

The Weather and Climate

CAMBRIDG

Emergent Laws and Multifractal Cascades

SHAUN LOVEJOY and DANIEL SCHERTZER



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The Emergence of physical laws





Emergence of Atmospheric laws (Modern)



Differences, tendencies, wavelet coefficients

Cascading Turbulent flux Anisotropic Space-time Scale function Fluctuation /conservation exponent

Fourier domain:

$$\left(\frac{Variance_{observables}}{wavenumber} \right) = \left(\frac{Variance_{flux}}{wavenumber} \right) (wavenumber)^{-2H}$$
Space: E(k) \approx k^{- β}
= (wavenumber)^{- β} Time: E(ω) $\approx \omega^{- $\beta}$$



Two data sources only GRIP, 20CR

Lovejoy and Schertzer 2011

Three regimes: three types of variability





Additive, fractal "H model"





The weather regime: The emergent laws hold up to planetary scales (Horizontal scaling)

 $E(k) = k^{-\beta}$



Visible, near infra red, thermal infra red







Cascades and Multifractals





Scale by scale simplicity: cascades

CASCADE LEVELS 3 - y 0 --x (multiplicative) $l_0^{}/\lambda^1$ increments 1 --- $1/\lambda^2$ 2 ---• (multiplicative) increments $\sim l_0^{0}/\lambda^{n}$ n ---

multiplication by 4 independent random

multiplication by 16 independent random





Cascades and Multifractals



(" α model")

Multiplicative Cascades

Generic statistical behaviour:











The statistics:

$$\langle \varepsilon_{\lambda}^{q} \rangle = \lambda^{K(q)}$$

General multifractal statistics, convex K(q)

 $K(q) = \frac{C_1}{\alpha - 1} \left(q^{\alpha} - q \right)$

Universal multifractals

Fractionally Integrated Flux (FIF) model (both additive and multiplicative)

The process

$$I(\underline{r}) = \varepsilon_{\lambda}(\underline{r}) * |\underline{r}|^{-(D-H)} \longleftrightarrow \tilde{I}(\underline{k}) = \tilde{\varepsilon}_{\lambda}(\underline{k}) |\underline{k}|^{-H}$$

Convolution= fractional integration order H Fourier space= power law filter

The statistics

$$\xi(q) = qH - K(q)$$
structure
function
exponent

FIF modeling: clouds and radiative transfer

Cloud liquid water (top)

Cloud top visible



Cloud liquid water (side)

Cloud bottom visible



Extensions to the vertical (scaling stratification)

The physical scale function and differential scaling

$$\left|\underline{\Delta r}\right| \rightarrow \left\|\underline{\Delta r}\right\| \,,$$

Usual distance (=vector norm)

Scale function (scale notion)



"canonical" scale function: $\left\| (\Delta x, \Delta z) \right\| = l_s \left(\left(\frac{\Delta x}{l_s} \right)^2 + \left(\frac{\Delta z}{l_s} \right)^{2/H_z} \right)^{1/2}$



14500 aircraft flights: 5-5.5km altitude, 2009,





Zoom factor 1000

Vertical crosssection



AERIAL Lidar Data






Fly by of anisotropic (multifractal, cascade) cloud



Lidar Backscatter



Horizontal

Vertical

Vertical cascades:



Vertical cascades:

Thermodynamic fields



$M = \left\langle \phi_{\lambda}^{q} \right\rangle / \left\langle \phi \right\rangle^{q}$

Rainrate Moments: (time)



Extension from space to space-time (including waves)

Turbulence in Space-time (horizontal)

Theory (assuming largest eddies "sweep" smaller ones)

Observable

$$g_I^{-1}(\underline{r},t) * I(\underline{r},t) = \varphi(\underline{r},t)$$

$$g_{I}(\underline{r},t) \stackrel{F.T.}{\longleftrightarrow} g_{I}(\underline{k},\omega)$$

 $\tilde{I}(\underline{k},\omega) = \tilde{g}_{I}(\underline{k},\omega)\tilde{\varphi}(\underline{k},\omega)$

 $\widetilde{g}_{tur}(\underline{k},\omega) = (i\omega' + \|\underline{k}\|)^{-H_{tur}}$

Turbulent flux forcing

$$\omega' = (\omega + \underline{k} \cdot \underline{\mu}) \sigma^{-1} \qquad ||\underline{k}|| = (k_x^2 + k_y^2 / a^2)^{1/2}$$
$$\sigma = (1 - (\mu_x^2 + a^2 \mu_y^2))^{1/2}$$
$$\underline{\mu} = (\overline{v_x}, \overline{v_y}) / V_w \qquad V_w = \varepsilon_{L_e} L_e^{1/3}$$
EW/NS aspect ratio = a
mean horizontal wind= $(\overline{v_x}, \overline{v_y})$
Mean planetary scale energy flux ε_{L_e}

