

SQG Vortex Dynamics and Passive Scalar Transport

Cecily Taylor
Stefan Llewellyn Smith

Mechanical and Aerospace Engineering
University of California, San Diego

ONR, *Ocean 3D+1*, MURI

September 28, 2015



Ocean Dynamics

- The ocean is a thin fluid envelope spread on a rapidly rotating Earth. **Dynamics** are largely two-dimensional with weak vertical flow.
- Vortices are common in the ocean.
- Goal: understand effect of weak 3D variation using dynamically consistent models with weak vertical velocity
- Use idealized vortices as model problems.

Ocean Dynamics

- The ocean is a thin fluid envelope spread on a rapidly rotating Earth. **Dynamics** are largely two-dimensional with weak vertical flow.
- Vortices are common in the ocean.
- Goal: understand effect of weak 3D variation using dynamically consistent models with weak vertical velocity
- Use idealized vortices as model problems.

Ocean Dynamics

- The ocean is a thin fluid envelope spread on a rapidly rotating Earth. **Dynamics** are largely two-dimensional with weak vertical flow.
- Vortices are common in the ocean.
- Goal: understand effect of weak 3D variation using dynamically consistent models with weak vertical velocity
- Use idealized vortices as model problems.

Ocean Dynamics

- The ocean is a thin fluid envelope spread on a rapidly rotating Earth. **Dynamics** are largely two-dimensional with weak vertical flow.
- Vortices are common in the ocean.
- Goal: understand effect of weak 3D variation using dynamically consistent models with weak vertical velocity
- Use idealized vortices as model problems.

Quasigeostrophic (QG) Equations

Boussinesq, hydrostatic. Constant f , N .
Reduced equation of motion for $Ro \ll 1$.

ζ Vorticity

$\theta = f\partial_z\psi$ Buoyancy (\sim density)

ψ Streamfunction

bulk $\partial_t\zeta = -J(\psi, \zeta) + f\partial_z w$

surface $\partial_t\theta = -J(\psi, \theta) - N^2 w$

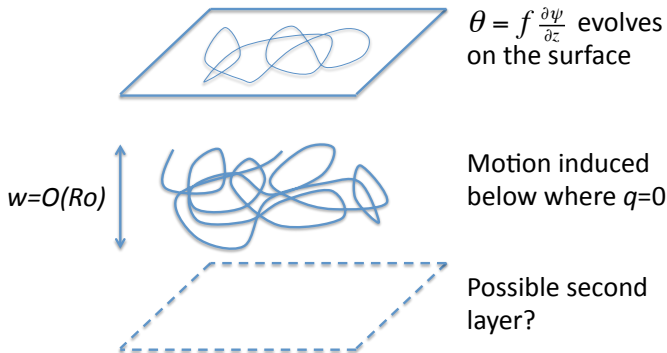
bulk $q = \left[\partial_{xx} + \partial_{yy} + \left(\frac{f}{N}\right)^2 \partial_{zz} \right] \psi$

Pedlosky 1982



Surface Quasigeostrophic Equations

Surface QG (SQG) assumes potential vorticity $q = 0$, so the inherent dynamics are on the boundary



Interior Flow Field

We wish to determine the consistent velocity solution to $O(Ro)$. In the asymptotic procedure to obtain QG equations, begin by defining and expanding potentials ψ , F , G .

$$\begin{pmatrix} v \\ -u \\ \theta \end{pmatrix} = \nabla\psi + \nabla \times \begin{pmatrix} F \\ G \\ 0 \end{pmatrix}$$

$$\epsilon = Ro$$

$$\psi \sim \psi_0 + \epsilon\psi_1 + \epsilon^2\psi_2 + \dots$$

$$F \sim \epsilon F_1 + \epsilon^2 F_2 + \dots$$

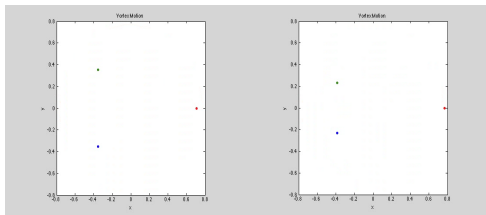
$$G \sim \epsilon G_1 + \epsilon^2 G_2 + \dots$$

