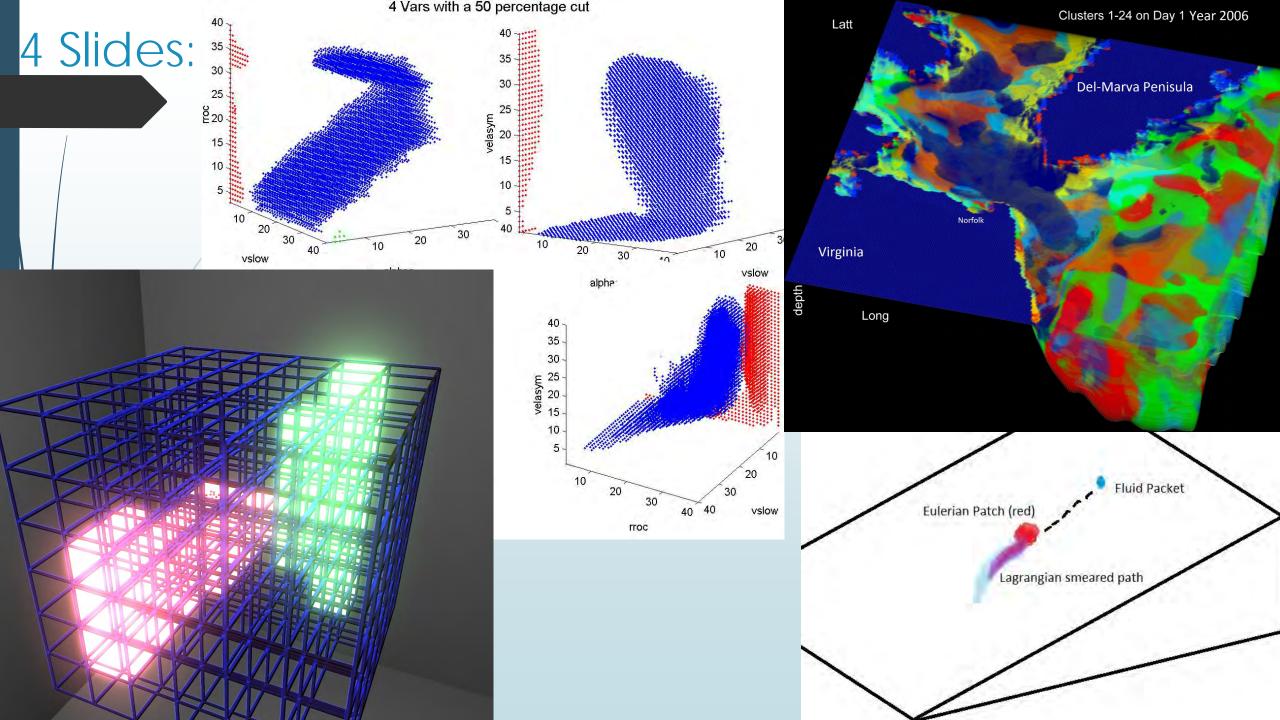
SPace of Eulerian MeasureS (SPEMS): N-dimensional Treatment of Eulerian Analysis of the **Chespeake Bay Mouth Kevin Mcilhany** Physics Dept, US Naval Academy July 7, 2016

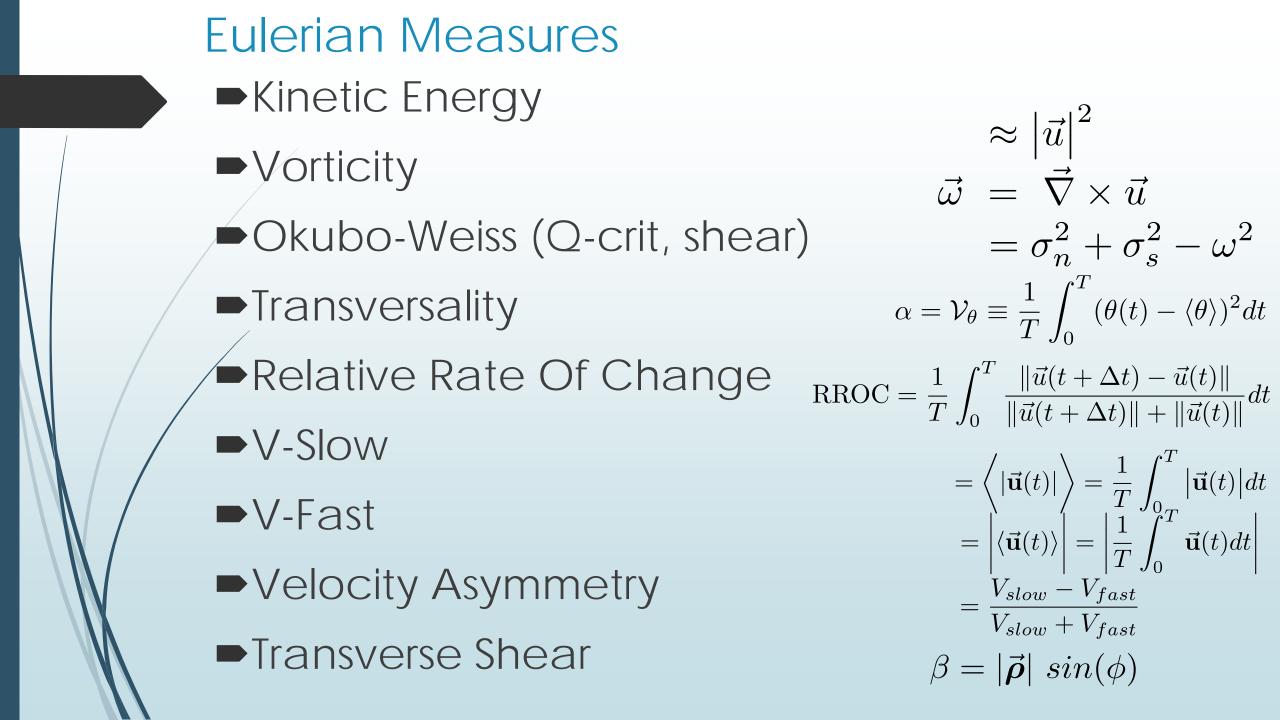
DEPARTMENT OF THE NAVA

in collab: Wiggins, Malek-Madani



Outline: Fluid analysis: Eulerian – Lagrangian Eulerian Measures – KE, vorticity, OW, transversality, RROC, shear, mobility Data Analysis - techniques Data Manifolds – N-dimensions Applying Clusters to Data Future Work Seeking correlations between Eulerian and Lagrangian

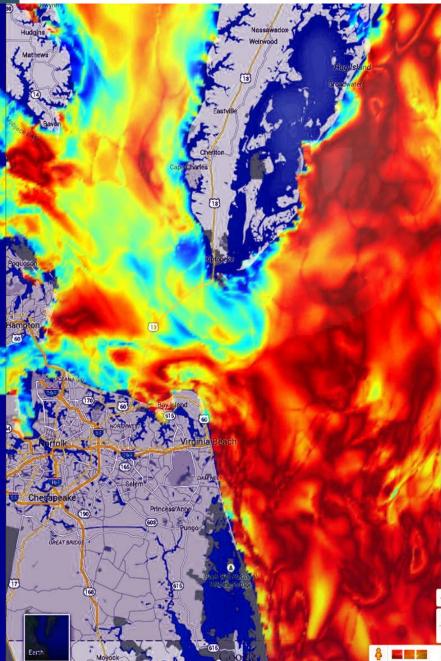
ChesROMS – 2006 simulated year ChesROMS simulated by Kayo Ide, Bin Zhang (CSCAMM-UMD) Modified ChesROMS grid – 1km x 1km, 20 sigma layers, rectilinear Simulated every 10 minutes Collected every hour Mouth of Bay center +/- 60km x 80km ► 47,000 locations per layer per day



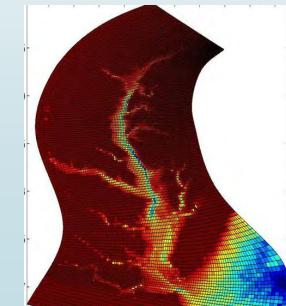
Eulerian Measures

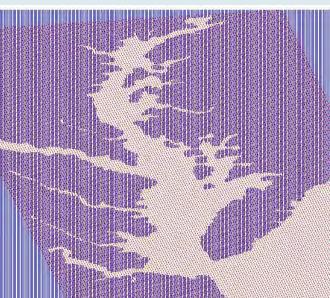
- 3 Types:
 - Instaneous (averaged over 24 hours)
 - Measure spatial derivatives via velocity gradient tensor (avg 24 hours)
 - Measure temporal derivatives, integrals, moments (24 hour window)
- References:
- McIlhany, K. L., Wiggins, S., "Optimizing Mixing in Channel Flows: Kinematic Aspects Associated with Secondary Flows in the Cross-Section", Microfluidics and Nanofluidics, 10, 2011
- McIlhany, K. L., Mott, D., Oran, E., Wiggins, S., "Optimizing mixing in lid-driven flow designs through predictions from Eulerian indicators", Phys. Fluids, 8-23, 2011
- McIlhany, K. L., Wiggins, S., "Eulerian indicators under continuously varying conditions", Phys.Fluids, 24-7, 2012
- Mcilhany, K. L., Guth, S., Wiggins, S., "Lagrangian and Eulerian Analysis of Transport and Mixing in the Three Dimensional, Time Dependent Hill's Spherical Vortex", Phys. Fluids, 27:6, 2015
- ELKI and Schubert, E. and Koos, A., Emrich, T., Zufle, A., Schmid, K.A., Zimek, A., "A Framework for Clustering Uncertain Data", <u>http://www.vldb.org/pvldb/vol8/p1976-schubert.pdf</u>,
- Haller, G. "Objective Definition of a Vortex", J. Fluid. Mech., 2005.

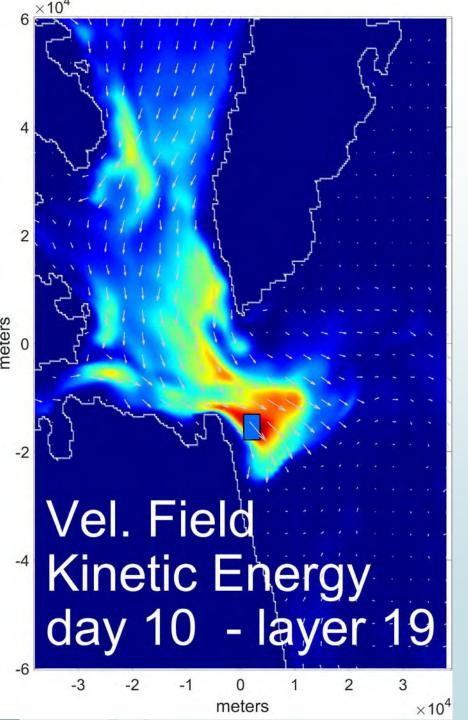
Geo-Referenced Chesapeake Bay Mouth



- Full Chesapeake Bay:
 - 180 miles North-South
 - ~50 miles East-West
 - Most narrow 5 miles across
 - 11,500 miles coastline (fractal-like)
 - Average depth, 8.4m
 - Maximum depth 24m along "spine"
- Chesapeake Bay Mouth:
 - Origin located ~half along mouth
 - +/- 80km North-South
 - +/- 60km East-West
 - Grid points every 1km on rectilinear grid

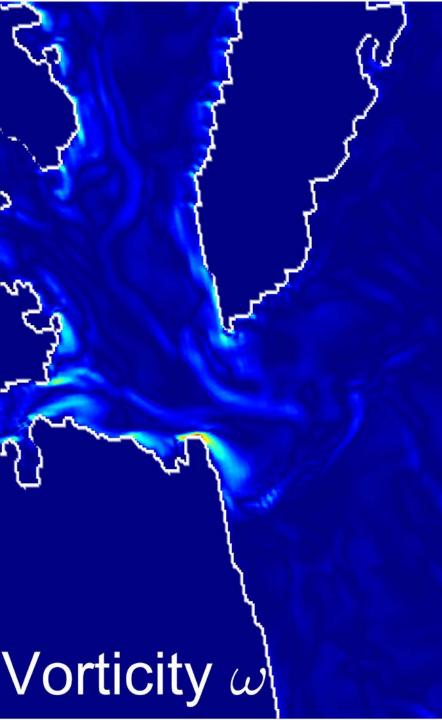






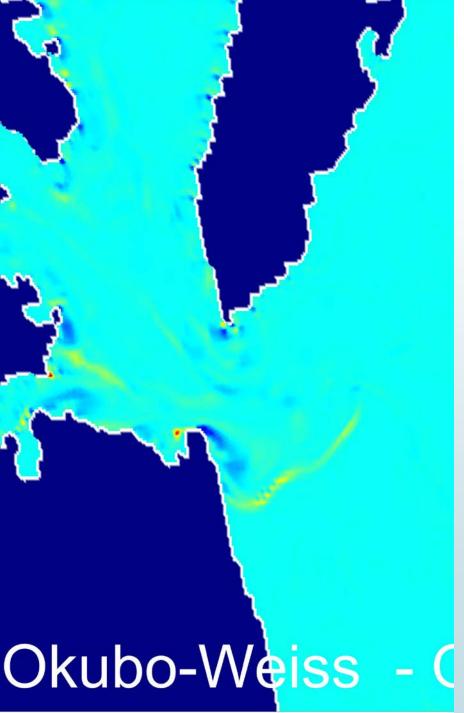
Eulerian Measure #1: Kinetic Energy

- L2-norm velocity $(magnitude^2)$
- Not the material derivative
- Overall magnitude measure



Eulerian Measure #2: Vorticity – $\vec{\omega}$

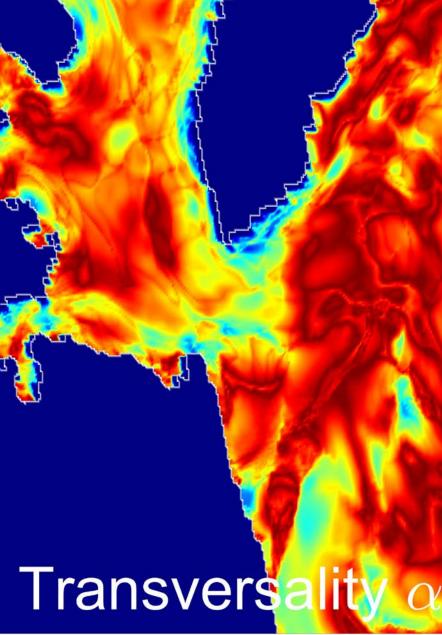
- Measure of field curvature
- Instantaneous
- Magnitude dependent
- $\vec{\omega} = \vec{\nabla} \times \vec{u}$



Eulerian Measure #3,4,5: Okubo-Weiss – OW

- Measure competition between strain and rotation
- Instantaneous
- Gradient dependent

Sigma² = shear+normal strain (3D) $Q = \frac{1}{2}$ (Omega²-Sigma²)

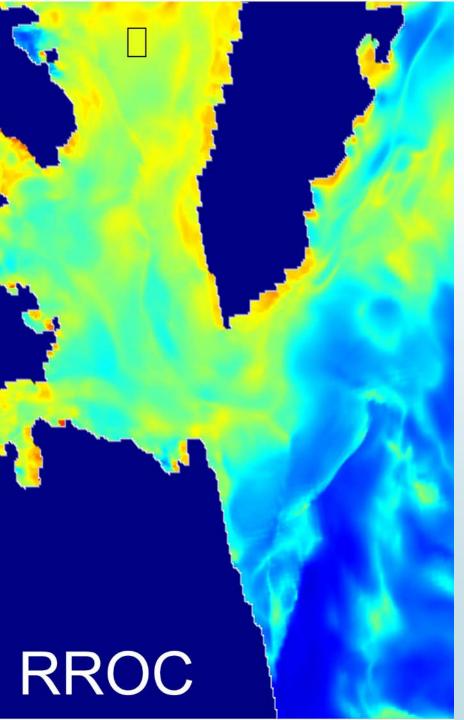


Eulerian Measure #6: Transversality – α

 Angular spread of velocity vs. average velocity direction F.

