

LunaIcy Mathematical Derivation and Implementation

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1 Introduction

Abstract

In light of the upcoming missions planned to Jupiters moon Europa such as JUICE and even mission that will attempt to drill through the ice sheet, the geometry of the ice grains are of great interest in order to successfully navigate such a mission! Further, in order to study micro meteorite impacts, the analysis of the surface of impact is clearly of vital importance! This little report explains the paper [1]. There it was proposed that the low thermal inertia of the porous ice can give way for us to presume that the depth of significant temperature changes before dissipating is very low (only a few centimeters). Thus in the following study of the ice sheets microstructure changes due to sintering can be limited to only a small grid. Further, at the bottom for the to be defined heat equation we can use Neumann boundary data that ensures that the temperature change has vanished, when reaching the bottom.

Consider a one dimensional slice of the Ice sheet of Jupiters moon Europa. This is our state space $\Omega := [0, d] \subset \mathbb{R}$ where d denotes the depth od the ice sheet. This model attempts to model the changing ice grains and their bonds to their neighboring grains such that a steady state (fixed point of the dynamic system) is reached that aims to explain the ice grain and bond size in the ice sheet of Europa.

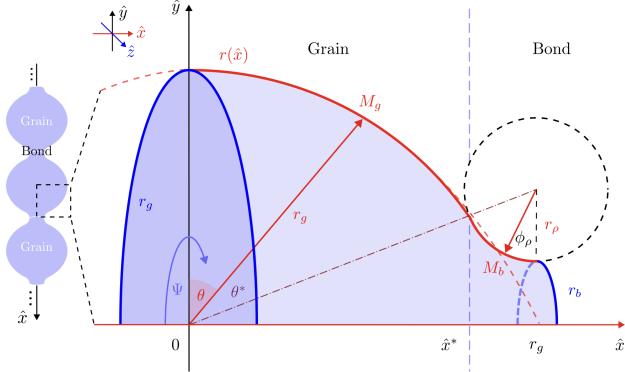


Figure 0.1: Illustration of the Grain and Bond geometry [1]. In this report I denoted M_g and M_b as S_g and S_b respectively. It describes the surface area of the grain and bond.

Choose some discretization of the state space $\Omega_h \subset \Omega$ where $|\Omega_h|$ is the number of grid points that slice. Note that every grid points is made up of a lot of ice crystals. The one we model via grid point is supposed to be a average representation of these crystals. Then in every state in $x \in \Omega_h$ we denote the microstructure $(r_g(x, t), r_b(x, t))^T$, where r_g is the grain radius and r_b is the bond radius. This change of radii/microstructure is modeled indirectly via the water vapor transport. Consider the conservation law (i.e. we have a closed system where we do not loose or gain mass)

$$\frac{\partial}{\partial t}(m_g(x, t) + m_b(x, t) + m_{gas}(x, t)) = 0, \quad x \in \Omega_h, t \geq 0,$$

where m_g is the mass of the grain, m_b mass of the bonds between two grains (we assume two bonds for each grain) and m_{gas} the mass of the surrounding gas vapor mass in the pores. A benifit of the approach of modelling the masses is that we do not make assumptions on the underlying intial water vapor pressure, but only on its initial mass. Further, we assume that this conservation law only holds locally for every $x \in \Omega_h$ and not globally. Using the the Hertz-Knudsen formula transport only occurs proportionally to the difference in gas pressure in the pore space and the saturated water vapor pressure over a flat surface we get for every $x \in \Omega_h$ the ODE

$$\begin{aligned} & \frac{\partial}{\partial t}m_{gas}(x, t) \\ &= J_g(t, T(x, t), r_g(x, t), m_{gas}(x, t)) S_g(t, r_g(x, t)) + J_b(t, T(x, t), r_b(x, t), m_{gas}(x, t)) S_b(t, r_g(x, t), r_b(x, t)) \\ &=: J_g(x, t) S_g(x, t) + J_b(x, t) S_b(x, t), \end{aligned} \tag{0.1}$$

which is an asymptotic stable linear ODE (in section 2.1 it can be seen that the flux J_i is linear in m_{gas} and has negative derivative). Here $S_g(t)$ denotes the area of the grain with the outward gas and J_g is the repective flux, $S_b(t)$ the area of the bond with the gas. Only if these fluxes are non zero sublimation will occur! We assume that this fixed point is reached instantanuously, i.e. we assume $\frac{\partial}{\partial t}m_{gas}(x, t) = 0$. Then grain/bond gains/losses of mass is described according to

$$\frac{\partial}{\partial t}m_i(x, t) = -J_i(x, t)S_i(x, t), \quad i = g, b.$$

After having updated the masses of the grain and the bonds we update their volumes

$$V_g(x, t + \tau) = \frac{m_g(x, t + \tau)}{\rho_0}, \quad V_b(x, t + \tau) = \frac{m_b(x, t + \tau)}{\rho_0},$$

and then retrive their respective radii via

$$\begin{pmatrix} r_g(x, t + \tau) \\ r_b(x, t + \tau) \end{pmatrix} = f(m_g(x, t + \tau), m_b(x, t + \tau)) := \arg \min_{r_g, r_b} \left(\begin{pmatrix} \frac{m_g(x, t + \tau)}{\rho_0} - v_g(r_g, r_b) \\ \frac{m_b(x, t + \tau)}{\rho_0} - v_b(r_g, r_b) \end{pmatrix} \right), \quad (0.2)$$

where v_g are calculated using Equation (0.7) and (0.8). As seen in Figure 0.1 the point (actually circle) \hat{x}^* denotes the point/area where the two surface areas of the grain and bond intersect. Thus, while optimizing for r_g and r_b the above function, one needs to calculate \hat{x}^* for every radii that is suggested by the minimization problem. This is briefly touched upon in Section 5.4.

