



Tipping point analysis of atmospheric oxygen concentration

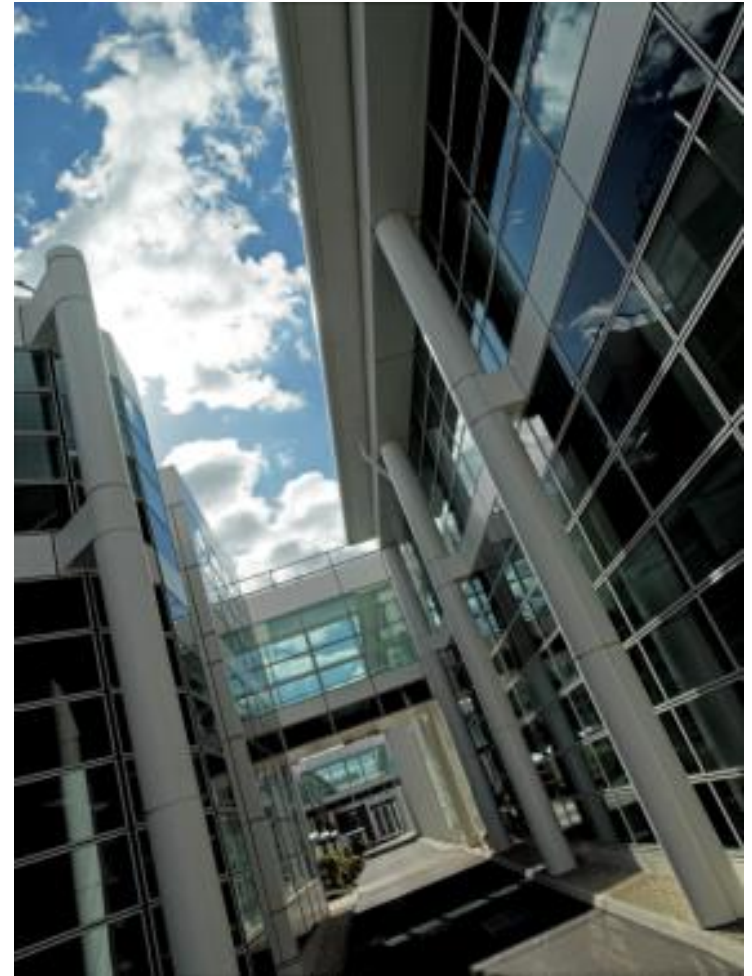
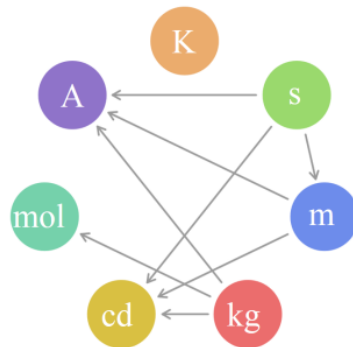
Valerie Livina

National Physical Laboratory, UK

APO meeting, 19th September 2015

UK national metrological institute

- Interface between business, academia and government
- Science with impact: ensure that measurements are comparable and traceable to the same standard units of the System International (SI)
- 700 staff



Magna Carta - 1215

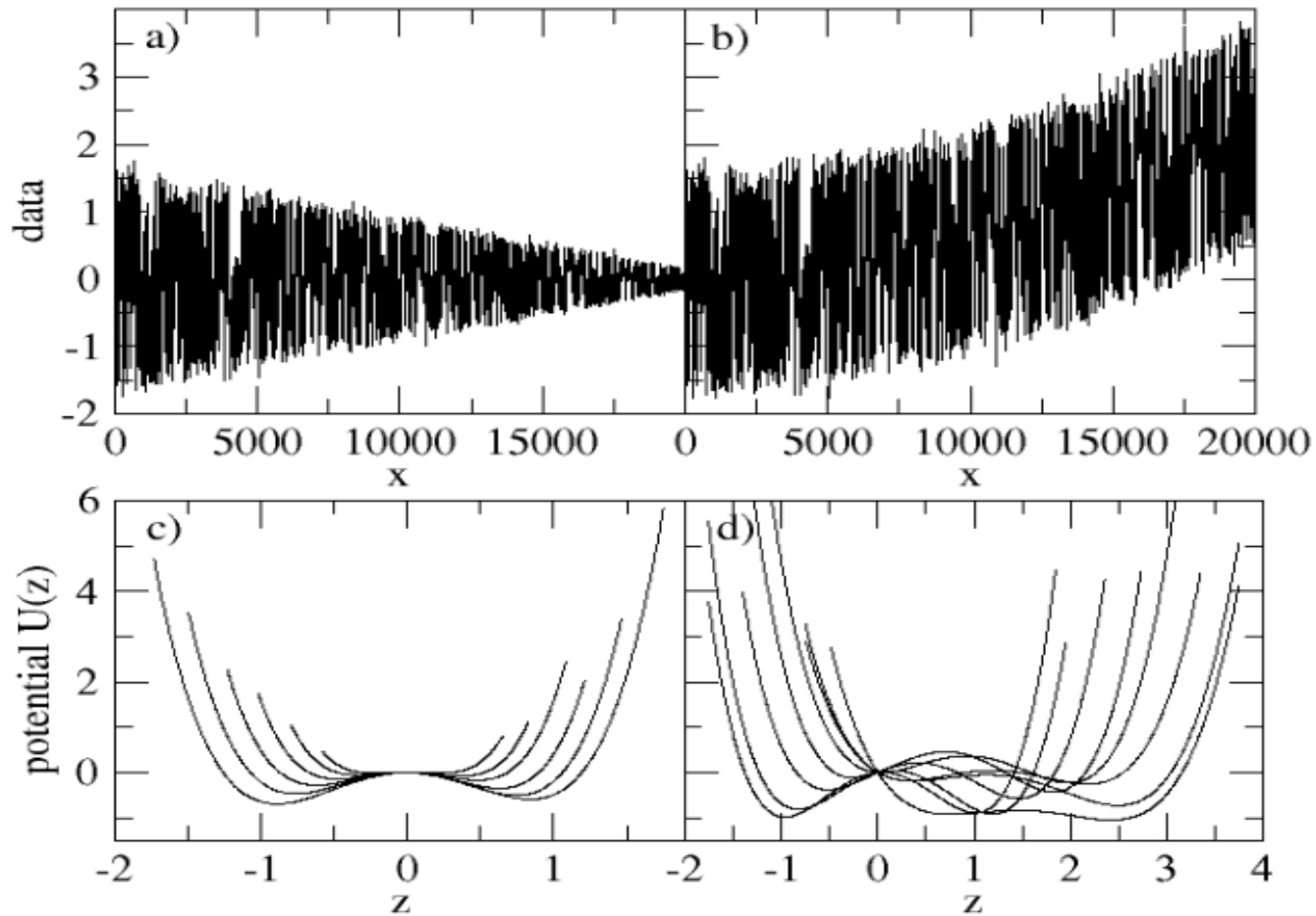
“There is to be one measure of wine and ale and corn within the realm, namely the London quarter, and one breadth of cloth, and it is to be the same with weights.”



