

Lagrangian Coherent Structures in Geophysical Flows



Philip Du Toit
California Institute of Technology

Movies can be viewed at <http://www.cds.caltech.edu/~marsden/wiki/projects/LCSProjects>



Collaborators

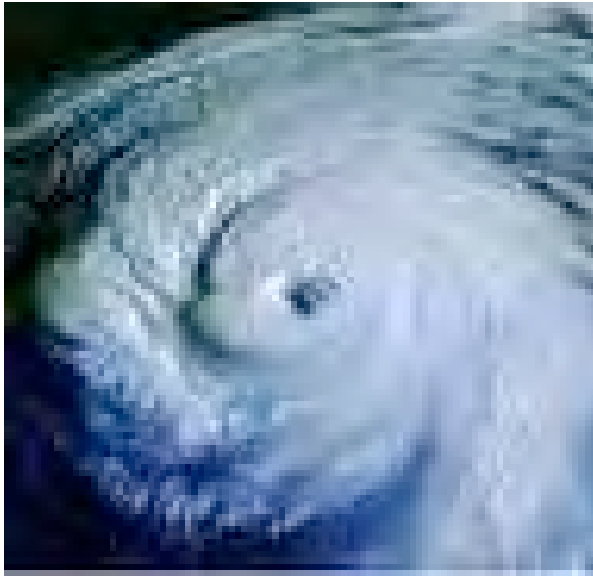
- Francois Lekien, Ecole Polytechnique, Brussels
- Shawn Shadden, Stanford
- Benjamin Bastide, Ecole des Mines
- Evan Gawlik, Caltech
- Chad Couliette
- George Haller, MIT
- Jerrold Marsden, Caltech
- Philip Du Toit, Caltech



Coherent Structures in Flows

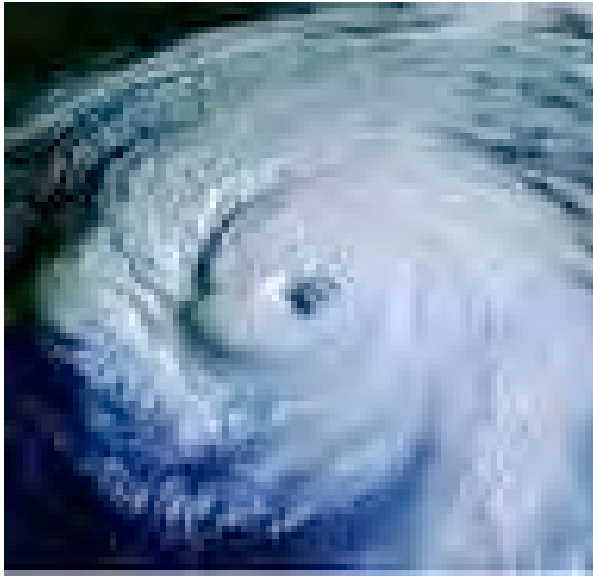


Coherent Structures in Flows



Hurricanes

Coherent Structures in Flows

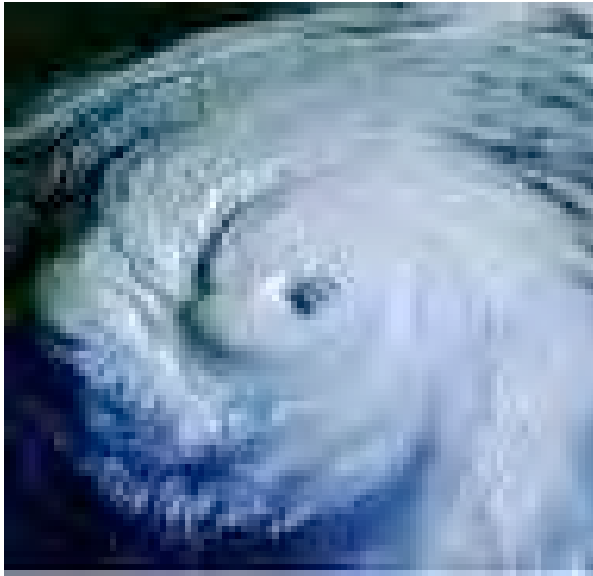


Hurricanes



Jupiter's red spot

Coherent Structures in Flows



Hurricanes

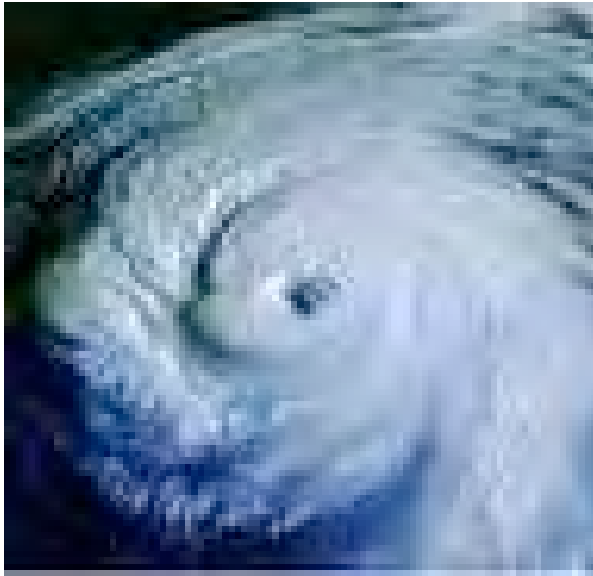


Jupiter's red spot



Atmosphere

Coherent Structures in Flows



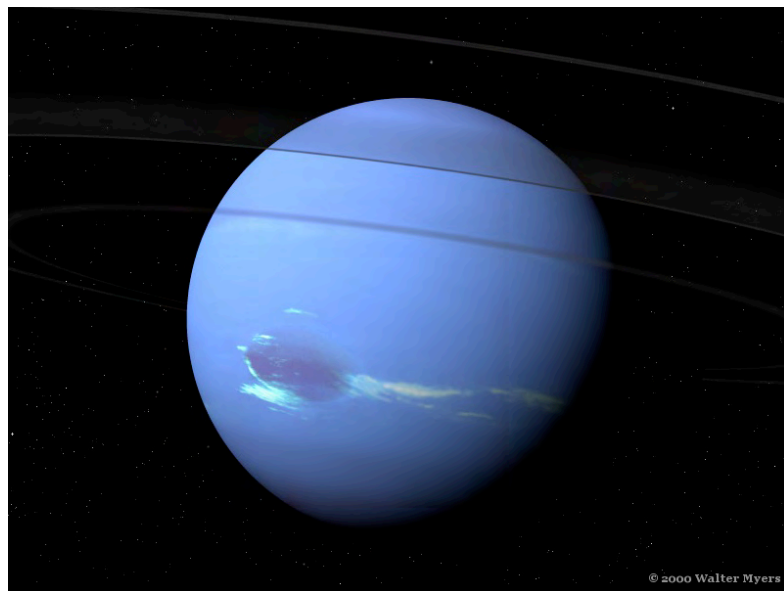
Hurricanes



Jupiter's red spot

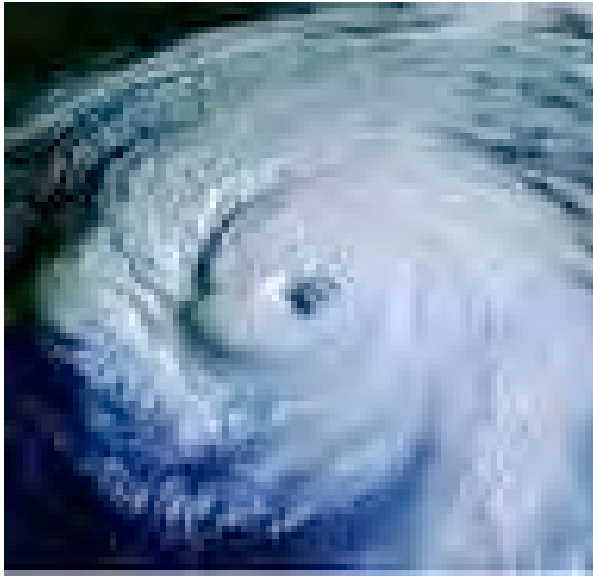


Atmosphere



Neptune's great dark spot

Coherent Structures in Flows



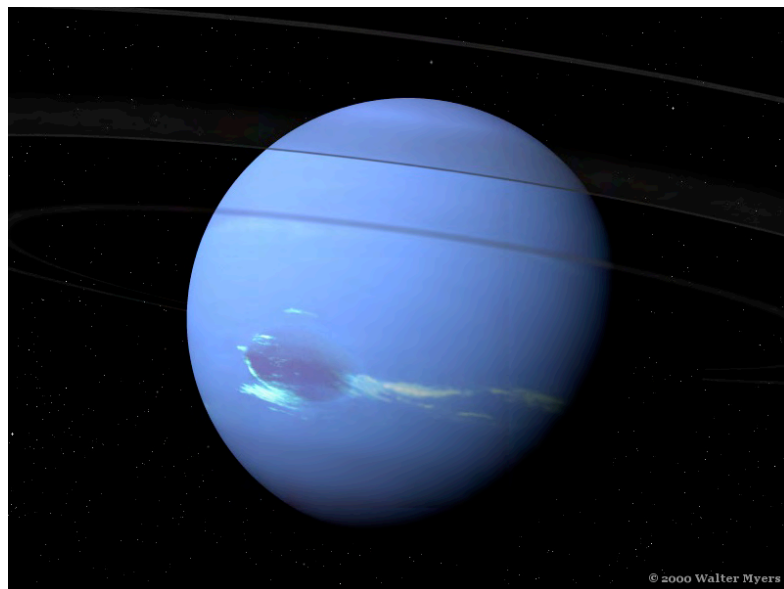
Hurricanes



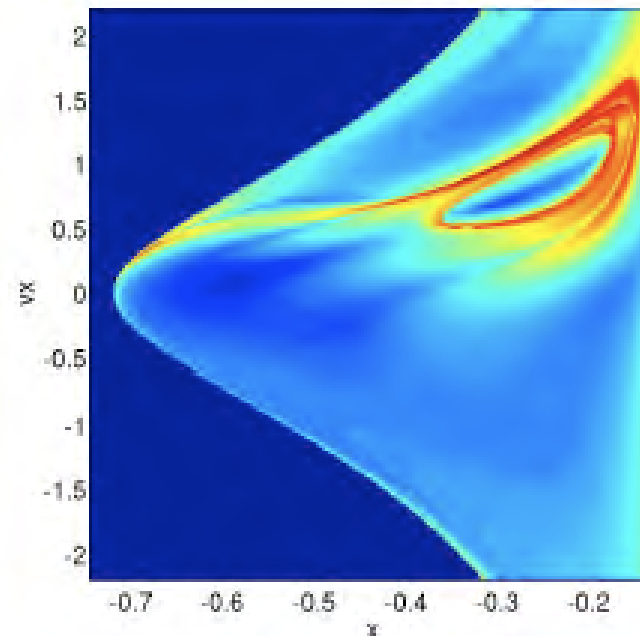
Jupiter's red spot



Atmosphere

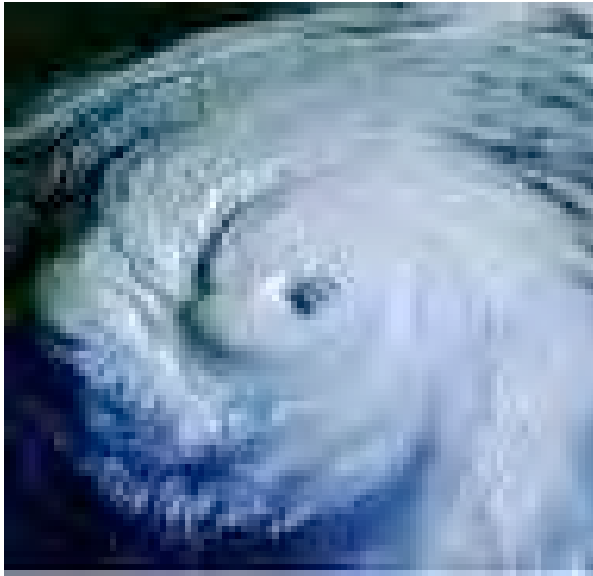


Neptune's great dark spot



Elliptic 3-body problem

Coherent Structures in Flows



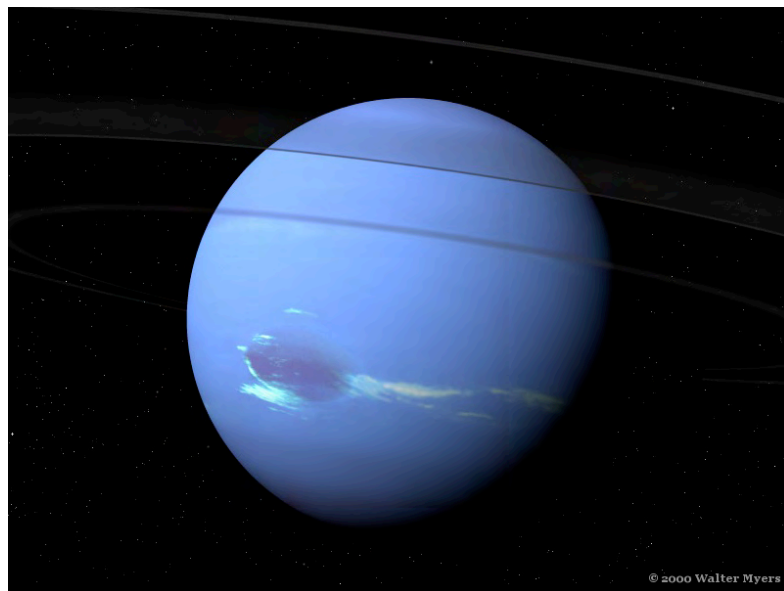
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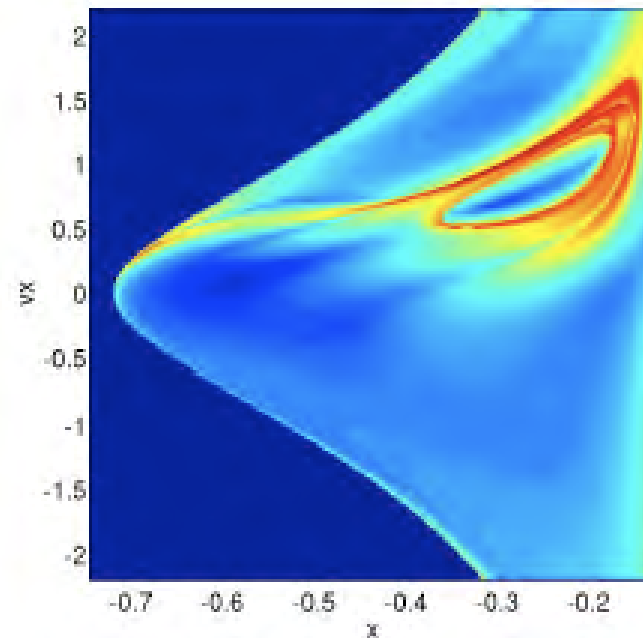
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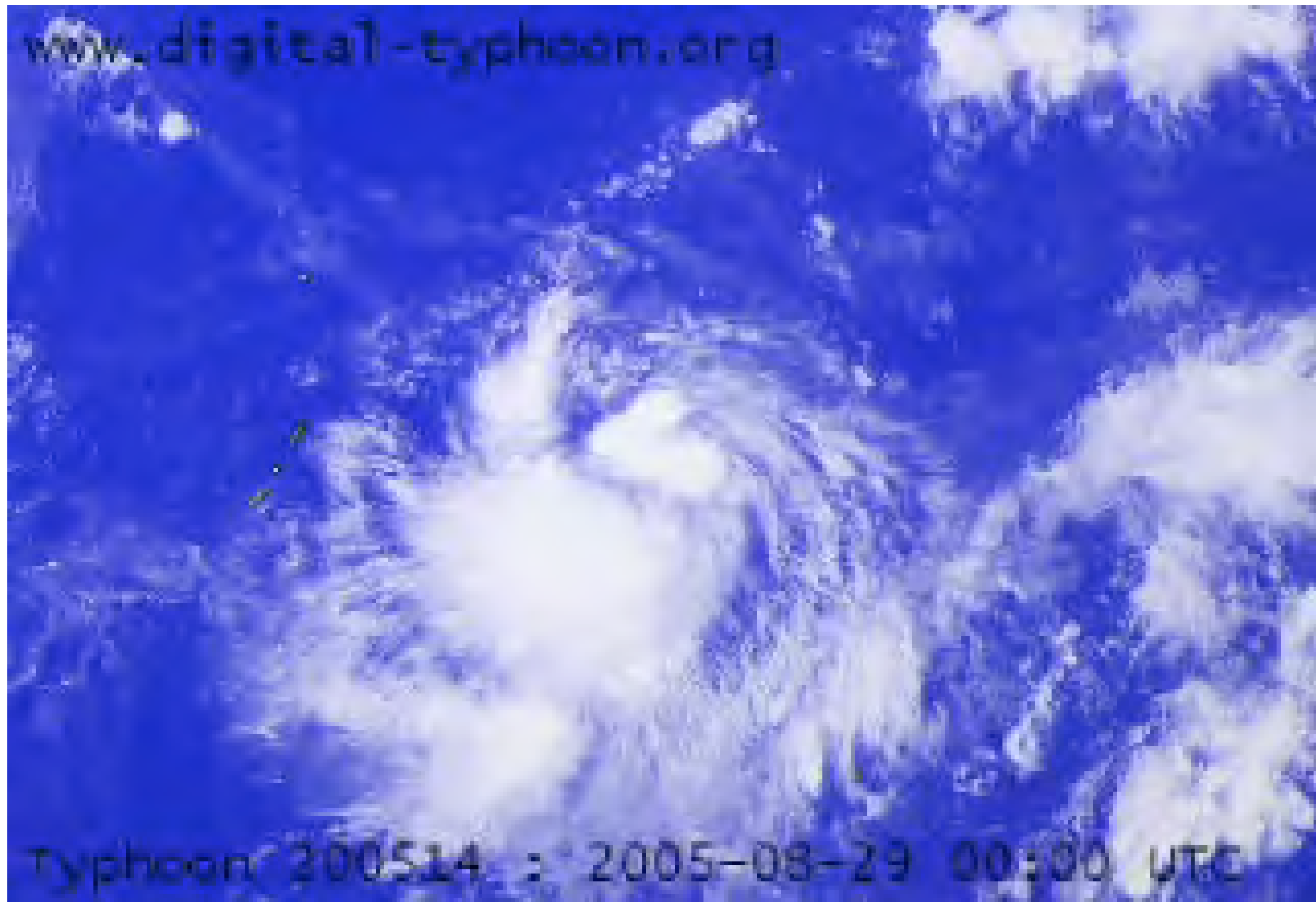


Elliptic 3-body problem

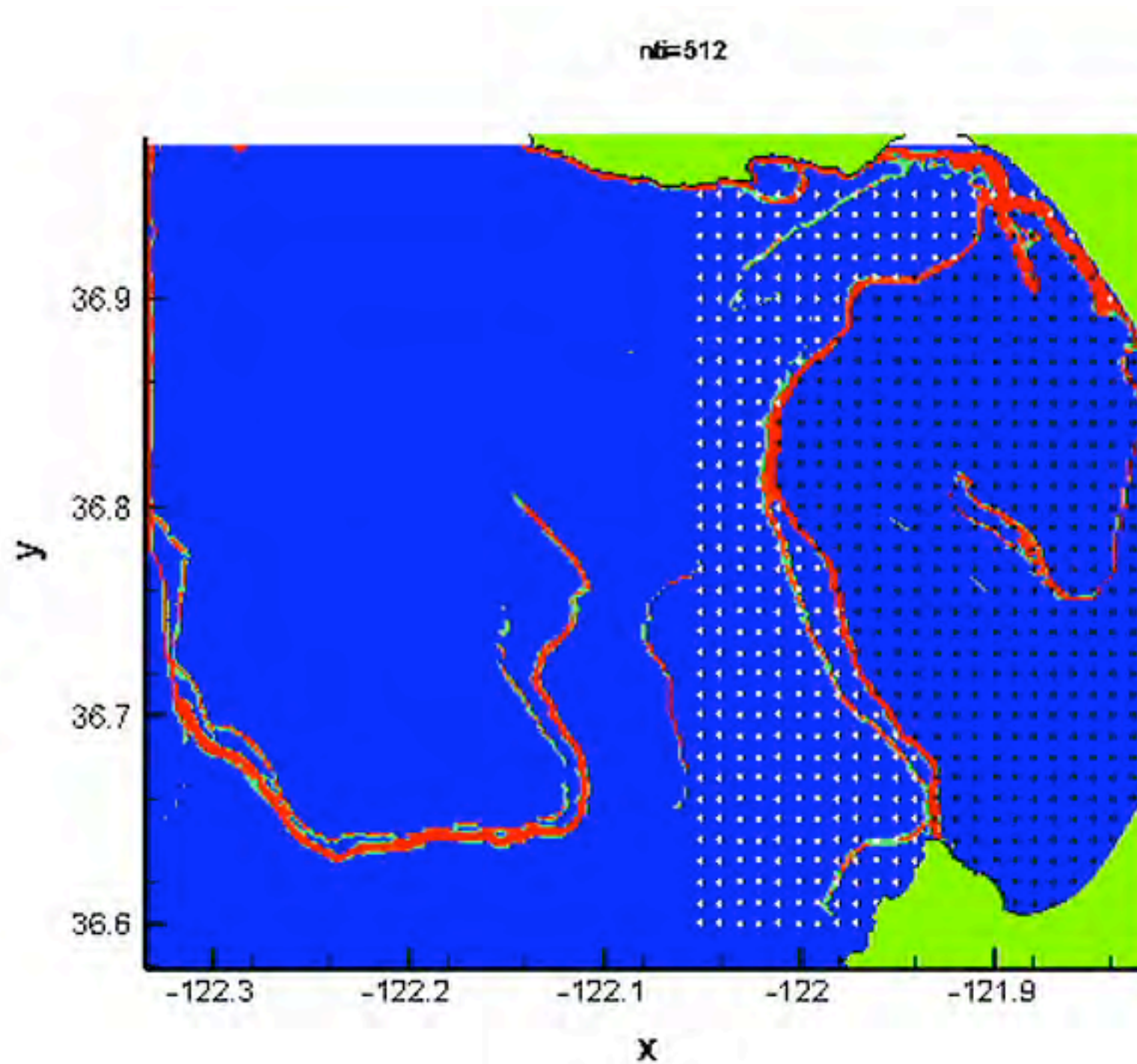


Bio-locomotion

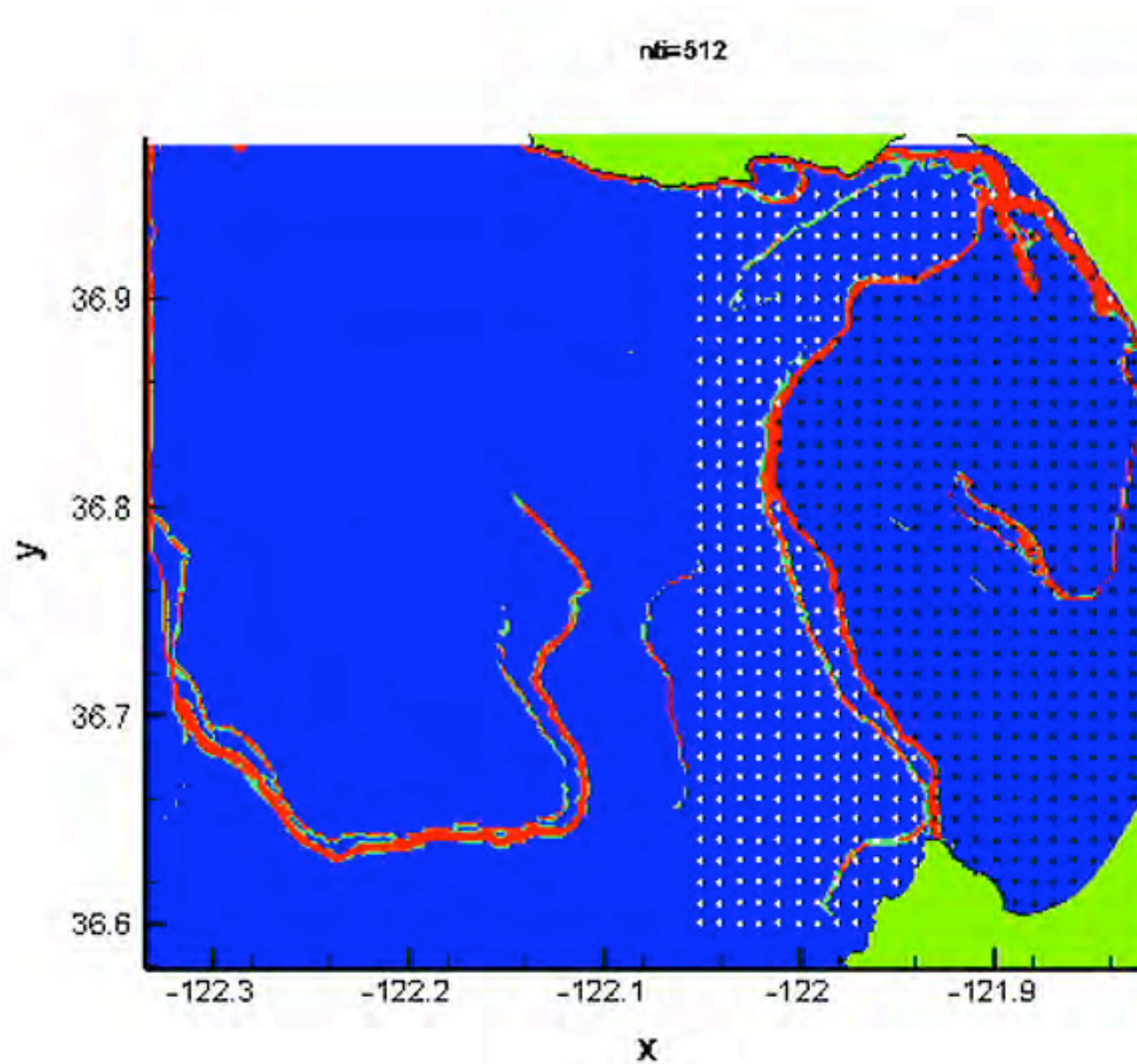
Aperiodic flows



Finding structures in flows



Finding structures in flows

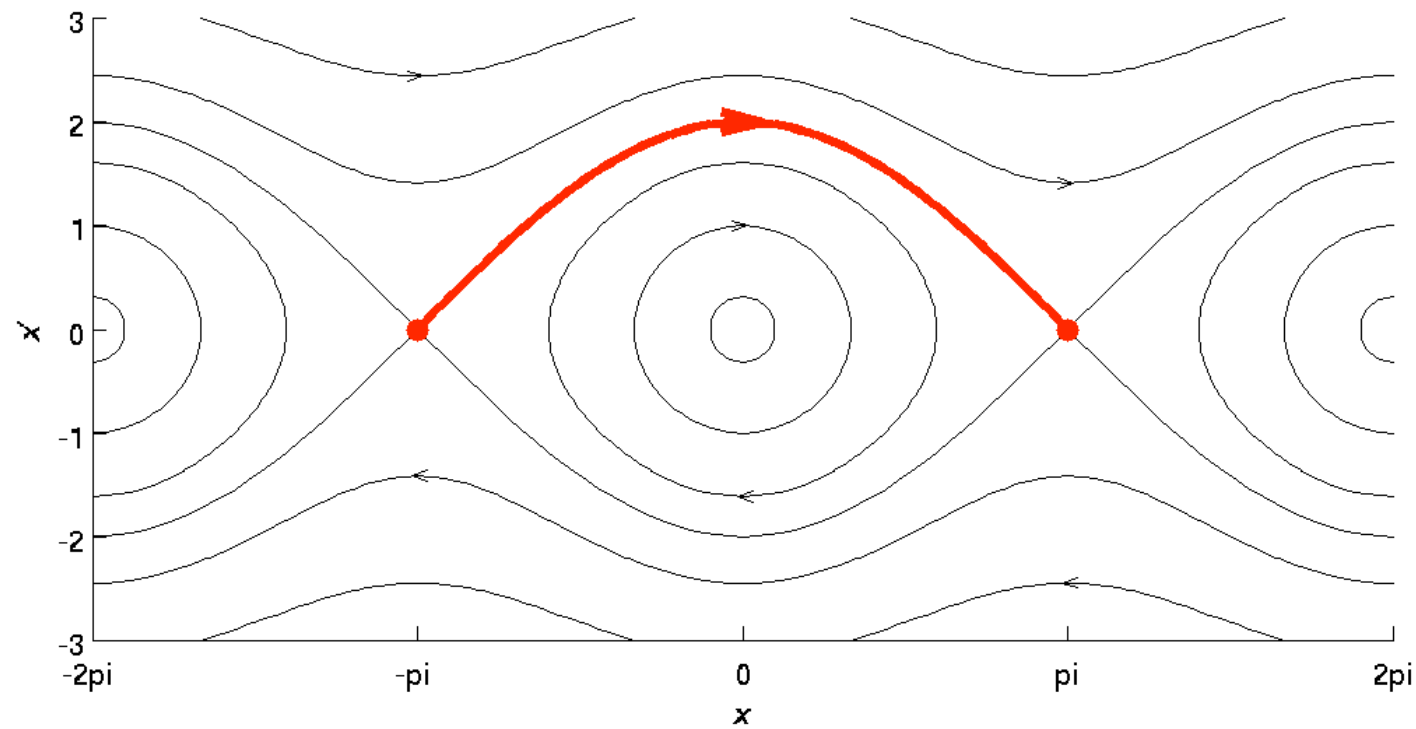


Finding structures in flows



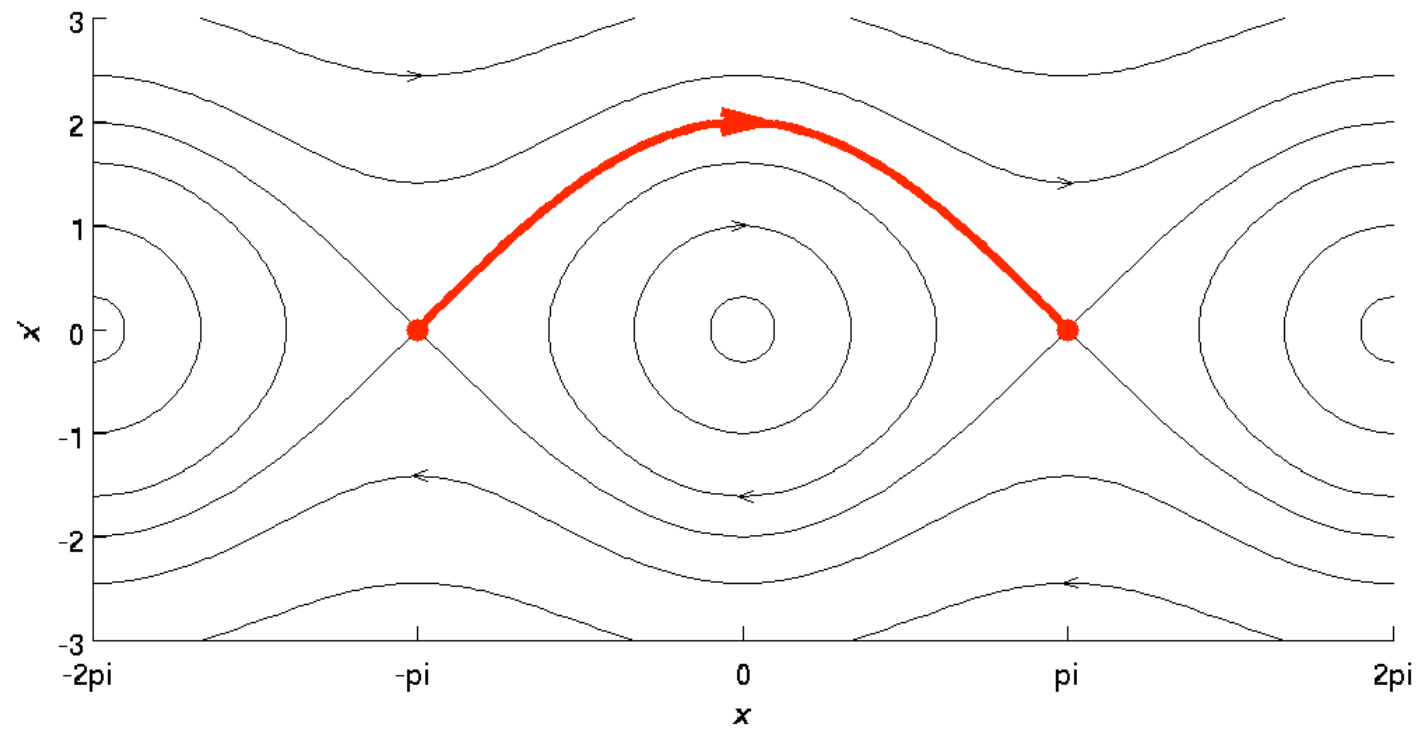
Invariant manifolds in the simple pendulum

$$\ddot{x} + \sin x = 0$$



Invariant manifolds in the simple pendulum

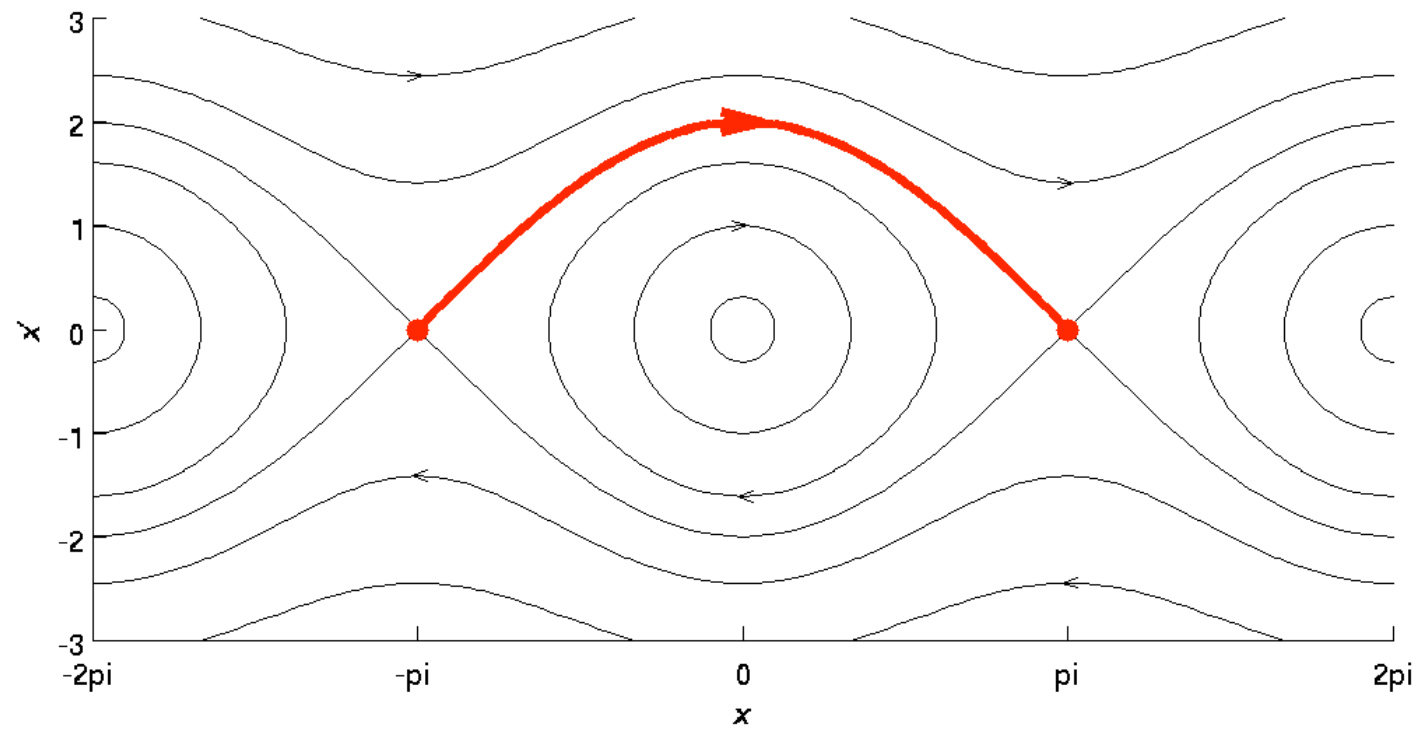
$$\ddot{x} + \sin x = 0$$



The stable and unstable manifolds:

Invariant manifolds in the simple pendulum

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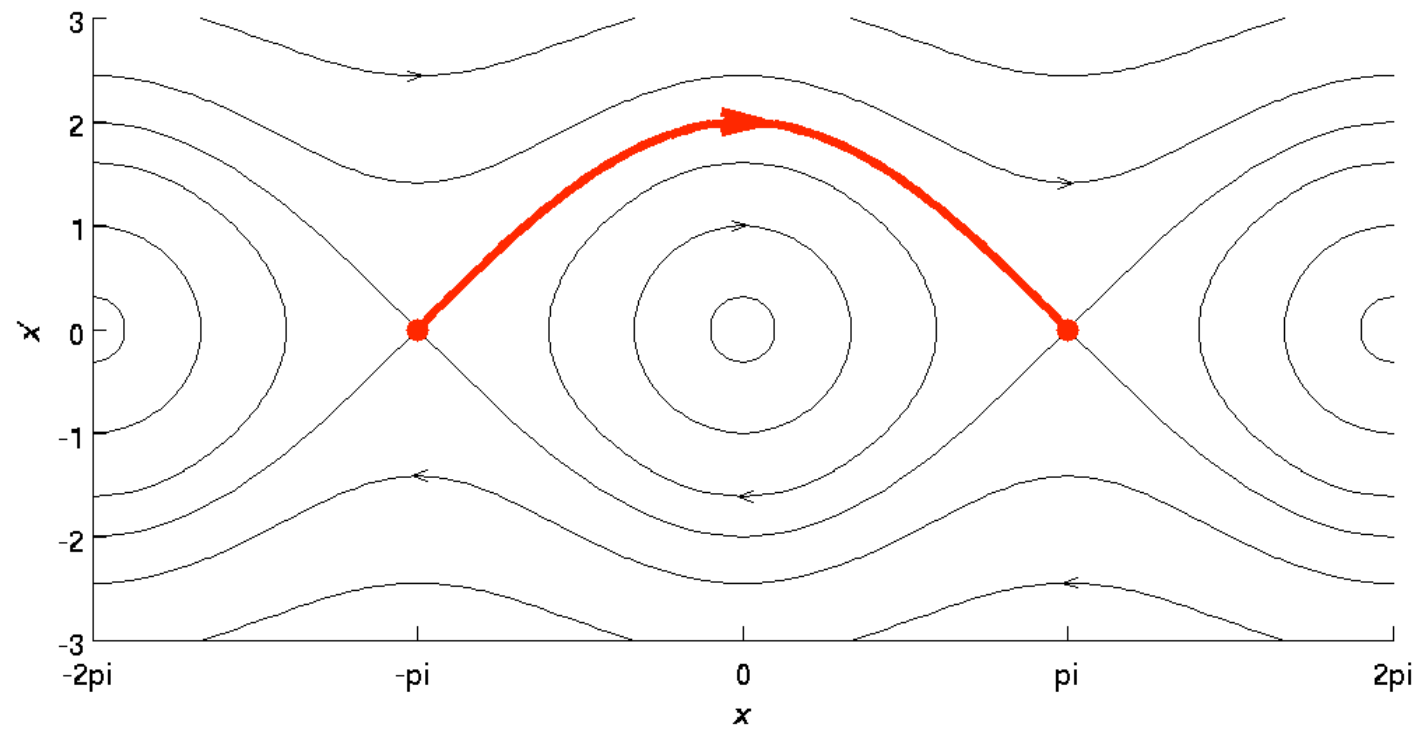


The stable and unstable manifolds:

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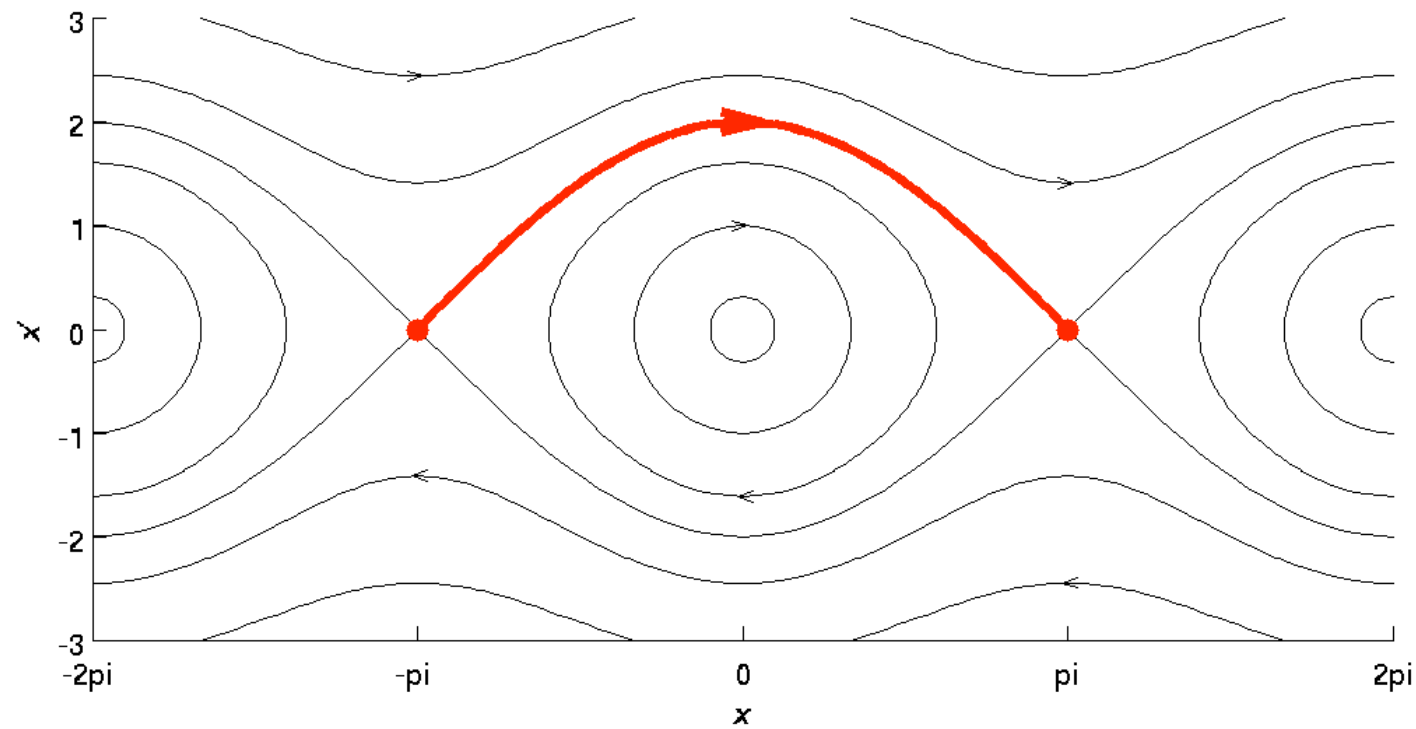


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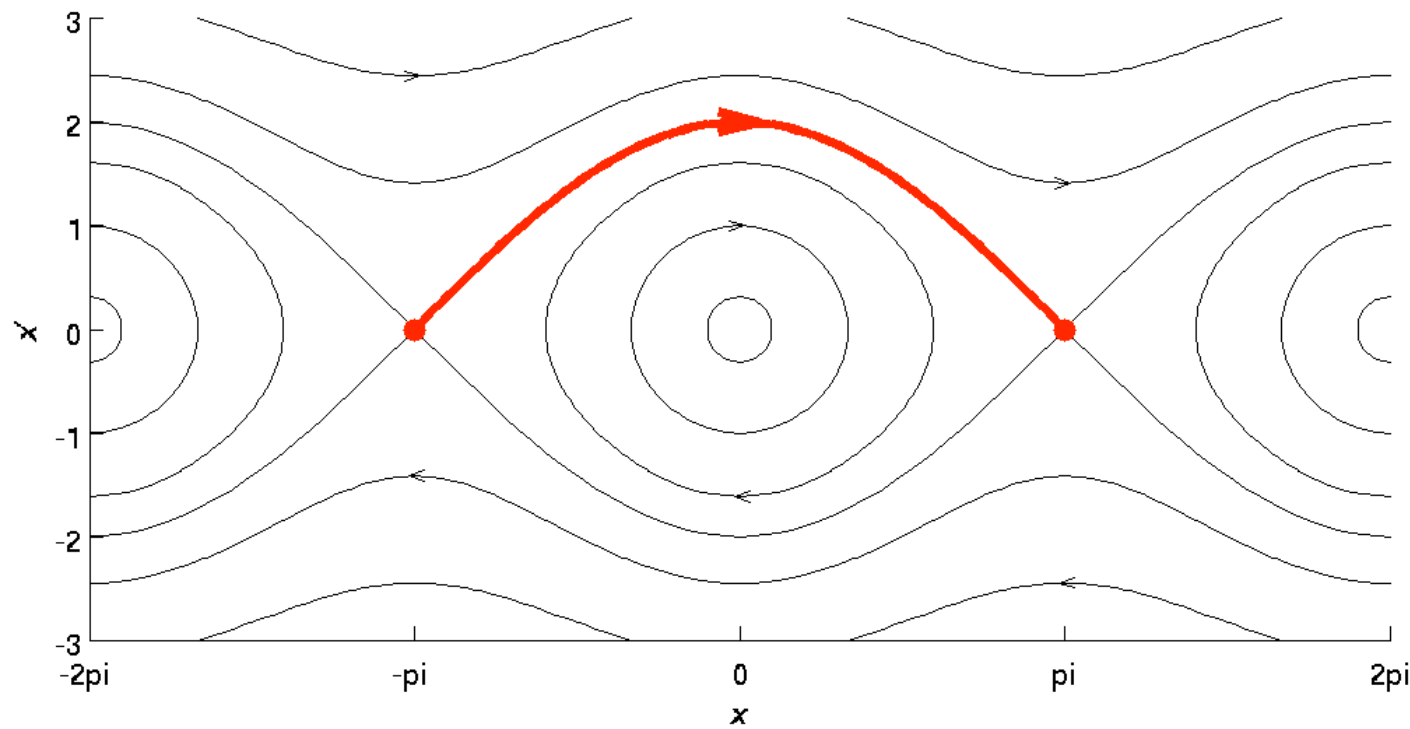


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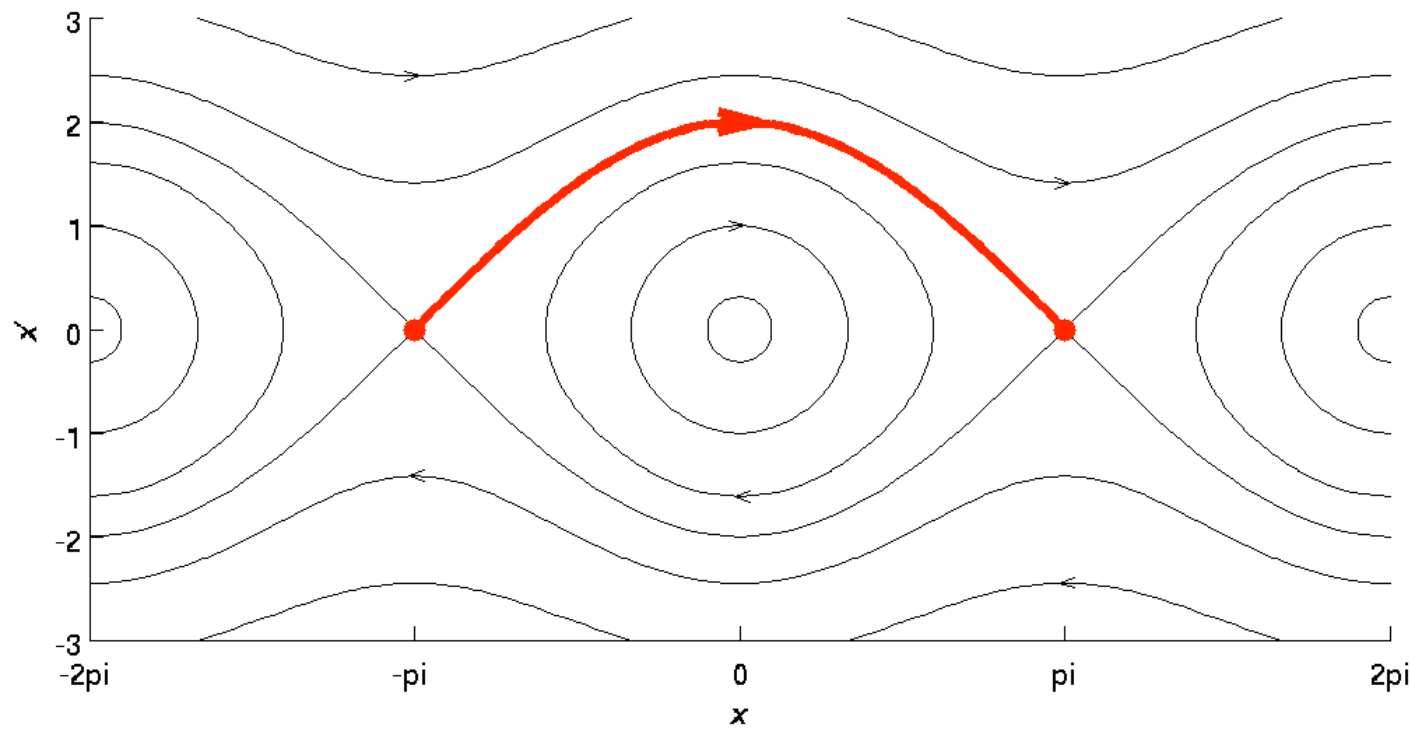


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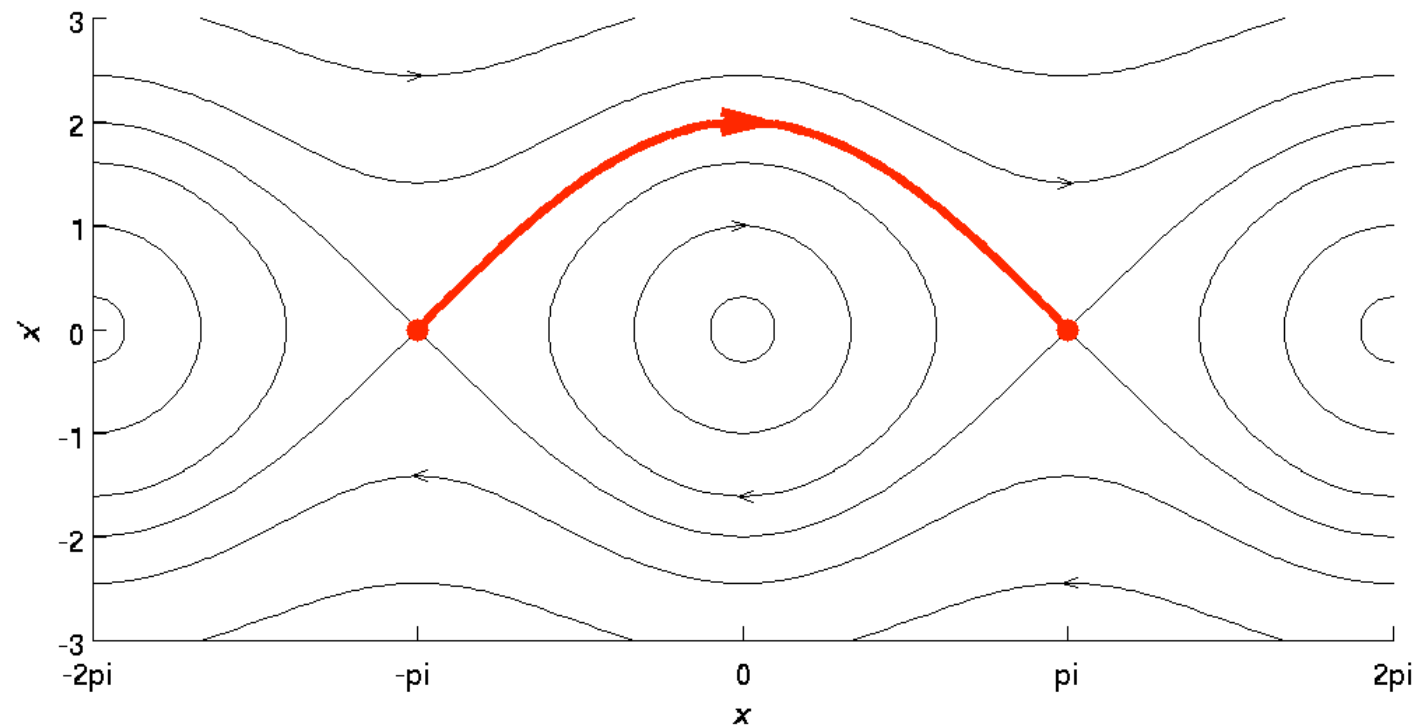


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- are surfaces of greatest **stretching**.

Invariant manifolds in the simple pendulum

$$\ddot{x} + \sin x = 0$$

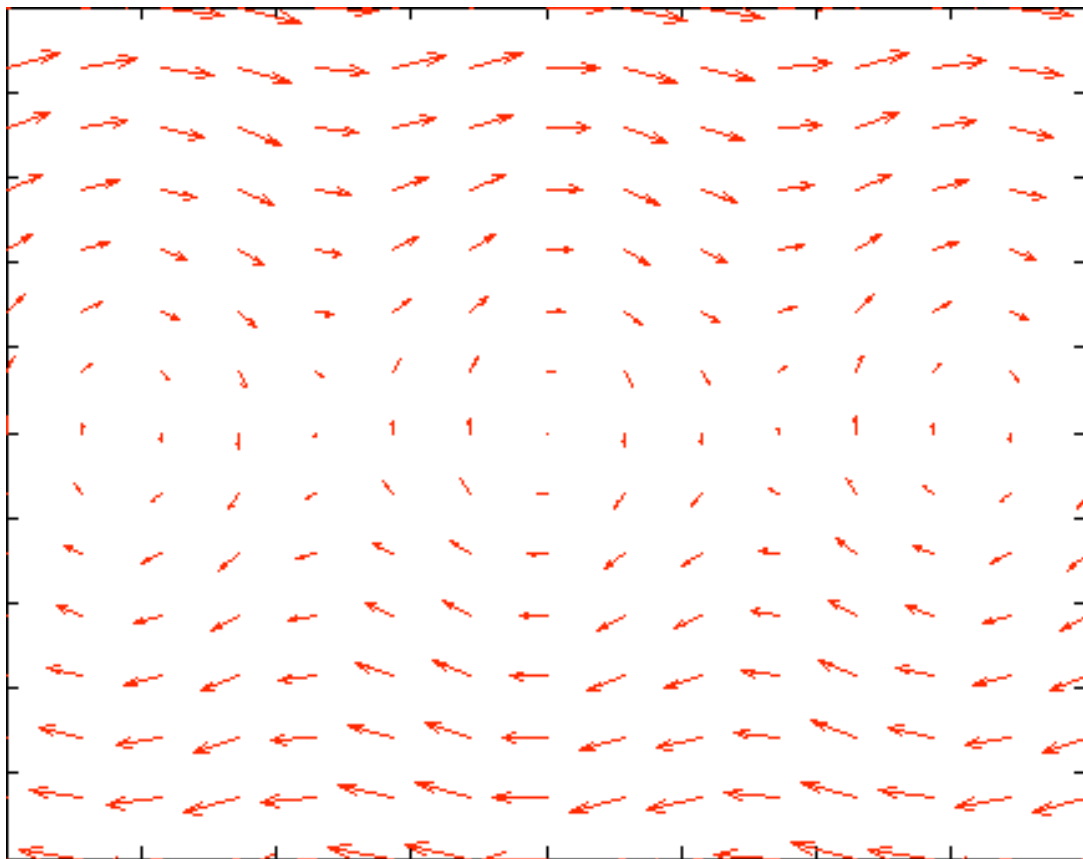


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- are **attached to fixed points**, periodic orbits, etc.

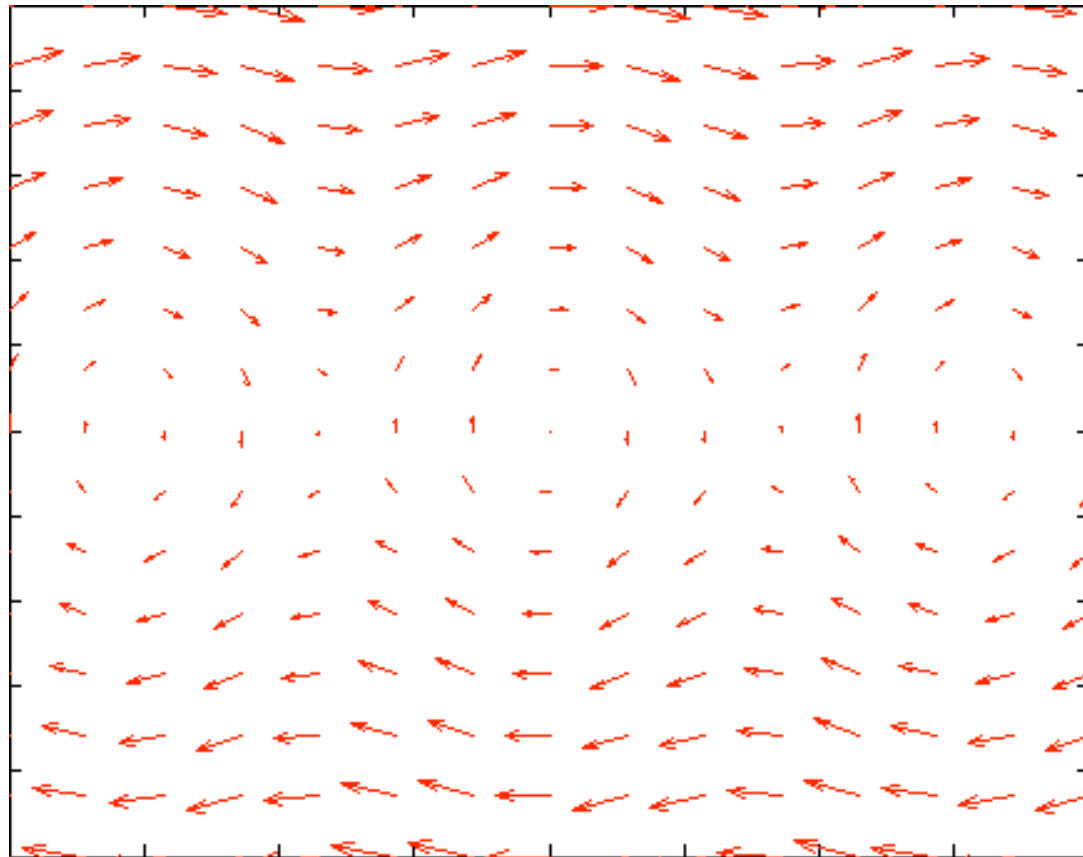
Separatrices for aperiodic systems

$$\ddot{x} + \sin x = f(t)$$



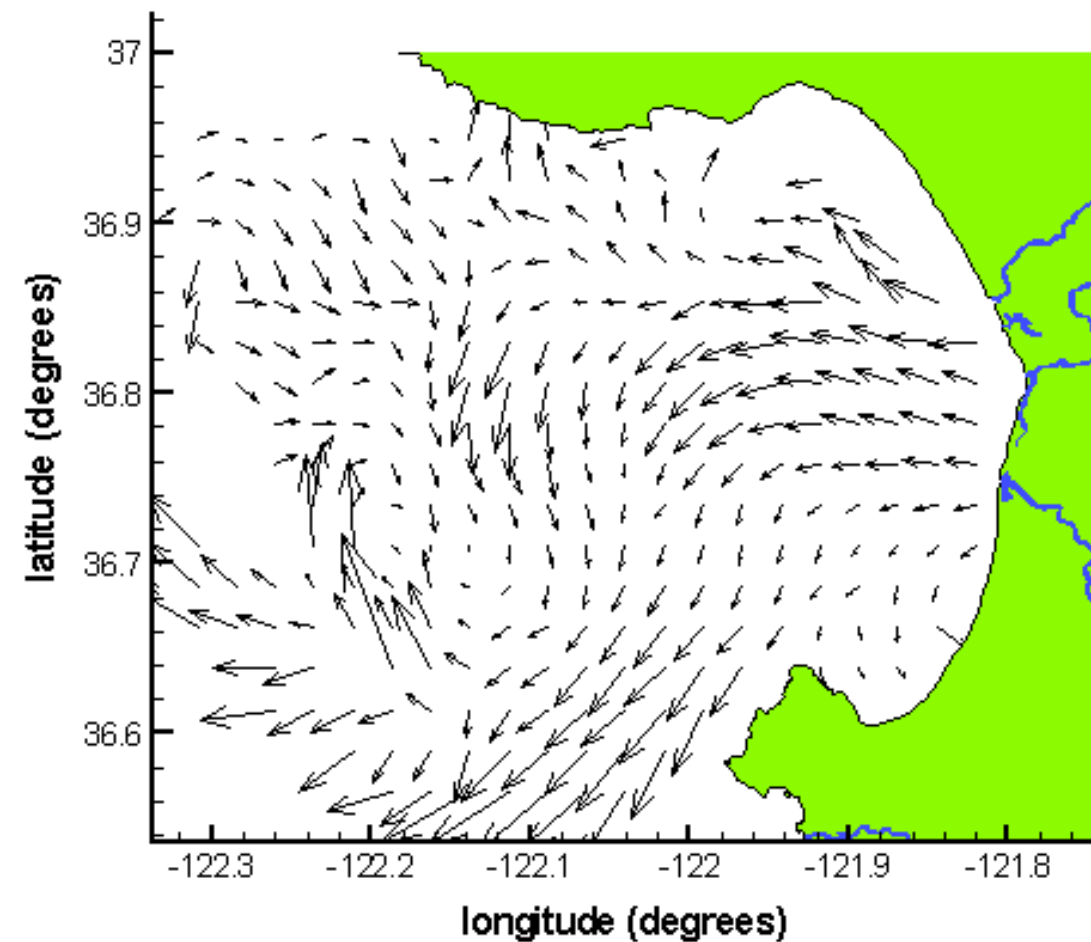
Separatrices for aperiodic systems

$$\ddot{x} + \sin x = f(t)$$



Finite data set

08-18-2003 11:00:00 GMT



Define the LCS to be ridges in the FTLE field.

$$\sigma_T(t, \mathbf{x}) := \frac{1}{|T|} \ln \left\| \frac{d\phi_t^{t+T}}{d\mathbf{x}} \right\|_2$$



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The LCS



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The LCS

- are defined as surfaces of greatest **stretching**.

