OPTIMAL-TRANSPORT-BASED MESH ADAPTIVITY ON THE
PLANE AND SPHERE USING FINITE ELEMENTS∗

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Abstract. In moving mesh methods, the underlying mesh is dynamically adapted without changing the connectivity of the mesh. We specifically consider the generation of meshes which are adapted to a scalar monitor function through equidistribution. Together with an optimal transport condition, this leads to a Monge–Ampère equation for a scalar mesh potential. We adapt an existing finite element scheme for the standard Monge–Ampère equation to this mesh generation problem. The problem we consider has additional nonlinearities over the basic Monge–Ampère equation due to the implicit dependence of the monitor function on the resulting mesh. We also derive the equivalent Monge–Ampère-like equation for generating meshes on the sphere. The finite element scheme is extended to the sphere, and we provide numerical examples. All numerical experiments are performed using the open-source finite element framework Firedrake.

Key words. Monge–Ampère equation, mesh adaptivity, finite element, optimal transport

AMS subject classifications. 65M50, 65N30, 35J96, 35K96, 35R01

1. Introduction.

1.1. Overview. This paper describes a robust, general-purpose algorithm for generating adaptive meshes. These can then be coupled to the computational solution of time-dependent partial differential equations. The algorithm is based on the finite element solution of a nonlinear partial differential equation of Monge–Ampère type, and can be used to generate meshes both on the plane and on the sphere. The underlying theory behind this procedure is derived from the concept of optimal transport. This guarantees the existence of well-behaved meshes which are immune to mesh tangling. The use of a quasi-Newton method to solve the resulting nonlinear system produces an algorithm that does not need tunable parameters to be effective for a wide variety of examples. We demonstrate the effectiveness of this method on a series of examples on both the plane and on the sphere.

1.2. Motivation. The evolution of many physical systems can be expressed, to a close approximation, using partial differential equations. In many interesting cases, the solutions of these equations will develop structures at small scales, even if these scales were not present in the initial conditions. Such small-scale phenomena often have an important role in the future evolution of the system – examples include shocks in compressible flow problems, or interfaces in chemical reactions. We are particularly motivated by the area of weather prediction and climate simulation. A core task is the numerical solution of partial differential equations (variants of the Navier-Stokes equations) that model the evolution of the Earth’s atmosphere. Current state-of-the-art models have resolutions of approximately 10km for global forecasts. There will always be physical processes occurring at smaller length scales than can be resolved in such a model. However, it may be advantageous to vary the resolution dynamically.

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This could be used to better resolve features such as weather fronts and cyclones, which are meteorologically important and can result in severe weather leading to economic damage and loss of life.

Obtaining a numerical approximation to the solution of such problems usually involves formulating a discrete problem on a mesh. Typically, a uniform-resolution mesh is used. However, if the mesh cannot adequately resolve the small scale features, this process may lead to poor-quality results. In such cases, it may be necessary to use some form of dynamic mesh adaptivity to resolve evolving small scale features and other aspects of the solution. A common approach is to use a form of local mesh refinement ($h$-adaptivity) in which mesh points are added to regions where greater resolution is required. An alternative form of adaptivity is a mesh relocation strategy ($r$-adaptivity), in which mesh vertices are moved around without changing the connectivity of the mesh. This is done to increase the density of cells in regions where it is necessary to represent small scales.

$r$-adaptivity has certain attractive features: as mesh points are not created or destroyed, data structures do not need to be modified in-place and complicated load-balancing is not necessary. Furthermore, it avoids sharp changes in resolution, which can result in spurious wave propagation behaviour. A review of a number of different $r$-adaptive methods is given in Huang and Russell [35]. The simplest case of $r$-adaptivity involves the redistribution of a one-dimensional mesh. This has been implemented in several software libraries, such as the bifurcation package AUTO, and the procedure is currently used in operational weather forecasting within the data assimilation stage [47, 48]. While $r$-adaptivity is not yet used in other areas of operational weather forecasting, it has been considered for geophysical problems in a research environment. Examples include [29, 49, 54, 37, 17].

For two- or three-dimensional problems, there is considerable freedom when choosing a relocation strategy. There has been a growing interest in optimally-transported $r$-adapted meshes [21, 27, 22, 28, 23, 55, 17, 14, 18, 56, 15]. These methods minimise a deformation functional, subject to equidistributing a prescribed scalar monitor function which controls the local density of mesh points. The appropriate mesh can be derived from a scalar mesh potential which satisfies a Monge–Ampère equation. The solution of such an equation then becomes an important part of the strategy for relocating the mesh points.

Numerical methods for the Monge–Ampère equation go back to at least Oliker and Prussner [46], which uses a geometric approach. A range of numerical schemes are present in the literature. Finite difference schemes include [40, 7, 31, 32, 8]; several of these provably converge to viscosity solutions of the Monge–Ampère equation. Finite element schemes include [26, 25, 30, 39, 45, 3], which all introduce an extra discrete variable to represent the Hessian matrix of second derivatives, and [11, 12], which use interior penalty methods.

In the context of global weather prediction, there is an additional complication for mesh adaptivity: the underlying mesh is of the sphere, rather than a subset of the plane. The recent paper Weller et al. [56] uses the exponential map to handle this, extending the Monge–Ampère-based approach on the plane. [56] also presents a finite volume/finite difference approach for generating optimally-transported meshes on the sphere, and a comparison of the resulting meshes with those generated from an alternative approach, Lloyd’s algorithm. However, they did not discretise a Monge–Ampère equation on the sphere, but instead enforced a discrete equidistribution condition in each cell. The related paper Browne et al. [15] then compares the nonlinear convergence of several different methods for solving the Monge–Ampère
In this paper, we present a method for generating optimally-transported meshes on the plane and on the sphere from a given monitor function prescribing the local mesh density. This method uses a mixed finite element discretisation of the underlying Monge–Ampère (or Monge–Ampère-like) equation, which might be particularly useful if finite element methods are already being used to solve the model PDE for which mesh adaptivity is being provided. The finite element formulation also allows us to take advantage of the automated generation of Jacobians for Newton solvers. We give two variants of the method, which differ in how the nonlinear equation is solved. The first variant uses a relaxation method to generate progressively better approximations to the adapted mesh. The second variant uses a quasi-Newton method combined with a line search.

1.3. Summary of novel contributions.
- We present a mixed finite element approach for the nonlinear Monge–Ampère-based mesh generation problem on the plane, based on Lakkis and Pryer [39].
- We present a relaxation method for solving this nonlinear problem, an extension and modification of the scheme given in Awanou [3], and a quasi-Newton method, which converges in far fewer nonlinear iterations and has no free parameter.
- We formulate a partial differential equation for the equivalent mesh-generation problem on the sphere. We present a nonlinear mixed finite element discretisation for this, and give relaxation and quasi-Newton approaches for solving this nonlinear problem.

1.4. Outline. The remainder of this paper is structured as follows. In section 2, we present background material. In particular, we show how optimally-transported meshes on the plane can be generated through the solution of a Monge–Ampère equation, and we present mixed finite element schemes from the existing literature for solving the basic Monge–Ampère equation. In section 3, we extend these finite element schemes to the mesh generation problem on the plane. In section 4, we present an equivalent approach for mesh generation on the sphere, based on an equation of Monge–Ampère type that we derive from an optimal transport problem. In section 5, we give a number of examples of meshes generated using these methods with analytically-prescribed monitor functions. We also give an example of a mesh adapted to the result of a numerical simulation. We consider examples of meshes on both the plane and the sphere, and comment on the convergence of the methods. We also discuss the nature of the resulting meshes. Finally, in section 6, we draw conclusions and discuss further work.

