



2240-4

Advanced School on Scaling Laws in Geophysics: Mechanical and Thermal Processes in Geodynamics

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Mixing and Volcanos

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"Virtually everyone agrees that mixing in complicated" Ottino, Ann Rev Fluid Mech (1990)

Why study mixing?

To provide a quantitative framework to interpret geochemical and isotopic variations in magmas, or structures we image with seismology (present structure and evolution of structures, rates of mass and energy exchange, evolution of mantle composition); magmatic processes within the crust



Outline

- A bit of terminology
- Physics of mixing
- Characterization of mixing
- Mixing in the mantle

Not covered

- How convection works (see other lectures)
- The geochemistry we want to interpret
- Numerical and computational challenges (see van Keken et al JGR 1997 for a discussion)
- Turbulent mixing (only low Reynolds number, laminar mixing)

Main points

- Flow type matters
- Time dependence matters
- Properties of heterogeneity matter
- Convection both creates and destroys heterogeneity

Some observations that we can interpret in the context of mixing

Global scale: mantle contains well-mixed regions and heterogeneity



How does mixing occur?



Ottino, Scientific American 1989

Definitions

Stirring: stretching and folding of material surfaces to reduce length scales

Mixing: homogenization by stirring and diffusion

Passive tracer: is convected with the flow $\mathbf{u}(\mathbf{x},t)$ and does not influence the flow

Active heterogeneities: owing to differences in density and/or rheology, modify the flow

Stretching: flow type matters

The deformation of a material filament from $d\mathbf{X}$ to $d\mathbf{x}$ is given by

$$d\mathbf{x} = \mathbf{F} \cdot d\mathbf{X}$$

where \mathbf{F} is the deformation tensor (which can be related to the velocity \mathbf{u}).

The magnitude of stretching is

$$\lambda = \lim_{|d\mathbf{X}| \to 0} = \frac{|d\mathbf{x}|}{|d\mathbf{X}|}$$

and the rate of stretching is

$$\frac{D(\ln \lambda)}{Dt} = \mathbf{E} : \mathbf{mm} \quad \text{with} \quad \mathbf{m} = d\mathbf{x}/|d\mathbf{x}|$$

with $\mathbf{E} = \frac{1}{2} [\nabla \mathbf{u} + (\nabla \mathbf{u})^T]$ is the stretching tensor.

Stretching: flow type matters

Lets consider linear 2D flows in the x-y plane

 $v_x = Gy$ and $v_y = KGx$

For long times, if K = 0 (simple shear)

 $\lambda \sim Gt$

 $\lambda \sim e^{Gt}$

and if K = 1 (pure shear, hyperbolic flow)



In a more complex flows, regions with pure shear (hyperbolic streamlines) will cause most of the *stretching*

Two types of building blocks for flows: Elliptic and hyperbolic points



Steady two-dimensional flows are cannot mix well (no way to cross streamlines)

but, Aref (J Fluid Mech 1984) 2D time-periodic flows can mix effectively



Add time-dependence (periodic motion of boundaries) well-mixed and not-well-mixed regions coexist



Poincare sections

(reduces dimensionality by converting flow into a map; convenient way to show the character of solutions for all possible initial conditions)



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(reduces dimensionality by converting flow into a map; convenient way to show the character of solutions for all possible initial conditions)



D = 3



D = 6.24



D = 20

D = 15



Stirring

Can produce complex structures AND unmixed islands

Under what circumstances does a deterministic flow widespread and efficient stretching of material surfaces (lines in 2D)?

