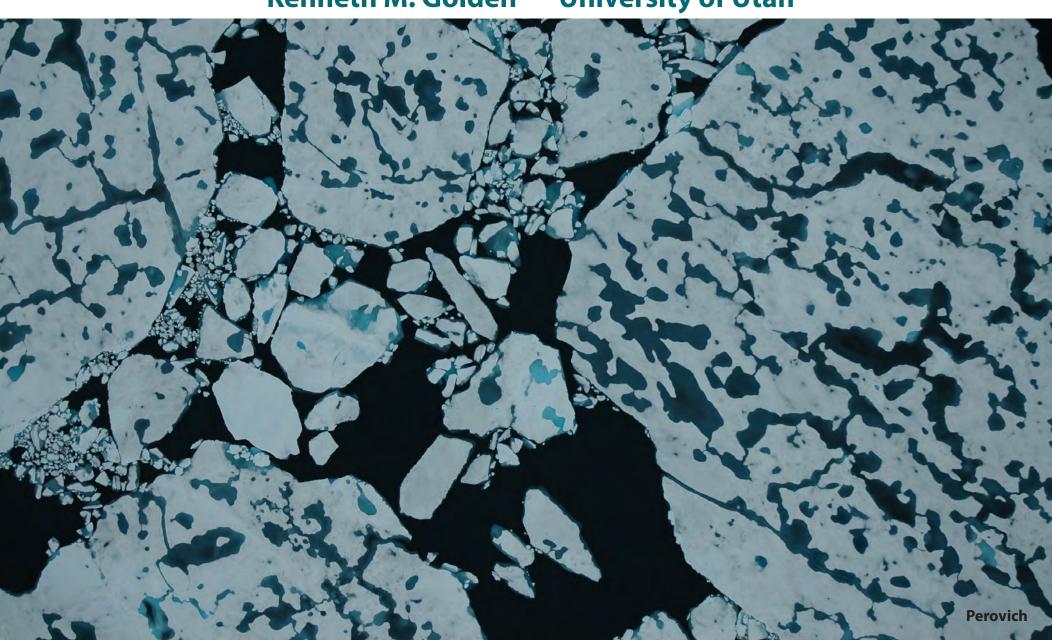
Multiscale homogenization for sea ice and other composite materials

Kenneth M. Golden University of Utah



ICIAM 2019, Valencia

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

sea ice microstructure

brine inclusions

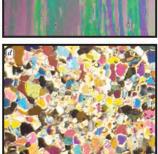
Weeks & Assur 1969

H. Eicken Golden et al. GRL 2007

polycrystals

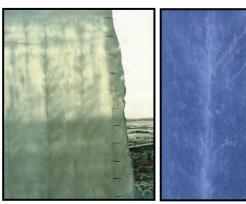






Gully et al. Proc. Roy. Soc. A 2015

brine channels



D. Cole

K. Golden

millimeters

centimeters

sea ice mesostructure

Antarctic pressure ridges

sea ice macrostructure

Arctic melt ponds





sea ice floes



J. Weller

NASA

meters

K. Frey

kilometers

What is this talk about? HOMOGENIZATION

What is the role of microstructure in determining effective properties?

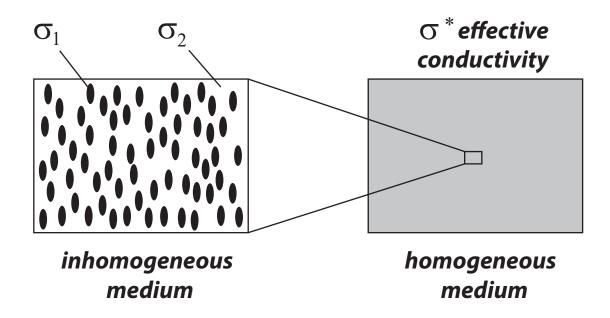
Using methods of statistical physics and homogenization to LINK SCALES in the sea ice system ... rigorously compute effective behavior and improve climate models.

- 1. Sea ice microphysics and fluid transport
- 2. Analytic Continuation Method, integral representations
- 3. Extension of ACM to advection diffusion, waves in sea ice
- 4. Fractal geometry of melt pond evolution

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

cross - pollination

HOMOGENIZATION - Linking Scales in Composites



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

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

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

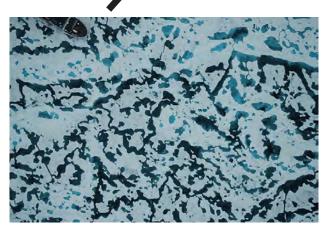
widespread use of composites in late 20th century due in large part to advances in mathematically predicting their effective properties

How do scales interact in the sea ice system?



basin scale grid scale albedo

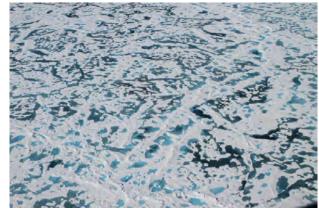
km scale melt ponds



Linking



Linking Scales



Perovich

Scales



meter scale snow topography

mm scale brine inclusions km scale melt ponds

sea ice microphysics

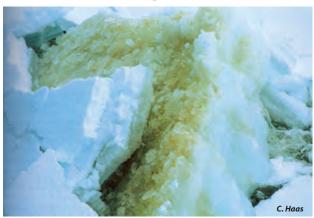
fluid transport

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

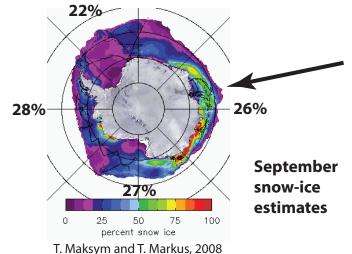


nutrient flux for algal communities









Antarctic surface flooding and snow-ice formation

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

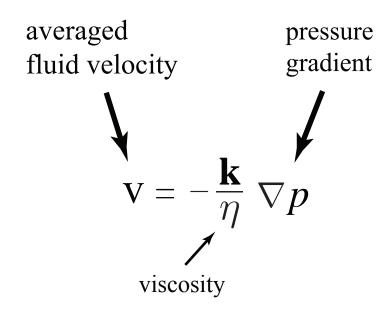
fluid permeability of a porous medium



how much water gets through the sample per unit time?

