

A comparison of Bayesian inference and gradient-based approaches for friction parameter estimation

Simon C. Warder^{a,*}, Athanasios Angeloudis^c, Stephan C. Kramer^a, Colin J. Cotter^b, Matthew D. Piggott^a

^a*Department of Earth Science and Engineering, Imperial College London, UK*

^b*Department of Mathematics, Imperial College London, UK*

^c*School of Engineering, Institute for Infrastructure & Environment, University of Edinburgh, UK*

Abstract

Numerical tidal models are essential to the study of a variety of coastal ocean processes, but typically rely on uncertain inputs, including a bottom friction parameter which can in principle be spatially varying. Here we employ an adjoint-capable numerical ocean model, *Thetis*, and apply it to the Bristol Channel and Severn Estuary, using a spatially varying Manning coefficient within the bottom friction parameterisation. The spatial variation in the coefficient is *a priori* constrained by a categorisation of the sediment type found on the sea bed into three groups: rock, sediment containing gravel, and sediment containing only sand. We compare two calibration methods to estimate the three corresponding Manning coefficients using tide gauge observation data. The first method consists of Bayesian inversion via a Markov Chain Monte Carlo algorithm, using a Gaussian process emulator as a surrogate for the full numerical model, while the second uses a gradient-based approach via the adjoint mode of the numerical model. We first apply these methods to a ‘synthetic’ experiment, then to the assimilation of real data; in each experiment we compare the results from each method and their respective computational cost. We further find that the use of the estimated Manning coefficients also reduces the model-observation misfit when tested within an independent numerical model, *TELEMAC-2D*, indicating that the calibration procedure has identified non model-specific and physically meaningful parameters.

Keywords: Parameter estimation, Bayesian inversion, MCMC, Adjoint, Gradient-based optimisation

1. Introduction

Numerical coastal ocean, and specifically tidal, models have a wide range of applications; studies of tidal energy systems (Neill et al., 2018) or coastal sediment transport (Xie et al., 2009) often rely directly on tidal modelling of varying complexity, while tides are also a crucial component of storm surge (Horsburgh and Wilson, 2007) and other coastal hazards. While the prediction of tides on a single location basis via tidal harmonic analysis long pre-dates numerical methods (Schureman, 1941), tidal modelling is nevertheless a

*Corresponding author

Email addresses: s.warder15@imperial.ac.uk (Simon C. Warder), a.angeloudis@ed.ac.uk (Athanasios Angeloudis), s.kramer@imperial.ac.uk (Stephan C. Kramer), colin.cotter@imperial.ac.uk (Colin J. Cotter), m.d.piggott@imperial.ac.uk (Matthew D. Piggott)

7 central component of coastal ocean models, and much effort goes into the development and calibration of
8 tidal models.

9 Tidal models can in principle rely on a number of uncertain parameters, which the user may tune in order
10 to obtain good agreement between model outputs and observations. As is common for tidal model calibration,
11 here our focus is on calibration with respect to a bottom friction parameter, which captures the loss of
12 energy due to frictional effects at the sea bed and has significant influence on tidal and storm surge models
13 (Warder et al., Submitted 2020). Since this represents a real physical process, an ideal model calibration
14 should produce physically meaningful values for the coefficient. In reality, however, the calibration process
15 corrects for multiple sources of error, arising from assumptions made in the underlying model equations,
16 the discretisation and numerical solution of the equations, as well as other uncertain model inputs such as
17 bathymetry and tidal boundary conditions. The calibration process is also influenced by potential errors in
18 the observations.

19 A user seeking to calibrate a numerical tidal model must first select the number of degrees of freedom in
20 the friction coefficient parameter space. In the simplest case, a single (spatially uniform) friction coefficient
21 can be applied; this is the commonly taken approach for many applications, both idealised as well as realistic.
22 The most complex possible choice is to allow the bottom friction coefficient to vary freely over the whole
23 domain, and in this case it is common to supplement the observation data with a form of regularisation,
24 to avoid the problem of over-fitting (Maßmann, 2010a). Intermediate complexity in the friction coefficient
25 can be achieved via several approaches. One common approach is the so-called independent points scheme,
26 where the friction coefficient field is determined by interpolation from a selected number of ‘independent
27 points’ (Zhang et al., 2011, Chen et al., 2014), distributed uniformly or according to physical features such as
28 the bathymetry gradient (Lu and Zhang, 2006). Another approach, used by Heemink et al. (2002), divides
29 the domain into regions of similar influence on the model-observation misfit using an adjoint gradient-based
30 method, also taking into account the physical properties of the model. The method we present takes a
31 physics-based approach to simplify the friction coefficient parameter space, by dividing the model domain
32 according to the type of sediment found on the sea bed; this is similar to the approaches of Guillou and
33 Thiébot (2016) and Sraj et al. (2014b), and incorporates prior knowledge about the bottom friction process
34 via grain size (and hence roughness length) data.

35 Once a suitable input parameter space has been selected, a suitable calibration method must be chosen to
36 constrain the parameters based on observation data. This choice is typically related to the selected number of
37 degrees of freedom. A standard strategy involves minimising some measure of the model-observation misfit,
38 such that the calibration problem can be formulated as an optimisation problem. In the case of a uniform
39 friction coefficient, a very simple (brute force) approach is possible, where the numerical model is run with a
40 variety of coefficient values, with the optimal choice being the value which minimises the misfit (Guillou and
41 Thiébot, 2016). This approach rapidly becomes unfeasible as the number of degrees of freedom increases, due
42 to the computational cost of running the model with many combinations of friction parameters. For higher

43 degrees of freedom, the use of adjoint-capable models (Chen et al., 2014, Lu and Zhang, 2006, Maßmann,
44 2010b,a, Zhang et al., 2011, Heemink et al., 2002) (or other gradient-calculation methods (Sraj et al., 2014a))
45 is appropriate, as they allow the gradient of the model-observation misfit to be computed efficiently with
46 respect to an arbitrarily large set of input parameters. This gradient information permits the use of efficient
47 gradient-based optimisation algorithms in minimising model-observation misfit. Hence this establishes the
48 optimal choice of friction parameters, for any of the choices of friction parameter space outlined above,
49 although issues of ill-posedness and local minima may need to be addressed. However, unless the Hessian
50 is also computed alongside the gradient (Sraj et al., 2014a), such gradient-based methods do not provide a
51 direct estimate of parameter uncertainty. Another frequently used approach for parameter estimation is the
52 use of Bayesian inversion, typically via Markov Chain Monte Carlo (MCMC) methods (Hall et al., 2011, Sraj
53 et al., 2013, 2014b). Such methods have the advantage over adjoint-based methods that they do not require
54 the computation of the derivative of the numerical model (which can be hard to implement for complex codes
55 (Mitusch et al., 2019)), and that they yield estimates of the uncertainty in the inferred parameters. However,
56 they rely on large numbers of forward model runs ($\mathcal{O}(10^4)$ or more e.g. Tagade et al. (2013), Pall et al.
57 (2018), Haario et al. (2001), Sraj et al. (2014b)), and the numerical model is therefore usually substituted
58 with a fast surrogate model such as a Gaussian process emulator (Hall et al., 2011, Tagade et al., 2013) or
59 polynomial chaos expansion (Sraj et al., 2014b). Such surrogate models are trained using a selected number
60 of full model runs spanning the input parameter space (or prior distribution). Statistical data assimilation
61 using Kalman filters has also been used for friction parameter estimation (Mayo et al., 2014), but is more
62 commonly used in the context of state estimation, or joint state and parameter estimation (Evensen, 2009),
63 and is not considered here.

64 In this work, we implement and compare two methods for the calibration of bottom friction parameters
65 via the assimilation of observation data, using the *Thetis* numerical coastal ocean model. The first uses a
66 Markov Chain Monte Carlo method, via the use of a Gaussian process emulator as a surrogate for the full
67 numerical model, and the second uses a gradient-based approach using the adjoint mode available within
68 Thetis. The use of these two contrasting methods allows a direct comparison, both in terms of the resulting
69 parameter estimates and the computational cost, of each method. Since calibration methods do not correct
70 only for errors due to the friction parameterisation but also for various other modelling and discretisation
71 errors, we also attempt to quantify the ‘success’ of each method in determining non model-specific friction
72 parameters, by comparing the model-observation misfit of a second model, *TELEMAC-2D*, using the sets
73 of friction parameters selected by each calibration method. To the authors’ knowledge, this is the first
74 direct comparison of adjoint gradient-based optimisation and Bayesian inversion via MCMC for parameter
75 estimation within a coastal ocean model. The closest related study to date is by Sraj et al. (2013, 2014a),
76 where the use of a polynomial chaos expansion for both gradient-based optimisation and Bayesian inversion
77 via MCMC has been compared for the purposes of wind drag parameter estimation.

78 In Section 2 we describe the data and models used within this work, and the calibration techniques are

79 described in Section 3. Results from a synthetic experiment and the assimilation of real data are described
 80 in Section 4, these results are discussed in Section 5, and we draw conclusions in Section 6.

81 2. Description of data and models

82 2.1. Data

83 In this work we consider the Bristol Channel and Severn Estuary region on the UK west coast as a real
 84 world case study location and use data from two sources for the purposes of model calibration and validation:

- 85 (i) 11 locations at which tidal harmonic data is available (National Oceanography Centre, personal com-
 86 munication 2018), which are shown as green squares in Fig. 1. To compare modelled results with
 87 these data, the model must be run for a suitably long time (ideally a month or more), and a harmonic
 88 analysis performed at these locations.
- 89 (ii) Five tide gauges where quality controlled timeseries surface elevation data is available from the British
 90 Oceanographic Data Centre (BODC). These locations are shown in Fig. 1 by red circles. At these
 91 locations, modelled surface elevations can be compared directly with observations without the need
 92 for harmonic analysis, provided that the model adequately captures any meteorological effects influ-
 93 encing the tide gauge signal during the comparison window, or that the meteorological conditions are
 94 sufficiently calm that their effect can be neglected.

