

“When you stir your rice pudding, Septimus, the spoonful of jam spreads itself round making red trails like the picture of a meteor in my astronomical atlas. But **if you stir backwards, the jam will not come together again**. Indeed, the pudding does not notice and continues to turn pink just as before. Do you think this is odd?”

Tom Stoppard: *Arcadia*

# Time-reversibility in atmospheric dispersion



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# Backward trajectory calculation and chaos

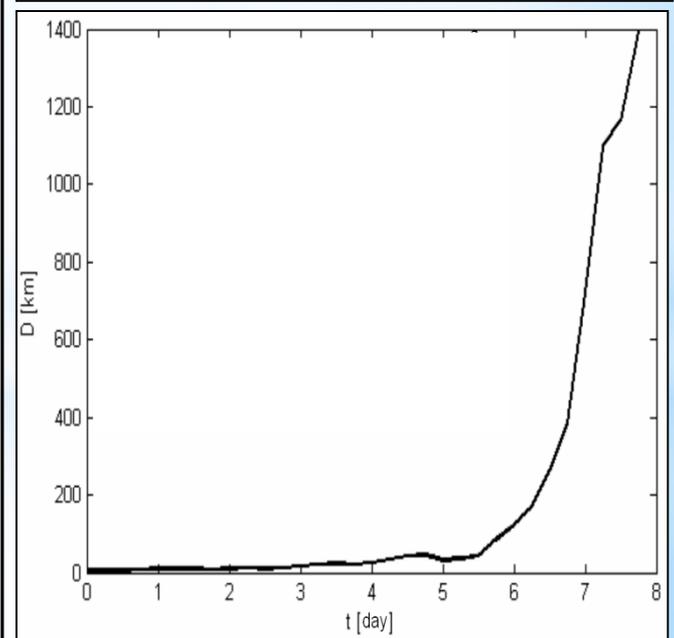
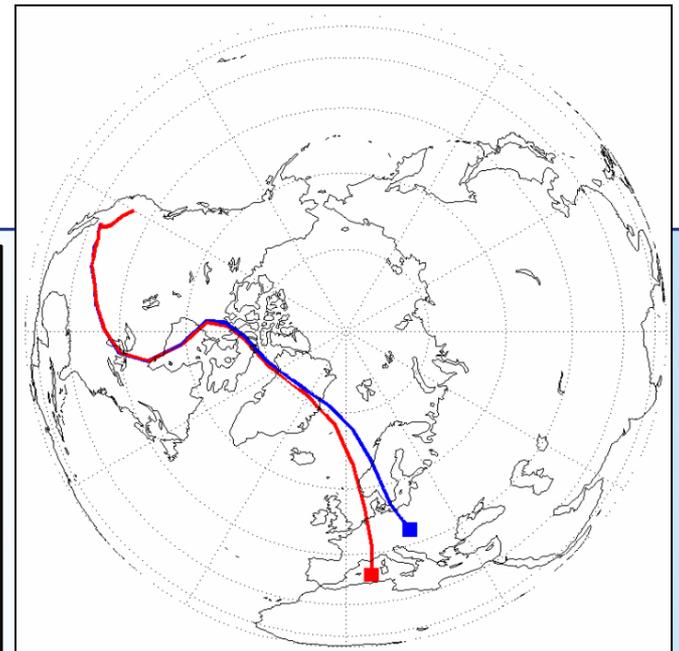
- Backward calculation → e.g. source identification
  - backward trajectory computation
  - inverse modeling
- Backward trajectory computation
  - how precisely a cloud of particles returns to its position when after monitoring over a few days, time is reversed and the backward simulation runs for the same time-period
  - only advection →
    - particle trajectories are based on the 3D velocity field
    - **deterministic** trajectories: 3 time-dependent differential equations
    - 3D passive advection has 3 degrees of freedom → **chaotic behavior** (sensitivity to the initial conditions, appearance of complex formations: folded, elongated filaments) [Ottino, 1989]

$$\begin{aligned}\frac{dx}{dt} &= u_{\text{air}}(x, y, z, t) \\ \frac{dy}{dt} &= v_{\text{air}}(x, y, z, t) \\ \frac{dz}{dt} &= w_{\text{air}}(x, y, z, t) + w_{\text{term}}\end{aligned}$$



