

# Entropy-conservative and well-balanced discontinuous Galerkin methods for the shallow water equations with uncertainty \*

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## Abstract.

In this paper, we develop an entropy-conservative discontinuous Galerkin method for the shallow water (SW) equation with random inputs. One of the most popular methods for uncertainty quantification is the generalized Polynomial Chaos approach which we consider in the following manuscript. We apply the stochastic Galerkin (SG) method to the stochastic SW equations. Using the SG approach in the stochastic hyperbolic SW system yields a purely deterministic system which is not necessarily hyperbolic anymore. The lack of hyperbolicity leads to ill-posedness and stability issues in numerical simulations. By transforming the system using Roe variables, hyperbolicity can be ensured and an entropy-entropy flux pair is known from a recent investigation by Gerster and Herty (Commun. Comput. Phys., 27, pp. 639–671, 2020). We use this pair and determine a corresponding entropy flux potential. Then, we construct entropy conservative numerical two-point fluxes for this augmented system. By applying these new numerical fluxes in a nodal discontinuous Galerkin spectral element method with flux differencing ansatz, we obtain a provable entropy conservative (dissipative) and well-balanced scheme. In numerical experiments, we validate our theoretical findings.

**Key words.** Shallow water equations; entropy conservation/dissipation; uncertainty quantification; discontinuous Galerkin; generalized Polynomial Chaos; well-balanced

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## 1. Introduction.

Many problems in natural sciences and engineering are modelled by hyperbolic balance laws. One such system are the shallow water (SW) equations used in many geophysical processes such as river flows or coastal areas but can be also applied to atmospheric flows. The application of the SW is widely and the development of effective and accurate numerical methods for the SW equations has received much interest in the last decades, and it is still ongoing, cf. [9, 10, 33, 34, 45, 58] and references therein. In particular, the construction of entropy (energy) conservative (dissipative) methods has been of great interest [18, 23, 32, 43, 53]. Contrarily, in many real applications and models real data are applied which comes with uncertainties due to empirical approximations or measuring errors resulting in a stochastic partial differential system. In the context of hyperbolic conservation/balance laws, uncertainties can appear in the source terms, initial or boundary data or even the fluxes and different approaches exist to solve such stochastic PDE systems. Classical techniques are either stochastic collocation (SC), Monte Carlo (MC) algorithms or the generalized Polynomial Chaos (gPC) approach (using a stochastic Galerkin (SG) ansatz), cf. [35, 40, 39, 14, 52, 60, 59, 48]. All of them (SC, MC or SG) come with some advantages and disadvantages, where a nice summary in the context of hyperbolic equations can be found in [2]. In this manuscript, we focus on the gPC(SG) approach in the context of the SW equations with uncertainties. The SG ansatz applied to stochastic hyperbolic equations yields an augmented purely deterministic system, denoted as SG system in the following, where classical solvers (MUSCL, FV, DG) can be used. However, a drawback of this approach is that one may lose the hyperbolicity of the SG system [15] and classical solvers in general fail to solve the extended

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39 system due to its ill-posedness. Further, the question rises about what kind of underlying structures we  
 40 want to preserve, like what kind of entropies we have. To overcome the loss of hyperbolicity, different  
 41 techniques have been already proposed. Inspired by kinetic theory, the entropy closure methods [42]  
 42 or filtering procedures to ensure the hyperbolicity [16, 46] have been developed. Alternatively, it was  
 43 demonstrated in [61] that by a pseudo-spectral approach with suitable quadrature rules, one can re-  
 44 write the SG scheme as an SC scheme on a set of specific nodes. The collocation scheme preserves the  
 45 hyperbolicity of the original hyperbolic system. Also, recently, it was demonstrated in [13, 12] that only  
 46 a finite collection of positivity conditions on the stochastic water height at selected quadrature points in  
 47 parameter space is enough to preserve the hyperbolicity in the SG system. Alternatively, by introducing  
 48 Roe variables directly inside the Galerkin projections one can as well ensure the hyperbolicity of the  
 49 SG system [40, 41] but the question about the definition and existence of entropies rises. In recent  
 50 works [24, 25] the authors were finally able to determine entropies for several hyperbolic SG systems,  
 51 in particular the SW system (SG-SW). In the following manuscript, we use this new development and  
 52 construct a high-order entropy conservative DG method for the SG-SW system. Different from recent  
 53 paper [61], our approach is truly intrusive, by which we mean that all integrals of the Galerkin ansatz  
 54 are exactly computed in a pre-computation step and not during a simulation. We apply the flux differ-  
 55 encing [7, 23, 43] ansatz in our DG formulation. The main idea is to use a split formulation inside the  
 56 discretization, where the splitting is determined by entropy conservative numerical fluxes (in the sense  
 57 of Tadmor [50]). To determine entropy conservative numerical fluxes, the flux potential is needed, and  
 58 we derive for our entropy-entropy flux pair form [24] a flux potential. We use this potential finally to  
 59 develop, in an analogous manner as in [37], an entropy conservative, numerical flux for our SG-SW sys-  
 60 tem. Our result yields a new reliable numerical method for shallow water equations with uncertainties.  
 61 The paper is organized as follows. In Section 2, the numerical framework is introduced. We focus on the  
 62 discontinuous Galerkin spectral element (DGSEM) method using a flux differencing approach. If en-  
 63 tropy conservative fluxes are applied inside the discretization, we obtain a provable entropy conservative  
 64 (dissipative) scheme. We also introduce in this section the gPC approach. Afterwards, in Section 3 the  
 65 shallow water equation with uncertainty is introduced together with the Roe variable transformation,  
 66 and the SG approach is used to determine the augmented system and derive the entropy-entropy flux  
 67 pair following [24]. In Section 4, we derive first the entropy flux potential for the entropy-entropy flux  
 68 pair and use it to develop entropy conservative numerical fluxes for the augmented SG-SW system. In  
 69 numerical simulations in Section 5, we give a proof of concept that the application of such fluxes inside  
 70 the DGSEM-flux differencing method results in an entropy conservative and well-balanced high-order  
 71 scheme. A summary with an outlook finishes the main part of the manuscript where in the Appendix  
 72 A the concrete formulas of the flux potentials and numerical fluxes can be found up to the second order  
 73 series expansion of the SG approach together with some basic properties of the Haar wavelet expan-  
 74 sions. By slide modifications, we explain also how to include bottom topography inside our study, and  
 75 we specify an entropy conservative numerical flux with bottom topography for completeness.

76 **2. Numerical framework.** In the following section, we shortly repeat the numerical framework  
 77 which we use inside the manuscript. In particular, we introduced the discontinuous Galerkin spectral  
 78 element method (DGSEM) and explain how we can ensure entropy conservation (dissipation) for the  
 79 scheme. Afterwards, we shortly introduce the gPC approach. This framework is used to extend the  
 80 shallow water equations in the next section for which we will finally construct an entropy conservative  
 81 (dissipative) method.

**2.1. Discontinuous Galerkin spectral element method.** There exist various approaches to con-  
 struct entropy conservative (dissipative) numerical methods for hyperbolic conservation/balance laws,  
 cf. [1, 3, 4, 8, 21, 31, 19, 17, 20, 38, 30, 36] and references therein. In our work, we focus on the

discontinuous Galerkin method with flux differencing ansatz as described in [7, 22] and used in the SW context in [23, 43, 55, 53, 56]. To clarify the method we start with a nodal DG scheme using summation-by-parts (SBP) operators and consider for simplicity the hyperbolic conservation law

$$\partial_t u(t, x) + \partial_x f(u(t, x)) = 0.$$

82 As usual in finite elements, we make a domain decomposition  $x_{1/2} < x_{3/2} < \dots < x_{N+1/2}$ ,  $\Omega_i =$   
 83  $[x_{i-1/2}, x_{i+1/2}]$ ,  $\Delta x_i = x_{i+1/2} - x_{i-1/2}$ . Instead of calculating everything in  $\Omega_i$ , every element is mapped  
 84 into the standard element  $[-1, 1]$  where all the calculations are done.  
 85 In classical DG, we multiply with a test function  $v^h \in \mathcal{V}^h$  where  $\mathcal{V}^h$  is our solution space (broken  
 86 polynomial space) and integrate in space. Then, we seek  $u^h \in \mathcal{V}^h$  such that for each  $v^h \in \mathcal{V}^h$  and  
 87  $1 \leq i \leq N$ :

$$(2.1) \quad \int_{\Omega_i} \frac{\partial u^h}{\partial t} v^h dx - \int_{\Omega_i} f(u^h) \frac{\partial v^h}{\partial x} dx = f_{i-1/2}^{\text{num}} v^h(x_{i-1/2}^+) - f_{i+1/2}^{\text{num}} v^h(x_{i+1/2}^-),$$

where we used integration-by-parts once to shift the derivative from the flux function to the test function. The right side corresponds to the boundary values. Since the flux functions at the boundaries are not unique, numerical fluxes have to be applied. Further, the test function  $v^h$  is evaluated also at the boundary where the superscript  $\pm$  denotes the left or right value between two neighbouring elements specifying which approximations have to be used.

Instead working with (2.1), we use integration-by-parts again and obtain the strong form

$$\begin{aligned} \int_{\Omega_i} \left( \frac{\partial u^h}{\partial t} + \frac{\partial f(u^h)}{\partial x} \right) v^h dx &= \left( f(u^h(t, x_{i+1/2}^-)) - f_{i+1/2}^{\text{num}} \right) v^h(x_{i+1/2}^-) \\ &\quad - \left( f(u^h(t, x_{i-1/2}^+)) - f_{i-1/2}^{\text{num}} \right) v^h(x_{i-1/2}^+). \end{aligned}$$

88 Focusing now on the reference element, instead of evaluating the integrals exactly, we apply the Gauss-  
 89 Lobatto quadrature  $-1 = \xi_0 < \xi_1 < \dots < \xi_p = 1$  with corresponding quadrature weights  $\{\omega_j\}_{j=0}^p$ .  
 90 Further, we use a Lagrangian nodal basis for these quadrature points, i.e.  $L_j(\xi_l) = \delta_{jl}$ , and define the  
 91 discrete inner  $\langle u, v \rangle_\omega = \sum_{j=0}^p \omega_j u(\xi_j) v(\xi_j)$ . To make the connection to the SBP operators, we have

- 92 ■ Difference matrix  $\underline{\underline{D}}$  with  $\underline{\underline{D}}_{jl} = L'_l(\xi_j)$
- 93 ■ Mass matrix  $\underline{\underline{M}}_{jl} = \langle L_j, L_l \rangle_\omega = \omega_j \delta_{jl}$ , so that  $\underline{\underline{M}} = \text{diag}\{\omega_0, \dots, \omega_p\}$
- 94 ■ Stiffness matrix  $\underline{\underline{Q}}_{jl} = \langle L'_j, L_l \rangle_\omega = \langle L_j, L'_l \rangle_\omega$ , Boundary matrix  $\underline{\underline{B}} = \text{diag}(-1, 0, \dots, 0, 1)$

95 The above operators fulfil the SBP property as shown for instance in [7, Theorem 3.1]. In our nodal DG  
 96 formulation, we approximate the flux function as well by a polynomial and since  $v^h$  has been arbitrary,  
 97 we get the strong DG scheme for one node

$$(2.2) \quad \frac{\Delta x}{2} \partial_t u_j + \sum_{l=0}^p D_{jl} f_l = \frac{\tau_j}{w_j} (f_j - f_j^{\text{num}})$$

98 where  $\tau_j \in \{-1, 0, 1\}$  depending which node is considered. Finally, a system of equations is obtained.  
 99 Method (2.2) is referred to as the discontinuous Galerkin spectral element method. However, in general,  
 100 this method is not entropy conservative (dissipative). To ensure entropy conservation, we have to modify  
 101 the scheme and use suitable numerical fluxes. Therefore, we assume that the entropy function  $\eta$  is strictly

convex, defining the entropy variable  $v = \eta'(u) =: \partial_u \eta(u)$ . Due to the strictly convex entropy function  $\eta$ , there exists as well a potential  $\psi'(v) = f(u(v))$ . A consistent, symmetric two-point numerical flux  $f^{\text{num}}(u_l, u_r)$  is called entropy conservative (dissipative) (in the sense of Tadmor) if it satisfies

$$(2.3) \quad [[v]] f^{\text{num}}(u_l, u_r) \stackrel{(\leq)}{=} [[\psi]] \iff (v_r - v_l) f^{\text{num}}(u_l, u_r) \stackrel{(\leq)}{=} (\psi_r - \psi_l).$$

Here,  $v_l, v_r$  and  $\psi_l, \psi_r$  are the entropy variables and potential at the left and right states, whereas  $[[\cdot]]$  denotes the jump, cf. [50, 51] for more details. Combing back to the DG formulation to balance the internal entropy, we use a split formulation. The scheme reads than

$$(2.4) \quad \frac{\Delta x}{2} \partial_t u_j + 2 \sum_{l=0}^p D_{jl} f_S^{\text{num}}(u_j, u_l) = \frac{\tau_j}{w_j} (f_j - f_j^{\text{num}}),$$

where  $f_S^{\text{num}}$  are numerical two-point fluxes. Finally, the properties of the scheme depend highly on the selected fluxes as the following theorem describes, cf. [7, Section 3].

**Theorem 2.1 (Flux Differencing Theorem).** *If  $f_S^{\text{num}}(u_j, u_l)$  is consistent and symmetric, then (2.4) is conservative and high-order accurate. If we further assume that  $f_S^{\text{num}}(u_j, u_l)$  is entropy conservative (2.3), then (2.4) is also entropy conservative within a single element. If  $f^{\text{num}}$  is further entropy conservative (dissipative), then the resulting scheme is entropy conservative (dissipative) in general.*

Because of this theorem, it is enough to construct consistent, symmetric and entropy-conservative fluxes to develop a high-order entropy-conservative scheme. This will be the major part in Section 4.

*Remark 2.2.* The considerations can be extended to multi-dimensional space dimensions by using a tensor-product strategy. Additionally, it is possible to get diagonal operators for triangle grids if enough nodes are added at the boundaries.

To obtain an entropy dissipative scheme, an entropy dissipative flux has to be used at the element interfaces. By adding artificial dissipation (in the local Lax-Friedrich sense) to our entropy conservative flux, we would obtain an entropy dissipative flux and use them for  $f^{\text{num}}$  an entropy dissipative scheme, cf. [37].

**2.2. Polynomial chaos for hyperbolic system.** We introduce the *generalized polynomial chaos* (gPC) expansion referring to [24, 40, 37], which aims to express the stochastic problem in a deterministic surrounding and use classical numerical schemes. Therefore, let  $(\Omega, \mathbb{F}, \mathbb{P})$  be a probability space with event space  $\Omega$ , and probability measure  $\mathbb{P}$  defined on the  $\sigma$ -field  $\mathbb{F}$ . We consider  $\xi = \{\xi_k(\omega)\}_{k=0}^N$  the set of  $N$  independent and identically distributed random variables for  $\omega \in \Omega$ . Based on that, we introduce the function space  $\mathbb{L}^2(\Omega, \mathbb{P}) := \{Z | Z : \Omega \rightarrow \mathbb{R} \text{ measurable, } \|Z\| < \infty\}$  with scalar product

$$(2.5) \quad \langle Z_1 Z_2 \rangle := \int Z_1 Z_2 d\mathbb{P}.$$

We denote by  $\{\phi_k(\xi)\}_{k=0}^\infty$  for  $\mathbb{L}^2(\Omega, \mathbb{P})$  a set of orthogonal basis functions. Focusing on our conservation law (2.1), we are interested in quantities  $u$  which now are not only dependent on space  $x$  and time  $t$  but also influenced by the random variable  $\xi$ , i.e.  $u(t, x, \xi)$  is searched. We proceed analogously to the deterministic case and expand the weak formulation by  $u(t, x; \xi)$ . This leads us to

$$\int_0^T \int_{\mathbb{R}} \mathbb{E} \left[ \left\{ u(t, x; \xi) \cdot \frac{\partial \varphi}{\partial t} + f(u(t, x; \xi)) \cdot \frac{\partial \varphi}{\partial x} \right\} \phi_k(\xi) \right] dx dt = 0,$$

where the expected value with corresponding  $\phi_k$  contains the integration over  $\xi$  i.e.

$$\mathbb{E}[u(x, t; \xi)] = \int_{\Omega} u(x, t; \xi(\omega)) d\mathbb{P}(\omega) = \int_{\mathbb{R}} u(x, t; y) \rho(y) dy.$$

129 Here,  $\rho$  denotes the probability density function. As mentioned in [2, 54], the foundation of gPC is to  
 130 use the spectral expansion

$$(2.6) \quad u(x, t; \xi) = \sum_{k=0}^{\infty} u_k(t, x) \phi_k,$$

131 for a random field. The set of coefficients  $\{u_k(x, t)\}$  are purely deterministic and have to be calculated  
 132 using our favourite numerical method. Now the *generalized polynomial chaos* (gPC) is introduced as a  
 133 set of orthogonal subspaces  $\hat{S}_k \subset \mathbb{L}^2(\Omega, \mathbb{P})$  with  $S_K := \bigoplus_{k=0}^K \hat{S}_k \rightarrow \mathbb{L}^2(\Omega, \mathbb{P})$  for  $K \rightarrow \infty$ . We consider  
 134 now the projection operator onto the gPC basis of degree  $K \in \mathbb{N}_0$ . It is

$$(2.7) \quad G_K[u](t, x; \xi) := \sum_{k=0}^K \hat{u}_k(t, x) \phi_k(\xi), \quad \hat{u}_k(t, x) := \frac{\langle u(t, x; \cdot) \phi_k(\cdot) \rangle}{\|\phi_k\|^2},$$

135 which approximates for any fixed  $(t, x)$  the solution. The convergence of  $G_K$  to  $u$  for  $K \rightarrow \infty$  is  
 136 ensured by the Cameron-Martin theorem [6], i.e. it guarantees, that the truncated series expansion  
 137 (2.7) converges to the spectral expansion (2.6). Later, we calculate  $\hat{u}_k$  using our spectral Galerkin  
 138 ansatz. Through straightforward calculations, we have for the first two moments using an orthogonal  
 139 basis:

■ Expected value

$$\mathbb{E}[G_K[u]](t, x) = \hat{u}_0(x, t) \int_{\mathbb{R}} \phi_0(y) \rho(y) dy + \int_{\mathbb{R}} \sum_{k=1}^K \hat{u}_k(x, t) \phi_k(y) \rho(y) dy = \hat{u}_0(x, t)$$

■ Variance

$$\text{Var}[G_K[u]](t, x) = \mathbb{E}[\hat{u}^2(x, t; \cdot)] - \mathbb{E}^2[\hat{u}(x, t; \cdot)] = \sum_{k=1}^K \hat{u}_k^2(x, t) \mathbb{E}[\phi_k^2] = \sum_{k=1}^K \hat{u}_k^2(x, t)$$