95 2.2. Thetis

96 The primary model applied here is *Thetis*, an unstructured-mesh finite element coastal ocean model
 97 (Kärnä et al., 2018) which utilises the *Firedrake* finite element code generation framework (Rathgeber et al.,
 98 2016). We employ Thetis in its two-dimensional configuration (as in Vouriot et al. (2019)), which solves the
 99 nonlinear shallow water equations given by

$$\begin{aligned} \frac{\partial \eta}{\partial t} + \nabla \cdot (H\mathbf{u}) &= 0, \\ \frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} + \mathbf{F}_C + g\nabla \eta &= -\frac{\boldsymbol{\tau}_b}{\rho H} + \nabla \cdot (\nu_h(\nabla \mathbf{u} + \nabla \mathbf{u}^T)), \end{aligned} \quad (1)$$

100 where η is the free surface elevation, $H = \eta + h$ is the total water depth, h is the bathymetry (measured
 101 positive downwards), \mathbf{u} is the two-dimensional depth-averaged velocity, \mathbf{F}_C is the Coriolis force, g is the
 102 acceleration due to gravity, ρ is the water density, $\boldsymbol{\tau}_b$ is the bottom stress due to friction between the ocean
 103 and sea bed, and ν_h is the kinematic viscosity. Here, we parameterise the bottom friction $\boldsymbol{\tau}_b$ via a Manning's
 104 n formulation

$$\frac{\boldsymbol{\tau}_b}{\rho} = \frac{gn^2}{H^{3/2}} |\mathbf{u}| \mathbf{u}, \quad (2)$$

105 where n is the Manning coefficient (units $\text{sm}^{-1/3}$). In this work, and for the purposes of model calibration,
 106 the model domain is divided according to the type of sediment on the ocean bed, based on data from
 107 SHOM (Service Hydrographique et Océanographique de la Marine) (SHOM, 2019). We divide sediment

108 types into three groups: (1) rock (NFRoche in the SHOM dataset), (2) sediment containing gravel (NFG,
 109 NFSG, NFSGV), and (3) sediment containing only sand (NFS, NFSV, NFV, NFVS), and assign a different
 110 Manning coefficient (n_1, n_2, n_3) to each sediment group respectively. We choose to use three sediment groups
 111 as a cautious approach to avoiding ill-posed calibration problems where observation data is insufficient to
 112 constrain the parameters; a study of alternative choices was not undertaken, since methodologies in selecting
 113 the input parameter space are not the focus of this work. The spatial distribution of the selected sediment
 114 groups is indicated in Fig. 1.

115 Since the Bristol Channel and Severn Estuary contain significant intertidal regions, we include wetting and
 116 drying within Thetis using the scheme of Kärnä et al. (2011), where a modification is applied dynamically
 117 to the bathymetry in order to avoid negative water depth. This scheme is adopted since its formulation
 118 involves only a modification to the underlying equations; it therefore poses little additional complexity in
 119 differentiation of the model using numerical adjoint methods. This scheme introduces an additional wetting-
 120 drying parameter α , which controls the transition from wet to dry regions, and is user-defined. In all Thetis
 121 simulations presented herein, α is taken to be 0.5 m.

122 The mesh used for the simulations here is shown in Fig. 1, and was generated on a UTM30 coordinate
 123 projection, using the Python package *qmesh* (version 1.0.1) (Avdvis et al., 2018), which interfaces the mesh
 124 generator *Gmsh* (version 2.10.1) (Geuzaine and Remacle, 2009). The mesh resolution varies from 1 km at
 125 the coastlines to 10 km in open regions, and the mesh contains a total of 8,704 triangular elements. Thetis is
 126 run using a P_1^{DG} - P_1^{DG} discretisation, with a Crank-Nicolson timestepping scheme with a timestep $\Delta t = 100$ s.
 127 Tidal dynamics are introduced through a Dirichlet boundary condition for the surface elevation η at the
 128 ocean boundary, based on the eight leading constituents from the *TPXO* database (M2, S2, N2, K2, Q1, O1,
 129 P1, K1) (Egbert and Erofeeva, 2002). The bathymetry is subsampled from 30 m resolution data available
 130 from Digimap (Digimap, 2016).

131 2.3. Thetis adjoint

132 The adjoint method can be approached numerically either by discretising the analytically-derived adjoint
 133 equations (Funke et al., 2016), or by an algorithmic differentiation (AD) approach. In the conventional
 134 AD approach, adjoint source code is generated from the source code of the forward numerical model by
 135 a decomposition into elementary functions whose Jacobians can be easily computed (Bischof et al., 1992,
 136 Giering and Kaminski, 1998, Tber et al., 2007, Wilson et al., 2013). While “algorithmic”, a perceived
 137 problem with this approach is that “a substantial amount of manual intervention is still necessary” (Sraj
 138 et al., 2014a), particularly in the maintenance of the adjoint code for every development in the forward
 139 model. In this work, the adjoint mode of Thetis is derived algorithmically via the use of the *pyadjoint*
 140 package (Mitusch et al., 2019). Pyadjoint takes an alternative AD approach, whereby the adjoint equations
 141 are derived at an abstracted level; this is facilitated by the abstracted approach of the Firedrake code
 142 generation framework underpinning Thetis (Rathgeber et al., 2016). The method therefore requires minimal

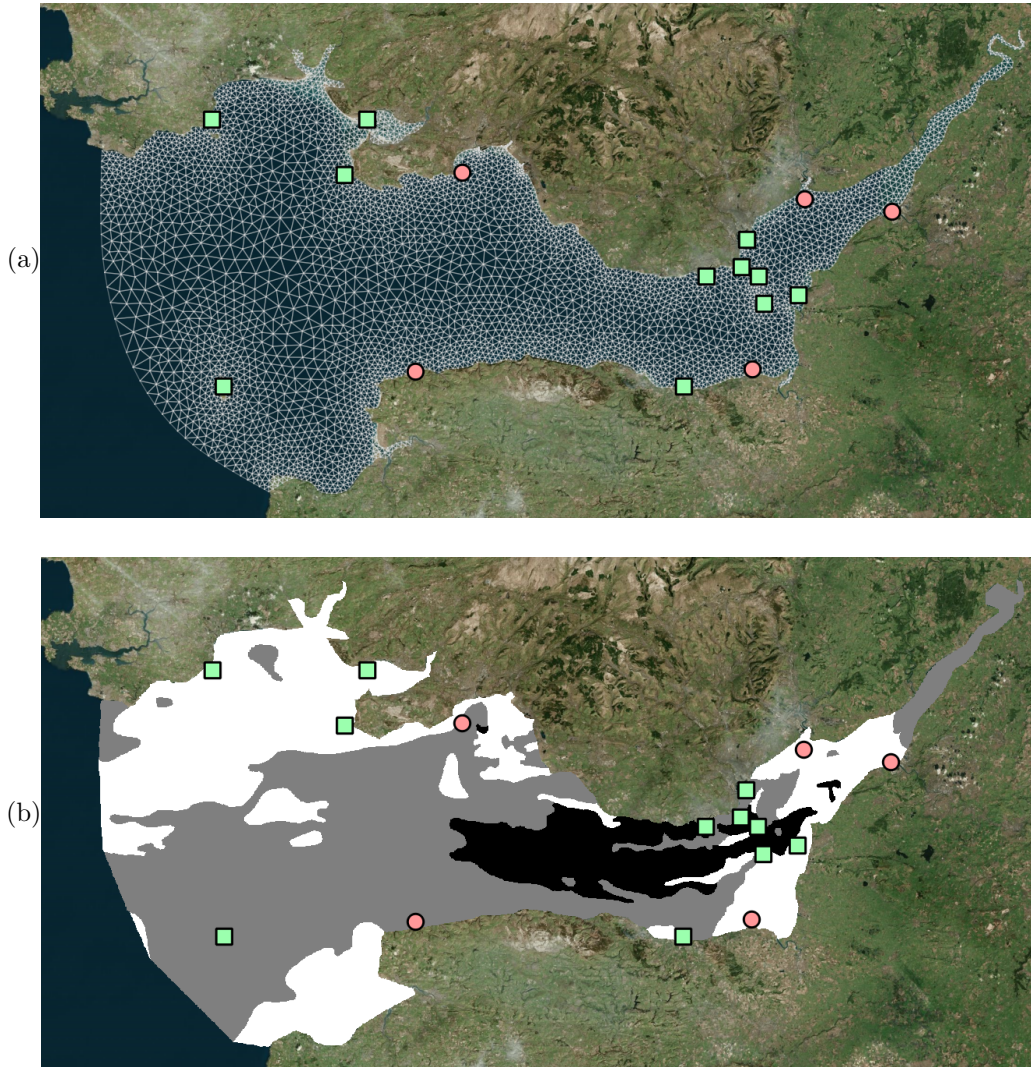


Figure 1: (a): Mesh used for all simulations within this paper. (b): Sediment groups; rock (black), gravel (grey), sand (white). Locations where tidal harmonic data are available are shown in both figures as green squares. BODC tide gauges are shown as red circles.

143 manual intervention, and since the adjoint equations are solved within Firedrake in a similar manner to the
144 forward equations, this results in an efficient implementation of the adjoint model.