Muraki *et al.* 1999



Point Vortices

We want the simplest possible dynamically consistent flow field:
Three point vortices have regular motion but induce chaotic flow. Followed analysis by Kuznetsov & Zaslavsky (1998) for interaction of three vortices of equal strength.



SQG Point Vortex at $O(1)$

Singular vorticity distribution at $(x_n, y_n, 0)$

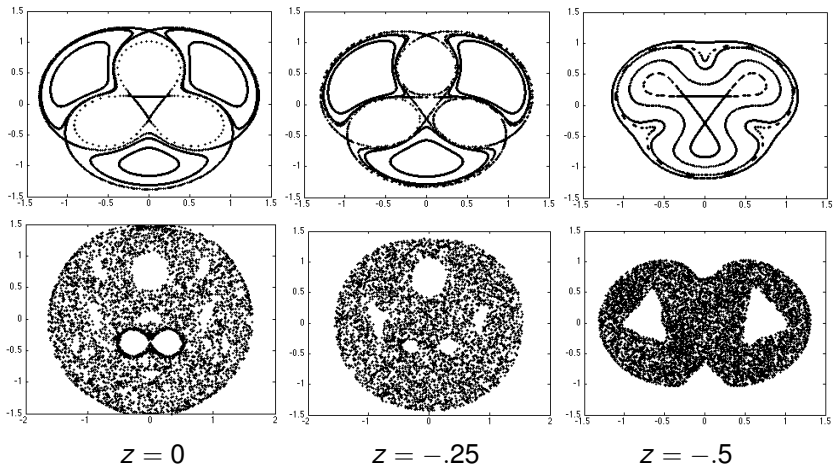
$$\theta_0^s = \sum_n \kappa_n \delta(x - x_n) \delta(y - y_n)$$

$$\nabla^2 \psi_0 = 0 \quad \frac{\partial \psi_0^s}{\partial z} = \theta_0^s$$

$$\psi_0 = \sum_n \frac{\kappa_n}{2\pi |\vec{x} - \vec{x}_n|}$$

Dynamically (asymptotically) consistent

Poincaré Maps at Various Heights



Arbitrary Strength

Following Aref (1979) use momentum conservation to define a constant C and trilinear coordinates

$$\kappa_1 \kappa_2 l_{12}^2 + \kappa_2 \kappa_3 l_{23}^2 + \kappa_3 \kappa_1 l_{31}^2 = 3\kappa_1 \kappa_2 \kappa_3 C$$

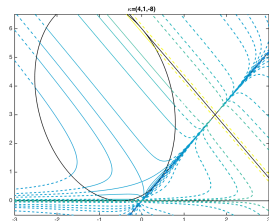
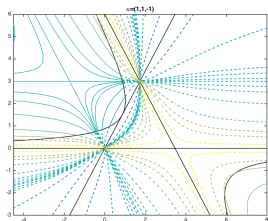
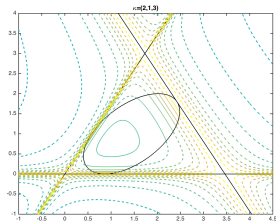
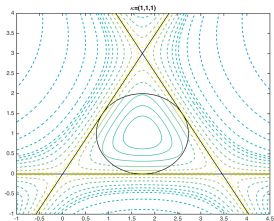
$$b_1 = \frac{l_{23}^2}{\kappa_1 C}, \quad b_2 = \frac{l_{13}^2}{\kappa_2 C}, \quad b_3 = \frac{l_{12}^2}{\kappa_3 C}$$

