

Sound-proof for small scales, compressible for large scales via scale-dependent time integration

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Regime(s) of validity of sound-proof models

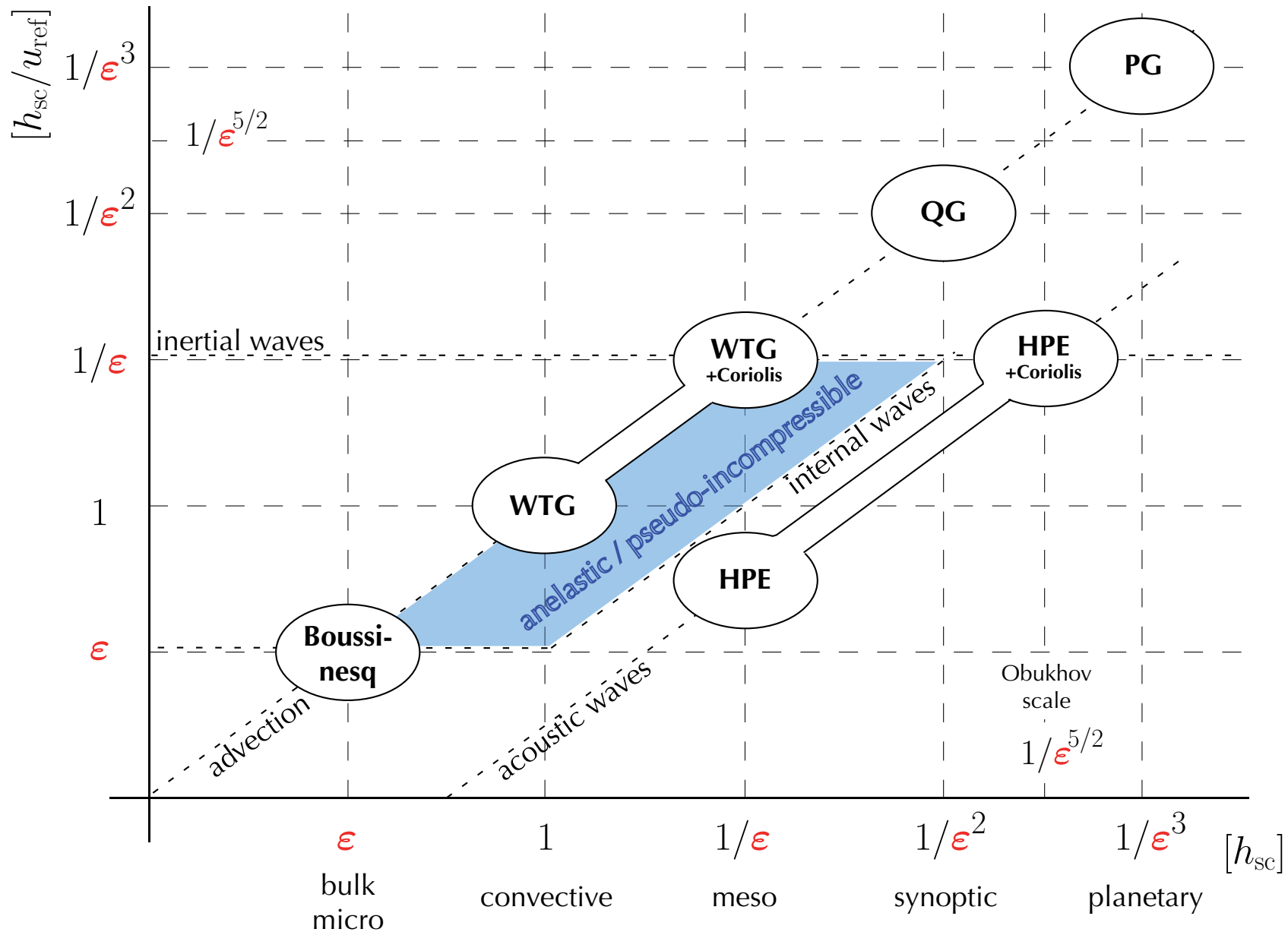
Motivation

Stratification limit in the design-regime

Wave-breaking regime with strong stratification

Scale-dependent time-integrator

Regimes of Validity ... Motivation



Regimes of Validity ... Motivation

Compressible flow equations

$$\rho_t + \nabla \cdot (\rho \mathbf{v}) = 0$$

drop term for:

$$(\rho \mathbf{u})_t + \nabla \cdot (\rho \mathbf{v} \circ \mathbf{u}) + P \nabla_{\parallel} \pi = 0$$

anelastic (approx.)

$$(\rho w)_t + \nabla \cdot (\rho \mathbf{v} w) + P \pi_z = -\rho g$$

pseudo-incompressible

$$P_t + \nabla \cdot (P \mathbf{v}) = 0$$

hydrostatic-primitive

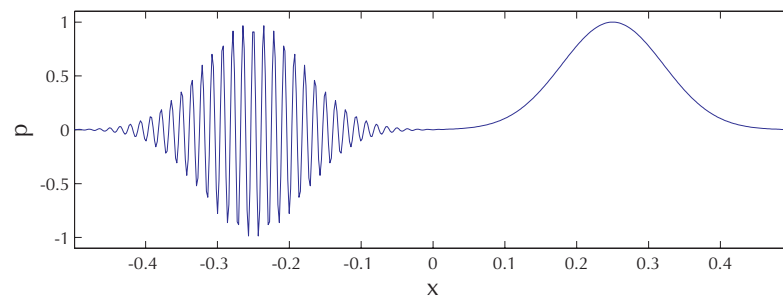
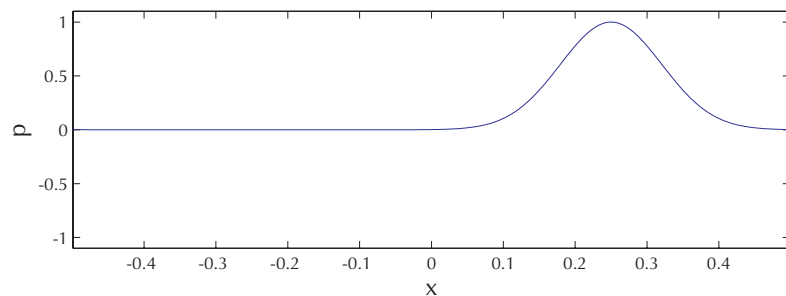
$$P = p^{\frac{1}{\gamma}} = \rho \theta, \quad \pi = p / \Gamma P, \quad \Gamma = c_p / R, \quad \mathbf{v} = \mathbf{u} + w \mathbf{k}, \quad (\mathbf{u} \cdot \mathbf{k} \equiv 0)$$

Motivation ... Numerics

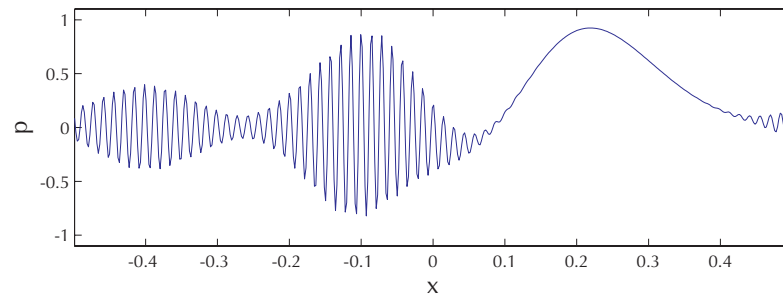
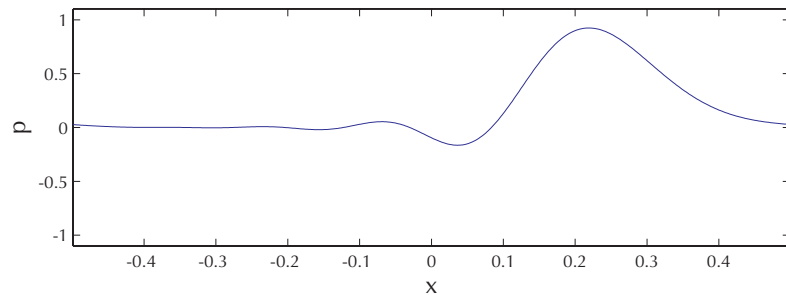
Why not simply solve the full compressible equations?

Linear acoustics, simple wave initial data, periodic domain

(integration: *implicit midpoint rule*, *staggered grid*, 512 grid pts., CFL = 10)



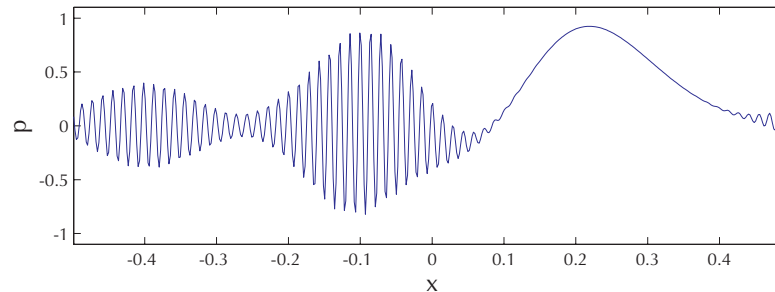
$t = 0$



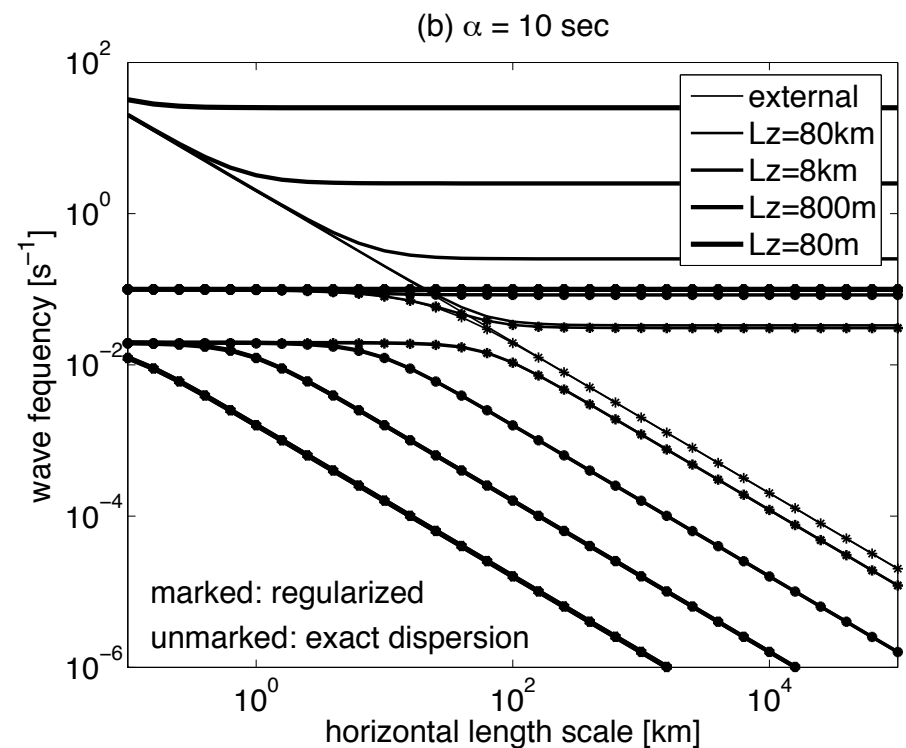
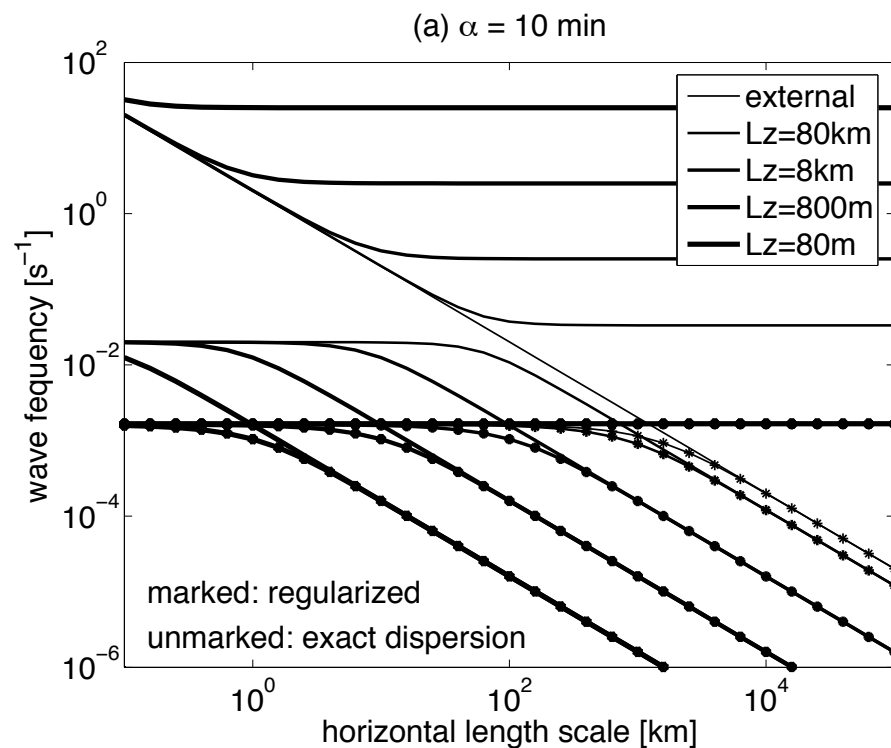
$t = 3$

Motivation ... Numerics

Why not simply solve the full compressible equations?



*



* adapted from Reich et al. (2007)

Motivation ... Numerics

Goal

Compressible flow solver which

- properly handles long-wave dynamics
- defaults to **proper sound-proof limit** at small scales and for large time steps

Regime(s) of validity of sound-proof models

Motivation

Stratification limit in the design-regime

Wave-breaking regime with strong stratification

Scale-dependent time-integrator

Regimes of Validity ... Design Regime

Characteristic (inverse) time scales

dimensional

dimensionless

advection : $\frac{u_{\text{ref}}}{h_{\text{sc}}}$

1

internal waves : $N = \sqrt{\frac{g d\bar{\theta}}{\bar{\theta} dz}}$

$$\frac{\sqrt{gh_{\text{sc}}}}{u_{\text{ref}}} \sqrt{\frac{h_{\text{sc}} d\bar{\theta}}{\bar{\theta} dz}} = \frac{1}{\epsilon} \sqrt{\frac{h_{\text{sc}} d\bar{\theta}}{\bar{\theta} dz}}$$

sound : $\frac{\sqrt{p_{\text{ref}}/\rho_{\text{ref}}}}{h_{\text{sc}}} = \frac{\sqrt{gh_{\text{sc}}}}{h_{\text{sc}}}$

$$\frac{\sqrt{gh_{\text{sc}}}}{u_{\text{ref}}} = \frac{1}{\epsilon}$$

Regimes of Validity ... Design Regime

Characteristic (inverse) time scales

	dimensional	dimensionless
advection :	$\frac{u_{\text{ref}}}{h_{\text{sc}}}$	1
internal waves :	$N = \sqrt{\frac{g d\bar{\theta}}{\bar{\theta} dz}}$	$\frac{\sqrt{gh_{\text{sc}}}}{u_{\text{ref}}} \sqrt{\frac{h_{\text{sc}} d\bar{\theta}}{\bar{\theta} dz}} = \sqrt{\frac{h_{\text{sc}} d\hat{\theta}}{\bar{\theta} dz}}$
sound :	$\frac{\sqrt{p_{\text{ref}}/\rho_{\text{ref}}}}{h_{\text{sc}}} = \frac{\sqrt{gh_{\text{sc}}}}{h_{\text{sc}}}$	$\frac{\sqrt{gh_{\text{sc}}}}{u_{\text{ref}}} = \frac{1}{\epsilon}$

Ogura & Phillips' regime* with **two time scales**

$$\bar{\theta} = 1 + \epsilon^2 \hat{\theta}(z) + \dots \quad \Rightarrow \quad \frac{h_{\text{sc}} d\bar{\theta}}{\bar{\theta} dz} = O(\epsilon^2)$$

* Ogura & Phillips (1962)

Regimes of Validity ... Design Regime

Characteristic (inverse) time scales

	dimensional	dimensionless
advection :	$\frac{u_{\text{ref}}}{h_{\text{sc}}}$	1
internal waves :	$N = \sqrt{\frac{g d\bar{\theta}}{\bar{\theta} dz}}$	$\frac{\sqrt{gh_{\text{sc}}}}{u_{\text{ref}}} \sqrt{\frac{h_{\text{sc}} d\bar{\theta}}{\bar{\theta} dz}} = \frac{1}{\epsilon^\nu} \sqrt{\frac{h_{\text{sc}} d\hat{\theta}}{\bar{\theta} dz}}$
sound :	$\frac{\sqrt{p_{\text{ref}}/\rho_{\text{ref}}}}{h_{\text{sc}}} = \frac{\sqrt{gh_{\text{sc}}}}{h_{\text{sc}}}$	$\frac{\sqrt{gh_{\text{sc}}}}{u_{\text{ref}}} = \frac{1}{\epsilon}$