This is the dynamics for each microstructure in a specific state $x \in \Omega$, i.e. we have a system of $|\Omega_h|$ many ODEs. As seen in the definitions of the fluxes, they also depend on the local temperature $T(x, t)$, i.e. the temperature of state $x \in \Omega_h$ at time $t \geq 0$. This means this system is now coupled with a heat equation on the same state space. The average temperature at $x \in \Omega$ is modelled via the heat eqaution with Neuman boundary data

$$\rho c_p \frac{\partial}{\partial t} T(x, t) = \frac{\partial}{\partial x} k(f(m_g(x, t), m_b(x, t))) \frac{\partial}{\partial x} T(x, t), \quad x \in \Omega, t > 0 \quad (0.3)$$

$$k(f(m_g(0, t), m_b(0, t))) \frac{\partial}{\partial x} T(0, t) = -F_{solar}(t) + \epsilon \sigma_{SB} T(0, t)^4 \quad (0.4)$$

$$k(f(m_g(d, t), m_b(d, t))) \frac{\partial}{\partial x} T(d, t) = 0, t > 0 \quad (0.5)$$

$$T(x, 0) = T_0(x), x \in \Omega, \quad (0.6)$$

where $\rho, c_p \in \mathbb{R}$ are constants and k denotes the thermal conductivity that couples the ODE to the PDE. For ease of notation we will write $k(x, t) := k(f(m_g(x, t), m_b(x, t)))$. Lastly, F_{solar} is the energy that comes from the sun and σ_{SB} and ϵ are model specific constants.

Thus, in order to model the changing microstructure that depends on the temperature, in each step we first solve for the equilibrium gas mass $m_{gas}(x, t)$ at each state, then update the masses for the grain and the bond by solving the ODE in each state, recover the new radii and fianlly solve the heat equation via the method of lines.

2 Physics behind the model

Here we will go in more detail behind the Physics of these equation giving them a little overview.

2.1 Physics behind the ODE

We denote by $P_{gas}(t)$ the pressure of the surrounding gas/water vapor at time t . $P_{K_j}(t)$ denotes the the equilibrium vapor pressure of a curved surface j with average curvature K_j . Note that a result in ??? is that

convex surface pressure > flat surface pressure > concave surface pressure.

The Flux of a grain or a bond is then given by

$$J_i(x, t) := \alpha(P_{K_i}(x, t) - P_{gas}(x, t)) \sqrt{\frac{M}{2\pi RT(x, t)}}, \quad i = g, b,$$

where $\alpha, R, M \in \mathbb{R}$ are constants and $T(x, t)$ denotes the temperature of the grain at point $x \in [0, d]$ at time $t \geq 0$. Here α is the sticking coefficient R is the universal molar gas constant and M the molar mass of water. The curved surface pressure of K_j is given by

$$P_{K_j}(x, t) := P_{sat}(T(x, t)) \left(1 + \frac{\gamma M}{RT(x, t)\rho_0} K_j(f(m_g(x, t), m_b(x, t))^T e_j) \right), \quad j = g, b,$$

where $\gamma, \rho_0 \in \mathbb{R}$ are constant, where γ is the water surface tension, ρ_0 the bulk ice density and e_j is the standard unit vector. $P_{sat}(T(x, t)) = P_0 e^{-\frac{Q_{sub}}{RT(x, t)}}$ is the saturated water pressure of a flat surface. Here $P_0, Q_{sub} \in \mathbb{R}$ are constants, where P_0 is called high temperature pressure limit, as theoreticall the temperature goes to infinity this saturated water pressure of a flat surface will be equal to $P_0 \cdot 1$. Q_{sub} is the activation energy for sublimation. Further,

$$P_{gas}(T(x, t)) := \frac{m_{gas}(x, t)RT(x, t)}{MV_{pore}} = \frac{(1 - \phi)m_{gas}(x, t)RT(x, t)}{MV_g\phi}, \quad V_{pore} := V_g \frac{\phi}{1 - \phi},$$

where V_g denotes the volume of the grain, m_{gas} the equilibrium mass of water vapor mass and ϕ denotes the porosity.

2.2 Physics behind the PDE

The lower boundary data was described in the introduction. Here we will briefly describe the upper boundary data. Remember that

$$k(0, t) \frac{\partial}{\partial x} T(0, t) = -F_{solar}(t) + \epsilon \sigma_{SB} T(0, t)^4.$$

The function F_{solar} gives us the day and night cycle (eclipses by Jupiter and other moons is omitted) and the term $\epsilon \sigma_{SB} T(0, t)^4$ describes the thermal radiation from the surface into the vacuum, where ϵ denotes the emissivity of the ice surface, i.e. the efficiency at radiating thermal energy to a perfect black body. σ_{SB} is the fundamental Stefan-Boltzmann constant. The first summand is defined in the λ latitude and ψ longitude as

$$F_{solar}(t, \lambda, \psi) := (1 - A(\lambda, \psi)) \frac{G_{sc}}{d(t)^2} \cos(\theta_i(t, \lambda, \psi)) \mathbf{1}_{\{\cos(\theta_i(t, \lambda, \psi)) > 0\}},$$

where A is the surface albedo, G_{sc} the solar constant and θ_i is the solar incidence angle abd $d(t)$ is the distance to the sun. Note that using this indicator function we can easily model the day and night cycle.

