

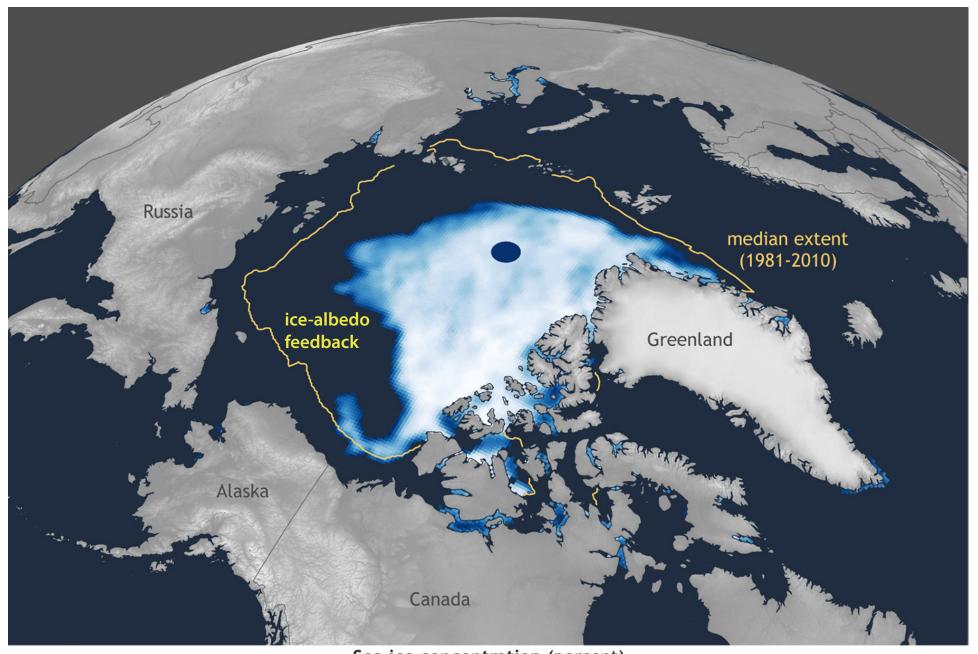
Fractal Geometry of Sea Ice Structures

Ken Golden, University of Utah



Arctic sea ice extent

September 15, 2020

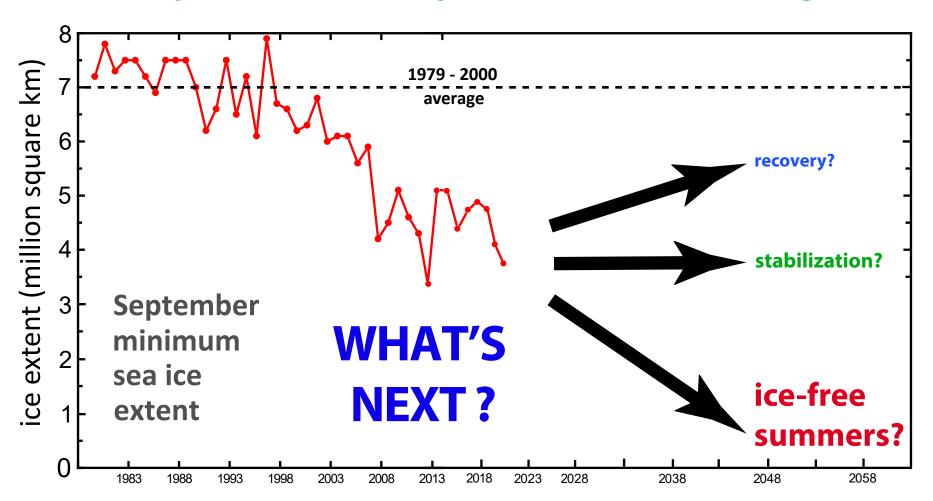


Sea ice concentration (percent)

NSIDC

15 100

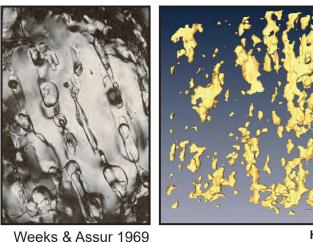
Predicting what may come next requires lots of math modeling.



Sea Ice is a Multiscale Composite Material

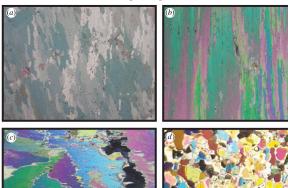
microscale

brine inclusions



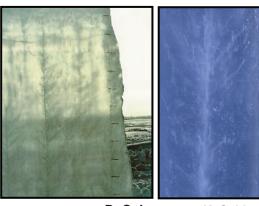
H. Eicken Golden et al. GRL 2007

polycrystals



Gully et al. Proc. Roy. Soc. A 2015

brine channels



D. Cole K. Golden

millimeters

centimeters

mesoscale

Arctic melt ponds

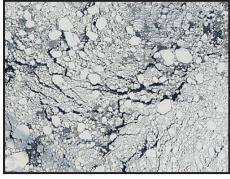


Antarctic pressure ridges





sea ice floes



sea ice pack

J. Weller

NASA

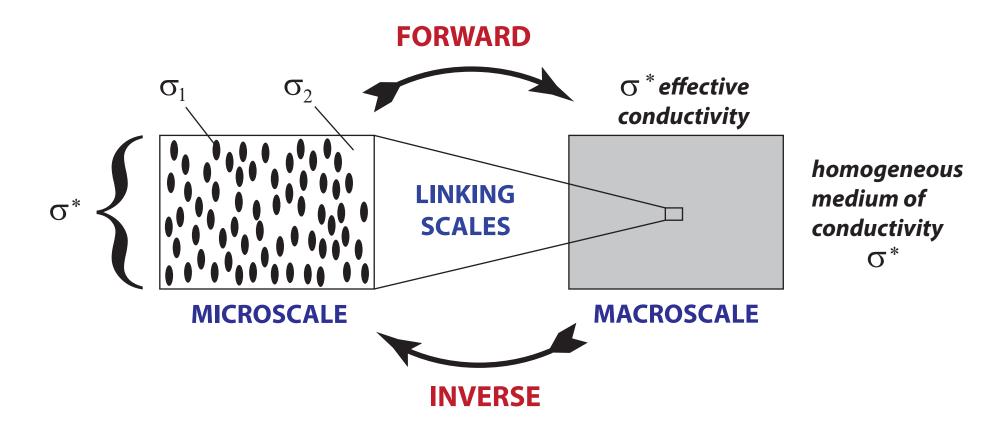
K. Golden

meters

kilometers

macroscale

HOMOGENIZATION for Composite Materials



Maxwell 1873: effective conductivity of a dilute suspension of spheres Einstein 1906: effective viscosity of a dilute suspension of rigid spheres in a fluid

Wiener 1912: arithmetic and harmonic mean bounds on effective conductivity Hashin and Shtrikman 1962: variational bounds on effective conductivity

widespread use of composites in late 20th century due in large part to advances in mathematically predicting their effective properties

What is this talk about?

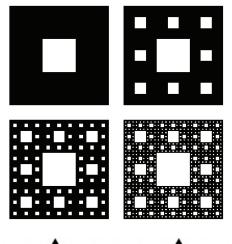
A tour of recent results on multiscale modeling of physical and ecological processes in the sea ice system, with a focus on novel mathematics.