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The LCS

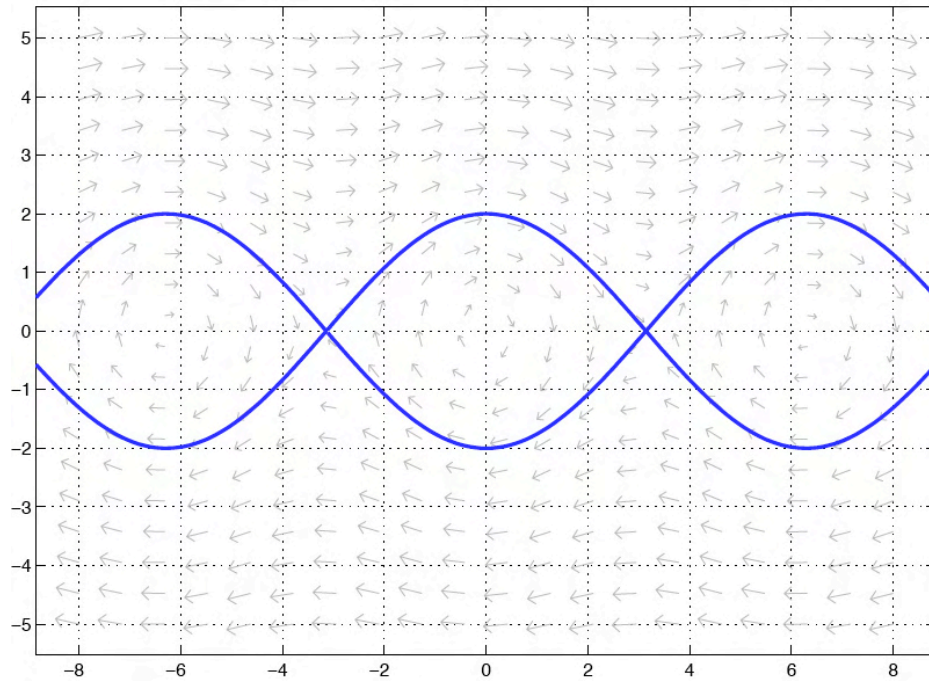
- are defined as surfaces of greatest **stretching**.

We will see that LCS

- are (almost) **invariant**.
- are **separatrices** between regions of different dynamical behavior.
- form the **boundaries of invariant sets**.
- dictate structure and **transport** in the flow.
- are NOT **attached to fixed points**, periodic orbits, etc.

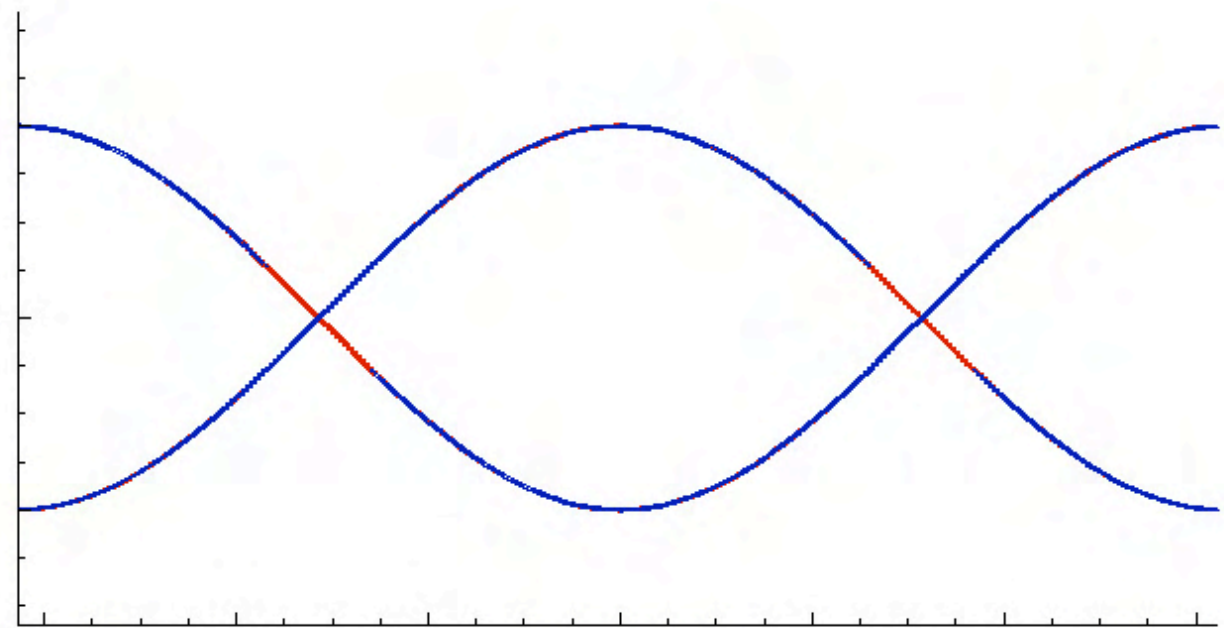
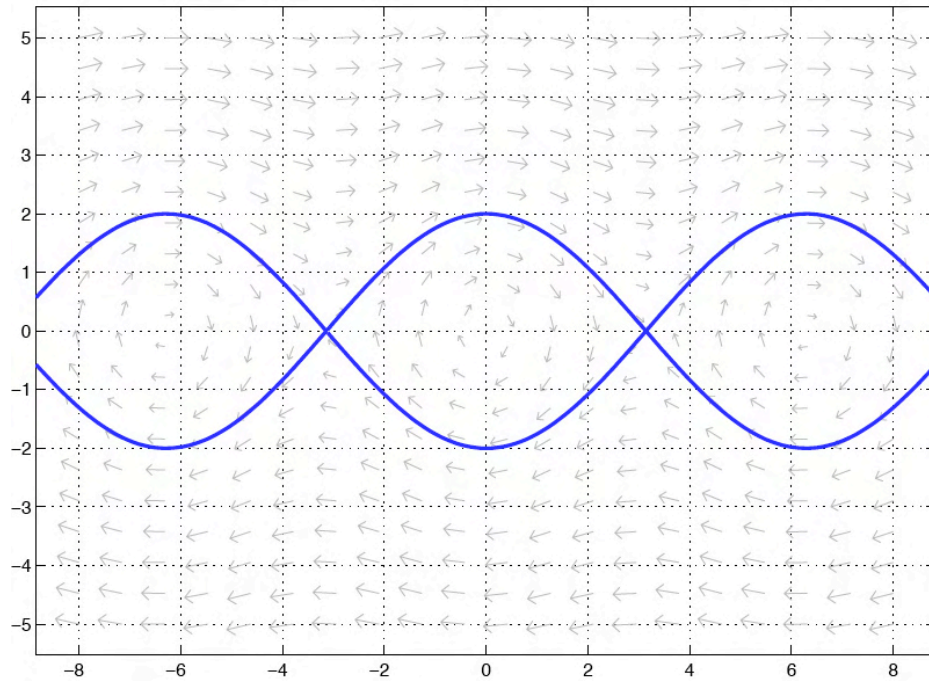
A quick test

$$\ddot{x} + \sin x = 0$$



A quick test

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Now add periodic forcing ...



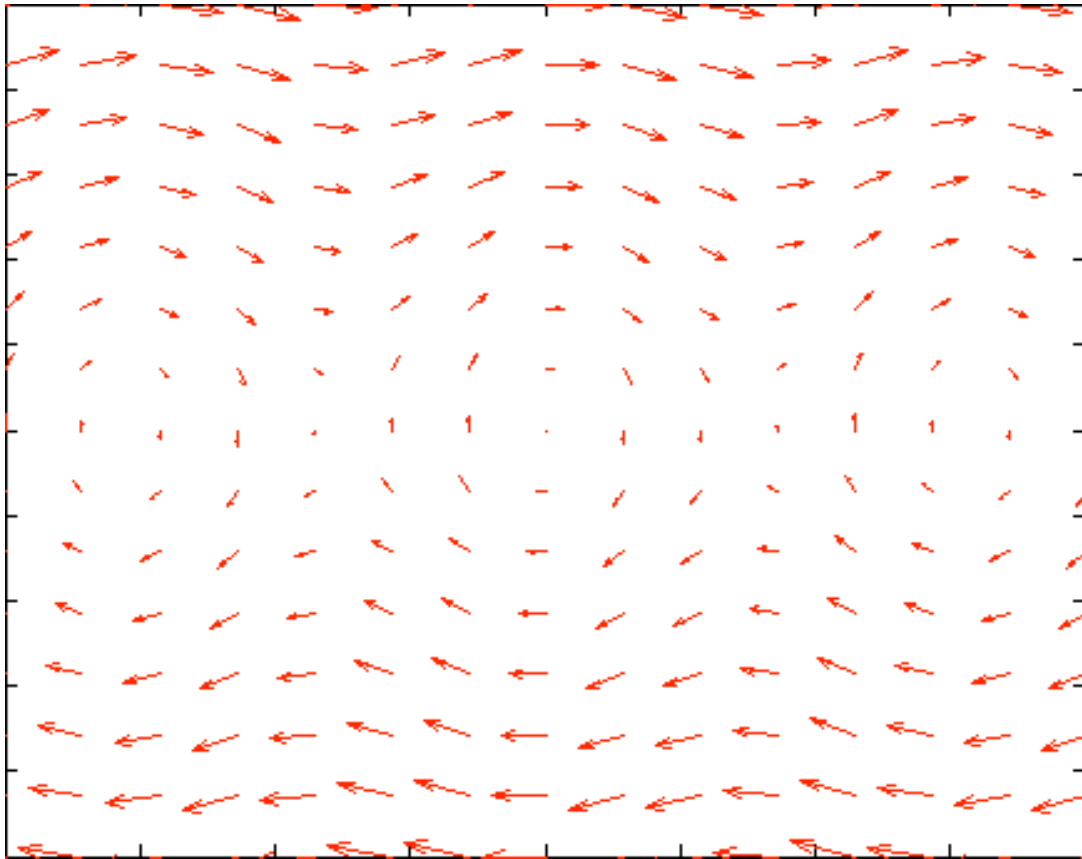
Now add periodic forcing ...

$$\ddot{x} + \sin x + \epsilon \dot{x} \sin t = 0$$



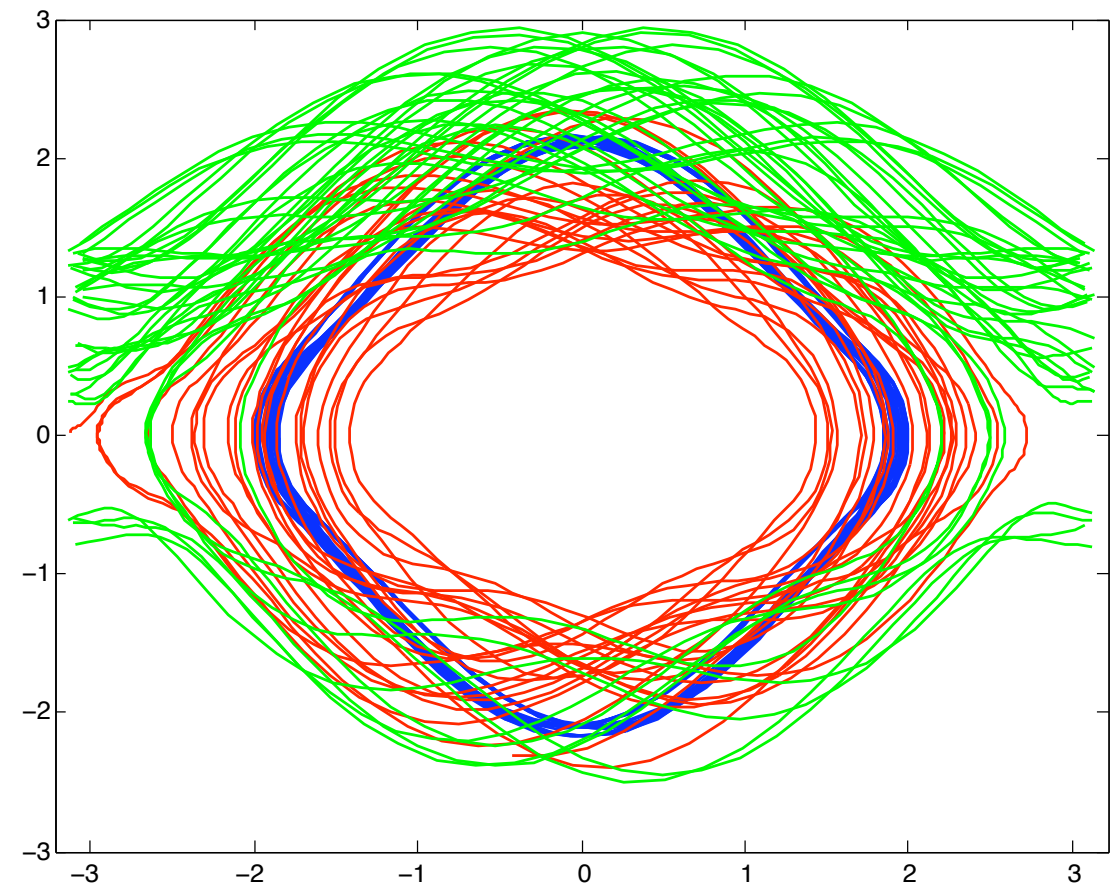
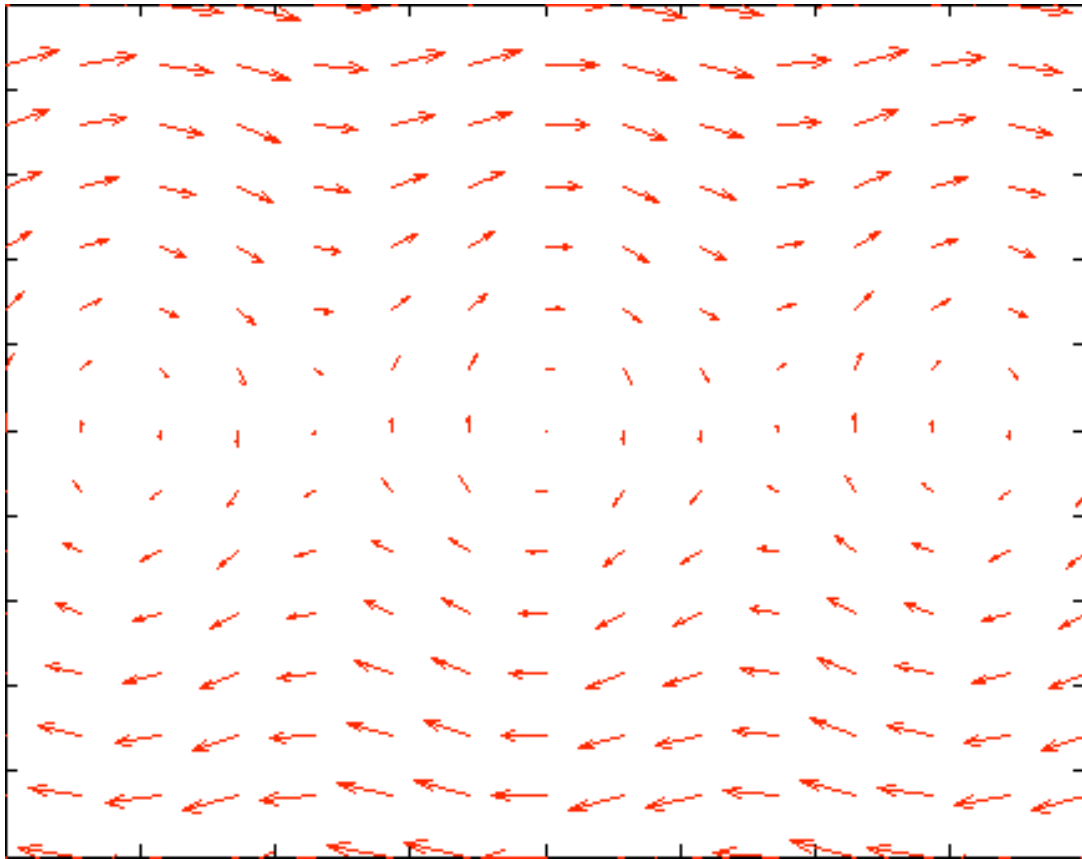
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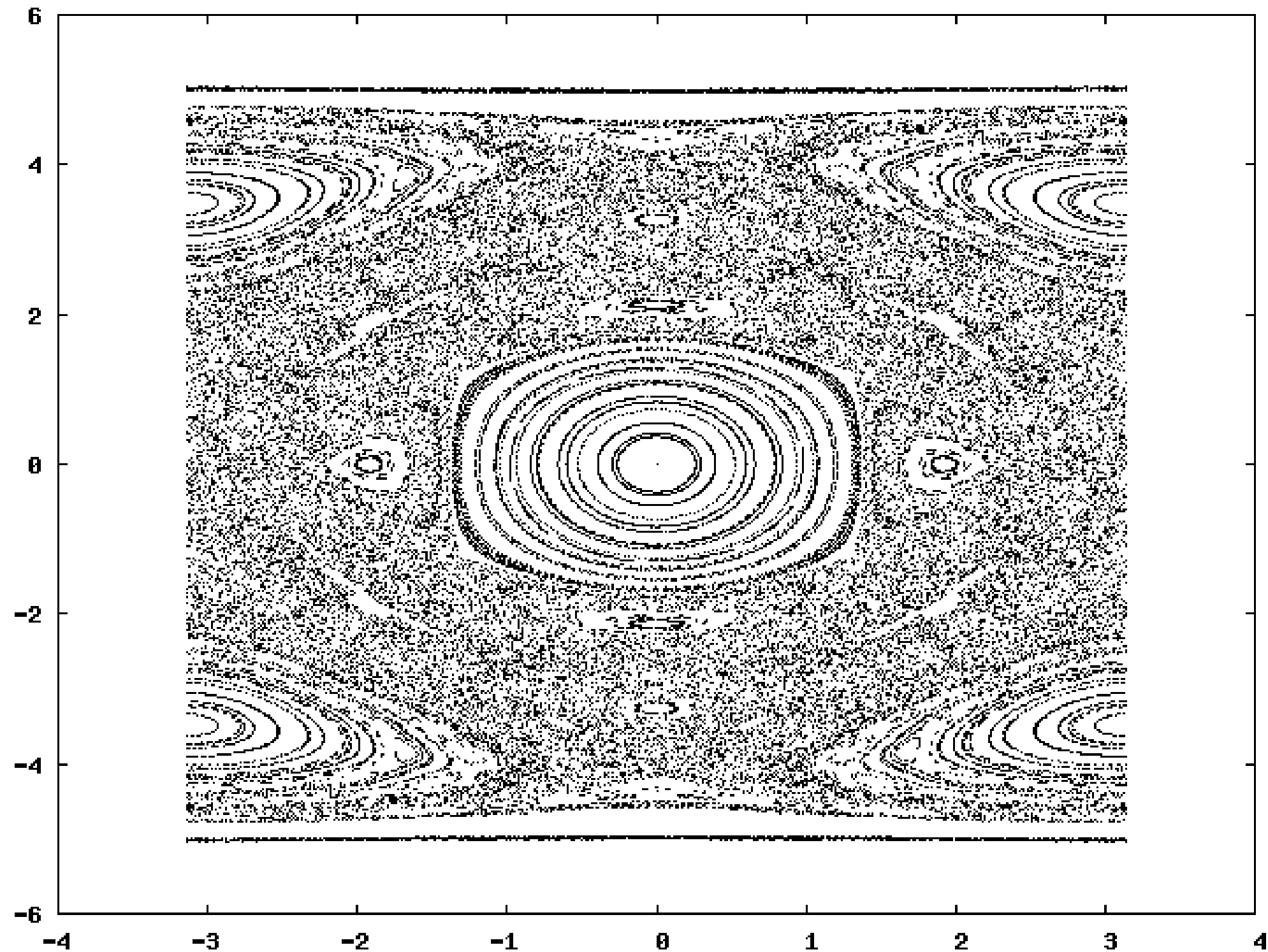


Now add periodic forcing ...

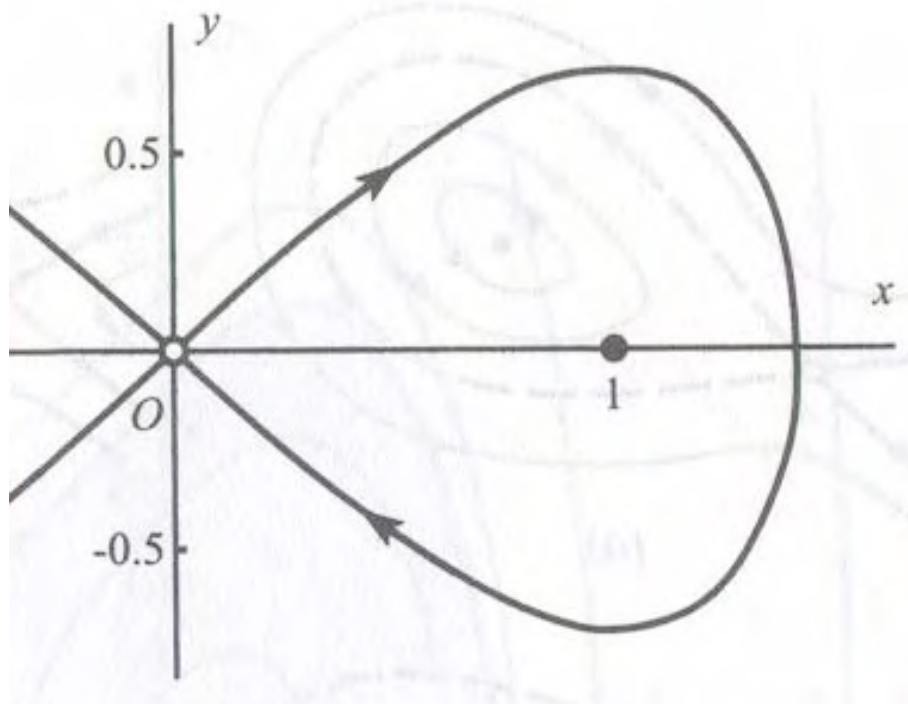
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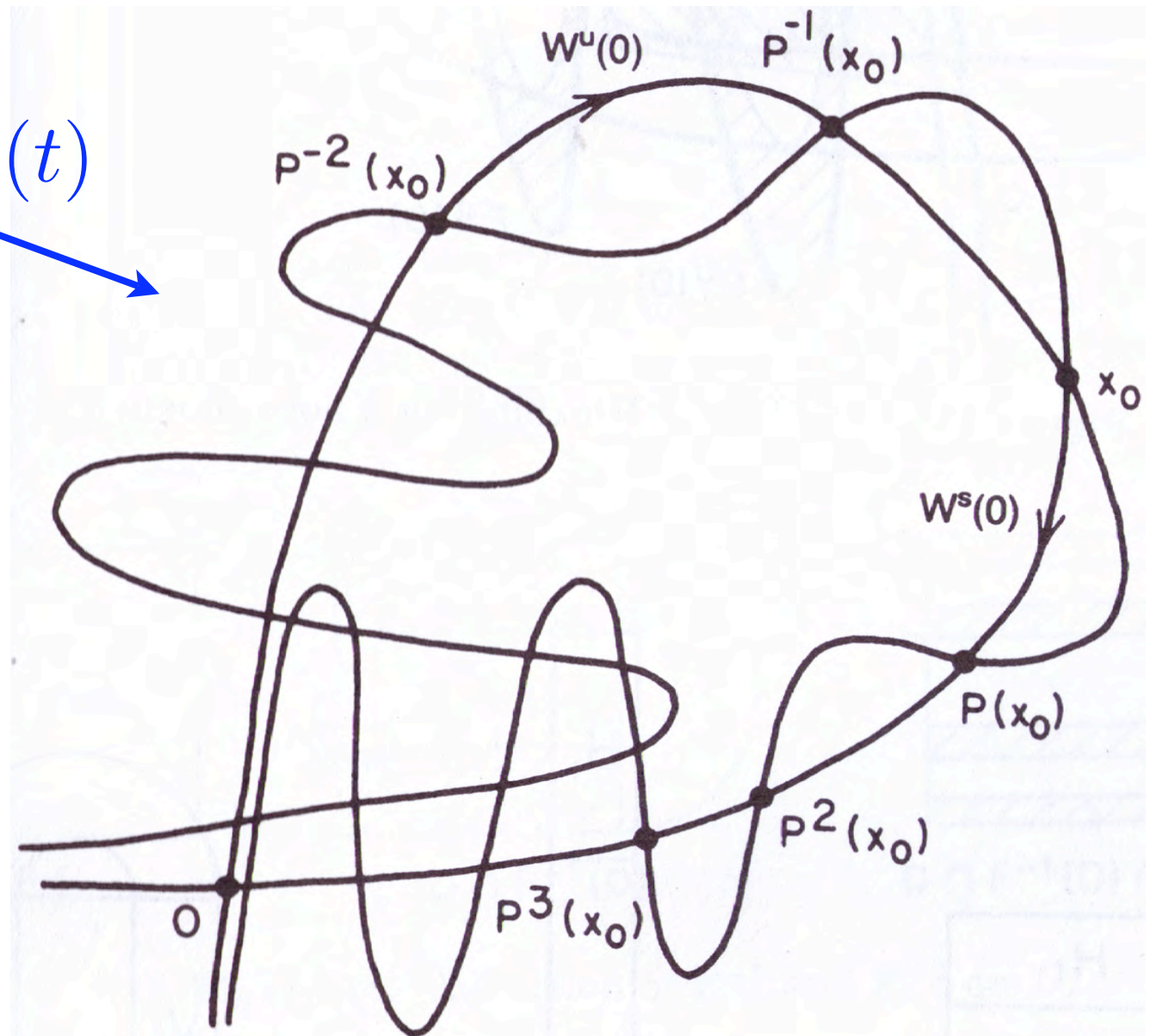
The Poincare map



Homoclinic tangles



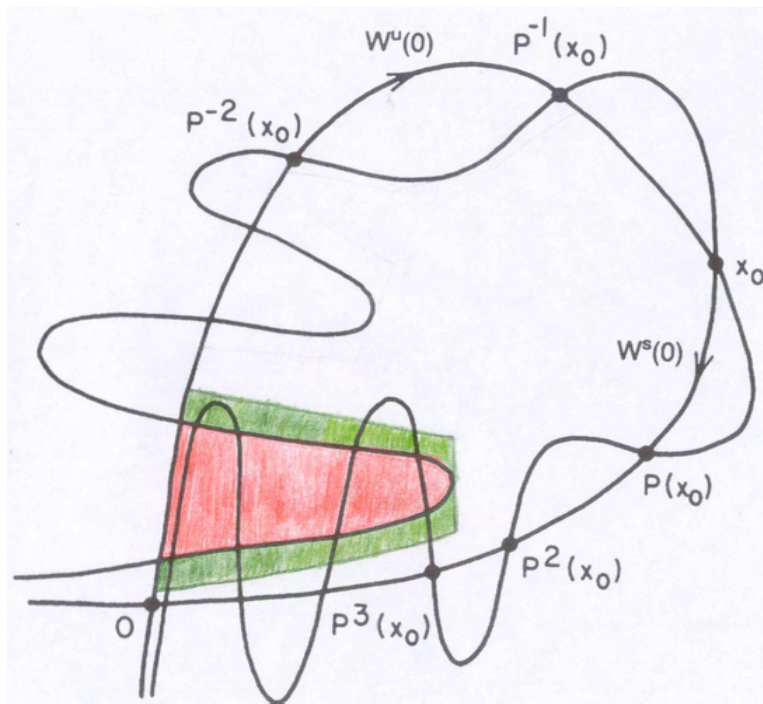
$f(t)$



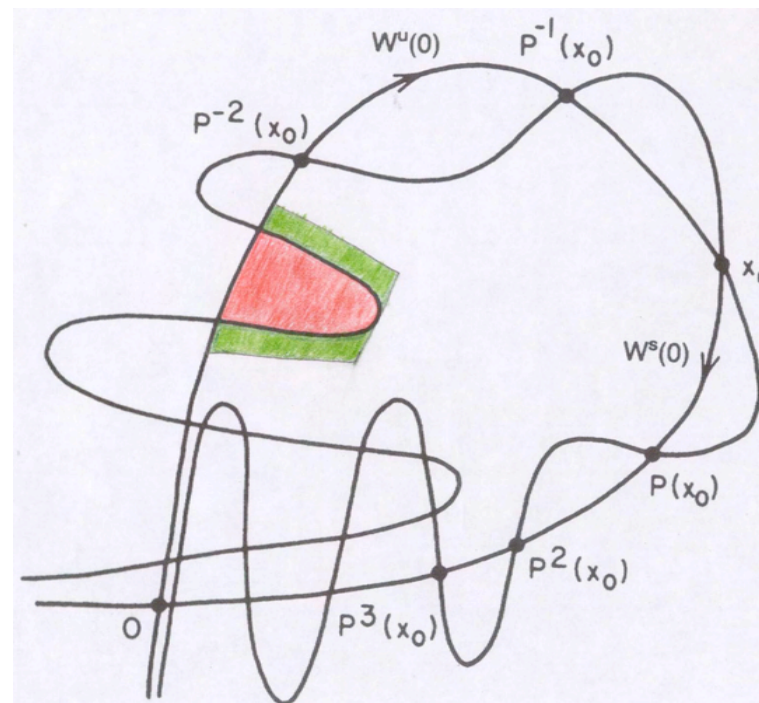
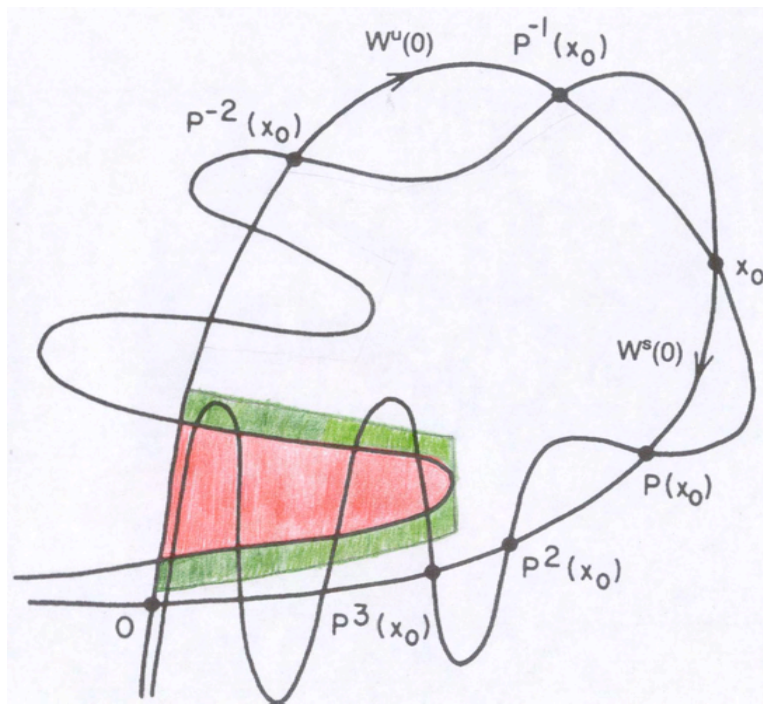
Lobe Dynamics



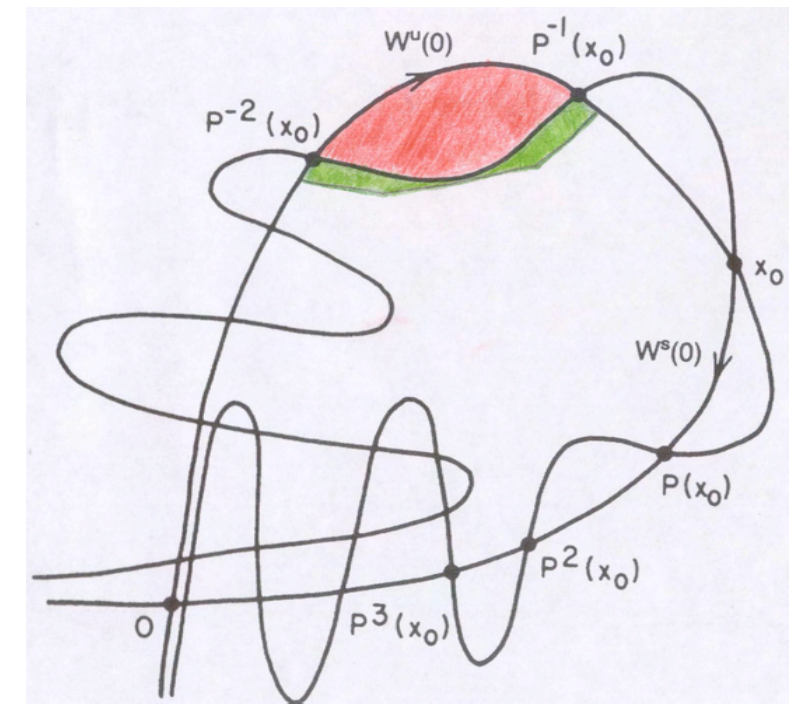
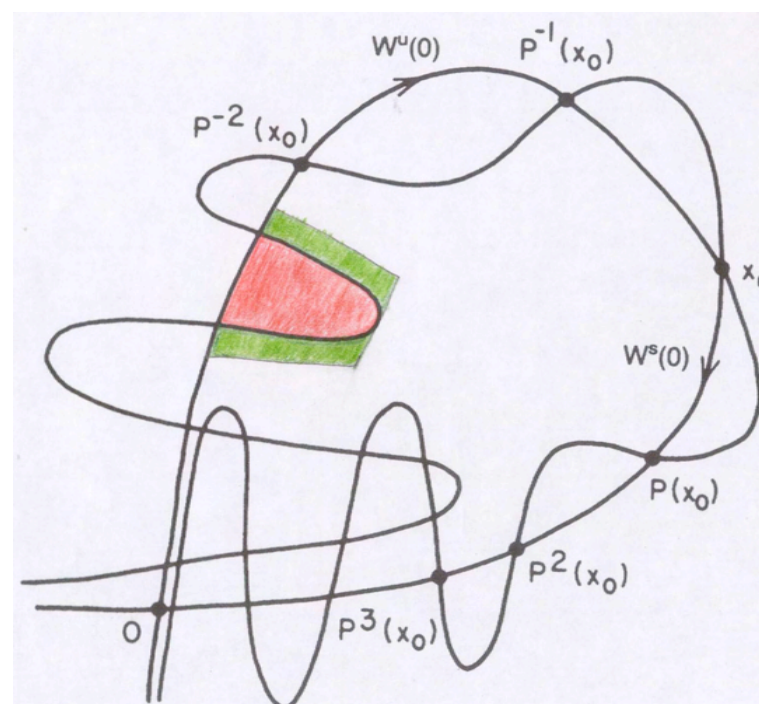
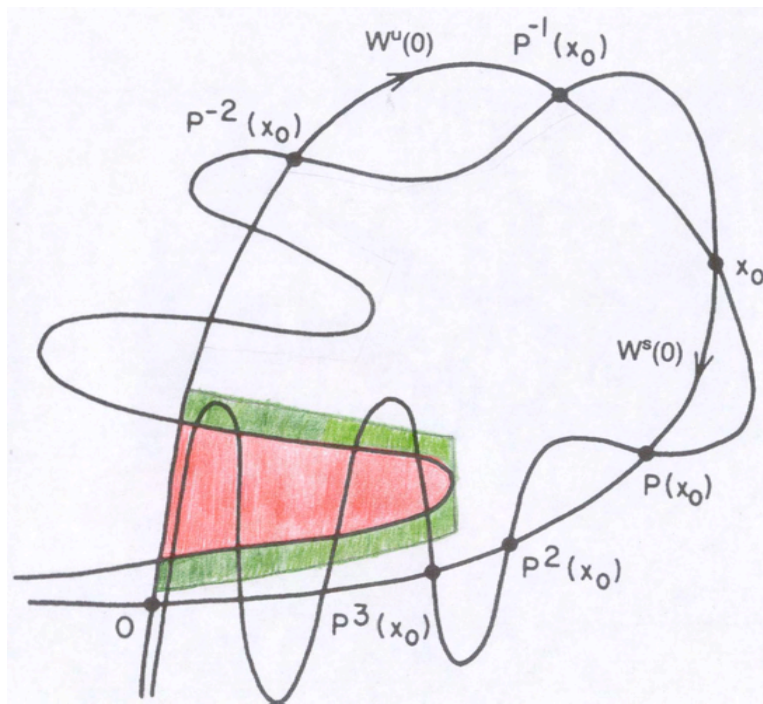
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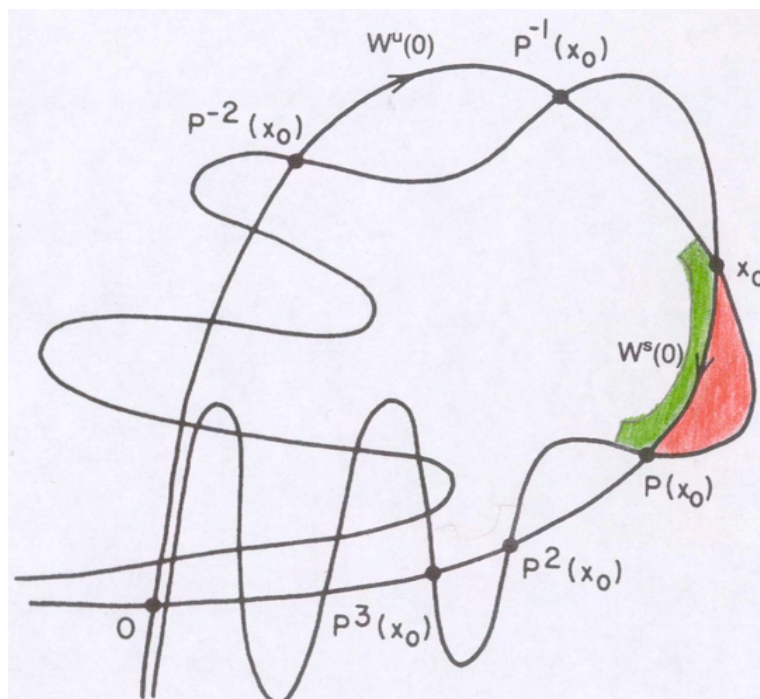
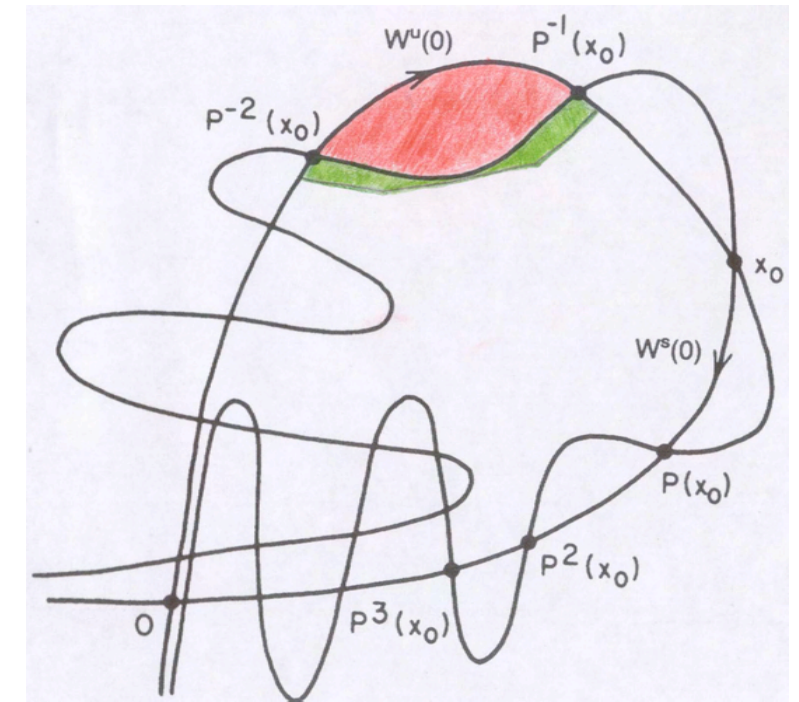
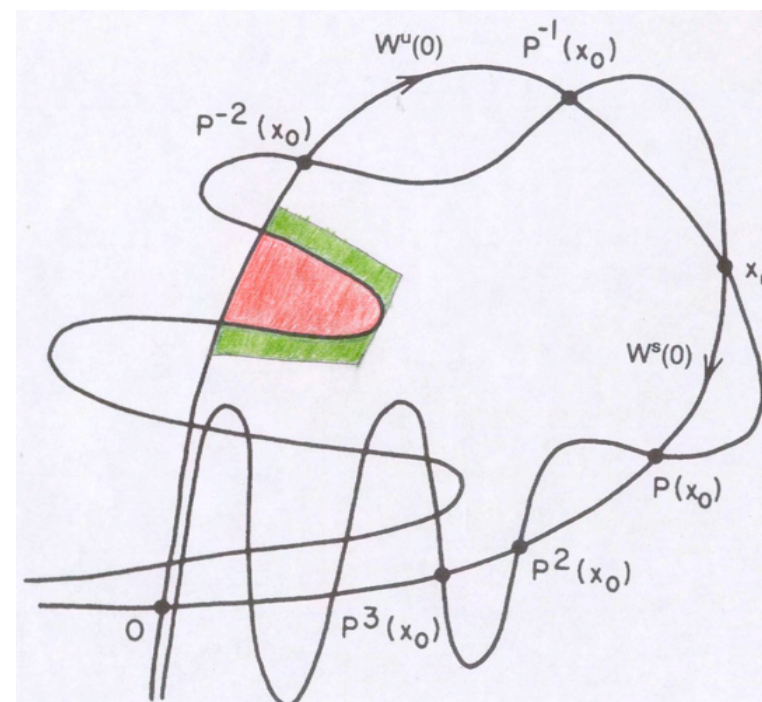
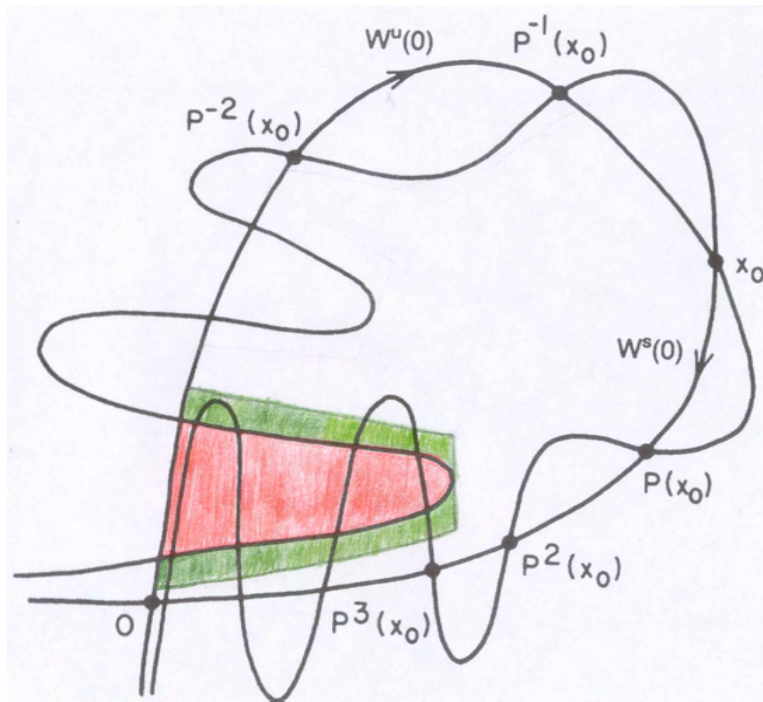
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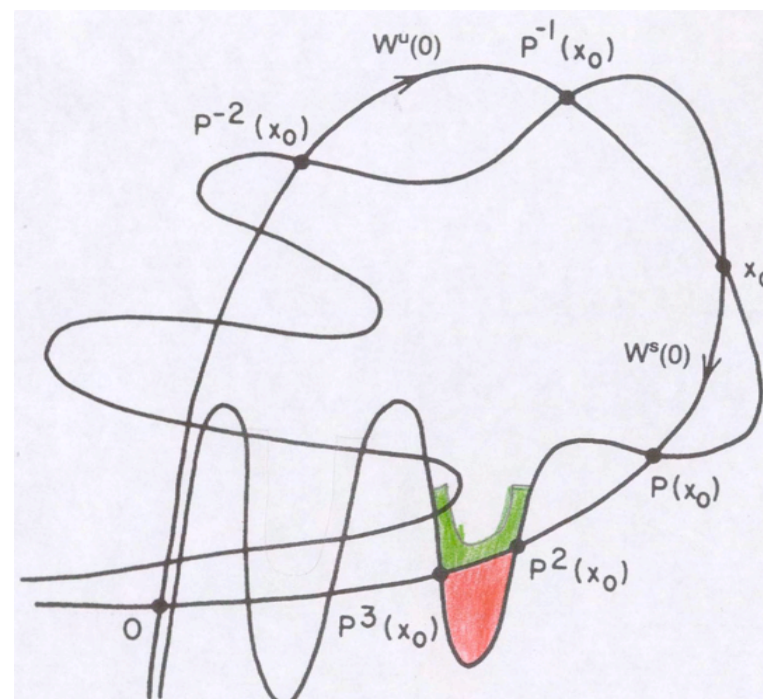
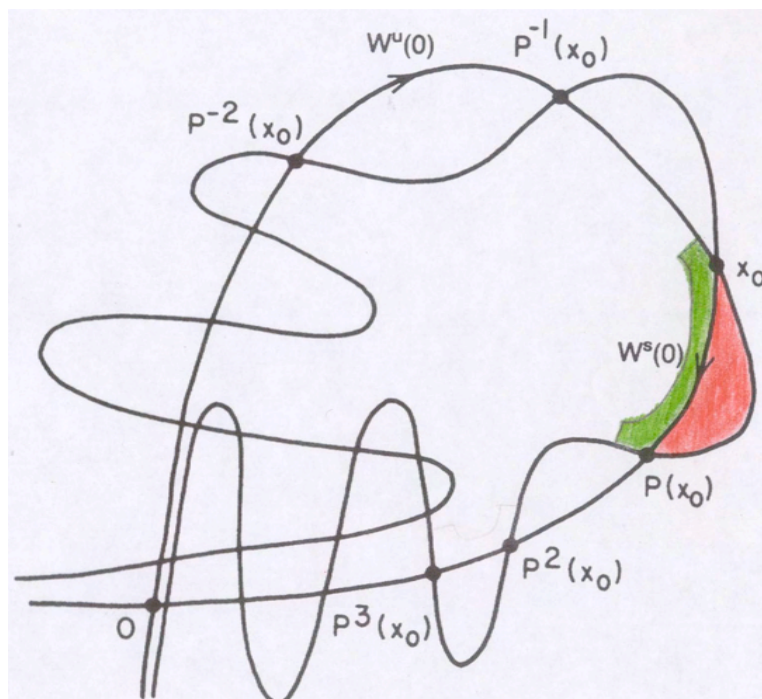
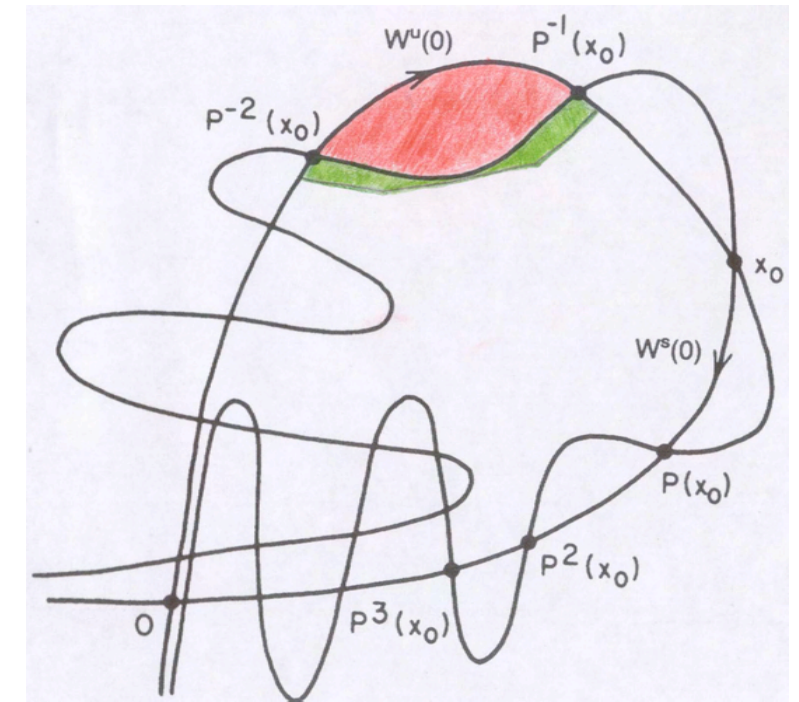
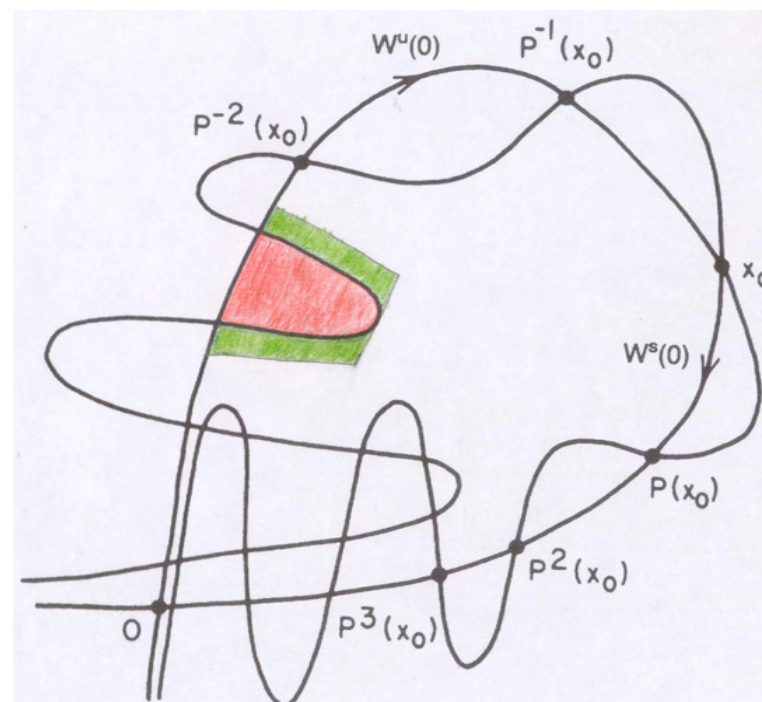
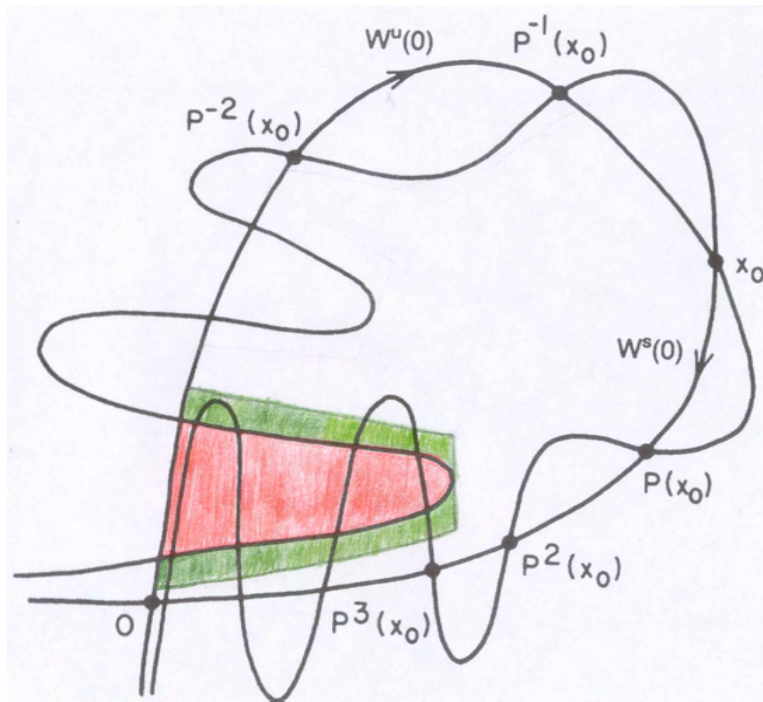
Lobe Dynamics



