

# Sensitivity to Numerical Integration Scheme in Calculation of Transport Barriers

Arne Magnus Tveita Løken

*Department of Physics, Norwegian University of Science and Technology,  
N-7491 Trondheim, Norway*

November 21, 2017



# **Abstract**

---



# Sammendrag

---



## Preface

---





# Table of Contents

---

<b>List of Figures</b>	<b>vi</b>
<b>List of Tables</b>	<b>vii</b>
<b>Notation</b>	<b>viii</b>
<b>1 Theory</b>	<b>1</b>
1.1 Solving systems of ordinary differential equations . . . . .	1
1.1.1 The Runge-Kutta family of numerical methods . . . . .	1
1.1.2 The Runge-Kutta methods under consideration . . . . .	4
1.2 The type of flow systems considered . . . . .	10
1.3 Definition of LCSs for two-dimensional flows . . . . .	11
1.3.1 Hyperbolic Lagrangian coherent structures . . . . .	11
1.4 FTLE fields as predictors for LCSs . . . . .	13
<b>2 Introduction</b>	<b>13</b>
2.1 Complex systems → Need shortcuts . . . . .	14
2.2 Intuitively, what is an LCS? . . . . .	14
2.3 LCS definition . . . . .	14
2.4 Different types of LCSs . . . . .	14
2.5 Hyperbolic LCSs . . . . .	14
<b>3 Theory</b>	<b>14</b>
3.1 Solving ODE systems . . . . .	14
3.2 Flowmaps . . . . .	14
3.3 LCS definition . . . . .	14
3.4 FTLE as LCS predictor . . . . .	14
3.5 Identify hyperbolic LCS from variational theory . . . . .	14
<b>4 Tool!</b>	<b>14</b>
4.1 Adveksjon . . . . .	14
4.2 CG tensors . . . . .	15
4.3 Eigenvalues/Eigenvectors . . . . .	15
4.4 Identify AB domain . . . . .	15
4.5 Compute strainlines . . . . .	15
4.6 Identify intersections . . . . .	15
4.7 Identify neighbors . . . . .	15
4.8 Select LCSs . . . . .	15
<b>5 Experiments</b>	<b>16</b>
<b>References</b>	<b>17</b>





## List of Figures

---

1.1	Dawg . . . . .	13
-----	----------------	----



## List of Tables

---

1.1	Butcher tableau representation of a general $s$ -stage Runge-Kutta method . . .	2
1.2	Butcher tableau representation of general, embedded, explicit Runge-Kutta methods . . . . .	3
1.3	Butcher tableau representation of the explicit Euler method . . . . .	4
1.4	Butcher tableau representation of the explicit Heun method . . . . .	4
1.5	Butcher tableau representation of the explicit Kutta method . . . . .	5
1.6	Butcher tableau representation of the explicit, classical Runge-Kutta method .	5
1.7	Butcher tableau representation of the Bogacki-Shampine 3(2) embedded Runge-Kutta method . . . . .	6
1.8	Butcher tableau representation of the Bogacki-Shampine 5(4) embedded Runge-Kutta method . . . . .	7
1.9	Butcher tableau representation of the Dormand-Prince 5(4) embedded Runge-Kutta method . . . . .	8
1.10	Butcher tableau representation of the Dormand-Prince 8(7) embedded Runge-Kutta method . . . . .	9



## Notation

---

Newton's notation is used for differentiation with respect to time, i.e.:

$$\dot{f}(t) \equiv \frac{df(t)}{dt}$$

Vectors are denoted by upright, bold letters, like this:

$$\boldsymbol{\xi} = (\xi_1, \xi_2, \dots, \xi_n)$$

Matrices and matrix representations of rank-2 tensors are denoted by bold, italicized letters, like this:

$$\boldsymbol{A} = \begin{pmatrix} a_{1,1} & a_{1,2} & \dots & a_{1,n} \\ a_{2,1} & a_{2,2} & \dots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m,1} & a_{m,2} & \dots & a_{m,n} \end{pmatrix}$$





# 1 Theory

---

## 1.1 SOLVING SYSTEMS OF ORDINARY DIFFERENTIAL EQUATIONS

In physics, like other sciences, modeling a system often equates to solving an initial value problem. An initial value problem can be described in terms of a differential equation of the form

$$\dot{x}(t) = f(t, x(t)), \quad x(t_0) = x_0, \quad (1.1)$$

where  $x$  is an unknown function (scalar or vector) of time  $t$ . The function  $f$  is defined on an open subset  $\Omega$  of  $\mathbb{R} \times \mathbb{R}^n$ . The initial condition  $(t_0, x_0)$  is a point in the domain of  $f$ , i.e.,  $(t_0, x_0) \in \Omega$ . In higher dimensions (i.e.,  $n > 1$ ) the differential equation (1.1) is replaced by a family of equations

$$\begin{aligned} \dot{x}_i(t) &= f_i(t, x_1(t), x_2(t), \dots, x_n(t)), \quad x_i(t_0) = x_{i,0}, \quad i = 1, \dots, n \\ \mathbf{x}(t) &= (x_1(t), x_2(t), \dots, x_n(t)) \end{aligned} \quad (1.2)$$

The system is nonlinear if the function  $f$  in equation (1.1), alternatively, if at least one of the functions  $f_i$  in equation (1.2), is nonlinear in one or more of its arguments.

