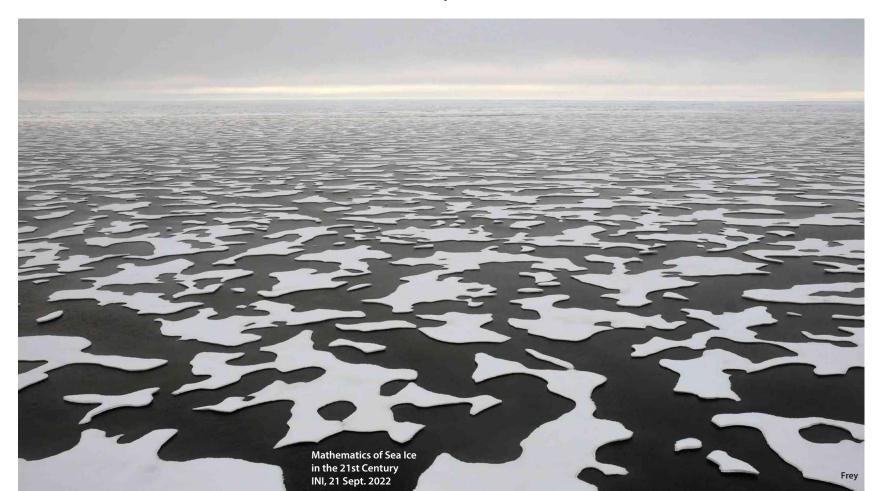
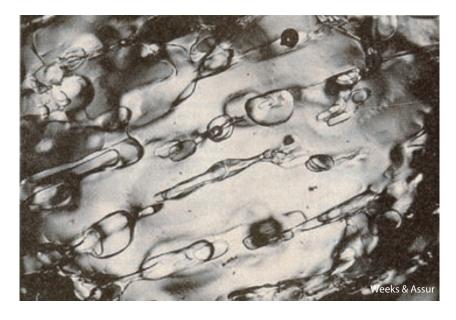


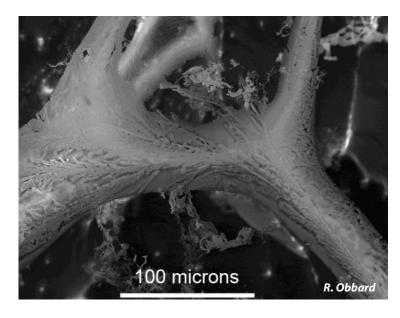
## From Micro to Macro in the Physics and Biology of Sea Ice

Kenneth M. Golden
Department of Mathematics
University of Utah





brine inclusions in sea ice (mm)



micro - brine channel (SEM)

# sea ice is a porous composite

pure ice with brine, air, and salt inclusions

#### brine channels (cm)



horizontal section



vertical section

# 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

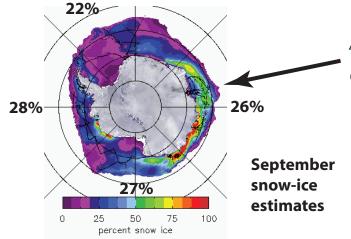


nutrient flux for algal communities









T. Maksym and T. Markus, 2008

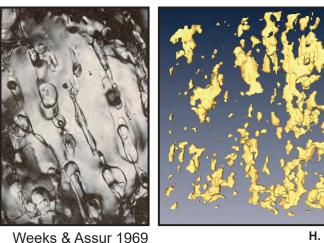
Antarctic surface flooding and snow-ice formation

- evolution of salinity profiles
- ocean-ice-air exchanges of heat, CO<sub>2</sub>

## Sea Ice is a Multiscale Composite Material

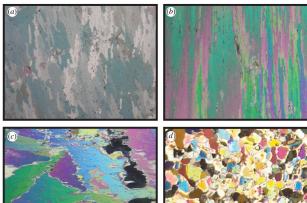
#### microscale

#### brine inclusions



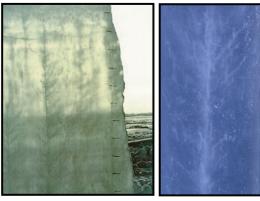
H. Eicken Golden et al. GRL 2007

#### polycrystals



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

#### brine channels



D. Cole K. Golden

#### millimeters

#### centimeters

macroscale

#### mesoscale

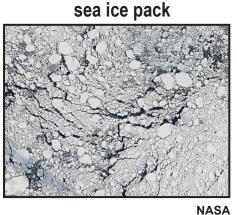
**Arctic melt ponds** 

**Antarctic pressure ridges** 



sea ice floes



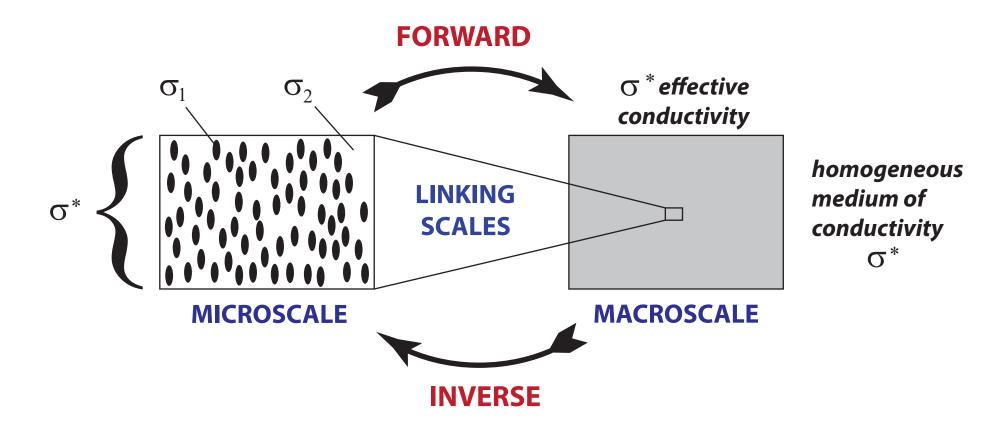


meters

K. Frey

kilometers

## **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

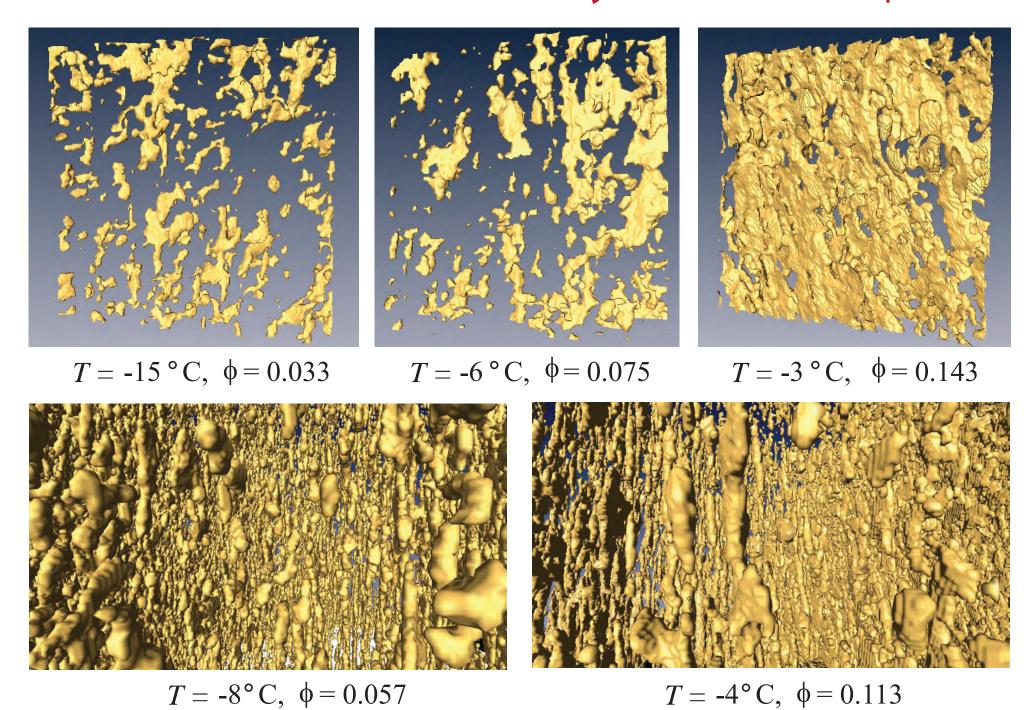
widespread use of composites in late 20th century due in large part to advances in mathematically predicting their effective properties

## What is this talk about?

A tour of recent results on modelling macroscopic behaviour in the sea ice system, with a focus on novel mathematics.

