

# From Climate to Kolmogorov: upper ocean variability across scales

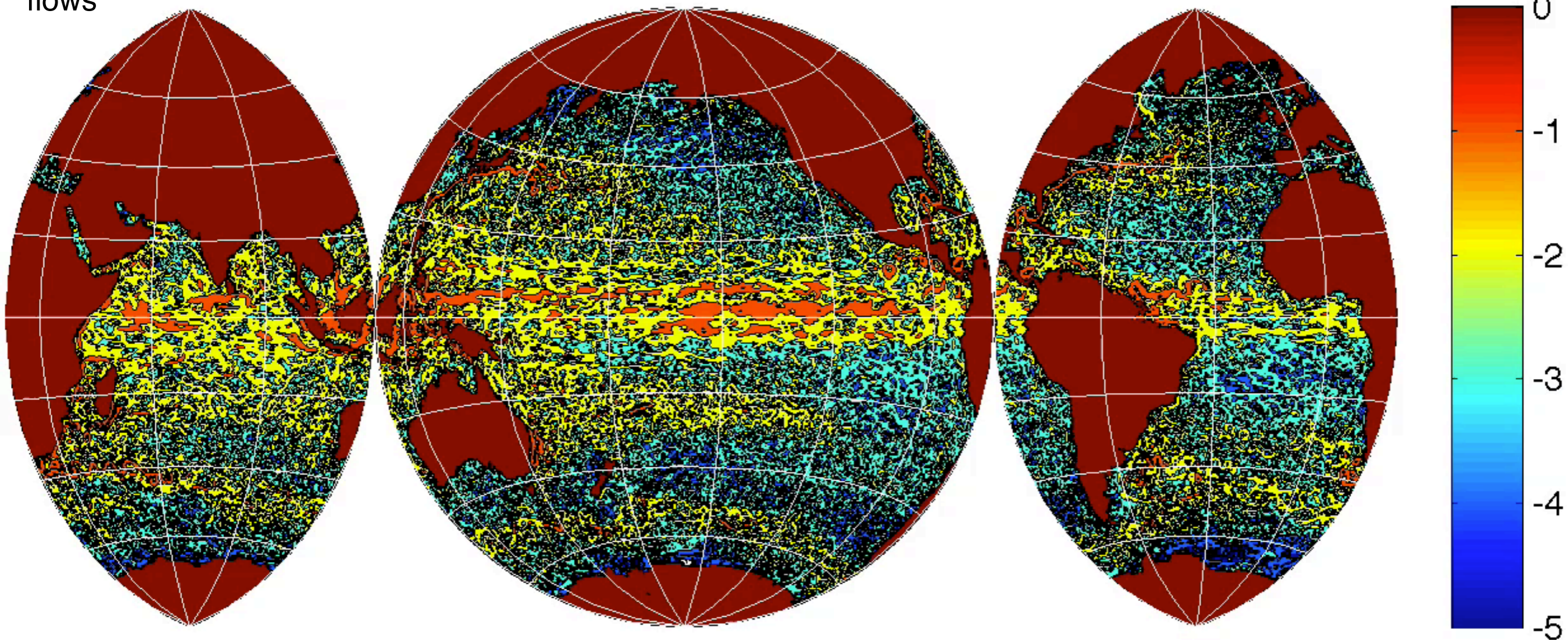
Baylor Fox-Kemper (Brown DEEP Sciences, Brandeis M.A. Physics '98)

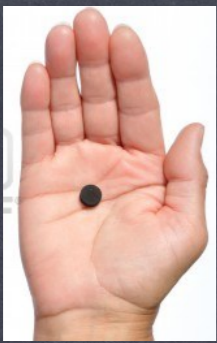
with Brodie Pearson (Brown), Frank O. Bryan (NCAR), and S. Bachman (DAMTP)

Brandeis IGERT Seminar 2/8/17, Sponsor: NSF 1350795

Satellite altimetry  
view of mesoscale  
flows

AVISO:  $\log_{10}(0.5(u^2+v^2))$  on 19940101

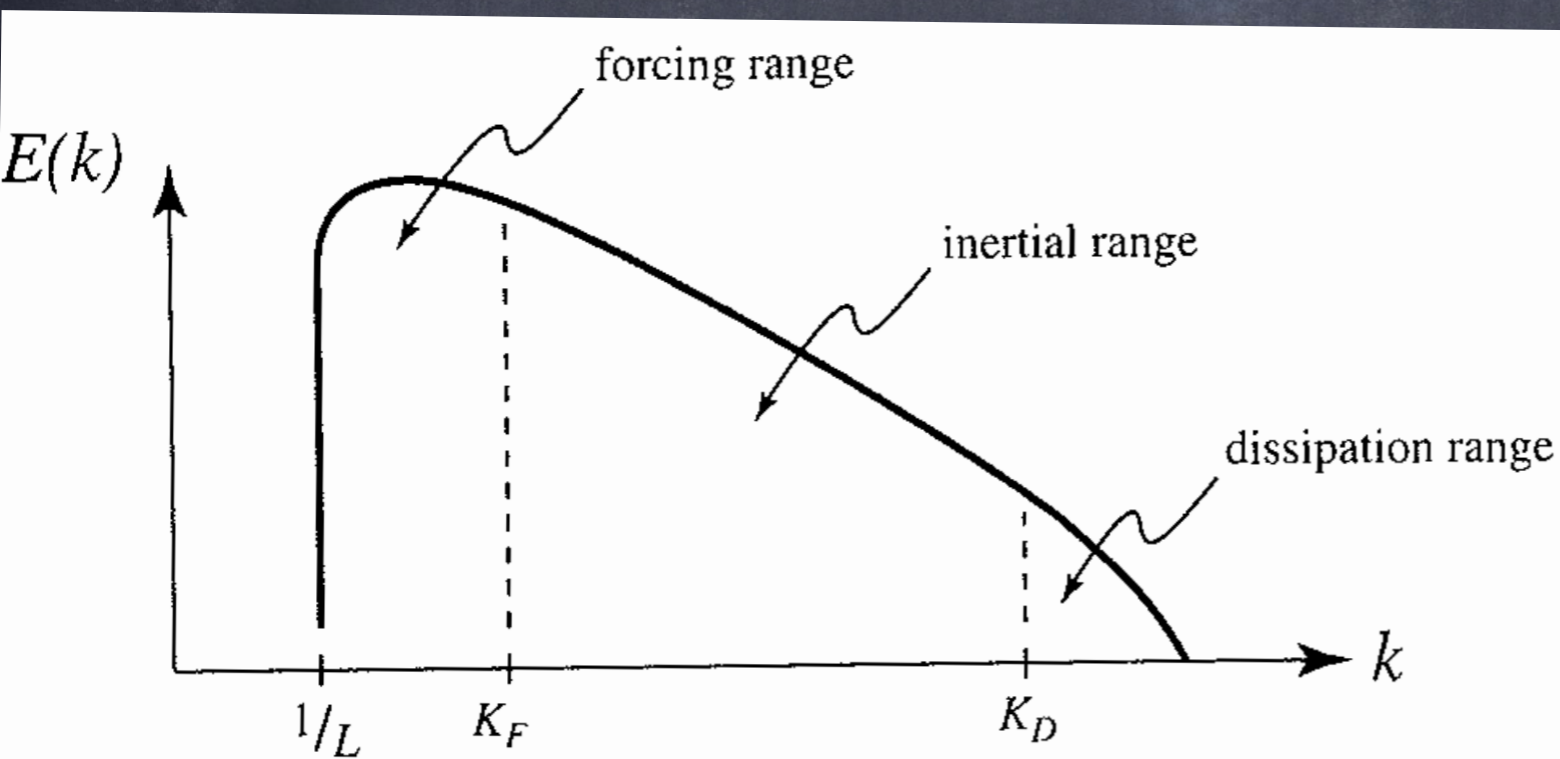
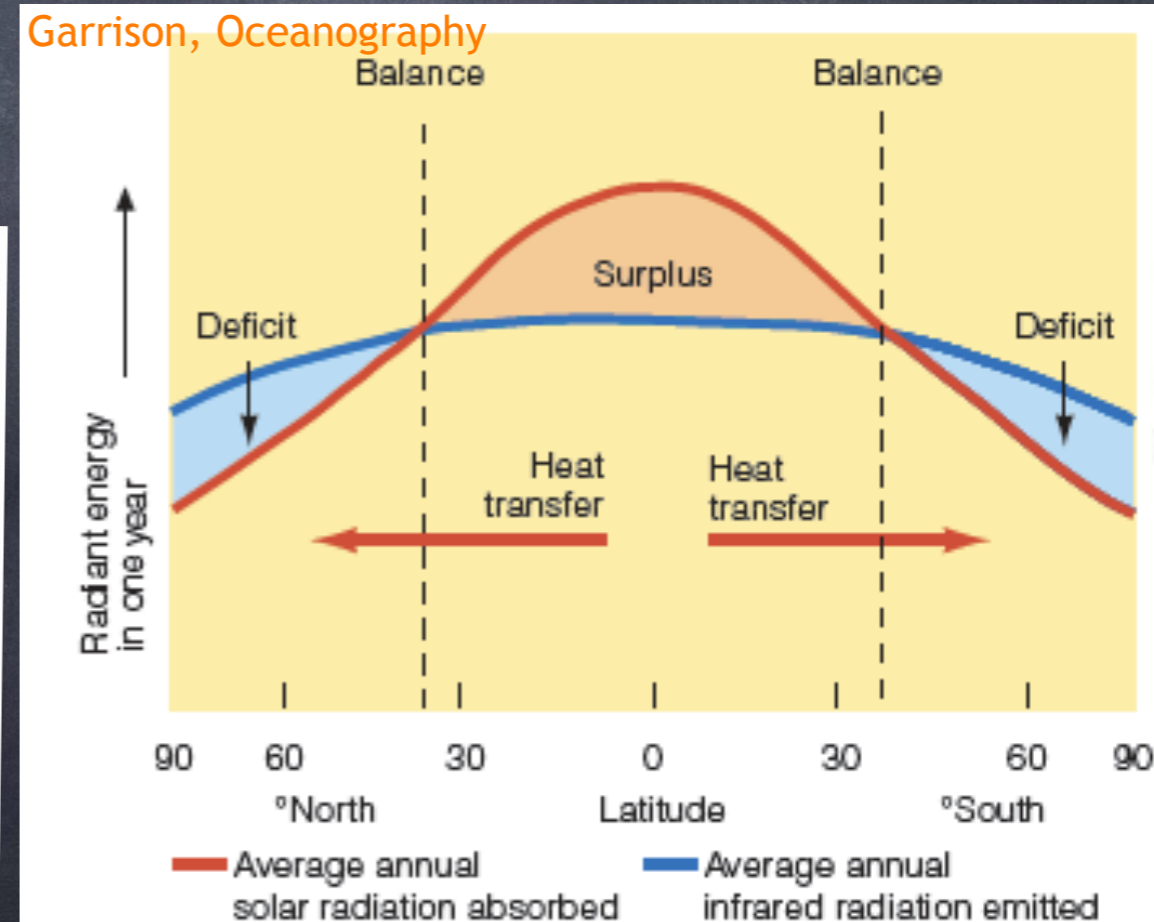
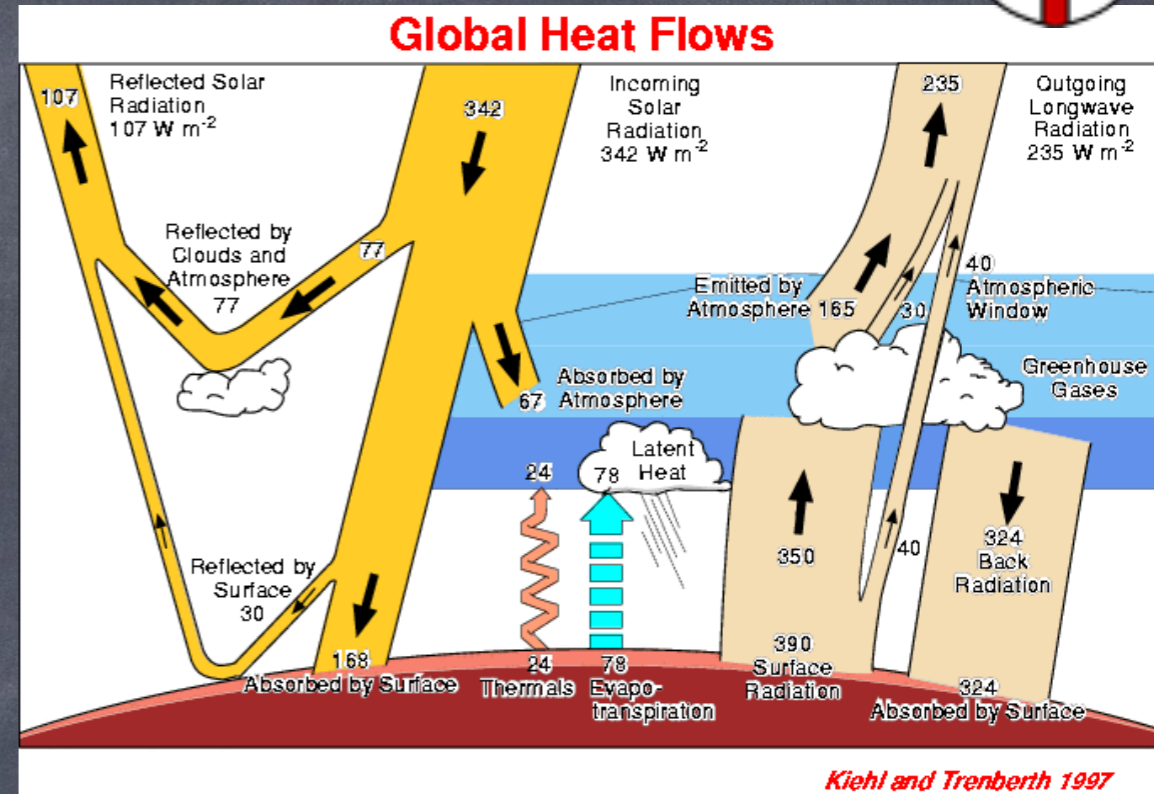




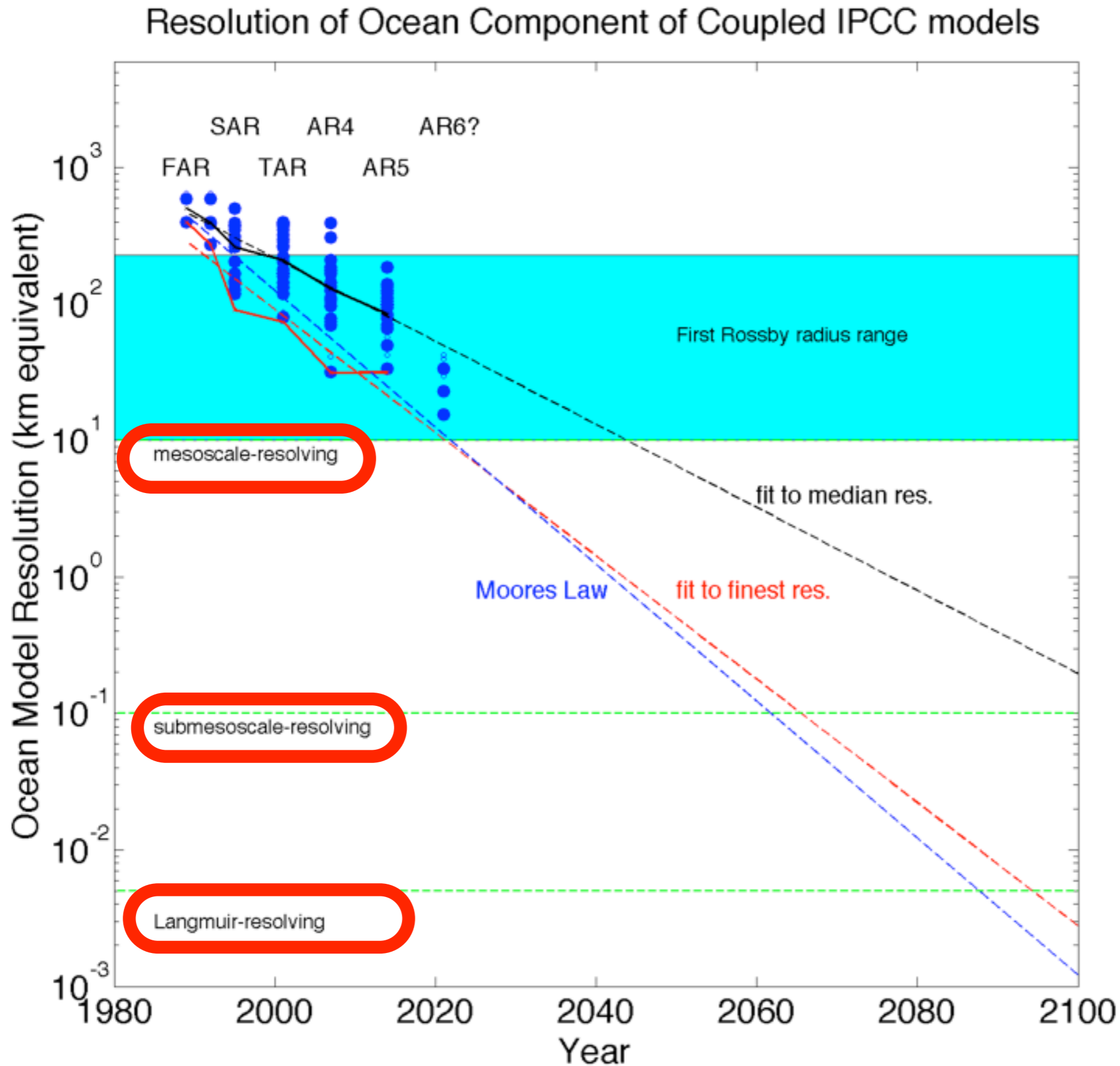
The Earth's Climate System is driven by the Sun's light (minus outgoing infrared) on a global scale



Dissipation concludes turbulence cascades to scales about a billion times smaller



# Resolution will be an issue for centuries to come!



IPCC is a UN body that collates climate simulations from centers worldwide

If we can't resolve a process, we need to develop a parameterization or subgrid model of its effect

BFK, S. Bachman, B. Pearson, and S. Reckinger, 2014: Principles and advances in sub-grid modeling for eddy-rich simulations. CLIVAR Exchanges, 19(2):42–46.

# Boussinesq Equations of Fluid Motion

Approx.  
Incompressible

$$\nabla_i u_i = 0, \quad b = \tilde{b}(S, \Theta, P_0 - \rho_0 g z), \quad (8.2)$$

$$\frac{\partial S}{\partial t} + \nabla_i (u_i S) = \dot{S}, \quad \frac{\partial c}{\partial t} + \nabla_i (u_i c) = \dot{c}, \quad \frac{\partial \Theta}{\partial t} + \nabla_i (u_i \Theta) = \dot{\Theta}, \quad (8.3)$$

$$\frac{\partial u_j}{\partial t} + \epsilon_{jik} 2\Omega_i u_k + \nabla_j (u_j u_i) + \nabla_i p - b \delta_{zj} = \dot{u}_j$$

↑  
Coriolis

↑  
Pressure  
Grad.  
Force

↑  
buoyancy  
(gravity)

↑  
other

# Choices are made in model representations...

- Subgrid parameterizations
  - "Do no harm" vs. "approximate unresolved scales"
- Resolution
  - "Permitting", "Resolving", Etc.
- These choices amount to establishing the "other" terms in the equations of motion relevant for large-scale motions.

# E.G.: Molecular Viscosity

$$\mathbf{F} = \nabla \cdot \nu \nabla \mathbf{v}$$

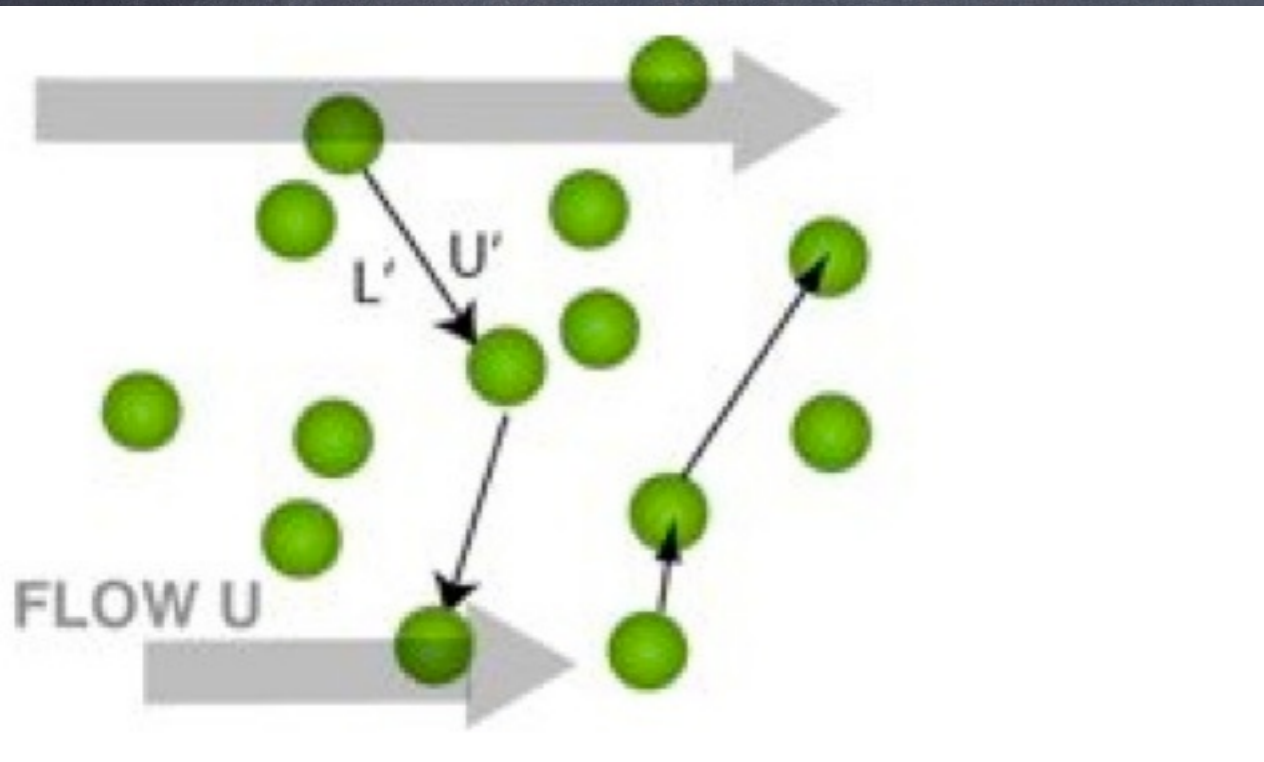
Divergence Viscous Flux

$$\mathbf{F} \approx \nu \nabla^2 \mathbf{v}$$

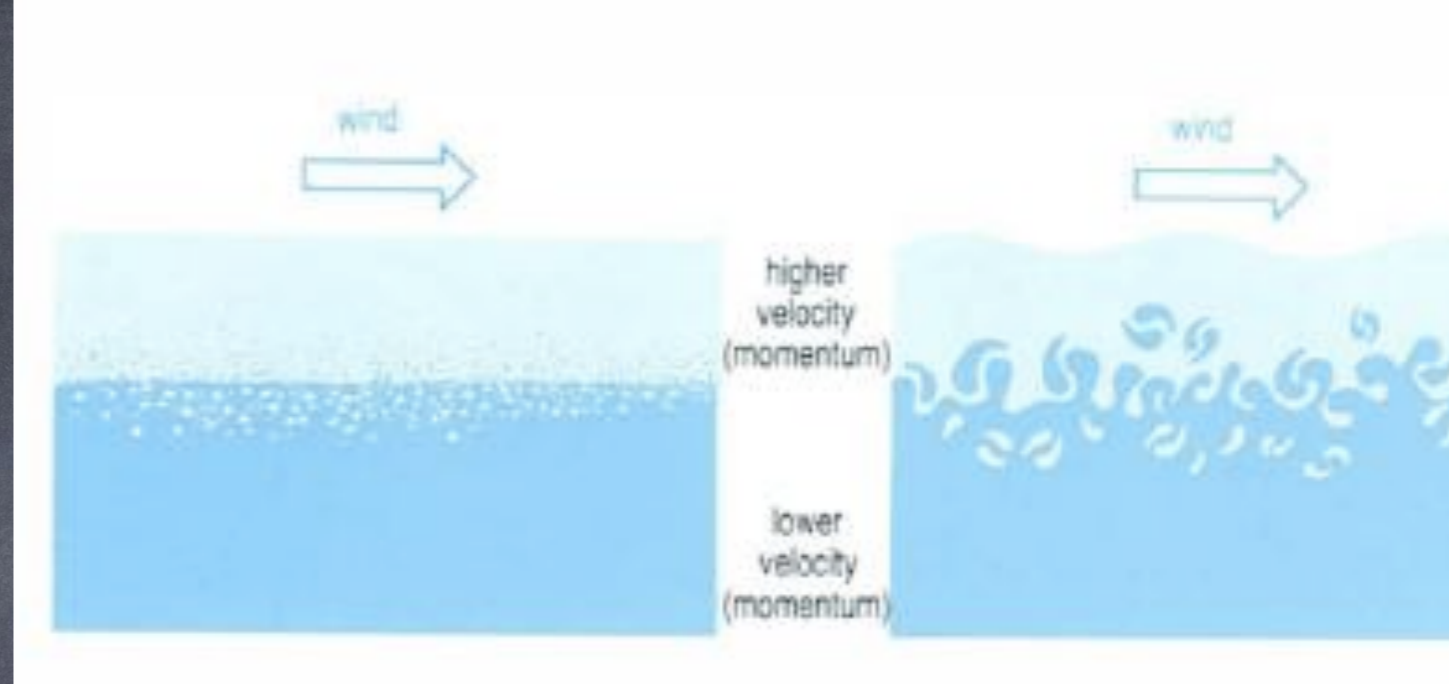
nearly constant viscosity

Laplacian is deviation from average of the neighbors

$$\mathbf{F} \propto \frac{\mathbf{v}(x + \Delta x, y) + \mathbf{v}(x - \Delta x, y) - 2\mathbf{v}(x, y)}{2\Delta x^2} + \frac{\mathbf{v}(x, y + \Delta y) + \mathbf{v}(x, y - \Delta y) - 2\mathbf{v}(x, y)}{2\Delta y^2}$$



# Reynolds Stresses and eddy viscosity



$$\mathbf{F} = \nabla \cdot \nu \nabla \mathbf{v}$$

Divergence      Viscous Flux

$$\mathbf{F}_e = -\overline{\mathbf{v}' \cdot \nabla \mathbf{v}'} = \nabla_i \cdot \overline{\mathbf{v}'_i \mathbf{v}'_j}$$

Advection term      Divergence      Eddy Flux

If eddies are like molecules, then

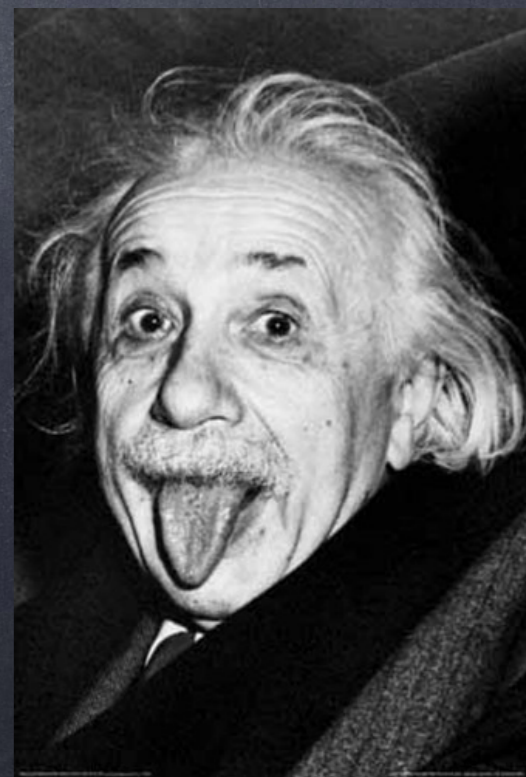
$$\mathbf{F}_e = \nabla_i \cdot \overline{\mathbf{v}'_i \mathbf{v}'_j} \approx \nabla_i \cdot \nu_e \nabla \bar{\mathbf{v}}$$

That is, we could approximate turbulence with a bigger than molecular viscosity, the 'eddy viscosity'

# Parameterizations

- Anyone who doesn't take truth seriously in small matters cannot be trusted in large ones either.