145 In a general numerical modelling context, adjoint methods are used to compute the gradient of a model
146 output (or functional), denoted J , with respect to a number of model inputs. In this work, the functional
147 J is chosen to be some measure of the misfit between the model and a set of observation data, and the
148 inputs are the vector of unknown Manning coefficients $\mathbf{n} = (n_1, n_2, n_3)^T$. We then use the adjoint-computed
149 gradient $\frac{\partial J}{\partial \mathbf{n}}$ within a gradient-based optimisation algorithm to find the set of Manning coefficients which
150 minimises the misfit J . The power of the adjoint method lies in the fact that this gradient can be computed
151 at a computational cost comparable to that of the forward model, independent of the number of parameters.

152 For further information on the use and implementation of algorithmic differentiation and the adjoint
153 method, the reader is referred to Marotzke et al. (1999), Funke (2012), Mitusch et al. (2019) and references
154 therein.

155 *2.4. Telemac*

156 In addition to Thetis, we also use the TELEMAC-2D model (Hervouet, 2007), henceforth referred to as
157 Telemac. Telemac solves the shallow water equations in a similar form to Eq. (1), and is used here in its
158 finite element mode with default continuous Galerkin discretisation, consisting of linear elements in velocity
159 and depth; see the Telemac user manual for further detail (Lang et al., 2014). We use the same unstructured
160 mesh as for the Thetis simulations, and a semi-implicit timestepping scheme with a timestep of 10 s. The
161 bottom friction formulation used for the Telemac simulations is identical to that used in Thetis, and Telemac
162 results are used in later sections to validate the friction parameters selected by the Thetis-based calibration
163 techniques.

164 **3. Calibration methods**

165 Here we describe the algorithms used for model calibration. The first method takes a Bayesian approach,
166 determining the optimal parameters via a Markov Chain Monte Carlo method applied to the assimilation of
167 tidal harmonic data. The second uses Thetis’s adjoint model within a gradient-based optimisation algorithm,
168 applied separately to tidal harmonic and timeseries tide gauge data.

169 *3.1. Assimilation of harmonic data using Bayesian inference*

170 Bayesian inference is a powerful statistical technique for inverse problems, and has been applied to bottom
171 friction parameter estimation previously (Hall et al., 2011, Sraj et al., 2014b). Here we will use a Markov
172 Chain Monte Carlo (MCMC) method, which relies on large numbers of model runs, and we therefore use a
173 Gaussian process emulator as a computationally efficient surrogate model in place of the full Thetis model.
174 This method has the advantage that the main computational cost is in the creation of the emulator training
175 dataset, as the subsequent emulator training and MCMC algorithm can be performed at relatively low
176 computational cost.

177 *3.1.1. Gaussian process emulator*

178 A Gaussian process emulator (GPE) is a statistical model commonly used as a surrogate for computa-
179 tionally expensive numerical models. Here we use the Python package *GPy* (GPy, since 2012) to generate
180 a Gaussian process emulator, which is used in place of the full Thetis model in the Bayesian inversion algo-
181 rithm. Here we briefly describe Gaussian process emulation; for further detail the reader is referred to the
182 GPy documentation (GPy, since 2012), and examples of the use of GPEs with MCMC methods, e.g. Hall
183 et al. (2011), Tagade et al. (2013).

184 We employ a GPE to predict the full Thetis model outputs in the form of tidal harmonic amplitudes
185 at the 11 locations indicated in Fig. 1; for a given constituent C , we denote the vector (of length 11) of
186 modelled harmonic amplitudes by $\mathbf{G}_C(\mathbf{n})$ for a set of input parameters \mathbf{n} . Given a set of training data, the
187 GPE gives the best linear unbiased prediction of full model outputs for unseen values of the model inputs.
188 The GPE also exports a covariance matrix encapsulating the uncertainty in the GPE estimate. The GPE
189 output interpolates the training data, with zero covariance at training points.

190 The training data is generated from a harmonic analysis (at the 11 locations) of Thetis model outputs.
191 The Thetis training runs were configured using 40 samples from the input parameter space, drawn from
192 uninformative priors in the range $[0.01, 0.05]$, using Latin hypercube sampling. The parameter ranges were
193 chosen based on typical base values for Manning coefficients from Arcement and Schneider (1989). According
194 to the ‘ $10d$ ’ rule (Sobol, 2001, Hristov et al., 2017), it is common to train a Gaussian process emulator using
195 at least $10d$ samples, where d is the number of input parameters; here we have three input parameters, and
196 train using 40 samples.

197 We perform Bayesian inversion using two different sets of data. First we assimilate only M2 amplitude
198 data, so that a direct comparison can be made with the adjoint gradient-based approach described in Section
199 3.2.1, which is applied to M2 amplitude data only. Secondly, in order to observe the effect of an increased
200 volume of assimilated data on the estimated parameters and their uncertainty, we assimilate harmonic
201 amplitude data for four semi-diurnal constituents (M2, S2, N2, K2). An initial 10-day spin-up is run using
202 a uniform Manning coefficient $n = 0.02 \text{ s m}^{-1/3}$. Each training sample follows from this spin-up and is run
203 for 30 days, with a full harmonic analysis performed at the 11 gauge locations, so that either combination
204 of harmonics can be assimilated using the same emulator training dataset. We note that assimilation of
205 M2 data could have been achieved using an emulator trained using a set of shorter model runs, but since
206 the longer runs are required for the assimilation of multiple constituents, they are reused for the M2-only
207 assimilation to save computational cost.

208 *3.1.2. Markov Chain Monte Carlo algorithm*

209 The Bayesian inversion framework follows a similar approach to Sraj et al. (2014b). We denote the
210 set of observed tidal harmonic amplitudes $\{\mathbf{y}_C\}$, corresponding to the set of harmonic constituents $\{C\} =$
211 $\{C_1, C_2, \dots\}$, where each \mathbf{y}_C is a vector of length 11 (for the 11 tidal harmonic observation locations indicated

in Fig. 1). The set of emulator outputs, estimated for a vector of Manning coefficients $\mathbf{n} = (n_1, n_2, n_3)^T$, is denoted $\{\mathbf{G}_C(\mathbf{n})\}$. Bayes' theorem gives

$$\Pi(\mathbf{n}|\{\mathbf{y}_C\}) \propto L(\{\mathbf{y}_C\}|\mathbf{n}) \prod_{i=1}^3 q(n_i), \quad (3)$$

where Π is the posterior distribution of the parameters \mathbf{n} given the observed data $\{\mathbf{y}_C\}$, L is the likelihood of observing the outputs $\{\mathbf{y}_C\}$ given the parameters \mathbf{n} , and q is the prior distribution of each of the parameters n_i , which we take to be an uninformative prior in the range $[0.01, 0.05]$ and hence

$$q(n_i) = \begin{cases} \frac{1}{0.05-0.01} & \text{for } 0.01 < n_i < 0.05 \\ 0 & \text{otherwise.} \end{cases} \quad (4)$$

For a constituent C , we assume that the model-observation discrepancies, which are the components of the vector $\mathbf{y}_C - \mathbf{G}_C(\mathbf{n})$, are independent and identically distributed variables with zero mean and variance σ_C^2 . The likelihood $L(\{\mathbf{y}_C\}|\mathbf{n})$ for a set of constituents C is therefore given by

$$L(\{\mathbf{y}_C\}|\mathbf{n}) = \prod_C \left[(2\pi\sigma_C^2)^{-N/2} \exp\left(-\frac{1}{2} \frac{|\mathbf{y}_C - \mathbf{G}_C(\mathbf{n})|^2}{\sigma_C^2}\right) \right], \quad (5)$$

The covariance in the model outputs $\mathbf{G}_C(\mathbf{n})$ due to the use of the GPE, which is estimated as part of the GPE evaluation, is assumed to be negligible compared to the variances σ_C^2 , and neglected within the Bayesian inversion. Since these σ_C^2 are unknown *a priori*, they are treated as hyperparameters, i.e. they are included as additional parameters to be inferred by the MCMC algorithm. We denote the full vector of unknowns $\boldsymbol{\theta} = (n_1, n_2, n_3, \log \sigma_{C_1}^2, \log \sigma_{C_2}^2, \dots)$, and the full posterior distribution is therefore given by

$$\Pi(\boldsymbol{\theta}|\{\mathbf{y}_C\}) \propto \prod_C \left[(2\pi\sigma_C^2)^{-N/2} \exp\left(-\frac{1}{2} \frac{|\mathbf{y}_C - \mathbf{G}_C(\mathbf{n})|^2}{\sigma_C^2}\right) \right] \prod_{i=1}^3 q(n_i) \prod_C q(\sigma_C^2). \quad (6)$$

For the unknown variances σ_C^2 , the only prior information is that they must be positive. We therefore follow Sraj et al. (2014b) and assume Jeffreys priors (Sivia and Skilling, 2006), such that

$$q(\sigma_C^2) = \begin{cases} \frac{1}{\sigma_C^2} & \text{for } \sigma_C^2 > 0 \\ 0 & \text{otherwise.} \end{cases} \quad (7)$$

The posterior distribution $\Pi(\boldsymbol{\theta}|\{\mathbf{y}_C\})$ of Eq. (6) gives the probability distribution of the unknown Manning coefficients and variances σ_C^2 , given the set of observations $\{\mathbf{y}_C\}$, and its evaluation represents the model calibration problem. A technique for sampling this posterior distribution when it cannot be directly calculated is the Markov Chain Monte Carlo (MCMC) method, which has the advantage that the constant of proportionality need not be determined. We use an implementation of the Random Walk Metropolis Hastings MCMC algorithm (Hastings, 1970), which is given by Algorithm 1. The algorithm requires the selection of an appropriate proposal distribution covariance matrix, Σ_{step} , governing the size of the random

234 steps within the parameter space. We set

$$\Sigma_{\text{step}} = \begin{bmatrix} 0.001^2 & 0 & 0 & 0 & \dots & 0 \\ 0 & 0.001^2 & 0 & 0 & \dots & 0 \\ 0 & 0 & 0.001^2 & 0 & \dots & 0 \\ 0 & 0 & 0 & 0.1^2 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \dots & 0.1^2 \end{bmatrix}, \quad (8)$$

235 so that the random steps in each of the Manning coefficients have zero mean and a standard deviation of
 236 $0.001 \text{ s m}^{-1/3}$, and the random steps in each $\log \sigma_C^2$ have zero mean and a standard deviation of 0.1. These
 237 step sizes were found to give satisfactory results, without the need for an adaptive MCMC algorithm.

