

Littoral erosion & extreme events

---

Hazard quantification in oil transport on seas

---

Quantification of buried oil in the intertidal beach zone



## Summary

Morphodynamics by minimization principle:  
*fluid model + bottom motion minimizing a given energy*

+ Uncertainties on bed characteristics

+ Extreme scenarios

# Erosion and storms

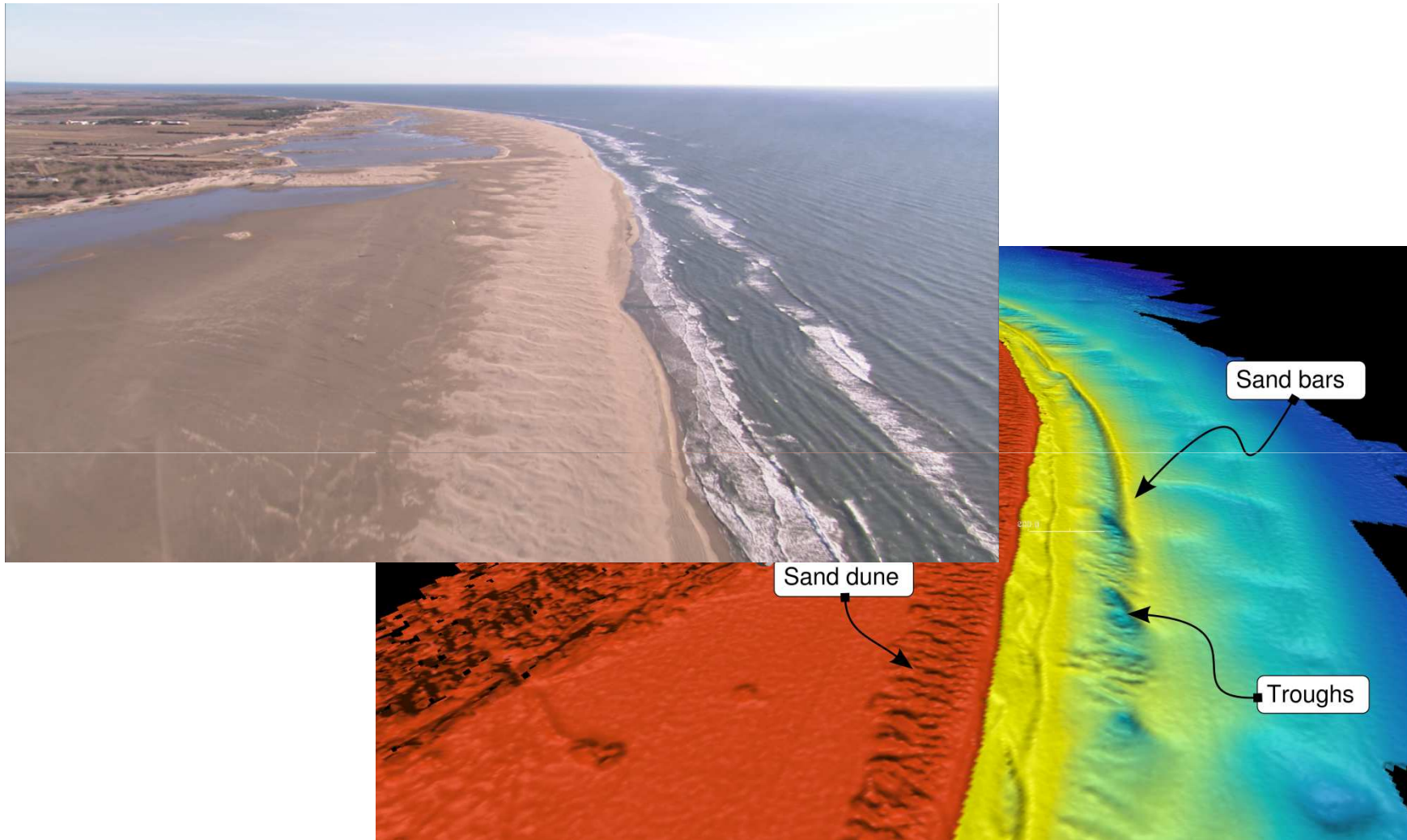


Erosion concerns 70% sandy beaches worldwide



↑  
Sète

# Coupling shallow water & soft bottom



Think of other multi-physics coupling through interactions at boundaries

## Fluid/Bottom model

Dependency chain:  $\psi \rightarrow \{\mathbf{U}(\psi, \tau), \tau \in [0, T]\} \rightarrow J(\psi, T)$

Flow state equation:  $\mathbf{U}_t + F(\mathbf{U}, \psi) = 0, \quad \mathbf{U}(0) = \mathbf{U}_0(\psi)$

Cost fct:  $J(\psi, T) = \int_{(0, T)} j(\psi, \mathbf{U}(\psi, t))$

Bed motion:  $\partial_t \psi = -\rho(t, x) \nabla_{\psi} J, \quad \psi(t = 0, x) = \psi_0(x) = \text{given},$

**Bed time and space variability through its response to flow perturbations.**

**Aleatoric uncertainties also present in initial and boundary conditions.**

**Epistemic uncertainties due to model & numerics.**

**→ Same platform used to design beach protection devices (geotube, sand dune, groyne, etc).**

## Erosion and waves



Constructive waves

Destructive waves

# *Example of functional* for beach morphodynamics simulations

$T$ : Time interval of influence

$\Omega$  : observation domain

$$J(U(\psi)) = \int_{t-T}^t \int_{\Omega} \left( \frac{1}{2} \rho_w g \eta^2 + \rho_s g (\psi(\tau) - \psi(t-T))^2 \right) d\tau d\Omega$$

