Topological Feature Tracking for Submesoscale Eddies

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Key Points:

• Topological Feature Tracking (TFT) is introduced as a way to identify features in scalar fields and associate those features through time.
• We identify and track submesoscale eddies over 1-year of ocean surface velocity data computed via the Navy Coastal Ocean Model.
• Eddy statistics provide insight on lifetime, speed, and distance traversed for understanding eddy motions and scale interactions.

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Abstract

Current state-of-the art procedures for studying modeled submesoscale oceanographic features have made a strong assumption of independence between features identified at different times. Therefore, all submesoscale eddies identified in a time series were studied in aggregate. Statistics from these methods are illuminating but oversample identified features and cannot determine the lifetime evolution of the transient submesoscale processes. To this end, the authors apply the Topological Feature Tracking (TFT) algorithm to the problem of identifying and tracking submesoscale eddies over time. TFT identifies critical points on a set of time-ordered scalar fields and associates those points between consecutive timesteps. The procedure yields tracklets which represent spatiotemporal displacement of eddies. In this way we study the time-dependent behavior of submesoscale eddies, which are generated by a 1-km resolution submesoscale-permitting model. We summarize the submesoscale eddy dataset produced by TFT, which yields unique, time-varying statistics.

Plain Language Summary

Current state-of-the art procedures for studying small-scale features in the ocean do not take the effects of time into account. Instead, features like small vortices are studied as a single population across many points in time. This method has provided oceanographers with many valuable insights. New insights can be added by identifying vortices and then tracking them over time to study their behavior through an algorithm designed to identify and track features on a grid.

1 Introduction

Submesoscale eddies occupy length scales between large-scale forcings and microscale dissipation. Their larger, mesoscale counterparts are well-studied, yet submesoscale currents have, until recently, received less attention despite their importance. In addition to influencing the transport of nutrients (Lévy et al., 2018) and pollutants (Poje et al., 2014), submesoscale currents form an important link in the turbulent energy cascade and the global oceanic circulation (see McWilliams, 2016, for a summary of submesoscale eddy dynamical theory, observational findings, and modeling approaches).

Studies considering the temporal evolution of mesoscale eddies have been performed (e.g., Chelton et al., 2007; Kurian et al., 2011; Faghmous et al., 2015), but similar investigations have yet to be done for the submesoscale. While dissipation-scale phenomena are typically unresolved and parameterized with subgrid-scale closure models, the “intermediate” length scales occupied by submesoscale eddies are able to be resolved in models such as the Navy Coastal Ocean Model (NCOM; Barron et al., 2006), among others. In these models, time tracking and statistical reporting of submesoscale eddies is not currently done but would be useful for model evaluation, e.g., inspecting performance of eddy viscosity and parameterized closure schemes. The method we describe herein permits comparison of eddy statistics between model-generated and observational data. Our algorithm provides a tool to (among other things) evaluate eddy dissipation by providing lifetime metrics of these features in a similar (but more automated) way that Liu et al. (2021) found that horizontal model resolution was correlated with overestimation of vertical velocities. Furthermore, statistical summaries of transient submesoscale eddy behavior is needed for satellite altimetry data assimilation efforts (D’Addezio et al., 2019) and has motivated the statistical investigations in D’Addezio et al. (2020).

In this study we apply the algorithm (henceforth referred to as Topological Feature Tracking, or TFT) introduced in Soler et al. (2018) to the problem of submesoscale eddy identification and temporal association. In this way, we extend the study of D’Addezio
et al. (2020) by computing statistics of eddy lifetimes and trajectories to supplement the time-independent statistical analysis presented therein. Using one year of NCOM simulation data, we provide statistical summaries of eddy speed, lifespan, and displacement in aggregate over the Gulf of Mexico. We also provide analysis of these characteristics conditioned on season and regions selected for the presence of mesoscale features. While extending the technique used in D’Addezio et al. (2020) with the TFT-based method, we are introducing the community to the TFT approach in the context of surface-based submesoscale eddies.

2 Method

In this section we give a brief description of the TFT algorithm (Section 2.2), along with the elementary topological data analysis (TDA) concepts needed to understand it (Section 2.1). For more details on TFT and TDA in general, see Soler et al. (2018) and Edelsbrunner and Harer (2010), respectively. Finally, we describe the Okubo–Weiss parameter used to generate the scalar fields to which we apply TFT (Section 2.3).