238 In the results presented here, we take $M = 10^6$ samples, discarding the first $2 \cdot 10^5$ as a burn-in period, and
 239 the resulting chain of values $\mathbf{n}^{[i]}$ generated by the MCMC algorithm constitute samples from the posterior
 240 distribution. We can therefore visualise the joint probability distribution of the input parameters given the
 241 set of observations by a histogram of these $\mathbf{n}^{[i]}$ values, which we smooth through kernel density estimation.
 242 The mean and standard deviation of the samples correspond to a best estimate, and uncertainty, of each
 243 parameter.

Algorithm 1: Random Walk Metropolis Hastings algorithm

Initial guess for parameters $\boldsymbol{\theta} = \boldsymbol{\theta}^{[0]}$;

for $i = 1 : M$ **do**

1. Draw proposed set of parameters $\boldsymbol{\theta}^*$ from multivariate normal proposal distribution:

$$\boldsymbol{\theta}^* \sim \mathcal{N}(\boldsymbol{\theta}^{[i-1]}, \Sigma_{\text{step}})$$

2. Compute posterior $\Pi(\boldsymbol{\theta}^* | \{\mathbf{y}_C\})$ from Eq. (6)

3. Calculate $p_{\text{accept}} = \min\left(1, \frac{\Pi(\boldsymbol{\theta}^* | \{\mathbf{y}_C\})}{\Pi(\boldsymbol{\theta}^{[i-1]} | \{\mathbf{y}_C\})}\right)$

4. Generate $u \sim U(0, 1)$ and set $\boldsymbol{\theta}^{[i]} = \boldsymbol{\theta}^*$ if $p_{\text{accept}} > u$. Otherwise, set $\boldsymbol{\theta}^{[i]} = \boldsymbol{\theta}^{[i-1]}$.

end

244 *3.2. Gradient-based optimisation using Thetis adjoint*

245 The use of adjoint methods facilitates the solution of the model calibration problem via gradient-based
 246 optimisation. We define a functional J , which measures some misfit between model and observations, which
 247 we seek to minimise. This minimisation is performed using the *L-BFGS-B* gradient-based optimisation
 248 algorithm (Zhu et al., 1997) within the Python scientific computing library *SciPy*. Each iteration of the
 249 algorithm requires a forward and adjoint run of Thetis, in order to calculate the functional value J and
 250 its gradient vector $\frac{\partial J}{\partial \mathbf{n}}$, respectively. The algorithm is terminated when the change in the functional value
 251 between successive iterations falls below 10^{-6} of the original functional value, i.e. when $|\Delta J|_i < 10^{-6} \cdot J_0$,

252 where the subscript denotes the iteration number. Here we make two choices for the misfit functional J ,
253 based on the two sources of data described in Section 2.1.

254 *3.2.1. Assimilation of harmonic data*

255 Here we seek to assimilate tidal harmonic constituent data from the 11 gauges indicated in Fig. 1.
256 The challenge in assimilating this data via a numerical adjoint model is the high demand on placed on
257 computational resources, in particular memory, by adjoint models. This is compounded by the definition of
258 the misfit between the model and harmonic tide gauge data, which requires a sufficiently long forward run
259 that a harmonic analysis may be performed on the simulated timeseries. In order to limit the computational
260 cost of assimilating harmonic data, we opt to assimilate only the M2 harmonic, so that a short assimilation
261 period of 3 days is sufficient. For this, the model is forced with the M2 tidal constituent only, and after
262 an initial spin-up period of 10 days with a uniform Manning coefficient $n = 0.02 \text{ s m}^{-1/3}$, the forward and
263 adjoint models are run for 3.5 days for each iteration. Out of the 3.5 day simulation period, the first 12
264 hours are used as additional spin-up with the updated friction parameters, to eliminate the dependence of
265 the model outputs on the spin-up parameters. After performing a harmonic analysis (for the M2 constituent
266 only) based on the final 3 days of each simulation, the model-observation misfit is defined as

$$J = \sum_{i=1}^{11} (A_{M,i} - A_{O,i})^2, \quad (9)$$

267 where $A_{M,i}$ and $A_{O,i}$ are the modelled and observed M2 amplitudes at the 11 gauges i , respectively. Note
268 that the minimisation of this misfit is equivalent to the maximisation of the posterior of Eq. (6) for a single
269 constituent, i.e. this method constitutes maximum likelihood estimation. We therefore expect results from
270 this calibration method to be consistent with those from the MCMC method applied to the M2 constituent.

271 The advantage of this method over the MCMC approach is its use of an efficient gradient-based algorithm
272 via the use of the adjoint model, without needing to approximate the numerical model with a surrogate.
273 However, the computational resources available for this work prevent a thorough harmonic analysis based
274 on more than one tidal constituent.

275 *3.2.2. Assimilation of timeseries data*

276 There are five locations within the model domain at which free surface elevation timeseries are sampled at
277 15 minute intervals (see red circles in Fig. 1). To assimilate this data, model-observation misfit is computed
278 over a 24-hour period commencing on 21st June 2010. This assimilation period was chosen to coincide with
279 relatively calm meteorological conditions, since we seek parameters calibrated for tide-only performance and
280 for simplicity do not include any meteorological effects in the model. The model is first run for a spin-up
281 time of 10 days prior to the start of the assimilation period, with a uniform Manning coefficient $n = 0.02$
282 $\text{ s m}^{-1/3}$. Each optimisation iteration commences with an additional 12-hour spin-up with the updated set
283 of Manning coefficients, before the 24-hour assimilation period.

284 For comparisons between the model and this timeseries data, the misfit functional is defined as

$$J = \sum_{i=1}^5 \int_{T_0}^{T_1} (\eta_{Mi}(t) - \eta_{Oi}(t))^2 dt, \quad (10)$$

285 where η_{Mi} and η_{Oi} are the modelled and observed surface elevations at each of the five tide gauges i ,
286 respectively, and the time integral spans the 24-hour period described above and is approximated by a
287 suitable discrete method applied to the 15 minute data intervals.

288 This method has the advantage that each optimisation iteration requires forward and adjoint model runs
289 of only 36 hours each (12-hour spin-up plus 24-hour assimilation window), and the computational cost of
290 the optimisation algorithm is therefore relatively low. However, tide gauge timeseries data are available at
291 only five locations within the model domain, all confined to be close to the coastline, and the assimilated
292 observations must all have been obtained during the same time period to keep the assimilation window short.
293 The assimilation window must also coincide with calm meteorological conditions to avoid the need to model
294 the effects of wind stress and atmospheric pressure gradient.

295 4. Results

296 4.1. Synthetic experiment

297 In order to validate the calibration methods, we first use a ‘synthetic’ experiment. Accordingly, the
298 Thetis model is run for one month using specified friction parameters $\mathbf{n} = (0.036, 0.027, 0.022)^T \text{ s m}^{-1/3}$.
299 The resulting model outputs are used as ‘observation’ data for each calibration algorithm, to test that the
300 calibration methods constitute well-posed problems, and are capable of recovering the synthetic friction
301 parameters to acceptable accuracy and at a reasonable computational cost.

302 The results of this synthetic experiment are summarised in Tables 1 and 2. They show the values of the
303 calibrated parameters for each method, and the number of forward and adjoint runs taken by each method
304 to achieve the result, respectively. We comment on each of the calibration methods/datasets:

305 1. MCMC assimilation of harmonic data, M2 only

306 Since the true model-observation variance σ_C^2 for this synthetic case is zero, we have specified a fixed
307 $\sigma_C^2 = 0.0025 \text{ m}^2$ within the MCMC method; this is equivalent to assuming an uncertainty $\sigma_C = 0.05 \text{ m}$
308 in the synthetic observations. The resulting posterior joint probability density function (PDF) is shown
309 in Fig. 2, and we observe that the ‘true’ values of the friction coefficients lie close to the peak in the
310 posterior PDFs. There is strong covariance between estimated Manning coefficients corresponding to
311 rock and gravel, while the coefficient for sand shows little covariance with the other parameters.

312 2. MCMC assimilation of harmonic data, 4 constituents

313 We again simulate uncertainty in the observations by specifying a fixed $\sigma_C^2 = 0.0025 \text{ m}^2$ for all con-
314 stituents C . The resulting joint PDF is shown in Fig. 3, and is very similar to the result from the
315 assimilation of only the M2 constituent. In general, the resulting PDF is narrower, as reflected both

	n_1	n_2	n_3
True value	0.036	0.027	0.022
MCMC result, M2 only	0.037 ± 0.007	0.027 ± 0.009	0.022 ± 0.005
MCMC result, 4 constituents	0.036 ± 0.005	0.028 ± 0.007	0.022 ± 0.004
Harmonic adjoint calibration result	0.0360	0.0270	0.0220
Timeseries calibration result	0.0359	0.0271	0.0220

Table 1: Summary of estimated Manning coefficients (units $\text{s m}^{-1/3}$) for the ‘synthetic’ experiment. All calibration methods recover the synthetic friction values well.