### 1.1.1 The Runge-Kutta family of numerical methods

For nonlinear systems, analytical solutions frequently do not exist. Thus, such systems are often analyzed by means of numerical methods. In numerical analysis, the Runge-Kutta family of methods are a frequently used collection of implicit and explicit iterative methods, used in temporal discretization in order to obtain numerical approximations of the *true* solutions of systems like (1.1). The German mathematicians C. Runge and M. W. Kutta developed the first of the family's methods at the turn of the twentieth century (Hairer, Nørsett, and Wanner 1993, p.134 in the 2008 printing). The general scheme of what is now known as a Runge-Kutta method is as follows:

**Definition 1.** Let  $s$  be an integer and  $a_{1,1}, a_{1,2}, \dots, a_{1,s}, a_{2,1}, a_{2,2}, \dots, a_{2,s}, \dots, a_{s,1}, a_{s,2}, \dots, a_{s,s}, b_1, b_2, \dots, b_s$  and  $c_1, c_2, \dots, c_s$  be real coefficients. Let  $h$  be the numerical step length used in the temporal discretization. Then, the method

$$\begin{aligned} k_i &= f\left(t_n + c_i h, x_n + h \sum_{j=1}^s a_{i,j} k_j\right), \quad i = 1, \dots, s \\ x_{n+1} &= x_n + h \sum_{i=1}^s b_i k_i \end{aligned} \quad (1.3)$$

is called an *s-stage Runge-Kutta method* for the system (1.1).

The main reason to include multiple stages  $s$  in a Runge-Kutta method, cf. definition 1, is to improve the numerical accuracy of the computed solutions. Hairer, Nørsett, and Wanner (1993, p.2 in the 2010 printing) define the *order* of a Runge-Kutta method as follows:

**Definition 2.** A Runge-Kutta method (1.3) is said to be of *order*  $p$  if, for sufficiently smooth systems (1.1),

$$\|x_{n+1} - x(t_{n+1})\| \leq Kh^{p+1}, \quad (1.4)$$

where  $K$  is a numerical constant, i.e., if the Taylor series for the exact solution  $x(t_{n+1})$  and the numerical solution  $x_{n+1}$  coincide up to (and including) the term  $h^p$ .

It is easy to show that if the local error of a Runge-Kutta method is of order  $p$ , cf. definition 2, the global error, i.e., the total accumulated error resulting of applying the algorithm a number of times, is expected to scale as  $h^p$ . Showing this is left as an exercise for the interested reader.

In definition 1, the matrix  $(a_{i,j})$  is commonly called the *Runge-Kutta matrix*, while  $b_i$  and  $c_i$  are known as the *weights* and *nodes*, respectively. Since the 1960s, it has been customary to represent Runge-Kutta methods (1.3) symbolically, by means of mnemonic devices known as Butcher tableaus (Hairer, Nørsett, and Wanner 1993, p.134 in the 2008 printing). The Butcher tableau for a general  $s$ -stage Runge-Kutta method, introduced in definition 1, is presented in table 1.1.

**Table 1.1:** Butcher tableau representation of a general  $s$ -stage Runge-Kutta method.

$c_1$	$a_{1,1}$	$a_{1,2}$	$\dots$	$a_{1,s}$
$c_2$	$a_{2,1}$	$a_{2,2}$	$\dots$	$a_{2,s}$
$\vdots$	$\vdots$	$\vdots$	$\ddots$	$\vdots$
$c_s$	$a_{s,1}$	$a_{s,2}$	$\dots$	$a_{s,s}$
	$b_1$	$b_2$	$\dots$	$b_s$

For explicit Runge-Kutta methods, the Runge-Kutta matrix  $(a_{i,j})$  is lower triangular. Similarly, for fully implicit Runge-Kutta methods, the Runge-Kutta matrix is upper triangular. Unlike explicit methods, implicit methods require the solution of a linear system at every time level, making them more computationally demanding than their explicit siblings. The main selling point of implicit methods is that they are more numerically stable than explicit methods. This property means that implicit methods are particularly well-suited for *stiff* systems, i.e., physical systems with highly disparate time scales (Hairer and Wanner 1996, p.2 in the 2010 printing). For such systems, most explicit methods are highly numerically unstable, unless the numerical

step size is made exceptionally small, rendering most explicit methods practically useless. For *nonstiff* systems, however, implicit methods behave similarly to their explicit analogues in terms of numerical accuracy and convergence properties.

During the first half of the twentieth century, a substantial amount of research was conducted in order to develop numerically robust, high-order, explicit Runge-Kutta methods. The idea was that using such methods would mean one could resort to larger time increments  $h$  without sacrificing precision in the computational solution. However, the number of stages  $s$  grows quicker than linearly as a function of the required order  $p$ . It has been proven that, for  $p \geq 5$ , no explicit Runge-Kutta method of order  $p$  with  $s = p$  stages exists (Hairer, Nørsett, and Wanner 1993, p.173 in the 2008 printing). This is one of the reasons for the attention shift from the latter half of the 1950s and onwards, towards so-called *embedded* Runge-Kutta methods.

The basic idea of embedded Runge-Kutta methods is that they, aside from the numerical approximation  $x_{n+1}$ , yield a second approximation  $\hat{x}_{n+1}$ . The difference between the two approximations then yields an estimate of the local error of the less precise result, which can be used for automatic step size control. The trick is to construct two independent, explicit Runge-Kutta methods which both use the *same* function evaluations. This results in practically obtaining the two solutions for the price of one, in terms of computational complexity. The Butcher tableau of an embedded, general, explicit Runge-Kutta method is illustrated in table 1.2.

