

*Lezioni dottorali, Università degli  
Studi di Napoli “Parthenope”*

Napoli, 21–27 October 2016

# ***Nonlinearity, Tipping Points & Chaos in the Climate Sciences***

**Michael Ghil**

**Ecole Normale Supérieure, Paris, and  
University of California, Los Angeles**



*Please visit these sites for more info.*

<https://dept.atmos.ucla.edu/tcd>

<http://www.environnement.ens.fr/>

# Overall Outline

- **Lecture I: EBMs<sup>(+)</sup>, paleoclimate & “tipping points”**
- ➔ **Lecture II: The wind-driven ocean circulation**
- **Lecture III: Advanced spectral methods—SSA<sup>(±)</sup> *et al.***
- **Lecture IV: Nonlinear & stochastic models—RDS<sup>(❖)</sup>**

(+) EBM = Energy balance model

(±) SSA = Singular-spectrum analysis

(❖) RDS = Random dynamical system

***Dottorato di ricerca***

***“Fenomeni e rischi ambientali”***

***Serie di quattro lezioni dal Professore M. Ghil***

**NONLINEARITY, TIPPING POINTS AND  
CHAOS IN THE CLIMATE SCIENCES**

con il seguente orario:

Venerdi 21,	ore 11-13,	Aula 6	(I piano Sud)
Lunedì 24,	ore 11-13,	Aula 17	(III piano Nord)
Mercoledì 26,	ore 15-17,	Aula 1	(I piano)
Giovedì 27,	ore 15-17,	Aula 1	(I piano)

# Motivation

- The **North Atlantic Oscillation (NAO)** is a leading mode of **variability** of the Northern Hemisphere and beyond.
- It affects **the atmosphere and oceans** on several **time and space scales**.
- Its **predictive understanding** could help interannual and **decadal-scale climate prediction** over and around the North Atlantic basin.
- The **hierarchical modeling** approach allows one to give proper weight to the **understanding provided by the models vs. their realism**, respectively.
- Back-and-forth between **“toy”** (conceptual) and **detailed** (“realistic”) **models**, and between **models** and **data**.

Joint work with *S. Brachet* (SHOM), *F. Codron* (LMD), *H.A. Dijkstra* (Utrecht U.), *Y. Feliks* (IIBR), *S. Jiang*, *F.-F. Jin* (U. Hawaii), *H. Le Treut* (IPSL), *A.W. Robertson* (Columbia U.), *E. Simonnet* (INLN) & *S. Speich* (ENS)

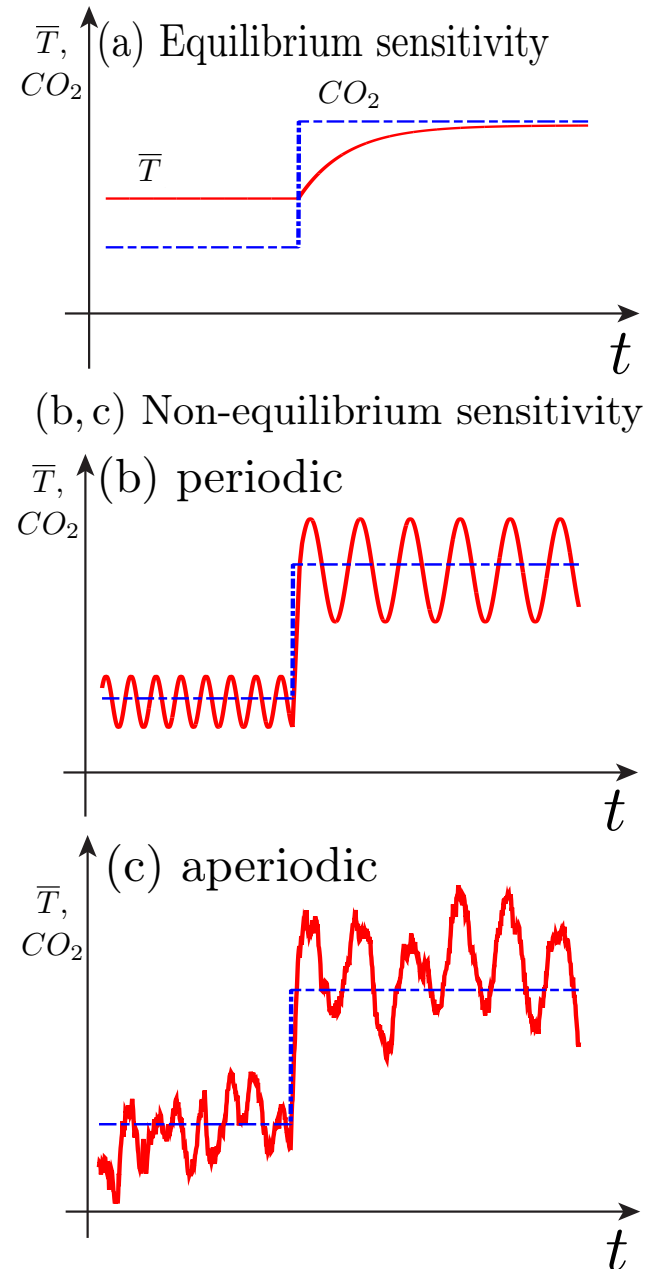
# Climate and Its Sensitivity

Let's say  $\text{CO}_2$  doubles:

How will “climate” change?

1. Climate is in **stable equilibrium** (fixed point); if so, **mean temperature** will just shift gradually to its new equilibrium value.
2. Climate is **purely periodic**; if so, **mean temperature** will (maybe) shift gradually to its new equilibrium value. But how will the **period, amplitude and phase** of the **limit cycle** change?
3. And how about some “real stuff” now: **chaotic + random**?

Ghil (in *Encycl. Global Environmental Change*, 2002)



# ***The Wind-Driven Ocean Circulation and Global Change***

**Michael Ghil**

**Ecole Normale Supérieure, Paris, and  
University of California, Los Angeles**

*Joint work with many people over the years; most  
recently M.D. Chekroun, A. Groth & D. Kondrashov  
(UCLA) + Y. Feliks (IIBR) + S. Pierini (U. Napoli-  
Parthenope) + L. De Cruz, J. Demaeyer & S.  
Vannitsem (RMI, Brussels)*



**ENS**



*Please visit these sites for more info.*

<https://dept.atmos.ucla.edu/tcd>

<http://www.environnement.ens.fr/>

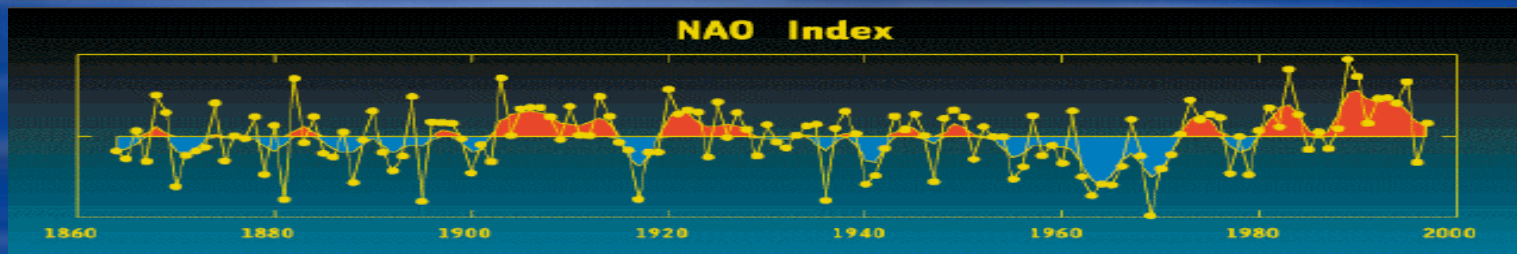
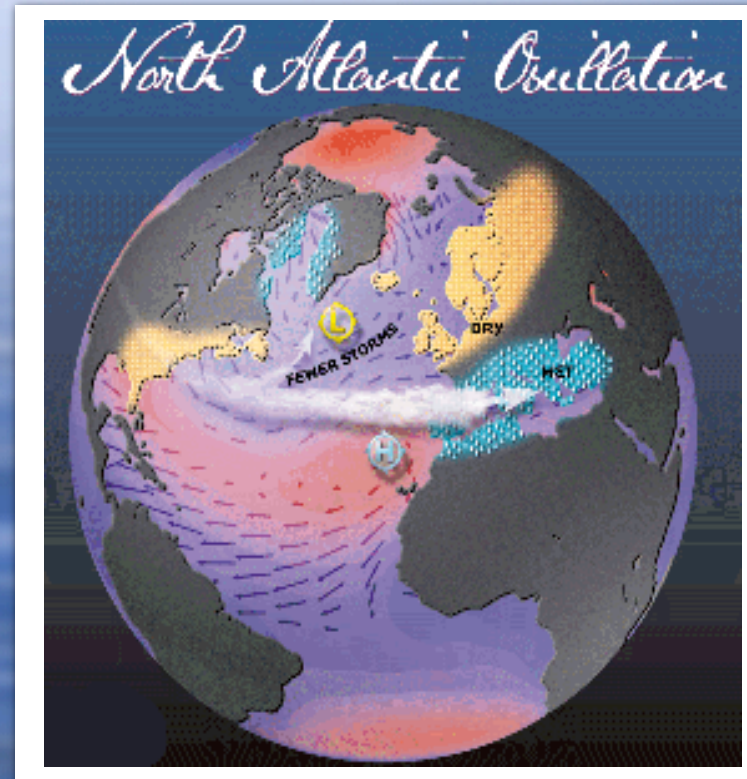
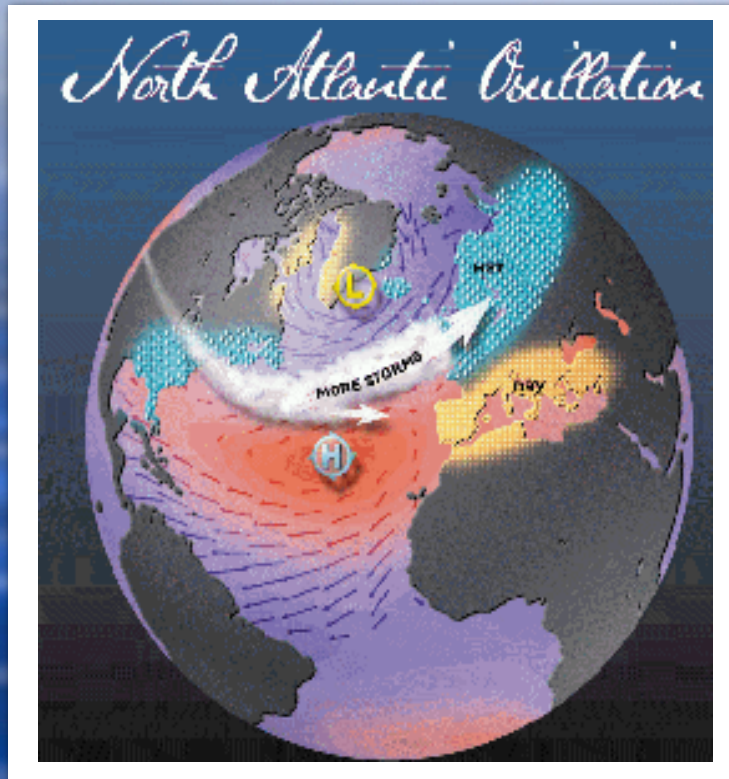
# Outline

- Introduction: the NAO and the oceans' wind-driven circulation
- The low-frequency variability
  - bifurcations in a toy model
    - => multiple equilibria, periodic and chaotic solutions
  - some intermediate model results
- Atmospheric impacts
  - simple and intermediate models + GCMs
- Some data analysis – atmospheric and oceanic
- Some promising NAO results
- Time-dependent forcing and pullback attractors
- Conclusions
  - The coupled climate system: is it the tail or the dog?
  - Natural climate variability: a source of decadal predictability
- Some references

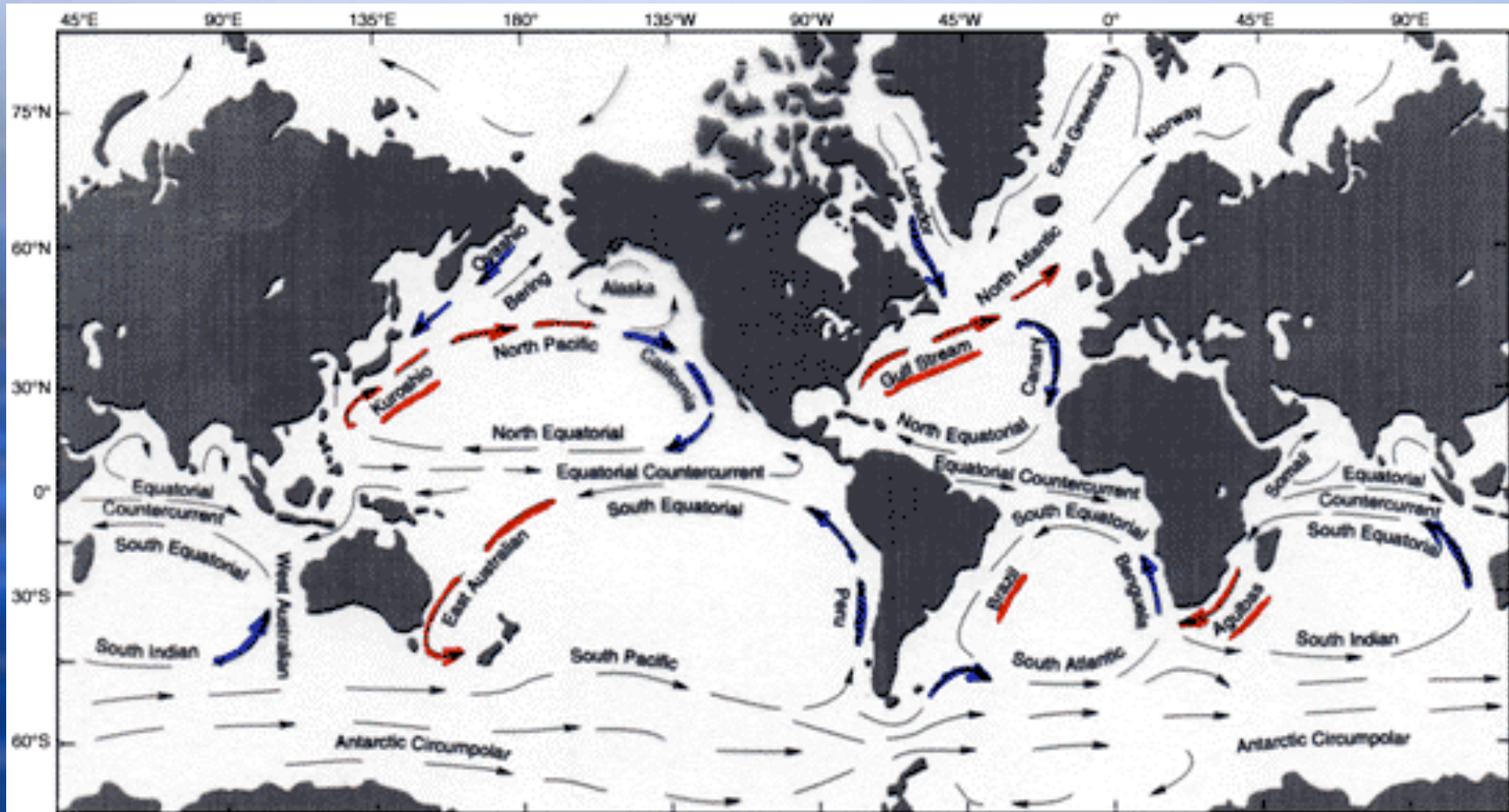
# The North Atlantic Oscillation (NAO)

*Positive phase*

*Negative phase*



# An example of bifurcations and hierarchical modeling: The oceans' wind-driven circulation



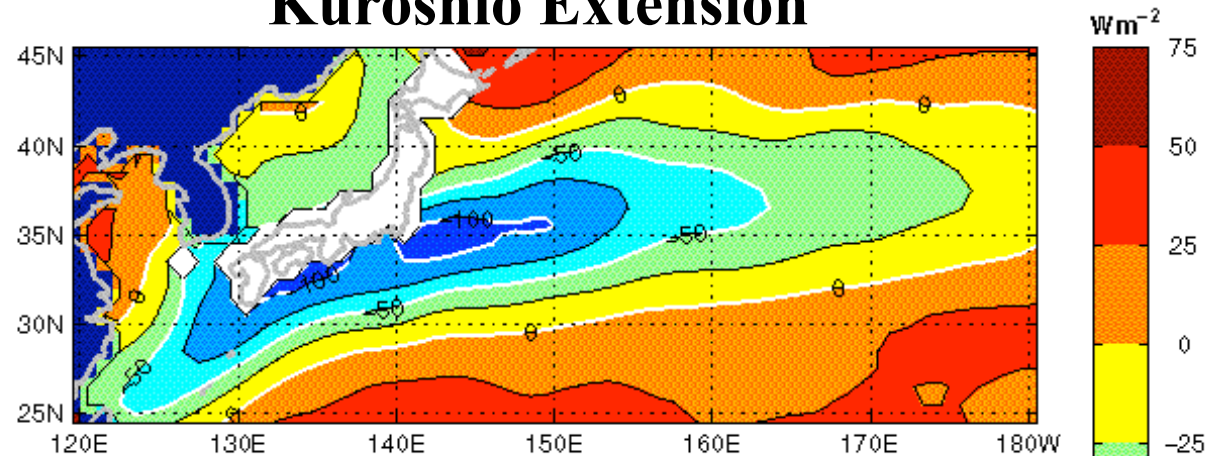
J. Apel (1987), Principles of Ocean Physics

The mean surface currents are (largely) wind-driven

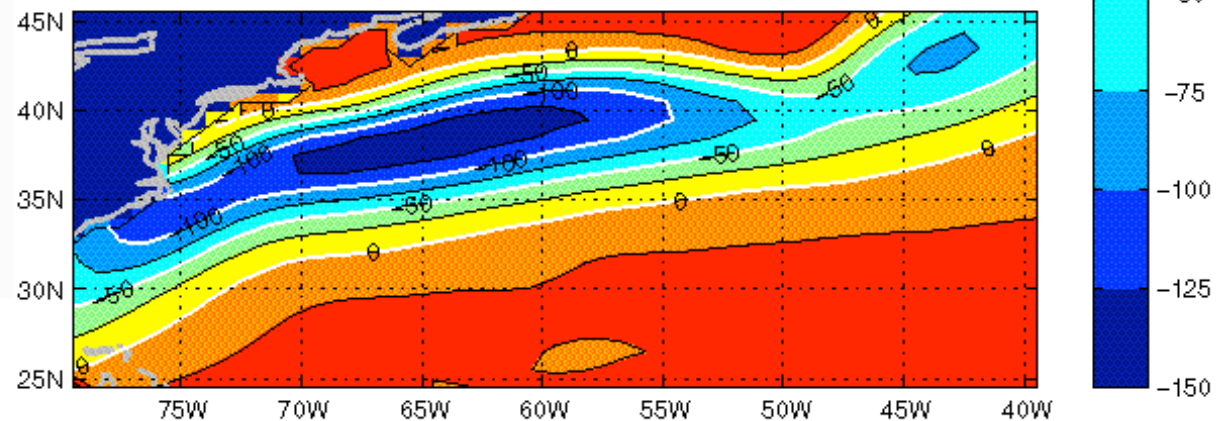
# Annual Mean Net Surface Heat Flux

*Large heat loss  
balanced by  
poleward heat  
transport  
(advection)  
Latent heat flux  
is large relative  
to sensible.*

## Kuroshio Extension



## Gulf Stream



Kelly, Jan 2009



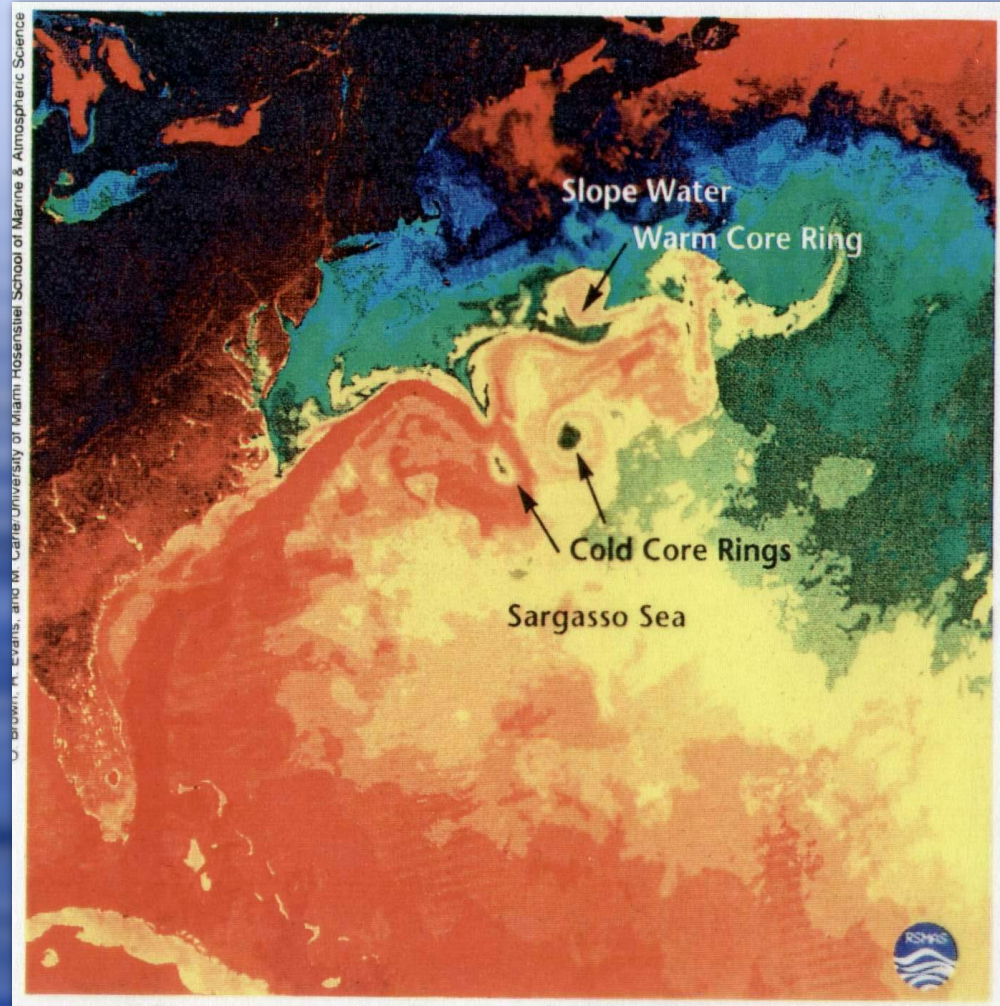
APPLIED PHYSICS LABORATORY  
University of Washington

*Southampton Oceanography Centre*

# The gyres and the eddies

Many scales of motion, dominated in the mid-latitudes by (i) *the double-gyre circulation*; and (ii) *the rings and eddies*.

