



Istituto Veneto  
di Scienze Lettere  
ed Arti

**SUMMER SCHOOL  
ON BIOGEODYNAMICS  
AND EARTH SYSTEM SCIENCES**



# Boolean Delay Equations: Theory and Insights into the El Nino Southern Oscillation

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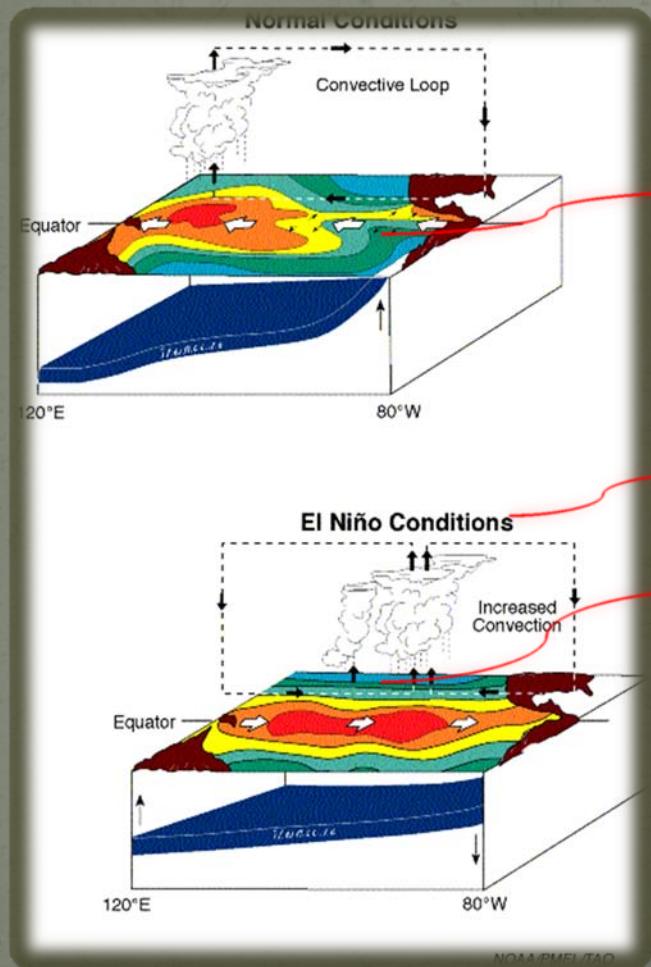
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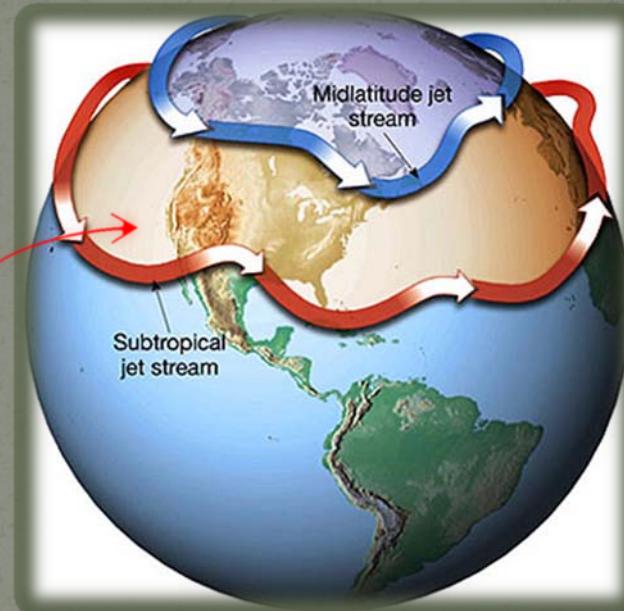


# The El Niño-Southern Oscillation



Rossby waves  
 $U_3$

$T_1, T_2$   
 $U_1, U_2$



Rossby wave travel time:  $\tau = 0.4 - 2.0$   
Local delays:  $\beta = 0.2$   
Period of mid-latitude jet:  $\theta = 0.05 - 0.2$   
Response of tropics to mid-lat forcing:  $\gamma = 0.05 - 0.1$

# The ENSO model

$$U_1(t) = T_1(t - \beta)$$

$$U_2(t) = T_2(t - \beta)$$

$$R(t) = U_1(t) \Delta U_2(t)$$

$$T_1(t) = \{(R \wedge \neg U_1)(t - \tau)\} \vee \{\neg R(t - \tau) \wedge U_2(t - \beta)\}$$

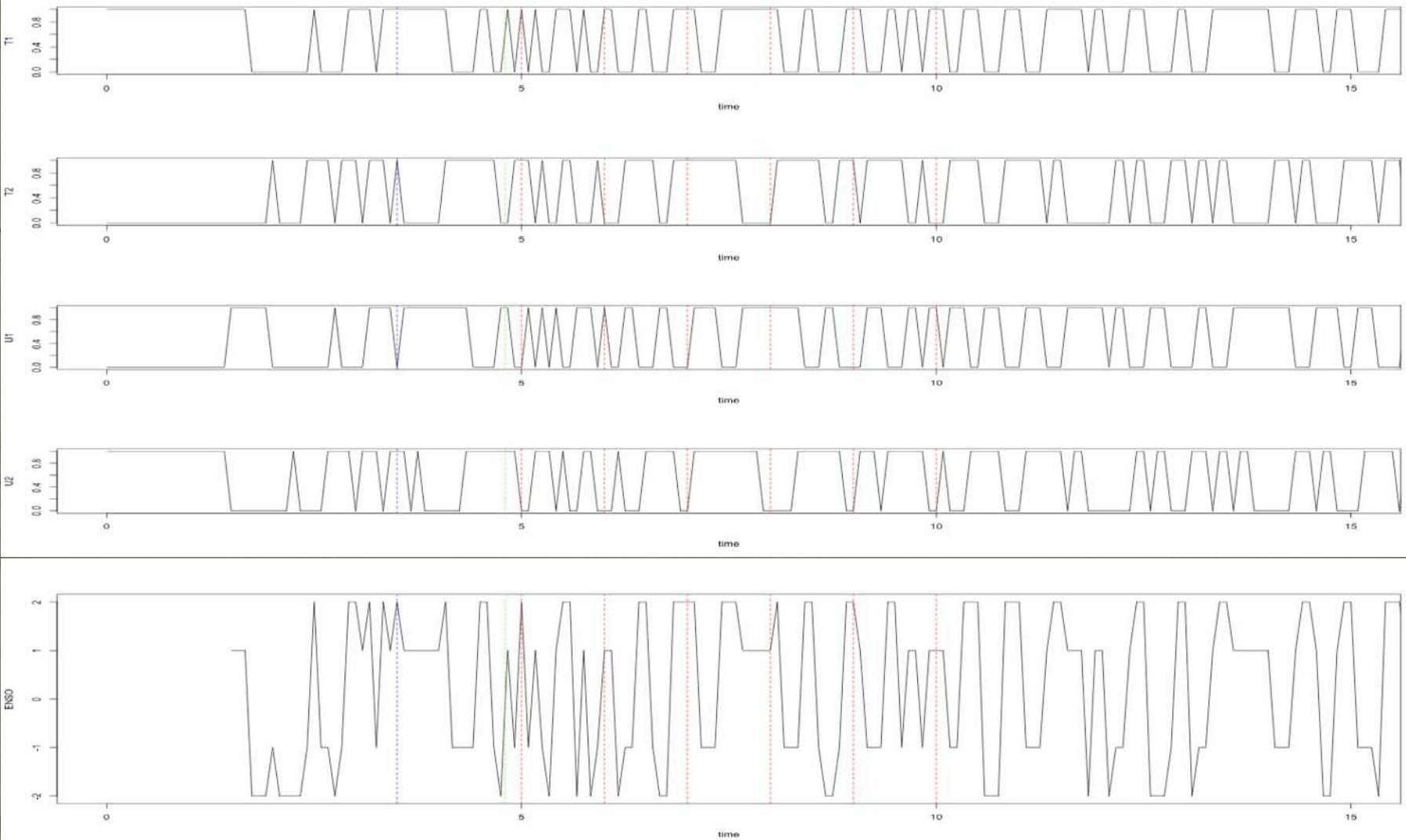
$$T_2(t) = \{S \Delta T_1(t - \beta)\}$$

$$S(t) = S(t - 1)$$

PHASE (T <sub>1</sub> )	INTENSITY (T <sub>2</sub> )	ENSO	
0	0	-2	Strong La Niña
0	1	-1	Mild La Niña
1	0	1	Mild El Niño
1	1	2	Strong El Niño

