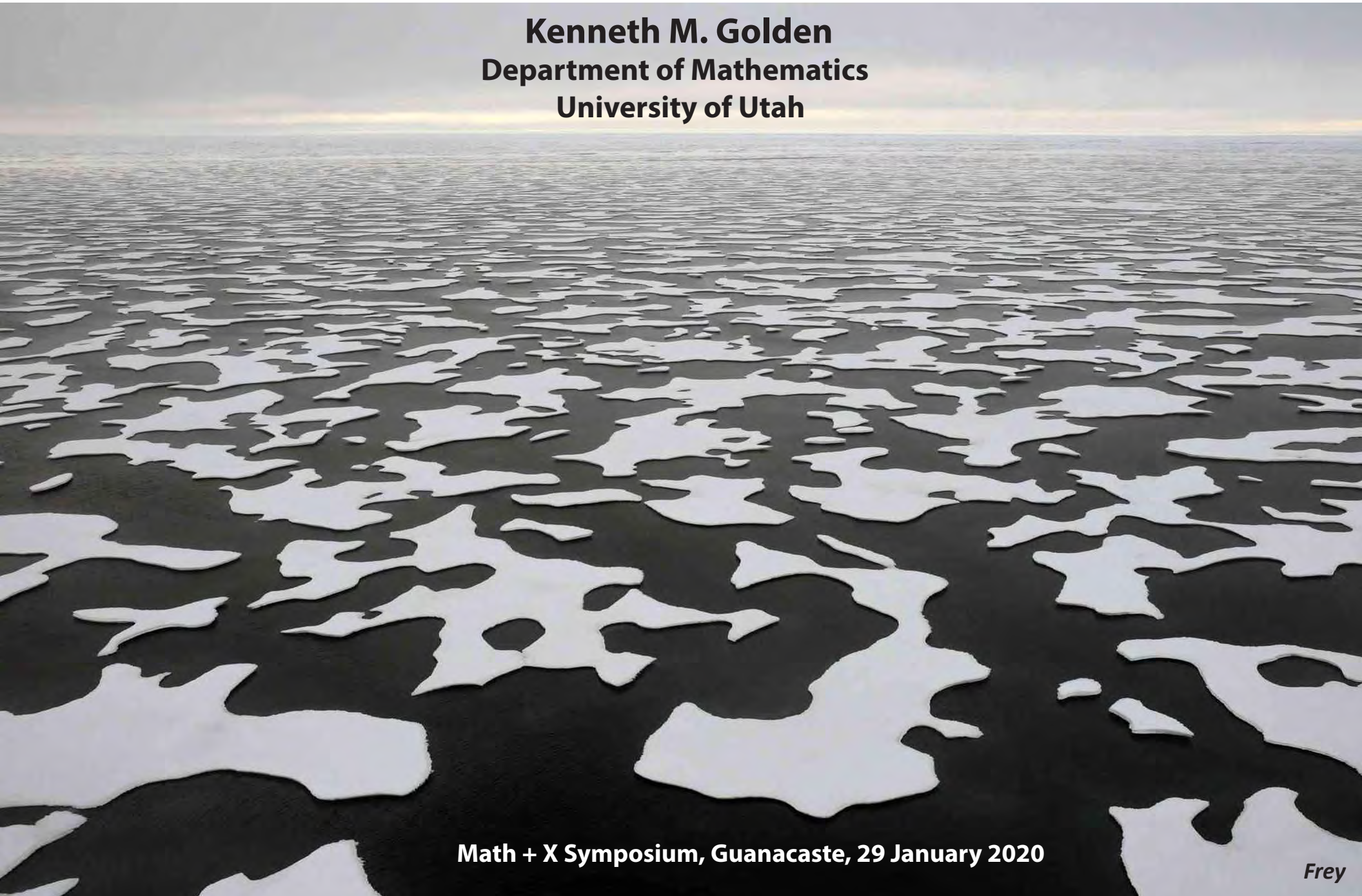


Modeling Sea Ice in a Changing Climate

Kenneth M. Golden
Department of Mathematics
University of Utah



Math + X Symposium, Guanacaste, 29 January 2020

Frey

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



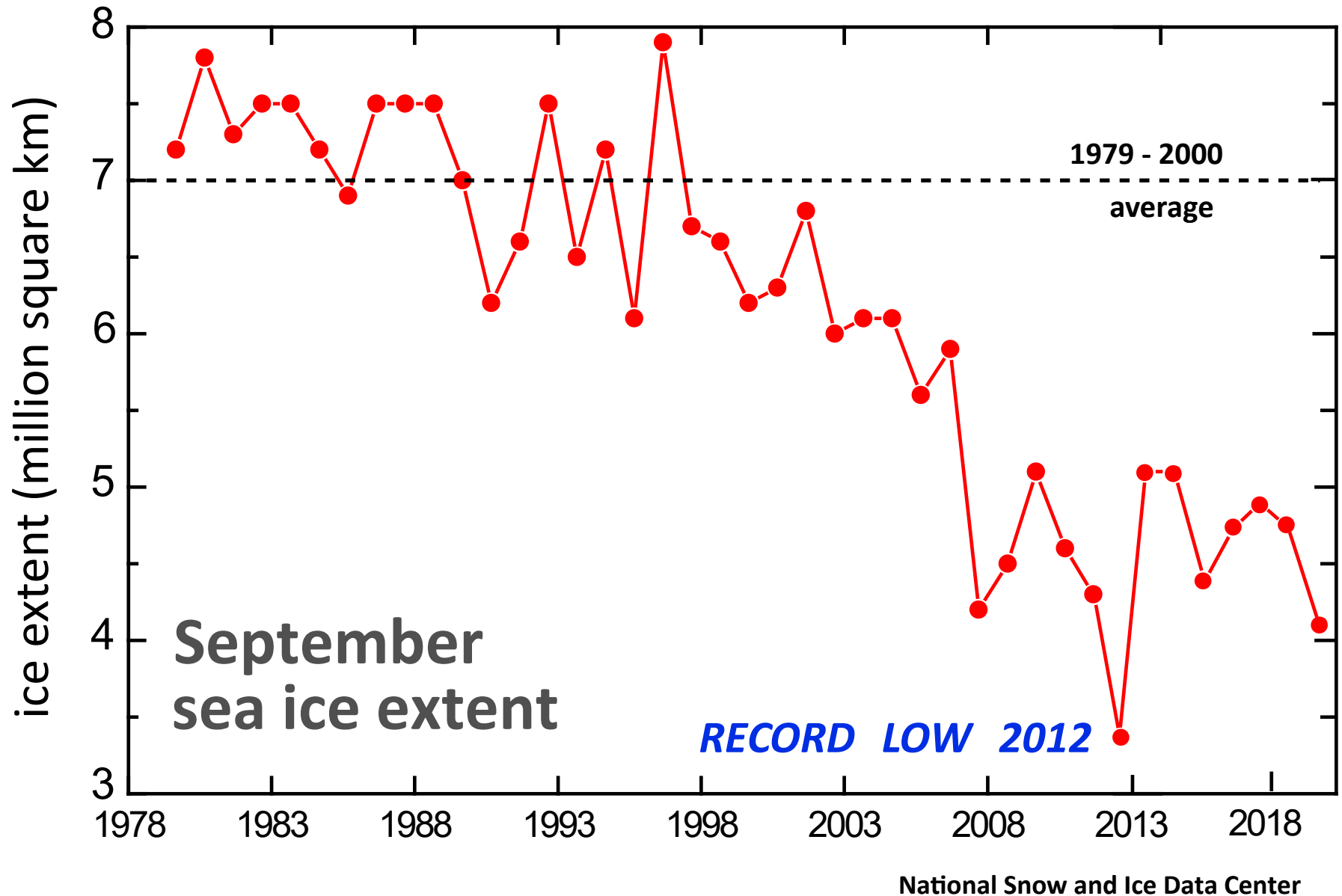
white snow and ice
reflect



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 km²

September 2012 -- 3.4 million km²



*recent losses
in comparison to
the United States*

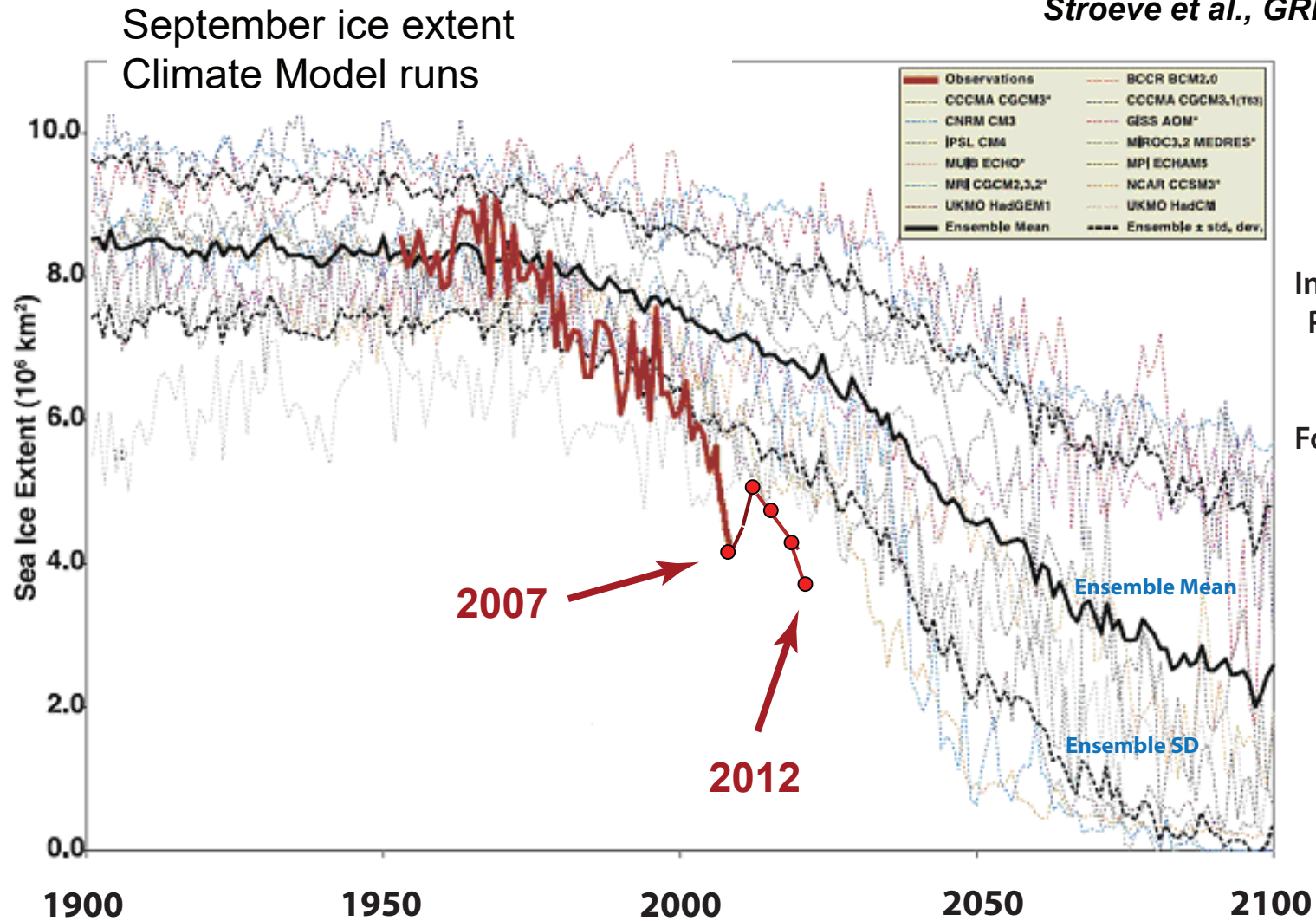
Perovich



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

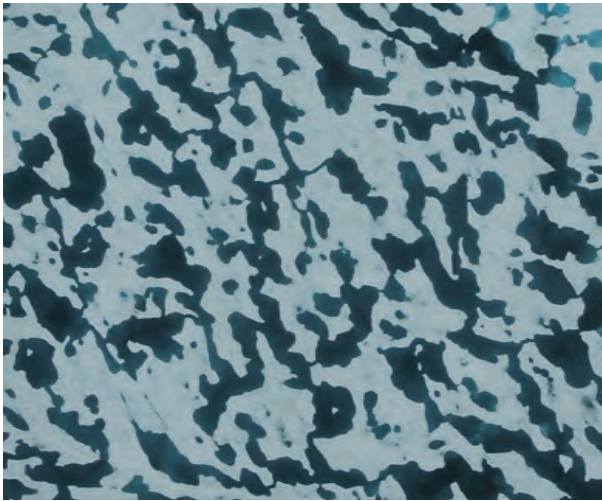
challenge

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

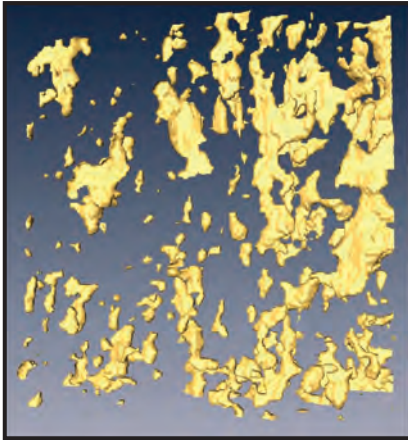
Sea Ice is a Multiscale Composite Material

sea ice microstructure

brine inclusions

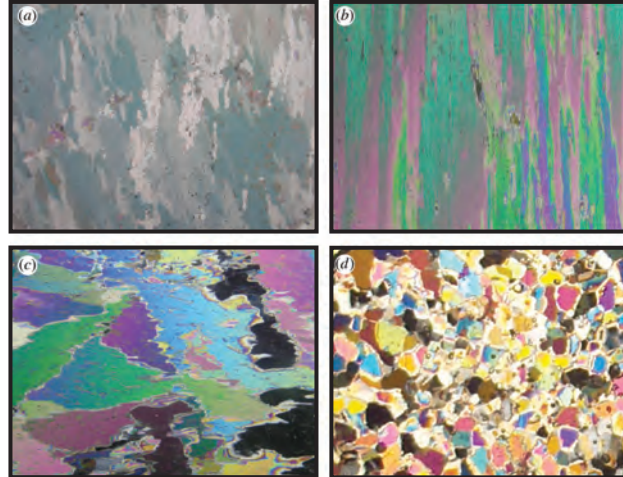


Weeks & Assur 1969



H. Eicken
Golden et al. GRL 2007

polycrystals

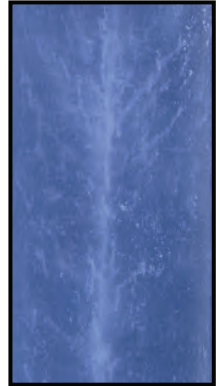


Gully et al. Proc. Roy. Soc. A 2015

brine channels



D. Cole



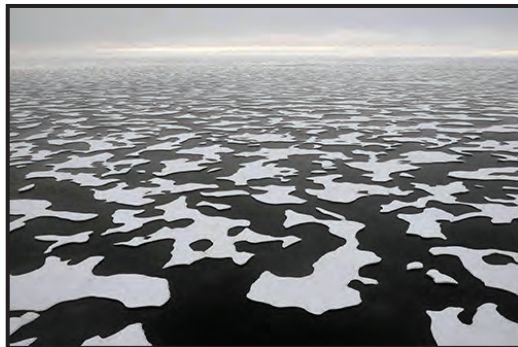
K. Golden

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***

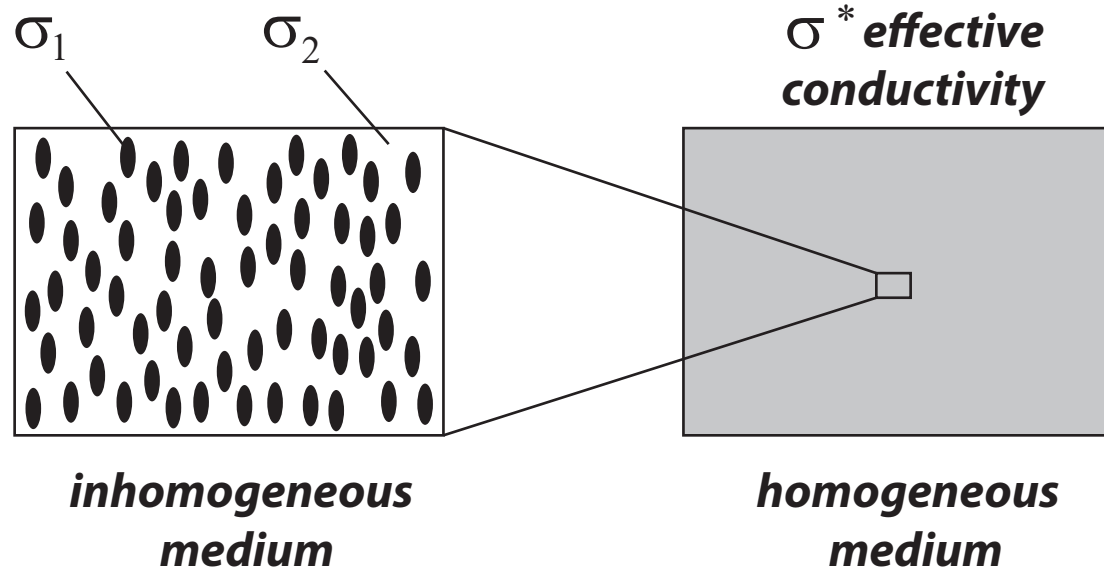
Solving problems in physics of sea ice drives advances in theory of composite materials.

cross - pollination

Forward and Inverse HOMOGENIZATION for Composites

LINKING SCALES

FORWARD



INVERSE

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?