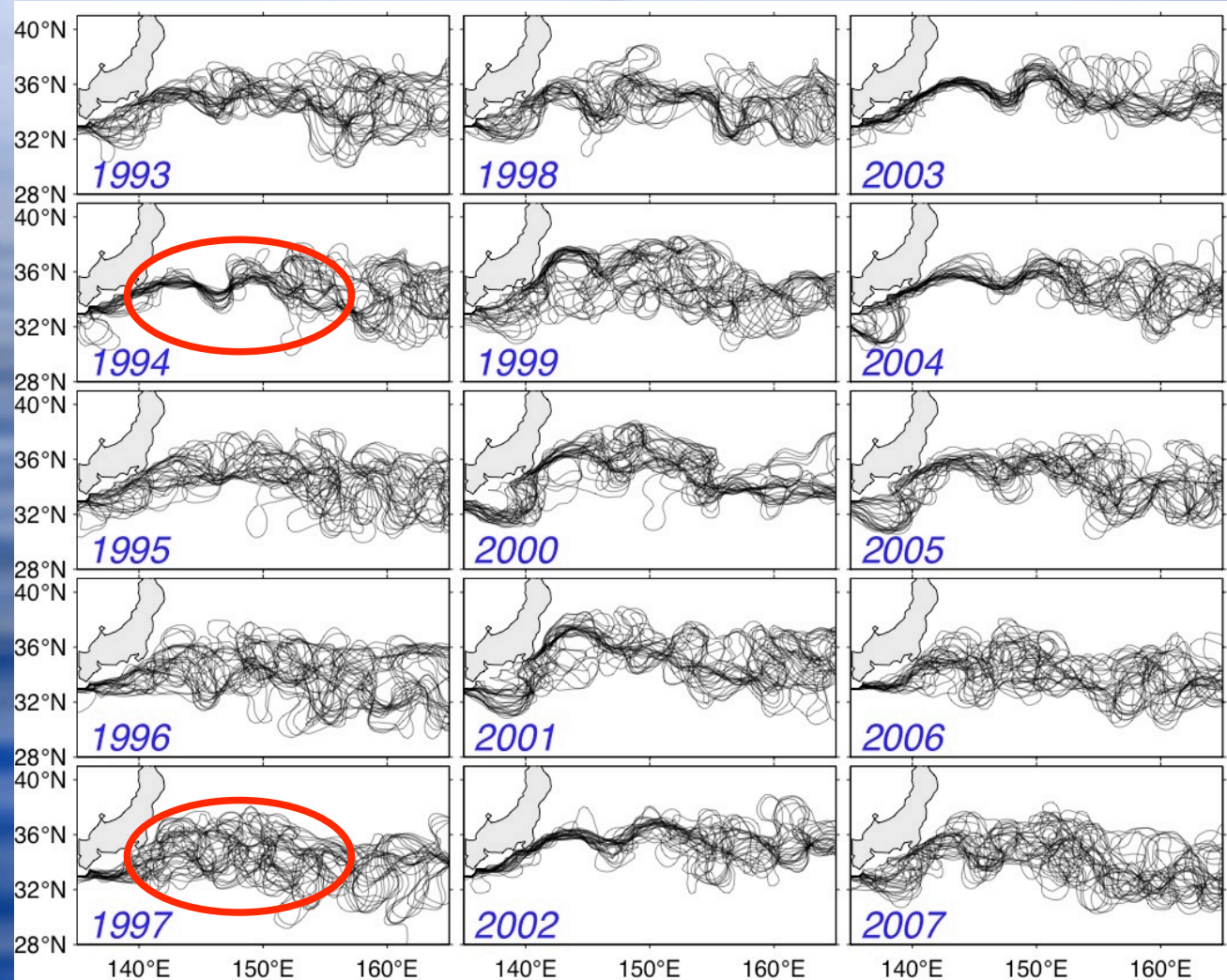
Much of the focus of physical oceanography over the '70s to '90s has been with the “*meso-scale*”: the meanders, rings & eddies, and the associated two-dimensional and quasi-geostrophic *turbulence*.



Based on SSTs, from satellite IR data

# Kuroshio Extension (KE) Path Changes

Monthly  
paths from  
altimeter:  
**Stable** vs.  
**unstable**  
periods



Qiu & Chen  
(*Deep-Sea Res.*, 2009)

# *Modeling Hierarchy for the Oceans*

## *Ocean models*

- 0-D: box models – chemistry (BGC), paleo
- 1-D: vertical (mixed layer, thermocline)
- 2-D – meridional plane – buoyancy-driven (THC or MOC)
  - also 2.5-D: a little longitude dependence
    - horizontal – wind-driven
  - also 2.5-D: reduced-gravity models (n.5)
- 3-D: OGCMs – simplified
  - with bells & whistles (“kitchen sink”)

## *Coupled O-A models*

- Idealized (0-D & 1-D): intermediate couple models (ICM)
- Hybrid (HCM) – diagnostic/statistical atmosphere
  - highly resolved ocean
- Coupled GCM (3-D): CGCM

# Outline

- Introduction: the NAO and the oceans' wind-driven circulation
- The low-frequency variability
  - bifurcations in a toy model
    - => multiple equilibria, periodic and chaotic solutions
  - some intermediate model results
- Atmospheric impacts
  - simple and intermediate models + GCMs
- Some data analysis – atmospheric and oceanic
- Some promising NAO results
- Time-dependent forcing and pullback attractors
- Conclusions
  - The coupled climate system: is it the tail or the dog?
  - Natural climate variability: a source of decadal predictability
- Some references

# The double-gyre circulation and its low-frequency variability

An “intermediate” model of the mid-latitude, wind-driven ocean circulation: 20-km resolution, about 15 000 variables

## Shallow-water model

$$\begin{aligned} \frac{\partial U}{\partial t} + \nabla \cdot (\mathbf{u}U) &= -g'h \frac{\partial h}{\partial x} + fV + \underline{\alpha_A} A \nabla^2 U - RU - \frac{\alpha_\tau \tau^x}{\rho} \\ \frac{\partial V}{\partial t} + \nabla \cdot (\mathbf{u}V) &= -g'h \frac{\partial h}{\partial y} - fU + \underline{\alpha_A} A \nabla^2 V - RV \\ \frac{\partial h}{\partial t} &= -\left(\frac{\partial U}{\partial x} + \frac{\partial V}{\partial y}\right) \end{aligned}$$

where

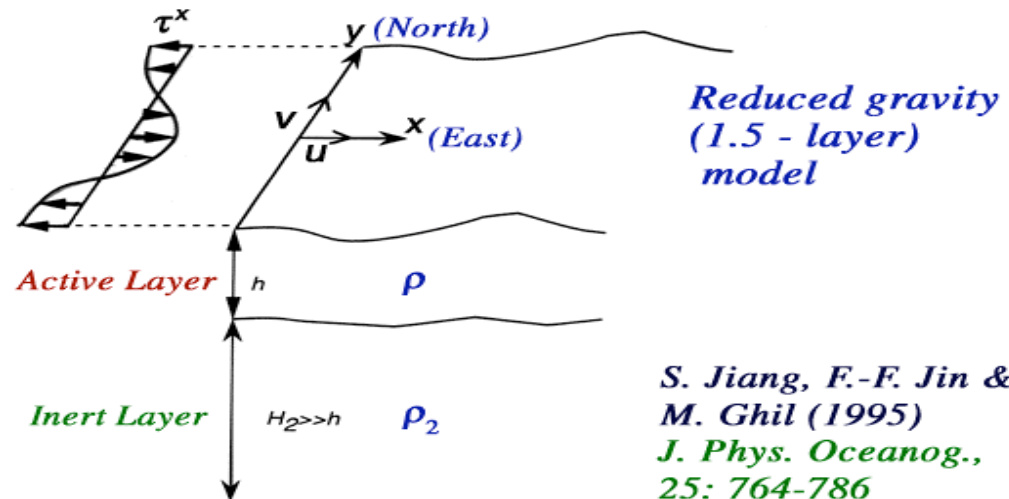
$$U \hat{e}_x + V \hat{e}_y = h \mathbf{u} = h(u \hat{e}_x + v \hat{e}_y)$$

$g'$ : reduced gravity ( $= g(\rho_2 - \rho)/\rho$ )

$A$ : viscosity coefficient ( $= 300 \text{ m}^2\text{s}^{-1}$ )

$R$ : Rayleigh coefficient ( $= 1/200 \text{ day}^{-1}$ )

$\tau^x$ : wind stress  $= \tau_0 \cos 2\pi/L$  ( $\tau_0 = 1 \text{ dyn cm}^{-2}$  &  $L = 2000 \text{ km}$ )

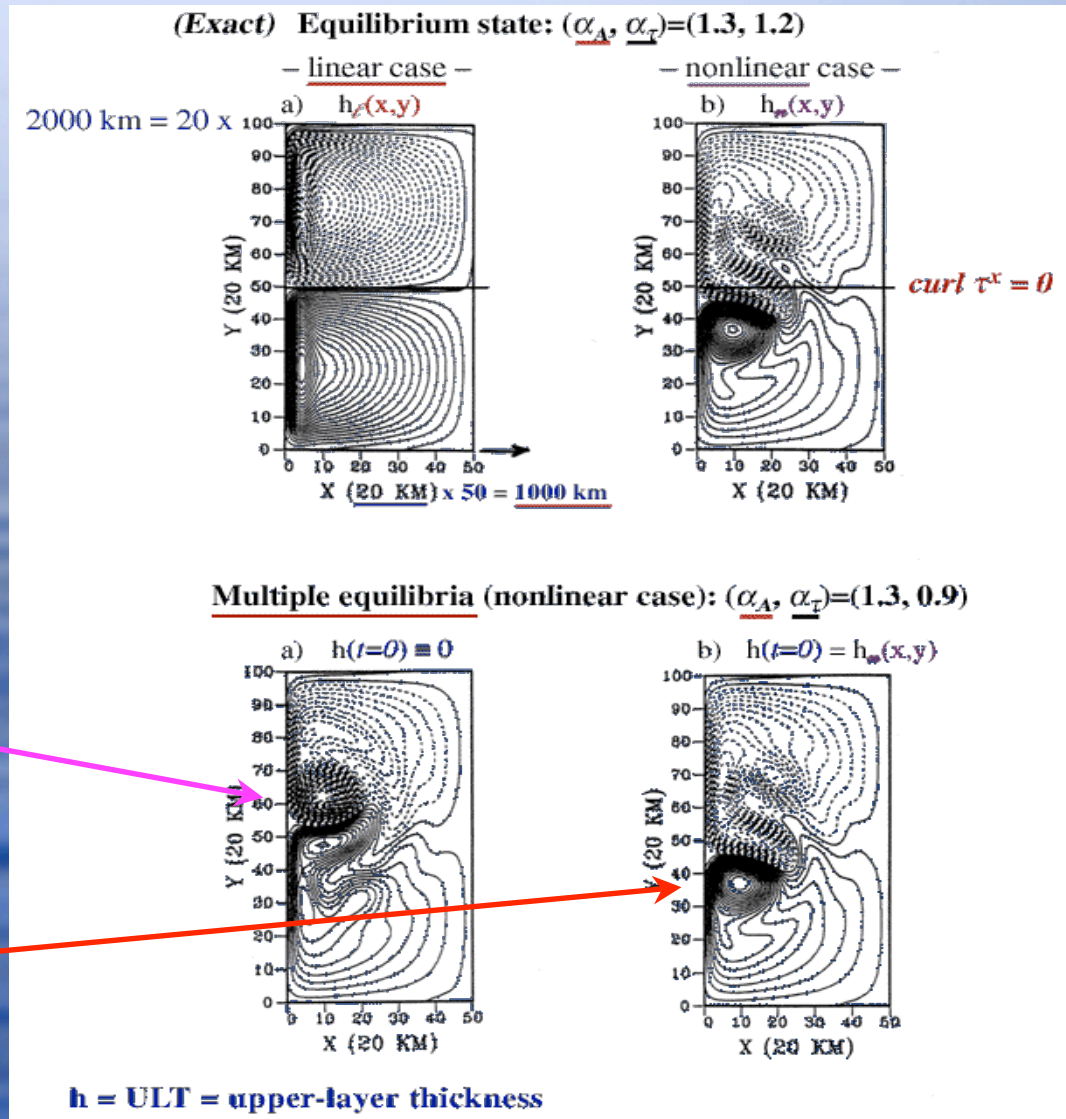


# The JJG model's equilibria

Nonlinear (advection) effects break the (near) symmetry: (perturbed) pitchfork bifurcation?

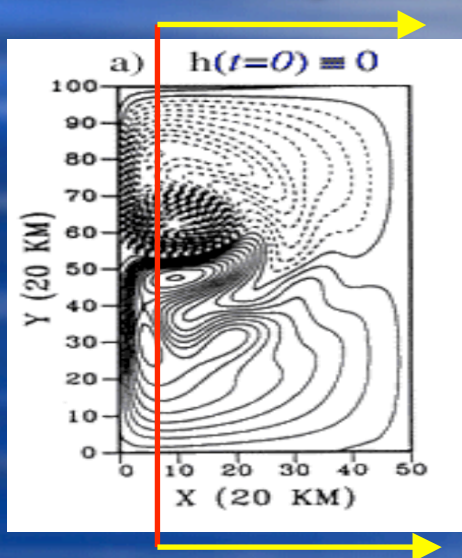
Subpolar gyre dominates

Subtropical gyre dominates



# Time-dependent solutions: periodic and chaotic

To capture space-time dependence, meteorologists and oceanographers often use Hovmöller diagrams

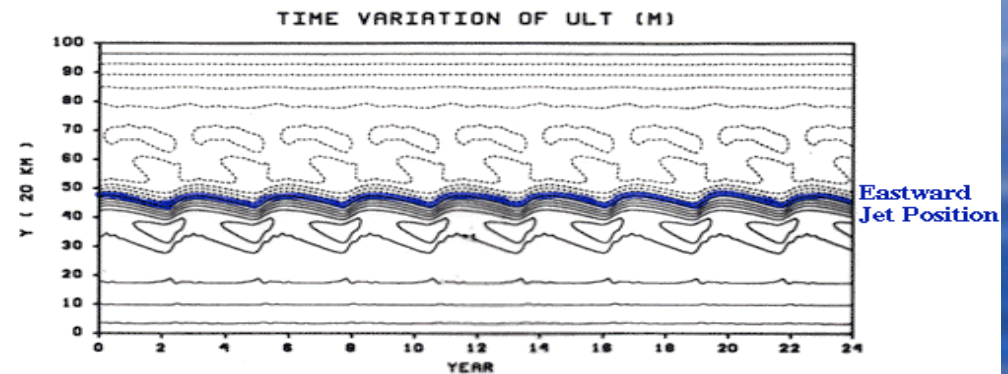


## Time-dependent solutions

### 1. Periodic, w/ interannual period (2.8 years)

$$\alpha_A = 1.0$$

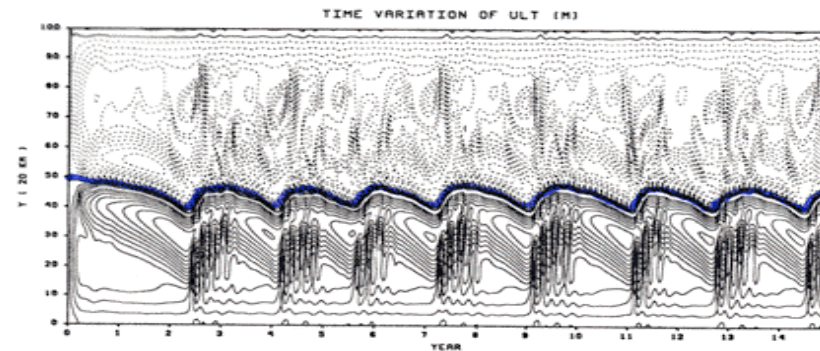
$$\alpha_\tau = 0.8$$



### 2. Aperiodic (weakly chaotic)

$$\alpha_A = 1.0$$

$$\alpha_\tau = 1.6$$

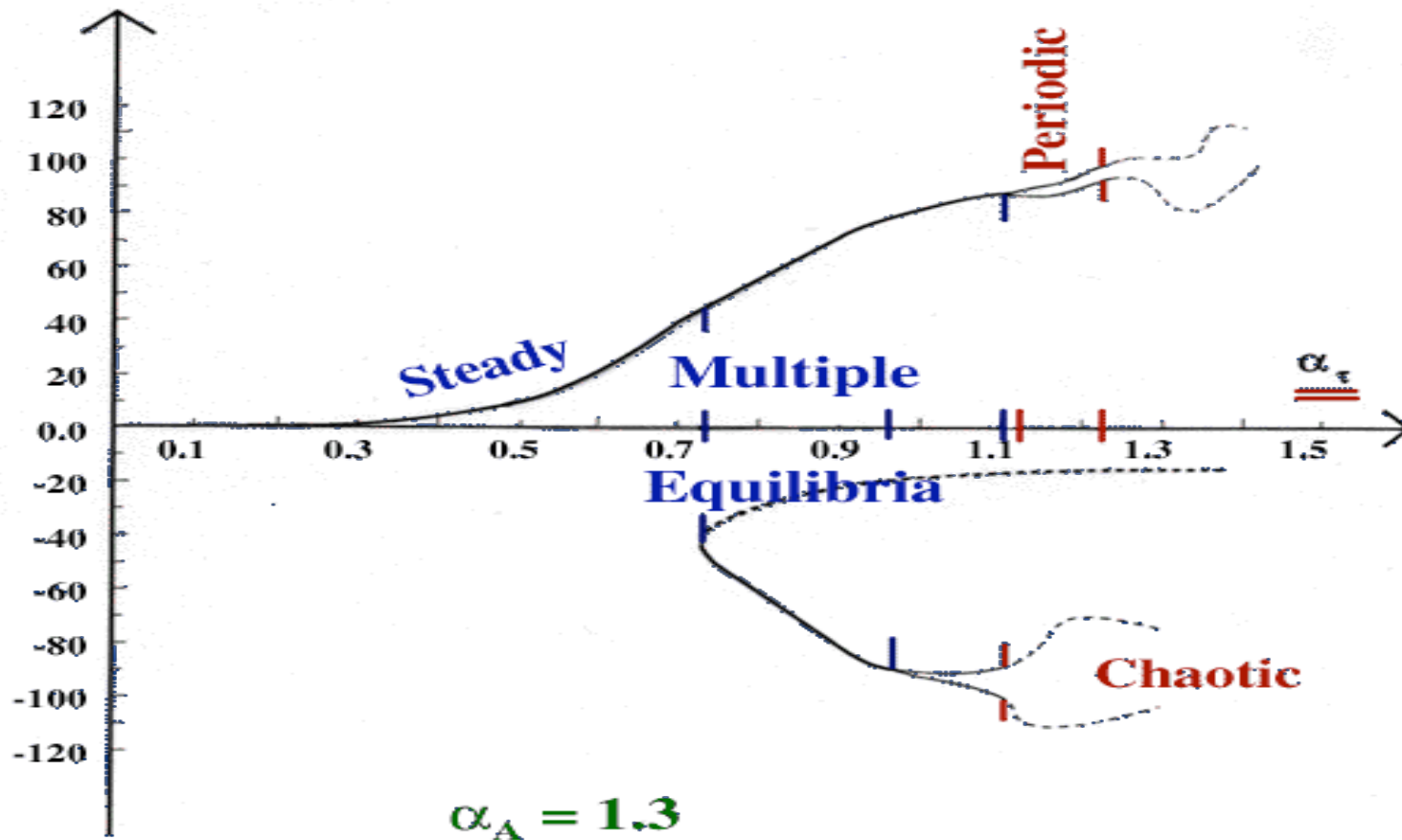


# Poor man's continuation method

## Bifurcation diagram

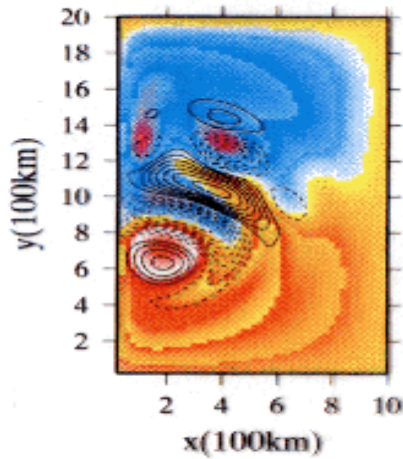
### Perturbed pitchfork + Hopf + transition to chaos

Position of Merging Point (km)

