

Climate change in the Anthropocene linear and nonlinear climate response

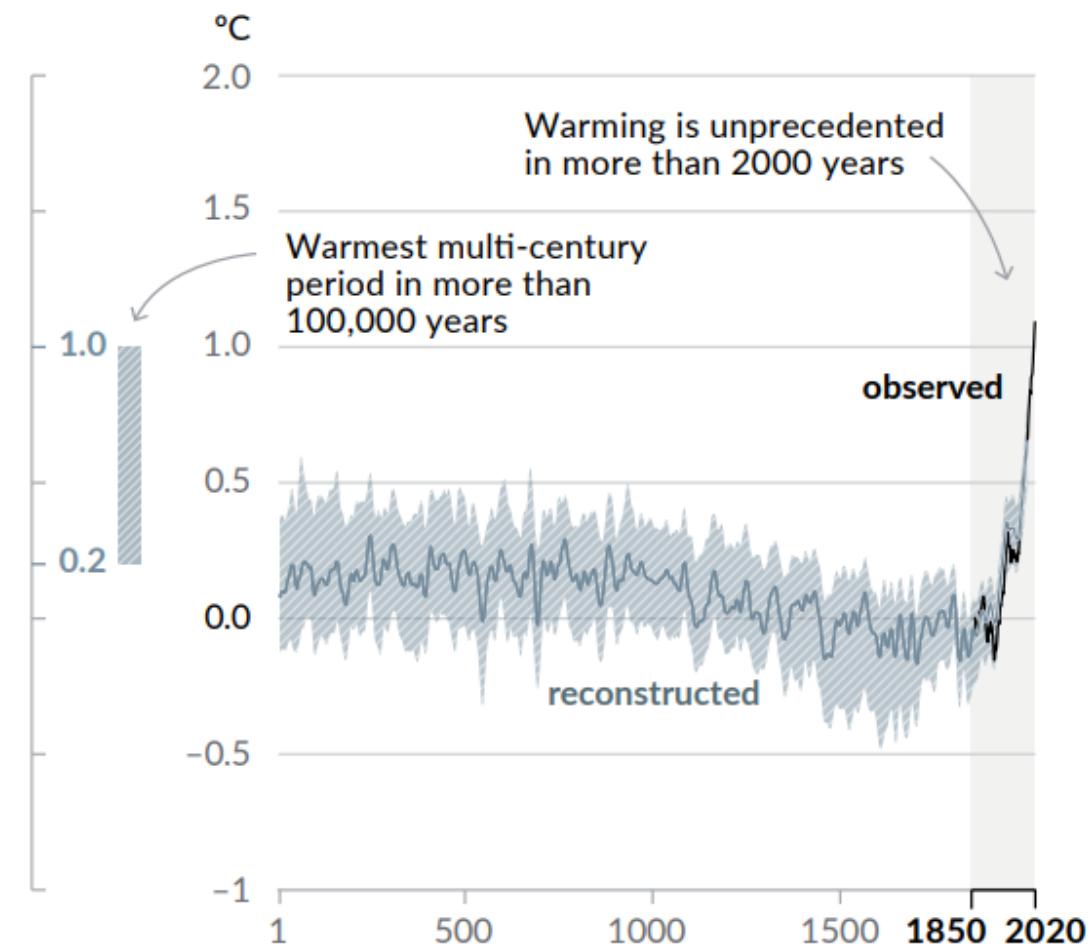


Robbin Bastiaansen
MI TALK - 17 November 2022

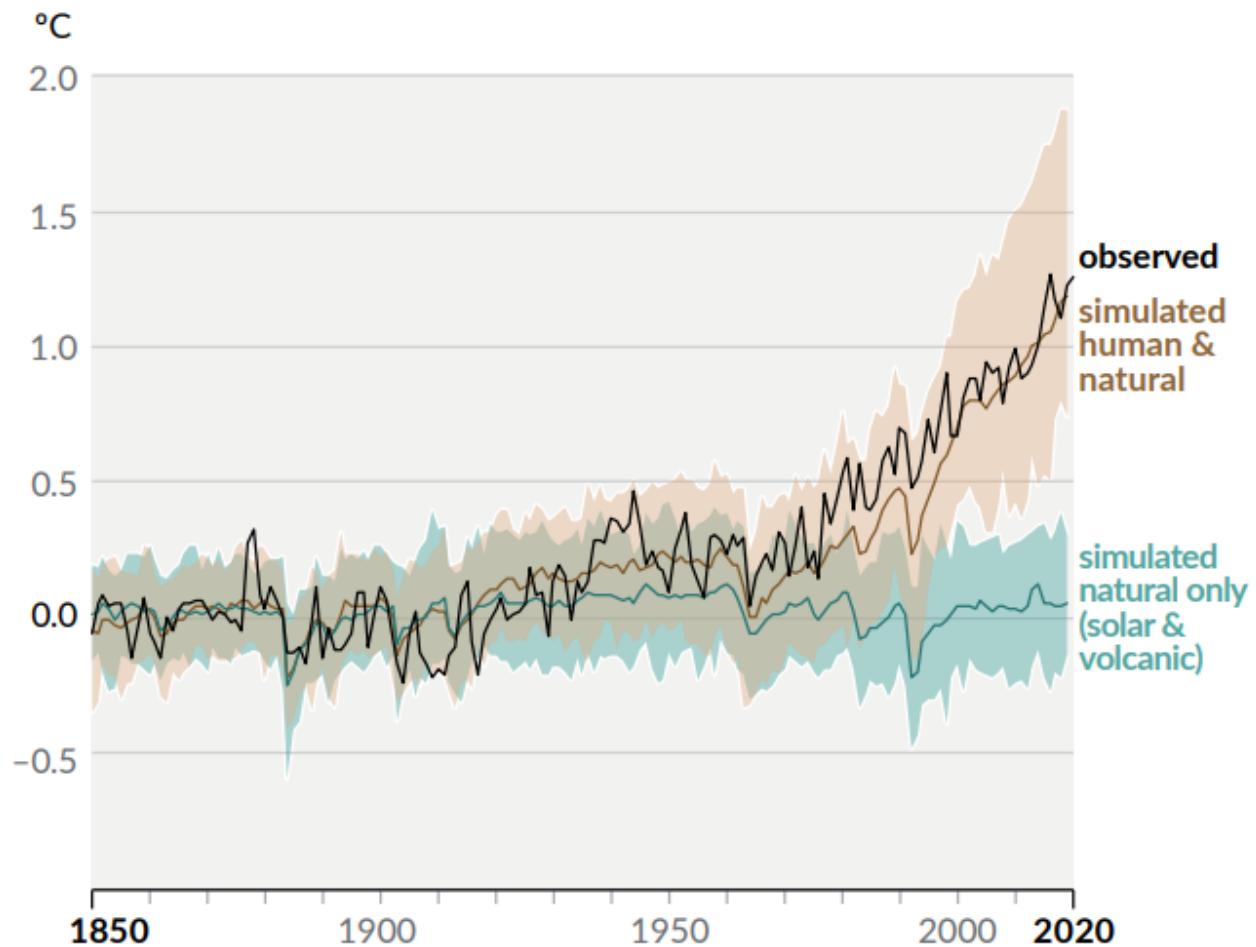
Human influence has warmed the climate at a rate that is unprecedented in at least the last 2000 years

Changes in global surface temperature relative to 1850–1900

(a) Change in global surface temperature (decadal average) as **reconstructed** (1–2000) and **observed** (1850–2020)



(b) Change in global surface temperature (annual average) as **observed** and simulated using **human & natural** and **only natural** factors (both 1850–2020)



source: IPCC AR6

Today's talk

1. Future projections – *linear* response

2. Limitations of linear theory – *nonlinear* response

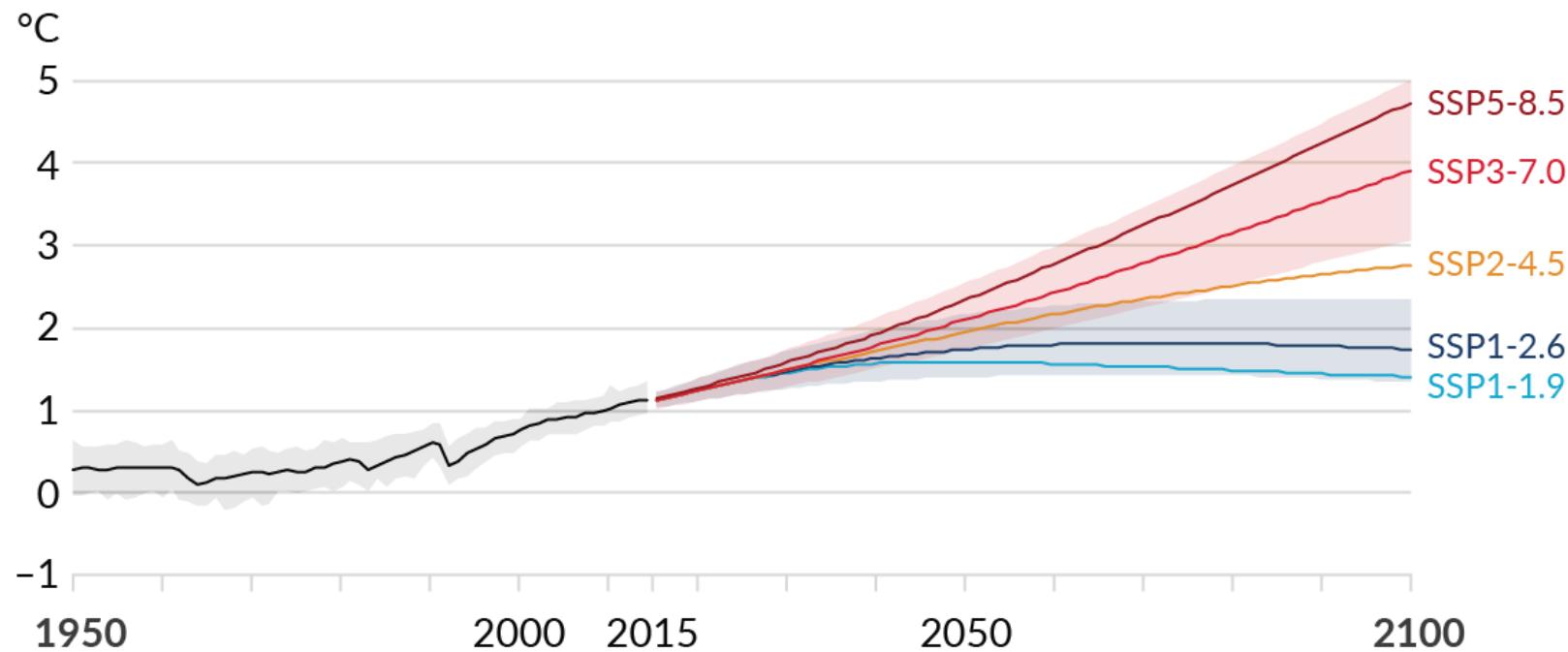
3. Beyond ODE theory – *nonlinear spatial* response



Part 1. Future climate projections

Future climate projections

(a) Global surface temperature change relative to 1850–1900



source: IPCC AR6

Experiments in Global Climate Models

- Much computing power
- Not long-term response
- Not many scenarios

Often, all other observables are assumed to be linearly related to the global mean surface temperature

Most used Climate Sensitivity Metrics

Equilibrium Climate Sensitivity (ECS)

change in equilibrium temperature
due to (instantaneous) doubling of CO₂

Transient Climate Response (TCR)

change in temperature after 100 years
with 1% CO₂ increase per year (until doubling)

Some Details

- Dedicated experiments with climate models
- Start from equilibrium with pre-industrial levels of CO₂
- Change compared to control run

Mathematical Context

$$\frac{dy}{dt} = f(y ; \mu(t))$$

$y(t) \in \Omega$: state variable
 $\mu(t) \in \mathbb{R}$: forcing parameter

Evolution of Observables

Observables

$$\hat{O}: \Omega \rightarrow \mathbb{R}^N$$

$$O(t) := \hat{O}(y(t))$$

Linear Response Theory (& Koopman Theory):

Evolution

$$\frac{dO}{dt} = \mathcal{L}O + g(t)$$

$$\Delta O(t) = (G^{[O]} * g)(t) = \int_0^t G^{[O]}(s) g(t-s) ds$$

Green function



Evolution of Observables

Observables

$$\hat{\theta}: \Omega \rightarrow \mathbb{R}^N$$

$$\theta(t) := \hat{\theta}(y(t))$$

Linear Response Theory (& Koopman Theory):

Evolution

$$\frac{d\theta}{dt} = \mathcal{L}\theta + g(t)$$

$$\Delta\theta(t) = (G^{[\theta]} * g)(t) = \int_0^t G^{[\theta]}(s) g(t-s) ds$$

Approximation of Green Function:

$$G^{[\theta]}(t) = \sum_{m=1}^M \beta_m^{[\theta]} e^{-t/\tau_m}$$

So:

$$\Delta\theta(t) = \sum_{m=1}^M \beta_m^{[\theta]} \mathcal{M}_m^g(t)$$

all
observable
dependency

$$\mathcal{M}_m^g(t) = \int_0^t e^{-s/\tau_m} g(t-s) ds$$

all
forcing (and time)
dependency

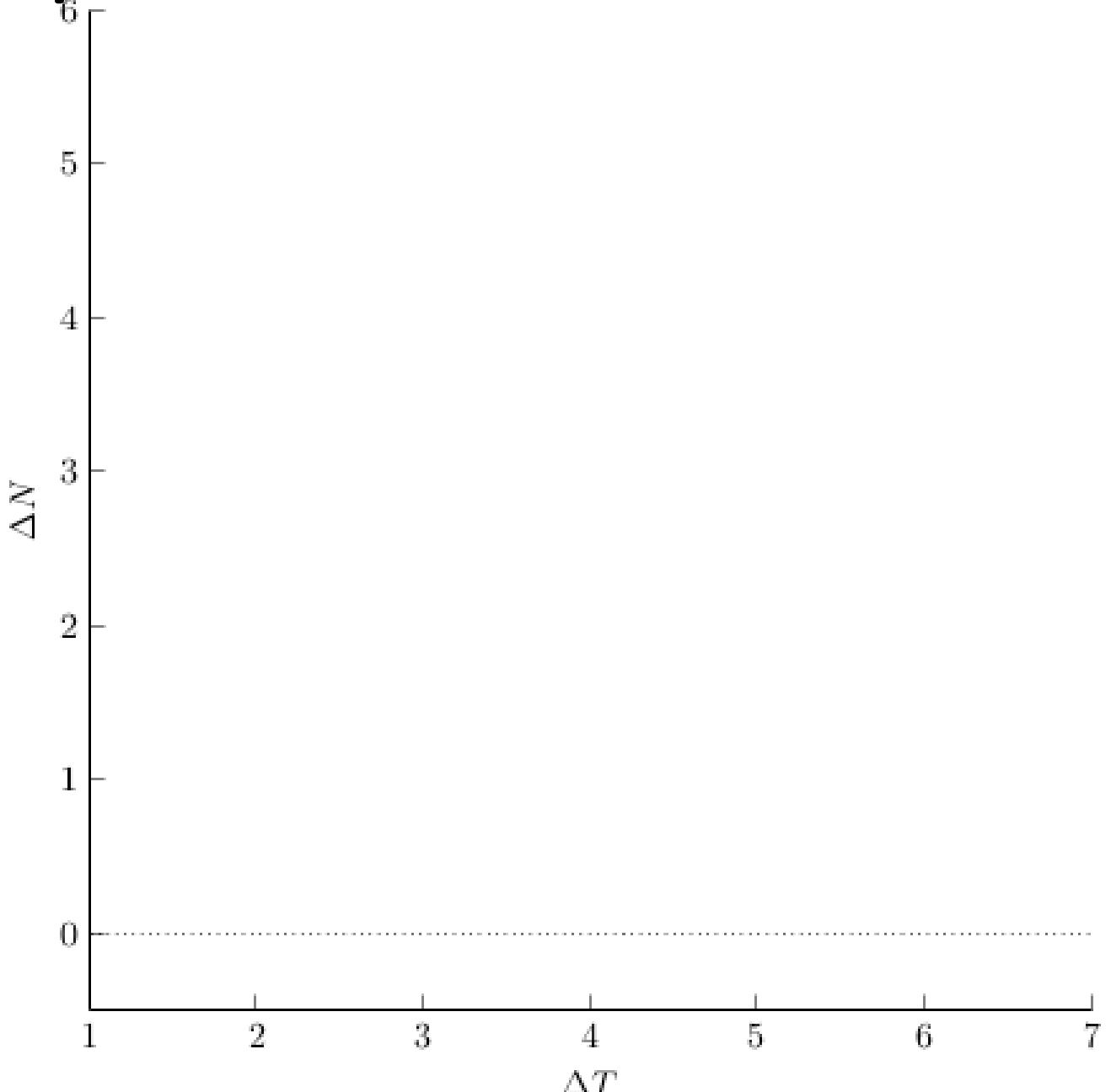
Gregory Method

Regress data to

$$\Delta N(t) = F + \lambda \Delta T(t)$$

Since $\Delta N_* = 0$ in equilibrium,
ECS estimation is

$$\Delta T_*^{est} = -\lambda^{-1} F$$



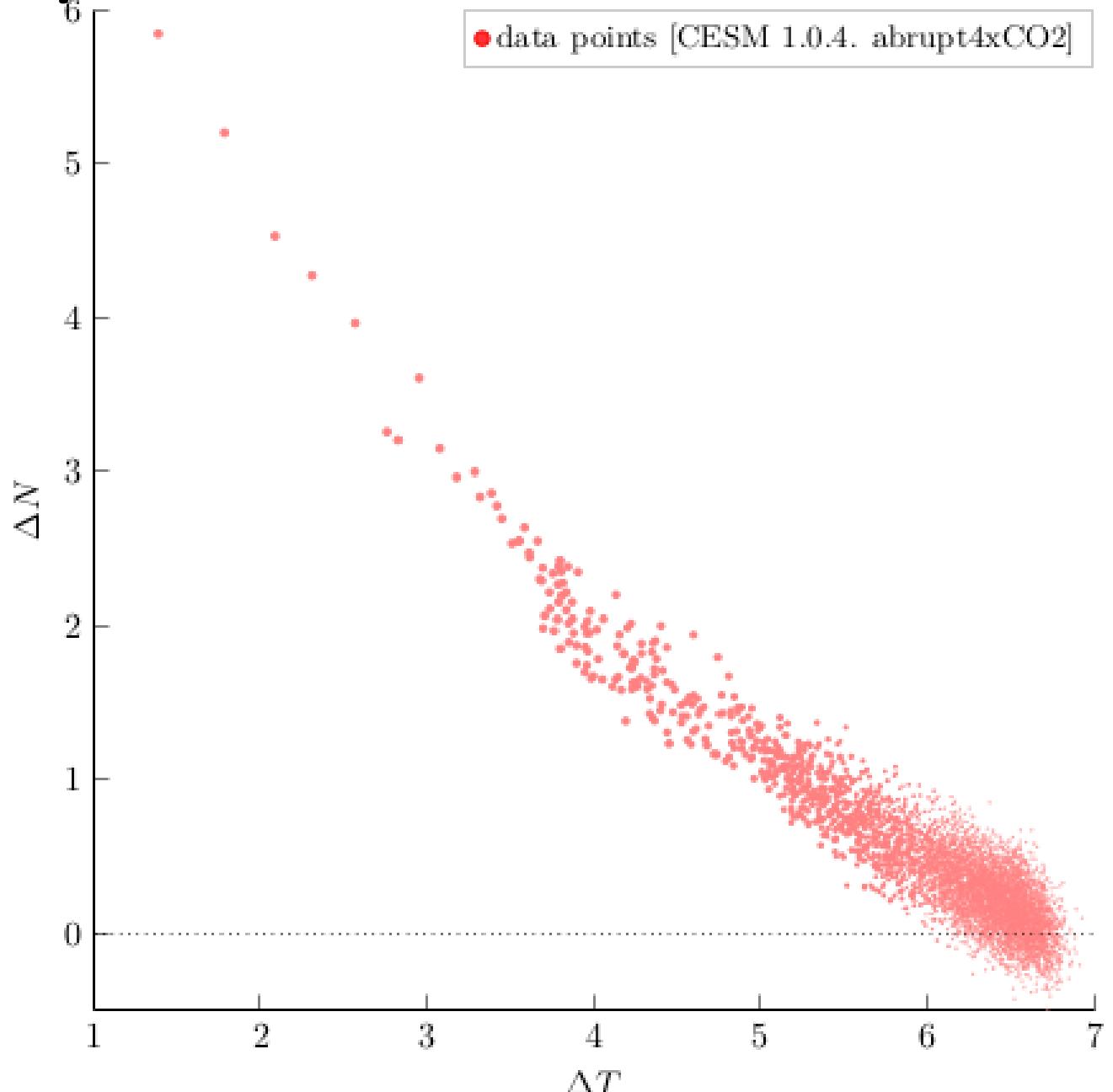
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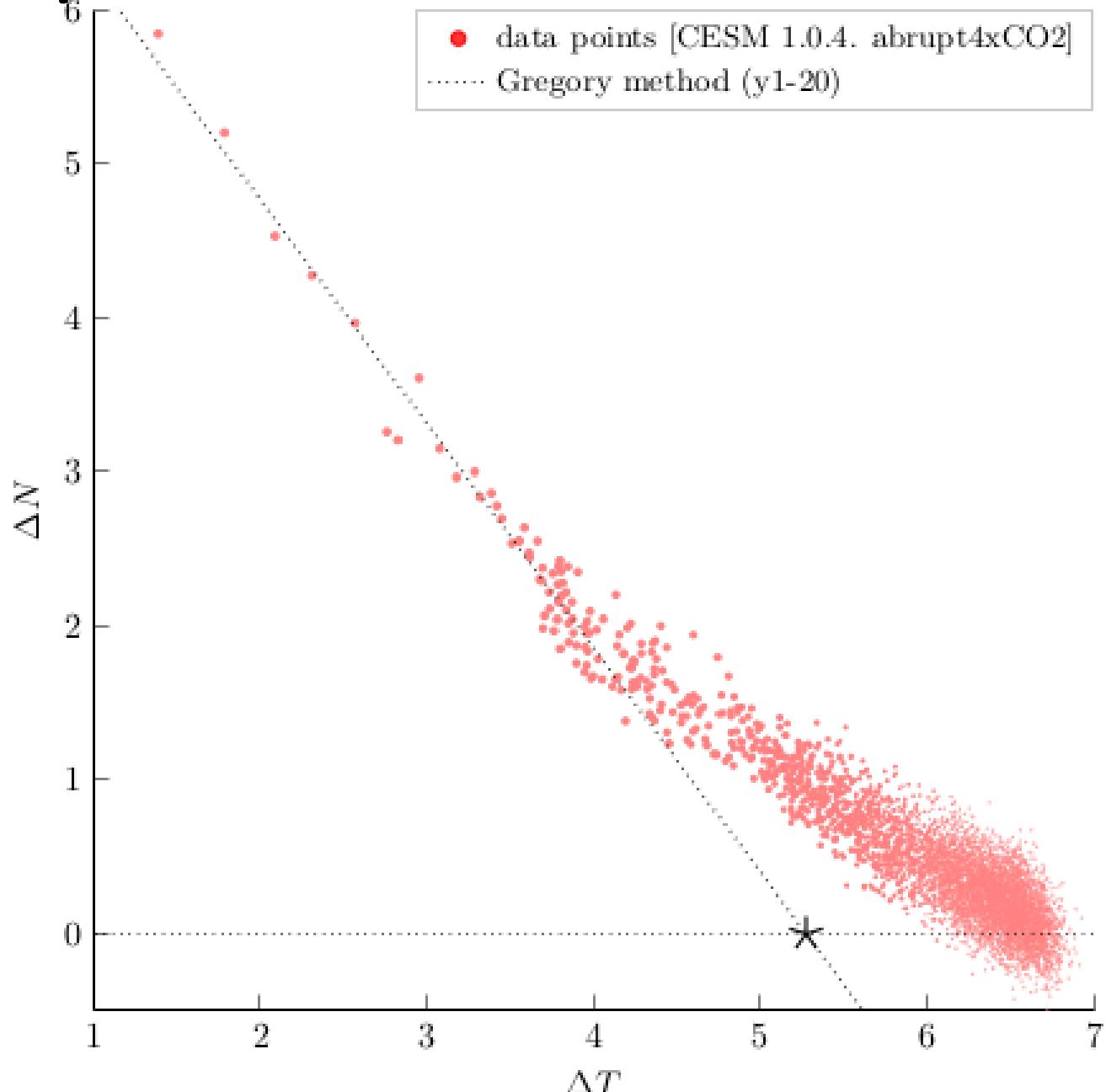
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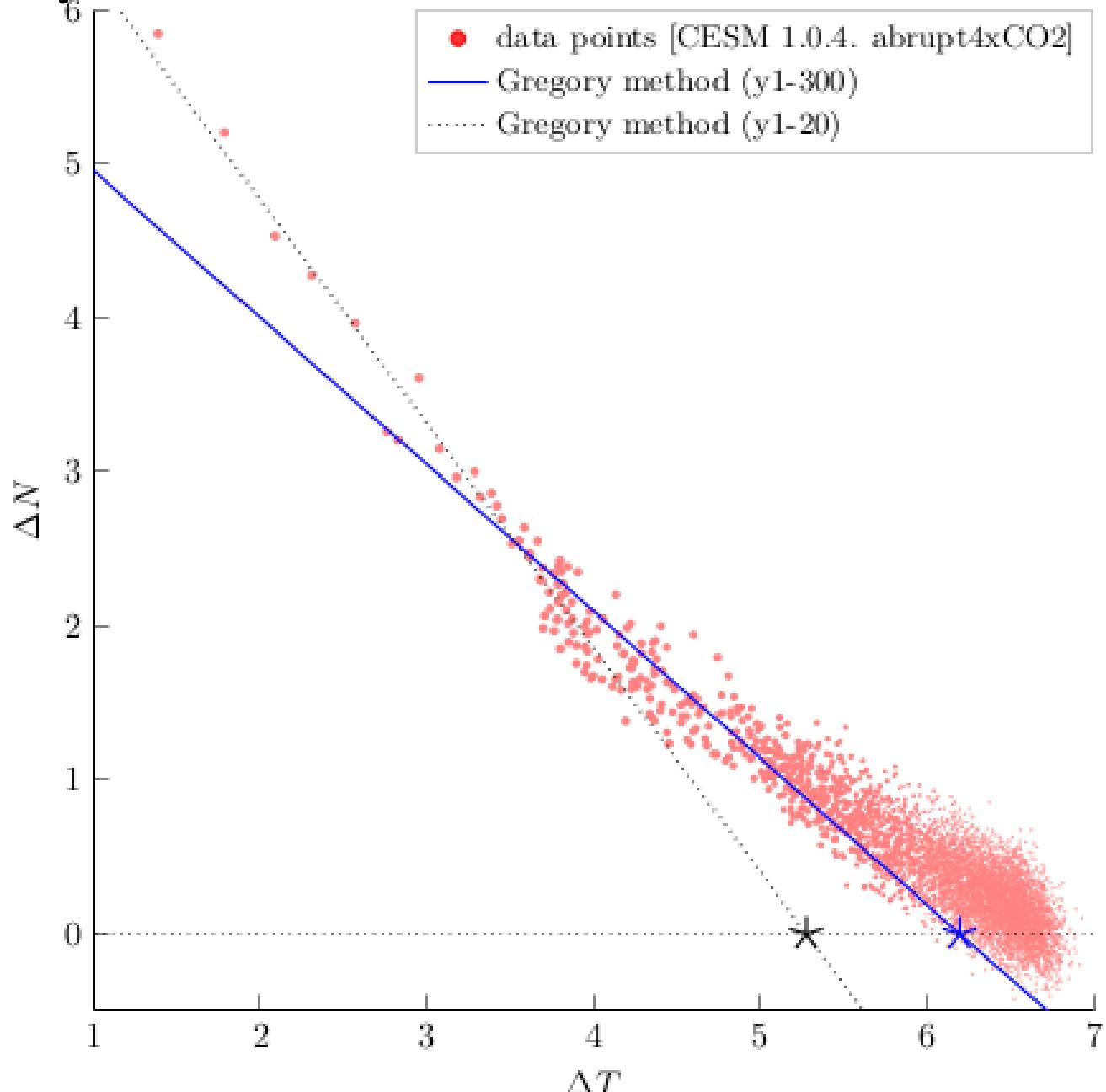
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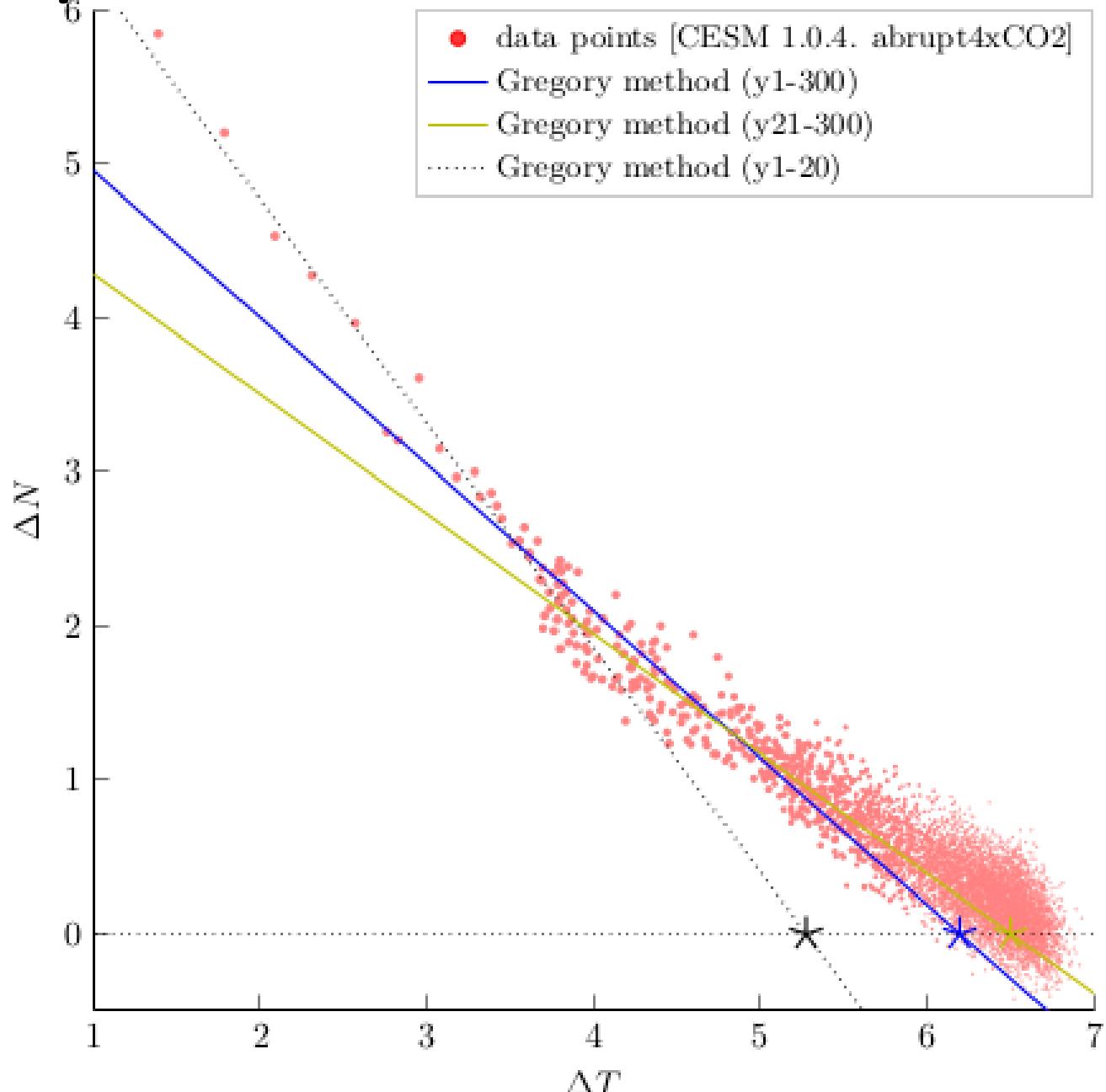
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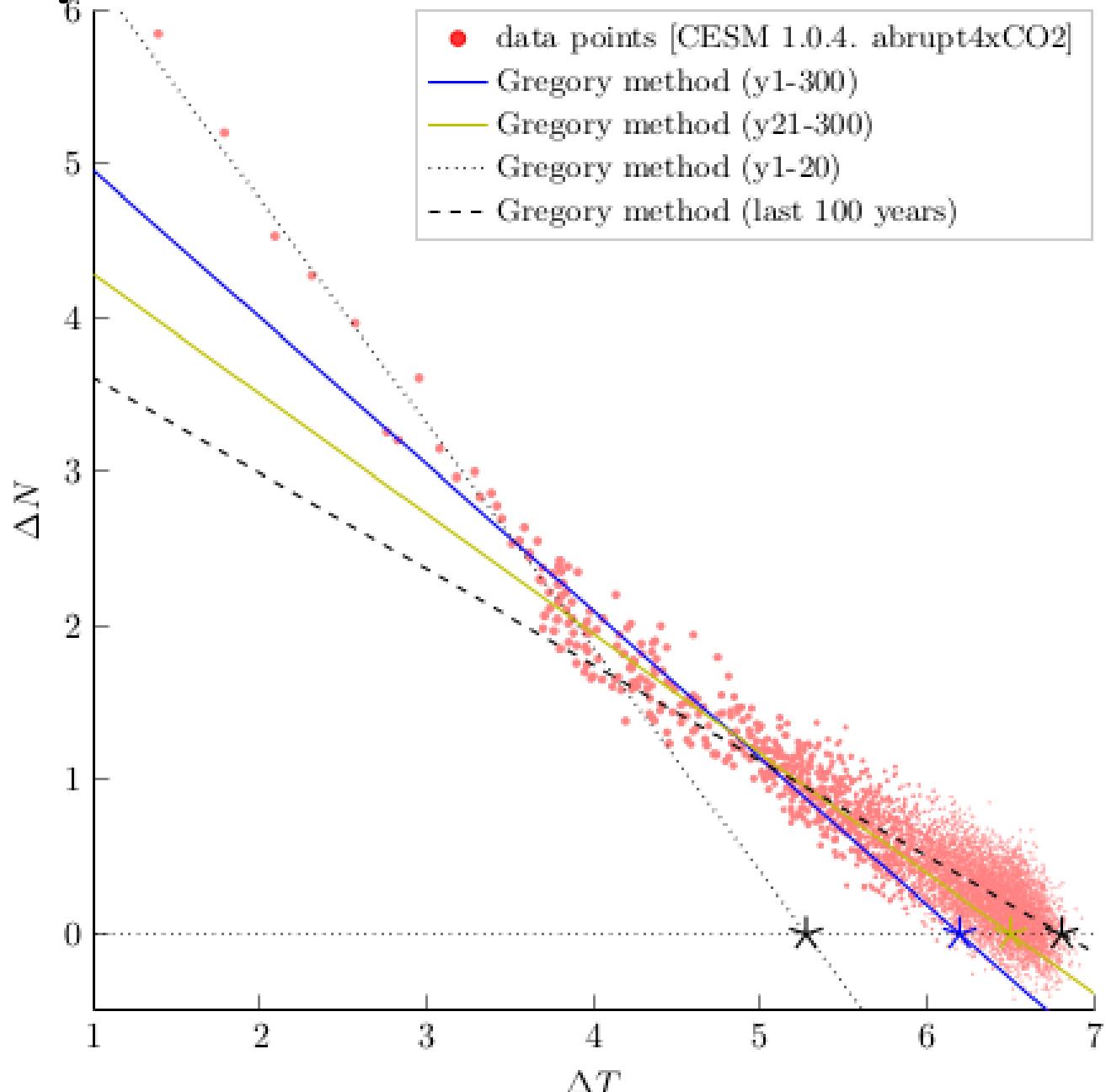
Gregory Method

Regress data to

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New Multicomponent Linear Regression Method

Use additional observables!

