

Analysis Methods in Atmospheric and Oceanic Science

AOSC 652

Ordinary Differential Equations
Week 12, Day 1

14 Nov 2016

AOSC 652: Analysis Methods in AOSC

Student projects:

- **20% of the final grade**: you will receive a numerical score for the project and final grade will be found via:

$$\text{Final Grade} = (0.1) \times (\text{Attendance} + \text{Participation}) + (0.7) \times (\text{Homework}) + (0.2) \times (\text{Final Project})$$

- 28, 30 Nov , 2, 5, and 7 Dec set aside for “in class” work on your project
- Thurs 8 & Fri 9 Dec: *students present their project (10 minute talks)*, prepared using either Powerpoint, Open Office, etc and converted to PDF prior to the start of class
- Each student must turn in a *brief* written description of the project as well as all *code* used to complete the project
- Good to begin thinking about your project: application of techniques learned in class to a *scientific problem of your interest*
- I am available to discuss potential projects at any time

AOSC 652: Analysis Methods in AOSC

Student projects:

- **20% of the final grade**: you will receive a numerical score for the project and final grade will be found via:

$$\text{Final Grade} = (0.1) \times (\text{Attendance} + \text{Participation}) + (0.7) \times (\text{Homework}) + (0.2) \times (\text{Final Project})$$

- 28, 30 Nov , 2, 5, and 7 Dec set aside for “in class” work on your project
- Thurs 8 & Fri 9 Dec: *students present their project (10 minute talks)*, prepared using either Powerpoint, Open Office, etc and converted to PDF prior to the start of class
- Each student must turn in a *brief* written description of the project as well as all *code* used to complete the project
- Good to begin thinking about your project: application of techniques learned in class to a *scientific problem of your interest*
- I am available to discuss potential projects at any time

⇒ **Project Description due this Friday, at start of class**

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

- Differential Equations are central to Atmospheric and Ocean Sciences
- They provide *quantitative* descriptions of:
 - motions of air and water ⇒ circulation
 - interaction of light and molecules ⇒ photolysis frequencies and heating rates
 - abundance of gases and particles ⇒ biogeochemical cycling of carbon, nitrogen, sulfur, etc
 - ⇒ air quality
 - ⇒ ozone depletion and recovery
 - ⇒ clouds, aerosols, and precipitation
 - interaction of all of above: ⇒

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

- Differential Equations are central to Atmospheric and Ocean Sciences
- They provide *quantitative* descriptions of:
 - motions of air and water ⇒ circulation
 - interaction of light and molecules ⇒ photolysis frequencies and heating rates
 - abundance of gases and particles ⇒ biogeochemical cycling of carbon, nitrogen, sulfur, etc
 - ⇒ air quality
 - ⇒ ozone depletion and recovery
 - ⇒ clouds, aerosols, and precipitation
 - interaction of all of above: ⇒ climate change (impact of human activity on the physical, chemical, and thermodynamic state of the atmosphere and oceans)

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Differential Equation:

An equation that defines the relationship between an unknown quantity and one or more of its derivatives

What is an “ordinary” differential equation?

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Differential Equation:

An equation that defines the relationship between an unknown quantity and one or more of its derivatives

What is an “ordinary” differential equation?

Equation contains functions of only one independent variable and one or more of its derivatives with respect to that variable

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Differential Equation:

An equation that defines the relationship between an unknown quantity and one or more of its derivatives

What is an “ordinary” differential equation?

Equation contains functions of only one independent variable and one or more of its derivatives with respect to that variable

We'll now review examples of “ordinary” differential equations from classical physics and chemistry

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Carbon-14 decay: $\frac{d\ ^{14}\text{C}}{dt} = -\frac{1}{\tau} \ ^{14}\text{C}$

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Carbon-14 decay: $\frac{d\ ^{14}\text{C}}{dt} = -\frac{1}{\tau} \ ^{14}\text{C}$

What is τ ?

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Carbon-14 decay: $\frac{d\ ^{14}\text{C}}{dt} = -\frac{1}{\tau} \ ^{14}\text{C}$

What is τ ?

What must be the units of τ ?

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Carbon-14 decay: $\frac{d\ ^{14}\text{C}}{dt} = -\frac{1}{\tau} \ ^{14}\text{C}$

Other ways of writing same equation:

$$^{14}\dot{\text{C}} = -\frac{1}{\tau} \ ^{14}\text{C}$$

$$^{14}\text{C}' = -\frac{1}{\tau} \ ^{14}\text{C}$$

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Carbon-14 decay: $\frac{d\ ^{14}\text{C}}{dt} = -\frac{1}{\tau} \ ^{14}\text{C}$

Other ways of writing same equation:

$$^{14}\dot{\text{C}} = -\frac{1}{\tau} \ ^{14}\text{C} \quad \leftarrow \text{Dot notation often used when independent variable is time}$$

$$^{14}\text{C}' = -\frac{1}{\tau} \ ^{14}\text{C}$$

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Newton's Second Law of Motion:

$F = m a$: the net force on an object is equal to the mass of the object multiplied by its acceleration

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Newton's Second Law of Motion:

$F = m a$: the net force on an object is equal to the mass of the object multiplied by its acceleration

How do we express this mathematically as a differential eqn?

