

# Modeling Sea Ice in a Changing Climate

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Department of Mathematics  
University of Utah

Math + X Symposium, Guanacaste, 29 January 2020

# SEA ICE covers ~12% of Earth's ocean surface

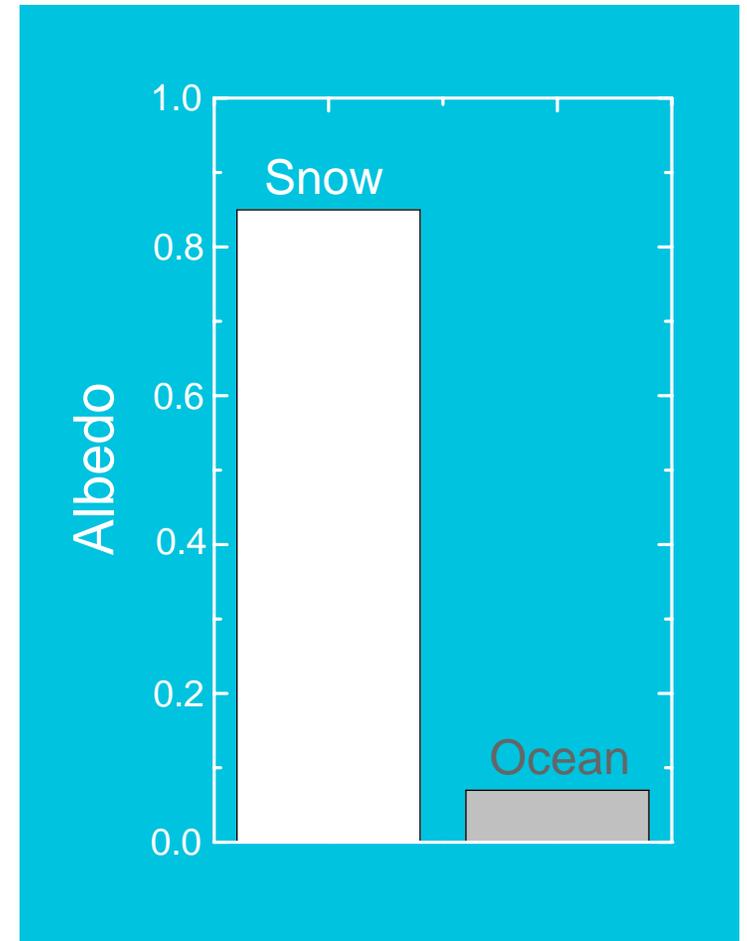
- boundary between ocean and atmosphere
- mediates exchange of heat, gases, momentum
- global ocean circulation
- hosts rich ecosystem
- indicator of **climate change**



# polar ice caps critical to global climate in reflecting incoming solar radiation



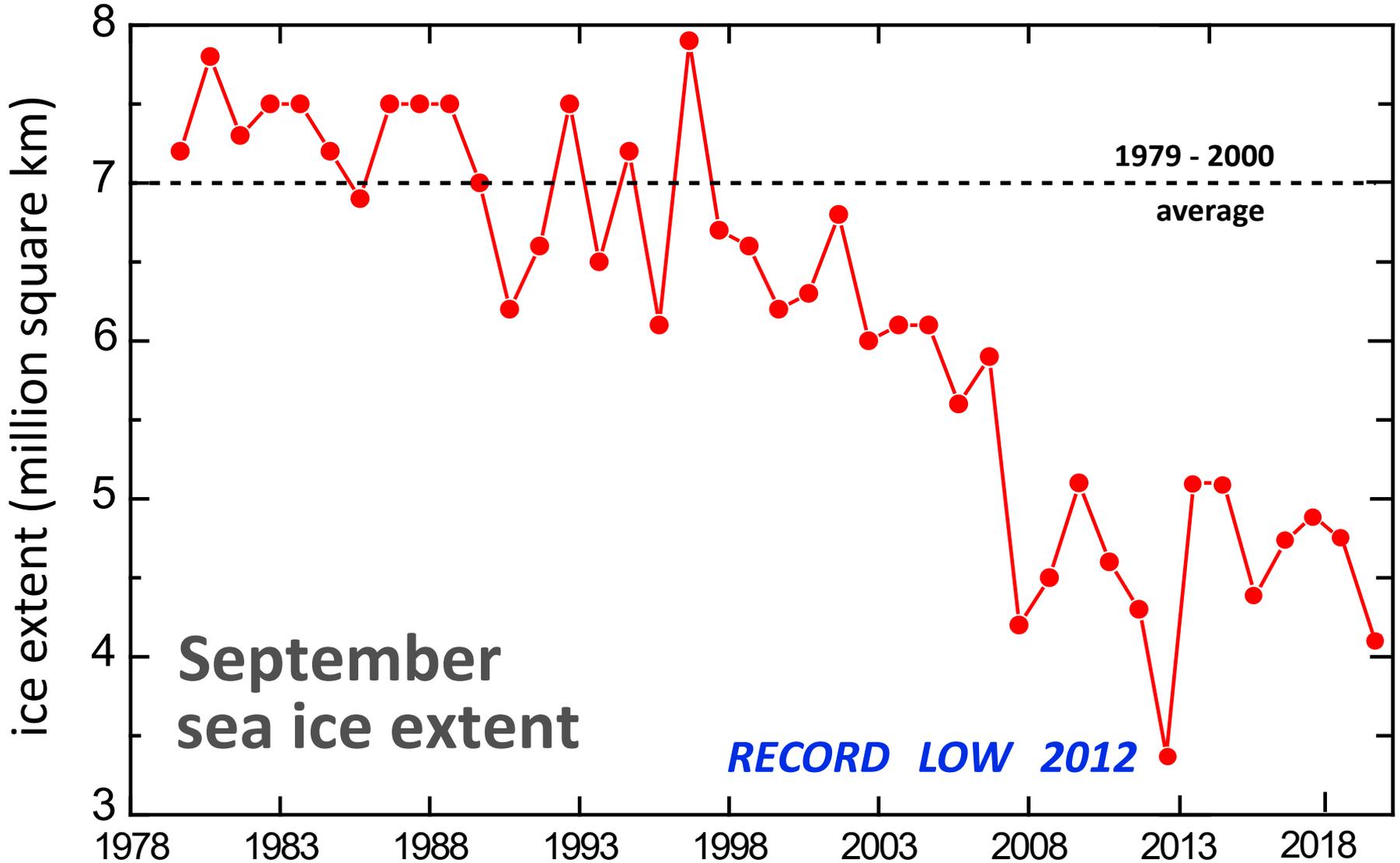
white snow and ice  
reflect



dark water and land  
absorb

$$\text{albedo } \alpha = \frac{\text{reflected sunlight}}{\text{incident sunlight}}$$

# *the summer Arctic sea ice pack is melting*



# Change in Arctic Sea Ice Extent

September 1980 -- 7.8 million km<sup>2</sup>

September 2012 -- 3.4 million km<sup>2</sup>



*recent losses  
in comparison to  
the United States*

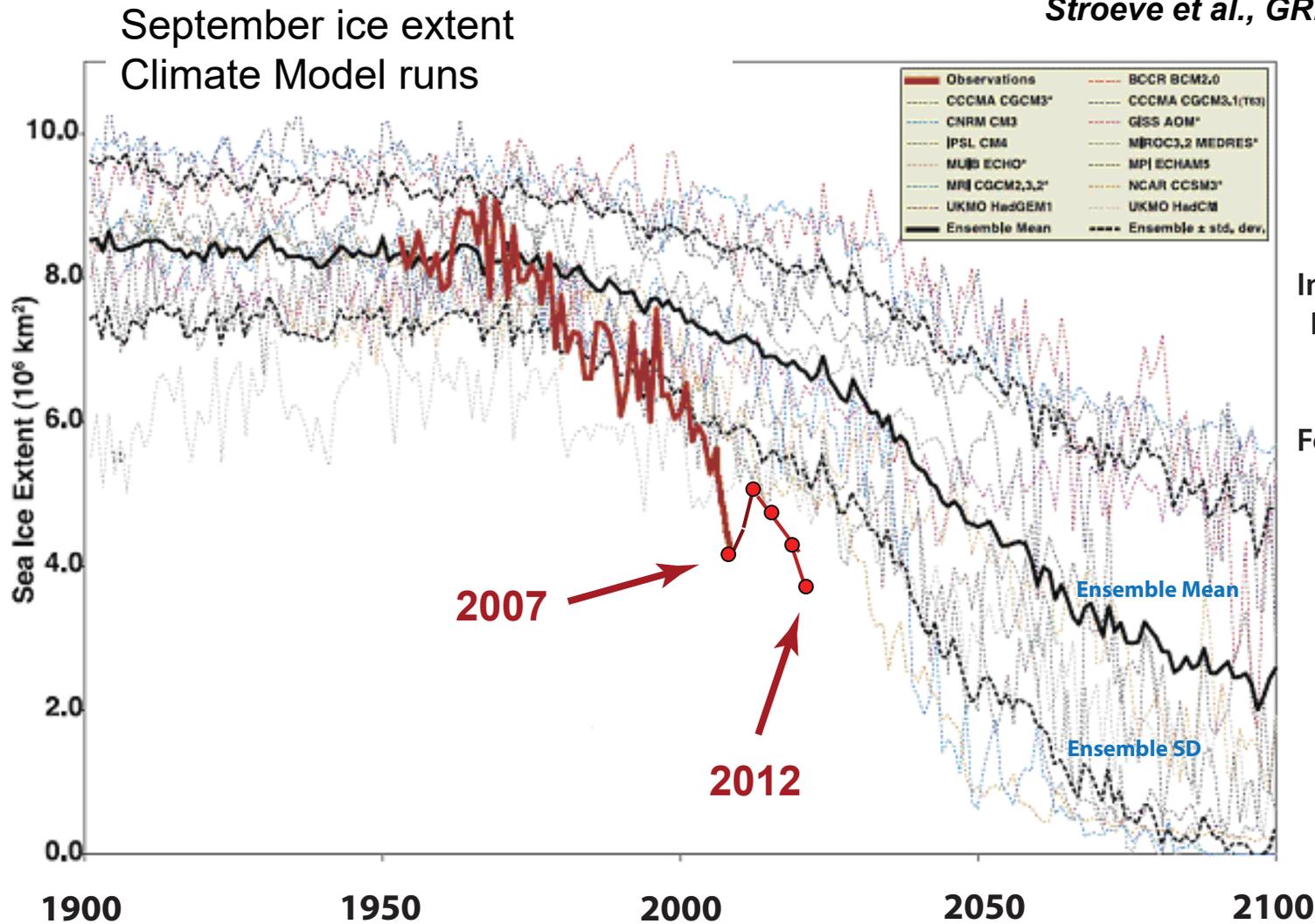
*Perovich*



# Arctic sea ice decline: faster than predicted by climate models

Stroeve et al., GRL, 2007

Stroeve et al., GRL, 2012



IPCC AR4  
Models

Intergovernmental  
Panel on Climate  
Change (IPCC)

Fourth Assessment  
AR4, 2007

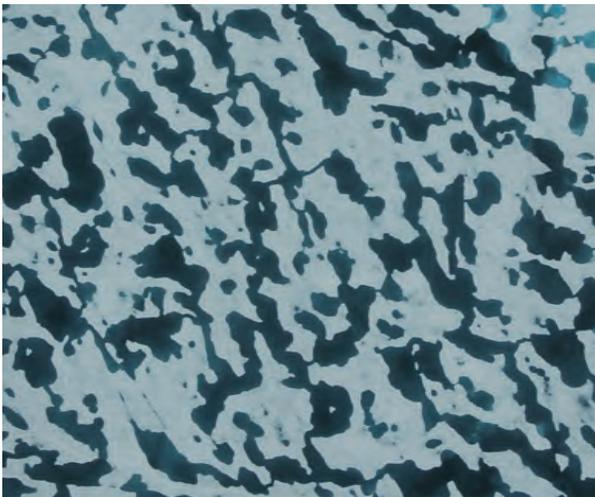
# challenge

represent sea ice more realistically in climate models

*account for key processes*

*such as melt pond evolution*

*How do patterns of  
dark and light evolve?*



Impact of melt ponds on Arctic sea ice  
simulations from 1990 to 2007

Flocco, Schroeder, Feltham, Hunke, JGR Oceans 2012

**For simulations with ponds  
September ice volume is nearly 40% lower.**

... and other sub-grid scale structures and processes

*linkage of scales*

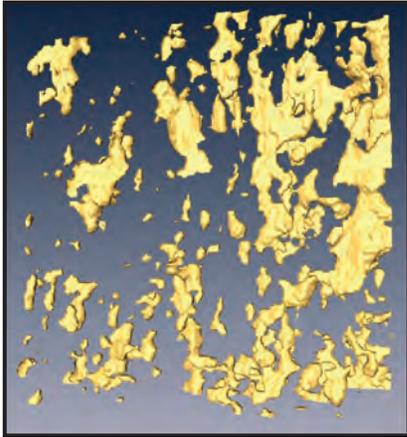
# Sea Ice is a Multiscale Composite Material

## sea ice microstructure

brine inclusions

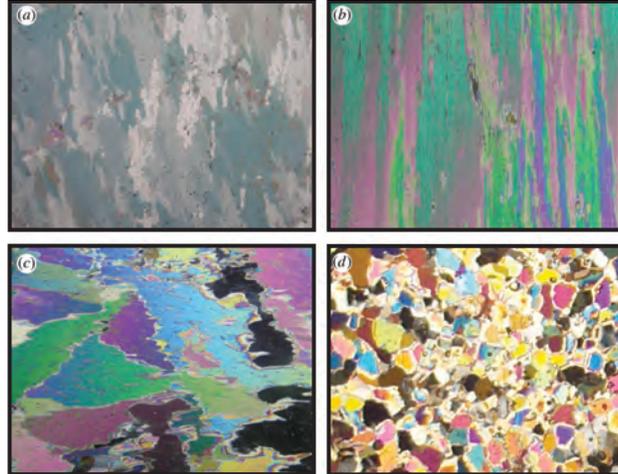


Weeks & Assur 1969



H. Eicken  
Golden et al. GRL 2007

polycrystals



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

brine channels



D. Cole



K. Golden

millimeters

centimeters

## sea ice mesostructure

Arctic melt ponds



K. Frey

Antarctic pressure ridges



K. Golden

## sea ice macrostructure

sea ice floes



J. Weller

sea ice pack



NASA

meters

kilometers

# What is this talk about?

**the role of microstructure in determining effective properties**

Use **statistical physics and homogenization for composites** to LINK SCALES in the sea ice system ... compute effective behavior on scales relevant to coarse-grained climate models, remote sensing, process studies, ...

**A tour of Herglotz functions in the study of sea ice and its role in climate.**

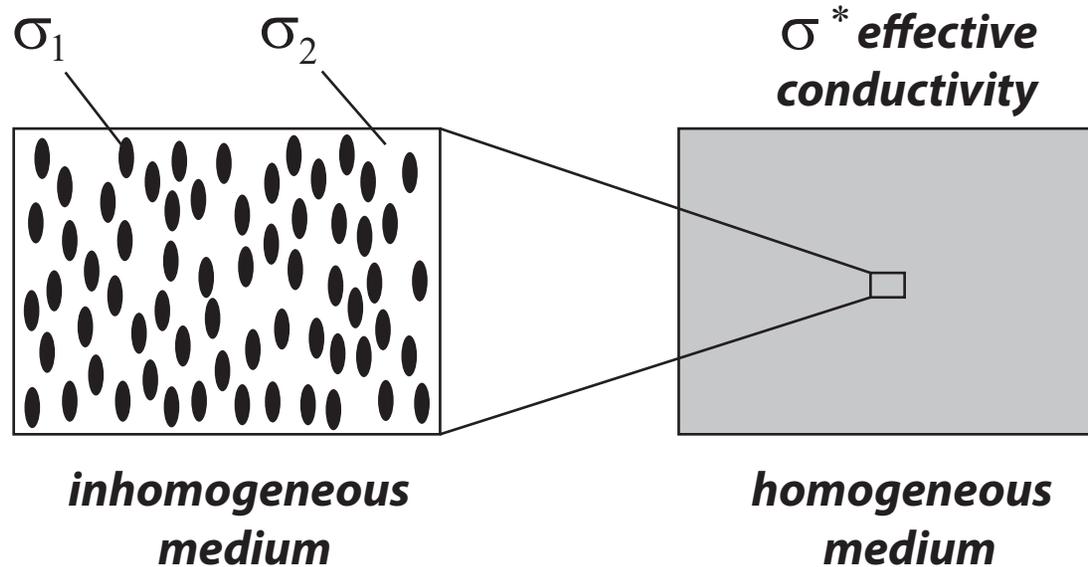
- 1. Sea ice microphysics and fluid transport***
- 2. Analytic Continuation Method, integral representations***
- 3. Extension to polycrystals, advection diffusion, waves in sea ice***
- 4. Fractal geometry of melt pond evolution***

***Solving problems in physics of sea ice drives advances in theory of composite materials.***

**cross - pollination**

# Forward and Inverse HOMOGENIZATION for Composites

**LINKING  
SCALES**



**FORWARD**

**find the homogeneous medium which behaves macroscopically the same as the inhomogeneous medium**

**find the microstructure which gives rise to observed or desired effective behavior**

*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

# How do scales interact in the sea ice system?



basin scale -  
grid scale  
albedo

NASA

## Linking Scales

km  
scale  
melt  
ponds



km  
scale  
melt  
ponds



Perovich

## Linking

## Scales

mm  
scale  
brine  
inclusions



meter  
scale  
snow  
topography



***sea ice microphysics***

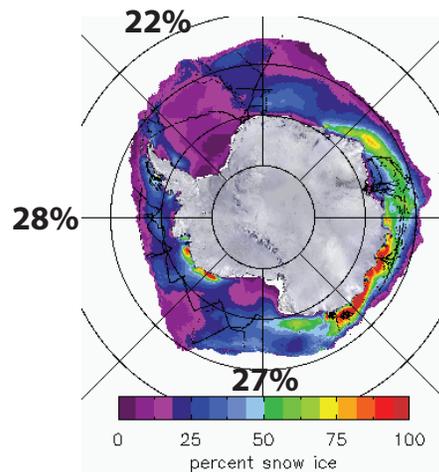
***fluid transport***

# 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*



September snow-ice estimates

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>

# fluid permeability of a porous medium



how much water gets through the sample per unit time?

## *Darcy's Law*

for slow viscous flow in a porous medium

averaged  
fluid velocity

pressure  
gradient

$$\mathbf{v} = -\frac{\mathbf{k}}{\eta} \nabla p$$

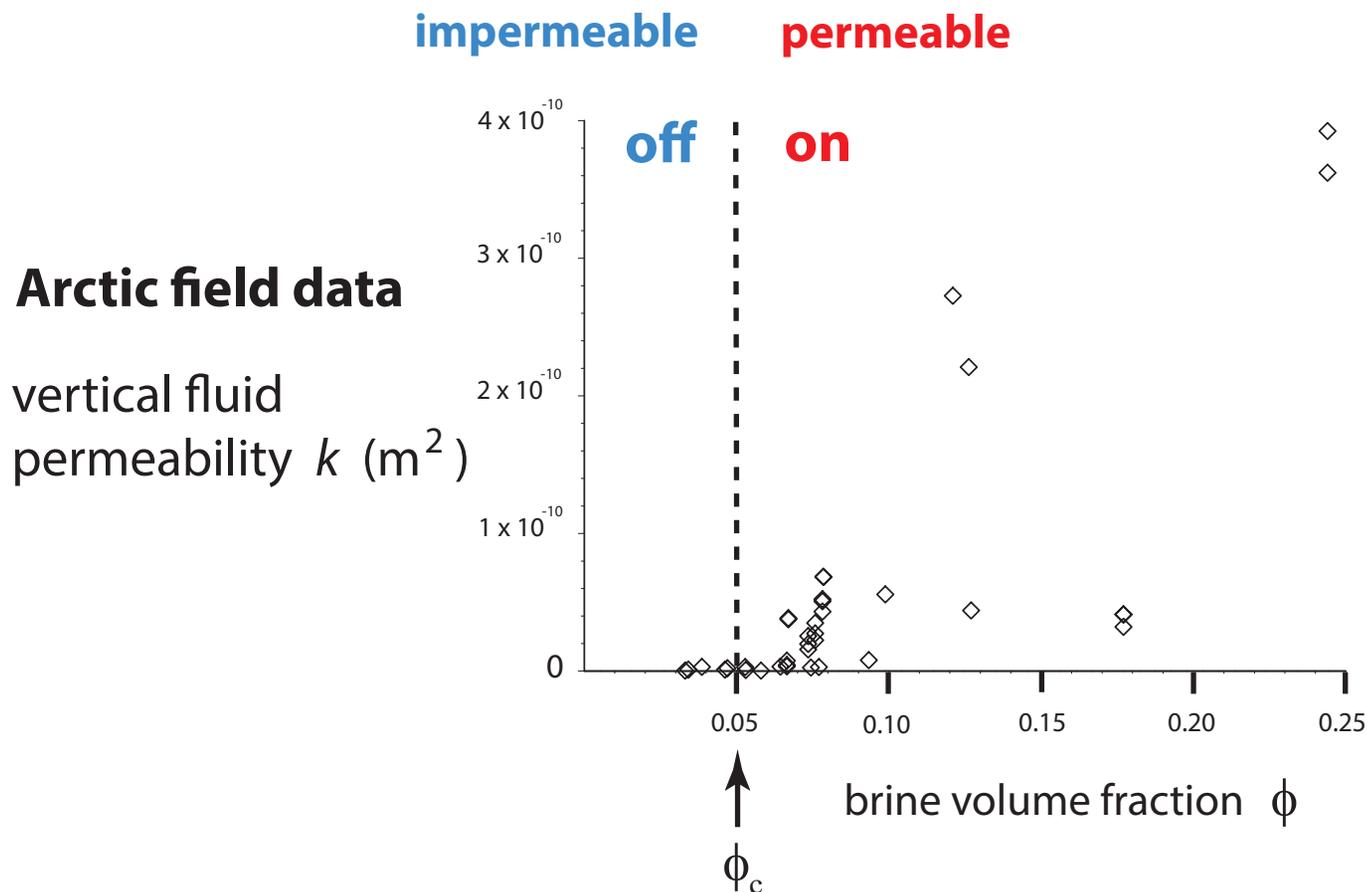
viscosity

$\mathbf{k}$  = fluid permeability tensor

## *HOMOGENIZATION*

*mathematics for analyzing effective behavior of heterogeneous systems*

# Critical behavior of fluid transport in sea ice



**“on - off” switch  
for fluid flow**

critical brine volume fraction  $\phi_c \approx 5\%$   $\longleftrightarrow$   $T_c \approx -5^\circ \text{C}$ ,  $S \approx 5 \text{ ppt}$