Realistic regime with **three time scales**

$$\bar{\theta} = 1 + \epsilon^\mu \hat{\theta}(z) + \dots \quad \Rightarrow \quad \frac{h_{\text{sc}} d\bar{\theta}}{\bar{\theta} dz} = O(\epsilon^\mu) \quad (\nu = 1 - \mu/2)$$

Regimes of Validity ... Design Regime

Desirable:

1. **Sound-proof model** which
 2. accurately represents the **(fast) internal waves**, and
 3. remains accurate over **advective time scales**.
-

Regimes of Validity ... Design Regime

$$\begin{aligned}
 \tilde{\theta}_\tau + \frac{1}{\epsilon^\nu} \tilde{w} \frac{d\hat{\theta}}{dz} &= -\tilde{\mathbf{v}} \cdot \nabla \tilde{\theta} \\
 \tilde{\mathbf{v}}_\tau + \frac{1}{\epsilon^\nu} \frac{\tilde{\theta}}{\theta} \mathbf{k} + \frac{1}{\epsilon} \tilde{\theta} \nabla \tilde{\pi} &= -\tilde{\mathbf{v}} \cdot \nabla \tilde{\mathbf{v}} - \epsilon^{1-\nu} \tilde{\theta} \nabla \tilde{\pi} \ . \\
 \tilde{\pi}_\tau + \frac{1}{\epsilon} \left(\gamma \Gamma \tilde{\pi} \nabla \cdot \tilde{\mathbf{v}} + \tilde{w} \frac{d\tilde{\pi}}{dz} \right) &= -\tilde{\mathbf{v}} \cdot \nabla \tilde{\pi} - \gamma \Gamma \tilde{\pi} \nabla \cdot \tilde{\mathbf{v}}
 \end{aligned}$$

For the linear **variable coefficient** system:

- ✓ Conservation of weighted quadratic energy
- ✓ Control of time derivatives by initial data ($\tau = O(1)$)

... consider internal wave scalings for $\tau = O(\epsilon^\nu)$:

$$\vartheta = \frac{\tau}{\epsilon^\nu}, \quad \pi^* = \epsilon^{\nu-1} \tilde{\pi},$$

Regimes of Validity ... Design Regime

Fast linear compressible / pseudo-incompressible modes

$$\tilde{\theta}_{\vartheta} + \tilde{w} \frac{d\bar{\theta}}{dz} = 0$$

$$\tilde{\mathbf{v}}_{\vartheta} + \frac{\tilde{\theta}}{\bar{\theta}^{\epsilon}} \mathbf{k} + \bar{\theta}^{\epsilon} \nabla \pi^* = 0$$

$$\epsilon^{\mu} \pi_{\vartheta}^* + \left(\gamma \Gamma \bar{\pi}^{\epsilon} \nabla \cdot \tilde{\mathbf{v}} + \tilde{w} \frac{d\bar{\pi}^{\epsilon}}{dz} \right) = 0$$

Vertical mode expansion (separation of variables)

$$\begin{pmatrix} \tilde{\theta} \\ \tilde{\mathbf{u}} \\ \tilde{w} \\ \pi^* \end{pmatrix} (\vartheta, \mathbf{x}, z) = \begin{pmatrix} \Theta^* \\ \mathbf{U}^* \\ W^* \\ \Pi^* \end{pmatrix} (z) \exp(i [\omega \vartheta - \boldsymbol{\lambda} \cdot \mathbf{x}])$$

Regimes of Validity ... Design Regime

Relation between compressible and pseudo-incompressible vertical modes

$$-\frac{d}{dz} \left(\frac{1}{1 - \epsilon^{\mu} \frac{\omega^2/\lambda^2}{\bar{c}^{\epsilon^2}}} \frac{1}{\bar{\theta}^{\epsilon} \bar{P}^{\epsilon}} \frac{dW^*}{dz} \right) + \frac{\lambda^2}{\bar{\theta}^{\epsilon} \bar{P}^{\epsilon}} W^* = \frac{1}{\omega^2} \frac{\lambda^2 N^2}{\bar{\theta}^{\epsilon} \bar{P}^{\epsilon}} W^*$$

$\epsilon^{\mu} = 0$: pseudo-incompressible case

regular Sturm-Liouville problem for internal wave modes

(rigid lid)

$\epsilon^{\mu} > 0$: compressible case

nonlinear Sturm-Liouville problem ...

$\frac{\omega^2/\lambda^2}{\bar{c}^{\epsilon^2}} = O(1)$: perturbations of pseudo-incompressible modes & EVals

Regimes of Validity ... Design Regime

$$-\frac{d}{dz} \left(\frac{1}{1 - \underbrace{\frac{\omega^2/\lambda^2}{\bar{c}^2 \epsilon^2}}_{\epsilon^\mu}} \frac{1}{\bar{\theta}^\epsilon \bar{P}^\epsilon} \frac{dW^*}{dz} \right) + \frac{\lambda^2}{\bar{\theta}^\epsilon \bar{P}^\epsilon} W^* = \frac{1}{\omega^2} \frac{\lambda^2 N^2}{\bar{\theta}^\epsilon \bar{P}^\epsilon} W^*$$

Internal wave modes $\left(\frac{\omega^2/\lambda^2}{\bar{c}^2 \epsilon^2} = O(1) \right)$

- pseudo-incompressible modes/EVals = compressible modes/EVals + $O(\epsilon^\mu)$ †
- phase errors remain small *over advection time scales* for $\mu > \frac{2}{3}$

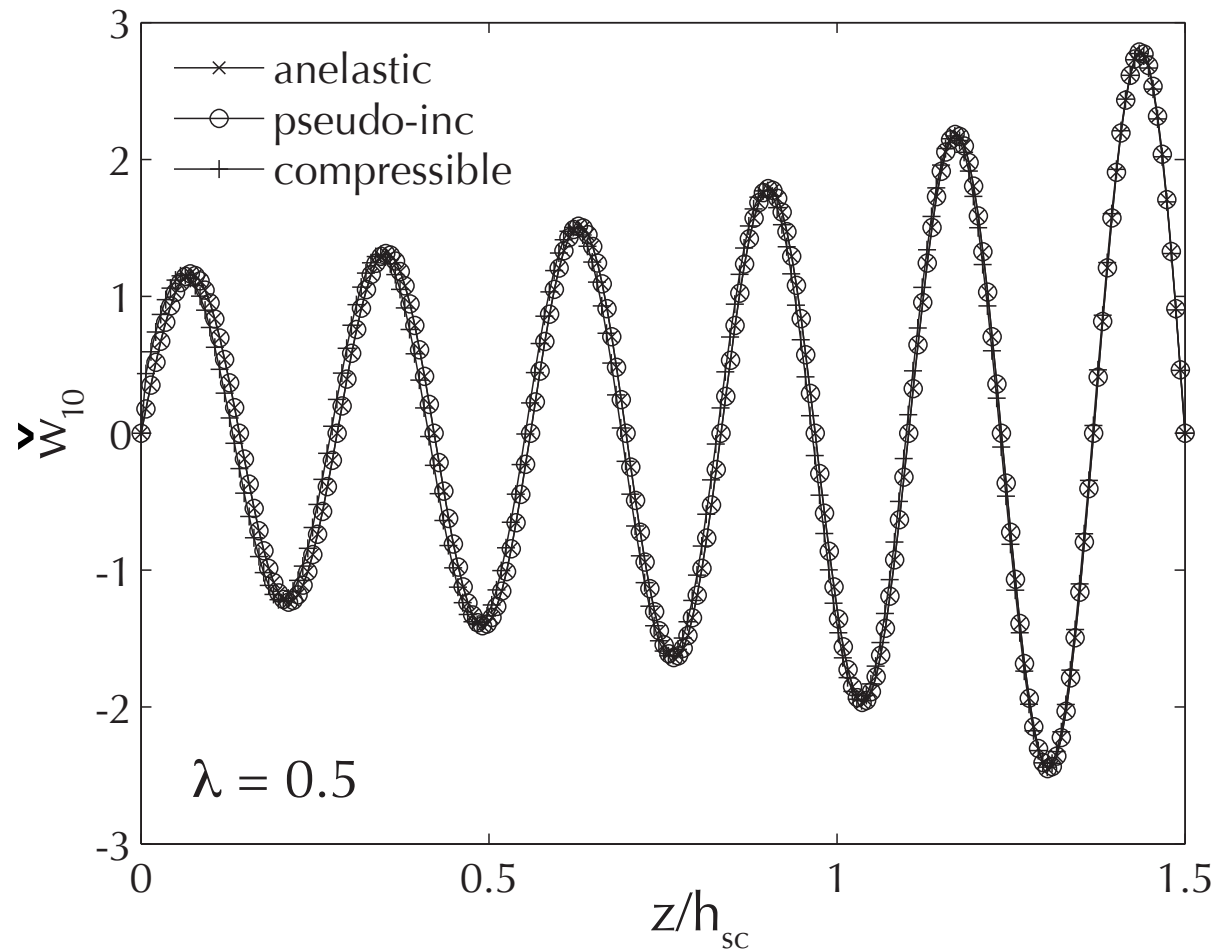
The **anelastic** and **pseudo-incompressible** models remain relevant for stratifications

$$\frac{1}{\bar{\theta}} \frac{d\bar{\theta}}{dz} < O(\epsilon^{2/3}) \quad \Rightarrow \quad \Delta\theta|_0^{h_{sc}} \lesssim 40 \text{ K}$$

not merely up to $O(\epsilon^2)$ as in Ogura-Phillips (1962)

Regimes of Validity ... Design Regime

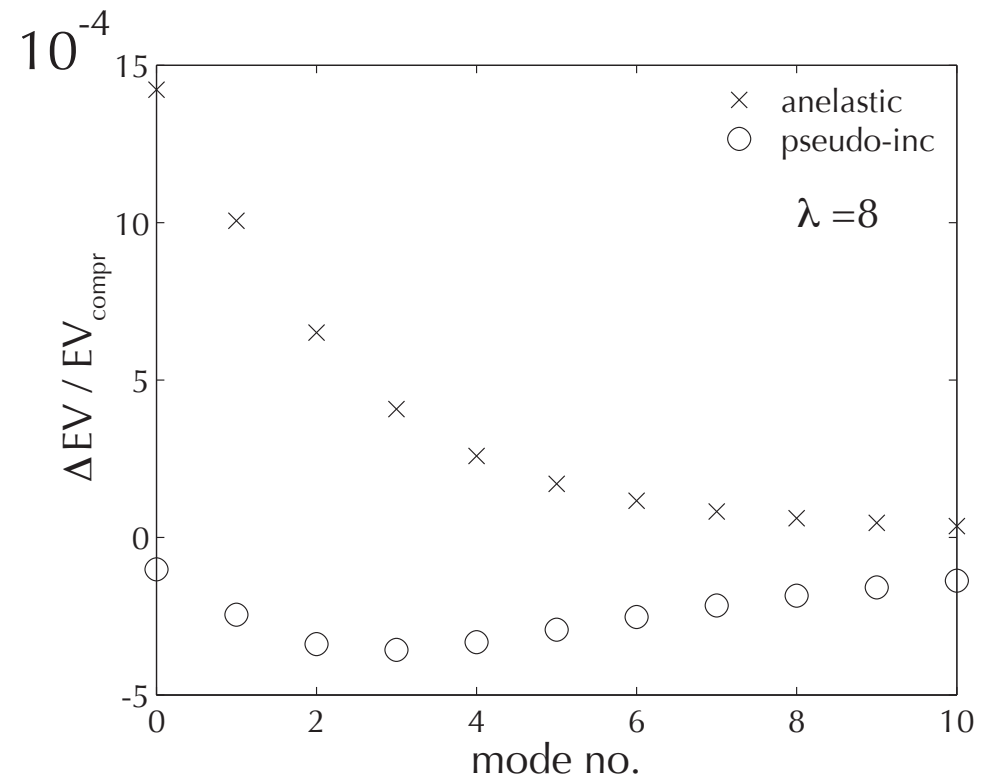
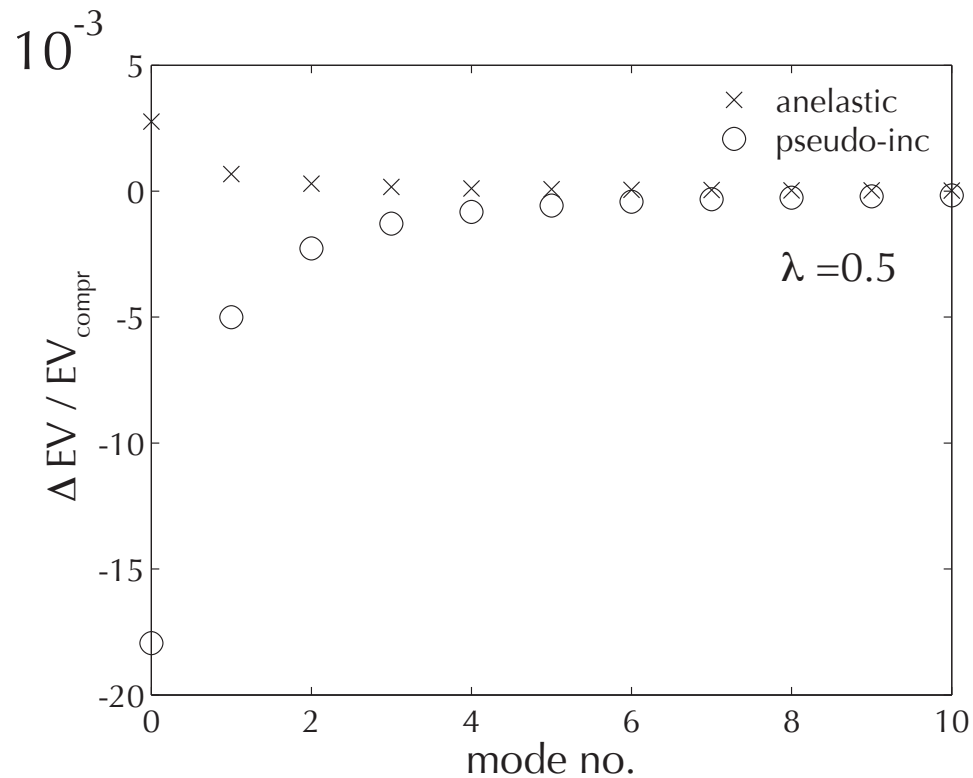
A typical vertical structure function ($L \sim \pi h_{sc} \sim 30$ km)



Regimes of Validity ... Design Regime

Relative eigenvalue errors

$$\frac{EV_{\text{sproof}} - EV_{\text{compr}}}{EV_{\text{compr}}}$$



Regime(s) of validity of sound-proof models

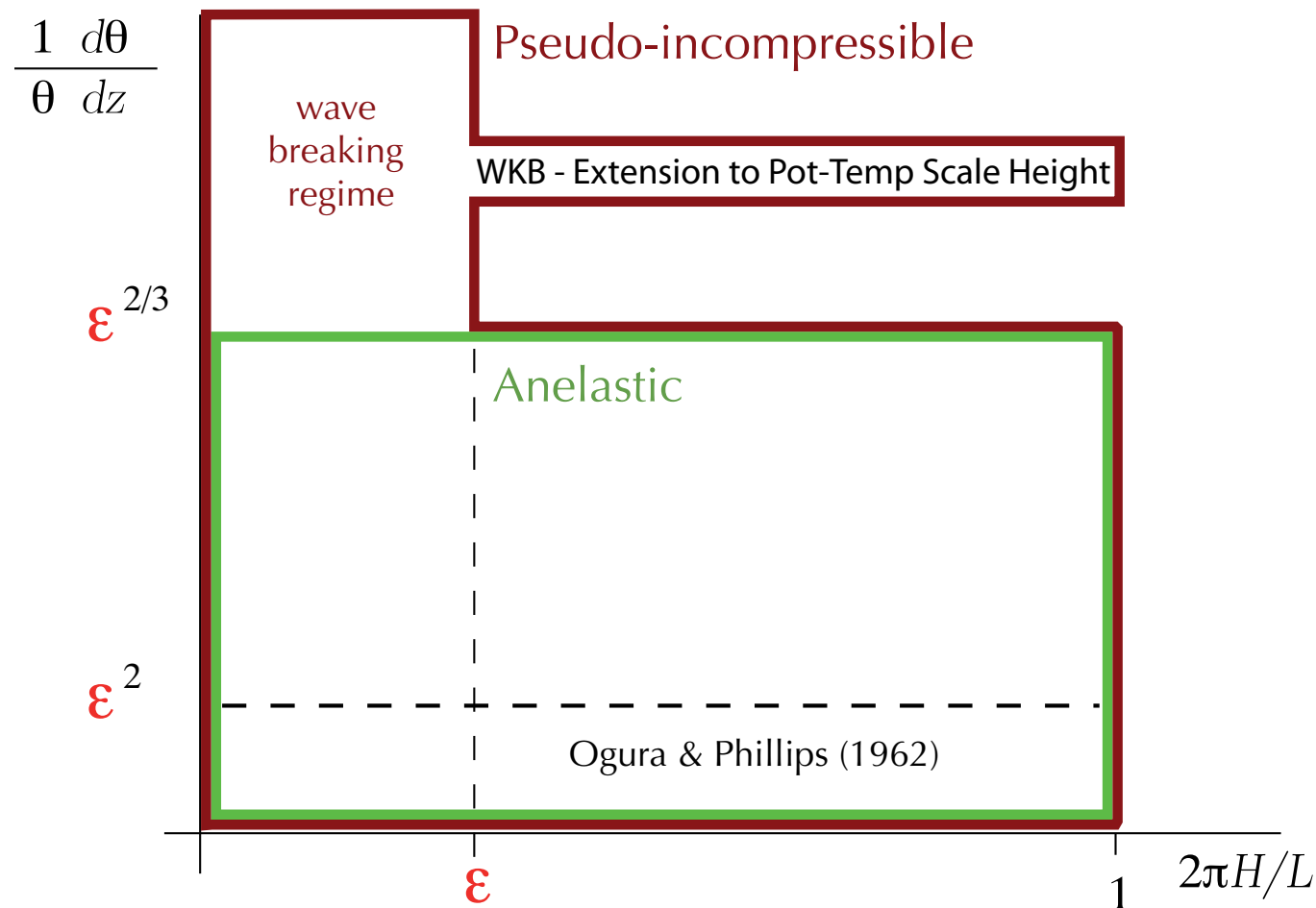
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Scale-dependent time-integrator

