Chaos theory and Atmospheric predictability ME5127 Term paper

Nikhil S (ME17B077)

IITM

March 18, 2021

Let us consider a simple function:

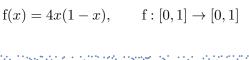
$$f(x) = 4x(1-x),$$
 $f: [0,1] \to [0,1]$

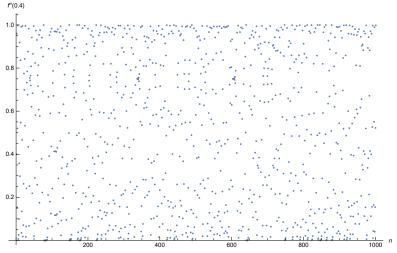
$$f(x) = 4x(1-x), \qquad f: [0,1] \to [0,1]$$

- x = 0.4
- f(x) = 0.96, f(f(x)) = 0.1536

$$\mathbf{f}(x) = 4x(1-x), \qquad \mathbf{f}: [0,1] \to [0,1]$$

- x = 0.4
- f(x) = 0.96, f(f(x)) = 0.1536
- $\bullet \ \{0.4, 0.96, 0.1536, 0.520028, 0.998395, 0.00640774\}$

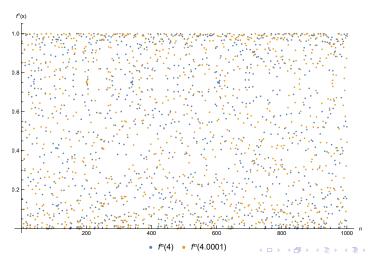




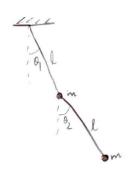
$$f(x) = 4x(1-x),$$
 $f: [0,1] \to [0,1]$

- x = 0.4
- f(x) = 0.96, f(f(x)) = 0.1536
- $\bullet \ \{0.4, 0.96, 0.1536, 0.520028, 0.998395, 0.00640774\}$
- Now we also take $x_0 = 0.40001$ alongside $x_0 = 0.4$

$$f(x) = 4x(1-x),$$
 $f: [0,1] \to [0,1]$



We considered a discretised system before, now we shall look at a continuous (in time) system.



We use Lagrangian mechanics for the formulation:

$$\mathcal{T} = \frac{1}{2}l^{2}m\left(2\left(\theta_{1}^{\prime}\right)^{2} + \left(\theta_{2}^{\prime}\right)^{2} + 2\theta_{2}^{\prime}\theta_{1}^{\prime}\cos\left(\theta_{1} - \theta_{2}\right)\right)$$

$$\mathcal{V} = -glm\left(2\cos\left(\theta_{1}\right) + \cos\left(\theta_{2}\right)\right)$$

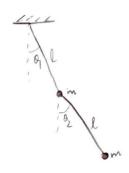
$$\mathcal{L} = \mathcal{T} - \mathcal{V}$$

Now the Euler-Lagrange equations:

$$\frac{\mathrm{d}}{\mathrm{d}t} \left(\frac{\partial \mathcal{L}}{\partial q'} \right) - \frac{\partial \mathcal{L}}{\partial q} = 0$$

with $q = \theta_1, \, \theta_2$.

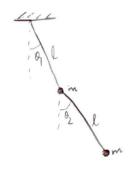
And time is also rescaled as $t \to \sqrt{\frac{l}{g}} \tau$ in the equations of motion



The equations of motion are:

$$\left(\theta_{2}'\right)^{2} \sin(\theta_{1} - \theta_{2}) + 2\theta_{1}'' + \theta_{2}'' \cos(\theta_{1} - \theta_{2}) + 2\sin(\theta_{1}) = 0$$

$$\left(\theta_{1}'\right)^{2} \left(-\sin(\theta_{1} - \theta_{2})\right) + \theta_{2}'' + \theta_{1}'' \cos(\theta_{1} - \theta_{2}) + \sin(\theta_{2}) = 0$$

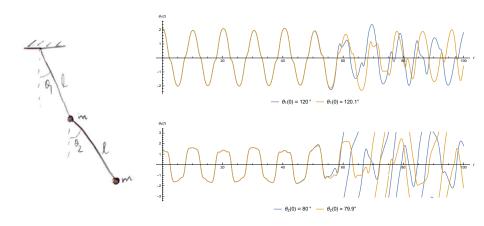


The equations of motion are:

$$\begin{split} \left(\theta_2'\right)^2 \sin\left(\theta_1 - \theta_2\right) + 2\theta_1'' + \theta_2'' \cos\left(\theta_1 - \theta_2\right) + 2\sin\left(\theta_1\right) = 0 \\ \left(\theta_1'\right)^2 \left(-\sin\left(\theta_1 - \theta_2\right)\right) + \theta_2'' + \theta_1'' \cos\left(\theta_1 - \theta_2\right) + \sin\left(\theta_2\right) = 0 \end{split}$$

We consider the following initial conditions:

Initial conditions	$\theta_1(0)$	$\theta_2(0)$	$\theta_1'(0)$	$\theta_2'(0)$
System 1	120°	80°	0	0
System 2	120.1°	79.9°	0	0



