Remote sensing of sea ice



sea ice thickness ice concentration

INVERSE PROBLEM

Recover sea ice properties from electromagnetic (EM) data

8*

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



the components

$$\epsilon^* = \epsilon^* \left(\frac{\epsilon_1}{\epsilon_2} \right)$$
, composite geometry

Analytic continuation method for bounding complex ϵ^*

Bergman (1978), Milton (1979), Golden and Papanicolaou (1983)

$$m(h) = \frac{\epsilon^*}{\epsilon_2} \left(\frac{\epsilon_1}{\epsilon_2}\right) \qquad h = \frac{\epsilon_1}{\epsilon_2}$$



Theory of Effective Electromagnetic Behavior of Composites

analytic continuation method

Forward Homogenization Bergman (1978), Milton (1979), Golden and Papanicolaou (1983)

composite geometry (spectral measure μ)



integral representations, rigorous bounds, approximations, etc.

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

Inverse Homogenization Cherkaev and Golden (1998), Day and Thorpe (1999), Cherkaev (2001) (McPhedran, McKenzie, and Milton, 1982)



recover brine volume fraction, connectivity, etc.

Stieltjes integral representation separation of geometry from parameters

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

spectral measure of self adjoint operator X Γ X
 μ - • mass = p₁
 higher moments depend on *n*-point correlations

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

 $\chi = \mathop{\rm characteristic\,function}\limits_{\rm of\,the\,brine\,phase}$

forward and inverse bounds on the complex permittivity of sea ice



matrix particle

n

0 < q < 1

 $q = r_b / r_i$

Golden 1995, 1997

inverse bounds and recovery of brine porosity

forward bounds

Gully, Backstrom, Eicken, Golden Physica B, 2007 inverse bounds



inversion for brine inclusion separations in sea ice from measurements of effective complex permittivity ϵ^*

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

spectral characterization of porous microstructures in bone

Golden, Murphy, Cherkaev, J. Biomechanics 2011

(a) young healthy trabecular bone



nm

(c) spectral measure - young



(b) old osteoporotic trabecular bone



(d) spectral measure - old

using regularized inversion scheme

reconstruction of spectral measures from complex

permittivity data

EM monitoring of osteoporosis

loss of bone connectivity

the math doesn't care if it's sea ice or bone!

reconstruction of spectral measures from simulated complex permittivity data



regularized inversion scheme

direct calculation of spectral measure

- 1. Discretization of composite microstructure gives lattice of 1's and 0's (random resistor network).
- 2. The fundamental operator $\chi\Gamma\chi$ becomes a random matrix depending only on the composite geometry.
- 3. Compute the eigenvalues λ_i and eigenvectors of $\chi \Gamma \chi$ with inner product weights α_i

$$\mu(\lambda) = \sum_{i} \alpha_{i} \,\delta(\lambda - \lambda_{i})$$

Dirac point measure (Dirac delta)

Continuum composite



Spectral measures of

 $\chi_1 \Gamma \chi_1$

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



Integro-differential projection operator $\Gamma = \vec{\nabla} (\Delta^{-1}) \vec{\nabla} \cdot$

Point-wise indicator function

 χ_1

Resolvent representation of electric field

$$\chi_1 \vec{E} = sE_0(sI - \chi_1 \Gamma \chi_1)^{-1} \chi_1 \vec{e}_k$$

Integral representation

$$F(s) = \int_0^1 \frac{d\mu(\lambda)}{s - \lambda}$$

Projection matrix $\Gamma = \nabla (\nabla^{\mathrm{T}} \nabla)^{-1} \nabla^{\mathrm{T}}$

Diagonal projection matrix

 χ_1

Series representation of electric field

$$\chi_1 \vec{E} = sE_0 \sum_j \frac{\vec{v}_j \cdot \chi_1 \vec{e}_k}{s - \lambda_j} \, \vec{v}_j$$

Series representation

$$F(s) = \sum_{j} \frac{(\vec{v}_j \cdot \chi_1 \vec{e}_k)^2}{s - \lambda_j}$$

Spectral Measures for Random Resistor Networks

2-D



spectral gaps collapse at the percolation transitions

Murphy and Golden, J. Math. Phys. (2012)

Spectral Measures for Sea Ice Structures: Brine Inclusions



N. B. Murphy, C. Hohenegger, C. S. Sampson, D. K. Perovich, H. Eicken, E. Cherkaev, B. Alali, and K. M. Golden

Spectral computations for Arctic melt ponds



Ben Murphy Elena Cherkaev Ken Golden 2016

spectral measures

eigenvalue spacing distributions

TRANSITION

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



RMT has since been used to characterize disorder driven transitions in mesoscopic conductors, neural networks, random graph theory, etc.