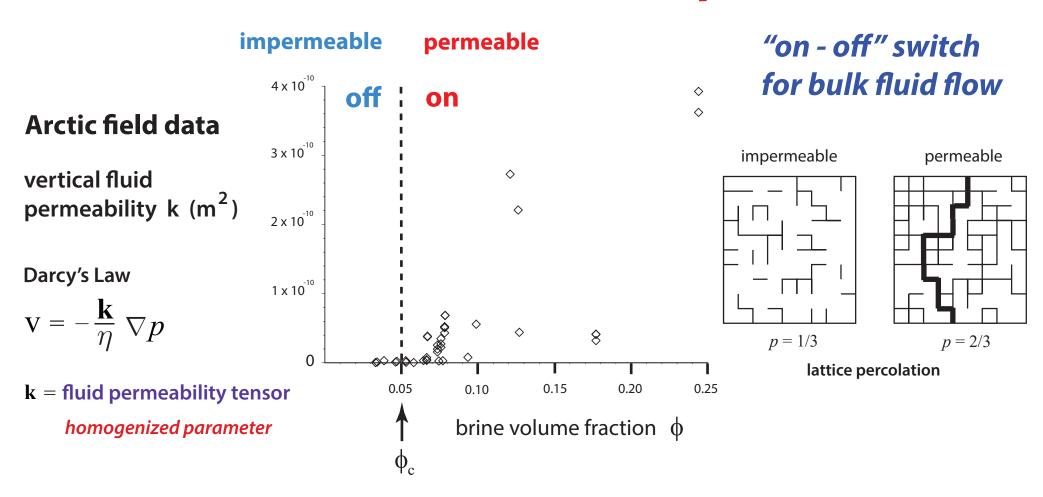
## microscale

#### brine volume fraction and *connectivity* increase with temperature



**X-ray tomography for brine in sea ice**Golden 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





# sea ice algal communities

D. Thomas 2004

nutrient replenishment controlled by ice permeability

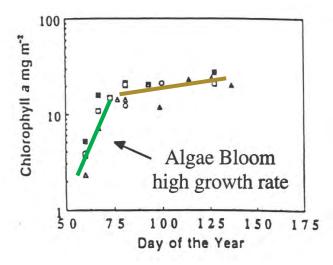
biological activity turns on or off according to rule of fives

Golden, Ackley, Lytle

Science 1998

Fritsen, Lytle, Ackley, Sullivan Science 1994

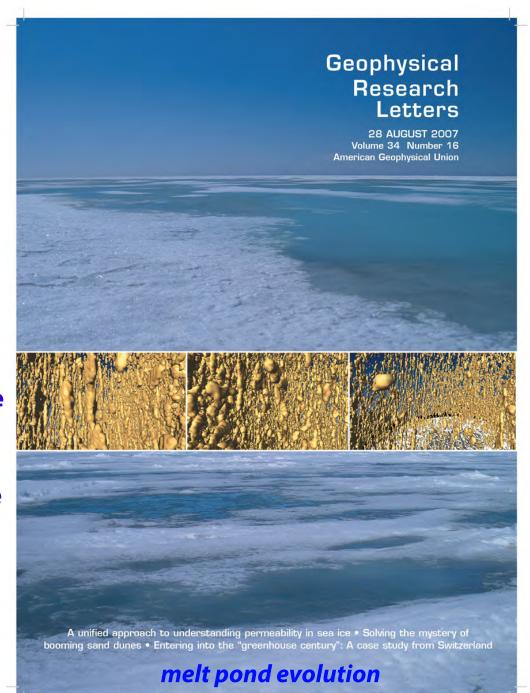
#### critical behavior of microbial activity



Convection-fueled algae bloom Ice Station Weddell

#### 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

hierarchical model 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

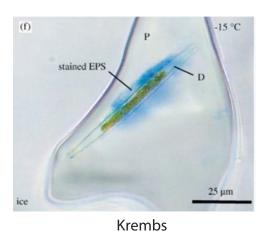
Pringle, Miner, Eicken, Golden J. Geophys. Res. 2009

theories agree closely with field data

microscale governs mesoscale processes

## 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?

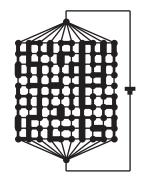


without EPS with EPS

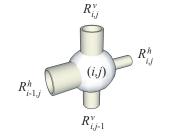
Krembs, Eicken, Deming, PNAS 2011

0.15 0.05 0.05 0.05 0.05 0.05 0.05

RANDOM PIPE MODEL



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

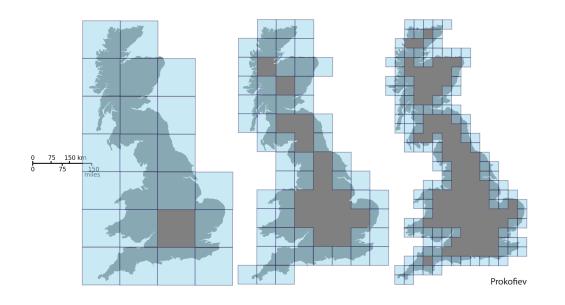


Zhu, Jabini, Golden, Eicken, Morris *Ann. Glac.* 2006

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

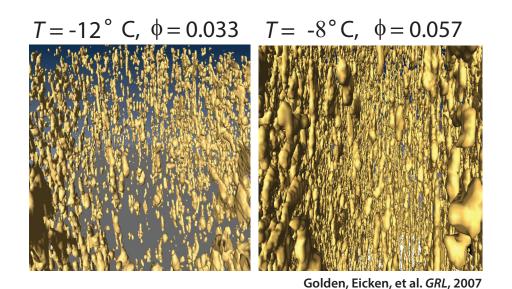
#### Thermal Evolution of Brine Fractal Geometry in Sea Ice

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



fractal dimension of the British coastline by box counting

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

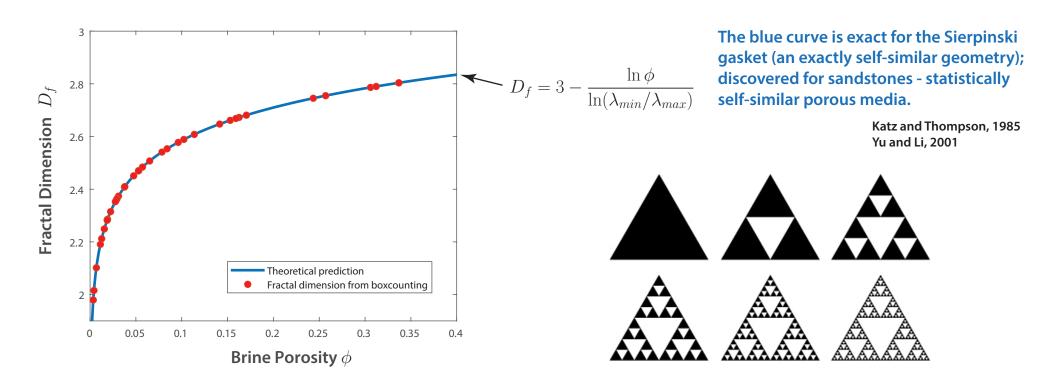


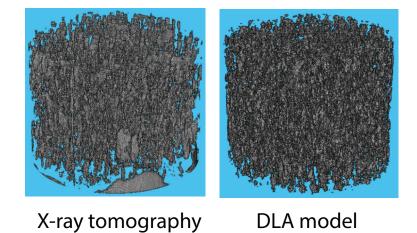
columnat and grantala

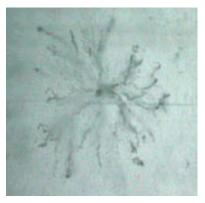
X-ray computed tomography of brine in sea ice