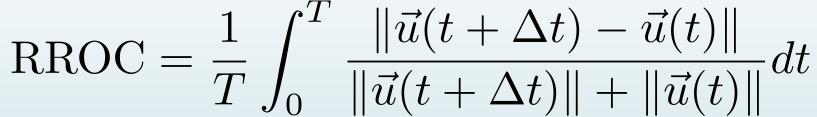
- Angles folded from 0-90
- Insensitive to magnitude

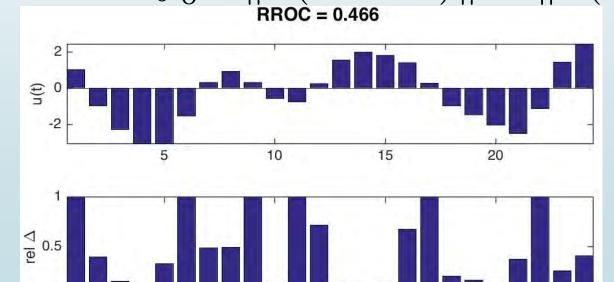
$$\alpha = \mathcal{V}_{\theta}(\vec{r}) \equiv \frac{1}{T} \int_{0}^{T} (\theta(t) - \langle \theta \rangle)^{2} dt$$



Eulerian Measure #7: Relative Rate of Change (RROC)

- Rate of jitter of a velocity vector
- Insensitive to magnitude
- Not the acceleration





time

15

20

10

 $V_{\text{slow}} = \left\langle \left| \vec{\mathbf{u}}(t) \right| \right\rangle = \frac{1}{T} \int_0^T \left| \vec{\mathbf{u}}(t) \right| dt$

$$V_{\text{fast}} = \left| \langle \vec{\mathbf{u}}(t) \rangle \right| = \left| \frac{1}{T} \int_0^T \vec{\mathbf{u}}(t) dt \right|$$

vel asymmetry = $\frac{V_{slow} - V_{fast}}{V_{slow} + V_{fast}}$

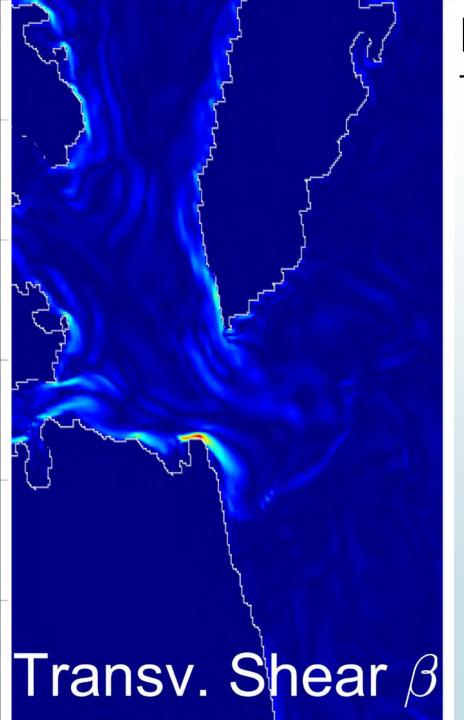
Eulerian Measure #8,9,10: Velocity – Slow, Fast, Asymmetry

V-fast

V-slow

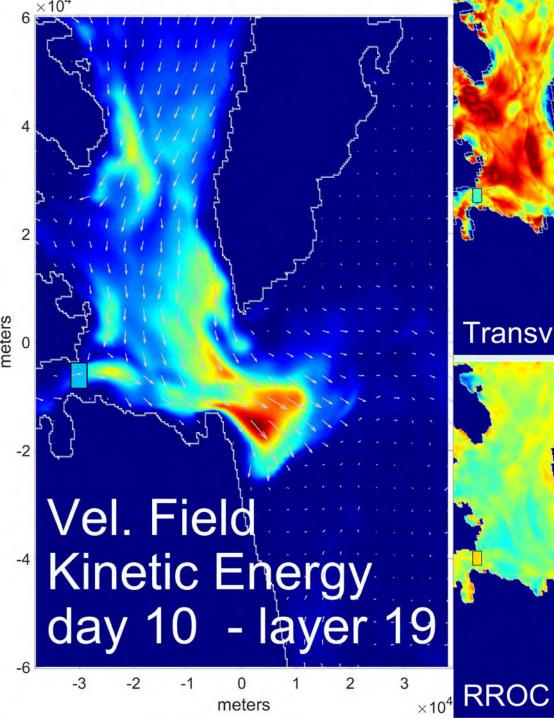
Vel.Asymmetry

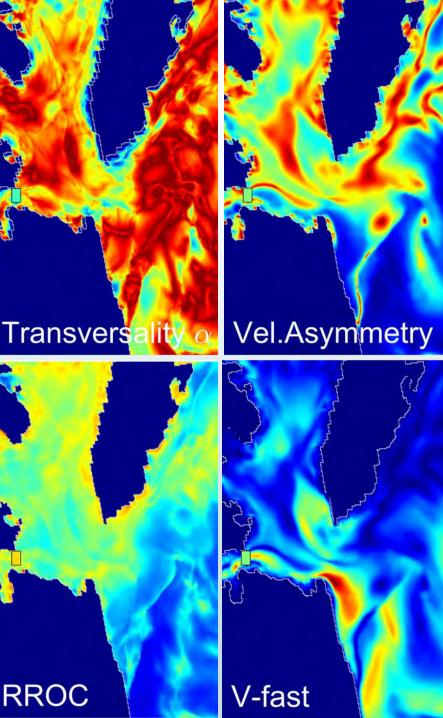
- V-Slow average of velocity magnitude
- V-Fast magnitude of velocity average
- Vel-asymmetry relative degree of frustrated transport
- Vel-asym bounded from 0 to 1

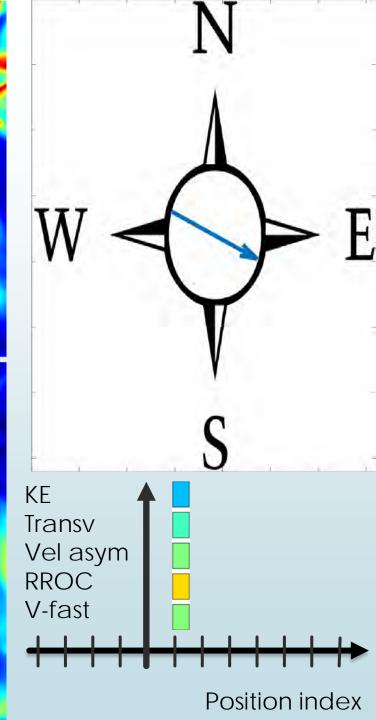


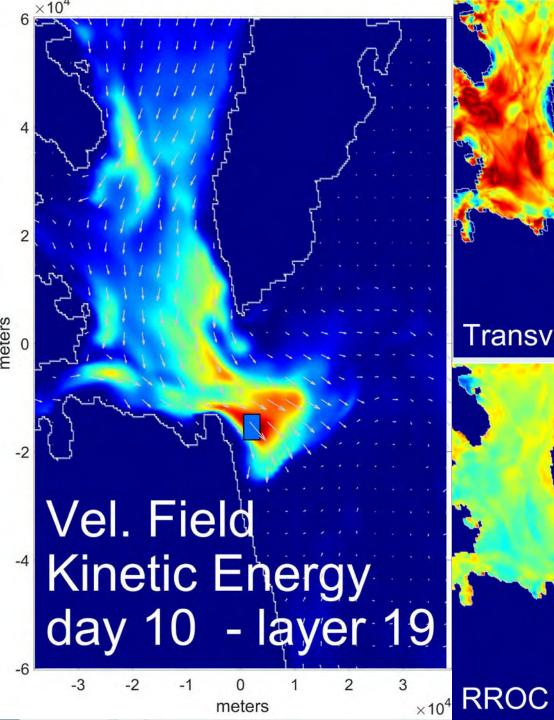
Eulerian Measure #11,12: ///// Transverse Shear – β

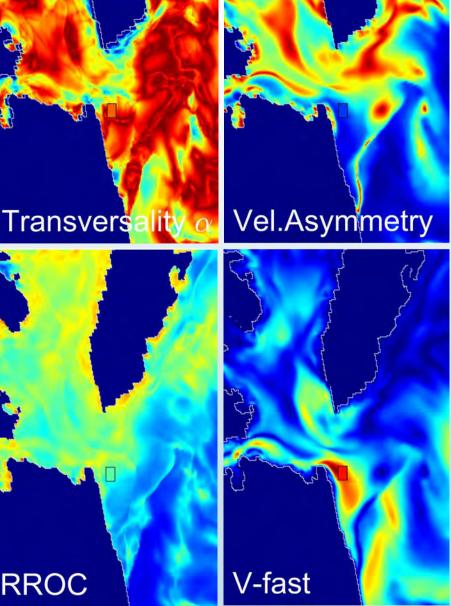
- Transverse component of the spatial gradient of the velocity magnitude
 - $\boldsymbol{\rho}(\mathbf{r},t) = \vec{\nabla} |\mathbf{u}(\mathbf{r},t)|$
 - $\boldsymbol{\rho}(\mathbf{r},t) \cdot \hat{\mathbf{v}} = |\boldsymbol{\rho}(\mathbf{r},t)| \, \cos(\phi)$ $\beta(\mathbf{r},t) = |\boldsymbol{\rho}(\mathbf{r},t)| \, \sin(\phi)$

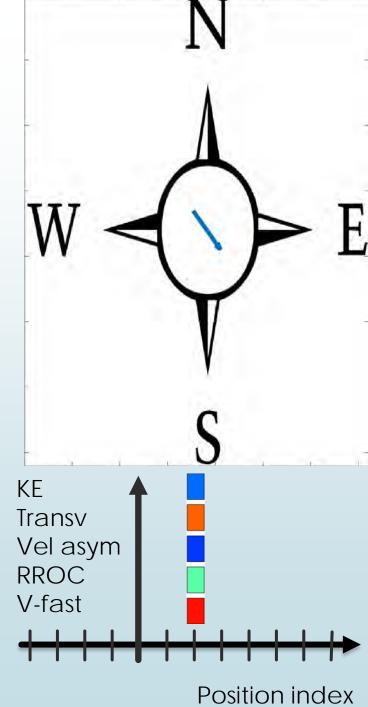


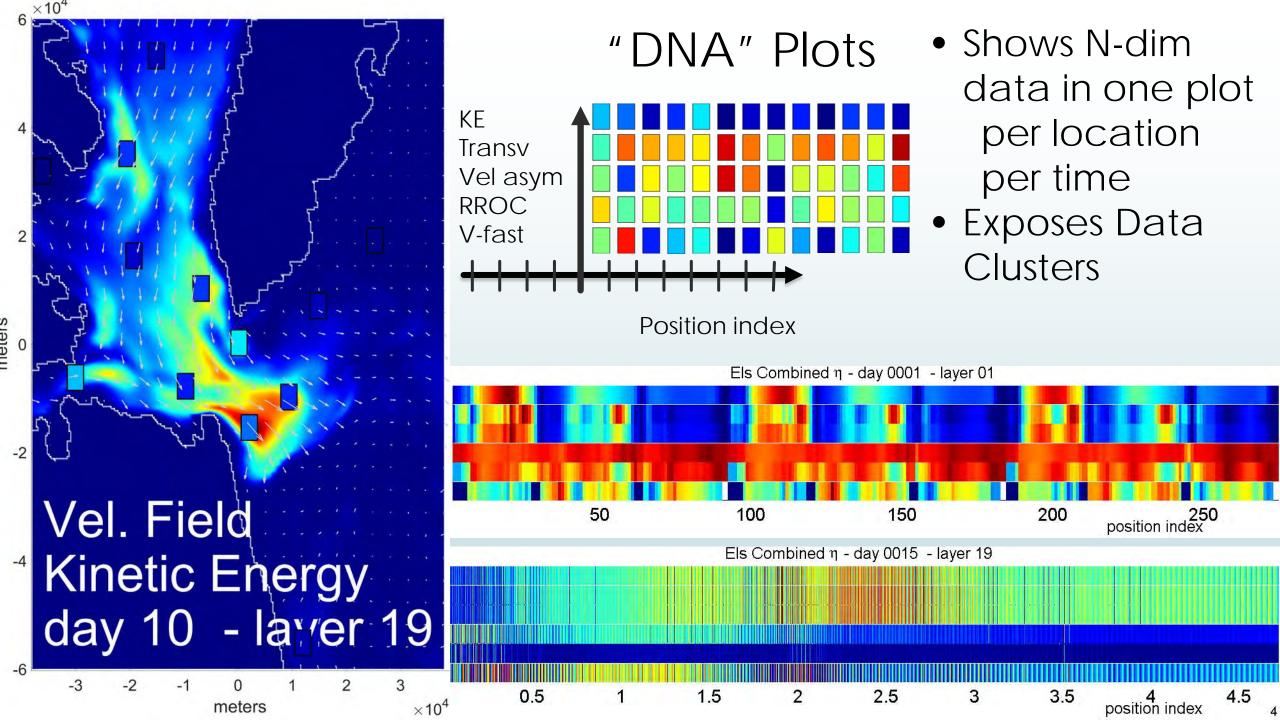




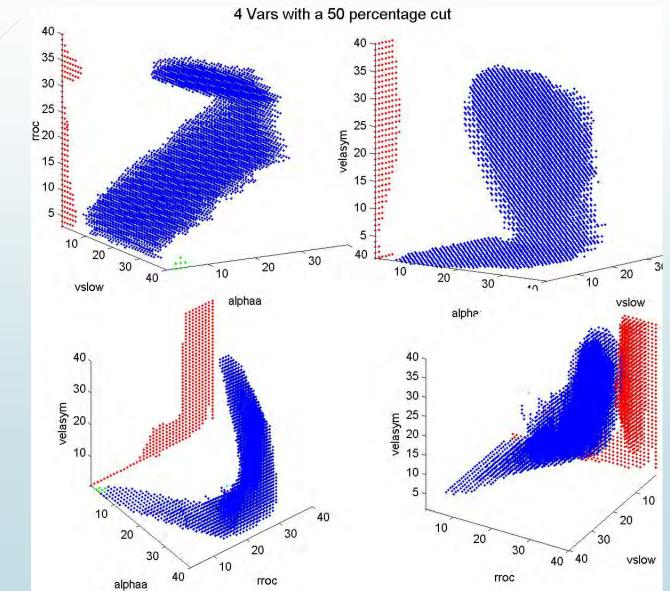








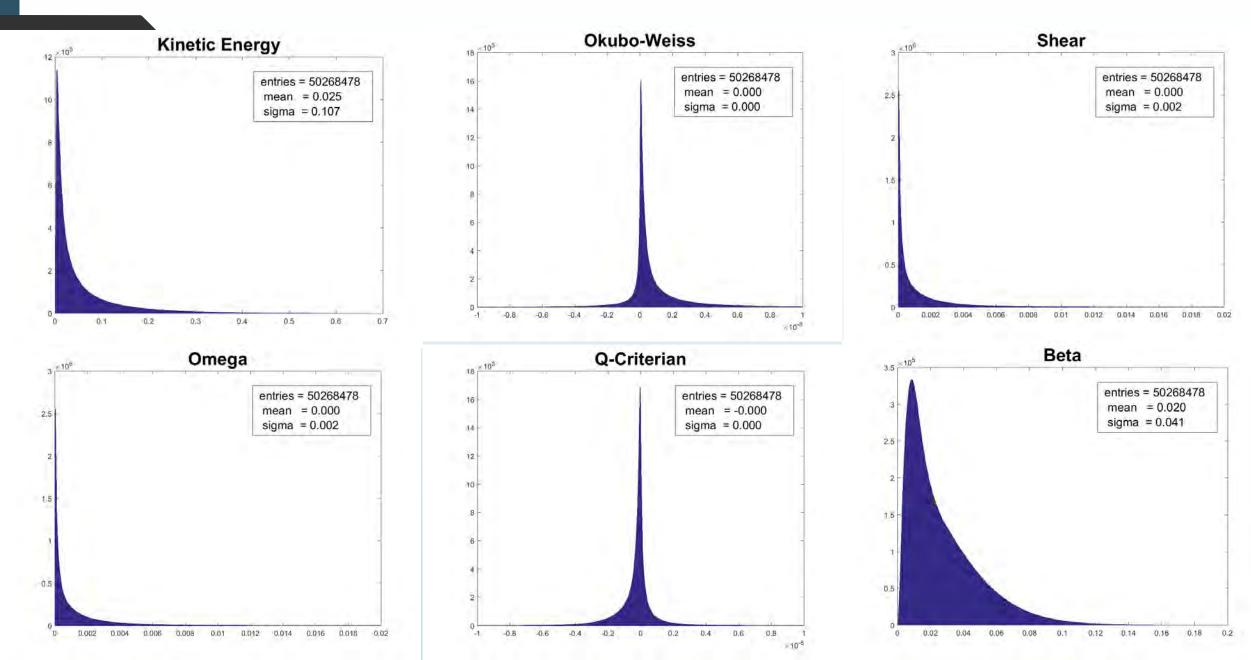
N-dimensional Data as a Point Cloud Visualize: 1D, 2D, 3D, 4D ... end of the road



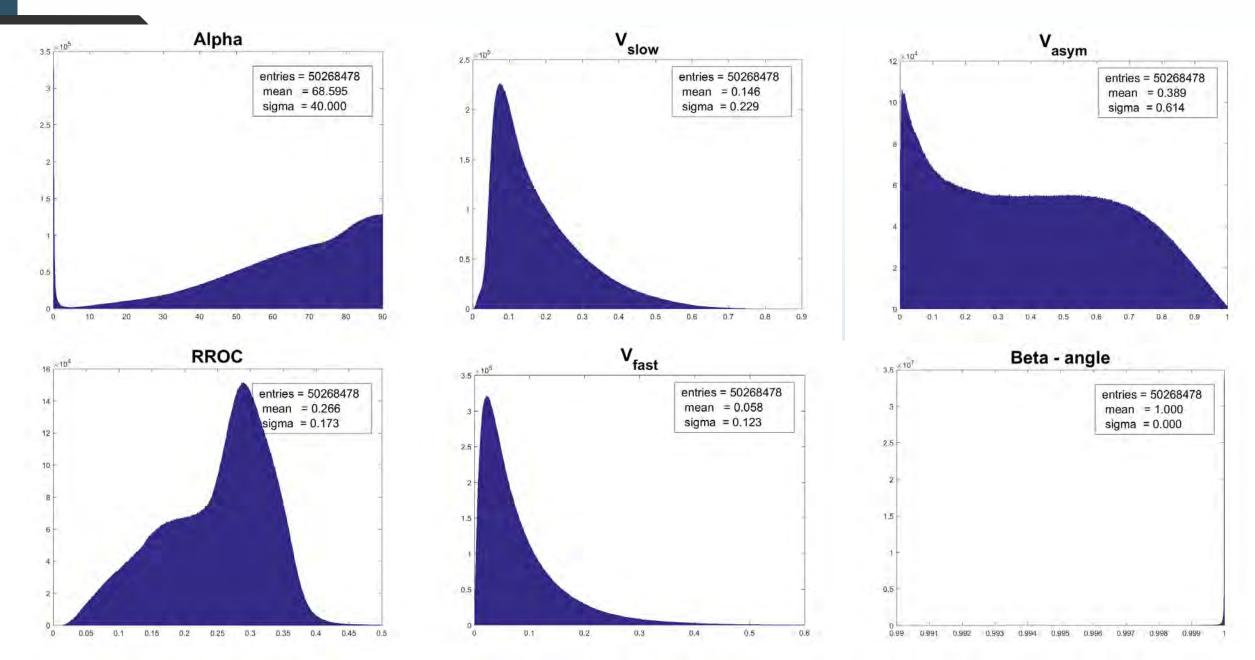
And now for something completely different

