

# **Bifurcation analysis of CCN activation dynamics**

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# introduction

## Arabas & Shima 2017

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Nonlinear Processes  
in Geophysics



## On the CCN (de)activation nonlinearities

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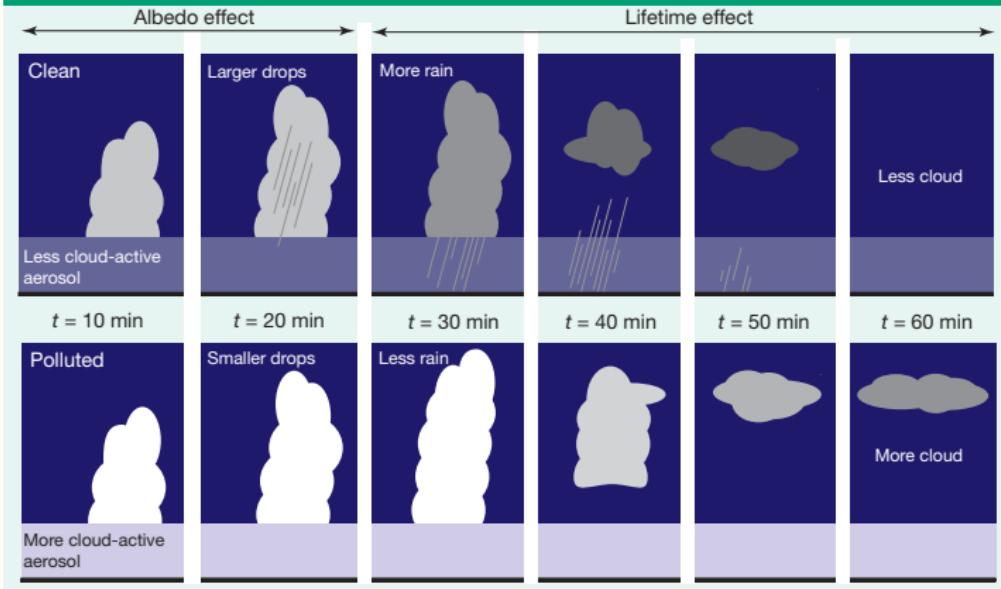
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# one-slide aerosol-cloud (micro-macro) interaction primer

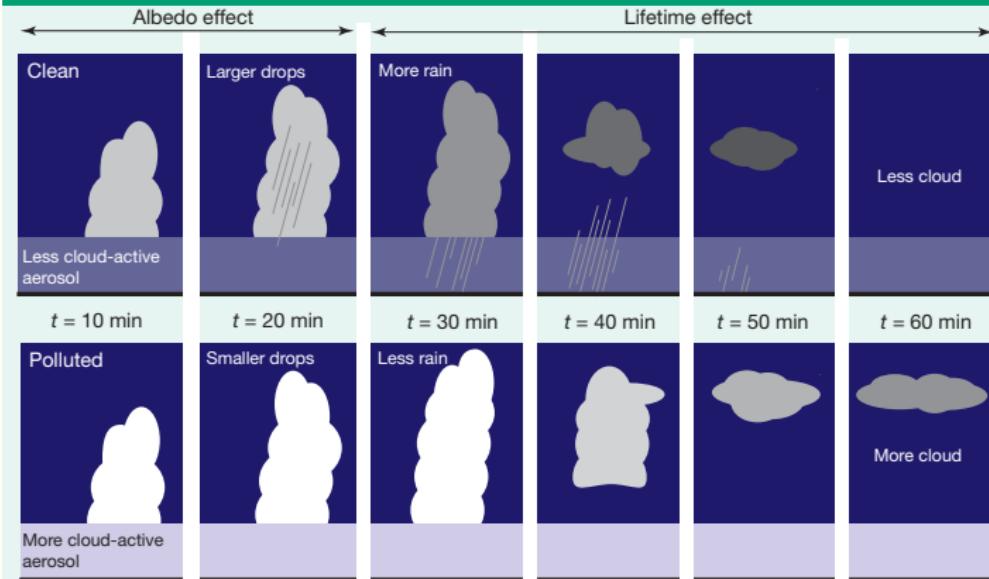
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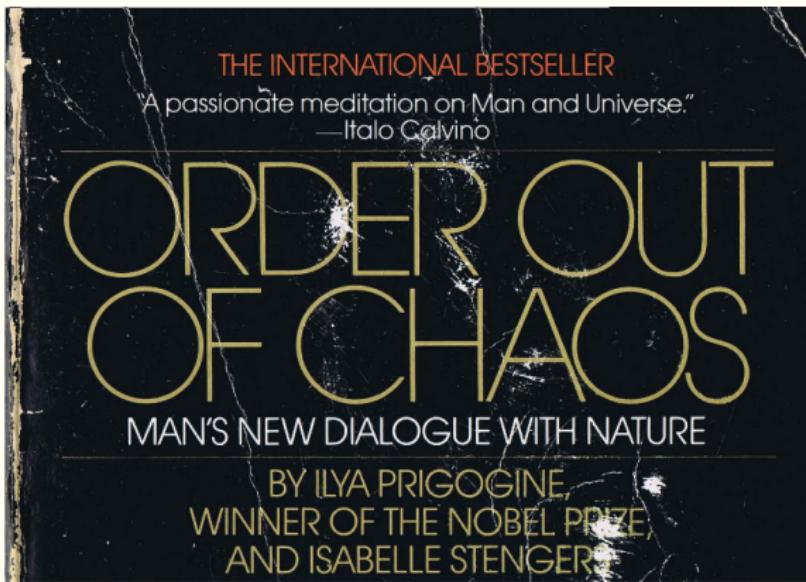


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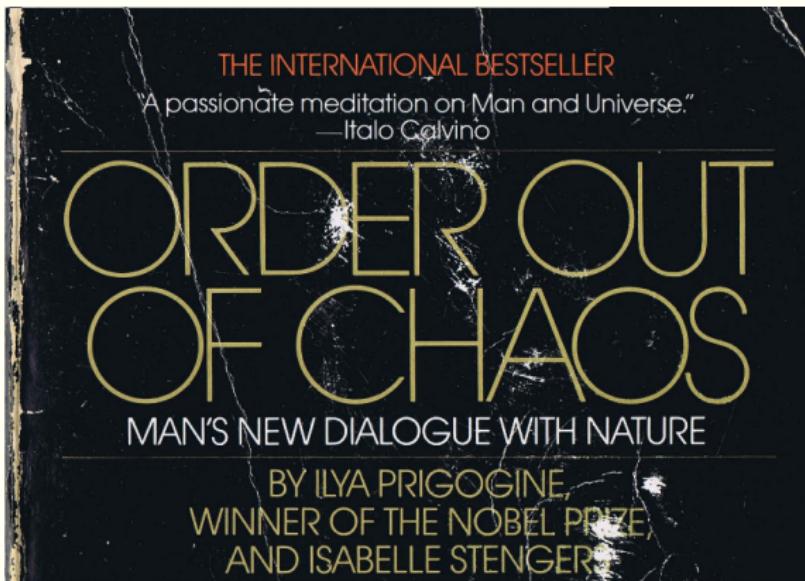
*"there is something captivating about the idea that fine particulate matter, suspended almost invisibly in the atmosphere, holds the key to some of the greatest mysteries of climate science"*

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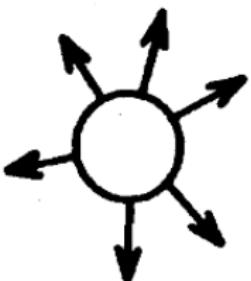
Prigogine and Stengers 1984

*"Much of this book has centered around the relation between the microscopic and the macroscopic. One of the most important problems in evolutionary theory is the eventual feedback between macroscopic structures and microscopic events: macroscopic structures emerging from microscopic events would in turn lead to a modification of the microscopic mechanisms."*

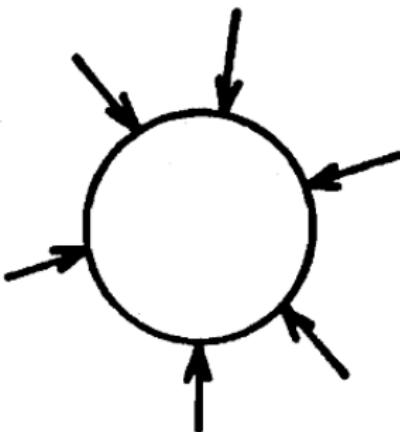
# regime-transition (bifurcation) example from P&S 1984

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(a)



(b)

Figure 19. Nucleation of a liquid droplet in a supersaturated vapor. (a) droplet smaller than the critical size; (b) droplet larger than the critical size. The existence of the threshold has been experimentally verified for dissipative structures.

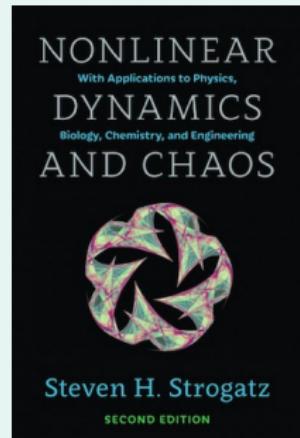
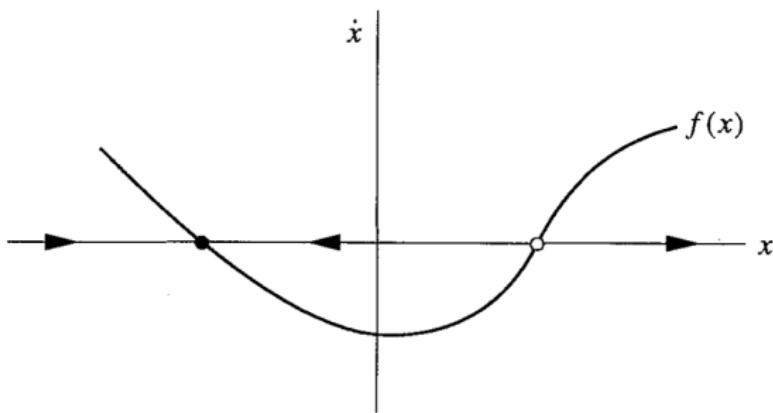
## two-slide bifurcation analysis primer (1/2)

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Strogatz 2014 (sect. 2.2): fixed points and stability

graphical (qualitative) analysis  
of a non-linear one-dimensional dynamical system:

$$\dot{x} = f(x)$$



## two-slide bifurcation analysis primer (2/2)

Strogatz 2014 (sect. 3.1): saddle-node bifurcation

prototypical example of saddle-node bifurcation:

$$\dot{x} = r + x^2$$

$r$ : parameter (distinct regimes if positive, negative or zero)

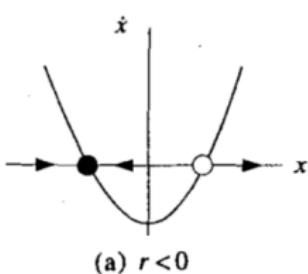
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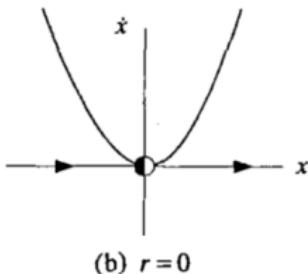
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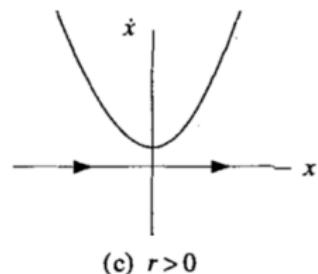
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(a)  $r < 0$



(b)  $r = 0$



(c)  $r > 0$

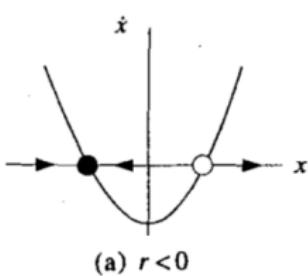
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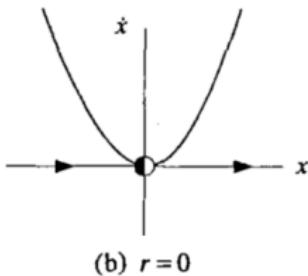
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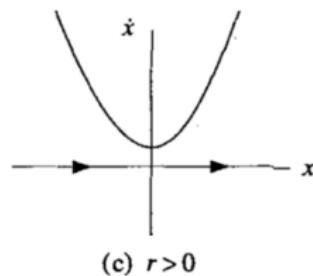
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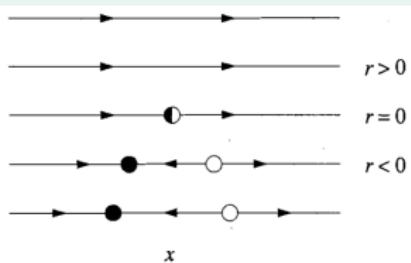
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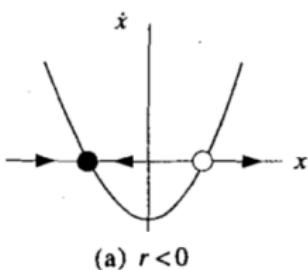
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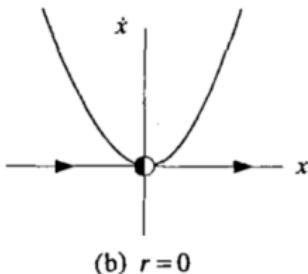
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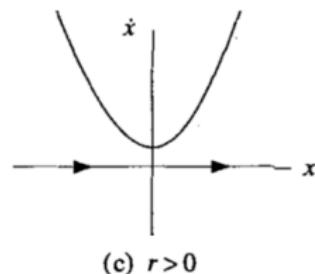
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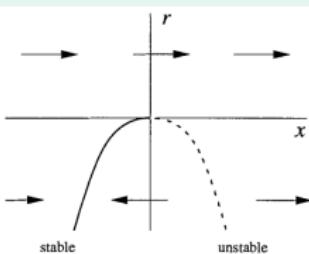
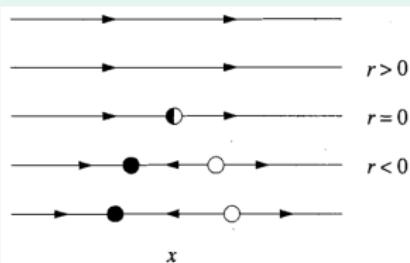
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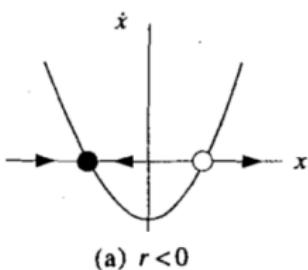
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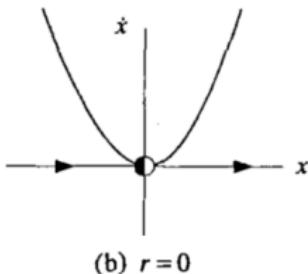
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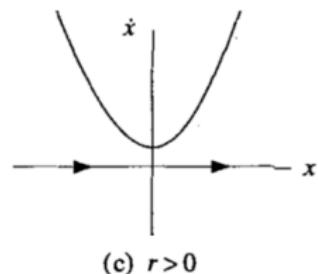
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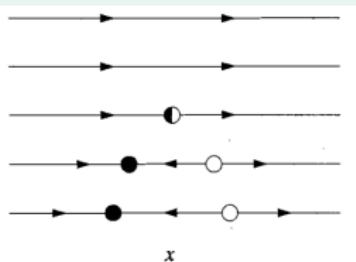
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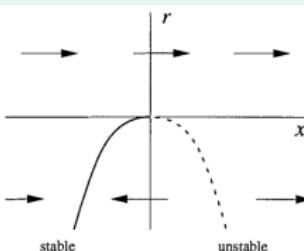
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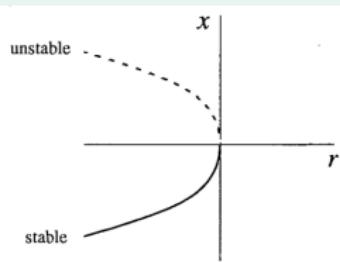
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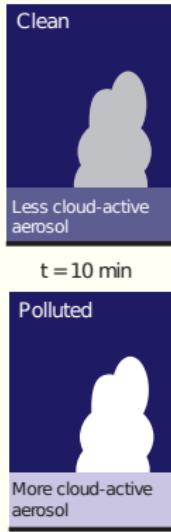
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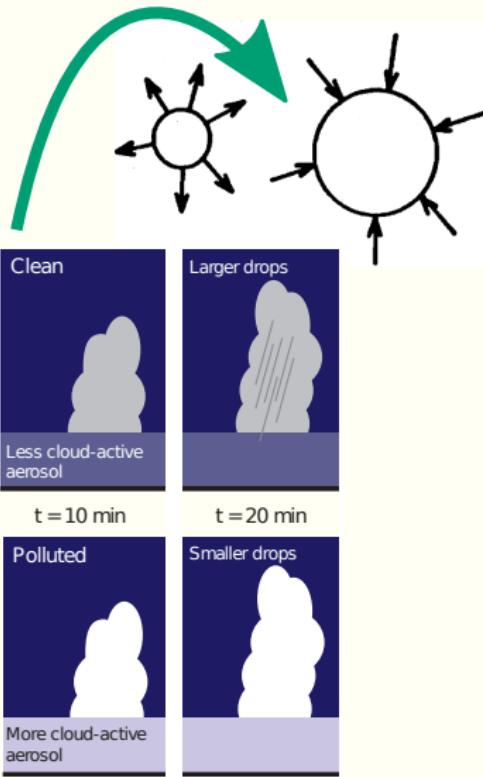
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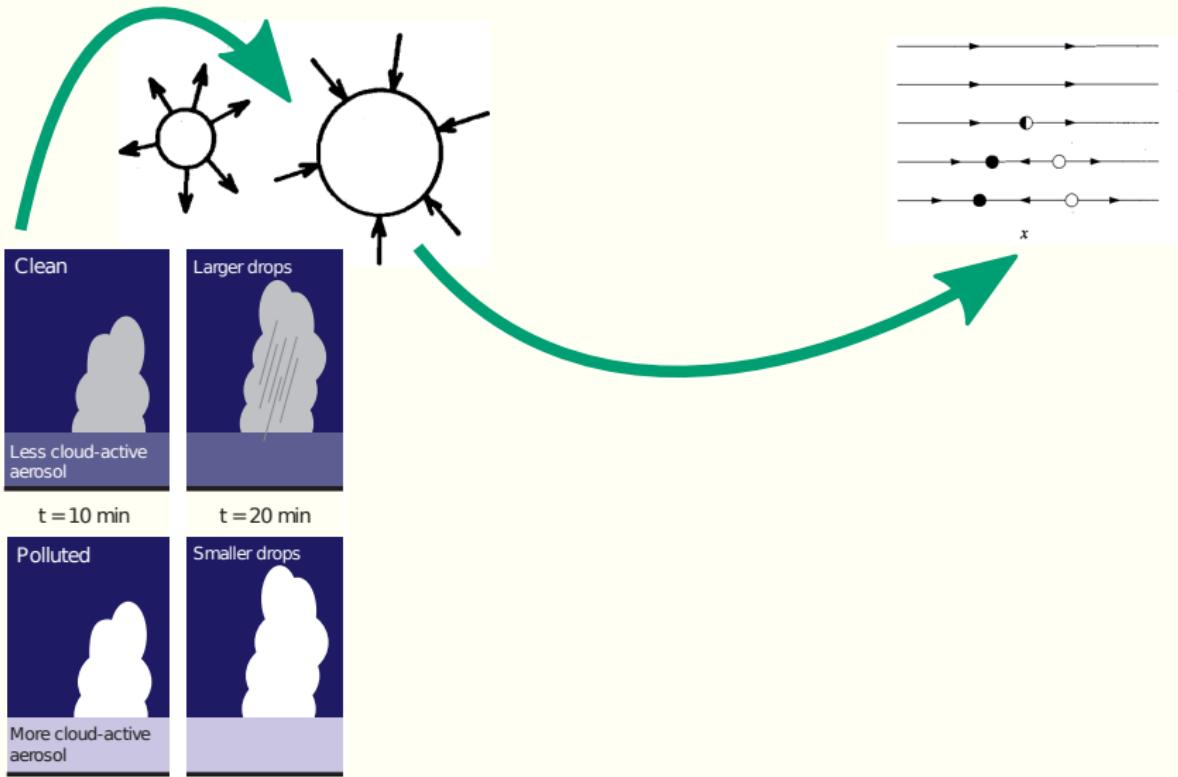


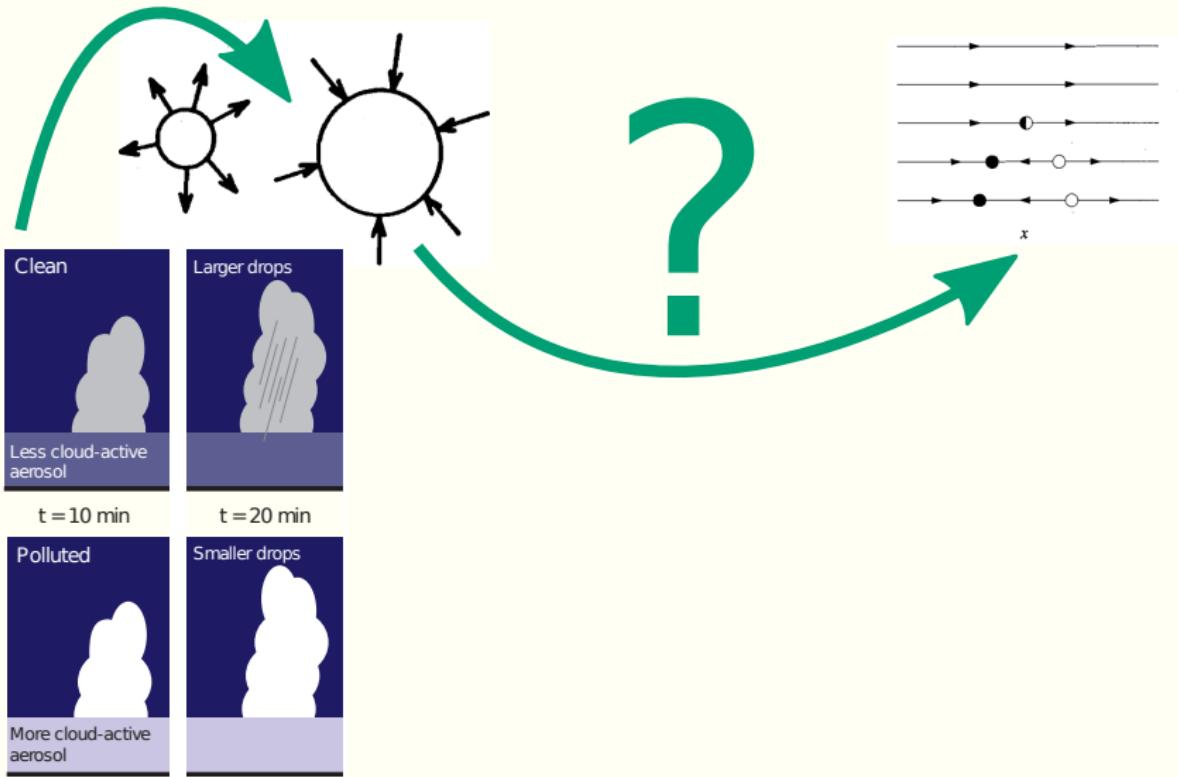
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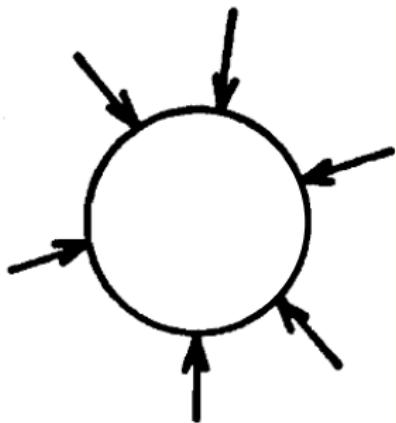






