

Homogenisation for Stochastic Advection by Lie Transport (SALT)

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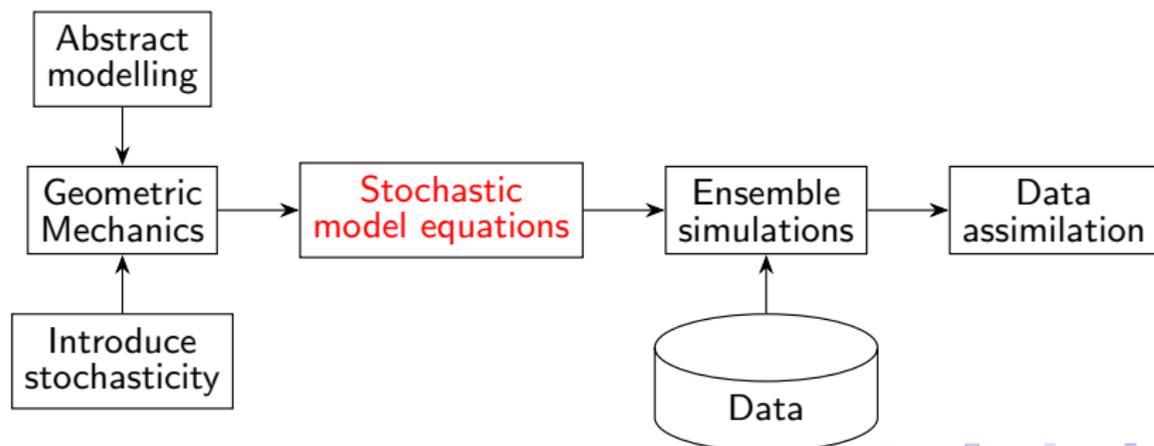
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Motivation: Multi-scale, multi-physics systems

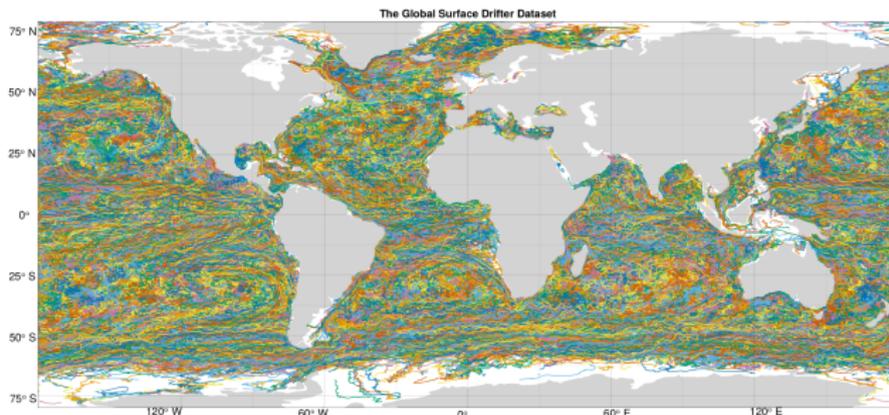
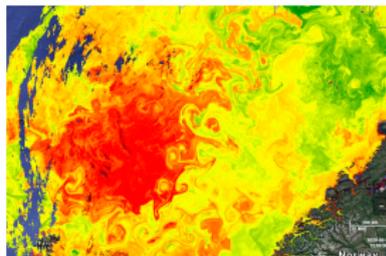
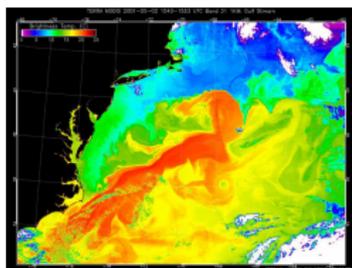
- Classical & quantum interactions in rapid molecular processes.
- Dynamics of complex fluids in, e.g., liquid crystals and superfluids.
- Turbulence in fluid dynamics.
- Atmosphere & ocean interactions in the climate systems.
- Control and response.