2.1 Persistence Diagrams

Suppose that $f$ is a scalar field, that is, a real-valued function on some domain $U$. The domain can be of arbitrary dimension and shape and we need no assumptions about the smoothness of $f$. For a working example, suppose $U$ is any of the two-dimensional squares shown on the left side of Figure 1, with the values of $f$ indicated by the color bar. The persistence diagrams of $f$ provide a compact summary of the location and importance of topological features as observed by $f$. More precisely, consider $U_{\alpha} = \{x \in U \mid f(x) \leq \alpha\}$. As the threshold value $\alpha$ increases, these create a nested filtration of sublevel sets that start with the empty set and finish with $U$ itself. Along the way, topological features (connected components and holes) are created and then subsequently destroyed, each of which corresponds (Milnor, 1963) to a critical point of $f$ that occurs at a critical value. The birth and death critical values of each feature are plotted as dots in the plane, and the multi-set of such dots, along with the major diagonal $y = x$, forms the persistence diagram $D(f)$ of the scalar field. Two such diagrams can be seen on the right side of Figure 1, where blue (orange) dots correspond to features in the scalar fields in the second (third) columns, bottom row. The persistence of a dot is the difference between its death and birth values (i.e, the vertical distance to the major diagonal). Higher-persistence dots tend to be less likely to be noise. For example, all of the example scalar...
Figure 2: Examples of TFT applied to the masked O.-W. dataset. Left to right: (1) Submesoscale eddies identified in the period 2016 January 1–18, depicted as blue points in the Gulf of Mexico. Zones 1, 2 and 3 (west to east) are defined here and referenced in the text. (2) Submesoscale eddies tracked via TFT, where blue solid line contours are eddies identified at January 5, 2016 03:00, dotted blue line contours depict eddy locations over the previous five days, and the corresponding eddy tracks are shown in red. This subset depicts only tracks of 25km or longer. (3) Selection of tracks of eddies lasting for 15 days or more. These relatively long lived tracks demonstrate both the meandering nature of the eddy, and the persistent tracking capability of TFT.
the pair of dots in the persistence diagram and the geometric distance between the associated critical points in the domain $U$. An optimal matching between the two diagrams is then computed via this cost function. If this optimal matching connects two dots, a track segment is drawn between their associated critical points. If it connects a dot at time $i$ with the diagonal at time $i+1$, then a track segment ends. If it connects a dot at time $i+1$ with the diagonal at time $i$, a new track segment is started. The end result, over all time steps in the sequence, is a set of tracks which move in time through the domain $U$.

Figure 1 shows the tracks for our notional example, indicated as thick red lines on the left side of the figure. Figure 2 shows tracks for submesoscale eddies, identified by the same procedure and further described in the following sections.

The matching procedure described above must be applied to each consecutive pair of persistence diagrams in the time series. Computationally, this may be done in parallel so long as the time order is maintained. Once matching is completed for all consecutive time steps, the matchings of associated critical pairs may be applied to coordinates in the domain to combine the track segments and form full tracks of the identified features.

### 2.3 Okubo–Weiss Parameter

The Okubo–Weiss (O.–W.) parameter is one of many dynamical quantities used to define eddies and has been utilized in numerous studies (see Isern-Fontanet et al., 2003; Kurian et al., 2011; D’Addezio et al., 2020 and references therein). Aside from the well-established use of O.–W., we use this quantity to identify eddies because TFT utilizes information at critical points to calculate persistent homology and simplify noisy scalar fields, making the O.–W. parameter more suitable than those where a gradient (rather than a critical point) is associated with the feature of interest. Additionally, D’Addezio et al. (2020) utilized O.–W. for eddy identification, and the extension of that work presented herein maintains this approach for consistency.

The O.–W. parameter is defined as

$$W = S_n^2 + S_s^2 - \zeta^2$$

(1)

where $S_n$, $S_s$, and $\zeta$ are respectively the normal strain ($S_n = \partial_x u - \partial_y v$), shear strain ($S_s = \partial_x v + \partial_y u$), and relative vorticity ($\zeta = \partial_x v - \partial_y u$), with $u$ and $v$ being velocity components. When $W < 0$ the relative vorticity term overwhelms the shear terms, $|\zeta| > S_n^2 + S_s^2$, and indicates a flow dominated by rotation. By finding critical points ($\partial_i W = 0$) in the negative portion of this field, TFT can rapidly identify rotationally dominant regimes without the need to mask fields based on additional criteria, i.e., Rossby number or eddy shape, as discussed in the following section.

### 3 Data & Procedure

The dataset used as an input to TFT is a year-long simulation of the Gulf of Mexico generated by the Navy Coastal Ocean Model (NCOM), with three-hourly temporal resolution, spanning the 2016 calendar year. NCOM solutions have a spatial resolution of one kilometer, which permits submesoscale eddy generation, but does not fully resolve submesoscale dynamical features (see e.g., Capet et al., 2008 for additional discussion). Results presented herein summarize the behavior of “submesoscale” eddies permitted by a 1-km resolution model, but note that results are dependent on the resolution of the input solution data.