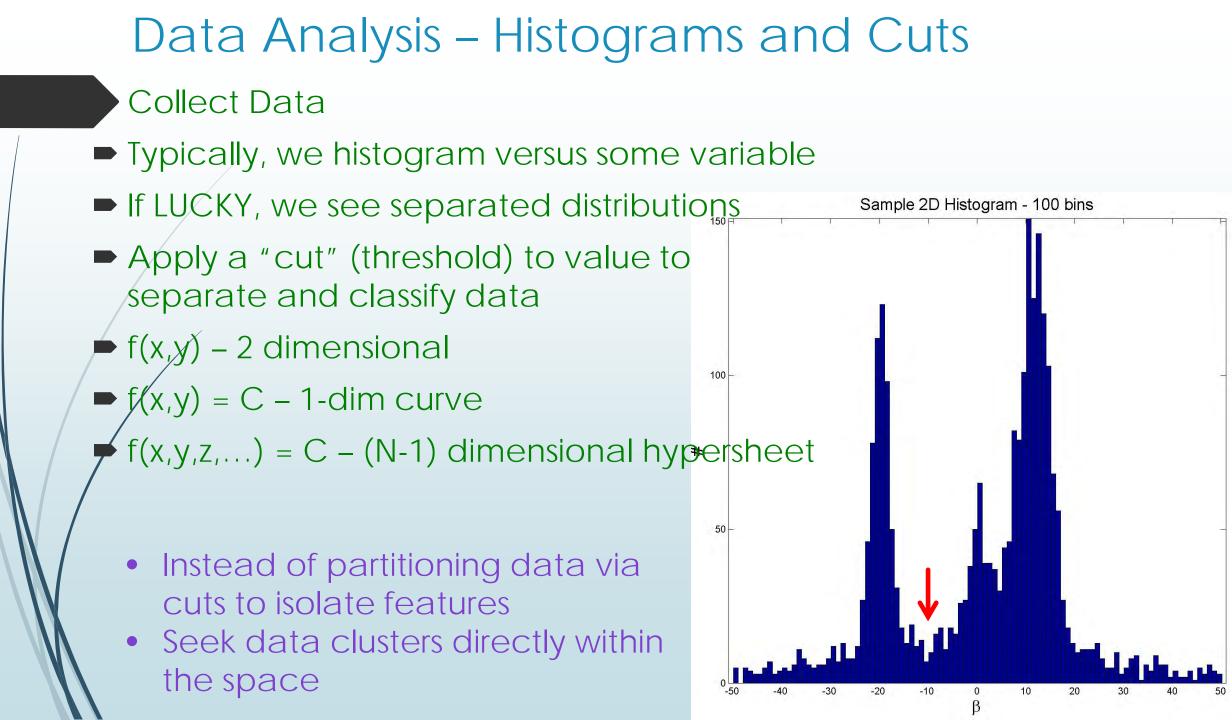
- Each location, each time consider as data
- 63million data in total for 2006 Chesapeake Bay Mouth
- Tend to think of data as geo-referenced
- Deck of cards
- Shuffle the cards
- Histogram the data
- Look for re-occuring patterns within the SPace of Eulerian MeasureS (SPEMS)
- Flow types categorized by these patterns

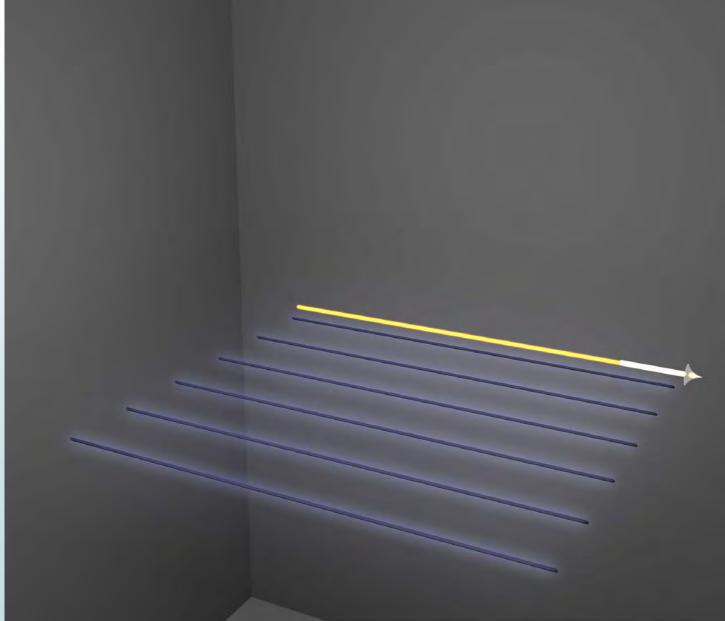
Eulerian Measures



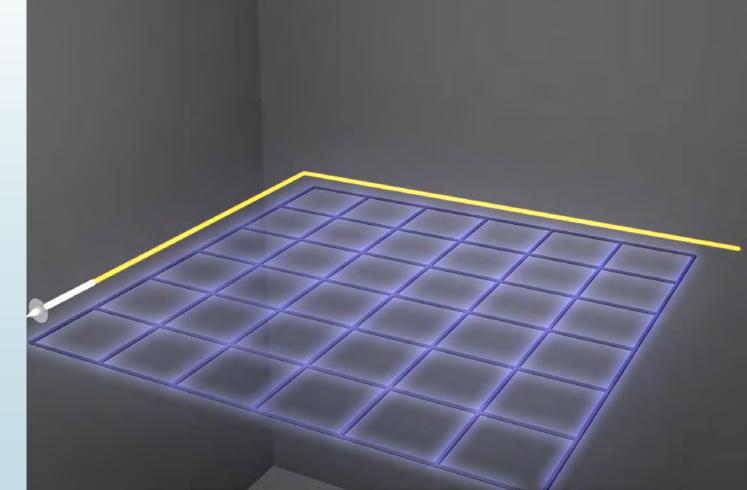
Eulerian Measures







Now add another dimension (2D)

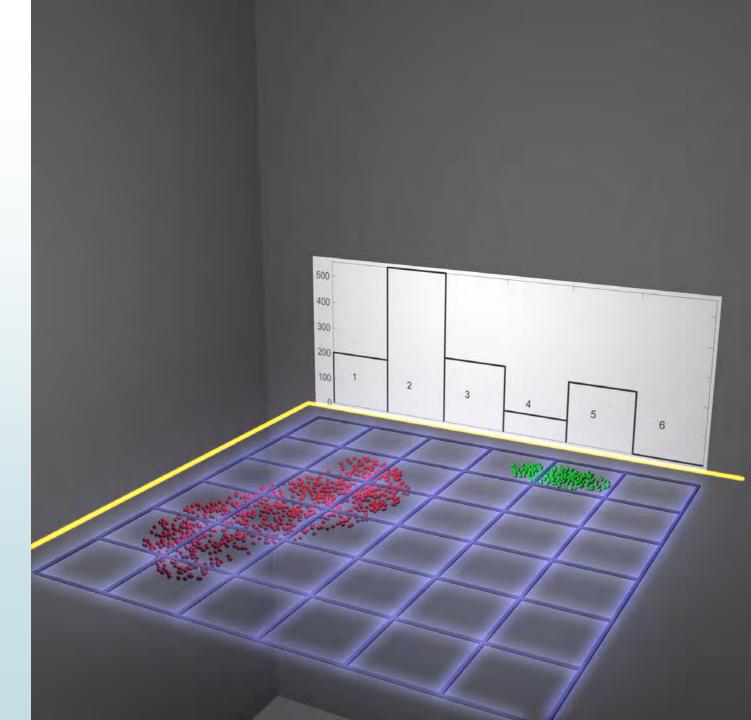


Add some data

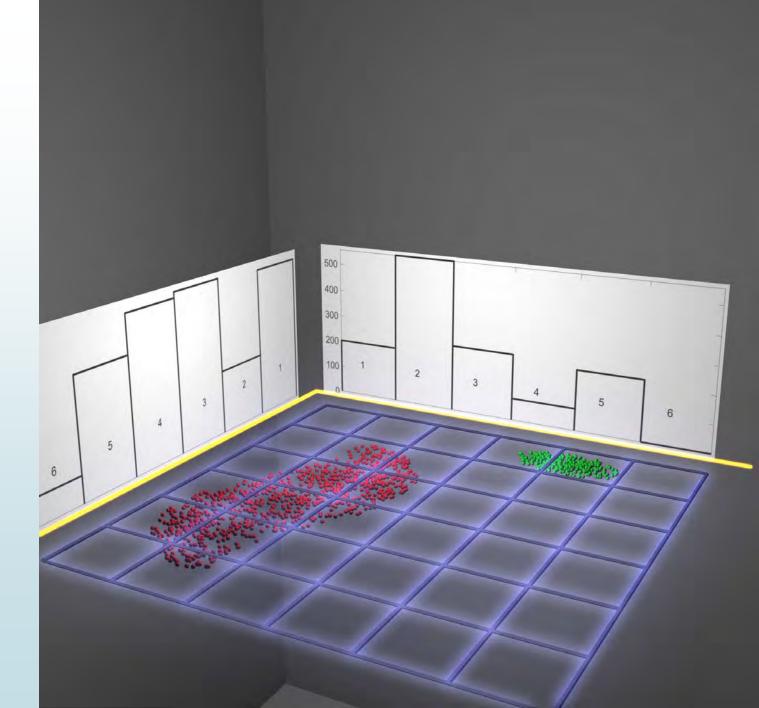
Add more data (different)

Histogram along one variable

Record bin address

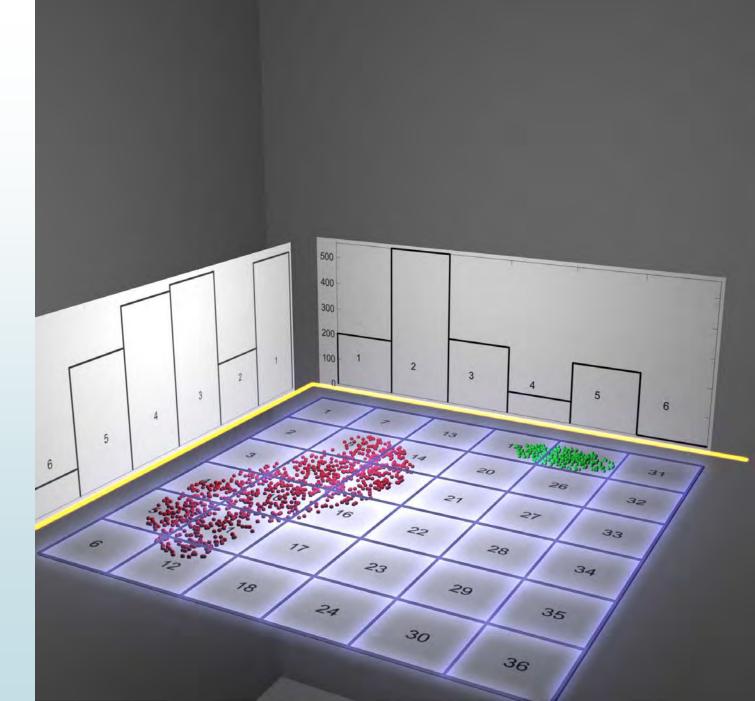


Repeat for each variable used

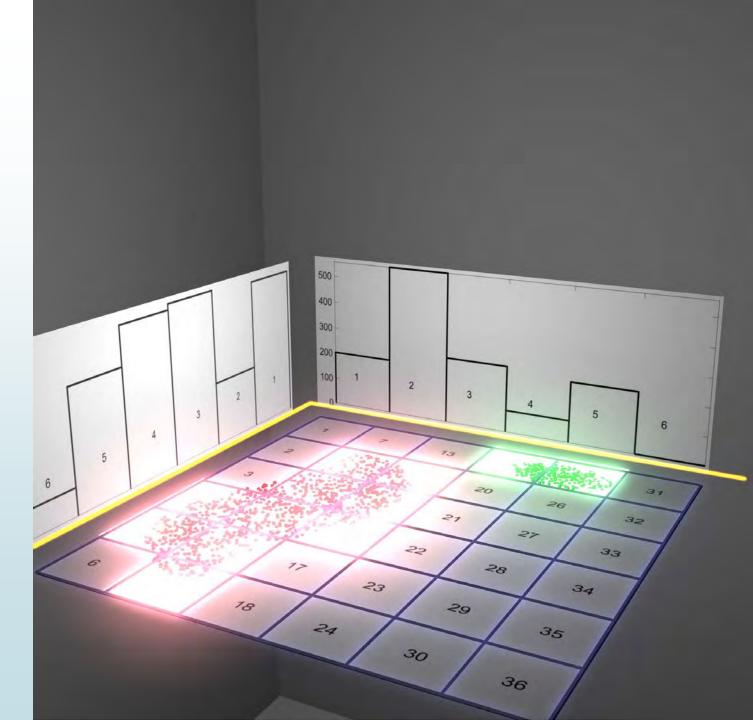


Form a single partition bin address from to set of individual bin addresses

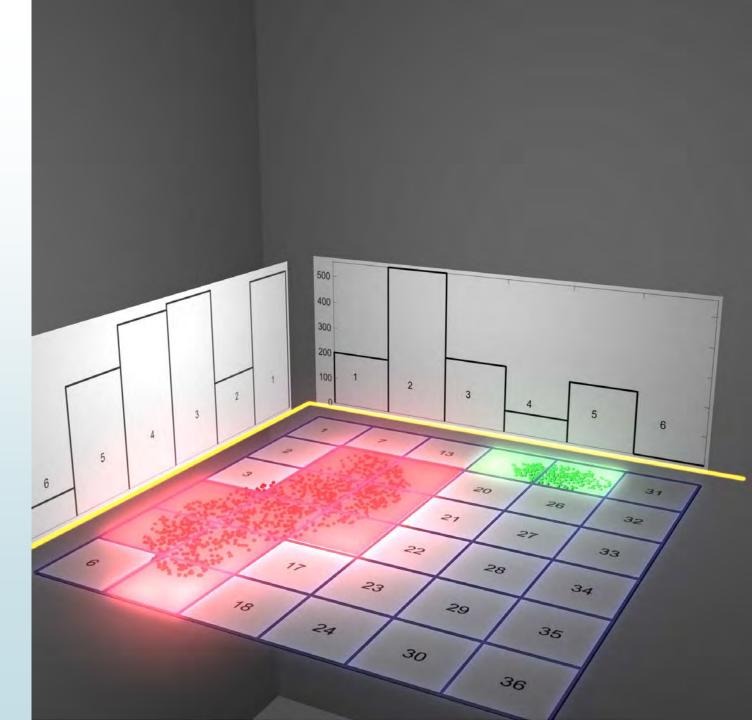
Creates a single partition ID



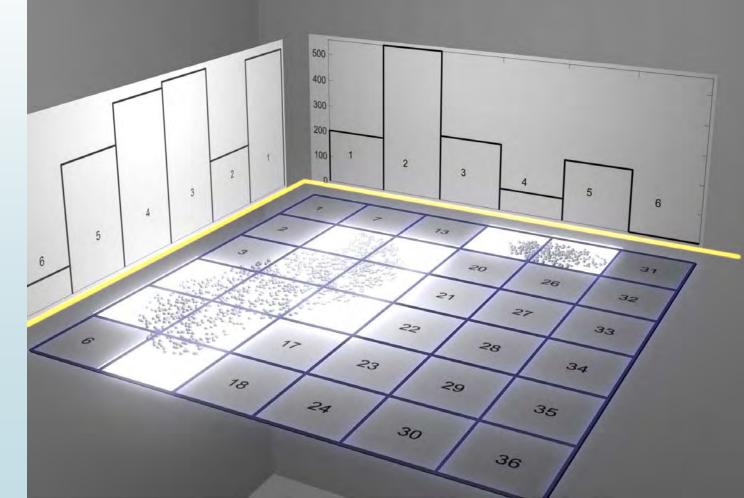
Only some partitions are populated

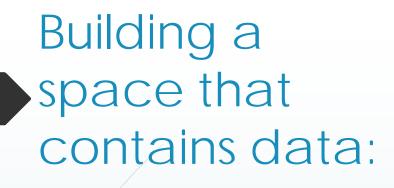


Only some partitions are populated

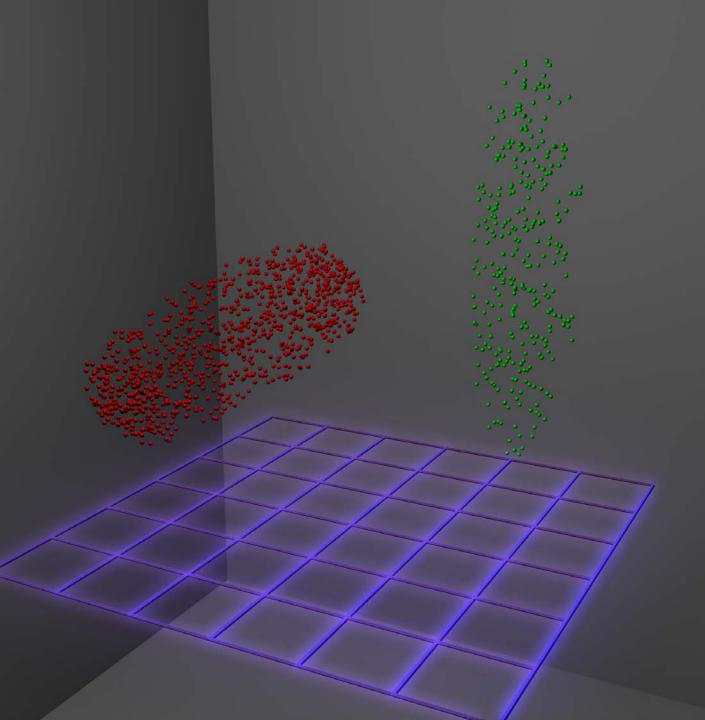


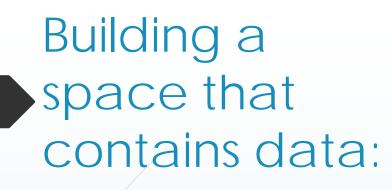
Before the analysis, all the data looks the same



