### On Thinning Ice: Modeling Sea Ice in a Warming Climate

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Worby

## ANTARCTICA

### southern cryosphere

Weddell Sea

East Antarctic Ice Sheet

West Antarctic Ice Sheet

**Ross Sea** 

sea ice

## 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

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

### Arctic sea ice extent

## **September 15, 2020**



# Predicting what may come next requires lots of math modeling.



National Snow and Ice Data Center (NSIDC)

# Sea Ice is a Multiscale Composite Material *microscale*

#### brine inclusions



H. Eicken

Golden et al. GRL 2007

Weeks & Assur 1969

#### millimeters

polycrystals



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

#### centimeters

brine channels



D. Cole

K. Golden

# mesoscale

macroscale

Arctic melt ponds



Antarctic pressure ridges





sea ice floes

sea ice pack





K. Golden

J. Weller

kilometers

NASA

meters

# **HOMOGENIZATION for Composite Materials**



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

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

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

# What is this talk about?

Using methods of **homogenization and statistical physics** to model sea ice effective behavior and advance representation of sea ice in climate models, process studies, ...



A tour of key sea ice processes on micro, meso, and macro scales.

# What is our research about?

Using methods of **homogenization and statistical physics** to model sea ice effective behavior and advance representation of sea ice in climate models, process studies, ...



# What is our research about?



Modeling sea ice drives advances in many areas of science and engineering.

# microscale

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



#### $T = -15 \,^{\circ}\text{C}, \ \phi = 0.033$ $T = -6 \,^{\circ}\text{C}, \ \phi = 0.075$ $T = -3 \,^{\circ}\text{C}, \ \phi = 0.143$



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

X-ray tomography for brine in sea ice



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

Golden et al., Geophysical Research Letters, 2007

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

evolution of Arctic melt ponds and sea ice albedo



nutrient flux for algal communities







Antarctic surface flooding and snow-ice formation

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

# fluid permeability of a porous medium



Darcy's Law

for slow viscous flow in a porous medium



how much water gets through the sample per unit time?

**k** = fluid permeability tensor

# HOMOGENIZATION

mathematics for analyzing effective behavior of heterogeneous systems

# **Critical behavior of fluid transport in sea ice**



critical brine volume fraction  $\phi_c \approx 5\%$   $\checkmark$   $T_c \approx -5^{\circ}C, S \approx 5$  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**  $p_c = 1/2$  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 is radar absorbing

#### Thermal evolution of permeability and microstructure in sea ice

Golden, Eicken, Heaton<sup>\*</sup>, Miner, Pringle, Zhu, Geophysical Research Letters 2007



from critical path analysis in hopping conduction

critical

exponent

hierarchical model rock physics network model rigorous bounds

X-ray tomography for

#### confirms rule of fives

Pringle, Miner, Eicken, Golden

theories agree closely with field data

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

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



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

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



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

#### Thermal evolution of the fractal geometry of the brine microstructure in sea ice

N. Ward, D. Hallman, H. Eicken, M. Oggier and K. M. Golden, 2022







# **Arctic and Antarctic field experiments**

develop electromagnetic methods of monitoring fluid transport and microstructural transitions

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

2007 Antarctic SIPEX	
2010 Antarctic McMu	urdo Sound
2011 Arctic Barro	w AK
2012 Arctic Barro	w AK
2012 Antarctic SIPEX	
2013 Arctic Barro	w AK
2014 Arctic Chuke	chi Sea



# Notices Anterior Mathematical Society

#### 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** 

#### electrical measurements



Section 12

#### Wenner array



#### vertical conductivity

Zhu, Golden, Gully, Sampson *Physica B* 2010 Sampson, Golden, Gully, Worby *Deep Sea Research* 2011