Two derivative datasets were generated from the NCOM simulation. The first is a replication of the dataset generated in D’Addezio et al. (2020), in which eddies are iden-
tified using closed contours of a filtered, normalized O.–W. field computed from small-scale velocities. Those identified eddies must meet criteria for O.–W. value, Rossby number, and circularity of the closed contour. All non-eddy regions are masked, and thus we call this the “masked” dataset (and see D’Addezio et al., 2020 for details). By applying TFT to the “masked” dataset, the critical point (eddy) identification step is deemphasized as the features of interest are the only surviving data in the masked fields, thus the novel TFT contribution is primarily the temporal association between timesteps.

The second dataset is a less restrictive version of the first in which the same procedure is followed until the normalized O.–W. field is generated. We refrain from applying the second smoothing filter, any circularity tests, or masking of this dataset; we therefore refer to it as “unmasked” and task the TFT algorithm to perform eddy identification as described in Section 2.2. By limiting TFT to the negative portions of the unmasked scalar fields, the algorithm identifies critical points corresponding to rotationally dominant flow structures, per Section 2.3. It is known however that submesoscale eddies are ageostrophic, i.e., \( Ro \approx \frac{\zeta}{f} > 1 \) (where \( Ro \) is the local Rossby number and \( f \) is the Coriolis frequency; see Capet et al., 2008; Zhong & Bracco, 2013; Gula, Molemaker, & McWilliams, 2014). Unlike the masked dataset, the unmasked dataset does not impose the ageostrophic requirement.

Limiting the O.–W. field to only negative values focuses on eddies, and results in improved track quality, which is subjectively determined, e.g., by limiting the number of ephemeral tracks lasting only one or two timesteps, or eliminating temporal associativity between eddies that are spatially far apart. Note that the persistence threshold \( \epsilon \) controls the number of critical points identified at a given timestep, and some experimentation was performed to remove noise from the Okubo–Weiss fields without removing eddies of interest.

The output of the TFT algorithm is a set of tracks representing the historical behavior of individual submesoscale eddies in the Gulf of Mexico. Two mild postprocessing routines were applied to this set of tracks. We first removed tracks which began or ended on the boundary of the Gulf of Mexico. These erroneous tracks are caused by the abrupt end of the scalar field at its edges. We also applied a filter which removed any tracks whose average speed was greater than the maximum surface speed at any point in the NCOM simulation. These tracks which have been filtered out due to excessive speeds are nonphysical, and are a numerical artifact of the temporal matching process. A subset of the resulting tracks can be seen in the middle and right images of Figure 2.

4 Results

In this section we provide insights gleaned from tracking submesoscale eddies identified in the Okubo–Weiss field. All figures correspond to results obtained from the masked O.–W. dataset. In Section 4.1 we present seasonality studies, and in Section 4.2 we provide descriptive statistics of submesoscale eddy behavior observed through tracks identified using TFT on both masked and unmasked datasets.

4.1 Identifying Seasonal Mesoscale Patterns via Submesoscale Tracks

Mesoscale features are responsible for transporting submesoscale eddies throughout the Gulf of Mexico (Zhong & Bracco, 2013; Gula et al., 2014; McWilliams, 2016). By tracking those submesoscale eddies, we also gain insight into the evolving mesoscale phenomena, as seen in Figure 3. Each frame of Figure 3 represents three months of submesoscale eddies with track length greater than or equal to 25 km in length. In winter, the greatest track density appears in the Loop Current, which by spring has split into a southern current exiting the gulf to the east, and a mesoscale eddy further north off the western coast of Florida. In summer this large eddy has moved west with less track
density, compensated by greater track density in the current to the northwest of Cuba.
In the fall this large mesoscale eddy moves further west, deeper into the Gulf, while the
current near Cuba carries a high density of eddies toward the Gulf Stream.

Submesoscale tracks do not follow any consistent directional pattern. Their tra-
jectories appear to be governed by large-scale background flow, dictated primarily by both
the synoptic jet and the interior mesoscale eddies. This is in contrast with the mesoscale
eddy field which is known to propagate westward outside the influence of boundary cur-
rents (Chelton et al., 2007). Our results demonstrate the utility of submesoscale eddy
tracks for characterizing mesoscale dynamics, such as the seasonality of the Loop Cur-
rent.

To highlight seasonal differences we sum the track densities for winter and spring,
and then difference that sum by the combined densities from summer and fall. This dif-
fERENCE in track density is shown in Figure 4. Most notable is the Loop Current fluctu-
ation, but the lack of a clear signal in the western gulf is also apparent.