140 Additionally, we assume for simplicity normed basis functions, i.e.  $\|\phi_k\| = 1$ . For our later considera-  
 141 tions, we need the following operator, called **Galerkin product**. It is given by

$$(2.8) \quad \hat{G}_K[y, z](t, x; \xi) := \sum_{k=0}^K (\hat{y} * \hat{z})_k(t, x) \phi_k(\xi)$$

142 with  $(\hat{y} * \hat{z})_k(t, x) := \sum_{i,j=0}^K \hat{y}_i(t, x) \hat{z}_j(t, x) \langle \phi_i \phi_j \phi_k \rangle$ . This can be reformulated using the symmetric  
 143 matrix  $\mathcal{P}(\hat{y}) := \sum_{l=0}^K \hat{y}_l M_l^K$  with  $M_l^K := (\langle \phi_l \phi_i \phi_j \rangle)_{i,j=0,\dots,K}$ . We obtain  $\hat{y} * \hat{z} = \mathcal{P}(\hat{y}) \hat{z}$  and  $\mathcal{P} \in$   
 144  $\mathbb{R}^{(K+1) \times (K+1)}$ . The product in  $M$  is derived from the scalar product (2.5) and reads as  $\langle \phi_l \phi_i \phi_j \rangle =$   
 145  $\int_{\Omega} \phi_l(\xi) \phi_i(\xi) \phi_j(\xi) d\mathbb{P}$ . In our further computations, we reduce the set

$$(2.9) \quad \mathbb{H}^+ := \left\{ \hat{u} \in \mathbb{R}^{K+1} \mid \mathcal{P}(\hat{u}) \text{ is strictly positive definite} \right\}.$$

146 This condition is fulfilled if we have a positive expansion [27, 49]. We will not introduce that technically,  
 147 but explain what it means for our model in Section 3. We need to make an additional note on some  
 148 properties of the matrix  $\mathcal{P}(\hat{u})$  from [24]:

149 **Lemma 1.** *The following properties are equivalent for the matrix  $\mathcal{P}(\alpha)$ , which is defined as above:*

- 150 1. *The precomputed matrices  $\mathcal{M}_l$  and  $\mathcal{M}_k$  commute for all  $l, k = 0, \dots, K$ .*
- 151 2. *The matrices  $\mathcal{P}(\hat{\alpha})$  and  $\mathcal{P}(\hat{\beta})$  commute for all  $\hat{\alpha}, \hat{\beta} \in \mathbb{R}^{K+1}$ .*
- 152 3. *There is an eigenvalue decomposition  $\mathcal{P}(\hat{\alpha}) = VD_{\mathcal{P}(\hat{\alpha})}V^T$  with constant eigenvectors.*

153 These properties are important but not universal. We call bases that satisfy Lemma 1 Haar type bases.  
 154 Those are rare and have to be well-chosen. The Haar-wavelets used later are such a basis, whereas  
 155 classical orthogonal polynomials are not. Finally, we fix the following property of  $\mathcal{P}(\hat{\alpha})$  which is needed  
 156 later.

157 **Lemma 2.** *Property of  $\mathcal{P}(\hat{\alpha})$ . For any  $\hat{\alpha}, \hat{\beta}, \hat{\gamma} \in \mathbb{R}^{K+1}$ , it holds  $\hat{\alpha}^T \mathcal{P}(\hat{\gamma}) \hat{\beta} = \hat{\beta}^T \mathcal{P}(\hat{\gamma}) \hat{\alpha}$ .*

158 *Proof.* We consider the transposition  $(\hat{\alpha}^T \mathcal{P}(\hat{\gamma}) \hat{\beta})^T = \hat{\beta}^T \mathcal{P}(\hat{\gamma})^T \hat{\alpha} = \hat{\beta}^T \mathcal{P}(\hat{\gamma}) \hat{\alpha}$ . The last equality  
 159 holds due to the symmetry of  $\mathcal{P}(\hat{\gamma})$ . The assertion follows because  $\hat{\alpha}^T \mathcal{P}(\hat{\gamma}) \hat{\beta}$  is a scalar. ■

160 **3. Shallow water equations with uncertainties.** In the following section, we shortly repeat the SW  
 161 model with uncertainty together with Roe variable transformation and introduce the entropy-entropy  
 162 flux pair from [24]. The SW system can be derived from the Navier-Stokes equations and is defined in  
 163 the one-dimensional case via

$$(3.1) \quad \frac{\partial}{\partial t} \begin{pmatrix} h \\ hv \end{pmatrix} + \frac{\partial}{\partial x} \begin{pmatrix} hv \\ hv^2 + \frac{1}{2}gh^2 \end{pmatrix} = \begin{pmatrix} 0 \\ gh \frac{\partial}{\partial x} b \end{pmatrix},$$

164 where  $h$  denotes water high,  $v$  the velocity,  $g$  the gravitational constant and  $b$  the bottom topography.  
 165 The first equation describes the balance of mass and the second one the balance of momentum  $q = hv$ .  
 166 The conserved vector is  $u = (h, q)^T$ . The right side denotes the source terms (here only bottom  
 167 topography) but could also include Coriolis force and friction. For simplicity, we assume flat bathymetry  
 168 ( $b \equiv 0$ ) in the following. Instead of having a purely deterministic system (3.1), we have an additional  
 169 random input  $\xi$  and the stochastic SW reads

$$(3.2) \quad \frac{\partial}{\partial t} \begin{pmatrix} h(t, x; \xi) \\ q(t, x; \xi) \end{pmatrix} + \frac{\partial}{\partial x} \begin{pmatrix} q(t, x; \xi) \\ \frac{q^2(t, x; \xi)}{h(t, x; \xi)} + \frac{1}{2}gh^2(t, x; \xi) \end{pmatrix} = 0.$$

170 As demonstrated in [15], by using an SG extension of (3.2) we lose the hyperbolicity of the system.  
 171 Therefore, we introduce first the Roe variable transformation for the SWE.

**Definition 3.** (*Roe variables*). *With velocity  $v(u) := \frac{q}{h}$  as auxiliary variables the Roe variables are defined as  $\omega := (\alpha, \beta) := (\sqrt{h}, \sqrt{h}v(y))$  and the gPC modes as  $\hat{\omega} := (\hat{\alpha}, \hat{\beta})$  for  $\hat{\alpha} \in \mathbb{H}^+$  defined on the set*

$$\mathbb{H}^+ = \{\hat{\alpha} \in \mathbb{R}^{K+1} | \mathcal{P}(\hat{\alpha}) \text{ is strictly positive definite}\}.$$

*The mapping between Roe and conserved variables is*

$$\begin{aligned} \mathcal{Y} : \mathbb{R}^+ \times \mathbb{R} &\rightarrow \mathbb{R}^+ \times \mathbb{R}, & \hat{\omega} &\mapsto \begin{pmatrix} \alpha^2 \\ \alpha\beta \end{pmatrix} = u \quad \text{for } K = 0, \\ \hat{\mathcal{Y}} : \mathbb{H}^+ \times \mathbb{R}^{K+1} &\rightarrow (\mathbb{R}^+ \times \mathbb{R}^K) \times \mathbb{R}^{K+1}, & \hat{\omega} &\mapsto \begin{pmatrix} \hat{\alpha} * \hat{\alpha} \\ \hat{\alpha} * \hat{\beta} \end{pmatrix} = \hat{u} \quad \text{for } K \in \mathbb{N}. \end{aligned}$$



So, all predefinitions are set to apply the stochastic Galerkin formulation with Roe variable transform on the SW equations. A formulation of SW in terms of Roe variables is given through

$$\frac{\partial}{\partial t} \begin{pmatrix} \alpha^2(t, x; \xi) \\ \alpha\beta(t, x; \xi) \end{pmatrix} + \frac{\partial}{\partial x} \begin{pmatrix} (\alpha\beta)(t, x; \xi) \\ \beta^2(t, x; \xi) + \frac{1}{2}g\alpha^4(t, x; \xi) \end{pmatrix} = 0.$$

172 The SG expansion leads us to

$$(3.3) \quad \left\langle \frac{\partial}{\partial t} \begin{pmatrix} \hat{\mathcal{G}}_K[\alpha, \alpha](t, x; \xi) \\ \hat{\mathcal{G}}_K[\alpha, \beta](t, x; \xi) \end{pmatrix} + \frac{\partial}{\partial x} \begin{pmatrix} \hat{\mathcal{G}}_K[\alpha, \beta](t, x; \xi) \\ \hat{\mathcal{G}}_K[\beta, \beta](t, x; \xi) + \frac{1}{2}g\hat{\mathcal{G}}_K^4[\alpha](t, x; \xi) \end{pmatrix}, \phi_k(\xi) \right\rangle = 0,$$

where  $\mathcal{G}$  denotes the Galerkin product (2.8). We need the Roe variable formulation to ensure hyperbolicity. We work with the gPC modes of (3.3) and obtain

$$\begin{pmatrix} \hat{\alpha} * \hat{\alpha} \\ \hat{\alpha} * \hat{\beta} \end{pmatrix}_t + \begin{pmatrix} \hat{\alpha} * \hat{\beta} \\ \hat{\beta} * \hat{\beta} + \frac{1}{2}g(\hat{\alpha} * \hat{\alpha}) * (\hat{\alpha} * \hat{\alpha}) \end{pmatrix}_x = 0$$

173 with the flux function  $\hat{f}(\hat{u}) := \hat{f}_1(\hat{u}) + \hat{f}_2(\hat{u})$  formulated in conservative variables  $\hat{u} = \hat{\mathcal{Y}}(\hat{\omega})$  for

$$(3.4) \quad \hat{f}_1(\hat{u}) := \begin{pmatrix} \hat{q} \\ \frac{1}{2}g\hat{h} * \hat{h} \end{pmatrix} \quad \text{and} \quad \hat{f}_2(\hat{u}) := \tilde{f}(\hat{\mathcal{Y}}^{-1}(\hat{u})) := \begin{pmatrix} 0 \\ \hat{\beta} * \hat{\beta} \end{pmatrix}.$$

174 To express the entropy-entropy flux pair and to derive later the potential and the numerical fluxes,  
175 we introduce some additional variables to express the expanded system similar to the original one in  
176 conservative variables. Further, we introduce matrices to simplify the notation which will be useful due  
177 to some technical parts in the proofs later.

178 **Definition 4.** *Similar to the velocity in the deterministic case, we define  $\hat{v}(\hat{\omega}) := \mathcal{P}^{-1}(\hat{\alpha})\hat{\beta}$ ,  $\hat{v}^2(\hat{\omega}) :=$   
179  $\mathcal{P}_2(\hat{\omega})\hat{\beta}$  with the matrices representation  $\mathcal{P}_1(\hat{\omega}) := \mathcal{P}(\hat{\beta})\mathcal{P}^{-1}(\hat{\alpha})$  and  $\mathcal{P}_2(\hat{\omega}) := \mathcal{P}(\hat{\beta})\mathcal{P}^{-2}(\hat{\alpha})$ .*

180 Finally, we have all the ingredients to repeat the main result of [24] the definition of an entropy-entropy  
181 flux pair for SW equations.

**Theorem 5 (Shallow Water Equations [24]).** *Let a Haar type expansion be given, and let states in the open, admissible set*

$$\mathbb{H} = \left\{ \hat{u} := (\hat{h}, \hat{q})^T \in (\mathbb{R}^+ \times \mathbb{R}^K) \times \mathbb{R}^{K+1} \mid \hat{\alpha} \in \mathbb{H}^+ \quad \text{for} \quad (\hat{\alpha}, \hat{\beta})^T = \hat{\mathcal{Y}}^{-1}(\hat{u}) \right\}$$

be given. Then, the Jacobian of the flux function (3.4) is

$$D_{\hat{u}}\hat{f}(\hat{u}) = \begin{pmatrix} \mathbf{0} & \mathbf{1} \\ g\mathcal{P}(\hat{h}) - \mathcal{P}_1^2(\hat{\omega}) & 2\mathcal{P}_1(\hat{\omega}) \end{pmatrix}$$

for  $\hat{\omega} = (\hat{\alpha}, \hat{\beta})$  and  $\mathcal{P}_1(\hat{\omega}) = \mathcal{P}(\hat{\beta})\mathcal{P}^{-1}(\hat{\alpha})$ . The eigenvalue decomposition  $D_{\hat{u}}\hat{f}(\hat{u}) := [\mathcal{V}\hat{T}(\hat{\omega})]\hat{\Lambda}(\hat{\omega})[\mathcal{V}\hat{T}(\hat{\omega})]^{-1}$  reads as

$$\begin{aligned} \hat{\Lambda}^\pm(\hat{\omega}) &:= D_{\mathcal{P}}(\hat{\beta})D_{\mathcal{P}}^{-1}(\hat{\alpha}) \pm \sqrt{gD_{\mathcal{P}}(\hat{h})}, & \hat{\Lambda}(\hat{\omega}) &:= \text{diag}\{\hat{\Lambda}^+(\hat{\omega}), \hat{\Lambda}^-(\hat{\omega})\}, \\ \hat{T}(\hat{\omega}) &:= \begin{pmatrix} \mathbf{1} & \mathbf{1} \\ \hat{\Lambda}^+(\hat{\omega}) & \hat{\Lambda}^-(\hat{\omega}) \end{pmatrix}, & \mathcal{V} &:= \text{diag}\{V, V\}, \end{aligned}$$

182 while  $D_{\mathcal{P}}$  results of the eigenvalue decomposition of  $\mathcal{P}$  in Lemma 1. As entropy-entropy flux pair we  
 183 obtain  $(\eta, \mu) := (\eta_1 + \eta_2, \mu_1 + \mu_2)(\hat{u})$  with

$$(3.5) \quad \begin{aligned} \eta_1(\hat{u}) &:= \frac{g}{2} \|\hat{h}\|_2^2 & \text{and} & \quad \eta_2(\hat{u}) := \tilde{\eta}_2(\hat{\mathcal{Y}}^{-1}(\hat{u})) := \frac{1}{2} \|\hat{\beta}\|_2^2, \\ \mu_1(\hat{u}) &:= g\hat{h}^T \hat{q} & \text{and} & \quad \mu_2(\hat{u}) := \tilde{\mu}_2(\hat{\mathcal{Y}}^{-1}(\hat{u})) := \frac{1}{2} \hat{\beta}^T \mathcal{P}_1(\hat{\omega}) \hat{\beta}. \end{aligned}$$

184

**4. Construction of entropy conservative numerical fluxes.** This is the main part of this current work. We will construct symmetric, consistent, entropy-conservative numerical two-point fluxes according to [50, 51]. Therefore, we need to remind the flux function (3.4) to compute the flux potential. We denote again by  $v$  the entropy variable and  $\mu$  is the entropy flux. Then, the flux potential is defined through

$$\psi(v) := \langle v, f(v) \rangle - \mu(u(v)).$$

185 To construct the numerical flux, we have to express the above expression in terms according to the  
 186 used variables. Therefore, we need the entropy variable  $D_{\hat{u}}\eta(\hat{u})$  expressed in conservative variables. We  
 187 recall Definition 4 and get

$$(4.1) \quad D_{\hat{v}}\eta(\hat{v}) = \left( g\hat{h}^T - \frac{1}{2}\hat{v}^{2T}, \hat{v}^T \right) := (v_1^T, v_2^T), \quad \text{with } v_1, v_2 \in \mathbb{R}^{K+1},$$

188 which leads us to

$$(4.2) \quad \hat{h} = \frac{v_1 + \frac{1}{2}v_2^2}{g}, \quad \hat{h} \in \mathbb{R}^{K+1}.$$

189 Note that  $v_1, v_2$  are vectors and by a slide abuse of notation we denote  $v_2^2$  to express as well a vector.  
 190 Then, the sum is well-defined. This definition helps us to treat the vector-valued expression similar  
 191 to the deterministic case in a component-wise sense. For further computations, we need to put the  
 192 following property down on  $v_2^2$ .

193 **Lemma 6.** *It holds for the in Definition 4 introduced velocity  $v_2 = \hat{v} = \mathcal{P}^{-1}(\hat{\alpha})\hat{\beta}$  with its particularly  
 194 defined square  $v_2^2 = \hat{v}^2 = \mathcal{P}_2(\hat{\omega})\hat{\beta}$  for every  $\gamma \in \mathbb{R}^{k+1}$ :  $(v_2^2)^T \mathcal{P}(\gamma)v_2 = v_2^T \mathcal{P}(\gamma)v_2^2$ .*

*Proof.* The poof is simply calling the definitions and applying property three from the  $\mathcal{A}gPC$  bases  
 1. We get

$$(v_2^2)^T \mathcal{P}(\gamma)v_2 = \hat{\beta}^T \mathcal{P}^{-2}(\hat{\alpha}) \mathcal{P}(\hat{\beta}) \mathcal{P}(\gamma) \mathcal{P}^{-1}(\hat{\alpha}) \hat{\beta} = \hat{\beta} \mathcal{P}^{-1}(\hat{\alpha}) \mathcal{P}(\gamma) \mathcal{P}(\hat{\beta}) \mathcal{P}^{-2}(\hat{\alpha}) \hat{\beta} = v_2^T \mathcal{P}(\gamma)v_2^2. \quad \blacksquare$$

We insert now this formulation of  $\hat{h}$  (4.2) into the flux function. So we have the flux function in terms of the entropy variables. This allows us to go on with the construction. So, we receive

$$\hat{f}_1(\hat{u}(v)) = \left( \begin{array}{c} g\mathcal{P}\left(\frac{v_1 + \frac{1}{2}v_2^2}{g}\right)v_2 \\ \frac{1}{2}g\left(\frac{v_1 + \frac{1}{2}v_2^2}{g} * \frac{v_1 + \frac{1}{2}v_2^2}{g}\right) \end{array} \right) = \frac{1}{g} \left( \begin{array}{c} \mathcal{P}\left(v_1 + \frac{1}{2}v_2^2\right)v_2 \\ \frac{1}{2}\mathcal{P}\left(v_1 + \frac{1}{2}v_2^2\right)\left(v_1 + \frac{1}{2}v_2^2\right) \end{array} \right)$$

and

$$\hat{f}_2(\hat{u}(v)) = \left( \begin{array}{c} 0 \\ \frac{v_1 + \frac{1}{2}v_2^2}{g} * v \end{array} \right) = \frac{1}{g} \left( \begin{array}{c} 0 \\ \mathcal{P}\left(v_1 + \frac{1}{2}v_2^2\right)v_2^2 \end{array} \right).$$



