Modeling Sea Ice as a Multiscale Composite Material

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> ONR Program Review 15 July 2020

Beaufort Sea Golden

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 climate in reflecting sunlight during summer

Sea Ice is a Multiscale Composite Material

MICROSCALE

brine inclusions



Weeks & Assur 1969

H. Eicken

Golden et al. GRL 2007

millimeters

polycrystals

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

centimeters

MACROSCALE

brine channels



D. Cole

K. Golden

MESOSCALE

Arctic melt ponds











sea ice floes

sea ice pack





J. Weller





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? homogenization for multiscale composites

the role of "microstructure" in determining sea ice effective properties

Using methods of homogenization and statistical physics to LINK SCALES in the sea ice system ... compute effective behavior on scales relevant to coarse-grained sea ice and climate models, process studies, ...

MICROSCALE: brine + polycrystalline structure; EM and fluid transport MESOSCALE: advection diffusion, thermal transport, waves, melt ponds MACROSCALE: ice transport, MIZ width and location, low order models

A tour of Stieltjes integrals in the study of sea ice and its role in climate.

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

cross - pollination

bone, stealthy coatings magnets, rat brains, RMT

How do scales interact in the sea ice system?



basin scale grid scale albedo

Linking Scales

km scale melt ponds





Scales

km scale melt ponds

Linking

mm scale brine inclusions





meter scale snow topography

microscale

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

brine volume fraction and *connectivity* increase with temperature



X-ray tomography for brine phase in sea ice

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

PERCOLATION THRESHOLD $\phi_c \approx 5 \%$

Golden, Ackley, Lytle, *Science* 1998



Thermal evolution of permeability and microstructure in sea ice

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



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?



Krembs, Eicken, Deming, PNAS 2011



RANDOM PIPE MODEL



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

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



3D extension, effect of EPS clogging, blockage

Anna Hyde, Jingyi Zhu, Ken Golden

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

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





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 2020

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

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

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*

Slab temperature $\,^{\rm o}{\rm C}$ 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

inverse bounds

-15

ххг

-20

п

-5

0

☆

☆

-10

1.03

1.02

1.01

0.99 0.98

0.97

0.96

0.95

0.94

0.93 ∟ -25

 q_{min}

Computed mininum separation parameter q

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 computations for sea ice floe configurations



Murphy, Cherkaev, 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, ...

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

we find percolation-driven

Anderson transition for classical transport in composites

mobility edges, localization transition, universal spectral statistics

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

Order to disorder in quasiperiodic materials

Morison, Murphy, Cherkaev, Golden 2020



Poisson Wigner-Dyson

Anderson transition as QP is tuned

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



two scale homogenization for polycrystalline sea ice



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

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

Kenzie McLean, Elena Cherkaev, Ken Golden 2020

motivated byWeeks and Gow, JGR 1979: c-axis alignment in Arctic fast ice off BarrowGolden and Ackley, JGR 1981: radar propagation model in aligned sea ice

input: orientation statistics

output: bounds



Re(ϵ^*)

mesoscale

wave propagation in the marginal ice zone



Sampson, Murphy, Cherkaev, Golden 2020



 $\left\langle \sigma_{ij} \right\rangle = C^*_{ijkl} \langle \epsilon_{kl} \rangle$

 ϵ_0 avg strain

$$C_{ijkl}^{*} = \nu^{*} \left(\delta_{ik} \delta_{jl} + \delta_{il} \delta_{jk} - \frac{2}{3} \delta_{ij} \delta_{kl} \right) = \nu^{*} \lambda_{s}$$

$$F(s) = 1 - \frac{\nu^*}{\nu_2}$$
 $s = \frac{1}{1 - \frac{\nu_1}{\nu_2}}$

$$F(s) = ||\epsilon_0||^{-2} \int_{\Sigma} \frac{d\mu(\lambda)}{s - \lambda}$$

resolvent for strain field

$$\hat{\epsilon} = \left(1 - \frac{1}{s}\Gamma\chi\right)^{-1}\epsilon_0$$

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

local $\sigma_{ij} = C_{ijkl}\epsilon_{kl}$

quasistatic

$$abla \cdot \sigma = 0$$



bounds on the effective complex viscoelasticity





Sampson, Murphy, Cherkaev, Golden 2020

1D Model of Ocean Surface Wave Attenuation in Sea Ice

 $\sim e^{-\alpha x}$

20

David Morison, Samir Suthar, Elena Cherkaev, Ken Golden

Observed in Ross Sea by F. Montiel, T. Milne, A. Kohout and L. Roach Presented at KOZWaves 2020 80

60

If ice concentration is high, randomly placed floes collide ***** in groups of three or more.