# cross borehole tomography



Ingham, Jones, Buchanan Victoria University, Wellington, NZ

# Measuring sea ice thickness











# **Remote sensing of sea ice**



# sea ice thickness ice concentration

### **INVERSE PROBLEM**

Recover sea ice properties from electromagnetic (EM) data

**8**\*

effective complex permittivity (dielectric constant, conductivity)



brine volume fraction brine inclusion connectivity Effective complex permittivity of a two phase composite in the quasistatic (long wavelength) limit



the components

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

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)



Golden and Papanicolaou, Comm. Math. Phys. 1983

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

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



#### forward bounds



Golden 1995, 1997

#### \_ \_

**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

#### inverse bounds



#### SEA ICE



young healthy trabecular bone



**HUMAN BONE** 

old osteoporotic trabecular bone





#### spectral characterization of porous microstructures in human 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 computations for sea ice floe configurations



UNIVERSAL Wigner-Dyson distribution

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

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

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

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



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


electronic transport in semiconductors

metal / insulator transition localization Anderson 1958 Mott 1949 Shklovshii et al 1993 Evangelou 1992

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

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

we find percolation-driven

# Anderson transition for classical transport in composites

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



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



## **Classical transport in quasiperiodic media**

Golden, Goldstein, and Lebowitz Phys. Rev. Lett. 1985 J. Stat. Phys. 1990

line of slope k through an infinite checkerboard effective conductivity  $\sigma^*(k)$ effective resistivity  $1/\sigma^*(k) = 1 - G(k)$ 

$$G(k) = \begin{cases} 0, & k \text{ irrational} \\ 1/pq, & k = p/q \text{ rational} \end{cases}$$

# continuous at *k* irrational discontinuous at *k* rational



## Order to disorder in quasiperiodic composites

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



we bring the framework of solid state physics of electronic transport and band gaps in semiconductors to classical transport in periodic and quasiperiodic composites

photonic crystals and quasicrystals

# Homogenization for polycrystalline materials



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



Bounds on the complex permittivity of polycrystalline materials by analytic continuation

> Adam Gully, Joyce Lin, Elena Cherkaev, Ken Golden

 Stieltjes integral representation for effective complex permittivity

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

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





Proc. Roy. Soc. A 8 Feb 2015

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

# **PROCEEDINGS A**



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

A method to distinguish between different types of sea ice using remote sensing techniques A computer model to determine how a human should walk so as to expend the least energy



## higher threshold for fluid flow in granular sea ice

granular

# microscale details impact "mesoscale" processes

**5%** 

columnar

nutrient fluxes for microbes melt pond drainage snow-ice formation

10%

Golden, Sampson, Gully, Lubbers, Tison 2022

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

# mesoscale

# wave propagation in the marginal ice zone (MIZ)



#### Sampson, Murphy, Cherkaev, Golden 2022



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

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

#### **Analytic Continuation Method**

Bergman (78) - Milton (79) integral representation for  $\epsilon^*$ Golden and Papanicolaou (83) Milton, *Theory of Composites* (02)



homogenized parameter depends on sea ice concentration and ice floe geometry

like EM waves



### advection enhanced diffusion

### effective diffusivity

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

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

$$\frac{\partial T}{\partial t} + \vec{u} \cdot \vec{\nabla} T = \kappa_0 \Delta T$$
$$\vec{\nabla} \cdot \vec{u} = 0$$
$$homogenize$$
$$\frac{\partial \overline{T}}{\partial t} = \kappa^* \Delta \overline{T}$$

## $\kappa^*$ 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





-0.2

-0.4

-0.6

-0.8

0.4



# tracers flowing through inverted sea ice blocks







## **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
- $\Gamma:=abla(-\Delta)^{-1}
  abla\cdot$  ,  $\Delta$  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

rigorous framework for numerical computations of spectral measures and effective diffusivity for model flows

new integral representations, theory of moment calculations

separation of material properties and flow field

#### Rigorous bounds on convection enhanced thermal conductivity of sea ice

Kraitzman, Hardenbrook, Dinh, Murphy, Zhu, Cherkaev, Golden 2022



cat's eye flow model for brine convection cells

similar bounds for shear flows



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

## 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?

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

*Physical Review Research* (invited, under review)

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

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

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





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





saddles

"red squares"

#### Main results

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



Euler characteristic reaches minimum at percolation threshold.