	Forward runs	Adjoint runs
MCMC result, M2 only	40×28 days	
MCMC result, 4 constituents	40×28 days	
Harmonic adjoint calibration result	15×3.5 days	15×3.5 days
Timeseries calibration result	16×1.5 days	16×1.5 days

Table 2: Summary of computational demand for the ‘synthetic’ experiment. The MCMC run-count is for the training data set; the computational cost of training and running the GPE is negligible compared to the full model.

316 in the histograms of Fig. 3 and the uncertainties in the estimated parameter values of Table 1. This
317 shows that assimilation of additional data can be used to overcome uncertainty in observation data,
318 resulting in a tighter constraint on the unknown parameters. However, the high covariance between
319 the estimated rock and gravel friction parameters remains present.

320 3. Adjoint-based assimilation of harmonic data

321 The algorithm converged in 14 iterations, requiring a total of 15 model runs; this includes line search
322 steps as part of the optimisation algorithm, hence this is greater than the number of iterations. The
323 implementation of the L-BFGS-B optimisation algorithm performs equal numbers of forward and ad-
324 joint runs, even in line search steps. The misfit functional J decreased to approximately $3 \cdot 10^{-7}\%$
325 of its original value, with the synthetic Manning coefficients recovered to within an absolute value of
326 $2 \cdot 10^{-5} \text{ s m}^{-1/3}$.

327 4. Adjoint-based assimilation of timeseries data

328 The algorithm converged in 9 iterations, requiring a total of 16 forward and adjoint runs, where this
329 again includes line search steps. The misfit functional J was decreased to less than $3 \cdot 10^{-8}\%$ of its
330 original value, with the Manning coefficients converging to within an absolute value of $1.2 \cdot 10^{-6} \text{ s m}^{-1/3}$
331 of the prescribed synthetic values.

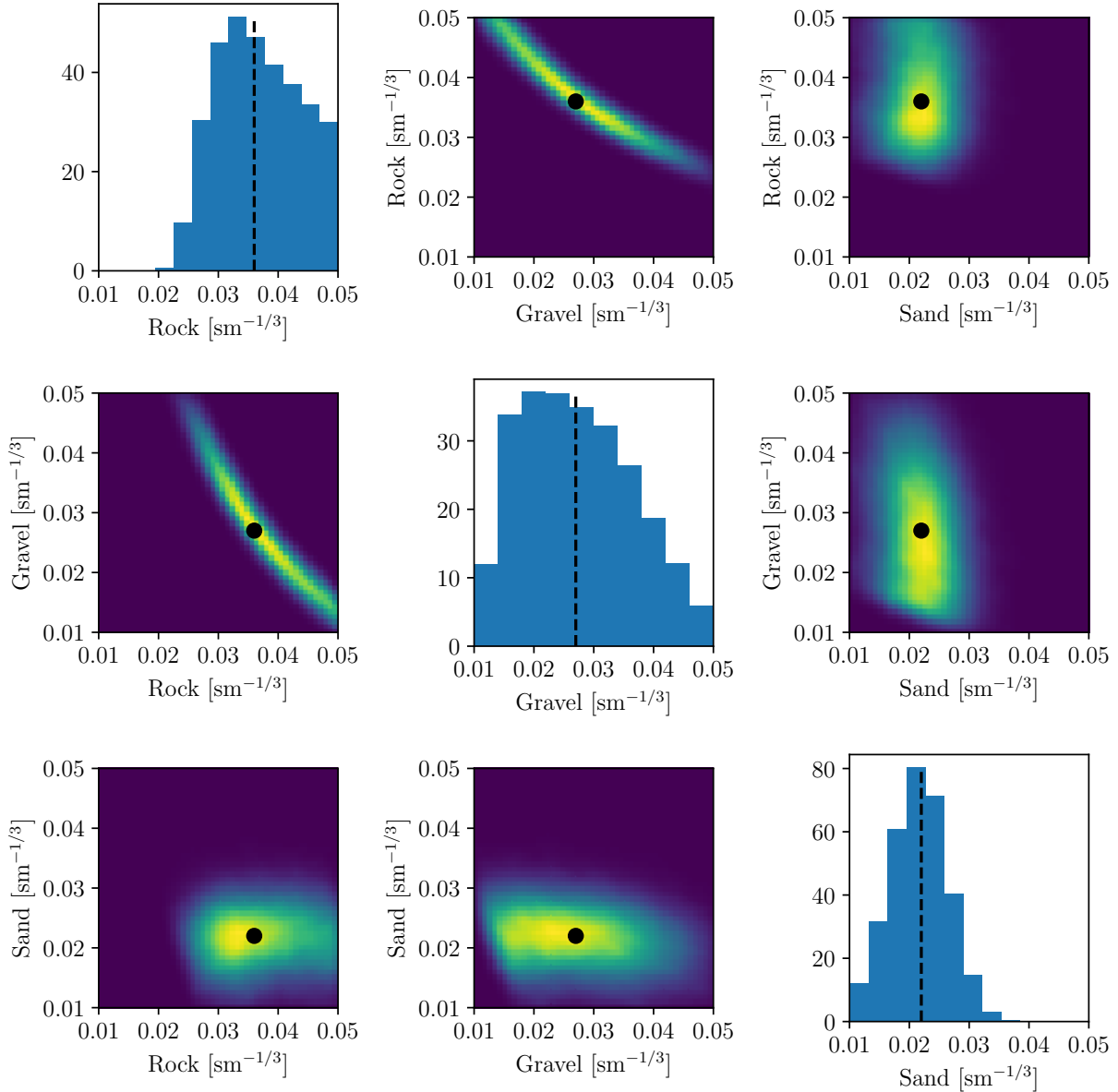


Figure 2: Posterior joint probability density function (PDF) obtained from MCMC sampling, based on assimilation of M2 harmonic amplitudes, using ‘synthetic’ observations and using a fixed $\sigma_C^2 = 0.0025 \text{ m}^2$. Distributions are smoothed using kernel density estimation. Black points/lines show original synthetic friction values, and lie well within the MCMC-estimated PDF.

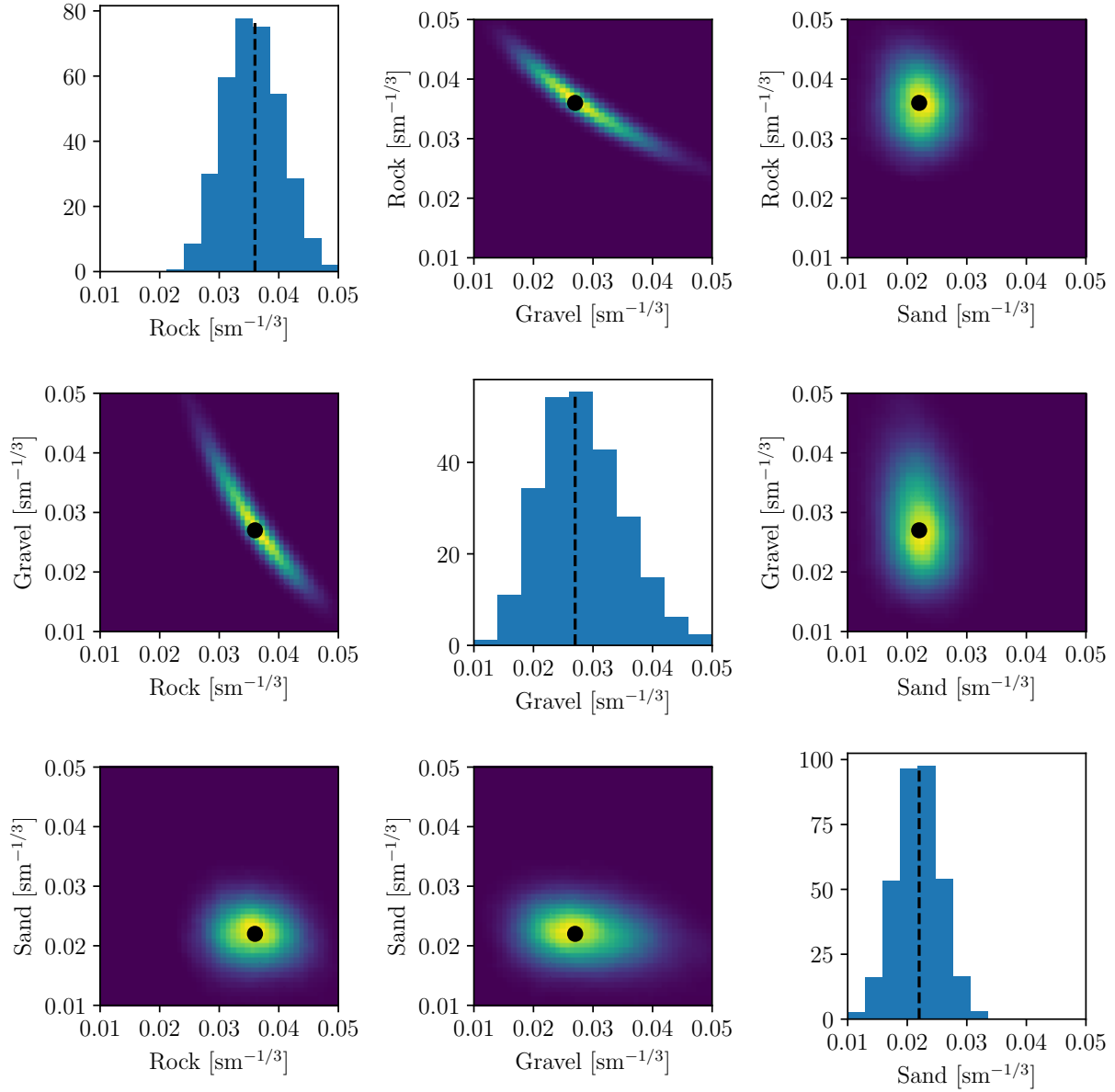


Figure 3: Posterior joint probability density function (PDF) obtained from MCMC sampling, based on assimilation of M2, S2, N2 and K2 harmonic amplitudes, using ‘synthetic’ observations and using a fixed $\sigma_C^2 = 0.0025 \text{ m}^2$. Distributions are smoothed using kernel density estimation. Black points/lines show original synthetic friction values, and lie well within the MCMC-estimated PDF. The PDF exhibits reduced uncertainty (spread) compared with Fig. 2.