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Newton's Second Law of Motion:

$F = m a$: the net force on an object is equal to the mass of the object multiplied by its acceleration

How do we express this mathematically as a differential eqn?

$$F(t) = m \frac{d^2 x}{dt^2}$$

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Carbon-14 decay: $\frac{d \text{ }^{14}\text{C}}{dt} = -\frac{1}{\tau} \text{ }^{14}\text{C} \leftarrow \text{First Order}$

Newton's Second Law of Motion:

$$F(t) = m \frac{d^2 x}{dt^2} \leftarrow ???$$

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Carbon-14 decay: $\frac{d \text{ }^{14}\text{C}}{dt} = -\frac{1}{\tau} \text{ }^{14}\text{C} \leftarrow \text{First Order}$

Newton's Second Law of Motion:

$$F(t) = m \frac{d^2 x}{dt^2} \leftarrow \text{Second Order}$$

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Heat Diffusion Equation:

$$\frac{\partial T}{\partial t} = \frac{1}{\rho c} \frac{\partial}{\partial z} \left(\kappa \frac{\partial T}{\partial z} \right)$$

What is T ?

What is t ?

What is ρ ?

What is c ?

What is κ ?

What is z ?

What is $\kappa \delta T / \delta z$?

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Heat Diffusion Equation:

$$\frac{\partial T}{\partial t} = \frac{1}{\rho c} \frac{\partial}{\partial z} \left(\kappa \frac{\partial T}{\partial z} \right)$$

What is T ? Temperature

What is t ? time

What is ρ ? density

What is c ? specific heat

What is κ ? thermal conductivity

What is z ? distance

What is $\kappa \delta T / \delta z$? conductive heat flux

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Heat Diffusion Equation:

$$\frac{\partial T}{\partial t} = \frac{1}{\rho c} \frac{\partial}{\partial z} \left(\kappa \frac{\partial T}{\partial z} \right)$$

Units

What is T ? Temperature (**K**)

What is t ? time (**sec**)

What is ρ ? density (**kg/m³**)

What is c ? specific heat (**J kg⁻¹ K⁻¹**)

What is κ ? thermal conductivity (**J m⁻¹ s⁻¹ K⁻¹**)

What is z ? distance (**m**)

What is $\kappa \delta T / \delta z$? conductive heat flux (**J m⁻² s⁻¹**)

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Heat Diffusion Equation:

$$\frac{\partial T}{\partial t} = \frac{1}{\rho c} \frac{\partial}{\partial z} \left(\kappa \frac{\partial T}{\partial z} \right)$$

Sometimes written as:

$$\frac{\partial T}{\partial t} = \alpha \left(\frac{\partial^2 T}{\partial z^2} \right)$$

where α is a constant that describes
the rate of heat diffusion

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Carbon-14 Decay:
$$\frac{d\ ^{14}\text{C}}{dt} = -\frac{1}{\tau} \ ^{14}\text{C}$$

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Carbon-14 Decay:
$$\frac{d \text{}^{14}\text{C}}{dt} = -\frac{1}{\tau} \text{}^{14}\text{C}$$

Clearly, this equation can be rearranged and integrated to yield:

$$\text{}^{14}\text{C}(t) = \text{}^{14}\text{C}(t=0) e^{-t/\tau}$$

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Carbon-14 Decay: $\frac{d\ ^{14}\text{C}}{dt} = -\frac{1}{\tau} \ ^{14}\text{C}$

Clearly, this equation can be rearranged and integrated to yield:

$$^{14}\text{C}(t) = ^{14}\text{C}(t=0) e^{-t/\tau}$$

What is this called?



AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Carbon-14 Decay:
$$\frac{d \text{}^{14}\text{C}}{dt} = -\frac{1}{\tau} \text{}^{14}\text{C}$$

Clearly, this equation can be rearranged and integrated to yield:

$$\text{}^{14}\text{C}(t) = \text{}^{14}\text{C}(t=0) e^{-t/\tau}$$



Initial Condition

If the independent variable were spatial rather than temporal, what would this term be called?

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Carbon-14 Decay: $\frac{d \text{}^{14}\text{C}}{dt} = -\frac{1}{\tau} \text{}^{14}\text{C}$

Clearly, this equation can be rearranged and integrated to yield:

$$\text{}^{14}\text{C}(t) = \text{}^{14}\text{C}(t=0) e^{-t/\tau}$$

What is this called ?

