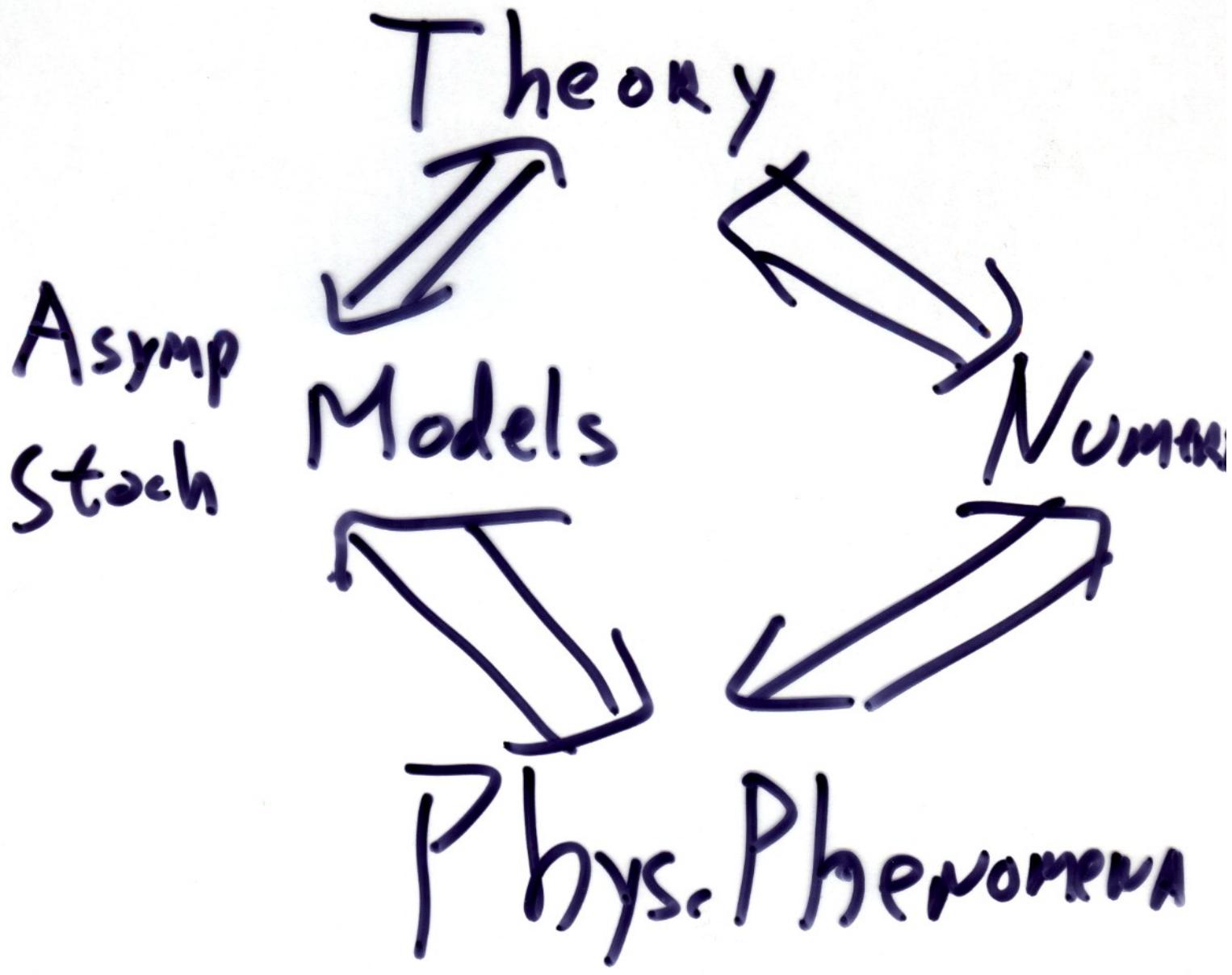


Introductory  
Lecture for  
CLASS

From "Waves PDE's  
& Course Grained  
Stochastic Models  
for Traders"

# Modern Appl. Math.



# **Applied and Theoretical Challenges for Multi-scale Hyperbolic PDE's in the Tropics**

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Climate, Atmosphere, Ocean Science  
(CAOS)

Courant Institute of Mathematical  
Sciences

New York University

# Hierarchy of Organized Deep Convection over the Tropical Western Pacific

## Mesoscale

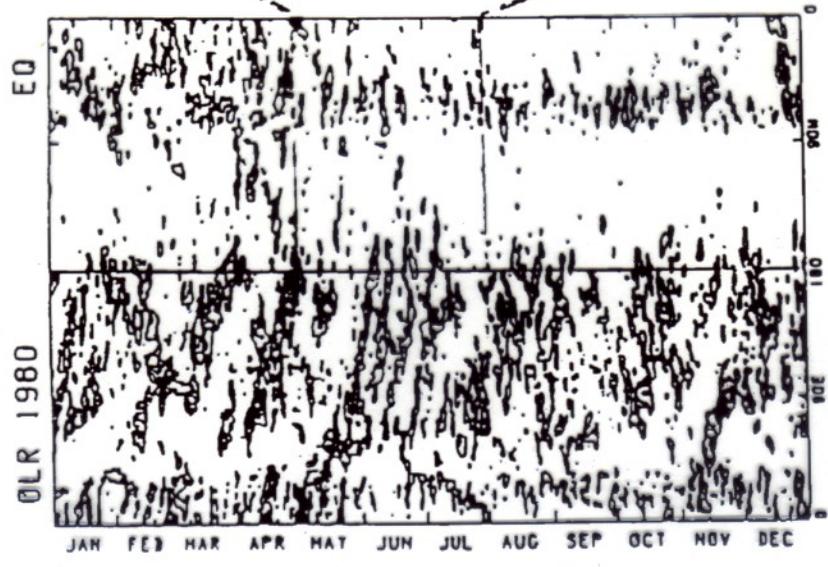
Precipitating Clouds	1-10 km	<1hr
Cloud Ensemble	10-100 km	>hrs
Mesoscale Cloud Systems	500 km	hrs-days
“Super” Cloud Clusters	1000-2000km	days-week

## Large Scale

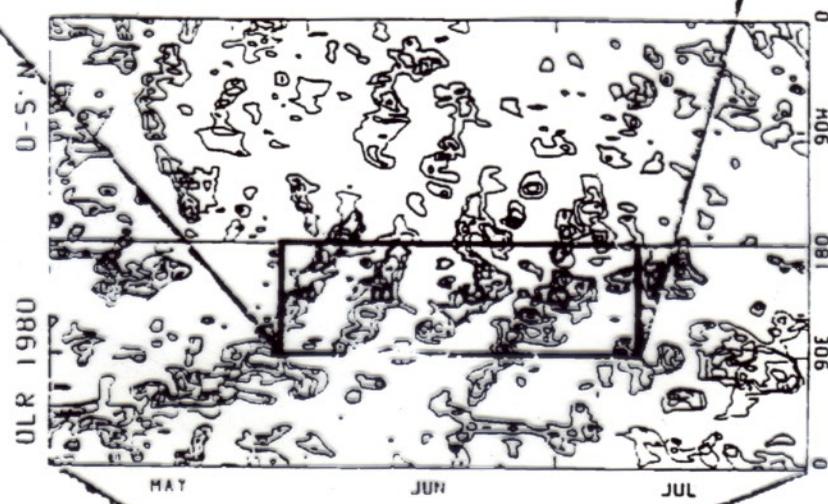
Tropical Waves (Kelvin, Rossby-gravity)	Synoptic	week
Mean Circulations (Hadley, Walker)	Planetary	interseasonal
ENSO	Planetary	interannual