Regress to:

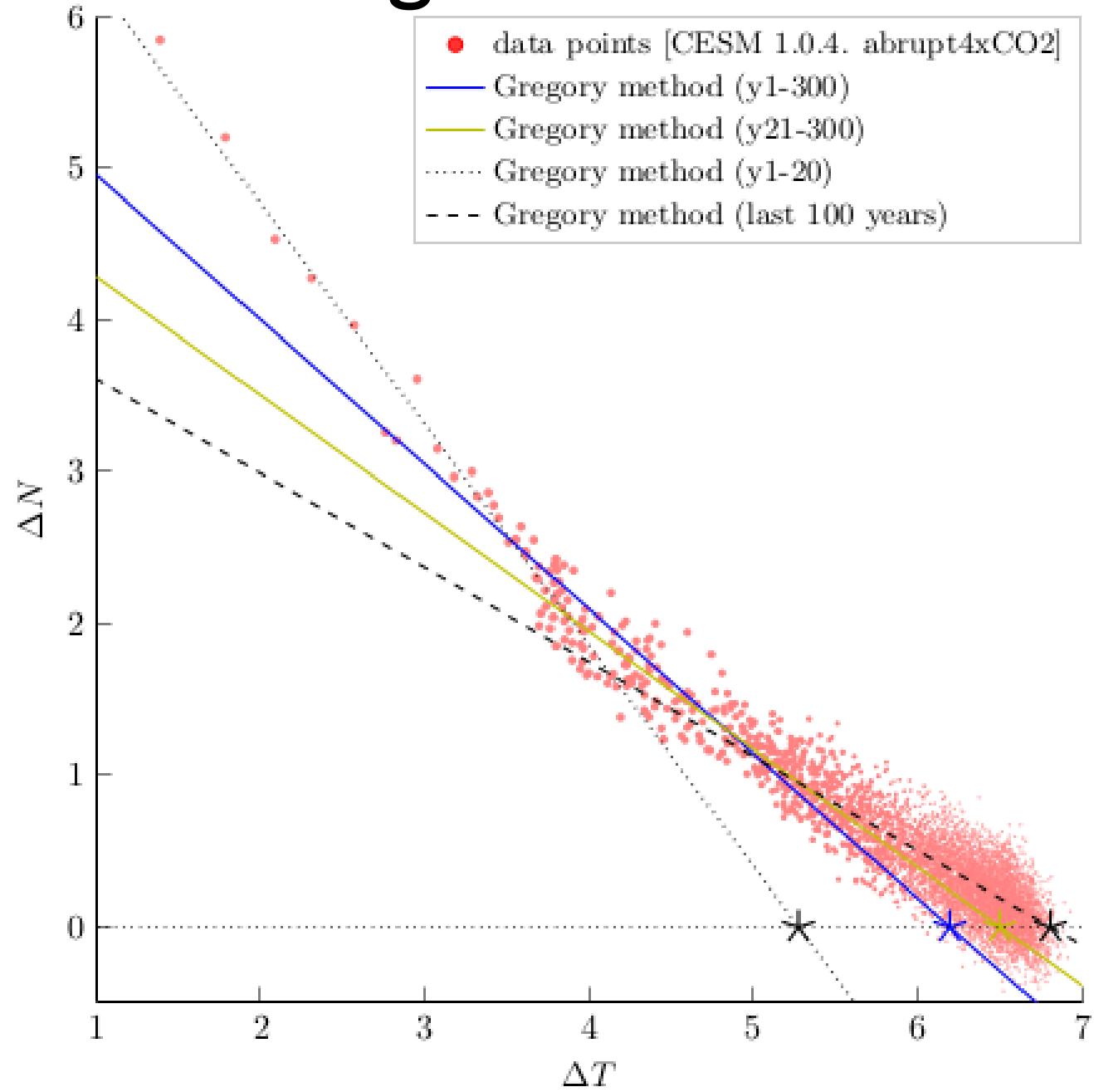
$$\vec{\Delta Y} = \mathbf{A} \vec{\Delta X} + \vec{F}$$

$\vec{\Delta Y}$:
observables that
tend to 0
in equilibrium

$\vec{\Delta X}$:
observables that
get estimated
in equilibrium

Multivariate ECS estimation is

$$\vec{\Delta X}_*^{est} = -\mathbf{A}^{-1} \vec{F}$$



New Multicomponent Linear Regression Method

Use additional observables!

Regress to:

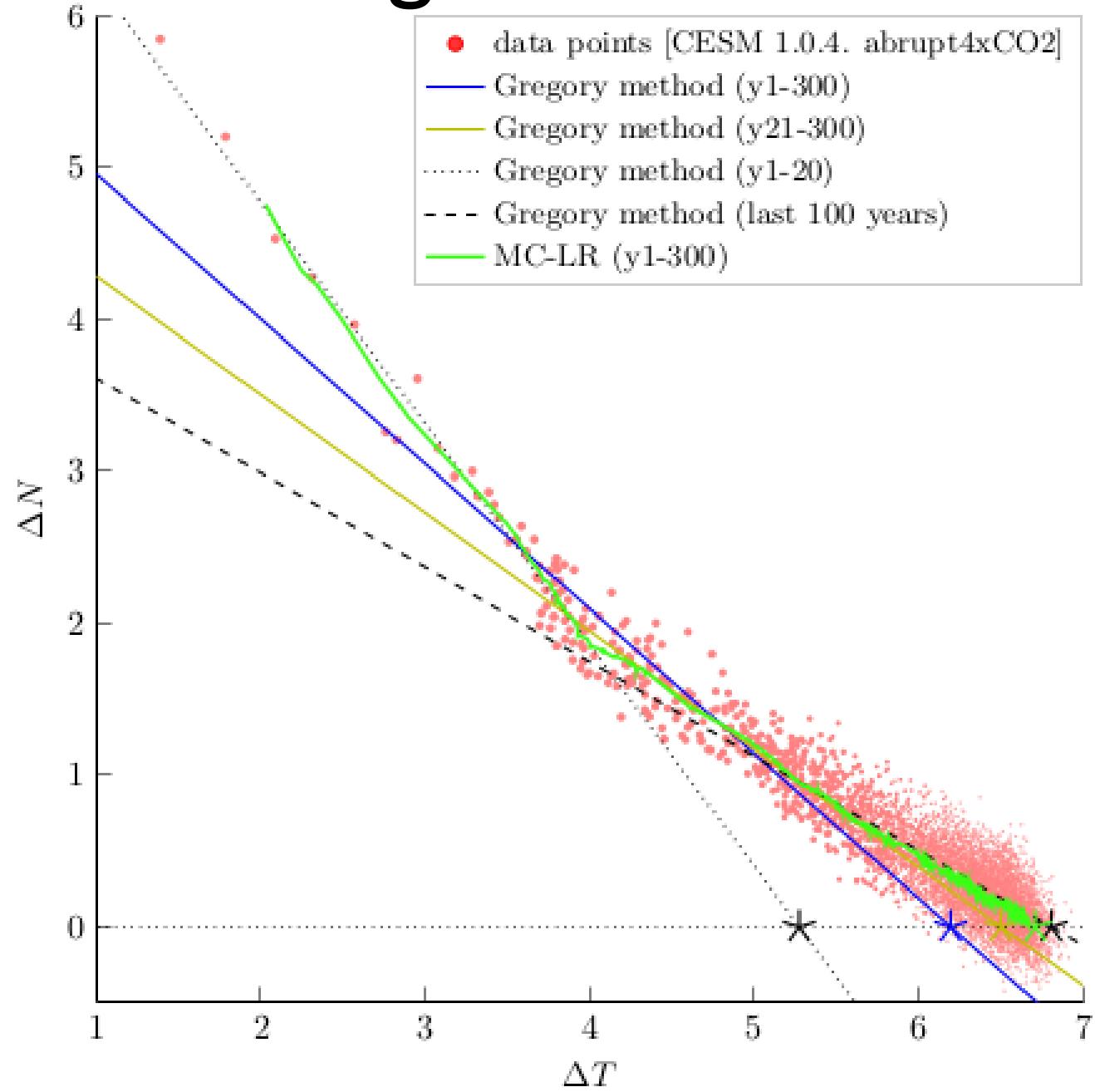
$$\vec{\Delta Y} = A \vec{\Delta X} + \vec{F}$$

$\vec{\Delta Y}$: observables that
tend to 0
in equilibrium

$\vec{\Delta X}$: observables that
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in equilibrium

Multivariate ECS estimation is

$$\vec{\Delta X}_*^{est} = -A^{-1} \vec{F}$$



Projections for other forcings

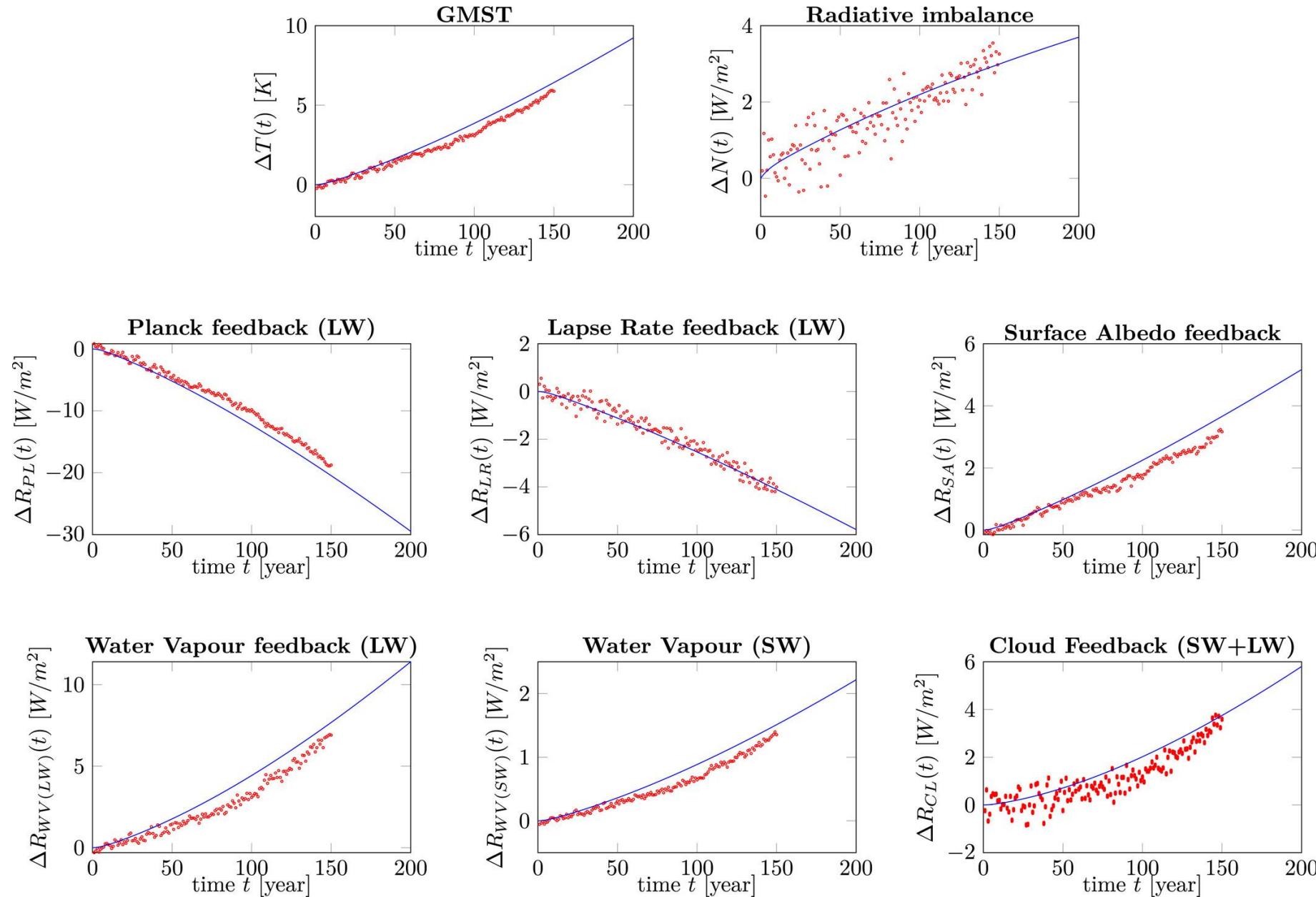
$$\Delta O(t) = \sum_{m=1}^M \beta_m^{[O]} \mathcal{M}_m^g(t)$$

only this gets changed!

Linear Response Theory – CAVEATS:

- i. forcings & responses should be ‘small enough’
- ii. should look at ensemble means

Projections for CESM2's 1pctCO₂ experiment



Spatial projections for 1%CO₂ experiment

TEMPERATURE

Spatial Response

$$\Delta O(x, t) = \sum_{m=1}^M \beta_m^{[O]}(x) \mathcal{M}_m^g(t)$$

DATA

PROJECTION

ERROR

year = 001



PART 2

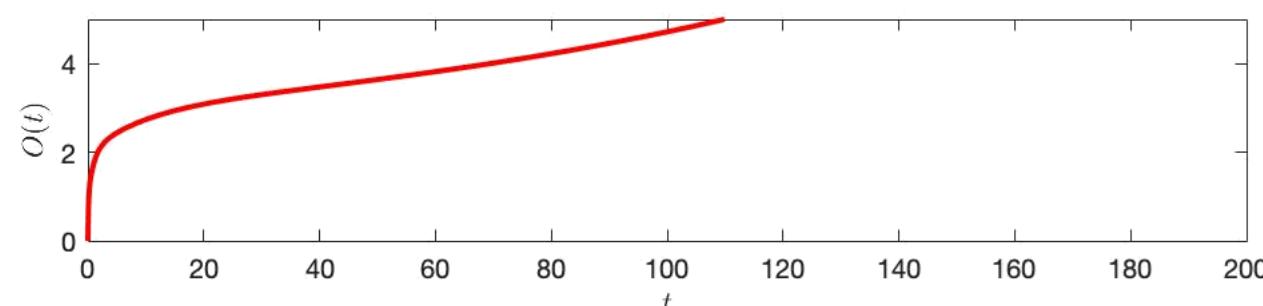
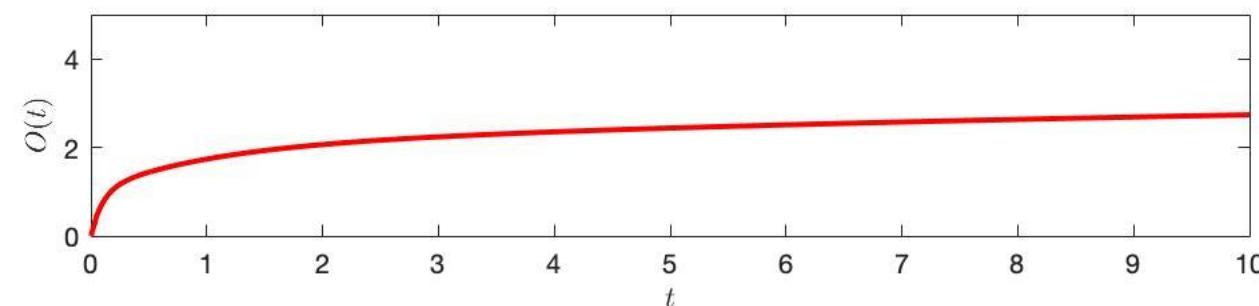
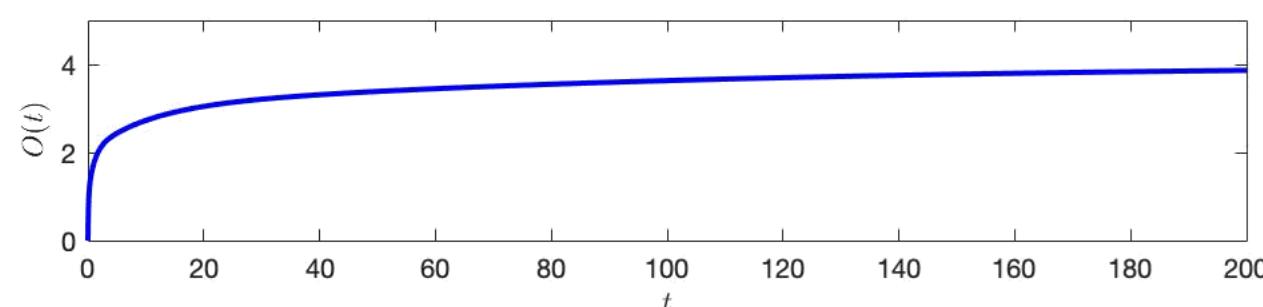
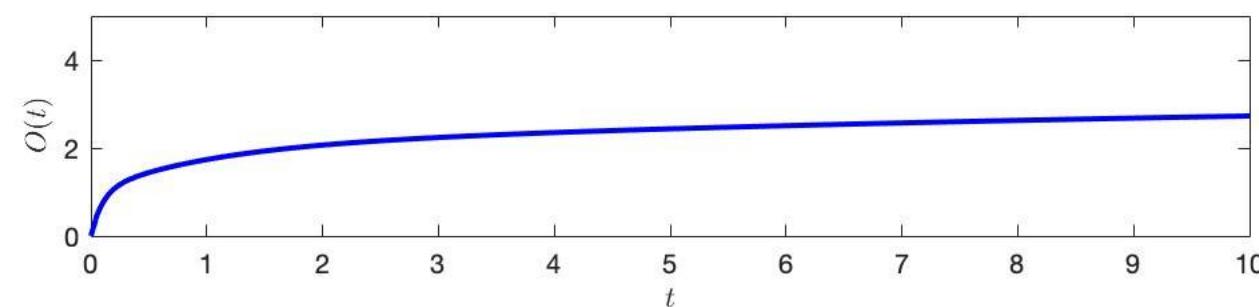
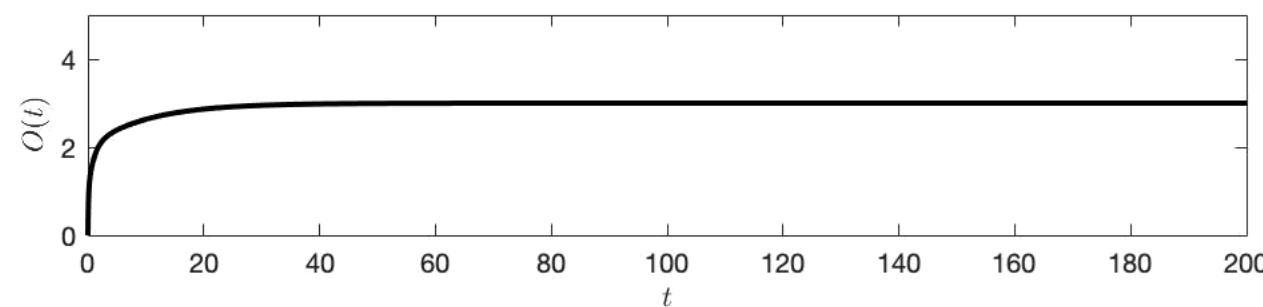
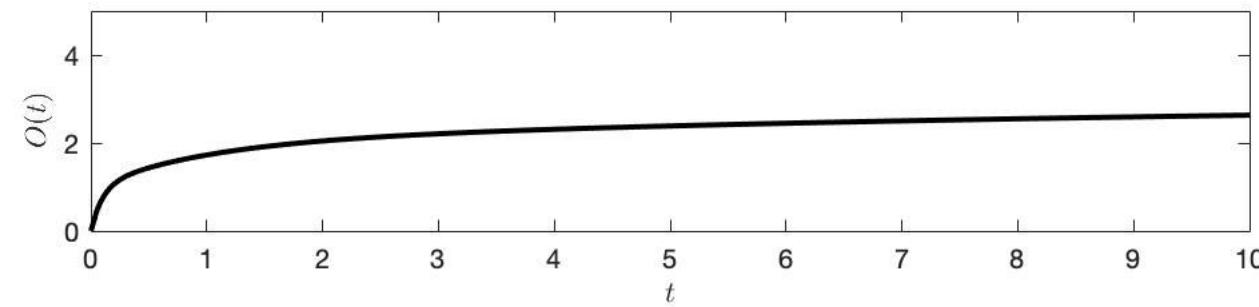
LIMITATIONS