We apply the variable  $v$  from (4.1) on our entropy flux  $\mu$  (3.5) and by reformulation, we get

$$\begin{aligned}\mu(\hat{u}) &= g\hat{h}^T\hat{q} + \frac{1}{2}\hat{\beta}^T\mathcal{P}_1(\hat{\omega})\hat{\beta} \stackrel{*}{=} g\hat{h}^T\mathcal{P}(\hat{h})v_2 + \frac{1}{2}\hat{\beta}^T\mathcal{P}(\hat{\beta})\mathcal{P}^{-1}(\hat{\alpha})\hat{\beta} \\ &= g\hat{h}^T\mathcal{P}(\hat{h})v_2 + \frac{1}{2}(\hat{\beta} * \hat{\beta})v_2 = g\hat{h}^T\mathcal{P}(\hat{h})v_2 + \frac{1}{2}\left(v_2^2\right)^T \mathcal{P}(\hat{h})v_2.\end{aligned}$$

For  $*$ , we apply for the first term that  $\hat{v}^T(\hat{\omega})\mathcal{P}(\hat{h}) = (\hat{\alpha} * \hat{\beta})^T$  holds and for the second one, we use just the definition of  $\mathcal{P}_1(\hat{\omega})$ . The next line follows from Definition 4. The last follows from this short computation

$$\hat{\beta} * \hat{\beta} = \mathcal{P}^2(\hat{\alpha})\mathcal{P}^{-2}(\hat{\alpha})\mathcal{P}(\hat{\beta})\hat{\beta} = \mathcal{P}(\hat{h})\mathcal{P}(\hat{\beta})\mathcal{P}^{-2}(\hat{\alpha})\hat{\beta} = \mathcal{P}(\hat{h})v_2^2 = \left(v_2^2\right)^T \mathcal{P}(\hat{h}).$$

So we apply the expression of  $\hat{h}$  in entropy variables (4.2), and receive the entropy flux  $\mu$  in entropy variables. It is given through

$$\mu(\hat{u}(v)) = \left(v_1^T + \frac{1}{2}v_2^2\right) \mathcal{P}\left(\frac{v_1 + \frac{1}{2}v_2^2}{g}\right)v_2 + \frac{1}{2g}\left(v_2^2\right)^T \mathcal{P}\left(v_1 + \frac{1}{2}v_2^2\right)v_2.$$

195

For further simplification, we use that the argument appears linear in every entry of  $\mathcal{P}$

$$\mathcal{P}\left(v_1 + \frac{1}{2}v_2^2\right)v_2 = \left(\mathcal{P}(v_1) + \frac{1}{2}\mathcal{P}(v_2^2)\right)v_2 = \mathcal{P}(v_1)v_2 + \frac{1}{2}\mathcal{P}(v_2^2)v_2.$$

Following this scheme, we get

$$\hat{f}(\hat{u}(v)) = \frac{1}{g}\left(\begin{array}{c} \mathcal{P}(v_1)v_2 + \frac{1}{2}\mathcal{P}(v_2^2)v_2 \\ \frac{1}{2}\mathcal{P}(v_1)v_1 + \frac{3}{2}\mathcal{P}(v_1)v_2^2 + \frac{5}{8}\mathcal{P}(v_2^2)v_2^2 \end{array}\right).$$

**4.1. Flux potential.** Due to our considerations before, we are now able to construct an explicit formula for the flux potential in component-wise formulations. This leads to the foundation of our flux construction later. We first derive a general formula for the flux potential. From the condition  $\psi = \mathbf{v}^T\hat{\mathbf{f}} - \mu$ , we obtain by simple calculations

$$\begin{aligned}\psi &= \frac{1}{g}\mathbf{v}^T\left(\begin{array}{c} \mathcal{P}(v_1)v_2 + \frac{1}{2}\mathcal{P}(v_2^2)v_2 \\ \frac{1}{2}\mathcal{P}(v_1)v_1 + \frac{3}{2}\mathcal{P}(v_1)v_2^2 + \frac{5}{8}\mathcal{P}(v_2^2)v_2^2 \end{array}\right) \\ &\quad - \frac{1}{g}\left(v_1^T\mathcal{P}(v_1)v_2 + \frac{1}{2}(v_2^2)^T\mathcal{P}(v_1)v_2 + v_1^T\frac{1}{2}\mathcal{P}(v_2^2)v_2 + \frac{1}{4}(v_2^2)^T\mathcal{P}(v_2^2)v_2\right) \\ &\quad - \frac{1}{2g}\left(\left(v_2^2\right)^T \mathcal{P}(v_1)v_2 + \frac{1}{2}\left(v_2^2\right)^T \mathcal{P}(v_2^2)v_2\right) \\ &= \frac{1}{g}\left(v_1^T\mathcal{P}(v_1)v_2 + \frac{1}{2}v_1^T\mathcal{P}(v_2^2)v_2 + \frac{1}{2}v_2^T\mathcal{P}(v_1)v_1 + \frac{3}{2}v_2^T\mathcal{P}(v_1)v_2^2 + \frac{5}{8}v_2^T\mathcal{P}(v_2^2)v_2^2\right. \\ &\quad \left.- \left(v_1^T\mathcal{P}(v_1)v_2 + \frac{1}{2}(v_2^2)^T\mathcal{P}(v_1)v_2 + \frac{1}{2}v_1^T\mathcal{P}(v_2^2)v_2\right.\right. \\ &\quad \left.\left.+ \frac{1}{4}(v_2^2)^T\mathcal{P}(v_2^2)v_2 + \frac{1}{2}(v_2^2)^T\mathcal{P}(v_1)v_2 + \frac{1}{4}(v_2^2)^T\mathcal{P}(v_2^2)v_2\right)\right)\end{aligned}$$

$$= \frac{1}{2g} \left( v_2^T \mathcal{P}(v_1) v_1 + v_2^T \mathcal{P}(v_1) v_2^2 + \frac{1}{4} v_2^T \mathcal{P}(v_2^2) v_2^2 \right) = \frac{1}{2g} \left( v_2^T (v_1 * v_1) + v_2^T (v_1 * v_2^2) + \frac{1}{4} v_2^T (v_2^2 * v_2^2) \right).$$

196 Now we can formulate the following theorem which gives us an explicit expression of the flux  
197 potential.

198 **Theorem 7.** *The potential  $\psi$  for different dimensions  $K$  can be explicitly written as*

$$(4.3) \quad \psi = \frac{1}{2g} \left( \sum_{i,j,k=0}^K v_{2_i} v_{1_j} v_{1_k} \langle \phi_i \phi_j \phi_k \rangle + \sum_{i,j,k=0}^K v_{2_i} v_{1_j} v_{2_k}^2 \langle \phi_i \phi_j \phi_k \rangle + \frac{1}{4} \sum_{i,j,k=0}^K v_{2_i} v_{2_j}^2 v_{2_k}^2 \langle \phi_i \phi_j \phi_k \rangle \right).$$

199

*Proof.* We remind the matrix formulation of the Galerkin product (2.8). Then we consider formulation (4.1), take the first summand and apply basic matrix-vector or rather a vector vector multiplication

$$v_2^T \mathcal{P}(v_1) v_1 = (v_{2_1}, \dots, v_{2_K}) \left( \sum_{k=0}^K v_{1_k} M_k^K \right) \begin{pmatrix} v_{1_1} \\ \vdots \\ v_{1_K} \end{pmatrix} = \sum_{k,i,j=0}^K v_{2_i} v_{1_k} v_{1_j} M_{k_{ij}} = \sum_{i,j,k=0}^K v_{2_i} v_{1_j} v_{1_k} \langle \phi_i \phi_j \phi_k \rangle.$$

200 Analogous calculations for the remaining summands lead us to the desired result. ■

Having the flux potential, we can now follow [37] to obtain an entropy-conservative numerical flux. We denote with  $\bar{v} := \frac{v(+)+v(-)}{2}$  the mean value and  $[[v]] := v(+)-v(-)$  the jump between two states. To receive an entropy conservative numerical flux, it needs to fulfil the equality in (2.3), i.e.

$$[[v]] \cdot f^{\text{num}} = [[\psi]].$$

201 Therefore, we need to identify  $[[\psi]]$ , which is not unique here. To derive a formulation, we use the  
202 discrete analogue of the product rule  $[[v_i v_j]] = \bar{v}_i [[v_j]] + [[v_i]] \bar{v}_j$ . Applying our choice of averaging to  $\psi$ ,  
203 we obtain

$$(4.4) \quad \begin{aligned} [[\psi]] &= \frac{1}{2g} \left( [[v_2^T (v_1 * v_1)]] + [[v_2^T (v_1 * v_2^2)]] + \frac{1}{4} [[v_2^T (v_2^2 * v_2^2)]] \right) \\ &= \frac{1}{2g} \left( \sum_{i,j,k=0}^K [[v_{2_i} v_{1_j} v_{1_k}]] \langle \phi_i \phi_j \phi_k \rangle + \sum_{i,j,k=0}^K [[v_{2_i} v_{1_j} v_{2_k}^2]] \langle \phi_i \phi_j \phi_k \rangle + \frac{1}{4} \sum_{i,j,k=0}^K [[v_{2_i} v_{2_j}^2 v_{2_k}^2]] \langle \phi_i \phi_j \phi_k \rangle \right) \\ &= \frac{1}{2g} \left( \sum_{i,j,k=0}^K \left( [[v_{2_i} v_{1_j} v_{1_k}]] + [[v_{2_i} v_{1_j} v_{2_k}^2]] + \frac{1}{4} [[v_{2_i} v_{2_j}^2 v_{2_k}^2]] \right) \langle \phi_i \phi_j \phi_k \rangle \right) \\ &= \frac{1}{2g} \left( \sum_{i,j,k=0}^K \left( \bar{v}_{2_i} \bar{v}_{1_k} [[v_{1_j}]] + \bar{v}_{2_i} \bar{v}_{1_j} [[v_{1_k}]] + [[v_{2_i}]] \bar{v}_{1_i} \bar{v}_{1_k} + [[v_{1_j}]] \bar{v}_{2_i} \bar{v}_{2_k}^2 + \bar{v}_{1_j} [[v_{2_i}]] \bar{v}_{2_k}^2 \right. \right. \\ &\quad \left. \left. + 2 \bar{v}_{1_j} \bar{v}_{2_i} [[v_{2_k}]] \bar{v}_{2_k} + \frac{1}{4} [[v_{2_i}]] \bar{v}_{2_j}^2 \bar{v}_{2_k}^2 + \frac{1}{2} \bar{v}_{2_i} \bar{v}_{2_j} \bar{v}_{2_k}^2 [[v_{2_j}]] + \frac{1}{2} \bar{v}_{2_i} \bar{v}_{2_k} \bar{v}_{2_j}^2 [[v_{2_k}]] \right) \langle \phi_i \phi_j \phi_k \rangle \right) \\ &= \frac{1}{2g} \left( \sum_{i,j,k=0}^K \left( [[v_{1_j}]] (\bar{v}_{2_i} \bar{v}_{1_k} + \bar{v}_{2_i} \bar{v}_{2_k}^2) + [[v_{1_k}]] \bar{v}_{1_j} \bar{v}_{2_i} + [[v_{2_i}]] (\bar{v}_{1_j} \bar{v}_{1_k} + \bar{v}_{1_j} \bar{v}_{2_k}^2 + \frac{1}{4} \bar{v}_{2_j}^2 \bar{v}_{2_k}^2) \right. \right. \\ &\quad \left. \left. + [[v_{2_k}]] (2 \bar{v}_{1_j} \bar{v}_{2_i} \bar{v}_{2_k} + \frac{1}{2} \bar{v}_{2_i} \bar{v}_{2_k} \bar{v}_{2_j}^2) + [[v_{2_j}]] \frac{1}{2} \bar{v}_{2_i} \bar{v}_{2_j} \bar{v}_{2_k}^2 \right) \langle \phi_i \phi_j \phi_k \rangle \right). \end{aligned}$$

204 *Remark 4.1.* In Appendix A.1 an explicit representation for  $K \in \{0, 1, 2\}$  determined with a straight-  
 205 forward calculation compared to the results obtained by use of Theorem 4.3 and expression (4.4) is  
 206 given. Here, we like to point out that for  $K = 0$ , we end up with the purely determined flux potential  
 207 as described and used in [43]. Therefore, our calculation is obviously in accordance with the purely  
 208 deterministic case.

209 **4.2. Numerical fluxes.** Finally, we can construct entropy conservative numerical fluxes from con-  
 210 dition (2.3). We reformulation (2.3) to  $[[v_1, v_2]] \cdot \begin{pmatrix} f_1^{\text{num}} \\ f_2^{\text{num}} \end{pmatrix} = [[\psi]]$ . and search for the two parts.

211 There are many possibilities to choose such a numerical flux. We require the condition in a way  
 212 where we split  $[[\psi]]$  in summands depending on  $[[v_1]]$  and  $[[v_2]]$ . We get for the part depending on  $[[v_1]]$

$$(4.5) \quad \begin{aligned} [[\psi_1]] &= \frac{1}{2g} \left( \sum_{i,j,k=0}^K \left( [[v_{1_j}]] (\overline{v_{2_i} v_{1_k}} + \overline{v_{2_i} v_{2_k}^2}) + [[v_{1_k}]] \overline{v_{1_j} v_{2_i}} \right) \langle \phi_i \phi_j \phi_k \rangle \right. \\ &= \frac{1}{2g} \left( \sum_{j=0}^K [[v_{1_j}]] \sum_{i,k=0}^K \overline{v_{2_i} v_{1_k}} + \overline{v_{2_j} v_{2_k}^2} + \sum_{k=0}^K [[v_{1_k}]] \sum_{i,j=0}^K \overline{v_{1_j} v_{2_i}} \right) \langle \phi_i \phi_j \phi_k \rangle. \end{aligned}$$

An indices transformation leads us to

$$[[\psi_1]] = \frac{1}{2g} \sum_{n=0}^K [[v_{1_n}]] \sum_{i,j=0}^K \left( \overline{v_{1_j} v_{2_i}} + \overline{v_{2_i} v_{1_j}} + \overline{v_{2_i} v_{2_j}^2} \right) \langle \phi_i \phi_j \phi_n \rangle.$$

Additionally to that, we have vectors  $v_1, v_2 \in \mathbb{R}^{K+1}$ , so we get through the definition of the scalar product the sum  $[[v_1]] \cdot f_1^{\text{num}} = \sum_{n=0}^K v_{1_n} f_{1_n}^{\text{num}}$ . For simplicity, we choose the approach where we consider every single  $f_{1_n}^{\text{num}}$ . Thus, we have the first component of our flux

$$\begin{aligned} [[v_{1_n}]] f_{1_n}^{\text{num}} &= [[v_{1_n}]] \frac{1}{2g} \sum_{i,j=0}^K \left( \overline{v_{1_j} v_{2_i}} + \overline{v_{2_i} v_{1_j}} + \overline{v_{2_i} v_{2_j}^2} \right) \langle \phi_i \phi_j \phi_n \rangle \\ \Leftrightarrow f_{1_n}^{\text{num}} &= \frac{1}{2g} \sum_{i,j=0}^K \left( \overline{v_{1_j} v_{2_i}} + \overline{v_{2_i} v_{1_j}} + \overline{v_{2_i} v_{2_j}^2} \right) \langle \phi_i \phi_j \phi_n \rangle. \end{aligned}$$

For the second part including  $[[v_2]]$ , we have

$$\begin{aligned} [[\psi_2]] &= \frac{1}{2g} \sum_{i,j,k=0}^K \left( [[v_{2_i}]] (\overline{v_{1_j} v_{1_k}} + \overline{v_{1_j} v_{2_k}^2} + \frac{1}{4} \overline{v_{2_j}^2 v_{2_k}^2}) + [[v_{2_k}]] (2\overline{v_{1_j} v_{2_i} v_{2_k}} \right. \\ &\quad \left. + \frac{1}{2} \overline{v_{2_i} v_{2_k} v_{2_j}^2}) + [[v_{2_j}]] \frac{1}{2} \overline{v_{2_i} v_{2_j} v_{2_k}^2} \right) \langle \phi_i \phi_j \phi_k \rangle, \end{aligned}$$

which leads to variable transformation to

$$\begin{aligned} [[v_{2_n}]] f_{2_n}^{\text{num}} &= [[v_{2_n}]] \frac{1}{2g} \sum_{i,j=0}^K \left( \overline{v_{1_j} v_{1_i}} + \overline{v_{1_j} v_{2_i}^2} + 2\overline{v_{1_j} v_{2_i} v_{2_n}} + \frac{1}{4} \overline{v_{2_j}^2 v_{2_i}^2} + \overline{v_{2_i} v_{2_n} v_{2_j}^2} \right) \langle \phi_i \phi_j \phi_n \rangle \\ \Leftrightarrow f_{2_n}^{\text{num}} &= \frac{1}{2g} \sum_{i,j=0}^K \left( \overline{v_{1_j} v_{1_i}} + \overline{v_{1_j} v_{2_i}^2} + 2\overline{v_{1_j} v_{2_i} v_{2_n}} + \frac{1}{4} \overline{v_{2_j}^2 v_{2_i}^2} + \overline{v_{2_i} v_{2_n} v_{2_j}^2} \right) \langle \phi_i \phi_j \phi_n \rangle. \end{aligned}$$

213 With this, we have finally constructed our entropy-conservative numerical flux and can formulate the  
214 following theorem.