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Carbon-14 Decay:
$$\frac{d\ ^{14}\text{C}}{dt} = -\frac{1}{\tau} \ ^{14}\text{C}$$

Clearly, this equation can be rearranged and integrated to yield:

$$^{14}\text{C}(t) = ^{14}\text{C}(t=0) e^{-t/\tau}$$

Half-life



How much has the amount of ^{14}C decayed, relative to the initial condition, when $t = \tau$?

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Carbon-14 Decay: $\frac{d\ ^{14}\text{C}}{dt} = -\frac{1}{\tau} \ ^{14}\text{C}$

Clearly, this equation can be rearranged and integrated to yield:

$$^{14}\text{C}(t) = ^{14}\text{C}(t=0) e^{-t/\tau}$$

Half-life



How much has the amount of ^{14}C decayed, relative to the initial condition, when $t = \tau$?

Times of $t = \tau$, $t = 2\tau$, etc are often called one *e-folding time*, two *e-folding time*, etc.

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Carbon-14 Decay:
$$\frac{d \text{}^{14}\text{C}}{dt} = -\frac{1}{\tau} \text{}^{14}\text{C}$$

Clearly, this equation can be rearranged and integrated to yield:

$$\text{}^{14}\text{C}(t) = \text{}^{14}\text{C}(t=0) e^{-t/\tau}$$


What is the half life of $\text{}^{14}\text{C}$?

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Carbon-14 Decay:
$$\frac{d \text{}^{14}\text{C}}{dt} = -\frac{1}{\tau} \text{}^{14}\text{C}$$

Clearly, this equation can be rearranged and integrated to yield:

$$\text{}^{14}\text{C}(t) = \text{}^{14}\text{C}(t=0) e^{-t/\tau}$$


What is the half life of ^{14}C ?

Given this half life and the fact that all ^{14}C measurable in a paleo-climatic biological sample reflects the amount of ^{14}C initially present in the sample at the time it was last “living”, minus isotopic decay, over what time horizon range can carbon-14 dating be applied?

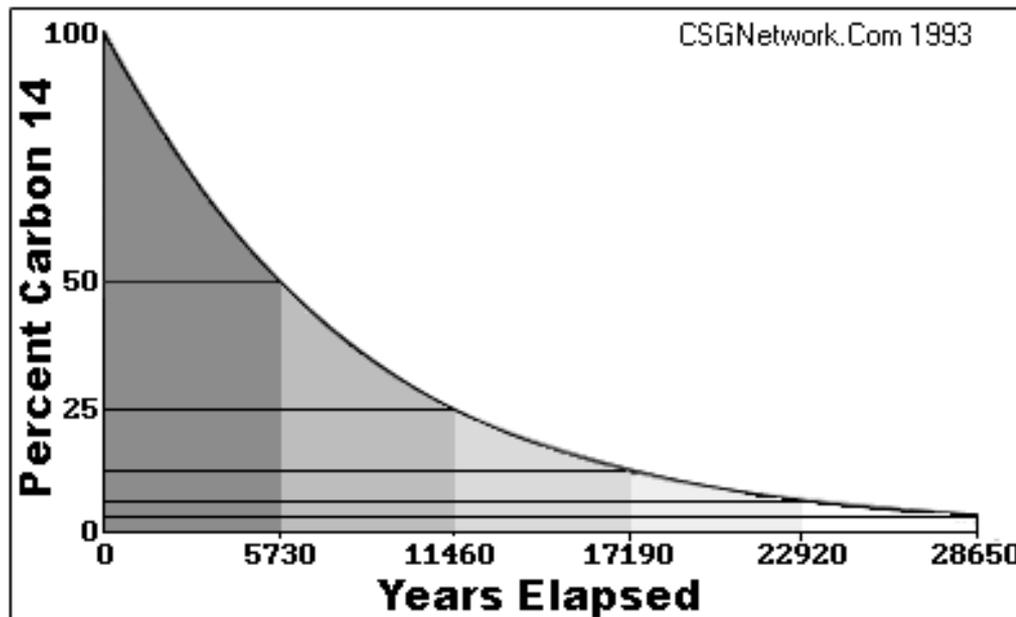
AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Carbon-14 Decay:
$$\frac{d\ ^{14}\text{C}}{dt} = -\frac{1}{\tau} \ ^{14}\text{C}$$

Clearly, this equation can be rearranged and integrated to yield:

$$^{14}\text{C}(t) = ^{14}\text{C}(t=0) e^{-t/\tau}$$



<http://www.csgnetwork.com/carbon14datecalc.html>

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Beer-Lambert Law:

$$F(z, \lambda) = F_{\text{TOA}}(\lambda) e^{-\tau(z, \lambda)} \quad (\text{TOA : Top of Atmosphere})$$

where:

$$\tau(z, \lambda) = m \int_z^{\infty} \sigma_{\lambda} [C] dz'$$

F : solar irradiance (photons/cm²/sec)