2. Preliminaries.

2.1. Notation. We consider a ‘computational’ domain, $\Omega_C$, in which there is a fixed computational mesh, $\tau_C$, and a ‘physical’ domain, $\Omega_P$, with a target physical mesh, $\tau_P$, which should be adapted for simulating some physical system of interest. We will always assume that $\Omega_C$ and $\Omega_P$ represent the same mathematical domain: $\Omega_C = \Omega_P = \Omega$. For example, $\Omega$ may be the unit square $[0,1]^2$, the periodic unit square $\mathbb{R}^2/\mathbb{Z}^2$, or the surface of the sphere $S^2$. We denote positions in $\Omega_C$ by $\xi$, and positions in $\Omega_P$ by $x$.

The physical mesh $\tau_P$ will be the image of the computational mesh $\tau_C$ under the action of a suitably-smooth map $\vec{x}(\xi)$ from $\Omega_C$ to $\Omega_P$. Therefore, our aim is to find this map, or, rather, a discrete representation of it. The meshes $\tau_C$ and $\tau_P$ will have
the same topology (connectivity) but different geometry. \( \tau_C \) is typically uniform (or quasi-uniform), while the density of the mesh \( \tau_P \) is controlled by a positive scalar monitor function, which we label \( m \).

2.2. Optimally-transported meshes in the plane.

2.2.1. Equidistribution. We wish to find the map

\[
\vec{x}(\vec{\xi}) : \Omega_C \rightarrow \Omega_P
\]

such that the monitor function \( m(\vec{x}) \) is equidistributed. Letting \( \theta \) be a normalisation constant, the equidistribution condition is precisely

\[
m(\vec{x}) \det J = \theta,
\]

where \( J \) represents the Jacobian of the map \( \vec{x}(\vec{\xi}) \):

\[
J_{ij} = \frac{\partial x_i}{\partial \xi_j}.
\]

It is clear that this problem is not well-posed in more than one dimension, as the desired map is far from unique. Intuitively, phrased in terms of meshes, (2) sets the local cell area, but does not control the skewness or orientation of the cell. Accordingly, many different additional constraints/regularisations have been proposed for \( r \)-adaptive methods in order to generate a unique map. The following subsection describes a notable example of such a constraint.

2.2.2. Optimal transport maps and the Monge–Ampère equation. Using ideas from optimal transport (see Budd and Williams [22] for a more detailed overview), the problem can be made well-posed at the continuous level by seeking the map closest to the identity (i.e., the mesh \( \tau_P \) with minimal displacement from \( \tau_C \)) over all possible maps which equidistribute the monitor function. From classical results in optimal transport theory [10], this problem has a unique solution, and (in the plane) the deformation of the resulting map can be expressed as the gradient of a scalar potential \( \phi \):

\[
\vec{x}(\vec{\xi}) = \vec{\xi} + \nabla_{\vec{\xi}} \phi(\vec{\xi}),
\]

where the quantity \( \frac{1}{2} |\vec{\xi}|^2 + \phi \) is automatically convex, guaranteeing that the map is injective \(^1\). Substituting (4) into (2) then gives

\[
m(\vec{x}) \det(I + H(\phi)) = \theta,
\]

where \( H(\phi) \) is the Hessian of \( \phi \), with derivatives taken with respect to \( \vec{\xi} \). In the plane, there are two sources of nonlinearity: first, the determinant includes a product of second derivatives \((1 + \phi_{\xi \xi})(1 + \phi_{\eta \eta}) - \phi_{\xi \eta}^2 \) (using the notation \( \vec{\xi} = (\xi, \eta) \)), hence the equation is of Monge–Ampère type; second, the monitor function \( m \) is a function of \( \vec{x} \), which depends on \( \phi \) via (4). We remark that the potential \( \phi \) is only defined up to an additive constant.

\(^1\)In the optimal transport literature, this is usually written as just \( \vec{x} = \nabla_{\vec{\xi}} \tilde{\phi} \) with \( \tilde{\phi} \) a convex function. However, the ‘deformation form’ given in (4) generalises better to other manifolds such as the sphere.
More generally, we could have

\[ m_1(\vec{x}) \det(I + H(\phi)) = m_2(\vec{\xi}); \]

the case where \( m_2 \) is uniform reduces to (5). However, we do not use this most general formulation in the remainder of the paper.

### 2.2.3. Boundary conditions.

In our numerical experiments, we will only consider the doubly-periodic domain \( \mathbb{R}^2 / \mathbb{Z}^2 \) and the sphere \( S^2 \). However, for general domains which have boundaries, it is natural to seek maps from \( \Omega_C \) to \( \Omega_P \) which also map the boundary of one domain to that of the other. In this case, (5) must be equipped with boundary conditions. The Neumann boundary condition \( \frac{\partial \phi}{\partial n} = 0 \) allows mesh vertices to move along the boundary (assuming a straight-line segment) but not away from it, per (4). However, by equality of mixed partial derivatives, orthogonality is unnecessarily enforced at the boundary. For further discussion, see (for example) Delzanno et al. [27].

We remark that, unlike in some other mesh adaptivity methods (such as the variational methods described in [35]), vertices on the boundary do not require special treatment in our method beyond the inclusion of boundary conditions for the resulting PDE. A limitation is that, using the Neumann condition, boundary vertices must remain on the same straight-line segment. Extending the approach to handle curved boundaries would require the inclusion of a complicated, nonlinear constraint. Benamou, Froese, and Oberman [8] presents a scheme that can handle the boundary-to-boundary mapping in the general case, where vertices are not restricted to the same straight-line segment.

### 2.3. Finite element methods for solving the Monge–Ampère equation.

There are several finite element schemes in the literature for solving the Monge–Ampère equation, usually presented in the form

\[ \det H(\phi) = f \]

inside a domain \( \Omega \), with the Dirichlet boundary condition \( \phi = g \) on \( \partial \Omega \). There are certain convexity requirements on the domain and boundary data, but we will not discuss these here. The schemes that we use are adapted from Lakkis and Pryer [39] and Awanou [3].

Lakkis and Pryer [39] presented a mixed finite element approach in which a tensor-valued discrete variable is introduced to represent the Hessian \( H(\phi) \). We label this variable \( \sigma \), which belongs to a finite element function space \( \Sigma \). The scalar variable \( \phi \) is in the function space \( V \). The nonlinear discrete formulation of (7) is then to find \( \phi \in V, \sigma \in \Sigma \) satisfying

\[ \langle v, \det \sigma \rangle = \langle v, f \rangle, \quad \forall v \in \hat{V}, \]

\[ \langle \tau, \sigma \rangle + \langle \nabla \cdot \tau, \nabla \phi \rangle - \langle (\tau \cdot \vec{n}, \nabla \phi) \rangle = 0, \quad \forall \tau \in \Sigma, \]

together with the boundary condition \( \phi = g \) on \( \partial \Omega \), where \( \hat{V} \) denotes the restriction of \( V \) to functions vanishing on the boundary. Here, and in the rest of the paper, we use angle brackets to denote the \( L^2 \) inner product between scalars, vectors and tensors:

\[ \langle a, b \rangle = \int_{\Omega} ab \, dx, \quad \langle \vec{a}, \vec{b} \rangle = \int_{\Omega} \vec{a} \cdot \vec{b} \, dx, \]

\[ \langle \tau, \sigma \rangle = \int_{\Omega} \tau : \sigma \, dx \equiv \int_{\Omega} \sum_i \sum_j \tau_{ij} \sigma_{ij} \, dx. \]
Similarly, we use double angle brackets $\langle \cdot \rangle$ for integrals over the boundary $\partial \Omega$. Equation (8) is clearly a weak form of (7) with the Hessian $H(\phi)$ replaced by the discrete Hessian $\sigma$. Equation (9) is derived by contracting

$$\sigma = H(\phi),$$

with the test-function $\tau$ and integrating by parts, which also produces a surface integral. Assuming a mesh of triangles, a suitable choice of function space is the standard $P_n$ space for $\phi$ and for each component of $\sigma$, with $n \geq 2$ – more concisely, $V = P_n$, $\Sigma = (P_n)^{2 \times 2}$.