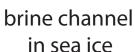
columnar and granular

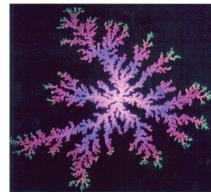
## The first comprehensive, quantitative study of the fractal dimension of brine in sea ice and its strong dependence on temperature and porosity.





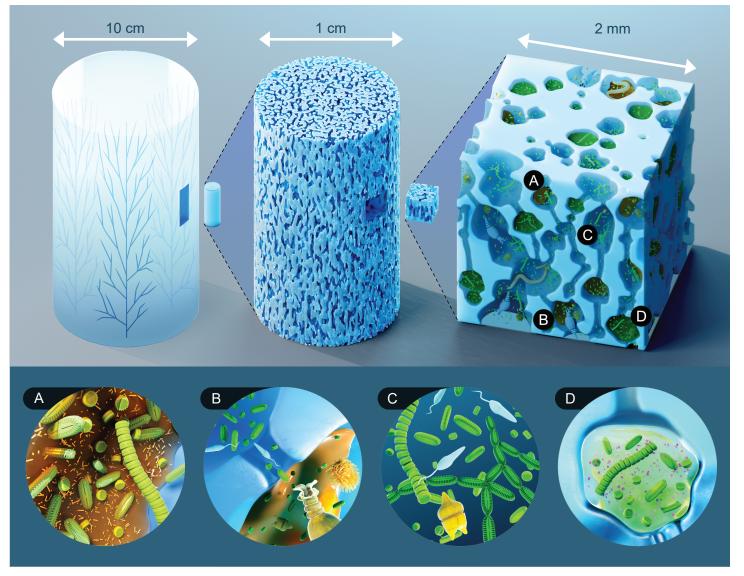






diffusion limited aggregation

#### 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.



## Remote sensing of sea ice











sea ice thickness ice concentration

#### **INVERSE PROBLEM**

Recover sea ice properties from electromagnetic (EM) data

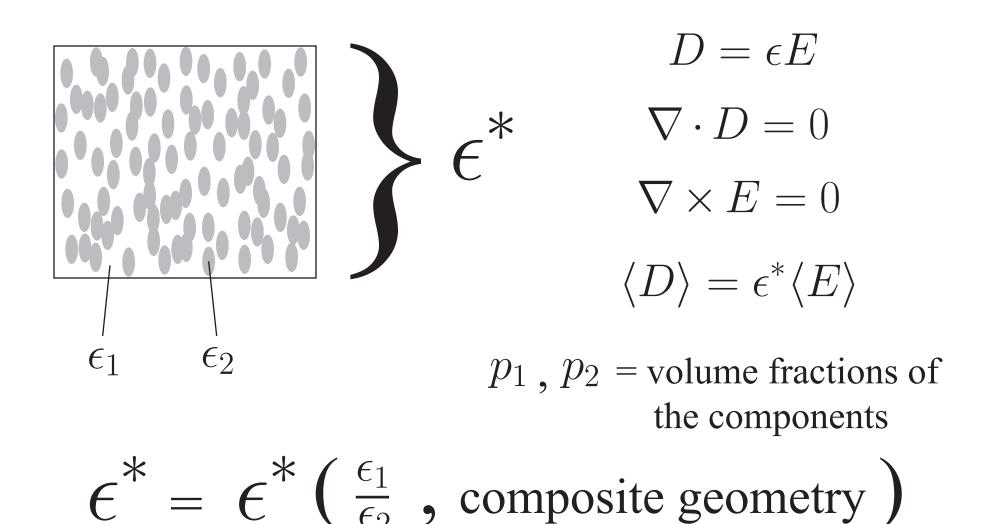
**8**\*3

effective complex permittivity (dielectric constant, conductivity)



brine volume fraction brine inclusion connectivity

Effective complex permittivity of a two phase composite in the quasistatic (long wavelength) limit



What are the effective propagation characteristics of an EM wave (radar, microwaves) in the medium?

## Analytic Continuation Method for Homogenization

Bergman (1978), Milton (1979), Golden and Papanicolaou (1983), Theory of Composites, Milton (2002)

### Stieltjes integral representation for homogenized parameter

#### separates geometry from parameters

$$F(s)=1-\frac{\epsilon^*}{\epsilon_2}=\int_0^1\frac{d\mu(z)}{s-z} \qquad \qquad s=\frac{1}{1-\epsilon_1/\epsilon_2}$$
 material parameters

$$\mu = \begin{cases} \bullet \text{ spectral measure of self adjoint operator } \Gamma \chi \\ \bullet \text{ mass} = p_1 \\ \bullet \text{ higher moments depend} \end{cases}$$

$$\bullet$$
 mass =  $p_1$ 

on *n*-point correlations

$$\Gamma = \nabla(-\Delta)^{-1}\nabla \cdot$$

 $\chi = \text{characteristic function}$ of the brine phase

$$E = s (s + \Gamma \chi)^{-1} e_k$$

## $| \ \ \ \rangle \chi$ : microscale $\rightarrow$ macroscale

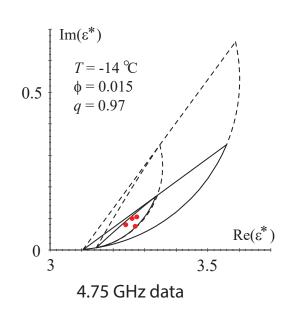
## $\Gamma \chi$ links scales

Golden and Papanicolaou, Comm. Math. Phys. 1983

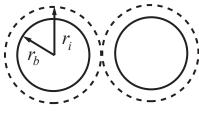
This representation distills the complexities of mixture geometry into the spectral properties of an operator like the Hamiltonian in physics.

#### forward and inverse bounds on the complex permittivity of sea ice

#### forward bounds



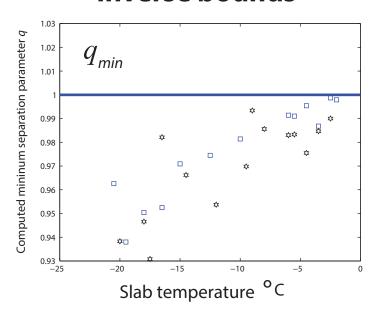
#### matrix particle



$$q = r_b / r_i$$

Golden 1995, 1997

#### inverse bounds



#### **Inverse Homogenization**

Cherkaev and Golden (1998), Day and Thorpe (1999), Cherkaev (2001), McPhedran, McKenzie, Milton (1982), Theory of Composites, Milton (2002)



