

**Improved constraints on
transit time distributions from argon 39:
A maximum entropy approach**

Mark Holzer, UNSW & Columbia

Francois Primeau, UC Irvine

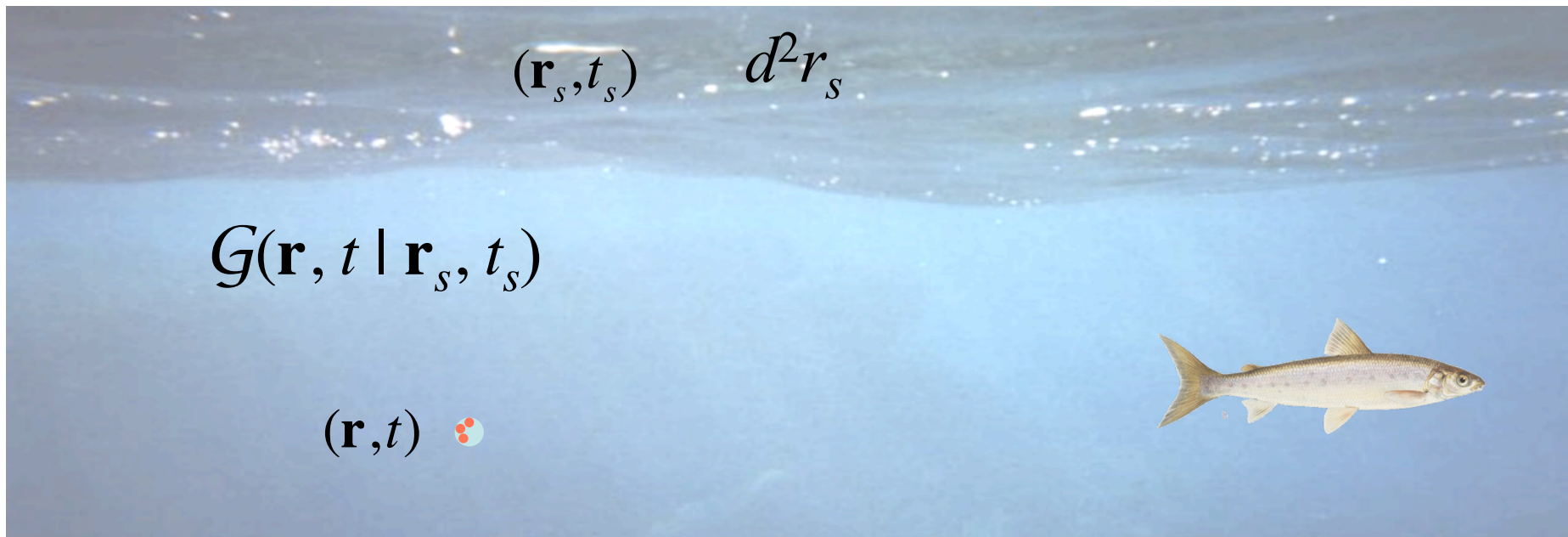
Plan

- I. What we want to know: boundary propagator, G
Deconvolve G from tracers: maximum entropy

- II. The effect of Ar-39 on maximum-entropy estimates of the boundary propagator
 - ❖ a simple 1d “toy” model

 - ❖ the real 3d ocean

What we want to know:



What: Mass fraction $G(\mathbf{r}, t | \mathbf{r}_s, t_s) d^2 r_s dt_s$ at (\mathbf{r}, t) that had last surface (mixed-layer) contact at surface patch $d^2 r_s$ during $(t_s, t_s + dt_s)$

Why: G is a boundary propagator Green function for any passive species, e.g., anthropogenic CO_2

$$C_j^I(\mathbf{r}, t) = \int d^2 r_s \int_0^\infty dt_s G(\mathbf{r}, t | \mathbf{r}_s, t_s) C_j^S(\mathbf{r}_s, t_s) e^{-\gamma_j(t-t_s)}$$

Interior concentration
of j^{th} tracer

surf. conc.
of j^{th} tracer

Radio. decay
(^{39}Ar and ^{14}C)

Determining \mathcal{G} from tracer data: a deconvolution problem

$$C_j^I(\mathbf{r}, t, [\mathcal{G}]) = \int d^2 r_s \int_0^\infty d\tau \mathcal{G}(\mathbf{r}, t | \mathbf{r}_s, t - \tau) C_j^S(\mathbf{r}_s, t - \tau) e^{-\gamma_j \tau}$$

Known, measured
interior concentration

Unknown
Green fn/Distribution

Known surface conc.
attenuated by radio.
decay if any

Approximate flow as cyclostationary and discretize
surface location and transit time $\tau = t - t_s$

$$\mathcal{G}(\mathbf{r}, t | \mathbf{r}_s, t_s) d^2 r_s dt_s \rightarrow \mathcal{P}(s, n, m | \mathbf{r}, m_0) \equiv \mathcal{P}(s, \tau | \mathbf{r})$$

n = years since last contact

m = month of year of last contact

m_0 = month of year of OBS

$$C_j^I(\mathbf{r}, t, [\mathcal{P}]) = \sum_s \sum_\tau \mathcal{P}(s, \tau | \mathbf{r}) C_j^S(s, t - \tau) e^{-\gamma_j \tau}$$

A highly underdetermined problem:

How many unknown \mathcal{P} 's?

1800 surface locations ($5^\circ \times 5^\circ$)

53×12 discrete transit times (0 to 20,000 years)

⇒ $\sim 10^6$ unknown \mathcal{P} 's

How many constraints?