**RULE OF FIVES**

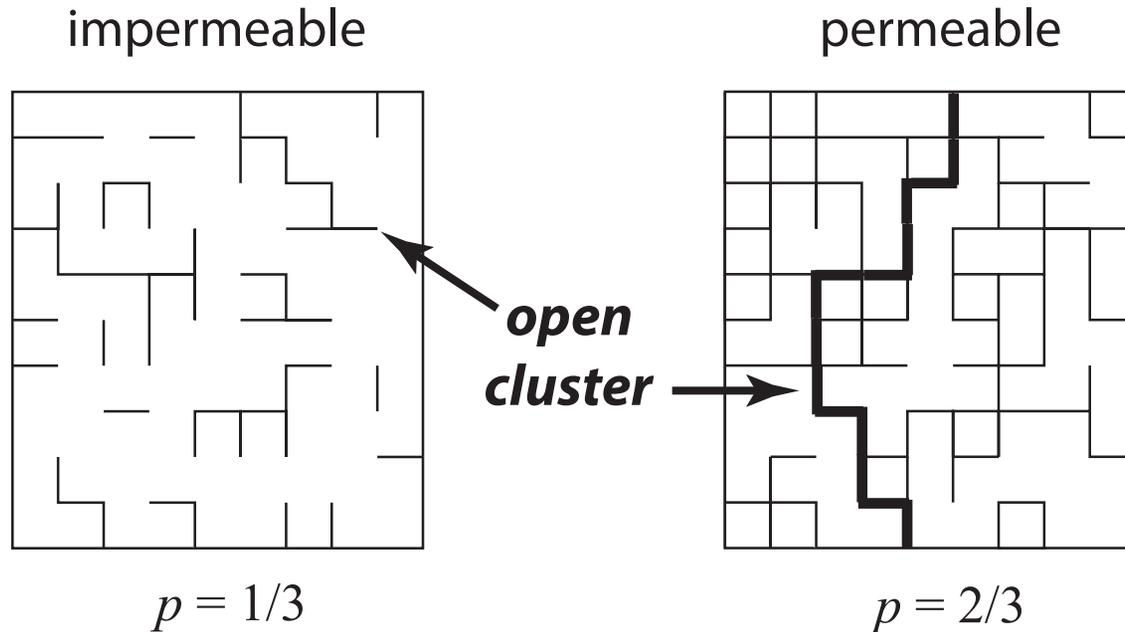
**Golden, Ackley, Lytle Science 1998**

**Golden, Eicken, Heaton, Miner, Pringle, Zhu GRL 2007**

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

# percolation theory

*probabilistic theory of connectedness*



bond  $\longrightarrow$  *open* with probability  $p$   
*closed* with probability  $1-p$

**percolation threshold**

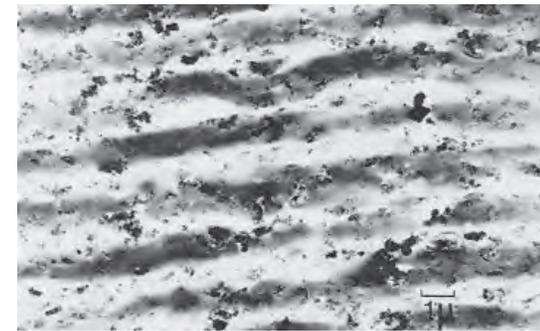
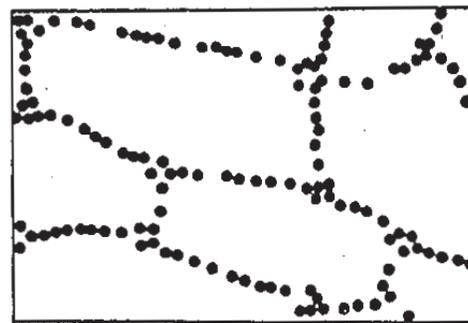
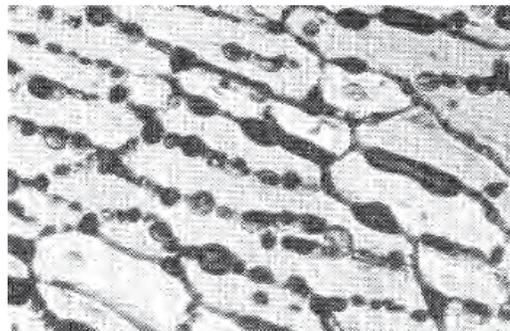
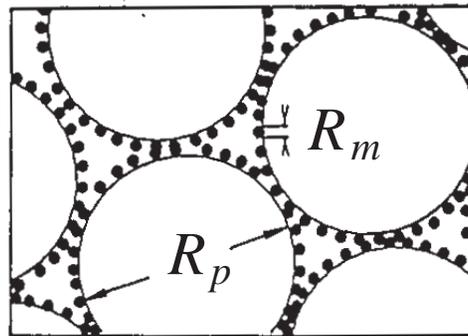
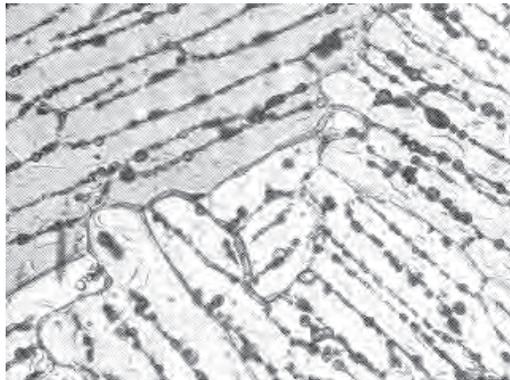
$$p_c = 1/2 \quad \text{for } d = 2$$

smallest  $p$  for which there is an infinite open cluster

*Continuum* percolation model for **stealthy** materials applied to sea ice microstructure explains **Rule of Fives** and Antarctic data on **ice production** and **algal growth**

$$\phi_c \approx 5\%$$

Golden, Ackley, Lytle, *Science*, 1998



sea ice

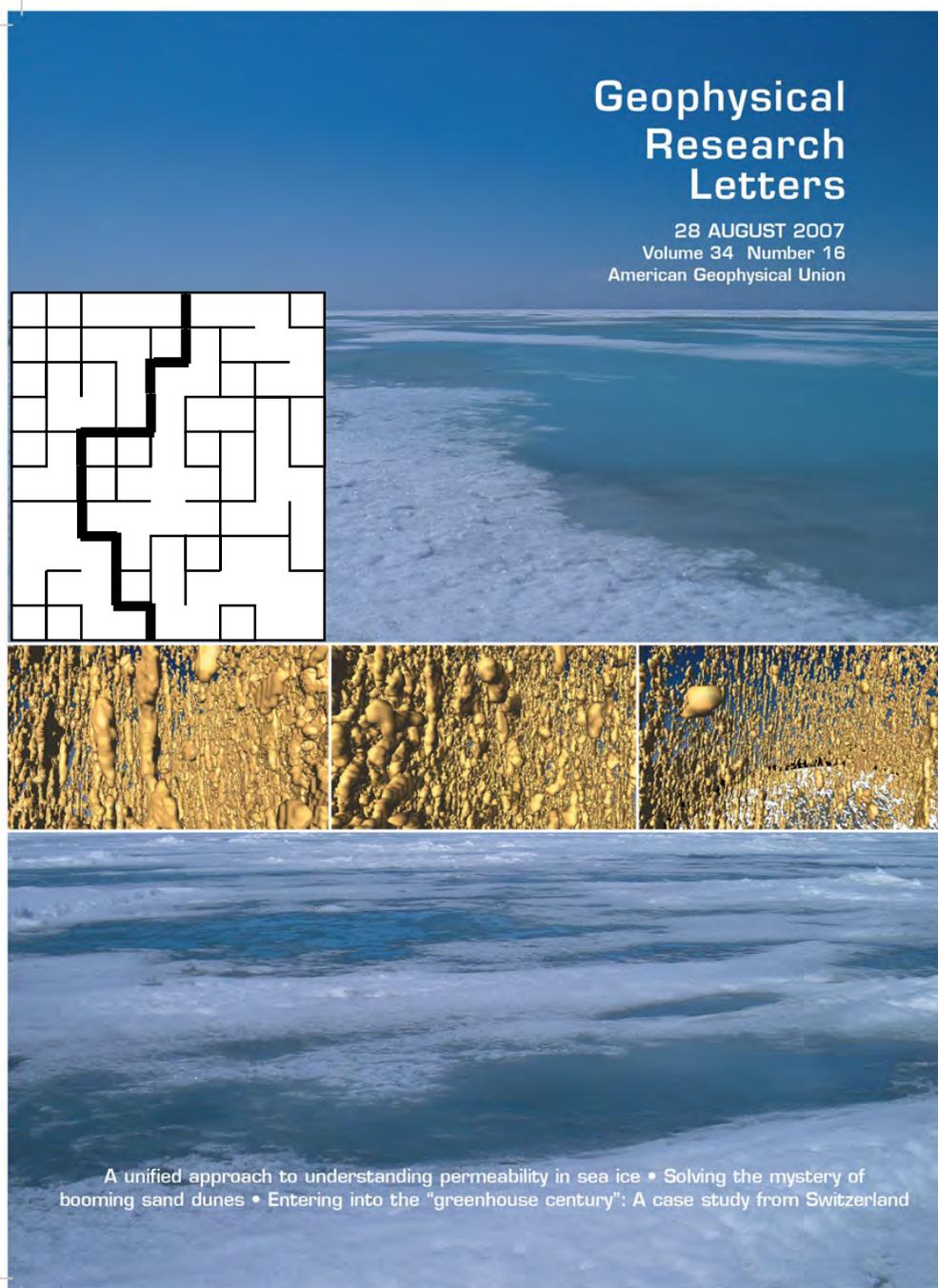
compressed powder

radar absorbing composite

**sea ice is radar absorbing**

# Thermal evolution of permeability and microstructure in sea ice

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



micro-scale  
controls  
macro-scale  
processes

## percolation theory

$$k(\phi) = k_0 (\phi - 0.05)^2$$

critical exponent  $t$

$$k_0 = 3 \times 10^{-8} \text{ m}^2$$

hierarchical model  
network model  
rigorous bounds

agree closely with  
field data

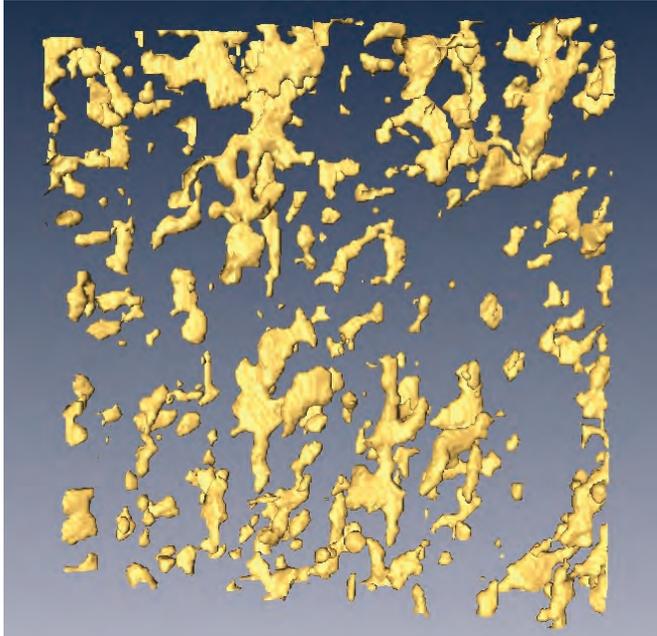
X-ray tomography for  
brine inclusions

unprecedented look  
at thermal evolution  
of brine phase and  
its connectivity

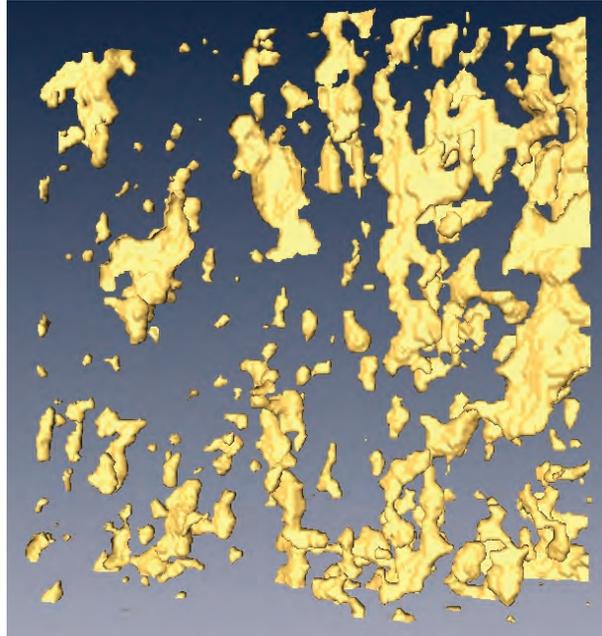
confirms rule of fives

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

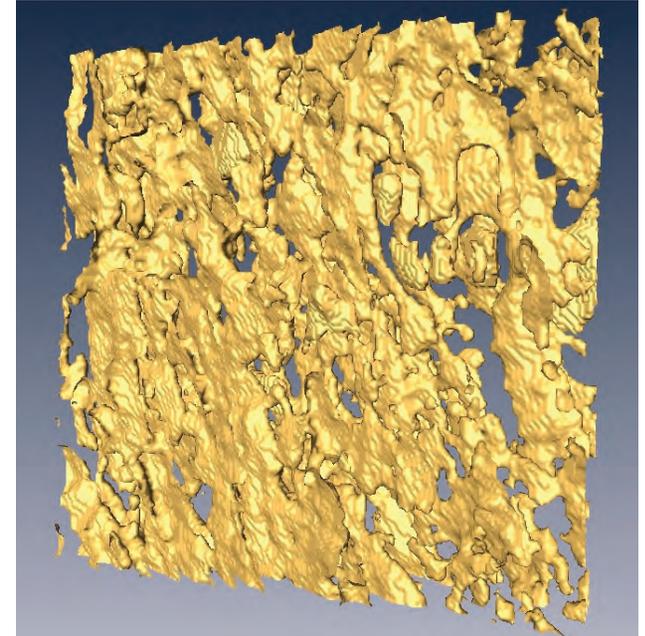
brine volume fraction and **connectivity** increase with temperature



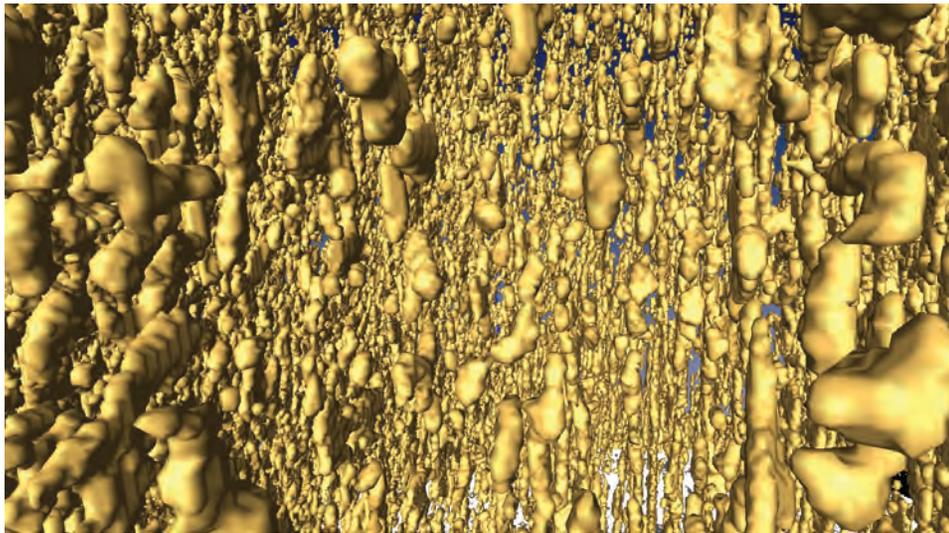
$T = -15\text{ }^{\circ}\text{C}, \phi = 0.033$



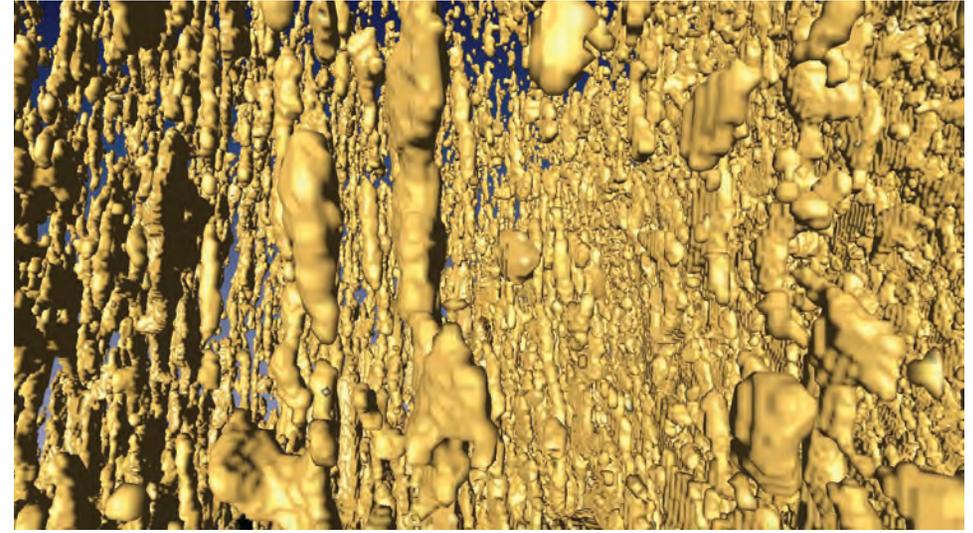
$T = -6\text{ }^{\circ}\text{C}, \phi = 0.075$



$T = -3\text{ }^{\circ}\text{C}, \phi = 0.143$



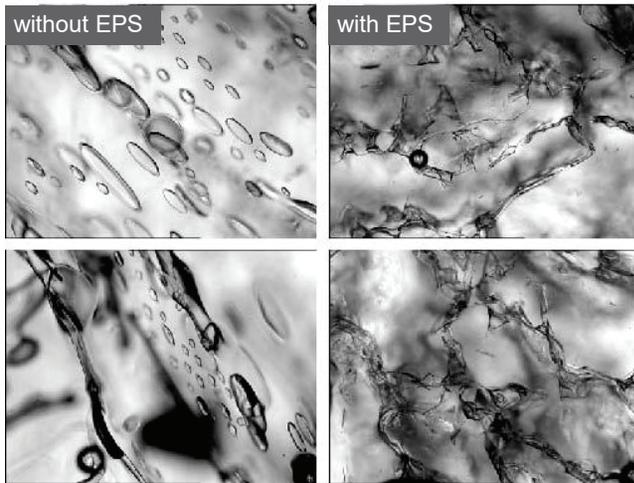
$T = -8\text{ }^{\circ}\text{C}, \phi = 0.057$



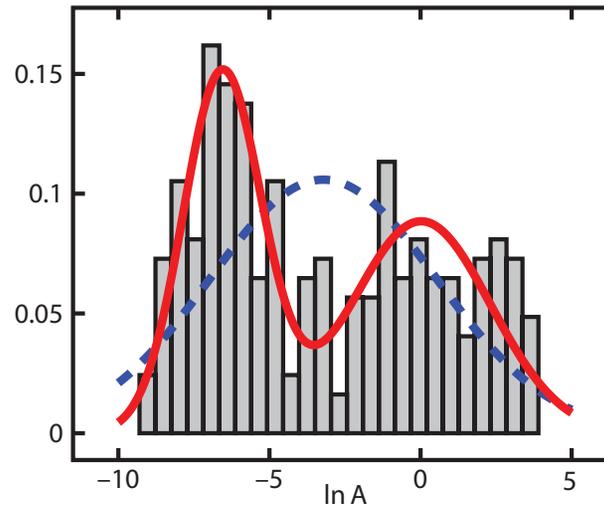
$T = -4\text{ }^{\circ}\text{C}, \phi = 0.113$

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

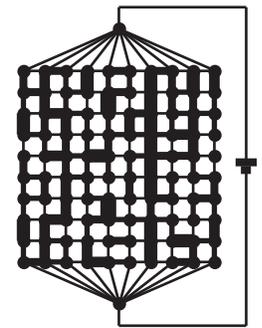
## How does EPS affect fluid transport?