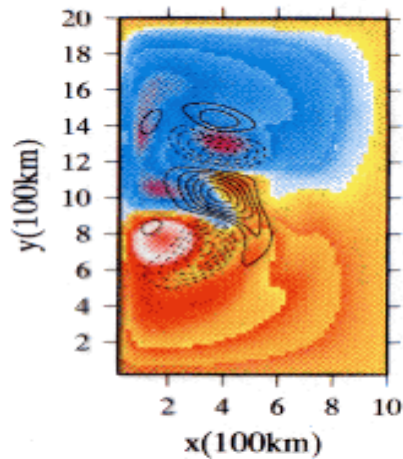


# Interannual variability: relaxation oscillation

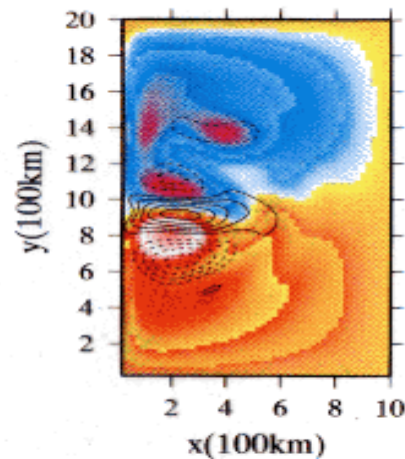
0 years



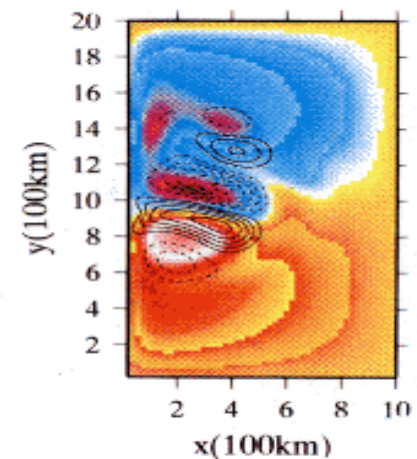
0.4 years



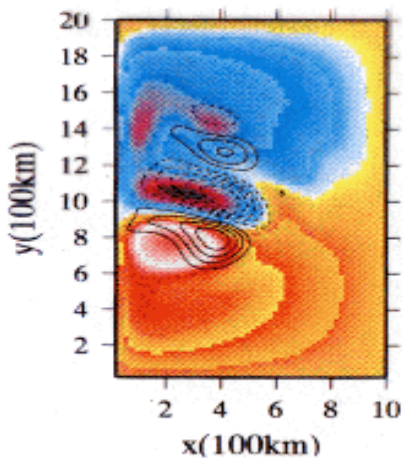
0.8 years



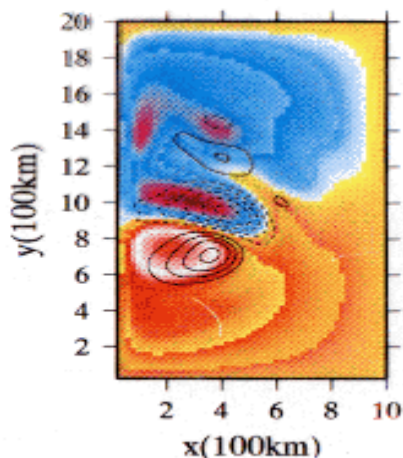
1.2 years



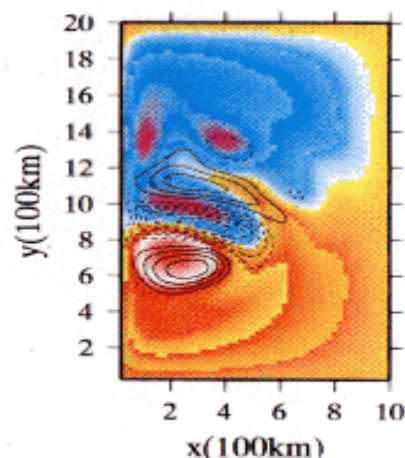
1.6 years



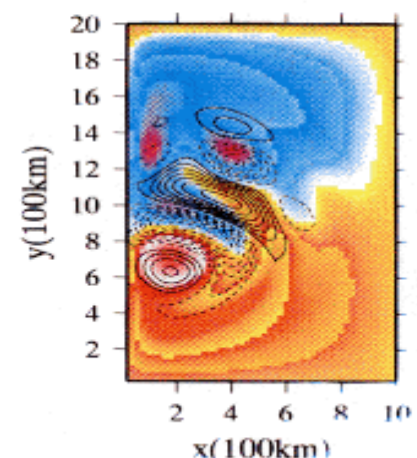
2.0 years



2.4 years



2.8 years



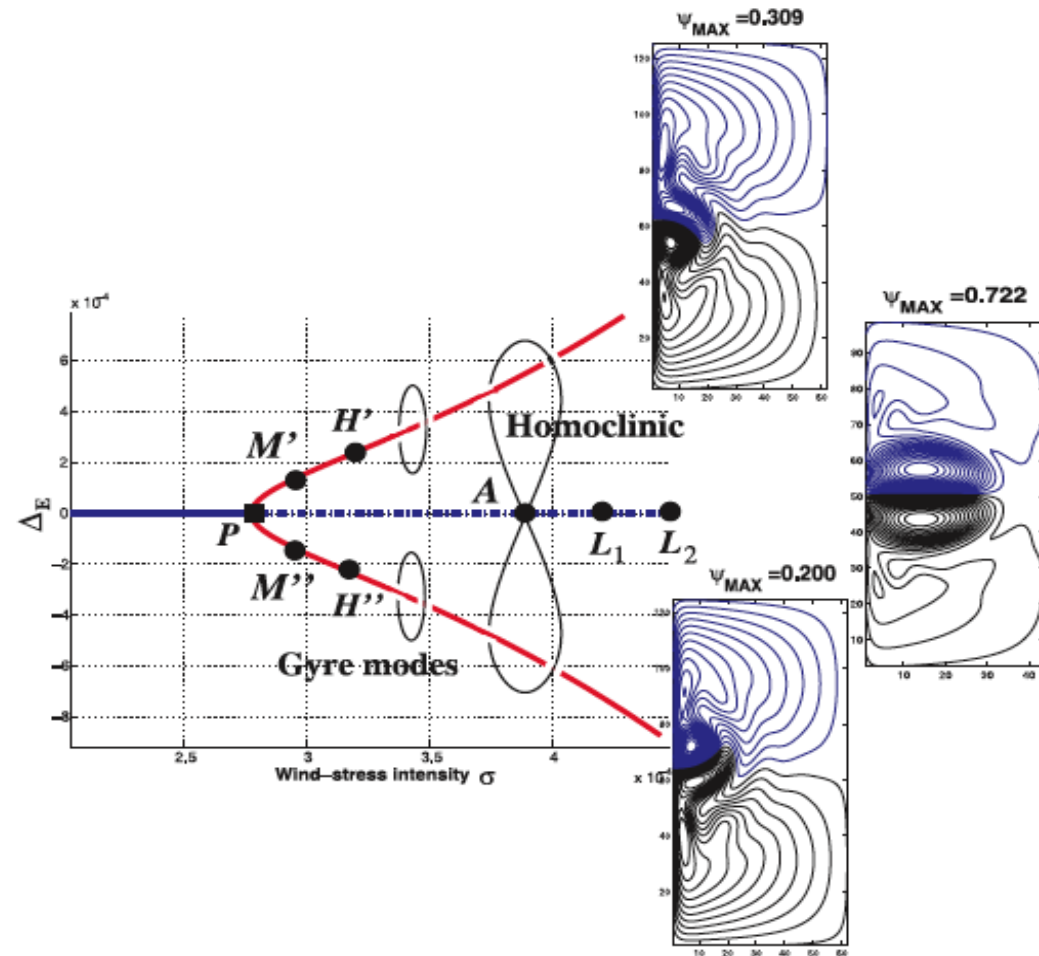
# Global bifurcations in “intermediate” models

2005]

Simonnet et al.: Quasi-geostrophic double-gyre circulation

937

Bifurcation tree in a QG, equivalent-barotropic, high-resolution (10 km) model: pitchfork, mode-merging, Hopf, and **homoclinic!**



Simonnet, Ghil & Dijkstra  
(*J. Mar. Res.*, 2005)

Figure 1. Schematic bifurcation diagram of an equivalent-barotropic QG model, plotted in terms of an asymmetry measure  $\Delta_E$  (see Section 3a further below) vs. wind-stress intensity. The limit cycles are schematically drawn for illustrative purpose and the streamfunction patterns corresponding to the three steady-state branches—subtropical, antisymmetric, and subpolar (from top to

# Homoclinic orbit: numerical and analytical

2005]

Simonnet et al.: Quasi-geostrophic double-gyre circulation

939

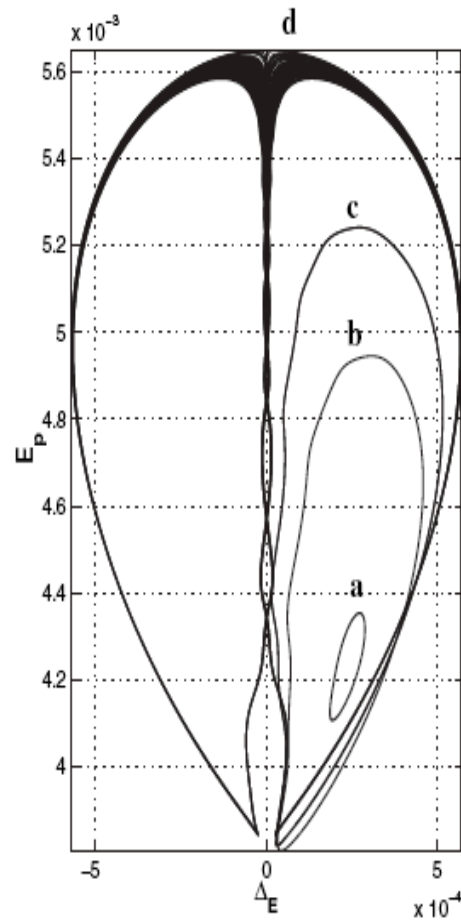


Figure 2. Unfolding of the relaxation oscillations induced by the gyre modes, shown in the plane spanned by the total potential energy of the solution  $E_p$  and the difference  $\Delta_E$  between the subpolar potential energy and the subtropical one (see text for details). The orbits of several limit cycles are

2005]

Simonnet et al.: Quasi-geostrophic double-gyre circulation

941

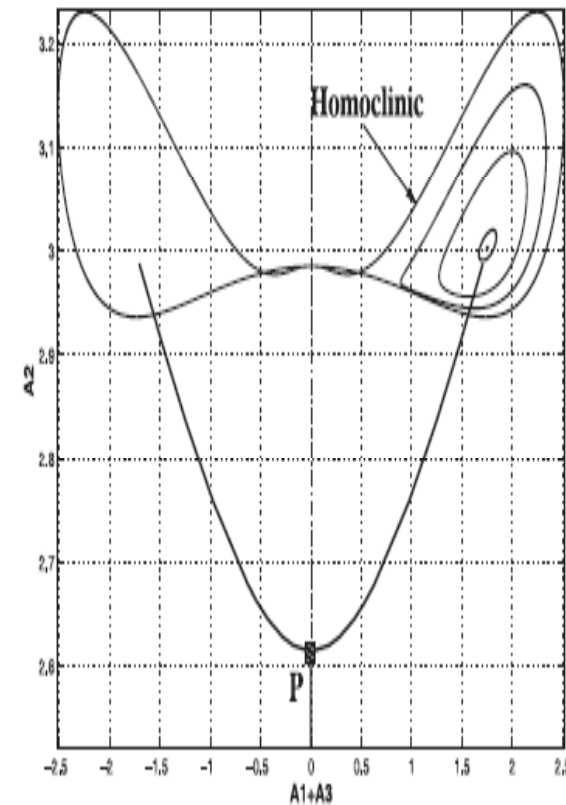


Figure 3. Bifurcation diagram of the highly truncated, four-mode model (5), projected onto the  $(A_1 + A_3, A_2)$  plane for  $\mu = 1$  and  $s = 2$ ;  $P$  stands for pitchfork bifurcation at  $\sigma = \sigma_p = 7.61$ , while  $\sigma = \sigma_{hc} \approx 10.4299$  at the homoclinic bifurcation. The branches of periodic orbits are replaced by several explicitly computed limit cycles.

# The double-gyre circulation: A different rung of the hierarchy

Another “intermediate” model of the double-gyre circulation: slightly different physics, higher resolution – down to 10 km in the horizontal and more layers in the vertical, much larger domain, ...

Bo Qiu, U. of Hawaii,  
pers. commun., 1997

**Quasi - geostrophic model**

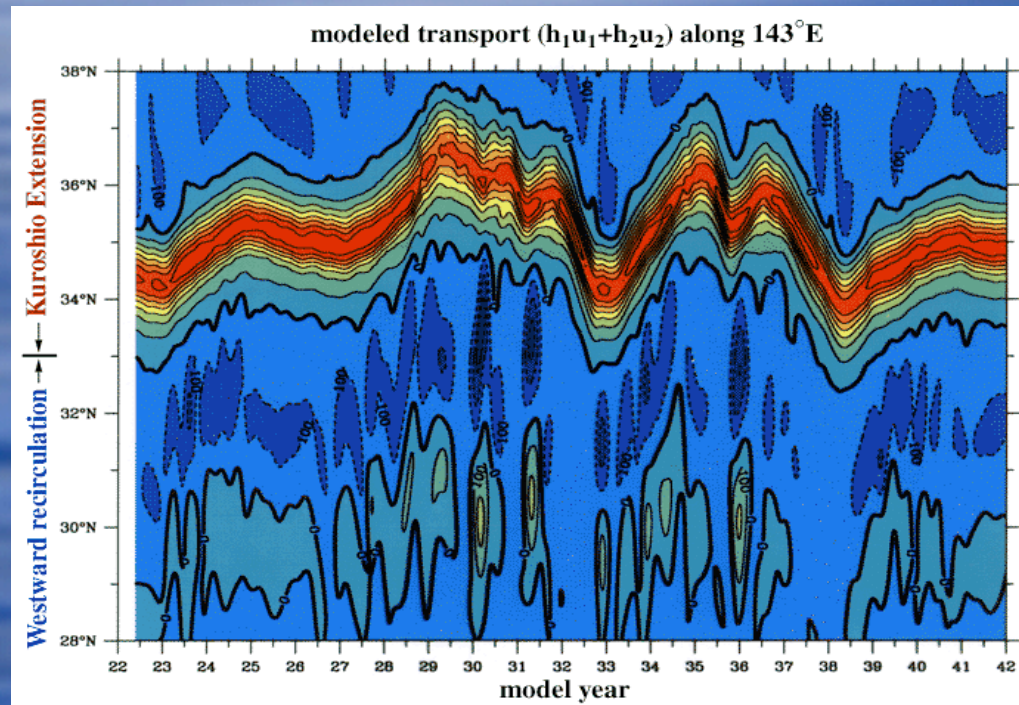
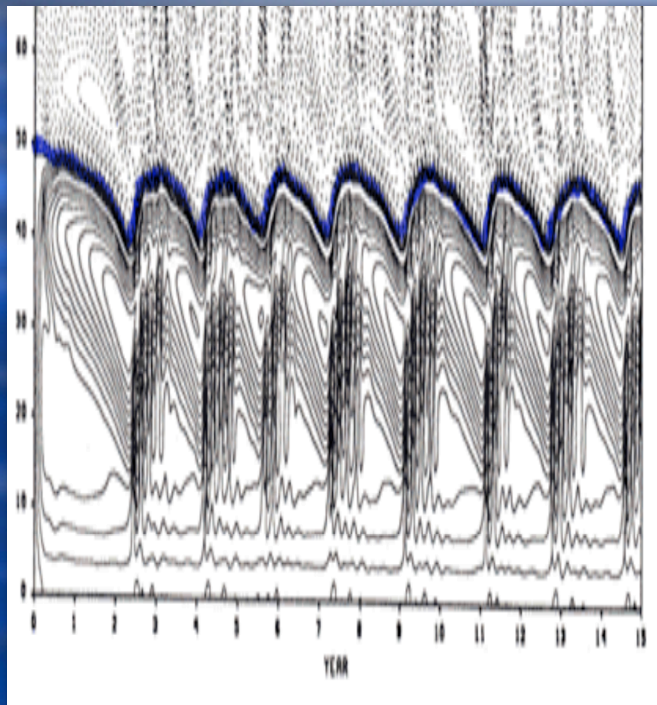
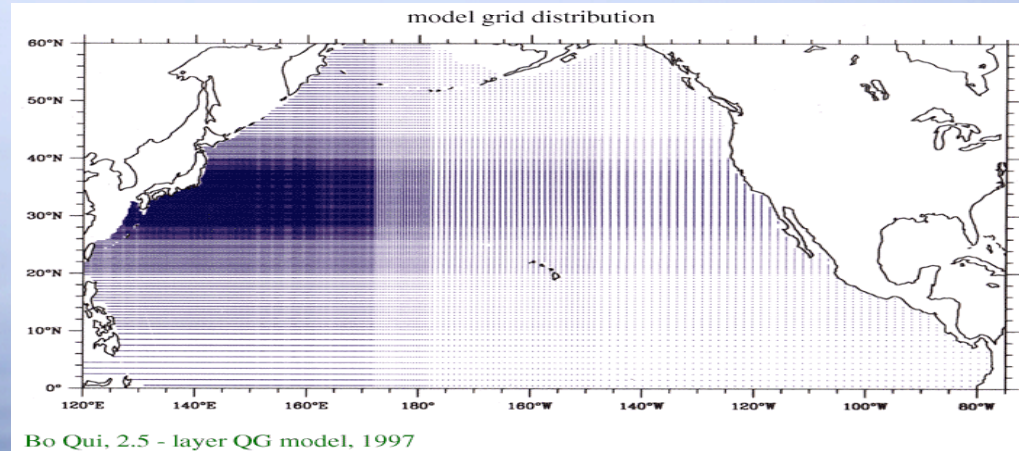
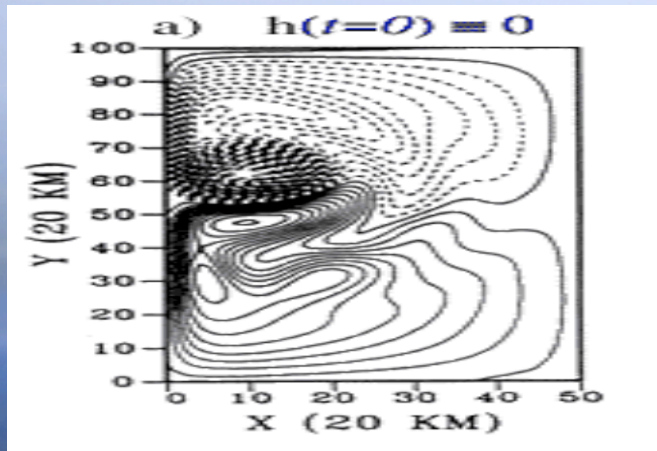
2.5-layer model

$$\begin{aligned} \frac{\partial}{\partial t}(\nabla^2 h_1 - \lambda_1^2(h_1 - h_2)) + \beta \frac{\partial h_1}{\partial x} &= -\frac{g'}{f_0} J[h_1, \nabla^2 h_1 - F_1(h_1 - h_2)] \\ &+ A_h \nabla^4 h_1 - C \nabla^2(h_1 - h_2) + \frac{f_0}{\rho_0 g' H_1} \text{curl } \vec{\tau} \\ \frac{\partial}{\partial t}(\nabla^2 h_2 - \lambda_2^2(h_2 - h_1)) + \beta \frac{\partial h_2}{\partial x} &= -\frac{g'}{f_0} J[h_2, \nabla^2 h_2 - F_2(h_2 - h_1)] \\ &+ A_h \nabla^4 h_2 - C \nabla^2(h_2 - h_1) - R \nabla^2 h_2 \end{aligned}$$

where

- $h_1, h_2$ : height anomaly for upper and lower layer **(stream functions)**
- $H_1, H_2$ : mean height for upper and lower layer
- $\lambda_1, \lambda_2$ : Rossby radius of deformation  $\equiv \sqrt{h' H_1 / f_0^2}, \sqrt{h' H_2 / f_0^2}$
- $\vec{\tau}$ : wind stress
- $A_h$ : viscosity coefficient
- $C, R$ : Rayleigh coefficient for interface and lower layer
- $f_0, \beta$ : Coriolis and beta parameters
- $\rho_0, g'$ : mean density and reduced gravity

# Model-to-model, qualitative comparison



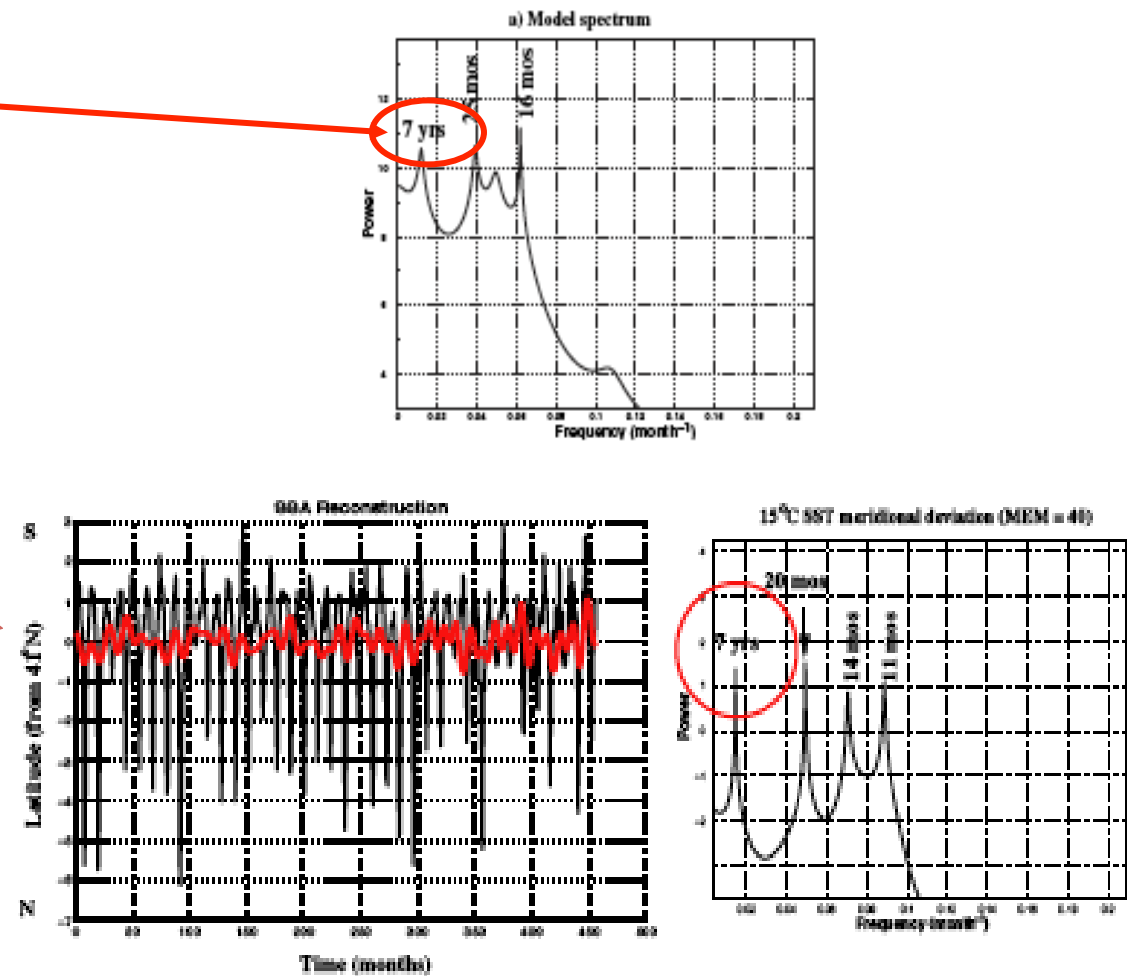
# Model vs. observations, a quantitative comparison

Spectra of  
(a) kinetic energy of  
2.5-layer shallow-water  
model in North-Atlantic-  
shaped basin; and  
(b) Cooperative Ocean-  
Atmosphere Data Set  
(COADS) Gulf-Stream  
axis data

2005]

Simonnet et al.: Quasi-geostrophic double-gyre circulation

947



Simonnet, Ghil & Dijkstra  
(*J. Mar. Res.*, 2005)

Figure 7. Comparison between low-frequency variability in an idealized double-gyre model and in observations of the Gulf Stream axis. (a) Spectral results for a 2.5-layer SW model for a basin that approximates the North Atlantic in size and shape, using an idealized wind stress. Maximum

# More spatio-temporal data

Multi-channel SSA analysis of the UK Met Office monthly mean SSTs for the century-long 1895–1994 interval

Marked similarity with the 7–8-year “gyre mode” of a full hierarchy of ocean models, on the one hand, and with the North Atlantic Oscillation (NAO), on the other: explanation?