Regimes ... Summary

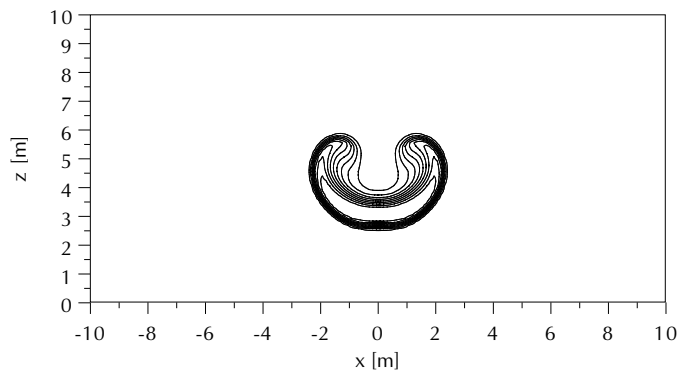


The pseudo-incompressible model wins by a small margin

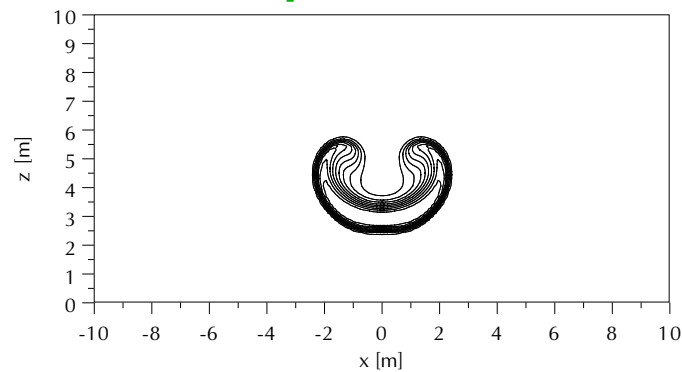
Regimes ... very small scales

Cold air blobs at **very** small scales

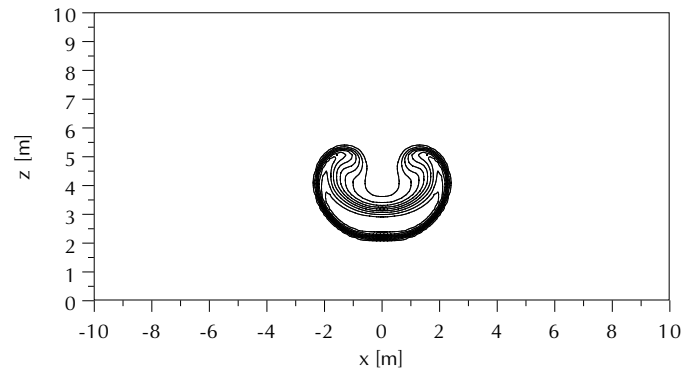
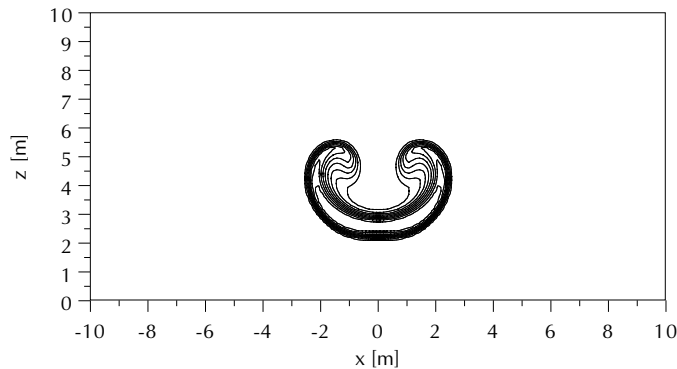
anelastic



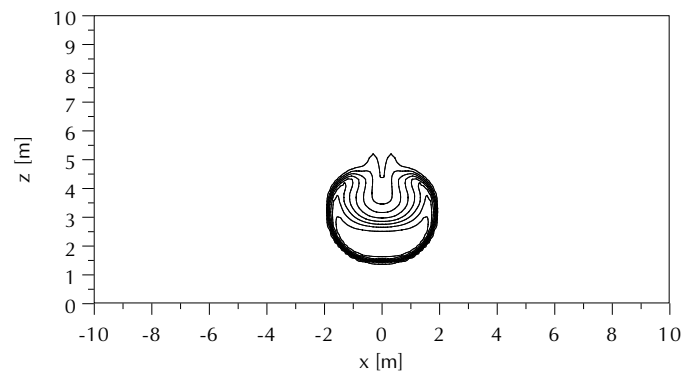
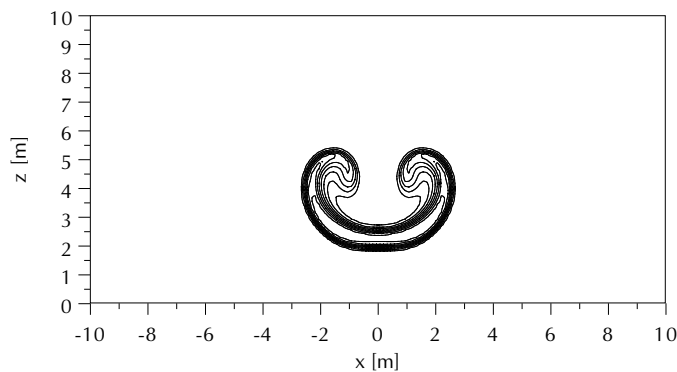
pseudo-inc



$$\theta_1/\theta_2 = 0.9$$



$$\theta_1/\theta_2 = 0.5$$



$$\theta_1/\theta_2 = 0.1$$

see Ulrich's talk

Regime(s) of validity of sound-proof models

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Numerics

Why not simply solve the full compressible equations?

Competing approaches:

model codes

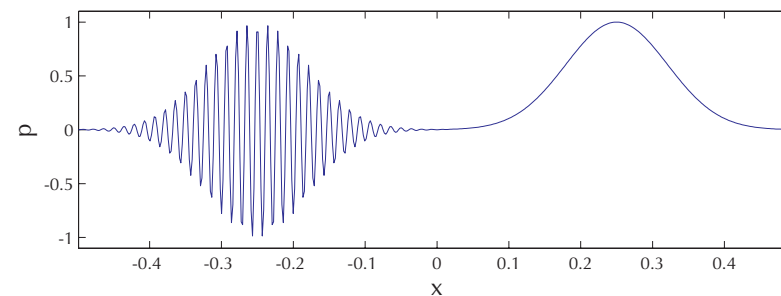
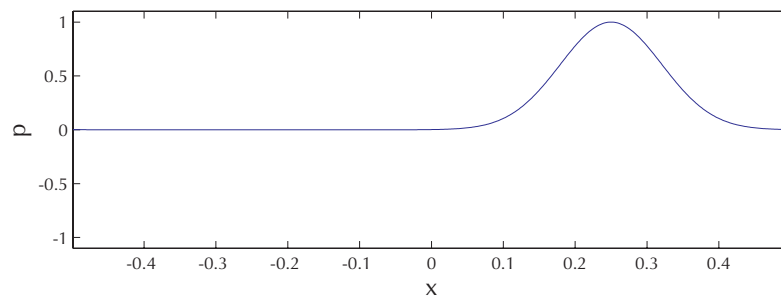
- Split-explicit / multi-rate methods, e.g.,
 - Runge-Kutta (slow) + forward-backward (fast), e.g.,
Wicker & Skamarock, MWR, (98), ... ; *MM5, LM, WRF ...*
 - Multirate infinitesimal schemes, peer methods
Wensch et al., BIT, (09); *ASAM, ...*
 - Semi-implicit / linearly implicit schemes
 - explicit advection, damped 2nd or 1st-order schemes for fast modes, e.g.,
Robert, Japan Met. J., (69), ... ; *UKMO, ...*
 - linearly implicit Rosenbrock-type methods, e.g.,
Reisner et al., MWR, (05), ...; *ASAM, LANL Hurricane model, ...*
 - Fully implicit integration
-

Numerics

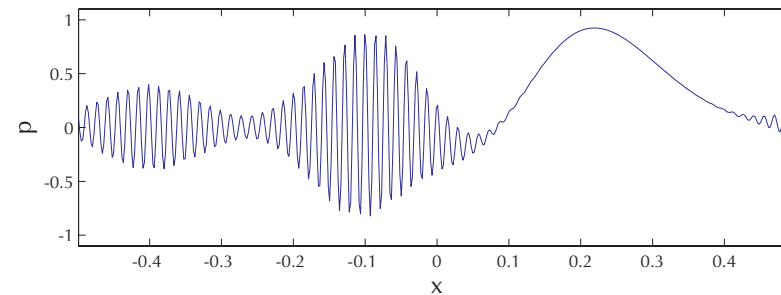
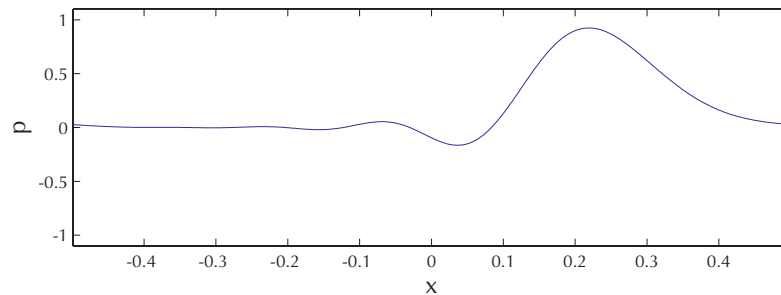
Why not simply solve the full compressible equations?

Simple wave initial data, periodic domain

(integration: *implicit midpoint rule*, *staggered grid*, 512 grid pts., CFL = 10)



$t = 0$



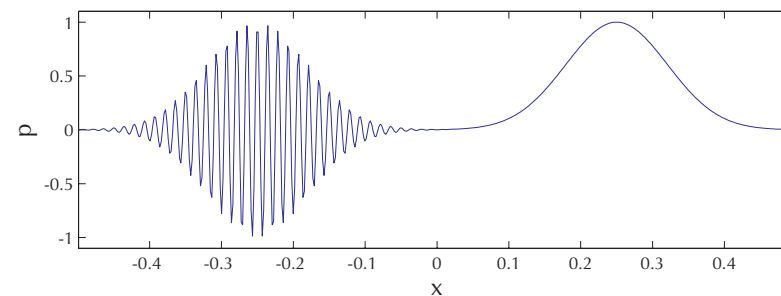
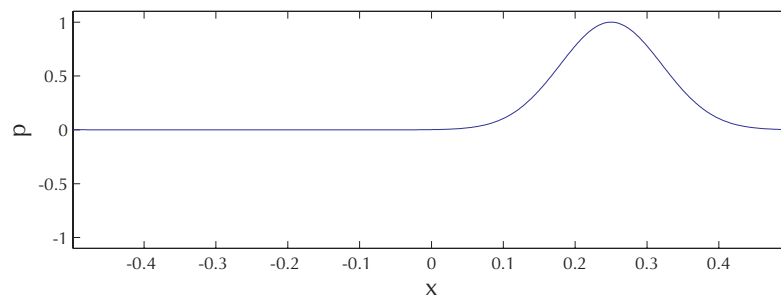
$t = 3$

Numerics

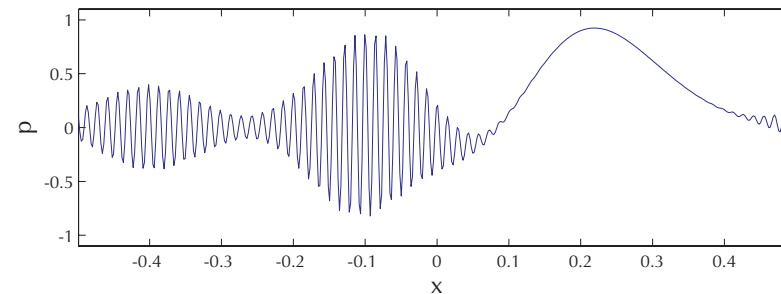
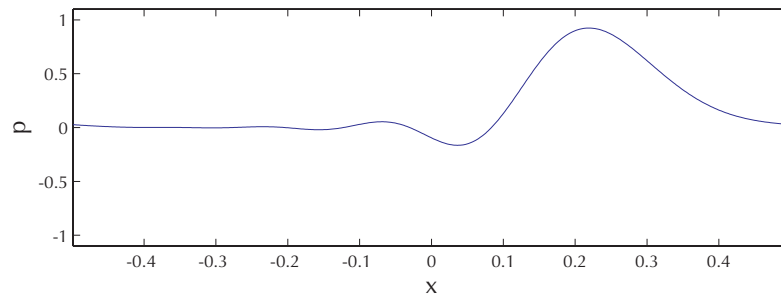
Why not simply solve the full compressible equations?

Simple wave initial data, periodic domain

(integration: implicit midpoint rule, staggered grid, 512 grid pts., CFL = 10)



$t = 0$



$t = 3$

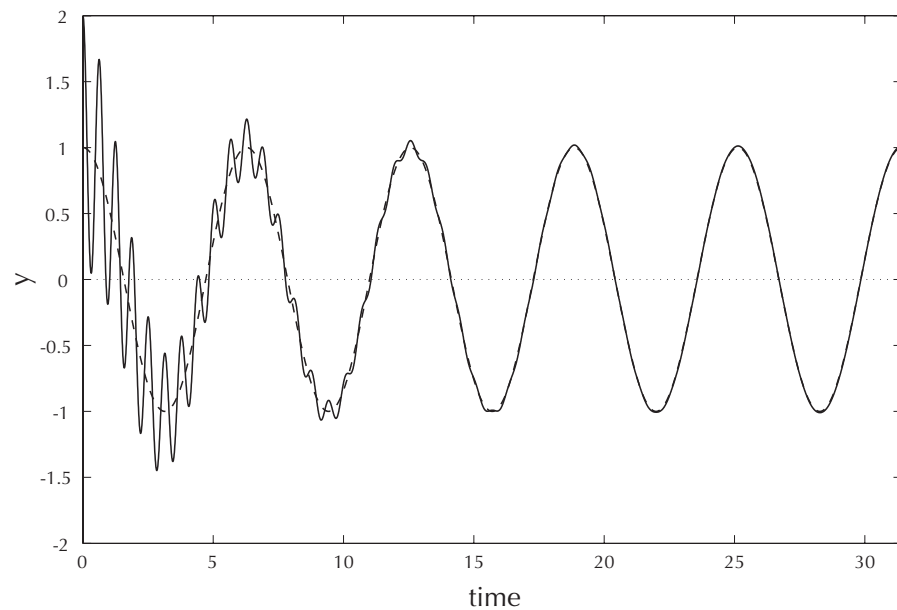
Ideas:

- Slave short waves ($c\Delta t/\ell > 1$) to long waves ($c\Delta t/\ell \leq 1$)
- with pseudo-incompressible limit behavior