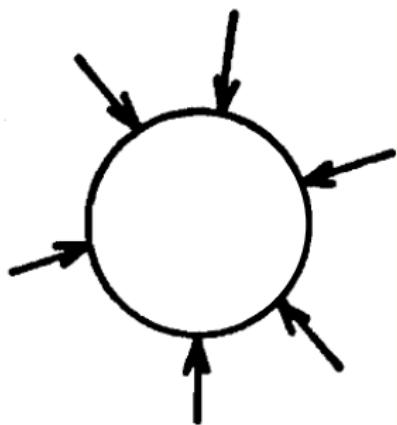


## droplet growth laws in a nutshell: mass and heat diffusion



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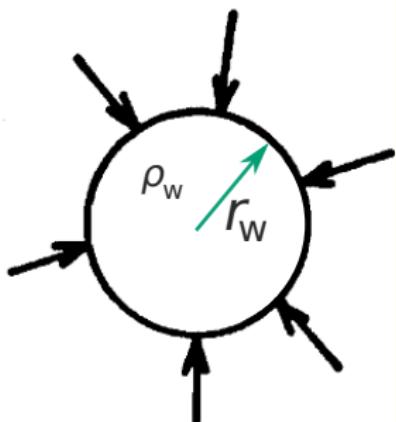
Fick's and Fourier's laws combined  
spherical geometry



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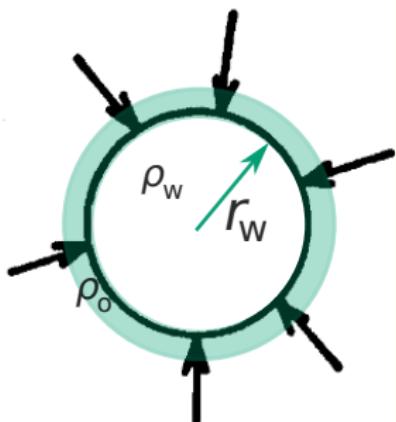
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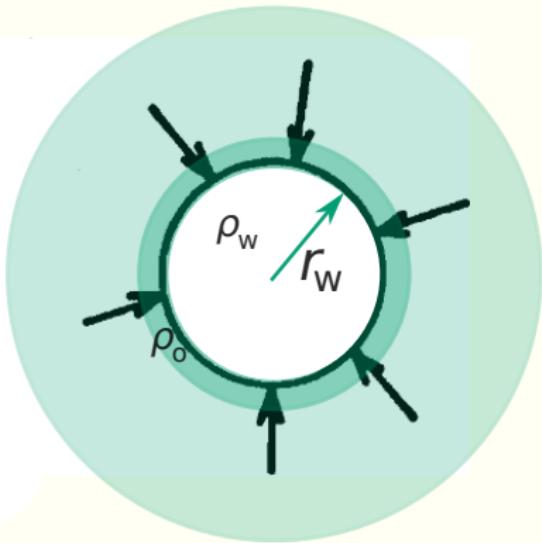


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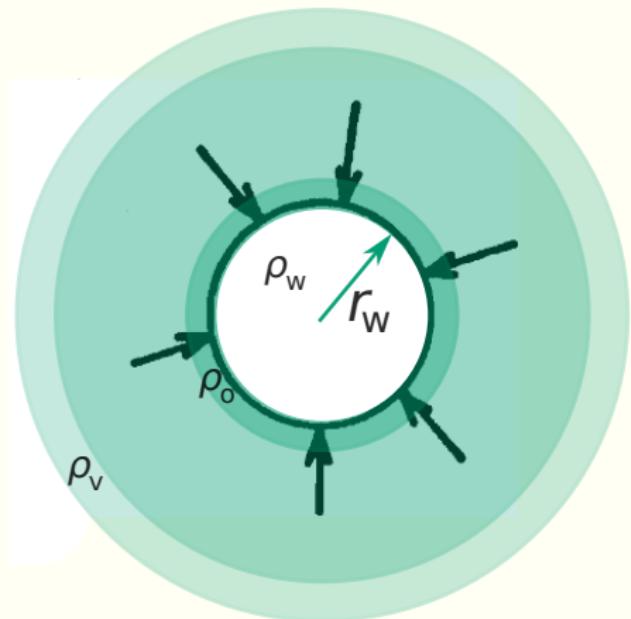
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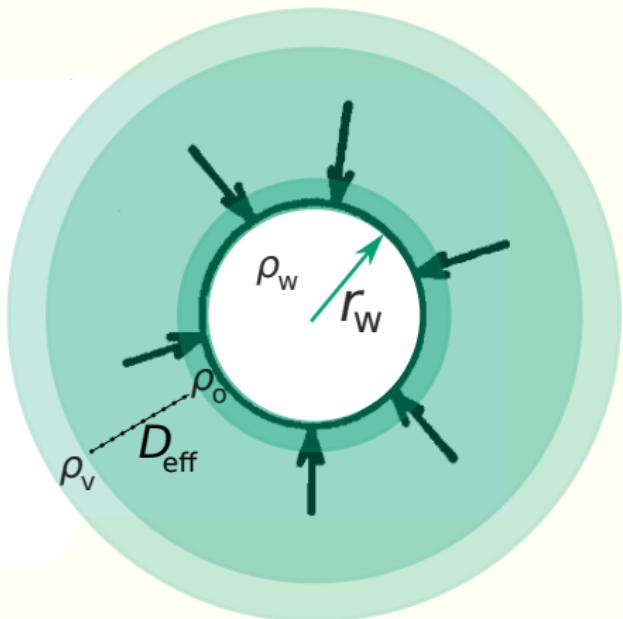
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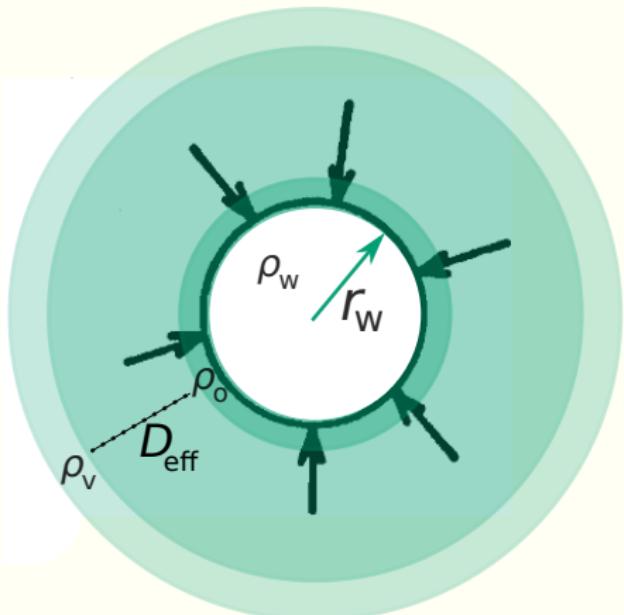


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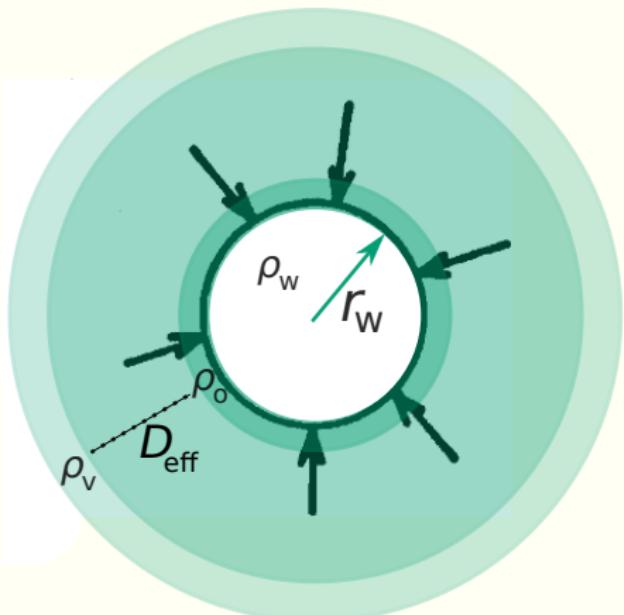
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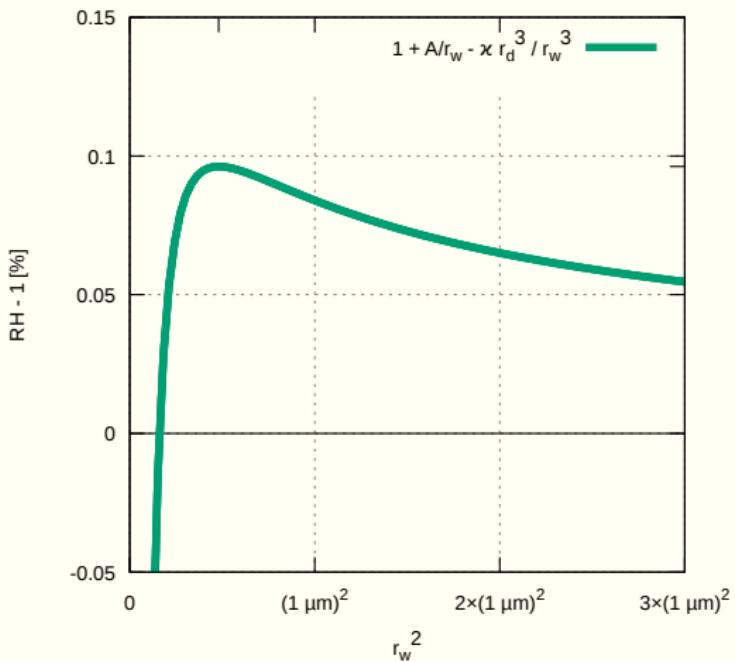
$$\dot{r}_w = \frac{1}{r_w} D_{\text{eff}} \frac{\rho_{vs}}{\rho_w} (\text{RH} - \text{RH}_{\text{eq}}) \quad \text{RH}_{\text{eq}} = \frac{r_w^3 - r_d^3}{r_w^3 - r_d^3(1 - \kappa)} \exp\left(\frac{A}{r_w}\right)$$
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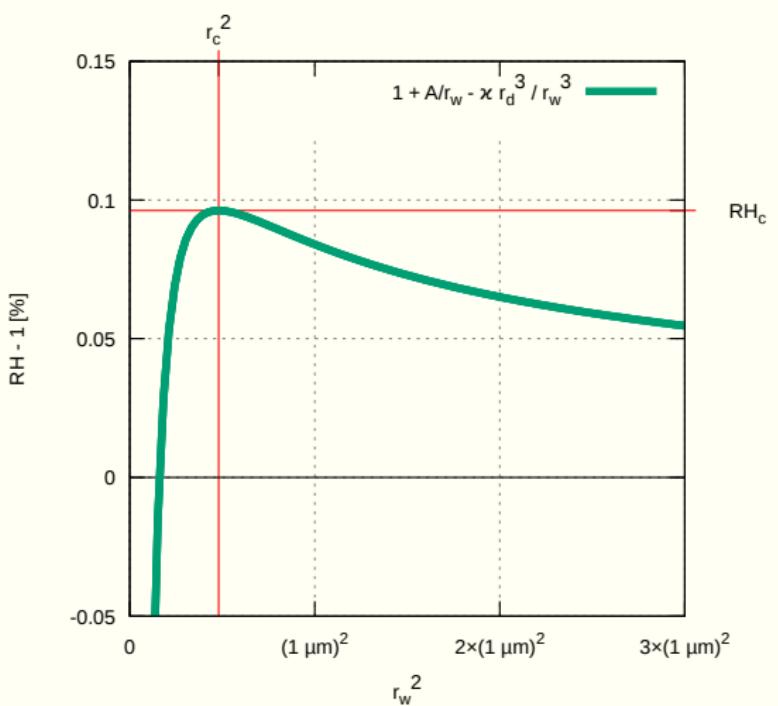


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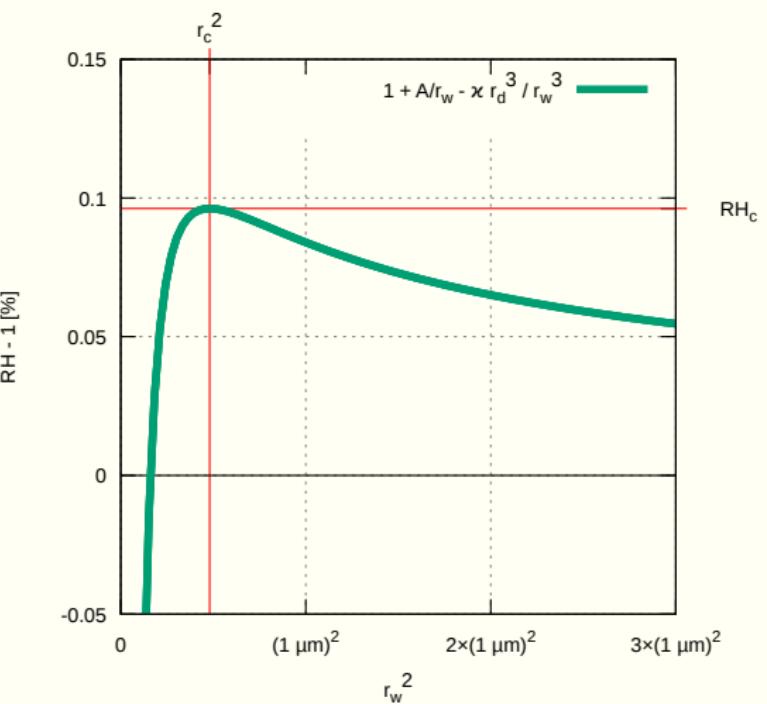


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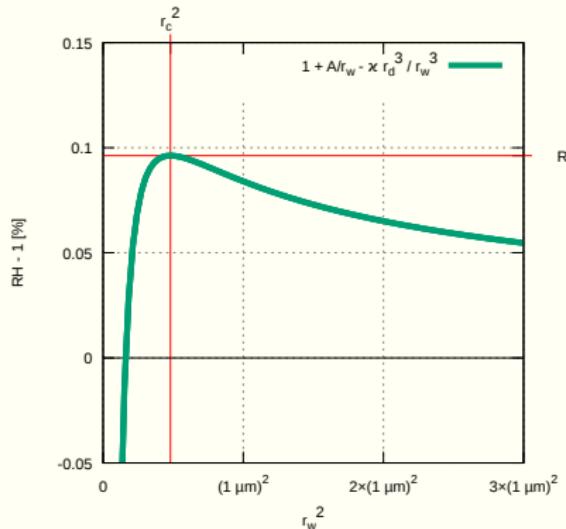


maximum at  $(r_c, \text{RH}_c)$ :

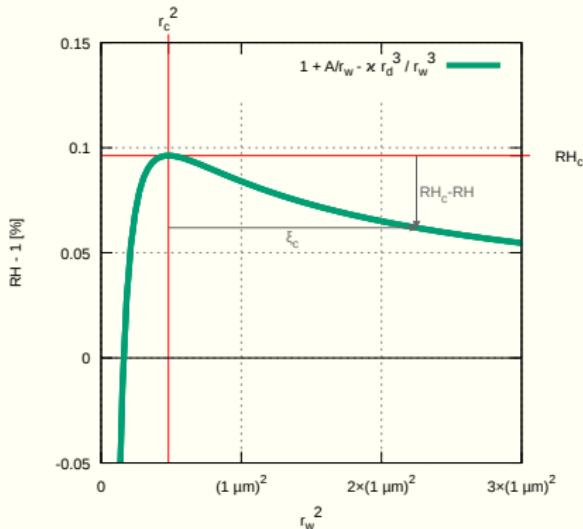
$$r_c = \sqrt{3\kappa r_d^3 / A}$$

$$\text{RH}_c = 1 + \frac{2A}{3r_c}$$

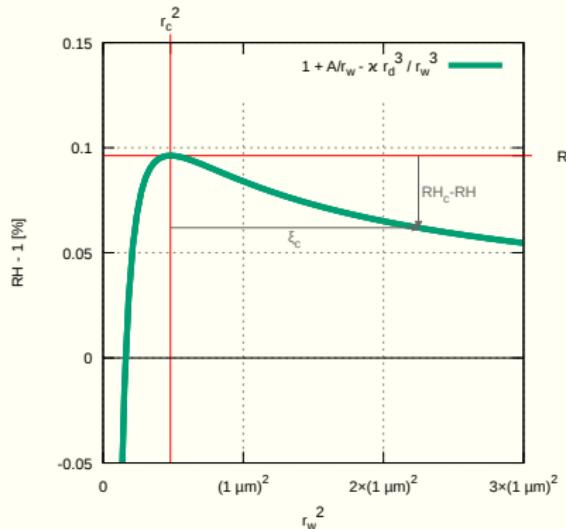
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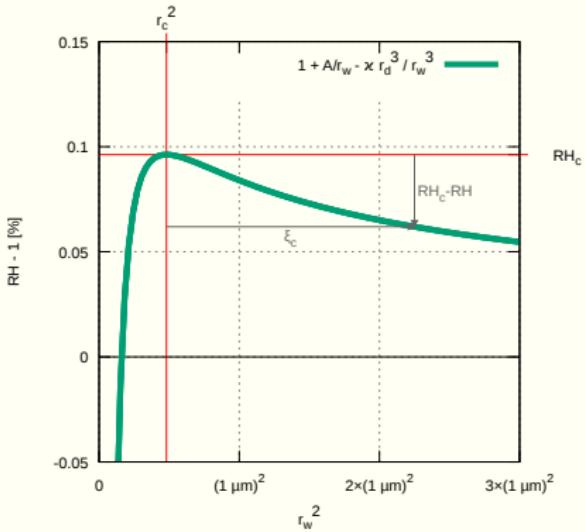
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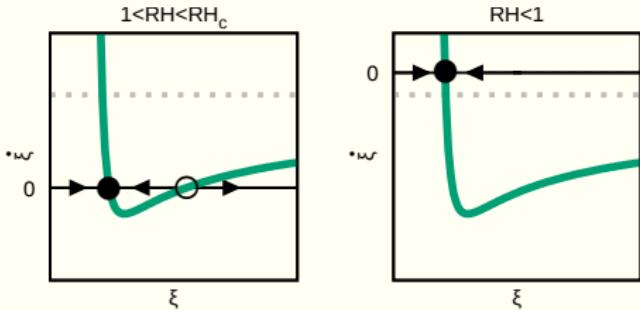
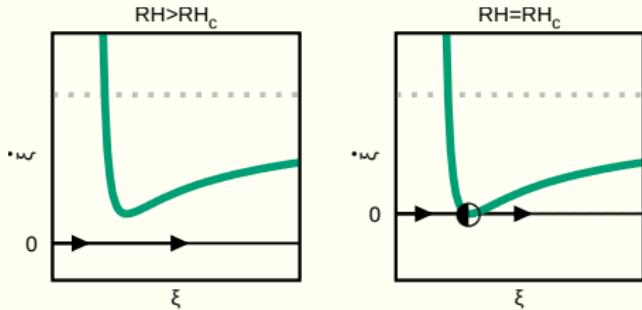
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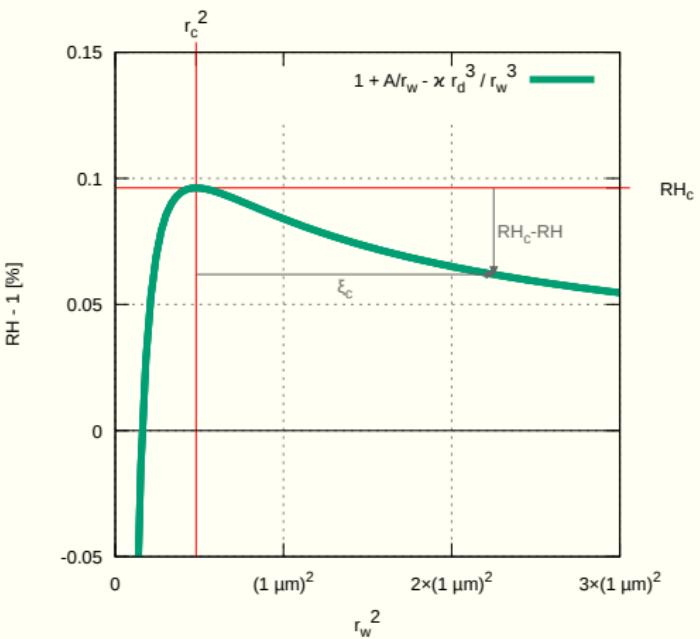
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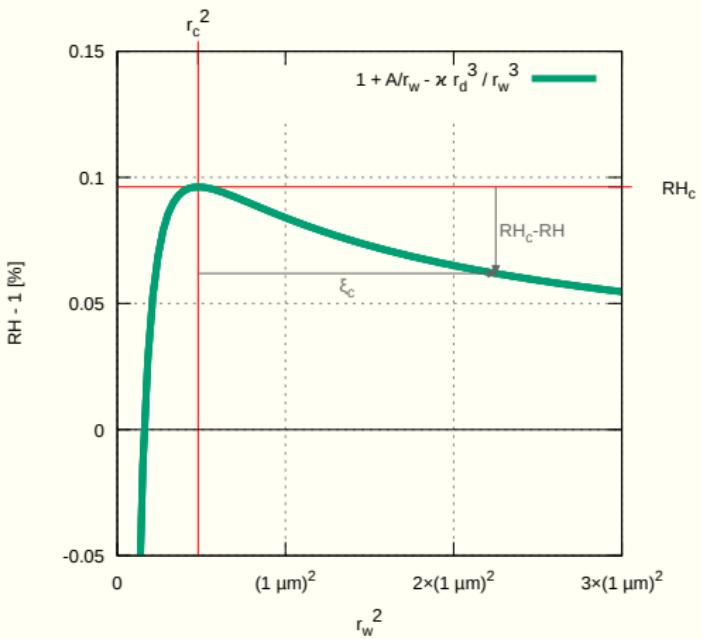
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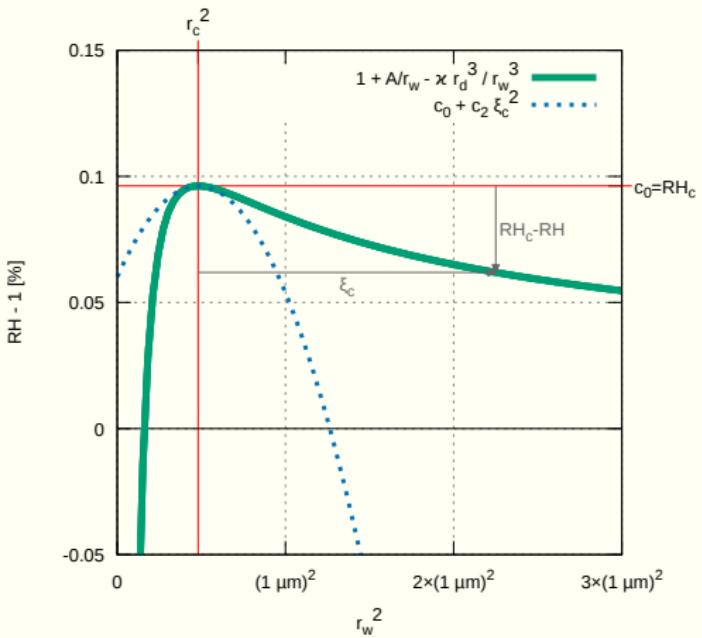
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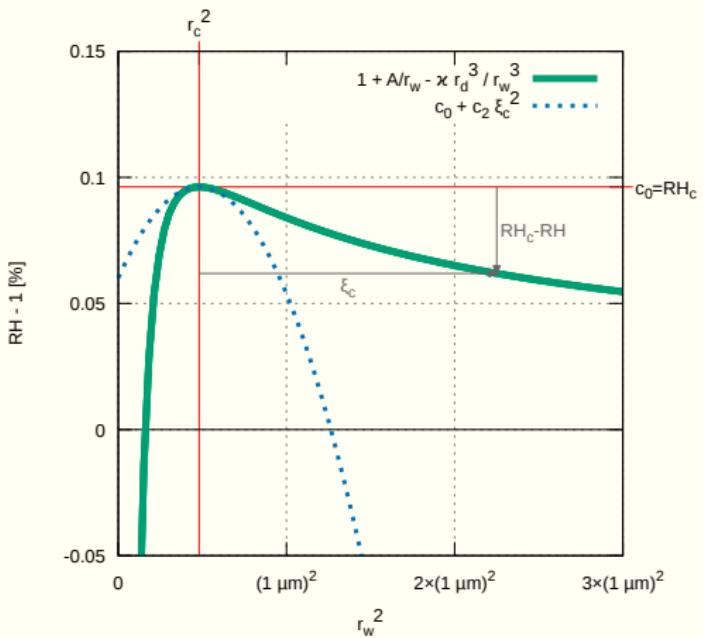
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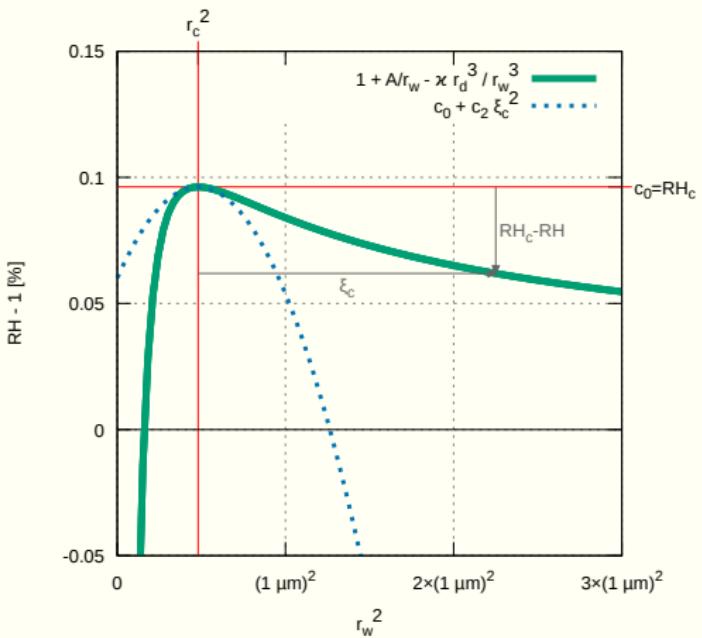