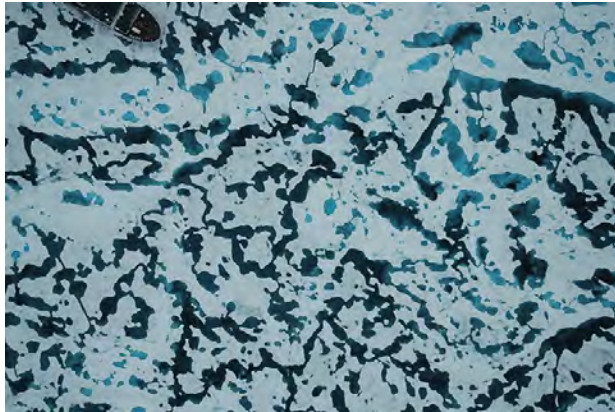


basin scale -
grid scale
albedo

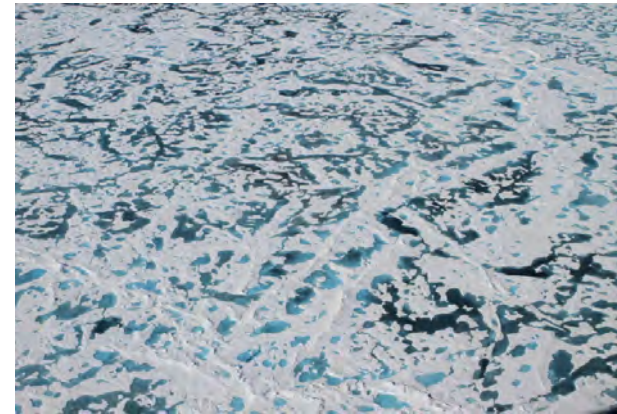
NASA

Linking Scales

km
scale
melt
ponds



km
scale
melt
ponds

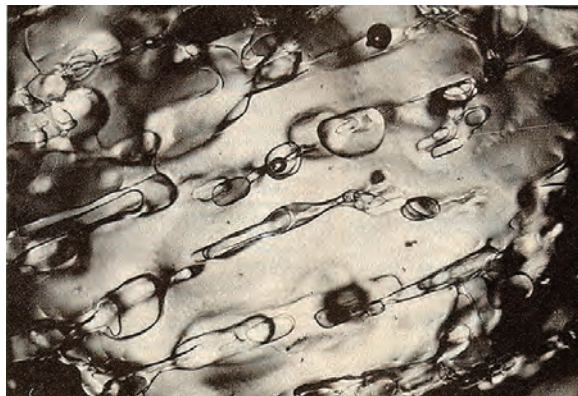


Perovich

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



T. Maksym and T. Markus, 2008

*Antarctic surface flooding
and snow-ice formation*

September
snow-ice
estimates

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

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

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

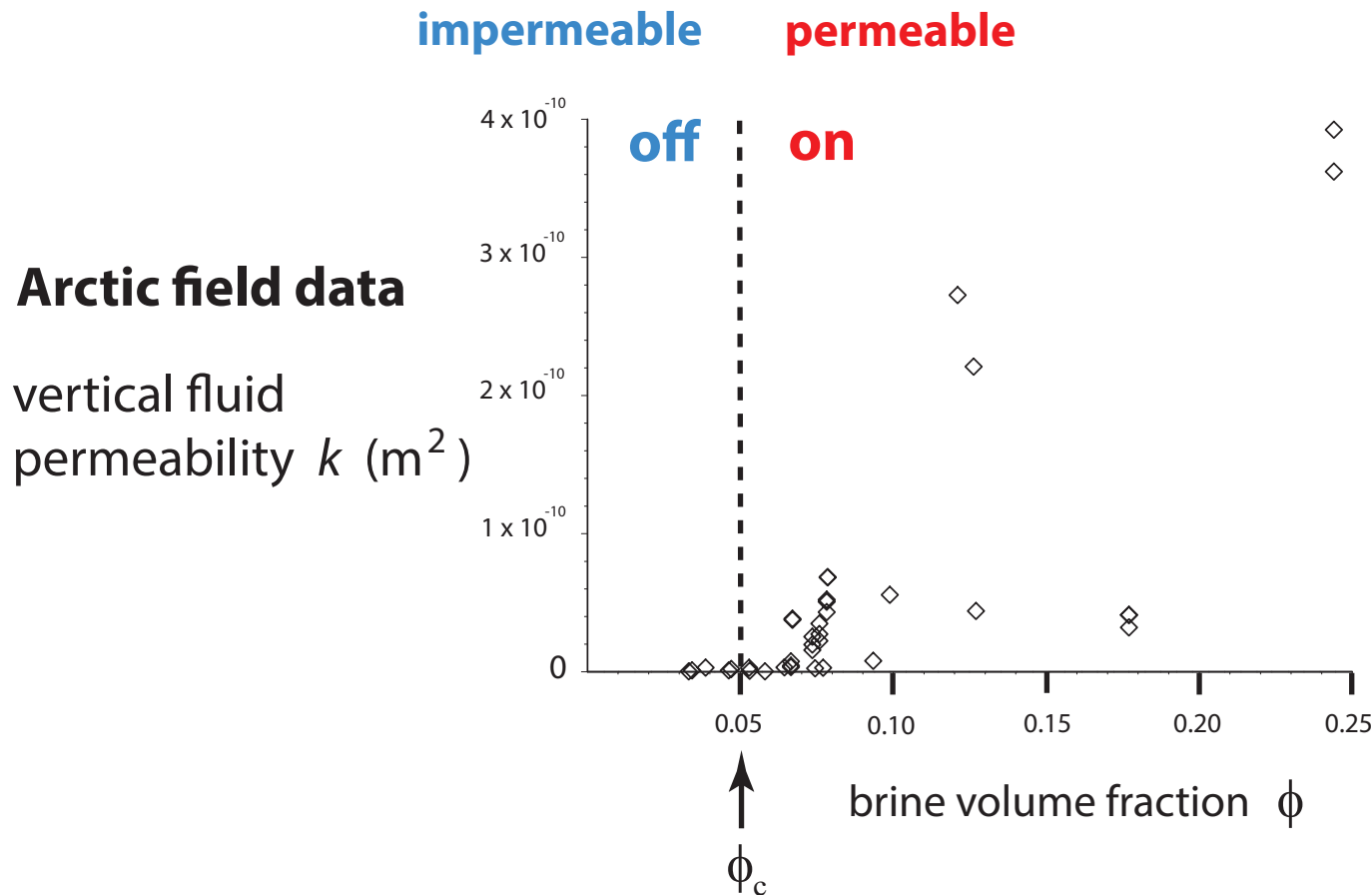
viscosity

\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

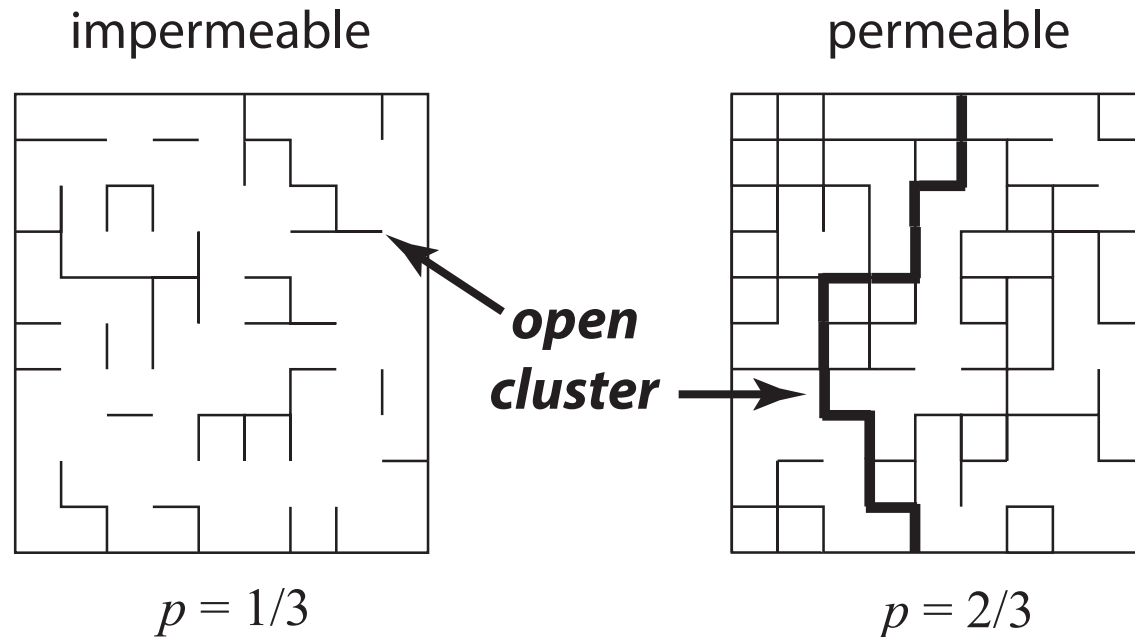
Golden, Ackley, Lytle Science 1998

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

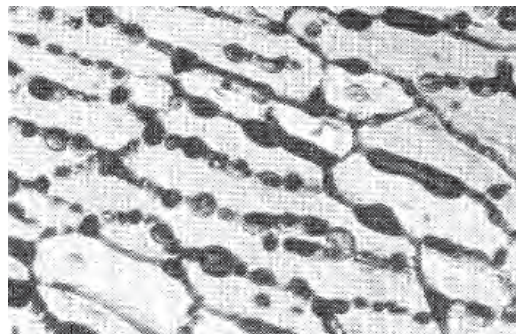
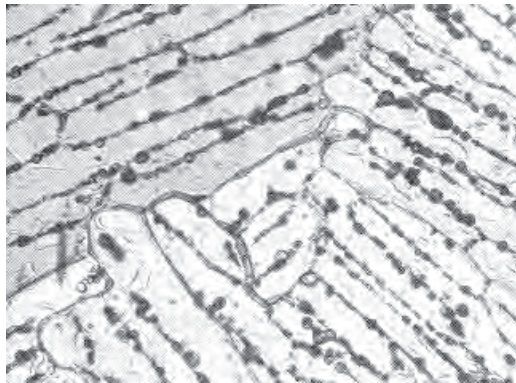
$$p_c = 1/2 \quad \text{for } d = 2$$

smallest p for which there is an infinite open cluster

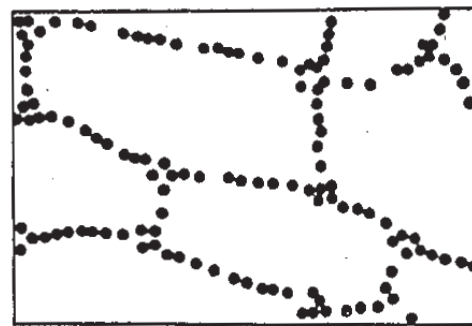
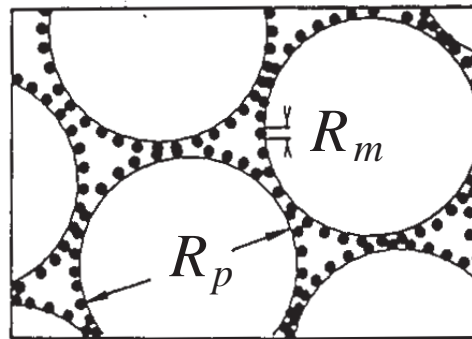
Continuum percolation model for **stealthy** materials applied to sea ice microstructure explains **Rule of Fives** and Antarctic data on **ice production** and **algal growth**

$$\phi_c \approx 5 \%$$

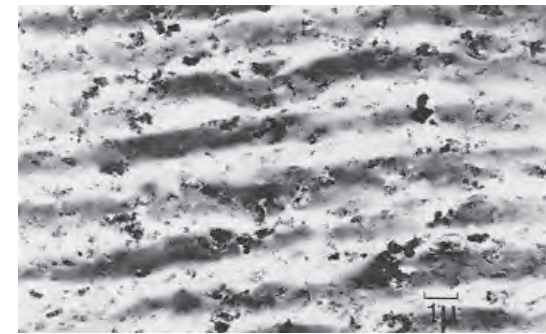
Golden, Ackley, Lytle, *Science*, 1998



sea ice



compressed
powder

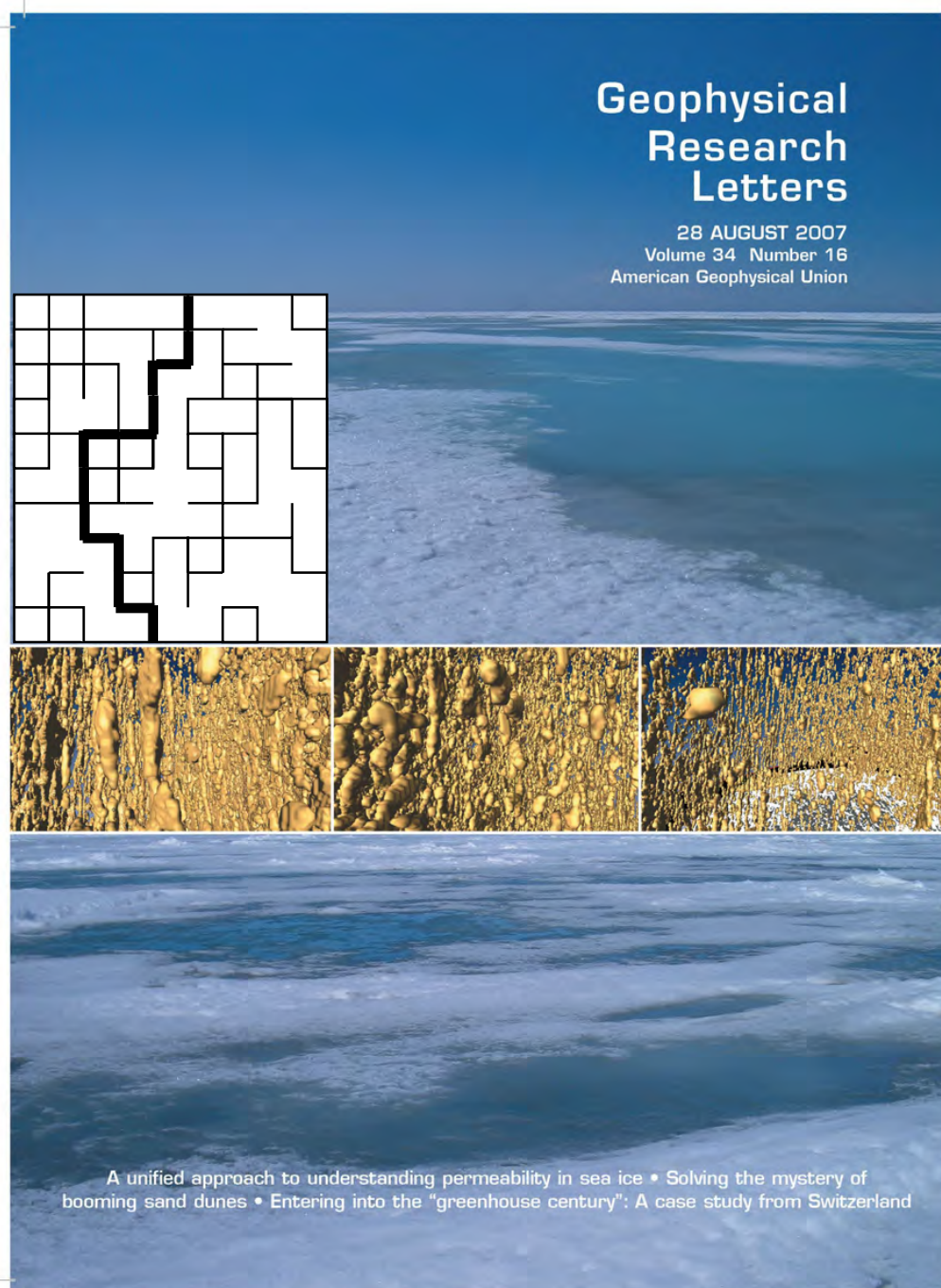


radar absorbing
composite

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

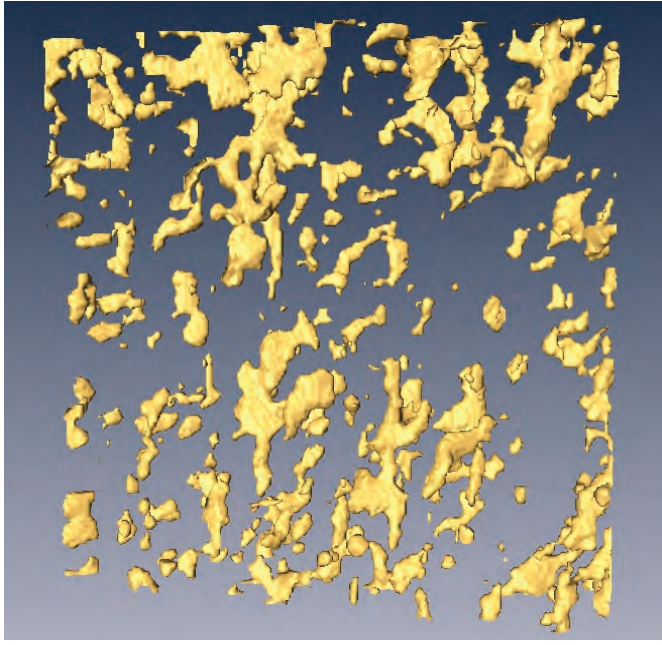
***X-ray tomography for
brine inclusions***

***unprecedented look
at thermal evolution
of brine phase and
its connectivity***

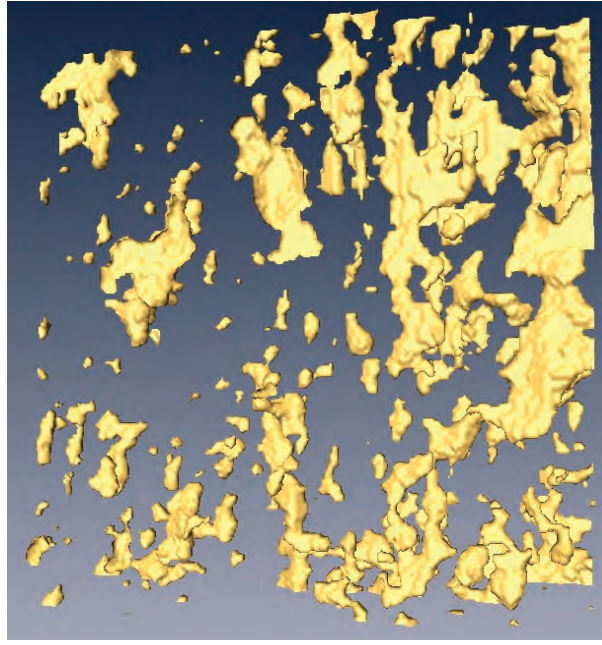
confirms rule of fives

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

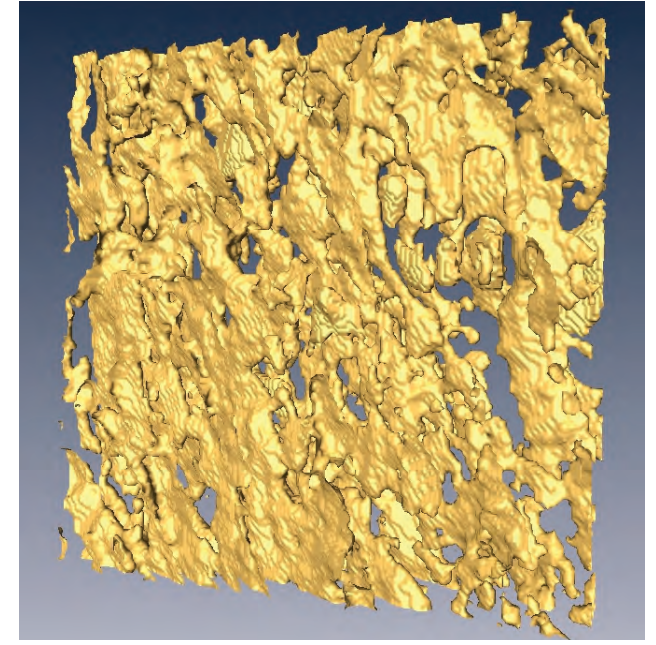
brine volume fraction and **connectivity** increase with temperature



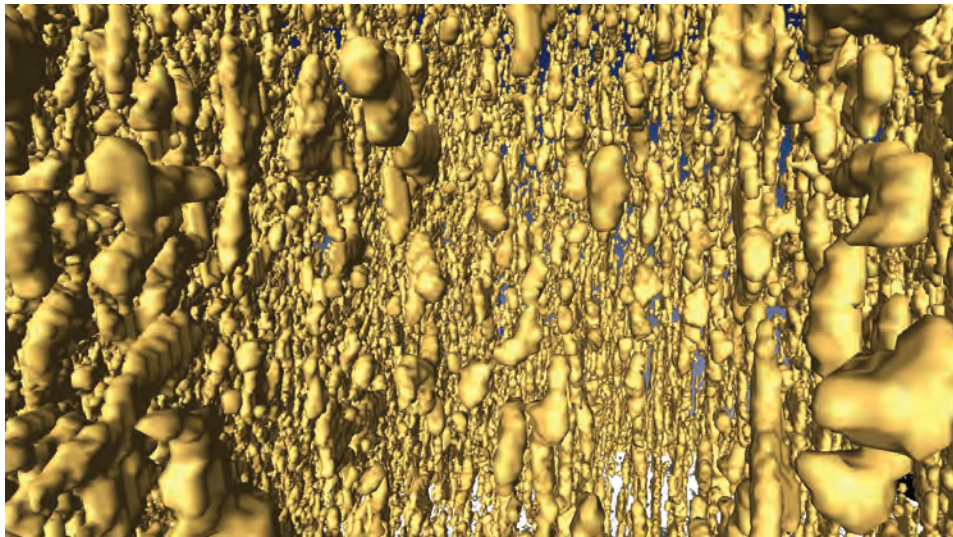
$T = -15\text{ }^{\circ}\text{C}$, $\phi = 0.033$



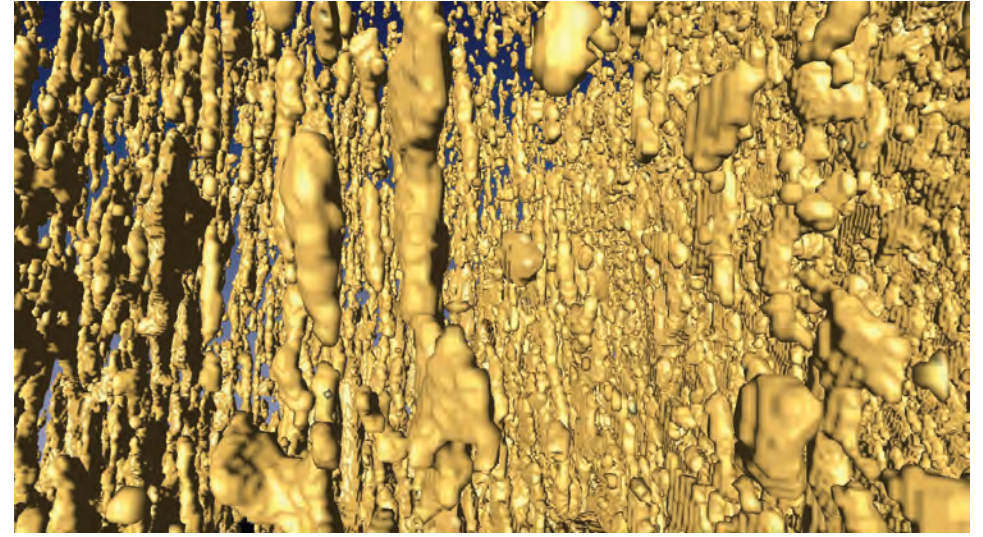
$T = -6\text{ }^{\circ}\text{C}$, $\phi = 0.075$



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



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



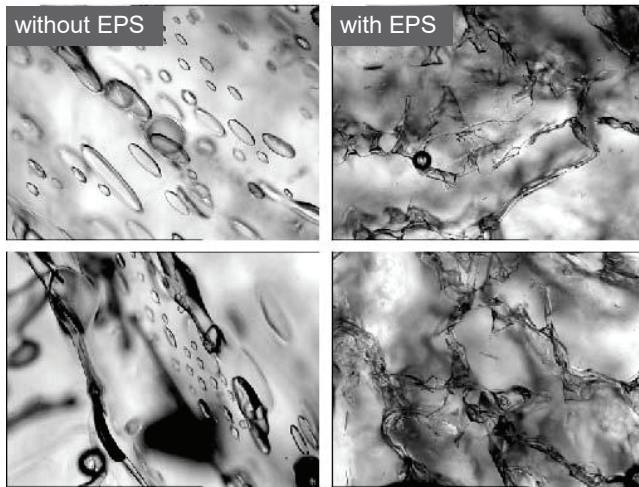
$T = -4\text{ }^{\circ}\text{C}$, $\phi = 0.113$

X-ray tomography for brine in sea ice

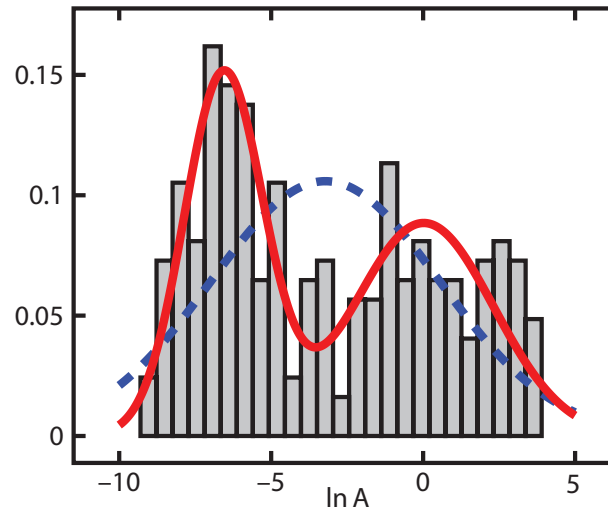
Golden et al., *Geophysical Research Letters*, 2007

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

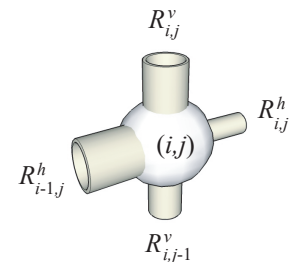
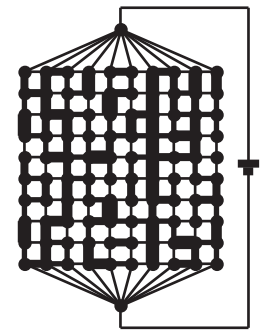
How does EPS affect fluid transport?