# Backward trajectory calculation and chaos

- **Chaotic behavior** →
  - motion of a particle is unpredictable for long times (close particles diverge **exponentially**)
  - sensitivity to slight deviations
- **Aim:** Investigating the accuracy of backward trajectory simulations (the degree of fulfillment of time-reversibility) in the view of **chaotic advection**.
  - matching of the **backward (BWC)** and **forward (FWC)** clouds (considered here as the “measured” position of the pollutants)
  - statistical parameters
  - → accuracy of backward tracking **decreases exponentially** in time



# Data and Methods

- **Model: *RePLaT*** (Real Particle Lagrangian Trajectory) model (Haszpra and Tél, 2013)
  - tracking particles with a realistic radius ( $r$ ) and density.
  - ideal tracers and gaseous contaminants:  $r = 0 \rightarrow$  in this work
  - only advection, turbulent diffusion is neglected in the simulations
- **Input data**
  - 3D reanalysis wind fields of the ERA-Interim database (ECMWF)
  - 32 pressure levels (1000-100 hPa),  $1.5^\circ \times 1.5^\circ$ , 6 h of time resolution
- forward simulation for 9 days + backward simulations initiated at  $t_b = 9, 8, \dots, 1$  days

# Data and Methods

## Statistical parameters

BWCs and FWCs at the appropriate time instants are compared.

- $n/n_0$ : proportion of the particles that returned to the initial volume
- $\Delta CM_h$ : horizontal deviation of the center of mass
- $\Delta \sigma_h$ : horizontal difference of the standard deviation
- **FMS**: figure of merit in space (overlap)
- **PCC**: Pearson's correlation coefficient

$$FMS = 100 \times \frac{A_{FWC} \cap A_{BWC}}{A_{FWC} \cup A_{BWC}}$$

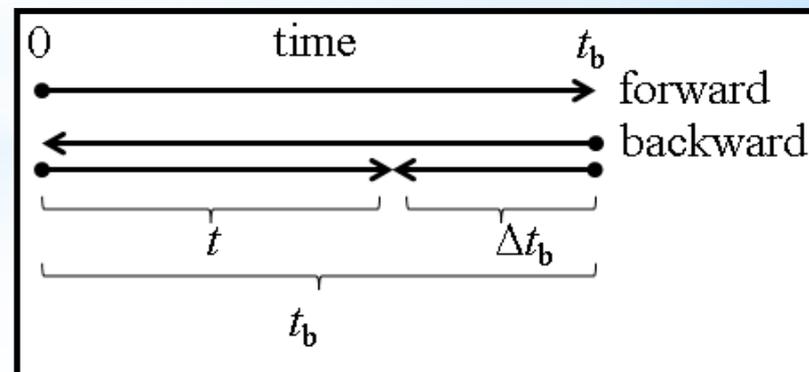
$$PCC = \frac{\sum_{i=1}^K (c_{FWC}(i) - \overline{c_{FWC}})(c_{BWC}(i) - \overline{c_{BWC}})}{(\sum_{i=1}^K (c_{FWC}(i) - \overline{c_{FWC}})^2 \sum_{i=1}^K (c_{BWC}(i) - \overline{c_{BWC}})^2)^{1/2}}$$

- The deviations between the corresponding BWC and FWC are considered as a function of the

**time interval of the backward simulation**  $\Delta t_b = t_b - t$

[ $t_b$ : initialization time of the BWC  
( $t_b = 1, 2, \dots, 9$  days)

$t$ : time instant of the comparison  
( $t = 0, 1, \dots, 8$  days)]