• —A.E.





# Different Uses, Different Needs

- **MORANS** (e.g., CESM; >50km)
- Mesoscale Ocean Reynolds-Averaged Navier-Stokes
- No small-scale instabilities resolved, all instabilities to be parameterized
- **MOLES = SMORANS** (e.g., grid 5–50km)
- Mesoscale Ocean Large Eddy Simulation
- Submesoscale Ocean Reynolds-Averaged Navier-Stokes
- Same Resolution, Different Parameterizations!
- **SMOLES = BLORANS** (e.g., grid 100m–1km)
- Submesoscale Ocean Reynolds-Averaged Navier-Stokes
- Boundary Layer Ocean Reynolds-Averaged Navier-Stokes
- **BLOLES** (e.g., grid 1–5m)
- Boundary Layer Ocean Large Eddy Simulation



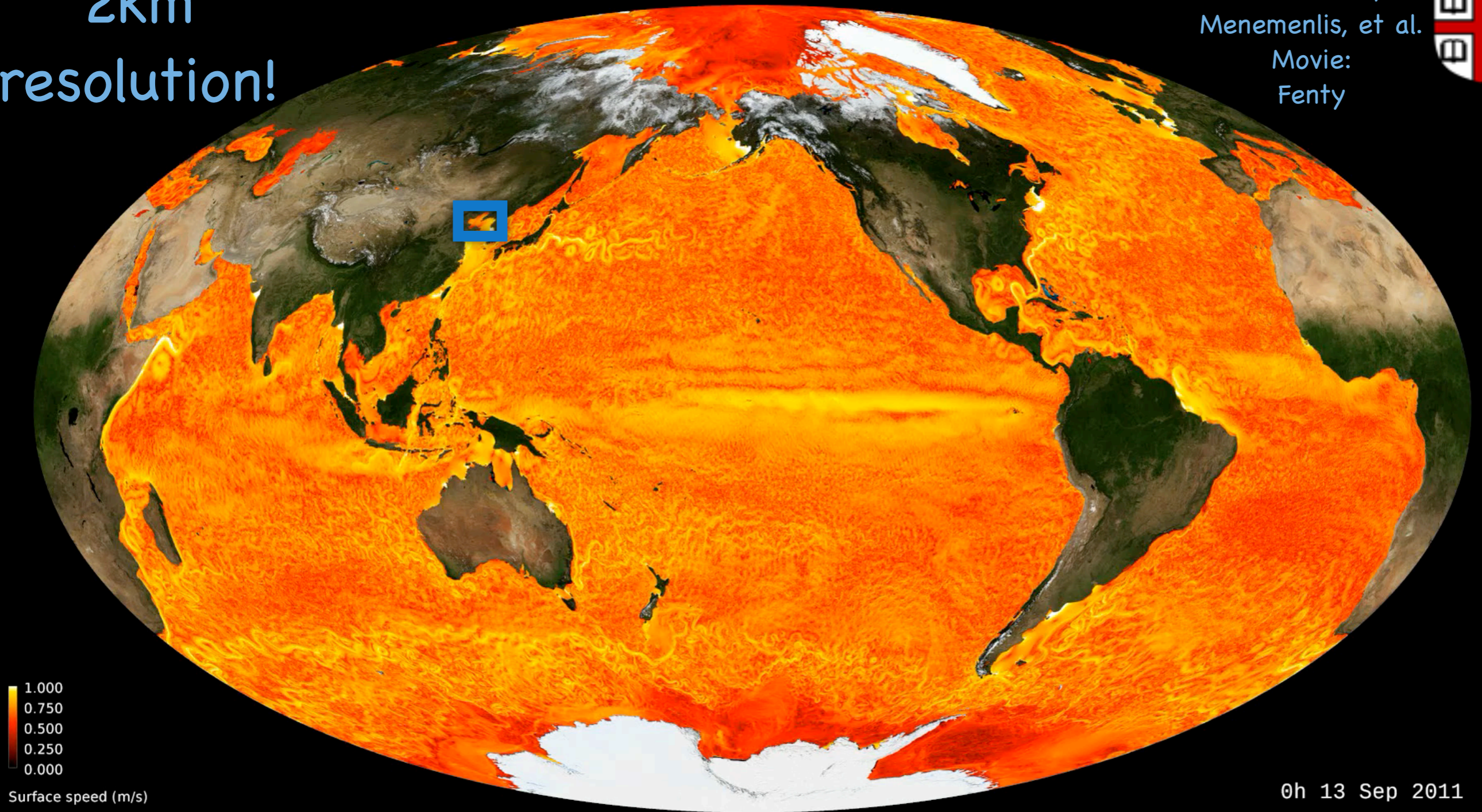
Viscosity Scheme: BFK and D. Menemenlis. Can large eddy simulation techniques improve mesoscale-rich ocean models? In M. Hecht and H. Hasumi, editors, *Ocean Modeling in an Eddying Regime*, volume 177, pages 319-338. AGU Geophysical Monograph Series, 2008.

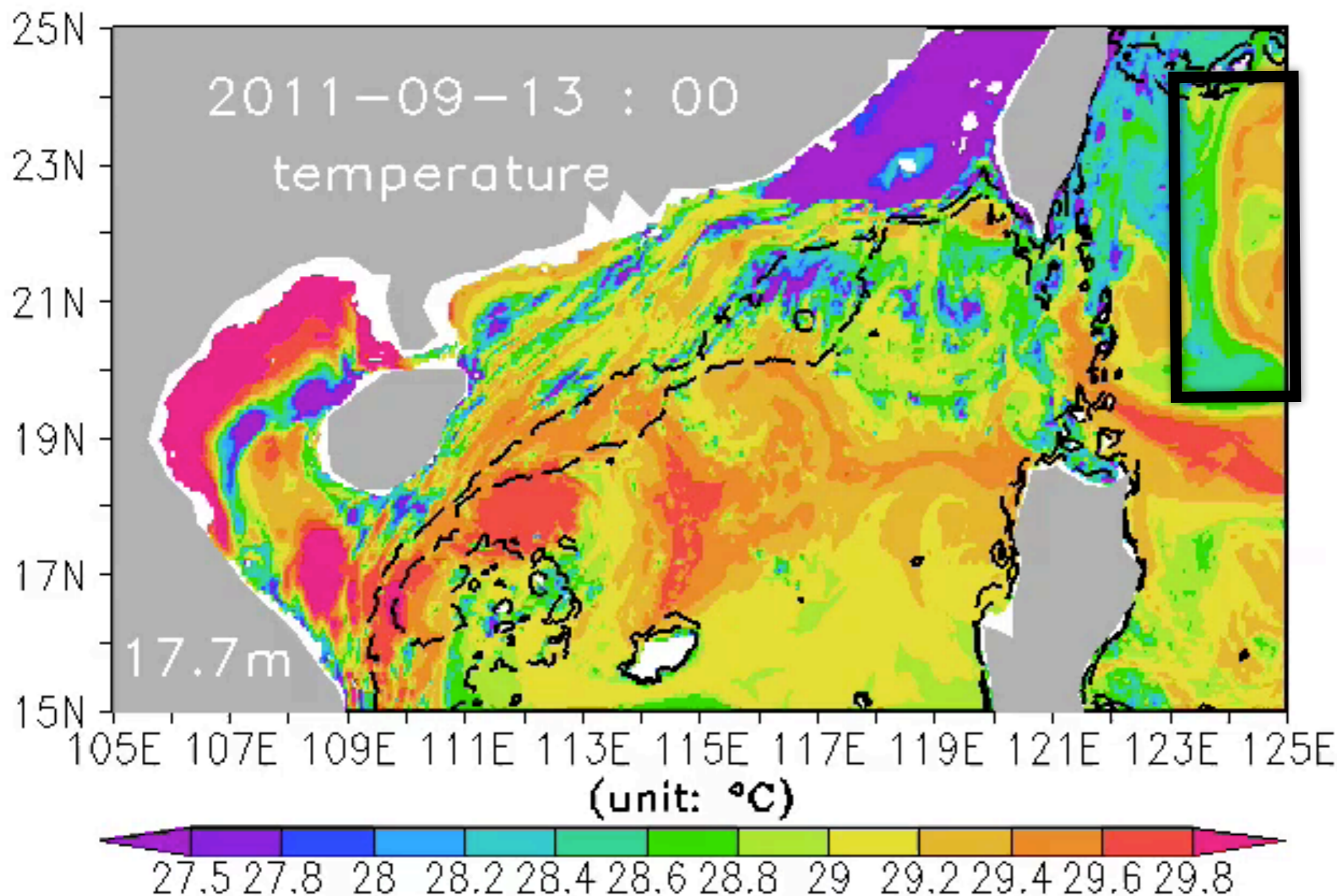
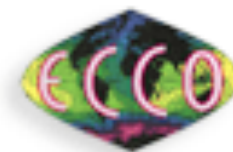
18km resolution



2km  
resolution!

Credit: Hill,  
Menemenlis, et al.  
Movie:  
Fenty





Movie:  
Z. Jing



Brown Visitor  
from  
S. China Sea  
Institute of Ocean.

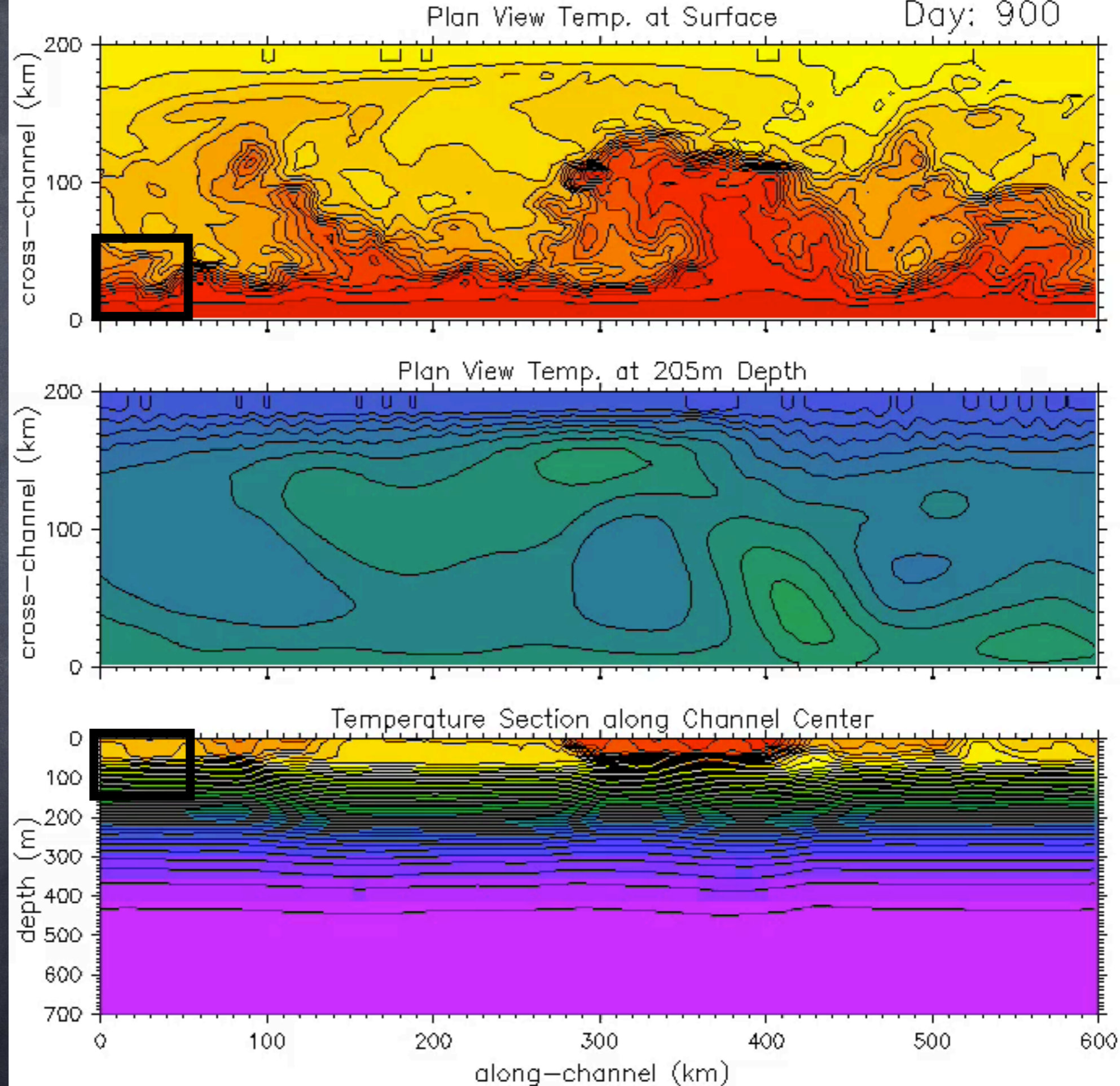
Local Analysis: Z. Jing, Y. Qi, BFK, Y. Du, and S. Lian. Seasonal thermal fronts and their associations with monsoon forcing on the continental shelf of northern South China Sea: Satellite measurements and three repeated field surveys in winter, spring and summer. *Journal of Geophysical Research-Oceans*, August 2015. In press.

200km x 600km  
x 700m  
domain

1000 Day  
Simulation

If we lose  
the globe,  
much higher  
resolution!

G. Boccaletti, R. Ferrari, and BFK.  
Mixed layer instabilities and  
restratification. *Journal of Physical  
Oceanography*, 37(9):2228-2250,  
2007.



20km x 20km x 150m  
domain

10 Day Simulation

4m x 4m x 1m  
Resolution

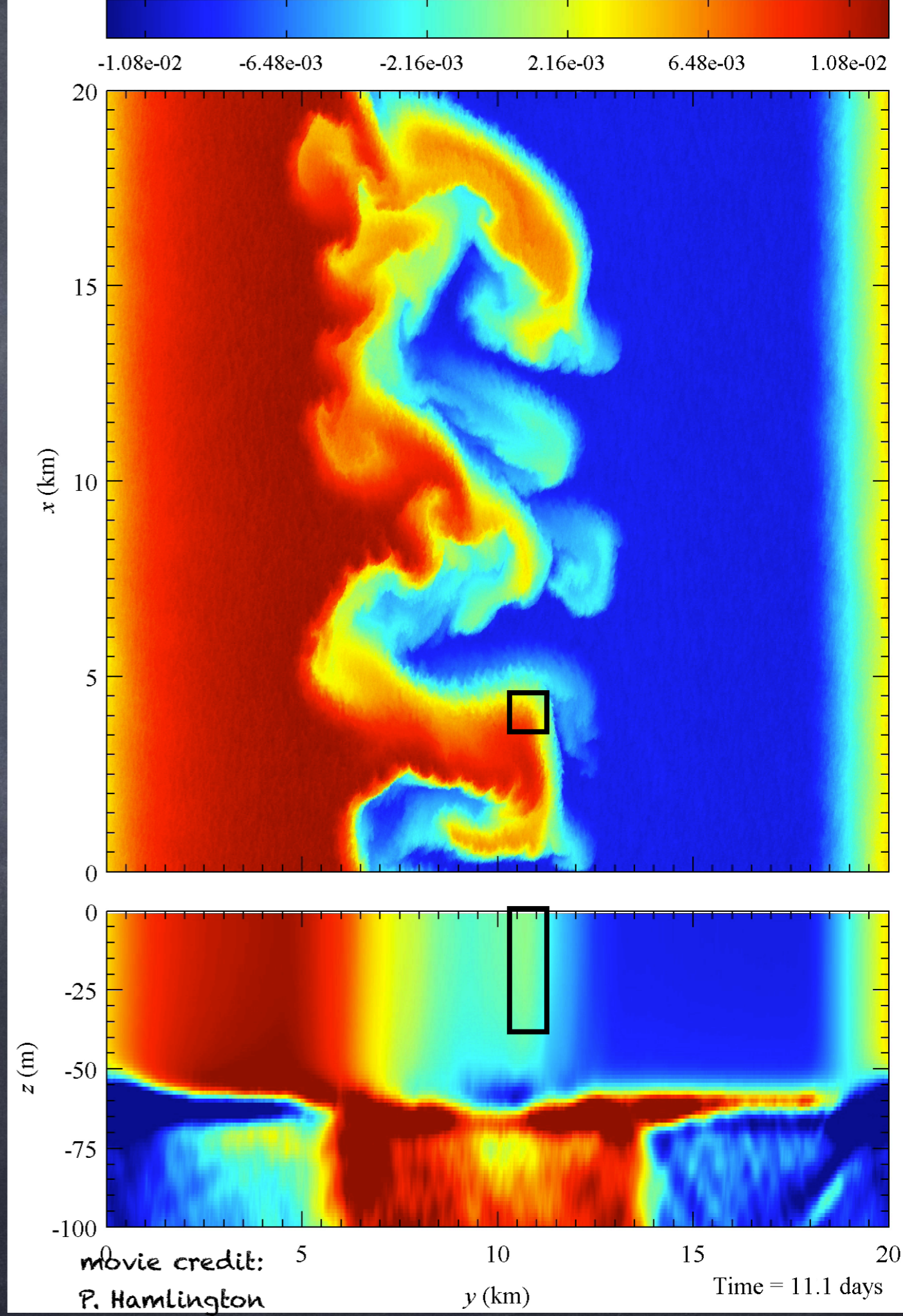


CU, now CU



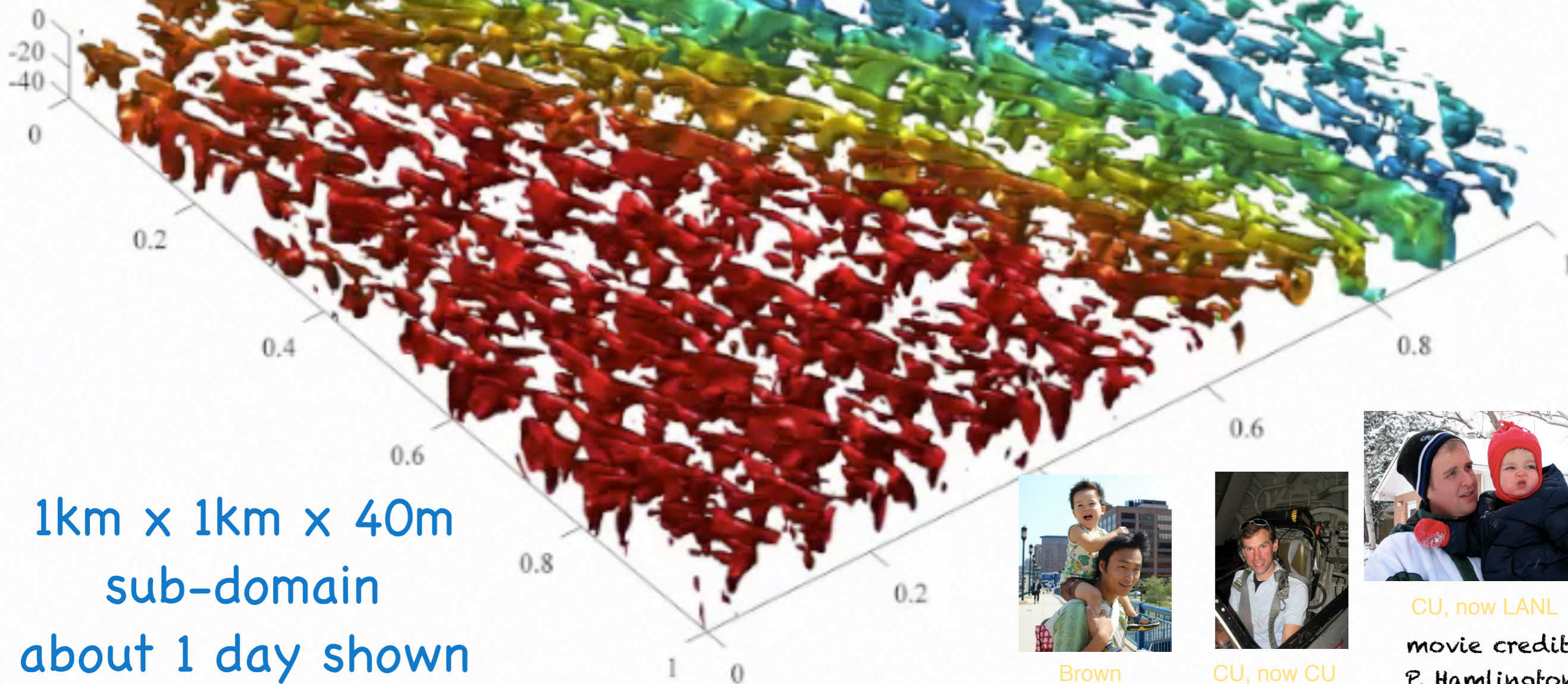
CU, now LANL

P. E. Hamlington, L. P. Van Roekel, BFK, K. Julien, and G. P. Chini. Langmuir-submesoscale interactions: Descriptive analysis of multiscale frontal spin-down simulations. *Journal of Physical Oceanography*, 44(9):2249-2272, September 2014.



