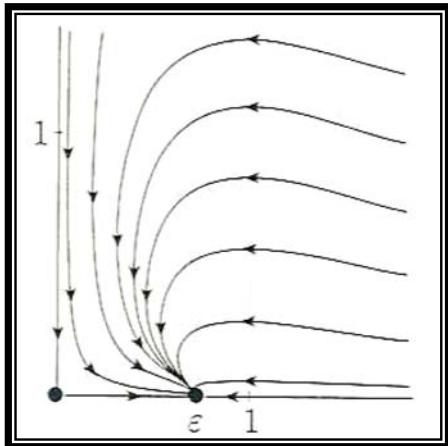
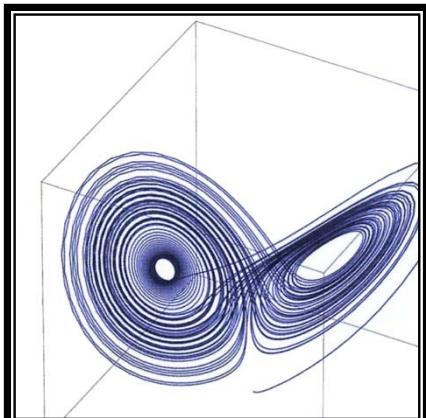


數學模式與科學研究

主講人：郭鴻基 教授



(掠食者的滅絕)

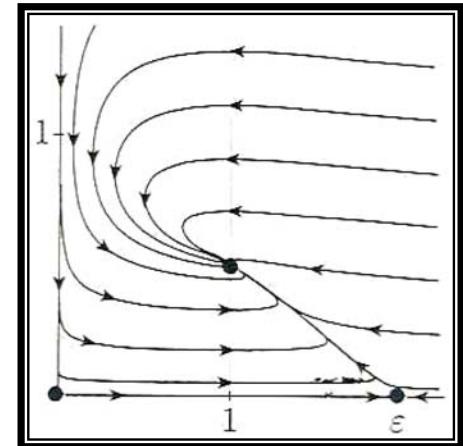


(Lorenz 吸子)

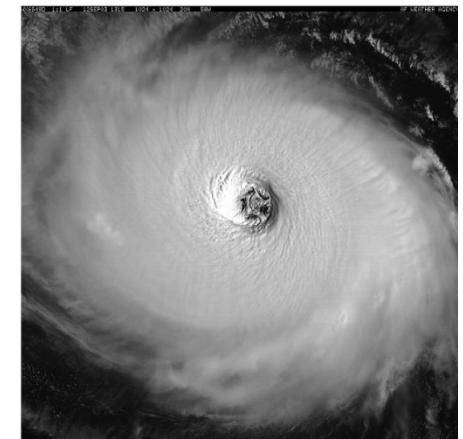
內容：

科學研究是探索未知知識的建構過程，而數學是科學的語言。隨著電腦的進步，資料大幅度的數位化，科學計算更成為打開非線性科學研究的敲門磚。數學建模、科學計算、分析詮釋與驗證等過程，更是現今數學科學的典範。演講將簡介大氣科學數學建模的過程，並以生命科學例子說明數學建模、科學計算、分析詮釋與驗證等過程。

2008/5/14 輔仁大學



(掠食者與被掠食者共存)



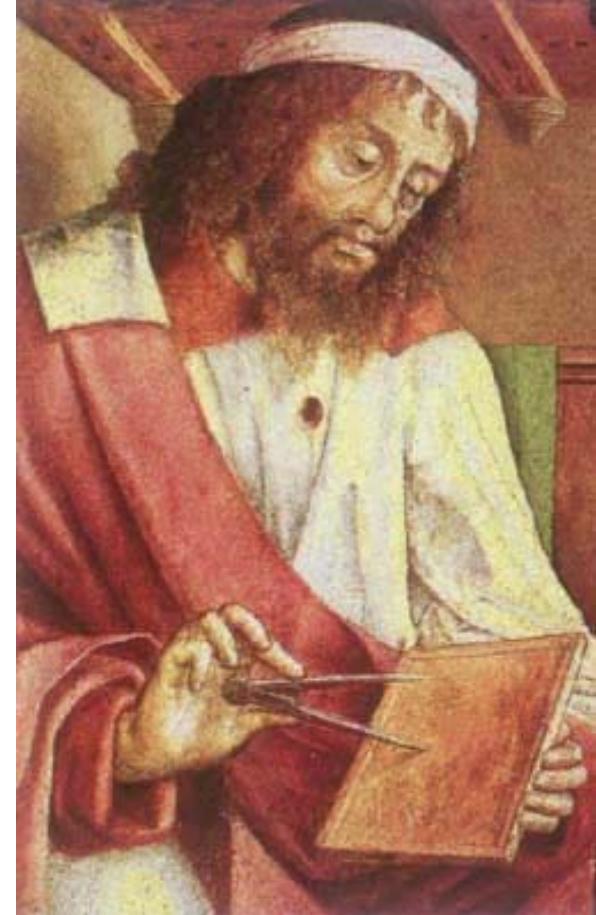
To derive the equations or
not to derive the equations
that is a question !!





讀 算 寫

幾何
代數
微積分
電腦計算繪圖



+ -
加、減
線性
大題大作

X /
乘、除
非線性
小題大作

數量化、數位化
數學化--模式--動力系統

數學科學

Formulation

微分、差分方程式

Solution / Analysis

分析、解

Interpretation

科學詮釋

中階課程：微分方程(ODE,PDE)
統計、線性代數
程式、計算與繪圖

數量化、數位化
數學化--模式--動力系統

數學模式

理論、觀點 Theory

False facts are highly injurious to the progress of science, for they often endure long; but false views, if supported by some evidence, do little harm, for every one takes a salutary pleasure in proving their falseness.

Darwin, The Origin of Man, chapter 6

解釋資料

Never trust an observation without a supporting interpretation

預測 準確性 預測能力

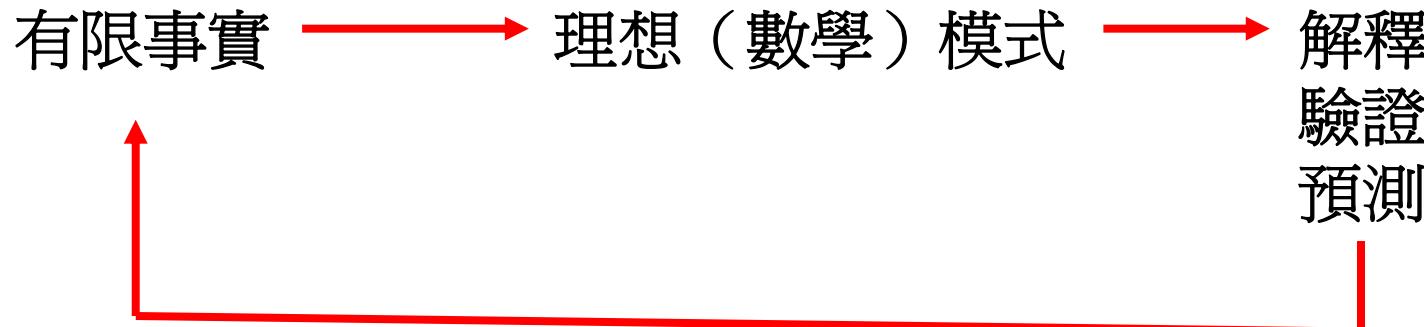
資料同化 利用科學數學模式整合有限的觀測，建構出較完整的資料

以特殊事實為憑藉，逐漸推廣引伸，成立概念式定律的系統，
以便籠罩更複雜耿廣泛的對象，
科學家依據事實為前提來證明普遍的結論。 方東美

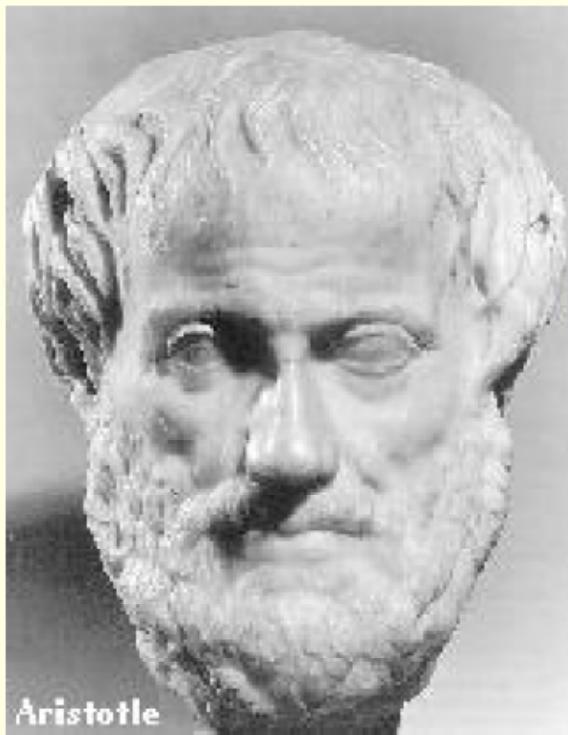
吾生也有涯，吾知也無涯，已有涯逐無涯，殆矣。
有限時空之觀察或有限資料去推導無限時空的科學定律。

問蒼茫大地誰主浮沈？
有物有則 因果律

為什麼？ 形而上學



Aristotle's *Meteorologia*



Aristotle

Aristotle (384-322 BC) was a past master at asking questions.

He wrote the first book on Meteorology, the *Μετεωρολογία* (*μετεωρού*: Something in the air)

This work dealt with the causes of various weather phenomena and with the origin of comets.

While a masterly speculator, Aristotle was a poor observer: for example, he believed that the lightning followed the thunder!

形而上學：憑藉第一原因，一切事物方能知曉，但其本身是自明的。

郭基
鴻輝

南方有倚人
曰黃轘
所以不墜不陷地焉
風雨雷霆之故
惠施不辭而對
不慮而偏而爲應
萬物說

莊子 天下





Sir Isaac Newton
(1642-1727)

Isaac Newton

Principia 1687

Nature and nature's law
lay hid in night,
God said,
Let Newton be,
and all was light. A. Pope

Edmund Halley (1656–1742)



Edmund Halley was a contemporary and friend of Isaac Newton.

He was largely responsible for persuading Newton to publish his *Principia Mathematica*.

Halley and his Comet



Halley's analysis of what is now called Halley's comet is an excellent example of the scientific method in action.

A Tricky Question

If the **Astronomers** can make accurate
76-year forecasts, why can't the
Meteorologists do the same?

- Size of the Problem 大氣海洋自由度無限 + 热力学

The solar system is discrete, with relatively few degrees of freedom; Dynamics is enough.

The atmosphere is a continuum with (effectively) infinitely many variables; Thermodynamics is essential.

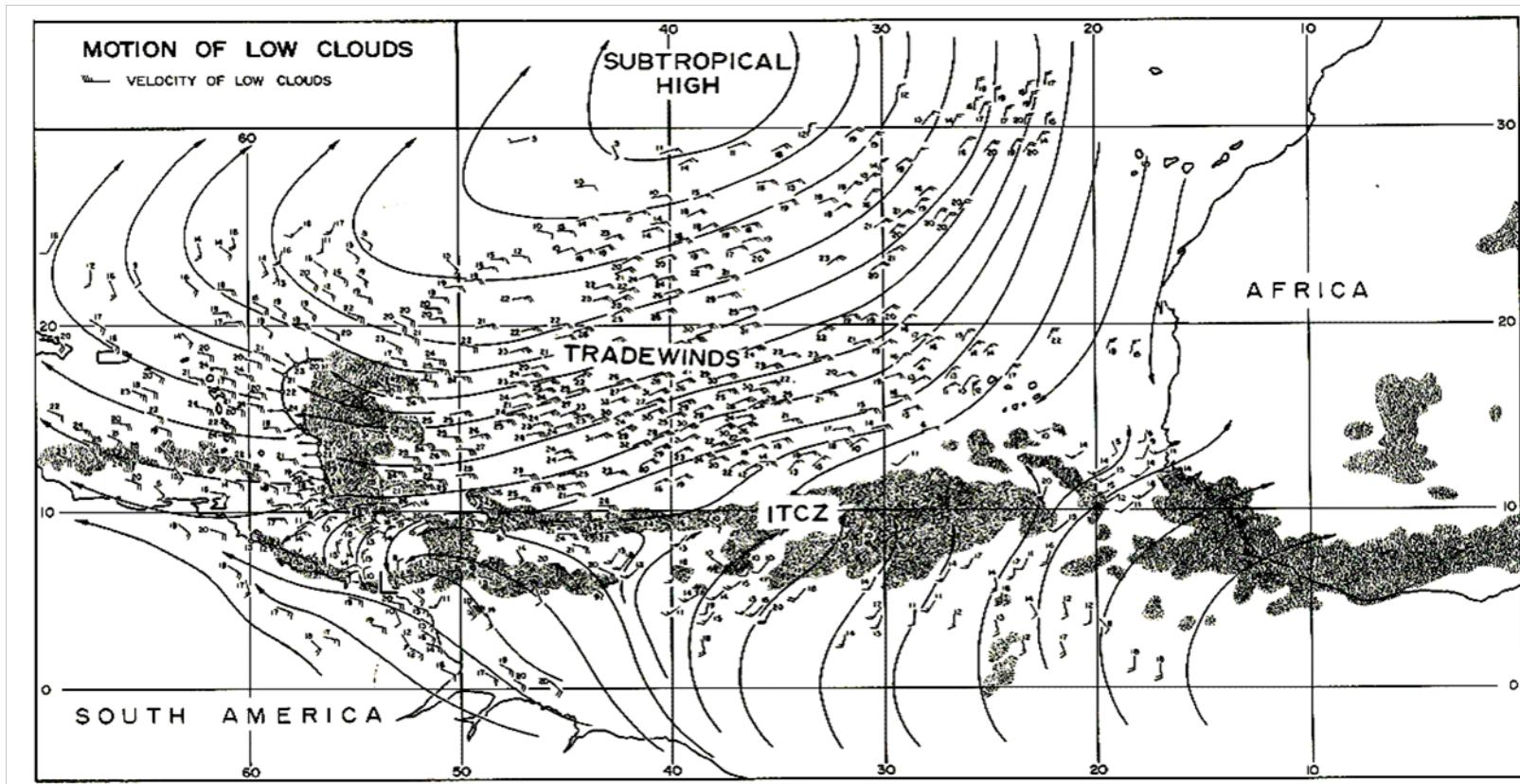
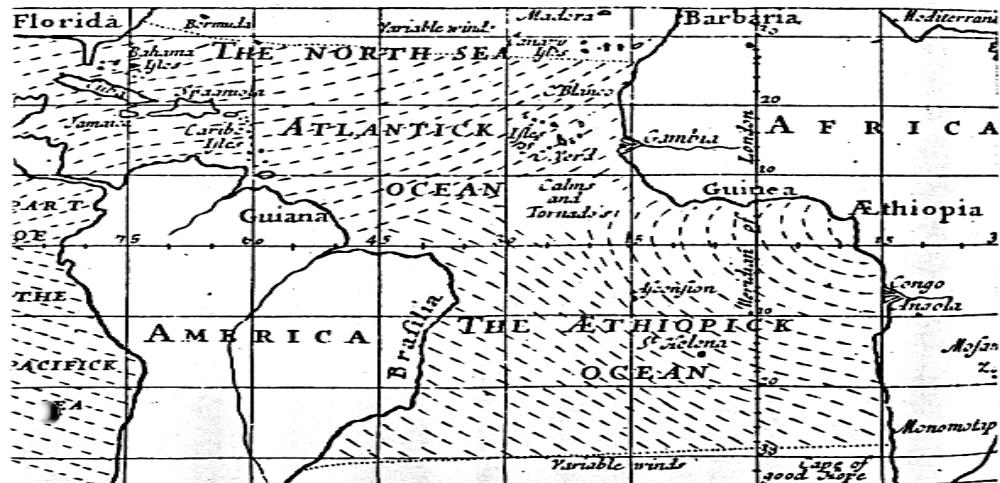
- Order versus Chaos 大氣海洋的混沌、蝴蝶效應

The equations of the solar system are quasi-integrable and the motion is regular.

The equations of the atmosphere are essentially nonlinear and the motion is chaotic.

Halley 1686

First proposed the atmospheric motion is connected with the distribution of sun heat
(follow the sun in the daily scale; thus wind is westward.)



Fujita, 1971

Euler's Equations for Fluid Flow



流體力學之父

Partial Differential Equations
偏微分方程式 PDE

Leonhard Euler, born on 15 April, 1707 in Basel. Died on 18 September, 1783 in St Petersburg.

Euler formulated the equations for incompressible, inviscid fluid flow:

$$\frac{\partial \mathbf{V}}{\partial t} + \boxed{\mathbf{V} \cdot \nabla \mathbf{V}} + \frac{1}{\rho} \nabla p = \mathbf{g}.$$

$$\nabla \cdot \mathbf{V} = 0$$

非線性

Euler 18 century 流體動量、質量守恒

Fluid Dynamics

- ◆ Pressure gradient force 壓力梯度力

$$-\frac{1}{\rho} \nabla P$$

- ◆ Eulerian-Lagrangian transformation 座標轉換

$$\frac{d}{dt} = \frac{\partial}{\partial t} + u \frac{\partial}{\partial x} + v \frac{\partial}{\partial y} + w \frac{\partial}{\partial z}$$

- ◆ Mass conservation 質量守恒
(continuity equation)

$$\frac{\partial \rho}{\partial t} + \frac{\partial \rho u}{\partial x} + \frac{\partial \rho v}{\partial y} + \frac{\partial \rho w}{\partial z} = 0$$

Isothermal sound speed (same mistake as Newton)

$$\left(\frac{\partial P}{\partial \rho} \right)_T \text{ v.s. } \left(\frac{\partial P}{\partial \rho} \right)_\theta$$

Euler 1755

$$\frac{d}{dt} \int_{v_m} \rho \vec{v} \, dv = - \int_{\partial v_m} p \, d\vec{s}$$

$$\int_{v_m} \rho \frac{d\vec{v}}{dt} \, dv = - \int_{v_m} \nabla p \, dv$$

$$\rho \frac{d\vec{v}}{dt} = -\nabla p$$

Lagrange 1781

$$\frac{\partial \vec{u}}{\partial t} + \vec{\zeta} \times \vec{u} = -\frac{1}{\rho} \nabla p - \nabla K - \nabla \Phi$$

Rotation Vortex

$$\mathbf{F} = q(\mathbf{E} + \mathbf{v} \times \mathbf{B})$$

Lorentz Force Law

$$\mathbf{F} = q(-\nabla V + \mathbf{v} \times \mathbf{B})$$

Coriolis Force = Conservation of Angular Momentum Centrifugal Force



fv: E-W Coriolis force

Conservation of angular momentum,

Hadley 1735

角動量守恒

■ fu: N-S Coriolis force

Centrifugal force, thermal wind balance

Ferrel, 1859

向心力

■ Coriolis force, Coriolis, 1835

▲ Falkland ship battle in WW I

科氏力

■ Laplace, (1740-1827)

Atmospheric Observational net work (1800-1815)

Hydrostatic balance approximation

Tidal wave equation,

Laplacian

Adiabatic sound speed

旋轉力學

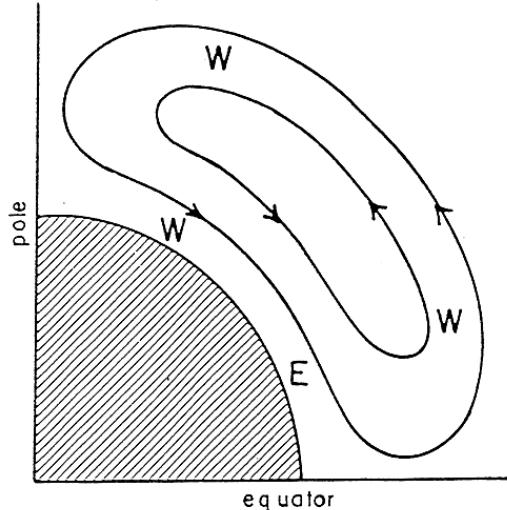


Fig. 2. A schematic view of a meridional cross-section of the general circulation as visualized by Hadley (1735). Streamlines indicate the meridional and vertical flow, while letters E and W indicate regions of easterly and westerly flow.

Hadley (1685-1758)

Distribution of sun heating
(north and south;
seasonal scale)

Earth rotation (conservation of
angular momentum)

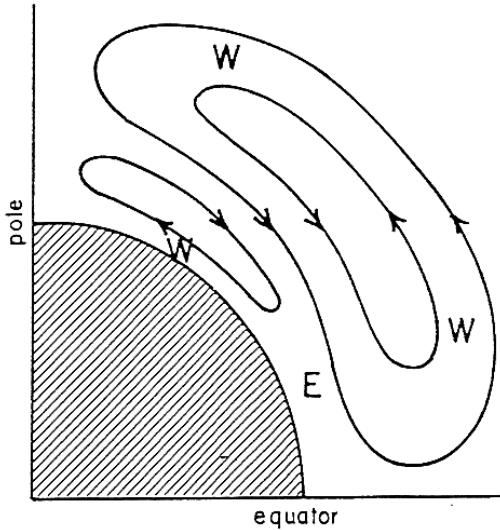


Fig. 3. The same as Fig. 2, but for the general circulation as visualized by Thomson (1857) and Ferrel (1859).

Thomson (1857)
Ferrel (1859)

Centrifugal force

Coriolis 1835

D'Alembert 1746

Math. Model for Atmospheric Motion
in aqua-planet
(Won the 1746 Berlin Academy's
Award; Euler's endorsement)

Solar and Lunar Force

Fourier 1768-1830

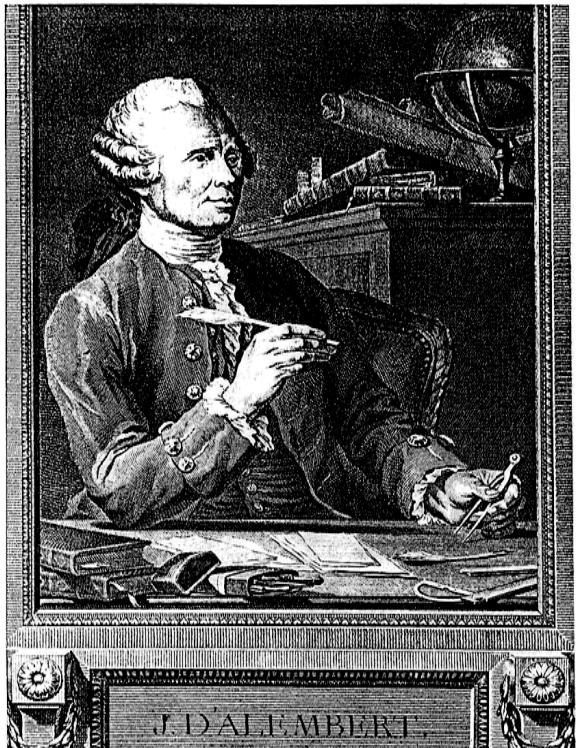
Why the earth not heating up when
receive sun energy continuously?

Heat emission or diffusion (by IR)

His calculations showed a very cold
surface (No green house effect)

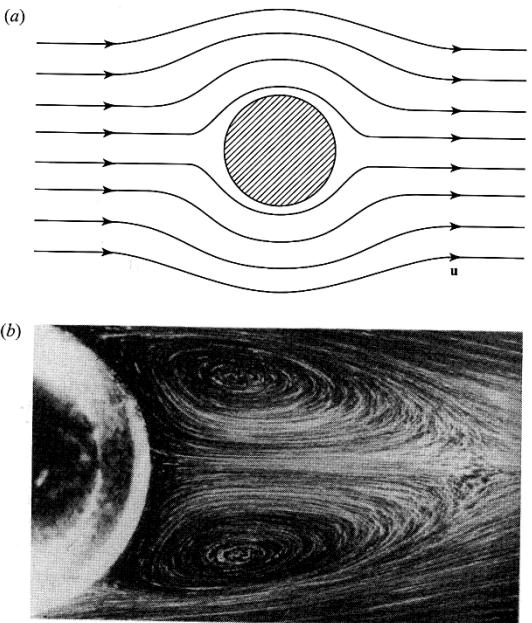
Arrhenius 1896

CO₂ green house effect, but were
dismissed by scientists [WHY??]



1717-1783

D'Alembert Paradox



$$t_v \gg t_\nu, \quad \frac{R}{v} \gg \frac{R^2}{\nu}, \quad \text{or} \quad \frac{vR}{\nu} = \text{Re} \ll 1.$$

D'Alembert Solution of the Wave Equation

[$f(x + ct)$ and $f(x-ct)$]

Atmospheric Motion first expressed mathematically
(Won the 1746 Berlin Academy's Award; aqua-planet
Endorsement of Euler)

Solar and Lunar Force Cause the Atmospheric Motion

Re small viscosity important
Re large viscosity unimportant

Development of Thermodynamics

19 century

第一定律 能量作功，能量守恒

First law: Energy is what makes it go and energy is conserved.

$$\Delta Q = \Delta U + \text{WORK}$$

Second law: Entropy tells it where to go!

第二定律 時間之矢，自然單向

Joule, Rudolf Clausius, Lord Kelvin and others

宏觀 微觀

Macro --- Micro

Classical and Statistical Thermodynamics

統計熱力學

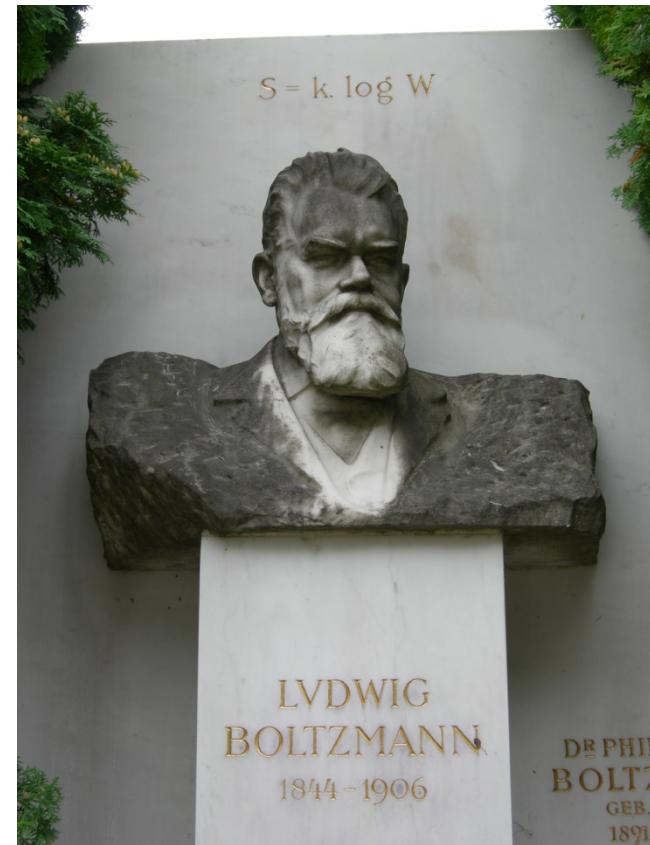
Ludwig Boltzmann, 1844-1906, whose work led to an understanding of the macroscopic world on the basis of molecular dynamics.

$$S = k \log W$$

熱力學

雲微物理
Precipitation

Enthalpy
Entropy
Gibbs Free energy



Ideal Gas Law Equation of State 理想氣體方程

- 1662, Boyle law, $PV = c$ when $T = c$.
- 1787, Charles law, $V/T = c$ when $P = c$.
- 1803, Gay-Lussac law, $P/T = c$ when $V = c$.
- 1811, Avagadro, 1 mole gas is 22.4 l in volume.