**composite geometry** (spectral measure μ)

inverse bounds and recovery of brine porosity

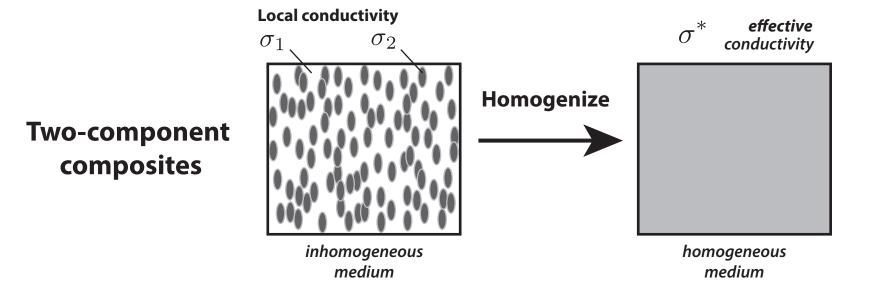
Gully, Backstrom, Eicken, Golden Physica B, 2007 inversion for brine inclusion separations in sea ice from measurements of effective complex permittivity  $\epsilon^*$ 

rigorous inverse bound on spectral gap

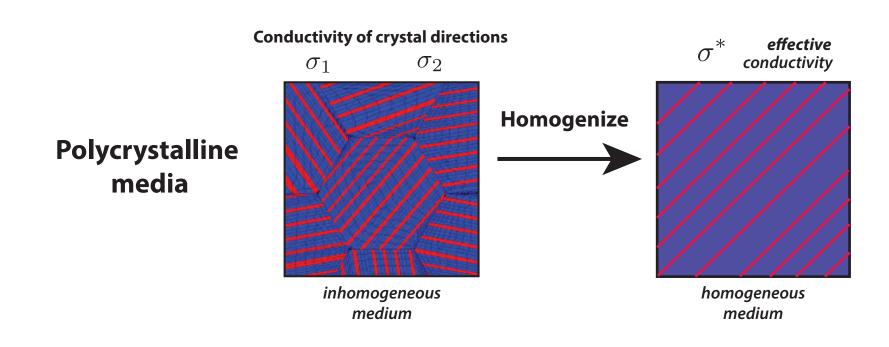
construct algebraic curves which bound admissible region in (p,q)-space

Orum, Cherkaev, Golden Proc. Roy. Soc. A, 2012

## Homogenization for polycrystalline materials



Find the homogeneous medium which behaves macroscopically the same as the inhomogeneous medium



# Bounds on the complex permittivity of polycrystalline materials by analytic continuation

Adam Gully, Joyce Lin, Elena Cherkaev, Ken Golden

Stieltjes integral representation for effective complex permittivity

Milton (1981, 2002), Barabash and Stroud (1999), ...

- Forward and inverse bounds orientation statistics
- Applied to sea ice using two-scale homogenization
- Inverse bounds give method for distinguishing ice types using remote sensing techniques





Proc. Roy. Soc. A 8 Feb 2015

ISSN 1364-5021 | Volume 471 | Issue 2174 | 8 February 2015

## **PROCEEDINGS A**



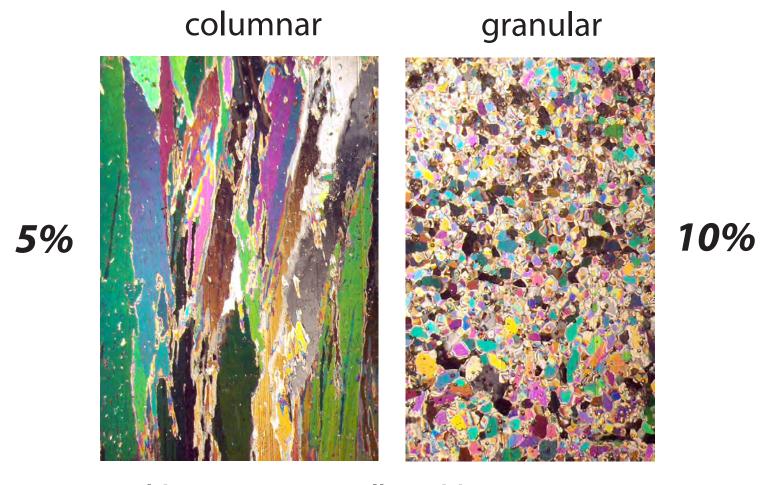
An invited review commemorating 350 years of scientific publishing at the Royal Society A method to distinguish between different types of sea ice using remote sensing techniques A computer model to determine how a human should walk so as to expend the least energy



#### higher threshold for fluid flow in granular sea ice

microscale details impact "mesoscale" processes

nutrient fluxes for microbes melt pond drainage snow-ice formation



Golden, Sampson, Gully, Lubbers, Tison 2022

electromagnetically distinguishing ice types Kitsel Lusted, Elena Cherkaev, Ken Golden

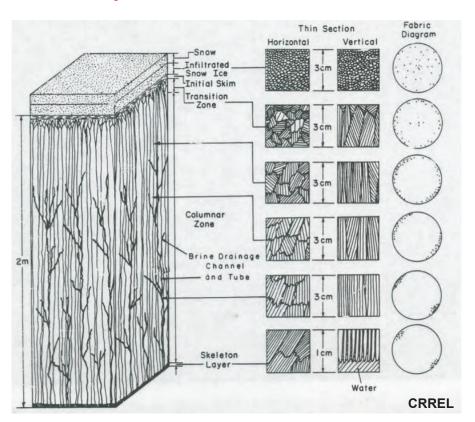
## Rigorous bounds on the complex permittivity tensor of sea ice with polycrystalline anisotropy in the horizontal plane

Kenzie McLean, Elena Cherkaev, Ken Golden 2022

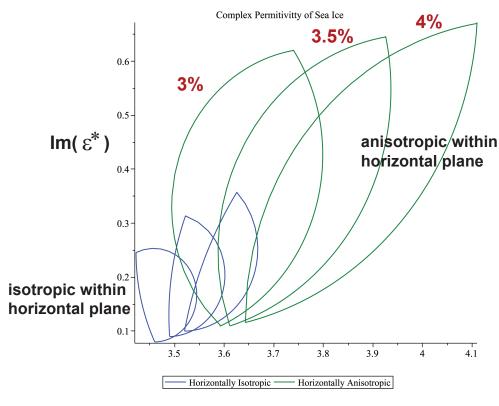
motivated by

Weeks and Gow, *JGR* 1979: c-axis alignment in Arctic fast ice off Barrow Golden and Ackley, *JGR* 1981: radar propagation model in aligned sea ice

#### input: orientation statistics



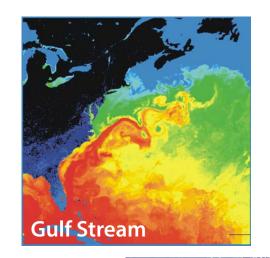
#### output: bounds

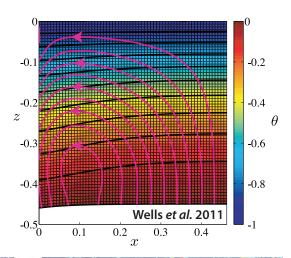


**Re**(ε\*)

# advection enhanced diffusion effective diffusivity

nutrient and salt transport in sea ice heat transport in sea ice with convection sea ice floes in winds and ocean currents tracers, buoys diffusing in ocean eddies diffusion of pollutants in atmosphere





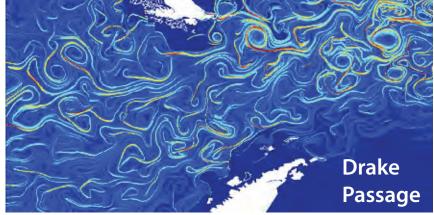
advection diffusion equation with a velocity field  $ec{u}$ 

 $\kappa^*$  effective diffusivity

#### Stieltjes integral for $\kappa^*$ with spectral measure

Avellaneda and Majda, PRL 89, CMP 91

Murphy, Cherkaev, Xin, Zhu, Golden, *Ann. Math. Sci. Appl.* 2017 Murphy, Cherkaev, Zhu, Xin, Golden, *J. Math. Phys.* 2020



