SPace of Eulerian MeasureS (SPEMS):
N-dimensional Treatment of Eulerian Analysis of the Chespeake Bay Mouth

Kevin Mcilhany
Physic s Dept, US Naval Aca demy
July 7, 2016
in collab: Wiggins, Malek-Madani


## Outline:

Fluid analysis: Eulerian - La grangian

- Eulerian Mea sures - KE, vortic ity, OW, tra nsversality, RROC , shear, mobility
- Data Analysis - techniques
- Data Manifolds - N-dimensions
- Clustering
- 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 + - $60 \mathrm{~km} \times 80 \mathrm{~km}$
- 47,000 locations per layer perday


## Eulerian Measures

- Kinetic Energy
- Vortic ity

$$
\begin{aligned}
& \approx|\vec{u}|^{2} \\
\vec{\omega} & =\vec{\nabla} \times \vec{u} \\
& =\sigma_{n}^{2}+\sigma_{s}^{2}-\omega^{2} \\
\alpha=v_{\theta} & \equiv \frac{1}{T} \int_{0}^{T}(\theta(t)-\langle\theta\rangle)^{2} d t
\end{aligned}
$$

- Tra nsversa lity
- Relative Rate Of Change
- V-Slow
- V-Fast
- Velocity Asymmetry

$$
\operatorname{RROC}=\frac{1}{T} \int_{0}^{T} \frac{\|\vec{u}(t+\Delta t)-\vec{u}(t)\|}{\|\vec{u}(t+\Delta t)\|+\|\vec{u}(t)\|} d t
$$

$$
\begin{aligned}
& =\langle | \overrightarrow{\mathbf{u}}(t)| \rangle=\frac{1}{T} \int_{0}^{T}|\overrightarrow{\mathbf{u}}(t)| d t \\
& =|\langle\overrightarrow{\mathbf{u}}(t)\rangle|=\left|\frac{1}{T} \int_{0}^{T} \overrightarrow{\mathbf{u}}(t) d t\right| \\
& =\frac{V_{\text {slow }}-V_{\text {fast }}}{V_{\text {slow }}+V_{\text {fast }}} \\
\beta & =|\overrightarrow{\boldsymbol{\rho}}| \sin (\phi)
\end{aligned}
$$

## 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:
- Mcllhany, K. L. Wiggins, S., "Optimizing Mixing in Channel Flows: Kinematic Aspects Associated with Secondary Flows in the Cross-Section", Mic rofluid ic s and Na nofluidics, 10, 2011
- Mcllhany, K. L, Mott, D., Oran, E., Wiggins, S., "Optimizing mixing in lid-driven flow designs through predictions from Eulerian indic ators"', Phys. Fluids, 8-23, 2011
- Mc llhany, K. L, Wiggins, S., "Eulerian indic ators under continuously varying conditions", Phys.Fluids, 24-7, 2012
- Mcilhany, K. L., Guth, S., Wiggins, S., "La grangian and Eulerian Analysis of Transport and Mixing in the Three Dimensional, Time Dependent Hill's Spheric al Vortex", Phys. Fluids, 27:6, 2015
- ELKI and Schubert, E. and Koos, A., Emrich, T., Zufle, A., Schmid, K.A., Zmek, A., "A Framework for Clustering Uncerta in Data", http://www.vldb.org/pvldb/vol8/p1976-schubert.pdf,
- Haller, G. "Objective Definition of a Vortex", J. Fluid. Mech., 2005.


