

# Linking Scales in the Sea Ice System

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Alison Kohout 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

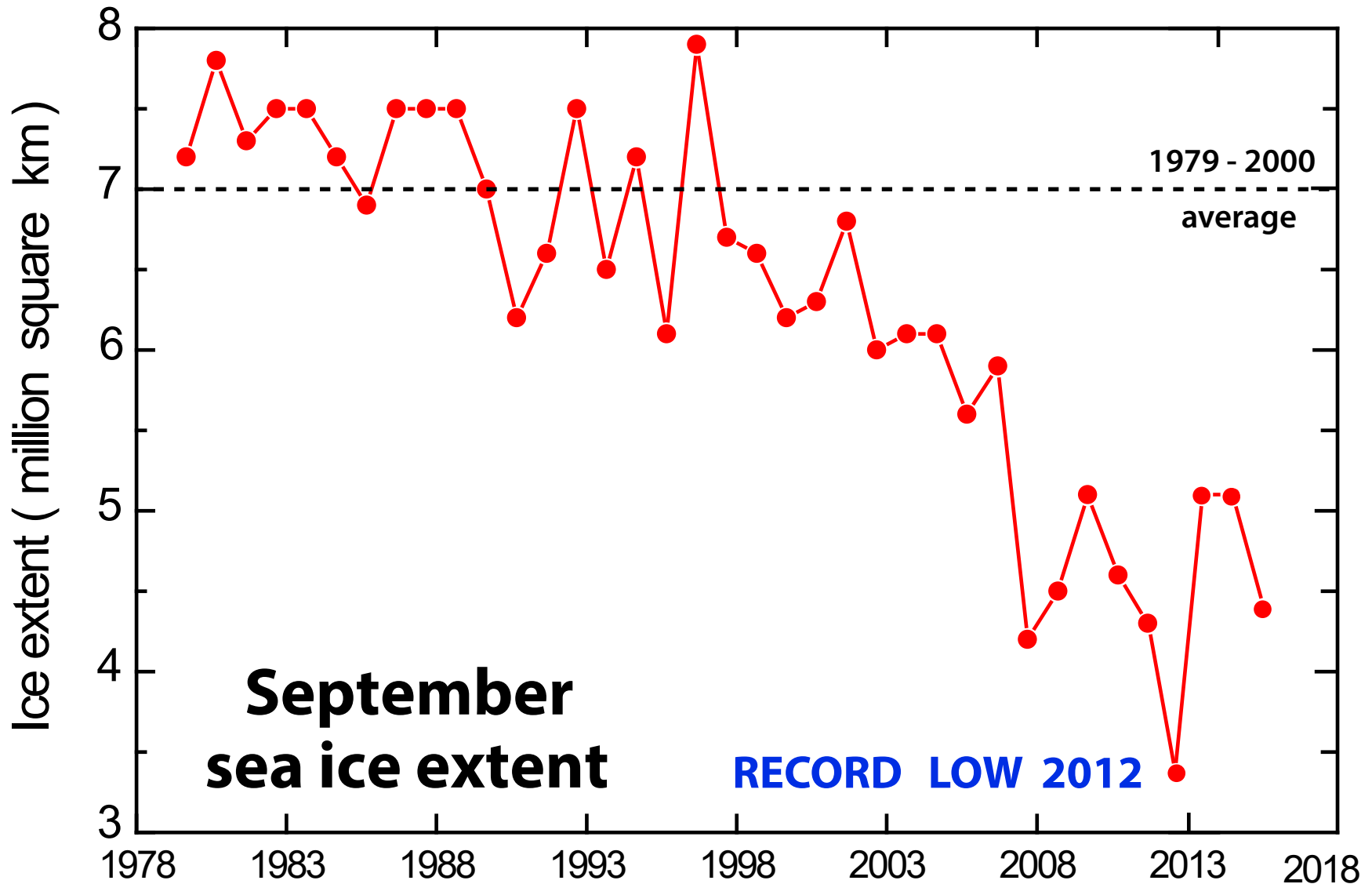


dark water and land  
absorb

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



# *the summer Arctic sea ice pack is melting*

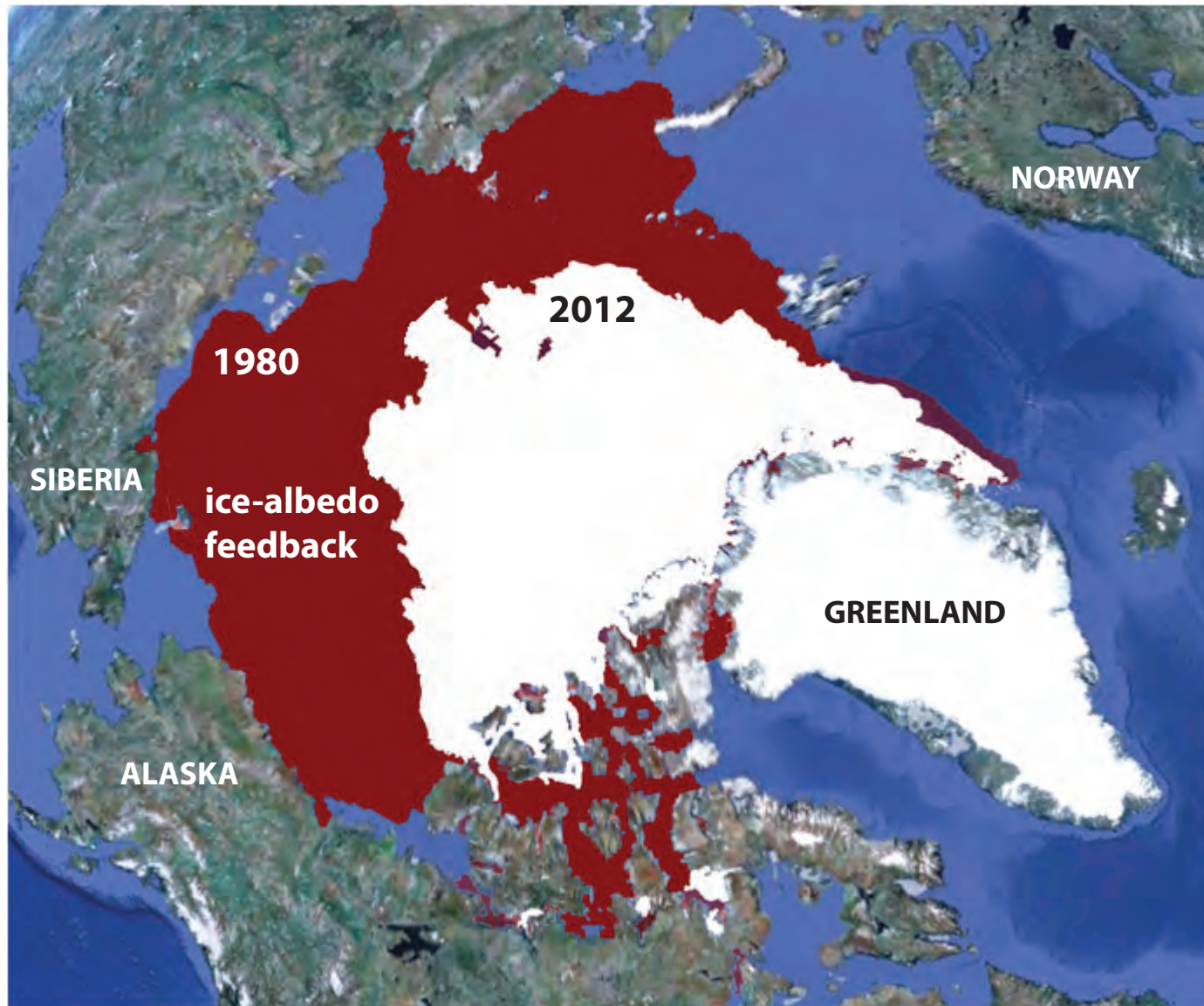




# Change in Arctic Sea Ice Extent

September 1980 -- **7.8** million square kilometers

September 2012 -- **3.4** million square kilometers

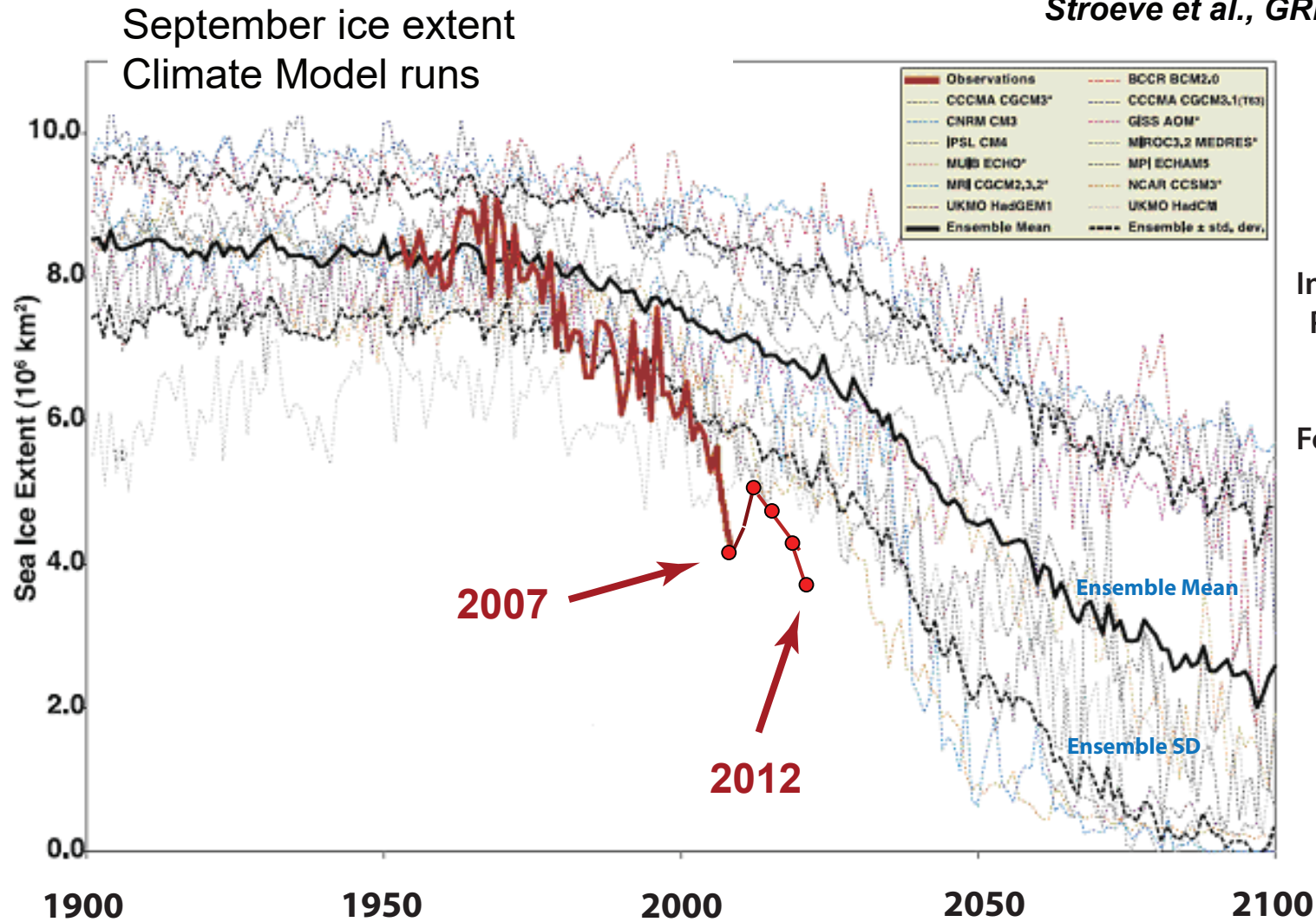




# Arctic sea ice decline: faster than predicted by climate models

Stroeve et al., GRL, 2007

Stroeve et al., GRL, 2012



**IPCC AR4  
Models**

Intergovernmental  
Panel on Climate  
Change (IPCC)

Fourth Assessment  
AR4, 2007

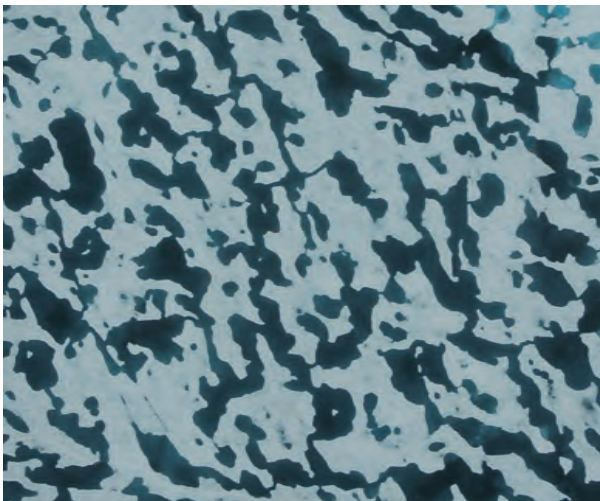


# challenge

represent sea ice more rigorously in climate models

*account for key processes*

*such as melt pond evolution*



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.**

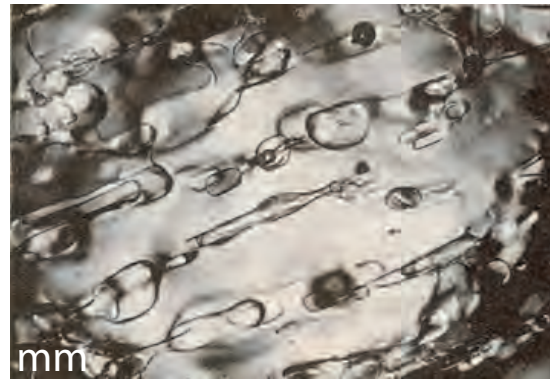
... and other sub-grid scale structures and processes

*linkage of scales*

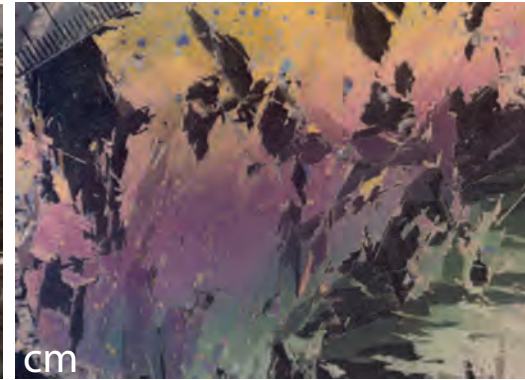


***sea ice is a multiscale composite***  
displaying structure over 10 orders of magnitude

0.1 millimeter



brine inclusions



polycrystals



horizontal

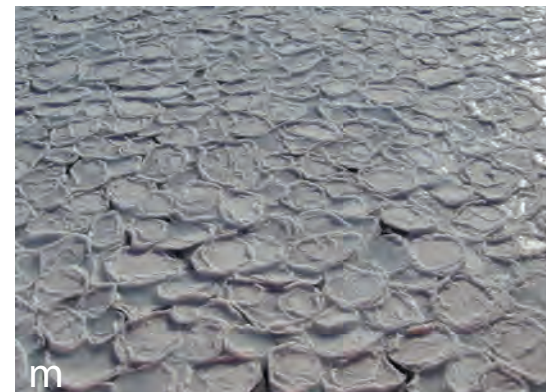


brine channels



vertical

1 meter

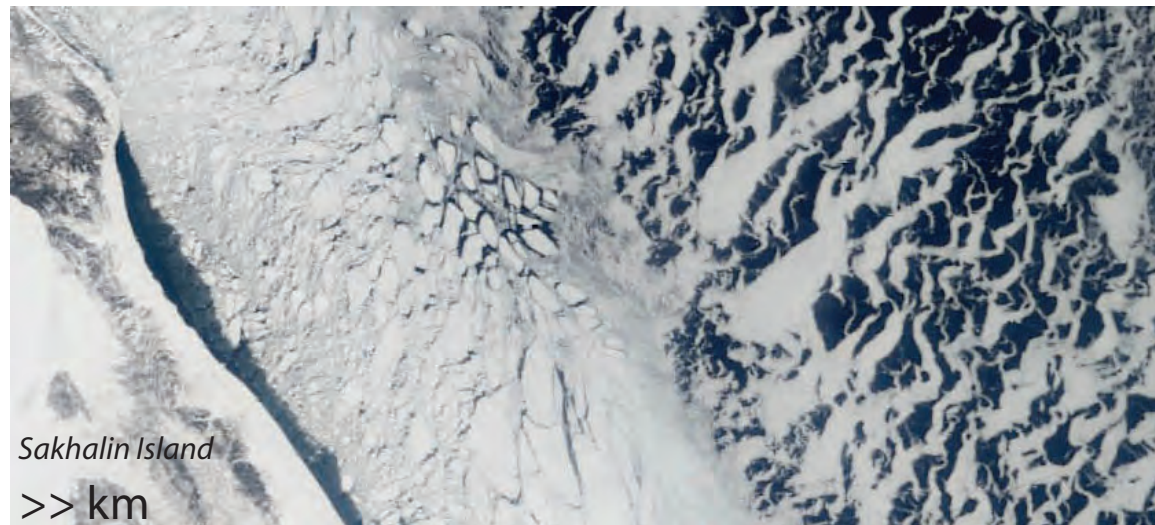


pancake ice

1 meter



100 kilometers



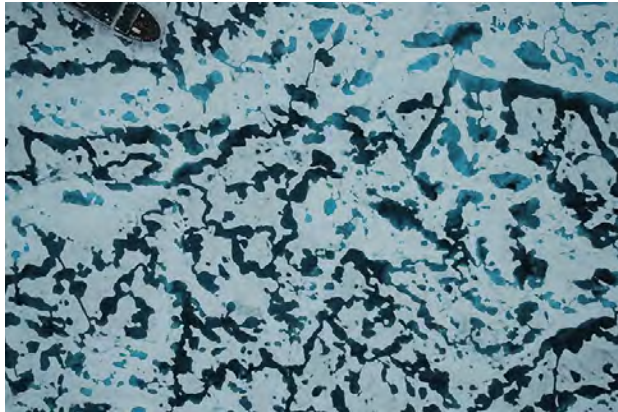




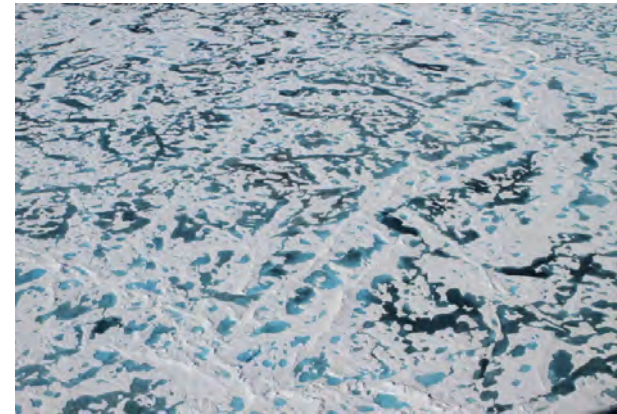
**basin scale -  
grid scale  
albedo**

## Linking Scales

**km  
scale  
melt  
ponds**



Perovich



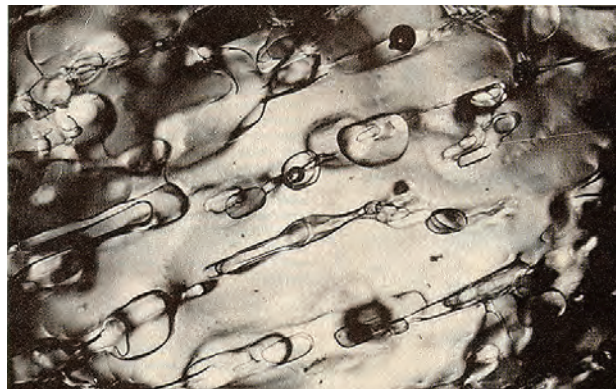
Ramsayer / NASA

**km  
scale  
melt  
ponds**

## Linking

## Scales

**mm  
scale  
brine  
inclusions**



Weeks & Assur



Colon

**meter  
scale  
snow  
topography**

# ***What is this talk about?***

***Using the mathematics of composite materials and statistical physics to LINK SCALES in the sea ice system ... rigorously compute effective behavior ... to improve climate projections.***

## **HOMOGENIZATION**

### ***1. Sea ice microphysics and porous media***

fluid flow, diffusion processes, percolation theory

### ***2. EM monitoring of sea ice***

Stieltjes integrals, spectral measures, random matrix theory

### ***3. Advection diffusion; polycrystals; waves in the MIZ***

integral representations, bounds

### ***4. Low order predictors and basin scale homogenization***

### ***5. Evolution of Arctic melt ponds, fractal geometry***

continuum percolation, network and Ising models

***critical behavior***

***cross - pollination***



# Global Climate Models

Climate models are systems of partial differential equations (PDE) derived from the basic laws of physics, chemistry, and fluid motion.