**Theorem 8.** *Under the above considerations, a numerical entropy conservative flux for the SG-SW system is given in close formula for each component via  $f^{\text{num}} = (f_{1_0}^{\text{num}}, \dots, f_{1_K}^{\text{num}}, f_{2_0}^{\text{num}}, \dots, f_{2_K}^{\text{num}})^T$  with*

$$\begin{pmatrix} f_{1_n}^{\text{num}} \\ f_{2_n}^{\text{num}} \end{pmatrix} = \frac{1}{2g} \sum_{i,j=0}^n \left( \frac{2\overline{v_{1_j}} \overline{v_{2_i}} + \overline{v_{2_i} v_{2_j}^2}}{\overline{v_{1_j} v_{1_i}} + \overline{v_{1_j}} \overline{v_{2_i}^2}} + \frac{1}{4} \frac{\overline{v_{2_j}^2 v_{2_i}^2}}{\overline{v_{2_j}} \overline{v_{2_i}}} + 2\overline{v_{1_j}} \overline{v_{2_i}} \overline{v_{2_n}} + \overline{v_{2_i}} \overline{v_{2_n} v_{2_j}^2} \right) \langle \phi_i \phi_j \phi_n \rangle.$$

To get finally an explicit expression, we insert the mean value in in (8) and get for  $f_1^{\text{num}}$ :

$$\begin{aligned} 2g f_{1_{i,j,n}}^{\text{num}} &= \left( 2\overline{v_{1_j}} \overline{v_{2_i}} + \overline{v_{2_i} v_{2_j}^2} \right) \langle \phi_i \phi_j \phi_n \rangle \\ &= \left( 2 \frac{v_{1_{j-}} + v_{1_{j+}}}{2} \frac{v_{2_{i-}} + v_{2_{i+}}}{2} + \frac{v_{2_{i-}} v_{2_{j-}}^2 + v_{2_{i+}} v_{2_{j+}}^2}{2} \right) \langle \phi_i \phi_j \phi_n \rangle \\ &= \frac{v_{1_{j-}} v_{2_{i-}} + v_{1_{j-}} v_{2_{i+}} + v_{1_{j+}} v_{2_{i-}} + v_{1_{j+}} v_{2_{i+}} + v_{2_{i-}} v_{2_{j-}}^2 + v_{2_{i+}} v_{2_{j+}}^2}{2} \langle \phi_i \phi_j \phi_n \rangle, \end{aligned}$$

where we obtain for the second part

$$\begin{aligned} 2g f_{2_{i,j,n}}^{\text{num}} &= \left( \frac{\overline{v_{1_j} v_{1_i}} + \overline{v_{1_j}} \overline{v_{2_i}^2}}{\overline{v_{1_j} v_{1_i}} + \overline{v_{1_j}} \overline{v_{2_i}^2}} + \frac{1}{4} \frac{\overline{v_{2_j}^2 v_{2_i}^2}}{\overline{v_{2_j}} \overline{v_{2_i}}} + 2\overline{v_{1_j}} \overline{v_{2_i}} \overline{v_{2_n}} + \overline{v_{2_i}} \overline{v_{2_n} v_{2_j}^2} \right) \langle \phi_i \phi_j \phi_n \rangle \\ &= \left( \frac{v_{1_{j+}} v_{1_{i+}} + v_{1_{j-}} v_{1_{i-}}}{2} + \frac{v_{1_{j+}} + v_{1_{j-}}}{2} \frac{v_{2_{i+}}^2 + v_{2_{i-}}^2}{2} + \frac{1}{4} \frac{v_{2_{i+}}^2 v_{2_{j+}}^2 + v_{2_{i-}}^2 v_{2_{j-}}^2}{2} \right. \\ &\quad \left. + 2 \frac{v_{1_{j+}} + v_{1_{j-}}}{2} \frac{v_{2_{i+}} + v_{2_{i-}}}{2} \frac{v_{2_{n+}} + v_{2_{n-}}}{2} + \frac{v_{2_{i+}} + v_{2_{i-}}}{2} \frac{v_{2_{n+}} + v_{2_{n-}}}{2} \frac{v_{2_{j+}}^2 + v_{2_{j-}}^2}{2} \right) \langle \phi_i \phi_j \phi_n \rangle \\ &= \frac{1}{2} \left( (v_{1_{j+}} v_{1_{i+}} + v_{1_{j-}} v_{1_{i-}}) + \frac{1}{2} (v_{1_{j+}} v_{2_{i+}}^2 + v_{1_{j+}} v_{2_{i-}}^2 + v_{1_{j-}} v_{2_{i+}}^2 + v_{1_{j-}} v_{2_{i-}}^2) \right. \\ &\quad \left. + \frac{1}{4} (v_{2_{j+}}^2 v_{2_{i+}}^2 + v_{2_{j-}}^2 v_{2_{i-}}^2) \right. \\ &\quad \left. + \frac{1}{2} (v_{1_{j+}} v_{2_{i+}} v_{2_{n+}} + v_{1_{j+}} v_{2_{i-}} v_{2_{n+}} + v_{1_{j-}} v_{2_{i+}} v_{2_{n+}} + v_{1_{j-}} v_{2_{i-}} v_{2_{n+}} \right. \\ &\quad \left. + v_{1_{j+}} v_{2_{i+}} v_{2_{n-}} + v_{1_{j+}} v_{2_{i-}} v_{2_{n-}} + v_{1_{j-}} v_{2_{i+}} v_{2_{n-}} + v_{1_{j-}} v_{2_{i-}} v_{2_{n-}}) \right. \\ &\quad \left. + \frac{1}{4} (v_{2_{i+}} v_{2_{n+}} v_{2_{j+}}^2 + v_{2_{i+}} v_{2_{n-}} v_{2_{j+}}^2 + v_{2_{i-}} v_{2_{n+}} v_{2_{j+}}^2 + v_{2_{i-}} v_{2_{n-}} v_{2_{j+}}^2 \right. \\ &\quad \left. + v_{2_{i+}} v_{2_{n+}} v_{2_{j-}}^2 + v_{2_{i+}} v_{2_{n-}} v_{2_{j-}}^2 + v_{2_{i-}} v_{2_{n+}} v_{2_{j-}}^2 + v_{2_{i-}} v_{2_{n-}} v_{2_{j-}}^2) \right) \langle \phi_i \phi_j \phi_n \rangle. \end{aligned}$$

215 Before we apply this flux in our numerical scheme, we give the following example for explanation.

**Example 9.** *If  $K = 0$ , we are again in the purely deterministic case. By direct calculations, we obtain*

$$f^{\text{num}} = \begin{pmatrix} f_{1_0}^{\text{num}} \\ f_{2_0}^{\text{num}} \end{pmatrix} = \frac{1}{2g} \begin{pmatrix} 2\overline{v_1} \overline{v_2} + \overline{v_2^3} \\ \overline{v_1^2} + \overline{v_1} \overline{v_2^2} + \frac{1}{4} \overline{v_2^4} + 2\overline{v_1} \overline{v_2^2} + \overline{v_2^2} \overline{v_2^2} \end{pmatrix}.$$

This is exactly the flux described in [43] with parameters  $a_1 = a_2 = 1$ . This can be also seen with the explicit representation, where we obtain

$$f_1^{\text{num}} = \frac{1}{2g} \left( v_{1-} v_{2-} + v_{1-} v_{2+} + v_{1+} v_{2-} + v_{1+} v_{2+} + v_{2-}^3 + v_{2+}^3 \right)$$

for the first part and

$$\begin{aligned} f_2^{\text{num}} &= \frac{1}{2g} \left( \frac{1}{2} (v_{1+}^2 + v_{1-}^2) + \frac{1}{4} (v_{1+} v_{2+}^2 + v_{1+} v_{2-}^2 + v_{1-} v_{2+}^2 + v_{1-} v_{2-}^2) \right. \\ &\quad + \frac{1}{8} (v_{2+}^4 + v_{2-}^4) + \frac{1}{4} (v_{1+} v_{2+}^2 + v_{1+} v_{2-} v_{2+} + v_{1-} v_{2+}^2 \\ &\quad + v_{1-} v_{2-} v_{2+} + v_{1+} v_{2+} v_{2-} + v_{1+} v_{2-}^2 + v_{1-} v_{2+} v_{2-} + v_{1-} v_{2-}^2) \\ &\quad \left. + (v_{2+}^4 + v_{2+}^3 v_{2-} + v_{2-} v_{2+}^3 + v_{2-}^2 v_{2+}^2 + v_{2+}^2 v_{2-}^2 + v_{2+} v_{2-}^3 + v_{2-}^3 v_{2+} + v_{2-}^4) \right) \\ &= \frac{1}{2} (v_{1+}^2 + v_{1-}^2) + \frac{1}{2} (v_{1+} v_{2+}^2 + v_{1+} v_{2-}^2 + v_{1-} v_{2+}^2 + v_{1-} v_{2-}^2 + v_{1+} v_{2-} v_{2+} + v_{1-} v_{2-} v_{2+}) \\ &\quad + \frac{1}{4} (v_{2+}^4 + v_{2-}^4 + v_{2+}^3 v_{2-} + v_{2-}^3 v_{2+} + v_{2-}^2 v_{2+}^2) \end{aligned}$$

for the second one. Again this is the same one as in [43] with the selection of  $a_1 = a_2 = 1$ .

By selecting another averaging procedure, we would have delivered another parameter form. Our study is therefore consistent with the purely deterministic case. For  $K \in \{1, 2\}$ , explicit formulas can be found in the appendix A.2.

In the following section, we have finally constructed entropy-conservative two-point fluxes for our SG-SW system. The idea is based on the development of an entropy flux potential and using condition (2.3). However, we have not included bottom topography in our investigation up to this point. A possible way including it is described in Appendix C.

**5. Numerical results.** For the numerical experiments, we use *Julia* [5] with the numerical simulation framework *Trixi* [44, 47]. Several entropy conservative/dissipative high-order schemes can be found in *Trixi.jl*, in particular the DGSEM with flux differencing introduced in Section 2.1. We apply for the time discretization always the strong-stability preserving Runge-Kutta methods *SSPRK33* method [11]. In this work, we focus on purely academic test cases as a proof of concept, where we demonstrate the entropy conservation, well-balancing for lake-at-rest and the high-order accuracy of our approach. For the Haar type expansion, we select the Haar wavelets as our basis for the probability space. Therefore, we assume a uniform distribution of the random variable. Due to a new close formula for Haar wavelets [26], we can avoid solving a minimization problem in every step which has normally been done to obtain the Galerkin square root [40]. This also increases the efficiency of our approach. We shortly repeat the definition of the Haar wavelets and some of their main properties.

**Definition 10.** (*Haar Wavelets* [40]). The wavelet system is defined by

$$(5.1) \quad \psi(\xi) := \begin{cases} 1 & \text{if } 0 \leq \xi \leq 1/2, \\ -1 & \text{if } 1/2 \leq \xi < 1, \\ 0 & \text{else,} \end{cases}$$

with

$$\psi_{j,k}(\xi) = 2^{j/2} \psi(2^j \xi - k), \quad j = 0, 1, \dots; \quad k = 0, \dots, 2^j - 1,$$

This yields through a lexicographical order to basis functions

$$\phi_1 = \psi, \quad \phi_2 = \psi_{1,0} \text{ and } \phi_3 = \psi_{1,1}.$$

236 We can develop according to [26] a closed formulation for every gPC mode based on the orthogonal  
237 eigenvalue decomposition  $\mathcal{P}_J(\hat{u}) = \mathcal{H}_J \mathbf{D}_J(\hat{u}) \mathcal{H}_J^T$  with the *classical Haar matrices*

$$(5.2) \quad \mathcal{H}_J = \begin{bmatrix} \mathcal{H}_{J-1} \otimes (1, 1) \\ \mathbf{1} \otimes (1, -1) \end{bmatrix} \quad \text{for } \mathcal{H}_0 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}.$$

238

**Theorem 11.** *The gPC modes  $\hat{\alpha}$ ,  $\hat{\beta}$  and  $\hat{v}$  are for a gPC expansion with Haar wavelets, given through the closed formulas*

$$\hat{\alpha} = \mathcal{H} \mathbf{D}(\hat{h})^{\frac{1}{2}} \mathcal{H}^T \hat{e}_1, \quad \hat{\beta} = \mathcal{H} \mathbf{D}(\hat{h})^{-\frac{1}{2}} \mathbf{D}(\hat{q}) \mathcal{H}^T \hat{e}_1, \quad \hat{v} = \mathcal{H} \mathbf{D}(\hat{h})^{-1} \mathbf{D}(\hat{q}) \mathcal{H}^T \hat{e}_1,$$

239 *with the classical Haar matrices (5.2).*

240 The proof can be found in Appendix B for completeness and was given first up-to-our knowledge in [26].  
241 We are now able to construct numerical test cases. Again, we focus in this paper on purely basic  
242 simulations and consider some generic test cases to give a first proof of concept. More realistic experi-  
243 ments, a comparison and numerical analysis will be done in future works. We give here only results for  
244 selecting  $K = 3$  which denotes the four term series expansion. For simplification, we consider always in  
245 our test the gravitational constant  $g = 1$ . We fix a few further parameters which will not be changed  
246 in our experiments. The mesh on our simulation domain  $[-1, 1]$  is built with an initial refinement of  
247 5, which means the original mesh, consisting of 2 cells, is  $2^5$  times refined, and we obtain a grid of  
248  $2^{5+1} = 64$  cells. We choose for our solver the DGSEM method with polynomials of degree 2 and our  
249 entropy-conservative numerical flux as surface flux and also as volume flux. Therefore, we test here  
250 only for entropy conservation. The initial conditions change for every experiments, but we use periodic  
251 boundary conditions always. We test if our numerical fluxes preserve the *lake at rest* state, study con-  
252 vergence and entropy-conserving properties on the model of a simple wave. Consider first the *lake at*  
253 *rest* state. For numerical methods of SW equations, it is important to preserve this steady state which  
254 is referred as well as well-balancing property<sup>1</sup>. It means, that in case of a flat, not moving water surface  
255 no velocity will occur over time.

**Experiment 11.1.** *Lake at rest.* We consider the initial conditions

$$h_0 = 6, \quad h_1 = 0.8, \quad h_2 = 0.6, \quad h_3 = 0.577, \quad q_0 = q_1 = q_2 = q_3 = 0,$$

256 *without any velocity, observed until  $T = 0.5$  with time step  $\Delta t = 10^{-3}$ . The initial conditions are chosen*  
257 *according to the uniform distribution  $\mathcal{U}(4, 8)$  following [24]. So  $h_0$  describes the expected value and the*  
258 *sum over the squares of the higher coefficients, the variance (2.2).*

259 We observe in Figure 1 that neither in the velocity (up to errors in machine precision  $\approx 10^{-16}$ )  
260 nor the water heights any movements can be recognized during our simulations. So, Experiment 11.1  
261 confirms our result. The here developed method preserves the steady state and is well-balanced.  
262 In the next test, we consider some variations in water height and momentum.

---

<sup>1</sup>We refer to [32] and references therein for more information about well-balancing and capturing further equilibria.

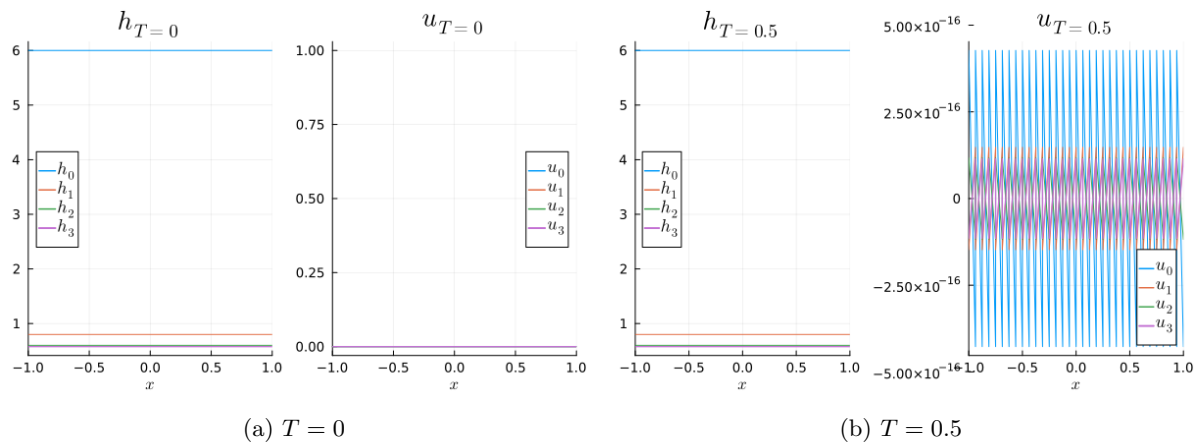


Figure 1: Experiment 11.1

**Experiment 11.2.** We start with a flat water surface and model a sinus wave on it, represented through the following initial conditions

$$h_0 = 6, \quad h_1 = 0.8, \quad h_2 = 0.6, \quad h_3 = 0.577, \quad q_0 = q_1 = q_2 = q_3 = \frac{1}{2} \sin(\pi x).$$

263 Again, the initial conditions are derived from a uniform distribution  $\mathcal{U}(4, 8)$  following [24]. The water  
 264 starts moving over time, which can be observed in Figure 2 but no discontinuities are built.

265 We take a look at the entropy. We aimed for an entropy conservative method which means we expect  
 266 no change in entropy over time. We integrate the time derivative of the entropy over the domain  $\Omega$  in  
 267 every time step and give the plot in Figure 3. We recognize that the change of entropy is in machine  
 268 precision. This verifies numerically that our method is indeed entropy conservative.

269 Finally, in our last test, we want to investigate the high-order accuracy of our DGSEM approach in  
 270 space. Here, we simulate a sinus wave on an already nonflat water surface

**Experiment 11.3.**

$$h_0 = 6 - q_0, \quad h_1 = 0.8 - q_1, \quad h_2 = 0.6 - q_2, \quad h_3 - q_3 = 0.577, \quad q_0 = q_1 = q_2 = q_3 = \sin\left(\frac{\pi x}{2}\right)^2,$$

271 which shows figure 4

272 We consider the errors, referring to the solution of finest mesh  $h_{\text{ref}}$ , in  $L^2$  and  $L^\infty$  norm on our  
 273 computational domain  $\Omega = [-1, 1]$ , where  $N$  denotes the original number of grid cells and  $2N$  the next  
 274 higher refinement.

275 The convergence analysis runs for initial conditions from experiment 11.3 with additional quantities  
 276 time step size  $\Delta t = 10^{-9}$  and final time  $T = 10^{-8}$ . So, we observe 100 time steps. The initial mesh  
 277 refinement is 2, which means the mesh contains 8 cells, and we go over 4 iterations/refinements. The  
 278 time step is chosen this small to guarantee the error of the solver of the time-dependent ODE will not  
 279 mask the error of our DGSEM method for the spatial discretization.

280 The convergence table 5 confirms a third-order experimental order of convergence (EOC). This  
 281 behaviour has been expected and also verified. Similar results can be observed while changing the  
 282 polynomial degree in the solver which gives us always the desired order.