20km x 20km x 150m  
domain  
10 Day Simulation

Colors=Temp.  
Surfaces on  
Large w



1km x 1km x 40m  
sub-domain  
about 1 day shown



Brown



CU, now CU



CU, now LANL  
movie credit:  
P. Hamlington



# Key Concept for

## Mesoscale Ocean Large Eddy Simulations (MOLES): Gridscale\* Dimensionless Parameters

Gridscale Reynolds<sup>1</sup>:

$$Re^* = \frac{U^* \Delta x}{\nu^*}$$

Gridscale Péclet<sup>1</sup>:

$$Pe^* = \frac{U^* \Delta x}{\kappa^*}$$

Gridscale Rossby:

$$Ro^* = \frac{U^*}{f \Delta x}$$

Gridscale Richardson:

$$Ri^* = \frac{\Delta b^* \Delta z}{\Delta U^{*2}}$$

Gridscale Burger:

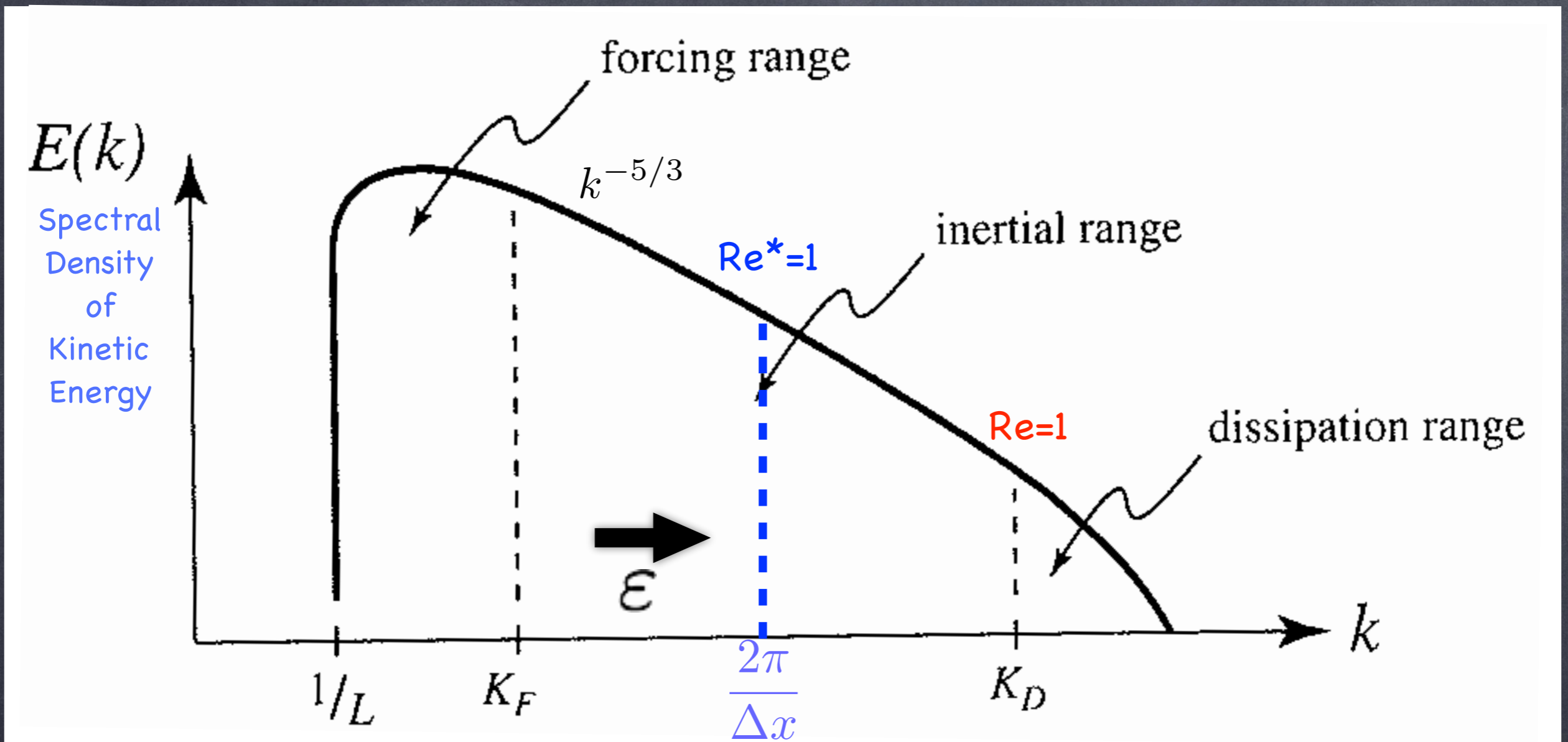
$$Bu^* = \frac{N^{*2} \Delta z^2}{f^2 \Delta x^2} = \frac{L_d^2}{\Delta x^2} \sim Ro^{*2} Ri^*$$

Asterisks denote \*resolved\* quantities, rather than true values

<sup>1</sup> Gridscale Reynolds and Péclet numbers MUST be  $O(1)$  for numerical stability



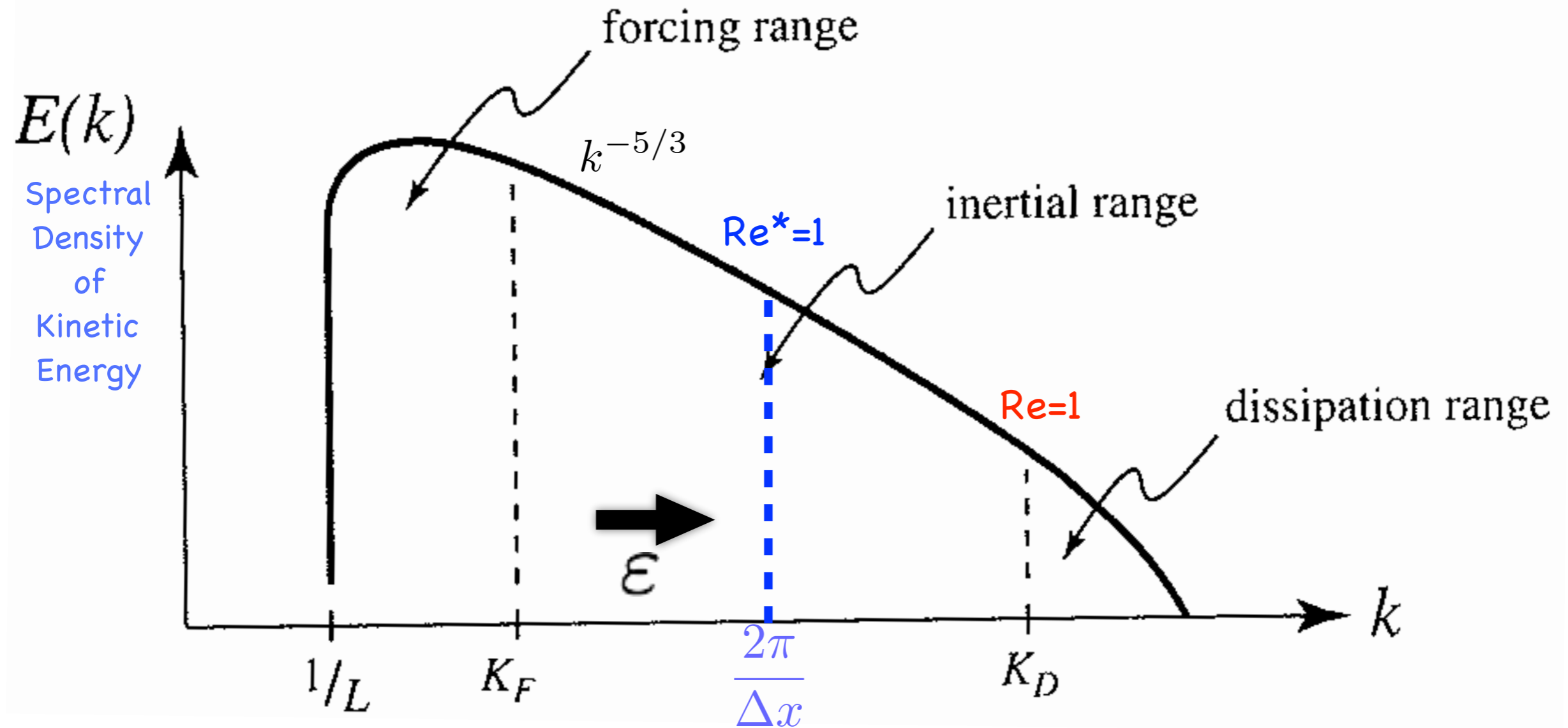
# 3D Turbulence Cascade



1963: Smagorinsky Scale & Flow Aware Viscosity Scaling,  
 So the Energy Cascade is Preserved,  
 but order-1 gridscale Reynolds #:  $Re^* = UL/\nu_*$

$$\nu_{*h} = \left( \frac{\Upsilon_h \Delta x}{\pi} \right)^2 \sqrt{\left( \frac{\partial u_*}{\partial x} - \frac{\partial v_*}{\partial y} \right)^2 + \left( \frac{\partial u_*}{\partial y} + \frac{\partial v_*}{\partial x} \right)^2}$$

# 3D Turbulence Cascade



$$\dot{u}_j = -\nabla_i (\overline{u'_i u'_j}) \approx \nabla_i \nu_* \nabla_i \bar{u}_{*j}$$

$$\mathbf{v}_{*h} = \left( \frac{\Upsilon_h \Delta x}{\pi} \right)^2 \sqrt{\left( \frac{\partial u_*}{\partial x} - \frac{\partial v_*}{\partial y} \right)^2 + \left( \frac{\partial u_*}{\partial y} + \frac{\partial v_*}{\partial x} \right)^2}$$

# Careful to preserve symmetries!

$$\dot{u}_j = -\nabla_i (\overline{u'_i u'_j}) \approx \nabla_i \mathcal{V}_* \nabla_i \overline{u}_{*j}$$

Divergence of  
a symmetric tensor:  
Req'd for conservation  
of angular momentum.

symmetrize? :  $\frac{1}{2} (\nabla_i \overline{u}_{*j} + \nabla_j \overline{u}_{*i})$

# Mathematicians don't like this...



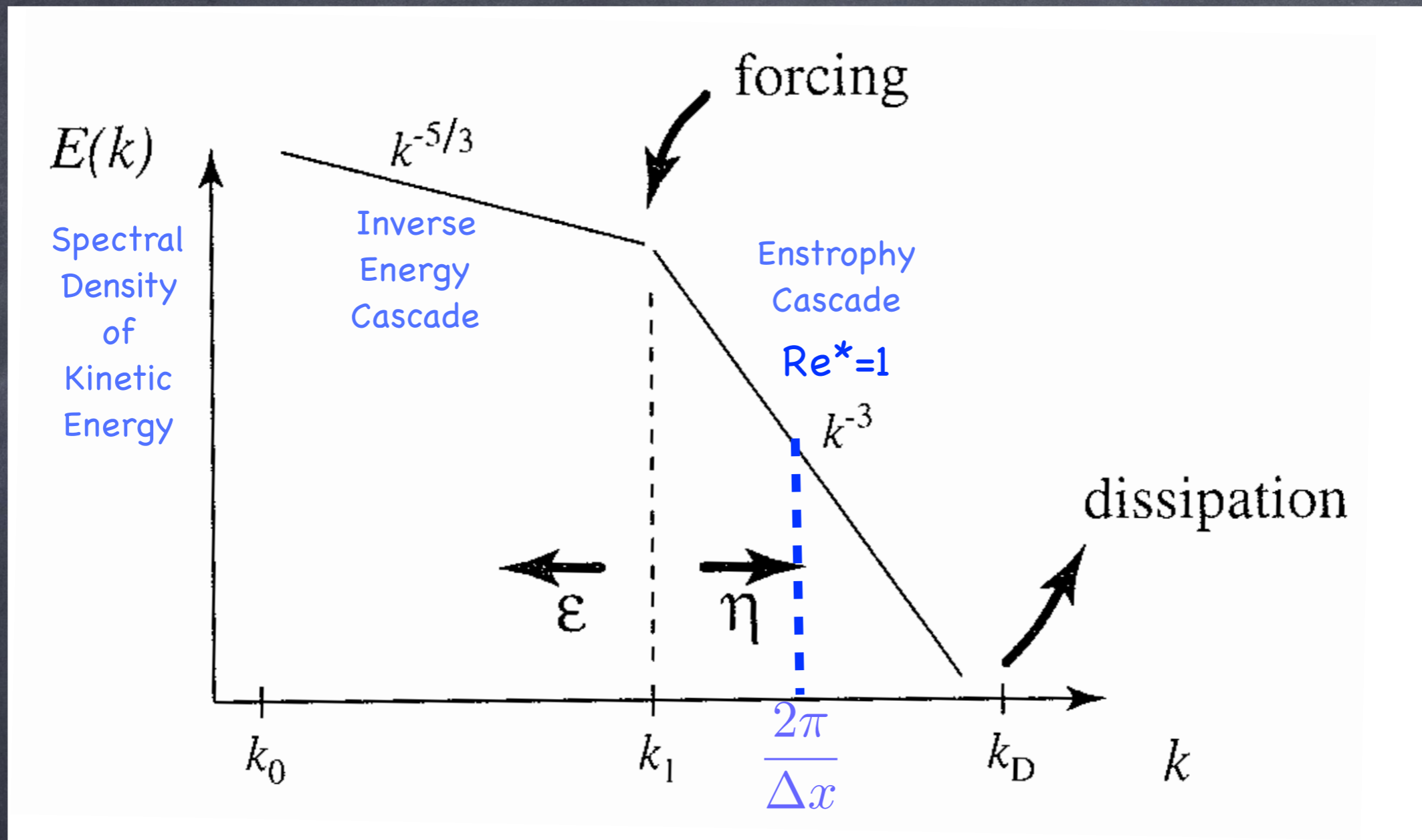
Program at ICERM, now, elaborate search for weak solutions of equations, e.g., Boussinesq equations with molecular viscosity. Analytic finesse req'd to handle nonlinear terms.

LES introduces \*new nonlinearities\* through the flow-aware parameterizations, which may require new analytic approaches.

$$\dot{u}_j = -\nabla_i (\overline{u'_i u'_j}) \approx \nabla_i \nu_* \nabla_i \bar{u}_{*j}$$

# 2D Turbulence Differs

R. Kraichnan, 1967 JFM



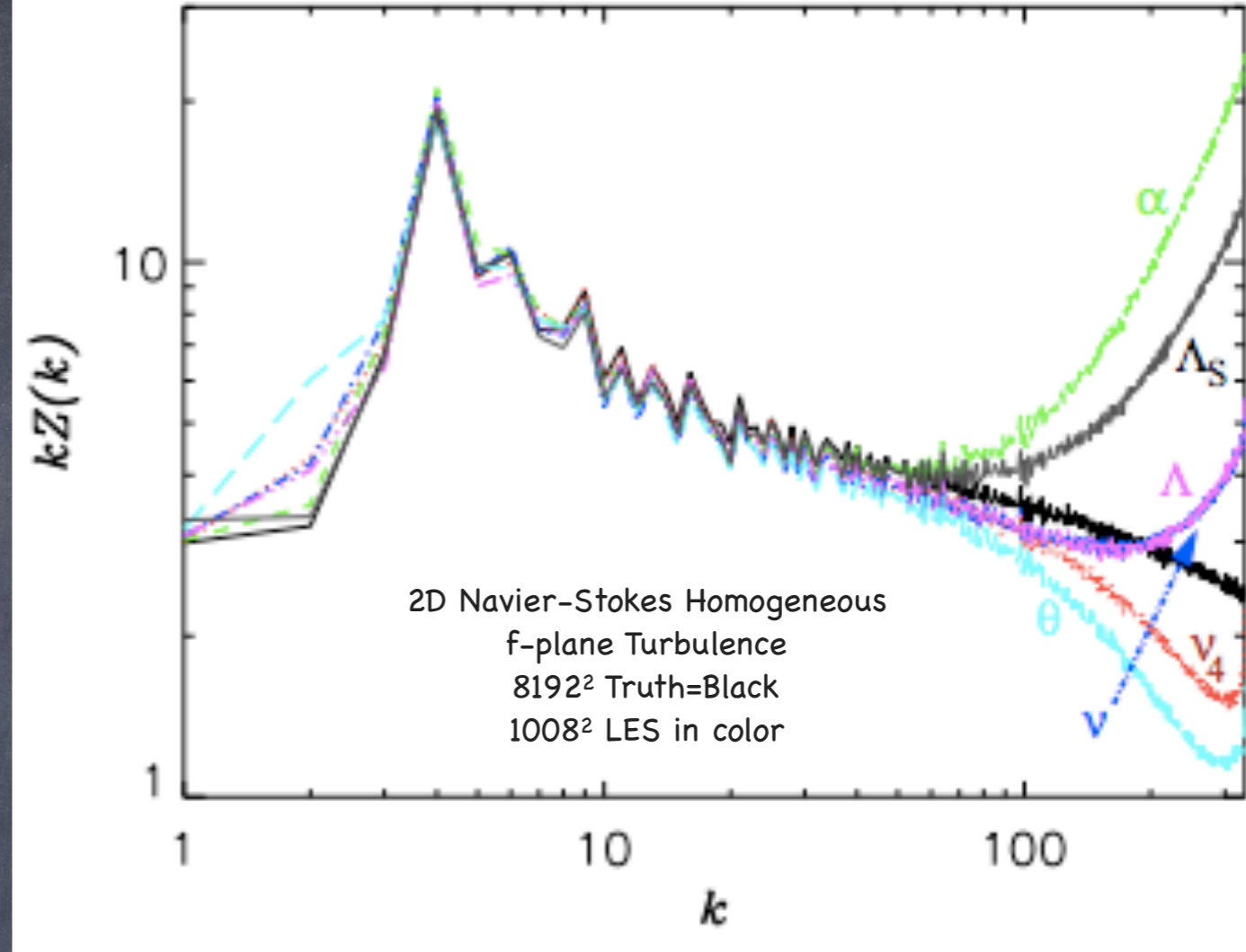
1996: Leith Devises Viscosity Scaling,  
So that the Enstrophy (vorticity<sup>2</sup>) Cascade is Preserved

$$\mathbf{v}_* = \left( \frac{\Lambda \Delta x}{\pi} \right)^3 \left| \nabla_h \left( \frac{\partial u_*}{\partial y} - \frac{\partial v_*}{\partial x} \right) \right|$$

Barotropic or  
stacked layers

# Some MOLES Truncation Methods In Use 2d (shallow water) test

- Harmonic/Biharmonic/Numerical
  - Many. Often not scale- or flow-aware
  - Griffies & Hallberg, 2000, is one aware example
- Fox-Kemper & Menemenlis, 2008. ECCO2.
  - Leith Viscosity (2d Enstrophy Scaling)
- Chen, Q., Gunzburger, M., Ringler, T., 2011
  - Anticipated Potential Vorticity of Sadourny
- San, Staples, Iliescu (2011, 2013)
  - Approximate Deconvolution Method
- Stochastic & Statistical Parameterizations
  - Other session going on now in Y10



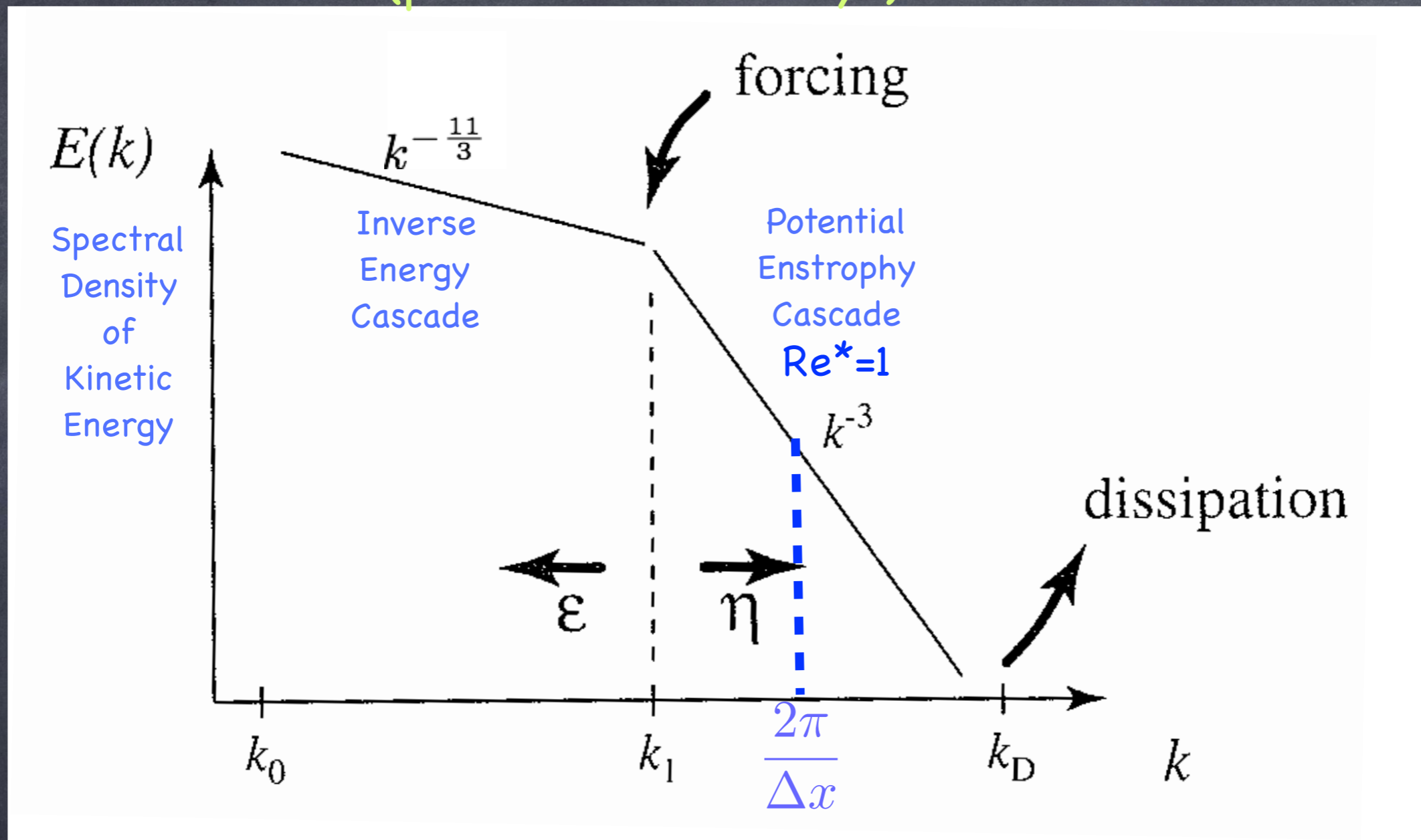
Graham & Ringler, 2013 Ocean Modelling

In this comparison,  
untuned Leith beats:  
tuned harmonic,  
tuned biharmonic,  
Smagorinsky,  
LANS-alpha, &  
Anticipated PV

See also Ramachandran et al, 2013  
Ocean Modelling for SMOLES

# QG Turbulence: Pot'l Enstrophy cascade (potential vorticity<sup>2</sup>)

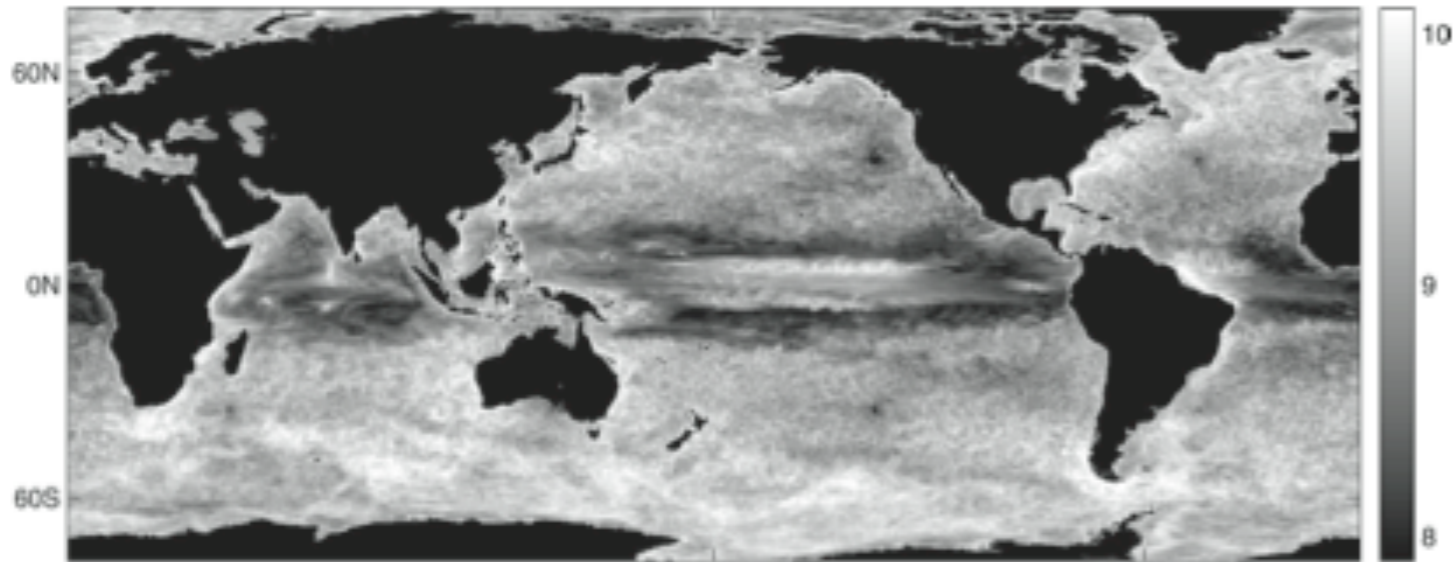
J. Charney, 1971 JAS



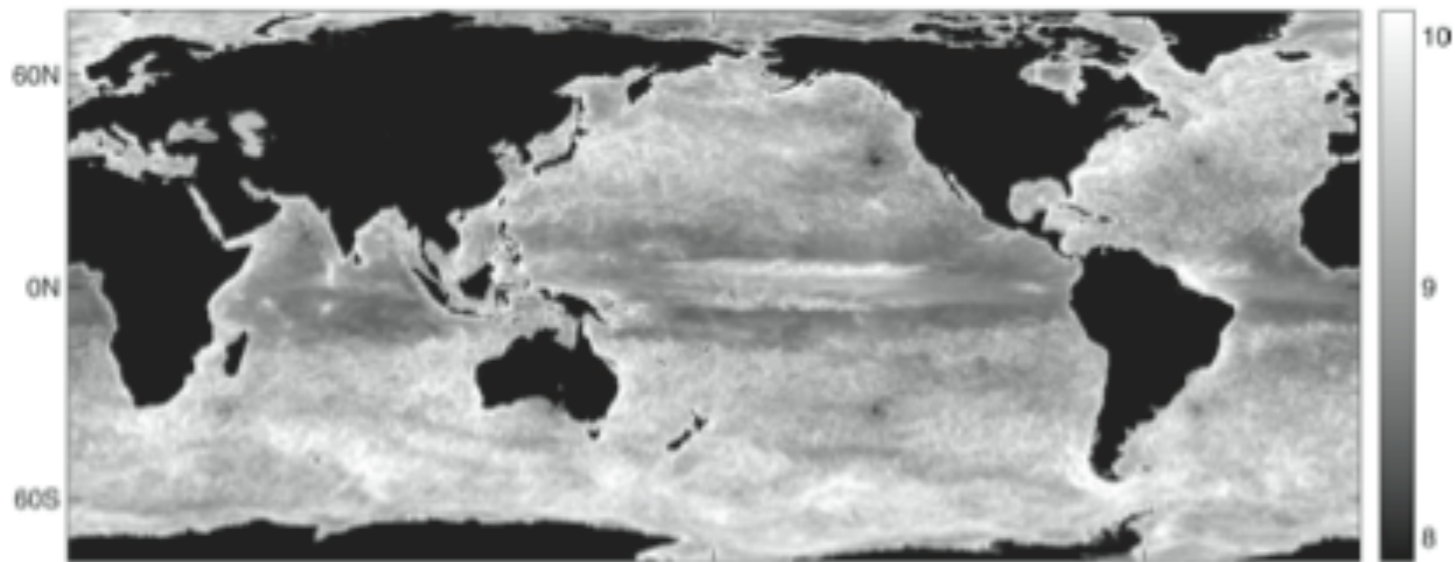
**BFK & Menemenlis '08: Revise Leith Viscosity Scaling,**  
So that diverging, vorticity-free, modes are also damped

$$\mathbf{v}_* = \left(\frac{\Delta x}{\pi}\right)^3 \sqrt{\Lambda^6 |\nabla_h q_{2d}|^2 + \Lambda_d^6 |\nabla_h (\nabla_h \cdot \mathbf{u}_*)|^2}$$

BFK and D. Menemenlis. Can large eddy simulation techniques improve mesoscale-rich ocean models? In M. Hecht and H. Hasumi, editors, Ocean Modeling in an Eddying Regime, volume 177, pages 319-338. AGU Geophysical Monograph Series, 2008.