OF LINEAR

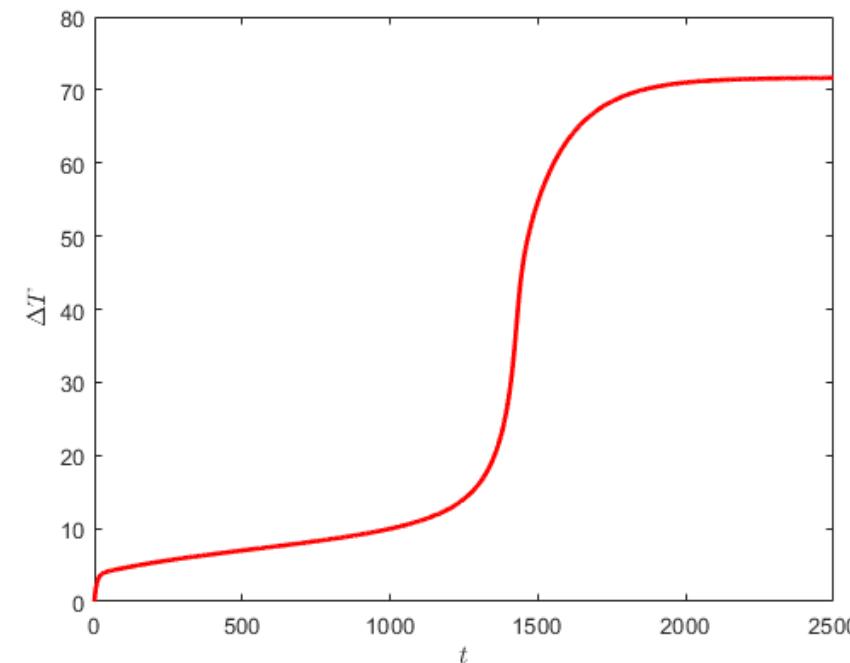
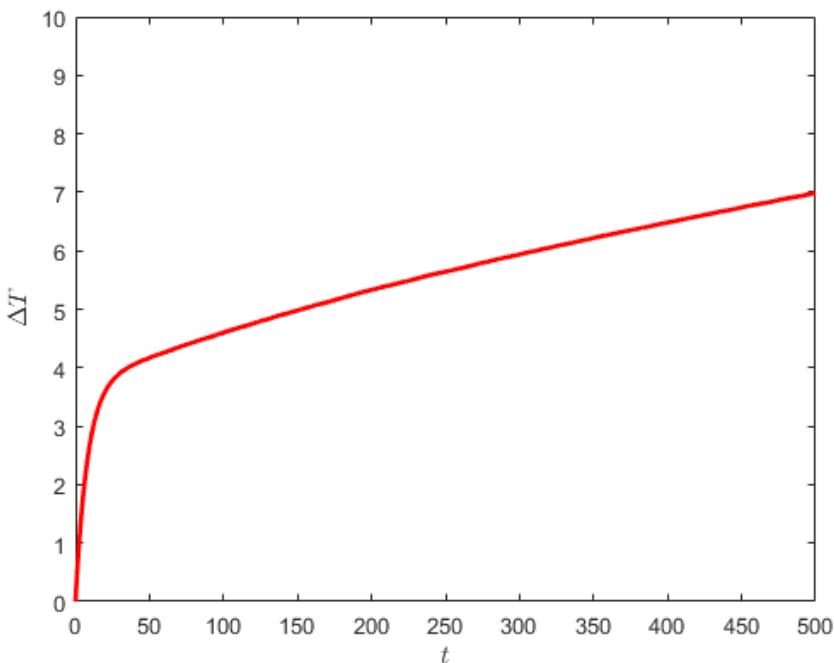
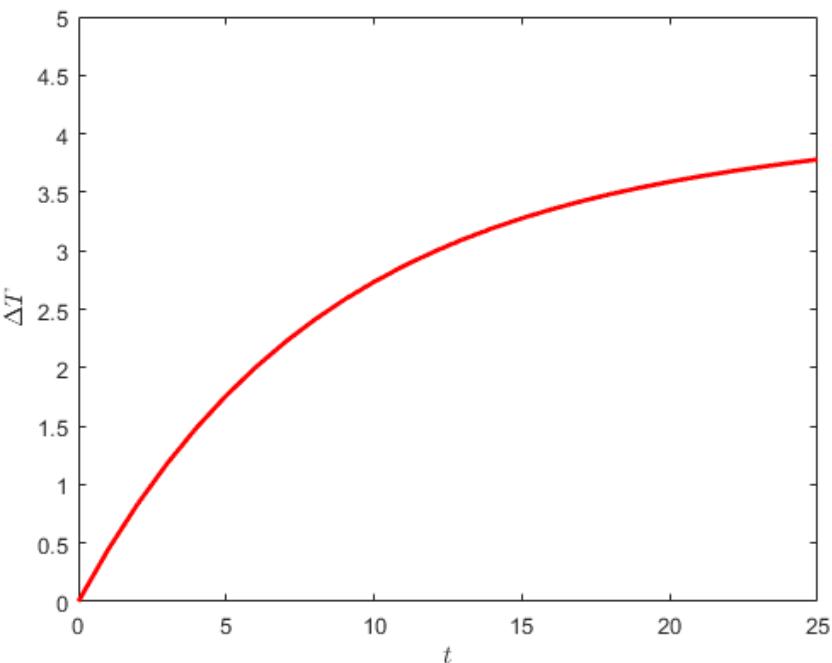
THEORY



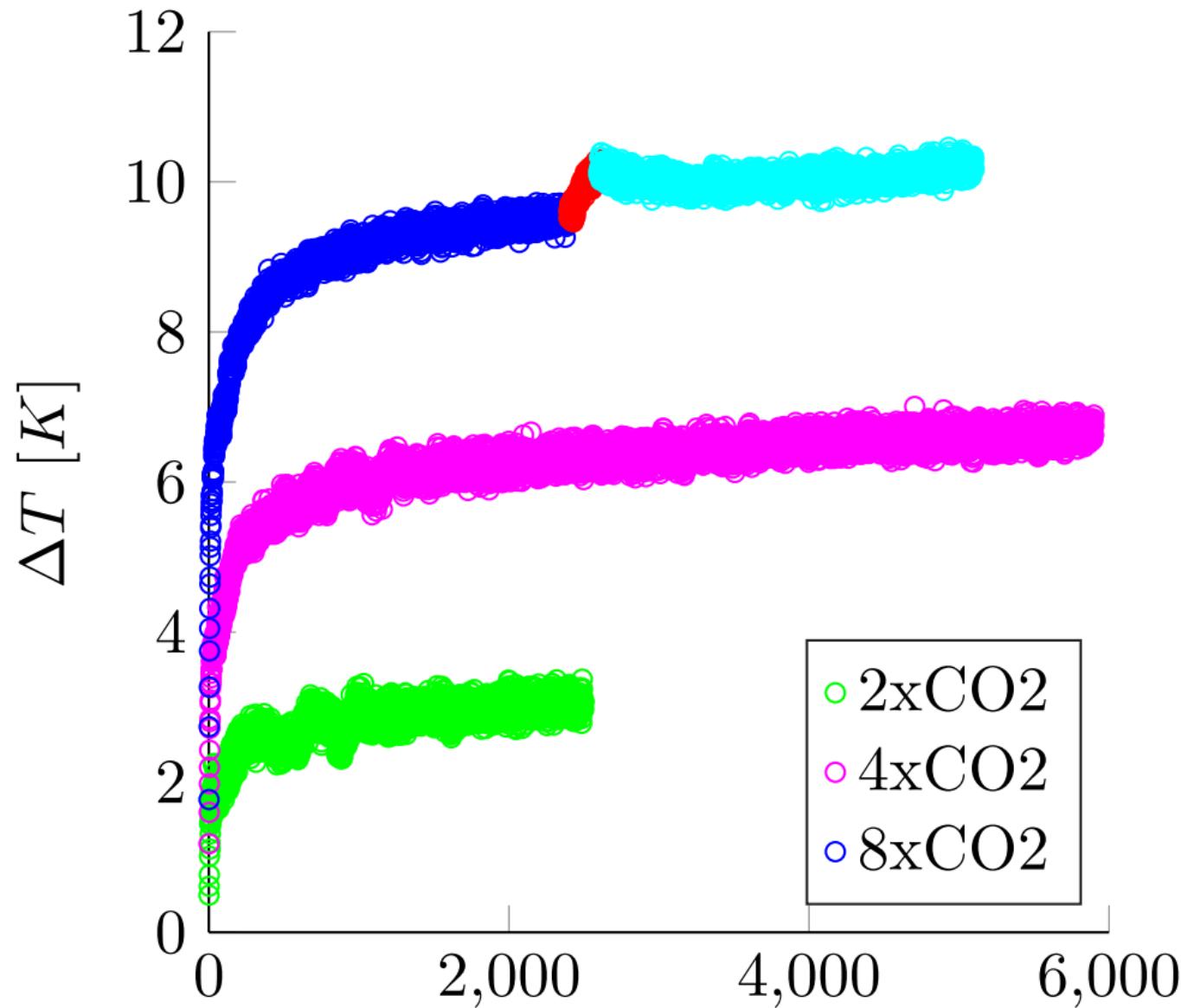
Pitfalls and problems



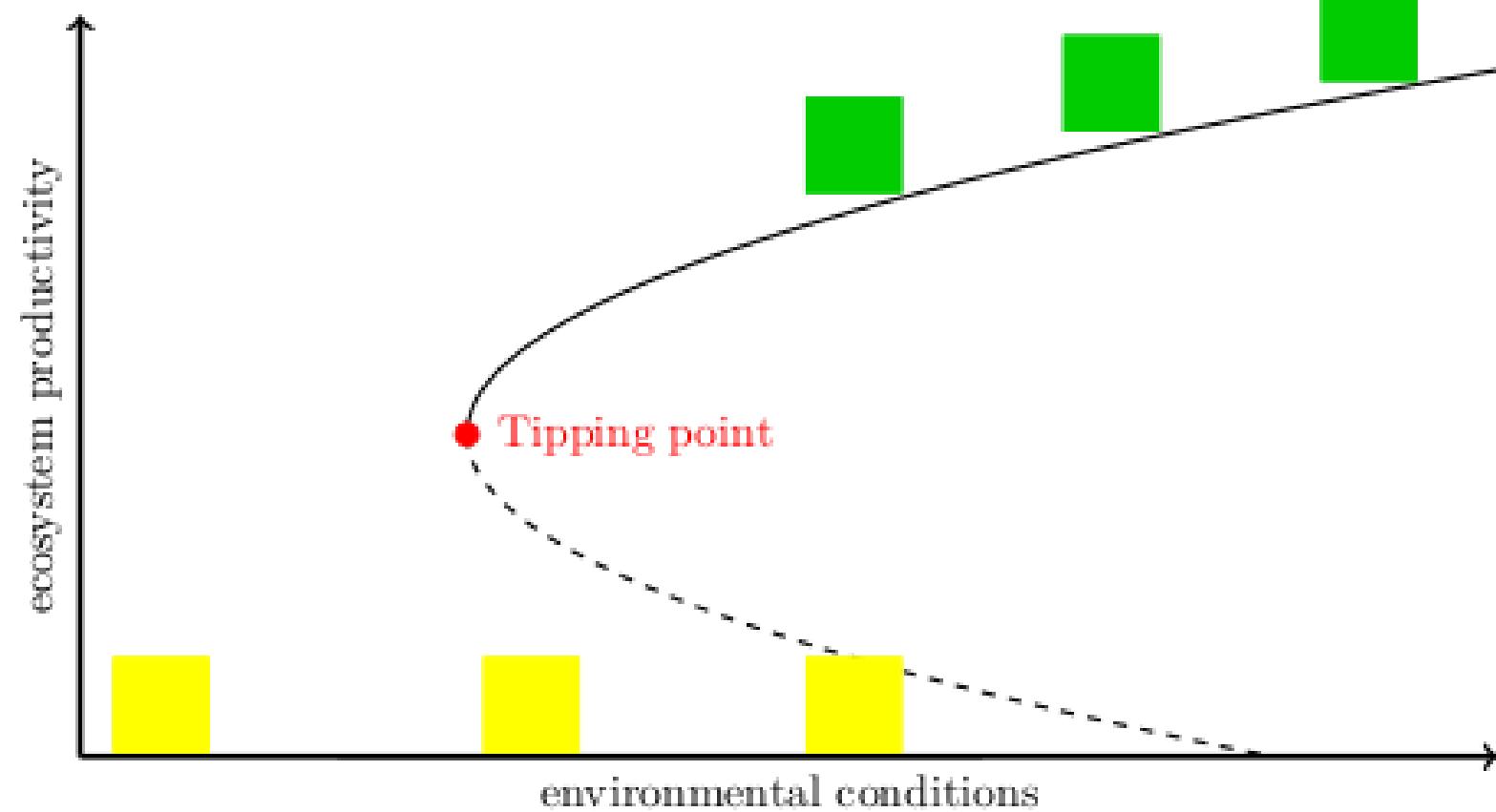
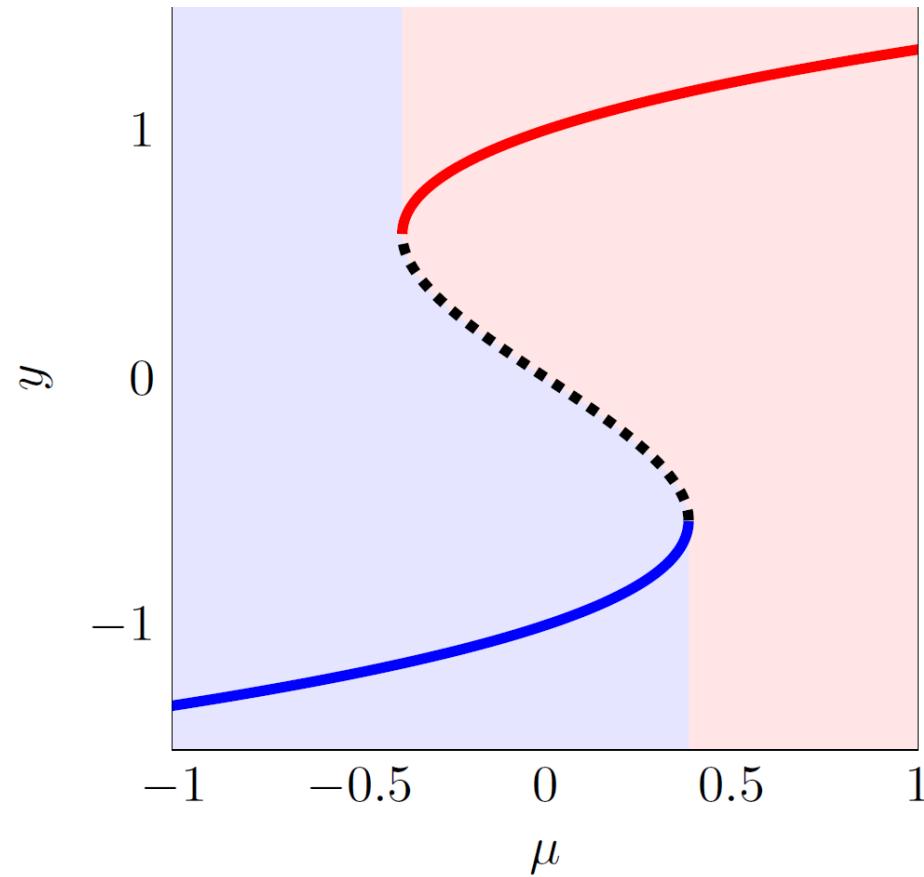
Nonlinear Response



Nonlinear Response



Bifurcations / Tipping Points



Canonical example:

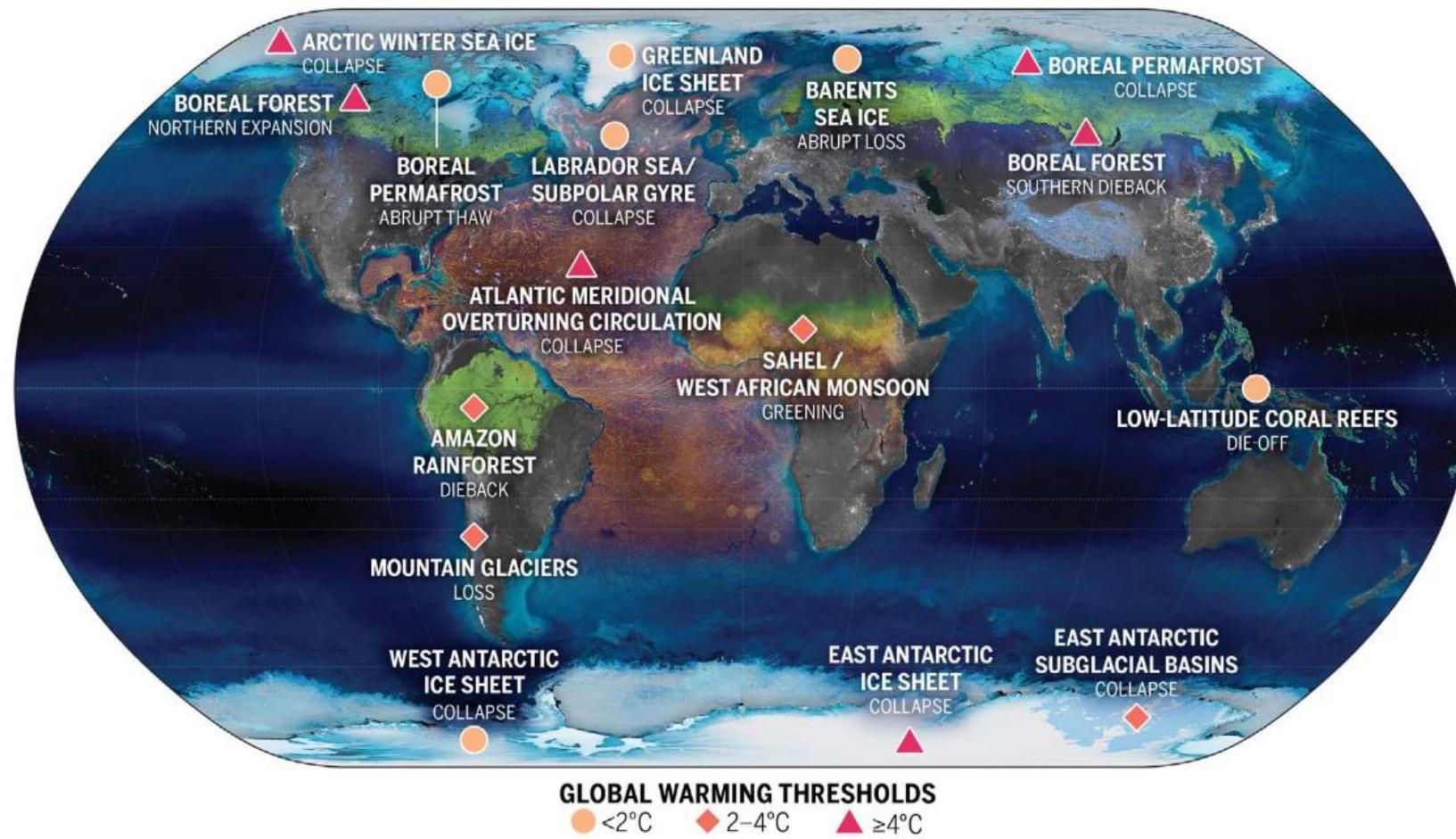
$$\frac{dy}{dt} = y(1 - y^2) + \mu$$

$$\frac{d\vec{y}}{dt} = f(\vec{y}; \mu)$$

$$\begin{cases} \frac{du}{dt} = f(u, v; \mu) \\ \frac{dv}{dt} = g(u, v; \mu) \end{cases}$$