**Table 1.2:** Butcher tableau representation of general, embedded, explicit Runge-Kutta methods.

0					
$c_2$	$a_{2,1}$				
$c_3$	$a_{3,1}$	$a_{3,2}$			
$\vdots$	$\vdots$	$\vdots$	$\ddots$		
$c_s$	$a_{s,1}$	$a_{s,2}$	$\dots$	$a_{s,s-1}$	
	$b_1$	$b_2$	$\dots$	$b_{s-1}$	$b_s$
	$\widehat{b}_1$	$\widehat{b}_2$	$\dots$	$\widehat{b}_{s-1}$	$\widehat{b}_s$

For embedded methods, the coefficients are tuned such that

$$x_{n+1} = x_n + h \sum_{i=1}^s b_i k_i \quad (1.5a)$$

is of order  $p$ , and

$$\hat{x}_{n+1} = x_n + h \sum_{i=1}^s \widehat{b}_i k_i \quad (1.5b)$$

is of order  $\widehat{p}$ , typically with  $\widehat{p} = p \pm 1$ . Which of the two approximations  $x_{n+1}$  or  $\hat{x}_{n+1}$  varies

depending on the embedded method in question. Continuing the integration with the higher order result is commonly referred to as *local extrapolation*. The details on how to implement adaptive stepsize control are not immediately relevant for the topic of this project, but can be found in Hairer, Nørsett, and Wanner (1993, pp.167-168 in the 2008 printing).

### 1.1.2 The Runge-Kutta methods under consideration

Naturally, an abundance of Runge-Kutta methods exist. Many of them are fine-tuned for specific constraints, such as problems of varying degrees of stiffness. It is neither possible nor meaningful to investigate them all in the context of general flow dynamics. For this reason, I consider two classes of explicit Runge-Kutta methods, namely singlestep and adaptive stepsize methods. From both classes, I include four different general-purpose ODE solvers of varying order.

#### Singlestep methods

The singlestep methods under consideration are the classical, explicit Runge-Kutta methods of orders one through to four, i.e., the *Euler*, *Heun*, *Kutta* and *classical Runge-Kutta* methods. The Euler method is 1<sup>st</sup> order accurate, and requires a single function evaluation of the right hand side of the ordinary differential equation (1.1) or (1.2) at each time step. Its Butcher tableau representation can be found in table 1.3. It is the simplest explicit method for numerical integration of ordinary differential equations. The Euler method is often used as a basis to construct more complex methods, such as the Heun method, which is also known as the *improved Euler method* or the *explicit trapezoidal rule*. The Heun method is 2<sup>nd</sup> order accurate, and requires two function evaluations at each time step. Its Butcher tableau representation can be found in table 1.4.

**Table 1.3:** Butcher tableau representation of the explicit Euler method.

0	
	1

**Table 1.4:** Butcher tableau representation of the explicit Heun method.

0		
1	1	
	$\frac{1}{2}$	$\frac{1}{2}$

The Kutta method is 3<sup>rd</sup> order accurate, and requires three function evaluations of the right hand side of the ordinary differential equation (1.1) or (1.2) at each time step. Its Butcher tableau representation can be found in table 1.5. The classical Runge-Kutta method is 4<sup>th</sup> order accurate,

and perhaps the most well-known and frequently used of the four singlestep schemes discussed in this project. One reason for its popularity is that it is exceptionally stable numerically (i.e., of the aforementioned singlestep methods, the classical Runge-Kutta method has the largest numerical stability domain). Another is that, as mentioned previously, for  $p \geq 5$ , no explicit Runge-Kutta method of order  $p$  with  $s = p$  stages exist (Hairer, Nørsett, and Wanner 1993, p.173 in the 2008 printing) – which means that the required number of function evaluations grows at a disproportional rate with the required accuracy order. For systems with right hand sides which are computationally costly to evaluate, this means that one frequently is able to obtain the desired numerical accuracy more effectively e.g. by using the classical Runge-Kutta method with a finer step length. The Butcher tableau representation of the classical Runge-Kutta method can be found in table 1.6.

**Table 1.5:** Butcher tableau representation of the explicit Kutta method.

0			
$\frac{1}{2}$	$\frac{1}{2}$		
1	-1	2	
	$\frac{1}{6}$	$\frac{2}{3}$	$\frac{1}{6}$

**Table 1.6:** Butcher tableau representation of the explicit, classical Runge-Kutta method.

0				
$\frac{1}{2}$	$\frac{1}{2}$			
$\frac{1}{2}$	0	$\frac{1}{2}$		
1	0	0	1	
	$\frac{1}{6}$	$\frac{1}{3}$	$\frac{1}{3}$	$\frac{1}{6}$

## Adaptive stepsize methods

The adaptive stepsize methods under consideration are the Bogacki-Shampine 3(2) and 5(4) methods, and the Dormand-Prince 5(4) and 8(7) methods. The digit outside of the parentheses indicates the order of the solution which is used to continue the integration, while the digit within the parentheses indicates the order of the interpolant solution. Note that the concept

of *order* does not translate directly from singlestep methods, as a direct consequence of the adaptive time step. Generally, lower order methods are more suitable than higher order methods for cases where crude approximations of the solution are sufficient. Bogacki and Shampine argue that their methods outperform other methods of the same order (Bogacki and Shampine 1989; Bogacki and Shampine 1996), a notion which, for the 5(4) method, is supported by Hairer, Nørsett, and Wanner (1993, p.194 in the 2008 printing).

Butcher tableau representations of the aforementioned adaptive stepsize methods can be found in tables 1.7–1.10, the latter of which has been typeset in landscape orientation for the reader's convenience. Three of the methods, namely the Bogacki-Shampine 3(2) and 5(4) methods, in addition to the Dormand-Prince 5(4) method, possess the so-called *First Same As Last* property. This means that the last function evaluation of an accepted step is exactly the same as the first function evaluation of the next step. This is readily apparent from their Butcher tableaus, where the  $b$  coefficients correspond exactly with the last row the Runge-Kutta matrix. The *First Same As Last* property reduces the computational cost of a successive step.