Darcy's Law

for slow viscous flow in a porous medium

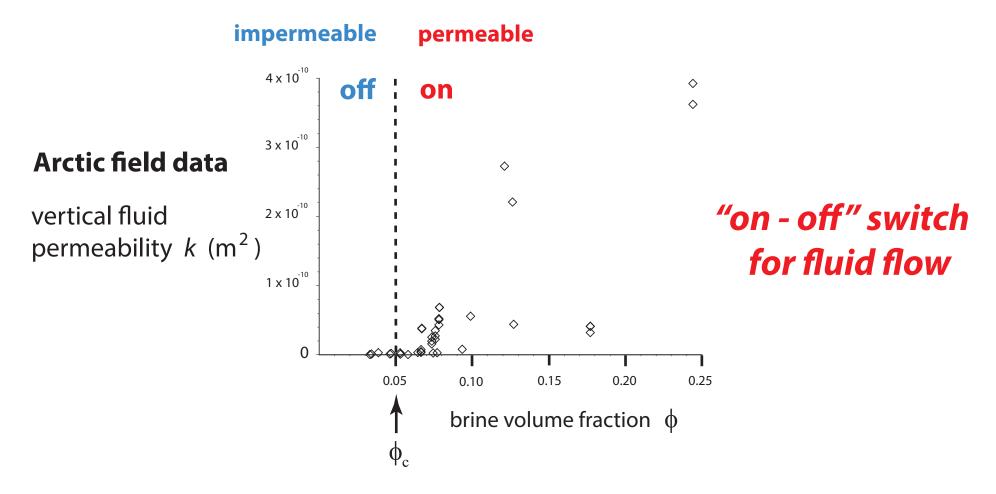


 \mathbf{k} = fluid permeability tensor

HOMOGENIZATION

mathematics for analyzing effective behavior of heterogeneous systems

Critical behavior of fluid transport in sea ice

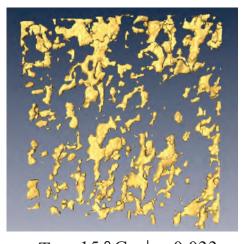


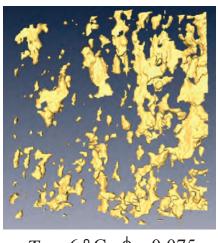
critical brine volume fraction
$$\phi_c \approx 5\%$$
 \longrightarrow $T_c \approx -5^{\circ} \text{C}$, $S \approx 5 \text{ ppt}$

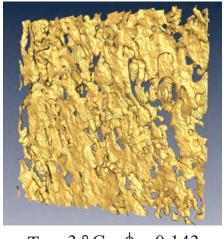
RULE OF FIVES

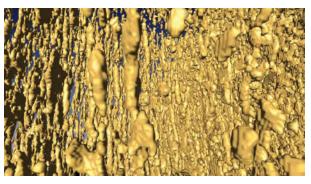
Golden, Ackley, Lytle Science 1998 Golden, Eicken, Heaton, Miner, Pringle, Zhu GRL 2007 Pringle, Miner, Eicken, Golden J. Geophys. Res. 2009

brine volume fraction and *connectivity* increase with temperature









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

 $T = -15 \,^{\circ} \,^{\circ} C, \ \phi = 0.033$

 $T = -6 \,^{\circ} \,^{\circ} C, \ \phi = 0.075$

 $T = -3 \, ^{\circ} \, \text{C}, \quad \phi = 0.143$

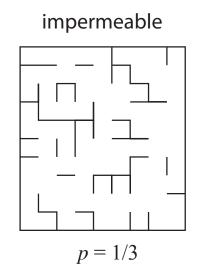
X-ray tomography for brine phase in sea ice

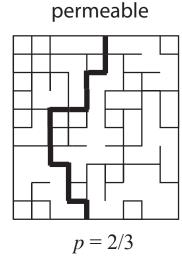
Golden, Eicken, et al., Geophysical Research Letters 2007

PERCOLATION THRESHOLD

 $\phi_c \approx 5 \%$

Golden, Ackley, Lytle, Science 1998





Kusy, Turner Nature 1971

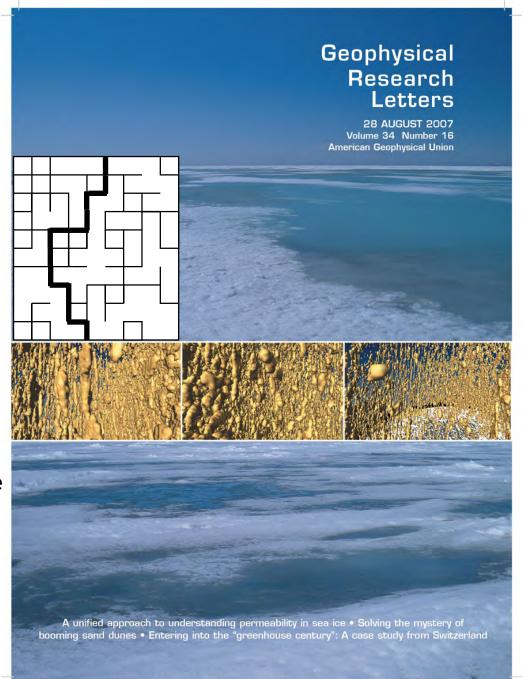
sea ice compressed powder

lattice percolation

continuum percolation

Thermal evolution of permeability and microstructure in sea ice

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



percolation theory

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

hierarchical model network model rigorous bounds

agree closely with field data

X-ray tomography for brine inclusions

unprecedented look at thermal evolution of brine phase and its connectivity

confirms rule of fives

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

controls

micro-scale

macro-scale

processes

PIPE BOUNDS on vertical fluid permeability $oldsymbol{k}$

Golden, Heaton, Eicken, Lytle, Mech. Materials 2006 Golden, Eicken, Heaton, Miner, Pringle, Zhu, Geophys. Res. Lett. 2007