(Mathematical) definition of chaotic flows

- The flow stretches and folds
- The trajectories of tracers are sensitive to initial conditions
- The flow has homoclinic and/or heteroclinic points
- The flow produces horsehoe maps

Mathematical characterization of stretching

The magnitude of stretching is

$$\lambda = \lim_{|d\mathbf{X}| \to 0} = \frac{|d\mathbf{x}|}{|d\mathbf{X}|}$$

The stretching efficiency is

$$e_{\lambda} = \frac{D(\ln \lambda)/Dt}{(\mathbf{E}:\mathbf{E})^{1/2}} \le 1$$

For simple shear, $e \to 0$ for large t (a random sequence of shears has a maximum of e = 0.28). For pure shear, $e \to 2/3$, but this requires an unbounded fluid. Hence, for good mixing, we need reorientation.



Another way to characterize mixing is with the Lyapunov exponents

$$\sigma = \lim_{|d\mathbf{X}| \to 0; t \to \infty} \left[\frac{1}{t} \ln \lambda \right]$$

(not the same as e because \mathbf{E} : \mathbf{E} varies in space and time). At a given point there is one σ in each direction and the sum is 0. Worry about the largest one.

Horseshoe maps



Flow must be capable of stretching and folding and returning it (stretched and folded) to its initial location – called a horseshoe map



Active heterogeneity: viscosity differences affect stretching





Active heterogeneity: viscosity differences affect stretching and hence flow

Active heterogeneity: viscosity differences affect stretching and hence flow



From Henri Samuel

Active heterogeneity density differences influences velocity field



 $B_0 = \Delta \rho_{\rm Xeff} / \rho \alpha \Delta T_{\rm eff}$

Kumagai et al., GRL 2008

Mixing in 3D

- Arnold (C R Acad Sci Paris Ser A 1965) showed that 3D steady flows can have chaotic streamlines)
- Steady, isoviscous thermal convection in a spherical shell, however, is not chaotic (Schmalzl et al. JGR 1996)
- Plate motion changes this story . . .

Mixing associated with plate motion Poloidal vs toroidal flow

- Poloidal flow: no vertical (radial) vorticity
- Toroidal flow: rotations in horizontal (confined to spherical shells) plane

Surface manifestations

Poloidal motion: ridges and trenches

Toroidal motion: transform boundaries

Roughly equal in magnitude



Ferrachat and Ricard, JGR 2001

Corresponding Poincare section:

Chaotic trajectories in steady-state plate driven flows

Why? Hyperbolic points do the stretching, toroidal motion does the reorientation





Ferrachat and Ricard, JGR 2001



Lyapunov exponents σ estimated by tracking tracers: Both chaotic and laminar mixing are observed

Ferrachat and Ricard, JGR 2001



With plate motion, well mixed and poorly mixed regions

Take steady flow driven present day plate motion and trace particles for 4 Ga

van Keken and Zhong, EPSL 1999

How does mixing occur?



Ottino, Scientific American 1989

What about chemical diffusion?

$$\frac{DC}{Dt} = \kappa \nabla^2 C$$
$$O(\Delta C/t) \qquad O(\kappa \Delta C/\delta^2)$$
$$\delta \sim \sqrt{\kappa t}$$

Diffusivities are $10^{-18} - 10^{-20}$ m²/s in the mantle 10^{-11} m²/s in magmas

In 4 Ga, diffusion over < 1 m in the mantle In 30 ka, diffusion over 1 m in magmas

What about chemical diffusion?



Kellogg and Turcotte, 1987 EPSL

Some ways to analyze mixing in models of the mantle

- Dispersal of heterogeneities (visually or using statistical methods)
- Compute derived isotopic signatures



4 Ga of processing mantle at ridges (Geoff Davies)



250,000 tracer particles (initially orange) Crust (stuff melted below ridges) in black Crust that gets within 20 km of the CMB in purple Darkness scales with viscosity
Stirring and segregation (Geoff Davies)



Tracers are more dense than surroundings Segregation of depleted mantle from crust

Mixing – simplest analysis (time, no spatial dimensions)

Mid-ocean ridge mass flux



Plate creation rate $a \approx 3 \text{ km}^2/\text{y}$ Mass flux in zone $\dot{M_r} = ad\rho$ Mass of upper mantle $M_{um} = 1 \cdot 10^{24} \text{ kg}$