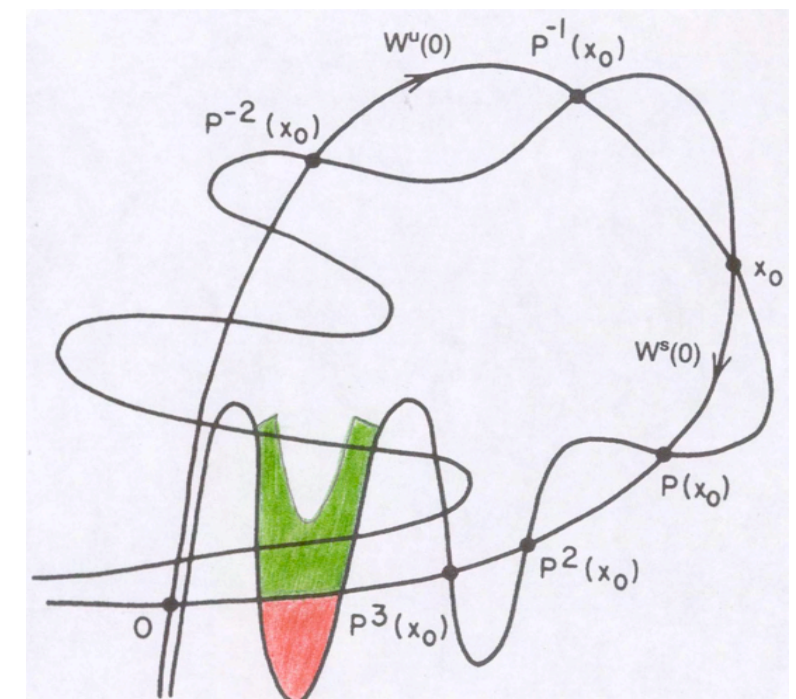
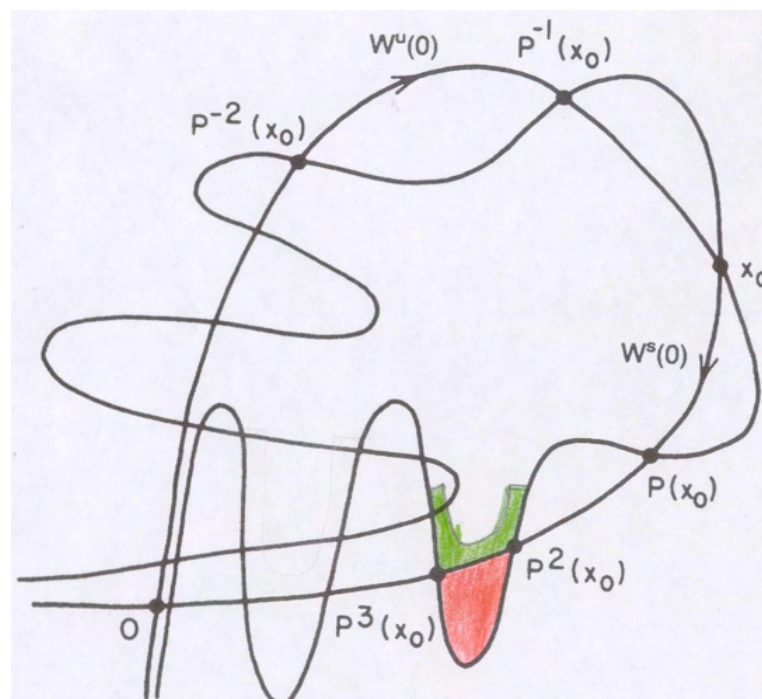
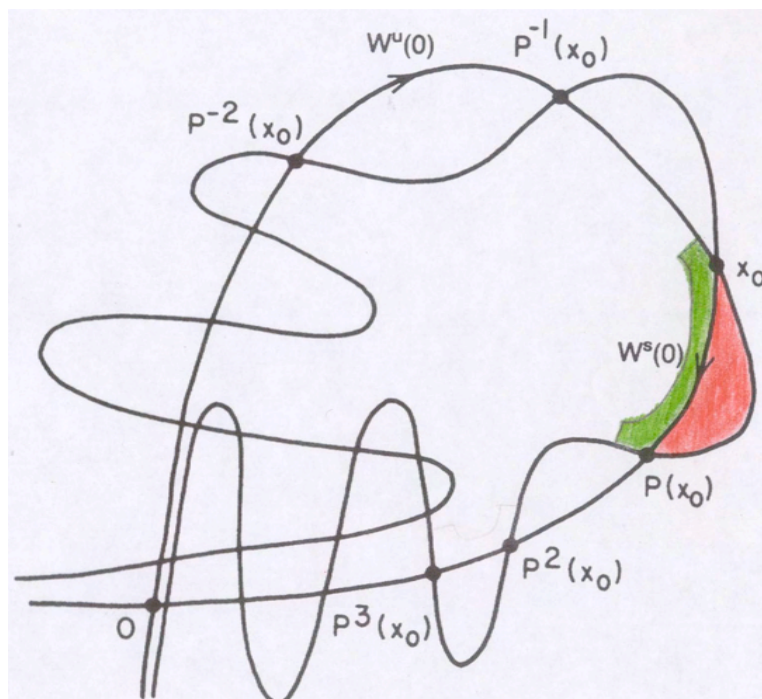
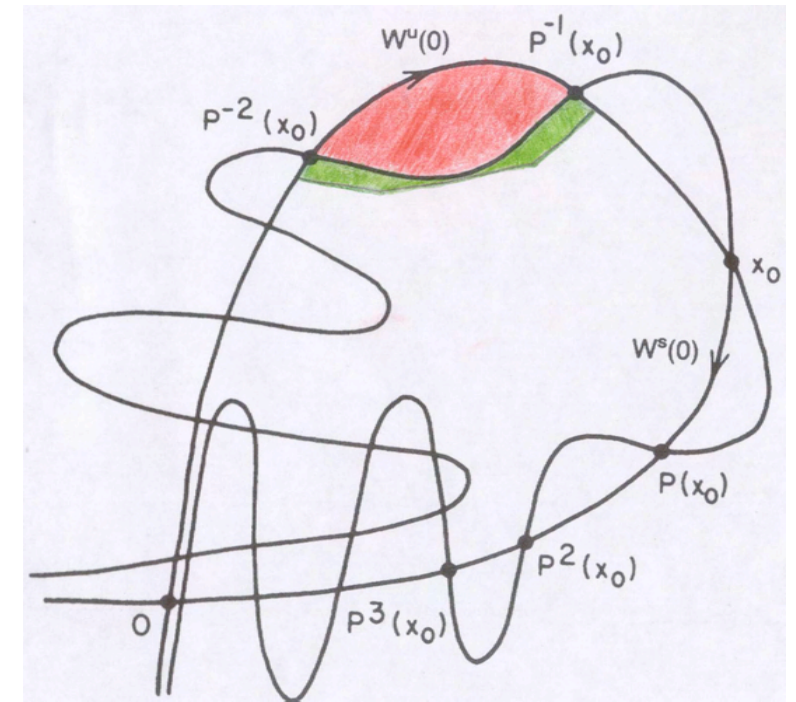
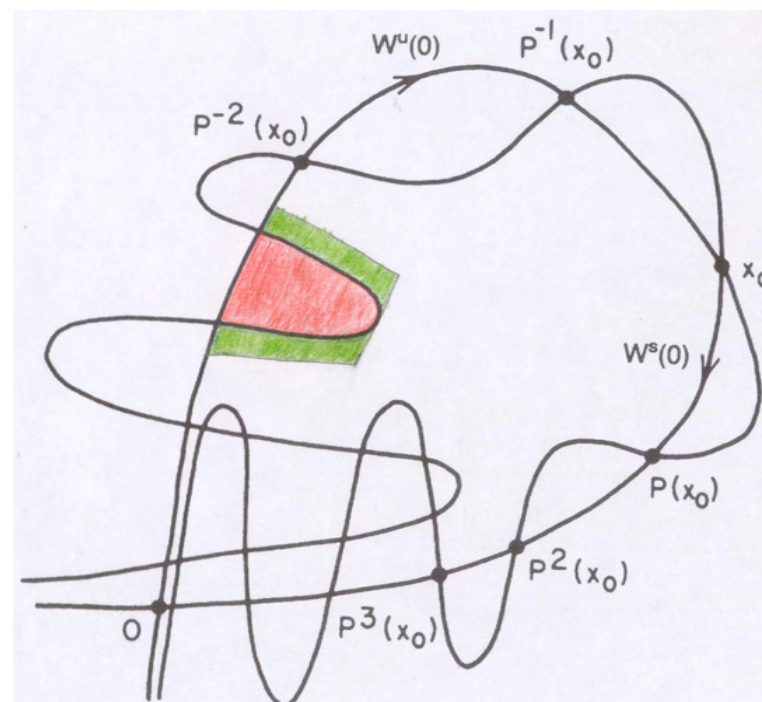
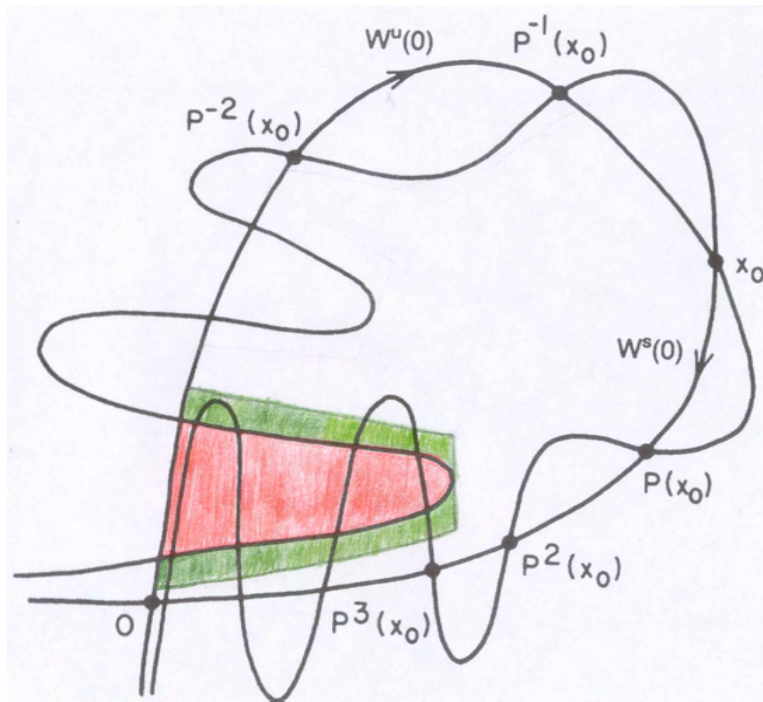
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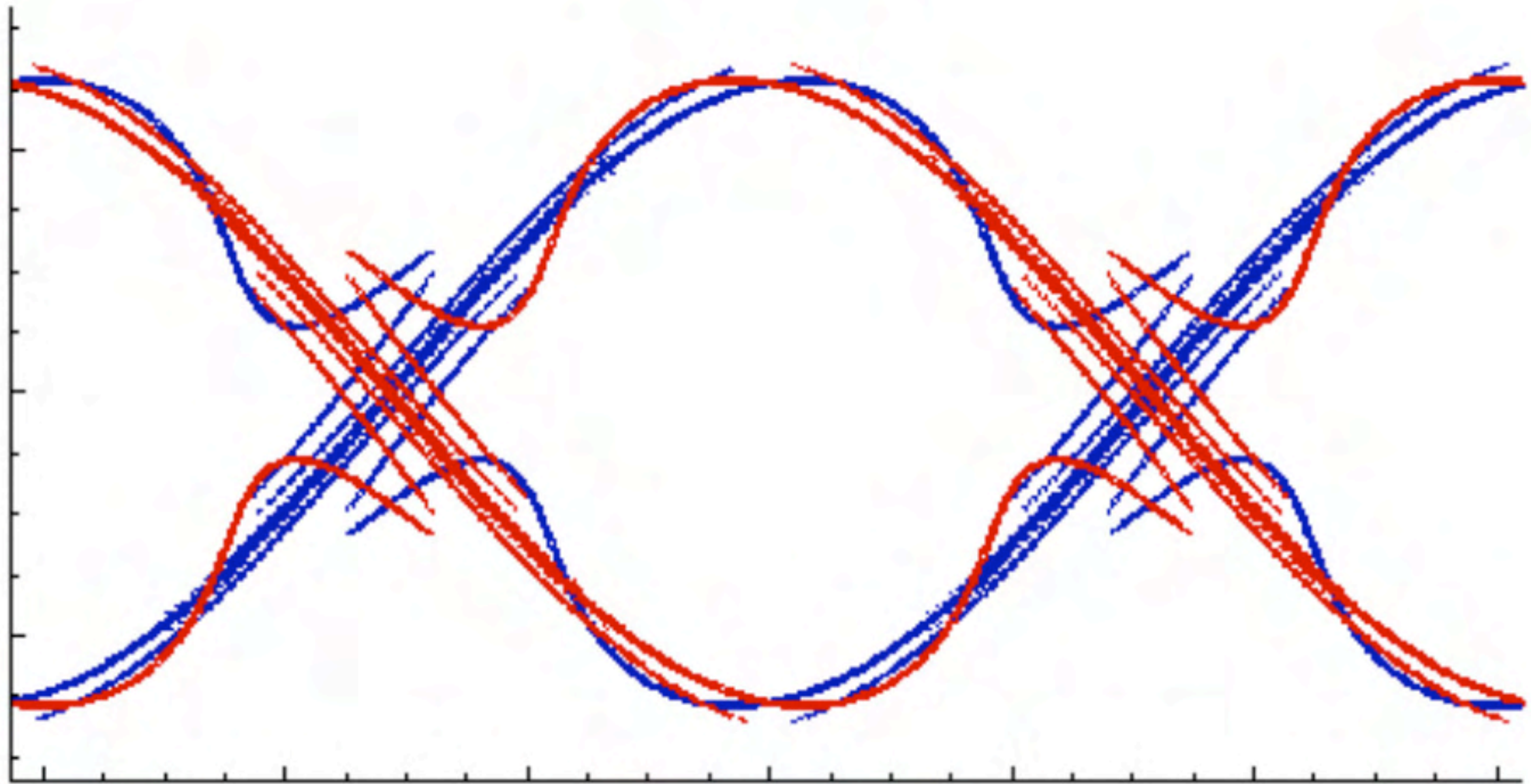
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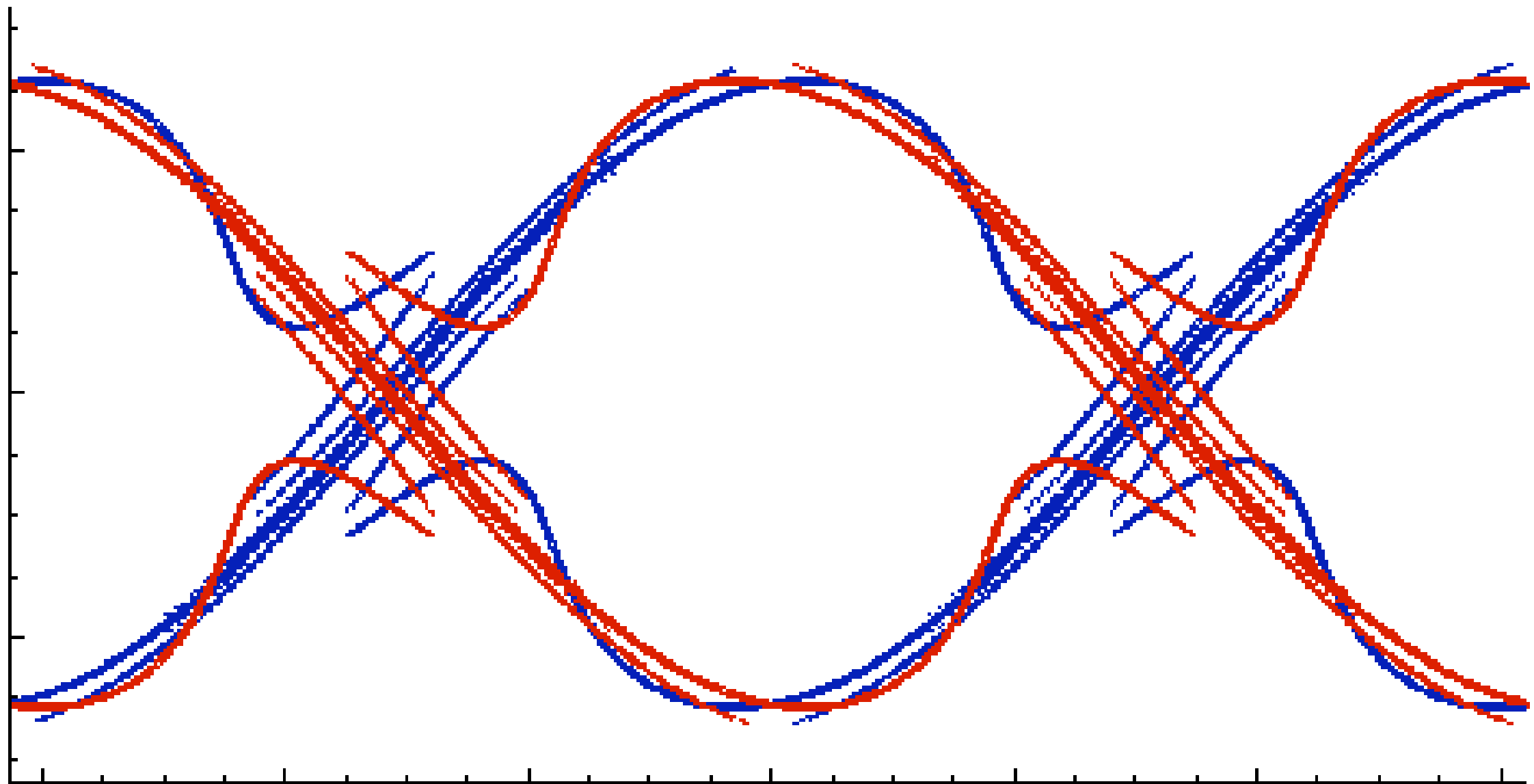
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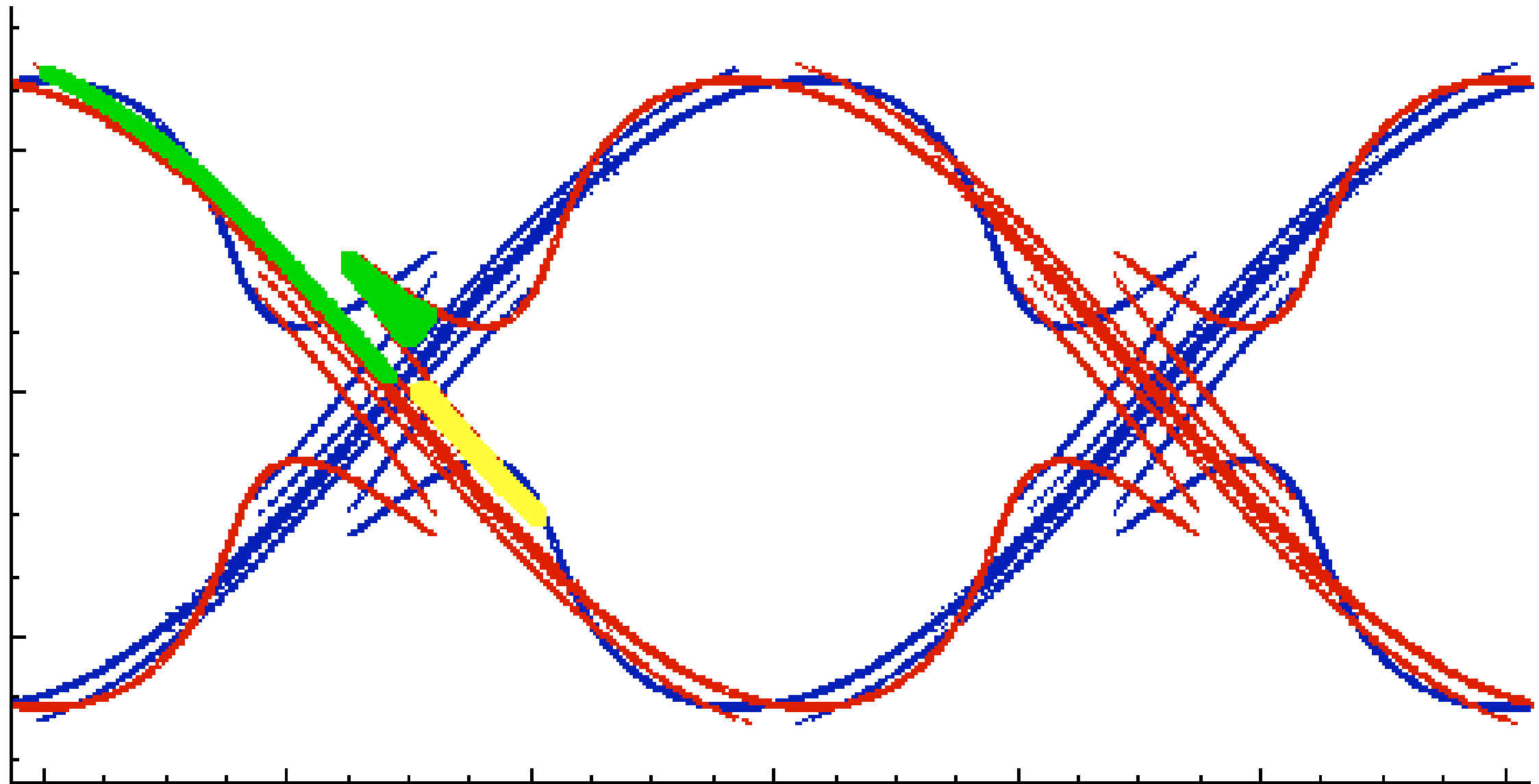
LCS for periodic forcing



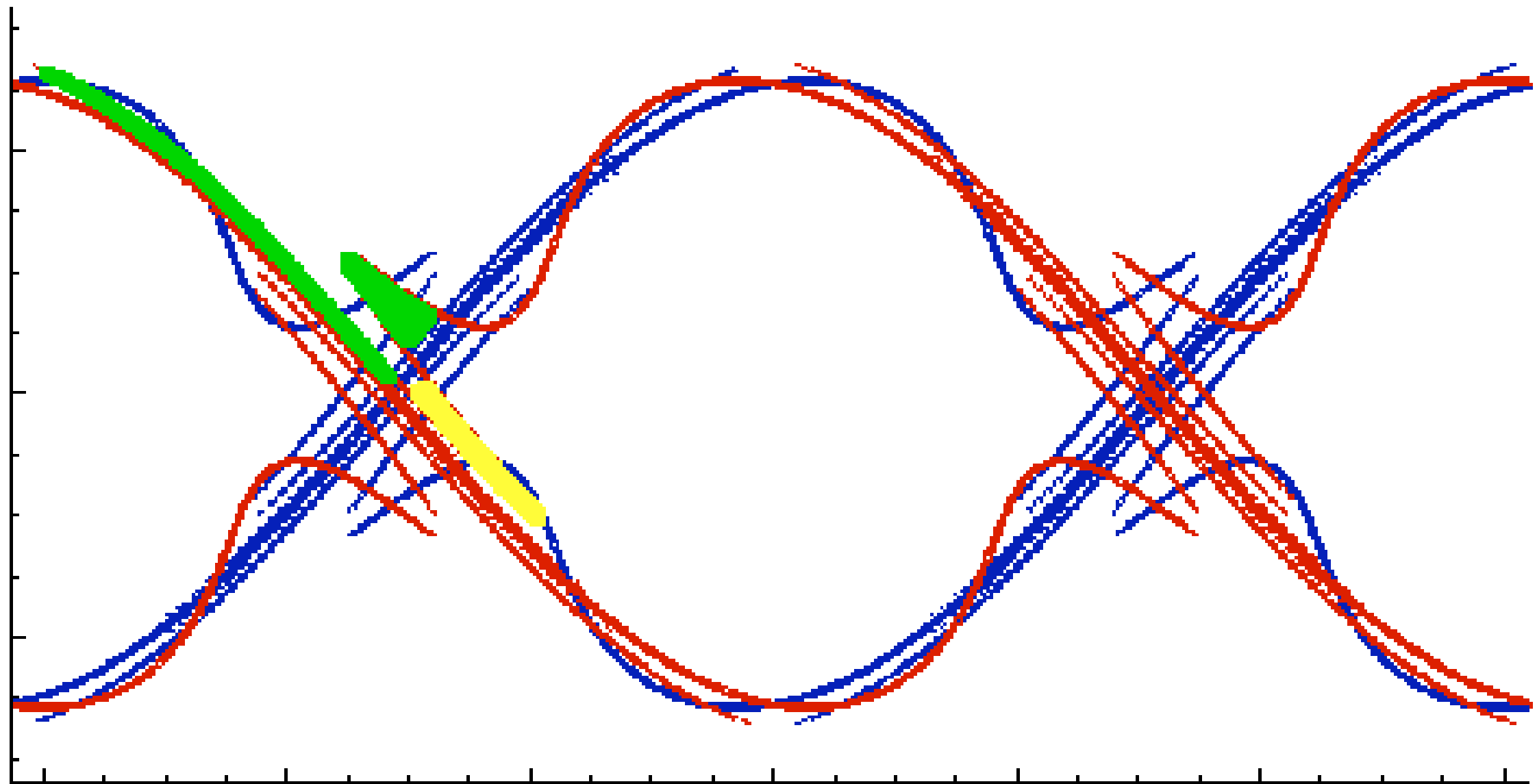
LCS for periodic forcing



Lobes dynamics with periodic forcing

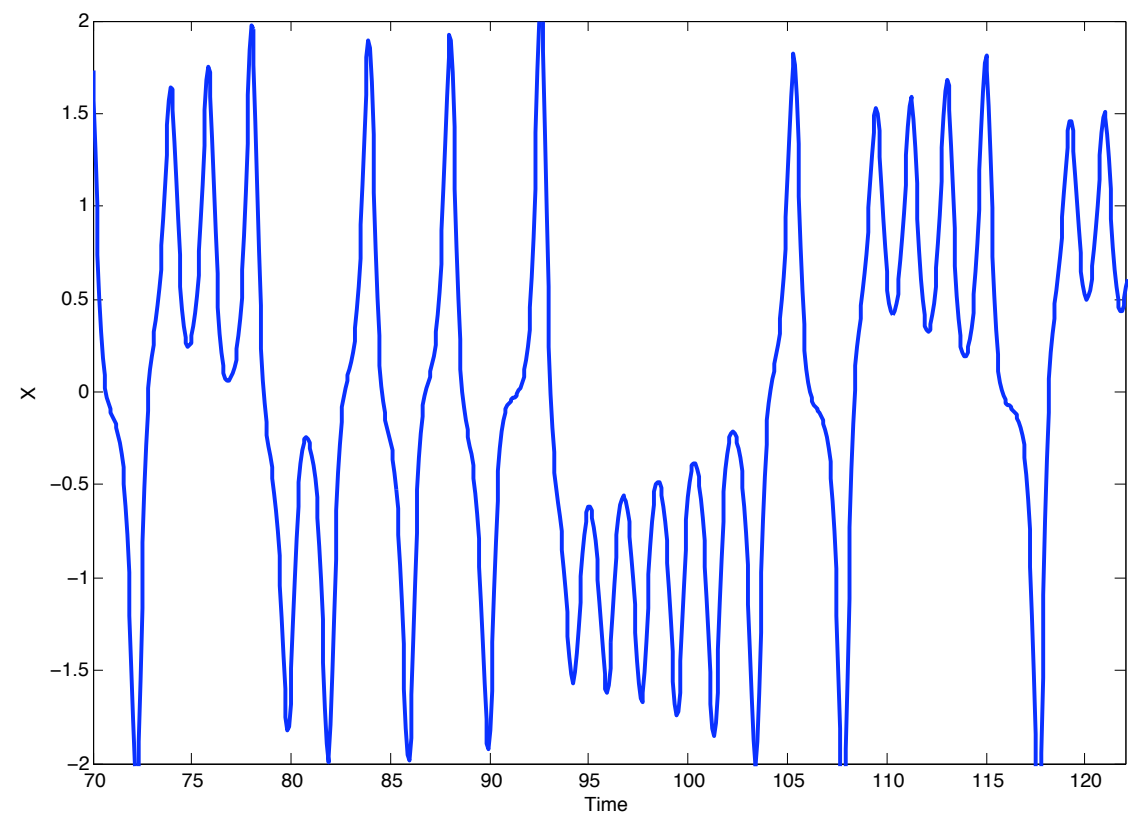
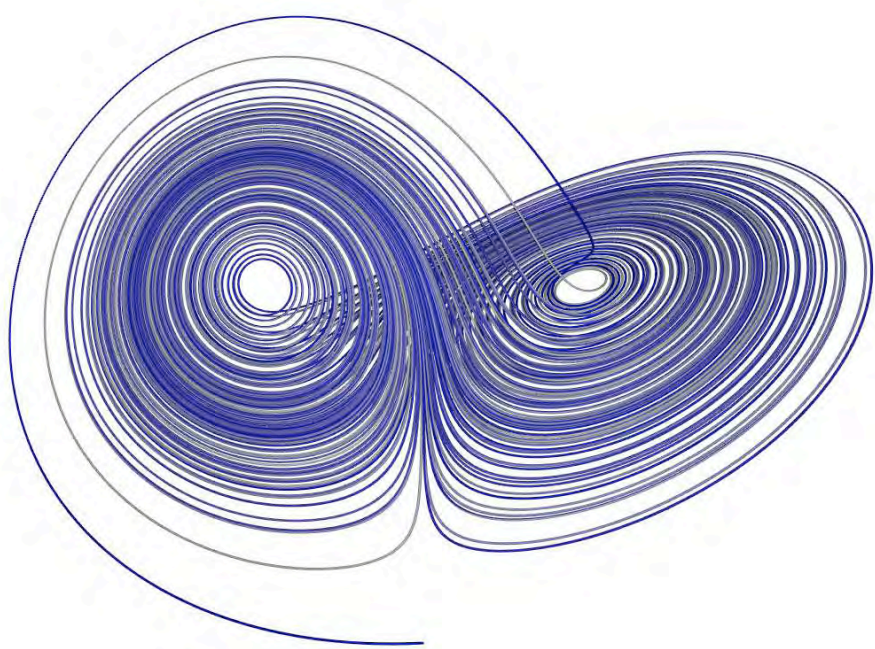


Lobes dynamics with periodic forcing



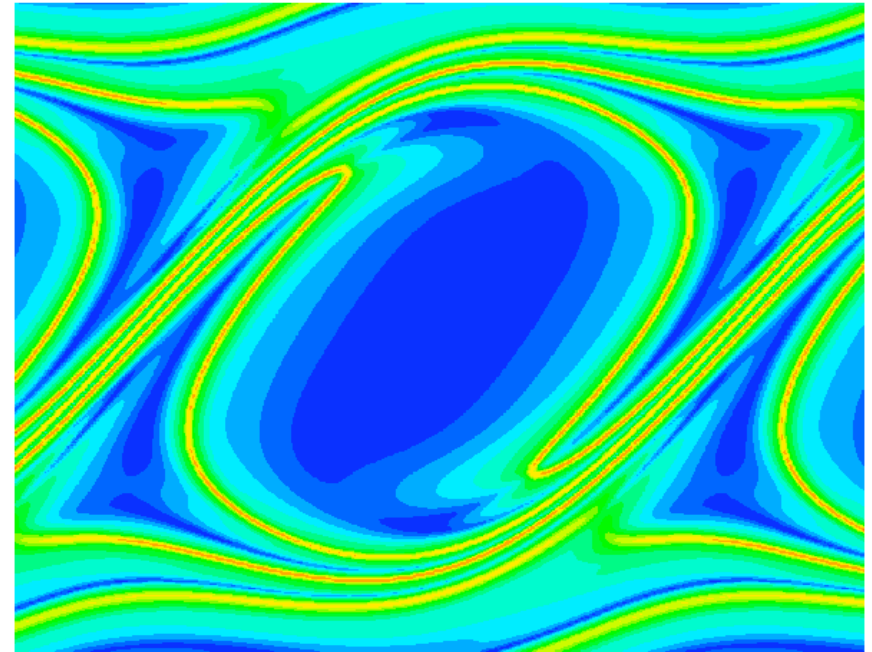
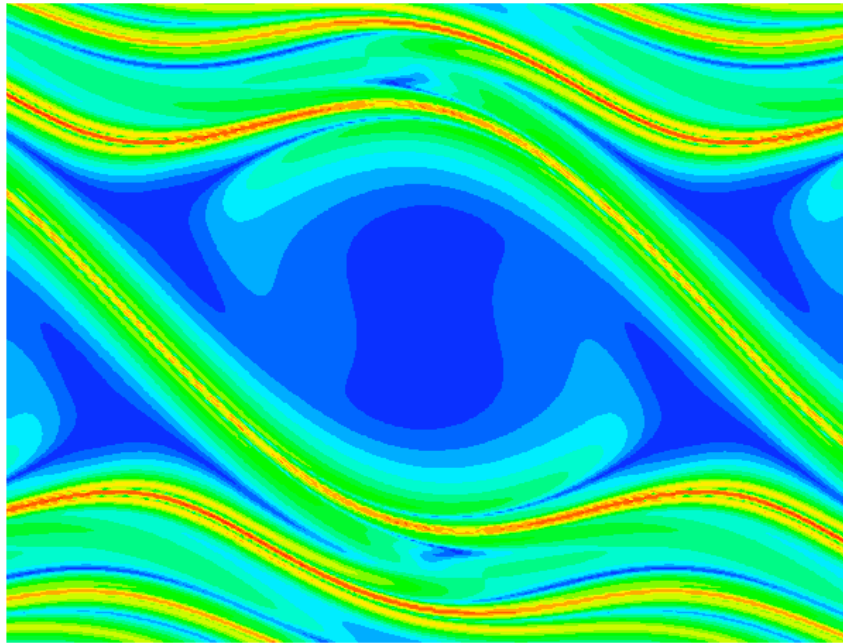
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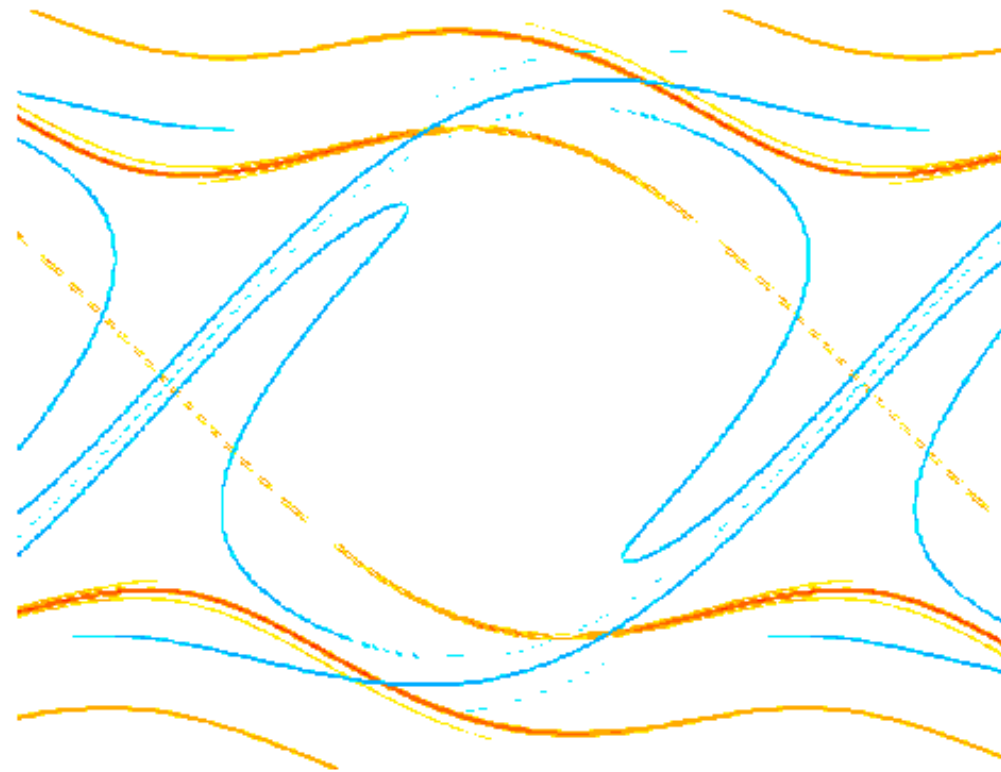
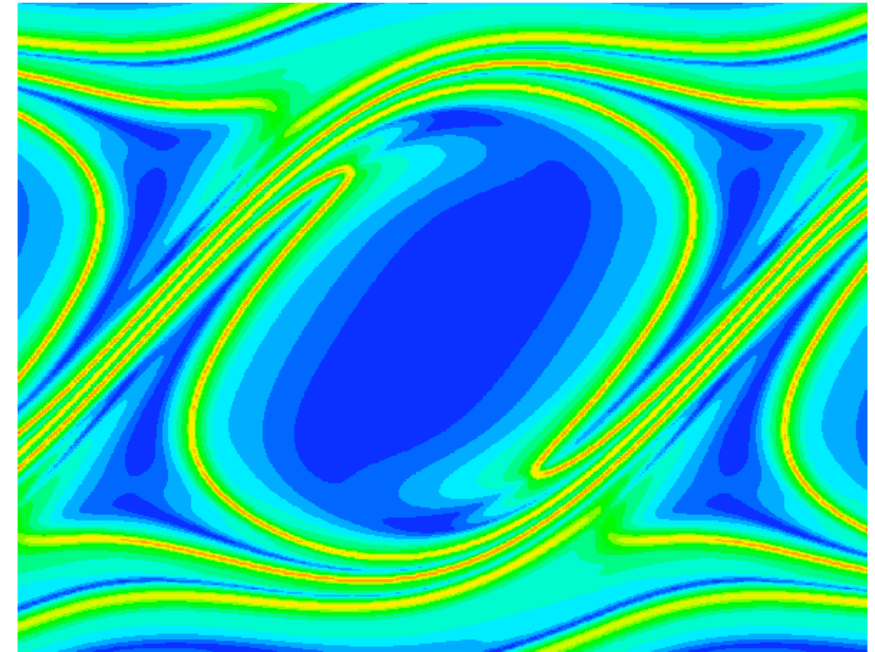
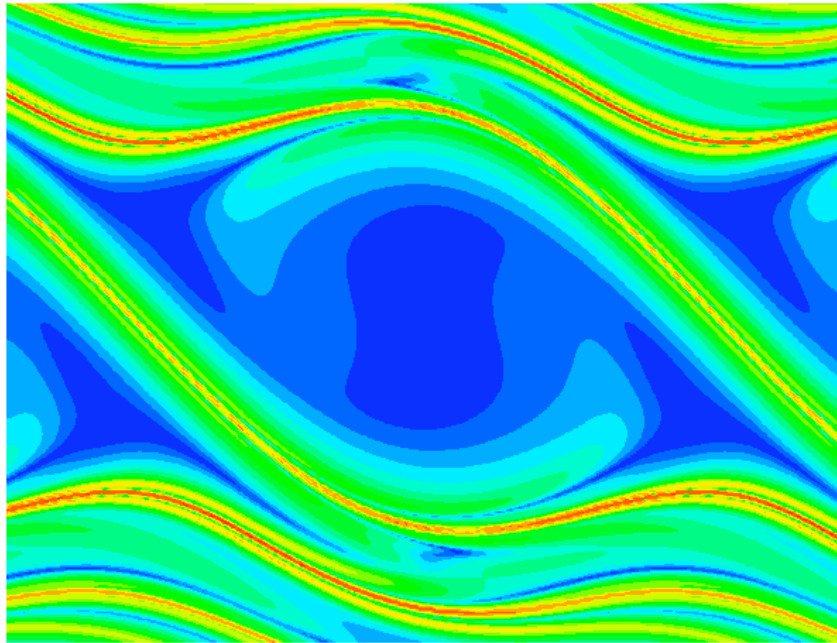


$f(t)$

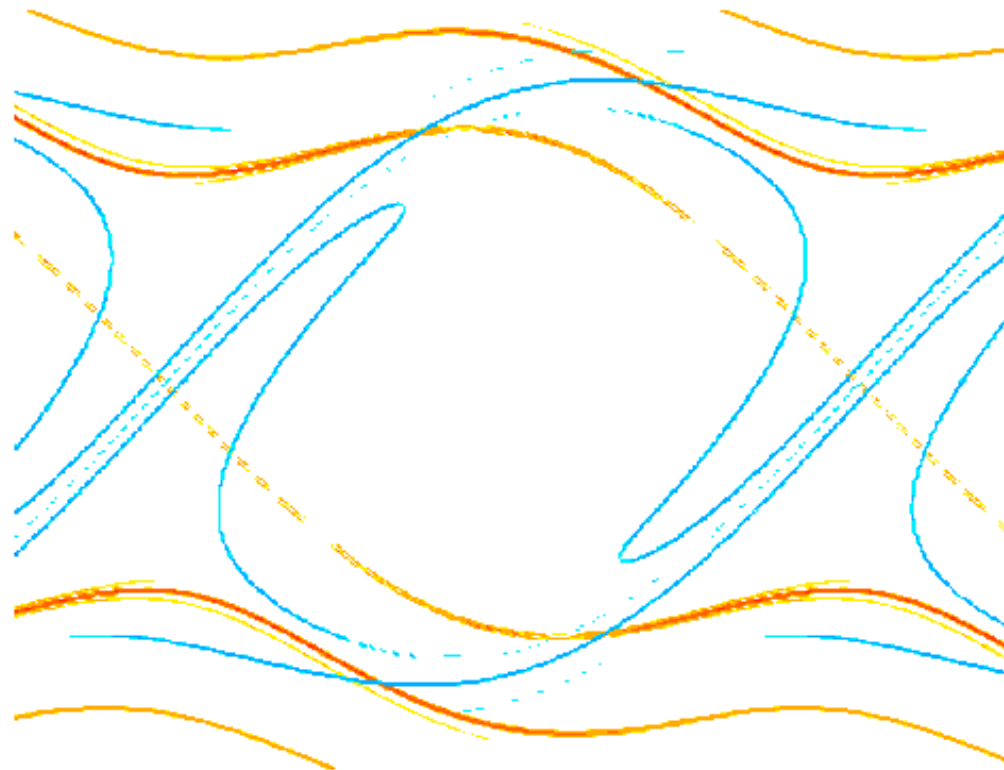
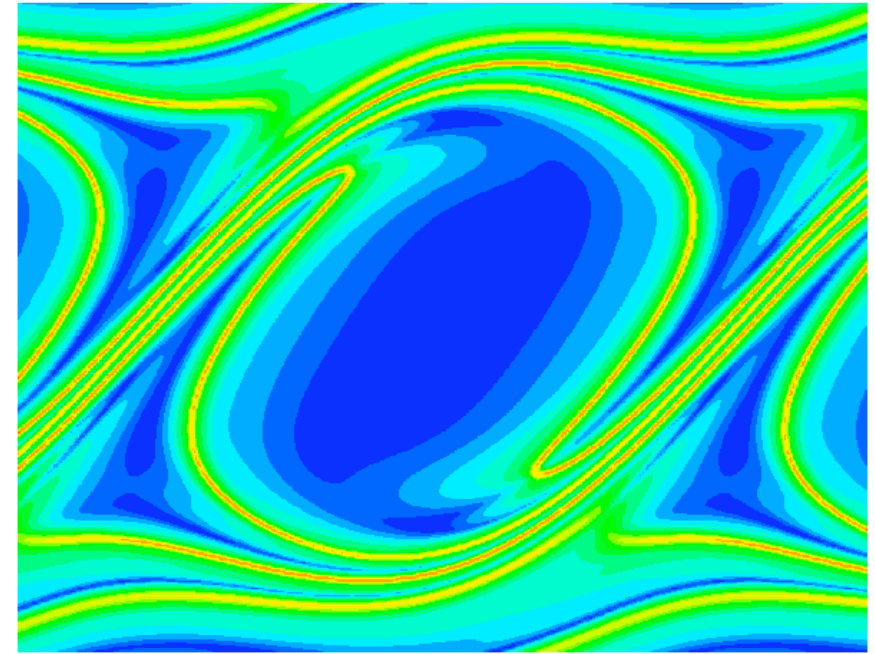
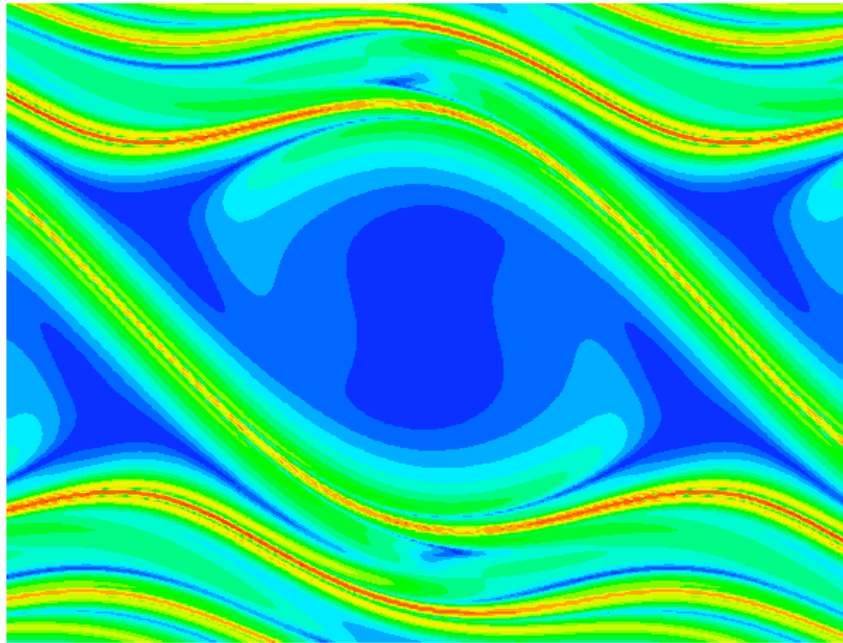
LCS for aperiodic forcing



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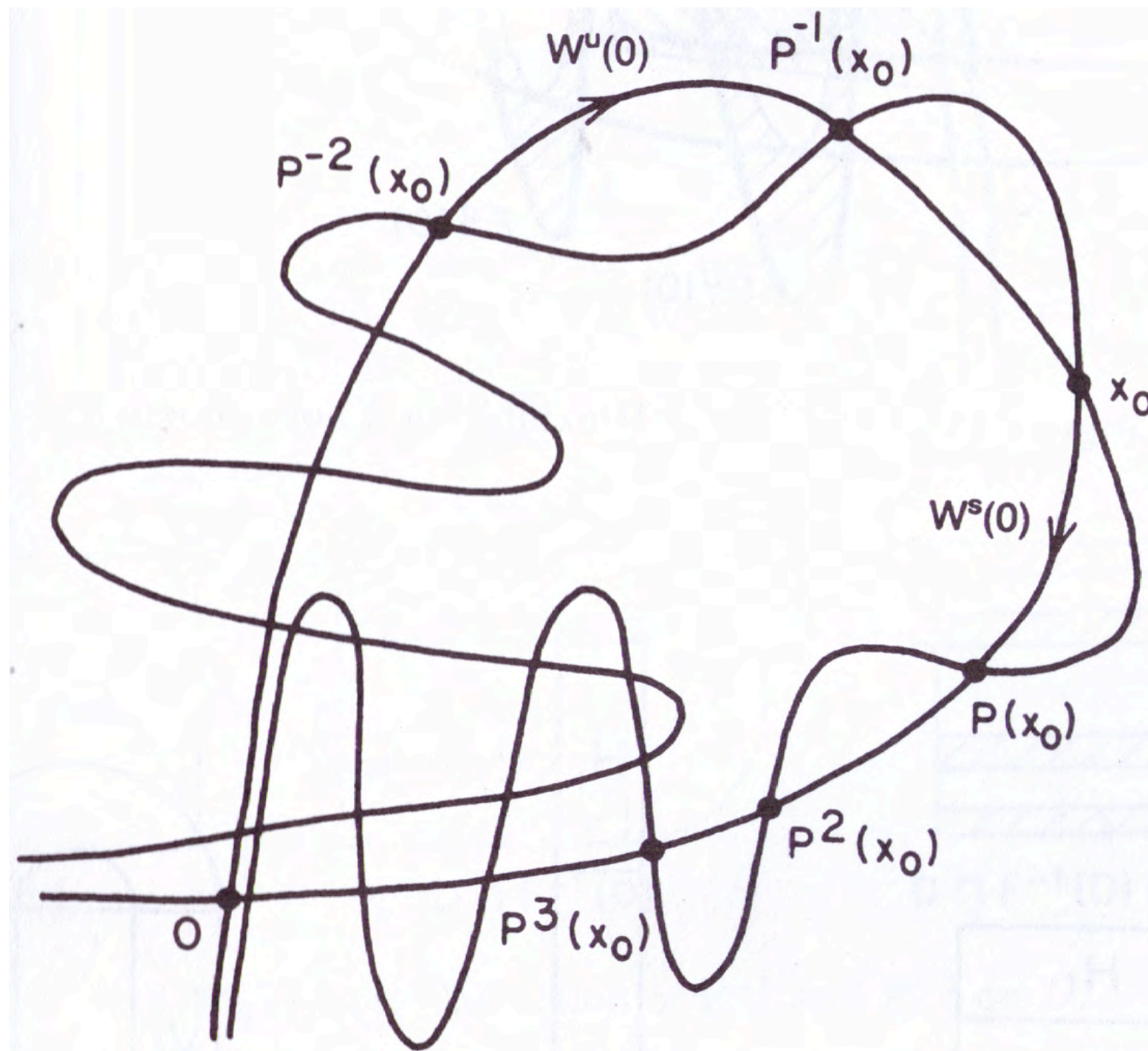


LCS for aperiodic forcing

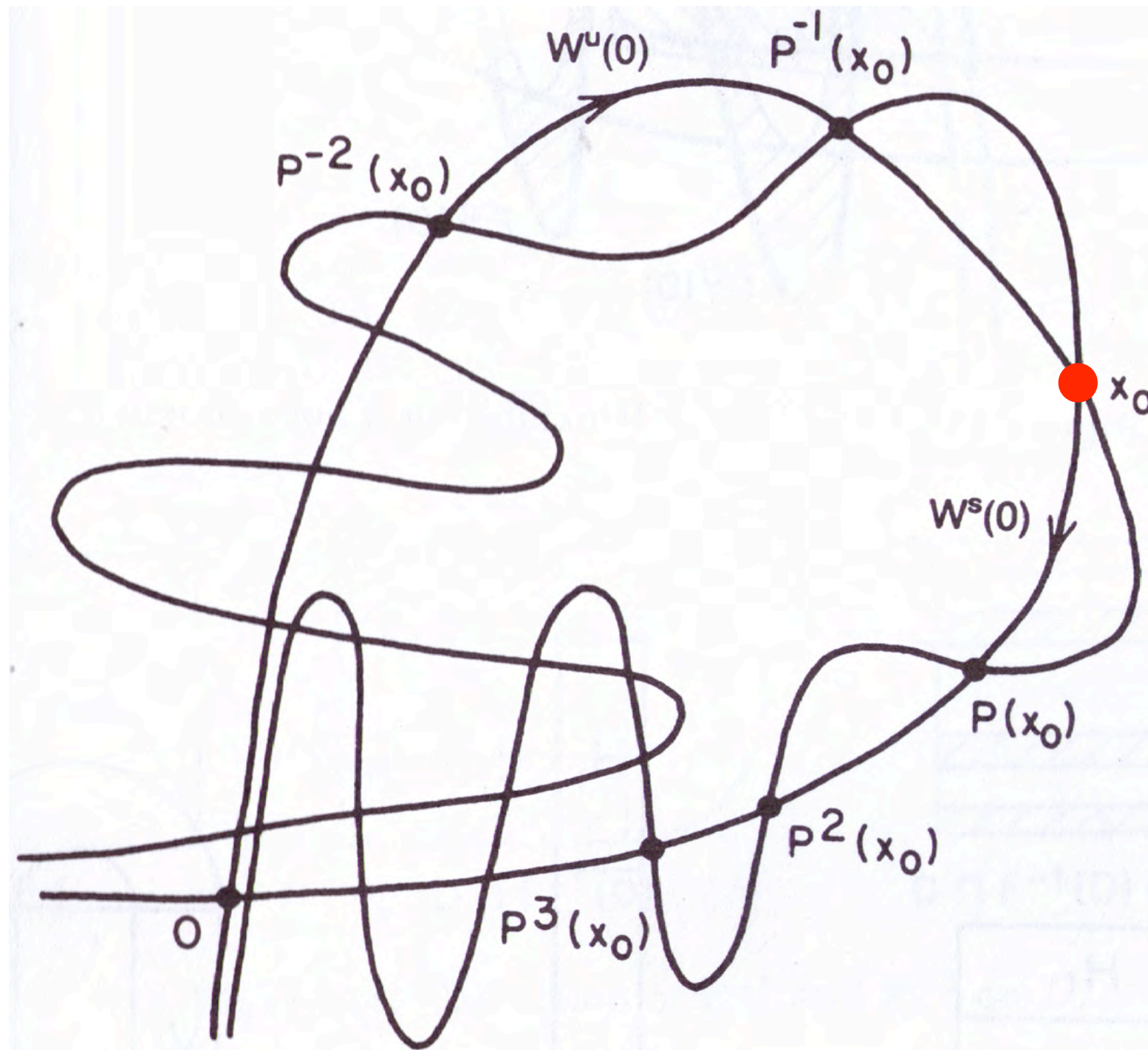


Captures transient chaos

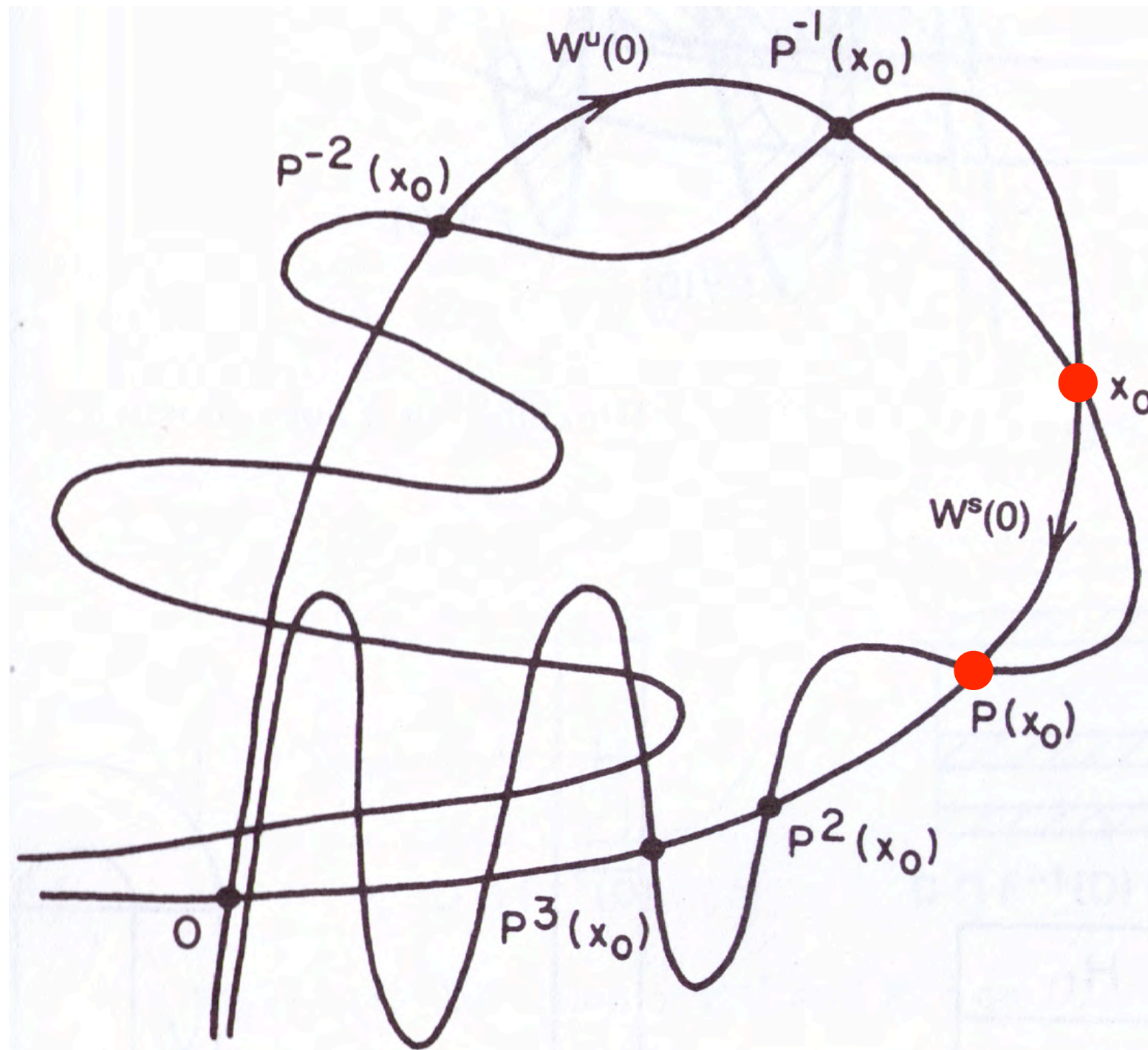
(Aside on tangles)



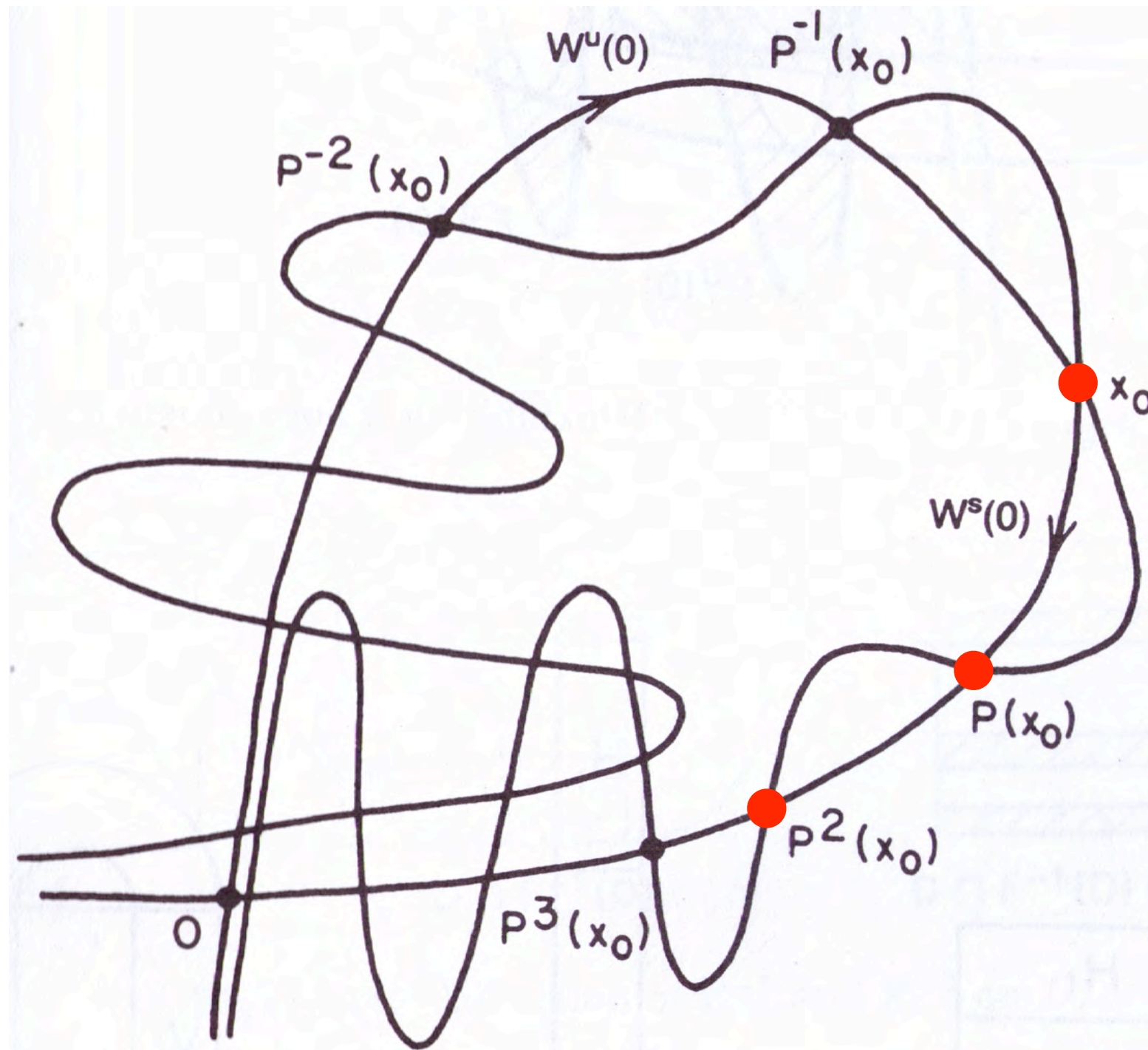
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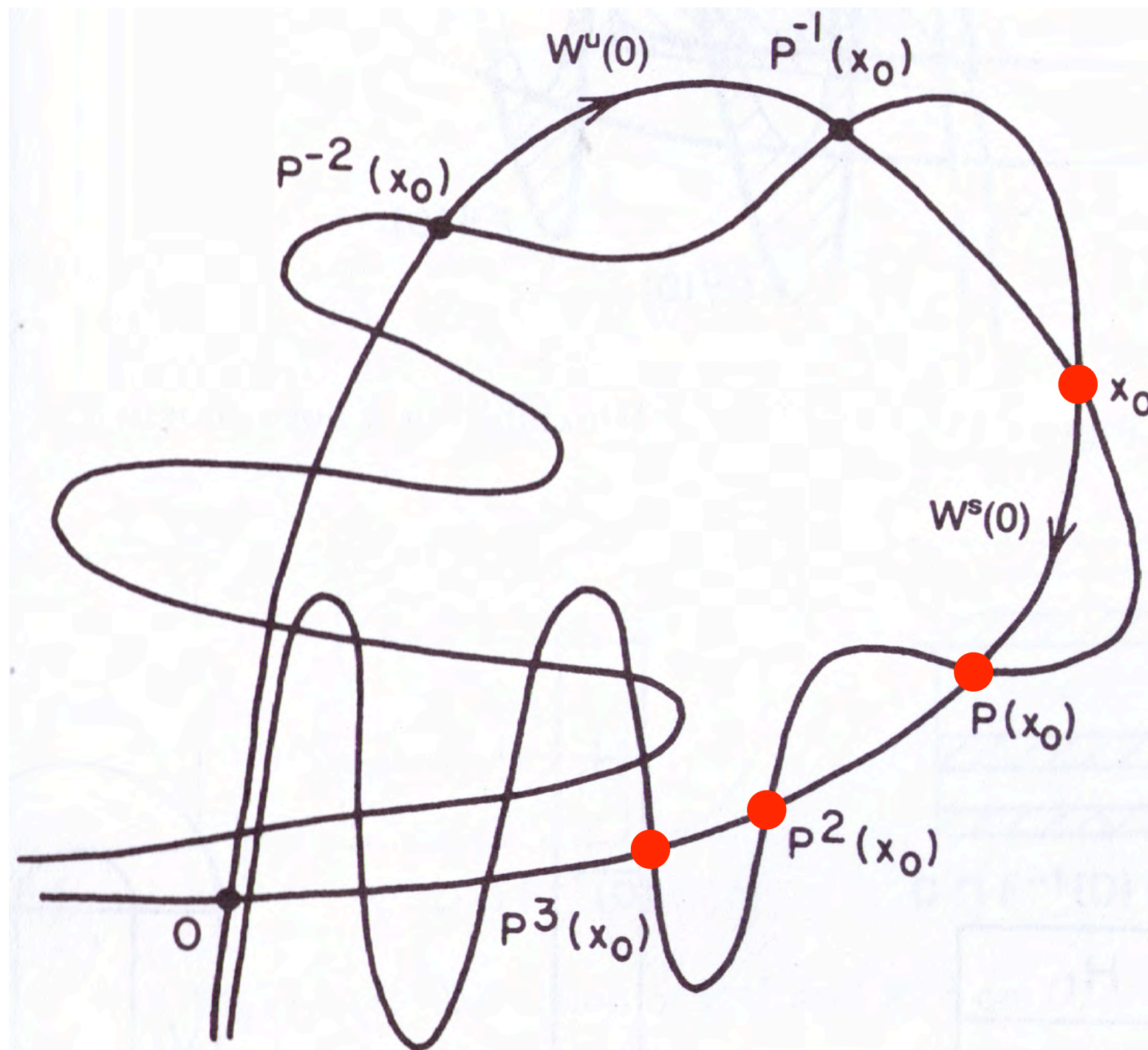
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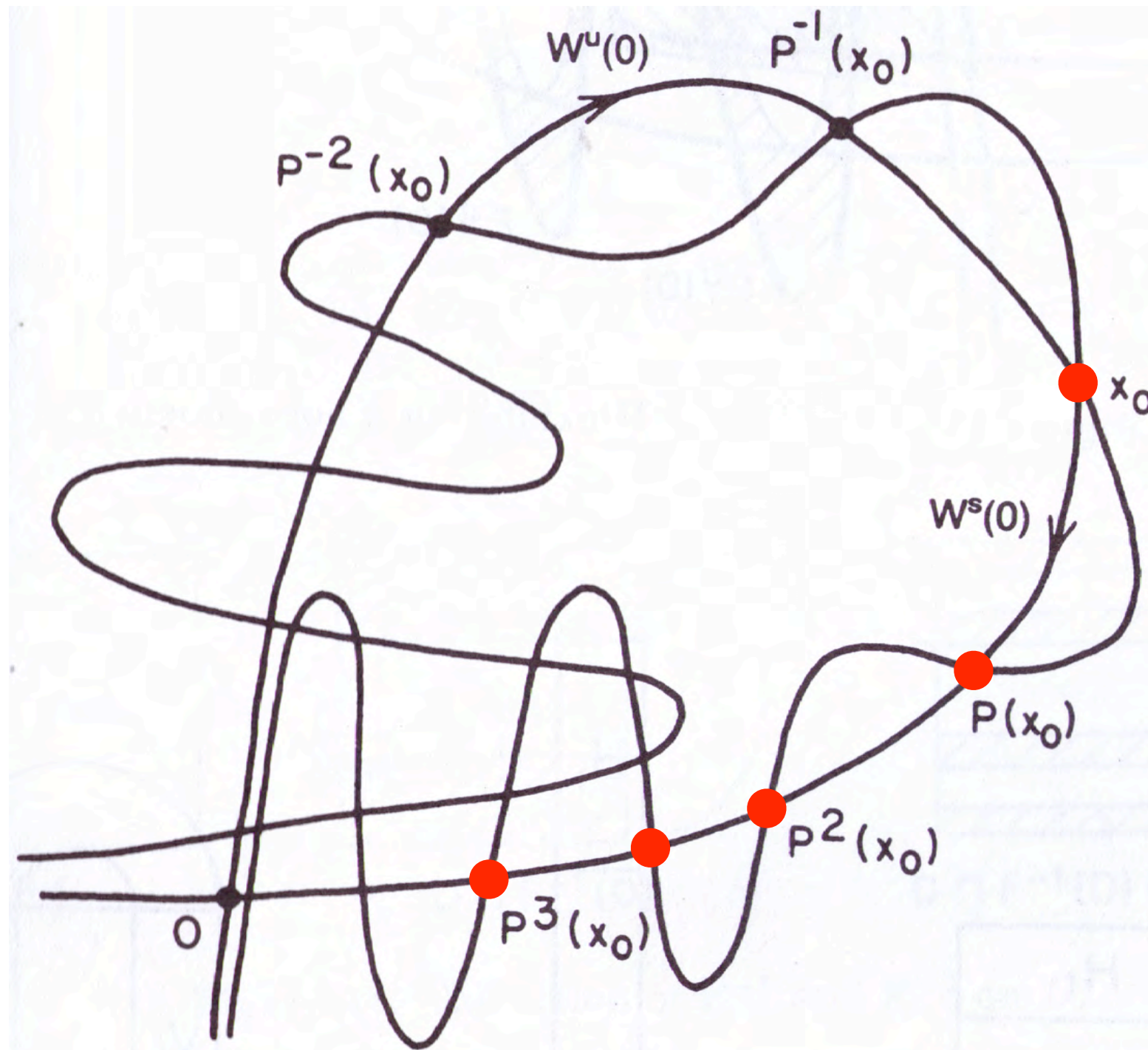
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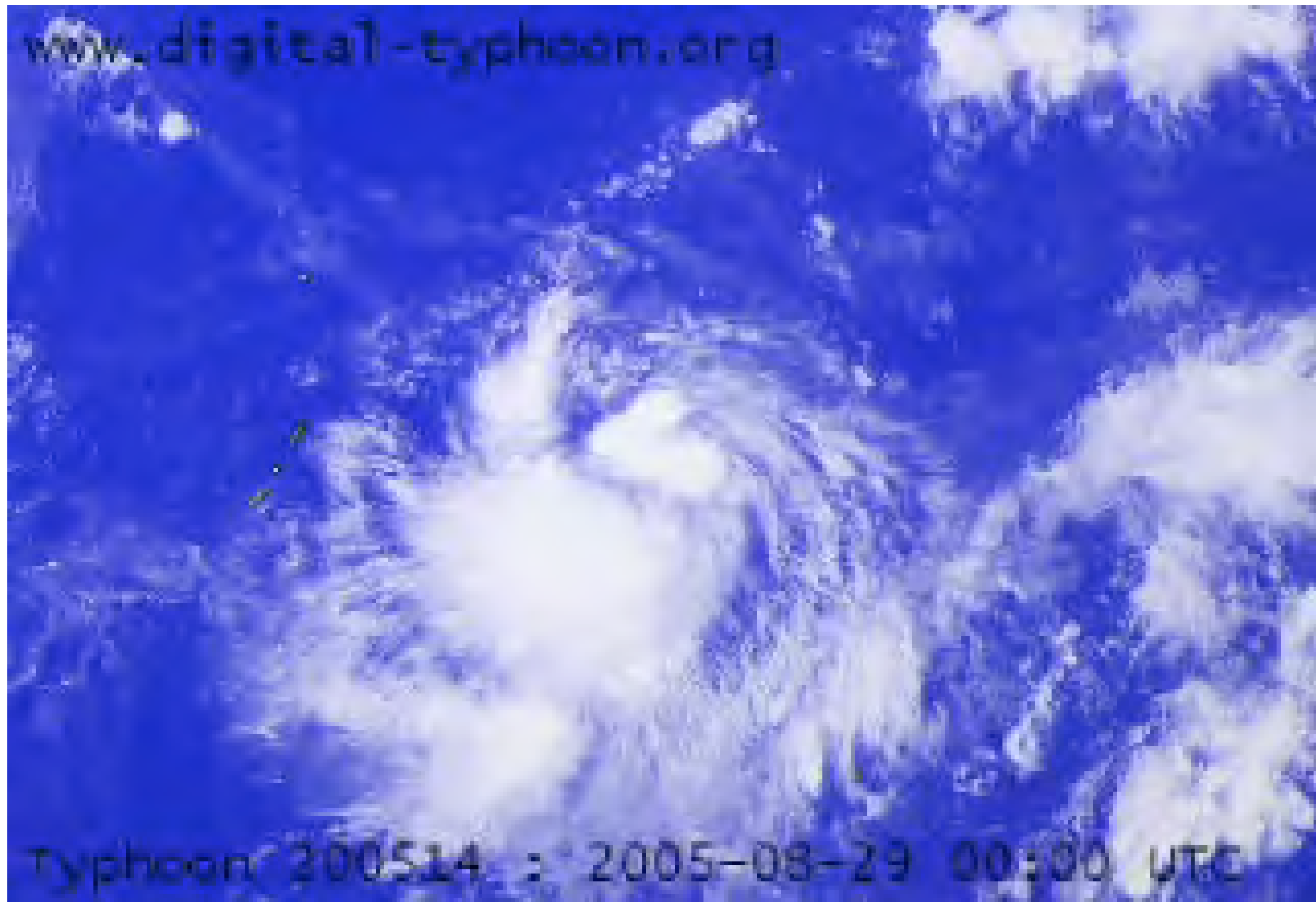
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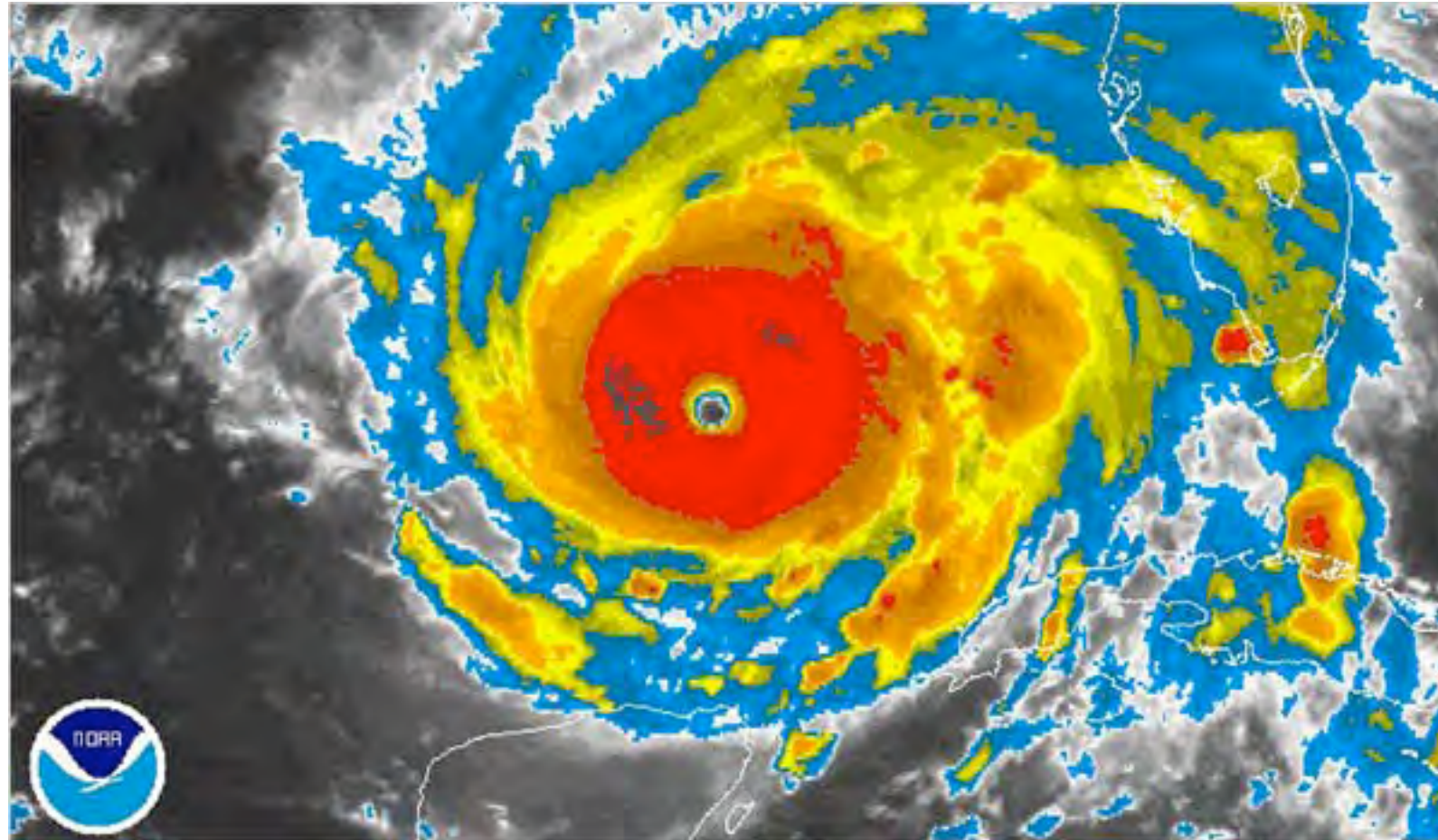
(Aside on tangles)



Transport in hurricanes



Will Warming Lead to a Rise in Hurricanes?