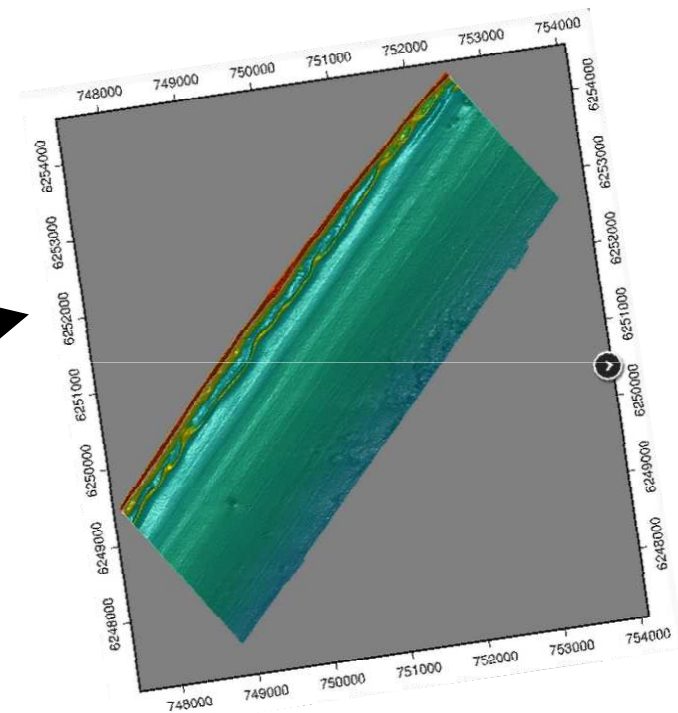
$$\eta(\tau, x, \psi) = h(\tau, x, \psi) - \frac{1}{T} \int_{t-T}^t h(\tau, x, \psi) d\tau$$