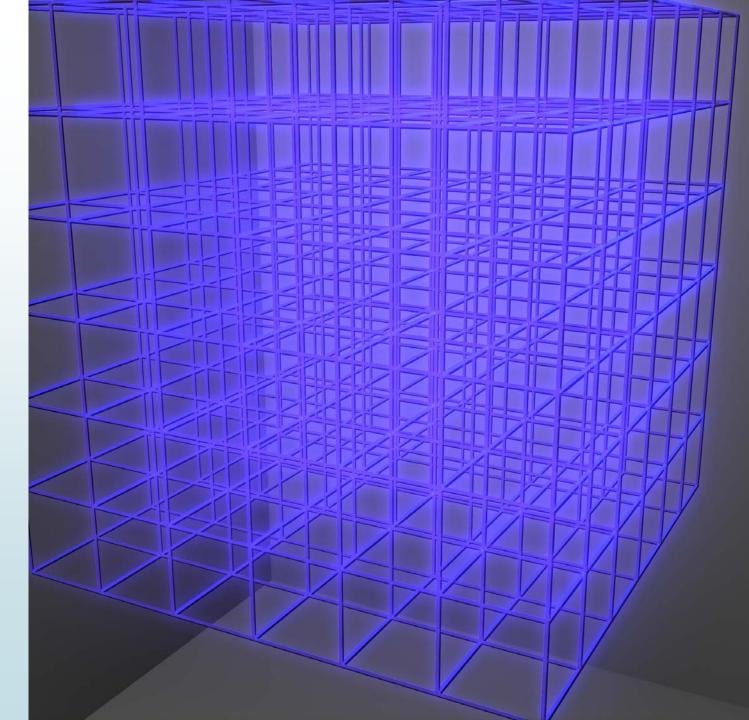


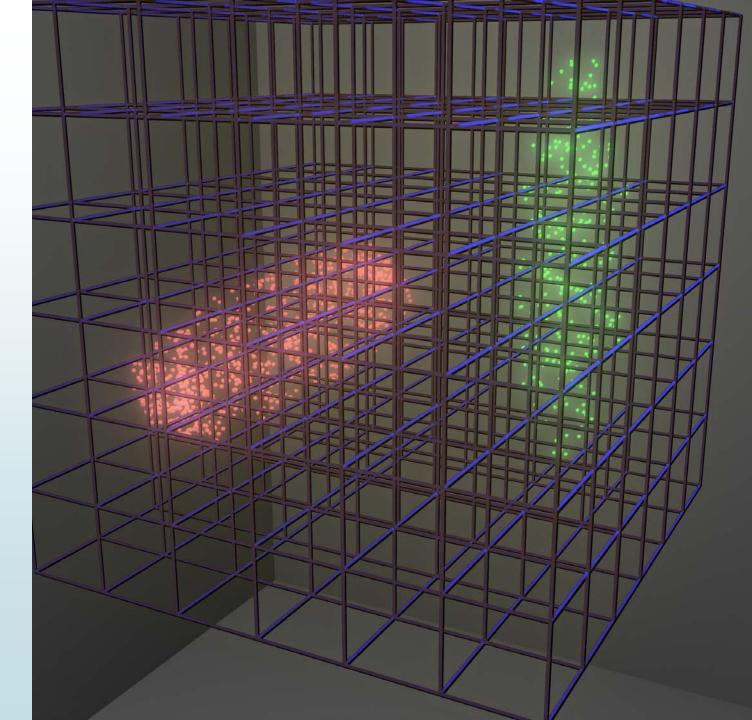
Going to 3-dim





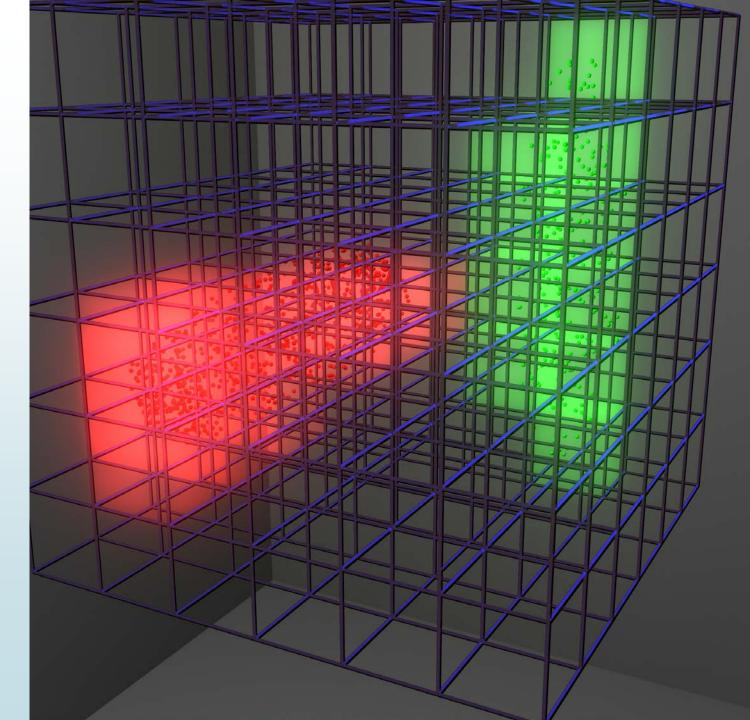
More partitions





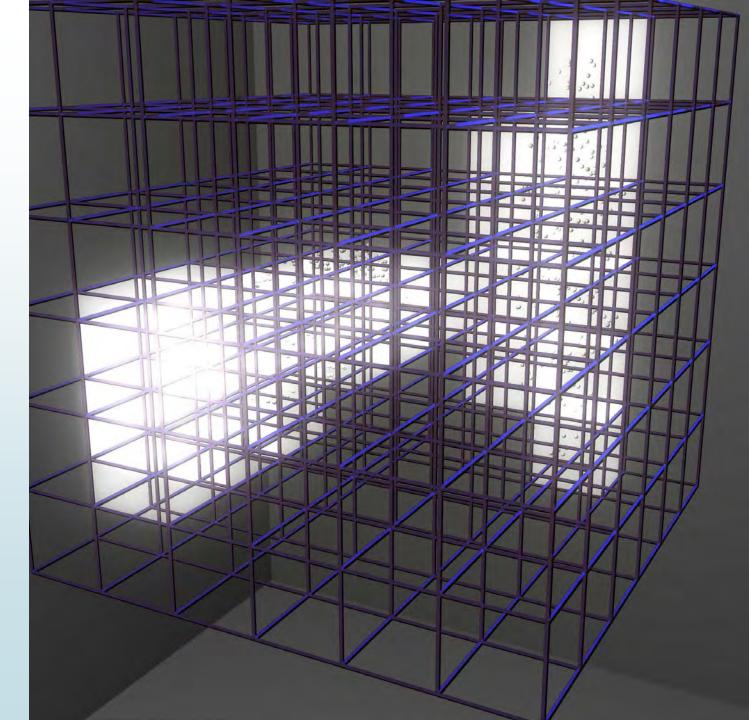


Find the populated partitions

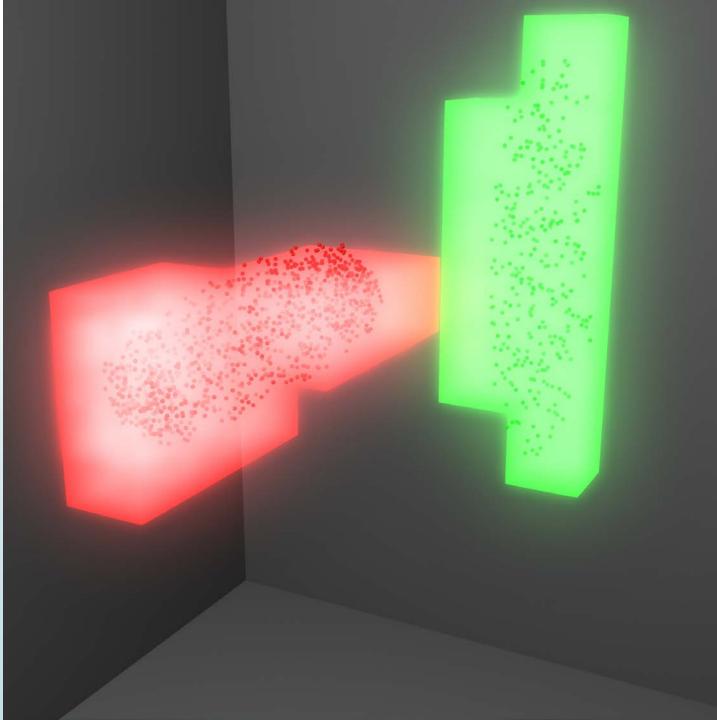


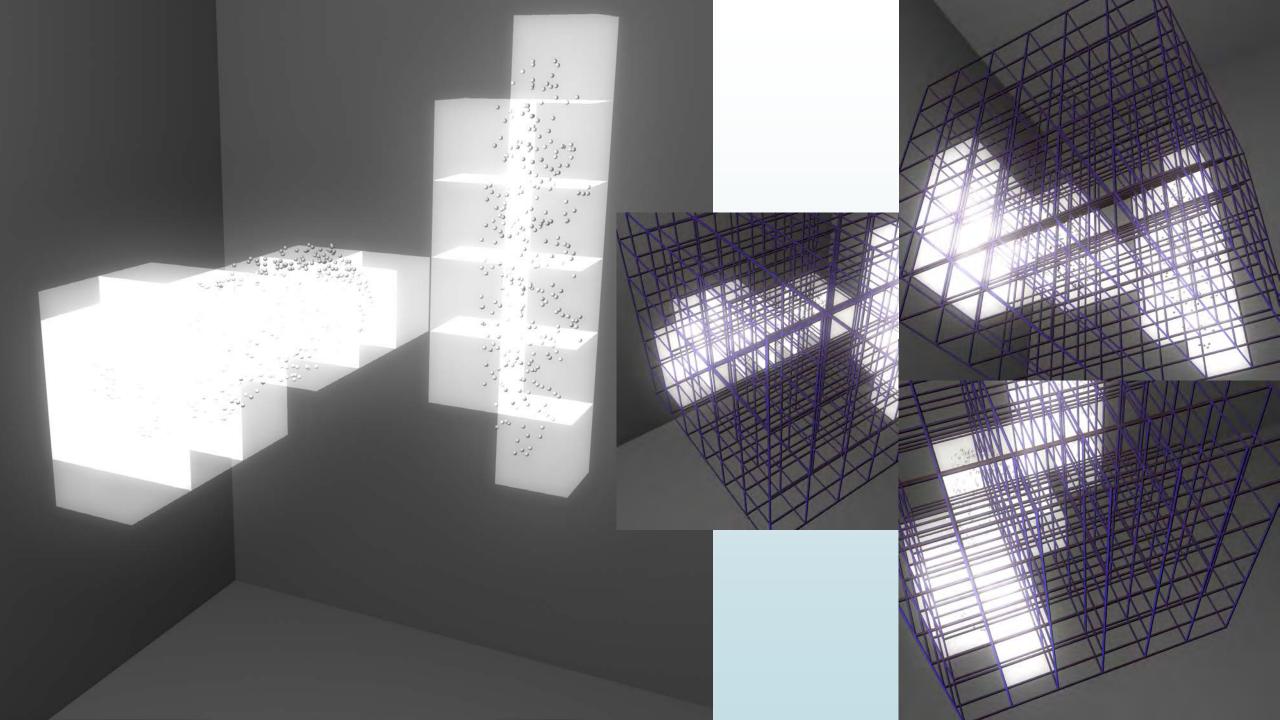


Data neutral initially



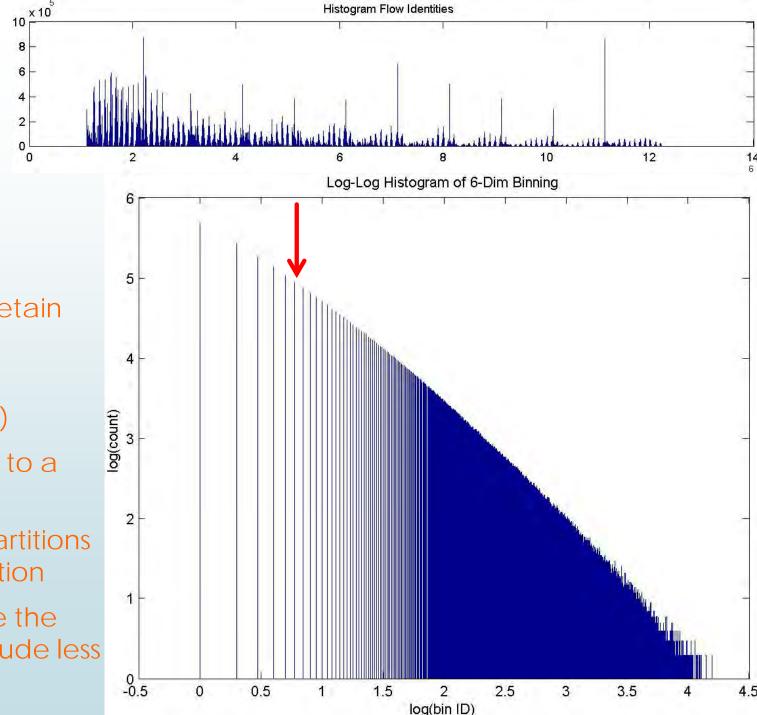
End goal: Separate the data types within the space (SPEMS)





Reducing the Data from data points to partitions

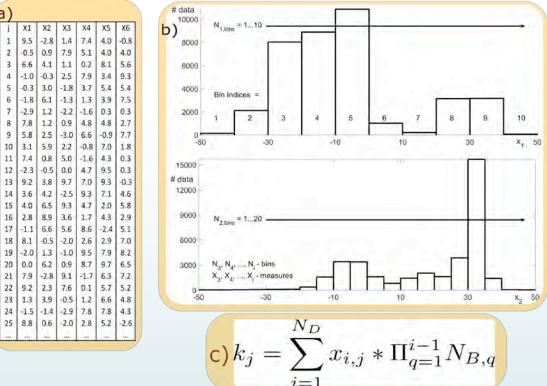
- Starting from partition IDs
- Histogram partition IDs
- Set a threshold for the data to retain (arrow)
- Remove all partitions with lower populations (empties and noise)
- Map the remaining partition IDs to a serial index
- Assign the populations of the partitions
 to a weight value to each partition
- From here on, the "data" will be the partitions, N_P Orders of Magnitude less

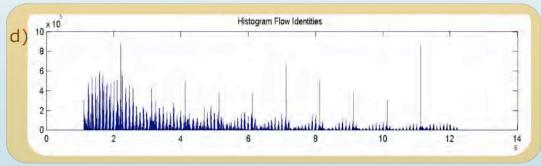


Process Outline

Collect Data Choose variables Histogram each variable

- Set partition address (ID)
- Remove lower populations
- Remap partition IDs





X2

4.1

0.3

6.1

1.2 -2.2 -1.6

2.5

5.9 2.2

4.2

6.5 9.3 4.7

-0.5 -2.0

1.3

6.2 0.9

2.3 7.6 3.9 .0.5 1.2

-1.0 9.5

1 9.5

-2.8 1.4 7.4

0.2

3.4 5.4

3.9

-0.9

93

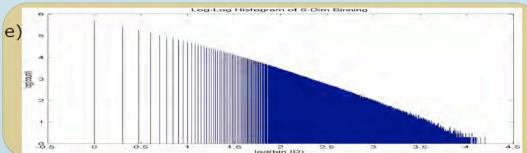
7.1

2.9

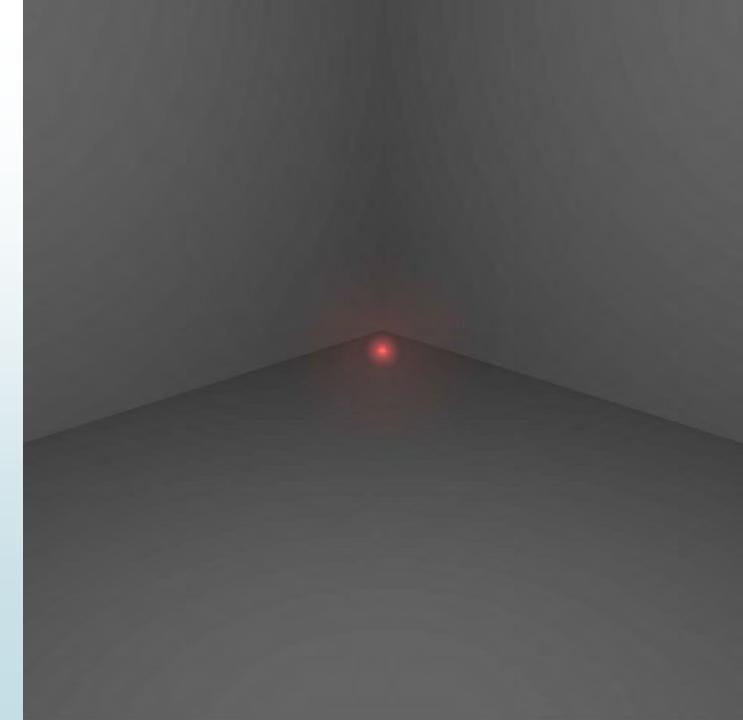
7.9

6.3

6.6

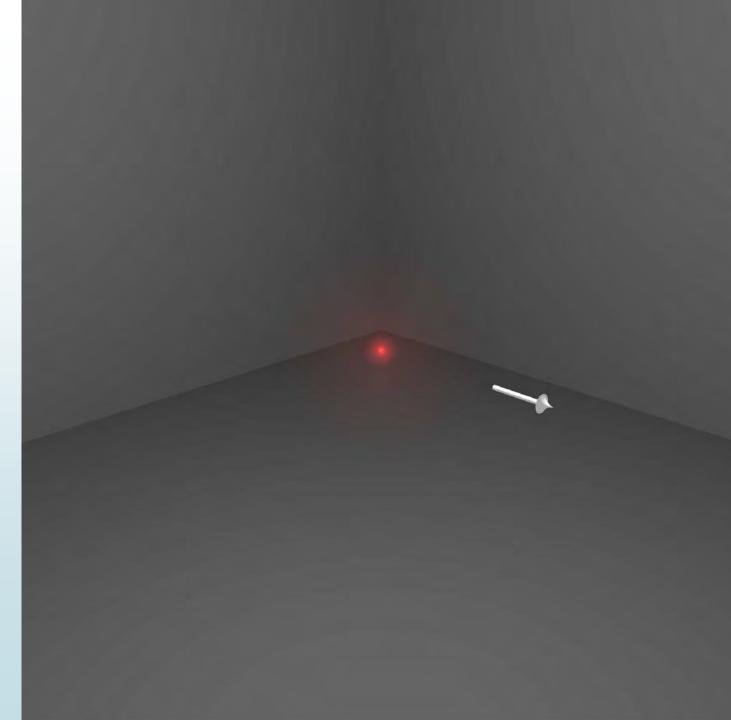








Start with one dimension

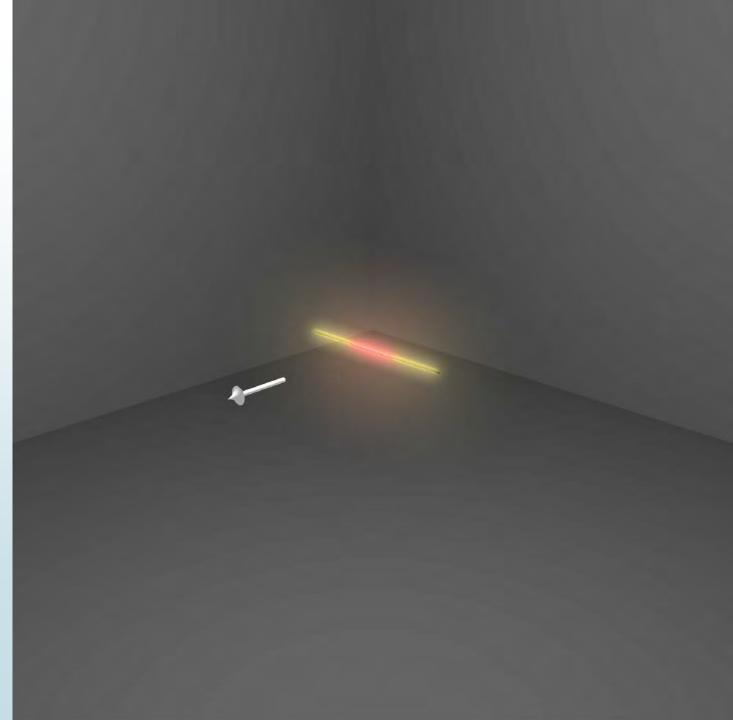


Building an N-dim first nearest neighborhood: Extrude our point along the new direction by one unit length (line)