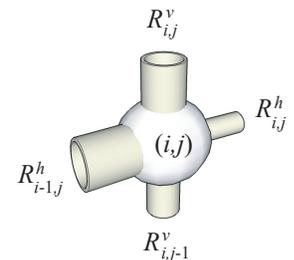
Krems, Eicken, Deming, PNAS 2011



## RANDOM PIPE MODEL



- **Bimodal** lognormal distribution for brine inclusions
- Develop random pipe network model with bimodal distribution; Use numerical methods that can handle larger variances in sizes.
- Results predict observed drop in fluid permeability  $k$ .
- Rigorous bound on  $k$  for bimodal distribution of pore sizes



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

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

## How does the biology affect the physics?

# Notices

of the American Mathematical Society

May 2009

Volume 56, Number 5

Climate Change and  
the Mathematics of  
Transport in Sea Ice

page 562

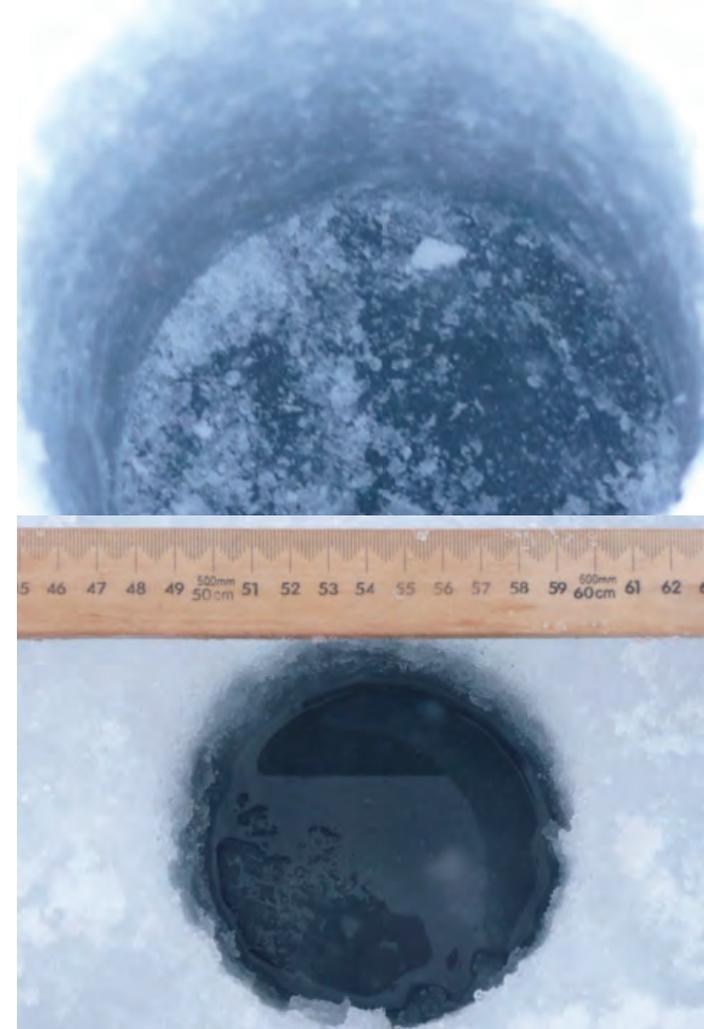
Mathematics and the  
Internet: A Source of  
Enormous Confusion  
and Great Potential

page 586



photo by Jan Lieser

Real analysis in polar coordinates (see page 613)



**measuring  
fluid permeability  
of Antarctic sea ice**

**SIPEX 2007**

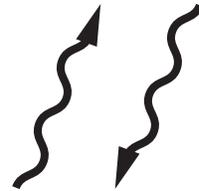
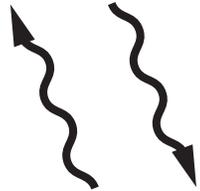
# Remote sensing of sea ice

## ***INVERSE PROBLEM***

Recover sea ice properties from electromagnetic (EM) data

$$\epsilon^*$$

effective complex permittivity  
(dielectric constant, conductivity)

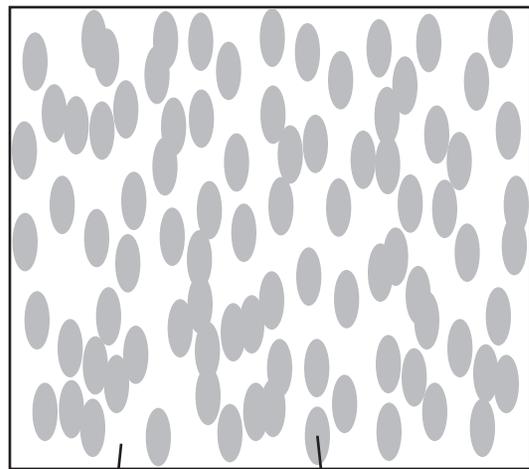


***sea ice thickness***  
***ice concentration***



***brine volume fraction***  
***brine inclusion connectivity***

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



$\epsilon_1$        $\epsilon_2$



$\epsilon^*$

$$D = \epsilon E$$

$$\nabla \cdot D = 0$$

$$\nabla \times E = 0$$

$$\langle D \rangle = \epsilon^* \langle E \rangle$$

$p_1, p_2$  = volume fractions of  
the components

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

**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*

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

← geometry

← material parameters

$$s = \frac{1}{1 - \epsilon_1 / \epsilon_2}$$

$\mu$

- spectral measure of self adjoint operator  $\Gamma\chi$
- mass =  $p_1$
- higher moments depend on  $n$ -point correlations

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

$\chi$  = characteristic function of the brine phase

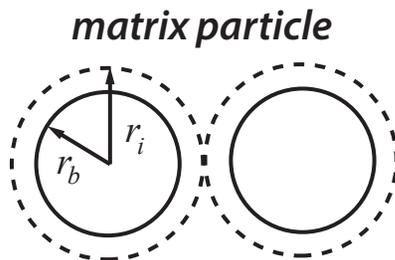
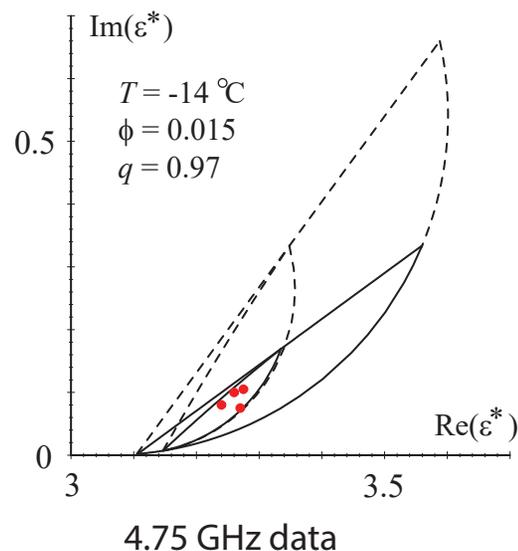
$$E = s (s + \Gamma\chi)^{-1} e_k$$

$\Gamma\chi$  : microscale  $\rightarrow$  macroscale

$\Gamma\chi$  *links scales*

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

## forward bounds

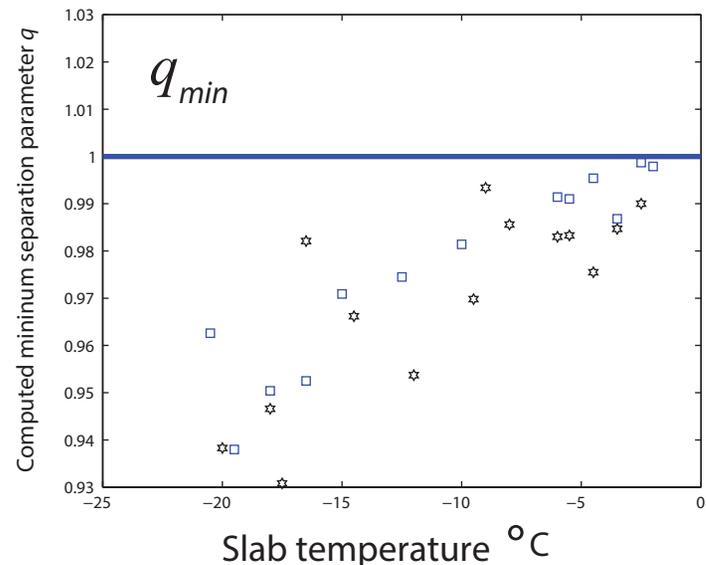


$$q = r_b / r_i$$

$$0 < q < 1$$

**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)



## 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

## SEA ICE

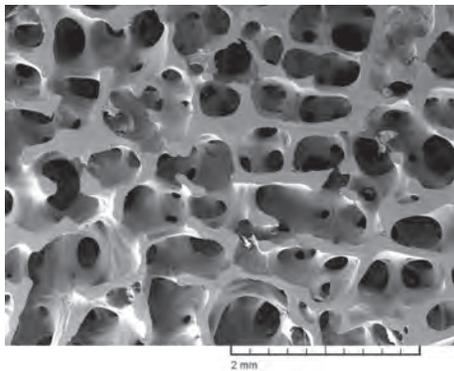


## HUMAN BONE

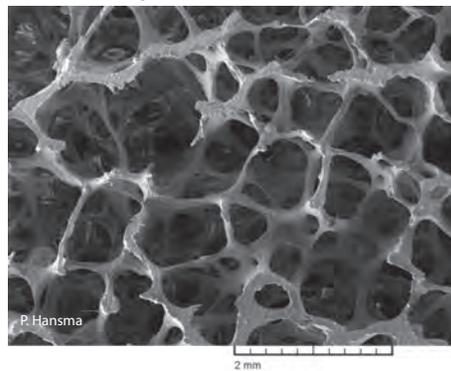


*spectral characterization  
of porous microstructures  
in human bone*

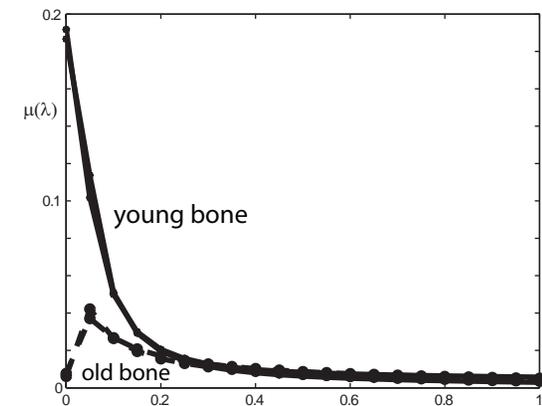
young healthy trabecular bone



old osteoporotic trabecular bone



reconstruct spectral measures  
from complex permittivity data



*use regularized inversion scheme*

*apply spectral measure analysis of brine connectivity and  
spectral inversion to electromagnetic monitoring of osteoporosis*

*Golden, Murphy, Cherkaev, J. Biomechanics 2011*

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

# 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:**

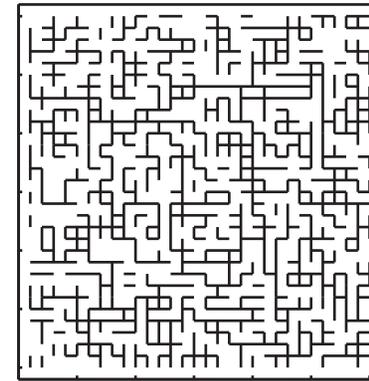
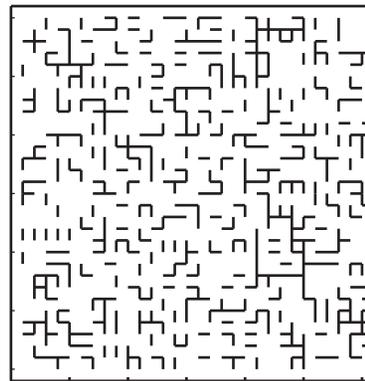
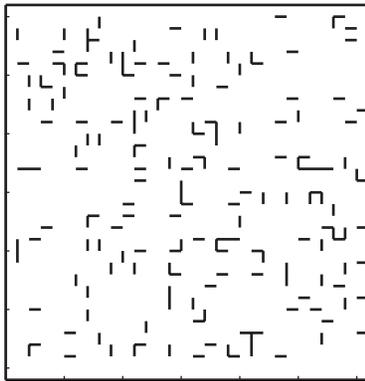
***electrical and thermal conductivity, complex permittivity, magnetic permeability, diffusion, fluid flow properties***

earlier studies of spectral measures

Day and Thorpe 1996

Helsing, McPhedran, Milton 2011

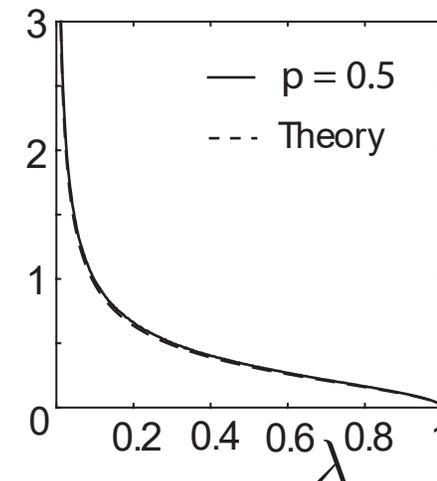
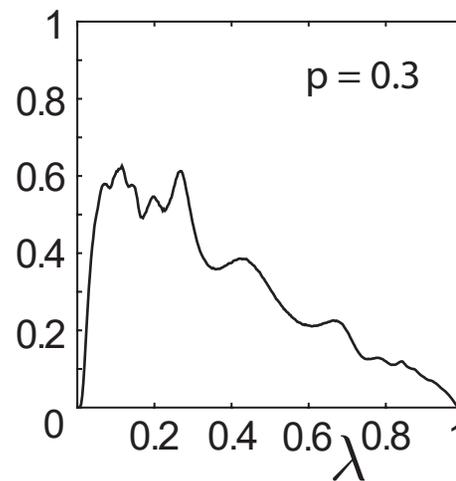
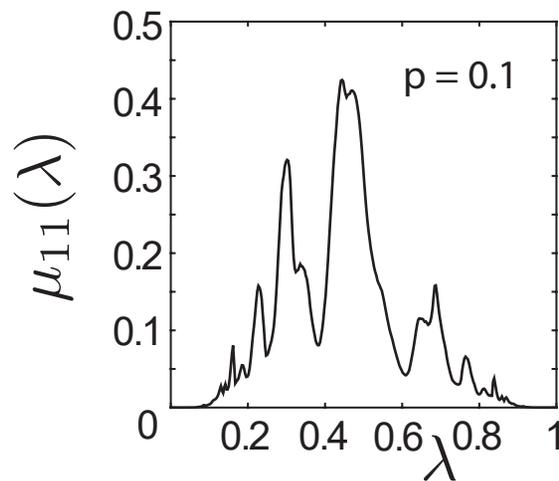
# Spectral statistics for 2D random resistor network



## Spectral Measures

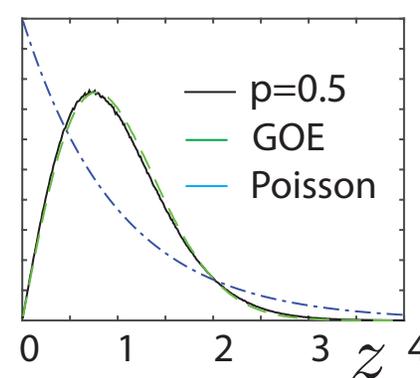
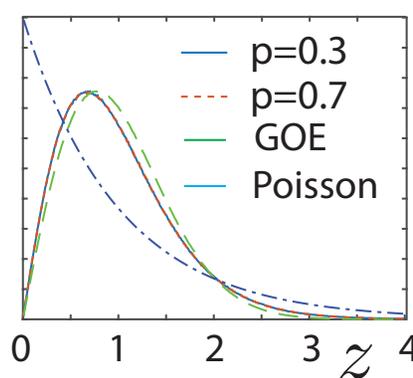
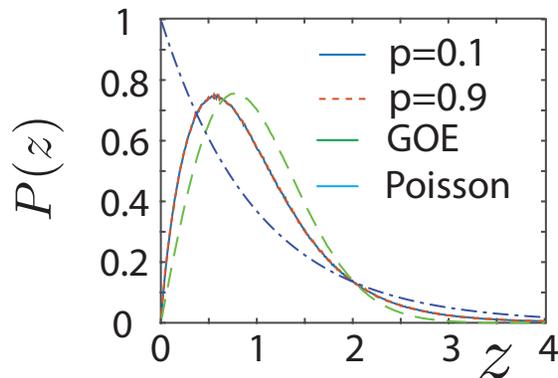
Murphy and Golden, *J. Math. Phys.*, 2012

Murphy et al. *Comm. Math. Sci.*, 2015



$p_c = 0.5$

## Eigenvalue Spacing Distributions



Murphy,  
Cherkaev,  
Golden,  
*PRL*, 2017

# Eigenvalue Statistics of Random Matrix Theory

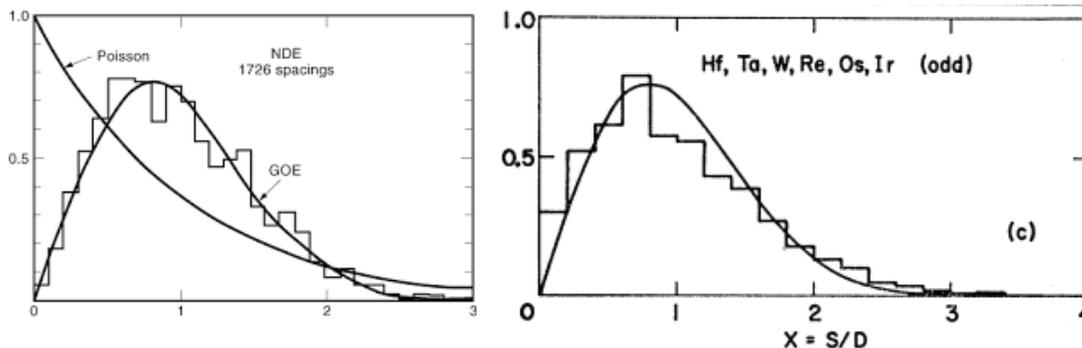
*Wigner (1951) and Dyson (1953) first used random matrix theory (RMT) to describe quantized energy levels of heavy atomic nuclei.*

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

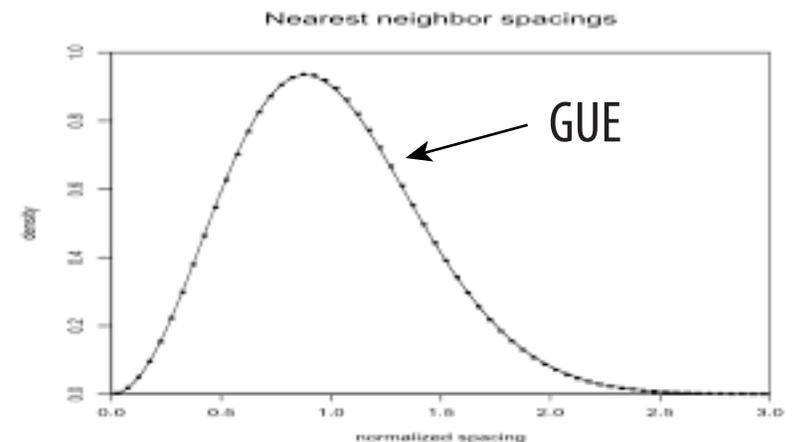
$[\mathbf{N}]_{ij} \sim N(0,1) + iN(0,1), \quad \mathbf{A} = (\mathbf{N} + \mathbf{N}^\dagger)/2 \quad \text{Gaussian unitary ensemble (GUE)}$

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

Spacing distributions of energy levels for heavy atomic nuclei



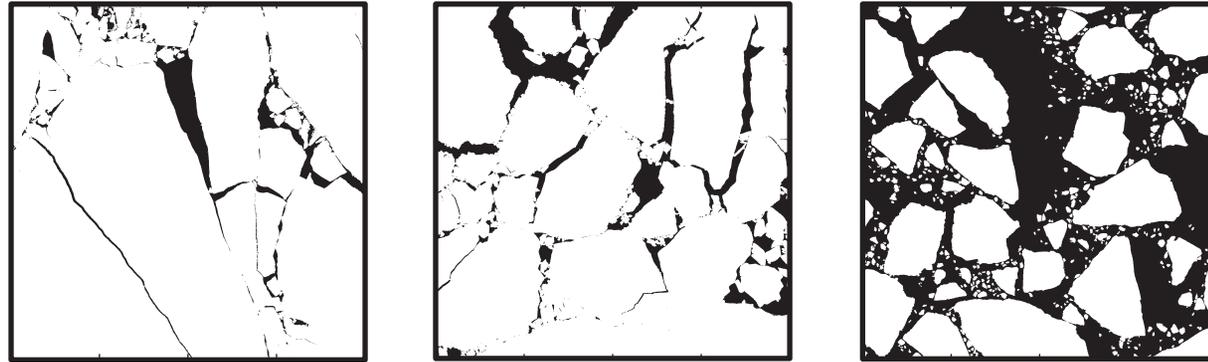
Spacing distributions of the first billion zeros of the Riemann zeta function



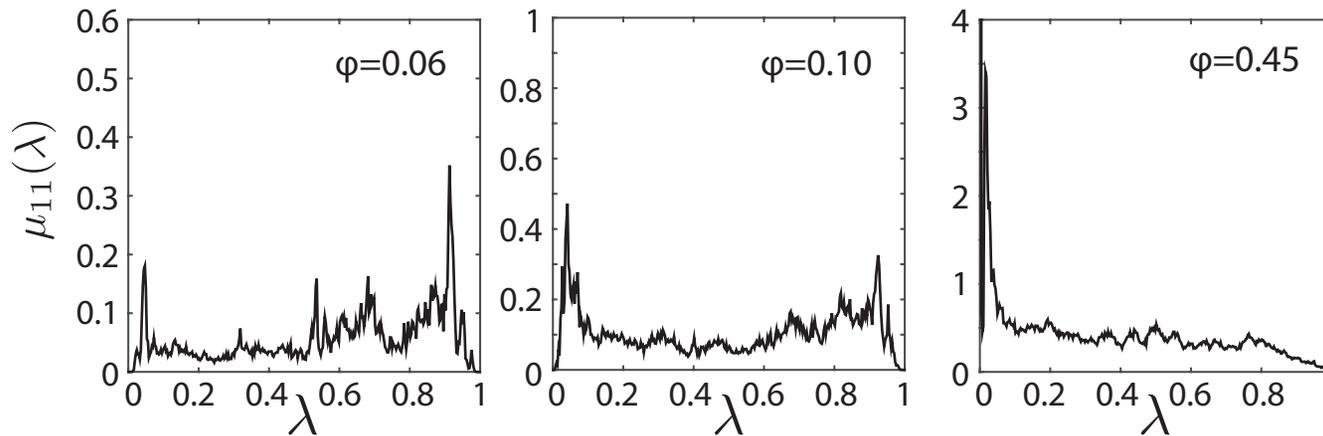
RMT used to characterize **disorder-driven transitions** in mesoscopic conductors, neural networks, random graph theory, etc.