Lakkis and Pryer [39] suggests using Newton iterations on the nonlinear system (8) and (9), or a similar approach such as a fixed-point method. They observe that, in their numerical experiments, the convexity of $\phi$ (defined appropriately in [1]) is preserved at each Newton iteration. In the earlier but related paper [38], the authors solve the resulting linear systems using the unpreconditioned GMRES algorithm.

Awanou [3] proposes an alternative iterative method for obtaining a solution to the nonlinear system (8) and (9), effectively introducing an artificial time and using a relaxation method. Starting from some initial guess $(\phi^0, \sigma^0)$, one obtains a sequence of solutions $(\phi^1, \sigma^1), (\phi^2, \sigma^2), \ldots$ by considering the discrete linear problem

$$-\langle v, \text{tr} \sigma^{k+1} \rangle = -\langle v, \text{tr} \sigma^k \rangle + \Delta t \langle v, \text{det} \sigma^k - f \rangle,$$

$$\langle \tau, \sigma^{k+1} \rangle + \langle \nabla \cdot \tau, \nabla \phi^{k+1} \rangle - \langle \langle \tau \cdot \vec{n}, \nabla \phi^{k+1} \rangle \rangle = 0,$$

with each $\phi^{k+1} = g$ on the boundary, for all $v \in \hat{V}$ and for all $\tau \in \Sigma$. Equation (12) is a discrete version of

$$-\frac{\text{tr} H(\phi^{k+1}) - \text{tr} H(\phi^k)}{\Delta t} = \text{det} H(\phi^k) - f,$$

which can be recognised as a forward Euler discretisation in (artificial) time of

$$-\frac{\partial}{\partial t} \nabla^2 \phi = \text{det} H(\phi) - f.$$

According to [3], the sequence $(\phi^k, \sigma^k)_{k=0}^\infty$ converges to a solution of the nonlinear system (8) and (9) if $\Delta t$ is sufficiently small and if the initial guess $(\phi^0, \sigma^0)$ is sufficiently close. Unsurprisingly, if $\Delta t$ is too large, the sequence of solutions diverges wildly. The linear systems given by (12) and (13) can be solved using a standard preconditioned Krylov method on the monolithic system, or by using a Schur complement approach to eliminate $\sigma$.

As suggested in [39], we can obtain a similar method by replacing the $-\langle v, \text{tr} \sigma \rangle$ terms by $\langle \nabla v, \nabla \phi \rangle$. This is effectively an analytic Schur complement in which $\sigma^{k+1}$ has been eliminated for $\phi^{k+1}$. We then first solve

$$\langle \nabla v, \nabla \phi^{k+1} \rangle = \langle \nabla v, \nabla \phi^k \rangle + \Delta t \langle v, \text{det} \sigma^k - f \rangle, \quad \forall v \in \hat{V},$$

to obtain $\phi^{k+1}$, then recover $\sigma^{k+1}$ by solving

$$\langle \tau, \sigma^{k+1} \rangle = -\langle \nabla \cdot \tau, \nabla \phi^{k+1} \rangle + \langle \langle \tau \cdot \vec{n}, \nabla \phi^{k+1} \rangle \rangle, \quad \forall \tau \in \Sigma.$$

This is just a standard $H^1$ Poisson equation followed by a mass-matrix solve.
3. Mesh adaptivity using finite element methods. On the plane, recall from (5) that we want to solve the Monge–Ampère equation

\[ m(\vec{x}) \det(I + H(\phi)) = \theta, \]

where, as in (4),

\[ \vec{x}(\vec{\xi}) = \vec{\xi} + \nabla \xi \phi(\vec{\xi}). \]

From here onwards, we will assume that we are working on the periodic plane. Then all surface integrals disappear, and \( \tilde{V} \) coincides with \( V \). Adapting (8) and (9) to this problem gives the nonlinear equations

\[ \langle v, m(\vec{x}) \det(I + \sigma) \rangle = \langle v, \theta \rangle, \quad \forall v \in V, \]

\[ \langle \tau, \sigma \rangle + \langle \nabla \cdot \tau, \nabla \phi \rangle = 0, \quad \forall \tau \in \Sigma. \]

If the monitor function \( m \) were a function of \( \vec{\xi} \), it would be very straightforward to adapt the mixed finite element approaches presented in subsection 2.3. We could fully solve the PDE in the computational domain \( \Omega_C \) to obtain \( \phi \), then obtain the new mesh \( \vec{x}(\vec{\xi}) \) as a ‘postprocessing’ step via (19). We remark that this last step is not trivial: \( \phi \in P_n \), for some \( n \geq 2 \), and the derivative \( \nabla \phi \) is (in general) discontinuous between cells. The position of the mesh vertex is then not well-defined. A solution is to \( L_2 \)-project the pointwise-derivative into the continuous finite element space \( [P_1]^2 \), which is an appropriate function space for representing the coordinate field of the mesh. This gives

\[ \vec{x}(\vec{\xi}) = \vec{\xi} + \Pi_{[P_1]^2} \nabla \phi(\vec{\xi}). \]

It is possible that this step introduces spurious oscillations, but at present we have not found this to be a problem. However, as \( m \) is a function of \( \vec{x} \), this additional nonlinearity has to be incorporated into the iterative schemes. Furthermore, the normalisation constant \( \theta \) must be evaluated carefully to make the linear systems soluble. We present two different methods below, extending the mixed finite element approaches given in subsection 2.3.

3.1. Relaxation method. The first method we consider for solving the nonlinear equations (20) and (21) is an adaption of the modified Awanou method (16) and (17). Given a state \( (\phi^k, \sigma^k) \), we obtain \( (\phi^{k+1}, \sigma^{k+1}) \) as follows.

1. Use \( \phi^k \) to evaluate the coordinates of the physical mesh \( \tau_P \) via (22).
2. Evaluate the monitor function \( m(\vec{x}) \) at the vertices of \( \tau_P \); in our numerical examples, \( m \) will be defined analytically. When performing integrals including \( m \), we take \( m \) to be in the finite element space \( P_1 \) on \( \Omega_C \).
3. Evaluate the normalisation constant

\[ \theta^k := \frac{\int_{\Omega_C} m \det(I + \sigma^k) \, dx}{\int_{\Omega_C} \, dx}. \]

4. Obtain \( \phi^{k+1} \) by solving

\[ \langle \nabla v, \nabla \phi^{k+1} \rangle = \langle \nabla v, \nabla \phi^k \rangle + \Delta t \langle v, m \det(I + \sigma^k) - \theta^k \rangle, \quad \forall v \in V. \]

As remarked previously, this has a null space of constant \( \phi \). We also see that the normalisation constant is required for consistency, by considering \( v \equiv 1 \).
5. Obtain $\sigma^{k+1}$ by solving

\begin{equation}
\langle \tau, \sigma^{k+1} \rangle = -\langle \nabla \cdot \tau, \nabla \phi^{k+1} \rangle, \quad \forall \tau \in \Sigma.
\end{equation}

6. Evaluate termination condition (based on, e.g., a maximum number of iterations, or the $L^2$- or $l^2$-norm of some quantity being below a certain tolerance); stop if met.

3.1.1. Discussion. From the form of (24), it is clear that this scheme will have linear convergence as, at each iteration, the change in solution is proportional to the current residual. We showed in (15) that the relaxation method is effectively a discretisation of a parabolic equation, whose solution converges to the solution of the desired nonlinear problem as ‘time’ progresses. In a moving mesh context, this can be closely identified with the (one-dimensional) moving mesh equation MMPDE6 (see, for example, Budd, Huang, and Russell [19]), and the parabolic Monge–Ampère approach in Budd and Williams [21, 22].