σ_{λ} : absorption cross section (cm²)

C : concentration of absorbing gas (molecules/cm³)

m : airmass: ratio of slant path to vertical path, equal to $1/\cos(\theta)$ for $\theta < \sim 75^{\circ}$

θ : solar zenith angle

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Beer-Lambert Law:

$$F(z, \lambda) = F_{\text{TOA}}(\lambda) e^{-\tau(z, \lambda)} \quad (\text{TOA : Top of Atmosphere})$$

where:

$$\tau(z, \lambda) = m \int_z^{\infty} \sigma_{\lambda} [C] dz'$$

What is this τ called?

F : solar irradiance (photons/cm²/sec)

σ_{λ} : absorption cross section (cm²)

C : concentration of absorbing gas (molecules/cm³)

m : airmass: ratio of slant path to vertical path, equal to $1/\cos(\theta)$ for $\theta < \sim 75^{\circ}$

θ : solar zenith angle

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Beer-Lambert Law:

$$F(z, \lambda) = F_{\text{TOA}}(\lambda) e^{-\tau(z, \lambda)} \quad (\text{TOA : Top of Atmosphere})$$

where:

$$\tau(z, \lambda) = m \int_z^{\infty} \sigma_{\lambda} [C] dz'$$

If the absorbing species has a near constant mixing ratio wrt to altitude, we can write:

$$[C] \approx \text{m.r.} [\text{Density}] = \text{m.r.} [\text{Density_surface}] e^{-z/H}$$

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Beer-Lambert Law:

$$F(z, \lambda) = F_{\text{TOA}}(\lambda) e^{-\tau(z, \lambda)} \quad (\text{TOA : Top of Atmosphere})$$

where:

$$\tau(z, \lambda) = m \int_z^{\infty} \sigma_{\lambda} [C] dz'$$

If the absorbing species has a near constant mixing ratio wrt to altitude, we can write:

$$[C] \approx \text{m.r.} [\text{Density}] = \text{m.r.} [\text{Density_surface}] e^{-z/H}$$

What is H called?

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Beer-Lambert Law:

$$F(z, \lambda) = F_{\text{TOA}}(\lambda) e^{-\tau(z, \lambda)} \quad (\text{TOA : Top of Atmosphere})$$

where:

$$\tau(z, \lambda) = m \int_z^{\infty} \sigma_{\lambda} [C] dz'$$

If the absorbing species has a near constant mixing ratio wrt to altitude, we can write:

$$[C] \approx \text{m.r.} [\text{Density}] = \text{m.r.} [\text{Density_surface}] e^{-z/H}$$

What is H called?

What does H equal?

AOSC 652: Analysis Methods in AOSC

Introduction to Differential Equations

Beer-Lambert Law:

$$F(z, \lambda) = F_{\text{TOA}}(\lambda) e^{-\tau(z, \lambda)} \quad (\text{TOA : Top of Atmosphere})$$

where:

$$\tau(z, \lambda) = m \int_z^{\infty} \sigma_{\lambda} [C] dz'$$

If the absorbing species has a near constant mixing ratio wrt to altitude, we can write:

$$[C] \approx \text{m.r.} [\text{Density}] = \text{m.r.} [\text{Density_surface}] e^{-z/H}$$

What is H called?

What does H equal?

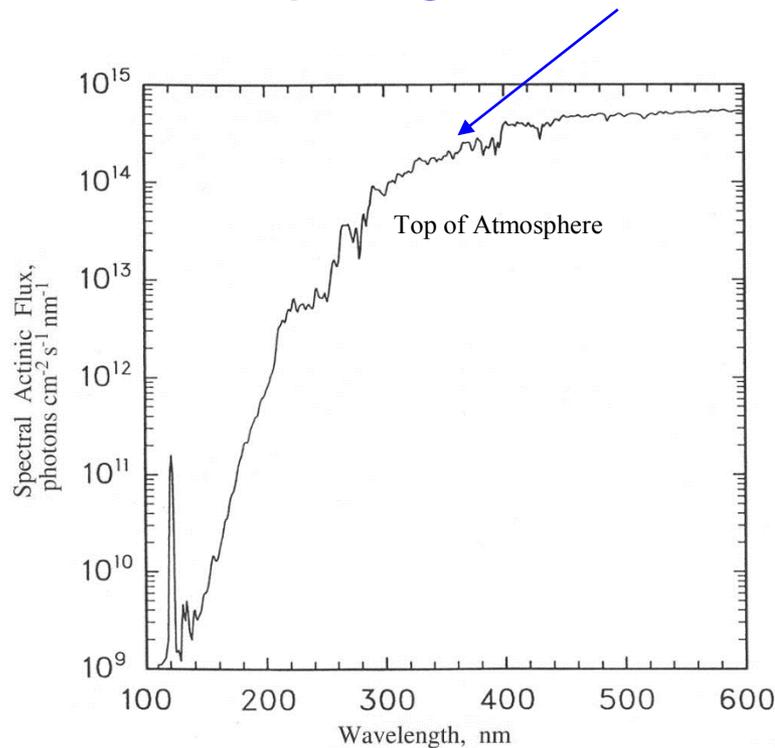
What approximation can we make that will allow this equation to be solved analytically?