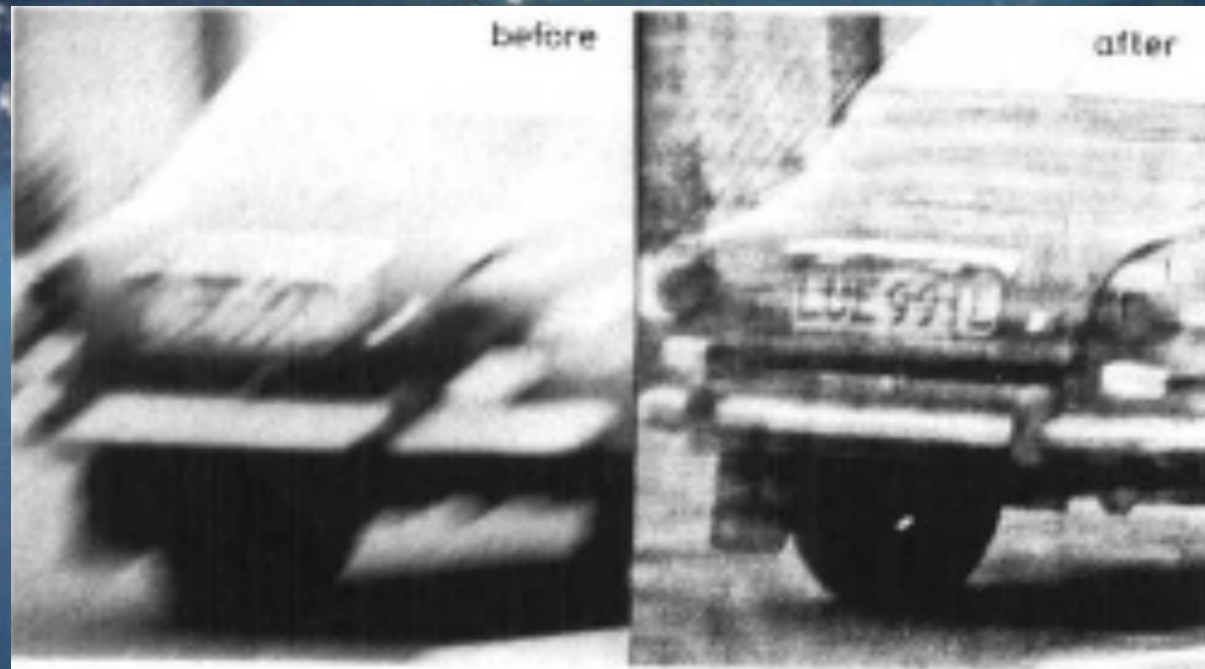
One convolution constraint for each trace species

$$C_j^I(\mathbf{r}, t, [\mathcal{P}]) = \sum_s \sum_\tau \mathcal{P}(s, \tau | \mathbf{r}) C_j^S(s, t - \tau) e^{-\gamma_j \tau}$$

6 or 7 tracers ⇒ 6 or 7 constraints for 10^6 unknowns

Highly underconstrained!

Tracer-only estimates of G Maximum-entropy deconvolution



Information entropy and maximum-entropy (ME) solution

Information entropy:
[Shannon, 1951]

$$\mathcal{S} = - \sum_{s, \tau} \mathcal{P} \log \frac{\mathcal{P}}{\mu} + \sum_{j=1}^J \lambda_j (C_j^I - C_j^I[\mathcal{P}])$$

OBS from \mathcal{P}

ME solution:
[Jaynes, 1957]

$$\mathcal{P} = \frac{\mu}{Z} \exp \left(- \sum_j \lambda_j C_j^S(s, t - \tau) e^{-\gamma_j \tau} \right)$$

μ = “prior” distribution

λ_j = Lagrange multipliers

Z normalizes the distribution

Note that in the absence of constraints $\mathcal{P} = \mu$ (prior returned without data!)

Substitute ME soln. into J constraint equations and solve for the λ_j

The entropy has regularized the vastly underdetermined deconvolution to a problem of J equations in J unknowns!

Entropic probability density

Many \mathcal{P} other than the ME solution \mathcal{P}^* satisfy the data constraints. How likely are the alternatives?

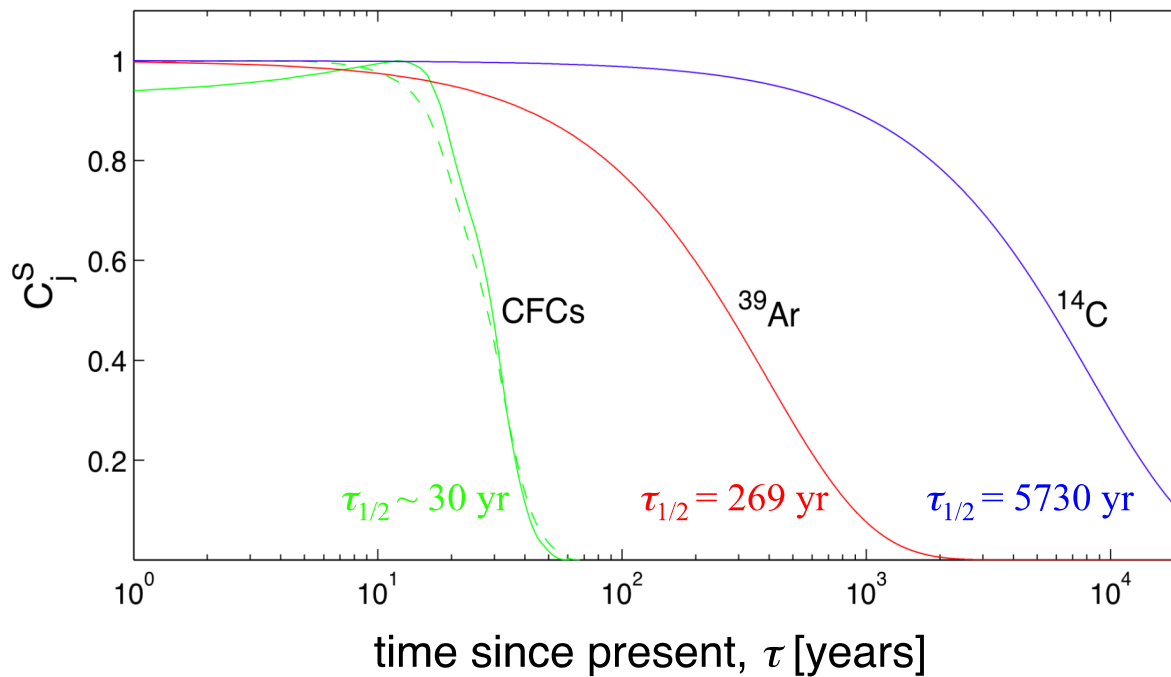
Extensions of the ME method [*Skilling and Gull, 1991*] assign a pdf to any \mathcal{P} :

$$p(\mathcal{P}) \propto \exp\left(-\frac{N}{2} \frac{\mathcal{S}(\mathcal{P})}{\mathcal{S}(\mathcal{P}^*)}\right)$$

We use this to quantify “**entropic uncertainties.**”