Tipping Points

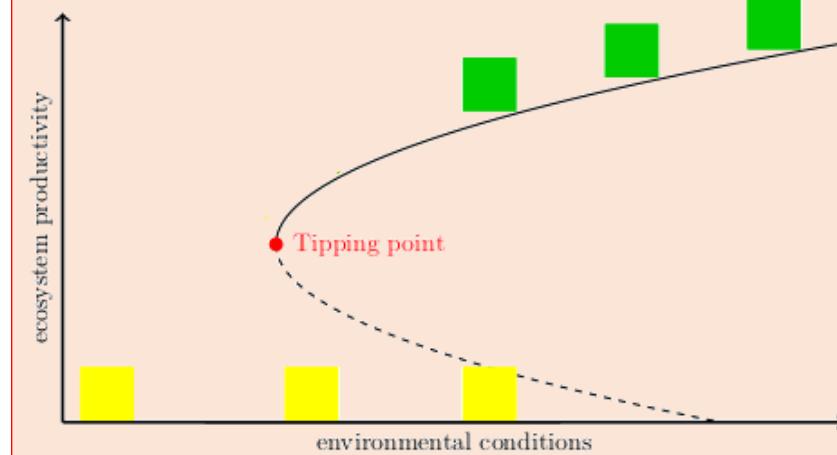
IPCC AR6 (2021) : “a critical threshold beyond which a system reorganizes, often abruptly and/or irreversibly”



Mathematics

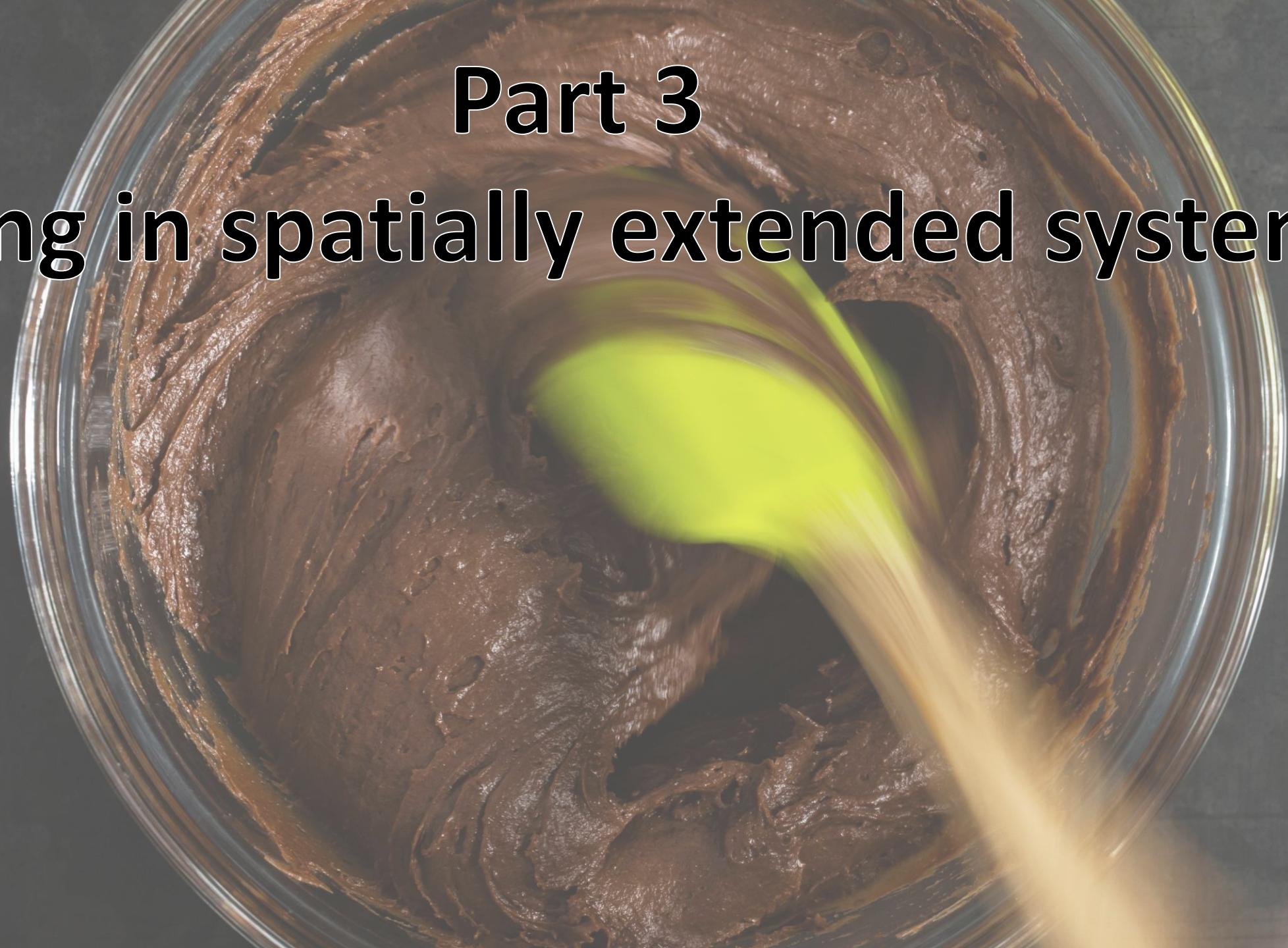
Tipping points \leftrightarrow Bifurcations

$$\frac{dy}{dt} = f(y, \mu)$$



Part 3

Tipping in spatially extended systems





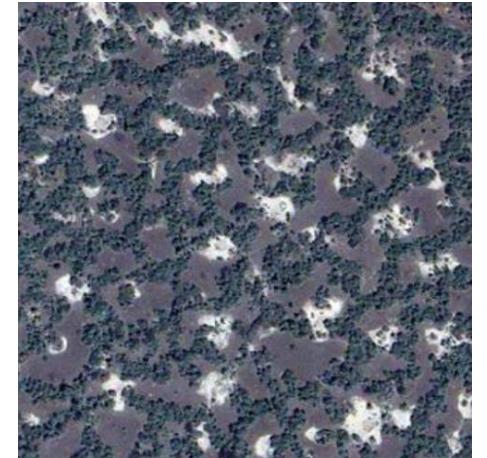
Examples of spatial patterning – regular patterns



mussel beds



clouds



savannas



melt ponds



drylands

Examples of spatial patterning – spatial interfaces

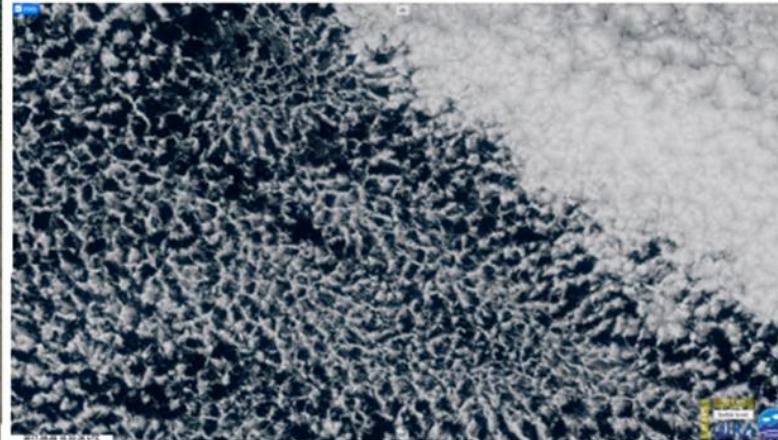
tropical forest
& savanna
ecosystems

[Google Earth]



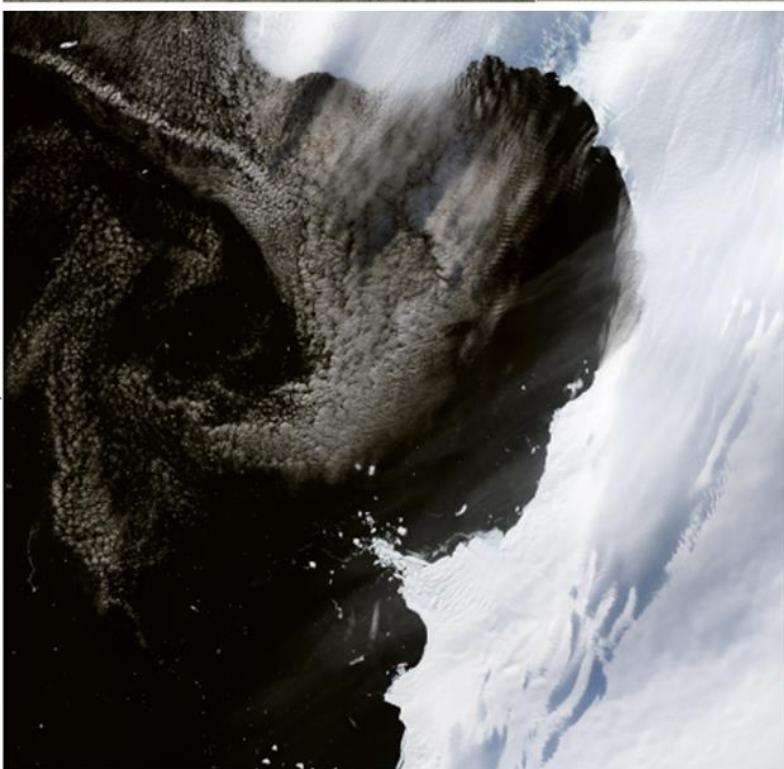
types of
stratocumulus
clouds

[RAMMB/CIRA SLIDER]



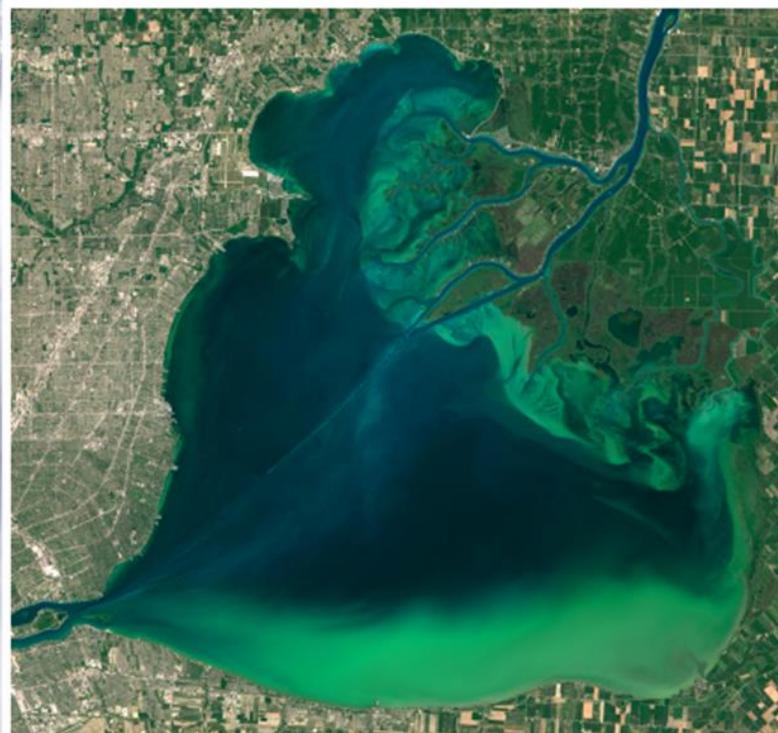
sea-ice & water
at Eltanin Bay

[NASA's Earth observatory]



algae bloom
in Lake St. Clair

[NASA's Earth observatory]



An aerial photograph of a vast, open landscape, likely a savanna or coastal plain. The terrain is covered in a light brown or tan color, with numerous small, dark green, rounded shrubs scattered across it. These shrubs are arranged in a roughly rectangular grid, creating a distinct pattern. In the upper right corner, there is a denser concentration of these shrubs, forming a larger, irregular cluster.

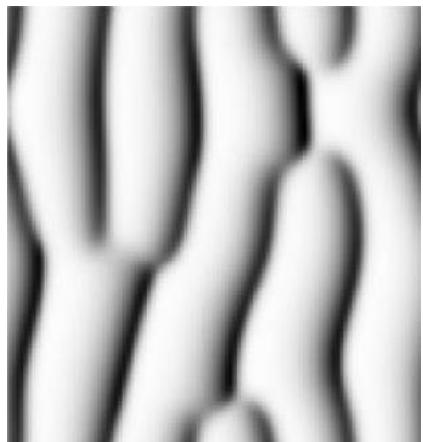
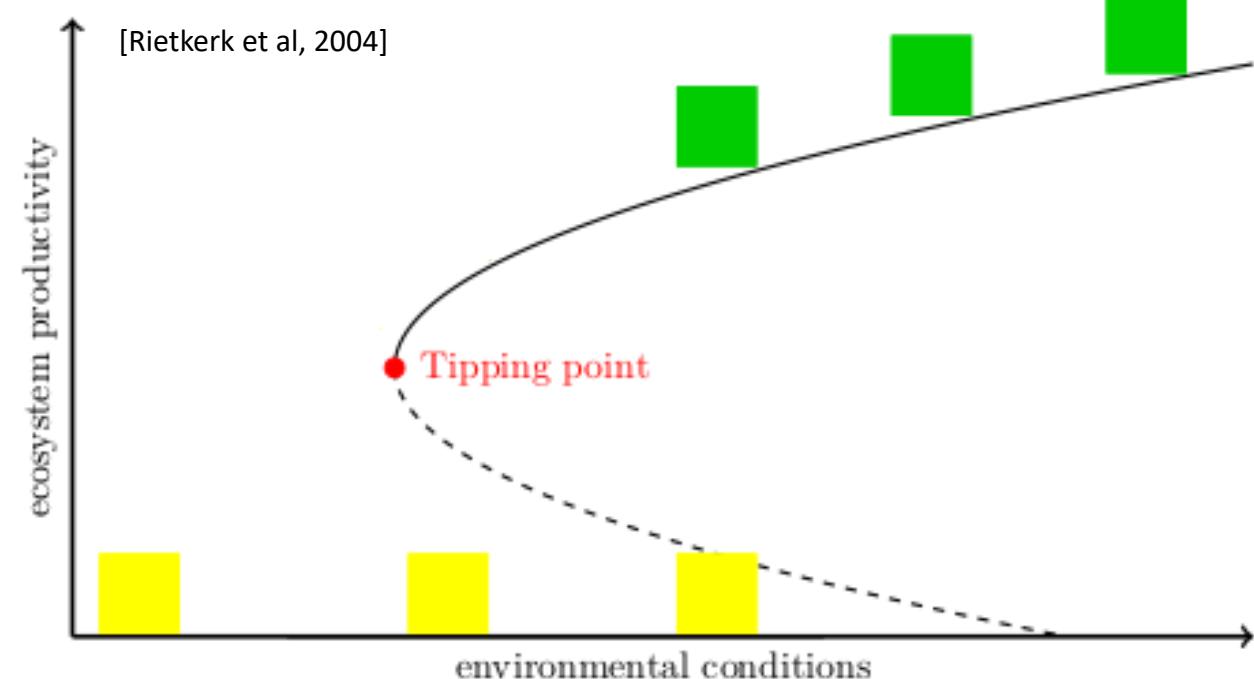
Part 3-A: Turing Patterns

Patterns in models

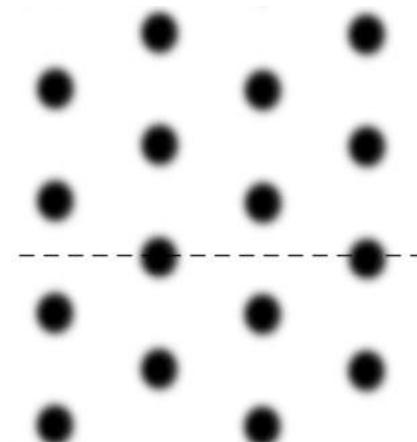
Add spatial transport:

Reaction-Diffusion equations:

$$\begin{cases} \frac{du}{dt} = f(u, v) + D_u \Delta u \\ \frac{dv}{dt} = g(u, v) + D_v \Delta v \end{cases}$$



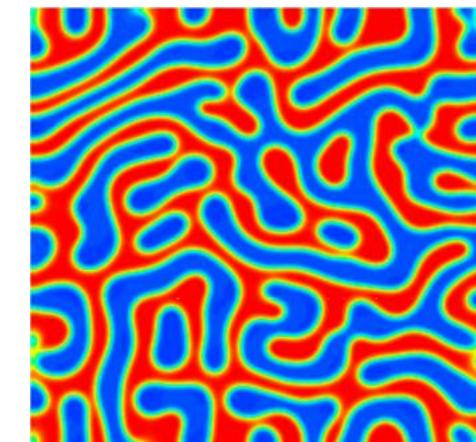
[Klausmeier, 1999]



[Gilad et al, 2004]

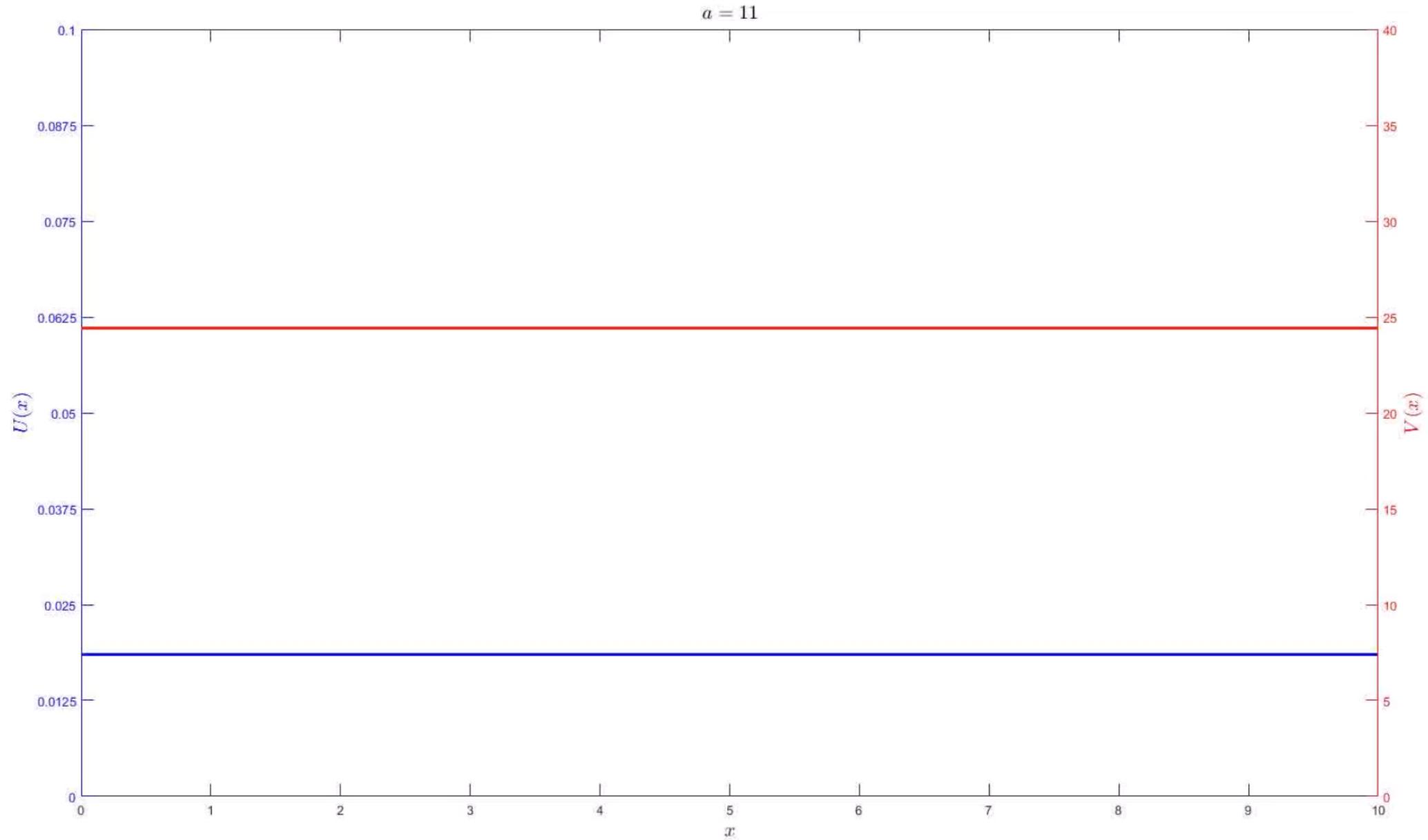


[Rietkerk et al, 2002]