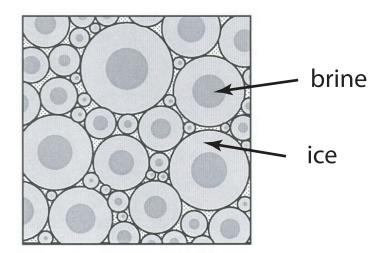
vertical pipes

with appropriate radii

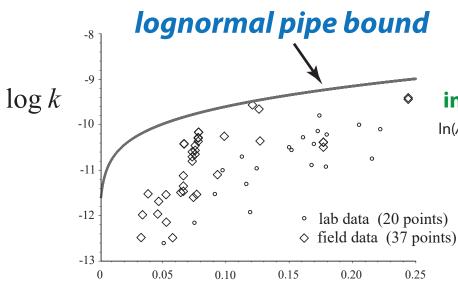
maximize k



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



optimal coated cylinder geometry



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

brine volume fraction ϕ

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

inclusion cross sectional areas A lognormally distributed

ln(A) normally distributed, mean μ (increases with T) variance σ^2 (Gow and Perovich 96)

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

Torquato and Pham, PRL 2004

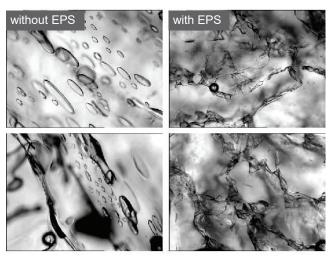
$$\mathbf{k} \leq \gamma^{-1} \mathbf{I}$$

for any ergodic porous medium (Torquato 2002, 2004)

BACTERIAL FORAGING

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

How does EPS affect fluid transport?



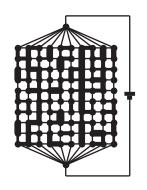
0.15 0.05 0.05 0.05 0.05 0.05 0.05

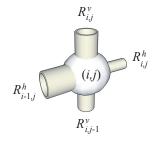
Krembs, Eicken, Deming, PNAS 2011

- 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 *Multiscale Modeling and Simulation*, 2018

RANDOM PIPE MODEL





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

How does the biology affect the physics?

Notices

of the American Mathematical Society

Climate Change and

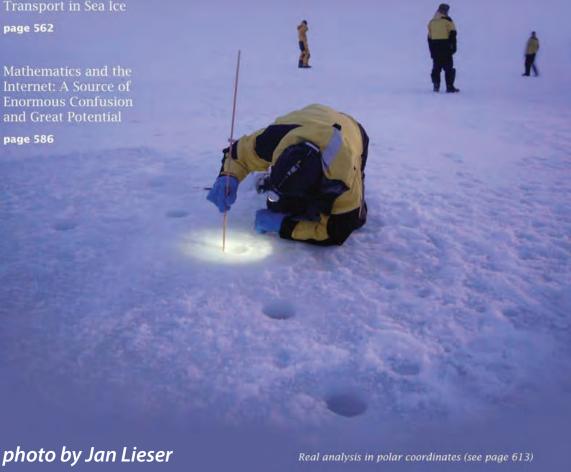
the Mathematics of

page 562

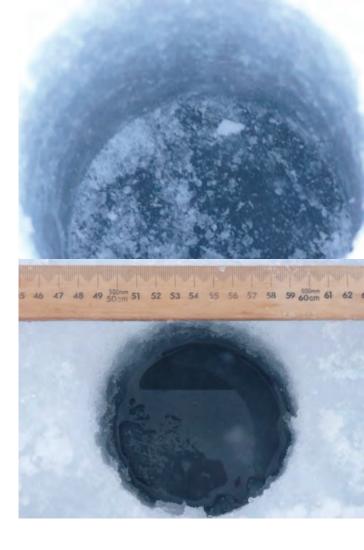
May 2009

Mathematics and the **Enormous Confusion** and Great Potential

page 586



Volume 56, Number 5



measuring fluid permeability of Antarctic sea ice

SIPEX 2007

Remote sensing of sea ice











sea ice thickness ice concentration

INVERSE PROBLEM

Recover sea ice properties from electromagnetic (EM) data

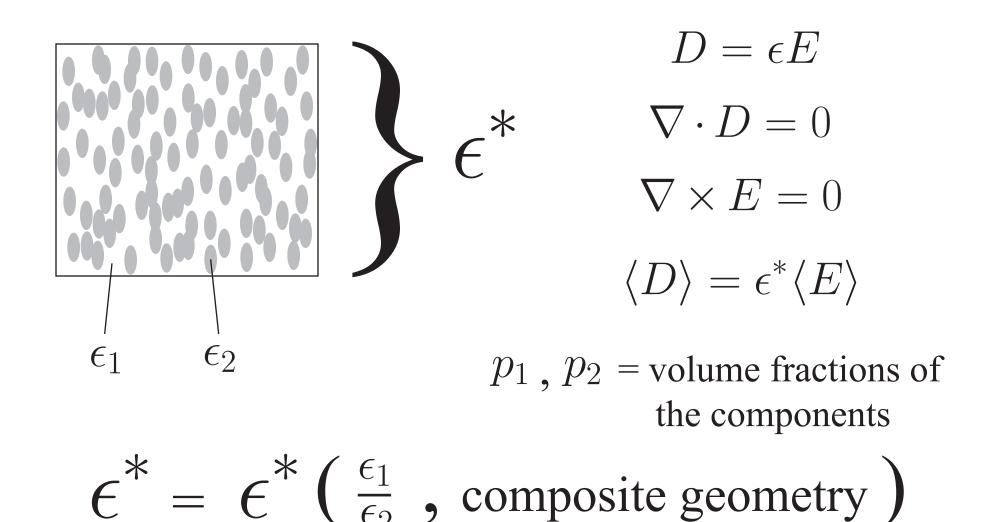
٤*

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

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

$$\bullet$$
 mass = p_1

on *n*-point correlations

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

 $\chi = \text{characteristic function}$ of the brine phase

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

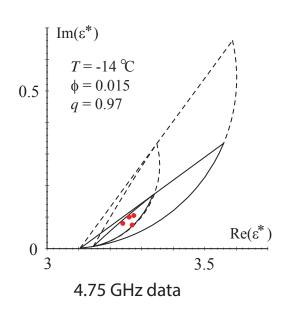
$| \ \ \ \rangle \chi$: microscale \rightarrow macroscale