**Table 1.7:** Butcher tableau representation of the Bogacki- Shampine 3(2) embedded Runge-Kutta method. The  $b$  coefficients correspond to a 3<sup>rd</sup> order accurate solution used to continue the integration. The  $\hat{b}$  coefficients correspond to a 2<sup>nd</sup> order accurate interpolant, which can be used to estimate the error of the numerical approximation, and to dynamically adjust the time step. The *First Same As Last* property is apparent from the fact that the  $b$  coefficients correspond exactly to the last row of coefficients in the Runge-Kutta matrix. For reference, see Bogacki and Shampine (1989).

0				
$\frac{1}{2}$	$\frac{1}{2}$			
$\frac{3}{4}$	0	$\frac{3}{4}$		
1	$\frac{2}{9}$	$\frac{1}{3}$	$\frac{4}{9}$	
	$\frac{2}{9}$	$\frac{1}{3}$	$\frac{4}{9}$	
	$\frac{7}{24}$	$\frac{1}{4}$	$\frac{1}{3}$	$\frac{1}{8}$

**Table 1.8:** Butcher tableau representation of the Bogacki- Shampine 5(4) embedded Runge-Kutta method. The  $b$  coefficients correspond to a 5<sup>th</sup> order accurate solution used to continue the integration. The two rows of  $\hat{b}$  coefficients correspond to two independent 4<sup>th</sup> order accurate interpolants. They can be used to estimate the error of the numerical approximation, and to dynamically adjust the time step. The fact that two independent interpolants are included is a part of the reason for which the method nearly behaves like a 6<sup>th</sup> order method (Hairer, Nørsett, and Wanner 1993, p.194 in the 2008 printing). The *First Same As Last* property is apparent from the fact that the  $b$  coefficients correspond exactly to the last row of coefficients in the Runge-Kutta matrix. For reference, see Bogacki and Shampine (1996).

0								
$\frac{1}{6}$	$\frac{1}{6}$							
$\frac{2}{9}$	0	$\frac{2}{27}$	$\frac{4}{27}$					
$\frac{3}{7}$	$\frac{183}{1372}$	$\frac{-162}{343}$	$\frac{1053}{1372}$					
$\frac{2}{3}$	$\frac{68}{297}$	$\frac{-4}{11}$	$\frac{42}{143}$	$\frac{1960}{3861}$				
$\frac{3}{4}$	$\frac{597}{22528}$	$\frac{81}{352}$	$\frac{63099}{585728}$	$\frac{58653}{366080}$	$\frac{4617}{20480}$			
1	$\frac{174197}{959244}$	$\frac{-30942}{79937}$	$\frac{8152137}{19744439}$	$\frac{666106}{1039181}$	$\frac{-29421}{29068}$	$\frac{482048}{414219}$		
1	$\frac{587}{8064}$	0	$\frac{4440339}{15491840}$	$\frac{24353}{124800}$	$\frac{387}{44800}$	$\frac{2152}{5985}$	$\frac{7267}{94080}$	
	$\frac{587}{8064}$	0	$\frac{4440339}{15491840}$	$\frac{24353}{124800}$	$\frac{387}{44800}$	$\frac{2152}{5985}$	$\frac{7267}{94080}$	
	$\frac{6059}{80640}$	0	$\frac{8559189}{30983680}$	$\frac{26411}{124800}$	$\frac{-927}{89600}$	$\frac{443}{1197}$	$\frac{7267}{94080}$	
	$\frac{2479}{34992}$	0	$\frac{123}{416}$	$\frac{612941}{3411720}$	$\frac{43}{1440}$	$\frac{2272}{6561}$	$\frac{79937}{1113912}$	$\frac{3293}{556956}$



**Table 1.9:** Butcher tableau representation of the Dormand-Prince 5(4) embedded Runge-Kutta method. The  $b$  coefficients correspond to a 5<sup>th</sup> order accurate solution used to continue the integration. The  $\hat{b}$  coefficients correspond to a 4<sup>th</sup> order interpolant, which can be used to estimate the error of the numerical approximation, and to dynamically adjust the time step. The *First Same As Last* property is apparent from the fact that the  $b$  coefficients correspond exactly to the last row of the Runge-Kutta matrix. For reference, see Hairer, Nørsett, and Wanner (1993, p.178 in the 2008 printing).

0						
$\frac{1}{5}$	$\frac{1}{5}$					
$\frac{3}{10}$	$\frac{3}{40}$	$\frac{9}{40}$				
$\frac{4}{5}$	$\frac{44}{45}$	$\frac{-56}{15}$	$\frac{32}{9}$			
$\frac{8}{9}$	$\frac{19372}{6561}$	$\frac{-25360}{2187}$	$\frac{64448}{6561}$	$\frac{-212}{769}$		
1	$\frac{9017}{3168}$	$\frac{-355}{33}$	$\frac{46732}{5247}$	$\frac{49}{176}$	$\frac{-5103}{18656}$	
1	$\frac{35}{384}$	0	$\frac{500}{1113}$	$\frac{125}{192}$	$\frac{-2187}{6784}$	$\frac{11}{84}$
	$\frac{35}{384}$	0	$\frac{500}{1113}$	$\frac{125}{192}$	$\frac{-2187}{6784}$	$\frac{11}{84}$
	$\frac{5179}{57600}$	0	$\frac{7571}{16695}$	$\frac{393}{640}$	$\frac{-92097}{339200}$	$\frac{187}{2100}$
						$\frac{1}{40}$