Tipping points:

bifurcations and transitions in time series

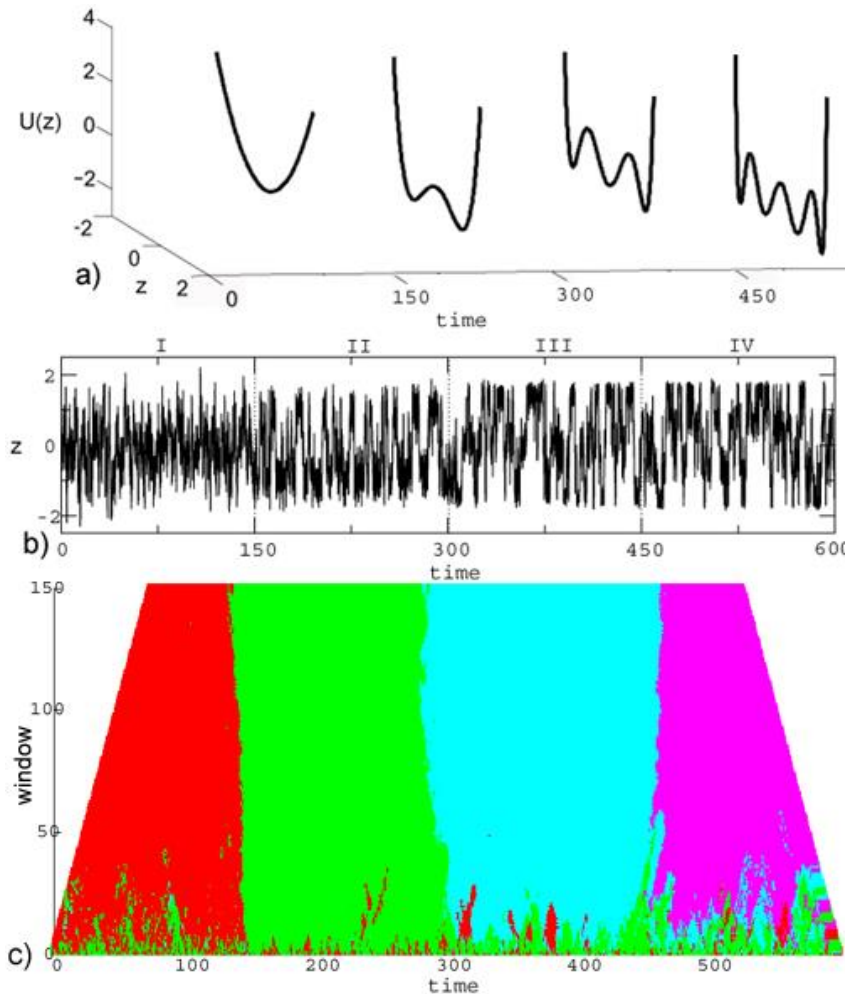
changes in system states



Tipping point toolbox (being developed since 2007)

- Anticipating (**pre-tipping**): early warning signals of tipping points
- Detecting (**tipping**): potential analysis
- Forecasting (**post-tipping**): PDF & potential analysis, recently added bayesian techniques

AD with four potentials



We generate artificial data using Euler scheme

$$x_{t+\Delta t} \approx x_t - \left. \frac{dU}{dx} \right|_t \cdot \Delta t + (W_{t+\Delta t} - W_t)$$

W is a Wiener process

Potentials:

$$U(z) = z^2$$

$$U(z) = z^4 - 2z^2$$

$$U(z) = z^6 - 4.5z^4 + 5z^2$$

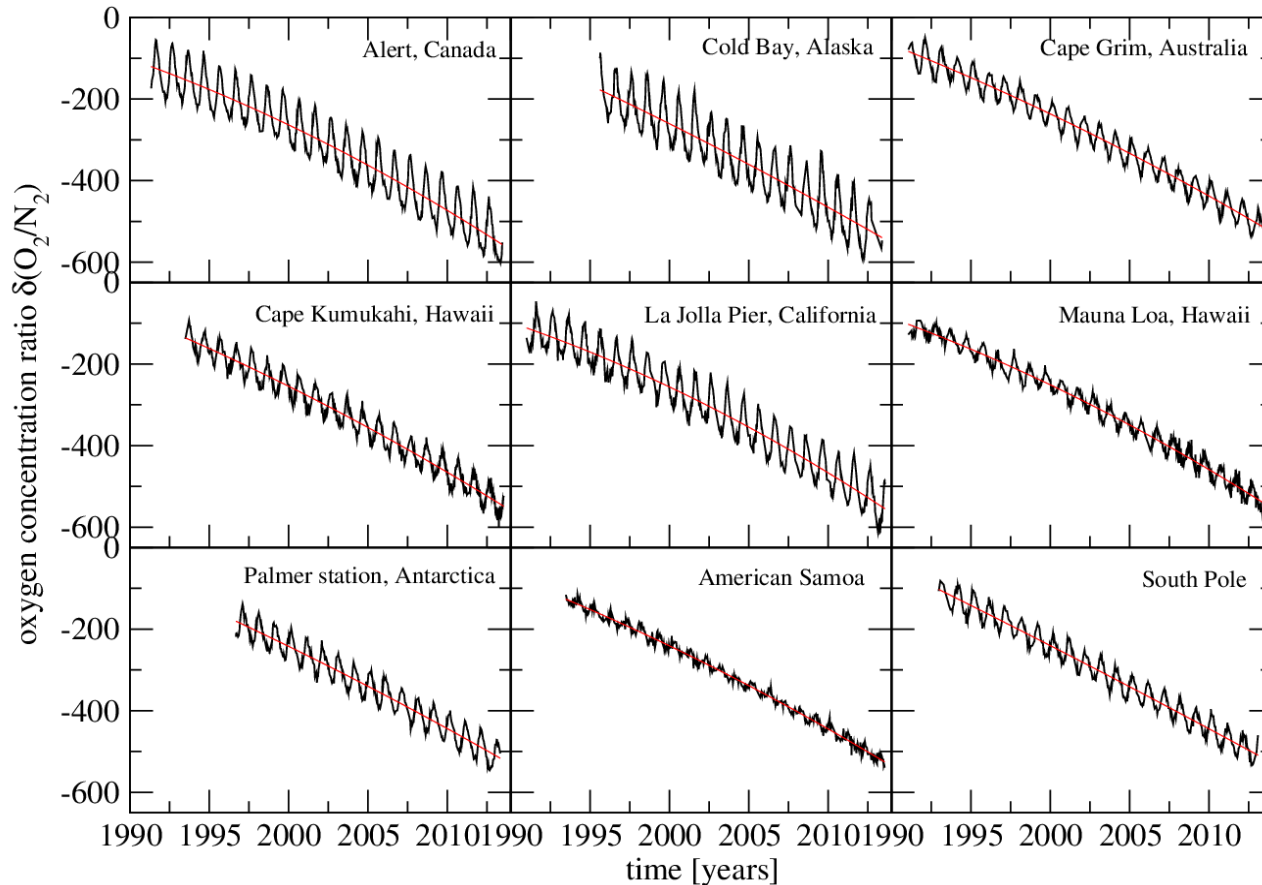
$$U(z) = z^8 - 6.5z^6 + 13z^4 - 8z^2$$

Potential contour plot at different time scales

Atmospheric oxygen concentration

Paper: V.Livina, T.Vaz, A.Forbes, *Chaos*, 2015

Atmospheric oxygen raw data



Unit is the change of $\frac{\text{O}_2}{\text{N}_2}$ ratio in *per meg*, 0.0001% of decline of oxygen concentration, reference is based on tanks of air pumped in the mid-1980s stored in the US lab