**Universal eigenvalue statistics arise in a broad range of “unrelated” problems!**

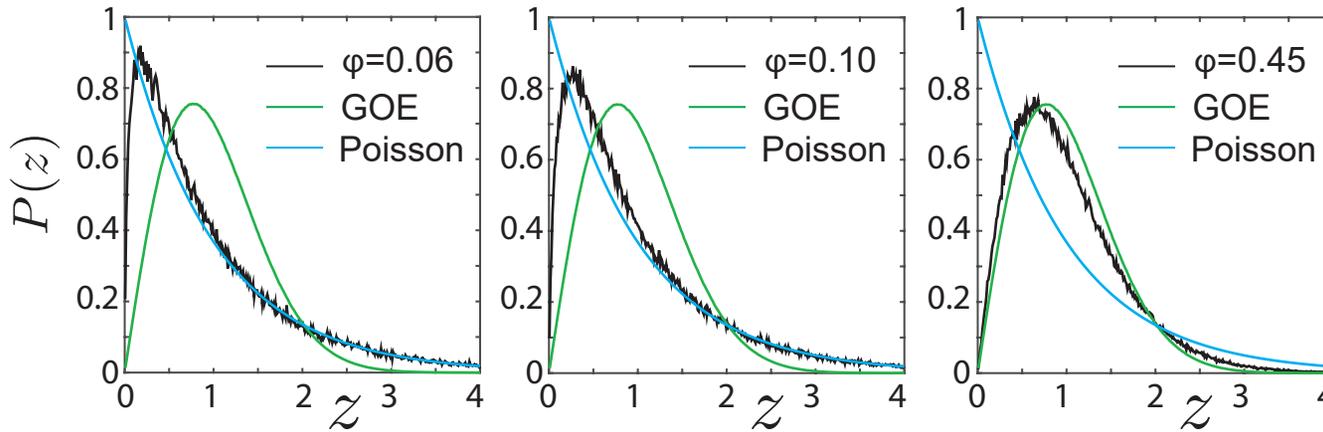
# Spectral computations for sea ice floe configurations



spectral  
measures



eigenvalue  
spacing  
distributions



uncorrelated

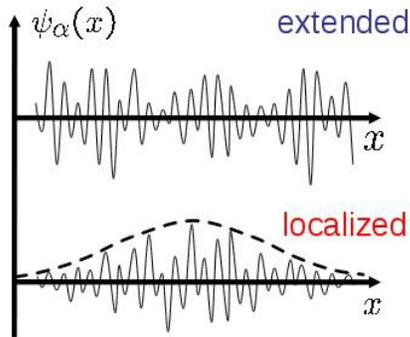


level repulsion

**UNIVERSAL  
Wigner-Dyson  
distribution**

**ANDERSON TRANSITION**

Murphy, Cherkhev, Golden  
*Phys. Rev. Lett.* 2017



metal / insulator transition  
**localization**

*Anderson 1958*  
*Mott 1949*  
*Shklovshii et al 1993*  
*Evangelou 1992*

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

**we find a surprising analog**

***Anderson transition for classical transport in composites***

*Murphy, Cherkhev, Golden Phys. Rev. Lett. 2017*

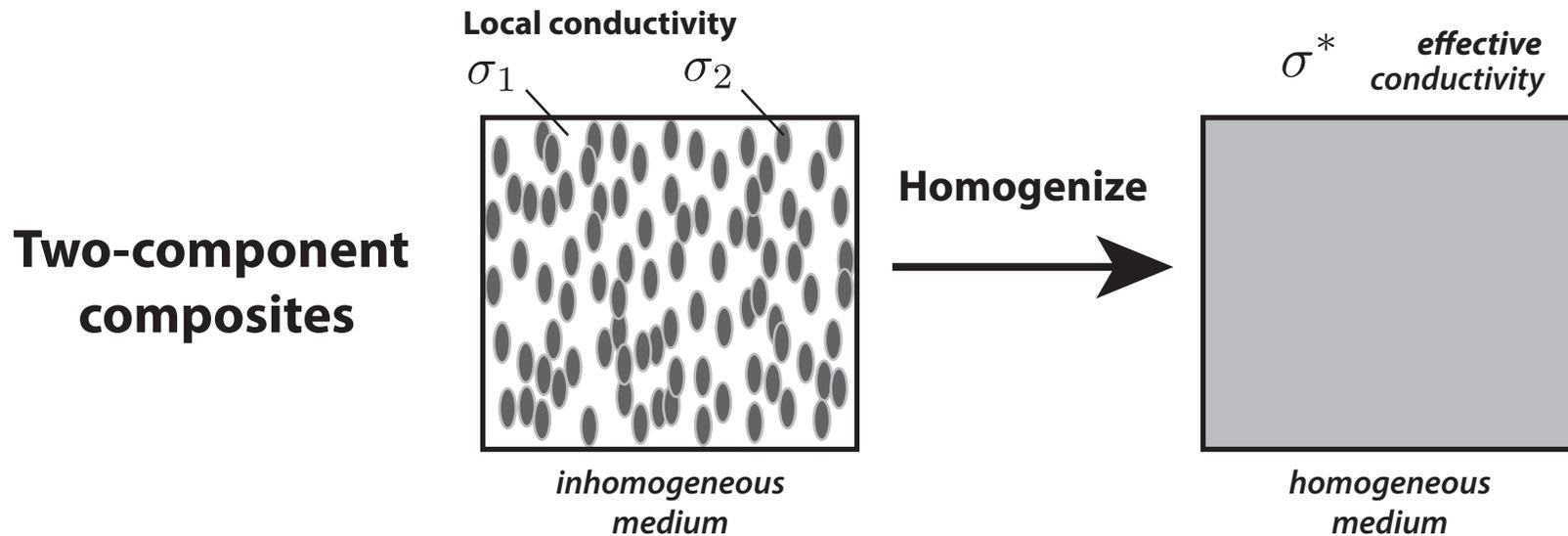
**PERCOLATION  
 TRANSITION**



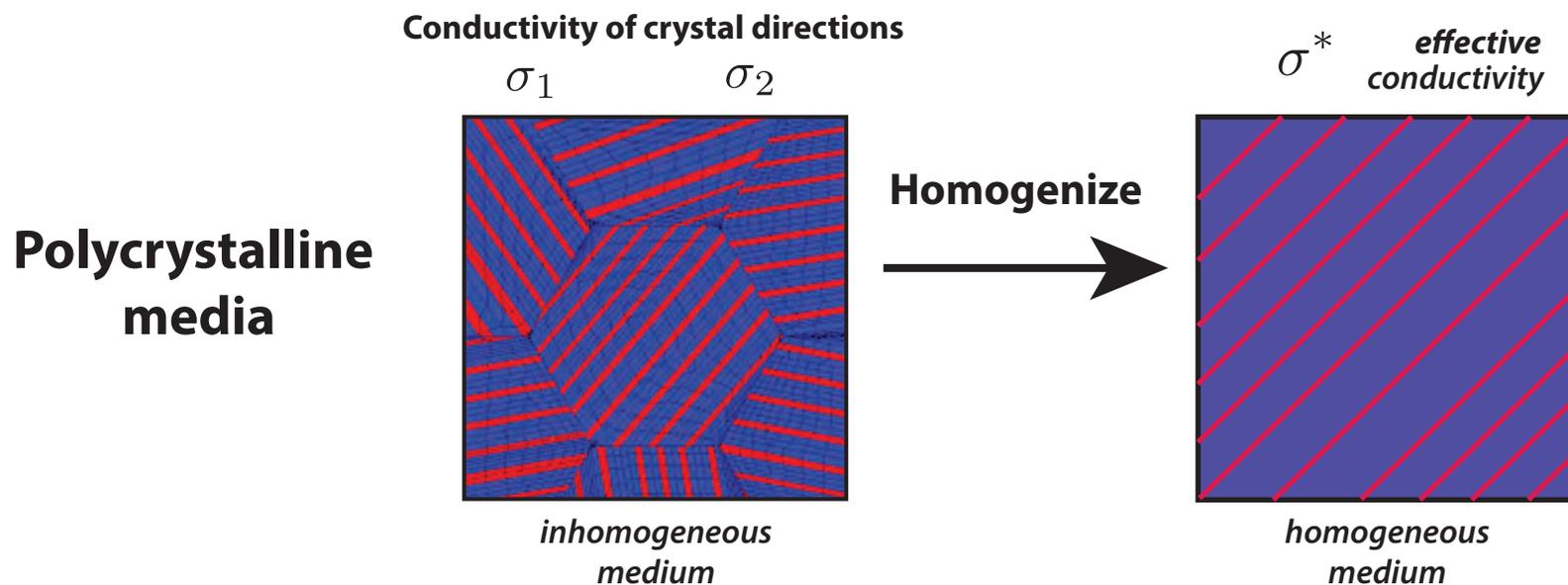
**transition to universal  
 eigenvalue statistics (GOE)  
 extended states, mobility edges**

**-- but without wave interference or scattering effects ! --**

# Homogenization for polycrystalline materials



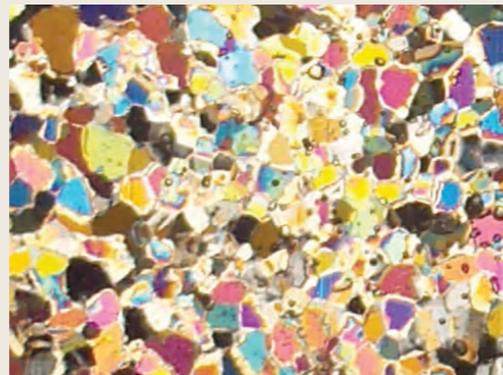
**Find the homogeneous medium which behaves macroscopically the same as the inhomogeneous medium**



# 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**



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

## PROCEEDINGS A

350 YEARS  
OF SCIENTIFIC  
PUBLISHING

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



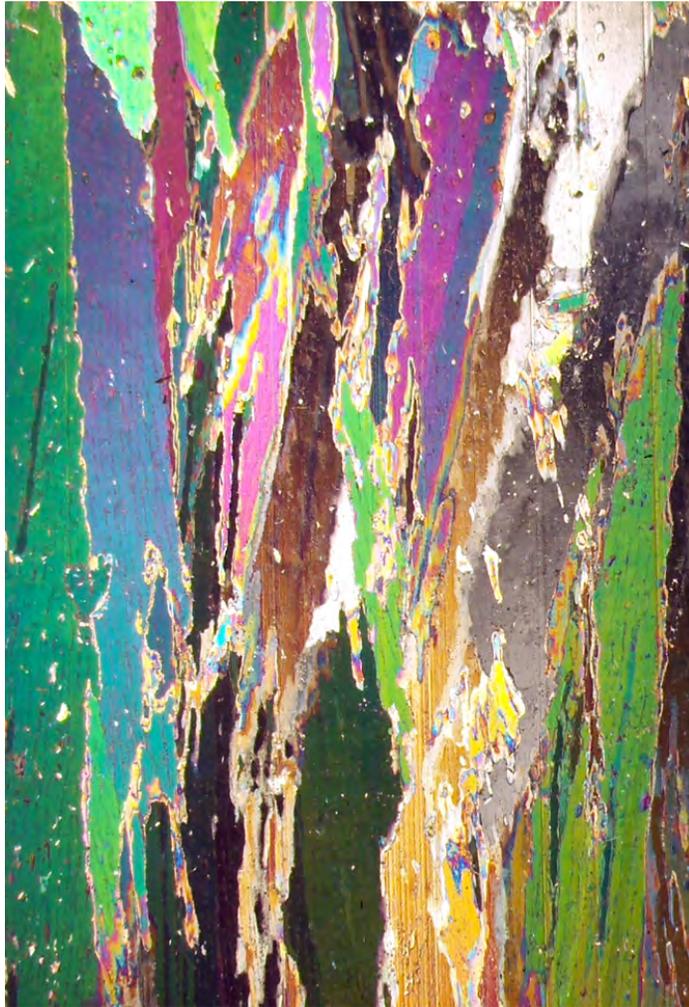
Proc. R. Soc. A | Volume 471 | Issue 2174 | 8 February 2015

***higher threshold for fluid flow in Antarctic granular sea ice***

columnar

granular

**5%**

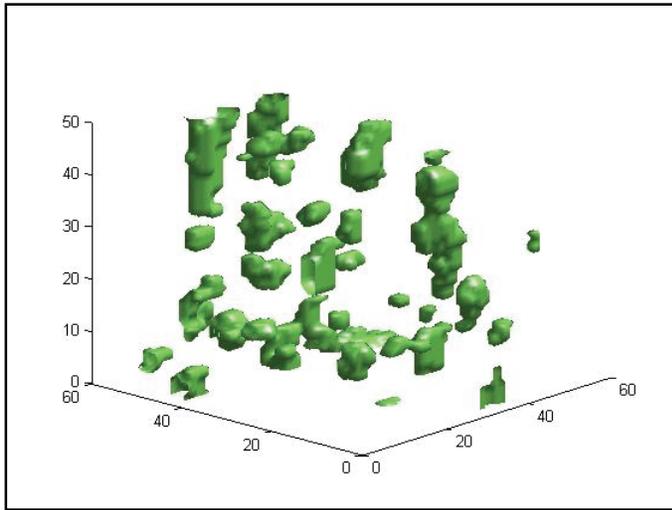


**10%**

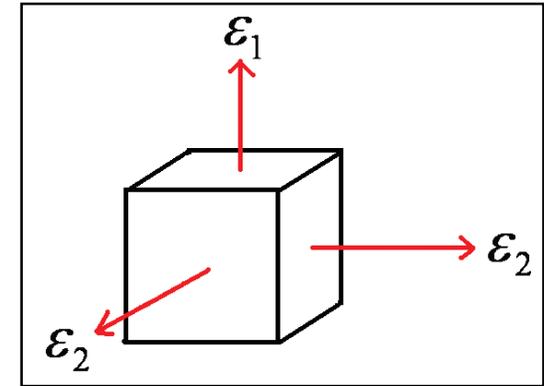


***Golden, Sampson, Gully, Lubbers, Tison 2020***

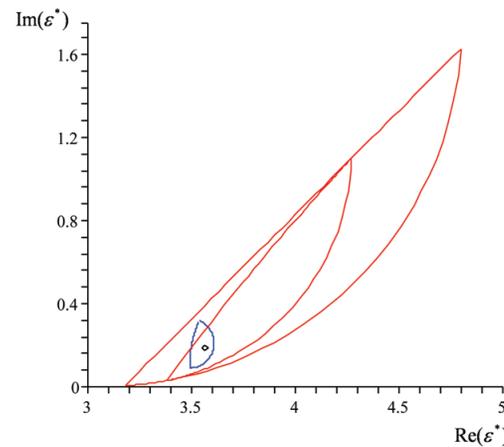
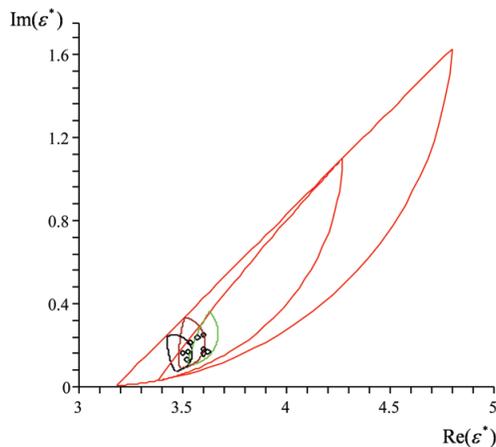
# two scale homogenization for polycrystalline sea ice



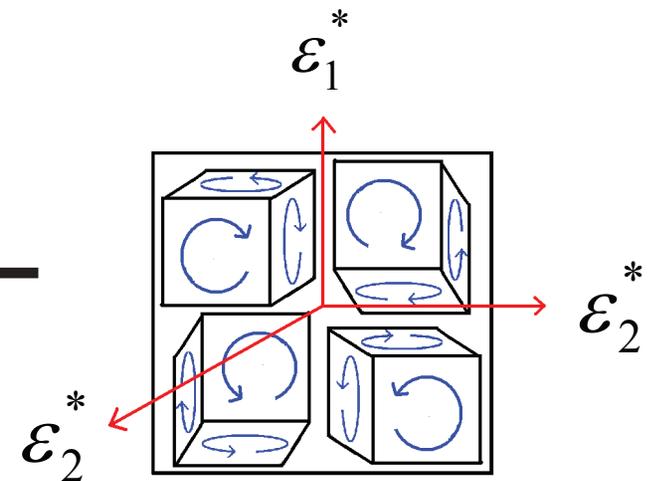
numerical homogenization  
for single crystal



analytic continuation  
for polycrystals



bounds



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

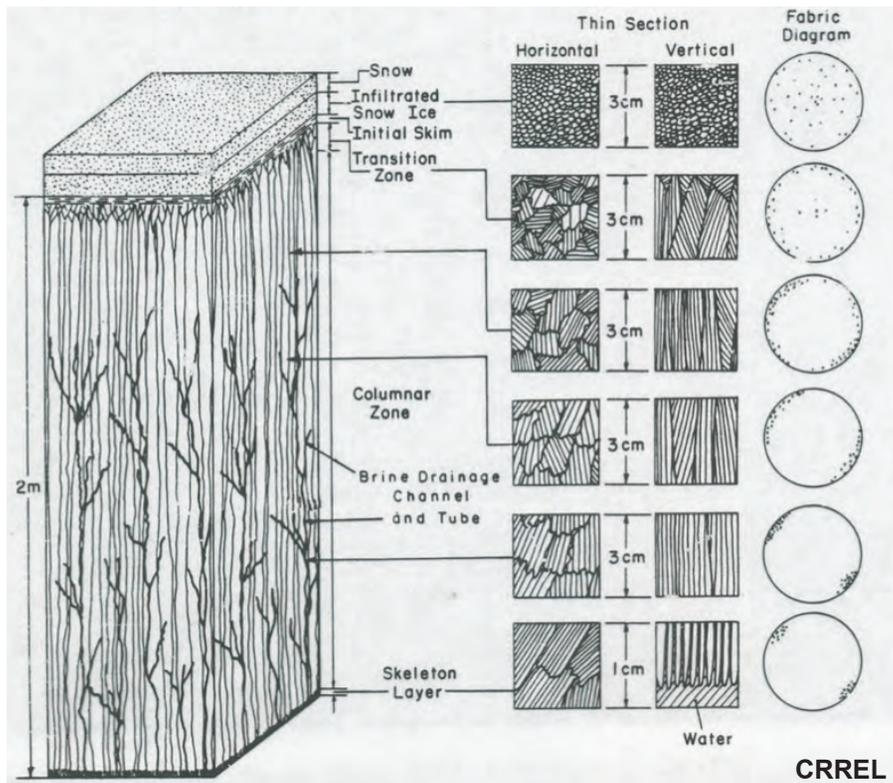
McKenzie McLean, Elena Cherkayev, Ken Golden 2020

motivated by

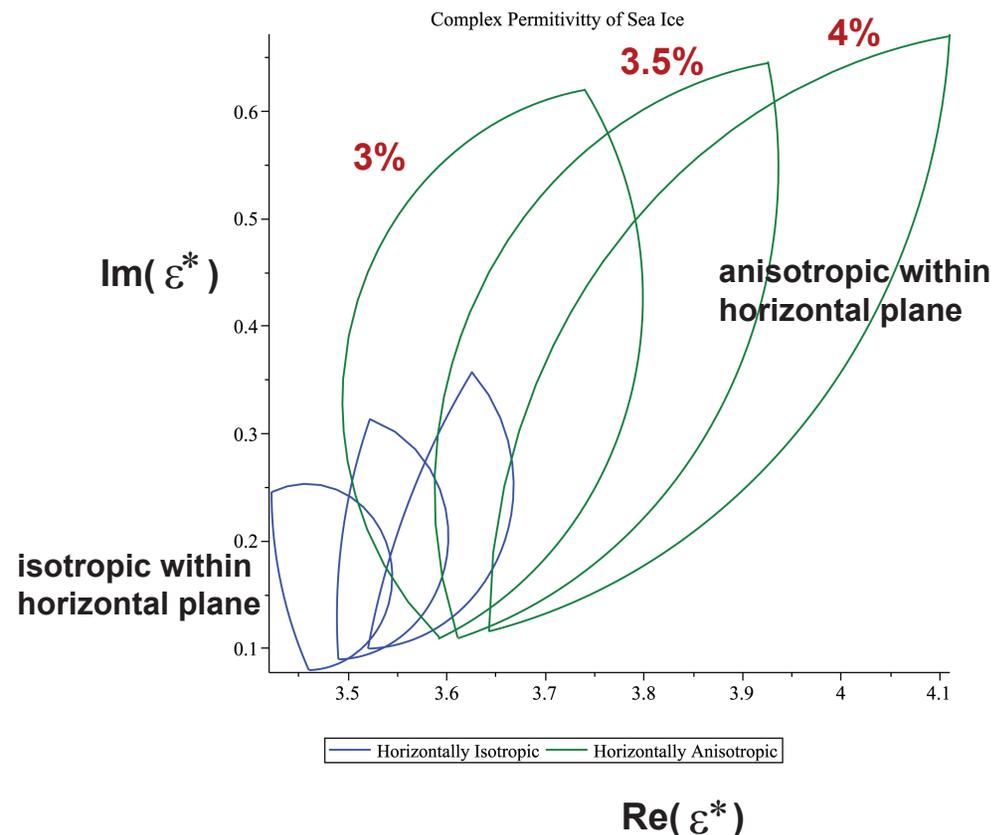
**Weeks and Gow, *JGR* 1979: c-axis alignment in Arctic fast ice off Barrow**

**Golden and Ackley, *JGR* 1981: radar propagation model in aligned sea ice**

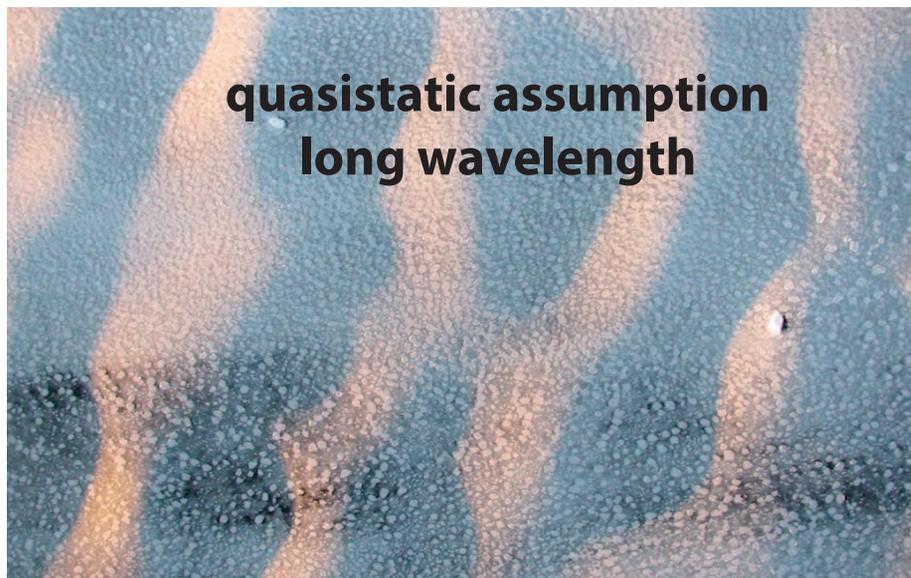
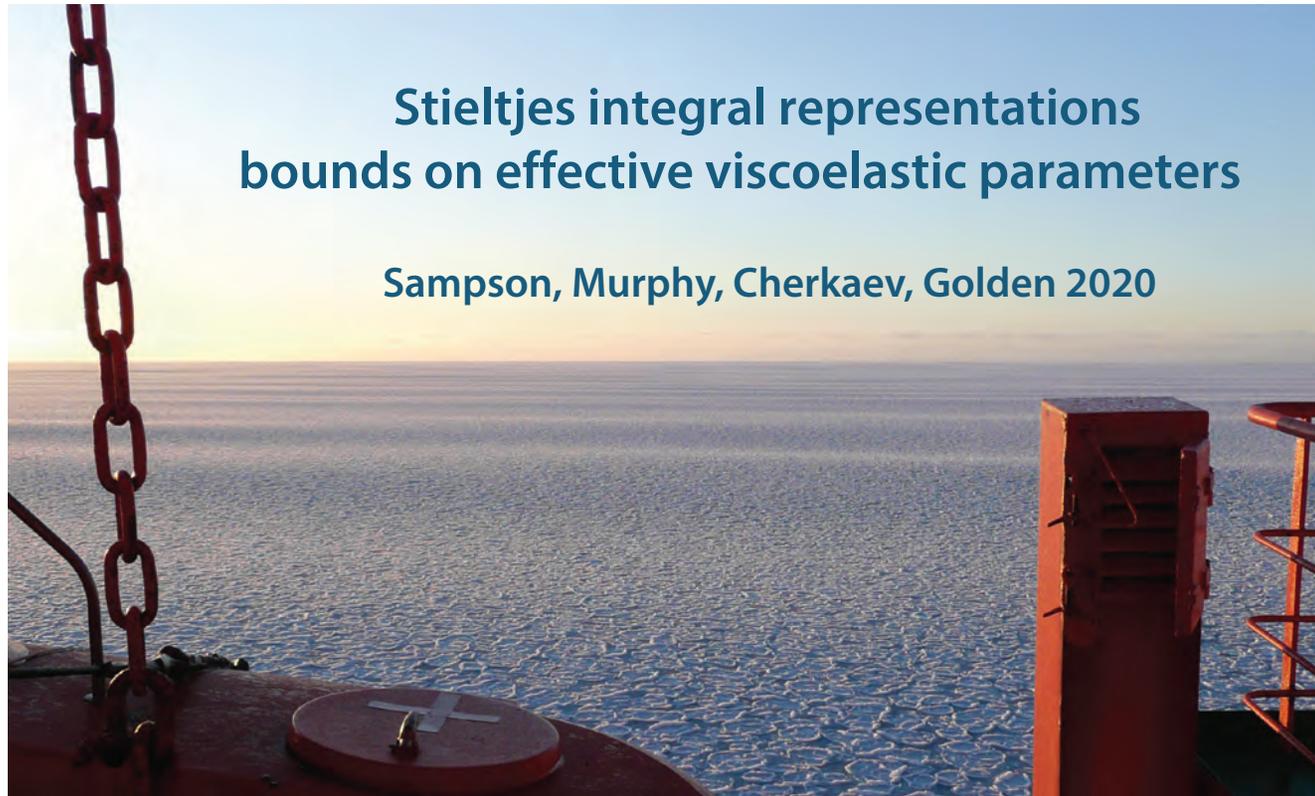
**input: orientation statistics**