Krembs, 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

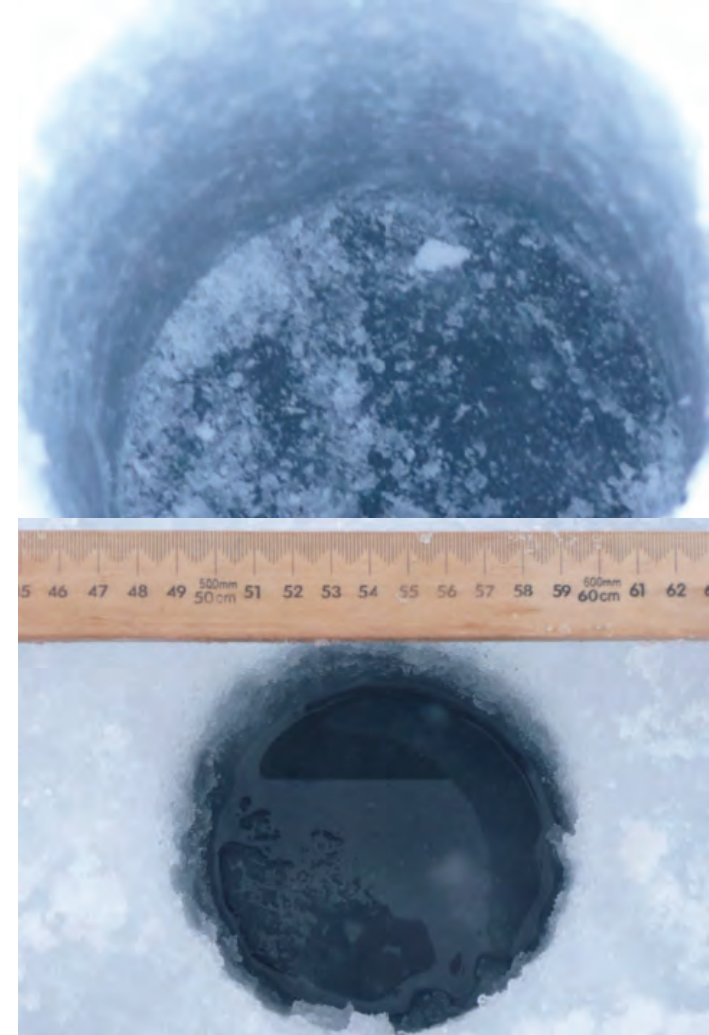
page 562

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

page 586

photo by Jan Lieser

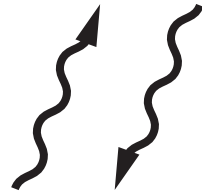
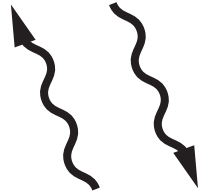
Real analysis in polar coordinates (see page 613)



***measuring
fluid permeability
of Antarctic sea ice***

SIPEX 2007

Remote sensing of sea ice



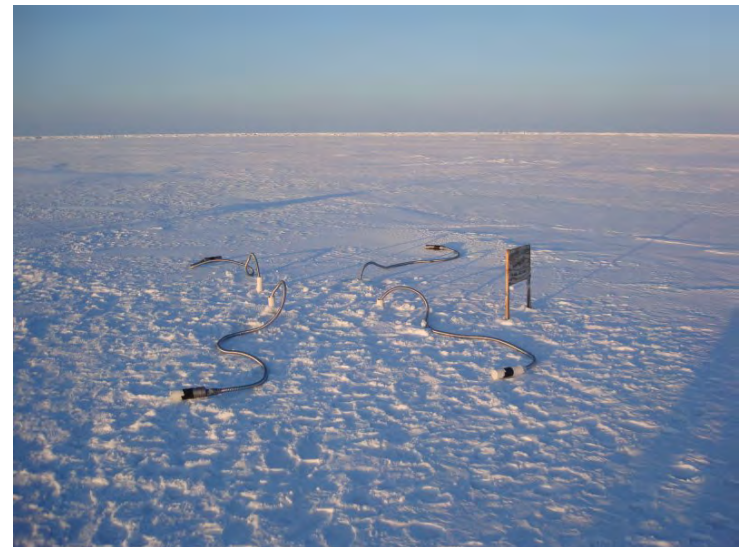
sea ice thickness
ice concentration

INVERSE PROBLEM

Recover sea ice
properties from
electromagnetic
(EM) data

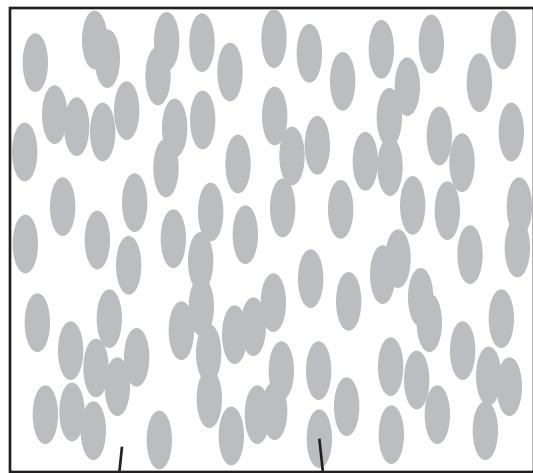
$$\epsilon^*$$

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



ϵ_1

ϵ_2



ϵ^*

$$D = \epsilon E$$

$$\nabla \cdot D = 0$$

$$\nabla \times E = 0$$

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

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

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

μ

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

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

χ = characteristic function of the brine phase

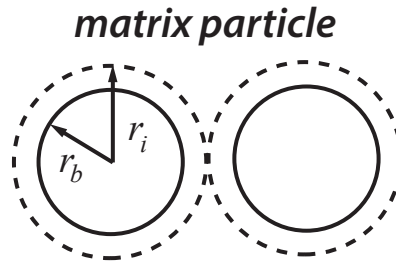
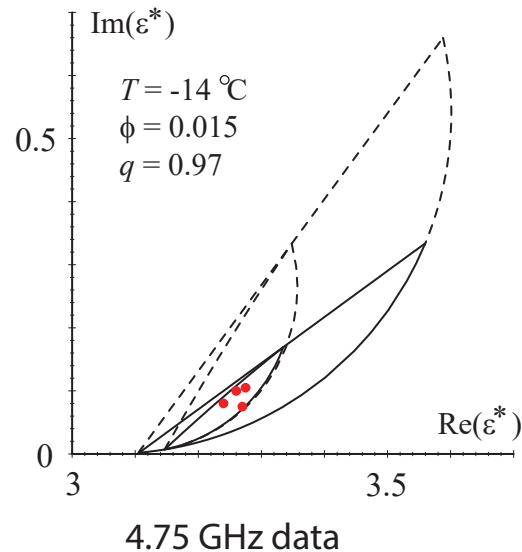
$$E = s (s + \Gamma\chi)^{-1} e_k$$

$\Gamma\chi$: microscale \rightarrow macroscale

$\Gamma\chi$ *links scales*

forward and inverse bounds on the complex permittivity of sea ice

forward bounds

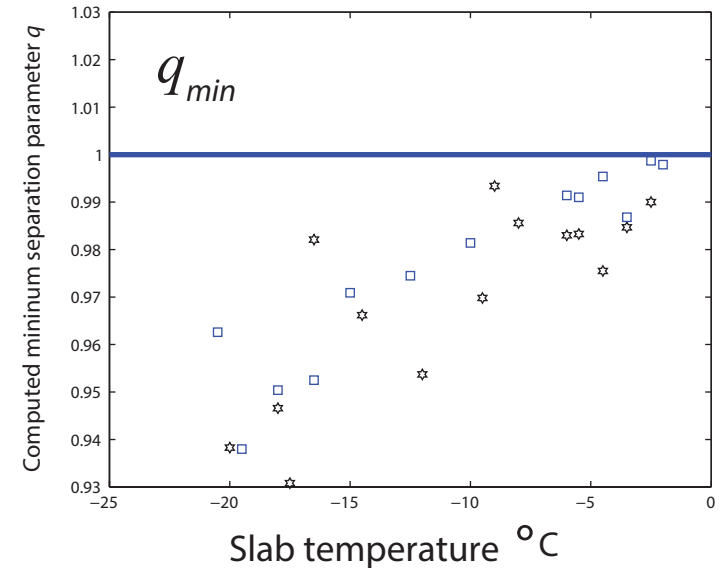


$$q = r_b / r_i$$

$$0 < q < 1$$

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)

ϵ^* \longrightarrow composite geometry
(spectral measure μ)

inverse bounds and recovery of brine porosity

Gully, Backstrom, Eicken, Golden
Physica B, 2007

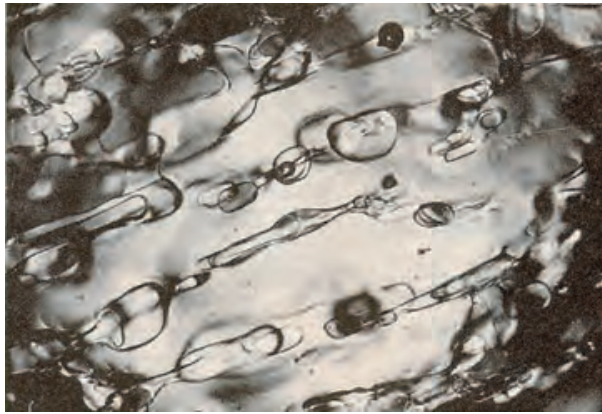
inversion for brine inclusion separations in sea ice from measurements of effective complex permittivity ϵ^*

rigorous inverse bound on spectral gap

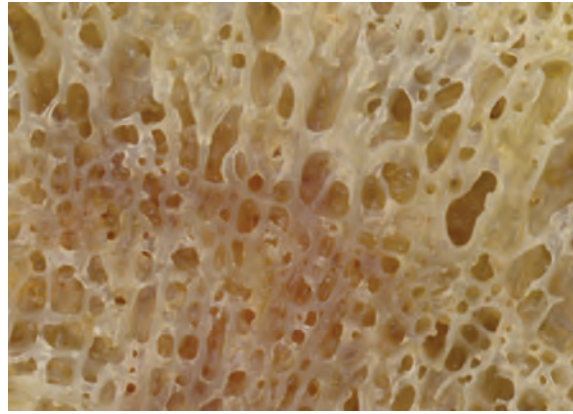
construct algebraic curves which bound admissible region in (p, q) -space

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

SEA ICE

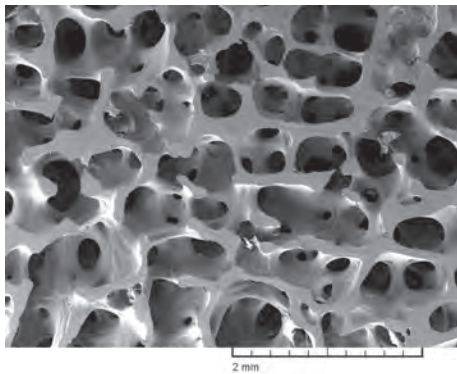


HUMAN BONE

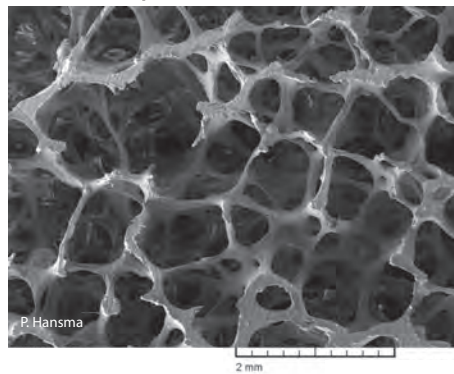


*spectral characterization
of porous microstructures
in human bone*

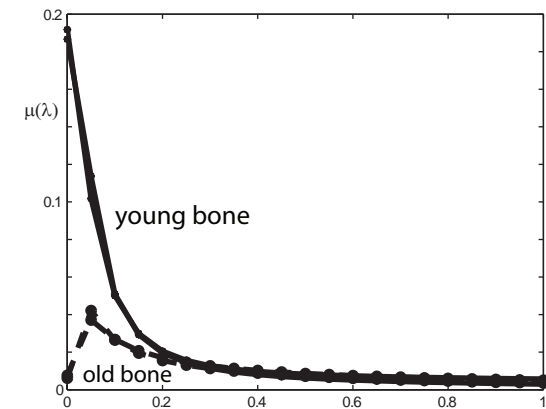
young healthy trabecular bone



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 μ it can be used in
Stieltjes integrals for other transport coefficients:**

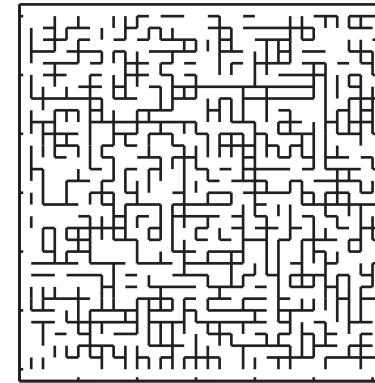
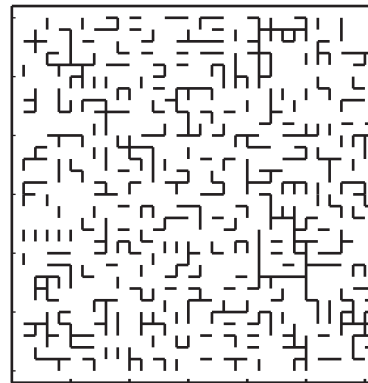
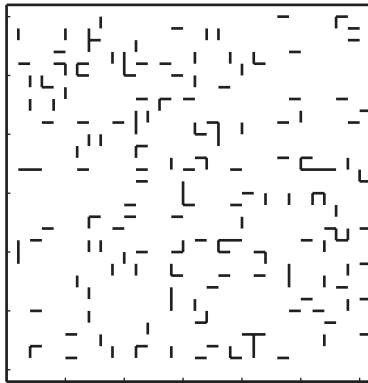
***electrical and thermal conductivity, complex permittivity,
magnetic permeability, diffusion, fluid flow properties***

earlier studies of spectral measures

Day and Thorpe 1996

Helsing, McPhedran, Milton 2011

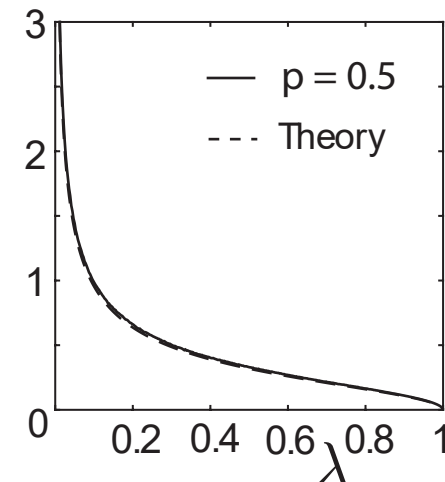
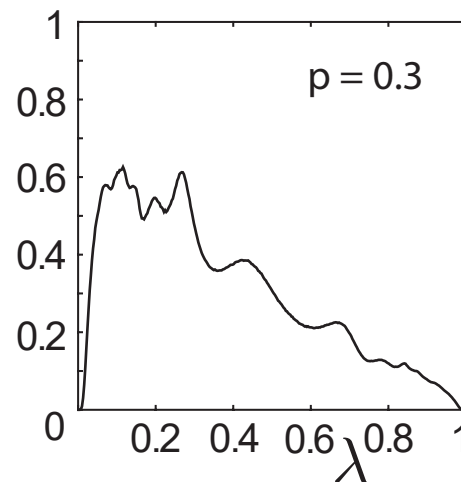
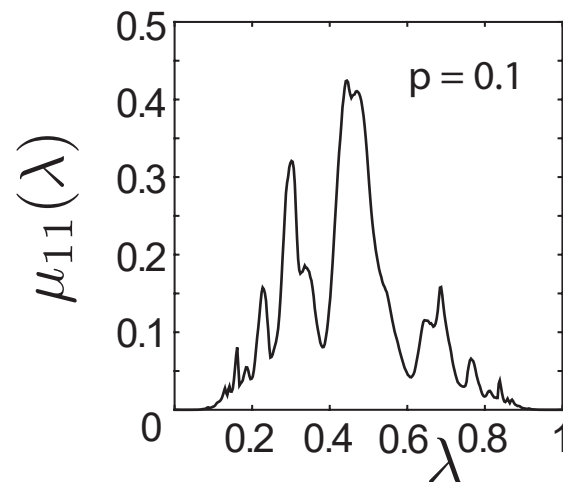
Spectral statistics for 2D random resistor network



Spectral Measures

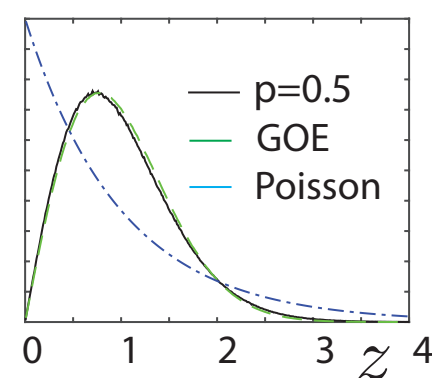
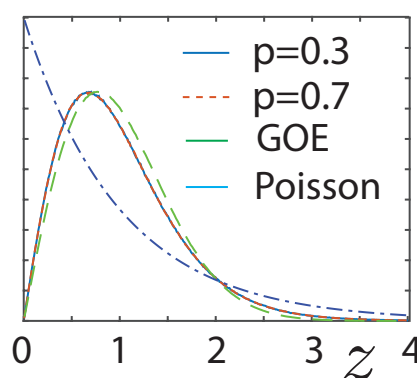
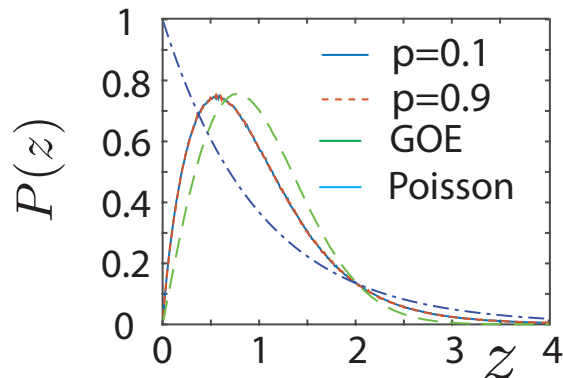
Murphy and Golden, *J. Math. Phys.*, 2012

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

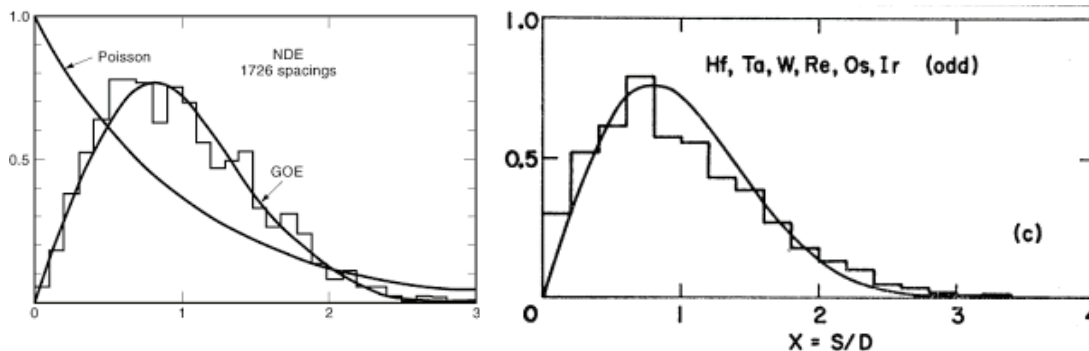
Wigner (1951) and Dyson (1953) first used random matrix theory (RMT) to describe quantized energy levels of heavy atomic nuclei.

