Power Laws and Self-Similarity in Tornadogenesis

Misha Shvartsman, University of St. Thomas, joint work with Pavel Bělík (Augsburg University), Brittany Dahl (University of Miami), Doug Dokken (University of St. Thomas), Corey Potvin (NOAA), Kurt Scholz (University of St. Thomas)

> SIAM GS19, CP2 Climate I Houston, TX March 11, 2019

Power Laws and Self-Similarity in Tornadogenesis

1 / 23

Outline

- Introduction and Power Laws
- 2 Radar Data and Implications
- Over Law in Axisymmetric Solutions
- Dimension of a Singular Set
- **5** Numerical Evidence
- 6 Conclusions

(a)

Outline

1 Introduction and Power Laws

- 2 Radar Data and Implications
- 3 Power Law in Axisymmetric Solutions
- 4 Dimension of a Singular Set
- 5 Numerical Evidence
- 6 Conclusions

Tornado Pic

Tornado in Campo, CO on 05/31/2010



Power Laws and Self-Similarity in Tornadogenesis

St.Thomas

Definition and Properties

Power Law

$$y = f(x) = Ax^b$$



<ロ> (日) (日) (日) (日) (日)

St. Thomas

Definition and Properties

Power Law

$$y = f(x) = Ax^b$$

• Scale Invariance (homogeneous of degree b)

$$y = f(kx) = A(kx)^b = Ak^b x^b$$

 $\ln y = \ln A + b \ln x$

 $\ln y = \ln A + b \ln kx$

St.Thomas

5 / 23

イロト イヨト イヨト イヨト

Power Laws and Self-Similarity in Tornadogenesis

Definition and Properties

Power Law

$$y = f(x) = Ax^b$$

• Scale Invariance (homogeneous of degree b)

$$y = f(kx) = A(kx)^b = Ak^b x^b$$

 $\ln y = \ln A + b \ln x$

 $\ln y = \ln A + b \ln kx$

• Self - Similarity

$$\frac{f(x)}{x^b} = \frac{f^*(x,z)}{x^b} = \phi\left(\frac{z}{x^{b^*}}\right) = A$$

St.Thomas

イロン イロン イヨン イヨン

M. Walter [2010], Earthquakes and Weatherquakes: Mathematics and Climate Change. *Notices of the AMS*, **57**, v. 10, 1278–1284

$$\Delta F = b \ln \left(\frac{C}{C_0}\right), \quad e^{\Delta F} = \left(\frac{C}{C_0}\right)^b, \quad e^{-\Delta F} = \left(\frac{C_0}{C}\right)^b$$

St.Thomas

M. Walter [2010], Earthquakes and Weatherquakes: Mathematics and Climate Change. *Notices of the AMS*, **57**, v. 10, 1278–1284

$$\Delta F = b \ln \left(\frac{C}{C_0}\right), \quad e^{\Delta F} = \left(\frac{C}{C_0}\right)^b, \quad e^{-\Delta F} = \left(\frac{C_0}{C}\right)^b$$

Weatherquake Hypothesis: (X is the magnitude of the event)

$$N(x) = \alpha p^x, \ 0 \le p \le 1, \ 0 \le x < \infty, \ \alpha = -\ln p$$

M. Walter [2010], Earthquakes and Weatherquakes: Mathematics and Climate Change. *Notices of the AMS*, **57**, v. 10, 1278–1284

$$\Delta F = b \ln \left(\frac{C}{C_0}\right), \quad e^{\Delta F} = \left(\frac{C}{C_0}\right)^b, \quad e^{-\Delta F} = \left(\frac{C_0}{C}\right)^b$$

Weatherquake Hypothesis: (X is the magnitude of the event)

$$N(x) = \alpha p^x, \ 0 \le p \le 1, \ 0 \le x < \infty, \ \alpha = -\ln p$$

$$E(x) = -\frac{1}{\ln p}, \ P(X > a) = p^{a}$$

M. Walter [2010], Earthquakes and Weatherquakes: Mathematics and Climate Change. *Notices of the AMS*, **57**, v. 10, 1278–1284

$$\Delta F = b \ln \left(\frac{C}{C_0}\right), \quad e^{\Delta F} = \left(\frac{C}{C_0}\right)^b, \quad e^{-\Delta F} = \left(\frac{C_0}{C}\right)^b$$

Weatherquake Hypothesis: (X is the magnitude of the event)

$$N(x) = \alpha p^x, \ 0 \le p \le 1, \ 0 \le x < \infty, \ \alpha = -\ln p$$

$$E(x) = -\frac{1}{\ln p}, \ P(X > a) = p^{a}$$
$$P(X > a) = \frac{1}{2}, \ a = -\frac{\ln 2}{\ln p}$$