Versatile geometric stochastic modelling paradigm



Motivation: Turbulent ocean dynamics

Observational data:



Ansatz: Stochastic dynamics of Lagrangian particle trajectory,

$$dx_t := u_t(x_t) dt + \sum_i \xi_i(x_t) \circ dW_t^i.$$

What will we talk about

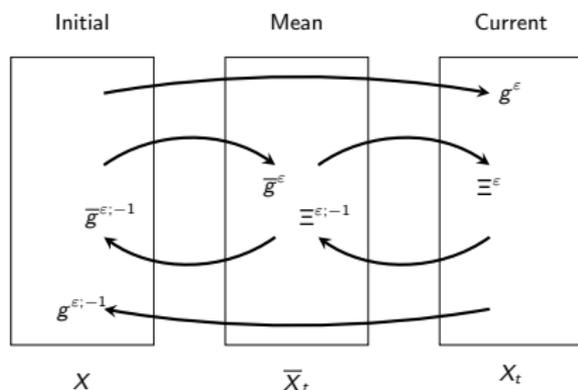
- 1 Homogenisation of Lagrangian trajectories
- 2 Stochastic variational closures
- 3 Example

Lagrangian decomposition of flow maps

Goal: Derive the Eulerian velocity decomposition

$$dX_t = U_t(X_t) dt + \sum_{k=1}^K \xi_k(X_t) \circ dW_t^k,$$

from the homogenisation of a multi-scale dynamical system.



- Lagrangian trajectories factorise

$$g_t^\varepsilon = \Xi_t^\varepsilon \circ \bar{g}_t^\varepsilon \in \text{Diff}(\mathbb{T}^d)$$

- Coordinates defined by

$$\bar{X}_t = \bar{g}_t^\varepsilon(X), \quad X_t = \Xi_t^\varepsilon(\bar{X}_t).$$

- Eulerian velocity field

$$\begin{aligned} \tilde{U}_t^\varepsilon &=: \dot{g}_t^\varepsilon g_t^{\varepsilon;-1} \\ &:= \dot{\Xi}_t^\varepsilon \Xi_t^{\varepsilon;-1} + \Xi_{t*}^\varepsilon \dot{\bar{g}}_t^\varepsilon \bar{g}_t^{\varepsilon;-1}. \end{aligned}$$

Homogenisation of fast map Ξ^ε

Let Ξ^ε be the flow map of Y_t^ε , $\Xi_t^\varepsilon(X) = Y_t(X)$, with the evolution equations

$$dY_t^\varepsilon = \sum_{k=1}^K \xi_k(Y_t^\varepsilon) dW_t^{\varepsilon;k}, \quad Y_0^\varepsilon = X \in \mathbb{T}^d,$$

$$\text{where } \mathbf{W}^\varepsilon = (W^\varepsilon, \mathbb{W}^\varepsilon), \quad W_t^\varepsilon = \varepsilon \int_0^{t\varepsilon^{-2}} \lambda_s^\varepsilon ds, \quad \mathbb{W}_{st}^\varepsilon = \int_s^t (W_u^\varepsilon - W_s^\varepsilon) \otimes dW_u^\varepsilon.$$

Assumption (Fast map assumptions [KM17; Che+19])

- Weak invariance principle holds such that $\mathbf{W}^\varepsilon \rightarrow_{\mathbb{P}} \mathbf{W}^\Gamma = (W, \mathbb{W}^\Gamma)$ where \mathbb{P} is an invariant measure of λ dynamics.

Proposition (Homogenisation of fast map)

Assume that above assumption and smoothness criterion of ξ_k holds. For all $X \in \mathbb{T}^d$, $Y^\varepsilon \rightarrow_{\mathbb{P}} Y$ as $\varepsilon \downarrow 0$ satisfying

$$dY_t = \sum_{k=1}^K \xi_k(Y_t) dW_t^\Gamma = \sum_{k=1}^K \xi_k(Y_t) \circ dW_t^k + \frac{1}{2} \sum_{k,l=1}^K \Gamma^{kl} [\xi_k(X_t), \xi_l(X_t)] dt. \quad (1)$$

Thus, $\Xi^\varepsilon \rightarrow_{\mathbb{P}} \Xi$ where Ξ is the flow map of Y_t .

