

Climate Change and Mathematics of Sea Ice

Kenneth M. Golden
Department of Mathematics
University of Utah



*Alison Kohout
September 2012*

SEA ICE covers 7 - 10% of earth's ocean surface

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



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



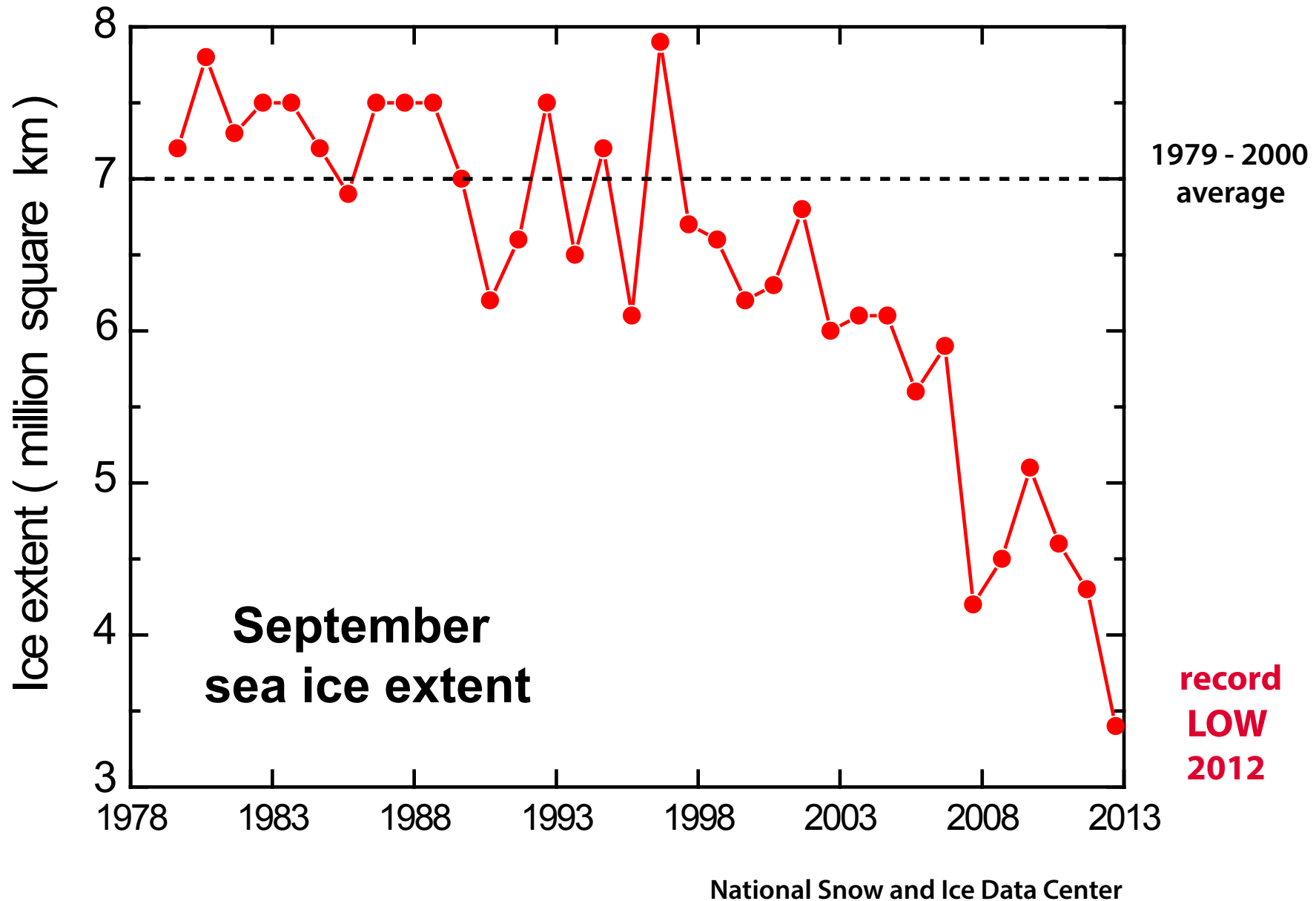
white snow and ice
reflect



dark water and land
absorb

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

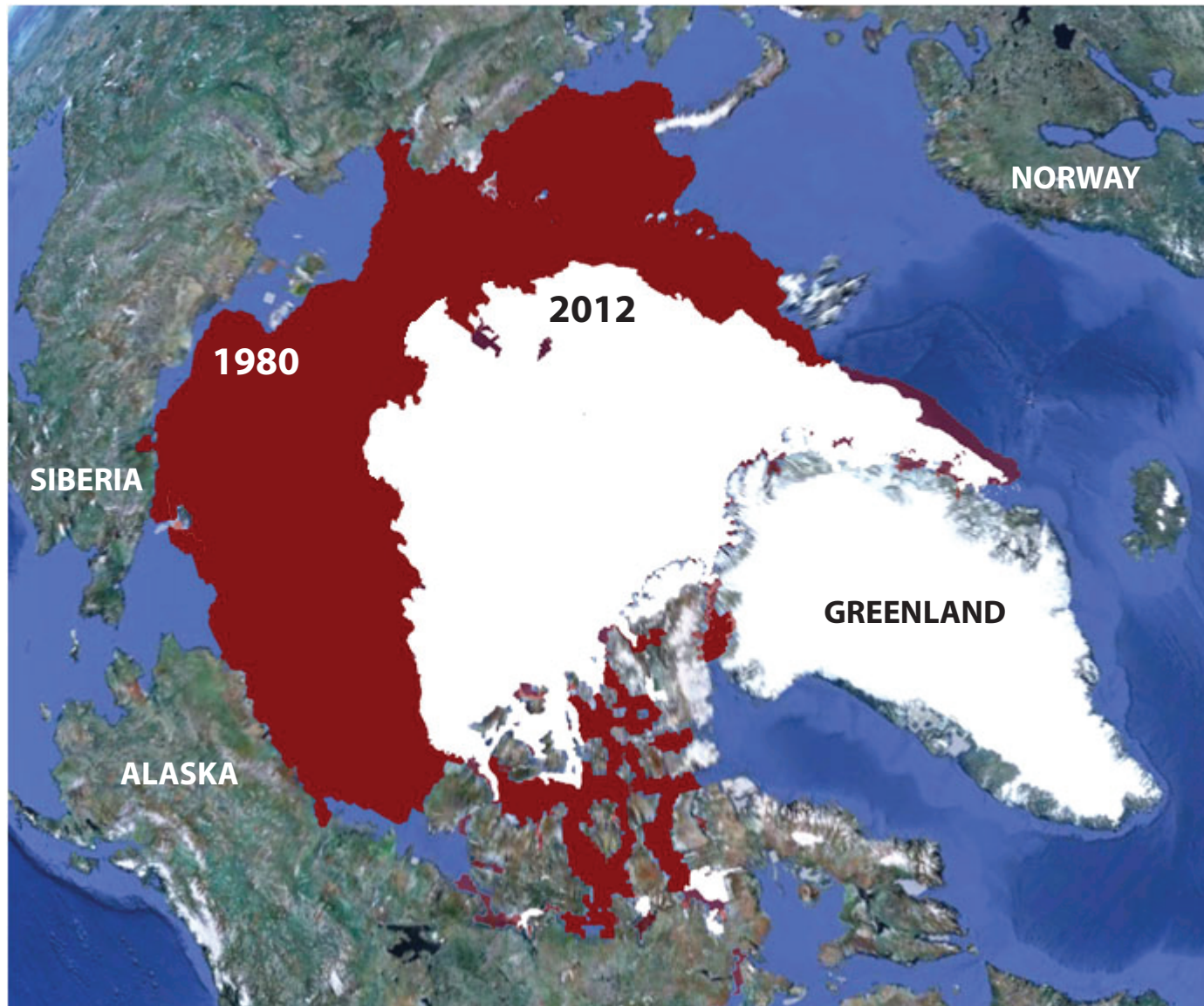
the summer Arctic sea ice pack is melting



Change in Arctic Sea Ice Extent

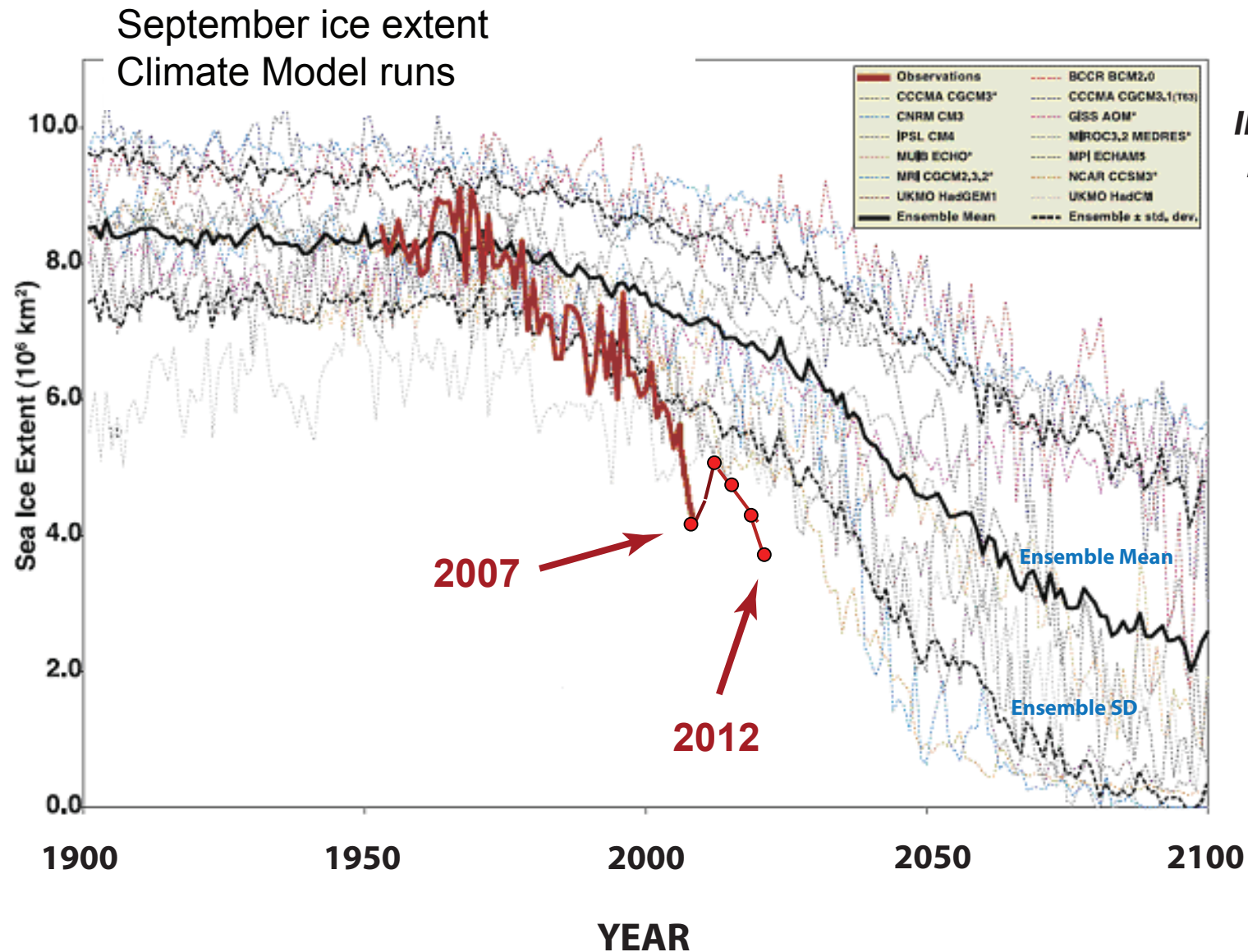
September 1980 -- 7.8 million square kilometers