A 1d toy model

Effective surface boundary conditions
 $C^S(t - \tau) \exp(-\gamma\tau)$ for idealized 1d model



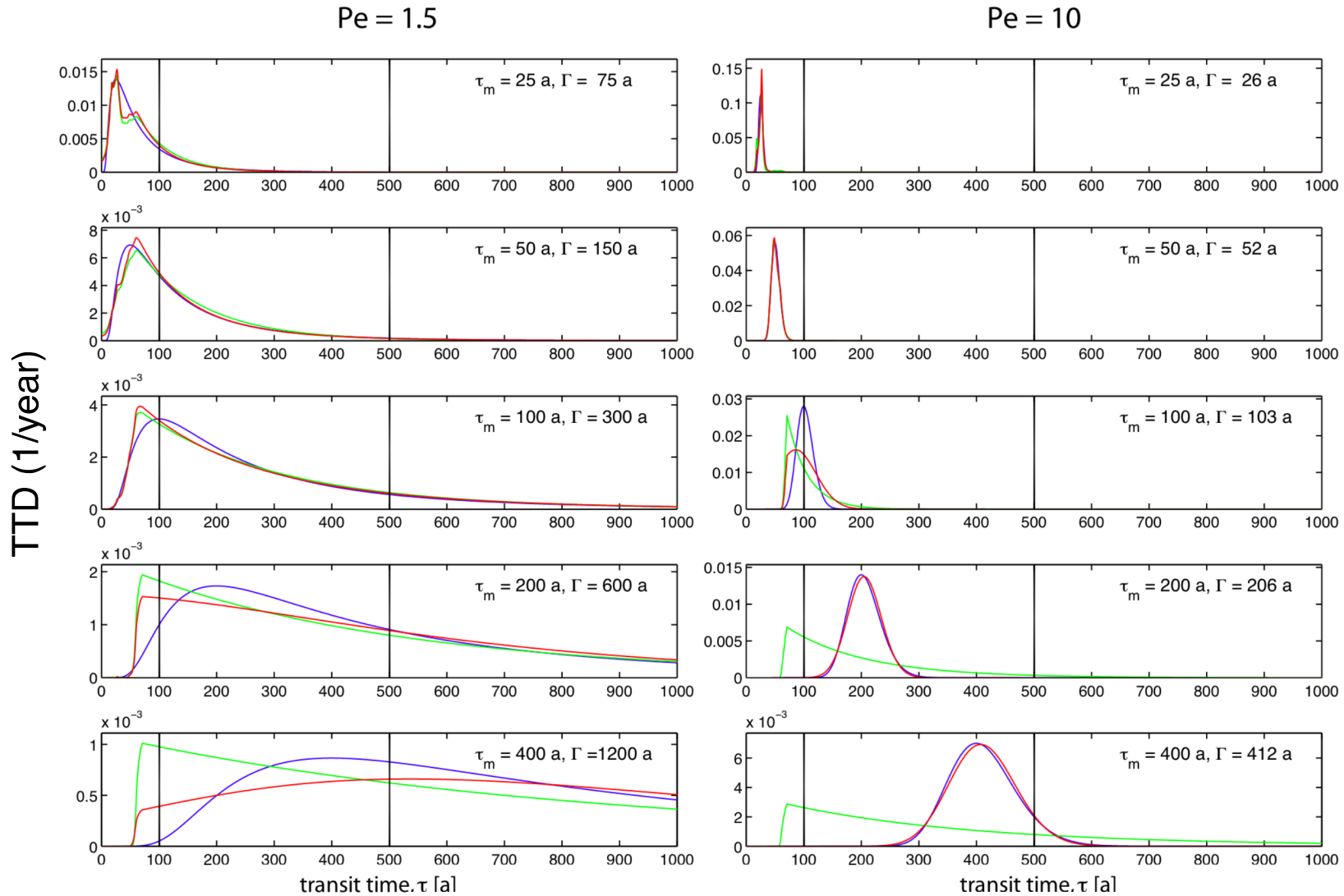
Assume simple parametric
 inverse Gaussian form for \mathcal{G}
 mean age Γ , width Δ , $\text{Pe} = \Gamma/\Delta$

$$\mathcal{G}(\hat{\tau}) = \frac{1}{\sqrt{4\pi\Delta^2\hat{\tau}^3}} e^{-\frac{1}{4}\left(\frac{\Gamma}{\Delta}\right)^2 \frac{(\hat{\tau}-1)^2}{\hat{\tau}}}$$