From

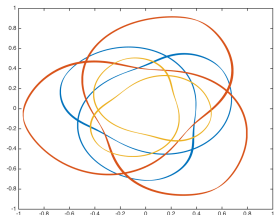
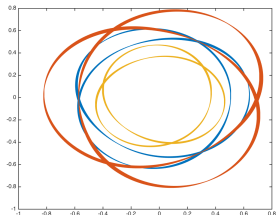
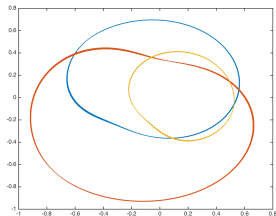
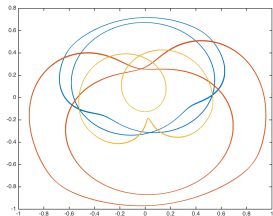
$$H = -\frac{1}{4\pi} \sum_{\alpha, \beta} \frac{\kappa_\alpha \kappa_\beta}{l_{\alpha\beta}}$$
$$= -\frac{\kappa_1 \kappa_2 \kappa_3}{2\pi |C|^{1/2}} \left(\frac{1}{|b_1 \kappa_1|^{1/2} \kappa_1} + \frac{1}{|b_2 \kappa_2|^{1/2} \kappa_2} + \frac{1}{|b_3 \kappa_3|^{1/2} \kappa_3} \right)$$



Trajectory Curves



$$\kappa = (2, 1, 3)$$



$O(Ro)$ Corrections

The point vortices prove problematic when we attempt to find the $O(Ro)$ velocities.

Consider

$$\nabla^2 F_1 = 2J \left(\frac{\partial \psi_0}{\partial z}, \frac{\partial \psi_0}{\partial x} \right)$$

$$\psi_0 = \sum_n \frac{\kappa_n}{2\pi |\vec{x} - \vec{x}_n|}$$

So the equation of motion of F_1 involves multiplying derivatives of a singular function!

Can only calculate $w = -\frac{D_0 \theta_0}{Dt}$

Topological Entropy

Let (X, d) be a compact metric space with distance function d , and let $f: X \rightarrow X$ be a continuous self-map of X . Let $\varepsilon > 0$ be a positive real number, and let n be a positive integer. An n -orbit is a sequence $x, f(x), \dots, f^{n-1}(x)$ of f -iterates of a point x in X . Two n -orbits $\{f^i x\}, \{f^i y\}$, $0 \leq i < n$, are ε -distinguishable if there is a $j \in [0, n)$ for which $d(f^j x, f^j y) > \varepsilon$. Let $r(n, \varepsilon, f)$ denote the maximal number of ε -distinguishable n -orbits. It is easy to see that there are numbers $C > 0$ and $\alpha > 0$ such that $r(n, \varepsilon, f) \leq C e^{n\alpha}$ for $n \geq 0$.

Let

$$r(\varepsilon, f) = \limsup_{n \rightarrow \infty} \frac{1}{n} \log r(n, \varepsilon, f)$$

and let

$$h(f) = \lim_{\varepsilon \rightarrow 0} r(\varepsilon, f)$$

The number $h(f)$ is the *topological entropy* of f . For ε small, f has roughly $e^{nh(f)}$ ε -distinguishable n -orbits.