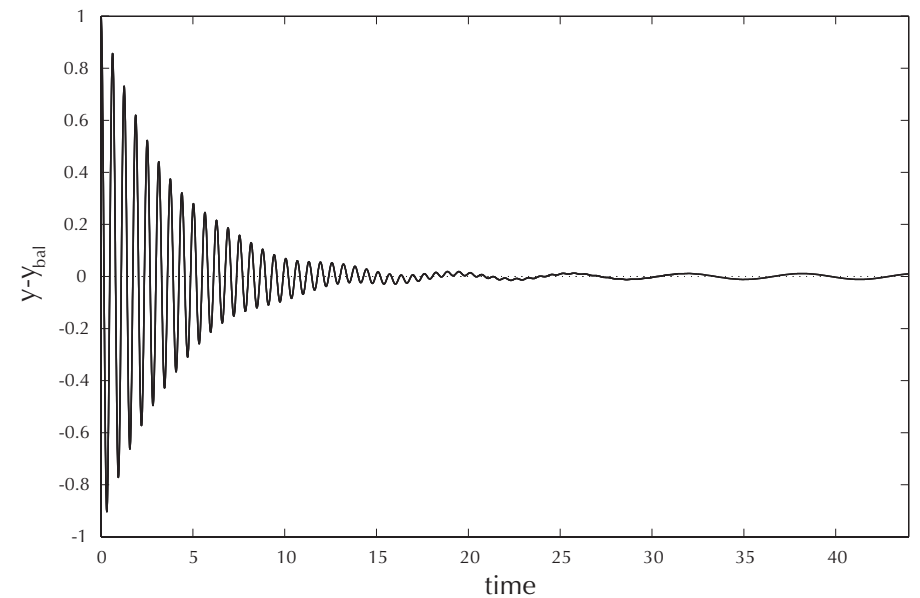
“super-implicit” scheme
non-standard multi grid
projection method

Numerics

$$\epsilon \ddot{y} + \epsilon \kappa \dot{y} + y = \cos(t), \quad \begin{cases} y(0) = 1 + a \\ \dot{y}(0) = 0 \end{cases}, \quad (\epsilon = 0.01)$$



$y(t)$



$y(t) - \cos(t)$

Numerics

$$\epsilon \ddot{y} + \epsilon \kappa \dot{y} + y = \cos(t)$$

Slow-time asymptotics for $\epsilon \ll 1$:

$$y(t) = y^{(0)}(t) + \epsilon y^{(1)}(t) + \dots, \quad \begin{aligned} y^{(0)}(t) &= \cos(t) \\ y^{(1)}(t) &= -(\ddot{y}^{(0)} + \kappa \dot{y}^{(0)})(t) \end{aligned}$$

Associated “super-implicit” discretization (*extreme BDF*):

$$\begin{aligned} y^{n+1} &= \cos(t^{n+1}) - \epsilon [(\delta_t + \kappa) \dot{y}]^{*,n+1} \\ \dot{y}^{n+1} &= \frac{1}{\Delta t} \left(y^{n+1} - y^n + \frac{1}{2} (y^{n+1} - 2y^n + y^{n-1}) \right) \end{aligned}$$

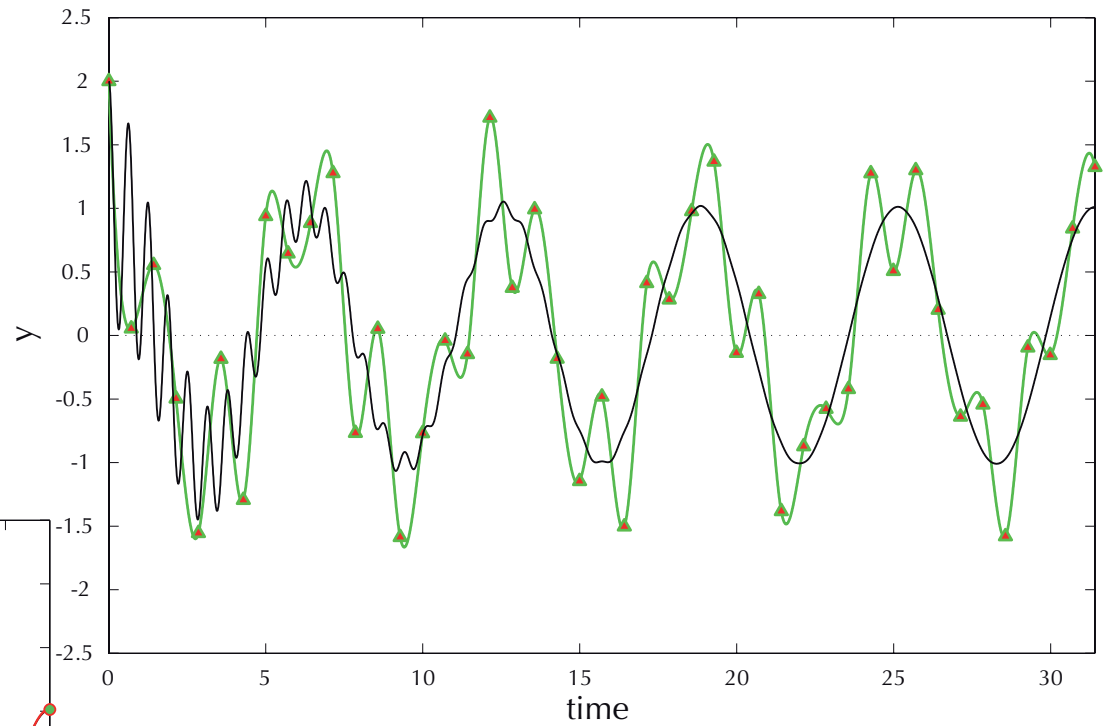
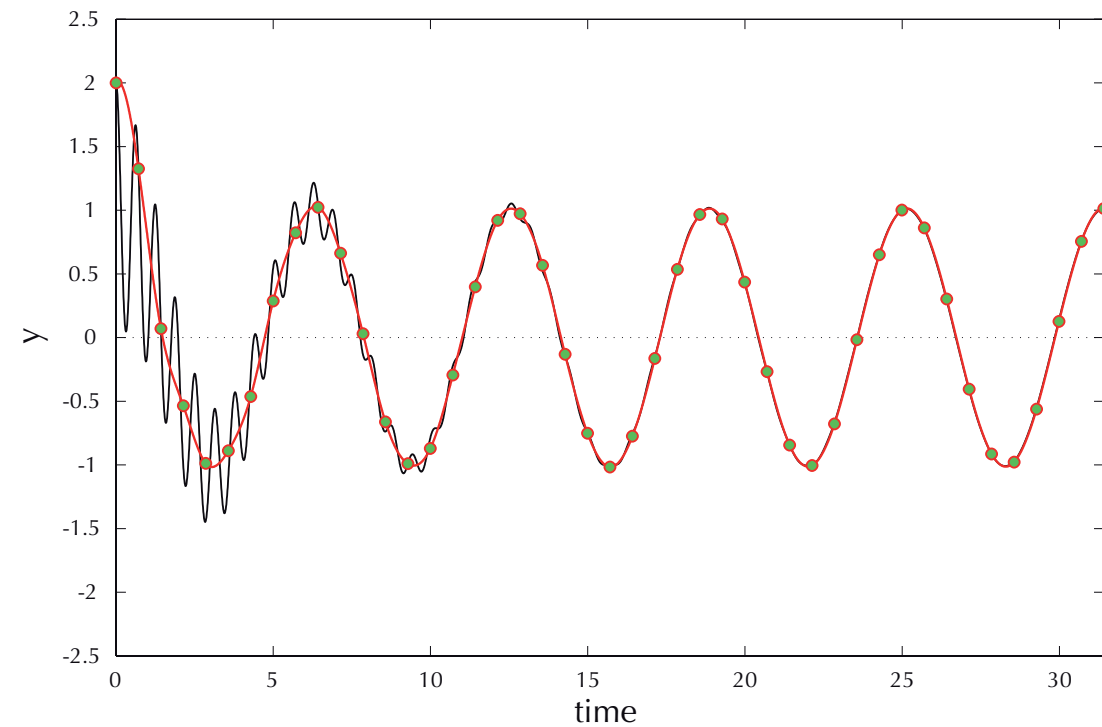
where

$$\begin{aligned} u^{*,n+1} &= 2u^n - u^{n-1} \\ (\delta_t u)^{*,n+1} &= \frac{1}{\Delta t} \left(u^n - u^{n-1} + \frac{3}{2} (u^n - 2u^{n-1} + u^{n-2}) \right) \end{aligned}$$

Numerics

Implicit midpoint rule

$$\Delta t = 7\sqrt{\epsilon}$$



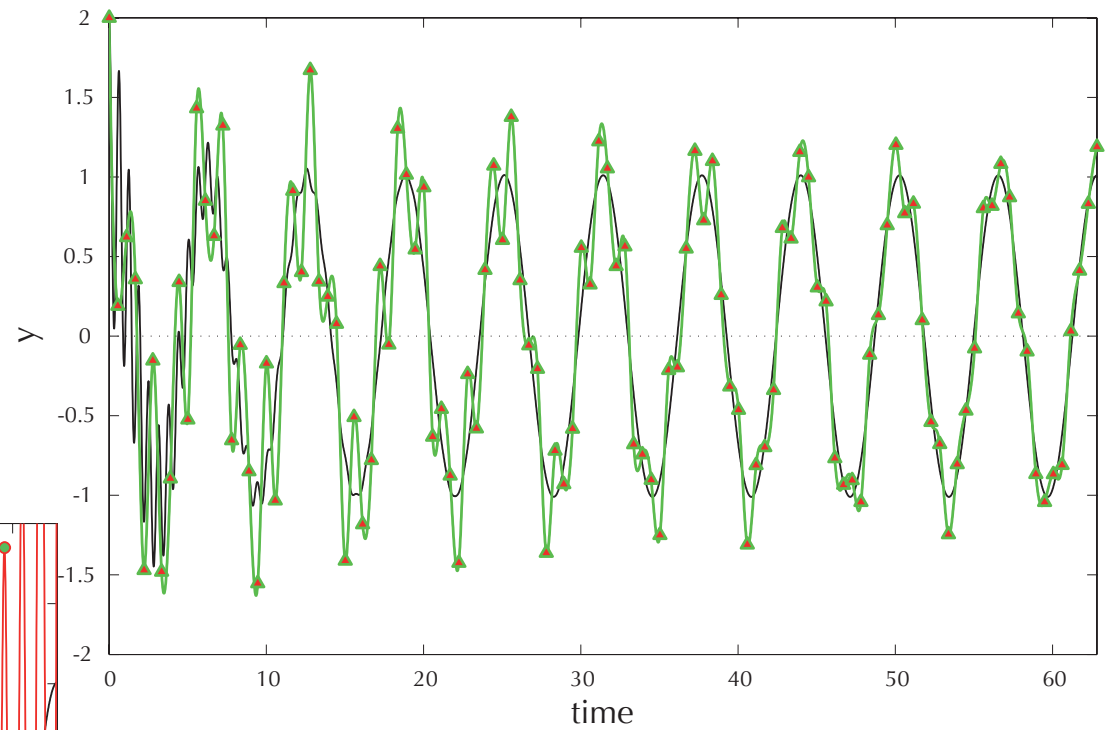
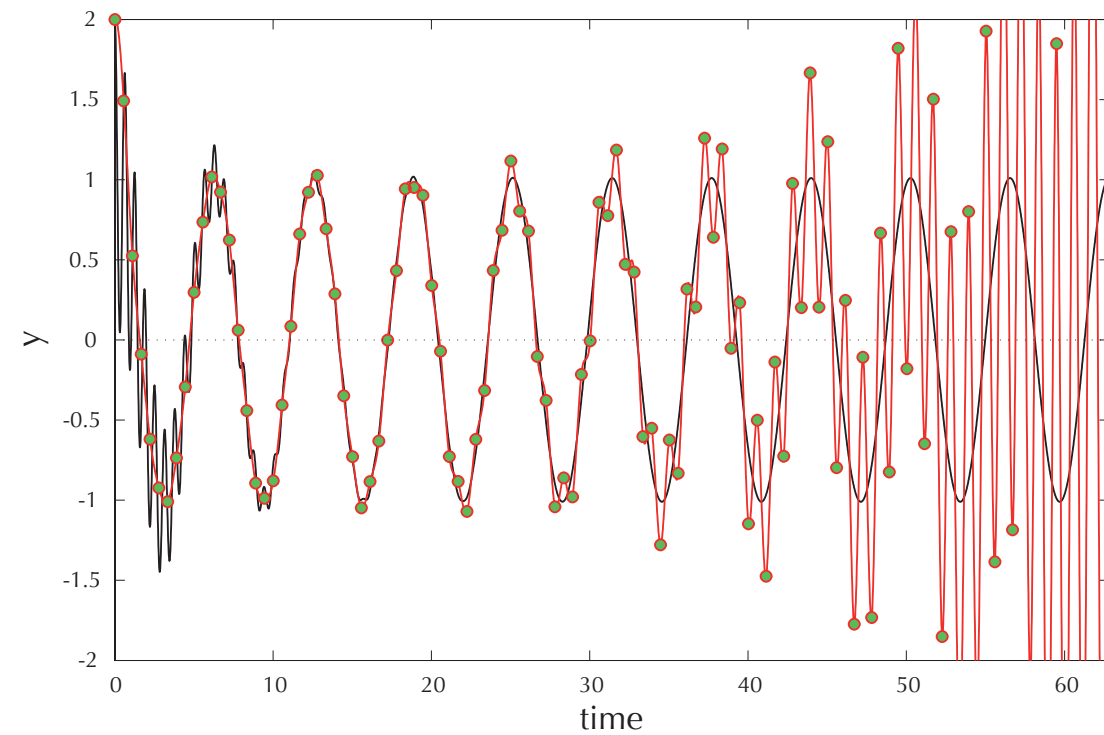
$$\Delta t = 7\sqrt{\epsilon}$$

Super-implicit scheme

Numerics

Implicit midpoint rule

$$\Delta t = 5.55\sqrt{\epsilon}$$



$$\Delta t = 5.55\sqrt{\epsilon}$$

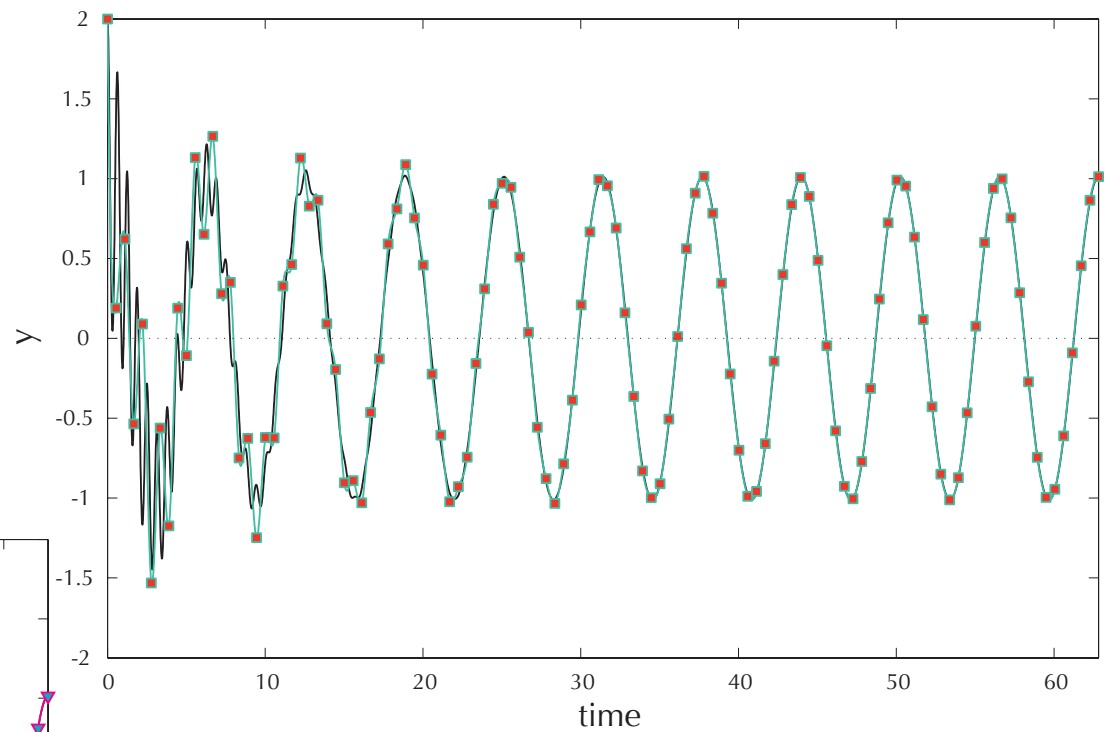
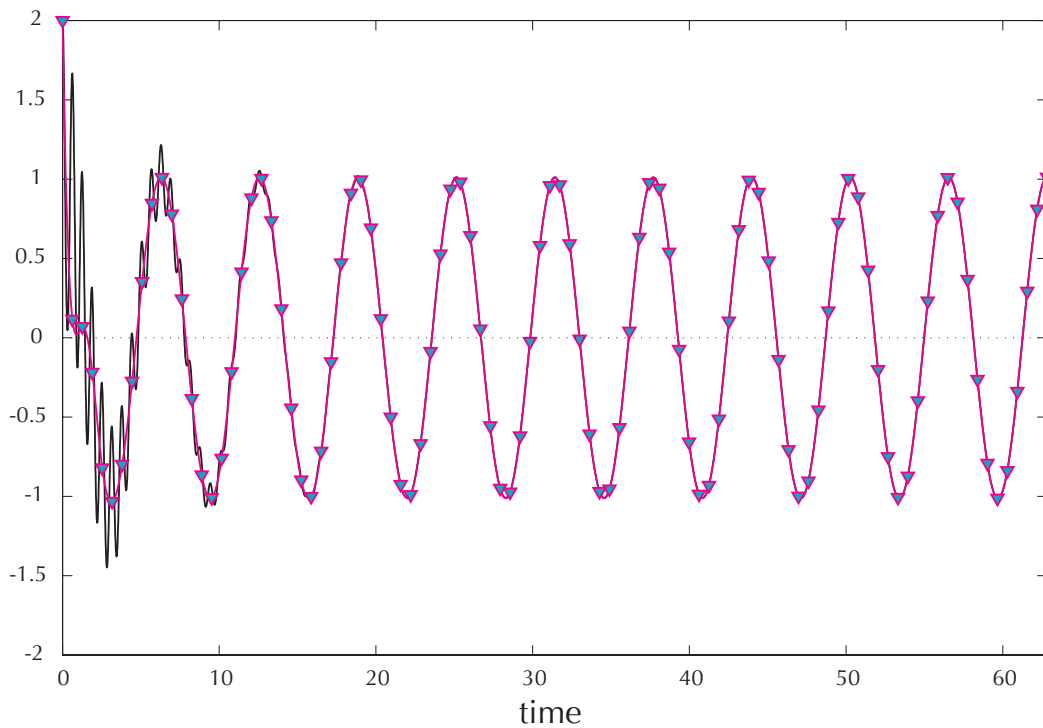
Super-implicit scheme