## Geo-Referenced Chesapeake Bay Mouth



- Full Chesapeake Bay:
- 180 miles North-South
- $\sim 50$ miles East-West
- Most na rrow 5 miles across
- 11,500 miles coastline (fractal-like)
- Average depth, 8.4 m
- Maximum depth 24 m along "spine"
- Chesapeake Bay Mouth:
- Origin located -half along mouth
- +/-80km North-South
- +/-60km East-West
- G rid points every 1 km on rectilineargrid



Eulerian Measure \#1: Kinetic Energy

- L2-nom velocity (magnitude ${ }^{2}$ )
- Not the material derivative
- Overall magnitude measure


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

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



Eulerian Measure \#6: Transversa lity - $\alpha$


S
W E

- Angular spread of velocity vs. a verage velocity direction
- Angles folded from 0-90
- Insensitive to magnitude

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

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

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


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

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

Eulerian Measure \#11,12: Transverse Shear -


- Transverse component of the spatial gradient of the velocity magnitude

$$
\begin{aligned}
\boldsymbol{\rho}(\mathbf{r}, t) & =\vec{\nabla}|\mathbf{u}(\mathbf{r}, t)| \\
\boldsymbol{\rho}(\mathbf{r}, t) \cdot \hat{\mathbf{v}} & =|\boldsymbol{\rho}(\mathbf{r}, t)| \cos (\phi) \\
\beta(\mathbf{r}, t) & =|\boldsymbol{\rho}(\mathbf{r}, t)| \sin (\phi)
\end{aligned}
$$





N-dimensional Data asa 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 Chesa peake Bay Mouth
- Tend to think of data as geo-referenced
- Deck of cards
- Shuffle the cards
- Histogram the data
- Look for re-occuring pattems within the SPace of Eulerian Mea sureS (SPEMS)
- Row types categorized by these pattems


## Eulerian Measures





Q-Criterian


Shear


Beta


## Eulerian Measures



## Data Analysis - Histograms and Cuts

## Collect Data

- Typic ally, we histogram versus some variable
- If LUCKY, we see separated distributions
- Apply a "cut" (threshold) to value to separate and classify data
- $f(x, y)$ - 2 dimensional
- $f(x, y)=C$ - 1-dim curve
$f(x, y, z, \ldots)=C-(N-1)$ dimensional hypersheet
- Instead of partitioning data via cuts to isolate features
- Seek data clusters directly within the space



## Build ing a space that conta ins data :

## Start with one dimension

## Build ing a space that conta ins data :

## Start with one dimension

Build ing a space that contains data:

## Start with one dimension

Build ing a space that conta ins data:

## Start with one dimension

Build ing a space that contains data :

## Start with one dimension

Build ing a space that conta ins data :

## Start with one dimension

Build ing a space that conta ins data :

## Start with one dimension

Build ing a space that contains data:

Now add
a nother
dimension (2D)


Build ing a space that contains data:

Add some data

Build ing a space that contains data:

Add more data (different)

Build ing a space that contains data:

Histogram along one ya riable

Record bin address


Build ing a space that contains data:

## Repeat for

each variable ysed


Building a space that contains data:

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

Creates a single partition ID


Build ing a space that contains data:

Only some partitions a re populated


Build ing a space that contains data:

Only some partitions a re populated


Build ing a space that contains data:

## Before the

a nalysis, a ll the data looks the same


Build ing a space that contains data:

Going to 3-dim

# Building a space that contains data: 

More partitions



## Build ing a space that conta ins data :



# Building a space that contains data: 

## Find the

 populated partitions

# Build ing a space that conta ins data : 

Data neutral initia lly



Build ing a space that contains data:

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


Histogram Flow Identities

## Reducing the Data from data points to partitions

- Starting from partition IDs
- Histogram partition IDs
- Set a threshold forthe data to reta in (anow)
- Remoye all partitions with lower popylations (empties a nd 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, $\mathrm{N}_{\mathrm{p}}$ - Orders of Ma gnitude less



## Process Outline

- Collect Data
- Choose variables
- Histogram each variable
- Set partition address (ID)
- Remove lower populations
- Remap partition IDs

c) $k_{j}=\sum_{i=1}^{N_{D}} x_{i, j} * \Pi_{q=1}^{i-1} N_{B, q}$

e)


Building an
N -dim first
nearest neighborhood:

Start in 0-dims (point)

Building an N -dim first
nearest neighborhood:

Start with one dímension

Building an
N -d im first
nearest neighborhood:

Extrude our point along the new direction by one unit length (line)

Building an
N -d im first nea rest neighborhood:

Create neighbors by copying the centerone forward and one backward along new direction

Building an
N -dim first
nearest neighborhood:

Choose a new dírection (2D)

Building an N -d im 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 -d im first nea rest 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)

Building an N -dim first nearest neighborhood:

Going into 3D


Building an N -dim first
nearest neighborhood:

Extrude the 2D neighborhood along new direction

Building an N -dim first nearest neighborhood:

Centerset is copied one
forward and one backward

Building an
N -d im first nea rest neighborhood:

3D first nea rest neighbors
(cuta way)
3 types: planes, lines, points

Building an
N -d im first nea rest neighborhood:
yellow = facial neighbors (2D)
blye = lines (1D)
green = points (OD)

All share a
common
geometry with
the center

Building an N -dim first nearest neighborhood:
once more...

Building an N -dim first
nearest neighborhood:

Distances: How faraway is the comer from the center?

In 4d? - problem


Build ing a space that conta ins data:

First Nea rest Neighbors (INN)

Build ing a space that contains data :

First Nea rest Neighbors (INN)

## Matrices Calculated:

- Delta-r^2 - Euclidean distance between two partitions
- $1^{\text {st }}$ Nearest Neighbor (1NN) - 0/1 forany partitions within neighborhood
- Delta-L^2 - Path length between two partitions (connected)
- Line-Of-Sight (LOS) - 0/1 for a ny partitions within Line-Of-Sight of each other


## Matrices-Logical Aray 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:
- Sta rting from a partition
- Find all 1NN of initial partition
- "Swing" 1NNs to search fornew rows
$\Rightarrow\left(\begin{array}{lllllllllllll}1 & 1 & 1 & 1 & 1 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 & 0 \\ \Rightarrow & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 \\ \Rightarrow & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 & 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 & 0 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 & 0 & 1 & 1 & 1 & 1 & 1\end{array}\right) \ll$ of row of row 1
- Find 1 NN of the $1 \mathrm{NN}=2 \mathrm{NN}$
- Repeat until done, store the path length
- Logic al Array Hinge
- Form the Connection Matrix
- All partitions connected via a path
- Replace path lengths with " 1 "

Clusters - Hierarchy

- Global - $\Delta r_{k l}^{2}$ based on weights, $w_{k}$
- Connected - all partitions connected via a path, $\Delta \ell_{k l}$
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)

Global Delta-r^2 + Path Length



|  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\Delta r_{\text {max }}$ |  | 46 | 42 |  |  |
| - |  |  | 40 | 33 |  |  |
| $\Delta r$ |  |  |  | 28 | 25 |  |
|  |  |  |  | 23 | 22 |  |
| 12. |  |  | 30 | 28 |  |  |
| $14$ | 14 |  | 20 | 21 |  |  |
|  | 14 | 20 | 21 |  |  |  |
|  |  |  |  |  |  |  |



|  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\Delta r_{\text {max }}$ |  | 46 | 42 |  |  |
| 1 |  |  | 40 | 33 |  |  |
| $\Delta y$ |  |  |  | 28 | 25 |  |
| \% |  |  |  | 23 | 22 |  |
| 12 |  |  | 30 | 28 |  |  |
| $14$ | 14 |  | 20 | 21 |  |  |
|  | 14 | 20 | 21 |  |  |  |
|  |  |  |  |  |  |  |