4.2 Statistical Summary of Tracks

Statistics of tracks generated by TFT are shown in Table 1. We calculate track statis-
tics in aggregate, but also on subsets of the tracks. We subset temporally (by season)
and spatially (in three “zones” associated with large scale features). These zones are la-
beled Zone 1, Zone 2, and Zone 3 from west to east, and are shown in the left image of
Figure 2. Zone 1 captures an irregularly shaped, mesoscale flow pattern. Zone 2 is an
intermediate region, and Zone 3 attempts to capture the Loop Current structure.
Figure 4: Seasonal difference in masked dataset track density, computed as (winter + spring) – (summer + fall). Tracks shown have been filtered to include those $\geq 25$ km.
Broadly, eddies in the Gulf of Mexico tend to move fastest in the spring and summer. However, the seasonal variance is low. Overall, submesoscale eddy velocity is \( O(0.5 \text{ m/s}) \), furthering previous results which showed mesoscale and submesoscale horizontal velocities to be similar (Capet et al., 2008). If, as we have documented, the submesoscale eddy motion is largely a function of the jet and mesoscale eddies (Figure 2), then these horizontal velocities are of similar orders of magnitude.

Lifespans tend to be longer in the winter and fall. This is likely due to the known relationship between submesoscale generation and maintenance, and the depth of the mixed layer (McWilliams, 2016). Using this relationship, one can calculate a mixed-layer deformation radius that dictates the maximum size of submesoscale eddies as a function of mixed-layer depth. In the summer, the mixed layer shoals in the presence of strong surface heating, dramatically reducing the mixed-layer deformation radius. With a 1-km horizontal resolution, this NCOM simulation cannot support the generation and maintenance of such small features, leading to a decline in the number of identified submesoscale eddies during this season (D’Addezio et al., 2020). This is evident in the seasonality of the submesoscale eddy sample size shown in Table 1 (last column).

While there is some numerical component to the seasonality we observe herein, decreased eddy activity in summer has also been found in observational measurements of submesoscale turbulent kinetic energy spectra (Callies et al., 2015), and is theoretically expected. In contrast, winter features much deeper mixed layers, and can therefore support the creation of more, relatively larger submesoscale eddies and allow them to propagate longer in the more favorable mixed layer environment. It is expected that these seasonal differences in sample size will be more pronounced with increased temporal output frequency.

Some notable differences exist between tracking results for the masked and unmasked datasets. Compared with the masked fields, distances, lifetimes, and speeds are greater for the unmasked fields. Near the Loop Current (Zone 3) differences in speed between masked and unmasked datasets are relatively attenuated compared to regions away from persistent mesoscale structures (Zones 1 and 2). Lifespan and displacement remain greater for the unmasked dataset in Zone 3, making the similarity in speed between these two datasets somewhat unique.

The unmasked dataset also contains more samples and greater variance in nearly all cases. This is likely due to the limiting nature of traditional eddy identification methods (e.g., D’Addezio et al., 2020). In these traditional methods, identification criteria (e.g., “circularity”) may change over the lifetime such that identification criteria are not satisfied throughout the lifespan of the eddy. The statistical effect of this is that a single, long-lived eddy is broken up into multiple, short-lived parts. While the unmasked dataset is less restrictive and contains more samples, the masking procedure can shorten the lifespan and displacement of long-lived eddies, as observed in the statistical summaries shown herein. Further work is required to quantify the influence of this difference in eddy identification.

5 Conclusions

We introduce Topological Feature Tracking to the oceanographic community by applying it to NCOM solutions of the Gulf of Mexico. TFT minimizes preprocessing of data by simplifying noisy scalar fields and tracking critical points between timesteps. Using TFT, we compute eddy statistics of lifetime, displacement, and speed for 1 year of NCOM solutions. Insights on submesoscale eddy propagation speeds of \( 0.5 \text{ m/s} \), lifetime of 18 hours, and displacement of 30 km are novel results. Seasonal differences are summarized and compared with models and observations.
Table 1: Statistics (calculated seasonally and in aggregate) of submesoscale eddy tracks across the Gulf of Mexico (three zones as depicted in Figure 2.)

Further investigation should focus on the differences in eddy identification methods, and how TFT can be improved based on these efforts. Also, modifications to the Lifted Wasserstein distance function (to penalize incorrect matchings in a nonlinear manner) should improve the method broadly. Additionally, an automated method of suggesting or selecting weight parameters and the persistence threshold may be explored.

Open Research

Data Availability Statement: Ocean surface velocity data, used to identify and track features in this study, were obtained via the Navy Coastal Ocean Model (NCOM). The solution data used herein was generated using the same NCOM modeling framework (i.e., domain, boundary and initial conditions, numerical and physical parameterizations, etc.) as described in D’Addezio et al. (2020) (https://doi.org/10.1175/JPO-D-19-0100.1).

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