


Math 5490
Topics in Applied Mathematics
Introduction to the Mathematics of Climate

Fall 2023
1:25 - 3:20 Tuesdays and Thursdays
Amundson Hall 162

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course website
 www-users.cse.umn.edu/~mcgehee/teaching/Math5490/




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Math 5490
Ocean Circulation

Welander's Model

Reference

Pierre Welander, A simple heat-salt oscillator,
Dynamics of Atmospheres and Oceans 6 (1982)
 233-242.



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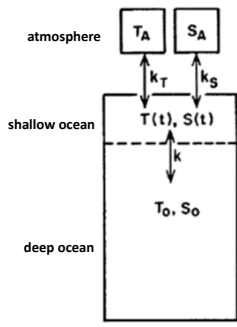

The "deep ocean" is assumed to have a constant temperature T_0 and a constant salinity S_0 .

The interaction between the shallow ocean and the atmosphere is modeled as a dynamic transfer of relaxation to equilibrium:

$$\frac{dT}{dt} = k_T(T_A - T),$$

$$\frac{dS}{dt} = k_S(S_A - S),$$

where k_T and k_S are constants.

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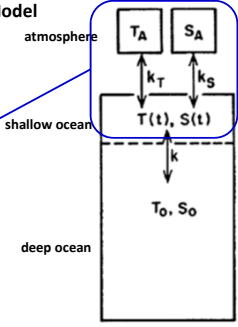

Welander's Model

The interaction between the shallow ocean and the atmosphere is modeled as a dynamic transfer of relaxation to equilibrium:

$$\frac{dT}{dt} = k_T(T_A - T),$$

$$\frac{dS}{dt} = k_S(S_A - S),$$

where k_T and k_S are positive constants. This system has a stable equilibrium point at

$$(T, S) = (T_A, S_A).$$



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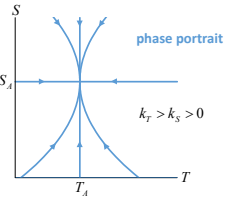
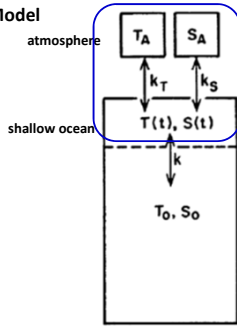

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Welander's Model

$$\frac{dT}{dt} = k_T(T_A - T),$$

$$\frac{dS}{dt} = k_S(S_A - S),$$

$k_T > k_S > 0$

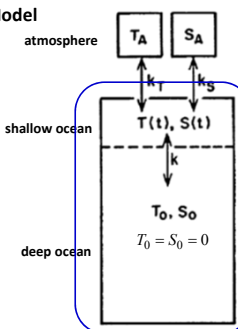

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Welander's Model

The interaction between the shallow ocean and the deep ocean is both simpler and more complex. The coordinates are chosen so that its temperature and salinity at both zero. The complication is that the mixing is determined by the density, which is a function of the temperature and salinity.

Welander simplified this complexity down to an assumption that the mixing is either zero (when the density of the shallow ocean is large) and one (when the density is low).

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Welander's Model

atmosphere T_A, S_A

shallow ocean $T(t), S(t)$

deep ocean T_0, S_0
 $T_0 = S_0 = 0$

mixing with deep ocean

temperature $\dot{T} = -k(\rho)T$

salinity $\dot{S} = -k(\rho)S$

density $\rho = -\alpha T + \gamma S$

mixing rate $k(\rho) = \begin{cases} k_0, & \rho < \varepsilon \\ k_1, & \rho > \varepsilon \end{cases}$

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Welander's Model

atmosphere T_A, S_A

shallow ocean $T(t), S(t)$

deep ocean T_0, S_0
 $T_0 = S_0 = 0$

$\dot{T} = -k(\rho)T$

$\dot{S} = -k(\rho)S$

$\rho = -\alpha T + \gamma S$

$k(\rho) = \begin{cases} k_0, & \rho < \varepsilon \\ k_1, & \rho > \varepsilon \end{cases}$

discontinuity

$\rho = \varepsilon$

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Discussion

atmosphere T_A, S_A

shallow ocean $T(t), S(t)$

deep ocean T_0, S_0
 $T_0 = S_0 = 0$

$\dot{T} = -k(\rho)T$

$\dot{S} = -k(\rho)S$

$\rho = -\alpha T + \gamma S$

$k(\rho) = \begin{cases} k_0, & \rho < \varepsilon \\ k_1, & \rho > \varepsilon \end{cases}$

What do solutions look like if $k_0 = 0$ and $k_1 = 1$?