Homogenisation of composite map $\Xi^\varepsilon \circ \bar{g}^\varepsilon$

Assumption (Limit of slow map)

- There exists $\Psi_t(\cdot, \mathbf{W}^\varepsilon) = \bar{g}_t^\varepsilon$ the flow map of \bar{g}^ε .
- $\bar{g}^\varepsilon \rightarrow_{\mathbb{P}} \bar{g}$ converges as $\varepsilon \downarrow 0$ and $\exists \bar{u}_t : \Omega \rightarrow C^1([0, T], \mathfrak{X})$, such that,

$$d\bar{g}_t(X) = \bar{u}_t(\bar{g}_t(X))dt, \quad \bar{g}_0(X) = X. \quad (2)$$

Theorem (Homogenisation of composite map [DHL24])

Let the assumptions on the fast map Ξ^ε and mean map \bar{g}^ε hold. Then, the composite map $g^\varepsilon = \Xi^\varepsilon \circ \bar{g}^\varepsilon$ converges $g^\varepsilon \rightarrow_{\mathbb{P}} g = \Xi \circ \bar{g}$ as $\varepsilon \downarrow 0$. Moreover, for all $t > 0$ and $X \in \mathbb{T}^d$,

$$\begin{aligned} dg_t(X) &= \Xi_{t*} \bar{u}_t(g_t(X)) dt + \sum_{k=1}^K \xi_k(g_t(X)) d\mathbf{W}_t^\Gamma, \\ &= \left(u_t(g_t(X)) + \sum_{k,l=1}^K \Gamma^{kl} [\xi_k(g_t(X)), \xi_l(g_t(X))] \right) dt + \sum_{k=1}^K \xi_k(g_t(X)) \circ dW_t^k. \end{aligned} \quad (3)$$

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Goal: from the homogenised flow maps

$$d\Xi_t \Xi_t^{-1} = \sum_{k,l=1}^K \Gamma^{kl} [\xi_k, \xi_l] dt + \sum_{k=1}^K \xi_k \circ dW_t^k, \quad d\bar{g}_t \bar{g}_t^{-1} = \bar{u}_t dt, \quad g = \Xi \circ \bar{g},$$

$$dg_t g_t^{-1} = \left(u_t + \sum_{k,l=1}^K \Gamma^{kl} [\xi_k, \xi_l] \right) dt + \sum_{k=1}^K \xi_k \circ dW_t^k, \quad \text{where } u_t := \Xi_{t*} \bar{u}_t,$$

derive equations of motion for the velocities u and \bar{u} using physical principles.

Additional physics

- Advected quantities $a_t = a_0 g_t^{-1} \in V^*$.
- g_t acts on a_0 via pullback, $a_0 g_t = g_t^* a_0$.
- The Lie-derivative is

$$\mathcal{L}_u a := \frac{d}{dt} \Big|_{t=0} \exp(tu)^* a.$$

- Define $\diamond : V \times V^* \rightarrow \mathfrak{X}^*(\mathcal{D})$ by

$$\langle -b \diamond a, u \rangle_{\mathfrak{X}(\mathcal{D}) \times \mathfrak{X}^*(\mathcal{D})} = \langle \mathcal{L}_u a, b \rangle_{V \times V^*}.$$

- Define adjoint action $\text{ad}_u v = -[u, v]$.
- Define the coadjoint action by

$$\langle \text{ad}_u v, m \rangle = \langle v, \text{ad}_u^* m \rangle = \langle v, \mathcal{L}_u m \rangle,$$

Euler-Poincaré variational principle

$$0 = \delta S(g_t) = \delta \int_{t_0}^{t_1} \ell(U_t, a_t).$$

Defining variations

A variation of the homogenised composite map $g_t = \Xi_t \circ \bar{g}_t$ is constructed by

$$\bar{g}_{\epsilon,t} = e_{\epsilon,t} \circ \bar{g}_t, \quad g_{\epsilon,t} = \Xi_t \circ \bar{g}_{\epsilon,t},$$

where $e_\epsilon : \Omega \rightarrow C^1([0, T]; \text{Diff}(\mathcal{D}))$ be the solution of the random ODE

$$\frac{d}{dt} e_{\epsilon,t} = \epsilon \dot{v}_t e_{\epsilon,t}, \quad e_{\epsilon,0} = Id, \quad v : \Omega \rightarrow C^1([0, T]; \mathfrak{X}(\mathcal{D})), \quad v_0 = v_T = 0.$$

The perturbed diffeomorphism $g_{\epsilon,t}$ gives

$$\bar{u}_{\epsilon,t} := \epsilon \frac{d}{dt} v_t + \text{Ad}_{e_{\epsilon,t}} \bar{u}_t, \quad \bar{a}_{\epsilon,t} := a_0 \bar{g}_{\epsilon,t}^{-1}, \quad u_{\epsilon,t} := \text{Ad}_{\Xi_t} \bar{u}_{\epsilon,t}, \quad a_{\epsilon,t} := a_0 g_{\epsilon,t}^{-1}.$$