332 *4.2. Assimilation of real data*

333 We now apply each calibration method to the assimilation of real data, with results summarised in Tables
334 3 and 4. We observe the following:

335 **1. MCMC assimilation of harmonic data, M2 only**

336 The posterior joint PDF of the estimated friction parameters is shown in Fig. 4, along with a histogram
337 of the $\log \sigma_{M2}^2$ values. The estimated covariance matrix due to the GPE has elements on the order of
338 10^{-7} or smaller, and the magnitude of the inferred values for σ_{M2}^2 therefore justifies our assumption
339 that the GPE covariances can be neglected. Similarly to the corresponding ‘synthetic’ assimilation,
340 there is strong covariance between the estimated coefficients for rock and gravel, while the coefficient
341 for sand shows no significant covariance with the other parameters. The estimated sand coefficient lies
342 at the lower bound of the prior distribution.

343 **2. MCMC assimilation of harmonic data, 4 constituents**

344 The posterior joint PDF is shown in Fig. 5, along with histograms of each of the $\log \sigma_C^2$ values.
345 The estimated Manning coefficients are consistent with the M2-only MCMC result, but exhibit smaller
346 uncertainties due to the additional data assimilated. In this case, the covariance between the coefficients
347 for rock and gravel makes them almost indistinguishable, and we again find that the sand coefficient
348 lies on the lower bound of the prior distribution.

349 **3. Adjoint-based assimilation of harmonic data**

350 The convergence of the L-BFGS-B algorithm is shown in Fig. 6. The misfit is reduced to approximately
351 2% of its original value during the optimisation, which converges after 15 iterations, using a total of
352 16 forward and adjoint runs. The resulting estimated friction parameters are consistent with the
353 distributions estimated by both MCMC results.

354 **4. Adjoint-based assimilation of timeseries data**

355 The convergence for the assimilation of timeseries data is shown in Fig. 6. The misfit is reduced
356 to around 25% of its original value, converging after 11 iterations, with a total of 12 forward and
357 adjoint runs; this is a lower computational cost than for the equivalent synthetic experiment, although
358 a relatively poor reduction in the misfit functional is achieved. The resulting Manning coefficients are
359 somewhat different from those estimated by the assimilation of harmonic data (particularly the gravel
360 coefficient), but still consistent with the uncertainty estimate of the M2-only MCMC approach.

361 There is no ‘correct’ set of calibrated friction parameters to directly validate the calibrated parameter
362 sets returned by each calibration method. Instead, we apply each set of calibrated parameters to both Thetis
363 and Telemac forward model runs, and identify three measures of the model-observation misfit, as follows:

- 364 (i) Normalised RMSE (NRMSE) of modelled timeseries, based on the square root of Eq. (10), computed
365 using Thetis simulation results. This measure will reveal how successful the assimilation of harmonic
366 data has been in improving the modelled timeseries.

	n_1	n_2	n_3
MCMC result, M2 only	0.037 ± 0.007	0.029 ± 0.009	0.014 ± 0.003
MCMC result, 4 constituents	0.034 ± 0.005	0.033 ± 0.007	0.012 ± 0.002
Harmonic adjoint calibration result	0.0369	0.0302	0.0161
Timeseries calibration result	0.0336	0.0243	0.0155

Table 3: Summary of estimated Manning coefficients (units $\text{s m}^{-1/3}$) for the assimilation of real data.

- 367 (ii) NRMSE of eight harmonic amplitudes, equivalent to the square root of Eq. (9) but extended to the
368 eight leading order constituents (M2, S2, N2, K2, Q1, O1, P1, K1), computed using Thetis. Note that
369 this is a comparison using a greater number of harmonics than used by any of the calibration methods.
370 This measure will indicate how successful the assimilation of timeseries data, or different combinations
371 of harmonic constituent data, has been in improving overall harmonic-based error.
- 372 (iii) The same eight-harmonic NRMSE as in (ii) above, using results from Telemac. The use of a second
373 numerical model will indicate how successful each calibration method has been in identifying non-model
374 specific friction parameters.

375 The results for each of these misfit measures are summarised in Table 5. For comparison purposes we
376 have also included optimal results using single-coefficient (spatially uniform) friction parameters for each
377 misfit measure, which were determined from a brute force approach using model runs with values of n from
378 0.01 to 0.05 $\text{s m}^{-1/3}$ in steps of 0.0025, and taking the minimum NRMSE. We make three observations:

- 379 (i) All four calibration experiments produce friction parameters which improve all three measures of model-
380 observation misfit, compared with the initial guess (a uniform Manning coefficient of 0.02 $\text{s m}^{-1/3}$).
- 381 (ii) The minimum achievable misfit to a given set of observation data is reduced by the use of a sediment-
382 based friction coefficient, compared with an optimally-selected spatially uniform coefficient. For ex-
383 ample, the Thetis timeseries NRMSE, using the sediment-based parameters selected by the calibration
384 method which directly assimilated timeseries data, is 7.2%. In contrast, the best result achieved using
385 a uniform coefficient is 8.4%. This shows the reduction in misfit which can be achieved by increasing
386 the number of degrees of freedom in the tuning parameters.
- 387 (iii) For Telemac, the use of the friction parameters selected using either the adjoint harmonic calibration
388 or M2-only MCMC calibration results in a smaller NRMSE than can be achieved using any uniform
389 coefficient, despite the sediment-based optimal values being selected using a different model (Thetis).

390 Taking into account all three NRMSE values for each calibration method, we suggest that the M2-only
391 MCMC method produces the best estimate of the unknown friction parameters.

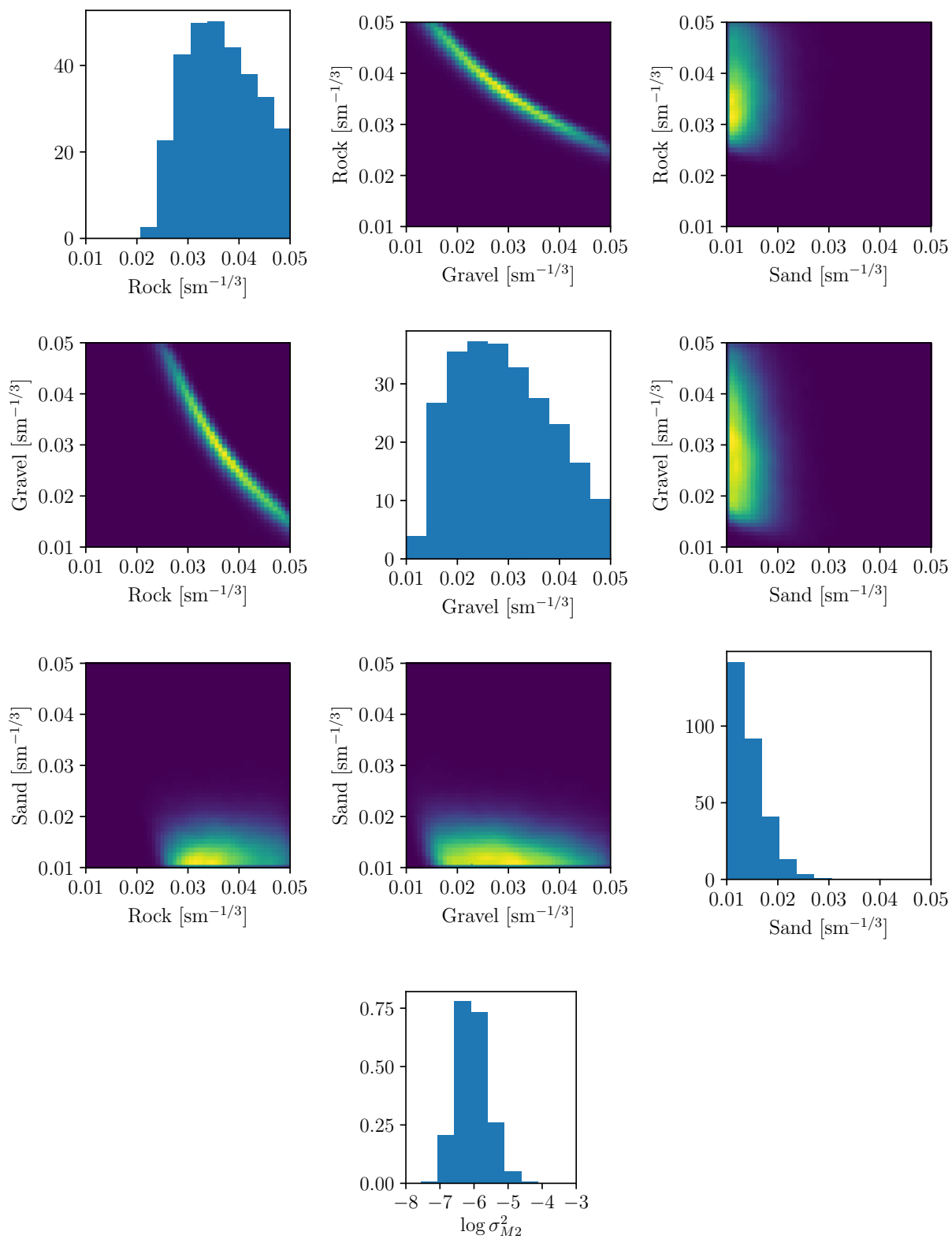


Figure 4: Posterior probability density function obtained from MCMC sampling, based on assimilation of M2 harmonic amplitudes, using real observations. Distributions are smoothed using kernel density estimation.