[Liu et al, 2013]

Behaviour of PDEs



Turing patterns

$$\begin{cases} \frac{du}{dt} = f(u, v) + D_u \Delta u \\ \frac{dv}{dt} = g(u, v) + D_v \Delta v \end{cases}$$

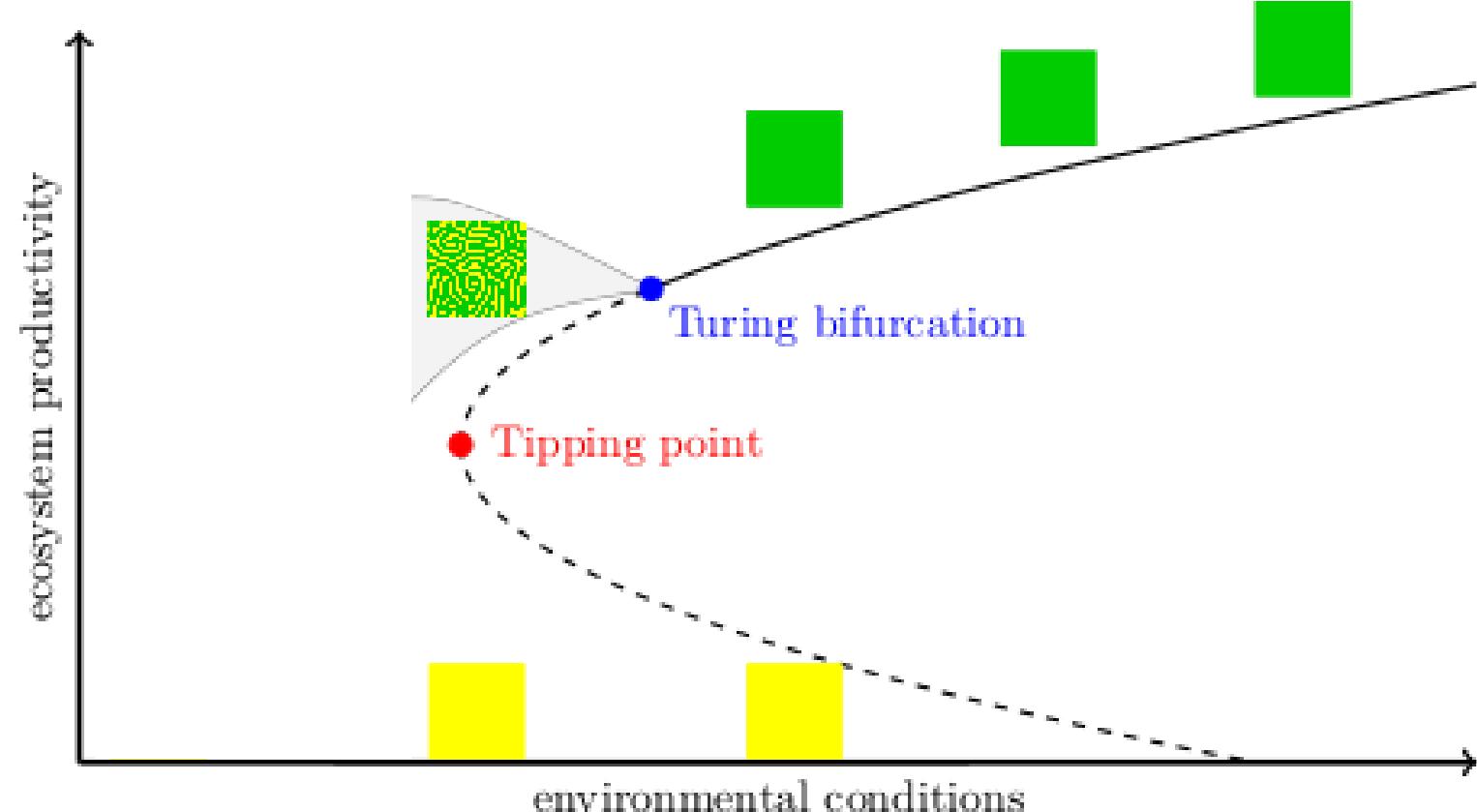
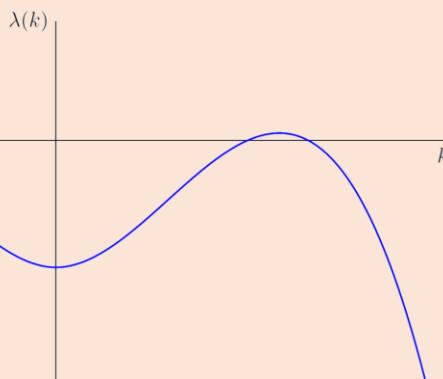
Turing bifurcation

Instability to non-uniform perturbations

$$\begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} u_* \\ v_* \end{pmatrix} + e^{\lambda t} e^{ikx} \begin{pmatrix} \bar{u} \\ \bar{v} \end{pmatrix}$$

→ Dispersion relation

$$\lambda(k) = \dots$$



Weakly non-linear analysis
Ginzburg-Landau equation / Amplitude Equation
& Eckhaus/Benjamin-Feir-Newell criterion
[Eckhaus, 1965; Benjamin & Feir, 1967; Newell, 1974]

Busse balloon

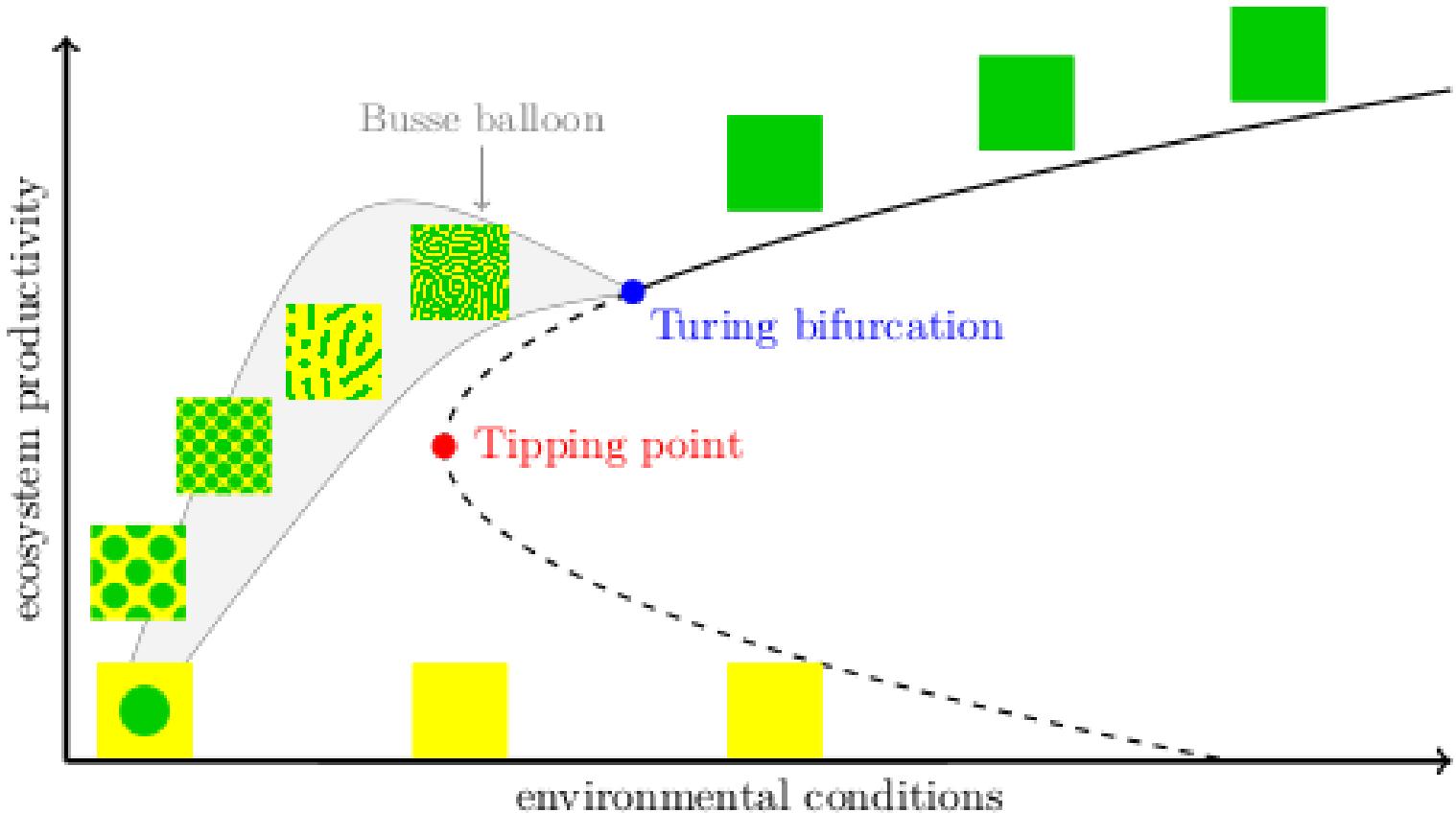
Busse balloon

A model-dependent shape in (*parameter, observable*) space that indicates all stable patterned solutions to the PDE.

Construction Busse balloon

Via numerical continuation
few general results on the
shape of Busse balloon

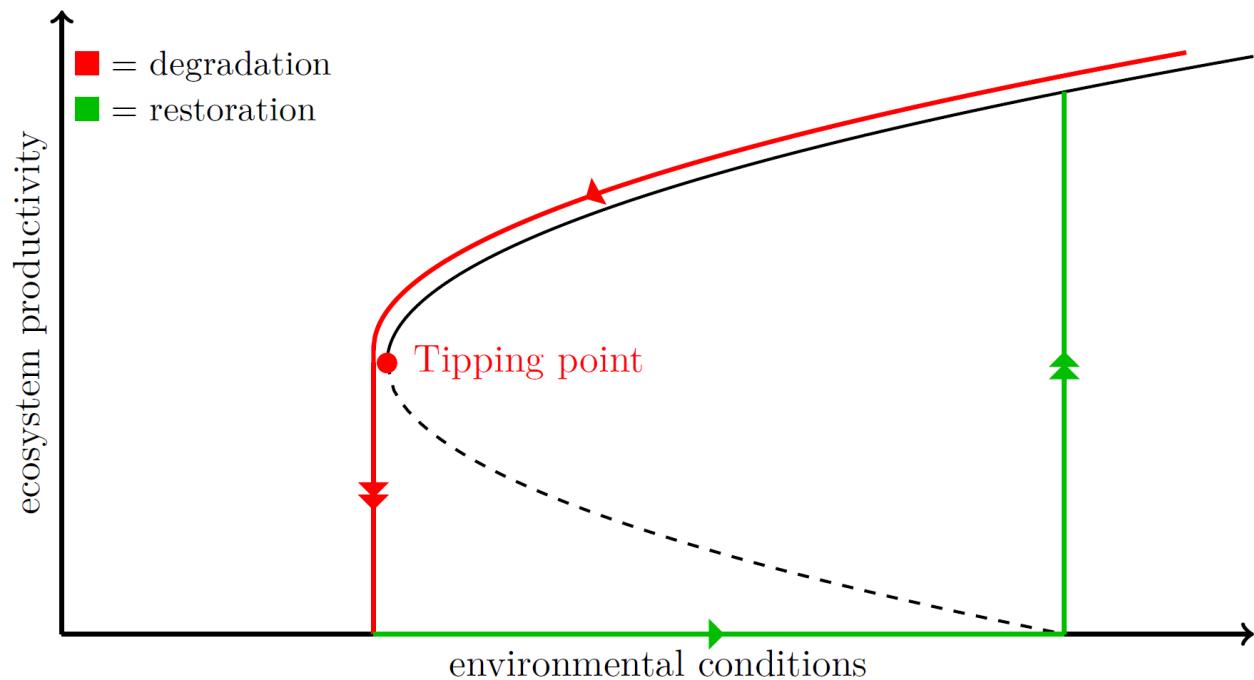
$$\begin{cases} \frac{du}{dt} = f(u, v) + D_u \Delta u \\ \frac{dv}{dt} = g(u, v) + D_v \Delta v \end{cases}$$



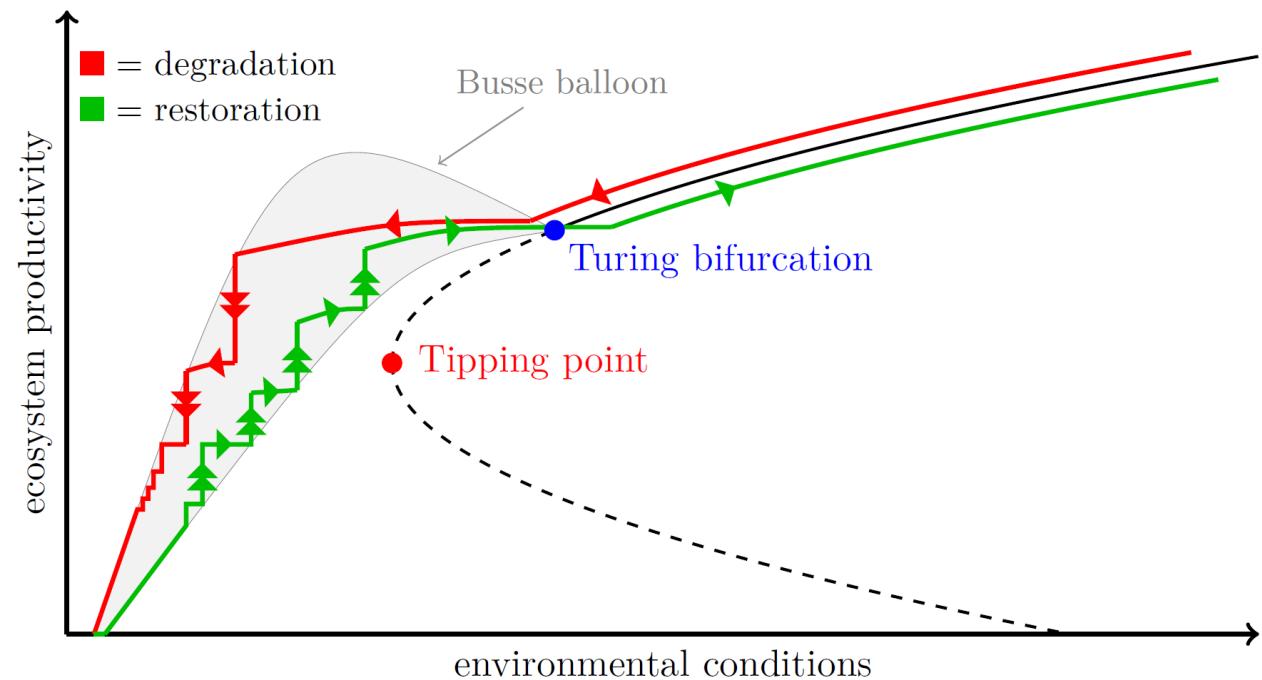
Busse balloon

Idea originates from thermal convection
[Busse, 1978]