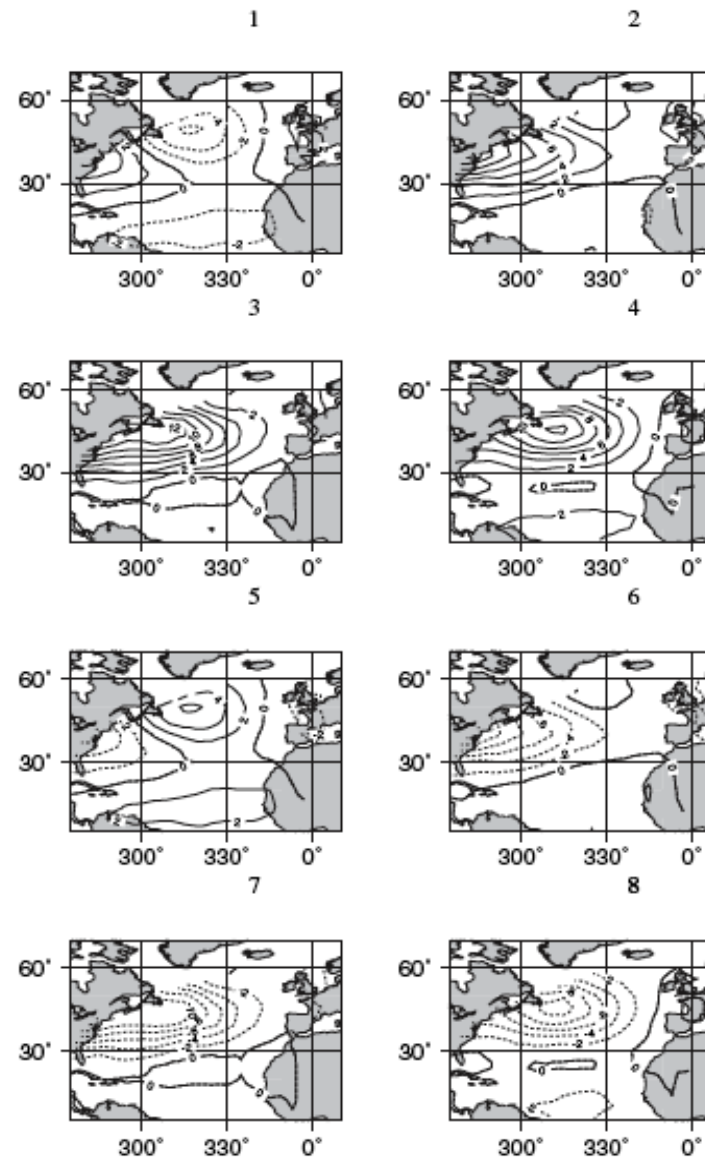
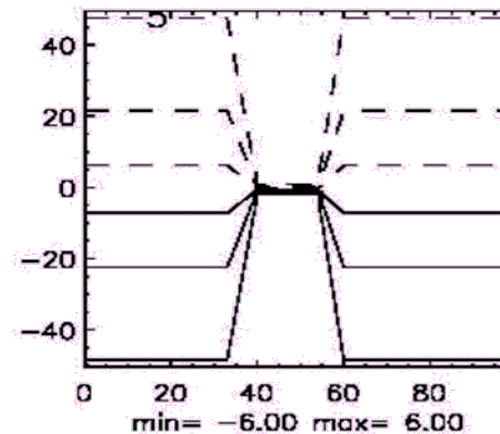


Figure 8. Phase composites of the reconstructed 7–8-year SST oscillation. The MSSA window length is 40 year and the contour interval is 0.02°C.

# Outline

- Introduction: the NAO and the oceans' wind-driven circulation
- The low-frequency variability of the double-gyre circulation
  - bifurcations in a toy model
    - => multiple equilibria, periodic and chaotic solutions
  - some intermediate model results
- **Atmospheric impacts**
  - simple and intermediate models + GCMs
- Some data analysis – atmospheric and oceanic
- Some promising NAO results
- Time-dependent forcing and pullback attractors
- Conclusions
  - The coupled climate system: is it the tail or the dog?
  - Natural climate variability: a source of decadal predictability
- Some references

# Atmospheric impact of mid-latitude SST anomalies: A highly contentious issue



- ◆ A quasi-geostrophic (QG) atmospheric model in a periodic  $\beta$ -channel, first barotropic (Feliks *et al.*, *JAS*, 2004; FGS'04), then baroclinic (FGS'07).
- ◆ Marine atmospheric boundary layer (ABL), analytical solution.
- ◆ Forcing by idealized oceanic SST front.

# Ocean-atmosphere coupling mechanism (II)

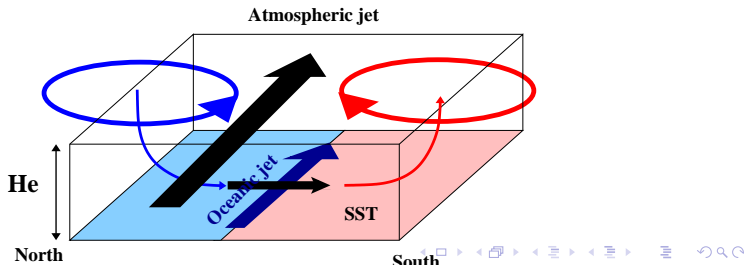
## Vertical velocity at the top of the marine ABL

- The nondimensional  $w(H_e)$  is given by

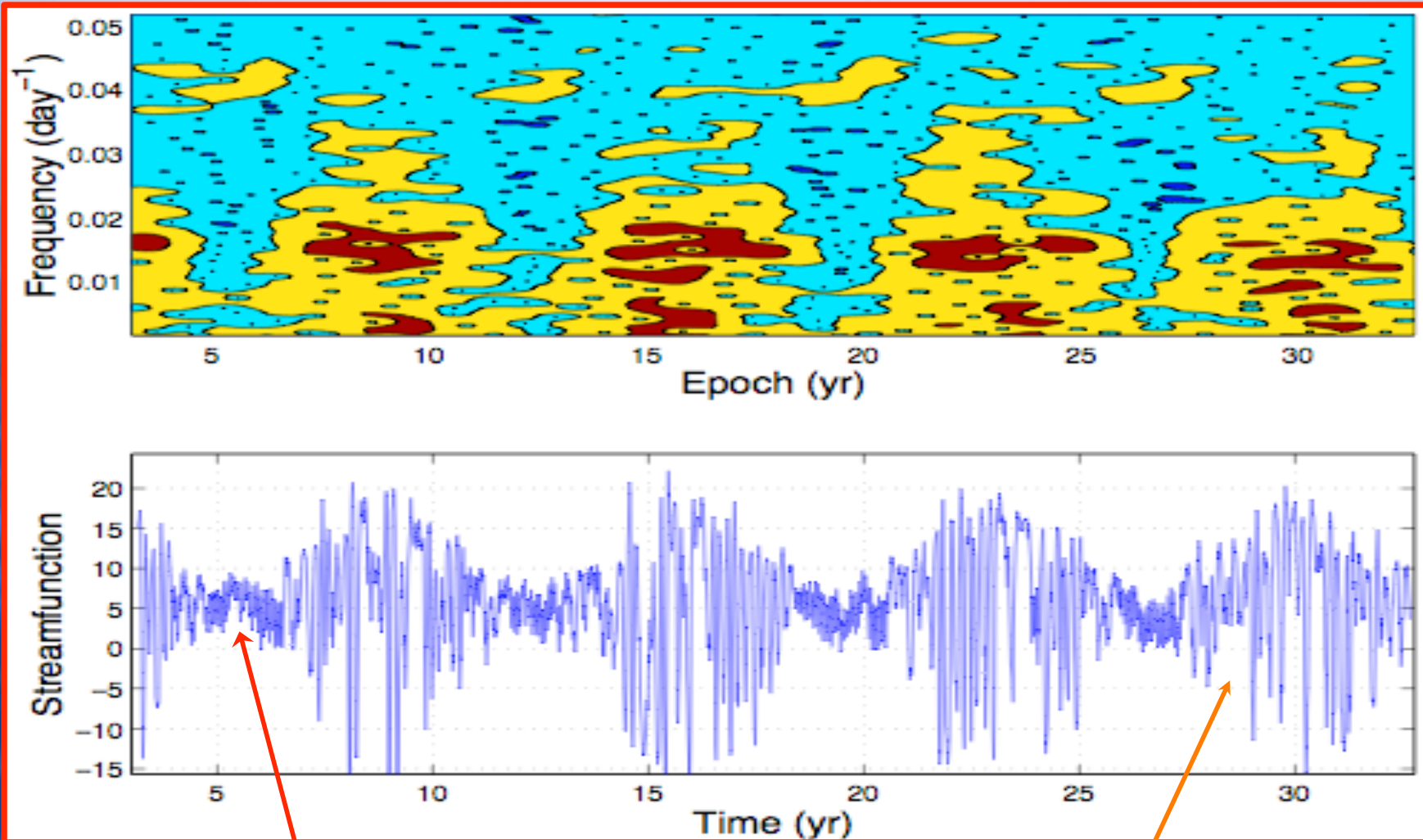
$$w(H_e) = \left[ \gamma \zeta_g - \alpha \nabla^2 T \right],$$

with  $\gamma = c_1(f_0 L/U)(H_e/H_a)$  and  $\alpha = c_2(g/T_0 U^2)(H_e^2/H_a)$ , where  $H_a$  is the layer depth of the free atmosphere ( $\sim 10$  km), and  $\zeta_g$  the atmospheric geostrophic vorticity.

- Two components: one **mechanical**, due to the geostrophic flow  $\zeta_g$  above the marine ABL and one **thermal**, induced by the SST front.



# Evolutionary spectral analysis

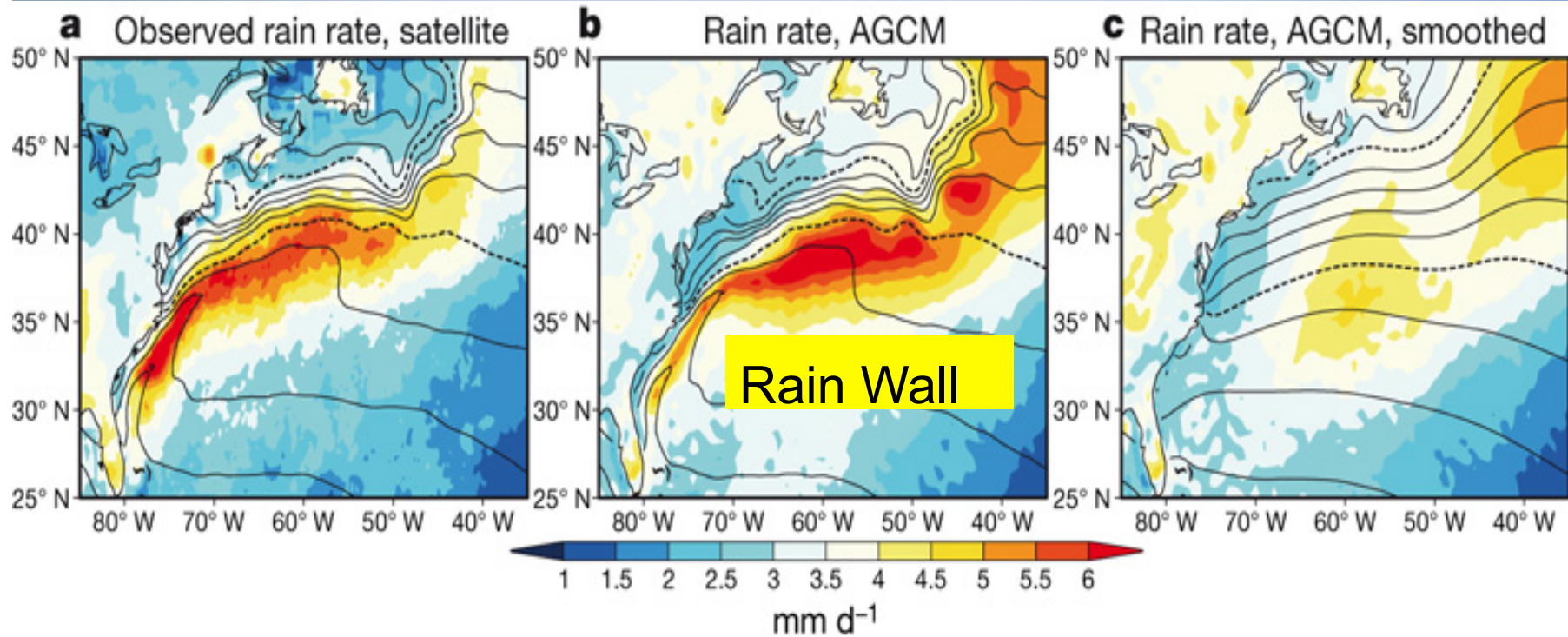


30-day oscillation

70-day oscillation

## Precipitation effects:

sat. obs. (TRMM 3B43), ECMWF reanalyses,  
and AFES (AGCM for the Earth Simulator, T239, 48 levels)



Minobe *et al.* (*Nature*, 2008):

smoothing the SST field suppresses the rain wall

# IPCC-class GCM: LMD-Z has zooming capability

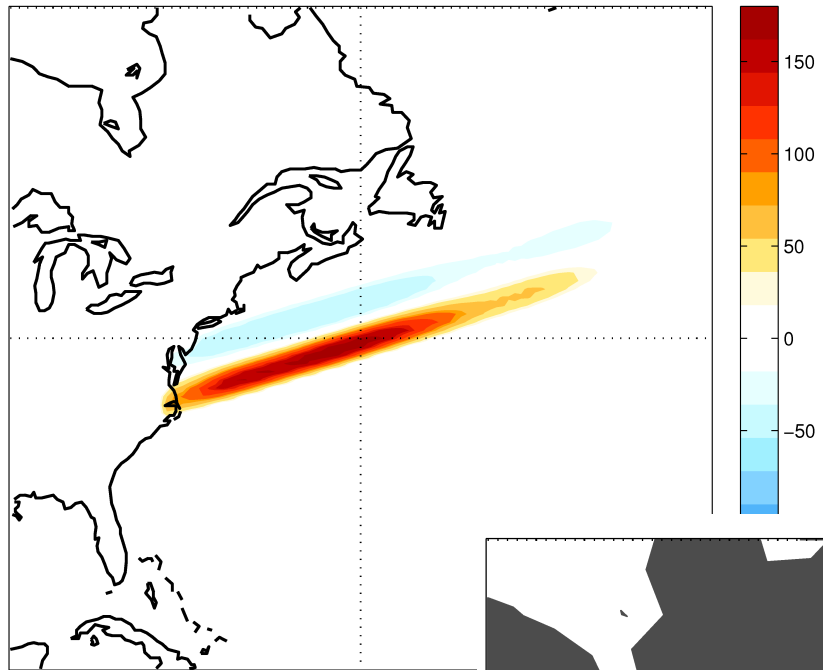
## Model set-up

- **19 levels**,  $3^\circ \times 3^\circ$  outside the zoomed area and  $0.5^\circ \times 0.5^\circ$  inside it;
- **zoomed area** of ( $20^\circ$  lat. x  $40^\circ$  long.), centered at ( $65^\circ$ W,  $40^\circ$ N);
- **perpetual forcing**, corresponding to February 15.

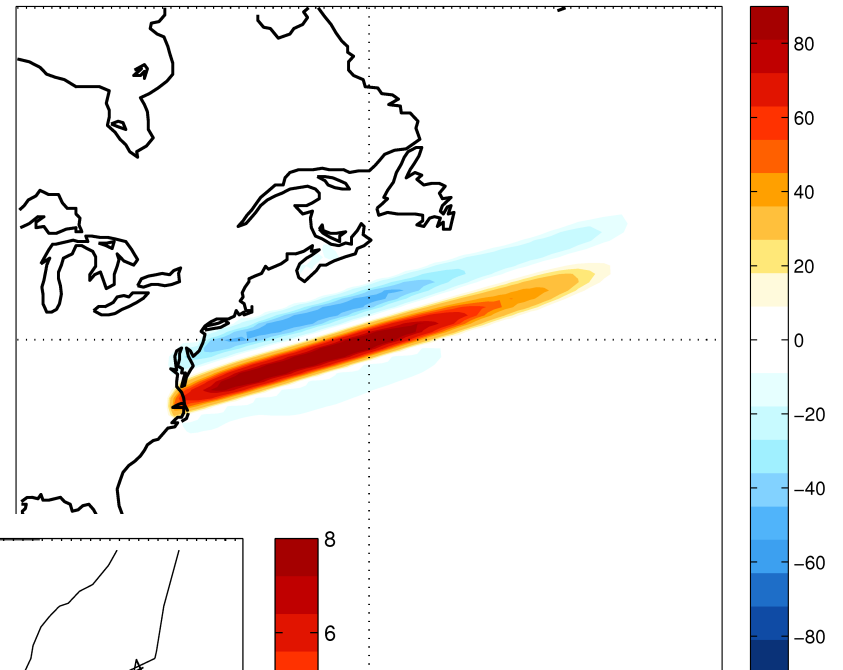
## 3 simulations, 800-day long:

- a control simulation with the climatological SST field and no zoom;
- one with zoom and the climatological SST field still; and
- and one with zoom and a sharper SST front.

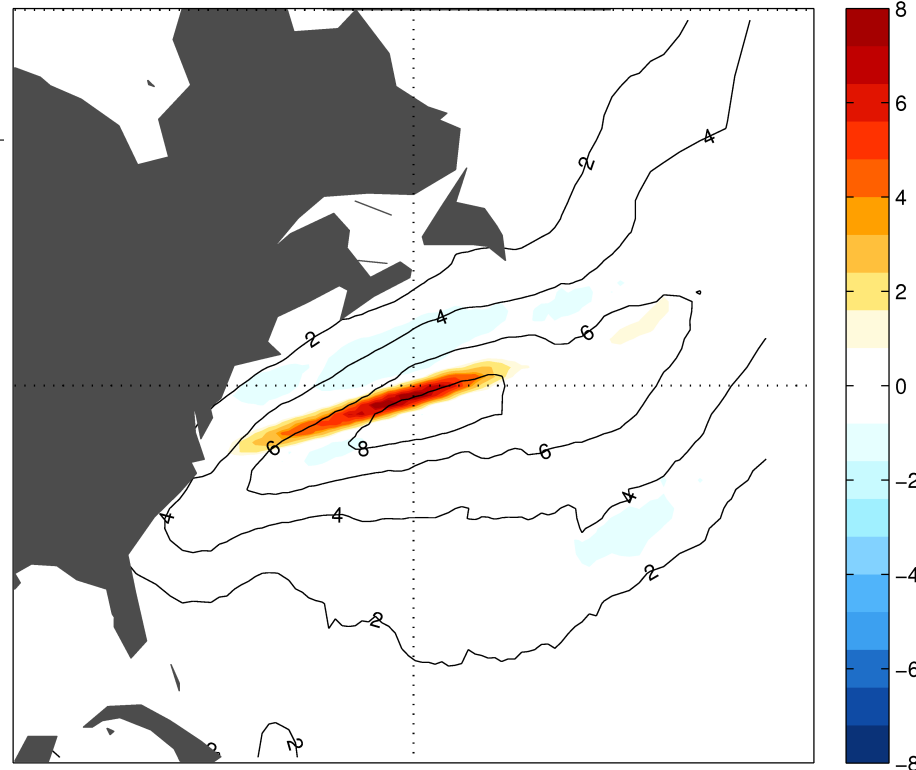
# Evaporation



# Sensible Heat Flux



# Precipitation



Brachet, Codron *et al.*,  
*J. Clim.*, 2012

# Outline

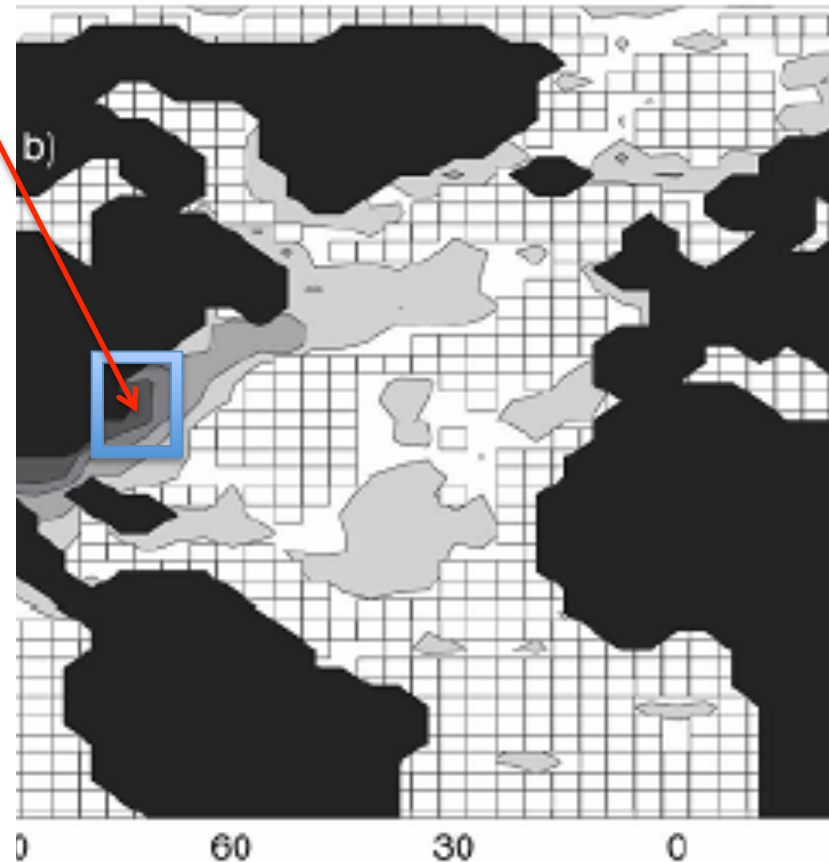
- Introduction: the NAO and the oceans' wind-driven circulation
- The low-frequency variability of the double-gyre circulation
  - bifurcations in a toy model
    - => multiple equilibria, periodic and chaotic solutions
  - some intermediate model results
- Atmospheric impacts
  - simple and intermediate models + GCMs
- Some data analysis – atmospheric and oceanic
- **Some promising NAO results**
- Time-dependent forcing and pullback attractors
- Conclusions
  - The coupled climate system: is it the tail or the dog?
  - Natural climate variability: a source of decadal predictability
- Some references

# SST effects on NAO, via Granger causality

**Q:** Where does SST add information to knowledge of the NAO?

**A:** Just where you'd expect it!

Daily data from  
50-yr simulation of  
IPCC-class coupled GCM,  
HadCM3



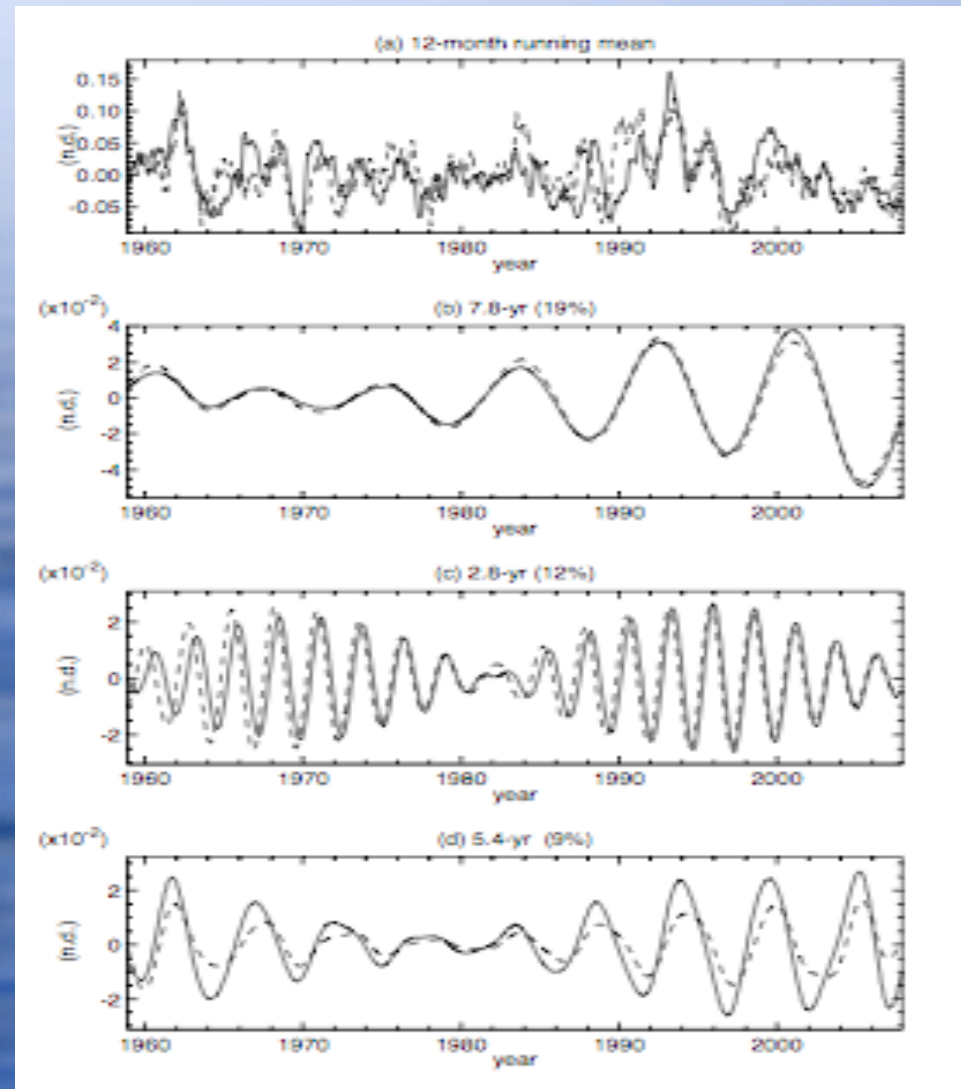
Mosedale, Stephenson, Collins & Mills  
(*J. Climate*, 2006)

