



CHAPTER 28

Numerical simulations of sand transport problems, by C. Diédhiou, B. K. Thiam and I. Faye

Christophe Diédhiou ⁽²⁾ (christophe.diedhiou@uadb.edu.sn)

Babou Khady Thiam ⁽¹⁾ (baboukhthiam87.bt@gmail.com)

Ibrahima Faye ⁽²⁾ (ibrahima.faye@uadb.edu.sn).

⁽²⁾ Université Alioune Diop de Bambey, ⁽¹⁾ Université Cheikh Anta Diop,
 Dakar. (SENEGAL)

Abstract. This paper is devoted to numerical simulations of sand transport problem submitted to the tide near the seabed. We consider a two-scale numerical approach based on finite element method. The stability of the scheme is solved and finally, we present some numerical results.

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1. Introduction and Results

The understanding of sand transportation near the seabed is a challenge for scientists as all supernatural phenomenon. Many mathematical models are done by scientists. The challenge is to use a sand transport equation Balde (2017); Faye *et al.* (2011); Idier (2002) and an equation described the movement of the fluid (Navier Stokes equation or Shallow water). The objective of the this paper is to built a Two-Scale numerical method to simulate the sand dune in tidal area. The model considered in this paper is built and studied in Faye *et al.* (2011).

The concept of two-scale convergence was introduced by Nguetseng (1989) and Allaire (1992). Numerical method based on two-scale convergence was used in successfully by many authors. In Aillot *et al.* (2002), such a method is use to manage the tide oscillation for long term drift forecast of objects in coastal ocean water. Frénod *et al.* (2007) made simulations of the 1D Euler equation using a Two-scale Numerical Method. In Frénod *et al.* (2009), such a method is used to simulate a charge particle beam in a periodic focusing channel. Mouton (2009) developed a Two-scale Semi-Lagradian Method for a beam and plasma application. In Faye *et al.* (2015), such a method is use to simulate the evolution of sand transport equation by using Fourier approach.

In this paper, we consider the following model presented in Faye *et al.* (2011); Thiam (2018). The system is modeled as follows

$$(1.1) \quad \left\{ \begin{array}{l} \frac{\partial z^\epsilon(t,x)}{\partial t} - \frac{1}{\epsilon} \nabla \cdot (\mathcal{A}^\epsilon \nabla z^\epsilon) = \frac{1}{\epsilon} \nabla \cdot \mathcal{C}^\epsilon \quad \text{in }]0, T[\times \Omega \\ z^\epsilon(0, x) = z_0(x) \quad \text{in } \Omega \\ \frac{\partial z^\epsilon(t,x)}{\partial n} = g \quad \text{in } [0, T) \times \partial\Omega \end{array} \right.$$

where $z^\epsilon(t, x)$ is the dimensionless seabed altitude, $t \in [0, T)$, for a given T and $x \in \Omega$, Ω being a two dimensional domain of class \mathcal{C}^2 of \mathbb{R}^2 . \mathcal{A}^ϵ and \mathcal{C}^ϵ are given by

$$(1.2) \quad \mathcal{A}^\epsilon(t, x) = a(1 - b\epsilon\mathcal{M}(t, \frac{t}{\epsilon}, x))|\mathcal{U}(t, \frac{t}{\epsilon}, x)|^3$$

$$(1.3) \quad \mathcal{C}^\epsilon(t, x) = c(1 - b\epsilon\mathcal{M}(t, \frac{t}{\epsilon}, x))|\mathcal{U}|^3 \cdot \frac{\mathcal{U}(t, \frac{t}{\epsilon}, x)}{|\mathcal{U}(t, \frac{t}{\epsilon}, x)|}$$

for a, b and c are three constants positives and \mathcal{M} and \mathcal{U} are respectively the water variation and velocity. $z_0 \in L^2(\Omega)$ and $g \in L^2([0, T], L^2(\Omega))$ are given functions. One can justify the boundary condition of (1.1) by the fact that if we consider a big domain Ω in which the sand does not go out, what is translated by the fact that the flux q is zero on $\partial\Omega$, i.e. $q \cdot n = 0$ on $\partial\Omega$, where n is the normal exterior vector and q is given by

$$(1.4) \quad q = q_f - |q_f|\lambda\nabla z,$$

where q_f and λ are respectively the water velocity induced sand flow on a flat seabed and the inverse value of the maximum slope of the sediment surface when the water velocity is 0. From this equation we have, assuming that $q_f \neq 0$ on $\partial\Omega$,

$$(1.5) \quad \frac{\partial z(t, x)}{\partial n} = \nabla z \cdot n = \frac{q_f \cdot n}{|q_f|\lambda} = g \text{ on } \partial\Omega.$$

The small parameter ϵ involved in the model is the ratio between the main tide period $\frac{1}{\omega}=13$ hours and and observation time which is about three months i.e. $\epsilon = \frac{1}{t\omega} = \frac{1}{200}$. In [Faye et al. \(2015\)](#), the authors used equation (1.1) in a domain without boundary: the two dimensional \mathbb{T}^2 . In this paper, we suppose that the domain $\mathbb{T}^2 \subset \Omega$, which is bounded with boundary $\partial\Omega$ and functions \mathcal{U} and \mathcal{M} are regular and satisfy the following hypotheses

$$(1.6) \quad \left\{ \begin{array}{l} \theta \mapsto (\mathcal{U}, \mathcal{M}) \text{ is periodic of period } 1 \\ |\mathcal{U}|, \left| \frac{\partial \mathcal{U}}{\partial t} \right|, \left| \frac{\partial \mathcal{U}}{\partial \theta} \right|, |\nabla \cdot \mathcal{U}| \\ |\mathcal{M}|, \left| \frac{\partial \mathcal{M}}{\partial t} \right|, \left| \frac{\partial \mathcal{M}}{\partial \theta} \right|, |\nabla \mathcal{M}| \text{ are bounded by } d, \\ \exists U_{thr} \text{ such that } \forall (t, \theta, x) \in \mathbb{R}^+ \times \mathbb{R} \times \Omega, |\mathcal{U}(t, \theta, x)| \leq U_{thr} \implies \\ \left(\frac{\partial \mathcal{U}}{\partial t}(t, \theta, x) = 0, \nabla \cdot \mathcal{U}(t, \theta, x) = 0 \right. \\ \left. \frac{\partial \mathcal{U}}{\partial t}(t, \theta, x) = 0, \nabla \mathcal{M}(t, \theta, x) = 0 \right) \\ \exists \theta_\alpha < \theta_\omega \in [0, 1] \text{ such that } \forall \theta \in [\theta_\alpha, \theta_\omega] \implies |\mathcal{U}(t, \theta, x)| \geq U_{thr} \end{array} \right.$$

The precise aim of this paper is to develop a two-scale numerical method based on finite element method to solve equation (1.1). It is known that in Faye *et al.* (2011) and Thiam (2018), if $z_0 \in H^1(\Omega)$, for any $\epsilon > 0$ and any $T \in [0, T)$, the system (1.1) admit a unique solution $z^\epsilon \in L^\infty([0, T], H^1(\Omega))$. In addition, the sequence of solutions to (1.1) is bounded in $L^\infty([0, T], H^1(\Omega))$. We have also the following theorem.

THEOREM 83. *Under assumption (1.6), for any T , not depending on ϵ , the sequence (z^ϵ) of solutions to (1.1), with coefficients given by (1.2) and (1.3), Two-Scale converges to the profile $U \in L^\infty([0, T], L^\infty_\#(\mathbb{R}, L^2(\Omega)))$ solution to*

$$(1.7) \quad \left\{ \begin{array}{l} \frac{\partial U}{\partial \theta} - \nabla \cdot (\tilde{\mathcal{A}} \nabla U) = \nabla \cdot \tilde{\mathcal{C}} \text{ in } (0, T) \times \mathbb{R} \times \Omega \\ \frac{\partial U}{\partial n} = g \text{ on } (0, T) \times \mathbb{R} \times \partial \Omega \end{array} \right.$$

where $\tilde{\mathcal{A}}$ and $\tilde{\mathcal{C}}$ are given by

$$(1.8) \quad \tilde{\mathcal{A}}(t, \theta, x) = a |\mathcal{U}(t, \theta, x)|^3 \text{ and } \tilde{\mathcal{C}}(t, \theta, x) = c |\mathcal{U}(t, \theta, x)|^3 \frac{\mathcal{U}(t, \theta, x)}{|\mathcal{U}(t, \theta, x)|}.$$

Futhermore, if the supplementary assumption

$$(1.9) \quad U_{thr} = 0,$$

is done, we have

$$(1.10) \quad \tilde{\mathcal{A}}(t, \theta, x) \geq \tilde{G}_{thr} \text{ for any } t, \theta, x \in [0, T] \times \mathbb{R} \times \Omega,$$

and, defining $U^\epsilon = U^\epsilon(t, x) = U(t, \frac{t}{\epsilon}, x)$, the following estimate holds for $z^\epsilon - U^\epsilon$

$$(1.11) \quad \left\| \frac{z^\epsilon - U^\epsilon}{\epsilon} \right\|_{L^\infty([0, T], L^2(\Omega))} \leq \alpha,$$

where α is a constant not depending on ϵ .