September 2012 -- 3.4 million square kilometers



Arctic sea ice decline - faster than predicted by climate models

Stroeve et al., GRL, 2007



IPCC AR4
Models

challenge

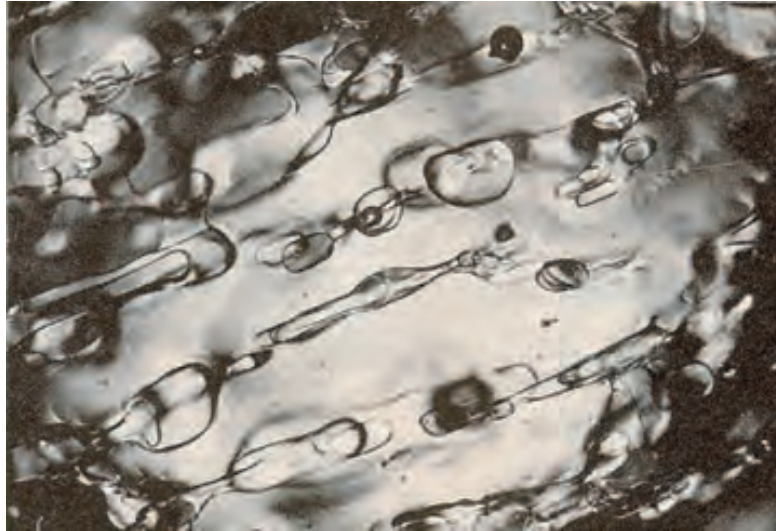
represent sea ice more rigorously in climate models

incorporate key processes

fundamental problem -- linkage of scales

sub-grid scale processes

sea ice is a multiscale composite



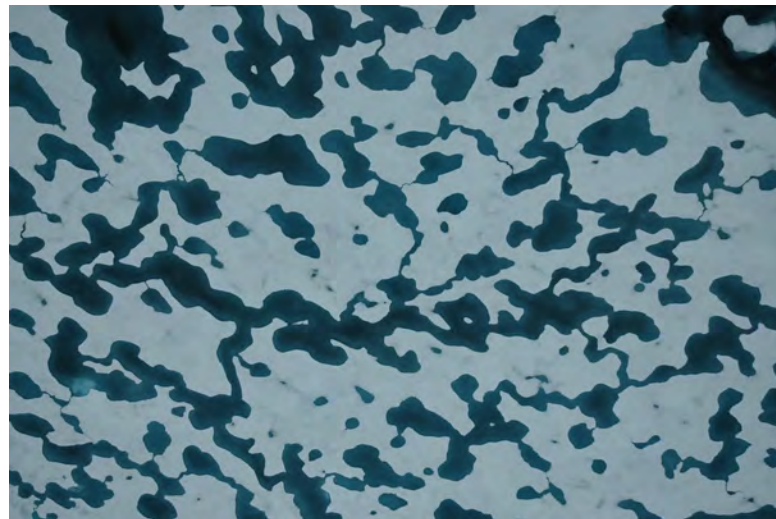
*brine
inclusions*

sub-millimeter



pancakes

centimeters



*melt
ponds*

meters



*ice
floes*

kilometers

What is this talk about?

Using the mathematics of composite materials and statistical physics to study sea ice structures and processes ... to improve projections of climate change.

1. Fluid flow through sea ice - percolation

homogenization for composite materials

2. Electromagnetic monitoring of sea ice

homogenization for larger scale structures

3. Arctic and Antarctic experiments

4. Fractal geometry of Arctic melt ponds

critical behavior

linkage of scales

cross-pollination

Develop rigorous representations of sea ice in climate models.

sea ice microphysics

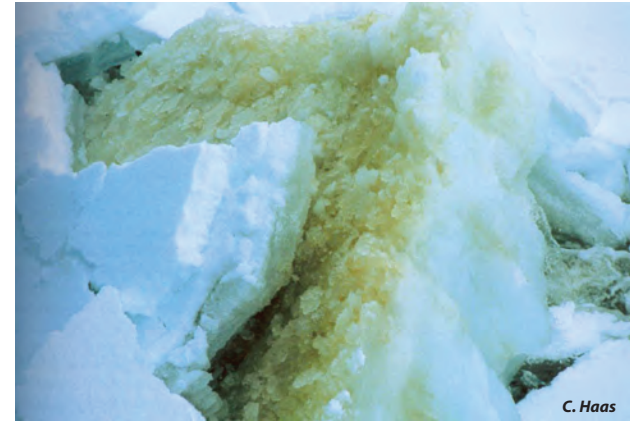
fluid transport

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



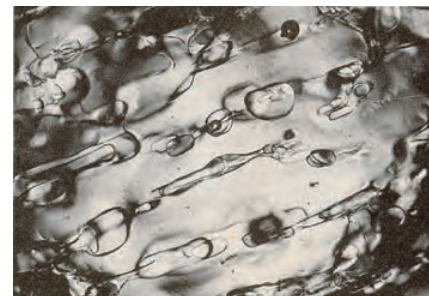
nutrient flux for algal communities



- *drainage of brine and melt water*
- *ocean-ice-air exchanges of heat, CO₂*
- *Antarctic surface flooding and snow-ice formation*
- *evolution of salinity profiles*



linkage of scales



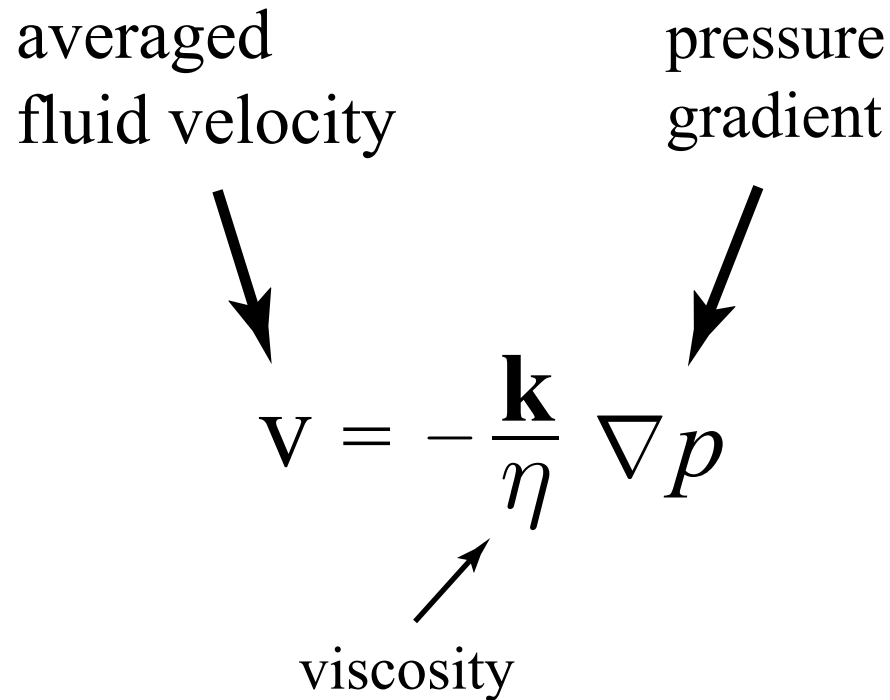
Darcy's Law for slow viscous flow in a porous medium

averaged
fluid velocity

pressure
gradient

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

viscosity

The diagram shows the equation $\mathbf{v} = -\frac{\mathbf{k}}{\eta} \nabla p$ centered on the slide. Three arrows point to specific parts of the equation: one from the text 'averaged fluid velocity' to the vector \mathbf{v} , one from 'pressure gradient' to the gradient term ∇p , and one from 'viscosity' to the denominator η .

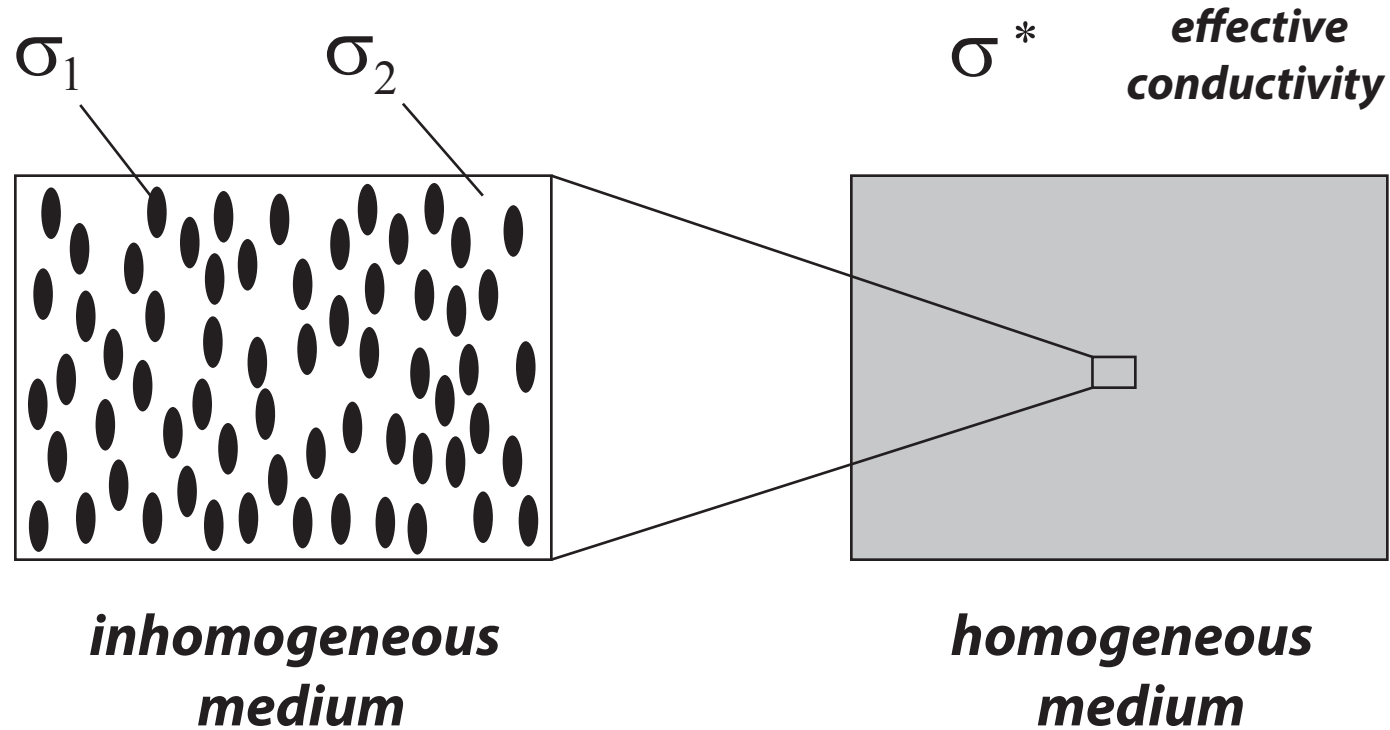
\mathbf{k} = fluid permeability tensor

example of *homogenization*

mathematics for analyzing effective behavior of heterogeneous systems

e.g. transport properties of composites - electrical conductivity, thermal conductivity, etc.