3.2. Quasi-Newton method. We consider a Newton-based approach as a second solution method. In a Newton-type method, we require algorithms to evaluate the nonlinear residual and the Jacobian at the current state. (The latter should not be confused with the Jacobian of the coordinate transformation (3)!) By implementing these algorithms separately, we can use a line search or similar method to increase the robustness of the nonlinear solver.

3.2.1. Residual evaluation. Given a state $($\phi^k, \sigma^k$)$, we evaluate the nonlinear residual as follows.

1. Follow steps 1–3 of the relaxation method to obtain $m$ and $\theta^k$.

2. The residual is then

\begin{equation}
\langle v, m \det(I + \sigma^k) - \theta^k \rangle + \langle \tau, \sigma^k \rangle + \langle \nabla \cdot \tau, \nabla \phi^k \rangle, \quad \forall v \in V, \tau \in \Sigma,
\end{equation}

which corresponds to writing (20) and (21) in the form “$F(\phi, \sigma) = 0$”. As this is a mixed finite element problem, (26) should be interpreted as two subvectors, where the $i$th component of the first subvector is (26) with $v$ replaced by the $i$th basis function of $V$ and $\tau$ replaced by zero, and the $i$th component of the second subvector is (26) with $v$ replaced by zero and $\tau$ replaced by the $i$th basis function of $\Sigma$.

3.2.2. Jacobian evaluation. Given a state $($\phi^k, \sigma^k$)$, we evaluate the (approximate) Jacobian as follows.

1. Follow steps 1–3 of the relaxation method to obtain $m$ and $\theta^k$.

2. The approximate Jacobian is then a partial linearisation of (26) about the state $($\phi^k, \sigma^k$)$, represented by the bilinear form

\begin{equation}
\langle v, m (\delta \sigma_{11} (1 + \sigma_{22}^k) + (1 + \sigma_{11}^k) \delta \sigma_{22} - \delta \sigma_{12} \sigma_{21}^k - \sigma_{12}^k \delta \sigma_{21}) \rangle + \langle \tau, \delta \sigma \rangle + \langle \nabla \cdot \tau, \nabla \delta \phi \rangle, \quad \forall v \in V, \tau \in \Sigma.
\end{equation}

As we have a mixed finite element problem, this should be interpreted as a $2 \times 2$ block matrix, where the separate blocks correspond to terms involving $(v, \delta \phi)$, $(v, \delta \sigma)$, $(\tau, \delta \phi)$ and $(\tau, \delta \sigma)$. Note that the first of these blocks is empty. The Jacobian is, of course, formally singular, since $\delta \phi$ is only defined up to a constant.
3.2.3. Discussion. The Jacobian we have presented, (27), is not a full linearisation of (26) since we have neglected the term resulting from the dependence of $m$ on $\phi$. Experimentally, we find that including this first-order term often causes the nonlinear solver to produce an intermediate solution that doesn’t satisfy the convexity requirements of the Monge–Ampère equation (the corresponding mesh, via (22), is tangled). The next linear solve is then ill-posed as the Jacobian is no longer positive definite.

As we remarked previously in subsection 2.3, [39] noted that their solution remained convex when solving the basic Monge–Ampère problem with a Newton method; in that case, the full Jacobian does not have a first-order term. While neglecting the first-order term seems to aid us with respect to keeping the linear problems well-posed, we expect that the neglected term is truly "$O(1)$" – it does not tend to zero as we approach the solution of the nonlinear problem – and so the convergence of the method will only be linear.

As an alternative, but related, solution procedure, we could consider the normalisation constant $\theta$ to be another unknown in the nonlinear system. The nonlinear problem would then be to find $(\phi, \sigma, \theta) \in V \times \Sigma \times \mathbb{R}$ such that

$$\langle v, m(\vec{x}) \det(I + \sigma) \rangle - \langle v, \theta \rangle = 0, \quad \forall v \in V \quad (28)$$

$$\langle \tau, \sigma \rangle + \langle \nabla \cdot \tau, \nabla \phi \rangle = 0, \quad \forall \tau \in \Sigma \quad (29)$$

$$\langle \lambda, \phi \rangle = 0, \quad \forall \lambda \in \mathbb{R}, \quad (30)$$

where $\mathbb{R}$ represents the space of globally-constant functions, i.e., real numbers. Furthermore, this formulation eliminates the null space of constant $\phi$, but at the cost of introducing a dense row and column into the Jacobian matrix.

4. Mesh adaptivity on the sphere. On the sphere $S^2$, we again seek to equidistribute a prescribed scalar monitor function over a mesh $\tau_P$ defined on the curved surface. As in Weller et al. [56], we make this well-posed by seeking the mesh $\tau_P$ with minimal displacement from $\tau_C$, measured by squared geodesic distance along the sphere. We rely on the result from McCann [43]: for such optimally-transported meshes, there exists a unique scalar mesh potential $\phi$ such that $\vec{x}$ and $\vec{\xi}$ are related through the exponential map, denoted as

$$\vec{x} = \exp(\nabla \phi) \vec{\xi}, \quad (31)$$

where $\nabla$ is the usual surface gradient with respect to $\vec{\xi}$. The function $\phi$ is automatically $c$-convex with respect to the squared-geodesic-distance cost function; this is a natural generalisation of the earlier results for the plane.

The exponential map is a map from the tangent plane $T_{\vec{\xi}}$ at a point on the sphere, $\vec{\xi}$, to the sphere. Intuitively, it is defined as the result of moving a distance $|\nabla \phi|$ along a geodesic (for the sphere, great circle) starting at $\vec{\xi}$, initially travelling in the direction $\nabla \phi$. Indeed, this map is defined for arbitrary manifolds, and reduces to (4) in the plane. For a sphere of radius $R$ centred at the origin, the exponential map can be written explicitly as

$$\exp(\nabla \phi) \vec{\xi} = \cos \left( \frac{|\nabla \phi|}{R} \right) \vec{\xi} + R \sin \left( \frac{|\nabla \phi|}{R} \right) \frac{\nabla \phi}{|\nabla \phi|}, \quad (32)$$

a reduction of Rodrigues’ well-known rotation formula.
4.1. Formulation of a Monge–Ampère-like equation for obtaining the mesh potential on the sphere.

Consider some small open set \( U \subset S^2 \) containing the point \( \xi \in S^2 \). The set will be mapped to an image set \( V \) under the action of the map (31). Define \( r_\phi(\tilde{\xi}) \) to be the limiting ratio of the area of \( V \), \(|V|\), to the area of \( U \), \(|U|\), in the limit \(|U| \to 0\). On the plane, this was simply \( \det J \), i.e., \( \det(I + \nabla \nabla \phi(\xi)) \).

However, the corresponding expression is more subtle for the sphere. We therefore derive an expression for the ratio of areas in this case, and hence a partial differential equation for obtaining the mesh potential \( \phi \).

We formulate the problem using Cartesian coordinates with the sphere embedded in three-dimensional space centred at the origin; this avoids problems with the singularities of an intrinsic coordinate system. Recall (2) for the plane: \( m(\vec{x}) \det J = \theta \), where \( J = \nabla \vec{x} \). This cannot be used directly, as \( J \) will be a \( 3 \times 3 \) matrix when using the embedded coordinates, but only has rank two, so the determinant is trivially zero.

One possibility is to use the pseudo-determinant of \( J :\) the ratio of areas is the product of the two non-zero singular values of \( J := \nabla \exp(\nabla \phi) \tilde{\xi} \).