# The 7–8-yr mode in atmospheric data

## Likewise a contentious issue

Simulate atmospheric response to SODA data over the Gulf Stream region

- ◆ Use SST (–5 m) data from the SODA reanalysis (50 years)
- ◆ Use the FGS'07 QG model in periodic  $\beta$ -channel
  - baroclinic + marine ABL
- ◆ Figure shows NAO index:
  - simulated (solid)
  - observed (dashed)



# Outline

- Introduction: the NAO and the oceans' wind-driven circulation
- The low-frequency variability of the double-gyre circulation
  - bifurcations in a toy model
    - => multiple equilibria, periodic and chaotic solutions
  - some intermediate model results
- Atmospheric impacts
  - simple and intermediate models + GCMs
- Some data analysis – atmospheric and oceanic
- Some promising NAO results
- **Time-dependent forcing and pullback attractors**
- Conclusions
  - The coupled climate system: is it the tail or the dog?
  - Natural climate variability: a source of decadal predictability
- Some references

# Time-dependent forcing, I

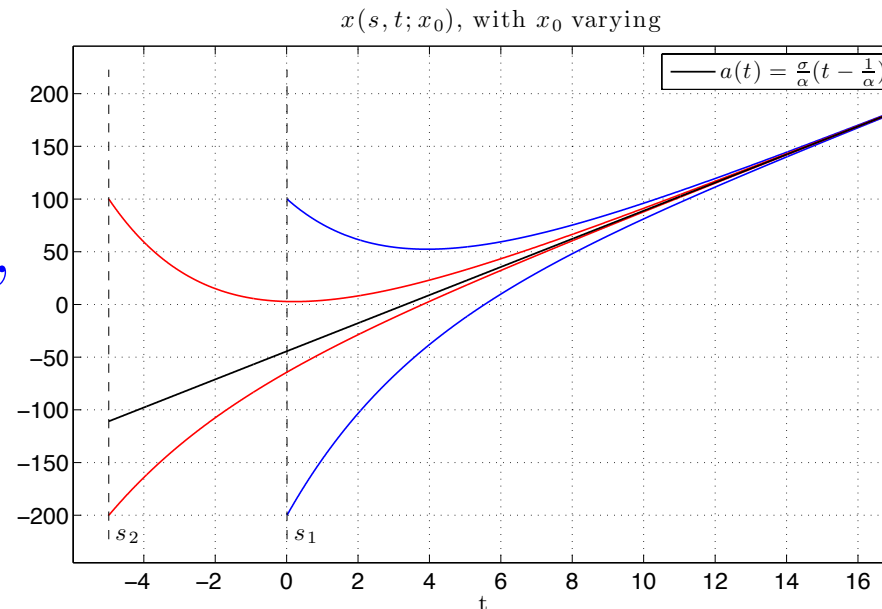
- ◆ Much of the theoretical work on the **intrinsic variability** of the wind-driven ocean circulation has been done with **time-independent** wind stress.
- ◆ To address truly coupled ocean–atmosphere behavior and **climate change** an important step is to examine **time-dependent** wind stress.
- ◆ The proper framework for doing so is the theory of non-autonomous and random dynamical systems (**NDS** and **RDS**).
- ◆ We do so here with a “toy” model given by the **low-order truncation** of the **QG, equivalent-barotropic potential vorticity equation (PVE)**.
- ◆ The forcing **is deterministic, aperiodic**, and dominated by **multi-decadal** variability.

The pullback attractor of a linear, scalar ODE,

$$\dot{x} = -\alpha x + \sigma t, \quad \alpha > 0, \quad \sigma > 0,$$

is given by

$$a(t) = \frac{\sigma}{\alpha} \left( t - \frac{1}{\alpha} \right).$$



# Time-dependent forcing, II

The highly idealized, toy model of the QG, equivalent-barotropic PVE is given by the following system of four quadratically nonlinear ODEs:

$$\dot{\psi}_1 + L_{11}\psi_1 + L_{13}\psi_3 + B_1(\Psi, \Psi) = W_1(t),$$

$$\dot{\psi}_2 + L_{22}\psi_2 + L_{24}\psi_4 + B_2(\Psi, \Psi) = W_2(t),$$

$$\dot{\psi}_3 + L_{33}\psi_3 + L_{31}\psi_1 + B_3(\Psi, \Psi) = W_3(t),$$

$$\dot{\psi}_4 + L_{44}\psi_4 + L_{42}\psi_2 + B_4(\Psi, \Psi) = W_4(t);$$

where  $\Psi$  denotes the vector  $(\psi_1, \psi_2, \psi_3, \psi_4)$  and the bilinear terms  $B_i$  are given by

$$B_1(\Psi, \Psi) = 2J_{112}\psi_1\psi_2 + 2J_{114}\psi_1\psi_4 + 2J_{134}\psi_3\psi_4,$$

$$B_2(\Psi, \Psi) = J_{211}\psi_1^2 + J_{222}\psi_2^2 + J_{233}\psi_3^2 \\ + 2J_{213}\psi_1\psi_3 + 2J_{224}\psi_2\psi_4,$$

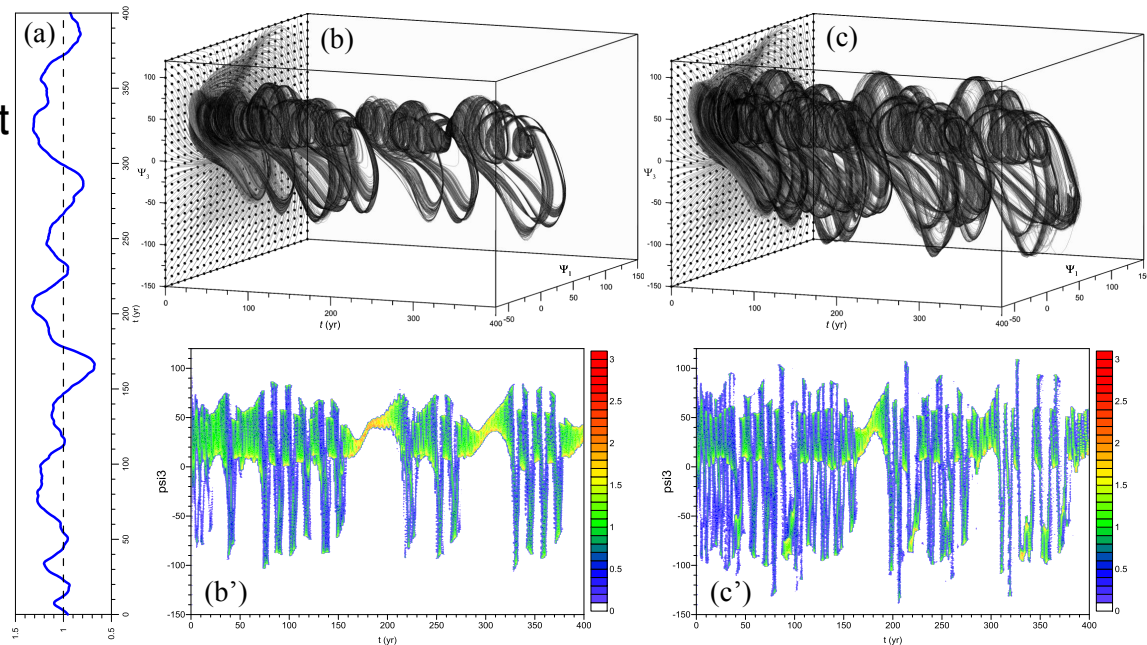
$$B_3(\Psi, \Psi) = 2J_{314}\psi_1\psi_4 + 2J_{323}\psi_2\psi_3 + 2J_{334}\psi_3\psi_4,$$

$$B_4(\Psi, \Psi) = J_{411}\psi_1^2 + J_{422}\psi_2^2 + J_{433}\psi_3^2 + J_{444}\psi_4^2 \\ + 2J_{413}\psi_1\psi_3 + 2J_{424}\psi_2\psi_4.$$

# Time-dependent forcing, III

- The **quadratic** terms are **conservative** and the **linear** terms are weakly **dissipative**, while the system is **unstable** for reasonable parameter values.
- For **autonomous** systems, we know that these properties can lead to **chaotic** solutions that live on a **strange attractor**.
- Here they lead to the existence of a **pullback attractor (PBA)**.

Time-dependent forcing at far left + ensemble of 644 orbits starting from the same subset  $\Gamma$  but with different parameter values: left panels, close to periodic; right panels, fully chaotic; lower panels, time series of  $\psi_3$ . Time interval is 400 years.

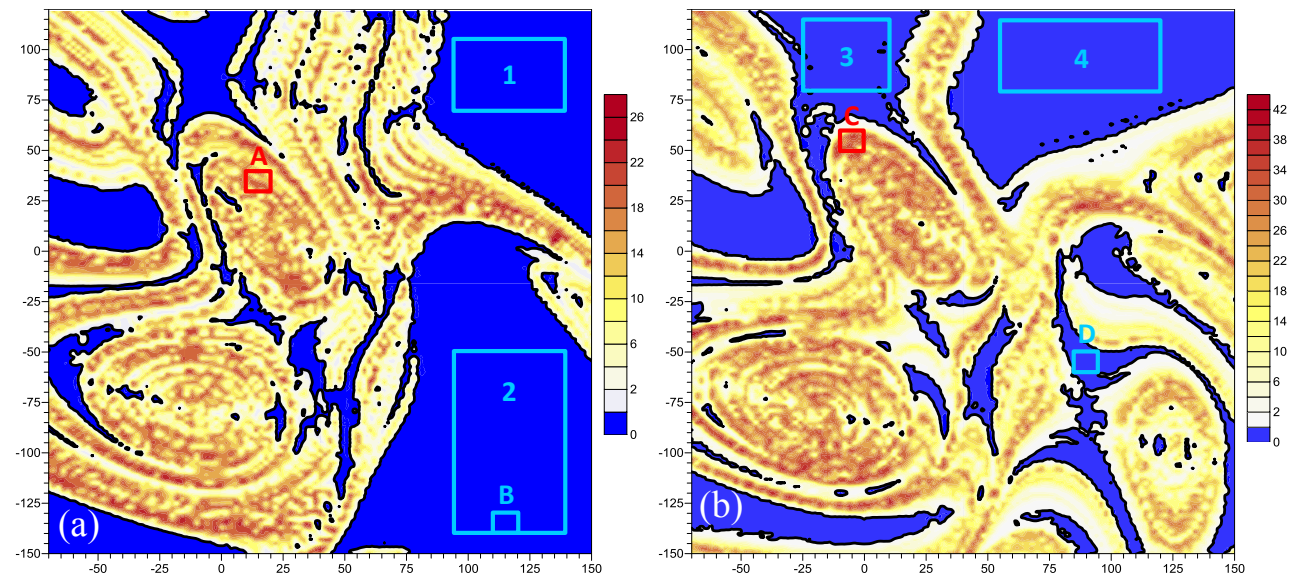


Pierini, Chekroun & Ghil  
(*J. Climate*, 2016)

# Time-dependent forcing, IV

- There are strong numerical indications, along with theoretical justifications, that **multiple PBAs** are present within a **global attractor**.
- Moreover, preliminary numerical results suggest that the **basin boundaries** between **two attractors** are **fractal**.

Measure of divergence of trajectories for each initial point in the  $(\psi_1, \psi_3)$ -plane in the remote past: blue indicates stability; parameter values (left) and (right) are the same as in the previous figure.



# Outline

- Introduction: the NAO and the oceans' wind-driven circulation
- The low-frequency variability of the double-gyre circulation
  - bifurcations in a toy model
    - => multiple equilibria, periodic and chaotic solutions
  - some intermediate model results
- Atmospheric impacts
  - simple and intermediate models + GCMs
- Some data analysis – atmospheric and oceanic
- Some promising NAO results
- Time-dependent forcing and pullback attractors
- Conclusions
  - The coupled climate system: is it the tail or the dog?
  - Natural climate variability: a source of decadal predictability
- Some references

# ***Concluding remarks***

## ***What do we know?***

- There's an NAO, & it's important.
- It has decadal variability (7–8 yr).
- An oscillatory mode, albeit weak, can help prediction.
- Time-dependent forcing helps understand the coupled system.

## ***What do we know less well?***

- How does the climate system really work?
- Is it the tail that wags the dog —  
i.e., weather noise that drives a passive ocean?
- Or does the dog bite its tail —  
i.e., coupled O–A modes of decadal variability?
- Or does the old dog ocean plain wag its tail, the atmosphere?

## ***What to do?***

- Work the model hierarchy, and the observations!
- Explore further non-autonomous and randomly driven models, on the way to fully coupled ones.

# ***Concluding remarks***

## ***What do we know?***

- There's an NAO, & it's important.
- It has decadal variability (7–8 yr).
- An oscillatory mode, albeit weak, can help prediction.
- Time-dependent forcing helps understand the coupled system.

## ***What do we know less well?***

- How does the climate system really work?
- Is it the tail that wags the dog —  
i.e., weather noise that drives a passive ocean?
- Or does the dog bite its tail —  
i.e., coupled O–A modes of decadal variability?
- Or does the old dog ocean plain wag its tail, the atmosphere?

## ***What to do?***

- Work the model hierarchy, and the observations!
- Explore further non-autonomous and randomly driven models, on the way to fully coupled ones.

# Coupled Ocean–Atmosphere Models, I

Physica D 309 (2015) 71–85



Contents lists available at ScienceDirect

Physica D

journal homepage: [www.elsevier.com/locate/physd](http://www.elsevier.com/locate/physd)



## Low-frequency variability and heat transport in a low-order nonlinear coupled ocean–atmosphere model



Stéphane Vannitsem<sup>a,\*</sup>, Jonathan Demaeyer<sup>a</sup>, Lesley De Cruz<sup>a</sup>, Michael Ghil<sup>b,c,d</sup>

<sup>a</sup> Institut Royal Météorologique de Belgique, Avenue Circulaire, 3, 1180 Brussels, Belgium

<sup>b</sup> Geosciences Department and Laboratoire de Météorologie Dynamique (CNRS and IPSL), Ecole Normale Supérieure, F-75231 Paris Cedex 05, France

<sup>c</sup> Department of Atmospheric & Oceanic Sciences and Institute of Geophysics & Planetary Physics, 405 Hilgard Ave., Box 951565, 7127 Math. Sciences Bldg., University of California, Los Angeles, CA 90095-1565, USA

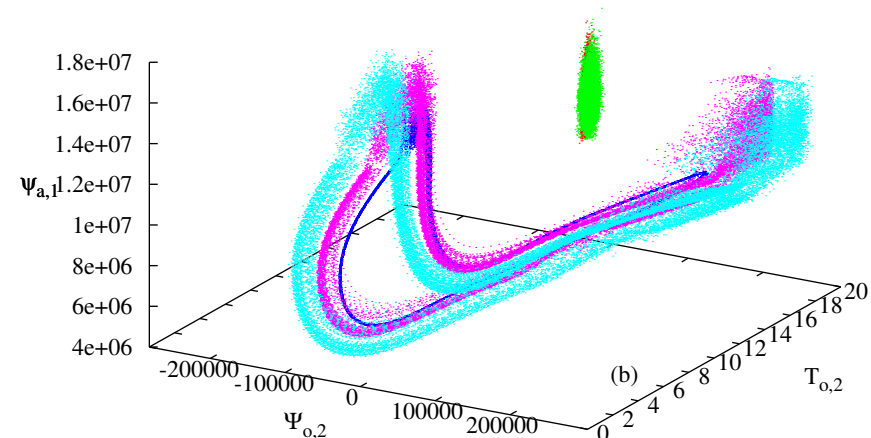
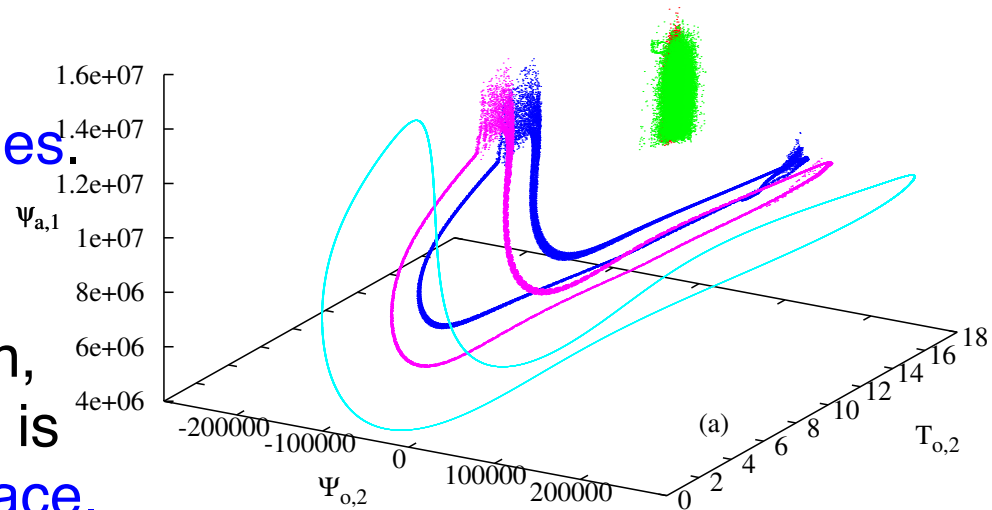
<sup>d</sup> Institute of Applied Physics of the Russian Academy of Sciences, 46 Ulyanov Street, 603950, Nizhny Novgorod, Russia

### HIGHLIGHTS

- A low-order, fully coupled ocean–atmosphere model for mid-latitudes is developed.
- A coupled mode of low-frequency variability (LFV) with a 20-year period is found.
- The Hopf bifurcation giving rise to the long-periodic oscillatory mode is described.
- A chaotic attractor develops around this orbit and is confined in a slow subspace.
- The predictability of the coupled system drastically increases when LFV is present.

# Coupled Ocean–Atmosphere Models, II

- Low-order model:  
20 atmospheric ODEs +  
16 oceanic ones = **36 modes**.
- **Hopf** bifurcation leads to  
a **bidecadal orbit**.
- This orbit gives rise, in turn,  
to a **strange attractor** that is  
confined to a **slow subspace**.
- This subspace involves  
**both atmospheric and  
oceanic modes**.
- As forcing increases or  
damping decreases,  
the dimension of the attractor  
increases and **it gets noisier**.



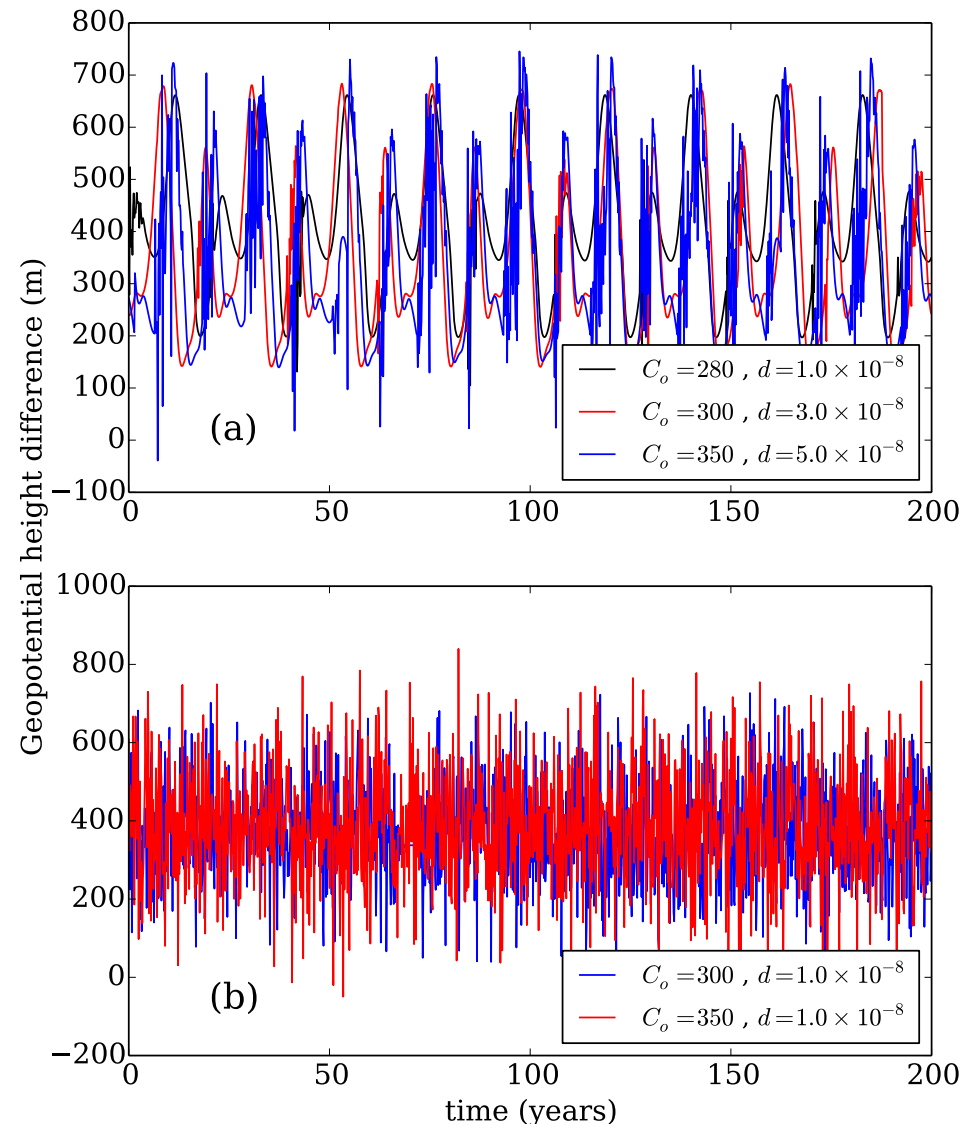
# Coupled Ocean–Atmosphere Models, III

For certain parameter values (\*), solutions are chaotic but smooth: low-frequency variability (LFV) dominates → atmospheric predictability is high.

(\*) i.e., low forcing or high damping

For other parameter values (\*\*), fluctuations are rapid and large: solutions lie far from a slow attractor → atmospheric predictability is low.

(\*\*) i.e., high forcing or low damping



# ***Concluding remarks***

## ***What do we know?***

- There's an NAO, & it's important.
- It has decadal variability (7–8 yr).
- An oscillatory mode, albeit weak, can help prediction.
- Time-dependent forcing helps understand the coupled system.