Numerics

Blended scheme

$$\Delta t = 5.55\sqrt{\epsilon}$$

$$\Delta y|_{\text{BL}} = \eta \Delta y|_{\text{IMP}} + (1 - \eta) \Delta y|_{\text{SupI}}$$



$$\Delta t = 5.55\sqrt{\epsilon}$$

BDF2 – for comparison

Compressible flow equations:

$$\rho_t + \nabla \cdot (\rho \mathbf{v}) = 0$$

$$(\rho \mathbf{v})_t + \nabla \cdot (\rho \mathbf{v} \circ \mathbf{v}) + P \nabla \pi = -\rho g \mathbf{k}$$

$$P_t + \nabla \cdot (P \mathbf{v}) = 0$$

$$P = p^{\frac{1}{\gamma}} = \rho \theta, \quad \pi = p / \Gamma P, \quad \Gamma = c_p / R$$

Numerics

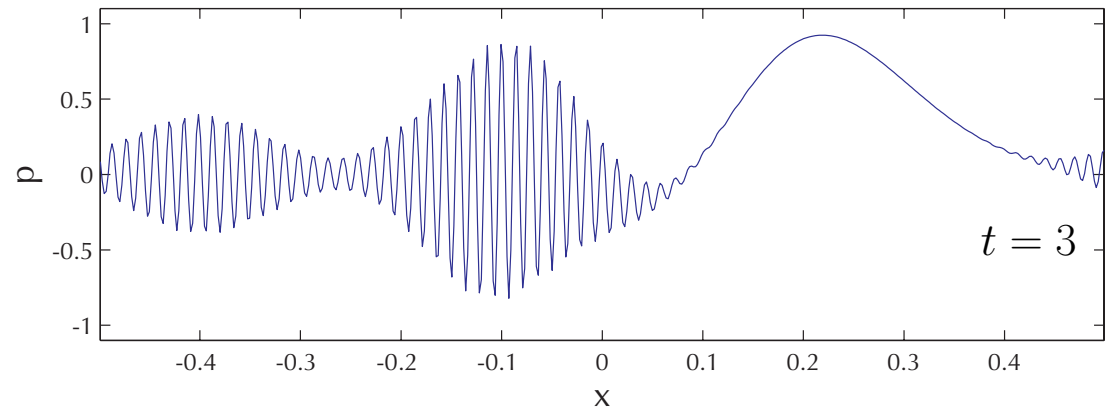
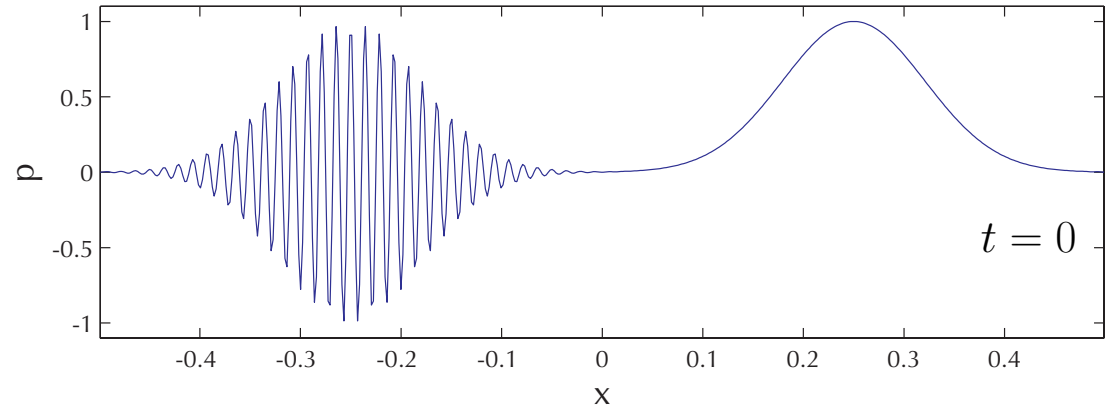
For starters: **1D Linear acoustics:**

$$u_t + p_x = 0$$

$$p_t + c^2 u_x = 0$$

Desired:

- remove underresolved modes
- minimize dispersion for marginally resolved modes



Numerics

1D Linear acoustics:

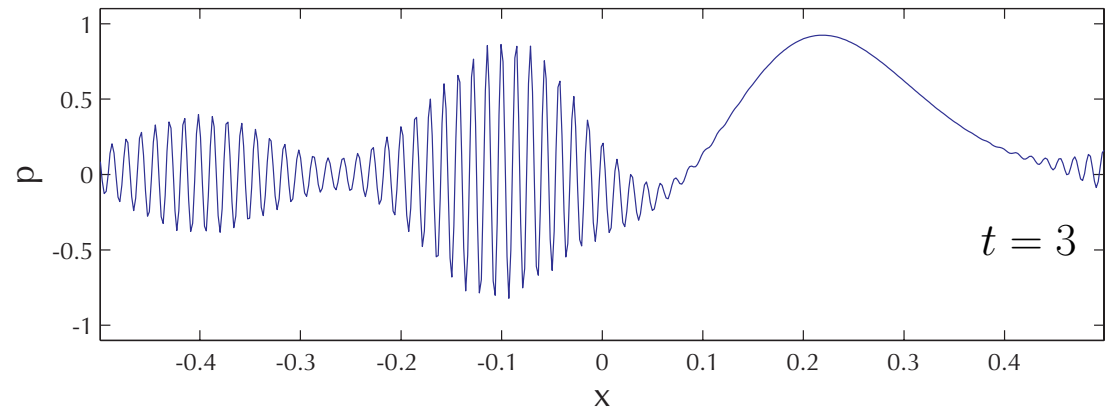
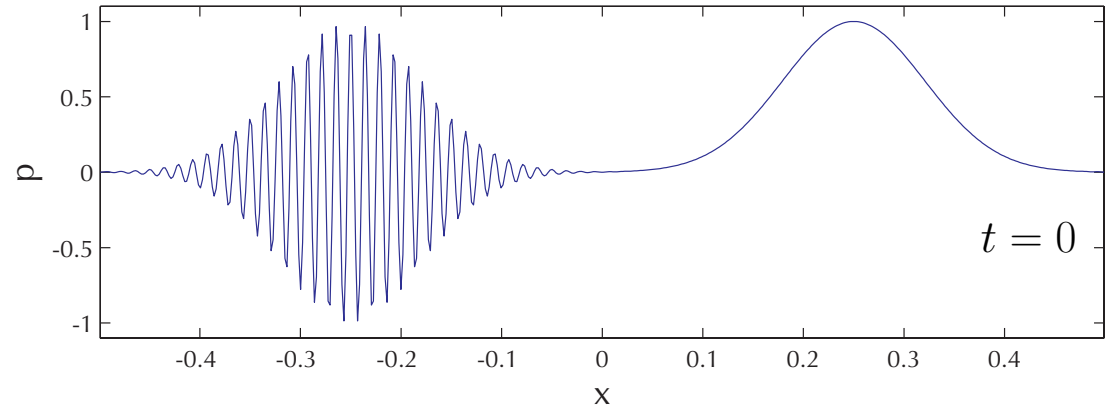
$$u_t + p_x = 0$$
$$p_t + c^2 u_x = 0$$

Desired:

- remove underresolved modes
- minimize dispersion for marginally resolved modes

Strategy:

scale-dependent IMP-Supl-Blended scheme via multi grid



Implicit mid-point rule for linear acoustics

$$\frac{u^{n+1} - u^n}{\Delta t} + \frac{\partial}{\partial x} p^{n+\frac{1}{2}} = 0, \quad \frac{p^{n+1} - p^n}{\Delta t} + c^2 \frac{\partial}{\partial x} u^{n+\frac{1}{2}} = 0$$

with

$$X^{n+\frac{1}{2}} = \frac{1}{2} (X^{n+1} + X^n)$$

Implicit problem for half-time fluxes

$$u^{n+\frac{1}{2}} = u^n - \frac{\Delta t}{2} \frac{\partial}{\partial x} p^{n+\frac{1}{2}}, \quad p^{n+\frac{1}{2}} = p^n - \frac{c^2 \Delta t}{2} \frac{\partial}{\partial x} u^{n+\frac{1}{2}}$$

Eliminate $u^{n+\frac{1}{2}}$

$$\left(1 - \frac{c^2 \Delta t^2}{4} \frac{\partial^2}{\partial x^2}\right) p^{n+\frac{1}{2}} = p^n - \frac{c^2 \Delta t}{2} \frac{\partial}{\partial x} u^n$$

Numerics

Implicit mid-point rule $\Rightarrow$ **super-implicit**

$$u^{n+\frac{1}{2}} = u^n - \frac{\Delta t}{2} \frac{\partial}{\partial x} p^{n+\frac{1}{2}}$$

$$\underline{p^{n+\frac{1}{2}}} = \underline{p^n} - \frac{c^2 \Delta t}{2} \frac{\partial}{\partial x} u^{n+\frac{1}{2}}$$

key step:

$$\begin{aligned} u^{n+\frac{1}{2}} &= u^n - \frac{\Delta t}{2} \frac{\partial}{\partial x} p^{n+\frac{1}{2}} \\ &= - \frac{c^2 \Delta t}{2} \frac{\partial}{\partial x} u^{n+\frac{1}{2}} - \frac{\Delta t}{2} \left(\frac{\partial p}{\partial t} \right)^{\text{BD}, n+\frac{1}{2}} \end{aligned}$$

Pressure “**projection**” equation

$$\frac{c^2 \Delta t}{2} \frac{\partial^2}{\partial x^2} p^{n+\frac{1}{2}} = c^2 \frac{\partial}{\partial x} u^n + \left(\frac{\partial p}{\partial t} \right)^{\text{BD}, n+\frac{1}{2}}$$

Numerics

Scale-dependence via multi-grid

$$p = \sum_{j=1}^J p^{(j)}$$

where

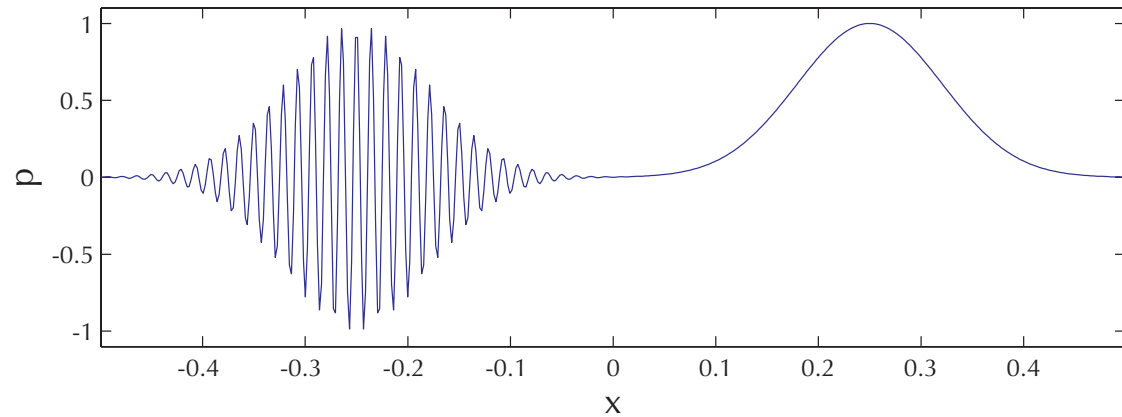
$$p^{(j)} = (1 - P \circ R) R^{j-1} p \quad \text{with} \quad \begin{array}{l} R : \text{MG restriction} \\ P : \text{MG prolongation} \end{array}$$

scale-dependent blending

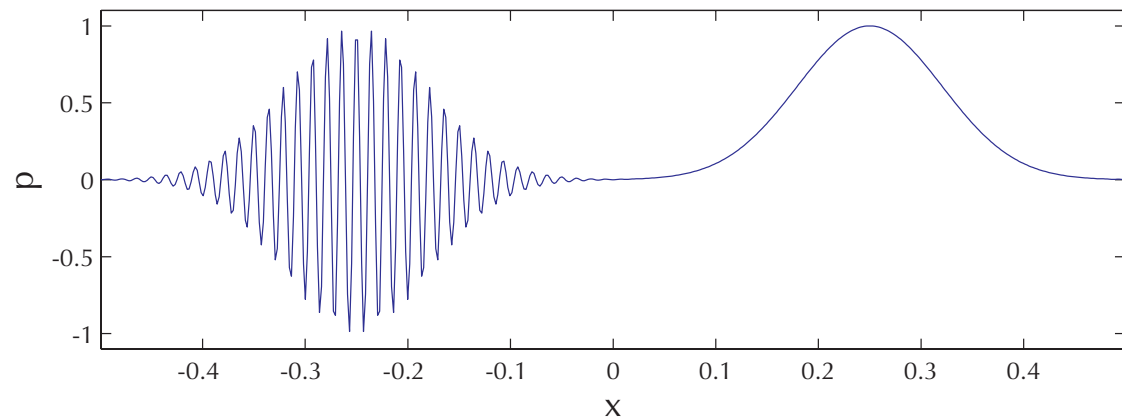
$$u^{n+\frac{1}{2}} = u^n - \frac{\Delta t}{2} \frac{\partial}{\partial x} p^{n+\frac{1}{2}}$$
$$\sum_j \boldsymbol{\eta}^{(j)} p^{(j)n+\frac{1}{2}} = \sum_j \boldsymbol{\eta}^{(j)} p^{(j)n} - \frac{c^2 \Delta t}{2} \frac{\partial}{\partial x} u^{n+\frac{1}{2}} - \sum_j (1 - \boldsymbol{\eta}^{(j)}) \frac{\Delta t}{2} \left(\frac{\partial p^{(j)}}{\partial t} \right)^{\text{BD}, n+\frac{1}{2}}$$