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



#### nearest neighbor Ising Hamiltonian

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

#### effective magnetization



#### Ising model for ferromagnets —> Ising model for melt ponds

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

 $\mathcal{H} = -\sum_{i}^{N} H_{i} s_{i} - J \sum_{\langle i,j \rangle}^{N} s_{i} s_{j} \qquad s_{i} = \begin{cases} \bigstar & +1 & \text{water (spin up)} \\ \checkmark & -1 & \text{ice (spin down)} \end{cases}$ random magnetic field represents snow topography magnetization M pond area fraction  $F = \frac{(M+1)}{2}$  only nearest neighbor patches interact

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

**Order from Disorder** 

#### Ising model for ferromagnets —> Ising model for melt ponds

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

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

random magnetic field represents snow topography

magnetization M

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

only nearest neighbor patches interact

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



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

#### **Order from Disorder**



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

WINDOWS



no bloom bloom massive under-ice algal bloom

Arrigo et al., Science 2012

# 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

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

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

(2015 AMS MRC)

#### SEA ICE ALGAE



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

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



and data?

Reimer JR, Adler FR, Golden KM, Narayan A (In prep)

#### Algal bloom model\*



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

#### Algal bloom model



- poor agreement with data
- poor agreement between models

Steinacher, M., et al. (2010). Biogeosciences, 7(3), 979-1005

#### HETEROGENEITY





Meiners, K.M., et al. (2017). Geophysical Research Letters, 44(14), 7382-7390

#### HETEROGENEITY IN INITIAL CONDITIONS

At each location within a larger region, we could consider

$$\frac{dN}{dt} = \alpha - BNP - \eta N$$
$$\frac{dP}{dt} = \gamma BNP - \delta P$$
$$N(0) = N_0, \qquad P(0) = P_0$$



#### HOW DO WE ANALYZE THIS MODEL?

Monte Carlo simulations?



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

# Uncertainty quantification and ecological dynamics in a model of a sea ice algae bloom, in prep. 2022

Jody Reimer, Fred Adler, Ken Golden, and Akil Narayan

#### POLYNOMIAL CHAOS EXPANSIONS

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

where

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

Xiu, D. (2010). Numerical methods for stochastic computations. Princeton university press.

#### ECOLOGICAL INSIGHTS



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

# macroscale

# Anomalous diffusion in sea ice dynamics

Ice floe diffusion in winds and currents

observations from GPS data:

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



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

#### modeling:

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

Delaney Mosier, Jennifer Hutchings, Jennifer Lukovich, Marta D'Elia, George Karniadakis, Ken Golden 2022 learning fractional PDE governing diffusion from data
## Floe Scale Model of Anomalous Diffusion in Sea Ice Dynamics

Huy Dinh, Ben Murphy, Elena Cherkaev, Court Strong, Ken Golden 2022

$$\left< |\mathbf{x}(t) - \mathbf{x}(0) - \left< \mathbf{x}(t) - \mathbf{x}(0) \right> |^2 \right> \sim t^{\alpha} \qquad \alpha = \text{Hurst exponent}$$

diffusive  $\alpha = 1$ 

sub-diffusive  $\alpha < 1$ 

super-diffusive  $\alpha > 1$ 

### **Model Approximations**

Power Law Size Distribution:  $N(D) \sim D^{-k}$ D. A. Rothrock and A. S. Thorndike Journal of Geophysical Research 1984

Floe-Floe Interactions: Linear Elastic Collisions Advective Forcing: Passive, Linear Drag Law