We instead produce an equivalent object with full rank \(^2\). In Figure 1, consider the area element \( U \subset \Omega_C \) to be parameterised by vectors \( \vec{u}_1 \), \( \vec{u}_2 \) which are tangent to \( S^2 \). The corresponding image area element \( V \subset \Omega_P \) is parameterised by the image tangent vectors \( \vec{v}_1 \), \( \vec{v}_2 \). Define \( \vec{k}_C \) to be the unit outwards normal vector at \( \xi \), and \( \vec{k}_P \) to be the unit outwards normal vector at \( \vec{x} \):

\[
\vec{k}_C := \tilde{\xi}/R, \quad \vec{k}_P := \vec{x}/R.
\]

In the infinitesimal limit, the area elements \( U \) and \( V \) can each be converted into volume elements of equal magnitude by extruding them radially outwards a distance 1 along \( \vec{u}_3 = \vec{k}_C \) and \( \vec{v}_3 = \vec{k}_P \), respectively. The volumes of these elements are given by \( \det(\vec{u}_1 \vec{u}_2 \vec{u}_3) \) and \( \det(\vec{v}_1 \vec{v}_2 \vec{v}_3) \). We claim that

\[
(\vec{v}_1 \vec{v}_2 \vec{v}_3) = \left( (\nabla \exp(\nabla \phi) \tilde{\xi}) \cdot P_\xi + \vec{k}_P \otimes \vec{k}_C \right) (\vec{u}_1 \vec{u}_2 \vec{u}_3),
\]

\(^2\)In the right bases, this entire procedure is analogous to treating the plane as being immersed in 3D and converting \( 2 \times 2 \) matrices \( \begin{pmatrix} a & b \\ c & d \end{pmatrix} \) to ‘equivalent’ \( 3 \times 3 \) matrices \( \begin{pmatrix} a & b & 0 \\ c & d & 0 \\ 0 & 0 & 1 \end{pmatrix} \).
The nonlinear discrete equations are then posed on $S$ to (36). We adapt the mixed finite element methods given in section 3 to this equation. We now present a numerical method for finding approximate solutions the sphere. Due to its construction, this equation will have similar numerical properties to the Monge–Ampère equation on the plane. The exponential map can then be replaced by the expression (32), although for brevity we did not do this in (35). The corresponding equation for mesh generation is then (34). After replacing $\tilde{k}_C$ and $\tilde{k}_P$ by expressions involving $\xi$ and $\phi$, this gives

$$r_\phi(\tilde{\xi}) = \det \left( (\nabla \exp(\nabla \phi)\tilde{\xi}) \cdot P_\xi + \frac{\exp(\nabla \phi)\tilde{\xi}}{R} \otimes \frac{\tilde{\xi}}{R} \right).$$

The exponential map can then be replaced by the expression (32), although for brevity we did not do this in (35). The corresponding equation for mesh generation is then

$$m(\tilde{x}) \det \left( (\nabla \exp(\nabla \phi)\tilde{\xi}) \cdot P_\xi + \frac{\exp(\nabla \phi)\tilde{\xi}}{R} \otimes \frac{\tilde{\xi}}{R} \right) = \theta.$$

Due to its construction, this equation will have similar numerical properties to the Monge–Ampère equation on the plane.

4.2. A numerical method for the equation of Monge–Ampère type on the sphere. We now present a numerical method for finding approximate solutions to (36). We adapt the mixed finite element methods given in section 3 to this equation posed on $S^2$. Accordingly, we define the auxiliary variable as

$$\sigma = \nabla \exp(\nabla \phi)\tilde{\xi}.$$

The nonlinear discrete equations are then

$$\left\langle v, m(\tilde{x}) \det \left( \sigma \cdot P_\xi + \frac{\exp(\nabla \phi)\tilde{\xi}}{R} \otimes \frac{\tilde{\xi}}{R} \right) \right\rangle = \langle v, \theta \rangle, \quad \forall v \in V,$$

$$\langle \tau, \sigma \rangle + \langle \nabla \cdot \tau, \exp(\nabla \phi)\tilde{\xi} \rangle = 0, \quad \forall \tau \in \Sigma.$$

This can be solved using a relaxation method, as in subsection 3.1, or with a quasi-Newton method, as in subsection 3.2. In the latter case, we make use of automatic differentiation techniques to avoid calculating the Jacobian manually. The only step that requires significant modification is obtaining the coordinates of the physical mesh $\tau_p$ from a given $\phi^k$. Assuming that the coordinate field of the sphere mesh is in the finite element space $[P_n]^3$ for some $n > 1$, we now do this as follows:

1. Calculate the $L^2$-projection of the pointwise surface gradient of $\phi$ into $[P_n]^3$:

$$\tilde{w} = \Pi_{[P_n]^3} \nabla \phi(\tilde{\xi}).$$

2. Ensure that $\tilde{w}$ is strictly tangential to the sphere: at each mesh node, calculate

$$\tilde{w}' = \tilde{w} - \frac{\tilde{w} \cdot \tilde{\xi}}{R^2} \tilde{\xi}.$$

3. Evaluate the coordinates of $\tau_p$ using (32):

$$\tilde{x} = \cos \left( \frac{|\tilde{w}'|}{R} \right) \tilde{\xi} + R \sin \left( \frac{|\tilde{w}'|}{R} \right) \frac{\tilde{w}'}{|\tilde{w}'|}.$$
5. Numerical results. In this section, we give several examples of meshes produced using the methods we described in section 3, using analytically-defined monitor functions. We comment on the convergence of the relaxation and quasi-Newton schemes for these examples. We also give an example of a mesh adapted to the output of a quasi-geostrophic simulation.

We implemented these numerical schemes using the finite element software Firedrake [50]. We make use of recently-developed functionality in Firedrake, including the use of quadrilateral meshes [33, 44], and the ability to solve PDEs on immersed manifolds [52]. The new form compiler TSFC [34] turns out to be particularly important due to its native support for higher-order coordinate fields, as we will see shortly, and its ability to do point evaluation. Our quasi-Newton implementation makes use of the automatic differentiation functionality of UFL [2], which is particularly helpful on the sphere, and the local assembly kernels are automatically optimised by COFFEE [41]. Finally, we use linear and nonlinear solvers from the PETSc library [4, 5], via Firedrake and petsc4py [24].

5.1. Meshes on the periodic plane. We use the domain $[0, 1]^2$ with doubly-periodic boundary conditions. In these examples, this is meshed as a 60 x 60 grid of squares. We use the finite element spaces $V = Q_2$, $\Sigma = (Q_2)^{2\times2}$ – this varies slightly from [39] and [3], which both used triangular meshes and hence used the $P_n$ family of finite element spaces.

We define some diagnostic measures of convergence in order to analyse the methods. Inspired by the PDE (20), we expect the $l^2$-norm of the residual vector

\[
\langle v, m \det(I + \sigma^k) - \theta^k \rangle, \quad \forall v \in V,
\]

to tend to zero. We normalise this by the $l^2$-norm of $\langle v, \theta^k \rangle$. This diagnostic is related to the solution of the discrete nonlinear PDE, but the physical mesh $\tau_P$ only appears indirectly during the generation of $m$. We therefore introduce a second measure.

Define

\[
M_i := \frac{\int_{e_i} m \, dx}{\int_{e_i} C \, dx}
\]

the integral of $m$ over the $i$th cell of $\tau_P$, normalised by the area of the corresponding cell of $\tau_C$. The second, “equidistribution”, measure is then the coefficient of variation of the $M_i$ – the standard deviation divided by the mean. Unlike in Weller et al. [56], this quantity will not converge to zero (on a fixed mesh) in our method due to discretisation error. The quantity will approach zero on a sequence of refined meshes, however.