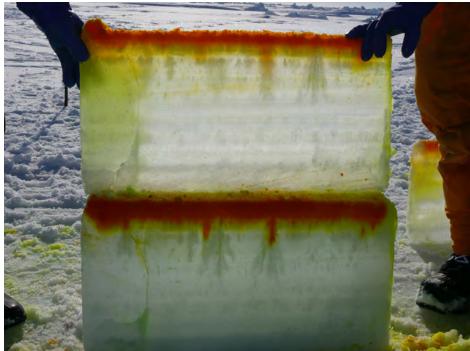


## tracers flowing through inverted sea ice blocks

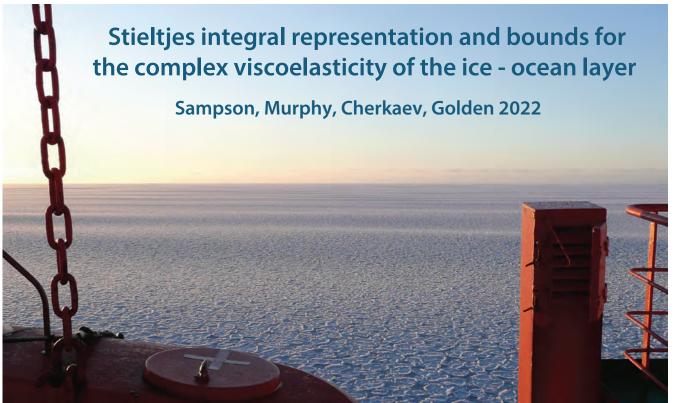








## wave propagation in the marginal ice zone (MIZ)



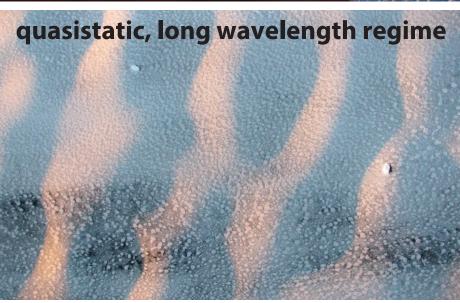
first theory of key parameter in wave-ice interactions only fitted to wave data before

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

#### **Analytic Continuation Method**

Bergman (78) - Milton (79) integral representation for E\* Golden and Papanicolaou (83)

Milton, Theory of Composites (02)



homogenized parameter depends on sea ice concentration and ice floe geometry

like EM waves



## direct calculation of spectral measures

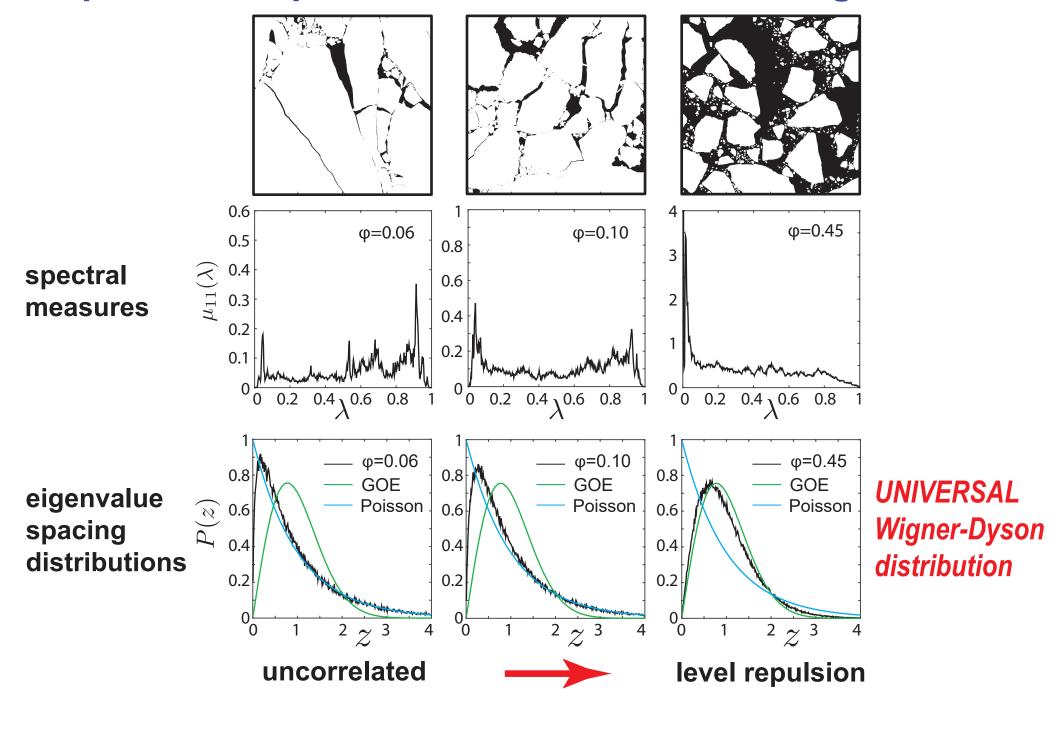
Murphy, Hohenegger, Cherkaev, Golden, Comm. Math. Sci. 2015

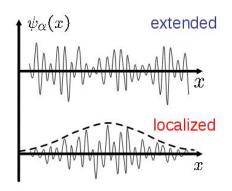
- depends only on the composite geometry
- discretization of microstructural image gives binary network
- fundamental operator becomes a random matrix
- spectral measure computed from eigenvalues and eigenvectors

once we have the spectral measure  $\mu$  it can be used in Stieltjes integrals for other transport coefficients:

electrical and thermal conductivity, complex permittivity, magnetic permeability, diffusion, fluid flow properties

#### Spectral computations for sea ice floe configurations





#### electronic transport in semiconductors

# metal / insulator transition localization

Anderson 1958 Mott 1949 Shklovshii et al 1993 Evangelou 1992

Anderson transition in wave physics: quantum, optics, acoustics, water waves, ...

#### from analysis of spectral measures for brine, melt ponds, ice floes

we find percolation-driven

## Anderson transition for classical transport in composites

Murphy, Cherkaev, Golden Phys. Rev. Lett. 2017

PERCOLATION TRANSITION



universal eigenvalue statistics (GOE) extended states, mobility edges

-- but with NO wave interference or scattering effects! --

#### Order to disorder in quasiperiodic composites

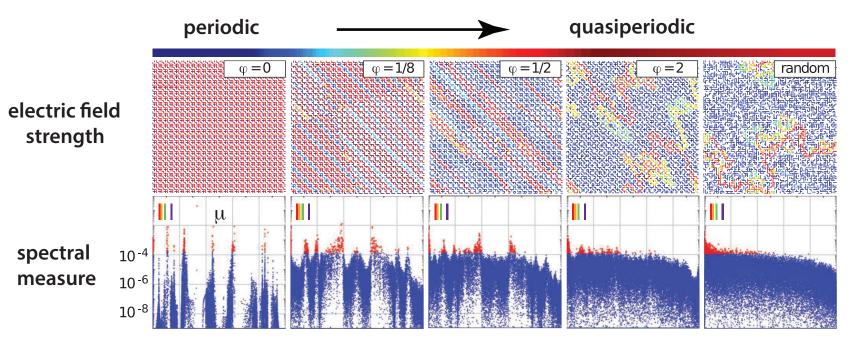
Morison, Murphy, Cherkaev, Golden, Comm. Phys. 2022

#### sea ice inspired - high tech spin off

#### tunable quasiperiodic composites with exotic properties

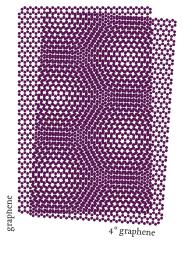
(optical, electrical, thermal, ...), Anderson localization; our Moiré patterned geometries are similar to twisted bilayer graphene