The other terms in the heat eqaution are described as follows.

$$\rho(\phi) = \rho_0(1 - \phi)$$

is the density of porous ice, c_p is the ice heat capacity constant. Note that the paper reasons that we can choose these two as constant, as it argues that the sintering process on Europa is primarily driven by evaporation and condensation, i.e. the pores void is assumed to stay constant and the thermal conductivity given by

$$k(\phi, r_b, r_g) = k_0(T(x, t))(1 - \phi) \frac{r_b}{r_g}.$$

This last term is here links the PDE to the ODE.

3 Numerical Solution of the ODE

Remember the conservation law, which yielded that $\frac{d}{dt}m_{gas}(t) = 0$. We can now derive a algebraically solvable equation

$$\begin{aligned}
0 &= \frac{\partial}{\partial t}m_{gas}(x, t) = J_g(x, t)S_g(x, t) + J_b(x, t)S_b(x, t) \\
&= S_g\alpha\sqrt{\frac{M}{2\pi RT(x, t)}}\left(P_{sat}(T(x, t))\left(1 + \frac{\gamma M}{RT(x, t)\rho_0}K_g\right) - P_{gas}(T(x, t))\right) \\
&\quad + S_b\alpha\sqrt{\frac{M}{2\pi RT(x, t)}}\left(P_{sat}(T(x, t))\left(1 + \frac{\gamma M}{RT(x, t)\rho_0}K_b\right) - P_{gas}(T(x, t))\right) \\
&= \alpha\sqrt{\frac{M}{2\pi RT(x, t)}}\left((S_g + S_b)P_{sat}(T(x, t)) + S_gP_{sat}(T(x, t))\frac{\gamma M}{RT(x, t)\rho_0}K_g + S_bP_{sat}(T(x, t))\frac{\gamma M}{RT(x, t)\rho_0}K_b\right) \\
&\quad - \alpha\sqrt{\frac{M}{2\pi RT(x, t)}}P_{gas}(T(x, t))(S_g + S_b) \\
&= P_{sat}(T(x, t))\alpha\sqrt{\frac{M}{2\pi RT(x, t)}}\left(S_g + S_b + \frac{\gamma M}{RT(x, t)\rho_0}(S_gK_g + S_bK_b)\right) - P_{gas}(T(x, t))\alpha\sqrt{\frac{M}{2\pi RT(x, t)}}(S_g + S_b) \\
&= \alpha\sqrt{\frac{M}{2\pi RT(x, t)}}\left(P_0e^{-\frac{Q_{sub}}{RT(x, t)}}\left(S_g + S_b + \frac{\gamma M}{RT(x, t)\rho_0}(S_gK_g + S_bK_b)\right) - \frac{(1-\phi)m_{gas}(t)RT(x, t)}{MV_g\phi}(S_g + S_b)\right),
\end{aligned}$$

which solved for $m_{gas}(t)$ is:

$$m_{gas}(x, t) = P_0e^{-\frac{Q_{sub}}{RT(x, t)}}\left(S_g + S_b + \frac{\gamma M}{RT(x, t)\rho_0}(S_gK_g + S_bK_b)\right)\frac{MV_g\phi}{(1-\phi)RT(x, t)(S_g + S_b)}.$$

Finally, we need to solve for every $x \in \Omega_h$ the system of ODEs given by

$$\frac{\partial}{\partial t}\begin{pmatrix} m_g(x, t) \\ m_b(x, t) \end{pmatrix} = \begin{pmatrix} -J_g(t, T(x, t), r_g(x, t), m_{gas}(x, t))S_g(t, r_g(x, t)) \\ -J_b(t, T(x, t), r_b(x, t), m_{gas}(x, t))S_b(t, r_g(x, t), r_b(x, t)) \end{pmatrix},$$

altough we solve the for the radii by

$$\begin{pmatrix} r_g(x, t + \tau) \\ r_b(x, t + \tau) \end{pmatrix} = f(m_g(x, t + \tau), m_b(x, t + \tau)) := \arg \min_{r_g, r_b} \left(\frac{|m_g(x, t + \tau) - v_g(r_g, r_b)|}{|m_b(x, t + \tau) - v_b(r_g, r_b)|} \right).$$

Due to the fact that can not continuously solve this last minimization problem of f , we need to set the step size τ smaller than the time needed to significantly change the grains/bonds volumes $\tau_{sint_v}(r_b) := \min\{t \geq 0 \mid |V_b(t) - V_b(0)| > \delta, \delta > 0\}$. Mathematically this just means that this system is stiff. In order to avoid dealing with this issue, we just solve it by using an implicit method, i.e. implicit Euler:

$$m_i(x, t + \tau) = m_i(x, t) - \tau J_i(x, t + \tau)S_i(x, t + \tau)$$

4 Numerical Solution of the PDE

In order for the notation not to blow up, we will write the Equation (0.1) where $m_{gb}(x, t) := (m_g(x, t), m_b(x, t))^T$ as

$$\frac{\partial}{\partial t} m_{gb}(x, t) = F(f(m_{gb}(x, t)), T(x, t)),$$

where $f(m_{gb}(x, t)) = (r_g(x, t), r_b(x, t))$ and $T(x, t)$ denotes the temperature.