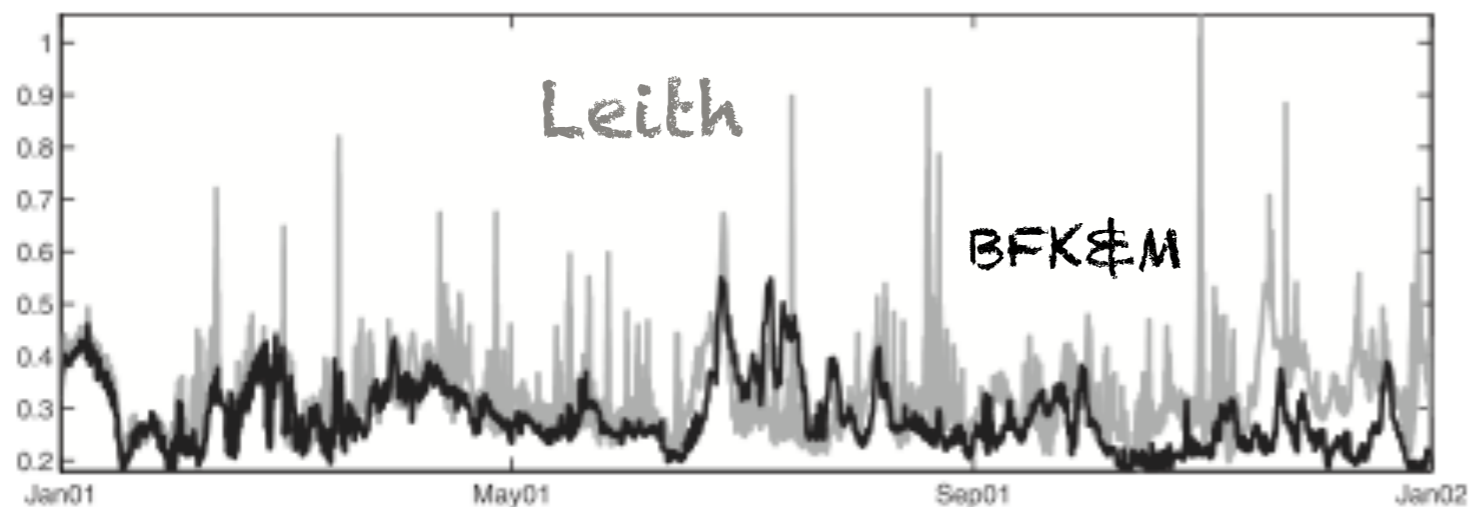


viscosity from  
Leith '96



viscosity from  
BFK & Menemenlis '08

FOX-KEMPER AND MENEMENLIS 331



CFL condition on vert.  
velocity

Figure 4. Maximum Courant number,  $w\Delta t/\Delta z$ , for vertical advection. Gray line is from the *LeithOnly* integration, and black line is from the *LeithPlus* integration.

BFK and D. Menemenlis. Can large eddy simulation techniques improve mesoscale-rich ocean models? In M. Hecht and H. Hasumi, editors, *Ocean Modeling in an Eddying Regime*, volume 177, pages 319-338. AGU Geophysical Monograph Series, 2008.





Viscosity Scheme: BFK and D. Menemenlis. Can large eddy simulation techniques improve mesoscale-rich ocean models? In M. Hecht and H. Hasumi, editors, *Ocean Modeling in an Eddying Regime*, volume 177, pages 319-338. AGU Geophysical Monograph Series, 2008.

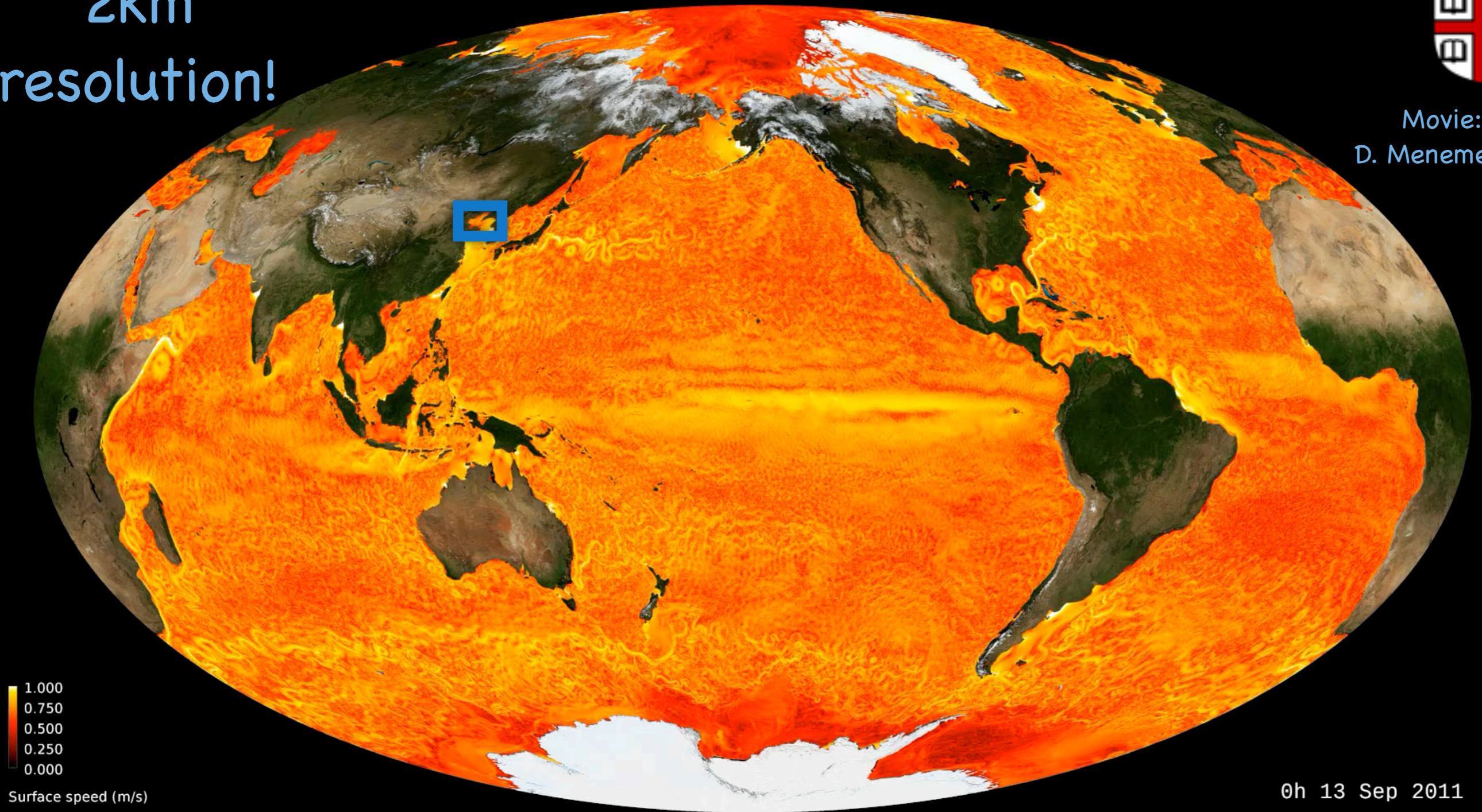
18km resolution



2km  
resolution!

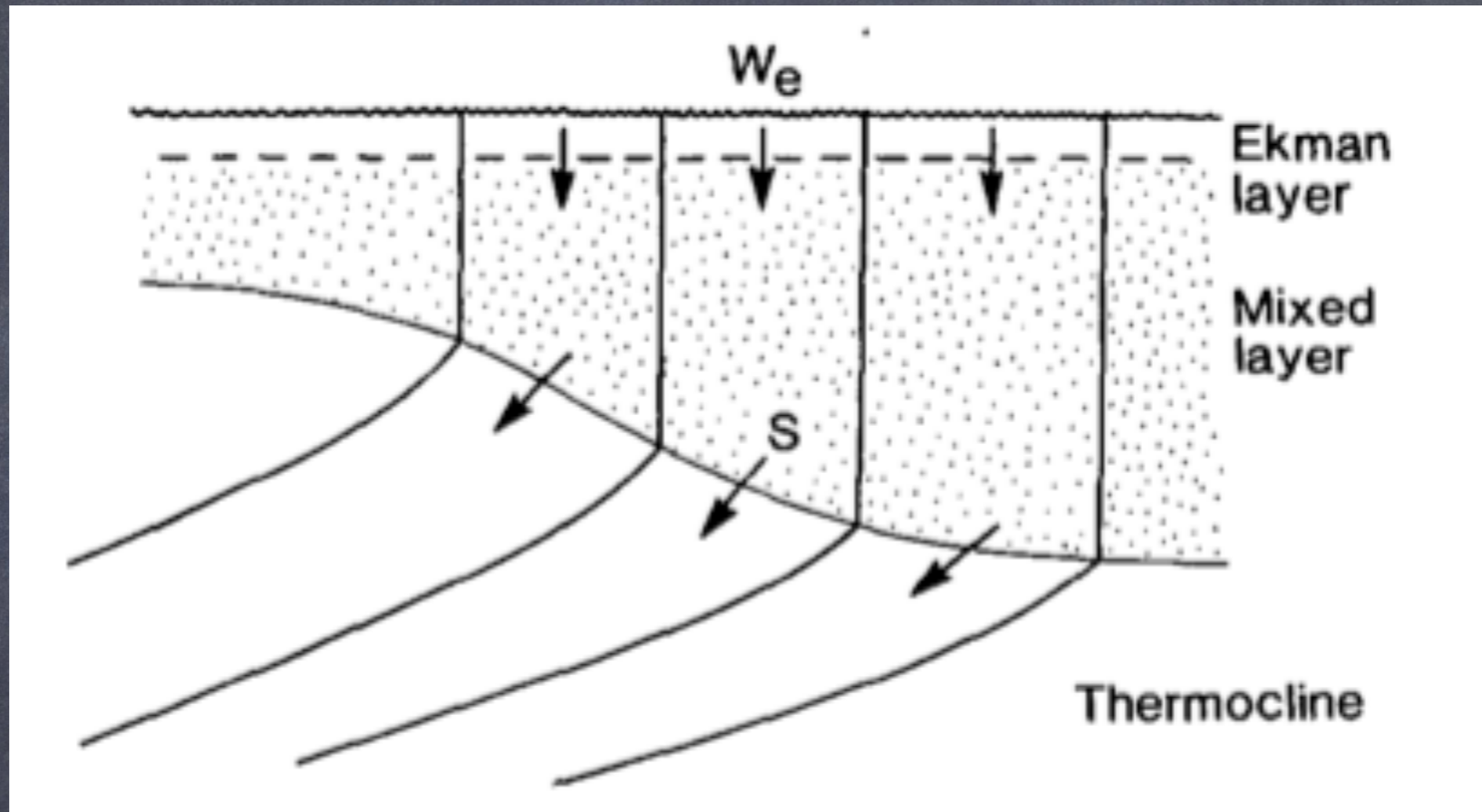


Movie:  
D. Menemenlis



0h 13 Sep 2011

# Is 2D Turbulence a good proxy for stratified flow?



Yes:

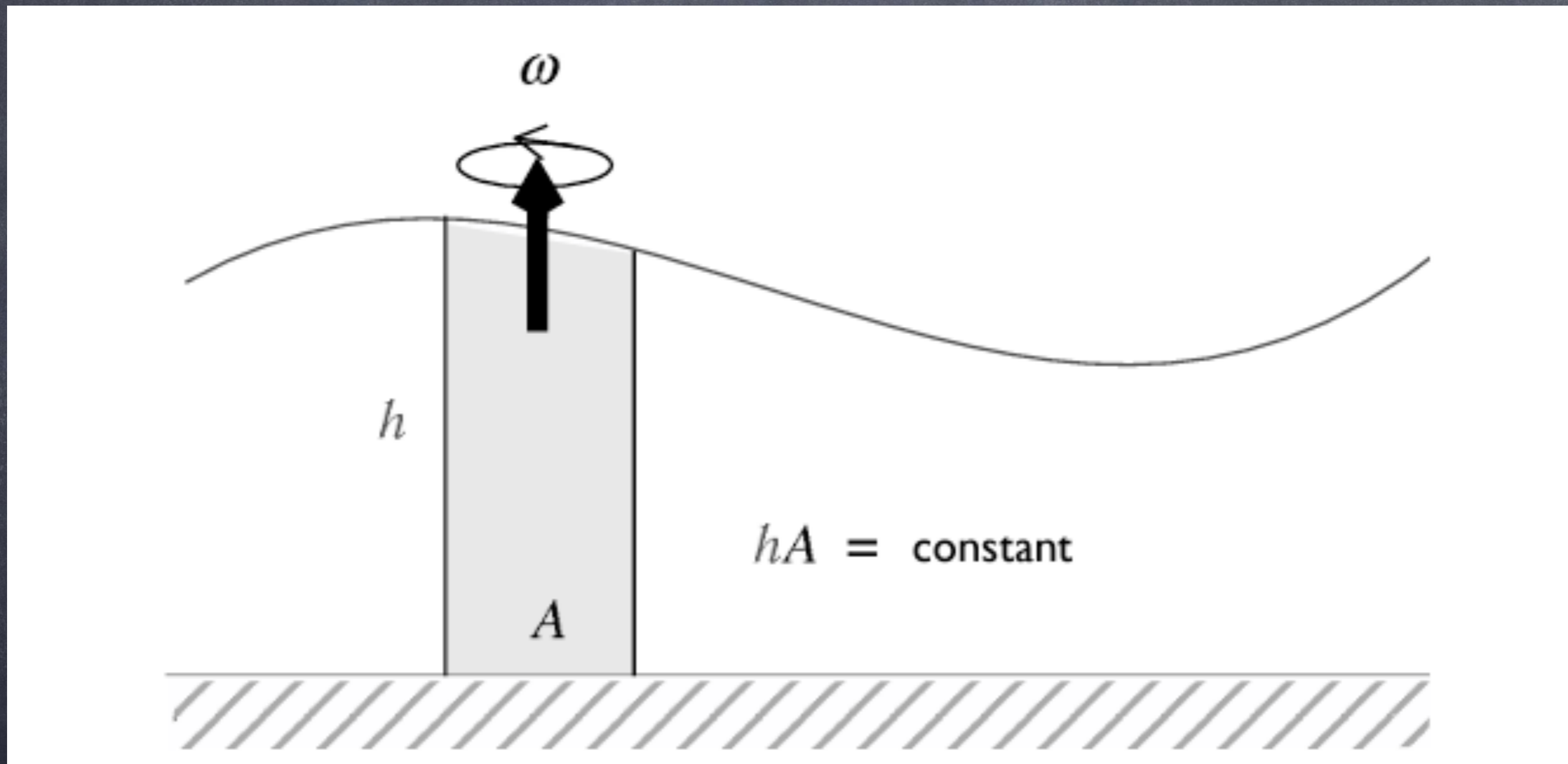
No:

Nurser & Marshall, 1991 JPO

- For a few eddy time-scales QG & 2D AGREE (Bracco et al. '04)
- Barotropic Flow--Obvious 2d analogue

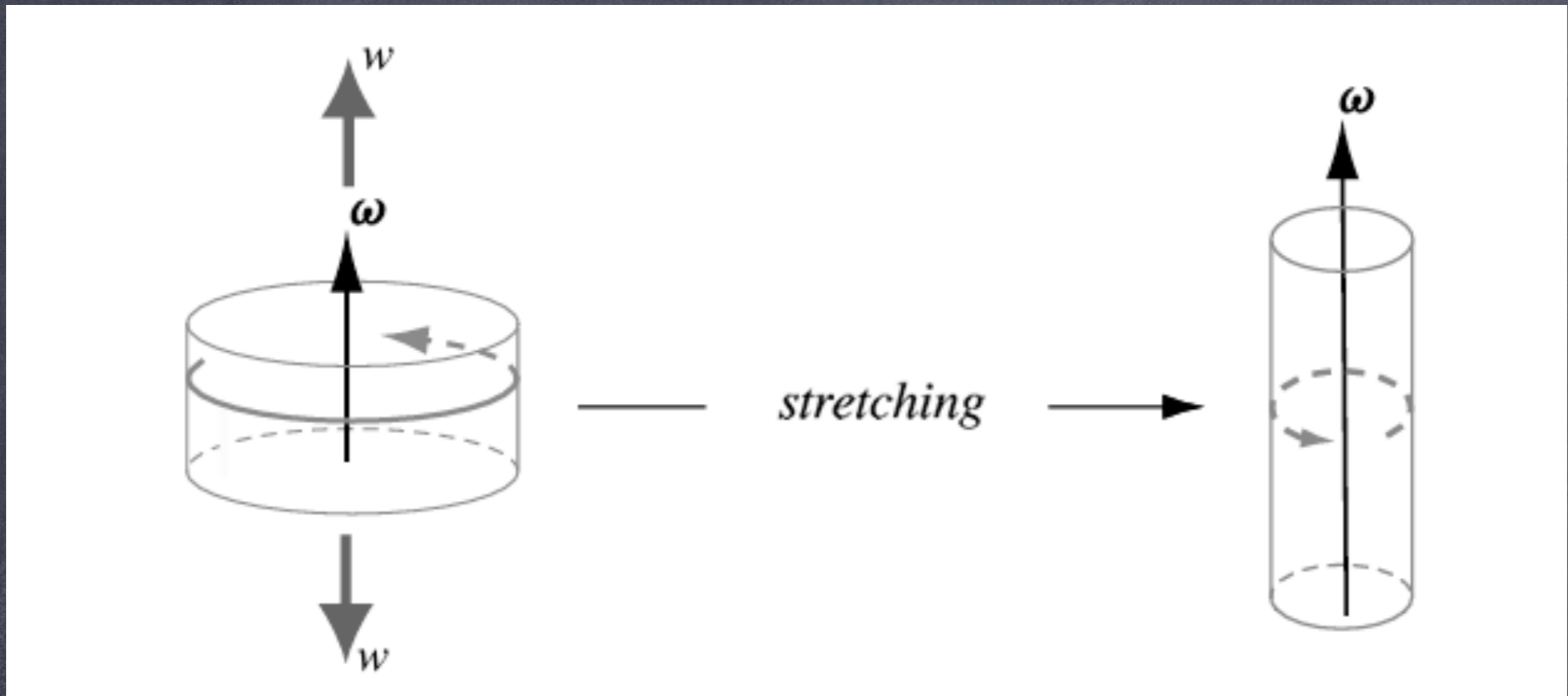
- Eddy Fluxes--Divergent 2d flow & advective fluxes
- Sloped, not horiz.
- Surface Effects?