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Discussion

atmosphere T_A, S_A

shallow ocean $T(t), S(t)$

deep ocean T_0, S_0
 $T_0 = S_0 = 0$

$\dot{T} = -k(\rho)T$

$\dot{S} = -k(\rho)S$

$\rho = -\alpha T + \gamma S$

$k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases}$

everything decays exponentially to the origin

$\dot{T} = -T$

$\dot{S} = -S$

$\dot{T} = 0$

$\dot{S} = 0$

nothing moves

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Welander's Model

atmosphere T_A, S_A

shallow ocean $T(t), S(t)$

deep ocean T_0, S_0
 $T_0 = S_0 = 0$

$\frac{dT}{dt} = k_T(T_A - T)$

$\frac{dS}{dt} = k_S(S_A - S)$

$\frac{dT}{dt} = -k(\rho)T$

$\frac{dS}{dt} = -k(\rho)S$

$\rho = -\alpha T + \gamma S$

altogether

$\frac{dT}{dt} = k_T(T_A - T) - k(\rho)T$

$\frac{dS}{dt} = k_S(S_A - S) - k(\rho)S$

$\rho = -\alpha T + \beta S$

$k(\rho) = \begin{cases} k_0, & \rho < \varepsilon \\ k_1, & \rho > \varepsilon \end{cases}$

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Math 5490 Ocean Circulation

Welander's Model

Welander further simplified the model by scaling the variables and choosing scientifically reasonable constants to arrive at

atmosphere T_A, S_A

shallow ocean $T(t), S(t)$

deep ocean T_0, S_0
 $T_0 = S_0 = 0$

$\frac{dT}{dt} = 1 - T - k(\rho)T$

$\frac{dS}{dt} = \beta(1 - S) - k(\rho)S$

$\rho = -\alpha T + S$

$k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases}$

$\alpha = 0.8$

$\beta = 0.5$

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Ocean Circulation

Welander's Model

Welander further simplified the model by scaling the variables and choosing scientifically reasonable constants to arrive at

$$\frac{dT}{dt} = 1 - T - k(\rho)T \quad k(\rho) = \begin{cases} 0, & \rho < \epsilon \\ 1, & \rho > \epsilon \end{cases}$$

$$\frac{dS}{dt} = \beta(1-S) - k(\rho)S \quad \alpha = 0.8, \beta = 0.5$$

$$\rho = -\alpha T + S$$

Three essential parameters: $\alpha, \beta,$ and ϵ

atmosphere: T_A, S_A
shallow ocean: $T(t), S(t)$
deep ocean: T_0, S_0
 $T_0 = S_0 = 0$

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Scaling Idea

$$\frac{dx}{dt} = -ax + bx^2$$

two parameters

equilibria: $-ax + bx^2 = 0 \quad x = 0, \text{ and } x = a/b$

scale: $x = c\xi \quad \frac{dx}{dt} = c \frac{d\xi}{dt} = -ax + bx^2 = -ac\xi + bc^2\xi^2$

$$\frac{d\xi}{dt} = -a\xi + bc\xi^2$$

choose scaling constant: $c = a/b \quad \frac{d\xi}{dt} = -a(\xi - \xi^2)$

only one essential parameter

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Welander's Model

$$\frac{dT}{dt} = 1 - T - k(\rho)T \quad k(\rho) = \begin{cases} 0, & \rho < \epsilon \\ 1, & \rho > \epsilon \end{cases}$$

$$\frac{dS}{dt} = \beta(1-S) - k(\rho)S \quad \alpha = 0.8, \beta = 0.5$$

$$\rho = -\alpha T + S$$

equilibria

$$1 - T - k(\rho)T = 0$$

$$\beta(1-S) - k(\rho)S = 0$$

two cases

$\rho < \epsilon$, so $k(\rho) = 0$

$$1 - T = 0 \quad 1 - 2T = 0$$

$$\beta(1-S) = 0 \quad \beta - (\beta+1)S = 0$$

$$\begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1/2 \\ \beta/(\beta+1) \end{bmatrix} = \begin{bmatrix} 1/2 \\ 1/3 \end{bmatrix}$$

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Welander's Model

$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \epsilon \\ 1, & \rho > \epsilon \end{cases}$$

Rest point for $k = 0$: $(T, S) = (1, 1)$

Rest point for $k = 1$: $(T, S) = (1/2, \beta/(1+\beta)) = (1/2, 1/3)$

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$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \epsilon \\ 1, & \rho > \epsilon \end{cases}$$

At $\begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $\rho = -\alpha + 1 = 1/5$. At $\begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1/2 \\ 1/3 \end{bmatrix}$, $\rho = -\alpha/2 + 1/3 = -2/5 + 1/3 = -1/15$.