Model to test tipping

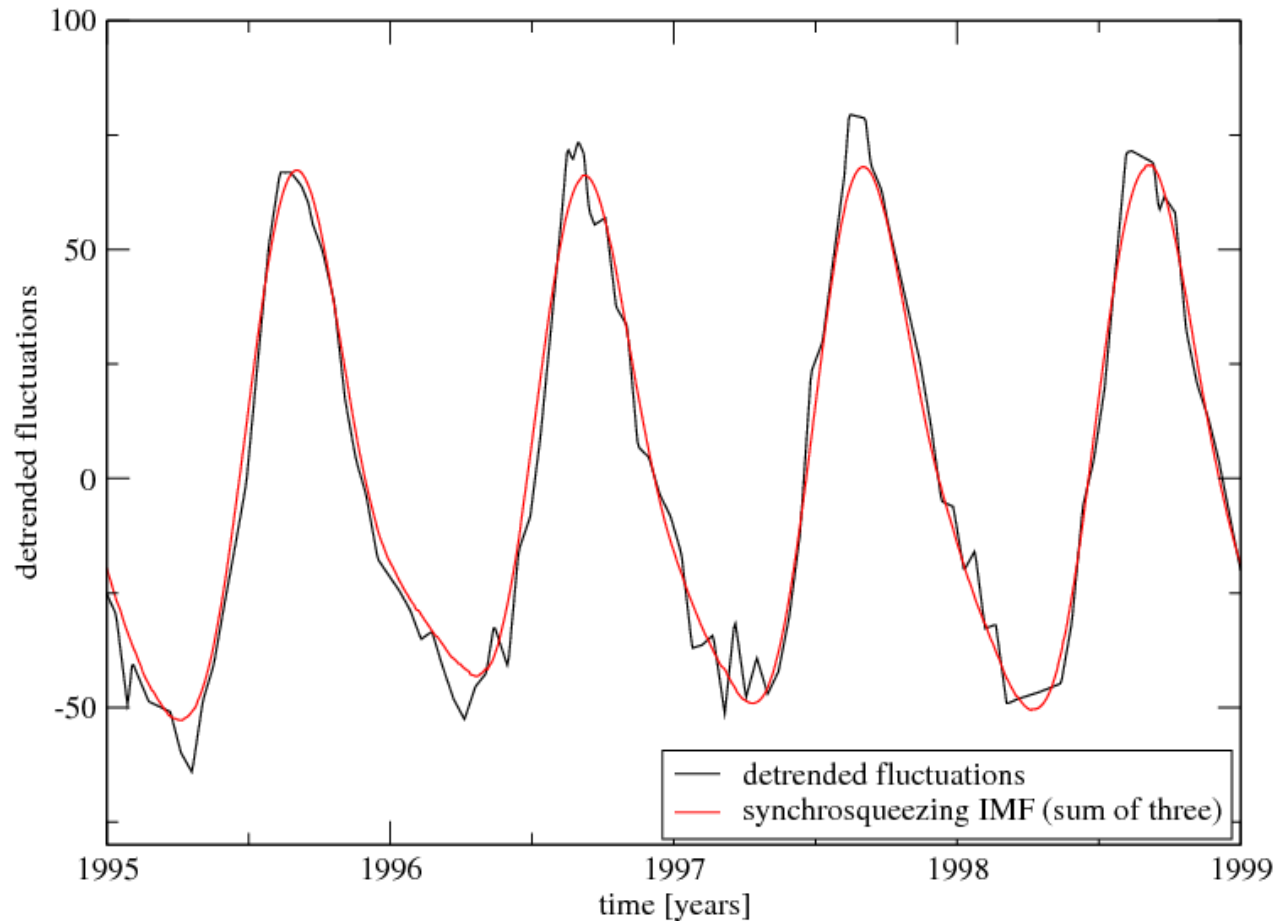
Data = global trend + seasonality + fluctuations

What kind of trend?

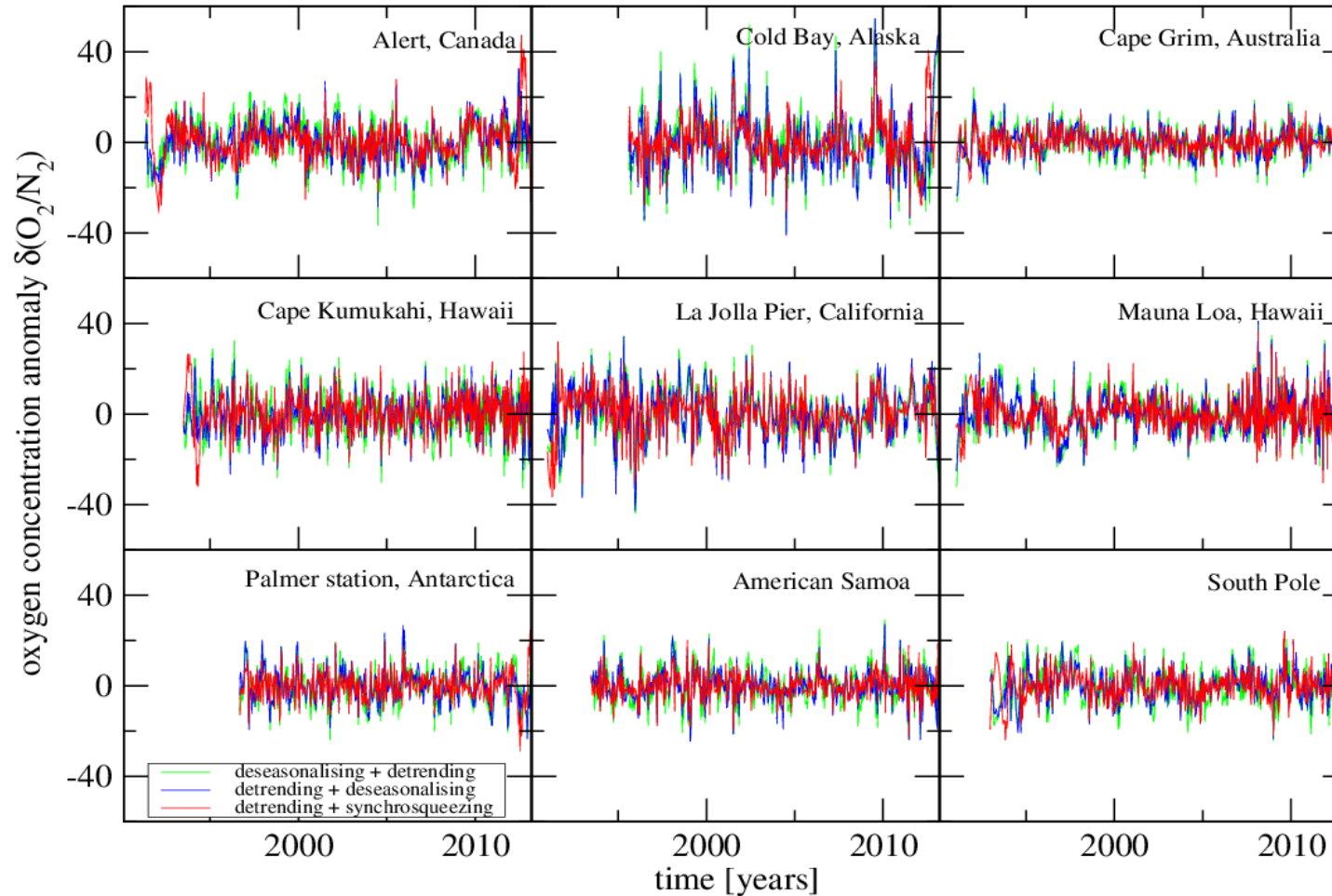
Is seasonality stable?

Are fluctuations stable?