National Oceanic and Atmospheric Administration

By [CORNELIA DEAN](#)
Published: May 29, 2007

When people worry about the effects of [global warming](#), they worry more about [hurricanes](#) than anything else. In surveys, almost three-quarters of Americans say there will be more and stronger hurricanes in a warming world. By contrast, fewer than one-quarter worry about increased coastal flooding.

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Entrainment and Hurricane Intensity

$$V_p^2 = \frac{T_s - T_0}{T_0} \frac{F_{\downarrow} - F_{\uparrow} + F_{\text{entrainment}}}{C_D \rho |\mathbf{V}|}$$

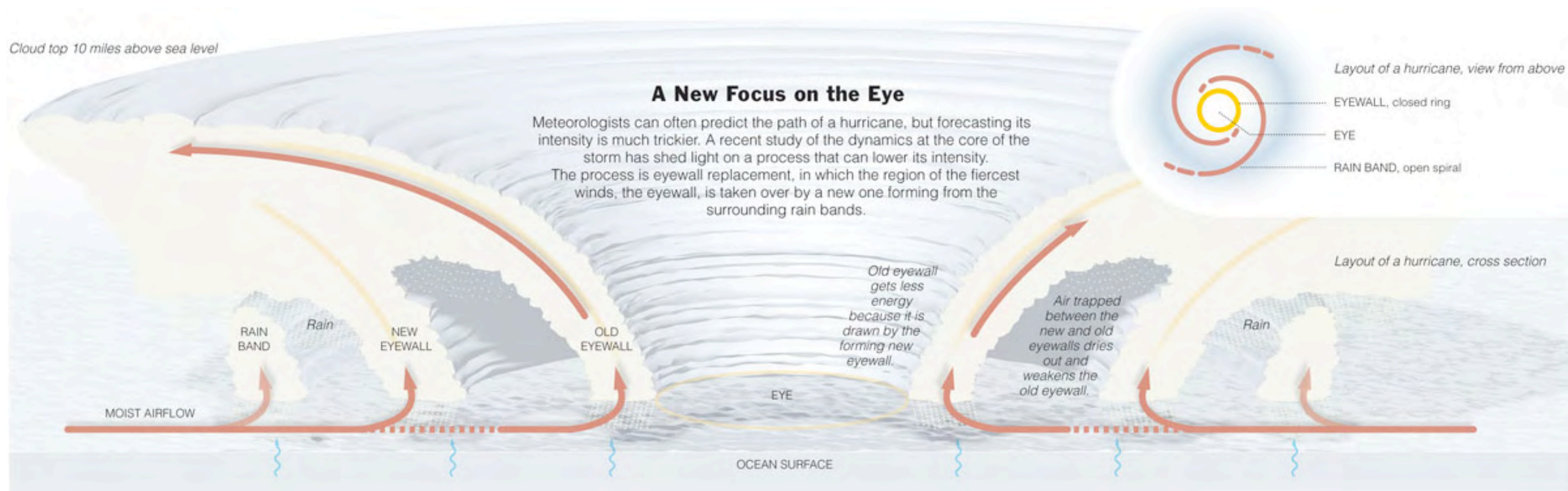
Dr. Kerry Emanuel, MIT,
Environmental Factors Affecting Tropical Cyclone Power Dissipation (In Press).



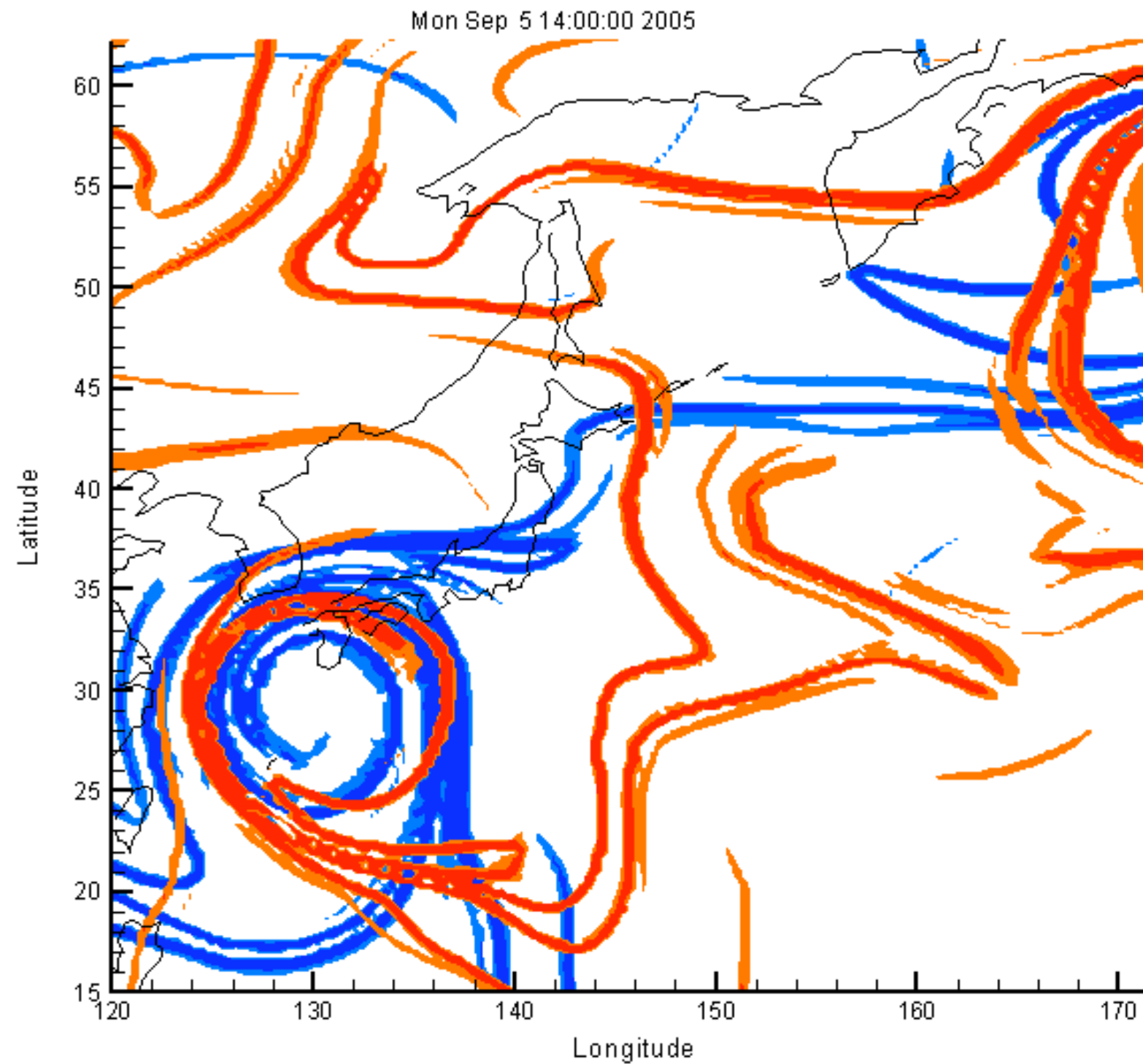
Stability of Hurricanes

The New York Times

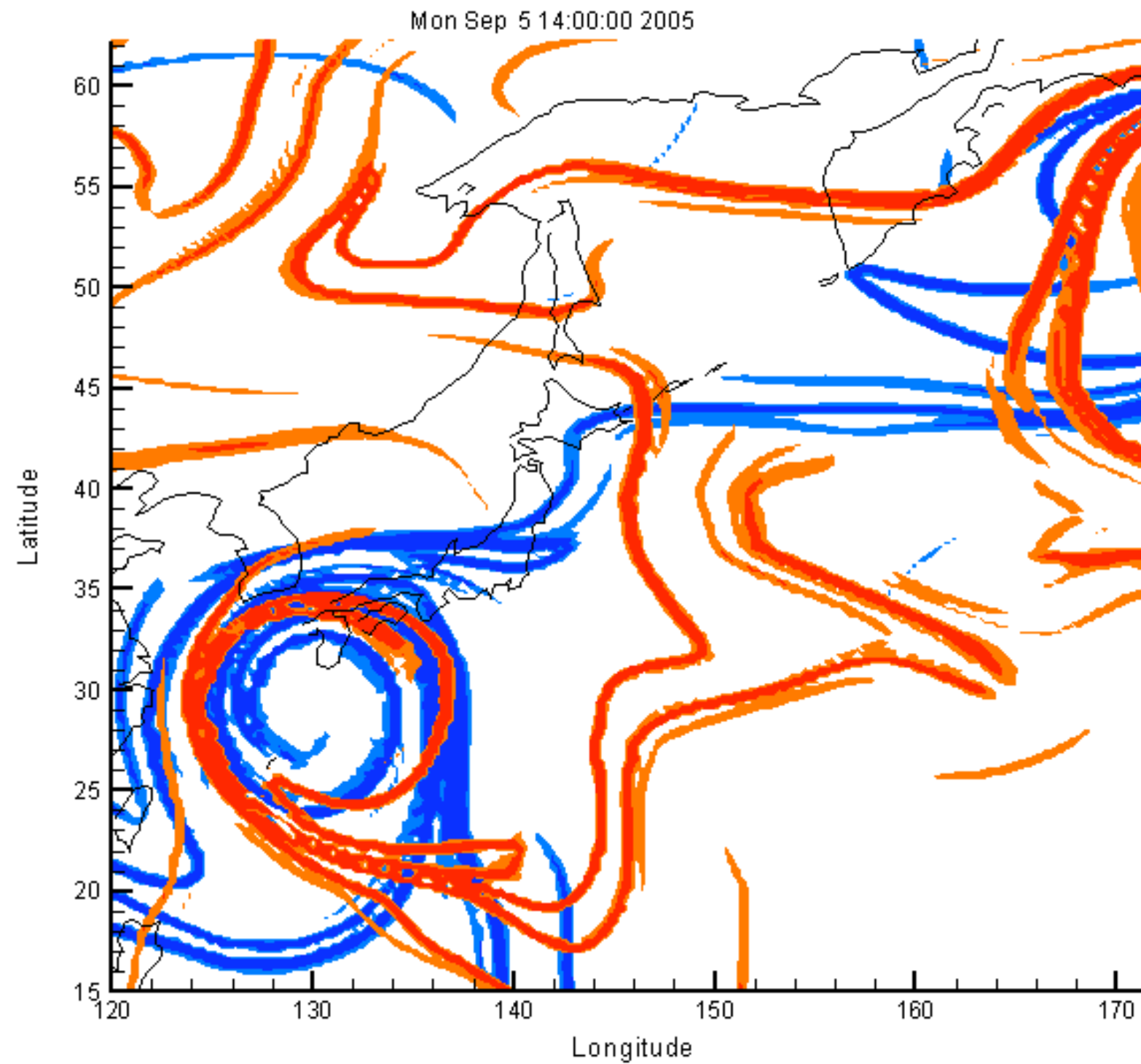
(29 May 2007)

