Modeling Fluid Transport Processes in the Physics and Biology of Sea Ice

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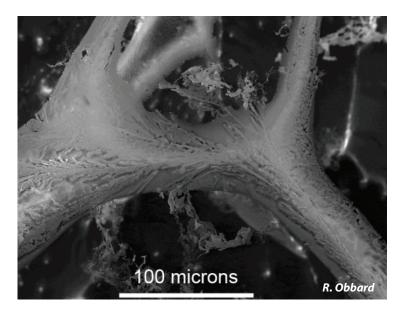




sea ice may appear to be a barren, impermeable cap ...



brine inclusions in sea ice (mm)



micro - brine channel (SEM)

sea ice is a porous composite

pure ice with brine, air, and salt inclusions

brine channels (cm)



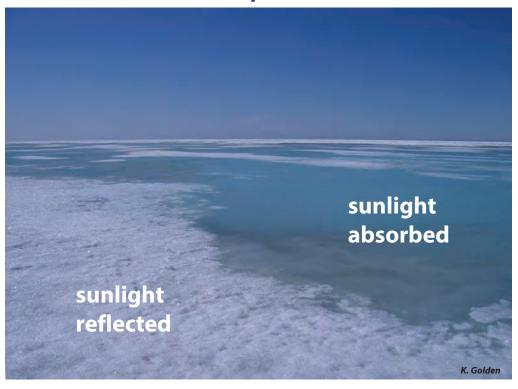
horizontal section



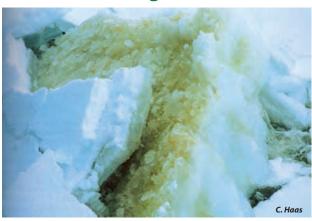
vertical section

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

evolution of Arctic melt ponds and sea ice albedo

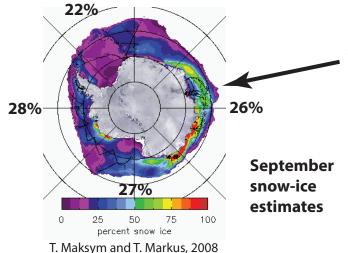


nutrient flux for algal communities









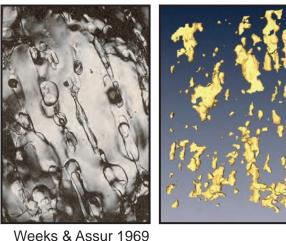
Antarctic surface flooding and snow-ice formation

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

Sea Ice is a Multiscale Composite Material

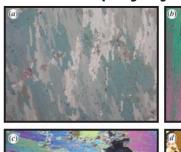
microscale

brine inclusions



H. Eicken Golden et al. GRL 2007

polycrystals

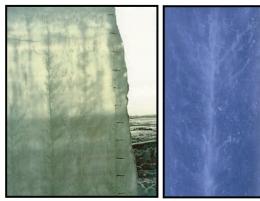






Gully et al. Proc. Roy. Soc. A 2015

brine channels



D. Cole K. Golden

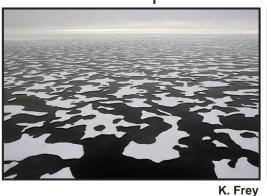
millimeters

centimeters

macroscale

mesoscale

Arctic melt ponds



Antarctic pressure ridges



K. Golden



sea ice floes



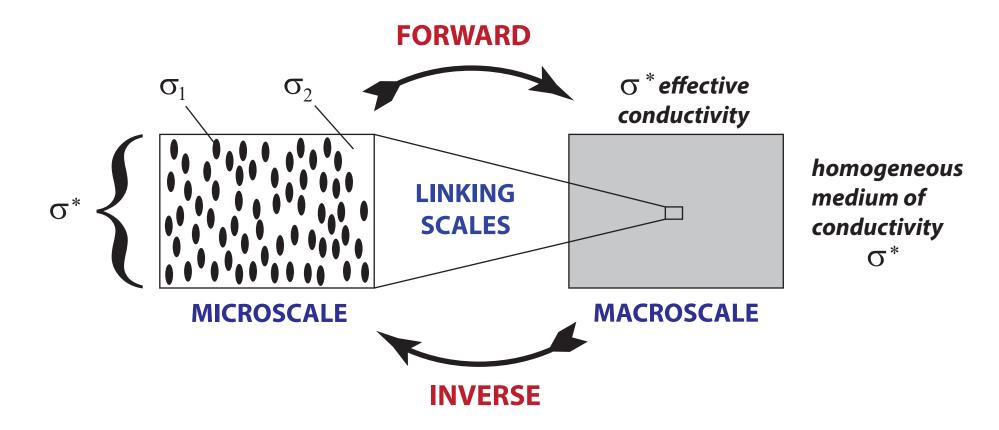
J. Weller

NASA

meters

kilometers

HOMOGENIZATION for Composite Materials



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

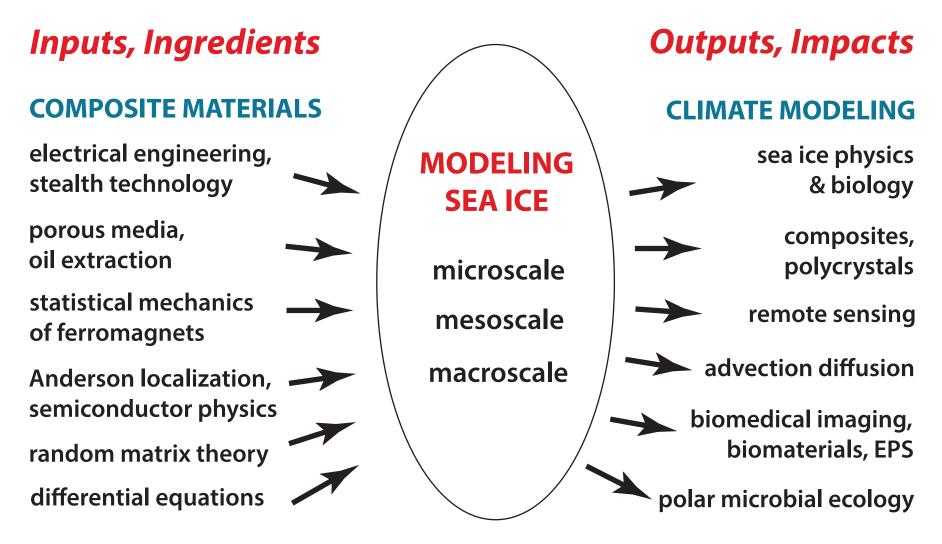
Wiener 1912: arithmetic and harmonic mean bounds on effective conductivity Hashin and Shtrikman 1962: variational bounds on effective conductivity

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

What is this talk about?

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

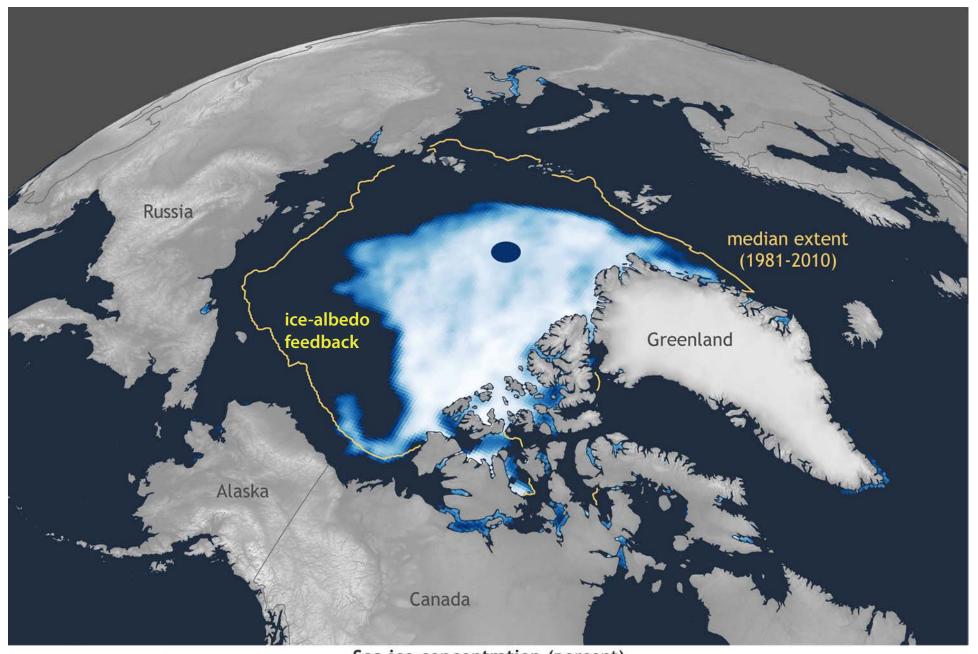
A tour of fluid transport processes in sea ice modeling