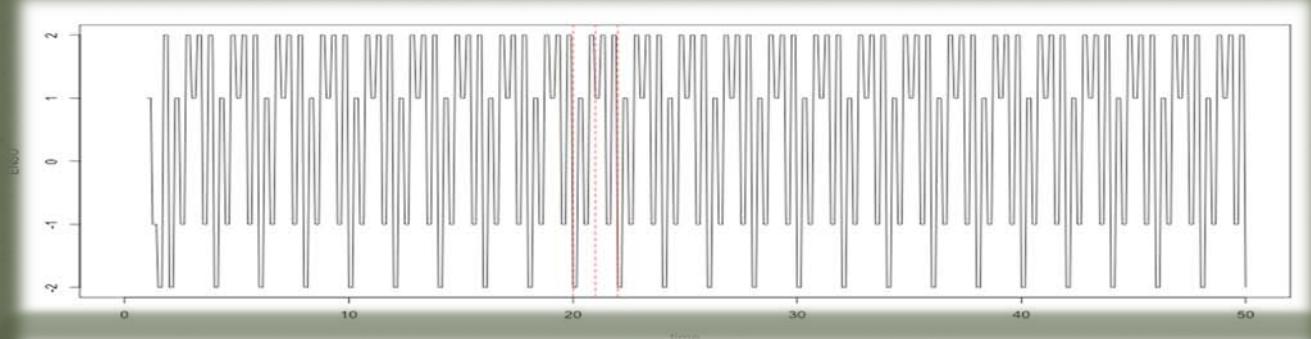
DIRECTION (U <sub>1</sub> )	INTENSITY (U <sub>2</sub> )	
0	0	Extreme easterly anomalies
0	1	Mild easterly anomalies
1	0	Mild westerly anomalies
1	1	Extreme westerly anomalies

# Example of the march of phases

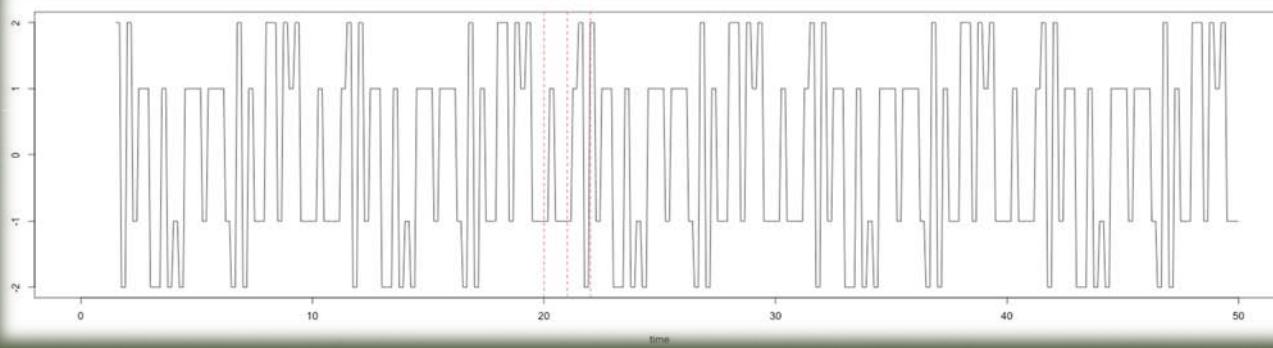


# Sensitivity to the return period of Rossby waves

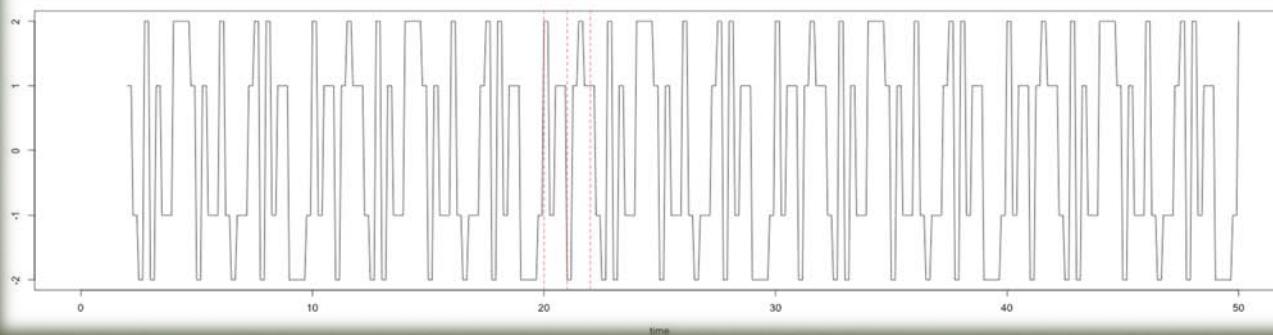
## Initial state: mild warm, 6 months winter



$\tau=0.5$



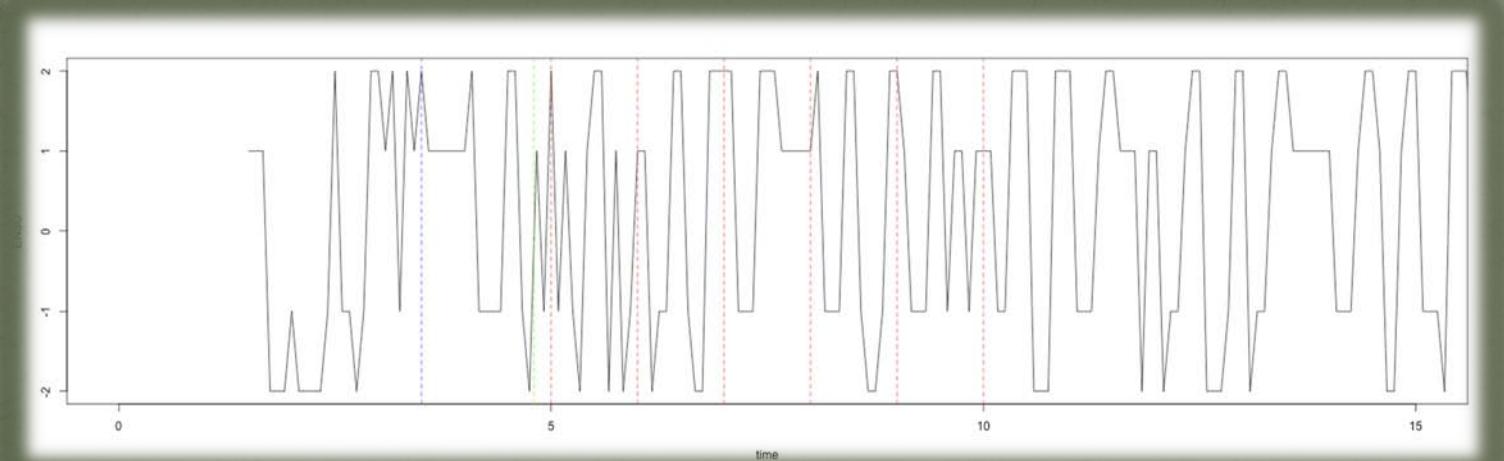
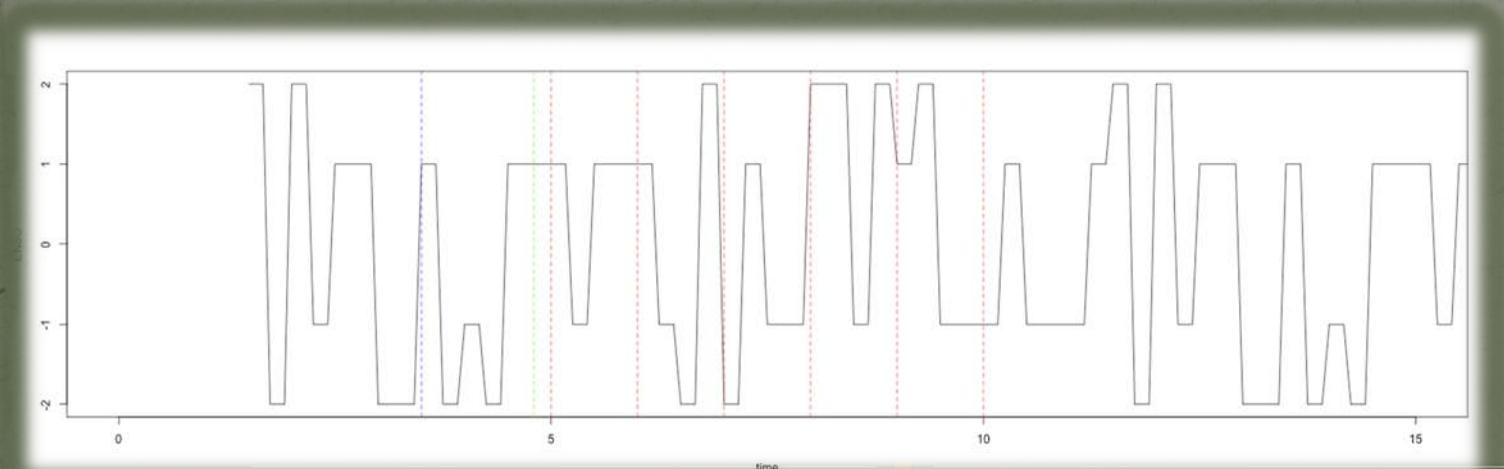
$\tau=1.5$