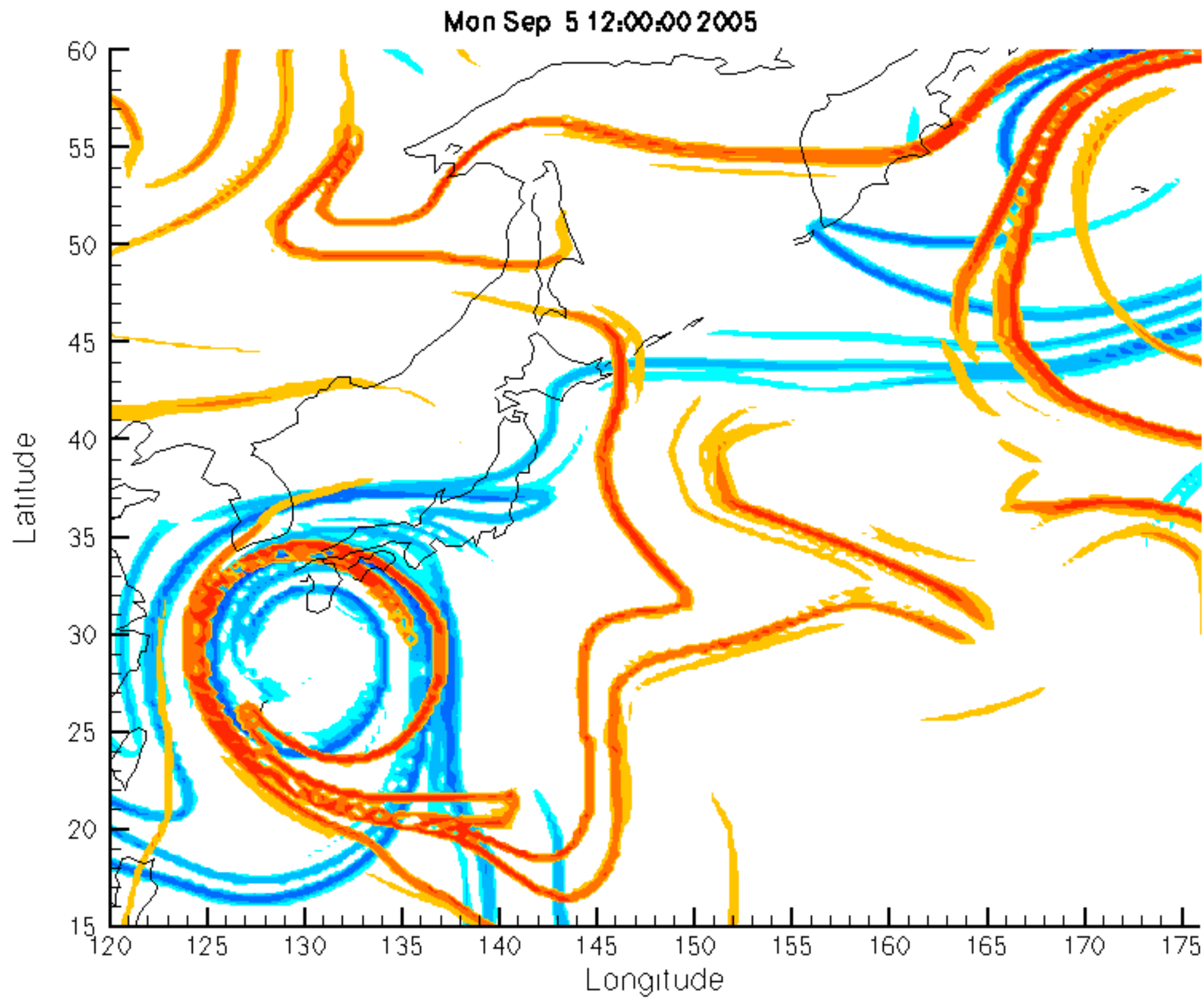


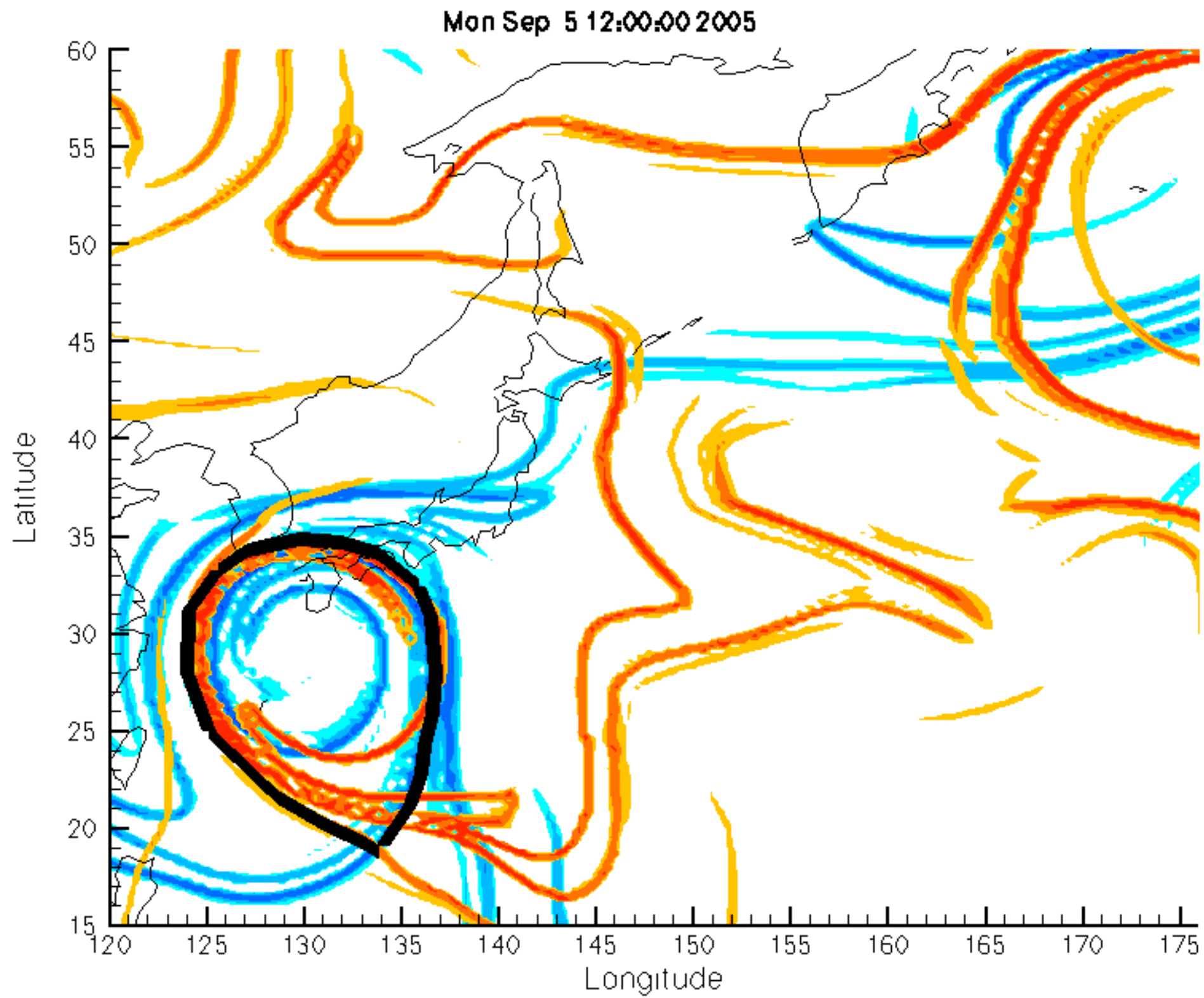
LCS in typhoon Nabi

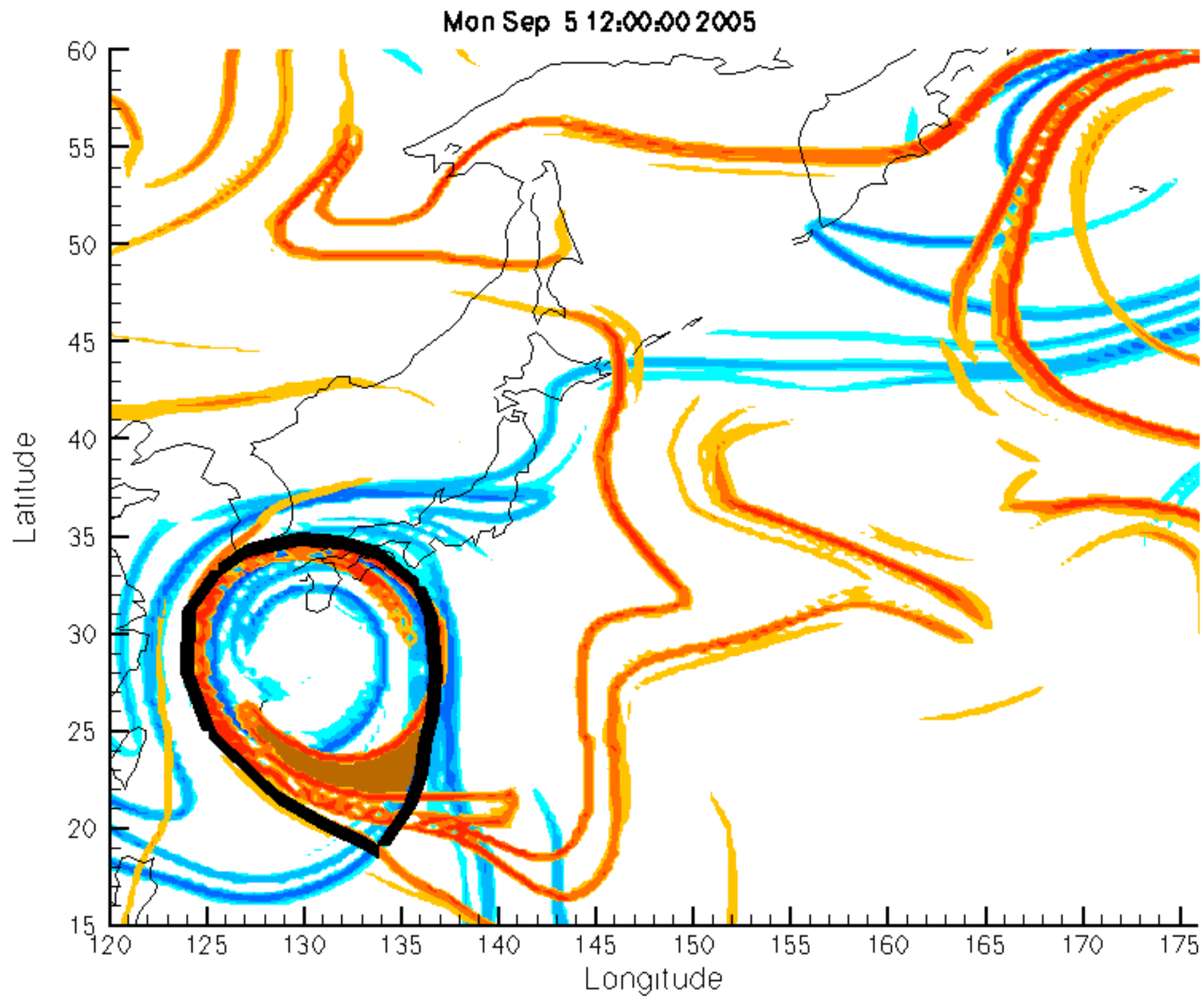


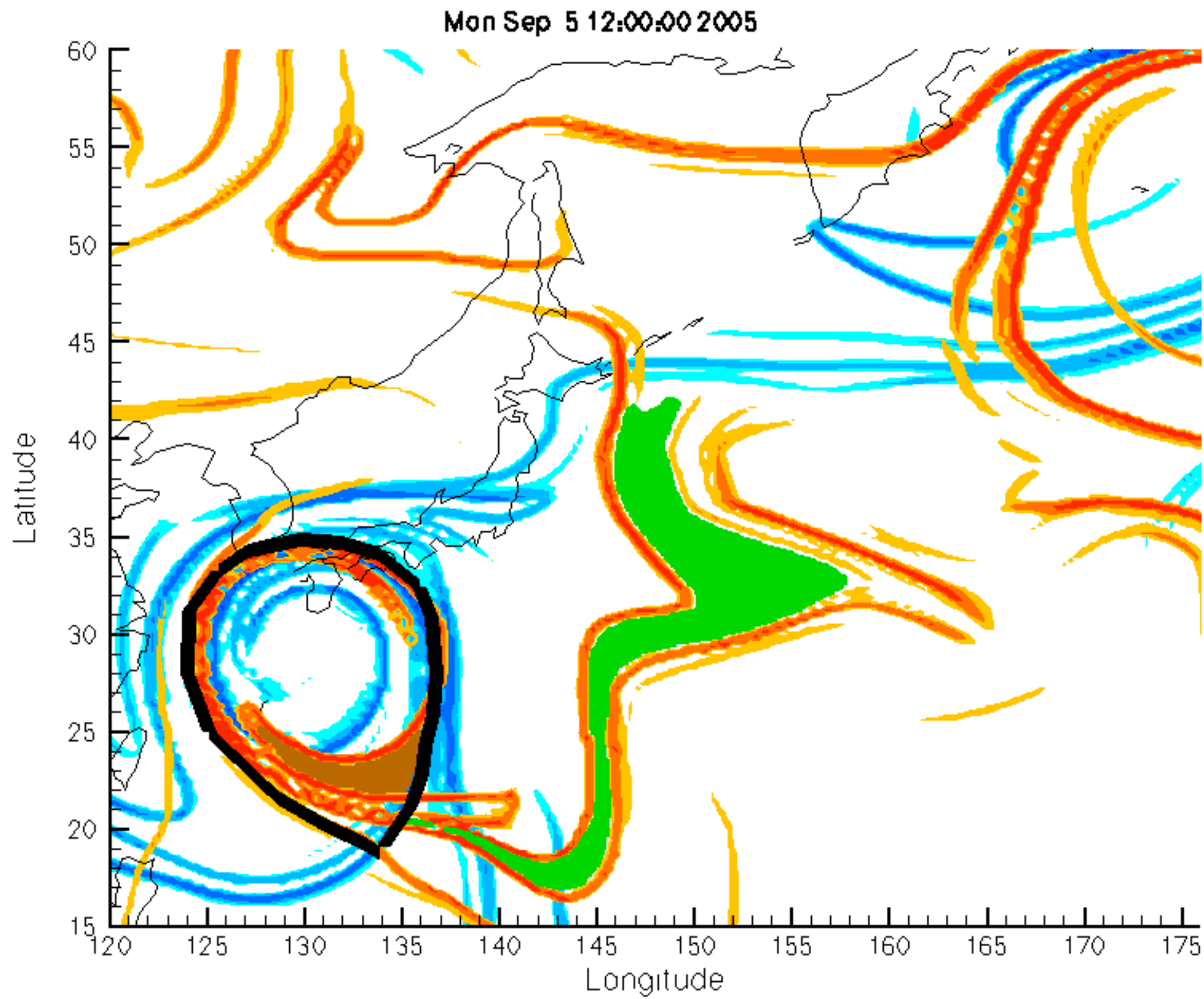
LCS in typhoon Nabi

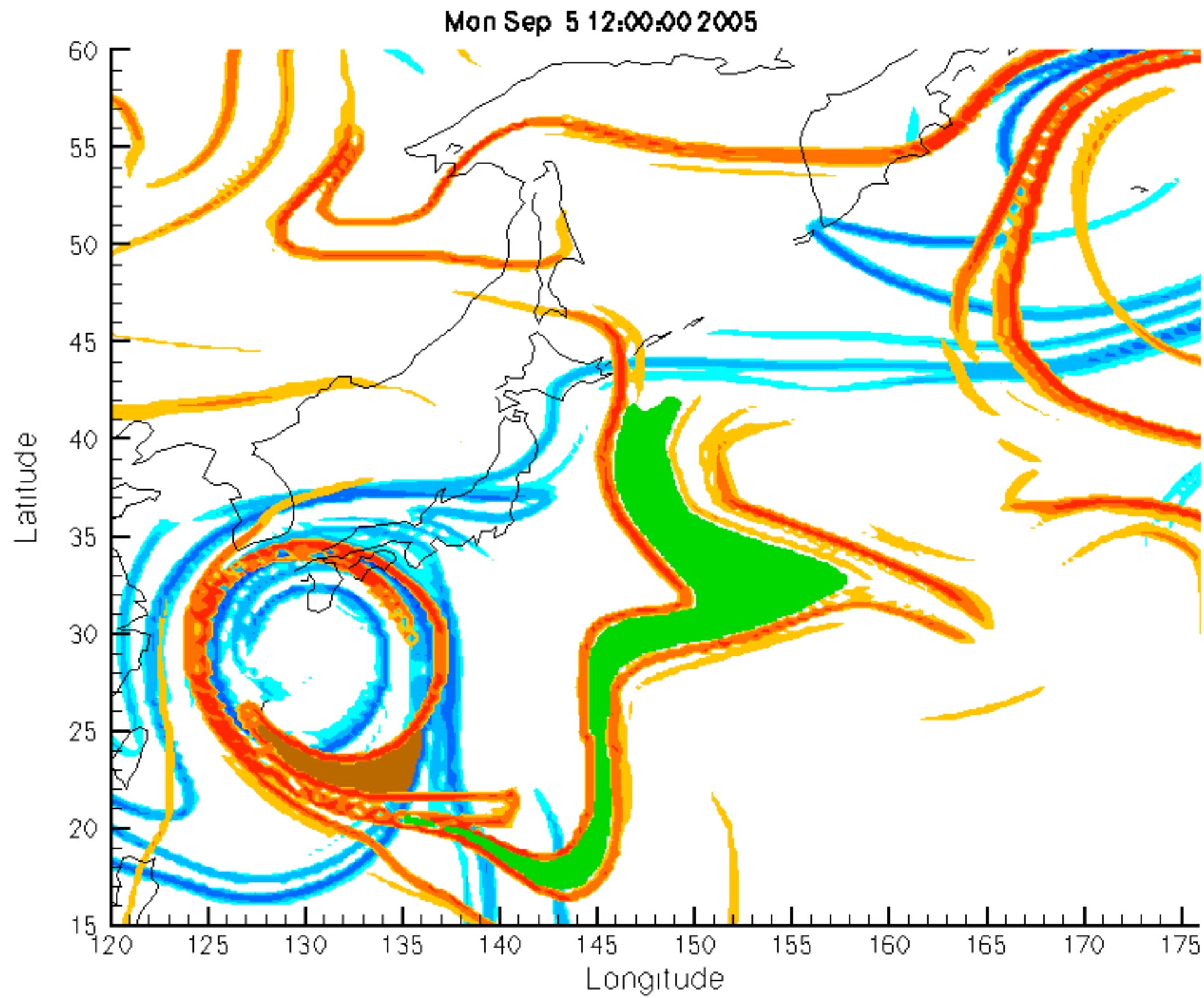


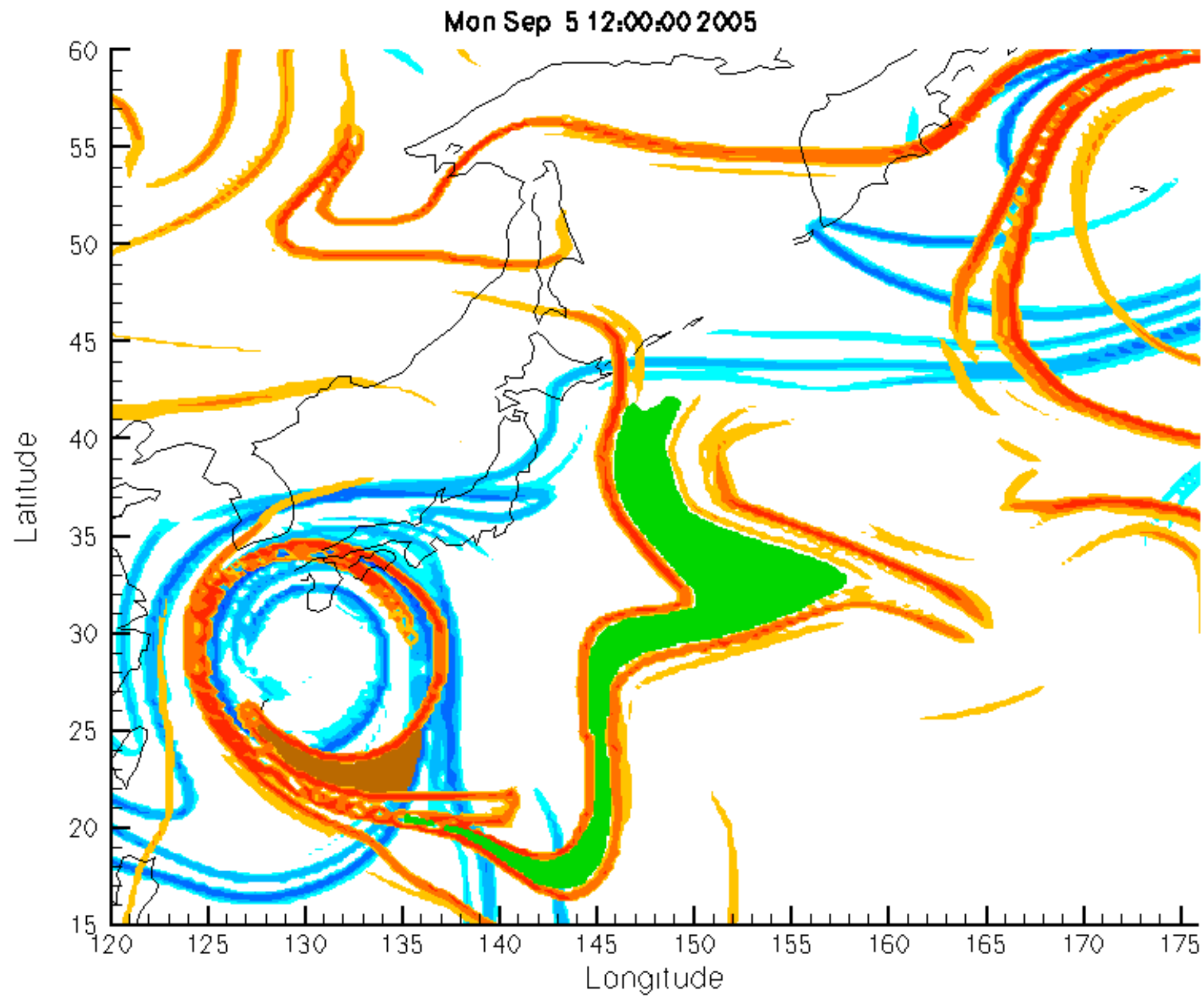








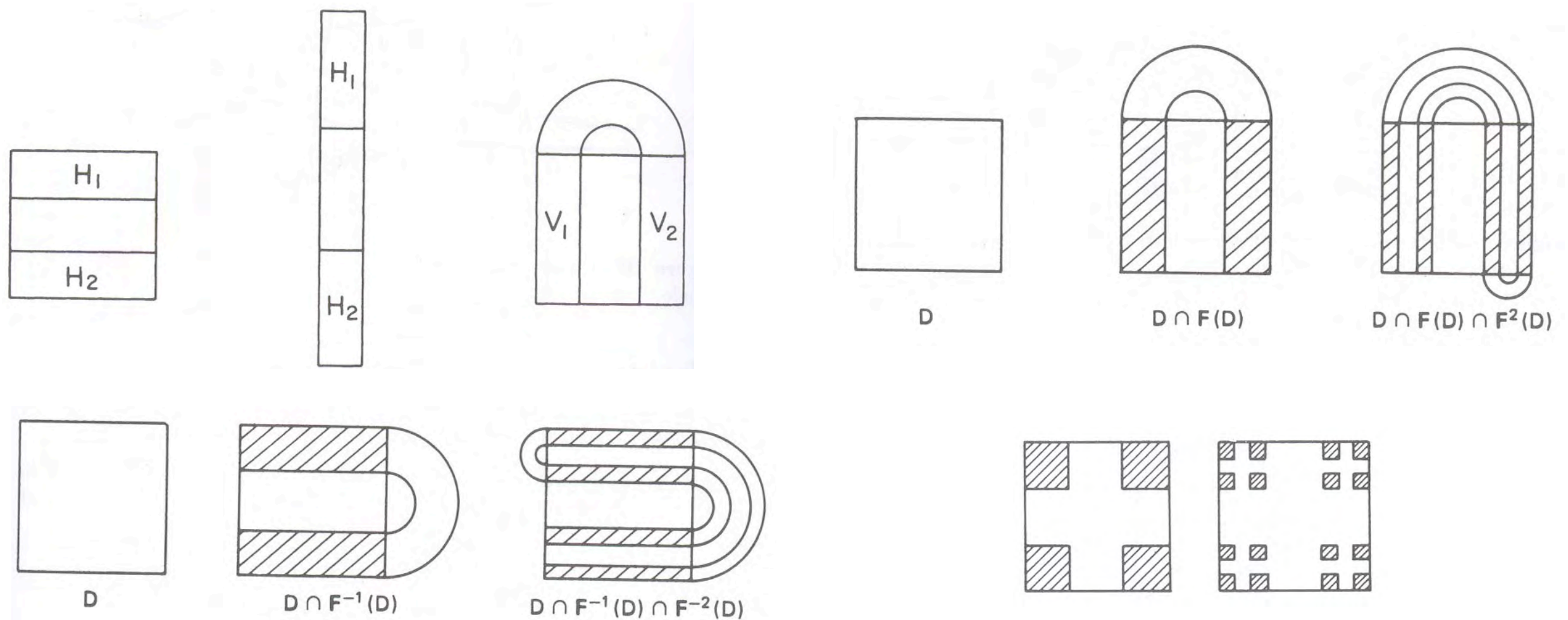




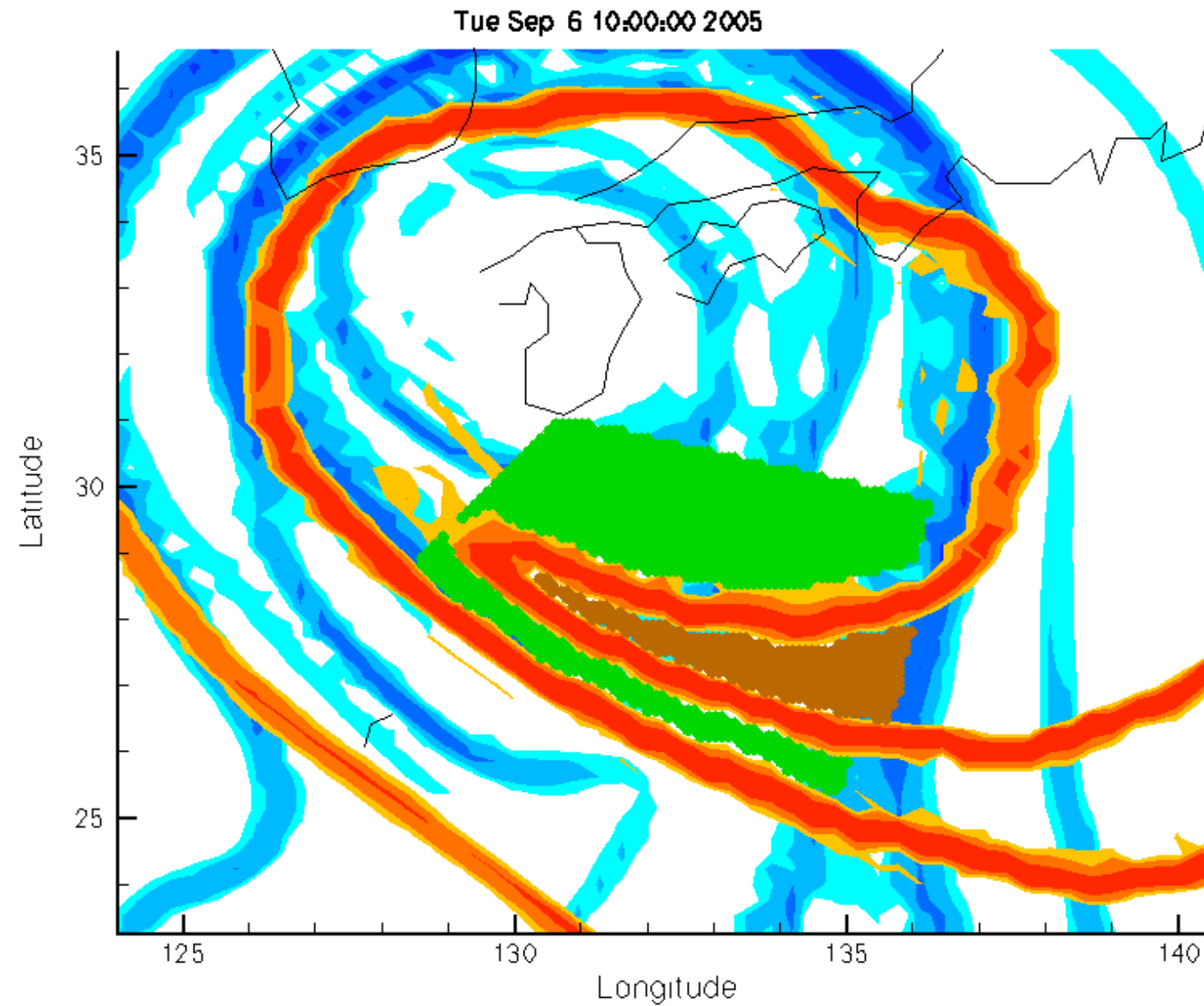
Smale's Horseshoe Map



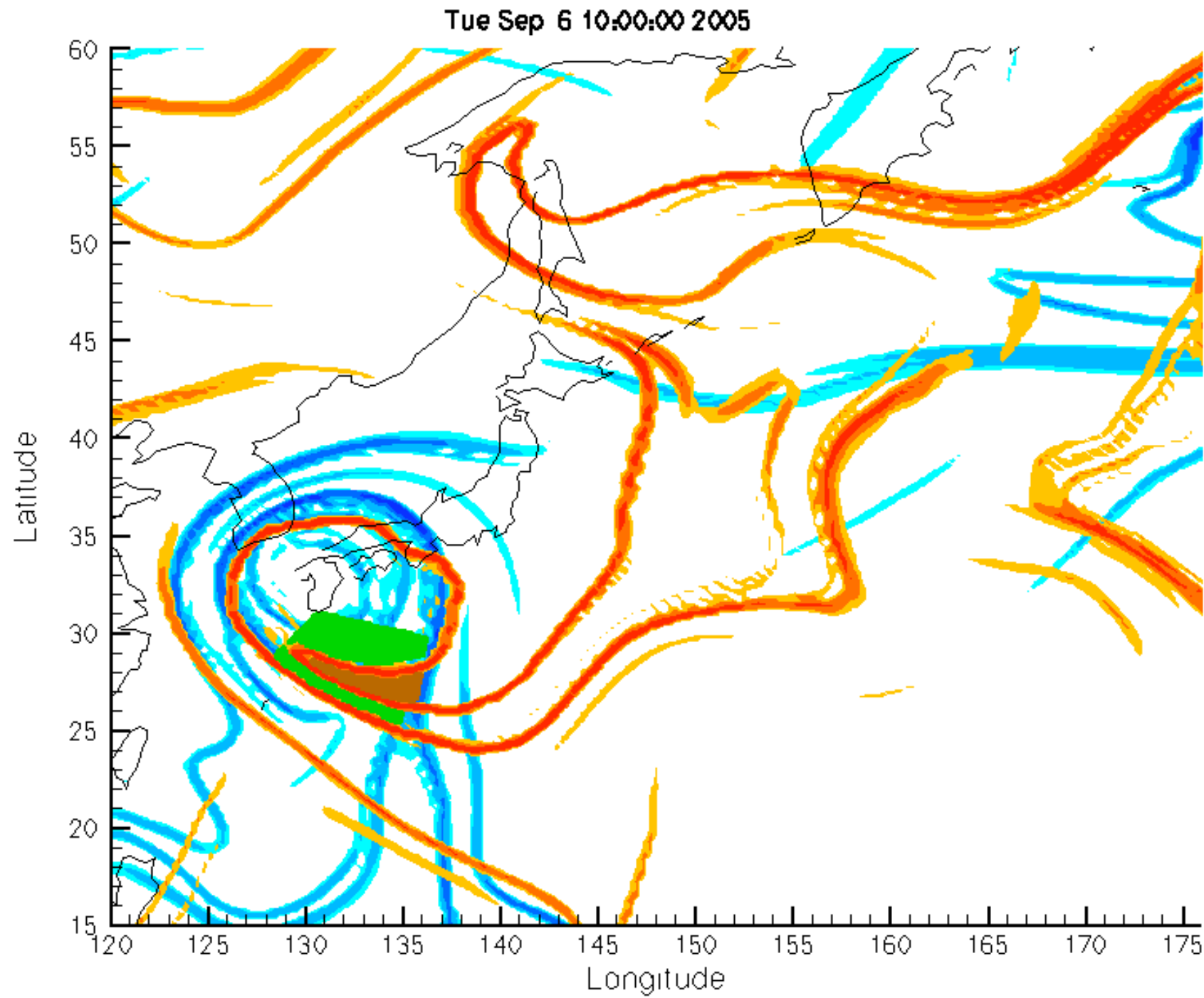
Smale's Horseshoe Map



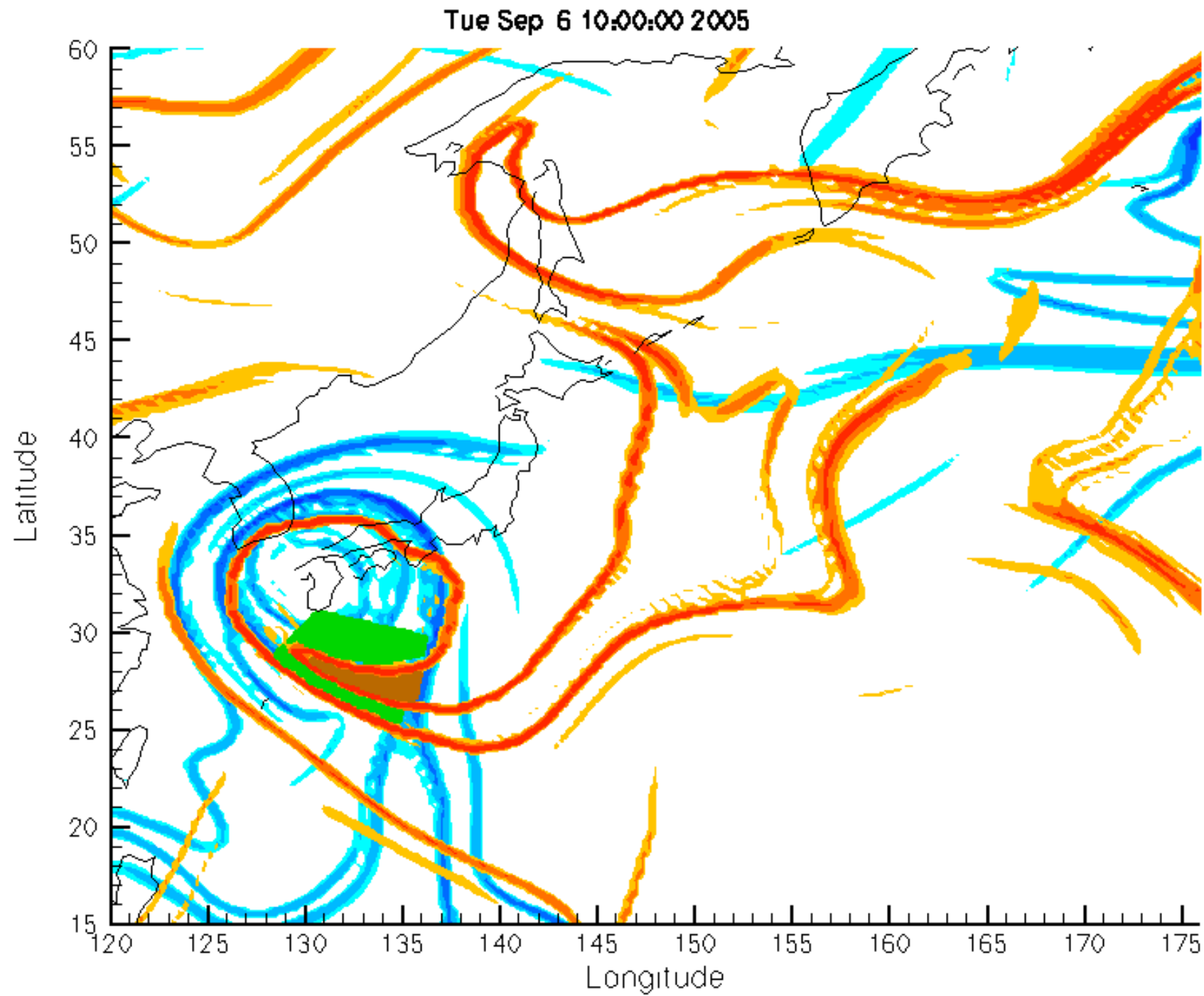
Horshoes in Typhoon Banyan



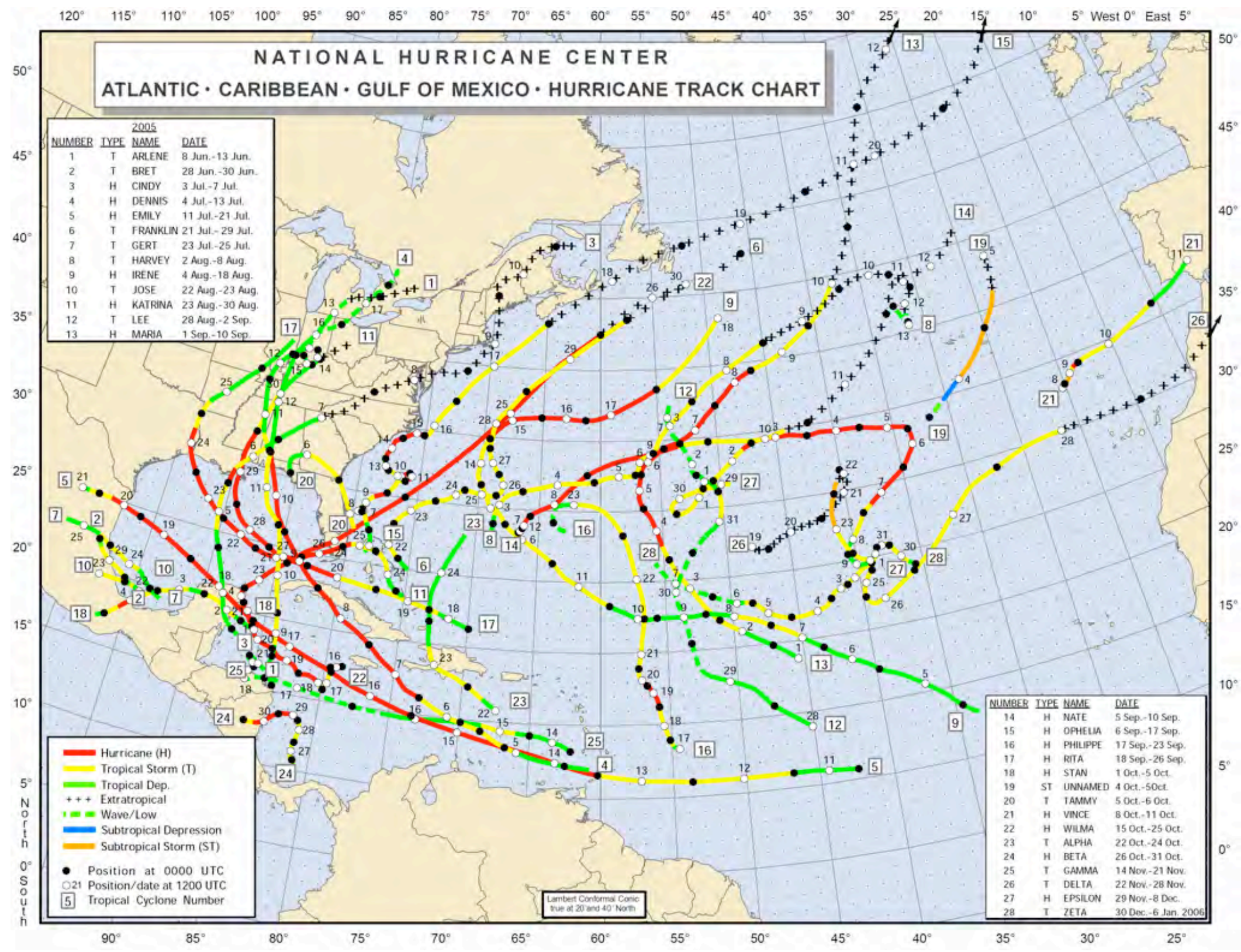
Horshoes in Typhoon Banyan



Horshoes in Typhoon Banyan



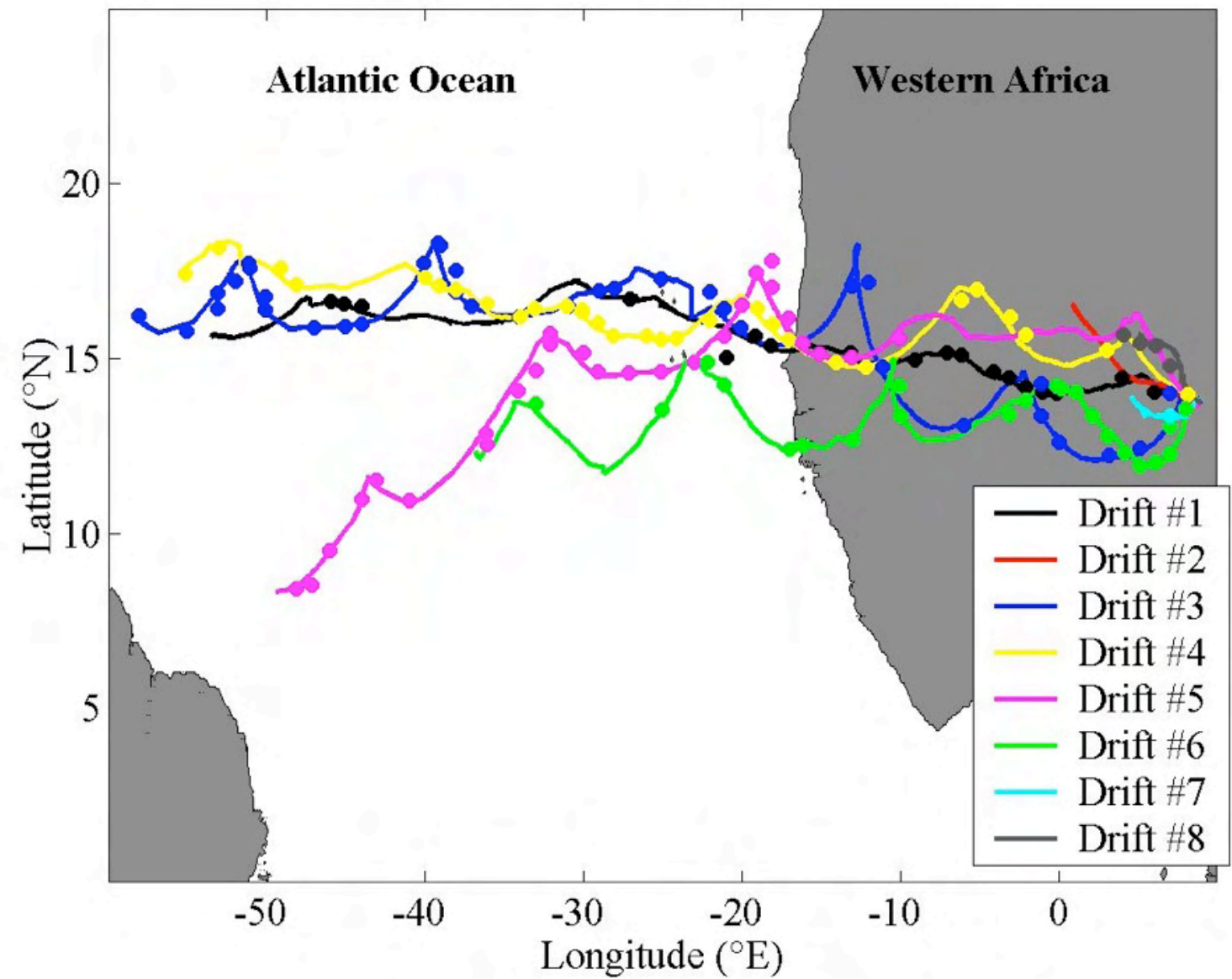
2005 Atlantic Hurricane season



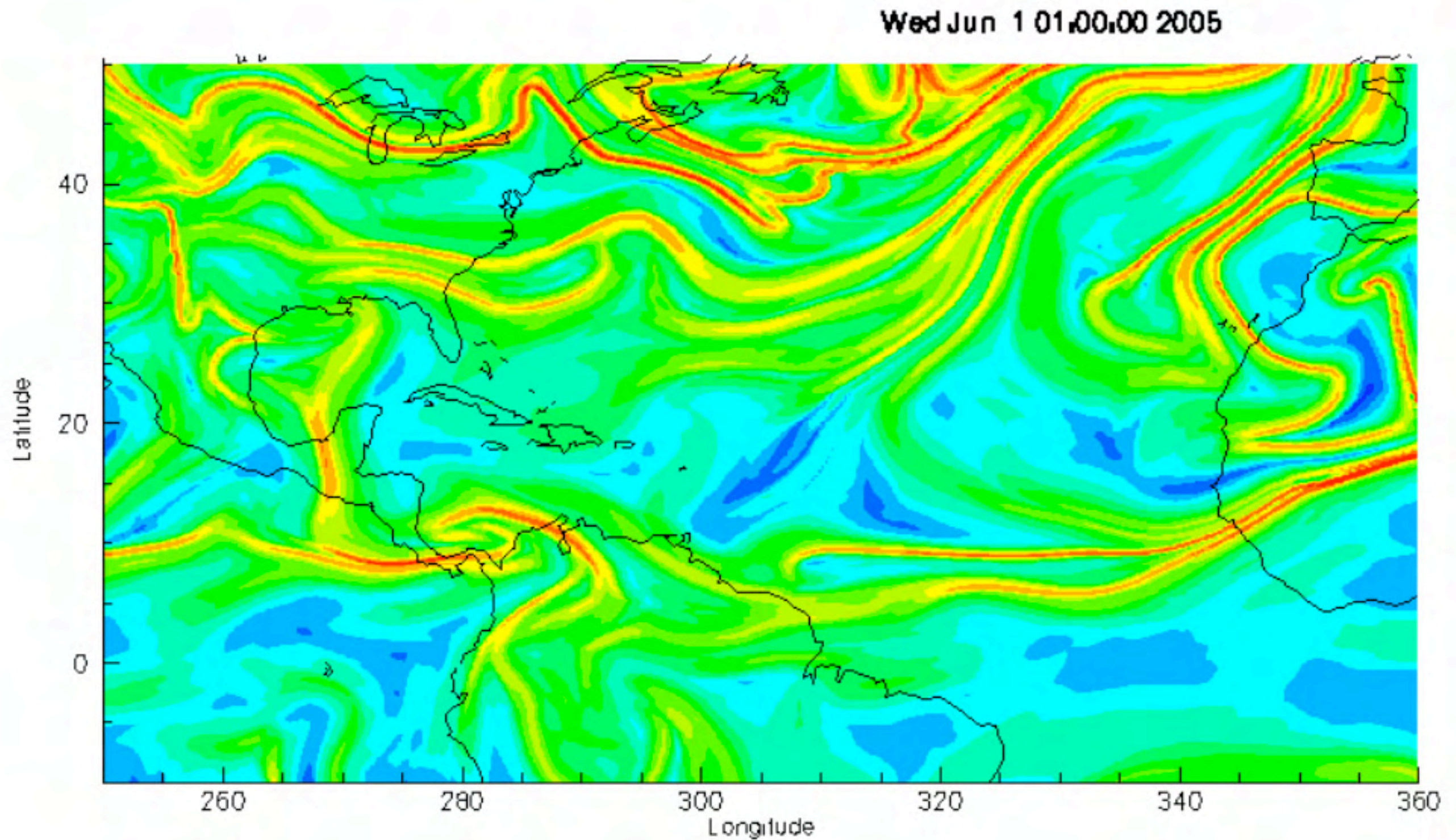
Tracking Easterly waves



Driftsonde trajectories and dropsonde locations on September 16th 2006

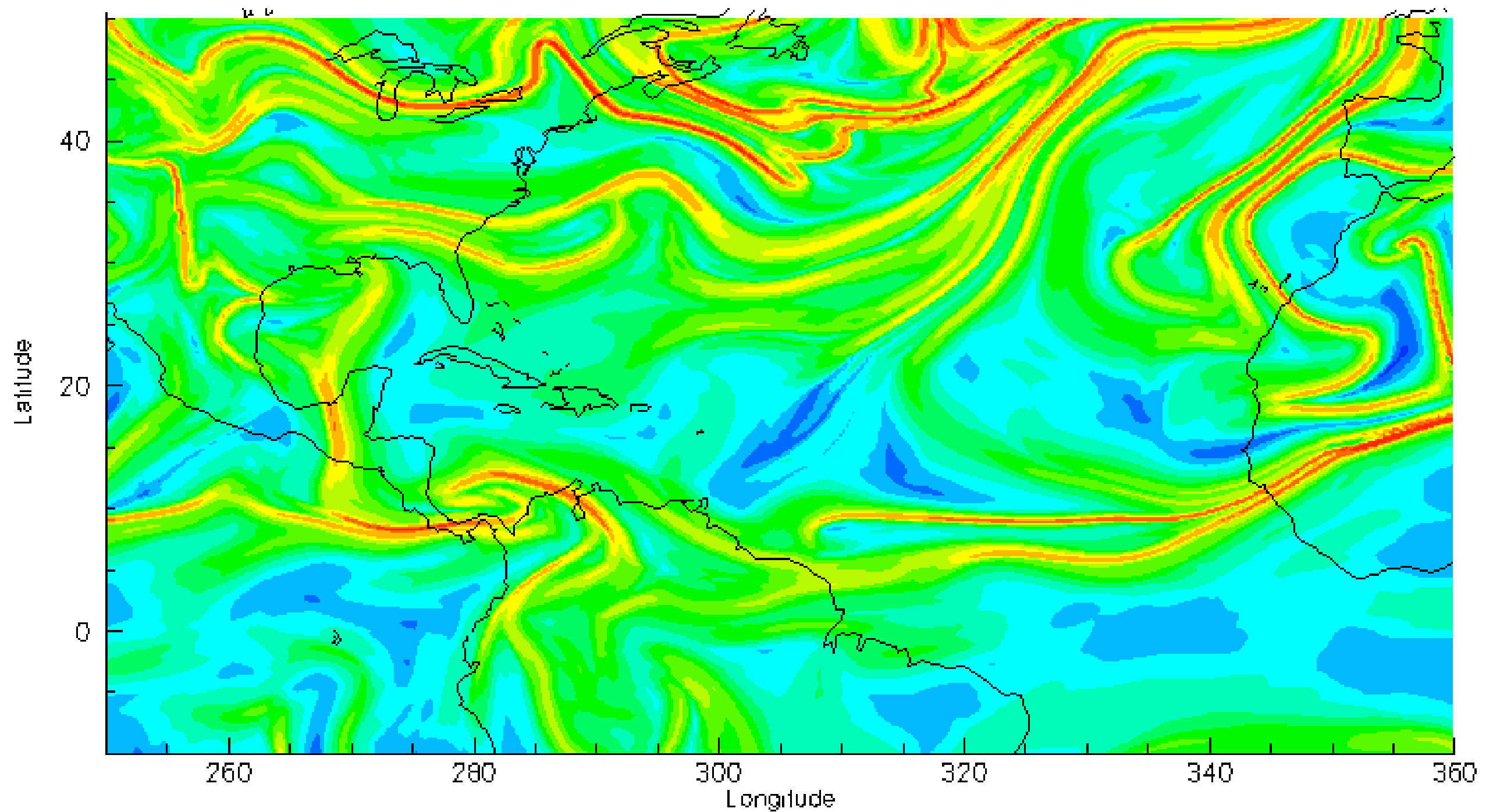


2005 Atlantic Hurricane Season



2005 Atlantic Hurricane Season

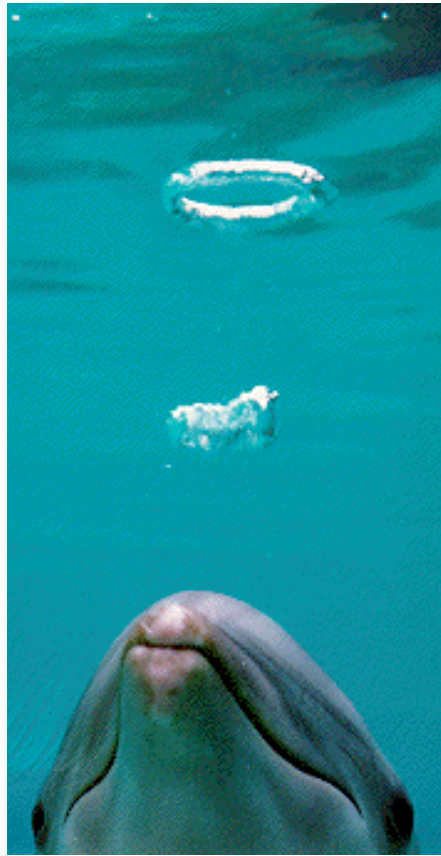
Wed Jun 1 01:00:00 2005



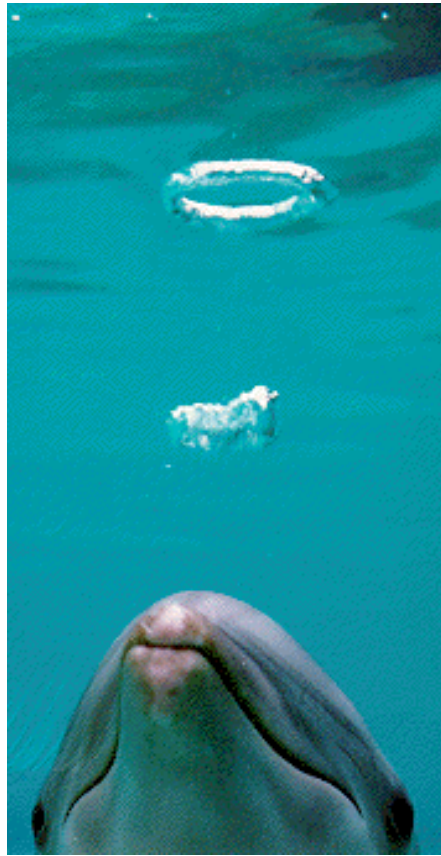
Vortex Rings



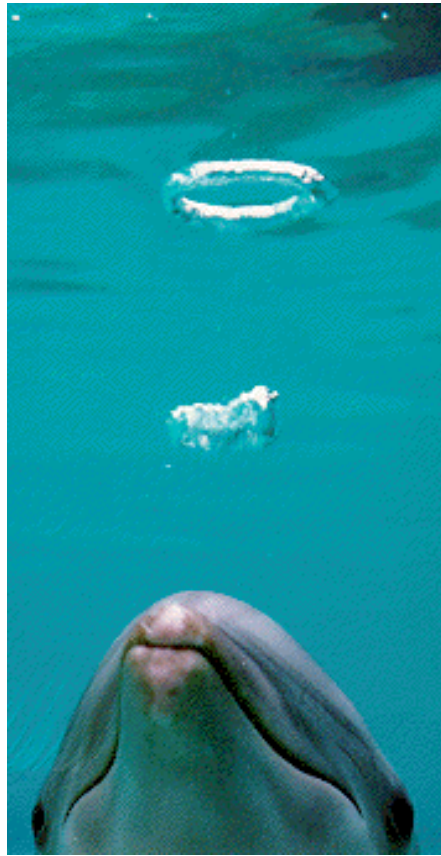
Vortex Rings



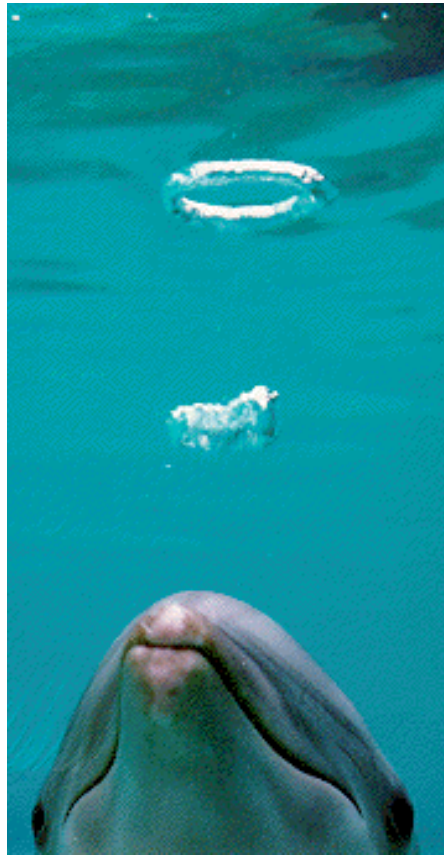
Vortex Rings



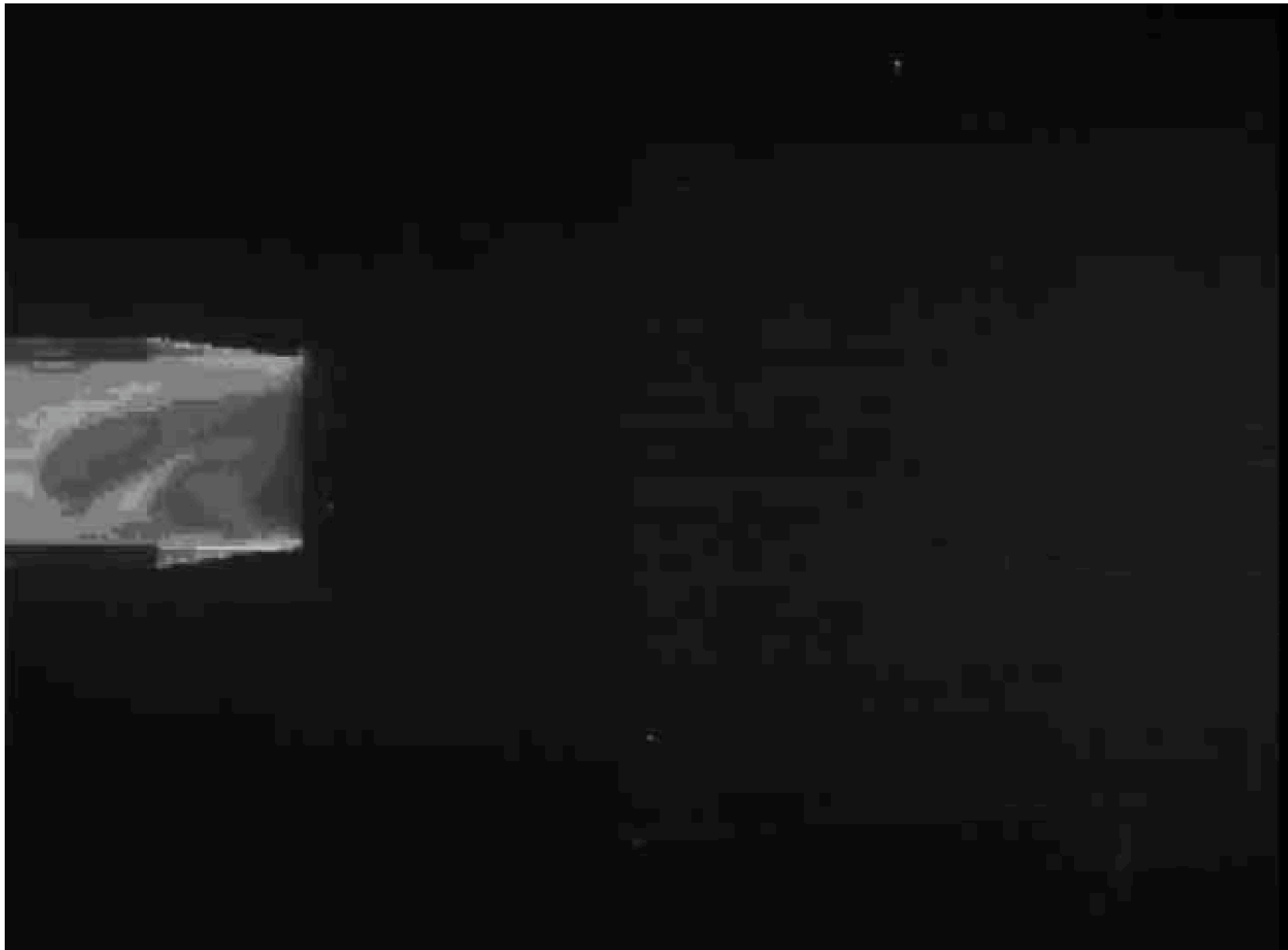
Vortex Rings



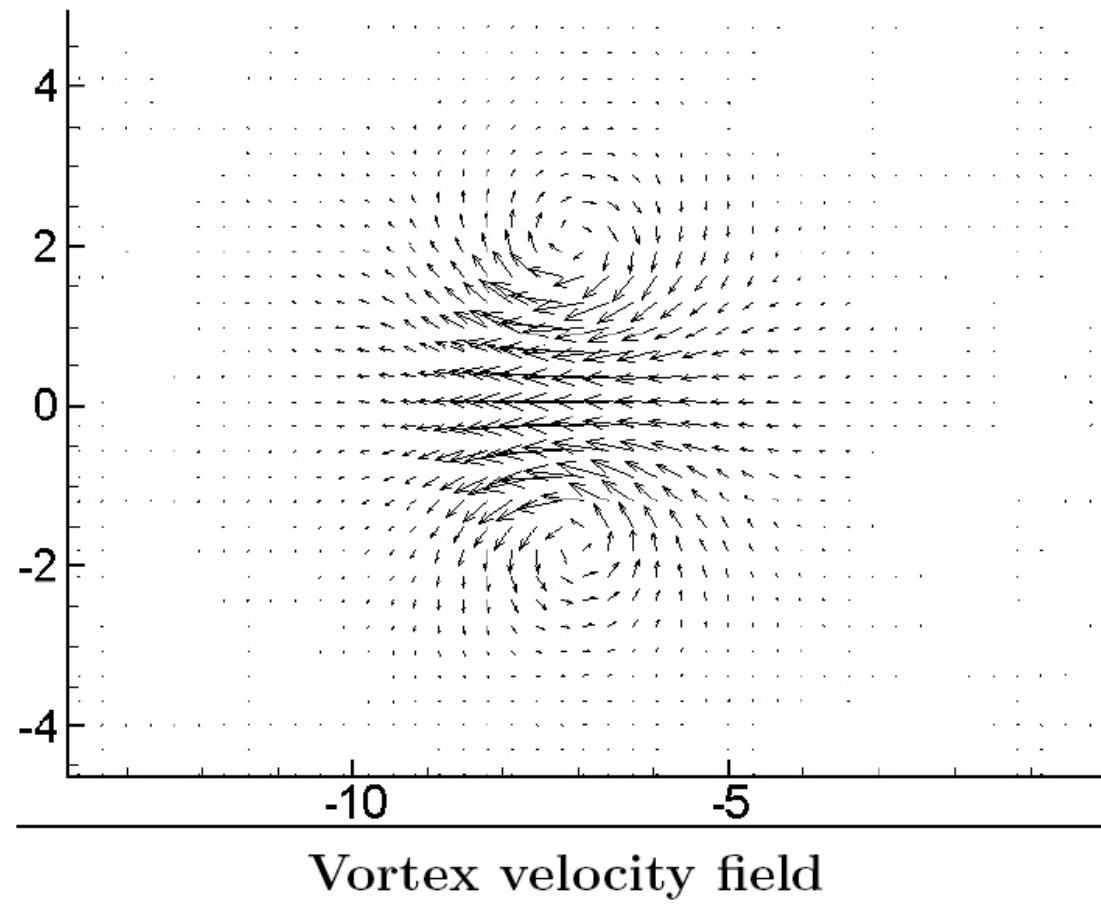
Vortex Rings



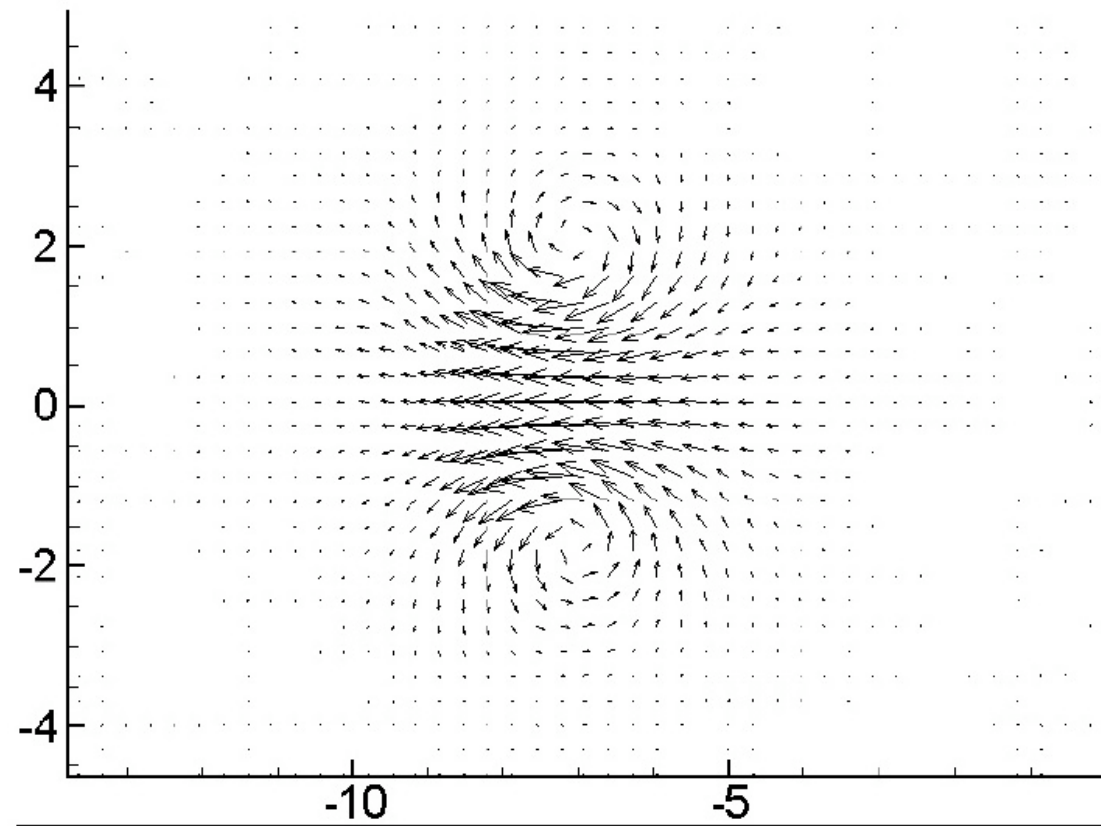
Vortex rings in the laboratory



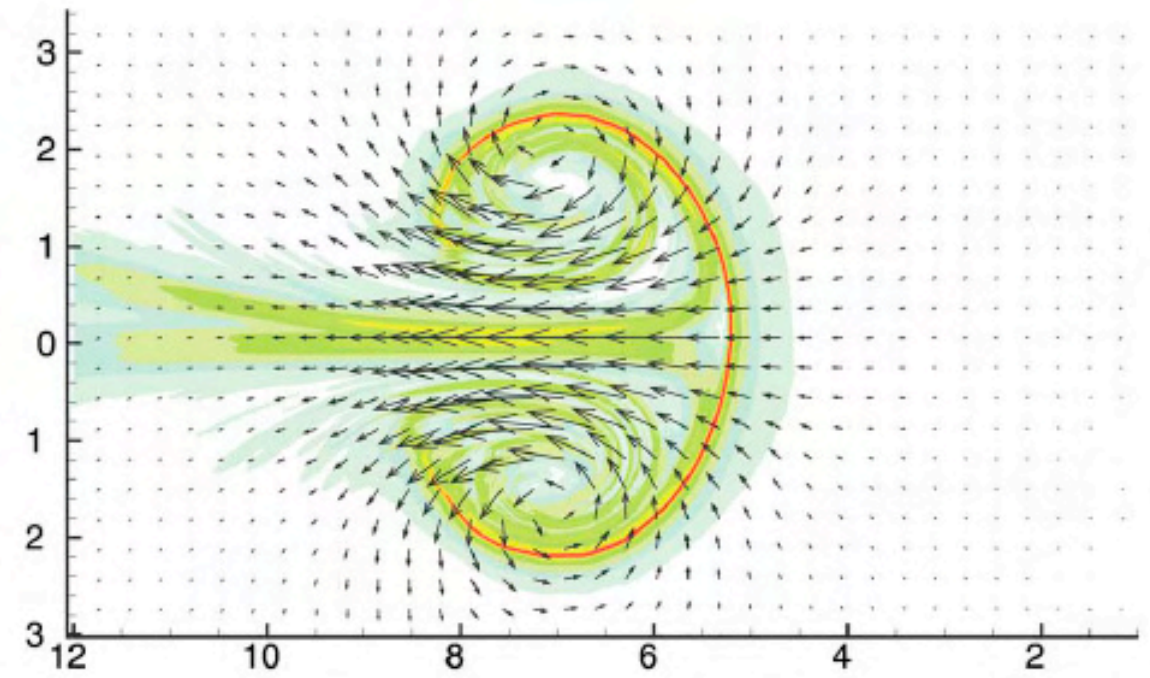
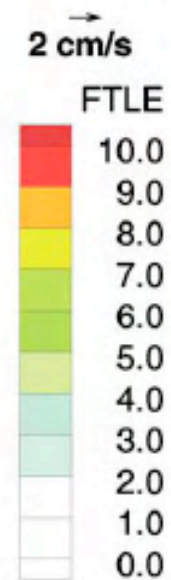
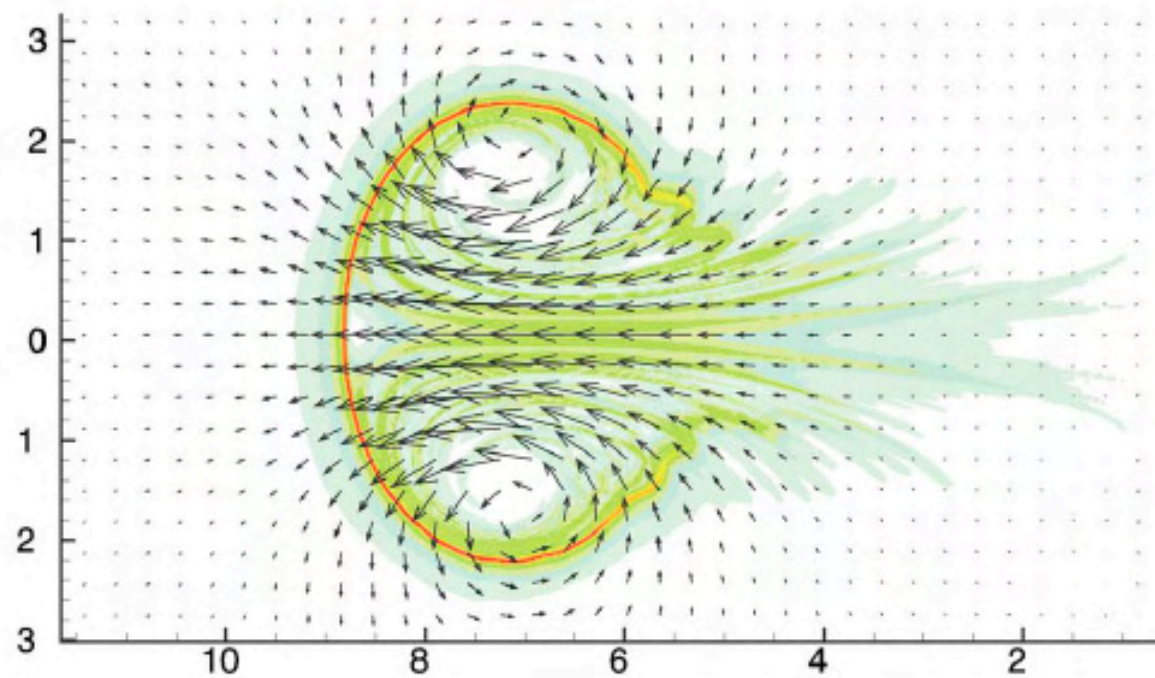
LCS for the vortex ring



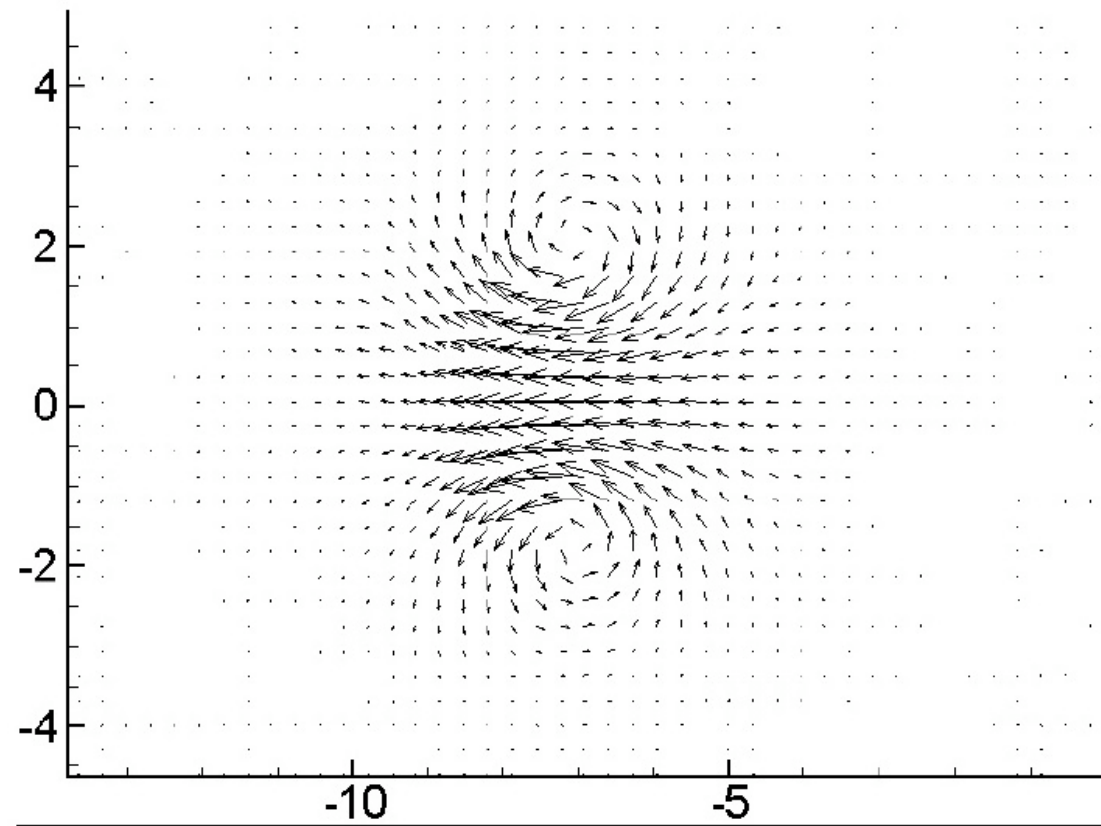
LCS for the vortex ring



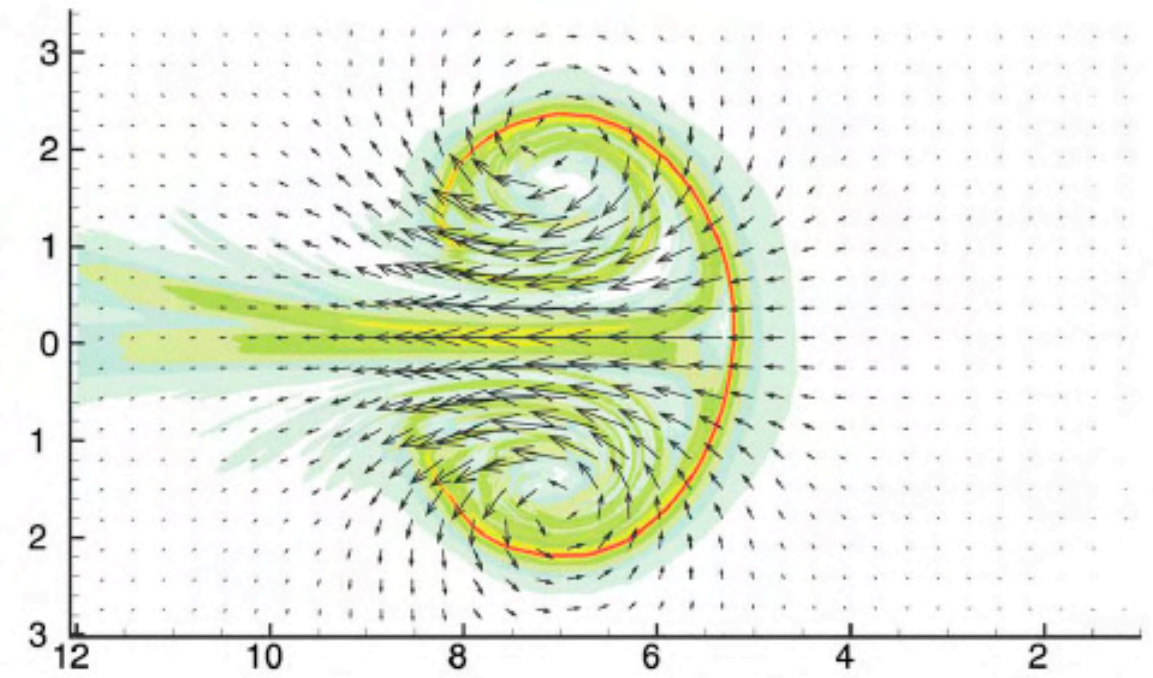
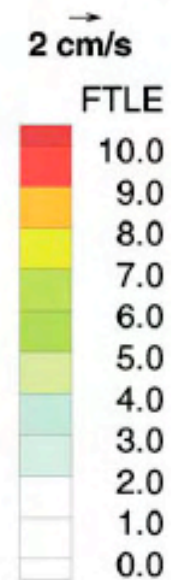
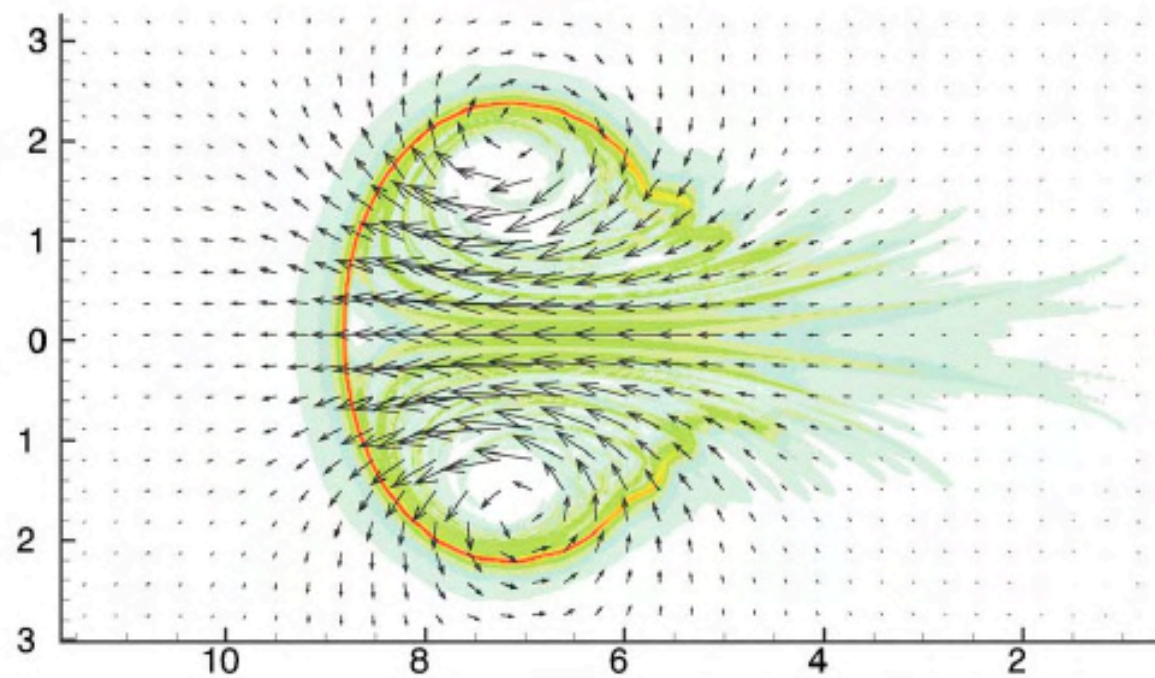
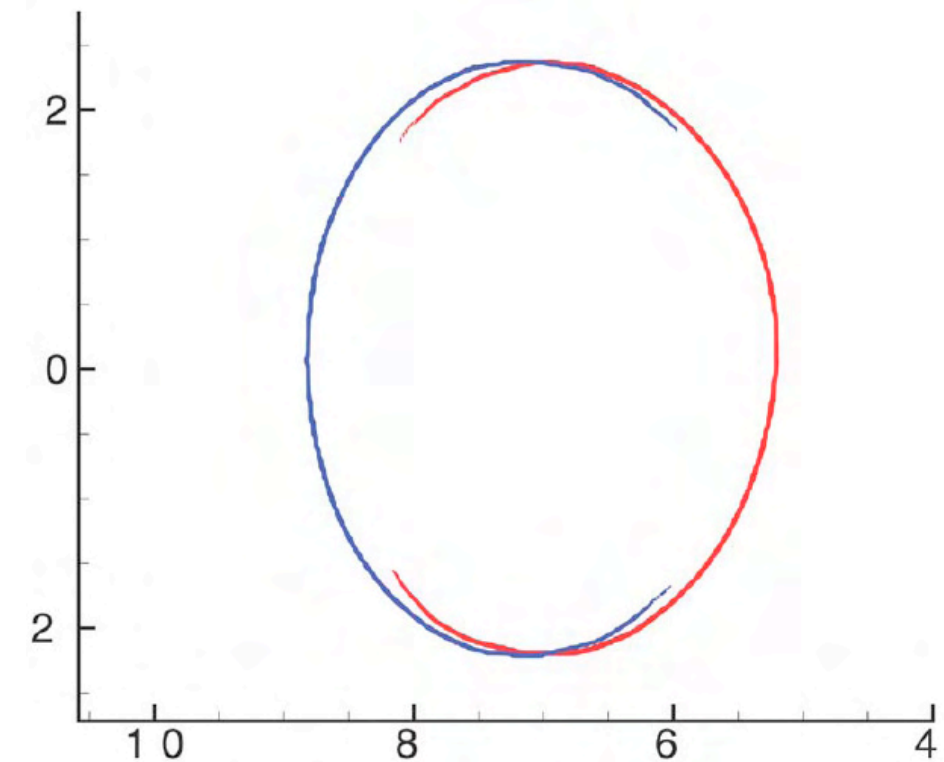
Vortex velocity field