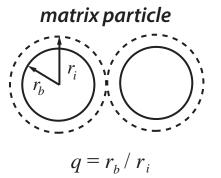
$\Gamma \chi$ links scales

Golden and Papanicolaou, Comm. Math. Phys. 1983

forward and inverse bounds on the complex permittivity of sea ice

forward bounds





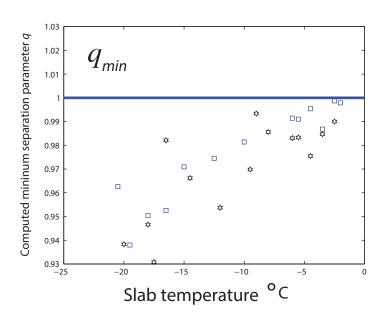
0 < q < 1

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 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

direct calculation of spectral measures

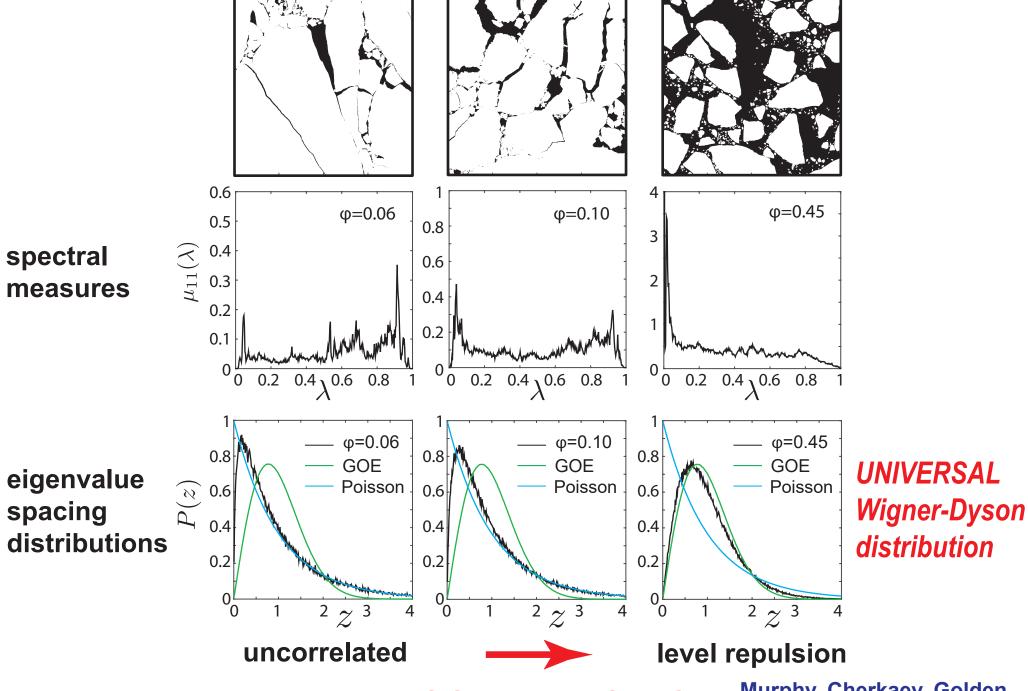
Murphy, Hohenegger, Cherkaev, Golden, Comm. Math. Sci. 2015

- 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



ANDERSON TRANSITION

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

Bounds on the complex permittivity of polycrystalline materials by analytic continuation

Adam Gully, Joyce Lin, Elena Cherkaev, Ken Golden

Stieltjes integral representation for effective complex permittivity

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

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





Proc. Roy. Soc. A 8 Feb 2015

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

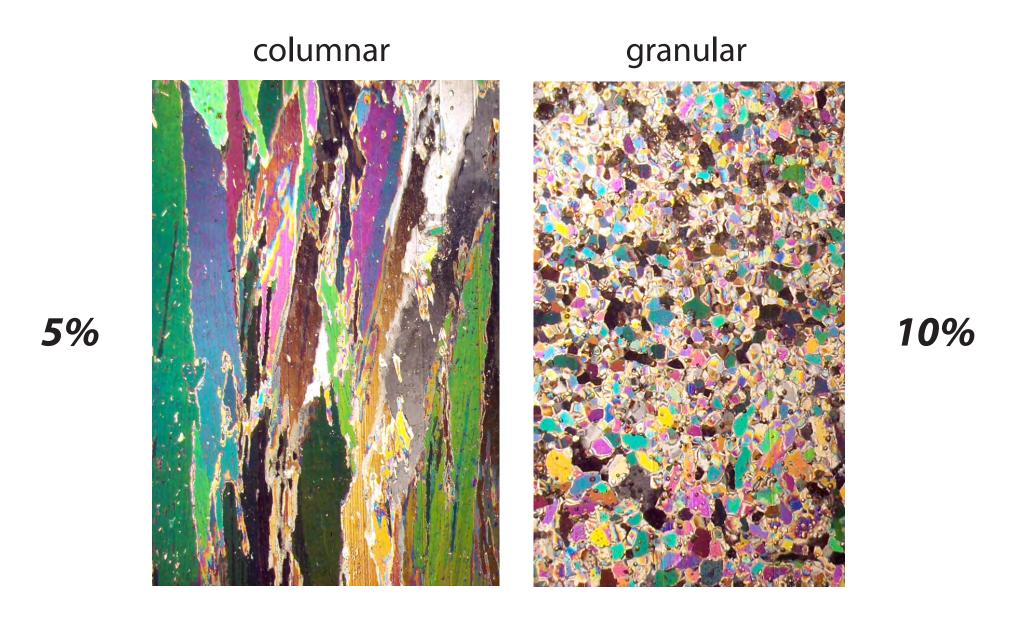
PROCEEDINGS A



An invited review commemorating 350 years of scientific publishing at the Royal Society A method to distinguish between different types of sea ice using remote sensing techniques A computer model to determine how a human should walk so as to expend the least energy