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

Arctic sea ice extent

September 15, 2020



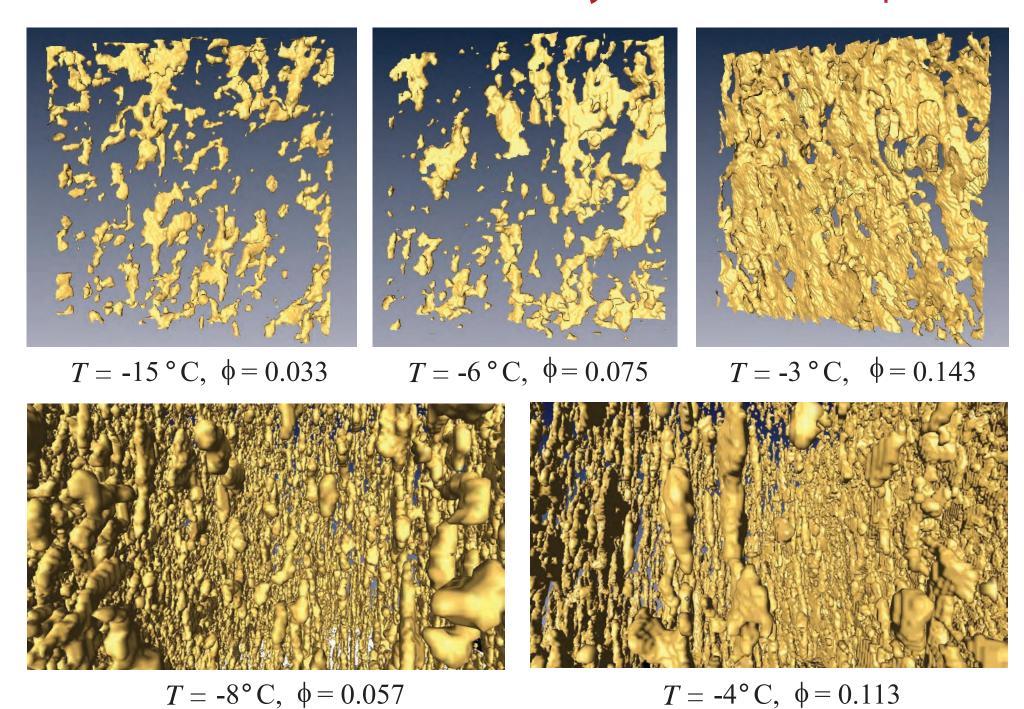
Sea ice concentration (percent)

NSIDC

15 100

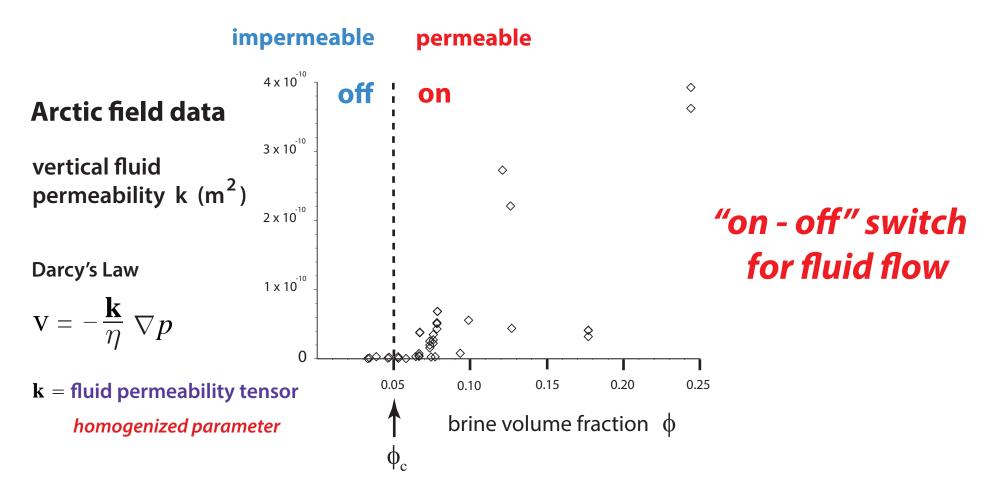
microscale

brine volume fraction and *connectivity* increase with temperature



X-ray tomography for brine in sea iceGolden et al., Geophysical Research Letters, 2007

Critical behavior of fluid transport in sea ice



critical brine volume fraction $\phi_c \approx 5\%$ \longrightarrow $T_c \approx -5^{\circ}$ 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





sea ice algal communities

D. Thomas 2004

nutrient replenishment controlled by ice permeability

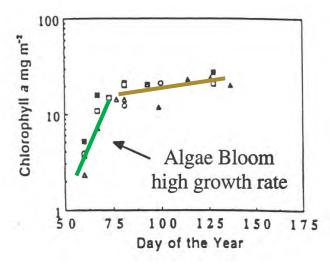
biological activity turns on or off according to rule of fives