**output: bounds**



# wave propagation in the marginal ice zone



# bounds on the effective complex viscoelasticity

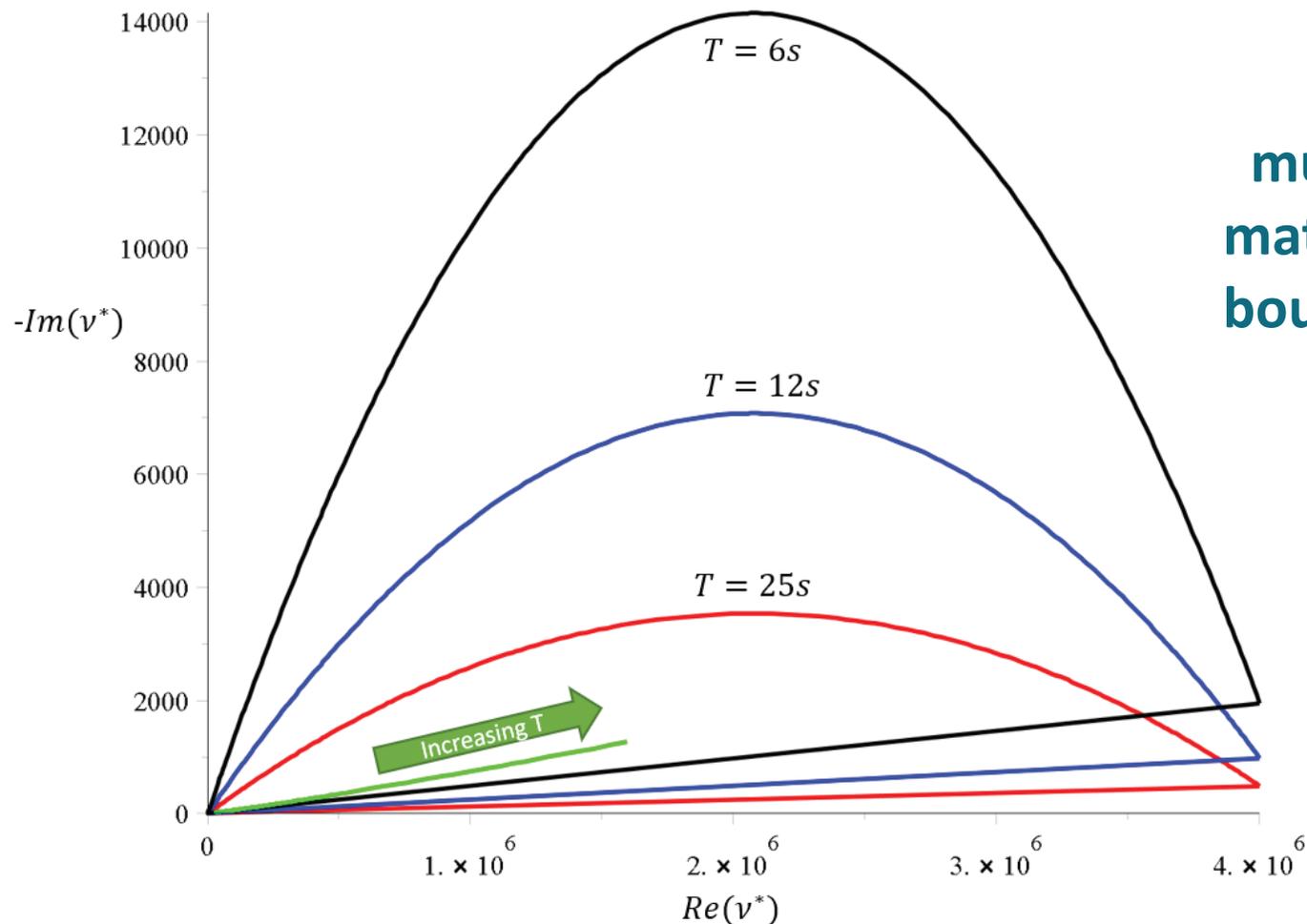
complex elementary bounds  
(fixed area fraction of floes)

$$V_1 = 10^7 + i4875$$

pancake ice

$$V_2 = 5 + i0.0975$$

slush / frazil

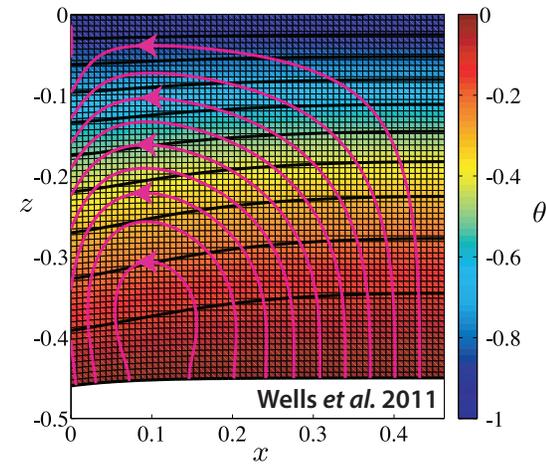
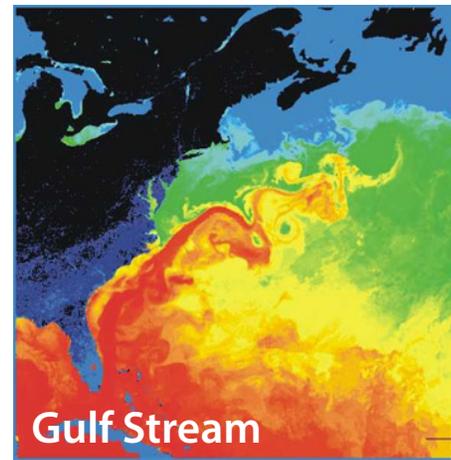


+  
much tighter  
matrix particle  
bounds + data

# 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  $\vec{u}$

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

$$\vec{\nabla} \cdot \vec{u} = 0$$

homogenize

$$\frac{\partial \bar{T}}{\partial t} = \kappa^* \Delta \bar{T}$$

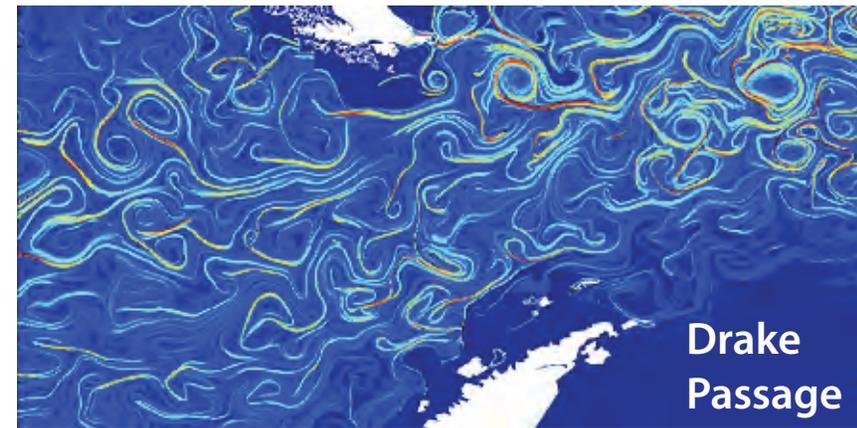
$\kappa^*$  effective diffusivity

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

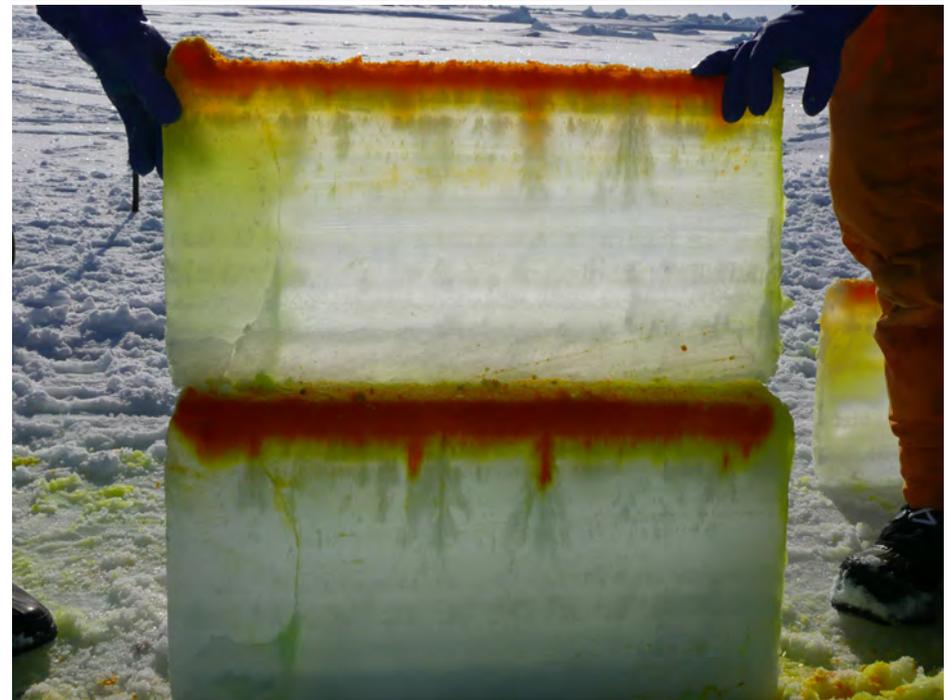
Avellaneda and Majda, PRL 89, CMP 91

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



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

## composites

Golden and Papanicolaou, CMP 1983

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

$$s = \frac{1}{1 - \epsilon_1 / \epsilon_2}$$

- computations of spectral measures and effective diffusivity for model flows; new representations, moment calculations

Murphy, Cherkaev, Zhu, Xin, Golden, *J. Math. Phys.* 2020

- rigorous bounds and computations for convection enhanced thermal conductivity of sea ice

Kraitzman, Hardenbrook, Dinh, Murphy, Zhu, Cherkaev, Golden 2020

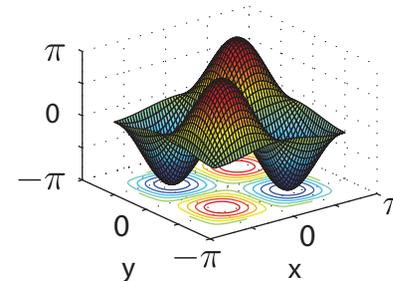
## advection diffusion

Avellaneda and Majda, PRL 89, CMP 91

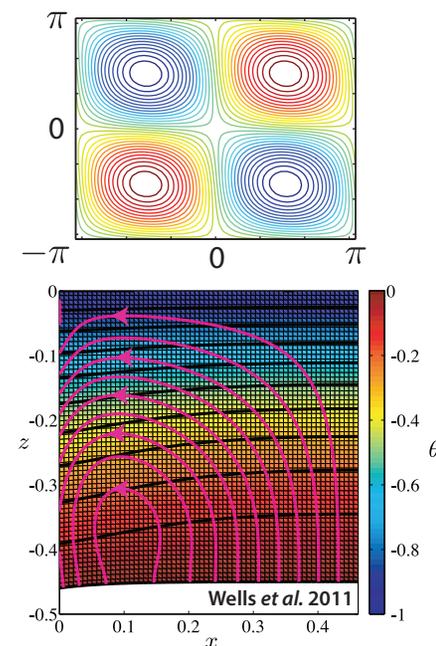
$$\frac{\kappa^*}{\kappa} = 1 - \int_0^\infty \frac{d\rho(z)}{t - z}$$

$$t = -1/\xi^2, \quad \xi = \text{Péclet number}$$

stream function



streamlines



# Stieltjes Integral Representation for Advection Diffusion

Murphy, Cherkaev, Zhu, Xin, Golden, *J. Math. Phys.* 2020

$$\kappa^* = \kappa \left( 1 + \int_{-\infty}^{\infty} \frac{d\mu(\tau)}{\kappa^2 + \tau^2} \right), \quad F(\kappa) = \int_{-\infty}^{\infty} \frac{d\mu(\tau)}{\kappa^2 + \tau^2}$$

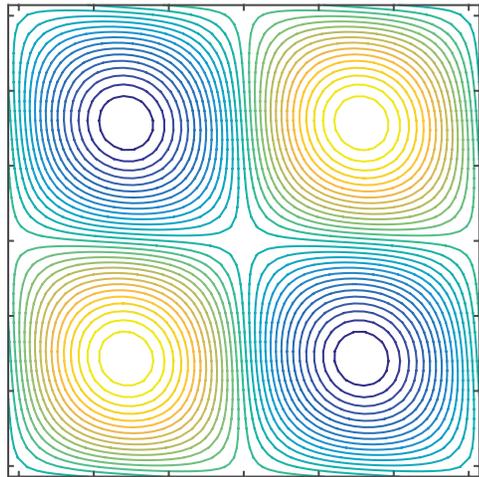
- $\mu$  is a positive definite measure corresponding to the spectral resolution of the self-adjoint operator  $i\Gamma H\Gamma$
- $H =$  stream matrix ,  $\kappa =$  local diffusivity
- $\Gamma := -\nabla(-\Delta)^{-1}\nabla \cdot$  ,  $\Delta$  is the Laplace operator
- $i\Gamma H\Gamma$  is bounded for time independent flows
- $F(\kappa)$  is analytic off the spectral interval in the  $\kappa$ -plane

separation of material properties and flow field

spectral measure calculations

# Rigorous bounds on convection enhanced thermal conductivity of sea ice

Kraitzman, Hardenbrook, Dinh, Murphy, Zhu, Cherkaev, Golden 2020

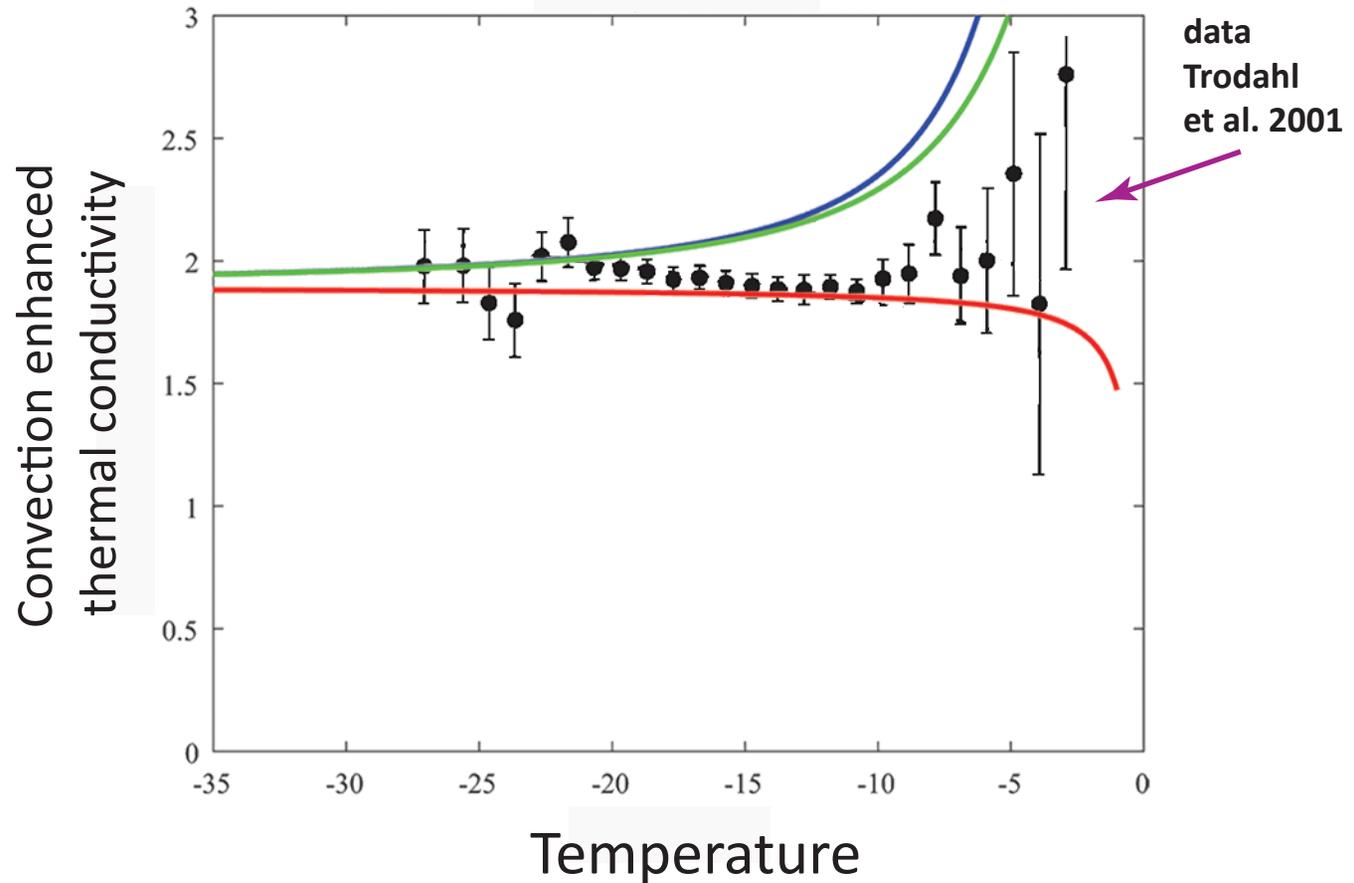


cat's eye flow model for brine convection cells

similar bounds for shear flows

**rigorous bounds assuming information on flow field INSIDE inclusions**

Kraitzman, Cherkaev, Golden  
in revision, 2020

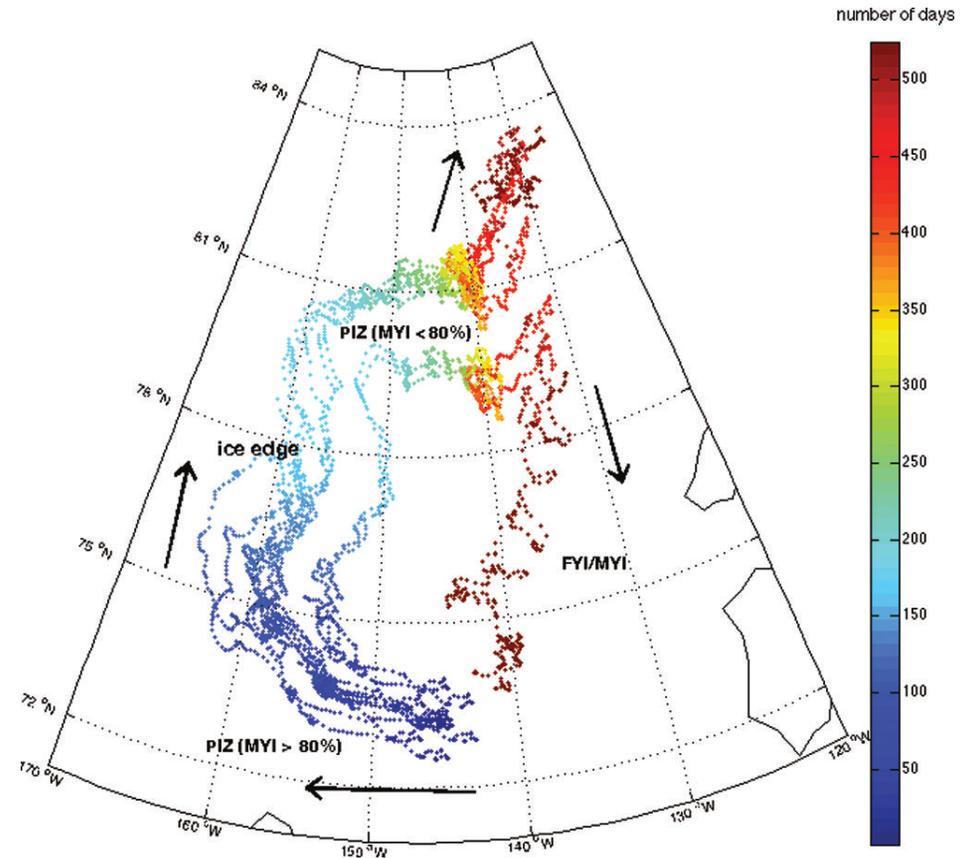


rigorous Padé bounds from Stieltjes integral + analytical calculations of moments of measure

# Anomalous diffusion in sea ice dynamics

## *Ice floe diffusion in winds and currents*

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**.

# Floe Scale Model of Anomalous Diffusion in Sea Ice Dynamics

Huy Dinh, Elena Cherkaev, Court Strong, Ken Golden 2020

$$\langle |\mathbf{x}(t) - \mathbf{x}(0) - \langle \mathbf{x}(t) - \mathbf{x}(0) \rangle|^2 \rangle \sim t^\alpha$$

$\alpha$  = Hurst exponent, a measure of anomalous diffusion.

Measured from bouy position data. Detects ice pack crowding and advective forcing.