$$\hat{\tau} \equiv \tau/\Gamma$$

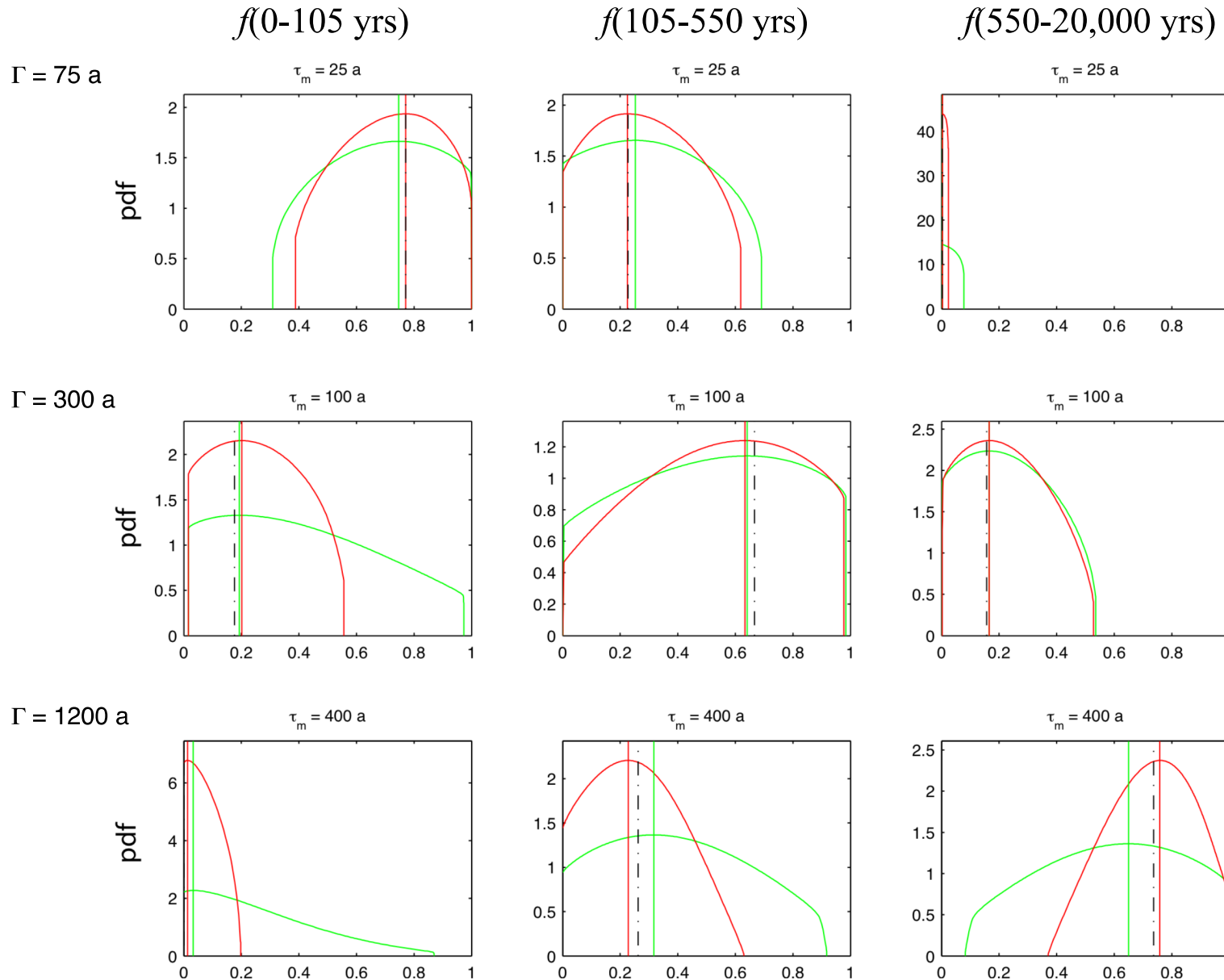
Effect of Ar-39 on ME TTDs for 1d toy model:

Generate synthetic CFC, Ar-39, C-14 interior data using analytic IG TTD and deconvolve using maximum entropy with and without Ar-39 (uniform prior)



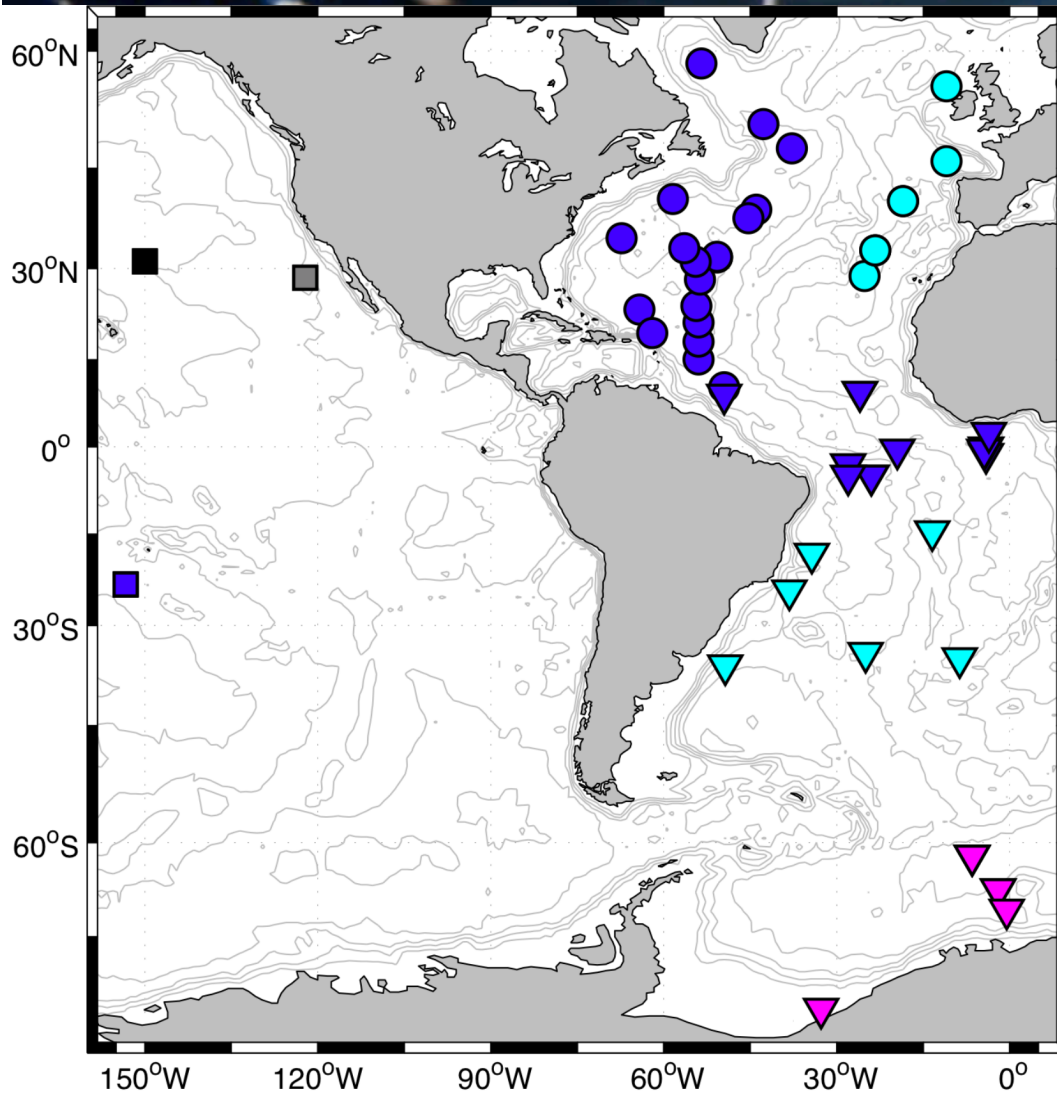
Blue: true TTD (used to generate interior data)
 Green: ME soln. using CFCs and C-14 only
 Red: ME soln. using CFCs, C-14, and Ar-39

Effect of Ar-39 on entropic pdf of water-mass fractions in specified age band (1d toy model, $Pe = 1.5$)



Green: no Ar-39
Red: with Ar-39
dot-dashed = "true" f

The real ocean



The locations of the ^{39}Ar measurements used (vertical profiles only at a few locations). Symbol shapes and colors label different regions.