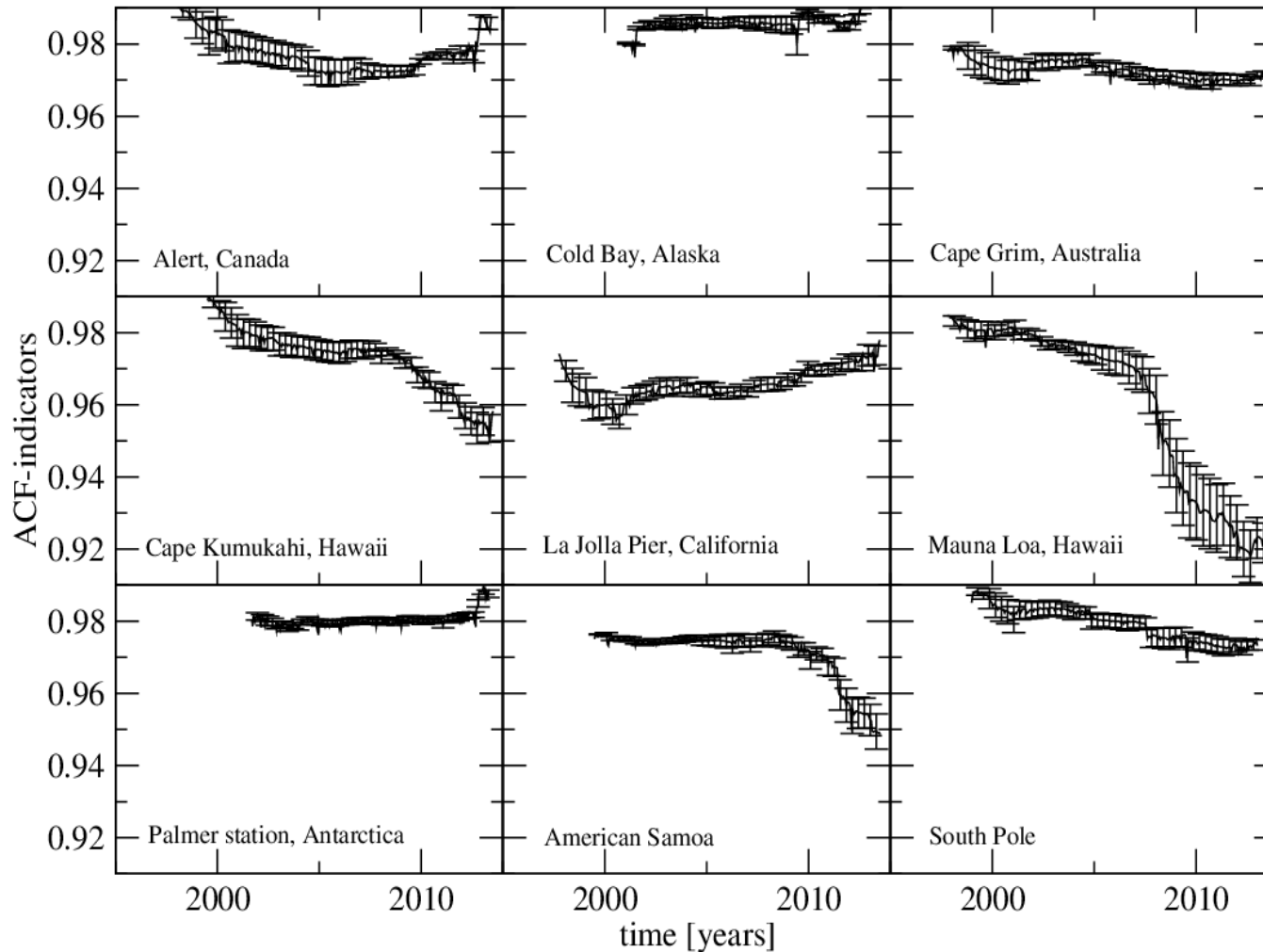
Synchrosqueezing: wavelet-based seasonal trend