Golden, Ackley, Lytle

Science 1998

Fritsen, Lytle, Ackley, Sullivan Science 1994

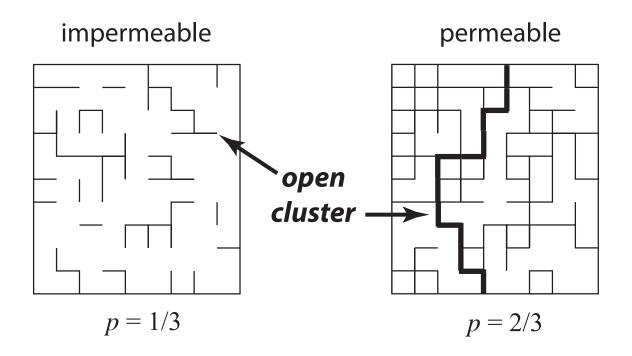
critical behavior of microbial activity



Convection-fueled algae bloom Ice Station Weddell

percolation theory

probabilistic theory of connectedness



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

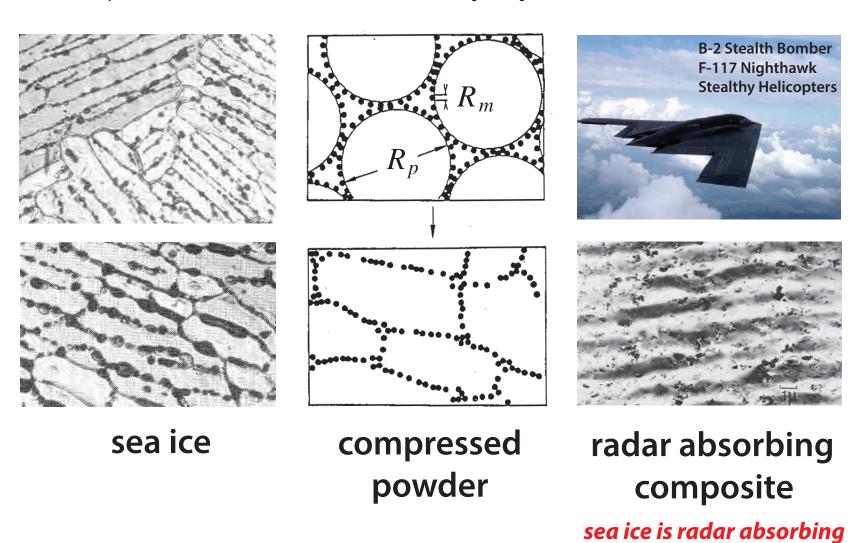
percolation threshold

$$p_c = 1/2$$
 for $d = 2$

smallest *p* for which there is an infinite open cluster

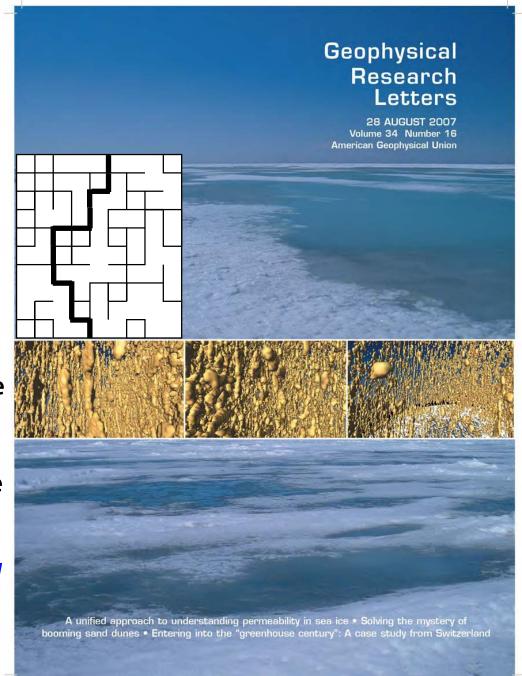
Continuum percolation model for stealthy materials applied to sea ice microstructure explains Rule of Fives and Antarctic data on ice production and algal growth

 $\phi_c \approx 5 \%$ Golden, Ackley, Lytle, *Science*, 1998



Thermal evolution of permeability and microstructure in sea ice

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



percolation theory for fluid permeability

$$k(\phi) = k_0 (\phi - 0.05)^2$$
 critical exponent
$$k_0 = 3 \times 10^{-8} \text{ m}^2$$

from critical path analysis in hopping conduction

hierarchical model rock physics network model rigorous bounds

X-ray tomography for brine inclusions

confirms rule of fives

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

theories agree closely with field data

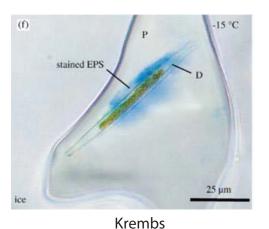
microscale governs

mesoscale processes

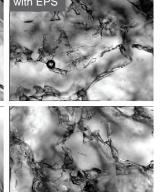
melt pond evolution

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?

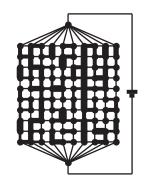


without EPS with EPS



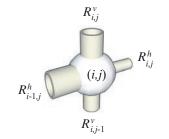
0.15 0.1 0.05 0.05 0.1 0.05 0.1 0.05 0.1 0.05 0.1 0.1 0.05 0.1 0.05

RANDOM PIPE MODEL



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

Krembs, Eicken, Deming, PNAS 2011

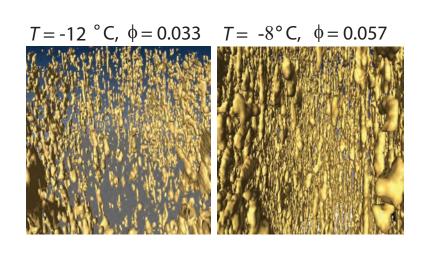


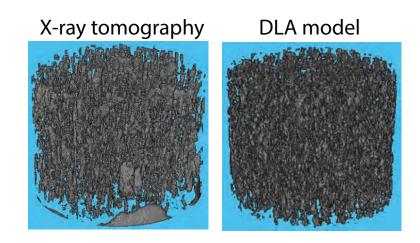
Zhu, Jabini, Golden, Eicken, Morris *Ann. Glac.* 2006

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

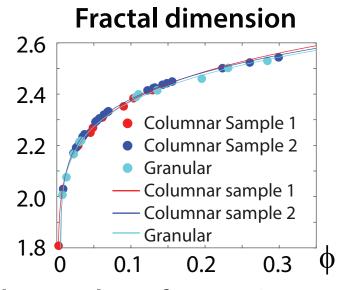
Thermal evolution of the fractal geometry of the brine microstructure in sea ice

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









brine volume fraction (porosity)

theory of porosity as a function of fractal dimension

invert

excellent correspondence with data

Katz and Thompson, PRL, 1985

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

Climate Change and

page 562

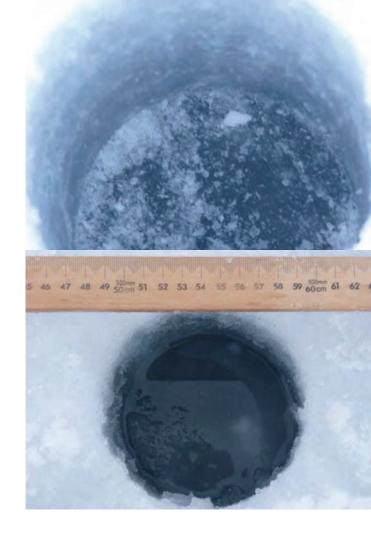
May 2009

Mathematics and the and Great Potential

page 586



Volume 56, Number 5



measuring fluid permeability of Antarctic sea ice

SIPEX 2007

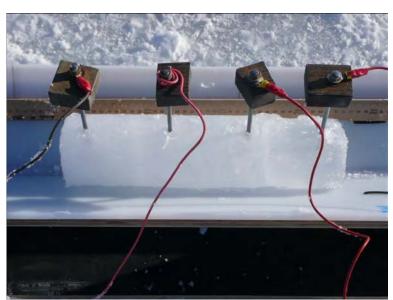
electrical measurements



Wenner array







vertical conductivity

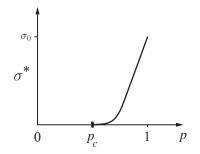
Zhu, Golden, Gully, Sampson *Physica B* 2010 Sampson, Golden, Gully, Worby Deep Sea Research 2011

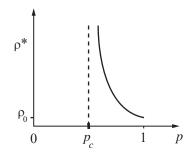
critical behavior of electrical transport in sea ice

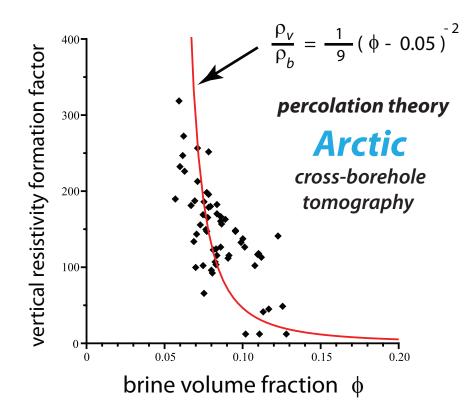
electrical signature of the on-off switch for fluid flow

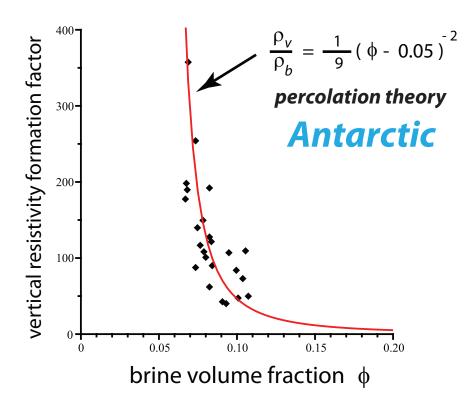
same universal critical exponent as for fluid permeability

studied for over 50 years but no previous observations or theory of critical behavior