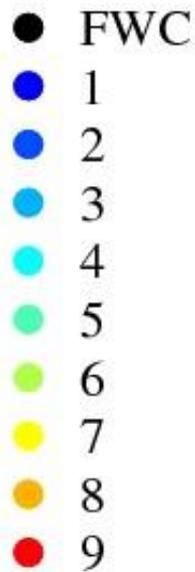


# Case study

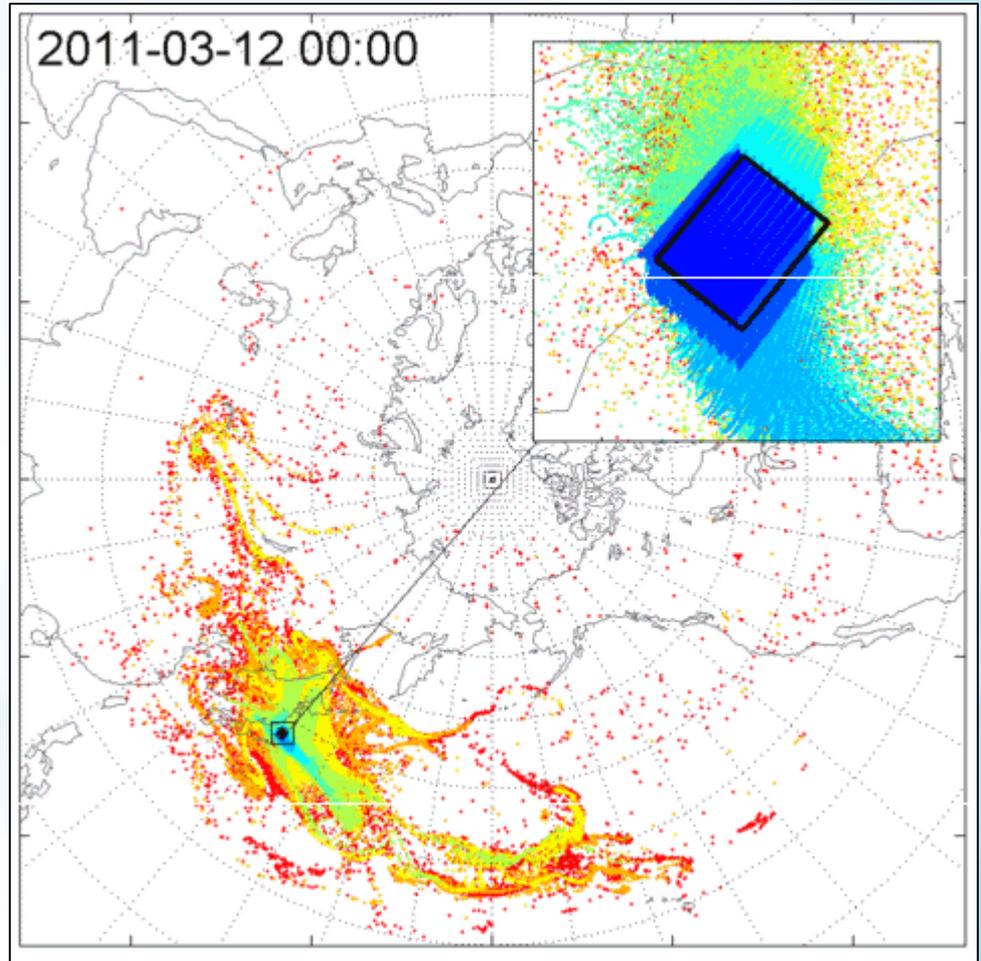
## Advection of the FWC and the BWCs

- FWC (9 days) + BWCs ( $t_b = 1, \dots, 9$  days)
- FWC: on 12 March 2011 at 00 UTC
  - $1^\circ \times 1^\circ \times 100$  hPa
  - $\lambda_0 = 141^\circ\text{E}$ ,  
 $\varphi_0 = 37.5^\circ\text{N}$ ,  
 $p_0 = 500$  hPa

$t_b$  [day]



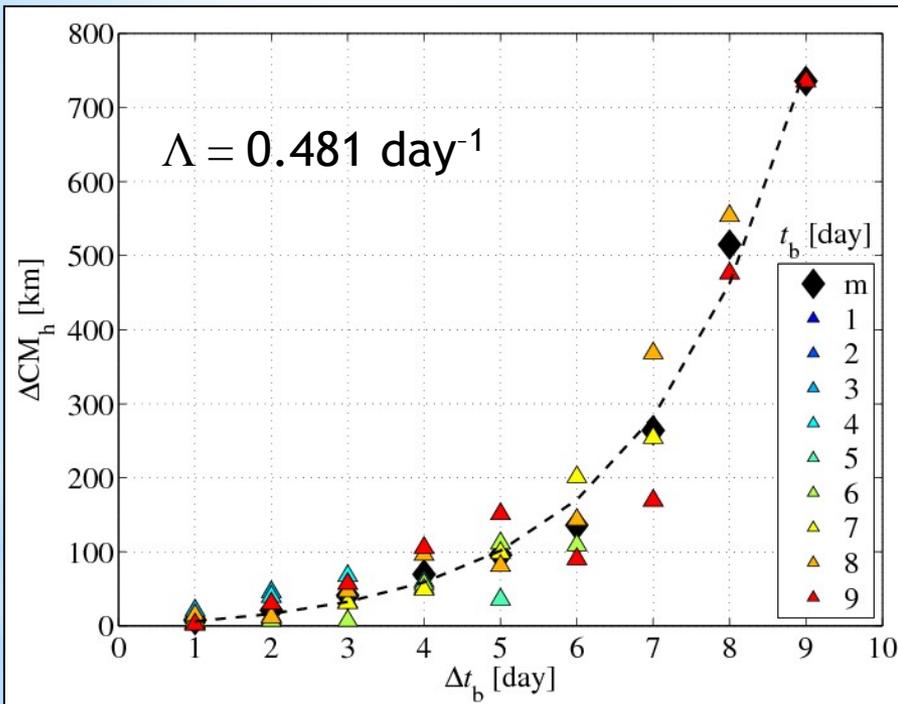
- $\Delta t_b = 1-3$  days: reasonable agreement
- $\Delta t_b > 4-5$  days: poor agreement, a clear breakdown of time-reversibility is found