# Marginal Ice Zone

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



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

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

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

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



Arctic Marginal Ice Zone

crossection of the cerebral cortex of a rodent brain

### analysis of different MIZ WIDTH definitions

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

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

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

**Arctic MIZ** 



Predict MIZ width and location with basin-scale phase change model. dynamic transitional region - mushy layer - separating two "pure" phases seasonal and long term trends

> C. Strong, E. Cherkaev, and K. M. Golden, Annual cycle of Arctic marginal ice zone location and width explained by phase change front model, 2022

# MIZ as a moving phase transition region

$$oc \frac{\partial T}{\partial t} = \nabla \cdot (k \nabla T) + S$$
$$S = [\rho(c_l - c_s)T + \rho L] \frac{\partial \psi}{\partial t}$$
$$\psi = 1 - \left(\frac{T - T_s}{T_l - T_s}\right)^{\alpha}$$
$$k_x = \left(\frac{\psi}{k_s} + \frac{1 - \psi}{k_l}\right)^{-1}$$
$$k_z = \psi k_s + (1 - \psi)k_l$$

homogenization

- $\rho$  effective density T temperature c specific heat L latent heat of fusion
- S models nonlinear phase change  $\psi$  sea ice concentration k effective diffusivity l liquid, s solid

#### Classical small-scale application



NaCl-H<sub>2</sub>O in lab (Peppin et al., 2007;, J. Fluid Mech.)

#### Macroscale application



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

## Model captures basic physics of MIZ dynamics



- Eigenmodes of temperature solution skillfully capture seasonal cycle of MIZ location and width.
- Eigenmode explaining MIZ width captures heat flux convergence into the MIZ layer from atmosphere above and oceanic mixed layer below.
- Model could ultimately be used to explain long term trends toward a wider and more poleward MIZ. Develop more sophisticated homogenization calculations; explore forcing scenarios and how to "drive" MIZ dynamics

# Learning the velocity field in an advection diffusion model for sea ice concentration

Eric Brown, Delaney Mosier, Bao Wang, Ken Golden, 2022

Goal: Develop PDE model to describe evolution of sea ice concentration field.

# advection diffusion model for sea ice concentration:

$$\frac{\partial \psi}{\partial t} = -\mathbf{v} \cdot \nabla \psi + k \Delta \psi$$

1.0

0.8

0.6

0.4

0.2

0.0

0.2

0.4

0.6

initital test concentation

Use two-layer neural network to infer advective fields based on satellite imagery





# discretized satellite concentration data

Figure 1. Arctic sea ice concentration in early August 2012.





0.6

0.8

#### 2.5% absolute error in preliminary study



# Filling the polar data gap with partial differential equations

### hole in satellite coverage of sea ice concentration field

previously assumed ice covered

Gap radius: 611 km 06 January 1985

Gap radius: 311 km 30 August 2007

 $\Delta \psi = 0$ 



### fill = harmonic function with learned stochastic term

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

# 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 theories of composites and inverse problems in science and engineering.
- 3. 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.
- 4. Inverse problems of many types arise naturally in studying sea ice and the impact of climate change in Earth's polar regions.
- 5. Field experiments are essential to developing relevant mathematics.
- 6. Our research is helping to improve projections of climate change, the fate of Earth's sea ice packs, and the ecosystems they support.

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

Senior Personnel: Ken Golden, Distinguished Professor of Mathematics Elena Cherkaev, Professor of Mathematics Court Strong, Associate Professor of Atmospheric Sciences Ben Murphy, Adjunct Assistant Professor of Mathematics

Postdoctoral Researchers: Noa Kraitzman (now at ANU), Jody Reimer

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

Christian Sampson (now at UNC Chapel Hill with Chris Jones) Huy Dinh (now a sea ice MURI Postdoc at NYU/Courant) Rebecca Hardenbrook David Morison (Physics Department) Ryleigh Moore Delaney Mosier Daniel Hallman