"Turnover" time:

$$\tau_{um} = M_{um}/\dot{M}_r$$

depth	$ au_{um}$ (upper mantle)	$ au_{em}$ (entire mantle)
50 km	2 Gy	8 Gy
100 km	1 Gy	4 Gy

From Rick O'Connell, Harvard

Ridge migration over mantle

Ridges move relative to one another

Total ridge length $L \approx 56,000 \, \mathrm{km}$ Ridge migration rate $u \geq 2 \, \mathrm{cm/y}$ Surface area $A = 5 \cdot 10^{14} \mathrm{m}^2$

Ridges sweep over Earth's surface with time scale:

"Passover" time, whole Earth

 $rac{A}{Lu} \leq$ 500 My





Brandenburg et al., EPSL 2008





Farnetani and Samuel, GRL 2005

Sampling filter



Fig. 7. Histograms of anomalous concentration versus time and sample resolution for a large scale heterogeneity in Bénard convection. The insert shows the initial distribution.

Characterization of structure

"Important to distinguish between mixing measure and the process producing mixing . . . The measure should be selected according to the application, and the measurements should be related to the fluid mechanics." Ottino, *Kinematics of mixing* 1989

- e and σ characterize effectiveness of a given flow at stirring
- Other measures can be used to characterize observed structures (e.g., spectral analysis, fractal analysis)
- Easiest: striation thickness s (ID)
- Use characterization of structure can be used to distinguish between mixing processes

Evidence for length scale reduction in the mantle, recorded in an exposed peridotite



Fig. 2 Occurrences of pyroxenite layers in the Beni Bousera high-temperature peridotite. Grey, pyroxenite; white, lherzolite with foliation. a, Occurrences in an outcrop with no folding; b-d, occurrences with folding and boudinage.

Allègre and Turcotte, Nature 1986

The scale of heterogeneity led Allègre and Turcotte (1986) to support their 'marble cake' structure to the mantle



Static.ifood.tv

Easier to see in magmas . .





Obsidian is banded at all scales



Do these bands (in some cases) record how the obsidian deformed?

Terminology

Scale invariance: Attributes do not changes if lengths are changes (no specific scale can be identified - all scales are equally important)

Fractal: A fractal is generally "a rough or fragmented geometric shape that can be split into parts, each of which is (at least approximately) a reduced-size copy of the whole,"[1] a property called self-similarity. Roots of mathematical interest on fractals can be traced back to the late 19th Century, the term however was coined by Benoît Mandelbrot in 1975 and was derived from the Latin fractus meaning "broken" or "fractured."

Multifractal: A single exponent is insufficient, and a continuous spectrum of exponents is needed; around any point, there is a local power law and the "singularity distribution" describes its variation

Multiplicative: recursive process that produce interdependencies in different scales, results in multifractal properties



Band widths are scale invarient over 4 orders of magnitude





Horseshoe maps



Brecciation, rewelding and deformation





Cantor set

0							
1 p ₁ , i ₁	P2 12			P2, I2			
$2 \begin{array}{c c} p_2 p_1 & p_2 p_1 & p_1^2 \\ \hline l_2 l_1 & \hline l_2 l_1 & \hline l_1^2 \end{array}$	$p_{2}{}^{2}, l_{2}{}^{2}$	$p_{2}^{\ 2}, l_{2}^{\ 2}$	$\begin{array}{c} p_1 p_2 \\ l_1 l_2 \end{array}$	$p_2{}^2, l_2{}^2$	${}^{p_1p_2}_{l_1l_2}$	$p_{2}{}^{2}\!,l_{2}{}^{2}$	
3							
4							



Bands consistent with repeated brecciation, reorientation of fragments, welding (stick back together) and stretching (reproduce power law and multifractal characteristic of bands)



Record	MF^{a}	$(S \sim k^{-1})^{b}$	MP^{c}	Implications
Big Glass Mountain (BGM)	Y	Y	Y	Concurrent microlite growth and deformation into bands
Mayor Island (MI)	Y	Y	Y	Concurrent formation of variable vesicularity and deformation
Cantor (MC)	Y	Y	Y	Concurrent development of heterogeneity and deformation
Cantor binary	Ν	Ν	Ν	No binomial measure
BGM randomized	Ν	Ν	Ν	Decoupled microlite growth and deformation into bands
Baker's map	Y	Ν	Ν	Decoupled microlite growth and deformation into bands

Table 1 Comparison of obsidian samples

Cantor map with hypothesis tests.