$\tau=2.0$

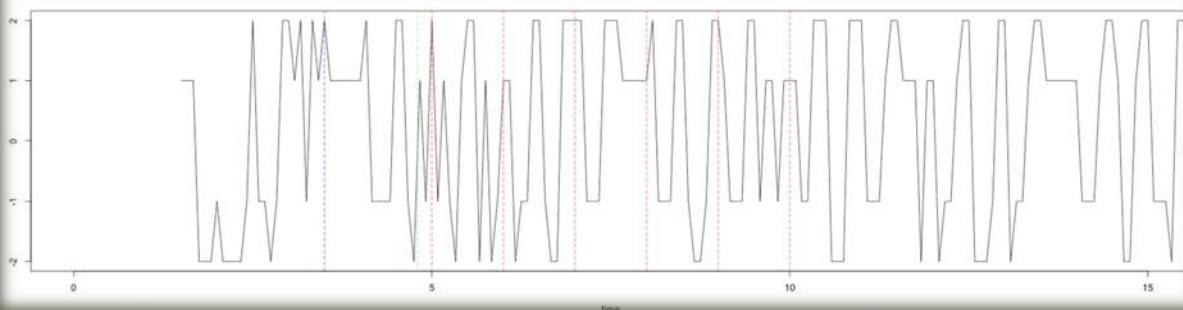
# Sensitivity to seasonality

Initial state: mild warm,  $\tau=1.5$

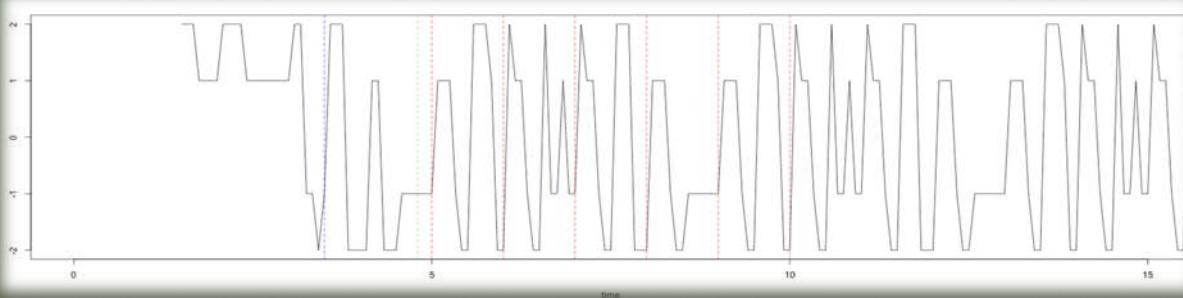


# Sensitivity to the initial state

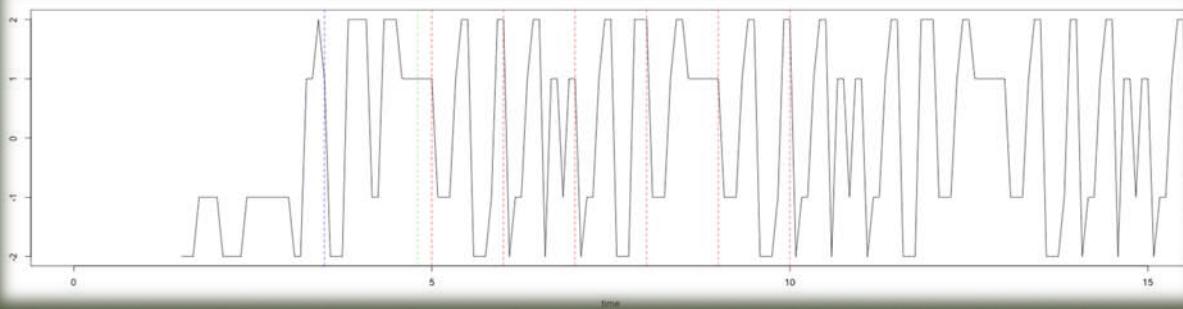
## Initial state: NDJF winter, $\tau=1.5$