Measurements by Hugo Loosli [*Rodriguez, 1993; Loosli, 1893*].

Ar-39

C-14 (natural)

CFC-11

CFC-12

θ (potential temperature)

S (salinity)

PO_4^* (conservative nutrient)

About 70 usable locations

Tracer data used

Cyclostationary: $\theta, S, PO_4^* = PO_4 + O_2/175$ [WOA05]

Transient: ^{39}Ar [Loosli, Rodriguez '93]
CFC-11, -12 [Walker et al., 2000]
 ^{14}C (natural) [GLODAP]

$$\chi_{\text{Ar}} \equiv \left(^{39}\text{Ar}/\text{Ar} \right)_{\text{sample}} / \left(^{39}\text{Ar}/\text{Ar} \right)_{\text{atmos.}}$$

Because of rapid air-sea exchange of ^{39}Ar , assume mixed layer is saturated with ^{39}Ar , i.e., $\chi_{\text{Ar}}=1$ at the surface.

Because the boundary condition for ^{39}Ar is spatially uniform, ^{39}Ar helps only to constrain the transit-time dependence of \mathcal{G} but not its surface-origin dependence

\Rightarrow focus on global transit-time distribution TTD

TTD, ideal mean age, water-mass fraction

Transit-time distribution (TTD):

$$\mathcal{G}_{\text{TTD}}(\mathbf{r}, \tau) = \int d^2r_s \mathcal{G}(\mathbf{r}, t | \mathbf{r}_s, t - \tau) = \sum_s \mathcal{P}(s, \tau | \mathbf{r})$$

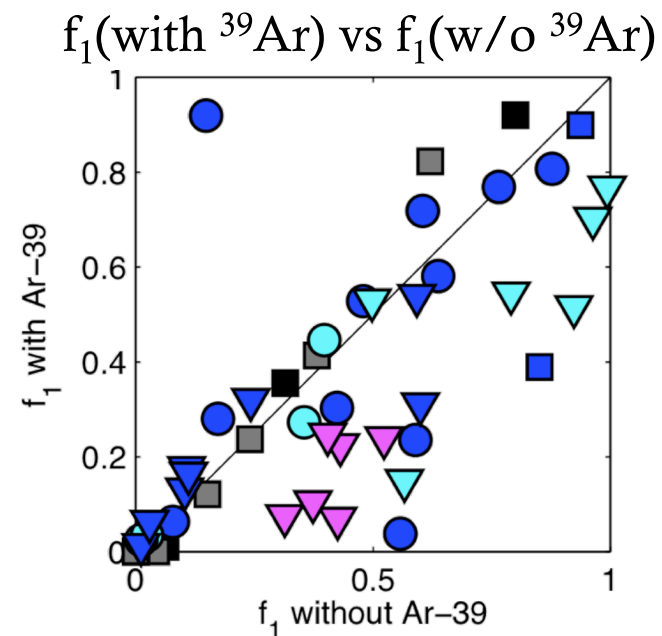
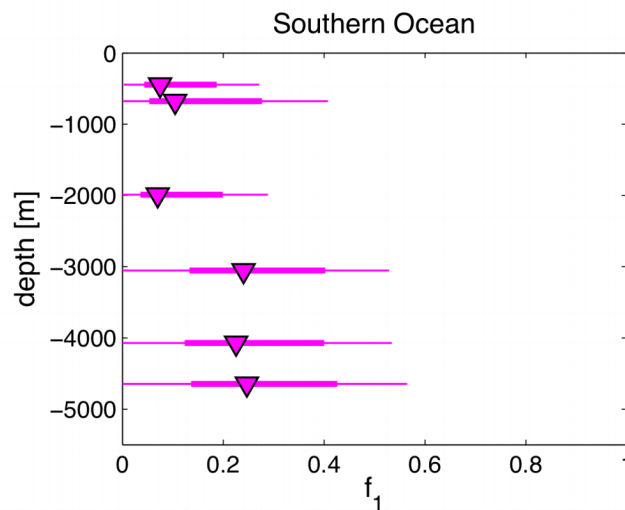
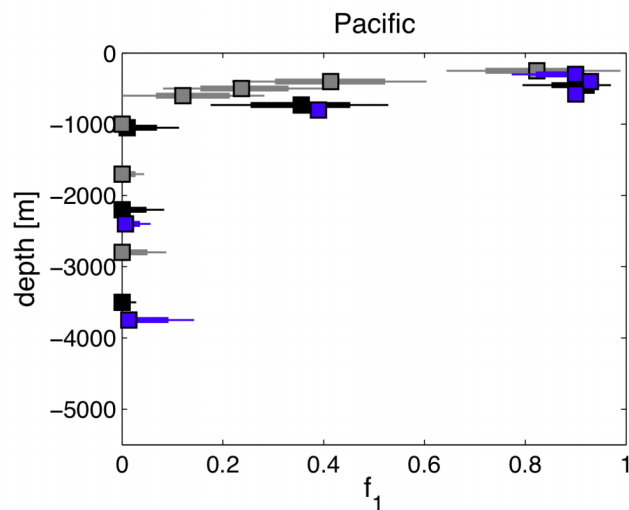
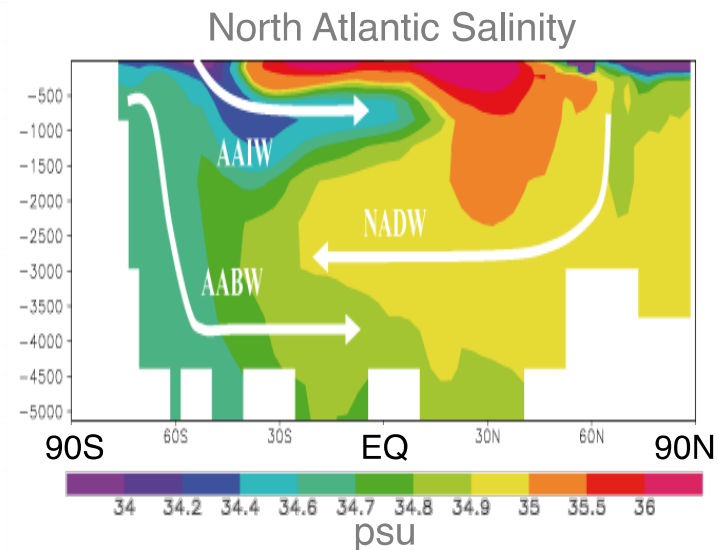
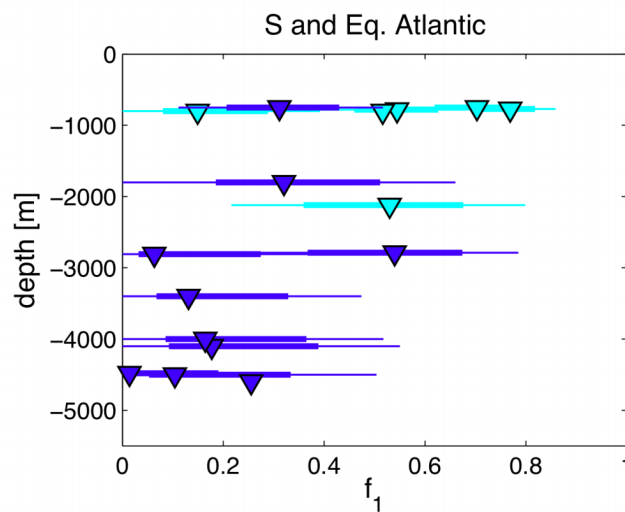
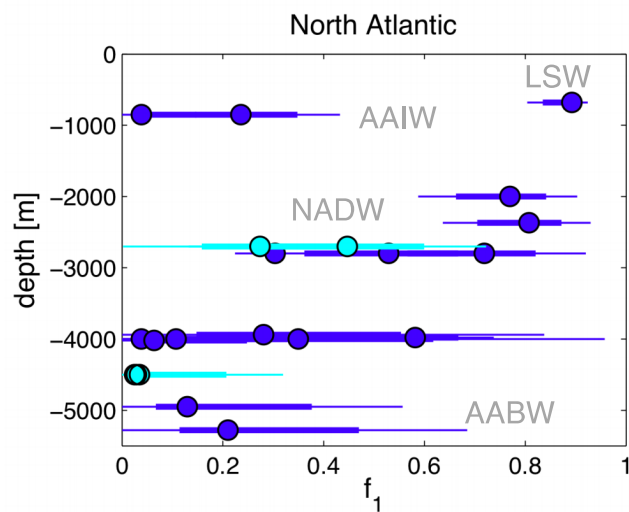
Ideal mean age, Γ :