LCS for the vortex ring



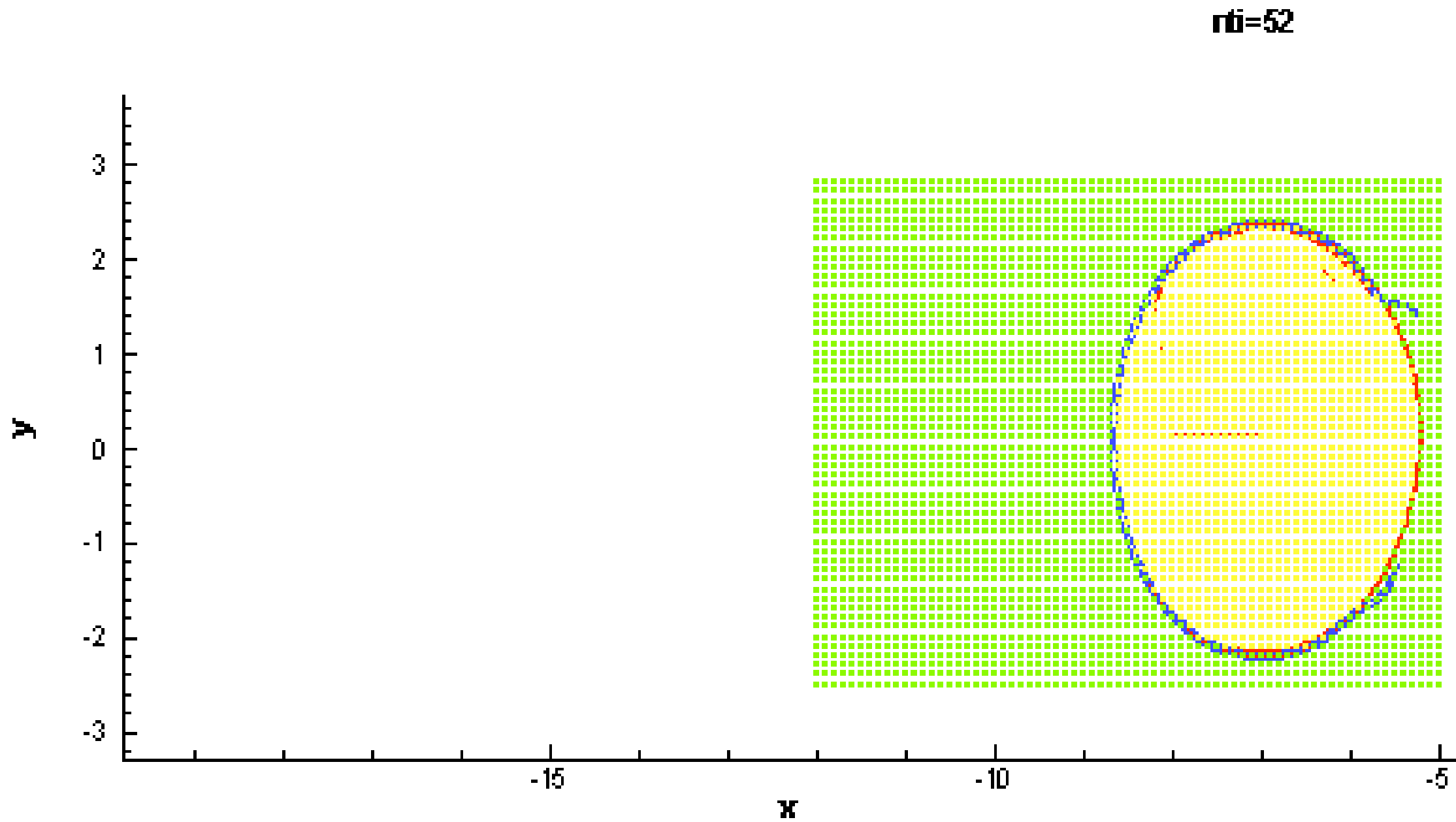
Vortex velocity field



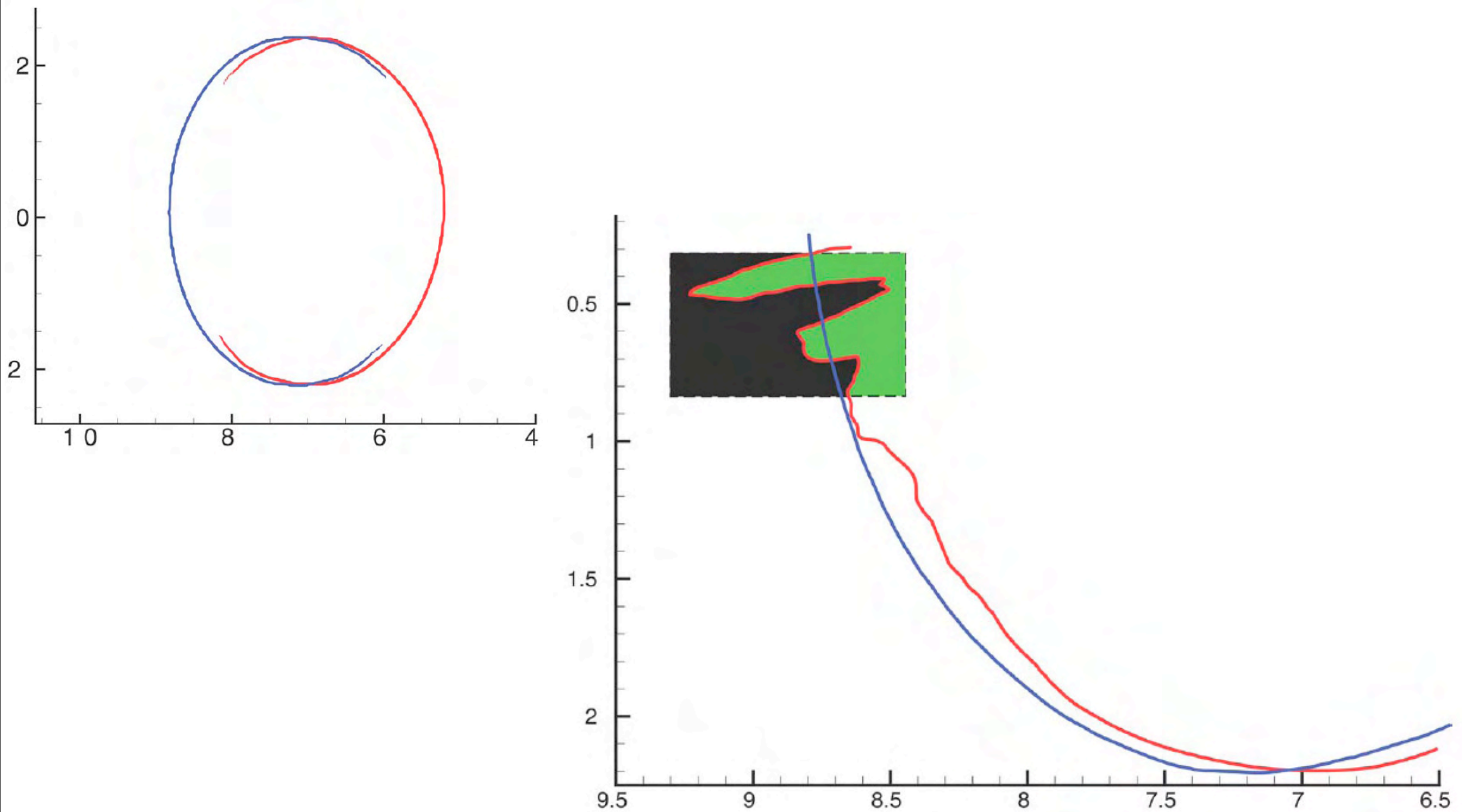
LCS and vortex boundaries



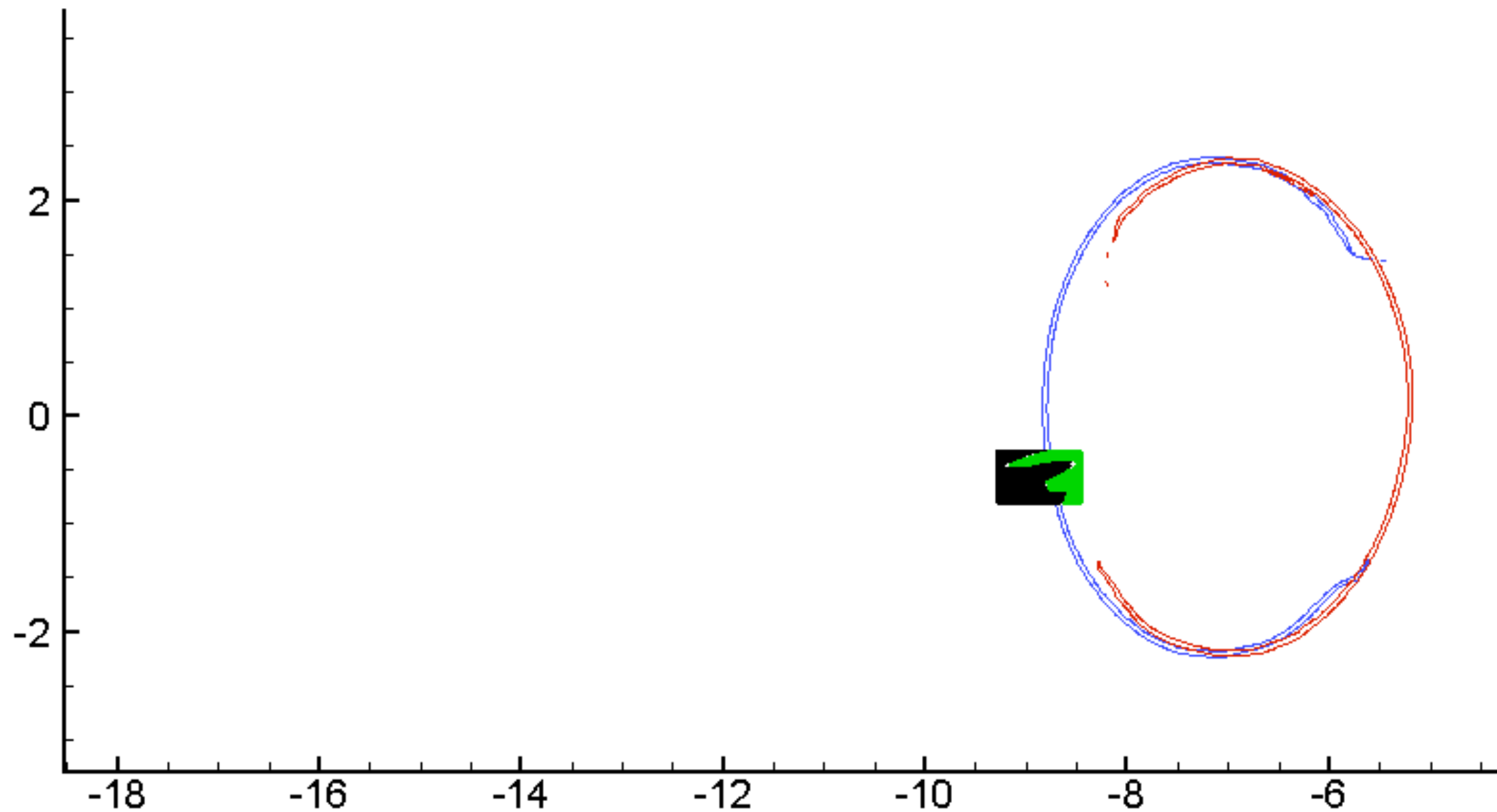
LCS and vortex boundaries



Lobes in the vortex ring



Vortex



Jellyfish



Jellyfish



Jellyfish



100

1000000

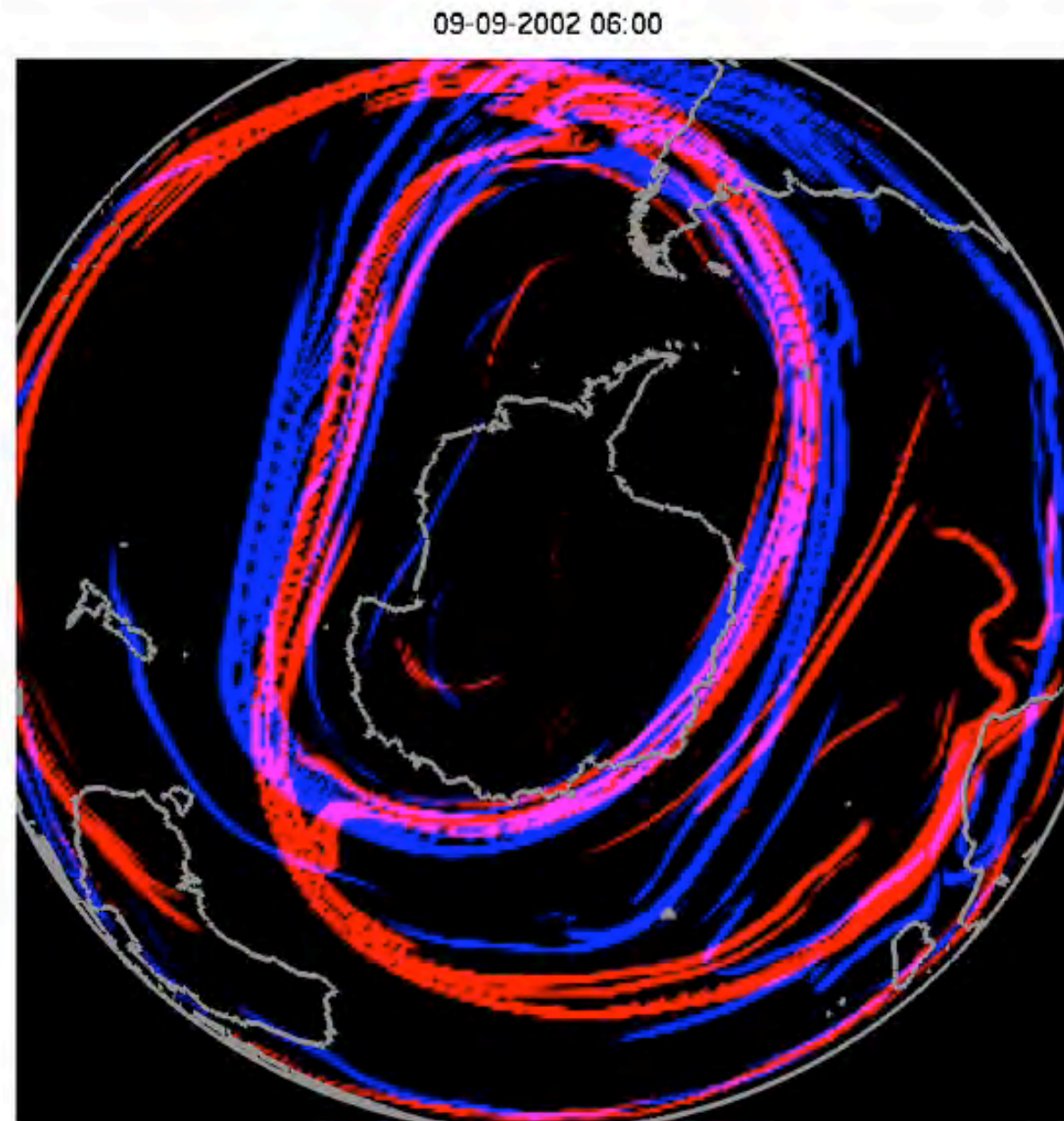
1000000

1000000

1000000

1000000

LCS for ozone hole break up

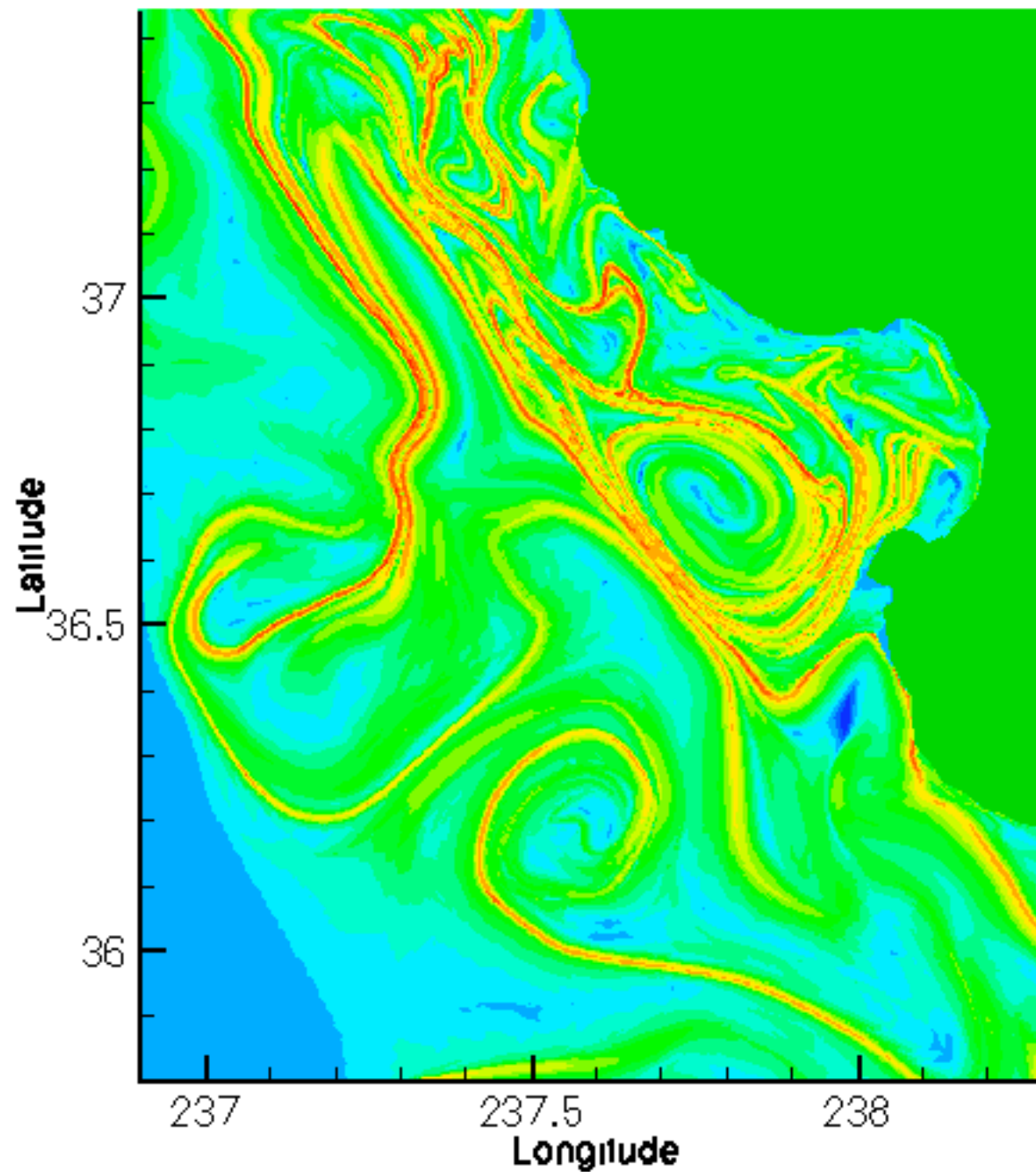


LCS and mixing in Monterey bay



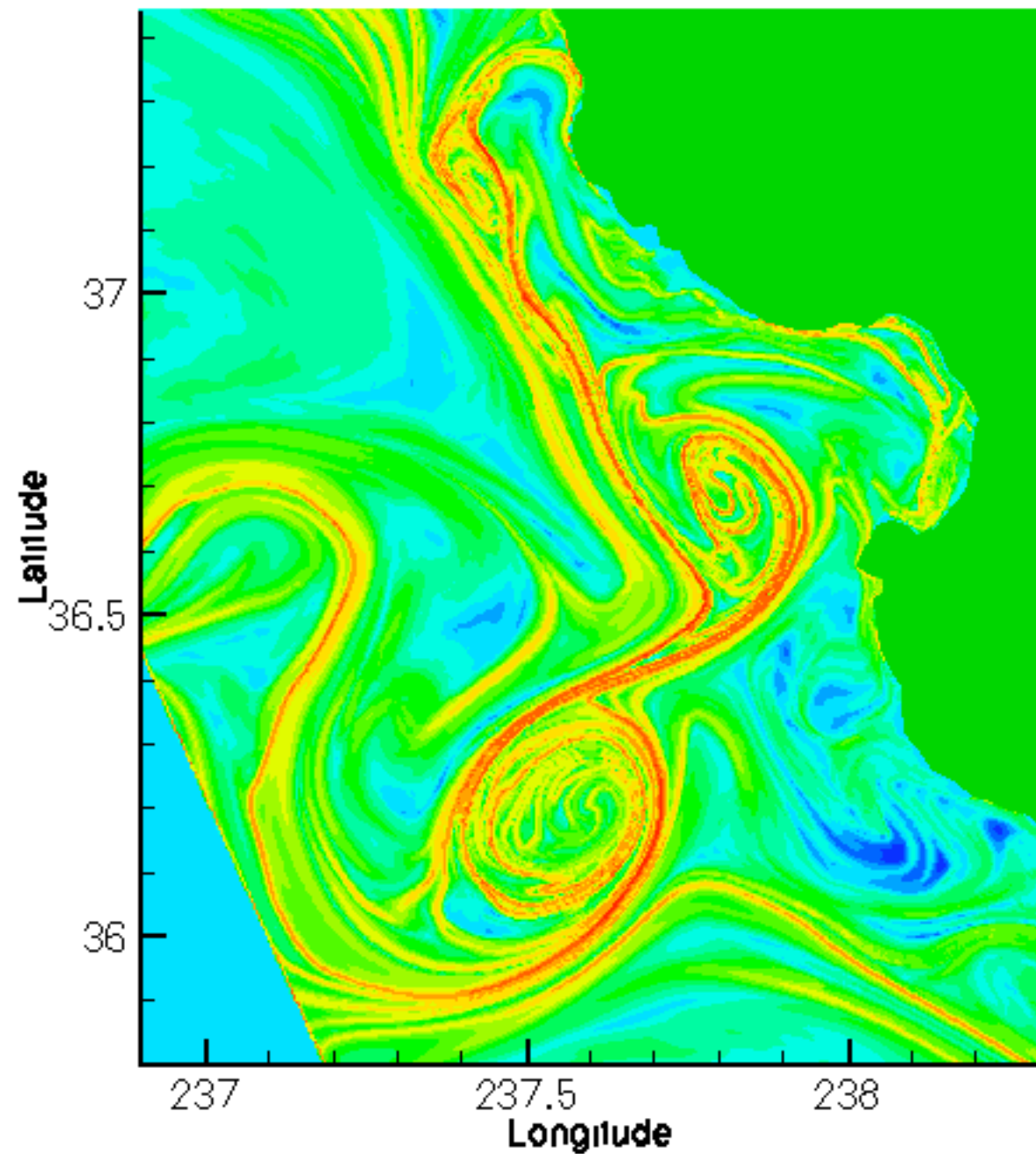
LCS and mixing in Monterey bay

Tue Jul 25 09:00:00 2006



Repelling LCS

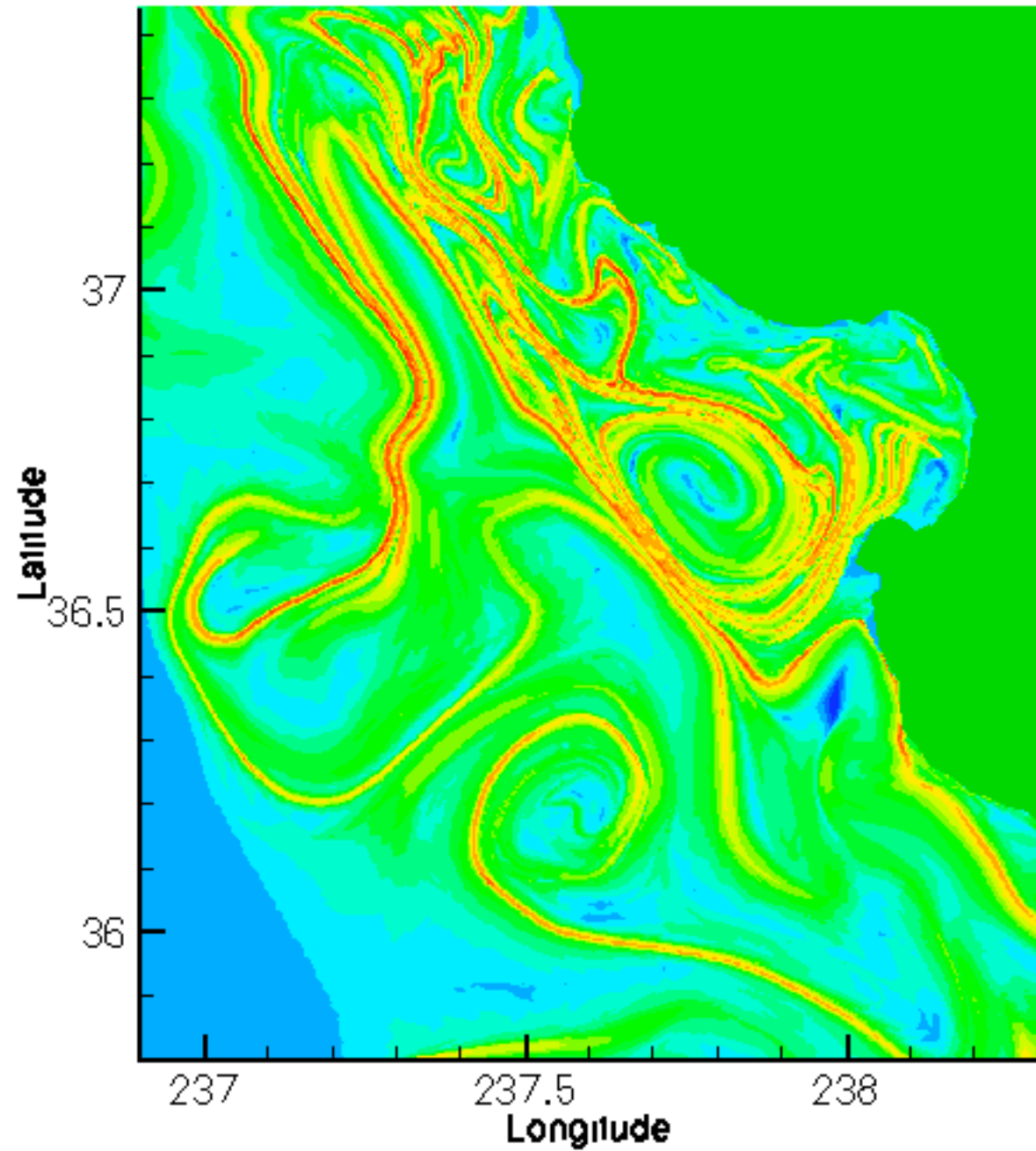
Tue Jul 25 09:00:00 2006



Attracting LCS

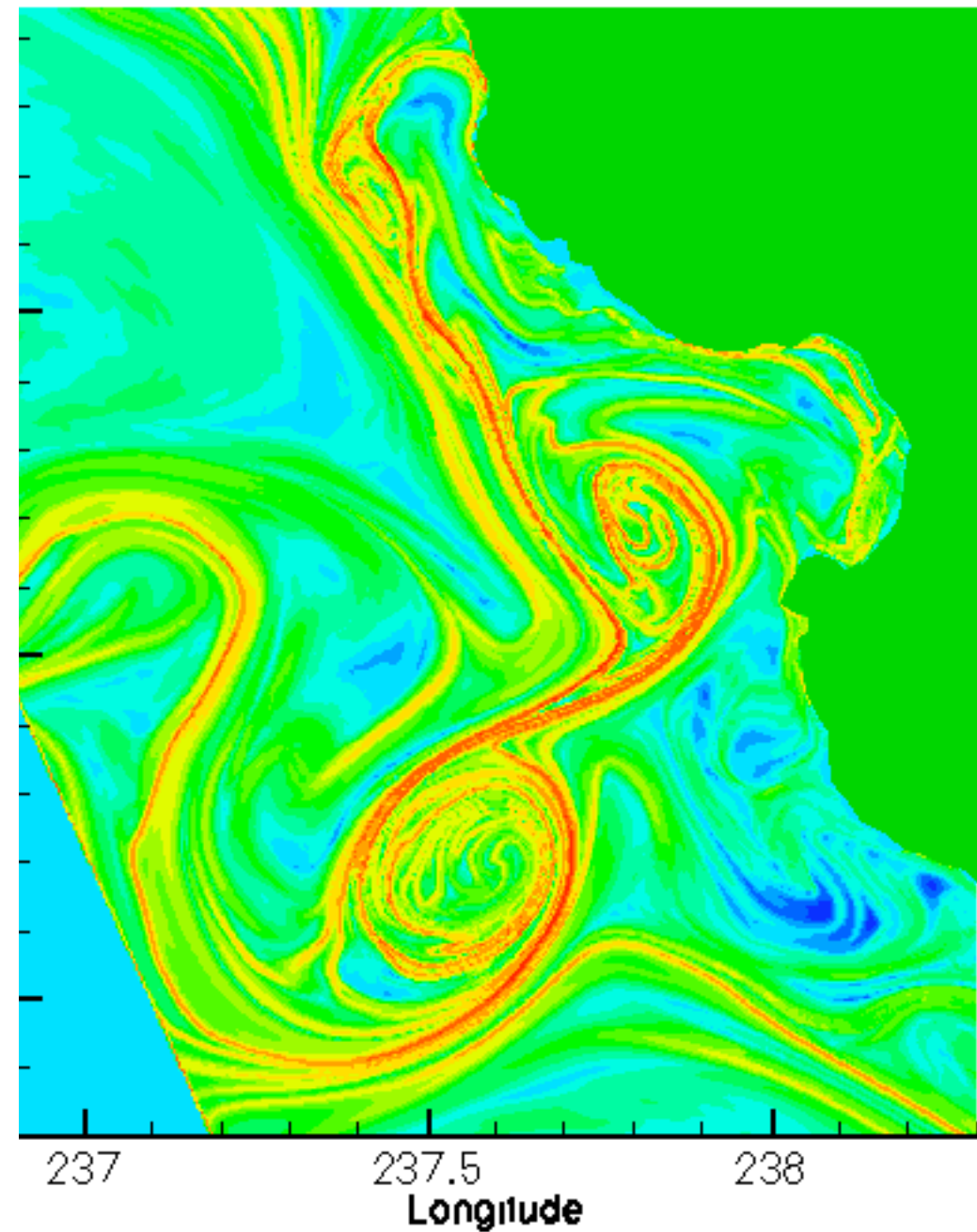
LCS and mixing in Monterey bay

Tue Jul 25 09:00:00 2006



Repelling LCS

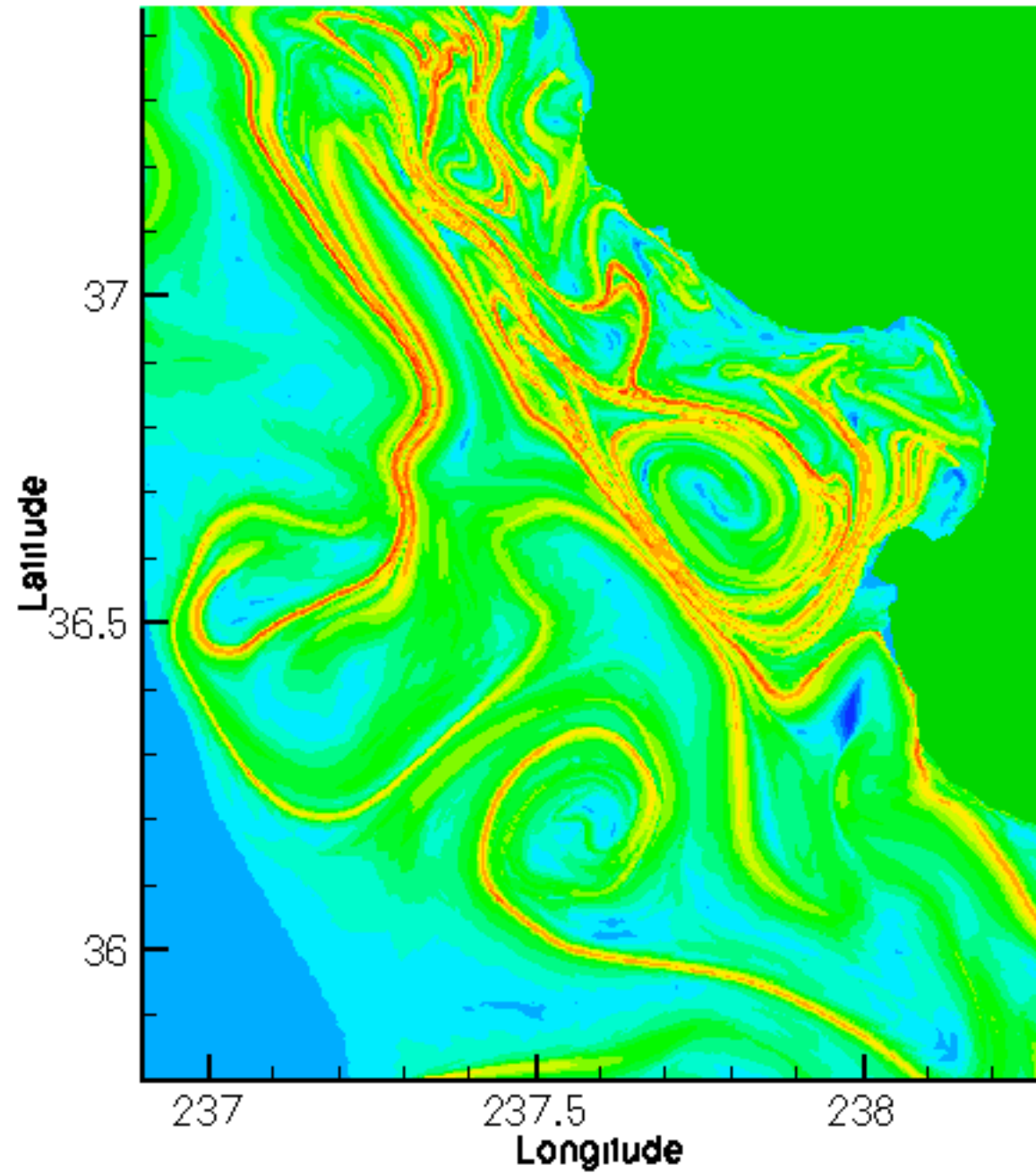
Tue Jul 25 09:00:00 2006



Attracting LCS

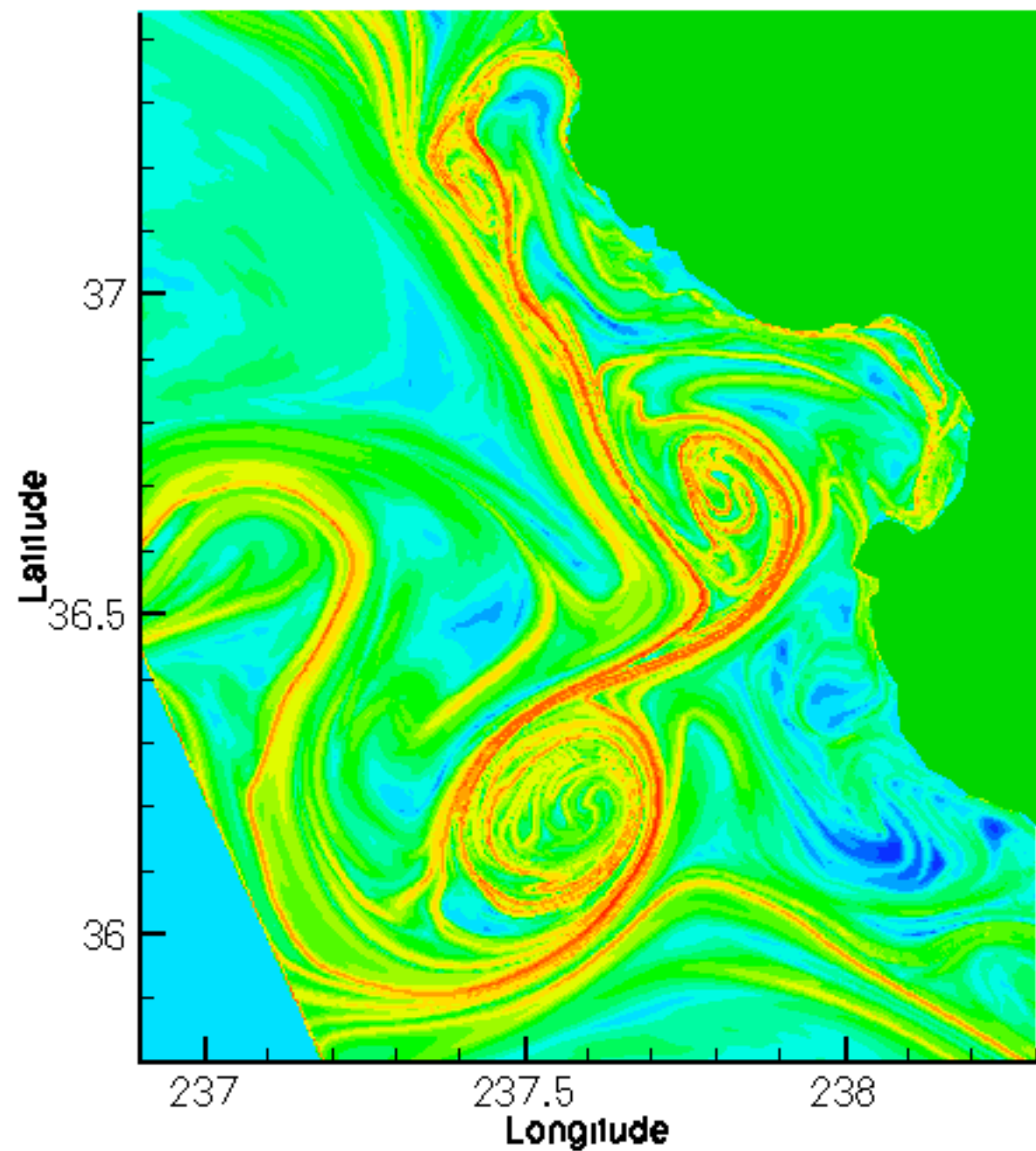
LCS and mixing in Monterey bay

Tue Jul 25 09:00:00 2006



Repelling LCS

Tue Jul 25 09:00:00 2006



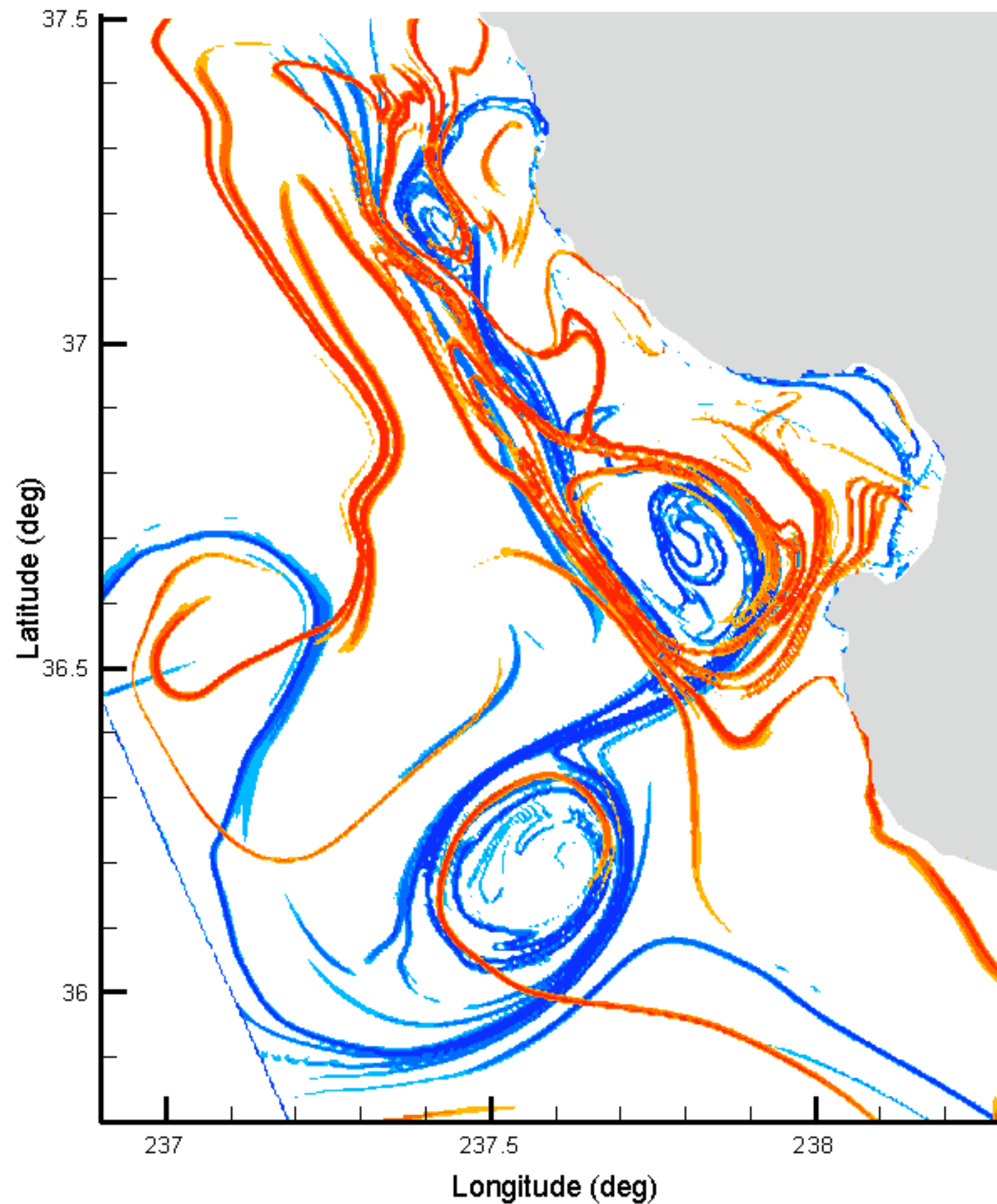
Attracting LCS

Mixing in Monterey Bay

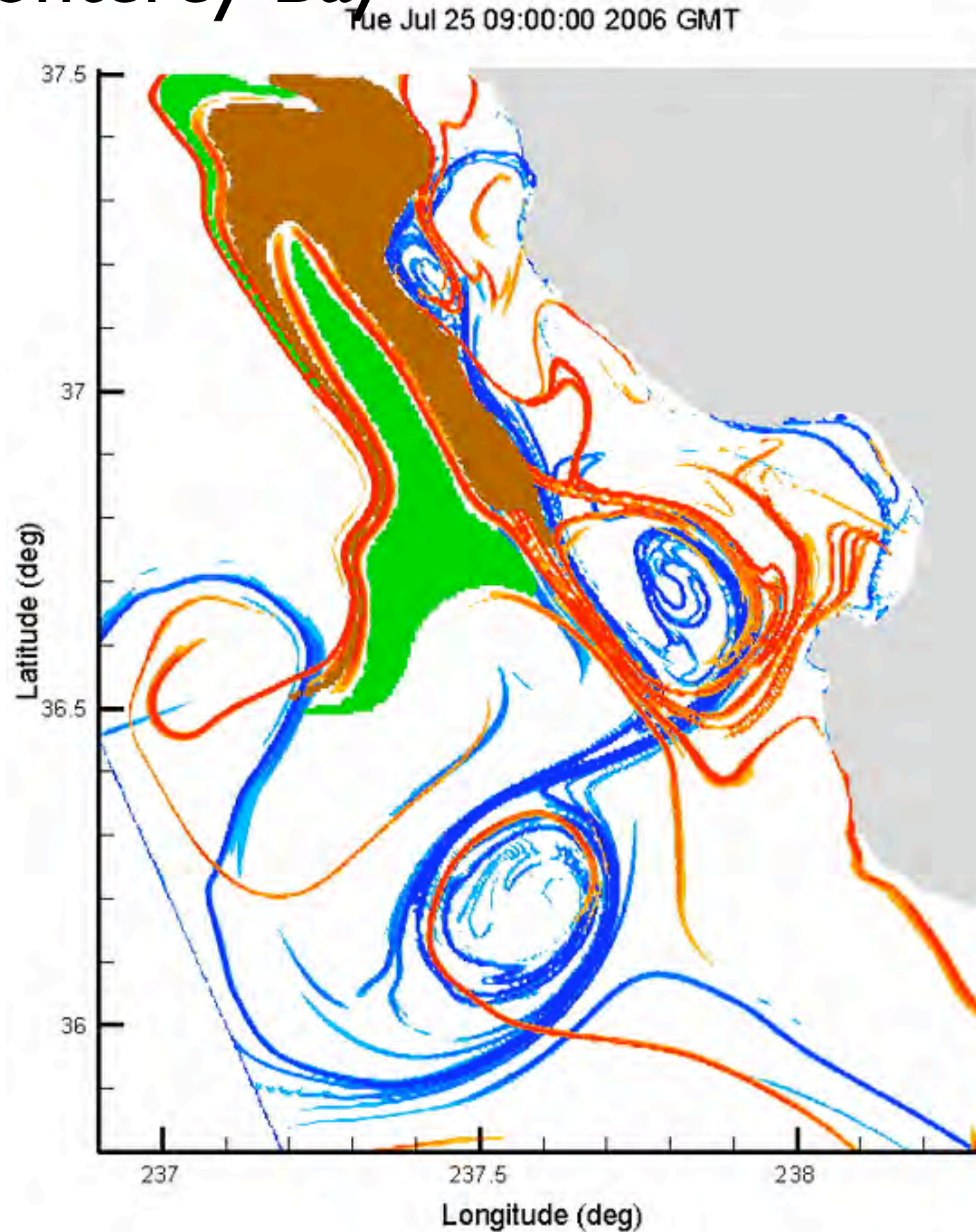


Mixing in Monterey Bay

Tue Jul 25 09:00:00 2006 GMT

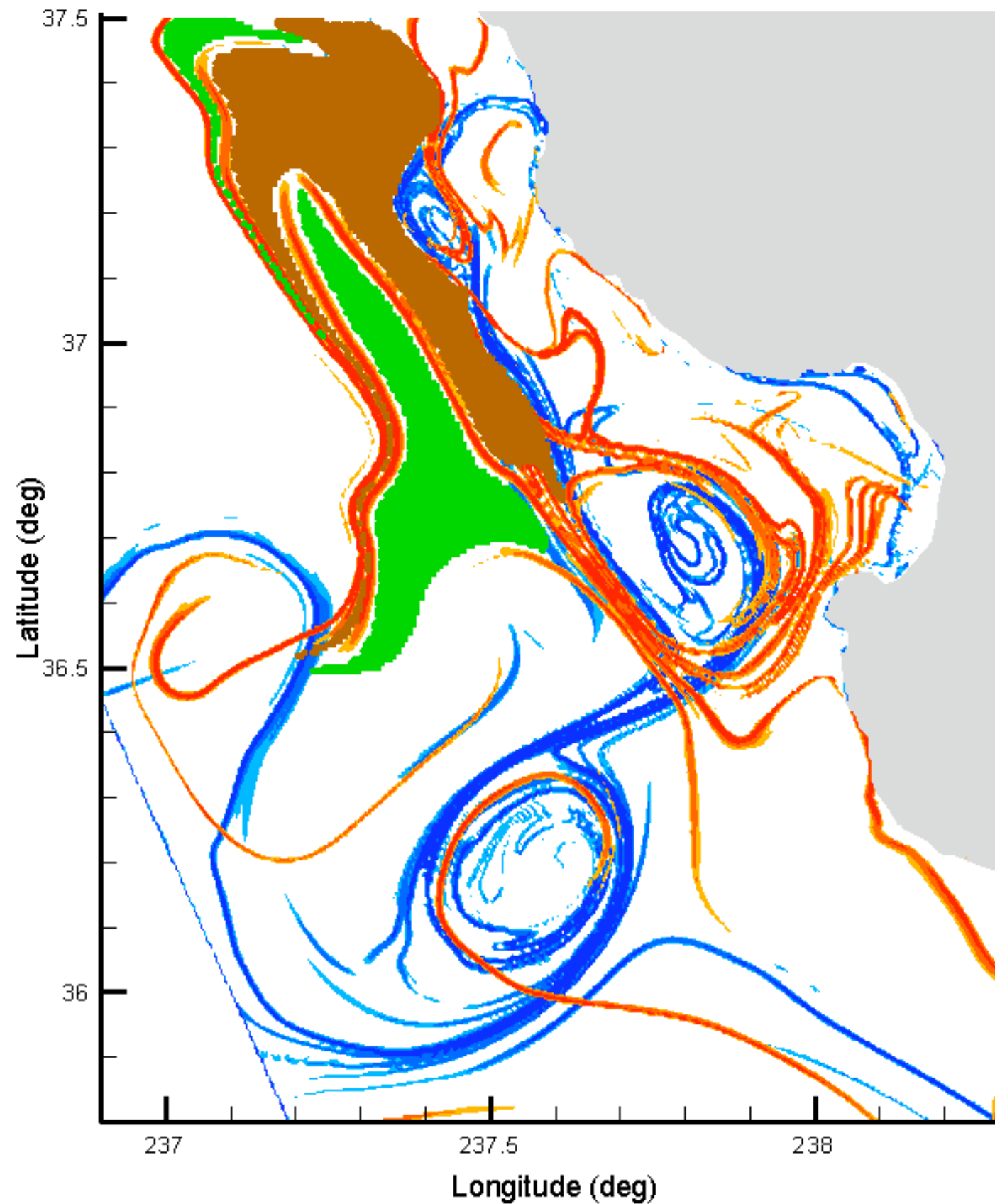


Mixing in Monterey Bay

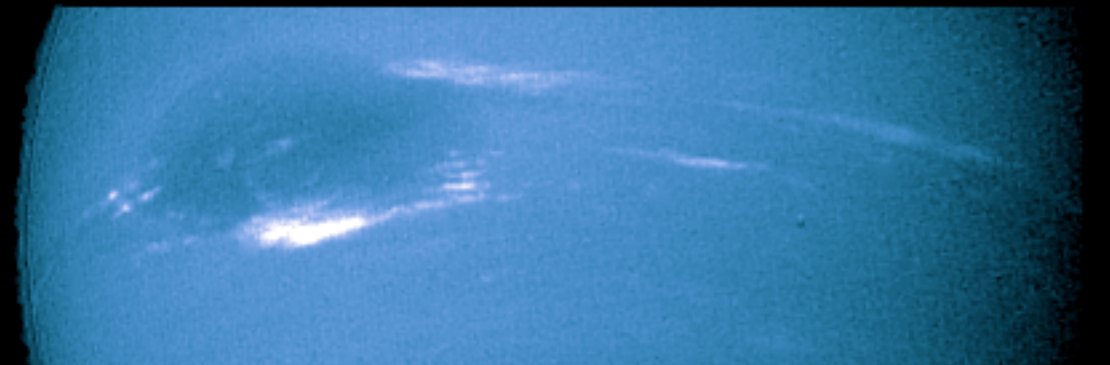
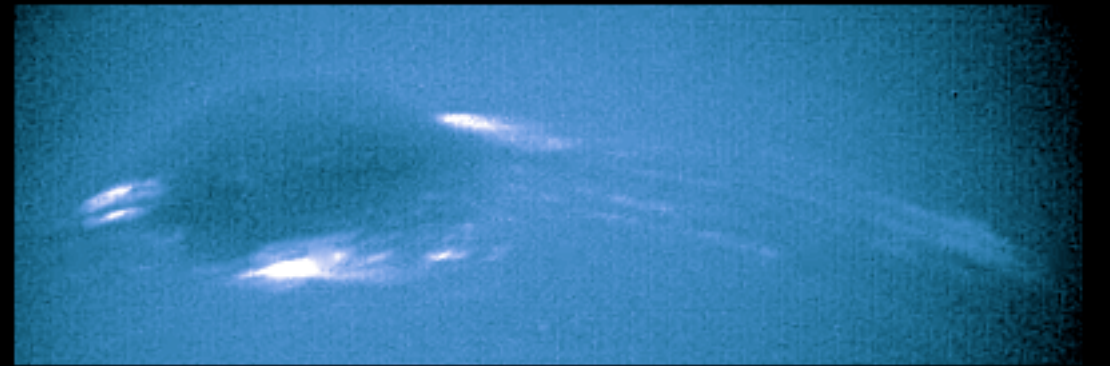
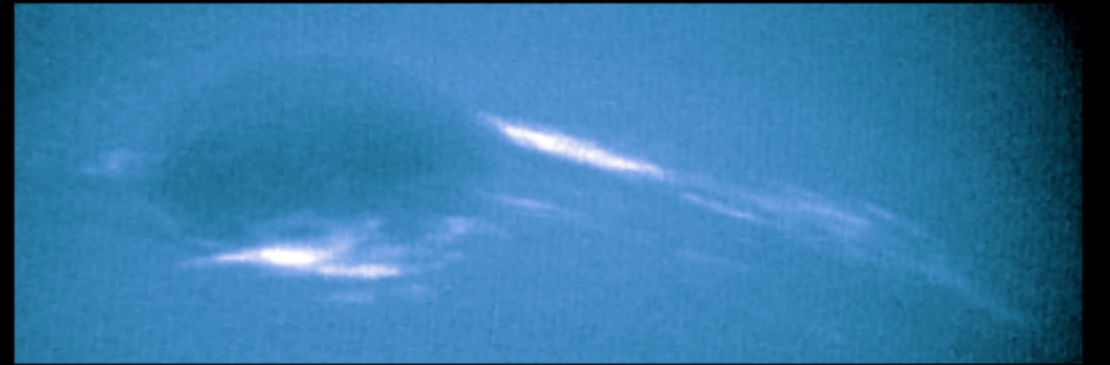
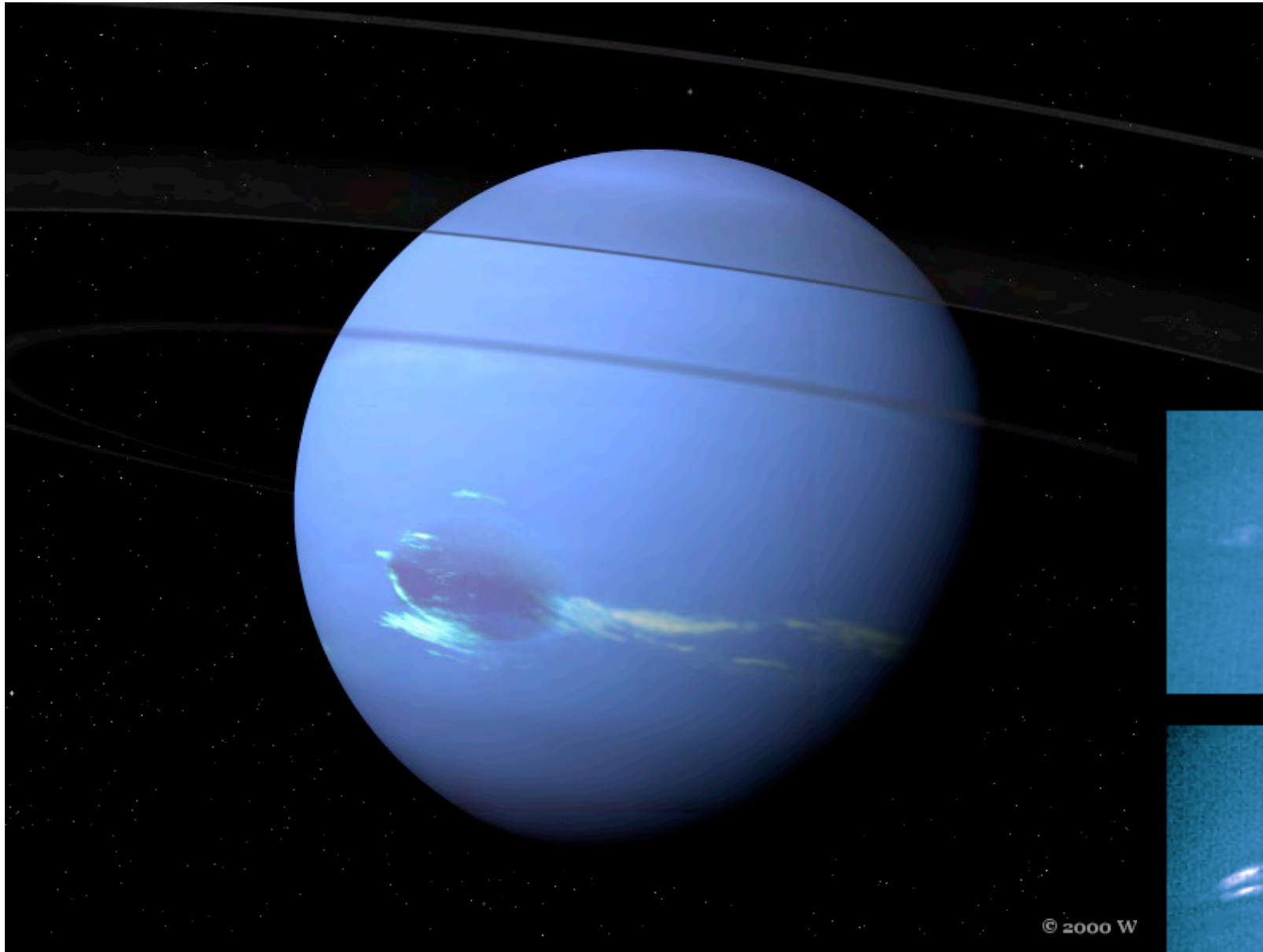


Mixing in Monterey Bay

Tue Jul 25 09:00:00 2006 GMT

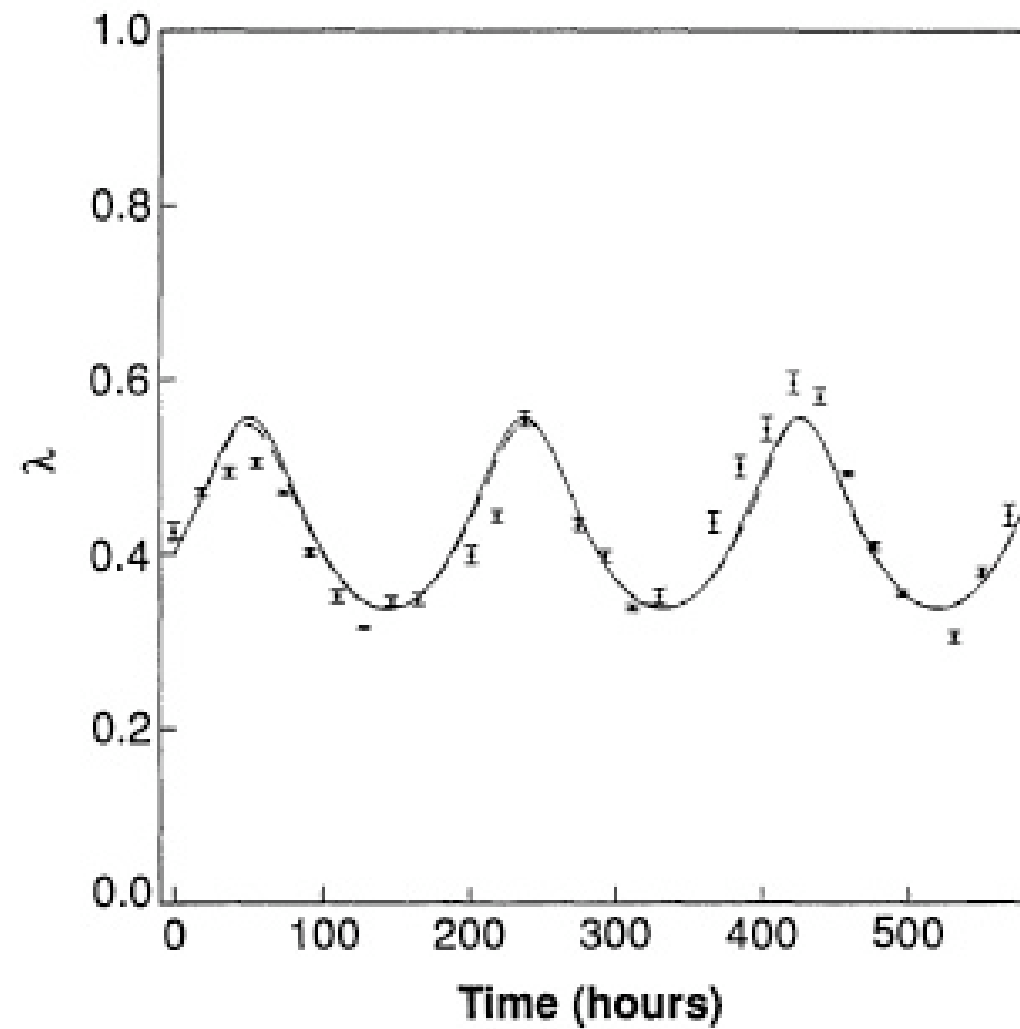


Neptune's Great Dark Spot

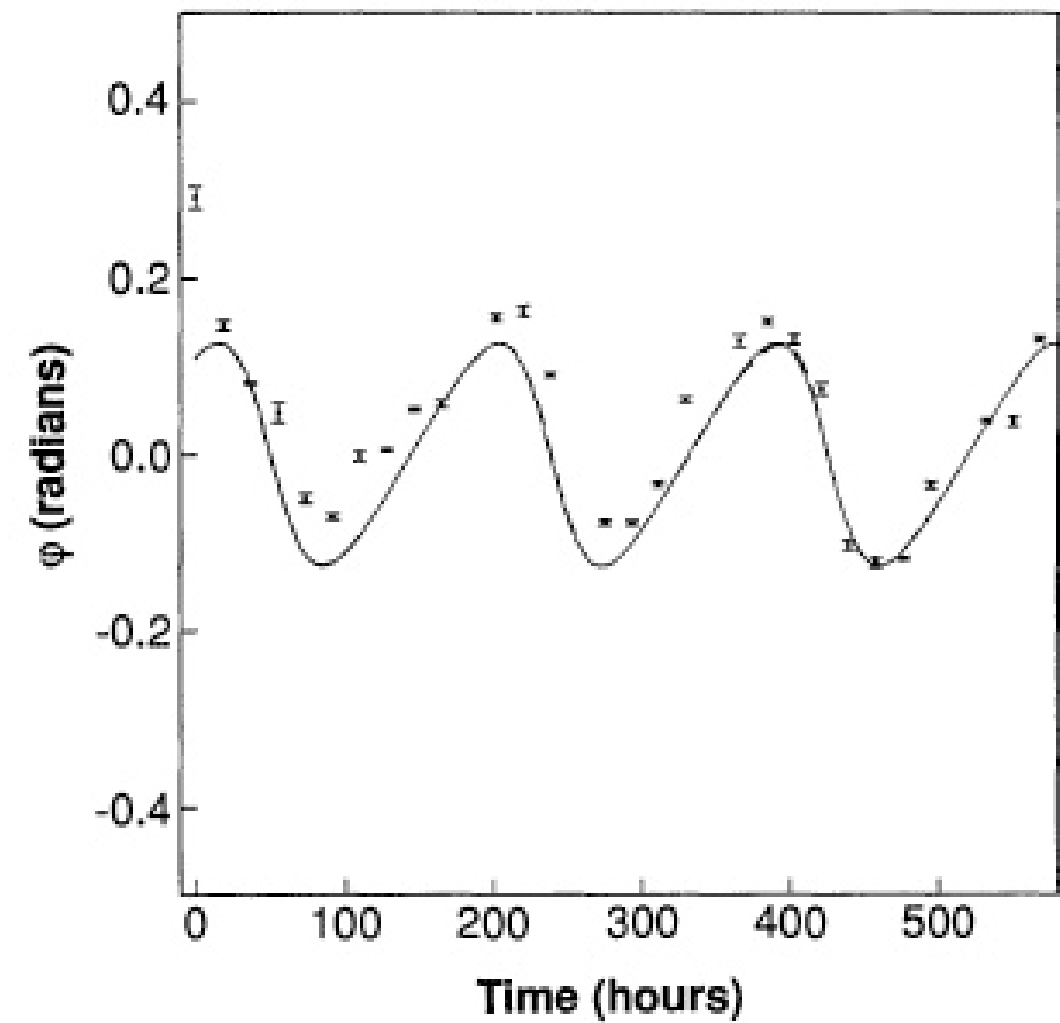


Modelling the Dark spot

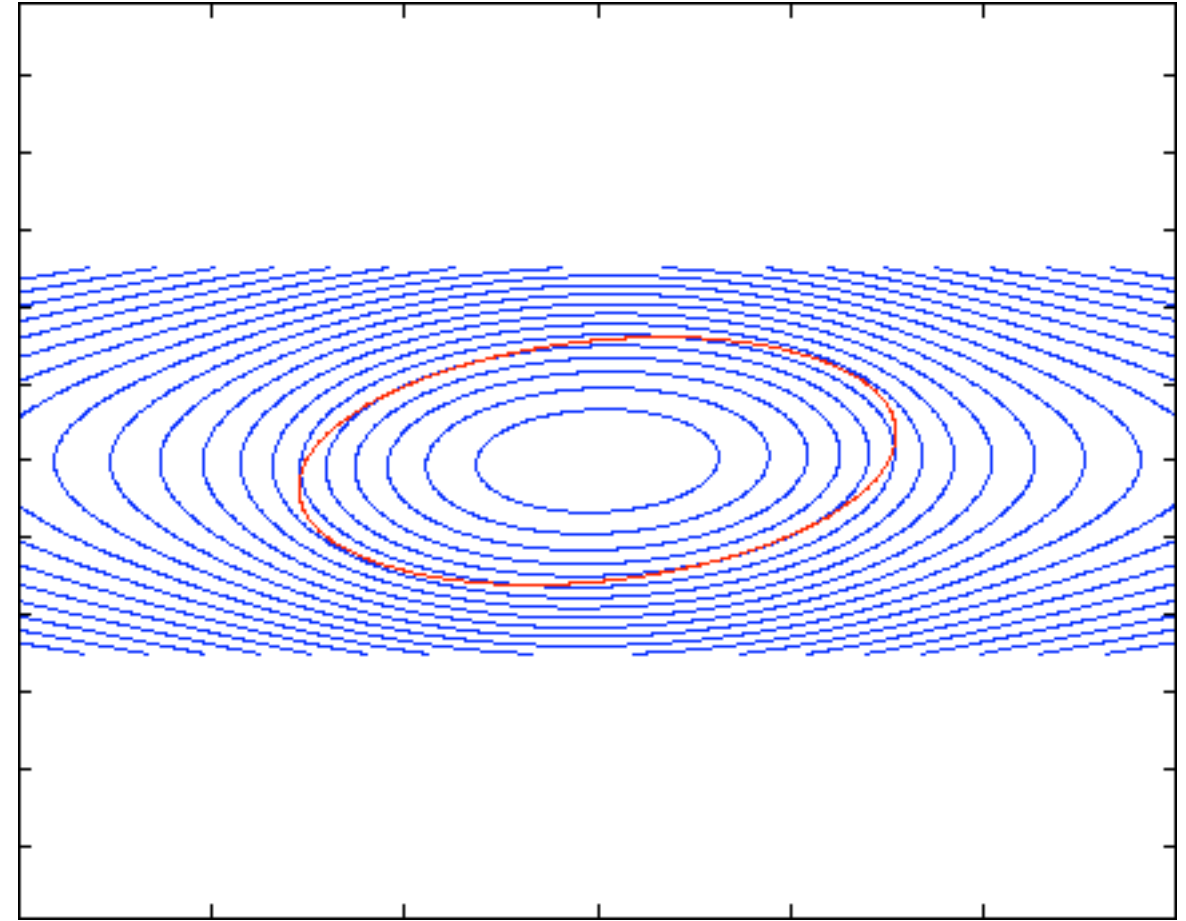
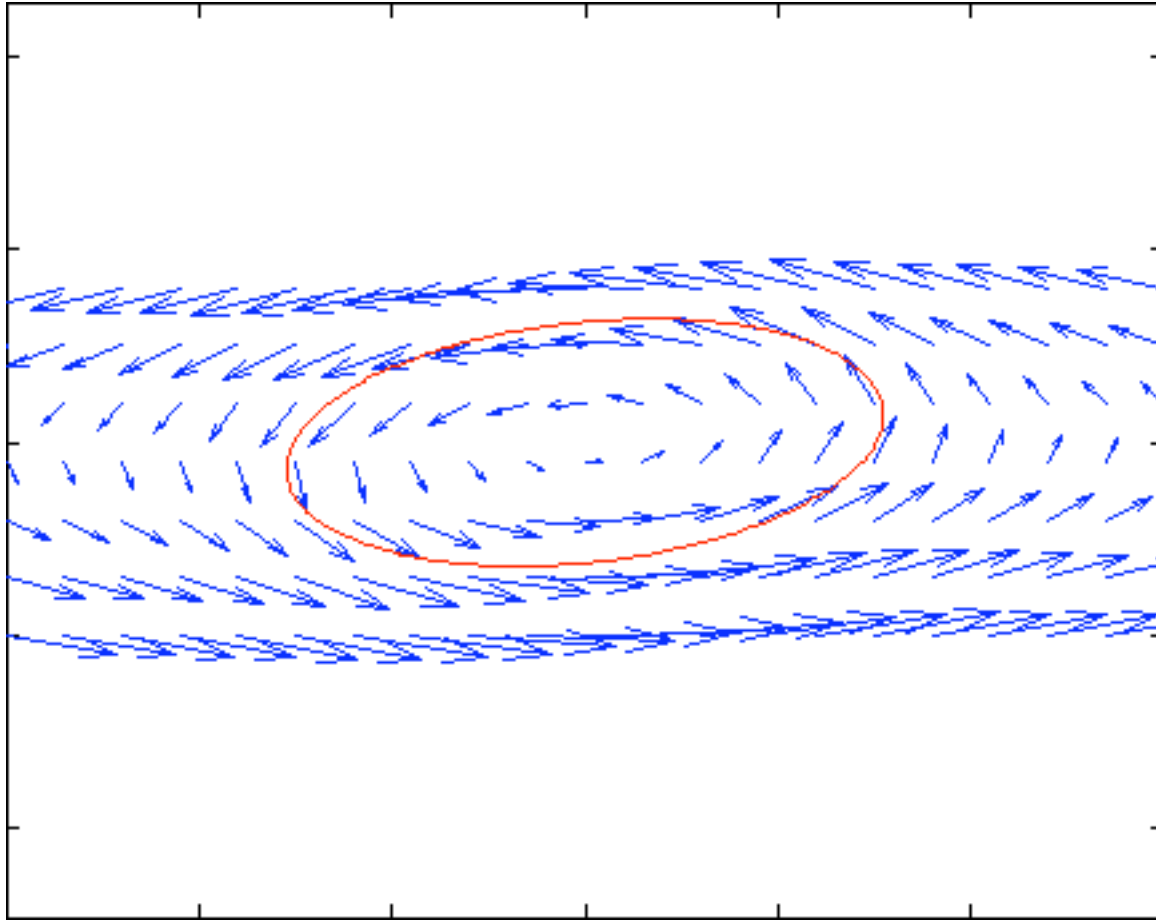
Eccentricity



Orientation



Kida vortex velocities



W. B. Morton

*Proceedings of the Royal Society of London. Series A, Containing Papers of a
Mathematical and Physical Character*, Vol. 89, No. 608. (Aug. 19, 1913), pp. 106-124.

Stable URL:

<http://links.jstor.org/sici?sici=0950-1207%2819130819%2989%3A608%3C106%3AOTDOTP%3E2.0.CO%3B2-M>

*Proceedings of the Royal Society of London. Series A, Containing Papers of a Mathematical and Physical
Character* is currently published by The Royal Society.

In the present paper I have integrated the equations of motion and plotted curves for the paths of particles in the well-known simple cases of two-dimensional motion, viz., for liquid contained in a rotating elliptic cylinder and in a rotating equilateral triangular prism, and for liquid extending to infinity and disturbed by the translation or rotation of an elliptic cylinder.

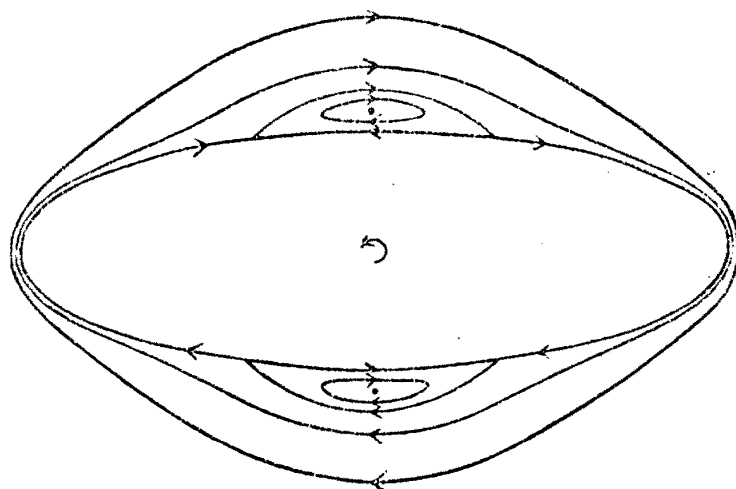


FIG. 15

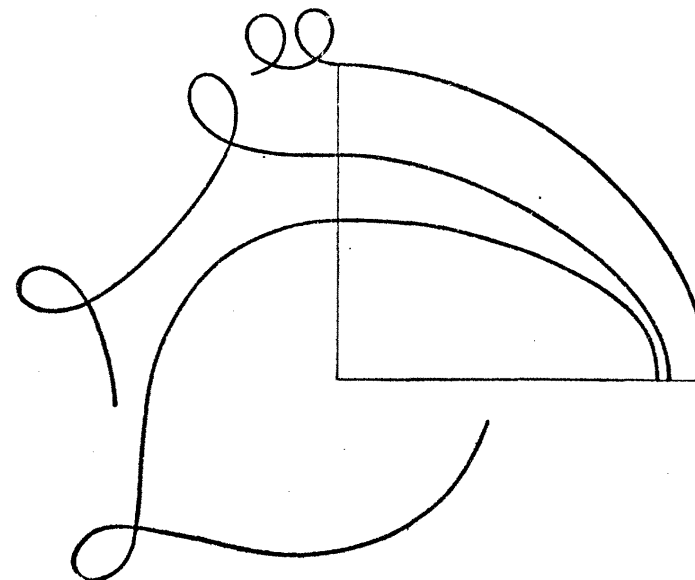


FIG. 16.

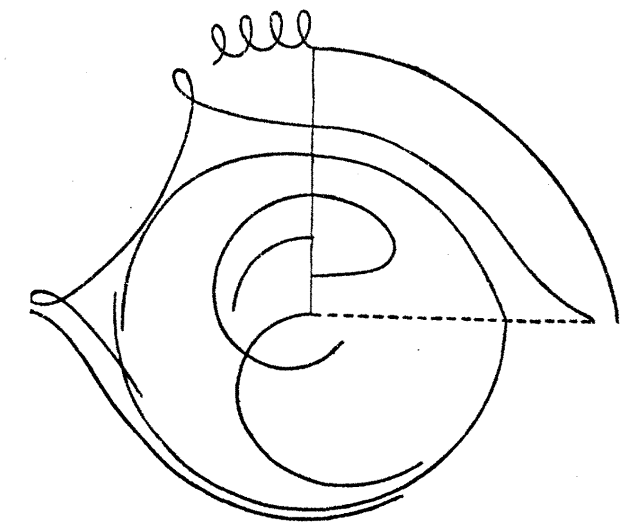
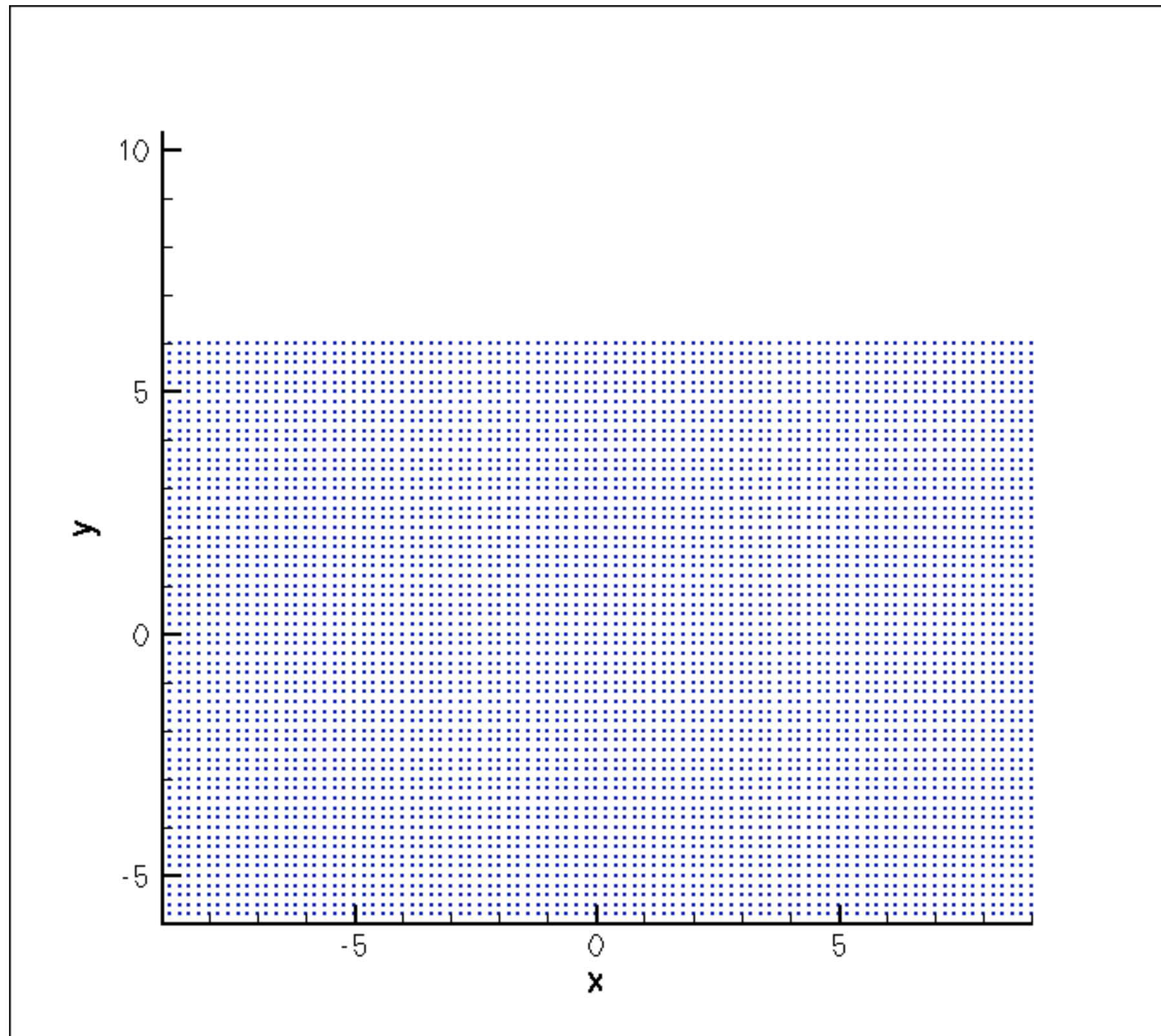
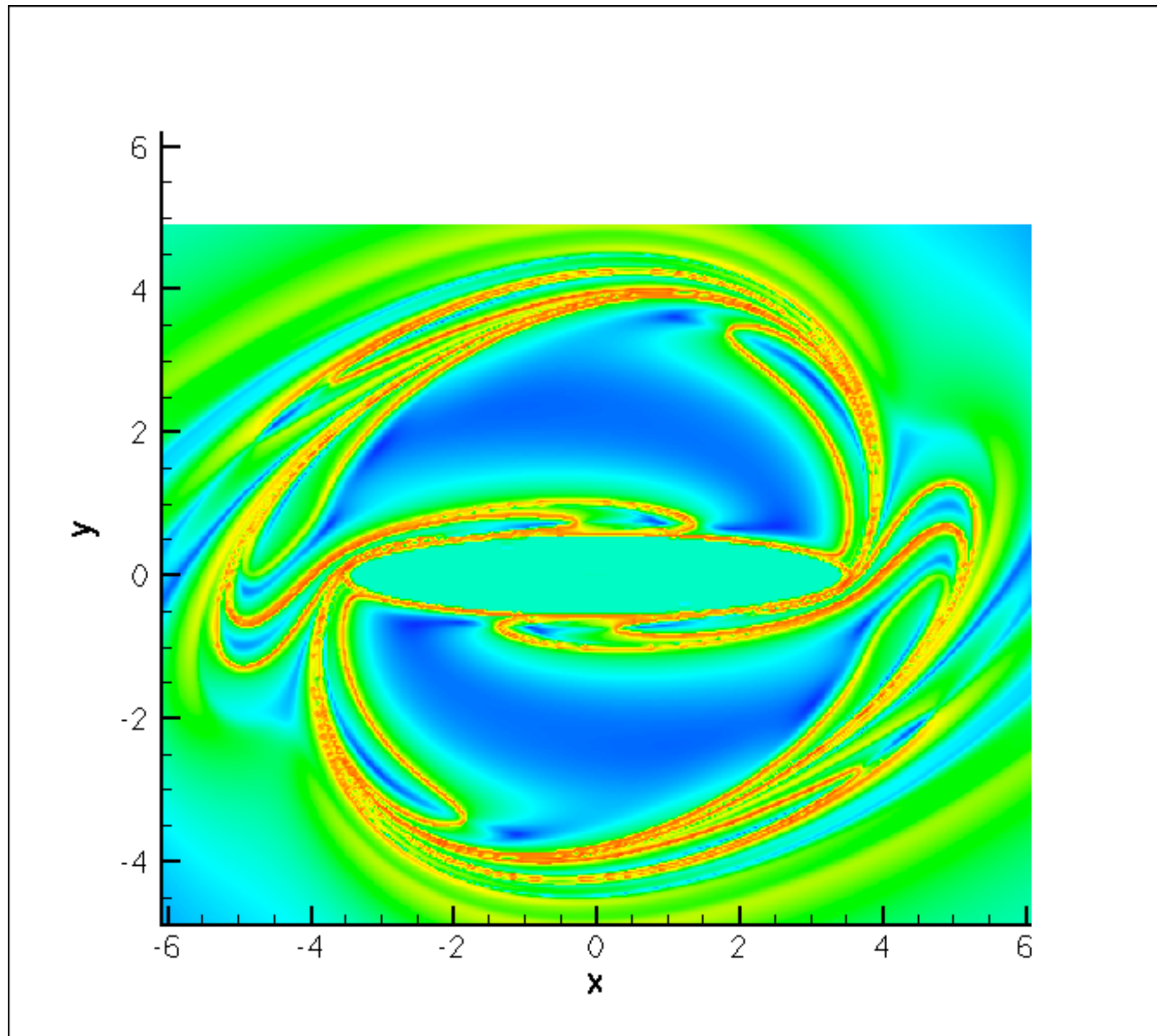


FIG. 17.