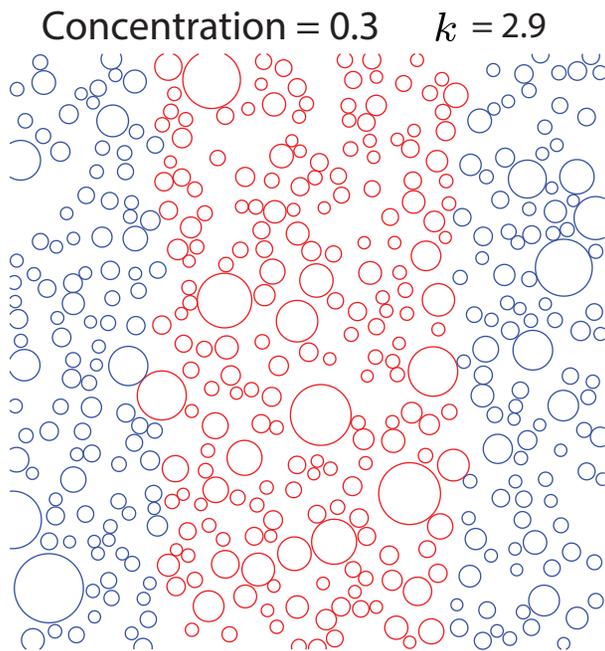
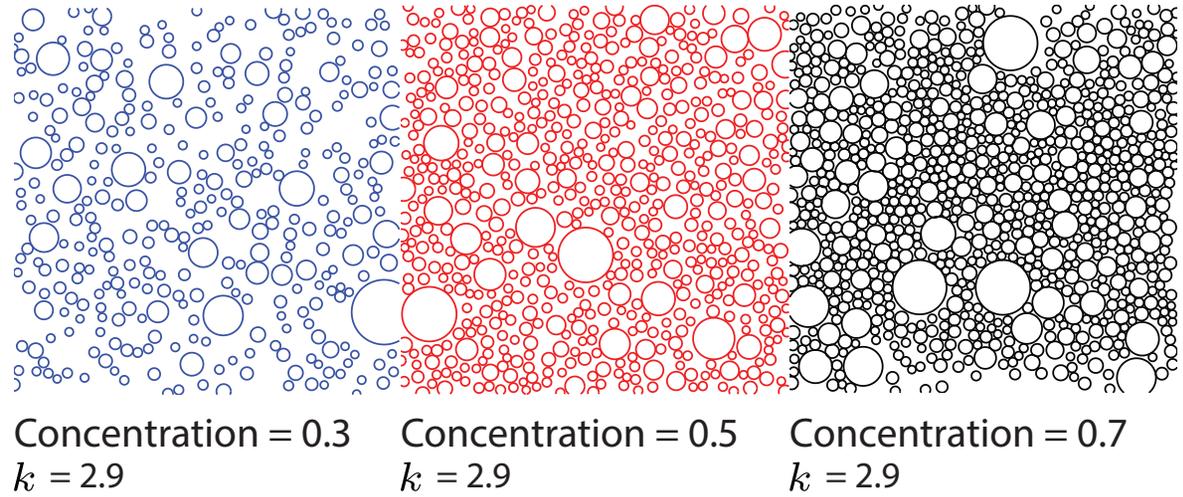
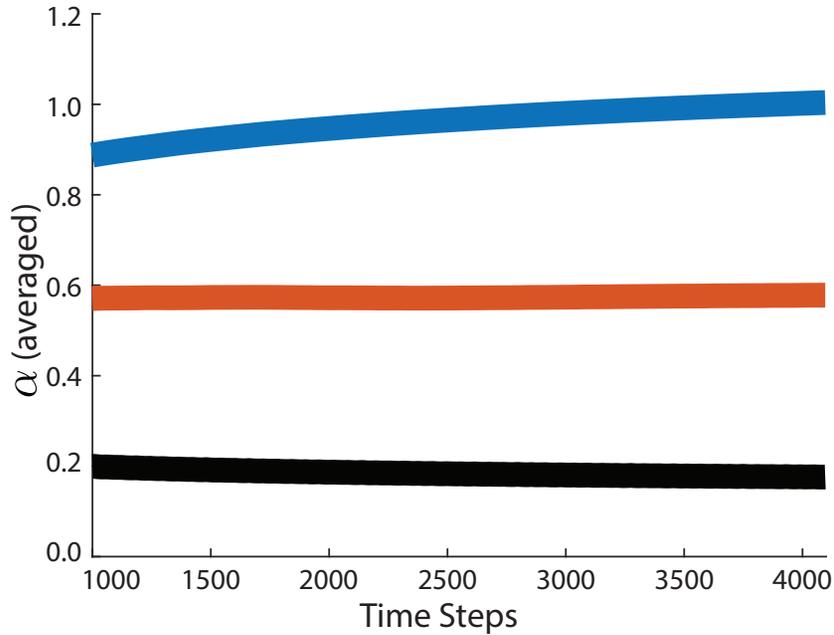
J.V. Lukovich, J.K. Hutchings, D.G. Barber *Annals of Glaciology* 2015

- diffusive**  $\alpha = 1$  Sparse packing, uncorrelated advective field.
- sub-diffusive**  $\alpha < 1$  Dense packing, crowding dominates advection.
- super-diffusive**  $\alpha = 5/4$  Sparse packing, shear dominates advection.
- $\alpha = 5/3$  Sparse packing, vorticity dominates advection.

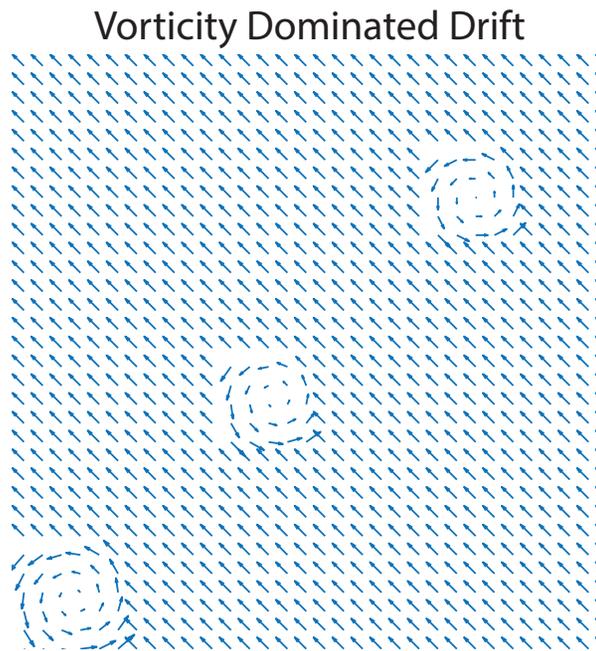
**Goal: Develop numerical model to analyze regimes of transport in terms of ice pack crowding and advective conditions.**

# Model Results

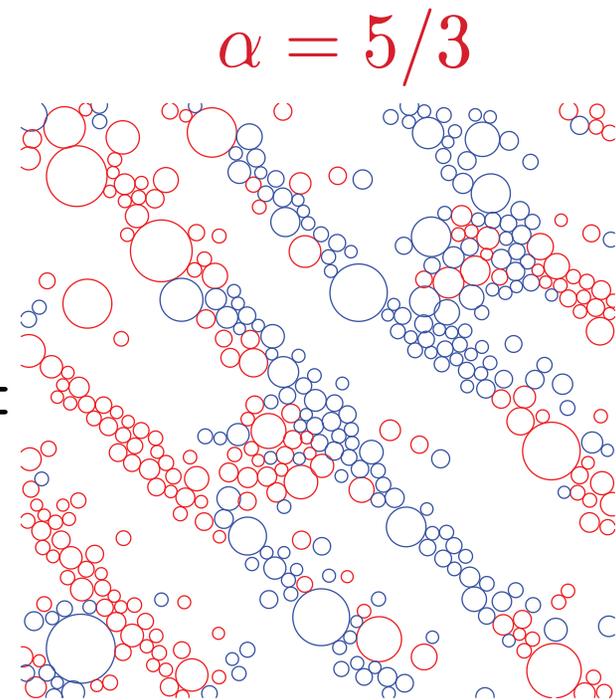
Crowding in random advective forcing.



+



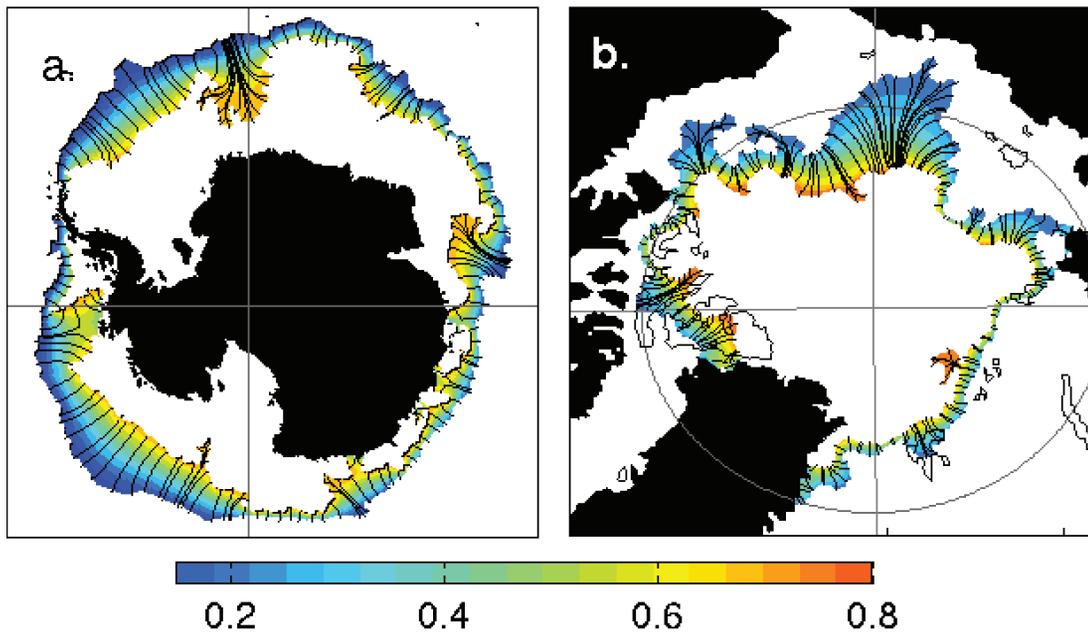
=



# Marginal Ice Zone

## MIZ

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



**MIZ WIDTH**  
fundamental length scale of  
ecological and climate dynamics

Strong, *Climate Dynamics* 2012  
Strong and Rigor, *GRL* 2013

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

**How to objectively  
measure the “width”  
of this complex,  
non-convex region?**

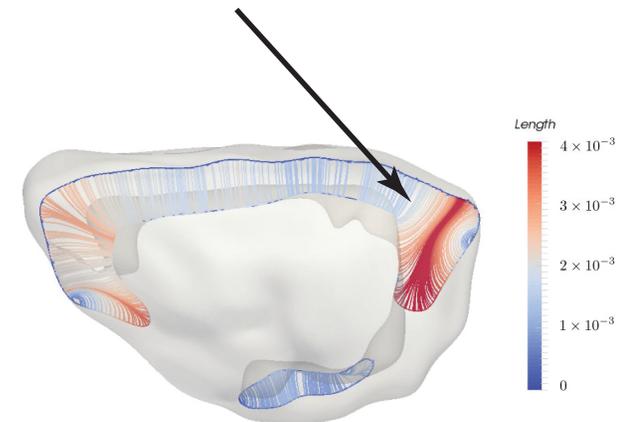
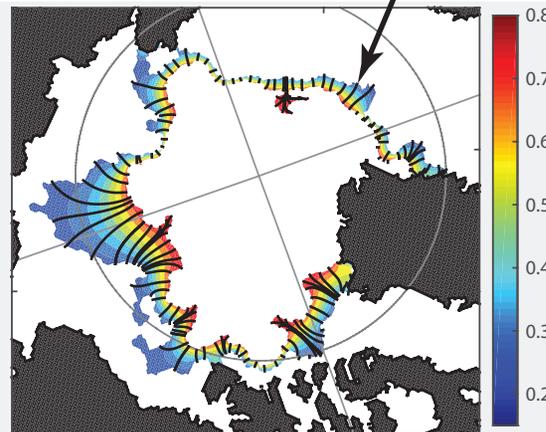
# Objective method for measuring MIZ width motivated by medical imaging and diagnostics

Strong, *Climate Dynamics* 2012  
Strong and Rigor, *GRL* 2013

**39% widening**  
**1979 - 2012**

**“average” lengths of streamlines**

streamlines of a solution  
to Laplace’s equation



**Arctic Marginal Ice Zone**

**cross-section of the  
cerebral cortex of a rodent brain**

## ***analysis of different MIZ WIDTH definitions***

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

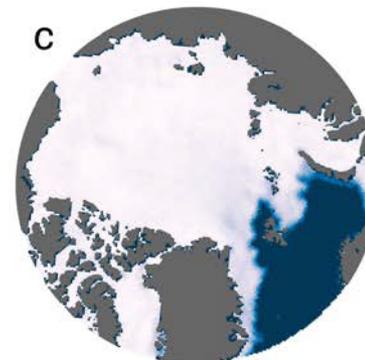
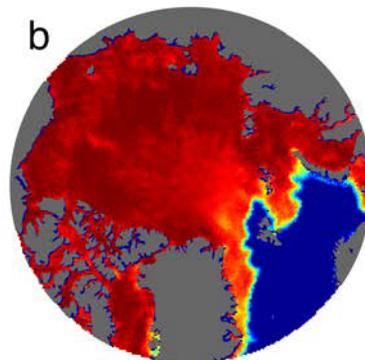
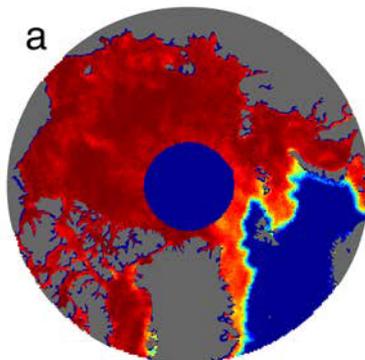
Strong and Golden  
*Society for Industrial and Applied Mathematics News*, April 2017

# Filling the polar data gap

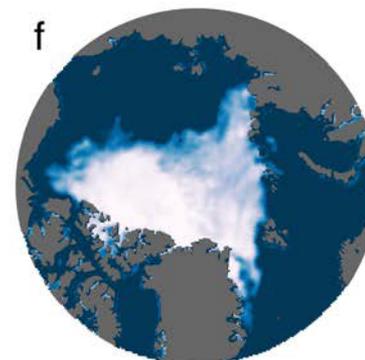
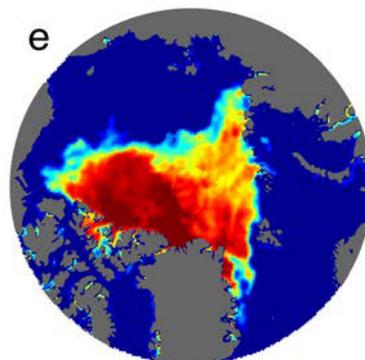
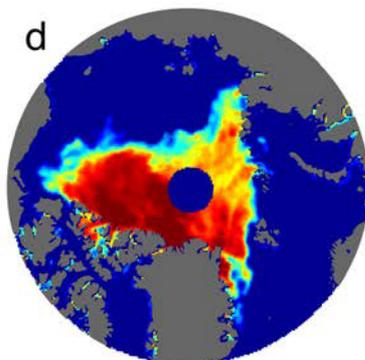
hole in satellite coverage  
of sea ice concentration yield

previously assumed ice covered

Gap radius: 611 km  
06 January 1985



Gap radius: 311 km  
30 August 2007



**fill with harmonic function satisfying  
satellite BC's plus stochastic term**

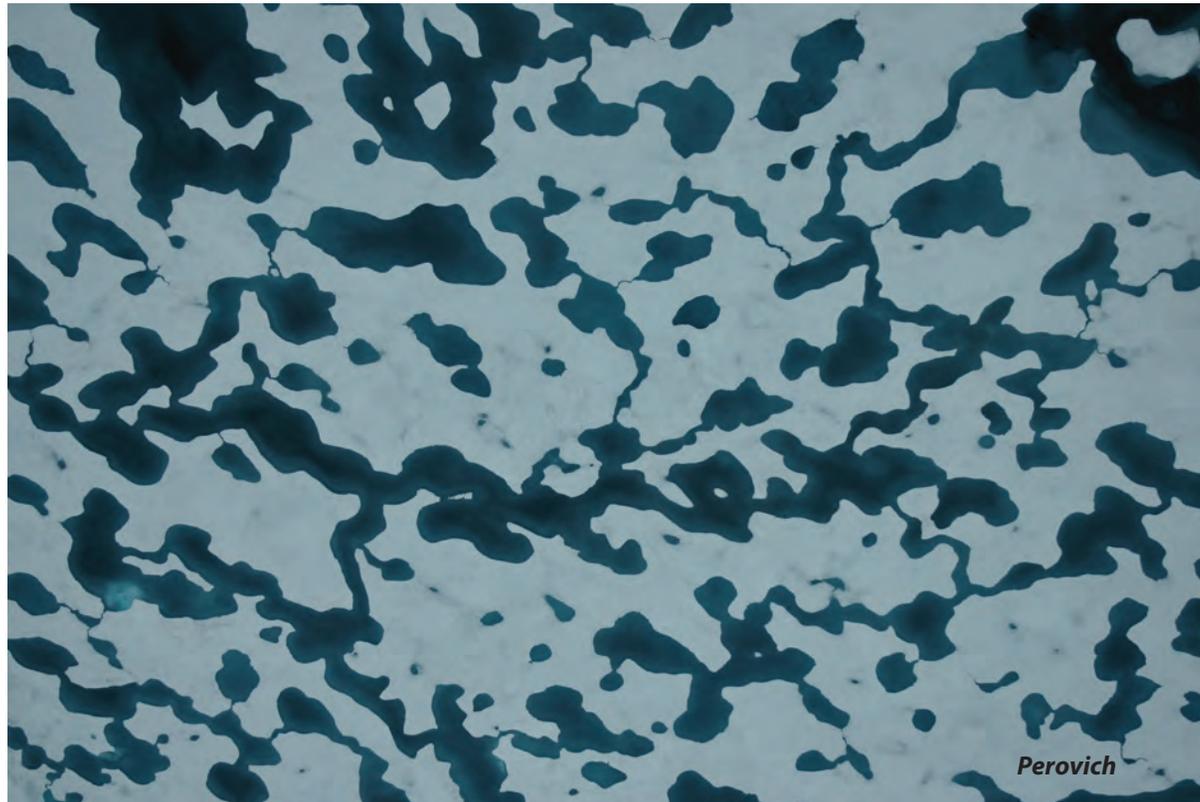
# *melt pond formation and albedo evolution:*

- *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

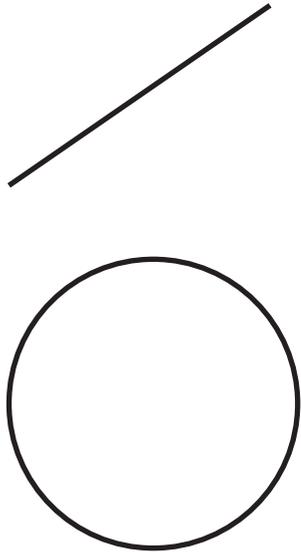
Skyllingstad, Paulson,  
Perovich 2009  
Flocco, Feltham,  
Hunke 2012



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

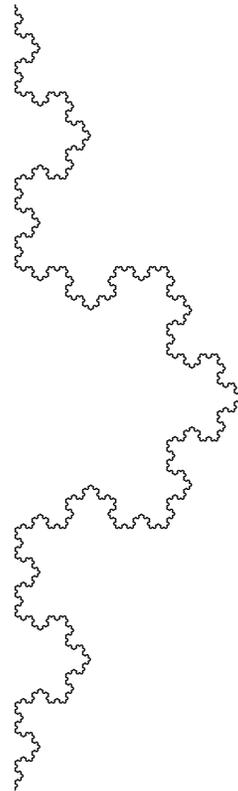
# fractal curves in the plane

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



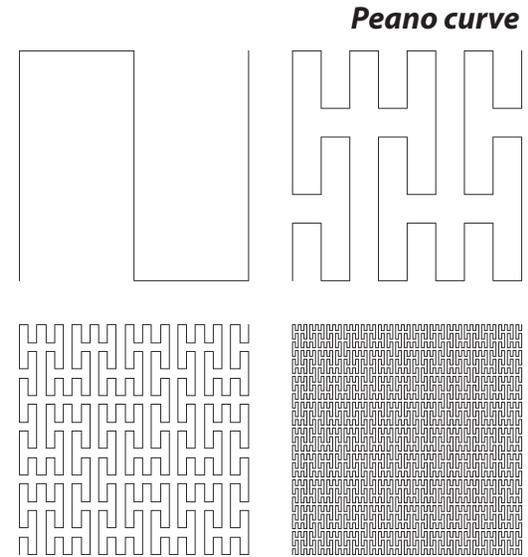
*simple curves*

$D = 1$



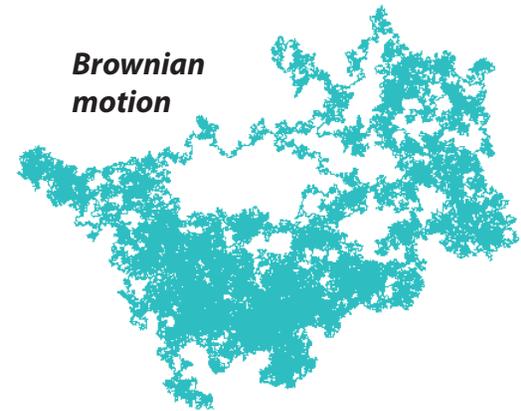
*Koch snowflake*

$D = 1.26$



*Peano curve*

*Brownian motion*



*space filling curves*

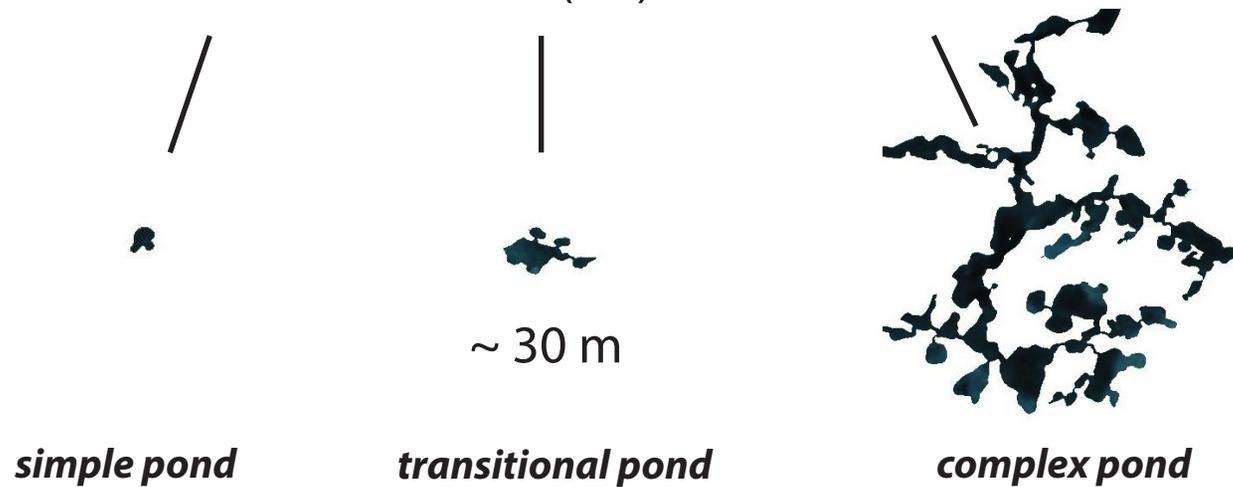
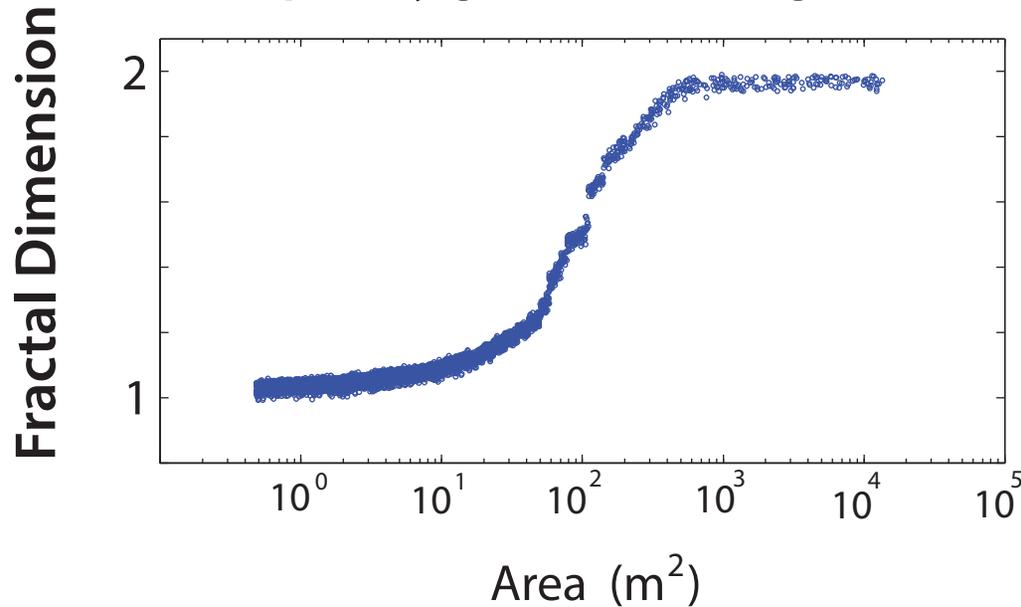
$D = 2$