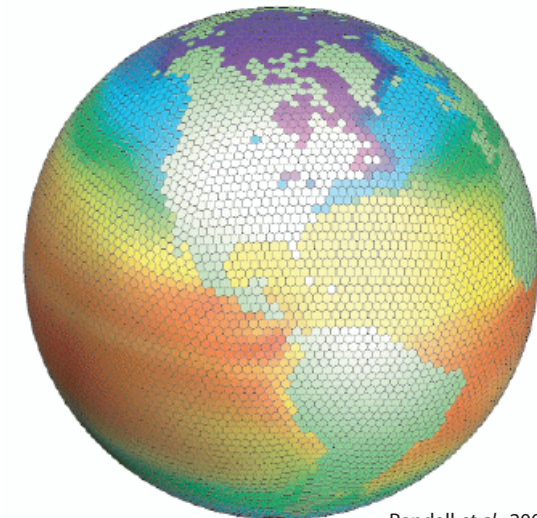
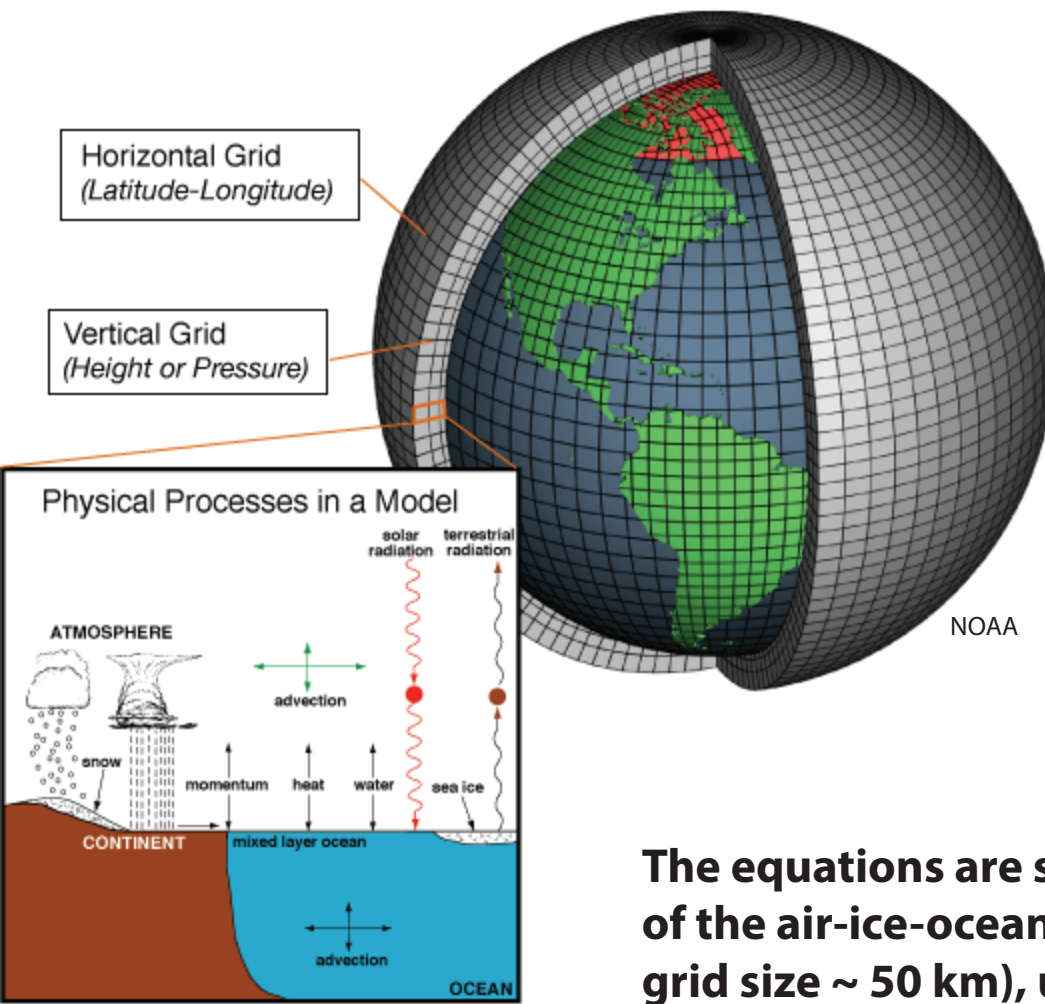
They describe the state of the ocean, ice, atmosphere, land, and their interactions.

The equations are solved on 3-dimensional grids of the air-ice-ocean-land system (with horizontal grid size ~ 50 km), using very powerful computers.

key challenge :

*incorporating sub - grid scale processes*

linkage of scales



# sea ice components of GCM's

What are the key ingredients -- or **governing equations** that need to be solved on grids using powerful computers?

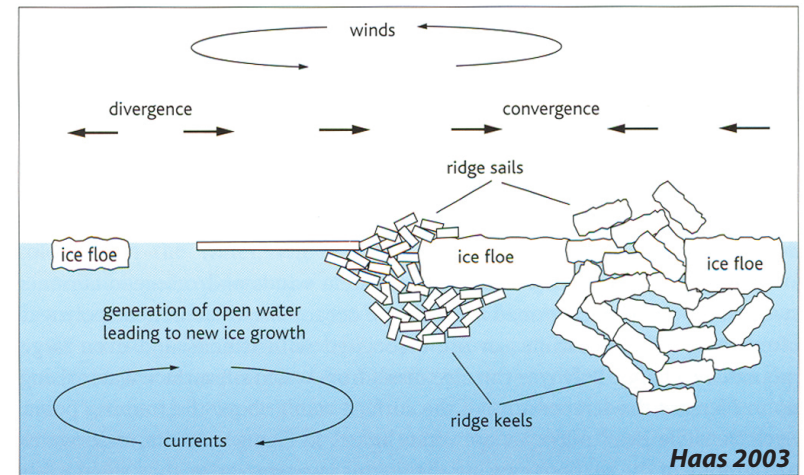
1. Ice thickness distribution  $g(x, y, h, t)$  evolution equation **dynamics** + **thermodynamics**  
(Thorndike et al. 1975)

$$\frac{Dg}{Dt} = -g \nabla \cdot \mathbf{u} + \Psi(g) - \frac{\partial}{\partial h} (\tau g) + \mathcal{L}$$

**nonlinear PDE with  
ice velocity field**

**ice growth  
ice melting**

**mechanical redistribution  
- ridging and opening**



2. Conservation of momentum, stress vs. strain relation (Hibler 1979)

$$m \frac{D\mathbf{u}}{Dt} = -m f \mathbf{k} \times \mathbf{u} + \boldsymbol{\tau}_a + \boldsymbol{\tau}_o - m g \nabla H + \mathbf{F}_{int} \quad \mathbf{F} = m\mathbf{a} \text{ for sea ice dynamics}$$

3. Heat equation of sea ice and snow

(Maykut and Untersteiner 1971)

$$\frac{\partial T}{\partial t} + \mathbf{u}_{br} \cdot \nabla T = \nabla \cdot k(T) \nabla T$$

**thermodynamics**

**+ balance of radiative and  
thermal fluxes on interfaces**



***sea ice microphysics***

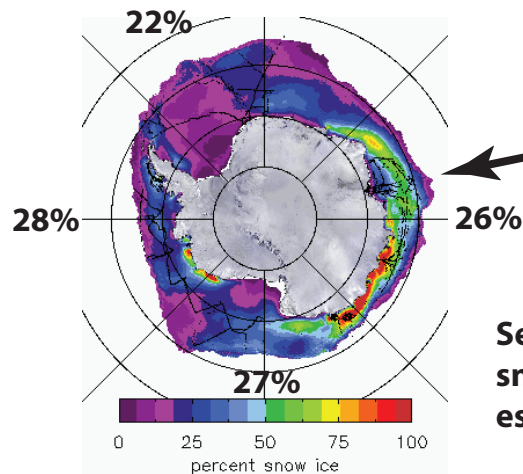
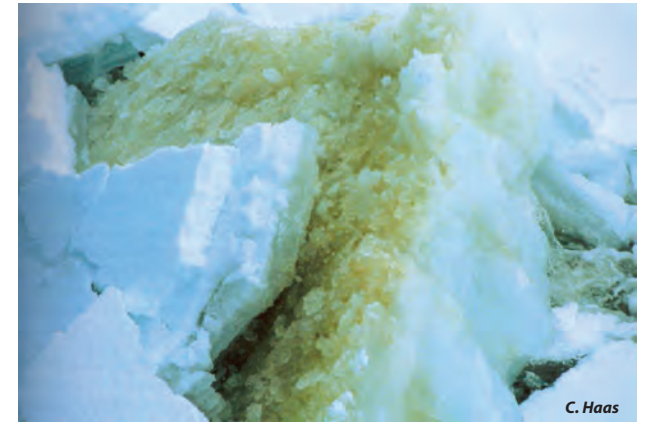
***fluid transport***

# 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

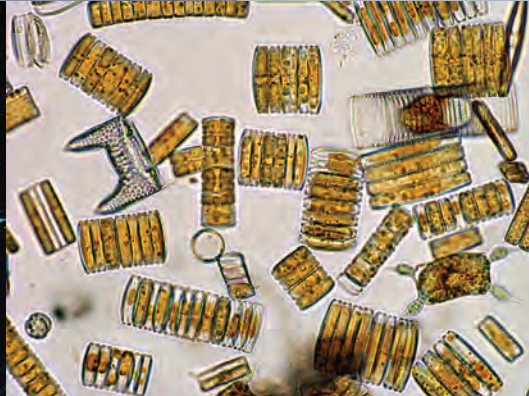
*Antarctic surface flooding  
and snow-ice formation*

September  
snow-ice  
estimates

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



# sea ice ecosystem



sea ice algae  
support life in the polar oceans

fluid permeability  $k$  of a porous medium

porous  
concrete



how much water  
gets through the  
sample per unit  
time?

## ***HOMOGENIZATION***

*mathematics for analyzing effective behavior of heterogeneous systems*

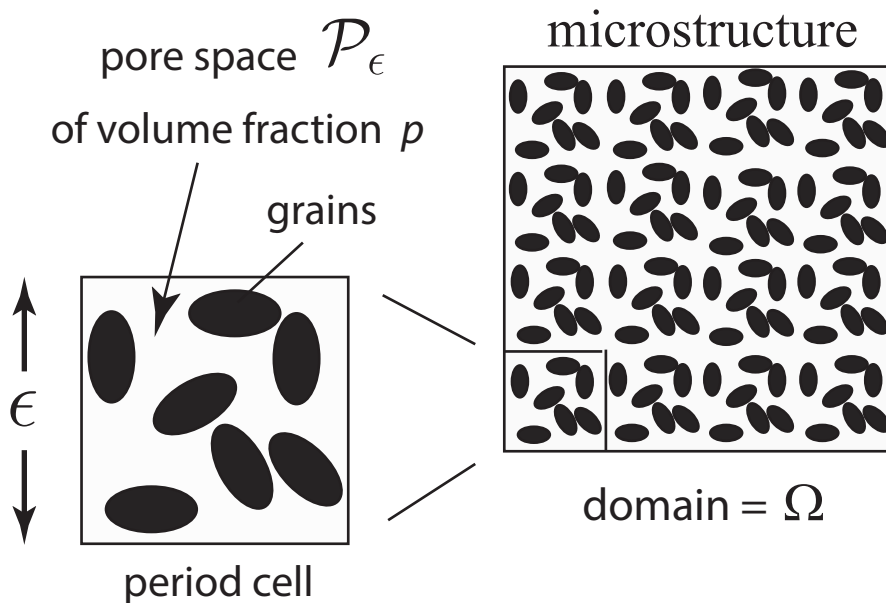


# fluid permeability of a porous medium

how much fluid gets through the sample per unit time?

**HOMOGENIZE**

**Stokes equations** for fluid velocity  $\mathbf{v}^\epsilon$ , pressure  $p^\epsilon$ , force  $\mathbf{f}$ :



$$\begin{aligned}\nabla p^\epsilon - \epsilon^2 \eta \Delta \mathbf{v}^\epsilon &= \mathbf{f}, & x \in \mathcal{P}_\epsilon \\ \nabla \cdot \mathbf{v}^\epsilon &= 0, & x \in \mathcal{P}_\epsilon \\ \mathbf{v}^\epsilon &= 0, & x \in \partial \mathcal{P}_\epsilon \\ \eta &= \text{fluid viscosity}\end{aligned}$$

via two-scale expansion

**MACROSCOPIC EQUATIONS**  $\mathbf{v}^\epsilon \rightarrow \mathbf{v}$ ,  $p^\epsilon \rightarrow p$  as  $\epsilon \rightarrow 0$

**Darcy's law**  $\mathbf{v} = -\frac{1}{\eta} \mathbf{k} \nabla p$ ,  $x \in \Omega$   $\mathbf{k}(x) =$  **effective fluid permeability tensor**  
( $\mathbf{f} = 0$ )  $\nabla \cdot \mathbf{v} = 0$ ,  $x \in \Omega$

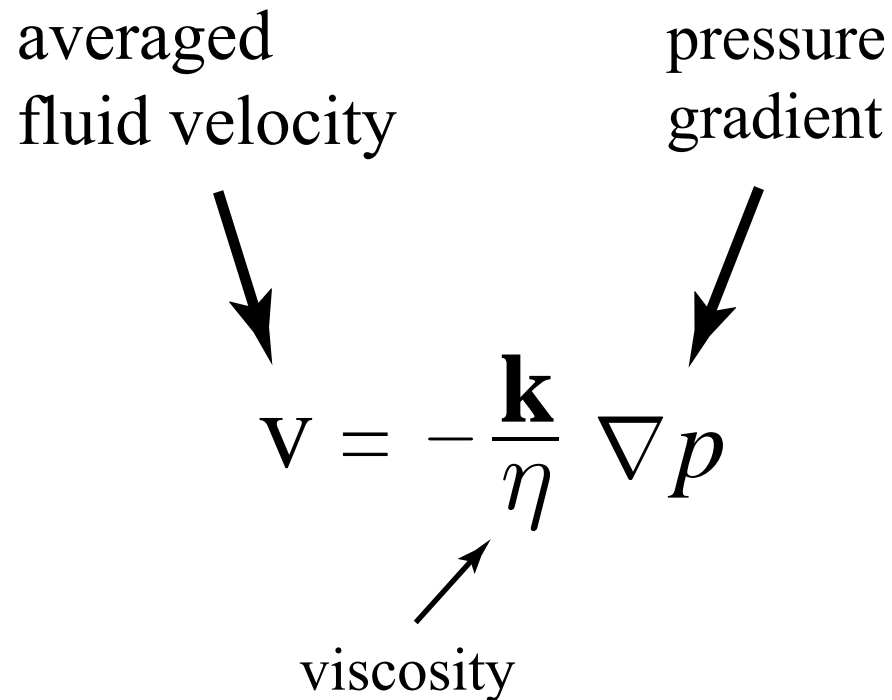
*Darcy's Law* for slow viscous flow in a porous medium

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 labels with arrows point to parts of the equation: 'averaged fluid velocity' points to  $\mathbf{v}$ , 'pressure gradient' points to  $\nabla p$ , and 'viscosity' points to  $\eta$ .

$\mathbf{k}$  = fluid permeability tensor

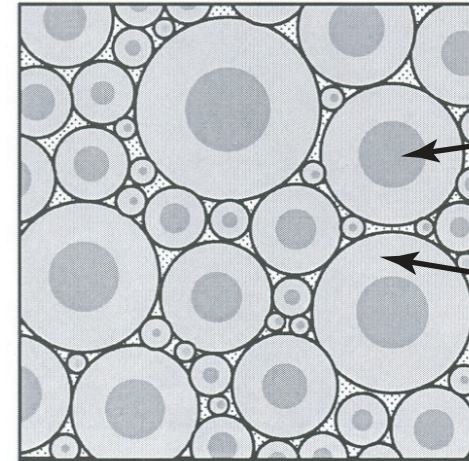
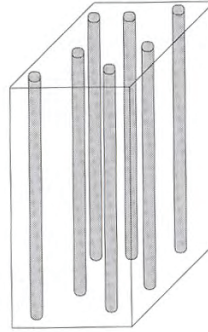


# PIPE BOUNDS on vertical fluid permeability $k$

Golden, Heaton, Eicken, Lytle, Mech. Materials 2006

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

vertical pipes  
with appropriate radii  
maximize  $k$



optimal coated  
cylinder geometry

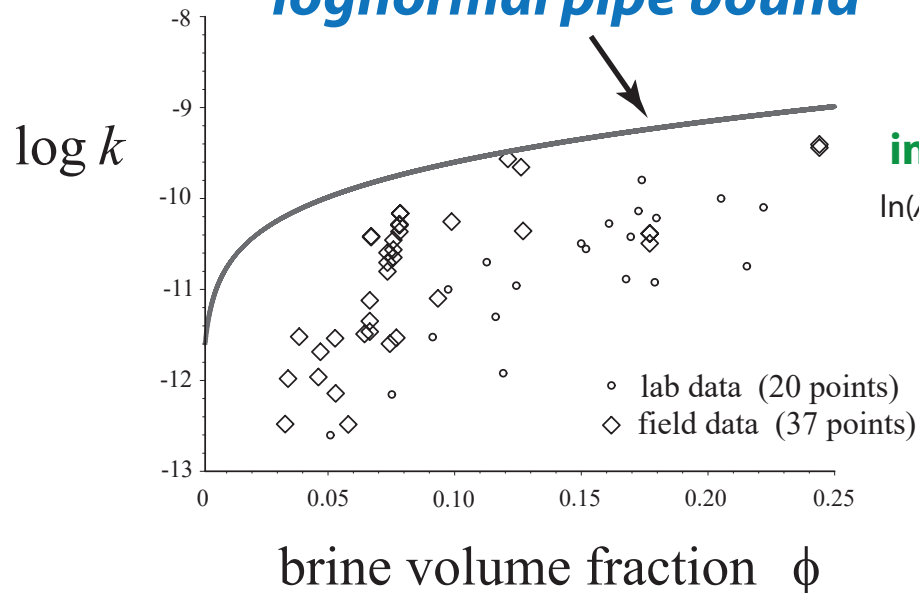
**fluid analog of arithmetic mean upper bound for effective conductivity of composites (Wiener 1912)**

$$k \leq \frac{\phi \langle R^4 \rangle}{8 \langle R^2 \rangle} = \frac{\phi}{8} \langle R^2 \rangle e^{\sigma^2}$$

**inclusion cross sectional areas  $A$  lognormally distributed**

$\ln(A)$  normally distributed, mean  $\mu$  (increases with  $T$ ) variance  $\sigma^2$  (Gow and Perovich 96)