^a Multifractal.

^b S is spectral power and k is wavenumber.

^c Multiplicative process.

Baker's map should describe convective stirring

- Melting at ridges
- Fluid migration and melting at subduction zones
- Melting at mid mantle phase transitions?
- Melting at the base of the mantle
- Chemical reactions between the mantle and core



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Some mixing scales



Turbulent mixing

- Energy transfer from large to small scales
- Intermittency in space and time
- Velocity is a complicated function of time



Dispersion in porous materials



 Complexity in flow paths, spatial variation in velocity greatly enhance mixing (dispersion)

"Virtually everyone agrees that mixing is complicated"

"However there is no agreement as to the source of the complications . . . What makes mixing complex? Usually realistic mixing problems have been regarded as nearly intractable from a modeling viewpoint owing to the complexity of the flow fields. Also in many problems of interest the fluids themselves are rheologically complex

Mixing problems have been attacked traditionally on a case by case basis. However . . . merging of kinematics with dynamical systems and chaos are providing a paradigm for the analysis of mixing from a rather general viewpoint."

Ottino, Ann Rev Fluid Mech 1990

Main points

- Flow type matters
- Time dependence matters
- Properties of heterogeneity matter (active heterogeneity is different from passive tracers)
- Mixing will depend on history of Earth and properties of interior (all of which have uncertainty), hence a stochastic approach may be useful
- Convection both creates and destroys heterogeneity

Why do volcanoes (only sometimes) erupt explosively?





Gonnermann and Manga, The fluid mechanics inside a volcano, *Annual Reviews of Fluids Mechanics*, 2007



Why do volcanoes erupt explosively?



Open questions:

- When, where and how does fragmentation occur?
- Why so much diversity in eruption style?

Three key processes 1. Bubble nucleation, exsolution and bubble growth

Mt Etna, Italy 2005 (R. Caniel)





vesicular basalt (from the moon)

Volatile exsolution and bubble growth





Vesicular magma is permeable



Connections between bubbles allow gases to escape from magma

Permeability depends on vesicularity and bubble size

Three key processes 3. Fragmentation


A second way to break magmas . . .



Are deformation rates high enough to fragment ascending magma?



Magma Chamber

we will refer to this brecciation

Three key processes

- 1) Nucleation (forming new) and growth of bubbles
- 2) Outgassing (loss of gas from the magma)
- 3) Fragmentation and brecciation (breaking magma into pieces)

Approach

1. Lab experiments and theoretical models to study individual processes and properties

- 2. Computer simulations
- 3. Test models with measurements made on rocks



Numerical model

Solve equations for conservation of mass, momentum, energy at two scales



Conduit flow:
 magma (bubbles+ melt) is
 locally homogeneous

2) Bubble-scale:Solve for growth ofbubbles, determinerheology

Feedbacks between scales through temperature, pressure

Conduit flow

- conservation of mass, momentum, energy (include viscous dissipation; density, rheology from subgrid model)
- non-turbulent, no fragmentation,
- "single" phase magma (melt + bubbles) Bubble grow
- cylindrical conduit, radial velocity is zero
- steady flow

$$\begin{array}{c|c} \mathbf{u}(\mathbf{r}, \mathbf{z}) \\ \hline & \mathbf{r} \\ \hline & -\frac{r}{2} \left(\frac{\partial p_m}{\partial z} + \rho g \right) = -\eta \frac{du_z}{dr} \\ \hline & \eta = \eta (\dot{\gamma}, T_m, \phi, R, c_w) \\ \hline & \mathbf{u}/\mathrm{dr} \\ \hline & \mathbf{h} \\ \hline & \mathbf{h} \\ \hline & \mathbf{h} \\ \mathbf{h} \\ \mathbf{mass} = \mathrm{const.} \end{array}$$