$$\Gamma(\mathbf{r}) = \int_0^{\infty} \tau \mathcal{G}_{\text{TTD}}(\mathbf{r}, \tau) d\tau$$

Water-mass fraction, f , in given age band:

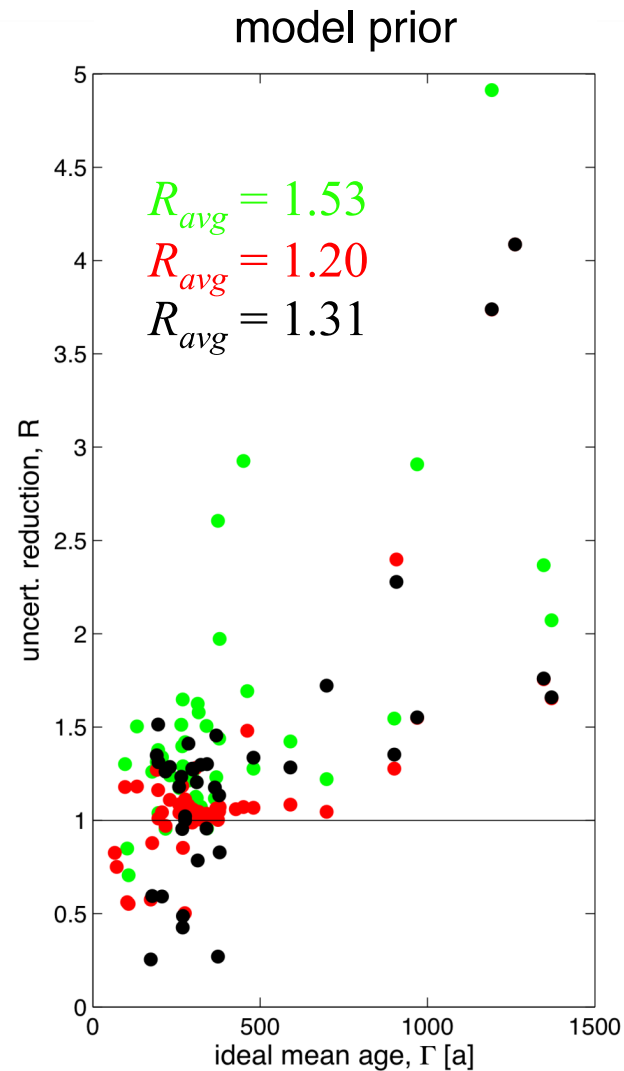
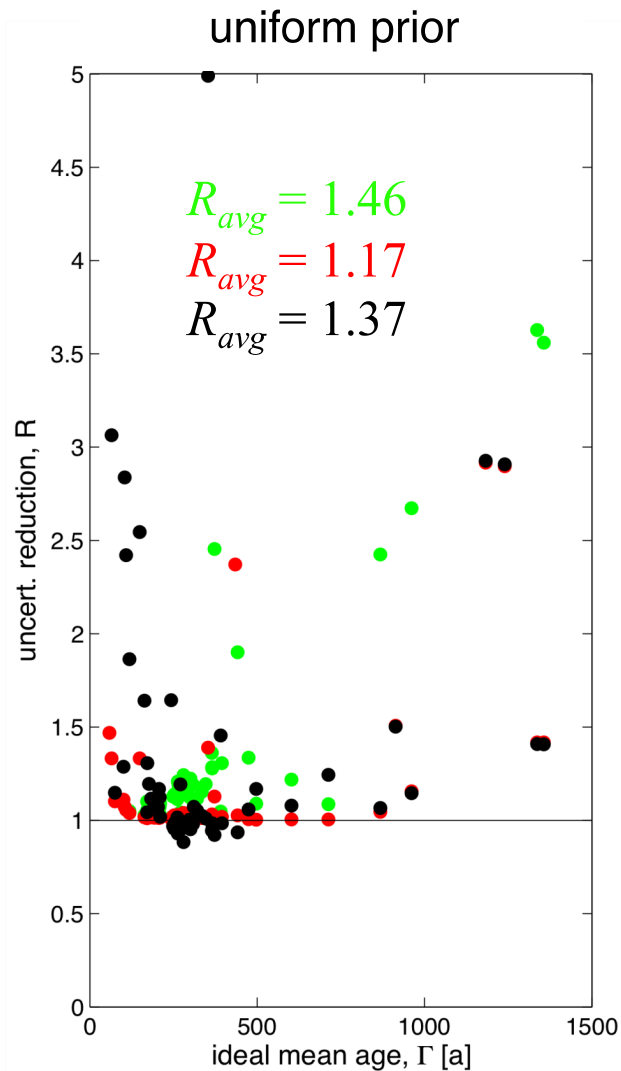
$$f(\mathbf{r}, \tau_1, \tau_2) = \int_{\tau_1}^{\tau_2} \mathcal{G}_{\text{TTD}}(\mathbf{r}, \tau) d\tau$$