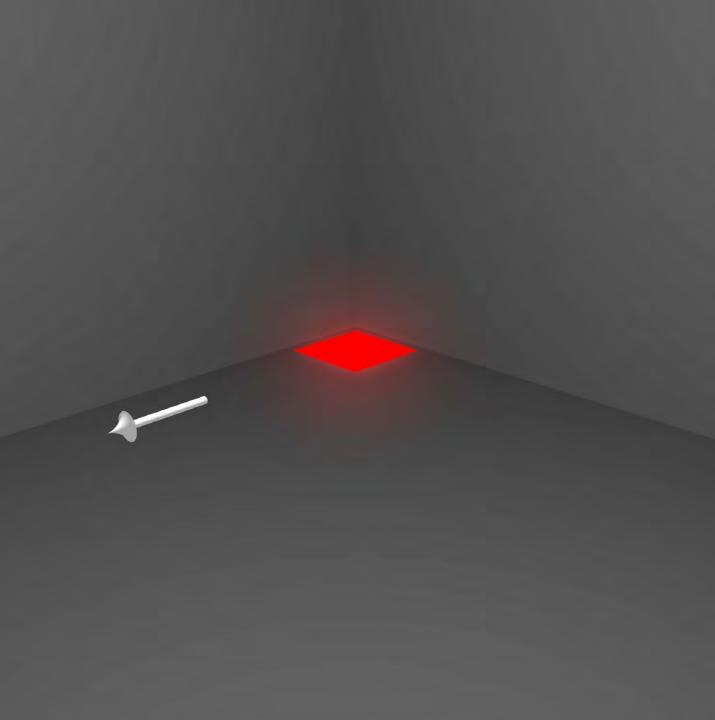
Building an N-dim first nearest neighborhood:

Create neighbors by copying the center one forward and one backward along new direction Building an N-dim first nearest neighborhood:

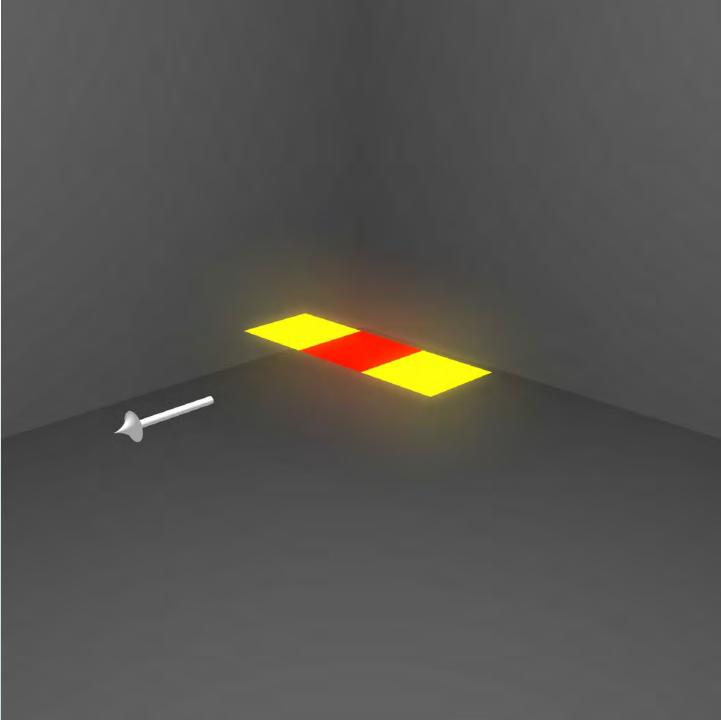
Choose a new direction (2D)



Building an N-dim first nearest neighborhood: Extrude the center line into a unit square



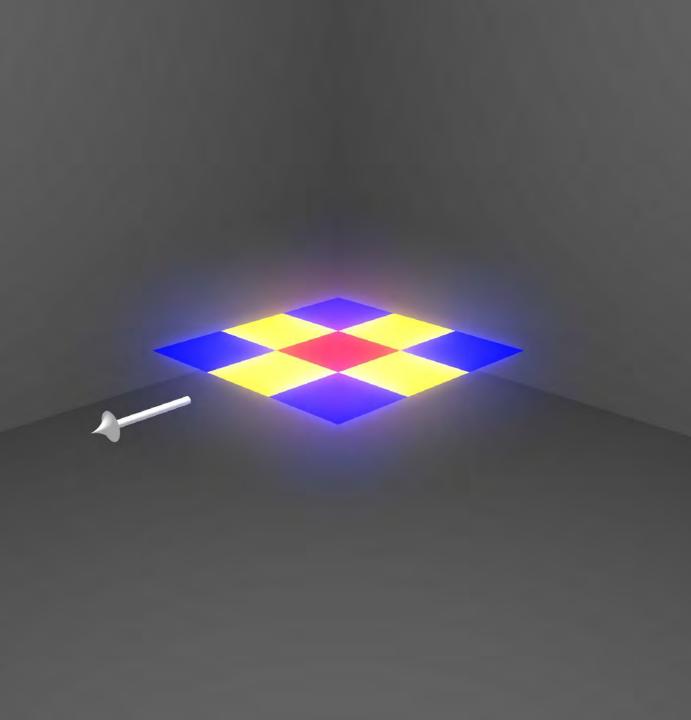
Building an N-dim first nearest neighborhood: Extrude the neighboring lines as well into 2D



Building an N-dim first nearest neighborhood:

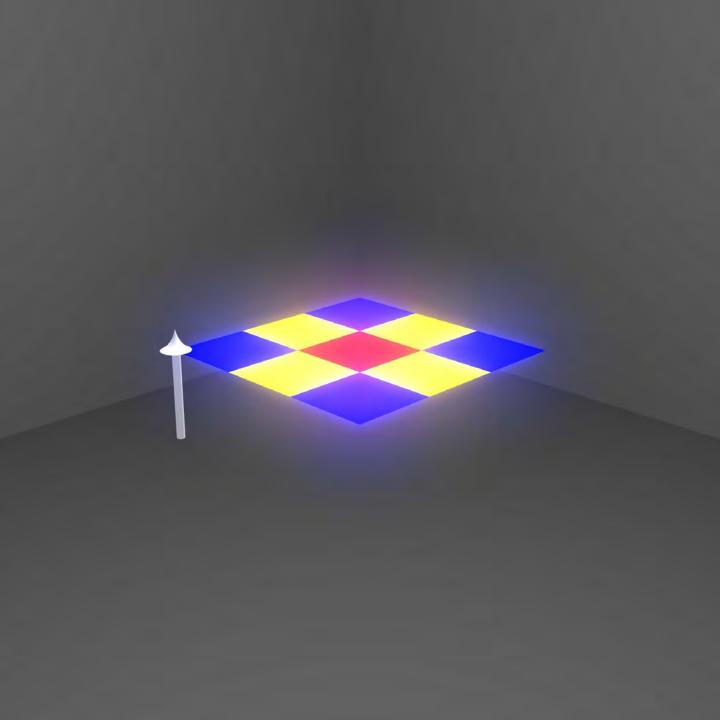
Copy the three unit squares one set forward and one backward along new direction

Two different types of neighbors (share a line-yellow and a point-blue)

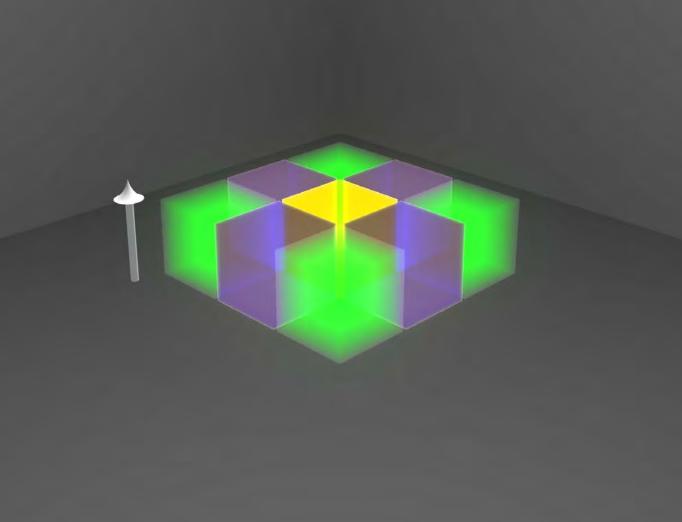




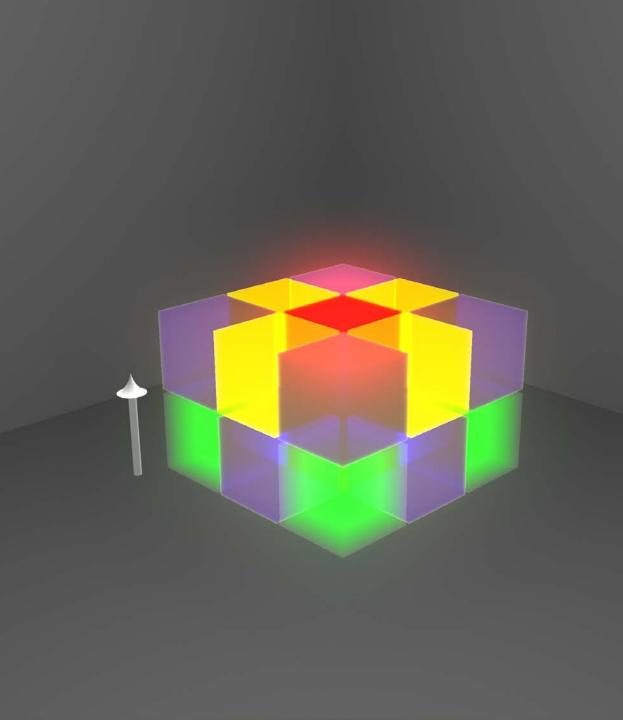
Going into 3D



Building an N-dim first nearest neighborhood: Extrude the 2D neighborhood along new direction

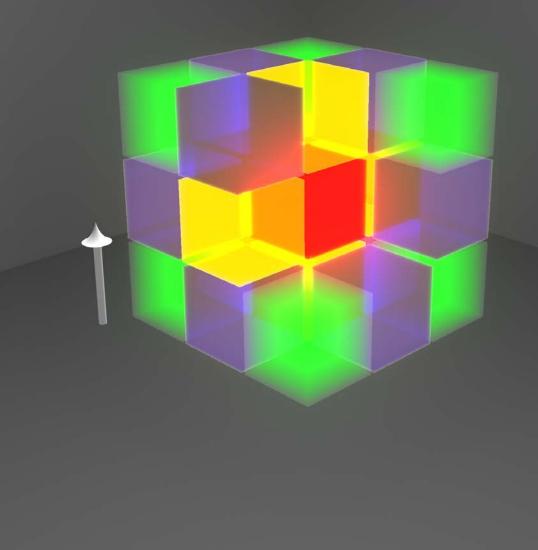


Building an N-dim first nearest neighborhood: Center set is copied one forward and one backward



Building an N-dim first nearest neighborhood:

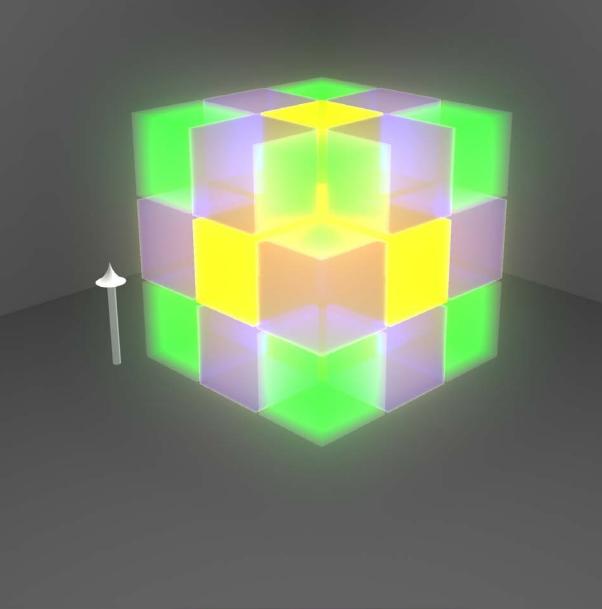
3D first nearest neighbors (cutaway) 3 types: planes, lines, points



Building an N-dim first nearest neighborhood:

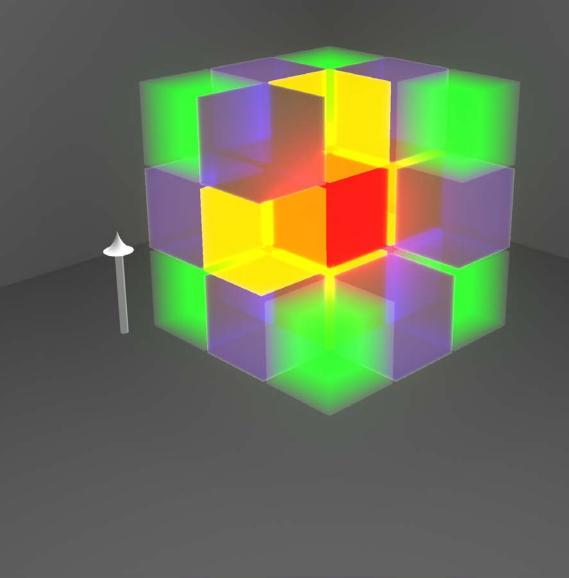
yellow = facial neighbors (2D) blue = lines (1D) green = points (0D)

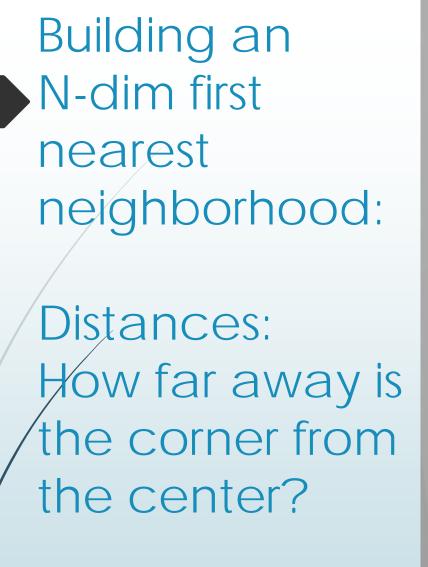
All share a common geometry with the center



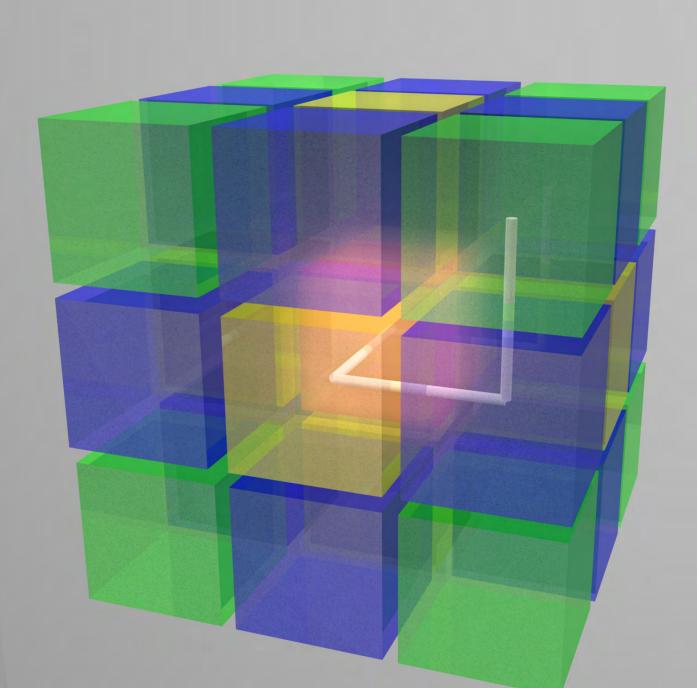


once more...