To numerically solve this PDE we first discretize the state space by $\Omega_h \subset \Omega$ and thus get a system of ODEs as (??) and approximating (0.3) by the methods of lines. We integrate both sides from $[x_{i-\frac{1}{2}}, x_{i+\frac{1}{2}}]$ and divide by the length of the intervall h :

$$\begin{aligned} \rho c_p \frac{\partial}{\partial t} T(x, t) &= \frac{\partial}{\partial x} k(x, t) \frac{\partial}{\partial x} T(x, t) \\ \iff \frac{1}{h} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \rho c_p \frac{\partial}{\partial t} T(x, t) dx &= \frac{1}{h} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \frac{\partial}{\partial x} k(x, t) \frac{\partial}{\partial x} T(x, t) dx \\ \iff \frac{1}{h} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \rho c_p \frac{\partial}{\partial t} T(x, t) dx &= \frac{1}{h} \left(k(x_{i+\frac{1}{2}}, t) \frac{\partial}{\partial x} T(x_{i+\frac{1}{2}}, t) - k(x_{i-\frac{1}{2}}, t) \frac{\partial}{\partial x} T(x_{i-\frac{1}{2}}, t) \right) \\ \iff \frac{\partial}{\partial t} \frac{1}{h} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \rho c_p T(x, t) dx & \\ = \frac{1}{h} \left(k(x_{i+\frac{1}{2}}, t) \frac{T(x_{i+1}, t) - T(x_i, t)}{h} - k(x_{i-\frac{1}{2}}, t) \frac{T(x_i, t) - T(x_{i-1}, t)}{h} + \mathcal{O}(h^2) \right). \end{aligned}$$

Thus for every x_i we get the approximate ODE (second order error)

$$\frac{\partial}{\partial t} \frac{1}{h} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \rho c_p T(x, t) dx \approx k(x_{i+\frac{1}{2}}, t) \frac{T(x_{i+1}, t) - T(x_i, t)}{h^2} - k(x_{i-\frac{1}{2}}, t) \frac{T(x_i, t) - T(x_{i-1}, t)}{h^2}.$$

We will approximate the left hand side integral by its center point (mean value theorem) and thus get the three point method

$$\frac{\partial}{\partial t} \frac{1}{h} \rho c_p T(x_i, t) h \approx k(x_{i+\frac{1}{2}}, t) \frac{T(x_{i+1}, t) - T(x_i, t)}{h^2} - k(x_{i-\frac{1}{2}}, t) \frac{T(x_i, t) - T(x_{i-1}, t)}{h^2}.$$

This approximation only holds for the interior. Because we have Neumann boundary data (0.4) on both sides we need to introduce ghost cells. Approximating the boundary data by symmetric differences, i.e. also second order, we get

$$\begin{aligned} k(x_0, t) \frac{T(x_1, t) - T(x_{-1}, t)}{2h} + \mathcal{O}(h^2) &= -F_{solar}(t) + \epsilon \sigma_{SB} T(x_0, t)^4 \\ k(x_d, t) \frac{T(x_{d+1}, t) - T(x_{d-1}, t)}{2h} + \mathcal{O}(h^2) &= 0. \end{aligned}$$

Thus approximately it holds

$$\begin{aligned} T(x_{-1}, t) &\approx \frac{2h}{k(x_0, t)} (F_{solar}(t) - \epsilon \sigma_{SB} T(x_0, t)^4) + T(x_1, t) =: T_{-1}(t) \\ T(x_{d+1}, t) &= T(x_{d-1}, t) \end{aligned}$$

Thus in total the following system of ODEs needs to be solved

$$\frac{\partial}{\partial t} \begin{pmatrix} m_{gb}(x_0, t) \\ \rho c_p T(x_0, t) \\ m_{gb}(x_1, t) \\ \rho c_p T(x_1, t) \\ \vdots \\ m_{gb}(x_{d-1}, t) \\ \rho c_p T(x_{d-1}, t) \\ m_{gb}(x_d, t) \\ \rho c_p T(x_d, t) \end{pmatrix} = \begin{pmatrix} F(f(m_{gb}(x_0, t)), T(x_0, t)) \\ k(x_{\frac{1}{2}}, t) \frac{T(x_1, t) - T(x_0, t)}{h^2} - k(x_{-\frac{1}{2}}, t) \frac{T(x_0, t) - T_{-1}(t)}{h^2} \\ F(f(m_{gb}(x_1, t)), T(x_1, t)) \\ k(x_{1+\frac{1}{2}}, t) \frac{T(x_2, t) - T(x_1, t)}{h^2} - k(x_{1-\frac{1}{2}}, t) \frac{T(x_1, t) - T(x_0, t)}{h^2} \\ \vdots \\ F(f(m_{gb}(x_{d-1}, t)), T(x_{d-1}, t)) \\ k(x_{d-\frac{1}{2}}, t) \frac{T(x_d, t) - T(x_{d-1}, t)}{h^2} - k(x_{d-\frac{3}{2}}, t) \frac{T(x_{d-1}, t) - T(x_{d-2}, t)}{h^2} \\ F(f(m_{gb}(x_d, t)), T(x_d, t)) \\ k(x_{d+\frac{1}{2}}, t) \frac{T(x_{d-1}, t) - T(x_d, t)}{h^2} - k(x_{d-\frac{1}{2}}, t) \frac{T(x_d, t) - T(x_{d-1}, t)}{h^2} \end{pmatrix}$$