## ***What do we know less well?***

- How does the climate system really work?
- Is it the tail that wags the dog —  
i.e., weather noise that drives a passive ocean?
- Or does the dog bite its tail —  
i.e., coupled O–A modes of decadal variability?
- Or does the old dog ocean plain wag its tail, the atmosphere?

## ***What to do?***

- Work **the model hierarchy**, and **the observations!**
- Explore further **non-autonomous** and **randomly driven models**,  
on the way to fully coupled ones.

# Some references

- Brachet, S., F. Codron, Y. Feliks, M. Ghil, H. Le Treut, and E. Simonnet, 2011: Atmospheric circulations induced by a mid-latitude SST front: A GCM study. *J. Clim.*, **25**, 1847–1853.
- Chekroun, M. D., E. Simonnet, and M. Ghil, 2011: Stochastic climate dynamics: Random attractors and time-dependent invariant measures, *Physica D*, **240**(21), 1685–1700, doi:[10.1016/j.physd.2011.06.005](https://doi.org/10.1016/j.physd.2011.06.005) .
- Dijkstra, H. A., and M. Ghil, 2005: Low-frequency variability of the large-scale ocean circulation: A dynamical systems approach, *Rev. Geophys.*, **43**, RG3002, doi:10.1029/2002RG000122.
- Feliks, Y., M. Ghil and E. Simonnet, 2004: Low-frequency variability in the mid-latitude atmosphere induced by an oceanic thermal front. *J. Atmos. Sci.*, **61**, 961–981.
- Feliks, Y., M. Ghil, and A. W. Robertson, 2010: Oscillatory climate modes in the Eastern Mediterranean and their synchronization with the NAO, *J. Clim.*, **23**, 4060–4079.
- Feliks, Y., M. Ghil and A. W. Robertson, 2011: The atmospheric circulation over the North Atlantic as induced by the SST field, *J. Clim.*, **24**, 522–542.
- Ghil, M., M.D. Chekroun, and E. Simonnet, 2008: Climate dynamics and fluid mechanics: Natural variability and related uncertainties, *Physica D*, **237**, 2111–2126.
- Ghil, M., 2016: The wind-driven ocean circulation: Applying dynamical systems theory to a climate problem, *Discr. Cont. Dyn. Syst. – A*, in press.
- Groth, A., Y. Feliks, D. Kondrashov, and M. Ghil, 2016: Interannual variability in the North Atlantic ocean's temperature field and its association with the wind-stress forcing, *J. Climate*, submitted.
- Hurrell, J.W., 1995: Decadal trends in the North Atlantic Oscillation: Regional temperatures and precipitation, *Science*, **269**, 676–679.
- Jiang, S., F.-F. Jin, and M. Ghil, 1995: Multiple equilibria, periodic, and aperiodic solutions in a wind-driven, double-gyre, shallow-water model, *J. Phys. Oceanogr.*, **25**, 764–786.
- Minobe, S., A. Kuwano-Yoshida, N. Komori, S.-P. Xie, and R.J. Small (2008), Influence of the Gulf Stream on the troposphere, *Nature*, **452**, 206–209.
- Pierini, S., M.D. Chekroun, and M. Ghil, 2016: Exploring the pullback attractors of a low-order quasi-geostrophic model: The deterministic case, *J. Climate*, **29**, 4185–4202, doi:[10.1175/JCLI-D-15-0848.1](https://doi.org/10.1175/JCLI-D-15-0848.1) .

**Reserve slides**

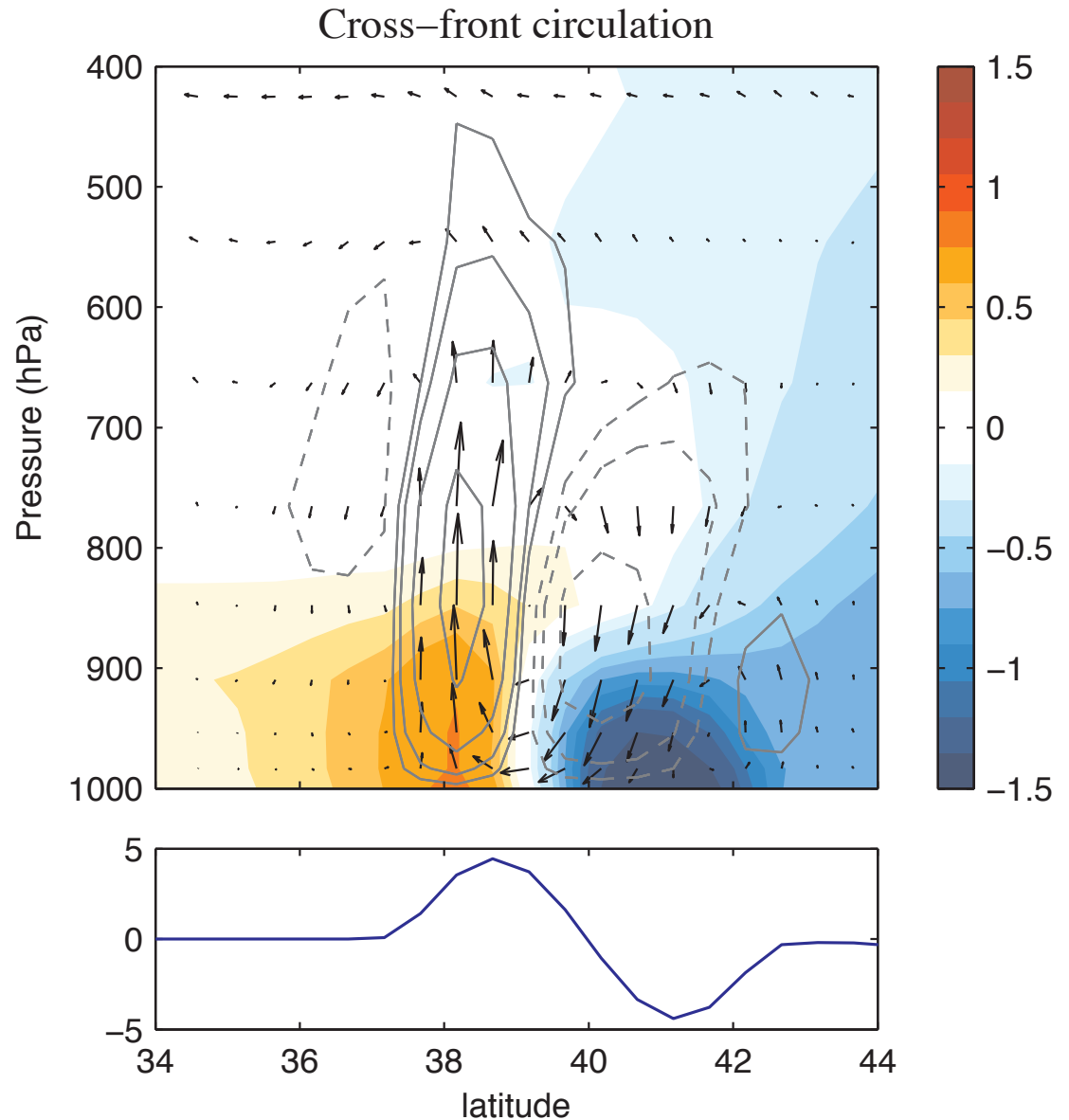
# Cross-front circulation in the LMDz

Latitude–height cross section of the time-mean STR–CTL differences.

Temperature (color), vertical speed (contours), arrows scaled to match divergence.

The GCM simulations agree with the FGS theory.

An additional detail is that the ascent over the warm anomalies is deeper and more intense than the descent over the cold ones.



# “Limited-contour” analysis for atmospheric low-frequency variability

*10-day sequences of  
subtropical jet paths:  
blocked vs. zonal  
flow regimes*

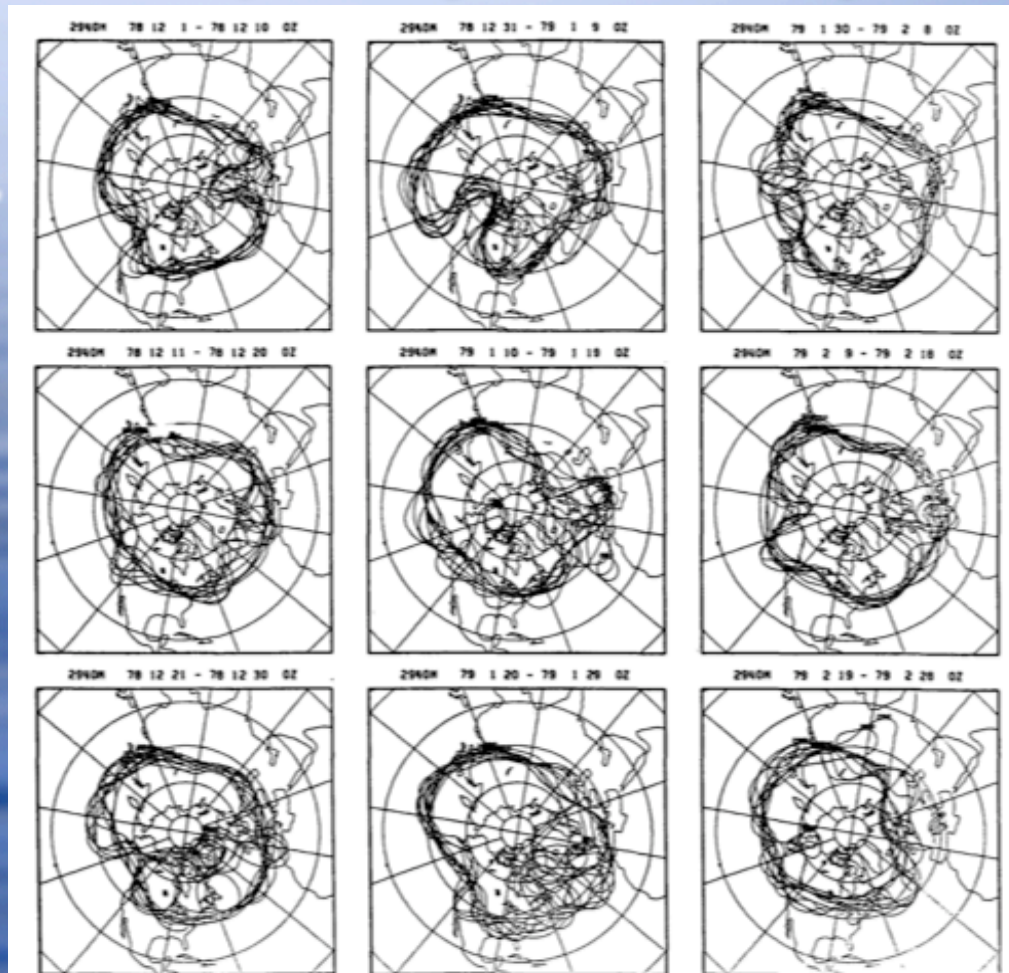


FIG. 1. Limited contour analysis of Northern Hemisphere (NH) flows. Daily contours of a prescribed height (2940 m in this case—roughly corresponding to the jet axis) are superimposed for successive 10-day intervals during NH winter 1978/79. Persistence is illustrated by some of the panels (see text for details).

Kimoto & Ghil, JAS, 1993a

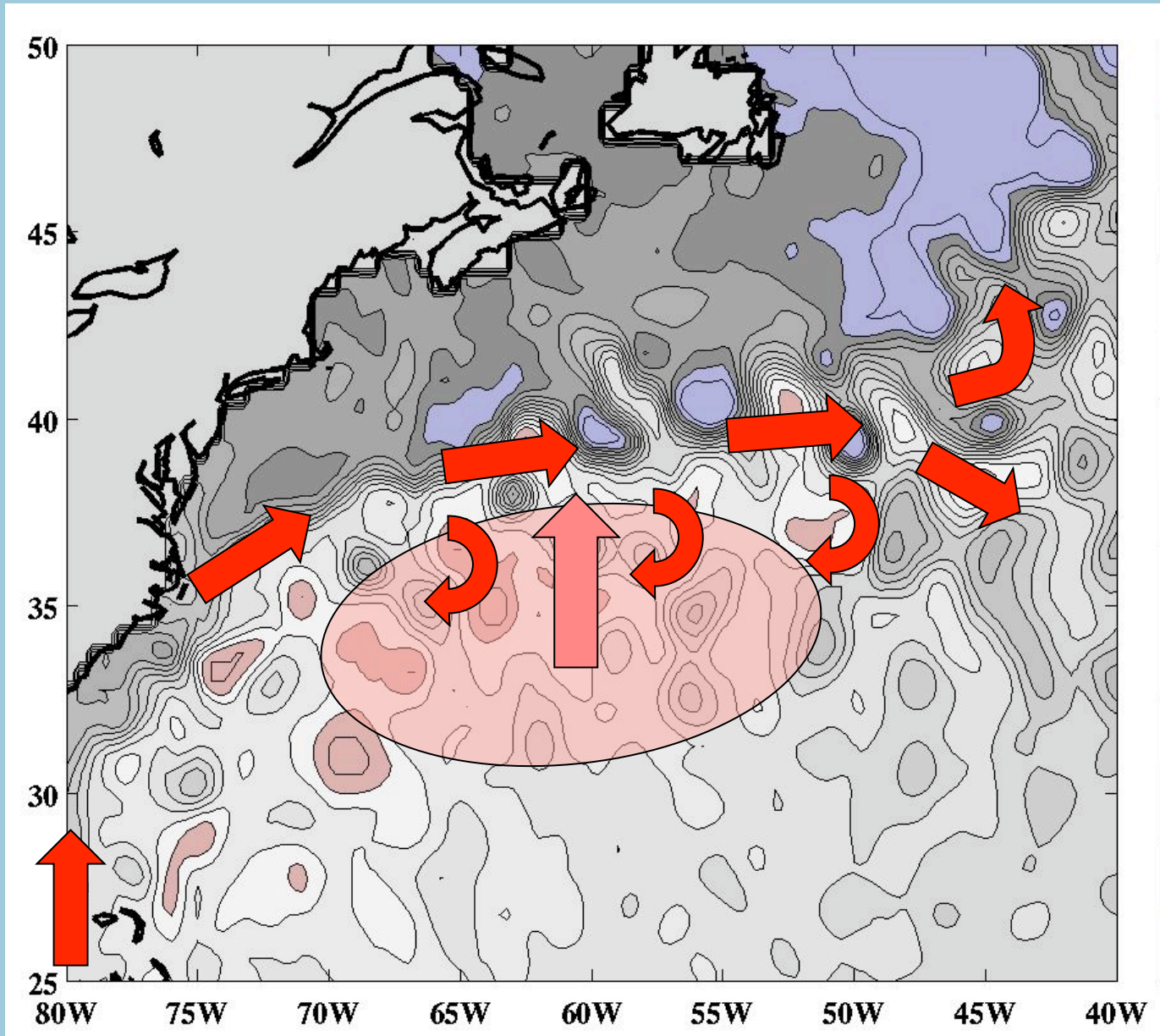
# Western North Atlantic Circulation

*Florida Current  
brings warm  
water north*

*Gulf Stream  
separates &  
recirculates*

*Recirculation  
creates heat  
reservoir*

*Heat fluxed to  
atmosphere*



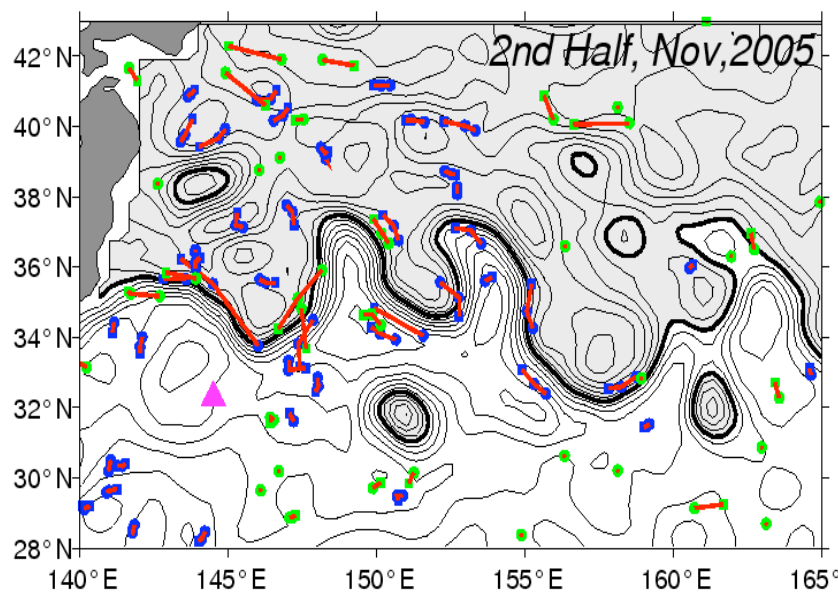
Kelly, Jan 2009



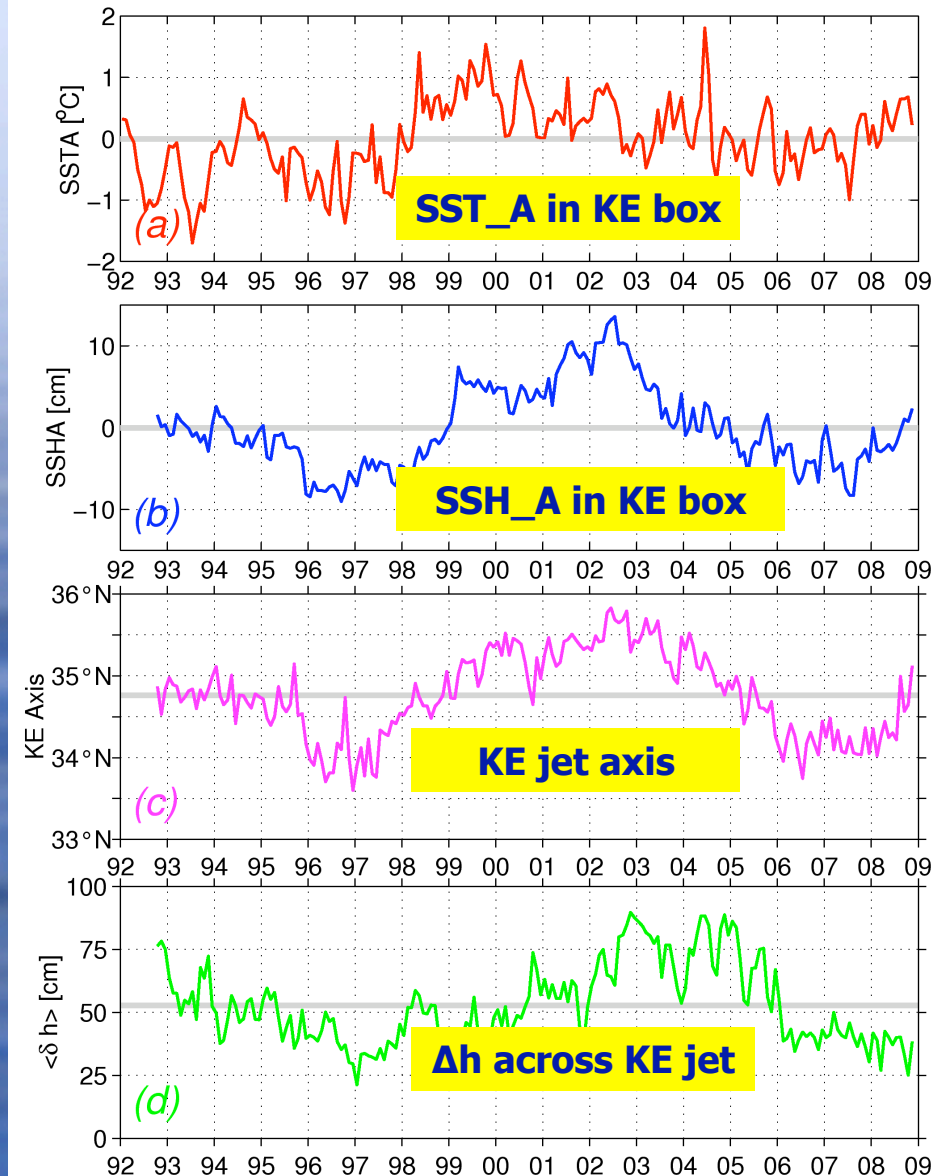
APPLIED PHYSICS LABORATORY  
University of Washington

# Kuroshio Extension (KE) box

**SST anomalies** are largely caused by **strength changes of the KE jet**



Courtesy of Bo Qiu, Jan. '09



# Some references

- Brachet, S., F. Codron, Y. Feliks, M. Ghil, H. Le Treut, and E. Simonnet, 2011: Atmospheric circulations induced by a mid-latitude SST front: A GCM study. *J. Clim.*, **25**, 1847–1853.
- Chekroun, M. D., E. Simonnet, and M. Ghil, 2011: Stochastic climate dynamics: Random attractors and time-dependent invariant measures, *Physica D*, **240**(21), 1685–1700, doi:[10.1016/j.physd.2011.06.005](https://doi.org/10.1016/j.physd.2011.06.005) .
- Dijkstra, H. A., and M. Ghil, 2005: Low-frequency variability of the large-scale ocean circulation: A dynamical systems approach, *Rev. Geophys.*, **43**, RG3002, doi:10.1029/2002RG000122.
- Feliks, Y., M. Ghil and E. Simonnet, 2004: Low-frequency variability in the mid-latitude atmosphere induced by an oceanic thermal front. *J. Atmos. Sci.*, **61**, 961–981.
- Feliks, Y., M. Ghil, and A. W. Robertson, 2010: Oscillatory climate modes in the Eastern Mediterranean and their synchronization with the NAO, *J. Clim.*, **23**, 4060–4079.
- Feliks, Y., M. Ghil and A. W. Robertson, 2011: The atmospheric circulation over the North Atlantic as induced by the SST field, *J. Clim.*, **24**, 522–542.
- Ghil, M., M.D. Chekroun, and E. Simonnet, 2008: Climate dynamics and fluid mechanics: Natural variability and related uncertainties, *Physica D*, **237**, 2111–2126.
- Ghil, M., 2016: The wind-driven ocean circulation: Applying dynamical systems theory to a climate problem, *Discr. Cont. Dyn. Syst. – A*, in press.
- Groth, A., Y. Feliks, D. Kondrashov, and M. Ghil, 2016: Interannual variability in the North Atlantic ocean's temperature field and its association with the wind-stress forcing, *J. Climate*, submitted.
- Hurrell, J.W., 1995: Decadal trends in the North Atlantic Oscillation: Regional temperatures and precipitation, *Science*, **269**, 676–679.
- Jiang, S., F.-F. Jin, and M. Ghil, 1995: Multiple equilibria, periodic, and aperiodic solutions in a wind-driven, double-gyre, shallow-water model, *J. Phys. Oceanogr.*, **25**, 764–786.
- Minobe, S., A. Kuwano-Yoshida, N. Komori, S.-P. Xie, and R.J. Small (2008), Influence of the Gulf Stream on the troposphere, *Nature*, **452**, 206–209.
- Pierini, S., M.D. Chekroun, and M. Ghil, 2016: Exploring the pullback attractors of a low-order quasi-geostrophic model: The deterministic case, *J. Climate*, **29**, 4185–4202, doi:[10.1175/JCLI-D-15-0848.1](https://doi.org/10.1175/JCLI-D-15-0848.1) .