Mild warm conditions



Strong El Nino



Strong La Nina

# First, some theory... how to model a driving factor

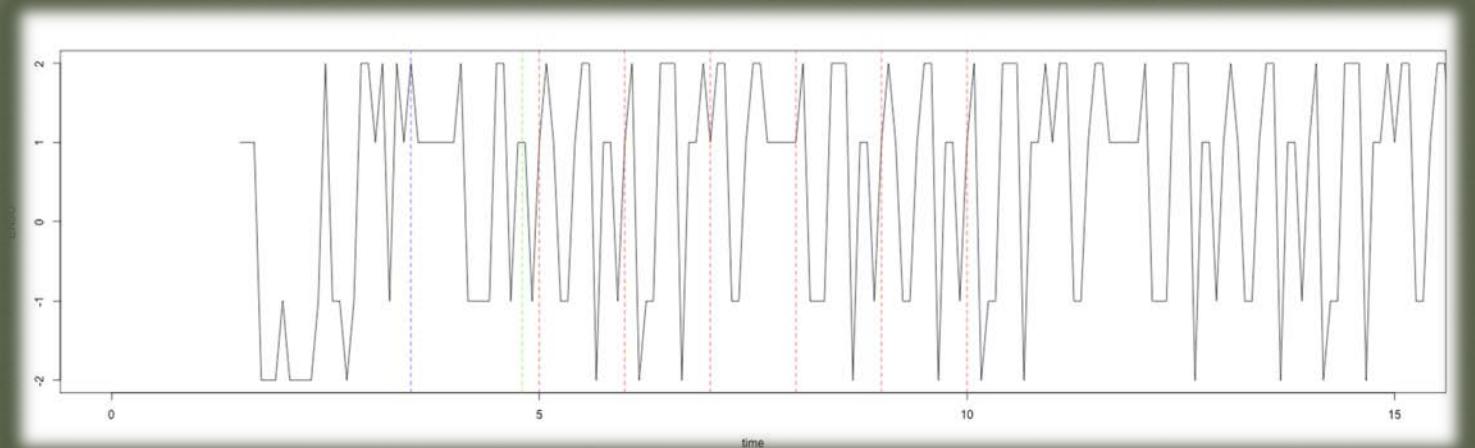
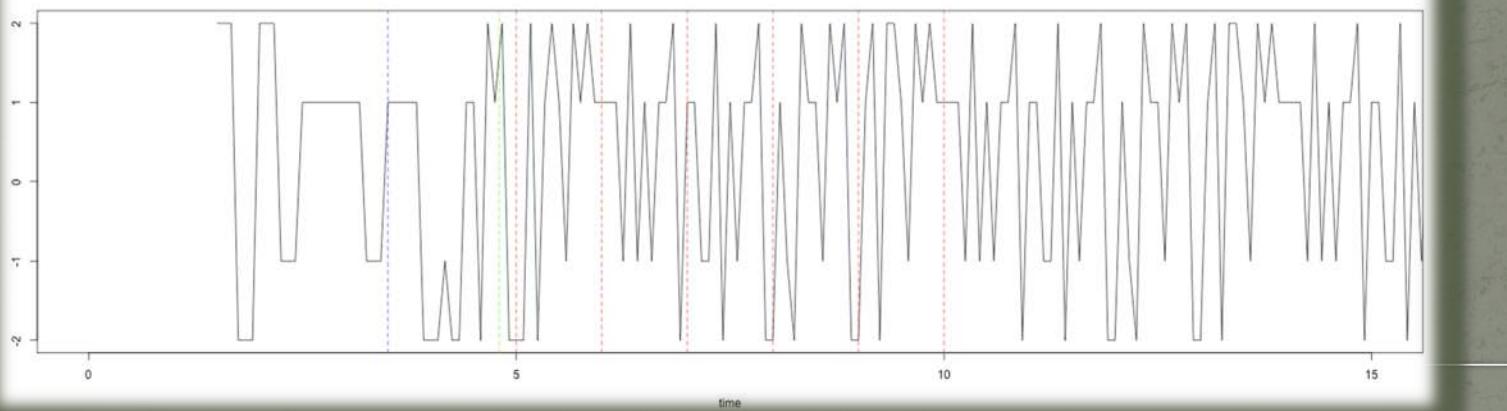
$$(1) \quad \begin{cases} x(t) = \neg x(t-1) \\ y(t) = \neg y(t-1) \vee \neg x(t-\theta) \end{cases} \quad \text{via coupling with an additional BDE}$$

Coupling ENSO and mid-latitude circulation:

$$(2) \quad \begin{cases} x(t) = \neg x(t-1) \\ U_1(t) = T_1(t - \beta) \vee \neg U_3(t - \gamma) \\ y(t) = \neg y(t - \tau) \\ \tau = \begin{cases} \tau_1 & x = 0 \\ \tau_2 & x = 1 \end{cases} \end{cases} \quad \text{via state-dependent delay}$$

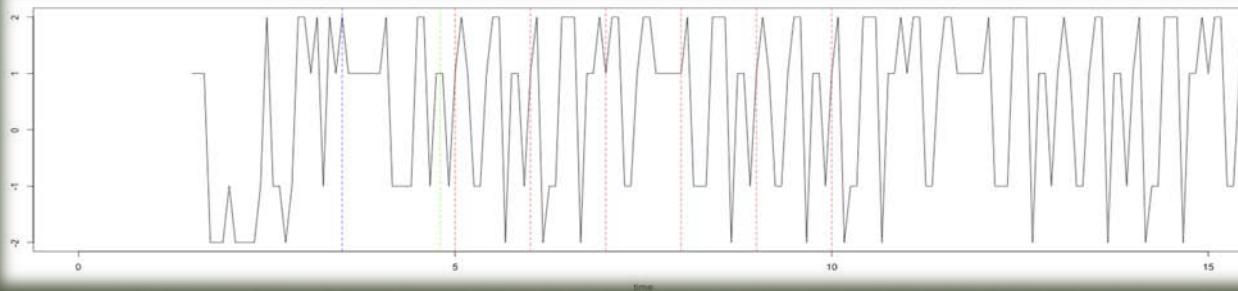
# Sensitivity to seasonality

Initial state: mild warm,  $\tau=1.5$

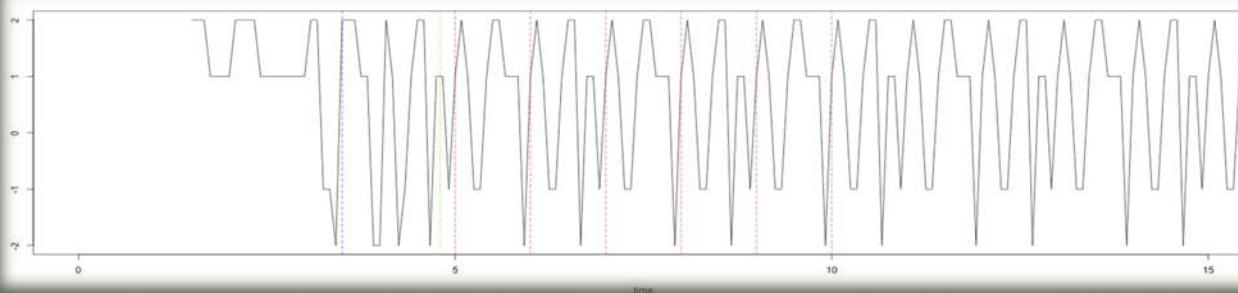


# Sensitivity to the initial state

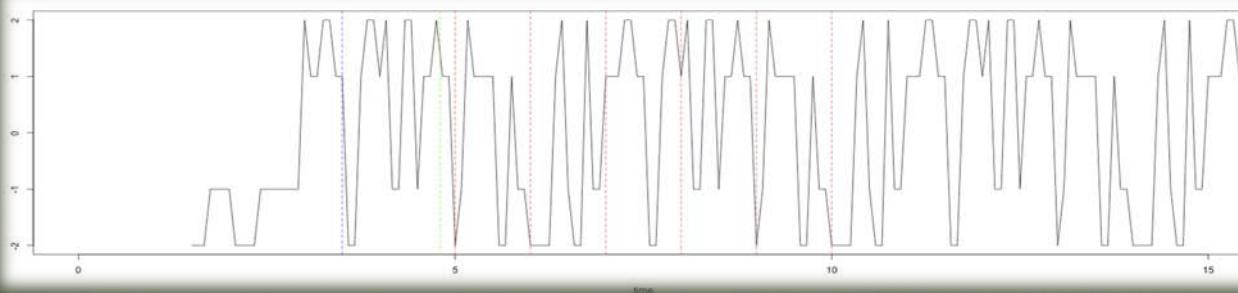
## Initial state: NDJF winter, $\tau=1.5$