# Hierarchy in the tropical intraseasonal variability

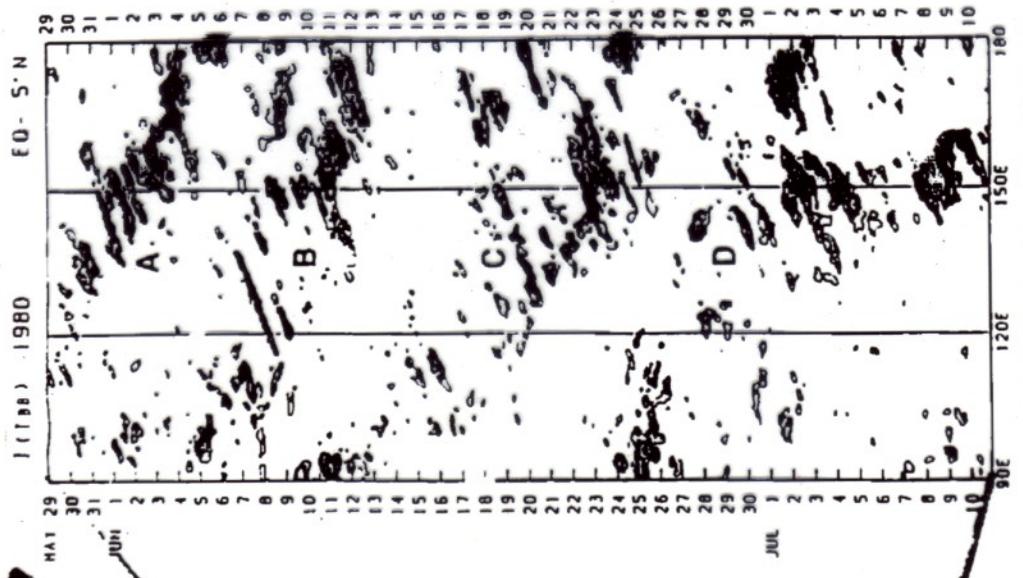
is la Nakazawa



**Madden-Julian waves (Eastward)**  
40-60 days  
10<sup>4</sup> km



**Super-clusters (Eastward)**  
2000 km, 10 days



**Cloud clusters (Westward)**  
10<sup>3</sup> km, 1 day

Cloud clusters (Westward)  
10<sup>3</sup> km, 1 day

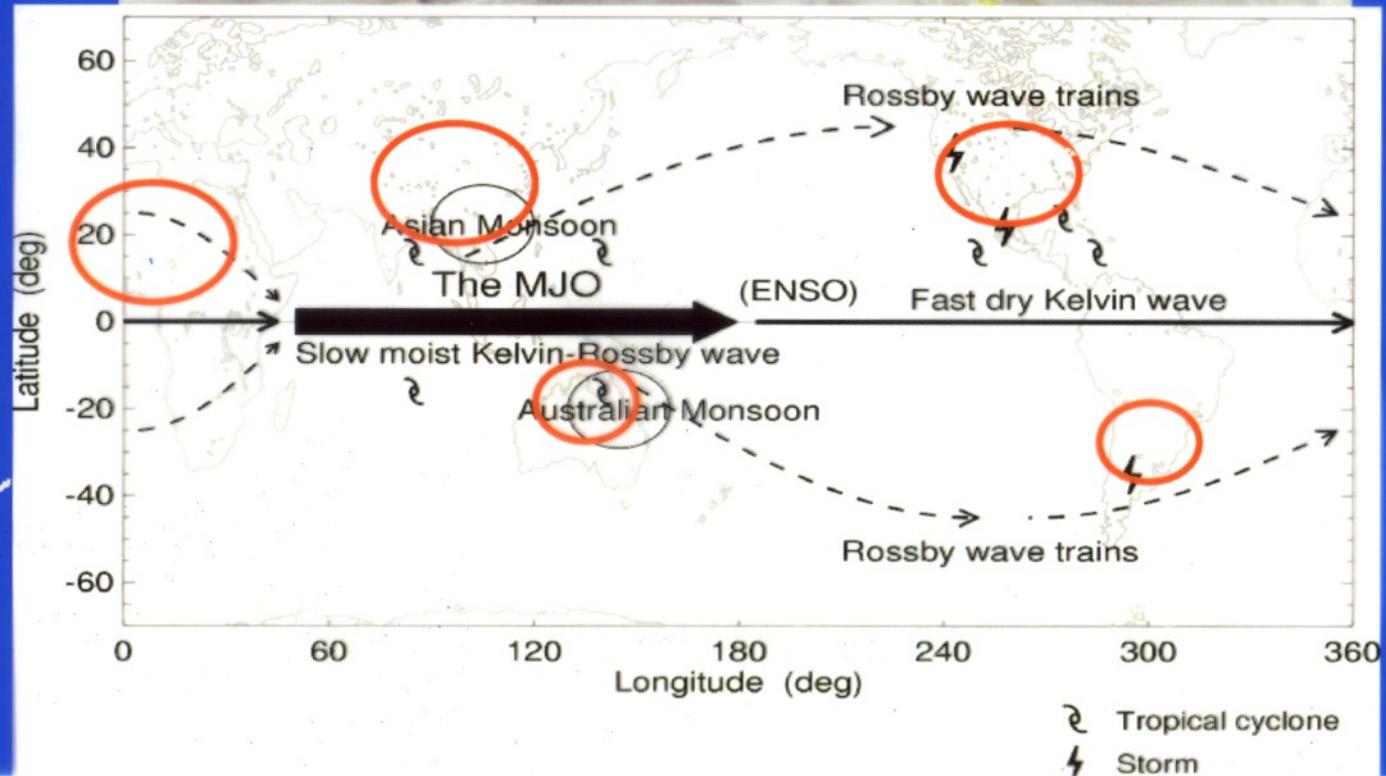
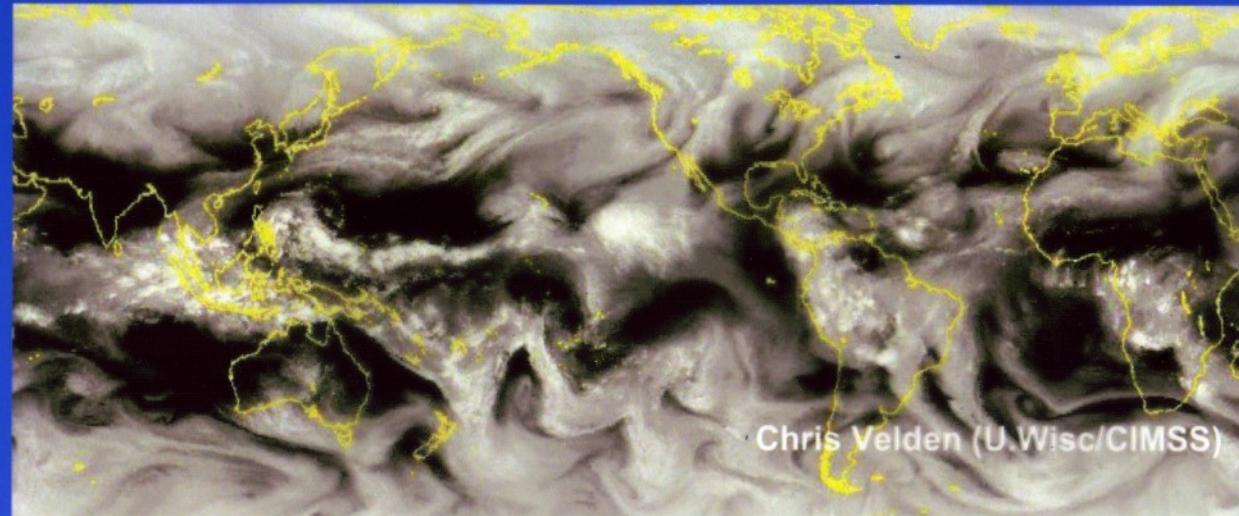
Super-clusters (Eastward)  
2000 km, 10 days