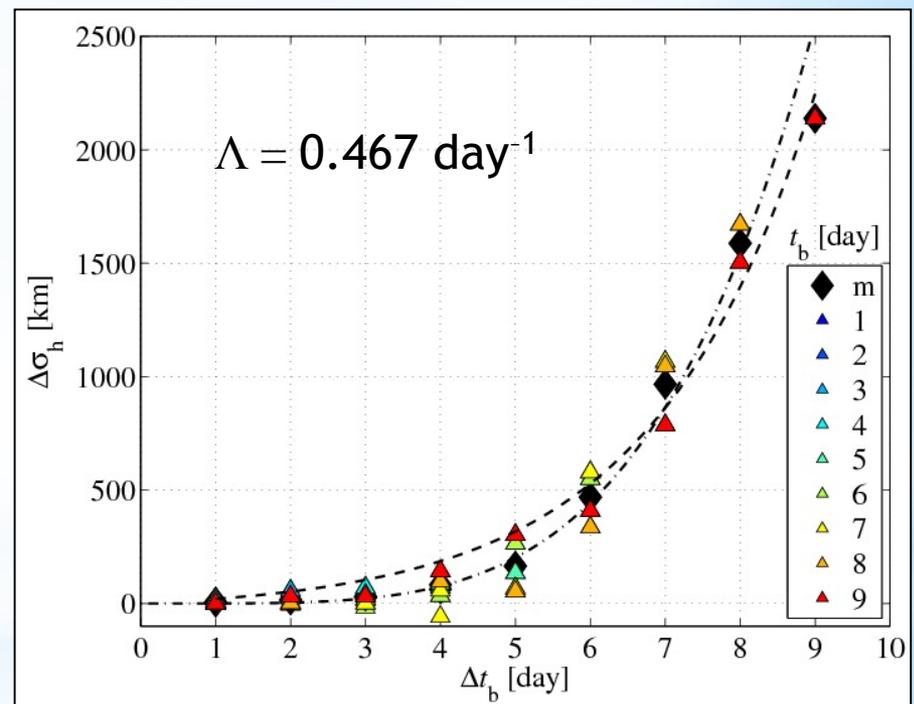
# Case study

## Statistical parameters

Deviation of the *center of mass* of the FWC and BWC



Deviation of the *standard deviation* of the FWC and BWC



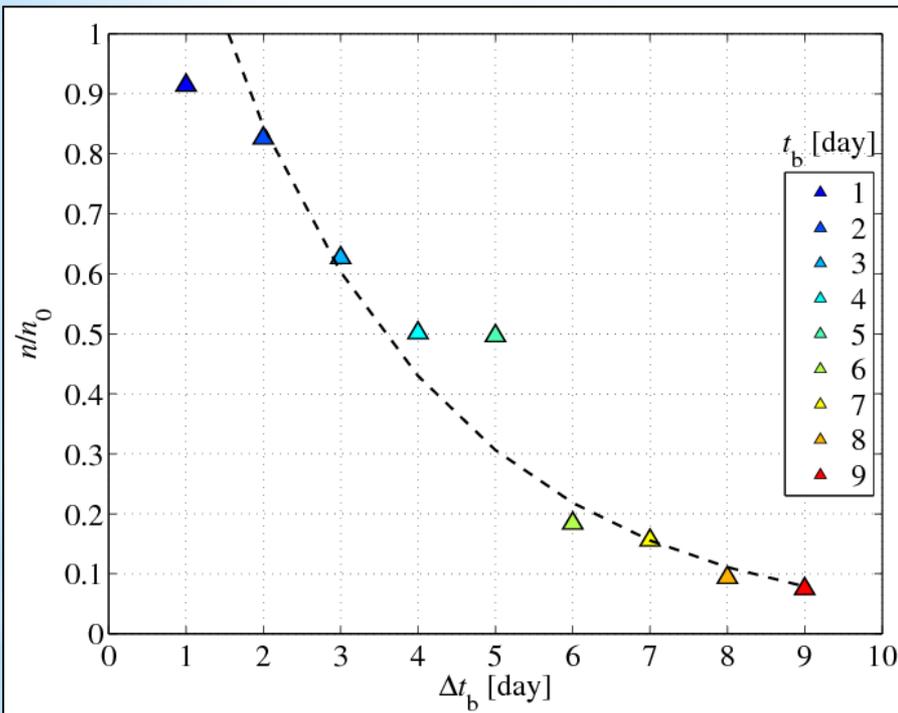
$\Delta\sigma_h > 0 \rightarrow$  BWCs extend to a larger area than the corresponding FWC (sign of the chaotic behavior of the advection)