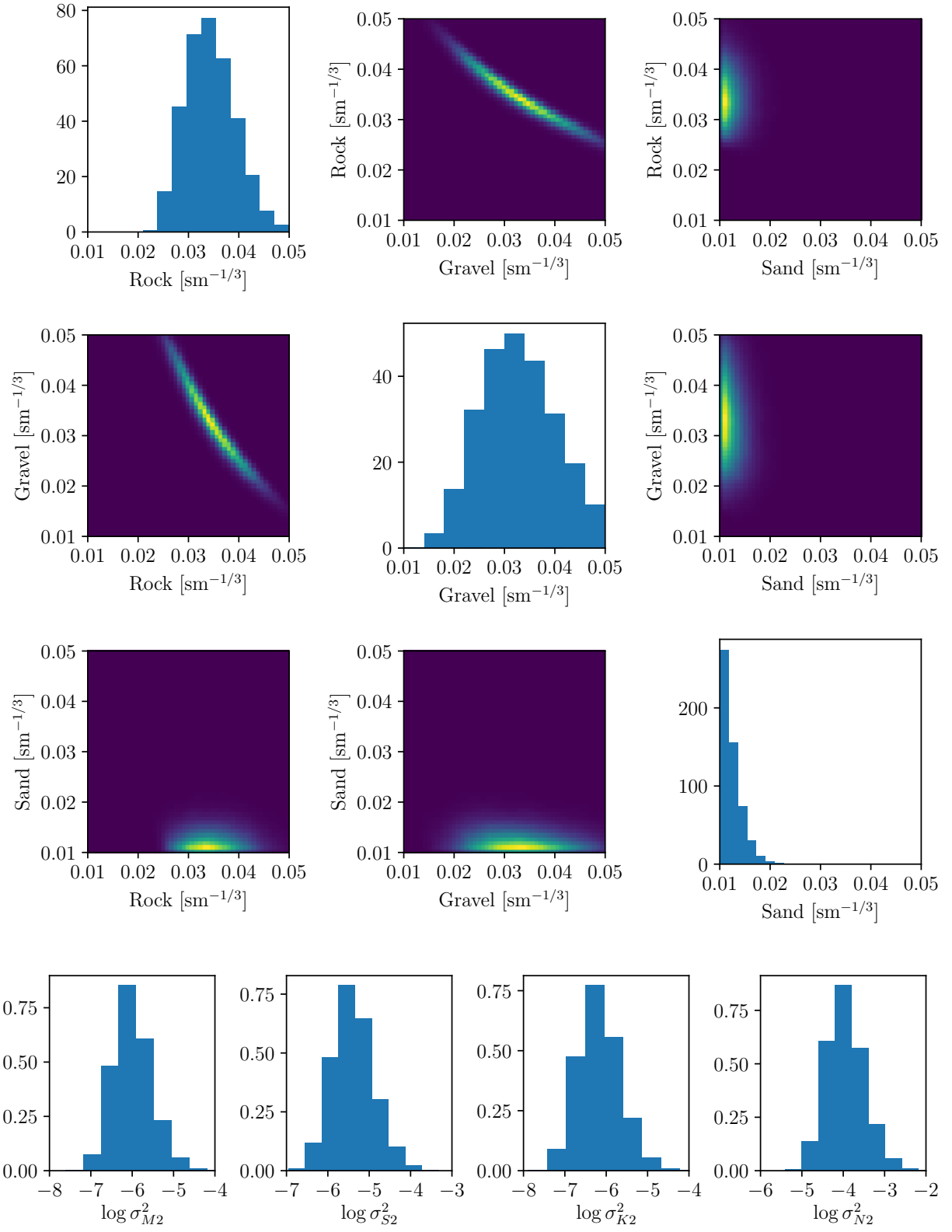


Figure 5: Posterior probability density function obtained from MCMC sampling, based on assimilation of M2, S2, K2 and N2 harmonic amplitudes, using real observations. Distributions are smoothed using kernel density estimation.

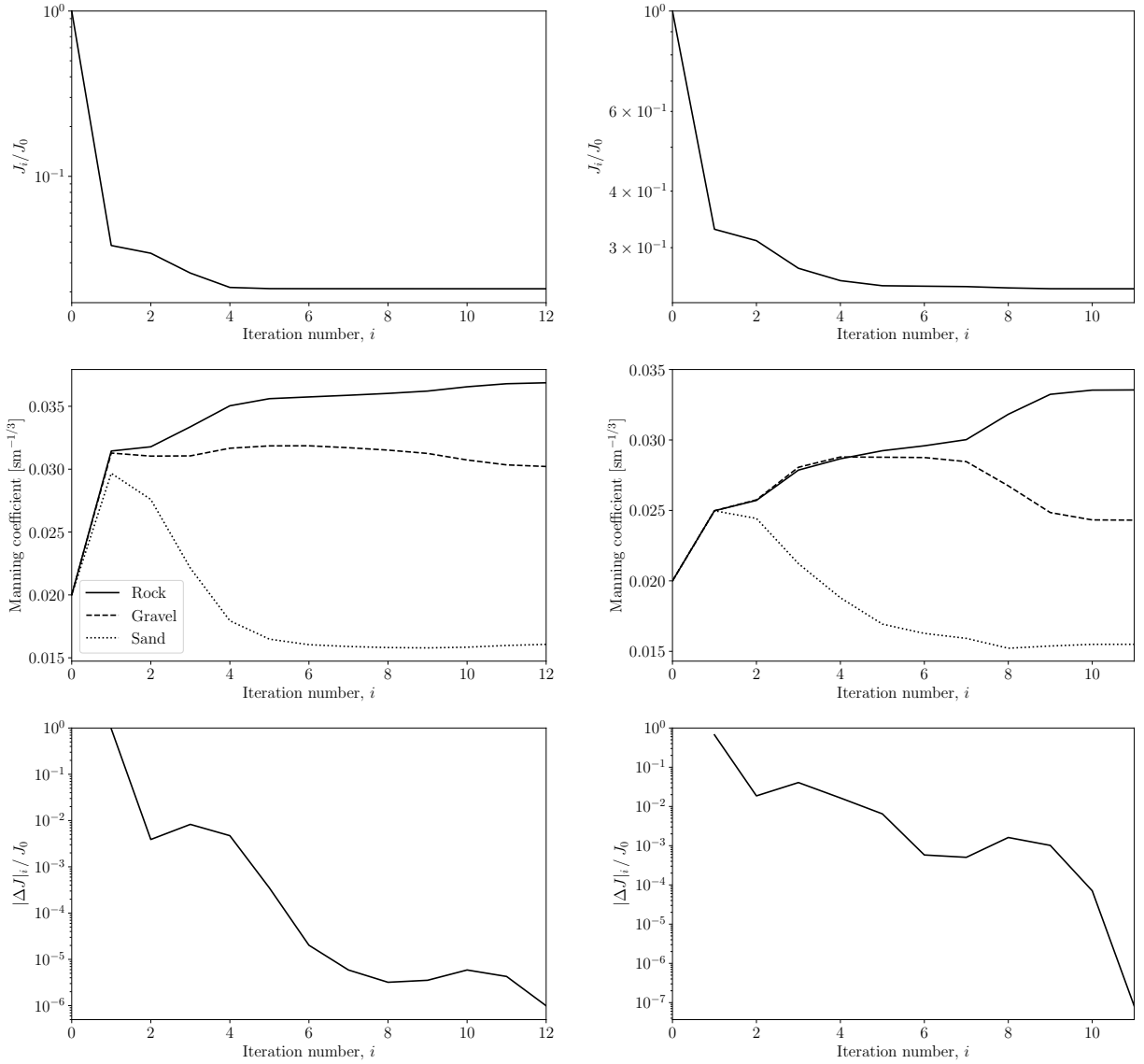


Figure 6: Results from adjoint-based assimilation of M2 harmonic data (left) and timeseries data (right) using L-BFGS-B algorithm. Top: Evolution of misfit functional. Middle: Evolution of estimated parameter values. Bottom: Convergence.

	Forward runs	Adjoint runs
MCMC result, M2 only	40 × 28 days	
MCMC result, 4 constituents	40 × 28 days	
Harmonic adjoint calibration result	16 × 3.5 days	16 × 3.5 days
Timeseries calibration result	12 × 1.5 days	12 × 1.5 days

Table 4: Summary of computational demand of each calibration method, for the assimilation of real data.

Calibrated parameters	Thetis timeseries	Thetis harmonic	Telemac harmonic
Initial guess ($n = 0.02 \text{ s m}^{-1/3}$)	13.9%	9.9%	9.7%
MCMC, M2 only	9.2%	4.5%	5.5%
MCMC, 4 constituents	9.2%	4.4%	6.0%
Adjoint harmonic calibration	10.6%	4.6%	5.5%
Adjoint timeseries calibration	7.2%	5.4%	6.2%
Uniform $n = 0.025 \text{ s m}^{-1/3}$	8.4%		
Uniform $n = 0.03 \text{ s m}^{-1/3}$		5.1%	
Uniform $n = 0.0275 \text{ s m}^{-1/3}$			5.9%

Table 5: Summary of misfit measures using calibration results. Values are normalised root mean squared errors as described in Section 4.2. Coefficients of 0.025, 0.03 and 0.0275 $\text{s m}^{-1/3}$ are the optimal uniform-coefficient values for the Thetis timeseries, Thetis harmonic and Telemac harmonic NRMSEs, respectively, and are included for comparison purposes. We suggest that the M2-only MCMC result (in bold) produces the best overall result, and therefore the best estimate of the unknown Manning coefficients.