## **Hypothesis:**

**The bed adapts in order to reduce water kinetic energy  
with ‘minimal’ sand transport**

# Coupling shallow water & bottom

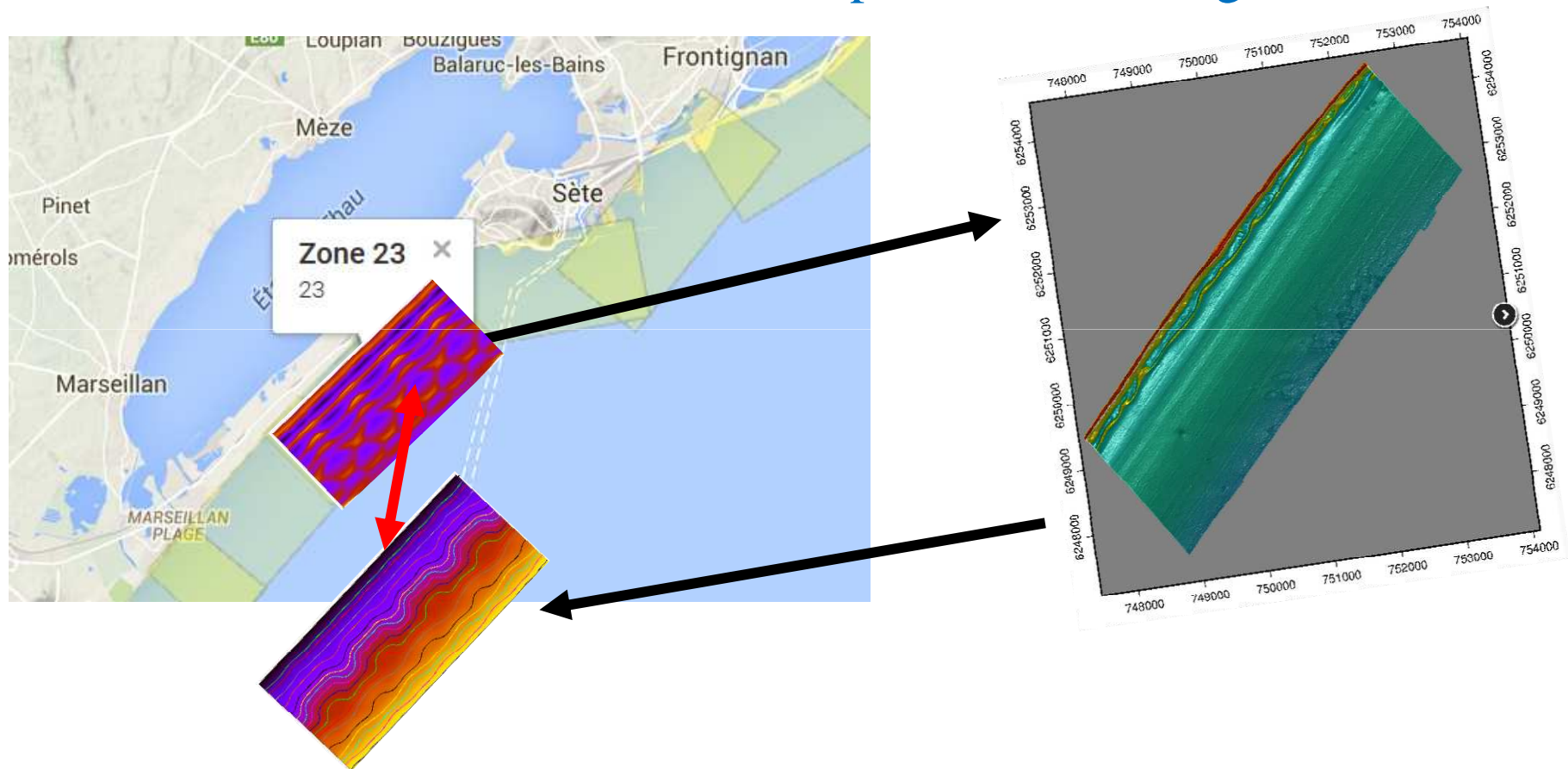
<http://www.soltc.org/database/lidar>





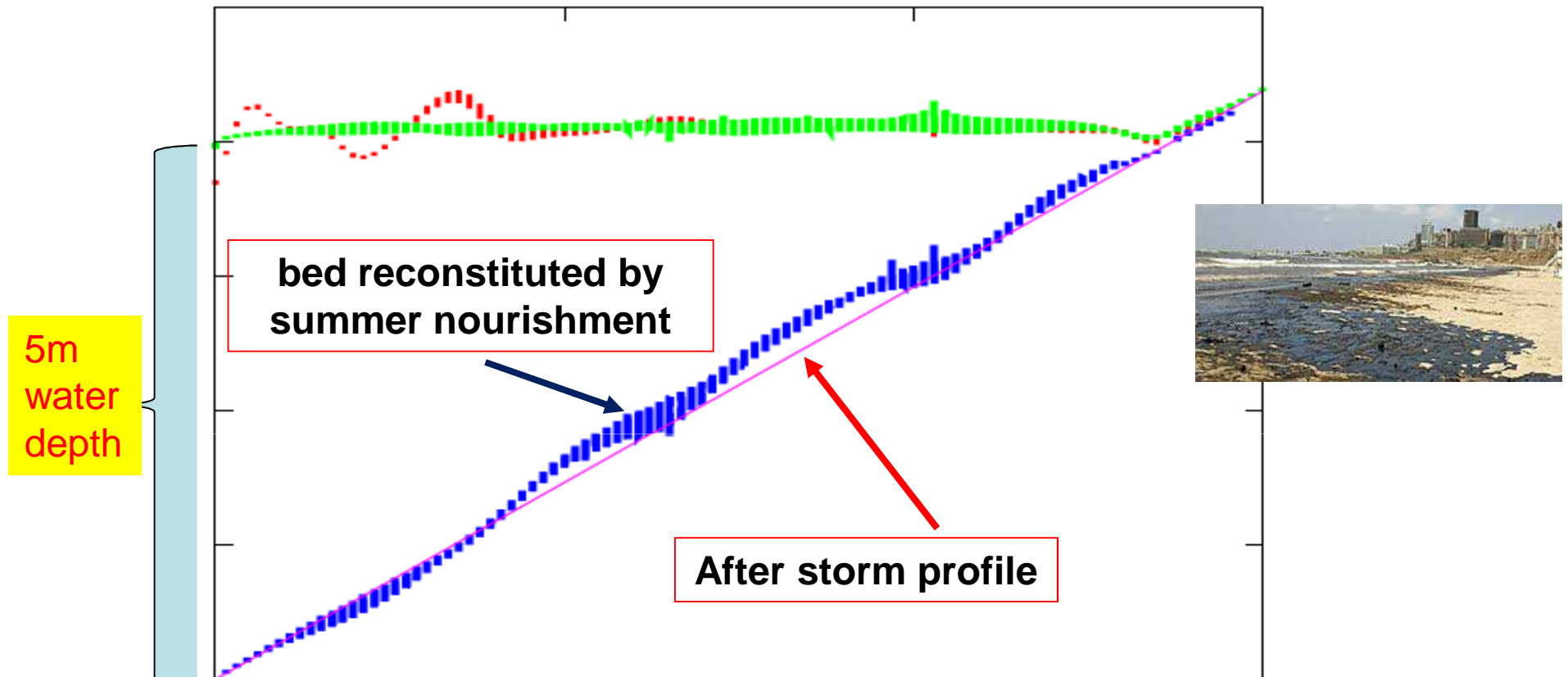
# Coupling shallow water & bottom

<http://www.soltc.org/database/lidar>



# OildeBeach project

How deep oil is buried ?

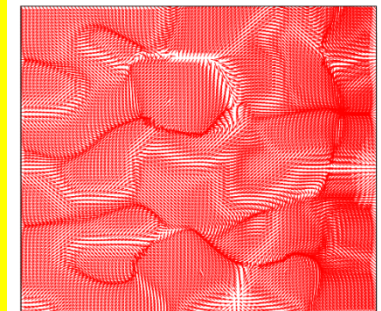


Cross-shore distance: 150m

Oil might be covered by 40cm of sand in some area, corresponding to on site observations (Prestige oil spill)

It can reappear next winter !

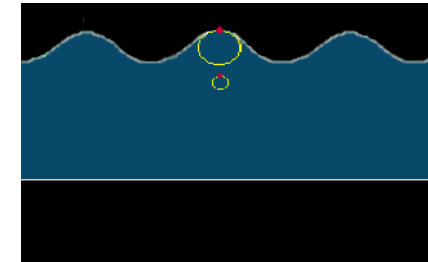
Pertinent with strong tidal coefficient (Saint-Malo 28-116)  
(Piriac 40-100)