Fig 1. Time-longitude section of (seasonal trend removed) OLR averaged between the equator and 5°N from May to July in 1980. Negative (active) regions are contoured. Contour interval decrements of 30 Wm<sup>-2</sup> starting at -15 Wm<sup>-2</sup>. Symbols A to D indicate super clusters

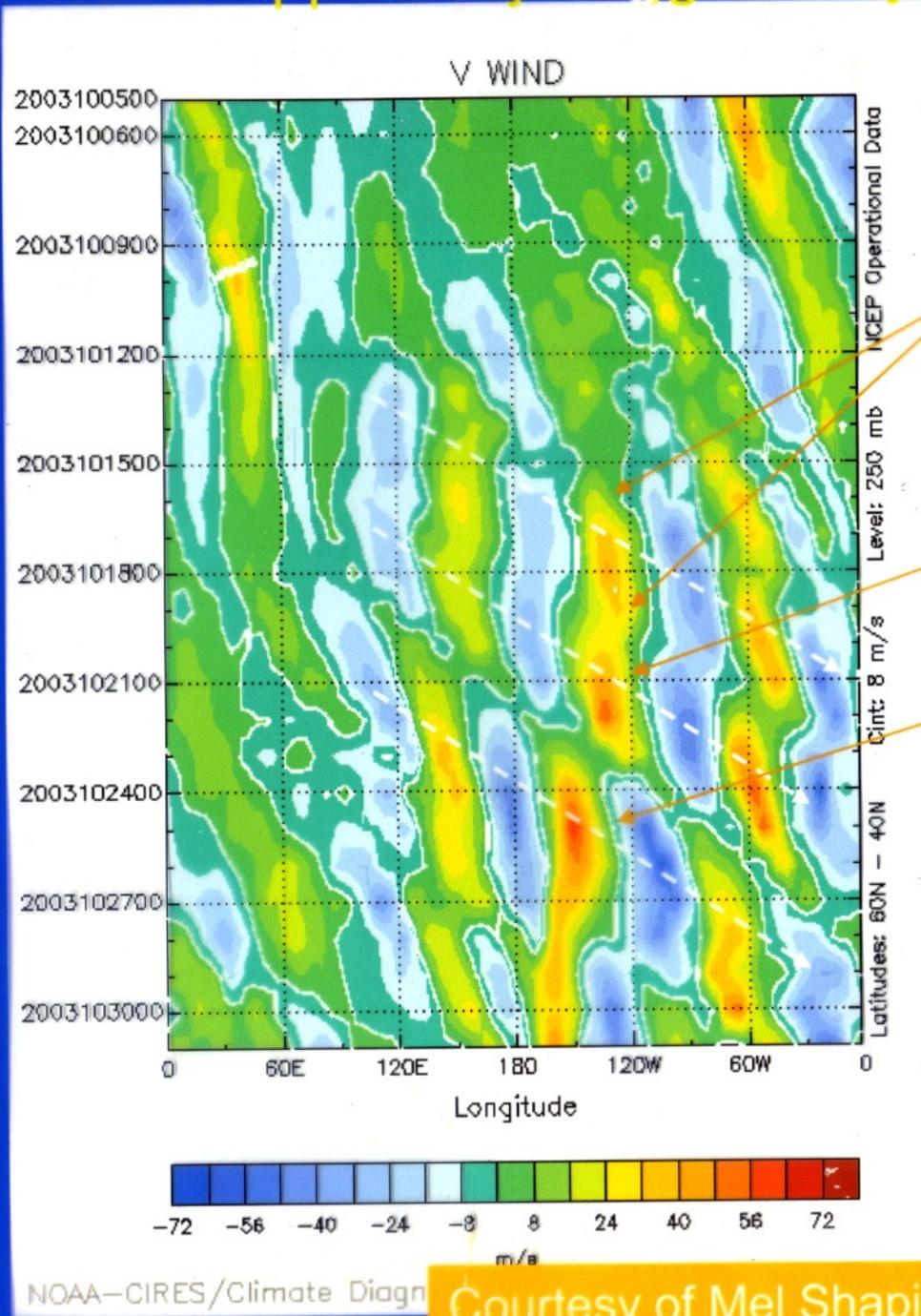
Fig 2. Time-longitude section of Tgg index (Igg) integrated between the equator and 5°N obtained from the 3-hourly CMS IR data from 29 May 03Z to 10 July 21Z, 1980. Symbols A to D denote the same super cluster as in Fig 1. Contour interval is 10, and shading denotes the region where values are greater than 20

# Tropical → Extratropical Interaction and weather

Water  
Vapor  
Channel



# Rossby Wave Trains Apparently Triggered by Tropical Convection



BC's flood of the Century (18.5")

Western WA Flood (Seattle 1-day record)

CA Wild Fires (downslope winds)

Courtesy of Mel Shapiro and David Parsons

## I. Equatorial Shallow Water with Topography

$$\begin{aligned}\eta_t + [(1 + \eta - h)u]_x + [(1 + \eta - h)v]_y &= 0 \\ u_t + uu_x + vu_y + \eta_x - yv &= 0 \\ v_t + uv_x + vv_y + \eta_y + yu &= 0.\end{aligned}$$

### Length and Time Scales

$$L = \left(\frac{c}{\beta}\right)^{\frac{1}{2}}, \quad T = \frac{L}{c}, \quad c = \sqrt{gH},$$

$H$  equivalent height

## I. Linear Equatorial Waves

### Kelvin Wave

$$\eta = K(x-t)e^{-\frac{y^2}{2}}$$

$$u = K(x-t)e^{-\frac{y^2}{2}}$$

$$v = 0,$$

$K$  an arbitrary function

### Dispersive Equatorial Waves

$$\eta = \left[ \frac{y}{k-\omega} H_n(y) + \frac{\omega}{\omega^2 - k^2} H'_n(y) \right] e^{i(kx-\omega t)} e^{-\frac{y^2}{2}}$$

$$u = \left[ \frac{y}{k-\omega} H_n(y) + \frac{k}{\omega^2 - k^2} H'_n(y) \right] e^{i(kx-\omega t)} e^{-\frac{y^2}{2}}$$