HOMOGENIZATION



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

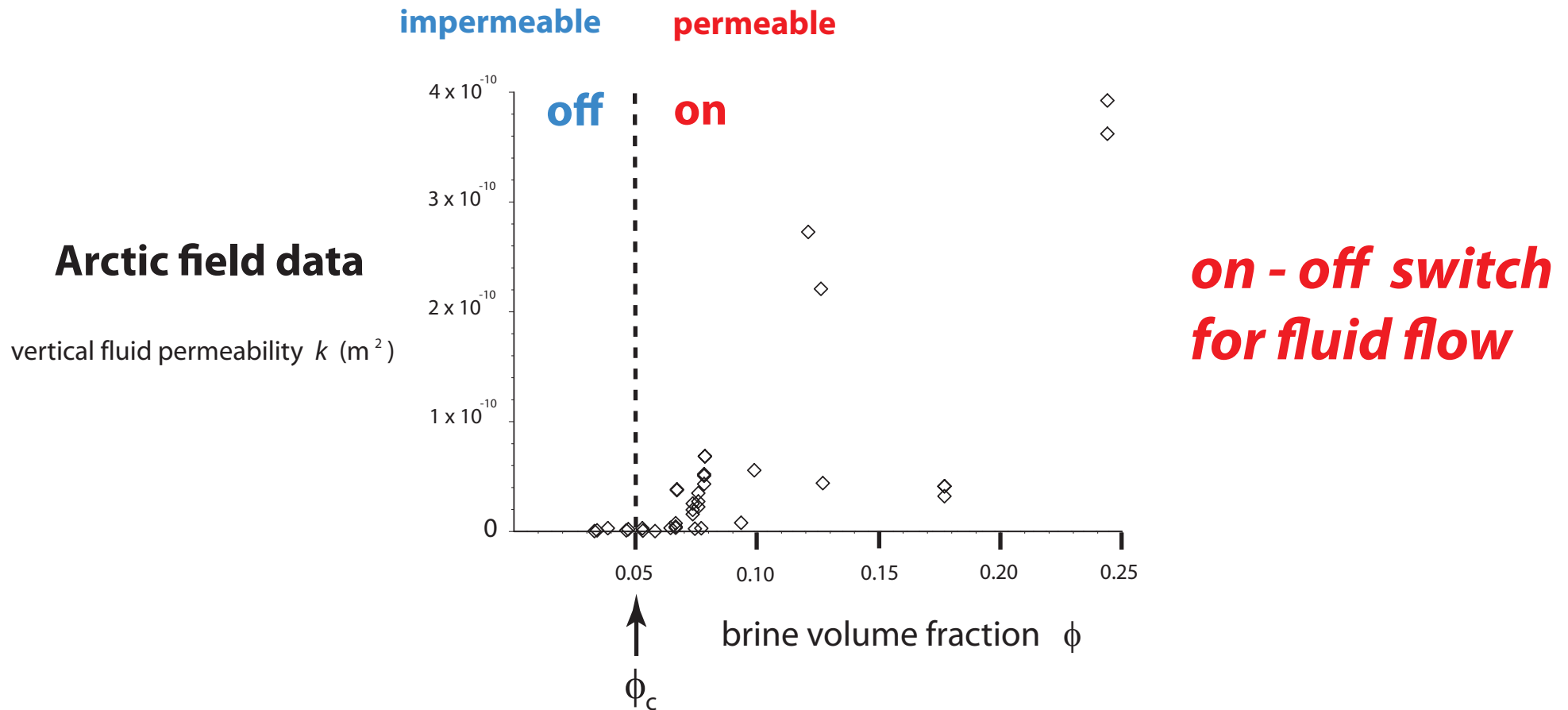
Maxwell 1873 : effective conductivity of a dilute suspension of spheres

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*

Critical behavior of fluid transport in sea ice



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

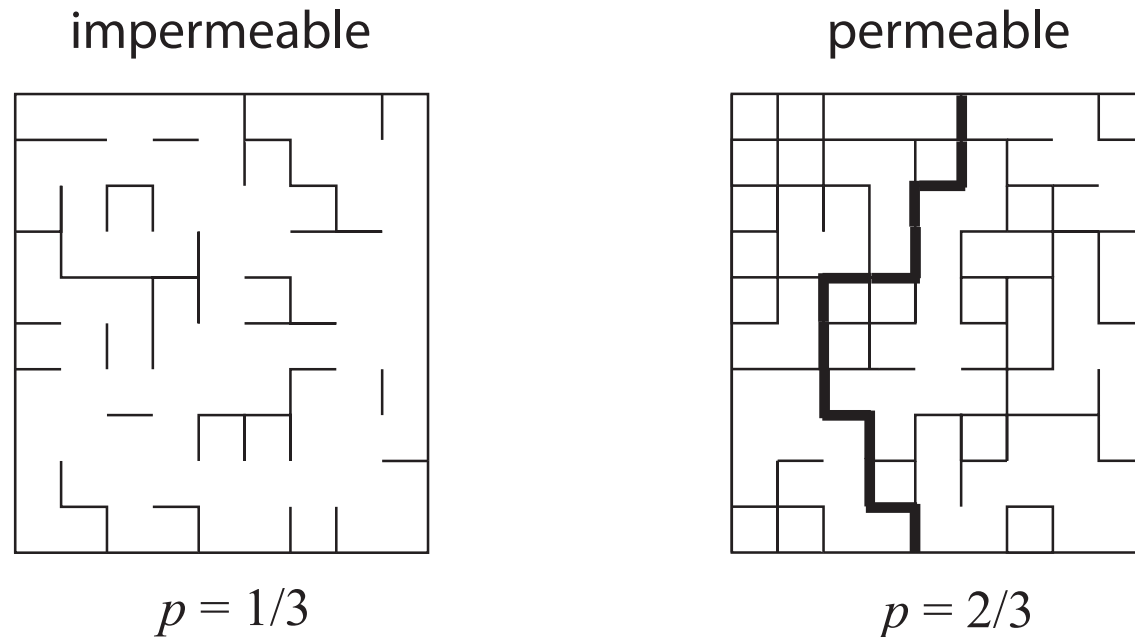
Golden, Eicken, Heaton, Miner, Pringle, Zhu, *Geophys. Res. Lett.* 2007

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

Why is the rule of fives true?

percolation theory

mathematical theory of connectedness



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

percolation threshold

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

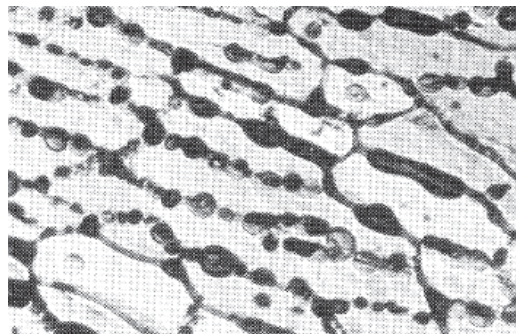
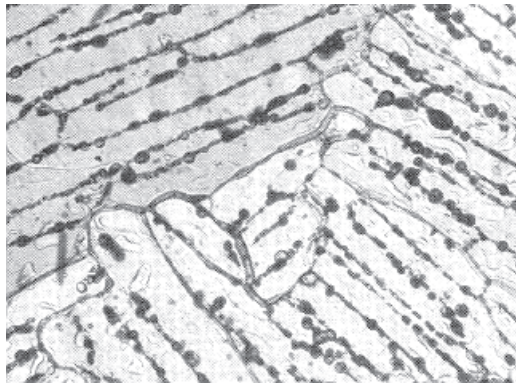
first appearance of infinite cluster

“tipping point” for connectivity

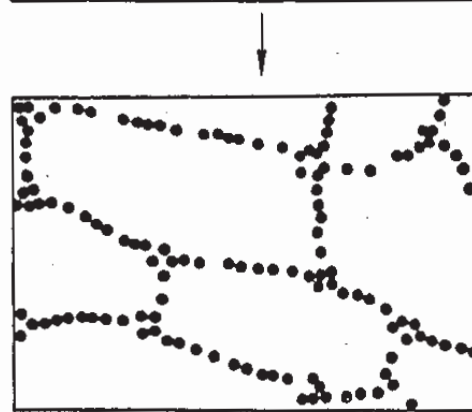
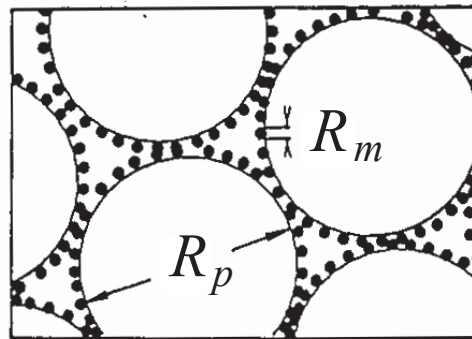
Continuum percolation model for **stealthy** materials applied to sea ice microstructure explains **Rule of Fives** and Antarctic data on **ice production** and **algal growth**

$$\phi_c \approx 5 \%$$

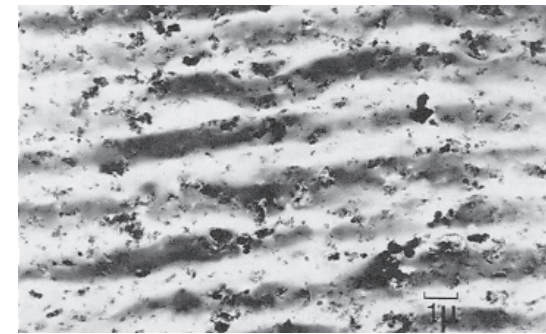
Golden, Ackley, Lytle, *Science*, 1998



sea ice



compressed
powder



radar absorbing
composite

sea ice is radar absorbing



***rigorous bounds
percolation theory
hierarchical model
network model***

field data

X-ray tomography for
brine inclusions

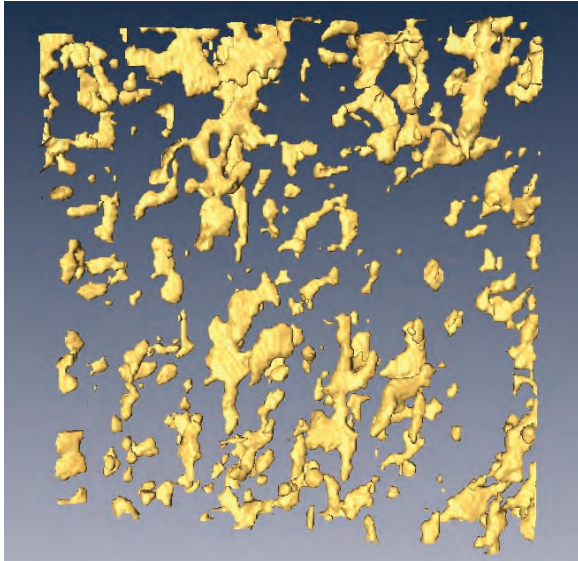
***unprecedented look
at thermal evolution
of brine phase and
its connectivity***

micro-scale
controls
macro-scale
processes

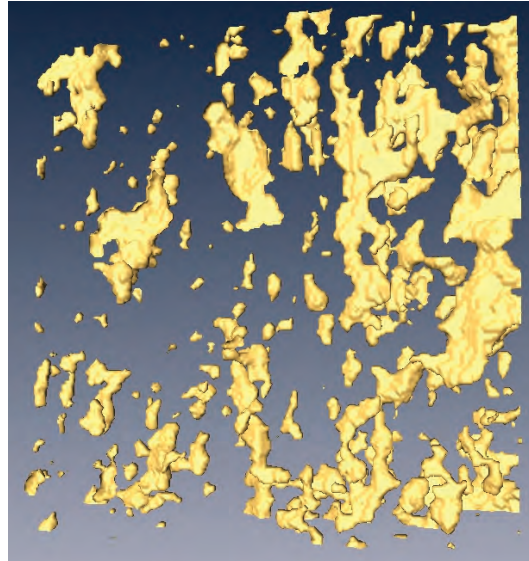
A unified approach to understanding permeability in sea ice • Solving the mystery of
booming sand dunes • Entering into the "greenhouse century": A case study from Switzerland

brine connectivity (over cm scale)