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

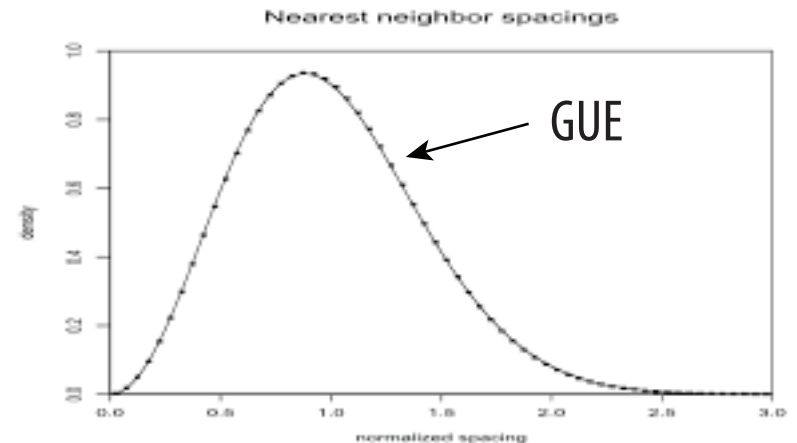
$[N]_{ij} \sim N(0,1) + iN(0,1), \quad A = (N + N^\dagger)/2 \quad \text{Gaussian unitary ensemble (GUE)}$

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

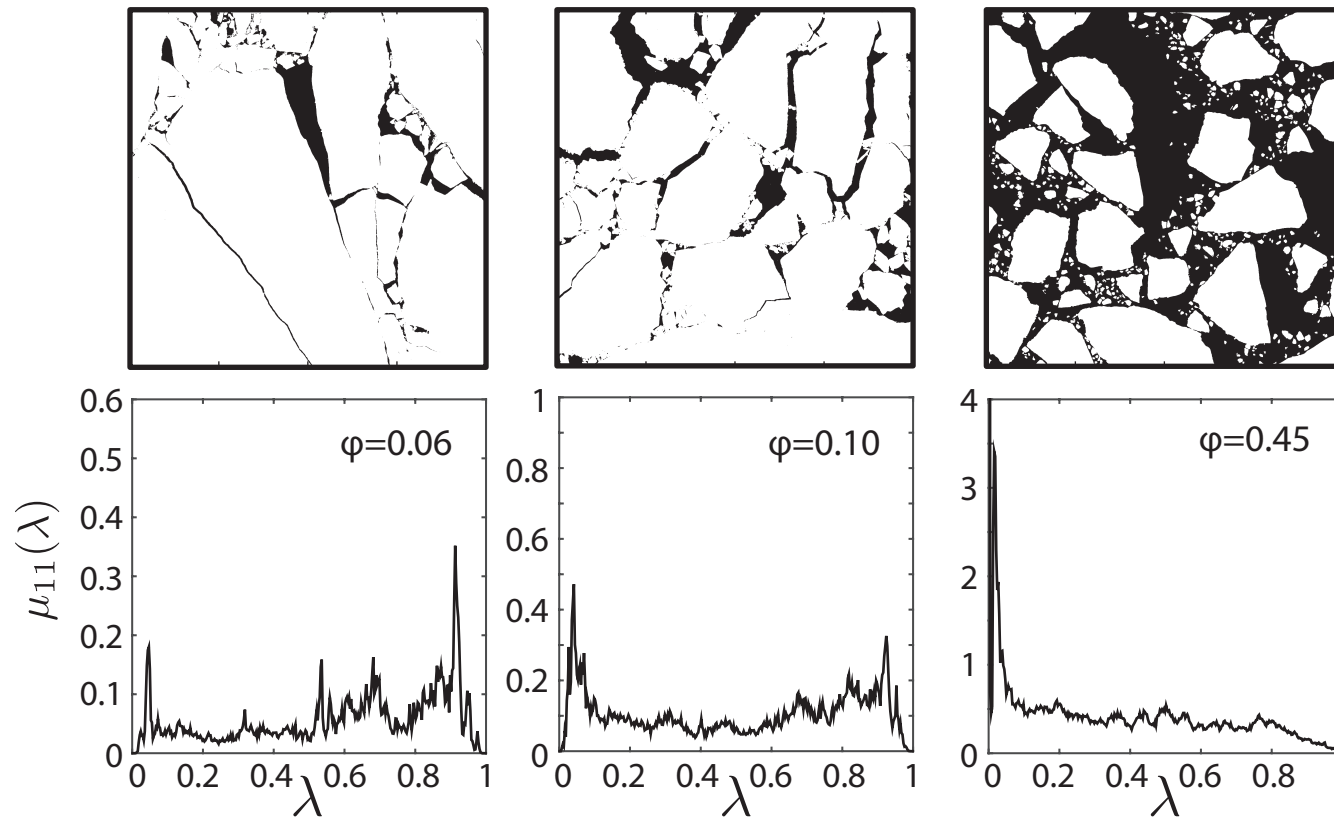


RMT used to characterize **disorder-driven transitions** in mesoscopic conductors, neural networks, random graph theory, etc.

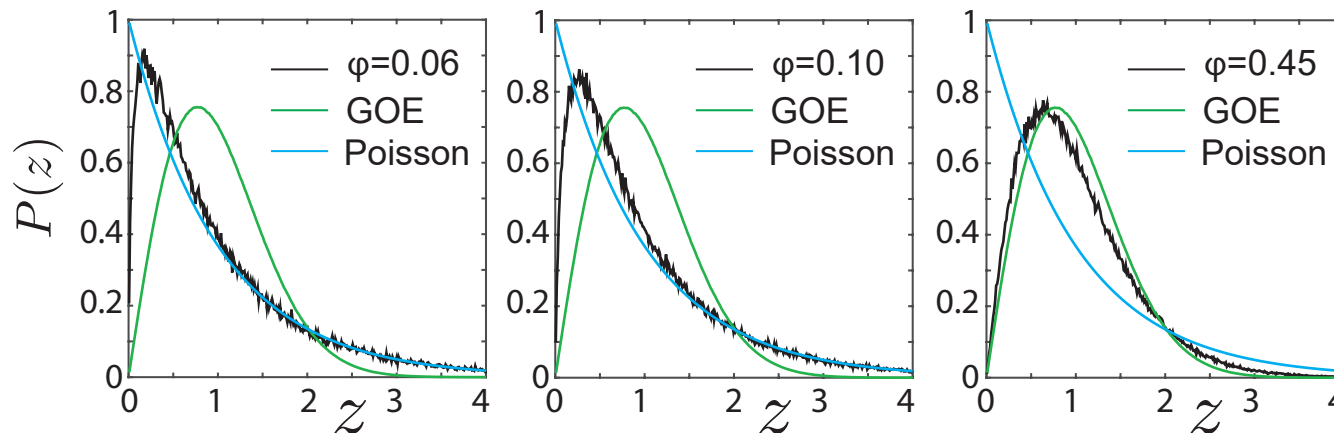
Universal eigenvalue statistics arise in a broad range of “unrelated” problems!

Spectral computations for sea ice floe configurations

spectral
measures



eigenvalue
spacing
distributions



uncorrelated

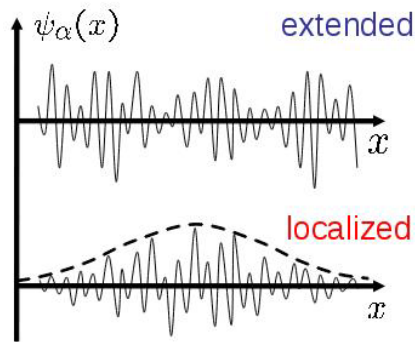


level repulsion

ANDERSON TRANSITION

**UNIVERSAL
Wigner-Dyson
distribution**

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, Cherkaev, Golden Phys. Rev. Lett. 2017

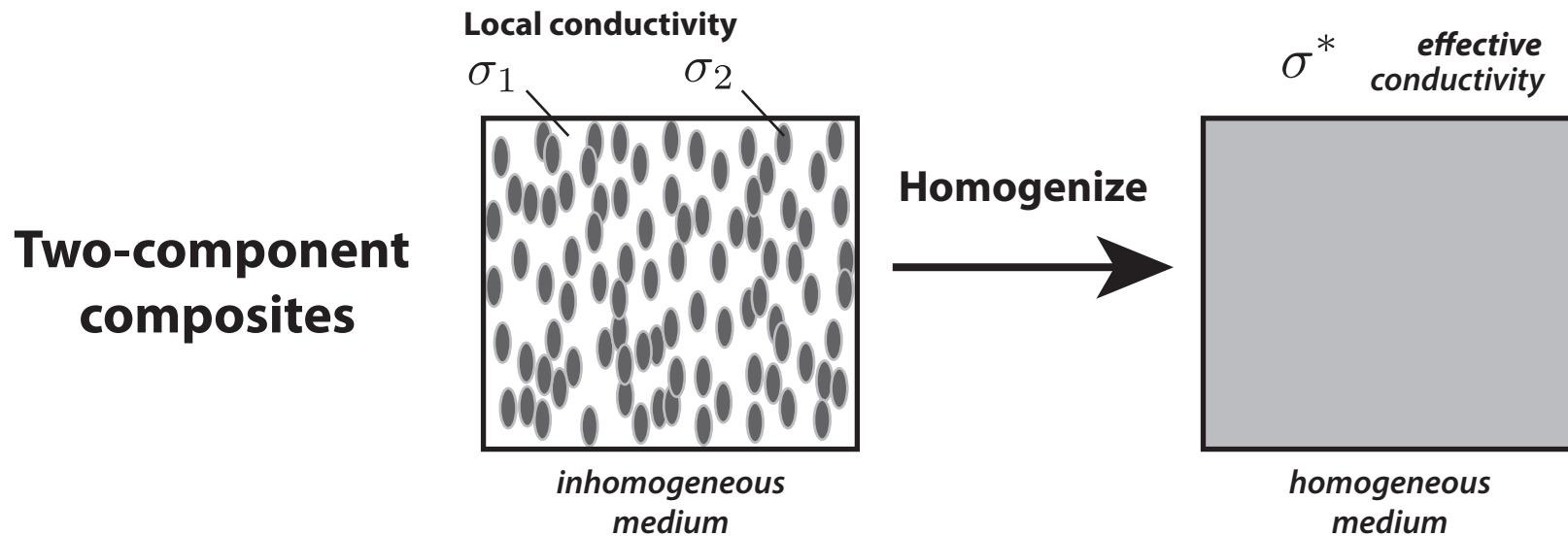
**PERCOLATION
TRANSITION**



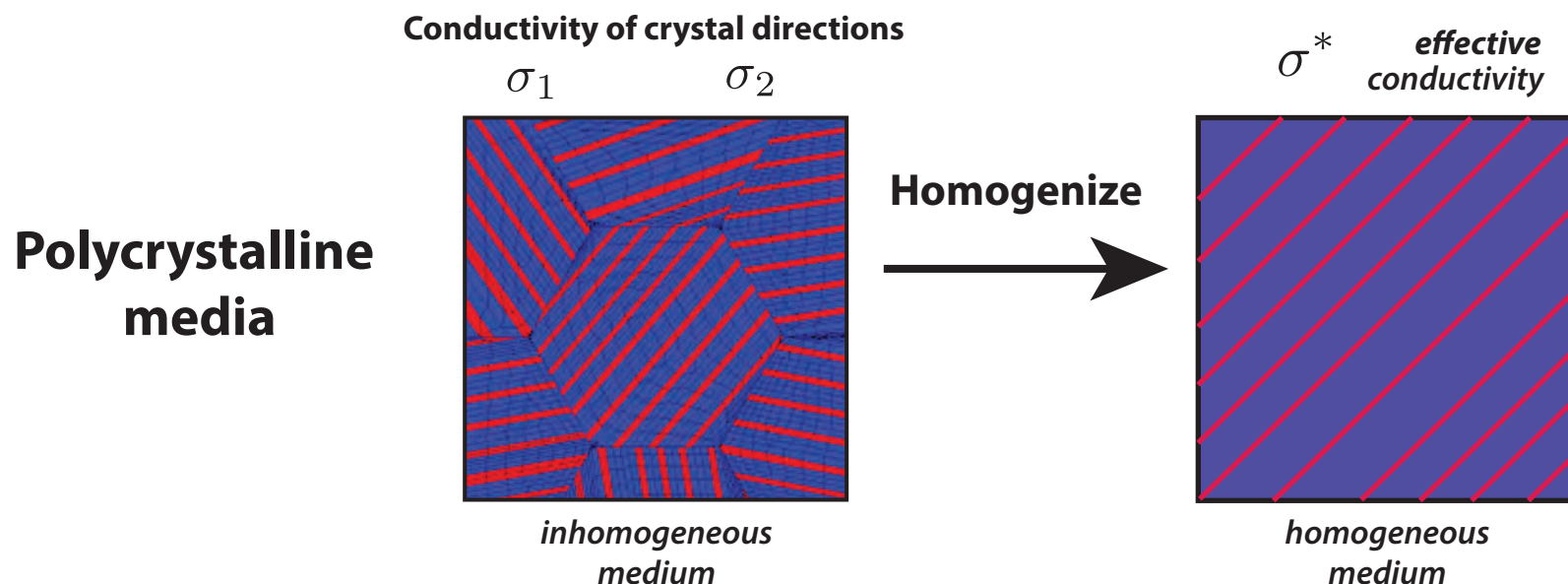
**transition to universal
eigenvalue statistics (GOE)
extended states, mobility edges**

-- 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**



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



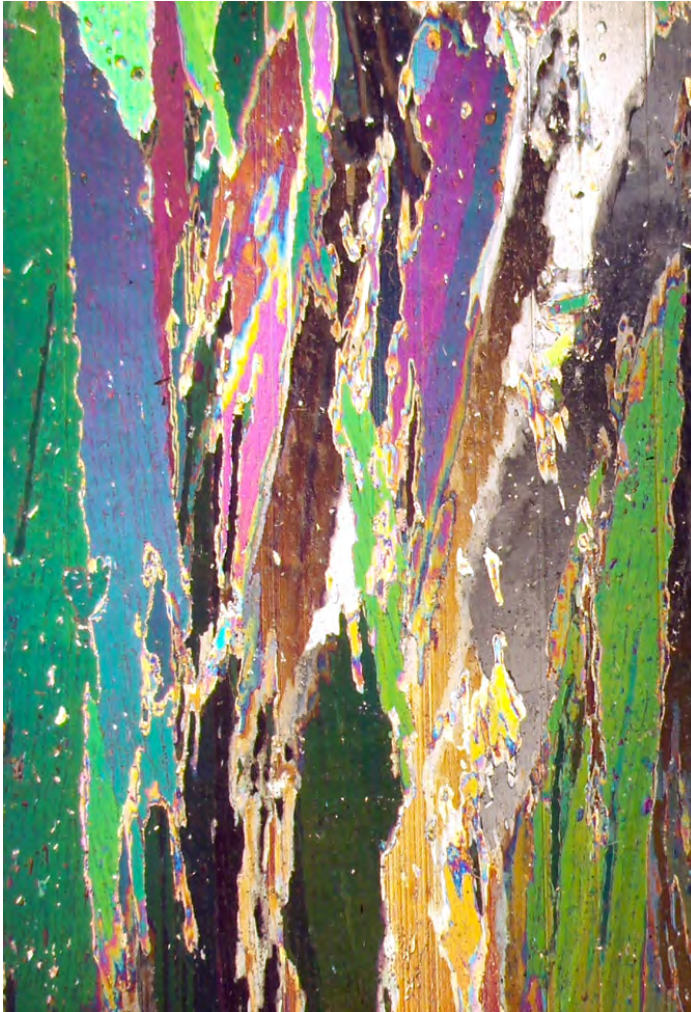
THE
ROYAL
SOCIETY
PUBLISHING

higher threshold for fluid flow in Antarctic granular sea ice

columnar

granular

5%

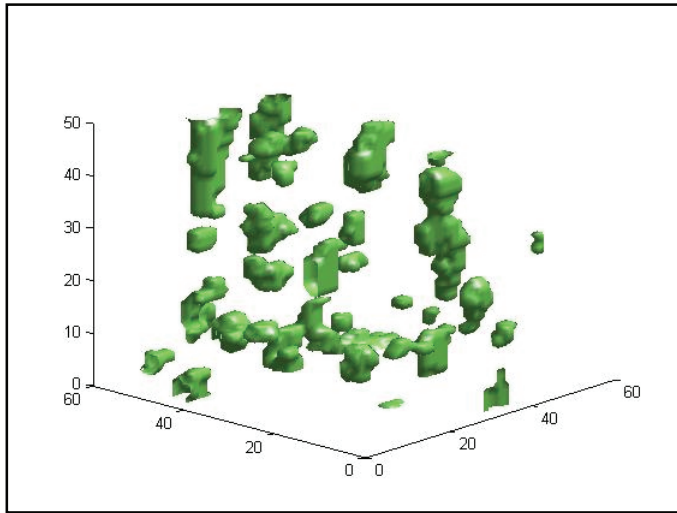


10%

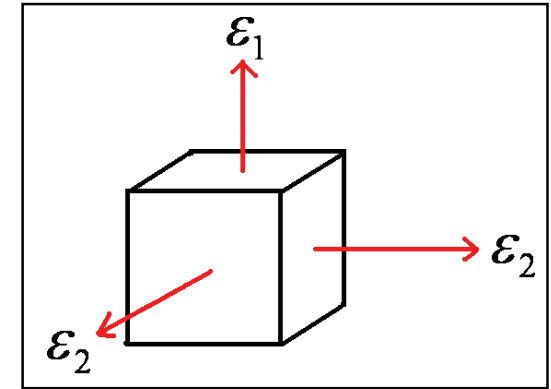


Golden, Sampson, Gully, Lubbers, Tison 2020

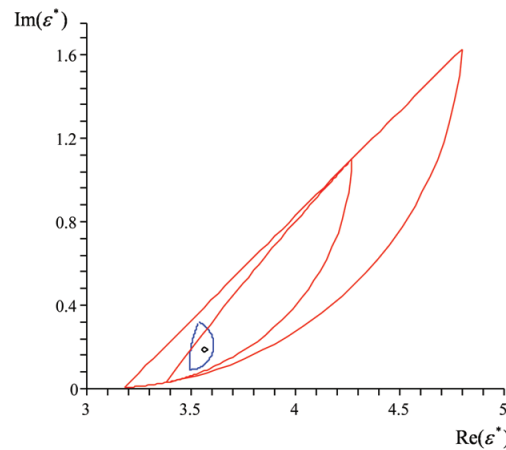
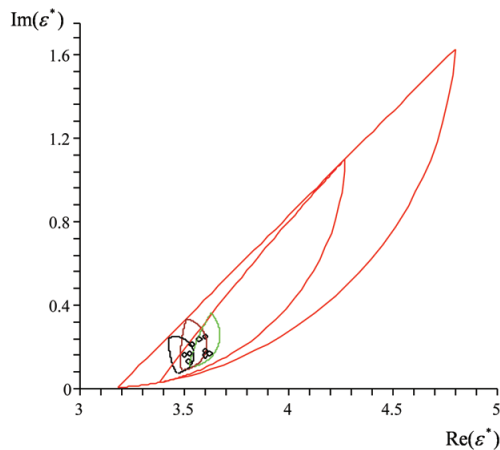
two scale homogenization for polycrystalline sea ice



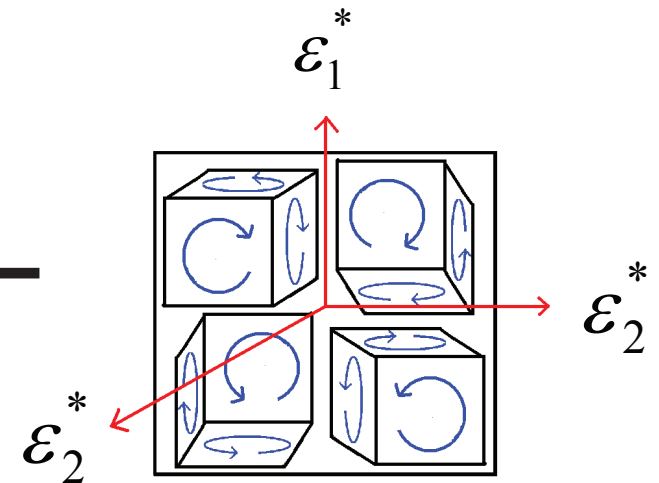
numerical homogenization
for single crystal



analytic continuation
for polycrystals



bounds



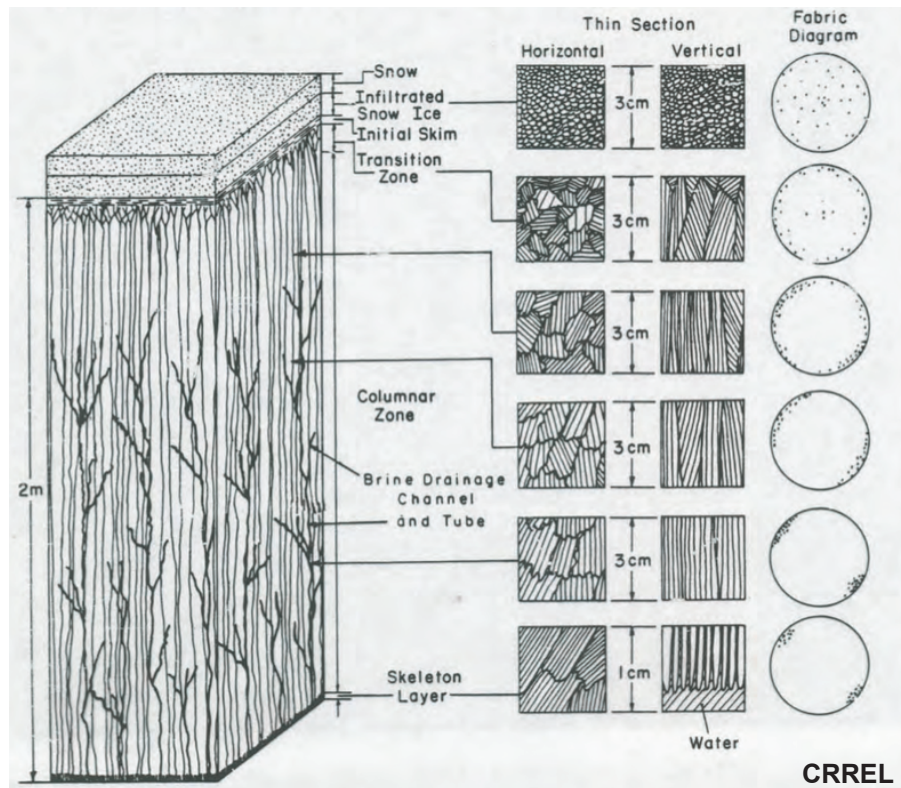
Rigorous bounds on the complex permittivity tensor of sea ice with polycrystalline anisotropy within the horizontal plane