$$v = iH_n(y)e^{i(kx-\omega t)} e^{-\frac{y^2}{2}},$$

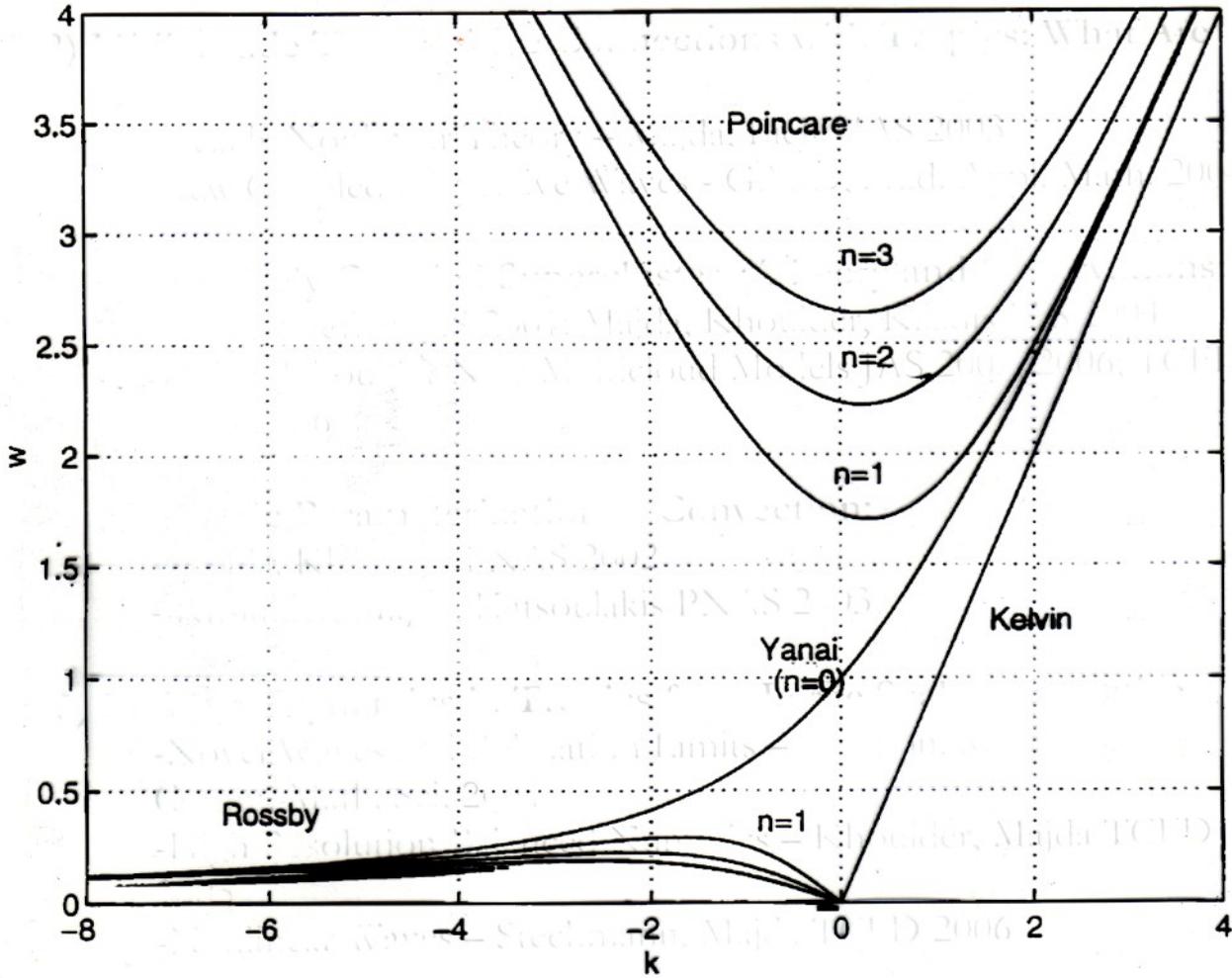
$H_n(y)$  Hermite polynomial of order  $n$

$\omega = W(k)$  satisfies the dispersion relation

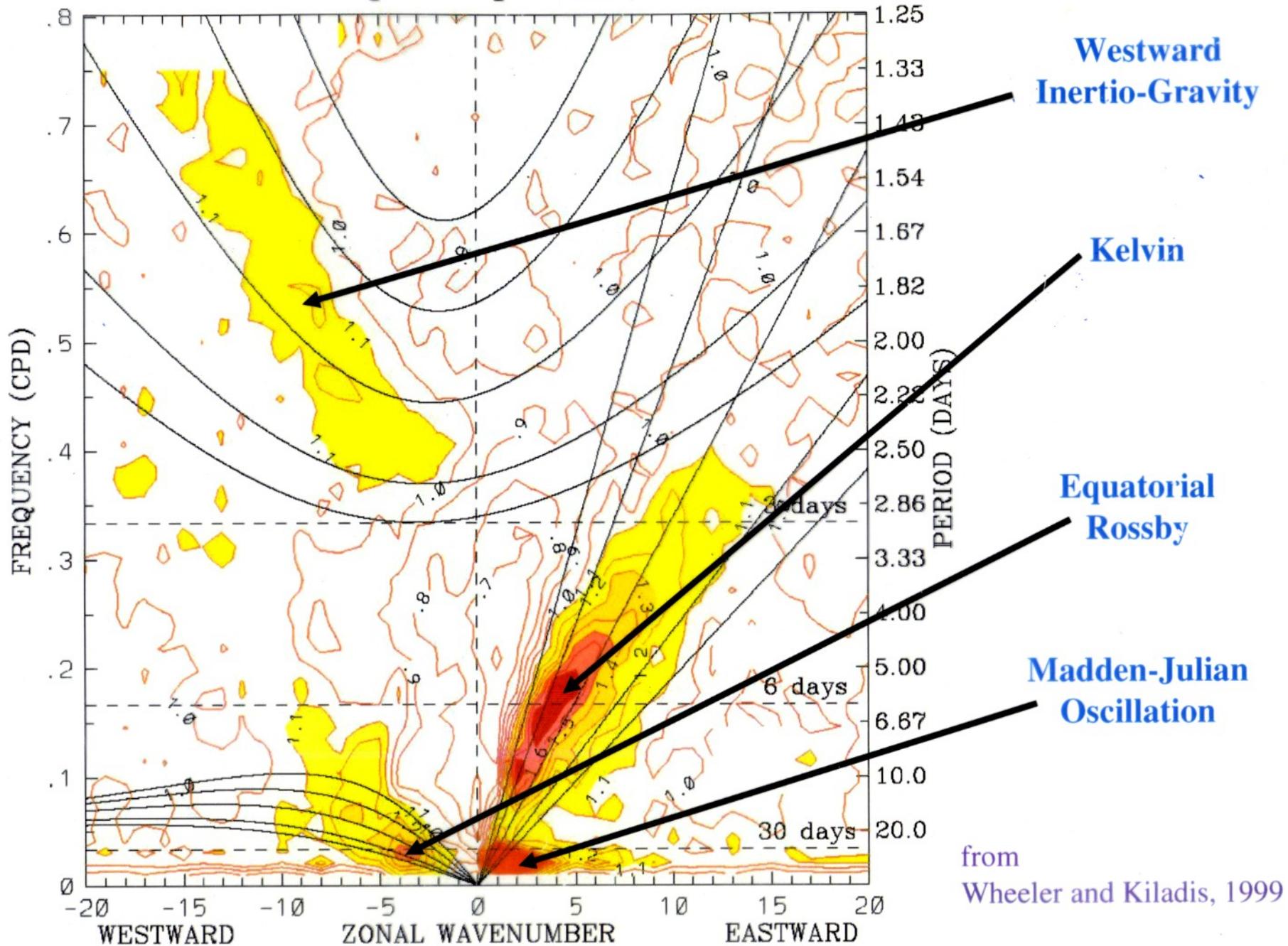
$$-2n + \frac{(\omega + k)(\omega^2 - k\omega - 1)}{\omega} = 0.$$