Mild warm conditions



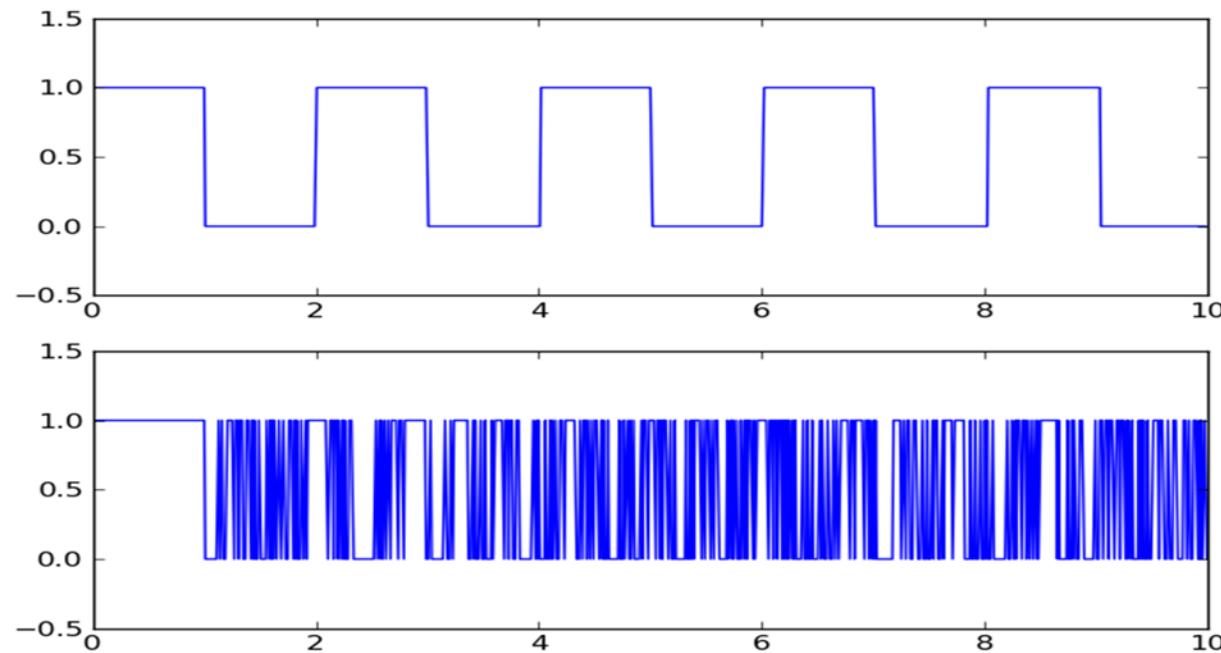
Strong El Nino



Strong La Nina

# BDEs with random delay

$$\begin{cases} x(t) = -x(t-1) & \text{if } x = \begin{cases} 0 & \tau \in P_0(\tau) \\ 1 & \tau \in P_1(\tau) \end{cases} \\ y(t) = -y(t-\tau) & \end{cases} \quad P_j(\tau) = \mu_j + N(0, \sigma)$$



# Quiz...

1) Do you expect to see more 0's or more 1's?

Ok, that was easy! But, why??

2) How many jumps do you expect to see?

3) Each time you are in state 1 (or state 0), how long do you expect to stay in the same state?

$$\mu_0 = 0.1$$

$$\mu_1 = 0.2$$

1)

$$\mu_0 = 0.2$$

$$\mu_1 = 0.4$$

t	o	1
10	451	447
100	4906	4932
1000	49939	49960

t	o	1
10	449	450
100	4939	4960
1000	49946	49953

# Quiz...

- 1) Do you expect to see more 0's or more 1's?
- 2) How many jumps do you expect to see?
- 3) Each time you are in state 1 (or state 0), how long do you expect to stay in the same state?

$$\mu_0 = 0.1$$

$$\mu_1 = 0.2$$

2)

$$\mu_0 = 0.2$$

$$\mu_1 = 0.4$$

t	# JUMPS
10	408
100	4628

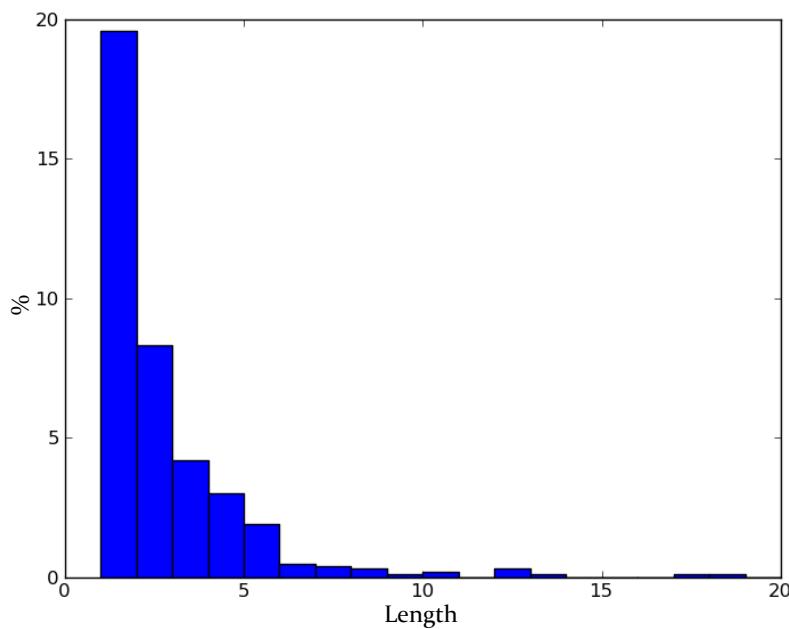
t	# JUMPS
10	358
100	4364

# Quiz...

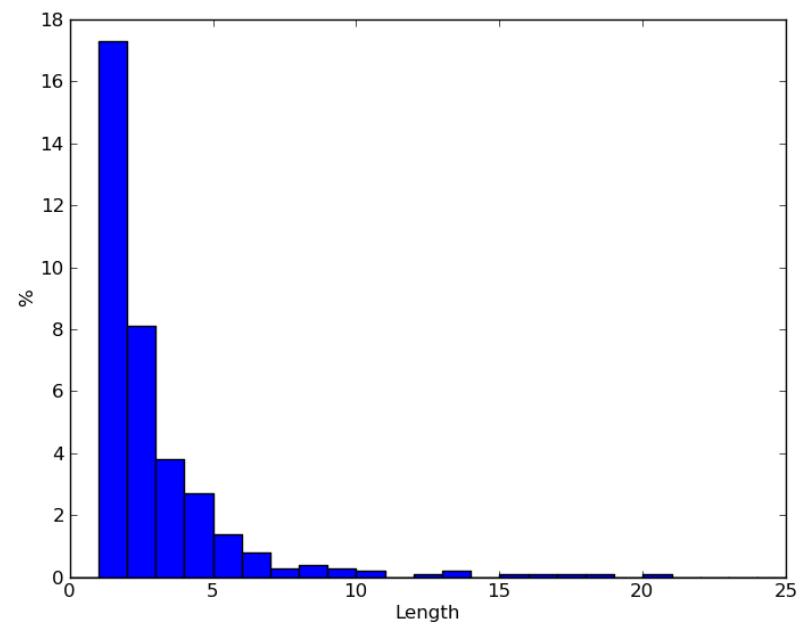
- 1) Do you expect to see more 0's or more 1's?
- 2) How many jumps do you expect to see?
- 3) Each time you are in state 1 (or state 0), how long do you expect to stay in the same state?