McKenzie McLean, Elena Cherkaev, Ken Golden 2020

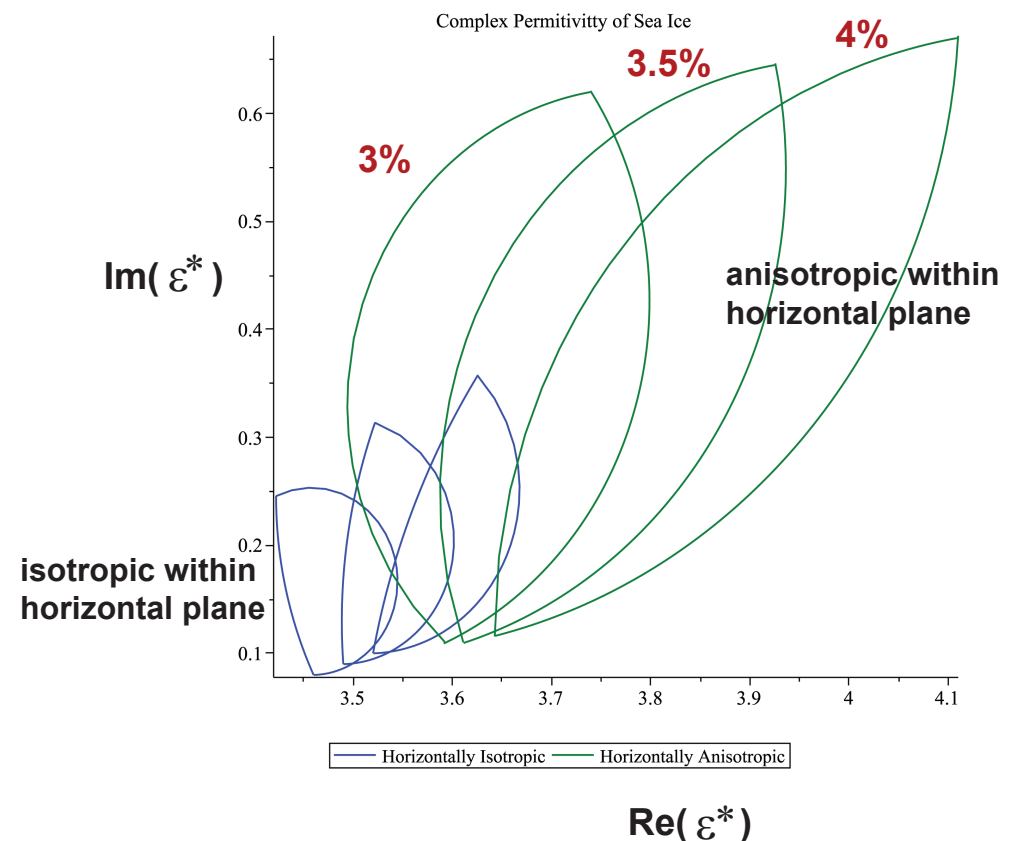
motivated by **Weeks and Gow, *JGR* 1979: c-axis alignment in Arctic fast ice off Barrow**

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

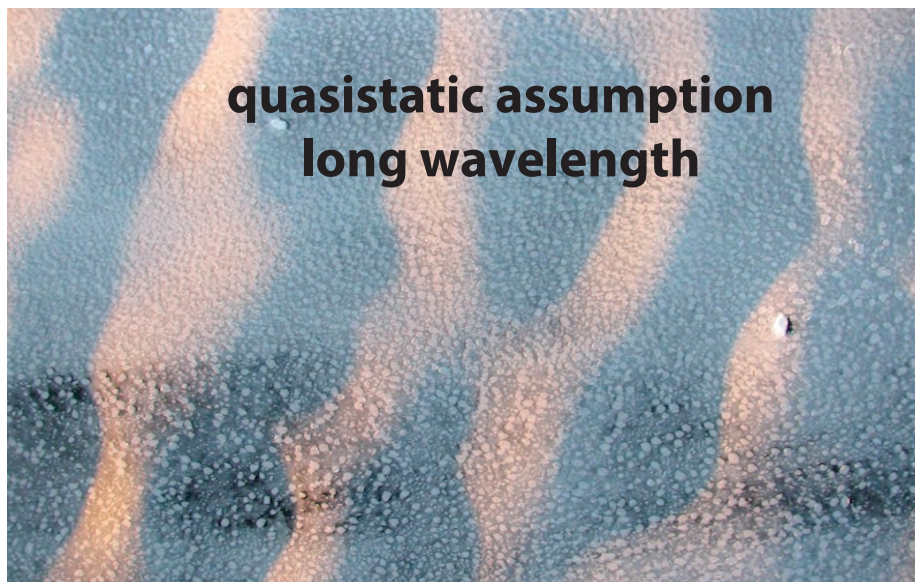
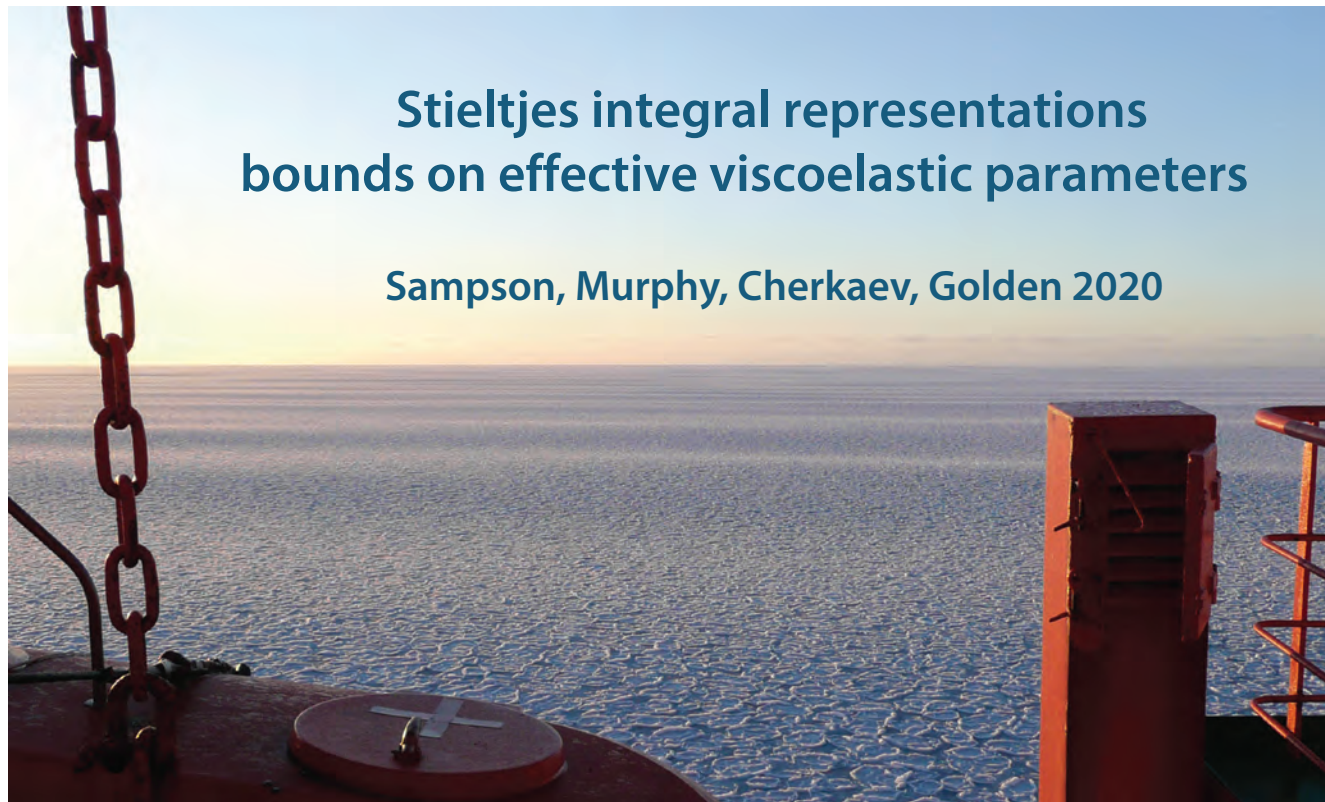
input: orientation statistics



output: bounds



wave propagation in the marginal ice zone



bounds on the effective complex viscoelasticity

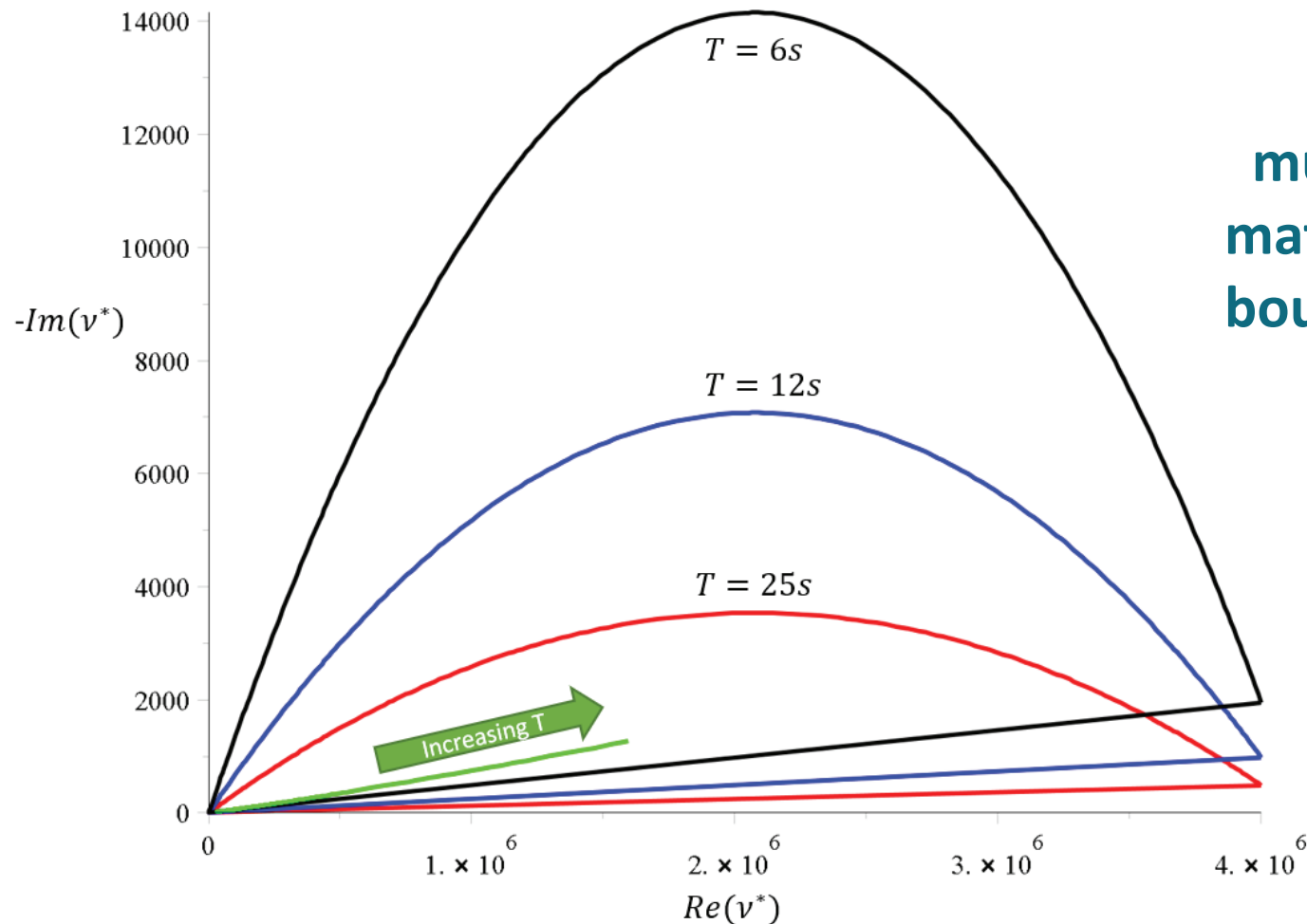
complex elementary bounds
(fixed area fraction of floes)

$$V_1 = 10^7 + i 4875$$

pancake ice

$$V_2 = 5 + i 0.0975$$

slush / frazil



+
much tighter
matrix particle
bounds + data

Sampson, Murphy, Cherkaev, Golden 2020

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

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

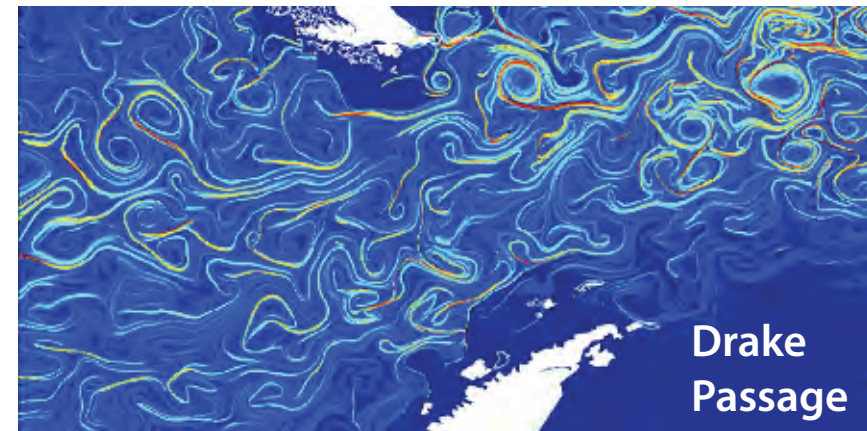
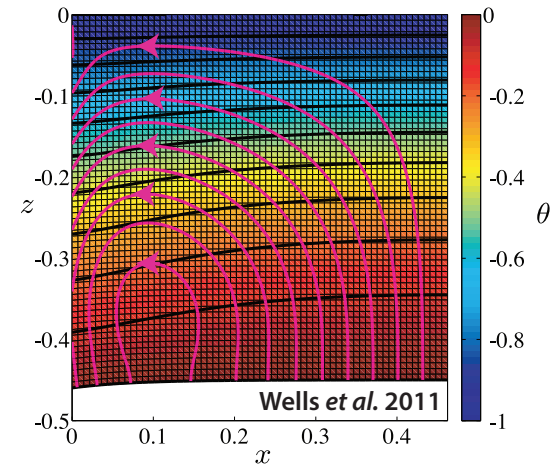
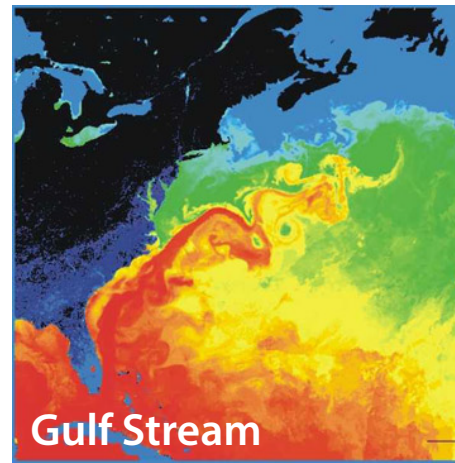
κ^* effective diffusivity

Stieltjes integral for κ^* 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 κ^* 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

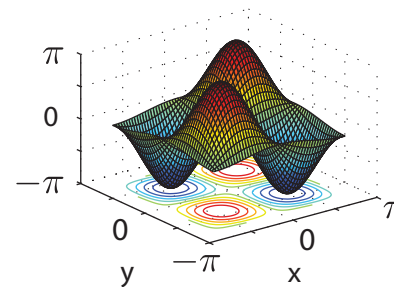
advection diffusion

Avellaneda and Majda, PRL 89, CMP 91

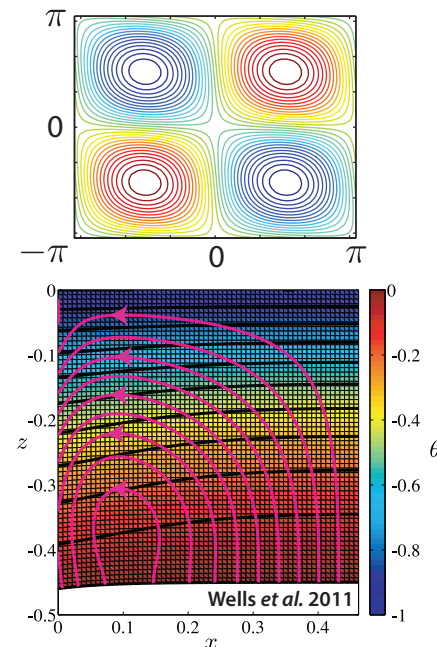
$$\frac{\kappa^*}{\kappa} = 1 - \int_0^\infty \frac{d\rho(z)}{t - z}$$

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

stream function



streamlines



Stieltjes Integral Representation for Advection Diffusion

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

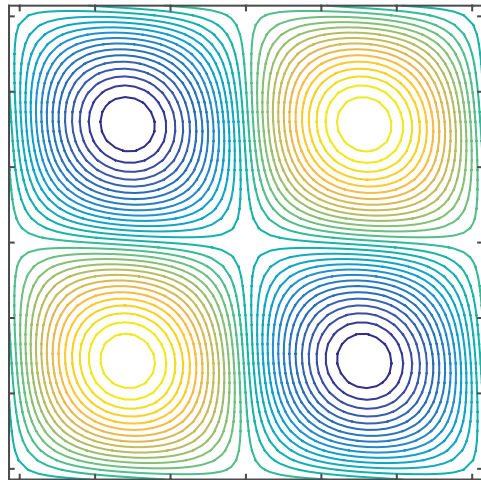
$$\kappa^* = \kappa \left(1 + \int_{-\infty}^{\infty} \frac{d\mu(\tau)}{\kappa^2 + \tau^2} \right), \quad F(\kappa) = \int_{-\infty}^{\infty} \frac{d\mu(\tau)}{\kappa^2 + \tau^2}$$

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

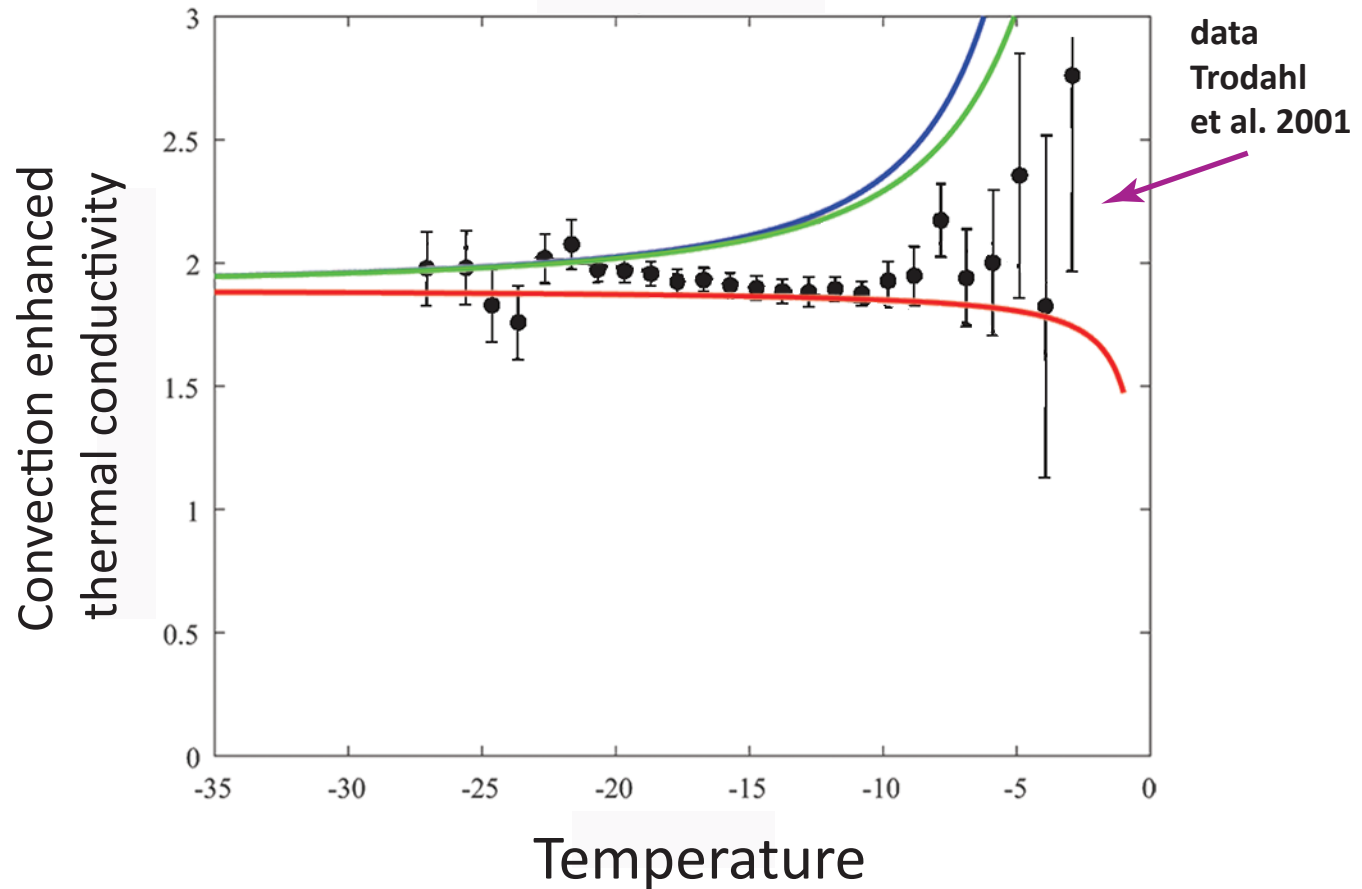


cat's eye flow model for
brine convection cells

similar bounds
for shear flows

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

Kraitzman, Cherkaev, Golden
in revision, 2020

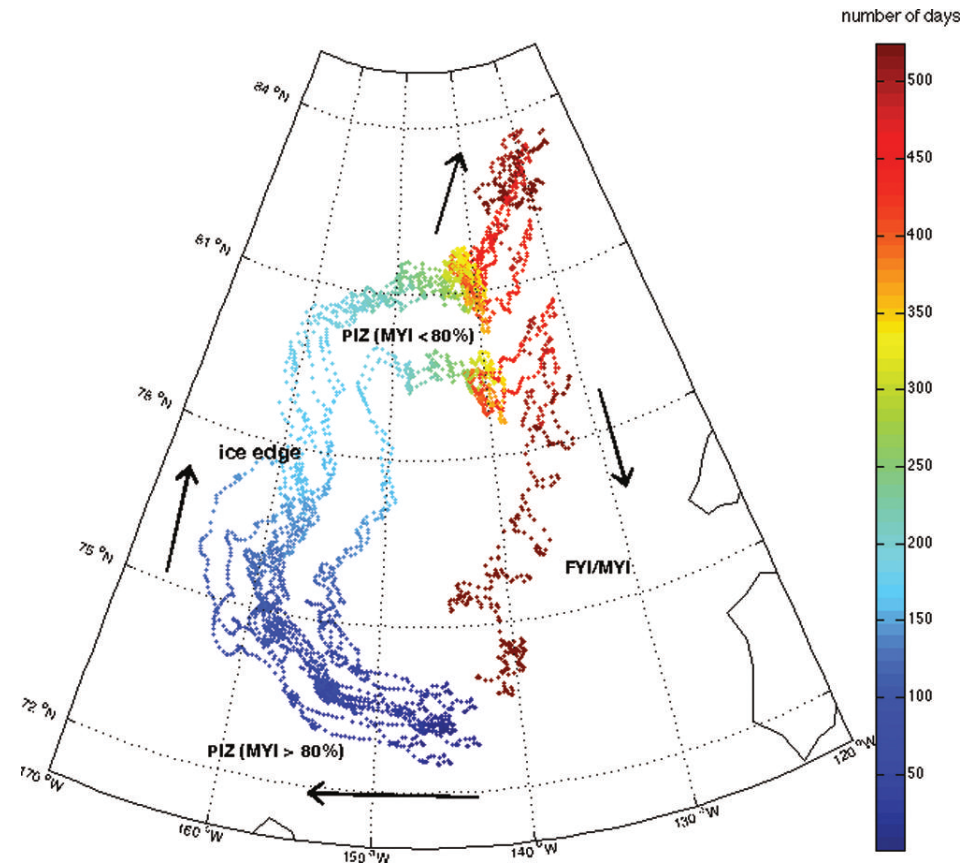


rigorous Padé bounds from Stieltjes integral +
analytical calculations of moments of measure

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

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

α = Hurst exponent, a measure of anomalous diffusion.