Numerics

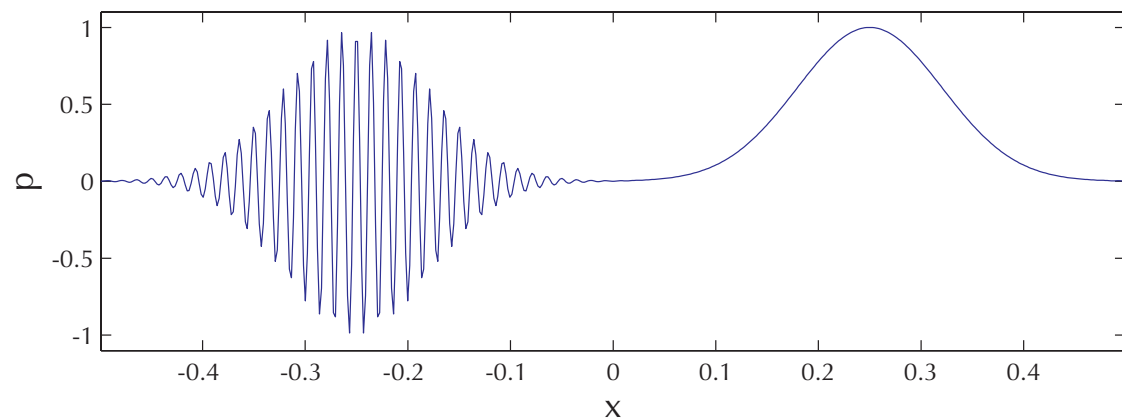
implicit midpoint



new scheme



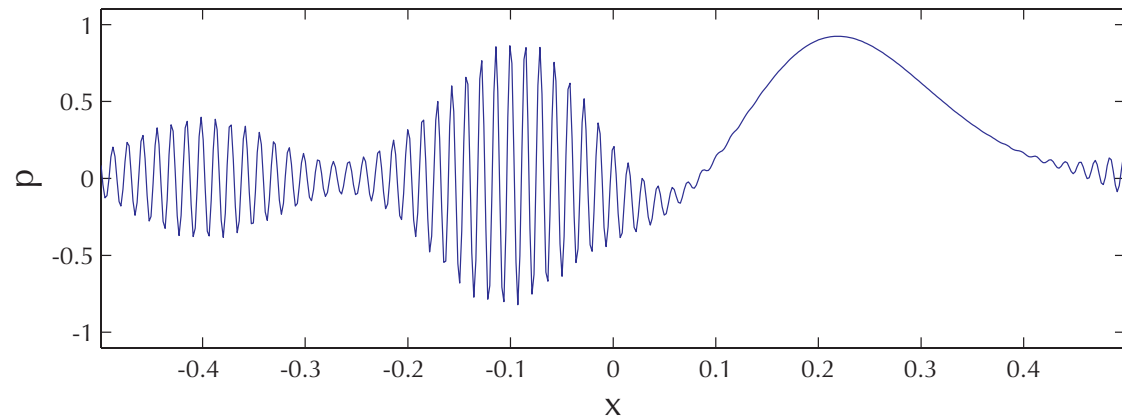
BDF2



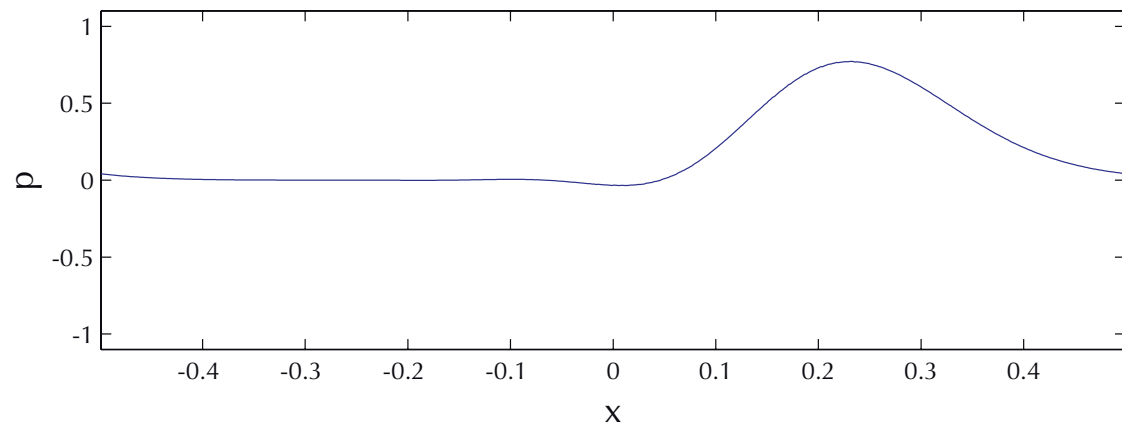
$t = 0$

Numerics

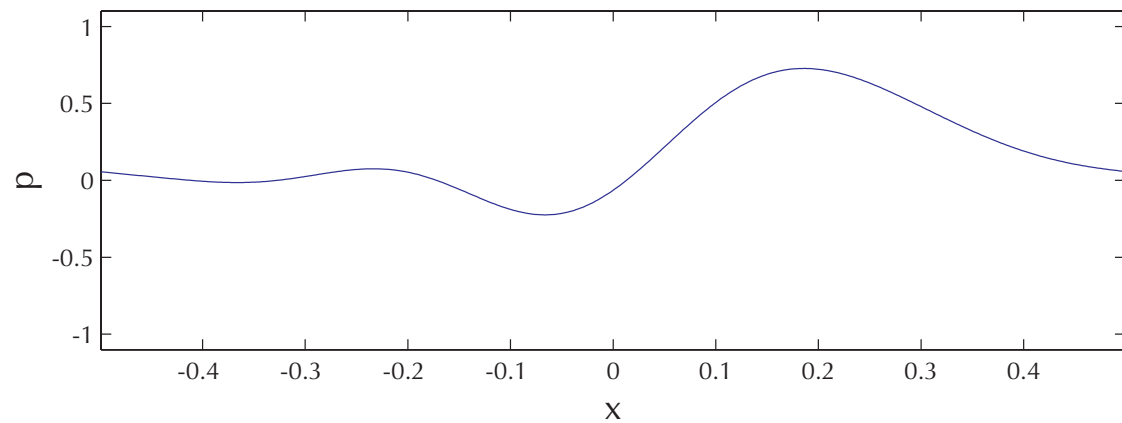
implicit midpoint



new scheme



BDF2

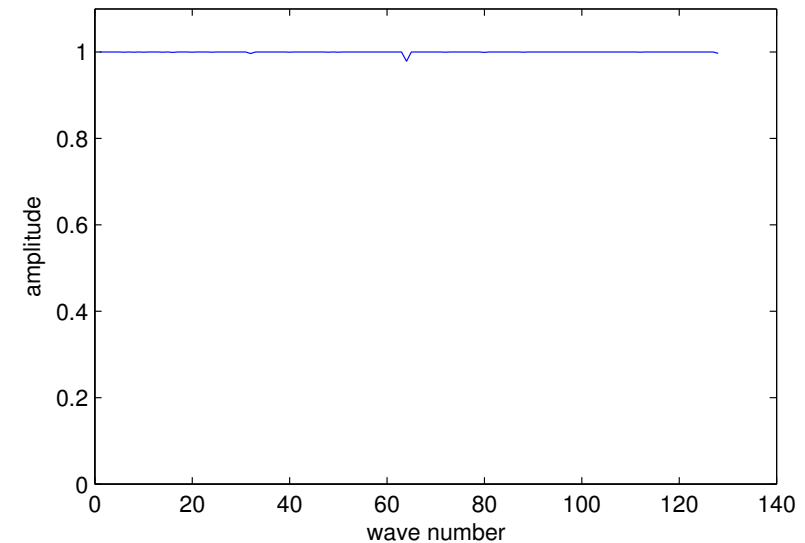
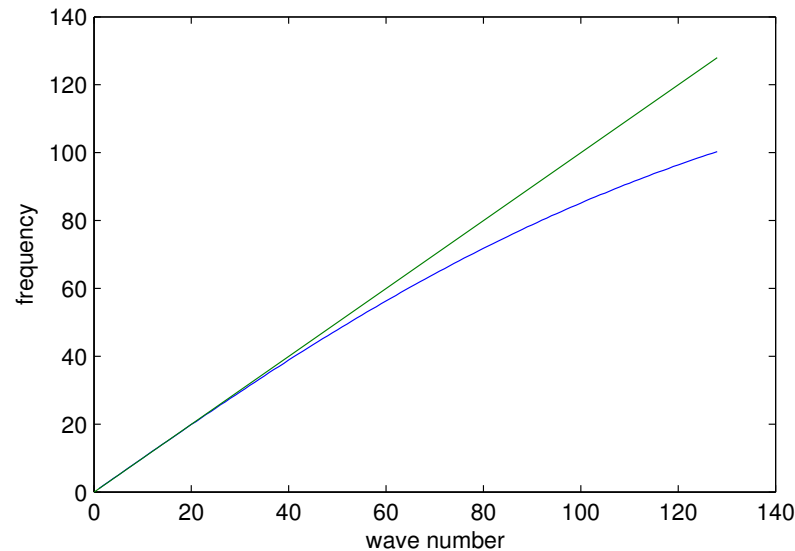


$t = 3$

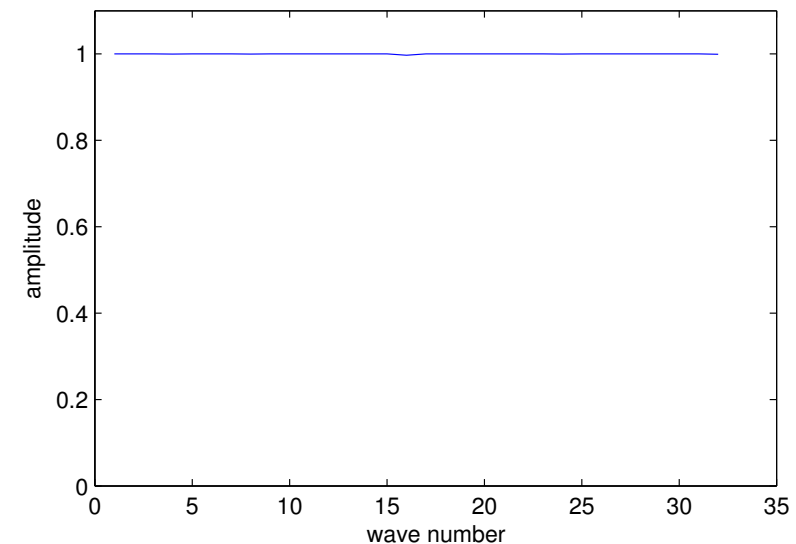
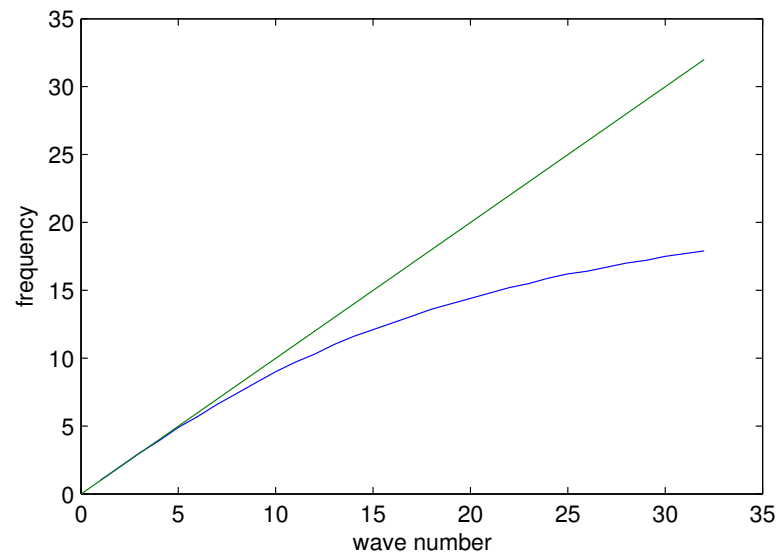
Model Equations – Dispersion Relation and Amplitude

Implicit midpoint rule:

CFL=1



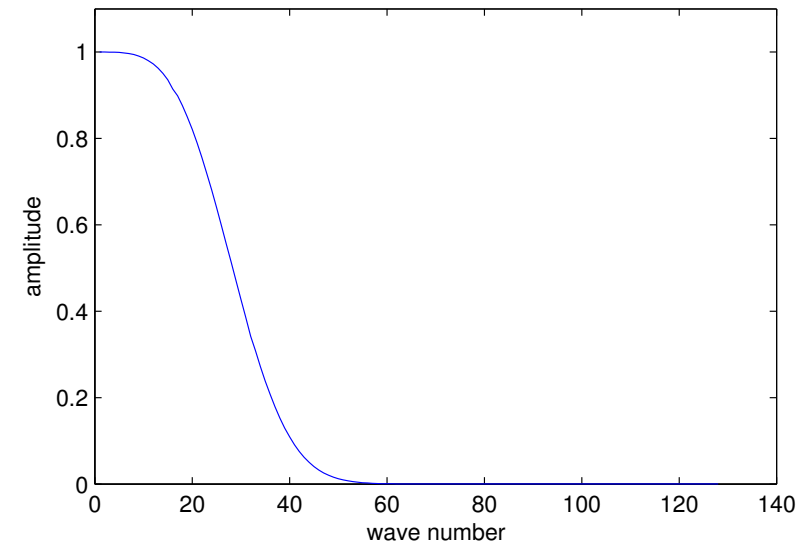
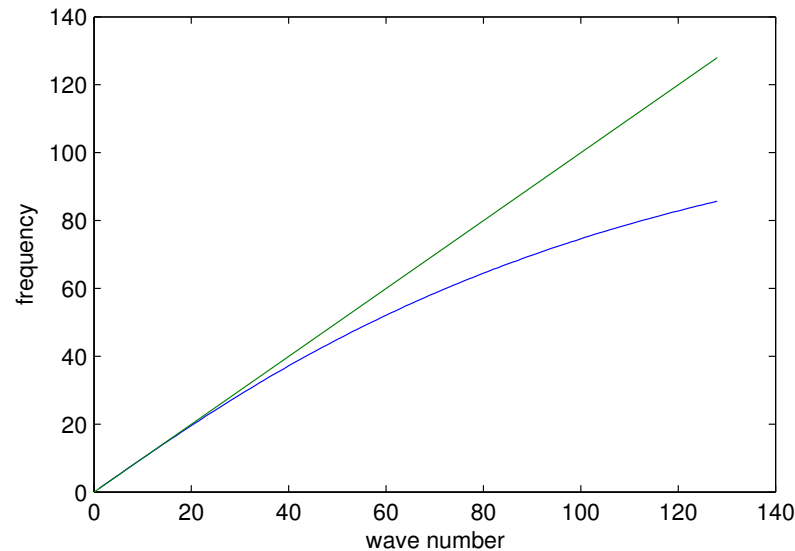
CFL=10



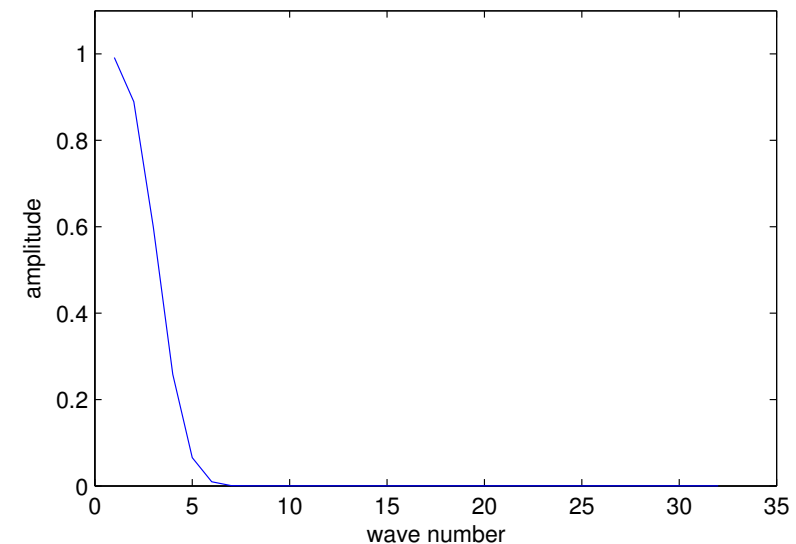
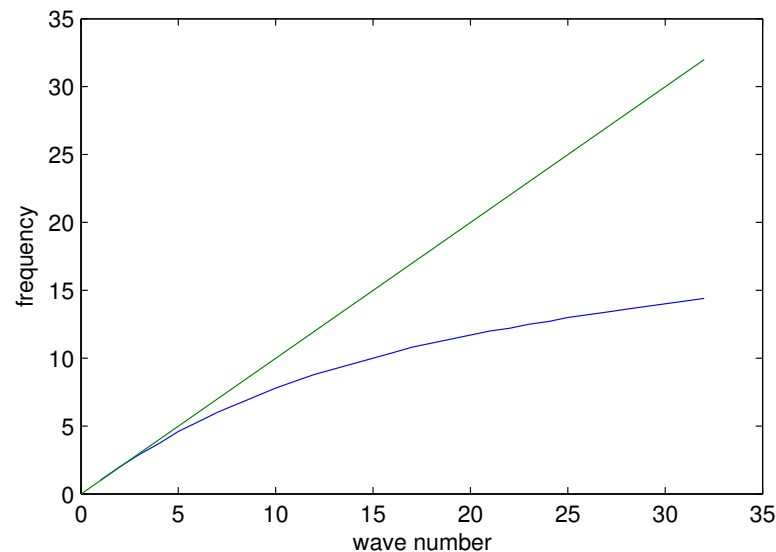
Model Equations – Dispersion Relation and Amplitude

BDF-2:

CFL=1



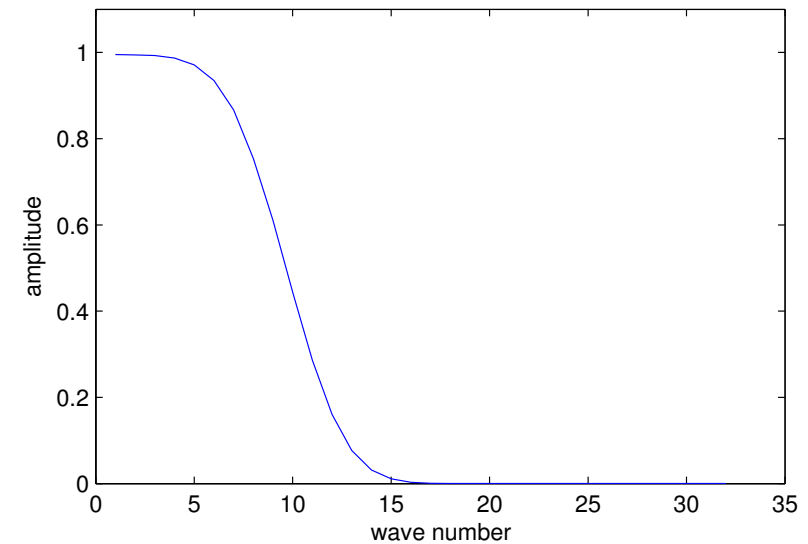
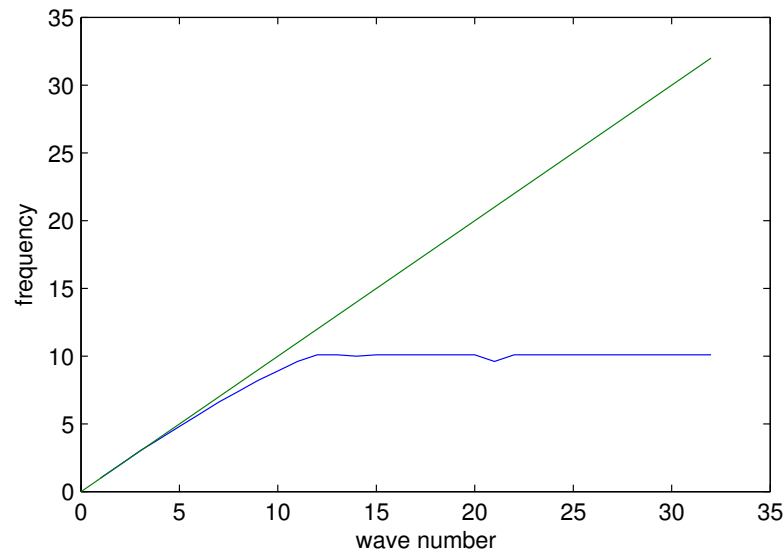
CFL=10