# Transition in the fractal geometry of Arctic melt ponds

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

*The Cryosphere, 2012*

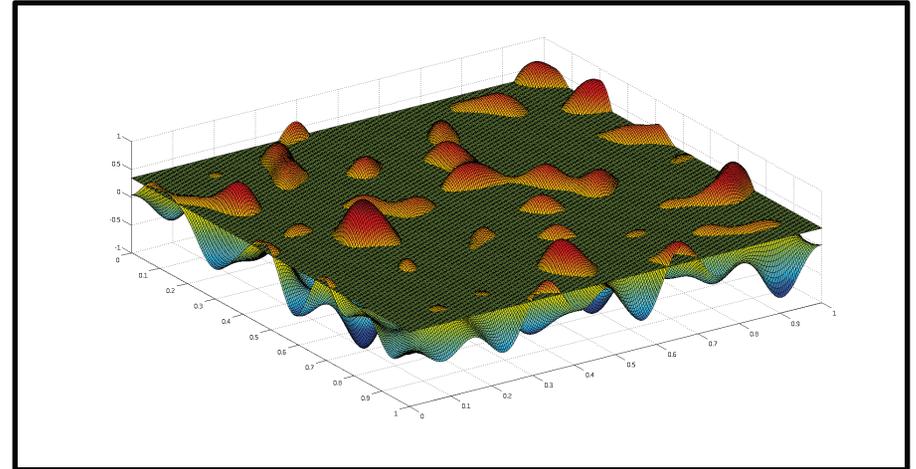
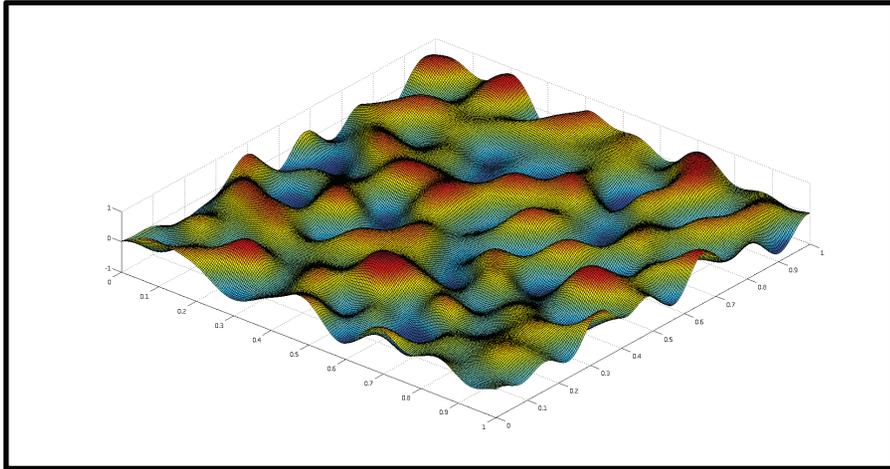
complexity grows with length scale



# Continuum percolation model for melt pond evolution

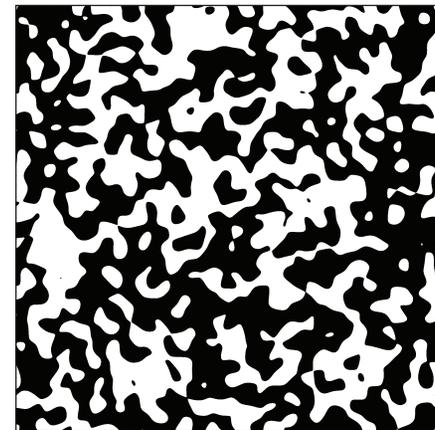
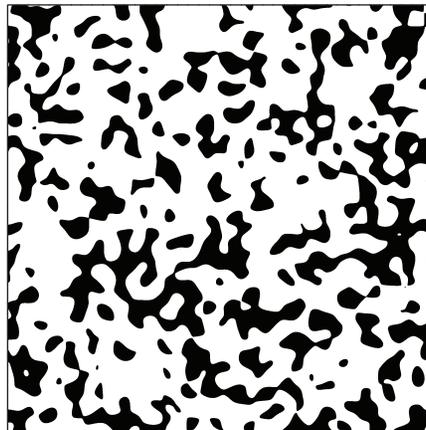
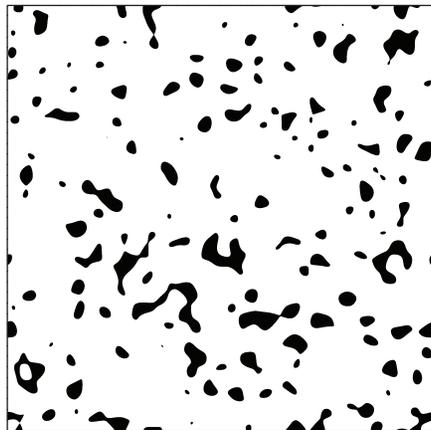
## *level sets of random surfaces*

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



random Fourier series representation of surface topography

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

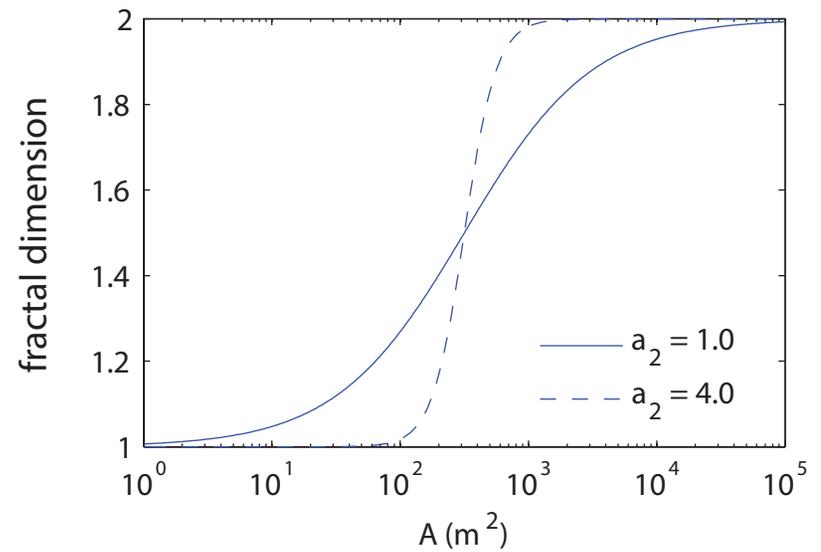
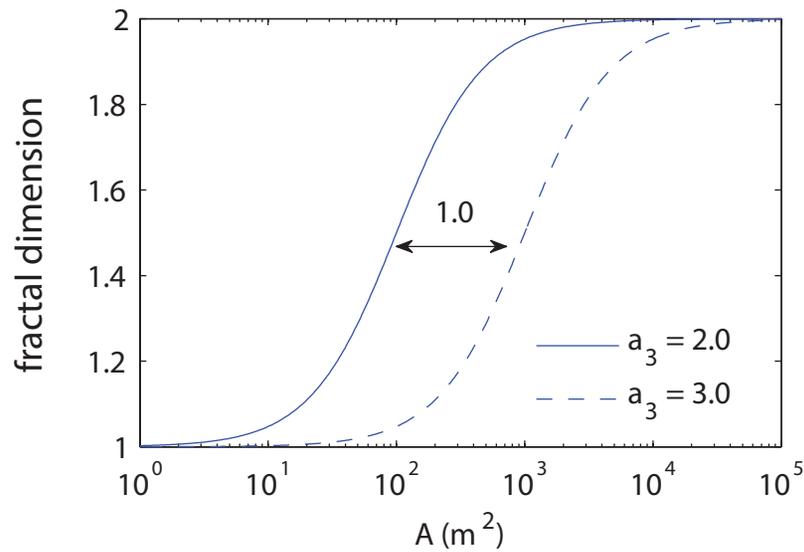


*electronic transport in disordered media*

*diffusion in turbulent plasmas*

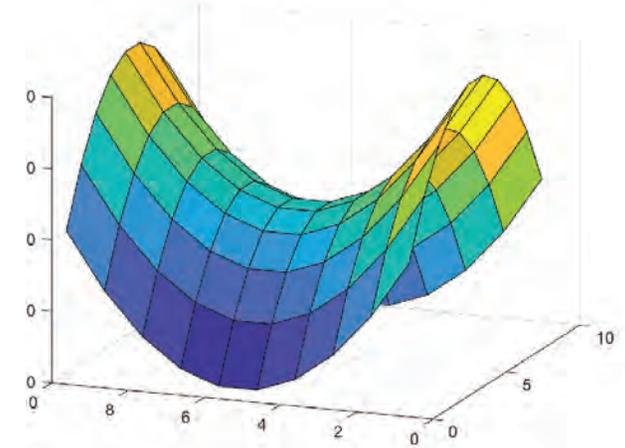
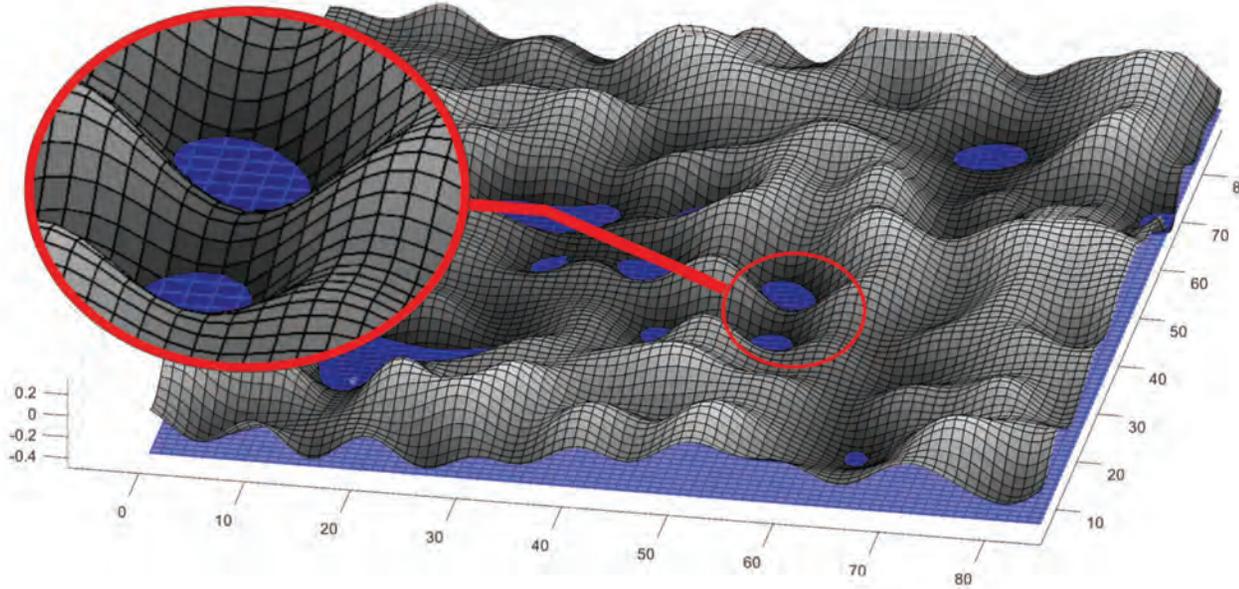
*Isichenko, Rev. Mod. Phys., 1992*

# fractal dimension curves depend on statistical parameters defining random surface

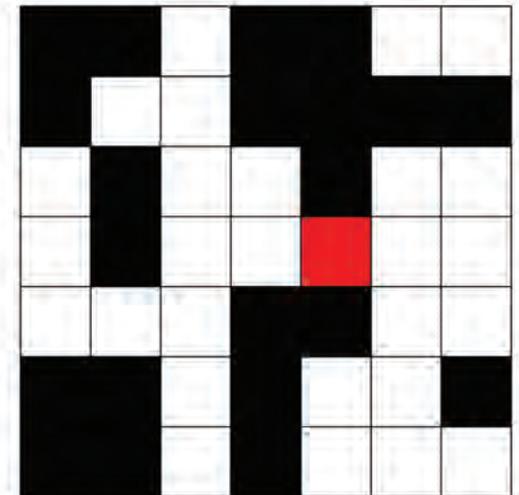


# Saddle Points: The Key to Melt Pond Evolution

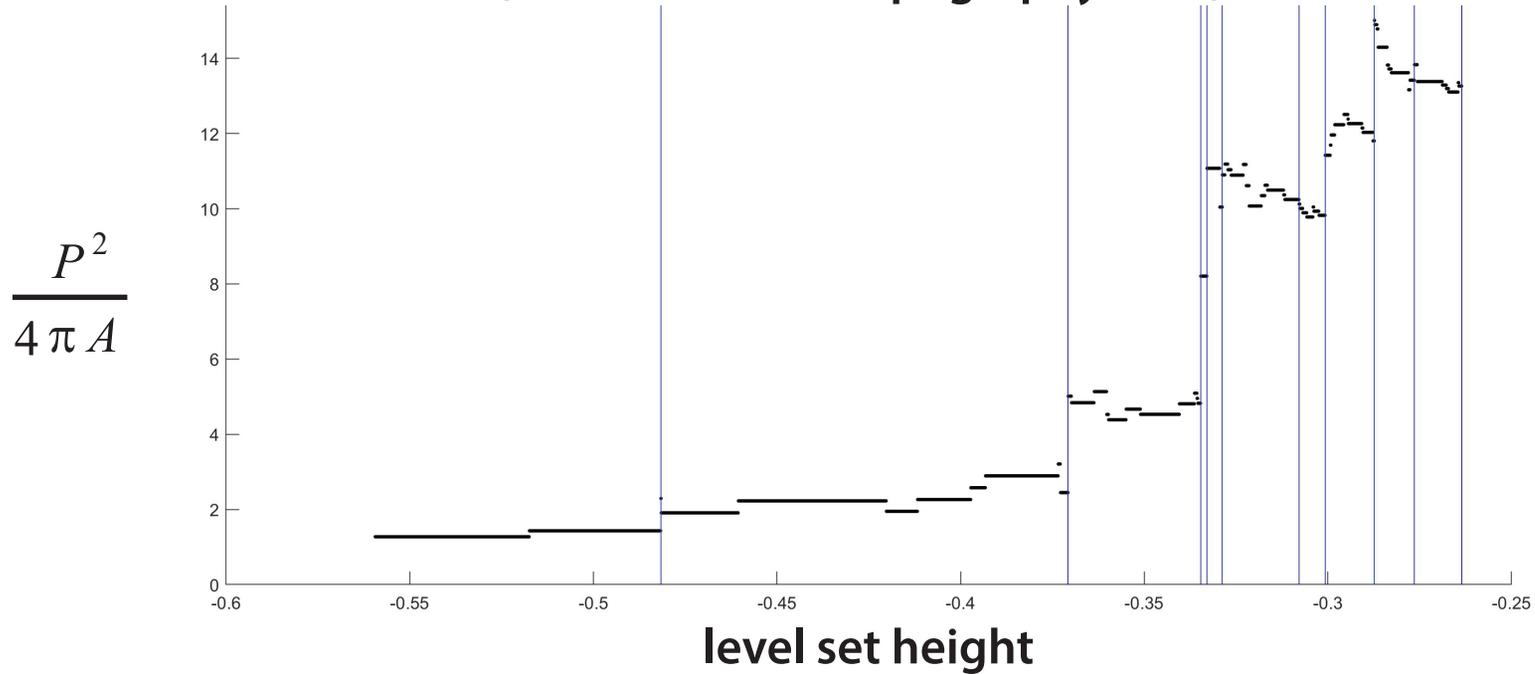
Ryleigh Moore, Jacob Jones, Dane Gollero, Court Strong, Ken Golden 2020



- Ponds connect through saddle points (Morse Theory).
- Red bond bond in percolation theory ~ saddle point.



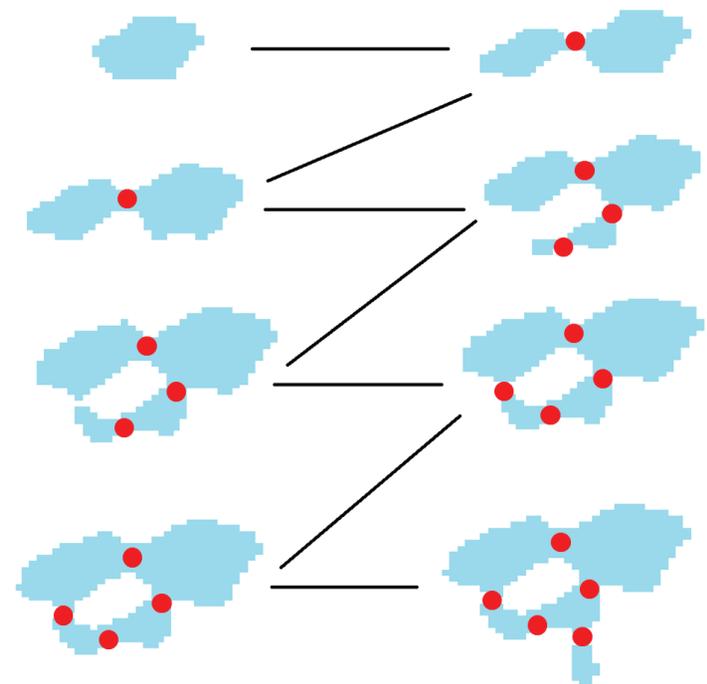
# Evolution of Isoperimetric Quotient with Melt Pond Growth (from real snow topography data)



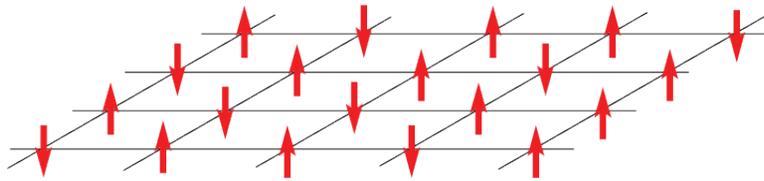
In the graph, we follow a single pond's growth. The vertical lines denote when the pond goes through a saddle point.

We see that large jumps in fractal dimension occur through saddle points.