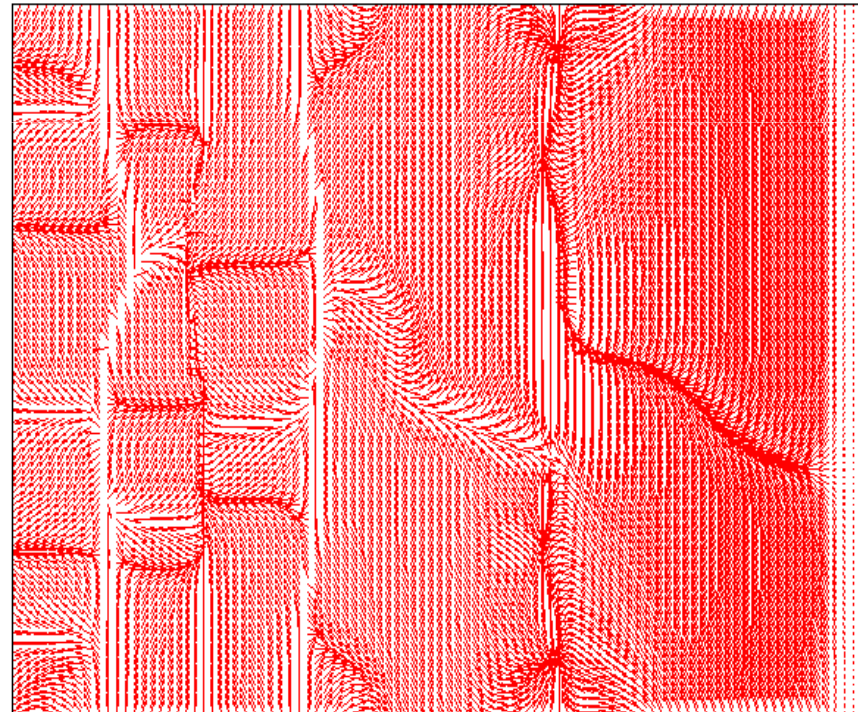
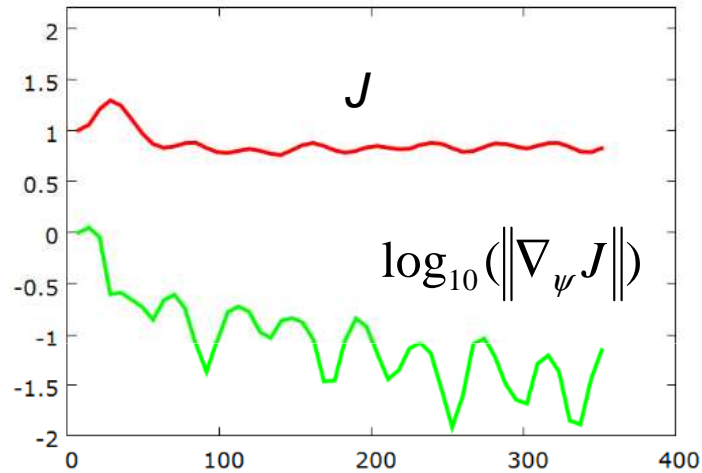
# Equivalent bottom velocity

$$\psi_{,t} = -\rho \nabla_{\psi} J = -V \nabla_x \psi$$

$$|\psi_{,t}| \leq |U_{orb}(z = -h)| \|\nabla_x \psi\|$$



Web Y. Place



## **Impact of bed characteristics uncertainty**

## **Extreme scenarios**

**Knowing the PDF of the bed characteristics  
and  
given a confidence level, provide extreme  
evolution scenarios for the bed**

## Quantile-based extreme scenarios

Knowing the PDF of the uncertainties on the bed receptivity, define two extreme scenarios for the bed receptivity and therefore for our fluid-structure coupling.

$$0 \leq \rho(x) = \rho_0(x) + \text{VaR}_{\pm}^{\alpha}(x), \text{ with } \text{VaR}_{-}^{\alpha} \leq 0 \leq \text{VaR}_{+}^{\alpha}$$

Knowing the PDF of the uncertainties of a control parameter  $x$ , define two quantile - based extreme scenarios for the variations :

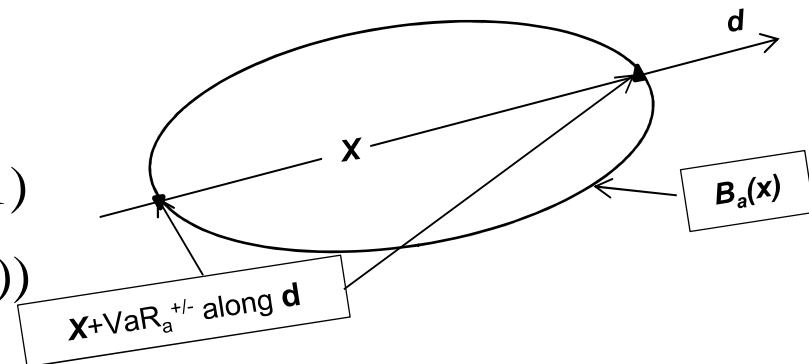
$$X = x + \text{VaR}_{\pm}^{\alpha}(x), \text{ with } \text{VaR}_{-}^{\alpha} \leq 0 \leq \text{VaR}_{+}^{\alpha} \quad (\text{defined component by component})$$

If Gaussian PDF:

$$\text{VaR}^{0.99} = 2.33 \text{ and } \text{VaR}^{0.95} = 1.65 \text{ for } \text{N}(0,1)$$