Dispersion Relation and Amplitude

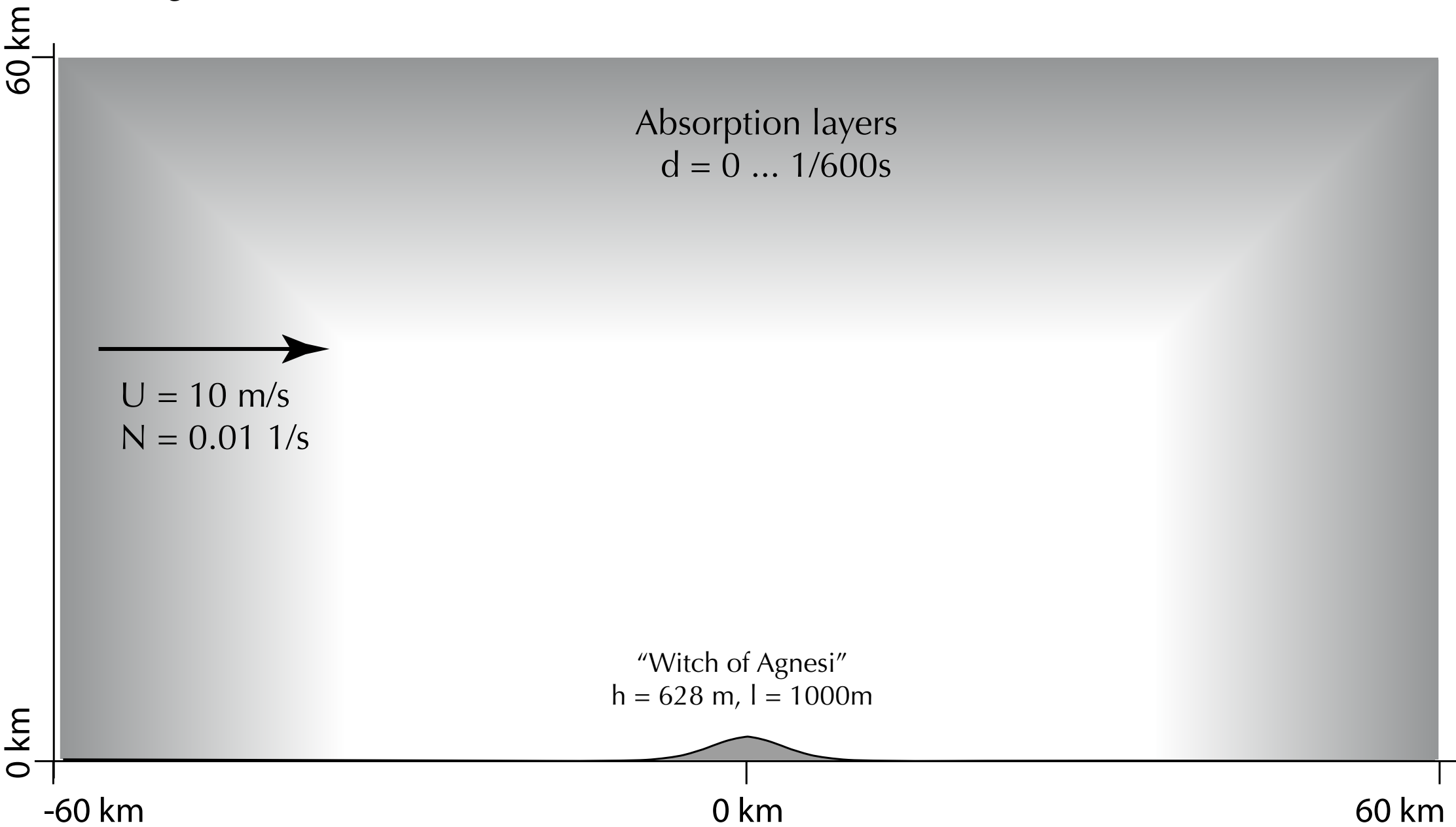
Blended Scheme

CFL=10

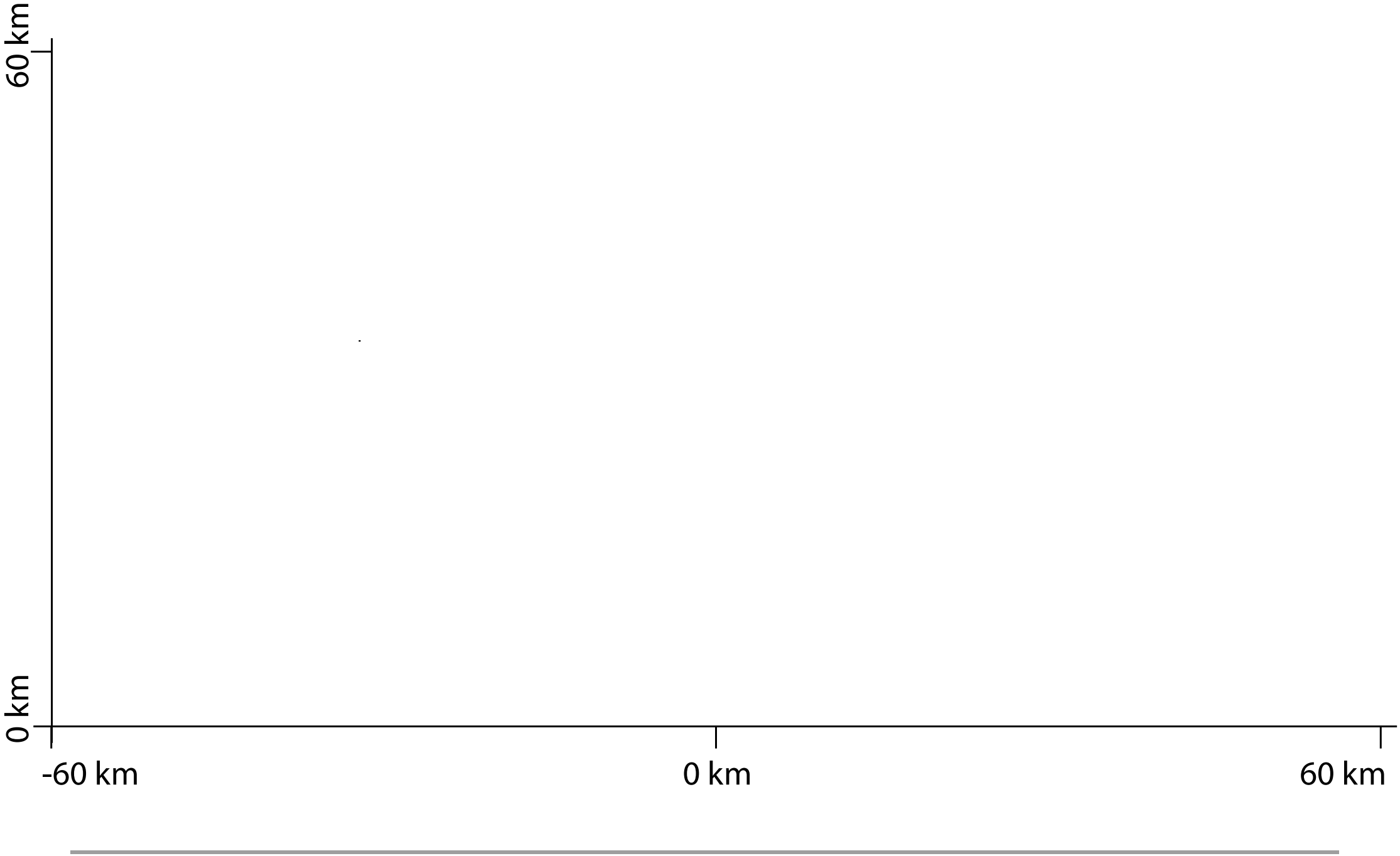


Preliminary results with implicit midpoint **(without IMP-Supl-blending)**

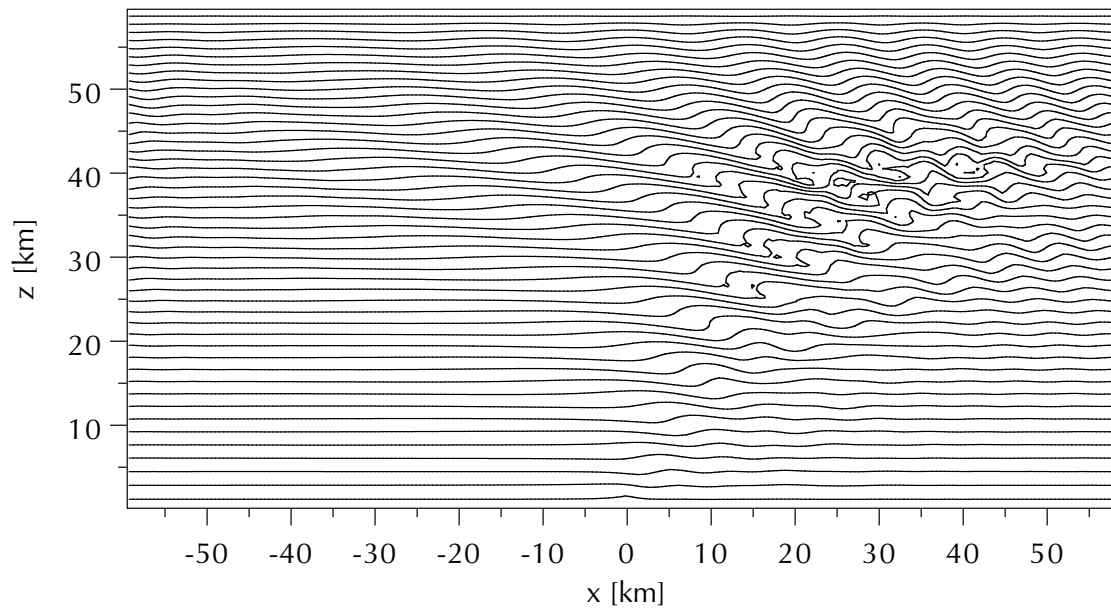
Breaking wave-test for anelastic models (Smolarkiewicz & Margolin (1997))



Breaking wave-test for anelastic models (Smolarkiewicz & Margolin (1997))



Breaking wave-test for anelastic models (Smolarkiewicz & Margolin (1997))



pseudo-incompressible

3 hours

sharpened van Leer's limiter

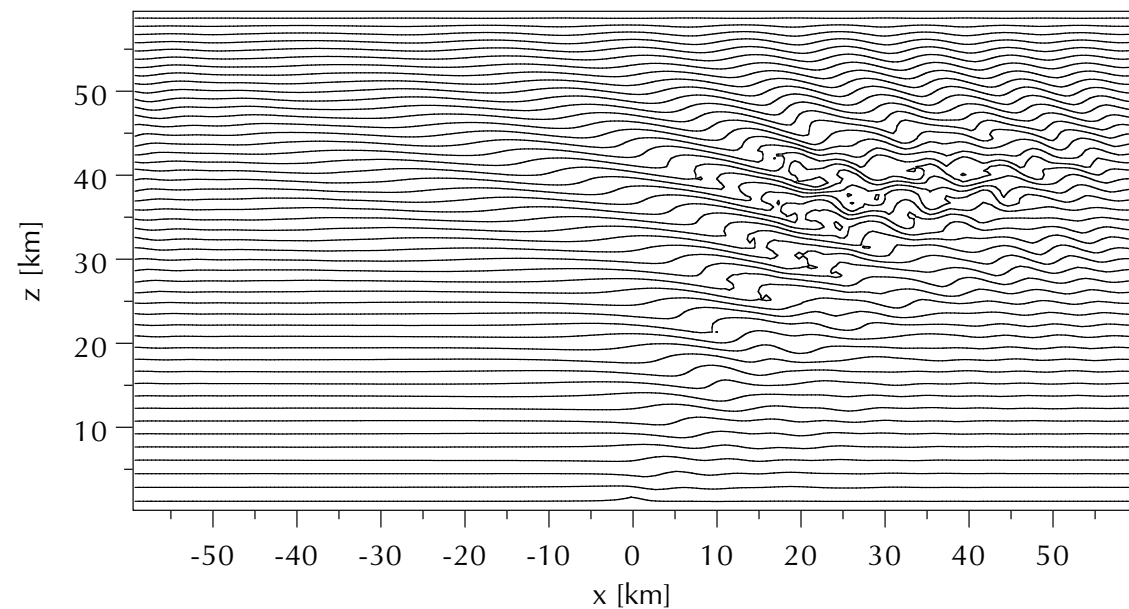
$$\Delta t \nabla \cdot (P \mathbf{v}) < 10^{-3}$$

anelastic

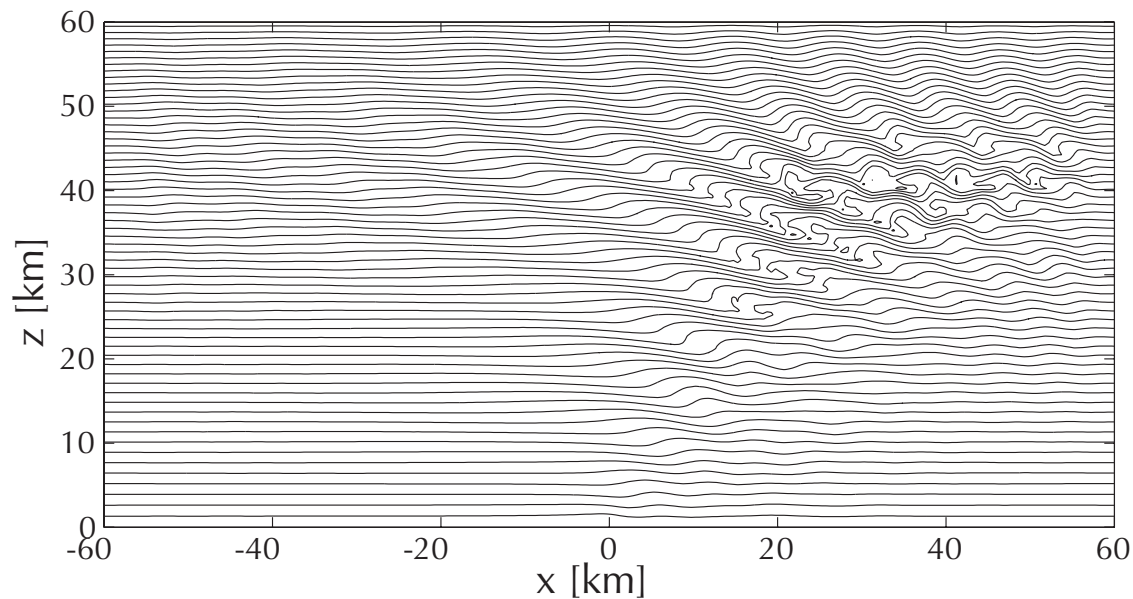
3 hours

sharpened van Leer's limiter

$$\Delta t \nabla \cdot (P \mathbf{v}) < 10^{-3}$$



Breaking wave-test for anelastic models (Smolarkiewicz & Margolin (1997))



pseudo-incompressible

3 hours

sharpened van Leer's limiter

$$\Delta t \nabla \cdot (P\mathbf{v}) < 10^{-4}$$

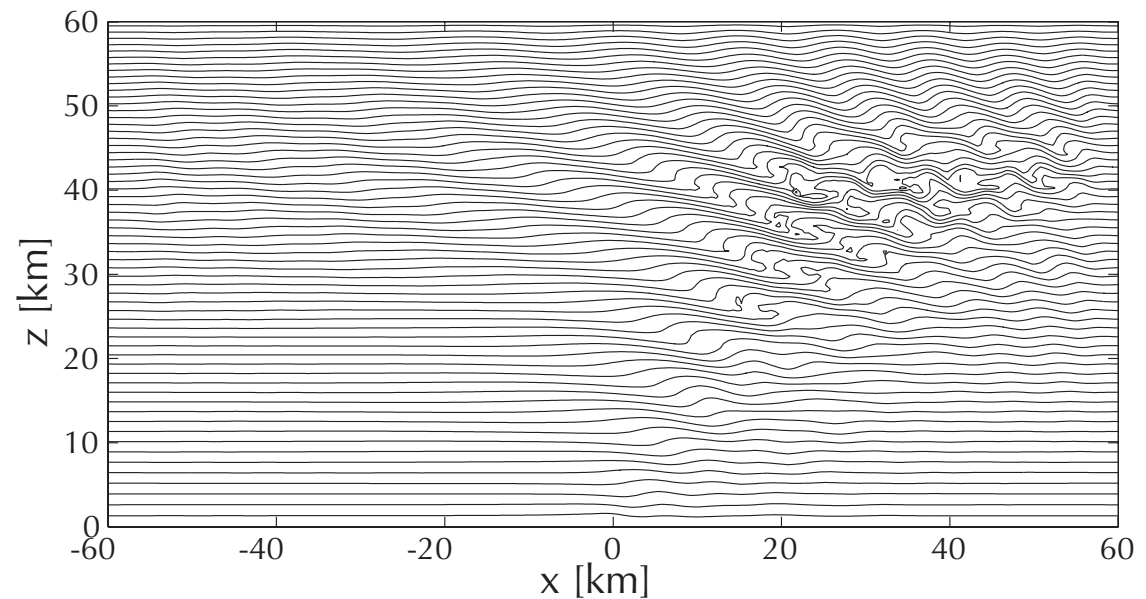
Compressible Euler eqs.