AOSC 652: Analysis Methods in AOSC

$$F(z, \lambda) = F_{\text{TOA}}(\lambda) e^{-\tau(z, \lambda)} \quad (\text{TOA : Top of Atmosphere})$$

$$\text{where: } \tau(z, \lambda) = m \int_z^{\infty} \sigma_{\lambda} [C] dz'$$

Controls how atmosphere goes from this ...



From DeMore et al., *Chemical Kinetics and Photochemical Data for Use in Stratospheric Modeling*, Evaluation No. 11, 1994.

to this !

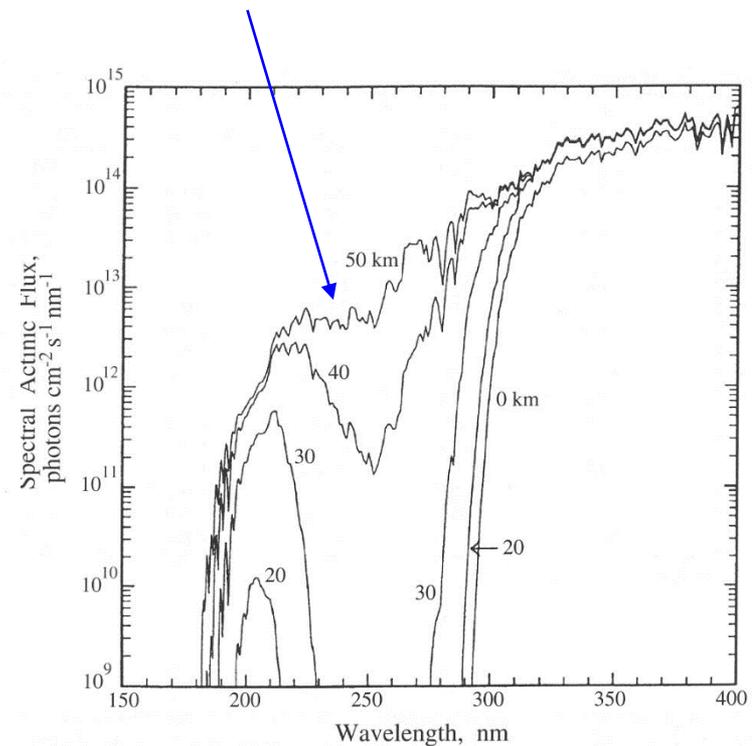
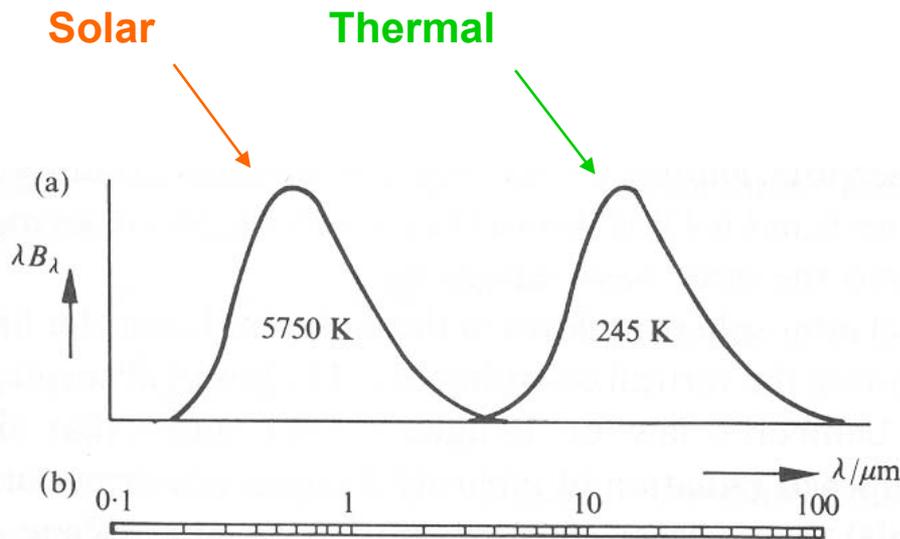


FIGURE 3.3 Solar spectral actinic flux (photons cm⁻² s⁻¹ nm⁻¹) at various altitudes and at the Earth's surface (DeMore et al., 1994).