**lognormal pipe bound**



Golden et al., Geophys. Res. Lett. 2007

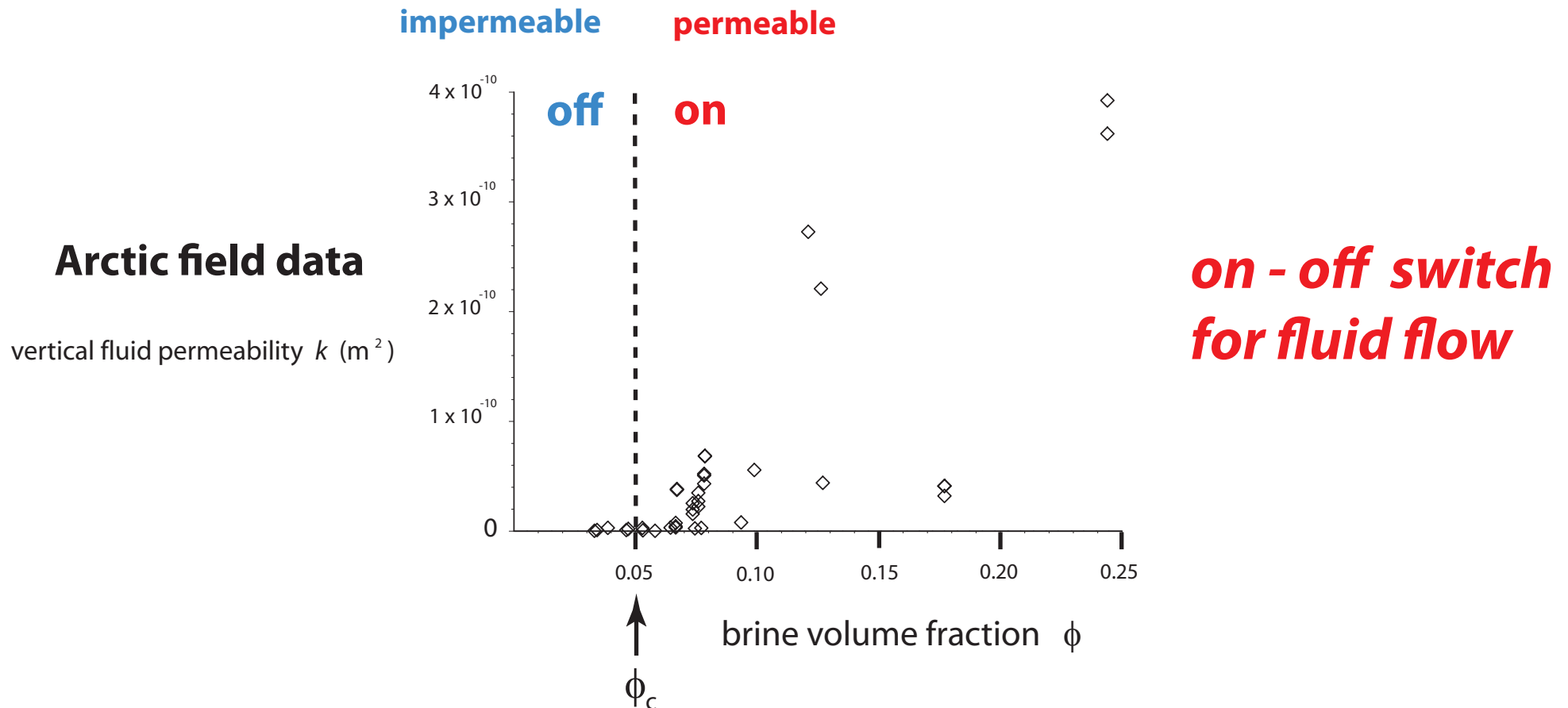
get bounds through variational analysis of  
**trapping constant**  $\gamma$  for diffusion process  
in pore space with absorbing BC

Torquato and Pham, PRL 2004

$$\mathbf{k} \leq \gamma^{-1} \mathbf{I}$$

for any ergodic porous medium  
(Torquato 2002, 2004)

# 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





sea ice algal communities

D. Thomas 2004

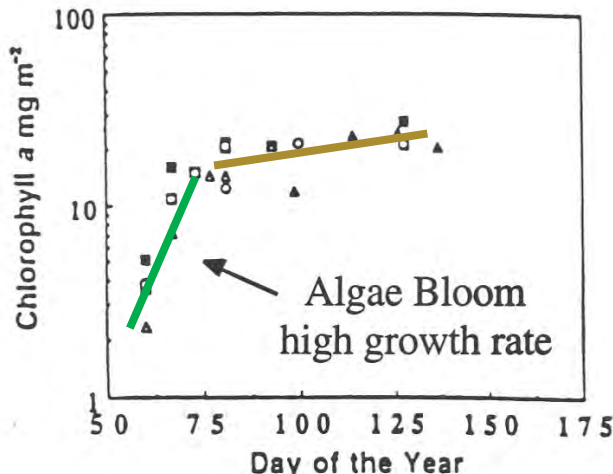
nutrient replenishment  
controlled by ice permeability

biological activity turns on  
or off according to  
*rule of fives*

Golden, Ackley, Lytle      Science 1998

Fritsen, Lytle, Ackley, Sullivan      Science 1994

*critical behavior of microbial activity*

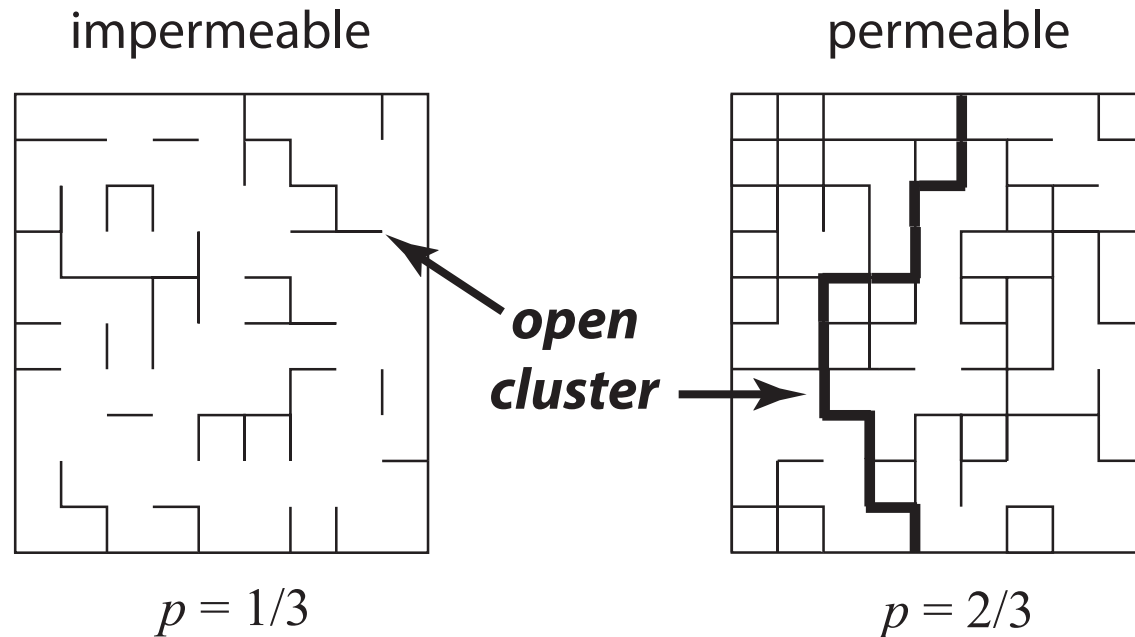


Convection-fueled algae bloom  
Ice Station Weddell

***Why is the rule of fives true?***

# 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

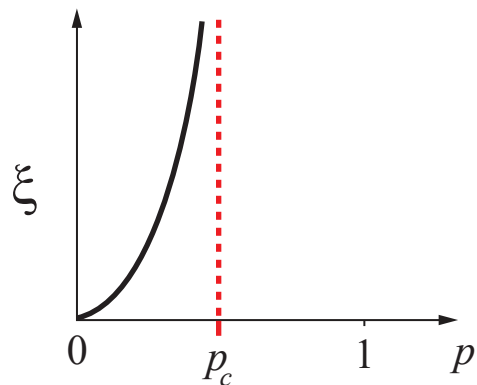


# order parameters in percolation theory

## geometry

correlation length

characteristic scale  
of connectedness

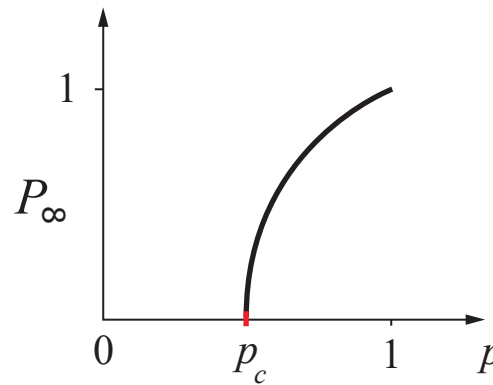


$$\xi(p) \sim |p - p_c|^{-\nu}$$

$$p \rightarrow p_c$$

infinite cluster density

probability the origin  
belongs to infinite cluster

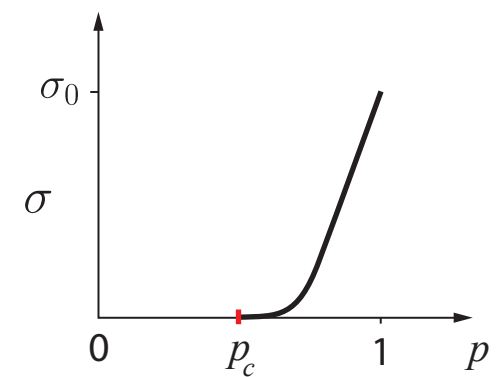


$$P_\infty(p) \sim (p - p_c)^\beta$$

$$p \rightarrow p_c^+$$

## transport

effective conductivity  
or fluid permeability



$$\sigma(p) \sim \sigma_0 (p - p_c)^t$$

$$p \rightarrow p_c^+$$

**UNIVERSAL critical exponents for lattices -- depend only on dimension**

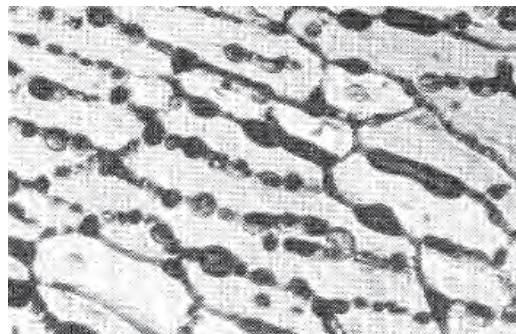
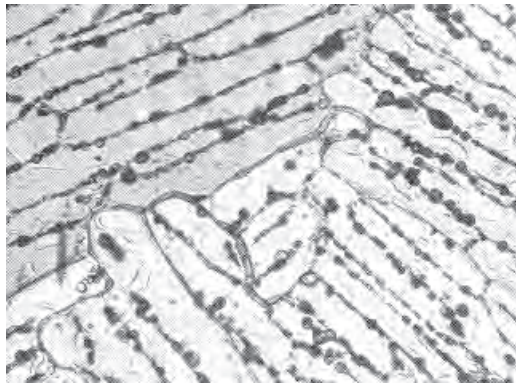
$1 \leq t \leq 2$  (for idealized model), Golden, *Phys. Rev. Lett.* 1990 ; *Comm. Math. Phys.* 1992

**non-universal behavior in continuum**

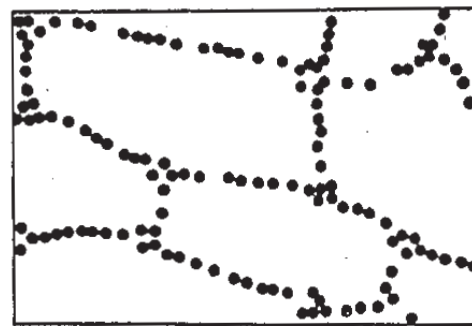
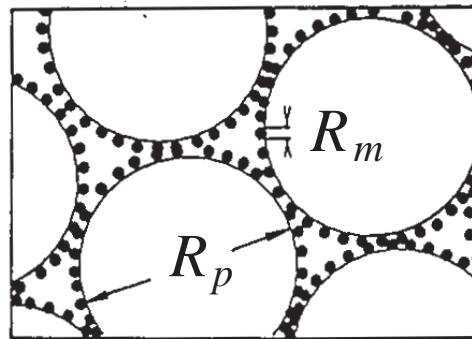
*Continuum* percolation model for **stealthy** materials applied to sea ice microstructure explains **Rule of Fives** and Antarctic data on **ice production** and **algal growth**

$$\phi_c \approx 5 \%$$

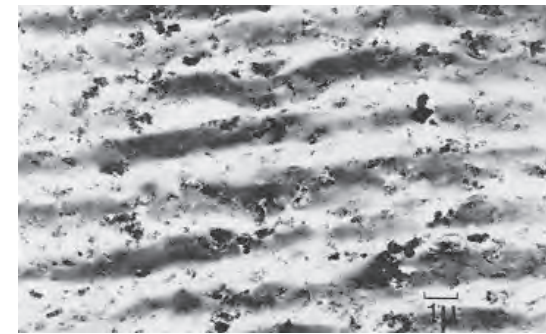
Golden, Ackley, Lytle, *Science*, 1998



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***

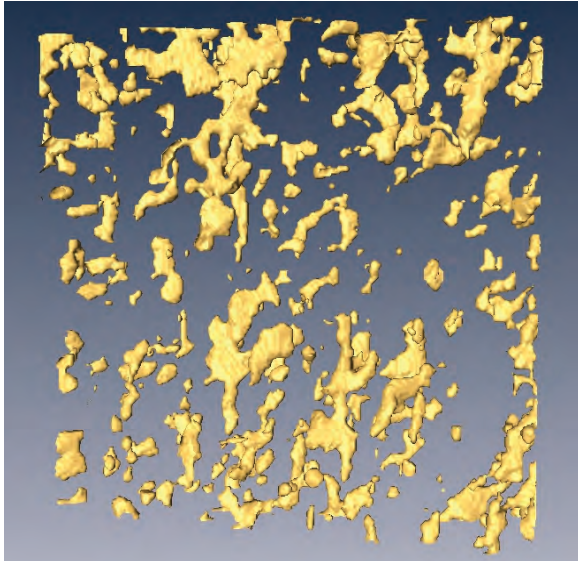
micro-scale  
controls  
macro-scale  
processes

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

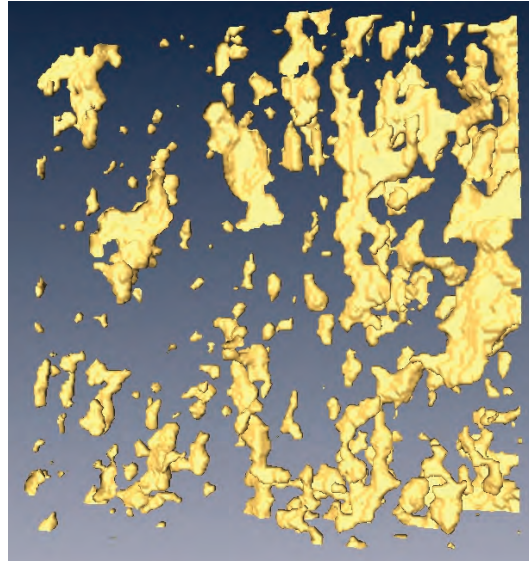


# brine connectivity (over cm scale)

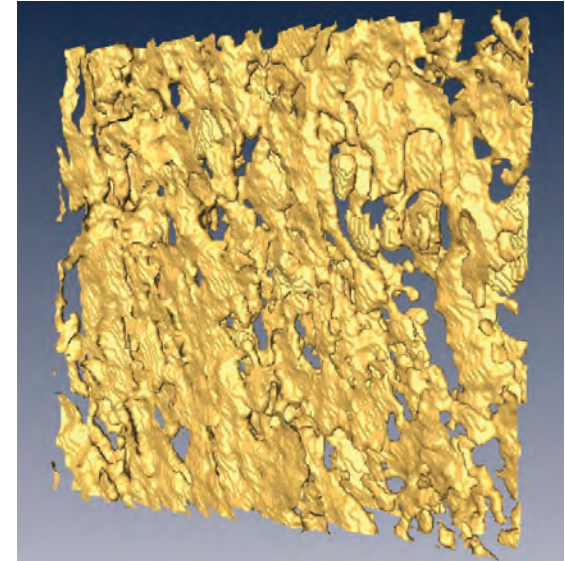
8 x 8 x 2 mm



-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:

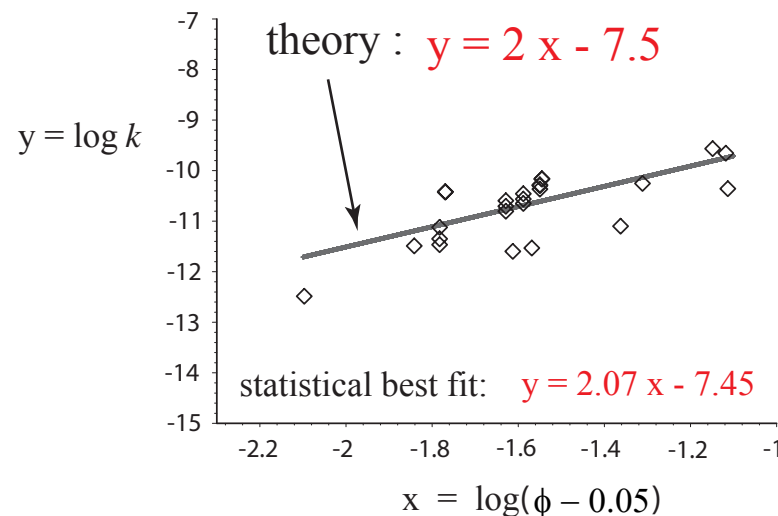
$$k(\phi) = k_0 (\phi - 0.05)^2$$

critical  
exponent

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

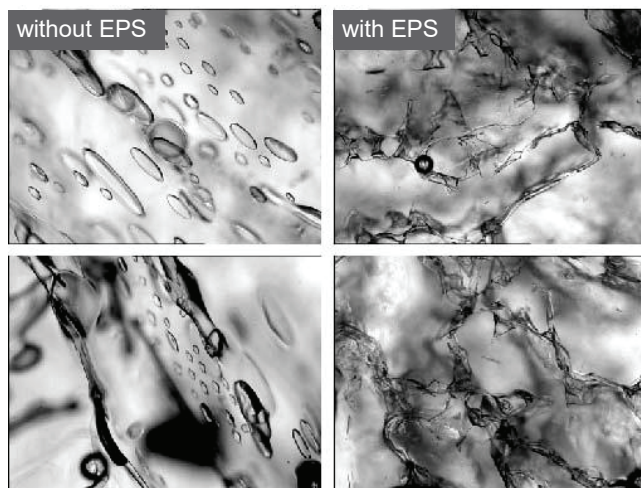
*t*

- 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  $k_0$

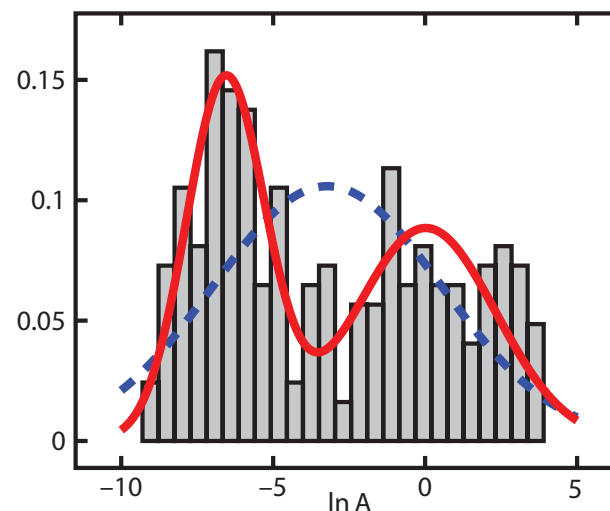


# Sea ice algae secrete extracellular polymeric substances (EPS) affecting evolution of brine microstructure.

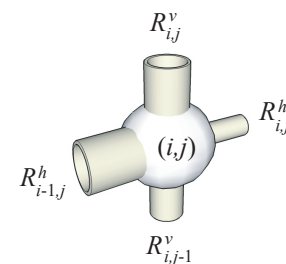
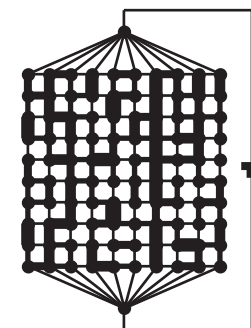
## How does EPS affect fluid transport?