|  | ${ }_{4}^{7}$ | ${ }^{75}$ | ${ }^{76}$ | ${ }^{7}$ | 78 | 79 | 80 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  |  | 50 | 46 | 42 |  |  |
|  | 65 | ${ }^{66}$ | $7^{87}$ |  |  |  | 7 |  |
| ${ }_{5} 5$ | 56 | 5 |  | 59 | 40 | 33 | , |  |
|  | $\Delta \text { path }$ |  |  | 50 |  | 28 | 25 |  |
|  |  |  |  |  |  | 23 | 22 |  |
|  | 12 |  |  | $\xrightarrow[\substack{\text { max } \\ \\ \text { path }}]{\text { at }}$ | $30_{33}$ | 28 | ${ }_{3} 5$ |  |
| 19 |  | 14 | $14$ |  | $20_{24}$ | $21_{25}$ | 26 |  |
| 10 |  |  | $\mathrm{Cl}_{13}$ | 20 | $21_{15}$ | ${ }_{16}$ | 11 |  |
|  |  |  |  |  |  |  |  |  |



| - |  | $\square$ |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | 50 | ¢ 46 |  | 42 |  |  |
|  |  |  | 40 |  | 33 |  |  |
| $\triangle$ aparh |  |  |  |  | 28 | 25 |  |
| $10$ |  |  |  |  | 23 | 22 |  |
| 12 |  |  | ${ }^{+3} 30$ |  | 28 |  |  |
|  | 14 | 14 | 20 |  | 21 |  |  |
|  |  | 1420 | - 21 |  |  |  |  |
|  |  | ${ }^{\circ}$ |  |  |  |  |  |





- N-dim Cluster a lgo 1 tms:
- K-Means
- K-Medoids
- DBSCAN
- EM
- ELKI (package)


## Other Techniques

$\mathrm{N}_{\text {clus }}=3$ data2d $\mathrm{N}_{\mathrm{x}}=120 \mathrm{C}_{\text {eps }}=0.0042 \mathrm{~T}_{\text {Los }}=21.6 \mathrm{~T}_{\text {clus }}=0.04$






## C lustering

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

| Global wgtd ID $\rightarrow$ |  |  |  |  |  |  | 0 | 0 | i | 0 | 0 | 0 |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Connected ID $\rightarrow$ |  |  | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0 |  |  | 0 |
| Connected wgtd $\rightarrow$ |  |  |  | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 0 |  |  | 0 |
| LOSID $\quad \rightarrow$ |  |  | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |  |  | 0 |
| LOD wgtd ID $\quad \rightarrow$ |  |  | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |  |  | 0 |
| Magnitude ID $\rightarrow$ |  |  |  | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |  |  | 0 |
|  |  |  |  |  |  | 1 | 1 | 1 | 1 | 1 | 1 | 0 |  |  | 0 |

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

## Chesapeake Bay - Magn. Simple Clustering



## Lagrangian Trajec tories with Eulerian Histories - find Lagrangian features - seek correlations

Packet 01


## Outline:

- Fluid a nalysis: Eulerian - Lagrangian
- Eulerian Mea sures - KE, vortic ity, OW, tra nsversality, RROC , shear, mobility
- Data Manifolds - N-dimensions
- C lustering
- Applying Clusters to Data

Future Work: - Tracking Flow Clusters

- Tracking Particles
- Eulerian History Applied to Lagrangian Trajec tories
- Eulerian - La grangian Correlation


## Questions?

- Acknowled gements: ONR grants (multiple) Reza Malek-Madani


## SPEMS- Chesapeake Bay Mouth

- Seven Dimensions
- KE
- Vortic ity
- 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 - Tra nsversa lity




Streamslice plot of day one, hour one - 10 slices


## Line-Of-Sight search (LOS)

Problem with the Line-Of-Sight a pproa ch:

Currently, LOS is esta blished 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)

|  |  |  |  |  |  |  |  |  |  |  |  | $\mid$ |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |

Line-Of-Sight search (LOS)

$\int$|  |  |  |  |  |  |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |

Line-Of-Sight search (LOS)


## Line-Of-Sight search (LOS)

$\int$|  |  |  |  |  |  |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |

## Line-Of-Sight search (LOS)



## Line-Of-Sight search (LOS)

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"

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  | 1 |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |

## Line-Of-Sight search (LOS)

Same problem represented in 3D

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


Line-Of-Sight search (LOS)


Line-Of-Sight search (LOS)