Undergraduate Students: Kenzie McLean, Jacqueline Cinella Rich,

Dane Gollero, Samir Suthar, Anna Hyde, Kitsel Lusted, Ruby Bowers, Kimball Johnston, Jerry Zhang, Nash Ward, David Gluckman

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

Sea Ice Ecology GroupPostdoc Jody Reimer, Grad Student Julie Sherman,<br/>Undergraduates Kayla Stewart, Nicole Forrester



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Australian Government

Department of the Environment and Water Resources Australian Antarctic Division











Buchanan Bay, Antarctica Mertz Glacier Polynya Experiment July 1999

# Modeling Sea Ice



Kenneth M. Golden, Luke G. Bennetts, Elena Cherkaev, Ian Eisenman, Daniel Feltham, Christopher Horvat, Elizabeth Hunke, Christopher Jones, Donald K. Perovich, Pedro Ponte-Castañeda, Courtenay Strong, Deborah Sulsky, and Andrew J. Wells

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For permission to reprint this article, please contact: reprint-permission@ams.org. Thursday, July 23, 1998

# **Fire endangers** Hobart's ice ship

#### By DAVID CARRIGG

AN engine-room fire has left the Hobart-based Antarctic research ship Aurora Australis without power in dangerous sea ice off the Antarctic coast.

None of the 79 people on board was injured in the blaze, which broke out early yesterday morning while the ship was in deep water 185km off the coast. The extent of the damage is

not known. Australian Antarctic Division director Rex Moncur said the fire was extinguished by flooding the engine room with an

inert gas. The gas had to be cleared before crew wearing breathing apparatus could enter and assess the situation.

He said it could be some time before the extent of damage was known The 25 crew and 54 expedi-

tioners, mostly from Hobart, would wear thermal clothing and stay below decks to keep warm.

"There is always a risk of becoming ice-bound in these waters at this time of the year rut at this stage we don't expect to launch a rescue mission from Hobart," Mr Moncur said.

The ship was in regular radio contact with the Antarctic Div-



A file photo of the Aurora Australis in Antarctica. ision for about \$11 million year.

P&0

considered.

mission.

to the bottom.

The vessel left Hobart last

break up the sea ice and cause heavy, salt-laden water to sink

ision's Hobart office. He expected the expeditioners and crew to abandon the pioneering winter voyage and return the ship to Hobart for repairs in about a week.

The Antarctic Division, which hires the ship from P&O Australia, would not be hiring another vessel for the expedition.

"It's a pretty specialist vessel so you couldn't get the sort of research capability that this ship has got readily available." Mr Moncur said.

"We hope the next voyage can still proceed on schedule, which is early September."

The Aurora Australis is owned by P&O Australia and The ship was nearing the charted by the Antarctic Divpolynya when the fire broke out.

Australia Hobart Macquarie Island in Australia managing director Richard Hein said yes-Casev terday the company was assess-Antarctica ing the situation and a number of rescue options were being Scale It was too early to say whether P&O would be liable for the cost of the aborted

Oceanographers believe a closer study of the phenomenon will lead to a better understanding of climate change.

Wednesday for a seven-week voyage mainly to study a polyn-ya, an area where savage winds CSIRO Marine Research oceanographer Steve Rintoul said the dense bottom water, created only in a few places in Antarctica and to a lesser extent in the North Atlantic, was critical to the chemistry and biology of the world's oceans.

#### THE ADVERTISER (Adelaide) Thurs 23 July 1998

### Fire strands Antarctic ship in sea ice

AN engine room fire has Australian Anteretic Div- arctic continent and return disabled the icebreaker Aurora Australis in sea ico, deep in Antarotic waters. Incre were no injuries and

the ship was not in danger after Tuesday night's fire,

Moncur said. But Mr. Moncur said he expected it would have to abandon its

islon director Mr Rex to Hobart for repairs.

Page 14

The cause of the fire was not known but the engines would have to abandon its have been turned off, with pioneering mid-winter voy- the ship 100 neutron miles age to the edge of the Ant- from the Antarctic coast.