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$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \epsilon \\ 1, & \rho > \epsilon \end{cases}$$

At $\begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $\rho = -\alpha + 1 = 1/5$. At $\begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1/2 \\ 1/3 \end{bmatrix}$, $\rho = -\alpha/2 + 1/3 = -2/5 + 1/3 = -1/15$.

Wait a minute!!

The computation yielding an equilibrium at $(T, S) = (1, 1)$ is valid only if $\rho < \epsilon$, but the density at that point is $\rho = 1/5$.

The computation yielding an equilibrium at $(T, S) = (1/2, 1/3)$ is valid only if $\rho > \epsilon$, but the density at that point is $\rho = -1/15$.

If ϵ is small, neither condition holds.

No equilibrium points!

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$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases}$$

Rest point for $k = 0$:
 $(T, S) = (1, 1)$
Valid only if $\varepsilon > 1/5$.

Rest point for $k = 1$:
 $(T, S) = (1/2, \beta/(1+\beta)) = (1/2, 1/3)$
Valid only if $\varepsilon < -1/15$.

Since ε is small, neither rest point is located where it is valid.

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Welander's Model

$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases}$$

Rest point for $k = 0$:
 $(T, S) = (1, 1)$
Valid only if $\varepsilon > 1/5$.

Rest point for $k = 1$:
 $(T, S) = (1/2, \beta/(1+\beta)) = (1/2, 1/3)$
Valid only if $\varepsilon < -1/15$.

Let's proceed anyway.

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Welander's Model

$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{aligned} \alpha &= 0.8 \\ \beta &= 0.5 \end{aligned}$$

First consider the case $k(\rho) = 1$,
i.e., $\rho > \varepsilon$.

For $k(\rho) = 0$:
 $\dot{T} = 1 - 2T$
 $\dot{S} = \beta - (\beta + 1)S$

$$\frac{d}{dt} \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ \beta & -(\beta+1) \end{bmatrix} \begin{bmatrix} T \\ S \end{bmatrix}$$

$$\frac{d}{dt} \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 1/2 & -3/2 \end{bmatrix} \begin{bmatrix} T \\ S \end{bmatrix}$$

What is the phase portrait for this equation?

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Welander's Model

$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{aligned} \alpha &= 0.8 \\ \beta &= 0.5 \end{aligned}$$

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$$\frac{d}{dt} \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ \beta & -(\beta+1) \end{bmatrix} \begin{bmatrix} T \\ S \end{bmatrix}$$

$$\frac{d}{dt} \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 1/2 & -3/2 \end{bmatrix} \begin{bmatrix} T \\ S \end{bmatrix}$$

Since T decreases to equilibrium faster than S , the decay to equilibrium looks like:

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Welander's Model

$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{aligned} \alpha &= 0.8 \\ \beta &= 0.5 \end{aligned}$$

First consider the case $k(\rho) = 1$,
i.e., $\rho > \varepsilon$.

$$\frac{d}{dt} \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ \beta & -(\beta+1) \end{bmatrix} \begin{bmatrix} T \\ S \end{bmatrix}$$

Actually, it looks like:

The solid lines are above the the line $\rho = \varepsilon$, where the equation is valid, while the dotted lines show where the equation is invalid.

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Welander's Model

$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{aligned} \alpha &= 0.8 \\ \beta &= 0.5 \end{aligned}$$

Starting above the discontinuity line $\rho = \varepsilon$, solutions of Welander's model try to asymptotically approach the equilibrium at $(1/2, 1/3)$. Before they arrive, they hit the discontinuity line, and the system changes to the case $k(\rho) = 1$.

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Welander's Model

$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1 - S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{matrix} \alpha = 0.8 \\ \beta = 0.5 \end{matrix}$$

Now consider the case $k(\rho) = 0$,
i.e., $\rho < \varepsilon$.