We use the same monitor function examples as used in [56]: a ‘ring’ monitor function

\[
m(\vec{x}) = 1 + 10 \text{sech}^2(200(\|\vec{x} - \vec{x}_c\|^2 - 0.5^2))
\]

and a ‘bell’ monitor function

\[
m(\vec{x}) = 1 + 50 \text{sech}^2(100\|\vec{x} - \vec{x}_c\|^2),
\]

where $\vec{x}_c$ denotes the centre of the feature. We take $\vec{x}_c$ to be the centre of the mesh, $(0.5, 0.5)$, in our examples. The resulting meshes, which have mesh cells concentrated where the monitor function is large, are shown in Figure 2 (these were generated...
Fig. 2. Meshes adapted to the ring monitor function (45) and the bell monitor function (46). The meshes are notably well-behaved in the transition regions between areas of low and high mesh concentration. For visualisation purposes, the above meshes are 30x30 rather than 60x60.

Fig. 3. Part of a 240x240 mesh adapted to the ring monitor function (45), verifying that even highly-refined meshes generated using our methods do not tangle.

5.1.1. Relaxation method. Our implementation of the relaxation method differs very slightly from what was described in subsection 3.1: we evaluate diagnostics (and the termination condition) between steps 3 and 4. We terminate the method when the normalised $l^2$ residual is below $10^{-8}$. In practice, it is very unlikely that a mesh will need to be generated this accurately, but we want to illustrate that the scheme is convergent.

There is one free parameter in the relaxation method, namely the ‘step size’ $\Delta t$. numerically with the relaxation scheme). A close-up of a highly-refined mesh adapted to the ring monitor function is shown in Figure 3 (generated using the quasi-Newton scheme).
This has to be chosen with some care. If it is too large then the iterations diverge and method is unstable. However, if it is too small then the number of iterations is unnecessarily large, wasting time. The optimal value is highly dependent on the monitor function \( m \), and unfortunately we do not have a method for estimating it in advance. Empirically, we take \( \Delta t \) as 0.1 for the ring monitor function, and 0.04 for the bell.

To solve the Poisson problem, and hence to obtain the iterate \( \phi^{k+1} \), we use the \( \text{CG} \) method with GAMG, a geometric algebraic multigrid preconditioner. To obtain \( \sigma^{k+1} \), we invert the mass matrix using ILU-preconditioned \( \text{CG} \). The constant nullspace is handled by the Krylov solver.

The convergence properties of the relaxation method are shown in Figure 4. As can be expected from the form of the method, the convergence of the \( l^2 \)-norm measure is linear. The equidistribution measure initially decreases at the same rate, but converges to some non-zero value. We see that the bell monitor function requires far more iterations (4.5x) than the ring monitor function to reach the same level of convergence, and that this is not simply due to the smaller step size.

5.1.2. Quasi-Newton method. We have also implemented the scheme described in subsection 3.2. We use a line-search method that minimises the \( l^2 \)-norm of the residual at each nonlinear iteration, as described in [16], terminating when the residual has decreased to \( 10^{-8} \) of its initial size. In our numerical examples, we do 5 inner iterations to determine the step-length \( \lambda \) at each nonlinear iteration; in practice 1 or 2 such iterations is likely to be sufficient. We remark that, since our approximate Jacobian omits an “\( O(1) \) term”, the step length will not tend to 1 as we converge to the solution.

We use the GMRES algorithm to solve the linear systems, preconditioned using a block Gauss-Seidel algorithm, as defined in [13]. We use a custom preconditioning matrix, in which the diagonal blocks are replaced by those from the Riesz map operator

\[
\langle \nu, \delta \phi \rangle_{H^1} + \langle \tau, \delta \sigma \rangle_{L^2};
\]
this is sufficient to give asymptotically mesh-independent convergence \(^3\). More details on the inspiration for such preconditioners can be found in [42]. On the \(\delta \phi\) block, we precondition with GAMG, which uses the default Chebyshev-accelerated ILU smoothing; on the \(\delta \sigma\) block we precondition with ILU. We again have the Krylov solver project out the constant nullspace, and the overall linear system is solved to the default relative tolerance of \(10^{-5}\).

The convergence of the quasi-Newton method is shown in Figure 4. We see that convergence is reached in far fewer iterations than for the relaxation method. However, the convergence is still linear due to the use of an approximate Jacobian. The convergence behaviour is notably ‘wavy’, particularly in the bell case. This is possibly a side-effect of the line search technique, although we remark that similar behaviour is seen in Browne et al. [15]. Using this method on a range of different problem sizes (not shown here), we observe that the nonlinear convergence is essentially mesh-independent. More details are given in subsection 5.3.

### 5.1.3. Adaptation of a mesh to interpolated simulation data.
As a more realistic example, we consider a mesh adapted to the output of a numerical simulation performed on a higher-resolution fixed mesh. Compared to the previous examples, the evaluation of an analytically-prescribed monitor function at arbitrary points in space is replaced by the evaluation of a finite element field that lives on a separate grid using interpolation.

We use the quasi-geostrophic equations. The velocity, \(\vec{u}\), is defined to be the 2D curl of a scalar streamfunction, \(\psi\):

\[
\vec{u} = \nabla \perp \psi.
\]

The potential vorticity, \(q\), is linked to the streamfunction by

\[
\nabla^2 \psi - \text{Fr} \psi = q,
\]

where \(\text{Fr}\) is the Froude number, a physical quantity that we here set to 1. The system then evolves according to

\[
\frac{\partial q}{\partial t} + \nabla \cdot (q \vec{u}) = 0.
\]

We use SSPRK3 timestepping [53]. \(q\) is represented using discontinuous, piecewise-linear elements; we use the standard upwind-DG formulation for the evolution equation (50). \(\psi\) is represented using continuous, piecewise linear elements; within each Runge–Kutta stage, we invert (49) to obtain \(\psi\) from \(q\). The discretisation is from [9], and the code is based on a tutorial available on the Firedrake website.

For the numerical simulation, we use the periodic unit square \([0, 1]^2\). This is uniformly divided into a 100 x 100 grid of squares, and each square is subdivided into two triangles. We initialise \(q\) as a continuous field of grid-scale noise, with each entry drawn uniformly from \([-1, 1]\). Coherent vortices form over time. The \(q\) field at \(T = 500\) is shown on the left in Figure 5. Although values of \(q\) are analytically

\(^3\)In more recent tests, we found that the linear solver performance is highly impaired if the size of the domain is not \(O(1)\). This is because the first term in the Riesz map operator given is \(\langle v, \delta \phi \rangle_{H^1} := \langle v, \delta \phi \rangle_{L^2} + \langle \nabla v, \nabla \delta \phi \rangle_{L^2}\), and these two components scale differently as the size of the domain varies. We therefore advocate using the preconditioner corresponding to \(\frac{1}{H^2} \langle \phi, \delta \phi \rangle_{L^2} + \langle \nabla v, \nabla \delta \phi \rangle_{L^2} + \langle \tau, \delta \sigma \rangle_{L^2}\), with \(H\) a length-scale representing the size of the domain. Alternatively, one can always generate a unit-sized adapted mesh and scale this appropriately.
preserved, per (50) (since the velocity field is divergence-free), due to discretisation error \( q \) only takes values in \([-0.4, 0.38]\) by this point in the numerical simulation.

To create a monitor function, we project this \( q \) into a continuous space, which helps greatly with numerical robustness. We use the monitor function \( m = q^2 \), with the condition that this must be at least 0.005; this is to prevent the mesh density going to zero. As before, we start with a 60 x 60 grid of quadrilaterals, and adapt this to the monitor function using the quasi-Newton method. The resulting mesh is shown on the right in Figure 5.