#### THE CANBERRA TIMES Thursday 23 July 1998 Page 4

#### Antarctic voyage stopped by fire

HOBART: An engine room fire has disabled the Austra. lian icebreaker Aurora Australis in sea ice, deep in Antarctic waters.

Australian Antarctic Division director Rex Moncur said there were no injuries and the ship was not in danger after Tuesday night's fire.

But Mr Moncur said he expected Aurora Australis would have to abandon its pioneering mid-winter voyage to the edge of the Antarctic continent to return to Hobart for repairs. The fire had been extin-

guished and the engines were turned off. leaving the ship in sea ice about 100 nautical miles from the Antarctic coast, he said. The weather was good. Crew had to wear breathing

apparatus to enter the engine room and it was likely to be 24 hours before the damage could be fully accessed.

The Aurora, with 54 expeditioners and 25 crew, left Hobart last Wednesday for a seven-week voyage which was to have focused on a polynya, an area where savage winds break up the sea ice and cause beavy, sait-laden water to sink to the bottom.

Mr Moncur said, the cause of the fire was not yet known.



#### 2:45 am July 22, 1998

``Please don't be alarmed but we have an uncontrolled fire in the engine room ...."

about 10 minutes later ...

``Please don't be alarmed but we're lowering the lifeboats ...."



# **Classical transport in quasiperiodic media**

Golden, Goldstein, and Lebowitz Phys. Rev. Lett. 1985 J. Stat. Phys. 1990

line of slope k through an infinite checkerboard effective conductivity  $\sigma^*(k)$ effective resistivity  $1/\sigma^*(k) = 1 - G(k)$ 

$$G(k) = \begin{cases} 0, & k \text{ irrational} \\ 1/pq, & k = p/q \text{ rational} \end{cases}$$

# continuous at *k* irrational discontinuous at *k* rational



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### Special Issue on the Mathematics of Planet Earth

Read about the application of mathematics and computational science to issues concerning invasive populations, Arctic sea ice, insect flight, and more in this Planet Earth **special issue**!



**Figure 3.** Comparison of real Arctic melt ponds with metastable equilibria in our melt pond Ising model. **3a.** Ising model simulation. **3b.** Real melt pond photo. Figure 3a courtesy of Yiping Ma, 3b courtesy of Donald Perovich.

Vast labyrinthine ponds on the surface of melting Arctic sea ice are key players in the polar climate system and upper ocean ecology. Researchers have adapted the Ising model, which was originally developed to understand magnetic materials, to study the geometry of meltwater's distribution over the sea ice surface. In an article on page 5, Kenneth Golden, Yiping Ma, Courtenay Strong, and Ivan Sudakov explore model predictions.

# **Controlling Invasive Populations in Rivers**

By Yu Jin and Suzanne Lenhart

 $F_{
m ly}$  over time and space and strongly impact all levels of river biodiversity, from the individual to the ecosystem. Invasive species in rivers-such as bighead and silver carp, as well as quagga and zebra mussels-continue to cause damage. Management of these species may include targeted adjustment of flow rates in rivers, based on recent research that examines the effects of river morphology and water flow on rivers' ecological statuses. While many previous methodologies rely on habitat suitability models or oversimplification of the hydrodynamics, few studies have focused on the integration of ecological dynamics into water flow assessments.

Earlier work yielded a hybrid modeling approach that directly links river hydrology with stream population models [3]. The hybrid model's hydrodynamic component is based on the water depth in a gradually varying river structure. The model derives the steady advective flow from this structure and relates it to flow features like water discharge, depth, velocity, crosssectional area, bottom roughness, bottom slope, and gravitational acceleration. This approach facilitates both theoretical understanding and the generation of quantitative predictions, thus providing a way for scientists to analyze the effects of river fluctuations on population processes.