2. Finite element method for Two scale limit

The aim of this section is to develop a numerical method based on finite element method which allows us to resolve (1.1) in a precise way and more expensive. Because of theorem 83, we can approximate the solution $z^\epsilon(t, x)$ of (1.1) by the solution $U^\epsilon(t, x) = U(t, \frac{t}{\epsilon}, x)$, where U is solution to (1.7).

We first consider a uniform mesh on $[0, T]$. For the discretization of the time, we suppose that the time step $\Delta\theta$ is constant and we use the notation $\theta_n = n\Delta\theta$. Denoting by U^n the approximation of $U(\cdot, \theta_n, \cdot)$, using finite differences, we can approximate $\frac{\partial U}{\partial \theta}(t, \theta_n, x)$ in the form

$$\frac{\partial U}{\partial \theta}(t, \theta_n, x) \sim \frac{U(t, \theta_{n+1}, x) - U(t, \theta_n, x)}{\Delta\theta} = \frac{U^{n+1} - U^n}{\Delta\theta}.$$

Hence, system (1.7) becomes

$$(2.1) \quad \begin{cases} \frac{U^{n+1} - U^n}{\Delta\theta} - \nabla \cdot (\tilde{\mathcal{A}} \nabla U^n) = \nabla \cdot \tilde{\mathcal{C}} \text{ on } [0, T] \times \mathbb{R} \times \Omega \\ \frac{\partial U^{n+1}}{\partial n} = g \text{ on } [0, T] \times \mathbb{R} \times \partial\Omega. \end{cases}$$

Let

$$V_0 = \{w \in H^1(\Omega) : \frac{\partial w}{\partial n} = g \text{ on } \partial\Omega\},$$

then multiplying (2.1) by $v \in V_0$ and integrating, we get the following variational problem: we seek for

$$(2.2) \quad \left\{ \begin{array}{l} U^n \in V_0, \\ \forall v \in V_0, \int_{\Omega} \frac{U^{n+1} - U^n}{\Delta \theta} v dx + \int_{\Omega} \tilde{\mathcal{A}} \nabla U^n \nabla v dx = \int_{\partial \Omega} g v d\sigma + \int_{\Omega} \nabla \cdot \tilde{\mathcal{C}} v dx \end{array} \right.$$

Let $\{T_h, h \rightarrow 0\}$ be a quasi-uniform family of admissible triangulation of Ω . We denote by $\Omega_h \subset \Omega$, the union of triangles of T_h , and h the maximal length of the sides of the triangulation T_h . And let $V_h \subset V$ be the set of all continuous piecewise linear functions defined on T_h . Let $\{w_i\}_{i=1}^N$ be the standard basis of V_h . Then, using conformal finite element with a finite element discrete space $V_h \subset V_0$, the discrete variational problem is to find $U_h^{n+1} \in V_h$ such that $\forall v_h \in V_h$:

$$(2.3) \quad \int_{\Omega_h} \left[\frac{U_h^{n+1} - U_h^n}{\Delta \theta} v_h + \tilde{\mathcal{A}} \nabla U_h^{n+1} \nabla v_h \right] dx = \int_{\partial \Omega_h} g v_h d\sigma + \int_{\Omega_h} \nabla \cdot \tilde{\mathcal{C}} v_h dx \quad \forall v_h \in V_h.$$

Let $w_i, i = 1, \dots, N$ a basis of V_h , then $\forall U_h^n \in V_h$ we have

$$(2.4) \quad U_h^n(x) = \sum_{i=1}^N u_i^n w^i(x) \quad \forall n, \quad \forall x \in \Omega,$$

where $u_i^n, i = 1, \dots, N$ are the components of U_h^n in the base $(w_i)_{i=1, \dots, N}$.

Taking $v_h = w^j, j = 1, \dots, N$ we get from (2.2) that

$$(2.5) \quad \begin{aligned} & \int_{\Omega_h} \left[\frac{U_h^{n+1} - U_h^n}{\Delta \theta} w^j dx + \tilde{\mathcal{A}} \nabla U_h^{n+1} \nabla w^j \right] dx \\ &= \int_{\partial \Omega_h} g w^j d\sigma + \int_{\Omega_h} \nabla \cdot \tilde{\mathcal{C}} w^j dx, \quad \forall 1 \leq j \leq N. \end{aligned}$$

Using (2.4), we have

$$(2.6) \quad \begin{aligned} & \sum_{i=1}^N \frac{1}{\Delta \theta} (u_i^{n+1} - u_i^n) \int_{\Omega_h} w^i w^j dx + \sum_{i=1}^N u_i^{n+1} \int_{\Omega_h} \tilde{\mathcal{A}} \nabla w^i \nabla w^j dx = \\ & \int_{\partial \Omega_h} g w^j d\sigma + \int_{\Omega_h} \nabla \cdot \tilde{\mathcal{C}} w^j dx \quad \forall 1 \leq j \leq N. \end{aligned}$$

From this later equation, we get the following equation

$$(2.7) \quad \sum_i \left(\frac{1}{\Delta\theta} \int_{\Omega_h} w^i w^j dx + \int_{\Omega_h} \tilde{\mathcal{A}} \nabla w^i \nabla w^j \right) u_i^{n+1} dx = \sum_i \left(\frac{1}{\Delta\theta} \int_{\Omega_h} w^i w^j \right) u_i^n dx + \int_{\partial\Omega_h} g w^j d\sigma + \int_{\Omega_h} \nabla \cdot \tilde{\mathcal{C}} w^j dx, \quad \forall 1 \leq j \leq N.$$

This system can be written as follows

$$(2.8) \quad \left(\frac{1}{\Delta\theta} M + A \right) U_h^{n+1} = \frac{1}{\Delta\theta} M U_h^n + B,$$

where $U^n = (u_1^n, \dots, u_N^n)^t$ is the unknown vector and A a matrix of size $N \times N$ where the coefficients are given by

$$A_{i,j} = \int_{\Omega_h} \tilde{\mathcal{A}} \nabla w^i \nabla w^j dx,$$

M a matrix of size $N \times N$ where the coefficients are given by

$$M_{i,j} = \frac{1}{\Delta\theta} \int_{\Omega_h} w^i w^j dx$$

and B is a vector given by

$$B_j = \int_{\partial\Omega_h} g w^j d\sigma + \int_{\Omega_h} \nabla \cdot \tilde{\mathcal{C}} w^j dx.$$

We have the following theorem of convergence.

THEOREM 84. *Let h be the biggest diameter of all the meshes of Ω , U be the solution to (1.7) and $U_h^n = U(\cdot, \theta_n, x_h) \in V_h$ the approximation function of U . Then, the following estimate holds*

$$(2.9) \quad \left\| U - U_h^n \right\|_{H^1(\Omega)} \leq C_0 h \left\| U \right\|_{H_1}.$$

We have also the following stability result.