5.2. Meshes on the sphere. In these examples, we set \( \Omega_C \) and \( \Omega_P \) to be the surface of a unit sphere. There are many ways to mesh a sphere: in weather forecasting, a latitude–longitude mesh is common, although we do not use this here. We firstly take \( \tau_C \) to be a cubed-sphere mesh comprised of 6 x \( 16^2 \) quadrilaterals on the surface of the sphere. In the later example, we use an icosahedral mesh of 20 x \( 16^2 \) triangles.

We present results for both bilinear (lowest-order) and biquadratic representations of the sphere, where this refers to the polynomial order of the map from a “reference element” (in the context of finite element calculations) to each mesh cell. The biquadratic representation is more faithful than the bilinear representation, but formally there is no additional smoothness: both are only \( C^0 \). We continue to use biquadratic (\( Q_2 \)) finite elements to represent \( \phi \) and \( \sigma \), independent of the representation of the mesh. The precise finite element spaces \( V \) and \( \Sigma \) are only defined implicitly: we use \( Q_2 \) basis functions on the reference cell, but we never explicitly construct the corresponding basis functions on the surface of the sphere. Rather, all calculations are performed in the reference element, and we only need to evaluate (at appropriate quadrature points) the Jacobian of the coordinate mapping from the reference element. Further details on the implementation of finite element problems on manifolds can be found in, for example, Rognes et al. [52].

We use the same diagnostic measures as on the plane, adapted appropriately to the equation we solve on the sphere. We add a third diagnostic measure: for certain choices of monitor function (i.e., functions which are symmetric about some
axis), the continuous problem (36) reduces to a one-dimensional equation. This can be solved numerically to obtain the desired map $\vec{x}^e(\vec{\xi})$ to an arbitrary degree of accuracy (details are given in Appendix A). We can then compute the difference between the ‘exact’ mesh coordinates, produced in this way, and the coordinates produced via the numerical solution of (36). The diagnostic measure is then the root mean square of the vertex deviation,

$$\|\vec{x} - \vec{x}^e\| := \sqrt{\frac{\sum_i \|\vec{x}_i - \vec{x}_i^e\|^2}{N}},$$

where $\| \cdot \|$ represents the geodesic distance. Again, due to discretisation errors, this will not converge to zero on a fixed mesh.

We use the (axisymmetric) monitor function

$$m(\vec{x}) = \sqrt{\frac{1 - \gamma}{2}} \left( \tanh \frac{\beta - \|\vec{x} - \vec{x}_c\|}{\alpha} + 1 \right) + \gamma,$$

which is based on a mesh density function given in [51] 4. This monitor function produces an ‘inner region’, in which the monitor function approaches 1, and an ‘outer region’, in which the monitor function approaches $\sqrt{\gamma}$. Writing $\gamma = \kappa^4$, the ratio of cell edge lengths between the two regions is $\kappa$. The inner region has radius $\beta$, centred on $\vec{x}_c$, and the transition occurs over a lengthscale $\alpha$.

As in [51] and [56], we take $\alpha = \pi/20$, $\beta = \pi/6$, and $\vec{x}_c$’s latitude to be 30 degrees North. We consider $\gamma = (1/2)^4, (1/4)^4, (1/8)^4, (1/16)^4$. The resulting meshes are referred to as X2, X4, X8 and X16 meshes, where the number refers to the ratio of edge lengths between the inner and outer regions. The X2 (most gentle) and X16 (most extreme) cubed-sphere meshes are shown in Figures 6 and 7; these were generated numerically using the relaxation method with a biquadratic cell representation.

In our second example, we take $\tau_C$ to be a regular icosahedral mesh. We use the (non-axisymmetric) monitor function

$$m(\vec{x}) = 1 + \alpha \text{sech}^2(\beta(\|\vec{x} - \vec{x}_1\|^2 - (\pi/2)^2)) + \alpha \text{sech}^2(\beta(\|\vec{x} - \vec{x}_2\|^2 - (\pi/2)^2)),$$

4In Ringler et al. [51], the prefactor inside the square root was incorrectly given as $\frac{1}{\sqrt{\gamma}}$. This was identified as a mistake in Weller et al. [56], but the authors incorrectly updated the prefactor to $\frac{1}{\sqrt{1+\gamma}}$, rather than the correct $\frac{1}{\sqrt{\gamma}}$.
with $\alpha = 10$ and $\beta = 5$. The ‘poles’ $\mathbf{x}_1^1$ and $\mathbf{x}_2^2$ are chosen such that the bands cross at a $60^\circ/120^\circ$ angle: $\mathbf{x}^1_{1,2} = (\pm \sqrt{3}/2, 0, 1/2)$. On this triangular mesh, we use a quadratic representation of the mesh cells, and we use quadratic finite elements to represent $\phi$ and $\sigma$. The resulting mesh, obtained numerically via the quasi-Newton method, is shown in Figure 8. We do not show the convergence of our methods for this monitor function as the behaviour is qualitatively identical to the convergence of the first example.

5.2.1. Relaxation method. We implemented a relaxation method for the sphere in the same way as for the plane. To avoid significant over/underintegration, we use a quadrature rule capable of integrating expressions of degree 8 exactly. All other options, including the linear solver choices and the termination criteria, are identical. We only analyse the X2 and X16 problems, as these are the least and most extreme, respectively. We take the step size parameter $\Delta t$ to be 2.0 in both cases.

The convergence of the relaxation method for X2 and X16 problems, using a cubed-sphere mesh, is shown in Figure 9. For the gentle X2 problem, there is only a
Fig. 9. Convergence of diagnostic measures, when using the relaxation method, for the sphere monitor function (52). Left: X2 mesh, with $\gamma = (1/2)^4$. Right: X16 mesh, with $\gamma = (1/16)^4$. In this case, the method diverges when a bilinear representation of the mesh is used (top-left of plot).

Fig. 10. Failure of bilinear mesh representation to create mesh adapted to monitor function (52) with $\gamma = (1/16)^4$ using relaxation method. Pictured is the mesh generated at an intermediate iteration. The method works successfully with the biquadratic representation; the resulting mesh was shown in Figure 7.

small difference between the bilinear and biquadratic mesh representation behaviour. The convergence of the $l^2$-norm measure is again linear, and the equidistribution and “exact mesh” error measures converge to some non-zero value. For the extreme X16 problem, we find that the method only converges when using the biquadratic mesh representation. In this case, the convergence behaviour is largely the same as for the X2 problem, although far more iterations are required. The bilinear (lowest-order) mesh initially evolves in the same way, but wildly diverges after just some 10 iterations.

In Figure 10 we show the mesh produced at some intermediate iteration when using a bilinear representation, in a tangled state, shortly before complete blow-up occurs.

5.2.2. Quasi-Newton method. We also implemented a quasi-Newton scheme for the sphere, similarly as for the plane. Automatic differentiation is used to avoid manually calculating the linearisation of (38) for assembling the Jacobian. We study
the convergence of the X2, X4, X8 and X16 cubed-sphere meshes.

We again find that it is essential to use the biquadratic mesh representation. It is only for the simple X2 problem that the bilinear mesh representation also leads to convergence. In Figure 11, we compare the convergence of the quasi-Newton method to the relaxation method in this case. Convergence is reached in about half as many iterations as for the relaxation method, although (as in the plane) each iteration is far more expensive. With the biquadratic mesh representation, we also get convergence for the X4 and X8 cases, though not in the most challenging X16 case, in which the monitor function varies by a factor of 256. This is summarised in Figure 12. The typical failure mode is stagnation of GMRES iterations in the linear solver after a few nonlinear iterations, suggesting the linear problem is not well-posed due to, e.g., loss of convexity. This failure of convergence with the quasi-Newton method for extreme monitor functions is not specific to the sphere. The same occurs on the plane for harsher monitor functions than were presented in subsection 5.1 (the bell monitor...
function only varied by a factor of 51).