# Potential Vorticity in shallow water eqtns:



Vorticity:  $\omega = \nabla \times \mathbf{v}$

# Stretching & Squashing



Potential Vorticity: 
$$\frac{\hat{k} \cdot \omega}{h} = \frac{\hat{k} \cdot \nabla \times \mathbf{v}}{h}$$

# QG Equations

$$\partial_t q_q + J(\psi, q_q) - D_{q_q} = O(\epsilon \text{Ro}_* / M_{R_*}, \epsilon \text{Pl}_* / M_{R_*}),$$

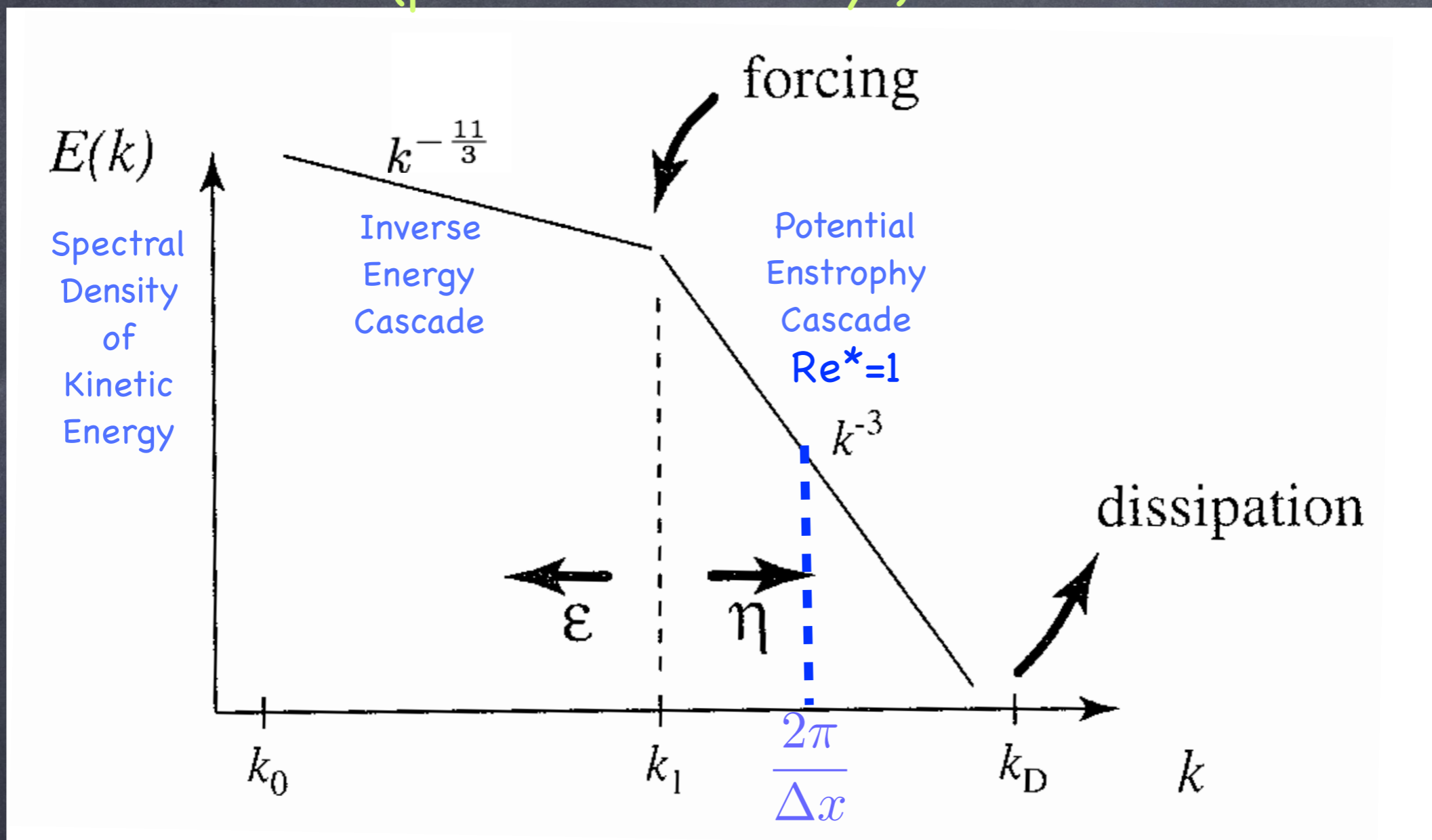
$$q_q = 1 + \text{Ro}_* \left( \nabla_h^2 \psi + \text{Bu}_*^{-1} \partial_z \frac{\partial_z \psi}{\partial_z \bar{b}} \right) + \frac{\text{Pl}_* y}{\Delta y},$$

- Potential vorticity is the sole unknown (simplification from  $u, v, w, S, T, p$ )
- PV can be related to advection (streamfct) under specific conditions
- These equations are good asymptotic approximations to full Boussinesq for intermediate scales on Earth: (mesoscale—100km, weeks)

# QG Turbulence: Pot'l Enstrophy cascade (potential vorticity<sup>2</sup>)

J. Charney, 1971 JAS

BFK and D. Menemenlis. Can large eddy simulation techniques improve mesoscale-rich ocean models? In M. Hecht and H. Hasumi, editors, Ocean Modeling in an Eddy Regime, volume 177, pages 319-338. AGU Geophysical Monograph Series, 2008.



$$\nu_{qg} = \left( \frac{\Lambda_{qg} \Delta x}{\pi} \right)^3 |\nabla q_{qg}| = \left( \frac{\Lambda_{qg} \Delta x}{\pi} \right)^3 \left| \nabla_h \left[ \beta y + \nabla_h^2 \psi + \frac{\partial}{\partial z} \left( \frac{f_0^2}{N^2} \frac{\partial \psi}{\partial z} \right) \right] \right|.$$

$$q_{2d}^* = f + \hat{k} \cdot \nabla \times u^*$$

$$q_{qg}^* = f + \hat{k} \cdot \nabla \times u^* + \frac{\partial}{\partial z} \frac{f^2}{N^2} b^*$$

$$\nu_{qg} = \kappa_{Redi} = \kappa_{GM} = \left( \frac{\Lambda_{qg} \Delta x}{\pi} \right)^3 |\nabla q_{qg}|.$$

# QG vs. 2D

$$\nu_{qg}^* = \left( \frac{\Lambda_{qg} \Delta x}{\pi} \right)^3 |\nabla q_{qg}^*|$$

Different (Pot'l) Vorticity Gradients:

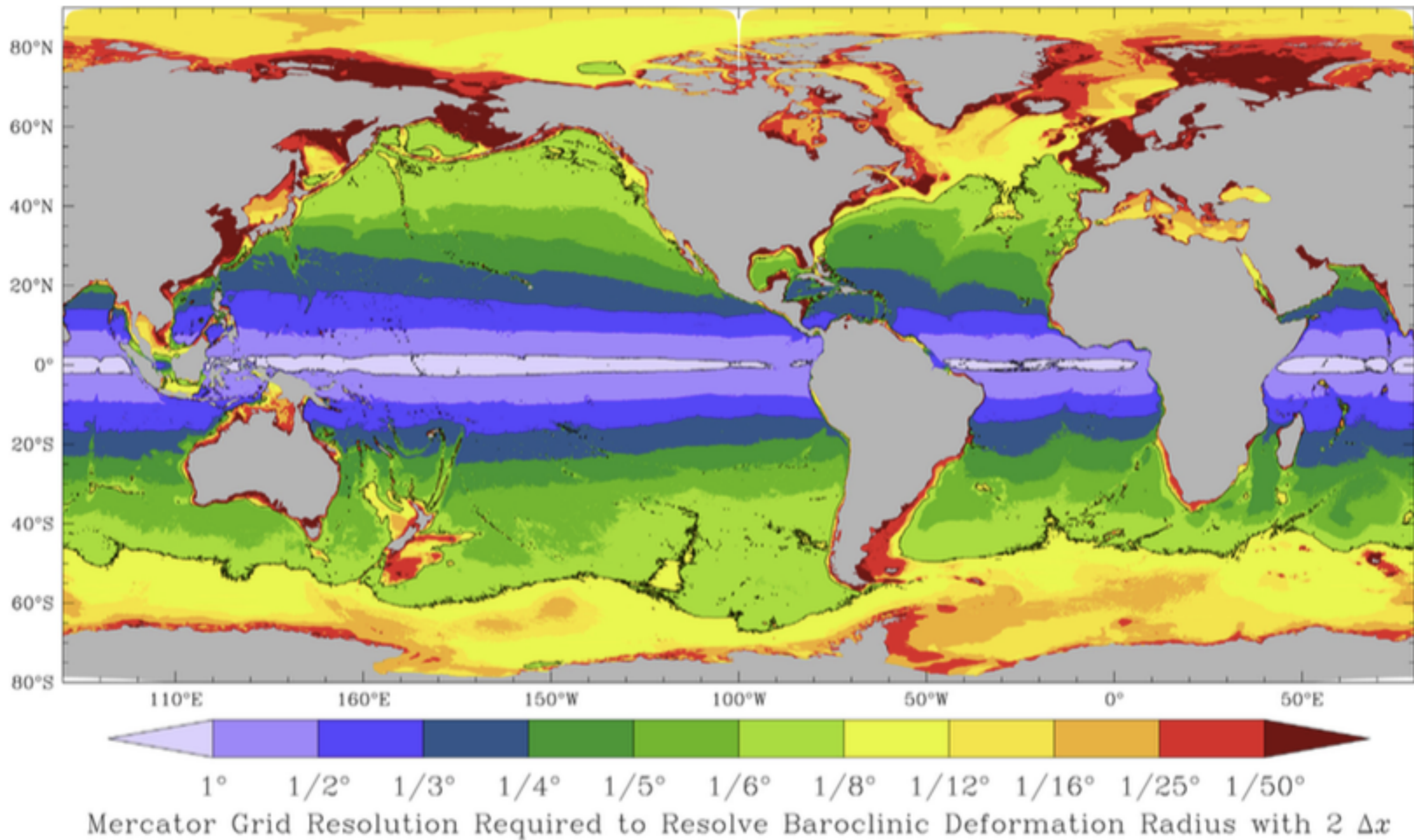
$$q_{2d}^* = f + \hat{k} \cdot \nabla \times u^*$$

$$q_{qg}^* = f + \hat{k} \cdot \nabla \times u^* + \frac{\partial}{\partial z} \frac{f^2}{N^2} b^*$$

Also, different implications, because relative vorticity, buoyancy, T, S dissipation now must be consistent with PV:

$$\frac{Dq_{qg}^*}{Dt} = -\nabla \cdot \overline{u'q'_{qg}} \approx \nabla \cdot [\nu^* \nabla q_{2d} + \kappa_{gm}^* \nabla (q_{qg} - q_{2d})] \rightarrow \kappa_{gm}^* = \nu^* = \kappa_i^*$$





- In most places, 0.1 degree resolves the largest deformation radius, plus a bit: Mesoscale Ocean Large Eddy Simulation

# QG vs. 2D

$$v_{qg}^* = \left( \frac{\Lambda_{qg} \Delta x}{\pi} \right)^3 |\nabla q_{qg}^*|$$

Different Vorticity Gradients

$$q_{2d}^* = f + \hat{k} \cdot \nabla \times u^*$$

$$q_{qg}^* = f + \hat{k} \cdot \nabla \times u^* + \frac{\partial}{\partial z} \frac{f^2}{N^2} b^*$$

stretching—needs “taming” where QG is a bad approx (equator, boundary layers, etc.)

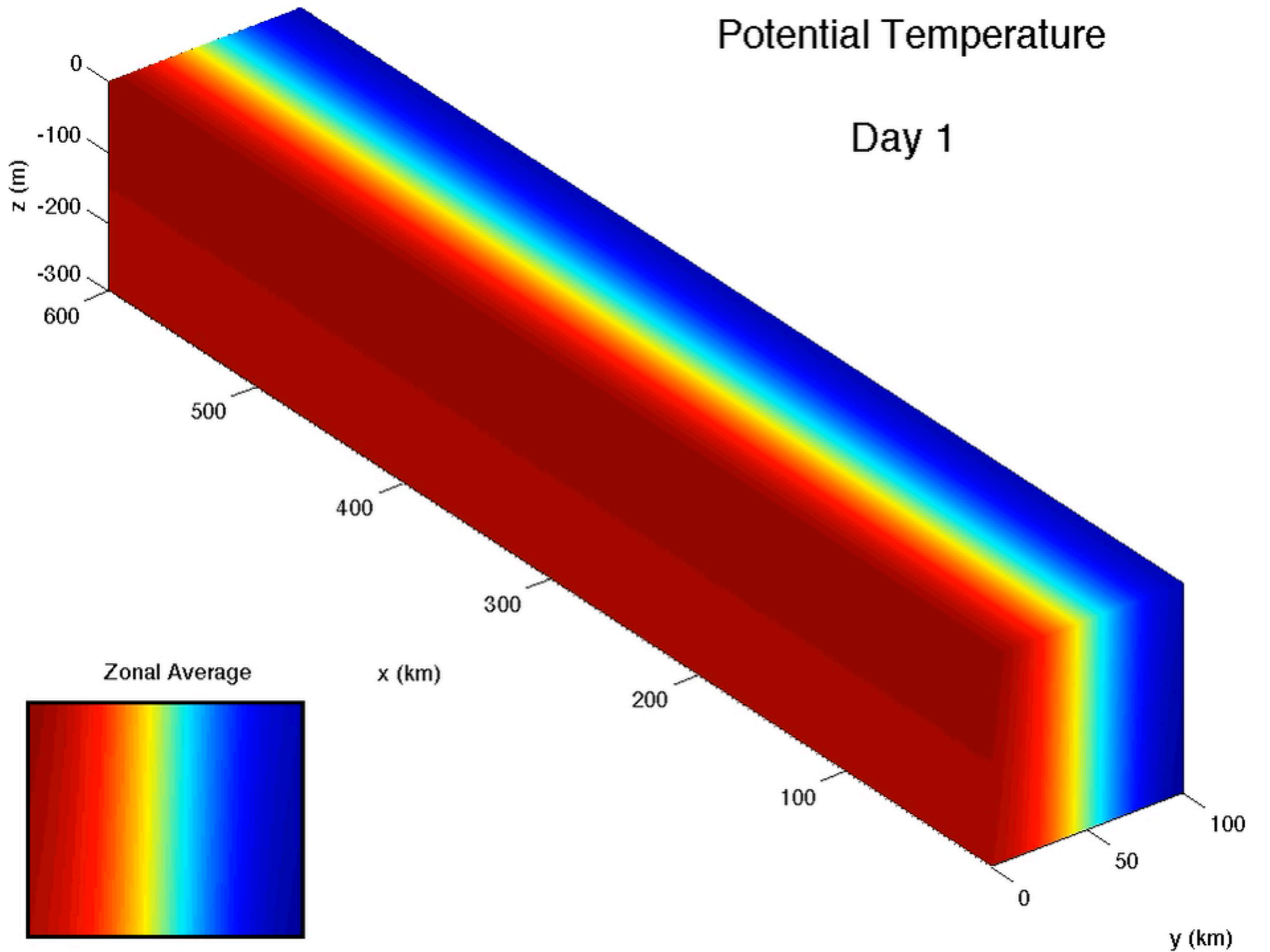
Use gridscale nondims to determine when on the fly

$$Ro^* = \frac{U^*}{f \Delta x} \quad Bu^* = \frac{N^{*2} \Delta z^2}{f^2 \Delta x^2} = \frac{L_d^2}{\Delta x^2} \sim Ro^{*2} Ri^*$$

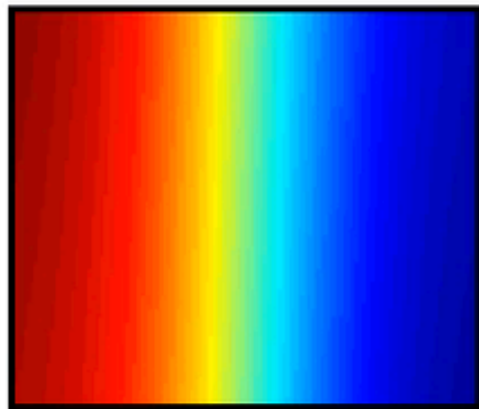
# Movie: S. Bachman

Potential Temperature

Day 1

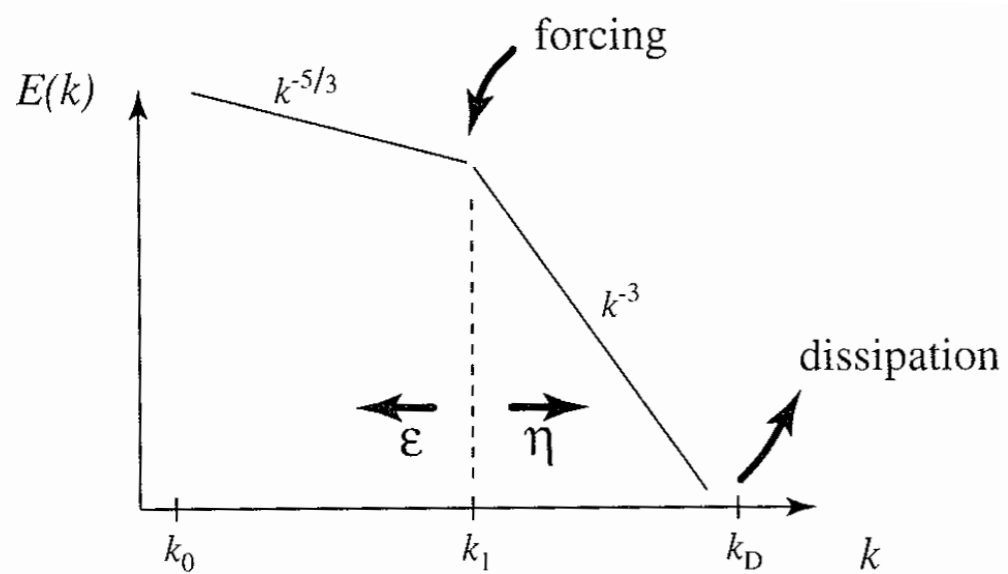
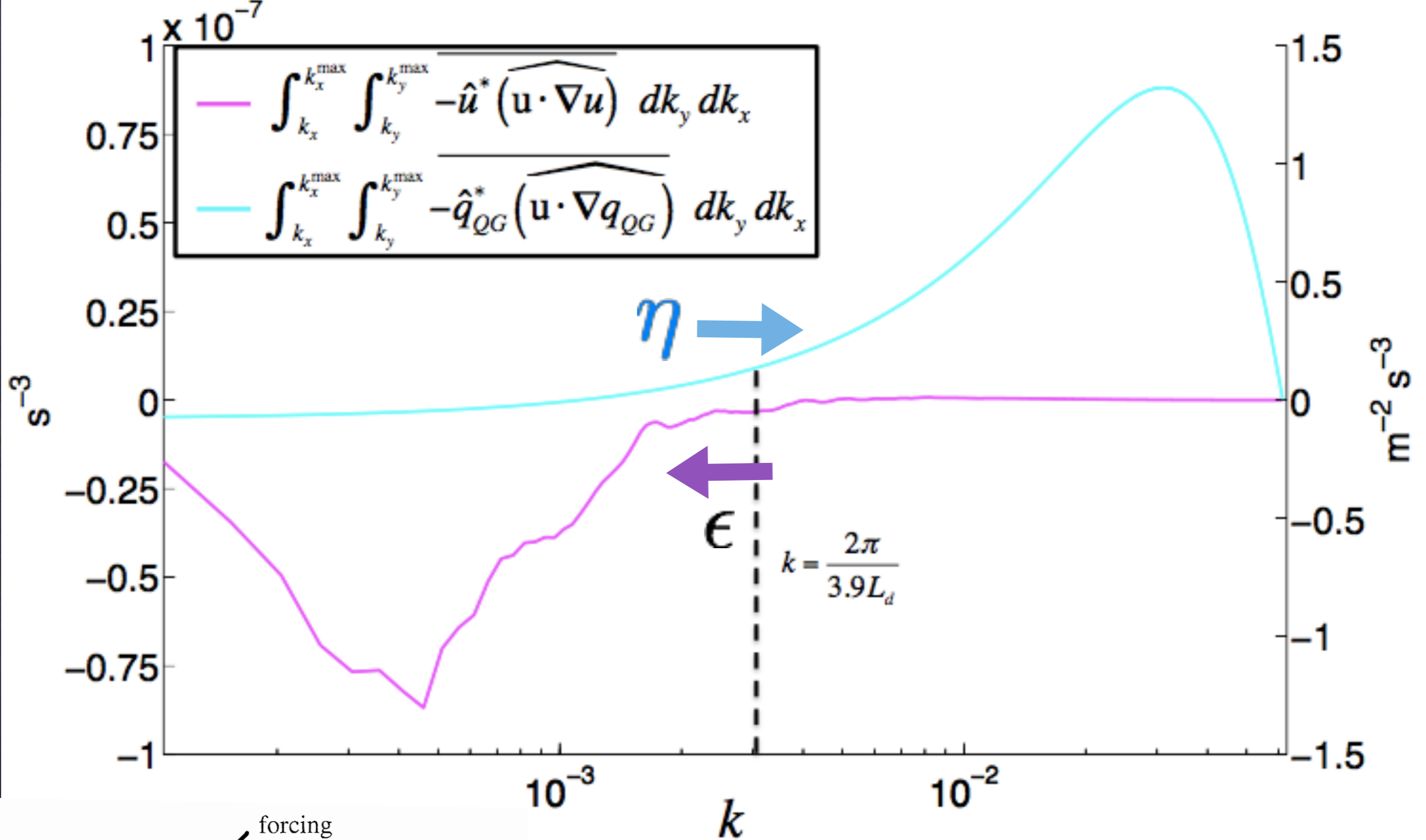


Zonal Average



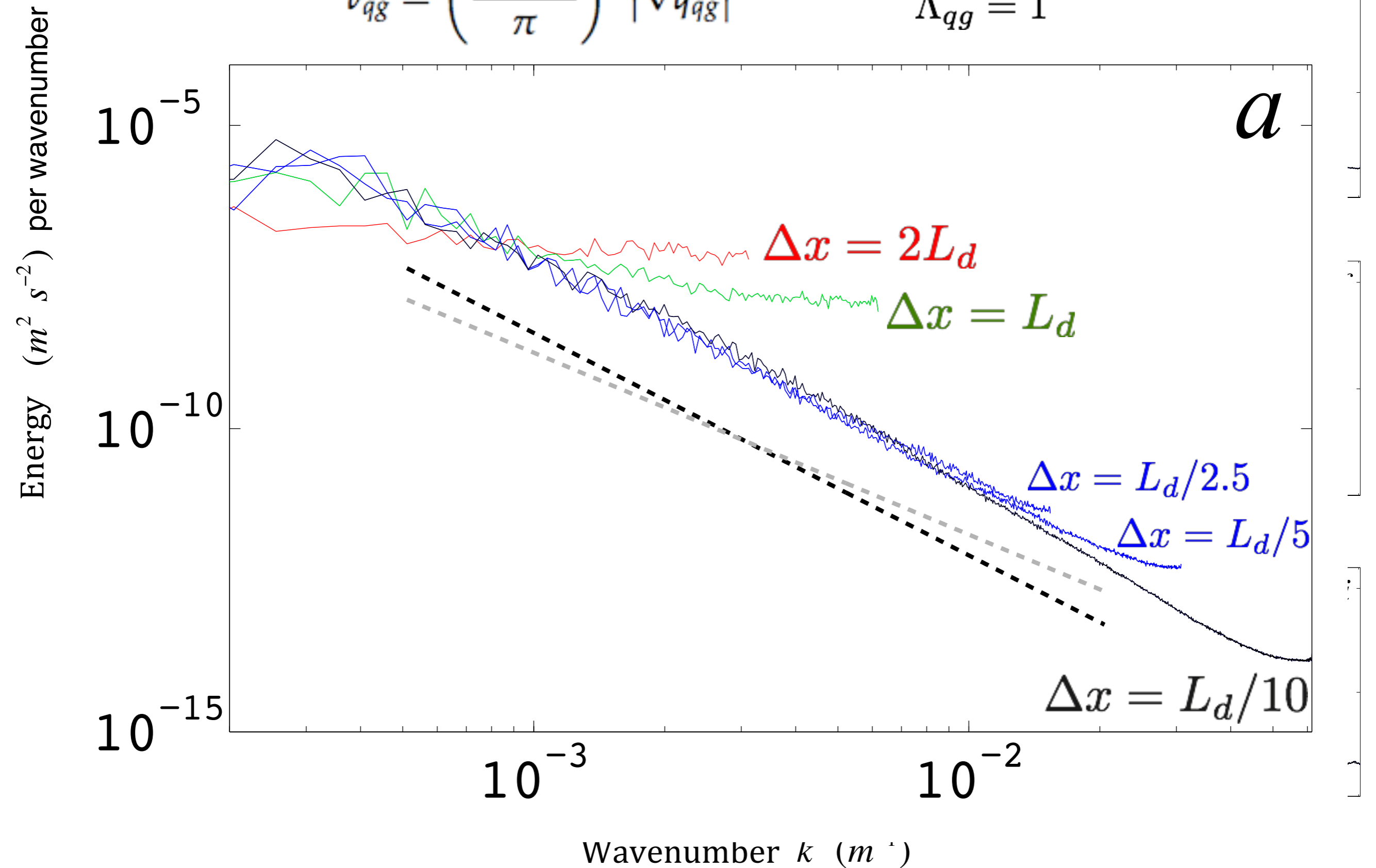
S. Bachman and B. Fox-Kemper. Eddy parameterization challenge suite. I: Eady spindown. *Ocean Modelling*, 64:12-28, 2013.

S. D. Bachman, BFK, and B. Pearson. A scale-aware subgrid model for quasigeostrophic turbulence. *Journal of Geophysical Research-Oceans*, February 2017. In press.