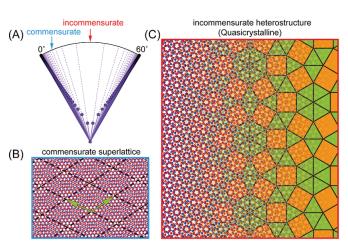
#### increasing twist angle between two lattices



RRN at percolation threshold

twisted bilayer graphene





Yao et al., 2018

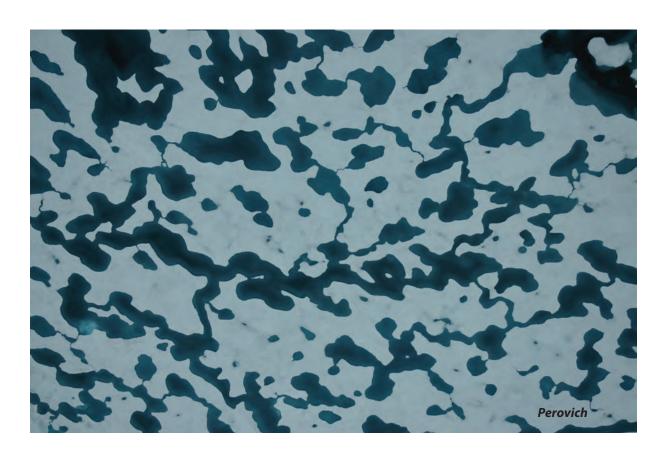
#### melt pond formation and albedo evolution:

- 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

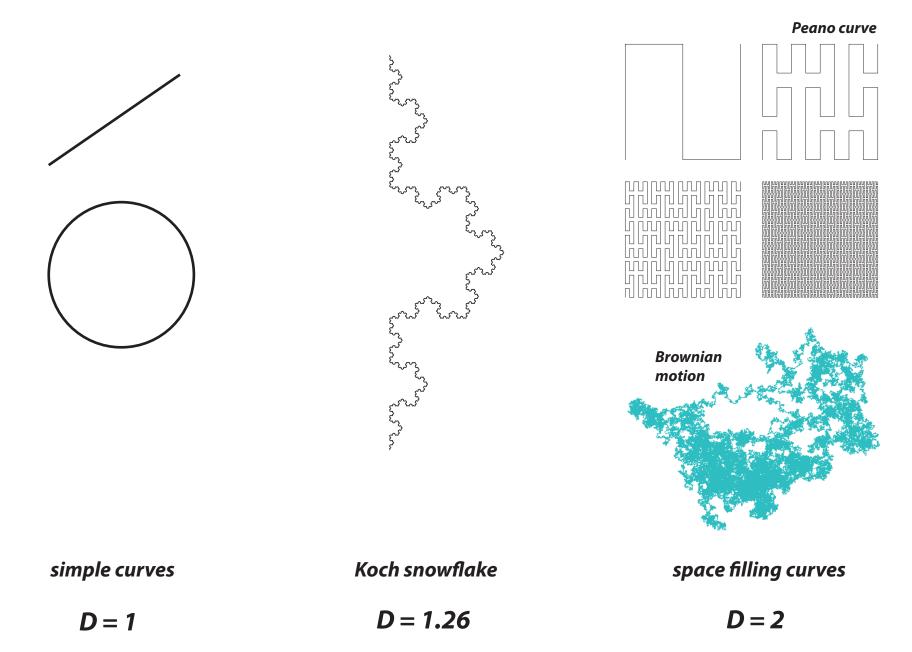
Skyllingstad, Paulson, Perovich 2009 Flocco, Feltham, Hunke 2012



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

#### fractal curves in the plane

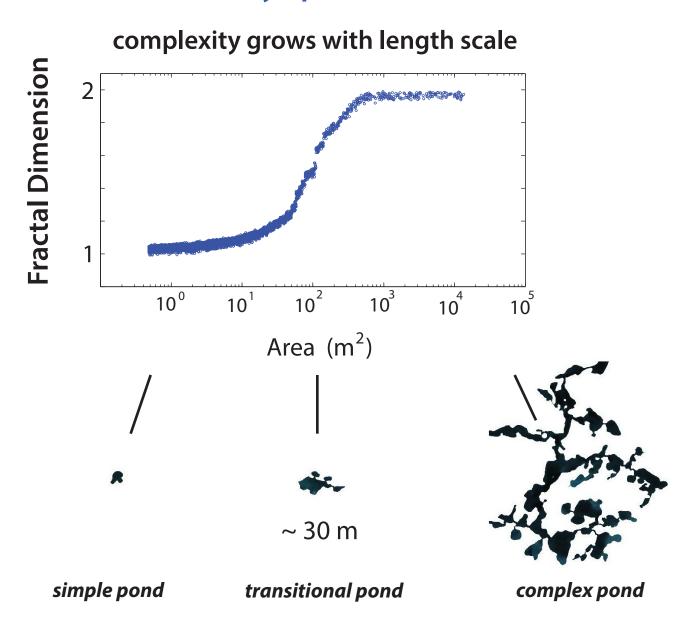
#### they wiggle so much that their dimension is >1



#### Transition in the fractal geometry of Arctic melt ponds

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

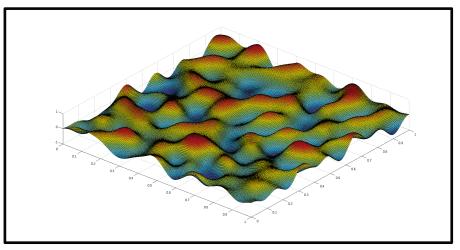
The Cryosphere, 2012

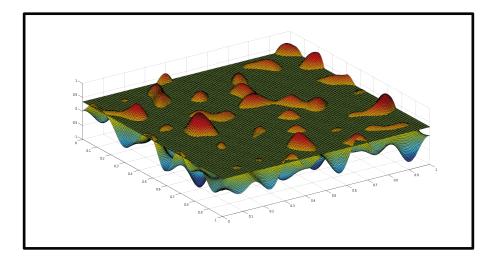


#### Continuum percolation model for melt pond evolution

#### level sets of random surfaces

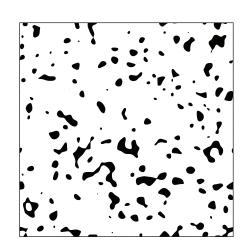
Brady Bowen, Court Strong, Ken Golden, J. Fractal Geometry 2018

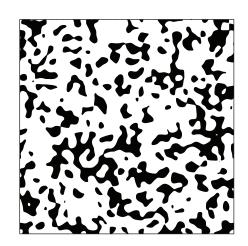


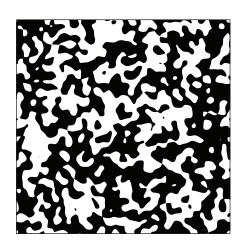


random Fourier series representation of surface topography

#### intersections of a plane with the surface define melt ponds



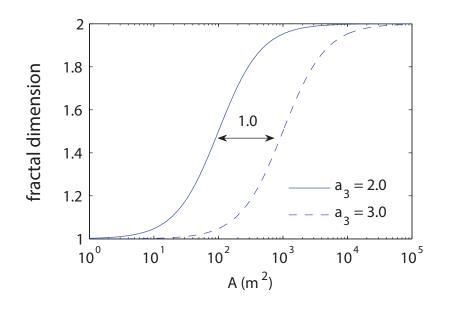


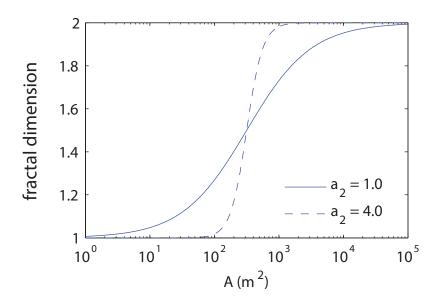


electronic transport in disordered media

diffusion in turbulent plasmas

# fractal dimension curves depend on statistical parameters defining random surface





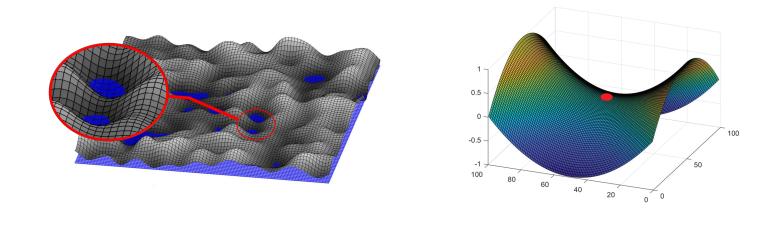
## Topology of the sea ice surface and the fractal geometry of Arctic melt ponds