Phase transitions of such a physical system may be characterized by transitions in universal eigenvalue statistics.

Random matrix theory has been successful in describing universal features of many disordered systems



Spacing distributions of energy levels for quantum chaos



Transition in Eigenvalue Correlations

$P(z) = \exp(-z)$	P(z	$) \approx \frac{\pi z}{2} \exp(-\pi z^2)$	/4) Wigner sur	
genvalue Spacing Distributio	on Eiger	Eigenvalue Spacing Distribution		
Poisson		GOE	Picket	
Spectra		Spectra	Fence	
	Connectedness			
/	nase transition			
	\longrightarrow			
	LEVEL			
	REPULSION			
Uncorrelated		Highly	Completely	
		Correlated	Correlated	

Spectral computations for Arctic sea ice pack



Spectral statistics for 2D random resistor network



Eigenvector Localization and Random Matrix Theory



PHYSICAL REVIEW B 90, 060205(R) (2014)

Anderson localization in quantum systems metal / insulator transition at critical disorder potential V(x)wavefunctions energy spacings extended $\psi_{\alpha}(x)$ low disorder GOE x Anderson, 1958 Shklovshii et al, 1993 ocalized Evangelou, 1992 high disorder Poisson **Inverse Participation Ratio** classical

classical analogue of Anderson localization



transition to localized states mobility edges

Murphy Cherkaev Golden 2016

Localization properties of eigenvectors in random resistor networks





$$I_n = \sum_i (\vec{v}_n)_i^4$$

Homogenization for composite materials



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



Mathematical formulation for composite materials



$$\vec{\nabla} \cdot \vec{J} = 0, \quad \vec{\nabla} \times \vec{E} = 0, \quad \vec{J} = \sigma \vec{E}, \qquad \vec{E} = \vec{\nabla} \phi + \vec{e}_k, \quad \langle \vec{E} \rangle = \vec{e}_k$$

Polycrystalline material

Local conductivity

$$\sigma = R \operatorname{diag}(\sigma_1, \sigma_2, \sigma_2) R^T$$
$$= \sigma_1 X_1 + \sigma_2 X_2$$

 $X_2 = I - X_1$



Continuum composite



Discrete composite



Random Rotation Matrix

Integral representations for bulk transport coefficients

The *effective conductivity* is defined in terms of the *system energy*

 $\langle \vec{J} \cdot \vec{E} \rangle = \sigma^* E_0^2, \quad \sigma^* = \sigma_{kk}^*, \quad \langle \vec{E} \rangle = E_0 \vec{e}_k$

This defines a *homogeneous medium* which behaves *macroscopically* and *energetically* just like the given inhomogeneous medium.

$$\begin{split} \vec{\nabla} \times \vec{E} &= 0, \quad \vec{\nabla} \cdot \vec{J} = 0, \quad \longrightarrow \quad X_1 \vec{E} = s E_0 (s I - X_1 \Gamma X_1)^{-1} X_1 \vec{e}_k \\ \vec{J} &= \sigma \vec{E}, \quad \sigma = \sigma_1 X_1 + \sigma_2 X_2 \\ \end{split}$$

$$\sigma^*/\sigma_2 = 1 - \langle X_1 \vec{E} \cdot \vec{e}_k \rangle / (sE_0) = 1 - F(s)$$

Gully et al., *Proc. Roy. Soc. A* 2015 Murphy, Cherkaev, Golden 2016

$$F(s) = \int_0^1 \frac{d\mu(\lambda)}{s - \lambda}$$



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
- Forward and inverse bounds
- 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

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PROCEEDINGS A



An invited review commemorating 350 years of scientific publishing at the Royal Society

2015

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



two scale homogenization for polycrystalline sea ice



Gully, Lin, Cherkaev, Golden, Proc. Roy. Soc. A (and cover) 2015

Spectral measures for uniaxial polycrystalline media



• Random crystallographic orientations angles θ measured from the vertical direction, uniformly distributed $\theta \sim U(-\delta \pi/2, \delta \pi/2)$

Murphy, Cherkaev, Golden, 2016

Isotropic polycrystalline media and the Jacobi random matrix ensemble



Murphy, Cherkaev, Golden, 2016



Advection-diffusion plays a key role in the transport of pack ice by atmospheric and oceanic flows.