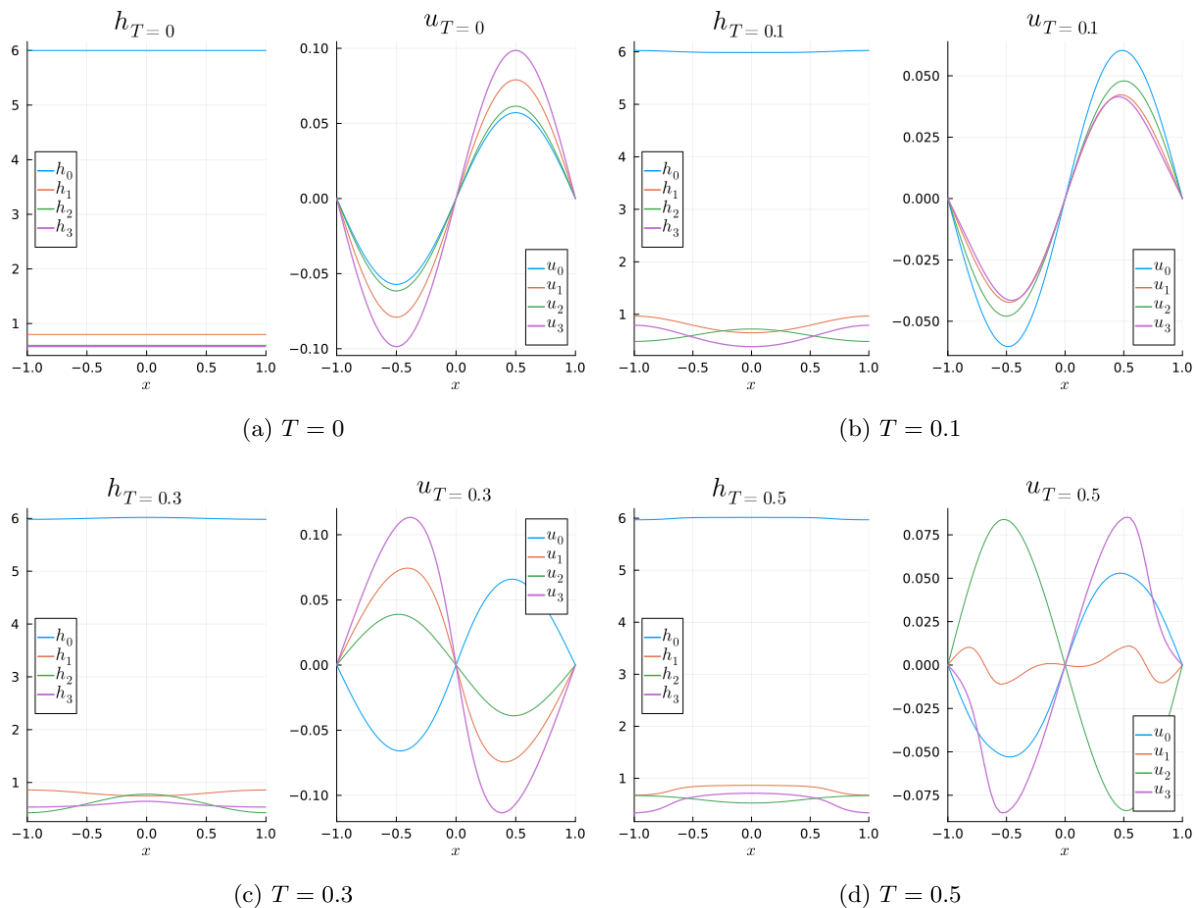


Figure 2: Experiment 11.2

283 **6. Summary and outlook.** In this paper, we have developed an entropy-conservative and well-  
 284 balanced DG method for the shallow water equations with uncertainties. We used the SG approach in  
 285 the context of UQ and by applying the Roe variable transformation, we could re-write our stochastic  
 286 system in a purely deterministic hyperbolic one. Due to recent investigations by Herty and Gerster  
 287 [24], an entropy flux pair is known for this augmented system and we derived from this pair a corre-  
 288 sponding entropy flux potential in closed form. We use this entropy flux potential in the following to  
 289 construct for the first time entropy conservative numerical fluxes for the SG-SW system. By applying  
 290 these fluxes in the DGSEM with flux differencing, we finally obtain an entropy conservative scheme.  
 291 In our first academic numerical experiments, we have considered lake-at-rest, convergence in space and  
 292 entropy behaviours. Our scheme is well-balanced for lake-at-rest, high-order accurate in space and en-  
 293 tropy conservative which was of particular interest. Up to this point, we have considered only academic  
 294 test cases to give proof of concept. In future work, we will extend our investigation. First, we will  
 295 consider also nonzero bottom topography and test our scheme for well-balancing and entropy conserva-  
 296 tion. The next aspect which is already under investigation is the consideration of more advanced tests  
 297 including discontinuities like in stochastic damn-break. Here, we use the entropy dissipative formulation  
 298 by combining our split scheme with entropy dissipative numerical surface fluxes (local Lax-Friedrich,  
 299 etc.). However, also the extension of positivity-preserving limiting strategies will be important if more

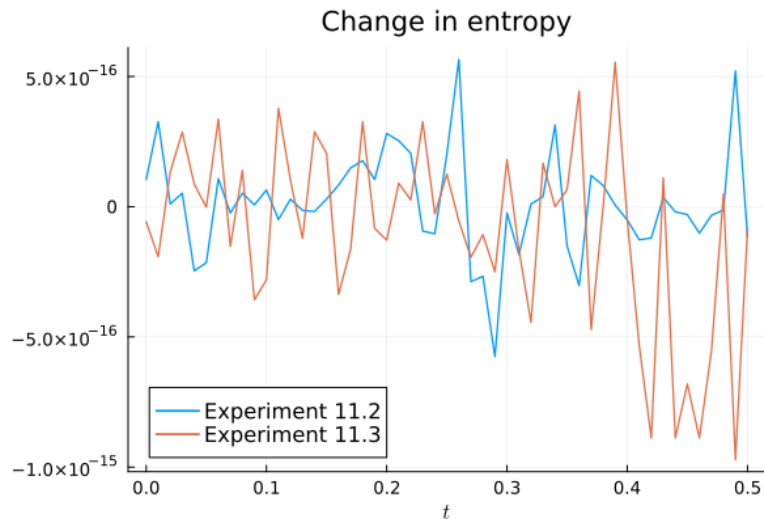


Figure 3: Change in entropy in Experiment 11.2 and Experiment 11.3.

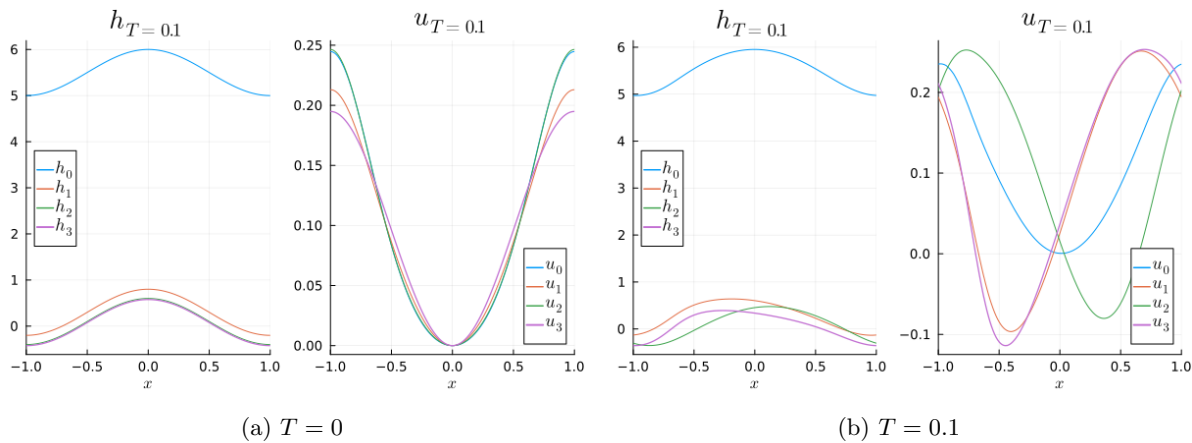


Figure 4: Experiment 11.3

300 advanced/realistic experiments are considered. Additionally, the convergence analysis concerning the  
 301 Galerkin expansion has to be studied and comparison analysis to other techniques [28, 29, 41, 57, 61]  
 302 will be as well considered in future work. Especially the non-intrusive approach from [61] is of particular  
 303 interest. In our intrusive method, all stochastic integrals are calculated exactly before the calculations  
 304 where in [61] a pseudo-spectral ansatz is used with suitable quadrature rules in the stochastic space  
 305 where the underlying deterministic solver in this paper and the one in [61] is the same.  
 306 In this manuscript, we have only considered the well-balancing property with respect to the lake-at-  
 307 rest state. More generalized approaches to ensure other equilibria are also of interest and are already  
 308 investigated in the context of SW with uncertainty in [12, 13].

309 **Acknowledgements.** The authors like to thank Stephan Gerster for some discussion about entropy-  
 310 entropy flux pairs and Haar wavelet expansion. P.Ö. also gratefully acknowledge support of the Guten-  
 311 berg Research College, JGU Mainz.

| N  | $h_0$                |      | $h_1$                |      | $h_2$                |      | $h_3$                |      |
|----|----------------------|------|----------------------|------|----------------------|------|----------------------|------|
|    | error                | EOC  | error                | EOC  | error                | EOC  | error                | EOC  |
| 8  | $7.60 \cdot 10^{-3}$ | —    | $7.60 \cdot 10^{-3}$ | —    | $7.60 \cdot 10^{-3}$ | —    | $7.60 \cdot 10^{-3}$ | —    |
| 16 | $9.76 \cdot 10^{-4}$ | 2.96 | $9.76 \cdot 10^{-4}$ | 2.96 | $9.76 \cdot 10^{-4}$ | 2.96 | $9.76 \cdot 10^{-4}$ | 2.96 |
| 32 | $1.23 \cdot 10^{-4}$ | 2.99 | $1.23 \cdot 10^{-4}$ | 2.99 | $1.23 \cdot 10^{-4}$ | 2.99 | $1.23 \cdot 10^{-4}$ | 2.99 |
| 64 | $1.54 \cdot 10^{-5}$ | 3.00 | $1.54 \cdot 10^{-5}$ | 3.00 | $1.54 \cdot 10^{-5}$ | 3.00 | $1.54 \cdot 10^{-5}$ | 3.00 |

(a) EOC table of  $h$  in  $L^2$ -norm

| N  | $h_0$                |      | $h_1$                |      | $h_2$                |      | $h_3$                |      |
|----|----------------------|------|----------------------|------|----------------------|------|----------------------|------|
|    | error                | EOC  | error                | EOC  | error                | EOC  | error                | EOC  |
| 8  | $1.15 \cdot 10^{-2}$ | —    | $1.15 \cdot 10^{-2}$ | —    | $1.15 \cdot 10^{-2}$ | —    | $1.15 \cdot 10^{-2}$ | —    |
| 16 | $1.77 \cdot 10^{-3}$ | 2.71 | $1.77 \cdot 10^{-3}$ | 2.70 | $1.77 \cdot 10^{-3}$ | 2.70 | $1.77 \cdot 10^{-3}$ | 2.71 |
| 32 | $2.32 \cdot 10^{-4}$ | 2.93 | $2.32 \cdot 10^{-4}$ | 2.93 | $2.32 \cdot 10^{-4}$ | 2.93 | $2.32 \cdot 10^{-4}$ | 2.93 |
| 64 | $2.94 \cdot 10^{-5}$ | 2.98 | $2.95 \cdot 10^{-5}$ | 2.98 | $2.96 \cdot 10^{-5}$ | 2.98 | $2.95 \cdot 10^{-5}$ | 2.98 |

(b) EOC table of  $h$  in  $L^\infty$ -norm

| N  | $q_0$                |      | $q_1$                |      | $q_2$                |      | $q_3$                |      |
|----|----------------------|------|----------------------|------|----------------------|------|----------------------|------|
|    | error                | EOC  | error                | EOC  | error                | EOC  | error                | EOC  |
| 8  | $7.60 \cdot 10^{-3}$ | —    | $7.60 \cdot 10^{-3}$ | —    | $7.60 \cdot 10^{-3}$ | —    | $7.60 \cdot 10^{-3}$ | —    |
| 16 | $9.76 \cdot 10^{-4}$ | 2.96 | $9.76 \cdot 10^{-4}$ | 2.96 | $9.76 \cdot 10^{-4}$ | 2.96 | $9.76 \cdot 10^{-4}$ | 2.96 |
| 32 | $1.23 \cdot 10^{-4}$ | 2.99 | $1.23 \cdot 10^{-4}$ | 2.99 | $1.23 \cdot 10^{-4}$ | 2.99 | $1.23 \cdot 10^{-4}$ | 2.99 |
| 64 | $1.54 \cdot 10^{-5}$ | 3.00 | $1.54 \cdot 10^{-5}$ | 3.00 | $1.54 \cdot 10^{-5}$ | 3.00 | $1.54 \cdot 10^{-5}$ | 3.00 |

(c) EOC table of  $q$  in  $L^2$ -norm

| N  | $q_0$                |      | $q_1$                |      | $q_2$                |      | $q_3$                |      |
|----|----------------------|------|----------------------|------|----------------------|------|----------------------|------|
|    | error                | EOC  | error                | EOC  | error                | EOC  | error                | EOC  |
| 8  | $1.15 \cdot 10^{-2}$ | —    | $1.16 \cdot 10^{-2}$ | —    | $1.16 \cdot 10^{-2}$ | —    | $1.16 \cdot 10^{-2}$ | —    |
| 16 | $1.77 \cdot 10^{-3}$ | 2.71 | $1.77 \cdot 10^{-3}$ | 2.70 | $1.77 \cdot 10^{-3}$ | 2.70 | $1.77 \cdot 10^{-3}$ | 2.70 |
| 32 | $2.32 \cdot 10^{-4}$ | 2.93 | $2.33 \cdot 10^{-4}$ | 2.93 | $2.33 \cdot 10^{-4}$ | 2.93 | $2.33 \cdot 10^{-4}$ | 2.93 |
| 64 | $2.94 \cdot 10^{-5}$ | 2.98 | $3.03 \cdot 10^{-5}$ | 2.94 | $3.02 \cdot 10^{-5}$ | 2.95 | $3.03 \cdot 10^{-5}$ | 2.94 |

(d) EOC table of  $q$  in  $L^\infty$ -normFigure 5: EOC tables for the conservative variables water height  $h$  and momentum  $q$ 

## 312 Appendix A. Explicit representations.

313 In the following, we give for completeness and a better comprehension some examples for the first expansions of the  
 314 flux potential and numerical flux functions. In particular, the numerical flux functions are explicitly constructed. On that  
 315 way, we understand that the formula from Theorem 7 indeed delivers the same results as obtained through straight forward  
 316 calculations.

**A.1. Flux potential.** We will give in the following an explicit representation of the flux potential (4.4) for  $K \in \{0, 1, 2\}$  determined with a straight forward calculation compared to the formula from Theorem 7. Then we do the averaging for these results and compare them to the one obtained by use of (4.4).

In the deterministic case we have no more a vector  $v$  but a scalar. We need it as a control case to prove if our calculations

are consistent with existing results. It leads us to

$$\hat{f}(\hat{u}(v)) = \frac{1}{g} \left( \begin{array}{c} v_1 v_2 + \frac{1}{2} v_2^3 \\ \frac{1}{2} v_1^2 + \frac{3}{2} v_1 v_2^2 + \frac{5}{8} v_2^4 \end{array} \right)$$

for the flux and

$$\psi = \frac{1}{2} v_2 \left( v_1^2 + v_1 v_2^2 + \frac{1}{4} v_2^4 \right),$$

which are the same as in [43].

We remind for  $K = 1$  the original formulation

$$[[\psi]] = \frac{1}{2g} \left( [[v_2^T(v_1 * v_1)]] + [[v_2^T(v_1 * v_2^2)]] + \frac{1}{4} [[v_2^T(v_2^2 * v_2^2)]] \right),$$

and begin with the straight forward calculations. We precompute for the first summand of  $[[\psi]]$

$$\begin{aligned} v_2^T(v_1 * v_1) &= v_2^T \left( \begin{array}{c} v_{1_0}^2 \langle \phi_0^3 \rangle + 2v_{1_0} v_{1_1} \langle \phi_0^2 \phi_1 \rangle + v_{1_1}^2 \langle \phi_0 \phi_1^2 \rangle \\ v_{1_0}^2 \langle \phi_0^2 \phi_1 \rangle + 2v_{1_0} v_{1_1} \langle \phi_1^2 \phi_0 \rangle + v_{1_1}^2 \langle \phi_1^3 \rangle \end{array} \right) \\ &= v_{2_0} v_{1_0}^2 \langle \phi_0^3 \rangle + 2v_{2_0} v_{1_0} v_{1_1} \langle \phi_0^2 \phi_1 \rangle + v_{2_0} v_{1_1}^2 \langle \phi_0 \phi_1^2 \rangle + v_{2_1} v_{1_0}^2 \langle \phi_0^2 \phi_1 \rangle \\ &\quad + 2v_{2_1} v_{1_0} v_{1_1} \langle \phi_1^2 \phi_0 \rangle + v_{2_1} v_{1_1}^2 \langle \phi_1^3 \rangle, \end{aligned}$$

317 which is indeed the same as formula (4.4) delivers. The next step is to carry out the averaging

$$\begin{aligned} [[v_2^T(v_1 * v_1)]] &= [[v_{2_0} v_{1_0}^2]] \langle \phi_0^3 \rangle + 2[[v_{2_0} v_{1_0} v_{1_1}]] \langle \phi_0^2 \phi_1 \rangle + [[v_{2_0} v_{1_1}^2]] \langle \phi_0 \phi_1^2 \rangle \\ &\quad + [[v_{2_1} v_{1_0}^2]] \langle \phi_0^2 \phi_1 \rangle + 2[[v_{2_1} v_{1_0} v_{1_1}]] \langle \phi_1^2 \phi_0 \rangle + [[v_{2_1} v_{1_1}^2]] \langle \phi_1^3 \rangle. \end{aligned}$$

318 For a greater clarity, we will do it for the different parts

$$\begin{aligned} [[v_{2_0} v_{1_0}^2]] &= \overline{v_{2_0}} [[v_{1_0}^2]] + [[v_{2_0}]] \overline{v_{1_0}^2} = 2\overline{v_{2_0}} [[v_{1_0}]] \overline{v_{1_0}} + [[v_{2_0}]] \overline{v_{1_0}^2} \\ [[v_{2_0} v_{1_0} v_{1_1}]] &= \overline{v_{2_0}} [[v_{1_0} v_{1_1}]] + [[v_{2_0}]] \overline{v_{1_0} v_{1_1}} = \overline{v_{2_0}} [[v_{1_0}]] \overline{v_{1_1}} + \overline{v_{2_0}} [[v_{1_1}]] \overline{v_{1_0}} + [[v_{2_0}]] \overline{v_{1_0} v_{1_1}} \\ [[v_{2_0} v_{1_1}^2]] &= 2\overline{v_{2_0}} [[v_{1_1}]] \overline{v_{1_1}} + [[v_{2_0}]] \overline{v_{1_1}^2} \\ [[v_{2_1} v_{1_0}^2]] &= 2\overline{v_{2_1}} [[v_{1_0}]] \overline{v_{1_0}} + [[v_{2_1}]] \overline{v_{1_0}^2} \\ [[v_{2_1} v_{1_0} v_{1_1}]] &= \overline{v_{2_1}} [[v_{1_0}]] \overline{v_{1_1}} + \overline{v_{2_1}} [[v_{1_1}]] \overline{v_{1_0}} + [[v_{2_1}]] \overline{v_{1_0} v_{1_1}} \\ [[v_{2_1} v_{1_1}^2]] &= 2\overline{v_{2_1}} [[v_{1_1}]] \overline{v_{1_1}} + [[v_{2_1}]] \overline{v_{1_1}^2}. \end{aligned}$$