When a population spreads longitudinally in a one-dimensional (1D) river with spatial heterogeneities in habitat and temporal fluctuations in discharge, the resulting hydrodynamic population model is

$$\begin{split} N_t &= -A_t(x,t) \frac{N}{A(x,t)} + \\ &\frac{1}{A(x,t)} \Big( D(x,t) A(x,t) N_x \Big)_x - \\ &\frac{Q(t)}{A(x,t)} N_x + r N \bigg( 1 - \frac{N}{K} \bigg) \\ N(0,t) &= 0 \qquad \text{on } (0,T), x = 0, \\ N_x(L,t) &= 0 \qquad \text{on } (0,T), x = L, \\ N(x,0) &= N_0(x) \qquad \text{on } (0,L), t = 0 \end{split}$$

(1)

See Invasive Populations on page 4

## Modeling Resource Demands and Constraints for COVID-19 Intervention Strategies

Nonprofit Org U.S. Postage PAID Permit No 360 Bellmawr, NJ By Erin C.S. Acquesta, Walt Beyeler, Pat Finley, Katherine Klise, Monear Makvandi, and Emma Stanislawski

A s the world desperately attempts to control the spread of COVID-19, the need for a model that accounts for realistic trade-offs between time, resources, and corresponding epidemiological implications is apparent. Some early mathematical models of the outbreak compared trade-offs for non-pharmaceutical interventions [3], while others derived the necessary level of test coverage for case-based interventions [4] and demonstrated the value of prioritized testing for close contacts [7].

Isolated analyses provide valuable insights, but real-world intervention strategies are interconnected. Contact tracing is the lynchpin of infection control [6] and forms the basis of prioritized testing. Therefore, quantifying the effectiveness of contact tracing is crucial to understanding the real-life implications of disease control strategies. Case investigation consists of four steps:

- 1. Identify and notify cases
- 2. Interview cases
- 3. Locate and notify contacts
- 4. Monitor contacts.

Most health departments are implementing case investigation, contact identification, and quarantine to disrupt COVID-19 transmission. The timeliness of contact tracing is constrained by the length of the infectious period, the turn-around time for testing and result reporting, and the ability to successfully reach and interview patients and their contacts. The European Centre for Disease Prevention and Control approximates that contact tracers spend one to two hours conducting an interview [2]. Estimates regarding the timelines of other steps are limited to subject matter expert elicitation and can vary based on cases' access to phone service or willingness to participate in interviews.

#### **Bounded Exponential**

correspond to unquarantined and quarantined respectively. Rather than focus on the dynamics that are associated with the state transition diagram in Figure 1, we introduce a formulation for the real-time demands on contact tracers' time as a function of infection prevalence, while also respecting constraints on resources.

When the work that is required to investigate new cases and monitor existing contacts exceeds available resources, a backlog develops. To simulate this backlog, we introduce a new compartment C for tracking the dynamic states of cases:

$$\frac{dC}{dt} = [flow_{in}] - [flow_{out}]$$

Flow into the backlog compartment, represented by  $[flow_{in}]$ , reflects case identification that is associated with the following transitions in the model:

 $\begin{array}{ll} - & \text{The rate of random testing:} \\ q_{rA}(t)A_0(t) \rightarrow A_1(t) \text{ and } q_{rI}(t)I_0(t) \rightarrow I_1(t) \\ - & \text{Testing triggered by contact tracing:} \end{array}$ 

#### **Contact Tracing Demands**

Contact tracers are skilled, culturally competent interviewers who apply their knowledge of disease and risk factors when notifying people who have come into contact with COVID-19-infected individuals. They also continue to monitor the situation after case investigations [1]. The fundamental structure of our model follows traditional susceptible-exposed-infected-recovered (SEIR) compartmental modeling [5]. We add an asymptomatic population A, a hospitalized population H, and disease-related deaths D, as well as corresponding quarantine states. We define the states  $\{S_i, E_i, A_i, I_i, H, R, D\}_{i=0.1}$  for our compartments, such that i=0 and i=1