Planet size: $L_e = 20000 \text{ km}$

Pure (localized) turbulence propagator

Turbulence and waves



Simple wave ansatz

Simple scaling wave propagator

Fractional (and anisotropic) wave equation propagator

$$\tilde{g}_{wav}(\underline{k}, \omega) = \left(\omega'^2 / v_{wav}^2 - \left\| \underline{k} \right\|^2 \right)^{-H_{wav}/2} \qquad H = H_{tur}$$

$$H = H_{tur} + H_{wav}$$

Dispersion relation:
$$\omega = -\underline{k} \cdot \underline{\mu} \pm \sigma v_{wav} |\underline{k}|$$
 $\langle \omega' = \pm v_{wav} |\underline{k}|$

Spectral density

$$P_{I}(\underline{k}, \omega) = P_{\varphi}(\underline{k}, \omega) \left| \widetilde{g_{I}} \right|^{2}$$

$$\left| \widetilde{g_{I}} \right|^{2} = \left| \widetilde{g_{tub}} \right|^{2} \left| \widetilde{g_{wav}} \right|^{2} = \left(\omega'^{2} + \left\| \underline{k} \right\|^{2} \right)^{-H_{nur}} \left(\omega'^{2} / v_{wav}^{2} - \left\| \underline{k} \right\|^{2} \right)^{-H_{wav}/2}$$

$$P_{\varphi}(\underline{k}, \omega) = P_{0} \left(\omega'^{2} + \left\| \underline{k} \right\|^{2} \right)^{-s_{\varphi}/2}$$
Spectrum of turbulence forcing





Cascades from localized to increasingly unlocalized structures: $H_{wav} = 1/3-H_{tur}$



Predictability and stochastic forecasting



Algebraic divergence of realizations



Space-time Cascades, stochastic nowcasting (rain)



Realization A Realization B (all same initially)

Forecast based on first 16 time steps The macroweather regime

Low frequency cascades Time scales $\approx >10$ days ($\tau > \tau_w$)

...Predicting the spectral plateau / macroweather regime

"First principles" predictions Atmosphere:

The large scale winds and weather-climate transition scale

Power: Solar heating, top of the atmosphere: ≈10³ W/m² Absorbed ≈ 2X10² W/m² ≈2% Converted to K.E.≈ 4 W/m²

Energy flux: If power is distributed over the troposphere, 10^4 m thick, density, 0.75 Kg/m³ $\epsilon \approx 5 \times 10^{-4} \text{ m}^2 \text{s}^{-3}$ c.f. modern value $10^{-3} \text{ m}^2 \text{s}^{-3}$

Prediction using horizontal relation: $\Delta v = \varepsilon^{1/3} \Delta x^{1/3}$ Scales: Length: L $\approx 2x10^7$ m Velocity: V $\approx \epsilon^{1/3}L^{1/3} \approx 21$ m/s Time: T=L/V $\approx 10^6$ s = (11 days) c.f. empirical antipodes velocity difference 17.4±5.7 m/s





For $\tau_c >> \tau_w$, space-time interaction domain becomes pencil-like (1-D), not 3-D: **Dimensional transition**

Implications of the FIF model for $\tau > \tau_w$

(the macroweather regime)

$$\begin{split} \epsilon_{\Lambda_{w},\Lambda_{c}}\left(\underline{r},t\right) &\approx e^{\Gamma_{w}(\underline{r},t)+\Gamma_{mw}(\underline{r},t)} = \epsilon_{\Lambda_{w}}\left(\underline{r},t\right)\epsilon_{\Lambda_{c}}\left(t\right) & \text{Weather-macroweather factorization} \\ \\ \text{Observable:} \qquad I &= \epsilon * \left[\!\left[\Delta r,\Delta t\right]\!\right]^{-(D-H)} & \text{Weather regime} \\ \left<\Delta I_{w}\left(\Delta t\right)^{2}\right> &\propto \Delta t^{2H-K(2)} & \text{Weather regime} \\ \left<\Delta I_{mw}\left(t\right)I_{mw}\left(t-\Delta t\right)\right> &\ll \Delta t^{-1} & \text{macroweather regime} \\ \left &\ll \Delta t^{-1} & \text{macroweather regime} \\ \text{Low frequency divergence} \\ \text{Spectra:} & E(k) \approx k^{-\beta_{w}}; & k > L_{w}^{-1} \\ E(\omega) \approx \omega^{-\beta_{w}}; & \omega > \tau_{w}^{-1} \\ \text{Weather regime} \\ E(\omega) \approx \omega^{-\beta_{mw}}; & \tau_{c}^{-1} < \omega < \tau_{w}^{-1} & \text{macroweather regime} \\ \text{Exponents:} & \beta_{w} = 1 + 2H - K(2) \\ 0.2 < \beta_{mw} < 0.4 & \text{macroweather of H,C_{1}, weak} \\ \text{dependence on } \alpha, \text{ scale range } \Lambda_{c} \\ \end{split}$$