319 For the remaining summands we proceed similar to the first one

$$\begin{aligned} v_2^T(v_1 * v_2^2) &= v_2^T \left( \begin{array}{c} v_{1_0} v_{2_0}^2 \langle \phi_0^3 \rangle + v_{1_0} v_{2_1}^2 \langle \phi_0^2 \phi_1 \rangle + v_{1_1} v_{2_0}^2 \langle \phi_0^2 \phi_1 \rangle + v_{1_1} v_{2_1}^2 \langle \phi_1^2 \phi_0 \rangle \\ v_{1_0} v_{2_0}^2 \langle \phi_0^2 \phi_1 \rangle + v_{1_0} v_{2_1}^2 \langle \phi_1^2 \phi_0 \rangle + v_{1_1} v_{2_0}^2 \langle \phi_0 \phi_1^2 \rangle + v_{1_1} v_{2_1}^2 \langle \phi_1^3 \rangle \end{array} \right) \\ &= v_{1_0} v_{2_0}^3 \langle \phi_0^3 \rangle + v_{1_0} v_{2_0} v_{2_1}^2 \langle \phi_0^2 \phi_1 \rangle + v_{1_1} v_{2_0}^3 \langle \phi_0^2 \phi_1 \rangle + v_{1_1} v_{2_0} v_{2_1}^2 \langle \phi_1^2 \phi_0 \rangle \\ &\quad + v_{1_0} v_{2_0}^2 v_{2_1} \langle \phi_0^2 \phi_1 \rangle + v_{1_0} v_{2_1}^3 \langle \phi_1^2 \phi_0 \rangle + v_{1_1} v_{2_0}^2 v_{2_1} \langle \phi_0 \phi_1^2 \rangle + v_{1_1} v_{2_1}^3 \langle \phi_1^3 \rangle, \end{aligned}$$

with averaging as follows

$$\begin{aligned}
[[v_2^T (v_1 * v_2^2)]] &= [[v_{1_0} v_{2_0}^3]] \langle \phi_0^3 \rangle + [[v_{1_0} v_{2_0} v_{2_1}^2]] \langle \phi_0^2 \phi_1 \rangle + [[v_{1_1} v_{2_0}^3]] \langle \phi_0^2 \phi_1 \rangle \\
&\quad + [[v_{1_1} v_{2_0} v_{2_1}^2]] \langle \phi_1^2 \phi_0 \rangle + [[v_{1_0} v_{2_0}^2 v_{2_1}]] \langle \phi_0^2 \phi_1 \rangle \\
&\quad + [[v_{1_0} v_{2_0}^3]] \langle \phi_1^2 \phi_0 \rangle + [[v_{1_1} v_{2_0}^2 v_{2_1}]] \langle \phi_0 \phi_1^2 \rangle + [[v_{1_1} v_{2_1}^3]] \langle \phi_1^3 \rangle, \\
[[v_{1_0} v_{2_0}^3]] &= [[v_{1_0}]] \overline{v_{2_0}^3} + \overline{v_{1_0}} [[v_{2_0}^3]] \\
&= [[v_{1_0}]] \overline{v_{2_0}^3} + 2\overline{v_{1_0}} \overline{v_{2_0}^2} [[v_{2_0}]] + \overline{v_{1_0}} \overline{v_{2_0}^2} [[v_{2_0}]] \\
[[v_{1_0} v_{2_0} v_{2_1}^2]] &= [[v_{1_0}]] \overline{v_{2_0} v_{2_1}^2} + \overline{v_{1_0}} [[v_{2_0} v_{2_1}^2]] \\
&= [[v_{1_0}]] \overline{v_{2_0} v_{2_1}^2} + \overline{v_{1_0}} [[v_{2_0}]] \overline{v_{2_1}^2} + 2\overline{v_{1_0}} \overline{v_{2_0}} [[v_{2_1}]] \overline{v_{2_1}} \\
[[v_{1_1} v_{2_0}^3]] &= [[v_{1_1}]] \overline{v_{2_0}^3} + 2\overline{v_{1_1}} \overline{v_{2_0}^2} [[v_{2_0}]] + \overline{v_{1_1}} \overline{v_{2_0}^2} [[v_{2_0}]] \\
[[v_{1_1} v_{2_0} v_{2_1}^2]] &= [[v_{1_1}]] \overline{v_{2_0} v_{2_1}^2} + \overline{v_{1_1}} [[v_{2_0}]] \overline{v_{2_1}^2} + 2\overline{v_{1_1}} \overline{v_{2_0}} [[v_{2_1}]] \overline{v_{2_1}} \\
[[v_{1_0} v_{2_0}^2 v_{2_1}]] &= [[v_{1_0}]] \overline{v_{2_0}^2 v_{2_1}} + \overline{v_{1_0}} [[v_{2_0}]] \overline{v_{2_1}} + 2\overline{v_{1_0}} \overline{v_{2_0}} [[v_{2_0}]] \overline{v_{2_1}} \\
[[v_{1_0} v_{2_1}^3]] &= [[v_{1_0}]] \overline{v_{2_1}^3} + 2\overline{v_{1_0}} \overline{v_{2_1}^2} [[v_{2_1}]] + \overline{v_{1_0}} \overline{v_{2_1}^2} [[v_{2_1}]] \\
[[v_{1_1} v_{2_0}^2 v_{2_1}]] &= [[v_{1_1}]] \overline{v_{2_0}^2 v_{2_1}} + \overline{v_{1_1}} [[v_{2_0}]] \overline{v_{2_1}} + 2\overline{v_{1_1}} \overline{v_{2_0}} [[v_{2_0}]] \overline{v_{2_1}} \\
[[v_{1_1} v_{2_1}^3]] &= [[v_{1_1}]] \overline{v_{2_1}^3} + 2\overline{v_{1_1}} \overline{v_{2_1}^2} [[v_{2_1}]] + \overline{v_{1_1}} \overline{v_{2_1}^2} [[v_{2_1}]].
\end{aligned}$$

It lasts the part

$$\begin{aligned}
v_2^T (v_2^2 * v_2^2) &= v_2^T \left( \begin{array}{l} v_{2_0}^4 \langle \phi_0^3 \rangle + 2v_{2_0}^2 v_{2_1}^2 \langle \phi_0^2 \phi_1 \rangle + v_{2_1}^4 \langle \phi_1^2 \phi_0 \rangle \\ v_{2_0}^4 \langle \phi_0^2 \phi_1 \rangle + 2v_{2_0}^2 v_{2_1}^2 \langle \phi_1^2 \phi_0 \rangle + v_{2_1}^4 \langle \phi_1^3 \rangle \end{array} \right) \\
&= v_{2_0}^5 \langle \phi_0^3 \rangle + 2v_{2_0}^3 v_{2_1}^2 \langle \phi_0^2 \phi_1 \rangle + v_{2_0} v_{2_1}^4 \langle \phi_1^2 \phi_0 \rangle \\
&\quad + v_{2_1} v_{2_0}^4 \langle \phi_0^2 \phi_1 \rangle + 2v_{2_0}^2 v_{2_1}^3 \langle \phi_1^2 \phi_0 \rangle + v_{2_1}^5 \langle \phi_1^3 \rangle,
\end{aligned}$$

with an averaging of

$$\begin{aligned}
[[v_2^T (v_2^2 * v_2^2)]] &= [[v_{2_0}^5]] \langle \phi_0^3 \rangle + 2[[v_{2_0}^3 v_{2_1}^2]] \langle \phi_0^2 \phi_1 \rangle + [[v_{2_0} v_{2_1}^4]] \langle \phi_1^2 \phi_0 \rangle \\
&\quad + [[v_{2_1} v_{2_0}^4]] \langle \phi_0^2 \phi_1 \rangle + 2[[v_{2_0}^2 v_{2_1}^3]] \langle \phi_1^2 \phi_0 \rangle + [[v_{2_1}^5]] \langle \phi_1^3 \rangle,
\end{aligned}$$

given through

$$\begin{aligned}
[[v_{2_0}^5]] &= [[v_{2_0}]] \overline{v_{2_0}^4} + 2\overline{v_{2_0}} \overline{v_{2_0}^3} [[v_{2_0}]] = [[v_{2_0}]] \overline{v_{2_0}^4} + 4\overline{v_{2_0}^2} \overline{v_{2_0}^2} [[v_{2_0}]] \\
[[v_{2_0}^3 v_{2_1}^2]] &= [[v_{2_0}]] \overline{v_{2_0}^2 v_{2_1}^2} + [[v_{2_0}^2 v_{2_1}^2]] \overline{v_{2_0}} \\
&= [[v_{2_0}]] \overline{v_{2_0}^2 v_{2_1}^2} + 2[[v_{2_0}]] \overline{v_{2_0}^2} \overline{v_{2_1}^2} + 2[[v_{2_1}]] \overline{v_{2_0}^2} \overline{v_{2_1}} \overline{v_{2_1}} \\
[[v_{2_0} v_{2_1}^4]] &= [[v_{2_0}]] \overline{v_{2_1}^4} + 2\overline{v_{2_0}} [[v_{2_1}]] \overline{v_{2_1}^2} = [[v_{2_0}]] \overline{v_{2_1}^4} + 4\overline{v_{2_0}} [[v_{2_1}]] \overline{v_{2_1}^2} \overline{v_{2_1}} \\
[[v_{2_1} v_{2_0}^4]] &= [[v_{2_1}]] \overline{v_{2_0}^4} + 4\overline{v_{2_1}} [[v_{2_0}]] \overline{v_{2_0}^2} \overline{v_{2_0}} \\
[[v_{2_1}^3 v_{2_0}^2]] &= [[v_{2_1}]] \overline{v_{2_0}^2 v_{2_1}^2} + 2[[v_{2_1}]] \overline{v_{2_0}^2} \overline{v_{2_1}^2} + 2[[v_{2_0}]] \overline{v_{2_1}^2} \overline{v_{2_1}} \overline{v_{2_0}} \\
[[v_{2_1}^5]] &= [[v_{2_1}]] \overline{v_{2_1}^4} + 4\overline{v_{2_1}^2} \overline{v_{2_1}^2} [[v_{2_1}]].
\end{aligned}$$

Finally we have

$$\begin{aligned}
[[\psi]]_1 &= \frac{1}{2g} \left( \langle \phi_0^3 \rangle \left( [[v_{1_0}]] 2\overline{v_{2_0}} \overline{v_{1_0}} + [[v_{2_0}]] \overline{v_{1_0}^2} + [[v_{1_0}]] \overline{v_{2_0}^3} + 2\overline{v_{1_0}} \overline{v_{2_0}^2} [[v_{2_0}]] + \overline{v_{1_0}} \overline{v_{2_0}^2} [[v_{2_0}]] \right. \right. \\
&\quad \left. \left. + \frac{1}{4} [[v_{2_0}]] \overline{v_{2_0}^4} + \overline{v_{2_0}^2} \overline{v_{2_0}^2} [[v_{2_0}]] \right) \right. \\
&\quad + \langle \phi_0^2 \phi_1 \rangle \left( 2(\overline{v_{2_0}} [[v_{1_0}]] \overline{v_{1_1}} + \overline{v_{2_0}} [[v_{1_1}]] \overline{v_{1_0}} + [[v_{2_0}]] \overline{v_{1_0} v_{1_1}}) + 2\overline{v_{2_1}} [[v_{1_0}]] \overline{v_{1_0}} + [[v_{2_1}]] \overline{v_{1_0}^2} \right. \\
&\quad + [[v_{1_0}]] \overline{v_{2_0} v_{2_1}^2} + \overline{v_{1_0}} [[v_{2_0}]] \overline{v_{2_1}^2} + 2\overline{v_{1_0}} \overline{v_{2_0}} [[v_{2_1}]] \overline{v_{2_1}} \\
&\quad + [[v_{1_1}]] \overline{v_{2_0}^3} + 2\overline{v_{1_1}} \overline{v_{2_0}^2} [[v_{2_0}]] + \overline{v_{1_1}} \overline{v_{2_0}^2} [[v_{2_0}]] \\
&\quad + [[v_{1_0}]] \overline{v_{2_1} v_{2_0}^2} + \overline{v_{1_0}} [[v_{2_1}]] \overline{v_{2_0}^2} + 2\overline{v_{1_0}} \overline{v_{2_1}} [[v_{2_0}]] \overline{v_{2_0}} \\
&\quad + \frac{1}{2} [[v_{2_0}]] \overline{v_{2_0}^2 v_{2_1}^2} + [[v_{2_0}]] \overline{v_{2_1}^2} \overline{v_{2_0}^2} + [[v_{2_1}]] \overline{v_{2_0}^2} \overline{v_{2_0}} \overline{v_{2_1}} \\
&\quad \left. \left. + \frac{1}{4} [[v_{2_1}]] \overline{v_{2_0}^4} + \overline{v_{2_1}} [[v_{2_0}]] \overline{v_{2_0}^2} \overline{v_{2_0}} \right) \right. \\
&\quad + \langle \phi_0 \phi_1^2 \rangle \left( 2\overline{v_{2_0}} [[v_{1_1}]] \overline{v_{1_1}} + [[v_{2_0}]] \overline{v_{1_1}^2} + 2(\overline{v_{2_1}} [[v_{1_0}]] \overline{v_{1_1}} + \overline{v_{2_1}} [[v_{1_1}]] \overline{v_{1_0}} \right. \\
&\quad + [[v_{2_1}]] \overline{v_{1_0} v_{1_1}}) + [[v_{1_1}]] \overline{v_{2_0} v_{2_1}^2} + \overline{v_{1_1}} [[v_{2_0}]] \overline{v_{2_1}^2} + 2\overline{v_{1_1}} \overline{v_{2_0}} [[v_{2_1}]] \overline{v_{2_1}} \\
&\quad + [[v_{1_0}]] \overline{v_{2_1}^3} + 2\overline{v_{1_0}} \overline{v_{2_1}^2} [[v_{2_1}]] + \overline{v_{1_0}} \overline{v_{2_1}^2} [[v_{2_1}]] \\
&\quad + [[v_{1_1}]] \overline{v_{2_1} v_{2_0}^2} + \overline{v_{1_1}} [[v_{2_1}]] \overline{v_{2_0}^2} + 2\overline{v_{1_1}} \overline{v_{2_1}} [[v_{2_0}]] \overline{v_{2_0}} \\
&\quad + \frac{1}{4} [[v_{2_0}]] \overline{v_{2_1}^4} + \overline{v_{2_0}} [[v_{2_1}]] \overline{v_{2_1}^2} \overline{v_{2_1}} + \frac{1}{2} [[v_{2_1}]] \overline{v_{2_1}^2} \overline{v_{2_0}^2} + [[v_{2_1}]] \overline{v_{2_0}^2} \overline{v_{2_1}^2} + [[v_{2_0}]] \overline{v_{2_1}^2} \overline{v_{2_1}} \overline{v_{2_0}} \left. \right) \\
&\quad + \langle \phi_1^3 \rangle \left( 2\overline{v_{2_1}} [[v_{1_1}]] \overline{v_{1_1}} + [[v_{2_1}]] \overline{v_{1_1}^2} \right. \\
&\quad \left. \left. + [[v_{1_1}]] \overline{v_{2_1}^3} + 2\overline{v_{1_1}} \overline{v_{2_1}^2} [[v_{2_1}]] + \overline{v_{1_1}} \overline{v_{2_1}^2} [[v_{2_1}]] + \frac{1}{4} [[v_{2_1}]] \overline{v_{2_1}^4} + \overline{v_{2_1}^2} \overline{v_{2_1}^2} [[v_{2_1}]] \right) \right),
\end{aligned}$$

which is the same as we get through formula (4.4).

We do the same straight forward calculations for  $K = 2$  and compute

$$\begin{aligned}
v_2^T(v_1 * v_1) &= v_2^T \mathcal{P}(v_1)v_1 \\
&= v_2^T \begin{pmatrix} v_{10} \langle \phi_0^3 \rangle + v_{11} \langle \phi_0^2 \phi_1 \rangle + v_{12} \langle \phi_0^2 \phi_2 \rangle \\ v_{11} \langle \phi_0 \phi_1^2 \rangle + v_{10} \langle \phi_0^2 \phi_1 \rangle + v_{12} \langle \phi_0 \phi_1 \phi_2 \rangle \\ v_{12} \langle \phi_0 \phi_2^2 \rangle + v_{11} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{10} \langle \phi_0^2 \phi_2 \rangle \\ v_{10} \langle \phi_0^2 \phi_1 \rangle + v_{11} \langle \phi_0 \phi_1^2 \rangle + v_{12} \langle \phi_0 \phi_1 \phi_2 \rangle \\ v_{10} \langle \phi_0 \phi_1^2 \rangle + v_{11} \langle \phi_1^3 \rangle + v_{12} \langle \phi_1^2 \phi_2 \rangle \\ v_{10} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{11} \langle \phi_1^2 \phi_2 \rangle + v_{12} \langle \phi_1 \phi_2^2 \rangle \\ v_{10} \langle \phi_0^2 \phi_2 \rangle + v_{11} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{12} \langle \phi_0 \phi_2^2 \rangle \\ v_{10} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{11} \langle \phi_1^2 \phi_2 \rangle + v_{12} \langle \phi_1 \phi_2^2 \rangle \\ v_{10} \langle \phi_1 \phi_2^2 \rangle + v_{11} \langle \phi_1 \phi_2^2 \rangle + v_{12} \langle \phi_2^3 \rangle \end{pmatrix} \begin{pmatrix} v_{10} \\ v_{11} \\ v_{12} \end{pmatrix} \\
&= v_2^T \begin{pmatrix} v_{10}^2 \langle \phi_0^3 \rangle + 2v_{10}v_{11} \langle \phi_0^2 \phi_1 \rangle + 2v_{10}v_{12} \langle \phi_0^2 \phi_2 \rangle \\ v_{10}^2 \langle \phi_0^2 \phi_1 \rangle + 2v_{10}v_{11} \langle \phi_0 \phi_1^2 \rangle + 2v_{10}v_{12} \langle \phi_0 \phi_1 \phi_2 \rangle \\ v_{10}^2 \langle \phi_0^2 \phi_2 \rangle + 2v_{10}v_{12} \langle \phi_0 \phi_2^2 \rangle + 2v_{10}v_{11} \langle \phi_0 \phi_1 \phi_2 \rangle \\ + 2v_{11}v_{12} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{11}^2 \langle \phi_0 \phi_1^2 \rangle + v_{12}^2 \langle \phi_0 \phi_2^2 \rangle \\ + 2v_{11}v_{12} \langle \phi_1^2 \phi_2 \rangle + v_{11}^2 \langle \phi_1^3 \rangle + v_{12}^2 \langle \phi_1 \phi_2^2 \rangle \\ + 2v_{11}v_{12} \langle \phi_1 \phi_2^2 \rangle + v_{11}^2 \langle \phi_1^2 \phi_2 \rangle + v_{12}^2 \langle \phi_2^3 \rangle \end{pmatrix} \\
&= v_{20}v_{10}^2 \langle \phi_0^3 \rangle + 2v_{20}v_{10}v_{11} \langle \phi_0^2 \phi_1 \rangle + 2v_{20}v_{10}v_{12} \langle \phi_0^2 \phi_2 \rangle \\
&\quad + 2v_{20}v_{11}v_{12} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{20}v_{11}^2 \langle \phi_0 \phi_1^2 \rangle + v_{20}v_{12}^2 \langle \phi_0 \phi_2^2 \rangle + v_{21}v_{10}^2 \langle \phi_0^2 \phi_1 \rangle \\
&\quad + 2v_{21}v_{10}v_{11} \langle \phi_0 \phi_1^2 \rangle + 2v_{21}v_{10}v_{12} \langle \phi_0 \phi_1 \phi_2 \rangle + 2v_{21}v_{11}v_{12} \langle \phi_1^2 \phi_2 \rangle \\
&\quad + v_{21}v_{11}^2 \langle \phi_1^3 \rangle + v_{21}v_{12}^2 \langle \phi_1 \phi_2^2 \rangle + v_{22}v_{10}^2 \langle \phi_0^2 \phi_2 \rangle + 2v_{22}v_{10}v_{12} \langle \phi_0 \phi_2^2 \rangle \\
&\quad + 2v_{22}v_{10}v_{11} \langle \phi_0 \phi_1 \phi_2 \rangle + 2v_{22}v_{11}v_{12} \langle \phi_1 \phi_2^2 \rangle + v_{22}v_{11}^2 \langle \phi_1^2 \phi_2 \rangle + v_{22}v_{12}^2 \langle \phi_2^3 \rangle.
\end{aligned}$$

320 There are six terms which are the same as in case  $K = 1$  completed by twelve additional terms. The averaging could be  
321 done analogous to  $K = 1$ .