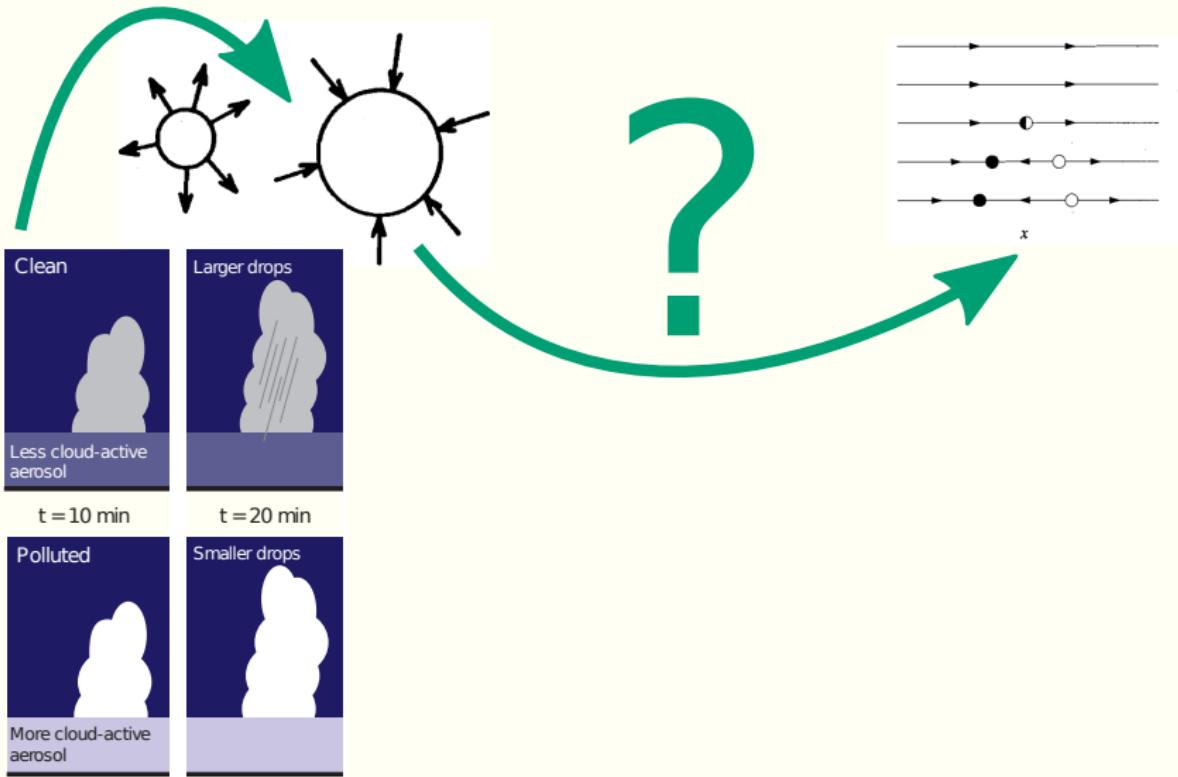
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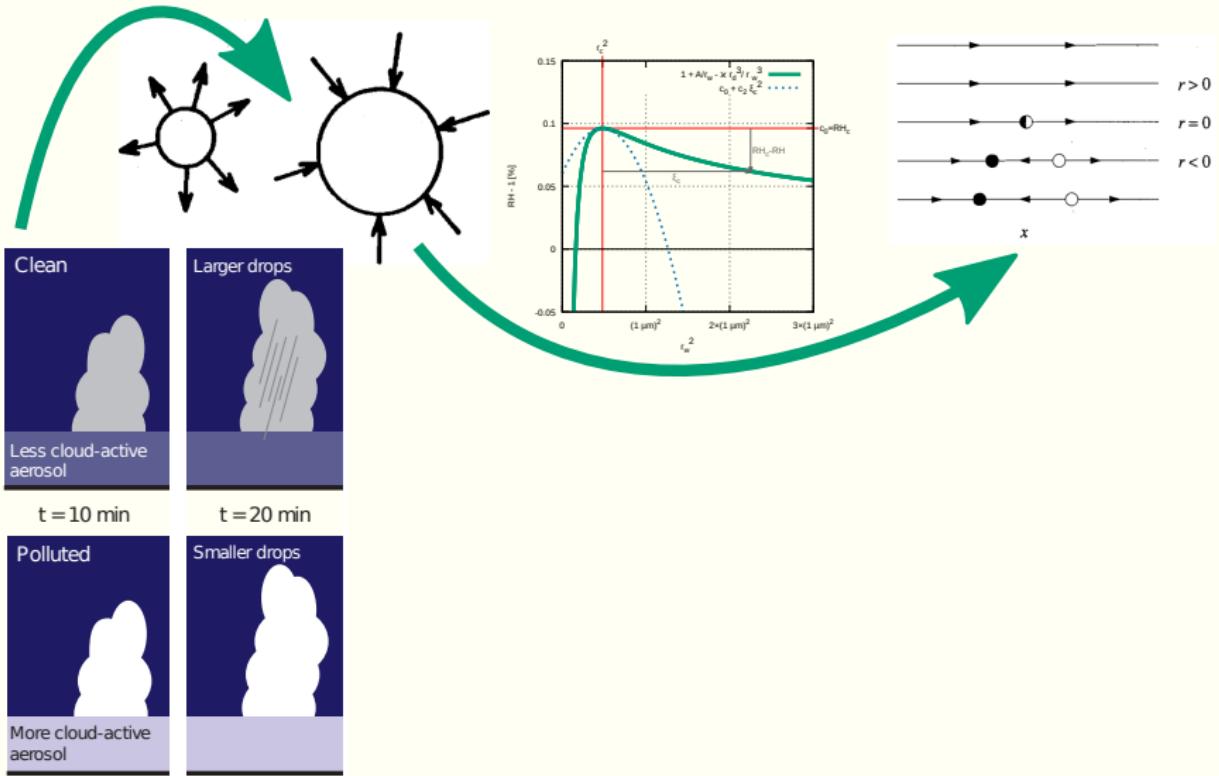
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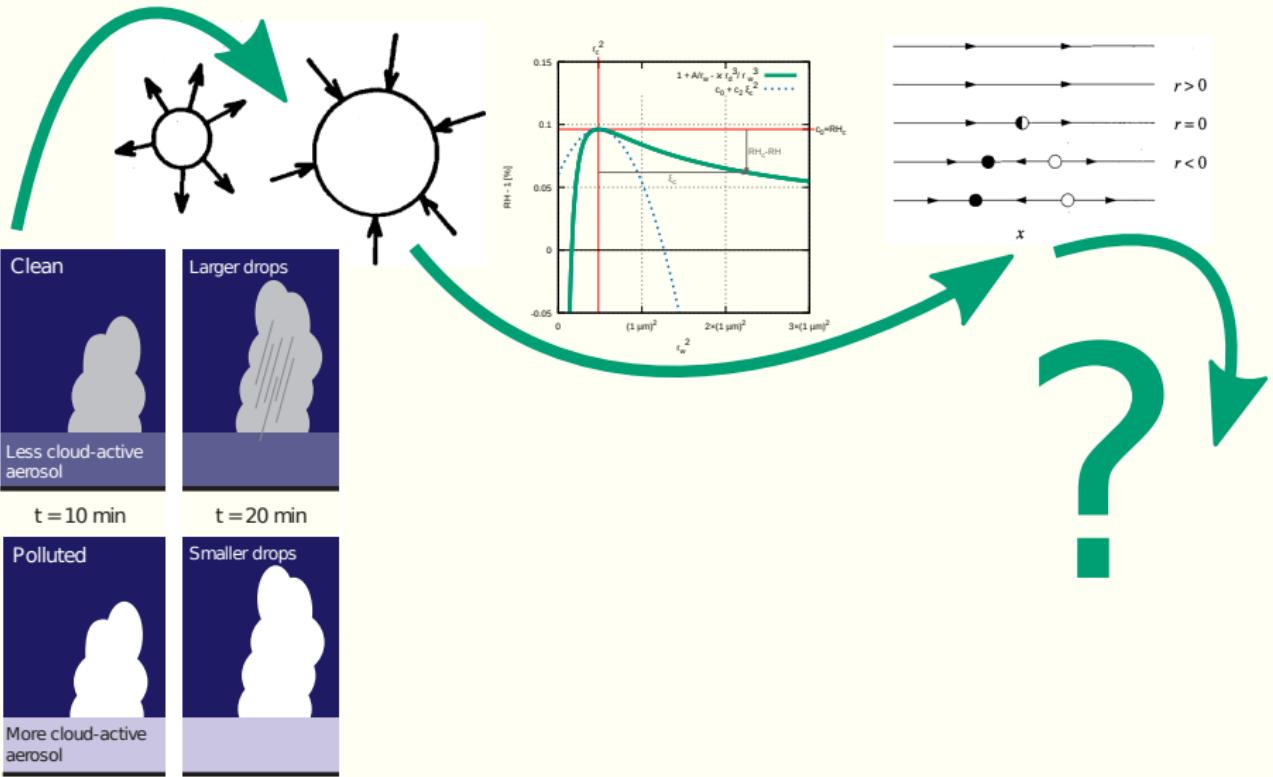
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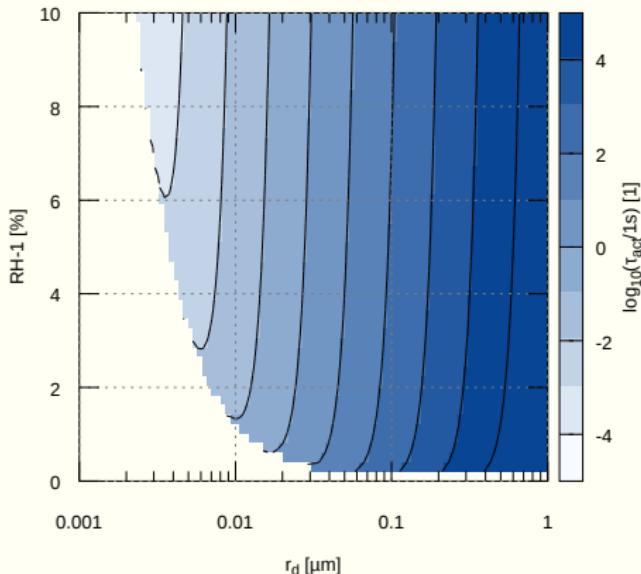
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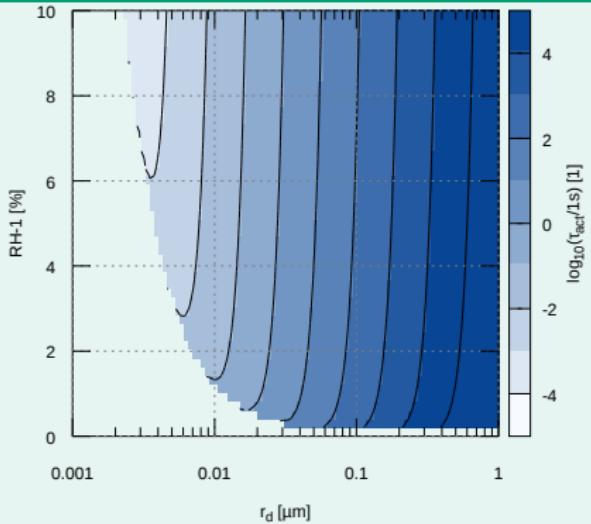
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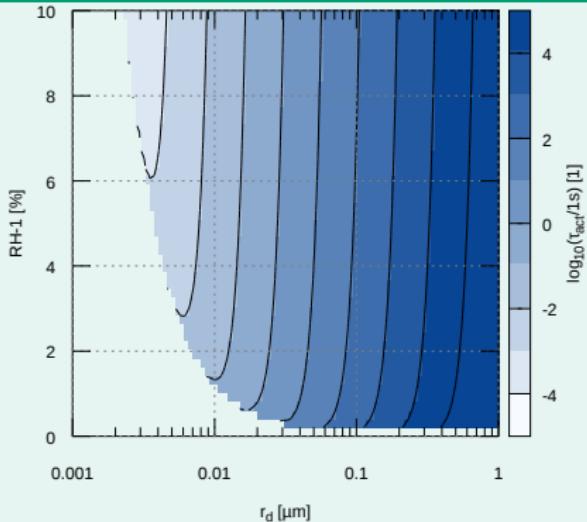
Arabas & Shima 2017



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Hoffmann, 2016 (MWR)

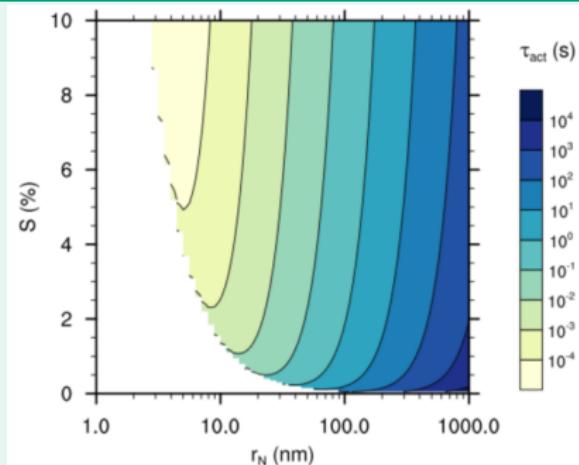
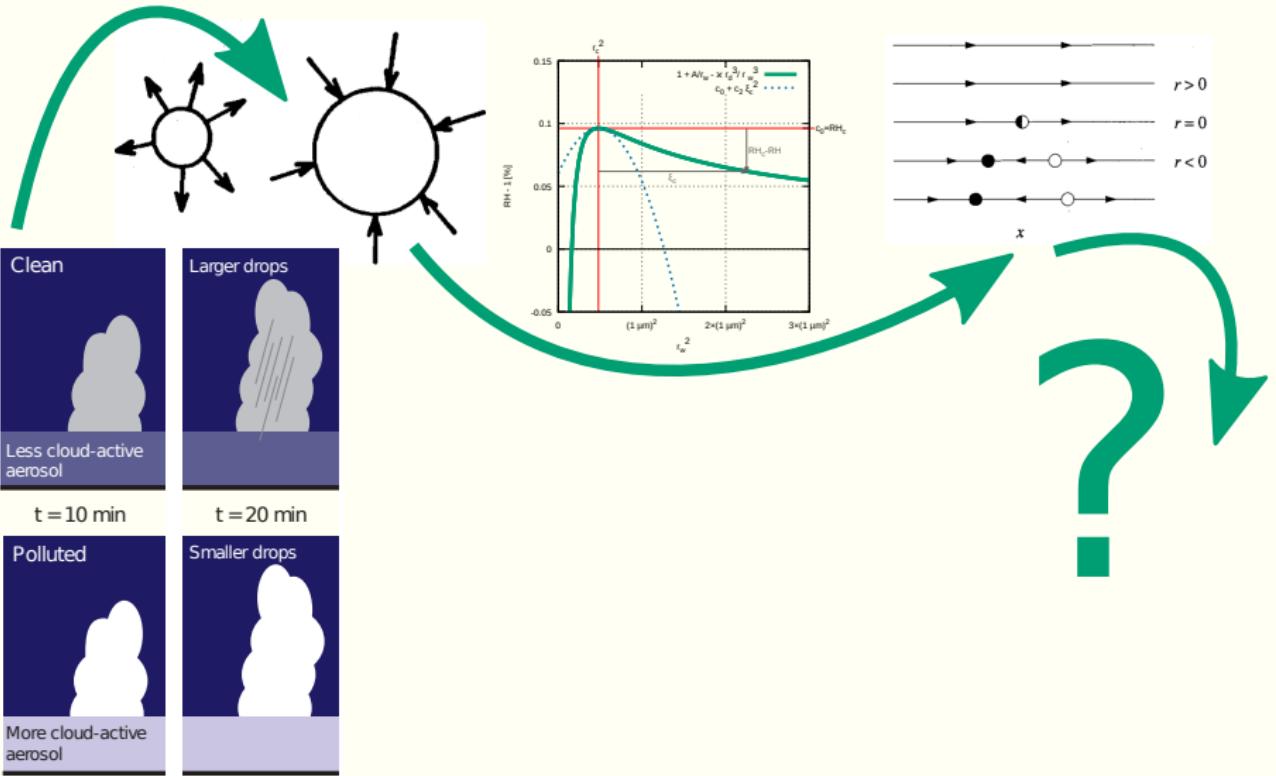


FIG. 2. The activation time scale  $\tau_{\text{act}}$  as a function of dry aerosol radius  $r_N$  and supersaturation  $S$ . For values of  $S < S_{\text{crit}}$  (white areas),  $\tau_{\text{act}}$  does not exist.

$$r \frac{dr}{dt} = \left( S - \frac{A}{r} + \frac{Br_N^3}{r^3} \right) / (F_k + F_D), \quad (10)$$

The second time scale is associated with the activation of particles, for which Köhler theory is essential. This makes an analytic solution for (10) impossible. Numerically calculated values of  $\tau_{\text{act}}$  measuring the time needed for a wetted aerosol to grow beyond its critical radius  $r_{\text{crit}} = \sqrt{3Br_N^3/A}$  are given in Fig. 2 as a function of