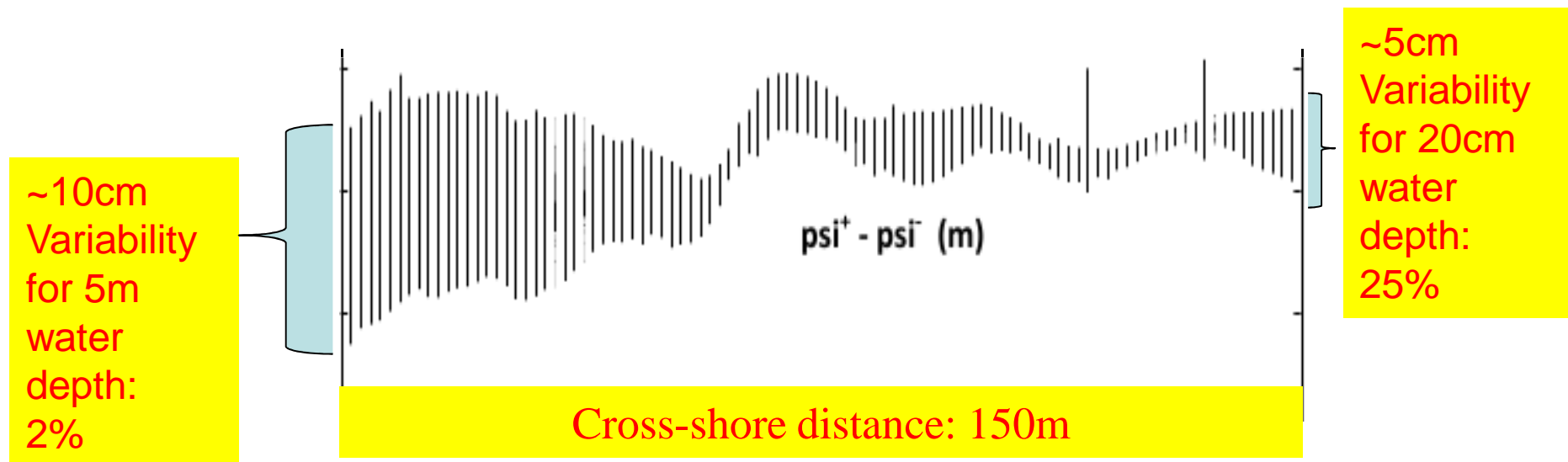
$$\text{and } \text{VaR}^{\alpha}(\text{N}(0, \sigma(x))) = \sigma(x) \text{VaR}^{\alpha}(\text{N}(0,1))$$

$$\text{and } \text{VaR}_{-}^{\alpha} = -\text{VaR}_{+}^{\alpha}$$



# Bed variability.....due to.....bed mobility variability

Assumption: sand mobility variability increases toward the beach: from 0 to 50%  
This also accounts for imperfect modelling (epistemic UQ)



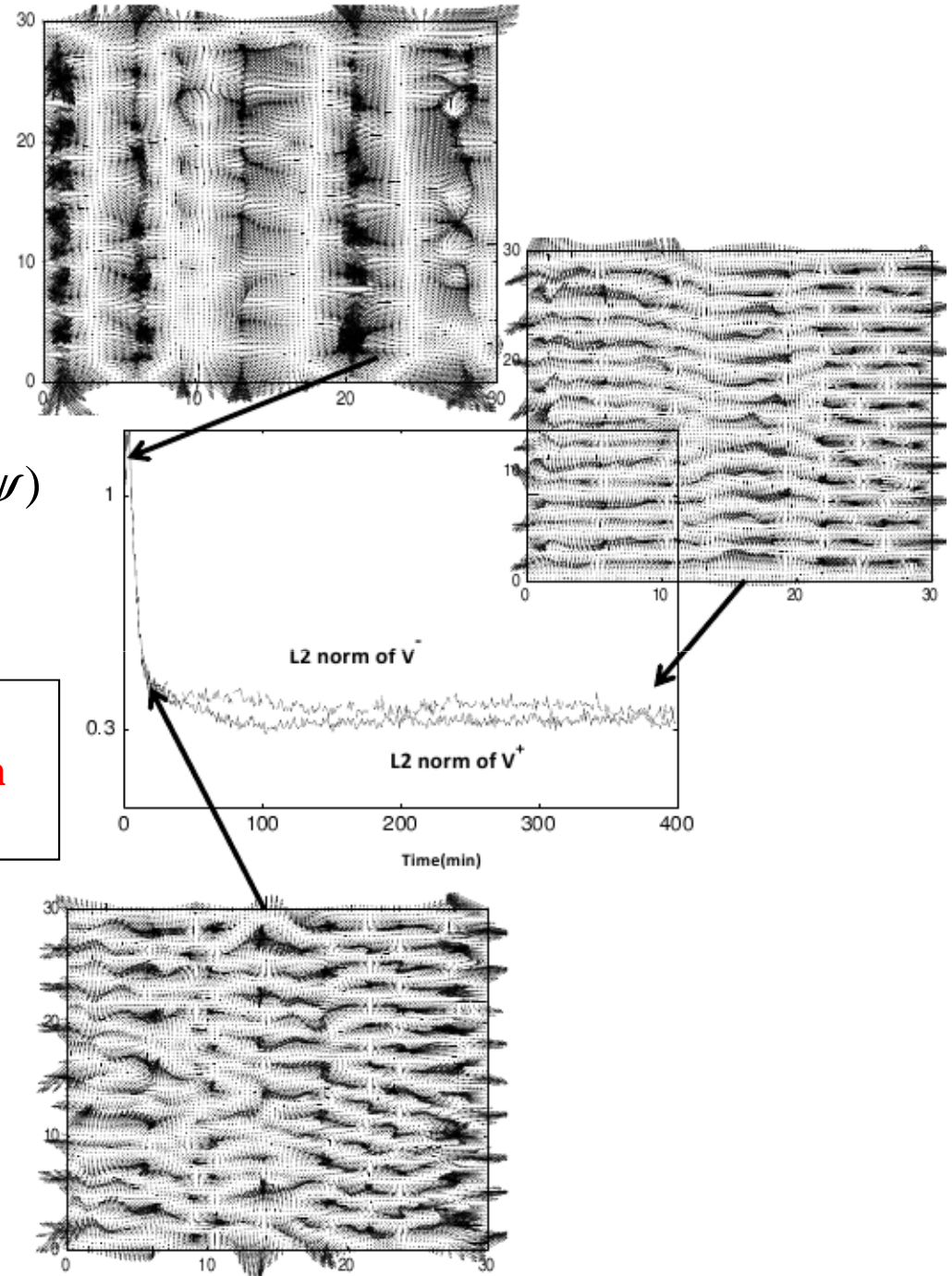
# Bottom equivalent velocity $V$

$$\psi_t = -\rho \nabla_{\psi} J = -V \nabla_x \psi$$

$$\text{Formally, } V = (\rho \nabla_{\psi} J / \partial_{x_1} \psi, \rho \nabla_{\psi} J / \partial_{x_2} \psi)$$