From Seinfeld and Pandis, *Atmospheric Chemistry and Physics*, 1998.

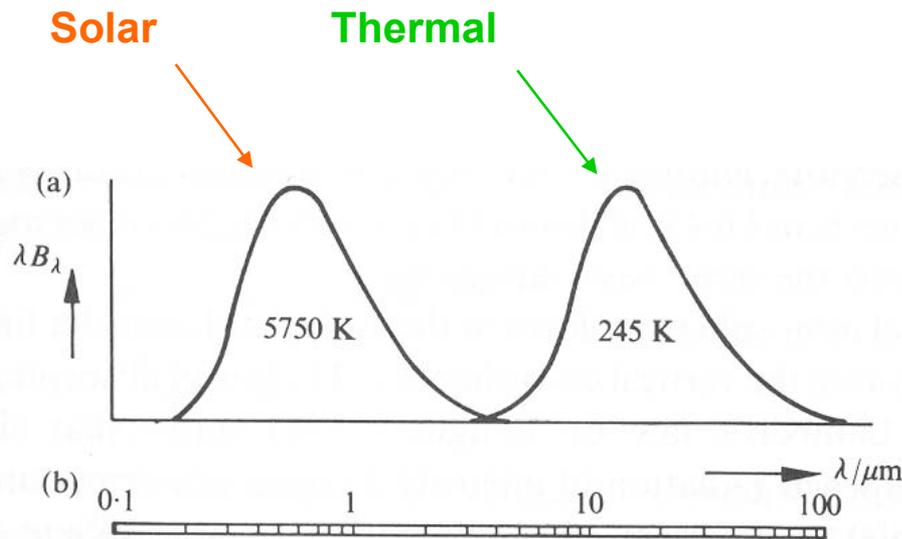
AOSC 652: Analysis Methods in AOSC



Curves of black-body energy versus wavelength for 5750 K (Sun's approximate temperature) and for 245 K (Earth's mean temperature). The curves are drawn with equal area since, integrated over the entire Earth at the top of the atmosphere, the solar (downwelling) and terrestrial (upwelling) fluxes must be equal.

From Houghton, *Physics of Atmospheres*, 1991

AOSC 652: Analysis Methods in AOSC

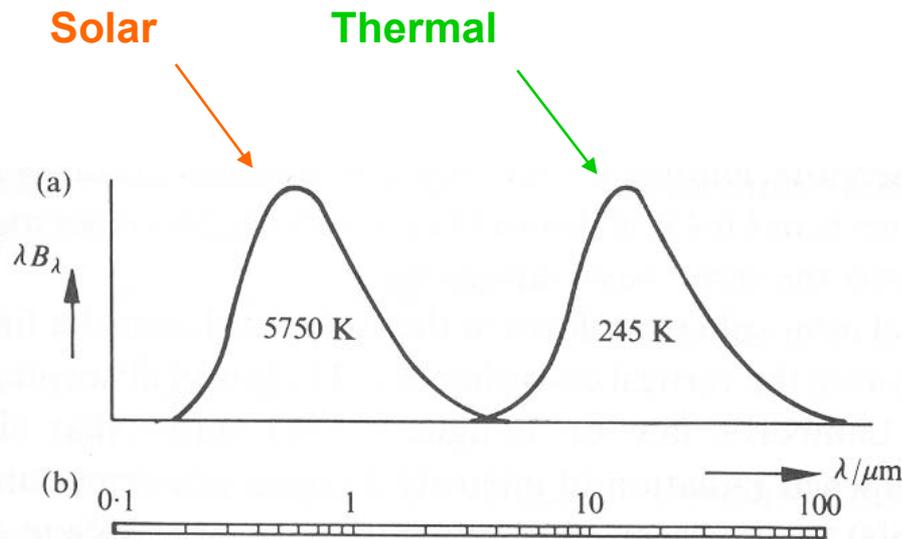


Curves of black-body energy versus wavelength for 5750 K (Sun's approximate temperature) and for 245 K (Earth's mean temperature). The curves are drawn with equal area since, integrated over the entire Earth at the top of the atmosphere, the solar (downwelling) and terrestrial (upwelling) fluxes must be equal.

From Houghton, *Physics of Atmospheres*, 1991

How do we model the thermal curve at the top of the atmosphere?