Krembs, Eicken, Deming, PNAS 2011



- **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 2017

**How does the biology affect the physics?**

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



# Remote sensing of sea ice



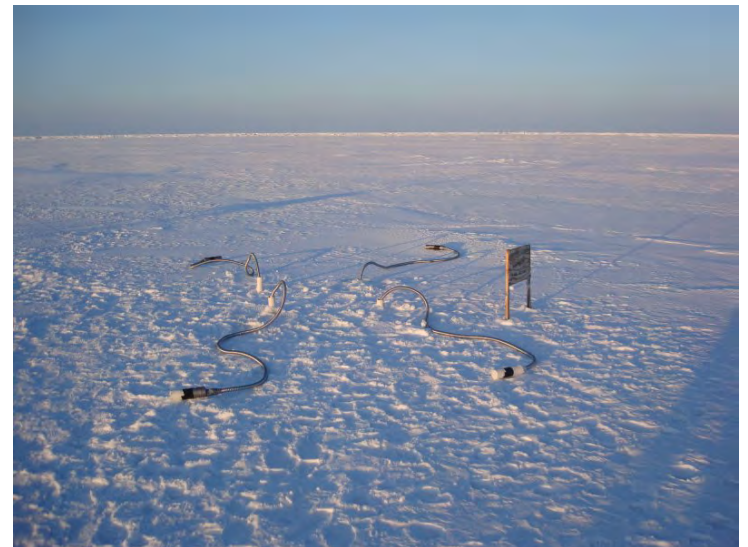
*sea ice thickness*  
*ice concentration*

## **INVERSE PROBLEM**

Recover sea ice  
properties from  
electromagnetic  
(EM) data

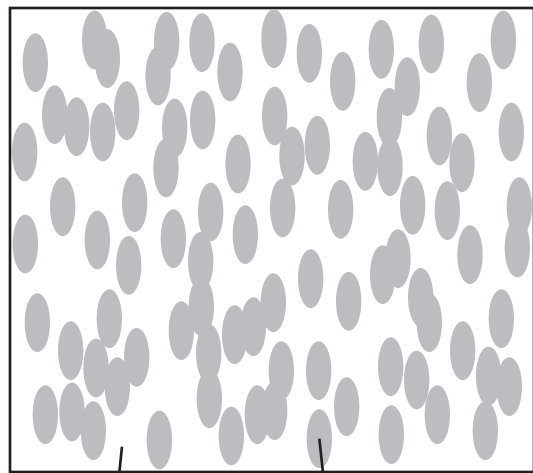
$$\epsilon^*$$

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



$\epsilon_1$

$\epsilon_2$



$\epsilon^*$

$$D = \epsilon E$$

$$\nabla \cdot D = 0$$

$$\nabla \times E = 0$$

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

$p_1, p_2$  = volume fractions of  
the components

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

# Theory of Effective Electromagnetic Behavior of Composites

## analytic continuation method

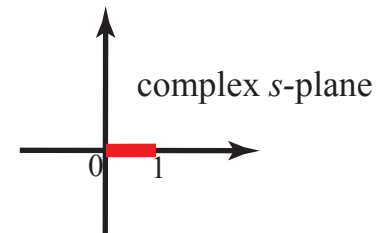
**Forward Homogenization** Bergman (1978), Milton (1979), Golden and Papanicolaou (1983)  
*Theory of Composites*, Milton (2002)

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

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, Milton (1982), *Theory of Composites*, Milton (2002)

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

recover brine volume fraction, connectivity, etc.



# Stieltjes integral representation

separates geometry from parameters

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

*geometry* ←

← *material parameters*

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

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

$\chi$  = characteristic function of the brine phase

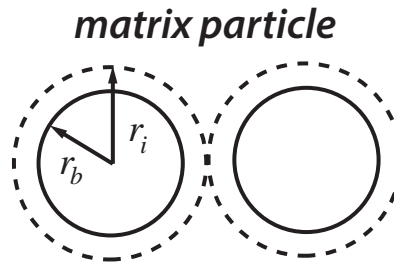
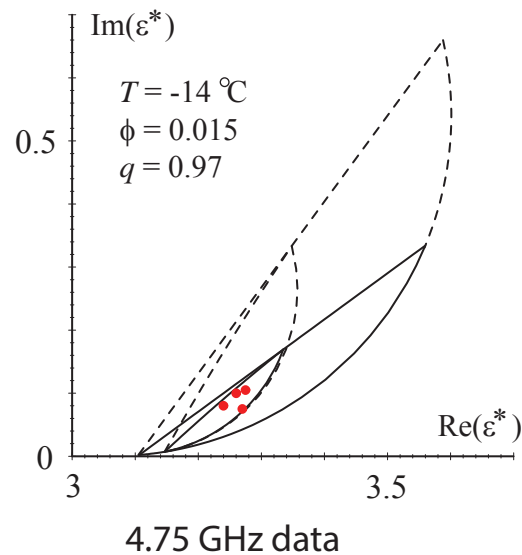
$$E = (s + \Gamma\chi)^{-1}e_k$$

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

$\Gamma\chi$  *links scales*

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

## forward bounds



$$q = r_b / r_i$$

$$0 < q < 1$$

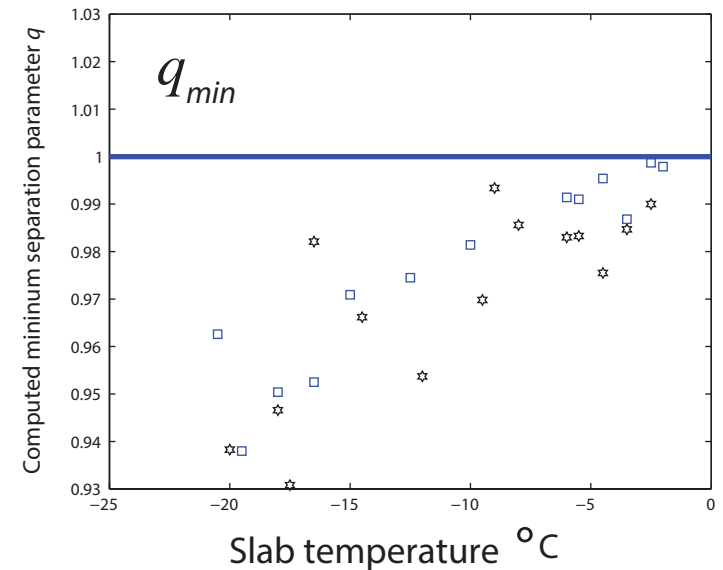
**Golden 1995, 1997**

**Bruno 1991**

## inverse bounds and recovery of brine porosity

**Gully, Backstrom, Eicken, Golden  
Physica B, 2007**

## inverse bounds



## inversion for brine inclusion separations in sea ice from measurements of effective complex permittivity $\epsilon^*$

### rigorous inverse bound on spectral gap

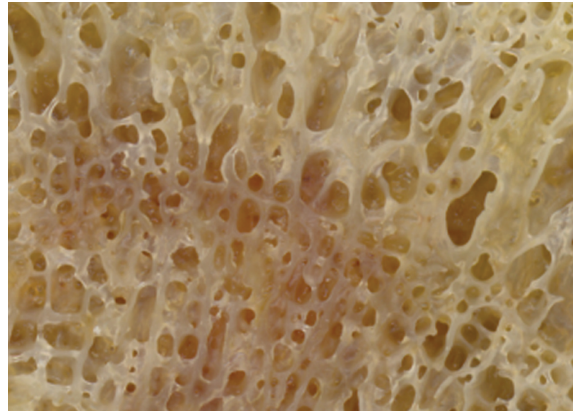
construct algebraic curves which bound admissible region in  $(p, q)$ -space

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

## SEA ICE

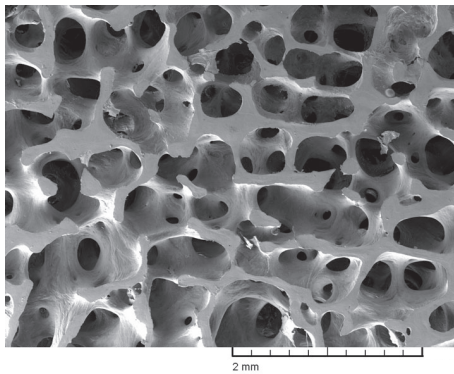


## HUMAN BONE

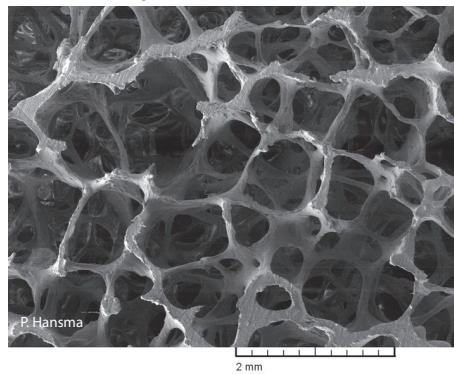


*spectral characterization  
of porous microstructures  
in human bone*

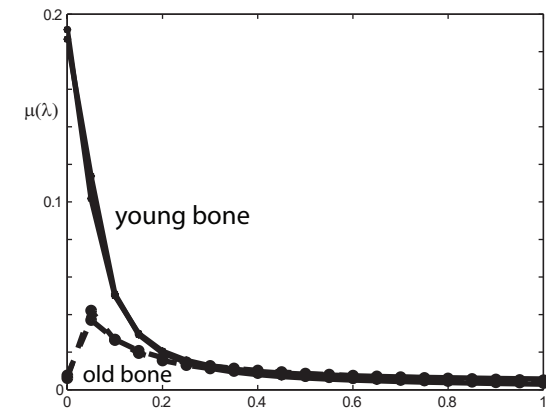
young healthy trabecular bone



old osteoporotic trabecular bone



reconstruct spectral measures  
from complex permittivity data



use regularized inversion scheme

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

Golden, Murphy, Cherkaev, J. Biomechanics 2011

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



## ***direct calculation of spectral measure***

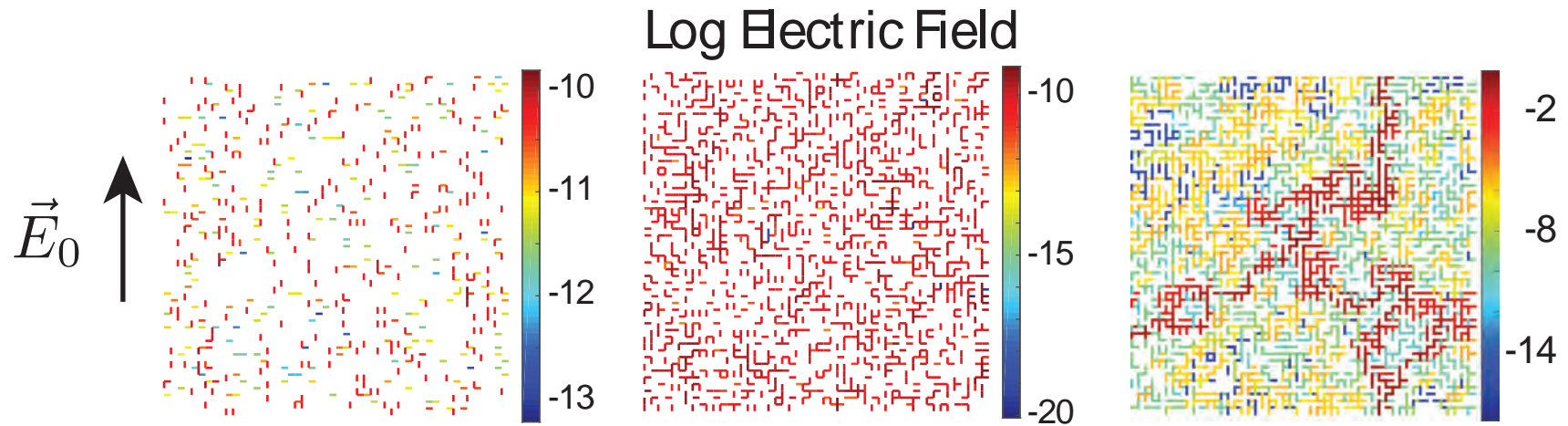
1. Discretization of composite microstructure gives lattice of 1's and 0's (random resistor network).
2. The fundamental operator  $\chi\Gamma\chi$  becomes a random matrix depending only on the composite geometry.
3. Compute the eigenvalues  $\lambda_i$  and eigenvectors of  $\chi\Gamma\chi$  with inner product weights  $\alpha_i$

$$\mu(\lambda) = \sum_i \alpha_i \delta(\lambda - \lambda_i)$$



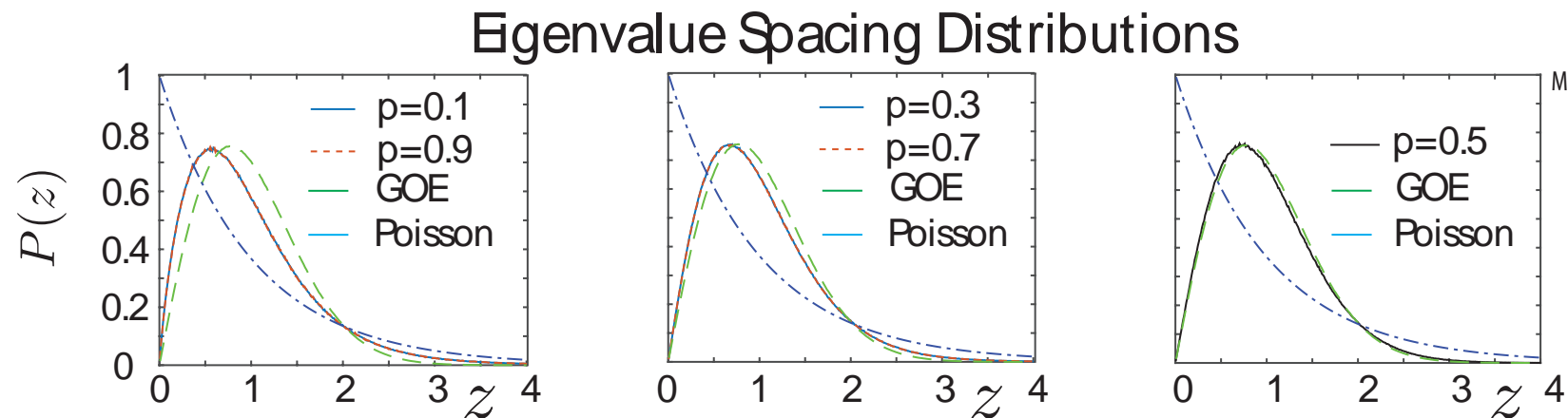
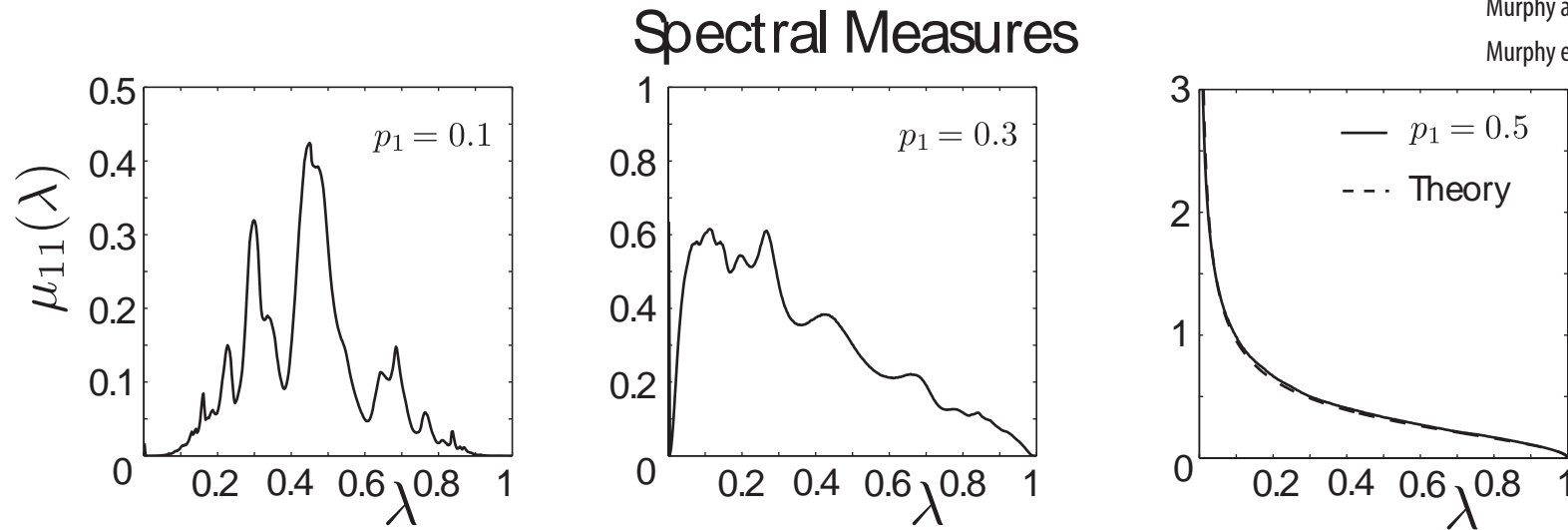
Dirac point measure (Dirac delta)

# Spectral statistics for 2D random resistor network



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

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



Murphy, Cherkashev, Golden, 2017

# Eigenvalue Statistics of Random Matrix Theory

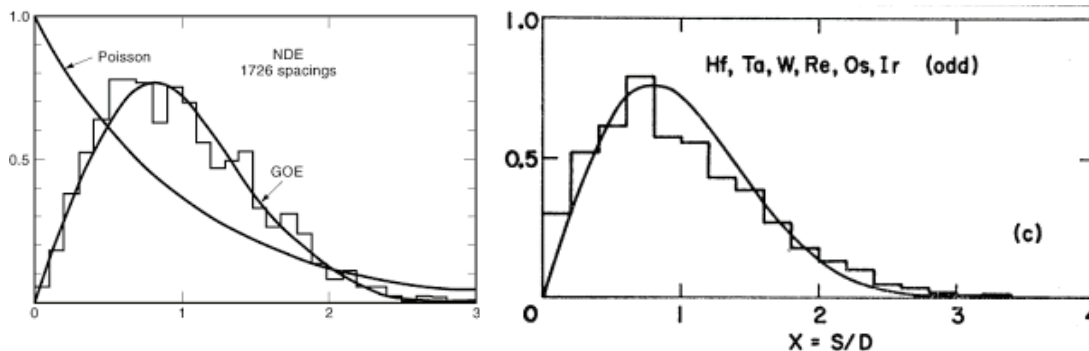
*Wigner (1951) and Dyson (1953) first used random matrix theory (RMT) to describe quantized energy levels of heavy atomic nuclei.*

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

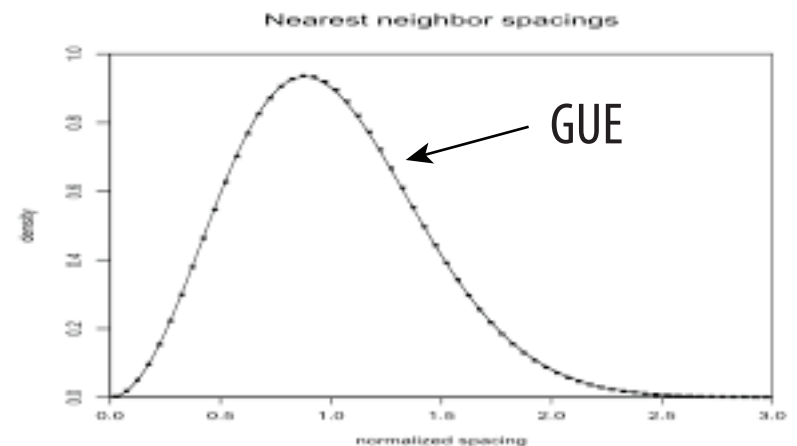
$[N]_{ij} \sim N(0,1) + iN(0,1), \quad A = (N + N^\dagger)/2 \quad \text{Gaussian unitary ensemble (GUE)}$

*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

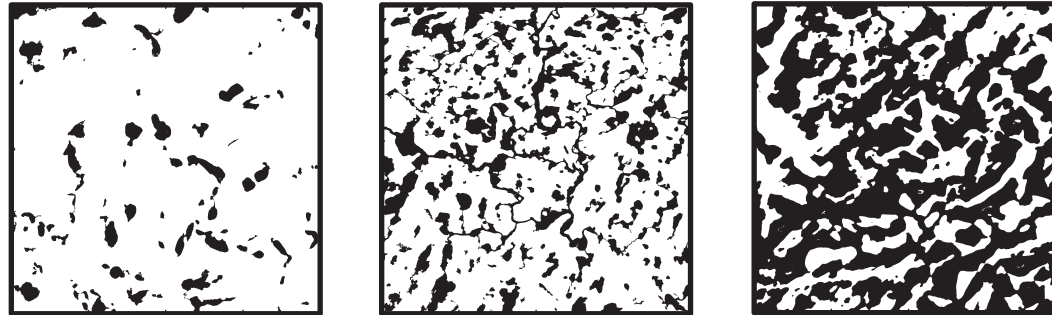


RMT used to characterize **disorder-driven transitions** in mesoscopic conductors, neural networks, random graph theory, etc.