Universal Gas Constant

$$R^* = 8314.3 \text{ J / (deg. kmol)}$$

$$PV = n R^* T$$

$$PV = m/M R^* T \quad P = m/V R^*/M T$$

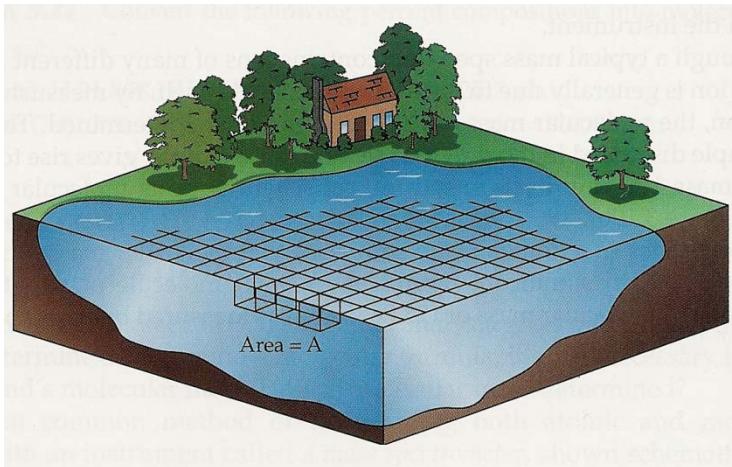
$$P = \rho R T, R = R^*/M$$

$$R_d = 287 \text{ J/deg.kg} \quad (R^*/M_d)$$

$$R_v = 461 \text{ J/deg.kg} \quad (R^*/M_v)$$

Estimate Avogadro's Number

Benjamin Franklin (1773)



Oil spreads on water
→ molecular size
→ Avogadro's number



(1) Molecular size

$$l = \frac{V}{A} = \frac{4.9 \text{ cm}^3}{2.0 \times 10^7 \text{ cm}^2} = 2.4 \times 10^{-7} \text{ cm}$$

(2) Number of molecules

$$N = \frac{A}{l^2} = \frac{2.0 \times 10^7 \text{ cm}^2}{(2.4 \times 10^{-7} \text{ cm})^2} = 3.5 \times 10^{20} \text{ molecules}$$

(3) Mass of the oil

$$m = V \times D = 4.9 \text{ cm}^3 \times 0.95 \frac{\text{g}}{\text{cm}^3} = 4.7 \text{ g}$$

(4) Number of moles of oil

$$\text{Moles of oil} = \frac{4.7 \text{ g}}{200 \text{ g/mol}} = 0.024 \text{ mol}$$

(5) Avogadro's number

$$\text{Avogadro's number} = \frac{3.5 \times 10^{20} \text{ molecules}}{0.024 \text{ mol}} = 1.5 \times 10^{22}$$

Now we know: $N_A = 6.022142 \times 10^{23} / \text{mol}$

Planck, Unwilling Revolutionary: the idea of quantization

1900

Hall of Fame in Science

Gravitational Law

Blackbody Radiation

E= MC^{^2}

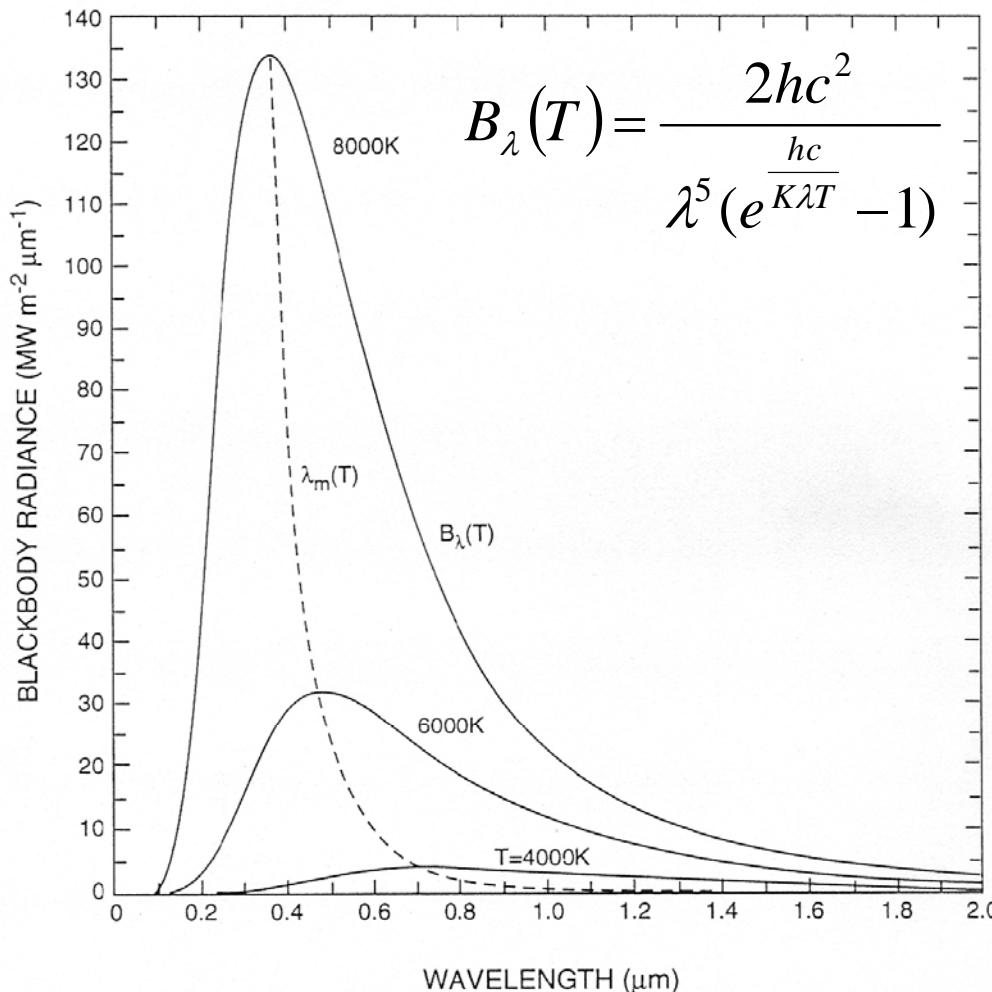


Figure 8.7 Spectra of emitted intensity $B_\lambda(T)$ for blackbodies at several temperatures, with wavelength of maximum emission $\lambda_m(T)$ indicated.

Vilhelm Bjercknes (1862–1951)



Peter Lynch

科氏力(18 19)

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} + w \frac{\partial u}{\partial z} - fv = -\frac{1}{\rho} \frac{\partial p}{\partial x} + \nu \nabla^2 u$$

$$\frac{\partial v}{\partial t} + u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} + w \frac{\partial v}{\partial z} + fu = -\frac{1}{\rho} \frac{\partial p}{\partial y} + \nu \nabla^2 v$$

$$\frac{\partial w}{\partial t} + u \frac{\partial w}{\partial x} + v \frac{\partial w}{\partial y} + w \frac{\partial w}{\partial z} = -\frac{1}{\rho} \frac{\partial p}{\partial z} - g + \nu \nabla^2 w$$

Mass conservation (18)

$$\frac{\partial \rho}{\partial t} + \frac{\partial u \rho}{\partial x} + \frac{\partial v \rho}{\partial y} + \frac{\partial w \rho}{\partial z} = 0$$

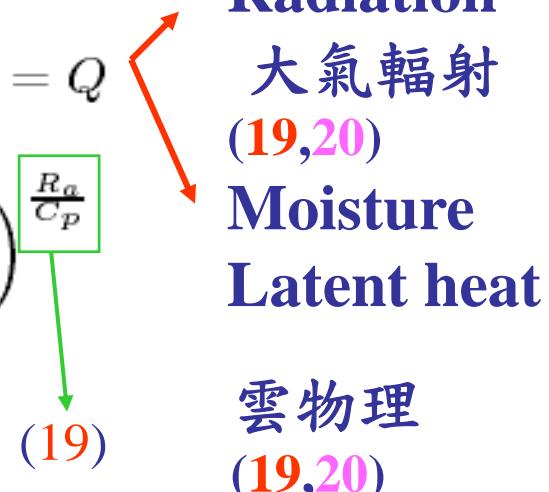
Energy conservation (19)

$$\frac{\partial \theta}{\partial t} + u \frac{\partial \theta}{\partial x} + v \frac{\partial \theta}{\partial y} + w \frac{\partial \theta}{\partial z} = Q$$

Equation of State(17,18,19)

$$p = \rho R_a T, \quad \theta = T \left(\frac{p_0}{p} \right)^{\frac{R_a}{C_p}}$$

問蒼茫大氣，誰主浮沈？
質量、動量、能量與大氣狀態方程式



The Ultimate Problem in Meteorology Bjerknes 1911 氣象的終極問題

I The Present state of the atmosphere must be characterized as accurately as possible. 正確的觀測大氣現狀
[多重時空尺度]

II The intrinsic laws, according to which the subsequent states develop out of the preceding ones, must be known.
正確的大氣運作規律

Numerical Weather Prediction 數值天氣預報

[第一部電腦ENIAC, EBV model, 1950]

The Observation component 觀測

The diagnostic or analysis component 診斷分析

The prognostic component 預報

Lewis Fry Richardson, 1881–1953.



During WWI, Richardson computed by hand the pressure change at a single point.

It took him two years !

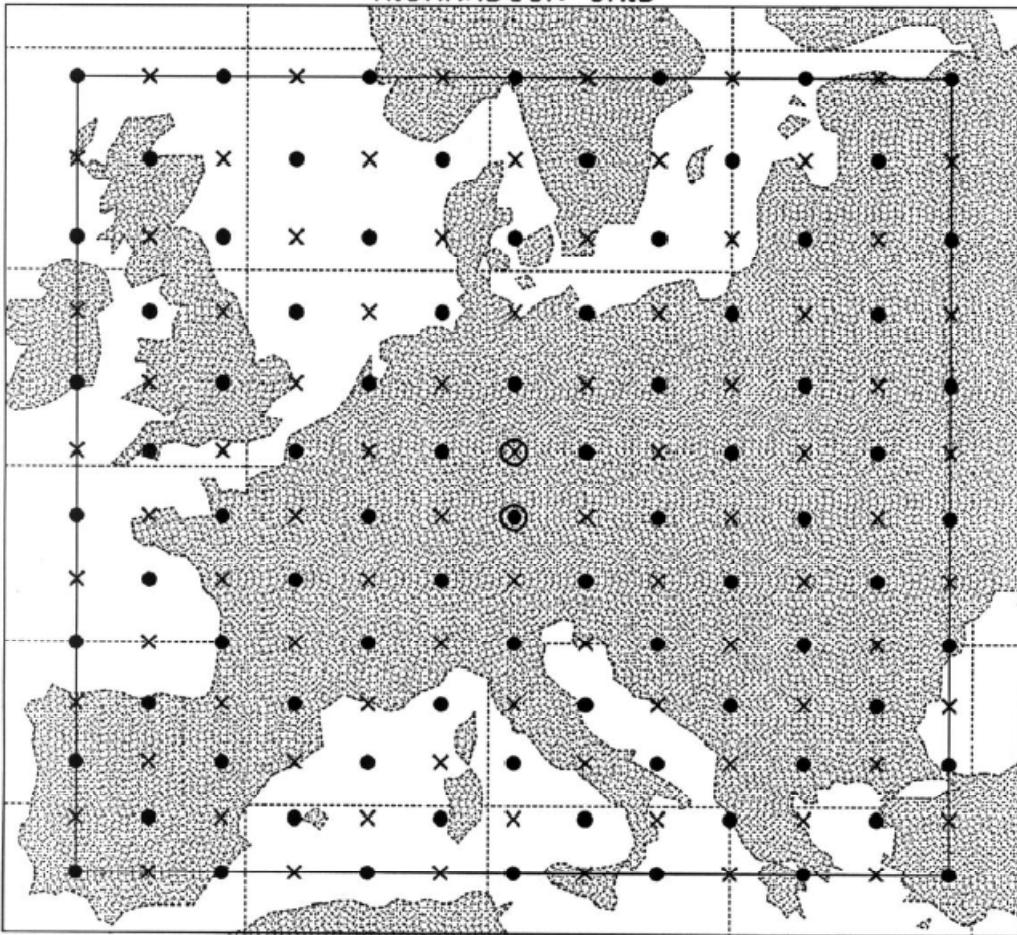
His ‘forecast’ was a catastrophic failure:

$$\Delta p = 145 \text{ hPa in 6 hours}$$

His method was unimpeachable.

So, *what went wrong?*

RICHARDSON GRID



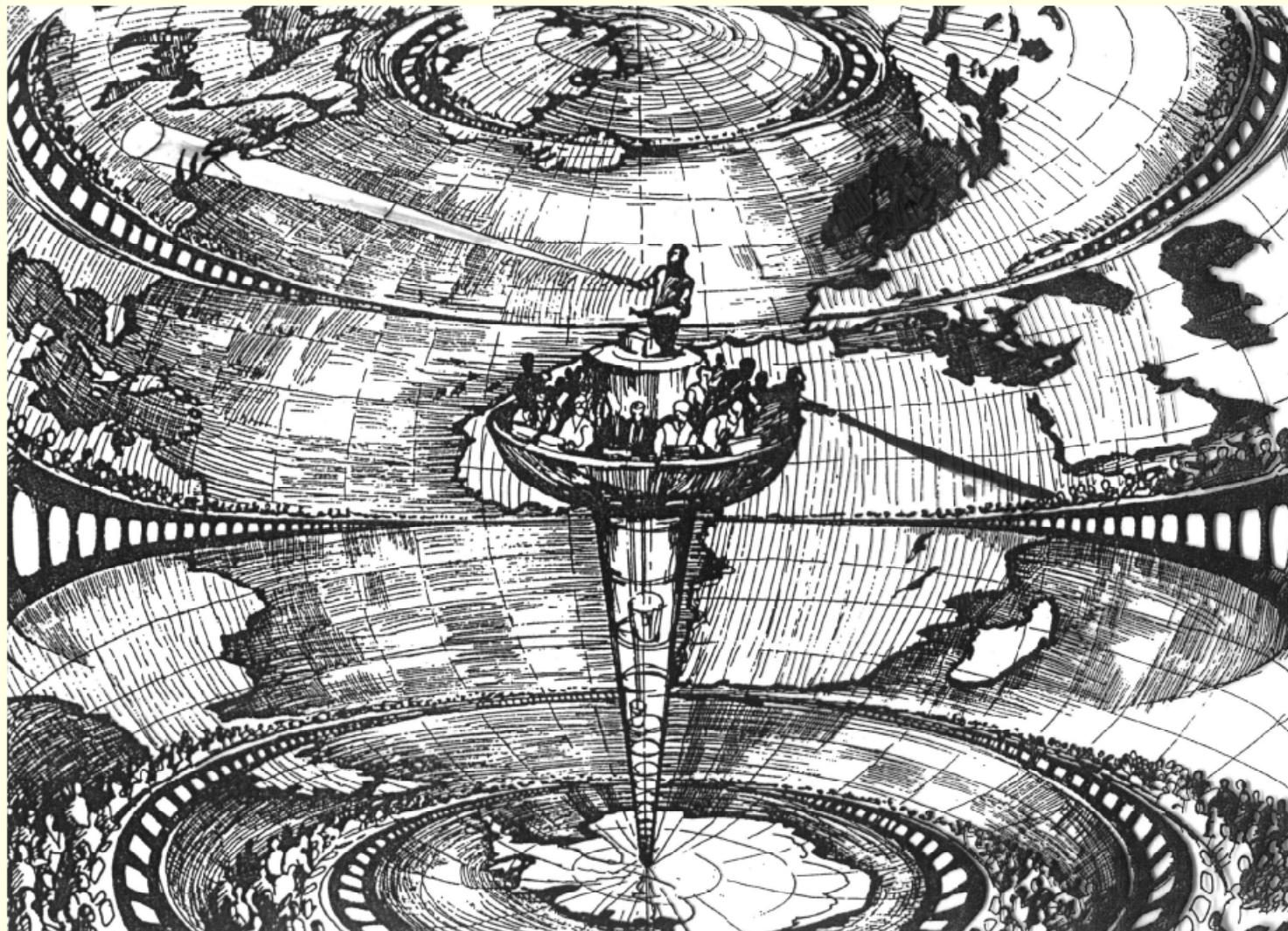
$$\frac{df}{dx} \rightarrow \frac{f(x + \Delta x) - f(x - \Delta x)}{2\Delta x}$$

$$\frac{dQ}{dt} \rightarrow \frac{Q^{n+1} - Q^{n-1}}{2\Delta t} = F^n$$

13×13=169個ODE

169 自由度

Richardson's Dream



Richardson's Forecast Factory (A. Lannerback).
Dagens Nyheter, Stockholm. Reproduced from L. Bengtsson, ECMWF, 1984

64,000 Computers: The first Massively Parallel Processor



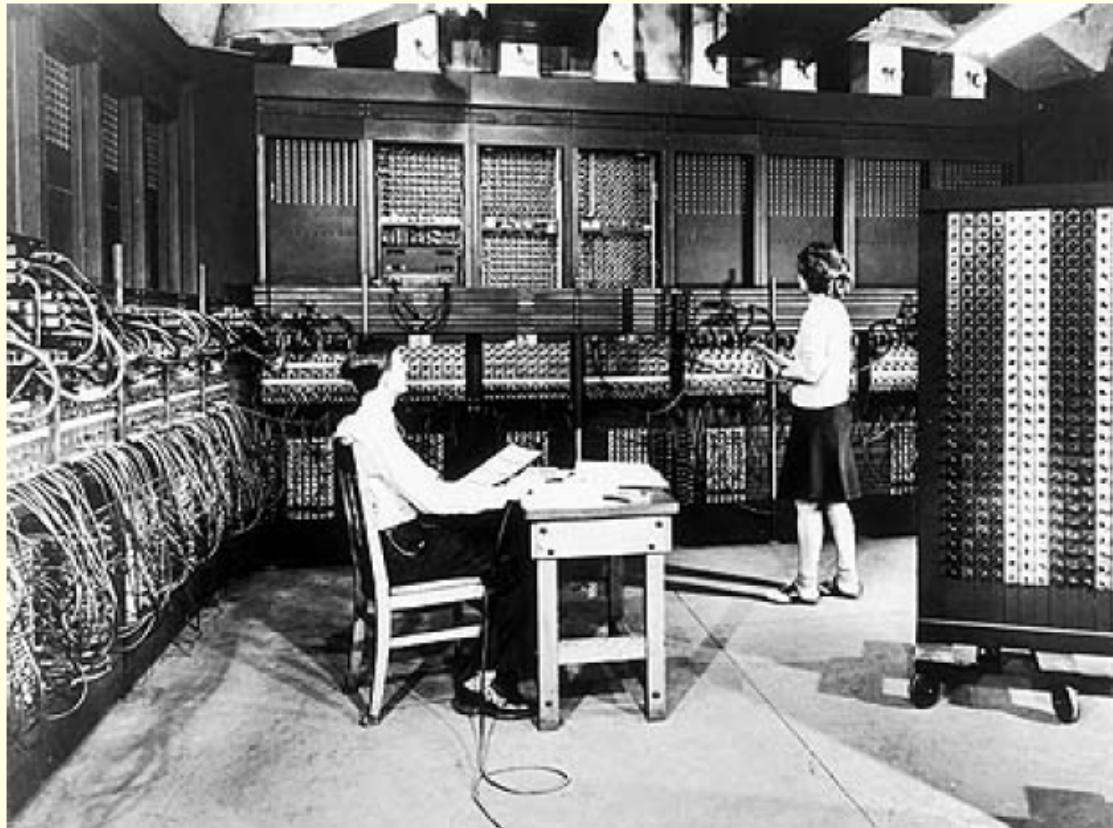
first weather forecast - ENIAC, 1950



In front of the Eniac, Aberdeen Proving Ground, April 4, 1950, on the occasion of the first numerical weather computations carried out with the aid of a high-speed computer.

The ENIAC

Electronic Numerical Integrator and Computer



**18000 vacuum tubes
70000 resistors
10000 capacitor
6000 switches**

140 K Watts power

**No high-level language
Assembly language**

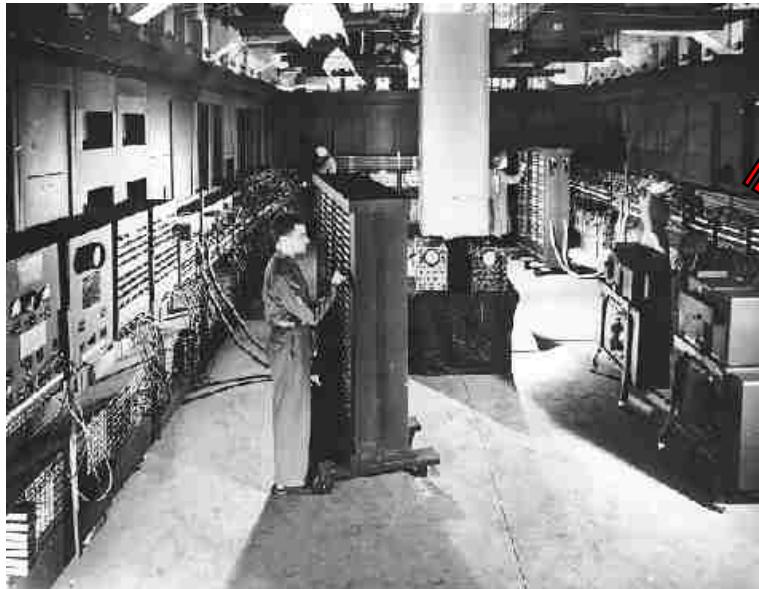
**500 Flops
Function Table 0.001 s**

10

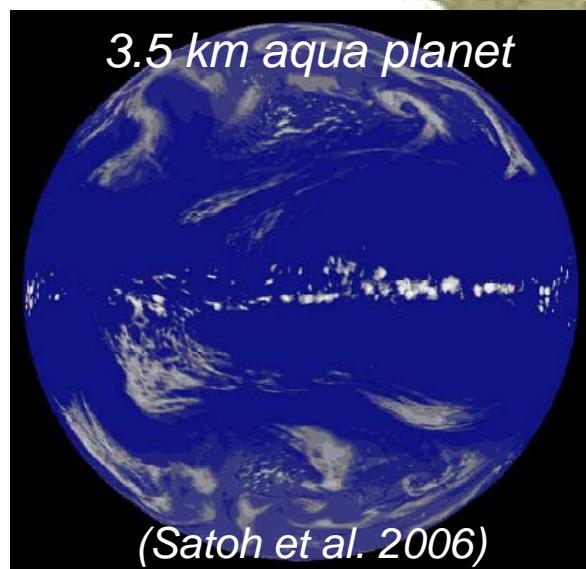
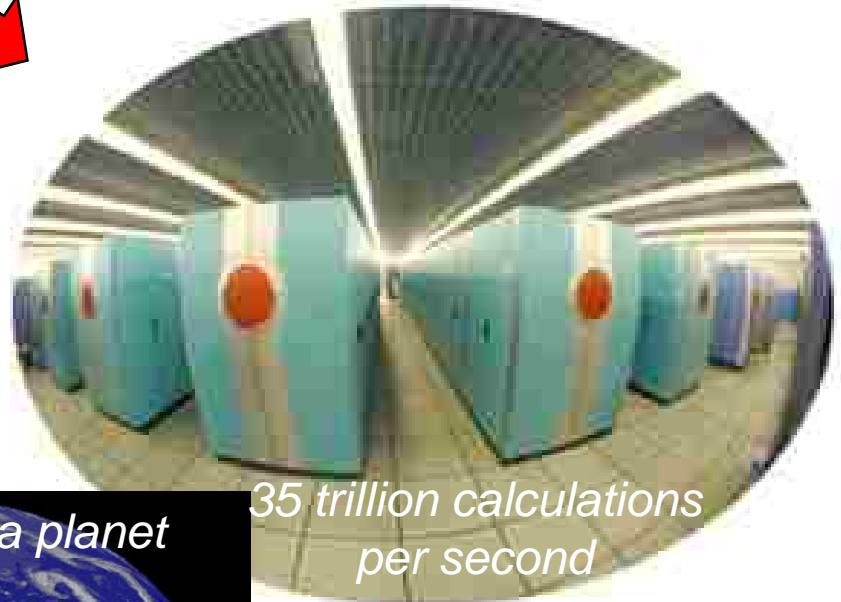
3,700,000,000 times slower than current day large computer

第一部電腦 氣象預報

ENIAC – late 40s



Earth Simulator -- 2002



*35 trillion calculations
per second*
NASDA, JAERI, JAMSTEC

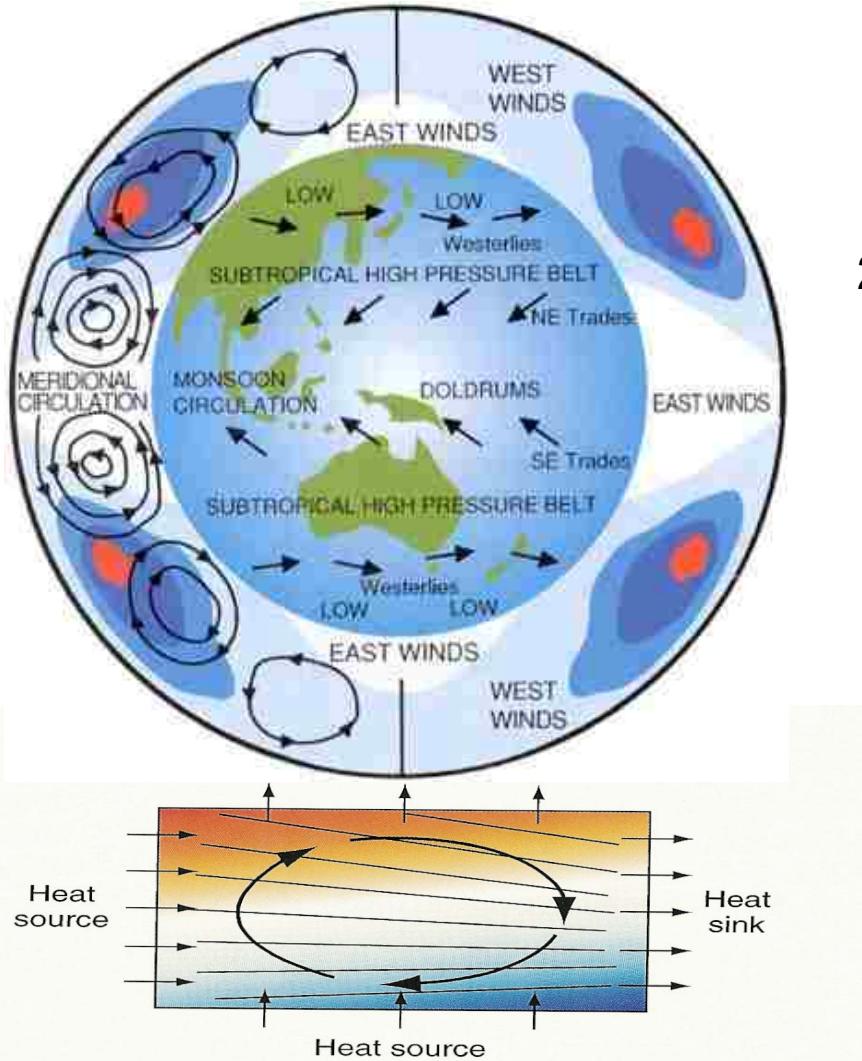


Fig. 7.23 Vertical cross section through a steady-state circulation in the laboratory, driven by the distribution of heat sources and heat sinks as indicated. The colored shading indicates the distribution of temperature and density, with cooler, denser fluid represented by blue. The sloping black lines represent pressure surfaces. Note that the flow is directed down the horizontal pressure gradient at both upper and lower levels.