# Dispersion Relation for Equatorial Waves

Dispersion relation for equatorial waves



# OLR power spectrum, 1979–2001 (Symmetric)

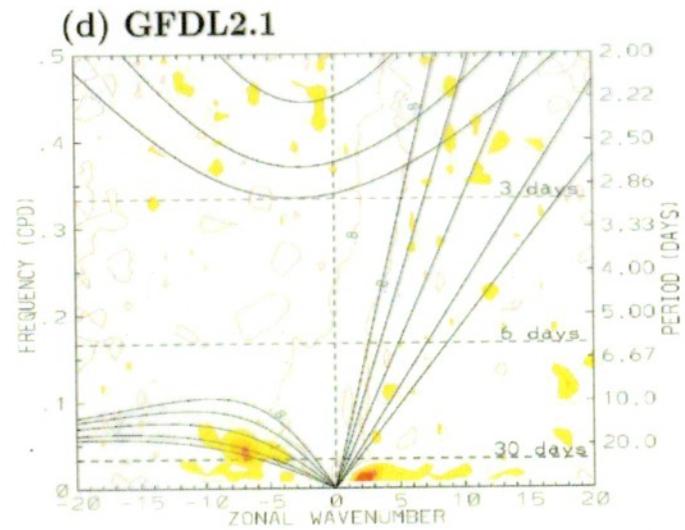
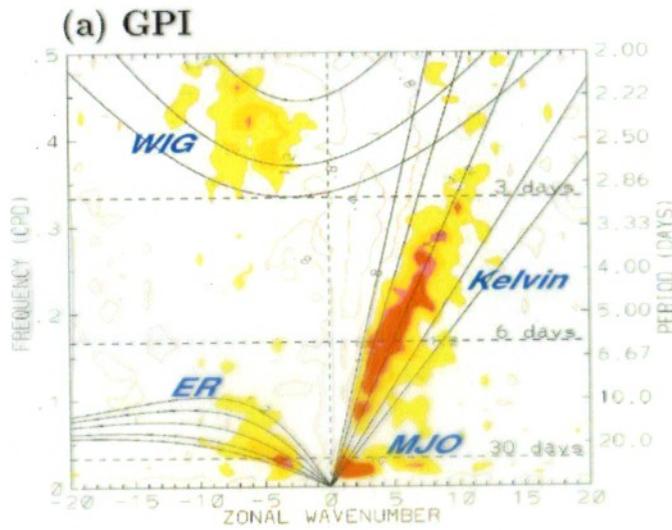


from Wheeler and Kiladis, 1999

From Lin et al. (2006)

Left: Observations

Right: GCM



## Basic References

A. J. Majda, Introduction to PDEs  
and Waves for the Atmosphere and Ocean,  
(Chapter 9) 2005, Courant Lecture Series #8  
Publ. Amer. Math. Soc.

## Special Issues

#1) Theoretical Developments in  
Tropical Meteorology  
Vol. 20, #5-6, November 2006

Theoretical & Computational Fluid  
Dynamics

#2) Atmospheric Convection and Wave  
Interactions: Convective Life Cycles  
and Scale Interactions in Tropical  
Waves

Dynamics of Atmospheres & Oceans  
Vol. 42 2006

# **Current Research Directions: Applied Math and Tropical Dynamics**

## **1) Hierarchical Multi-Scale Modeling:**

- Majda, Klein JAS 2003; Moisture, Majda JAS 2006 A, B; Klein, Majda TCFD 2006
- MJO Theory - Biello, Majda PNAS 2004, JAS 2005; DAO, TCFD 2006
- Superrotation in MJO – Biello, Majda, Moncrieff JAS 2006

## **2) Midlatitude Troposphere Connections with Tropics: What Are Routes?**

- Weakly Nonlinear Theory – Majda, Biello JAS 2003
- New Coupled Dispersive Waves - GAFD, Stud. Appl. Math. 2004

## **3) Convectively Coupled Superclusters: Theory and Observations:**

- Majda, Shefter JAS 2001; Majda, Khouider, Kiladis JAS 2004
- Majda, Khouider New Multicloud Models JAS 2005, 2006; TCFD, DAO 2006

## **4) Stochastic Parameterization of Convection:**

- Majda, Khouider PNAS 2002
- Khouider, Majda, Katsoulakis PNAS 2003

## **5) Moisture Dynamics in Tropics from Large Scale Perspective**

- Novel Waves and Relaxation Limits – Frierson, Majda, Pauluis Comm. Math. Sci. 2004
- High Resolution Balanced Numerics – Khouider, Majda TCFD 2005
- Nonlinear Waves – Stechmann, Majda TCFD 2006

## **6) Novel Singular Limits with Fast Variable Coefficients**

- Fast Wave Averaging for the Equatorial Shallow Water Equations - Dutrifoy, Majda Comm. PDE 2006
- The Dynamics of Equatorial Long Waves; A singular Limit with Fast Variable Coefficients - Dutrifoy, Majda Comm. Math. Sci. 2006

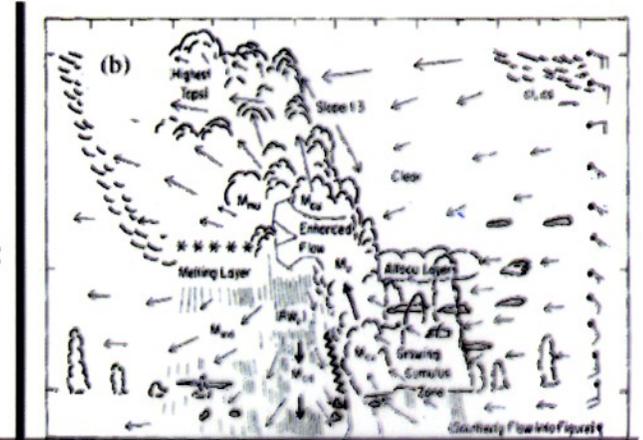
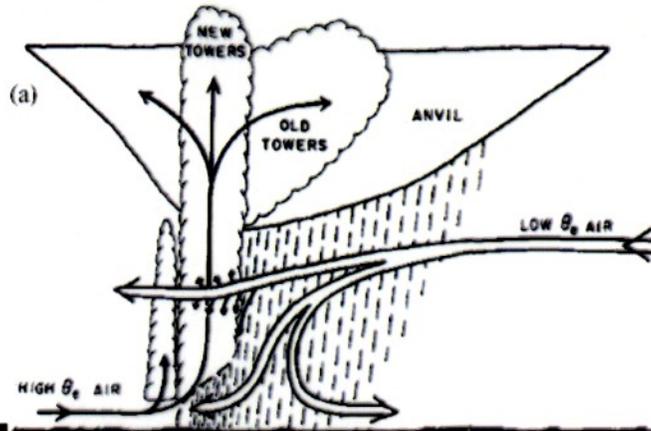
<http://www.math.nyu.edu/faculty/majda/>

# Self-similarity in tropical convection

## Squall lines

Zipser 1969

Zipser et al 1981

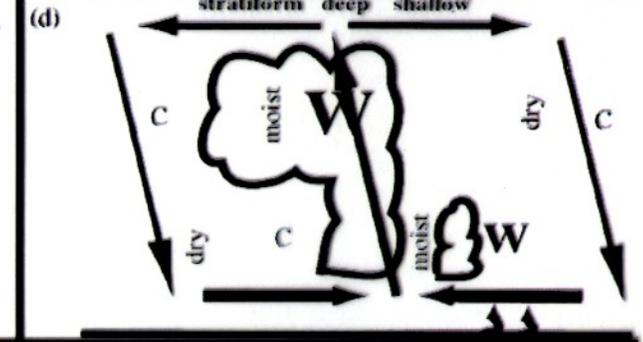
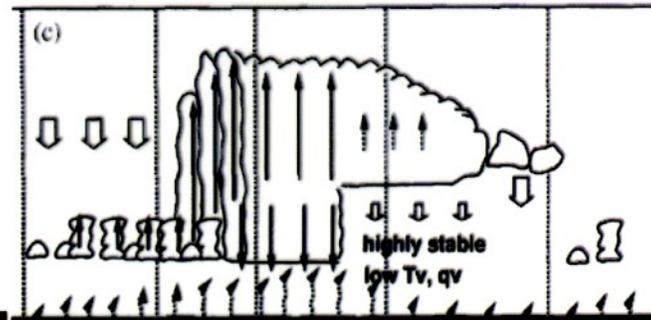