which is equivalent to

$$\frac{\partial}{\partial t} \begin{pmatrix} m_{gb}(x_0, t) \\ T(x_0, t) \\ m_{gb}(x_1, t) \\ T(x_1, t) \\ \vdots \\ m_{gb}(x_{d-1}, t) \\ T(x_{d-1}, t) \\ m_{gb}(x_d, t) \\ T(x_d, t) \end{pmatrix} = \begin{pmatrix} F(f(m_{gb}(x_0, t)), T(x_0, t)) \\ \frac{1}{\rho c_p} \left(k(x_{\frac{1}{2}}, t) \frac{T(x_1, t) - T(x_0, t)}{h^2} - k(x_{-\frac{1}{2}}, t) \frac{T(x_0, t) - T_{-1}(t)}{h^2} \right) \\ F(f(m_{gb}(x_1, t)), T(x_1, t)) \\ \frac{1}{\rho c_p} \left(k(x_{1+\frac{1}{2}}, t) \frac{T(x_2, t) - T(x_1, t)}{h^2} - k(x_{1-\frac{1}{2}}, t) \frac{T(x_1, t) - T(x_0, t)}{h^2} \right) \\ \vdots \\ F(f(m_{gb}(x_{d-1}, t)), T(x_{d-1}, t)) \\ \frac{1}{\rho c_p} \left(k(x_{d-\frac{1}{2}}, t) \frac{T(x_d, t) - T(x_{d-1}, t)}{h^2} - k(x_{d-\frac{3}{2}}, t) \frac{T(x_{d-1}, t) - T(x_{d-2}, t)}{h^2} \right) \\ F(f(m_{gb}(x_d, t)), T(x_d, t)) \\ \frac{1}{\rho c_p} \left(k(x_{d+\frac{1}{2}}, t) \frac{T(x_{d-1}, t) - T(x_d, t)}{h^2} - k(x_{d-\frac{1}{2}}, t) \frac{T(x_d, t) - T(x_{d-1}, t)}{h^2} \right) \end{pmatrix}$$

This is a stiff system of ODEs which is why we solve it via implicit Euler.

5 Geometry

Here the volumes of the grains and bonds will be determined, as they are essential in the dynamics of the model.

5.1 Grain Volume

Note that the following calculations are unnesserarly overcomplicated, but it is a nice excersize to recap on some methods for integration. We will stick with the simple solution obtained from simple analytics:

$$v_g(r_g, r_b) := \frac{4}{3}\pi r_g^3 - \frac{\pi(r_g - \hat{x}^*)^2}{3}(2r_g + \hat{x}^*), \quad (0.7)$$

where \hat{x}^* is obtained from the root finding problem in section 5.4.

Now to the overcomplicated approach: We begin by calulcating 1/4 of the grains volume, where it is cut off at \hat{x}^* at the x_1 axis. This is the volume of the following set:

$$V^{r_g} := \{x \in \mathbb{R}^3 \mid |x| < r_g, 0 \leq x_1 < \hat{x}^*, 0 \leq x_2\}.$$

Further, for $u : \mathbb{R}^3 \rightarrow \mathbb{R}, x \mapsto \sqrt{x_1^2 + x_2^2 + x_3^2} = |x|$ the level set u^{-1} describes the set of all points on the sphere S_r^2 with radius r . Clearly for all $x \in u^{-1}(r)$ the gradient is $\nabla u = \left(\frac{x_1}{r}, \frac{x_2}{r}, \frac{x_3}{r}\right)$ satisfies $|\nabla u| = 1$. With the Co-area formula it holds

$$\int_{V^{r_g}} |\nabla u| d^3x = \int_0^{r_g} \int_{V^{r_g} \cap u^{-1}(r)} d\sigma(z) dr.$$

Define the parametrization $\phi_r : U_r \rightarrow V^{r_g} \cap u^{-1}(r), (\theta, \vartheta) \mapsto (r \sin(\vartheta) \cos(\theta), r \sin(\theta) \sin(\vartheta), r \cos(\theta))$, where

$$U_r := \{(\theta, \vartheta) \in [0, \frac{\pi}{2}] \times [0, \pi] \mid r \sin(\vartheta) \cos(\theta) < \hat{x}^*\}.$$

Its partial derivatives are

$$\begin{aligned} \frac{\partial}{\partial \theta} \phi_r(\theta, \vartheta) &= (-r \sin(\vartheta) \sin(\theta), r \cos(\theta) \sin(\vartheta), 0) \\ \frac{\partial}{\partial \vartheta} \phi_r(\theta, \vartheta) &= (r \cos(\vartheta) \cos(\theta), r \sin(\theta) \cos(\vartheta), -r \sin(\vartheta)). \end{aligned}$$

Then it holds that

$$\det \begin{pmatrix} \left(\frac{\partial}{\partial \theta} \phi_r \right)^T \frac{\partial}{\partial \theta} \phi_r & \left(\frac{\partial}{\partial \theta} \phi_r \right)^T \frac{\partial}{\partial \vartheta} \phi_r \\ \left(\frac{\partial}{\partial \vartheta} \phi_r \right)^T \frac{\partial}{\partial \theta} \phi_r & \left(\frac{\partial}{\partial \vartheta} \phi_r \right)^T \frac{\partial}{\partial \vartheta} \phi_r \end{pmatrix} = \det \begin{pmatrix} r^2 \sin(\vartheta)^2 & 0 \\ 0 & r^2 \end{pmatrix} = r^4 \sin(\vartheta)^2.$$

Thus the manifold integral is given by

$$\begin{aligned} \int_0^{r_g} \int_{V^{r_g} \cap u^{-1}(r)} d\sigma(z) dr &= \int_0^{r_g} \int_{U_r} 1 \circ \phi_r(\theta) \sqrt{\det((\phi')^T \phi')} d(\theta, \vartheta) dr \\ &= \int_0^{r_g} \int_{U_r} 1 \cdot r^2 \sin(\vartheta) d(\theta, \vartheta) dr \end{aligned}$$

For $\hat{x}^* > r_g$ this integral is trivial equal to $\int_0^{r_g} \pi r^2 dr = \pi \frac{r_g^3}{3}$. More interesting in this application is the opposite case. In order to solve it, we use Fubini (where $U_r^\theta := \{\vartheta \in [0, \pi] \mid (\theta, \vartheta) \in U_r\}$)

$$\int_0^{r_g} r^2 \int_0^{\pi/2} \int_{U_r^\theta} \sin(\vartheta) d\vartheta d\theta dr$$