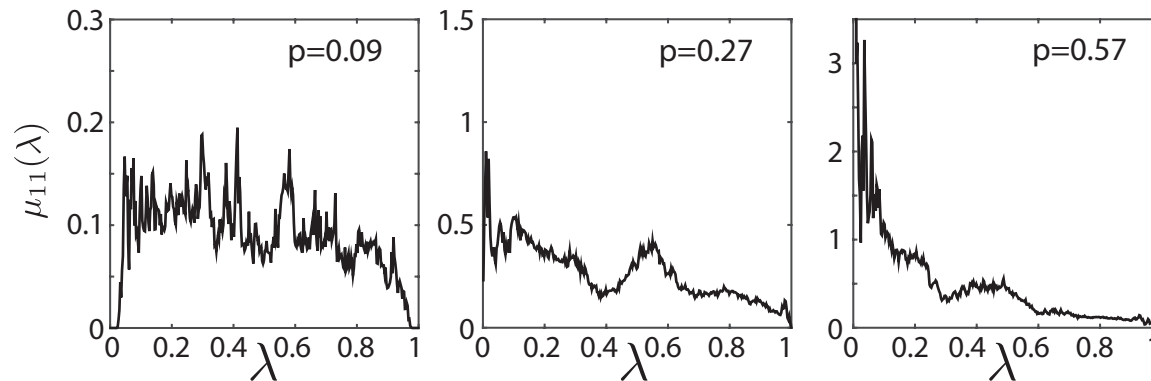
Phase transitions  $\sim$  transitions in **universal eigenvalue statistics**.



# Spectral computations for Arctic melt ponds

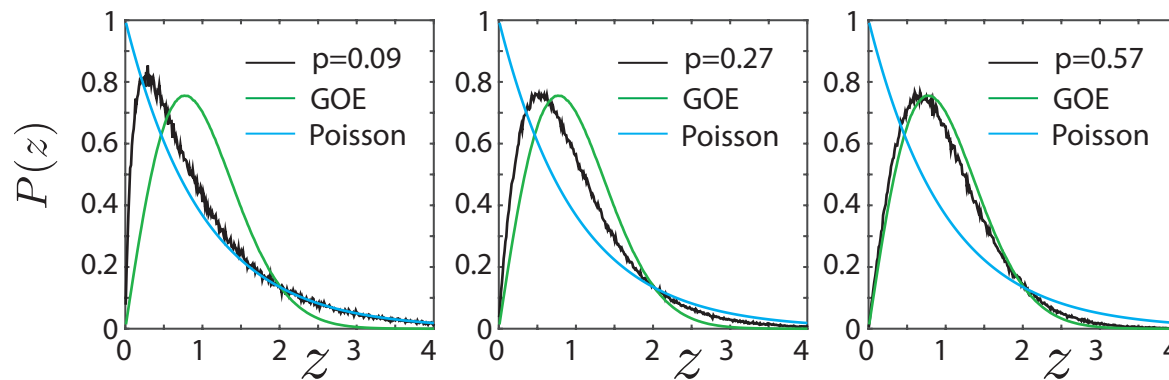


spectral  
measures



Ben Murphy  
Elena Cherkaev  
Ken Golden  
2017

eigenvalue  
spacing  
distributions



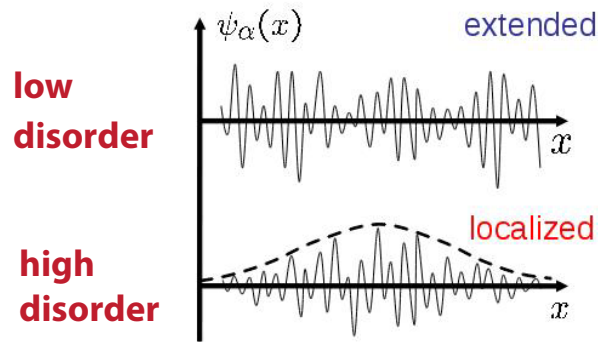
uncorrelated



level repulsion

**TRANSITION**

*eigenvalue statistics  
for transport tend  
toward the  
**UNIVERSAL**  
Wigner-Dyson  
distribution  
as the “conducting”  
phase percolates*



## 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**

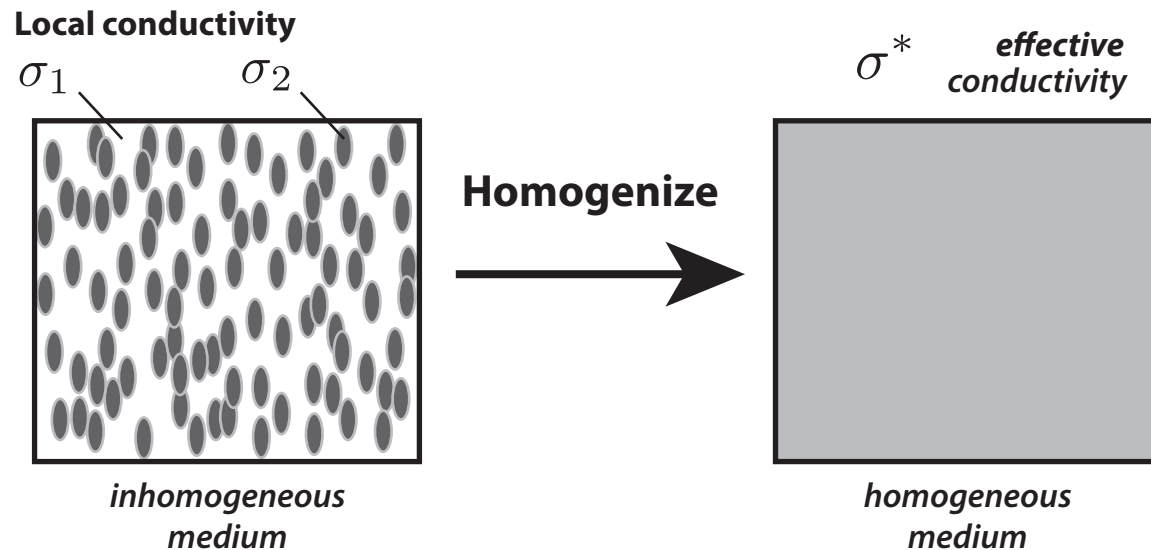


**transition to universal  
eigenvalue statistics (GOE)  
extended states, mobility edges**

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

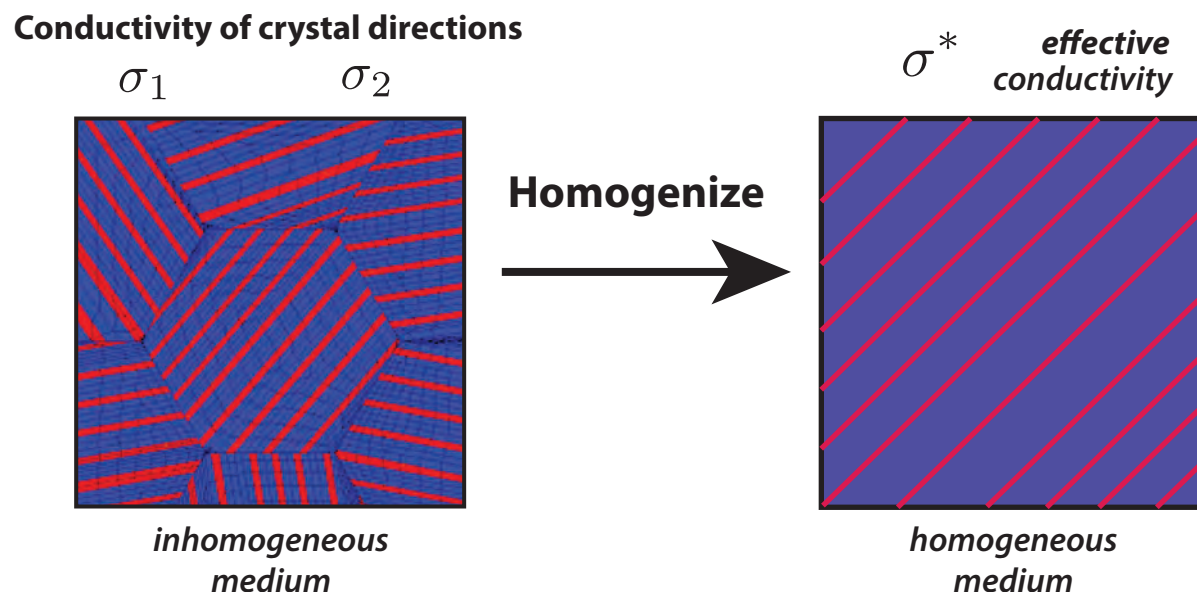
# Homogenization for composite materials

**Two-component  
composites**



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

**Polycrystalline  
media**

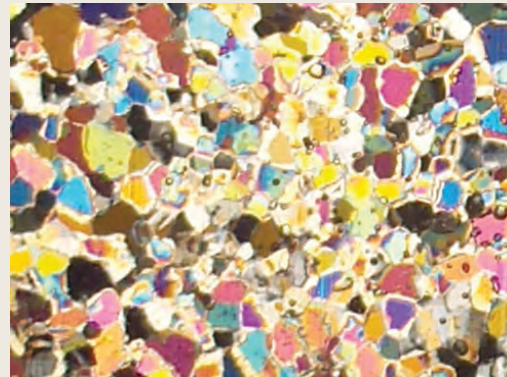




# Bounds on the complex permittivity of polycrystalline materials by analytic continuation

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**
- **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

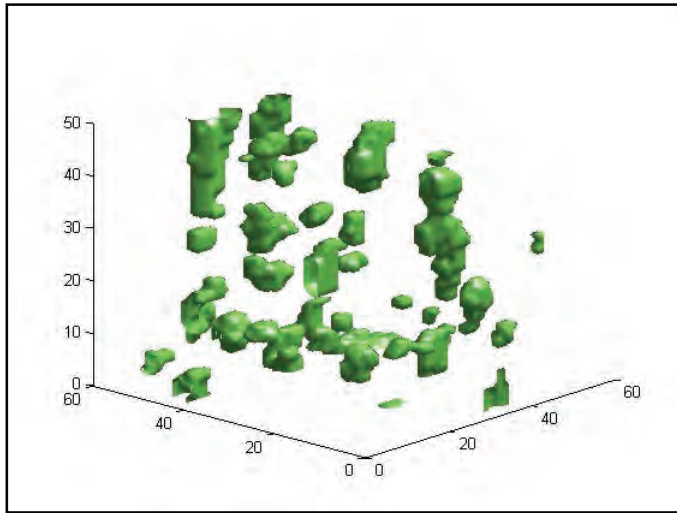
An invited review  
commemorating 350 years  
of scientific publishing at the  
Royal Society

A method to distinguish  
between different types  
of sea ice using remote  
sensing techniques

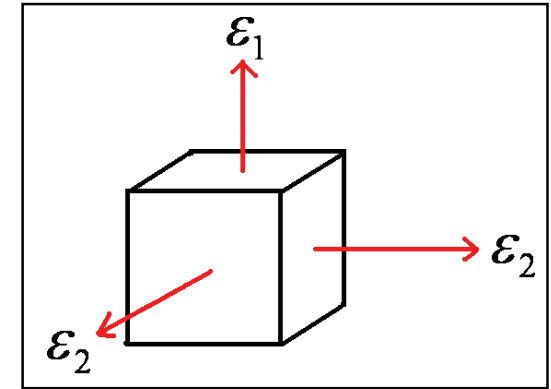
A computer model to  
determine how a human  
should walk so as to expend  
the least energy



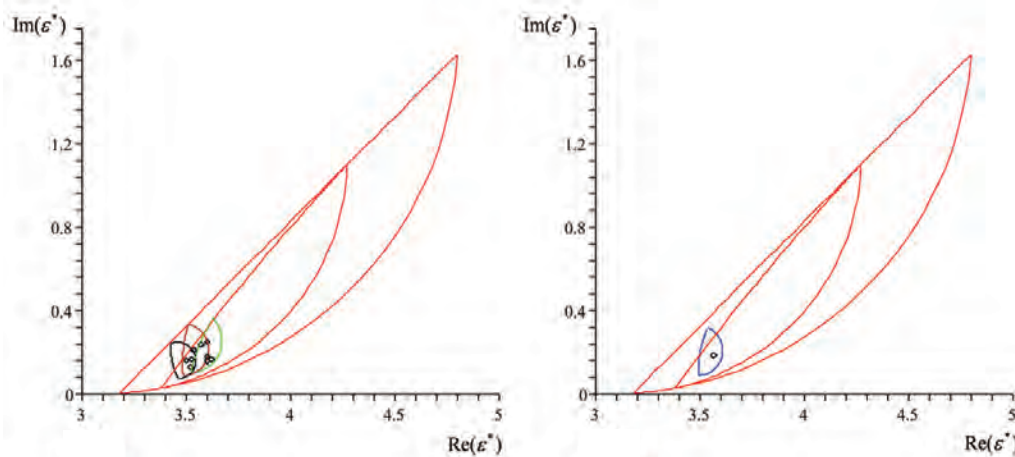
# two scale homogenization for polycrystalline sea ice



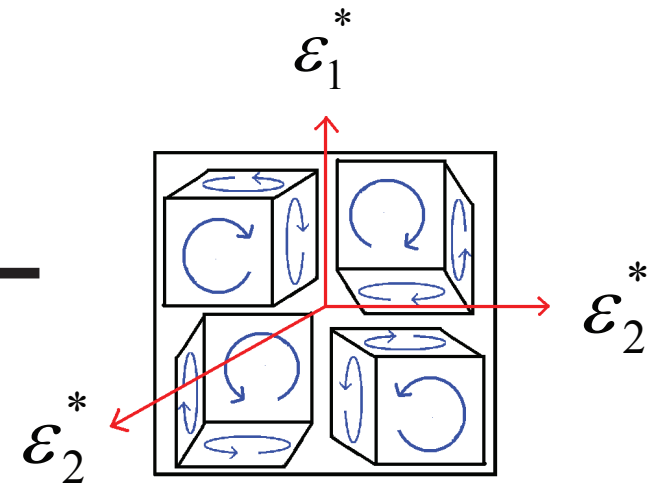
numerical homogenization  
for single crystal



analytic continuation  
for polycrystals



bounds

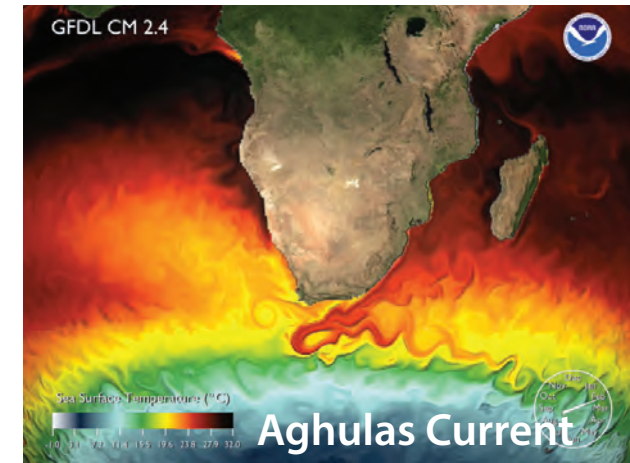
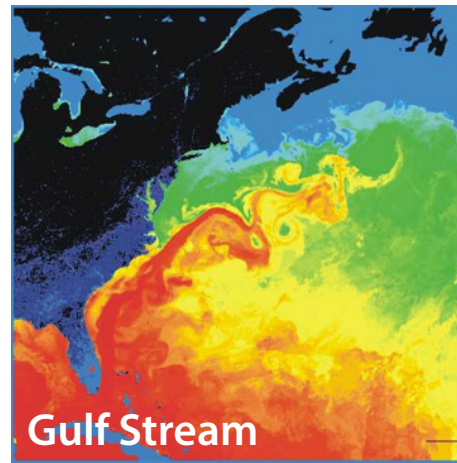




# advection enhanced diffusion

## effective diffusivity

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



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

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

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

homogenize

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

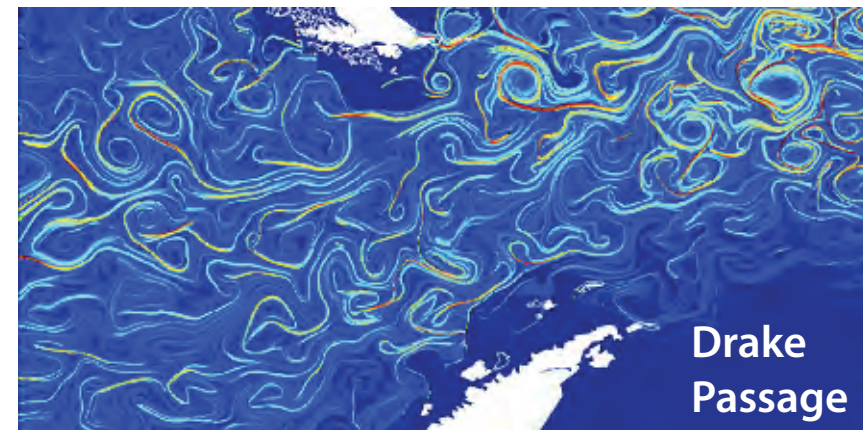
$\kappa^*$  effective diffusivity

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

*Avellaneda and Majda, PRL 89, CMP 91*

Murphy, Cherkaev, Xin, Zhu, Golden, *Ann. Math. Sci. Appl.* 2017

Murphy, Cherkaev, Zhu, Xin, Golden, 2017





# Stieltjes Integral Representation for Advection Diffusion

[Murphy, Cherkaev, Zhu, Xin & Golden 2017]

[Murphy, Cherkaev, Xin, Zhu & Golden 2017]

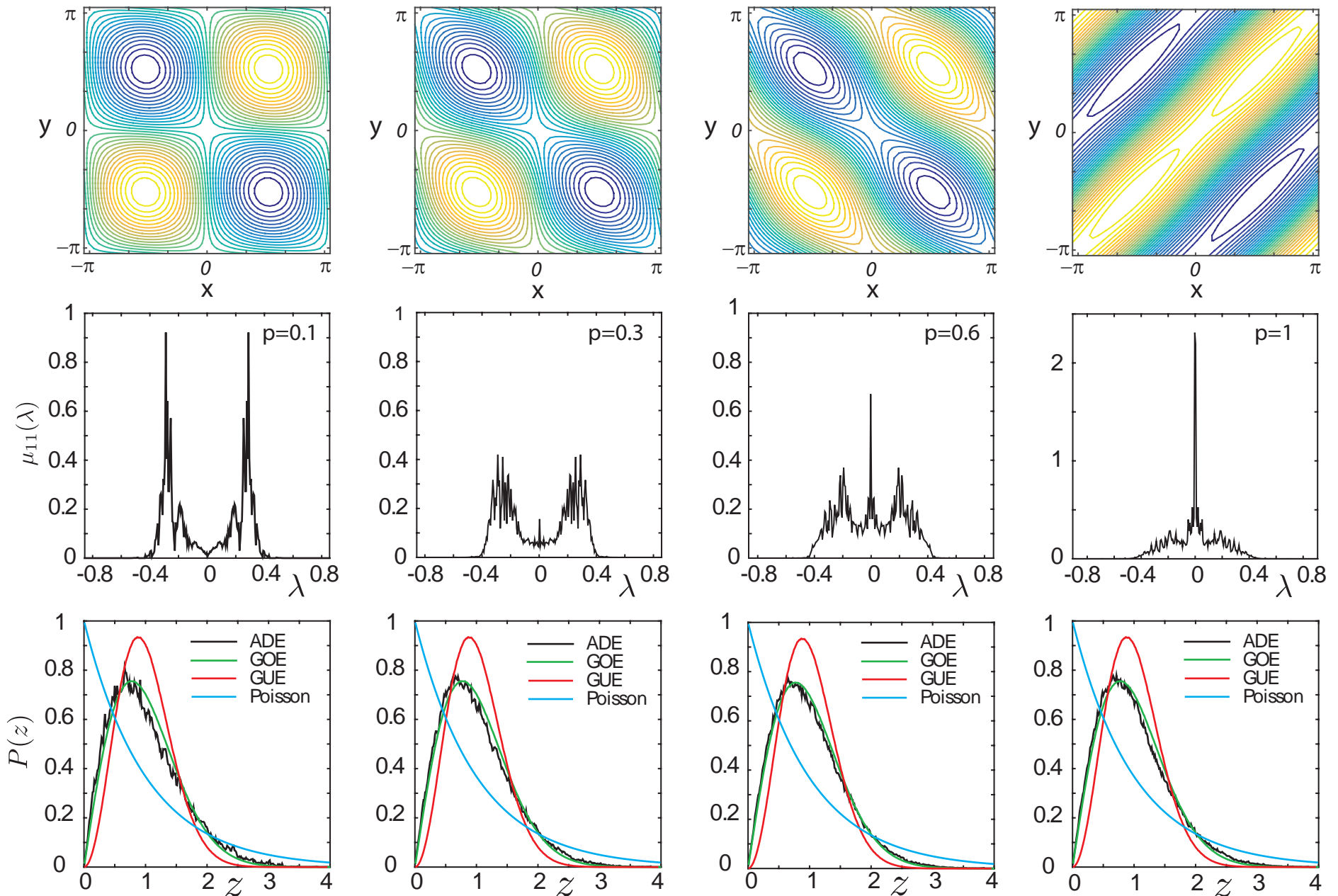
$$\kappa^* = \kappa \left( 1 + \int_{-\infty}^{\infty} \frac{d\mu(\tau)}{\kappa^2 + \tau^2} \right), \quad F(\kappa) = \int_{-\infty}^{\infty} \frac{d\mu(\tau)}{\kappa^2 + \tau^2}$$