**Figure 1.** Disease state diagram for the compartmental infectious disease model. Figure courtesy of the authors.

- Testing triggered by contact tracing:  $q_{tA}(t)A_0(t) \rightarrow A_1(t), \quad q_{tI}(t)I_0(t) \rightarrow I_1(t),$ and  $q_{tE}(t)E_1(t) \rightarrow \{A_1(t), I_1(t)\}$ 

– The population that was missed by the non-pharmaceutical interventions that require hospitalization:  $\tau_{_{I\!H}}(t)I_{_0}(t) \rightarrow H(t)$ .

Here,  $q_{**}(t)$  defines the time-dependent rate of random testing,  $q_{t*}(t)$  signifies the time-dependent rate of testing that is triggered by contact tracing, and  $\tau_{\rm IH}$  is the inverse of the expected amount of time for which an infected individual is symptomatic before hospitalization. These terms collectively provide the simulated number of newly-identified positive COVID-19 cases. However, we also need the average number of contacts per case. We thus define function  $\mathcal{K}(\kappa, T_s, \phi_{\kappa})$  that depends on the average number of contacts a day  $(\kappa)$ , the average number of days for which an individual is infectious before going into isolation  $(T_s)$ , and the likelihood that the individual

See COVID-19 Intervention on page 3

SOCIETY for INDUSTRIAL and APPLIED MATHEMATICS 3600 Market Street, 6th Floor Philadelphia, PA 19104-2688 USA

# How do scales interact in the sea ice system?



basin scale grid scale albedo

**Linking Scales** 

km scale melt ponds





Perovich

# **Scales**





Linking



meter scale snow topography

# Learning the Velocity Field (cont.)

#### Method:

1. Parameterize velocity field with a two-layer neural network, N, to obtain:

$$\psi_t = N(x, y, \theta, t) \cdot \nabla \psi + k \Delta \psi$$

- 2. Use FEM to solve and the adjoint method to select optimal parameters
- 3. Repeat this process to train the model and arrive at approximate velocity field
- 4. Predict concentration at future time steps (2.5% absolute error in preliminary study)



## **Stieltjes Integral Representation for Complex Viscoelasticity**

**homogenized**  

$$\begin{cases}
\langle \sigma_{ij} \rangle = C_{ijkl}^* \langle \epsilon_{kl} \rangle \\
\text{local} \quad \nabla \cdot \sigma = 0 \qquad \sigma_{ij} = C_{ijkl} \epsilon_{kl} & \text{Strain Field} \\
C_{ijkl} = (\nu_1 \chi + (1 - \chi)\nu_2)\lambda_s \qquad \epsilon = \frac{1}{2} [\nabla u + (\nabla u)^T] = \nabla^s u \\
\nabla \cdot ((\nu_1 \chi + (1 - \chi)\nu_2)\lambda_s; \epsilon) = 0 \qquad \epsilon = \epsilon_0 + \epsilon_f \text{ where } \epsilon_f = \nabla^s \phi \\
s = \frac{1}{1 - \frac{\nu_1}{\nu_2}} & \text{Elasticity Tensor} \\
c_{ijkl}^* = \nu^* \left( \delta_{ik} \delta_{jl} + \delta_{il} \delta_{jk} - \frac{2}{3} \delta_{ij} \delta_{kl} \right) = \nu^* \lambda_s
\end{cases}$$
**RESOLVENT** 
$$\epsilon = \left( 1 - \frac{1}{s} \Gamma \chi \right)^{-1} \epsilon_0 \qquad \Gamma = \nabla^s (\nabla \cdot \nabla^s)^{-1} \nabla \cdot \epsilon_0 \text{ avg strain} \\
\chi^*$$

$$F(s) = 1 - \frac{v}{v_2} \qquad F(s) = \left\| \epsilon_0 \right\|^{-2} \int_{\Sigma} \frac{d\mu(n)}{s - \lambda}$$