THEOREM 85. *Let I be the identity matrix and $\left\| \left(I + \Delta\theta M^{-1}A \right)^{-1} \right\|$ be the spectral norm of the matrix $\left(I + \delta\theta M^{-1}A \right)^{-1}$. Then,*

$$\forall \Delta\theta > 0 \text{ and, } h > 0, \text{ if } \left\| \left(I + \Delta\theta M^{-1}A \right)^{-1} \right\| \leq 1,$$

we have the stability of the scheme.

$$(2.10) \quad \left\| U_h^n \right\|_{L^2(\Omega_h)} \leq \left\| \left(I + \Delta\theta M^{-1}A \right)^{-1} \right\|^n \left\| U^0 \right\|_{L^2(\Omega_h)} + \Delta\theta \left\| M^{-1} \right\| \sum_{k=1}^n \left\| \left(I + \Delta\theta M^{-1}A \right)^{-1} \right\|^k \left(\sup_{0 \leq n \leq N} \left\| B \right\|^n \right)$$

Proof. We get from (2.8)

$$\left(M + \Delta\theta A \right) U^{n+1} = M U^n + \Delta\theta U^{n+1}$$

As the matrix $M + \Delta\theta A$ is invertible, we have

$$U_h^{n+1} = \left(M + \Delta\theta A \right)^{-1} M U^n + \left(M + \Delta\theta A \right)^{-1} \Delta\theta B^{n+1}.$$

Thus, by varying n , the following equalities hold:

$$\begin{aligned} U_h^n &= \left(M + \Delta\theta A \right)^{-1} M U^{n-1} + \left(M + \Delta\theta A \right)^{-1} \Delta\theta B^n \\ U_h^{n-1} &= \left(M + \Delta\theta A \right)^{-1} M U^{n-2} + \left(M + \Delta\theta A \right)^{-1} \Delta\theta B^{n-1} \\ U_h^{n-2} &= \left(M + \Delta\theta A \right)^{-1} M U^{n-3} + \left(M + \Delta\theta A \right)^{-1} \Delta\theta B^{n-2} \\ &\vdots \\ U_h^1 &= \left(M + \Delta\theta A \right)^{-1} M Z^0 + \left(M + \Delta\theta A \right)^{-1} \Delta\theta B^1. \end{aligned}$$

This makes possible, to obtain the following generic formula for U^n .

$$U_h^n = \left[\left(I + \Delta\theta M^{-1}A \right)^{-1} \right]^n U^0 + \Delta\theta M^{-1} \sum_{k=1}^n \left[\left(I + \Delta\theta M^{-1}A \right)^{-1} \right]^k B^{n-k+1}$$

Taking the norm of U^n , we get

$$\begin{aligned} \left\| U_h^n \right\|_{L^2(\Omega_h)} &\leq \left\| \left(I + \Delta\theta M^{-1}A \right)^{-1} \right\|^n \left\| U^0 \right\|_{L^2(\Omega_h)} \\ &+ \Delta\theta \left\| M^{-1} \right\| \sum_{k=1}^n \left\| \left(I + \Delta\theta M^{-1}A \right)^{-1} \right\|^k \left\| B \right\|^{n-k+1}, \end{aligned}$$

giving the desired result. ■

Let us now focus on Numerical method:

3. Numerical method for Reference model

In this section, we develop a two scale numerical method based on finite element method in order to approximate the solution z^ϵ of (1.1).

3.1. Finite element method for reference solution. We proceed in a same way as in the previous section. Considering a time discretization with time step Δt and $t_n = n\Delta t$, $t \in [0, T]$, we obtain from (1.1) the following time discretization problem

$$(3.1) \quad \left\{ \begin{array}{lcl} \frac{z_{n+1}^\epsilon - z_n^\epsilon}{\Delta t} - \frac{1}{\epsilon} \nabla \cdot (\mathcal{A}^\epsilon \nabla z_{n+1}^\epsilon) & = & \frac{1}{\epsilon} \nabla \cdot \mathcal{C}^\epsilon \quad \text{in }]0, T[\times \Omega \\ z^\epsilon(0, x) & = & z_0(x) \quad \text{in } \Omega \\ \frac{\partial z_{n+1}^\epsilon}{\partial n} & = & g \quad \text{on } [0, T] \times \partial\Omega, \end{array} \right.$$

where $z^\epsilon(t_n, x) = z_n^\epsilon$.

Multiplying (3.1) by a smooth test function v and then integrating over Ω we get:

$$(3.2) \quad \begin{aligned} & \frac{1}{\Delta t} \int_{\Omega} (z_{n+1}^\epsilon - z_n^\epsilon) v dx + \frac{1}{\epsilon} \int_{\Omega} \mathcal{A}^\epsilon \nabla z_{n+1}^\epsilon \cdot \nabla v(x) dx \\ & - \frac{1}{\epsilon} \int_{\partial\Omega} \mathcal{A}^\epsilon \nabla z_{n+1}^\epsilon \cdot n \, v(x) dx = \frac{1}{\epsilon} \int_{\Omega} \nabla \cdot \mathcal{C}^\epsilon v(x) dx \end{aligned}$$

Now, due to the boundary condition (3.1), it can be rewritten as follows

$$(3.3) \quad \begin{aligned} & \frac{1}{\Delta t} \int_{\Omega} (z_{n+1}^\epsilon - z_n^\epsilon) v dx + \frac{1}{\epsilon} \int_{\Omega} \mathcal{A}^\epsilon(x) \nabla z_{n+1}^\epsilon \cdot \nabla v(x) dx = \\ & \frac{1}{\epsilon} \int_{\partial\Omega} \mathcal{A}^\epsilon g v(x) dx + \frac{1}{\epsilon} \int_{\Omega} \nabla \cdot \mathcal{C}^\epsilon v(x) dx. \end{aligned}$$

Multiplying (3.1) by ϵ , we have

$$\frac{\epsilon}{\Delta t} \int_{\Omega} (z_{n+1}^\epsilon - z_n^\epsilon) v dx + \int_{\Omega} \mathcal{A}^\epsilon(x) \nabla z_{n+1}^\epsilon \cdot \nabla v(x) dx =$$

$$(3.4) \quad \int_{\partial\Omega} \mathcal{A}^\epsilon g v(x) dx + \int_{\Omega} \nabla \cdot \mathcal{C}^\epsilon v(x) dx.$$

Using the same discretization of the domain Ω and denoting by $z_{n,h}^\epsilon = z^\epsilon(t_n, x_h)$, $x_h \in \Omega_h$, we have the following finite element problem: find $z_{n,h}^\epsilon \in V_h$ such that

$$(3.5) \quad \begin{aligned} & \frac{\epsilon}{\Delta t} \int_{\Omega_h} (z_{h,n+1}^\epsilon - z_{h,n}^\epsilon) v_h dx + \int_{\Omega_h} \mathcal{A}^\epsilon \nabla z_{h,n+1}^\epsilon \cdot \nabla v_h dx = \\ & \int_{\partial\Omega_h} \mathcal{A}^\epsilon g v_h dx + \int_{\Omega_h} \nabla \cdot \mathcal{C}^\epsilon v_h dx \quad \forall v_h \in V_h. \end{aligned}$$

For any

$$\epsilon, \quad z_{n,h}^\epsilon \in V_h,$$

then there exists (z_1^n, \dots, z_N^n) such that

$$(3.6) \quad z_{n,h}^\epsilon(t, x) = \sum_{j=1}^N z_j w_j(x)$$

then from (3.1), we have the following system

$$(3.7) \quad \begin{aligned} & \sum_{i=1}^N \frac{\epsilon}{\Delta t} (z_i^{n+1} - z_i^n) \int_{\Omega_h} w^i w^j dx + \sum_{i=1}^N z_i^{n+1} \int_{\Omega_h} \mathcal{A}^\epsilon \nabla w^i \nabla w^j dx = \\ & \int_{\partial\Omega_h} g w^j d\sigma + \int_{\Omega_h} \nabla \cdot \mathcal{C}^\epsilon w^j dx \quad \forall 1 \leq j \leq N. \end{aligned}$$

From this later equation, we get the following equation

$$(3.8) \quad \begin{aligned} & \sum_{i=1}^N \left(\frac{\epsilon}{\Delta t} \int_{\Omega_h} w^i w^j + \int_{\Omega_h} \mathcal{A}^\epsilon \nabla w^i \nabla w^j \right) z_i^{n+1} = \sum_{i=1}^N \left(\frac{\epsilon}{\Delta t} \int_{\Omega_h} w^i w^j \right) z_i^n \\ & + \int_{\partial\Omega_h} g w^j d\sigma + \int_{\Omega_h} \nabla \cdot \mathcal{C}^\epsilon w^j dx, \quad \forall 1 \leq j \leq N. \end{aligned}$$

which can be written as follows

$$(3.9) \quad A'Z^{n+1} = B'Z^n + C',$$

where A' , B' are $N \times N$ matrix defined respectively by

$$(3.10) \quad A'_{ij} = \frac{\epsilon}{\Delta t} \int_{\Omega} w^i w^j dx + \int_{\Omega_h} \mathcal{A}^\epsilon \nabla w^i \nabla w^j dx$$

$$(3.11) \quad B'_{ij} = \frac{\epsilon}{\Delta t} \int_{\Omega_h} w^i w^j dx$$

and C' is a vector defined by

$$(3.12) \quad C'_j = \int_{\partial\Omega_h} g w^j d\sigma + \int_{\Omega_h} \nabla \cdot \mathcal{C}^\epsilon w^j dx.$$