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

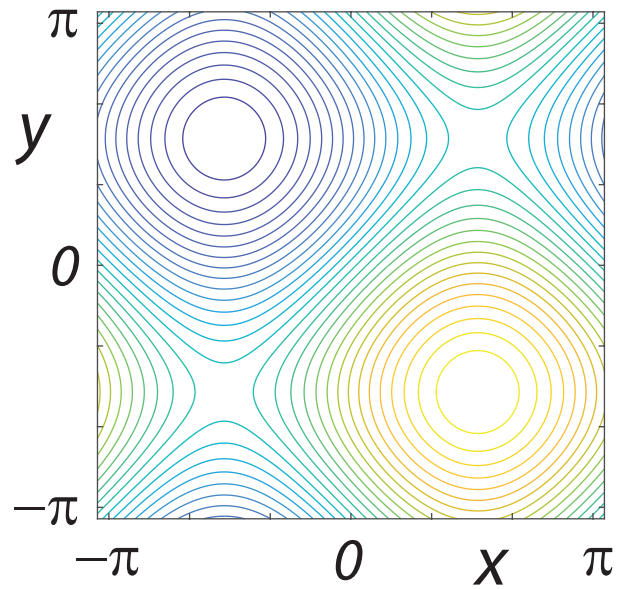
separation of material properties and flow field  
spectral measure calculations

# Spectral measures and eigenvalue spacings for cat's eye flow

$$H(x,y) = \sin(x) \sin(y) + A \cos(x) \cos(y), \quad A \sim U(-p,p)$$



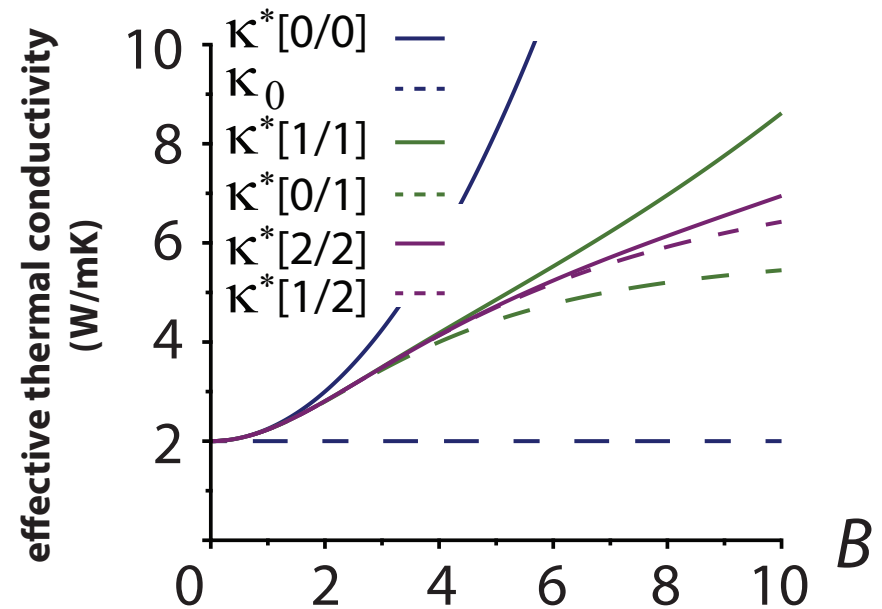
# Convection - enhanced thermal conductivity of sea ice w/ BC - flow



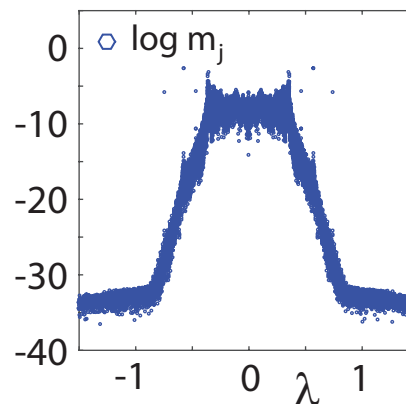
**BC - flow streamlines**

$$H = B \sin x - C \sin y \quad B = C$$

**Kraitzman, Hardenbrook,  
Murphy, Zhu, Cherkaev,  
Golden 2017**



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



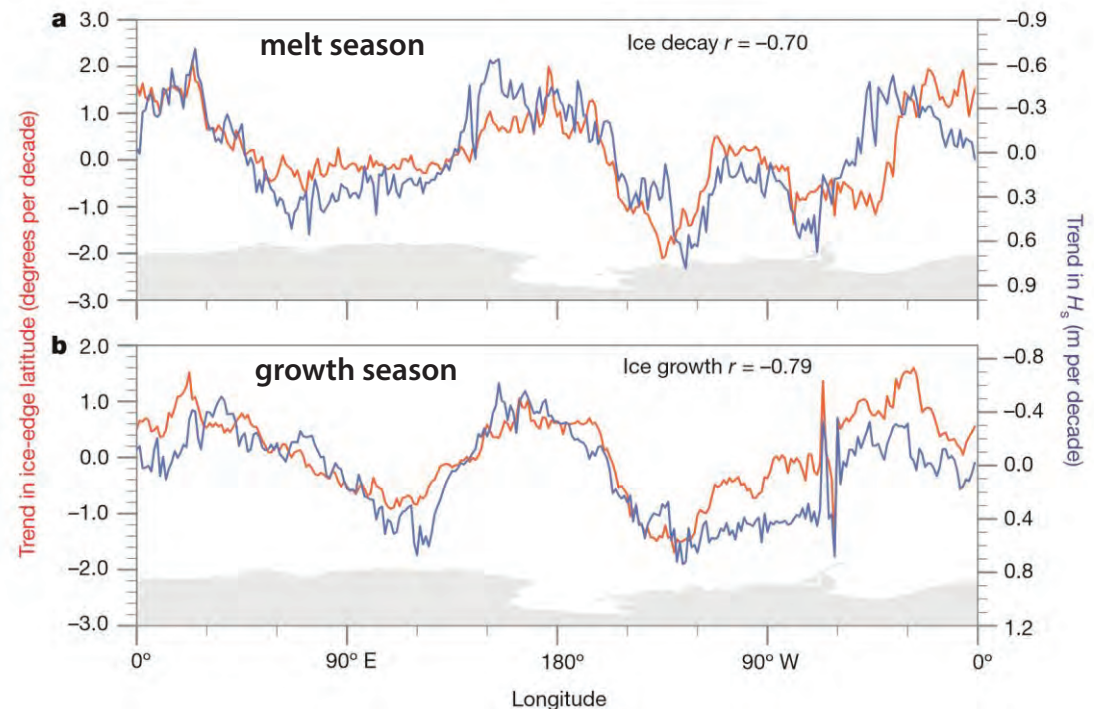
**spectral masses**

Murphy, Cherkaev, Zhu, Xin, Golden 2017

# Storm-induced sea-ice breakup and the implications for ice extent

Kohout et al., *Nature* 2014

- during three large-wave events, significant wave heights did not decay exponentially, enabling large waves to persist deep into the pack ice.
- large waves break sea ice much farther from the ice edge than would be predicted by the commonly assumed exponential decay

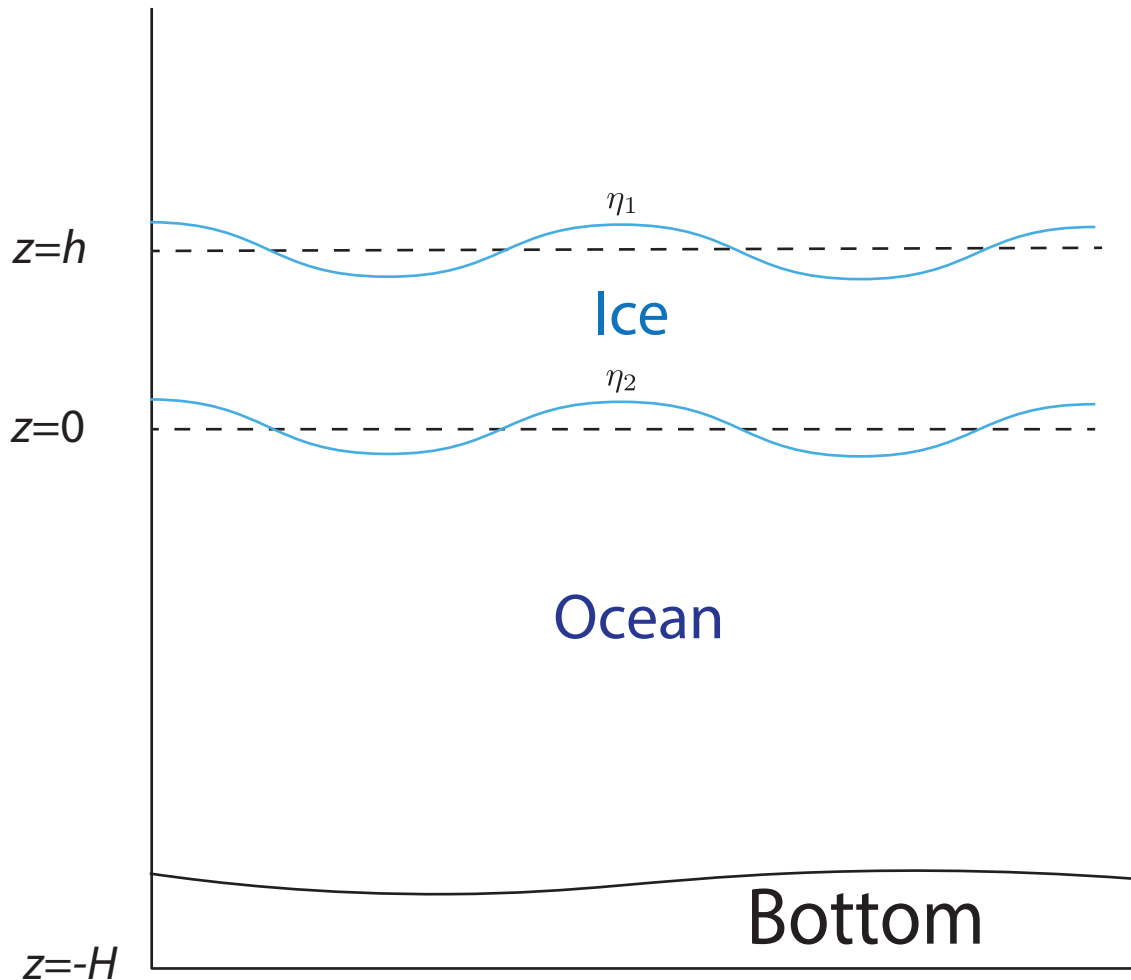


*ice extent compared with significant wave height*

**Waves have strong influence on both the floe size distribution and ice extent.**



# Two Layer Models and Effective Parameters



Viscous fluid layer (Keller 1998)

Effective Viscosity  $\nu$

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

Viscoelastic fluid layer (Wang-Shen 2010)

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

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

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

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

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

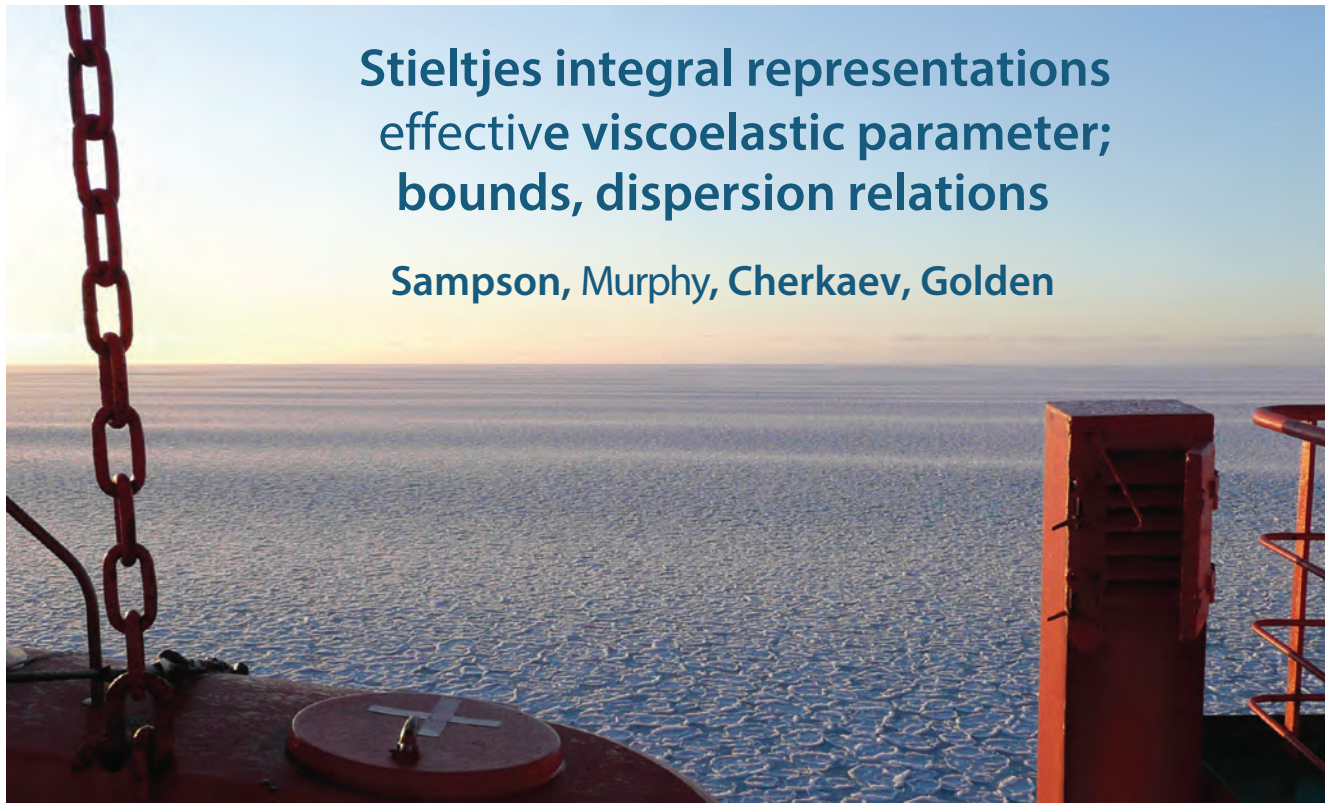
**Stieltjes integral representation  
for effective complex viscoelastic  
parameter; bounds**

Sampson, Murphy, Cherkaev, Golden 2017

# wave propagation in the marginal ice zone

Stieltjes integral representations  
effective viscoelastic parameter;  
bounds, dispersion relations

Sampson, Murphy, Cherkaev, Golden



# Stieltjes Integral Representation for Complex Viscoelasticity

$$\nabla \cdot \sigma = 0 \quad \sigma_{ij} = C_{ijkl} \epsilon_{kl} \quad \langle \sigma_{ij} \rangle = C_{ijkl}^* \langle \epsilon_{kl} \rangle$$

Strain Field

**local**  $C_{ijkl} = (v_1 \chi + (1 - \chi) v_2) \lambda_s$   $\epsilon = \frac{1}{2} [\nabla u + (\nabla u)^T] = \nabla^s u$

$$\nabla \cdot ((v_1 \chi + (1 - \chi) v_2) \lambda_s : \epsilon) = 0 \quad \epsilon = \epsilon_0 + \epsilon_f \text{ where } \epsilon_f = \nabla^s \phi$$

$$s = \frac{1}{1 - \frac{v_1}{v_2}}$$

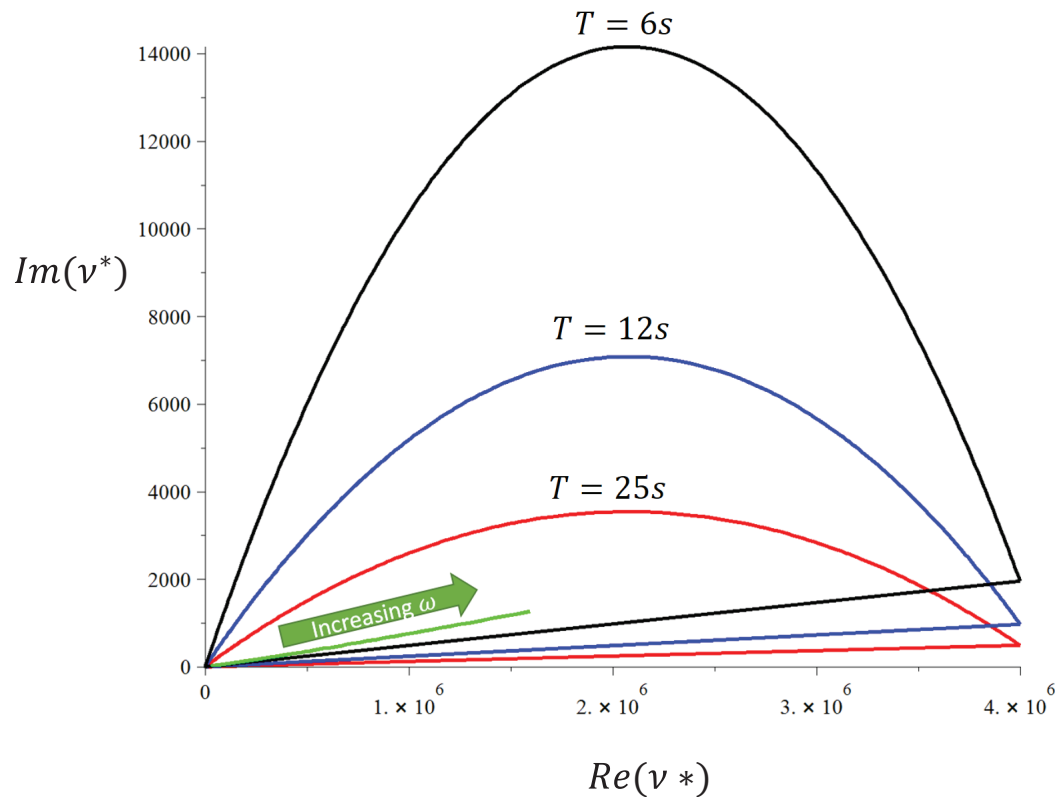
Elasticity Tensor

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

**RESOLVENT**  $\epsilon = \left( 1 - \frac{1}{s} \Gamma \chi \right)^{-1} \epsilon_0 \quad \Gamma = \nabla^s (\nabla \cdot \nabla^s)^{-1} \nabla \cdot \quad \epsilon_0 \text{ avg strain}$

$$F(s) = 1 - \frac{v^*}{v_2} \quad F(s) = ||\epsilon_0||^{-2} \int_{\Sigma} \frac{d\mu(\lambda)}{s - \lambda}$$