Remark : Conservation,  $\int_{\Omega} \psi_t = 0$

**=> Optimization under constraint:  
Experiences in basin cannot represent open  
sea.**

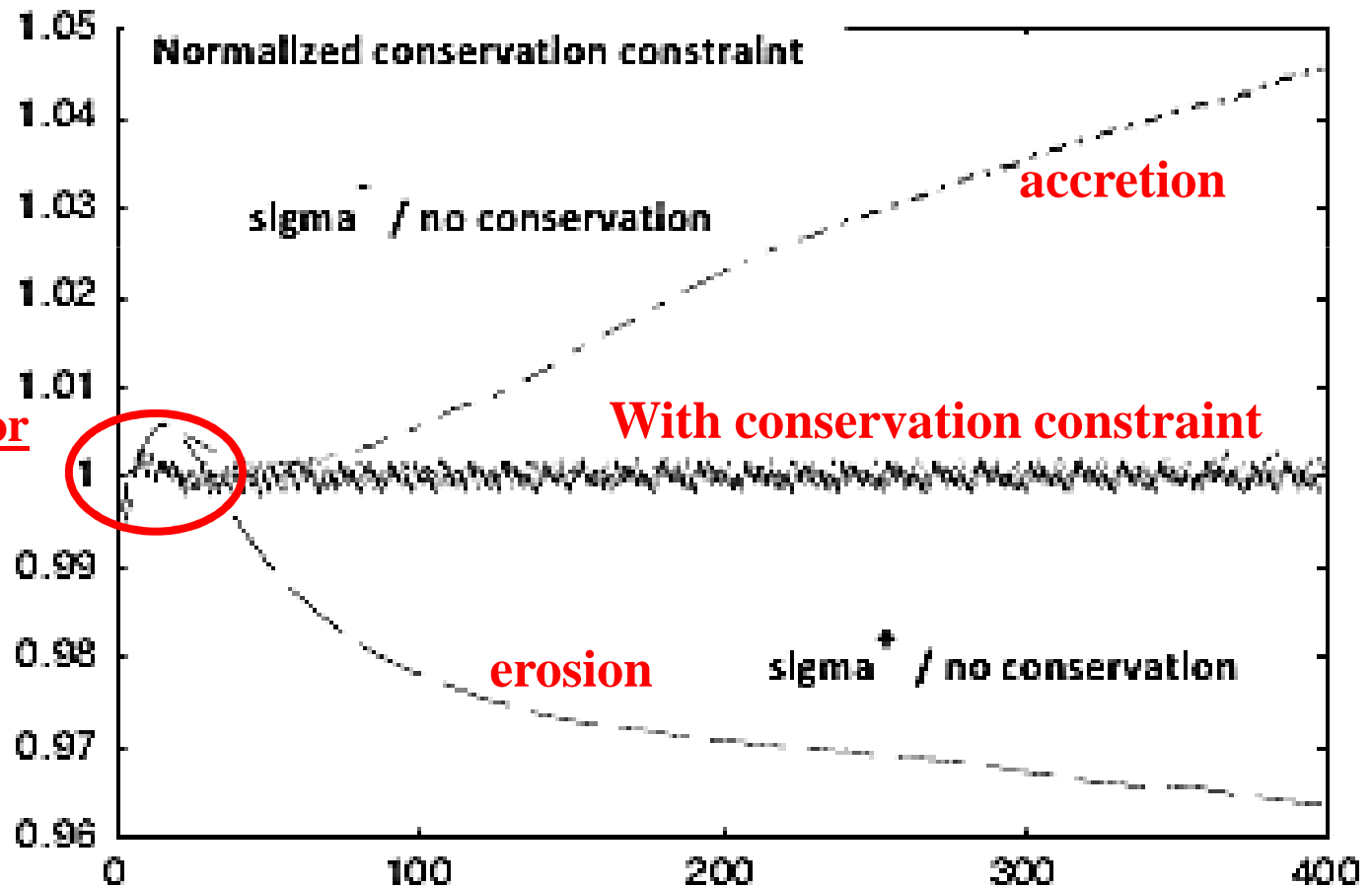




## Differences between basin and open sea Sogreah basin



### Impact of conservation constraint + sand variability



Same initial behavior



Package

## **Impact of state uncertainty**

## Adjoint-based & extreme scenarios construction of bed covariance matrix

Suppose  $\mathbf{x}$  zero-mean,  $u = L\mathbf{x}$ , and  $u \leftarrow u - \mu$

$$Cov_u = \mathbb{E}(uu^t) = \mathbb{E}(L \mathbf{x}\mathbf{x}^t L^t) = L \mathbb{E}(\mathbf{x}\mathbf{x}^t) L^t = L Cov_{\mathbf{x}} L^t$$

If nonlinear,  $L = \mathcal{J} = \partial u / \partial \mathbf{x}$ :  $Cov_u = \mathcal{J} Cov_{\mathbf{x}} \mathcal{J}^t$

$$Cov_{\mathbf{x}} = \mathcal{J}^{-1} Cov_u \mathcal{J}^{-t} = (\mathcal{J}^t Cov_u^{-1} \mathcal{J})^{-1}$$

Suppose  $\nabla_{\mathbf{x}} j$  available by adjoint.

$$\nabla_{\mathbf{x}} j = \frac{\partial j}{\partial \mathbf{x}} + \left( \left( \frac{\partial j}{\partial u} \right)^t \frac{\partial u}{\partial \mathbf{x}} \right)^t = \frac{\partial j}{\partial \mathbf{x}} + \left( \left( \frac{\partial j}{\partial u} \right)^t \mathcal{J} \right)^t$$