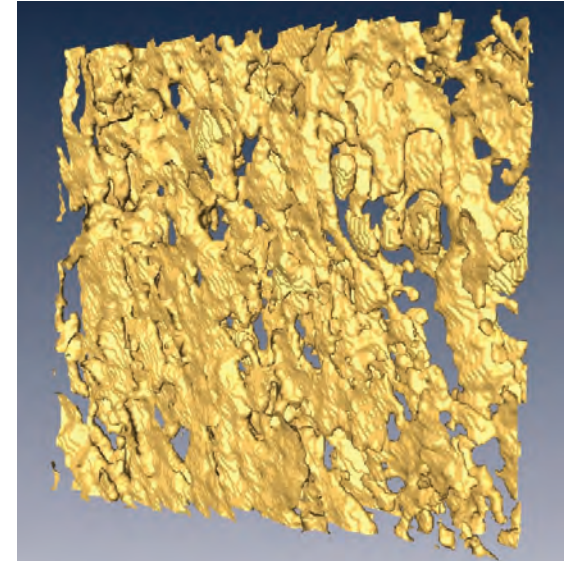
8 x 8 x 2 mm



-15 °C, $\phi = 0.033$



-6 °C, $\phi = 0.075$



-3 °C, $\phi = 0.143$

X-ray tomography confirms percolation threshold

3-D images
pores and throats



3-D graph
nodes and edges

analyze graph connectivity as function of temperature and sample size

- ***use finite size scaling techniques to confirm rule of fives***
- ***order parameter data from a natural material***

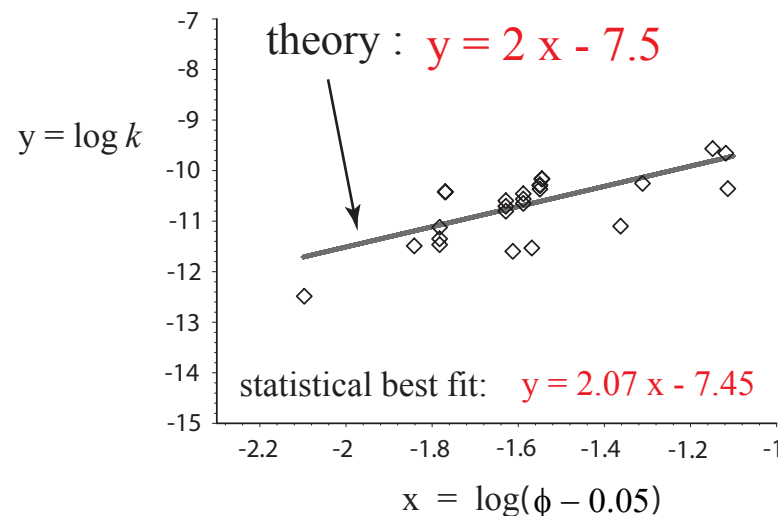
lattice and continuum percolation theories yield:

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

critical
exponent
 t

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

- exponent is **UNIVERSAL** lattice value $t \approx 2.0$
- **sedimentary rocks** like sandstones also exhibit universality
- **critical path analysis** -- developed for electronic hopping conduction -- yields scaling factor k_0



Remote sensing of sea ice



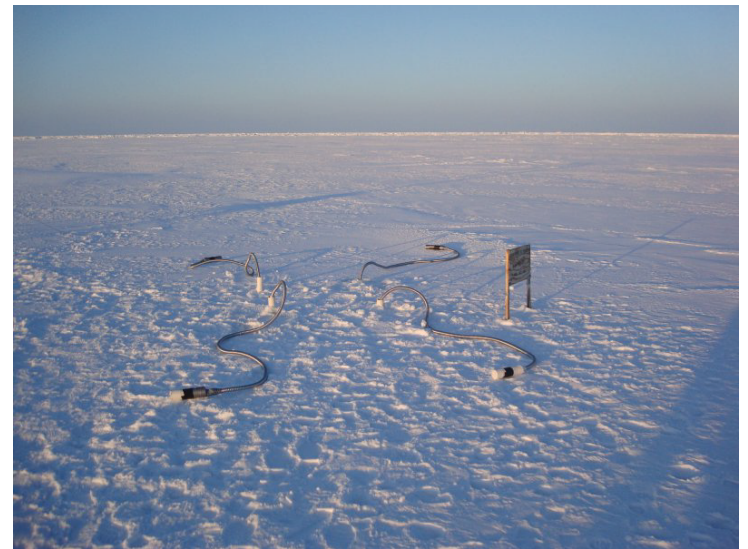
sea ice thickness
ice concentration

INVERSE PROBLEM

Recover sea ice
properties from
electromagnetic
(EM) data

$$\epsilon^*$$

effective complex permittivity
(dielectric constant, conductivity)



brine volume fraction
brine inclusion connectivity

Theory of Effective Electromagnetic Behavior of Composites

analytic continuation method

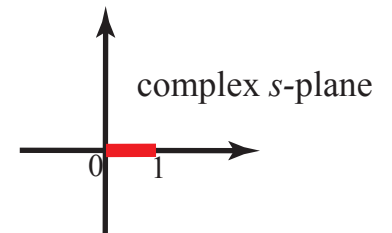
Forward Homogenization Bergman (1978), Milton (1979), Golden and Papanicolaou (1983)

composite geometry
(spectral measure μ) $\longrightarrow \epsilon^*$

integral representations, rigorous bounds, approximations, etc.

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

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



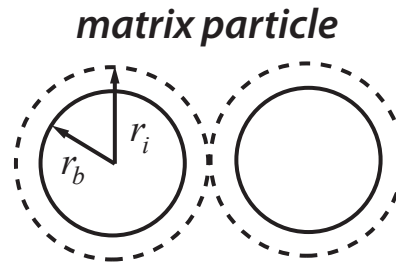
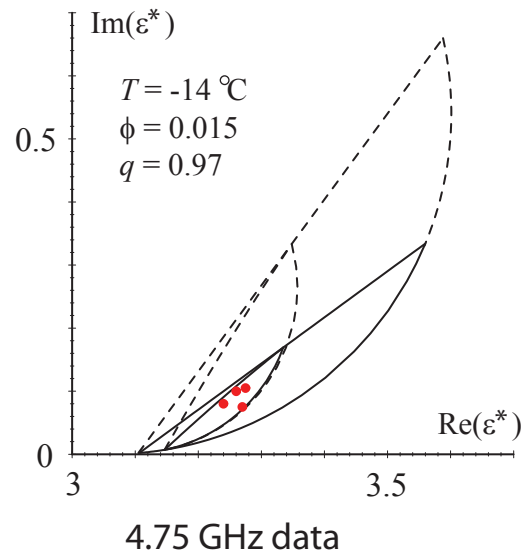
Inverse Homogenization Cherkaev and Golden (1998), Day and Thorpe (1999), Cherkaev (2001)
(McPhedran, McKenzie, and Milton, 1982)

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

recover brine volume fraction, connectivity, etc.

forward and inverse bounds for sea ice

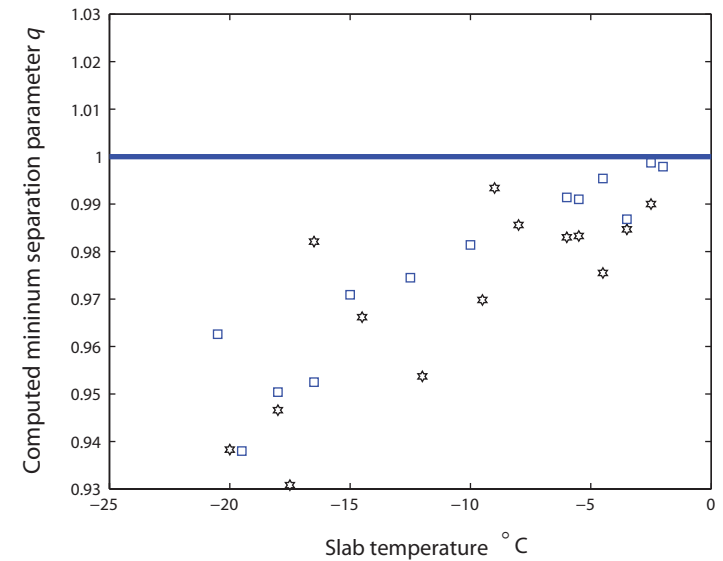
forward bounds



$$q = r_b / r_i$$
$$0 < q < 1$$

Golden 1995, 1997

inverse bounds



inverse bounds and recovery of brine porosity

Gully, Backstrom, Eicken, Golden
Physica B, 2007

polycrystalline bounds two-scale homogenization

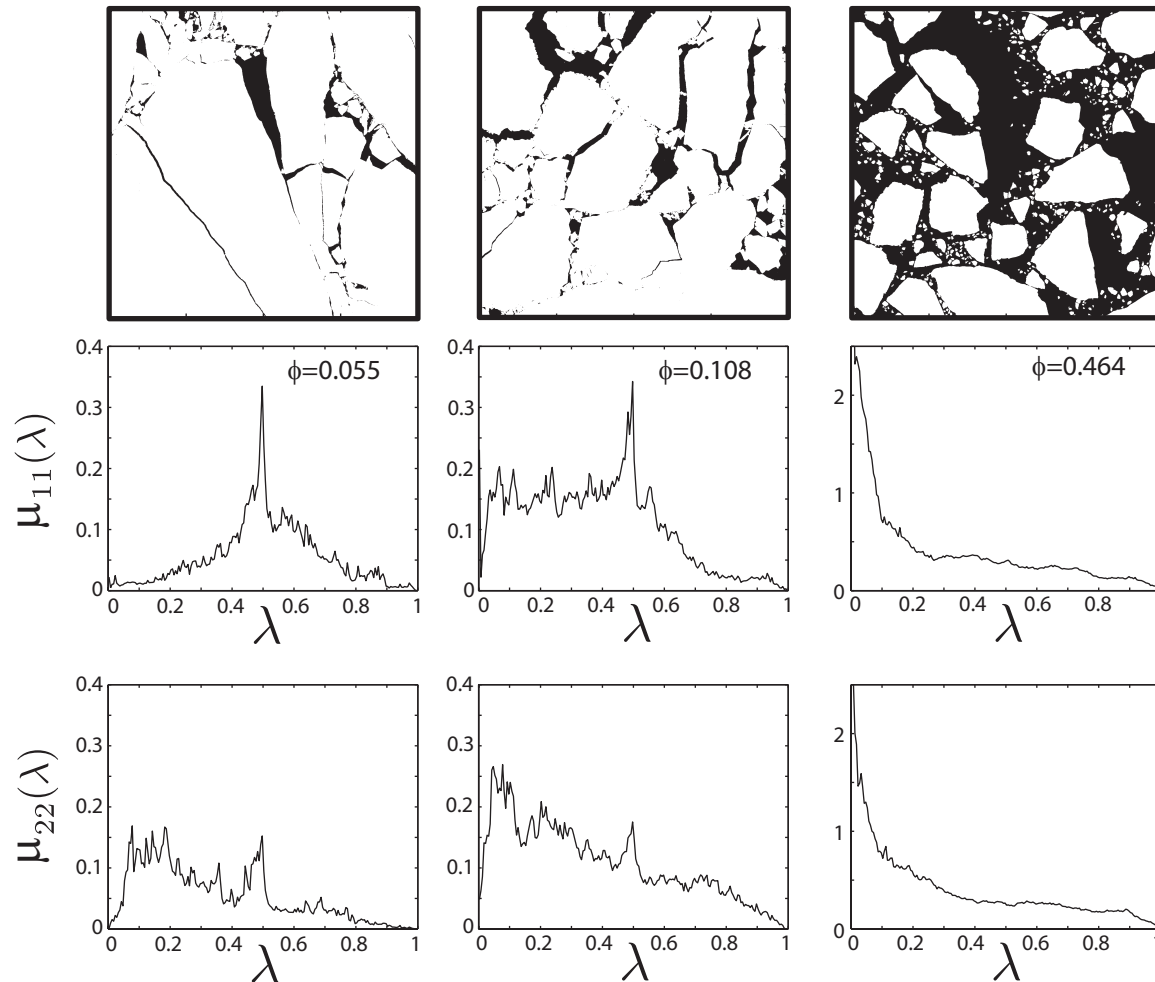
Gully, Lin, Cherkaev, Golden, 2013

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

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

spectral measures provide a path toward rigorously incorporating
“composite microstructure” into calculations of effective behavior on larger scales