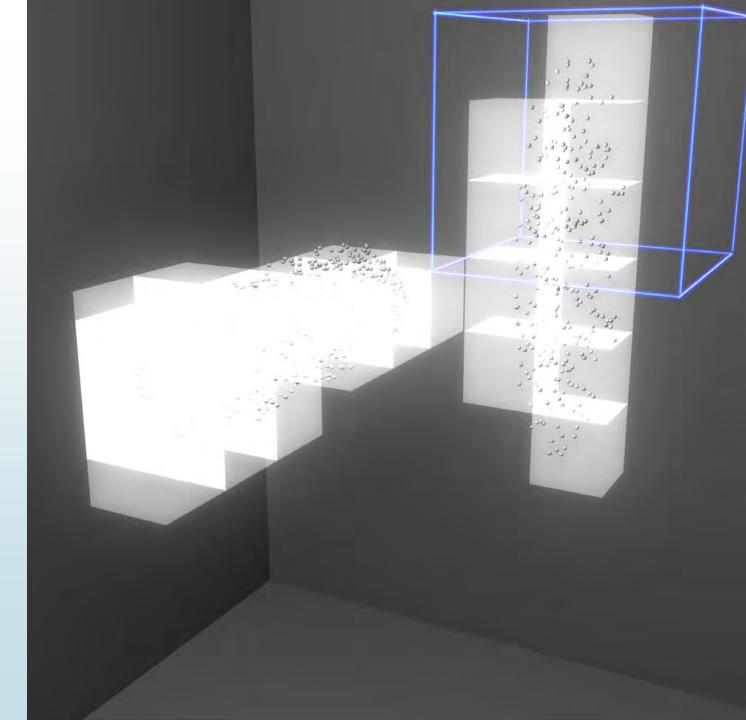




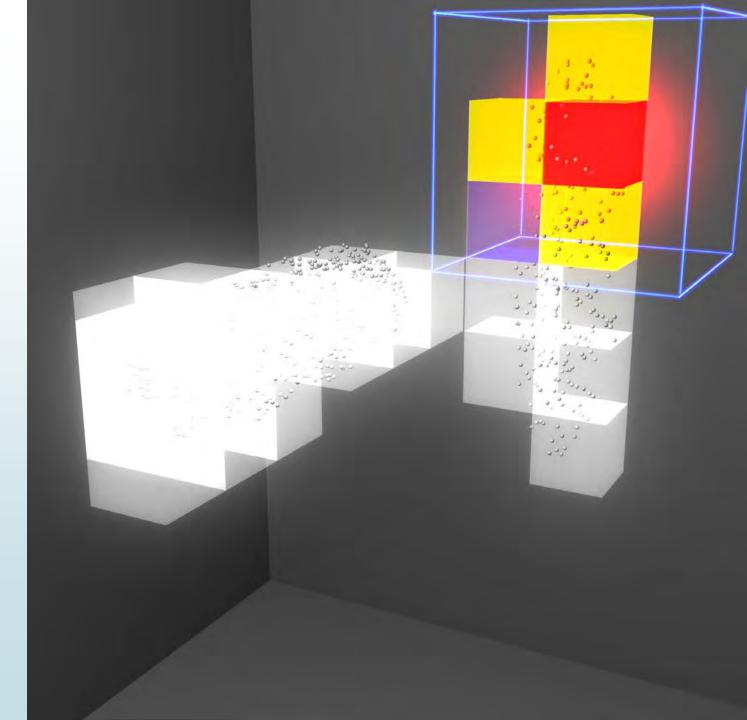
In 4d? - problem



First Nearest Neighbors (1NN)



First Nearest Neighbors (1NN)



Matrices Calculated:

- Delta-r^2 Euclidean distance between two partitions
- Ist Nearest Neighbor (1NN) 0/1 for any partitions within neighborhood
- Delta-L^2 Path length between two partitions (connected)
- Line-Of-Sight (LOS) 0/1 for any partitions within Line-Of-Sight of each other

Matrices – Logical Array Hinge

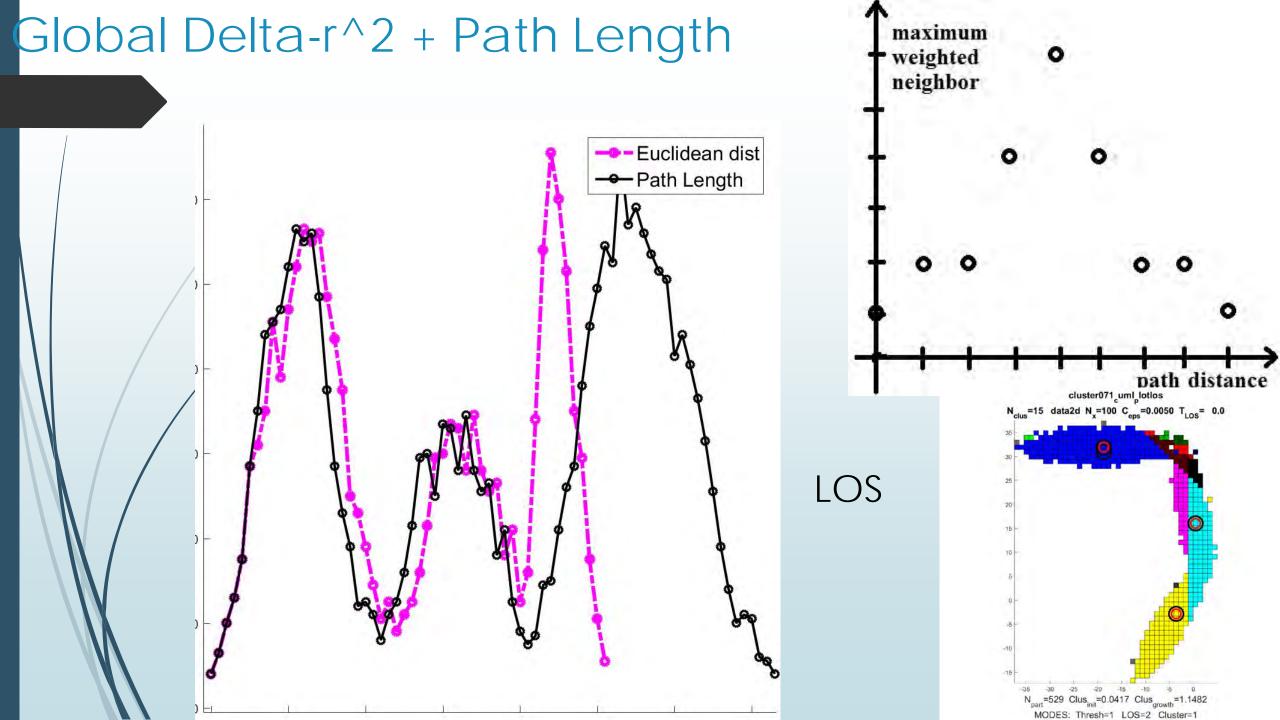
Form the 1NN matrix:

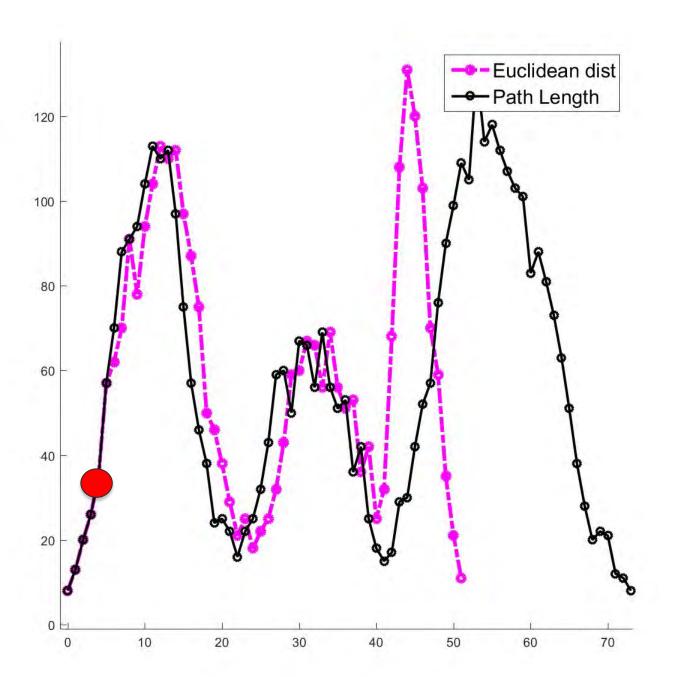
- Each row represents a single partition
- Each column are all of the other partitions
- for each partition, find all other partitions within +/-1 of individual variable bin addresses
- Assign a "1" for the neighbors
- Form the Path Length matrix:
 - Starting from a partition
 - Find all 1NN of initial partition
 - "Swing" 1NNs to search for new rows
 - Find 1NN of the 1NN = 2NN
 - Repeat until done, store the path length
 - Logical Array Hinge
- Form the Connection Matrix
 - All partitions connected via a path
 - Replace path lengths with "1"

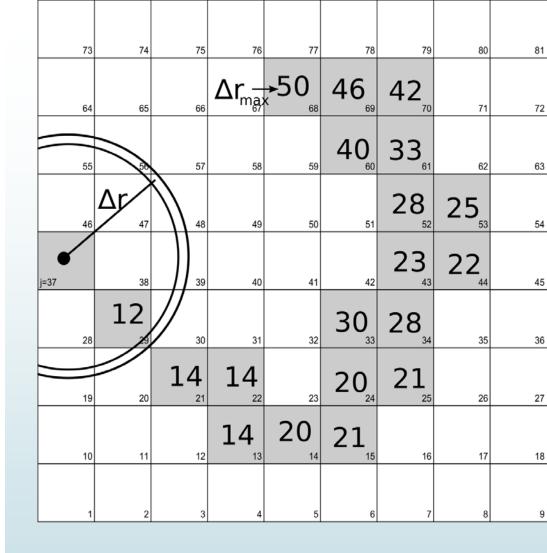
		Ð	л	ß	8			Ð						
שן	/1	1	1	1	1	0	0	1	0	0	0	0	0	1NN of row 1
₽	1	1	1	1	1	1	1	1	1	1	0	0	0	SNN of row 1
₽	1	1	1	1	1	1	1	1	1	1	0	0	0	2NN of row 1
₽	1	1	1	1	1	1	1	1	1	1	1	0	0	2NN of row 1
₽	1	1	1	1	1	1	1	1	1	1	1	0	0	2NN of row 1
Н	0	1	1	1	1	1	1	1	1	1	1	1	0	1.1
Ш	0	1	1	1	1	1	1	1	1	1	0	0	0	1.
₽	1	1	1	1	1	1	1	1	1	1	1	0	0	2NN of row 1
	0	1	1	1	1	1	1	0	1	1	1	1	1	a bhi i ni
	0	1	1	1	1	1	1	0	1	1	1	1	1	1
	0	0	0	0	0	1	0	0	1	1	1	1	1	1
	0	0	0	0	0	1	1	0	1	1	1	1	1	1
	0	0	0	0	0	1	1	0	1	1	1	1	1	

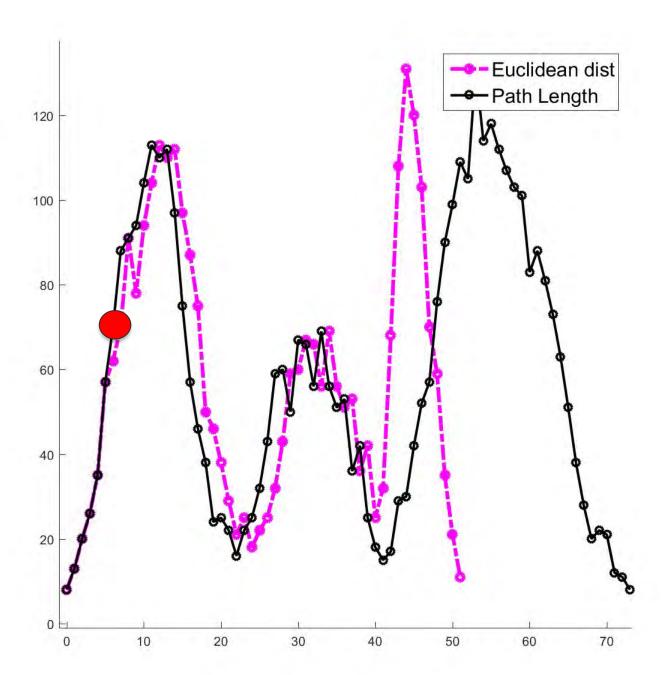
Clusters - Hierarchy

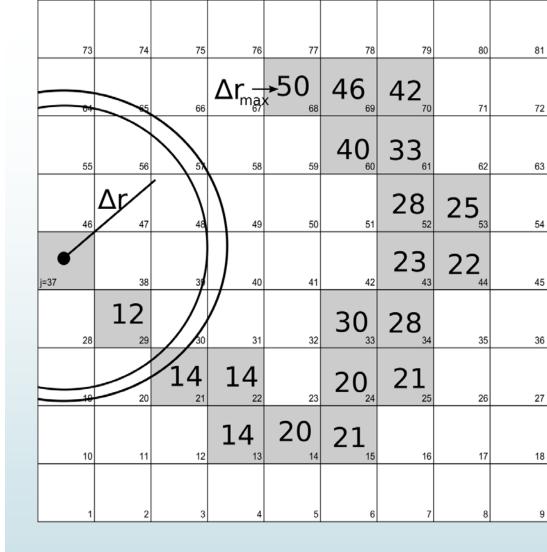
- Global Δr_{kl}^2 based on weights, w_k
- Connected all partitions connected via a path, $\Delta \ell_{kl}$
- Line of Sight LOS all partitions within view of each other
- Path Length based on weights, w_k
- Simple nearest neighbors (1NN, 2NN, 3NN)
- Magnitude sorted (simplest)