For $k(\rho) = 0$: $\dot{T} = 1 - T$
 $\dot{S} = \beta - \beta S$

$$\frac{d}{dt} \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ \beta & -\beta \end{bmatrix} \begin{bmatrix} T \\ S \end{bmatrix}$$

$$\frac{d}{dt} \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 1/2 & -1/2 \end{bmatrix} \begin{bmatrix} T \\ S \end{bmatrix} \quad \leftarrow \text{What is the phase portrait for this equation?}$$

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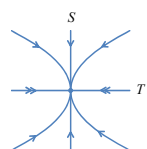
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$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1 - S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{matrix} \alpha = 0.8 \\ \beta = 0.5 \end{matrix}$$

Now consider the case $k(\rho) = 0$,
i.e., $\rho < \varepsilon$.

For $k(\rho) = 0$: $\dot{T} = 1 - T$
 $\dot{S} = \beta - \beta S$

As before, T decreases to equilibrium faster than S , so the decay to equilibrium looks like:



$$\frac{d}{dt} \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ \beta & -\beta \end{bmatrix} \begin{bmatrix} T \\ S \end{bmatrix}$$

$$\frac{d}{dt} \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 1/2 & -1/2 \end{bmatrix} \begin{bmatrix} T \\ S \end{bmatrix}$$

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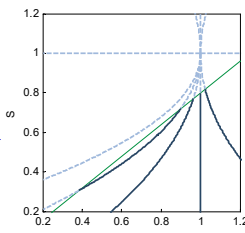
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$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1 - S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{matrix} \alpha = 0.8 \\ \beta = 0.5 \end{matrix}$$

Now consider the case $k(\rho) = 0$,
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$$\frac{d}{dt} \begin{bmatrix} T \\ S \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 1/2 & -1/2 \end{bmatrix} \begin{bmatrix} T \\ S \end{bmatrix}$$

Actually, it looks like: \rightarrow



The solid lines are below the line $\rho = \varepsilon$, where the above equation is valid, while the dotted lines show where the equation is invalid.

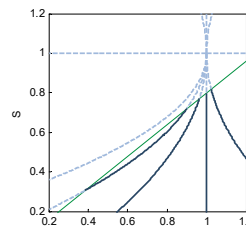
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$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1 - S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{matrix} \alpha = 0.8 \\ \beta = 0.5 \end{matrix}$$

Starting below the discontinuity line $\rho = \varepsilon$, solutions of Welander's model try to asymptotically approach the equilibrium at (1,1). Before they arrive, they hit the discontinuity line, and the system changes back to the case $k(\rho) = 1$.



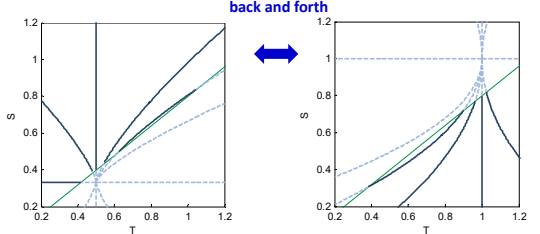
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back and forth



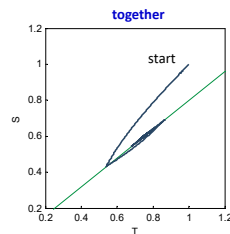
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together



narrative

The temperature and salinity both start above the line. The shallow ocean density is higher than the deep ocean density, so an overturning circulation decreases both the temperature and salinity of the shallow ocean, bringing the density down until the system hits the discontinuity line, at which point the overturning circulation stops, and the temperature and salinity then start moving toward that of the atmosphere, until they hit the discontinuity line.

Repeat.

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$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{aligned} \alpha &= 0.8 \\ \beta &= 0.5 \end{aligned}$$

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Repeat.

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narrative

The temperature and salinity both start above the line. The shallow ocean density is higher than the deep ocean density, so an overturning circulation decreases both the temperature and salinity of the shallow ocean, bringing the density down until the system hits the discontinuity line, at which point the overturning circulation stops, and the temperature and salinity then start moving toward that of the atmosphere, until they hit the discontinuity line.

Repeat.