3 hours

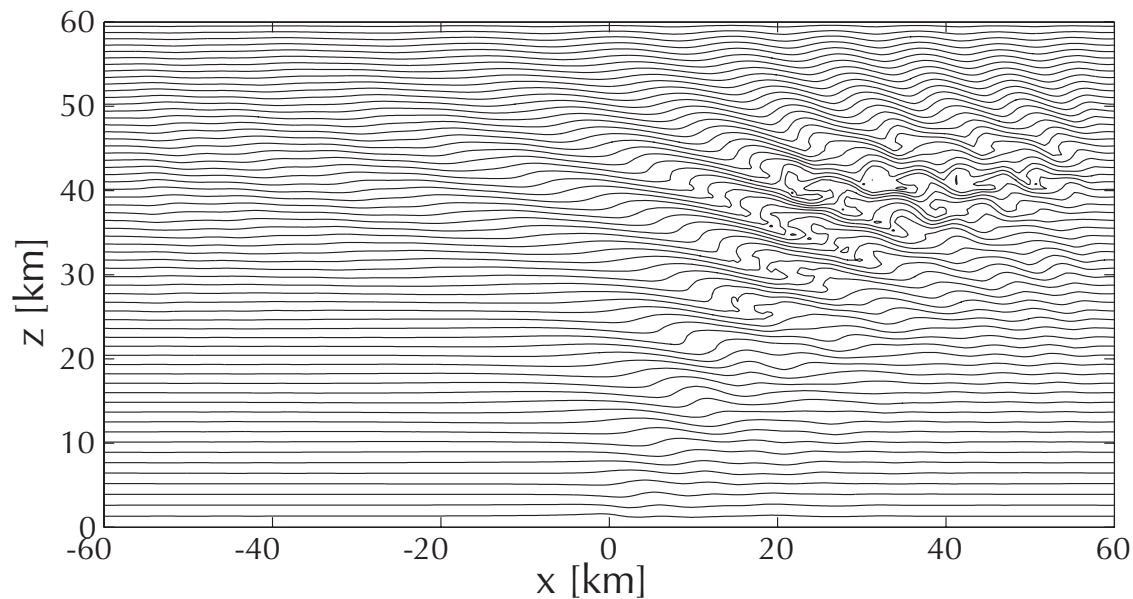
sharpened van Leer's limiter

$$\Delta t \cdot \text{residual} < 10^{-4}$$

$$\text{CFL}_{\text{adv}} = 1.0$$



Breaking wave-test for anelastic models (Smolarkiewicz & Margolin (1997))



pseudo-incompressible

3 hours

sharpened van Leer's limiter

$$\Delta t \nabla \cdot (P\mathbf{v}) < 10^{-4}$$

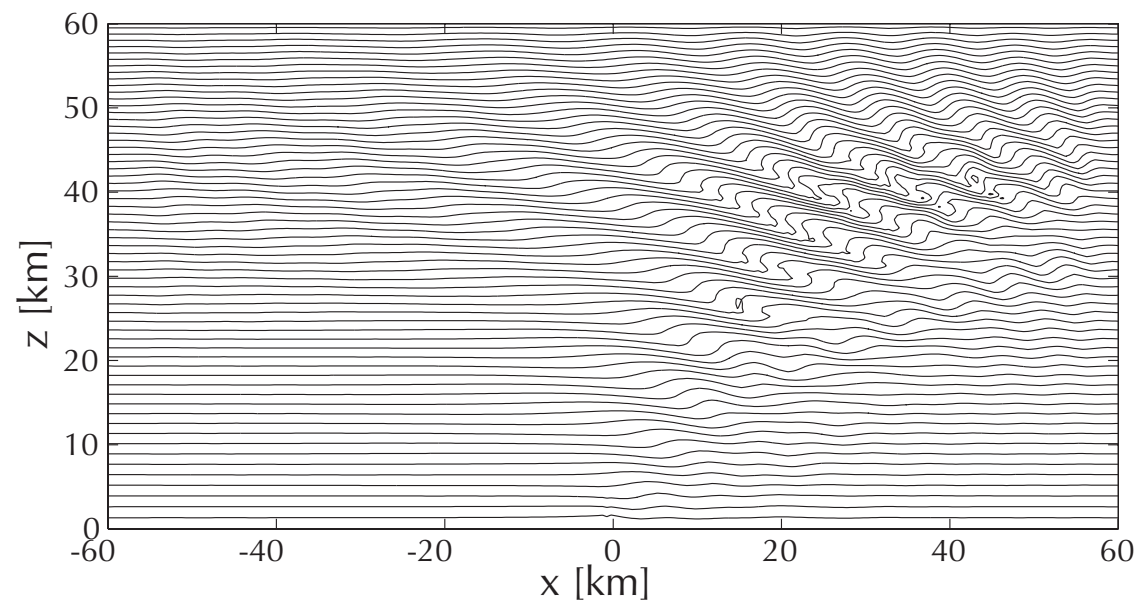
Compressible Euler eqs.

3 hours

sharpened van Leer's limiter

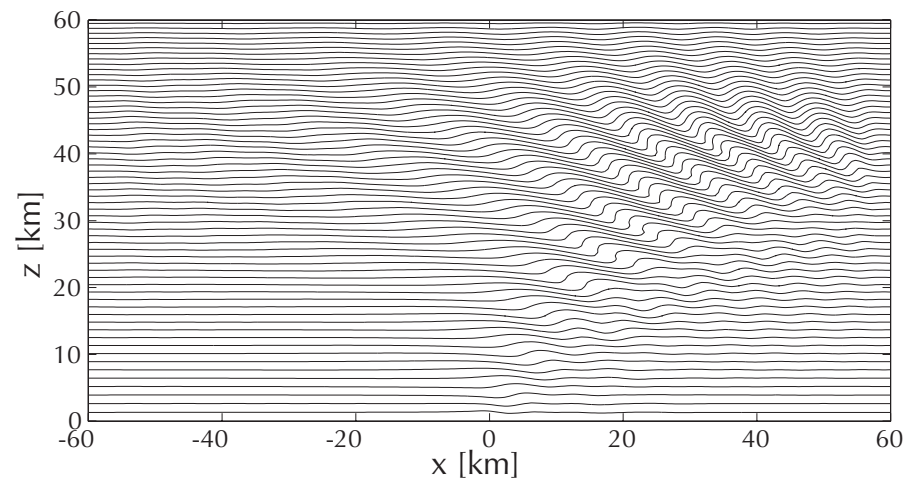
$$\Delta t \cdot \text{residual} < 10^{-4}$$

$$\text{CFL}_{ac} = 2.0$$

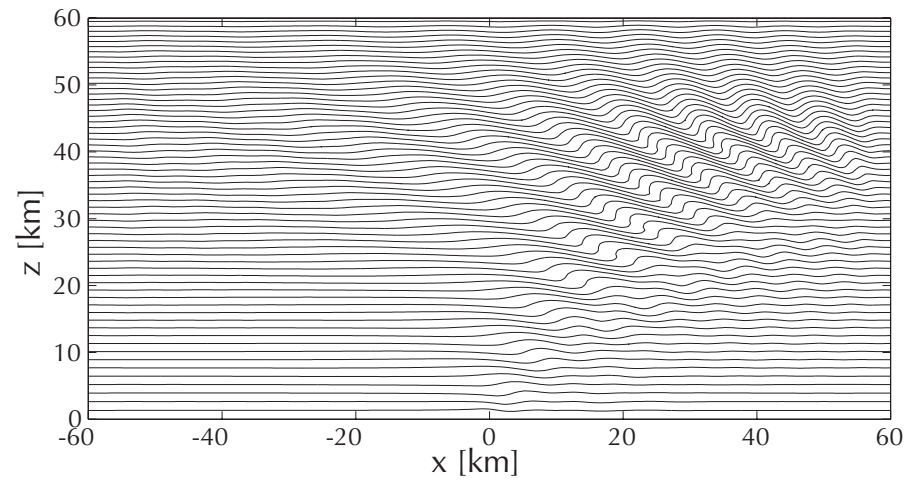


Results at time $t = 2h$

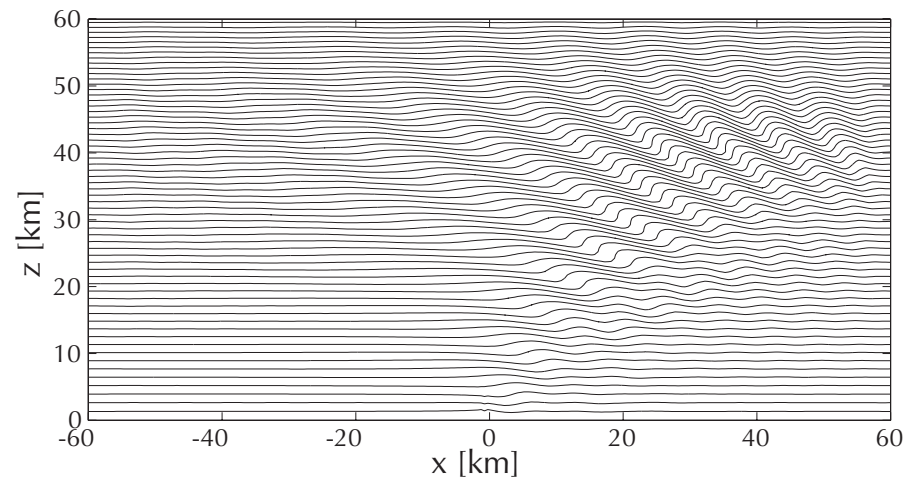
pseudo-incompressible



compressible, $\text{CFL}_{\text{adv}} = 1$

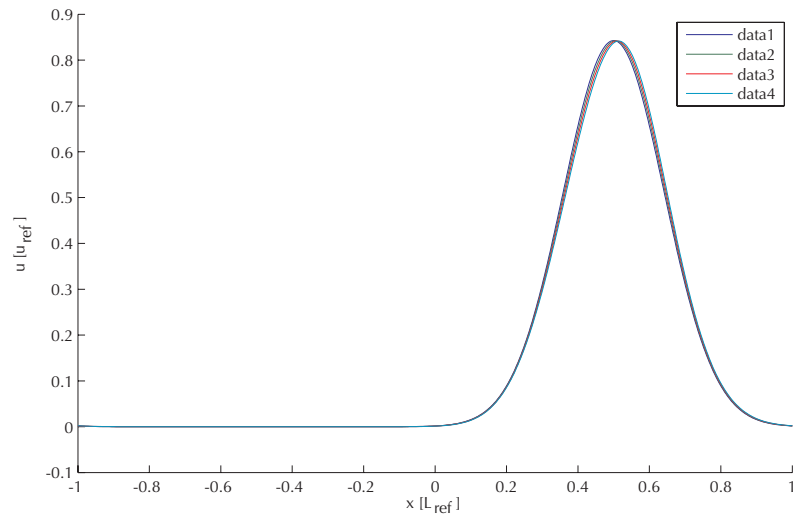


compressible, $\text{CFL}_{\text{ac}} = 2$

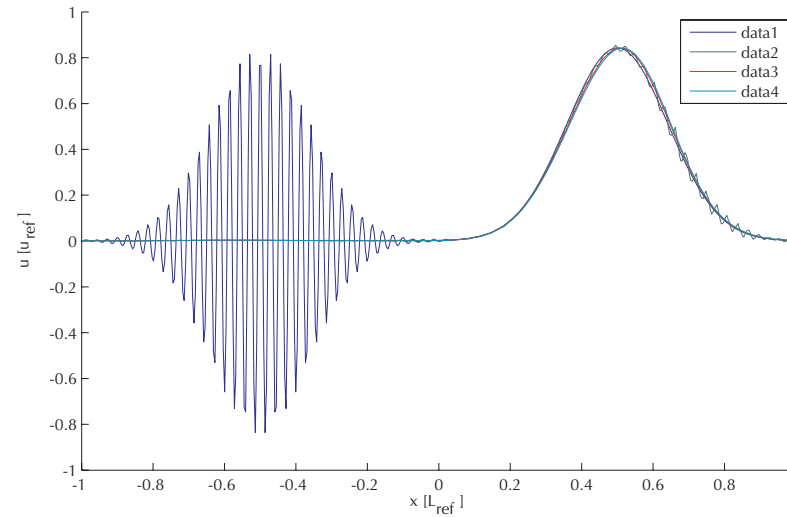


1D Acoustic test revisited, compressible Euler ($\text{Mach} = 10^{-4}$)

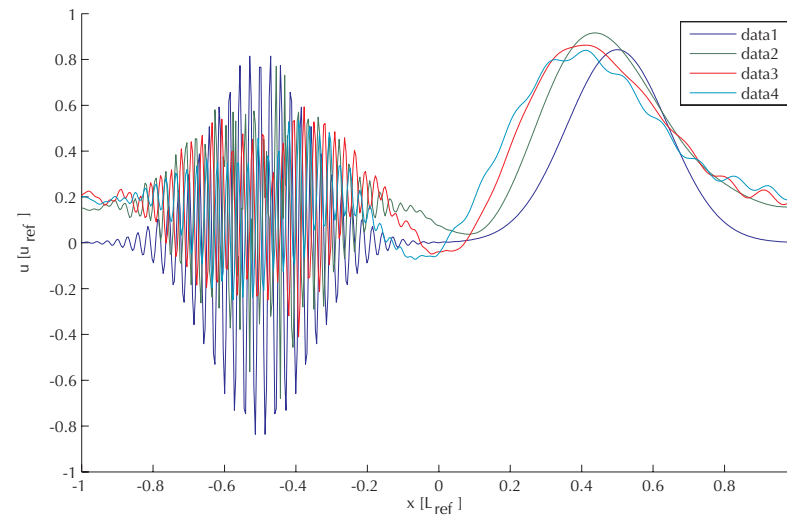
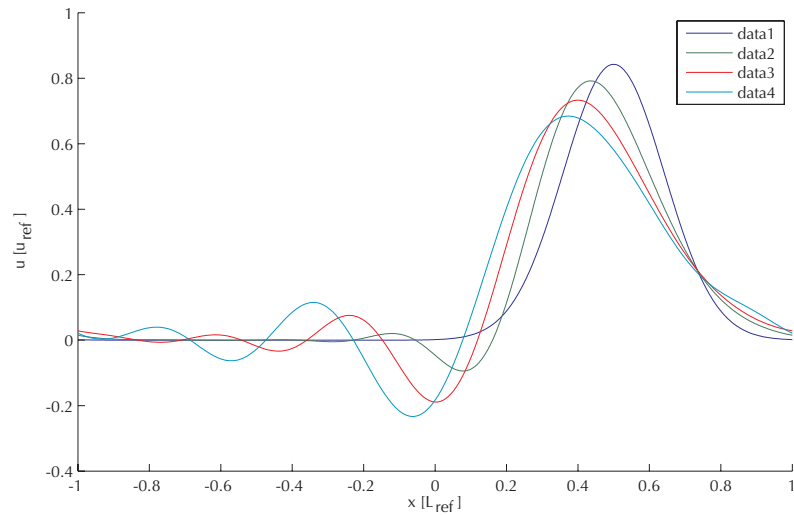
single pulse data



multiscale data



$\text{CFL}_{\text{ac}} = 1.0$



$\text{CFL}_{\text{ac}} = 10.0$

Regime(s) of validity of sound-proof models

Motivation

Stratification limit in the design-regime

Wave-breaking regime with strong stratification

Scale-dependent time-integrator