Ice in the Greenland Sea (77.5° N, 9° W), NASA, 2014





Sea of Okhotsk, NASA, 2009

Off the northeastern coast of Greenland, NASA, 2006



advection enhanced diffusion

effective diffusivity

tracers, buoys diffusing in ocean eddies diffusion of pollutants in atmosphere salt and heat transport in ocean

advection diffusion equation with a velocity field $\,ec u\,$

$$\begin{aligned} \frac{\partial T}{\partial t} + \vec{u} \cdot \vec{\nabla} T &= \kappa_0 \Delta T \\ \vec{\nabla} \cdot \vec{u} &= 0 \\ & & & & & \\ \hline & & & & & \\ \frac{\partial \overline{T}}{\partial t} &= \kappa^* \Delta \overline{T} \\ \kappa^* \text{ effective diffusivity } & & & & \\ analytic function \\ & & & & & & \\ of Péclet number \end{aligned}$$

Stieltjes integral for κ^* with spectral measure

Avellaneda and Majda, PRL 89, CMP 91







$$\frac{\partial T}{\partial t} + \vec{u} \cdot \vec{\nabla} T = \kappa_0 \Delta T \qquad \qquad \vec{\nabla} \cdot \vec{u} = 0 \\ \vec{u} = \vec{\nabla} \cdot H$$

$$\vec{\nabla} \times \vec{E} = 0, \qquad \vec{\nabla} \cdot \vec{J} = 0, \qquad \text{Resolvent formula}$$

$$\vec{J} = \sigma \vec{E}, \qquad \sigma = \kappa_0 I + S, \qquad \longrightarrow \qquad \vec{\nabla} \phi = (\kappa_0 I - \imath \Gamma S \Gamma)^{-1} \Gamma H \vec{e}_k$$
Steady flow
$$\begin{array}{c} \text{Dynamic flow} \\ S = H \end{array} \qquad S = H + (-\Delta)^{-1} \frac{\partial}{\partial t} \end{array}$$
Projection onto curl-free fields:
$$\Gamma = -\vec{\nabla} (-\Delta)^{-1} \vec{\nabla} \cdot \mathbf{v}$$

$$\kappa^*/\kappa_0 = 1 + \langle \vec{\nabla}\phi \cdot \vec{\nabla}\phi \rangle = 1 + G(\kappa_0)$$

Steady flow:Murphy, Cherkaev, Zhu, Xin, Golden 2016Dynamic flow:Murphy, Cherkaev, Xin, Zhu, Golden 2016

$$G(\kappa_0) = \int_{-\infty}^{\infty} \frac{\mathrm{d}\nu(\lambda)}{\kappa_0^2 + \lambda^2} \quad \nu - \text{ spectral measure of the self-adjoint operator } i\Gamma S\Gamma$$

Spectral measures and eigenvalue spacings for cat's eye flow

 $H(x,y) = sin(x) sin(y) + A cos(x) cos(y), \quad A \sim U(-p,p)$



Murphy, Cherkaev, Xin, Golden, 2016

Thermal Conduction Enhanced with Convection

- Temperature on top surface driven by atmosphere conditions
- Bottom surface in contact with sea water
- Temperature field *T* governed by a nonlinear convection-diffusion equation

$$\rho c \left(\frac{\partial T}{\partial t} + \mathbf{u} \cdot \nabla T \right) = \nabla \cdot (\kappa(T) \nabla T)$$

with a Darcy velocity ${\boldsymbol{u}}$

- Parameters:
 - $\rho = \text{bulk density}$
 - c = specific heat
 - $\kappa(T)$ = temperature dependent thermal conductivity

convection enhanced thermal conductivity of sea ice for shear flow

numerical solution of advection diffusion equation, rigorous bounds



brine volume fraction

Wang, Zhu, Golden, 2016

Brine velocity field - slow uniform upward, fast plume downward



What about fluid flow, thermal transport, and convective processes in the porous microstructure of "sea ice" on Europa?

Are sea ice algae and bacteria proxies for life on extraterrestrial, icy bodies?