Power Laws and Self-Similarity in Tornadogenesis

$$f(\varepsilon) = \varepsilon^{-D}$$

$$f(\varepsilon) = \varepsilon^{-L}$$



Power Laws and Self-Similarity in Tornadogenesis

St. Thomas

2

$$f(\varepsilon) = \varepsilon^{-L}$$



$$3 = \left(\frac{1}{3}\right)^{-1}, \quad 9 = \left(\frac{1}{3}\right)^{-2}, \quad 27 = \left(\frac{1}{3}\right)^{-3}$$

Power Laws and Self-Similarity in Tornadogenesis

St. Thomas

2

$$f(\varepsilon) = \varepsilon^{-L}$$



$$3 = \left(\frac{1}{3}\right)^{-1}, \quad 9 = \left(\frac{1}{3}\right)^{-2}, \quad 27 = \left(\frac{1}{3}\right)^{-3}$$

A the second sec

St. Thomas

æ

<ロ> (日) (日) (日) (日) (日)

Outline

- Introduction and Power Laws
- 2 Radar Data and Implications
 - 3 Power Law in Axisymmetric Solutions
- 4 Dimension of a Singular Set
- 5 Numerical Evidence
- 6 Conclusions

H. Cai [2005], Comparison between tornadic and nontornadic mesocyclones using the vorticity (pseudovorticity) line technique, *Mon. Wea. Rev.*, **133**, 2535–2551

$$\zeta = A\varepsilon^{-b}$$



Radar Data and Implications

J. Wurman and S. Gill [2000], Finescale Radar Observations of the Dimmitt, Texas (2 June 1995), Tornado, *Mon. Wea. Rev.*, **128**, 2135–2164

Dimmit, TX, 1995, tornado: Velocity drop-off $\propto r^{-0.6}$



1

Outline

- Introduction and Power Laws
- 2 Radar Data and Implications
- Over Law in Axisymmetric Solutions
- 4 Dimension of a Singular Set
- 5 Numerical Evidence
- 6 Conclusions

Thomas

J. Serrin [1972], The swirling vortex. *Phil. Trans. Roy. Soc. London, Series A, Math & Phys. Sci.*, **271**, 325–360





J. Serrin [1972], The swirling vortex. *Phil. Trans. Roy. Soc. London, Series A, Math & Phys. Sci.*, **271**, 325–360



J. Serrin [1972], The swirling vortex. *Phil. Trans. Roy. Soc. London, Series A, Math & Phys. Sci.*, **271**, 325–360



Spherical coordinates: (R, α, θ) $v_R = \frac{G(x)}{r^b}, \quad v_\alpha = \frac{F(x)}{r^b}, \quad v_\theta = \frac{\Omega(x)}{r^b},$ $x = \cos \alpha, \quad r = R \sin \alpha, \quad b > 0$

Case $\nu > 0$, b = 1

Three types of solutions:



<ロ> (日) (日) (日) (日) (日)

St.Thomas

13 / 23

Case $\nu > 0$, b = 1

Three types of solutions:

- Downdraft core with radial outflow
- Downdraft core with a compensating radial inflow
- Updraft core with radial inflow



Bělík et al. [2014], Fractal powers in Serrin's vortex solutions, *Asymptotic Analysis*, **90**, No. 1, p. 53–82.

 $\nu > 0$ and $b \neq 1$, no solutions of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ exist.



Bělík et al. [2014], Fractal powers in Serrin's vortex solutions, *Asymptotic Analysis*, **90**, No. 1, p. 53–82.

 $\nu > 0$ and $b \neq 1$, no solutions of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ exist.

 $\nu = 0$ and b > 0, purely rotational flow $F = G \equiv 0$, $\Omega \equiv C_{\omega}$ is a solution.

・ロト ・回ト ・ヨト ・ヨト

Bělík et al. [2014], Fractal powers in Serrin's vortex solutions, *Asymptotic Analysis*, **90**, No. 1, p. 53–82.

 $\nu > 0$ and $b \neq 1$, no solutions of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ exist.

 $\nu = 0$ and b > 0, purely rotational flow $F = G \equiv 0$, $\Omega \equiv C_{\omega}$ is a solution.

 $\nu = 0$ and $b \ge 2$, no nontrivial solutions of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ exist.

・ロット (日) ・ (日) ・ (日)

Bělík et al. [2014], Fractal powers in Serrin's vortex solutions, *Asymptotic Analysis*, **90**, No. 1, p. 53–82.

 $\nu > 0$ and $b \neq 1$, no solutions of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ exist.