Heat Driven Atmosphere

3 Cells symmetric dynamics

Solar radiation is symmetric and yet asymmetric phenomena exist

20th century: Wave Mean flow interaction

Solar + IR + Green house effect

Earth Rotation

Deep convection

Instabilities

Land-sea contrast

Seasonal migration of radiation

Ocean

Biosphere

Hydrological cycle

Earth Simulator (Japan)

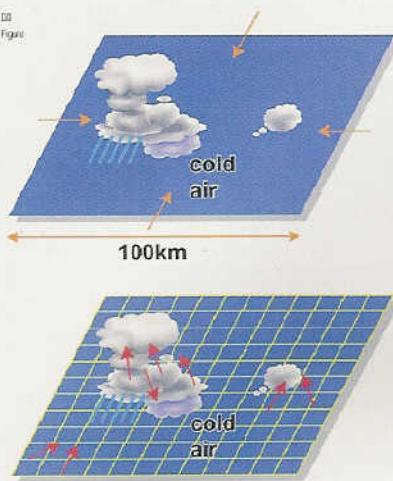


Fig1 : (upper) The cumulus are not resolved directly due to coarse mesh. (lower) Those can be resolved by the fine mesh

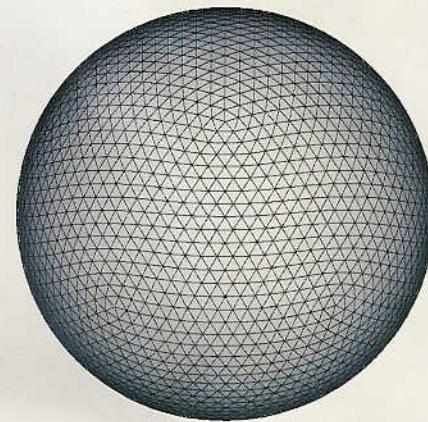


Fig2 : Icosahedral grid. The mesh is distributed homogeneously.

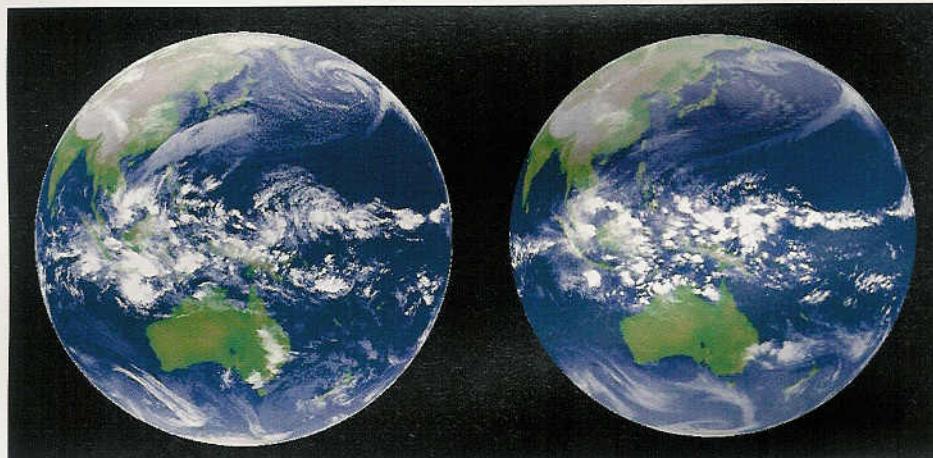


Fig.3 : (Left) Image of MTSAT-1 R (Right) the results from NICAM 3.5km mesh.

Satellite observation

Numerical simulated

20th Century

Geophysical Fluid Dynamics (GFD)

Atmospheric Oceanic Fluid Dynamics (AOFD)

is for those interested in doing research in the physics,
chemistry, and/or biology of Earth fluid environment.

(b)

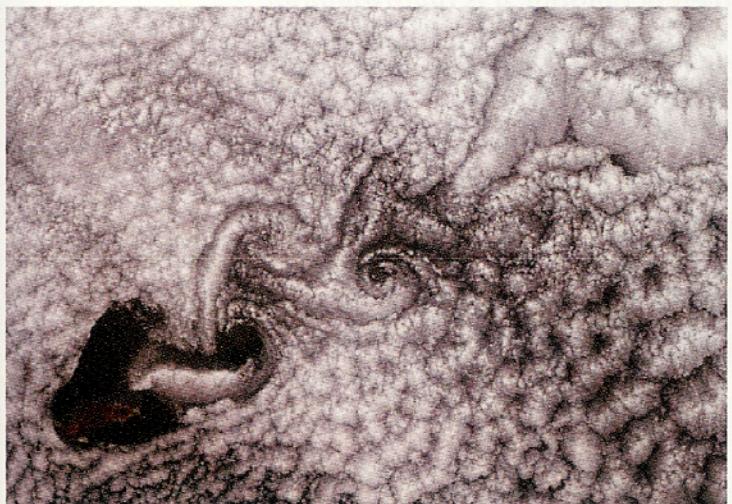
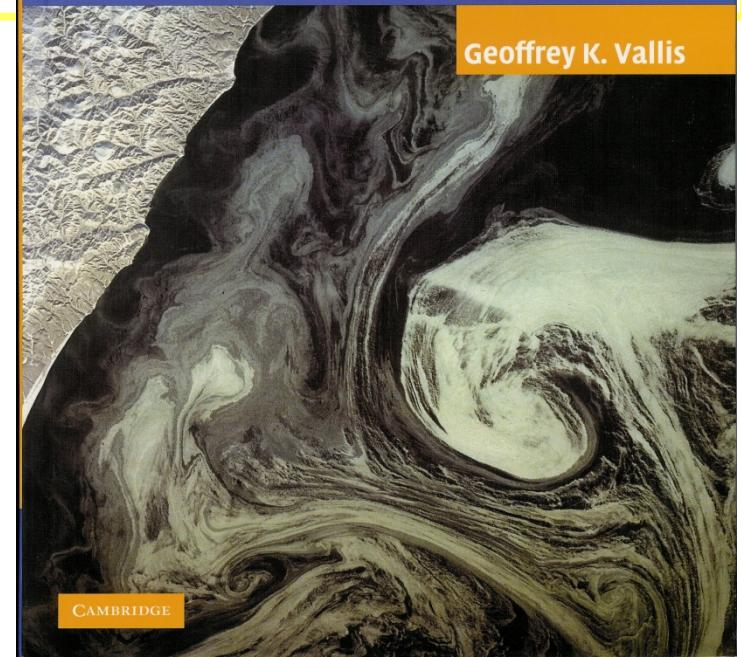


Fig. 9.2 Karman vortex streets in (a) the laboratory, for water flowing past a cylinder [From M. Van Dyke, *An Album of Fluid Motion*, Parabolic Press, Stanford, Calif. (1982) p. 56.], and (b) in the atmosphere, for a cumulus-topped boundary layer flowing past an island [NASA MODIS imagery].

Atmospheric and Oceanic Fluid Dynamics

Fundamentals and Large-Scale Circulation

Geoffrey K. Vallis



CAMBRIDGE

凝結尾人為



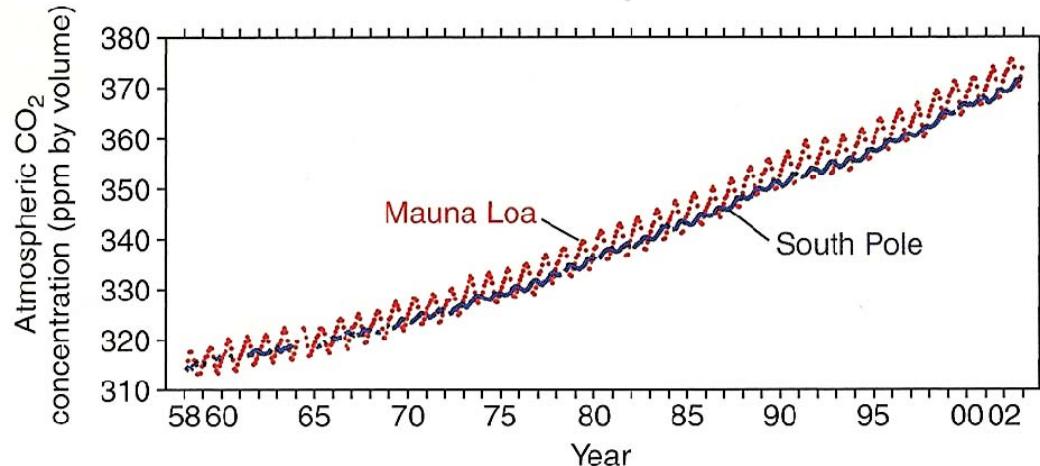
Fig. 10.43 Condensation trails. [Photograph courtesy of Art Rangno.]

All commercial aircraft flights in U.S. were stopped for 3 days after the 911 attack.

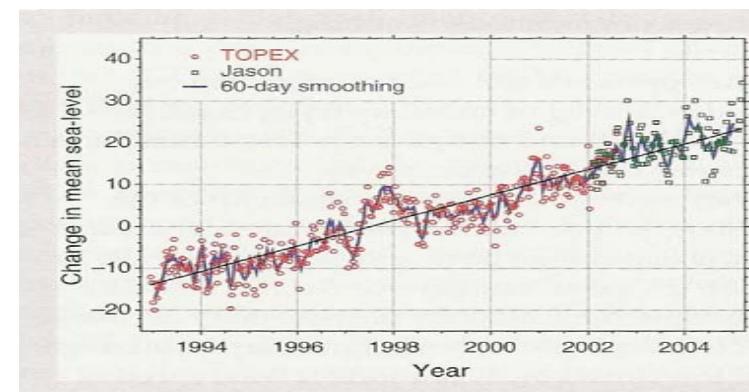
Ground diurnal Temperature is larger by **1.1K** in these 3 days as compared to the climate mean.



Keeling Curve (1958-)

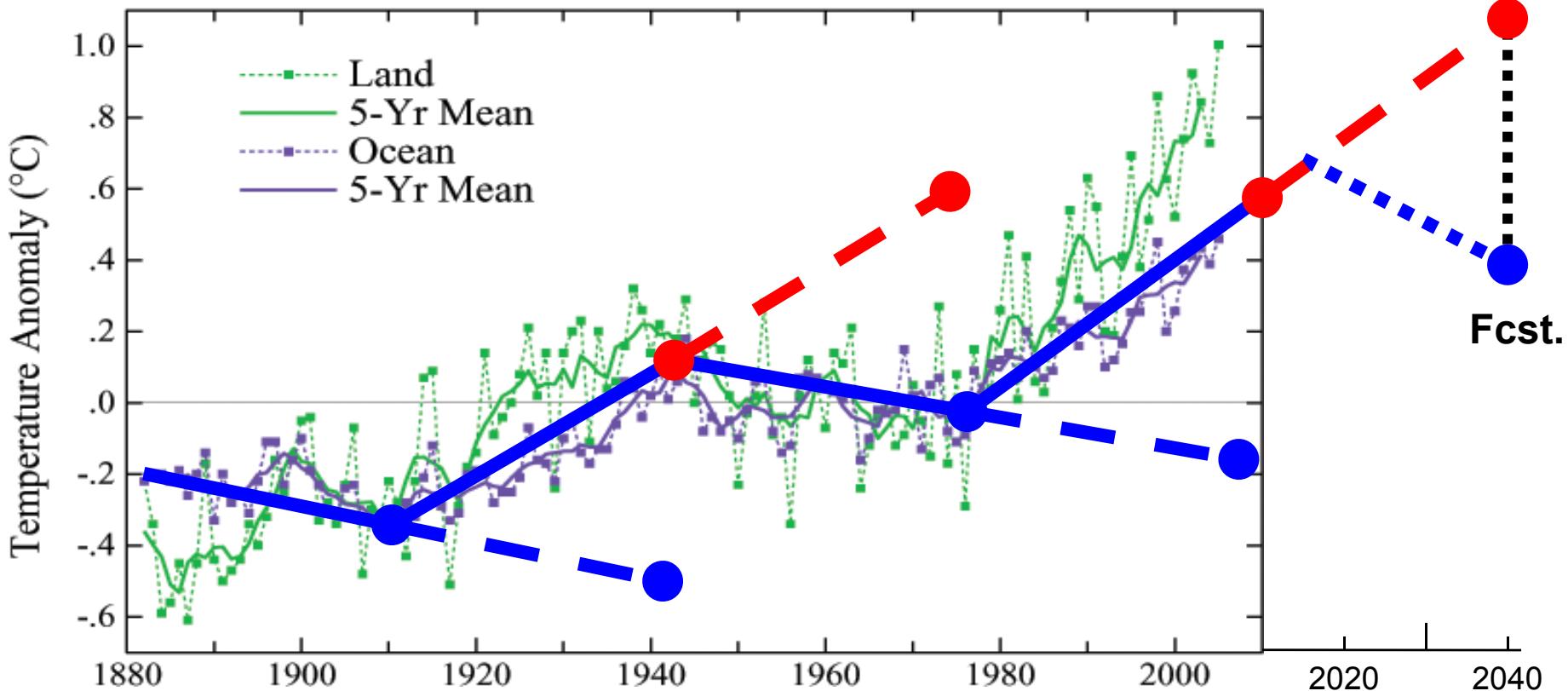


Charles Keeling (left) at the dedication of the Keeling Building at the Mauna Loa Observatory, Hawaii (1997)



3 mm/year mm

Mean Temperature over Land & Ocean



S
E
P
T
E
M
B
E
R

1
0

TIME

(GENERAL VIEW
AT TIME)



The World is Sizzling!

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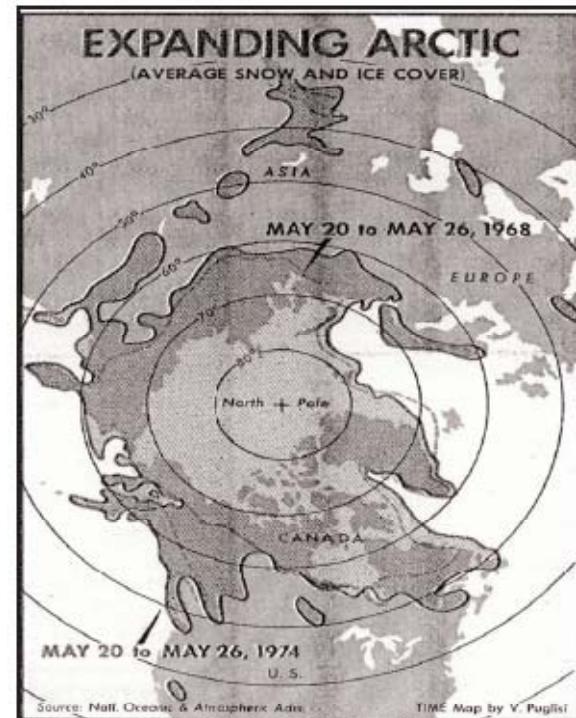


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7

Science Digest

February, 1973

Reports that the world's
climatologists are agreed
that "we must prepare for
the next ice age."



Time magazine's June 24, 1974, story showed how Arctic snow and ice had grown from 1968 to 1974.

Newsweek

April 28, 1975

In an article titled “The Cooling World” said that meteorologists are almost **unanimous** that catastrophic famines might result from global cooling.

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APRIL 3, 2006

www.time.com AOL Keyword: TIME

SPECIAL REPORT GLOBAL WARMING

TIME

BE
WORRIED.
BE VERY
WORRIED.

Climate change isn't some vague future problem—it's already damaging the planet at an alarming pace. Here's how it affects you, your kids and their kids as well

EARTH AT THE TIPPING POINT
HOW IT THREATENS YOUR HEALTH
HOW CHINA & INDIA CAN HELP
SAVE THE WORLD—OR DESTROY IT
THE CLIMATE CRUSADERS



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生物模擬與計算

數學模型與生物結合

健康醫療規劃

生物資訊分析(Bioinformatics)

透過人腦、電腦介面，強化人體功能

生物檢測

複雜系統：生態、經濟、氣象等數學模式應用議題

數量化、數位化
數學化--模式--動力系統

“Six monkeys, set to strum unintelligently on typewriters for millions of years, would be bound in time to write all the books in the British Museum.” Huxley

君子致用在乎經邦，經邦在乎立事，立事在乎師古，師古在乎隨時。必參古今之宜，窮終始之要，始可以度其古，中可以行於今。通典

共**49**個字，假設中文常用字爲**1000**字，共有 **10^{147}** 個選擇

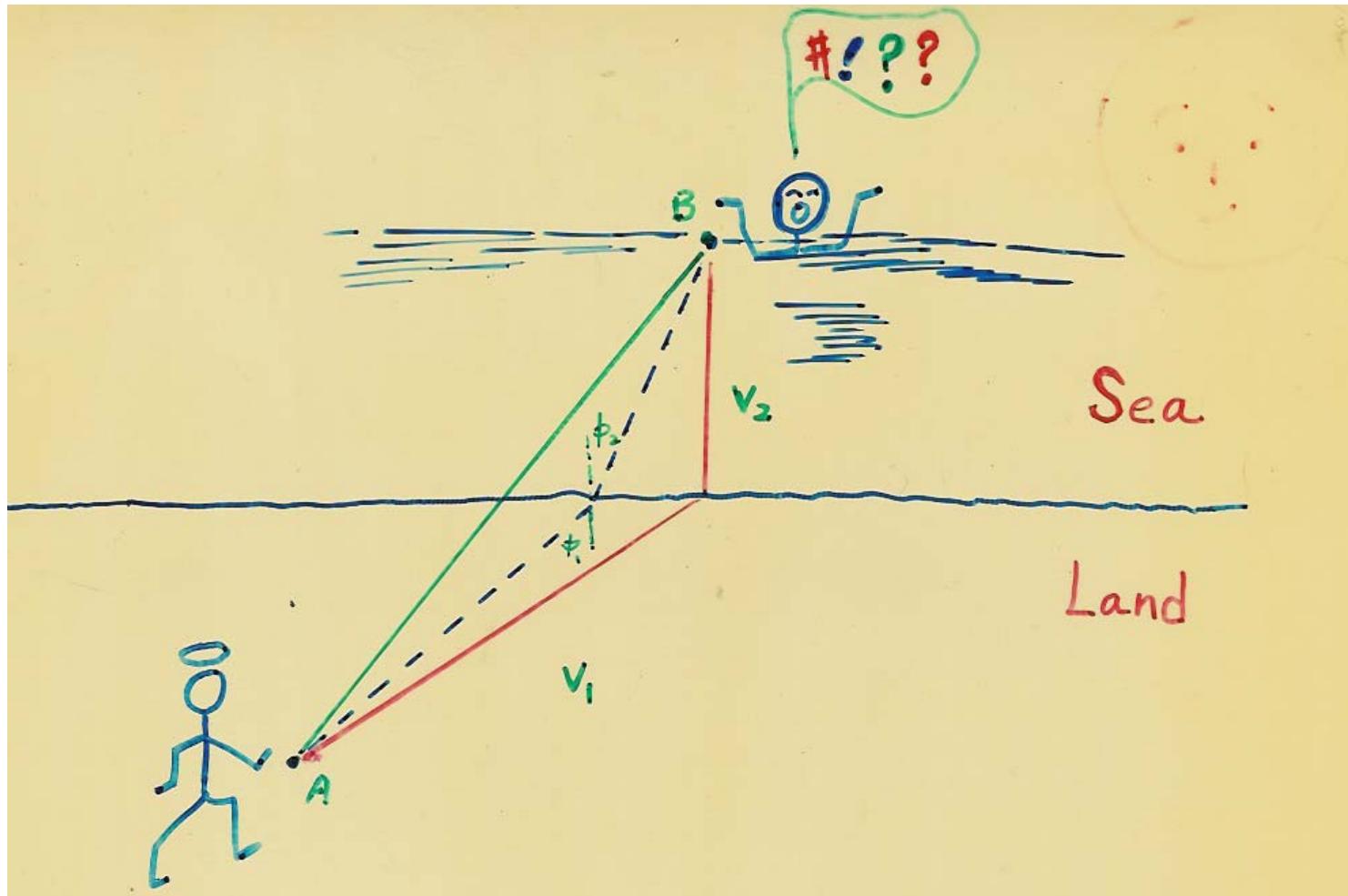
地球歷史 **10^{18} sec**

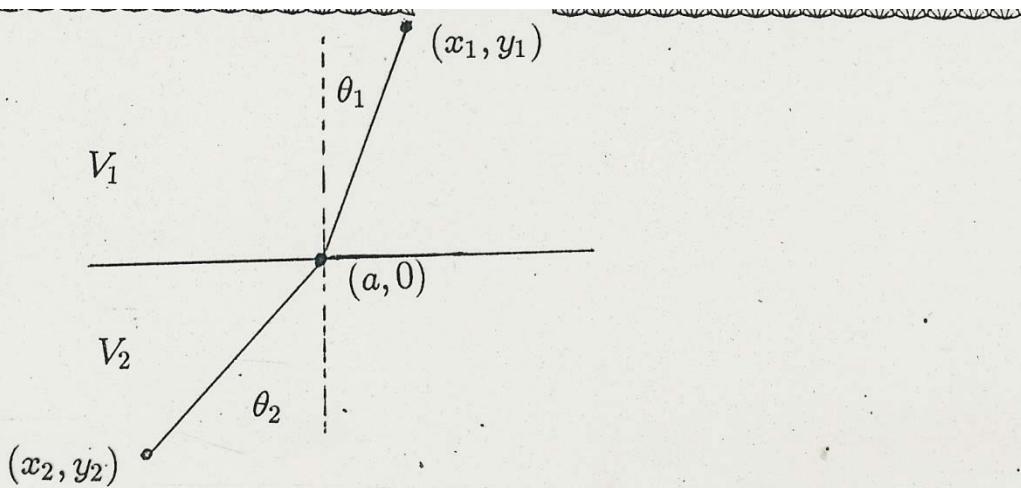
10^{10} 一百億隻猴子在打字，假設每秒鐘打一萬字 **10^4** ，

$$10^{10} \times 10^{18} \times 10^4 = 10^{32}$$

$$10^{32} / 10^{147} = 10^{-115} \sim 0 \text{ 機率為零，不可能的巧合！}$$

研究學問是苦心孤詣的事業！ 不要人云亦云！





Hamilton's principle

Fermat's principle

Minimization

$$T(a) = \frac{[(x_1 - a)^2 + y_1^2]^{\frac{1}{2}}}{V_1} + \frac{[(x_2 - a)^2 + y_2^2]^{\frac{1}{2}}}{V_2}$$

$$\frac{\partial T}{\partial a} = 0$$

$$\frac{-(x_1 - a)}{[(x_1 - a)^2 + y_1^2]^{\frac{1}{2}}} \frac{1}{V_1} + \frac{(a - x_2)}{[(x_2 - a)^2 + y_2^2]^{\frac{1}{2}}} \frac{1}{V_2} = 0$$

$$\frac{\sin \theta_1}{\sin \theta_2} = \frac{V_1}{V_2}$$

This is the Snell's Law.