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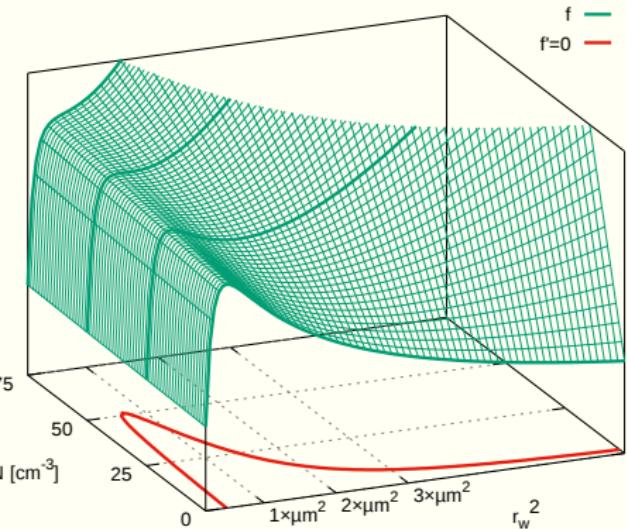
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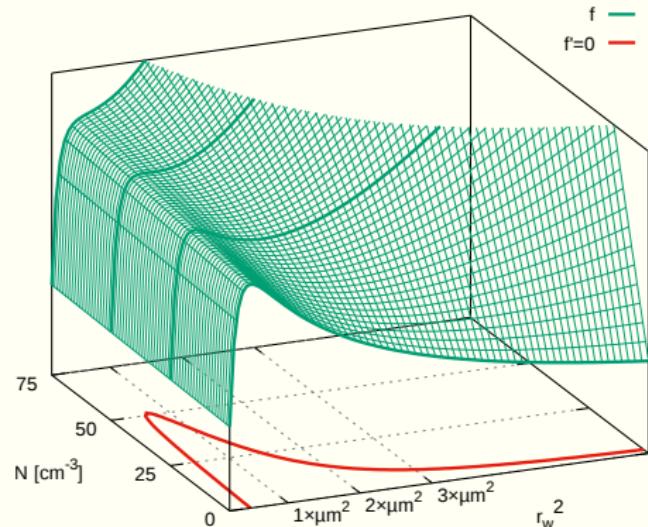
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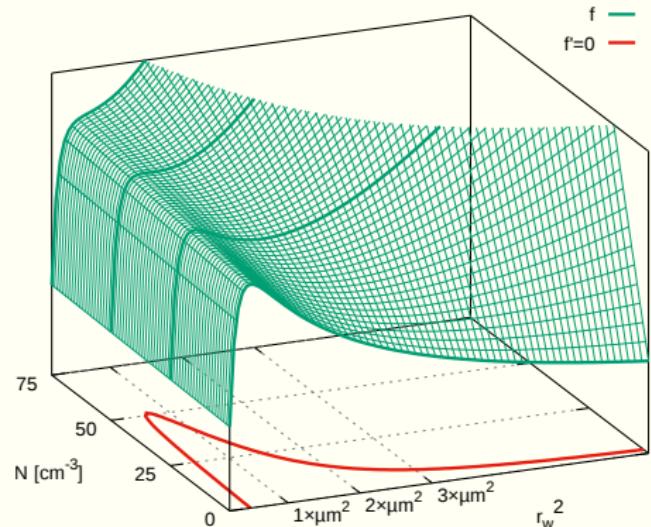
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$$\text{sgn}(f') = \text{sgn}\left(\kappa r_d^3 - \frac{A}{3} r_w + \alpha N r_w^3\right)$$

# bifurcations (and catastrophe) in the RH-coupled system

Prigogine & Stengers 1984

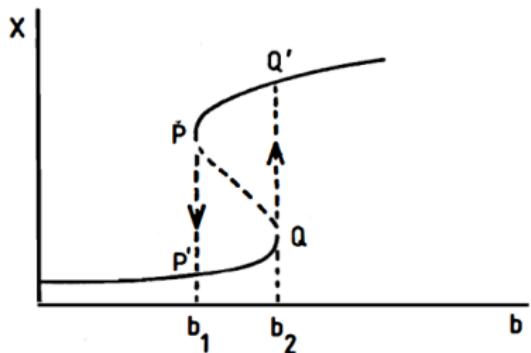


Figure 15. This figure shows how a "hysteresis" phenomenon occurs if we have the value of the bifurcation parameter  $b$  first growing and then diminishing. If the system is initially in a stationary state belonging to the lower branch, it will stay there while  $b$  grows. But at  $b=b_2$ , there will be a discontinuity: The system jumps from  $Q$  to  $Q'$ , on the higher branch. Inversely, starting from a state on the higher branch, the system will remain there till  $b=b_1$ , when it will jump down to  $P'$ . Such types of bistable behavior are observed in many fields, such as lasers, chemical reactions or biological membranes.

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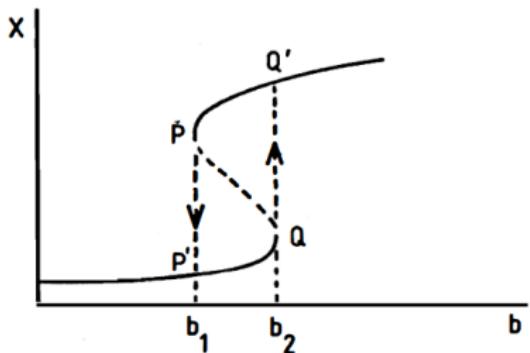
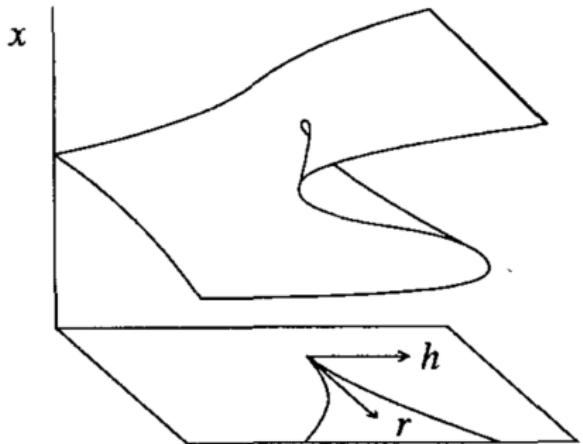


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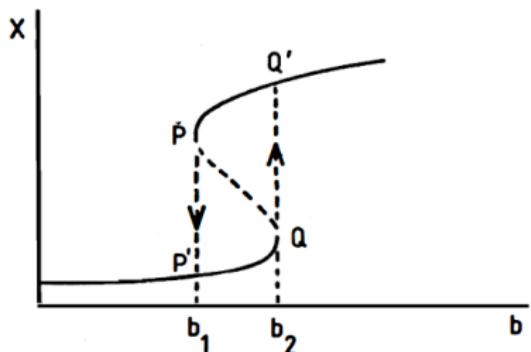
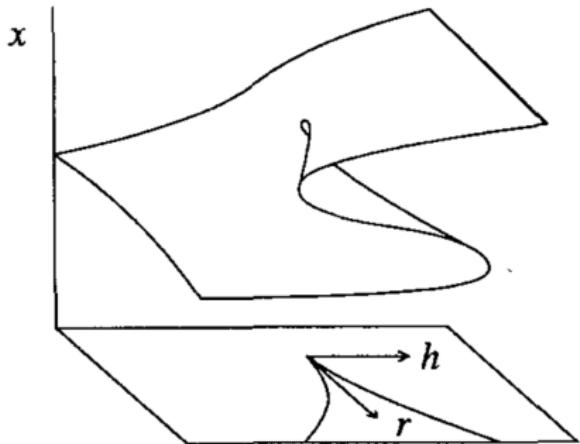


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↔ "jumps", hysteretic behaviour ( $r_w$ , RH) for small enough  $N$ , close to equilibrium (slow process)

more in the paper...

## Arabas & Shima 2017

Nonlin. Processes Geophys., 24, 535–542, 2017

<https://doi.org/10.5194/npg-24-535-2017>

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Nonlinear Processes  
in Geophysics



## On the CCN (de)activation nonlinearities

Sylwester Arabas<sup>1,2</sup> and Shin-ichiro Shima<sup>3</sup>

<sup>1</sup>Institute of Geophysics, Faculty of Physics, University of Warsaw, Warsaw, Poland

<sup>2</sup>Chatham Financial Corporation Europe, Cracow, Poland

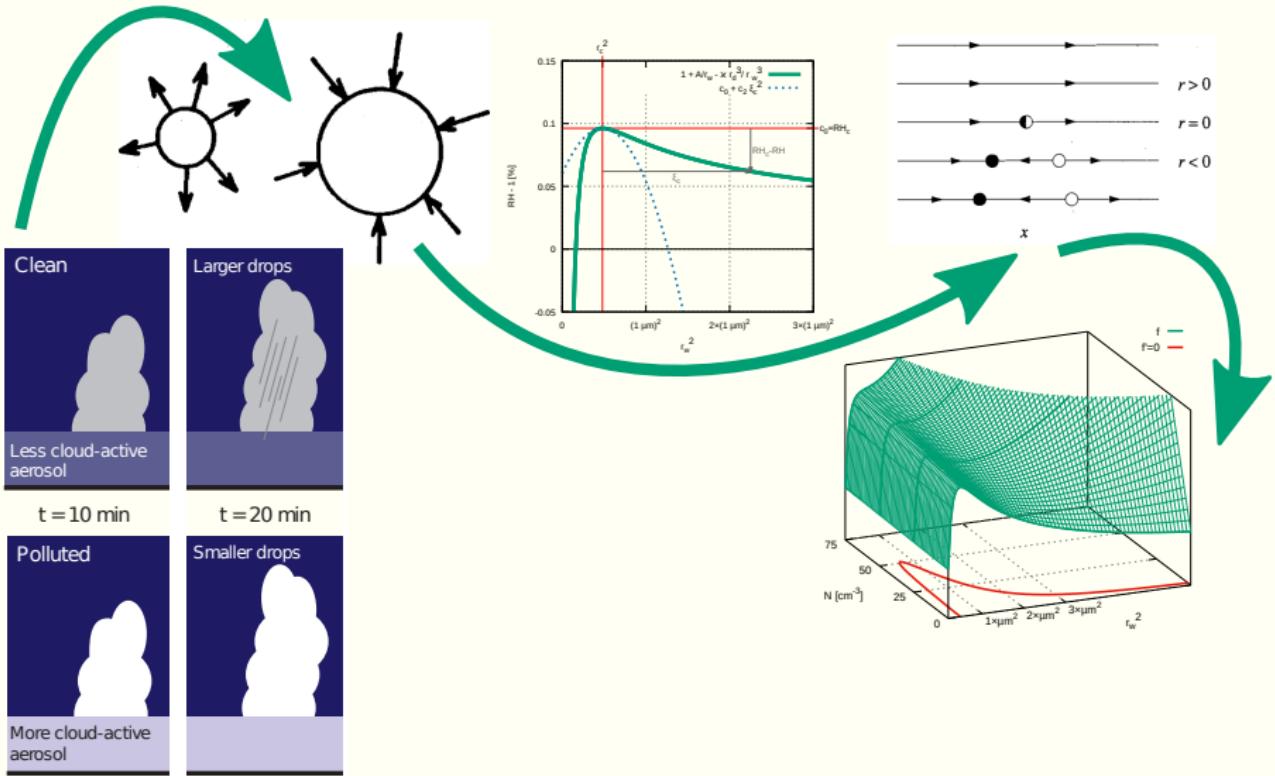
<sup>3</sup>Graduate School of Simulation Studies, University of Hyogo, Kobe, Japan

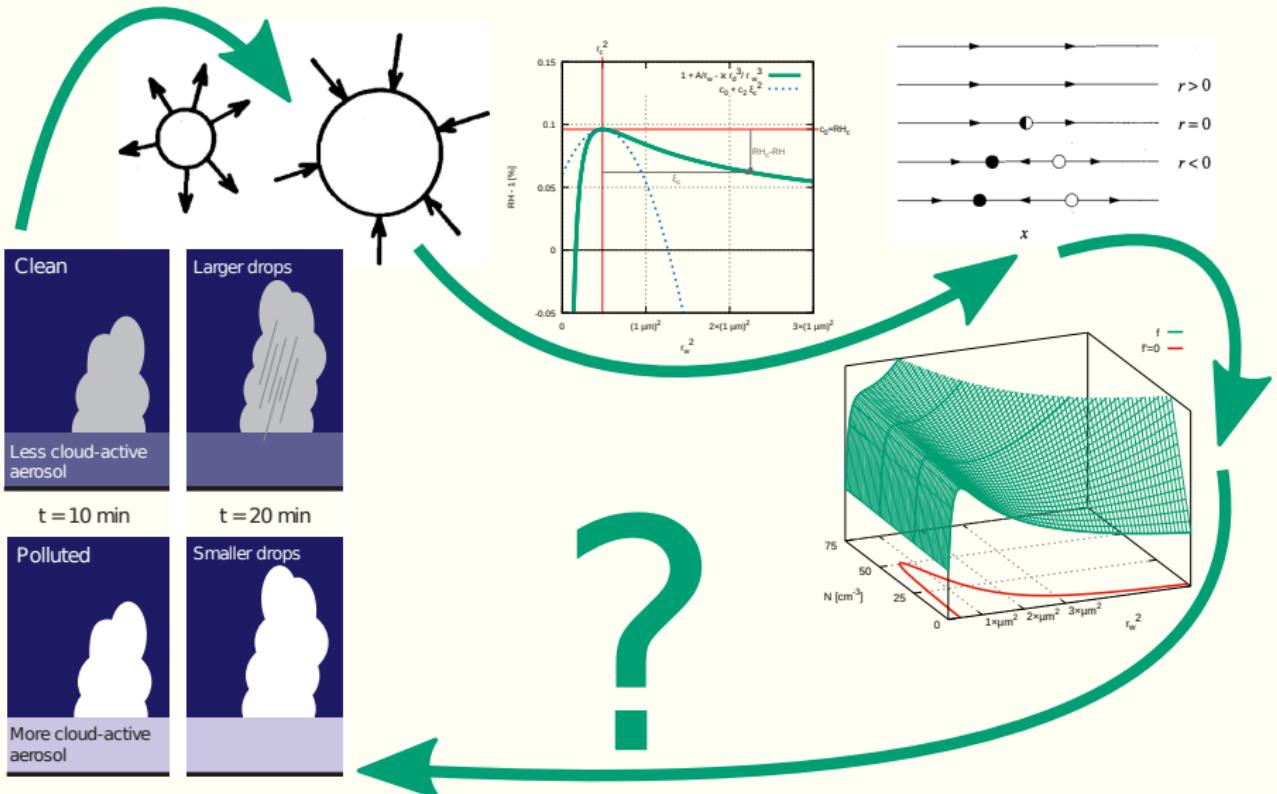
*Correspondence to:* Sylwester Arabas ([sarabas@chathamfinancial.eu](mailto:sarabas@chathamfinancial.eu)) and Shin-ichiro Shima ([s\\_shima@sim.u-hyogo.ac.jp](mailto:s_shima@sim.u-hyogo.ac.jp))

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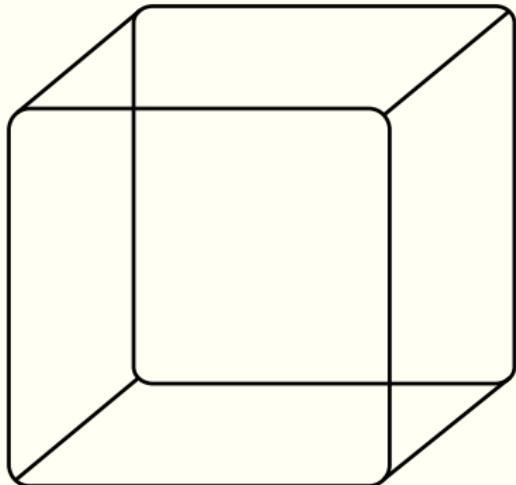
## ... applicability?

**particle-based  $\mu$ -physics schemes for LES!**  
(Lagrangian Cloud Models / Super-Droplet Models)

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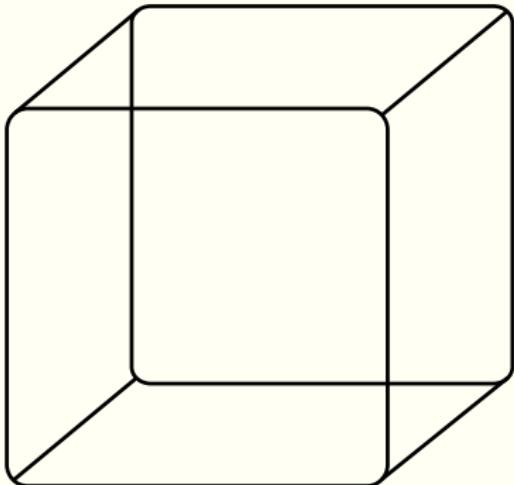
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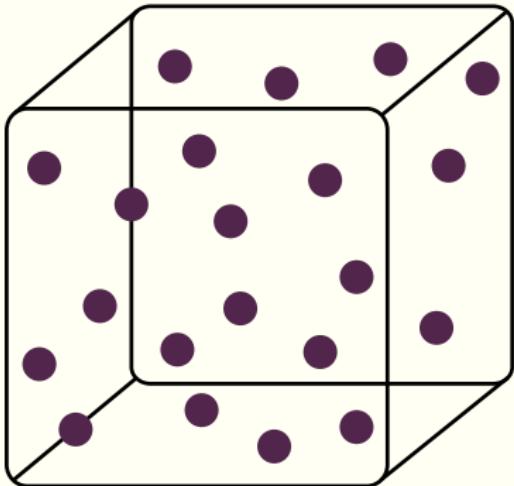
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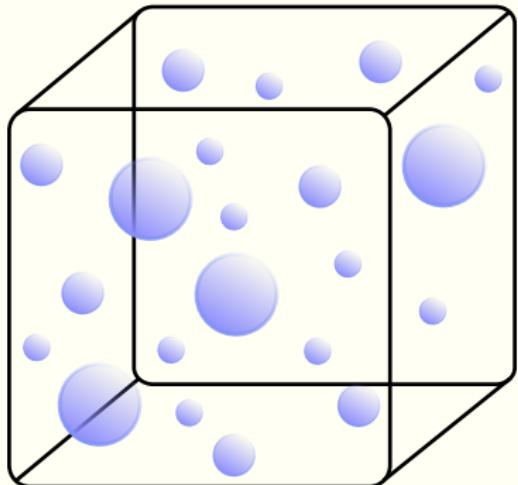
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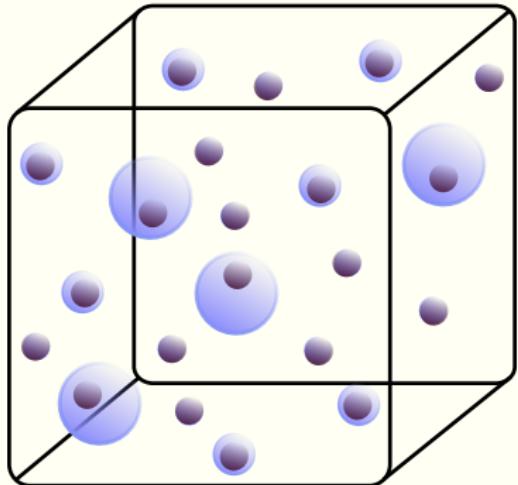
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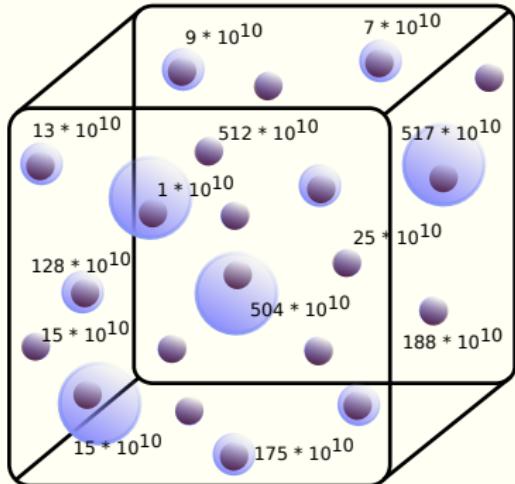
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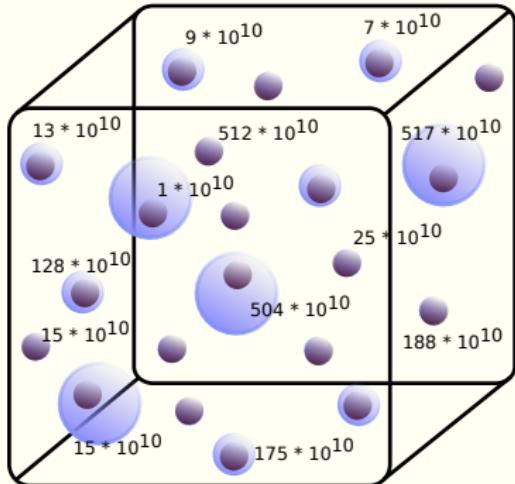
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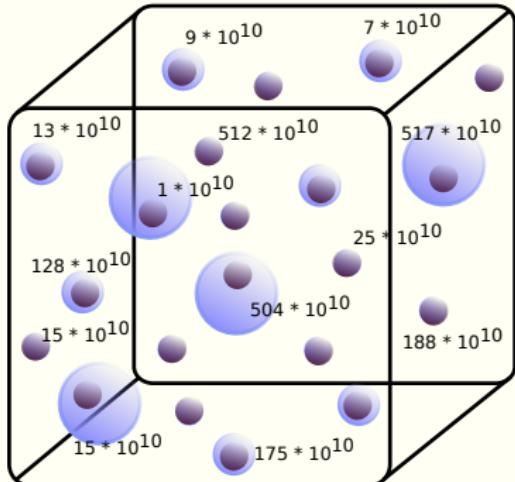
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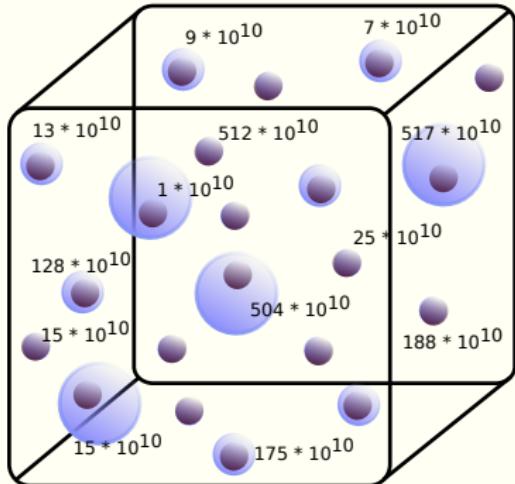
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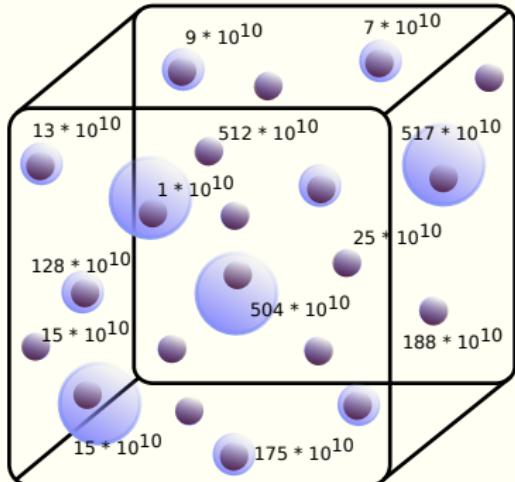
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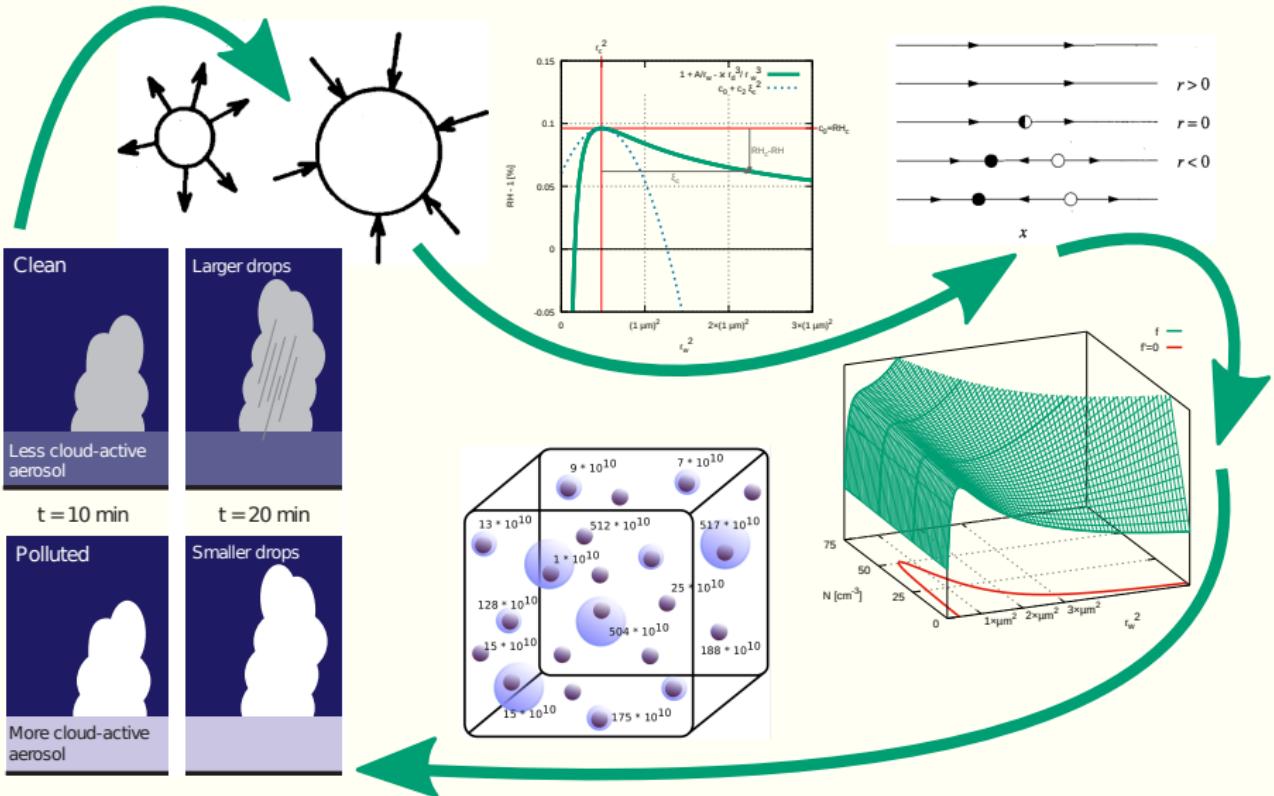
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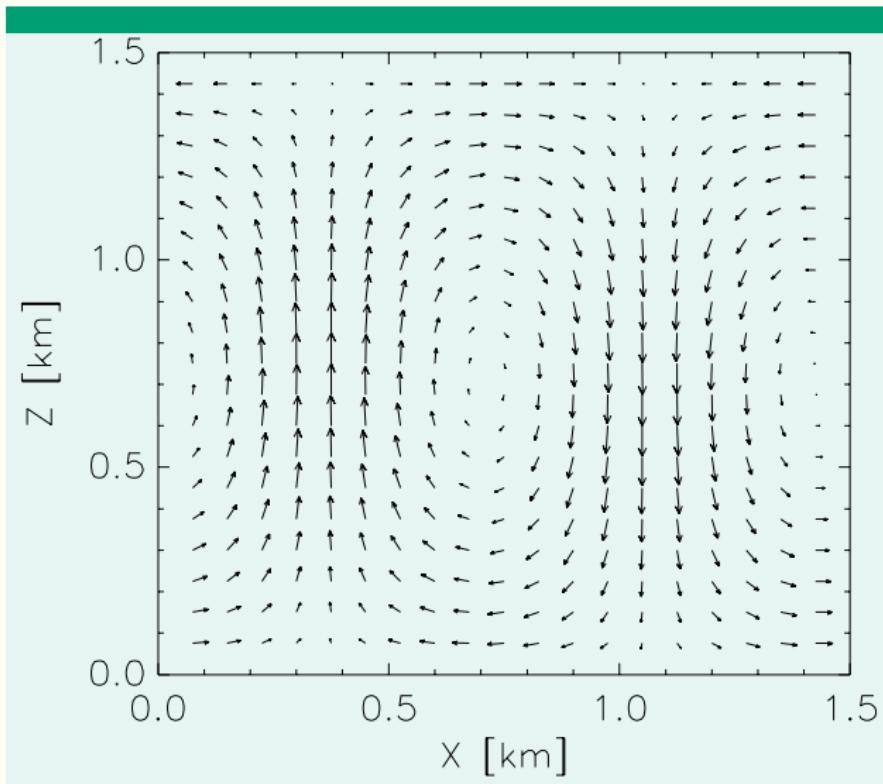