Remote sensing of sea ice











sea ice thickness ice concentration

INVERSE PROBLEM

Recover sea ice properties from electromagnetic (EM) data

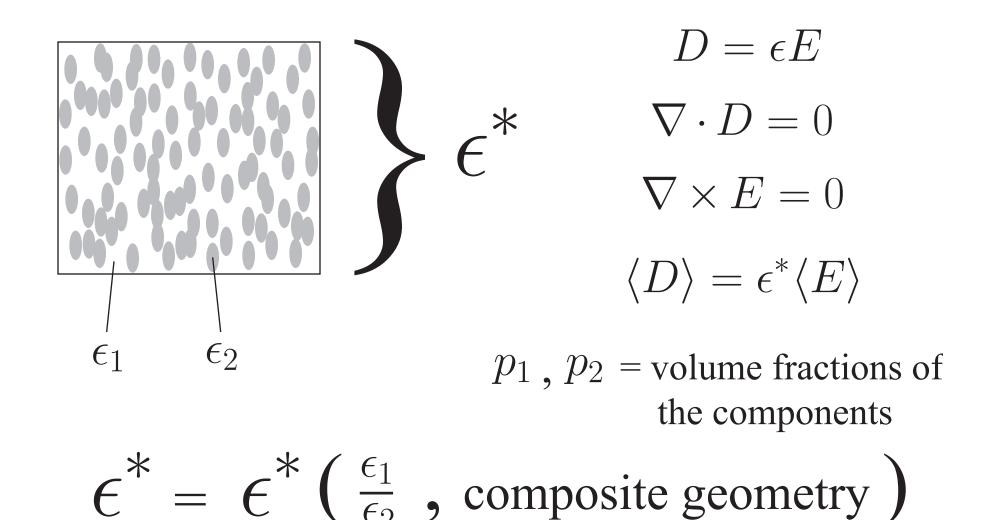
8*3

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



What are the effective propagation characteristics of an EM wave (radar, microwaves) in the medium?

Analytic Continuation Method for Homogenization

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

Stieltjes integral representation for homogenized parameter

separates geometry from parameters

$$F(s)=1-\frac{\epsilon^*}{\epsilon_2}=\int_0^1\frac{d\mu(z)}{s-z} \qquad \qquad s=\frac{1}{1-\epsilon_1/\epsilon_2}$$
 material parameters

$$\mu = \begin{cases} \bullet \text{ spectral measure of self adjoint operator } \Gamma \chi \\ \bullet \text{ mass} = p_1 \\ \bullet \text{ higher moments depend} \end{cases}$$

on *n*-point correlations

$$\Gamma =
abla (-\Delta)^{-1}
abla \cdot$$
 $\chi = ext{characteristic function}$
of the brine phase
 $E = s \ (s + \Gamma \chi)^{-1} e_k$

$\Gamma \chi$: microscale \rightarrow macroscale

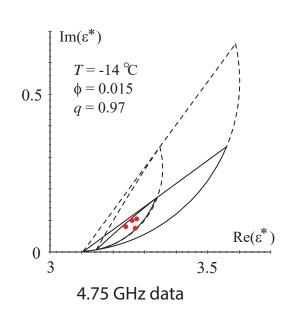
$\Gamma \chi$ links scales

Golden and Papanicolaou, Comm. Math. Phys. 1983

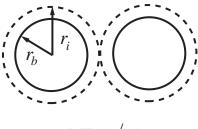
This representation distills the complexities of mixture geometry into the spectral properties of an operator like the Hamiltonian in physics.

forward and inverse bounds on the complex permittivity of sea ice

forward bounds



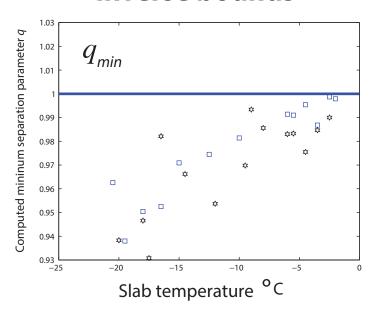




$$q = r_b / r_i$$

Golden 1995, 1997

inverse bounds



Inverse Homogenization

Cherkaev and Golden (1998), Day and Thorpe (1999), Cherkaev (2001), McPhedran, McKenzie, Milton (1982), Theory of Composites, Milton (2002)



composite geometry (spectral measure μ)

inverse bounds and recovery of brine porosity

Gully, Backstrom, Eicken, Golden Physica B, 2007 inversion for brine inclusion separations in sea ice from measurements of effective complex permittivity ϵ^*

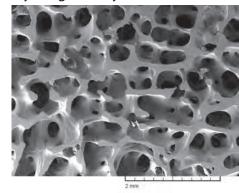
rigorous inverse bound on spectral gap

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

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

SEA ICE

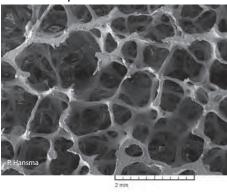
young healthy trabecular bone



HUMAN BONE

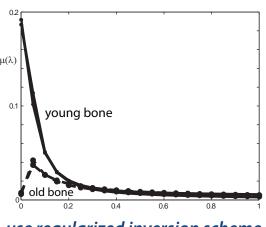


old osteoporotic trabecular bone



spectral characterization of porous microstructures in human bone

reconstruct spectral measures from complex permittivity data



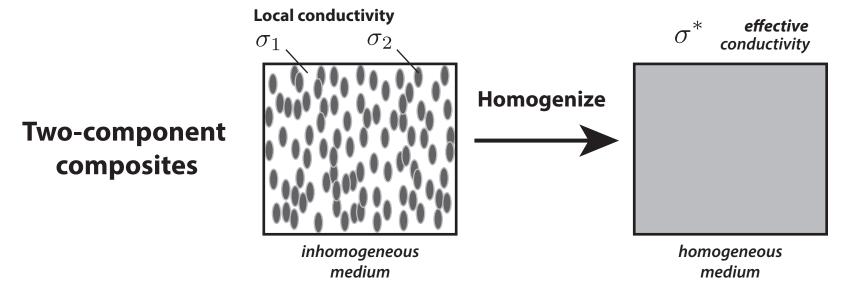
use regularized inversion scheme

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

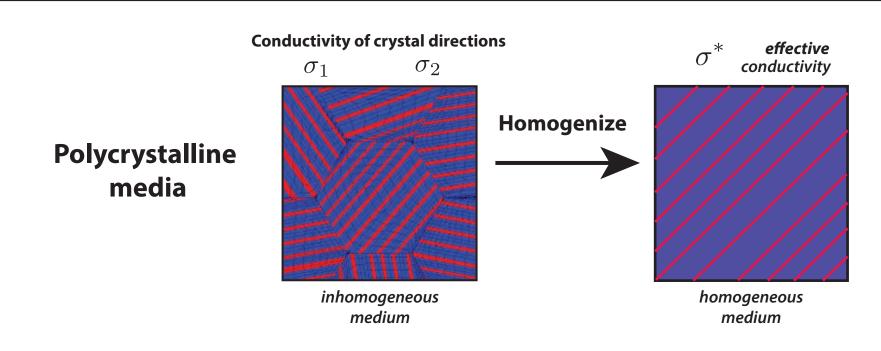
Golden, Murphy, Cherkaev, J. Biomechanics 2011

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

Homogenization for polycrystalline materials



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



Bounds on the complex permittivity of polycrystalline materials by analytic continuation

Adam Gully, Joyce Lin, Elena Cherkaev, Ken Golden

Stieltjes integral representation for effective complex permittivity

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

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





Proc. Roy. Soc. A 8 Feb 2015

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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