We now need to take a closer look at the inner most integral. The condition $\sin(\vartheta) < \frac{\hat{x}^*}{r \cos(\theta)}$ is satisfied if we choose $\theta = \arccos(\frac{\hat{x}^*}{r})$ or larger, because

$$\sin(\vartheta) \leq 1 = \frac{\hat{x}^*}{r \cos \arccos(\frac{\hat{x}^*}{r})} \text{ is always satisfied.}$$

Thus for $\theta \geq \arccos(\frac{\hat{x}^*}{r})$ we need no restriction. For $\theta < \arccos(\frac{\hat{x}^*}{r})$ our condition is only satisfied, if

$$\vartheta = \underbrace{\arcsin\left(\frac{\hat{x}^*}{r \cos(\theta)}\right)}_{=:B}$$

or smaller. It is also satisfied during this choice of $\theta < \arccos(\frac{\hat{x}^*}{r})$, if

$$\pi - B < \vartheta \leq \pi, \text{ because } 0 < \sin(\pi - \arcsin(\frac{\hat{x}^*}{r \cos(\theta)})) < \frac{\hat{x}^*}{r \cos(\arccos(\frac{\hat{x}^*}{r}))} = 1$$

and on that proposed intervall $\sin(\vartheta)$ is monotonically decreasing.??? Thus in total we get for $r < r_g$:

$$\begin{aligned}
\int_0^{\pi/2} \int_{U_r^\theta} \sin(\vartheta) d\vartheta d\theta &= \int_0^{\arccos(\frac{\hat{x}^*}{r})} \left(\int_0^B \sin(\vartheta) d\vartheta + \int_{\pi-B}^\pi \sin(\vartheta) d\vartheta \right) d\theta + \int_{\arccos(\frac{\hat{x}^*}{r})}^{\pi/2} \int_0^\pi \sin(\vartheta) d\vartheta d\theta \\
&= \int_0^{\arccos(\frac{\hat{x}^*}{r})} (\cos(0) - \cos(B) + \cos(\pi - B) - \cos(\pi)) d\theta + \int_{\arccos(\frac{\hat{x}^*}{r})}^{\pi/2} \cos(0) - \cos(\pi) d\theta \\
&= \int_0^{\arccos(\frac{\hat{x}^*}{r})} (1 - \cos(B) + \cos(\pi - B) + 1) d\theta + \int_{\arccos(\frac{\hat{x}^*}{r})}^{\pi/2} 2d\theta \\
&= \int_0^{\arccos(\frac{\hat{x}^*}{r})} (2 - \cos(B) - \cos(\pi - B)) d\theta + 2 \left(\frac{\pi}{2} - \arccos\left(\frac{\hat{x}^*}{r}\right) \right) \\
&= 2\arccos\left(\frac{\hat{x}^*}{r}\right) - 2 \int_0^{\arccos(\frac{\hat{x}^*}{r})} \cos(B) d\theta + \pi - 2\arccos\left(\frac{\hat{x}^*}{r}\right) \\
&= \pi - 2 \int_0^{\arccos(\frac{\hat{x}^*}{r})} \cos(\arcsin(\frac{\hat{x}^*}{r \cos(\theta)})) d\theta \\
&= \pi - 2 \int_0^{\arccos(\frac{\hat{x}^*}{r})} \sqrt{1 - \left(\frac{\hat{x}^*}{r \cos(\theta)}\right)^2} d\theta
\end{aligned}$$

Thus in total it holds for $\hat{x}^* \leq r_g$ that

$$\begin{aligned}
\int_{V^{r_g}} d^3x &= \int_0^{r_g} r^2 1_{0 \leq r < \hat{x}^*} (\pi - 2 \cdot 0) + r^2 \left(\pi - 2 \int_0^{\arccos(\frac{\hat{x}^*}{r})} \sqrt{1 - \left(\frac{\hat{x}^*}{r \cos(\theta)}\right)^2} d\theta \right) 1_{\hat{x}^* < r \leq r_g} dr \\
&= \pi \frac{(\hat{x}^*)^3}{3} + \pi \left(\frac{r_g^3}{3} - \frac{(\hat{x}^*)^3}{3} \right) - 2 \underbrace{\int_{\hat{x}^*}^{r_g} r^2 \int_0^{\arccos(\frac{\hat{x}^*}{r})} \sqrt{1 - \left(\frac{\hat{x}^*}{r \cos(\theta)}\right)^2} d\theta dr}_{=: A(\hat{x}^*, r)}.
\end{aligned}$$

Note that $A(\hat{x}^*, r)$ does not have an analytical solution and needs to be solved numerically. Note that we only calculated $1/4^{th}$ of its volume, i.e. we need to multiply the resulting value by 4.