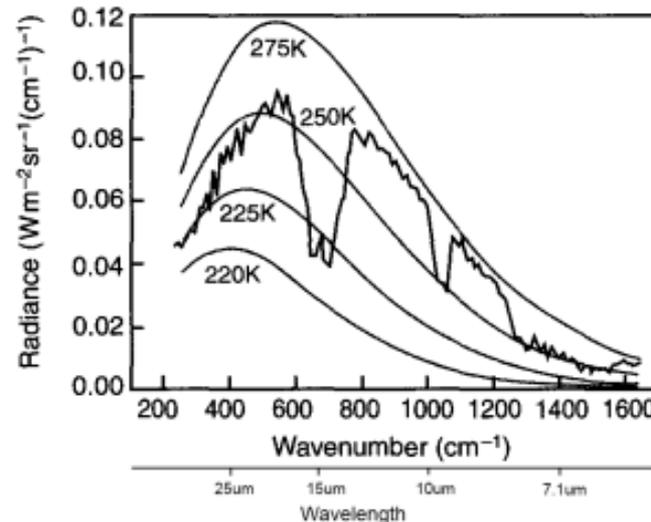
AOSC 652: Analysis Methods in AOSC



Curves of black-body energy versus wavelength for 5750 K (Sun's approximate temperature) and for 245 K (Earth's mean temperature). The curves are drawn with equal area since, integrated over the entire Earth at the top of the atmosphere, the solar (downwelling) and terrestrial (upwelling) fluxes must be equal.

From Houghton, *Physics of Atmospheres*, 1991

How do we model the thermal curve at the top of the atmosphere?



AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Many simple equations simply can not be integrated to yield an analytic solution. For instance, the simple equation:

$$\frac{dy}{dt} = \frac{y}{1 + y^2}$$

can be rearranged and integrated to yield:

$$\ln y + \frac{y^2}{2} = t + C$$

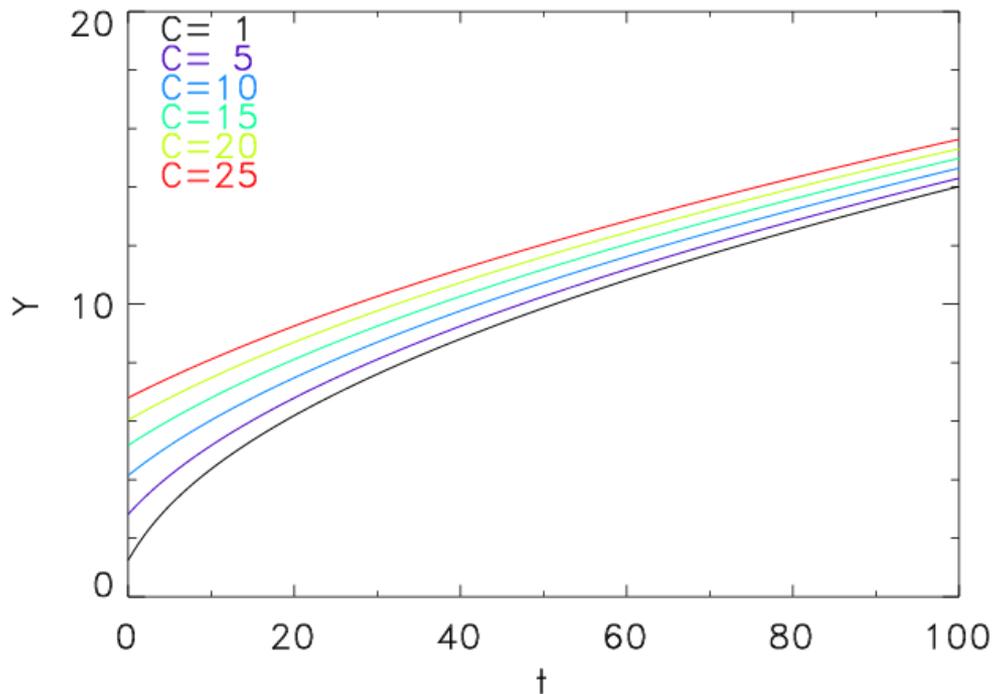
which can be used to describe the evolution of $y(t)$ as a function of t and C : i.e., can generate a family of plots of y versus t , for various values of C .

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Solution: $\ln y + \frac{y^2}{2} = t + C$

represented by a family of curves:



AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Many simple equations simply can not be integrated to yield an analytic solution. For instance, the simple equation:

$$\frac{dy}{dt} = \frac{y}{1 + y^2}$$

can be rearranged and integrated to yield:

$$\ln y + \frac{y^2}{2} = t + C$$

which can be used to describe the evolution of $y(t)$ as a function of t and C : i.e., can generate a family of plots of y versus t , for various values of C .

These plots, together with a measurement of y at particular time t , provide the “solution”.