## 1.2 THE TYPE OF FLOW SYSTEMS CONSIDERED

We consider flow in two-dimensional dynamical systems of the form

$$\dot{\mathbf{x}} = \mathbf{v}(t, \mathbf{x}), \quad \mathbf{x} \in \mathcal{U}, \quad t \in [t_0, t_1], \quad (1.6)$$

i.e., systems defined for the finite time interval  $[t_0, t_1]$ , on an open, bounded subset  $\mathcal{U}$  of  $\mathbb{R}^2$ . In addition, the velocity field  $\mathbf{v}$  is assumed to be smooth in its arguments. Depending on the exact nature of the velocity field  $\mathbf{v}$ , analytical particle trajectories, i.e., analytical solutions of system (1.6), may or may not be computed. The flow particles are assumed to be infinitesimally small and massless, i.e., non-interacting *tracers* of the overall circulation.

Letting  $\mathbf{x}(t; t_0, \mathbf{x}_0)$  denote the trajectory of a tracer in the system defined by (1.6), the flow map is defined as

$$\mathbf{F}_{t_0}^t(\mathbf{x}_0) = \mathbf{x}(t; t_0, \mathbf{x}_0), \quad (1.7)$$

i.e., the flow map describes the mathematical movement of the tracers from one point in time (e.g. the initial condition) to another. Generally, the flow map is as smooth as the velocity field  $\mathbf{v}$  in system (1.6) (Farazmand and Haller 2012). For sufficiently smooth velocity fields, the right Cauchy-Green strain tensor field is defined as

$$\mathbf{C}_{t_0}^t(\mathbf{x}_0) = \left( \nabla \mathbf{F}_{t_0}^t(\mathbf{x}_0) \right)^* \nabla \mathbf{F}_{t_0}^t(\mathbf{x}_0), \quad (1.8)$$

where  $\nabla \mathbf{F}_{t_0}^t$  denotes the Jacobian matrix of the flow map  $\mathbf{F}_{t_0}^t$ , and the asterisk refers to the adjoint operation, which, because the Jacobian  $\nabla \mathbf{F}_{t_0}^t$  is real-valued, equates to matrix transposition. Component-wise, the Jacobian matrix of a general vector-valued function  $\mathbf{f}$  is defined as

$$(\nabla \mathbf{f})_{i,j} = \frac{\partial f_i}{\partial x_j} \quad (1.9)$$

which, for our two-dimensional flow, reduces to

$$\nabla \mathbf{f} = \begin{pmatrix} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} \end{pmatrix}. \quad (1.10)$$

By construction, the Cauchy-Green strain tensor  $C_{t_0}^t$  is symmetric and positive definite. Thus, it has two real, positive eigenvalues and orthogonal, real eigenvectors. Its eigenvalues  $\lambda_i$  and corresponding unit eigenvectors  $\xi_i$  are defined by

$$\begin{aligned} C_{t_0}^t(\mathbf{x}_0)\xi_i(\mathbf{x}_0) &= \lambda_i\xi_i(\mathbf{x}_0), \quad \|\xi_i(\mathbf{x}_0)\| = 1, \quad i = 1, 2, \\ 0 &< \lambda_1(\mathbf{x}_0) \leq \lambda_2(\mathbf{x}_0), \end{aligned} \tag{1.11}$$

where, for the sake of notational transparency, the dependence of  $\lambda_i$  and  $\xi_i$  on  $t_0$  and  $t$  has been suppressed. As stated by Farazmand and Haller (2012), for incompressible flow, the eigenvalues satisfy

$$\lambda_1(\mathbf{x}_0)\lambda_2(\mathbf{x}_0) = 1 \quad \forall \mathbf{x}_0 \in \mathcal{U} \tag{1.12}$$

where, for our case, incompressibility is equivalent to the velocity field  $\mathbf{v}$  being divergence-free (i.e.,  $\nabla \cdot \mathbf{v} \equiv 0$ ), because the tracer particles are massless.

### 1.3 DEFINITION OF LCSS FOR TWO-DIMENSIONAL FLOWS

Lagrangian coherent structures (henceforth abbreviated to LCSs) can be described as time-evolving surfaces which shape coherent trajectory patterns in dynamical systems, defined over a finite time interval (Haller 2010). There are three main types of LCSs, namely *elliptic*, *hyperbolic* and *parabolic*. Roughly speaking, parabolic structures outline cores of jet-like trajectories, elliptic structures describe vortex boundaries, whereas hyperbolic structures illustrate overall attractive or repelling manifolds. As such, hyperbolic LCSs practically act as organizing centers of observable tracer patterns (Onu, Huhn, and Haller 2015). Because hyperbolic LCSs provide the most readily applicable insight in terms of forecasting flow in e.g. oceanic currents, such structures have been the focus of this project.

#### 1.3.1 Hyperbolic Lagrangian coherent structures

The use of LCSs for reliable forecasting requires sufficiency and necessity conditions, supported by mathematical theorems. Haller (2010) derived a variational LCS theory based on the Cauchy-Green strain tensor, defined by equation (1.8), from which the aforementioned conditions follow. The immediately relevant parts of Haller's theory are summarized in definitions 3–6.

**Definition 3.** A *normally repelling material line* over the time interval  $[t_0, t_0 + T]$  is a compact material line segment  $\mathcal{M}(t)$  which is overall repelling, and on which the normal repulsion rate is greater than the tangential repulsion rate.