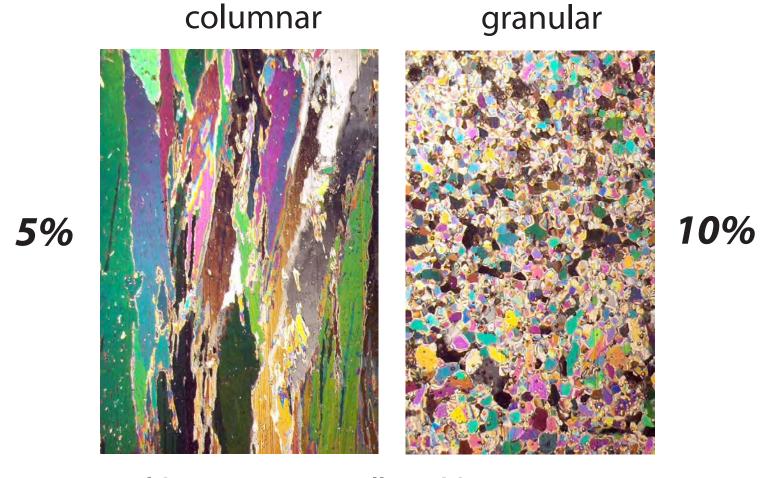


21/01/15 1:47 P

higher threshold for fluid flow in granular sea ice

microscale details impact "mesoscale" processes

nutrient fluxes for microbes melt pond drainage snow-ice formation

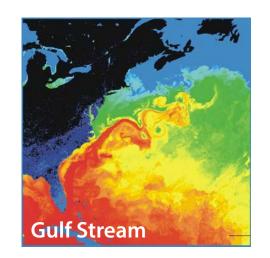


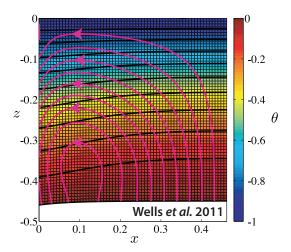
Golden, Sampson, Gully, Lubbers, Tison 2022

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

advection enhanced diffusion effective diffusivity

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





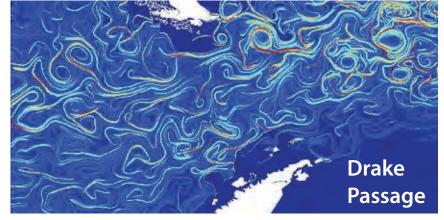
advection diffusion equation with a velocity field $ec{u}$

 κ^* effective diffusivity

Stieltjes integral for κ^* with spectral measure

Avellaneda and Majda, PRL 89, CMP 91

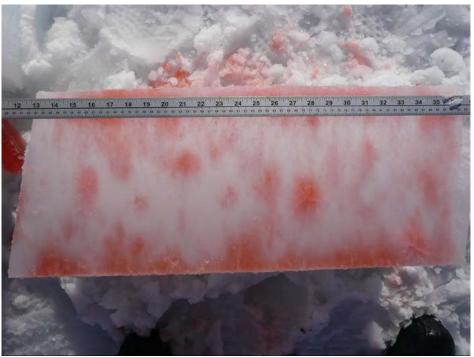
Murphy, Cherkaev, Xin, Zhu, Golden, *Ann. Math. Sci. Appl.* 2017 Murphy, Cherkaev, Zhu, Xin, Golden, *J. Math. Phys.* 2020

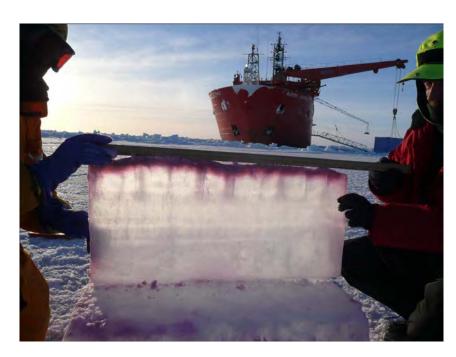




tracers flowing through inverted sea ice blocks









Stieltjes Integral 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 $i\Gamma H\Gamma$
- ullet H= stream matrix , $\kappa=$ local diffusivity
- ullet $\Gamma:=abla(-\Delta)^{-1}
 abla\cdot$, 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

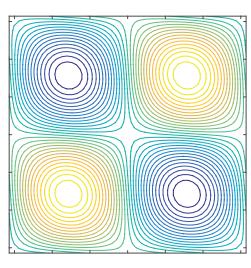
rigorous framework for numerical computations of spectral measures and effective diffusivity for model flows

new integral representations, theory of moment calculations

separation of material properties and flow field

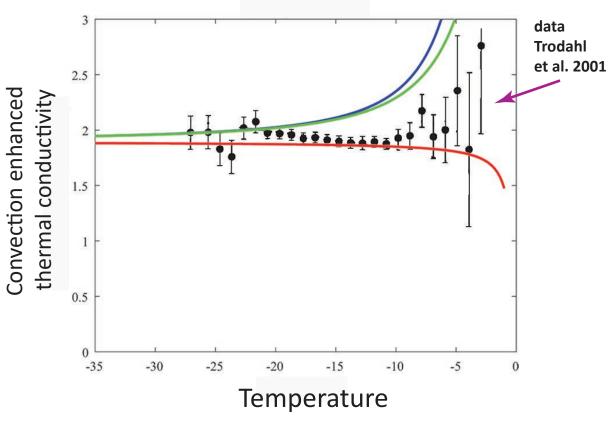
Rigorous bounds on convection enhanced thermal conductivity of sea ice

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



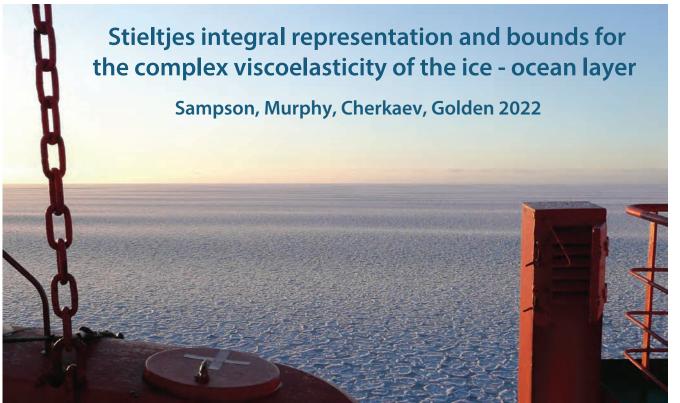
cat's eye flow model for brine convection cells

similar bounds for shear flows



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

wave propagation in the marginal ice zone (MIZ)



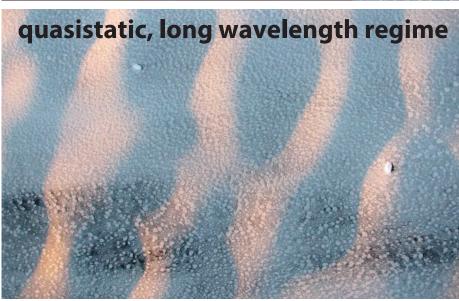
first theory of key parameter in wave-ice interactions only fitted to wave data before

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

Analytic Continuation Method

Bergman (78) - Milton (79) integral representation for ϵ^* Golden and Papanicolaou (83)

Milton, Theory of Composites (02)



homogenized parameter depends on sea ice concentration and ice floe geometry

like EM waves



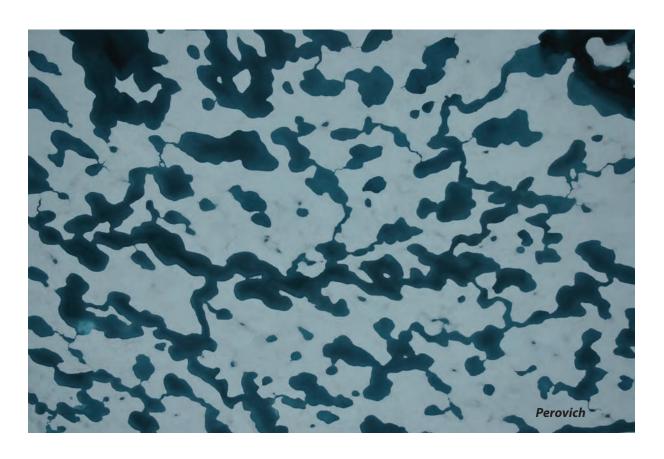
melt pond formation and albedo evolution:

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

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

Lüthje, Feltham, Taylor, Worster 2006 Flocco, Feltham 2007

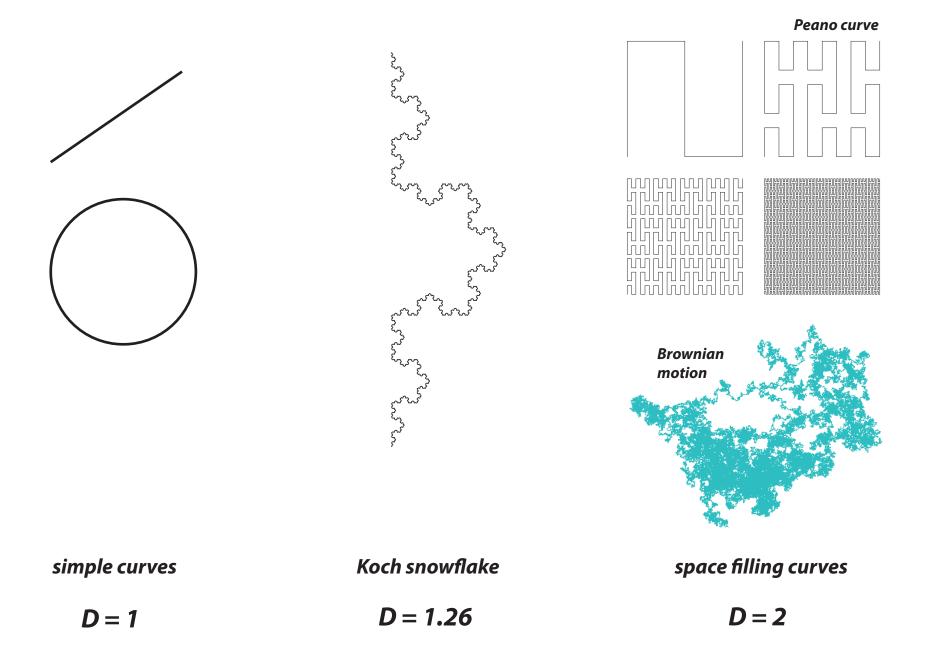
Skyllingstad, Paulson, Perovich 2009 Flocco, Feltham, Hunke 2012



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

fractal curves in the plane

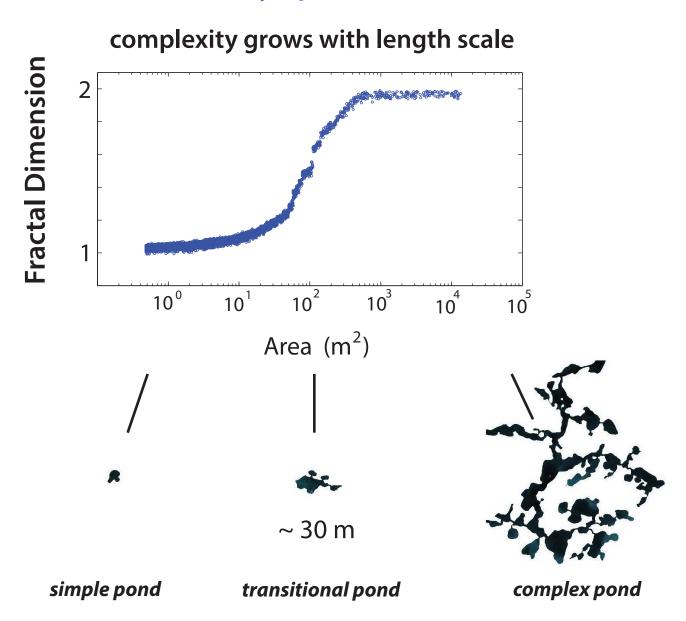
they wiggle so much that their dimension is >1



Transition in the fractal geometry of Arctic melt ponds

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

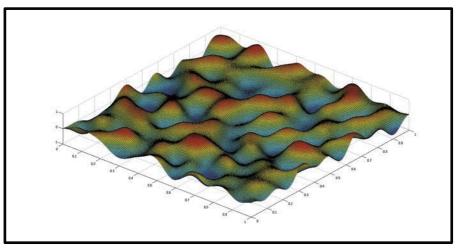
The Cryosphere, 2012

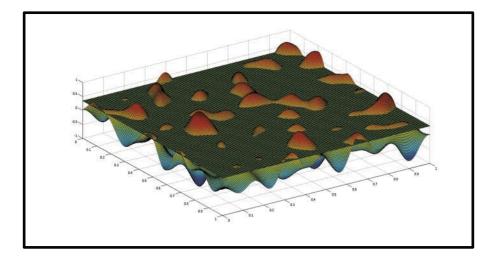


Continuum percolation model for melt pond evolution

level sets of random surfaces

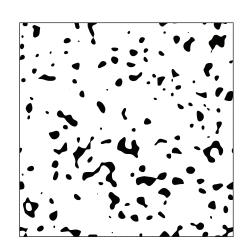
Brady Bowen, Court Strong, Ken Golden, J. Fractal Geometry 2018

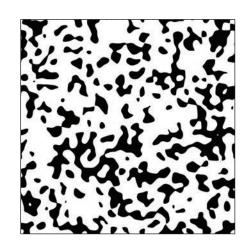


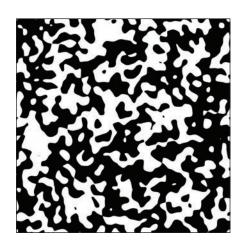


random Fourier series representation of surface topography

intersections of a plane with the surface define melt ponds



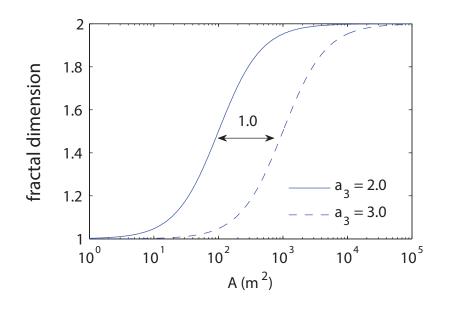


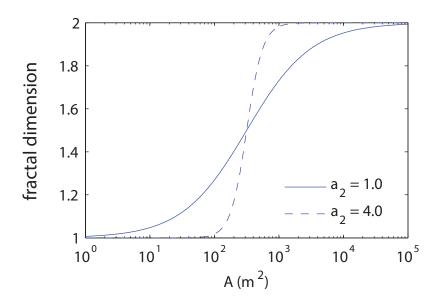


electronic transport in disordered media

diffusion in turbulent plasmas

fractal dimension curves depend on statistical parameters defining random surface





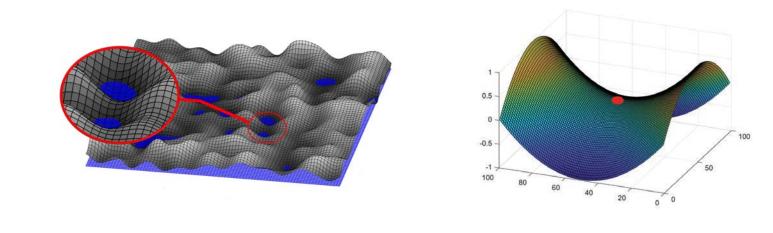
Topology of the sea ice surface and the fractal geometry of Arctic melt ponds

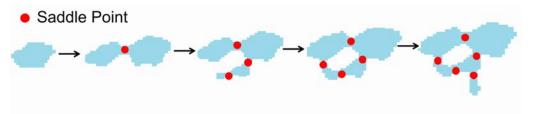
Physical Review Research (invited, under revision)

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

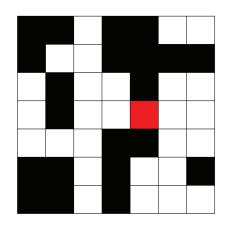
Several models replicate the transition in fractal dimension, but none explain how it arises.