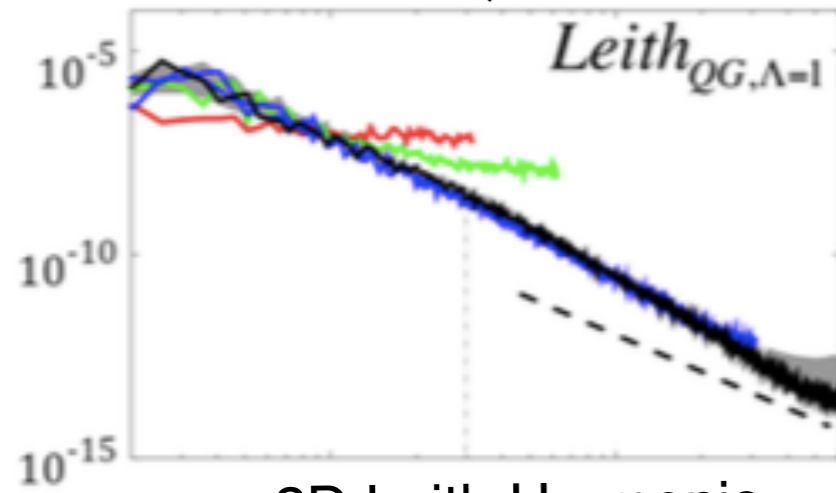


S. D. Bachman, BFK, and B. Pearson. A scale-aware subgrid model for quasigeostrophic turbulence. *Journal of Geophysical Research-Oceans*, February 2017.

$$v_{qg} = \left( \frac{\Lambda_{qg} \Delta x}{\pi} \right)^3 |\nabla q_{qg}| \quad \Lambda_{qg} = 1$$

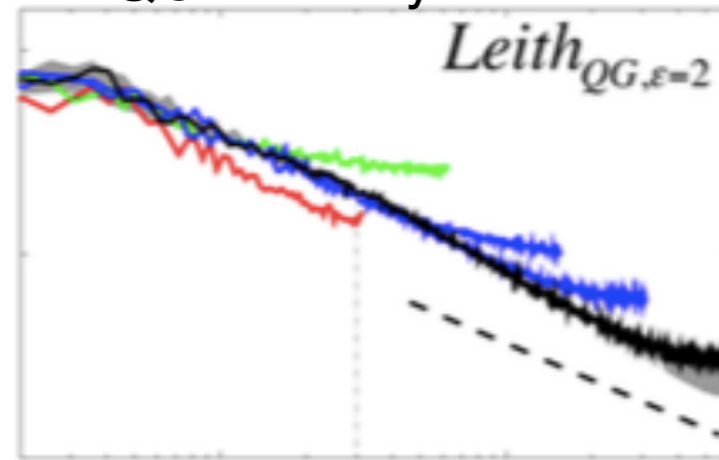


QG Leith 1



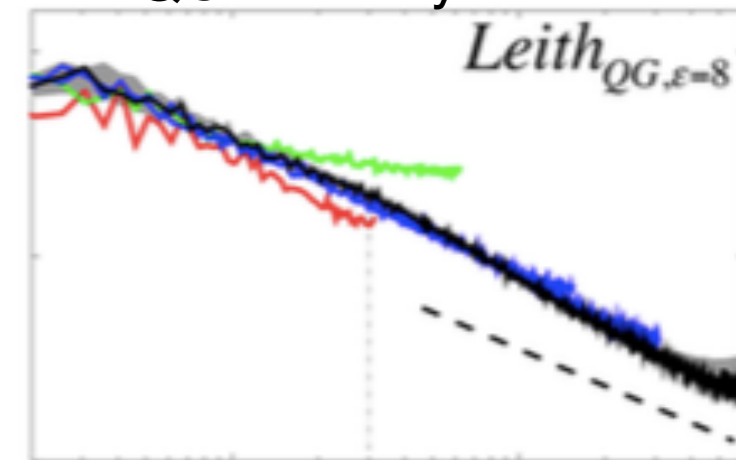
2D Leith Harmonic

QG Leith Dynamic 2



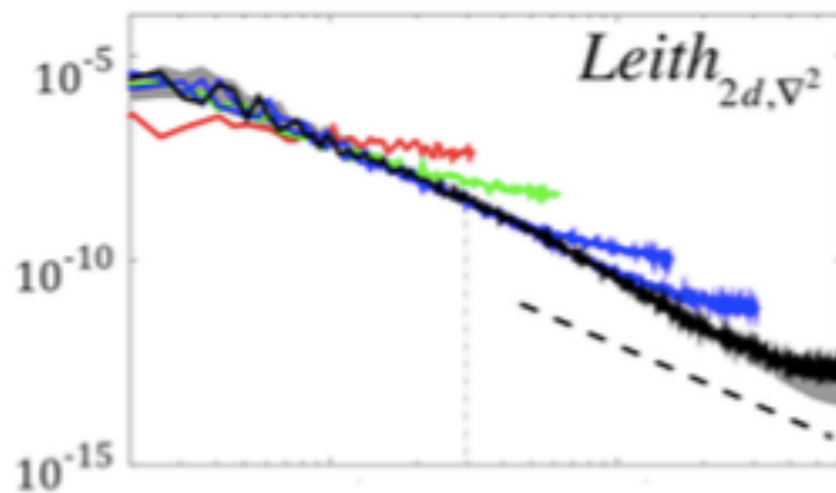
2D Leith Biharmonic

QG Leith Dynamic 8

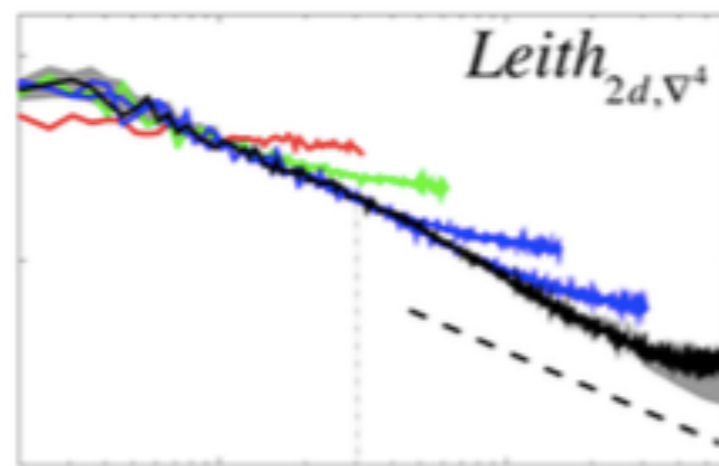


Smagorinsky Harmonic

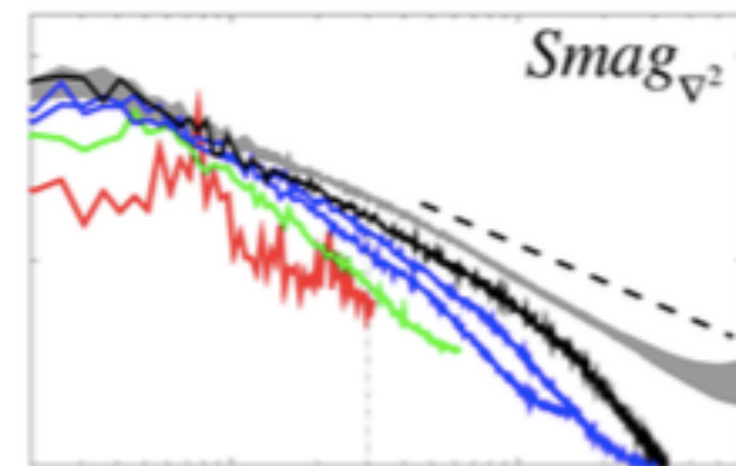
Energy / wavenumber ( $m^3 s^{-2}$ )



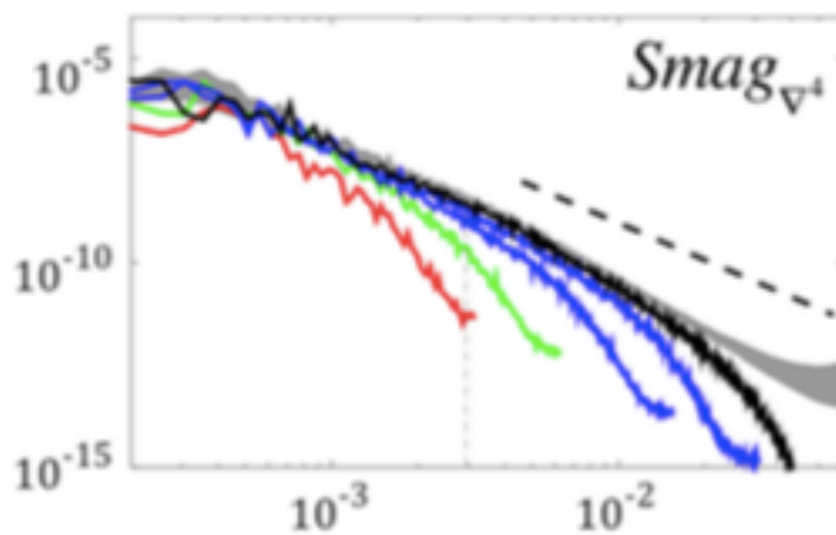
Smagorinsky Biharmonic



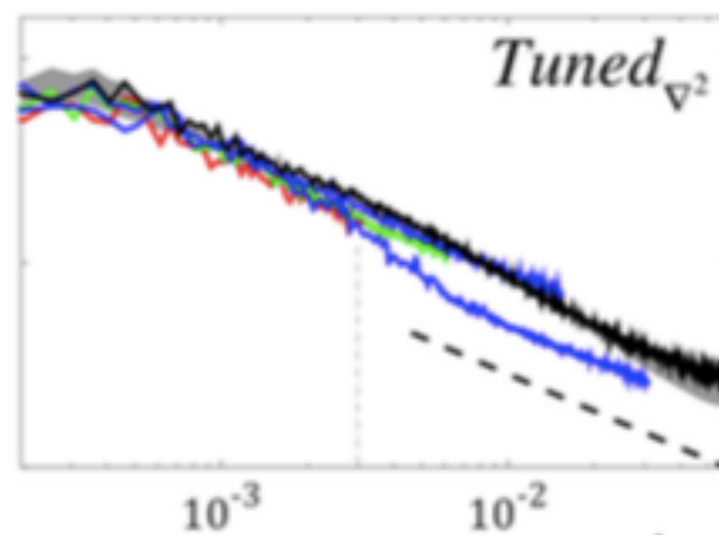
Constant Harmonic



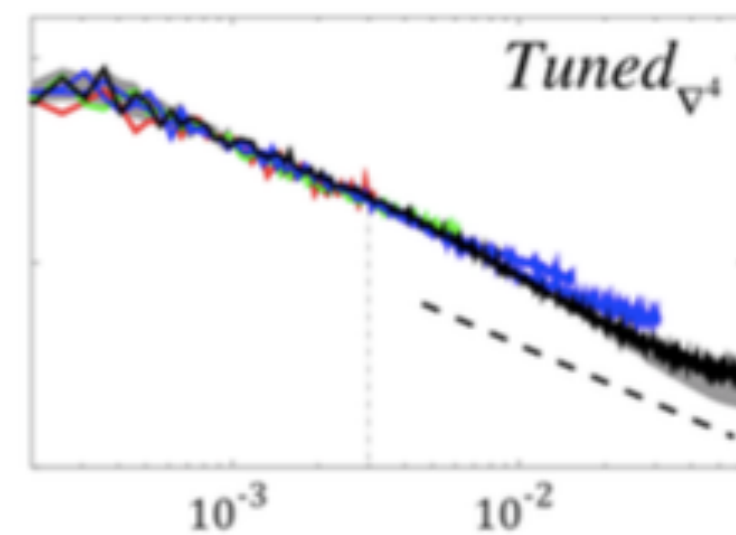
Constant Biharmonic



$Smag_{\nabla^4}$

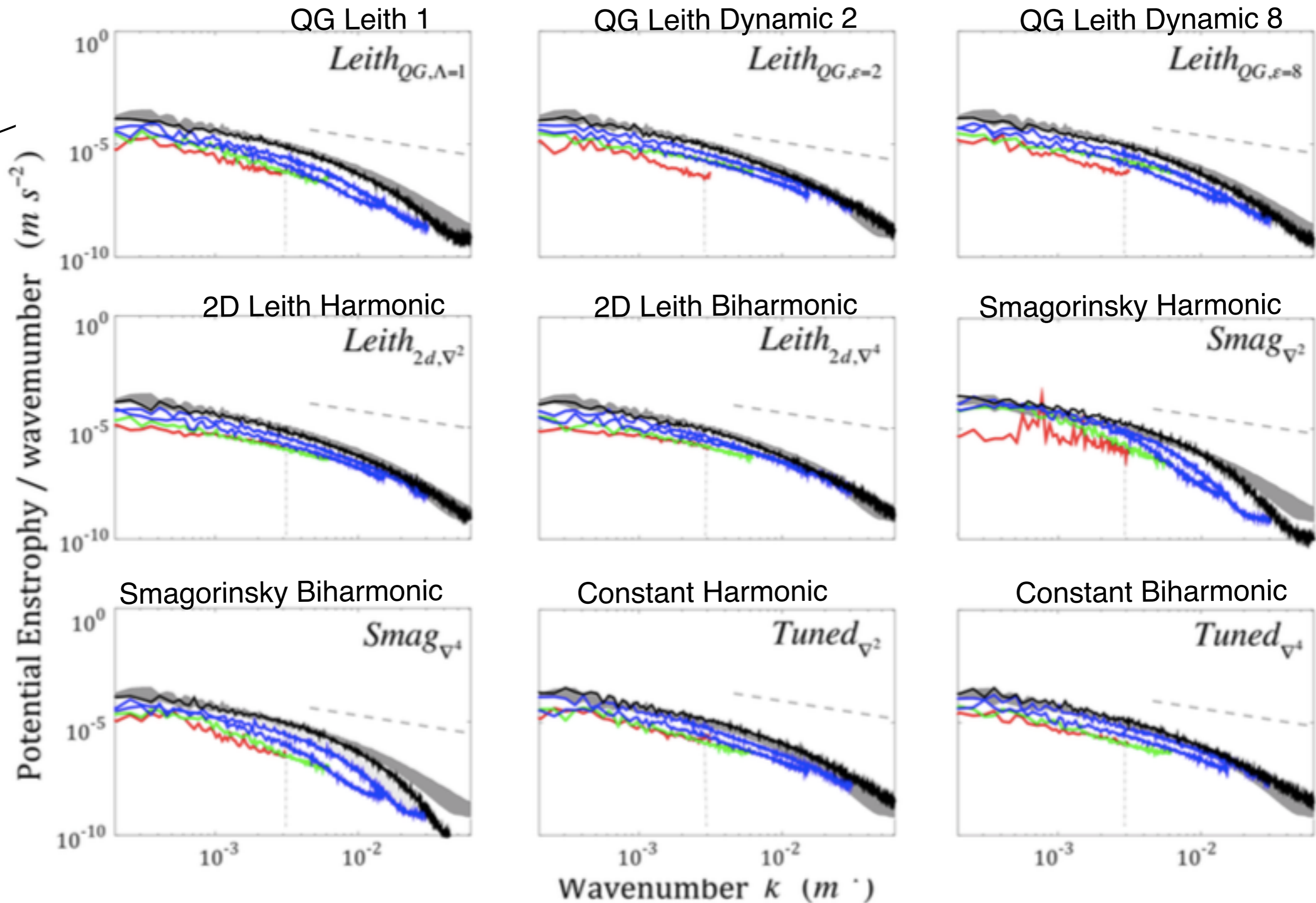


$Tuned_{\nabla^2}$



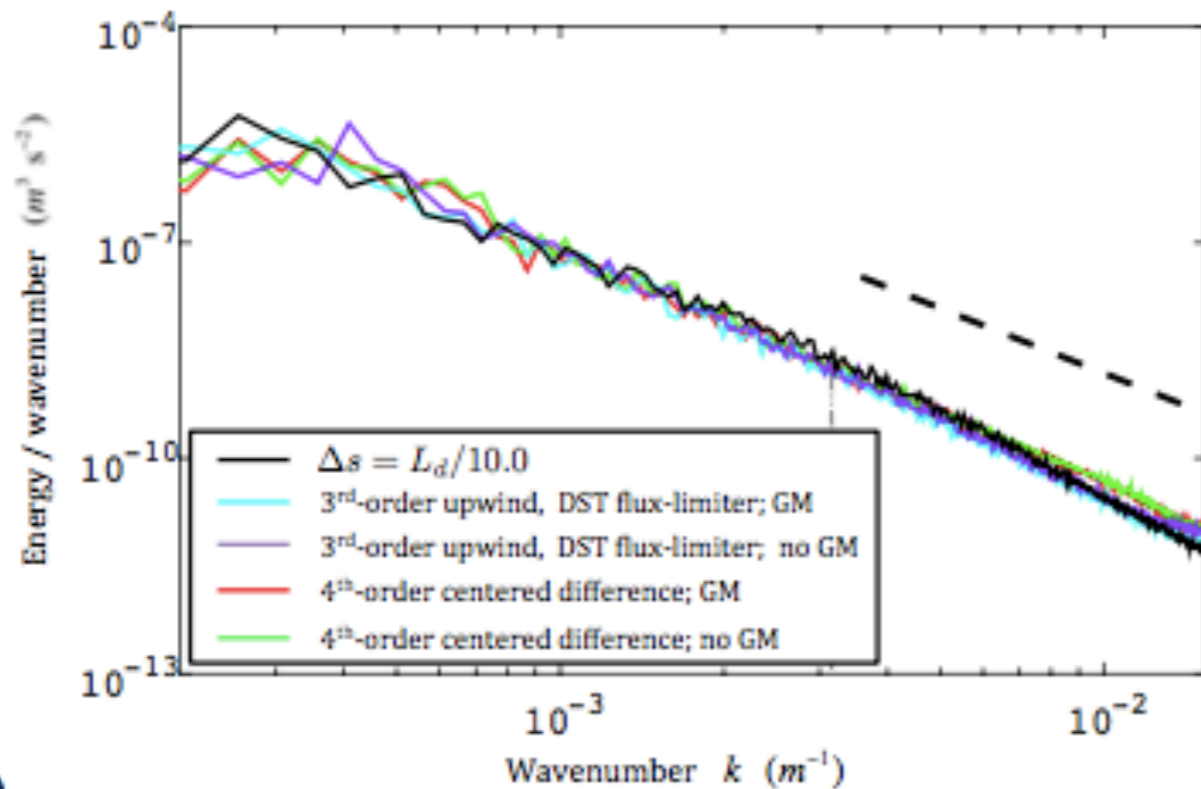
$Tuned_{\nabla^4}$

Wavenumber  $k$  ( $m^{-1}$ )

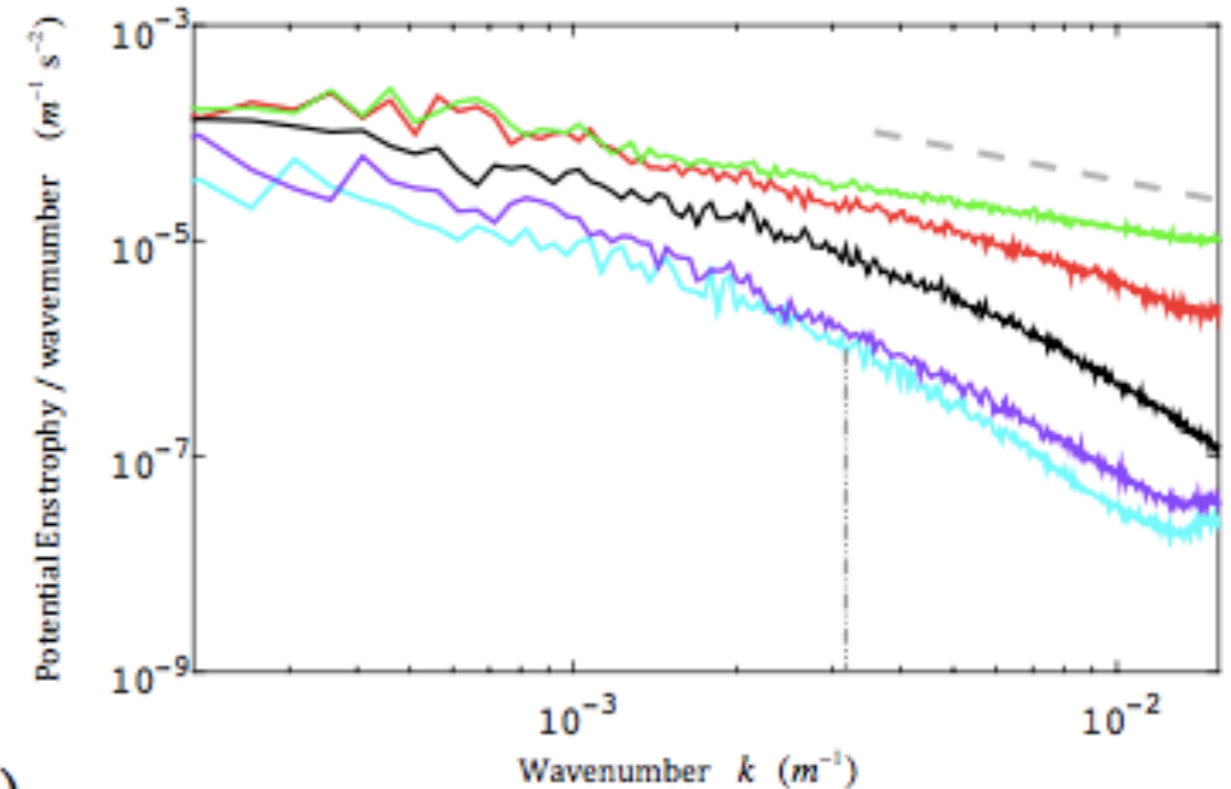


# Beware the Numerical Artifacts!!

Changing the discrete approx. of advection matters.



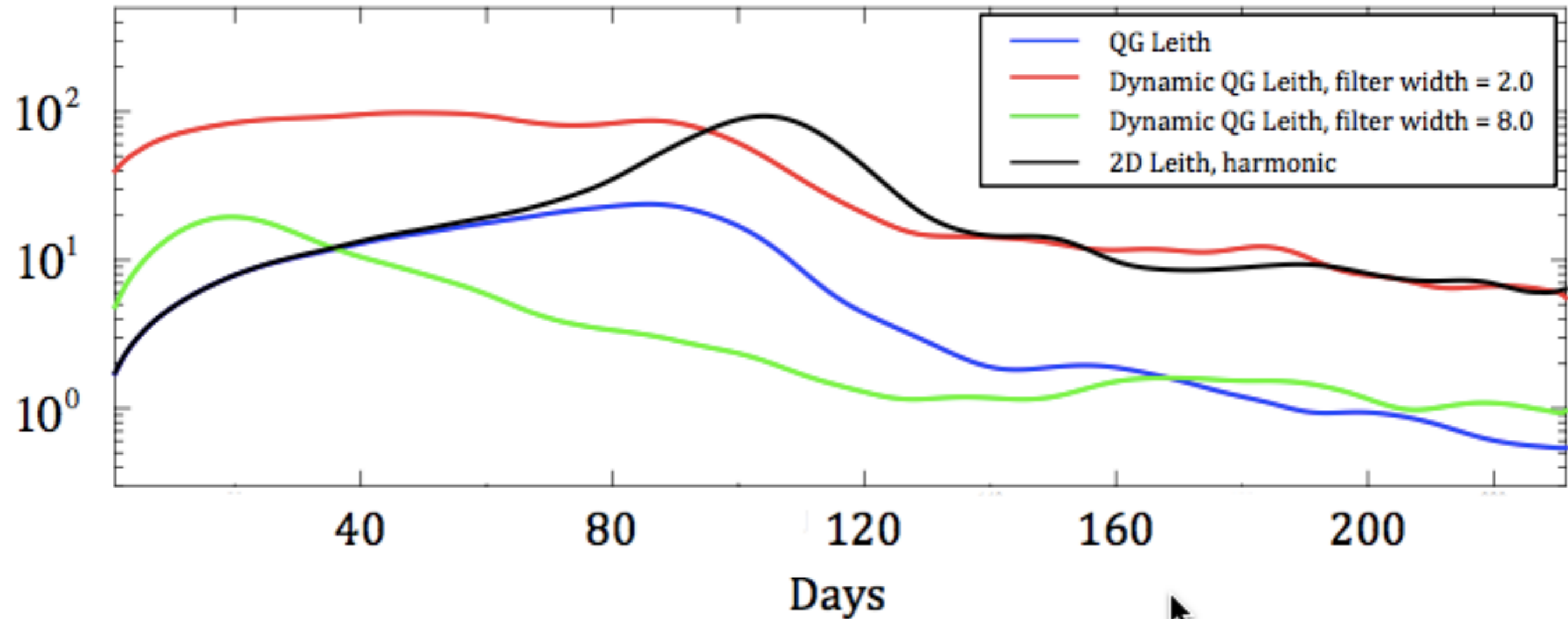
a)



b)



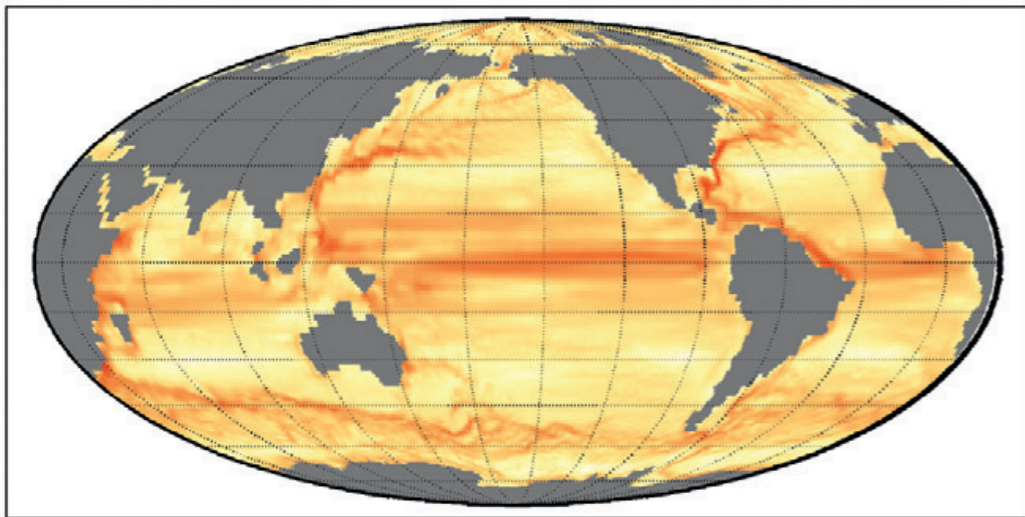
## Grid Reynolds number, $Re_g$



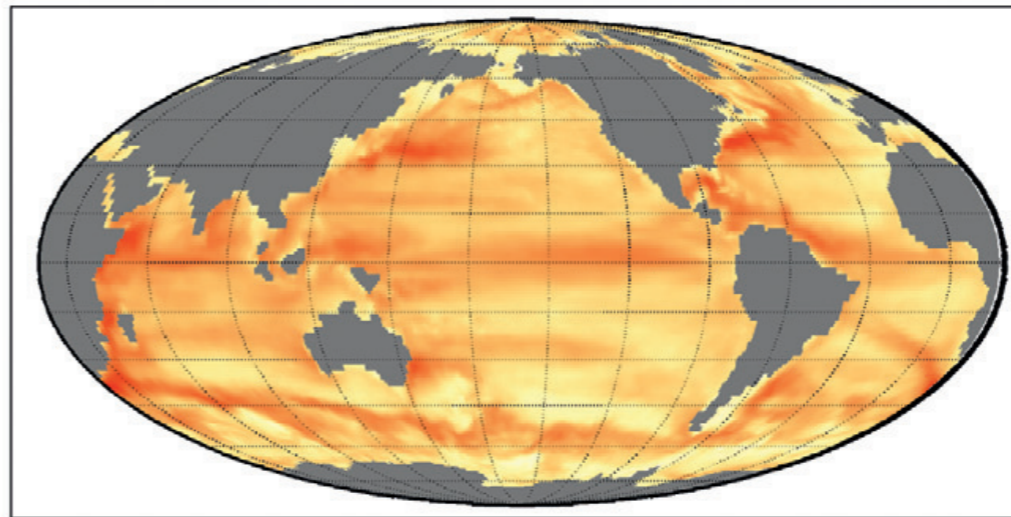
# Now, for something more realistic—the global ocean!