A *material line* is a smooth curve  $\mathcal{M}(t_0)$  at time  $t_0$ , which is advected by the flow map, cf. equation (1.7), into the dynamic material line  $\mathcal{M}(t) = \mathbf{F}_{t_0}^t \mathcal{M}(t_0)$ . The required *compactness* of

the material line segment signifies that, in some sense, it must be topologically well-behaved. That the material line is *overall repelling* means that nearby trajectories are repelled from, rather than attracted to, the material line. Lastly, requiring that the *normal repulsion rate* is greater than the *tangential repulsion rate* means that nearby trajectories are in fact driven away from the material line, rather than being stretched *on* it, due to shear stress.

**Definition 4.** A *repelling LCS* over the time interval  $[t_0, t_0 + T]$  is a normally repelling material line  $\mathcal{M}(t_0)$  whose normal repulsion admits a pointwise non-degenerate maximum relative to any nearby material line  $\widehat{\mathcal{M}}(t_0)$ .

**Definition 5.** An *attracting LCS* over the time interval  $[t_0, t_0 + T]$  is defined as a repelling LCS over the *backward* time interval  $[t_0 + T, t_0]$ .

**Definition 6.** A *hyperbolic LCS* over the time interval  $[t_0, t_0 + T]$  is a *repelling* or *attracting* LCS over the same time interval.

Note that the above definitions associate LCSs with the time interval  $I$  over which the dynamical system under consideration is known, or, at the very least, over which information regarding the behaviour of tracers, is sought. Generally, LCSs obtained over a time interval  $I$  do not exist over different time intervals (Farazmand and Haller 2012).

For two-dimensional flow, the above definitions can be summarized as a set of mathematical existence criteria, based on the Cauchy-Green strain tensor, cf. equation (1.8) (Haller 2010; Farazmand and Haller 2011). These are given in theorem 1:

**Theorem 1** (Sufficient and necessary conditions for LCSs in two-dimensional flows). *Consider a compact material line  $\mathcal{M}(t) \subset \mathcal{U}$  evolving over the time interval  $[t_0, t_0 + T]$ .  $\mathcal{M}(t)$  is a repelling LCS over  $[t_0, t_0 + T]$  if and only if all the following hold for all initial conditions  $\mathbf{x}_0 \in \mathcal{M}(t_0)$ :*

$$\lambda_1 \neq \lambda_2 > 1 \tag{1.13a}$$

$$\langle \xi_2(\mathbf{x}_0), \mathbf{H}_{\lambda_2}(\mathbf{x}_0) \xi_2(\mathbf{x}_0) \rangle < 0 \tag{1.13b}$$

$$\xi_2(\mathbf{x}_0) \perp \mathcal{M}(t_0) \tag{1.13c}$$

$$\langle \nabla \lambda_2(\mathbf{x}_0), \xi_2(\mathbf{x}_0) \rangle = 0 \tag{1.13d}$$

In theorem 1,  $\langle \cdot, \cdot \rangle$  denotes the Euclidean inner product, and  $\mathbf{H}_{\lambda_2}$  denotes the Hessian matrix of the set of largest eigenvalues of the Cauchy-Green strain tensor. Component-wise, the Hessian matrix of a general, smooth, scalar-valued function  $f$  is defined as

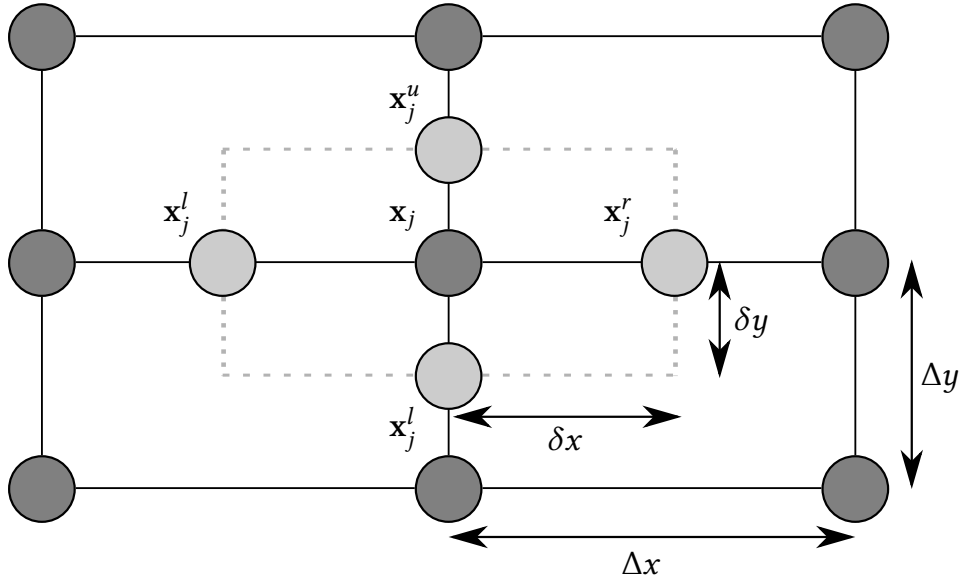
$$(\mathbf{H}_f)_{i,j} = \frac{\partial^2 f}{\partial x_i \partial x_j}, \tag{1.14}$$

which, for our two-dimensional flow, reduces to

$$\mathbf{H}_f = \begin{pmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial y \partial x} & \frac{\partial^2 f}{\partial y^2} \end{pmatrix} \quad (1.15)$$

Condition (1.13a) ensures that the normal repulsion rate is larger than the tangential stretch due to shear strain along the LCS, cf. definition 3. Conditions (1.13c) and (1.13d) suffice to ensure that the normal repulsion rate attains a local extremum along the LCS, relative to all nearby material lines. Lastly, condition (1.13b) forces this to be a strict local apex.