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- ☒ each timestep: **constant RH!**

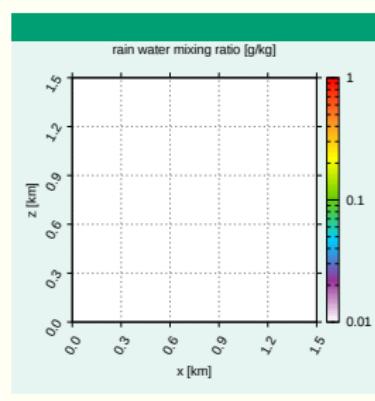
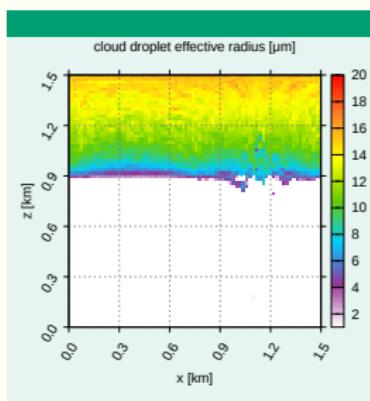
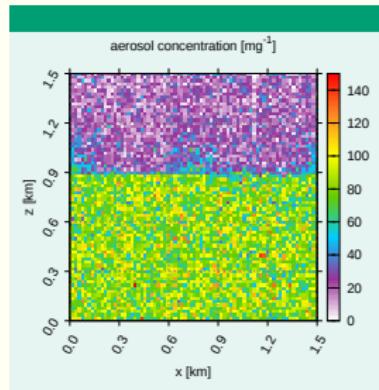
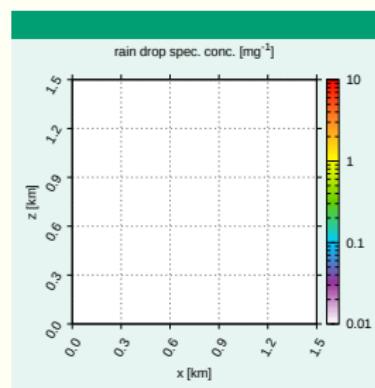
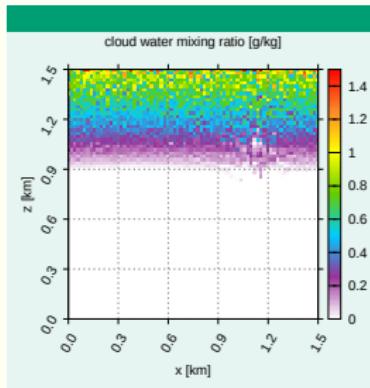




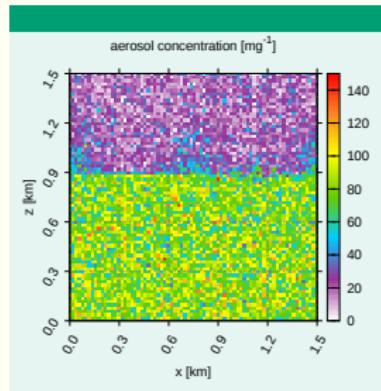
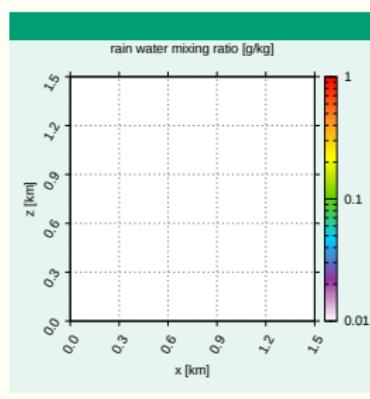
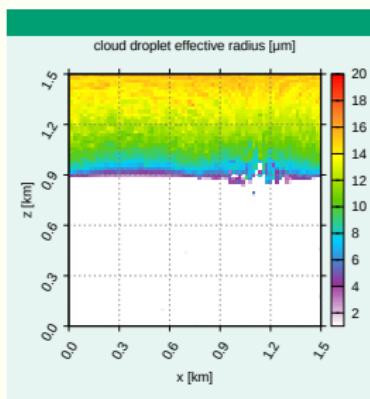
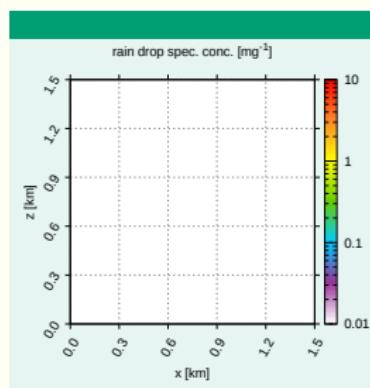
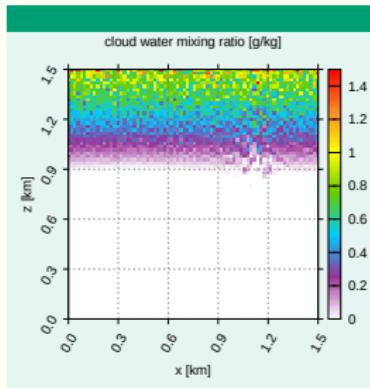
## example simulation (2D, prescribed flow)



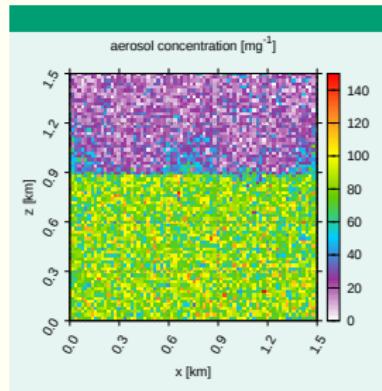
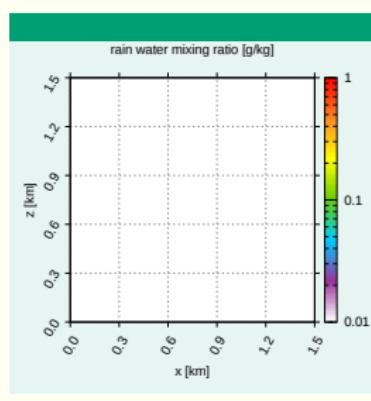
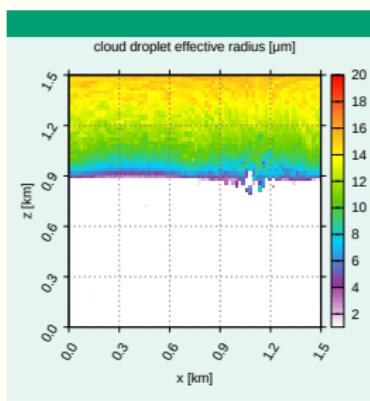
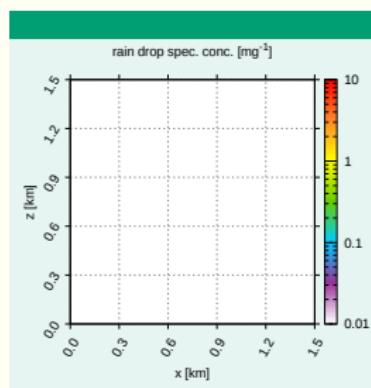
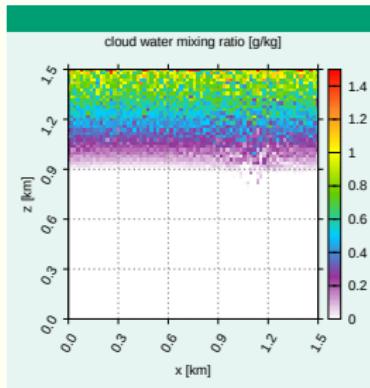
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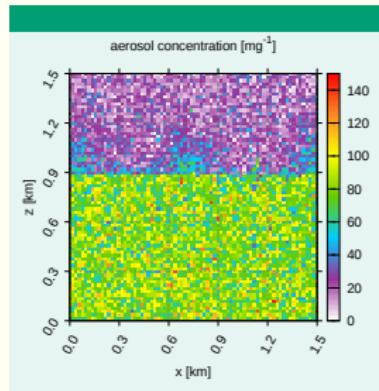
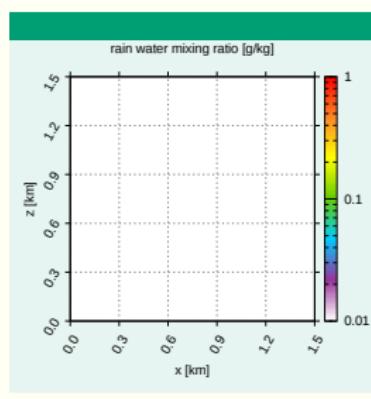
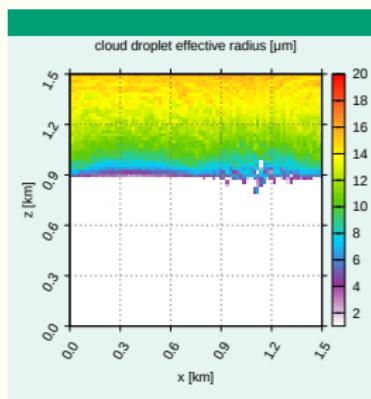
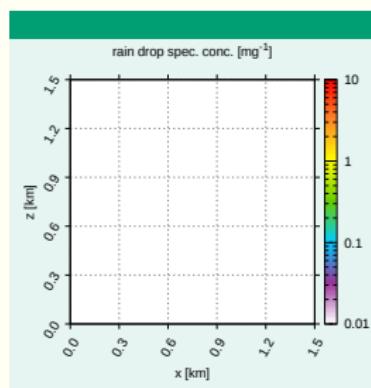
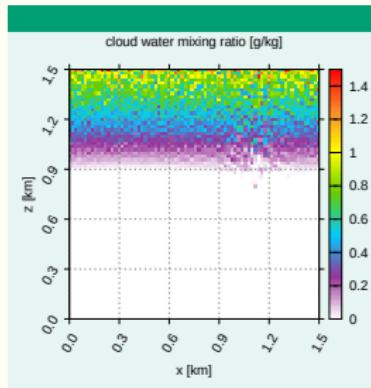
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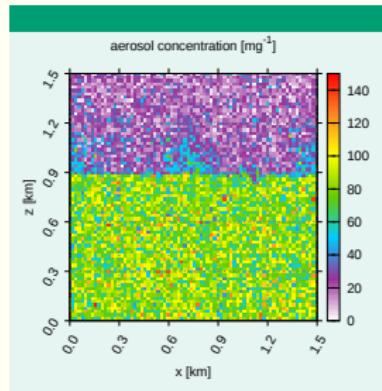
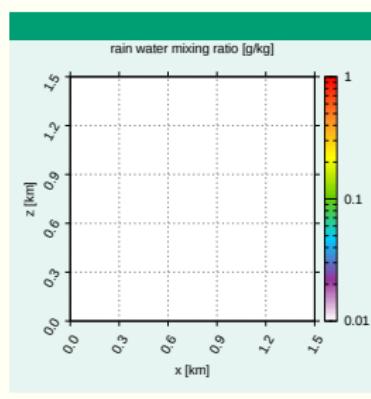
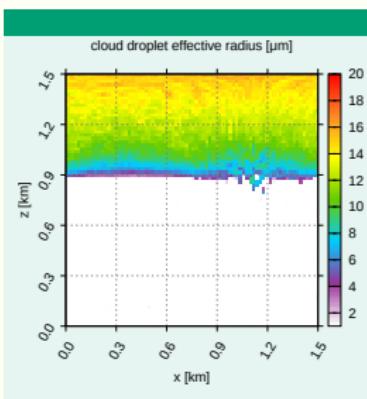
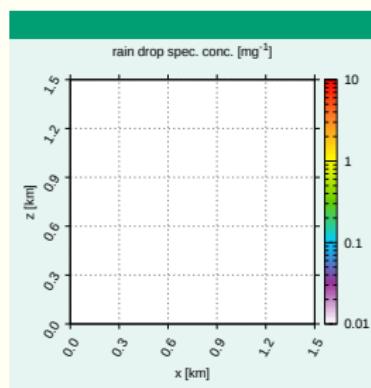
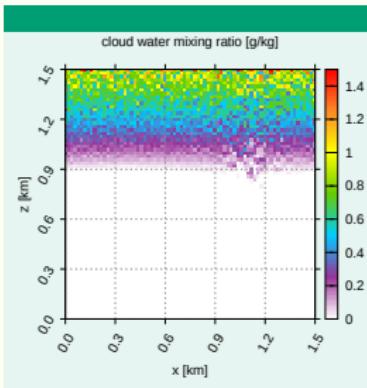
# example simulation (2D, prescribed flow)



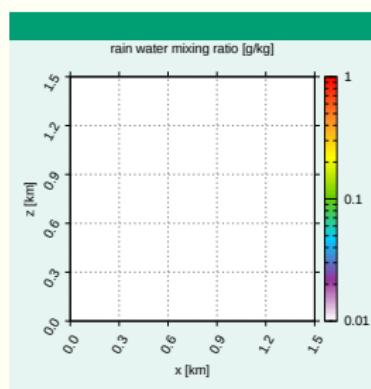
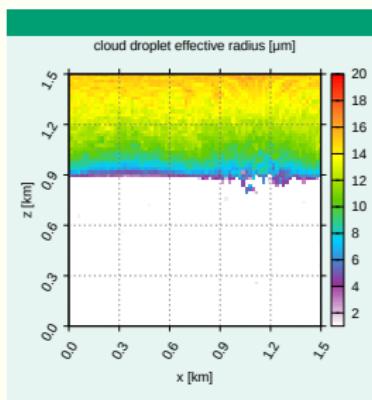
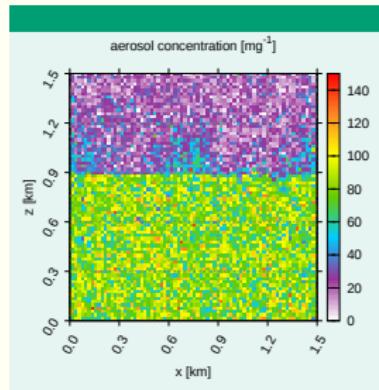
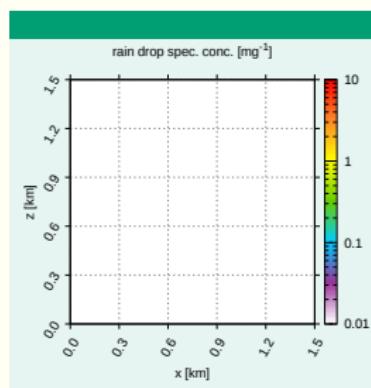
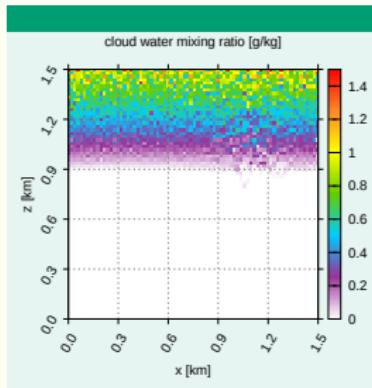
# example simulation (2D, prescribed flow)



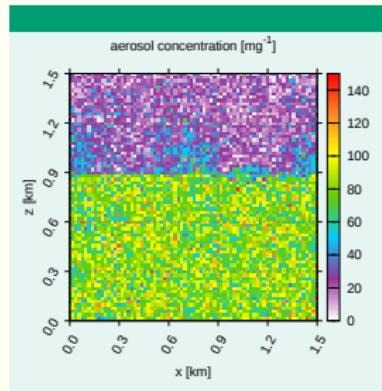
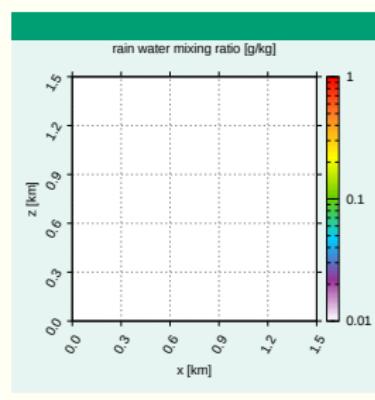
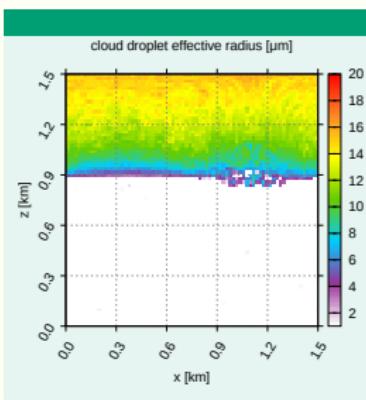
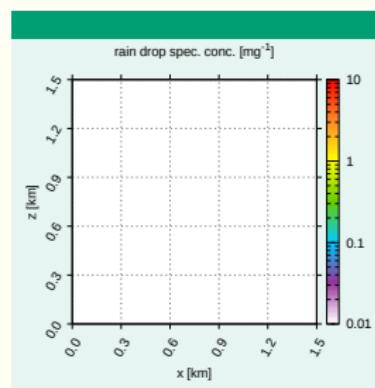
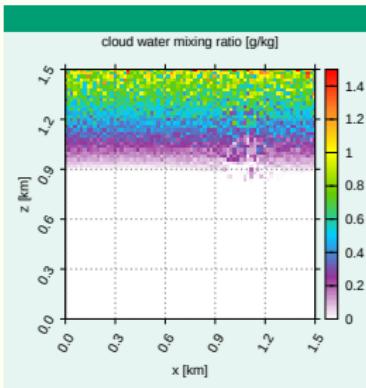
# example simulation (2D, prescribed flow)