Therefore,

$$\mathcal{J} = \left( \frac{\partial j}{\partial u} \right)^{-t} \left( \nabla_{\mathbf{x}} j - \frac{\partial j}{\partial \mathbf{x}} \right)^t$$

In least-square sense:

$$\mathcal{J} = \left( \left( \frac{\partial j}{\partial u} \right) \left( \frac{\partial j}{\partial u} \right)^t \right)^{-1} \frac{\partial j}{\partial u} \left( \nabla_{\mathbf{x}} j - \frac{\partial j}{\partial \mathbf{x}} \right)^t$$

To be compared to the DES based covariance:

$$Cov_{\mathbf{x}^{\pm}} = \mathbb{E}((X^{\pm})(X^{\pm})^t) - \mathbb{E}(X^{\pm})\mathbb{E}(X^{\pm})^t \sim (X^{\pm})(X^{\pm})^t - (\overline{X^{\pm}})(\overline{X^{\pm}})^t$$

with  $\overline{X^{\pm}} = ((\mathbf{x}^*)^+ + (\mathbf{x}^*)^- - 2\mathbf{x}^*)/2$

### Two - step application

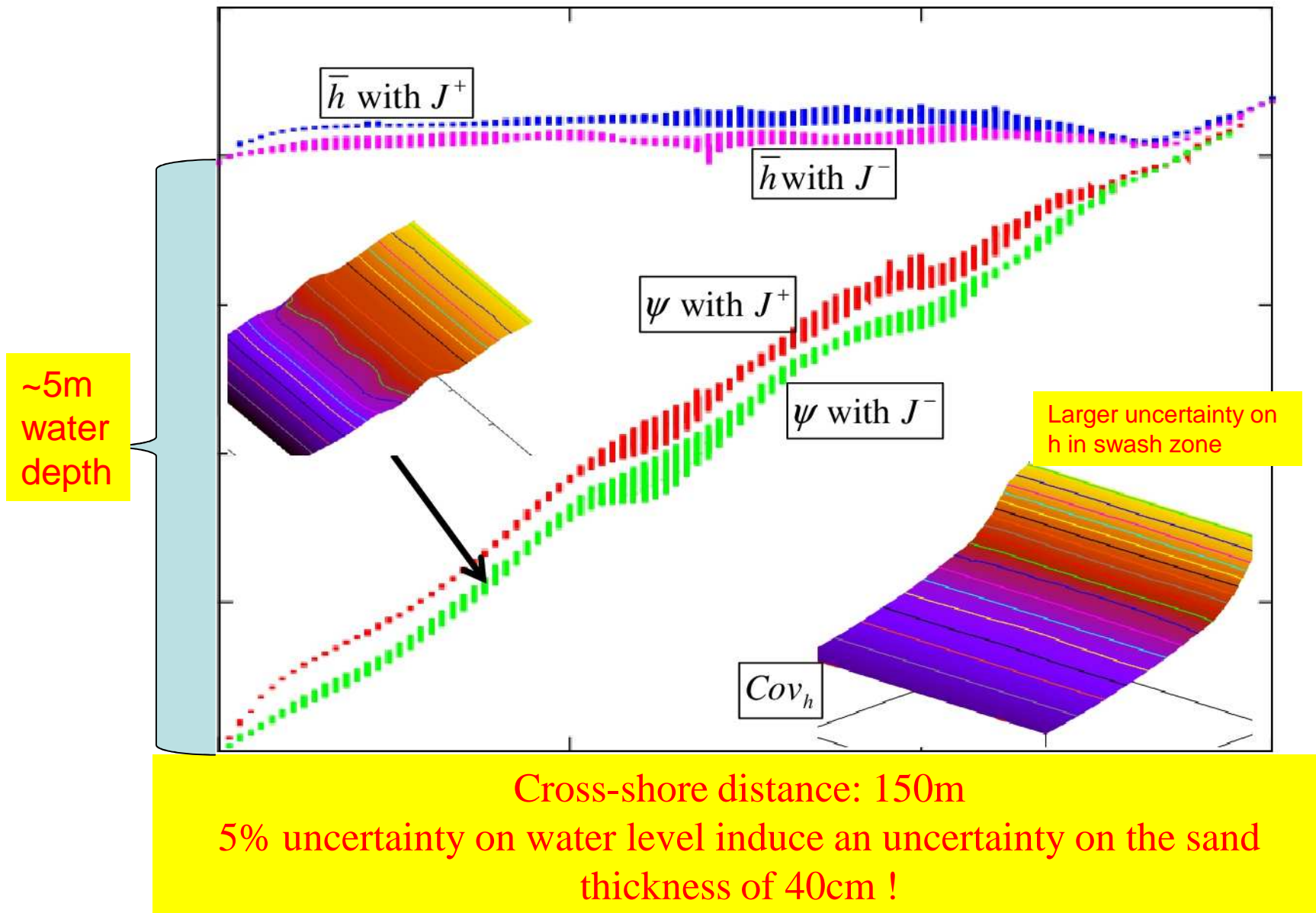
$$1/ \quad \mathbf{x}^* = \arg \min_{\mathbf{x}} (j(u(\mathbf{x})))$$

$$2/ \quad Cov_{\mathbf{x}} \text{ with } j \leftarrow j(u(\mathbf{x})) + \|u(\mathbf{x}) - u(\mathbf{x}^*)\|$$