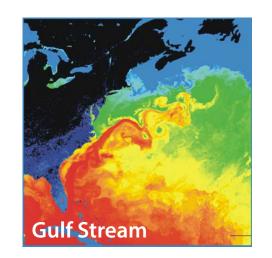
higher threshold for fluid flow in Antarctic granular sea ice

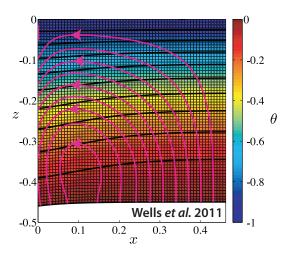


Golden, Sampson, Gully, Lubbers, Tison 2019

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





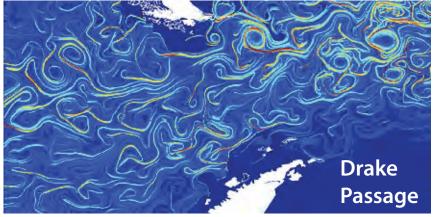
advection diffusion equation with a velocity field $ec{u}$

 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. 2019



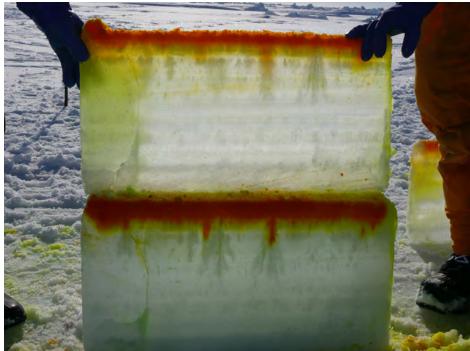


tracers flowing through inverted sea ice blocks









Stieltjes Integral Representation for Advection Diffusion

Murphy, Cherkaev, Zhu, Xin, Golden, J. Math. Phys. 2019

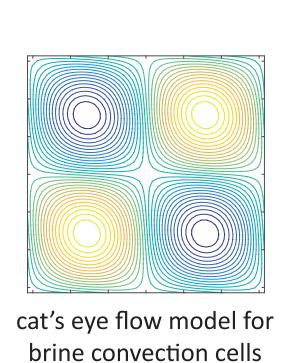
$$\kappa^* = \kappa \left(1 + \int_{-\infty}^{\infty} \frac{d\mu(\tau)}{\kappa^2 + \tau^2} \right), \quad F(\kappa) = \int_{-\infty}^{\infty} \frac{d\mu(\tau)}{\kappa^2 + \tau^2}$$

- 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

separation of material properties and flow field spectral measure calculations

Rigorous bounds on convection enhanced thermal conductivity of sea ice

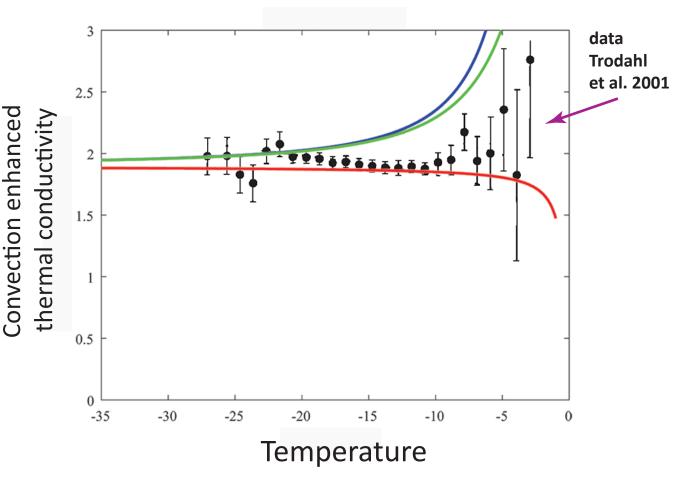
Kraitzman, Hardenbrook, Murphy, Zhu, Cherkaev, Strong, Golden 2019



similar bounds for shear flows

rigorous bounds assuming information on flow field INSIDE inclusions

Kraitzman, Cherkaev, Golden SIAM J. Appl. Math (in revision), 2019



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

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 Statistic of bouy position data. Detects ice pack crowding and advective forcing.

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

 $\alpha = 1$ Sparse packing, random advective forcing field.

 $\alpha < 1$ Dense packing, crowding dominates advection.

 $\alpha = 5/4$ Sparse packing, shear dominates advection.

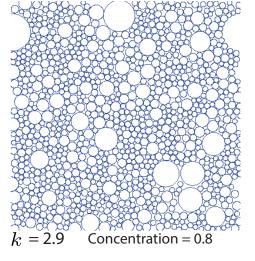
 $\alpha = 5/3$ Sparse packing, vorticity dominates advection.

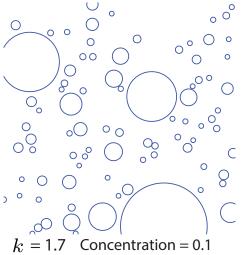
Model Approximations

Power Law Size Distribution: $N(D) \sim D^{-k}$ T. Toyota, S. Takatsuji, M. Nakayama Geophysical Review Letters 2006

Floe-Floe Interactions: Linear Elastic Collisions

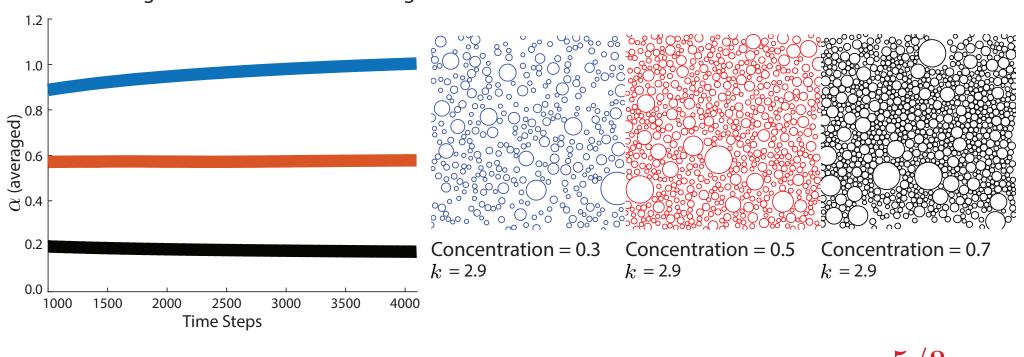
Advective Forcing: Passive, Linear Drag Law