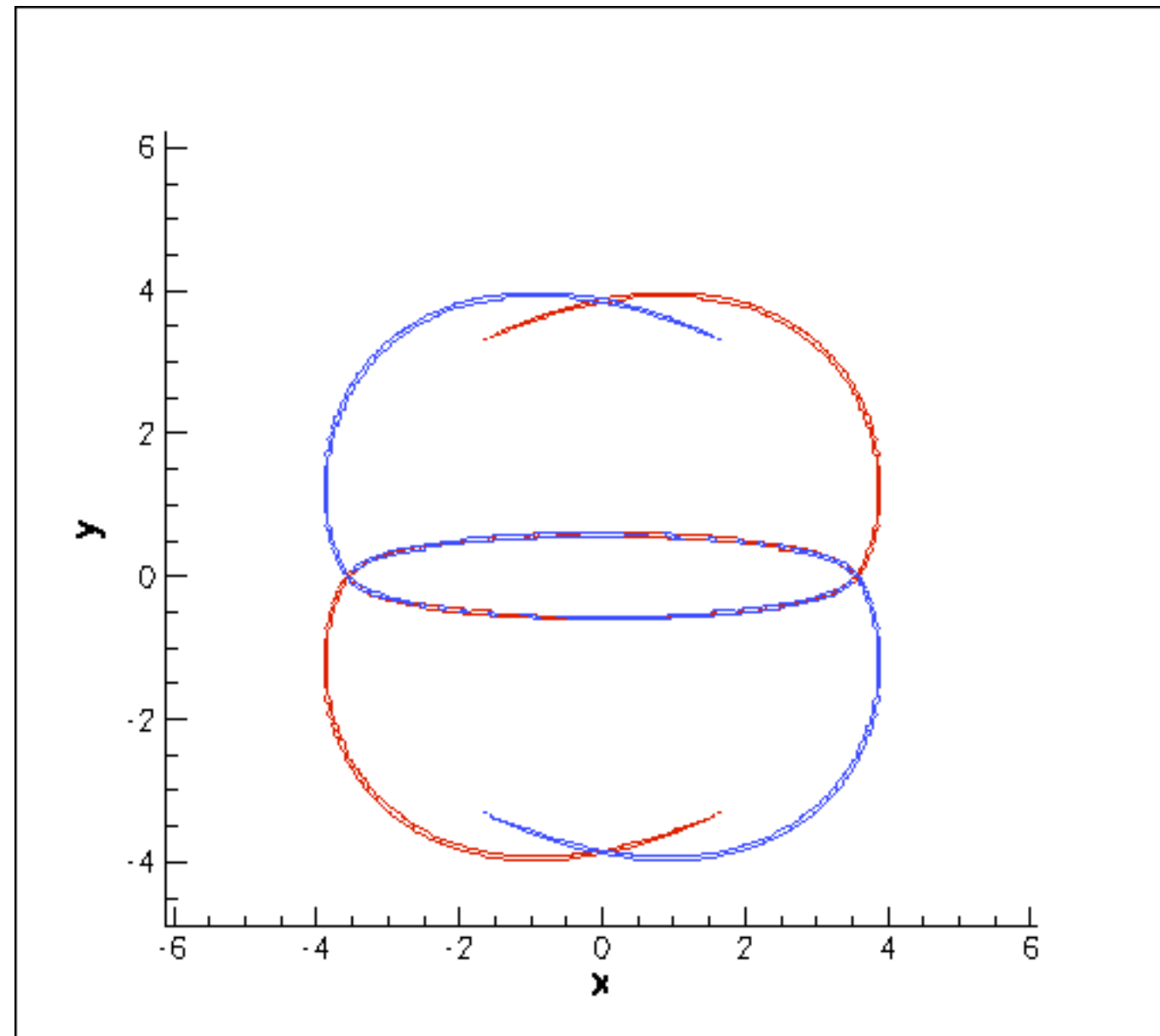
Trajectories in the Kida vortex



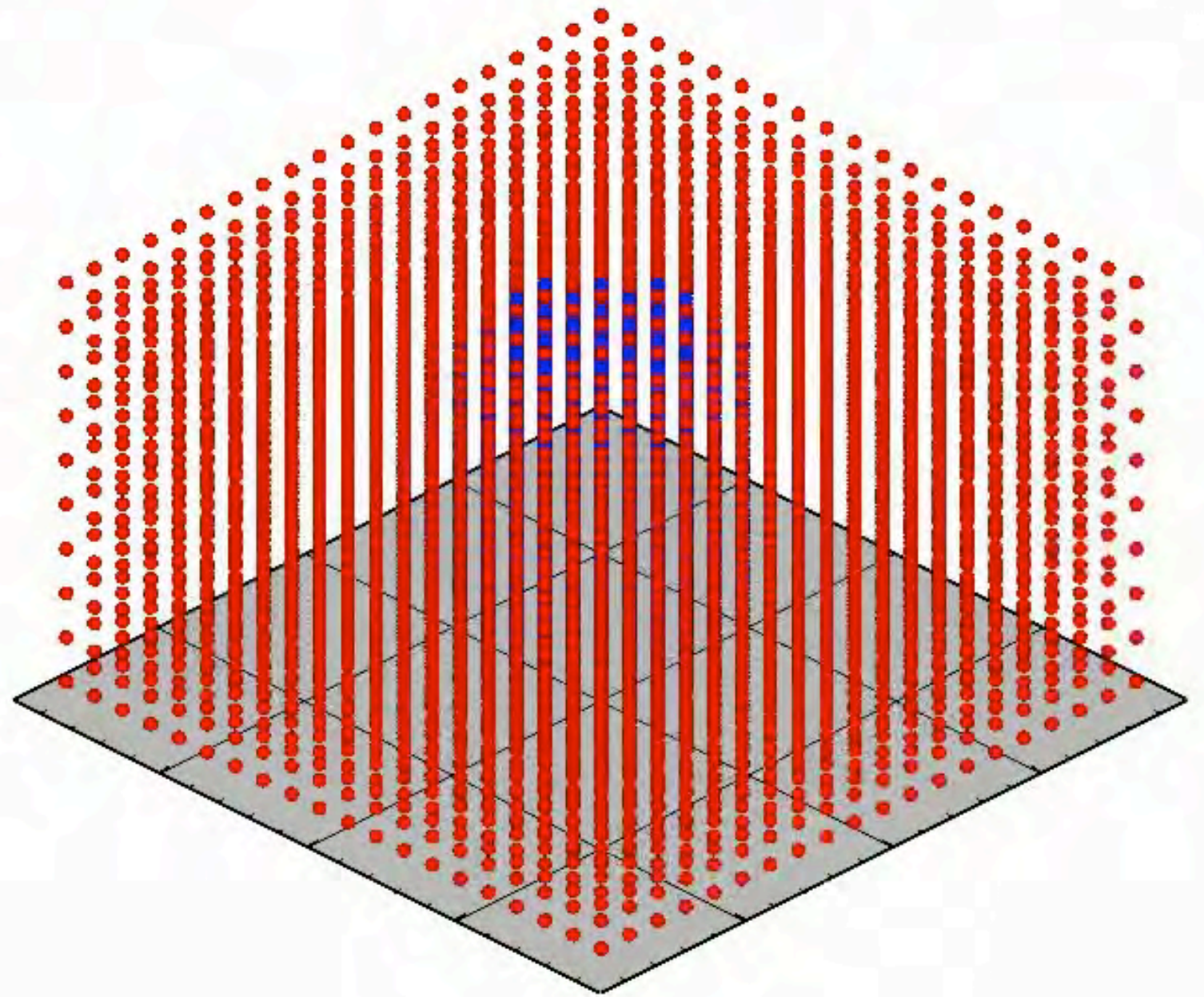
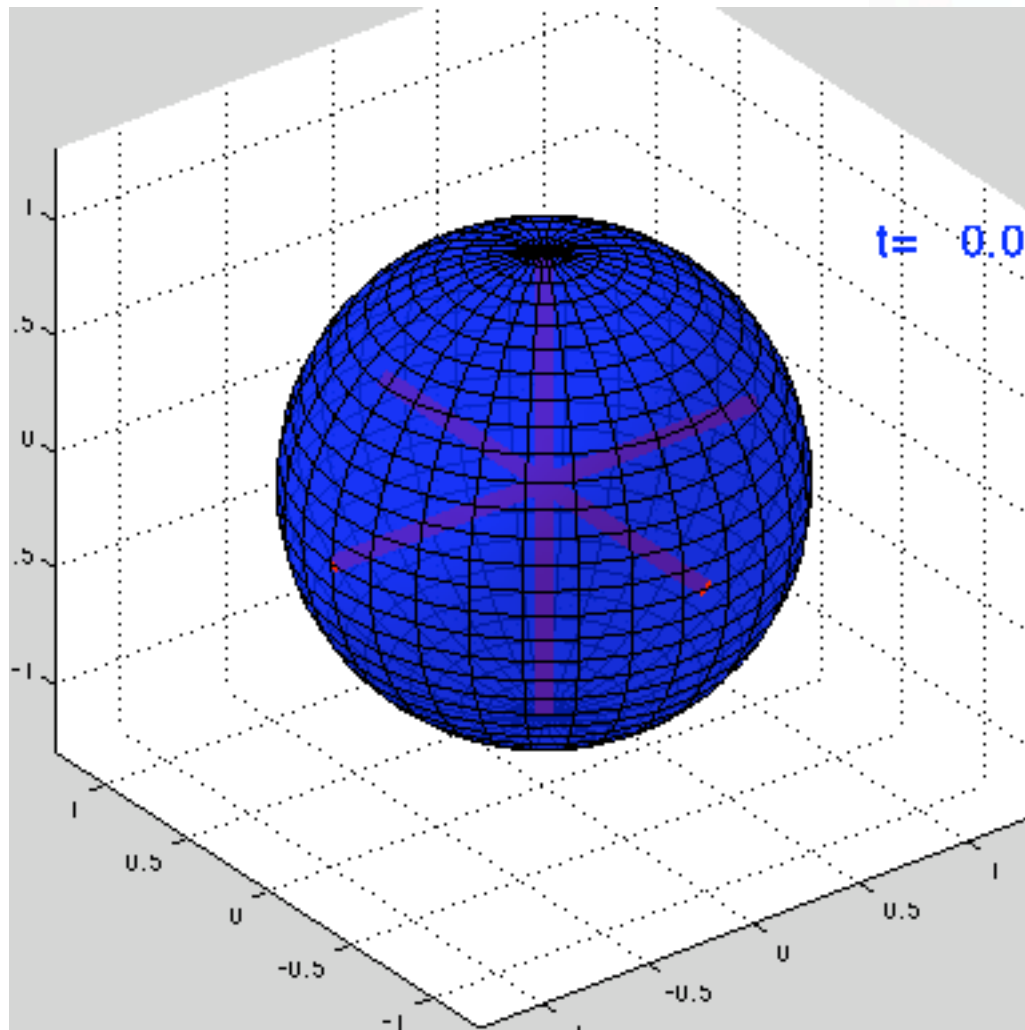
LCS in the Kida vortex



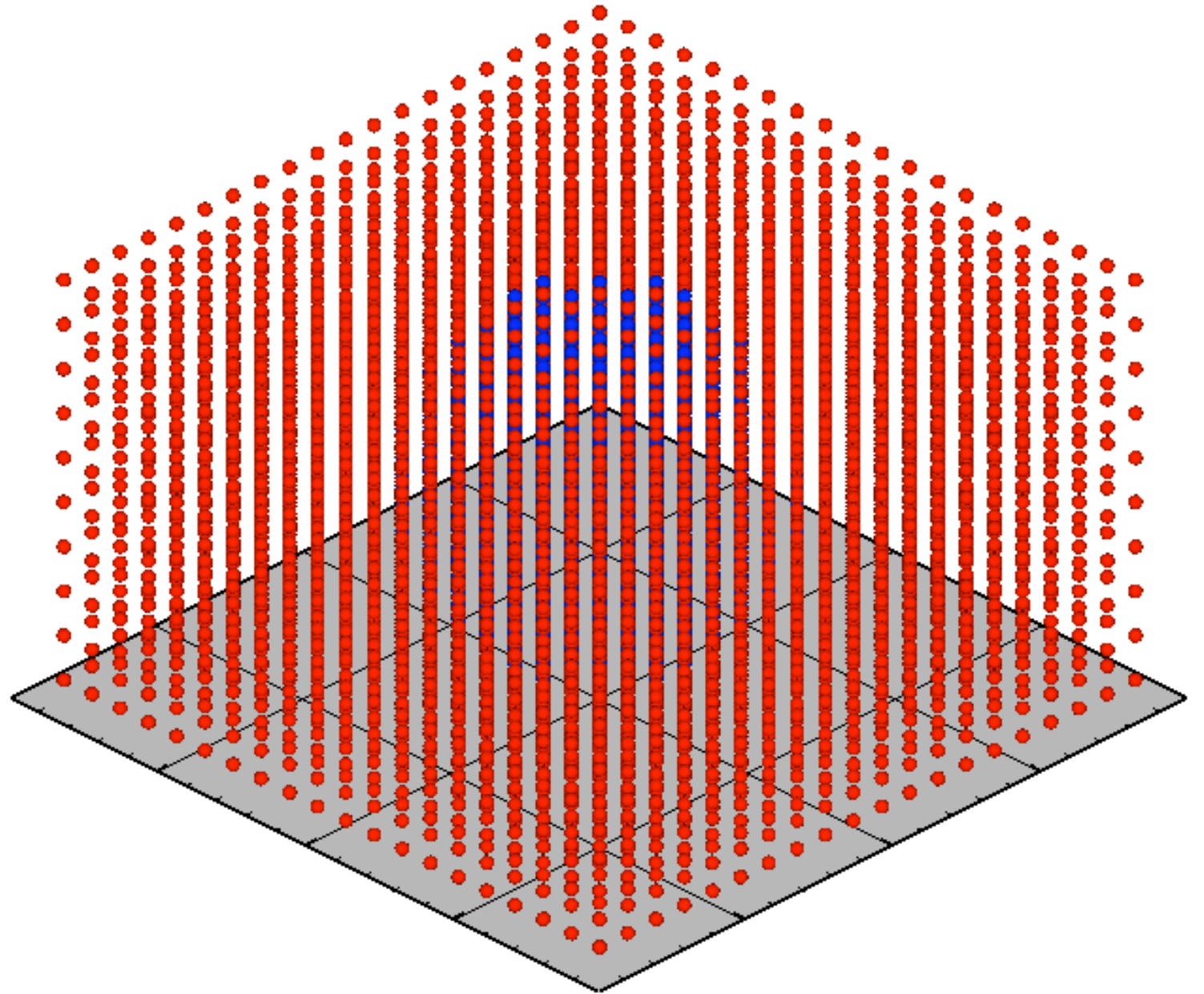
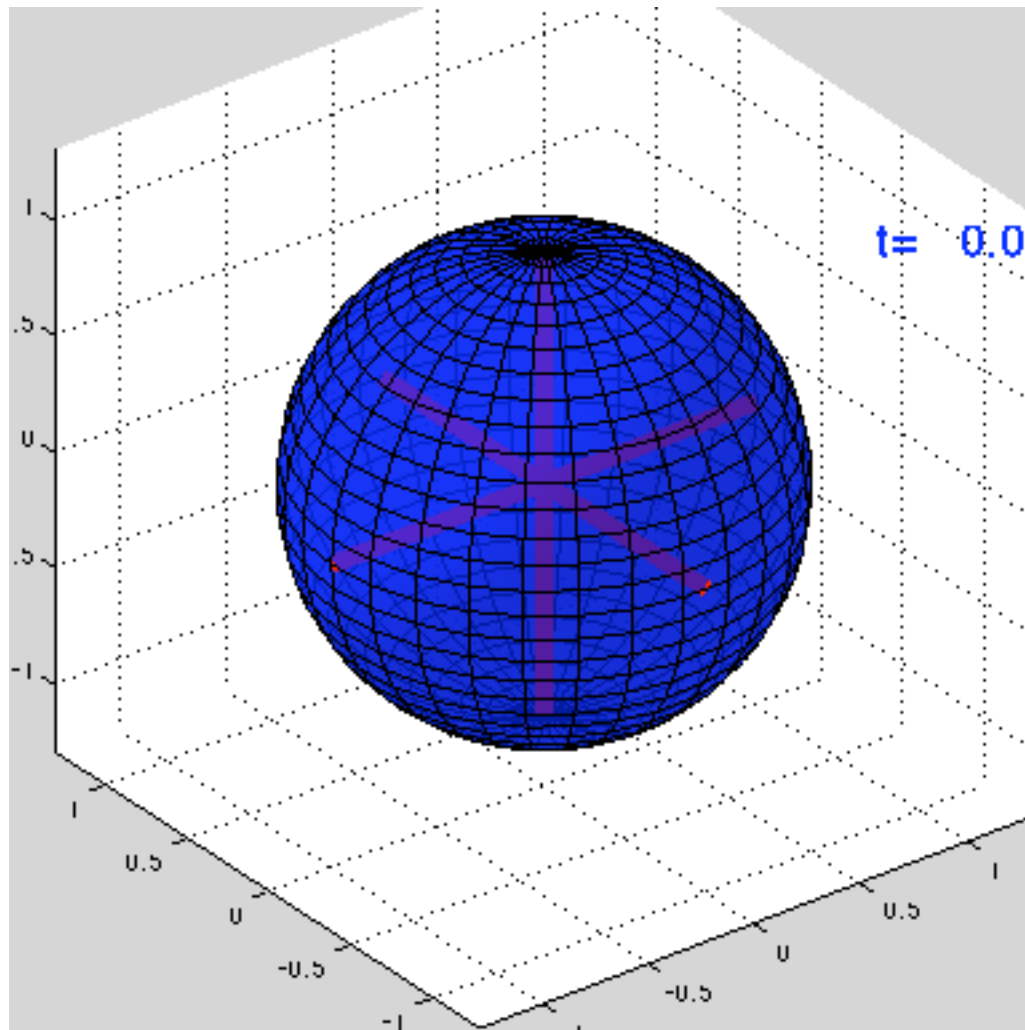
Lobes in the kida vortex



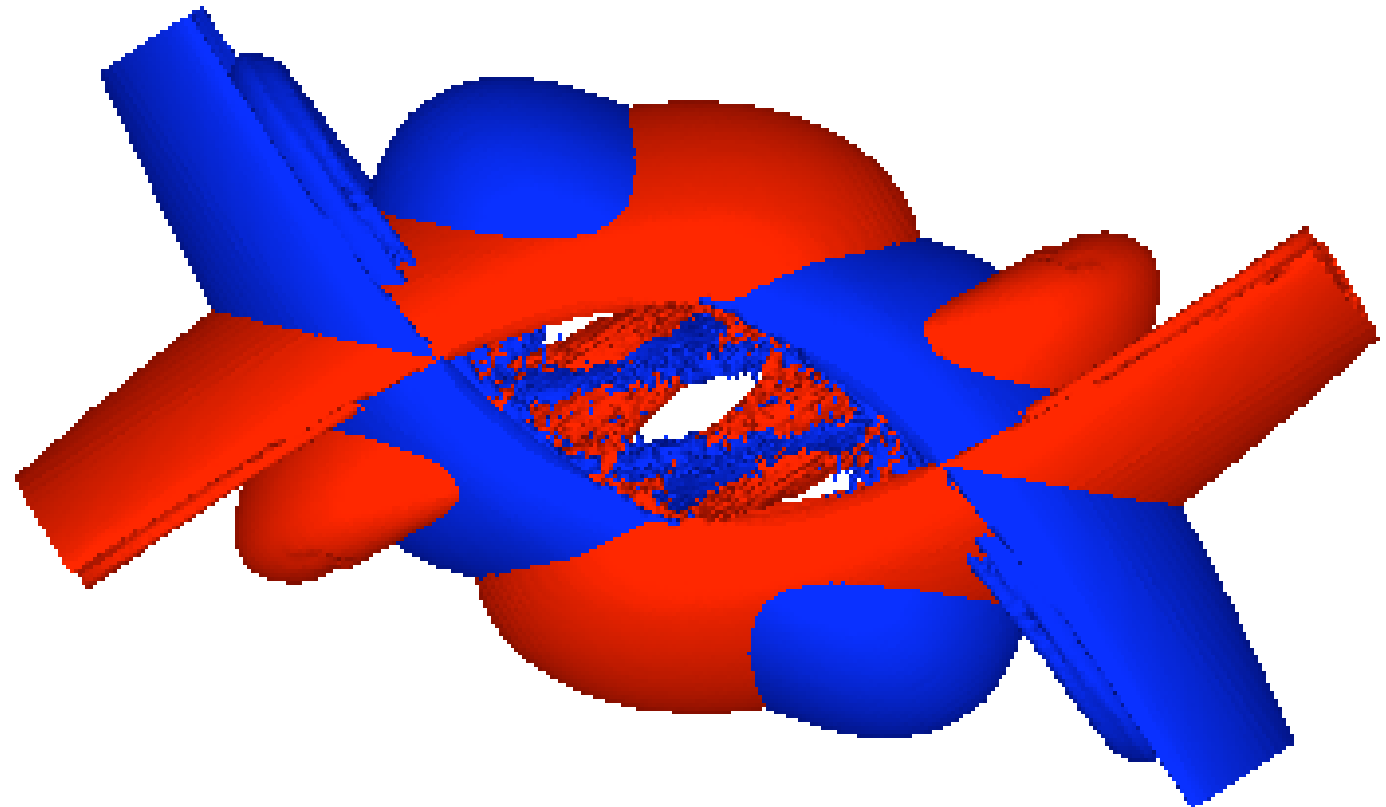
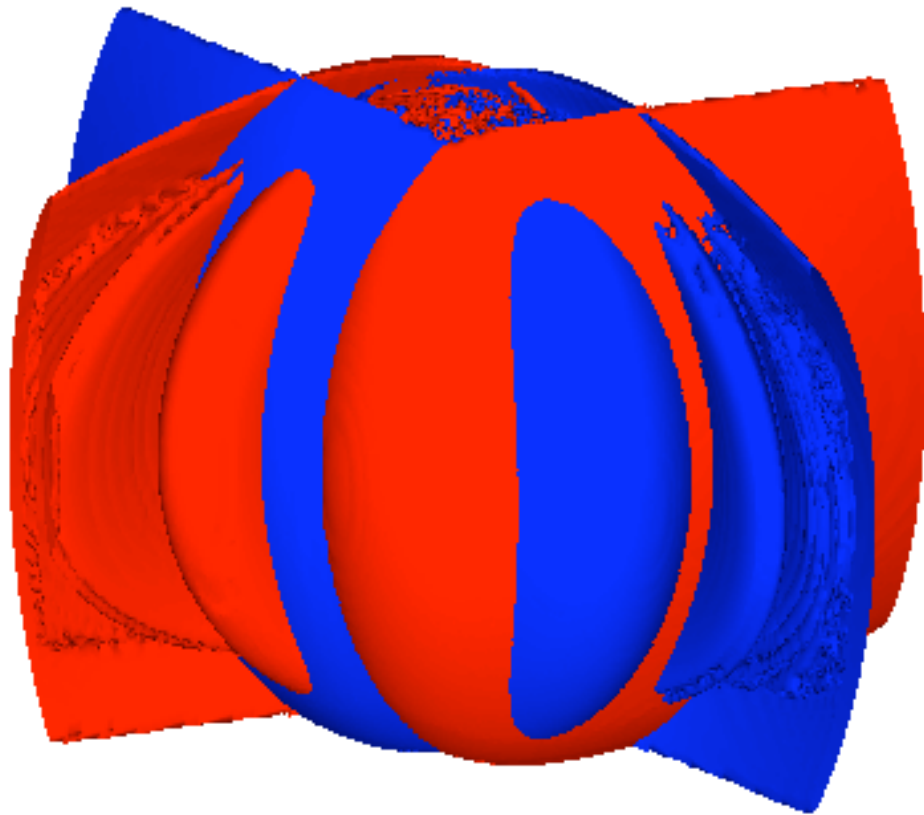
Mediterranean Salt Lenses (Meddies)



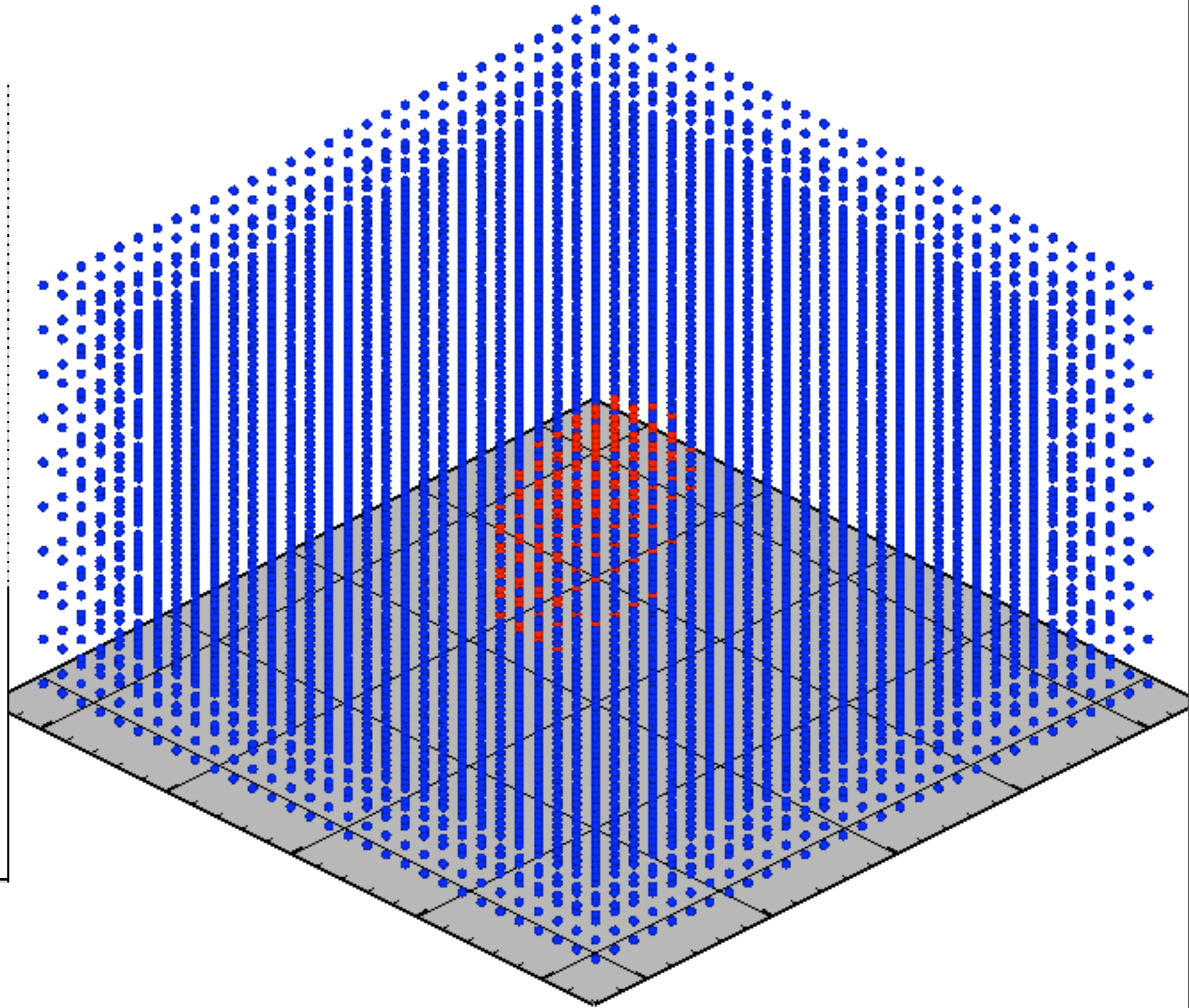
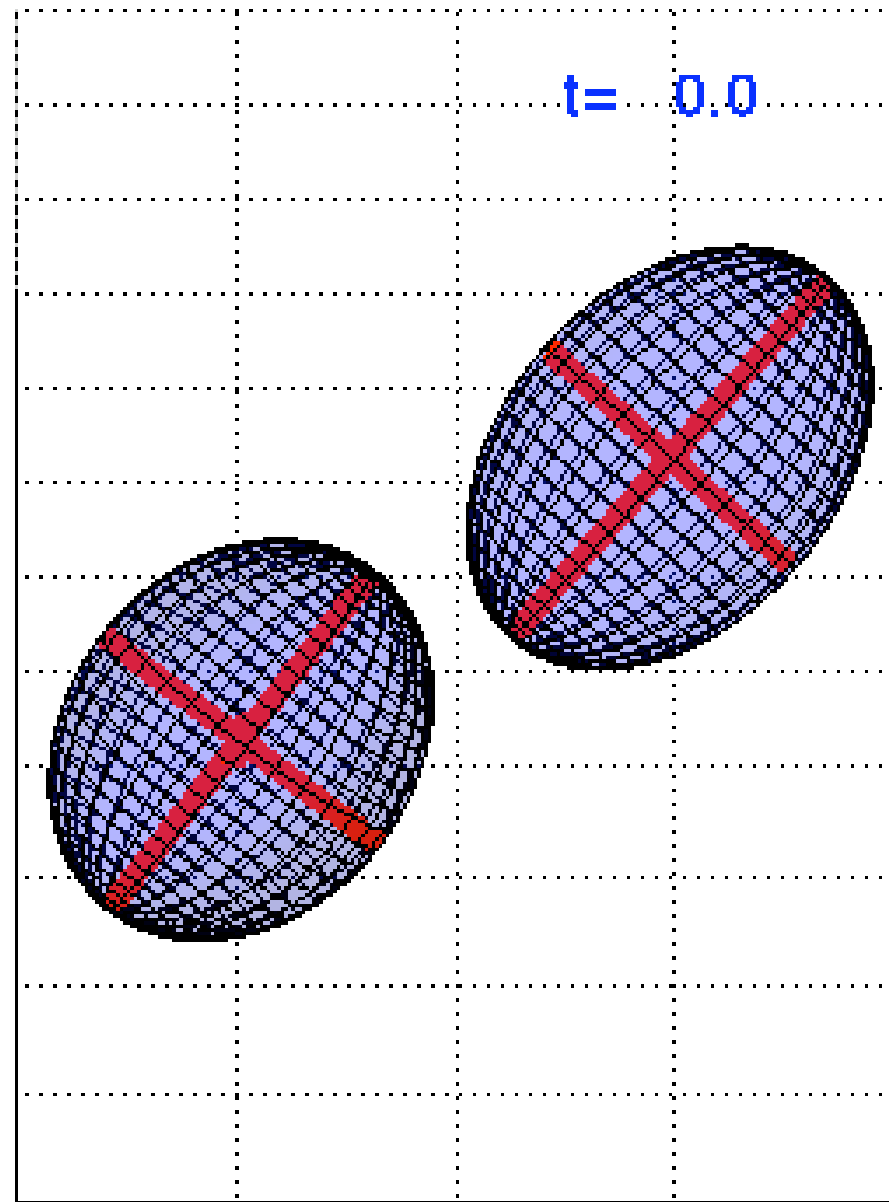
Mediterranean Salt Lenses (Meddies)



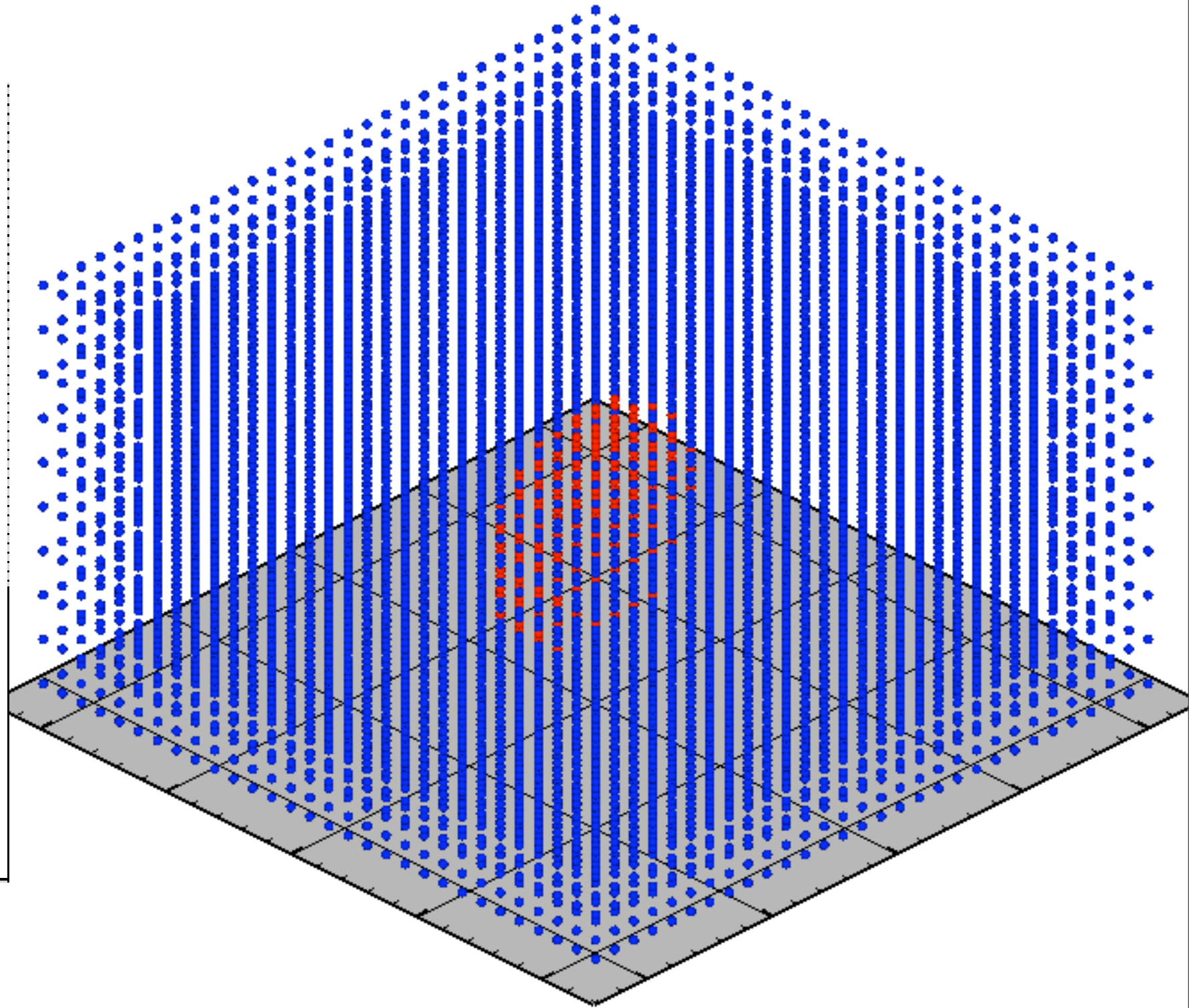
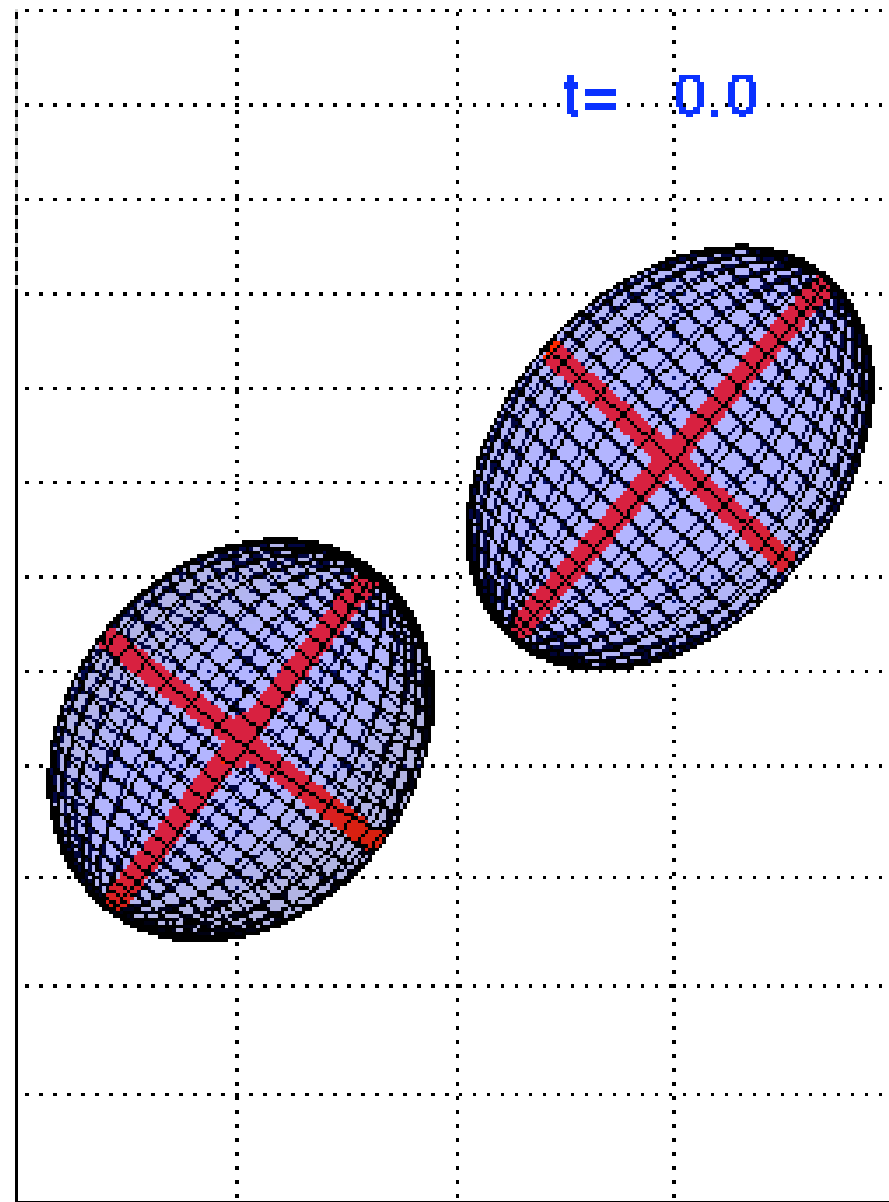
Lobes in Meddies.