 $\nu = 0$ and b > 0, purely rotational flow $F = G \equiv 0, \ \Omega \equiv C_{\omega}$ is a solution.

 $\nu = 0$ and $b \ge 2$, no nontrivial solutions of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ exist.

 $\nu = 0$ and 1 < b < 2, any nontrivial solution of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ is unstable.

・ロト ・日 ・ ・ ヨ ・ ・ ヨ ・

Bělík et al. [2014], Fractal powers in Serrin's vortex solutions, *Asymptotic Analysis*, **90**, No. 1, p. 53–82.

 $\nu > 0$ and $b \neq 1$, no solutions of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ exist.

 $\nu = 0$ and b > 0, purely rotational flow $F = G \equiv 0, \ \Omega \equiv C_{\omega}$ is a solution.

 $\nu = 0$ and $b \ge 2$, no nontrivial solutions of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ exist.

 $\nu = 0$ and 1 < b < 2, any nontrivial solution of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ is unstable.

u = 0 and b = 1, every solution of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ satisfies, for $c \in \mathbb{R}$, $\Omega \equiv C_{\omega}, \qquad F = c\sqrt{x(1-x)}, \qquad G = c \frac{(1-2x)\sqrt{1+x}}{2\sqrt{x}}.$

Bělík et al. [2014], Fractal powers in Serrin's vortex solutions, Asymptotic Analysis, 90, No. 1, p. 53-82. $\nu > 0$ and $b \neq 1$, no solutions of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{x^b}$ exist. $\nu = 0$ and b > 0, purely rotational flow $F = G \equiv 0$, $\Omega \equiv C_{\omega}$ is a solution. $\nu = 0$ and $b \ge 2$, no nontrivial solutions of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{m^b}$ exist. $\nu = 0$ and 1 < b < 2, any nontrivial solution of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{r^b}$ is unstable. $\nu = 0$ and b = 1, every solution of the form $\mathbf{v} = \frac{\mathbf{K}(x)}{x^b}$ satisfies, for $c \in \mathbb{R}$, $\Omega \equiv C_{\omega}, \qquad F = c \sqrt{x(1-x)}, \qquad G = c \frac{(1-2x)\sqrt{1+x}}{2\sqrt{x}}.$

 $\nu = 0$ and 0 < b < 1, numerical simulations indicate the existence of solutions that are stable with respect to axisymmetric perturbations.

Outline

- Introduction and Power Laws
- 2 Radar Data and Implications
- 3 Power Law in Axisymmetric Solutions
- Dimension of a Singular Set
 - 5 Numerical Evidence
 - 6 Conclusions

Singular set is not too "large"

M. Cannone [2004], Handbook of MFD, 3, Chapter 3, p. 164

One may imagine that blow-up of initially regular solutions never happens, or that there is blow-up, but only on a very "thin" set. Clay Mathematical Institute is offering a prize for the answer. Fefferman remarks that finite blow-up in the Euler equation of an "ideal" fluid is an open and challenging mathematical problem as it is for the Navier-Stokes equations. Constantin suggests that it is finite time blow-up in the Euler equations that is the physically more important problem, since blow-up requires large gradients in the limit of zero viscosity. The best result in this direction concerning the possible loss of smoothness for the Navier-Stokes equations was obtained by Caffarelli, Kohn and Nirenberg, who proved that the one-dimensional Hausdorff measure of the singular set is zero.

(a)

Singular set is not too "large"

M. Cannone [2004], Handbook of MFD, 3, Chapter 3, p. 164

One may imagine that blow-up of initially regular solutions never happens, or that there is blow-up, but only on a very "thin" set. Clay Mathematical Institute is offering a prize for the answer. Fefferman remarks that finite blow-up in the Euler equation of an "ideal" fluid is an open and challenging mathematical problem as it is for the Navier-Stokes equations. Constantin suggests that it is finite time blow-up in the Euler equations that is the physically more important problem, since blow-up requires large gradients in the limit of zero viscosity. The best result in this direction concerning the possible loss of smoothness for the Navier-Stokes equations was obtained by Caffarelli, Kohn and Nirenberg, who proved that the one-dimensional Hausdorff measure of the singular set is zero.