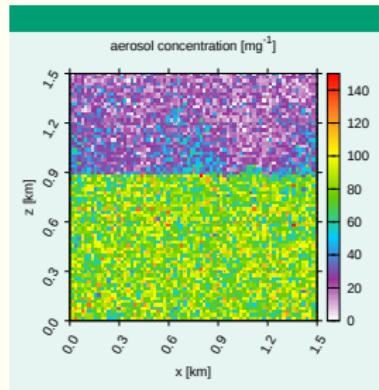
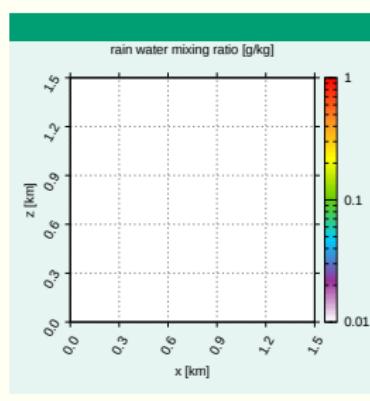
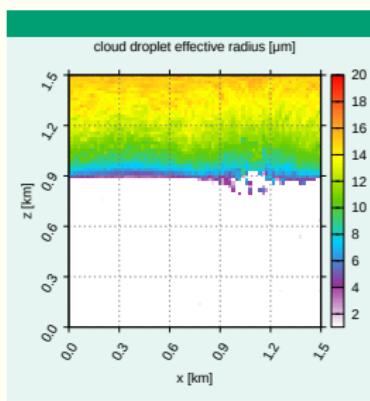
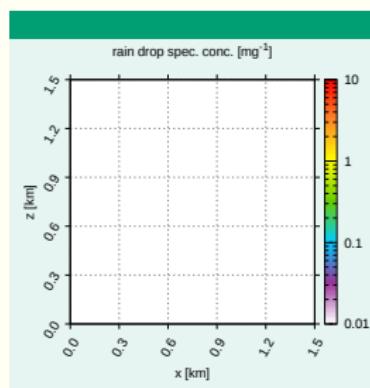
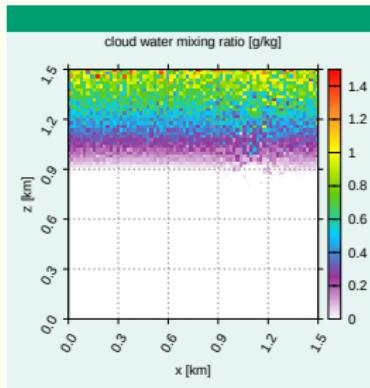
# example simulation (2D, prescribed flow)



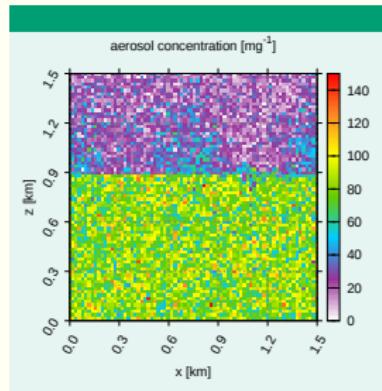
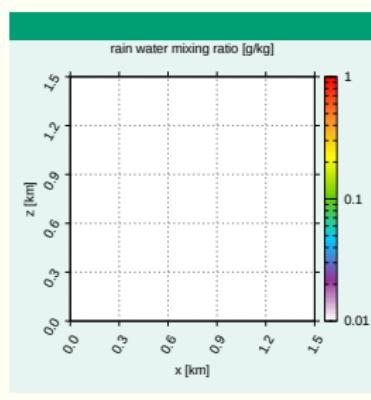
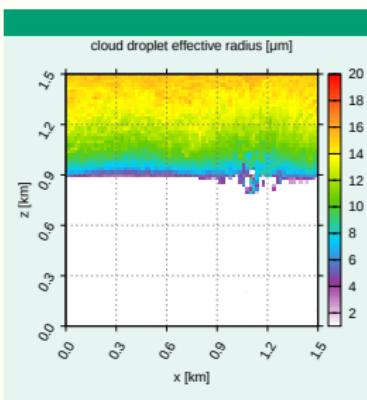
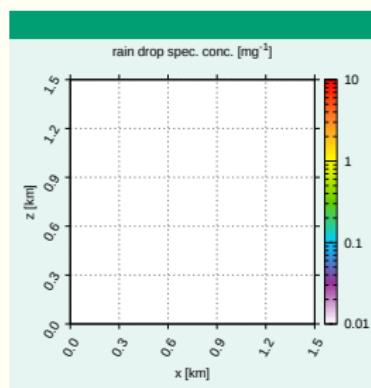
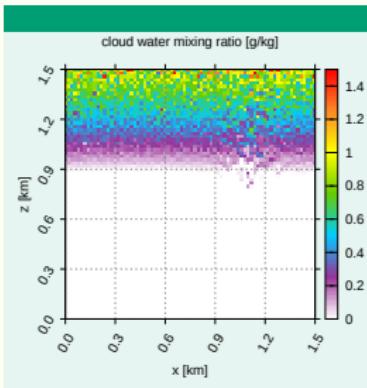
# example simulation (2D, prescribed flow)



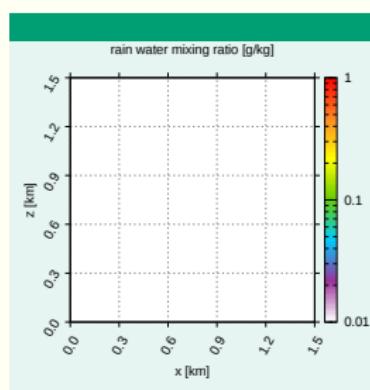
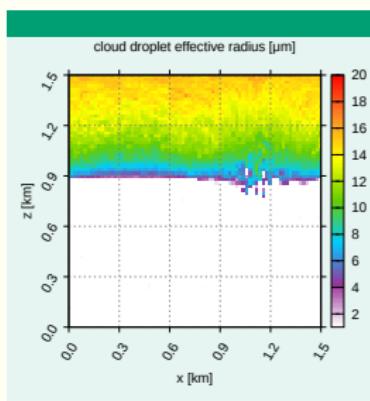
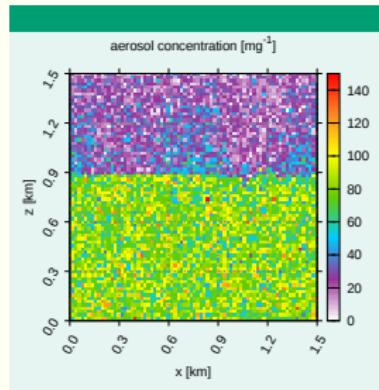
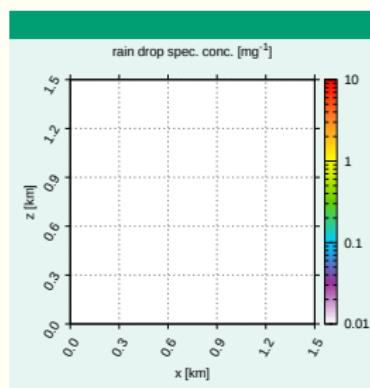
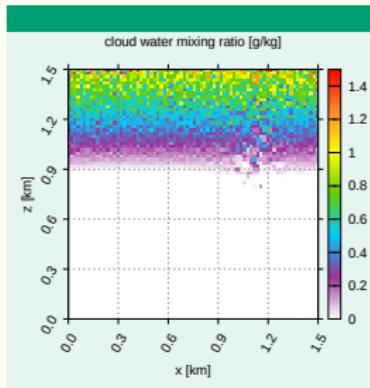
# example simulation (2D, prescribed flow)



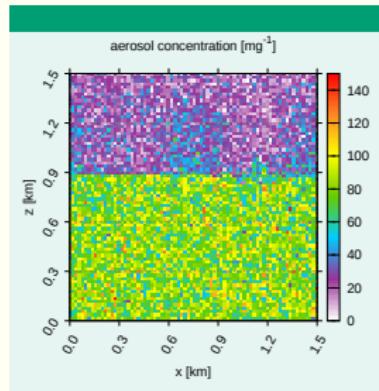
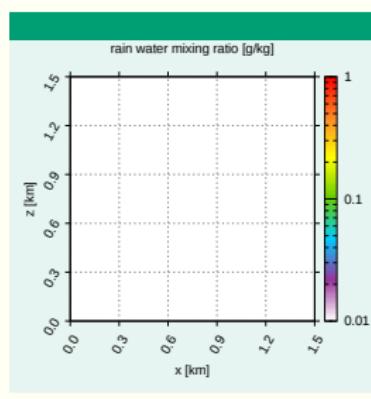
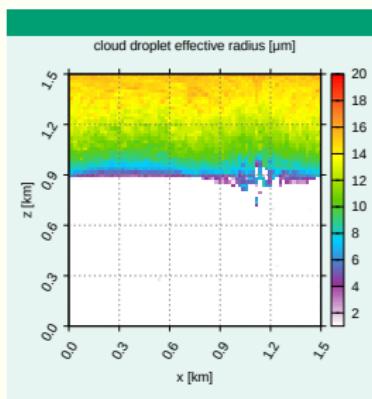
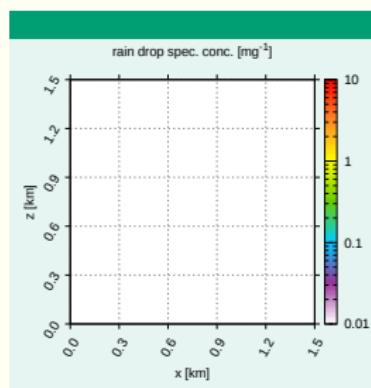
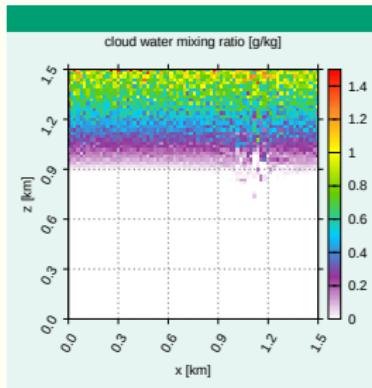
# example simulation (2D, prescribed flow)



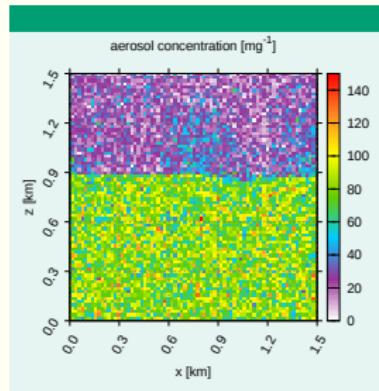
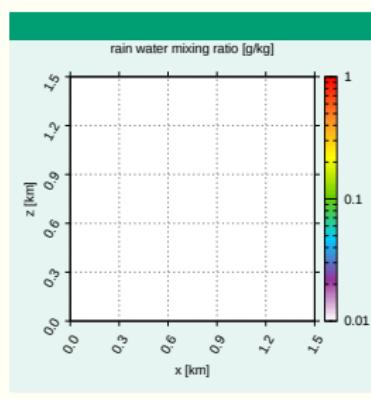
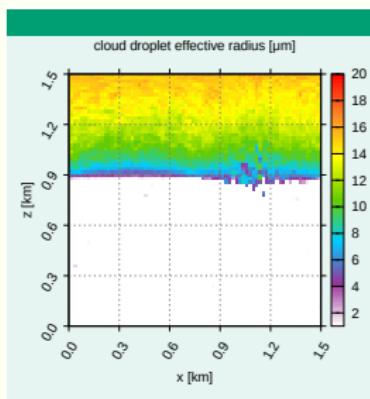
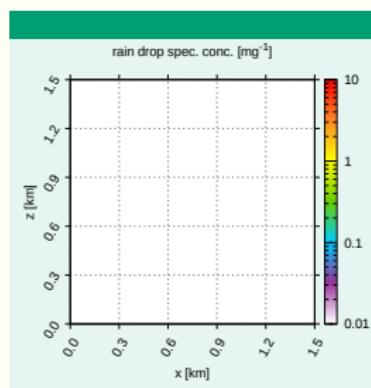
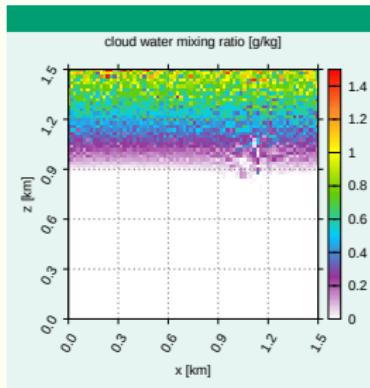
# example simulation (2D, prescribed flow)



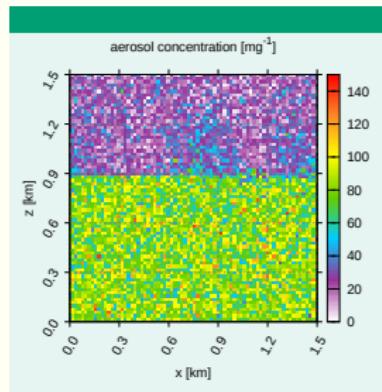
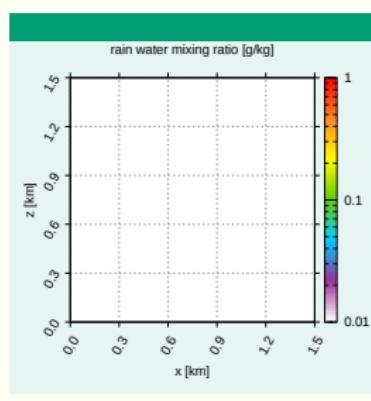
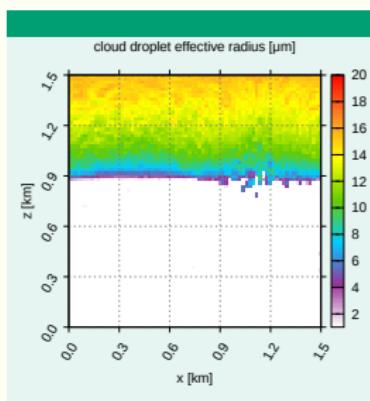
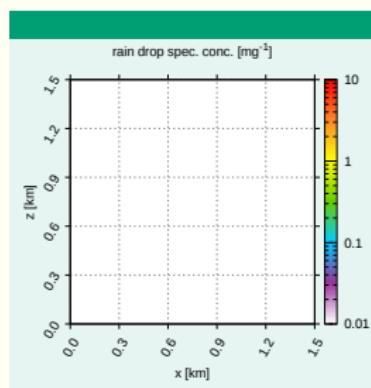
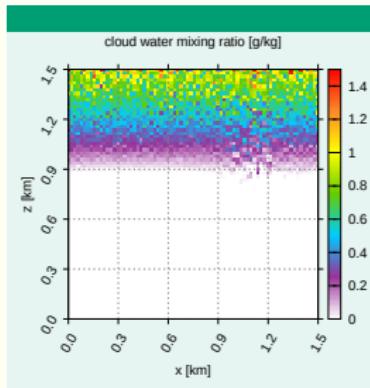
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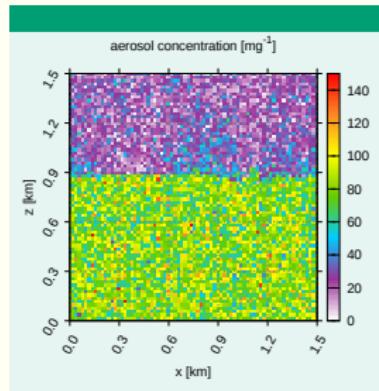
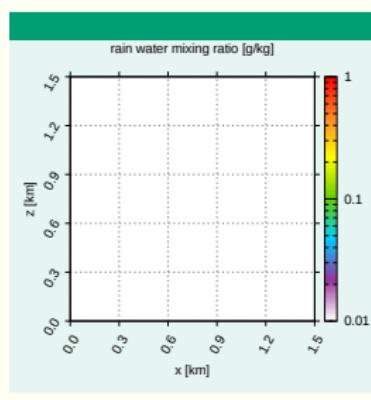
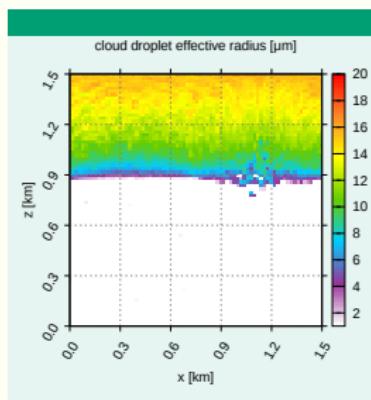
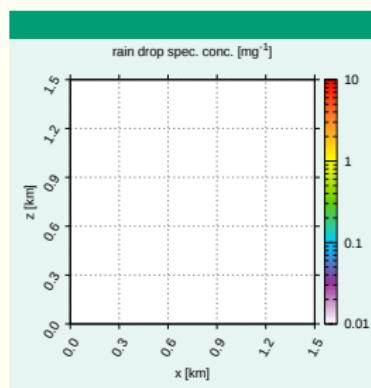
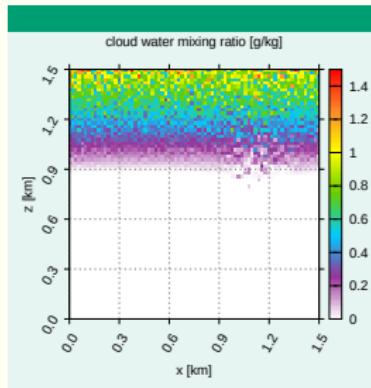
# example simulation (2D, prescribed flow)



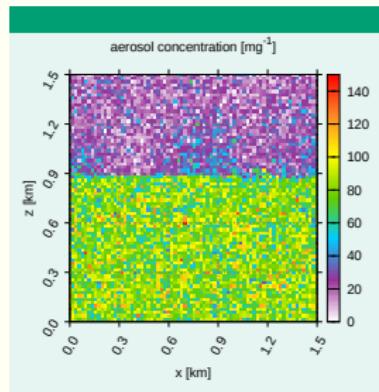
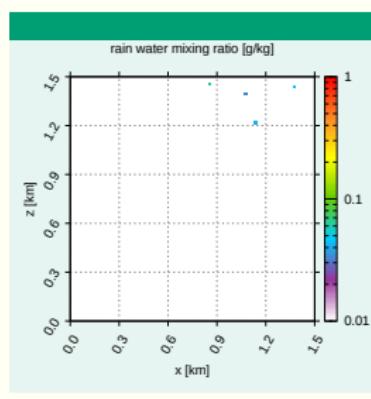
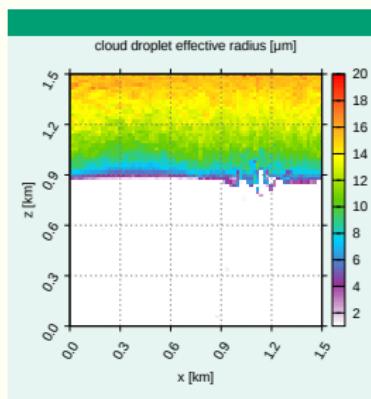
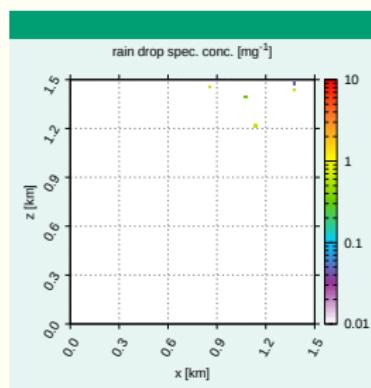
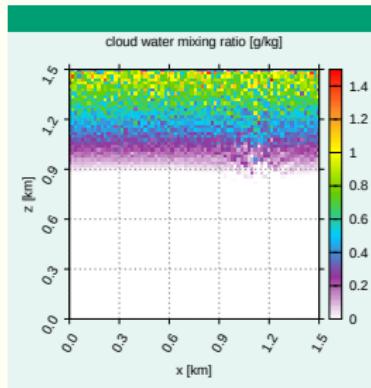
# example simulation (2D, prescribed flow)



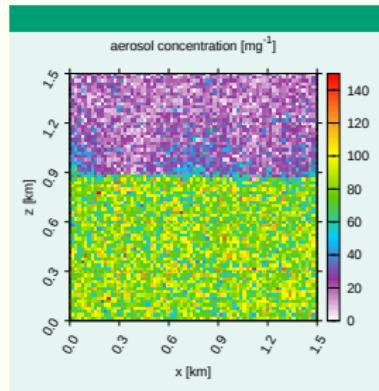
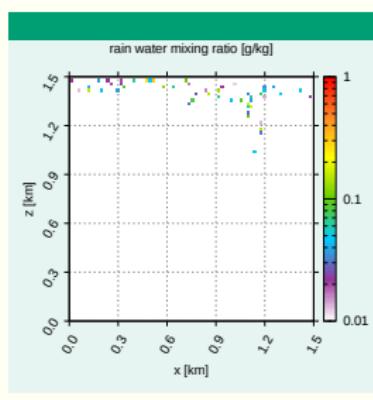
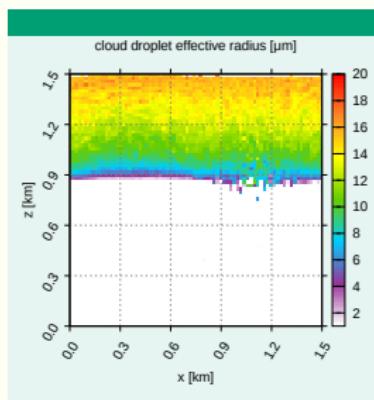
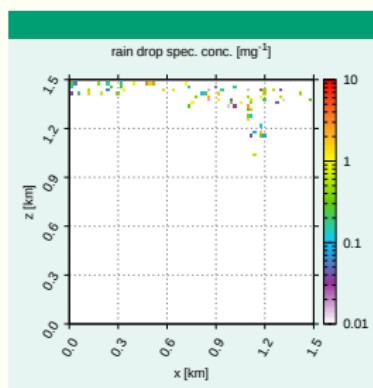
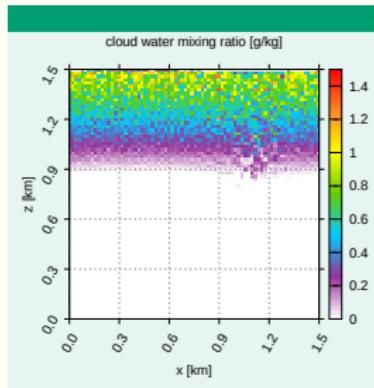
# example simulation (2D, prescribed flow)