3.2. Convergence Result. In this section, we are going to proof the result containing in theorem 83.

Proof of theorem 83 Let $\psi^\epsilon(t, x) = \psi(t, \frac{t}{\epsilon}, x)$ be a regular function with compact support on $[0, T) \times \Omega$ and periodic of period 1. Multiplying the first equation by (1.1) by ψ^ϵ and integrating over $[0, T) \times \Omega$ we get :

$$(3.13) \quad \int_{\Omega} \int_0^T \frac{\partial z^\epsilon}{\partial t} \psi^\epsilon dt dx - \frac{1}{\epsilon} \int_{\Omega} \int_0^T \nabla \cdot (\mathcal{A}^\epsilon \nabla z^\epsilon) \psi^\epsilon dt dx = \frac{1}{\epsilon} \int_{\Omega} \int_0^T \nabla \cdot \mathcal{C}^\epsilon \psi^\epsilon dt dx.$$

Using integration by parts over $[0, T)$ in the first term and Green formula over Ω in the second integral, we get

$$(3.14) \quad - \int_{\Omega} z_0(x) \psi(0, 0, x) dx - \int_{\Omega} \int_0^T \frac{\partial \psi^\epsilon}{\partial t} z^\epsilon dt dx + \frac{1}{\epsilon} \int_{\Omega} \int_0^T \mathcal{A}^\epsilon \nabla z^\epsilon \nabla \psi^\epsilon dt dx \\ - \frac{1}{\epsilon} \int_0^T \int_{\partial\Omega} \mathcal{A}^\epsilon \frac{\partial z^\epsilon}{\partial n} \psi^\epsilon d\sigma = - \frac{1}{\epsilon} \int_{\Omega} \int_0^T \mathcal{C}^\epsilon \cdot \nabla \psi^\epsilon dt dx + \frac{1}{\epsilon} \int_0^T \int_{\partial\Omega} \mathcal{C}^\epsilon \psi^\epsilon . n d\sigma.$$

But $\frac{\partial \psi^\epsilon}{\partial t}$ writes

$$(3.15) \quad \frac{\partial \psi^\epsilon}{\partial t} = \left(\frac{\partial \psi}{\partial t} \right)^\epsilon + \frac{1}{\epsilon} \left(\frac{\partial \psi}{\partial \theta} \right)^\epsilon,$$

where

$$(3.16) \quad \left(\frac{\partial\psi}{\partial t}\right)^\epsilon(t, x) = \frac{\partial\psi}{\partial t}\left(t, \frac{t}{\epsilon}, x\right) \text{ and } \left(\frac{\partial\psi}{\partial\theta}\right)^\epsilon(t, x) = \frac{\partial\psi}{\partial\theta}\left(t, \frac{t}{\epsilon}, x\right),$$

Thus, we get

$$(3.17) \quad \int_{\Omega} \int_0^T z^\epsilon \left(\left(\frac{\partial\psi}{\partial t}\right)^\epsilon + \frac{1}{\epsilon} \left(\frac{\partial\psi}{\partial\theta}\right)^\epsilon + \frac{1}{\epsilon} \nabla \cdot (\mathcal{A}^\epsilon \nabla \psi^\epsilon) \right) dt dx - \frac{1}{\epsilon} \int_0^T \int_{\partial\Omega} \mathcal{A}^\epsilon g \psi^\epsilon d\sigma$$

$$= -\frac{1}{\epsilon} \int_{\Omega} \int_0^T \mathcal{C}^\epsilon \cdot \nabla \psi^\epsilon dt dx - \int_{\Omega} z_0(x) \psi(0, 0, x) dx.$$

Multiplying by ϵ

$$(3.18) \quad \epsilon \int_{\Omega} \int_0^T z^\epsilon \left(\frac{\partial\psi}{\partial t}\right)^\epsilon dt dx + \int_{\Omega} \int_0^T \left(\frac{\partial\psi}{\partial\theta}\right)^\epsilon z^\epsilon dt dx + \int_{\Omega} \int_0^T \nabla \cdot (\mathcal{A}^\epsilon \nabla \psi^\epsilon) z^\epsilon dt dx$$

$$- \int_0^T \int_{\partial\Omega} \mathcal{A}^\epsilon g \psi^\epsilon d\sigma = - \int_{\Omega} \int_0^T \mathcal{C}^\epsilon \cdot \nabla \psi^\epsilon dt dx - \epsilon \int_{\Omega} z_0(x) \psi(0, 0, x) dx.$$

As ψ^ϵ is regular with compact support on $[0, T) \times \Omega$, and \mathcal{A}^ϵ is a regular function, the functions $\left(\frac{\partial\psi}{\partial t}\right)^\epsilon$, $\left(\frac{\partial\psi}{\partial\theta}\right)^\epsilon$, $\nabla \cdot (\mathcal{A}^\epsilon \nabla \psi^\epsilon)$ and $\nabla \psi^\epsilon$ can be considered as test functions. Then using two-scale convergence we get when ϵ goes to 0,

$$(3.19) \quad \int_0^1 \int_{\Omega} \int_0^T \frac{\partial\psi}{\partial\theta} U dt d\theta dx + \int_0^1 \int_{\Omega} \int_0^T \nabla \cdot (\tilde{\mathcal{A}} \nabla \psi) U dt d\theta dx$$

$$- \int_0^1 \int_{\Omega} \int_0^T \tilde{\mathcal{A}} g d\sigma dt d\theta = - \int_0^1 \int_{\Omega} \int_0^T \tilde{\mathcal{C}} \cdot \nabla \psi dt d\theta dx.$$

Using Green Formula, we get

$$(3.20) \quad \int_{\Omega} \int_0^1 \int_0^T \left(\frac{\partial U}{\partial\theta} - \nabla \cdot (\tilde{\mathcal{A}} \nabla U) \right) \psi dt d\theta dx = \int_0^1 \int_{\Omega} \int_0^T \nabla \cdot \mathcal{C} \psi dt d\theta dx$$

which is the weak formulation of

$$(3.21) \quad \begin{cases} \frac{\partial U}{\partial \theta} - \nabla \cdot (\tilde{A} \nabla U = \nabla \cdot \mathcal{C} \\ \frac{\partial U}{\partial \theta} = g. \end{cases}$$

Let us characterize the homogenized equation for $\tilde{\mathcal{A}}$ and $\tilde{\mathcal{C}}$. Multiplying (1.2) by ψ^ϵ and integrating over Ω we get

$$\int_{\Omega} \int_0^T \tilde{\mathcal{A}}_\epsilon \psi^\epsilon dt dx = \int_{\Omega} \int_0^T a(1 - b\epsilon \mathcal{M}(t, \theta, x) g_a(|U(t, \theta, x)|)) \psi^\epsilon dt dx$$

then we have

$$\int_{\Omega} \int_0^T \int_0^1 a g_a(|U(t, \theta, x)|) \psi dt dx = \int_{\Omega} \int_0^T \int_0^1 \mathcal{A} \psi d\theta dt dx.$$

Multiplying (1.3) by ψ^ϵ and integrating over Ω we get

$$\int_{\Omega} \int_0^T \tilde{\mathcal{C}}_\epsilon \psi^\epsilon dt dx = \int_{\Omega} \int_0^T c(1 - b\epsilon \mathcal{M}(t, \theta, x) g_c(|U(t, \theta, x)|)) \frac{\mathcal{U}(t, \theta, x)}{|\mathcal{U}(t, \theta, x)|} \psi^\epsilon dt dx$$

we have

$$\int_{\Omega} \int_0^T \int_0^1 c g_c(|U(t, \theta, x)|) \frac{\mathcal{U}(t, \theta, x)}{|\mathcal{U}(t, \theta, x)|} \psi dt dx = \int_{\Omega} \int_0^T \int_0^1 \mathcal{C} \psi d\theta dt dx.$$