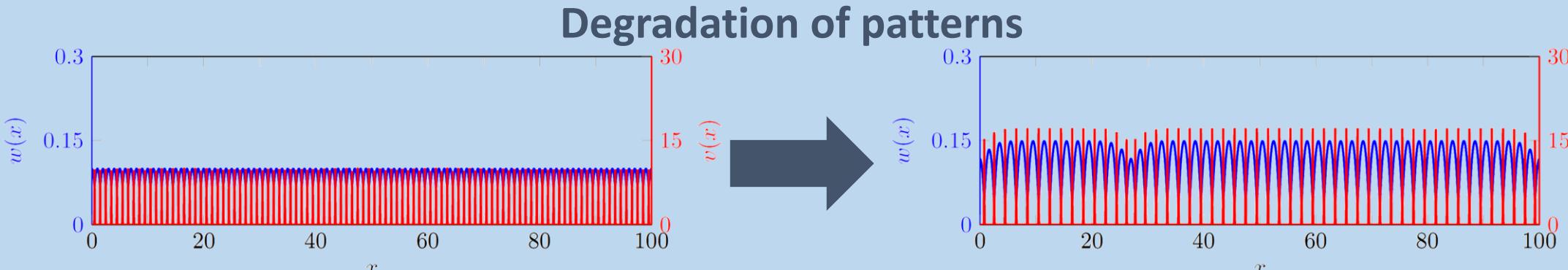
Tipping of (Turing) patterns



Classic tipping



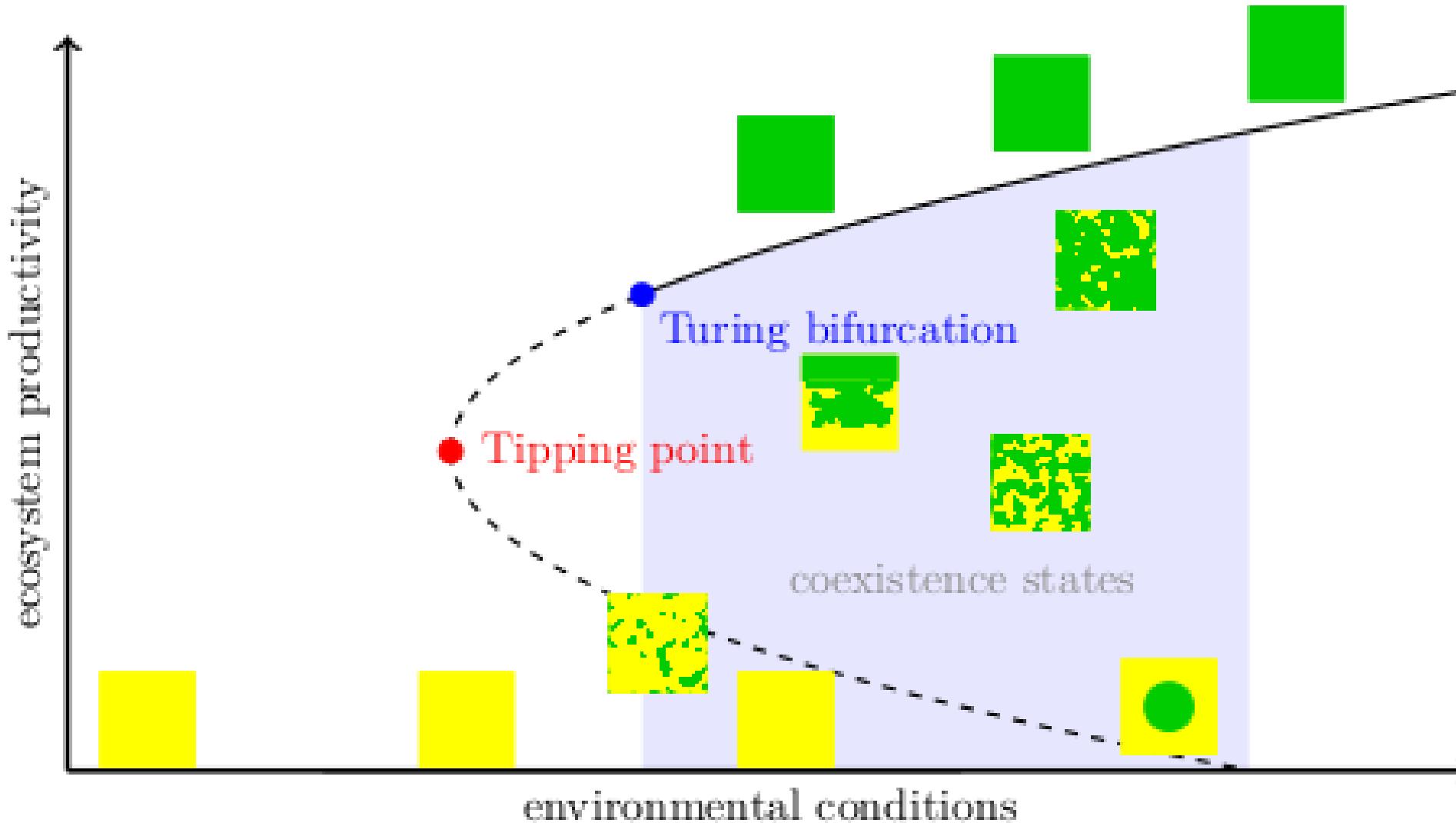
Tipping of patterns





Part 3-B:
Coexistence States

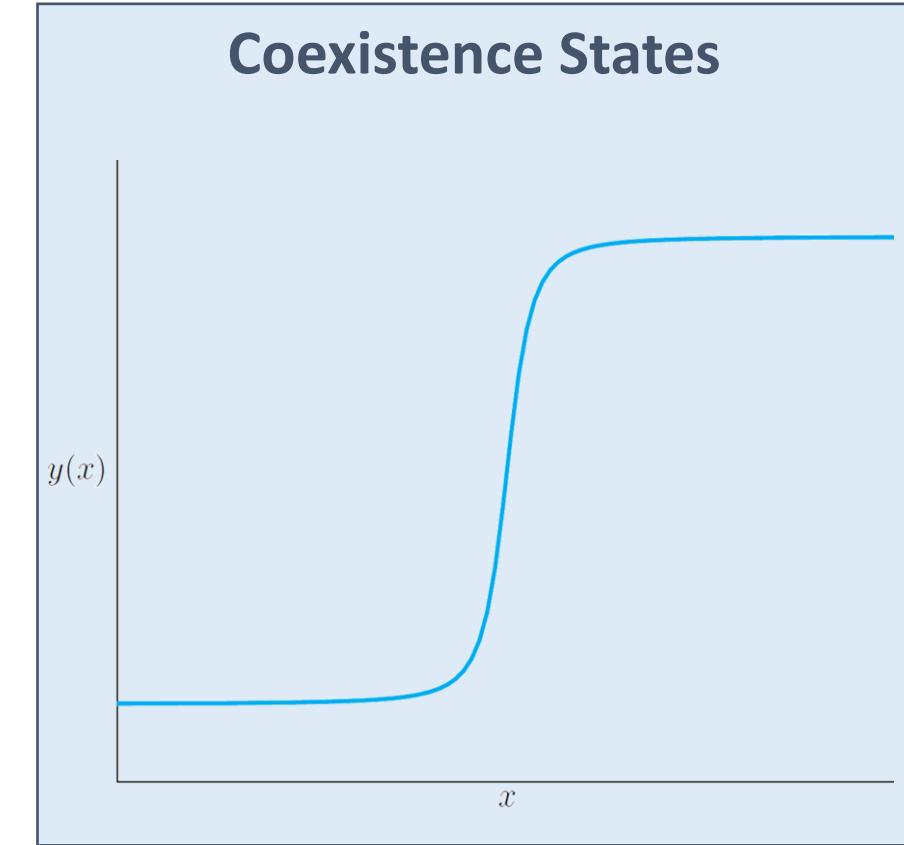
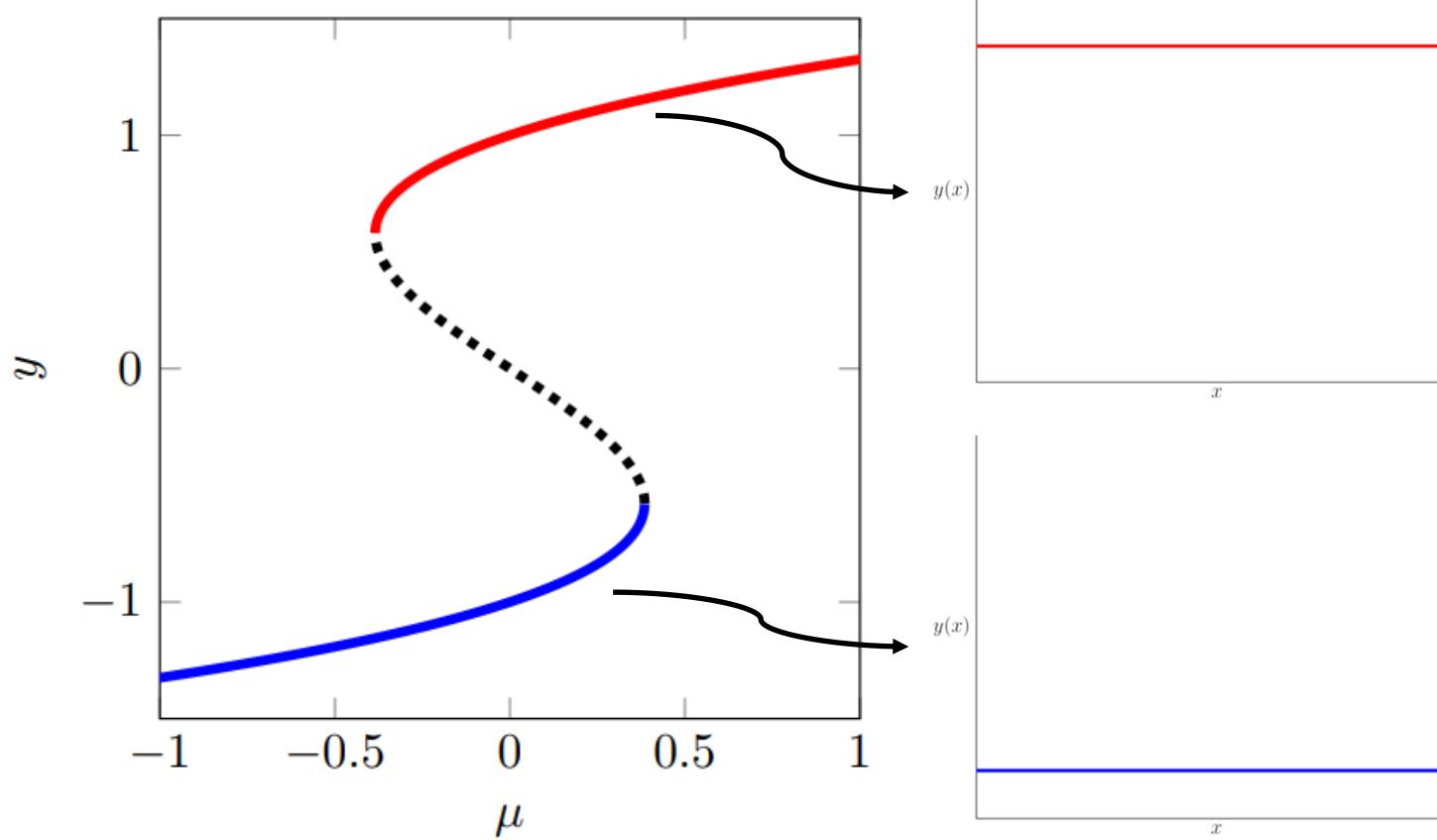
Coexistence states in bifurcation diagram



Coexistence states

Bistable (Allen-Cahn/Nagumo) equation:

$$\frac{\partial y}{\partial t} = y(1 - y^2) + \mu + D \frac{\partial^2 y}{\partial x^2}$$

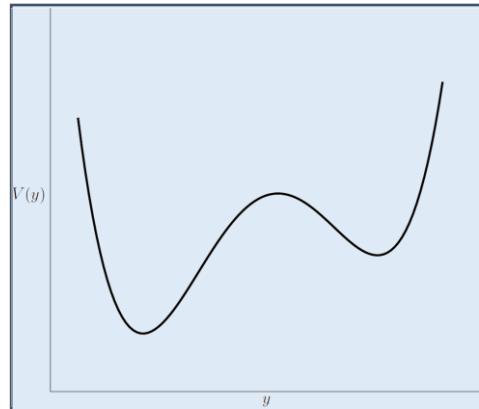


Front Dynamics

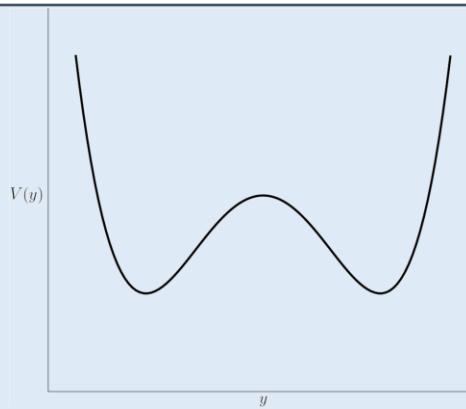
$$\frac{\partial y}{\partial t} = D \frac{\partial^2 y}{\partial x^2} + f(y; \mu)$$

Potential function $V(y; \mu)$:

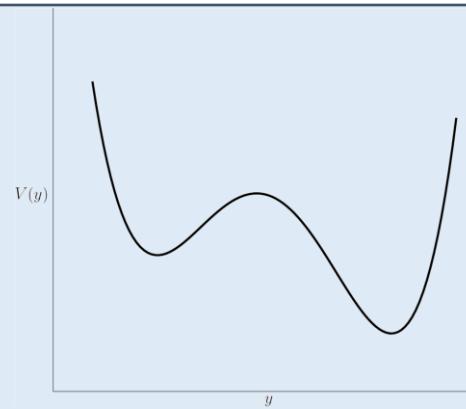
$$\frac{\partial V}{\partial y}(y; \mu) = -f(y; \mu)$$



moves right

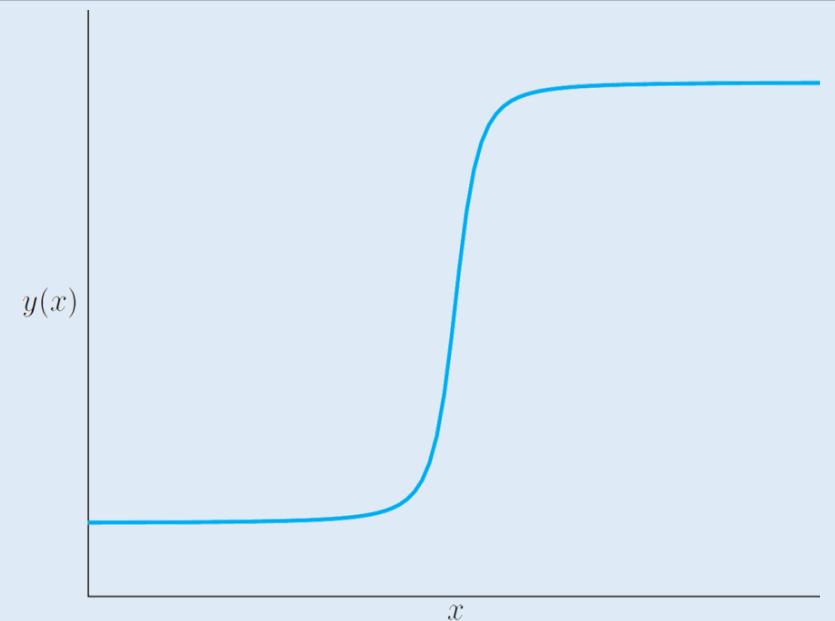
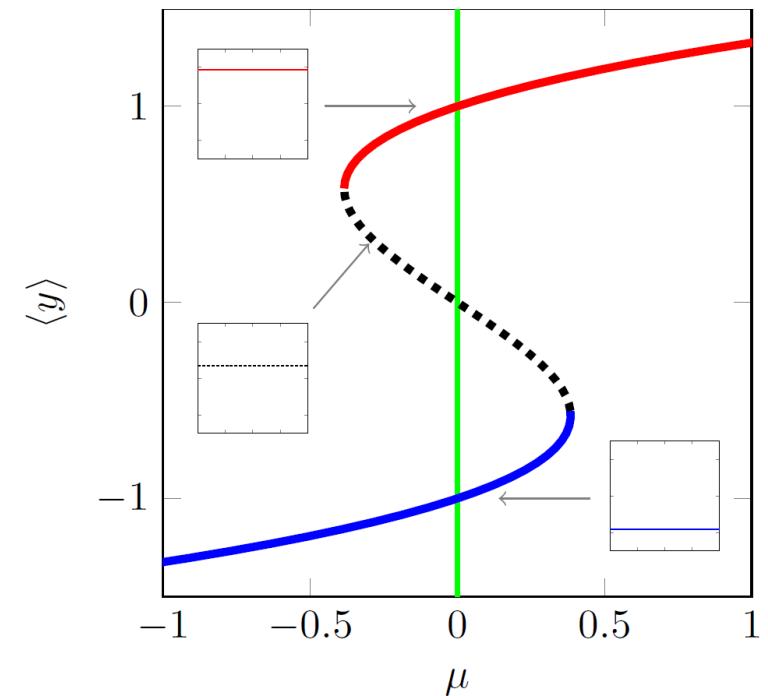