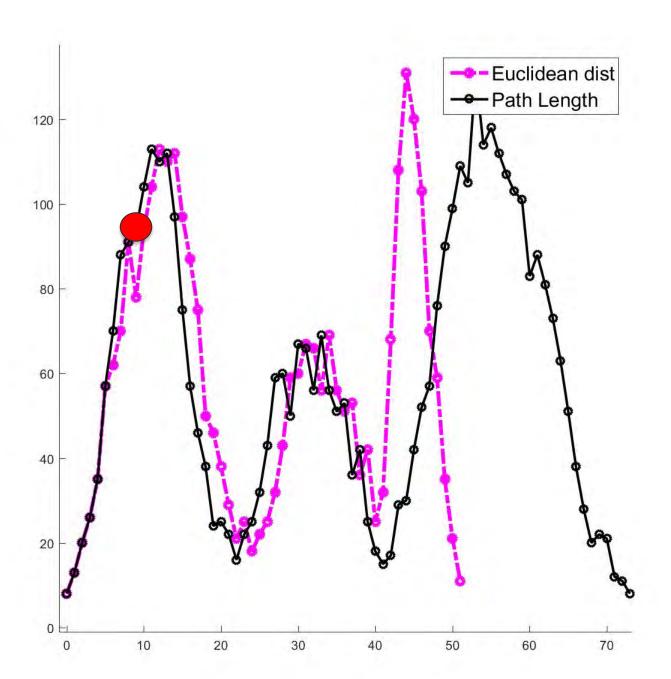


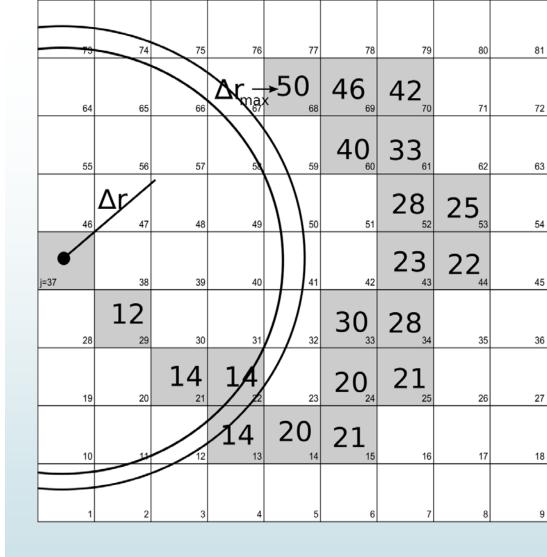


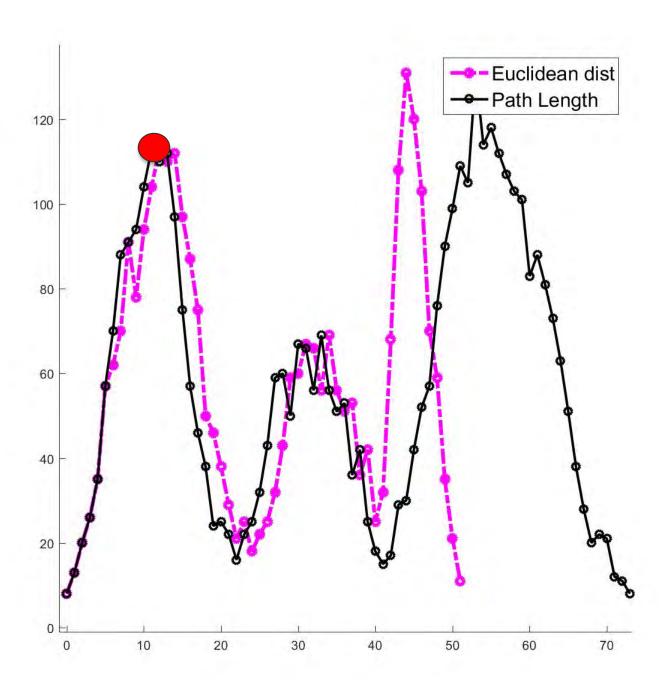


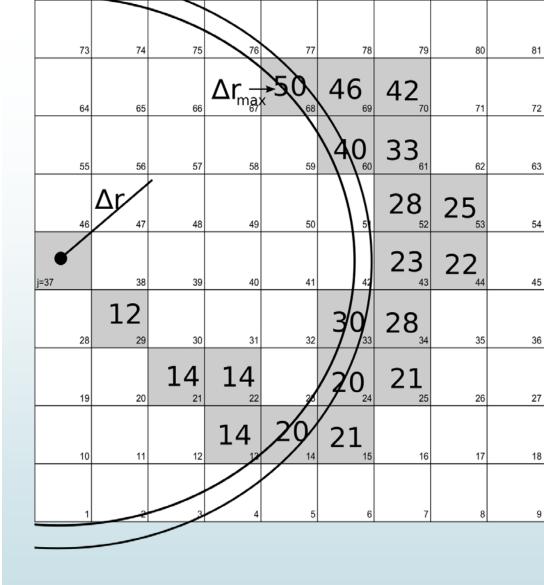


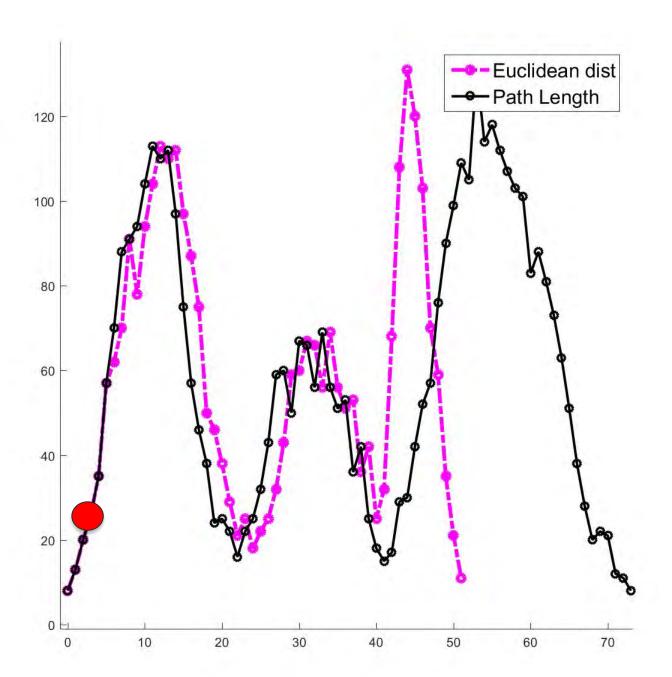


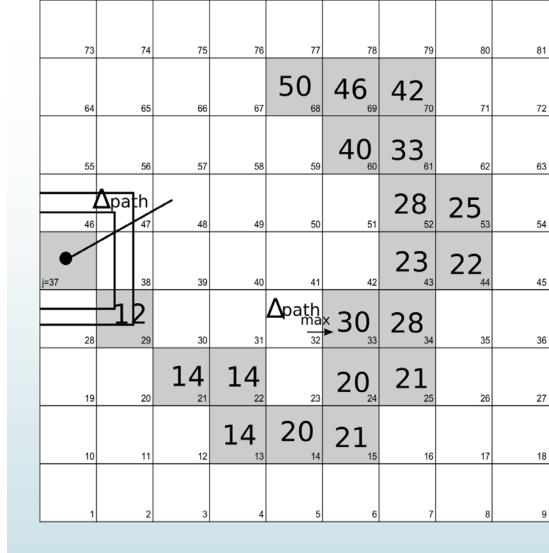


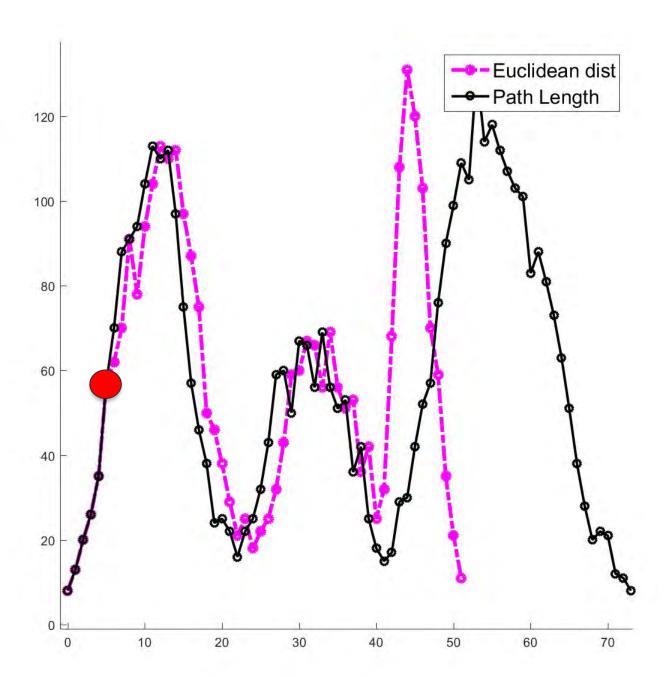


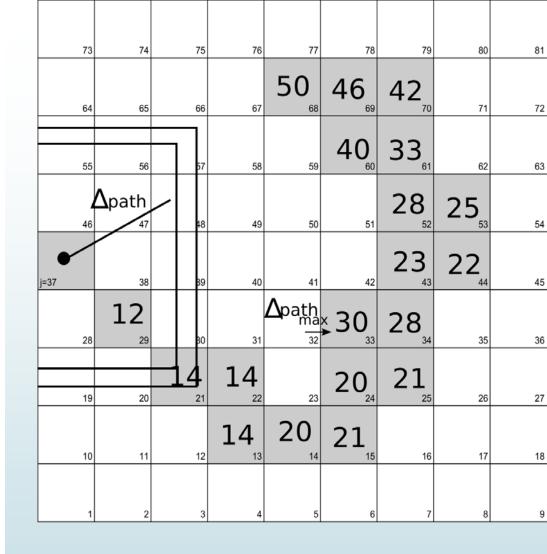


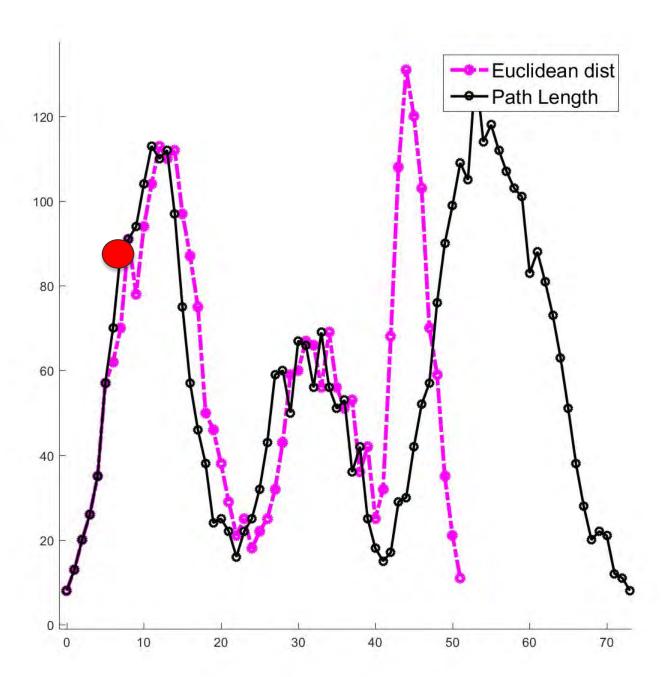


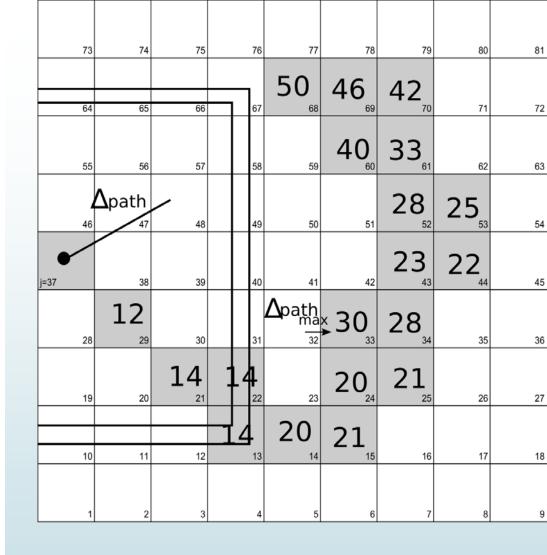


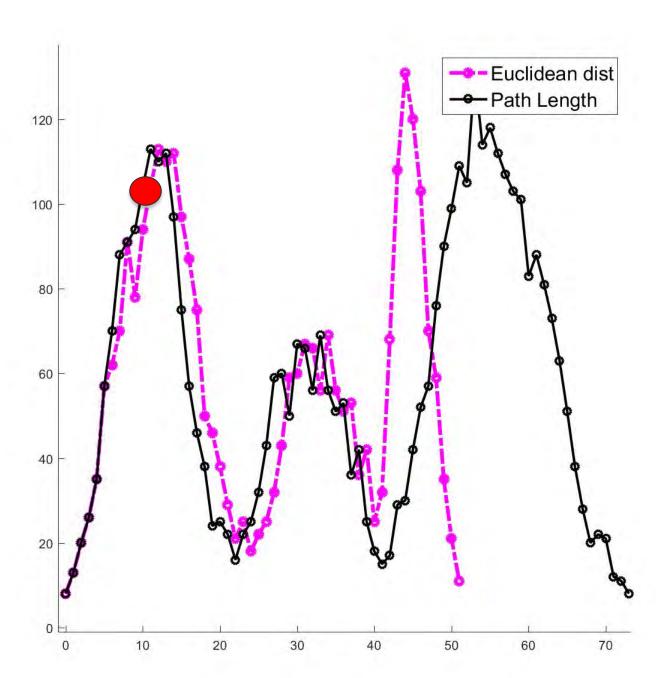


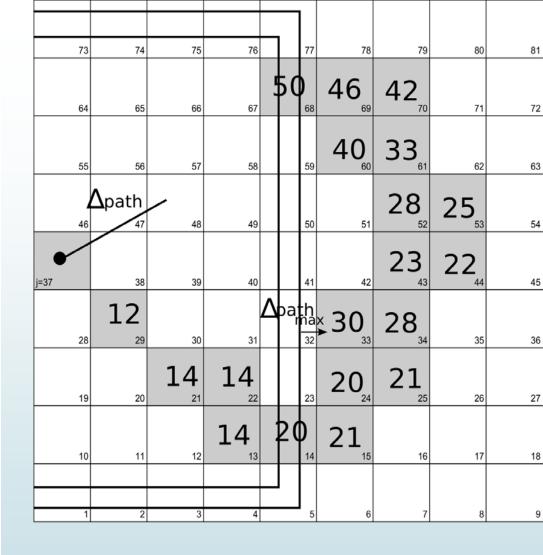


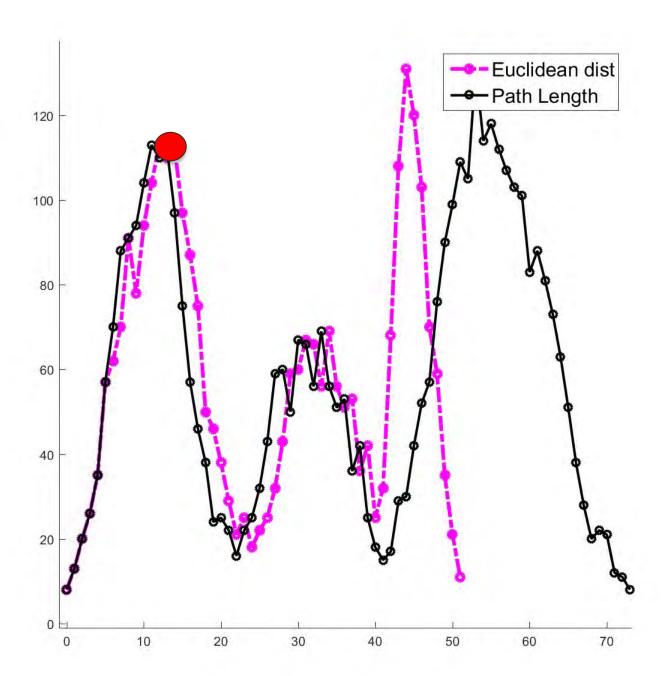


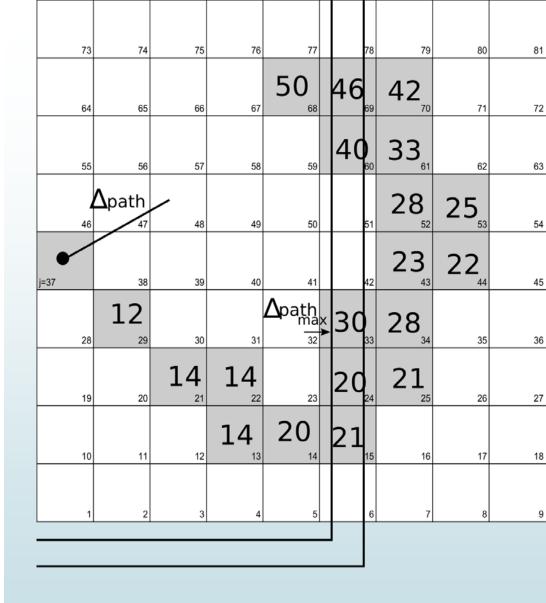












Other Techniques

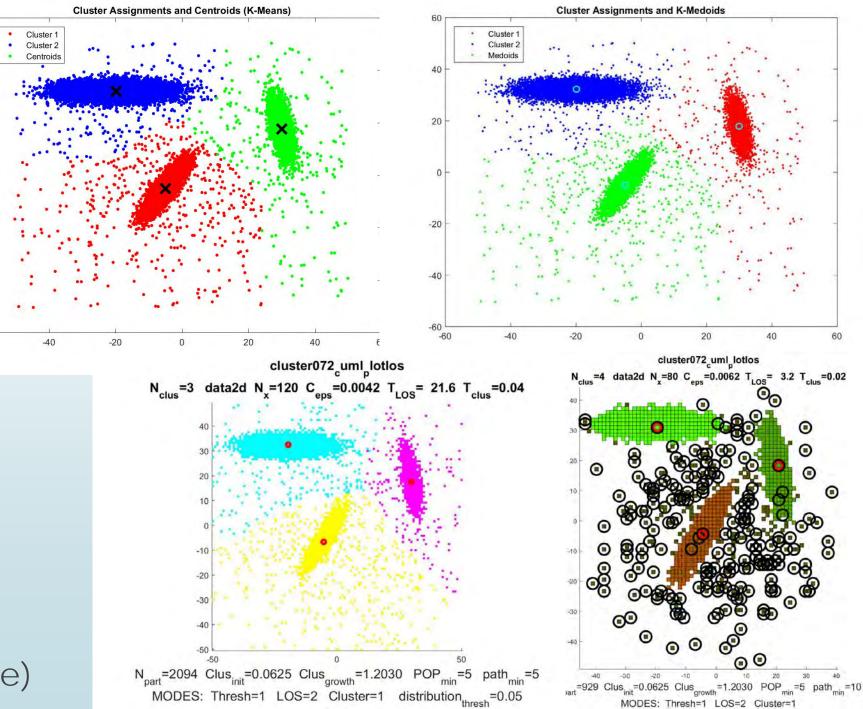
N-dim Cluster algoritms:

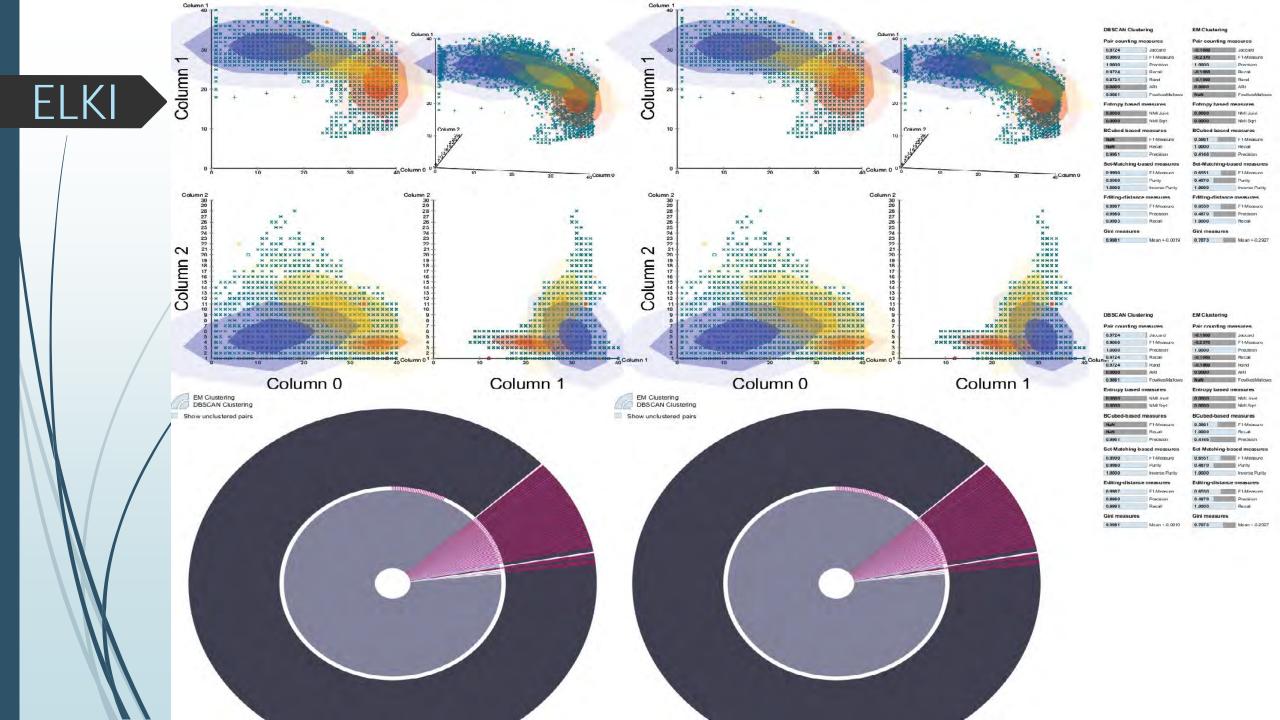
20

-60

-60

- K-Means
- K-Medoids
- DBSCAN
- EM
- ELKI (package)





Clustering

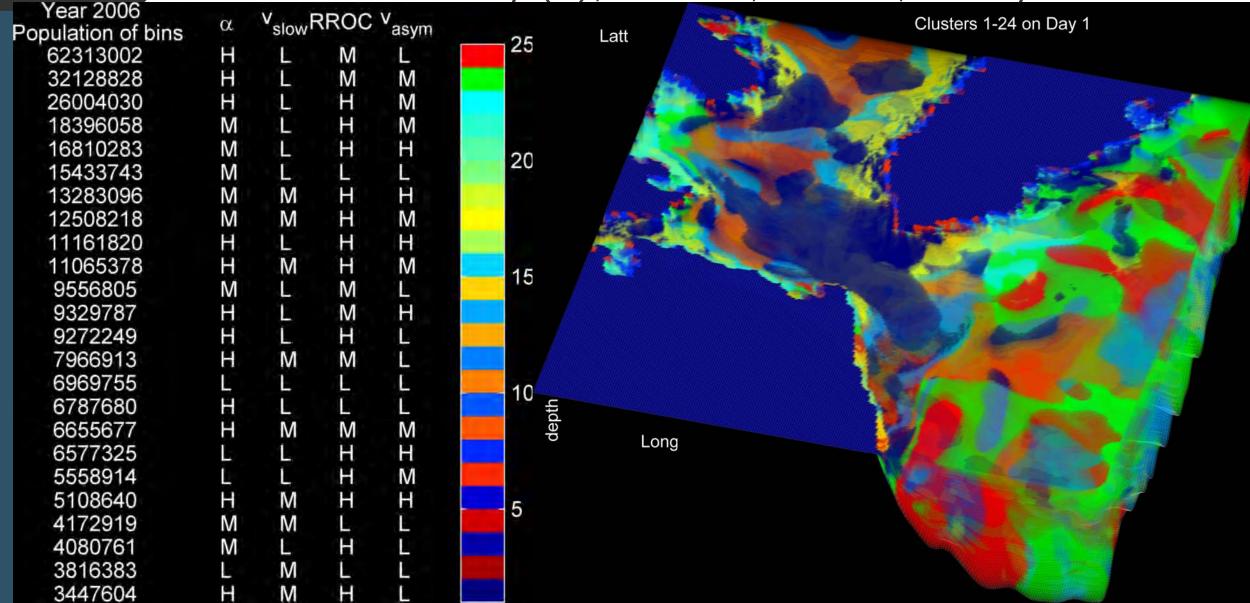
- Assemble data carefully
- Find unique partitions
- Calculate delta-r,L matrices
- Calculate 1NN, LOS, Connection
- Assign cluster #'s

