

Can problems in the geosciences inspire fundamental research in the mathematical and statistical sciences?

Grady B. Wright Department of Mathematics Center for the Geophysical Investigation of the Shallow Subsurface Boise State University

Bridging the Gap: Oct. 1 2012

My opinion: Yes!



- 1. How can problems in geosciences inspire fundamental research in mathematics and statistics?
 - i. Examples?
 - ii. How did the inspiration happen?
 - iii. Is this unique to the geosciences?
 - iv. How have breakthroughs lead to advances in other fields?
 - v. Devils advocates?
- 2. How can we foster these innovations?
 - i. Is this possible through an "institute" type setting?
 - ii. Can it be done virtually?
 - iii. How do we get students involved?
- 3. Can fundamental research in mathematics and statistics lean to fundamental research in the geosciences?

My background

Bridging the Gap: Oct. 1 2012

Joint work with Natasha Flyer, supported by NSF-CMG 0801309 and 0934581.

Other collaborators: E. J. Fuselier, E. Lehto, L.H. Kellogg, D.A. Yuen.

Some new geo-inspired work

- Joint work with Uwe Harlander, Department Aerodynamics and Fluid Mechanics, BTU Cottbus.
- DFG program MetStröm: Multiple Scales in Fluid Mechanics and Meteorology
- Atmospheric general circulation:

Source: Vera Schlanger - Hungarian Meteorological Service

Differentially heated rotating annulus

Bridging the Gap: Oct. 1 2012

• Accepted laboratory experiment for large scale flow in the mid-latitudes.

Parameters:

 $egin{array}{rll} \Omega &= ext{rotation rate} \ \Delta T &= T_{ ext{outer}} - T_{ ext{inner}} \ b-a &= ext{width annulus} \ d &= ext{height annulus} \end{array}$

Projection on sphere

cloud cover

surface temperature

Equations, numbers, experimental setup

5 A

Bridging the Gap: Oct. 1 2012

Governing equations:

$$\begin{split} \frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} &= -\nabla p + \Delta \mathbf{u} \\ &- \frac{\mathbf{R} \mathbf{a} \phi \mathbf{k}}{\mathbf{k}} - \frac{\mathbf{T} \mathbf{a}^{1/2} \mathbf{k} \times \mathbf{u}}{\mathbf{k}} \\ \frac{\partial \phi}{\partial t} + \mathbf{u} \cdot \nabla \phi &= \frac{1}{\frac{\mathbf{P} \mathbf{a}}{\mathbf{k}}} \Delta \phi \\ &\nabla \cdot \mathbf{u} &= 0 \end{split}$$

Non-dimensional numbers

Taylor	Та	$\frac{4\Omega^{2}(b-a)^{*}}{\nu^{2}}$
Rayleigh	Ra	$g\alpha\Delta T(b-a)^3$
Prendtl	D.	ν
riandti	PT	<u></u>
Modified Taylor	Ta'	$\frac{d-d}{d}$ Ta
Thermal Rosby	Ro	$4\frac{Ra}{PrTa}$

Actual experiment at BTU Cottbus.

Movie of spin-up to a 3-wave pattern								
	ехр	Ω [rpm] 6	∆ <i>T</i> [K] 5.1	<i>Ta</i> 1.55 · 10 ⁷	<i>Ro_{th}</i> 0.79	<i>b – a</i> [mm] 75	d [mm] 135	-

Fluid velocity measurements: PIV

Bridging the Gap: Oct. 1 2012

• At various levels of the tank, horizontal velocity measurements of the fluid are obtained by Particle Image Velocimetry (PIV).

Data analysis problems

First problem:

Reconstruct the full 3D field from the various horizontal slices.

- a) Reconstruct the 2D field on each horizontal slice.
- b) Compute divergence of the reconstructed field.
- c) Use incompressibility of the full 3D field to recover the vertical velocity component: c^{z}

$$w_z = -(u_x + v_y) \Longrightarrow w = -\int_{z_0}^{z} (u_x + v_y) dz$$

Challenge: Data is scattered and contains noise.

Data analysis problems

Second (and more interesting) problem:

Compute the Helmholtz-Hodge decomposition of the 2D horizontal fields.

<u>Recall</u>: Helmholtz-Hodge theorem states any sufficiently smooth vector field \mathbf{u} can be decomposed as follows:

 $\begin{aligned} \mathbf{u} &= \mathbf{u}_{\text{div}} + \mathbf{u}_{\text{curl}} \\ &= \nabla \times (\psi \mathbf{k}) + \nabla \chi \quad \text{(for 2D field)} \end{aligned}$

Decomposition is unique if appropriate boundary conditions applied.

<u>Importance</u>: These two fields can be used to discriminate different wave-types:

Baroclinic and Rosby waves are div-free, while inertial-gravity waves are not.

Challenge: Data is scattered and contains noise.

Bridging the Gap: Oct. 1 2012

Key idea:

Use a reconstruction that mimics the Helmholtz-Hodge decomposition theorem.