Comparing the data at 75°N (20thC reanalysis) and the cascade simulations

The cascade simulations depend on the following parameters for the temperatures:

These following turbulent quantities were measured by the Pacific 2004 experiment using the Gulfstream 4 aircraft over the Northern Pacific ocean, at 200mb. The data were taken at 4Hz (≈280m) resolution:

Cascade exponents: $\alpha = 1.8$, $C_1 = 0.1$ Scale by scale nonconservation exponent: H = 0.5Average energy flux: $5 \times 10^{-4} \text{m}^2/\text{s}^3$

The only parameter measured by the reanalysis was the standard deviation of the daily temperature at 75°N, 700 mb: ±4.05K







Dimensional transition, low frequency weather regime

Spectra: $E(k) \approx k^{-\beta_w};$ $k > L_w^{-1}$ Weather regime $E(\omega) \approx \omega^{-\beta_w};$ $\omega > \tau_w^{-1}$ Weather regime $E(\omega) \approx \omega^{-\beta_{wc}};$ $\tau_c^{-1} < \omega < \tau_w^{-1}$ macroweather regimeExponents: $\beta_w = 1 + 2H - K(2)$ Independent of H,C₁, weak dependence
on α , scale range Λ_c





Do GCM's predict the climate.... Or Macroweather?









Overall weather – climate process

$$\varepsilon_{w,c}(\underline{r},t) = \varepsilon_{w,mw}(\underline{r},t)\varepsilon_{c}(\underline{r},t)$$

Weather- macroweather cascade process (previous)

Low frequency space-time climate flux (new)

Weather/macroweather flux factorization:

$$\varepsilon_{w,mw}(\underline{r},t) \approx \varepsilon_{w}(\underline{r},t)\varepsilon_{mw}(t)$$

Macroweather: temporal variability only

Space-time Macroweather-climate statistical factorization

$$\varepsilon_{\tau}(\underline{r},t) = \frac{1}{\tau} \int_{t}^{t+\tau} \varepsilon(\underline{r},t')dt' \qquad \text{The flux at} \\ \text{resolution } \tau \\ \text{Weather-climate} \\ \text{process at resolution } \tau \\ \varepsilon_{w,c,\tau}(\underline{r},t) = \varepsilon_{w,\tau}(\underline{r},t)\varepsilon_{mw,\tau}(t)\varepsilon_{c,\tau}(\underline{r},t) \\ \text{Weather} \\ \text{variability} \rightarrow \varepsilon_{w,\tau}(\underline{r},t) \approx 1; \quad \tau > \tau_{w} \\ \text{averaged out} \\ \text{Veather transformed to slow} \\ \text{Prediction: Space-time Statistical factorization in the macroweather regime} \\ \varepsilon_{w,c,\tau}(\underline{r},t) \approx \underbrace{\varepsilon_{mw,\tau}(t)\varepsilon_{c,\tau_{c}}(\underline{r}); \quad \tau_{w} < \tau < \tau_{c}}_{\varepsilon_{c,\tau}(\underline{r},t); \quad \tau > \tau_{c}} \\ \text{climate too slow} \\ \text{climate too slow}$$

Empirical Macroweather space-time spectral factorization






Atmospheric Statistics in a nutshell



Conclusions

1. High level stochastic turbulence laws emerge from (deterministic) continuum mechanics at strong nonlinearity

- 2. Regimes: Weather, macroweather, climate
- 3. Generalize classical laws: Intermittency using cascades
- 4. Generalize classical laws: wide range of scales using anisotropic scaling, stratification
- 5. Modelling with Fractionally Integrated Flux model
- 6. Consequences for space-time scaling: turbulent propagators and turbulence driven waves
- 7. Predictability and stochastic forecasting

8. At scales > \approx 30 years new scaling processes (anthropogenic at \approx 10 yrs, natural at \approx 100 yrs) with H>0 dominate up to \approx 100 kyrs. Can be modelled in FIF framework.