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

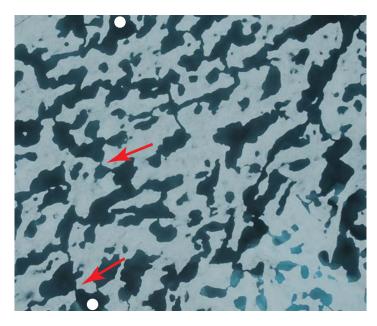




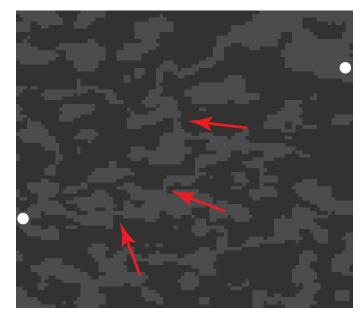
ponds coalesce (change topology) and complexify at saddle points



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



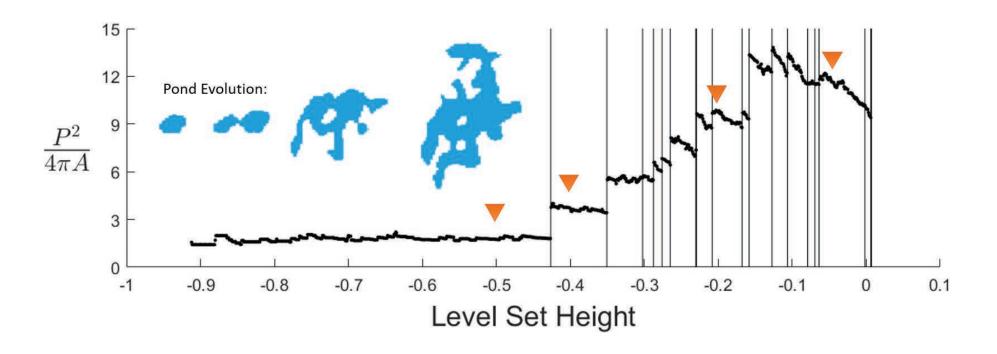
saddles



"red squares"

Main results

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



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

drainage processes, seal holes

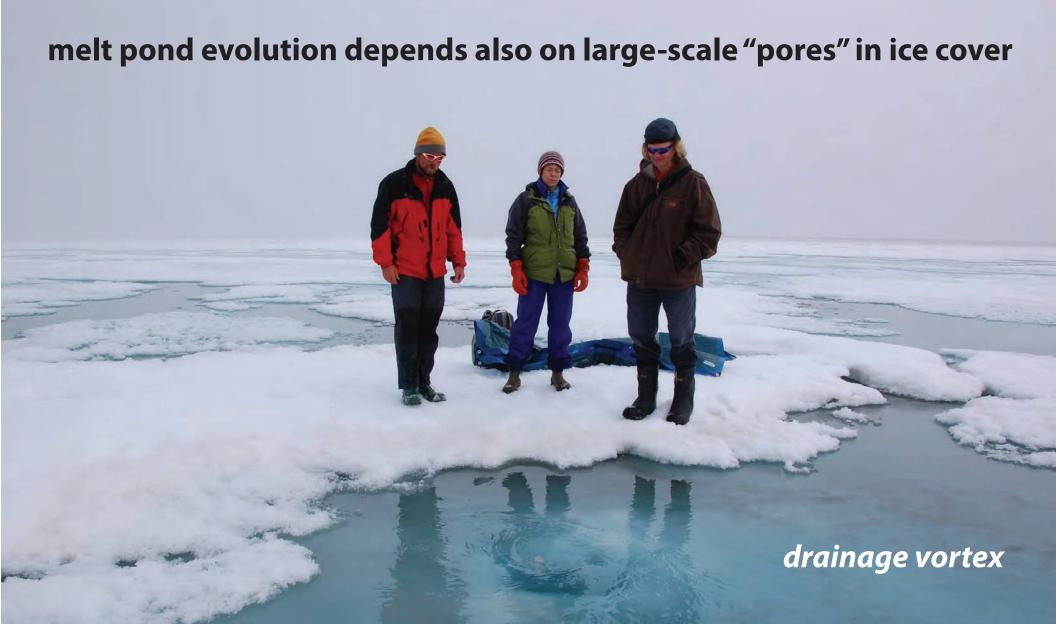
High connectivity of melt pond networks allows vast expanses of melt water to drain down seal holes, thaw holes, and into leads.





ice floe break-up

meted.ucar.edu



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

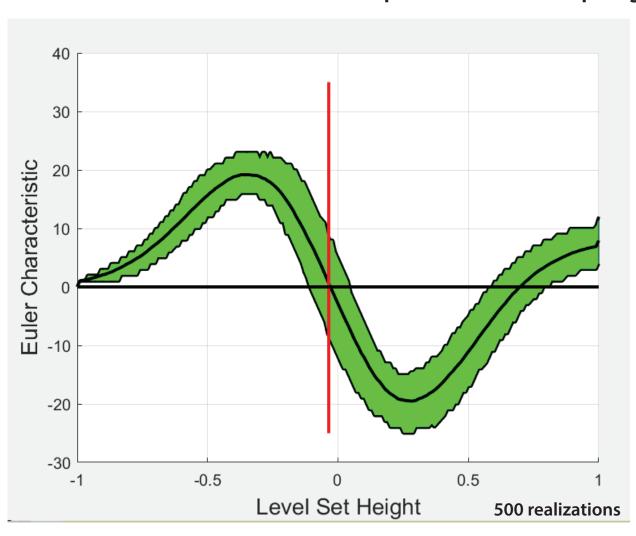
photo courtesy of C. Polashenski and D. Perovich

Topological Data Analysis

Euler characteristic = # maxima + # minima - # saddles topological invariant

persistent homology

filtration - sequence of nested topological spaces, indexed by water level



Expected Euler Characteristic Curve (ECC)

tracks the evolution of the EC of the flooded surface as water rises

zero of ECC ~ percolation

percolation on a torus creates a giant cycle

Bobrowski & Skraba, 2020

Carlsson, 2009

GRF

Vogel, 2002

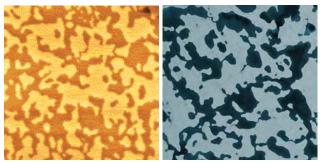
porous media cosmology brain activity

melt pond donuts



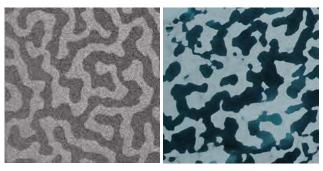


From magnets to melt ponds

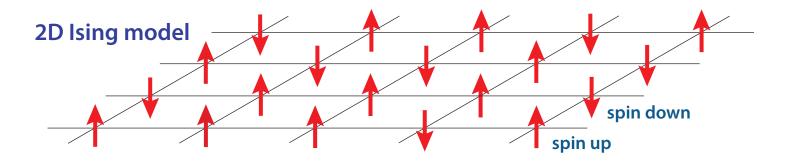


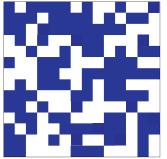
magnetic domains Arctic melt ponds in cobalt

100 year old model for magnetic materials used to explain melt pond geometry

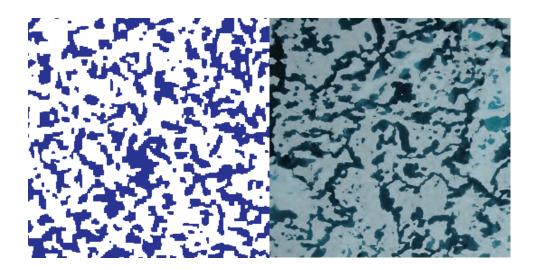


magnetic domains Arctic melt ponds in cobalt-iron-boron





model



real ponds (Perovich)

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



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

WINDOWS

Have we crossed into a new ecological regime?