## Two-day waves

Takayabu et al 1996

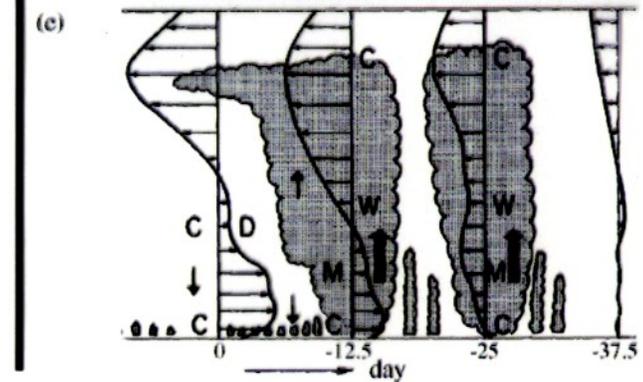
## C. C. Kelvin waves

Straub and Kiladis 2003



## Madden-Julian Osc.

Lin and Johnson 1996



Source: Mapes et al. 2006 DAO

New Multiscale Models  
and  
Self-Similarity in Tropical Convection

Majda 2007, *J. Atmos. Sci.*

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Multiscale Models with Moisture  
and  
Systematic Strategies for Superparameterization

Majda 2007, *J. Atmos. Sci.* (in press)

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Assumptions:

1. Low Froude Number,  $\mathbf{u}_h = \epsilon \mathbf{u}_{h,1}$
2. Weak Temperature Gradient,  $\theta = \epsilon \theta_1, p = \epsilon p_1$

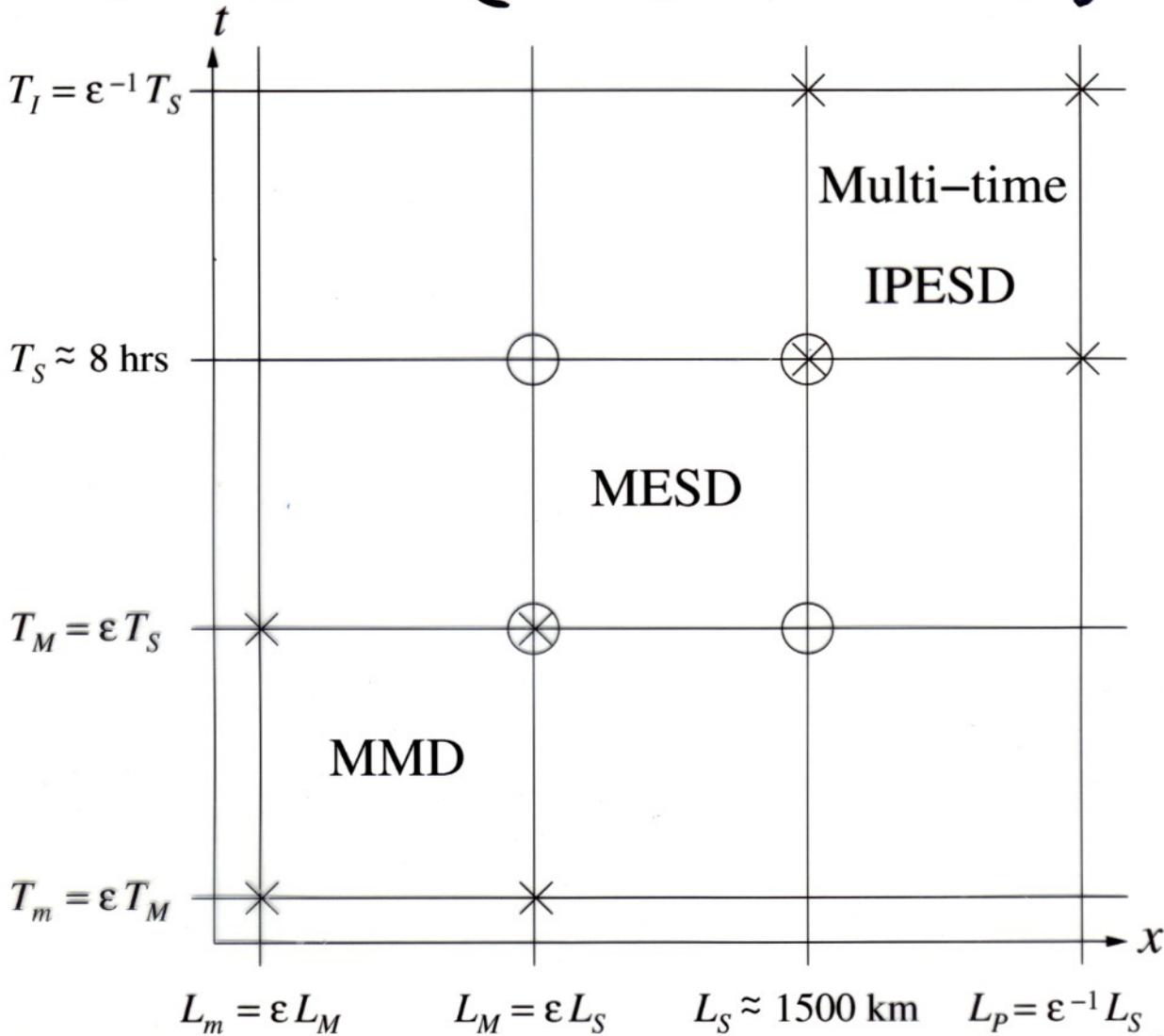
# Hierarchical Multi-Scale Models for Theory, Observations, and Numerical Strategies

Majda & Klein (2003); Klein & Majda (2006); Majda (2006a,b)

**(JAS)**

**(TCFD)**

**(JAS)**



**IPESD - MJO - Appl.: Biello, Majda**

**PNAS04**

IPESD - Intraseasonal Planetary Equatorial Synoptic Scale Dynamics

**JAS05**

MESD - Mesoscale Equatorial Synoptic Dynamics

**DAO06**

MMD - Microscale Mesoscale Dynamics

**(superrotation) (B, M, Manickoff) → JAS07**

# The Interlocking

IPESD

MESD

Multi-scale

Models

derived under two  
universal assumptions:

#1) Low Froude #

$$\epsilon = \frac{|u|}{|c_g|}, \quad c_g = 50 \text{ m s}^{-1}$$

#2) Weak Temp. Gradient

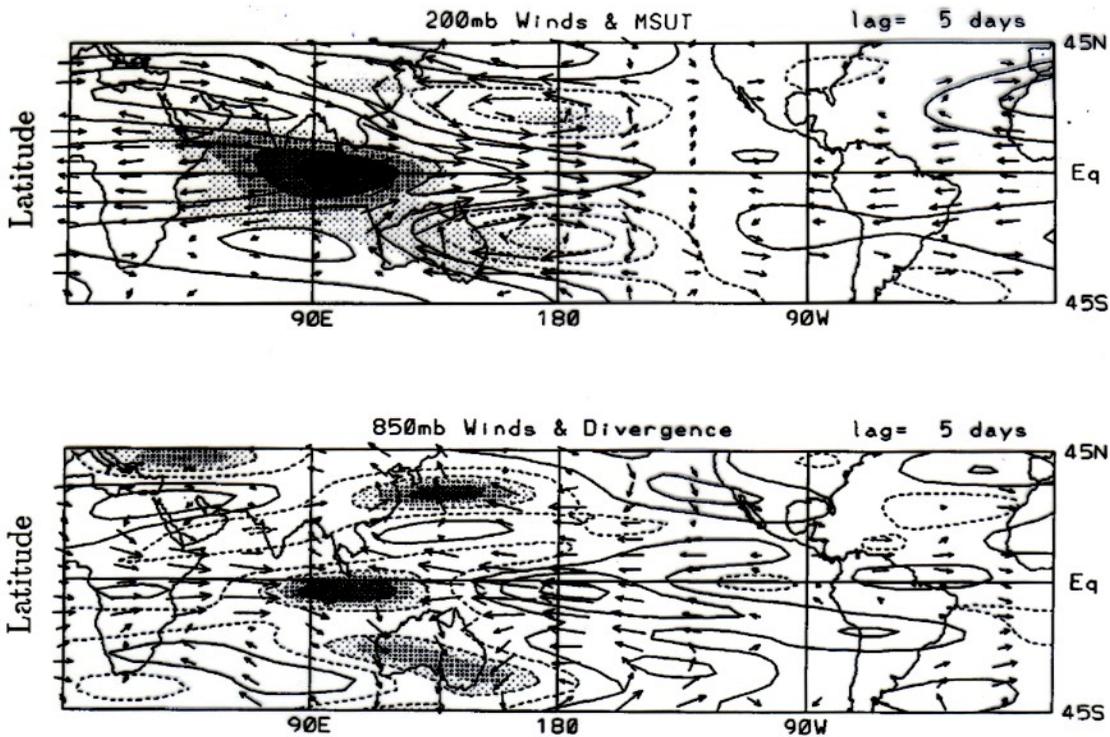
$$\Theta = \bar{\Theta} + \epsilon \Theta_1$$

$$[\Theta_1] \approx 3^\circ \text{K}$$

See M, JAS 2003

#1, #2) Obs. consistent!!

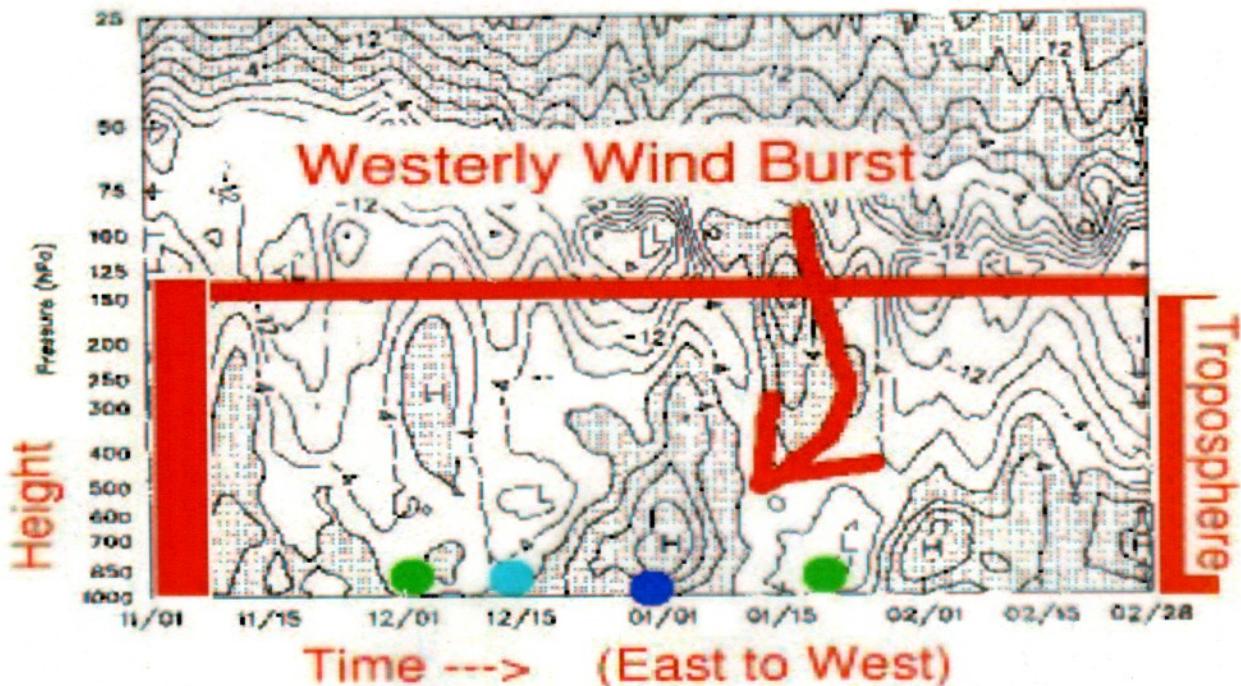
## MJO: Large scale wind pattern.



- Top: 200 mb winds and precipitation.
- Bottom: 850 mb winds and divergence.
- Filtered at large scales.

From Hendon & Salby *J. Atmos. Sci.*, **51**,  
p 2230, fig. 3.

## MJO: Vertical Shear



Lin & Johnson *J. Atmos. Sci.*, 53, p 701, fig. 3 (a).

- Westerly wind burst zonal/vertical profile over a fixed position near the equator.
- Time goes from left to right and can be interpreted as **left = east, right = west**.
- **Background easterlies.**
- **Westerly onset region.**
- **Strong westerly region.**

## MJO: Central Issue

Which aspects of the planetary scale dynamics are due to

1. **Planetary scale mean heating** as in traditional Matsuno-Gill models?
2. **Upscale transport** of **potential temperature** from synoptic to planetary scales through eddy fluxes.
3. **Upscale transport** of **zonal momentum** from synoptic to planetary scales through eddy fluxes.

**IPESD framework can isolate these causes and their effects on planetary scale organized flows.**

# The IPESD Multiscale Model for the MJO

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Joseph A. Biello - University of California, Davis

Andrew Majda - Courant Institute, New York University

- **FRAMEWORK:** IPESD multiscale models (Majda/Klein 2003).
- **STRUCTURE:** MJO structure given by specified heating profiles (PNAS 2004, JAS 2005, DAO 2006, BM+ Moncrieff JAS 2007)
  - planetary scale direct heating
  - upscale fluxes of momentum and heat from synoptic scales
- **DYNAMICS:** Khouider/Majda multi-cloud model. (Khouider/Majda JAS 2005, 2006, 2007)
  - active moisture through cloud model
  - nonlinear feedback from planetary to synoptic scales
  - organized embedded structures in a traveling envelope (Majda, Stechmann, Khouider PNAS)

# FRAMEWORK: IPESD Theory (Majda/Klein 2003)

Synoptic Scale (Balanced) Dynamics: Planetary Scale Quasi-Linear Dynamics:

$$u'_\tau - y v' + p'_x = S'_u$$

$$v'_\tau + y u' + p'_y = S'_v$$

$$\theta'_\tau + w' = S'_\theta$$

$$p'_z = \theta'$$

$$u'_x + v'_y + w'_z = 0$$

$$\overline{S'_\theta} = 0$$

$$\overline{U}_t - y \overline{V} + \overline{P}_X = F^U - d_0 \overline{U}$$

$$y \overline{U} + \overline{P}_y = 0$$

$$\overline{\Theta}_t + \overline{W} = F^\theta - d_\theta \overline{\Theta} + \overline{S_\theta}$$

$$\overline{P}_z = \overline{\Theta}$$

$$\overline{U}_X + \overline{V}_y + \overline{W}_z = 0$$

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The fluxes from the synoptic scales are given by