fractal geometry

microscale

mesoscale

macroscale



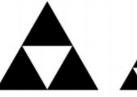


fractals

self-similar structure

non-integer dimension

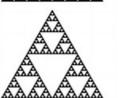


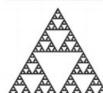












$$D = \frac{\log 3}{\log 2} = 1.585...$$

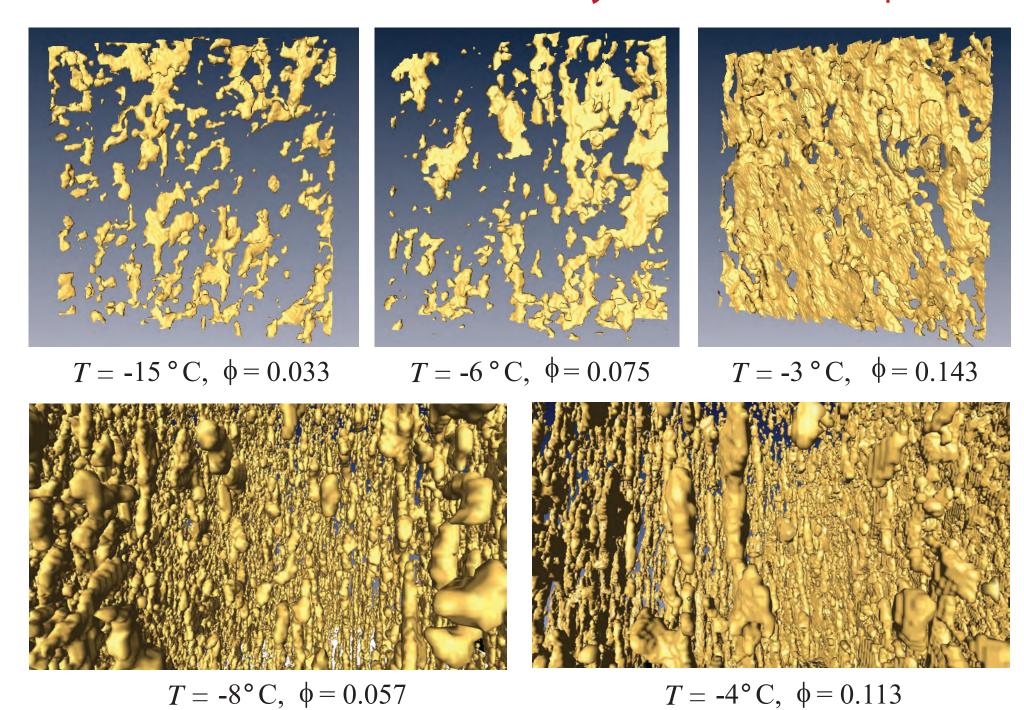






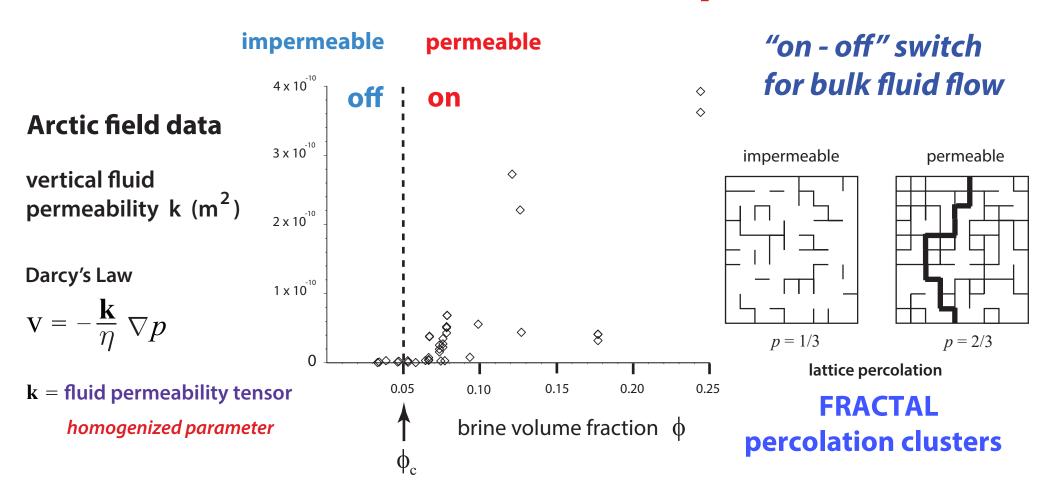
microscale

brine volume fraction and *connectivity* increase with temperature



X-ray tomography for brine in sea iceGolden et al., Geophysical Research Letters, 2007

Critical behavior of fluid transport in sea ice



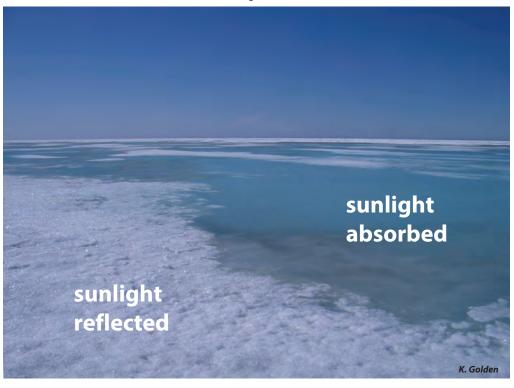
PERCOLATION THRESHOLD $\phi_c \approx 5\%$ \longrightarrow $T_c \approx -5^{\circ} \text{C}, S \approx 5 \text{ ppt}$

RULE OF FIVES

Golden, Ackley, Lytle Science 1998 Golden, Eicken, Heaton, Miner, Pringle, Zhu GRL 2007 Pringle, Miner, Eicken, Golden J. Geophys. Res. 2009

fluid flow through the porous microstructure of sea ice governs key processes in polar climate and ecosystems

evolution of Arctic melt ponds and sea ice albedo

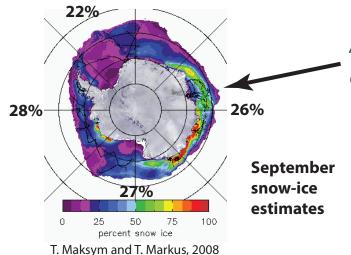


nutrient flux for algal communities







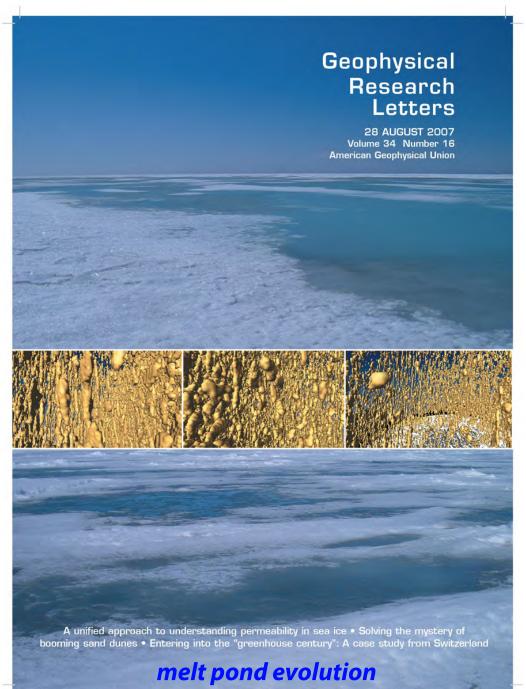


Antarctic surface flooding and snow-ice formation

- evolution of salinity profiles
- ocean-ice-air exchanges of heat, CO₂

Thermal evolution of permeability and microstructure in sea ice

Golden, Eicken, Heaton, Miner, Pringle, Zhu, Geophysical Research Letters 2007



percolation theory for fluid permeability

$$k(\phi) = k_0 (\phi - 0.05)^2$$
 critical exponent
$$k_0 = 3 \times 10^{-8} \text{ m}^2$$

from critical path analysis in hopping conduction

rock physics network model rigorous bounds

X-ray tomography for brine inclusions

confirms rule of fives

brine percolation threshold of $\phi = 5\%$ for bulk fluid flow

Pringle, Miner, Eicken, Golden J. Geophys. Res. 2009

theories agree closely with field data

microscale governs mesoscale processes

Notices

of the American Mathematical Society

Climate Change and the Mathematics of

page 562

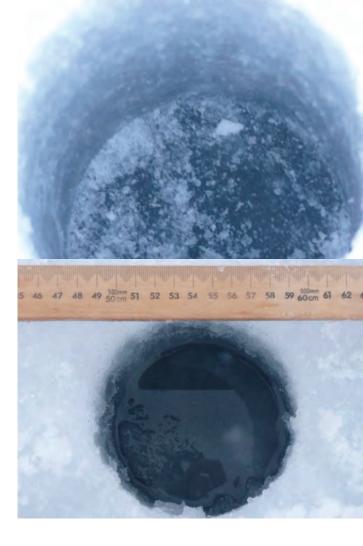
May 2009

Mathematics and the **Enormous Confusion** and Great Potential

page 586



Volume 56, Number 5



measuring fluid permeability of Antarctic sea ice

SIPEX 2007

Sea ice algae secrete extracellular polymeric substances (EPS) affecting evolution of brine microstructure.

How does EPS affect fluid transport? How does the biology affect the physics?

FRACTAL

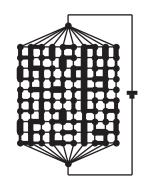
stained EPS D stained EPS D 25 μm

Krembs

without EPS with EPS

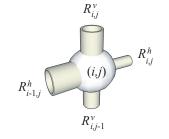
0.15 0.1 0.05 0 -10 -5 ln A 0 5

RANDOM PIPE MODEL



- 2D random pipe model with bimodal distribution of pipe radii
- Rigorous bound on permeability k; results predict observed drop in k

Krembs, Eicken, Deming, PNAS 2011

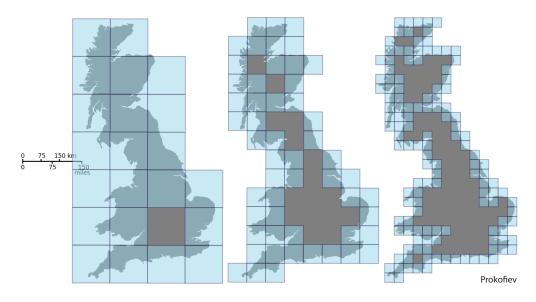


Zhu, Jabini, Golden, Eicken, Morris *Ann. Glac.* 2006

Steffen, Epshteyn, Zhu, Bowler, Deming, Golden *Multiscale Modeling and Simulation*, 2018

Thermal Evolution of Brine Fractal Geometry in Sea Ice

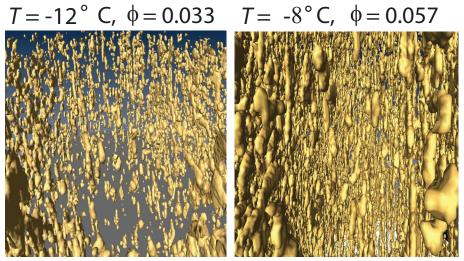
Nash Ward, Daniel Hallman, Benjamin Murphy, Jody Reimer, Marc Oggier, Megan O'Sadnick, Elena Cherkaev and Kenneth Golden, 2022



fractal dimension of the coastline of Great Britain by box counting

$$N(\epsilon) \sim \epsilon^{-D}$$

brine channels and inclusions "look" like fractals (from 30 yrs ago)