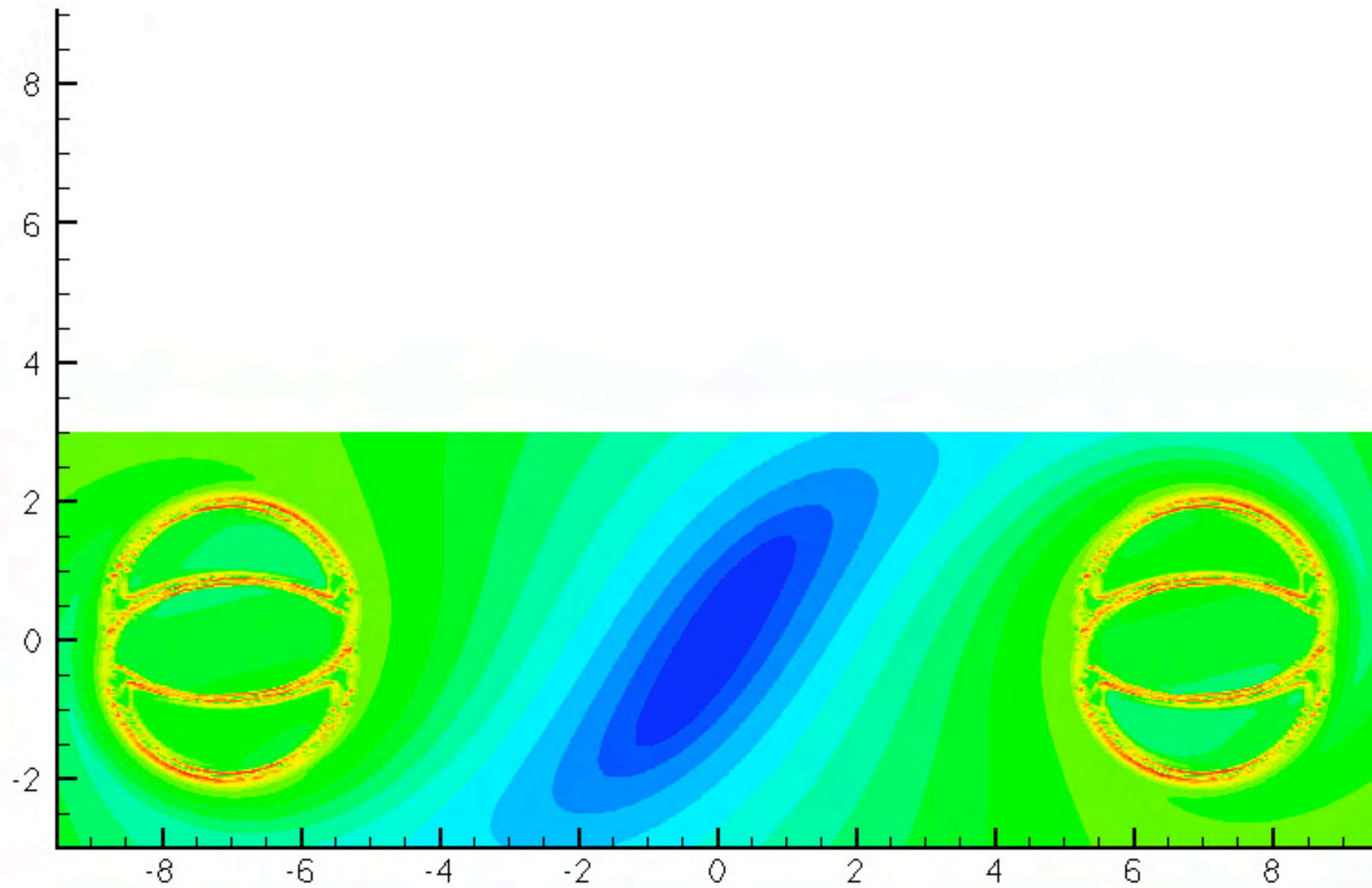
Interacting vortices



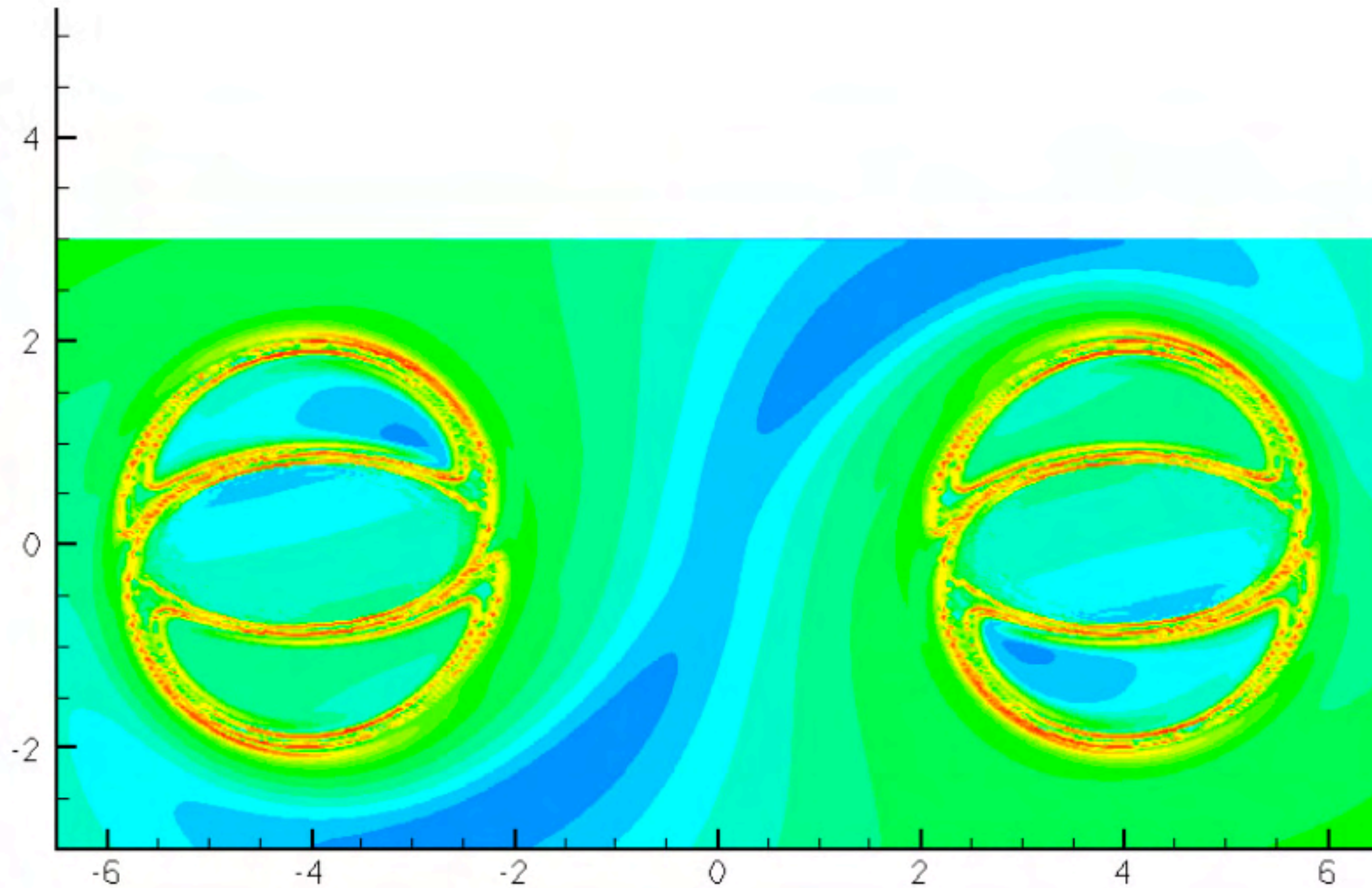
Interacting vortices



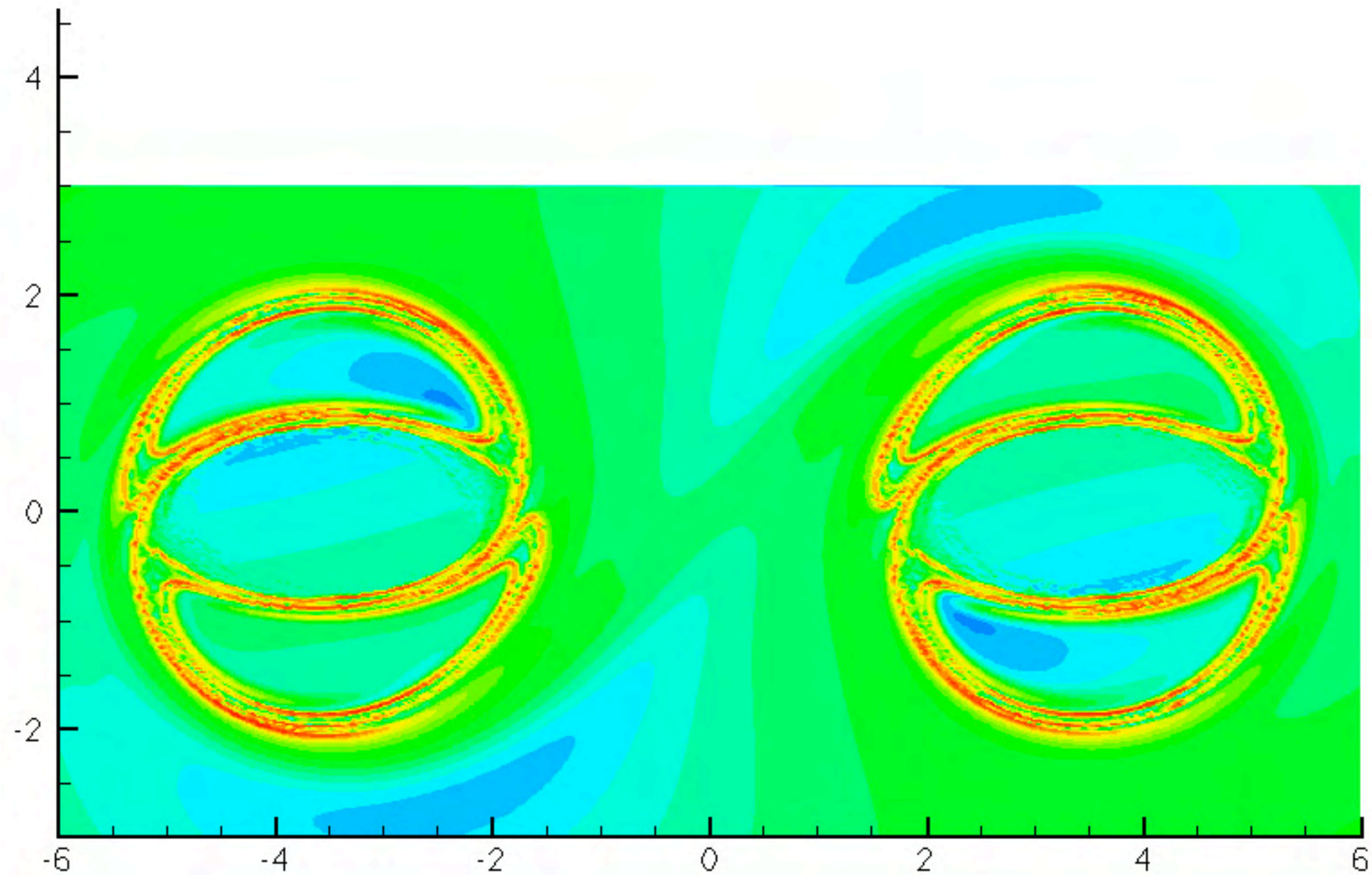
LCS in interacting vortices



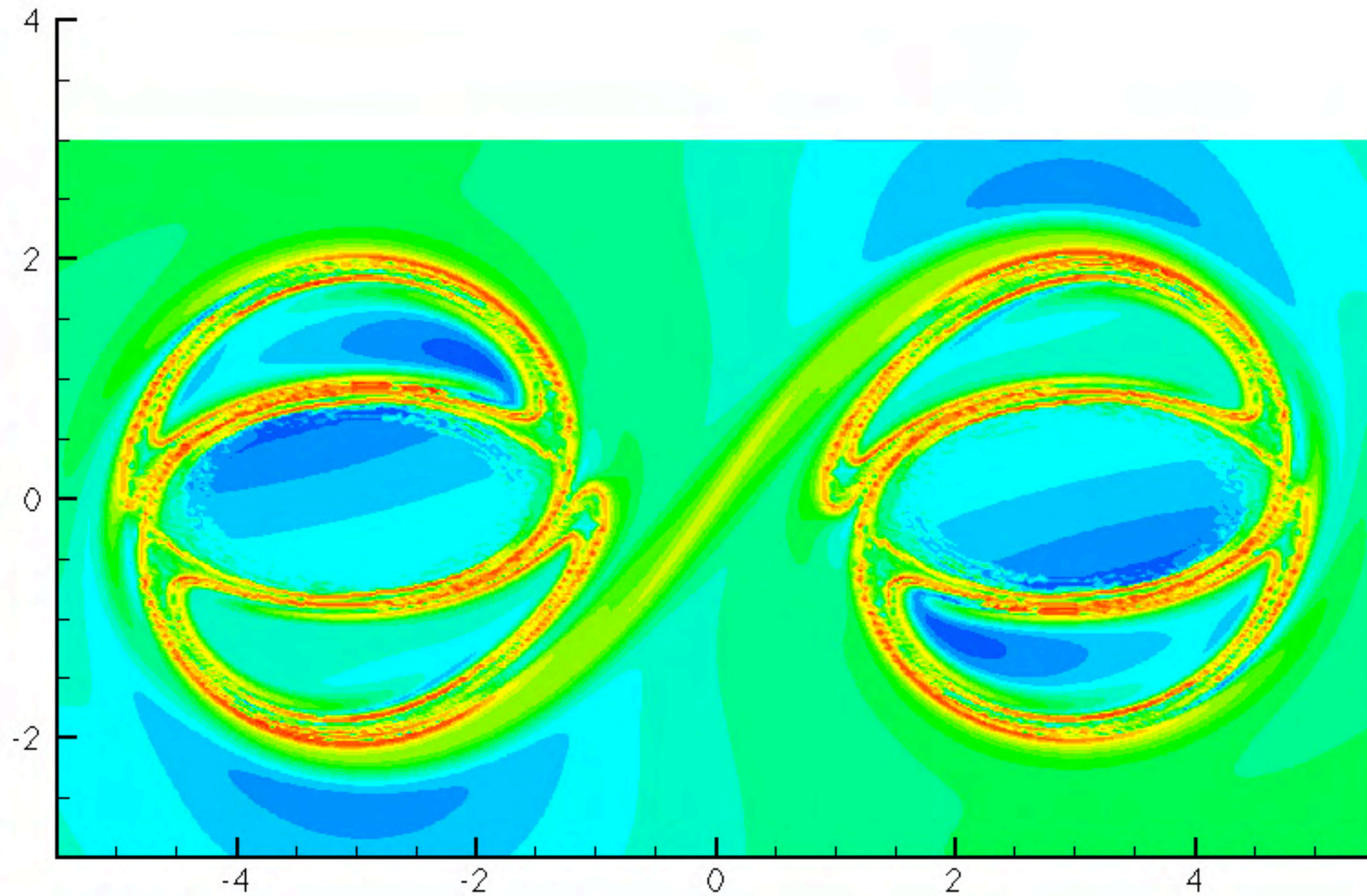
LCS in interacting vortices



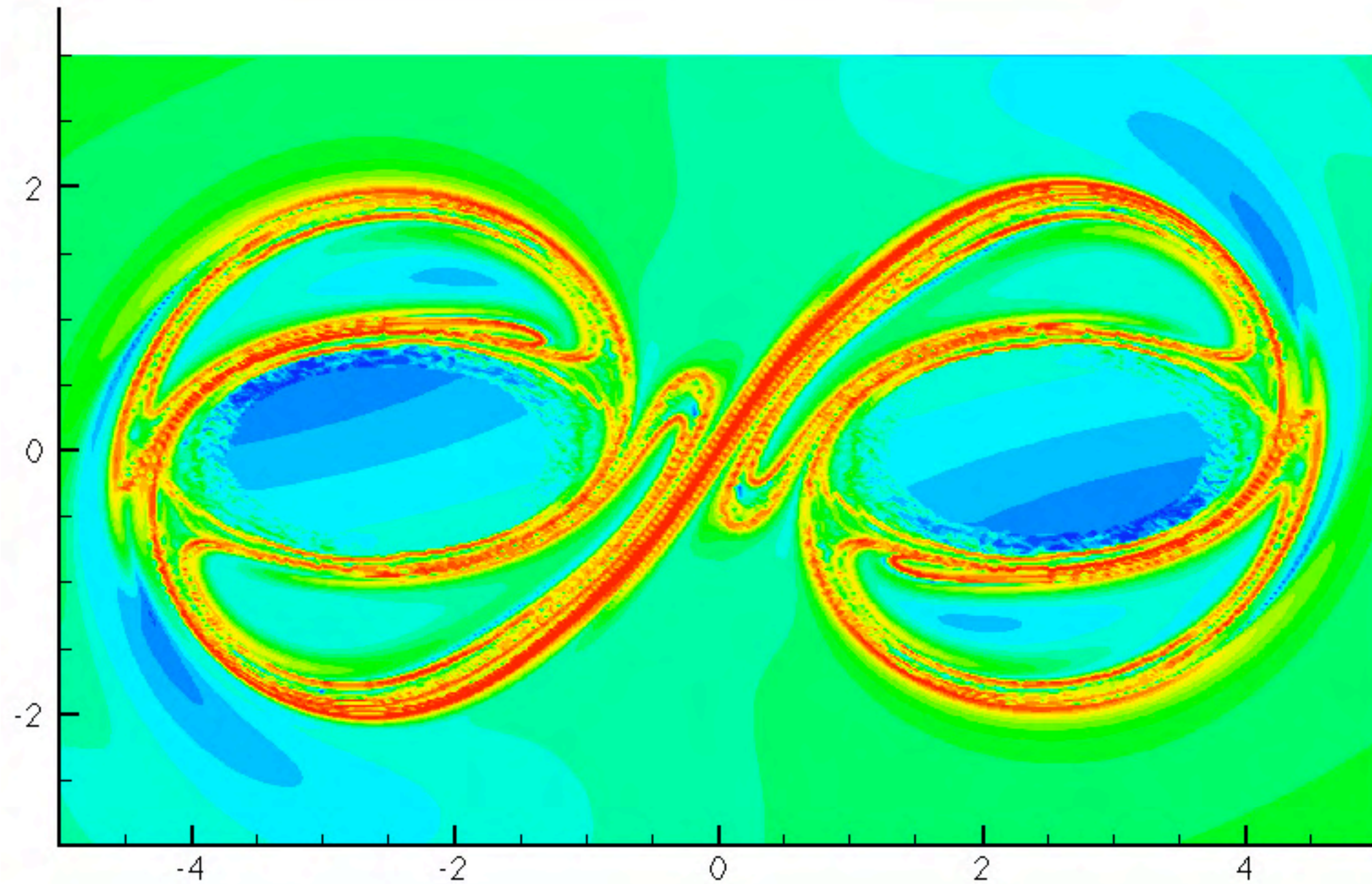
LCS in interacting vortices



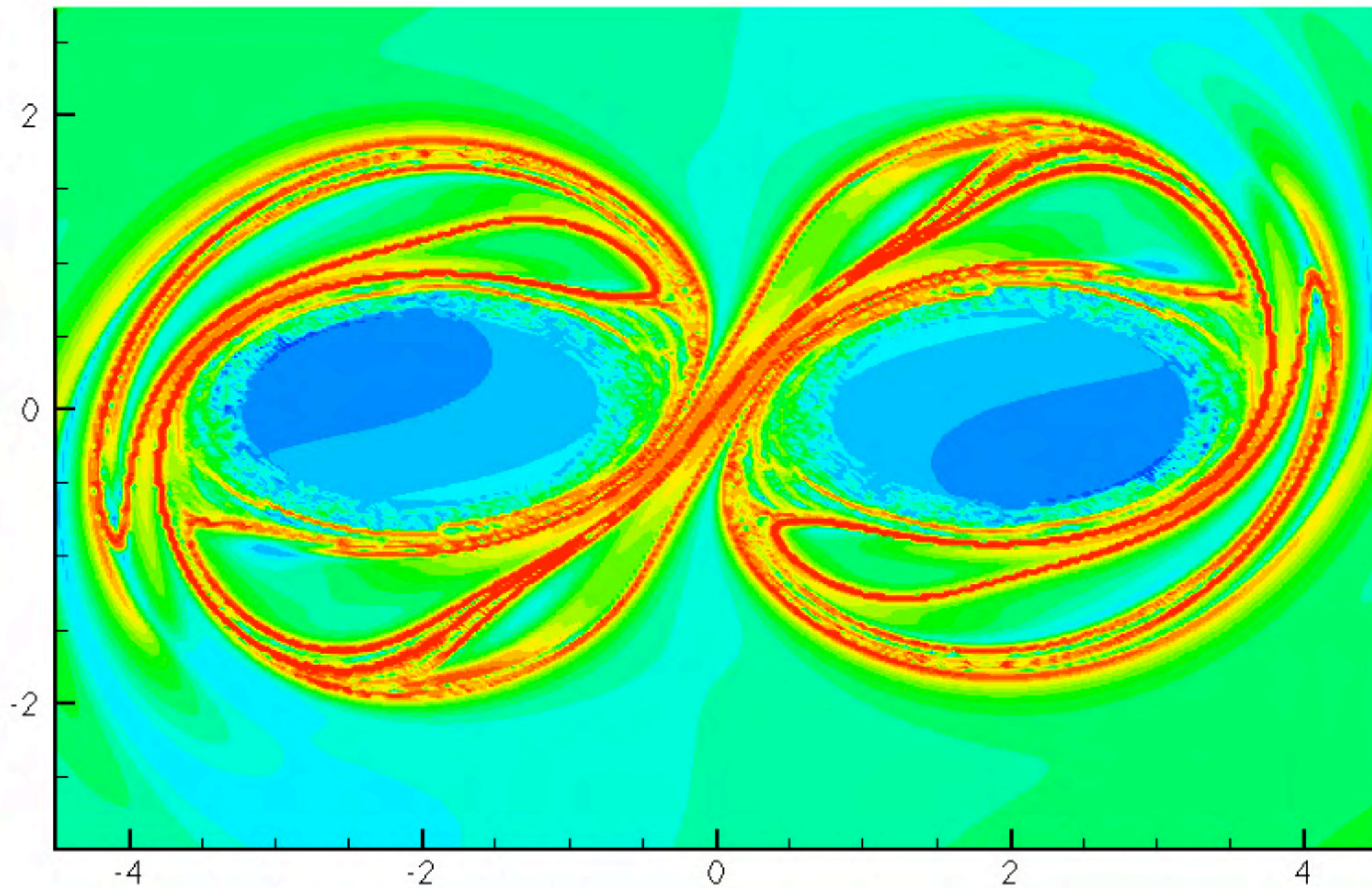
LCS in interacting vortices



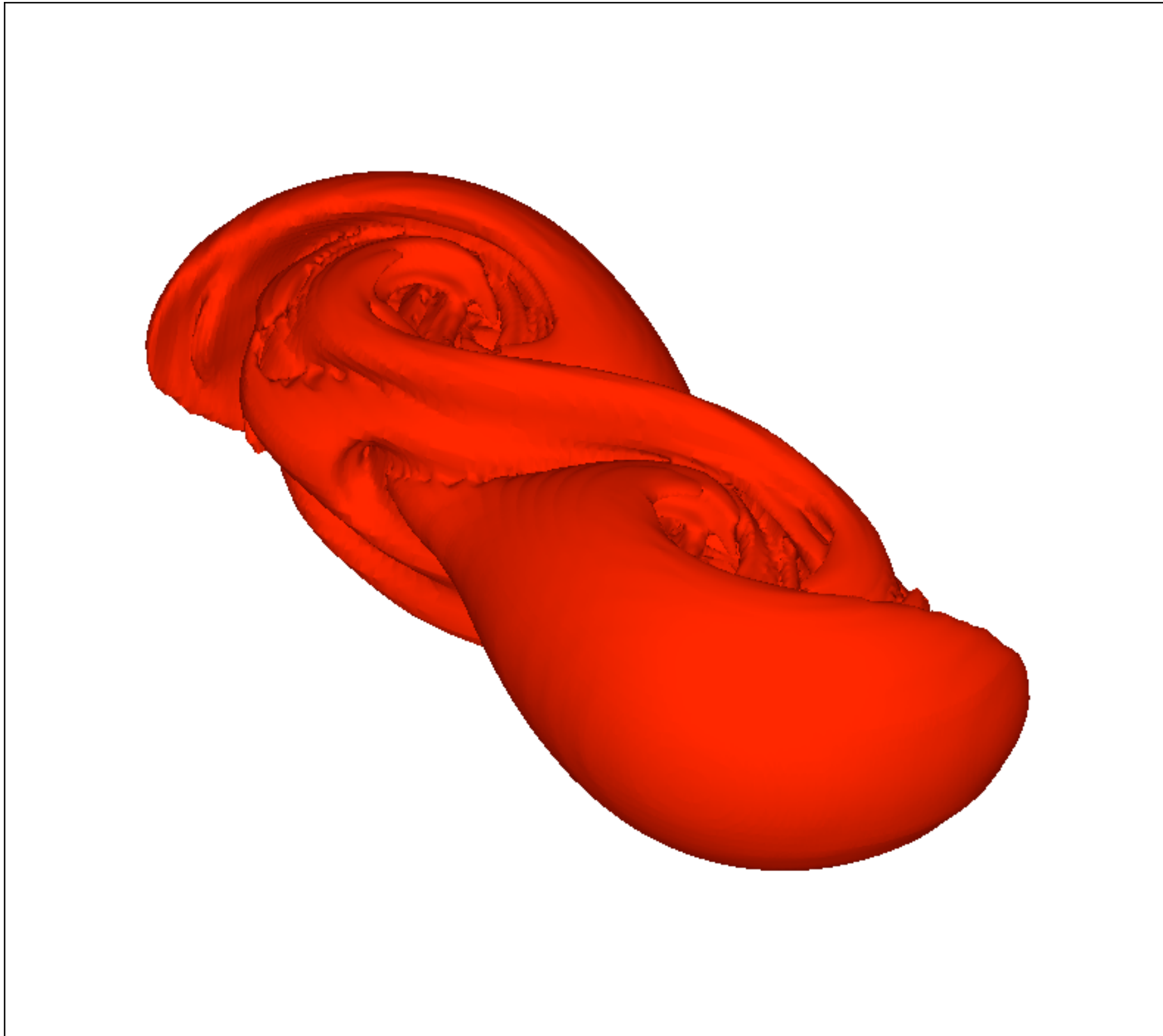
LCS in interacting vortices



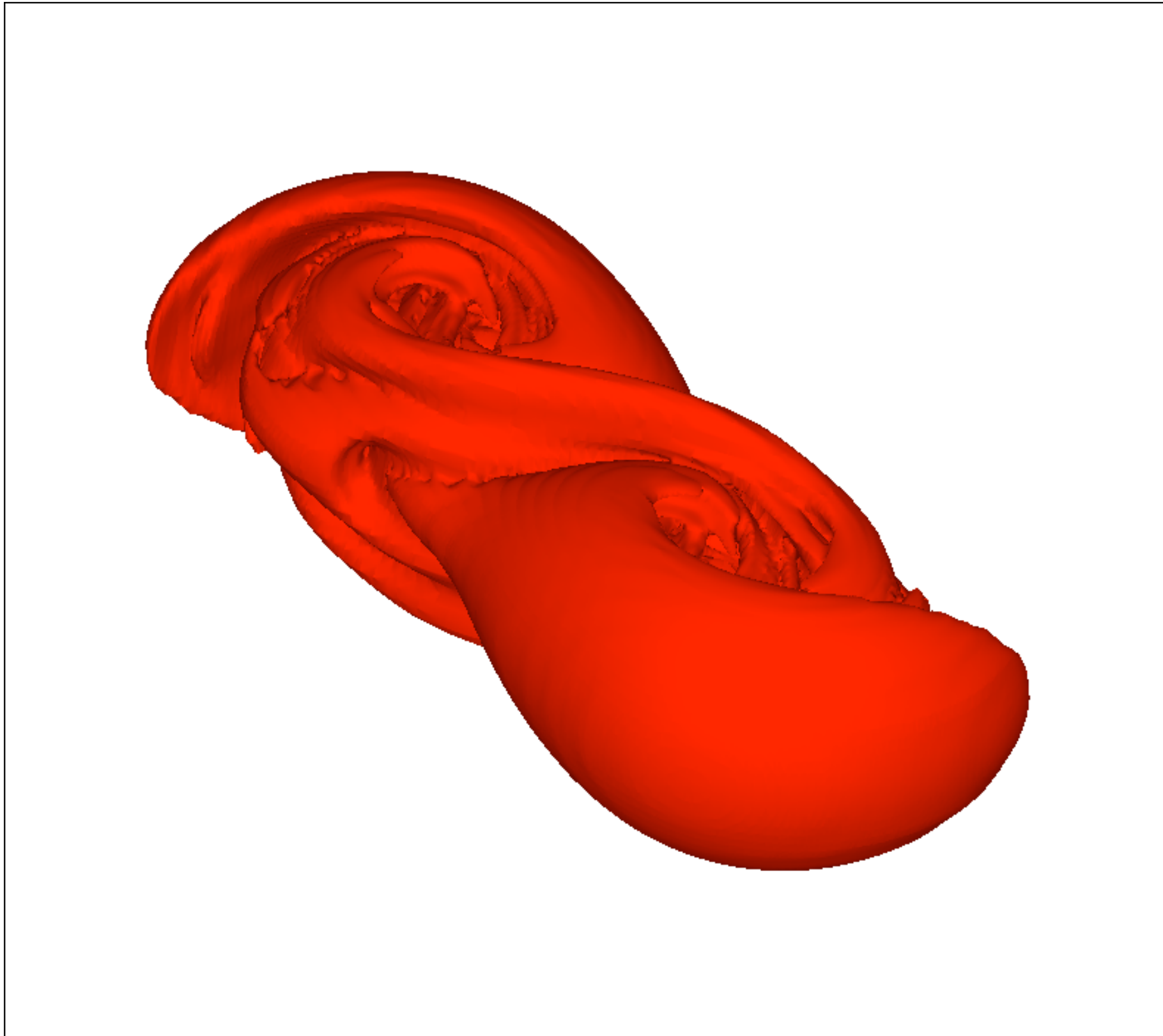
LCS in interacting vortices



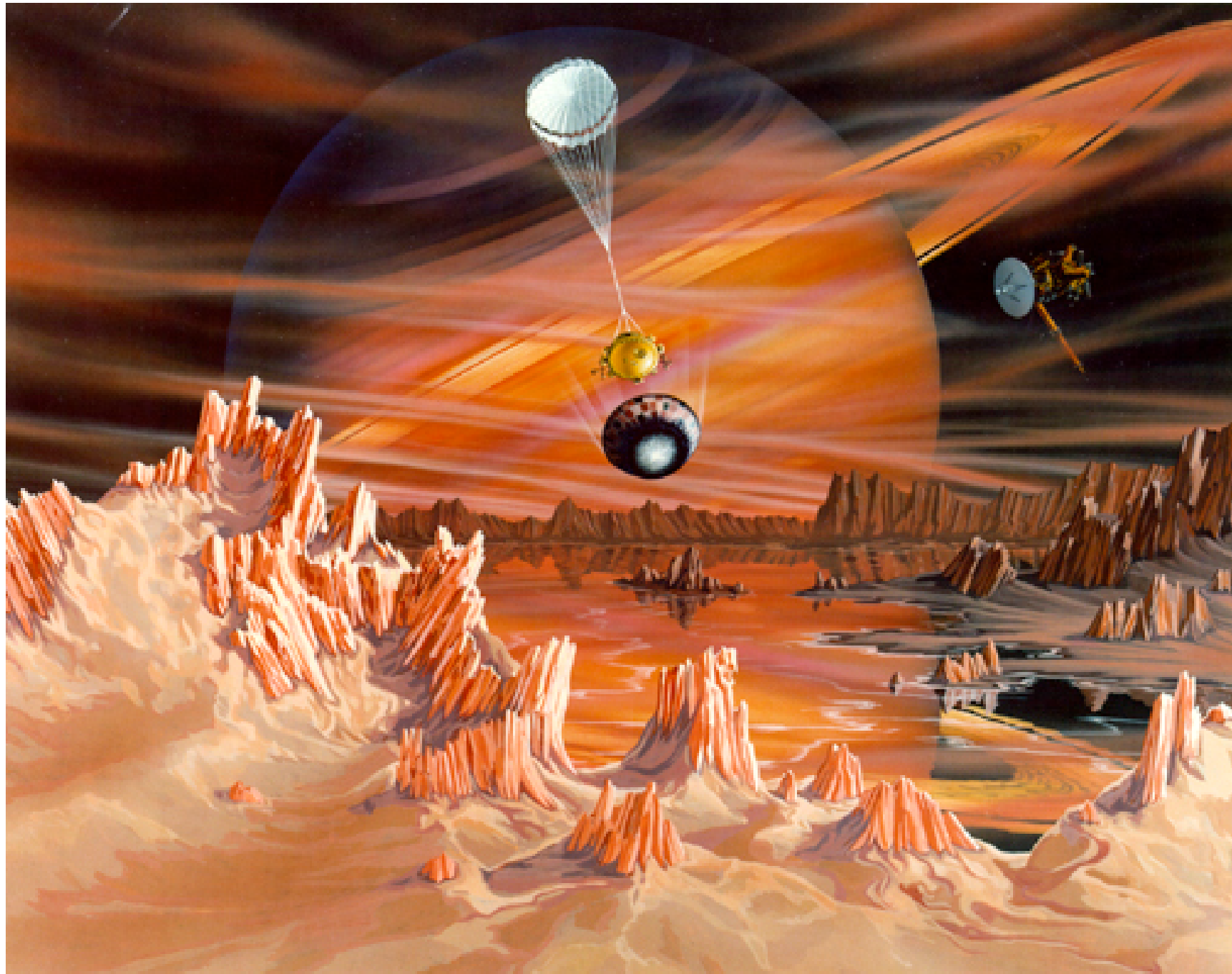
LCS in interacting vortices 3D



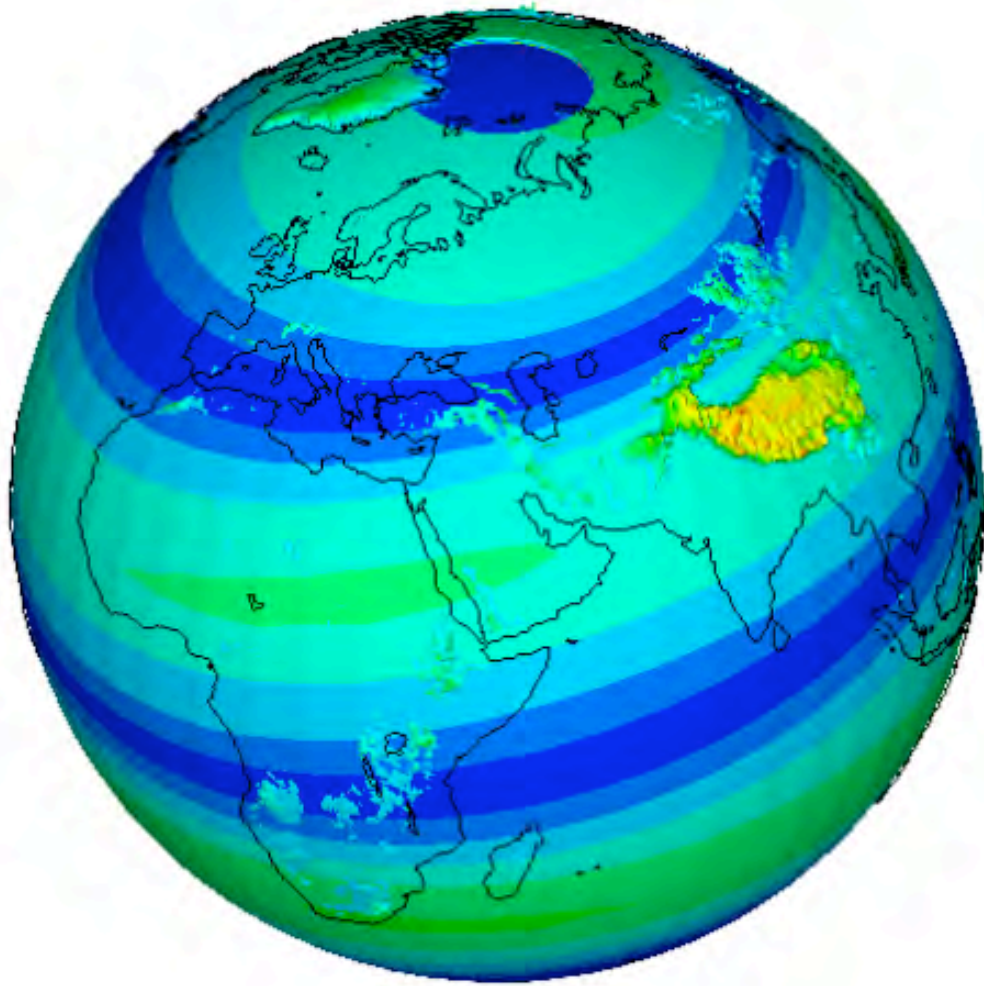
LCS in interacting vortices 3D



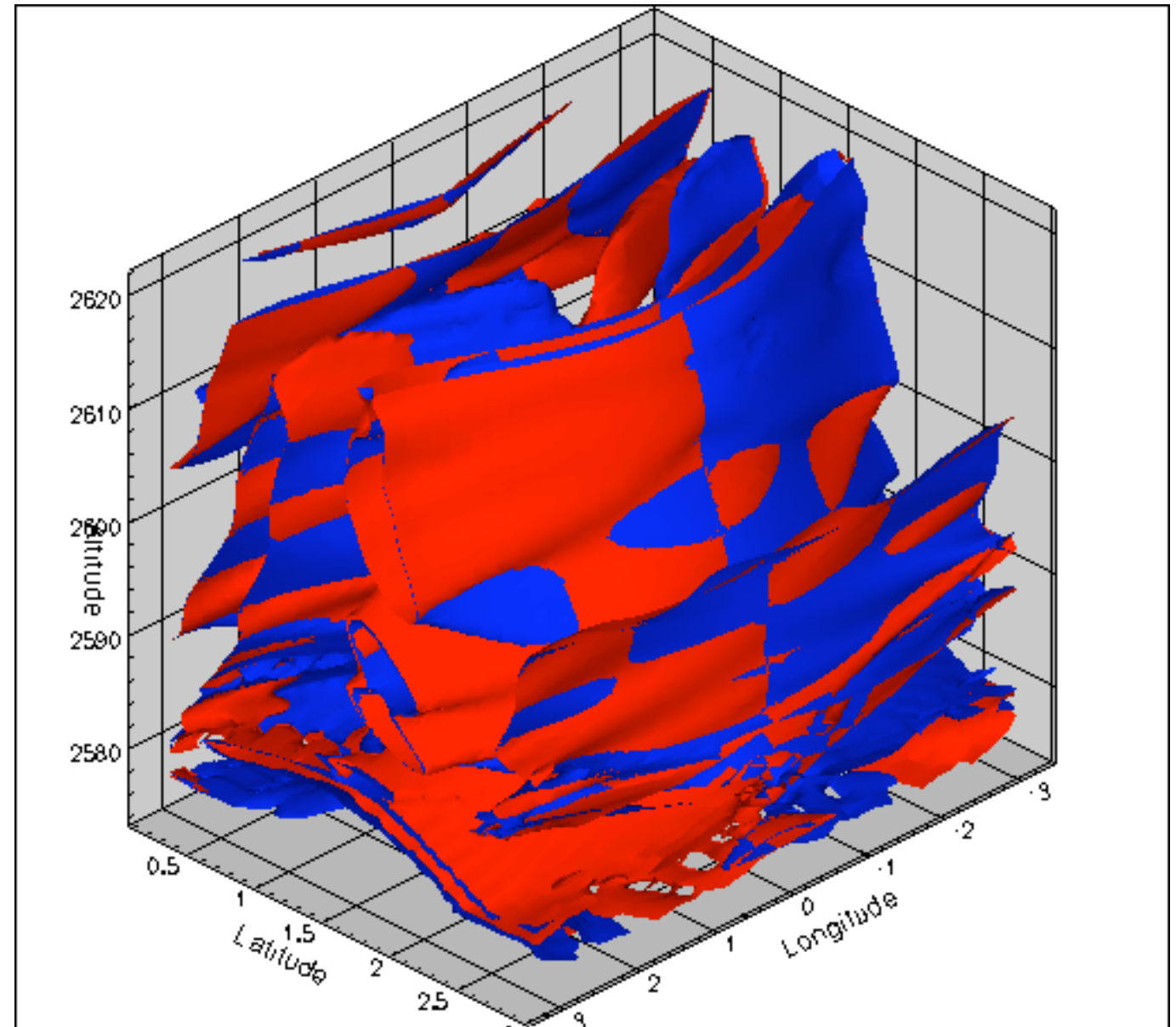
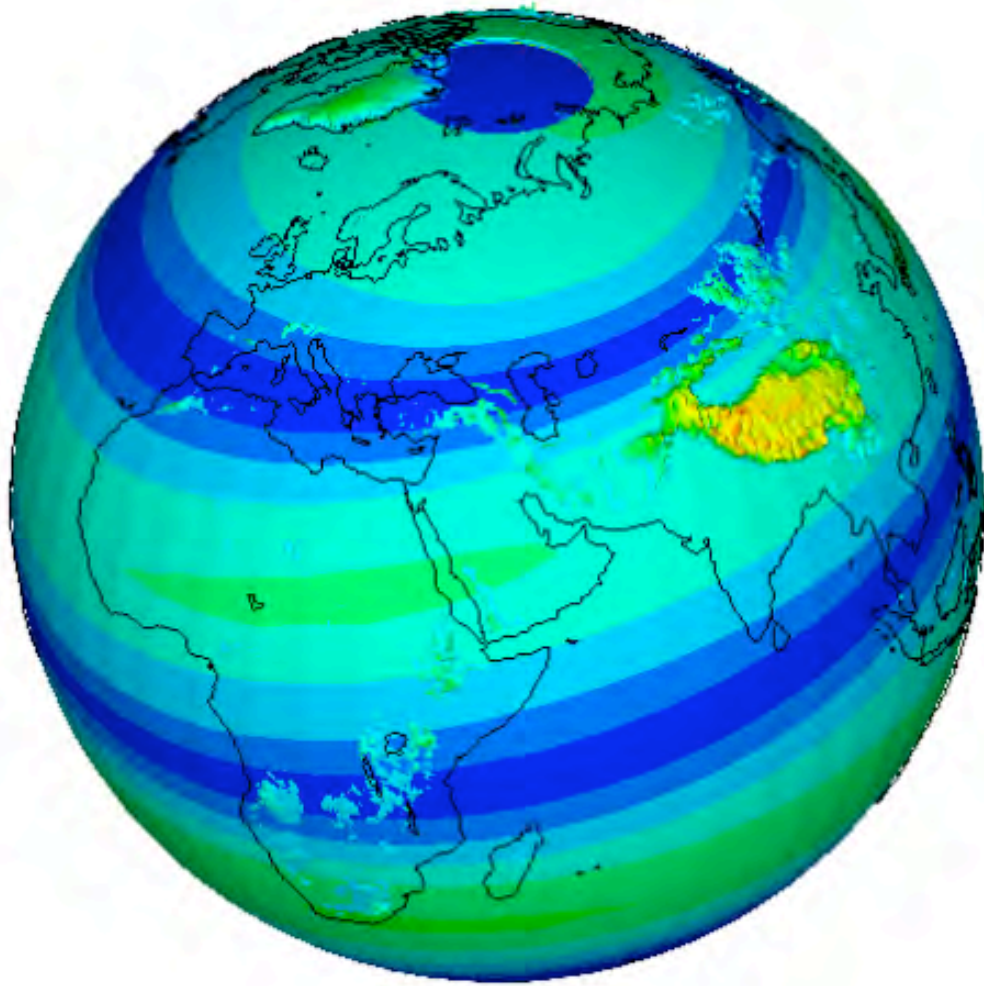
3D LCS in atmosphere of Titan



3D LCS in atmosphere of Titan

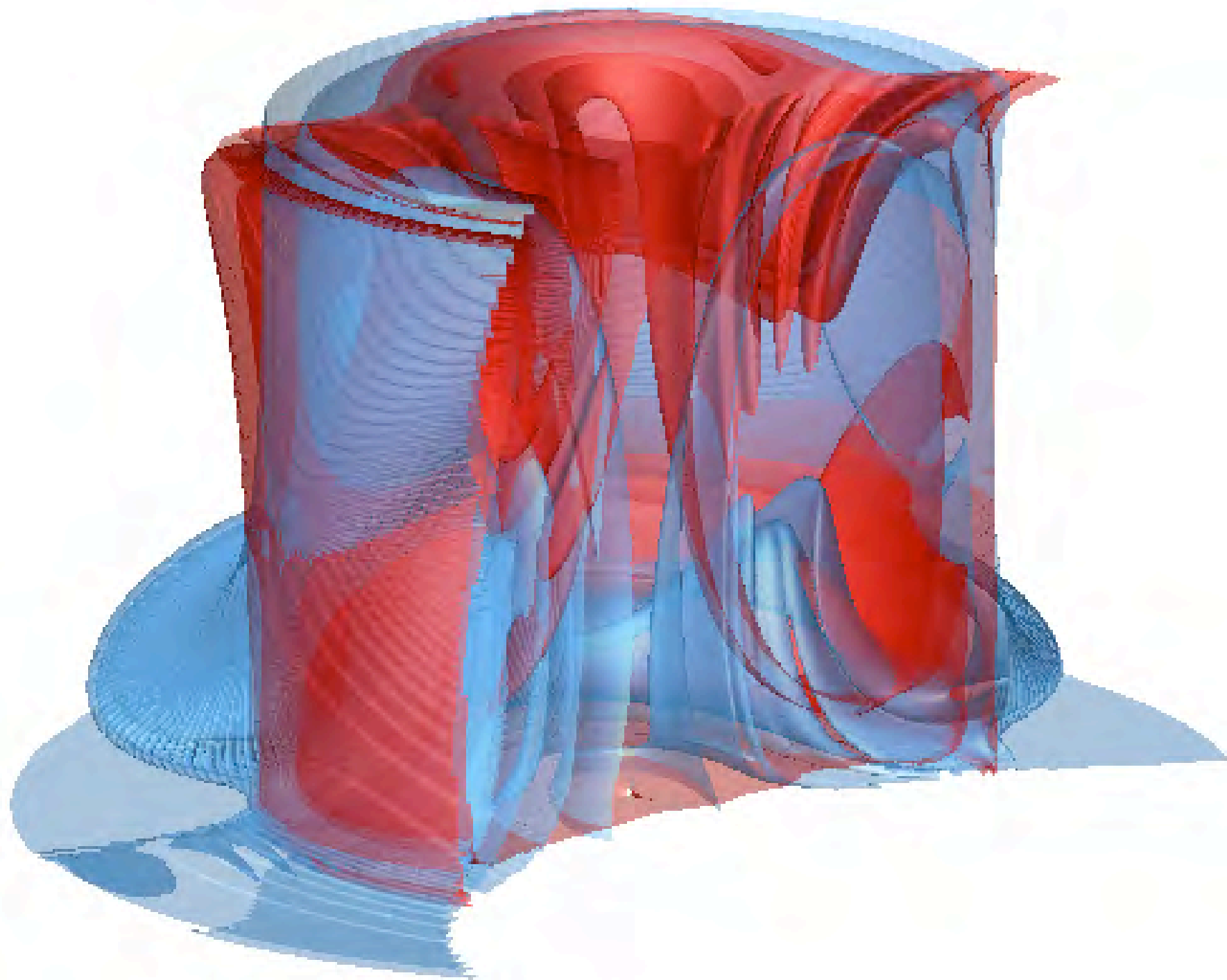


3D LCS in atmosphere of Titan



3D LCS in a convection cell

3D LCS in a convection cell

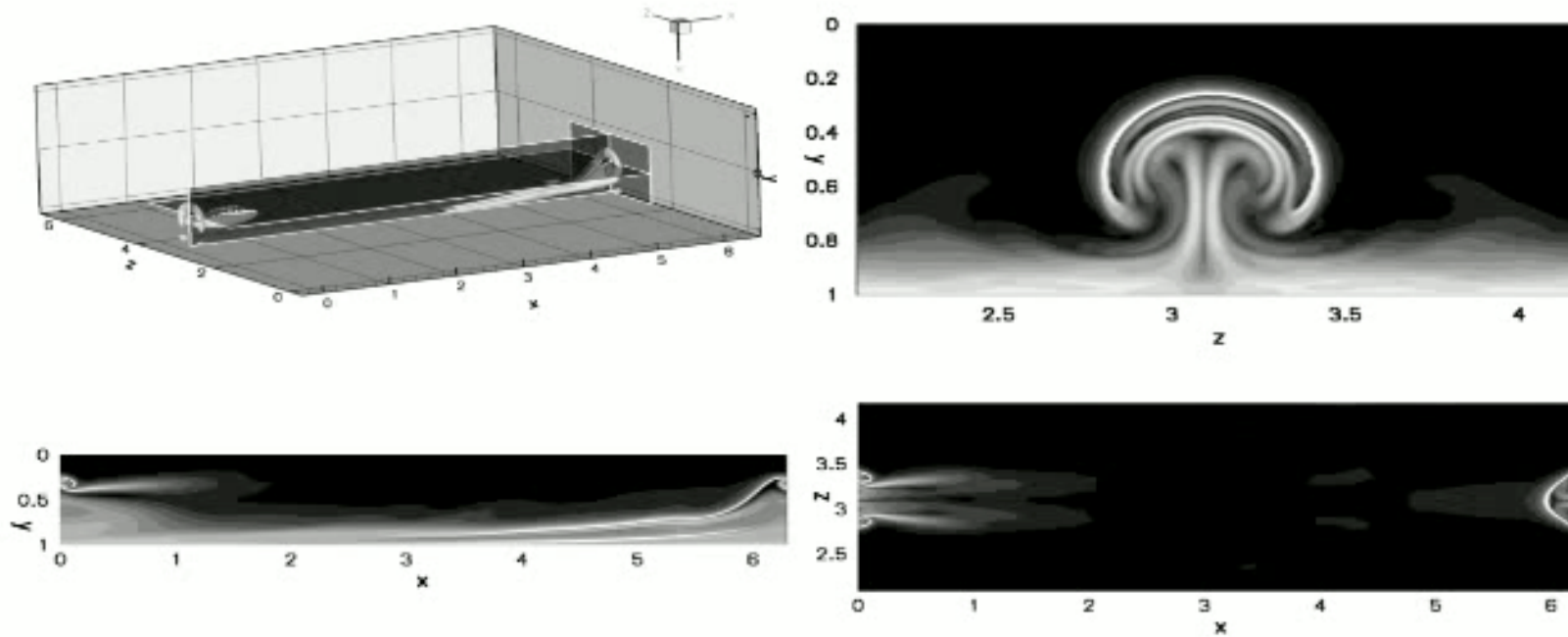


Hairpin vortices in near wall turbulent flow

Melissa Green,
Clancy Rowley,
George Haller.

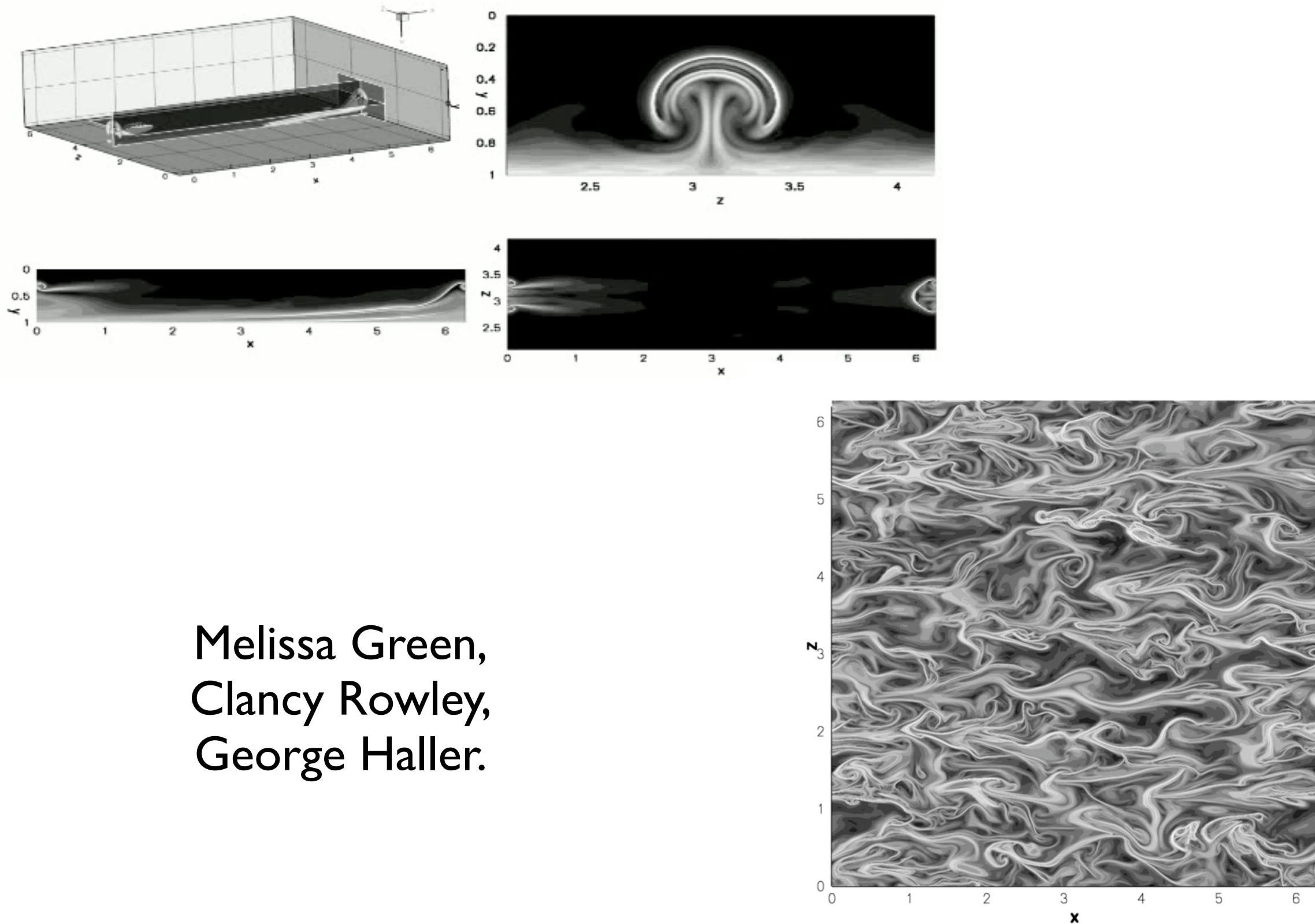


Hairpin vortices in near wall turbulent flow



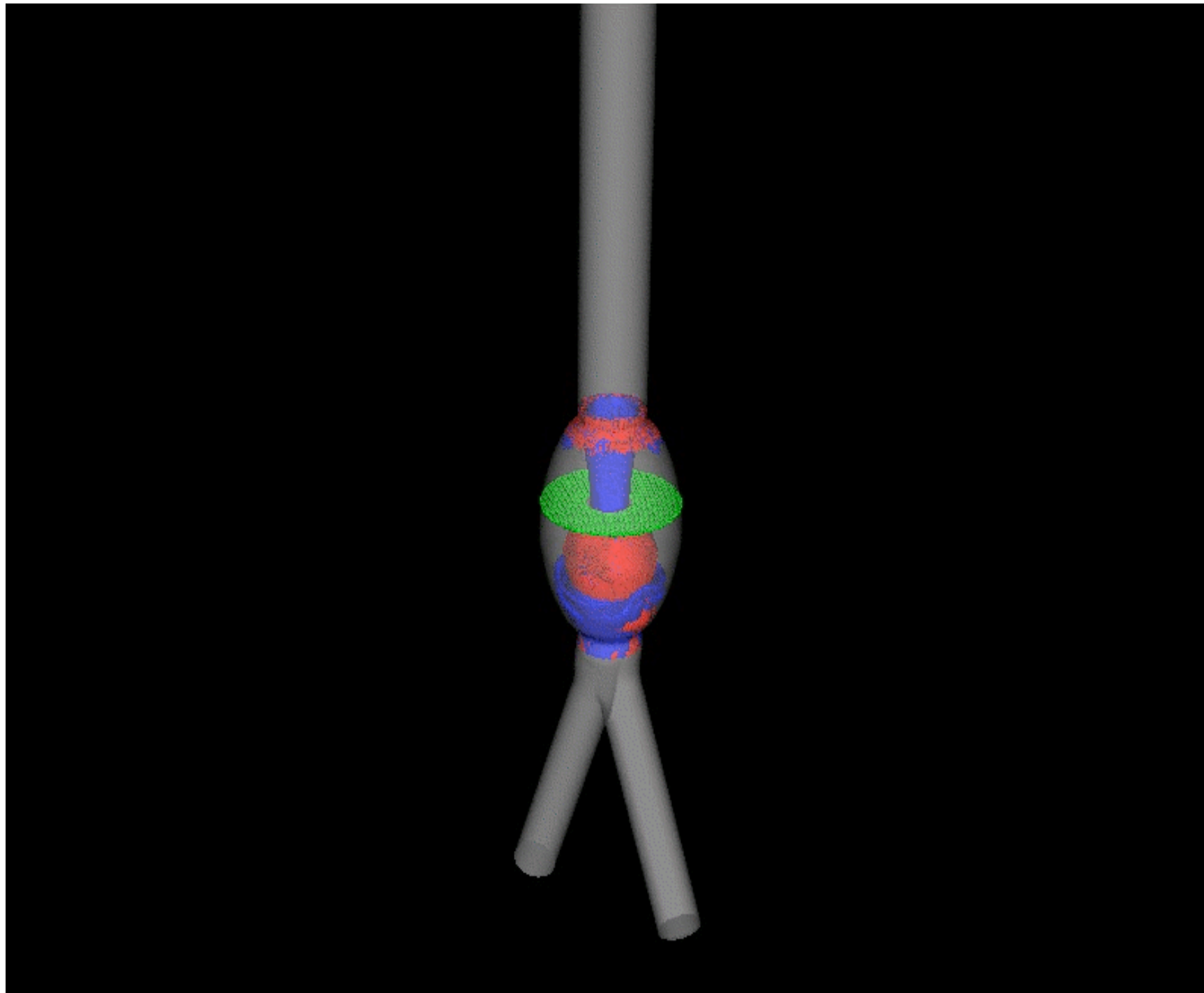
Melissa Green,
Clancy Rowley,
George Haller.

Hairpin vortices in near wall turbulent flow



Melissa Green,
Clancy Rowley,
George Haller.

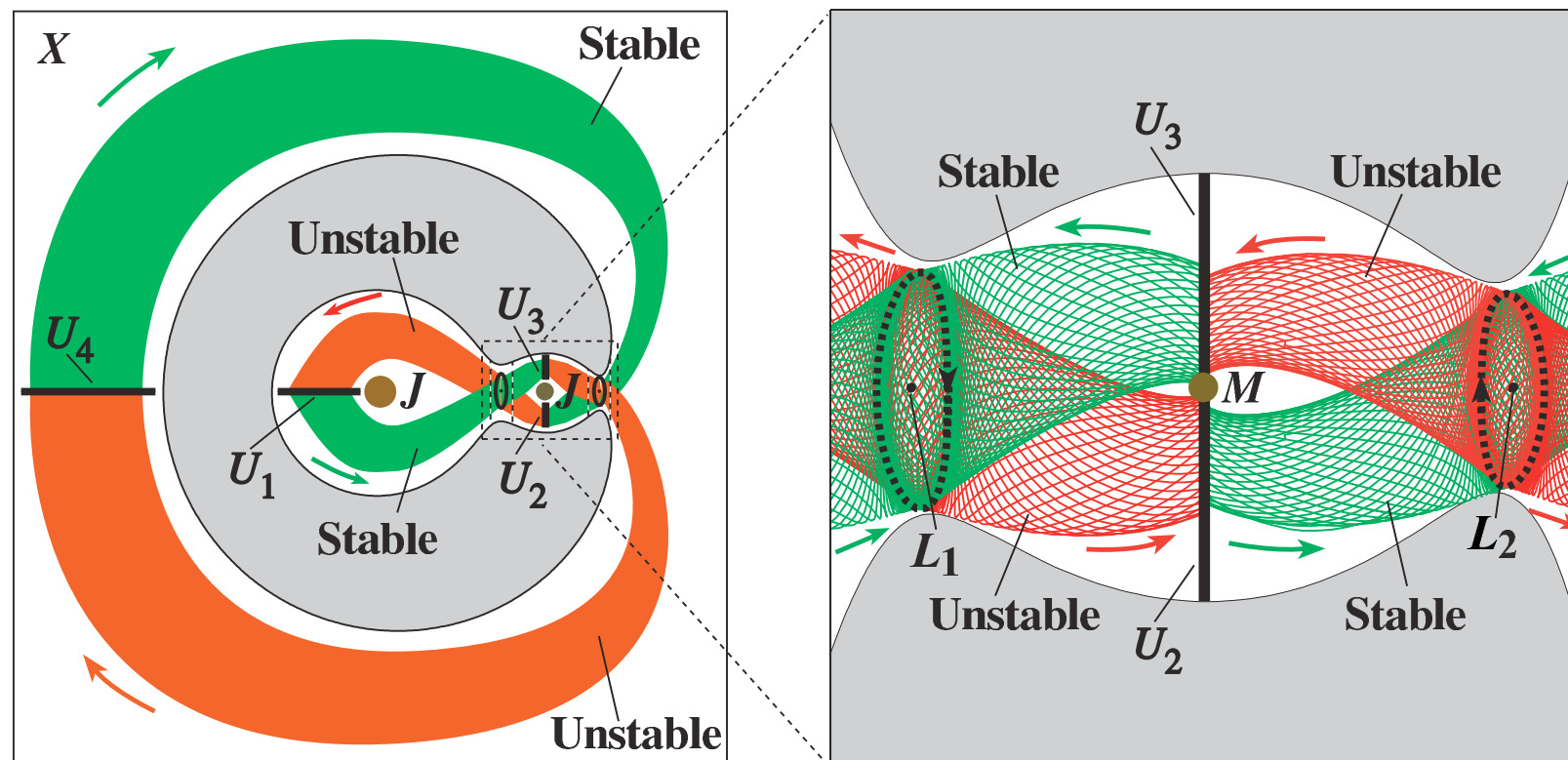
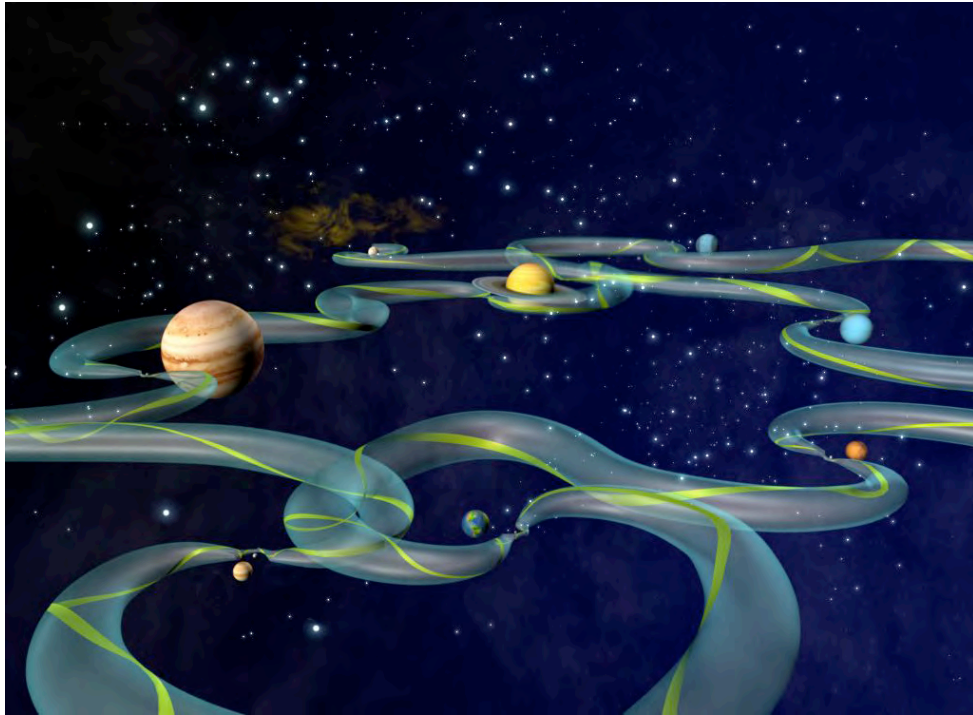
LCS in blood flow



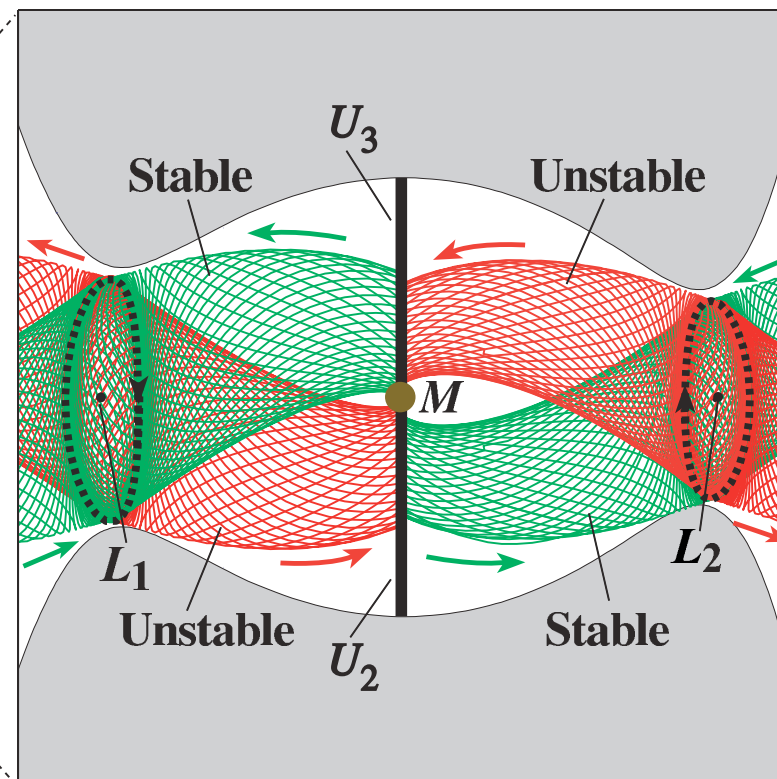
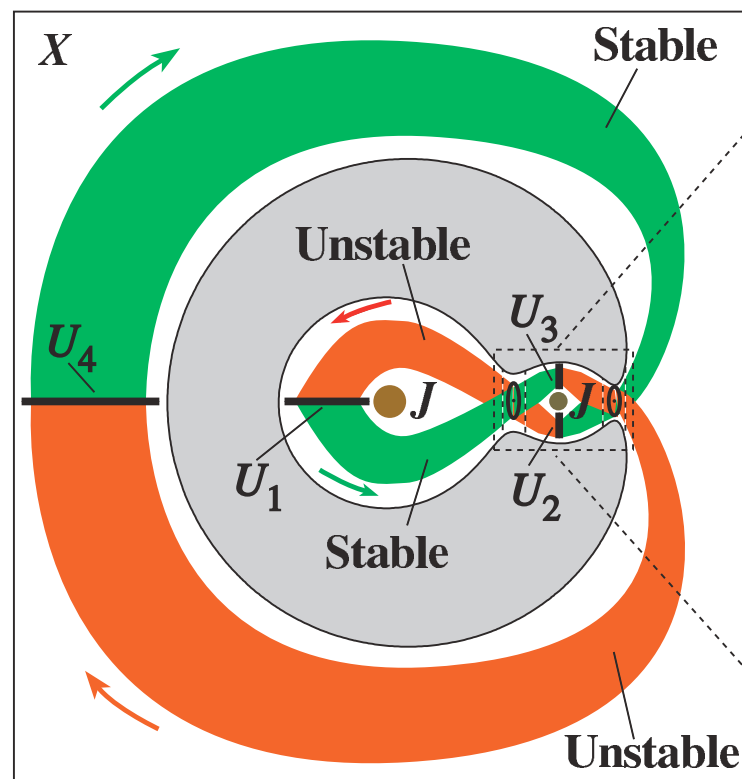
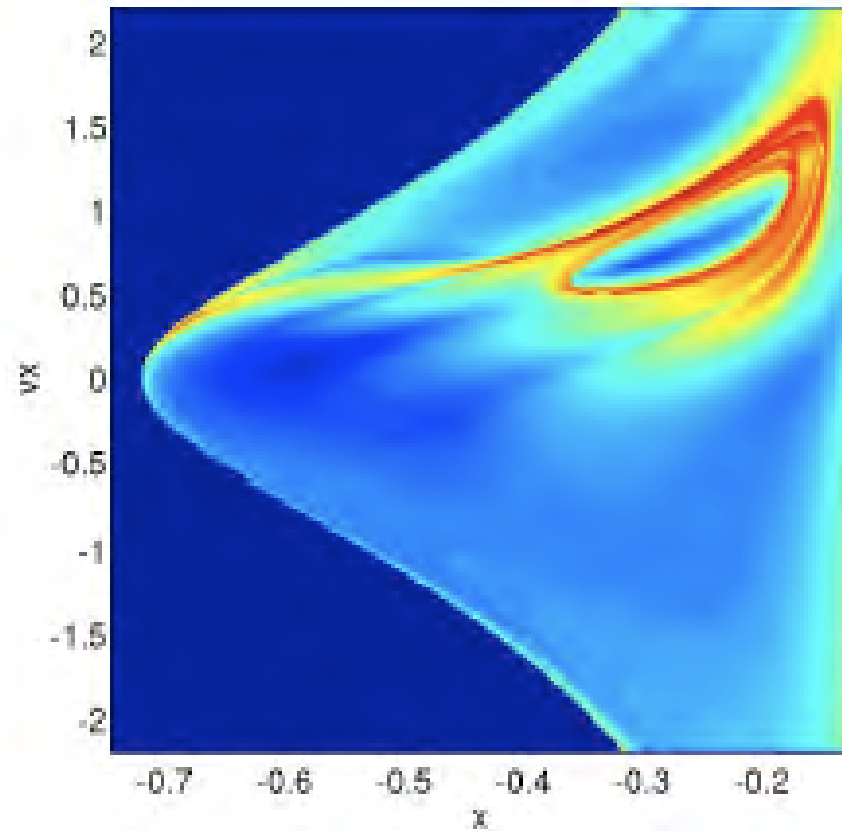
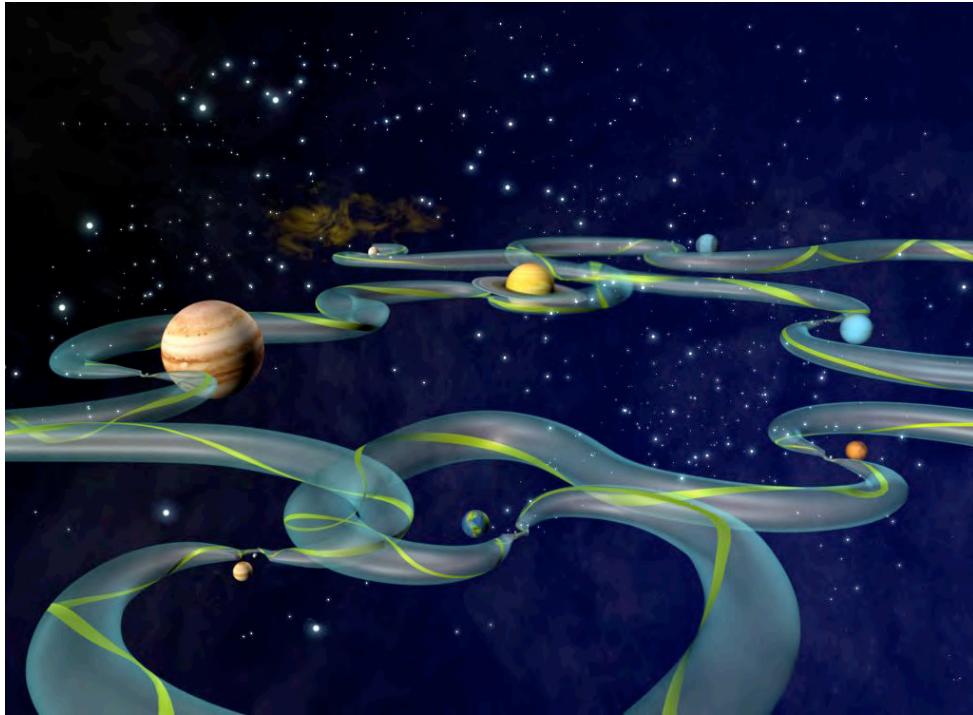
Invariant manifolds in space travel



Invariant manifolds in space travel



Invariant manifolds in space travel



Numerical considerations

Numerical considerations

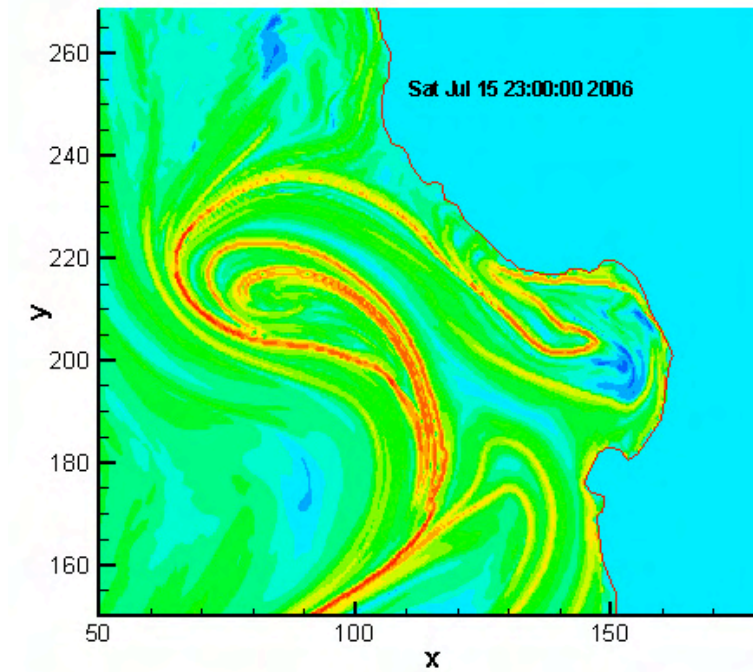
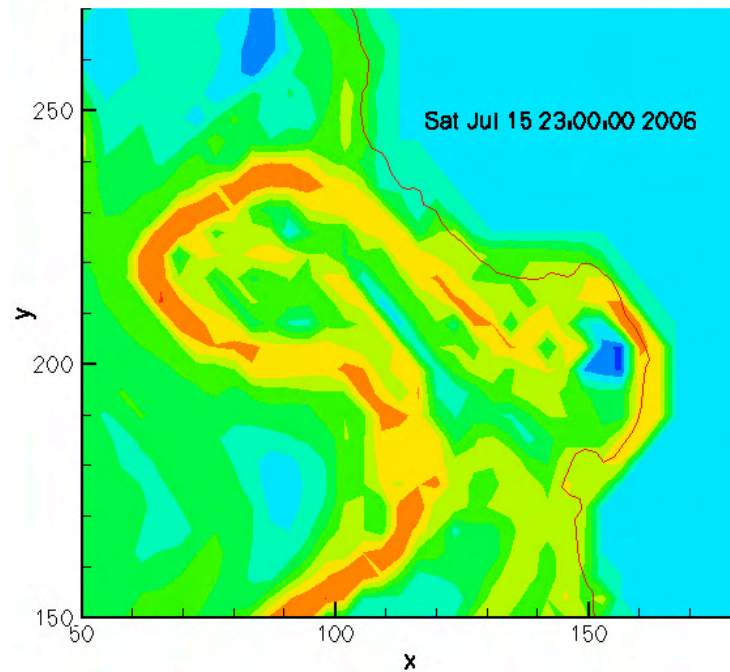
- Choosing **integration time**, T .

Numerical considerations

- Choosing **integration time**, T .
- **Resolution** and robustness.

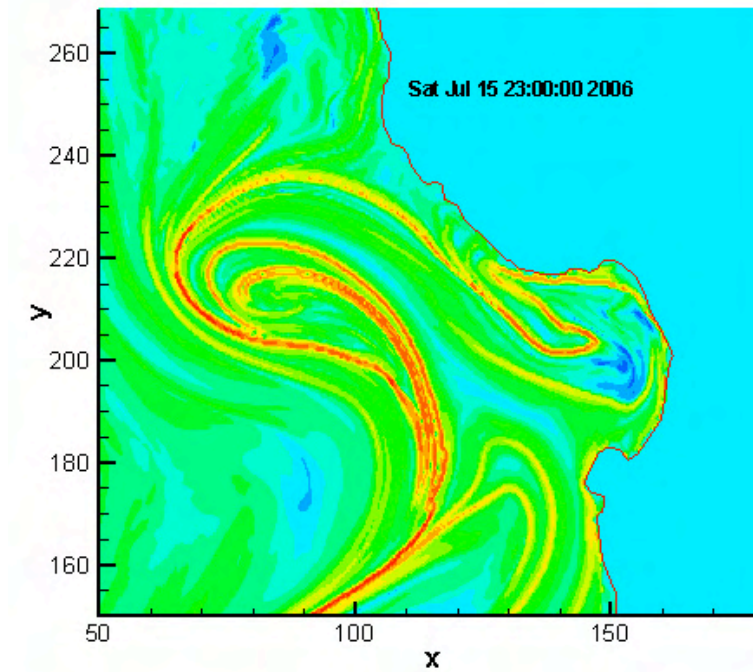
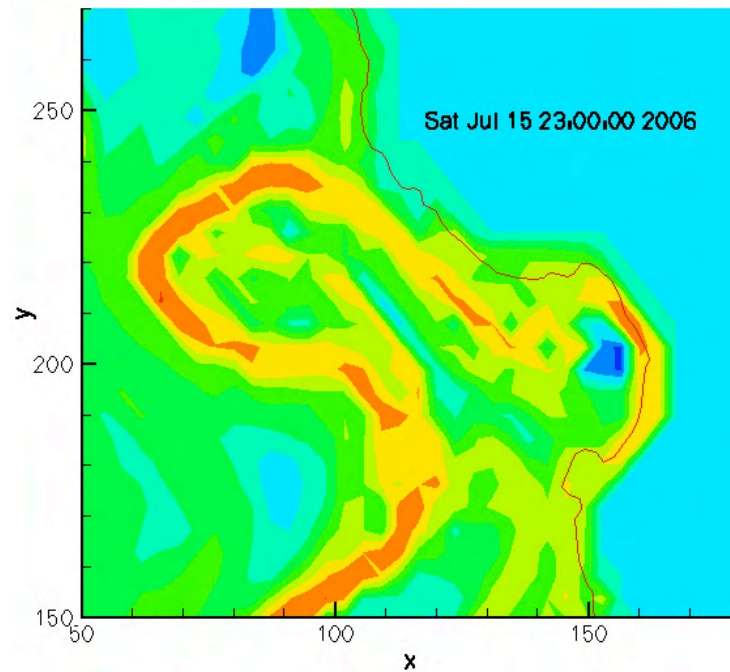
Numerical considerations

- Choosing integration time, T .
- Resolution and robustness.



Numerical considerations

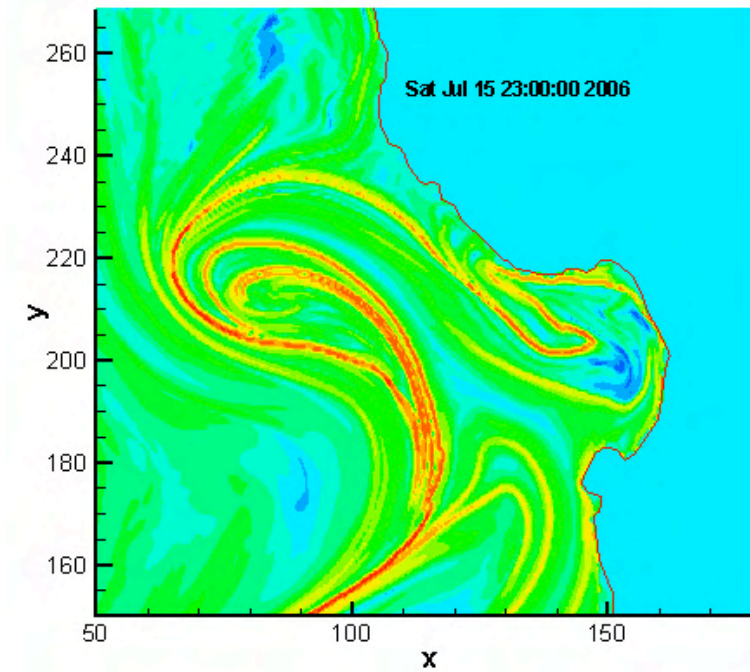
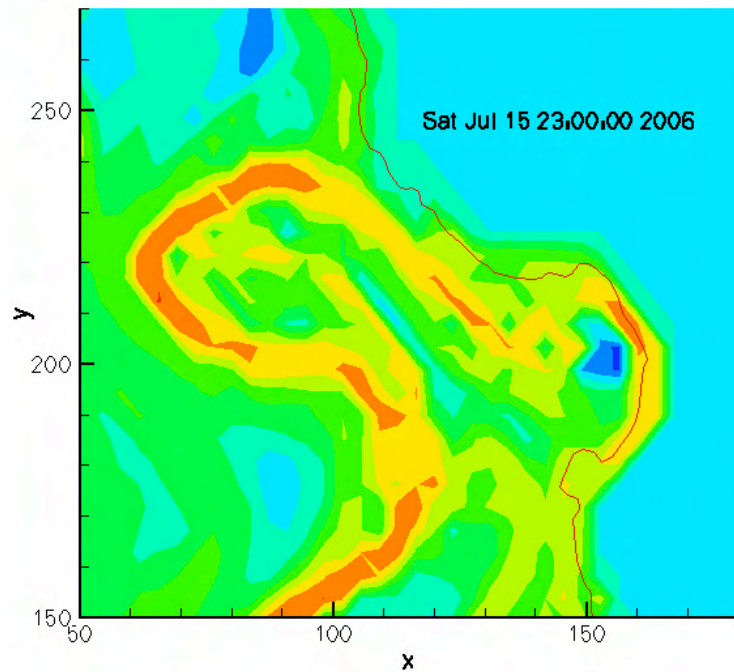
- Choosing **integration time**, T .
- **Resolution** and robustness.



- **Memory**: huge data in; huge data out.

Numerical considerations

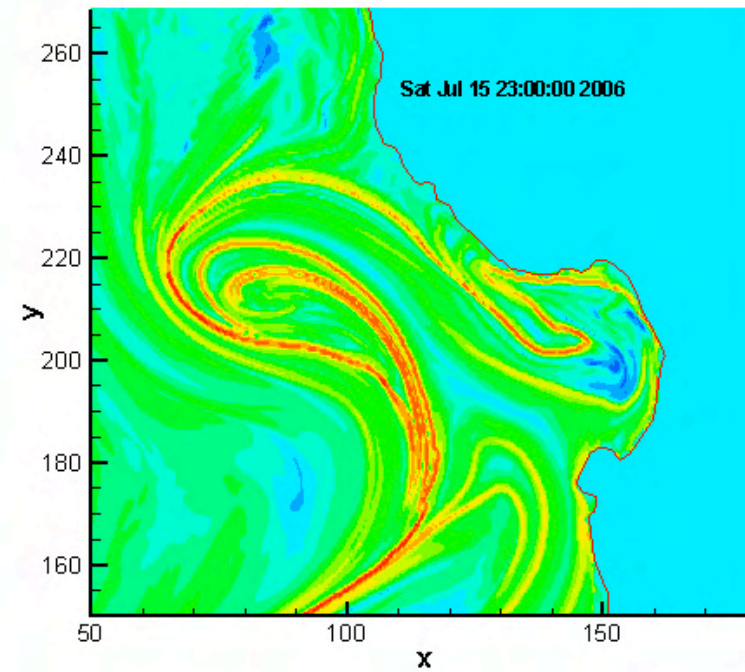
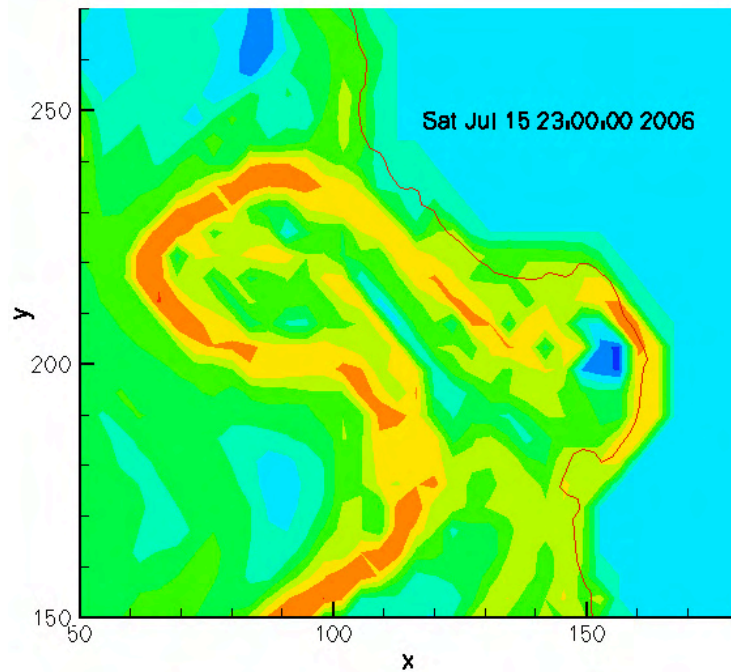
- Choosing **integration time**, T .
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- **Memory**: huge data in; huge data out.
- Straightforward to **parallelize**.

Numerical considerations

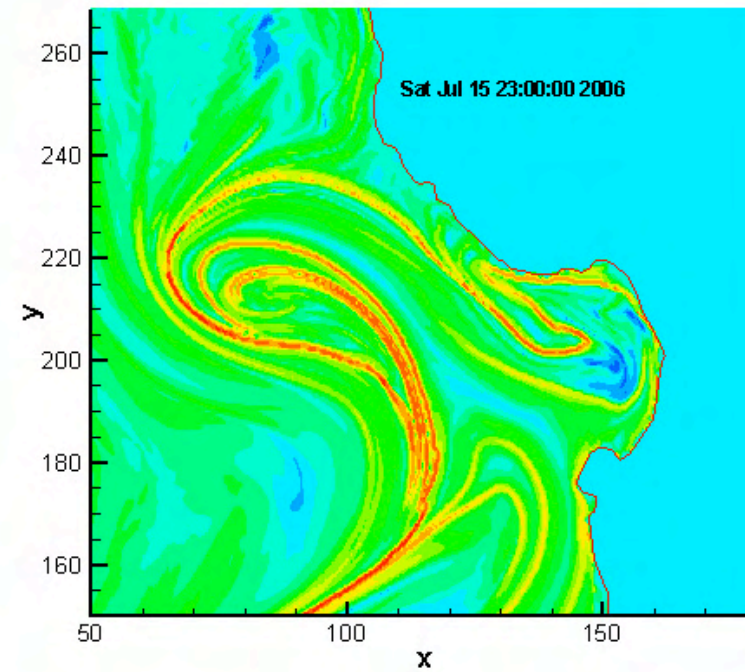
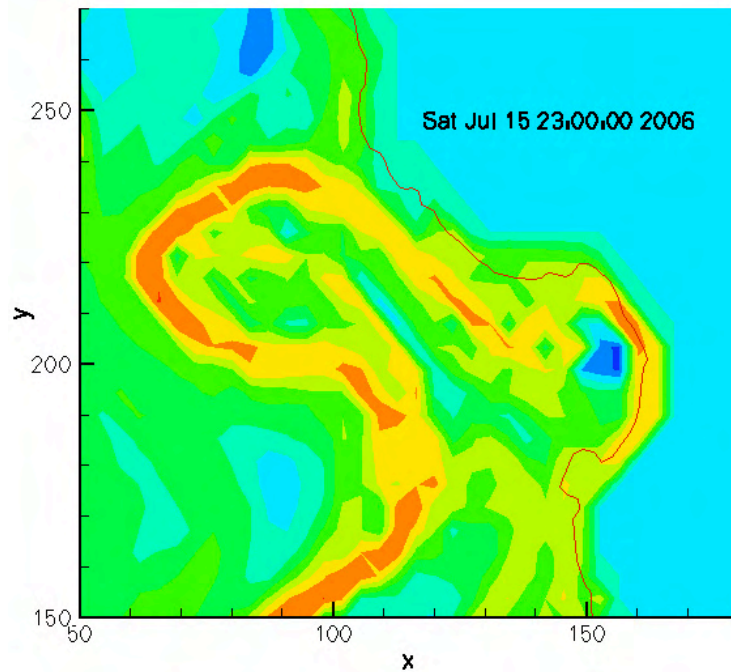
- Choosing **integration time**, T .
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- **Memory**: huge data in; huge data out.
- Straightforward to **parallelize**.
- Computations are now “**bandwidth limited**.”

Numerical considerations


- Choosing **integration time**, T .
- **Resolution** and robustness.



- **Memory**: huge data in; huge data out.
- Straightforward to **parallelize**.
- Computations are now “**bandwidth limited**.”
- Computed online in near **real time**.

Near Real-Time Computation of LCS


<http://ourocean.jpl.nasa.gov/MB06/>



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View Experiment Data

September 2006

Su	M	T	W	Th	F	S
					01	02
03	04	05	06	07	08	09
10	11	12	13	14	15	16
17	18	19	20	21	22	23
24	25	26	27	28	29	30

<< < > >>

ROMS Output

☐ ROMS Nowcast
☐ Data Correction
☐ ROMS Forecast
☒ LCS
☐ ROMS Ensembles

ROMS vs. Data

☐ Glider SIO
☐ Glider WHOI
☐ Mapping

LCS

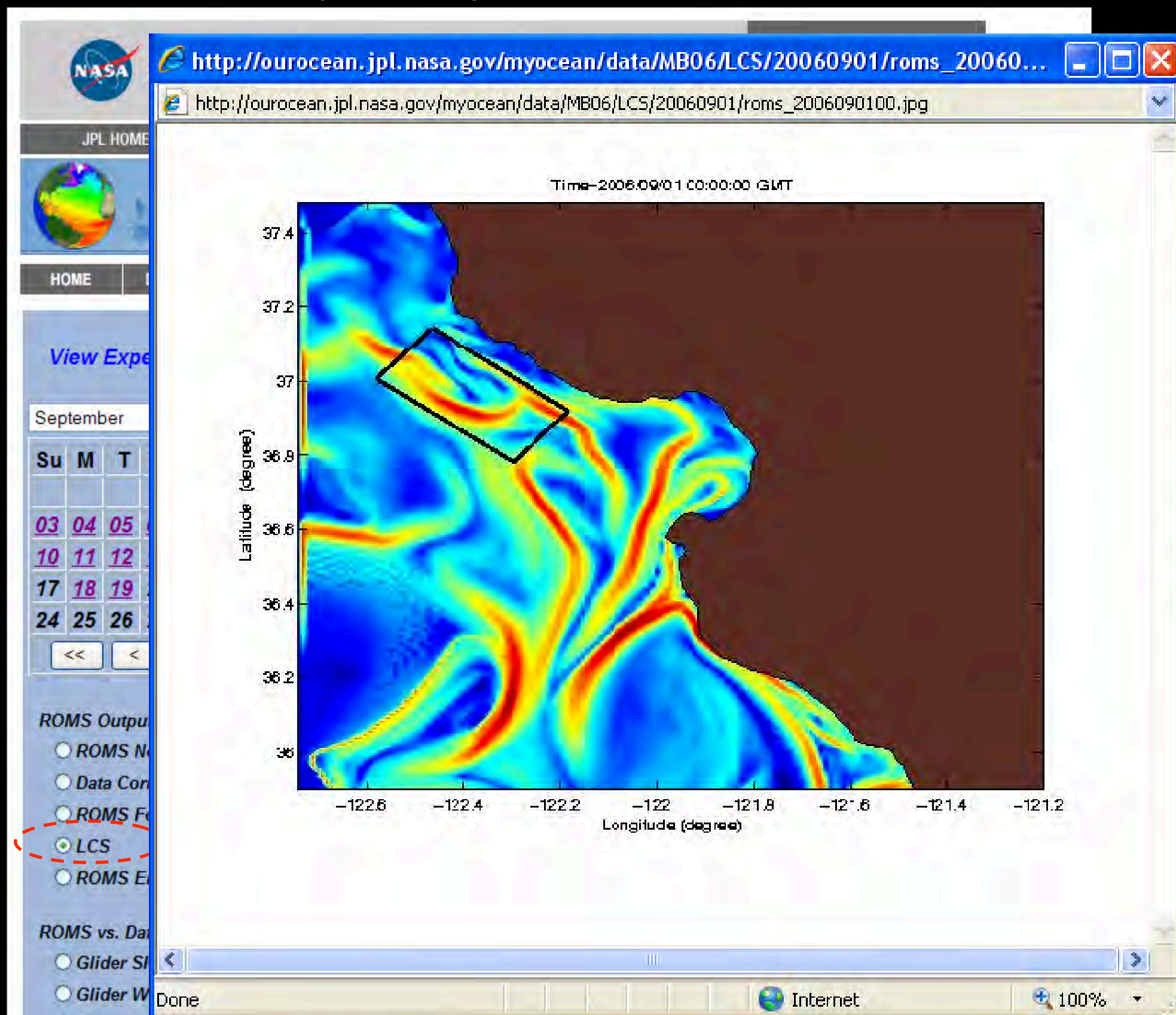
The LCS (Lagrangian Coherent Structure) analysis was generated by [MANGEN](#) (Manifold Generator) using ROMS forecast model output. ROMS generate 2-day forecast daily and MANGEN performs a 48 hour forward integration of the model surface velocity fields to find the LCS structure in the Monterey Bay area. Currently, we only run Mangen over a subdomain of the ROMS model. The subdomain covers a rectangular area from (-122.74, 35.62) to (-121.10, 37.48).

Animation

File Name	File Size	Download	View
DLElevelsets_2006090100.dat	912092	http	File Image
DLElevelsets_2006090101.dat	912086	http	File Image
DLElevelsets_2006090102.dat	912084	http	File Image
DLElevelsets_2006090103.dat	912066	http	File Image
DLElevelsets_2006090104.dat	912043	http	File Image
DLElevelsets_2006090105.dat	912035	http	File Image
DLElevelsets_2006090106.dat	912026	http	File Image
DLElevelsets_2006090107.dat	912029	http	File Image
DLElevelsets_2006090108.dat	912032	http	File Image
DLElevelsets_2006090109.dat	912050	http	File Image
DLElevelsets_2006090110.dat	912042	http	File Image

Near Real-Time Computation of LCS

<http://ourocean.jpl.nasa.gov/MB06/>



Peggy Li
Yi Chao

Upcoming LCS projects ...

Numerics:

- Visualization in 3D.
- Automatic extraction of LCS.
- Fast computation methods.

Theory:

- What are the properties of LCS?
- Relationship with transfer operator methods.

Applications:

- 3D Hurricanes.
- 3D Oceans.
- Quantified transport and mixing in geophysical flows.