#### 1.4 FTLE FIELDS AS PREDICTORS FOR LCSS



**Figure 1.1:** Dawg

$$\mathbf{A}\mathbf{x} = \mathbf{b} \quad (1.16)$$

## 2 Introduction

---

Only interested in hyperbolic LCSs as they are the only ones relevant for transport barriers.

2.1 COMPLEX SYSTEMS → NEED SHORTCUTS

2.2 INTUITIVELY, WHAT IS AN LCS?

2.3 LCS DEFINITION

2.4 DIFFERENT TYPES OF LCSS

2.5 HYPERBOLIC LCSS

→ Connect to application

### 3 Theory

---

3.1 SOLVING ODE SYSTEMS

→ General ODE systems → Numerical integrators dump → Interpolation necessary for discrete systems

3.2 FLOWMAPS

→ Introduce system and limitations → Introduce the concept of a flow map

3.3 LCS DEFINITION

→ Different kinds of LCSs (hyperbolic, elliptic and parabolic, cf. LCS tool) → More mathematical definitions? Ask Thör

3.4 FTLE AS LCS PREDICTOR

→ Prone to false positives and negatives → Definition somewhat arbitrary (what is a ridge)?  
→ Strogatz' motivation as a simple explanation of why we consider it at all?

3.5 IDENTIFY HYPERBOLIC LCS FROM VARIATIONAL THEORY

→ Mathematically involved.

### 4 Tool!

---

4.1 ADVEKSJON

→ Si noe om system, glatte vektorfelt/hastighetsfelt → Integrasjonsteknikker

## 4.2 CG TENSORS

-> Auxiliary grid -> Extended grids i fire retninger -> Beregn CG tensors -> Centered differencing, consistently for all main particles -> Har med gitterpunkter på utsiden av hoveddomenet for å inkludere diskontinuitet i oppførsel i hastighetsfeltet

## 4.3 EIGENVALUES/EIGENVECTORS

-> Auxiliary grid -> Laplacian, extended grid layer 2 for centered differencing

## 4.4 IDENTIFY AB DOMAIN

-> Klargjør måten vi tolket Laplacian på

## 4.5 COMPUTE STRAINLINES

-> Define G0 along vertical and horizontal lin -> Avoid redundant computations of trajectories  
-> Integrate forwards and backwards --> (Notice that strainlines "fall out" of AB domain, likely due to num. error) -> Special linear interpolation with local direction correction -> Higher order spline interpolations are inappropriate because of oriental -> discontinuities (in case of vectors) and great variance (in case of evals) -> Linear spline interpolation without orientation fix caused random turns -> at discontinuities. -> Stop criteria -> Alpha scaling introduced by Haller gave unpredictable leaps --> After linear interp? -> Used just one integrator here, because [...] -> Choice of integration step (needs test!) -> Note that this step is very sensitive to the flow map details, -> components in the strain tensors down to the  $10^{-15}$  level. -> LCS results sensitive to continious failure length, needed to increase --> it in order to replicate results from Haller due to different AB domain

## 4.6 IDENTIFY INTERSECTIONS

-> Which lines and why (maximize intersections with as few lines as possible) -> Include all intersetions between a strainline and a vert / horz linear

## 4.7 IDENTIFY NEIGHBORS

-> Neighbor length essential for LCS results

## 4.8 SELECT LCSS

-> Identify LCS as local maxima of  $\lambda_2$  which are also long enough -> Needs at least one neighbor other than itself -> **Cut tail of strainlines which exit AB domain and do not return** -> That part is no LCS! -> Parts/sections of strainlines may qualify as LCSs



## 5 Experiments

---

-> What did we try and why?

## References

---

- Bogacki, P. and Shampine, L. (1989). “A 3(2) Pair of Runge-Kutta Formulas”. In: *Applied Mathematics Letters* 2.4, pp. 321–325. ISSN: 0893-9659.
- Bogacki, P. and Shampine, L. (1996). “An Efficient Runge-Kutta (4, 5) Pair”. In: *Computers & Mathematics with Applications* 32.6, pp. 15–28. ISSN: 0898-1221.
- Farazmand, M. and Haller, G. (2011). “Erratum and addendum to “A variational theory of hyperbolic Lagrangian coherent structures” [Physica D 240 (2011) 547–598]”. In: *Physica D: Nonlinear Phenomena* 241.4, pp. 439–441. ISSN: 0167-2789.
- Farazmand, M. and Haller, G. (2012). “Computing Lagrangian coherent structures from their variational theory”. In: *Chaos: An Interdisciplinary Journal of Nonlinear Science* 22.1, p. 013128.
- Hairer, E., Nørsett, S. P., and Wanner, G. (1993). *Solving Ordinary Differential Equations I: Nonstiff Problems*. 2nd ed. Springer-Verlag Berlin Heidelberg. ISBN: 978-3-540-56670-0.
- Hairer, E. and Wanner, G. (1996). *Solving Ordinary Differential Equations II: Stiff and Differential-Algebraic Problems*. 2nd ed. Springer-Verlag Berlin Heidelberg. ISBN: 978-3-642-05221-7.
- Haller, G. (2010). “A variational theory of hyperbolic Lagrangian Coherent Structures”. In: *Physica D: Nonlinear Phenomena* 240.7, pp. 547–598. ISSN: 0167-2789.
- Onu, K., Huhn, F., and Haller, G. (2015). “LCS Tool: A computational platform for Lagrangian coherent structures”. In: *Journal of Computational Science* 7, pp. 26–36. ISSN: 1877-7503.
- Prince, P. and Dormand, J. (1981). “High order embedded Runge-Kutta formulae”. In: *Journal of Computational and Applied Mathematics* 7.1, pp. 67–75. ISSN: 0377-0427.