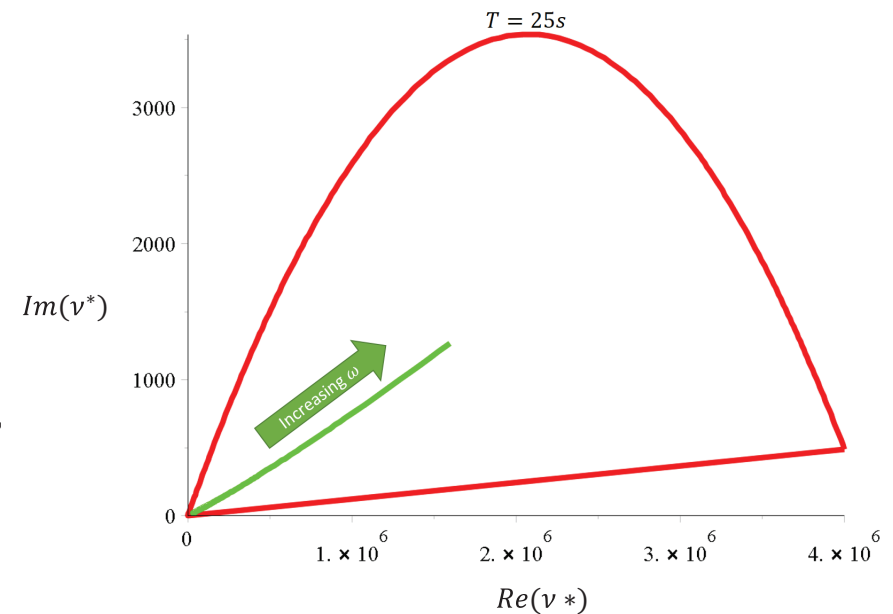
# bounds on the effective complex viscoelasticity



complex elementary bounds  
(fixed area fraction of floes)

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

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



Sampson, Murphy, Cherkaev, Golden 2017



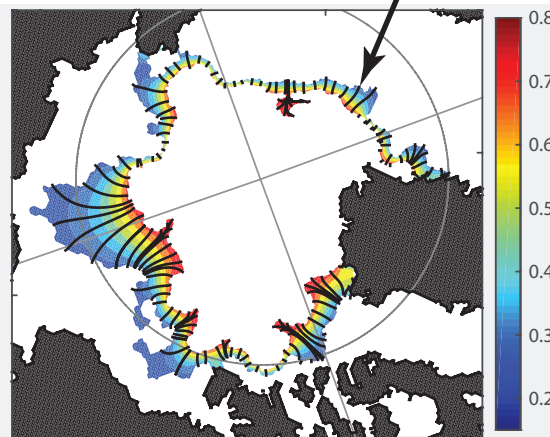
# Objective method for measuring MIZ width motivated by medical imaging and diagnostics

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

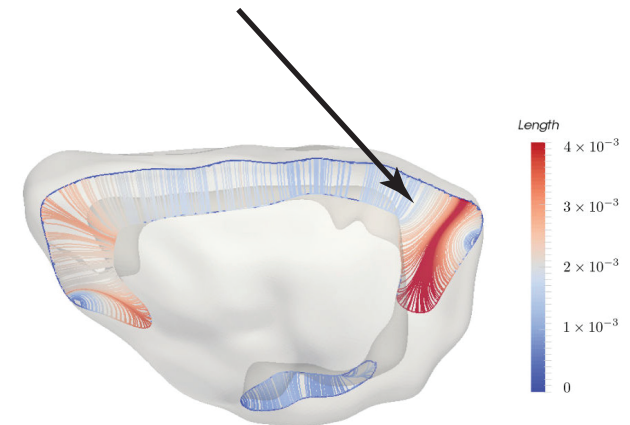
**39% widening**  
**1979 - 2012**

**“average” lengths of streamlines**

streamlines of a solution  
to Laplace’s equation



**Arctic Marginal Ice Zone**



**crosssection of the  
cerebral cortex of a rodent brain**

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

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

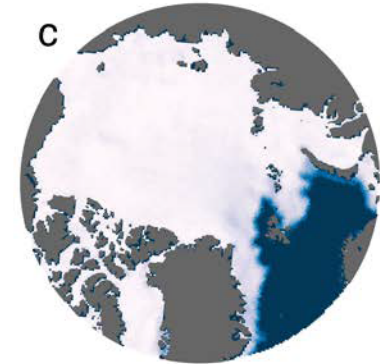
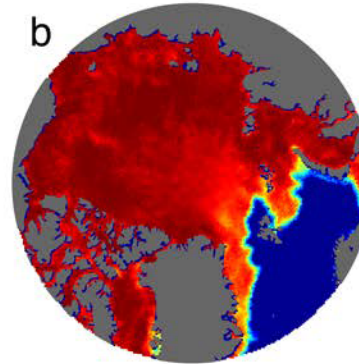
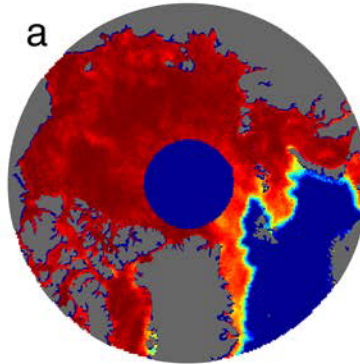
Strong and Golden  
*Society for Industrial and Applied Mathematics News*, April 2017

# Filling the polar data gap

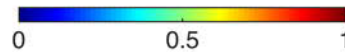
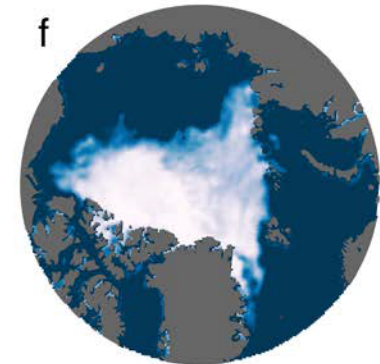
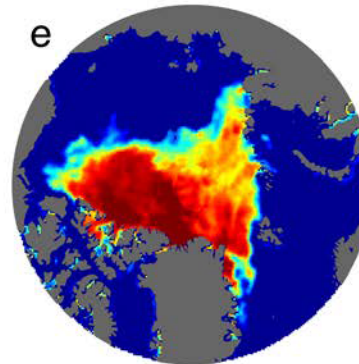
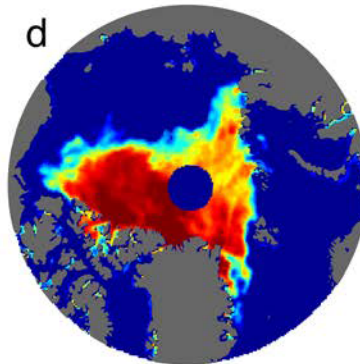
hole in satellite coverage  
of sea ice concentration field

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

# 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**

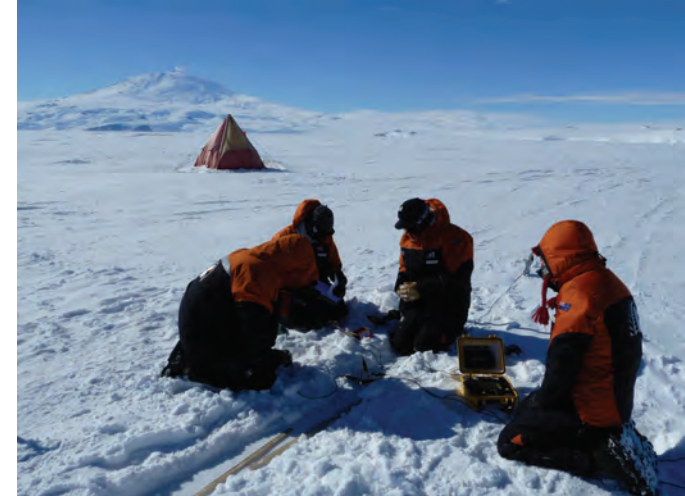
**2011    Arctic        Barrow AK**

**2012    Arctic        Barrow AK**

**2012    Antarctic    SIPEX II**

**2013    Arctic        Barrow AK**

**2014    Arctic        Chukchi Sea**





# Notices

of the American Mathematical Society

May 2009

Volume 56, Number 5

Climate Change and  
the Mathematics of  
Transport in Sea Ice

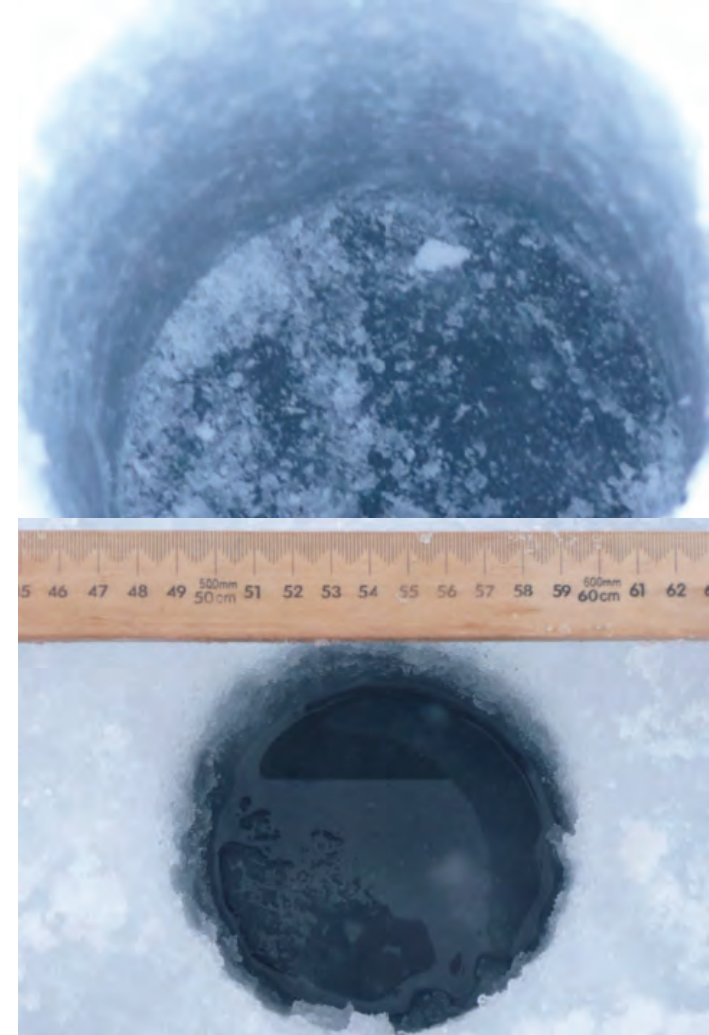
page 562

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***

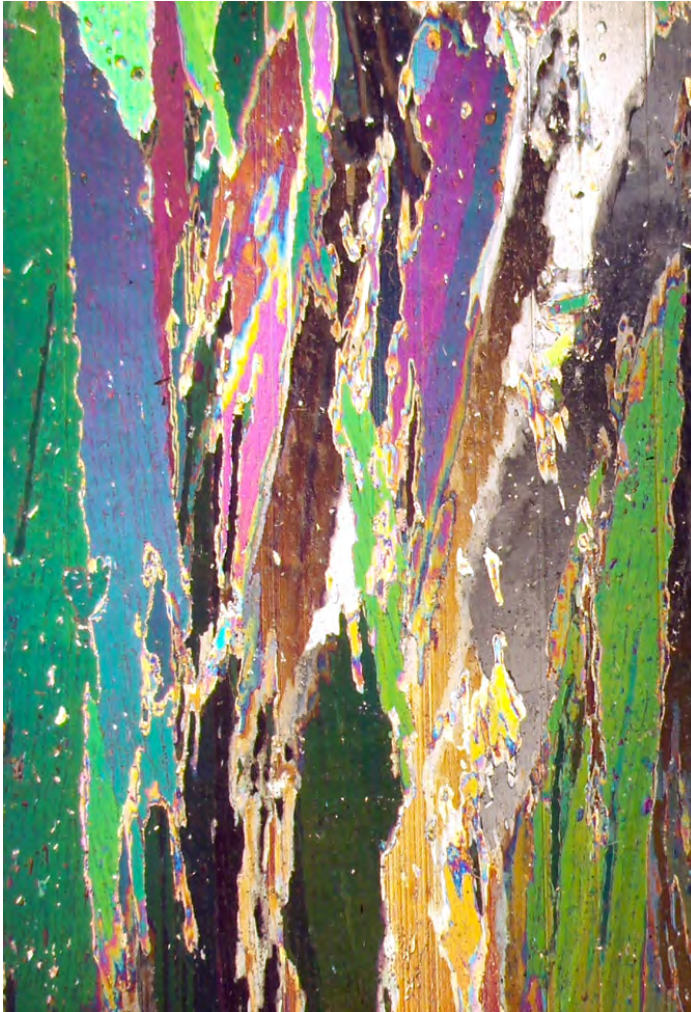


# ***higher threshold for fluid flow in Antarctic granular sea ice***

columnar

granular

**5%**



**10%**



***Golden, Sampson, Gully, Lubbers, Tison 2017***

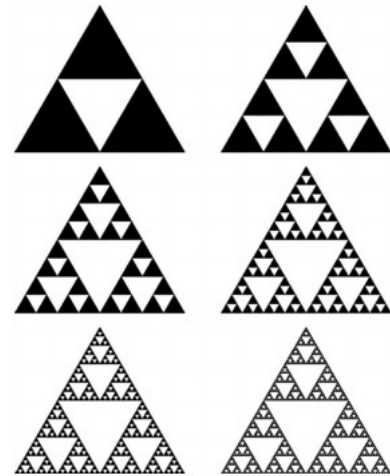


# tracers flowing through inverted sea ice blocks





# ***fractals and multiscale structure***



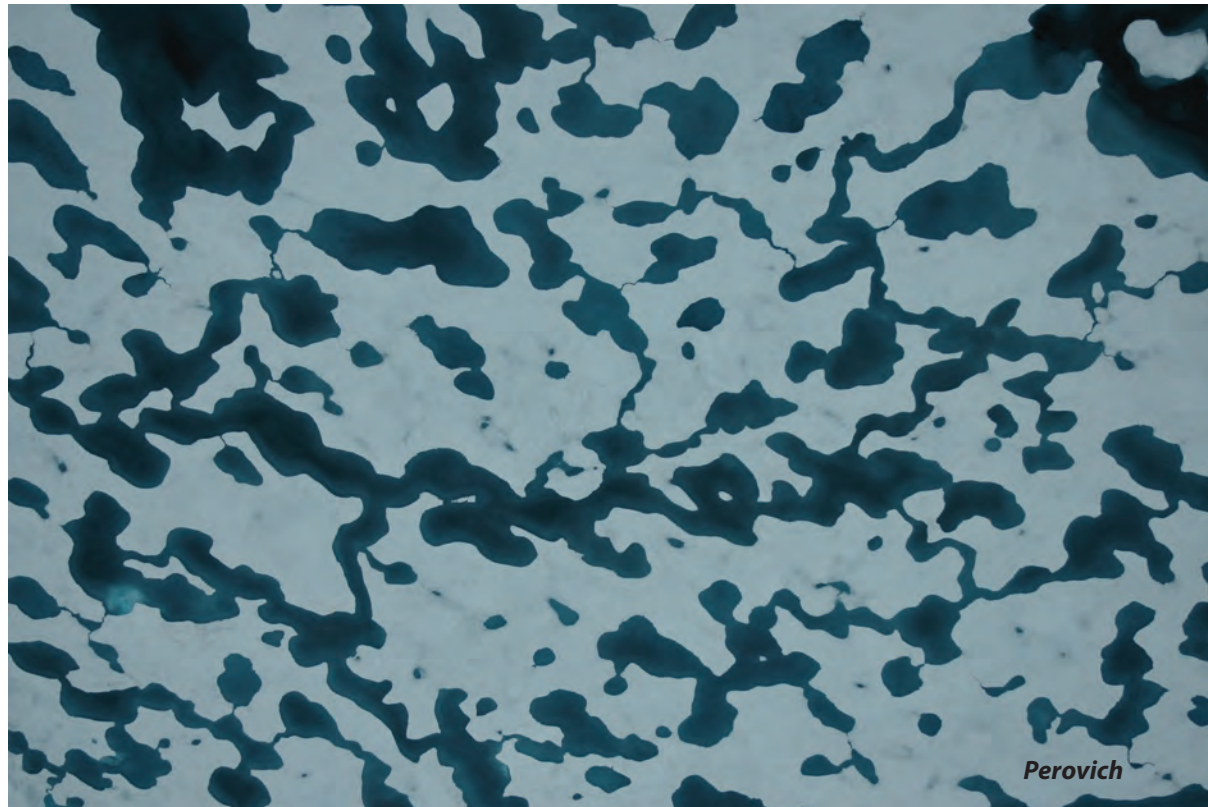
# *melt pond formation and albedo evolution:*

- *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

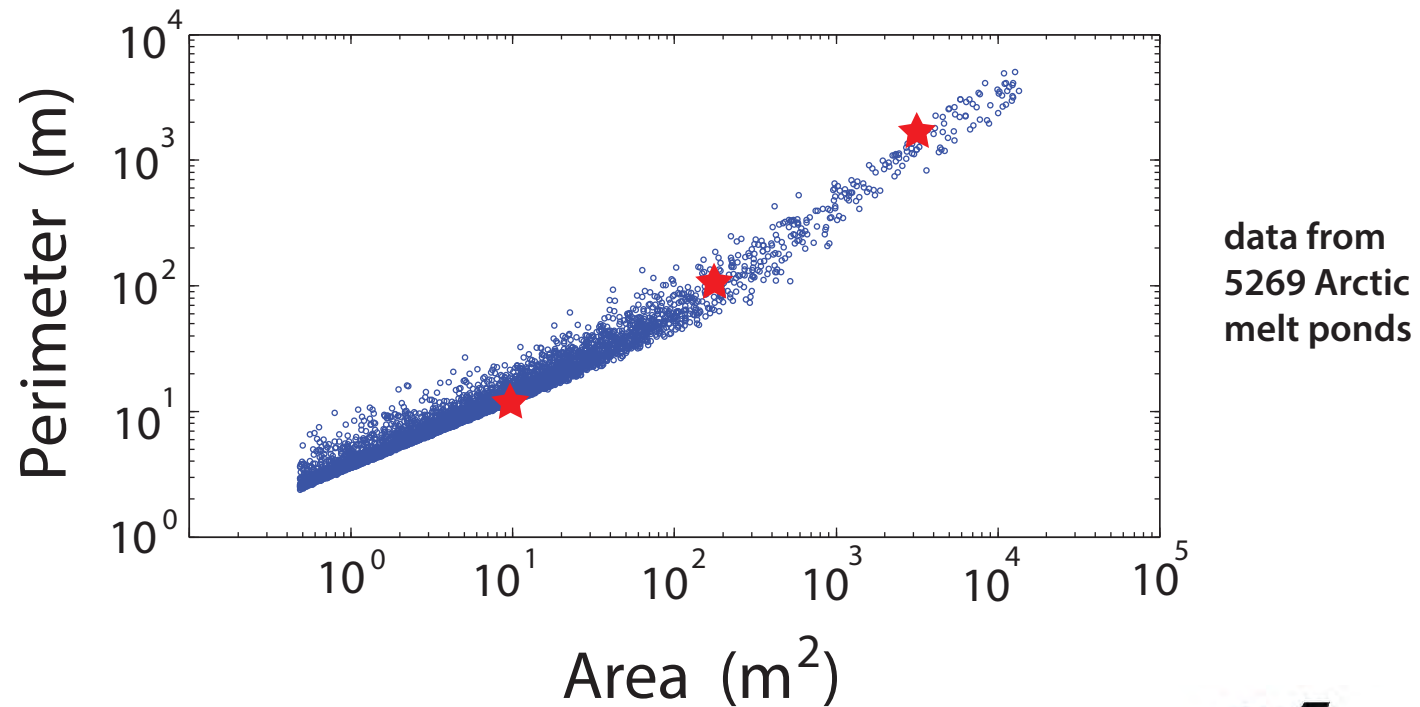
Skyllingstad, Paulson,  
Perovich 2009  
Flocco, Feltham,  
Hunke 2012