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together

narrative

The temperature and salinity both start below the line. The shallow ocean density is lower than the deep ocean density, so there is no overturning circulation. Instead, the temperature and salinity both increase as they move toward equilibrium with the atmosphere. Before the equilibrium is reached, the system hits the discontinuity line and the density become high enough so that the overturning circulation starts and continues until the density becomes so low that the circulation stops.

Repeat.

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Ocean Circulation

Welander's Model

$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{aligned} \alpha &= 0.8 \\ \beta &= 0.5 \end{aligned}$$

together

narrative

The temperature and salinity both start below the line. The shallow ocean density is lower than the deep ocean density, so there is no overturning circulation. Instead, the temperature and salinity both increase as they move toward equilibrium with the atmosphere. Before the equilibrium is reached, the system hits the discontinuity line and the density become high enough so that the overturning circulation starts and continues until the density becomes so low that the circulation stops.

Repeat.

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Ocean Circulation

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The details are easier to see if we introduce a salinity anomaly measuring the deviation of the salinity from that along the discontinuity line.

$$\Delta S = S - \alpha T - \varepsilon = \rho - \varepsilon$$

Note that this anomaly also measures the density of the system above the critical density ε .

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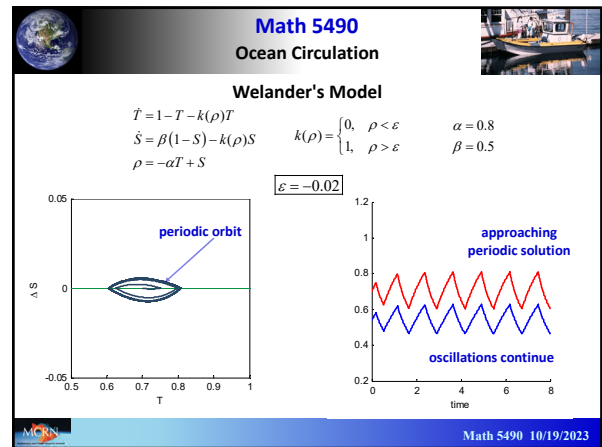
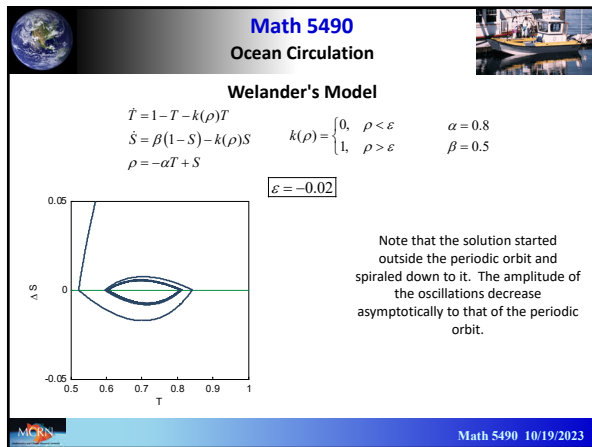
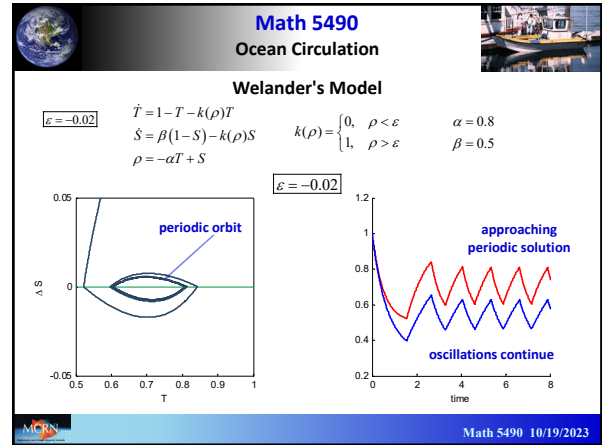
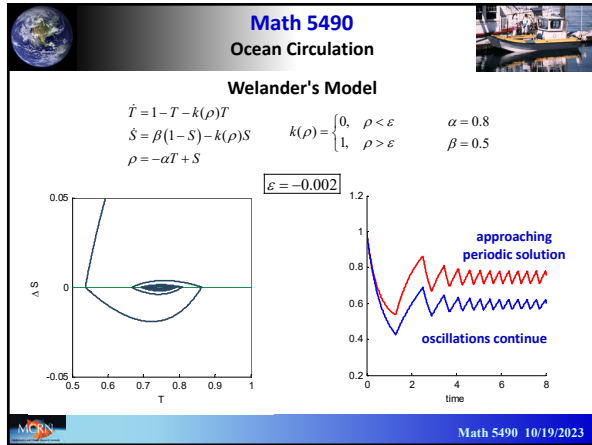
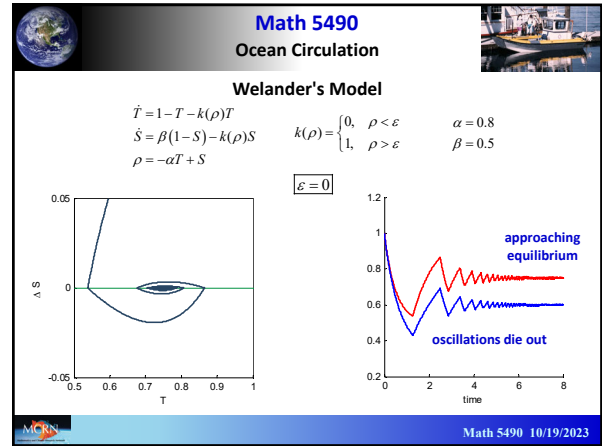
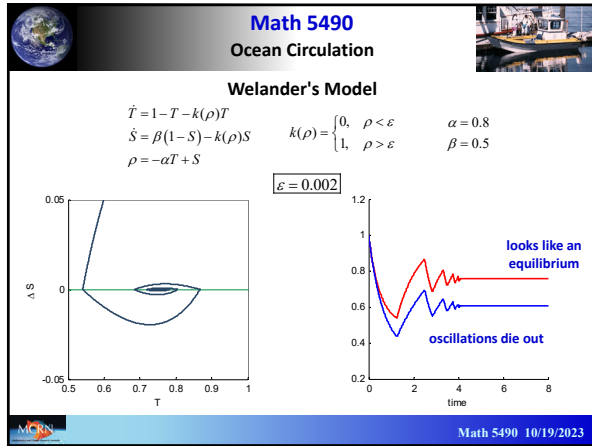
Welander's Model