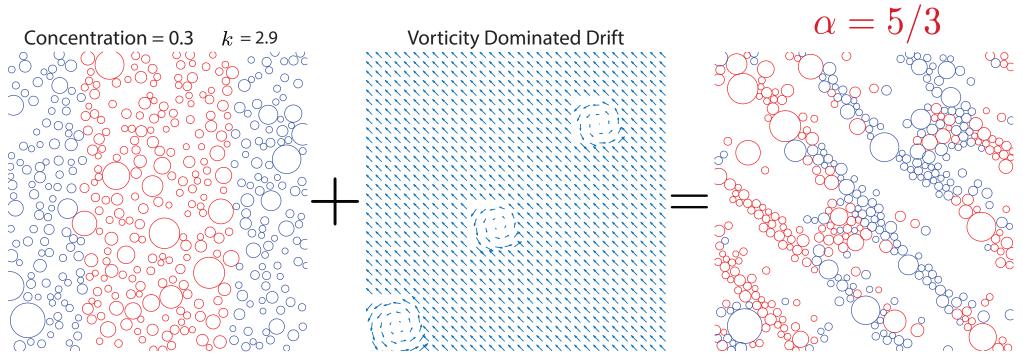




Model Results

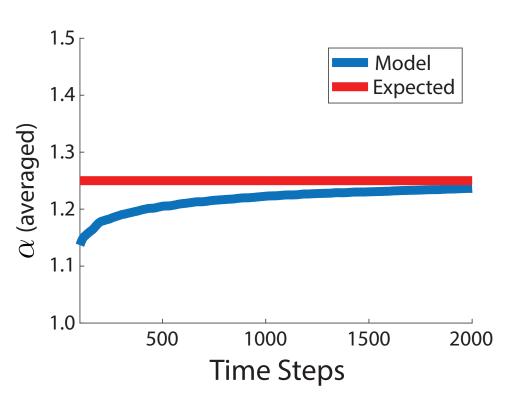
Crowding in random advective forcing.

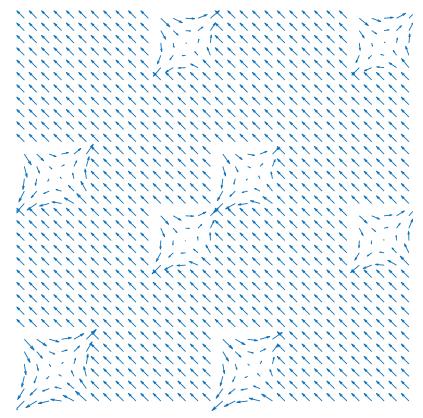




Model Results

Sparse Packing, Shear Dominated Drift



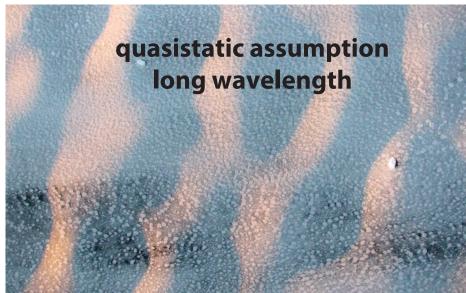


Expected
$$\alpha = 5/4$$

k = 2.9 Concentration = 0.3

wave propagation in the marginal ice zone







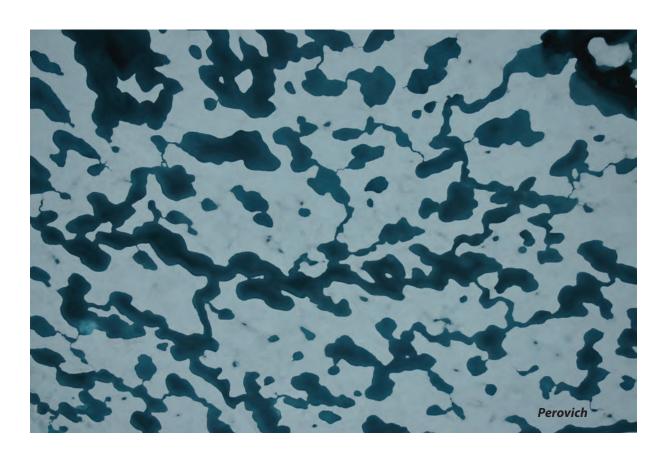
melt pond formation and albedo evolution:

- 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

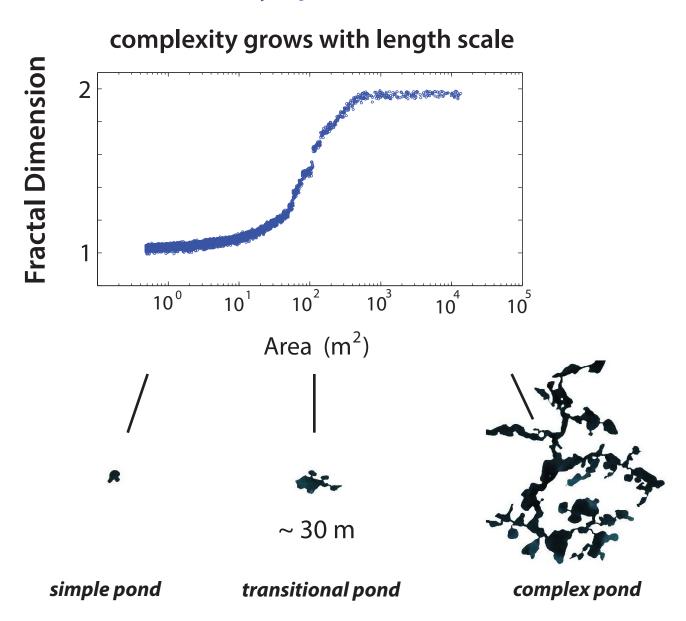


Are there universal features of the evolution similar to phase transitions in statistical physics?