stationary



moves left

Maxwell Point $\mu_{maxwell}$

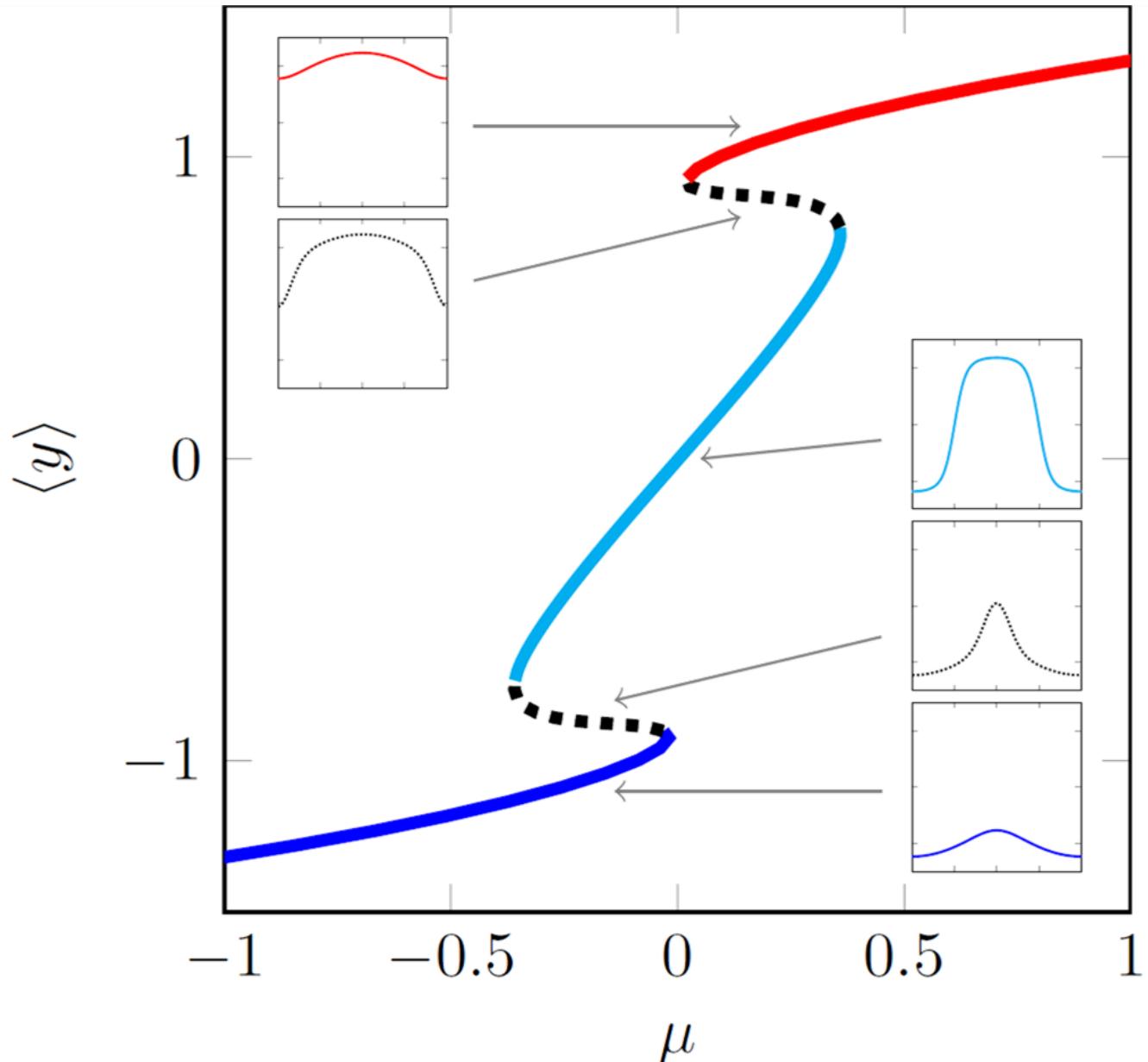


Adding Spatial Heterogeneity

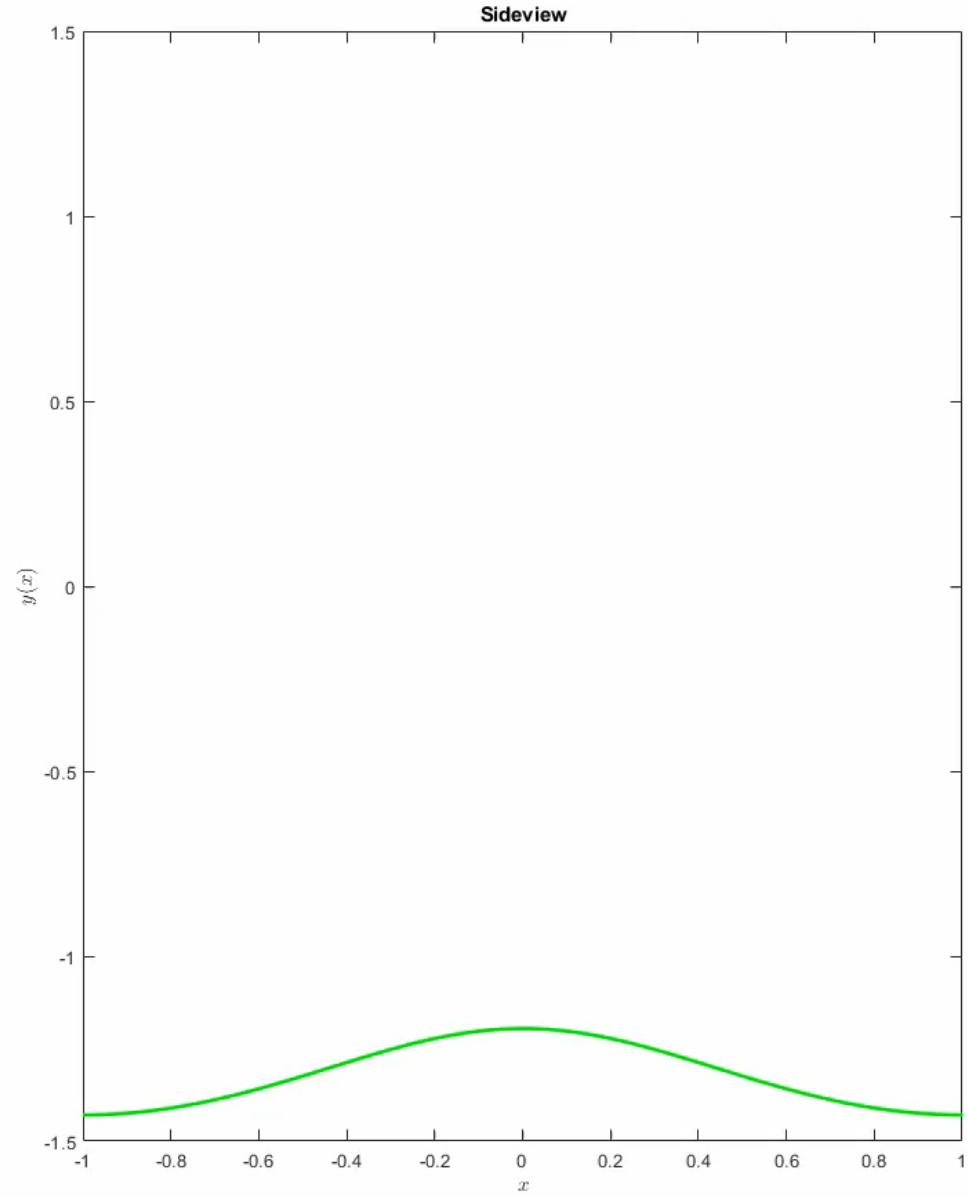
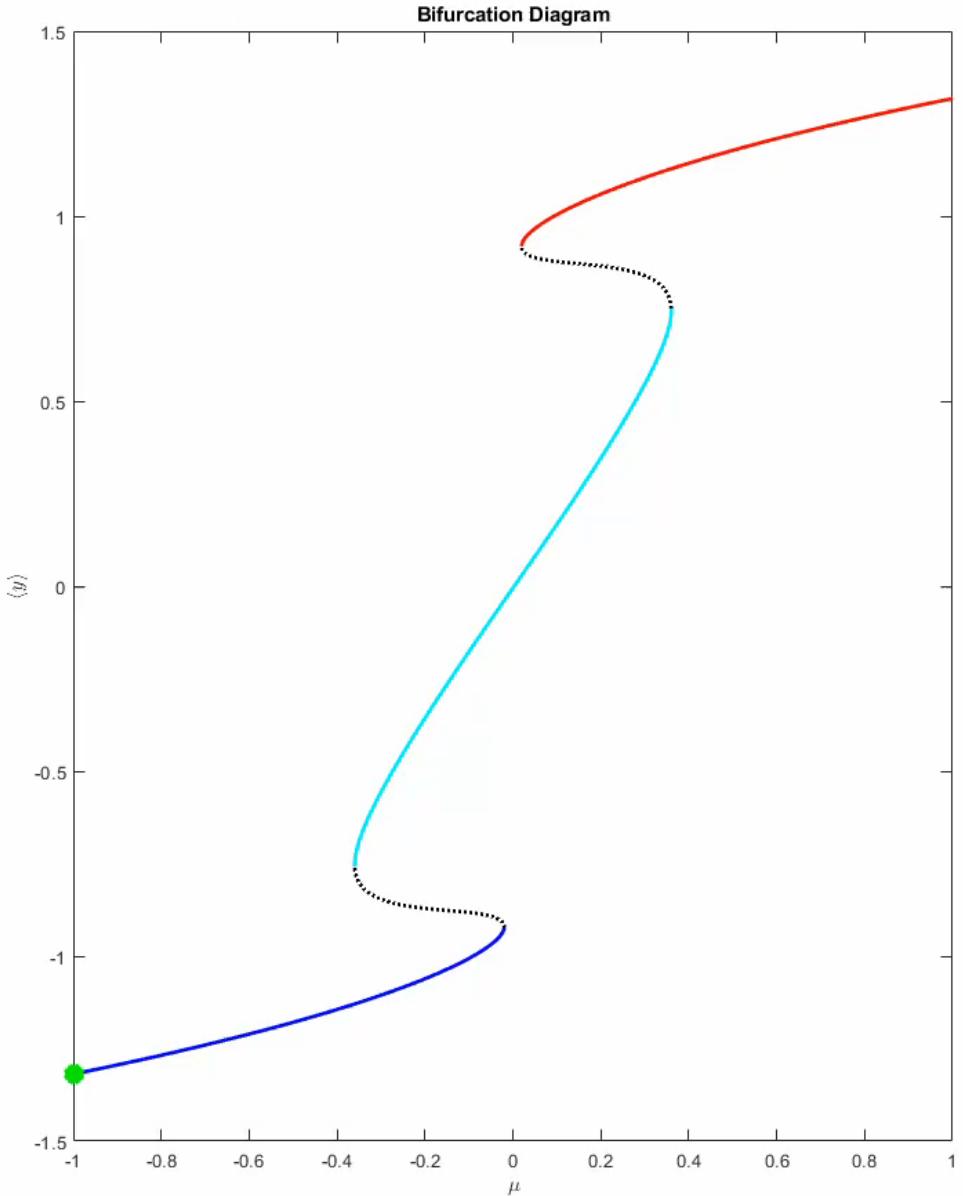
$$\frac{\partial y}{\partial t} = D \frac{\partial^2 y}{\partial x^2} + f(y, x; \mu)$$

Now, the **local** difference in potentials determines the front movement

- New behaviour:
- Multi-fronts can be stationary
 - Maxwell point is smeared out



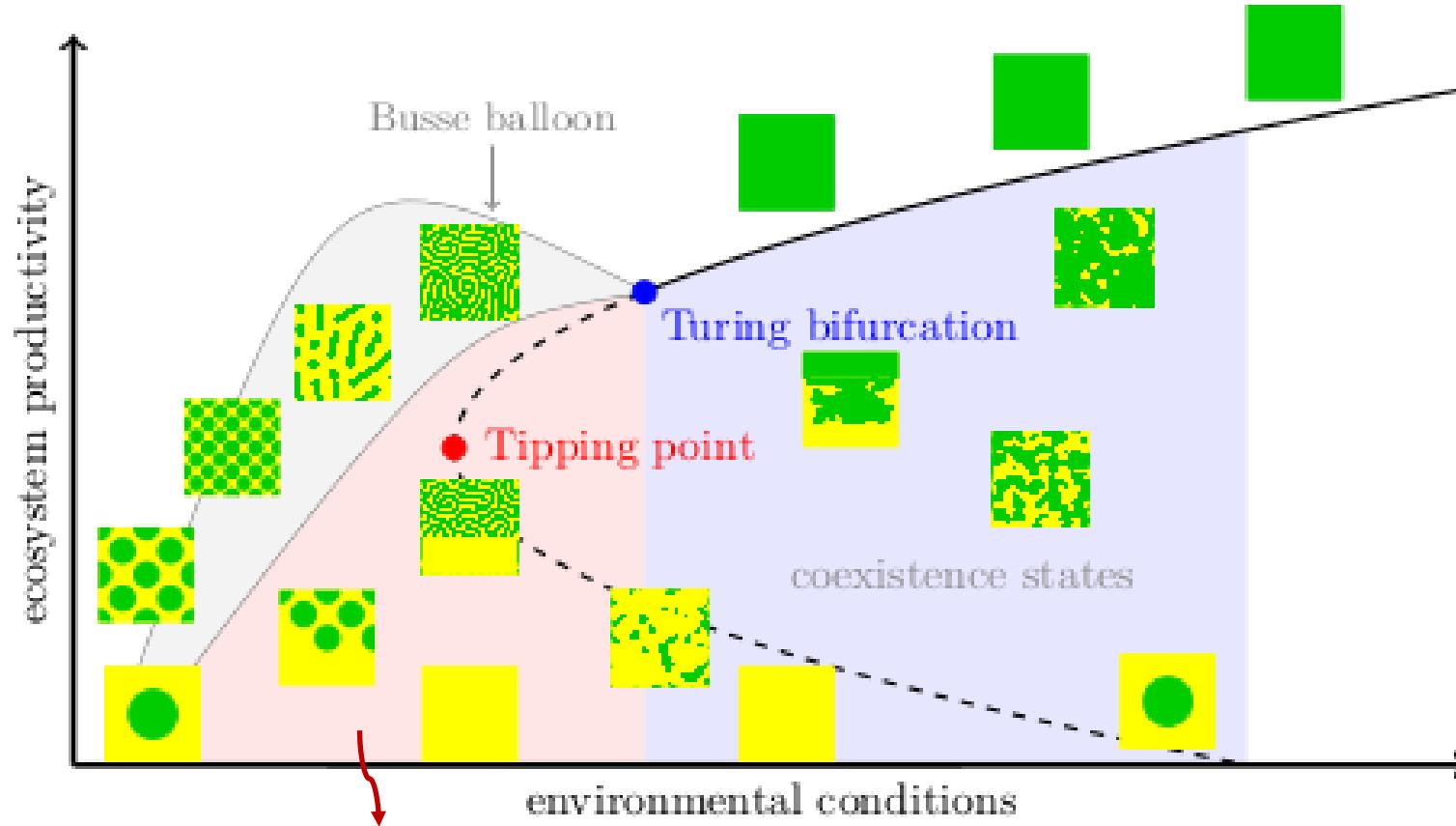
Fragmented Tipping



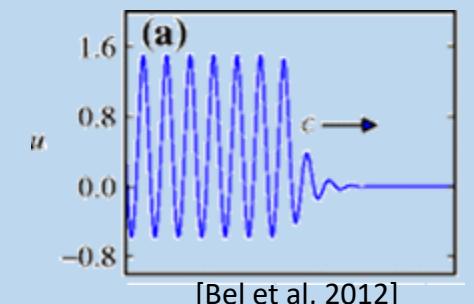
An aerial photograph of a grassland fire on a hillside. The fire is visible as a bright orange line where it has recently passed through, contrasting with the dark, charred remains of the vegetation. The hillside slopes upwards from left to right, with the burning area occupying the lower, flatter portion. The surrounding terrain is covered in dry, yellowish-brown grass. A thin layer of smoke or ash covers the ground in the burnt area.

Part 3-C: Tipping in Spatially Extended Systems

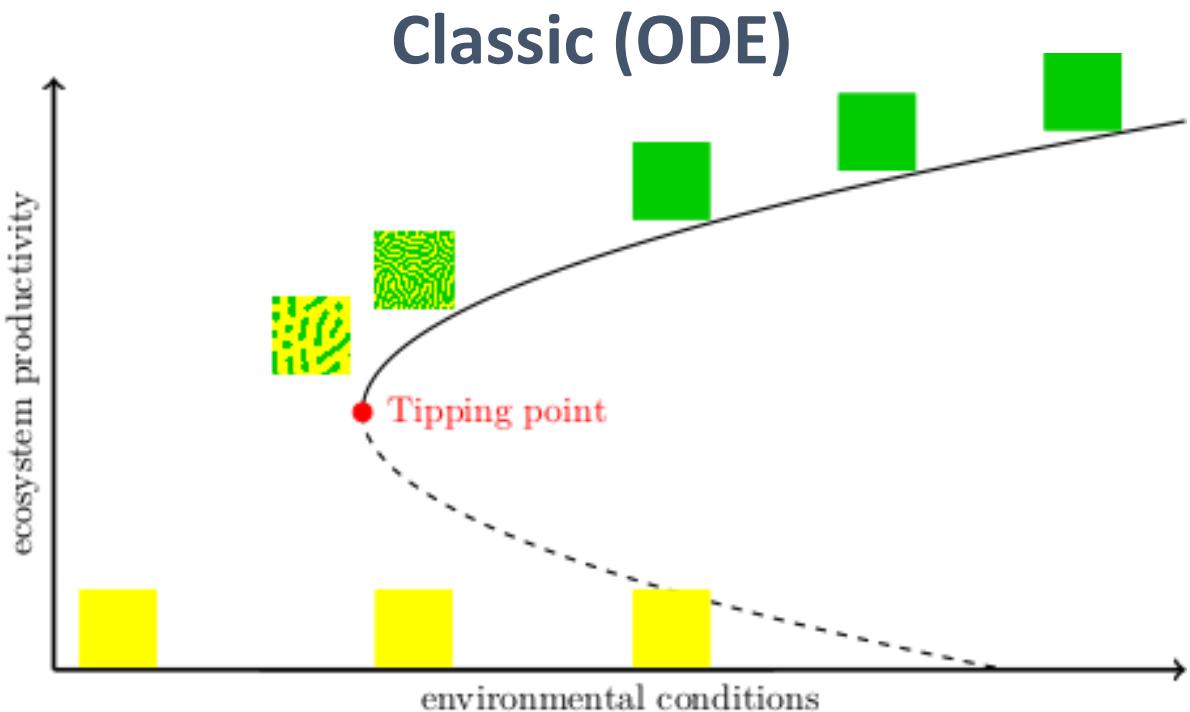
“Bifurcation Diagram” for spatially extended systems



Coexistence states
between patterned and
uniform states also exist

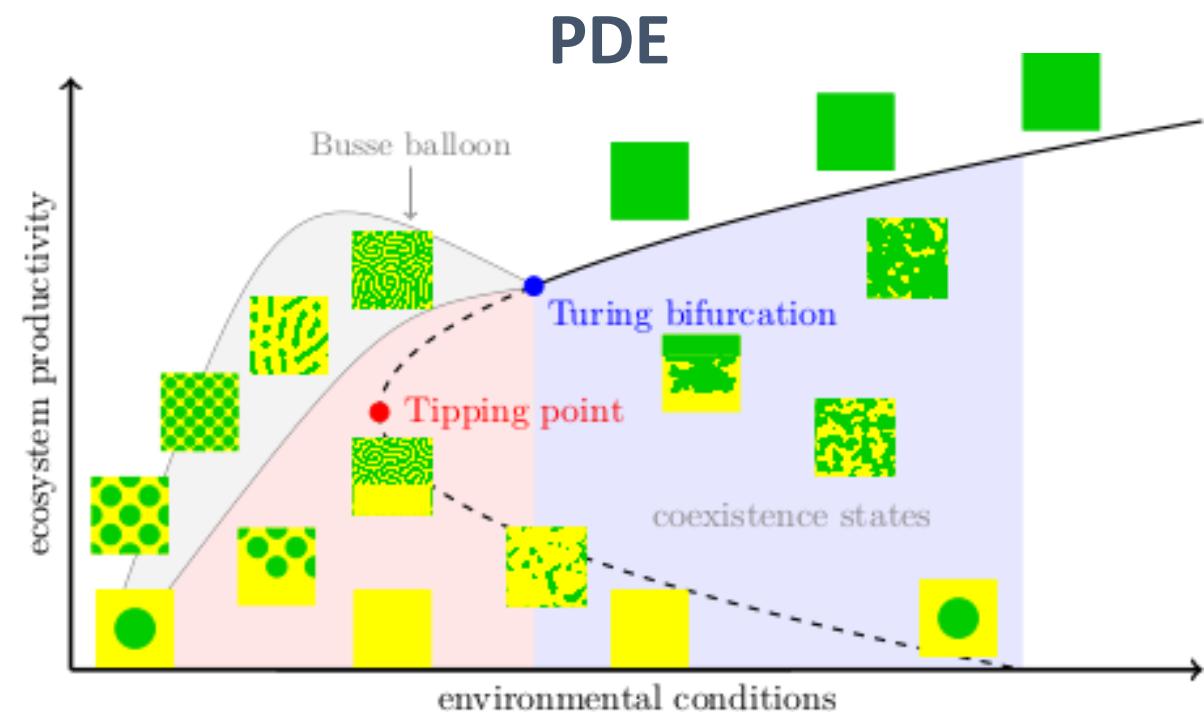


What if the system tips?



Crossing a Tipping Point:
→ Always full reorganization

Early Warning Signals
signal for WHEN



Crossing a bifurcation:
Now also possible:
→ Spatial reorganization (Turing patterns)
→ Fragmented tipping (coexistence states)

Early Warning Signals
need to signal WHEN & WHAT

Do systems always behave like this?

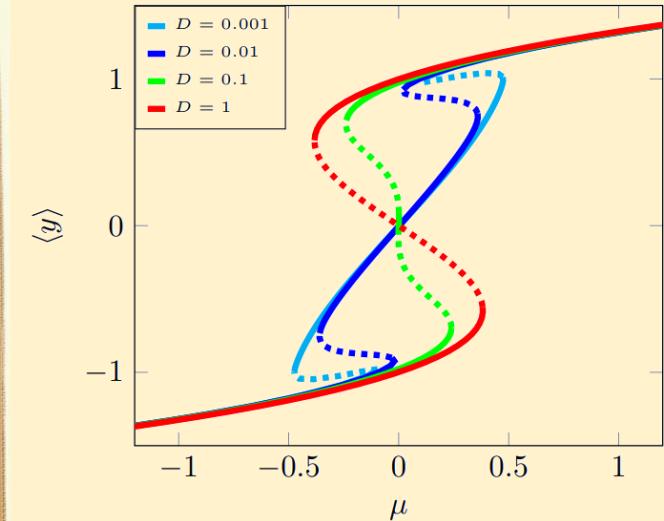
(a.k.a. the small print)

No.

Well-mixed systems



Spatially confined systems



→ Such systems (again) behave like ODEs ←

But even in other systems terms & conditions apply:
System-specific knowledge is required!

Summary

1. Projections for observables are possible using linear response theory.
2. But there are limitations, such as crossings of tipping points.
3. But tipping of spatially extended systems might be local and gradual.