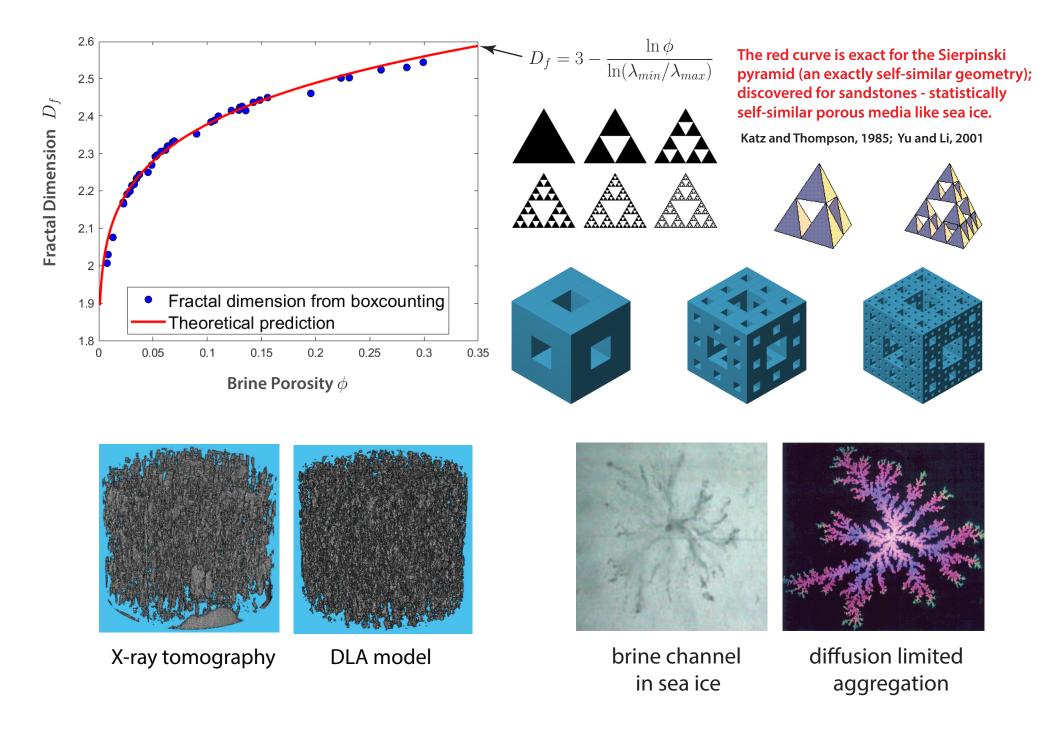


X-ray computed tomography of brine in sea ice

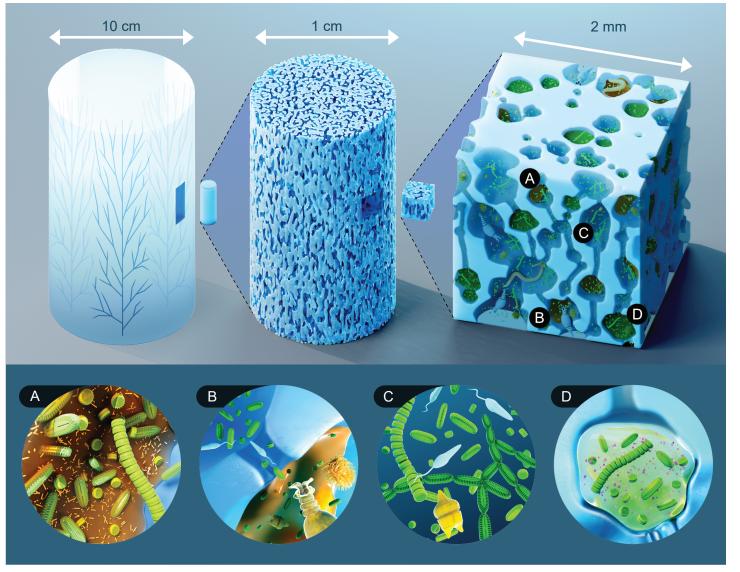
columnar and granular

Golden, Eicken, et al. GRL, 2007

The first comprehensive, quantitative study of the fractal dimension of brine in sea ice and its strong dependence on temperature and porosity.



Implications of brine fractal geometry on sea ice ecology and biogeochemistry



Brine inclusions are home to ice endemic organisms, e.g., bacteria, diatoms, flagellates, rotifers, nematodes.

The habitability of sea ice for these organisms is inextricably linked to its complex brine geometry.

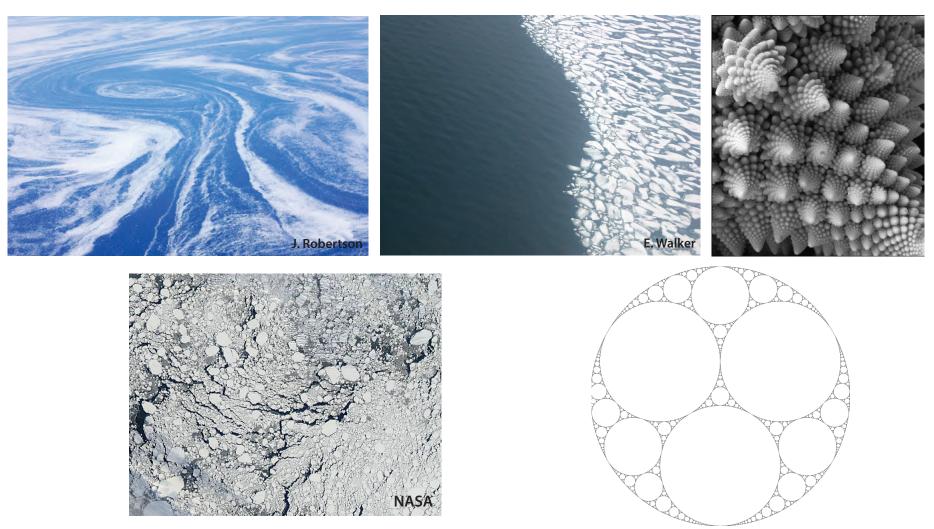
- (A) Many sea ice organisms attach themselves to inclusion walls; inclusions with a higher fractal dimension have greater surface area for colonization.
- (B) Narrow channels prevent the passage of larger organisms, leading to refuges where smaller organisms can multiply without being grazed, as in (C).
- (D) Ice algae secrete extracellular polymeric substances (EPS) which alter incusion geometry and may further increase the fractal dimension.



mesoscale

the sea ice pack is a fractal

displaying self-similar structure on many scales



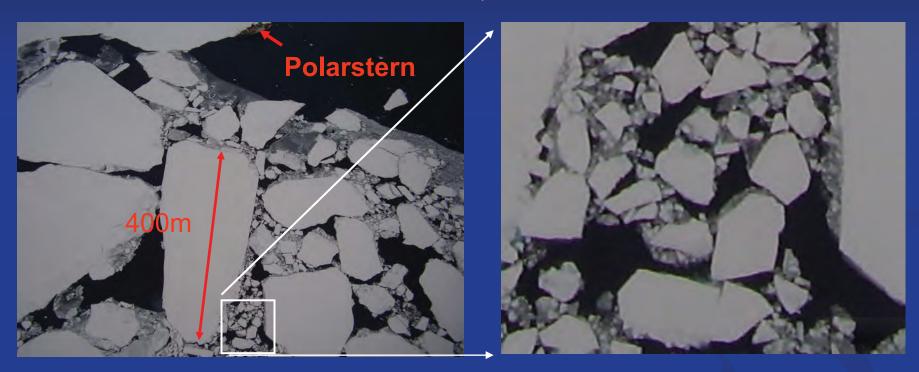
floe size distribution, area-perimeter relations, etc. important in dynamics (fracture), thermodynamics (melting)

Toyota, et al. Geophys. Res. Lett. 2006 Rothrock and Thorndike, J. Geophys. Res. 1984

The sea ice pack has fractal structure.

Self-similarity of sea ice floes

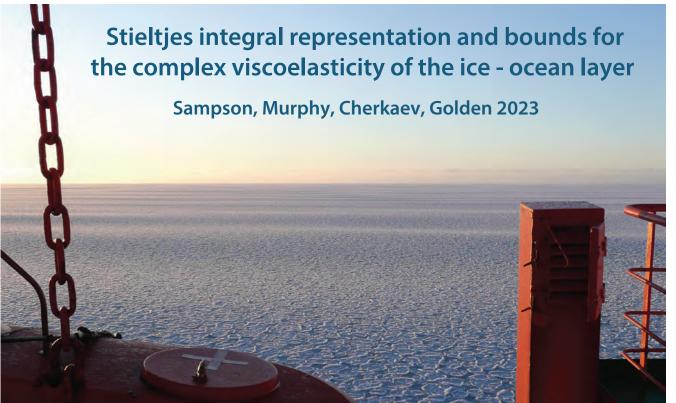
Weddell Sea, Antarctica



fractal dimensions of Okhotsk Sea ice pack smaller scales D~1.2, larger scales D~1.9

Toyota, et al. Geophys. Res. Lett. 2006 Rothrock and Thorndike, J. Geophys. Res. 1984

wave propagation in the marginal ice zone (MIZ)



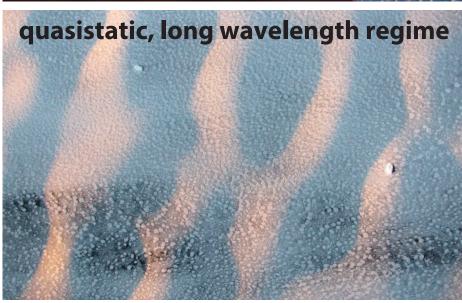
first theory of key parameter in wave-ice interactions only fitted to wave data before