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

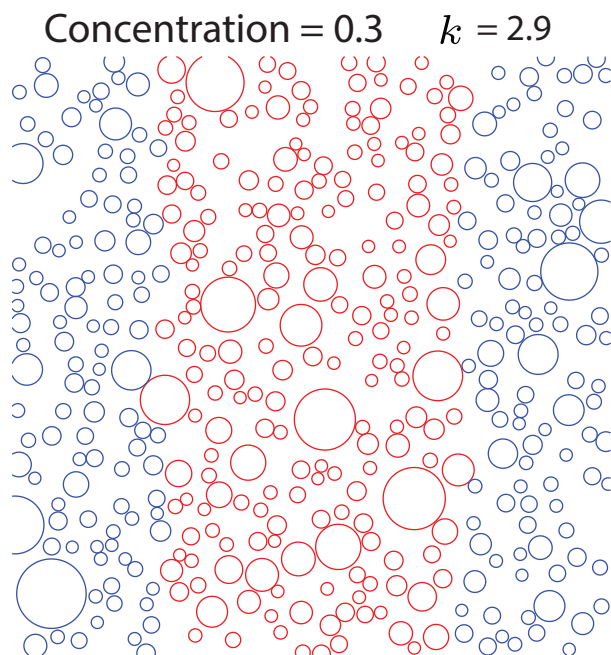
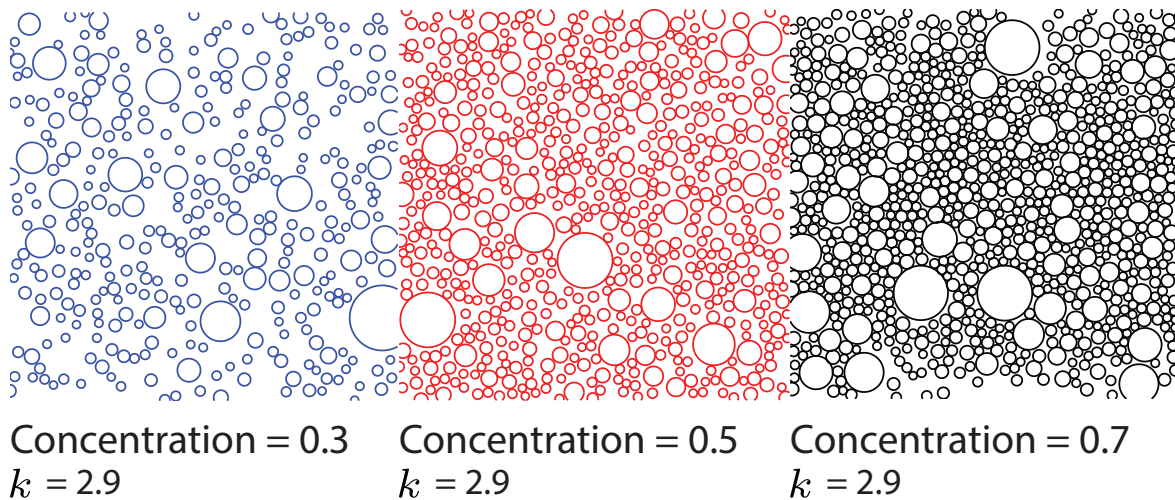
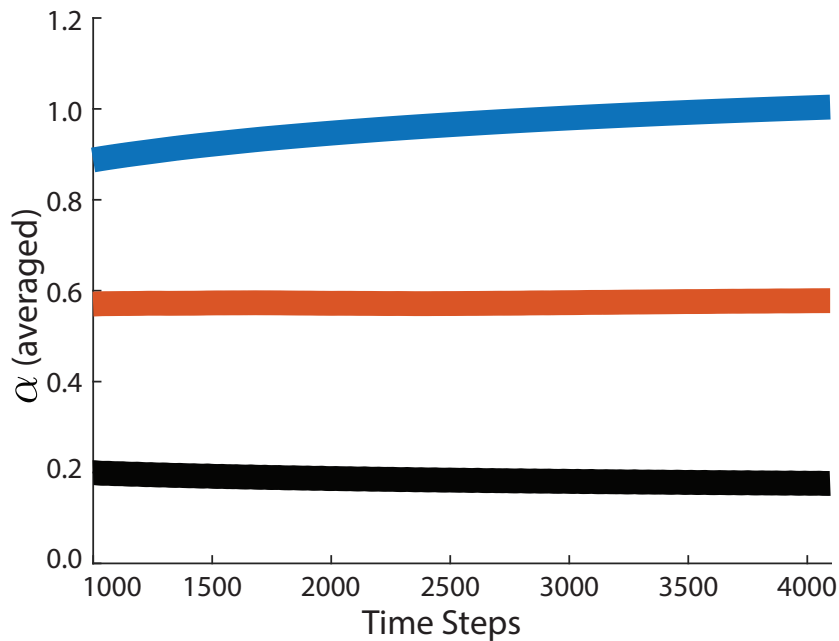
J.V. Lukovich, J.K. Hutchings, D.G. Barber *Annals of Glaciology* 2015

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.

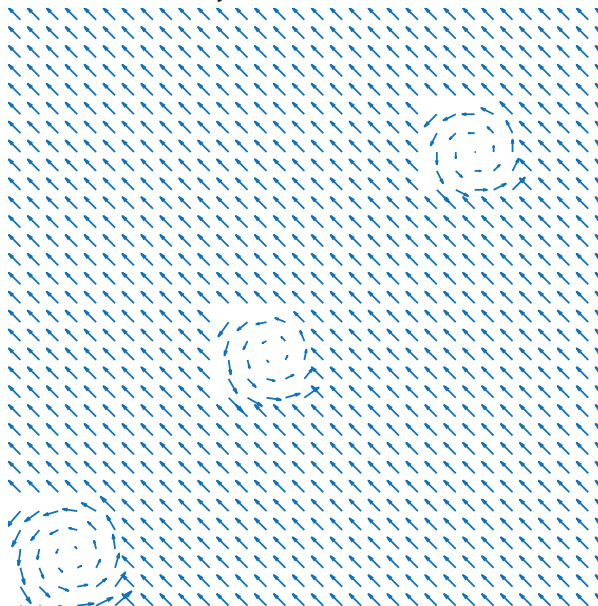
Model Results

Crowding in random advective forcing.

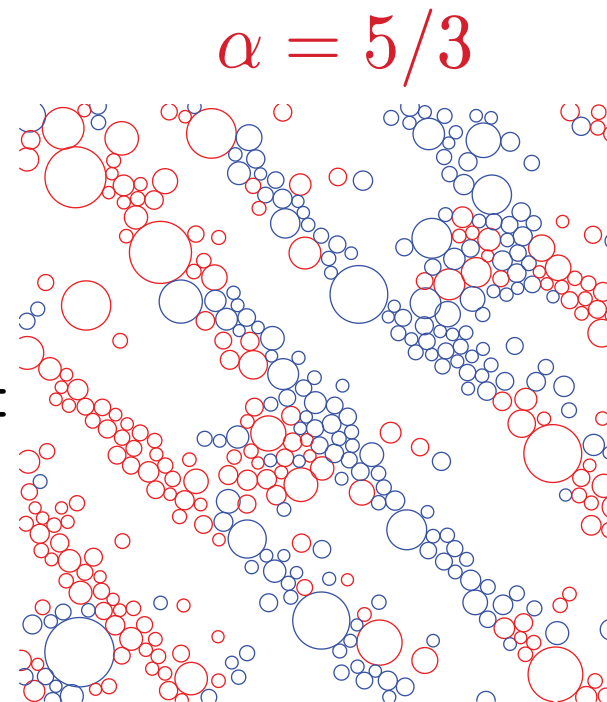


+

Vorticity Dominated Drift



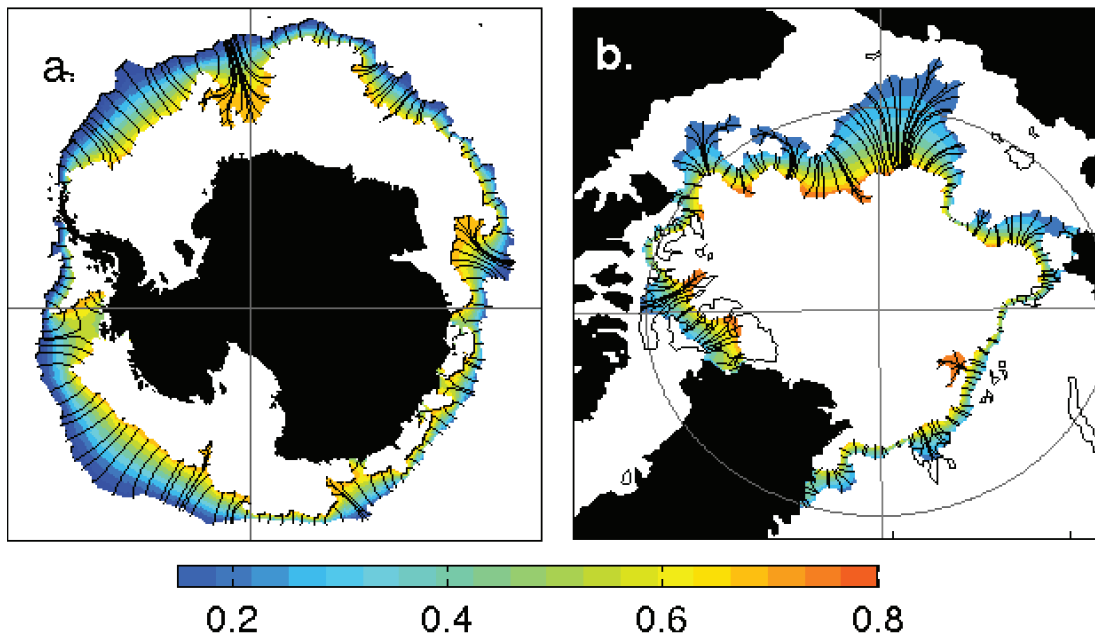
=



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?**

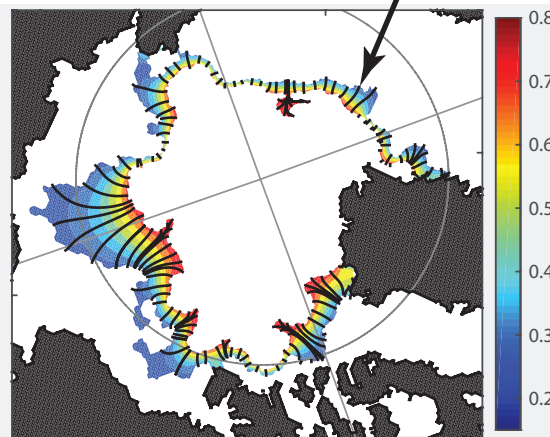
Objective method for measuring MIZ width motivated by medical imaging and diagnostics

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

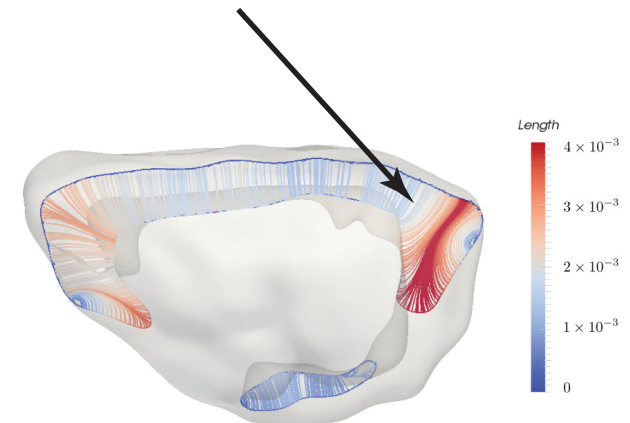
39% widening
1979 - 2012

“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

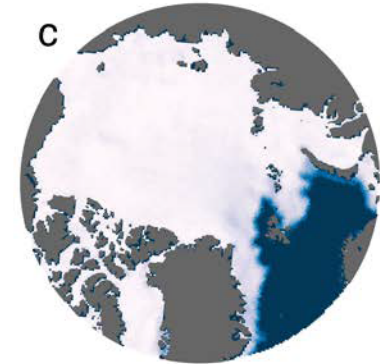
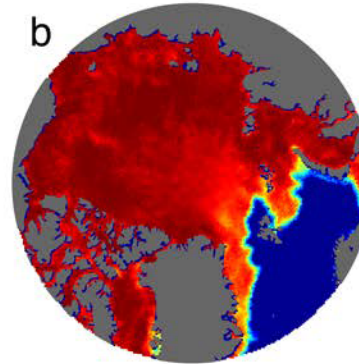
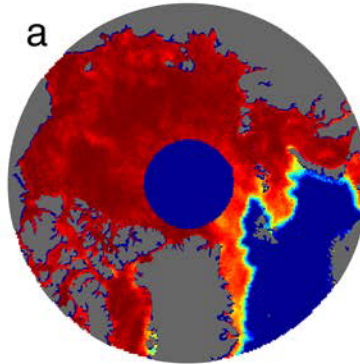
Strong and Golden
Society for Industrial and Applied Mathematics News, April 2017

Filling the polar data gap

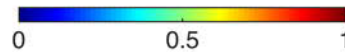
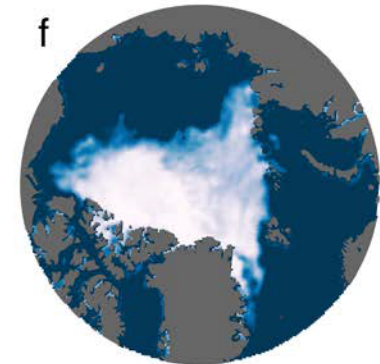
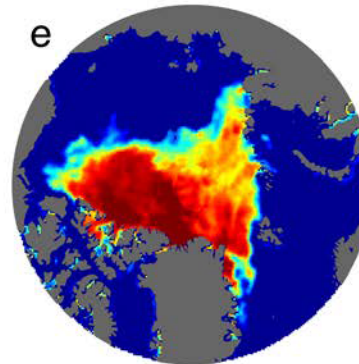
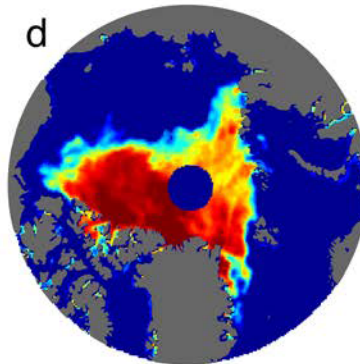
hole in satellite coverage
of sea ice concentration yield

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**

Strong and Golden, *Remote Sensing* 2016

Strong and Golden, *SIAM News* 2017

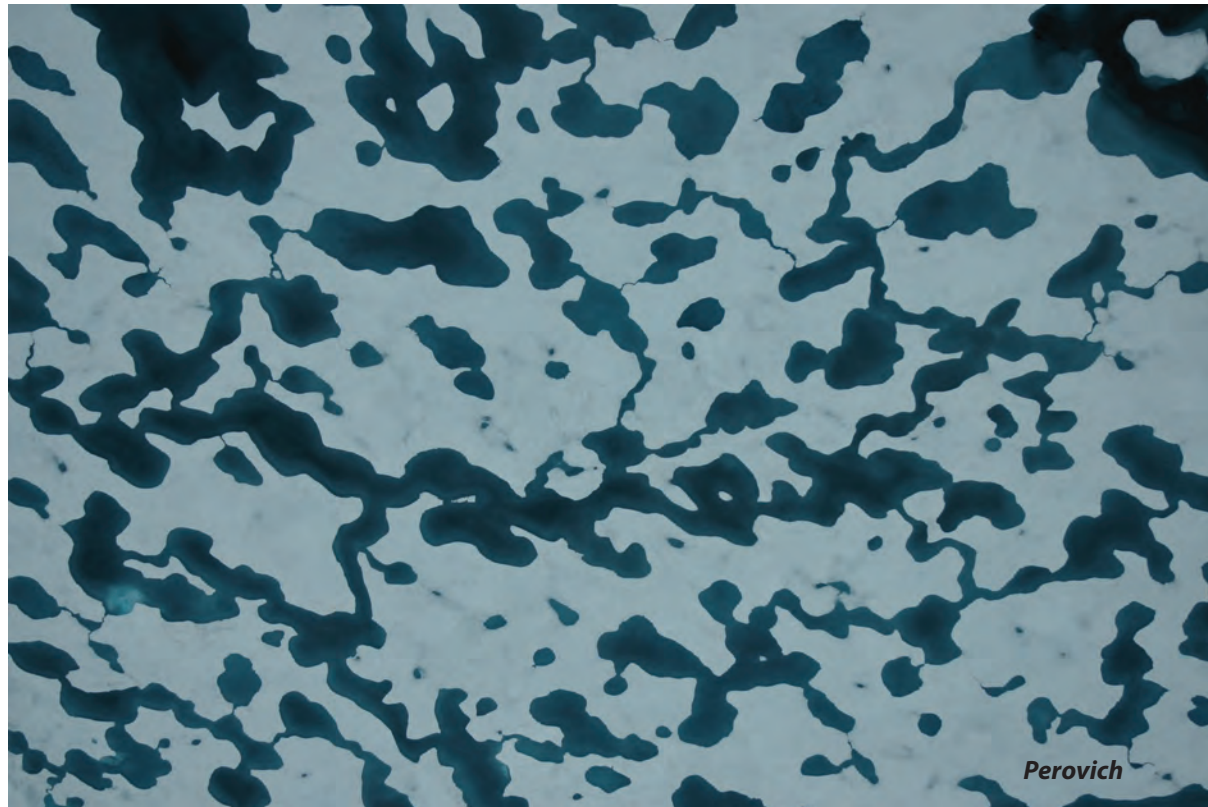
melt pond formation and albedo evolution:

- *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

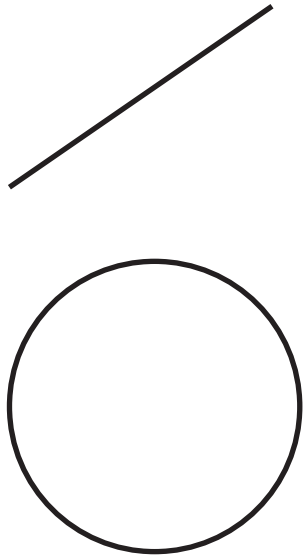
Skyllingstad, Paulson,
Perovich 2009
Flocco, Feltham,
Hunke 2012