The next summand leads to

$$\begin{aligned}
v_2^T(v_1 * v_2) &= v_2^T \mathcal{P}(v_1)v_2^2 \\
&= v_2^T \begin{pmatrix} v_{20}^2 (v_{10} \langle \phi_0^3 \rangle + v_{11} \langle \phi_0^2 \phi_1 \rangle + v_{12} \langle \phi_0^2 \phi_2 \rangle) \\ v_{20}^2 (v_{11} \langle \phi_0 \phi_1^2 \rangle + v_{10} \langle \phi_0^2 \phi_1 \rangle + v_{12} \langle \phi_0 \phi_1 \phi_2 \rangle) \\ v_{20}^2 (v_{12} \langle \phi_0 \phi_2^2 \rangle + v_{11} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{10} \langle \phi_0^2 \phi_2 \rangle) \\ + v_{21}^2 (v_{10} \langle \phi_0^2 \phi_1 \rangle + v_{11} \langle \phi_0 \phi_1^2 \rangle + v_{12} \langle \phi_0 \phi_1 \phi_2 \rangle) \\ + v_{21}^2 (v_{10} \langle \phi_0 \phi_1^2 \rangle + v_{11} \langle \phi_1^3 \rangle + v_{12} \langle \phi_1^2 \phi_2 \rangle) \\ + v_{21}^2 (v_{10} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{11} \langle \phi_1^2 \phi_2 \rangle + v_{12} \langle \phi_1 \phi_2^2 \rangle) \\ + v_{22}^2 (v_{10} \langle \phi_0^2 \phi_2 \rangle + v_{11} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{12} \langle \phi_0 \phi_2^2 \rangle) \\ + v_{22}^2 (v_{10} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{11} \langle \phi_1^2 \phi_2 \rangle + v_{12} \langle \phi_1 \phi_2^2 \rangle) \\ + v_{22}^2 (v_{10} \langle \phi_0 \phi_2^2 \rangle + v_{11} \langle \phi_1 \phi_2^2 \rangle + v_{12} \langle \phi_2^3 \rangle) \end{pmatrix} \\
&= v_{20}^3 v_{10} \langle \phi_0^3 \rangle + v_{11} v_{20}^3 \langle \phi_0^2 \phi_1 \rangle + v_{12} v_{20}^3 \langle \phi_0^2 \phi_2 \rangle \\
&\quad + v_{21}^2 v_{20} v_{10} \langle \phi_0^2 \phi_1 \rangle + v_{21}^2 v_{20} v_{11} \langle \phi_0 \phi_1^2 \rangle + v_{20} v_{21}^2 v_{12} \langle \phi_0 \phi_1 \phi_2 \rangle \\
&\quad + v_{22}^2 v_{10} v_{20} \langle \phi_0^2 \phi_2 \rangle + v_{20} v_{22}^2 v_{11} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{20} v_{22}^2 v_{12} \langle \phi_0 \phi_2^2 \rangle \\
&\quad + v_{21} v_{20}^2 v_{11} \langle \phi_0 \phi_1^2 \rangle + v_{21} v_{10} v_{20}^2 \langle \phi_0^2 \phi_1 \rangle + v_{21} v_{20}^2 v_{12} \langle \phi_0 \phi_1 \phi_2 \rangle \\
&\quad + v_{21}^3 v_{10} \langle \phi_0 \phi_1^2 \rangle + v_{21}^3 v_{11} \langle \phi_1^3 \rangle + v_{21}^3 v_{12} \langle \phi_1^2 \phi_2 \rangle \\
&\quad + v_{21} v_{22}^2 v_{10} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{22}^2 v_{11} v_{21} \langle \phi_1^2 \phi_2 \rangle + v_{21} v_{22}^2 v_{12} \langle \phi_1 \phi_2^2 \rangle \\
&\quad + v_{22} v_{20}^2 v_{12} \langle \phi_0 \phi_2^2 \rangle + v_{20}^2 v_{11} v_{22} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{20}^2 v_{10} v_{22} \langle \phi_0^2 \phi_2 \rangle \\
&\quad + v_{22} v_{21}^2 v_{10} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{22} v_{21}^2 v_{11} \langle \phi_1^2 \phi_2 \rangle + v_{22} v_{21}^2 v_{12} \langle \phi_1 \phi_2^2 \rangle \\
&\quad + v_{22}^3 v_{10} \langle \phi_0 \phi_2^2 \rangle + v_{22}^3 v_{11} \langle \phi_1 \phi_2^2 \rangle + v_{22}^3 v_{12} \langle \phi_2^3 \rangle.
\end{aligned}$$



We obtain for the last one

$$\begin{aligned}
v_2^T (v_2^2 * v_2^2) &= v_2^T \mathcal{P}(v_2^2) v_2^2 \\
&= v_2^T \left( \begin{aligned} &v_{2_0}^4 \langle \phi_0^3 \rangle + v_{2_1}^2 v_{2_0}^2 \langle \phi_0^2 \phi_1 \rangle + v_{2_2}^2 v_{2_0}^2 \langle \phi_0^2 \phi_2 \rangle \\ &v_{2_0}^2 v_{2_1}^2 \langle \phi_0 \phi_1^2 \rangle + v_{2_0}^4 \langle \phi_0^2 \phi_1 \rangle + v_{2_0}^2 v_{2_2}^2 \langle \phi_0 \phi_1 \phi_2 \rangle \\ &v_{2_0}^2 v_{2_2}^2 \langle \phi_0 \phi_2^2 \rangle + v_{2_0}^2 v_{2_1}^2 \langle \phi_0 \phi_1 \phi_2 \rangle + v_{2_0}^4 \langle \phi_0^2 \phi_2 \rangle \\ &+ v_{2_1}^2 v_{2_0}^2 \langle \phi_0^2 \phi_1 \rangle + v_{2_1}^4 \langle \phi_0 \phi_1^2 \rangle + v_{2_2}^2 v_{2_1}^2 \langle \phi_0 \phi_1 \phi_2 \rangle \\ &+ v_{2_1}^2 v_{2_0}^2 \langle \phi_0 \phi_1^2 \rangle + v_{2_1}^4 \langle \phi_1^3 \rangle + v_{2_1}^2 v_{2_2}^2 \langle \phi_1^2 \phi_2 \rangle \\ &+ v_{2_1}^2 v_{2_0}^2 \langle \phi_0 \phi_1 \phi_2 \rangle + v_{2_1}^4 \langle \phi_1^2 \phi_2 \rangle + v_{2_1}^2 v_{2_2}^2 \langle \phi_1 \phi_2^2 \rangle \\ &+ v_{2_2}^2 v_{2_0}^2 \langle \phi_0^2 \phi_2 \rangle + v_{2_2}^2 v_{2_1}^2 \langle \phi_0 \phi_1 \phi_2 \rangle + v_{2_2}^4 \langle \phi_0 \phi_2^2 \rangle \\ &+ v_{2_2}^2 v_{2_0}^2 \langle \phi_0 \phi_1 \phi_2 \rangle + v_{2_2}^2 v_{2_1}^2 \langle \phi_1^2 \phi_2 \rangle + v_{2_2}^4 \langle \phi_1 \phi_2^2 \rangle \\ &+ v_{2_2}^2 v_{2_0}^2 \langle \phi_0 \phi_2^2 \rangle + v_{2_2}^2 v_{2_1}^2 \langle \phi_1 \phi_2^2 \rangle + v_{2_2}^4 \langle \phi_2^3 \rangle \end{aligned} \right) \\
&= v_{2_0}^5 \langle \phi_0^3 \rangle + 2v_{2_1} v_{2_0}^3 \langle \phi_0^2 \phi_1 \rangle + 2v_{2_2}^2 v_{2_0}^3 \langle \phi_0^2 \phi_2 \rangle \\
&\quad + 2v_{2_2}^2 v_{2_1}^2 v_{2_0} \langle \phi_0 \phi_1 \phi_2 \rangle + v_{2_1}^4 v_{2_0} \langle \phi_0 \phi_1^2 \rangle + v_{2_2}^4 v_{2_0} \langle \phi_0 \phi_2^2 \rangle \\
&\quad + 2v_{2_0}^2 v_{2_1}^3 \langle \phi_0 \phi_1^2 \rangle + 2v_{2_0}^2 v_{2_2}^2 v_{2_1} \langle \phi_0 \phi_1 \phi_2 \rangle + 2v_{2_1}^3 v_{2_2}^2 \langle \phi_1^2 \phi_2 \rangle \\
&\quad + v_{2_0}^4 v_{2_1} \langle \phi_0^2 \phi_1 \rangle + v_{2_1}^5 \langle \phi_1^3 \rangle + v_{2_2}^4 v_{2_1} \langle \phi_1 \phi_2^2 \rangle \\
&\quad + 2v_{2_0}^2 v_{2_2}^3 \langle \phi_0 \phi_2^2 \rangle + 2v_{2_0}^2 v_{2_1}^2 v_{2_2} \langle \phi_0 \phi_1 \phi_2 \rangle + 2v_{2_1}^2 v_{2_2}^3 \langle \phi_1 \phi_2^2 \rangle \\
&\quad + v_{2_0}^4 v_{2_2} \langle \phi_0^2 \phi_2 \rangle + v_{2_1}^4 v_{2_2} \langle \phi_1^2 \phi_2 \rangle + v_{2_2}^5 \langle \phi_2^3 \rangle.
\end{aligned}$$

Through averaging we get

$$\begin{aligned}
[[\psi]]_2 &= [[\psi]]_1 + \frac{1}{2g} \langle \phi_0^2 \phi_2 \rangle s_{0_2^2} + \langle \phi_1^2 \phi_2 \rangle s_{1_2^2} + \langle \phi_2^2 \phi_0 \rangle s_{2_0^2} \\
&\quad + \langle \phi_2^2 \phi_1 \rangle s_{2_1^2} + \langle \phi_0 \phi_1 \phi_2 \rangle s_{0_{1_2}} + \langle \phi_2^3 \rangle s_{2_3},
\end{aligned}$$

with

$$\begin{aligned}
s_{0_2^2} &= [[v_{1_0}]] (2\overline{v_{2_0}} \overline{v_{1_2}} + \overline{v_{2_0} v_{2_2}^2} + 2\overline{v_{2_2}} \overline{v_{1_0}} + \overline{v_{2_0}^3}) \\
&\quad + [[v_{1_2}]] (2\overline{v_{1_0}} \overline{v_{2_0}} + \overline{v_{2_0}^3}) \\
&\quad + [[v_{2_0}]] (2\overline{v_{1_0}} \overline{v_{1_2}} + \overline{v_{1_0} v_{2_2}^2} + \frac{1}{2} \overline{v_{2_0}^2 v_{2_2}^2} + \overline{v_{2_0}^{-2} v_{2_2}^2} \\
&\quad + \overline{v_{1_2} v_{1_0}} + 2\overline{v_{1_2}} \overline{v_{2_0}^2} + \overline{v_{1_2} v_{2_0}^{-2}} + 2\overline{v_{1_0}} \overline{v_{2_2}} \overline{v_{2_0}} + \overline{v_{2_2}} \overline{v_{2_0}} \overline{v_{2_0}^2}) \\
&\quad + [[v_{2_2}]] (2\overline{v_{1_0}} \overline{v_{2_0}} \overline{v_{2_2}} + \overline{v_{2_0} v_{2_2} v_{2_0}^2} + \overline{v_{1_0}^2} + \overline{v_{1_0} v_{2_0}^2} + \frac{1}{4} \overline{v_{2_0}^4}), \\
s_{1_2^2} &= [[v_{1_1}]] (2\overline{v_{2_1}} \overline{v_{1_2}} + \overline{v_{2_1} v_{2_2}^2} + 2\overline{v_{2_2}} \overline{v_{1_1}} + \overline{v_{2_1}^3}) \\
&\quad + [[v_{1_2}]] (2\overline{v_{1_1}} \overline{v_{2_1}} + \overline{v_{2_1}^3}) \\
&\quad + [[v_{2_1}]] (2\overline{v_{1_1}} \overline{v_{1_2}} + \overline{v_{1_1} v_{2_2}^2} + \frac{1}{2} \overline{v_{2_1}^2 v_{2_2}^2} + \overline{v_{2_1}^{-2} v_{2_2}^2} \\
&\quad + \overline{v_{1_2} v_{1_1}} + \overline{v_{1_2}} \overline{v_{2_1}^2} + 2\overline{v_{1_2}} \overline{v_{2_1}^{-2}} + 2\overline{v_{1_1}} \overline{v_{2_2}} \overline{v_{2_1}} + \overline{v_{2_2}} \overline{v_{2_1}} \overline{v_{2_1}^2}) \\
&\quad + [[v_{2_2}]] (2\overline{v_{1_1}} \overline{v_{2_1}} \overline{v_{2_2}} + \overline{v_{2_1} v_{2_2} v_{2_1}^2} + \overline{v_{1_1}^2} + \overline{v_{1_1} v_{2_1}^2} + \frac{1}{4} \overline{v_{2_1}^4}), \\
s_{2_0^2} &= [[v_{1_2}]] (2\overline{v_{2_2}} \overline{v_{1_0}} + \overline{v_{2_2} v_{2_0}^2} + 2\overline{v_{2_0}} \overline{v_{1_2}} + \overline{v_{2_2}^3}) \\
&\quad + [[v_{1_0}]] (2\overline{v_{1_2}} \overline{v_{2_2}} + \overline{v_{2_2}^3}) \\
&\quad + [[v_{2_2}]] (2\overline{v_{1_2}} \overline{v_{1_0}} + \overline{v_{1_2} v_{2_0}^2} + \frac{1}{2} \overline{v_{2_2}^2 v_{2_0}^2} + \overline{v_{2_2}^{-2} v_{2_0}^2} \\
&\quad + \overline{v_{1_0} v_{1_2}} + \overline{v_{1_0}} \overline{v_{2_2}^2} + 2\overline{v_{1_0}} \overline{v_{2_2}^{-2}} + 2\overline{v_{1_2}} \overline{v_{2_0}} \overline{v_{2_2}} + \overline{v_{2_0}} \overline{v_{2_2}} \overline{v_{2_2}^2}) \\
&\quad + [[v_{2_0}]] (2\overline{v_{1_2}} \overline{v_{2_2}} \overline{v_{2_0}} + \overline{v_{2_2} v_{2_0} v_{2_2}^2} + \overline{v_{1_2}^2} + \overline{v_{1_2} v_{2_2}^2} + \frac{1}{4} \overline{v_{2_2}^4}),
\end{aligned}$$

$$\begin{aligned}
s_{2_1^2} &= [[v_{1_2}]](2\overline{v_{2_2}} \overline{v_{1_1}} + \overline{v_{2_2} v_{2_1}^2} + 2\overline{v_{2_1}} \overline{v_{1_2}} + \overline{v_{2_2}^3}) \\
&\quad + [[v_{1_1}]](2\overline{v_{1_2}} \overline{v_{2_2}} + \overline{v_{2_2}^3}) \\
&\quad + [[v_{2_2}]](2\overline{v_{1_2}} \overline{v_{1_1}} + \overline{v_{1_2}} \overline{v_{2_1}^2} + \frac{1}{2}\overline{v_{2_2}^2 v_{2_1}^2} + \overline{v_{2_2}^2} \overline{v_{2_1}^2}) \\
&\quad + \overline{v_{1_1}} \overline{v_{1_2}} + \overline{v_{1_1}} \overline{v_{2_2}^2} + 2\overline{v_{1_1}} \overline{v_{2_2}^2} + 2\overline{v_{1_2}} \overline{v_{2_1}} \overline{v_{2_2}} + \overline{v_{2_1}} \overline{v_{2_2}} \overline{v_{2_2}^2}) \\
&\quad + [[v_{2_1}]](2\overline{v_{1_2}} \overline{v_{2_2}} \overline{v_{2_1}} + \overline{v_{2_2}} \overline{v_{2_1}} \overline{v_{2_2}^2} + \overline{v_{2_1}^2} + \overline{v_{1_2}} \overline{v_{2_2}^2} + \frac{1}{4}\overline{v_{2_2}^4}), \\
s_{0_{1_2}} &= [[v_{1_0}]](2\overline{v_{1_2}} \overline{v_{2_1}} + 2\overline{v_{2_2}} \overline{v_{1_1}} + \overline{v_{2_2} v_{2_1}^2} + \overline{v_{2_1} v_{2_2}^2}) \\
&\quad + [[v_{1_1}]](2\overline{v_{2_0}} \overline{v_{1_2}} + \overline{v_{2_0} v_{2_2}^2} + 2\overline{v_{1_0}} \overline{v_{2_2}} + \overline{v_{2_2} v_{2_0}^2}) \\
&\quad + [[v_{1_2}]](2\overline{v_{1_1}} \overline{v_{2_0}} + 2\overline{v_{2_1}} \overline{v_{1_0}} + \overline{v_{2_1} v_{2_0}^2} + \overline{v_{2_0} v_{2_1}^2}) \\
&\quad + [[v_{2_0}]](2\overline{v_{1_1}} \overline{v_{1_2}} + \overline{v_{1_1}} \overline{v_{2_2}^2} + \frac{1}{2}\overline{v_{2_1}^2 v_{2_2}^2} + 2\overline{v_{1_2}} \overline{v_{2_1}} \overline{v_{2_0}} \\
&\quad + \overline{v_{2_1}} \overline{v_{2_0}} \overline{v_{2_2}^2} + \overline{v_{2_2}} \overline{v_{2_0}} \overline{v_{2_1}^2} + \overline{v_{1_2} v_{2_1}^2}) \\
&\quad + 2\overline{v_{1_1}} \overline{v_{2_2}} \overline{v_{2_0}} + \frac{1}{2}\overline{v_{2_2}} \overline{v_{2_1}} \overline{v_{2_0}^2}) \\
&\quad + [[v_{2_1}]](\overline{v_{2_0}} \overline{v_{2_1}} \overline{v_{2_2}^2} + 2\overline{v_{1_2}} \overline{v_{1_0}} + \overline{v_{1_2}} \overline{v_{2_0}^2} + \frac{1}{2}\overline{v_{2_2}^2 v_{2_0}^2}) \\
&\quad + 2\overline{v_{1_0}} \overline{v_{2_2}} \overline{v_{2_1}} + \frac{1}{2}\overline{v_{2_2}} \overline{v_{2_1}} \overline{v_{2_0}^2} + 2\overline{v_{1_2}} \overline{v_{2_0}} \overline{v_{2_1}} + \overline{v_{1_0}} \overline{v_{2_2}^2}) \\
&\quad + [[v_{2_2}]](2\overline{v_{1_1}} \overline{v_{2_0}} \overline{v_{2_2}} + \overline{v_{2_0}} \overline{v_{2_2}} \overline{v_{2_1}^2} + \overline{v_{2_1}} \overline{v_{2_2}} \overline{v_{2_0}^2}) \\
&\quad + 2\overline{v_{1_0}} \overline{v_{1_1}} + \overline{v_{1_0}} \overline{v_{2_1}^2} + \frac{1}{2}\overline{v_{2_0}^2 v_{2_1}^2} + 2\overline{v_{1_0}} \overline{v_{2_1}} \overline{v_{2_2}} + \overline{v_{1_1}} \overline{v_{2_0}^2}), \\
s_{2_3} &= [[v_{1_2}]](2\overline{v_{2_2}} \overline{v_{1_2}} + \overline{v_{2_2}^3}) + [[v_{2_2}]](\overline{v_{1_2}^2} + \overline{v_{1_0}} \overline{v_{2_2}^2} \\
&\quad + \frac{1}{4}\overline{v_{2_2}^4} + 2\overline{v_{1_2}} \overline{v_{2_2}^2} + \overline{v_{2_2}^2} \overline{v_{2_2}^2}).
\end{aligned}$$

322 **A.2. Numerical flux.** We will give again some examples of an explicit formulation for the numerical flux through  
323 Definition (8).