spectral measures for the Arctic sea ice pack



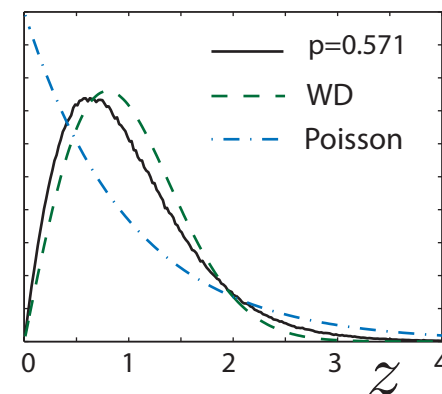
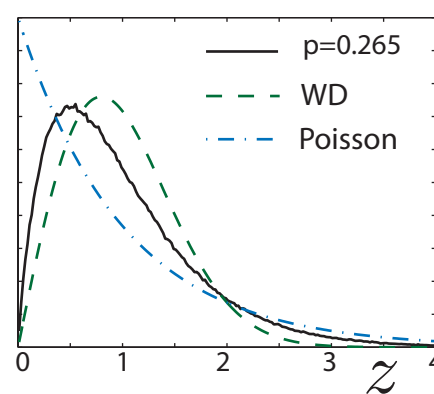
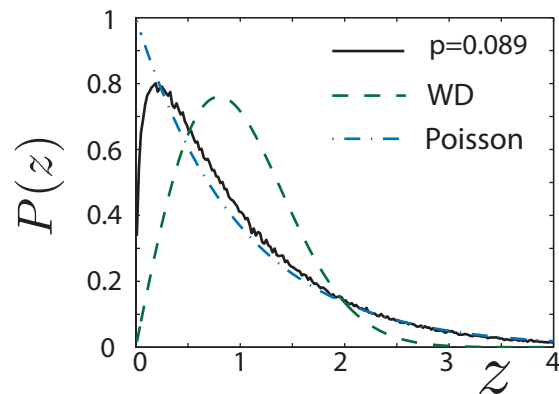
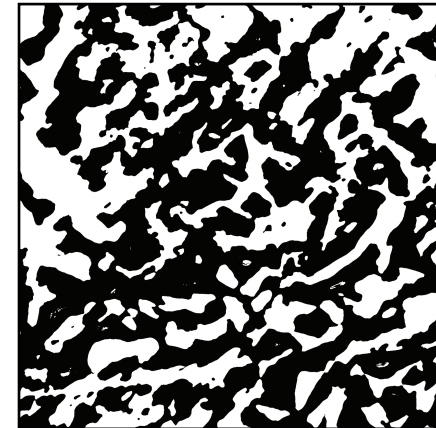
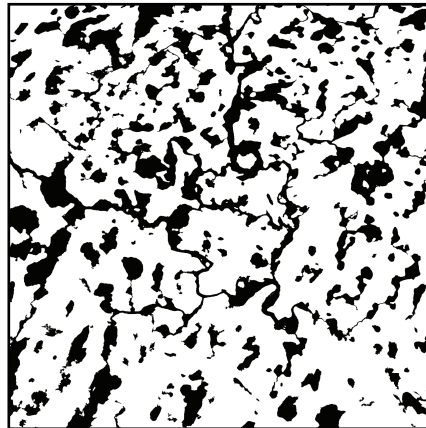
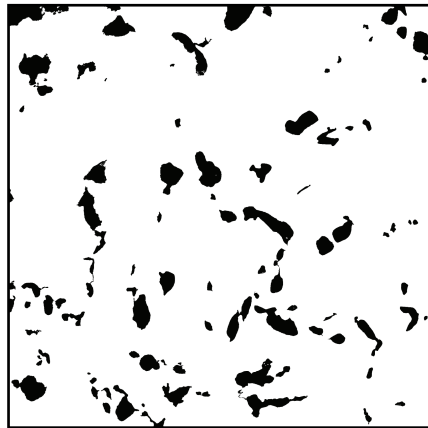
area under curve = ϕ = open water fraction

spectral gap closes as ocean phase becomes connected

random matrix characterization of connectedness transition -- discretization of $\chi\Gamma\chi$

Unfolded Eigenvalue Spacing Distribution

ARCTIC MELT PONDS



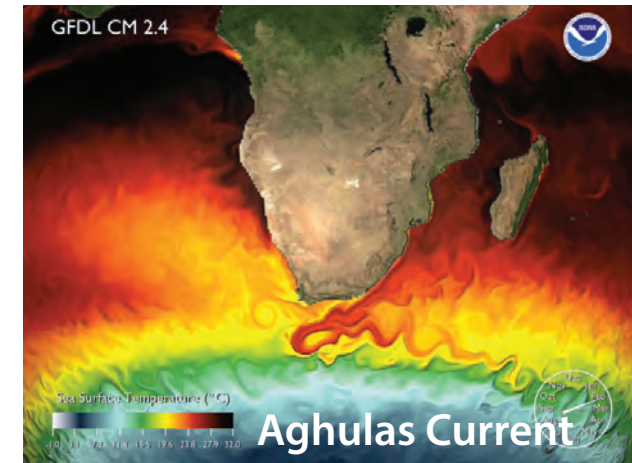
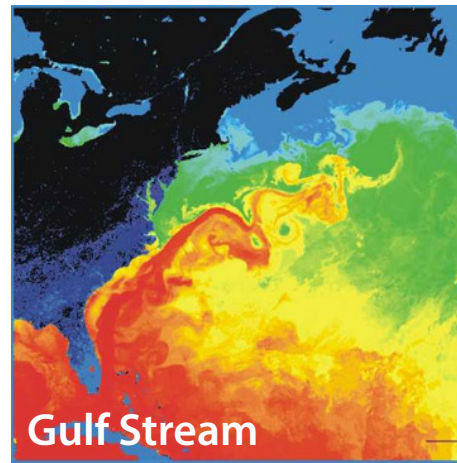
*eigenvalue statistics for transport tend toward the **UNIVERSAL Wigner-Dyson distribution** as the “conducting” phase becomes connected over large scales*

uncorrelated \longrightarrow “level repulsion”

advection enhanced diffusion

effective diffusivity

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



advection diffusion equation with a velocity field \vec{u}

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

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

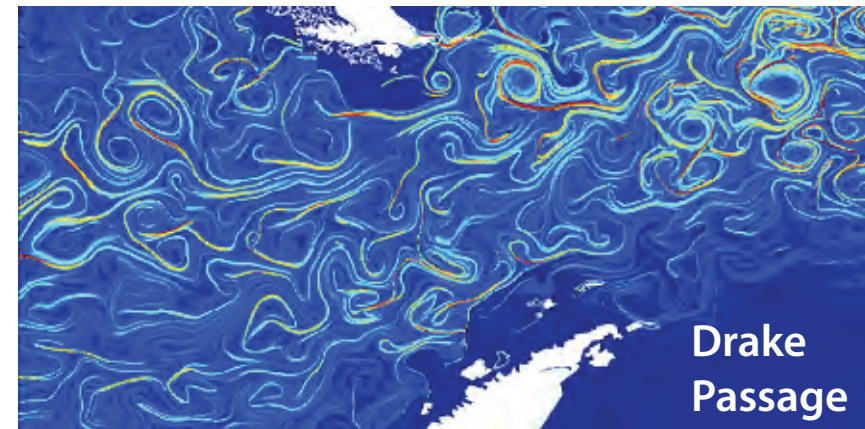
homogenize

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

κ^* effective diffusivity

Stieltjes integral for κ^* with spectral measure

Avellaneda and Majda, PRL 89, CMP 91



Arctic and Antarctic field experiments

*develop electromagnetic methods
of monitoring fluid transport and
microstructural transitions*

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

2007 Antarctic SIPEX

2010 Antarctic McMurdo Sound

2011 Arctic Barrow AK

2012 Arctic Barrow AK

2012 Antarctic SIPEX II

2013 Arctic Barrow AK



Notices

of the American Mathematical Society

May 2009

Volume 56, Number 5

Climate Change and
the Mathematics of
Transport in Sea Ice

page 562

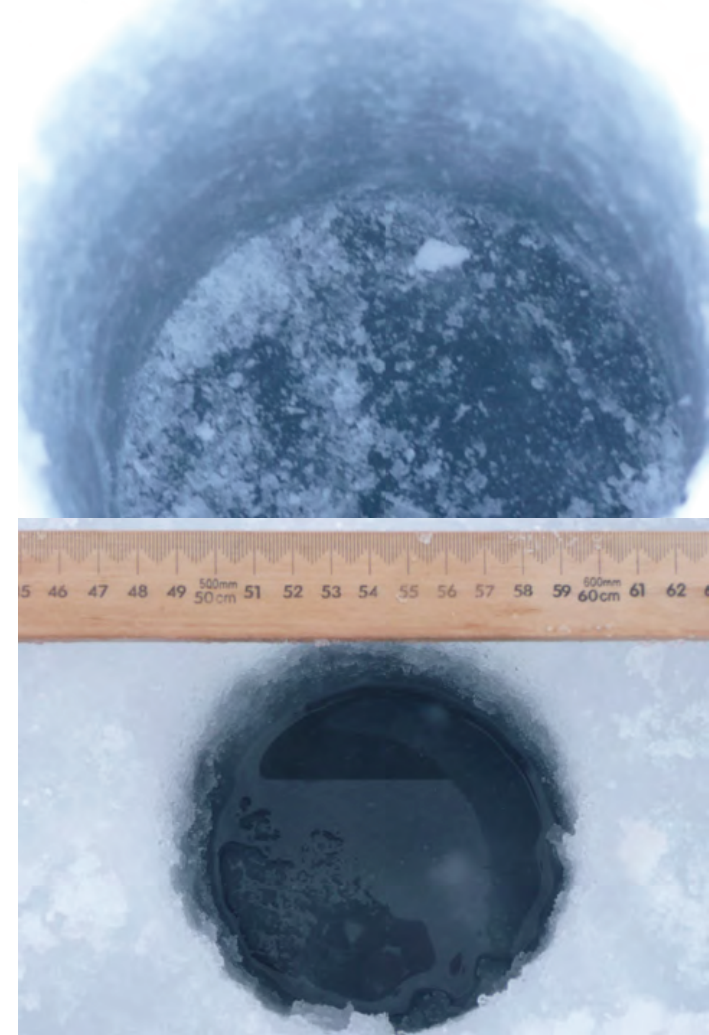
Mathematics and the
Internet: A Source of
Enormous Confusion
and Great Potential

page 586



photo by Jan Lieser

Real analysis in polar coordinates (see page 613)