5.2 Bond Volume

The area of interest is

$$V^{r_b} := \{x \in \mathbb{R}^3 \mid 0 \leq x_1 \leq r_g - \hat{x}^*, \sqrt{x_2^2 + x_3^2} \leq r_b + r_p - \sqrt{r_p^2 - x_1^2}\}$$

Its Volume is easily given by

$$\begin{aligned}
\int_{V^{r_p}} d^3x &= \int_0^{r_g - \hat{x}^*} \int_{\{\sqrt{x_2^2 + x_3^2} \leq r(x_1)\}} d^2(x_2, x_3) dx_1 = \int_0^{r_g - \hat{x}^*} \pi r(x_1)^2 dx_1 \\
&= \int_0^{r_g - \hat{x}^*} \pi(r_b + r_p)^2 dx_1 - 2(r_b + r_p) \underbrace{\pi \int_0^{r_g - \hat{x}^*} \sqrt{r_p^2 - x_1^2} dx_1}_{=: A} + \pi \int_0^{r_g - \hat{x}^*} r_p^2 - \pi \int_0^{r_g - \hat{x}^*} x^2 dx
\end{aligned}$$

alough we denote $r(x_1) := r_b + r_p - \sqrt{r_p^2 - x_1^2}$. This is then

$$\begin{aligned} A &= \pi \left[\frac{x_1}{2} \sqrt{r_p^2 - x_1^2} + \frac{r_p^2}{2} \arcsin \left(\frac{x_1}{r_p} \right) \right]_0^{r_g - \hat{x}^*} \\ &= \pi \left(\frac{r_g - \hat{x}^*}{2} \sqrt{r_p^2 - (r_g - \hat{x}^*)^2} + \frac{r_p^2}{2} \arcsin \left(\frac{r_g - \hat{x}^*}{r_p} \right) \right) \end{aligned}$$

Thus in total we have

$$\begin{aligned} v_b(r_g, r_b) &:= \int_{V^{r_p}} d^3x = \pi(r_b + r_p)^2(r_g - \hat{x}^*) - 2(r_b + r_p)\pi \left(\frac{r_g - \hat{x}^*}{2} \sqrt{r_p^2 - (r_g - \hat{x}^*)^2} + \frac{r_p^2}{2} \arcsin \left(\frac{r_g - \hat{x}^*}{r_p} \right) \right) \\ &\quad + \pi r_p^2(r_g - \hat{x}^*) - \frac{\pi}{3}(r_g - \hat{x}^*)^3 \end{aligned} \quad (0.8)$$

We can determine r_p due to the fact that

$$(r_g + r_p)^2 = r_g^2 + (r_b + r_p)^2$$

and solving it

$$r_p = \frac{r_b^2}{2(r_g - r_b)}.$$

5.3 Surface Area and Curvature

The Surface area is in this model of crucial importance, as it models the exchange of water vapor mass. For the grain and the bond we could use the complicated approach and calculate it from our derivation above:

$$S_g := r_g^2 \cdot \left(\pi - 2 \int_0^{\arccos(\frac{\hat{x}^*}{r_g})} \sqrt{1 - \left(\frac{\hat{x}^*}{r_g \cos(\theta)} \right)^2} d\theta \right),$$

but again, this is to complicated. A simple analytic solution is given by

$$S_g(r_g, r_b) = 4\pi r_g^2 - 2\pi r_g(r_g - \hat{x}^*) = 2\pi r_g(r_g + \hat{x}^*).$$

and the surface area of the grain is given by the volume of the following set

$$S^{r_b} := \{x \in \mathbb{R}^3 \mid 0 \leq x_1 \leq r_g - \hat{x}^*, \sqrt{x_2^2 + x_3^2} = r(x_1)\}$$

which is

$$S_b := \int_{S_b} d\sigma(z) = \int_0^{2\pi} \int_0^{r_g - \hat{x}^*} \sqrt{\det((D\Phi(x, \theta))^T D\Phi(x, \theta))} dx d\theta$$

where $\Phi : [0, r_g - \hat{x}^*] \times [0, 2\pi) \rightarrow \mathbb{R}^3, (x, \theta) \mapsto (x, r(x) \cos(\theta), r(x) \sin(\theta))$. Then we get the Jacobian

$$D\Phi = \begin{pmatrix} 1 & 0 \\ r'(x) \cos(\theta) & -r(x) \sin(\theta) \\ r'(x) \sin(\theta) & r(x) \cos(\theta) \end{pmatrix}.$$

and thus

$$\begin{aligned} S_b &= \int_0^{2\pi} \int_0^{r_g - \hat{x}^*} r(x) \sqrt{1 + r'(x)^2} dx d\theta \\ &= 2\pi \int_0^{r_g - \hat{x}^*} r(x) \sqrt{1 + \frac{x^2}{r_p^2 - x^2}} dx = 2\pi r_p \left((r_b + r_p) \arcsin\left(\frac{r_g - \hat{x}^*}{r_p}\right) - (r_g - \hat{x}^*) \right). \end{aligned}$$

The curvature of the grain is $K_g = \frac{2}{r_g}$ and of the bond $K_b = -\frac{1}{r_b}$ repectively.

5.4 Finding the Intersection of Bond and Grain Area

In each time step the geometry updates, which means that \hat{x}^* changes in every time step. It describes the point where the surface area of the bond and grain intersect. We can formulate it as the solution of the equation

$$\sqrt{r_g^2 - x^2} = r_b + r_p - \sqrt{r_p^2 - (r_g - x)^2}, \quad x \in (0, r_g).$$

This equation can be numerically solved as an root finding problem and its solution then gives us \hat{x}^* .