# Distribution of the spells of 0 and 1

## Dependence on the length of the domain

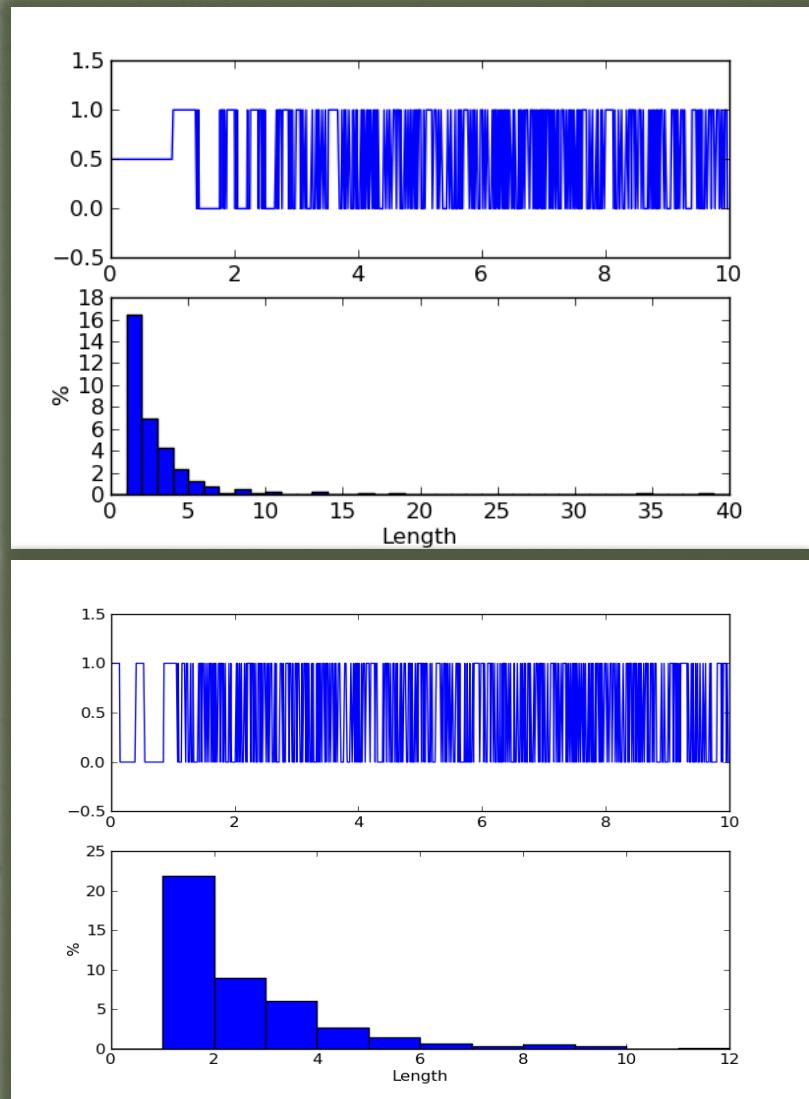
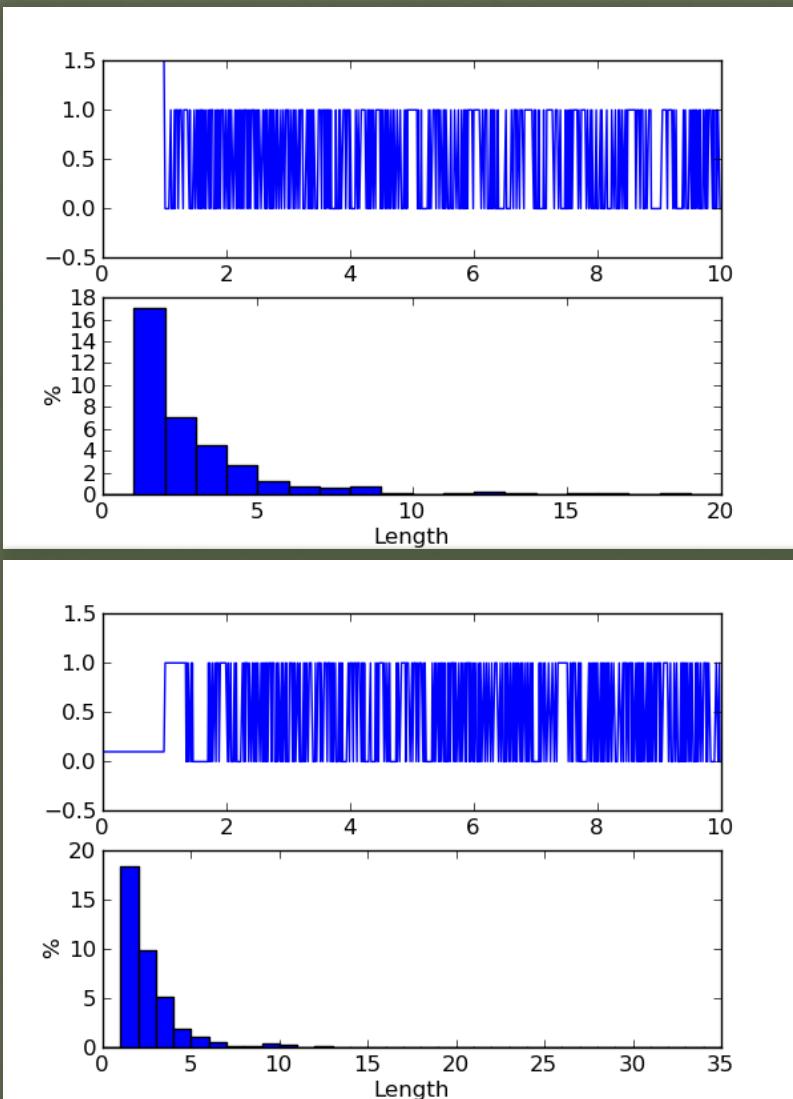


$t=10$



$t=100$

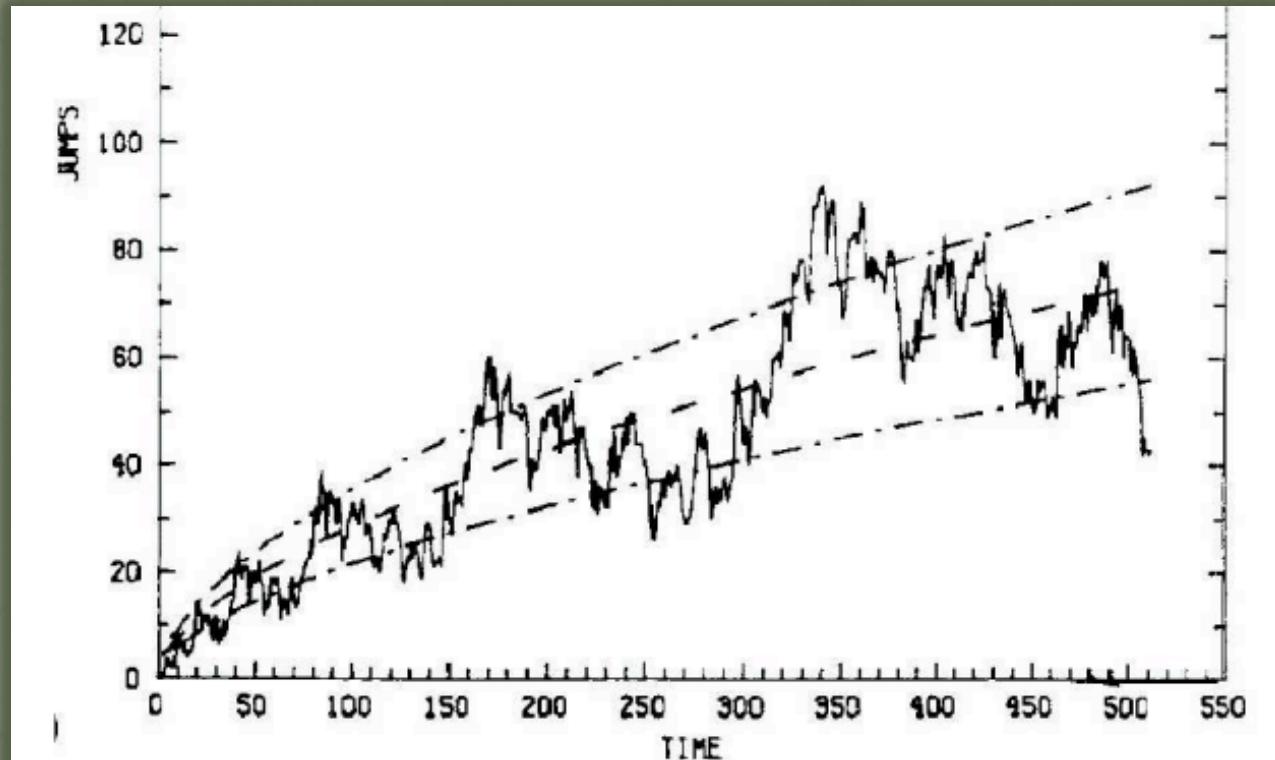
# Dependence on the initial data



# Is it always like this??

$$\begin{cases} x(t) = \neg x(t - \tau) \\ y(t) = y(t - 1) \vee y(t - \theta) \end{cases}$$

$$\theta = \frac{\sqrt{5} - 1}{2}$$



Ghil et al., 2008, 'Boolean Delay Equations: A Simple Way of Looking at Complex Systems'