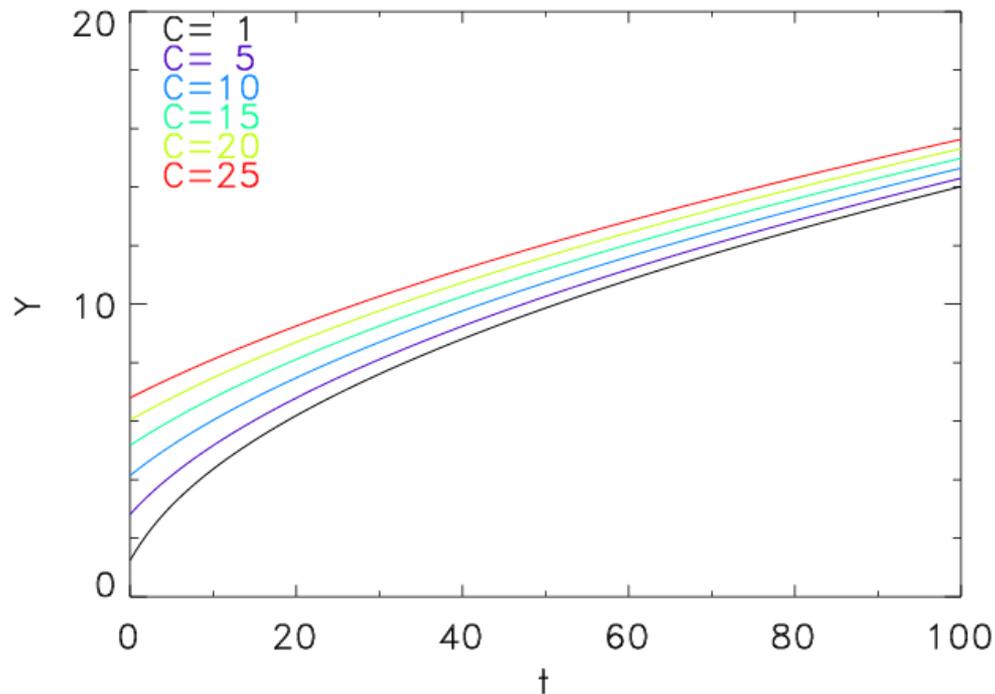
This type of solution is called an *implicit solution*

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Solution: $\ln y + \frac{y^2}{2} = t + C$

represented by a family of curves:



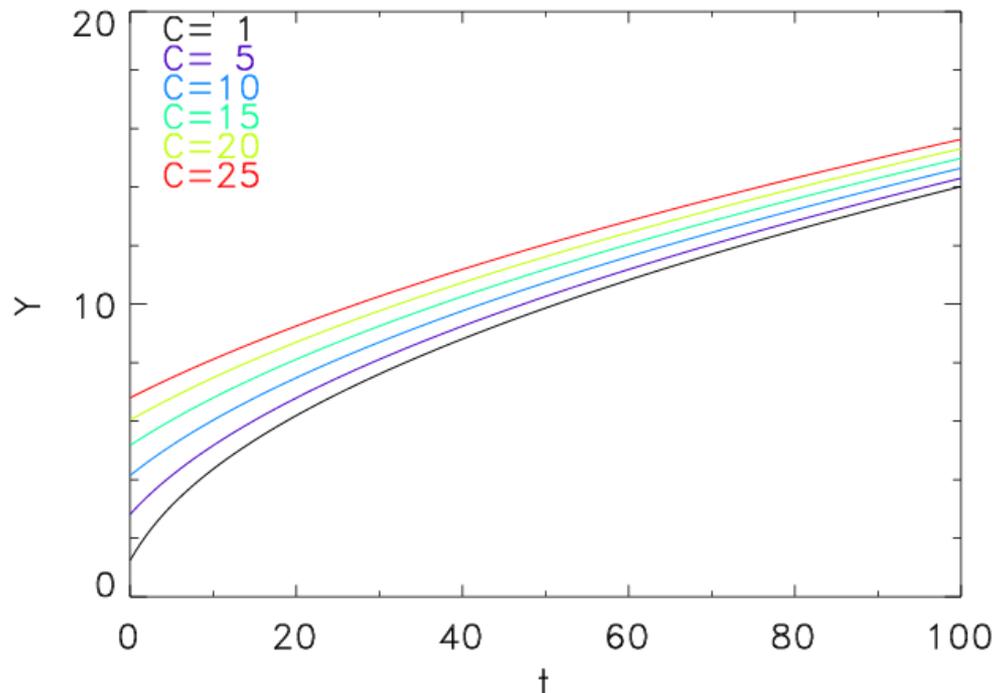
One rather important solution is not yet represented

AOSC 652: Analysis Methods in AOSC

Solutions of Ordinary Differential Equations

Solution:
$$\ln y + \frac{y^2}{2} = t + C$$

represented by a family of curves:



The equilibrium solution, $y = 0$, is not represented by this figure

AOSC 652: Analysis Methods in AOSC

Readings for Wednesday:

- 25 pages from Storey
- 7 pages from Press