Global wgtd ID→Connected ID→Connected wgtd →→LOS ID→LOD wgtd ID→Magnitude ID→

	/1	ľ	ľ	1	ľ	0	0	1	0	0	0	0	0)	
	1	1	1	1	1	1	1	1	1	1	0	0	0	0
Ð	1	1	1	1	1	1	1	1	1	1	0	0	0	÷.
1	1	1	1	1	1	1	1	1	1	1	1	0	0	<
	1	1	1	1	1	1	1	1	1	1	1	0	0	٠
	0	1	1	1	1	1	1	1	1	1	1	1	0	ŀ
	0	1	1	1	1	1	1	1	1	1	0	0	0	

Single Unique Cluster ID - # # # # # # # # # # # # # # #

Chesapeake Bay – Magn. Simple Clustering 4D – transversailty (α), V-slow, RROC, V-asym



Lagrangian Trajectories with Eulerian Histories - find Lagrangian features – seek correlations

Packet 01

-10

Latt_20 J

6

×10⁴

4

2

0

-2

Eulerian Patch (red)

Fluid Packet

Lagrangian smeared path

Long

depth

Outline:

Fluid analysis: Eulerian – Lagrangian Eulerian Measures – KE, vorticity, OW, transversality, RROC, shear, mobility Data Manifolds – N-dimensions Applying Clusters to Data Future Work: Tracking Flow Clusters Tracking Particles Eulerian History Applied to Lagrangian Trajectories Eulerian – Lagrangian Correlation

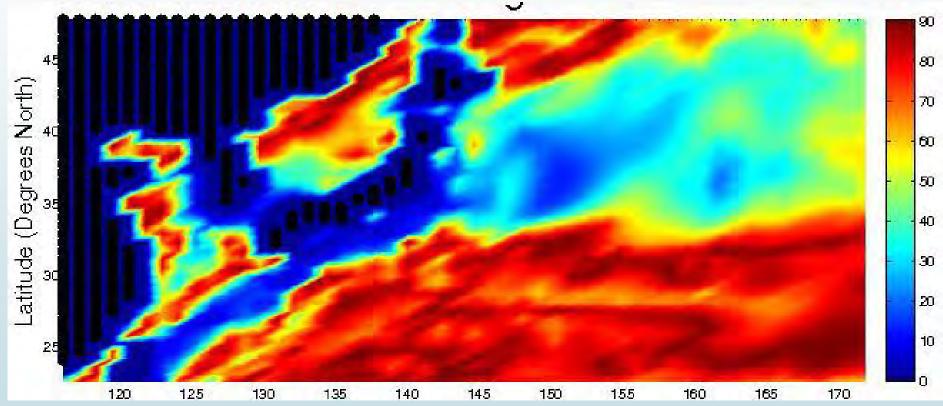


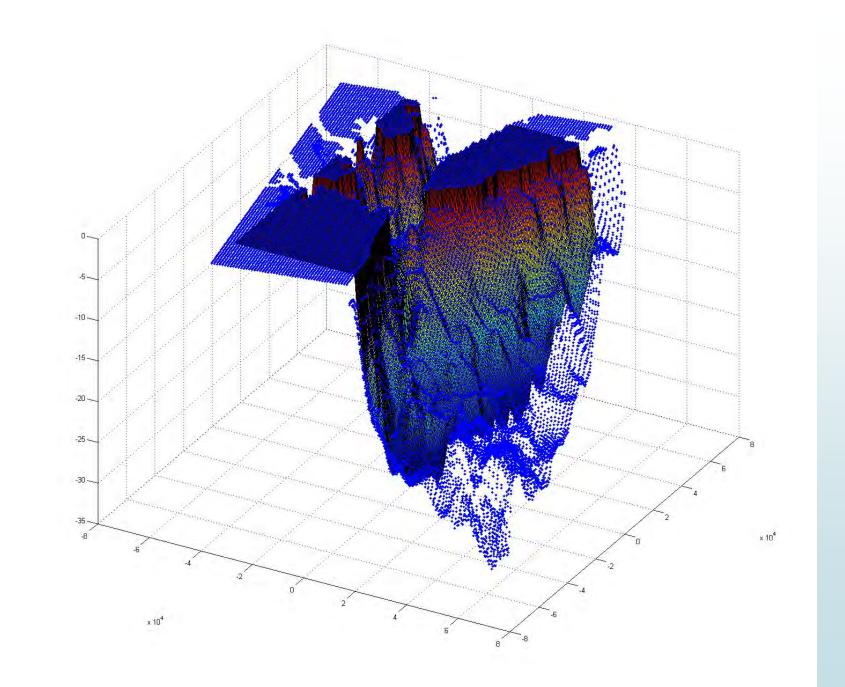
Acknowledgements: ONR grants (multiple) – Reza Malek-Madani

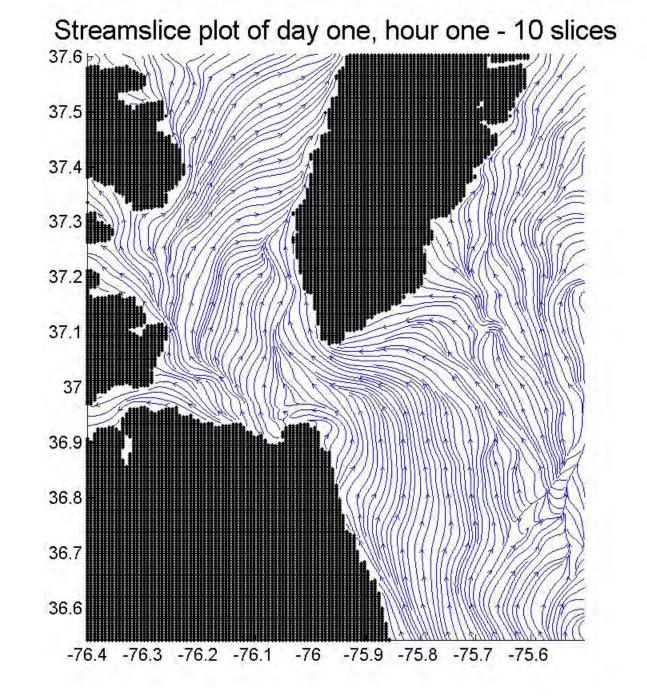
SPEMS – Chesapeake Bay Mouth

- Seven Dimensions ► KE Vorticity Okubo-Weiss Transversality (alpha) Transverse Shear (Beta) Relative Rate Of Change (RROC) Velocity-Asymmetry
- Took upper 70% of data to reduce computational load (for this talk only)

Kuroshio – Transversality





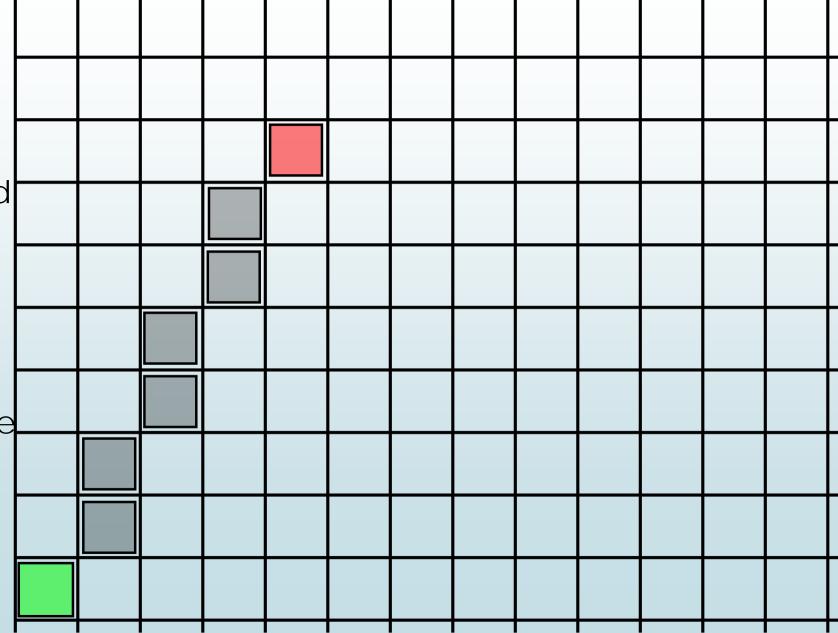


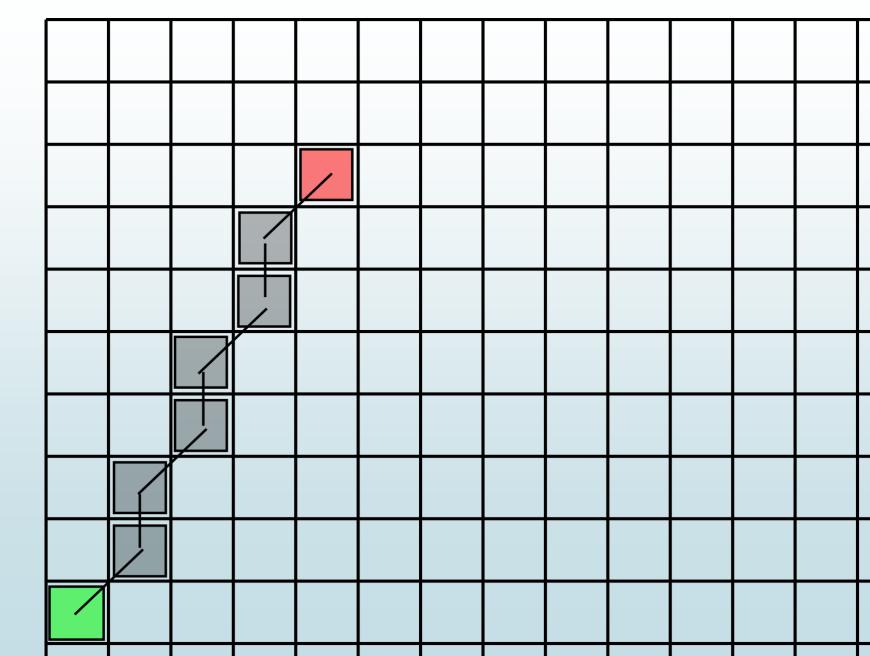
Problem with the Line-Of-Sight approach:

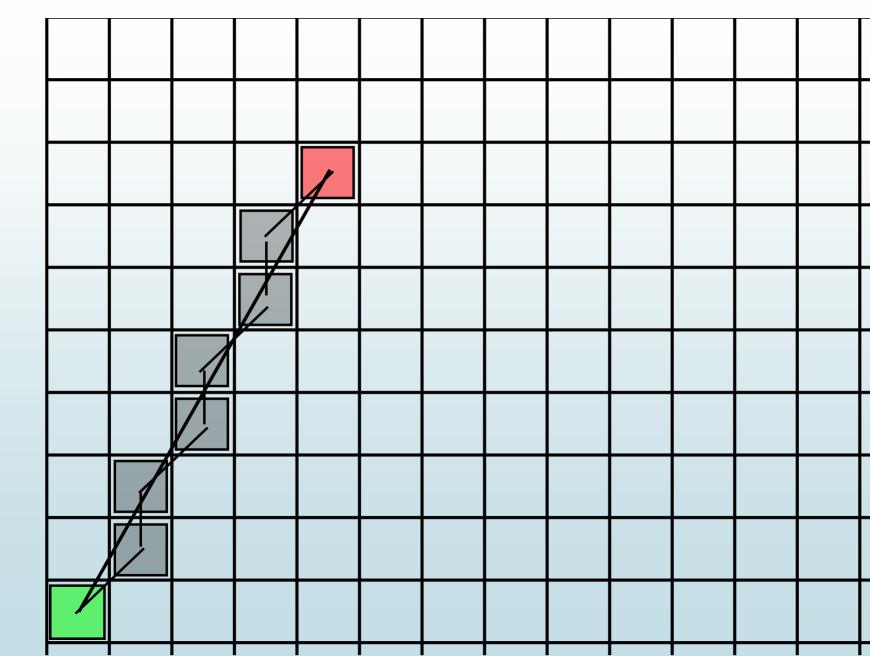
Currently, LOS is established By demanding the path Length be exactly the Shortest distance from Point A(green) to B (red).

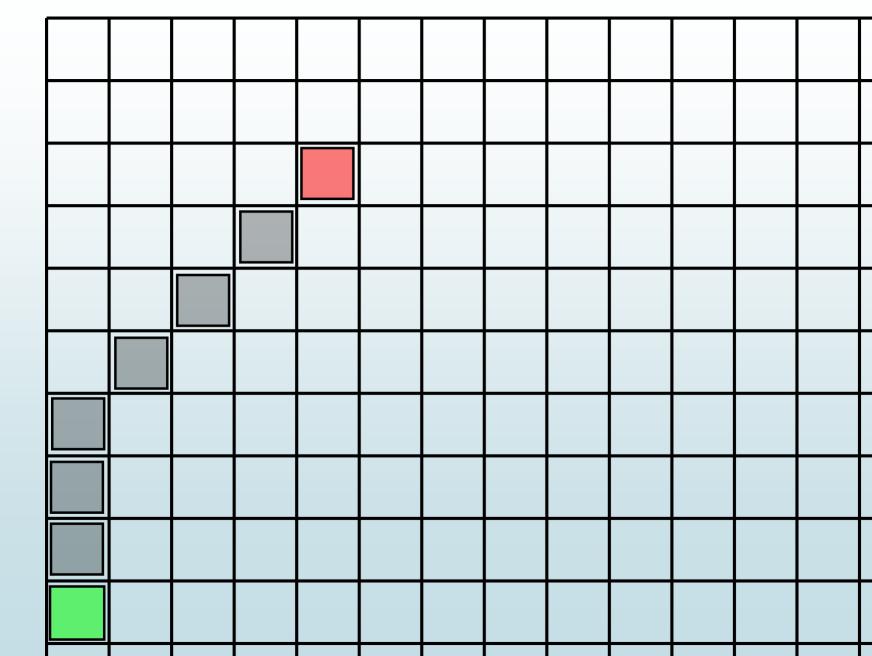
Problem: There are multiple Paths with the exact sqme Length between A \rightarrow B

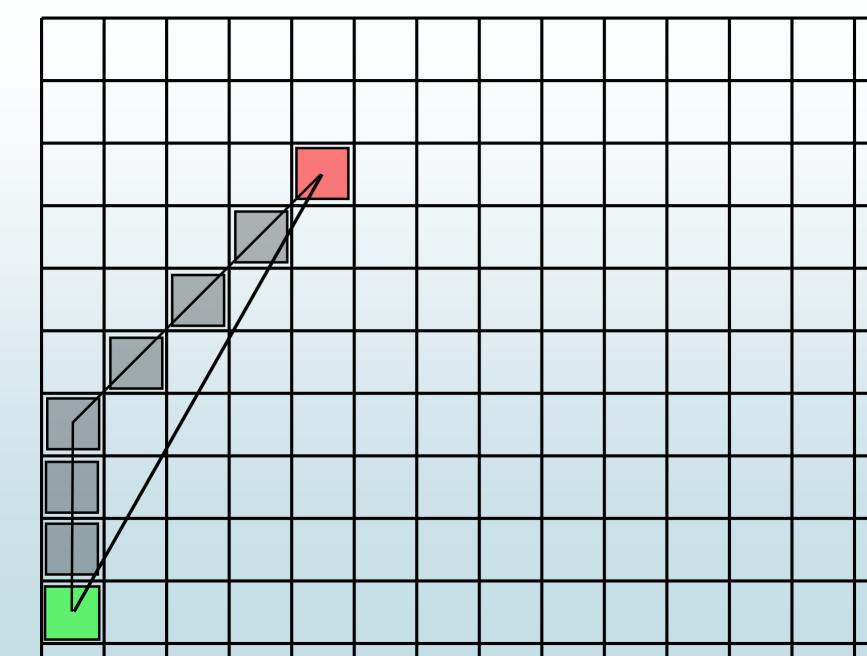
"Interior Hull" problem (see following slides)





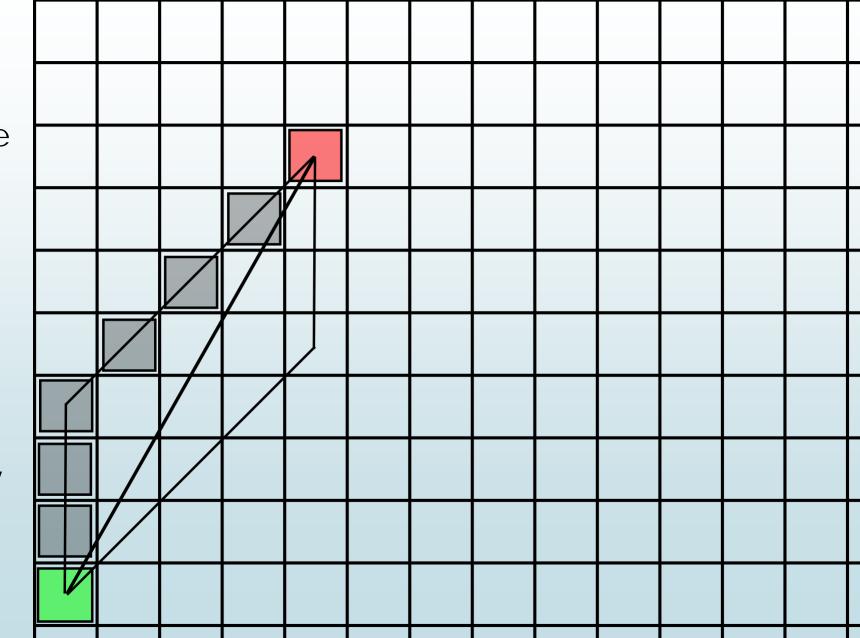






All pathes within the Trapezoid have the same Path length between $A \rightarrow B$

Problem: what if one of The interior partitions is Empty (no data present) Which makes it Equivalent to a "blocker"



Same problem represented in 3D

The optimal path length is the same As taking the path along the edge Of the 3D trapezoid. (next slides)