**measuring
fluid permeability
of Antarctic sea ice**

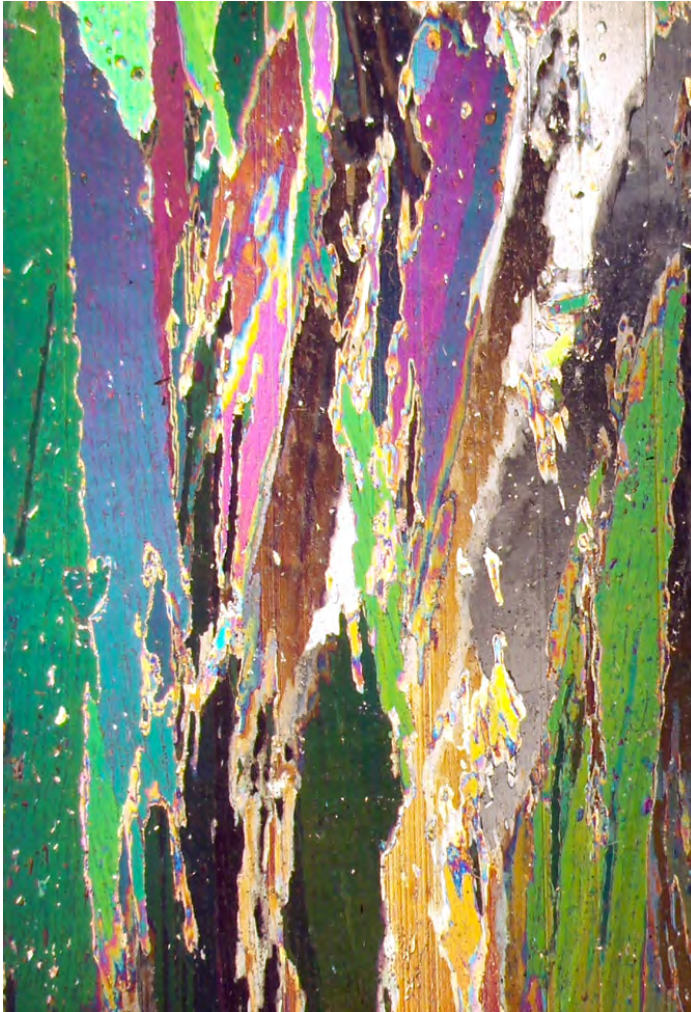
SIPEX 2007

higher threshold for fluid flow in Antarctic granular sea ice

columnar

granular

5%



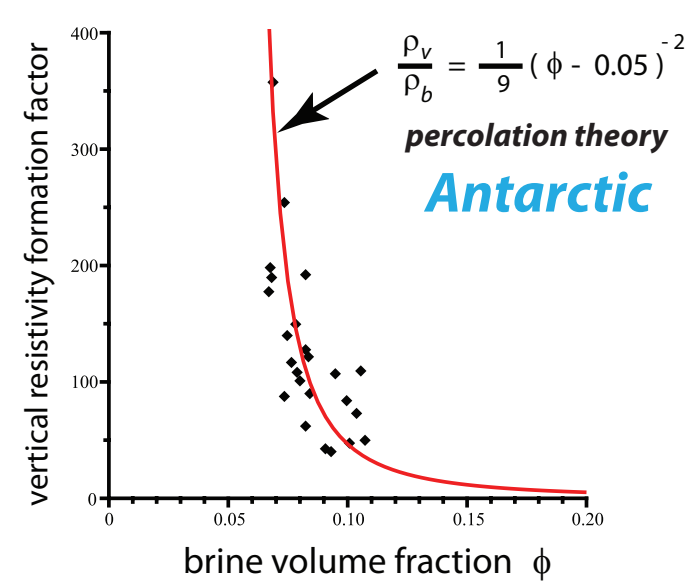
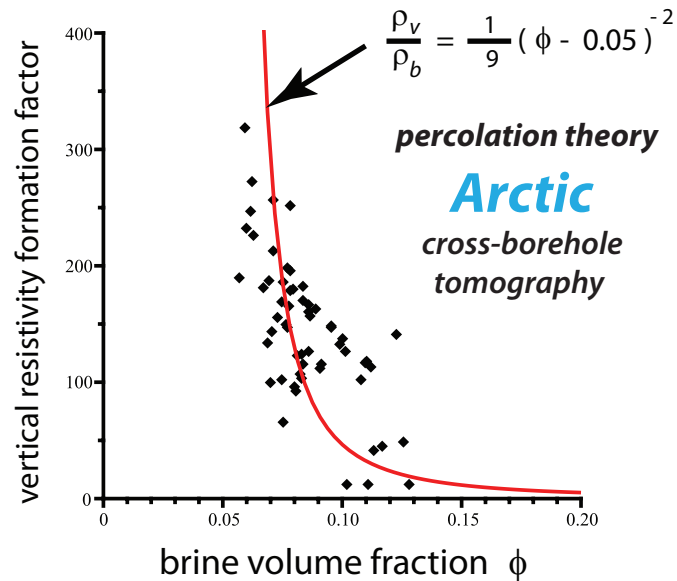
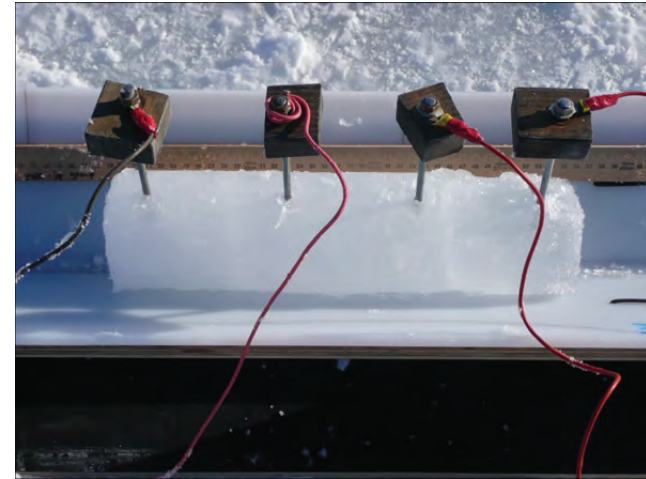
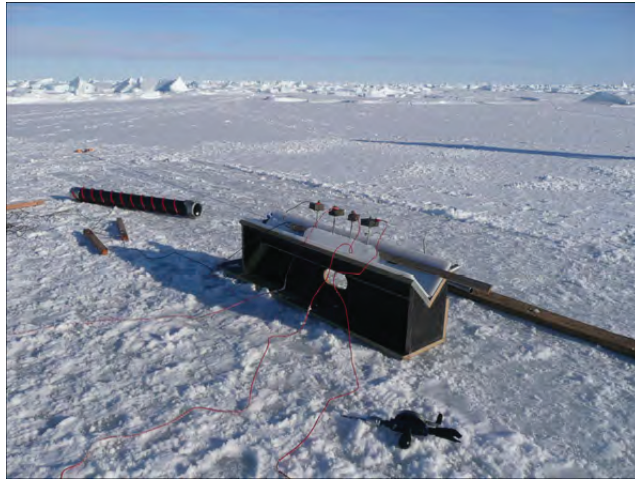
10%



Golden, Gully, Lubbers, Sampson, Tison 2013

critical behavior of electrical transport in sea ice

electrical signature of the on-off switch for fluid flow



cross-borehole tomography - electrical classification of sea ice layers

melt ponds on the surface of Arctic sea ice



melt pond formation and albedo evolution:

- *major drivers in polar climate*
- *key challenge for global climate models*

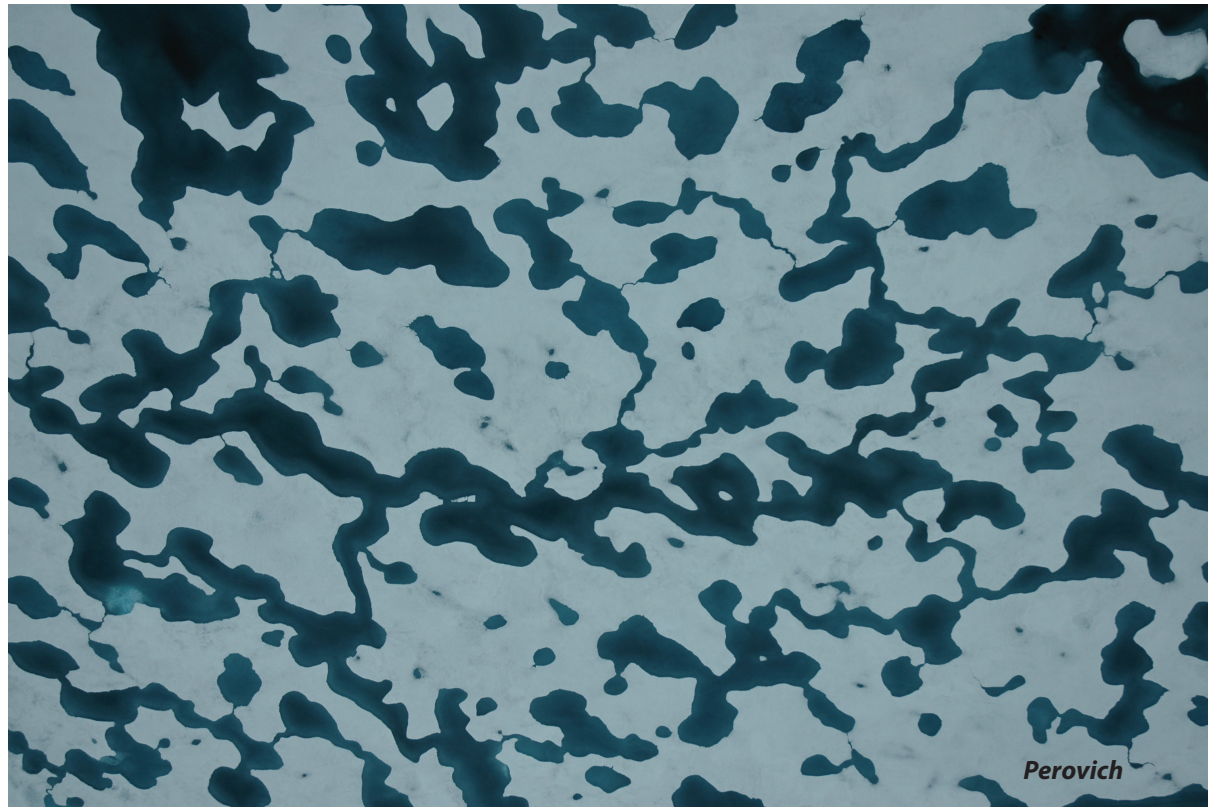
numerical models of melt pond evolution, including topography, drainage (permeability), etc.