一樣觀魚多樣情！

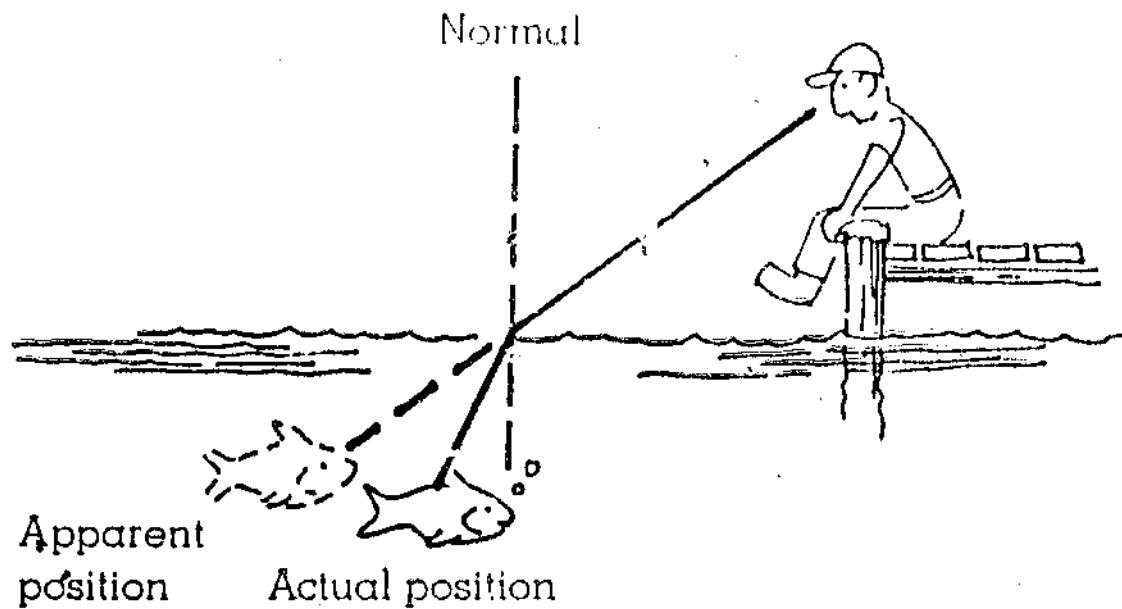
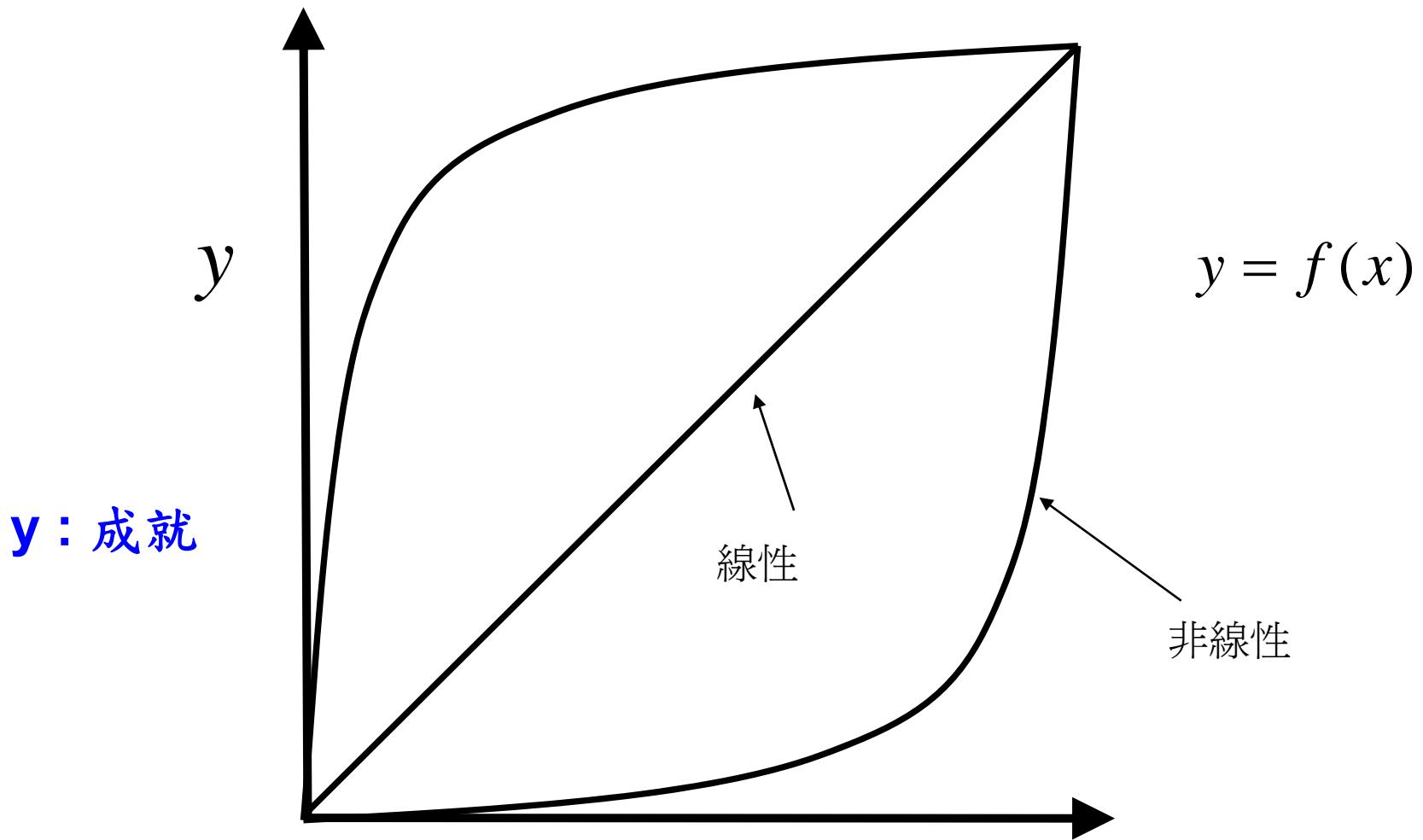


FIGURE 5.13 The refraction of light as it passes from the water into the less-dense air causes a fish to appear closer to the surface than it actually is.

- (1) 魚快樂嗎？
- (2) 热血沸腾，立志革命！
- (3) 折射定律，最小原理。

一分耕耘，一分收穫？？



$$\frac{dy}{dx} > 0 \Rightarrow \frac{d^2y}{dx^2} = ? \quad x \quad \mathbf{x : 努力}$$

Buckingham's Pi Theorem

n variables can always be combined to form
Exactly (n- r) independent nondimensional variables, where
R is the rank of the dimensional matrix.

Eg. T , M , L , g are the 4 variable in the simple pendulum problem

kg , m , s are the rank 3 dimensional unit

4-3 =1 nondimensional variable

$$T \sim \sqrt{\frac{l}{g}}$$

Similar result can be derived from Newton's mechanics or
from the fact that the difference of potential energy and kinetic energy over
a period will be minimized; the Hamilton principle.

G.I. Taylor 1950

$$\Pi = \frac{r_f}{E^{1/5} t^{2/5} \rho_0^{-1/5}}$$

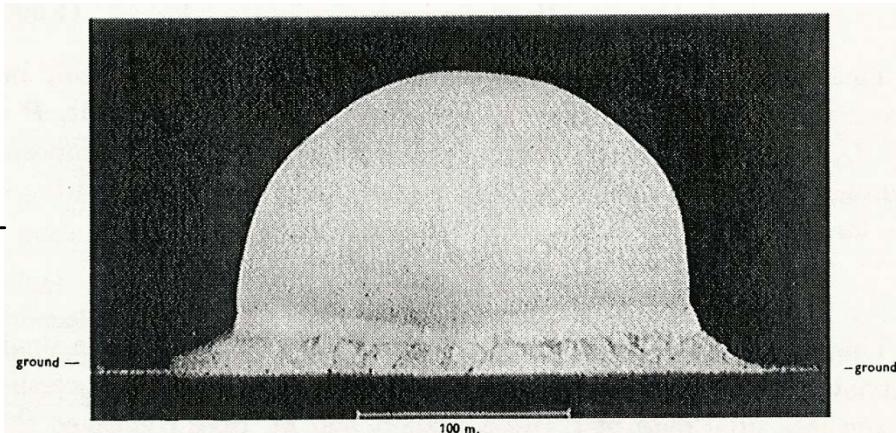


Figure 1.5. A photograph of a fireball 15 ms after an atomic explosion on the ground illustrates the spherical symmetry of the phenomenon and the sharp boundary of the perturbed region (Taylor, 1950a, b, 1963).

<i>Symbol</i>	<i>Definition</i>	<i>Representative value or first guess</i>
R	radius of wavefront	10^2 m
t	time	10^{-2} s
p_0	ambient pressure	10^5 Pa
ρ_0	ambient density	1 kg m^{-3}
E	energy released	10^{14} J

原子彈能量 ~ 10^{14} J

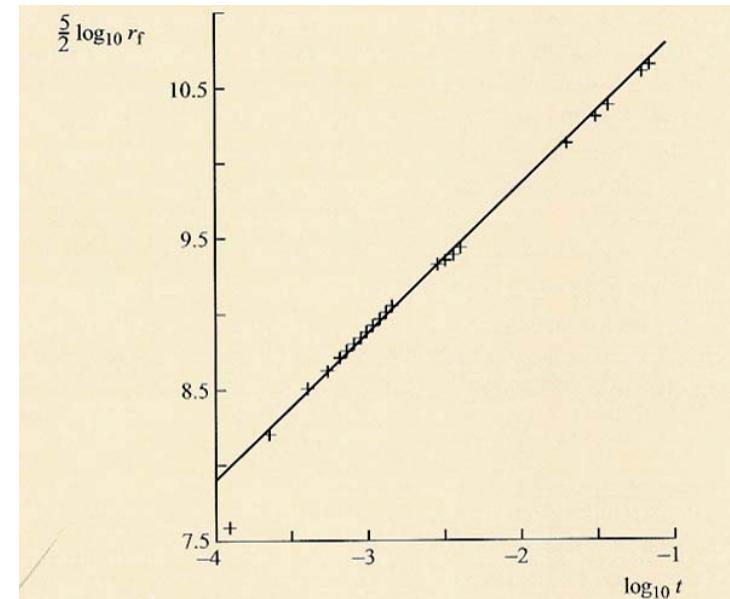
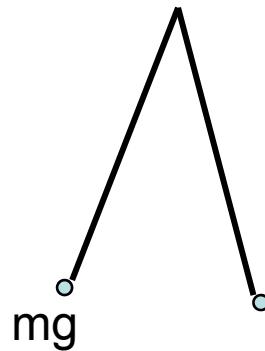


Figure 0.3. Logarithmic plot of the fireball radius, showing that $r_f^{5/2}$ is proportional to the time t (Taylor 1950b, 1963).



$$T \sim \sqrt{\frac{l}{g}}$$

$$V \sim \frac{l}{T} \sim \sqrt{l}$$

Walking speed

$$T \sim \sqrt{\frac{I}{mgr}} \sim \sqrt{\frac{ml^2}{mgl}} \sim \sqrt{l}$$

$$T \sim \sqrt{\frac{I}{L_{max}}}$$

$$T \sim \sqrt{\frac{l^3 l^2}{l^2 l}} \sim l$$

Runner speed is independent of leg length

$I = l^2 m / 3$ the moment of inertia

Force is proportional to muscle area
Mass **m** is proportional to volume

L_{max} is the torque (force * length)

$$L_{max} \sim F_m l \sim l^2 l,$$

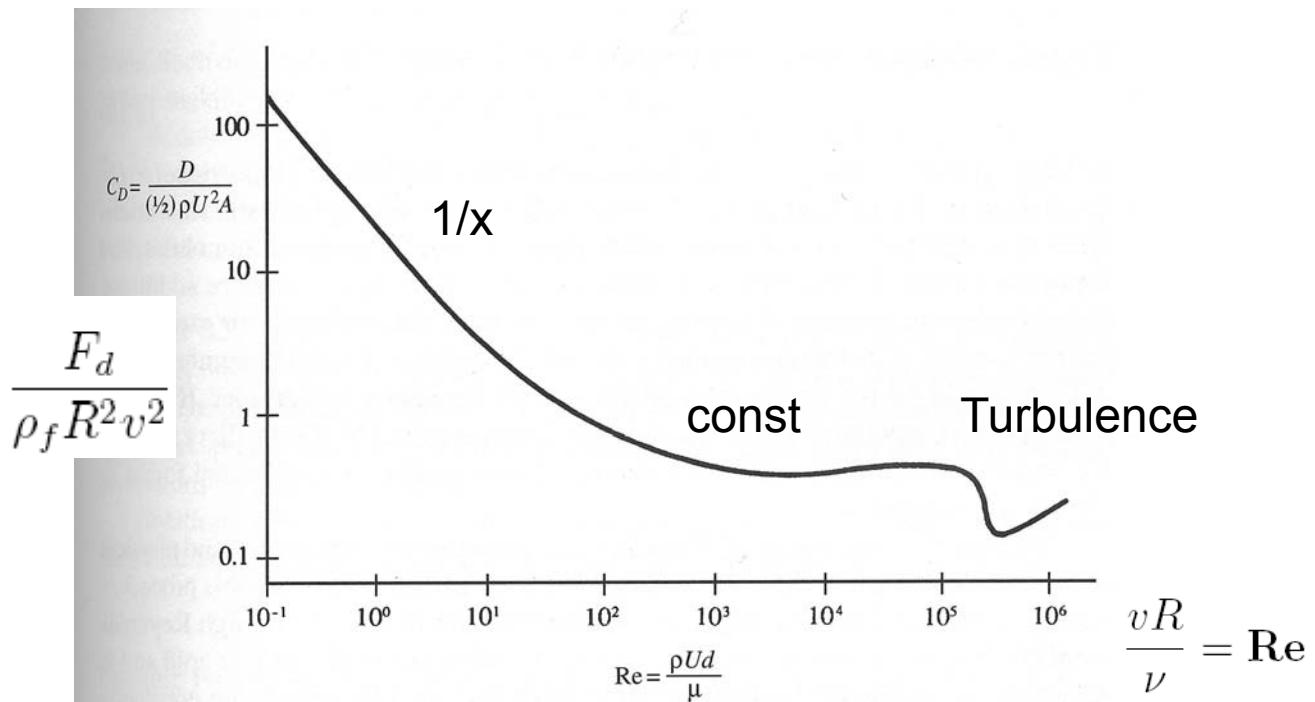


Figure 8.2 Drag coefficient for a sphere. The characteristic area is taken as $A = \pi d^2/4$. The reason for the sudden drop of C_D at $Re \sim 5 \times 10^5$ is the transition of the laminar boundary layer to a turbulent one, as explained in Chapter 10.

F_d $[M][L][T]^{-2}$ drag force;

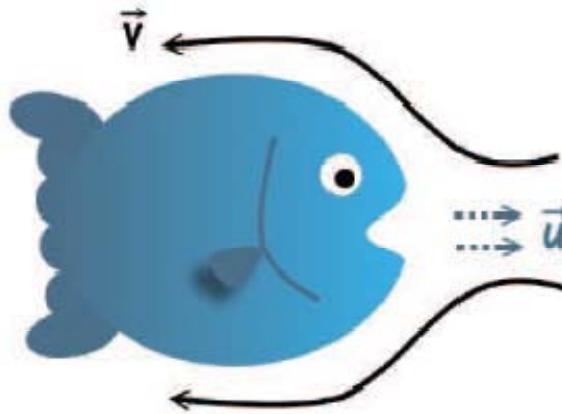
ρ_f $[M][L]^{-3}$ density of fluid

R $[L]$ radius of sphere

v $[L][T]^{-1}$ speed

ν $[L]^2[T]^{-1}$ kinematic viscosity.

$$t_v \gg t_\nu, \quad \frac{R}{v} \gg \frac{R^2}{\nu}, \quad \text{or} \quad \frac{vR}{\nu} = \text{Re} \ll 1.$$



Power = Force x velocity

Force = Density x velocity^2 x Area

據觀察，魚游向前的速度約為背景速度的1.5倍，為什麼？

$$cu^3 \frac{l}{u - v} = E \text{ (power} \times \text{time} = \text{energy})$$

$$\frac{dE}{dt} = 0 \text{ 魚最省力}$$

$$\Rightarrow \frac{3u^2}{u - v} + \frac{u^3}{(u - v)^2} = 0 \Rightarrow u = \frac{3}{2}v$$



Fig. 8.9. Vortices trailing form the wingtips of a Boeing 727. Figure courtesy of NASA.

Wake Turbulence



Wake Vortex Study at Wallops Island
NASA Langley Research Center

5/4/1990

Image # EL-1996-00130

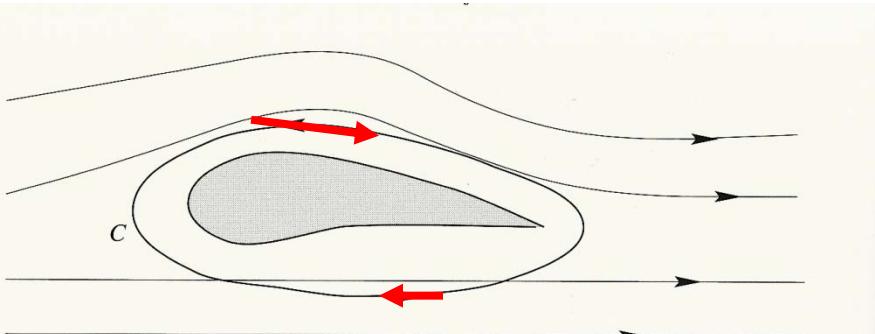


Fig. 8.10. Sketch of the flow along an airfoil. The wing is shown in grey, the contour C is shown by the thick solid line.

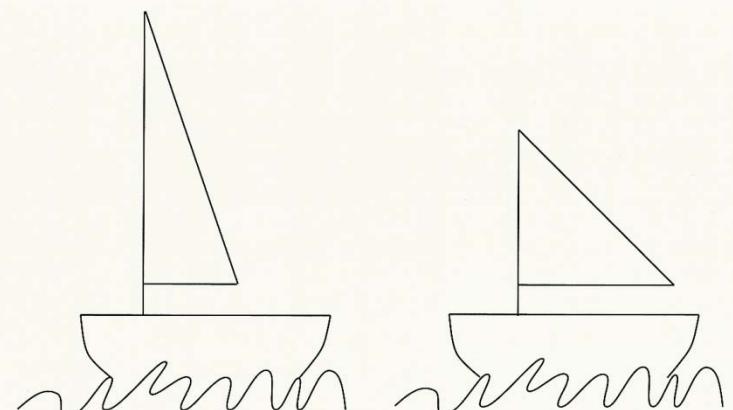
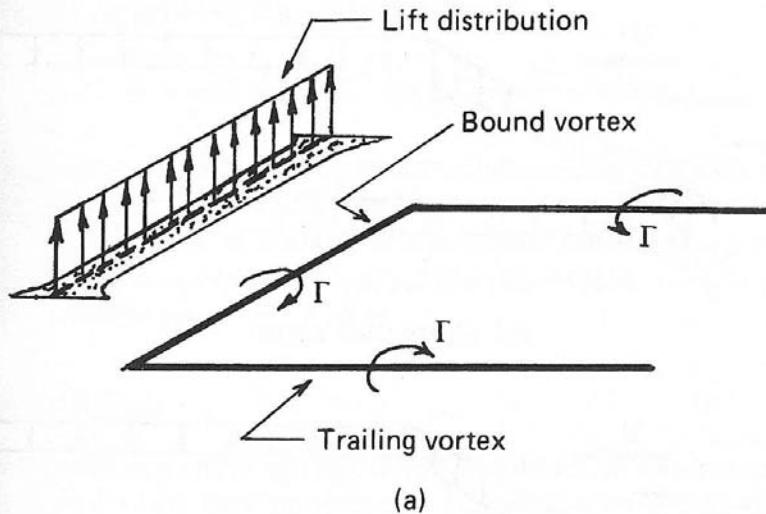


Fig. 8.12. Two boats carrying sails with very different aspect ratios.

Biomath



Lanchester

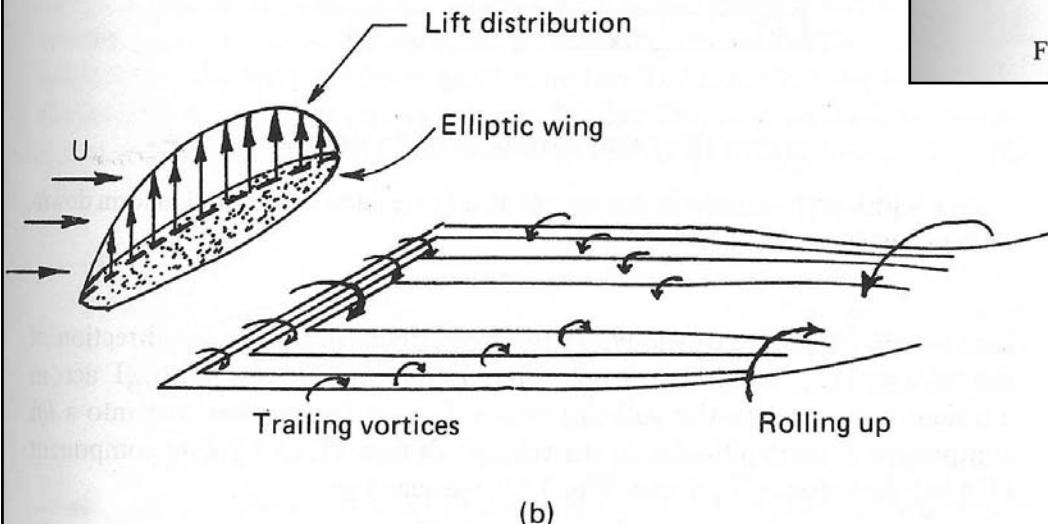


FIGURE 3.10:2 (a) A horse-shoe vortex representing a wing with a uniform lift distribution. (b) Lift distribution on an elliptic wing.

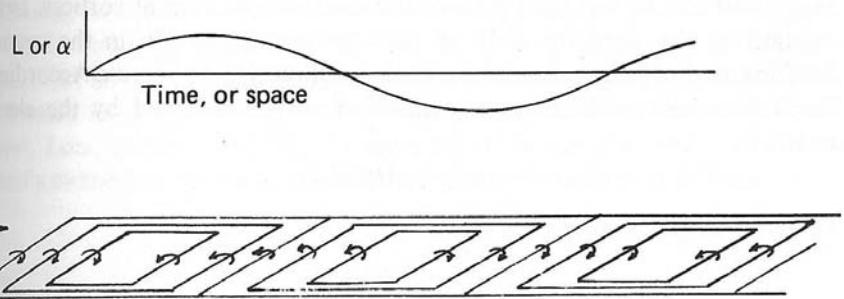


FIGURE 3.10:4 The vortices in the wake of an oscillating wing, idealized under the assumption that the lift fluctuation is very small so that the distortion of the wake due to the vortices in it is also very small. L is the lift, α is the angle of attack.

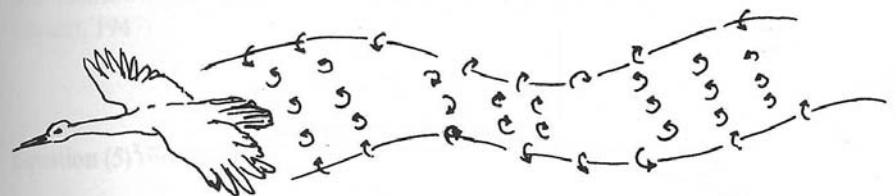


FIGURE 3.10:5 The vortex wake behind a stork in level flight.

Y. C. Fung

$$F = C_L \; \rho_{air} \; v^2 \; S$$

v : speed

$$W = \rho_f \; V \; g = \rho_f \; S^{1.5} \; g$$

V : volumn

S : area

$$F=W$$

$$S^{0.5} = \frac{C_L \; \rho_{air} \; v^2}{\rho_f \; g}$$

$$W = \rho_f \; g \; S^{1.5} = \frac{{C_L}^3 \; \rho_{air}^3 \; v^6}{\rho_f^2 \; g^2}$$

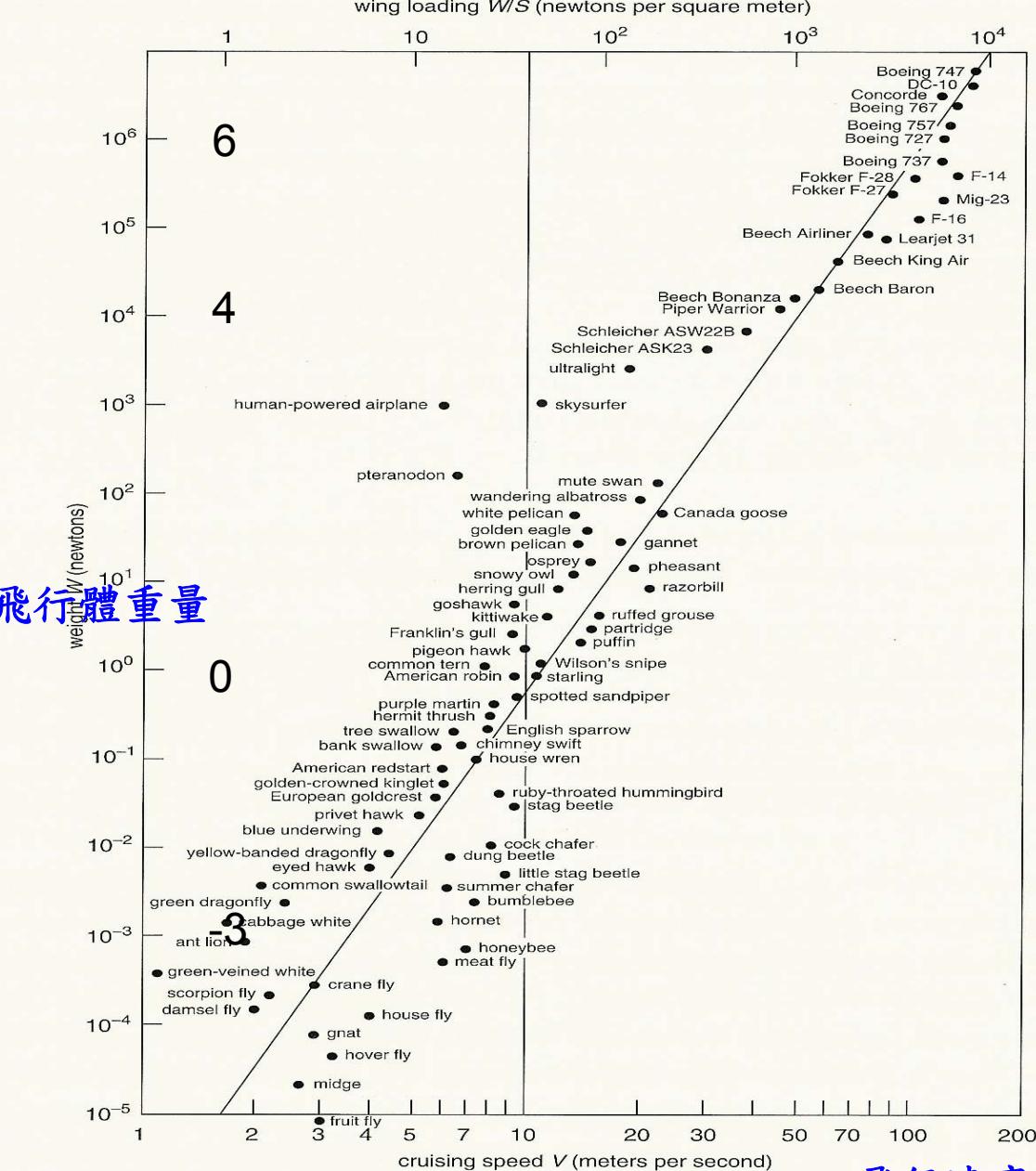


Fig. 2.2 The weight of many flying objects (vertical axis) against their cruising speed (horizontal axis) on a log-log plot. This figure is reproduced from reference [106] with permission from MIT Press.