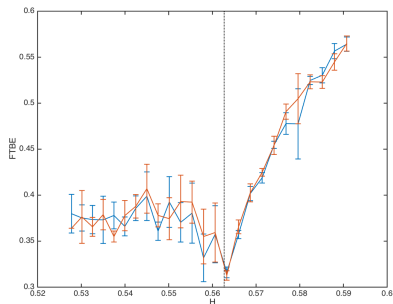


Topological Entropy

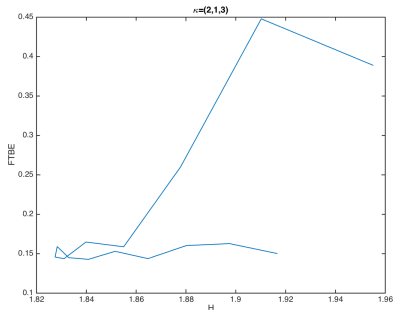
- Literature is dense: based on mapping analysis
- A single number for a given flow that doesn't involve a tracer advection equation
- Braiding Entropy - code from Jean-Luc Thiffeault and Marko Budisic
 - Built for 2D transport, but works for 3D trajectories (where z component is ignored) - is info lost?
 - Well commented and documented, no additional parameters

Initial Findings: FTBE vs. H

$$\kappa = (1, 1, 1)$$

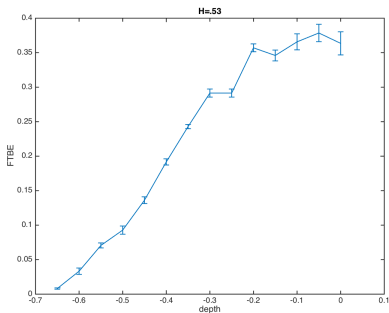


$$\kappa = (2, 1, 3)$$

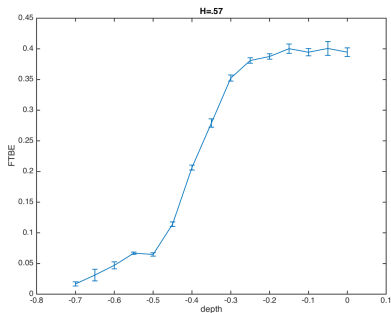


Initial Findings: FTBE vs. depth

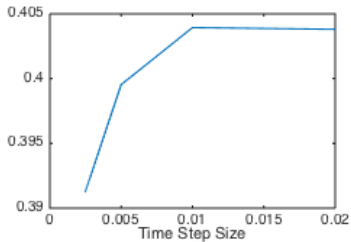
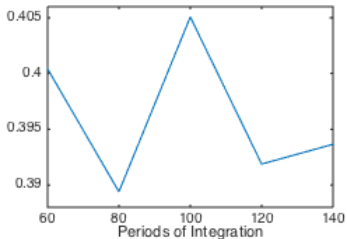
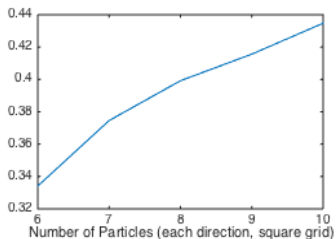
$H = .53$



$H = .57$

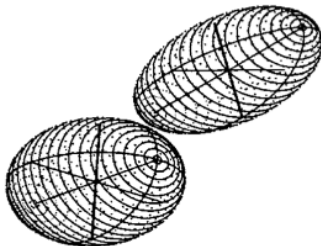


FTBE Variance



Dritschel Vortex

Dritschel (2011) described vortices that maintain their shape in SQG. Start with an ellipsoid oriented along Cartesian axes that contains a region of constant potential vorticity Q . In QG flow, this ellipsoid will rotate as a rigid body.



Dritschel *et al.* 2004



Limit to SQG

Take the limit as the vertical axis of the ellipsoid $c \rightarrow 0$. We find a buoyancy distribution

$$\theta_0^s = \kappa \sqrt{1 - x^2/a^2 - y^2/b^2}$$

where κ is related to vortex strength.

This is *continuous* so the flow field is now finite and regular, even at the edge.