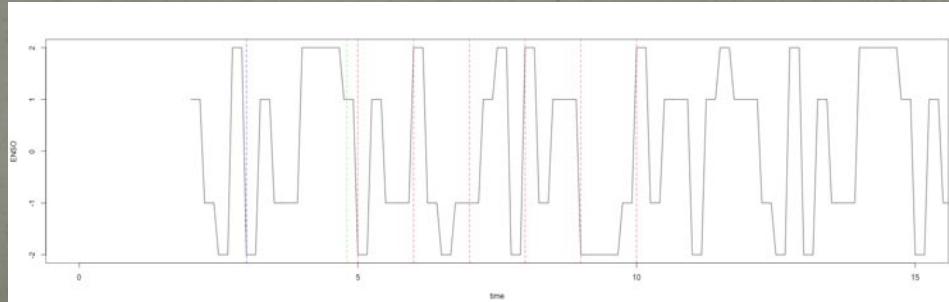
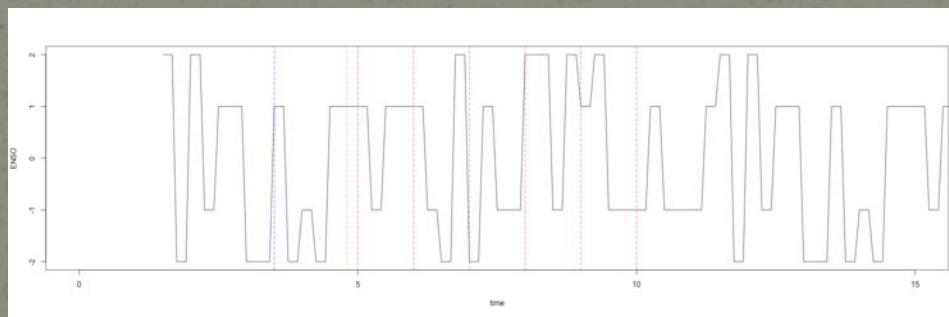
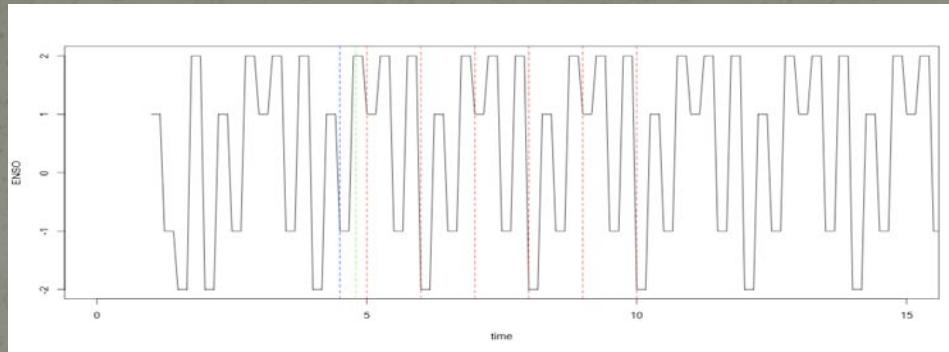
“Fools ignore complexity. Pragmatists suffer it.  
Some can avoid it. Geniuses remove it.”