Transition in the fractal geometry of Arctic melt ponds

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

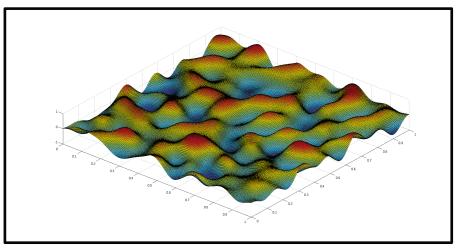
The Cryosphere, 2012

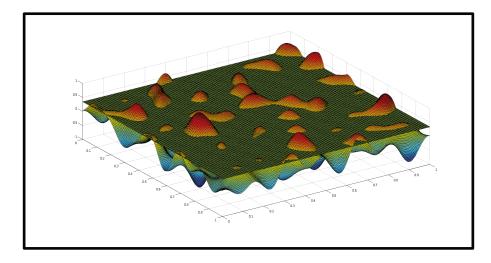


Continuum percolation model for melt pond evolution

level sets of random surfaces

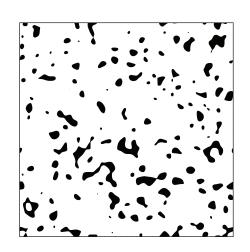
Brady Bowen, Court Strong, Ken Golden, J. Fractal Geometry 2018

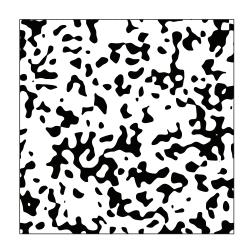


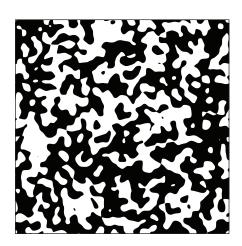


random Fourier series representation of surface topography

intersections of a plane with the surface define melt ponds



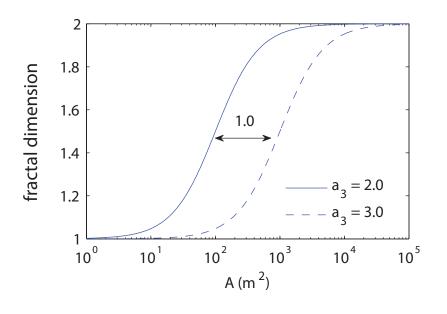


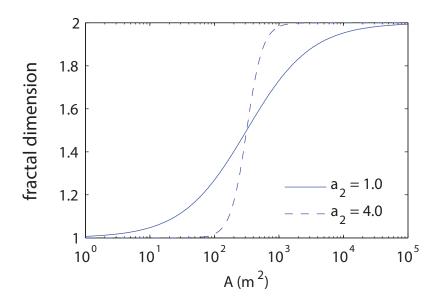


electronic transport in disordered media

diffusion in turbulent plasmas

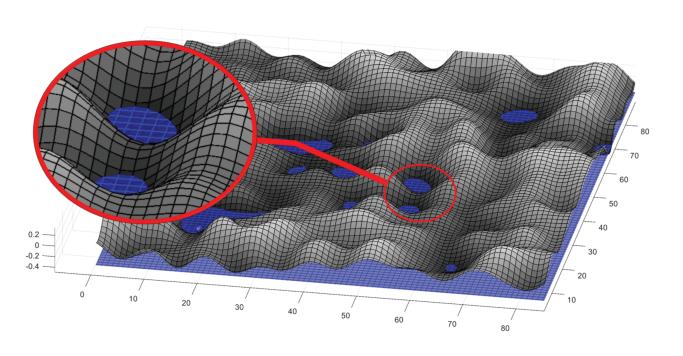
fractal dimension curves depend on statistical parameters defining random surface

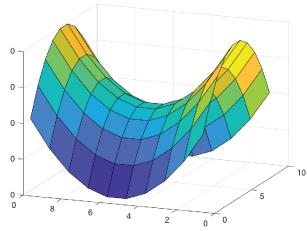




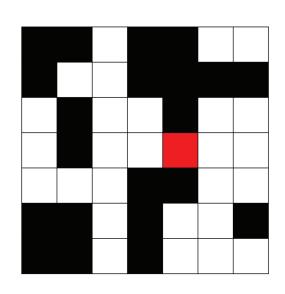
Saddle Points: The Key to Melt Pond Evolution

Ryleigh Moore, Jacob Jones, Dane Gollero, Court Strong, Ken Golden 2019

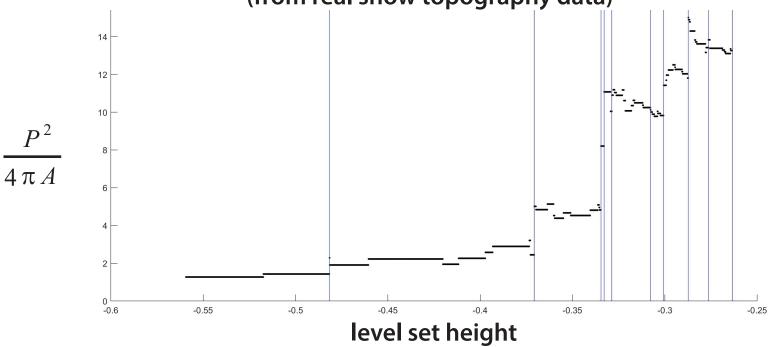




- Ponds connect through saddle points (Morse Theory).
- Red bond in lattice percolation theory ~ saddle point.