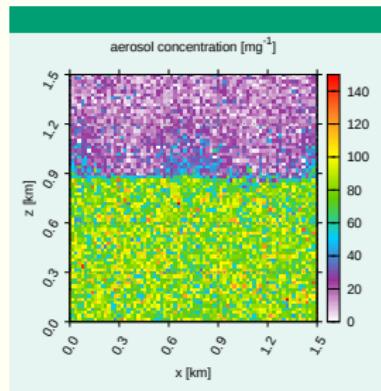
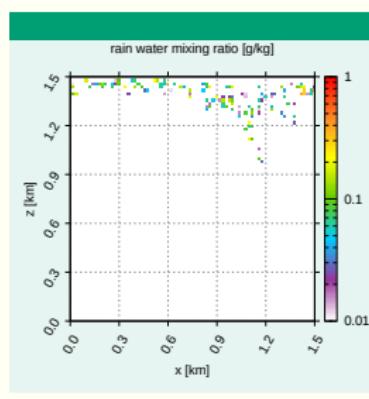
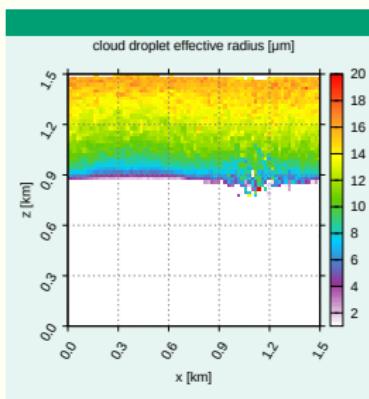
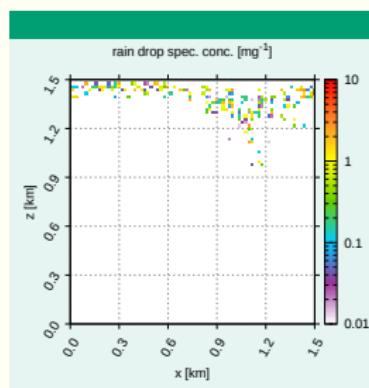
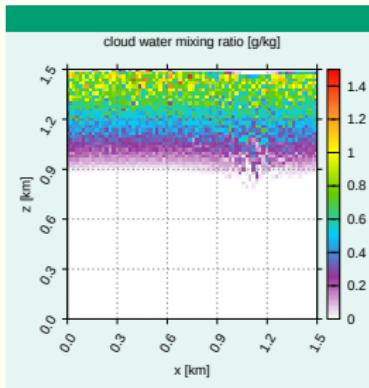
# example simulation (2D, prescribed flow)



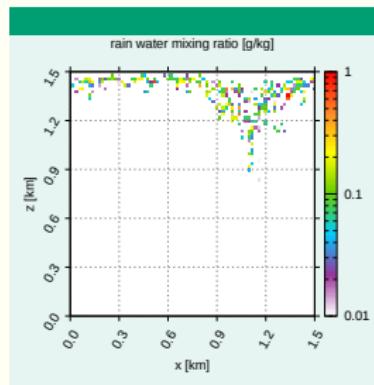
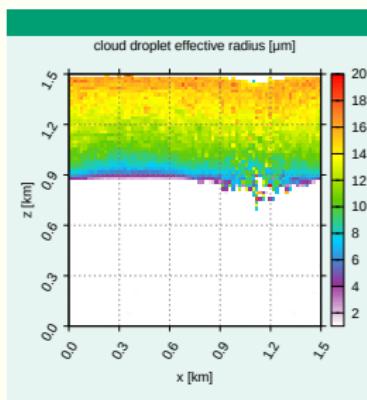
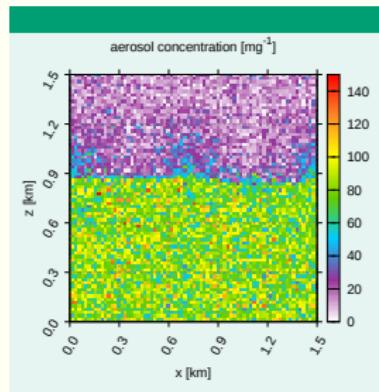
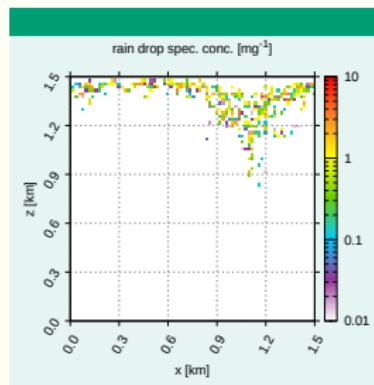
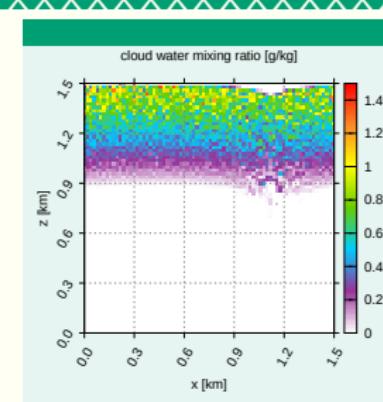
# example simulation (2D, prescribed flow)



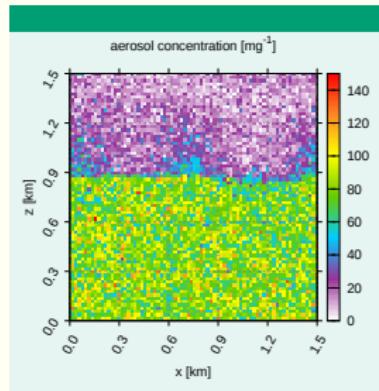
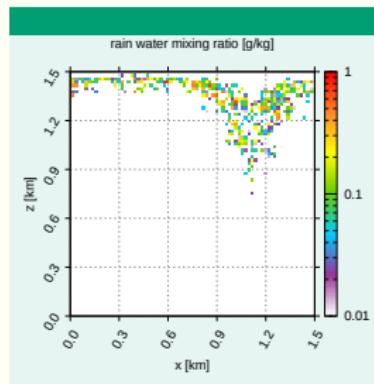
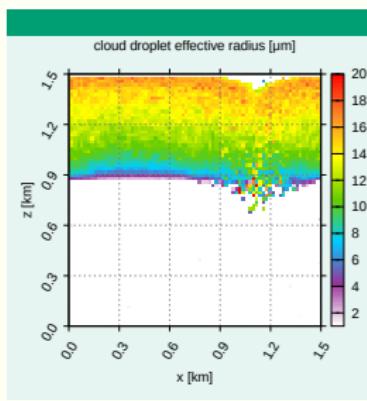
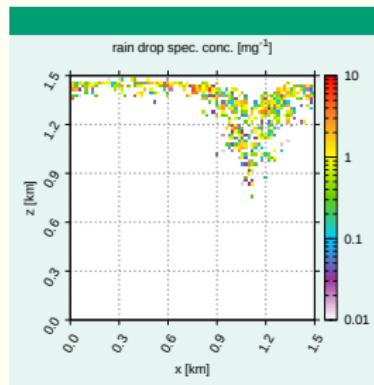
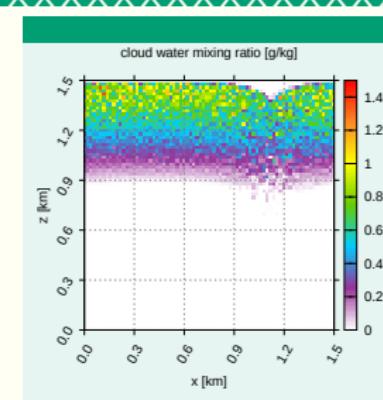
# example simulation (2D, prescribed flow)



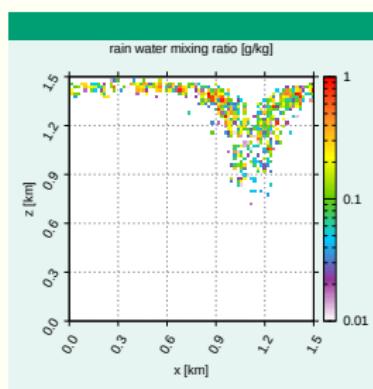
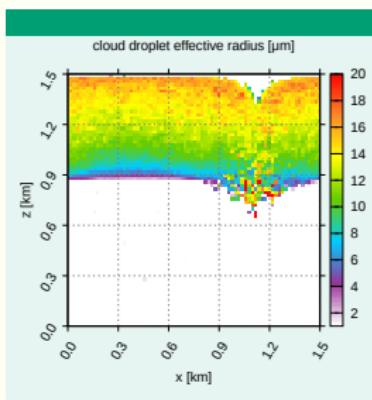
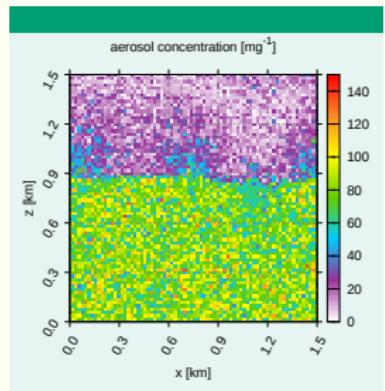
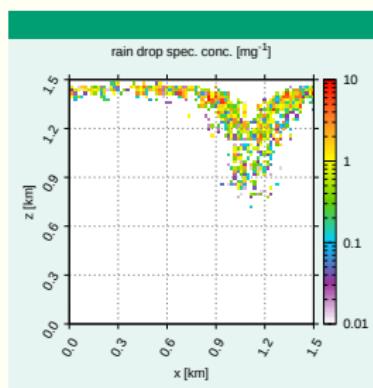
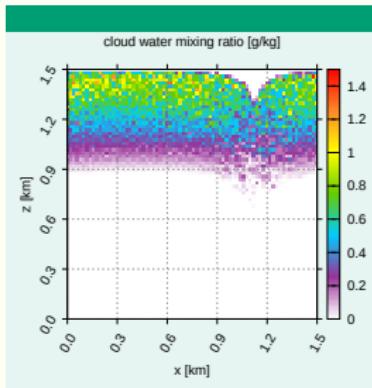
# example simulation (2D, prescribed flow)



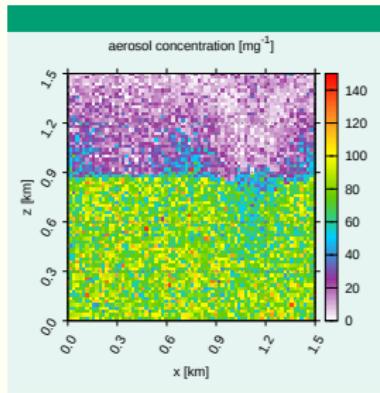
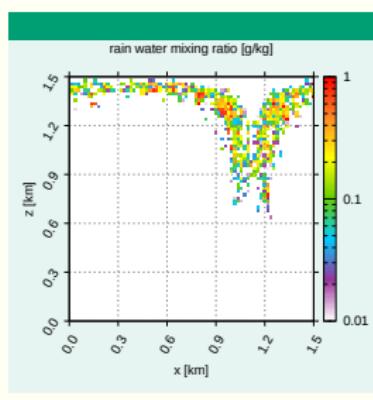
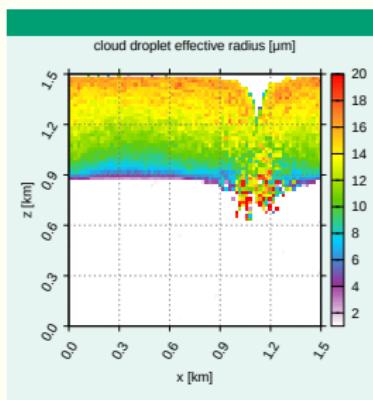
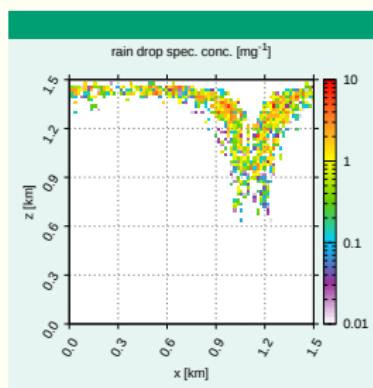
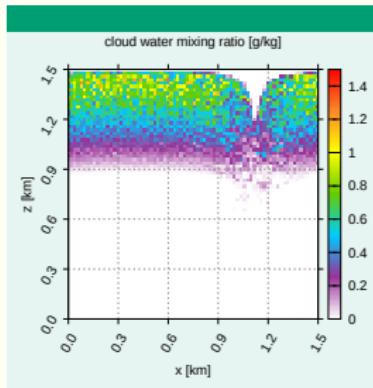
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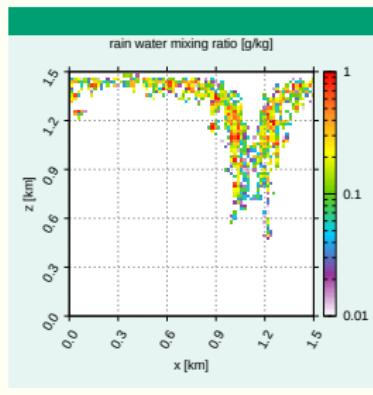
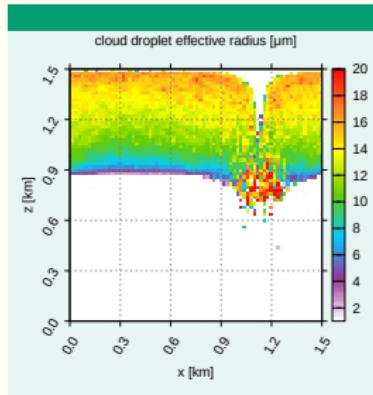
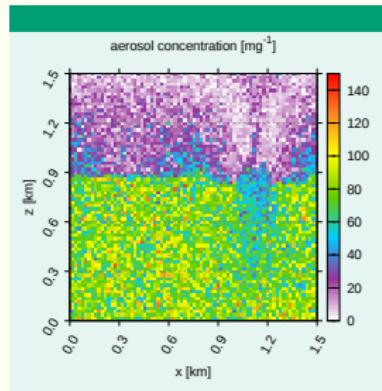
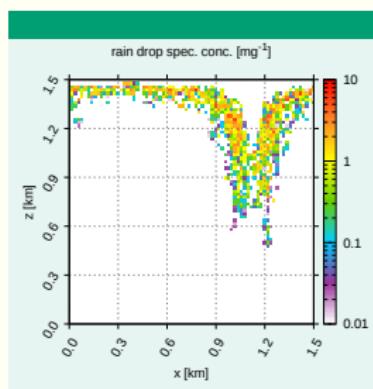
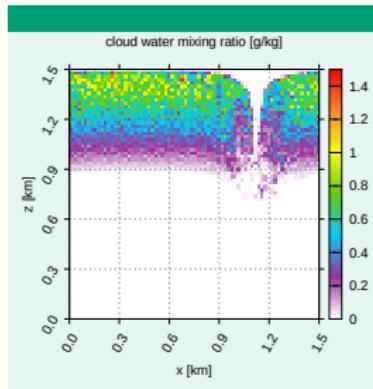
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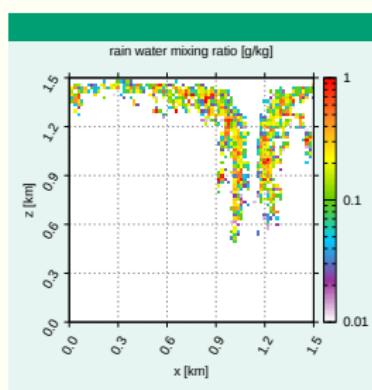
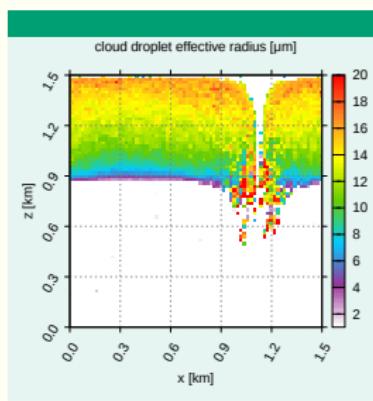
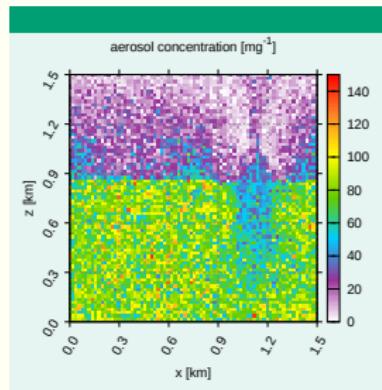
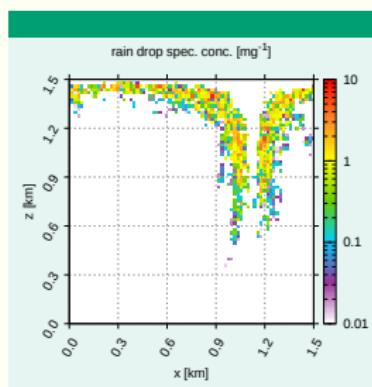
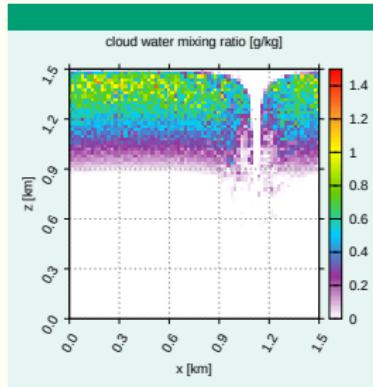
# example simulation (2D, prescribed flow)



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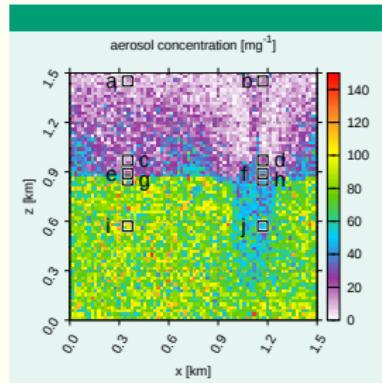
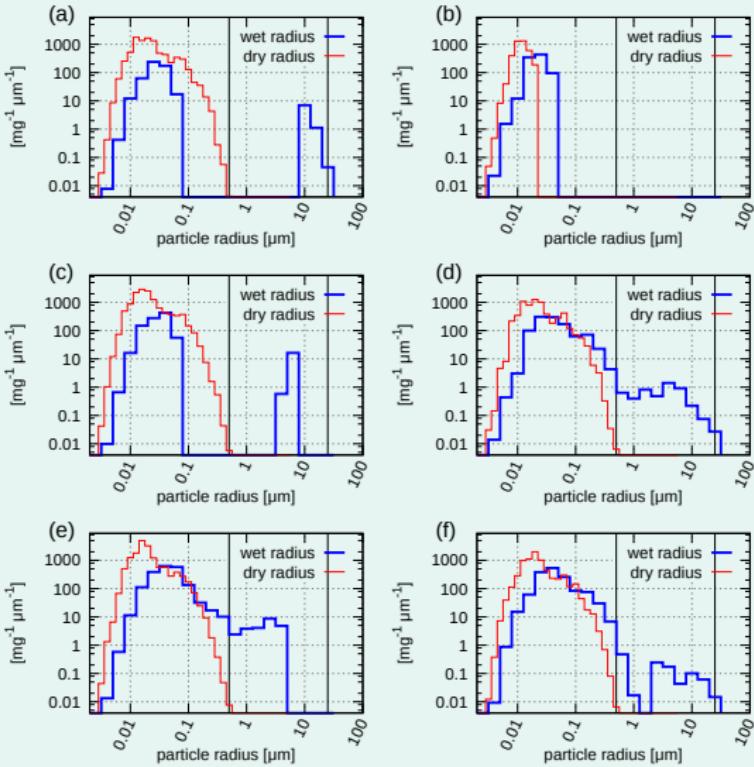


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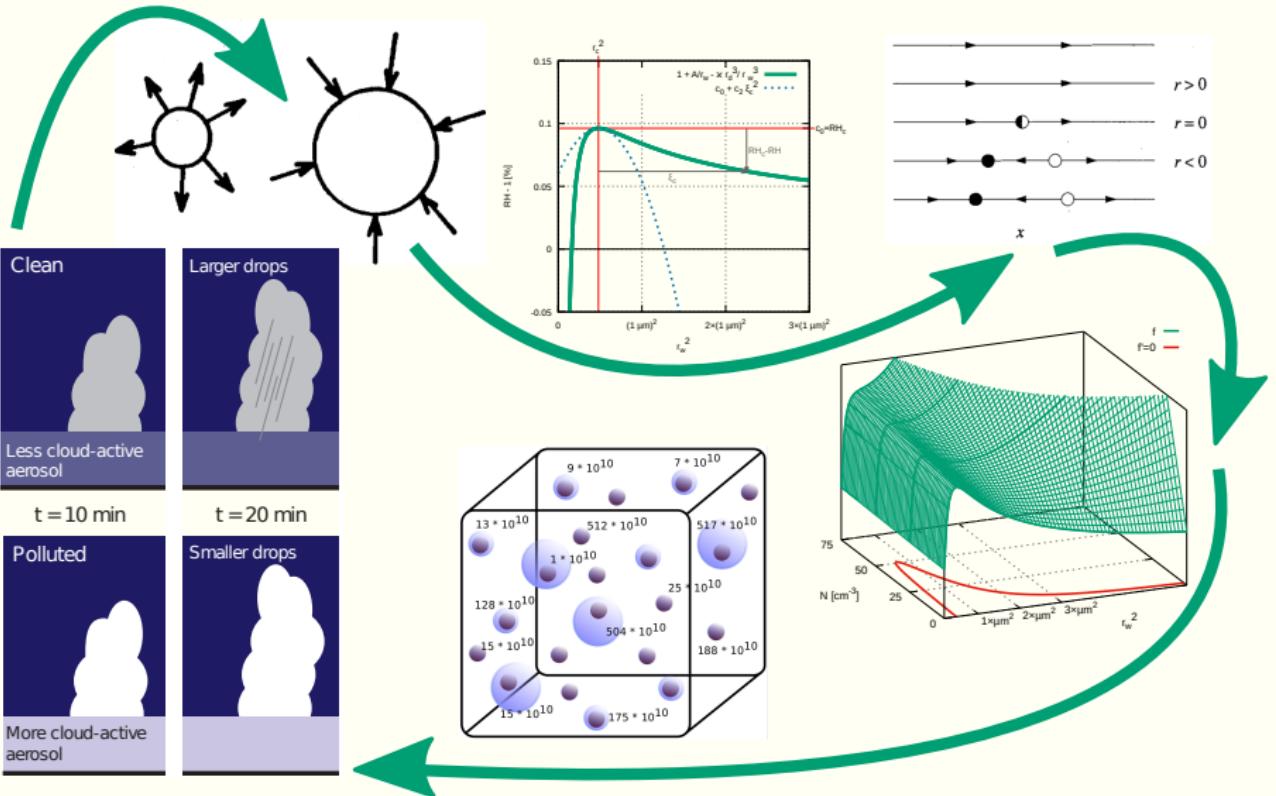


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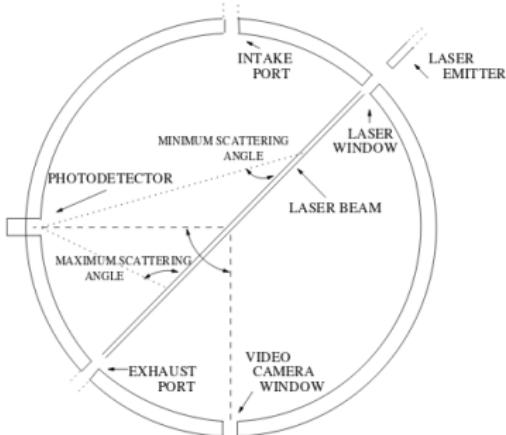
## particle size spectra







# model applicability: CCN instruments? (hypothesis...)

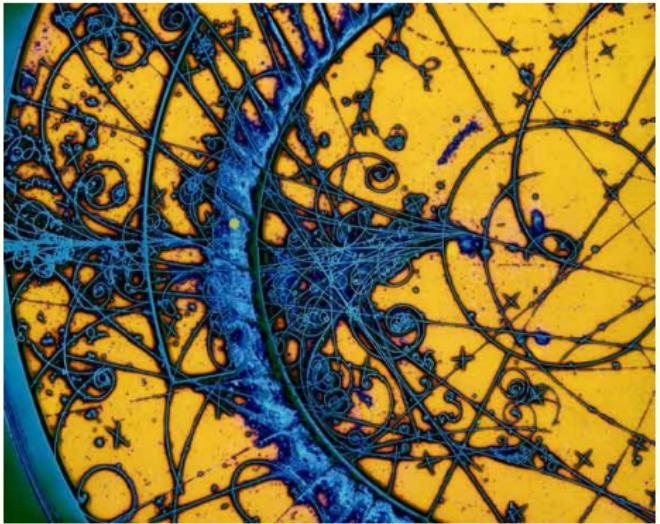
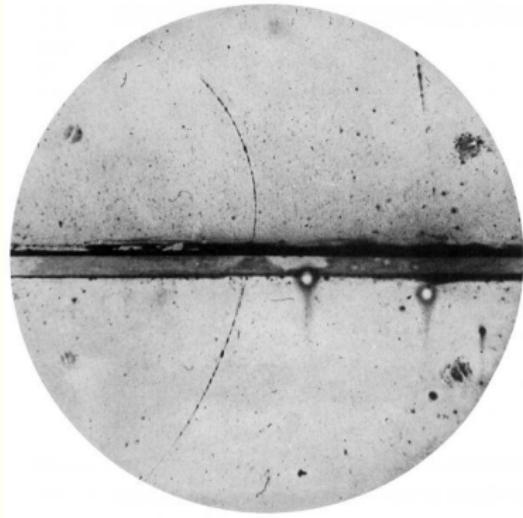


pictured: UWyoming WyoCCN instrument

(photo from DYCOMS-II CCN data report by Jeff Snider et al.)