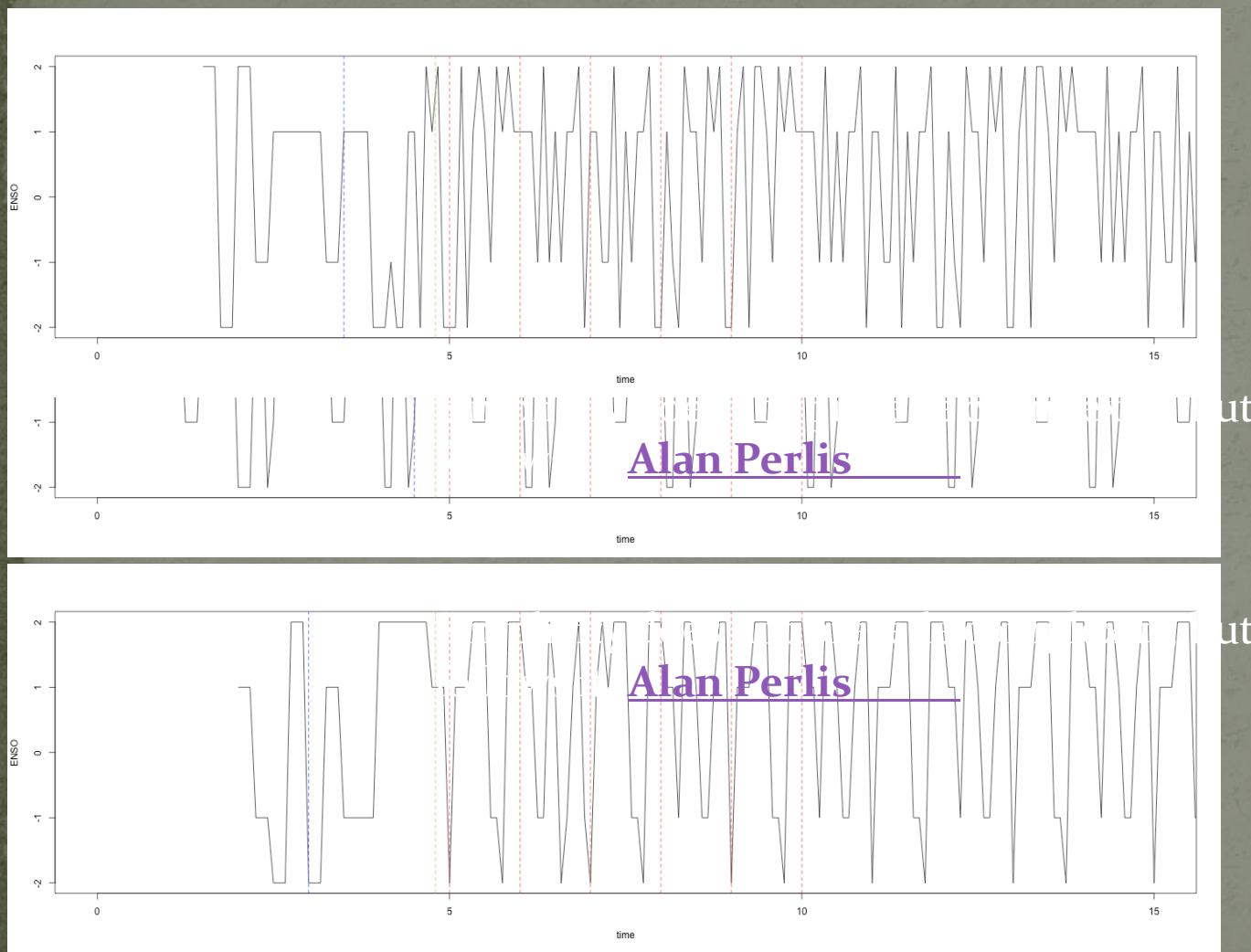
**Alan Perlis, 1922-1990**

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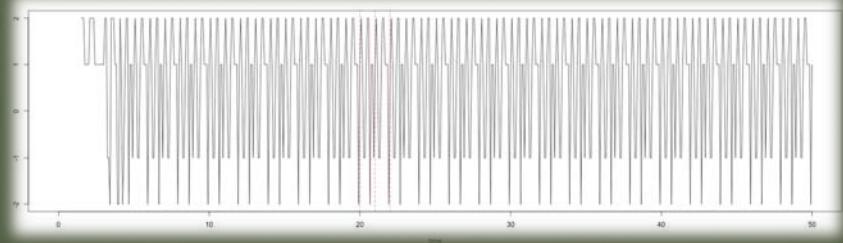
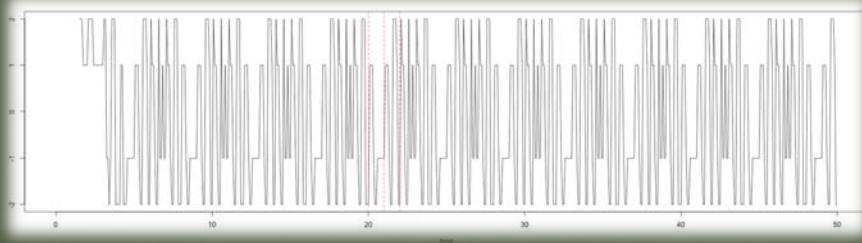
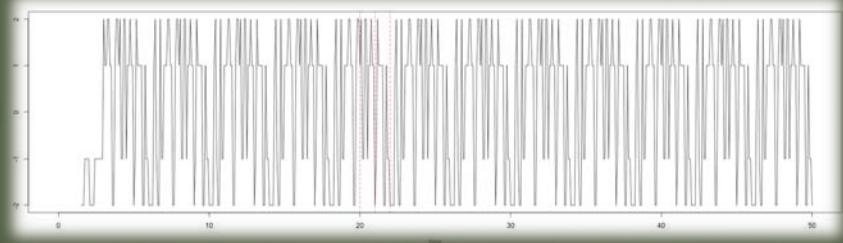
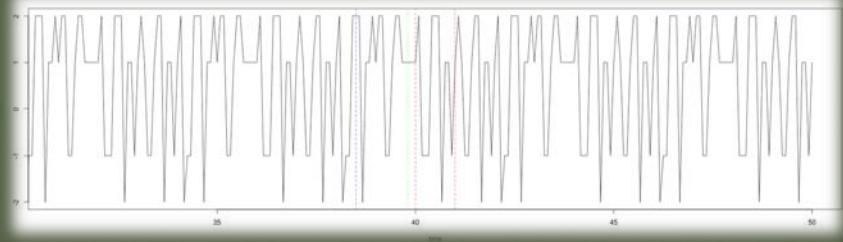
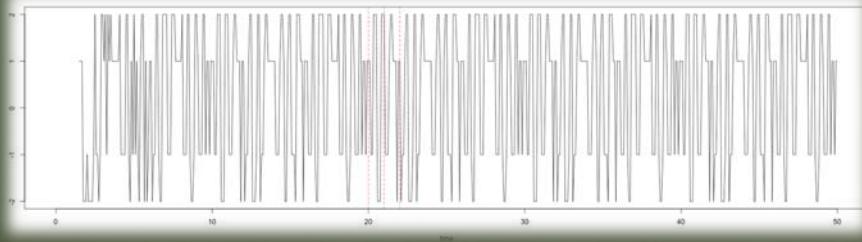
# Reserves





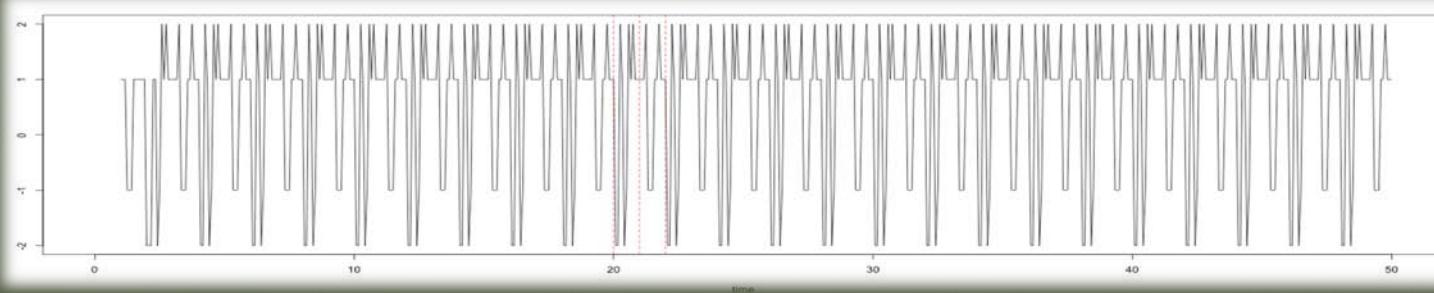
# Uncoupled vs. Coupled

## Initial state: NDJF winter, $\tau=1.5$

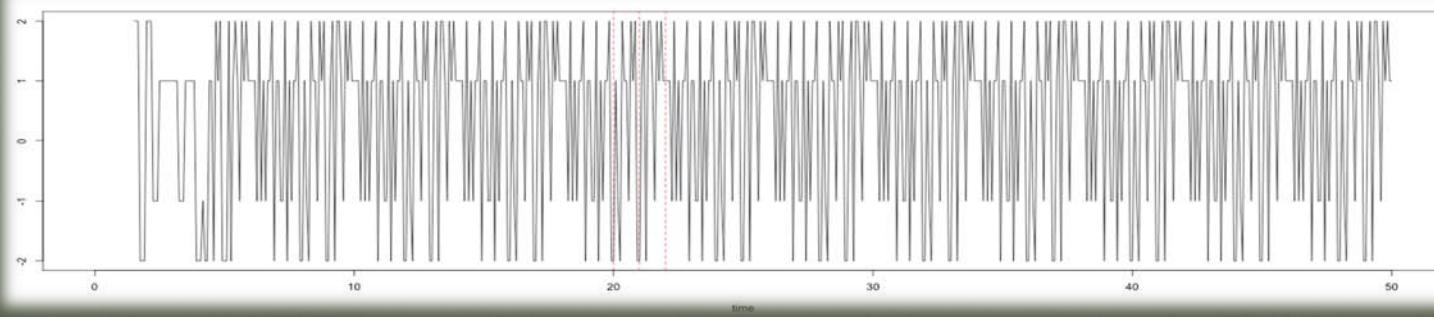


# Sensitivity to the return period of Rossby waves

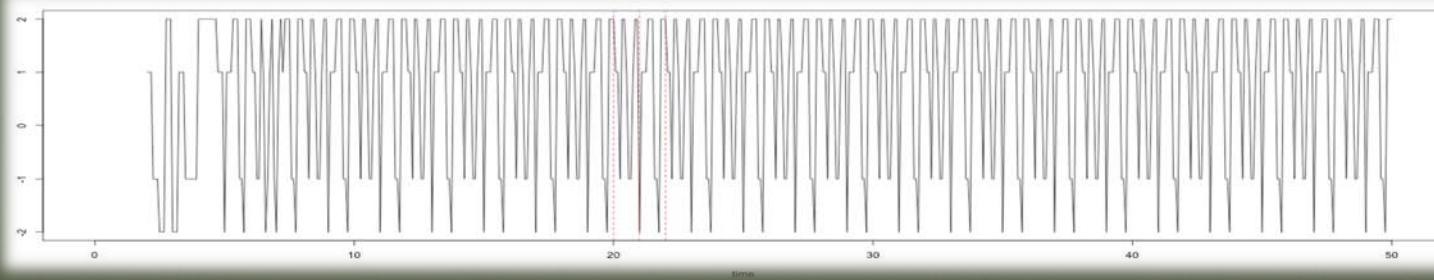
coupled, Initial state: mild warm, 6 months winter



$\tau=0.5$



$\tau=1.5$



$\tau=2.0$