6 Simulations

In this section the results from two different simulations will be presented. The first is a more simple one, where we assume constant temperature and only consider the sintering process for an individual ice grain and bond. It considers the development of the relative bond grain radius over time for different initial grain radii. In all cases, the original experiment by ?? and the simulation in [1] get an objectively similar result, although no error was explicitly calculated. The data points in the plot in that paper, also seem like they come from only one sample, which might be not enough to get a statistically relevant result. Nevertheless, the results are similar, as shown in my simulation:

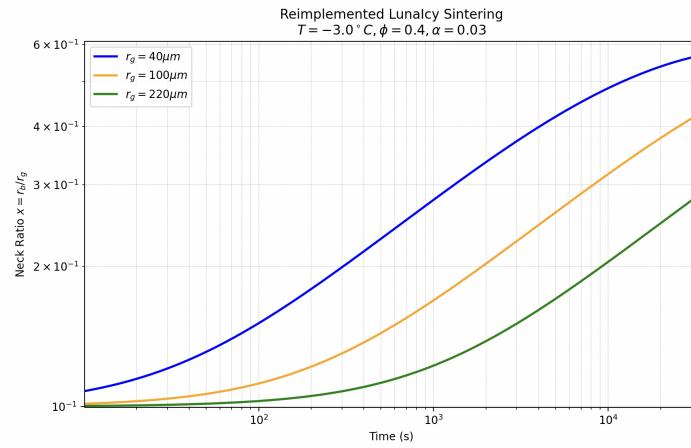


Figure 0.2: Analogous to [1] we get objectively similar results with constant temperature -3°C , sticking coefficient $\alpha = 0.03$ and porosity $\phi = 0.4$, although the last constant was not mentioned in this particular example.

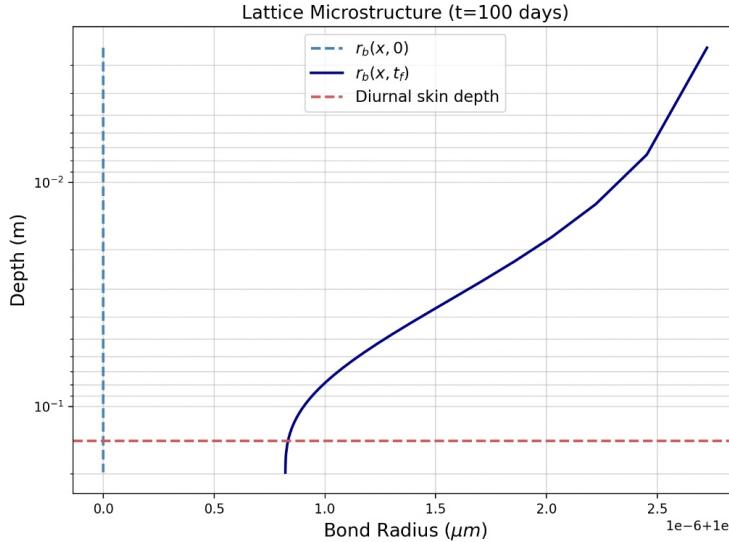


Figure 0.3: Analogous to [1] we get objectively similar results, although here we let it run significantly shorter. The bond radii increase in size over time. This effect is increasingly above the Diurnal skin depth visible.

7 Outlook

Consider the full state vector

$$u(x, t) := (T(x, t), m_g(x, t), m_b(x, t), \phi(x, t), \chi(x, t))^T,$$

where $\phi(x, t)$ is the porosity and $\chi(x, t)$ the density of the ice-dust mixture. Then including micro meteor impacts the full stochastic PDE system is

$$\begin{aligned} dT(x, t) &= \frac{1}{\rho c_p} \frac{\partial}{\partial x} k(x, t) \frac{\partial}{\partial x} T(x, t) dt + dI_{impacts}^1(x, t) \\ dm_{gb}(x, t) &= F(f(m_{gb}(x, t)), T(x, t)) dt + dI_{impacts}^2(x, t) \\ d\phi(x, t) &= G(m_{gb}(x, t), \phi(x, t), T(x, t)) dt + dI_{impacts}^3(x, t) \\ d\chi(x, t) &= H(m_{gb}(x, t), \chi(x, t), T(x, t)) dt + dI_{impacts}^4(x, t) \end{aligned}$$

where

$$dI_{impacts}^i(x, t) := \int_{\mathcal{E}} \mathcal{G}_i(\lim_{\epsilon \rightarrow 0} u(x, t - \epsilon), E) \Phi(dt, dE), \quad i = 1, 2, 3, 4,$$

where Φ is a Poisson point process on $\mathbb{R}^+ \times \mathcal{E}$ with intensity measure $\lambda \times \nu$, where λ is the Lebesgue measure and ν a suitable measure on the space of meteor characteristics \mathcal{E} . The function \mathcal{G}_i describes the change in the state vector due to an impact of a meteor with characteristics $E \in \mathcal{E}$. This system could be solved via splitting methods, where in each time step first the deterministic PDE system is solved and then the stochastic impact part is solved. This would require to simulate the Poisson point process and then update the state vector accordingly. This is left for future research.

Note that the density on the Energy space \mathcal{E} is of the form

$$\nu(dE) := A_{surf} \Psi(E) dE, \quad \Psi(E) \sim \text{const.} E^{-\beta},$$

The random variable

$$M_T := \sup\{E \in \mathcal{E} \mid (t, E) \in \text{supp}(\Phi) \cap [0, T] \times \mathcal{E}\}$$

then satisfies by definition of the Poission distribution

$$\begin{aligned}\mathbb{P}(M_t \leq e) &= \mathbb{P}(\Phi([0, T] \times [e, \infty]) = 0) = \exp(-\lambda(0, T) \cdot \nu([e, \infty])) = \exp(-TA_{surf} \int_e^\infty \Psi(E)dE) \\ &= \exp\left(-TA_{surf} \frac{\text{const.}}{\beta - 1} e^{-(\beta - 1)}\right).\end{aligned}$$

which is a Frèchet distribution! Thus in order to make assumptions on worst case scenario impacts that might effect missions to Europa, extreme value statistics needs be applied!

BIBLIOGRAPHY

- [1] Cyril Mergny and Frédéric Schmidt. Lunaicy: Exploring europa’s icy surface microstructure through multiphysics simulations. 2024.