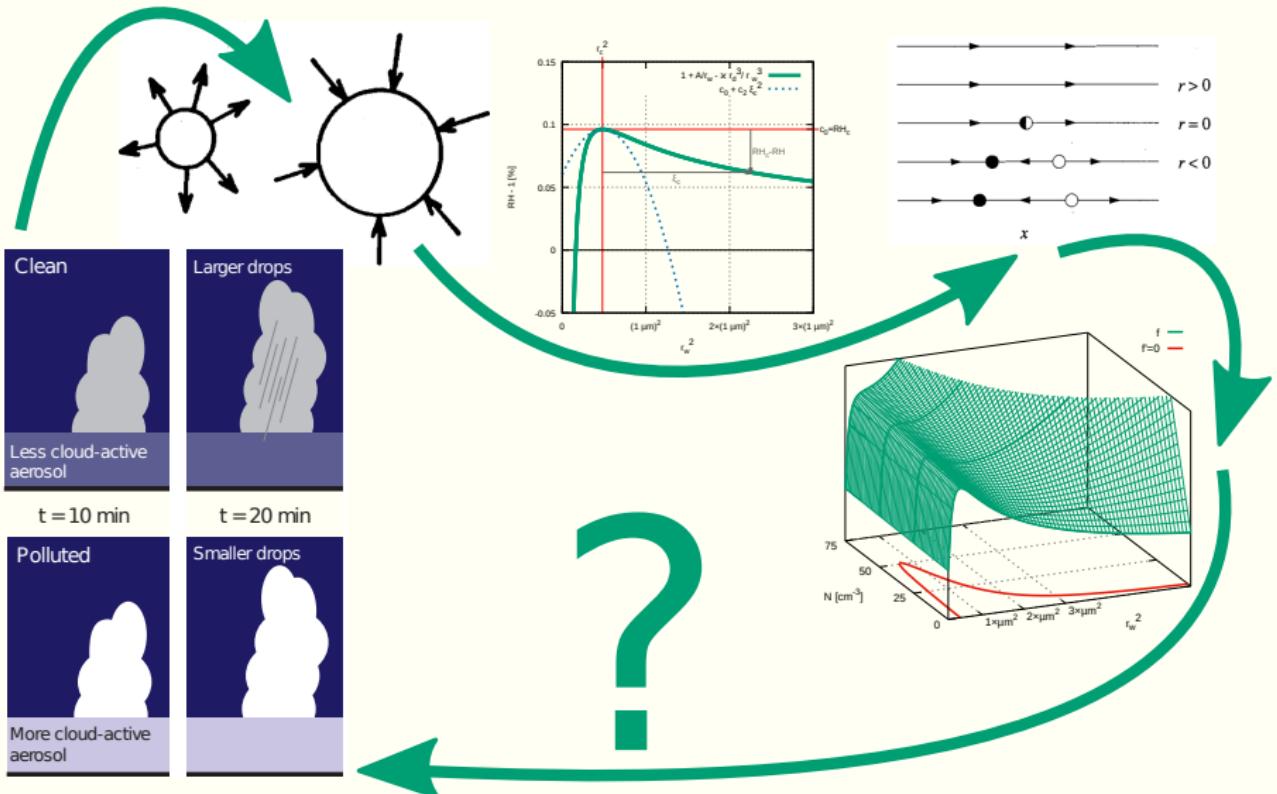
[https://www.eol.ucar.edu/projects/dycoms/dm/archive/docs/snider\\_ccnreadme.pdf](https://www.eol.ucar.edu/projects/dycoms/dm/archive/docs/snider_ccnreadme.pdf)

## applicability beyond cloud physics (hypothesis...)



Wilson & bubble chambers

<https://home.cern/about/updates/2015/06/seeing-invisible-event-displays-particle-physics>



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- **charge, isotopic ratio, ...**

# MODELING OF CLOUD MICROPHYSICS

## Can We Do Better?

WOJCIECH W. GRABOWSKI, HUGH MORRISON, SHIN-ICHIRO SHIMA, GUSTAVO C. ABADE,  
PIOTR DZIEKAN, AND HANNA PAWLOWSKA

The Lagrangian particle-based approach is an emerging technique to model cloud microphysics and its coupling with dynamics, offering significant advantages over Eulerian approaches typically used in cloud models.

doi:10.1175/BAMS-D-18-0005.1

# particle-based-cloud-modelling.network

<http://particle-based-cloud-modelling.network>

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[View on GitHub](#)

### Particle-Based Cloud Modelling Network Initiative

#### Mailing List

Venue for communications relevant to the development and applications of particle-based models of atmospheric clouds: announcements of meetings, calls for submissions, funding opportunities, scholarships, openings, software/data releases, publications and other notices warranting community-wide dissemination.

Archives and subscription management:

<https://mailing.uj.edu.pl/sympa/info/particle-based-cloud-modelling>

#### Event Calendar

Database of events announced on the mailing list:

Thank you for your attention!

## hysteresis: activation/deactivation cycle



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vertically displaced (velocity  $w$ , hydrostatic background) adiabatic parcel:  
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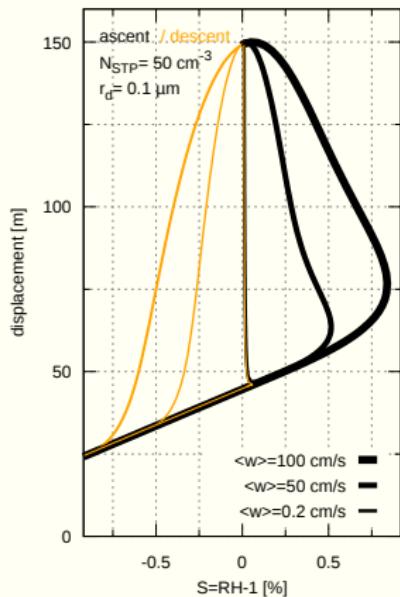
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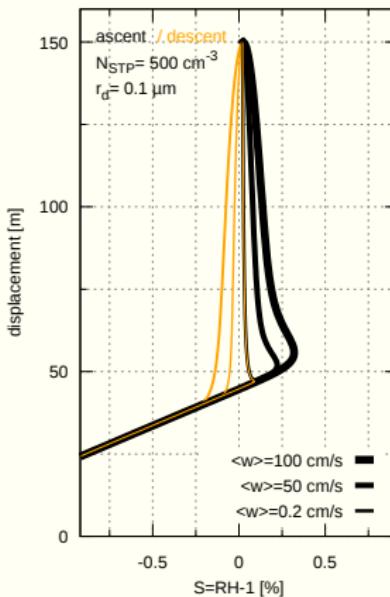
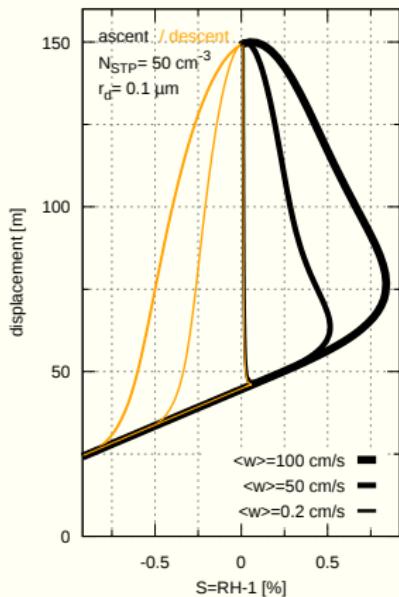
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# parcel model: numerical integration (sinusoidal $w$ )



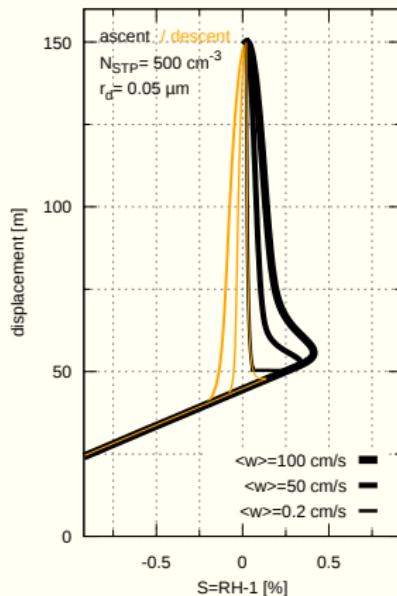
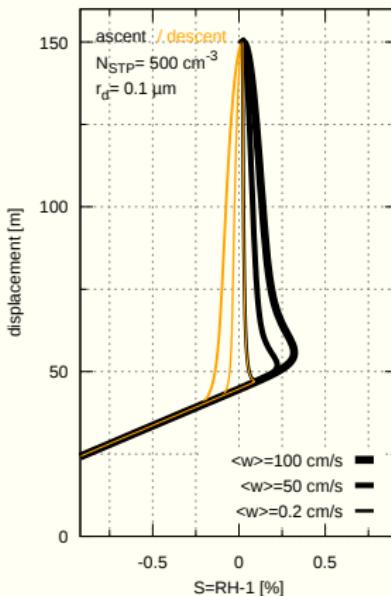
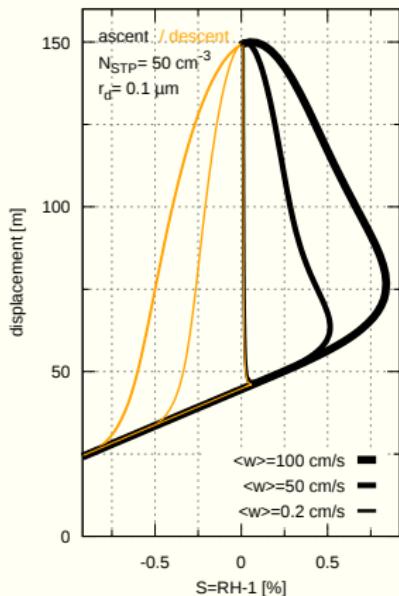
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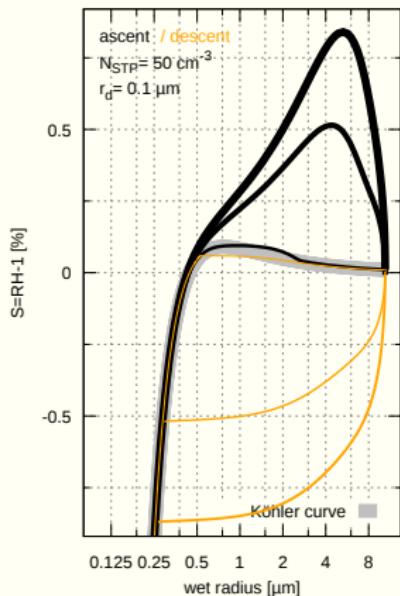
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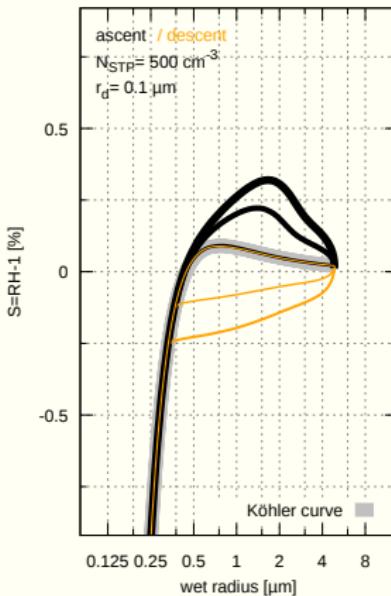
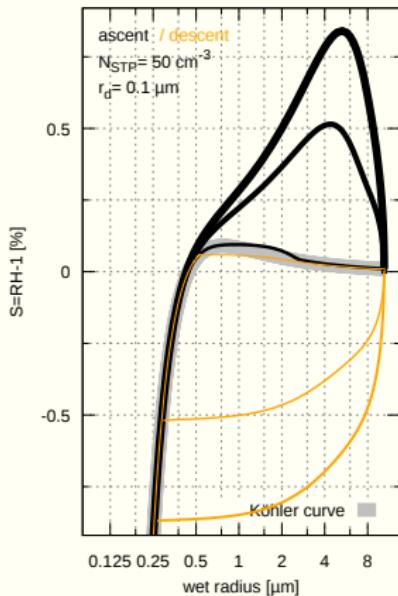
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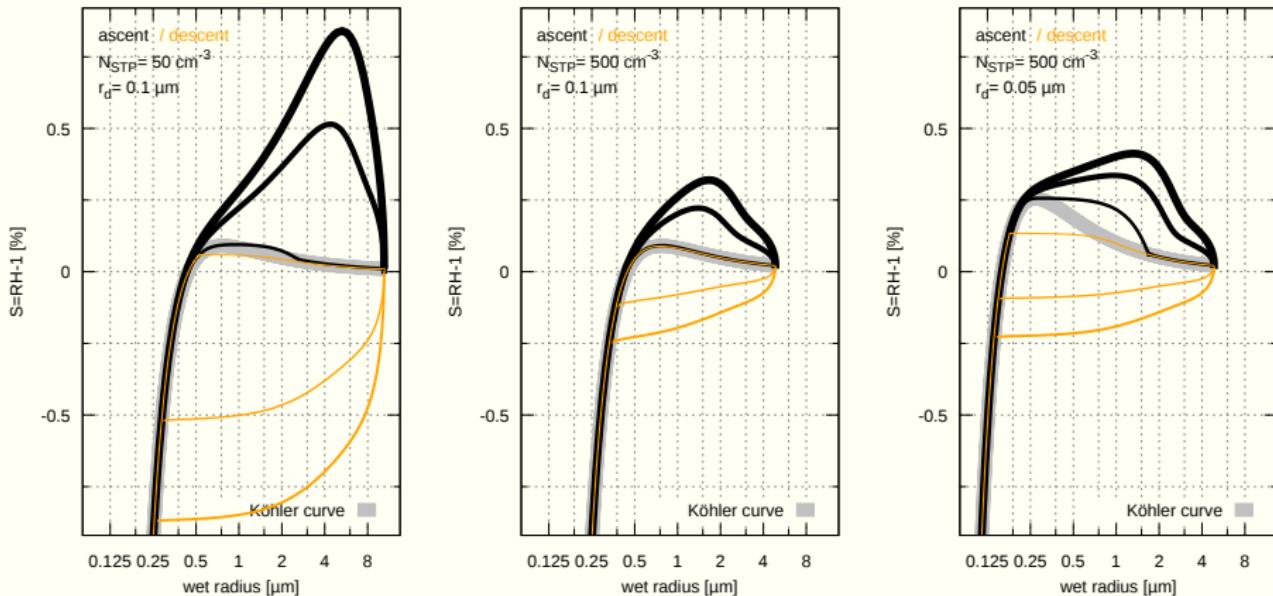
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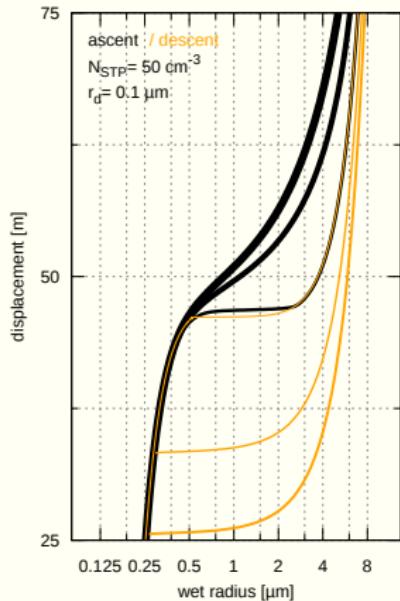
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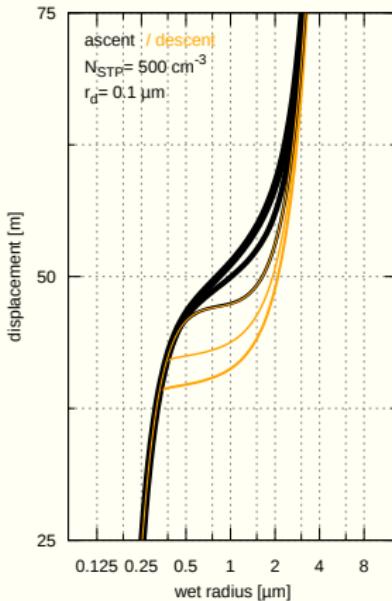
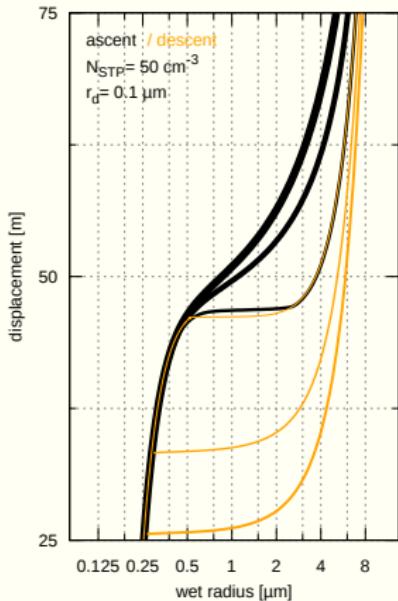
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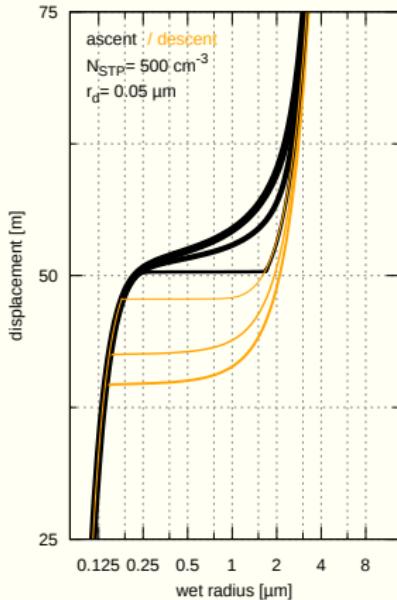
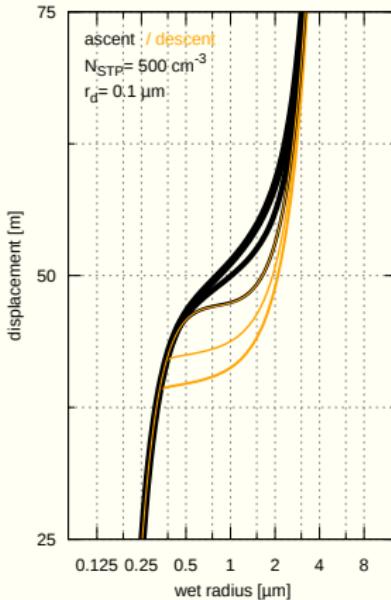
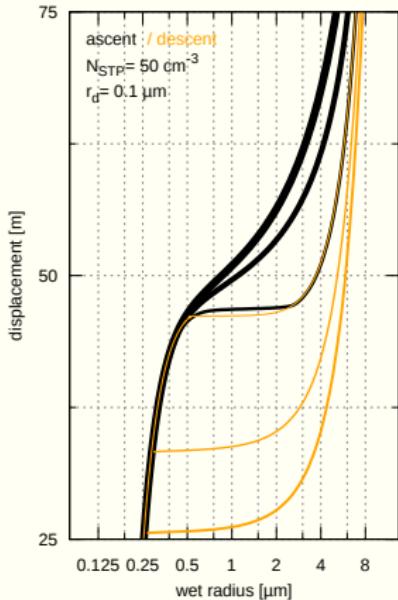
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