5.3. Comments. We found the relaxation method is completely robust for generating adapted meshes on the plane, so long as the step size is small enough for the method to be stable. On the sphere, if a lowest-order representation of the mesh is used then the relaxation method fails for moderately-challenging monitor functions. This continues to happen even if the step size is made arbitrary small. However, if a higher-order representation is used (quadratic for triangular meshes, biquadratic for quadrilateral meshes), the method is again completely robust. On both the plane and sphere, the convergence is heavily dependent on the complexity of the monitor function. The speed of convergence depends heavily on the monitor function; if \( m \) varies by a factor of 100 or 1000 or more, it takes hundreds or thousands of iterations for the method to converge.

The quasi-Newton method is moderately robust on the plane and sphere (assuming a higher-order mesh representation), struggling for only the most challenging monitor functions. The convergence is only first-order, since we only use a partial linearisation when forming the Jacobian, but still converges in far fewer iterations than the relaxation method. The use of a line-search allows the method to take smaller steps in the first iterations. Indeed, the quasi-Newton and relaxation methods often initially converge at a similar rate; this is particularly noticeable in Figure 4.

Of course, each iteration of the quasi-Newton method is much more expensive than an iteration of the relaxation method. We refrain from making definitive statements comparing the wall-clock time of the two methods, since we have not put significant effort into optimising our implementations (for example, our preconditioner for the quasi-Newton method can surely be improved, the Firedrake framework assumes an unstructured mesh although our \( \tau_C \) is partially or fully structured, we use an algebraic multigrid preconditioner rather than geometric, and so on). However, to give a ballpark estimate, we find that one quasi-Newton iteration takes very roughly ten times as long as an iteration of the relaxation method. It is therefore clear that the Newton-based method will only dominate the relaxation method if we are able to use a full linearisation to increase the rate of convergence.

Some timings are given in Figure 13 for applying the methods to a range of mesh sizes from 60 x 60 to 180 x 180, using the ring monitor function. These timings are only indicative; they were measured on a desktop computer with no other significant applications running, but do not represent precise performance measurements. Repeated runs would typically vary by one or two percent.

Both methods appear to be \( \mathcal{O}(N) \), as expected, where \( N \) is the number of mesh cells. For the relaxation method, this is easy to explain: it is essentially a sequence of Poisson solves, which are \( \mathcal{O}(N) \) when using a multigrid solver or preconditioner\(^5\). The number of nonlinear iterations is then independent of mesh resolution since they correspond to timesteps in some artificial time (per (15)). The linear solves in the quasi-Newton method are also \( \mathcal{O}(N) \) since we use the Riesz map block preconditioning matrix and an AMG preconditioner on the elliptic part of the system. We also observe the nonlinear convergence to be effectively mesh-independent.

Although these methods are \( \mathcal{O}(N) \), the ‘constant’ is higher than we would like. There are at least two mitigating factors. Firstly, the tolerances used are the same

\(^5\)We remark that [14] only claimed \( \mathcal{O}(N \log N) \) for their “Parabolic Monge–Ampère” method (essentially another relaxation method). This is because they used an FFT-based approach to solve their linear elliptic equations. Had they used an optimal-complexity algorithm such as multigrid, their implementation would, of course, also be \( \mathcal{O}(N) \).
as in subsection 5.1, which are considerably tighter than would be used in practice. For example, if we reduced the tolerance from $10^{-8}$ to $10^{-2}$, the time taken would decrease fourfold. Secondly, if we were doing a true moving mesh simulation, we would have a good ‘initial guess’ available, while in these examples we were always starting from a uniform mesh.

6. Conclusions and future work. In this paper, we have presented two approaches for solving a nonlinear problem for the generation of optimally-transported meshes on the plane and sphere. The resulting algorithms are robust, particularly the relaxation method. They are well-suited to parallel architectures, since we reduced the mesh generation problem to the numerical solution of a PDE with the finite element method. In all cases, a suitable adapted mesh can be quickly generated following the specification of a scalar mesh density. We plan to give a more detailed analysis of the regularity of such meshes of the sphere in a future paper [20], extending the results of Budd, Russell, and Walsh [18] on the plane.

We remark that our variety of mesh adaptivity, in which the topology of the mesh must remain fixed, is far from ideal for the monitor functions we used on the sphere. We believe that $r$-adaptivity is best used in the presence of local features, with negligible large-scale distortion of the mesh. However, particularly in the X16 case, the global behaviour was completely dominated by the ‘inner region’: almost all of the mesh cells were pulled in. In these situations, the fixed topology could be a severe hindrance. The fact that our method produces a passable mesh, even in this ‘worst-case’ scenario, is a testament to the robustness of the optimal-transport-based approach. In practice, one is likely to use a regularisation (as proposed in, say, Beckett and Mackenzie [6]) which modifies the equidistributed monitor function so that this undesirable behaviour does not occur in the first place.

Extending the work in this paper, we expect to improve the convergence rate of the Newton-based approach by using a full linearisation of the residual when forming the Jacobian. This may involve, for example, solving a regularised Monge–Ampère equation whose convexity requirements are less strict. In the longer term, our ultimate aim is to simulate PDEs describing atmospheric flow using $r$-adaptive meshes. This will involve coupling a suitable discretisation strategy for the physical PDEs with
moving meshes generated using the methods described in this paper.

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Appendix A. Exact construction of meshes in the presence of axisymmetric monitor functions.

More details of this construction are given in the parallel paper [20], currently in preparation, in which we analyse the regularity of the resulting meshes.

Let Ω be a sphere centred at the origin. Consider a monitor function which is axisymmetric about an axis \( \vec{x}_c \in \Omega \). Then

\[ m(\vec{x}) \equiv M(s), \]

where

\[ s := ||\vec{x} - \vec{x}_c||, \]

is the geodesic distance on the physical mesh. It is clear that the exact map \( \vec{x}^e(\vec{\xi}) \) should only move points along geodesics passing through \( \vec{x}_c \). Define

\[ t := ||\vec{\xi} - \vec{x}_c||, \]

the geodesic distance on the computational mesh. The problem of finding the map \( \vec{x}^e(\vec{\xi}) \), and hence the resulting mesh, is therefore reduced to the problem of finding \( s(t) \).

From geometrical considerations, the equidistribution condition implies that \( s \) and \( t \) are linked by the integral identity

\[ \int_0^s M(s') \sin(s') \, ds' = \theta \int_0^t \sin(t') \, dt' = \theta(1 - \cos t), \]

where \( \theta \) is a normalisation constant that ensures that the surface of the sphere is mapped to itself, i.e. that \( s(0) = 0 \) and \( s(\pi) = \pi \):

\[ \theta = \frac{1}{\pi} \int_0^\pi M(s') \sin(s') \, ds'. \]

For a given function \( M(s) \), \( \theta \) can be evaluated to an appropriate degree of accuracy using numerical quadrature. Our algorithm is then the following: for a single computational mesh vertex \( \vec{\xi}_i \), we evaluate \( t \) from (56). We then obtain the corresponding \( s \) using interval bisection, making use of numerical quadrature to evaluate the left-hand-side of (57). Finally, we generate the mesh point \( \vec{x}^e_i \), making use of (32).

In our implementation, we use the quadrature and interval bisection routines from SciPy [36]. The quadrature is performed with a relative error tolerance of \( 10^{-7} \), and the interval bisection is performed with a tolerance of \( 10^{-6} \).

Appendix B. Code availability. All of the numerical experiments given in this paper were performed with the following versions of software, which we have archived on Zenodo: Firedrake [60], PyOP2 [63], TSFC [64], COFFEE [57], UFL [65],

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FInAT [59], FIAT [58], PETSc [61], petsc4py [62]. The code for the numerical experiments can be found in the supplementary material to this paper.

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