Lüthje, Feltham,
Taylor, Worster 2006

Flocco, Feltham 2007

Skyllingstad, Paulson,
Perovich 2009

Flocco, Feltham,
Hunke 2012

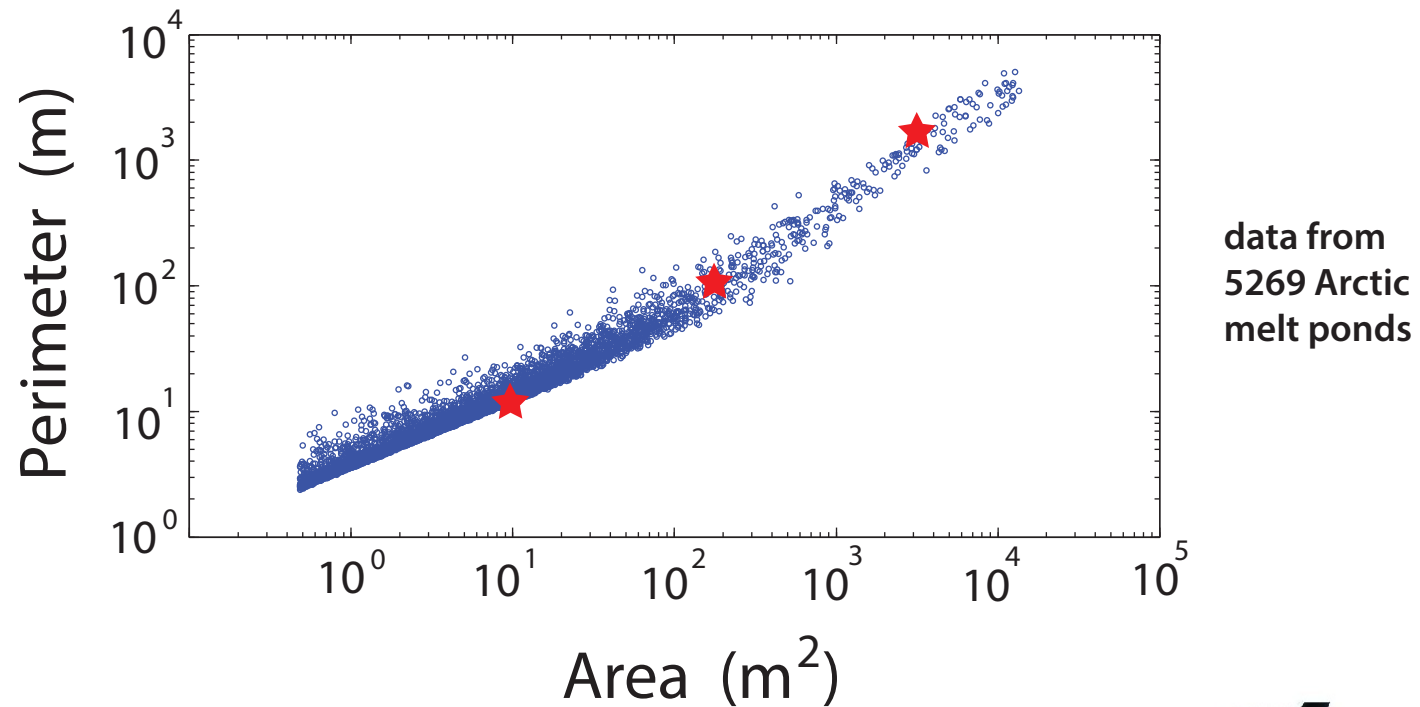


Are there universal features of the evolution similar to phase transitions in statistical physics?

Transition in the fractal geometry of Arctic melt ponds

The Cryosphere, 2012

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



~ 30 m



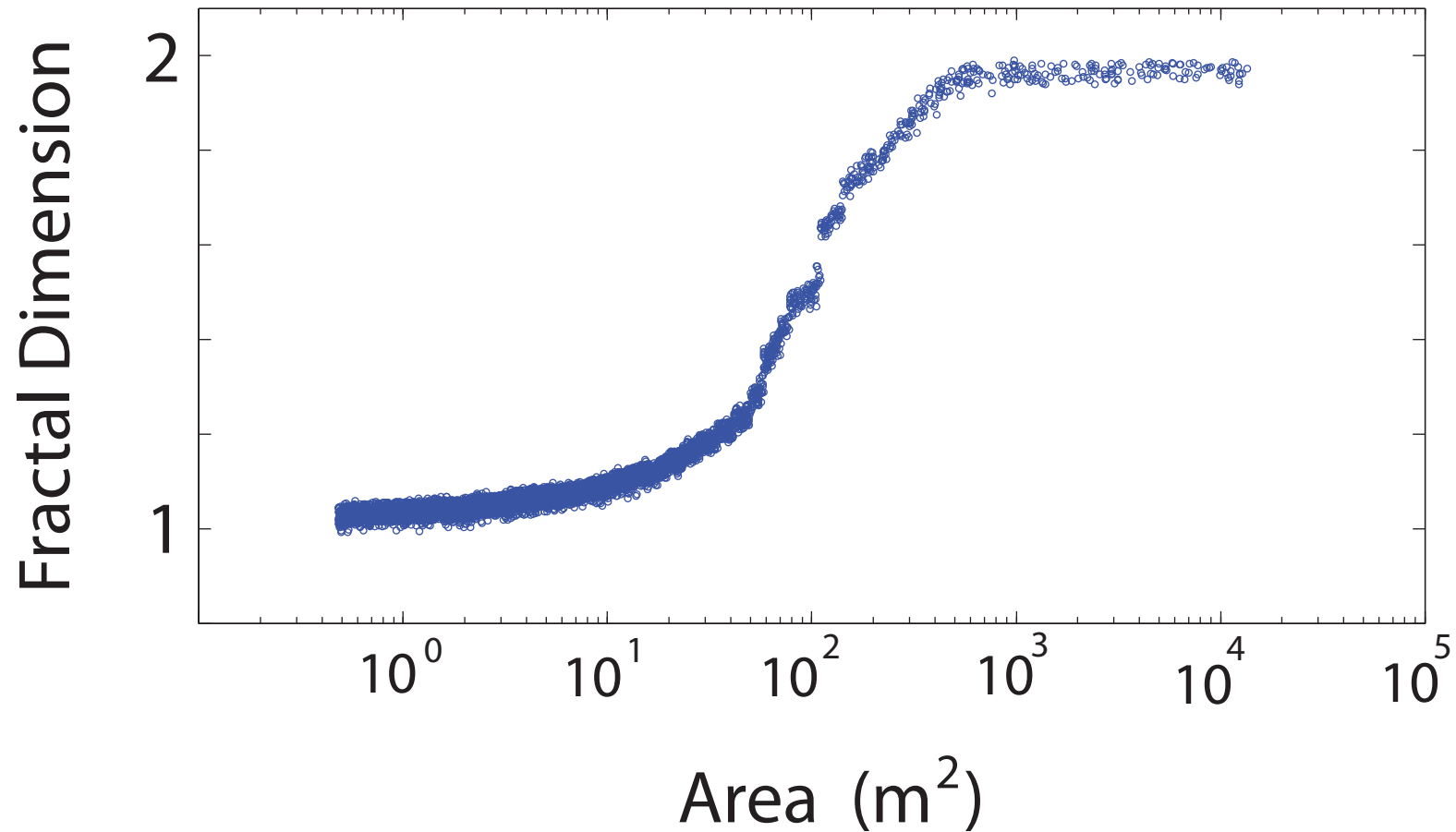
simple pond

transitional pond

complex pond

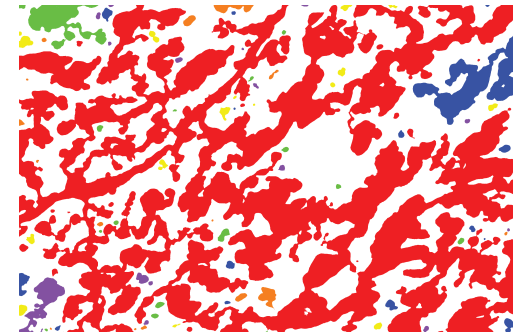
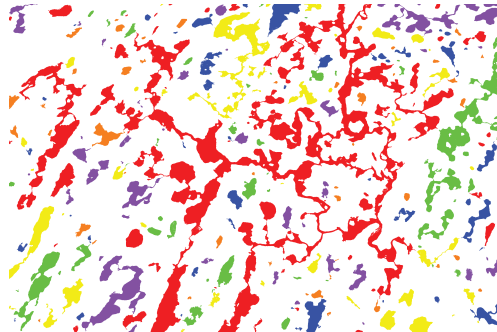
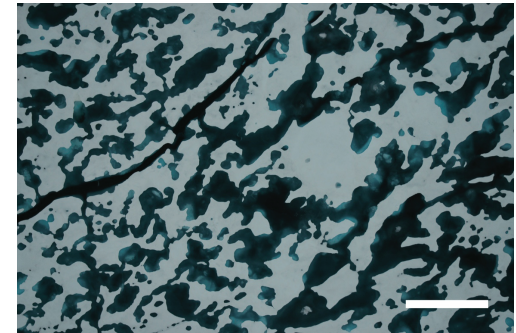
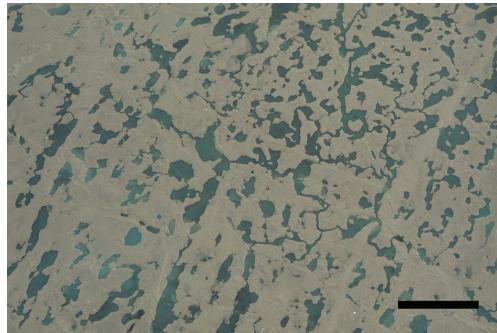
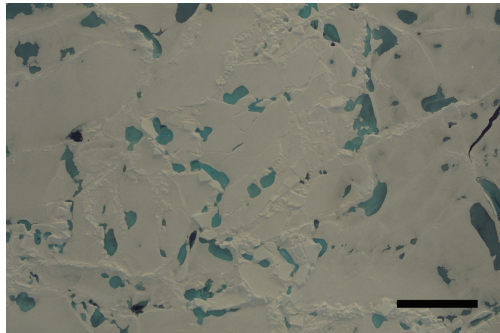
transition in the fractal dimension

complexity grows with length scale



compute “derivative” of area - perimeter data

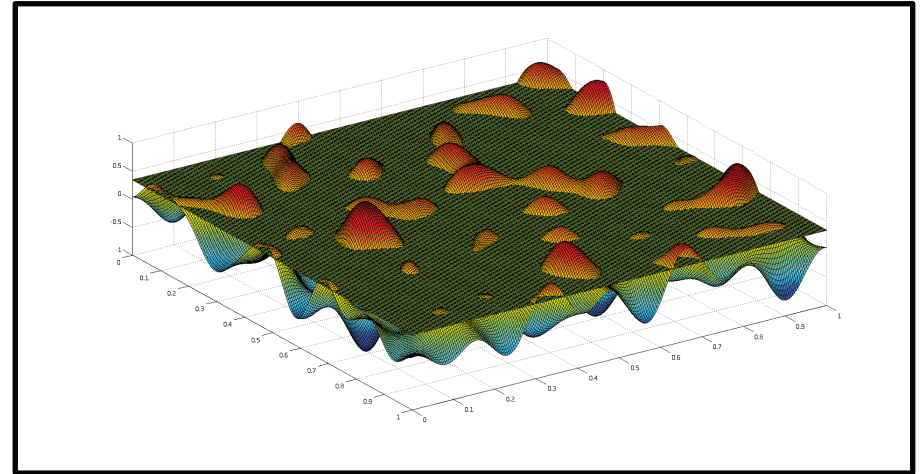
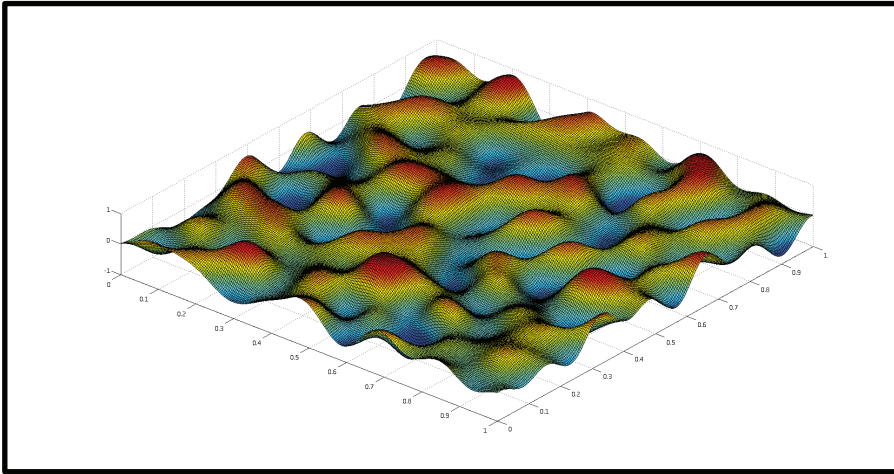
***small simple ponds coalesce to form
large connected structures with complex boundaries***