(Thomas, Dieckmann, Science, 2002)





EUROPA - believed covered by deep briny ocean, with thick icy crust



Arctic and Antarctic field experiments

develop electromagnetic methods of monitoring fluid transport and microstructural transitions

extensive measurements of fluid and electrical transport properties of sea ice:

2007	Antarctic	SIPEX
2010	Antarctic	McMurdo Sound
2011	Arctic	Barrow AK
2012	Arctic	Barrow AK
2012	Antarctic	SIPEX II
2013	Arctic	Barrow AK
2014	Arctic	Chukchi Sea



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Climate Change and the Mathematics of Transport in Sea Ice

page 562

Mathematics and the Internet: A Source of Enormous Confusion and Great Potential

page 586

photo by Jan Lieser

Real analysis in polar coordinates (see page 613)



measuring fluid permeability of Antarctic sea ice

SIPEX 2007

higher threshold for fluid flow in Antarctic granular sea ice

columnar

5%

granular



10%

Golden, Sampson, Gully, Lubbers, Tison 2016

SIPEX II vertical permeability data



higher threshold in granular ice predicted with percolation theory by Golden, et al. (Science, 1998)

not confirmed experimentally until SIPEX I (2007) and SIPEX II (2012)

critical behavior of electrical transport in sea ice electrical signature of the on-off switch for fluid flow



cross-borehole tomography - electrical classification of sea ice layers

Golden, Eicken, Gully, Ingham, Jones, Lin, Reid, Sampson, Worby 2016

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



use *perimeter-area* data to find that cloud and rain boundaries are fractals

 $D \approx 1.35$

S. Lovejoy, Science, 1982

 $P \sim \sqrt{A}$

simple shapes

 $A = L^2$ $P = 4L = 4\sqrt{A}$

 $P \sim \sqrt{A}^{D}$



L

for fractals with dimension D

Transition in the fractal geometry of Arctic melt ponds

The Cryosphere, 2012

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



transition in the fractal dimension

complexity grows with length scale



compute "derivative" of area - perimeter data

small simple ponds coalesce to form large connected structures with complex boundaries



melt pond percolation

results on percolation threshold, cluster behavior

Anthony Cheng (Hillcrest HS), Bacim Alali, Ken Golden

High connectivity of meltpond networks allows vast expanses of meltwater to drain down seal holes, thaw holes, and into leads in the ice



meted.ucar.edu



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

photos courtesy of C. Polashenski and D. Perovich

Network modeling of Arctic melt ponds

Barjatia, Tasdizen, Song, Sampson, Golden Cold Regions Science and Tecnology, 2016



develop algorithms to map images of melt ponds onto

random resistor networks

graphs of nodes and edges with edge conductances

edge conductance ~ neck width

compute effective horizontal fluid conductivity

Continuum percolation model for melt pond evolution

Brady Bowen, Court Strong, Ken Golden, 2016



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

(Isichenko, Rev. Mod. Phys., 1992)

simple stochastic growth model of melt pond evolution



Rebecca Nickerson (West HS, Salt Lake City) and Ken Golden

2



"melt ponds" are clusters of magnetic spins that align with the applied field

Ma, Sudakov, Strong, Golden 2016

Melt Pond Ising Model

- Minimize an Ising Hamiltonian random magnetic field represents the initial ice topography interaction term represents horizontal heat transfer
- Ice-albedo feedback incorporated by taking coupling constant in interaction term to depend on the pond coverage



predicted fractal transition 70 m² vs. 86 m² observed

predicted pond size distribution exponent 1.75
 vs. 1.75 observed

Conclusions

- 1. Summer Arctic sea ice is melting rapidly.
- 2. Low order (toy) models help us understand tipping point phenomena.
- 3. Fluid flow through sea ice mediates many processes of importance to understanding climate change and the response of polar ecosystems.
- 4. Homogenization and statistical physics help *link scales* and provide rigorous methods for finding effective behavior, and advance how sea ice is represented in climate models.
- 5. Critical behavior (in many forms) is inherent in the climate system.
- 6. Field experiments are essential to developing relevant mathematics.
- 7. Our research will help to improve projections of climate change and the fate of the Earth sea ice packs.

THANK YOU

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Department of the Environment and Water Resources Australian Antarctic Division











Buchanan Bay, Antarctica Mertz Glacier Polynya Experiment July 1999