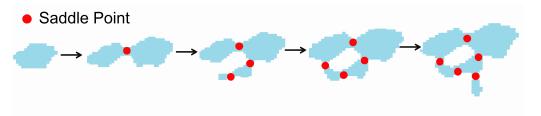
Physical Review Research (invited, under revision)

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

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

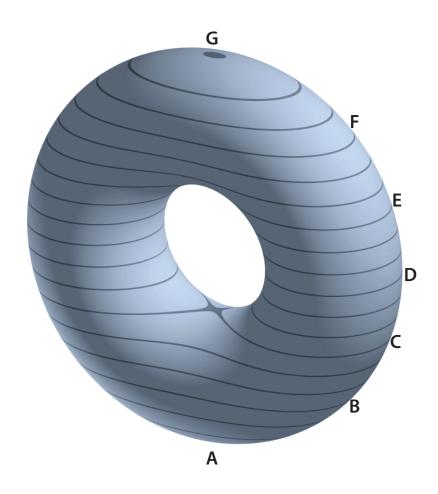
We use Morse theory applied to the random surface model to show that saddle points play the critical role in the fractal transition.





ponds coalesce (change topology) and complexify at saddle points

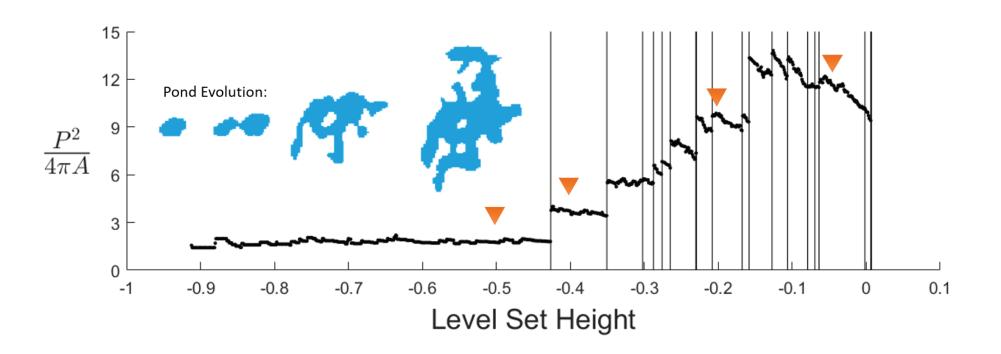
## Morse theory



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



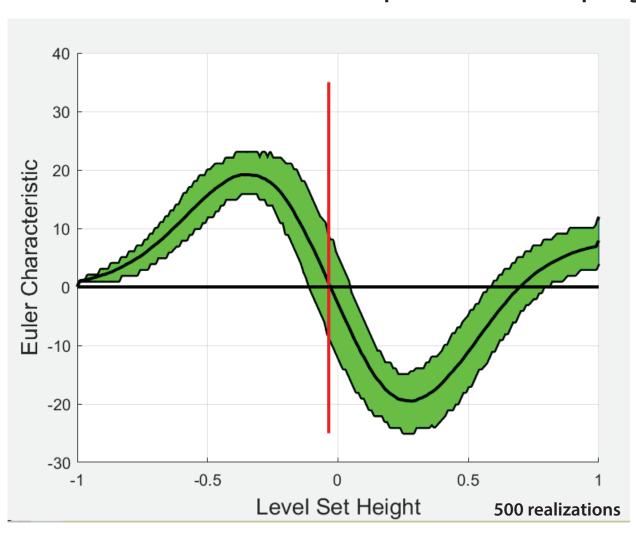
Melt pond connectivity enables vast expanses of melt water to drain down seal holes, thaw holes, and leads in the ice.

## **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

**GRF** 

Vogel, 2002

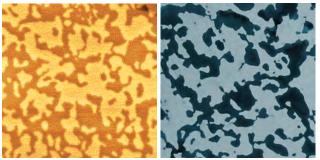
porous media cosmology brain activity

## melt pond donuts



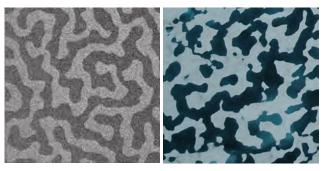


## From magnets to melt ponds

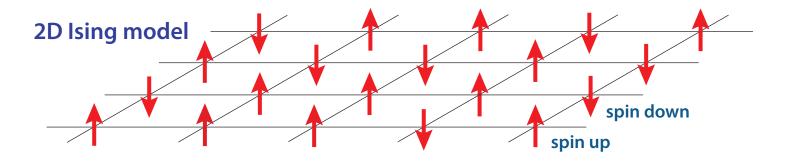


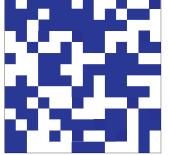
magnetic domains Arctic melt ponds in cobalt

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

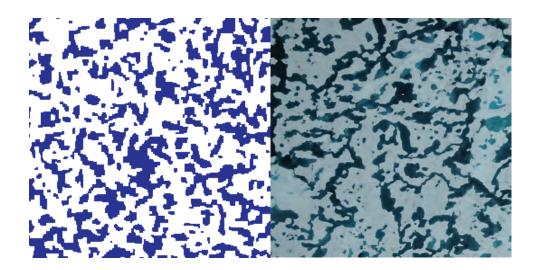


magnetic domains Arctic melt ponds in cobalt-iron-boron





model



real ponds (Perovich)

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



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

no bloom bloom massive under-ice algal bloom

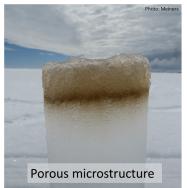
Arrigo et al., Science 2012

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)

#### SEA ICE ALGAE

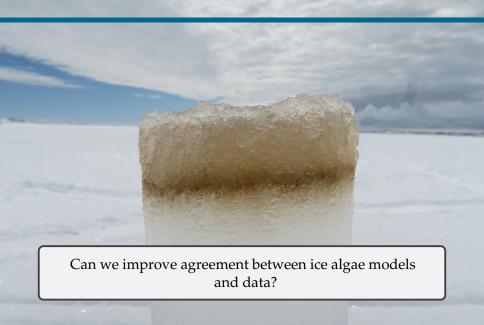






80% of polar bear diet can be traced to ice algae\*.