Proposition (Variation induced by $e_{\epsilon,t}$)

$e_{\epsilon,t}$ introduces the following variations of u_t and a_t

$$\begin{aligned} \left. \frac{d}{d\epsilon} \right|_{\epsilon=0} \bar{u}_{\epsilon,t} &= \frac{d}{dt} v_t + \text{ad}_{v_t} \bar{u}_t, & \left. \frac{d}{d\epsilon} \right|_{\epsilon=0} u_{\epsilon,t} &= \text{Ad}_{\Xi_t} \left(\frac{d}{dt} v_t + \text{ad}_{v_t} \text{Ad}_{\Xi_t}^{-1} u_t \right), \\ \left. \frac{d}{d\epsilon} \right|_{\epsilon=0} \bar{a}_{\epsilon,t} &= -\mathcal{L}_{v_t} \bar{a}_t. & \left. \frac{d}{d\epsilon} \right|_{\epsilon=0} a_{\epsilon,t} &= -(\mathcal{L}_{v_t} a_t \Xi_t) \Xi_t^{-1}. \end{aligned}$$

Modified SALT closure I.

Modelling choices (SALT modelling choice)

- Given a Lagrangian functional $\ell : \mathfrak{X}(\mathcal{D}) \times V^* \rightarrow \mathbb{R}$, we assume it is a function of the drift velocity of the homogenised Lagrangian particle dynamics $dg_t g_t^{-1}$.

$$\ell = \ell(\mathbf{u}_t, \mathbf{a}_t).$$

Proposition (SALT Euler-Poincaré equations)

The variational principle

$$0 = \frac{d}{d\epsilon} \Big|_{\epsilon=0} S(\mathbf{g}_{\epsilon,t}) = \frac{d}{d\epsilon} \Big|_{\epsilon=0} \int_0^T \ell(\mathbf{u}_{\epsilon,t}, \mathbf{a}_{\epsilon,t}) dt,$$

yields the stochastic Euler-Poincaré equations

$$\left\{ \begin{array}{l} d \frac{\delta \ell}{\delta \mathbf{u}_t} + \mathbf{ad}_{\mathbf{u}_t}^* \frac{\delta \ell}{\delta \mathbf{u}_t} dt + \sum_{k=1}^K \mathbf{ad}_{\xi_k}^* \frac{\delta \ell}{\delta \mathbf{u}_t} \circ dW_t^k + \frac{1}{2} \sum_{k,l=1}^K \mathbf{ad}_{\Gamma^{kl}[\xi_k, \xi_l]}^* \frac{\delta \ell}{\delta \mathbf{u}_t} dt = \frac{\delta \ell}{\delta \mathbf{a}_t} \diamond \mathbf{a}_t dt, \\ d\mathbf{a}_t + \mathcal{L}_{\mathbf{u}_t} \mathbf{a}_t dt + \sum_{k=1}^K \mathcal{L}_{\xi_k} \mathbf{a}_t \circ dW_t^k + \frac{1}{2} \sum_{k,l=1}^K \mathcal{L}_{\Gamma^{kl}[\xi_k, \xi_l]} \mathbf{a}_t dt = 0. \end{array} \right.$$

Previously derived in e.g., [Hol15].

Modified SALT closure II.

Noting that $u_t = \text{Ad}_{\Xi_t} \bar{u}_t$ and $a_t = \bar{a}_t \Xi_t$, we can define a random, time dependent Lagrangian $\ell^{\Xi} : \Omega \times [0, T] \times \mathfrak{X}(\mathcal{D}) \times V^* \rightarrow \mathbb{R}$ by

$$\ell^{\Xi}(\bar{u}, \bar{a}) := \ell(\text{Ad}_{\Xi} \bar{u}, \bar{a} \Xi) \quad \forall \bar{u} \in \mathfrak{X}(\mathcal{D}), \quad \forall \bar{a} \in V^*.$$

Proposition

The variational principle

$$0 = \left. \frac{d}{d\epsilon} \right|_{\epsilon=0} S^{\Xi}(\bar{g}_{\epsilon,t}) = \left. \frac{d}{d\epsilon} \right|_{\epsilon=0} \int_0^T \ell^{\Xi}(\bar{u}_{\epsilon,t}, \bar{a}_{\epsilon,t}) dt,$$

yields the random coefficient Euler-Poincaré equations

$$\begin{cases} d \frac{\delta \ell^{\Xi}}{\delta \bar{u}_t} + \mathcal{L}_{\bar{u}} \frac{\delta \ell^{\Xi}}{\delta \bar{u}_t} dt = \frac{\delta \ell^{\Xi}}{\delta \bar{a}_t} \diamond \bar{a}_t dt, \\ d \bar{a}_t + \mathcal{L}_{\bar{u}_t} \bar{a}_t dt = 0, \end{cases}$$