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$\Delta S = S - \alpha T - \varepsilon = \rho - \varepsilon$

better picture

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Welander's Model

$$\begin{aligned} \dot{T} &= 1 - T - k(\rho)T \\ \dot{S} &= \beta(1-S) - k(\rho)S \\ \rho &= -\alpha T + S \end{aligned} \quad k(\rho) = \begin{cases} 0, & \rho < \varepsilon \\ 1, & \rho > \varepsilon \end{cases} \quad \begin{aligned} \alpha &= 0.8 \\ \beta &= 0.5 \end{aligned}$$

$\varepsilon = -0.02$

Note that this solution started inside the periodic orbit and spiraled out to it. The amplitude of the oscillations increase asymptotically to that of the periodic orbit.

This periodic orbit appears to be stable.

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What caused the Dansgaard-Oeschger oscillations?

They could be self-oscillations in the natural dynamics of ocean circulation.

Welander constructed a simple (*conceptual!*) box model of ocean circulation and showed that the interactions of temperature and salinity with the atmosphere, the surface ocean, and the deep ocean could create self-oscillations.

Pierre Welander, A simple heat-salt oscillator, *Dynamics of Atmospheres and Oceans* 6 (1982) 233-242.

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Recent (last 400 Kyr) Temperature Cycles
Vostok Ice Core Data

Explained by Welander?

J.R. Petit, et al (1999) Climate and atmospheric history of the past 420,000 years from the Vostok ice core, Antarctica, *Nature* 399, 429-436.

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Welander's Model

Mathematical Note

The mathematical tools to actually *prove* that Welander's model behaves in the way he described were not fully developed in 1982.

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A.F. Filippov*

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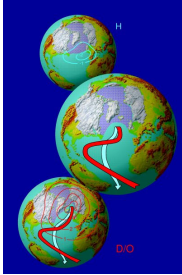
Mathematical Note

Welander assumed that the self-oscillations he found in his discontinuous model would hold held for a nearby smooth system.


Juliann Leifeld, PhD 2016:
Welander's assumption was correct.


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$$\frac{dT}{dt} = 1 - T - k(\rho)T$$
$$\frac{dS}{dt} = \beta(1 - S) - k(\rho)S$$
$$\rho = -\alpha T + S$$

Mountain Avens
(*Dryas octopetala*)



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