# Climate models (atmospheric & coupled) : A classification

## • Temporal

- stationary, (quasi-)equilibrium
- transient, climate variability

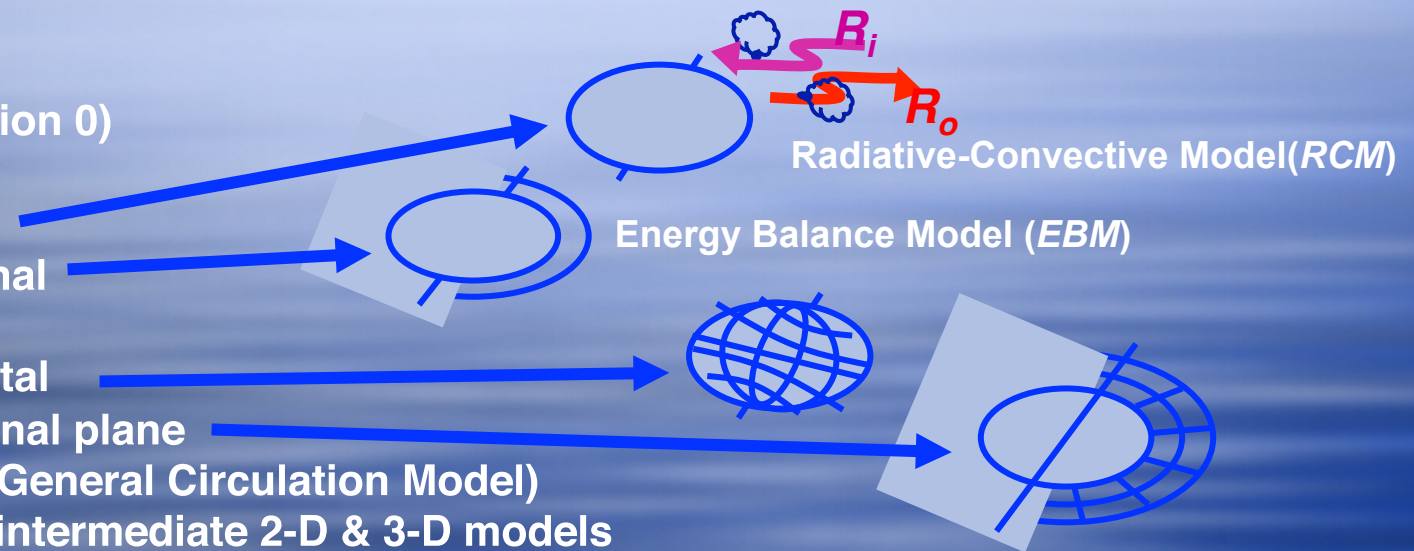
## • Space

- 0-D (dimension 0)
- 1-D
  - vertical
  - latitudinal
- 2-D
  - horizontal
  - meridional plane
- 3-D, GCMs (General Circulation Model)
- Simple and intermediate 2-D & 3-D models

## • Coupling

- Partial
  - unidirectional
  - asynchronous, hybrid
- Full

**Hierarchy:** from the simplest to the most elaborate,  
iterative comparison with the observational data

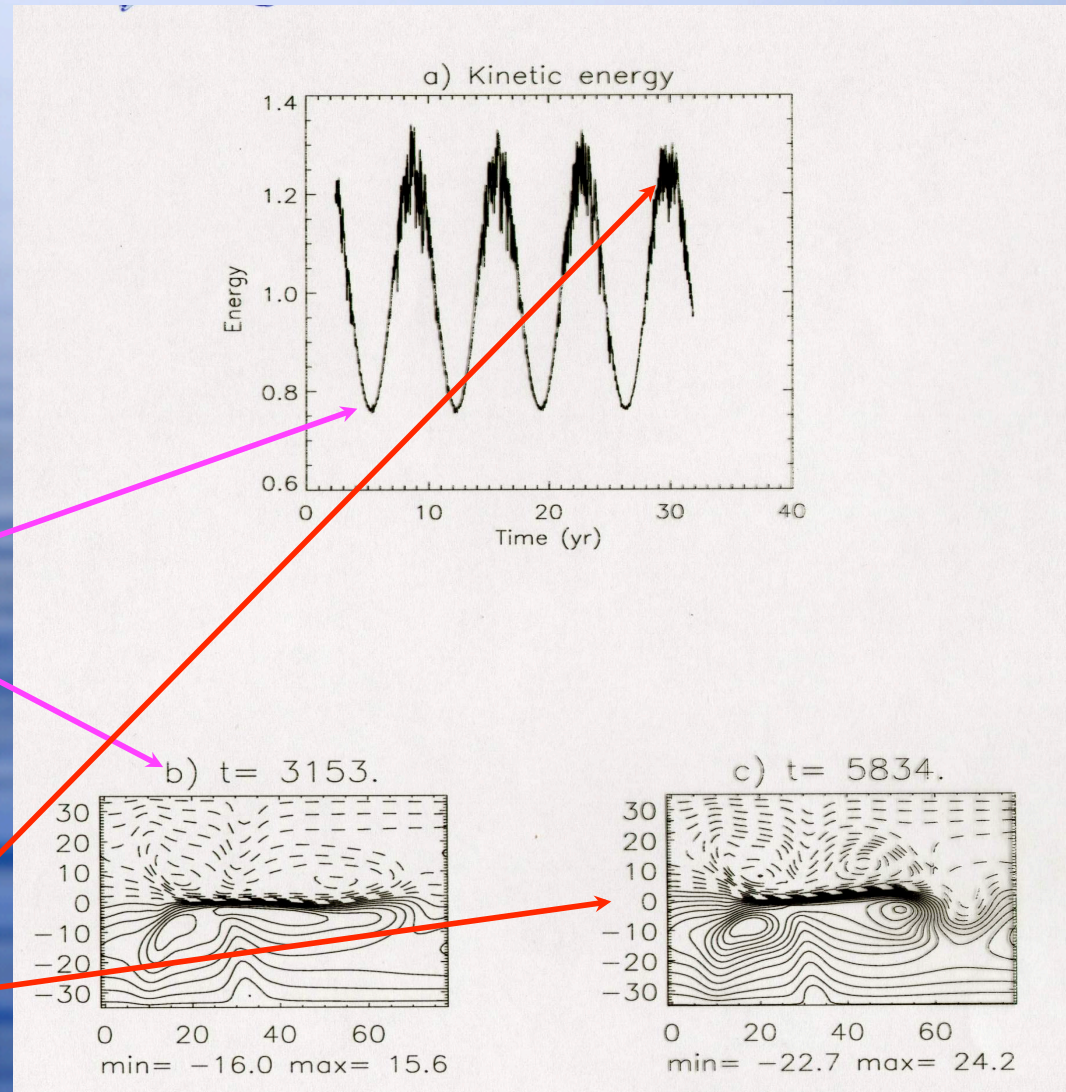


# Forced 7-year cycle in the FGS'04 model

Slow amplitude modulation of  $1^{\circ}\text{C}$  in the SST front

Low-energy phase

High-energy phase



# Spin-up of atmospheric jet

*SST front:*

$L_{oc} = 600$  km,

$\Delta T = 3.5$  °C,

$d = 50$  km

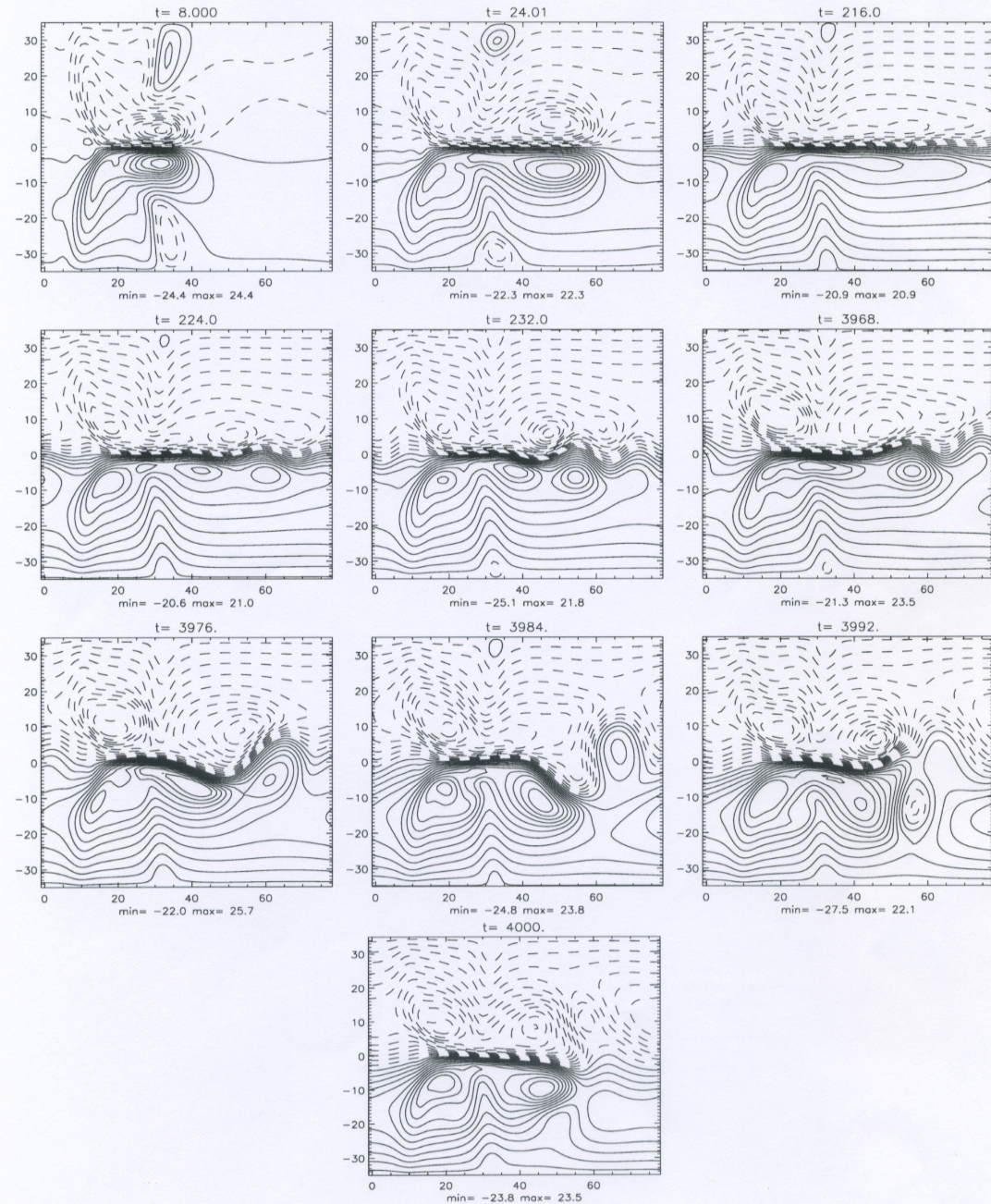
*Atmospheric jet*

spins up from

$L_a = 2000$  km to

$L_a = 4000$  km, much

greater speed and strong recirculation

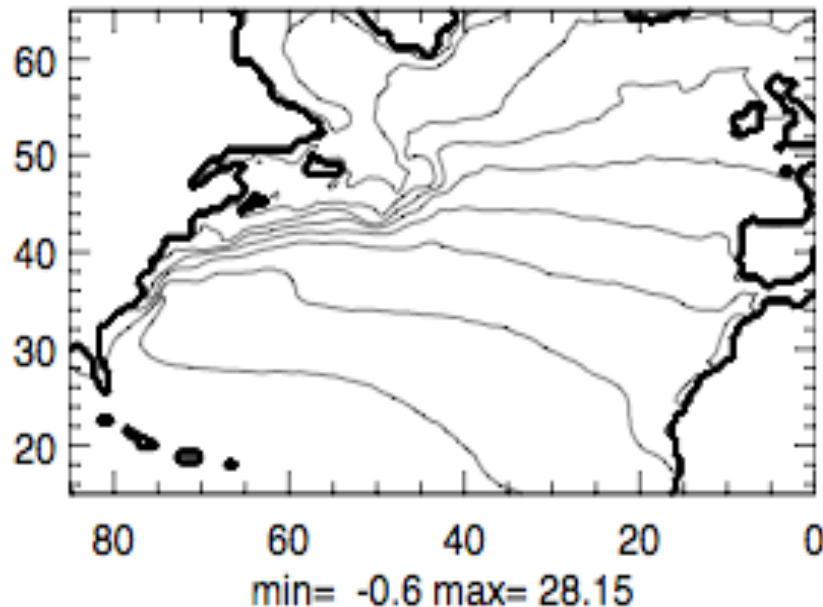


# Outline

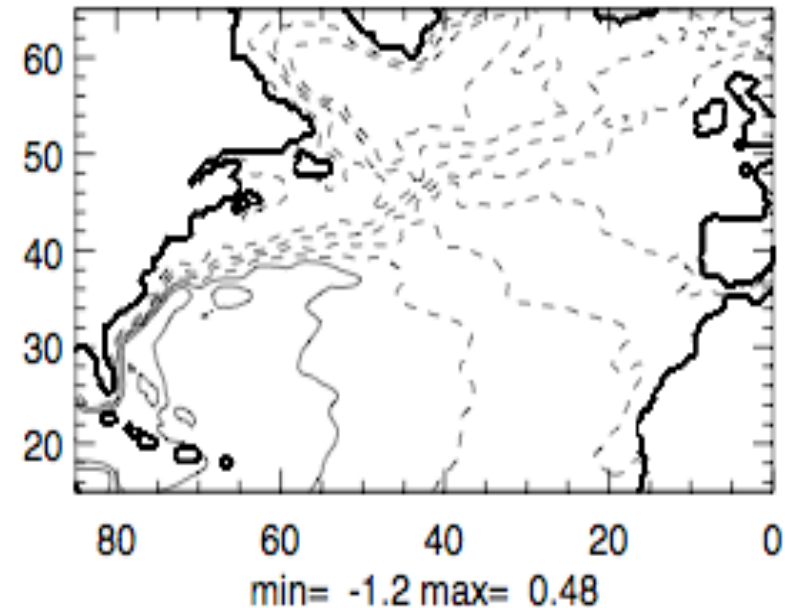
- ◆ Introduction: the NAO and the oceans' wind-driven circulation
- ◆ The low-frequency variability of the double-gyre circulation
  - bifurcations in a toy model
    - => multiple equilibria, periodic and chaotic solutions
  - some intermediate model results
- ◆ Atmospheric impacts
  - simple and intermediate models + GCMs
- ◆ **Some data analysis** – **atmospheric** and **oceanic**
- ◆ Some very promising NAO results
- ◆ Conclusions
  - The coupled climate system: is it the tail or the dog?
  - Natural climate variability: a source of decadal predictability?

# The 7–8-yr mode in oceanic data – I: A still contentious issue

Mean SST field



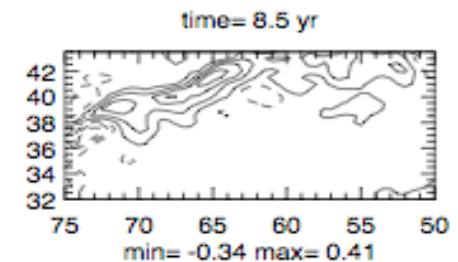
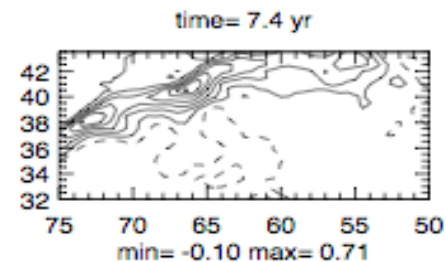
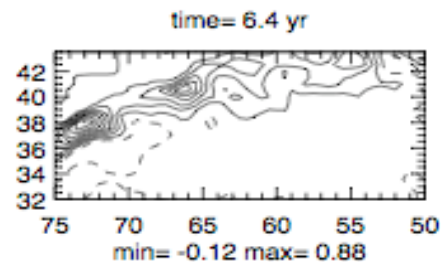
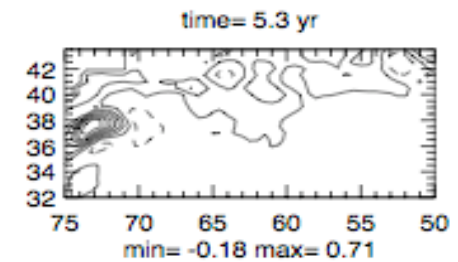
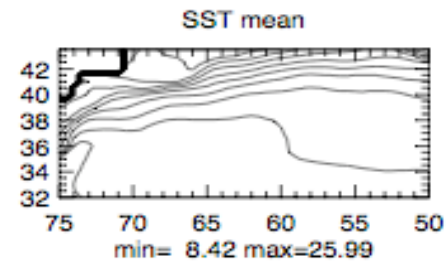
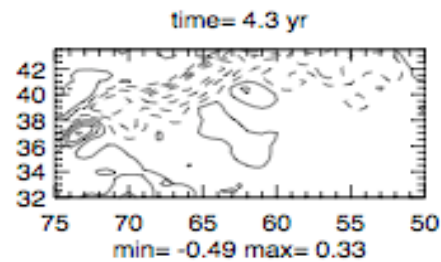
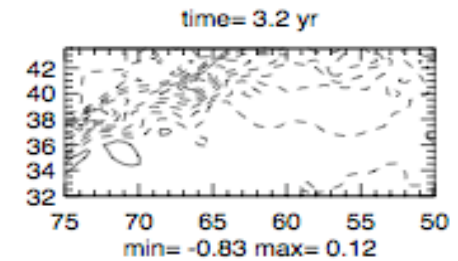
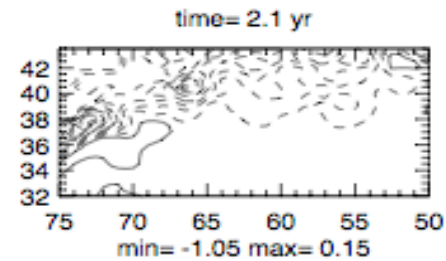
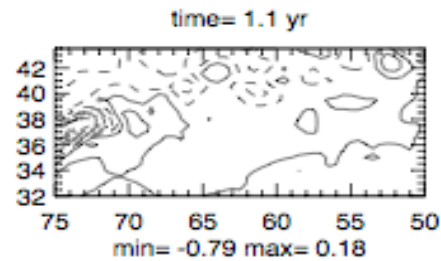
Mean SSH field



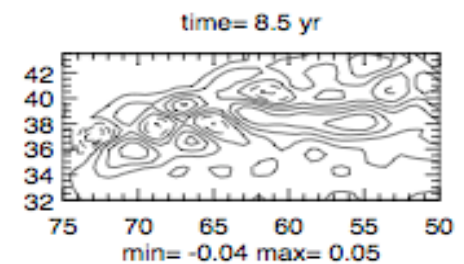
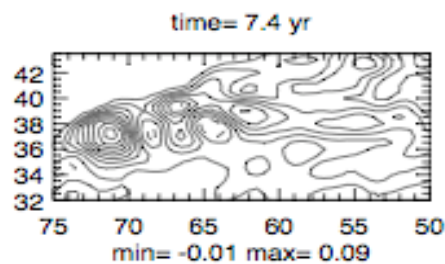
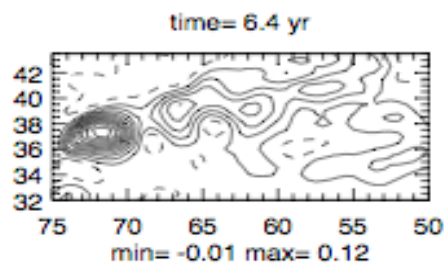
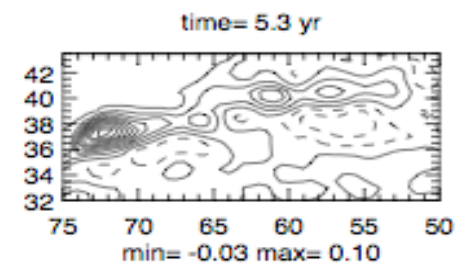
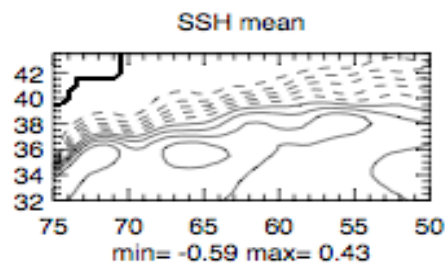
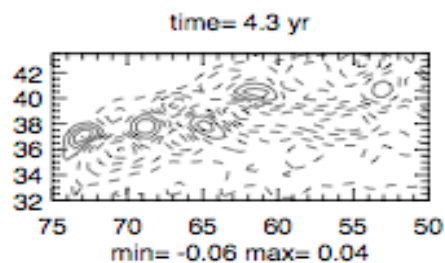
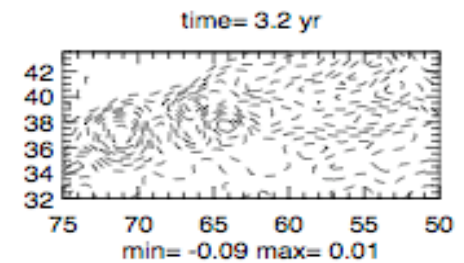
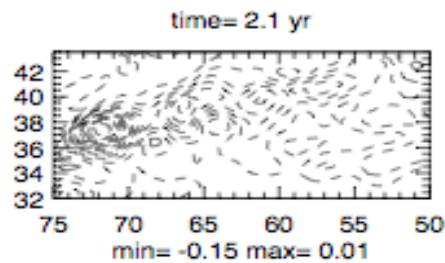
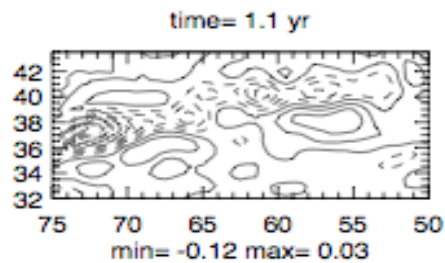
Simple Ocean Data Assimilation (SODA) reanalysis:

- ◆ Western North-Atlantic “rectangle” (28 N–42.5 N, 80 W–67.5 W);
- ◆ 50 years = Jan. 1958–Dec. 2007 (Carton and Giese, *MWR*, 2008).