Keller, 1998 Mosig, Montiel, Squire, 2015 Wang, Shen, 2012

Analytic Continuation Method

Bergman (78) - Milton (79) integral representation for ϵ^* Golden and Papanicolaou (83)

Milton, Theory of Composites (02)



homogenized parameter depends on sea ice concentration and ice floe geometry

like EM waves



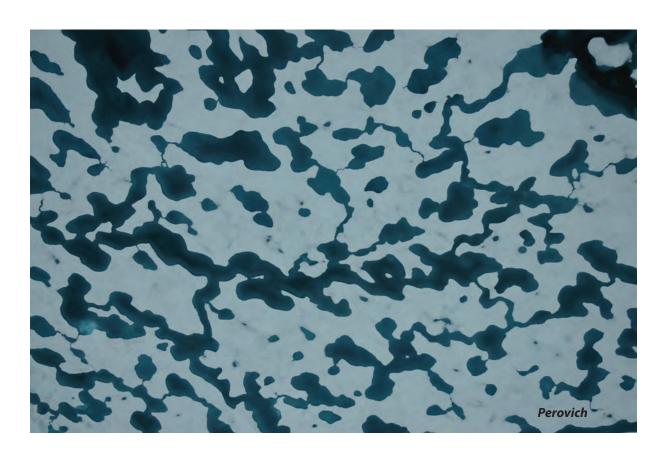
melt pond formation and albedo evolution:

- major drivers in polar climate
- key challenge for global climate models

numerical models of melt pond evolution, including topography, drainage (permeability), etc.

Lüthje, Feltham, Taylor, Worster 2006 Flocco, Feltham 2007

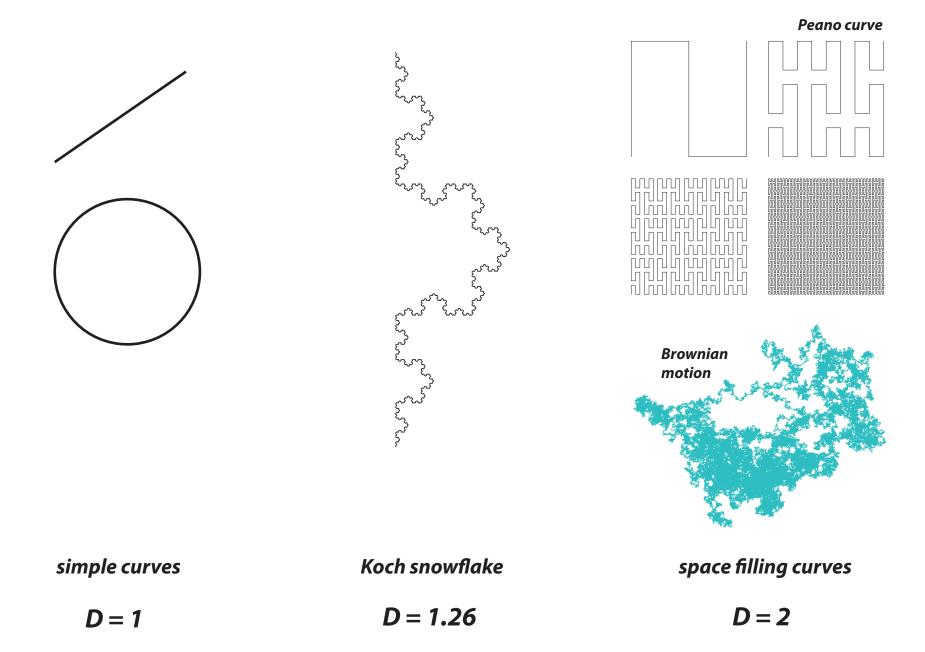
Skyllingstad, Paulson, Perovich 2009 Flocco, Feltham, Hunke 2012



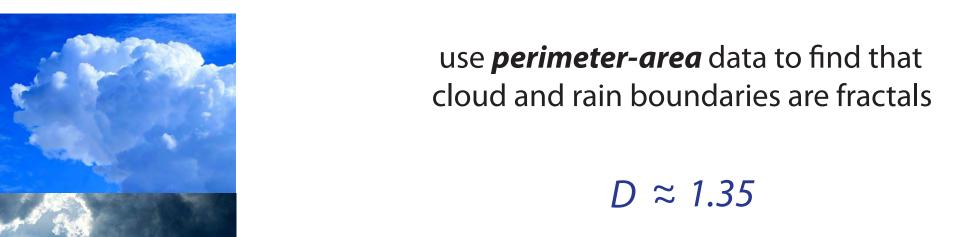
Are there universal features of the evolution similar to phase transitions in statistical physics?

fractal curves in the plane

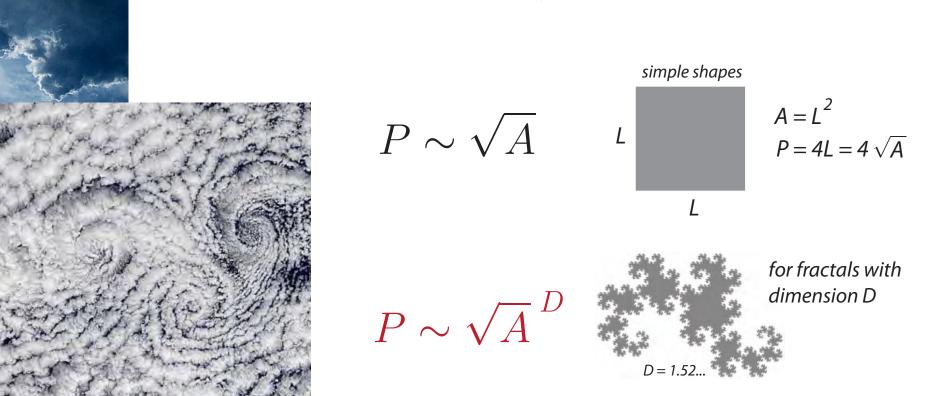
they wiggle so much that their dimension is >1



clouds exhibit fractal behavior from 1 to 1000 km



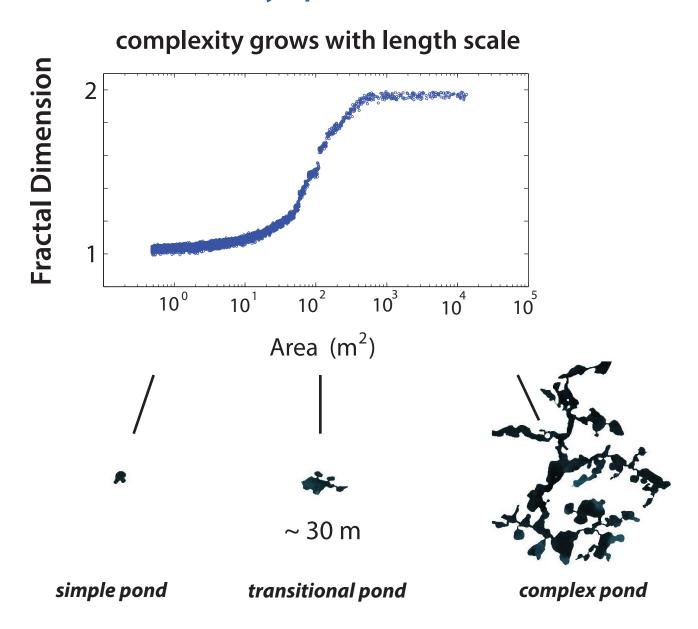
S. Lovejoy, Science, 1982



Transition in the fractal geometry of Arctic melt ponds

Christel Hohenegger, Bacim Alali, Kyle Steffen, Don Perovich, Ken Golden

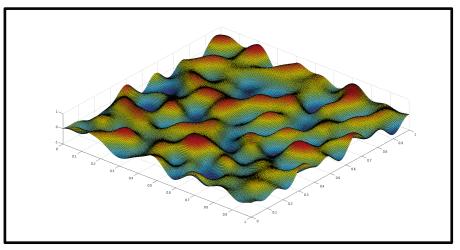
The Cryosphere, 2012

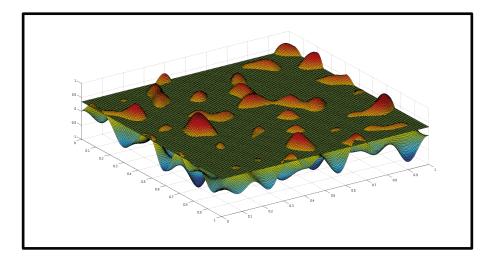


Continuum percolation model for melt pond evolution

level sets of random surfaces

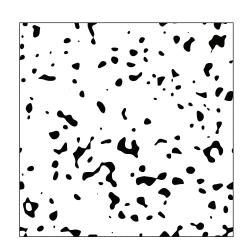
Brady Bowen, Court Strong, Ken Golden, J. Fractal Geometry 2018