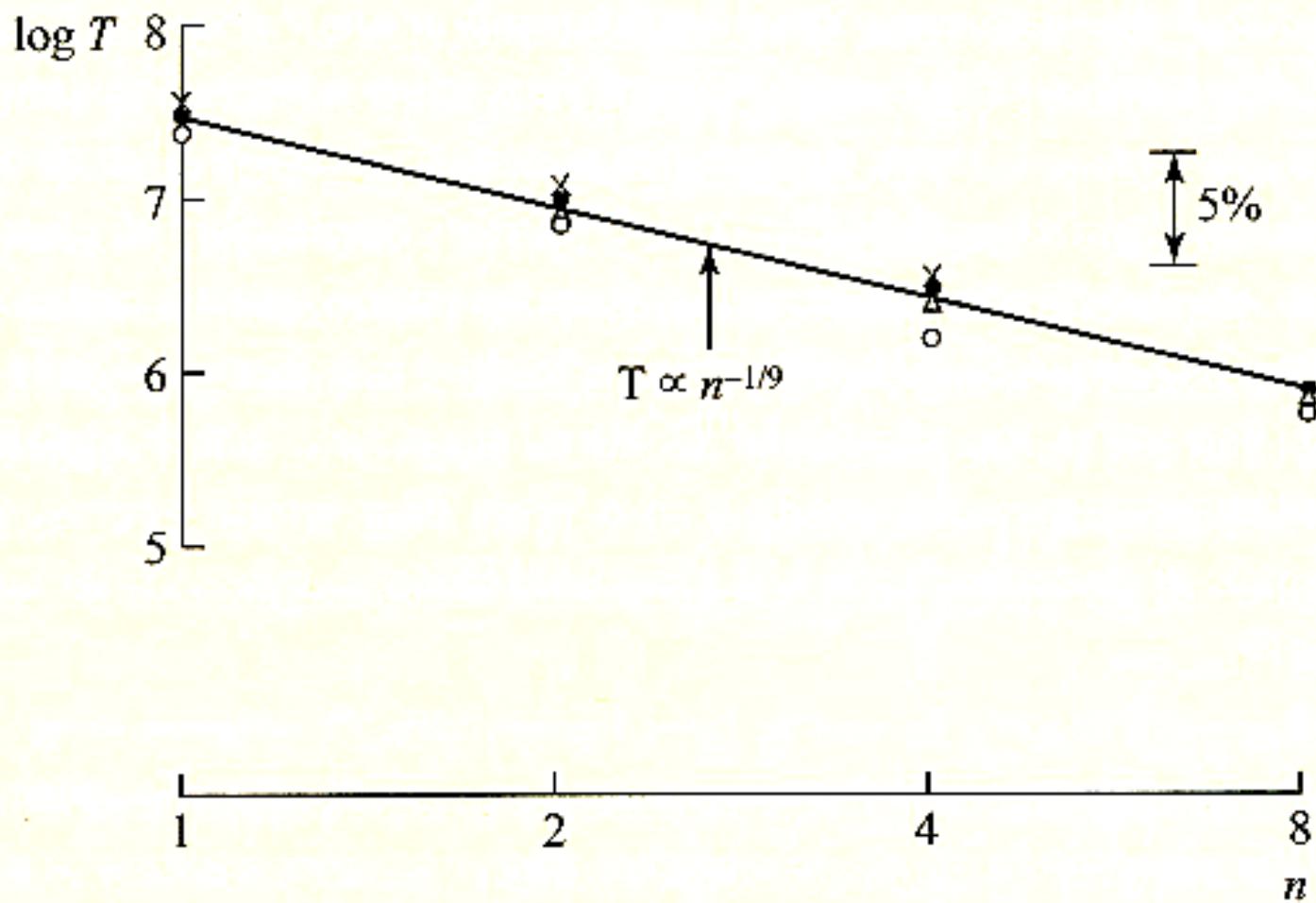


Figure 1.13. The $-1/9$ power-law dependence of the rowing time T on the number of oarsmen n (solid line). This may be compared with racing times over 2000 m, all at calm or near calm conditions: Δ , 1964 Olympics, Tokyo; ●, 1968 Olympics, Mexico City; \times , 1970 World Rowing Championships, Ontario; ○, 1970 Lucerne International Championships. After McMahon (1971).

$$F \sim \rho v^2 l^2$$

假設： G, A 為常數

A:strength of oarsperson $P \sim \rho v^3 l^2$

$$G \sim \frac{l^3}{n}$$

$$l^2 \sim G^{2/3} n^{2/3}$$

$$P = nA \sim \rho v^3 l^2 \sim \rho v^3 G^{2/3} n^{2/3}$$

$$v \sim n^{1/9}$$

動力系統

$$\frac{d\mathbf{u}}{dt} = f(\mathbf{u}, \gamma_i)$$

時間變化謂之動力

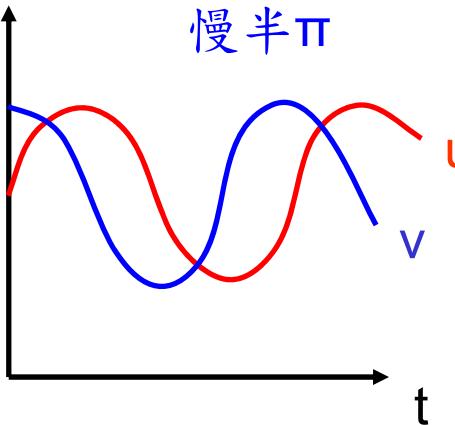
變數

許多外在及內在控制參數

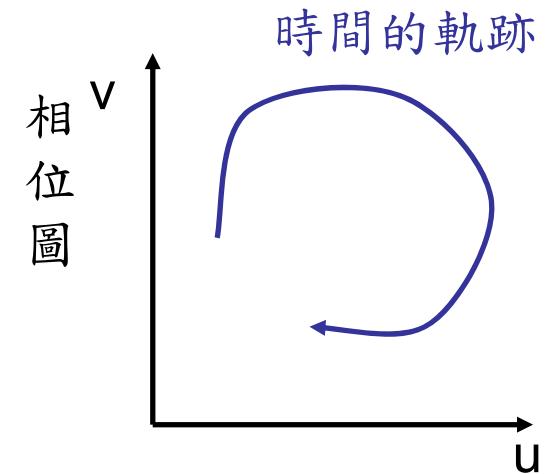
$$\int_0^{2\pi} \cos t \sin t dt = 0$$

$u \quad v$

$$\overline{uv} = 0$$



Cos 和 Sin 零相關、不來電！



推背圖：前知三百年，後知三百年
可以解釋“已知”，可以預測“未來”

相位圖

微積分學

$$u = u(x, y)$$

Chain Rule(連鎖律)

$$\frac{du}{dt} = \frac{\partial u}{\partial x} \frac{dx}{dt} + \frac{\partial u}{\partial y} \frac{dy}{dt}$$

偏微分

例如: $\frac{\partial x^2 y}{\partial y} = x^2$

只對y變數微分，不改變x變數

你快樂嗎？一個簡單的生涯規劃動力系統

u : 快樂指數

x : 考試作業量

y : 玩魔獸的時間

$$\frac{du}{dt} = \frac{\partial u}{\partial x} \frac{dx}{dt} + \frac{\partial u}{\partial y} \frac{dy}{dt}$$

天縱英明的資優生

<0

$>0 <0 <0 >0$

考試越少越不快樂，
玩魔獸的時間越多越不快樂

個性+境遇=人生

相形不如論心

論心不如則術

形不勝心

心不勝術 荀子非相

$\frac{\partial u}{\partial x} > 0$ 考試越多越快樂

$\frac{\partial u}{\partial y} < 0$ 電動越玩越不快樂

$\frac{dx}{dt}$

$\frac{dy}{dt}$

人的個性

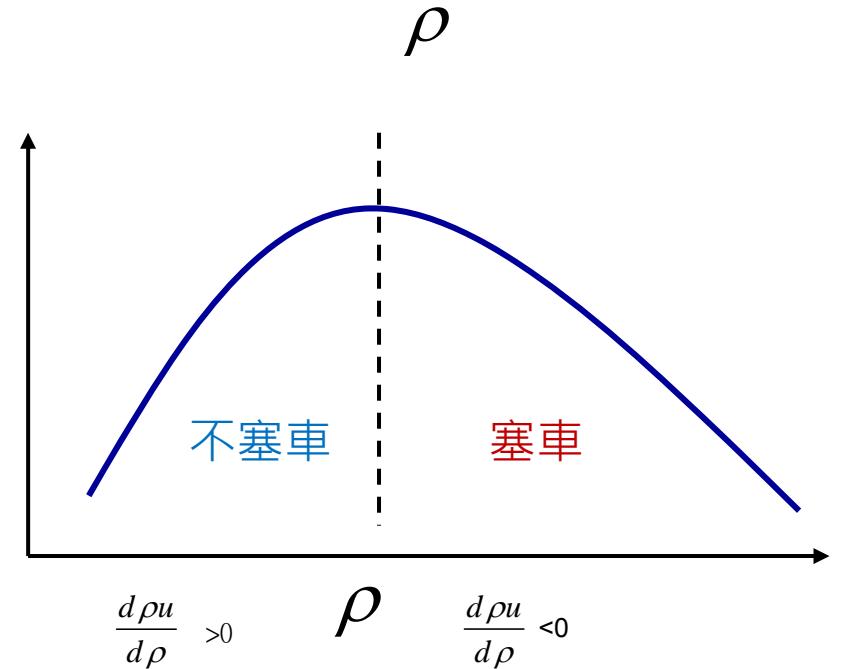
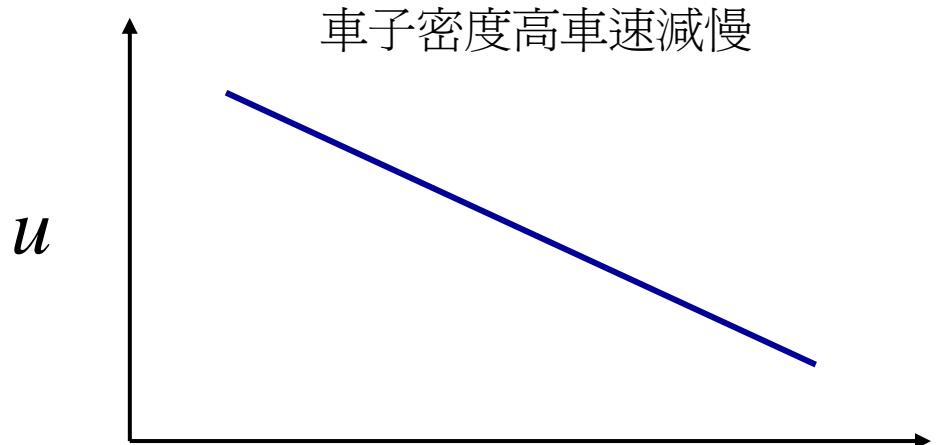
人的境遇



$$\begin{cases} \frac{\partial \rho}{\partial t} + \frac{\partial \rho u}{\partial x} = 0 \\ u = u(\rho) \end{cases}$$

$$\frac{\partial \rho}{\partial t} + \frac{d \rho u}{d \rho} \frac{\partial \rho}{\partial x} = 0 \quad c = \frac{d \rho u}{d \rho}$$

$$\frac{\partial \rho}{\partial t} + c \frac{\partial \rho}{\partial x} = 0 \quad \rho = f(x - ct)$$

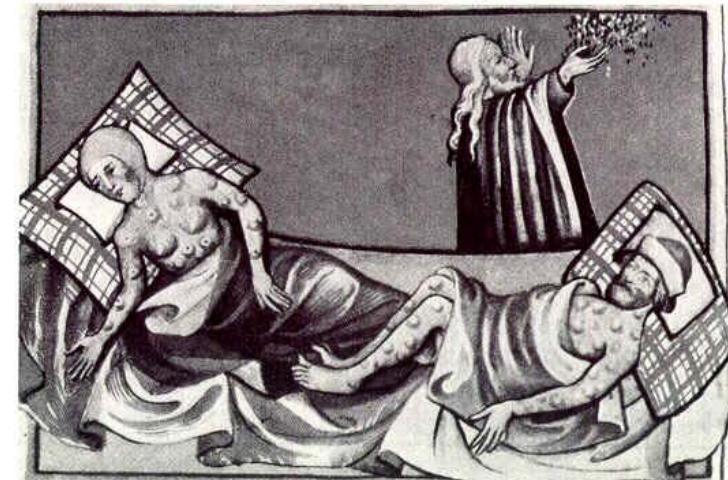


密度向下游傳送

密度向上游傳送

Epidemics

- Epidemics: *epi* “upon” and *demos* “the people” , i.e., “upon the people”
- An epidemic is the occurrence in a community or region of cases of an illness, specified health behavior, or other health-related events clearly in excess of normal expectancy; the community or region, and the time period in which cases occur, are specified precisely (Last JM, ed. A Dictionary of Epidemiology. New York: Oxford University Press, 1995)



The “**Black Death**” of 1347–51

$$\frac{dS}{dt} = -\beta SI$$

$$\frac{dI}{dt} = +\beta SI - \nu I = (\beta S - \nu)I$$

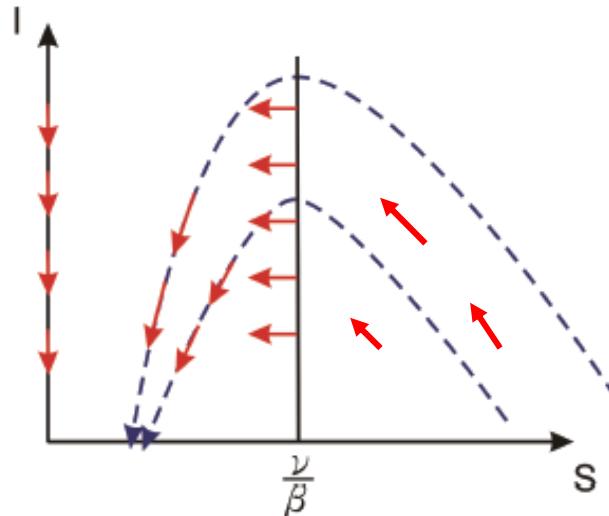
$$\frac{dR}{dt} = +\nu I$$

ν Recovery Rate

β Infection Rate

No Death in the model

SIR Model



$$S = \frac{\nu}{\beta} \text{ 有 null cline}$$

Forecast and control of epidemics in a globalized world PNAS vol.101 no.42

Hufnagel[†], Brockmann, and Geisel

演講者: 陳怡文 日期: 2007/12/18 指導教授: 郭鴻基 老師

Use the **SIR** model with the **stochastic forcing** from international aviation network to simulate the spread of the **SARS**, and to explore the strategy for the disease control.

HIV Modeling

Perelson and Nelson (1999)

$$\frac{dV}{dt} = P - cV, \quad \text{藥物治療}$$

$$\frac{dT}{dt} = kT_0V - \alpha T,$$

$$P = N\alpha T.$$

$$P(t_0) \cong cV(t_0) \sim 2 \times 3 \times 10^5 \quad (1/(day \cdot ml))$$

V: number of virions

p: rate of production of new HIV virions

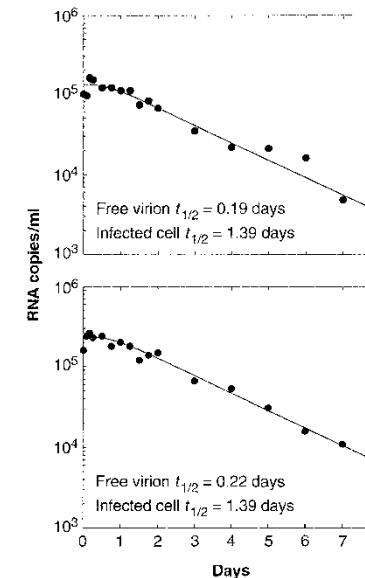
c: clearance rate for the virions in the plasma

T: infected target cells in unit volume

: non-infected cells in unit volume

N: 被感染細胞在其生命期內產生的病毒數目

k: 正常細胞被病毒感染率



觀察病人服藥
後反應決定C

Figure 4.5. Log of plasma concentrations (copies per mL) of HIV-1 RNA (circles) for two representative patients (upper panel, patient 104; lower panel, patient 107) after *ritonavir* treatment was begun on day 0. The solid line is a nonlinear least square fit to the data. HIV-1 RNA level is an easier measure of HIV virions since each HIV virion contains two RNA molecules. (See exercise 5 for more details.) (From Perelson et al. [1996], used by permission of Alan S. Perelson.)

Early and aggressive therapeutic intervention is necessary if a marked clinical impact is to be achieved.

何大一雞尾酒療法

Thomas Robert Malthus

Wikipedia

(1766~1834)

English demographer and political economist

人口學家
政治經濟學家

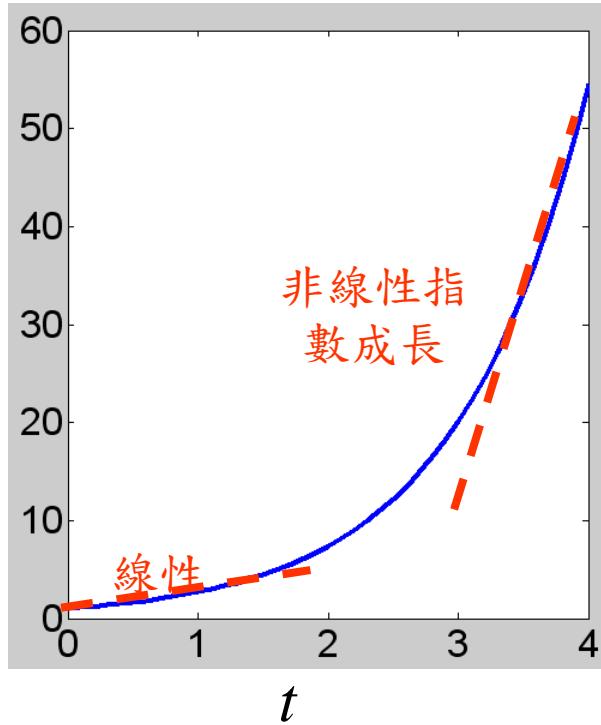


Malthusian Model

Population Growth

$$\lim_{\Delta t \rightarrow 0} \frac{\Delta x}{\Delta t} = \frac{dx}{dt}$$

$$\frac{dp}{dt} = \alpha p \quad \rightarrow \quad p = p_0 e^{\alpha t}$$



線性

非線性

$$e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots,$$

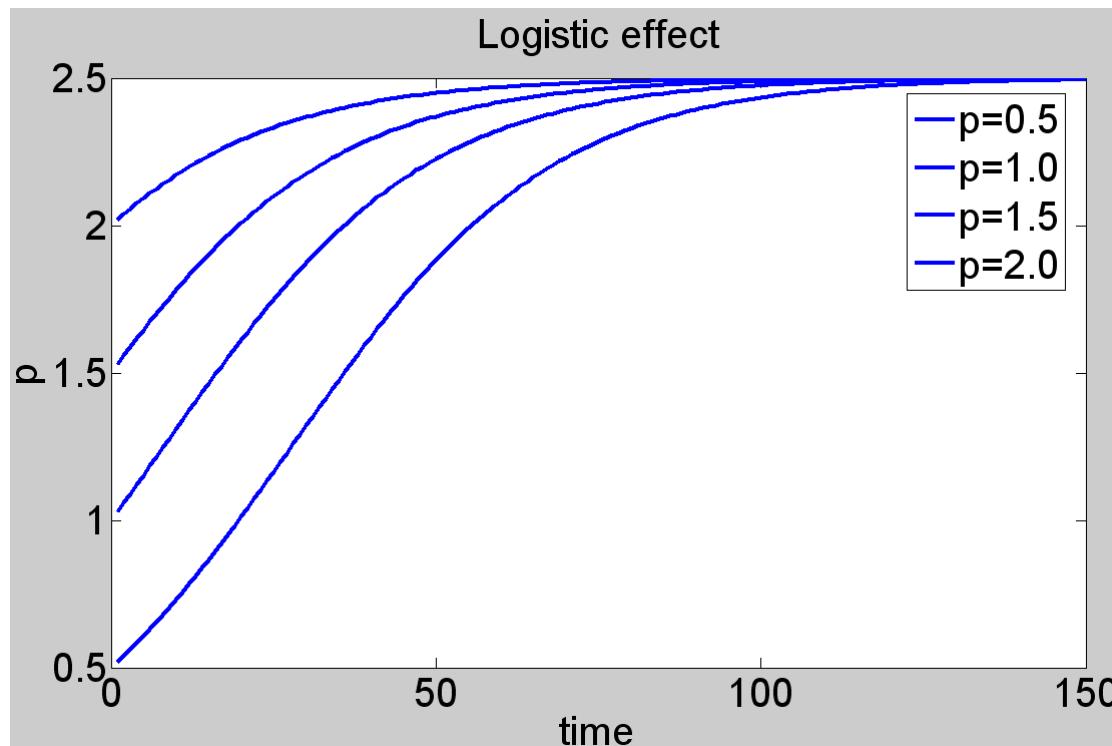
$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}.$$

Logistic Effect

Time Series (時間序列)

$$\frac{dp}{dt} = \alpha p - \beta p^2 = \alpha p \left(1 - \frac{p}{\frac{\alpha}{\beta}}\right)$$

其中 $\frac{\alpha}{\beta}$
→ 環境之承載效應



Lotka-Volterra Model

A Predator-Prey Model

Humberto D'Ancona
1926

World War One 獵食者比例變大

	Port	1914	1915	1916	1917	1918	1919	1920	1921	1922	1923
Predator	Fiume	12%	21%	22%	21%	36%	27%	16%	16%	15%	11%
Prey	Trieste	14%	7%	16%	15%	-	18%	15%	13%	11%	10%

$$\frac{dx}{dt} = x - xy$$

$$\frac{dy}{dt} = -y + xy$$

Vito Volterra

Wikipedia

(1860~1940)

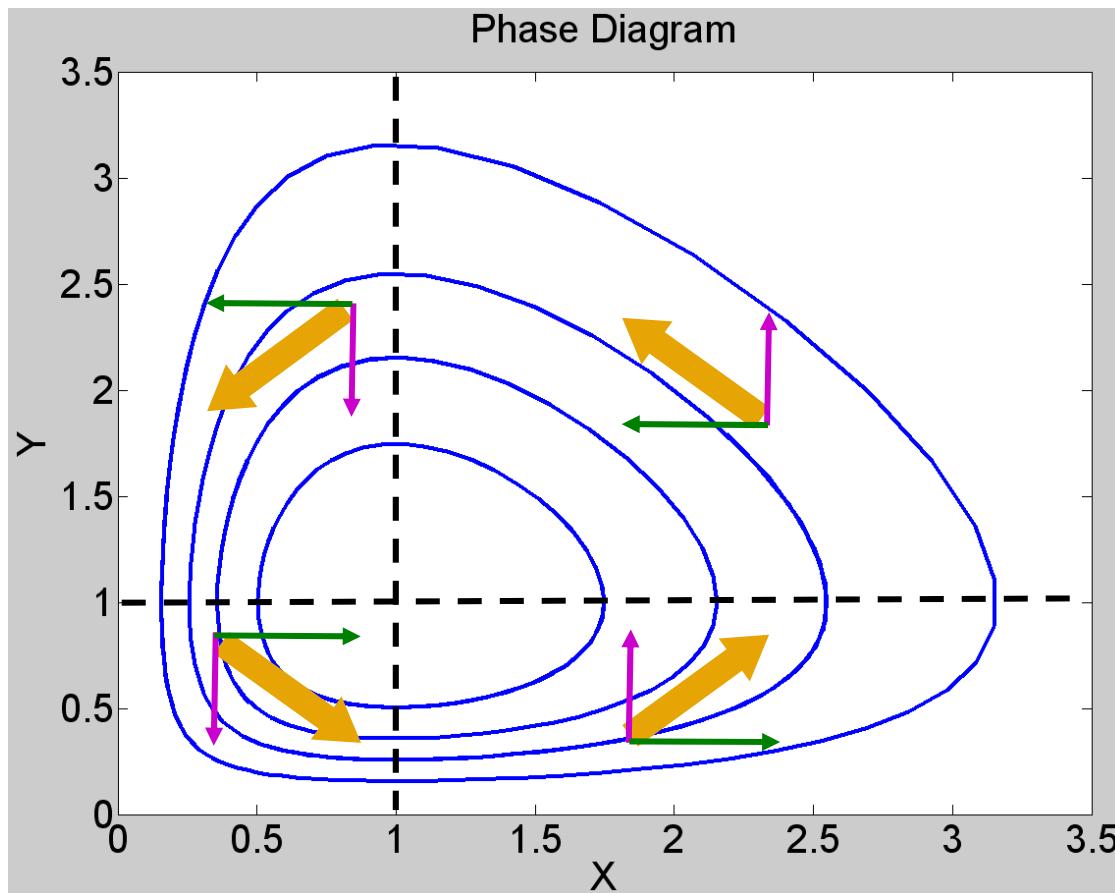
Italian
Mathematician & Physicist



Contribution:

- 1) Mathematical biology
- 2) Volterra-Lotka equations

動力系統



$$\frac{dx}{dt} = x(1-y)$$

$$\frac{dx}{dt} = x - xy$$

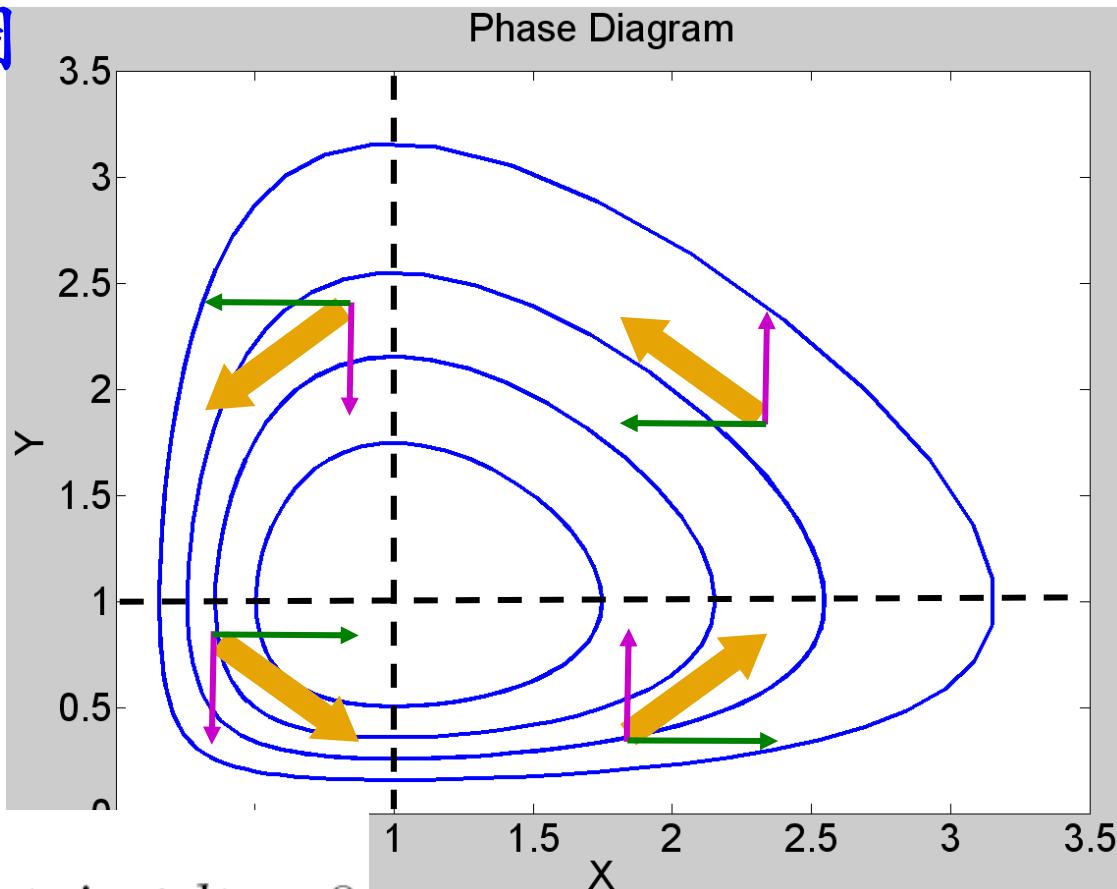
$$\frac{dy}{dt} = -y + xy$$

$$\frac{dy}{dt} = y(x-1)$$

相位圖

愛情動力系統

相位圖



$$\int_0^{2\pi} \cos t \sin t dt = 0$$

u v

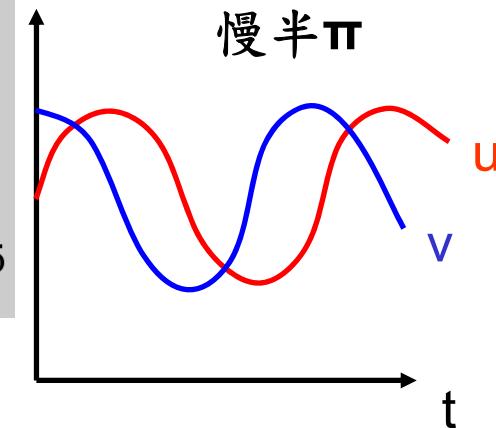
Cos 和 Sin 零相關、不來電！

$$dx/dt = x(1-y)$$

$$\frac{dx}{dt} = x - xy$$

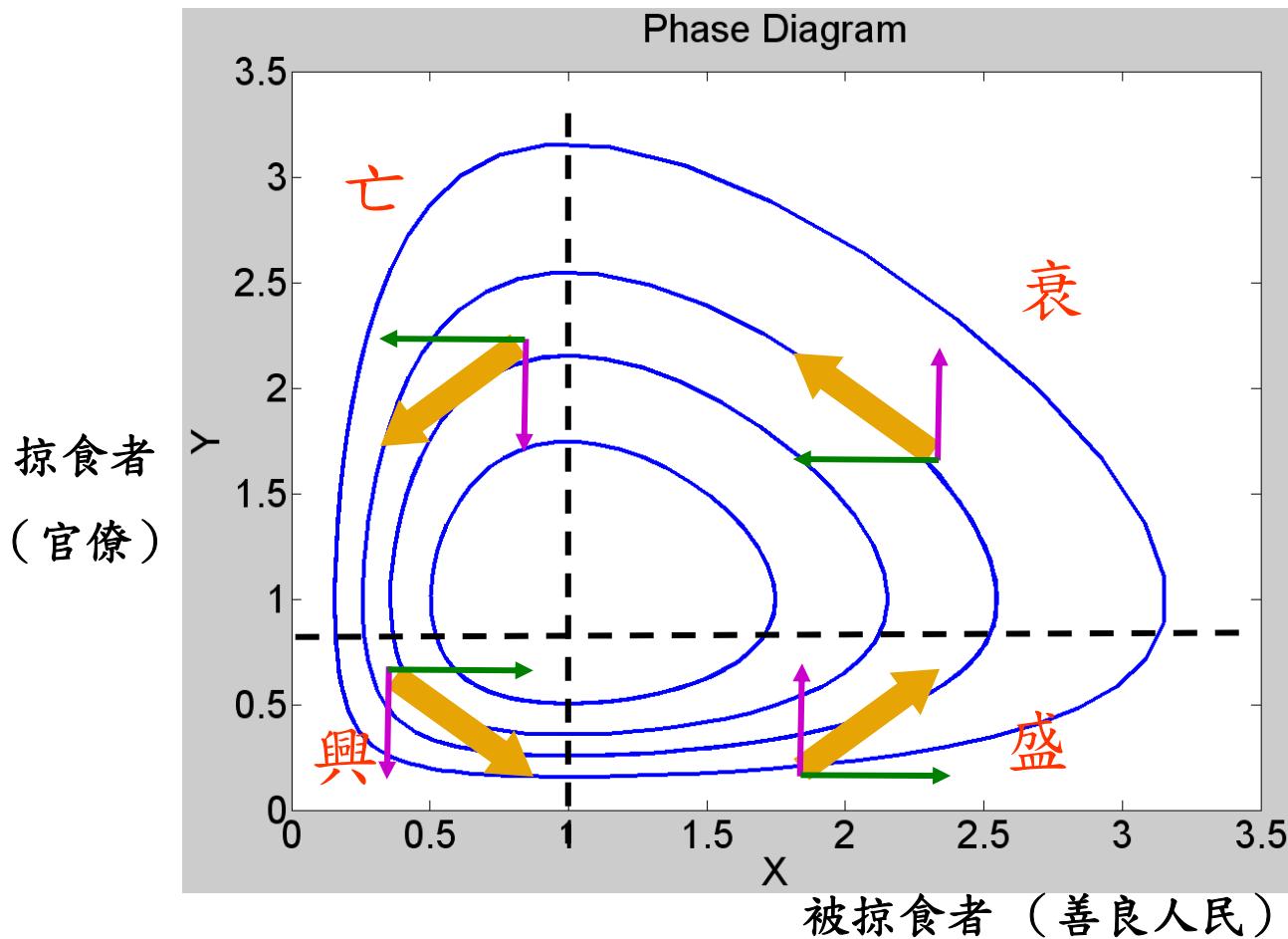
$$\frac{dy}{dt} = -y + xy$$

$$dy/dt = y(x-1)$$



動力系統

鴛鴦蝴蝶夢，一段愛情故事；
千古興盛衰亡。

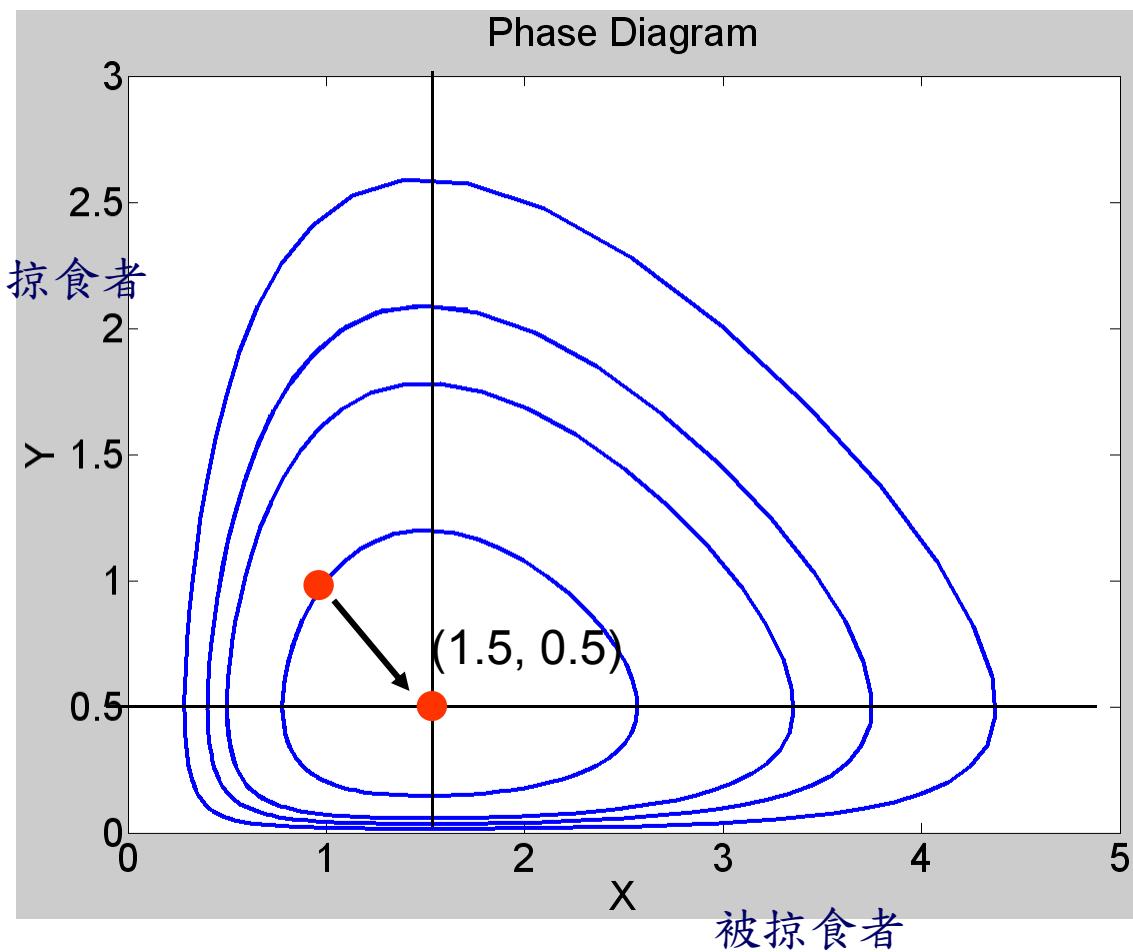


$$\frac{dx}{dt} = x - xy$$

$$\frac{dy}{dt} = -y + xy$$

$$\left\{ \begin{array}{l} \frac{dx}{dt} = x - xy + hx \\ \frac{dy}{dt} = -y + xy + hy \end{array} \right.$$

$$h=0.5$$



Harvest effect
 對掠食者與被掠食者
 同時進行獵取殺害，
 可以使生態往對
 被掠食者有利方向
 移動。

1960 DDT 事件

無間道警察
 水滸傳哲學

$$\begin{cases} \frac{dp}{dt} = K_1 p \left(1 - \frac{p}{c_1}\right) - \alpha_1 p q \\ \frac{dq}{dt} = K_2 q \left(1 - \frac{q}{c_2}\right) - \alpha_2 p q \end{cases}$$

原方程式變數：

K_1	c_1	α_1
K_2	c_2	α_2

令

$$x = \frac{p}{c_1}$$

$$y = \frac{q}{c_2}$$

$$\frac{\alpha_1 c_2}{K_1} = a$$

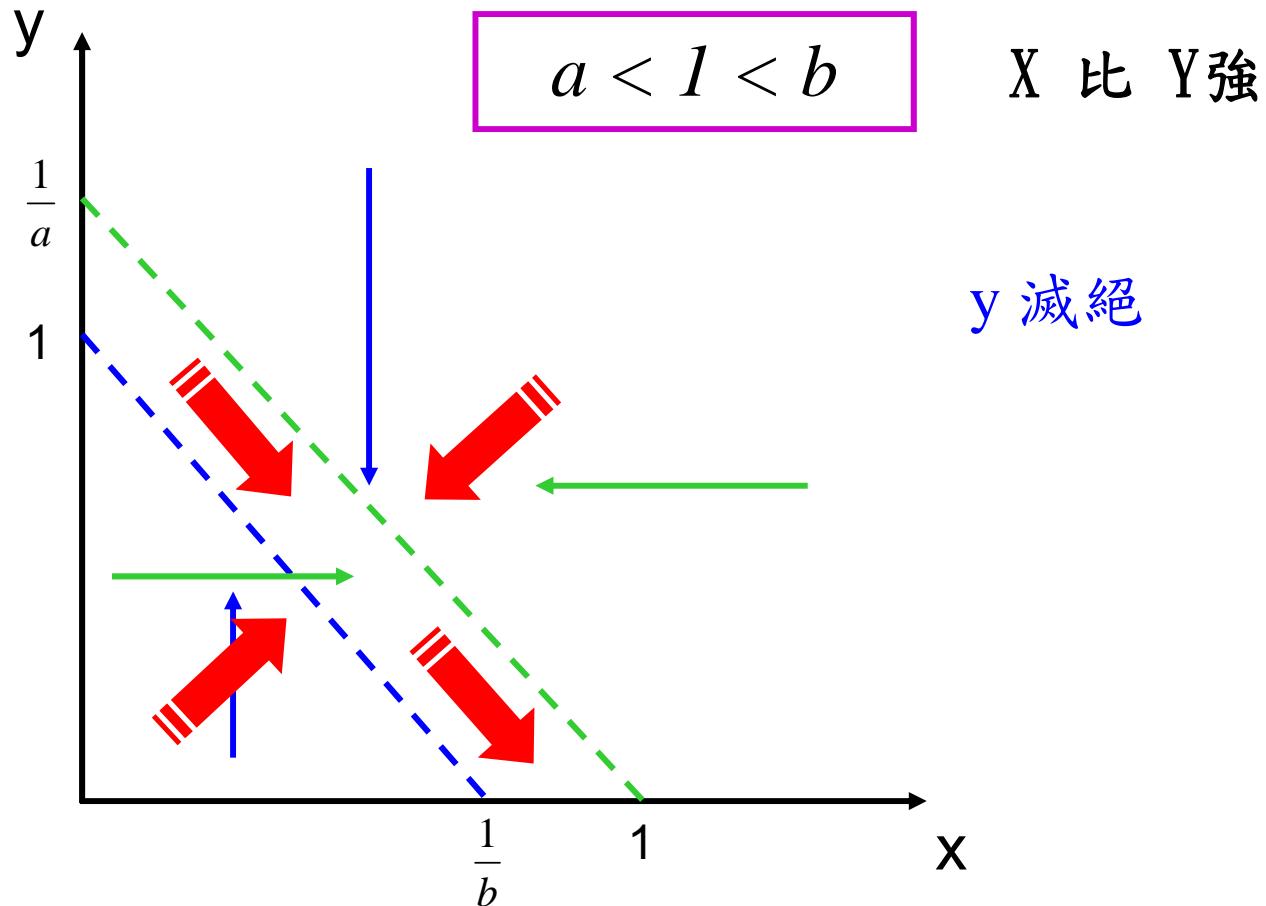
$$\frac{\alpha_2 c_1}{K_2} = b$$



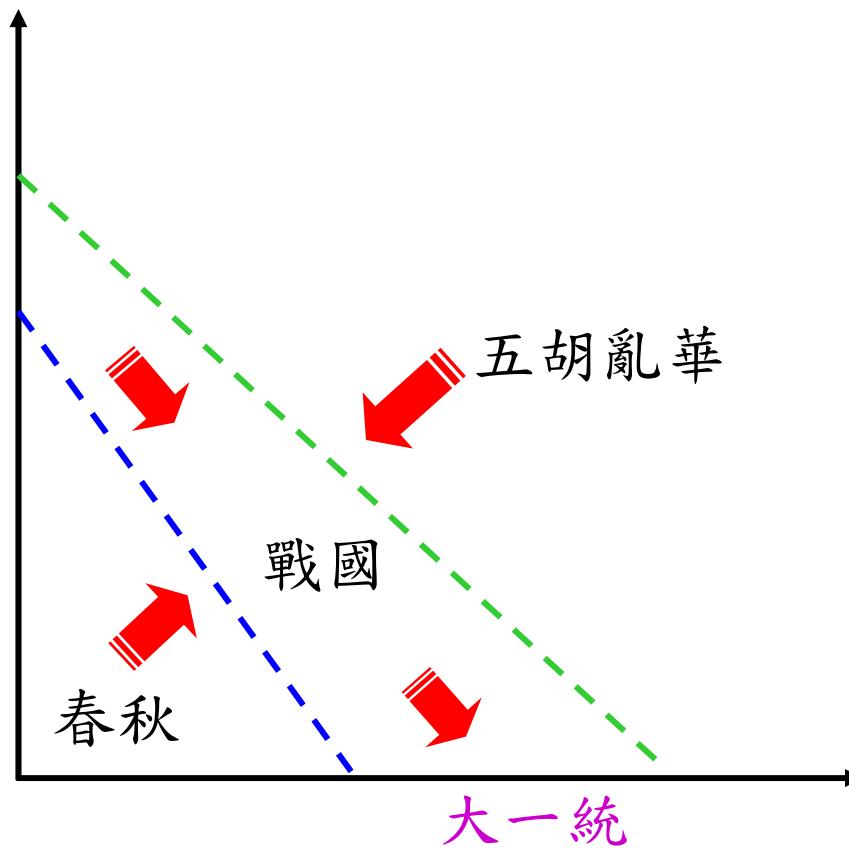
$$\begin{cases} \frac{dx}{dt} = K_1 x \left(1 - x - ay\right) \\ \frac{dy}{dt} = K_2 y \left(1 - y - bx\right) \end{cases}$$

強弱參數 = 攻擊力 / 修護力 , 攻擊力 = 戰鬥力 * 族群数目

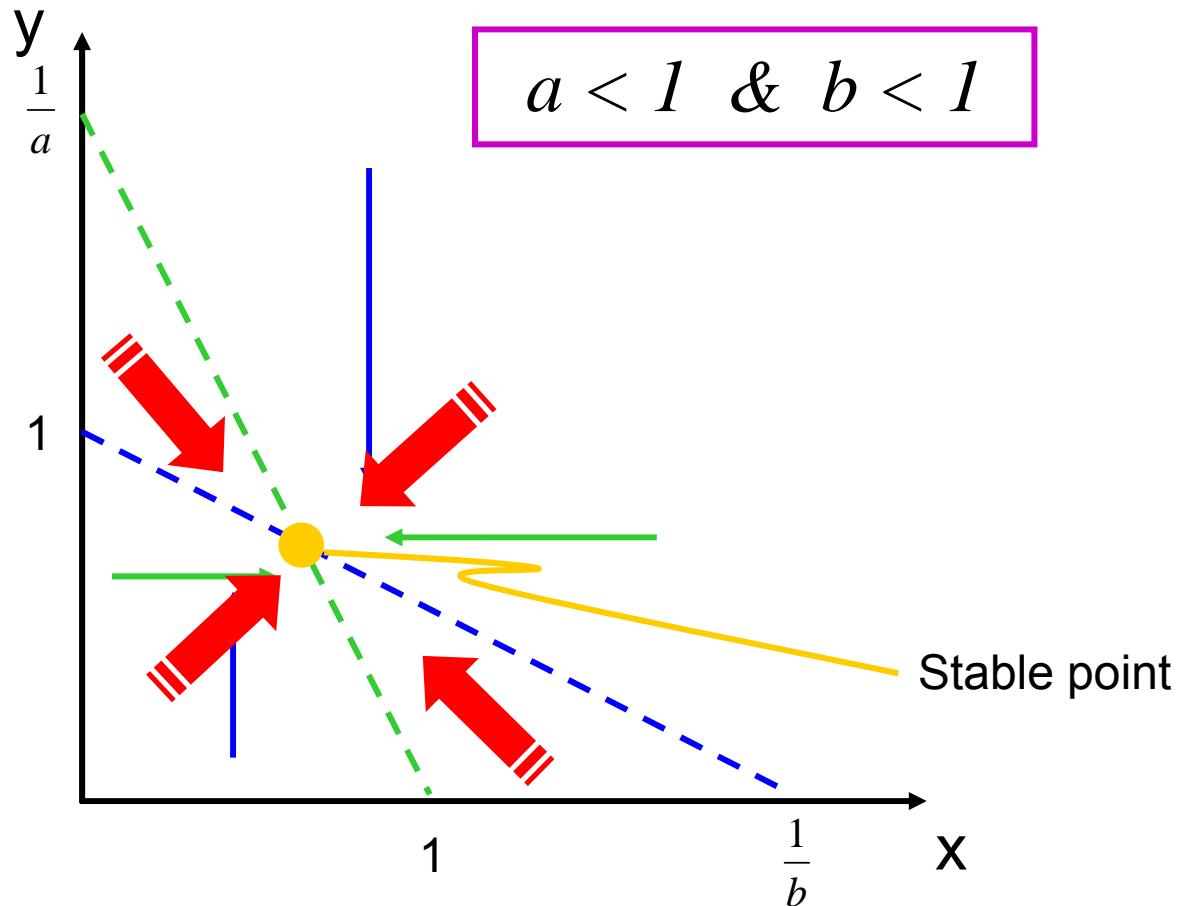
$$\begin{cases} \frac{dx}{dt} = K_1 x(1 - x - ay) \\ \frac{dy}{dt} = K_2 y(1 - y - bx) \end{cases}$$



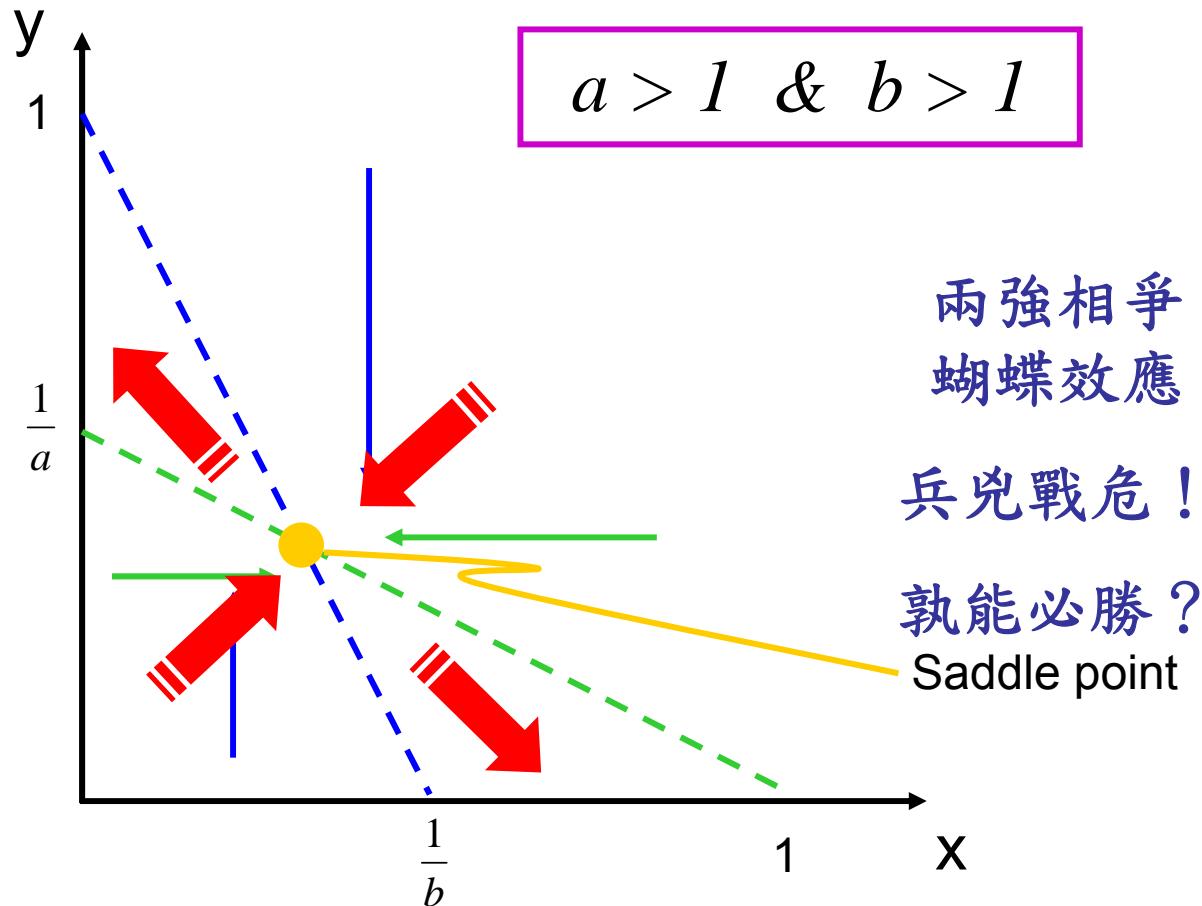
強弱之爭



$$\begin{cases} \frac{dx}{dt} = K_1 x(1 - x - ay) \\ \frac{dy}{dt} = K_2 y(1 - y - bx) \end{cases}$$



$$\begin{cases} \frac{dx}{dt} = K_1 x(1 - x - ay) \\ \frac{dy}{dt} = K_2 y(1 - y - bx) \end{cases}$$



君子務本 本立道生

關鍵基礎能力 語文能力 能專精方能跨領域

誠不以富 亦祇以異

不同立場有不同地位 特色 專業水準 眼光

做自己有興趣且有長處的事業

It is easy to say!! 需要許多過程，自我追尋、自我瞭解、
自我訓練，才能找到自己的路。

好的工作習慣

好的基礎功夫-----讀、算、寫

眼界、Vision、選重要的問題

2008和林長壽老師的對談

*Politics are for the moment
An equation is for eternity*

但覺高歌有鬼神
不知餓死填溝壑



A coffee lover's dream: The best part of waking up, is the vortex in your cup!

$$\frac{D\theta}{Dt} = \frac{\partial\theta}{\partial t} + \vec{V} \cdot \nabla\theta = v\nabla^2\theta$$

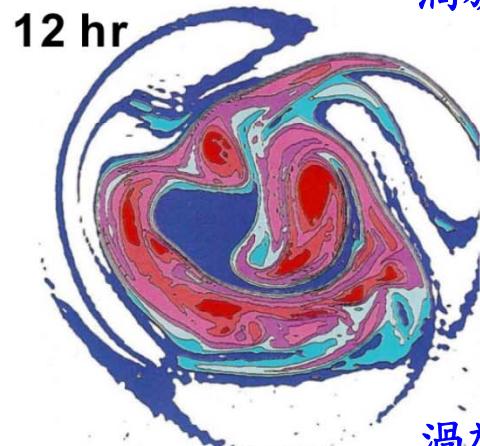
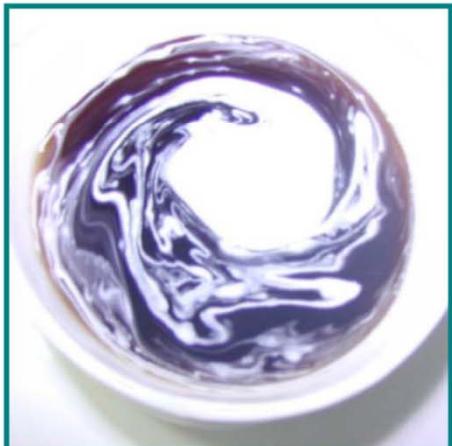
$$C = \frac{1}{2} \int \nabla\theta \cdot \nabla\theta \, dV$$

$$\frac{dC}{dt} = \int (\vec{V} \cdot \nabla\theta) \nabla^2\theta \, dV - v \int (\nabla^2\theta) \, dV$$

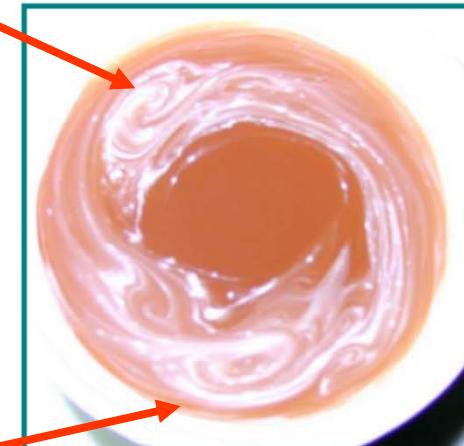
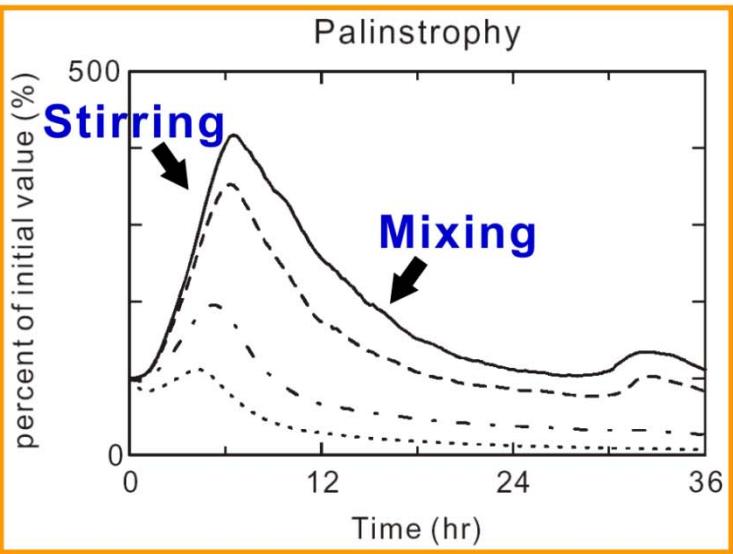
Stirring

Mixing

Coffee with white



渦旋



渦旋

$$\frac{d x}{d t} = x(1 - x) - h$$

h : constant rate of population harvested.

