Prediction, Analysis, and Learning
of Advective Transport in Dynamic Fluid Flows

by

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Submitted to the Department of Mechanical Engineering and
Center for Computational Science and Engineering
in partial fulfillment of the requirements for the degree of
Doctor of Philosophy in Mechanical Engineering and Computation

at the

MASSACHUSETTS INSTITUTE OF TECHNOLOGY

February 2021

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Abstract

Transport of any material quantity due to background fields, i.e. advective transport, in fluid dynamical systems has been a widely studied problem. It is of crucial importance in classical fluid mechanics, geophysical flows, micro and nanofluidics, and biological flows. Even though mathematical models that thoroughly describe such transport exist, the inherent nonlinearities and the high dimensionality of complex fluid systems make it very challenging to develop the capabilities to accurately compute and characterize advective material transport. We systematically study the problems of predicting, uncovering, and learning the principal features of advective material transport in this work. The specific objectives of this thesis are to: (i) develop and apply new numerical methodologies to compute the solutions of advective transport equations with minimal errors and theoretical guarantees, (ii) propose and theoretically investigate novel criteria to detect sets of fluid parcels that remain the most coherent/incoherent throughout an extended time interval to quantify fluid mixing, and (iii) extend and develop new machine learning methods to infer and predict the transport features, given snapshot data about passive and active material transport.

The first part of this work deals with the development of the PDE-based ‘method of flow map composition’, which is a novel methodology to compute the solutions of the partial differential equation describing classical advective and advective–diffusive–reactive transport. The method of composition yields solutions almost devoid of numerical errors, and is readily parallelizable. It can compute more accurate solutions in less time than traditional numerical methods. We also complete a comprehensive theoretical analysis and analytically obtain the value of the numerical timestep that minimizes the net error. The method of flow map composition is extensively benchmarked and its applications are demonstrated in several analytical flow fields and realistic data-assimilative ocean plume simulations.

We then utilize the method of flow map composition to analyze Lagrangian material coherence in dynamic open domains. We develop new theory and schemes to
efficiently predict the sets of fluid parcels that either remain the most or the least coherent over an extended amount of time. We also prove that these material sets are the ones to maximally resist advective stretching and diffusive transport. Thus, they are of significant importance in understanding the dynamics of fluid mixing and form the skeleton of material transport in unsteady fluid systems. The developed theory and numerical methods are utilized to analyze Lagrangian coherence in analytical and realistic scenarios. We emphasize realistic marine flows with multiple time-dependent inlets and outlets, and demonstrate applications in diverse dynamical regimes and several open ocean regions.

The final part of this work investigates the machine inference and prediction of the principal transport features from snapshot data about the transport of some material quantity. Our goals include machine learning the underlying advective transport features, coherent / incoherent sets, and attracting and repelling manifolds, given the snapshots of advective and advective–diffusive material fields. We also infer and predict high resolution transport features by optimally combining coarse resolution snapshot data with localized high resolution trajectory data. To achieve these goals, we use and extend recurrent neural networks, including a combination of long short-term memory networks with hypernetworks. We develop methods that leverage our knowledge of the physical system in the design and architecture of the neural network and enforce the known constraints that the results must satisfy (e.g., mass conservation) in the training loss function. This allows us to train the networks only with partial supervision, without samples of the expected output fields, and still infer and predict physically consistent quantities. The developed theory, methods, and computational software are analyzed, validated, and applied to a variety of analytical and realistic fluid flows, including high-resolution ocean transports in the Western Mediterranean Sea.

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Acknowledgments

My research over the past five years would not have been possible without the contributions from a number of people. First and foremost, I would like to express my gratitude towards my advisor, Prof. Pierre Lermusiaux for his guidance and invaluable support during the course of this thesis. Pierre encouraged me to work on the problems that I found interesting and fun to tackle. This intellectual freedom has allowed me to grow as a researcher and as a person. His extraordinary work rate and scrupulous attention to detail has never ceased to amaze me. I have learned a lot from him about the academic areas such as computational science, stochastics, dynamical systems. However, more importantly, he has taught me a lot about understanding the relevance and the broader implications of the research and approaching open scientific problems with a principled and methodical manner. I am sure that these skills will be useful in any discipline. Pierre’s sense of humor and quirky jokes have lightened the mood during many long research and group meetings.