Then

$$\mathcal{A} = a g_a(|\mathcal{U}(t, \theta, x)|) \text{ and } \mathcal{C} = c g_c(|\mathcal{U}(t, \theta, x)|) \frac{\mathcal{U}(t, \theta, x)}{|\mathcal{U}(t, \theta, x)|}.$$

Since the coefficients $\mathcal{A}^\epsilon(t, x)$ and $\mathcal{C}^\epsilon(t, x)$ of (1.1) two scale converges to $\tilde{\mathcal{A}}(t, \theta, x)$ and $\tilde{\mathcal{C}}(t, \theta, x)$, then these coefficients can be set in the form

$$(3.22) \quad \mathcal{A}^\epsilon(t, x) = \tilde{\mathcal{A}}(t, x) + \epsilon \tilde{\mathcal{A}}_1^\epsilon(t, x) \text{ and } \mathcal{C}^\epsilon(t, x) = \tilde{\mathcal{C}}(t, x) + \epsilon \tilde{\mathcal{C}}_1^\epsilon(t, x)$$

where

$$(3.23) \quad \mathcal{A}^\epsilon(t, x) = \tilde{\mathcal{A}}(t, \frac{t}{\epsilon}, x), \quad \mathcal{C}^\epsilon(t, x) = \tilde{\mathcal{C}}(t, \frac{t}{\epsilon}, x)$$

and

$$(3.24) \quad \tilde{\mathcal{A}}_1^\epsilon(t, x) = \tilde{\mathcal{A}}_1(t, \frac{t}{\epsilon}, x), \quad \tilde{\mathcal{C}}_1^\epsilon(t, x) = \tilde{\mathcal{C}}_1(t, \frac{t}{\epsilon}, x)$$

We have also to notice that, under the same assumptions as in Theorem 83, the coefficients

$$(3.25) \quad \tilde{\mathcal{A}}, \tilde{\mathcal{C}}, \tilde{\mathcal{A}}_1, \tilde{\mathcal{C}}_1, \tilde{\mathcal{A}}^\epsilon, \tilde{\mathcal{C}}^\epsilon, \tilde{\mathcal{A}}_1^\epsilon, \text{ and } \tilde{\mathcal{C}}_1^\epsilon \text{ are regular and bounded.}$$

Because of (3.22), equation (1.1) becomes

$$(3.26) \quad \begin{cases} \frac{\partial z^\epsilon}{\partial t} - \frac{1}{\epsilon} \nabla \cdot (\tilde{\mathcal{A}}^\epsilon \nabla z^\epsilon) = \frac{1}{\epsilon} \nabla \cdot \tilde{\mathcal{C}}^\epsilon + \nabla \cdot (\tilde{\mathcal{A}}_1^\epsilon \nabla z^\epsilon) + \nabla \cdot (\tilde{\mathcal{C}}^\epsilon \nabla z^\epsilon) \\ \frac{\partial z^\epsilon}{\partial n} = g \end{cases}$$

From (1.7) and using the fact that

$$(3.27) \quad \frac{\partial U^\epsilon}{\partial t} = \left(\frac{\partial U}{\partial t} \right)^\epsilon + \frac{1}{\epsilon} \left(\frac{\partial U}{\partial \theta} \right)^\epsilon,$$

where

$$\left(\frac{\partial U}{\partial t} \right)^\epsilon(t, x) = \frac{\partial U}{\partial t}(t, \frac{t}{\epsilon}, x) \text{ and } \left(\frac{\partial U}{\partial \theta} \right)^\epsilon(t, x) = \frac{\partial U}{\partial \theta}(t, \frac{t}{\epsilon}, x)$$

We have that U^ϵ is solution to

$$(3.28) \quad \begin{cases} \frac{\partial U^\epsilon}{\partial t} - \frac{1}{\epsilon} \nabla \cdot (\tilde{\mathcal{A}}^\epsilon \nabla U^\epsilon) = \frac{1}{\epsilon} \nabla \cdot \tilde{\mathcal{C}}^\epsilon + \left(\frac{\partial U}{\partial t} \right)^\epsilon \\ \frac{\partial U^\epsilon}{\partial n} = g. \end{cases}$$

From formulas (3.26) and (3.28) we deduce that $\frac{z^\epsilon - U^\epsilon}{\epsilon}$ is solution to

$$(3.29) \quad \left\{ \begin{array}{l} \frac{\partial \left(\frac{z^\epsilon - U^\epsilon}{\epsilon} \right)}{\partial t} - \frac{1}{\epsilon} \nabla \cdot \left((\tilde{\mathcal{A}}^\epsilon + \epsilon \tilde{\mathcal{A}}_1^\epsilon) \nabla \left(\frac{z^\epsilon - U^\epsilon}{\epsilon} \right) \right) = \frac{1}{\epsilon} (\nabla \cdot \tilde{\mathcal{C}}_1^\epsilon \\ \quad + \left(\frac{\partial U}{\partial t} \right)^\epsilon + \nabla \cdot (\tilde{\mathcal{A}}_1^\epsilon \nabla U^\epsilon) \text{ in }]0, T[\times \Omega \\ \frac{\partial \left(\frac{z^\epsilon - U^\epsilon}{\epsilon} \right)}{\partial n} = 0 \text{ on }]0, T[\times \partial \Omega. \end{array} \right.$$

All the coefficients of (3.29) are regular and bounded, then existence of $\left(\frac{z^\epsilon - U^\epsilon}{\epsilon} \right)$ is a consequence result of Ladyzenskaja *et al.* (1968). We have to notice that, as the boundary condition of (3.29) is homogeneous, there is no the boundary term to be considered. Then using the same argument as in Faye *et al.* (2011), we get that $\left(\frac{z^\epsilon - U^\epsilon}{\epsilon} \right)$ solution to (3.29) is bounded in $L^2([0, T], L^2(\Omega))$, and we have

$$(3.30) \quad \|z^\epsilon - U^\epsilon\|_{L^\infty([0, T], L^2(\mathbb{T}^2))} \leq \epsilon \|z_0(\cdot) - Z(0, 0, \cdot)\|_2 \gamma$$

where γ is a constant. ■

We have also the following theorem of convergence

THEOREM 86. *Let ϵ be a positive real, z^ϵ be the solution to (1.1), U_h^n the approximation of U solution to (1.7) and U^ϵ defined by $U^\epsilon(t, x) = U(t, \frac{t}{\epsilon}, x)$. Then, under assumptions (1.6), $z^\epsilon - U_h^n$ satisfies the following estimate:*

$$(3.31) \quad \|z^\epsilon - U_h^n\|_{L^\infty([0, T], L^2(\mathbb{T}^2))} \leq \epsilon \|z_0(\cdot) - Z(0, 0, \cdot)\|_2 + f(h, n).$$

where f is a function not depending on ϵ and satisfying $\lim_{h \rightarrow 0} f(h, n) = 0$.

Proof. We have

$$(3.32) \quad \begin{aligned} \|z^\epsilon - U_h^n\|_{L^\infty([0, T], L^2(\mathbb{T}^2))} &= \|z^\epsilon - U^\epsilon + U^\epsilon - U_h^n\|_{L^\infty([0, T], L^2(\mathbb{T}^2))} \\ &\leq \|z^\epsilon - U^\epsilon\|_{L^\infty([0, T], L^2(\mathbb{T}^2))} + \|U^\epsilon - U_h^n\|_{L^\infty([0, T], L^2(\mathbb{T}^2))}. \end{aligned}$$

From (3.30), the first term of (3.2) is bounded by

$$(3.33) \quad \|z^\epsilon - U^\epsilon\|_{L^\infty([0, T], L^2(\mathbb{T}^2))} \leq \epsilon \|z_0(\cdot) - Z(0, 0, \cdot)\|_2.$$

For the second term, as U_h^n is the approximation of $U^\epsilon(t, x) = U(t, \frac{t}{\epsilon}, x)$ where U is the solution to (1.7), then there exists a function $f(h, n)$ satisfying $\lim_{h \rightarrow 0} f(h, n) = 0$ such that

$$(3.34) \quad \|U^\epsilon - U_h^n\|_{L^\infty([0, T], L^2(\mathbb{T}^2))} \leq f(h, n)$$

From (3.33) and (3.34) we get the desired result. \square

4. Comparison Numerical Solution of Two-scale limit and reference solution

In this paragraph, we consider the two approximations: U_h^n of the two scale limits U and $z_{h,n}^\epsilon$ of $z^\epsilon(t, x)$. The objective here is to compare, for fixed ϵ and for a given time, the quantity $z_h^\epsilon(t, x_1, x_2) - U_h^\epsilon(t, \frac{t}{\epsilon}, x)$ when the velocity \mathcal{U} and \mathcal{M} are given.