Streamfunction

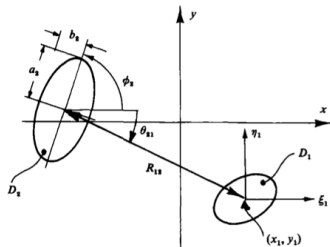
The streamfunction is then calculated from $\nabla^2\psi = 0$ and $\psi_z^S = \theta_0^S$ (Dritschel *et al.* 2004)

$$\psi = \frac{3\kappa}{4} \int_{\lambda}^{\infty} \frac{du}{\sqrt{(u+a^2)(u+b^2)u}} \left(1 - \frac{x^2}{u+a^2} - \frac{y^2}{u+b^2} - \frac{z^2}{u} \right)$$

λ is the largest root of $\frac{x^2}{\lambda+a^2} + \frac{y^2}{\lambda+b^2} + \frac{z^2}{\lambda} = 1$

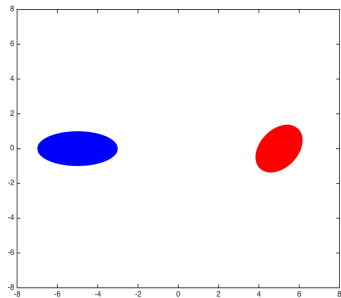
Vortex Interactions

Each vortex is represented by a set of point vortices, the strengths and positions of which are chosen to match the spatial moments of the initial elliptical vortex up to the desired order (Dritschel *et al.* 2004)



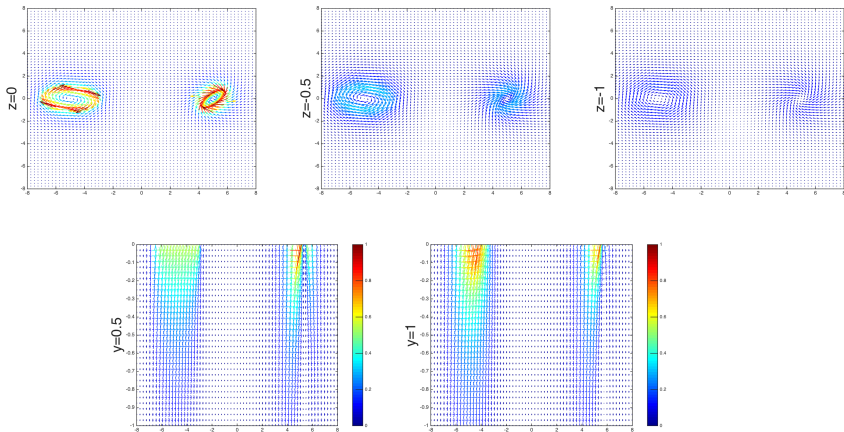
Simulation

$$a_1/b_1|_{t=0} = 2, \quad a_2/b_2|_{t=0} = 1.5, \quad R|_{t=0} = 10, \quad \kappa_1 = \kappa_2 = 1$$



Velocities: X-Y & X-Z slices

$\epsilon = 0.1$



Conclusions

- SQG vortices constitute an interesting model system: 2D dynamics and 3D transport.
- Vortex motion is regular but transport can be chaotic. Arbitrary vortex strengths introduce additional free parameters.
- Is it possible to reconcile singularities of point vortices to get $O(Ro)$ solution?

Conclusions

- SQG vortices constitute an interesting model system: 2D dynamics and 3D transport.
- Vortex motion is regular but transport can be chaotic. Arbitrary vortex strengths introduce additional free parameters.
- Is it possible to reconcile singularities of point vortices to get $O(Ro)$ solution?

Conclusions

- SQG vortices constitute an interesting model system: 2D dynamics and 3D transport.
- Vortex motion is regular but transport can be chaotic. Arbitrary vortex strengths introduce additional free parameters.
- Is it possible to reconcile singularities of point vortices to get $O(Ro)$ solution?

Next Steps

- Run diagnostic for Dritschel vortex solution & interactions – use steady state solutions from Dritschel & Poje.
- Include $O(Ro)$ corrections and examine mixing dependence on Ro .
- At what time do the transport properties of the 3D model deviate from 2D? $O(1/Ro)$?
- What about a periodic domain? What if we add a second boundary, providing a vertical length scale?