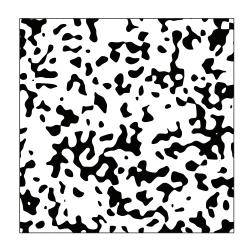


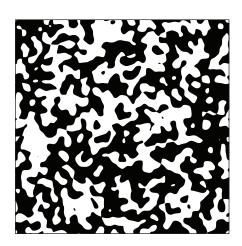


random Fourier series representation of surface topography

intersections of a plane with the surface define melt ponds



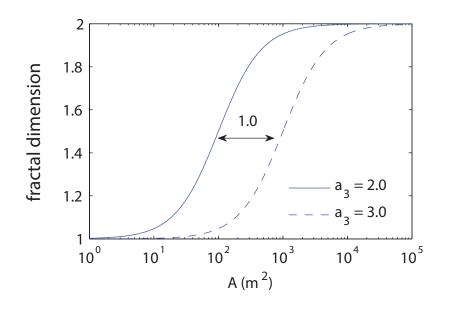


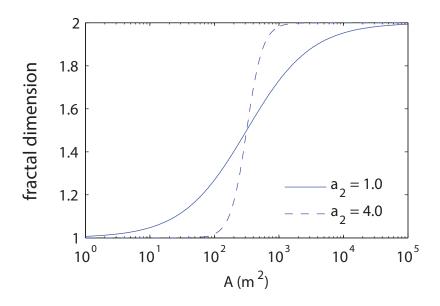


electronic transport in disordered media

diffusion in turbulent plasmas

fractal dimension curves depend on statistical parameters defining random surface





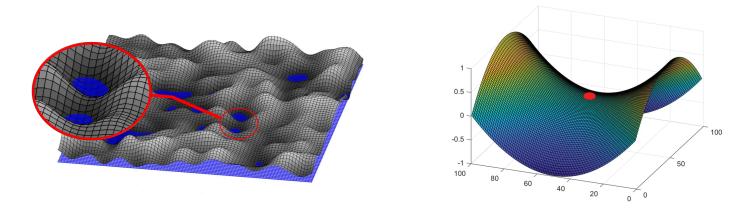
Topology of the sea ice surface and the fractal geometry of Arctic melt ponds

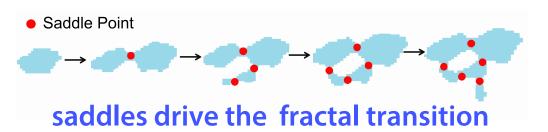
Physical Review Research (invited, under revision)

Ryleigh Moore, Jacob Jones, Dane Gollero, Court Strong, Ken Golden

Several models replicate the transition in fractal dimension, but none explain how it arises.

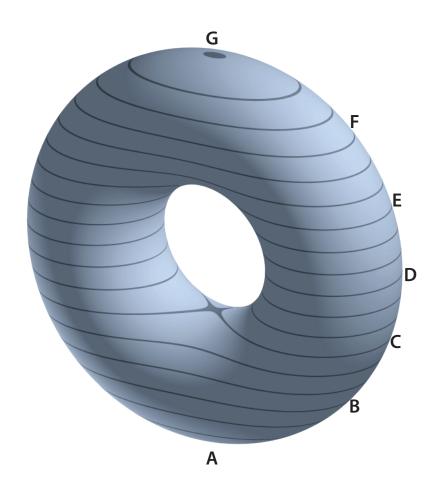
We use Morse theory applied to the random surface model to show that saddle points play the critical role in the fractal transition.





ponds coalesce (change topology) and complexify at saddle points

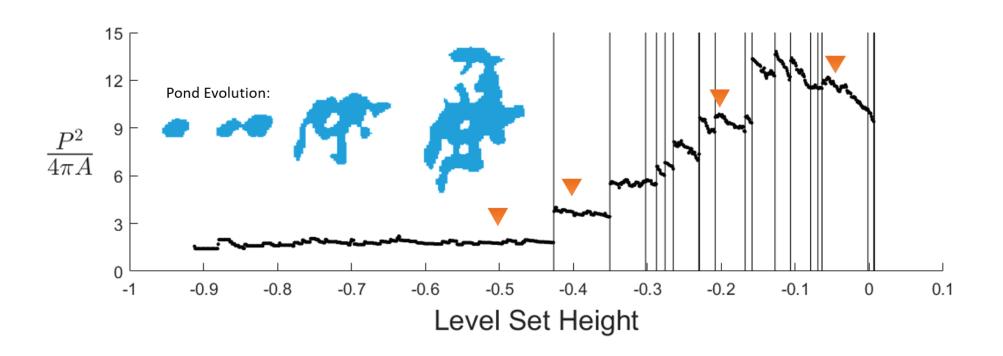
Morse theory



Morse theory tells us that changes in the topology of a surface occur at critical points of smooth functions on the surface: maxima, minima, and saddles.

Main results

Isoperimetric quotient - as a proxy for fractal dimension - increases in discrete jumps when ponds coalesce at saddle points.



Horizontal fluid permeability "controlled" by saddles ~ electronic transport in 2D random potential.

drainage processes, seal holes

melt pond evolution depends also on large-scale "pores" in ice cover



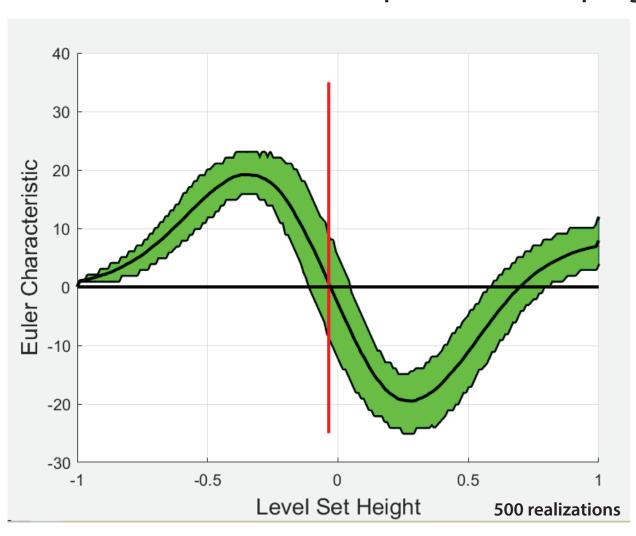
Melt pond connectivity enables vast expanses of melt water to drain down seal holes, thaw holes, and leads in the ice.

Topological Data Analysis

Euler characteristic = # maxima + # minima - # saddles topological invariant

persistent homology

filtration - sequence of nested topological spaces, indexed by water level



Expected Euler Characteristic Curve (ECC)

tracks the evolution of the EC of the flooded surface as water rises

zero of ECC ~ percolation

percolation on a torus creates a giant cycle

Bobrowski & Skraba, 2020 Carlsson, 2009

Vogel, 2002 GRF

image analysis porous media cosmology brain activity

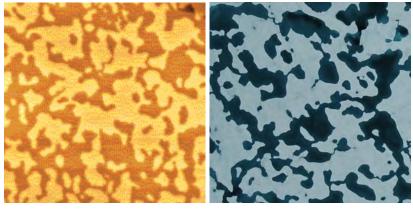
melt pond donuts



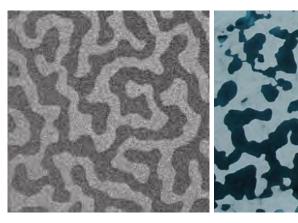


From magnets to melt ponds

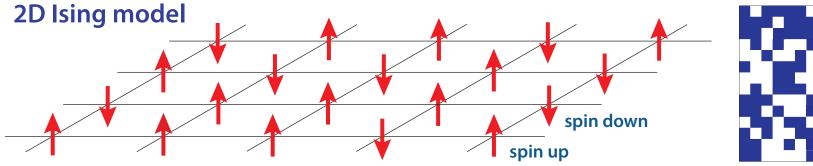
100 year old model for magnetic materials used to explain melt pond fractal geometry

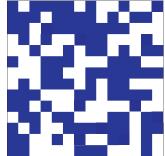


magnetic domains Arctic melt ponds cobalt

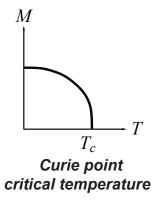


magnetic domains Arctic melt ponds cobalt-iron-boron

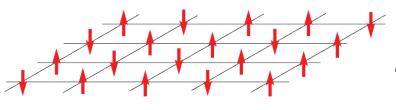




Ma, Sudakov, Strong, Golden, New J. Phys. 2019 Golden, Ma, Strong, Sudakov, SIAM News 2020



Ising Model for a Ferromagnet



$$S_i = \begin{cases} +1 & \text{spin up} \\ -1 & \text{spin down} \end{cases}$$

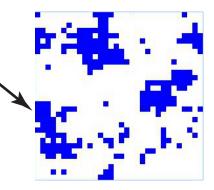
applied magnetic
$$H$$

$$\mathcal{H} = -H\sum_{i} s_i - J\sum_{\langle i,j \rangle} s_i s_j$$

blue

white

islands of like spins

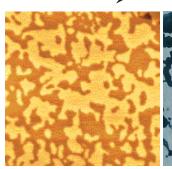


nearest neighbor Ising Hamiltonian

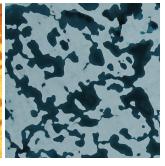
$$M(T, H) = \lim_{N \to \infty} \frac{1}{N} \left\langle \sum_{j} s_{j} \right\rangle$$

energy is lowered when nearby spins align with each other, forming magnetic domains

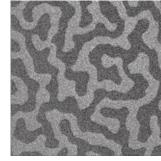
effective magnetization



magnetic domains in cobalt



melt ponds (Perovich)



magnetic domains in cobalt-iron-boron



melt ponds (Perovich)

Ising model for ferromagnets ----- Ising model for melt ponds

Ma, Sudakov, Strong, Golden, New J. Phys., 2019

$$\mathcal{H} = -\sum_{i}^{N} H_{i} s_{i} - J \sum_{\langle i,j \rangle}^{N} s_{i} s_{j} \qquad s_{i} = \begin{cases} \uparrow & +1 & \text{water (spin up)} \\ \downarrow & -1 & \text{ice (spin down)} \end{cases}$$

random magnetic field represents snow topography

magnetization M

model

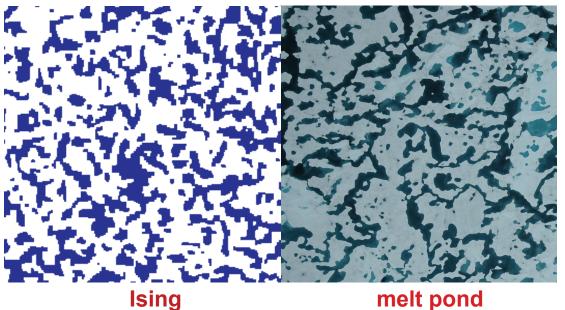
pond area fraction $F = \frac{(M+1)}{2}$

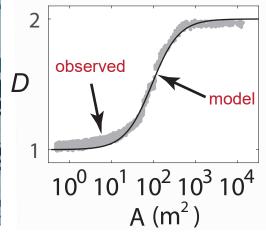
$$F = \frac{(M+1)}{2}$$

only nearest neighbor patches interact

Starting with random initial configurations, as Hamiltonian energy is minimized by Glauber spin flip dynamics, system "flows" toward metastable equilibria.