Water-mass fraction younger than 105 years (with Ar-39, AD prior)



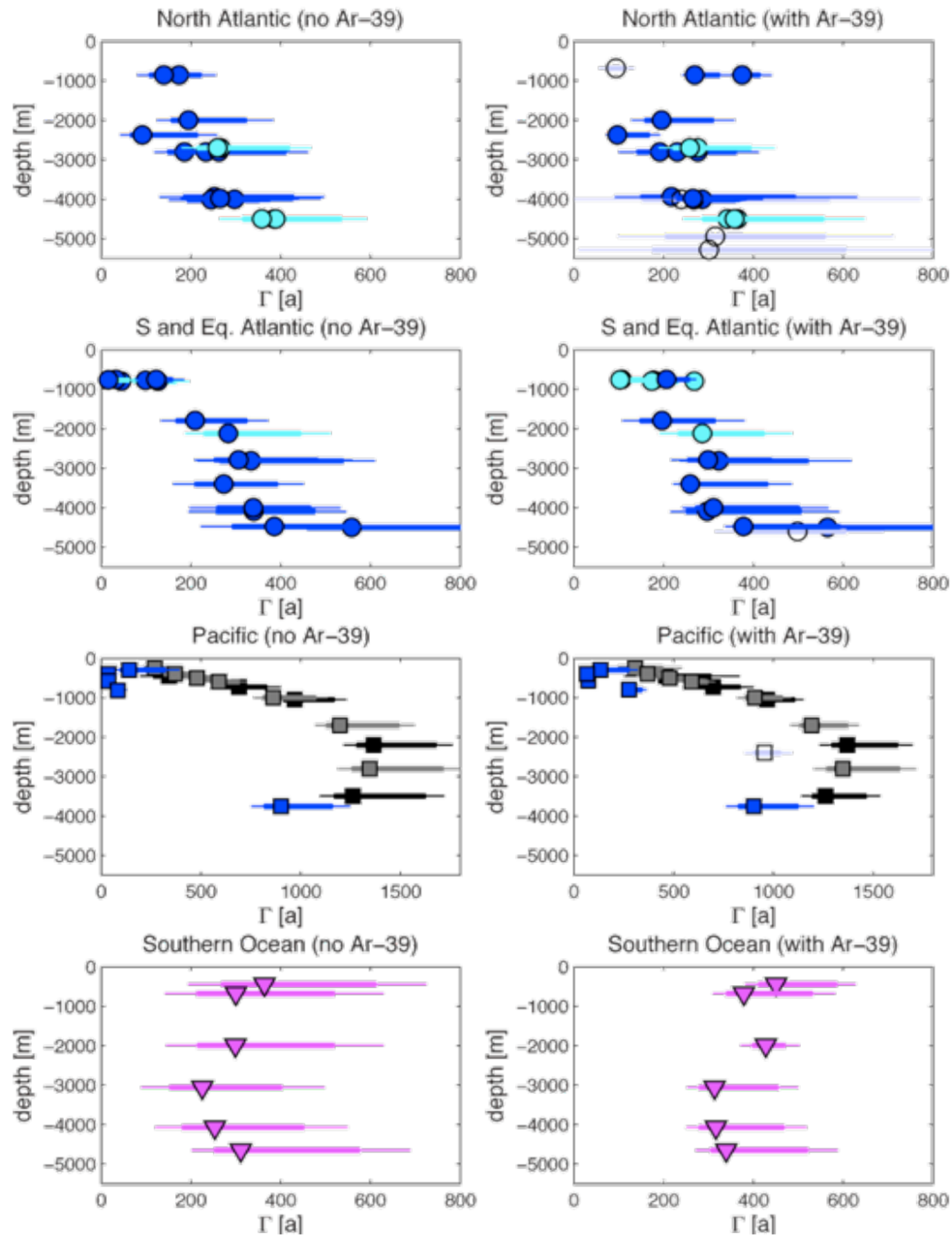
Uncertainty change due to inclusion of Ar-39 for water-mass fraction f in a given age band

uncertainty reduction $R \equiv \frac{\delta(\text{no } ^{39}\text{Ar})}{\delta(\text{with } ^{39}\text{Ar})}$