Simulate

- Airy waves
- Form drag
- Ice floe collisions



40

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 $\,\vec{u}\,$

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

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









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 , $\kappa =$ local diffusivity
- $\Gamma:=abla(-\Delta)^{-1}
 abla\cdot$, 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

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, Murphy, Zhu, Cherkaev, Strong, Golden 2020



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

rigorous bounds assuming information on flow field INSIDE inclusions

Kraitzman, Cherkaev, Golden SIAM J. Appl. Math. (in revision), 2020



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 deÿne 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, Morse Theory and the Fractal Geometry of Melt Ponds

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





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





pond coalescence and thickening

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.





Ryleigh Moore Department of Mathematics University of Utah

Multidisciplinary drifting Observatory for the Study of Arctic Climate (MOSAiC)

MOSAiC School aboard the icebreaker *RV Akademik Federov* September 20 - October 28, 2019 20 grad students from around the world (3 from U.S., 1 mathematician)

Ryleigh led successful installation of three seasonal ice mass balance (SIMB3) buoys in the Central Arctic.

Ising Model for a Ferromagnet



blue white



nearest neighbor Ising Hamiltonian

ferromagnetic interaction $J \ge 0$

homogenized parameter like effective conductivity





magnetic domains in cobalt

melt ponds (Perovich)



melt ponds (Perovich)



Curie point critical temperature

Ising model for ferromagnets —> Ising model for melt ponds

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

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

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

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. 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 ecology and partitioning of solar energy in the upper Arctic Ocean.





Arrigo et al., Science 2012

melt ponds act as *WINDOWS*

allowing light through sea ice



bloom

no 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)

macroscale

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 2019

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

 $\alpha =$ Hurst exponent, a measure of anomalous diffusion. Measured from bouy position data. Detects ice pack crowding and advective forcing.

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

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

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

Model Results

Crowding in random advective forcing.



Marginal Ice Zone

- 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

Filling the polar data gap

hole in satellite coverage of sea ice concentration ÿeld

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

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

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Department of the Environment and Water Resources Australian Antarctic Division











Buchanan Bay, Antarctica Mertz Glacier Polynya Experiment July 1999

Two Layer Models and Effective Rheological Parameters



Viscous fluid layer (Keller 1998) E[°] ective Viscosity ν

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

Viscoelastic fluid layer (Wang-Shen 2010)E^{*} ective Complex Viscosity $\nu_e = \nu + iG/\rho\omega$

 $\begin{array}{ll} \mbox{Equations of} & \frac{\partial U}{\partial t} = -\frac{1}{\rho} \nabla P + \nu_e \nabla^2 U + g \end{array}$

Viscoelastic thin beam (Mosig *et al.* 2015) **E**[~] ective Complex Shear Modulus $G_v = G - i\omega\rho\nu$

> Stieltjes integral representation for effective complex viscoelastic parameter; bounds

Sampson, Murphy, Cherkaev, Golden 2019

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

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

 $\nabla\cdot\sigma=0$

$$V_1 = 10^7 + i\,4875$$
 pancake ice
 $V_2 = 5 + i\,0.0975$ slush / frazil
 $C = 2(\chi_1 \nu_1 + \chi_2 \nu_2)\Lambda_s$



Strain Field

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

 $F(s) = \int_0^1 \frac{d\mu(\lambda)}{s - \lambda} \qquad s = \frac{1}{1 - \frac{\nu_1}{\nu_2}}$

$$\epsilon = \left(1 - \frac{1}{s}\Gamma\chi_1\right)^{-1}\epsilon^0 \quad \Longrightarrow \quad \frac{\nu^*}{\nu_2} = \left(1 - \left||\epsilon^0|\right|^{-2}F(s)\right)$$

Model Approximations

Floes \approx Discs

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

A. Herman Physical Review E 2011

Floe-Floe Interactions: Linear Elastic Collisions

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

Advective Forcing: Passive, Linear Drag Law

v is the advective velocity field.

 F_{drag} is proportional to relative velocity.

Ice Pack Characteristics

 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





Model Results



Expected
$$\alpha = 5/4$$

 $k = 2.9$ Concentration = 0.3

Not the American 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