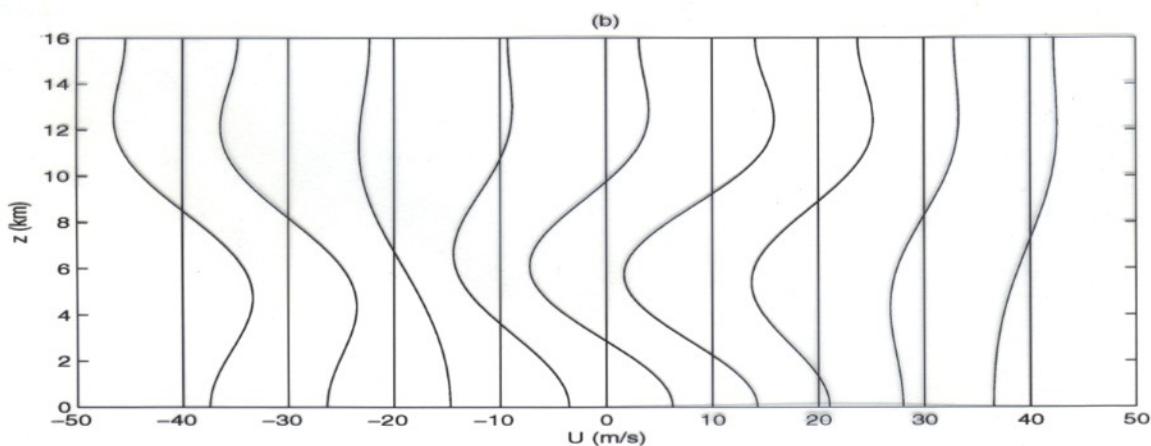
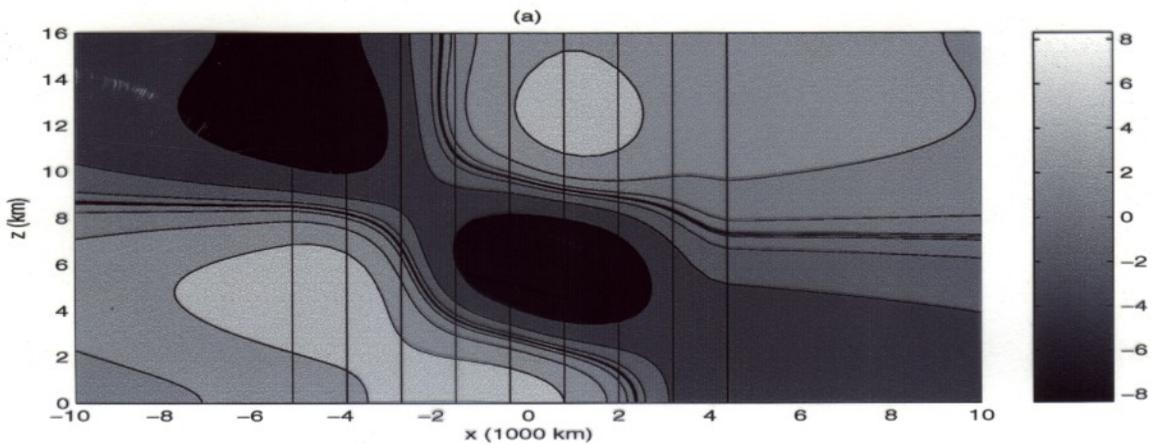
$$F^U = -\overline{(v' u')_y} - \overline{(w' u')_z}$$

$$F^\theta = -\overline{(v' \theta')_y} - \overline{(w' \theta')_z}$$

Each forcing effect, i.e. upscale vertical and meridional momentum and temperature transport and planetary scale mean heating can be considered separately and superposed

## Equatorial MJO model:

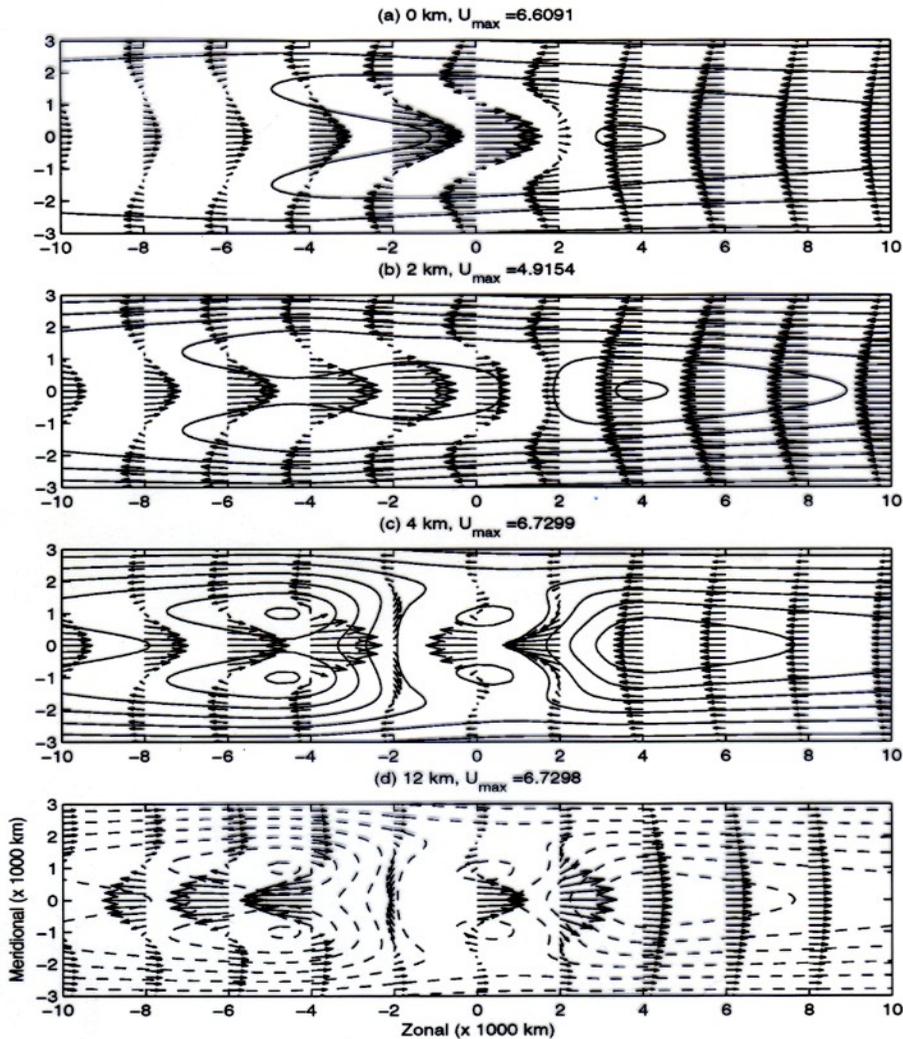
- Congestus heating in the east and westward tilted superclusters in the west of a moving warm pool.
- Planetary mean heating is weaker, but has same structure of synoptic scale fluctuations.



- (a) Zonal velocity (westerly = light, easterly = dark) as a function of height and longitude above equator and (b) as a function of height above the cuts from (a).

## Equatorial MJO model:

- Congestus heating in the east and westward tilted superclusters in the west of a moving warm pool.
- Planetary mean heating is weaker, but has same structure of synoptic scale fluctuations.



- Pressure and flow at  $z = 0, 2, 4, 12$  km.

## Summary: Which aspects of the MJO arise from upscale transport versus direct heating?

### Lower/Upper Troposphere Direct Heating Alone

- Easterlies Leading Westerlies
- Maximum westerlies at base of troposphere

### Addition of Congestus/Supercluster Upscale Transport

- Quadrupole structure
- Upward/Westward tilt of westerly wind burst
- Maximum westerlies at 4-6 km height
- Intensification of midlevel easterly jet leading the westerly onset region
- Cyclone pair trailing convective activity
- Upper troposphere outflow from convective region