Conduit flow

• conservation of mass, momentum, energy (include viscous dissipation; density, rheology from subgrid model)

- non-turbulent, no fragmentation, cylindrical conduit
- "single" phase magma (melt + bubbles)
- radial velocity is zero
- steady flow

$$-\frac{r}{2}\left(\frac{\partial p_m}{\partial z} + \rho g\right) = -\eta \frac{du_z}{dr}$$
$$\eta = \eta(\dot{\gamma}, T_m, \phi, R, c_w)$$

$$\frac{DT_m}{Dt} = \left[D_T \left(\frac{\partial^2 T_m}{\partial r^2} + \frac{1}{r} \frac{\partial T_m}{\partial r} \right) - \frac{1}{\rho_m c_{pm}} \left(\sigma_{rz} \frac{\partial u_z}{\partial r} \right) \right]$$

Subgrid model: Volatile exsolution and bubble growth



Solubility of H₂0, CO₂ from Liu et al. (2005) Diffusivity of H₂0, CO₂ from Zhang and Behrens (2000)

Subgrid model: Volatile exsolution and bubble growth



Conservation of mass, momentum and energy, coupled with solubility model and modified Redlich-Kwong equation of state for water- CO_2 mixtures

$$\frac{d}{dt}\left(\rho_g R^3\right) = 3R^2 \rho_m \sum_i D_i \left(\frac{\partial c_i}{\partial r}\right)_{r=R}$$

$$p_g - p_m = \frac{2\gamma}{R} + 12v_R R^2 \int_R^S \frac{\eta_{melt}(r)}{r^4} dr.$$

Lensky et al. (2001)

$$\frac{dT_g}{dt} = \Pi \left[\rho_m c_{pm} D_T \left(\frac{\partial T_m}{\partial r} \right)_{r=R} - \sum_i \Delta H_{ev} D_i \rho_m \left(\frac{\partial c_i}{\partial r} \right)_{r=R} + \frac{R}{3} \frac{dp_g}{dt} \right] \quad \Pi = 4\pi R^2 / \left(n \ c_{pg} M_g \right)$$

$$\frac{\partial T_m}{\partial t} + v_r \frac{\partial T_m}{\partial r} = \frac{1}{r^2} \frac{\partial}{\partial r} \left(D_T \ r^2 \frac{\partial T_m}{\partial r} \right) + \frac{2 \ \eta}{\rho_m c_{pm}} \left[\left(\frac{\partial v_r}{\partial r} \right)^2 + 2 \left(\frac{v_r}{r} \right)^2 - \frac{1}{3} \left(\frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 v_r \right) \right)^2 \right]$$
Bird et al. (1960)

3 Regimes of bubble growth: Equilibrium (solubility-limited)



Growth is governed by changes in solubility Decompression time scale $\tau_{dec} = p_m / \dot{p_m}$

3 Regimes of bubble growth: Diffusion-limited



Growth is by diffusion-limited when $\operatorname{Pe}_{dif} = \frac{\tau_{dif}}{\tau_{dec}} \gg 1$

S-R determined by number density of bubbles $N_{\rm d}$

3 Regimes of bubble growth: Viscosity-limited



Equilibrium: $p_g = p_m + \text{surface tension}$ Diffusive limit: Supersaturation ($c_{melt} > c_{equilibrium}$) $\tau_{dif} = (S-R)^2 / D$

Viscous limit: Overpressure ($p_g >> p_m + \text{surf. ten.}$) $\tau_{vis} = \eta / \Delta p$