I would like to thank the members of my thesis committee - Prof. Thomas Peacock and Prof. Stefanie Jegelka for their helpful suggestions during the committee meetings. Many of the real-time work in this thesis has been in collaboration with Prof. Peacock. His insights about the ocean physics and his knowledge about the deep sea mining processes have been extremely beneficial to this work. Prof. Jegelka’s insightful queries and comments especially about the machine learning work have been instrumental in the development and the analysis of the proposed ML algorithms.

I thank Dr. Pat Haley for all his suggestions, guidance, and for patiently answering all my questions over the years. The realistic ocean examples would have been impossible without Pat. His amazing ability of writing robust and bug-free code is something I wish to learn one day. Thanks to Pat’s calming smile, the most intense of situations became manageable. Dr. Chris Mirabito has been instrumental in the real-time sea exercises and I have learned a lot from him about handling real data and also about web-related work.

Navigating the administrative life at MIT is impossible without the staff and
administrators who are always willing to help. I thank Leslie Regan and Una Sheehan at the MechE graduate office, and Kate Nelson CCSE office for all their help and support. I thank Marcia Munger and Lisa Mayer for being a calming influence and for taking care of all my administrative issues with remarkable efficiency.

We are grateful to the Office of Naval Research (ONR) for research support under grants N00014-14-1-0476 (Science of Autonomy-LEARNS), N00014-15-1-2616 (DRI-NASCAR), N00014-20-1-2023 (MURI ML-SCOPE), N00014-14-1-0725 (Bays-DA), N00014-18-1-2781 (DRI-CALYPSO), N00014-15-1-2626 (DRI-FLEAT), and N00014-19-1-2693 (IN-BDA), to the National Oceanographic Partnership Program (NOPP) for research support under grant N00014-15-1-2597 (Seamless Multiscale Forecasting), and to the National Science Foundation (NSF) for support under grant EAR-1520825 (Hazards SEES ìAlphaî), each to the Massachusetts Institute of Technology. We also thank the MIT Environmental Solutions Initiative (MIT-ESI) for Seed Grant research support.

Thank you to the MSEAS group for being a family away from home! I am thankful to Tapovan, John, Jing, Deepak, and Sydney for initially helping me settle into the group. Deepak has been a great academic and personal mentor over the years. Abhinav and Manan have been great friends and labmates and I feel fortunate to have had the ability to collaboratively work with them. Abhinav’s willingness to always help out cannot be understated. Manan has been instrumental in furthering the path planning work. I will always cherish our discussions about elegant mathematics, puzzles, cricket, and Formula 1! Wael, Corbin, and Jing have been great labmates over the years. The various seminars, birthday parties, and more recently the work on SeaVizKit have all been memories that will stay with me. Many thanks to Manmeet, Akis, Aaron, Mike, and Jacob for the great camaraderie in the lab. Starting my MSEAS tenure alongside Johnathan, Florian, Corbin, and Arko was a great blessing. JVo has been one of my closest friends over the years (and a birthday buddy!). Our trip to India along with Abhinav was very memorable! Saviz and Alexis have almost been our labmates over the years, and I thank them for the many bike rides and the great discussions.
My friends outside the lab have made my MIT life really enjoyable. Shraddha and Ben have been awesome housemates. I will never forget our impromptu dessert / dumpling outings and the long hours spent playing different board games. These two along with Nidhi, Sachin, and Prashanth have been great friends and I will cherish all the fun times we have had. Thanks to Andrew for sharing my enthusiasm to try out new food and for sharing my passion about aviation. I feel lucky to have a close friend in my cousin Nupur. The night rides and the rides to RSC and beyond are some of the most fun memories I have. Yamini has been a great friend since undergrad and it has been amazing to have her around in Cambridge. I will always think fondly of our many long and intense discussions and the never-ending search for good Biryani. I am extremely grateful to my friends from undergrad - Bakshi, Kelkar, Prateek, Jayesh, and Rik for being awesome friends and a source of emotional and mental support during turbulent times.

Finally, I would like to thank all my family for their love, affection and constant support over the years. My family in the US has been a true home away from home, and I can always count on their help for any difficulty. I am grateful to my sister Renu for looking out for me, and being the best sister anyone could have asked for. I thank my girlfriend Jess for her love and kindness, and for always being there – both in times of hardship and happiness. Above all, I am thankful to my parents for everything in life. I cannot even begin to imagine where I would be without their support, guidance, love, and friendship at every step.