Equivalence of Euler-Poincaré equations

Proposition (Equivalence of Euler-Poincaré equations)

Let $a, \bar{a}, u, \bar{u}, \ell, \bar{\ell}$ and Ξ be defined as before. Then, the random coefficient Euler-Poincaré equations

$$\begin{cases} d \frac{\delta \bar{\ell}}{\delta \bar{u}_t} + \text{ad}_{\bar{u}_t}^* \frac{\delta \bar{\ell}}{\delta \bar{u}_t} dt = \frac{\delta \bar{\ell}}{\delta \bar{a}_t} \diamond \bar{a}_t dt, \\ d \bar{a}_t + \mathcal{L}_{\bar{u}_t} \bar{a}_t dt = 0, \end{cases}$$

and the stochastic Euler-Poincaré equations are equivalent

$$\begin{cases} d \frac{\delta \ell}{\delta u_t} + \text{ad}_{u_t}^* \frac{\delta \ell}{\delta u_t} dt + \sum_{k=1}^K \text{ad}_{\xi_k}^* \frac{\delta \ell}{\delta u_t} \circ dW_t^k + \frac{1}{2} \sum_{k,l=1}^K \text{ad}_{\Gamma^{kl}[\xi_k, \xi_l]}^* \frac{\delta \ell}{\delta u_t} dt = \frac{\delta \ell}{\delta a_t} \diamond a_t dt, \\ da_t + \mathcal{L}_{u_t} a_t dt + \sum_{k=1}^K \mathcal{L}_{\xi_k} a_t \circ dW_t^k + \frac{1}{2} \sum_{k,l=1}^K \mathcal{L}_{\Gamma^{kl}[\xi_k, \xi_l]} a_t dt = 0. \end{cases}$$

Assumption (Alternative limit of slow map)

- $\bar{g}^\varepsilon \rightarrow_{\mathbb{P}} \bar{g}$ converges as $\varepsilon \downarrow 0$ and \exists a non-random $\bar{u}_t \in \mathfrak{X}$, such that,

$$\partial_t \bar{g}_t(X) = \bar{u}_t(\bar{g}_t(X)), \quad \bar{g}_0(X) = X.$$

From ℓ , we may define,

$$L : [0, T] \times \mathfrak{X}(\mathcal{D}) \times V^* \rightarrow \mathbb{R}, \quad L(t, \bar{u}, \bar{a}) := \mathbb{E}[\ell(\text{Ad}_{\Xi} \bar{u}, \bar{a}\Xi)].$$

Proposition

The variational principle

$$0 = \frac{d}{d\varepsilon} \Big|_{\varepsilon=0} S^{\Xi}(\bar{g}_{\varepsilon,t}) = \frac{d}{d\varepsilon} \Big|_{\varepsilon=0} \int_0^T L(t, \bar{u}_{\varepsilon,t}, \bar{a}_{\varepsilon,t}) dt,$$

yields the deterministic Euler-Poincaré equations

$$\begin{cases} \partial_t \frac{\delta L}{\delta \bar{u}_t} + \mathcal{L}_{\bar{u}_t} \frac{\delta L}{\delta \bar{u}_t} = \frac{\delta L}{\delta \bar{a}_t} \diamond \bar{a}_t \\ \partial_t \bar{a}_t + \mathcal{L}_{\bar{u}_t} \bar{a}_t = 0, \end{cases}$$

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Example: Euler's equation I.