# Case study

## Statistical parameters

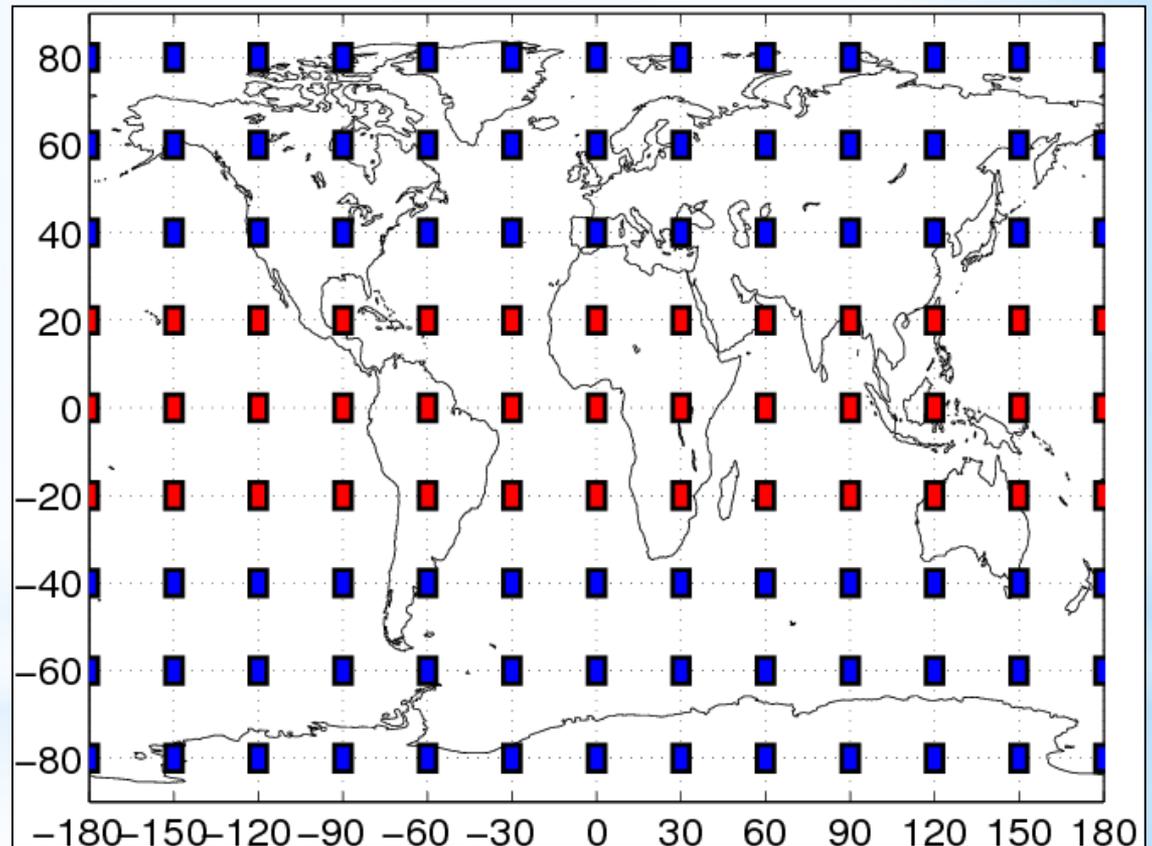
**Proportion of the particles that return to the initial volume**