For the numerical simulations, concerning z^ϵ , we take $z_0(x_1, x_2) = \cos 2\pi x_1 + \cos 4\pi x_1$ and $z_0(x_1, x_2) = Z(0, 0, x_1, x_2)$. In what concerns the water velocity field, we consider the function

$$(4.1) \quad \mathcal{U}(t, \theta, x_1, x_2) = \sin 2\pi x_1 \cos 2\pi x_2 \sin 2\pi \theta \mathbf{e}_1,$$

where \mathbf{e}_1 and \mathbf{e}_2 are respectively the first and the second vector of the canonical basis of \mathbb{R}^2 and x_1, x_2 are the first and the second components of x .

4.1. Numerical simulation of \mathcal{U} and \mathcal{A} when \mathcal{U} given by (4.1). Let us recall that the water velocity \mathcal{U} used in the simulations is given by (4.1). The coefficient \mathcal{A} is also given by

$$(4.2) \quad \mathcal{A}(t, \theta, x) = a|\mathcal{U}(t, \theta, x)|^3,$$

where a is a constant.

In Figure 3, the θ -evolution of $\tilde{\mathcal{A}}(\theta)$ is also given in various points $(x_1, x_2) \in \mathbb{R}^2$.

In Figure 1 , we can see the space distribution of the first component of the velocity \mathcal{U} for a given time $t = 1$ and for various values of $\theta = \frac{1}{4}, \frac{3}{4}$ and $\frac{1}{6}$.

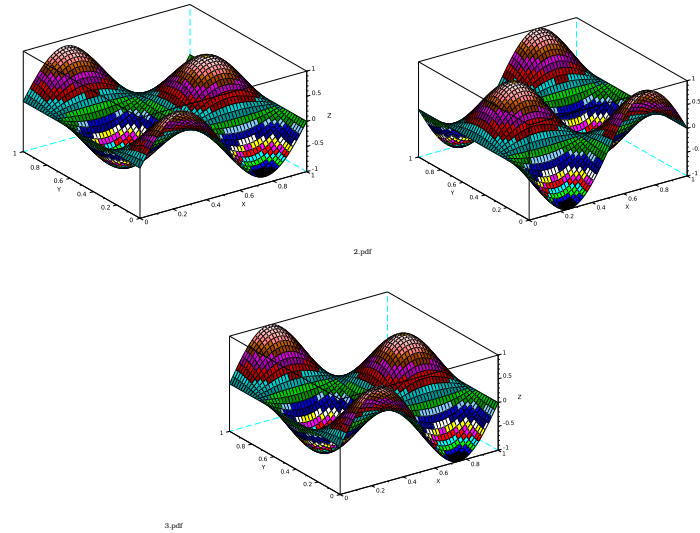


FIGURE 1. SPACE DISTRIBUTION OF THE FIRST COMPONENT OF $\mathcal{U}(1, 1/4, (x_1, x_2))$, $\mathcal{U}(1, 3/4, (x_1, x_2))$ AND $\mathcal{U}(1, 1/6, (x_1, x_2))$ WHEN \mathcal{U} IS GIVEN BY (4.1).. Space distribution of the first component of $\mathcal{U}(1, 1/4, (x_1, x_2))$, $\mathcal{U}(1, 3/4, (x_1, x_2))$ and $\mathcal{U}(1, 1/6, (x_1, x_2))$ when \mathcal{U} is given by (4.1).

In Figure 2, we see, for a fixed point $x = (x_1, x_2)$, how the water velocity $\tilde{\mathcal{U}}(\theta)$ evolves with respect to θ .

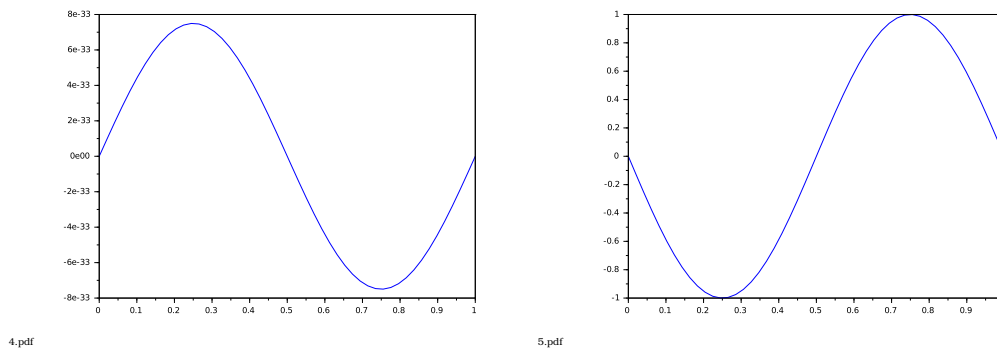


FIGURE 2. θ -EVOLUTION OF $\tilde{\mathcal{U}}(\theta, (1/2, 1/4))$ AND $\tilde{\mathcal{U}}(\theta, (1/4, 1/4))$ WHEN \mathcal{U} IS GIVEN BY (4.1). θ -evolution of $\tilde{\mathcal{U}}(\theta, (1/2, 1/4))$ and $\tilde{\mathcal{U}}(\theta, (1/4, 1/4))$ when \mathcal{U} is given by (4.1)

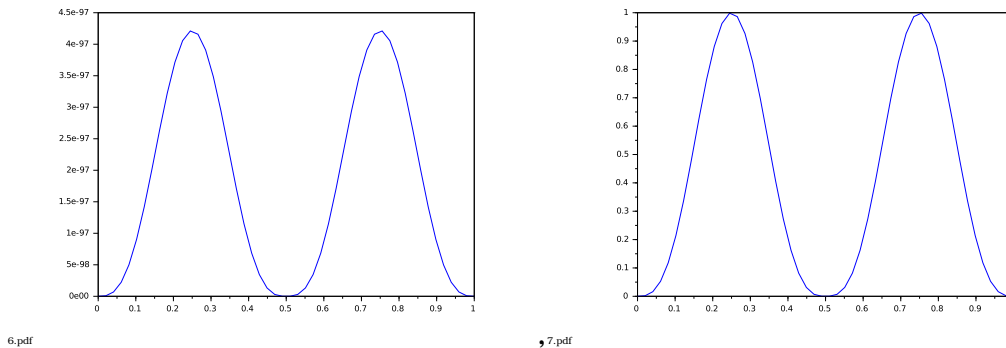


FIGURE 3. θ -EVOLUTION OF $\tilde{\mathcal{A}}(\theta, (1/2, 1/4))$ AND $\tilde{\mathcal{A}}(\theta, (1/4, 1/2))$ WHEN \mathcal{U} IS GIVEN BY (4.1). θ -evolution of $\tilde{\mathcal{A}}(\theta, (1/2, 1/4))$ and $\tilde{\mathcal{A}}(\theta, (1/4, 1/2))$ when \mathcal{U} is given by (4.1)

4.2. Numerical result: Comparisons $z^\epsilon(t, x)$ and $U(t, \frac{t}{\epsilon}, x)$. In this paragraph, we present numerical simulations in order to validate the Two-Scale convergence presented in Theorem 83. For a given ϵ , we compare $U_h^n(t, \frac{t}{\epsilon}, x)$, where U_h^n is the approximation of $U(t, \frac{t}{\epsilon}, x)$, when U is solution to (1.7) and $z_{h,n}^\epsilon$ is the approximation of the solution of z^ϵ to (1.1). For the initial condition of (1.1) we use $z_0(x) = \sin 2\pi x_1$

Before going further, let us show, what the solution z^ϵ to (1.1) converges to U solution to (1.7). For this, we compare, for a given time $t_0 = 1$, $z^\epsilon(t_0, x)$ and $U(t_0, \frac{t_0}{\epsilon}, x)$ for $\epsilon = 0.5$, $\epsilon = 0.1$, $\epsilon = 0.05$, $\epsilon = 0.01$ and $\epsilon = 0.001$. The results is given in figure 4 and figure 5. This figure shows that if ϵ is too small, the solution z^ϵ to (1.1) is very close to U solution to (1.1).