## pond coalescence and thickening



# Ising Model for a Ferromagnet



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

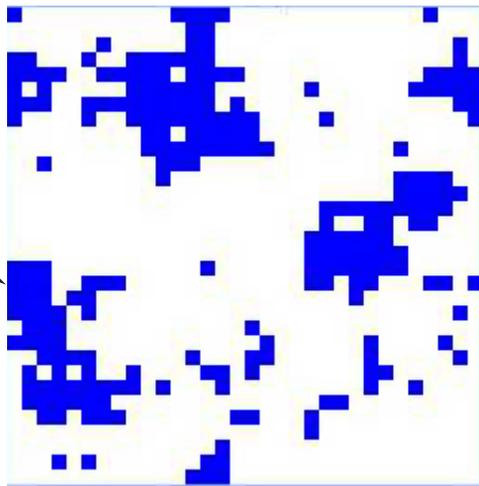
applied magnetic field  $\uparrow H$

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

**nearest neighbor Ising Hamiltonian**

ferromagnetic interaction  $J \geq 0$

*islands or ponds of like spins*



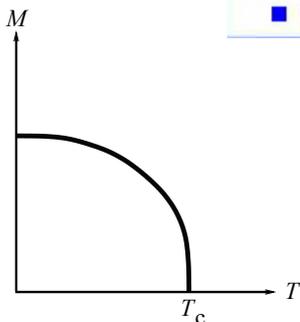
**magnetization**

$$M(T, H) = \lim_{N \rightarrow \infty} \frac{1}{N} \left\langle \sum_j s_j \right\rangle$$

homogenized parameter  
like effective conductivity

**Stieltjes integral representation for  $M$**

*Baker, PRL 1968*



Curie point  
critical temperature

# Ising model for ferromagnets $\longrightarrow$ Ising model for melt ponds

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

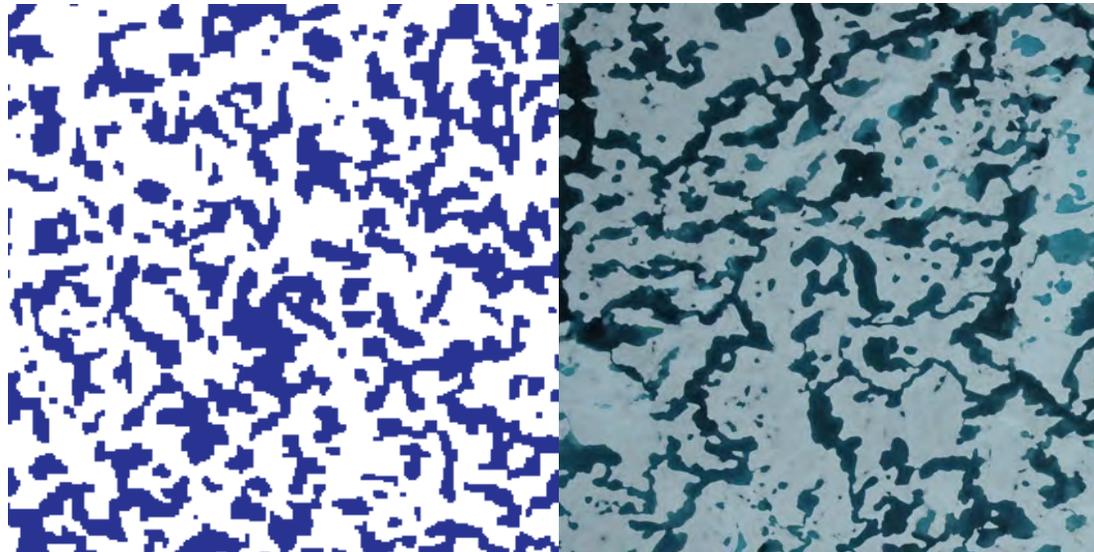
$$\mathcal{H} = - \sum_i^N H_i s_i - J \sum_{\langle i,j \rangle}^N s_i s_j \quad s_i = \begin{cases} \uparrow & +1 \text{ water (spin up)} \\ \downarrow & -1 \text{ ice (spin down)} \end{cases}$$

random magnetic field  
represents snow topography

magnetization  $M$       pond coverage  $\frac{(M+1)}{2}$   
~ *albedo*      only nearest neighbor patches interact

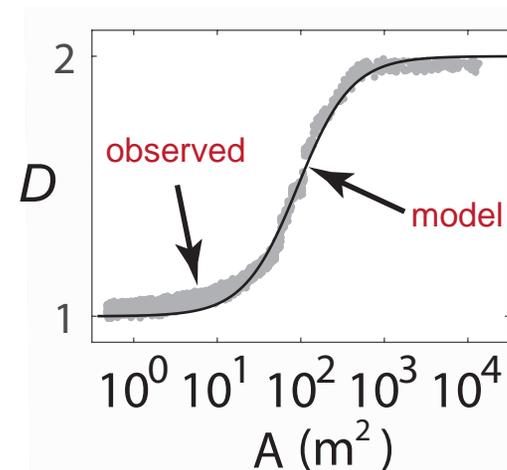
Starting with random initial configurations, as Hamiltonian energy is minimized by Glauber spin flip dynamics, system “flows” toward metastable equilibria.

## Order from Disorder



Ising  
model

melt pond  
photo (Perovich)



pond size  
distribution exponent

observed -1.5

(Perovich, et al. 2002)

model -1.58

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



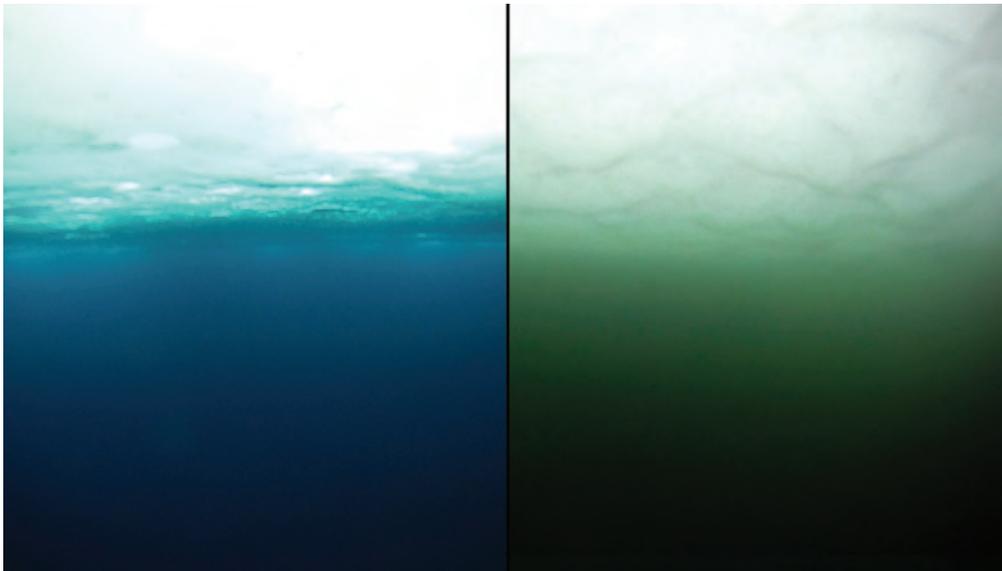
# 2011 massive under-ice **algal bloom**

Arrigo et al., *Science* 2012

melt ponds act as

**WINDOWS**

allowing light  
through sea ice



**no bloom**

**bloom**

***Have we crossed into a  
new ecological regime?***

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

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

(2015 AMS MRC, Snowbird)

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

Horvat, Flocco, Rees Jones, Roach, Golden, *Geophys. Res. Lett.*, 2020

- Model for 3D light field under ponded sea ice.
- Distribution of solar energy at depth influenced by *shape and connectivity* of melt ponds, as well as area fraction.
- Aggregate properties of the sub-ice light field, such as a significant enhancement of available solar energy under the ice, are controlled by parameter closely related to pond fractal geometry.
- Model and analysis explain how melt pond geometry *homogenizes* under-ice light field, affecting habitability.

**Pond geometry affects the ecology of the Arctic Ocean.**

# The Melt Pond Conundrum:

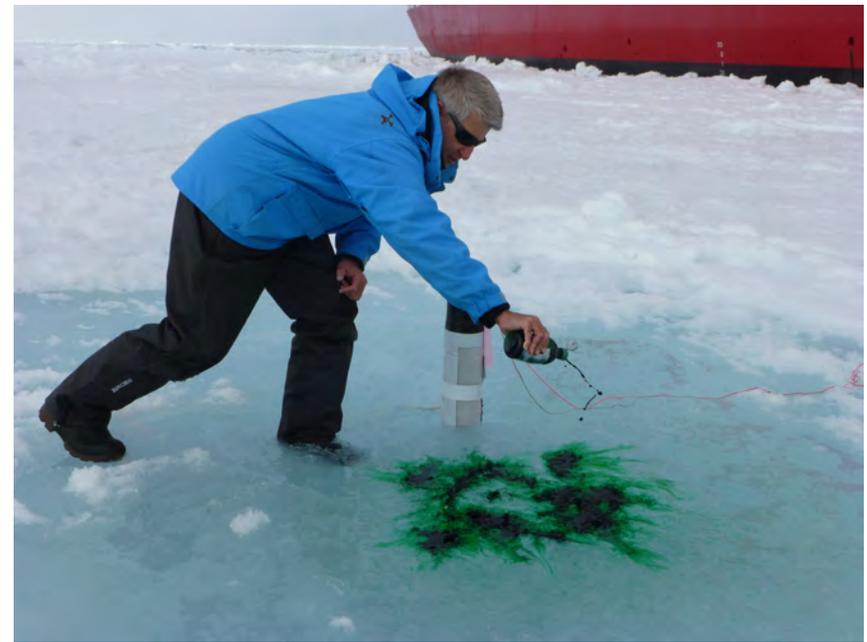
## *How can ponds form on top of sea ice that is highly permeable?*

C. Polashenski, K. M. Golden, D. K. Perovich, E. Skyllingstad, A. Arnsten, C. Stwertka, N. Wright

**Percolation Blockage: A Process that Enables Melt Pond Formation on First Year Arctic Sea Ice**

*J. Geophys. Res. Oceans 2017*

*2014 Study of Under Ice Blooms in the Chuckchi Ecosystem (SUBICE)  
aboard USCGC Healy*



# Conclusions

1. Sea ice is a fascinating multiscale composite with structure similar to many other natural and man-made materials.
2. Mathematical methods developed for sea ice advance the theory of composites and inverse problems in general.
2. **Homogenization and statistical physics help *link scales in sea ice and composites***; provide rigorous methods for finding effective behavior; advance sea ice representations in climate models.
3. **Fluid flow** through sea ice mediates **melt pond evolution** and many processes important to climate change and polar ecosystems.
5. Field experiments are essential to developing relevant mathematics.
6. Our research will help to **improve projections of climate change**, the fate of Earth's sea ice packs, and the ecosystems they support.

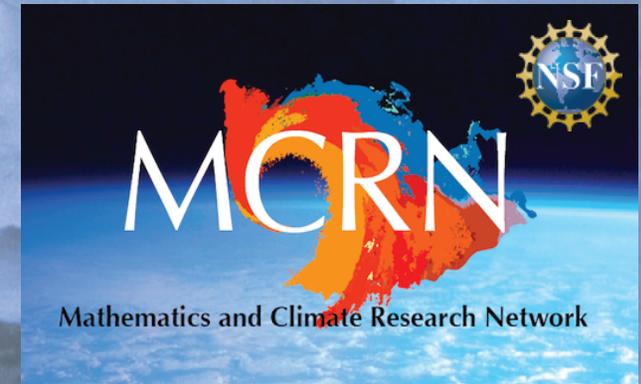
# THANK YOU

## Office of Naval Research

Applied and Computational Analysis Program  
Arctic and Global Prediction Program

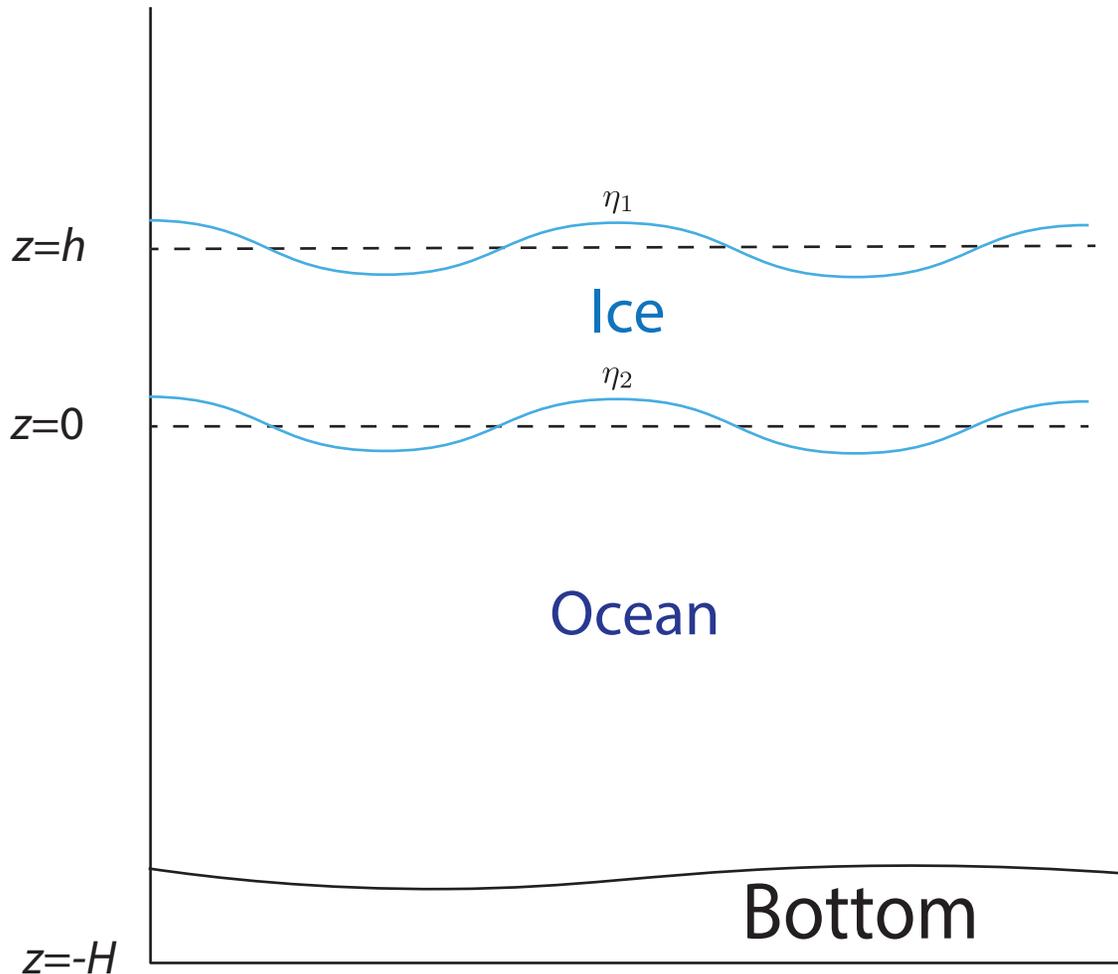
## National Science Foundation

Division of Mathematical Sciences  
Division of Polar Programs



***Buchanan Bay, Antarctica Mertz Glacier Polynya Experiment July 1999***

# Two Layer Models and Effective Rheological Parameters



Viscous fluid layer (Keller 1998)

Effective Viscosity  $\nu$

Equations of motion: 
$$\frac{\partial U}{\partial t} = -\frac{1}{\rho} \nabla P + \nu \nabla^2 U + g$$

Viscoelastic fluid layer (Wang-Shen 2010)

Effective Complex Viscosity  $\nu_e = \nu + iG/\rho\omega$

Equations of motion 
$$\frac{\partial U}{\partial t} = -\frac{1}{\rho} \nabla P + \nu_e \nabla^2 U + g$$

Viscoelastic thin beam (Mosig *et al.* 2015)

Effective Complex Shear Modulus  $G_v = G - i\omega\rho\nu$

**Stieltjes integral representation for effective complex viscoelastic parameter; bounds**

Sampson, Murphy, Cherkaev, Golden 2019

$G$  shear modulus     $P$  pressure     $\omega$  angular frequency     $U$  velocity field  
 $\nu$  viscosity     $\lambda$  Poission ratio     $\rho$  density     $g$  gravity

# Homogenization for two phase viscoelastic composite

**microscale**

$$\sigma = C_{ijkl}\epsilon_{kl} = C:\epsilon$$

**macroscale**

$$\langle \sigma \rangle = C^*:\langle \epsilon \rangle$$

$$\langle \epsilon \rangle = \epsilon^0$$

**quasistatic assumption**

$$\nabla \cdot \sigma = 0$$

**Resolvent**

$$\epsilon = \left(1 - \frac{1}{s}\Gamma\chi_1\right)^{-1} \epsilon^0$$



$$\frac{v^*}{v_2} = \left(1 - \|\epsilon^0\|^{-2} F(s)\right)$$

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

$$v_1 = 10^7 + i4875 \quad \text{pancake ice}$$

$$v_2 = 5 + i0.0975 \quad \text{slush / frazil}$$

$$C = 2(\chi_1 v_1 + \chi_2 v_2)\Lambda_s$$



Strain Field

$$\epsilon = \frac{1}{2} [\nabla u + (\nabla u)^T] = \nabla^S u \quad \nabla \cdot u = 0$$

$$F(s) = \int_0^1 \frac{d\mu(\lambda)}{s - \lambda} \quad s = \frac{1}{1 - \frac{v_1}{v_2}}$$

# Model Approximations

Floes  $\approx$  Discs

$$\text{Forces on Disc} = F_{drag} + F_{collision}$$

A. Herman *Physical Review E* 2011

Floe-Floe Interactions: Linear Elastic Collisions

$F_{collision}$  follows Hooke's Law.

Advective Forcing: Passive, Linear Drag Law

$v$  is the advective velocity field.

$F_{drag}$  is proportional to relative velocity.

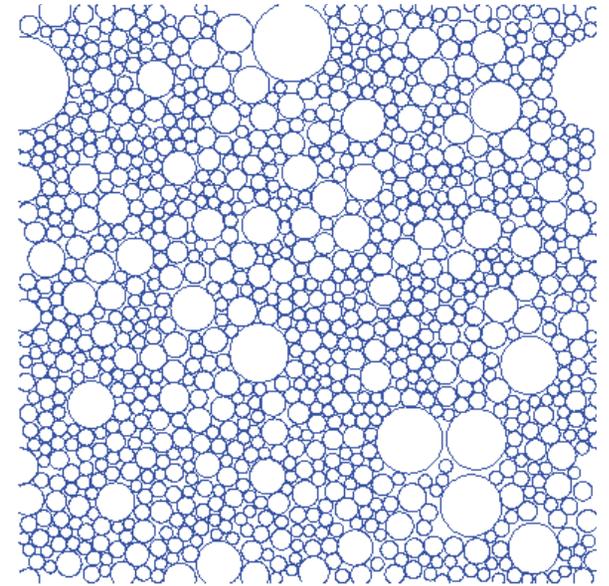
Ice Pack Characteristics

$\phi$  = sea ice concentration (floe area fraction)

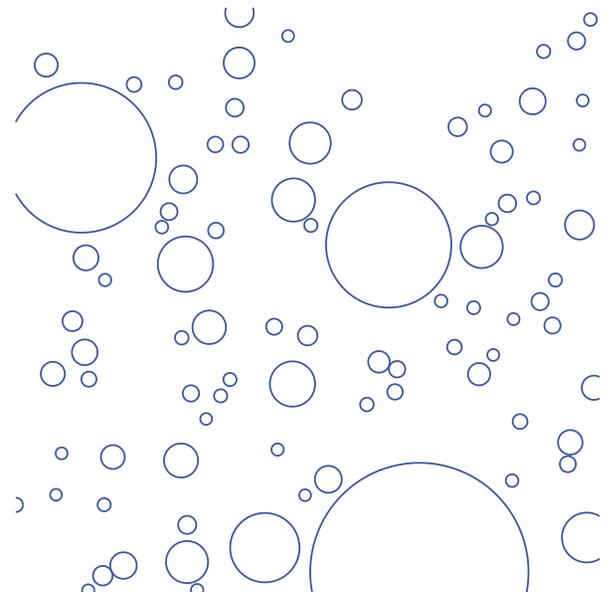
Power Law Size Distribution:  $N(D) \sim D^{-k}$

T. Toyota, S. Takatsuji, M. Nakayama *Geophysical Review Letters* 2006

$k$  = floe diameter exponent



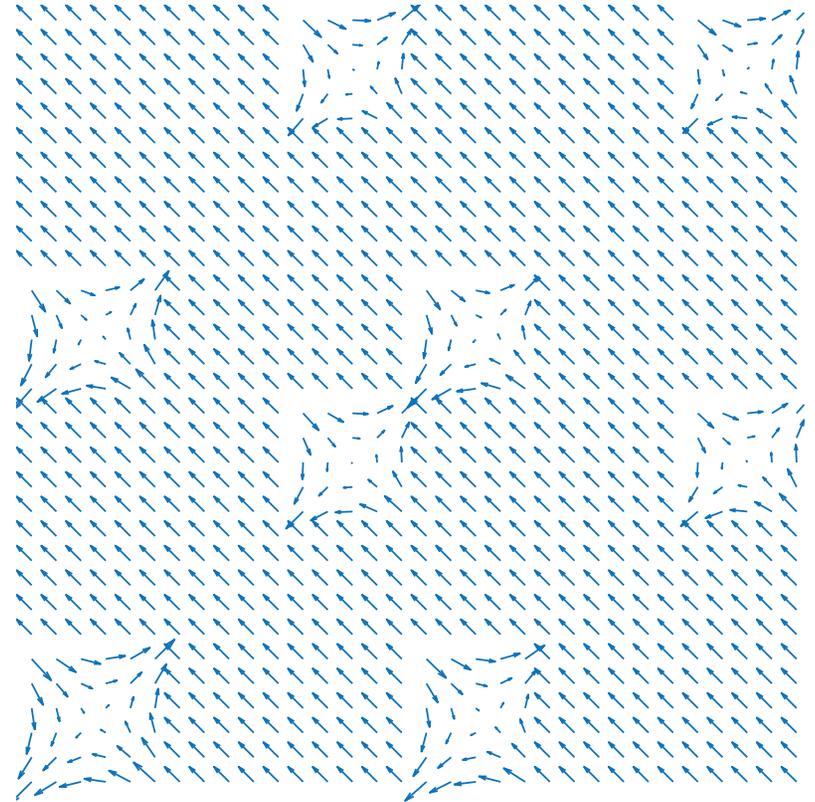
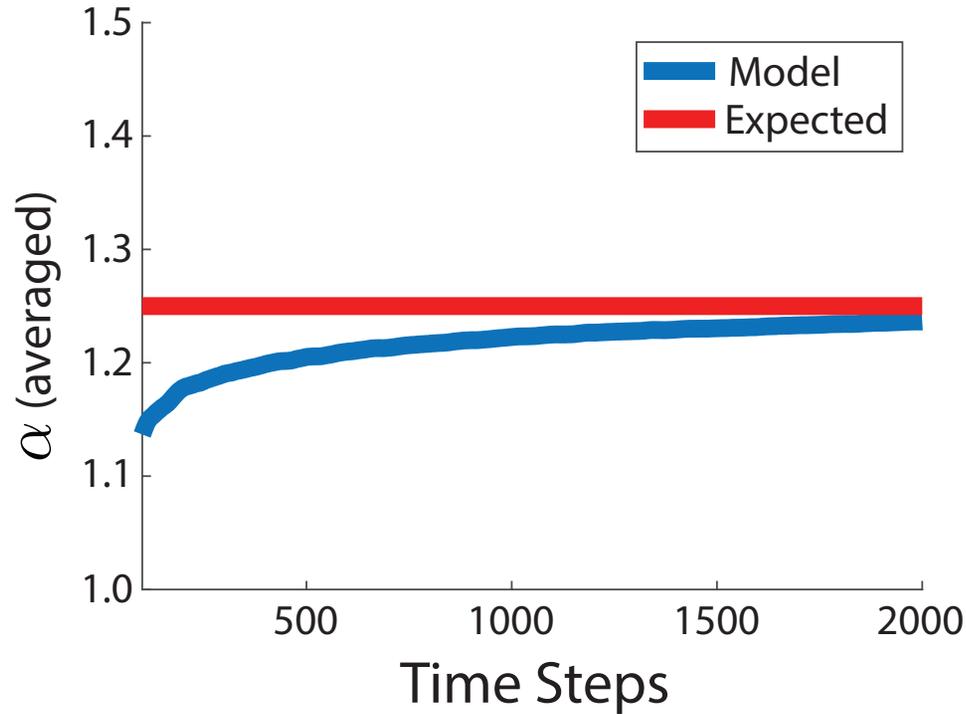
$$k = 2.9, \phi = 0.8$$



$$k = 1.7, \phi = 0.1$$

# Model Results

Sparse Packing, Shear Dominated Drift



Expected  $\alpha = 5/4$

$k = 2.9$     Concentration = 0.3