- the exponents can be considered as specific **Lyapunov exponents** of the advection
- $\Lambda \approx$  atmos. Lyapunov exp. of adv. [e.g., Pierrehumbert and Yang, 1993; von Hardenberg et al., 2000]
- independent of methods and data: the deviation between the BWC and FWC becomes significant: **integration time > Lyapunov time of advection** ( $1/\Lambda$ )
- general property of **chaotic processes** and is in harmony with the observation that the Lyapunov time is the characteristic time interval beyond which predictions become unreliable

# Global results

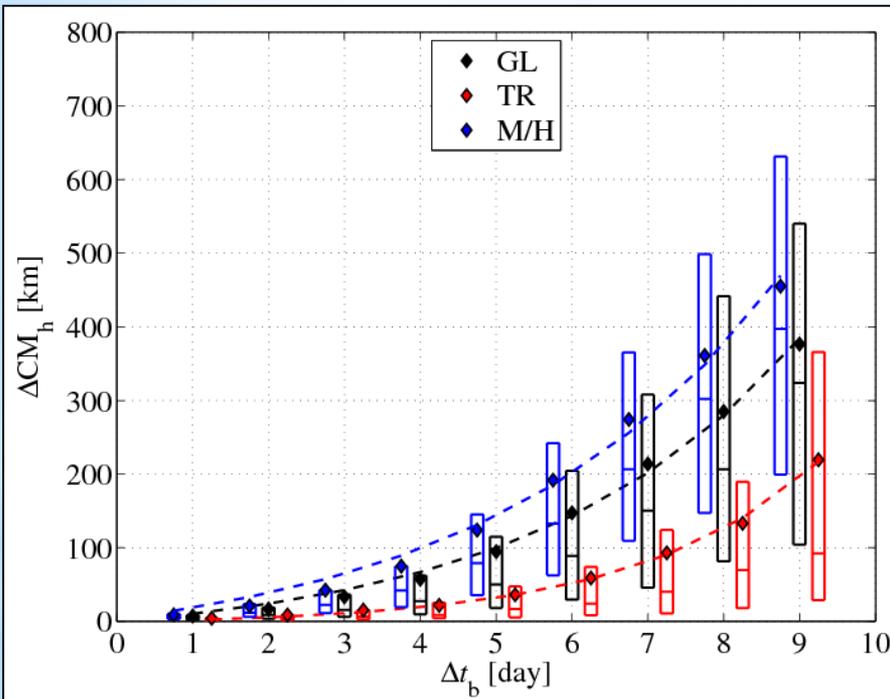
- FWC for 9 days + BWCs
- FWC:  
12 March 2011, 00 UTC  
 $1^\circ \times 1^\circ \times 100$  hPa,  
 $\lambda_0, \varphi_0, p_0 = 500$  hPa
- $12 \times 9$  pollutant clouds  
uniformly distributed
  - **TR:** tropical region  
( $\varphi_0 = 0^\circ, 20^\circ$  N/S)
  - **M/H:** mid- and high  
latitudes  
( $\varphi_0 = 40^\circ$  N/S,  $60^\circ$  N/S,  
 $80^\circ$  N/S)
- **GL:** global results