Growth is by viscosity-limited when

$$\operatorname{Pe}_{vis} = \frac{\tau_{vis}}{\tau_{dec}} \gg 1$$

• Melt viscosity depends on amount of dissolved water and temperature (and composition)



- Melt viscosity depends on deformation rate
- Magma viscosity affected by presence and properties of bubbles and crystals

Strain-rate dependent viscosity of melt phase



Silicic magmas are similar (Webb and Dingwell)

Strain-rate dependent viscosity of bubbly suspension



increasing shear rate

Vesicular magma is permeable



Connections between bubbles allow gases to escape from magma

Permeability depends on vesicularity and bubble size $k \propto \phi^{\beta}$

Outgassing efficient when $-\frac{\rho_g k}{\eta_g} \frac{dp_g}{dz}$ exceeds rate of gas exsolution

Fragmentation criteria: thresholds determined experimentally





If $P_{in} - P_{out} > critical value$ then film ruptures

e.g., Webb and Dingwell (1990), Webb (1997), Papale (1998)

Experiments with real magma





Why do volcanoes erupt explosively?



Open questions:

- When, where and how does fragmentation occur?
- Why so much diversity in eruption style?



Change in eruption style with changing ascent rate

Change in eruption style with changing ascent rate



We predict that flowinduced fragmentation (brecciation) occurs at the sides of conduits

Is there any evidence that this occurs?



Magma Chamber

Obsidian is banded at all scales



Do these bands (in some cases) record fragmentation?

Power spectrum: Scale invariant banding



Band widths are scale invarient over 4 orders of magnitude

Brecciation, rewelding and deformation





Simple shear





.... rotation and stretching

Simple Shear



Bands consistent with repeated brecciation, reorientation of fragments, welding (stick back together) and stretching (reproduce power law and multifractal characteristic of bands)



Change in eruption style with changing ascent rate

Mono Crater, CA



Test models using the measured concentration of water and CO_2

Water diffuses faster than CO₂



Concentration of gases in bubbles is not necessarily in equilibrium with that in the melt (diffusion limited growth)

Water diffuses faster



Ascent rate to match data similar to other estimates

Does brecciation always happen? Not if the magma rises fast enough



Does brecciation always happen? Not if the magma rises fast enough



Viscous dissipation important when Brinkman number (viscous dissipation/heat diffusion)

$$Br = \frac{\eta \ \dot{Q}_m^2}{c_{pm} \ \rho_m^3 \ D_T \ \Delta T \ a^4 \left(1 - \phi\right)^2}$$

becomes large

Implications: no brecciation, "blunt" velocity profiles





Change in eruption style with changing ascent rate



Change in eruption style with changing ascent rate

Basaltic (low viscosity) eruptions



Increasing bubble/melt speed and volume fraction of bubbles











Governing physical processes: summary

Dimensionless number	Process	Value and effect
Reynolds number	Bubble growth	<< 1
(inertia/viscous forces)	Magma ascent	<10 ³ ; laminar flow prior to fragmentation
Peclet number	Diffusive growth	>> 1 for low N _d ; supersaturation,
(diffusion/decompression timescale)		nucleation new bubbles
Peclet number	Bubble expansion	>> 1 is viscosity high enough;
(viscous/decompression timescale)		overpressure, fragmentation
Brinkman number	Viscous heating at	if large enough, lowers viscous and
(viscous dissipation/diffusion of heat)	conduit walls	prevents shear brecciation
Dimensionless shear rates	Magma ascent	if large enough, shear thinning and blunt
(shear stress/surface tension or		velocity profiles; larger still, becciation
shear rate x relaxation time of melt)		
Ascent rate bubbles/magma	Bubble separation	

Why do volcanoes (only sometimes) erupt explosively?



• Interplay between bubble growth, brecciation, outgassing, and fragmentation governs eruption style

How do bubbly fluids respond to rapid decompression? Experimental model