Order from Disorder





pond size distribution exponent

observed -1.5

(Perovich, et al. 2002)

-1.58 model

EOS, PhysicsWorld, ...

Scientific American photo (Perovich)

ONLY MEASURED INPUT = LENGTH SCALE (GRID SIZE) from snow topography data



Melt ponds control transmittance of solar energy through sea ice, impacting upper ocean ecology.

WINDOWS

Have we crossed into a new ecological regime?

The frequency and extent of sub-ice phytoplankton blooms in the Arctic Ocean

Horvat, Rees Jones, lams, Schroeder, Flocco, Feltham, *Science Advances* 2017

The effect of melt pond geometry on the distribution of solar energy under first year sea ice

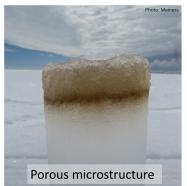
Horvat, Flocco, Rees Jones, Roach, Golden *Geophys. Res. Lett.* 2019

(2015 AMS MRC)

no bloom bloom massive under-ice algal bloom

Arrigo et al., Science 2012

SEA ICE ALGAE







Can we improve agreement between algae models and data?

80% of polar bear diet can be traced to ice algae*.

^{*}Brown TA, et al. (2018). PloS one, 13(1), e0191631

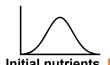
HETEROGENEITY IN INITIAL CONDITIONS

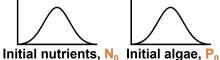
At each location within a larger region, we could consider

Nutrients
$$\frac{dN}{dt} = \alpha - BNP - \eta N$$
 Algae
$$\frac{dP}{dt} = \gamma BNP - \delta P$$

$$N(0) = N_0, \qquad P(0) = P_0$$

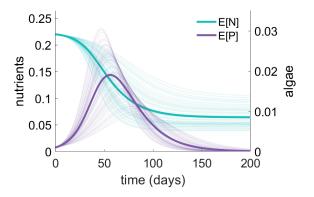






HOW DO WE ANALYZE THIS MODEL?

Monte Carlo simulations?



Too slow! Full algae model takes **8 hours** (cloud computing).

DOI: 10.1111/ele.14095

METHOD



Uncertainty quantification for ecological models with random parameters 😇

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²School of Biological Sciences, University of Utah, Salt Lake City, Utah, USA

Correspondences

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Email: reimer@math.utah.edu

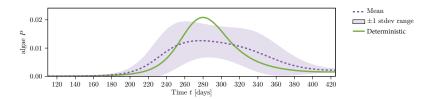
Abstract

There is often considerable uncertainty in parameters in ecological models. This uncertainty can be incorporated into models by treating parameters as random variables with distributions, rather than fixed quantities. Recent advances in uncertainty quantification methods, such as polynomial chaos approaches, allow for the analysis of models with random parameters. We introduce these methods with a motivating case study of sea ice algal blooms in heterogeneous environments. We compare Monte Carlo methods with polynomial chaos techniques to help understand the dynamics of an algal bloom model with random parameters.

Introduce polynomial chaos approach to widely used ecological ODE models, but with random parameters.

³Scientific Computing and Imaging Institute, University of Utah, Salt Lake City, Utah, USA

ECOLOGICAL INSIGHTS



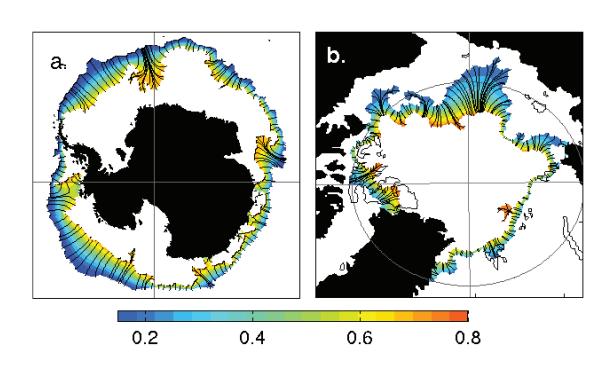
- lower peak bloom intensity
- longer bloom duration
- able to compare variance to data

macroscale

Marginal Ice Zone

MIZ

- biologically active region
- intense ocean-sea ice-atmosphere interactions
- region of significant wave-ice interactions



transitional region between dense interior pack (c > 80%) sparse outer fringes (c < 15%)

MIZ WIDTH

fundamental length scale of ecological and climate dynamics

Strong, *Climate Dynamics* 2012 Strong and Rigor, *GRL* 2013 How to objectively measure the "width" of this complex, non-convex region?

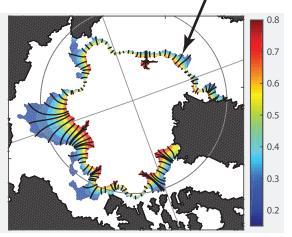
Objective method for measuring MIZ width motivated by medical imaging and diagnostics

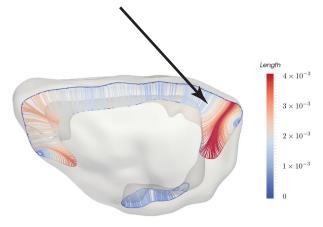
Strong, *Climate Dynamics* 2012 Strong and Rigor, *GRL* 2013 39% widening 1979 - 2012

streamlines of a solution to Laplace's equation

"average" lengths of streamlines







Arctic Marginal Ice Zone

crossection of the cerebral cortex of a rodent brain

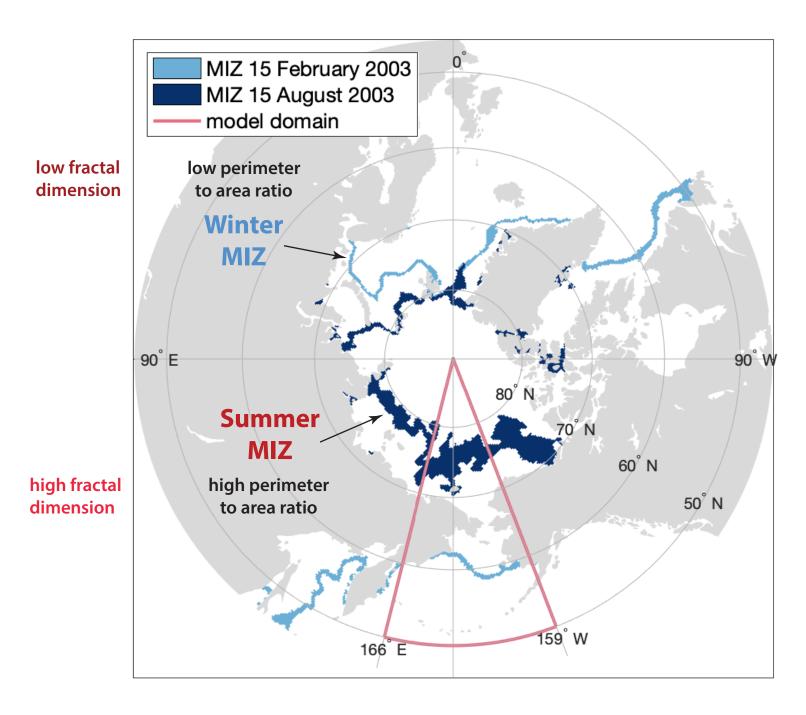
analysis of different MIZ WIDTH definitions

Strong, Foster, Cherkaev, Eisenman, Golden J. Atmos. Oceanic Tech. 2017

Strong and Golden

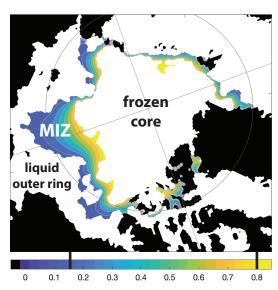
Society for Industrial and Applied Mathematics News, April 2017

Observed Arctic MIZ



Model larger scale effective behavior with partial differential equations that homogenize complex local structure and dynamics.

Arctic MIZ

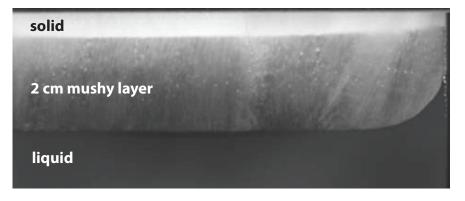


sea ice concentration ψ

Partial differential equation models and deep learning for the sea ice concentration field, 2023

Delaney Mosier, Eric Brown, Court Strong, Jingyi Zhu, Bao Wang, Ken Golden Predict MIZ width and location with basin-scale phase change model.

seasonal and long term trends



NaCl-H2O in lab (Peppin et al., 2007;, J. Fluid Mech.)