# The 7–8-yr mode in oceanic data – II: The SST field



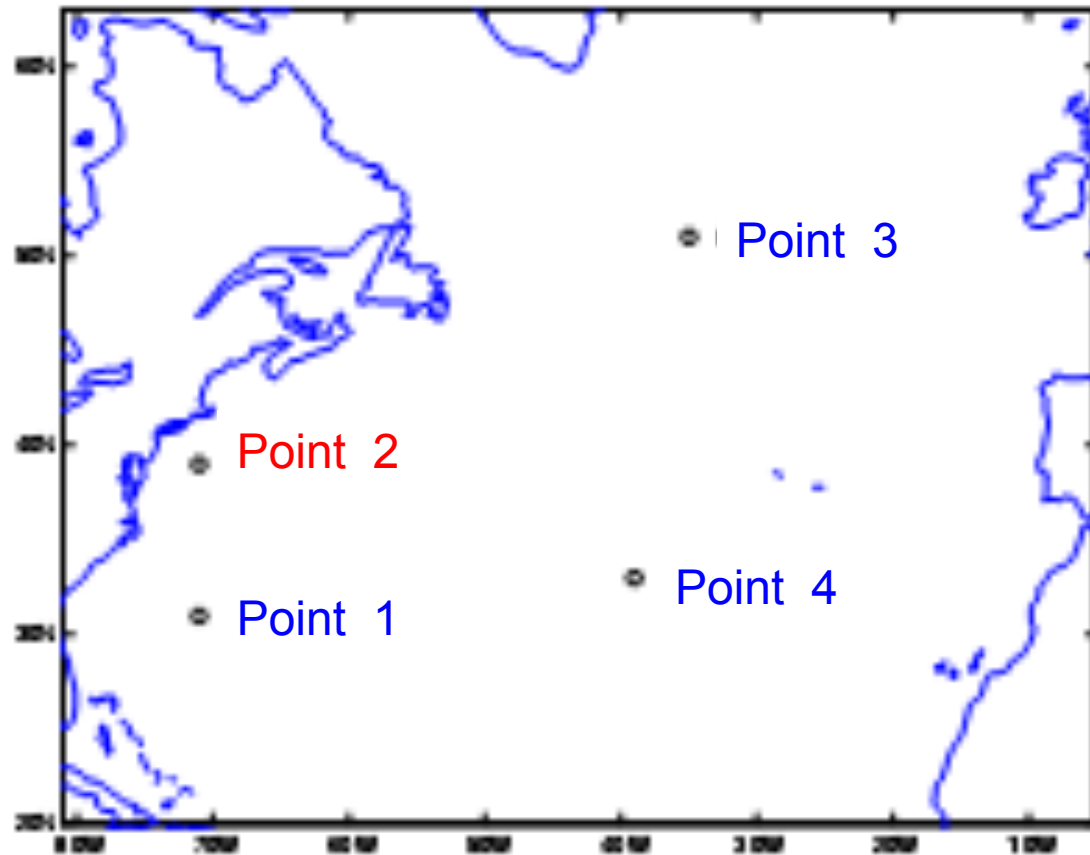
# The 7–8-yr mode in oceanic data – III: The SSH field



# Outline

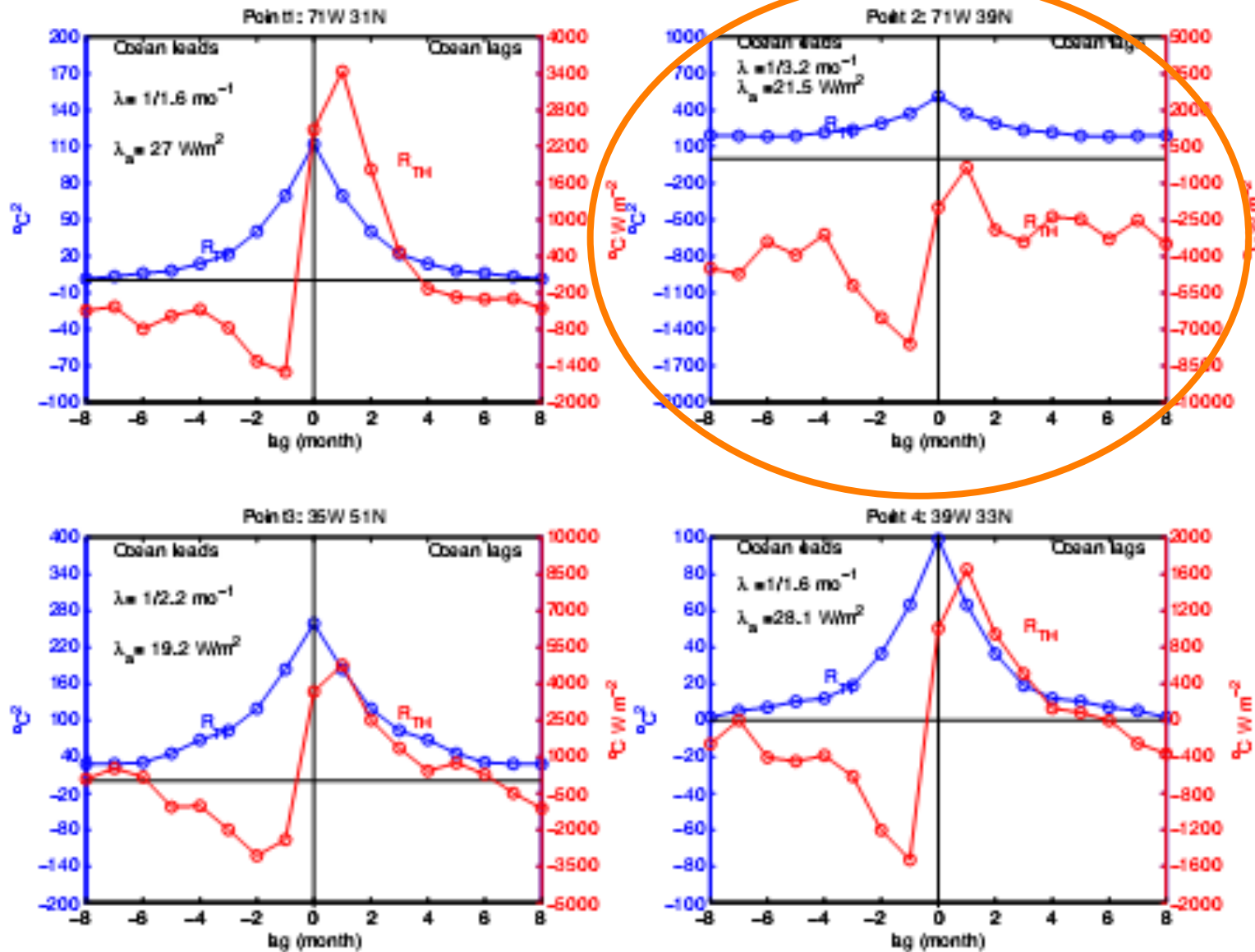
- ◆ Introduction: the NAO and the oceans' wind-driven circulation
- ◆ The low-frequency variability of the double-gyre circulation
  - bifurcations in a toy model
    - => multiple equilibria, periodic and chaotic solutions
  - some intermediate model results
- ◆ Atmospheric impacts
  - simple and intermediate models + GCMs
- ◆ Some data analysis – atmospheric and oceanic
- ◆ **Some very promising NAO results**
- ◆ Conclusions
  - The coupled climate system: is it the tail or the dog?
  - Natural climate variability: a source of decadal predictability?

## Study of SST and air-sea heat fluxes at 4 points



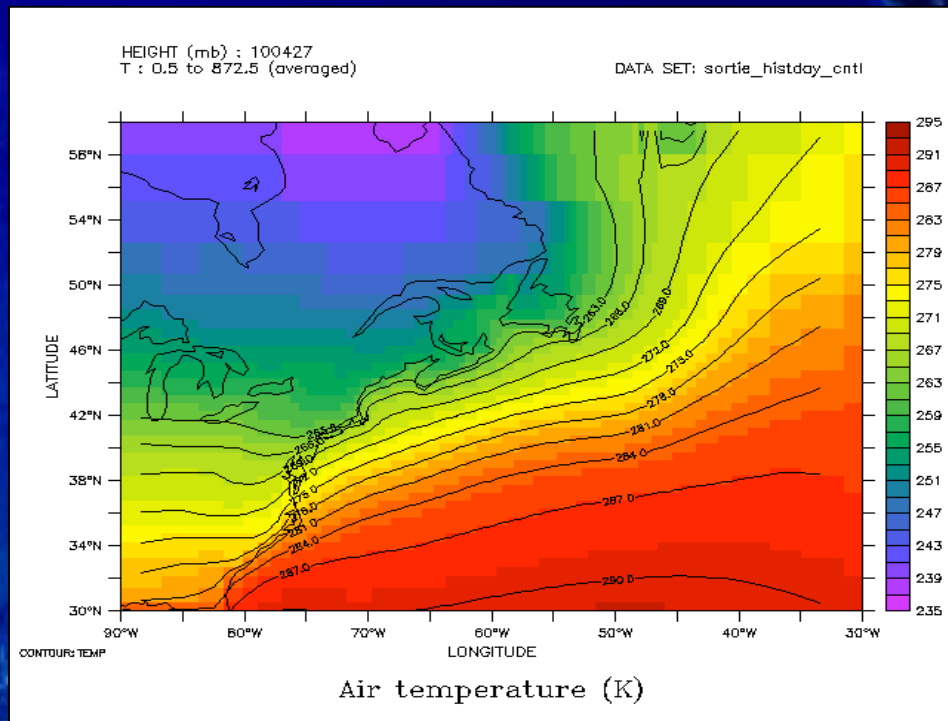
Courtesy of F. Codron

Lagged regressions: **PC1 SST**; **PC1 SST vs. PC1 Air-Sea Flux**  
 Exception for **Point 2** (Gulf Stream Region)

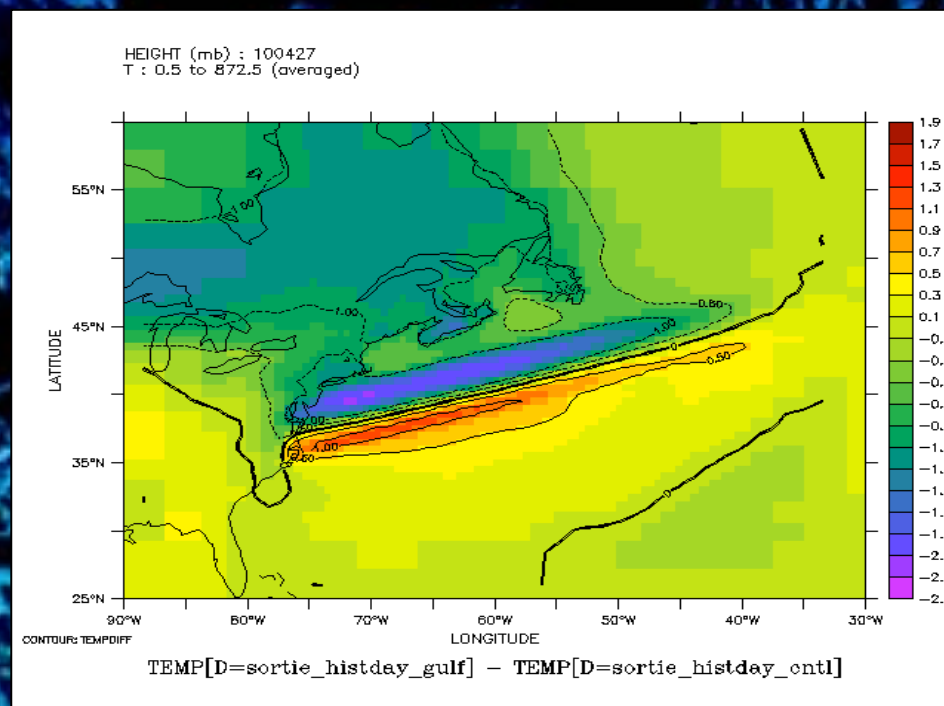


# IPCC-class GCM: LMD-Z

## Climatology



Superimpose  $f(T) = 2\cos(x)*(-8)\sin(y)$ , for a Gulf Stream that has an axis inclination of  $25^\circ$  to zonal.

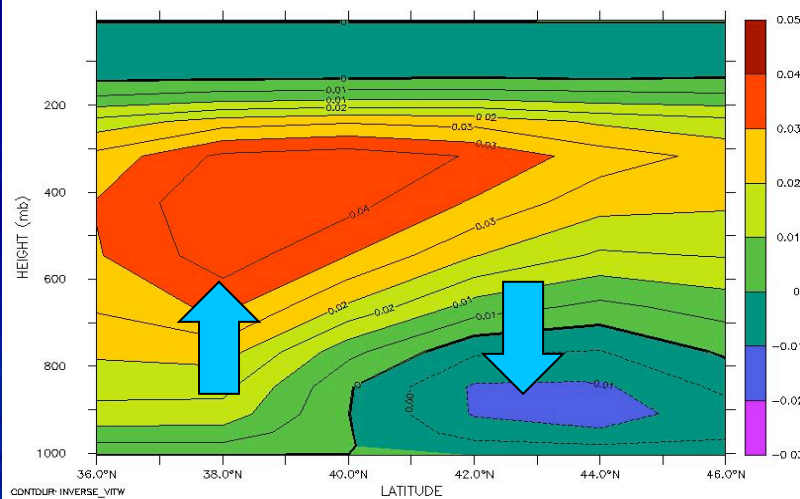


# Results

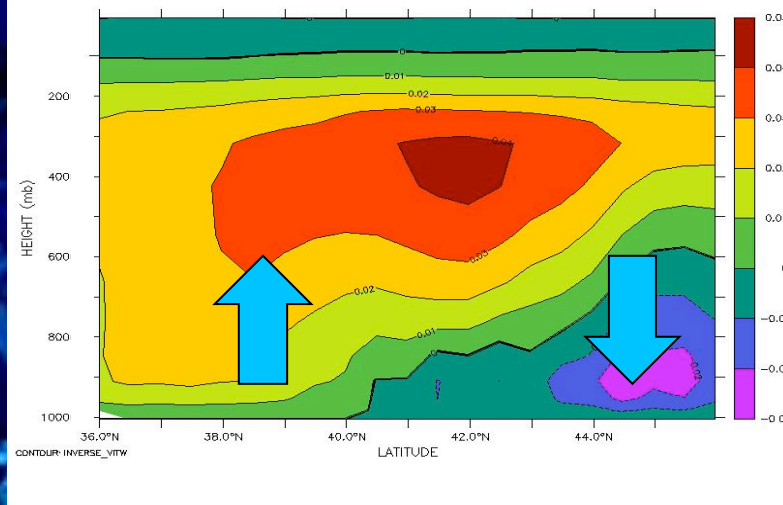
Mean  $w$  averaged from 70°W to 40°W.

Height vs. latitude cross-section; red/blue means +ve/-ve upward velocity.

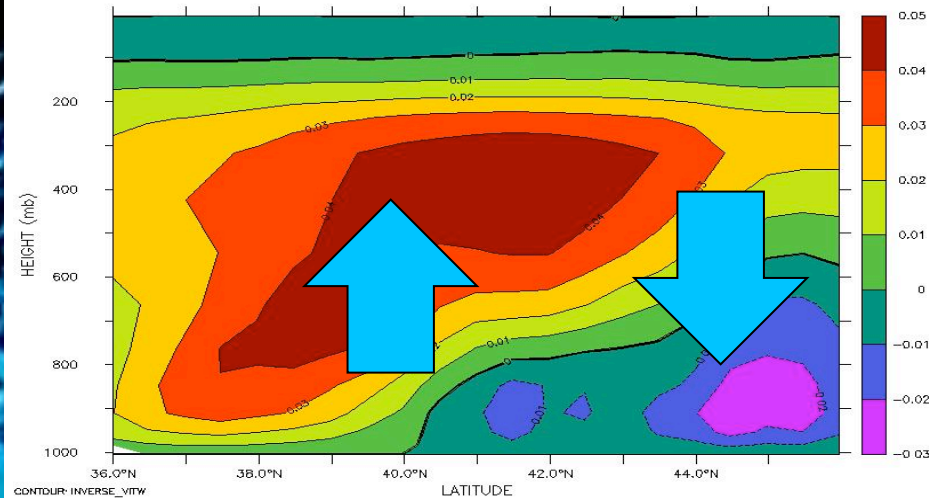
Without Zoom & without SST front



With Zoom & without SST front



With Zoom & with SST front



# Can we, nonlinear people, help?

The uncertainties  
might be *intrinsic*,  
rather than mere  
“tuning problems”

If so, maybe  
*stochastic structural  
stability could  
help!*

Might fit in nicely with  
recent taste for  
“stochastic  
parameterizations”

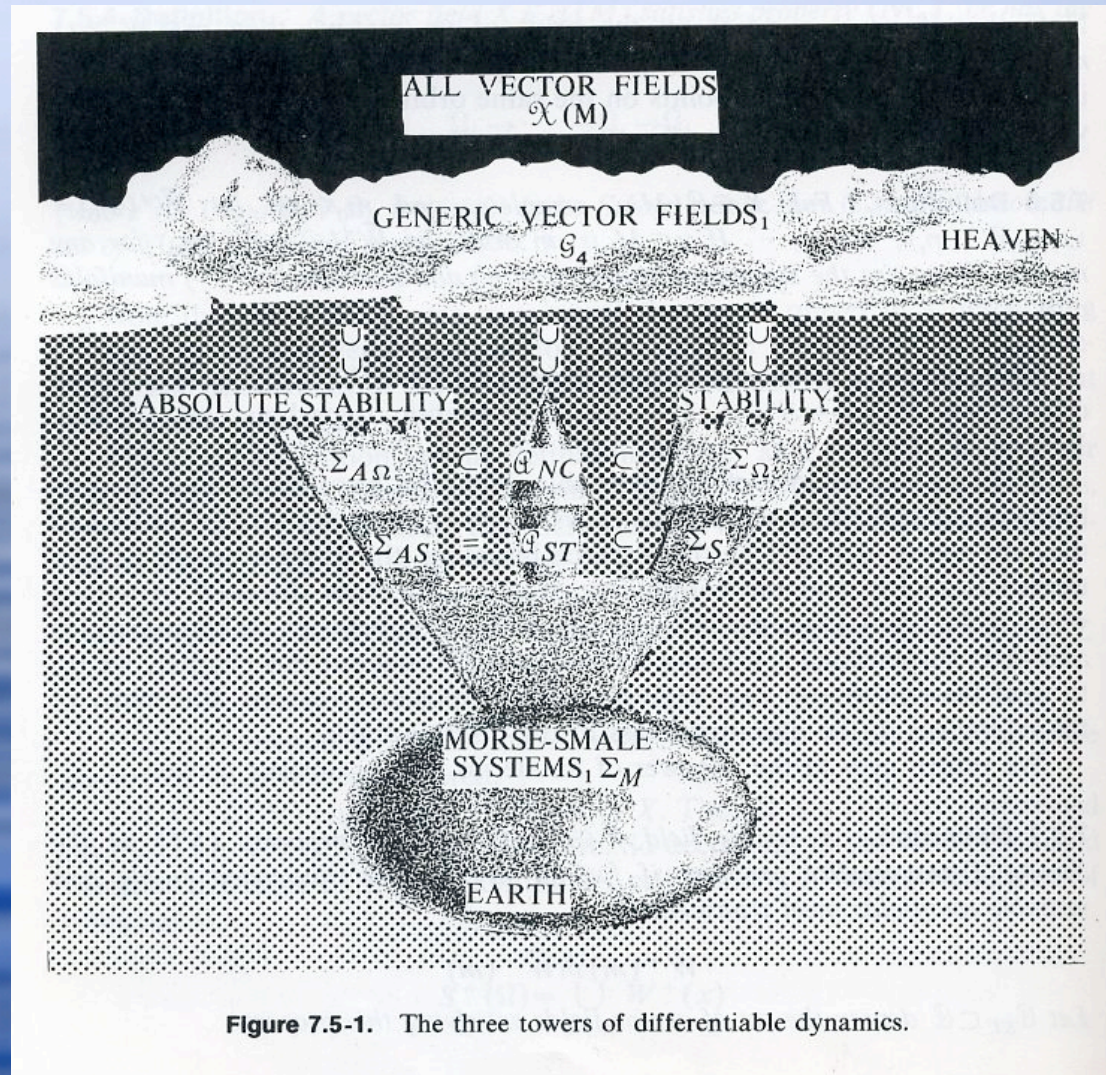


Figure 7.5-1. The three towers of differentiable dynamics.

*The DDS dream of structural stability (from Abraham & Marsden, 1978)*

# A little more on natural variability, I

nature 28 March 1991

## letters to nature

*Nature* **350**, 324 - 327 (1991); doi:10.1038/350324a0

## Interdecadal oscillations and the warming trend in global temperature time series

M. Ghil & R. Vautard

THE ability to distinguish a warming trend from natural variability is critical for an understanding of the climatic response to increasing greenhouse-gas concentrations. Here we use singular spectrum analysis<sup>1</sup> to analyse the time series of global surface air temperatures for the past 135 years<sup>2</sup>, allowing a secular warming trend and a small number of oscillatory modes to be separated from the noise. The trend is flat until 1910, with an increase of 0.4 °C since then. The oscillations exhibit interdecadal periods of 21 and 16 years, and interannual periods of 6 and 5 years. The interannual oscillations are probably related to global aspects of the El Niño-Southern Oscillation (ENSO) phenomenon<sup>3</sup>. The interdecadal oscillations could be associated with changes in the extratropical ocean circulation<sup>4</sup>. The oscillatory components have combined (peak-to-peak) amplitudes of 0.2 °C, and therefore limit our ability to predict whether the inferred secular warming trend of 0.005 °Cyr<sup>-1</sup> will continue. This could postpone incontrovertible detection of the greenhouse warming signal for one or two decades.

# A little more on natural variability, II

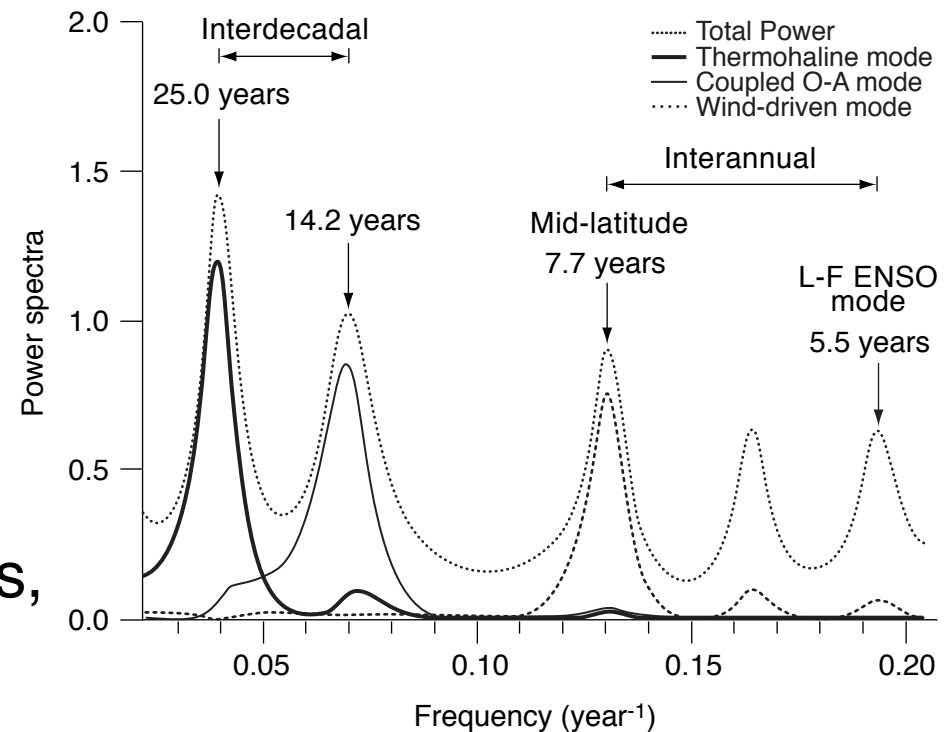
There are several **natural modes of variability**, internal to the **climate system**:

El Niño/Southern Oscillation (**ENSO**),

North Atlantic Oscillation (**NAO**),

Pacific Decadal Oscillation (**PDO**), etc.

It is the **chaotic interaction** of these modes that is forced by us, not some dumb **equilibrium**.



Plaut, Ghil & Vautard (*Science*, 1995)