## A Haller er en dust

---

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Ut purus elit, vestibulum ut, placerat ac, adipiscing vitae, felis. Curabitur dictum gravida mauris. Nam arcu libero, nonummy eget, consectetur id, vulputate a, magna. Donec vehicula augue eu neque. Pellentesque habitant morbi tristique senectus et netus et malesuada fames ac turpis egestas. Mauris ut leo. Cras viverra metus rhoncus sem. Nulla et lectus vestibulum urna fringilla ultrices. Phasellus eu tellus sit amet tortor gravida placerat. Integer sapien est, iaculis in, pretium quis, viverra ac, nunc. Praesent eget sem vel leo ultrices bibendum. Aenean faucibus. Morbi dolor nulla, malesuada eu, pulvinar at, mollis ac, nulla. Curabitur auctor semper nulla. Donec varius orci eget risus. Duis nibh mi, congue eu, accumsan eleifend, sagittis quis, diam. Duis eget orci sit amet orci dignissim rutrum.

Nam dui ligula, fringilla a, euismod sodales, sollicitudin vel, wisi. Morbi auctor lorem non justo. Nam lacus libero, pretium at, lobortis vitae, ultricies et, tellus. Donec aliquet, tortor sed accumsan bibendum, erat ligula aliquet magna, vitae ornare odio metus a mi. Morbi ac orci et nisl hendrerit mollis. Suspendisse ut massa. Cras nec ante. Pellentesque a nulla. Cum sociis natoque penatibus et magnis dis parturient montes, nascetur ridiculus mus. Aliquam tincidunt urna. Nulla ullamcorper vestibulum turpis. Pellentesque cursus luctus mauris.

Nulla malesuada porttitor diam. Donec felis erat, congue non, volutpat at, tincidunt tristique, libero. Vivamus viverra fermentum felis. Donec nonummy pellentesque ante. Phasellus adipiscing semper elit. Proin fermentum massa ac quam. Sed diam turpis, molestie vitae, placerat a, molestie nec, leo. Maecenas lacinia. Nam ipsum ligula, eleifend at, accumsan nec, suscipit a, ipsum. Morbi blandit ligula feugiat magna. Nunc eleifend consequat lorem. Sed lacinia nulla vitae enim. Pellentesque tincidunt purus vel magna. Integer non enim. Praesent euismod nunc eu purus. Donec bibendum quam in tellus. Nullam cursus pulvinar lectus. Donec et mi. Nam vulputate metus eu enim. Vestibulum pellentesque felis eu massa.

Quisque ullamcorper placerat ipsum. Cras nibh. Morbi vel justo vitae lacus tincidunt ultrices. Lorem ipsum dolor sit amet, consectetur adipiscing elit. In hac habitasse platea dictumst. Integer tempus convallis augue. Etiam facilisis. Nunc elementum fermentum wisi. Aenean placerat. Ut imperdiet, enim sed gravida sollicitudin, felis odio placerat quam, ac pulvinar elit purus eget enim. Nunc vitae tortor. Proin tempus nibh sit amet nisl. Vivamus quis tortor vitae risus porta vehicula.

Fusce mauris. Vestibulum luctus nibh at lectus. Sed bibendum, nulla a faucibus semper, leo velit ultricies tellus, ac venenatis arcu wisi vel nisl. Vestibulum diam. Aliquam pellentesque, augue quis sagittis posuere, turpis lacus congue quam, in hendrerit risus eros eget felis. Maecenas eget erat in sapien mattis porttitor. Vestibulum porttitor. Nulla facilisi. Sed a turpis eu lacus commodo facilisis. Morbi fringilla, wisi in dignissim interdum, justo lectus sagittis dui, et vehicula libero dui cursus dui. Mauris tempor ligula sed lacus. Duis cursus enim ut augue. Cras ac magna. Cras nulla. Nulla egestas. Curabitur a leo. Quisque egestas wisi eget nunc. Nam feugiat lacus vel est.

Curabitur consectetur.

Suspendisse vel felis. Ut lorem lorem, interdum eu, tincidunt sit amet, laoreet vitae, arcu. Aenean faucibus pede eu ante. Praesent enim elit, rutrum at, molestie non, nonummy vel, nisl. Ut lectus eros, malesuada sit amet, fermentum eu, sodales cursus, magna. Donec eu purus. Quisque vehicula, urna sed ultricies auctor, pede lorem egestas dui, et convallis elit erat sed nulla. Donec luctus. Curabitur et nunc. Aliquam dolor odio, commodo pretium, ultricies non, pharetra in, velit. Integer arcu est, nonummy in, fermentum faucibus, egestas vel, odio.

Sed commodo posuere pede. Mauris ut est. Ut quis purus. Sed ac odio. Sed vehicula hendrerit sem. Duis non odio. Morbi ut dui. Sed accumsan risus eget odio. In hac habitasse platea dictumst. Pellentesque non elit. Fusce sed justo eu urna porta tincidunt. Mauris felis odio, sollicitudin sed, volutpat a, ornare ac, erat. Morbi quis dolor. Donec pellentesque, erat ac sagittis semper, nunc dui lobortis purus, quis congue purus metus ultricies tellus. Proin et quam. Class aptent taciti sociosqu ad litora torquent per conubia nostra, per inceptos hymenaeos. Praesent sapien turpis, fermentum vel, eleifend faucibus, vehicula eu, lacus.