■ If we set  $K = 1$  we get for  $f_1^{\text{num}}$

$$\begin{aligned}
f_{1_0}^{\text{num}} &= \frac{1}{2g} (2\overline{v_{1_0}} \overline{v_{2_0}} + \overline{v_{2_0}^3}) \langle \phi_0^3 \rangle \\
f_{1_1}^{\text{num}} &= \frac{1}{2g} \left( (2\overline{v_{1_0}} \overline{v_{2_0}} + \overline{v_{2_0}^3} + 2\overline{v_{1_0}} \overline{v_{2_1}} + \overline{v_{2_1} v_{2_0}^2} + 2\overline{v_{1_1}} \overline{v_{2_0}} + \overline{v_{2_0} v_{2_1}^2}) \langle \phi_0^2 \phi_1 \rangle \right. \\
&\quad \left. + (2\overline{v_{1_1}} \overline{v_{2_1}} + \overline{v_{2_1}^3} + 2\overline{v_{1_1}} \overline{v_{2_0}} + \overline{v_{2_0} v_{2_1}^2} + 2\overline{v_{1_0}} \overline{v_{2_1}} + \overline{v_{2_1} v_{2_0}^2}) \langle \phi_1^2 \phi_0 \rangle + (2\overline{v_{1_1}} \overline{v_{2_1}} + \overline{v_{2_1}^3}) \langle \phi_1^3 \rangle \right),
\end{aligned}$$

324 and

$$\begin{aligned}
f_{2_0}^{\text{num}} &= \frac{1}{2g} (\overline{v_{1_0}^2} + \overline{v_{1_0}} \overline{v_{1_0}^2} + \frac{1}{4}\overline{v_{2_0}^4} + 2\overline{v_{1_0}} \overline{v_{2_0}^2} + \overline{v_{2_0}^2} \overline{v_{2_0}^2}) \langle \phi_0^3 \rangle \\
f_{2_1}^{\text{num}} &= \frac{1}{2g} \left( (\overline{v_{1_0}^2} + \overline{v_{1_0}} \overline{v_{1_0}^2} + \frac{1}{4}\overline{v_{2_0}^4} + 4\overline{v_{1_0}} \overline{v_{2_0}} \overline{v_{2_1}} + 2\overline{v_{2_0}} \overline{v_{2_1}} \overline{v_{2_0}^2} + 2\overline{v_{1_0}} \overline{v_{1_1}} + \overline{v_{1_0}} \overline{v_{2_1}^2} + \frac{1}{2}\overline{v_{2_0}^2 v_{2_1}^2}) \right. \\
&\quad \left. + \overline{v_{1_1}} \overline{v_{2_0}^2} + 2\overline{v_{1_1}} \overline{v_{2_0}^2} + \overline{v_{2_0}^2} \overline{v_{2_1}^2}) \langle \phi_0^2 \phi_1 \rangle \right. \\
&\quad \left. + (\overline{v_{1_1}^2} + \overline{v_{1_1}} \overline{v_{1_1}^2} + \frac{1}{4}\overline{v_{2_1}^4} + 4\overline{v_{1_1}} \overline{v_{2_1}} \overline{v_{2_0}} + 2\overline{v_{2_1}} \overline{v_{2_0}} \overline{v_{2_1}^2} + 2\overline{v_{1_0}} \overline{v_{1_1}} + \overline{v_{1_1}} \overline{v_{2_0}^2} + \frac{1}{2}\overline{v_{2_1}^2 v_{2_0}^2}) \right. \\
&\quad \left. + \overline{v_{1_0}} \overline{v_{2_1}^2} + 2\overline{v_{1_0}} \overline{v_{2_1}^2} + \overline{v_{2_1}^2} \overline{v_{2_0}^2}) \langle \phi_1^2 \phi_0 \rangle \right. \\
&\quad \left. + (\overline{v_{1_1}^2} + \overline{v_{1_1}} \overline{v_{1_1}^2} + \frac{1}{4}\overline{v_{2_1}^4} + 2\overline{v_{1_1}} \overline{v_{2_1}^2} + \overline{v_{2_1}^2} \overline{v_{2_1}^2}) \langle \phi_1^3 \rangle \right),
\end{aligned}$$

325 for the second part of the flux.

■ For  $K = 2$  we get again all entries of  $K = 1$  but the following ones in addition

$$\begin{aligned} f_{12}^{\text{num}} = & \frac{1}{2g} \left( (2\overline{v_{10}} \overline{v_{20}} + \overline{v_{20}^3} + 2\overline{v_{10}} \overline{v_{22}} + \overline{v_{22} v_{20}^2} + 2\overline{v_{12}} \overline{v_{20}} + \overline{v_{20} v_{22}^2}) \langle \phi_0^2 \phi_2 \rangle \right. \\ & + (2\overline{v_{11}} \overline{v_{21}} + \overline{v_{21}^3} + 2\overline{v_{11}} \overline{v_{22}} + \overline{v_{22} v_{21}^2} + 2\overline{v_{12}} \overline{v_{21}} + \overline{v_{21} v_{22}^2}) \langle \phi_1^2 \phi_2 \rangle \\ & + (2\overline{v_{12}} \overline{v_{22}} + \overline{v_{22}^3} + 2\overline{v_{12}} \overline{v_{20}} + \overline{v_{20} v_{22}^2} + 2\overline{v_{10}} \overline{v_{22}} + \overline{v_{22} v_{20}^2}) \langle \phi_2^2 \phi_0 \rangle \\ & + (2\overline{v_{12}} \overline{v_{22}} + \overline{v_{22}^3}) \langle \phi_2^3 \rangle \\ & + (2\overline{v_{11}} \overline{v_{20}} + \overline{v_{20} v_{21}^2} + 2\overline{v_{12}} \overline{v_{21}} + \overline{v_{21} v_{22}^2} + 2\overline{v_{10}} \overline{v_{22}} + \overline{v_{22} v_{20}^2}) \\ & \left. + 2\overline{v_{11}} \overline{v_{22}} + \overline{v_{22} v_{21}^2} + 2\overline{v_{12}} \overline{v_{20}} + \overline{v_{20} v_{22}^2} + 2\overline{v_{10}} \overline{v_{21}} + \overline{v_{21} v_{20}^2}) \langle \phi_0 \phi_1 \phi_2 \rangle \right) \end{aligned}$$

and

$$\begin{aligned} f_{22}^{\text{num}} = & \frac{1}{2g} \left( (\overline{v_{10}^2} + \overline{v_{10}} \overline{v_{10}^2} + \frac{1}{4} \overline{v_{10}^4} + 4\overline{v_{10}} \overline{v_{20}} \overline{v_{22}} + 2\overline{v_{20}} \overline{v_{22}} \overline{v_{20}^2} + 2\overline{v_{10} v_{12}} + \overline{v_{10}} \overline{v_{22}^2}) \right. \\ & + \frac{1}{2} \overline{v_{20}^2 v_{22}^2} + \overline{v_{12}} \overline{v_{20}^2} + 2\overline{v_{12}} \overline{v_{20}^2} + \overline{v_{20}^2 v_{20}^2}) \langle \phi_0^2 \phi_2 \rangle \\ & + (\overline{v_{11}^2} + \overline{v_{11}} \overline{v_{11}^2} + \frac{1}{4} \overline{v_{11}^4} + 4\overline{v_{11}} \overline{v_{21}} \overline{v_{22}} + 2\overline{v_{21}} \overline{v_{22}} \overline{v_{21}^2} + 2\overline{v_{12} v_{11}} + \overline{v_{11}} \overline{v_{22}^2} + \frac{1}{2} \overline{v_{21}^2 v_{22}^2}) \\ & + \overline{v_{12}} \overline{v_{21}^2} + 2\overline{v_{12}} \overline{v_{21}^2} + \overline{v_{21}^2 v_{21}^2}) \langle \phi_1^2 \phi_2 \rangle \\ & + (\overline{v_{12}^2} + \overline{v_{12}} \overline{v_{12}^2} + \frac{1}{4} \overline{v_{12}^4} + 4\overline{v_{12}} \overline{v_{22}} \overline{v_{20}} + 2\overline{v_{22}} \overline{v_{20}} \overline{v_{22}^2} + 2\overline{v_{10} v_{12}} + \overline{v_{12}} \overline{v_{20}^2} + \frac{1}{2} \overline{v_{22}^2 v_{20}^2}) \\ & + \overline{v_{10}} \overline{v_{22}^2} + 2\overline{v_{10}} \overline{v_{22}^2} + \overline{v_{22}^2 v_{20}^2}) \langle \phi_2^2 \phi_0 \rangle \\ & + (\overline{v_{12}^2} + \overline{v_{12}} \overline{v_{12}^2} + \frac{1}{4} \overline{v_{12}^4} + 4\overline{v_{12}} \overline{v_{22}} \overline{v_{21}} + 2\overline{v_{22}} \overline{v_{21}} \overline{v_{22}^2} + 2\overline{v_{12} v_{11}} + \overline{v_{12}} \overline{v_{21}^2} + \frac{1}{2} \overline{v_{22}^2 v_{21}^2}) \\ & + \overline{v_{11}} \overline{v_{22}^2} + 2\overline{v_{11}} \overline{v_{22}^2} + \overline{v_{22}^2 v_{21}^2}) \langle \phi_2^2 \phi_1 \rangle \\ & + (\overline{v_{12}^2} + \overline{v_{12}} \overline{v_{12}^2} + \frac{1}{4} \overline{v_{12}^4} + 2\overline{v_{12}} \overline{v_{22}^2} + \overline{v_{22}^2 v_{22}^2}) \langle \phi_2^3 \rangle \\ & + (2\overline{v_{11} v_{10}} + 2\overline{v_{12} v_{11}} + 2\overline{v_{10} v_{12}} + \overline{v_{11}} \overline{v_{20}^2} + \overline{v_{12}} \overline{v_{21}^2} + \overline{v_{10}} \overline{v_{22}^2}) \\ & + \overline{v_{11}} \overline{v_{22}^2} + \overline{v_{12}} \overline{v_{20}^2} + \overline{v_{10}} \overline{v_{21}^2} + \frac{1}{2} (\overline{v_{21}^2 v_{20}^2} + \overline{v_{20}^2 v_{22}^2} + \overline{v_{22}^2 v_{21}^2}) \\ & + 4(\overline{v_{11}} \overline{v_{20}} \overline{v_{22}} + \overline{v_{12}} \overline{v_{21}} \overline{v_{20}} + \overline{v_{10}} \overline{v_{22}} \overline{v_{21}}) \\ & \left. + 2(\overline{v_{20}} \overline{v_{22} v_{21}^2} + \overline{v_{21}} \overline{v_{20}} \overline{v_{22}^2} + \overline{v_{22}} \overline{v_{21}} \overline{v_{20}^2}) \langle \phi_0 \phi_1 \phi_2 \rangle \right). \end{aligned}$$

326

## Appendix B. Haar wavelets.

327

We first need to repeat some properties of the Haar wavelets to give the proof of 11. By considering property two from Lemma 1, it was demonstrated in [26]:

328

329

**Lemma 12.** [26]. *A Haar wavelet basis fulfills:*

330

1. For all  $\hat{u}, \hat{w} \in \mathbb{R}^{K+1}$ ,  $\mathcal{P}(\mathcal{P}(\hat{u})\hat{w}) = \mathcal{P}(\hat{u})\mathcal{P}(\hat{w})$  hold.

331

2. The mapping  $\mathcal{T}_n : \mathbb{H}_0^+ \rightarrow \mathbb{H}_0^+$ ,  $\hat{u} \rightarrow \hat{u}^{*n} = \mathcal{P}^n(\hat{u})\hat{e}_1$  is bijective for all  $n \in \mathbb{N}$ , with inverse mapping  $\mathcal{T}_n^{-1}(\hat{u}) =$

332

$\mathcal{H}D^{1/n}(\hat{u})\mathcal{H}^T\hat{e}_1$  and  $\hat{e}_1 := (1, 0, \dots, 0, 0)^T \in \mathbb{R}^{K+1}$ .

333

It is shown in [49, Theorem 2.1] and [27, Theorem 2.1.] that condition (2.9) guarantees positive eigenvalues  $D(\hat{h})$  and thus the invertibility of  $\mathcal{P}$ .

334

*Proof.* (Theorem 11) The equation for  $\hat{\alpha}$  is obtained from Lemma 12. Therefore we consider

$$\mathcal{T}_2(\hat{\alpha}) = \mathcal{P}^2(\hat{\alpha})\hat{e}_1 = \mathcal{P}(\hat{\alpha})\hat{\alpha} = \hat{\alpha} * \hat{\alpha} = \hat{h}$$

with the belonging inverse mapping  $\mathcal{T}_2^{-1}(\hat{h}) = \mathcal{H}D^{\frac{1}{2}}(\hat{h})\mathcal{H}^T\hat{e}_1$ . We proceed with

$$\begin{aligned} \hat{\alpha} * \hat{\beta} = \hat{q} & \Leftrightarrow \hat{\beta} = \mathcal{P}^{-1}(\hat{\alpha})\hat{q} = \mathcal{H}D^{-\frac{1}{2}}(\hat{h})\mathcal{H}^T\mathcal{P}(\hat{e}_1)\hat{q} = \mathcal{H}D^{-\frac{1}{2}}(\hat{h})\mathcal{H}^T\mathcal{P}(\hat{q})\hat{e}_1 \\ & = \mathcal{H}D^{-\frac{1}{2}}(\hat{h})\mathcal{H}^T\mathcal{H}D(\hat{q})\mathcal{H}^T\hat{e}_1 = \mathcal{H}D^{-\frac{1}{2}}(\hat{h})D(\hat{q})\mathcal{H}^T\hat{e}_1. \end{aligned}$$

This results leads us to

$$\hat{v} = \mathcal{P}^{-1}(\hat{\alpha})\hat{\beta} = \mathcal{H}D^{-\frac{1}{2}}(\hat{h})\mathcal{H}^T\mathcal{H}D^{-\frac{1}{2}}(\hat{h})D(\hat{q})\mathcal{H}^T\hat{e}_1 = \mathcal{H}D^{-1}(\hat{h})D(\hat{q})\mathcal{H}^T\hat{e}_1. \quad \blacksquare$$

**Appendix C. Expansion to nonconstant bottom topographies.** In the following, we explain shortly how to include bottom topography  $b$  inside the investigation and how to expand the numerical fluxes in this case. A straightforward way would be to extend as well  $b$  in the Galerkin product. The entropy/entropy variables changes afterwards similar to the purely deterministic case. In the purely deterministic case, we have for the entropy variables  $v_1 = g(h + b) - \frac{1}{2}v^2$  and  $v_2 = v$ . Inserting the SG extension of  $b$  yields similar to (4.1), the entropy variables

$$(v_1^T, v_2^T) := \left( g(\hat{h}^T + \hat{b}^T) - \frac{1}{2}v^{2T}, v^T \right)$$

where  $\hat{b}$  defined through the Galerkin expansion. By following [43], we can directly adapt the approach for our SG-system. Therefore, an additional term containing water height  $h$  and bottom topography  $b$  needs to be added to the second numerical flux. By direct element-wise long calculations, we obtain in our case the numerical flux from Theorem 8

$$(C.1) \quad f_{2n}^{\text{num}} = \frac{1}{2g} \sum_{i,j=0}^n \left( \overline{v_{1j} v_{1i}} + \overline{v_{1j}} \overline{v_{2i}^2} + \frac{1}{4} \overline{v_{2j}^2 v_{2i}^2} + 2\overline{v_{1j}} \overline{v_{2i}} \overline{v_{2n}} + \overline{v_{2i}} \overline{v_{2n}} \overline{v_{2j}^2} + \right.$$

$$(C.2) \quad \left. \frac{1}{2} (\overline{v_{1i}} + \frac{1}{2} \overline{v_{1i}^2} - g \overline{\hat{b}_i}) [[\hat{b}_j]] \right) \langle \phi_i \phi_j \phi_n \rangle,$$

where the additional term delivers (C.2) which reads with filled-in mean and jumps as

$$\frac{1}{4} \left( v_{1j_+} + v_{1j_-} + \frac{1}{2} (v_{2i_+}^2 + v_{2i_-}^2) - g (\hat{b}_{i_+} + \hat{b}_{i_-}) \right) (\hat{b}_{j_+} - \hat{b}_{j_-}).$$

335 It should be stressed out that this approach yields a consistent approximation to the deterministic case again. Testing  
336 these fluxes will be left for future work when more realistic benchmark tests will be considered and a comparison to other  
337 existing methods will be done. Additionally, the modeling aspect has also be considered in this case as well as the analytical  
338 properties similar to [24].

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