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

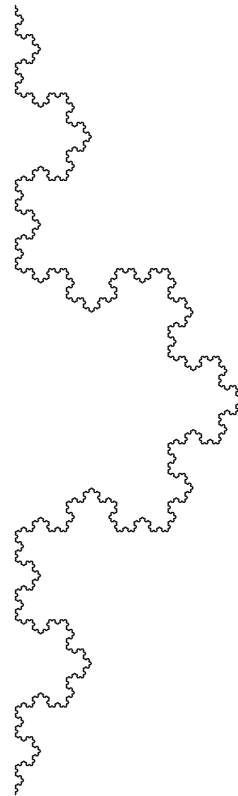
fractal curves in the plane

they wiggle so much that their dimension is >1



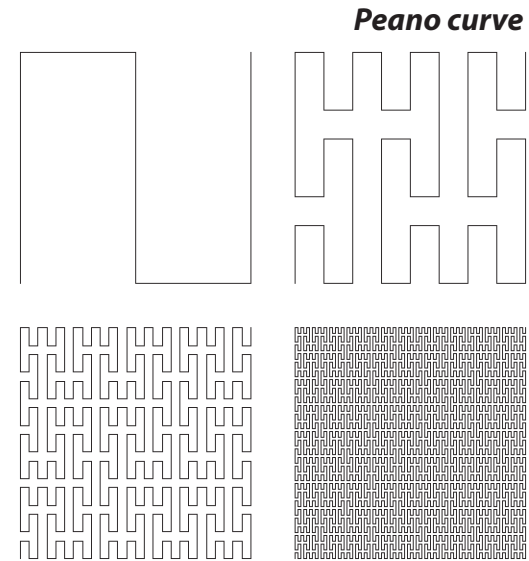
simple curves

$$D = 1$$



Koch snowflake

$$D = 1.26$$



Peano curve

Brownian motion

space filling curves

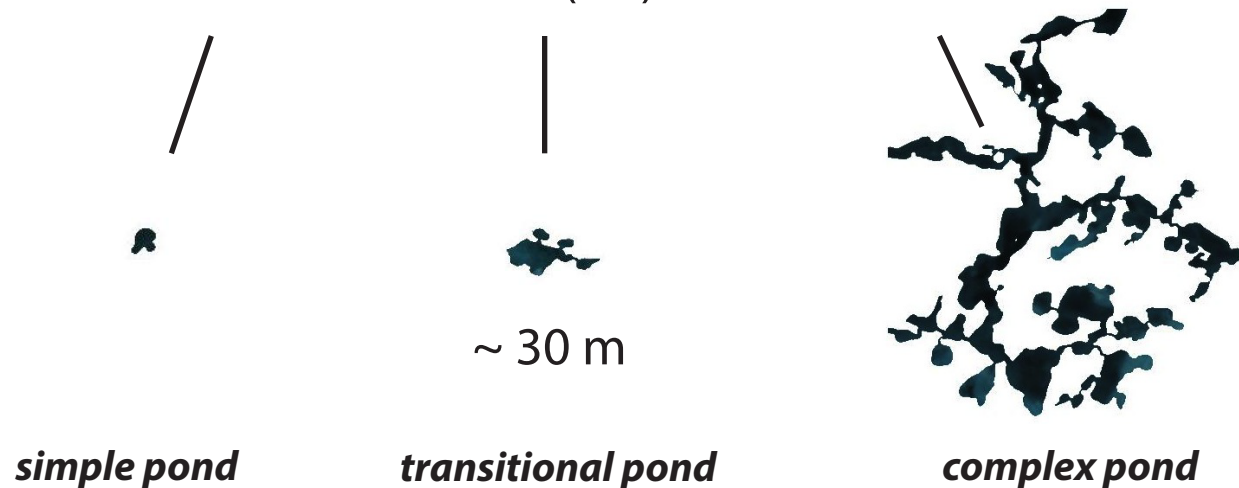
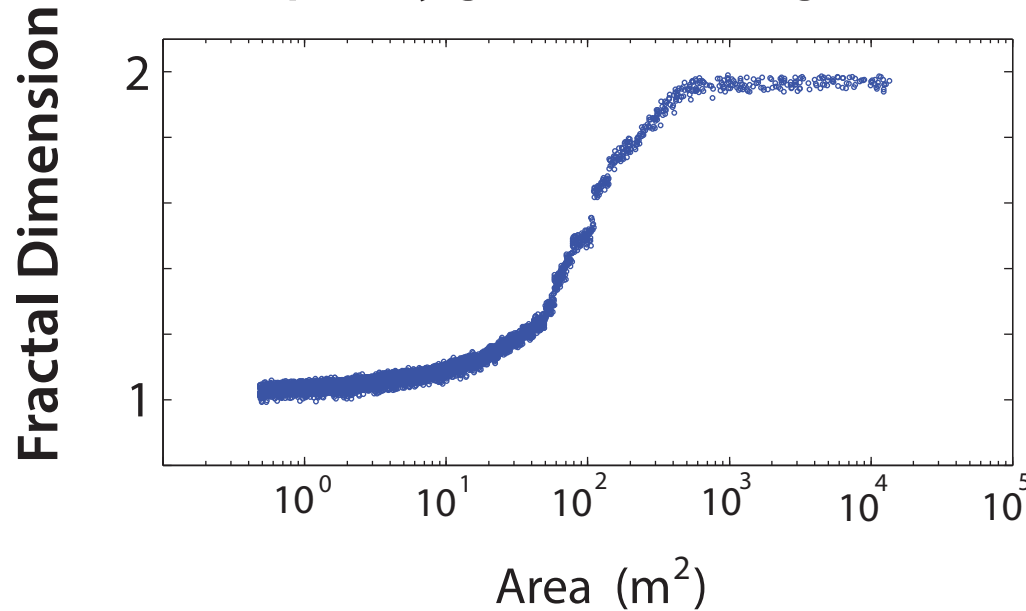
$$D = 2$$

Transition in the fractal geometry of Arctic melt ponds

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

The Cryosphere, 2012

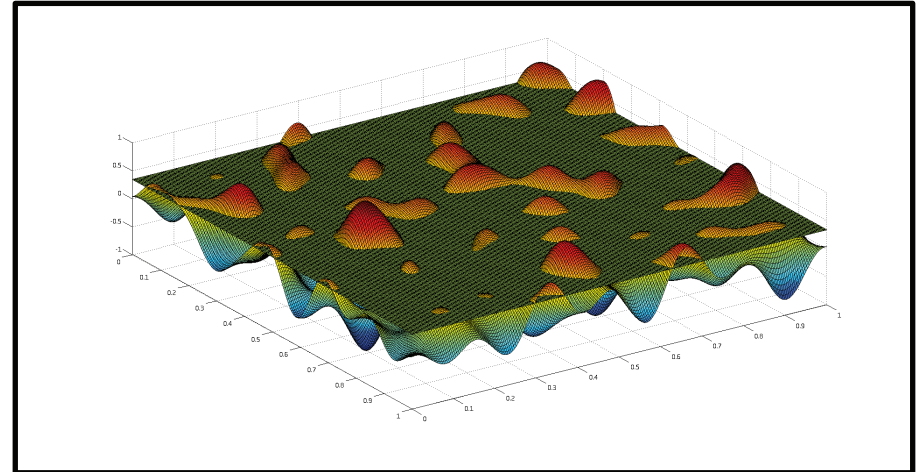
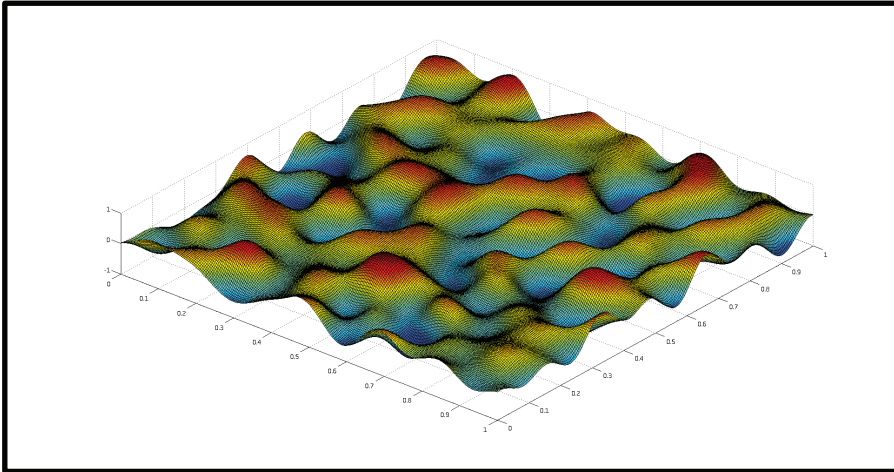
complexity grows with length scale



Continuum percolation model for melt pond evolution

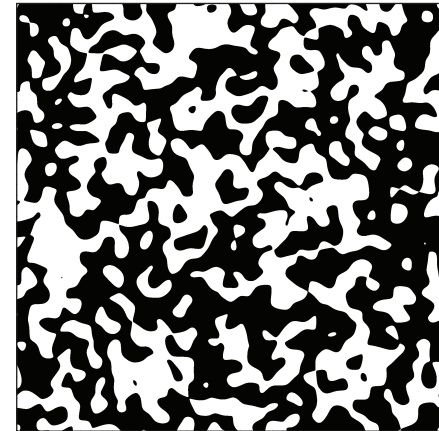
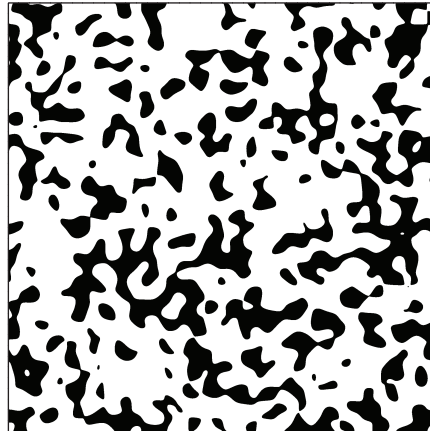
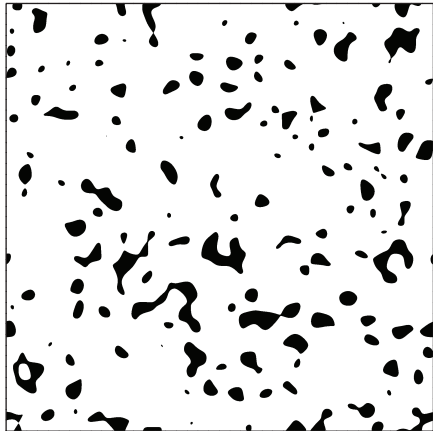
level sets of random surfaces

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



random Fourier series representation of surface topography

intersections of a plane with the surface define melt ponds

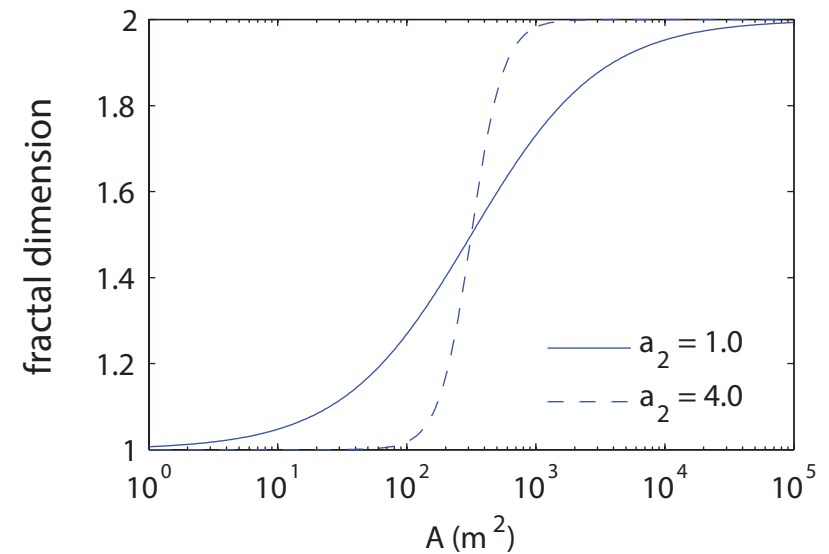
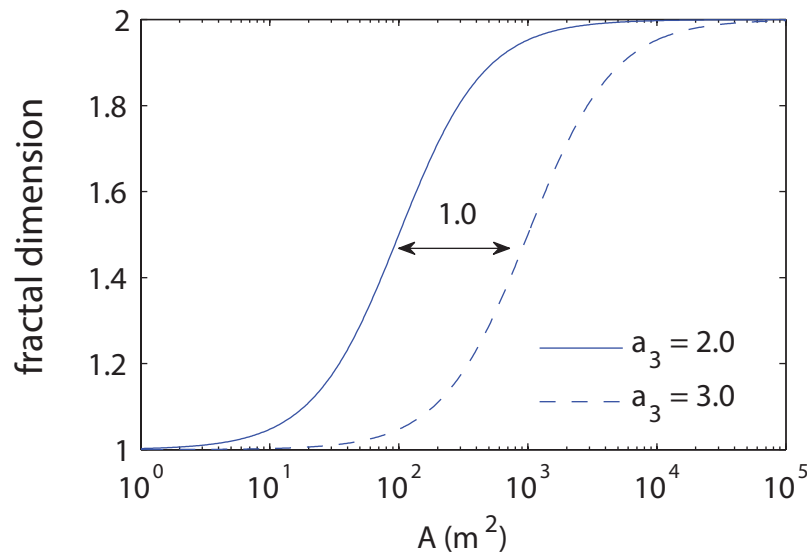


electronic transport in disordered media

diffusion in turbulent plasmas

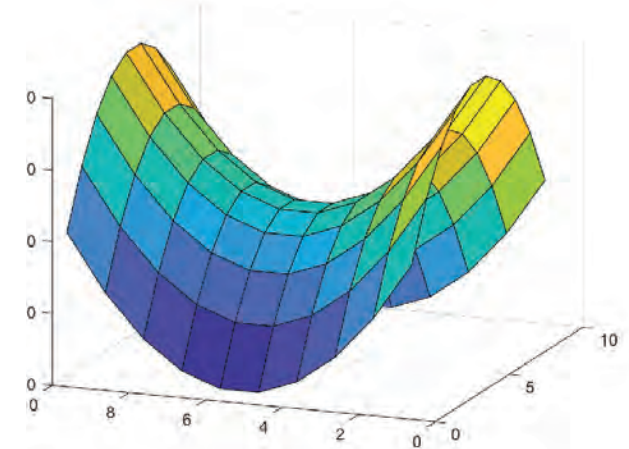
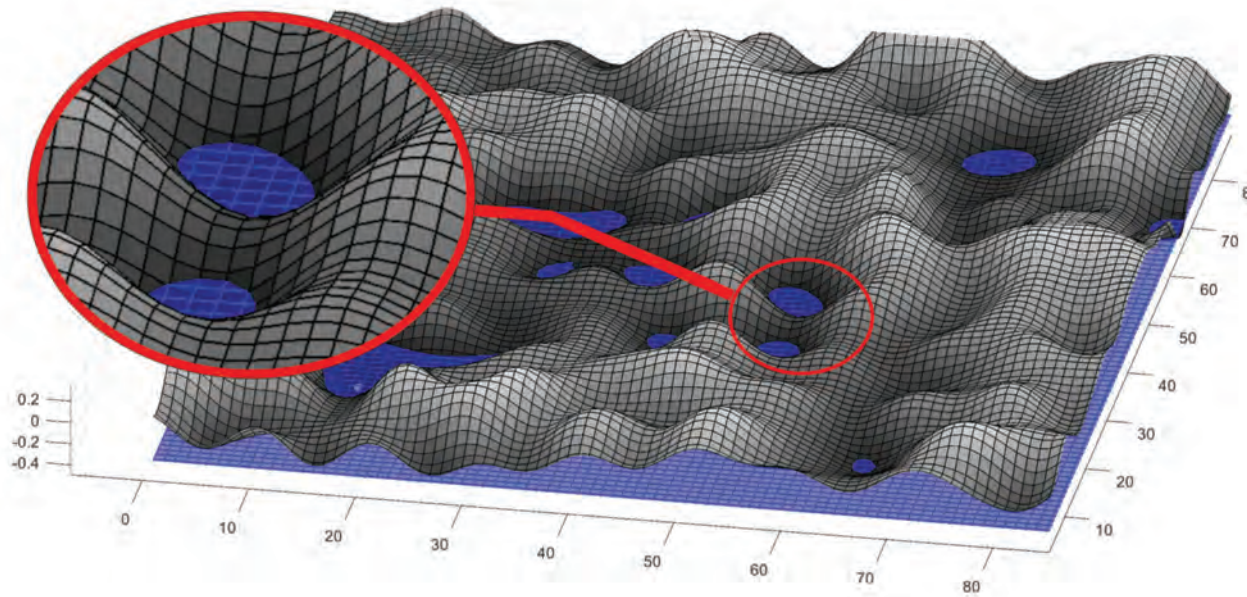
Isichenko, Rev. Mod. Phys., 1992

fractal dimension curves depend on statistical parameters defining random surface

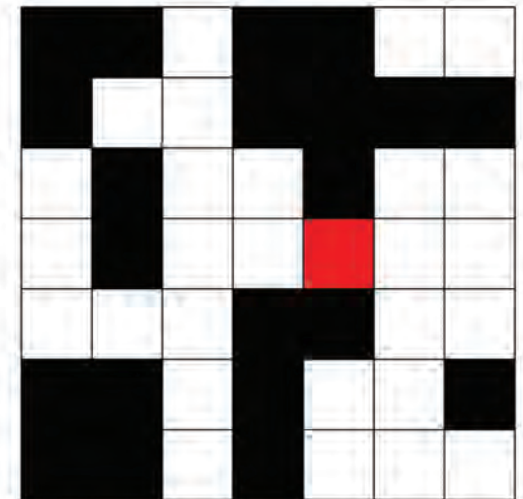


Saddle Points: The Key to Melt Pond Evolution

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

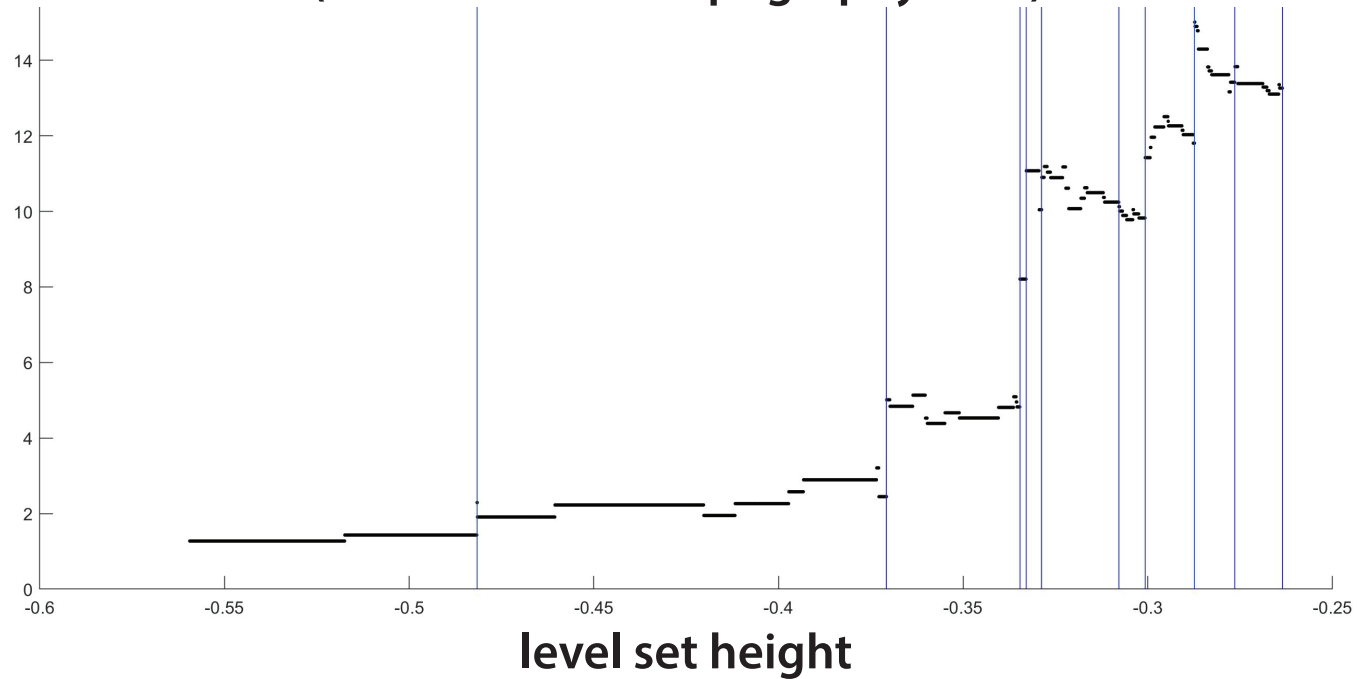


- Ponds connect through saddle points (Morse Theory).
- Red bond bond in percolation theory ~ saddle point.



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

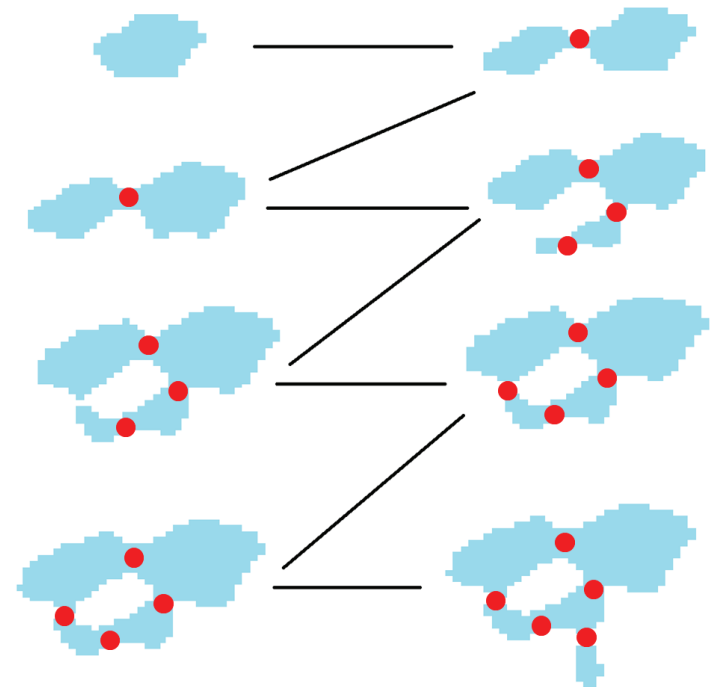
$$\frac{P^2}{4\pi A}$$



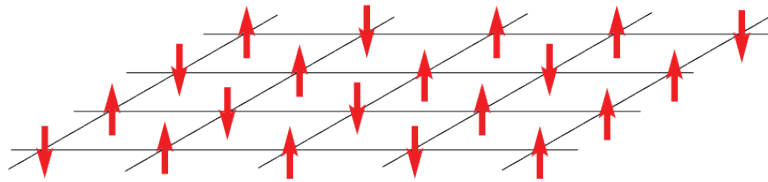
In the graph, we follow a single pond's growth.
The vertical lines denote when the pond goes
through a saddle point.