Annual cycle of Arctic marginal ice zone location and width explained by macroscale mushy layer model, 2023

C. Strong, E. Cherkaev, and K. M. Golden

MIZ as a moving phase transition region

$$\rho c \frac{\partial T}{\partial t} = \nabla \cdot (k \nabla T) + S$$

$$S = [\rho(c_l - c_s)T + \rho L] \frac{\partial \psi}{\partial t}$$

$$\psi = 1 - \left(\frac{T - T_s}{T_l - T_s}\right)^{\alpha}$$

$$k_x = \left(\frac{\psi}{k_s} + \frac{1 - \psi}{k_l}\right)^{-1}$$

$$k_z = \psi k_s + (1 - \psi)k_l$$

homogenization

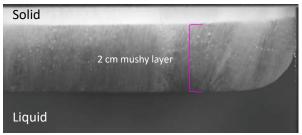
 ρ effective density S models nonlinear phase change

T temperature ψ sea ice concentration

c specific heat k effective diffusivity

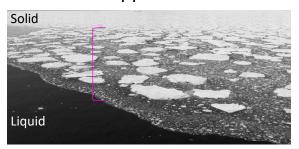
L latent heat of fusion l liquid, s solid

Classical small-scale application



NaCl-H₂O in lab (Peppin et al., 2007;, J. Fluid Mech.)

Macroscale application



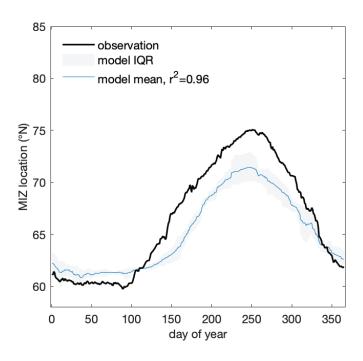
- Develop multiscale PDE model for simulating phase transition fronts to predict MIZ seasonal cycles and decadal trends
- Model simulates MIZ as a large-scale mushy layer with effective thermal conductivity derived from physics of composite materials

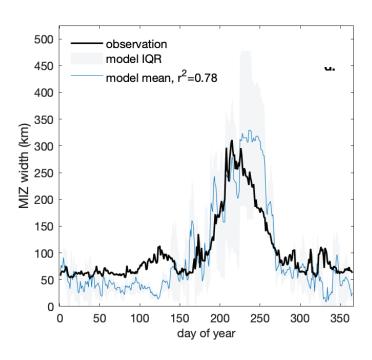
MIZ observations

80 observed IQR MIZ latitude (°N) 9 9 04 05 observed mean $\phi(T_b = 273 \text{ K}), r^2 = 0.97$ 55 **location** 0 50 100 150 200 250 300 350 80 sea ice 75 8.0 concentration latitude (°N) 92 93 0.6 0.4 60 0.2 55 50 100 150 200 250 300 350 400 observed IQR 0.25 observed mean MIZ width (km) 000 000 $-T_0|_{\phi=s}$, lag 0 $(T_b - T_0)|_{\phi = s}$, lag 21, $r^2 = 0.92$ width 0.1 0.05 ⁽²⁾ 100 50 100 150 200 300 350 250

Model captures basic physics of MIZ dynamics.

MIZ model vs. observations

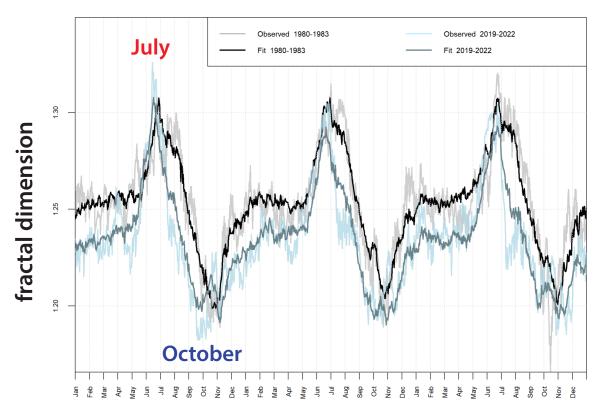




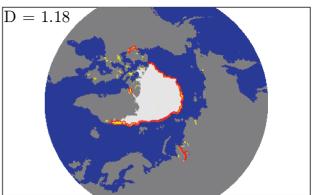
Evolution of the Fractal Geometry of the Arctic Marginal Ice Zone

Julie Sherman, Court Strong, Ken Golden, submitted 2023

Compute the fractal dimension of the boundary of the Arctic MIZ by boxcounting methods; analyze seasonal cycle and long term trends.

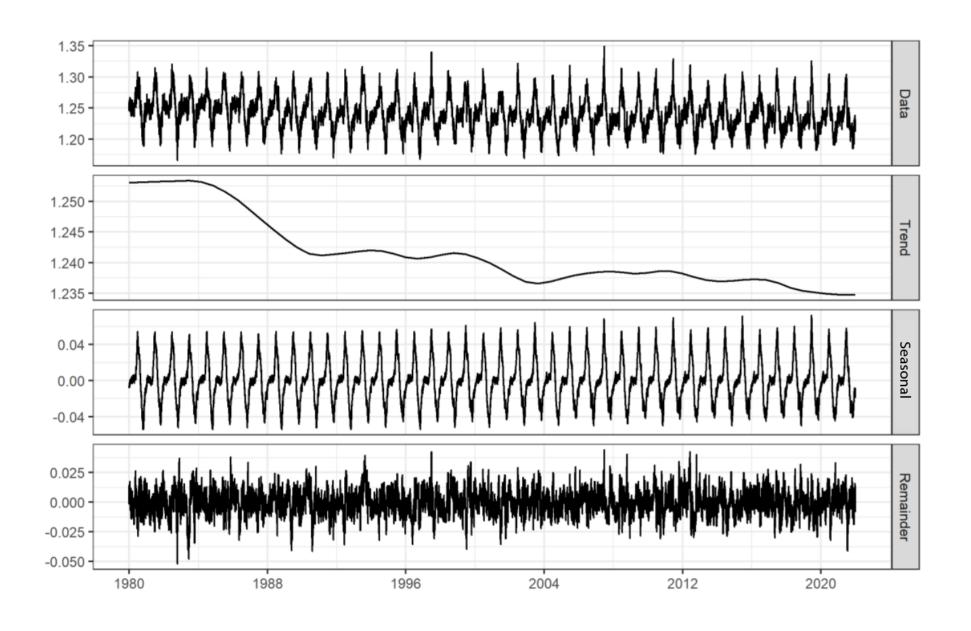


early summer D = 1.298

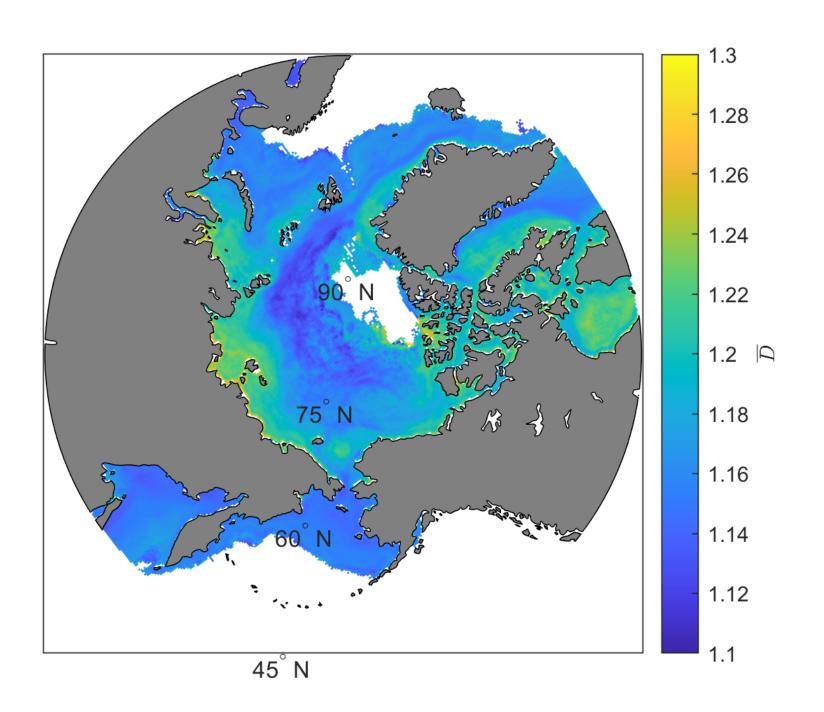


early autumn

Arctic MIZ fractal dimension from 1980 to 2021



Geographical distribution of average fractal dimension



Conclusions

Fractals appear naturally in the sea ice system.

Mathematics of sea ice advances the theory of composites, inverse problems, and other areas of science and engineering - like fractal geometry of natural structures

Our research is helping to improve projections of climate change, the fate of Earth's sea ice packs, and the ecosystems they support.

Modeling sea ice leads to unexpected areas of math and physics!