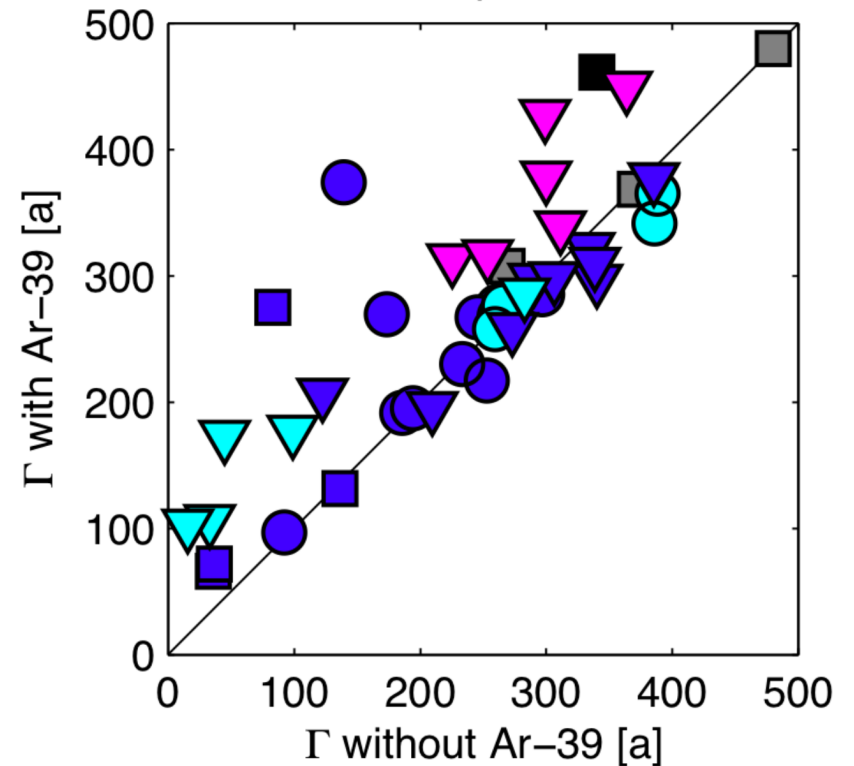


- $f(0-105 \text{ years})$
- $f(105-550 \text{ years})$
- $f(550-20,000 \text{ years})$

Ideal mean age, Γ



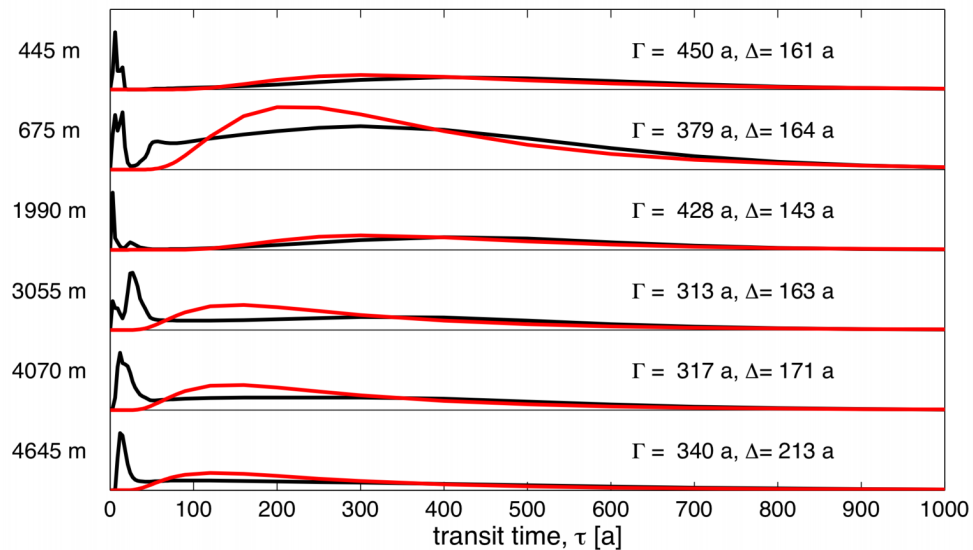
Γ (with ^{39}Ar) vs Γ (w/o ^{39}Ar)



ME TTDs compared with IG:

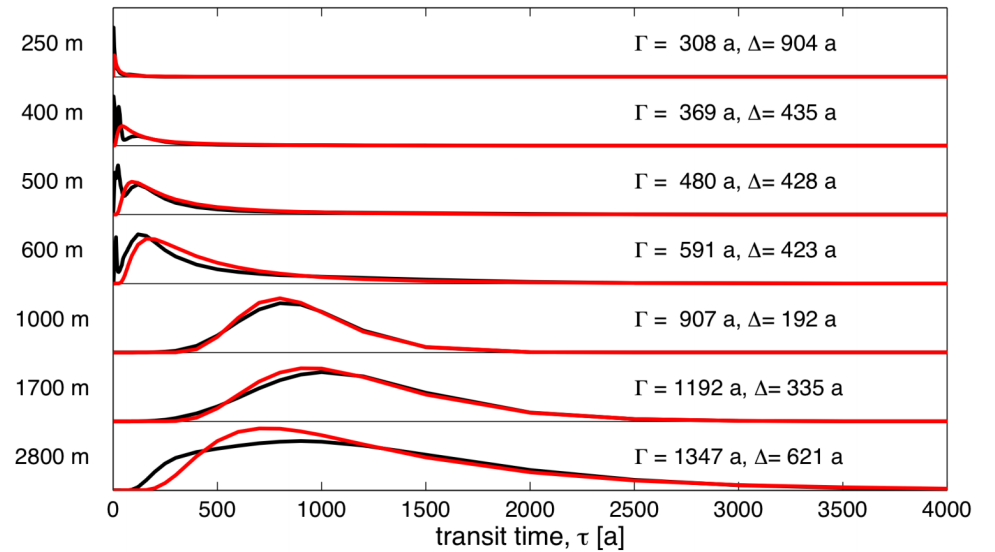
Southern Ocean

max. entropy, **inverse gaussian**



North Pacific (28.5 N, 122.2 W)

max. entropy, **inverse gaussian**



Conclusions:

1. Including Ar-39 leads to systematic changes in ME-inferred transit-time distributions (TTDs): reduced young fraction, older ideal mean ages
2. Ar-39 tends to reduce the uncertainty (20-50% reductions) in the fraction of short and long transit times, with less effect on the 105-550 year band. Reductions not guaranteed everywhere.
3. Ar-39 gives ME inversion additional freedom (mode not stuck at early times for uniform prior).
4. In deep Pacific, Ar-39 plus C-14 allow determination of realistic TTDs where CFCs have not yet penetrated
5. TTD's generally do not have a simple unimodal inverse-Gaussian form often assumed by parametric inversions. Multimodality is important in the Southern Ocean, less in the North Pacific. Uncertainty in width/age ratio is likely larger than previously estimated. Need more than just mean age and width to characterize TTD.
6. Ar-39 plus T, S, PO_4^* , CFC-11, CFC-12, C-14 provides sufficient constraints to make inversion insensitive to choice of prior (uniform vs model).

Holzer, M. and F. W. Primeau, *J. Geophys. Research*, 115,
doi:10.1029/2010JC006410, 2010 .
<http://web.maths.unsw.edu.au/~markholzer>