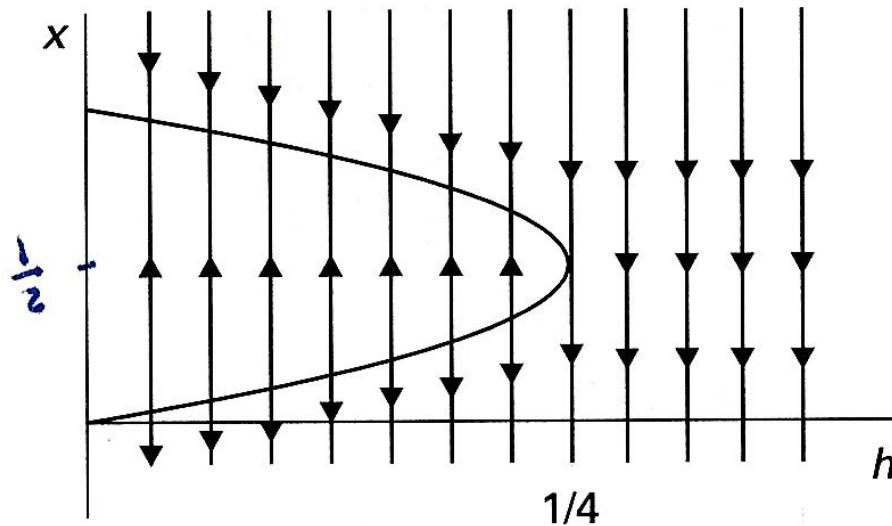
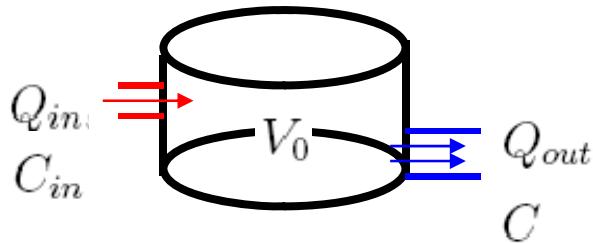


Figure 1.7 The bifurcation diagram for $f_h(x) = x(1 - x) - h$.

Small changes in harvesting rate can lead to **disastrous** changes in population has been observed many times in real situations on earth.



$$\frac{dV}{dt} = Q_{in} - Q_{out} = -\Delta Q,$$

$$\frac{dVC}{dt} = Q_{in}C_{in} - Q_{out}C,$$

$$C(0) = 0, \quad V(0) = V_0.$$

$$V(t) = V_0 - \Delta Qt.$$

$$V \frac{dC}{dt} = Q_{in}(C_{in} - C),$$

$$\frac{dC}{dt} = \frac{Q_{in}(C_{in} - C)}{V_0 - \Delta Qt}.$$

$$C = C_{in} \left(1 - \left(1 - \frac{\Delta Q}{V_0} t \right)^{Q_{in}/\Delta Q} \right)$$

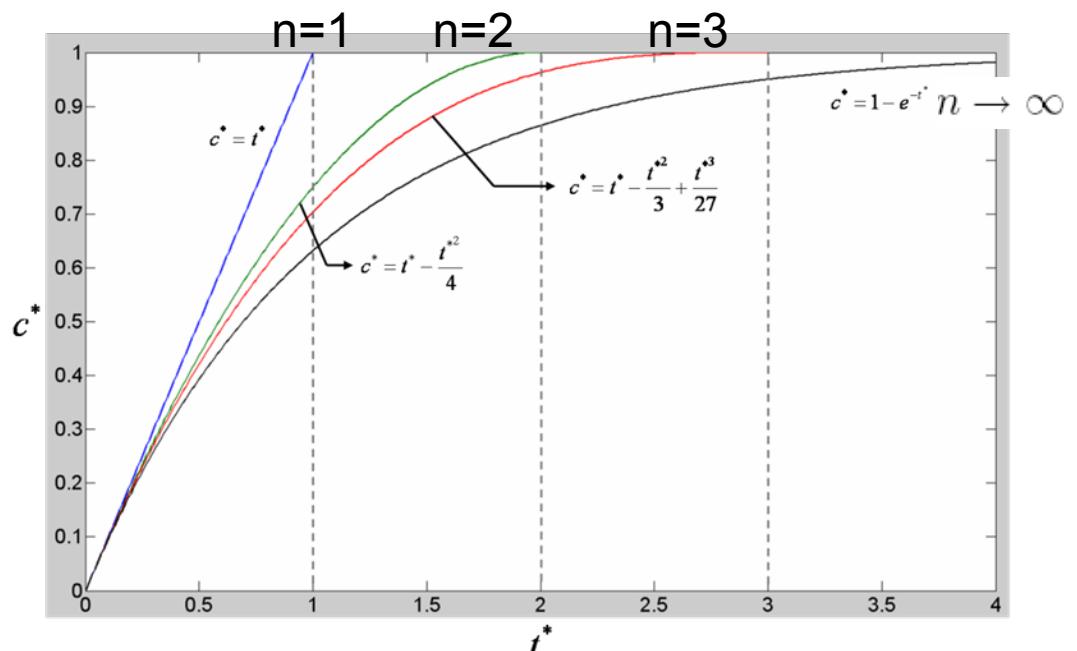
$$t = \frac{V_0}{Q_{in}} t^*, \quad C = C_{in} C^* \quad n = \frac{Q_{in}}{\Delta Q}$$

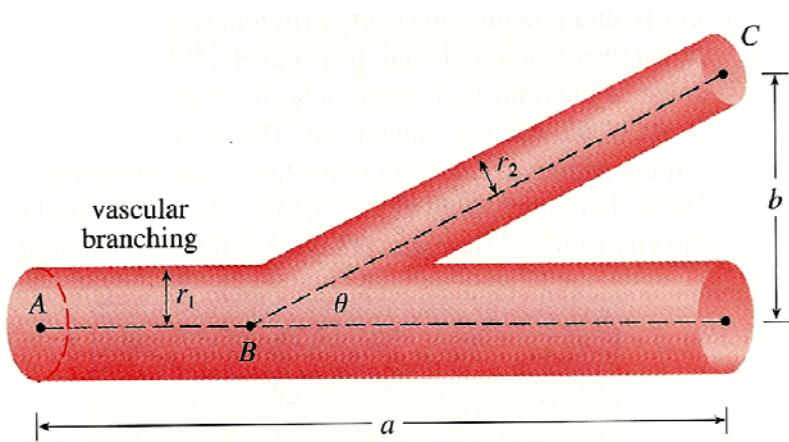
$$\frac{dC^*}{dt^*} = \frac{1 - C^*}{1 - t^*/n}$$

$$\Delta Q = 0, n \rightarrow \infty$$

$$C^* = 1 - (1 - \frac{t^*}{n})^n.$$

$$C^* = 1 - \exp(-t^*)$$





Resistance:

$$R = C \frac{L}{r^4}$$

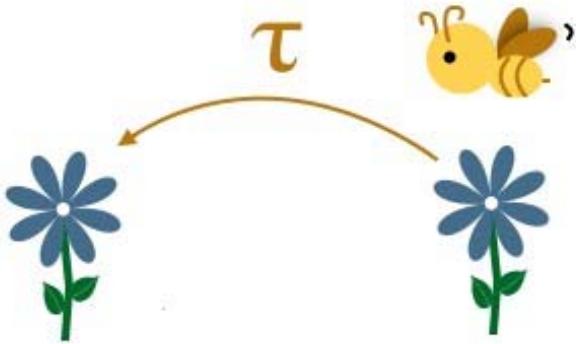
Total Resistance:

$$R = C \left(\frac{a - b \cot \theta}{r_1^4} + \frac{b \csc \theta}{r_2^4} \right)$$

The Resistance is Minimized when:

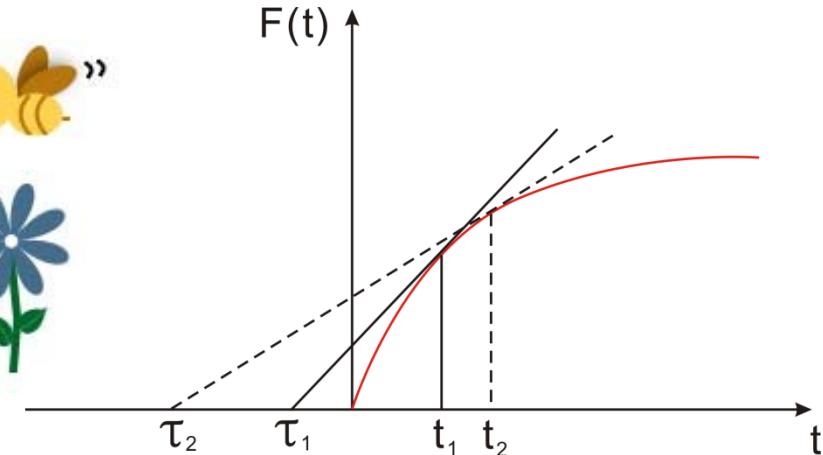
$$\cos \theta = \frac{r_2^4}{r_1^4}$$

術 方法



一朵花停留的時間 : t

蜜蜂從第一朵花到下一朵花的飛行時間 : τ



$$g(t) = \frac{f(t)}{t + \tau} \quad \text{nectar collection rate} = \frac{\text{food per visit}}{\text{time}}$$

$$g'(t) = 0 \quad \text{有最大採集效率}$$

$$\Rightarrow \frac{f'(t)}{t + \tau} - \frac{f(t)}{(t + \tau)^2} = 0 \quad \Rightarrow f'(t) = \frac{f}{t + \tau}$$

$$c_x = \frac{2}{\pi} \Pi$$

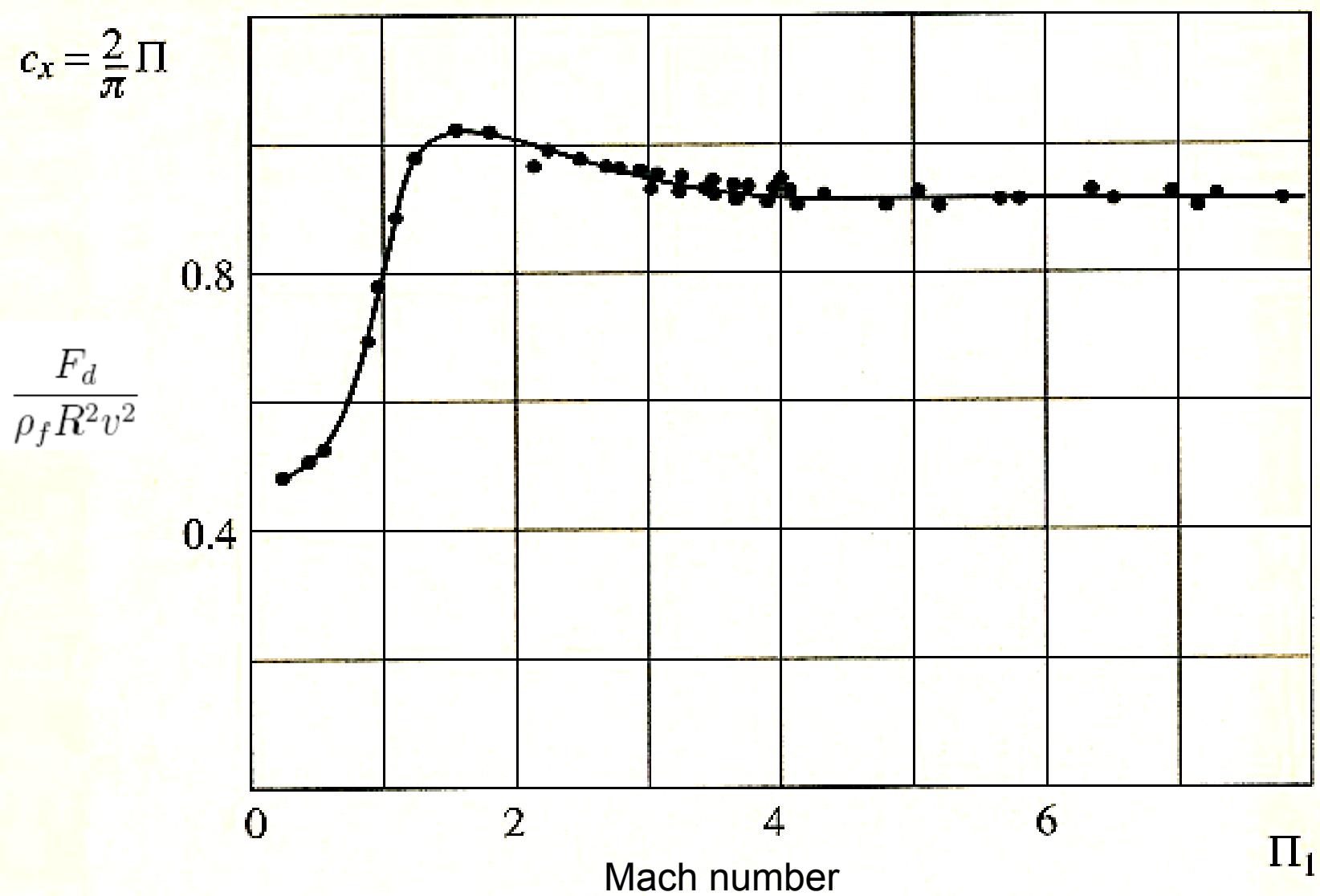
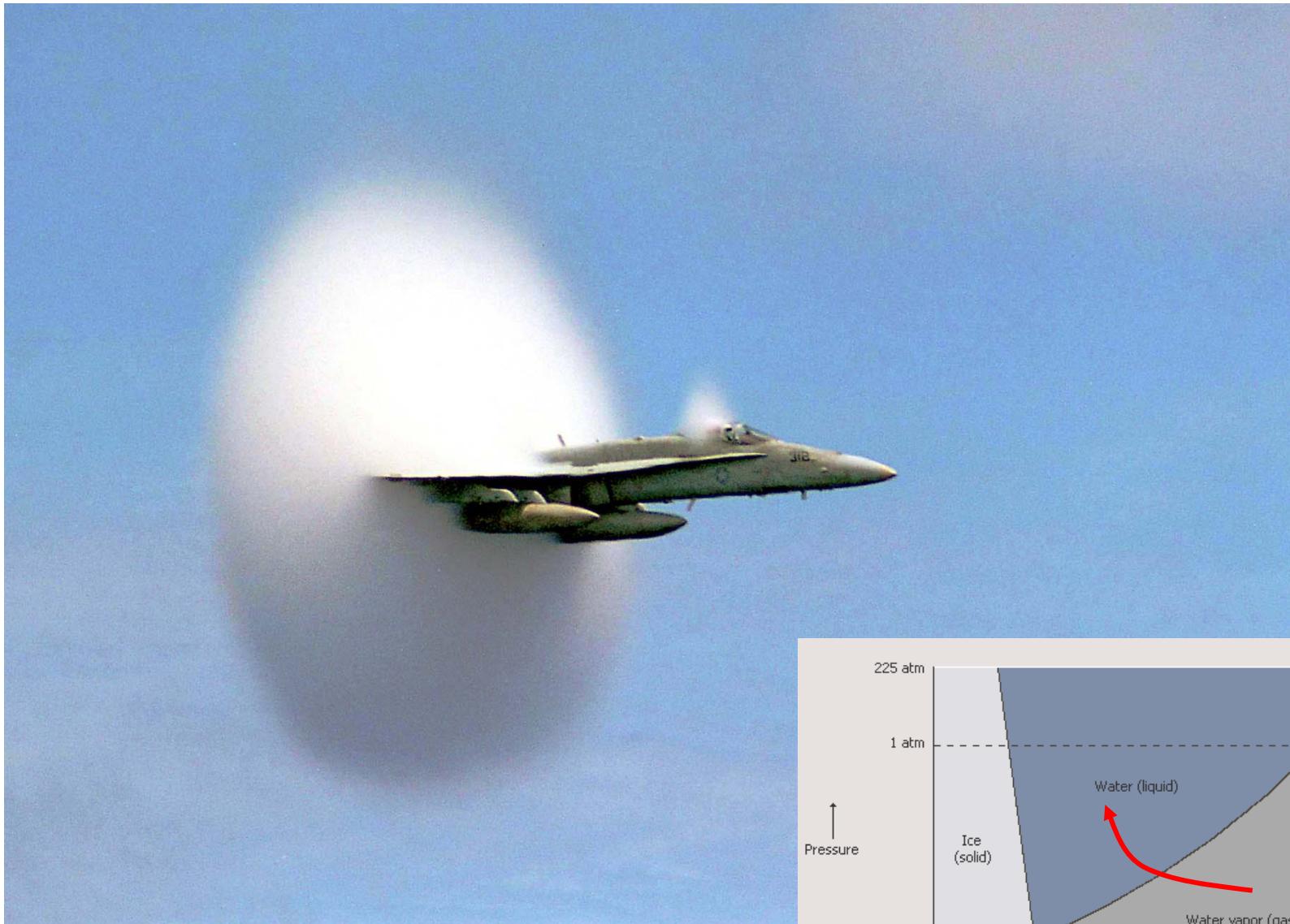
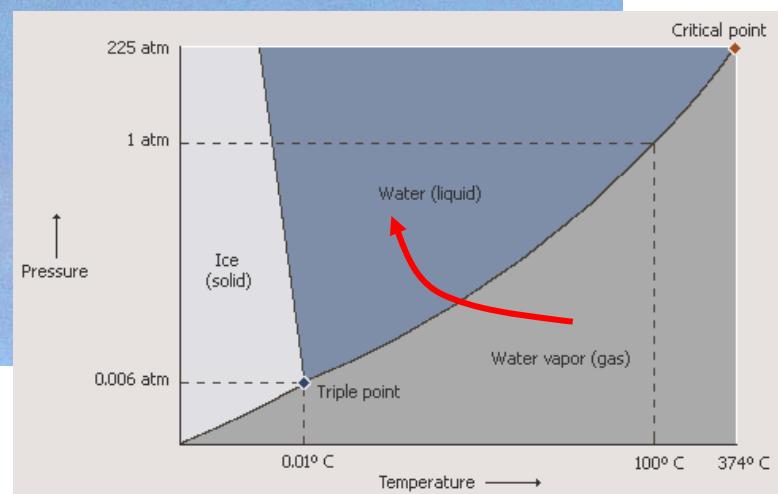


Figure 1.11. The dimensionless drag on a sphere, Π (times $2/\pi$), as a function of the dimensionless governing parameter $\Pi_1 = U/c$, the Mach number (Chernyi 1961). The quantity Π approaches a constant for large values of Π_1 .

Sonic Boom



Adiabatic Sound



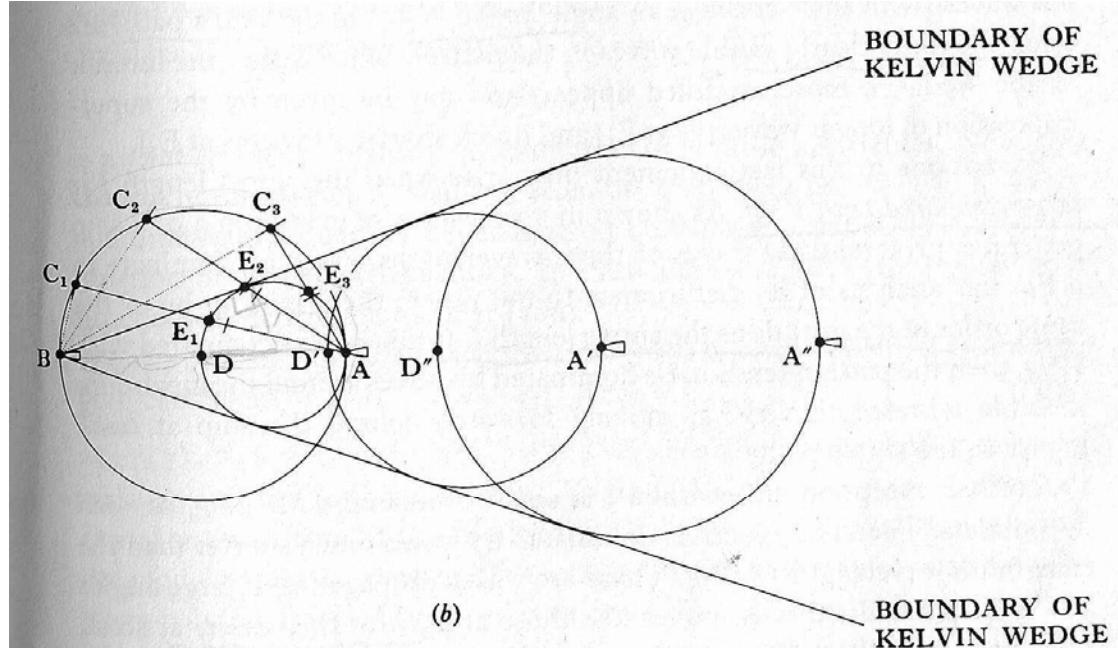
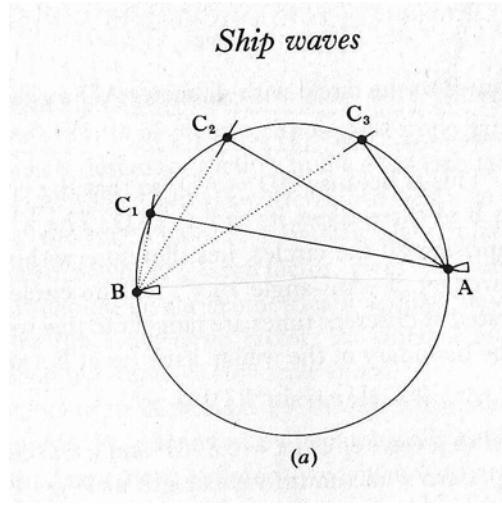


Figure 68. Waves generated in deep water by a ship B. Case (a): positions C_1 , C_2 , C_3 of any waves generated t_g seconds ago (when the ship was at A) if their energy had travelled a distance ct_g . Case (b): the real positions E_1 , E_2 , E_3 of the same waves, taking into account that their energy has only travelled a distance $\frac{1}{2}ct_g$. At each, the dependence of wavelength on direction of emission, as inferred from equation (183), is shown. The circle with diameter AD is the locus of all such waves. Other such circles, with diameters $A'D'$ and $A''D''$, are where waves generated when the ship was at A' and A'' are now to be found. All such circles lie within the Kelvin wedge of semi-angle (184).