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



H

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

nearest neighbor Ising Hamiltonian

ferromagnetic interaction $J \geq 0$

magnetization

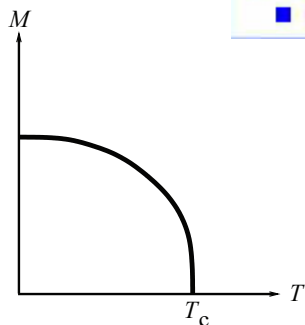
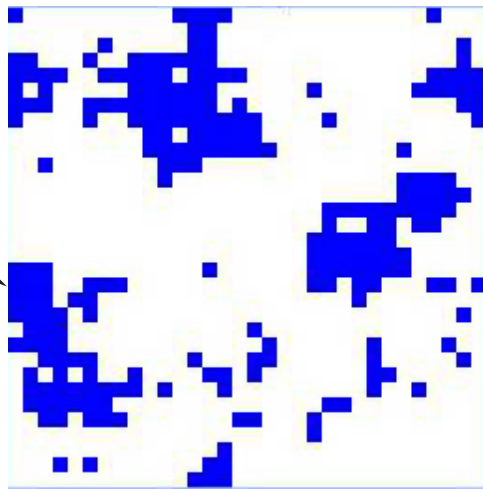
$$M(T, H) = \lim_{N \rightarrow \infty} \frac{1}{N} \left\langle \sum_j s_j \right\rangle$$

homogenized parameter
like effective conductivity

Stieltjes integral representation for M

Baker, PRL 1968

**islands or
ponds of
like spins**



Curie point
critical temperature

Ising model for ferromagnets \longrightarrow Ising model for melt ponds

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

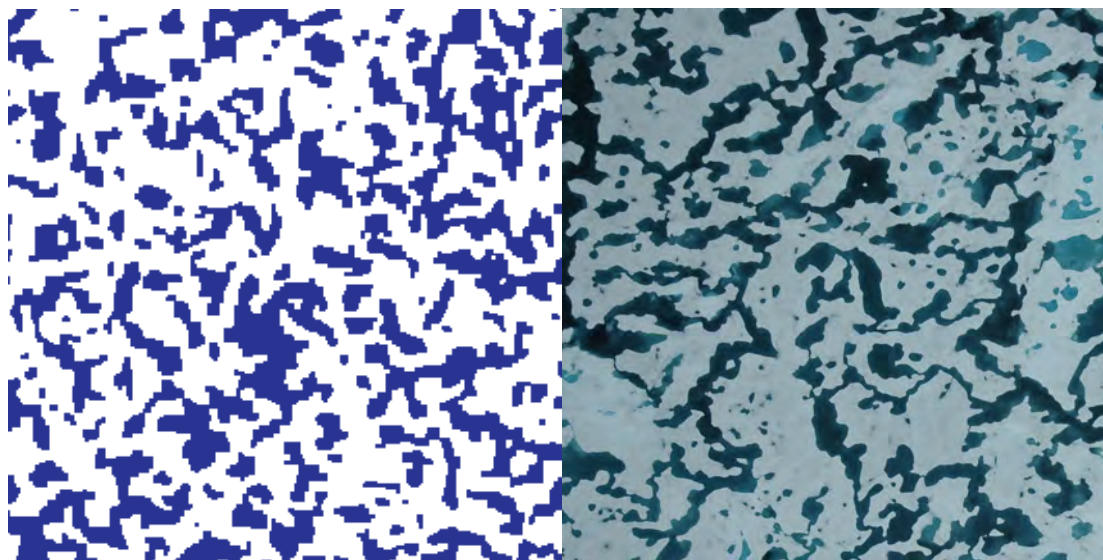
$$\mathcal{H} = - \sum_i^N H_i s_i - J \sum_{\langle i,j \rangle}^N s_i s_j \quad s_i = \begin{cases} \uparrow & +1 \text{ water (spin up)} \\ \downarrow & -1 \text{ ice (spin down)} \end{cases}$$

random magnetic field
represents snow topography

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

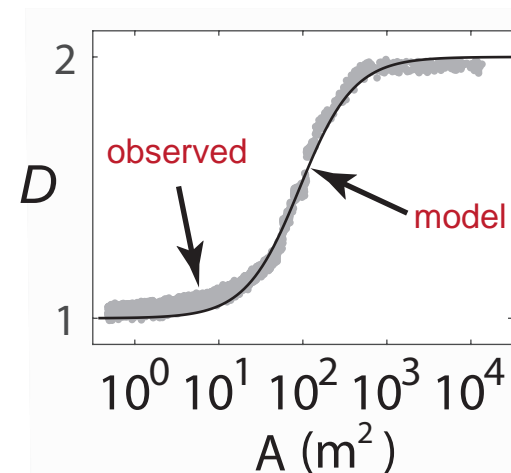
Starting with random initial configurations, as Hamiltonian energy is minimized by Glauber spin flip dynamics, system “flows” toward metastable equilibria.

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



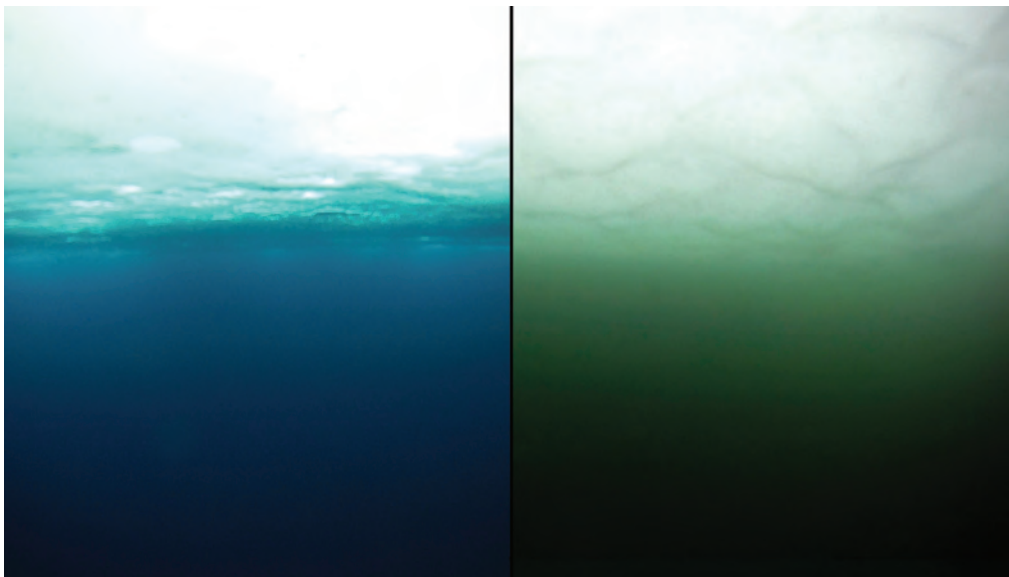
2011 massive under-ice **algal bloom**

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:

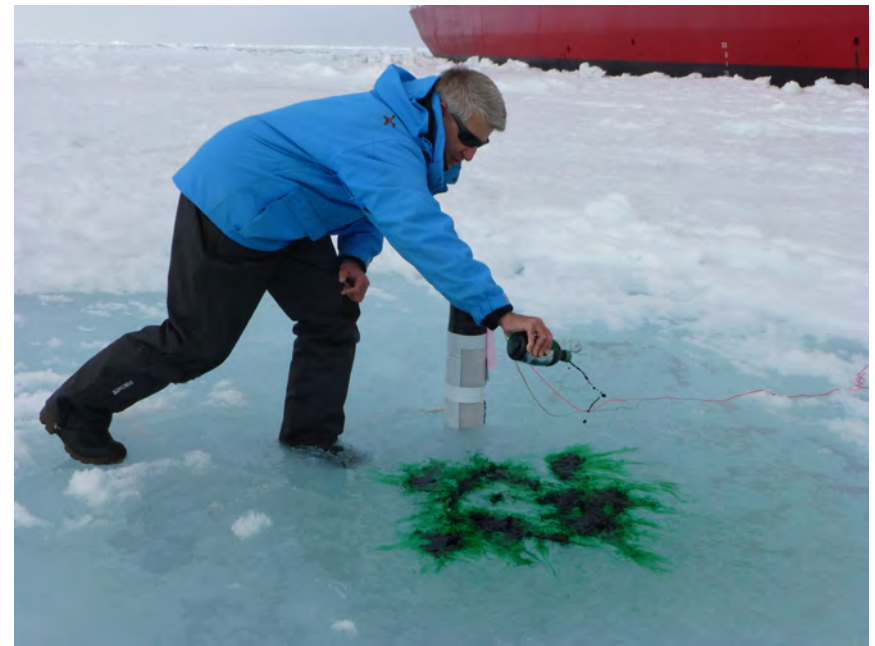
How can ponds form on top of sea ice that is highly permeable?

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.

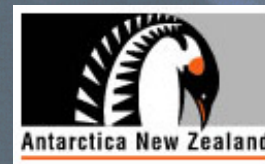
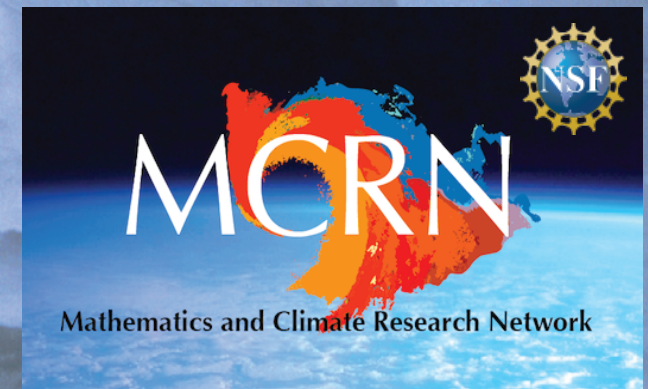
THANK YOU

Office of Naval Research

Applied and Computational Analysis Program
Arctic and Global Prediction Program

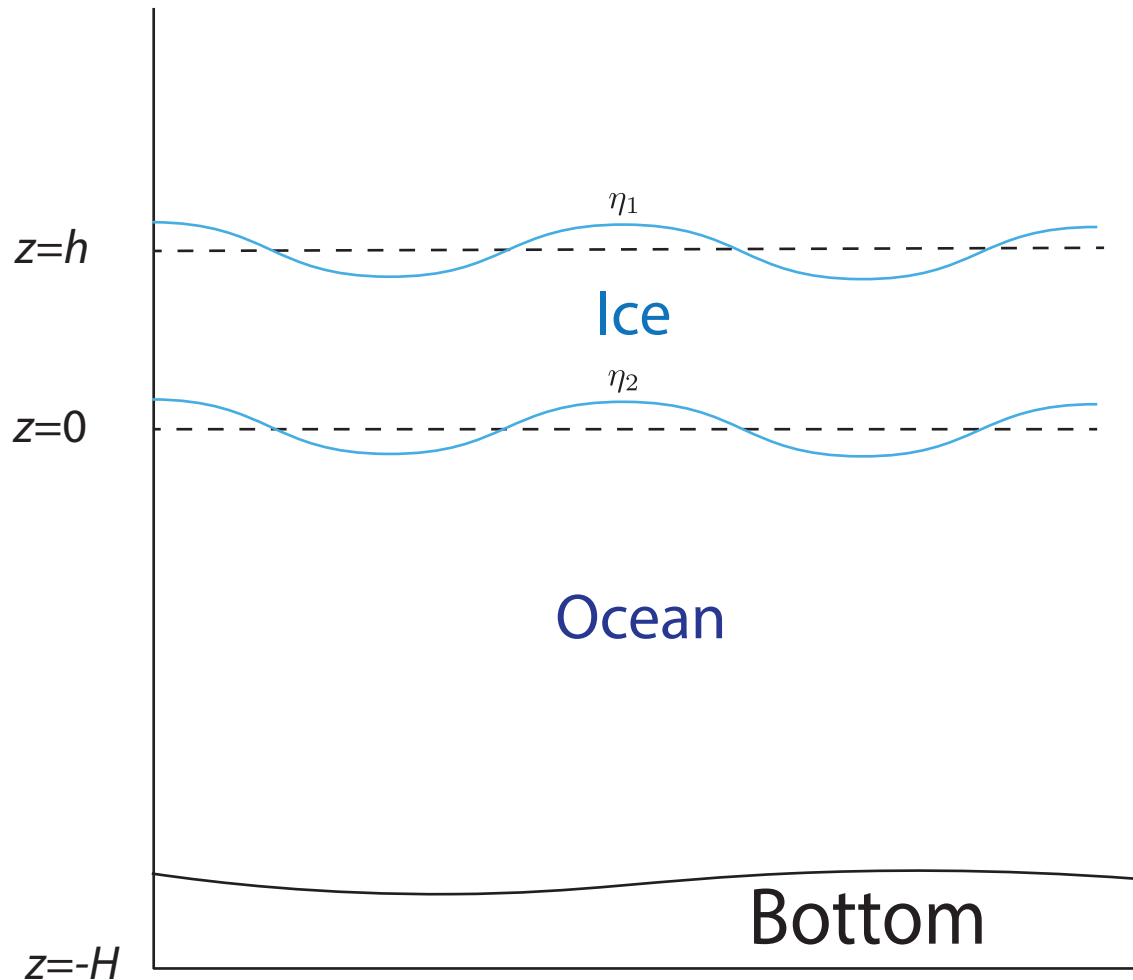
National Science Foundation

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 ν

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 ω angular frequency U velocity field
 ν viscosity λ Poisson ratio ρ 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

$$\epsilon = \left(1 - \frac{1}{s} \Gamma \chi_1\right)^{-1} \epsilon^0 \quad \rightarrow \quad \frac{v^*}{v_2} = \left(1 - \|\epsilon^0\|^{-2} F(s)\right)$$

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

$$V_1 = 10^7 + i 4875 \quad \text{pancake ice}$$

$$V_2 = 5 + i 0.0975 \quad \text{slush / frazil}$$

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



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

\mathbf{v} is the advective velocity field.

F_{drag} is proportional to relative velocity.

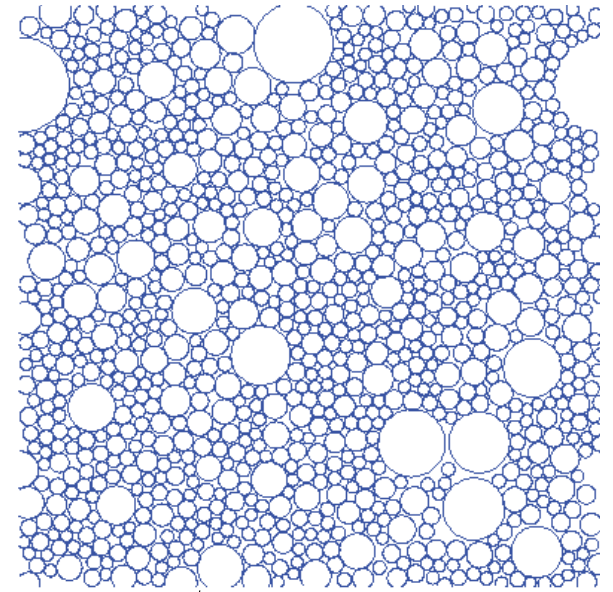
Ice Pack Characteristics

ϕ = sea ice concentration (floe area fraction)

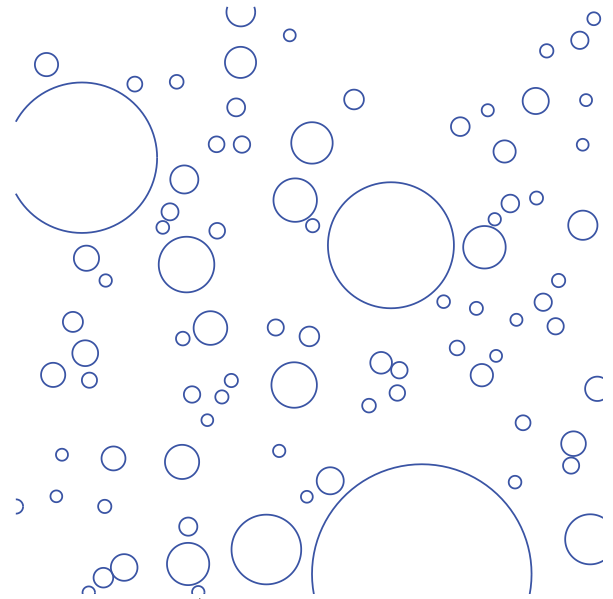
Power Law Size Distribution: $N(D) \sim D^{-k}$

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

k = floe diameter exponent



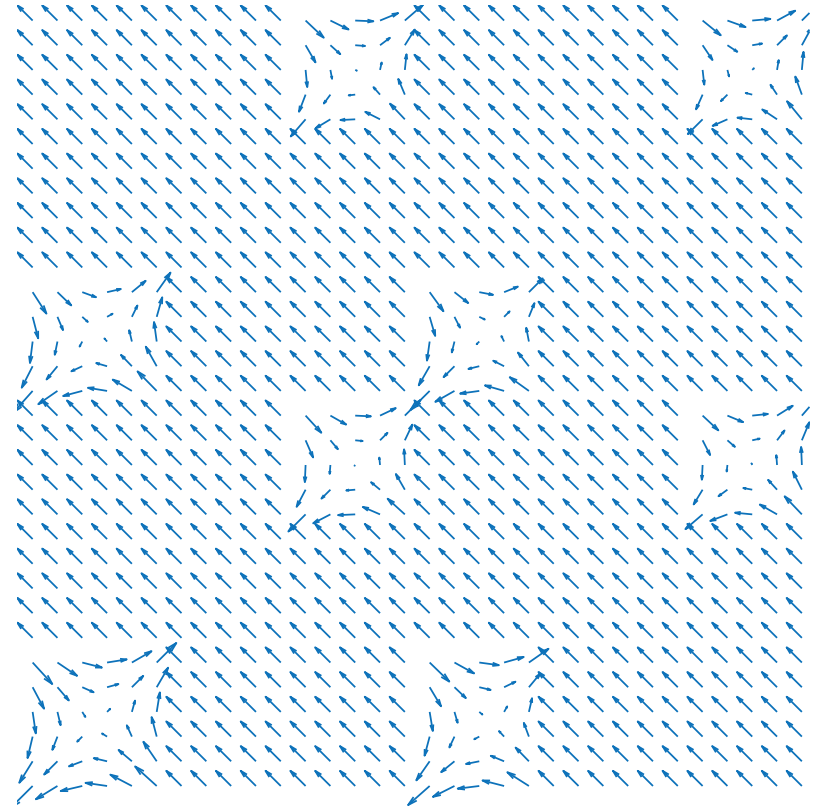
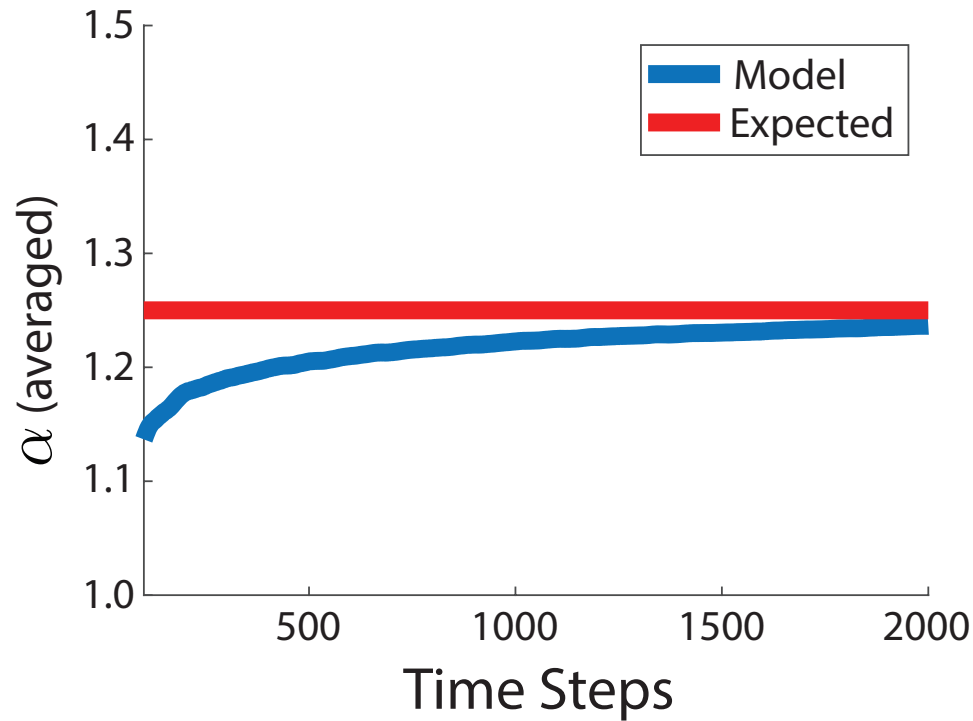
$k = 2.9, \phi = 0.8$



$k = 1.7, \phi = 0.1$

Model Results

Sparse Packing, Shear Dominated Drift



Expected $\alpha = 5/4$

$k = 2.9$ Concentration = 0.3