Next Steps

- Run diagnostic for Dritschel vortex solution & interactions – use steady state solutions from Dritschel & Poje.
- Include $O(Ro)$ corrections and examine mixing dependence on Ro .
- At what time do the transport properties of the 3D model deviate from 2D? $O(1/Ro)$?
- What about a periodic domain? What if we add a second boundary, providing a vertical length scale?

Next Steps

- Run diagnostic for Dritschel vortex solution & interactions – use steady state solutions from Dritschel & Poje.
- Include $O(Ro)$ corrections and examine mixing dependence on Ro .
- At what time do the transport properties of the 3D model deviate from 2D? $O(1/Ro)$?
- What about a periodic domain? What if we add a second boundary, providing a vertical length scale?

Next Steps

- Run diagnostic for Dritschel vortex solution & interactions – use steady state solutions from Dritschel & Poje.
- Include $O(Ro)$ corrections and examine mixing dependence on Ro .
- At what time do the transport properties of the 3D model deviate from 2D? $O(1/Ro)$?
- What about a periodic domain? What if we add a second boundary, providing a vertical length scale?

Interior Flow Field

Our system is governed by

$$\begin{aligned}\nabla^2 \psi_0 &= 0 & \frac{\partial \psi_0^s}{\partial z} &= \theta_0^s \\ \nabla^2 F_1 &= 2J \left(\frac{\partial \psi_0}{\partial z}, v_0 \right) & \nabla^2 G_1 &= 2J \left(\frac{\partial \psi_0}{\partial z}, -u_0 \right) \\ (F_1)^s &= (G_1)^s = 0 \\ \nabla^2 \psi_1 &= q_1 + \left| \nabla \frac{\partial \psi_0}{\partial z} \right|^2 & \left(\frac{\partial \psi_1}{\partial z} \right)^s &= \theta_1^s = 0\end{aligned}$$

where s indicates at the surface, $z = 0$.

Muraki *et al.* 1999



Solving Poisson Equations

In 2002, Hakim *et al.* determined the particular solutions to the QG^{+1} potentials. The resulting Laplace equation can be solved in horizontal 2D Fourier Space. For example:

particular solution to Poisson $F_1 = \frac{\partial\psi_0}{\partial y} \frac{\partial\psi_0}{\partial z} + \tilde{F}_1,$

new gov'ing equations $\nabla^2 \tilde{F}_1 = 0,$ $\tilde{F}_1^s = - \left[\frac{\partial\psi_0}{\partial y} \frac{\partial\psi_0}{\partial z} \right]^s,$

solution to Laplace $\hat{\tilde{F}}_1 = \hat{\tilde{F}}_1^s e^{\kappa z}$

And similarly for G_1, ψ_1

Procedure

- 1 Specify θ_0^s with $\theta_1^s = 0$
- 2 Solve $\nabla^2 \psi_0 = 0$ with $\frac{\partial \psi_0}{\partial z} = \theta_0$ at $z = 0$
- 3 Solve Laplace equations for F^1, G^1, ψ^1 .
- 4 Obtain velocities from derivatives of potentials.
- 5 Advect one time step and iterate.

Velocities

Now we have

$$\begin{aligned}u &\sim -\frac{\partial\psi_0}{\partial y} - \epsilon\left(\frac{\partial\psi_1}{\partial y} + \frac{\partial F_1}{\partial z}\right) \\v &\sim \frac{\partial\psi_0}{\partial x} + \epsilon\left(\frac{\partial\psi_1}{\partial x} - \frac{\partial G_1}{\partial z}\right) \\w &\sim \epsilon\left(\frac{\partial F_1}{\partial x} + \frac{\partial G_1}{\partial y}\right) = -\frac{D_0\theta_0}{Dt}\end{aligned}$$

$$\frac{D\theta_0}{Dt} \text{ known from } \theta_0 = \frac{\partial\psi_0}{\partial z}$$

Muraki *et al.* 1999