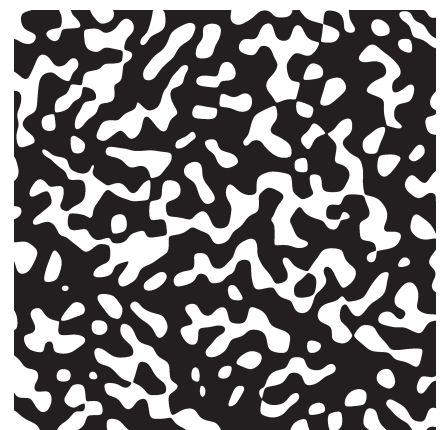
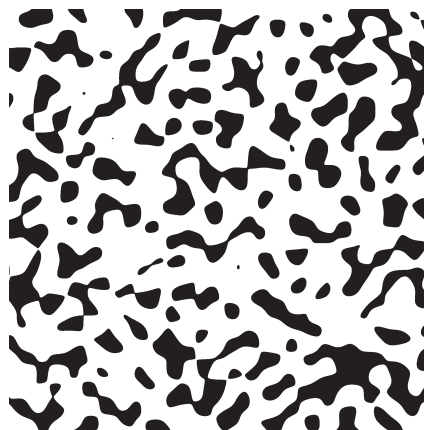
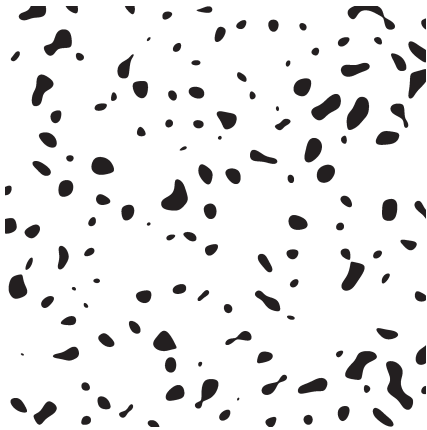
melt pond percolation

Continuum percolation model for melt pond evolution

(Brady Bowen and Ken Golden, 2013)



intersections of a plane with the surface define melt ponds



electronic transport in disordered media

diffusion in turbulent plasmas

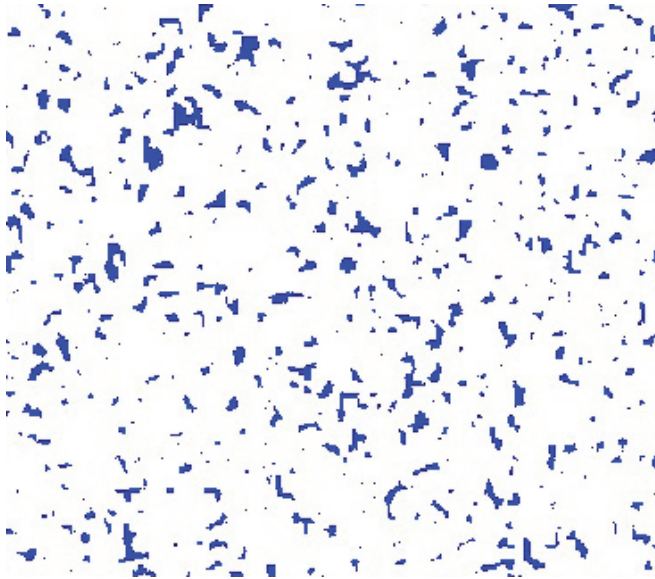
(Isichenko, Rev. Mod. Phys., 1992)

Ising model for ferromagnets

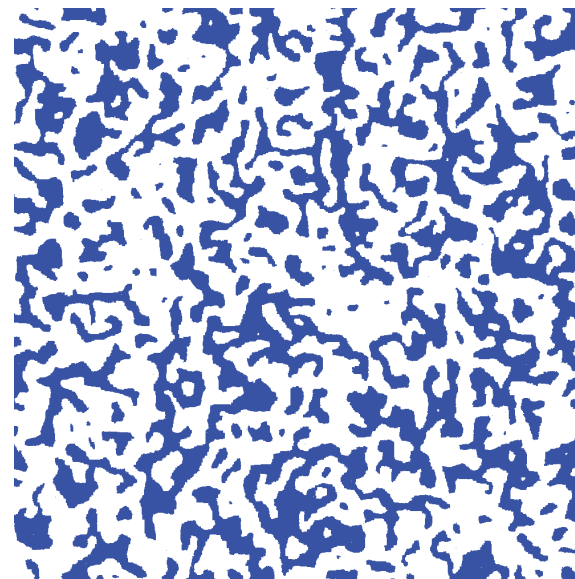


Ising model for melt ponds

$$\mathcal{H}_\omega = -J \sum_{\langle i,j \rangle}^N s_i s_j - H \sum_i^N s_i \quad s_i = \begin{cases} \uparrow & +1 & \text{ice} \\ \downarrow & -1 & \text{water} \end{cases} \quad M = \lim_{N \rightarrow \infty} \frac{1}{N} \left\langle \sum_j s_j \right\rangle$$



COLD



WARM

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

clusters exhibit transition in fractal dimension

Thekkedath, Alali, Strong, Golden
Sudakov, Ma, Golden

Conclusions

- 1. Summer Arctic sea ice is melting rapidly.**
- 2. Fluid flow through sea ice mediates many processes of importance to understanding climate change and the response of polar ecosystems.**
- 3. Mathematical models of composite materials and statistical physics help unravel the complexities of sea ice structure and processes, and provide a path toward rigorous representation of sea ice in climate models .**
- 4. Field experiments are essential to developing relevant mathematics.**
- 5. Our research will help to improve projections of climate change and the fate of the Earth sea ice packs.**

THANK YOU

National Science Foundation

Division of Mathematical Sciences

Arctic Natural Sciences

Office of Polar Programs

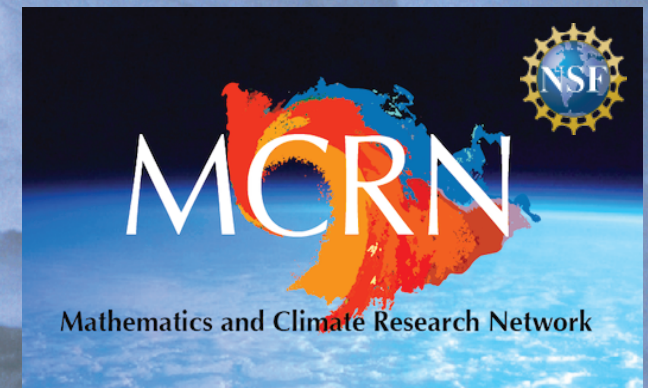
CMG Program

(Collaboration in Mathematical Geosciences)

Office of Naval Research

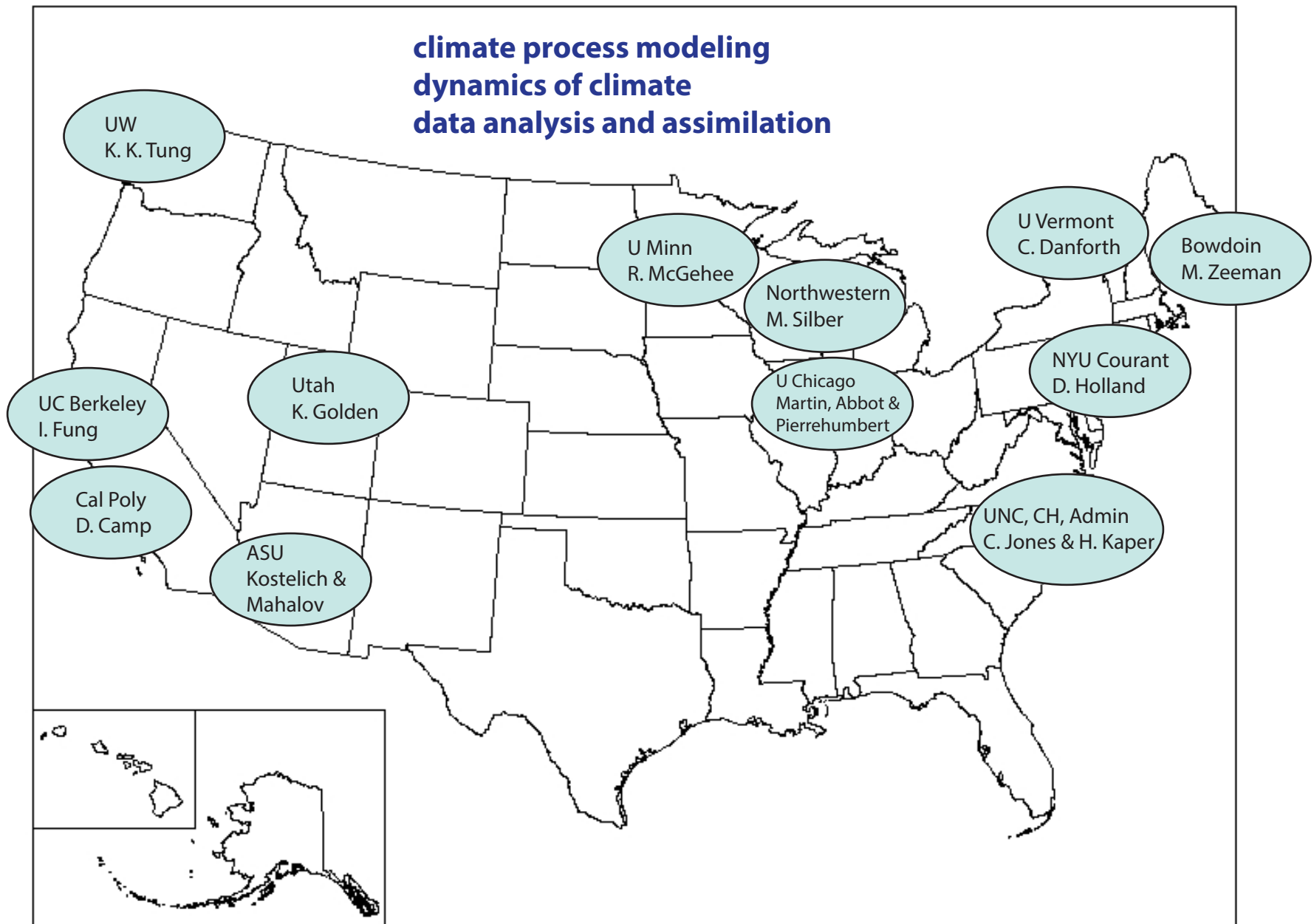
Applied Computational Analysis Program

Arctic and Global Prediction Program



Buchanan Bay, Antarctica Mertz Glacier Polynya Experiment July 1999

Mathematics and Climate Research Network (MCRN)



NSF DMS 2010-2015, Lorenz postdocs, grad, undergrad, polar expeditions

Jones, Golden, Kaper, Zeeman