For Euler's equation, the Lagrangian is given by

$$\ell(\Xi_{t^*}\bar{u}, \Xi_{t^*}\bar{D}) = \int_{\mathcal{D}} \frac{1}{2} \mathbf{g}(\Xi_{t^*}\bar{u}, \Xi_{t^*}\bar{u}) \Xi_{t^*}\bar{D} = \frac{1}{2} \int_{\mathcal{D}} (\Xi_t^* \mathbf{g})(\bar{u}, \bar{u}) \Xi_{t^*}\bar{D},$$

where we constrain the mean density $\bar{D} = d\bar{V} \in \text{Den}(\mathcal{D})$. The corresponding random coefficient equations are

$$\begin{cases} (d + \mathcal{L}_{\bar{u}} dt) \Xi_t^* (\Xi_{t^*}\bar{u})^b = \mathbf{d} \left(\frac{1}{2} \Xi_t^* |\Xi_{t^*}\bar{u}|^2 dt - dp \right), \\ (d + \mathcal{L}_{\bar{u}} dt) \bar{D} = 0. \end{cases}$$

Evaluating $\bar{D} = d\bar{V}$, we have the incompressibility condition $\mathcal{L}_{\bar{u}}(d\bar{V}) = 0$.

The equivalent stochastic equations in terms of $u = \Xi_{t^*}\bar{u}$ and $D = \Xi_{t^*}\bar{D}$ are

$$\begin{cases} du^b + \mathcal{L}_u u^b dt + \sum_{k=1}^K \mathcal{L}_{\xi_k} u^b \circ dW_t^k + \frac{1}{2} \sum_{k,l=1}^K \mathcal{L}_{\Gamma^{kl}[\xi_k, \xi_l]} u^b dt = \mathbf{d} \left(\frac{1}{2} |u|^2 dt - \Xi_{t^*} dp \right) dt, \\ dD + \mathcal{L}_u D dt + \sum_{k=1}^K \mathcal{L}_{\xi_k} D \circ dW_t^k + \frac{1}{2} \sum_{k,l=1}^K \mathcal{L}_{\Gamma^{kl}[\xi_k, \xi_l]} D dt = 0. \end{cases}$$

Evaluating $\bar{D} = d\bar{V}$, we have the incompressibility condition of u and ξ_i when $\Xi_t \in \text{SDiff}(\mathcal{D})$,

$$\mathcal{L}_u dV = \mathcal{L}_{\xi_i} dV = 0.$$

Example: Euler's equation II.

Kelvin circulation dynamics

For a given initial material loop c_0 , one has conservation of the circulation integral of $\Xi_t^*(\Xi_{t*}\bar{u}_t)^b$ and u_t^b ,

$$\begin{aligned}d \oint_{\bar{g}_t c_0} \Xi_t^*(\Xi_{t*}\bar{u}_t)^b &= \oint_{\bar{g}_t c_0} \mathbf{d} \left(\frac{1}{2} \Xi_t^* \mathbf{g}(\Xi_{t*}\bar{u}, \Xi_{t*}\bar{u}) dt - d\rho \right) = 0, \\d \oint_{\bar{g}_t c_0} u_t^b &= \oint_{\bar{g}_t c_0} \mathbf{d} \left(\frac{1}{2} \mathbf{g}(u_t, u_t) dt - \Xi_{t*} d\rho \right) dt = 0.\end{aligned}$$

Vorticity dynamics

Let $\omega_t = \mathbf{d}u_t^b = \mathbf{d}(\Xi_{t*}\bar{u}_t)^b \in \Lambda^2(\mathcal{D})$ be the vorticity of the drift velocity one-form and let the vorticity associated with mean velocity one-form be $\bar{\omega}_t = \mathbf{d}\Xi_t^* u_t^b = \Xi_t^* \omega_t$. The vorticity dynamics are

$$\begin{aligned}(d + \mathcal{L}_{\bar{u}_t} dt) \bar{\omega}_t &= 0, \\d\bar{\omega}_t + \mathcal{L}_{u_t} \bar{\omega}_t dt + \sum_{k=1}^K \mathcal{L}_{\xi_k} \bar{\omega}_t \circ dW_t^k + \frac{1}{2} \sum_{k,l=1}^K \mathcal{L}_{\Gamma^{kl}[\xi_k, \xi_l]} \bar{\omega}_t dt &= 0.\end{aligned}$$

Concluding remarks

What have we seen?

- Homogenisation of fast + slow decomposition of Lagrangian trajectory.
- Two equivalent forms of the SALT Euler-Poincaré equations.
- The example of Euler's fluid equation is given.

What's next?

- Generalise to arbitrary Lie groups.
- Consider the same treatment for Rough advection by Lie Transport (RALT) where Ξ_t is the solution to the RDE,

$$d\Xi_t\Xi_t^{-1} = \sum_{k=1}^K \xi_k d\mathbf{z}_t^k.$$

- How can SALT/RALT be extended to geometric control theory?

References

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