University of Utah Sea Ice Modeling Group (2017-2023)

Senior Personnel: Ken Golden, Distinguished Professor of Mathematics

Elena Cherkaev, Professor of Mathematics

Court Strong, Associate Professor of Atmospheric Sciences

Ben Murphy, Adjunct Assistant Professor of Mathematics

Postdoctoral Researchers: Noa Kraitzman, Jody Reimer, Bohyun Kim

Graduate Students: Kyle Steffen (now at UT Austin)

Christian Sampson (now at NCAR)

Huy Dinh (MURI sea ice Postdoc at NYU/Courant)

Rebecca Hardenbrook (-> Dartmouth Postdoc)

David Morison (Physics Department)

Ryleigh Moore

Delaney Mosier, Daniel Hallman, Julie Sherman

Undergraduate Students: Kenzie McLean, Jacqueline Cinella Rich,

Dane Gollero, Samir Suthar, Anna Hyde,

Kitsel Lusted, Ruby Bowers, Kimball Johnston,

Jerry Zhang, Nash Ward, David Gluckman,

Kayla Stewart, Nicole Forrester, Megan Long

High School Students: J. Chapman, T. Quah, D. Webb, A. Lee, A. Dorsky

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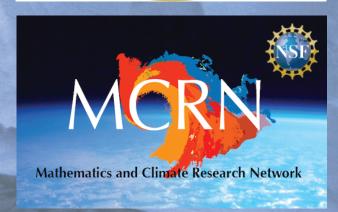










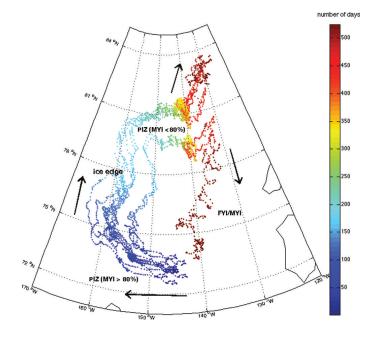


Anomalous diffusion in sea ice dynamics

Ice floe diffusion in winds and currents

observations from GPS data:

Jennifer Lukovich, Jennifer Hutchings, David Barber, *Ann. Glac.* 2015



- On short time scales floes observed (buoy data) to exhibit Brownian-like behavior, but they are also being advected by winds and currents.
- Effective behavior is purely diffusive, sub-diffusive or super-diffusive depending on ice pack and advective conditions Hurst exponent.

modeling:

Huy Dinh, Ben Murphy, Elena Cherkaev, Court Strong, Ken Golden 2022 floe scale model to analyze transport regimes in terms of ice pack crowding, advective conditions

Delaney Mosier, Jennifer Hutchings, Jennifer Lukovich, Marta D'Elia, George Karniadakis, Ken Golden 2022

learning fractional PDE governing diffusion from data

From Microbes to Megafauna: How they impact and are impacted by the physics of sea ice

How do the physical properties of sea ice affect the communities it hosts?

How does the presence of life in and on sea ice affect its physical properties?

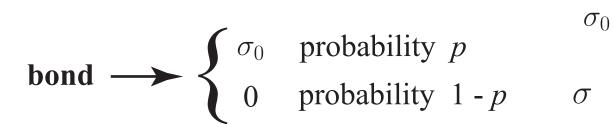


transport in percolation theory

MICRO

lattice homogenization

local conductivity (electrical or fluid) **effective** conductivity or fluid permeability



insulator conductor

consider local conductivities 1 and h > 0smooths, softens transition $\sigma(p) \sim \sigma_0 \left(p - p_c\right)^t \quad p \to p_c^+$

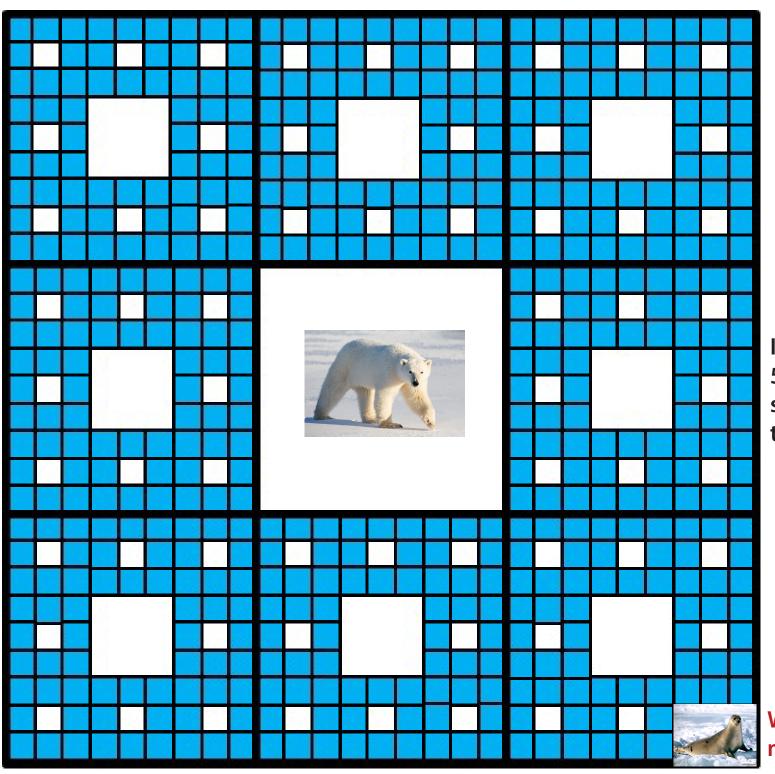
percolation threshold

$$\sigma(p) \sim \sigma_0 (p - p_c)^t \quad p \to p_c^+$$

UNIVERSAL critical exponents for lattices -- depend only on dimension

 $1 \le t \le 2$ (for idealized model), Golden, *Phys. Rev. Lett.* 1990; *Comm. Math. Phys.* 1992

non-universal behavior in continuum



polar bear foraging in a fractal icescape

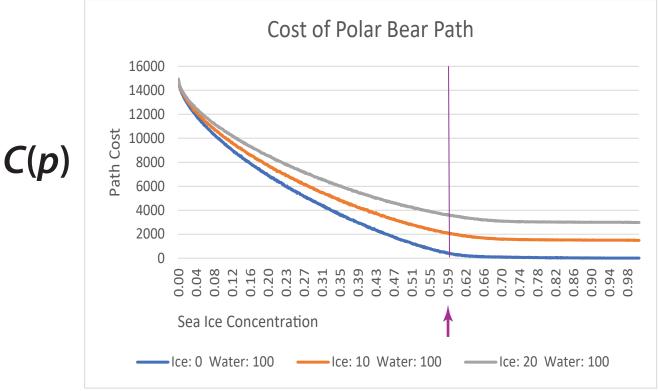
Nicole Forrester
Jody Reimer
Ken Golden

It costs the polar bear 5 times the energy to swim through water than to walk on sea ice.

What pathway to a seal minimizes energy spent?

Polar Bear Percolation

Optimal Movement of a Polar Bear in a Heterogenous Icescape

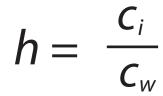


Cost of Polar Bear Path

ice disconnected

bear must swim

Sea Ice Concentration

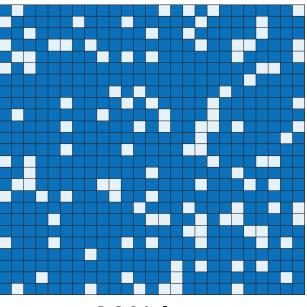


ratio of local "conductivities"

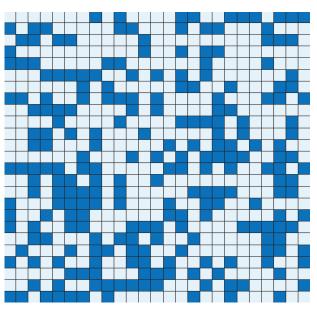
site percolation threshold

$$p_c = 0.59$$
 for $d = 2$

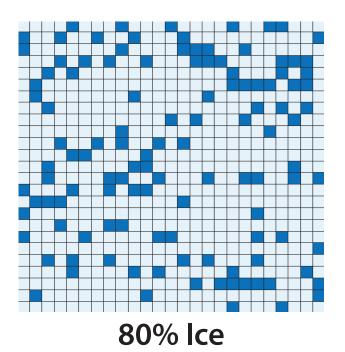




20% lce



60% Ice



C(p)

16000

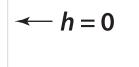
14000

12000

Path Cost 0000 0000 0000

4000

2000



connected

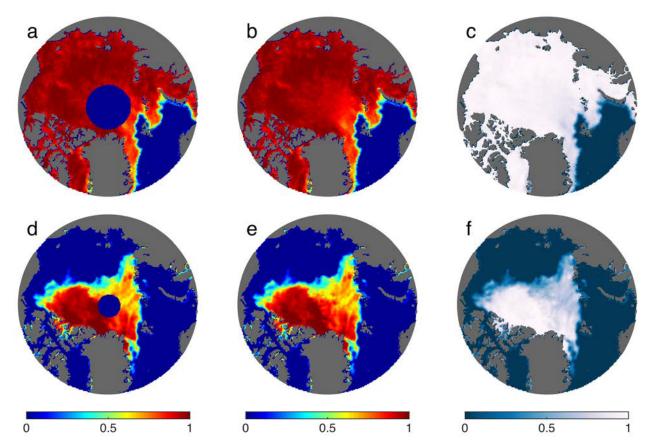
ice pathway

Filling the polar data gap with partial differential equations

hole in satellite coverage of sea ice concentration field

previously assumed ice covered

Gap radius: 611 km 06 January 1985



Gap radius: 311 km 30 August 2007



fill = harmonic function with learned stochastic term

Strong and Golden, *Remote Sensing* 2016 Strong and Golden, *SIAM News* 2017 NOAA/NSIDC Sea Ice Concentration CDR product update will use our PDE method.