We remark that, if ϵ is too small, for a fixed time t , the solution z^ϵ is close to $U(t, \frac{t}{\epsilon}, x)$.

In an other hand, we will compare the two solutions, when ϵ is too small and for a given time t . The results show that the solution $U(t, \frac{t}{\epsilon}, x)$ is very close to $z^\epsilon(t, x)$. The results are shown in Figures 6, 7 8 and 9.

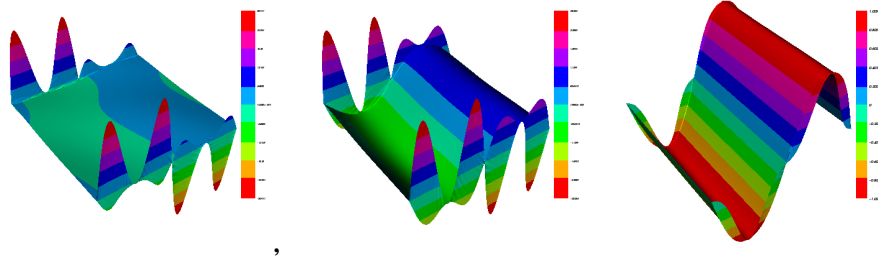


FIGURE 4. ϵ -EVOLUTION OF $z^\epsilon(t, x)$ WHEN \mathcal{U} IS GIVEN BY (4.1) AND $\epsilon = 0.1$ IN THE LEFT AND $\epsilon = 0.05$ IN THE MIDDLE AND $\epsilon = 0.01$ IN THE RIGHT.. ϵ -evolution of $z^\epsilon(t, x)$ when \mathcal{U} is given by (4.1) and $\epsilon = 0.1$ in the left and $\epsilon = 0.05$ in the middle and $\epsilon = 0.01$ in the right.

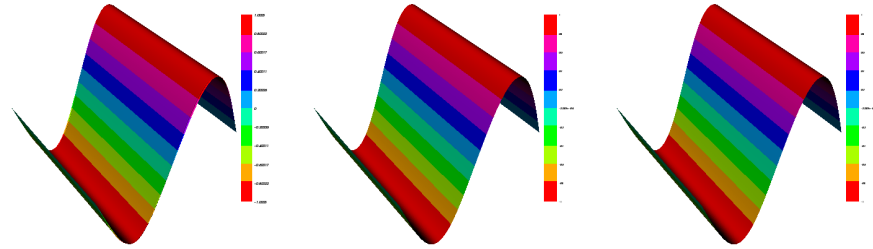


FIGURE 5. ϵ -EVOLUTION OF $z^\epsilon(t, x)$ WHEN \mathcal{U} IS GIVEN BY (4.1): $\epsilon = 0.001$ IN THE LEFT AND $\epsilon = 0.0001$ IN MIDDLE AND $U(t, \frac{t}{\epsilon}, x)$ IN THE THE RIGHT.. ϵ -evolution of $z^\epsilon(t, x)$ when \mathcal{U} is given by (4.1): $\epsilon = 0.001$ in the left and $\epsilon = 0.0001$ in middle and and $U(t, \frac{t}{\epsilon}, x)$ in the the right.

In the Figure 10 and Figure 11, we proof also that, the reference solution is very close to his limit. The initial condition is given by $z_0(x_1, x_2) = \cos(2\pi x_1) + \cos(4\pi x_1)$ and $\mathcal{U}(t, \theta, x) = \sin(\pi x_1) \sin(2\pi\theta) \mathbf{e}_1$.

Besides this, by considering a value of t , and by making ϵ vary, we notice that the errors between $z^\epsilon(t, x)$ and $U(t, \frac{t}{\epsilon}, x)$ decrease as illustrated in the following tabular.

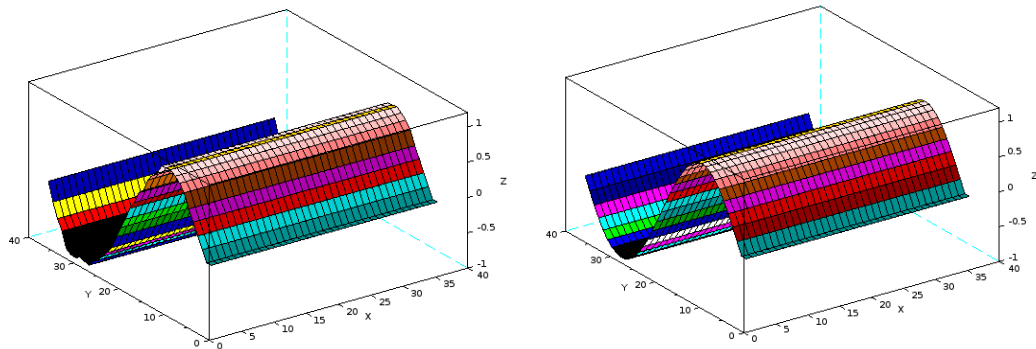


FIGURE 6. COMPARISON 3D OF $z_h^\epsilon(t, x_1, x_2)$ AND $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$. ON THE LEFT z_h^ϵ , ON THE RIGHT $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$ $\epsilon = 0.001$, $t = 1$. Comparison 3D of $z_h^\epsilon(t, x_1, x_2)$ and $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$. On the left z_h^ϵ , on the right $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$ $\epsilon = 0.001$, $t = 1$.

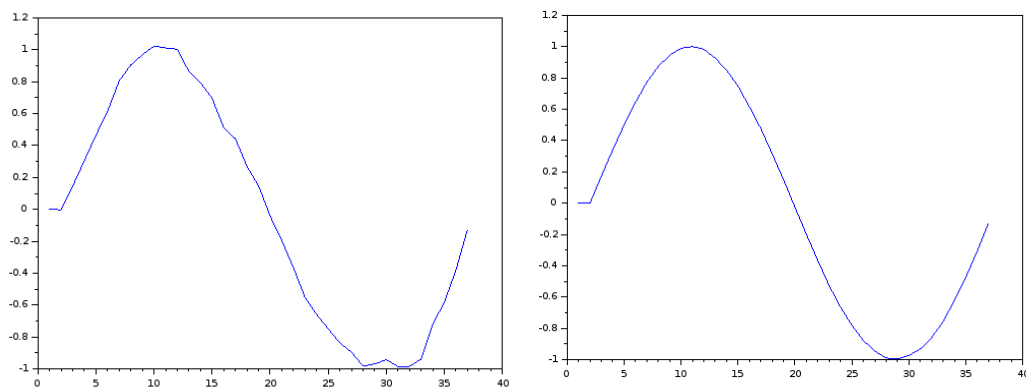


FIGURE 7. COMPARISON 2D OF $z_h^\epsilon(t, x_1, 0)$ AND $U_h(t, \frac{t}{\epsilon}, x_1, 0)$. ON THE LEFT z_h^ϵ , ON THE RIGHT $U_h(t, \frac{t}{\epsilon}, x_1, 0)$ $\epsilon = 0.001$, $t = 1$. Comparison 2D of $z_h^\epsilon(t, x_1, 0)$ and $U_h(t, \frac{t}{\epsilon}, x_1, 0)$. On the left z_h^ϵ , on the right $U_h(t, \frac{t}{\epsilon}, x_1, 0)$ $\epsilon = 0.001$, $t = 1$.

The results given in this table show that, at time $t = 1$, $z^\epsilon(t, x)$ is closer to $Z(t, \frac{t}{\epsilon}, x)$ when ϵ is very small. These results validate the results obtained in Theorem 83.