Notation:

$$\mathbf{u}_j = (u_j, v_j)$$
 is measured field at $\mathbf{x}_j, j = 1, \dots, N$
 $\boldsymbol{\xi}_k = \text{nodes on the boundary}, k = 1, \dots, M$
 $\mathbf{n}_k = \text{unit outward normal at } \boldsymbol{\xi}_k$

Property conserving approximation:

$$\mathbf{s}(\mathbf{x}) = \underbrace{\sum_{j=1}^{N} \Phi_{\text{div}}(\mathbf{x}, \mathbf{x}_j) \mathbf{a}_j}_{:= \mathbf{s}_{\text{div}}} + \underbrace{\sum_{k=1}^{M} [\Phi_{\text{div}}(\mathbf{x}, \boldsymbol{\xi}_j) \mathbf{n}_k] d_j}_{:= \mathbf{s}_{\text{curl}}} + \underbrace{\sum_{j=1}^{N} \Phi_{\text{curl}}(\mathbf{x}, \mathbf{x}_j) \mathbf{a}_j}_{:= \mathbf{s}_{\text{curl}}}$$

- Φ_{div} and Φ_{curl} are positive-definite, *matrix-valued* kernels
- Columns of Φ_{div} are divergence-free
- Columns of Φ_{curl} are curl-free

Bridging the Gap: Oct. 1 2012

Key idea:

Use a reconstruction that mimics the Helmholtz-Hodge decomposition theorem.

Notation:

$$\mathbf{u}_j = (u_j, v_j)$$
 is measured field at $\mathbf{x}_j, j = 1, ..., N$
 $\boldsymbol{\xi}_k = \text{nodes on the boundary}, k = 1, ..., M$
 $\mathbf{n}_k = \text{unit outward normal at } \boldsymbol{\xi}_k$

Bridging the Gap: Oct. 1 2012

Key idea:

Use a reconstruction that mimics the Helmholtz-Hodge decomposition theorem.

Notation:

$$\mathbf{u}_j = (u_j, v_j)$$
 is measured field at $\mathbf{x}_j, j = 1, \dots, N$
 $\boldsymbol{\xi}_k$ = nodes on the boundary, $k = 1, \dots, M$
 \mathbf{n}_k = unit outward normal at $\boldsymbol{\xi}_k$

Property conserving approximation:

$$\mathbf{s}(\mathbf{x}) = \underbrace{\sum_{j=1}^{N} \Phi_{\text{div}}(\mathbf{x}, \mathbf{x}_j) \mathbf{a}_j}_{:= \mathbf{s}_{\text{div}}} + \underbrace{\sum_{k=1}^{M} [\Phi_{\text{div}}(\mathbf{x}, \boldsymbol{\xi}_j) \mathbf{n}_k] d_j}_{:= \mathbf{s}_{\text{curl}}} + \underbrace{\sum_{j=1}^{N} \Phi_{\text{curl}}(\mathbf{x}, \mathbf{x}_j) \mathbf{a}_j}_{:= \mathbf{s}_{\text{curl}}}$$

Constraints for interpolation:

$$\begin{aligned} \mathbf{s}(\mathbf{x}_i) &= \mathbf{u}_i, \ i = 1, \dots, N, \\ \mathbf{s}_{\text{div}}(\boldsymbol{\xi}_i) \cdot \mathbf{n}_i &= 0, \ i = 1, \dots, M, \end{aligned}$$

(Leads to a positive-definite linear system of equations)

Bridging the Gap: Oct. 1 2012

Key idea:

Use a reconstruction that mimics the Helmholtz-Hodge decomposition theorem.

Notation:

$$\mathbf{u}_j = (u_j, v_j)$$
 is measured field at $\mathbf{x}_j, j = 1, ..., N$
 $\boldsymbol{\xi}_k = \text{nodes on the boundary}, k = 1, ..., M$
 $\mathbf{n}_k = \text{unit outward normal at } \boldsymbol{\xi}_k$

Property conserving approximation:

$$\mathbf{s}(\mathbf{x}) = \sum_{j=1}^{N} \Phi_{\text{div}}(\mathbf{x}, \mathbf{x}_j) \mathbf{a}_j + \sum_{k=1}^{M} [\Phi_{\text{div}}(\mathbf{x}, \boldsymbol{\xi}_j) \mathbf{n}_k] d_j + \sum_{j=1}^{N} \Phi_{\text{curl}}(\mathbf{x}, \mathbf{x}_j) \mathbf{a}_j$$
$$:= \mathbf{s}_{\text{div}} \qquad := \mathbf{s}_{\text{curl}}$$

Results:

1. $s \approx u$

- 2. $\mathbf{s}_{\mathrm{div}} \approx \mathbf{u}_{\mathrm{div}}$
- 3. $\mathbf{s}_{\text{curl}} \approx \mathbf{u}_{\text{curl}}$
- 4. Can recover a stream-function and a velocity potential for the fields

Example with exact data

Bridging the Gap: Oct. 1 2012

• Exact field, stream function, and velocity potential

• Reconstructed field, stream function and velocity potential

Decompositions of annulus data: 3-wave

Bridging the Gap: Oct. 1 2012

Decompositions of annulus data: 4-wave

Bridging the Gap: Oct. 1 2012

Full 3D reconstructions of the velocity

Bridging the Gap: Oct. 1 2012

The colors of the streamlines correspond to the vertical levels of the streamline seeds: red=40mm, green=60mm, magenta=80mm, blue=100mm, black=120mm

- 1. How can problems in geosciences inspire fundamental research in mathematics and statistics?
 - i. Examples?
 - ii. How did the inspiration happen?
 - iii. Is this unique to the geosciences?
 - iv. How have breakthroughs lead to advances in other fields?
 - v. Devils advocates?
- 2. How can we foster these innovations?
 - i. Is this possible through an "institute" type setting?
 - ii. Can it be done virtually?
 - iii. How do we get students involved?
- 3. Can fundamental research in mathematics and statistics lean to fundamental research in the geosciences?