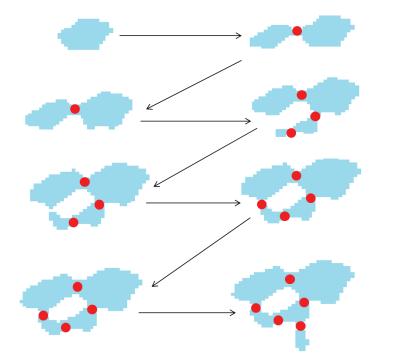
Evolution of Isoperimetric Quotient with Melt Pond Growth (from real snow topography data)



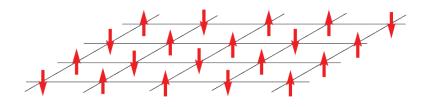
In the graph, we follow a single pond's growth. The vertical lines denote when the pond goes through a **saddle point**.

We see that large jumps in fractal dimension occur through **saddle points**.

pond coalescence and thickening



Ising Model for a Ferromagnet



$$S_i = \begin{cases} +1 & \text{spin up} \\ -1 & \text{spin down} \end{cases}$$
 white



$$\mathcal{H} = -H\sum_{i} s_i - J\sum_{\langle i,j \rangle} s_i s_j$$



ferromagnetic interaction $J \ge 0$

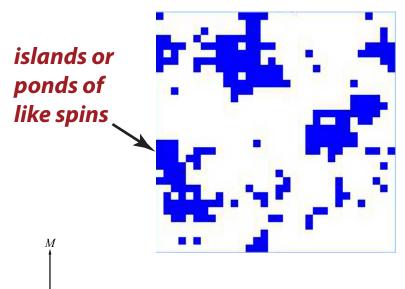
magnetization

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

homogenized parameter like effective conductivity

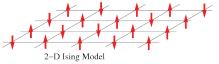
Stieltjes integral representation for ${\it M}$

Baker, PRL 1968



Curie point critical temperature

Ising model for ferromagnets — Ising model for melt ponds



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

$$\mathcal{H}_{\omega} = -J \sum_{\langle i,j \rangle}^{N} s_i s_j - \sum_{i}^{N} H_i s_i$$

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

random magnetic field represents snow topography

magnetization
$$M = \lim_{N \to \infty} \frac{1}{N} \left\langle \sum_{j} s_{j} \right\rangle$$
 pond coverage $\underbrace{(M+1)}_{2}$

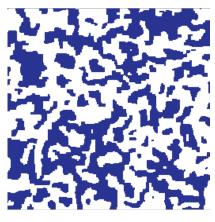
oond coverage
$$(M+1)$$
~ albedo 2

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.

Melt ponds are metastable islands of like spins.

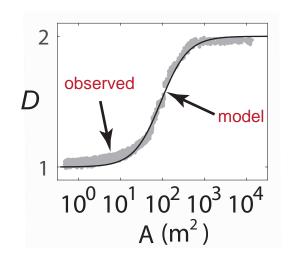
Order from Disorder



Ising model



melt pond photo (Perovich)



pond size distribution exponent

observed -1.5

(Perovich, et al. 2002)

model -1.58

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

The distribution of solar energy under ponded first-year sea ice

Horvat, Flocco, Rees Jones, Roach, Golden, in revision, 2019

- 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 the ecology of the Arctic Ocean.

The Melt Pond Conundrum:

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

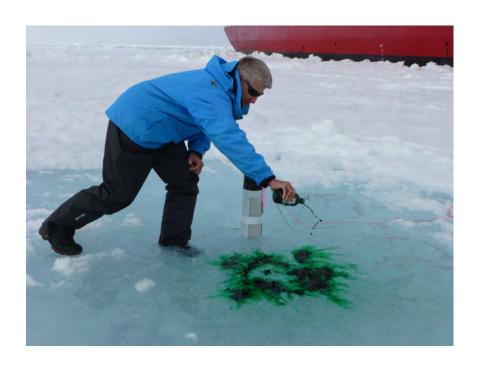
C. Polashenski, K. M. Golden, D. K. Perovich, E. Skyllingstad, A. Arnsten, C. Stwertka, N. Wright

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. 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 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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Arctic and Global Prediction Program

National Science Foundation

Division of Mathematical Sciences

Division of Polar Programs







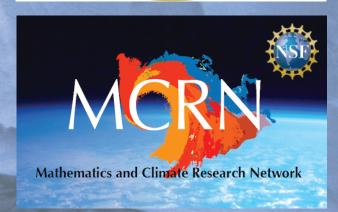




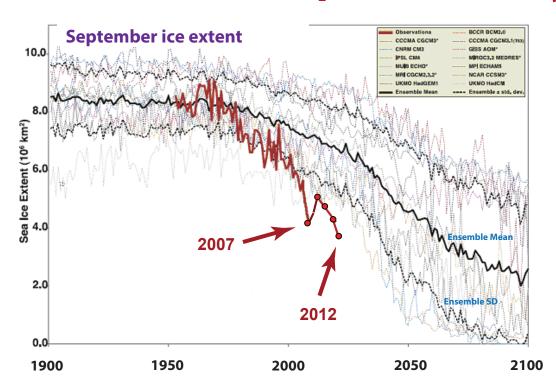








Arctic sea ice decline: faster than predicted by climate models

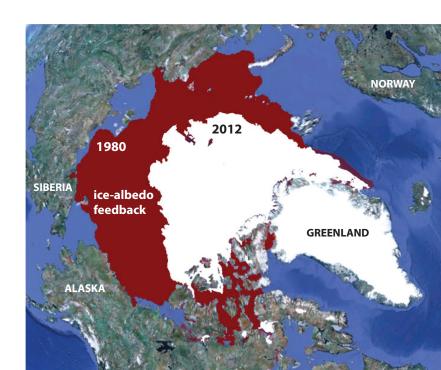


Stroeve et al., GRL, 2007 Stroeve et al., GRL, 2012

Change in Arctic Sea Ice Extent

September 1980 -- 7.8 million square kilometers

September 2012 -- 3.4 million square kilometers

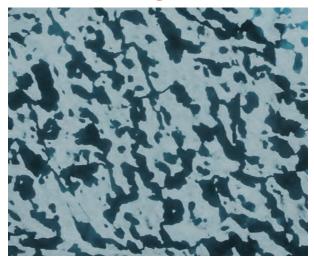


challenge

represent sea ice more realistically in climate models account for key processes

such as melt pond evolution

How do patterns of dark and light evolve?



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