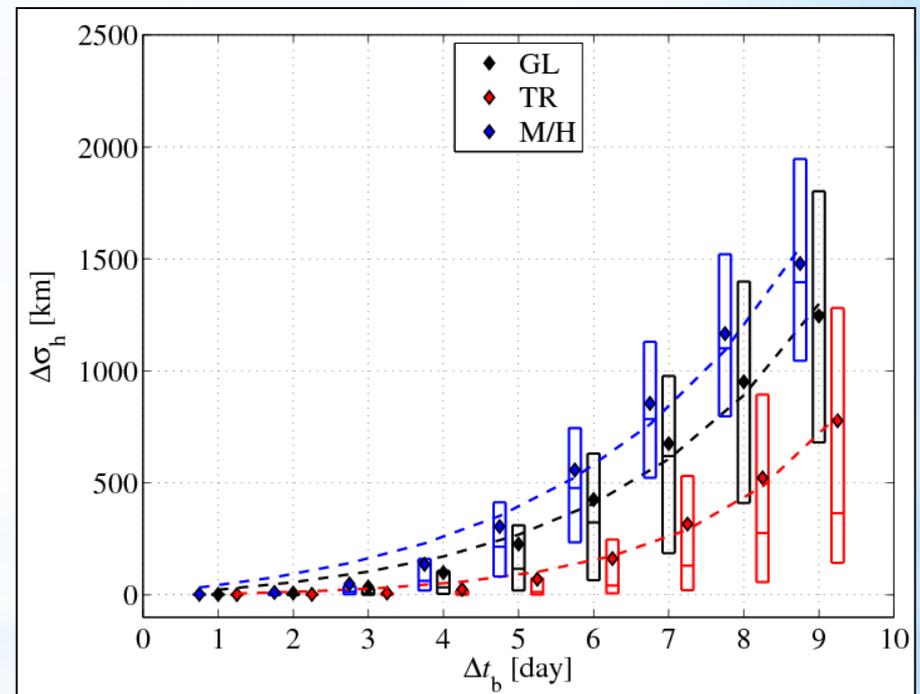
# Global results

## Statistical parameters

Deviation of the *center of mass* of the FWC and BWC



Deviation of the *standard deviation* of the FWC and BWC

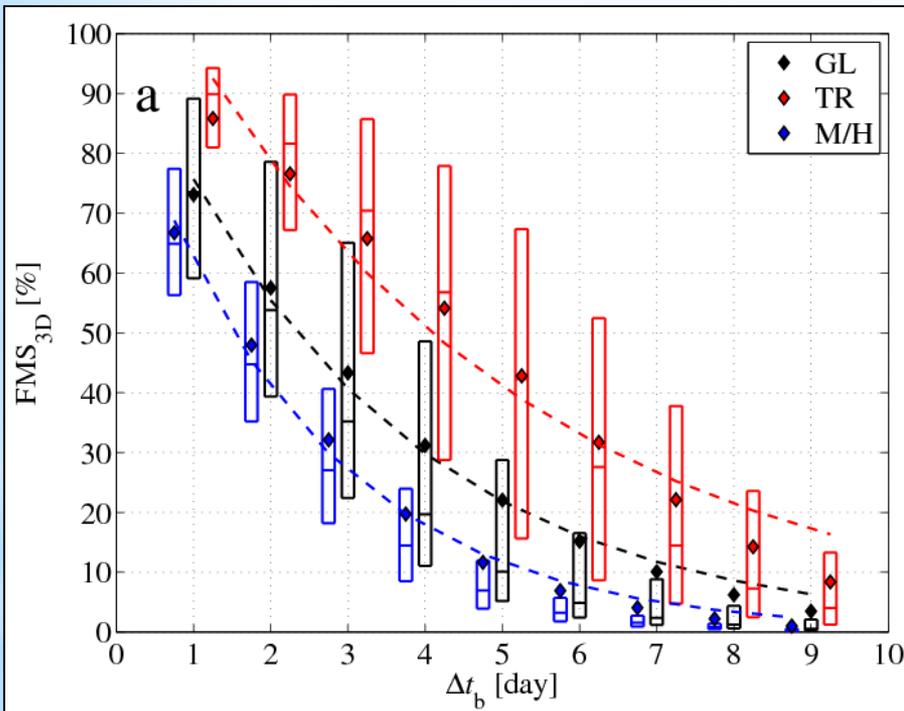


- **TR**: fewer cyclones → weaker shearing → weaker chaoticity
- pollutant clouds in **TR** can become mixed into **M/H**  
pollutant clouds initiated in **M/H** might get into **TR** } properties can be mixed together