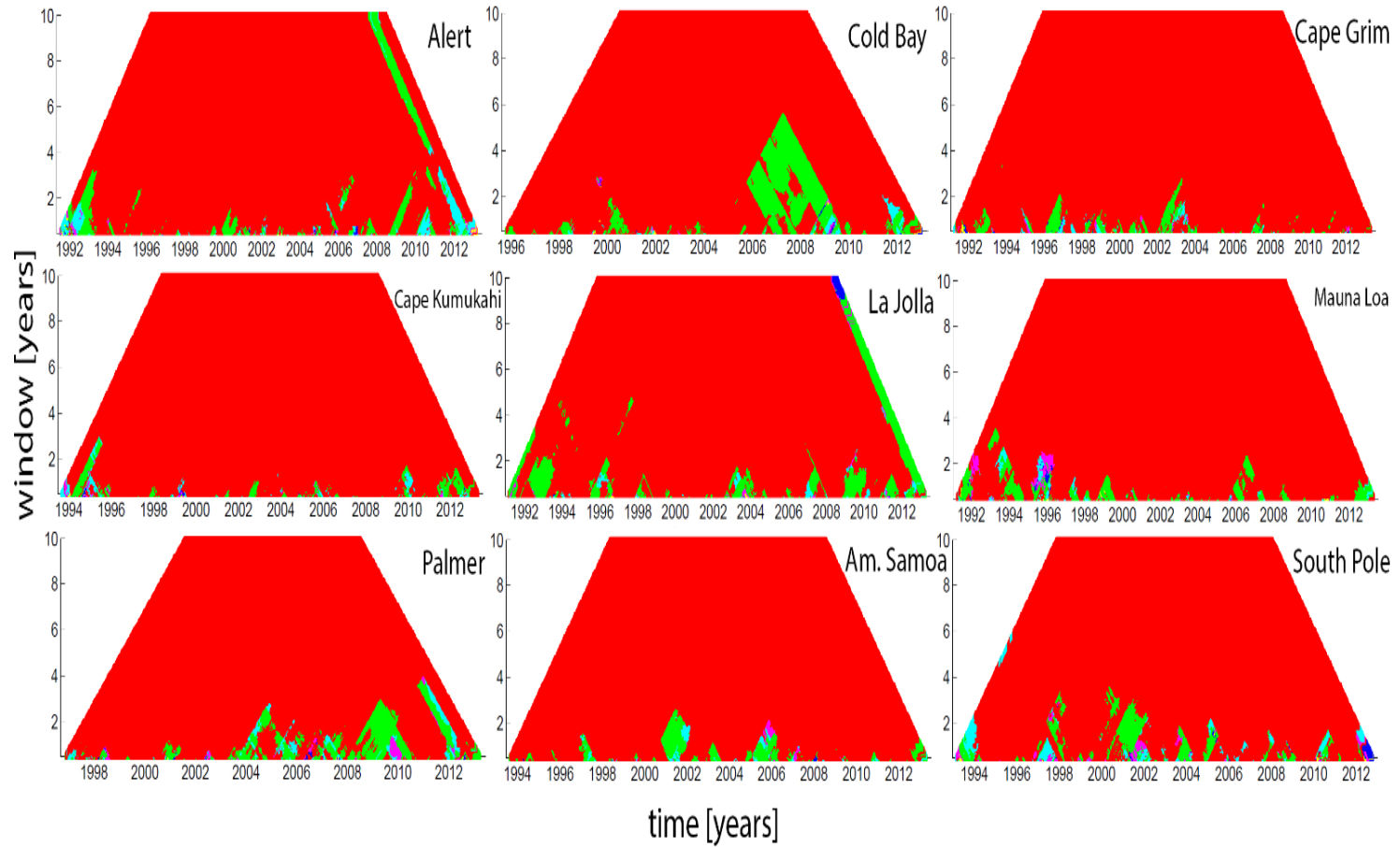
Detrended data: fluctuations



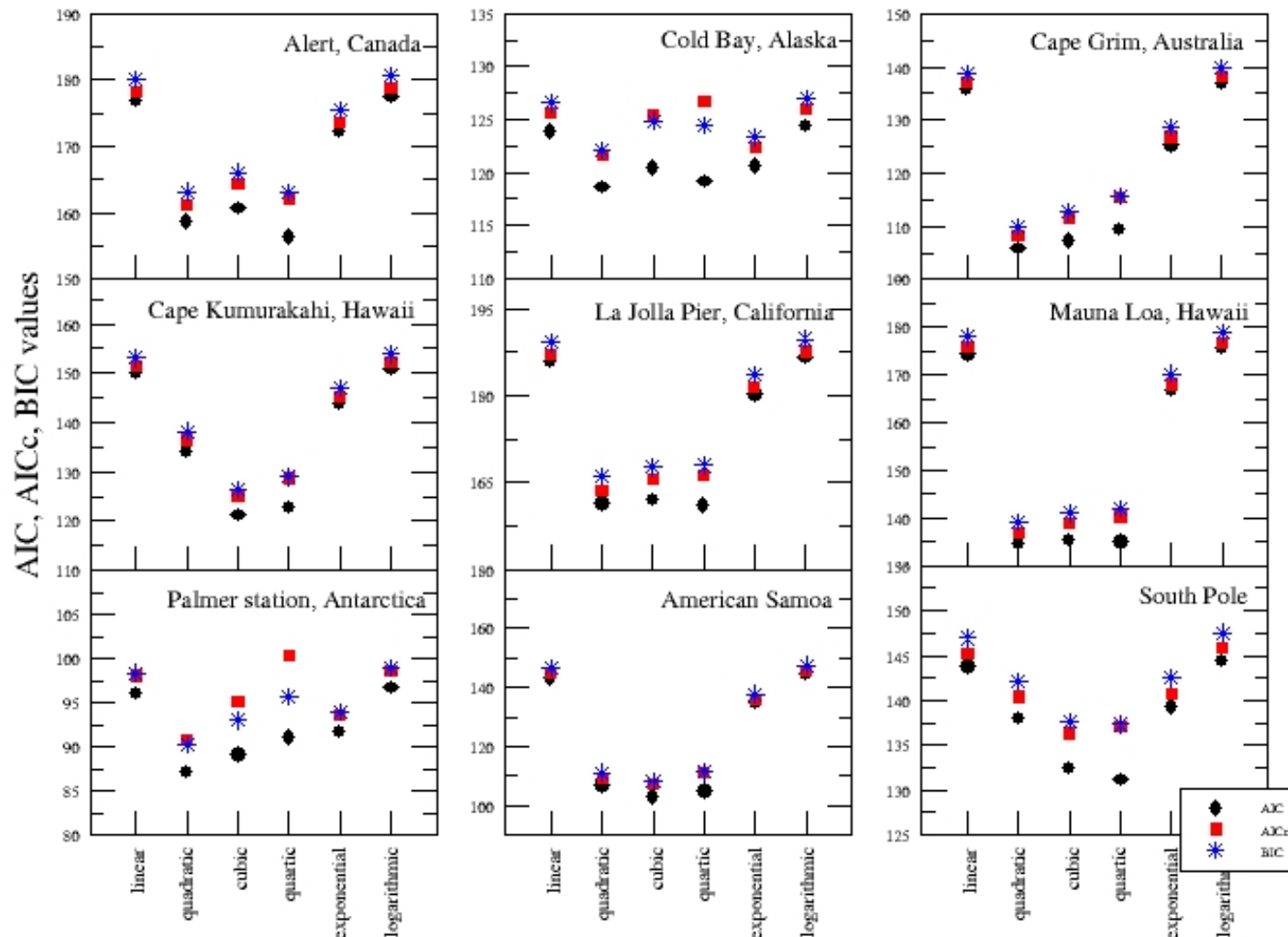
Early warning indicators



Potential analysis



Information criteria for model fit of annually averaged data



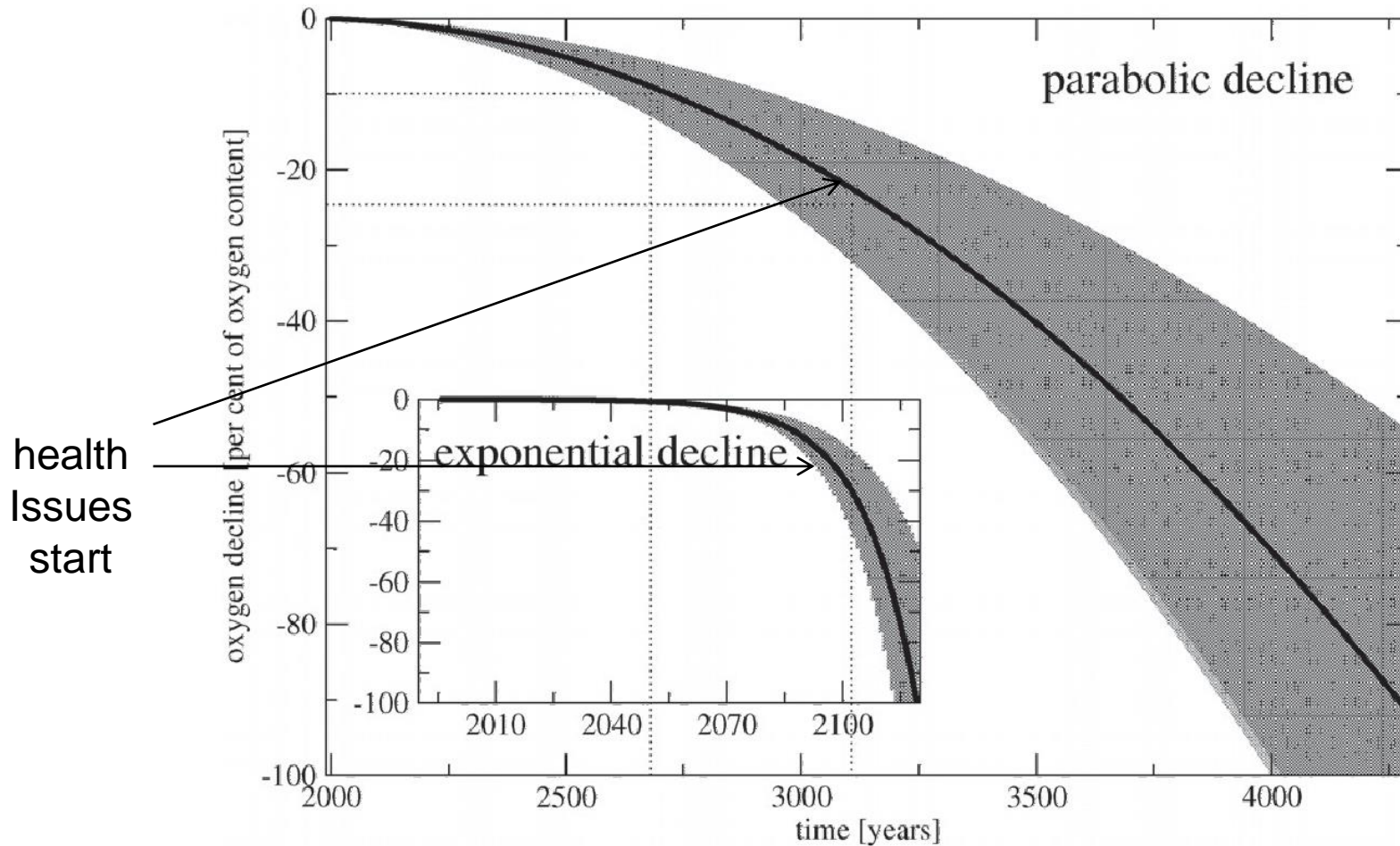
Likely:

Seasonality is stable

Fluctuations are stable

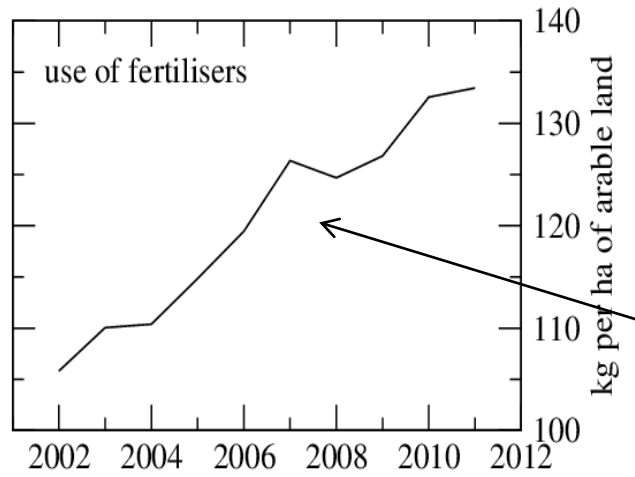
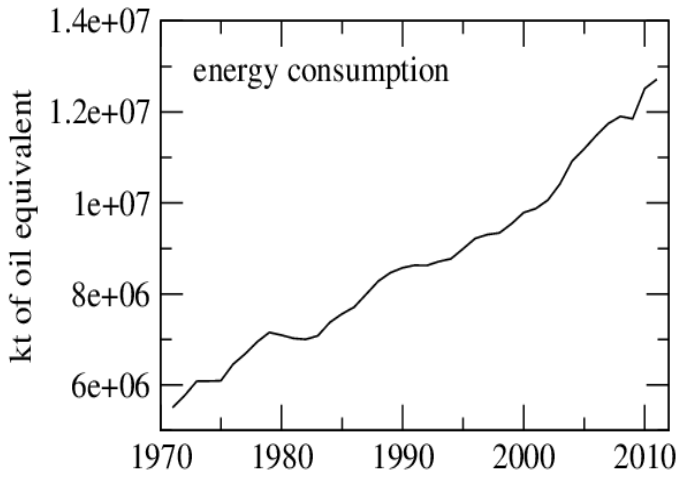
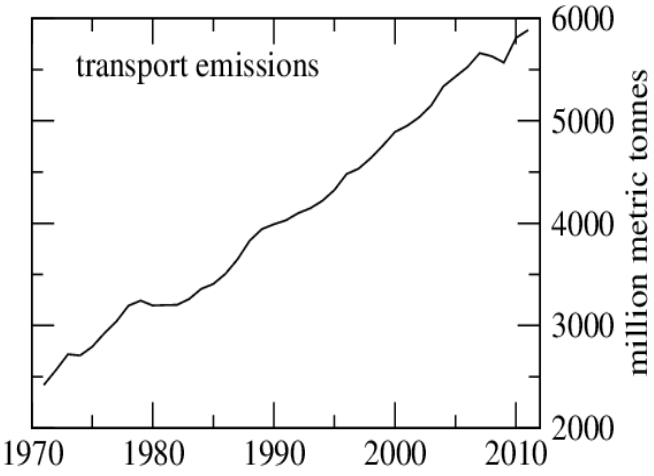
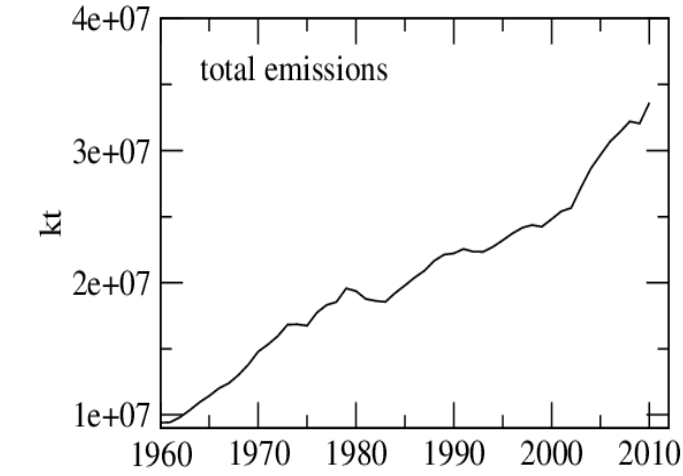
Trend is parabolic

Projection of oxygen decline



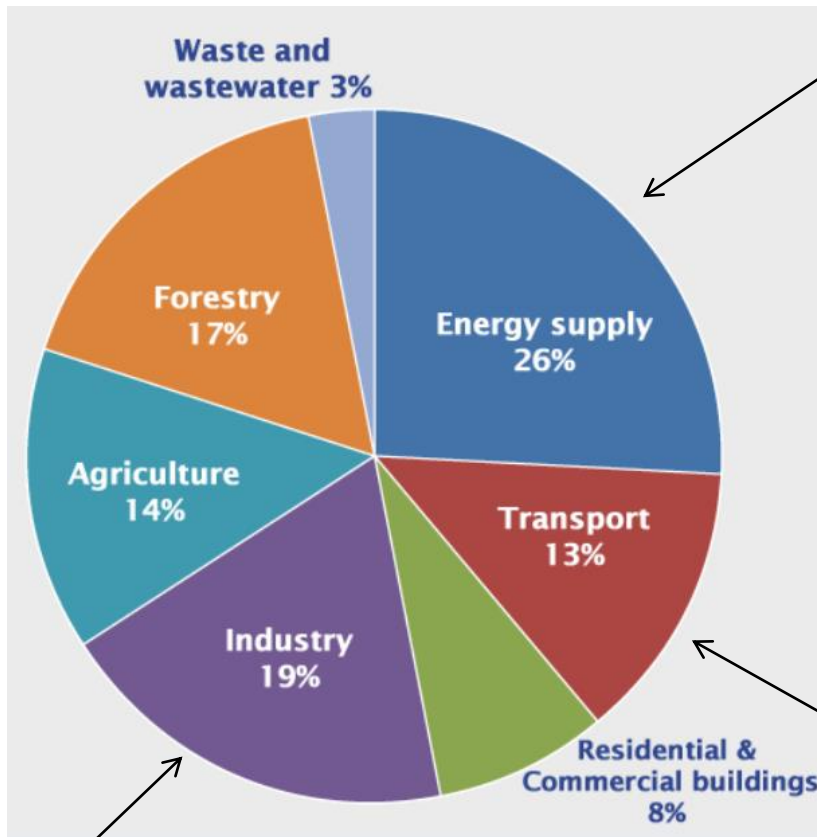
Uncertainties: modelling and technological

Resources utilisation (World Bank)



Alarming increase in fertilisation - oxygen sink (Haber-Bosch) and soil depletion