- 0.1 degree (10km) resolution global ocean model (POP/CESM)
- Repeating Normal Year forcing
- Branches off of “standard” simulation using biharmonic.
- Biharmonic, 2D Leith, QG Leith

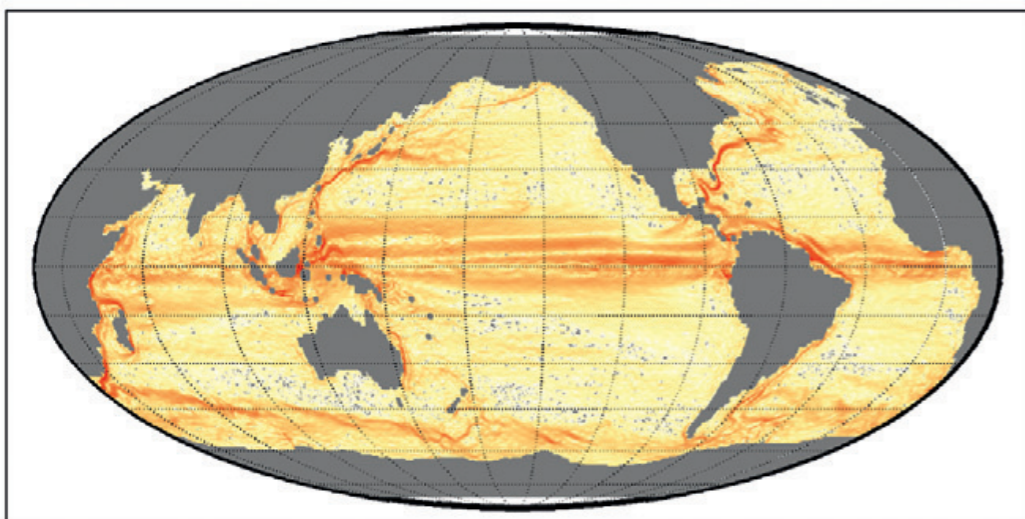
(a)  $\log_{10}(\text{Mean kinetic energy from model (cm}^2/\text{s}^2))$



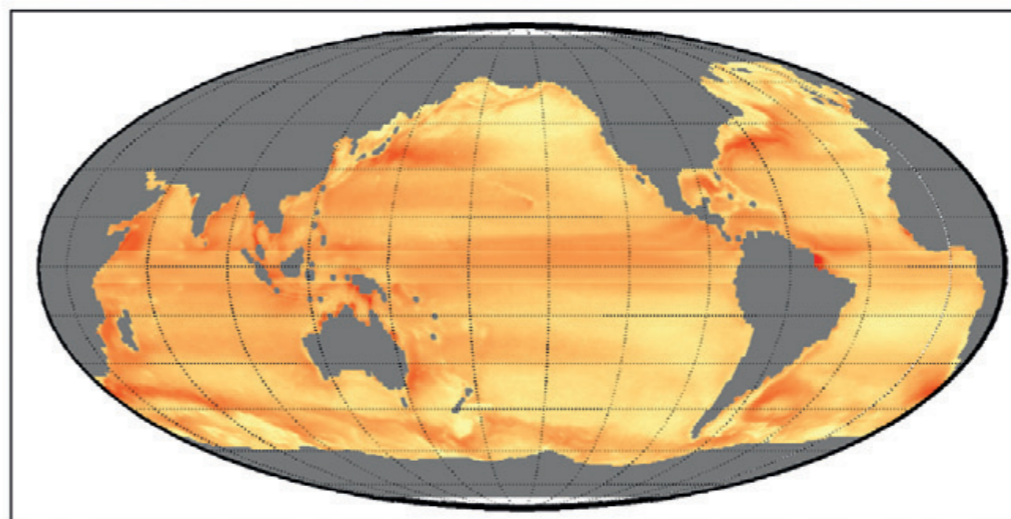
(b)  $\log_{10}(\text{Eddy kinetic energy from model (cm}^2/\text{s}^2))$



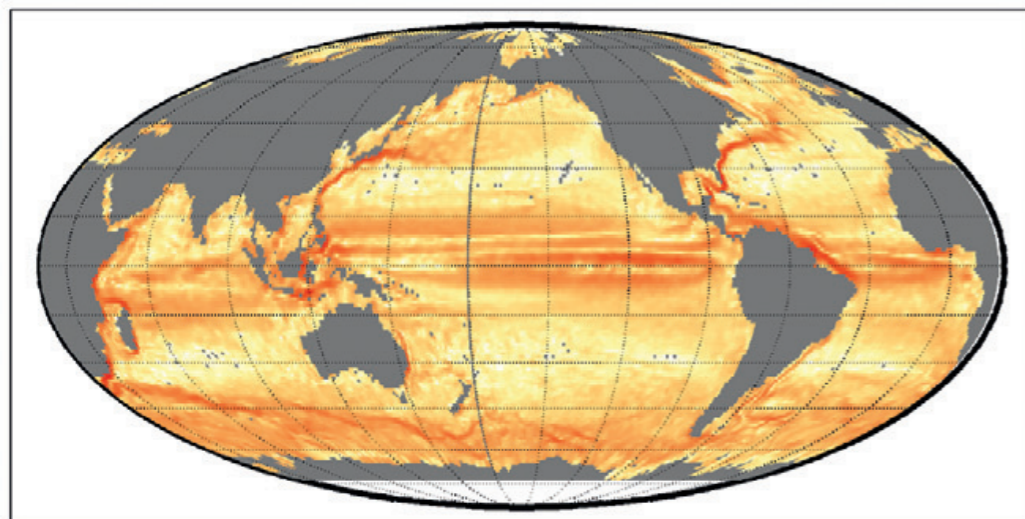
(c)  $\log_{10}(\text{Mean kinetic energy from AVISO 1993-2010 (cm}^2/\text{s}^2))$



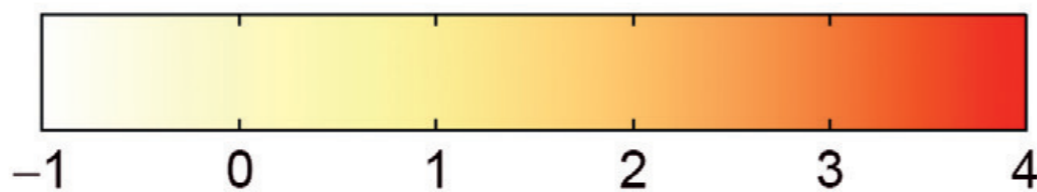
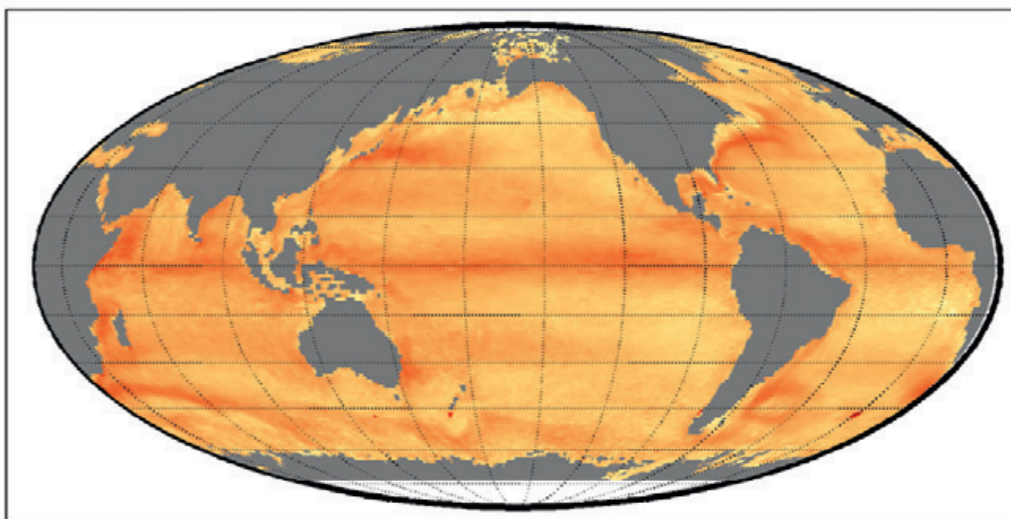
(d)  $\log_{10}(\text{Eddy kinetic energy from AVISO 1993-2010 (cm}^2/\text{s}^2))$



(e)  $\log_{10}(\text{Mean kinetic energy from drifters (cm}^2/\text{s}^2))$



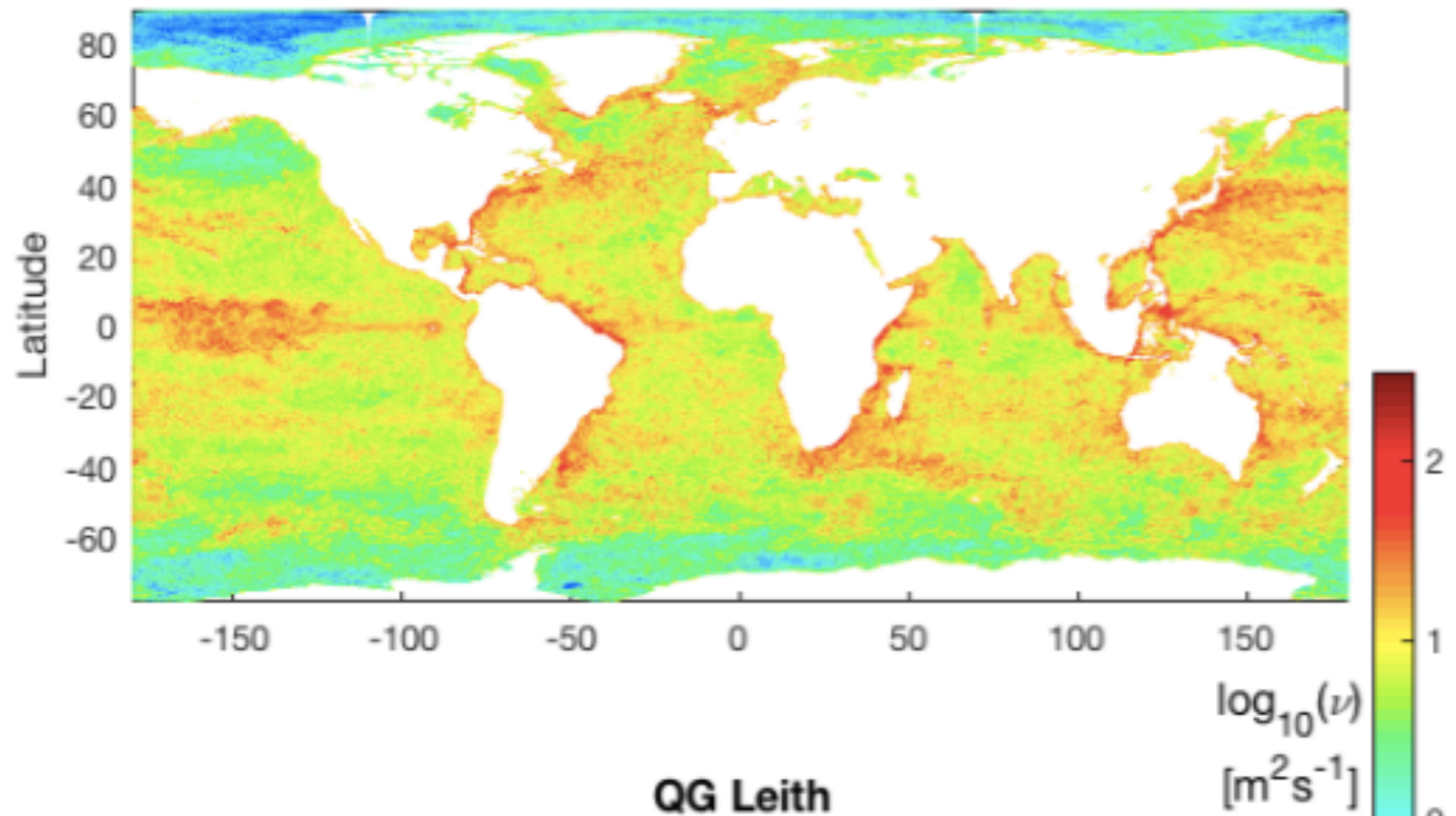
(f)  $\log_{10}(\text{Eddy kinetic energy from drifters (cm}^2/\text{s}^2))$



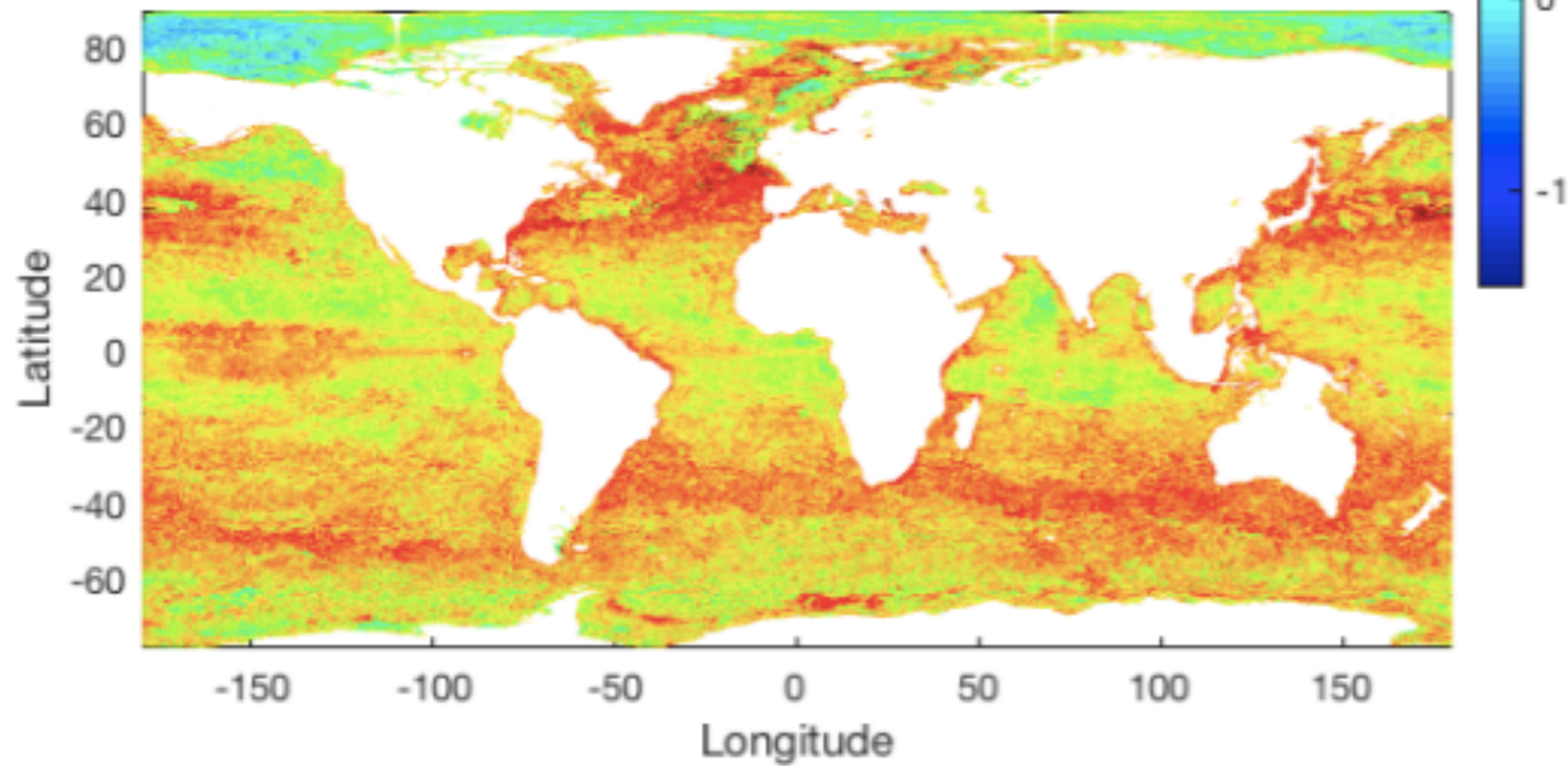
On cursory  
analysis,  
0.1 degree  
models do  
well vs.  
Satellites  
and  
Drifters

B. Fox-Kemper, R. Lumpkin, and F. O. Bryan. Lateral transport in the ocean interior. In G. Siedler, S. M. Griffies, J. Gould, and J. A. Church, editors, *Ocean Circulation and Climate: A 21st century perspective*, volume 103 of *International Geophysics Series*, chapter 8, pages 185-209. Academic Press (Elsevier Online), 2013.

2D Leith



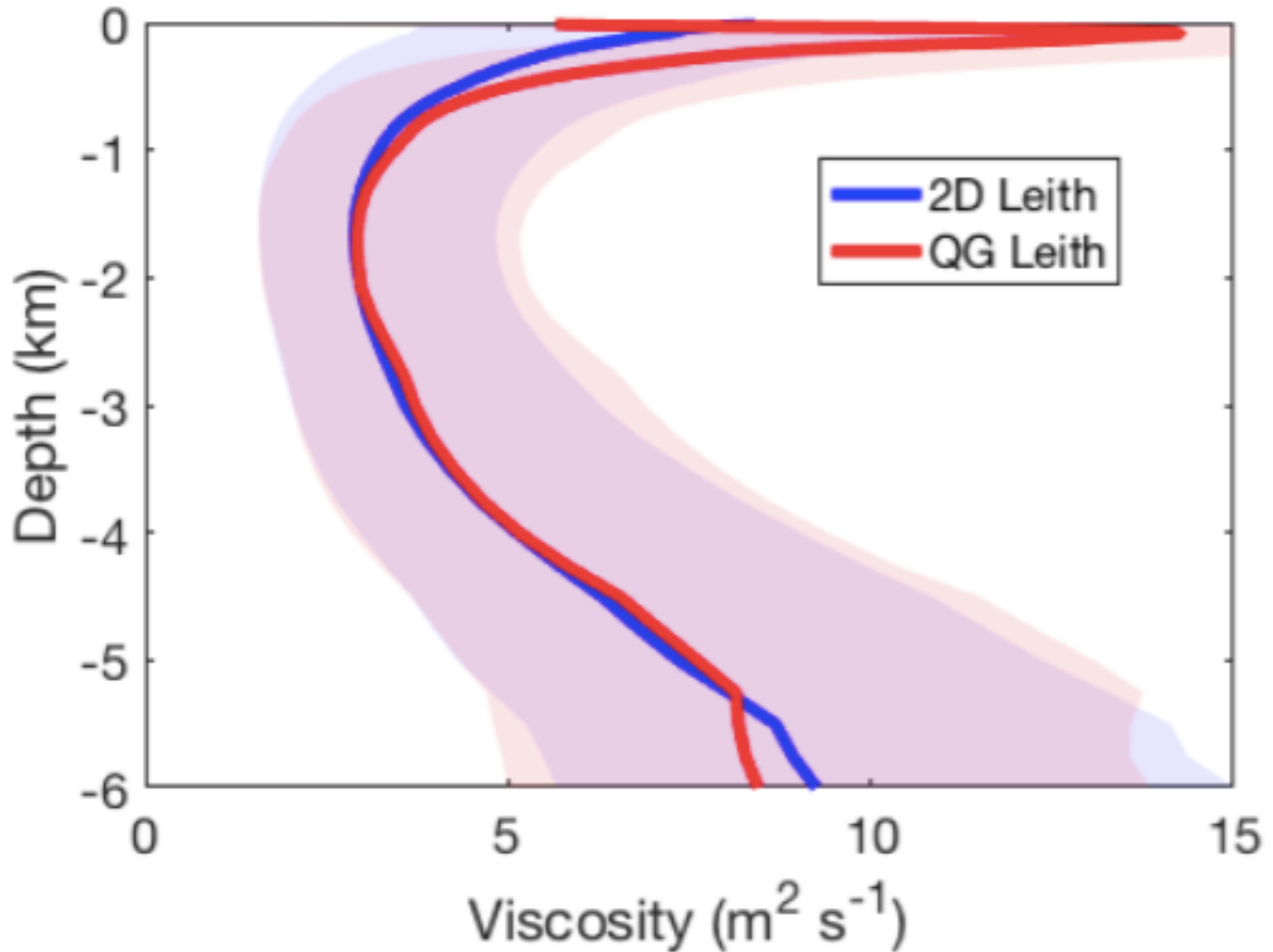
QG Leith

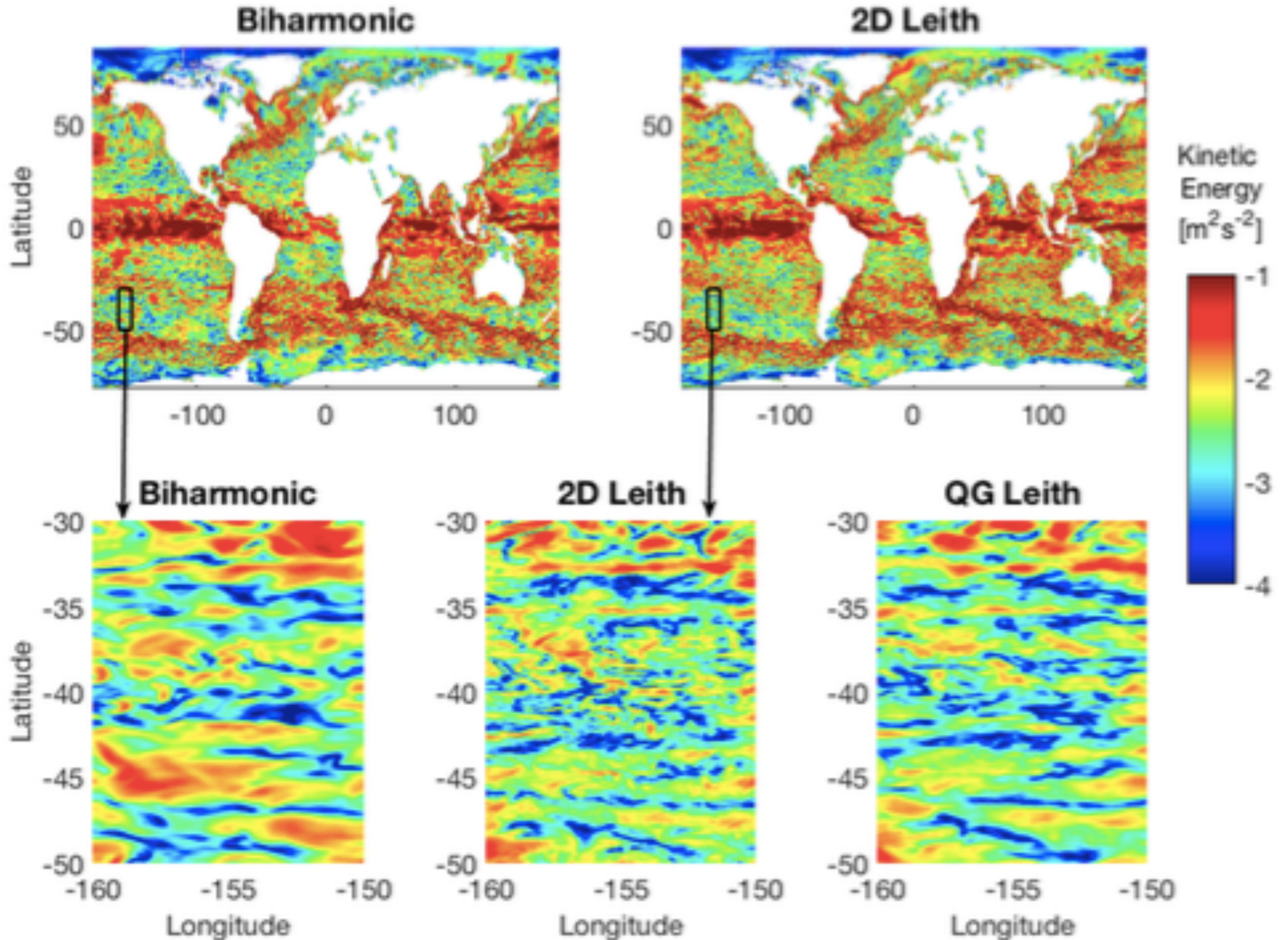


## Viscosity in MOLES

B. Pearson, B. Fox-Kemper, and S. D. Bachman. Evaluation of scale-aware subgrid mesoscale eddy models in a global eddy-rich model. Ocean Modelling, December 2016. Submitted.