Definition

- Aperiodic long-term behaviour
- 2 "Deterministic"
- Sensitive dependence on initial conditions

Definition

- I Aperiodic long-term behaviour There are trajectories which do not settle down to fixed points, periodic orbits, or quasiperiodic orbits as $t \to \infty$
- 2 "Deterministic"
- 3 Sensitive dependence on initial conditions

Definition

- Aperiodic long-term behaviour
- 2 "Deterministic"
 - The system has no random or noisy inputs or parameters. The irregular behavior arises from the system's nonlinearity, rather than from noisy driving forces
- 3 Sensitive dependence on initial conditions

Definition

- 1 Aperiodic long-term behaviour
- 2 "Deterministic"
- **3** Sensitive dependence on initial conditions Nearby trajectories separate exponentially fast

 Edward Lorenz was a meteorologist at MIT. He noticed an anomaly in his work in 1961

- Edward Lorenz was a meteorologist at MIT. He noticed an anomaly in his work in 1961
- He pursued the reason behind it, publishing a paper in 1962, 'Deterministic non-periodic flow'

- Edward Lorenz was a meteorologist at MIT. He noticed an anomaly in his work in 1961
- He pursued the reason behind it, publishing a paper in 1962,
 'Deterministic non-periodic flow'
- He studied a skeletal form of Saltzman's convection equations:

$$\frac{\partial}{\partial t} \nabla^2 \psi = -\frac{\partial (\psi, \nabla^2 \psi)}{\partial (x, z)} + \nu \nabla^4 \psi + g \alpha \frac{\partial \theta}{\partial x}$$
$$\frac{\partial}{\partial t} = -\frac{\partial (\psi, \theta)}{\partial (x, z)} + \frac{\Delta T}{H} \frac{\partial \psi}{\partial x} + \kappa \nabla^2 \theta$$

5/7

- Edward Lorenz was a meteorologist at MIT. He noticed an anomaly in his work in 1961
- He pursued the reason behind it, publishing a paper in 1962,
 'Deterministic non-periodic flow'
- He studied a skeletal form of Saltzman's convection equations:

$$\begin{split} \frac{\partial}{\partial t} \nabla^2 \psi &= -\frac{\partial \left(\psi, \nabla^2 \psi \right)}{\partial (x,z)} + \nu \nabla^4 \psi + g \alpha \frac{\partial \theta}{\partial x} \\ \frac{\partial}{\partial t} &= -\frac{\partial (\psi,\theta)}{\partial (x,z)} + \frac{\Delta T}{H} \frac{\partial \psi}{\partial x} + \kappa \nabla^2 \theta \end{split}$$

• Which, after much simplification, transformed to

$$\begin{split} \dot{x} &= \sigma(y-x) \\ \dot{y} &= rx - y - xz \\ \dot{z} &= xy - bz \end{split}$$

with $\sigma, r, b > 0$, all of which are parameters.

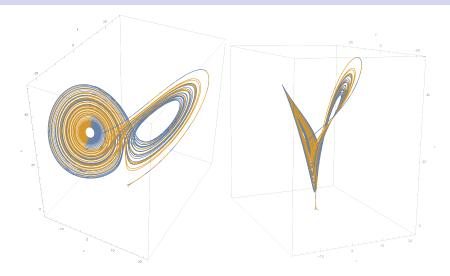


Figure: Lorenz attractors for $\sigma=10, b=8/3, r=28$ and initial conditions (0,1,0) and (1,0,0)

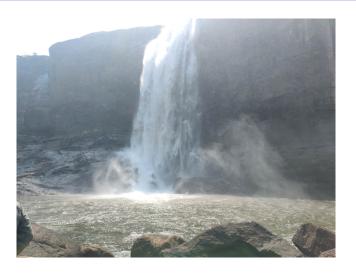


Figure: Athirapally Falls on 7-3-2021, Photo: Nikhil S

- Even if we know the positions of all particles in the river, we can only know them to a finite accuracy
- As time goes on, the errors multiply and increase exponentially

- Even if we know the positions of all particles in the river, we can only know them to a finite accuracy
- As time goes on, the errors multiply and increase exponentially

Lorenz concludes:

When our results concerning the instability of non-periodic flow are applied to the atmosphere, which is ostensibly nonperiodic, they indicate that prediction of the *sufficiently distant future is impossible by any method, unless the present conditions are known exactly.* In view of the inevitable inaccuracy and incompleteness of weather observations, **precise very-long-range forecasting would seem to be non-existent**.

Lorenz concludes:

When our results concerning the instability of non-periodic flow are applied to the atmosphere, which is ostensibly nonperiodic, they indicate that prediction of the *sufficiently distant future is impossible by any method, unless the present conditions are known exactly.* In view of the inevitable inaccuracy and incompleteness of weather observations, **precise very-long-range forecasting would seem to be non-existent**.

The European Centre's assessments suggested that the world saved billions of dollars each year from predictions that were statistically better than nothing. But beyond $\underline{\text{two or three days}}$ the world's best forecasts were speculative. ... [James Gleick, 1987]

The End

thank you!