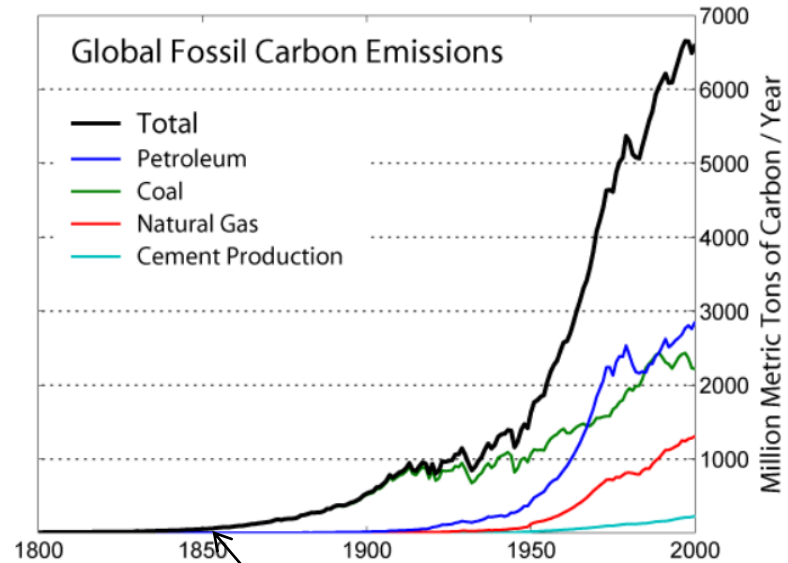
Global GHG emissions



oxygen sink

IPCC

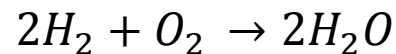
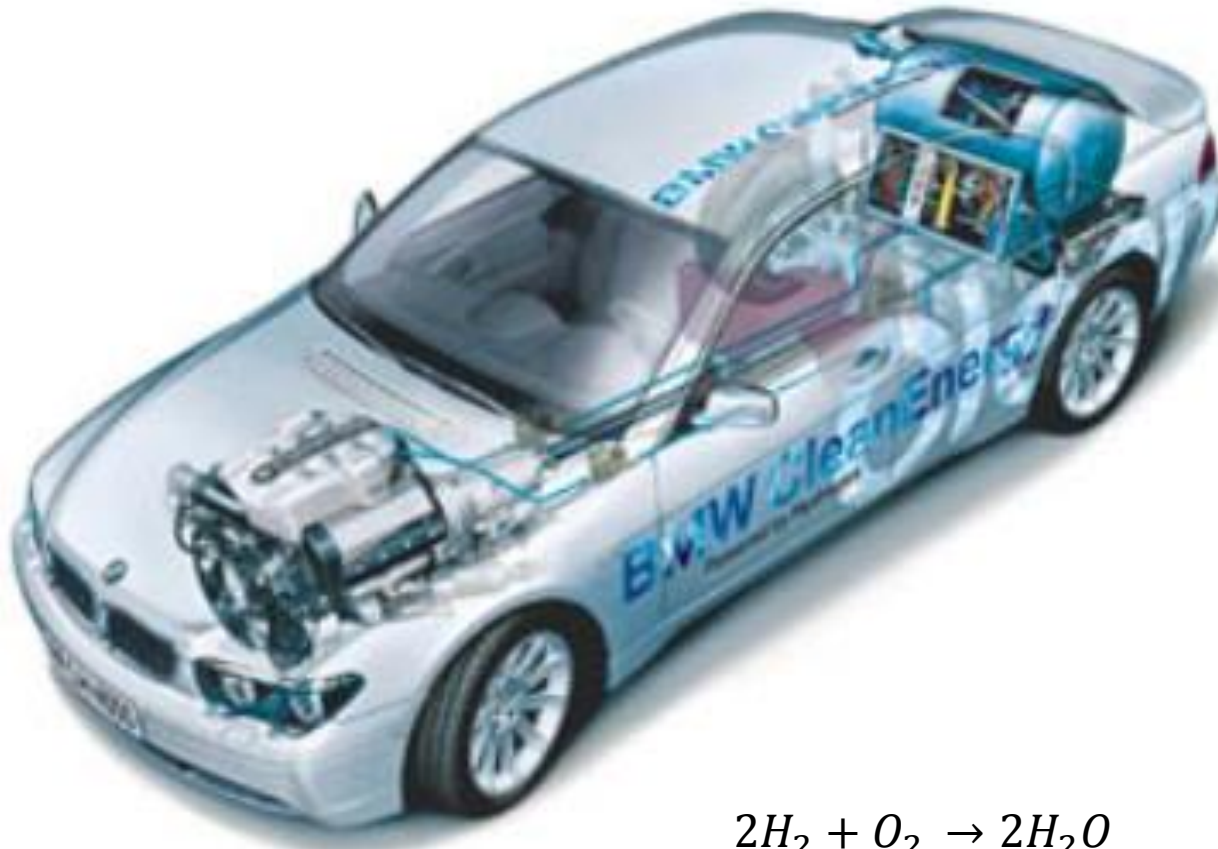
oxygen sink



oxygen sink

tipping point

Hydrogen cars: dual-fuel BMW 7



Technology with **double sink of oxygen**

Two fuel tanks

170 litres of liquid hydrogen:
driving range 200 km;
73 litres of petrol:
driving range 480 km

This technology uses about 2.7 times less volume of oxygen for combustion in hydrogen mode than in petrol mode.

Most of modern hydrogen generation is not green!

(steam reforming of hydrocarbons at high temperature; also hydrolysis)

Possible collaboration in a publishing project

- To engage experts from various fields: geochemistry, physiology, wildfires and combustion
- To assess the oxygen decline time scale and impact

**“The future of the atmospheric oxygen”
?**

Topics to address

- **Measurement techniques and standardisation**
- Derivation of long-term trend of oxygen from GCMs (100-200 years)
- Physiological impact of oxygen decline
- Long-term projections of oxygen under various scenarios of demographics and consumption development
- Assessment of impact of modern industrial technologies
- Raising social awareness of the oxygen decline

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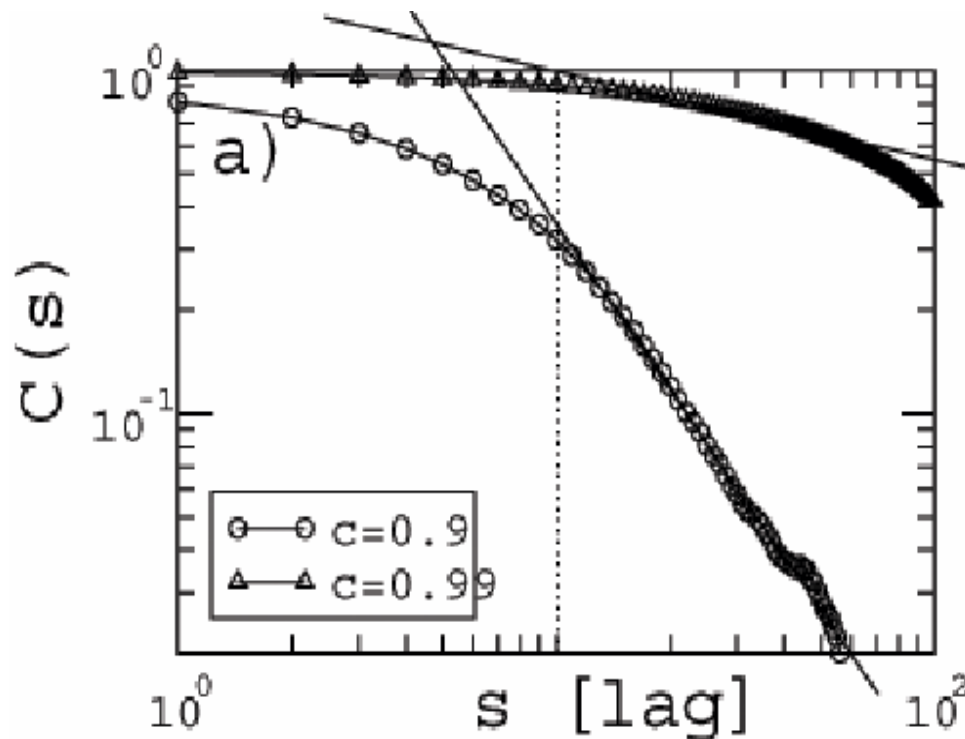
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**The idea needs
communal effort and support!**

Thank you

Early warning signal model



Livina & Lenton, GRL 2007

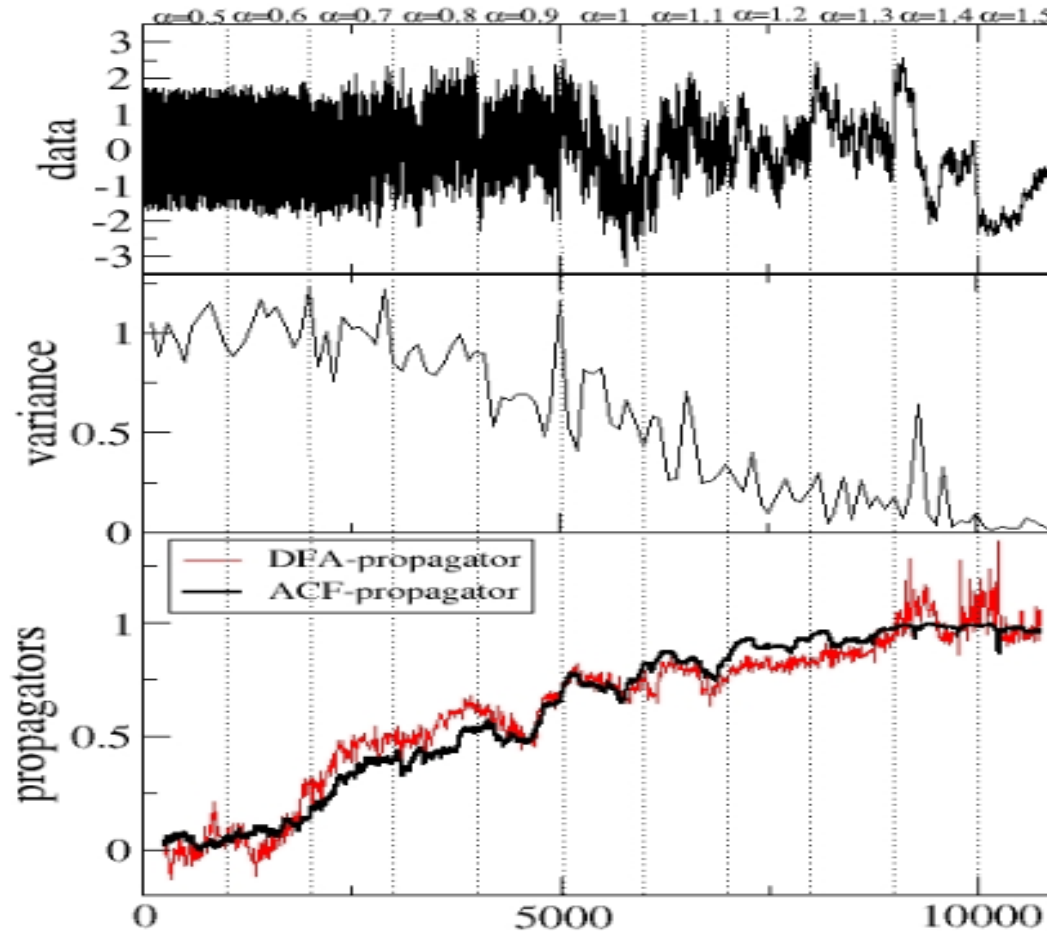
Series is approximated by an AR(1) process, and exponential decay of the auto-correlation function (ACF) is estimated. Thus **ACF-indicator** c is defined; its gradual trend towards value 1 indicates critical behaviour.