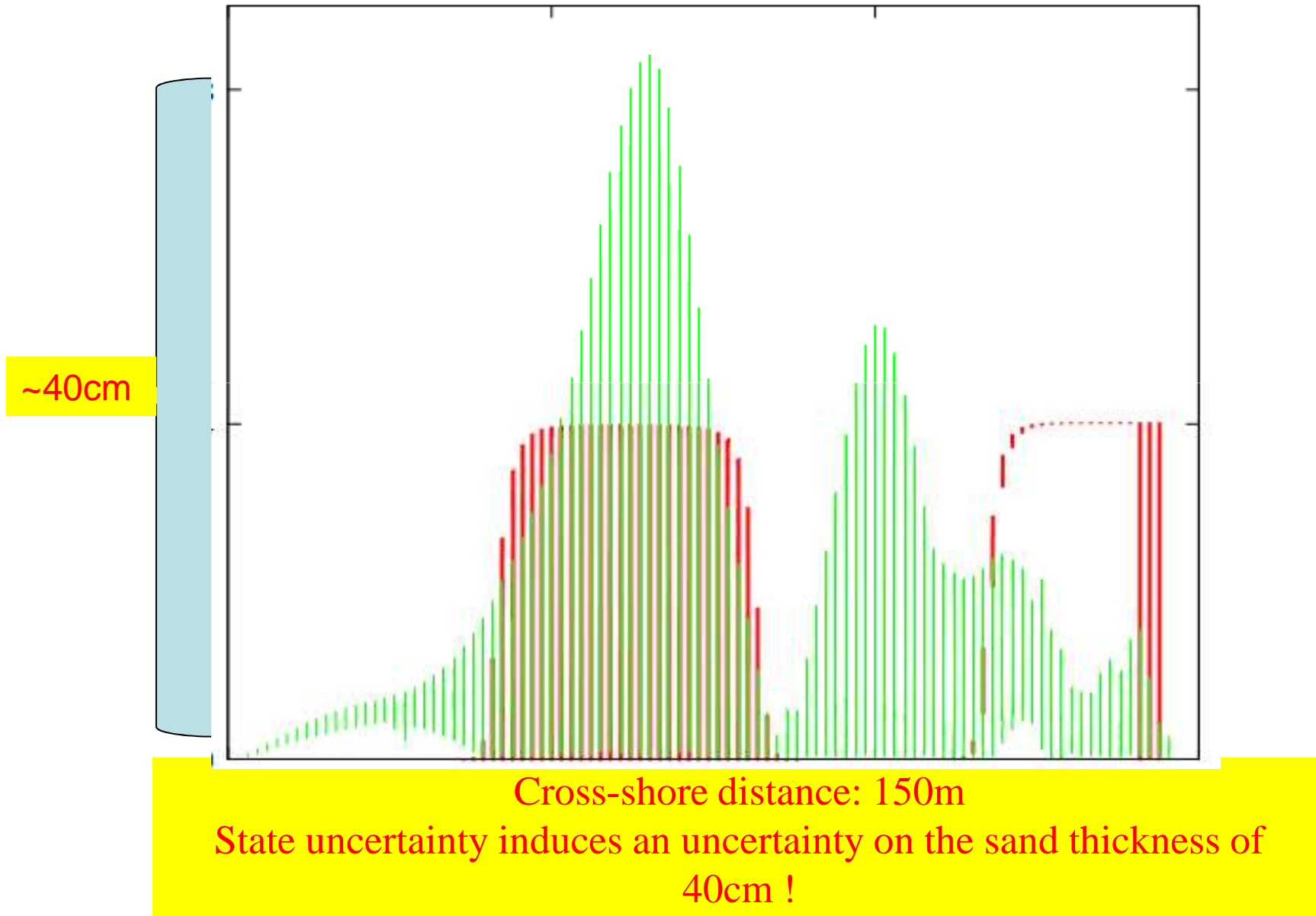
$Cov_{u^*}$  known & modelling

aleatoric and epistemic uncertainties

Extreme scenarios due to state variability  
(epistemic or aleatoric)



**Bed covariance**  
**Extreme scenarios vs. Adjoint-based**



## Remarks

- Morphodynamics by minimization principle.
  - VaR-based extreme scenarios.
- Bed covariance (extreme scenarios & adjoint-based) accounting for epistemic & aleatoric state variability
- Need to account for bed variability during the coupling and not only eventually through engineering margins.
  - Open sea is not basin.
- Useful to estimate how deep oil might be present after summer bed beach reconstruction

## References

(Aeronautics, Littoral, Seismic/reservoir, Others)

- *Minimization principles for the evolution of a soft sea bed interacting with a shallow sea, with A. Bouharguane, IJCFD+C&F, 2012-2013.*
- *Plate Rigidity Inversion in Southern California Using Interseismic GPS Velocity Fields, with J. Chery, M. Peyret, C. Joulain, Geophysics J. Int., 2012.*
- *Reduced sampling and incomplete sensitivity for low-complexity robust parametric optimization, Int. J. Num. Meth. Fluids, 2013.*
- *Code Division Multiple Access Filters Based on Sampled Fiber Bragg Grating Design of by Global Optimization, with B. Ivorra, A. Ramos, Optimization and Engineering, 2013.*
- *Value at Risk for confidence level quantifications in robust engineering optimization, Opt. Control Appl. Method, 2013.*
- *Quantitative extreme scenarios for the evolution of a soft bed interacting with a fluid using the Value at Risk of the bed characteristics, with F. Bouchette, Computers & Fluids, 2013.*
- *Principal angles between subspaces and reduced order modelling accuracy in optimization, Structural & Multi-Disciplinary Opt. 2014.*
- *Uncertainty Quantification by geometric characterization of sensitivity spaces, CMAME, 2014.*
- *Ensemble Kalman Filters and geometric characterization of sensitivity spaces for Uncertainty Quantification, CMAME, 2015.*
- *Backward uncertainty propagation in shape optimization, IJNMF, 2015.*