The frequency and extent of sub-ice phytoplankton blooms in the Arctic Ocean

Horvat, Rees Jones, lams, Schroeder, Flocco, Feltham, *Science Advances* 2017

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

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

(2015 AMS MRC)

no bloom bloom massive under-ice algal bloom

Arrigo et al., Science 2012

Conclusions

- 1. Sea ice is a fascinating multiscale porous composite with structure similar to many other natural and man-made materials.
- 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 provide rigorous methods to find effective behavior of sea ice; and advance the theory of composites.
- 4. Field experiments are essential to developing relevant mathematics.
- 5. Our research is advancing how sea ice is represented in climate models, and improving projections of climate change, the fate of Earth's sea ice packs, and the ecosystems they support.

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THANK YOU

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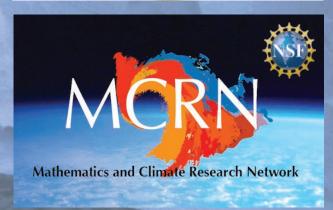












University of Utah Sea Ice Modeling Group (2017-2021)

Senior Personnel: Ken Golden, Distinguished Professor of Mathematics

Elena Cherkaev, Professor of Mathematics

Court Strong, Associate Professor of Atmospheric Sciences

Ben Murphy, Adjunct Assistant Professor of Mathematics

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

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

Christian Sampson (now at UNC Chapel Hill with Chris Jones)

Huy Dinh (now a sea ice MURI Postdoc at NYU/Courant)

Rebecca Hardenbrook

David Morison (Physics Department)

Ryleigh Moore

Delaney Mosier

Daniel Hallman

Undergraduate Students: Kenzie McLean, Jacqueline Cinella Rich,

Dane Gollero, Samir Suthar, Anna Hyde,

Kitsel Lusted, Ruby Bowers, Kimball Johnston,

Jerry Zhang, Nash Ward, David Gluckman

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

Sea Ice Ecology Group

Postdoc Jody Reimer, Grad Student Julie Sherman, Undergraduates Kayla Stewart, Nicole Forrester

Measuring sea ice thickness









direct calculation of spectral measures

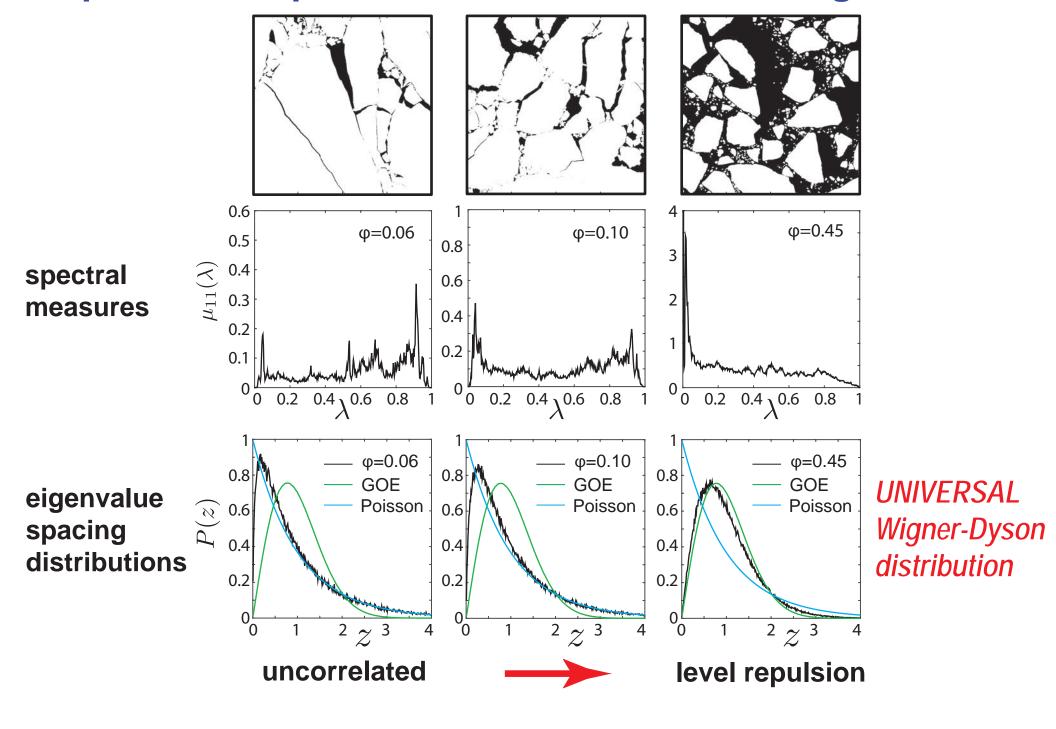
Murphy, Hohenegger, Cherkaev, Golden, Comm. Math. Sci. 2015

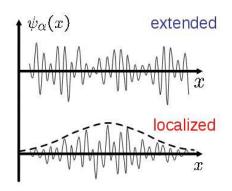
- depends only on the composite geometry
- discretization of microstructural image gives binary network
- fundamental operator becomes a random matrix
- spectral measure computed from eigenvalues and eigenvectors

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

Spectral computations for sea ice floe configurations





electronic transport in semiconductors

metal / insulator transition localization

Anderson 1958 Mott 1949 Shklovshii et al 1993 Evangelou 1992

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

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

we find percolation-driven

Anderson transition for classical transport in composites

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

PERCOLATION TRANSITION

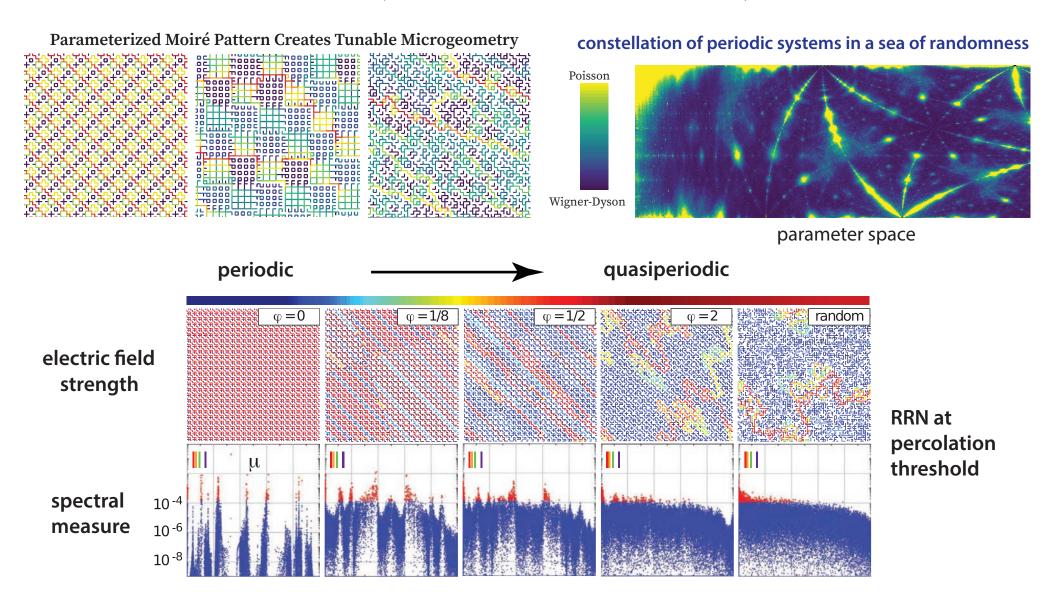


universal eigenvalue statistics (GOE) extended states, mobility edges

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

Order to disorder in quasiperiodic composites

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



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

photonic crystals and quasicrystals