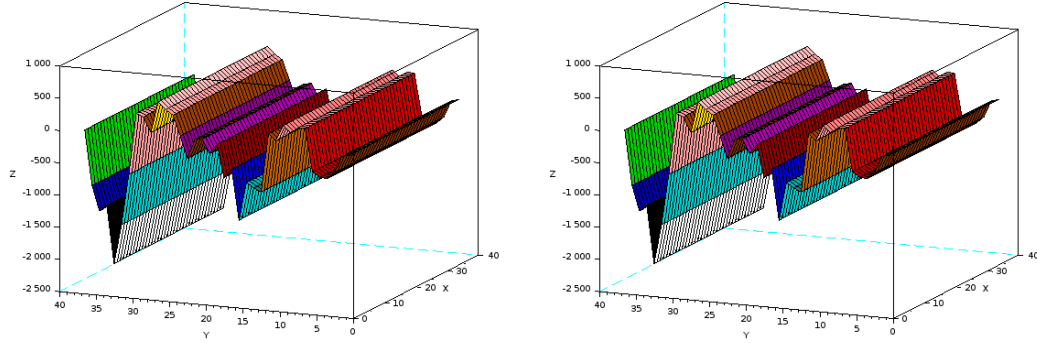


FIGURE 8.COMPARISON 3D OF $z_h^\epsilon(t, x_1, x_2)$ AND $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$. ON THE LEFT $z_h^\epsilon(t, x)$, ON THE RIGHT $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$ $\epsilon = 0.001$, $t = 10^{-2}$, $\epsilon = 0.01$. Comparison 3D of $z_h^\epsilon(t, x_1, x_2)$ and $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$. On the left $z_h^\epsilon(t, x)$, on the right $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$ $\epsilon = 0.001$, $t = 10^{-2}$, $\epsilon = 0.01$.

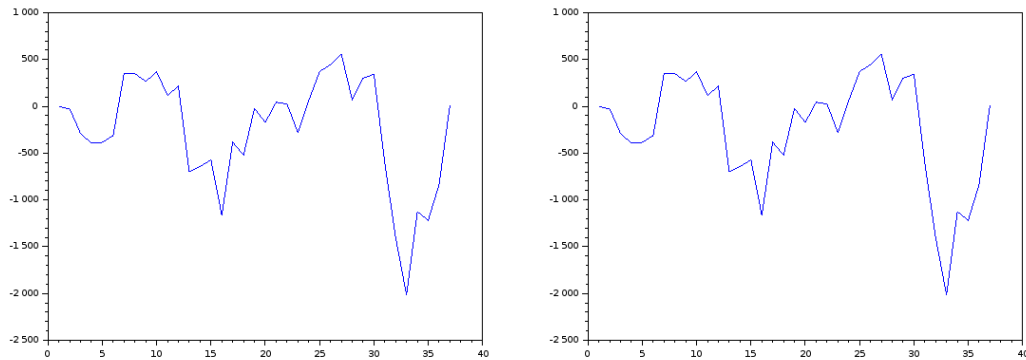


FIGURE 9.COMPARISON 2D OF $z_h^\epsilon(t, x_1, 0)$ AND $U_h(t, \frac{t}{\epsilon}, x_1, 0)$. ON THE LEFT $z_h^\epsilon(t, x)$, ON THE RIGHT $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$ $\epsilon = 0.001$, $t = 1$. Comparison 2D of $z_h^\epsilon(t, x_1, 0)$ and $U_h(t, \frac{t}{\epsilon}, x_1, 0)$. On the left $z_h^\epsilon(t, x)$, on the right $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$ $\epsilon = 0.001$, $t = 1$.

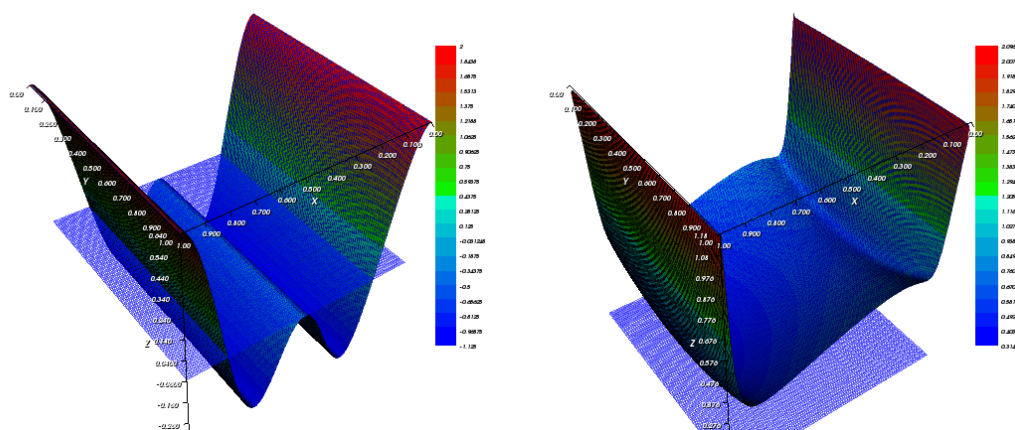


FIGURE 10. COMPARISON OF $z_h^\epsilon(t, x_1, x_2)$ AND $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$, $\epsilon = 0.001$, $t = 0.2$, $z_0(x_1, x_2) = \cos 2\pi x_1 + \cos 4\pi x_1$. ON THE LEFT $z^\epsilon(t, x_1, x_2)$, ON THE RIGHT $U(t, \frac{t}{\epsilon}, x_1, x_2)$. Comparison of $z_h^\epsilon(t, x_1, x_2)$ and $U_h(t, \frac{t}{\epsilon}, x_1, x_2)$, $\epsilon = 0.001$, $t = 0.2$, $z_0(x_1, x_2) = \cos 2\pi x_1 + \cos 4\pi x_1$. On the left $z^\epsilon(t, x_1, x_2)$, on the right $U(t, \frac{t}{\epsilon}, x_1, x_2)$.

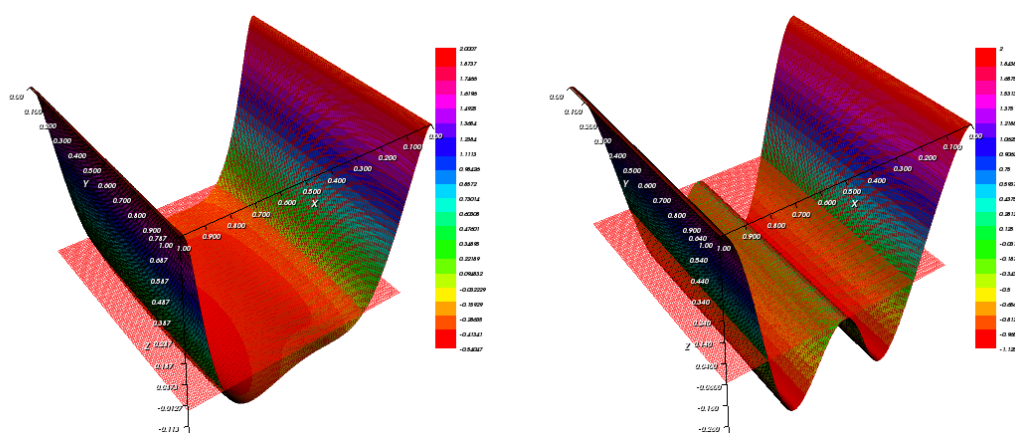


FIGURE 11. COMPARISON OF $z^\epsilon(t, x_1, x_2)$ AND $U(t, \frac{t}{\epsilon}, x_1, x_2)$, $t = 0.4$, $\epsilon = 0.001$, $z_0(x_1, x_2) = \cos 2\pi x_1 + \cos 4\pi x_1$. ON THE RIGHT $U(t, \frac{t}{\epsilon}, x_1, x_2)$, ON THE LEFT $z^\epsilon(t, x_1, x_2)$. Comparison of $z^\epsilon(t, x_1, x_2)$ and $U(t, \frac{t}{\epsilon}, x_1, x_2)$, $t = 0.4$, $\epsilon = 0.001$, $z_0(x_1, x_2) = \cos 2\pi x_1 + \cos 4\pi x_1$. On the right $U(t, \frac{t}{\epsilon}, x_1, x_2)$, on the left $z^\epsilon(t, x_1, x_2)$.

value of ϵ	norm L^1	norm L^2	norm L^∞
0.1	21.04	24	39.47
0.01	0.22	0.30	0.86
0.001	$6.7 \cdot 10^{-12}$	$8.93 \cdot 10^{-12}$	$2.79 \cdot 10^{-11}$
0.0001	$5.7 \cdot 10^{-12}$	$7.93 \cdot 10^{-12}$	$1.99 \cdot 10^{-11}$

Errors norm $U_h(t, \frac{t}{\epsilon}, x_1, x_2) - z^\epsilon(t, x_1, x_2)$, $t = 1$.

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