392 5. Discussion

393 We have shown in Section 4 that all of the calibration methods perform well both in the synthetic
394 experiment, where the prescribed friction coefficients are accurately recovered by all methods, and in the
395 assimilation of real data, where all estimated friction parameter sets are consistent (within the uncertainties
396 estimated by the M2-only MCMC method). For the assimilation of real data, all four calibration experiments
397 produce parameters which offer an improvement across all three measures of misfit, compared with the
398 initial guess for the parameters. This includes the misfit as measured using a second model, Telemac.
399 Furthermore, we find that the calibrated parameter sets selected by the harmonic adjoint-based or M2-only
400 MCMC methods produce lower Telemac NRMSE values than any uniform friction coefficient (i.e. not only
401 compared to the naive initial guess), and that the results from the other calibration methods also come
402 very close to this optimal uniform-coefficient performance. This suggests that the calibration methods have
403 avoided excessive influence from model-specific errors, and that the selection of the input parameter space
404 (i.e. the division into three sediment groups) was appropriate to the observation data available. As a
405 result, the calibration methods converge to physically meaningful parameters which are therefore applicable
406 across different numerical models. It should be noted that the two numerical models used here employ similar
407 equations and have used the same mesh, although the details of the finite element discretisation are different.
408 Future work would be needed to investigate the applicability of calibrated friction parameters across models
409 which differ more significantly.

410 In the PDFs of Figs 4 and 5, we observe that the Manning coefficient for sand is estimated to be
411 at the lower bound of the prior distribution. This highlights the need for a physically motivated prior
412 distribution; we found through additional numerical experiments that the reduction of this lower bound

413 resulted in parameter sets which produced greater NRMSEs (computed using eight harmonics as described
414 in Section 4.2), and therefore that the placement of the lower bound was influential. We also observe that the
415 posterior PDFs exhibit strong covariance between the gravel and rock friction coefficients, indicating that the
416 assimilated data are not sufficient to distinguish between the two parameters. This suggests that a similar
417 result could have been achieved by combining the rock and gravel sediment groups together and performing
418 a two-parameter calibration instead. Data at additional locations may be helpful in distinguishing these
419 two parameters, and a sensitivity analysis-based framework such as that of Graham et al. (2017) could be
420 utilised to propose new observation locations to better constrain the unknown friction parameters, but is
421 beyond the scope of this work.

422 In addition to comparing the performance of the calibrated parameter sets, we can also compare the
423 computational cost of each calibration method, as outlined in tables 2 and 4. Here it is important to consider
424 the relative computational cost of forward and adjoint model runs, since the computational cost of a well-
425 implemented adjoint model is typically greater than that of the forward model by a multiplier slightly larger
426 than unity (Griewank and Walther, 2008). For the Thetis adjoint model, we find that this multiplier is
427 approximately 3.6. The gradient-based calibration using timeseries data is therefore the least computationally
428 expensive of the methods used within this work, due to its short 1.5-day runs, while the MCMC approach
429 is the most expensive, due to the long 28-day runs used to train the surrogate model. However, note that
430 the same training dataset was used to train emulators for both the MCMC-based assimilation of data for
431 four semi-diurnal constituents, and the MCMC-based assimilation of only the M2 harmonic amplitude; the
432 choice of a 28-day run length was motivated by resolving multiple harmonic constituents. The assimilation
433 of only M2 harmonic data could therefore have been achieved using an emulator trained using much shorter
434 model runs, as used in the adjoint-based assimilation of M2 data via the gradient-based approach, i.e. 3.5
435 days. In this case, the computational costs of the gradient-based and MCMC methods for assimilating M2
436 harmonic data would have been comparable. We also note that, while all simulations were performed in
437 parallel across 16 cores, the emulator training runs could take greater advantage of available computational
438 resources since each training run could be performed concurrently. This is in contrast to the gradient-based
439 optimisation approach, where the model runs for each iteration must clearly be performed sequentially.

440 For the assimilation of data for a single harmonic constituent, the minimisation of the functional for the
441 assimilation of harmonic data via the adjoint is equivalent to the maximisation of the posterior distribution
442 of the MCMC method. Consequently, we find that the parameter estimates resulting from the two M2-
443 based calibration methods are consistent, within the uncertainties estimated by the MCMC method. It
444 is therefore clear that there is more information obtained from the MCMC method than from the adjoint
445 approach; specifically, we obtain the full posterior distribution, and can therefore estimate uncertainties in
446 the estimated friction parameters. We therefore suggest that, for the three-dimensional input parameter
447 space used here, the MCMC approach has the potential to be more computationally efficient, by providing
448 more information than the gradient-based approach, at a similar computational cost.

449 Since the computationally expensive component of the MCMC framework is in the generation of the
450 emulator training dataset, the subsequent training and use of emulators is flexible, as demonstrated here
451 by the training of two emulators using different combinations of harmonic constituents. By comparing the
452 use of single and multiple constituents for the definition of the likelihood in the MCMC algorithm, we have
453 demonstrated the reduced uncertainty resulting from the assimilation of a greater volume of data. However,
454 since the number of full model runs required to train an emulator depends strongly on the number of degrees
455 of freedom in the input parameter space (via the ‘ $10d$ ’ rule (Hristov et al., 2017, Sobol, 2001)), the MCMC
456 approach will not scale well with increased complexity in the friction parameter space. We note that some of
457 the computational expense of training high-dimensional surrogate models can be mitigated by incorporating
458 gradient information derived from an adjoint model (e.g. Han et al. (2017)), but this was beyond the scope
459 of this work. The computational cost of the gradient-based calibration approach, on the other hand, is
460 almost independent of the dimension of the parameter space; the cost of the adjoint model runs does not
461 depend on the number of degrees of freedom in the parameter space, and the number of iterations required
462 for convergence would not change significantly, provided that the response surface of the misfit functional
463 with respect to the input parameters remains well-behaved (i.e. the optimisation problem is well-posed;
464 this essentially requires that the assimilated data are sufficient to constrain the unknown parameters). In
465 this study, we used a three-dimensional parameter space for the unknown Manning coefficient, and have
466 concluded that the MCMC and gradient-based approaches can be applied at similar computational cost.
467 Given the considerations above, we suggest that for a parameter space of four or more dimensions, the
468 computational cost of the MCMC approach would exceed that of the adjoint approach, whereas for two or
469 fewer dimensions, the emulator training would be cheaper than the adjoint approach.

470 Lastly, we note that the availability of timeseries tide gauge data is typically limited to locations on the
471 coastline, while harmonic data is often also available in open locations (e.g. at oil rigs). While we have
472 not directly investigated the relative information contributed by coastal tide gauges compared with open-
473 ocean locations, it is likely that assimilating data from a variety of observation location environments (e.g.
474 situated in regions of differing sediment types or hydrodynamic regimes) is useful in constraining unknown
475 parameters. The greater availability of harmonic data, across varied locations, suggests that its assimilation
476 is likely to yield tighter constraints on unknown friction parameters, and/or facilitate model calibration with
477 respect to a greater number of degrees of freedom.

478 6. Conclusions

479 We have approached the problem of estimating three unknown Manning coefficients, corresponding to
480 three groups of sediment types, in a tidal model of the Bristol Channel and Severn Estuary, comparing two
481 parameter estimation methods. The first approach used a Markov Chain Monte Carlo algorithm via the
482 use of a Gaussian process emulator as a surrogate for the full numerical model, and has been applied to the
483 assimilation of tidal harmonic data from 11 locations within the model domain. The second method uses

484 the model’s adjoint within a gradient-based method, and has been applied to both the assimilation of tidal
485 harmonic data, and tide gauge timeseries data at five coastal locations within the domain. The results from
486 all of these calibration methods are found to be consistent, within the uncertainty estimates resulting from
487 the MCMC approach.

488 The adjoint approach using timeseries data is the least computationally expensive approach due to its
489 short assimilation window, but for a general application is dependent on the availability of timeseries data at
490 multiple locations within the same time period. For the three-dimensional parameter space used within this
491 work, we have shown that the assimilation of harmonic data via gradient-based and MCMC approaches can
492 be applied at similar computational cost. Since the MCMC approach provides uncertainties in the resulting
493 parameter estimates, which can be valuable information in solving inverse problems, it is therefore more
494 efficient for our purposes. However, considering a more general parameter estimation problem, the adjoint
495 approach will scale better with increased degrees of freedom in the unknown parameter space, and we suggest
496 that for an input parameter space of four dimensions or more, adjoint methods will be more efficient than an
497 emulator-based MCMC approach, whereas for two dimensions or fewer, the MCMC approach will be more
498 efficient. In general, a choice of calibration method should take into account the dimension of the input
499 parameter space, the availability of data and the computational resources available.

500 Using the M2-only MCMC calibration result, we suggest a best estimate of the Manning coefficients for
501 our rock, gravel and sand sediment groups to be 0.037 ± 0.07 , 0.029 ± 0.009 and $0.014 \pm 0.003 \text{ s m}^{-1/3}$,
502 respectively. These parameters are found to decrease multiple measures of model-observation misfit across
503 two numerical models, which suggests that the calibration has avoided excessively correcting for model-
504 specific numerical errors, and therefore that these parameter estimates are physically meaningful.

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