<sup>\*</sup>Brown TA, et al. (2018). PloS one, 13(1), e0191631



#### ALGAL BLOOM MODEL\*

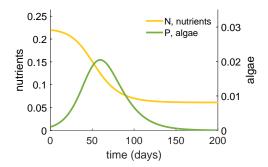
nutrients: 
$$\frac{dN}{dt} = \underbrace{\alpha}_{\text{input}} - \underbrace{\beta NP}_{\text{uptake}} - \underbrace{\eta N}_{\text{loss}}$$

$$\text{algae:} \qquad \frac{dP}{dt} = \underbrace{\gamma \beta NP}_{\text{growth}} - \underbrace{\delta P}_{\text{death}},$$

$$N(0) = n_0, \qquad P(0) = p_0$$

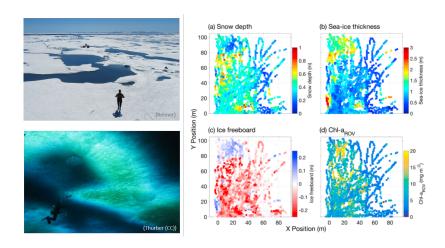
<sup>\*</sup>Huppert, A., et al. (2002). American Naturalist, 159(2), 156-171

#### ALGAL BLOOM MODEL



- poor agreement with data
- poor agreement between models

#### **HETEROGENEITY**



#### HETEROGENEITY IN INITIAL CONDITIONS

At each location within a larger region, we could consider

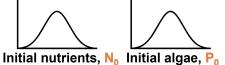
$$\frac{dN}{dt} = \alpha - BNP - \eta N$$

$$\frac{dP}{dt} = \gamma BNP - \delta P$$

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

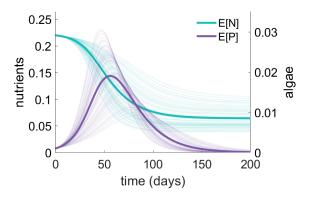






#### HOW DO WE ANALYZE THIS MODEL?

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 😌

Jody R. Reimer<sup>1,2</sup> | Frederick R. Adler<sup>1,2</sup> | Kenneth M. Golden<sup>1</sup> | Akil Narayan<sup>1,3</sup>

#### Correspondences

Jody R. Reimer, Department of Mathematics and School of Biological Sciences, University of Utah, Salt Lake City, Utah, USA.

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.

<sup>&</sup>lt;sup>1</sup>Department of Mathematics, University of Utah, Salt Lake City, Utah, USA

<sup>&</sup>lt;sup>2</sup>School of Biological Sciences, University of Utah, Salt Lake City, Utah, USA

<sup>&</sup>lt;sup>3</sup>Scientific Computing and Imaging Institute, University of Utah, Salt Lake City, Utah, USA

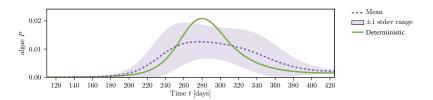
#### POLYNOMIAL CHAOS EXPANSIONS

$$N(t; B, P_0, N_0) \approx N_V(t; B, P_0, N_0) := \sum_{j=1}^n \widetilde{N}_j(t) \phi_j(B, P_0, N_0),$$
  
$$P(t; B, P_0, N_0) \approx P_V(t; B, P_0, N_0) := \sum_{j=1}^n \widetilde{P}_j(t) \phi_j(B, P_0, N_0),$$

#### where

- $V := \operatorname{span}\{\phi_j\}_{j=1}^n$
- $\phi_i$  are orthogonal polynomials that form a basis for V
- $(\widetilde{N}_i, \widetilde{P}_i)$  need to be computed

#### **ECOLOGICAL INSIGHTS**



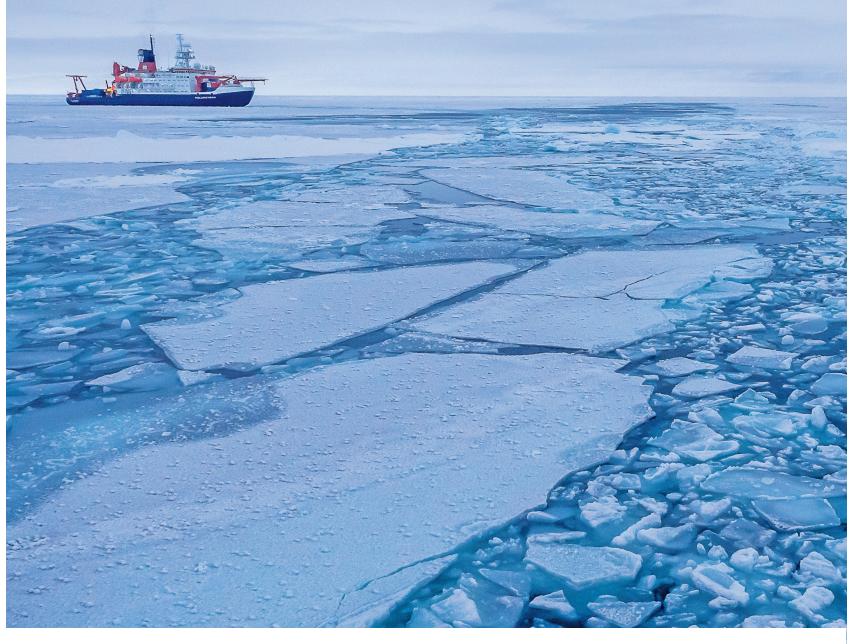
- lower peak bloom intensity
- longer bloom duration
- able to compare variance to data

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# Notices

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## **THANK YOU**

## Office of Naval Research

Applied and Computational Analysis Program
Arctic and Global Prediction Program



Division of Mathematical Sciences

Division of Polar Programs







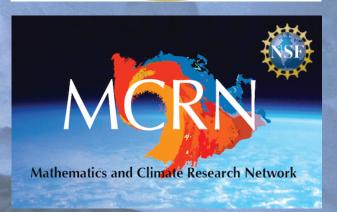












### **University of Utah Sea Ice Modeling Group (2017-2021)**

**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 (now at ANU), Jody Reimer

**Graduate Students:** Kyle Steffen (now at UT Austin with Clint Dawson)

Christian Sampson (now at UNC Chapel Hill with Chris Jones)

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

Rebecca Hardenbrook

David Morison (Physics Department)

Ryleigh Moore

**Delaney Mosier** 

**Daniel Hallman** 

**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

High School Students: Jeremiah Chapman, Titus Quah, Dylan Webb

Sea Ice Ecology Group

Postdoc Jody Reimer, Grad Student Julie Sherman, Undergraduates Kayla Stewart, Nicole Forrester

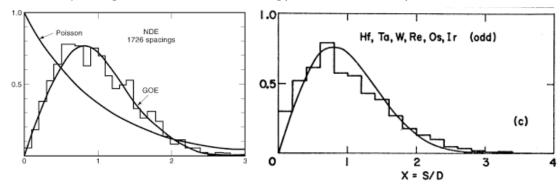
## **Eigenvalue Statistics of Random Matrix Theory**

Wigner (1951) and Dyson (1953) first used random matrix theory (RMT) to describe quantized energy levels of heavy atomic nuclei.

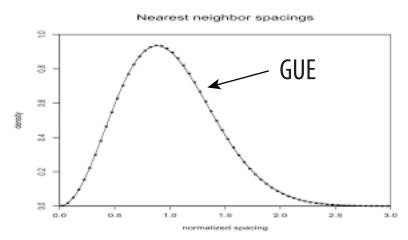
$$[N]_{ij} \sim N(0,1),$$
  $A = (N+N^T)/2$  Gaussian orthogonal ensemble (GOE)  $[N]_{ij} \sim N(0,1) + iN(0,1),$   $A = (N+N^T)/2$  Gaussian unitary ensemble (GUE)

Short range and long range correlations of eigenvalues are measured by various eigenvalue statistics.

Spacing distributions of energy levels for heavy atomic nuclei



Spacing distributions of the first billion zeros of the Riemann zeta function



Universal eigenvalue statistics arise in a broad range of "unrelated" problems!