Y. G. Sinai [2014], *Private Communication*, "Tornado is a (possibly point) singularity in 3D"

(a)

Kolmogorov Theory [1941]

Velocity:
$$\mathbf{v} = \overline{\mathbf{v}} + \mathbf{v}'$$
, Kinetic energy: $\int_0^\infty \langle E \rangle(k) \, dk$

St.Thomas

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

Kolmogorov Theory [1941]

Velocity:
$$\mathbf{v} = \overline{\mathbf{v}} + \mathbf{v}'$$
, Kinetic energy: $\int_0^\infty \langle E \rangle(k) \, dk$

Kolmogorov: Midrange Scales: $\langle E \rangle(k)$ is a function of **only** L and ε .

$$\langle E \rangle(k) = C \varepsilon^{\alpha} k^{\beta}, \quad \alpha = \frac{2}{3}, \quad \beta = -\frac{5}{3}, \quad k = 2\pi/L$$

it.Thomas

Kolmogorov Theory [1941]

Velocity:
$$\mathbf{v} = \overline{\mathbf{v}} + \mathbf{v}'$$
, Kinetic energy: $\int_0^\infty \langle E \rangle(k) \, dk$

Kolmogorov: Midrange Scales: $\langle E \rangle(k)$ is a function of **only** L and ε .

$$\langle E \rangle(k) = C \varepsilon^{\alpha} k^{\beta}, \quad \alpha = \frac{2}{3}, \quad \beta = -\frac{5}{3}, \quad k = 2\pi/L$$

A. Chorin [1994], Vorticity and Turbulence, Springer Verlag.

$$-\beta \approx$$
 fractal dimension, $\langle E \rangle(k) = Ck^{-D_{\Sigma}-1}$

 D_{Σ} is the dimension of the vortex cross section.

Direct and inverse cascades

Reflectivity Image

© J. Wurman, PBS NOVA, Hunt for Supertwister, 03/30/2004



St.Thomas

Box Counting Dimension

$$D_{\rm B} = \lim_{\varepsilon \to 0} \frac{\ln N(\varepsilon)}{\ln \frac{1}{\varepsilon}}$$



Power Laws and Self-Similarity in Tornadogenesis

St.Thomas

イロン イロン イヨン イヨン

Outline

- Introduction and Power Laws
- 2 Radar Data and Implications
- 3 Power Law in Axisymmetric Solutions
- 4 Dimension of a Singular Set
- **5** Numerical Evidence
 - 6 Conclusions

L. Orf et al. [2017], Evolution of a long-track violent tornado within a simulated supercell, *B. Am. Meterol. Soc.*, **98**, 55–68





Outline

- Introduction and Power Laws
- 2 Radar Data and Implications
- 3 Power Law in Axisymmetric Solutions
- 4 Dimension of a Singular Set
- 5 Numerical Evidence



• Connection between the exponent in power laws for vorticity and the intensity of tornadic flow

- Connection between the exponent in power laws for vorticity and the intensity of tornadic flow
- Connection between the exponent in power laws for the energy spectrum and intensity of tornadic flow

(a)

- Connection between the exponent in power laws for vorticity and the intensity of tornadic flow
- Connection between the exponent in power laws for the energy spectrum and intensity of tornadic flow
- Connection between exponent in power laws and fractal dimension of the corresponding structure of the tornado vortex

・ロト ・ 同ト ・ ヨト ・ ヨト

- Connection between the exponent in power laws for vorticity and the intensity of tornadic flow
- Connection between the exponent in power laws for the energy spectrum and intensity of tornadic flow
- Connection between exponent in power laws and fractal dimension of the corresponding structure of the tornado vortex
- Fractal nature of the cross section of a tornado vortex

- Connection between the exponent in power laws for vorticity and the intensity of tornadic flow
- Connection between the exponent in power laws for the energy spectrum and intensity of tornadic flow
- Connection between exponent in power laws and fractal dimension of the corresponding structure of the tornado vortex
- Fractal nature of the cross section of a tornado vortex
- (Possibly) fractal nature of the transfer mechanism from smaller vortices to larger ones (inverse cascade)

- Connection between the exponent in power laws for vorticity and the intensity of tornadic flow
- Connection between the exponent in power laws for the energy spectrum and intensity of tornadic flow
- Connection between exponent in power laws and fractal dimension of the corresponding structure of the tornado vortex
- Fractal nature of the cross section of a tornado vortex
- (Possibly) fractal nature of the transfer mechanism from smaller vortices to larger ones (inverse cascade)
- Extensions: Power law for helicity of the tornadic flow

- Connection between the exponent in power laws for vorticity and the intensity of tornadic flow
- Connection between the exponent in power laws for the energy spectrum and intensity of tornadic flow
- Connection between exponent in power laws and fractal dimension of the corresponding structure of the tornado vortex
- Fractal nature of the cross section of a tornado vortex
- (Possibly) fractal nature of the transfer mechanism from smaller vortices to larger ones (inverse cascade)
- Extensions: Power law for helicity of the tornadic flow

THANK YOU!