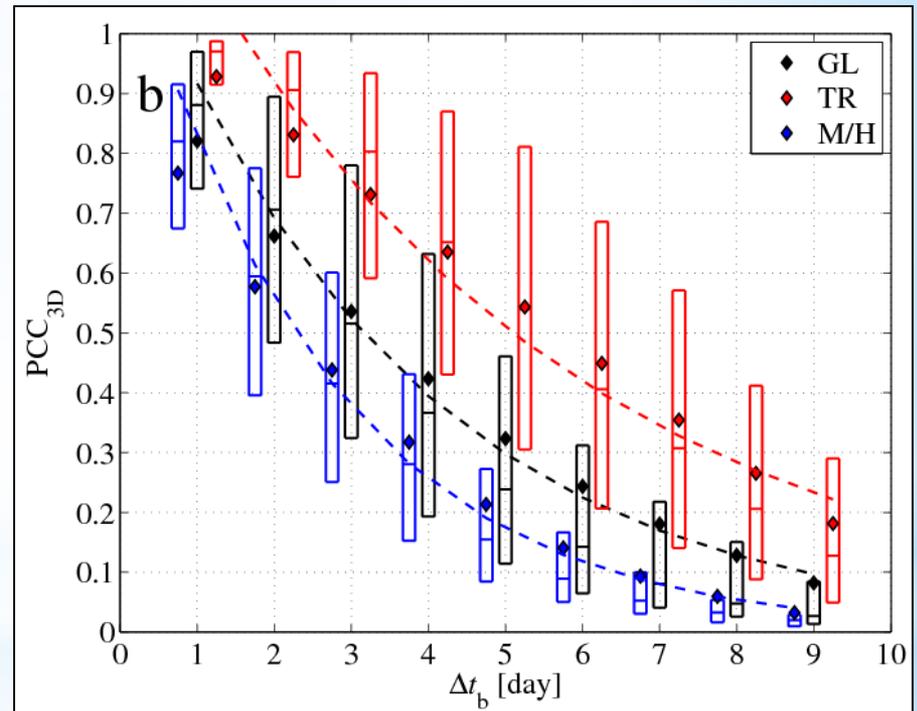
# Global results

## Statistical parameters

*Figure of merit in space (overlap)*



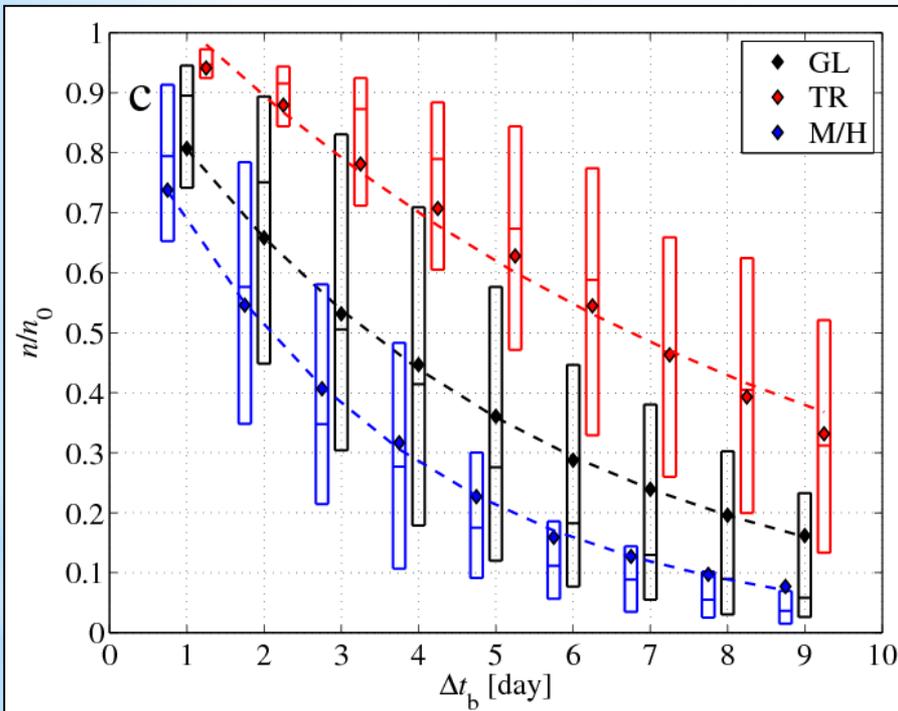
*Pearson's correlation coefficient*



# Global results

## Statistical parameters

*Proportion of the particles that return to the initial volume*



- the time-dependence of the different statistical parameters can be described by similar exponents

$\Lambda$ [day <sup>-1</sup> ]	GL	TR	M/H
$\Delta CM_h$	0.290	0.267	0.422
$\Delta \sigma_h$	0.358	0.330	0.495
FMS	0.311	0.217	0.417
PCC	0.281	0.196	0.390

# Summary

- investigating the accuracy of **backward trajectory simulations**
- $\Delta t_b = 1-3$  days: reasonable agreement  
 $\Delta t_b > 4-5$  days: poor agreement, a clear breakdown of time-reversibility
- The accuracy of backward simulations are found to **decrease exponentially**.
  - **M/H**: faster decrease  $\leftarrow$  more intense cyclonic activity
  - **TR**: slower decrease
  - time interval over which the accuracy of time-reversibility is found to be reasonably good  $\sim$  predictability time of atmospheric advection ( $1/\lambda$ ).
- applying more sophisticated num. schemes + met. data with finer resolution?  $\rightarrow$  it is not expected to basically alter the dynamics of the time-dependence due to the unavoidable **exponential degradation** of the accuracy of dispersion simulations owing to the **chaotic nature** of atmospheric advection.
- [Haszpra (2016) *Atmosphere*, 7(1), 11.]

**Thank you for your attention!**