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



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



***simple pond***



~ 30 m

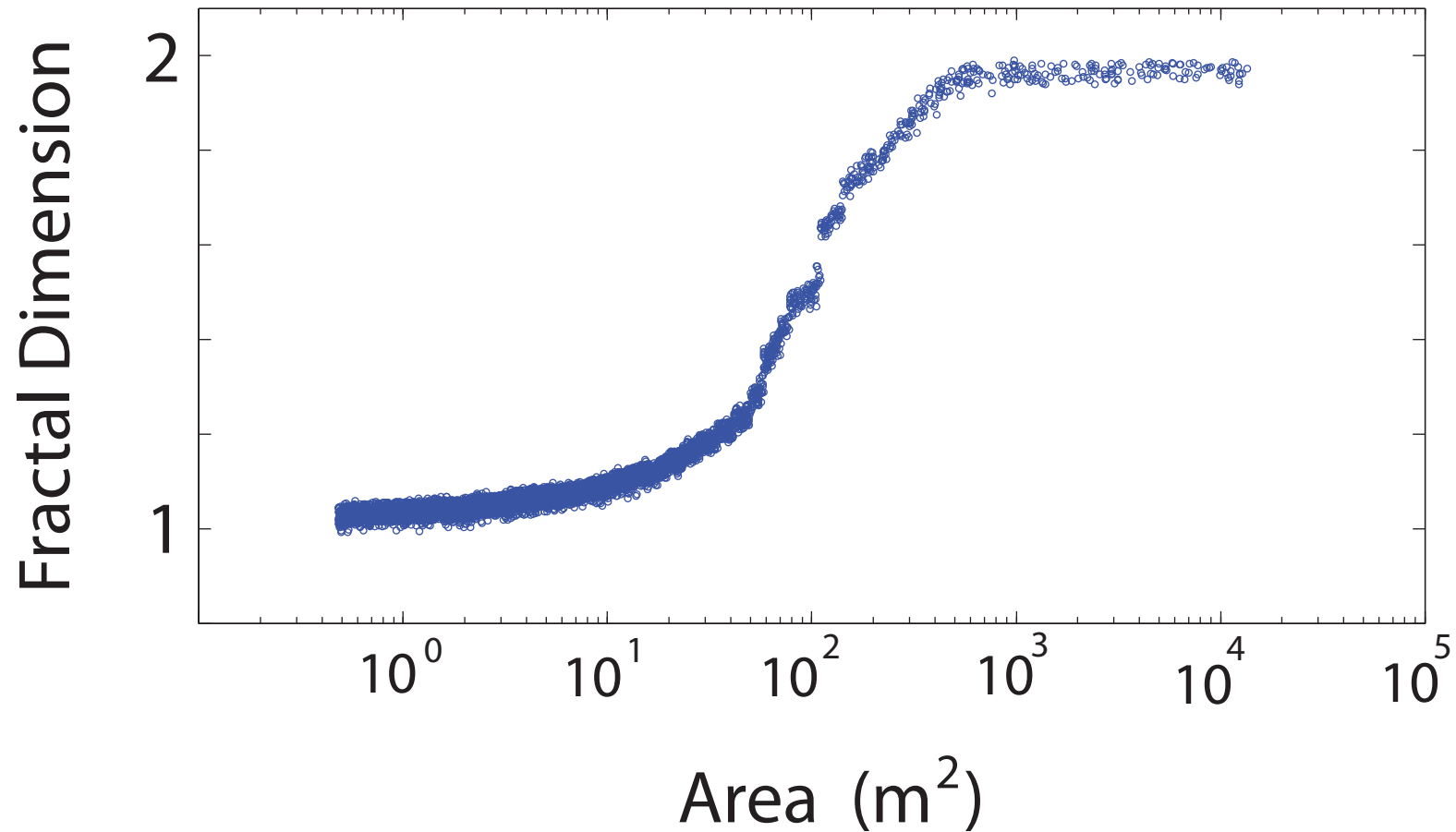
***transitional pond***



***complex pond***

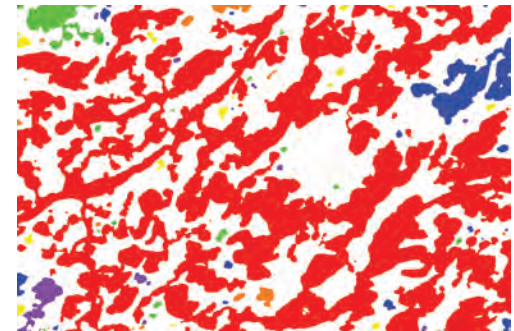
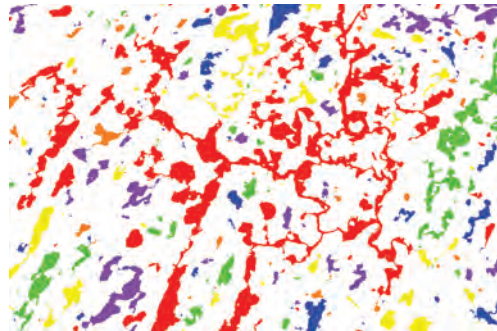
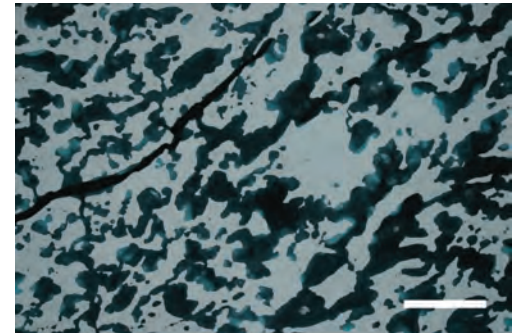
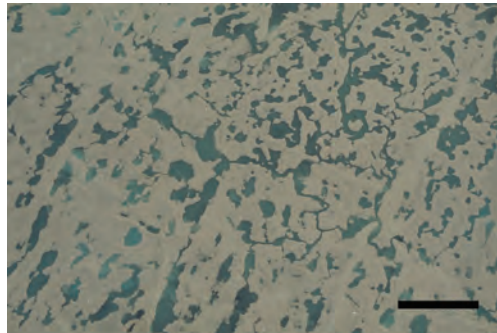
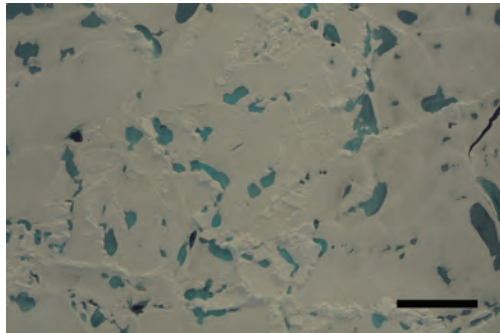
## *transition in the fractal dimension*

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**

**results on percolation threshold, correlation length, cluster behavior**

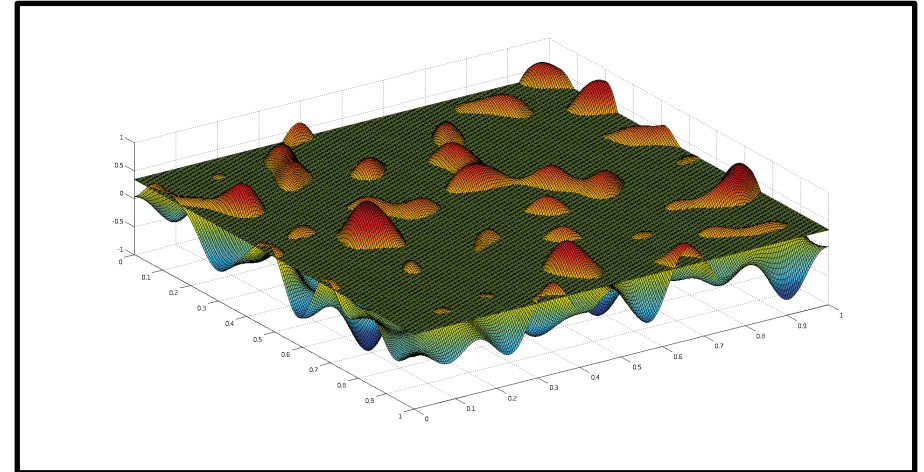
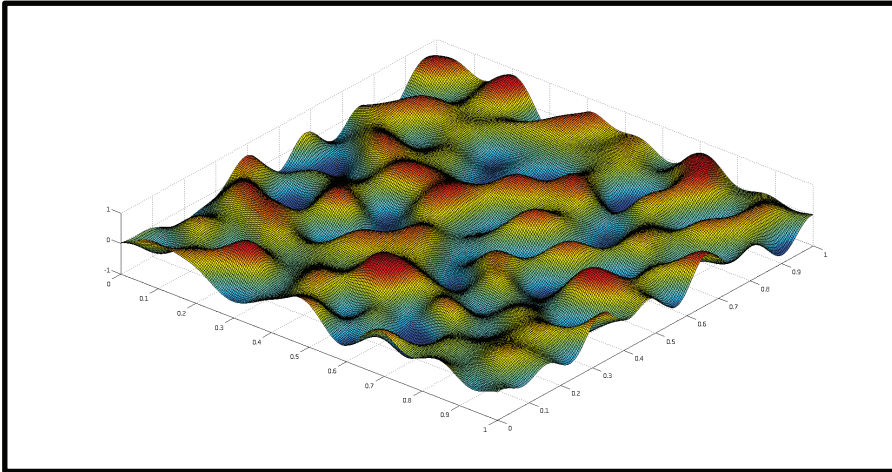
*Anthony Cheng (Hillcrest HS), Dylan Webb (Skyline HS), Court Strong, Ken Golden*



# Continuum percolation model for melt pond evolution

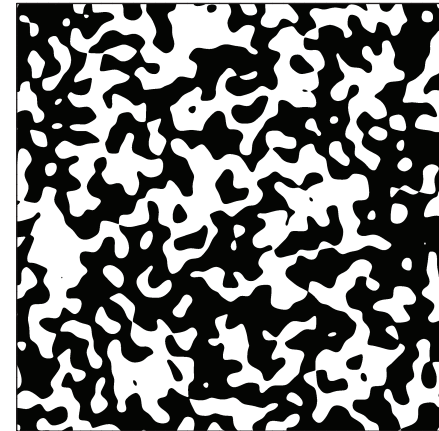
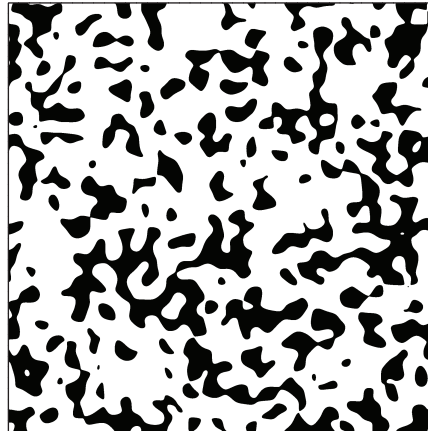
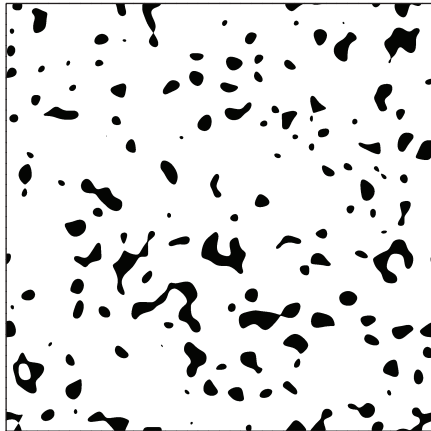
## *level sets of random surfaces*

*Brady Bowen, Court Strong, Ken Golden, J. Fractal Geometry 2017*



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*

**melt pond evolution depends also on large-scale “pores” in ice cover**

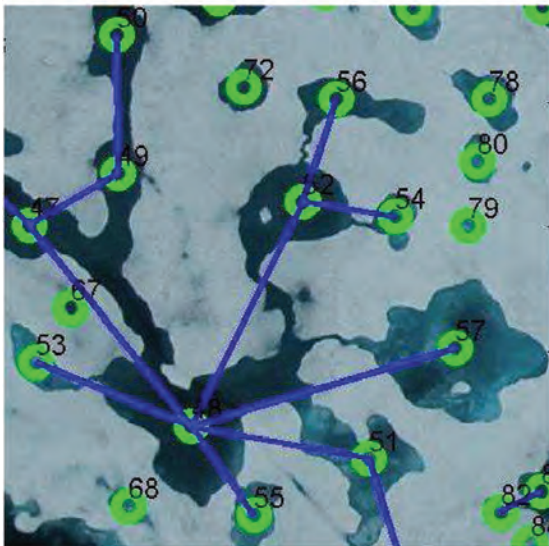
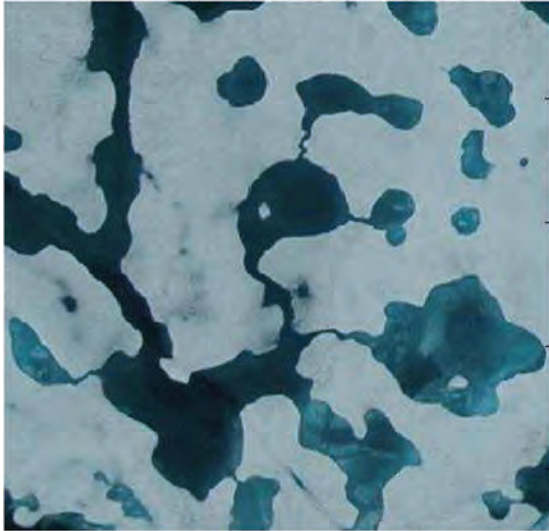


*drainage vortex*

**Melt pond connectivity enables vast expanses of melt water to drain down seal holes, thaw holes, and leads in the ice.**

# Network modeling of Arctic melt ponds

Barjatia, Tasdizen, Song, Sampson, Golden  
*Cold Regions Science and Tecnology*, 2016



**develop algorithms to map  
images of melt ponds onto**

**random resistor networks**

**graphs of nodes and edges  
with edge conductances**

edge conductance  $\sim$  neck width

***compute effective  
horizontal fluid conductivity***



Ising model for ferromagnets

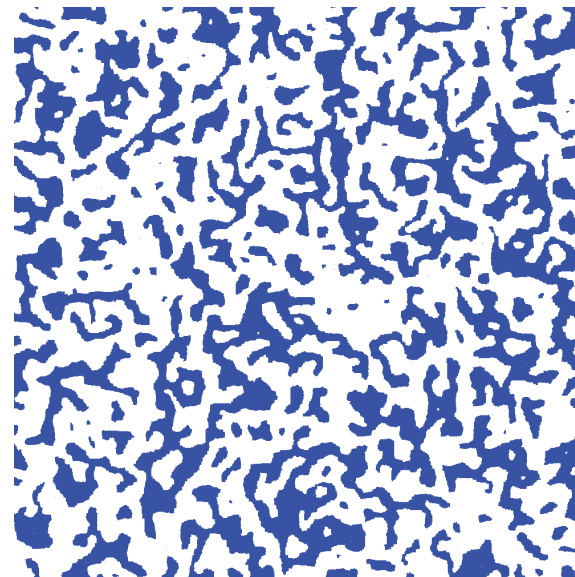
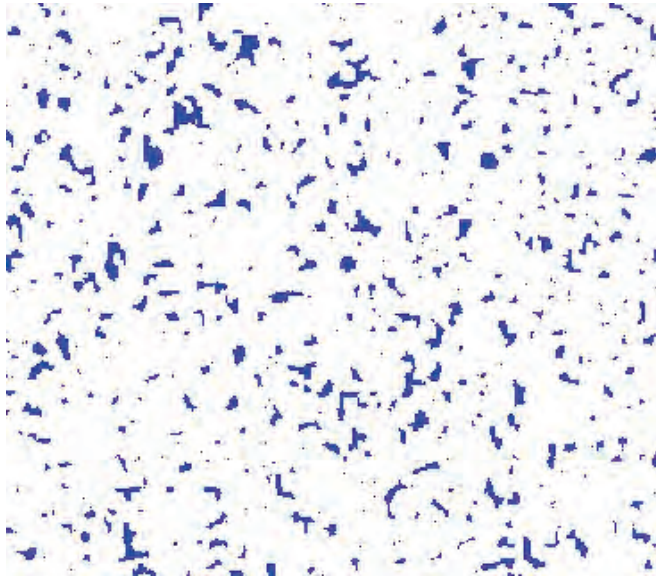


Ising model for melt ponds

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

magnetization  $M = \lim_{N \rightarrow \infty} \frac{1}{N} \left\langle \sum_j s_j \right\rangle$

pond coverage  $\frac{(M+1)}{2}$



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

predictions of fractal transition, pond size exponent Ma, Sudakov, Strong, Golden 2017

# The Melt Pond Conundrum:

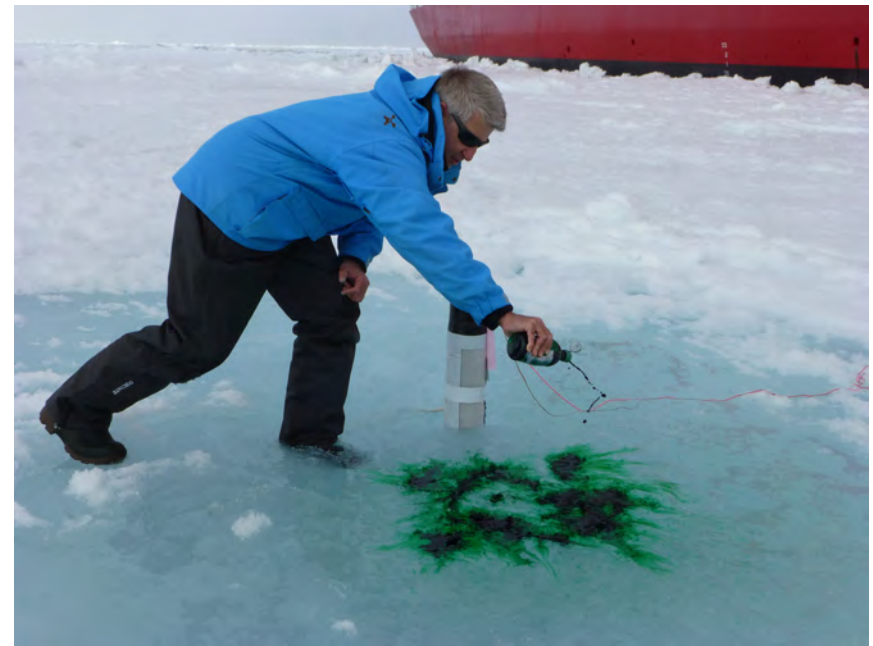
*How can ponds form on top of sea ice that is highly permeable?*

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. Summer Arctic sea ice is **melting rapidly**, and **melt ponds** and other processes must be accounted for in order to predict melting rates.
2. **Fluid flow** through sea ice mediates **melt pond evolution** and many processes important to climate change and polar ecosystems.
3. **Homogenization and statistical physics help link scales**, provide rigorous methods for finding effective behavior, and advance how sea ice is represented in climate models.
4. Critical behavior (in many forms) is inherent in the climate system.
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

## National Science Foundation

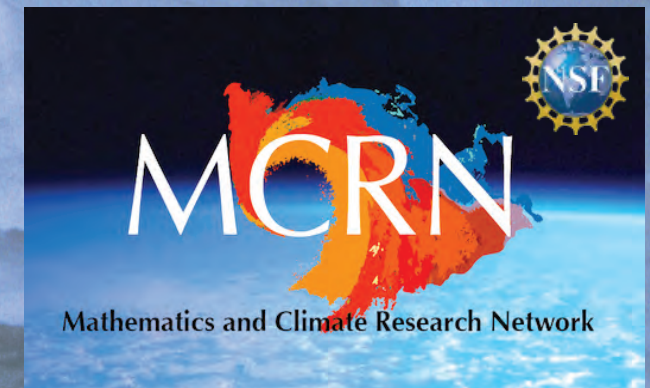
Division of Mathematical Sciences

Division of Polar Programs

## Office of Naval Research

Arctic and Global Prediction Program

Applied and Computational Analysis Program



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