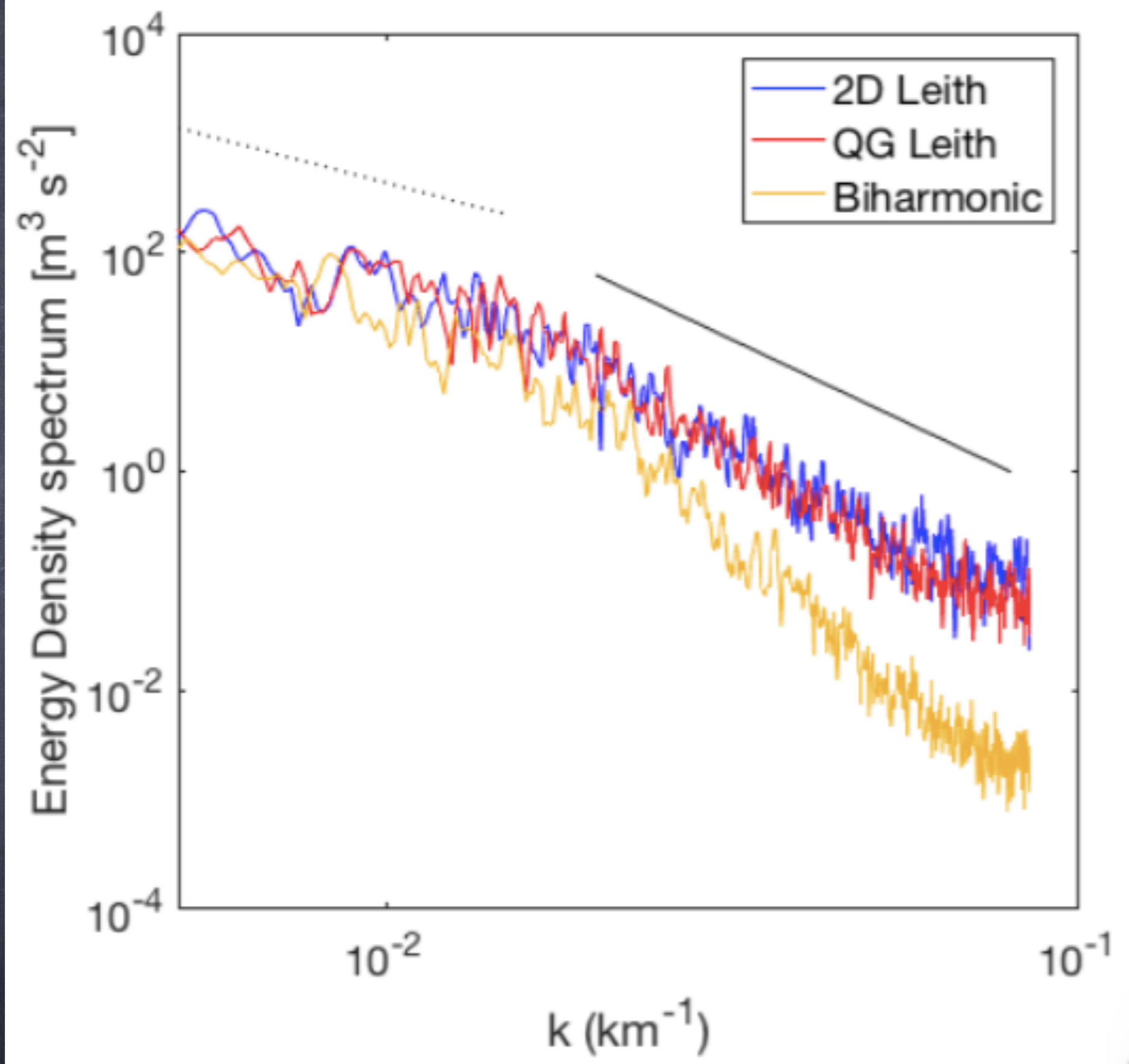
# Viscosity in Vertical





# More EKE and Small Structures in MOLES

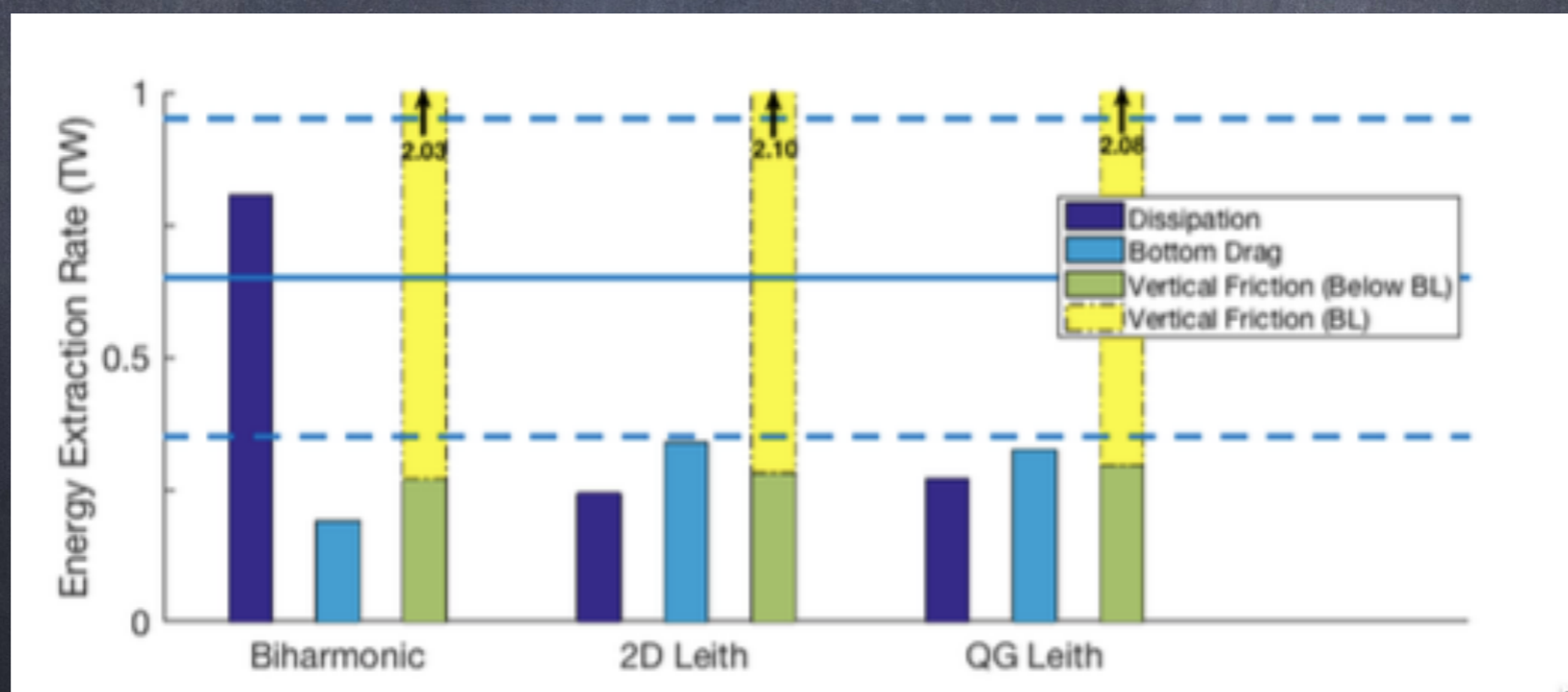
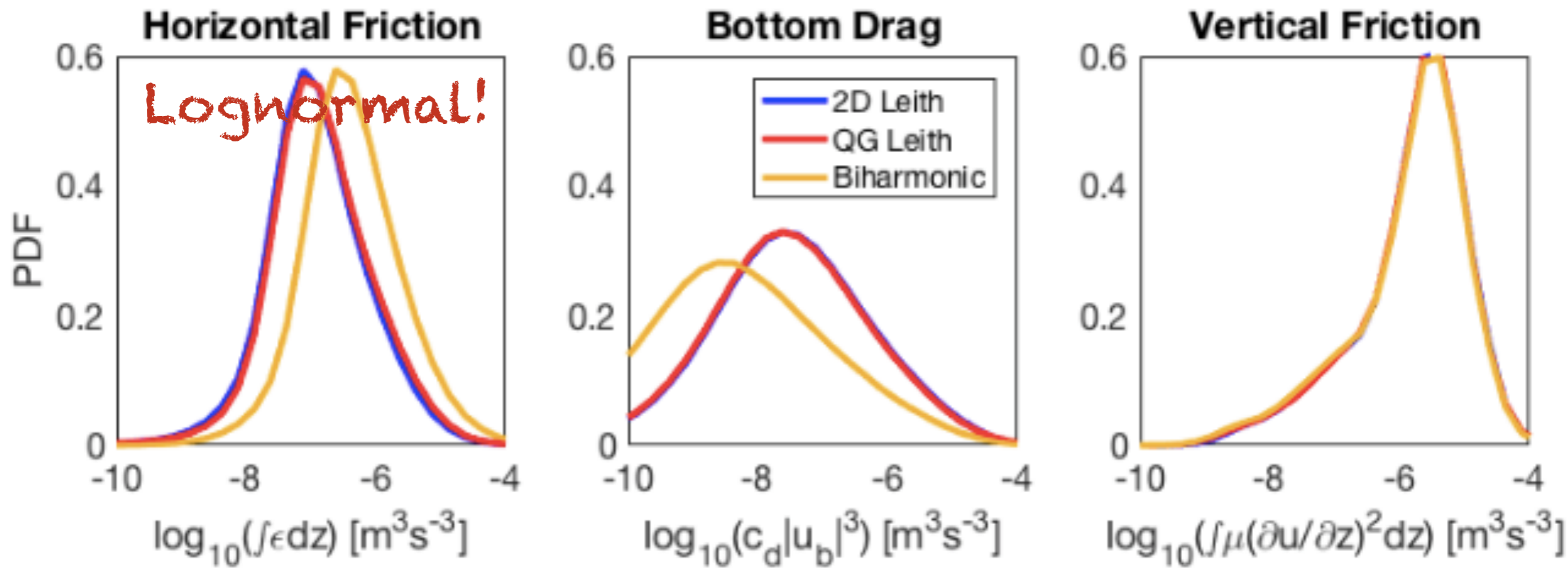
B. Pearson, B. Fox-Kemper, and S. D. Bachman. Evaluation of scale-aware subgrid mesoscale eddy models in a global eddy-rich model. Ocean Modelling, December 2016. Submitted.



## More EKE and Small Structures in MOLES

B. Pearson, B. Fox-Kemper, and S. D. Bachman. Evaluation of scale-aware subgrid mesoscale eddy models in a global eddy-rich model. Ocean Modelling, December 2016. Submitted.

# Probability Distribution of KE Dissipation

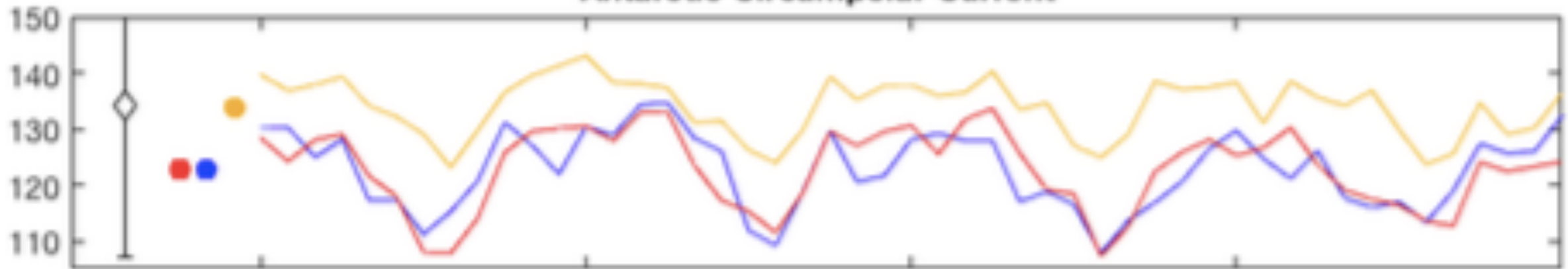


B. Pearson, B. Fox-Kemper, and S. D. Bachman. Evaluation of scale-aware subgrid mesoscale eddy models in a global eddy-rich model. Ocean Modelling, December 2016. Submitted.

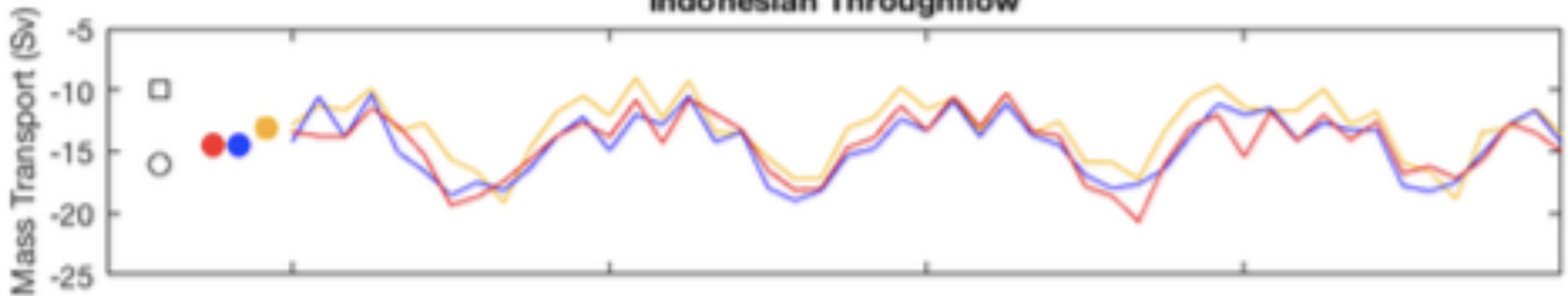


# Major Currents Affected

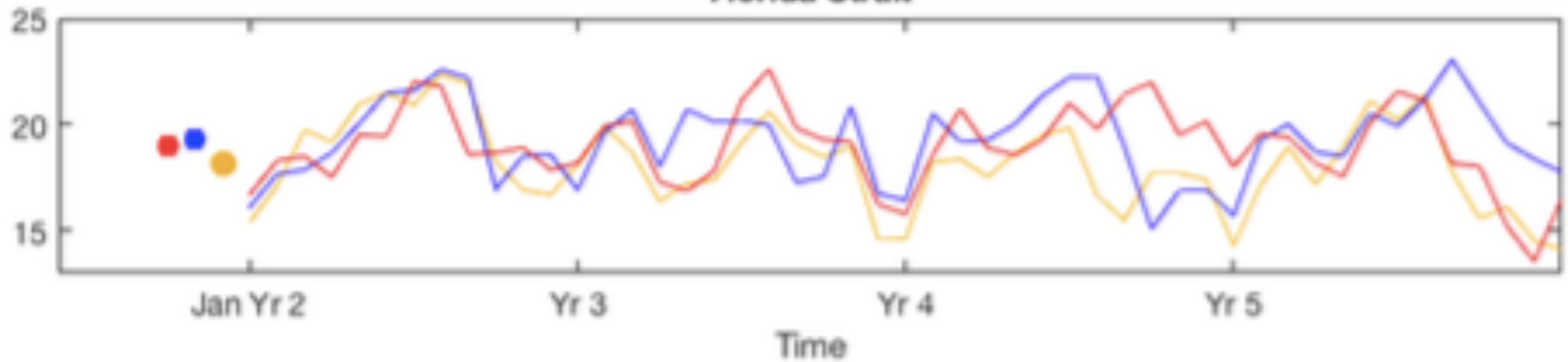
### Antarctic Circumpolar Current



### Indonesian Throughflow



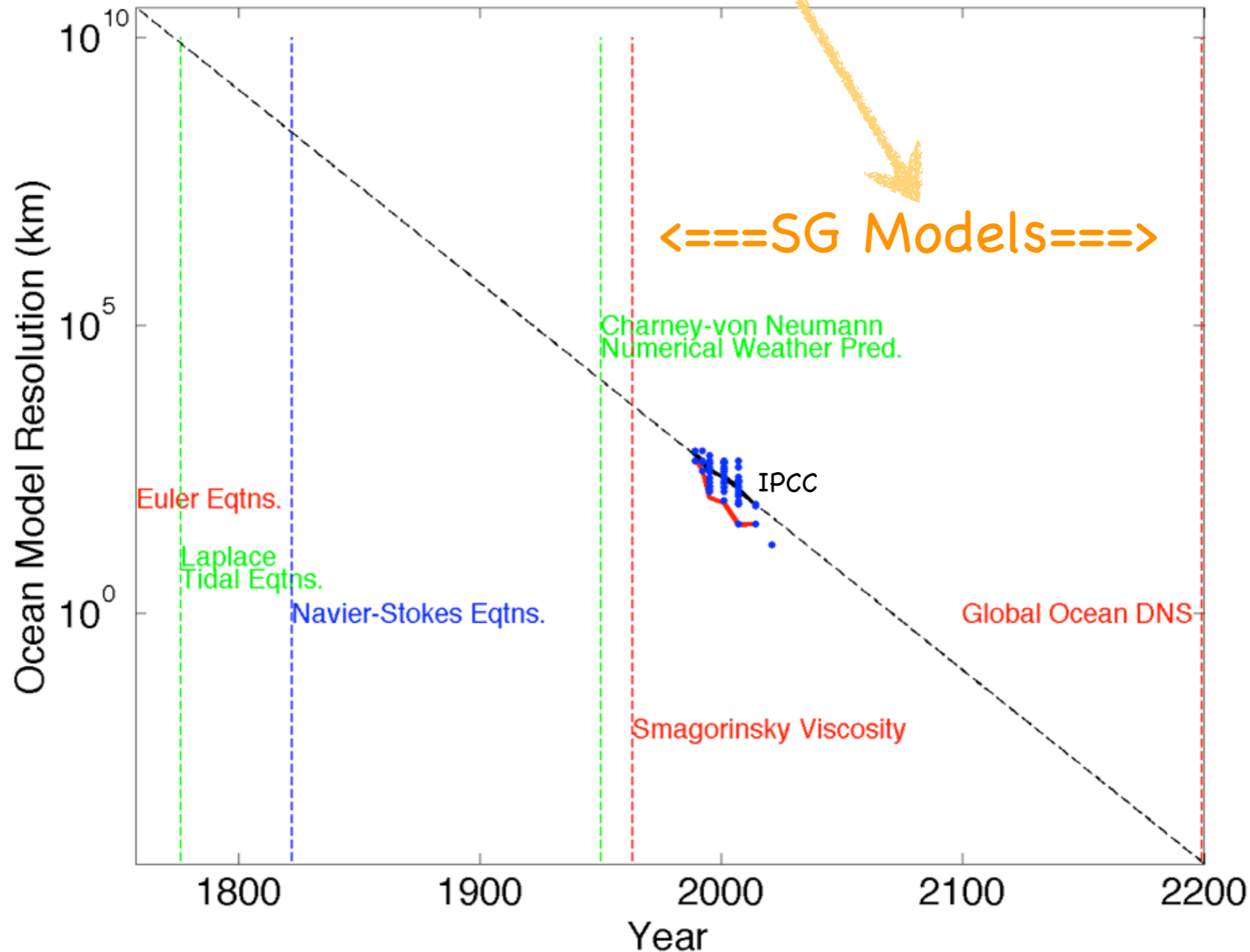
### Florida Strait



# Conclusions

- It is best to think of high-res ocean simulations as “large eddy simulations”—need eqtns for large scale!
- Take advantage of resolved flow and scaling for physically-based subgrid schemes.
- QG theory has provided such a scheme for mesoscale-permitting to resolving simulations.
- 10x less dissipative than traditional viscosity and dissipates where theory suggests it should.
- Small scales more energetic, salinity variance doubled even at 1000km scales, major currents affected, dominant ordering of energy budget affected.

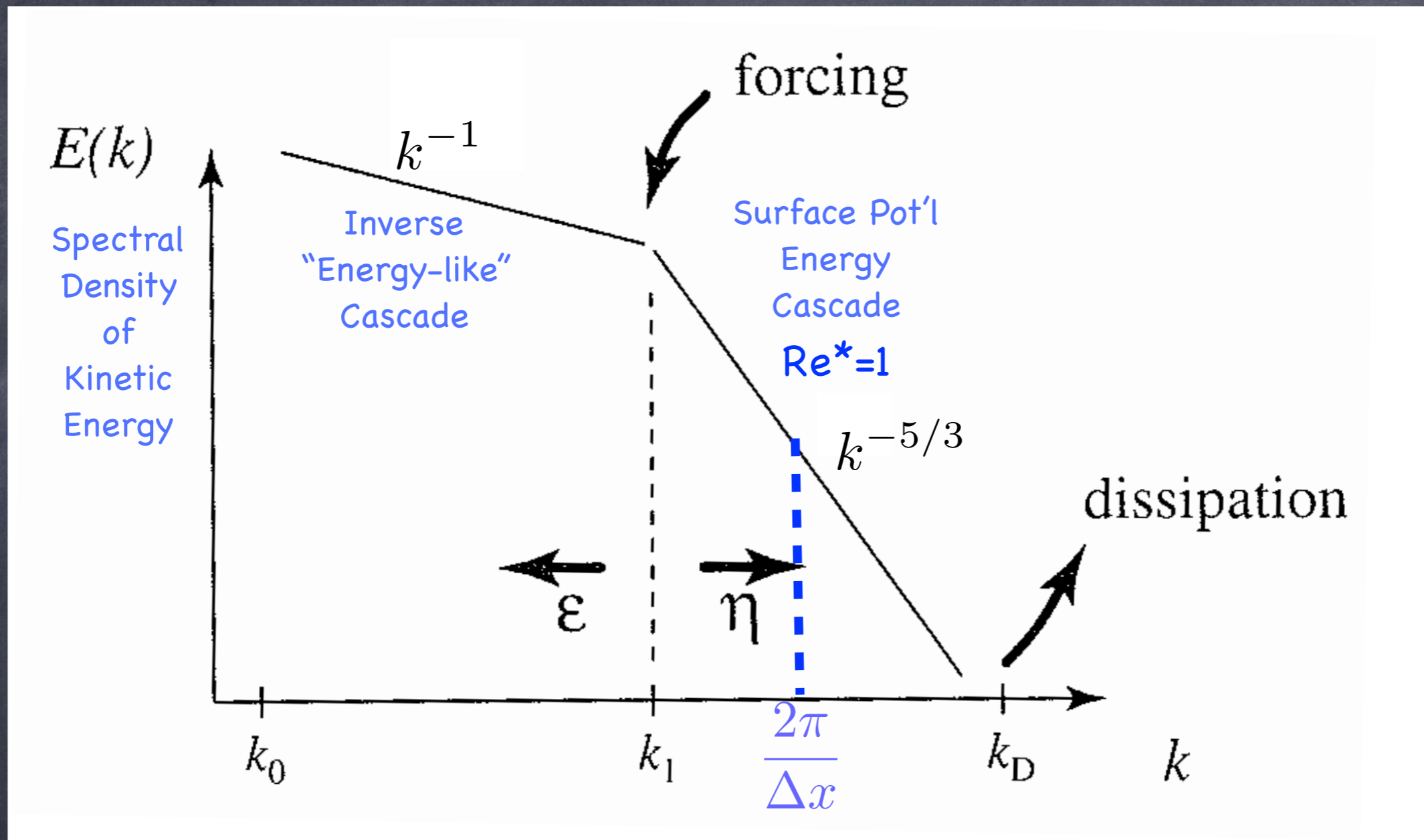
# A Moore's-law-like historical perspective: The Golden Era of Subgrid Modeling is Now!



All papers at: [fox-kemper.com/research](http://fox-kemper.com/research)

# SQG Turbulence: Surface Buoyancy & Velocity cascade--scales surface horiz. diffusivity only

W. Blumen, 1978 JAS  
 Held et al 1995, JFM.  
 Smith et al. 2002, JFM



Smag-Like  
 (Inverse):  
 Leith-Like  
 (Direct):

$$\kappa_* = \left( \frac{\Upsilon \Delta x}{\pi} \right)^{4/3} \left| \frac{1}{f} \nabla_h b \right|^{2/3}$$

$$\kappa_* = \left( \frac{\Lambda \Delta x}{2\pi} \right)^{3/2} \left[ -\frac{\partial}{\partial z} |\nabla_h \psi|^2 \right]^{1/2}$$