$$y_{n+1} = cy_n + \sigma\eta_n,$$

$c = \exp(-\kappa\Delta t)$, κ is decay rate ($\kappa = 0$ when $c = 1$)

Artificial data with increasing memory

Livina et al, Physica A, 2012



When ACF-indicator reaches critical value 1, DFA-indicator is still capable to reflect the variability in the variance

Potential analysis model

$$\dot{z}(t) = -U'(z) + \sigma\eta$$

$$U(z) = a_4 z^4 + a_3 z^3 + a_2 z^2 + a_1 z$$



double-well potential

Kwasniok & Lohmann, Phys Rev E, 2009

Livina et al, Climate of the Past 2010

Potential vs Probability Density Function (PDF)

Fokker-Planck equation

$$\partial_t p(z, t) = \partial_z [U'(z) p(z, t)] + \frac{1}{2} \sigma^2 \partial_z^2 p(z, t)$$

$$p(z) \approx \exp[-2U(z) / \sigma^2]$$

If we assume that the considered subset of data is stationary, then

$$U = -\frac{\sigma^2}{2} \log p_d$$

bimodal histogram



double-well potential

GRIP & NGRIP temperature proxies

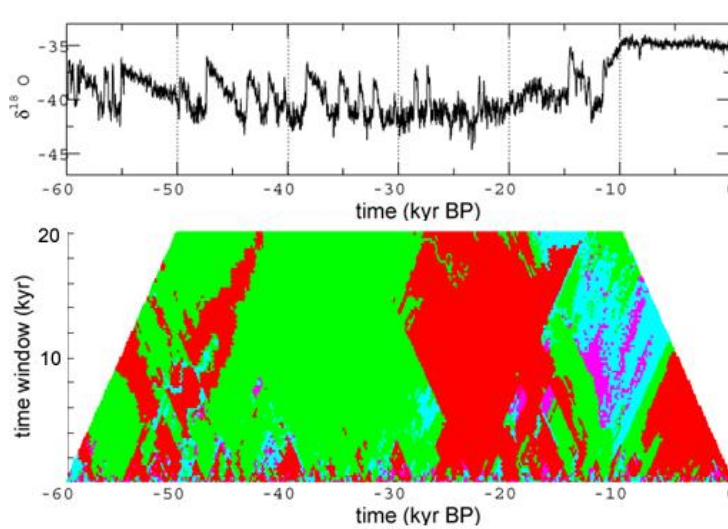


National Physical Laboratory

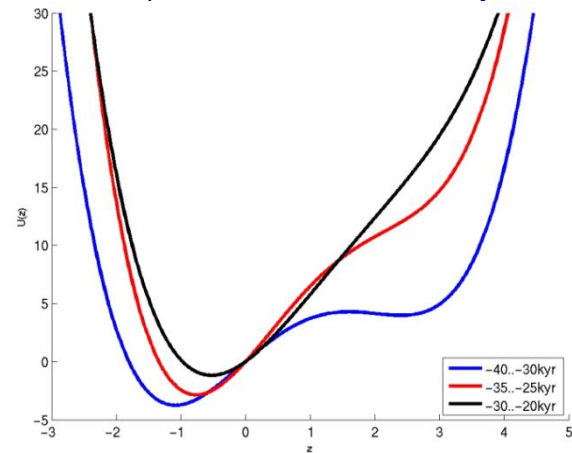
(Livina et al, Climate of the past, 2010)

$\delta^{18}O$ data: bifurcation at 25-28 kyr BP

GRIP

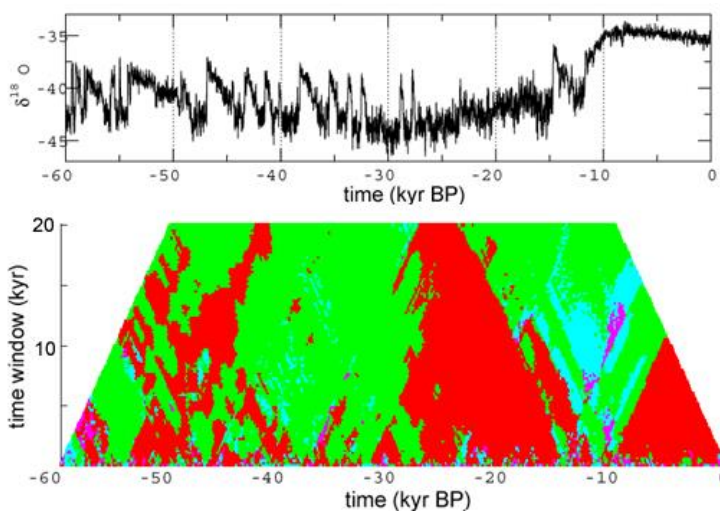


GRIP

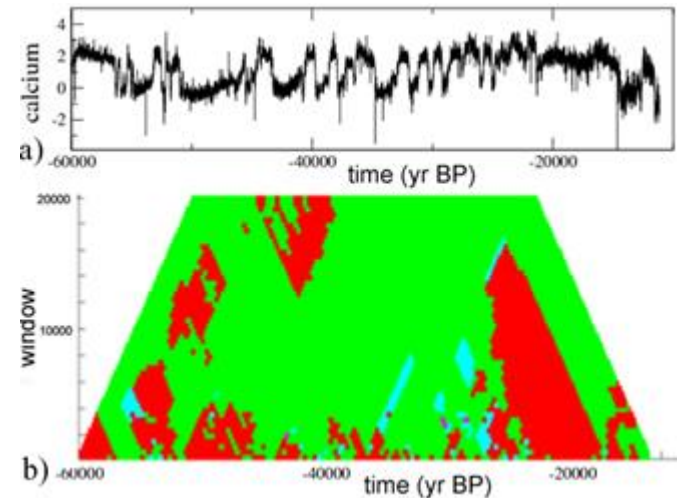


Calcium data: bifurcation at 27-28 kyr BP

NGRIP



GRIP



Potential forecast algorithm

Livina et al, Physica A 2013

- **Collect coefficients** of Chebyshev approximation of PDF in sliding windows
- **Extrapolate** series of the coefficients
- **Reconstruct** forecast PDF
- **Simulate time series** from the obtained PDF (rejection sampling)
- **Sort the series** according to historic data (taking into account seasonality)

Oxygen period of observations is short, horizon forecast long:
other techniques are necessary