Kelvin edge deep water waves



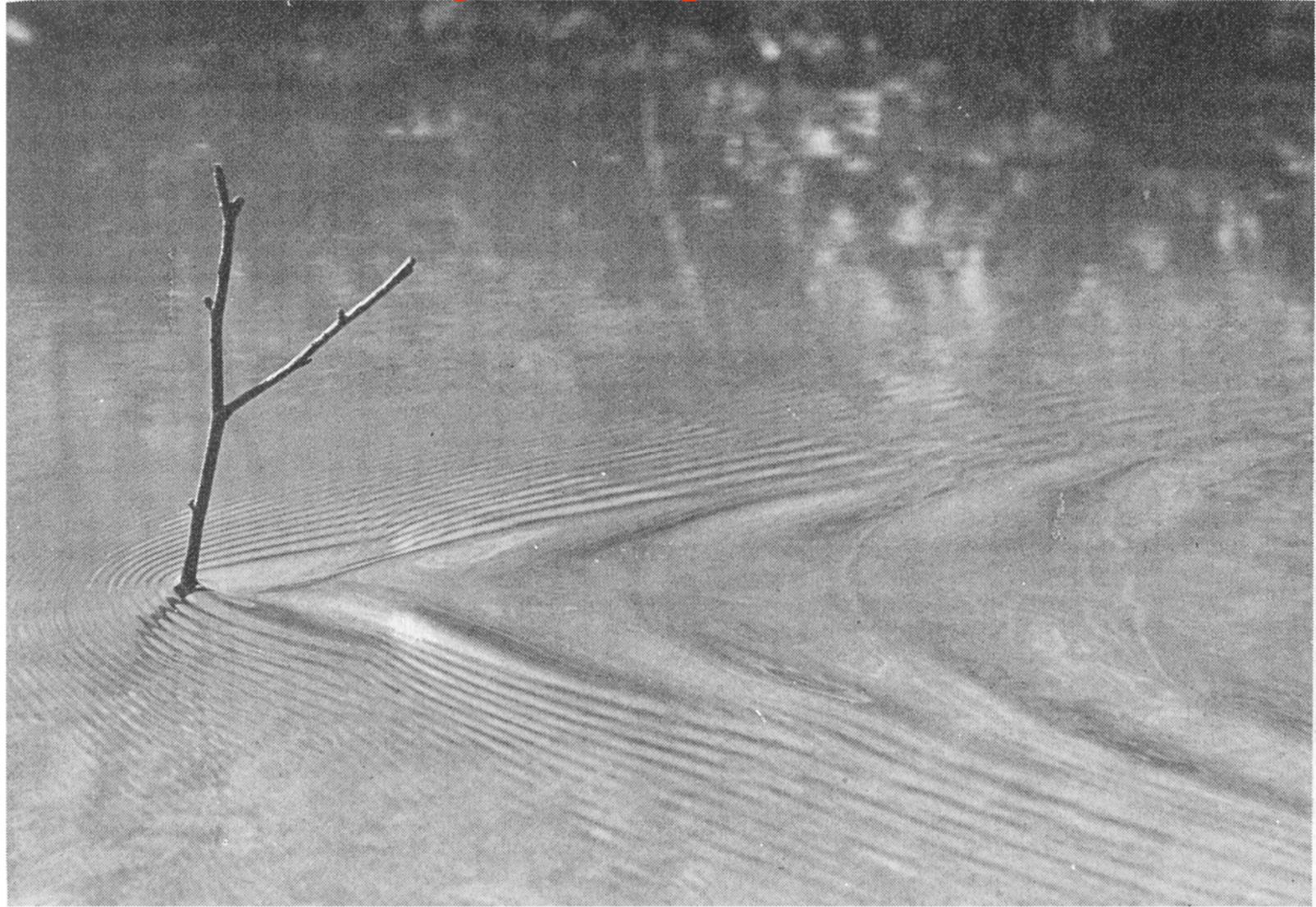
< Ship-wave pattern >

$$2 * \sin^{-1}\left(\frac{1}{3}\right) = 2 * 19.5^\circ$$

[Courtesy of Aerofilms Ltd.]

Kelvin wedge

deep water waves



[From V. A. Tucker, "Waves and Water Beetles,"
Physics Teacher 9, 10-14 19 (1971), Fig.3
(Copyright 1971 by American Assoc. Phys. Teachers)]



a

Dead-water near the coast

Wave drag problem

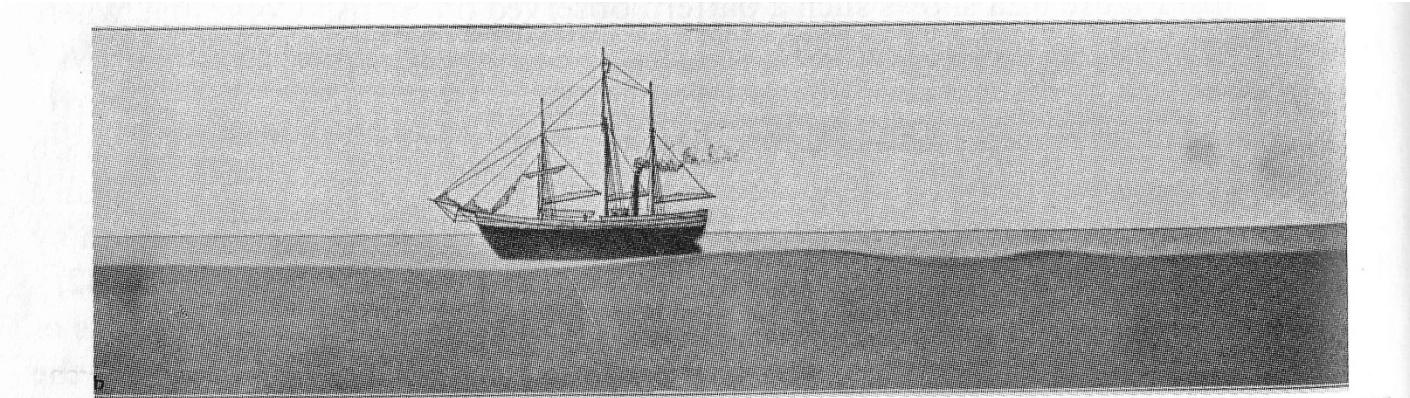
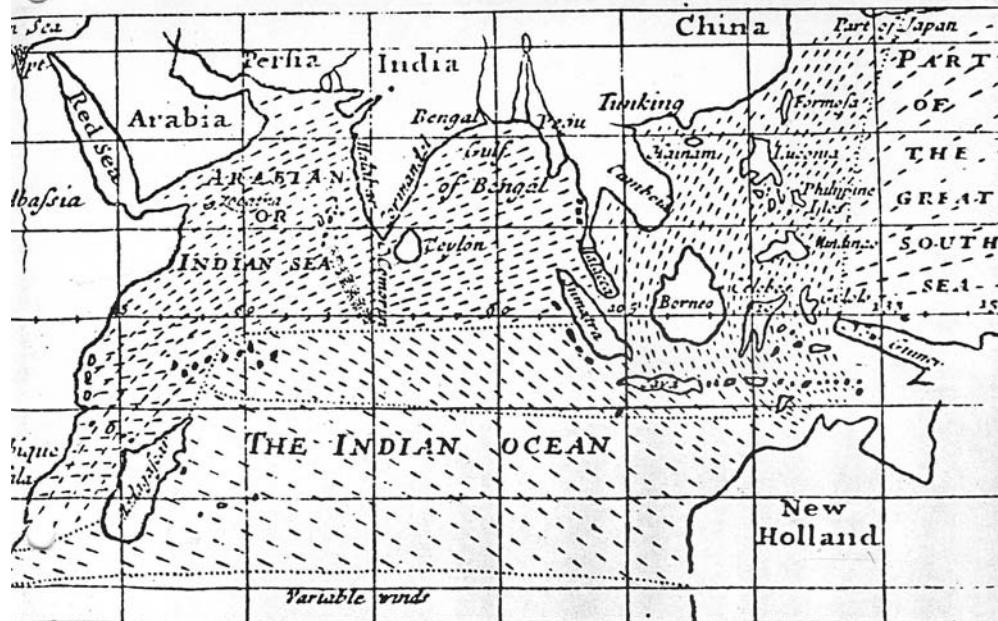


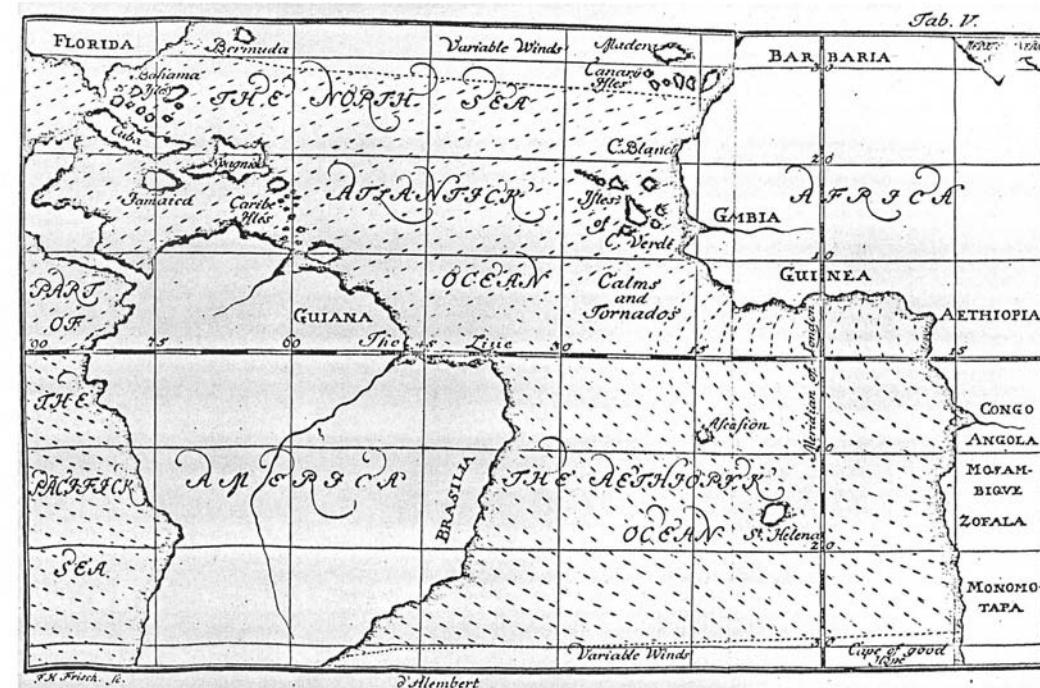
Fig. 6.2. (a) Surface “slicks” showing the presence of internal waves in the wake of a ship in Bute Inlet, British Columbia. The vessel was traveling at 0.5 m s^{-1} in a surface layer of almost fresh water only slightly deeper than its 3.4 m draft. The internal waves caused horizontal motion at the surface that affects the ripple pattern and so renders the internal wave pattern visible at the surface during calm conditions. [Photo courtesy of Defence Research Establishment Pacific, Victoria, British Columbia.] (b) A laboratory experiment [from Ekman (1904)], showing internal waves being generated by a model ship. The tank is filled with two fluids of different density, the heavier one being dyed to make the interface clearly visible. The model ship (the superstructure of the “Fram” has been drawn in subsequently) is towed from right to left, causing a wake of waves on the interface.

Halley 1686



Halley's World Map of Wind Circulations
Fig. 8.1

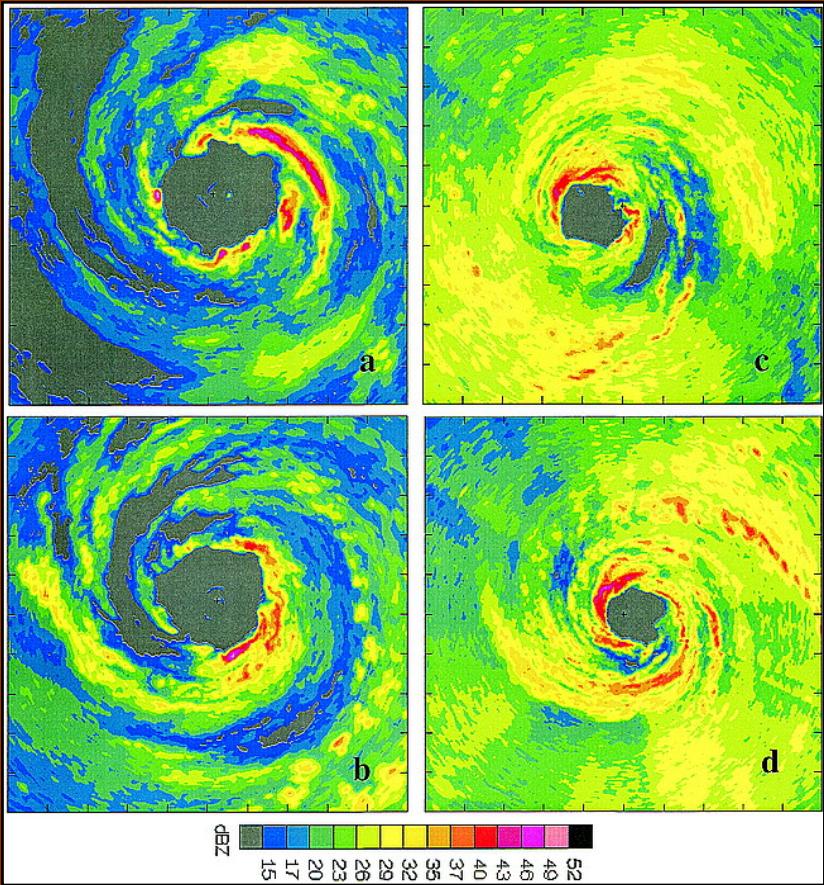
D'Alembert 1746



D'Alembert's Map of the Winds in the Lower Latitudes

Fig. 8.2

Spiral Band in Hurricane and Galaxy



Airborne-radar reflectivity in Hurricanes
Guillermo (1997) (left panels) and Bret (1999) (right panels).

Whirlpool Galaxy • M51



Hubble
Heritage

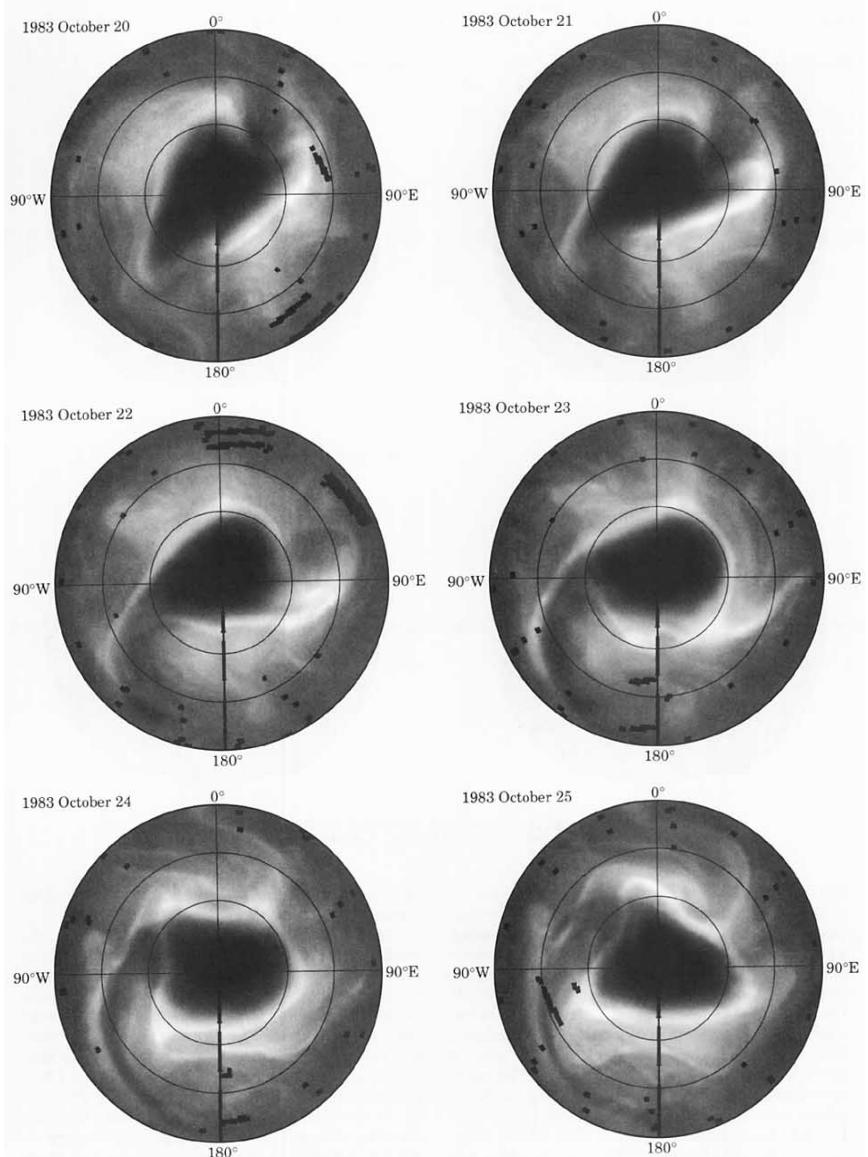
NASA and The Hubble Heritage Team (STScI/AURA)
Hubble Space Telescope WFPC2 • STScI-PRC01-07

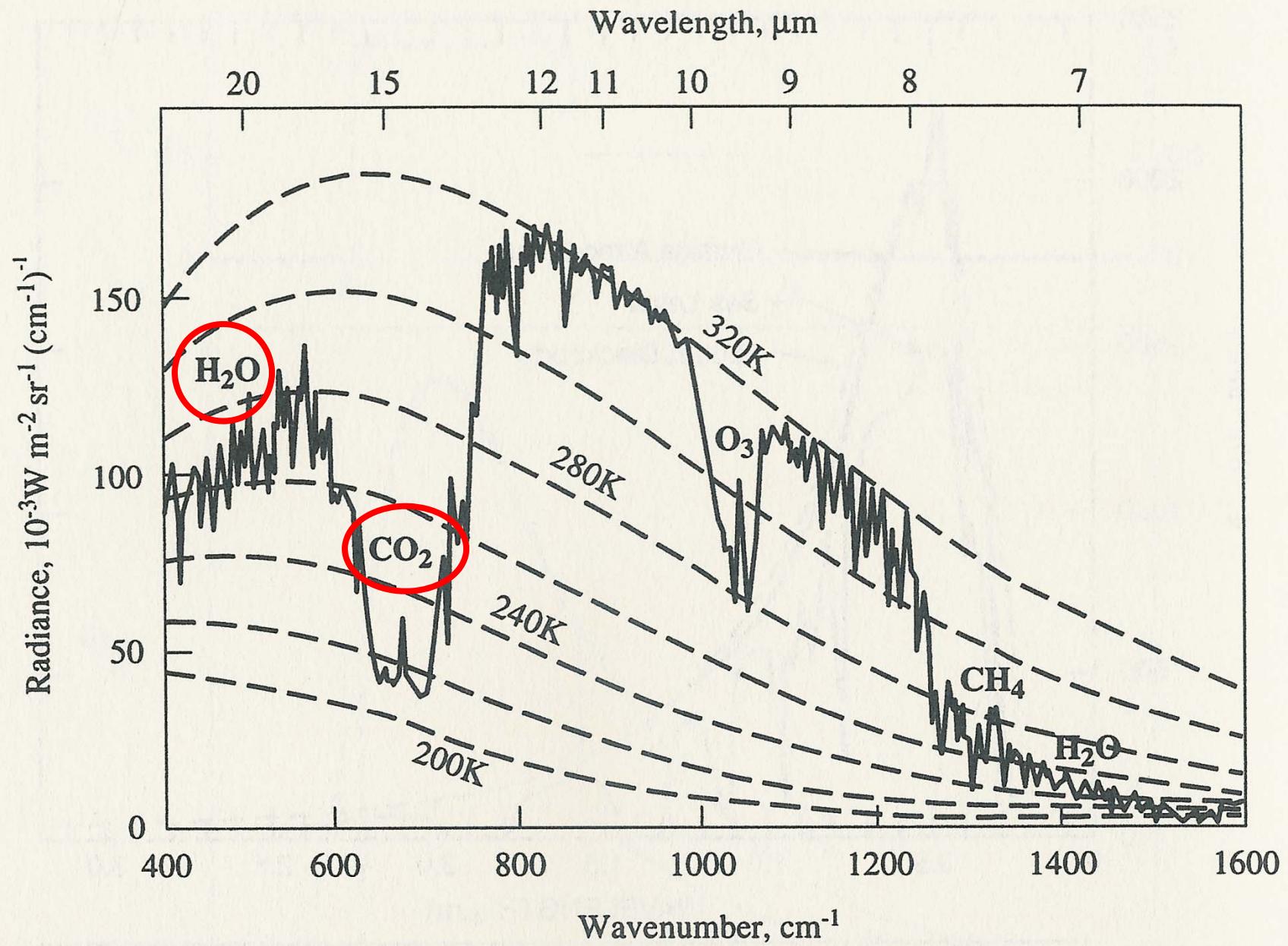
Bowmen and Mangus (1993)

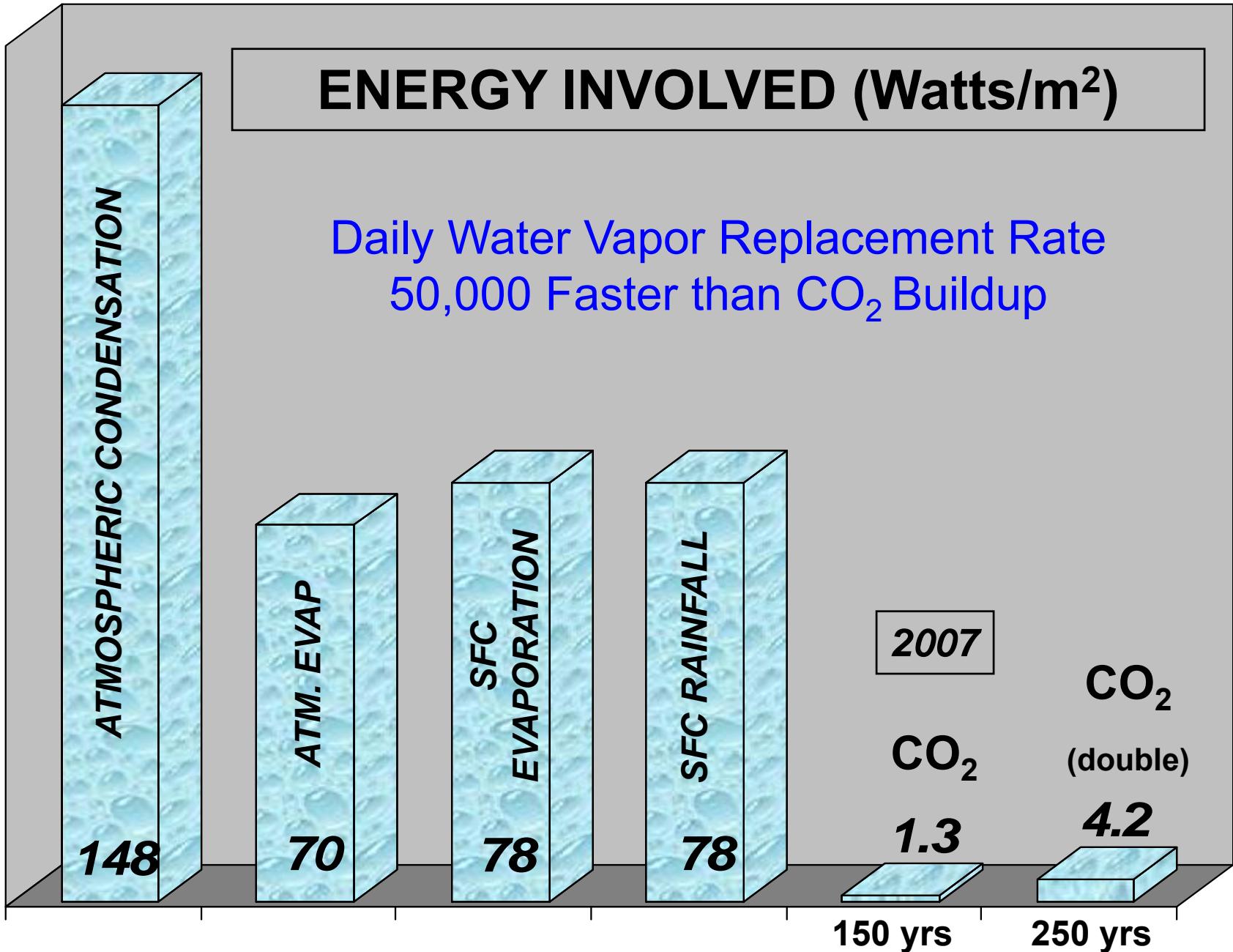
大氣化學和大氣動力學的 跨領域合作

臭氧洞衛星觀測

Fig.1: Daily TOMS images of total ozone in the Southern Hemisphere for six consecutive days in October 1983. Latitude circles are drawn at 40° , 60° , and 80° S. The outermost latitude is 20° S.







Henri Poincaré

(1854~1912)

French
Mathematician & Physicist



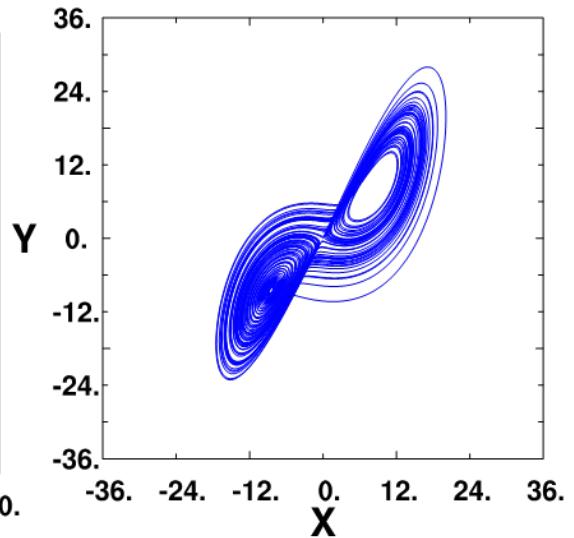
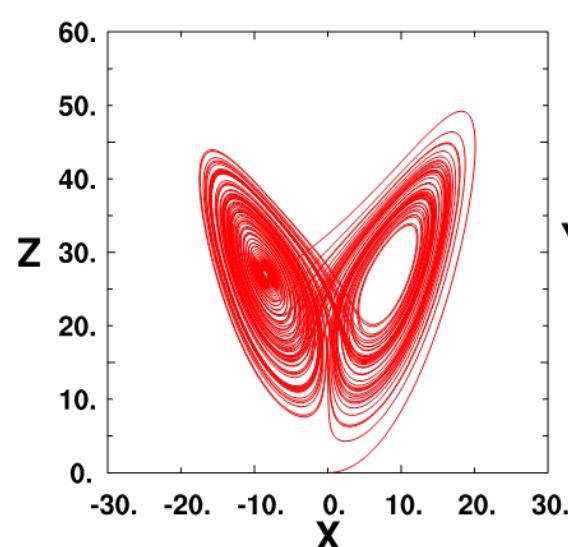
Chaotic deterministic
system

最早探索非線性混沌動
力系統，以相位圖展
示動力系統。

Science and Hypothesis 書

Edward Norton Lorenz
(1917~2008)

American
Mathematician & Meterologist

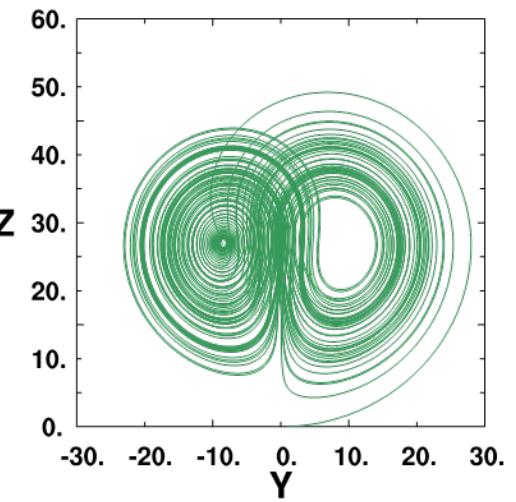


$$\frac{dX}{dt} = -\sigma X + \sigma Y$$

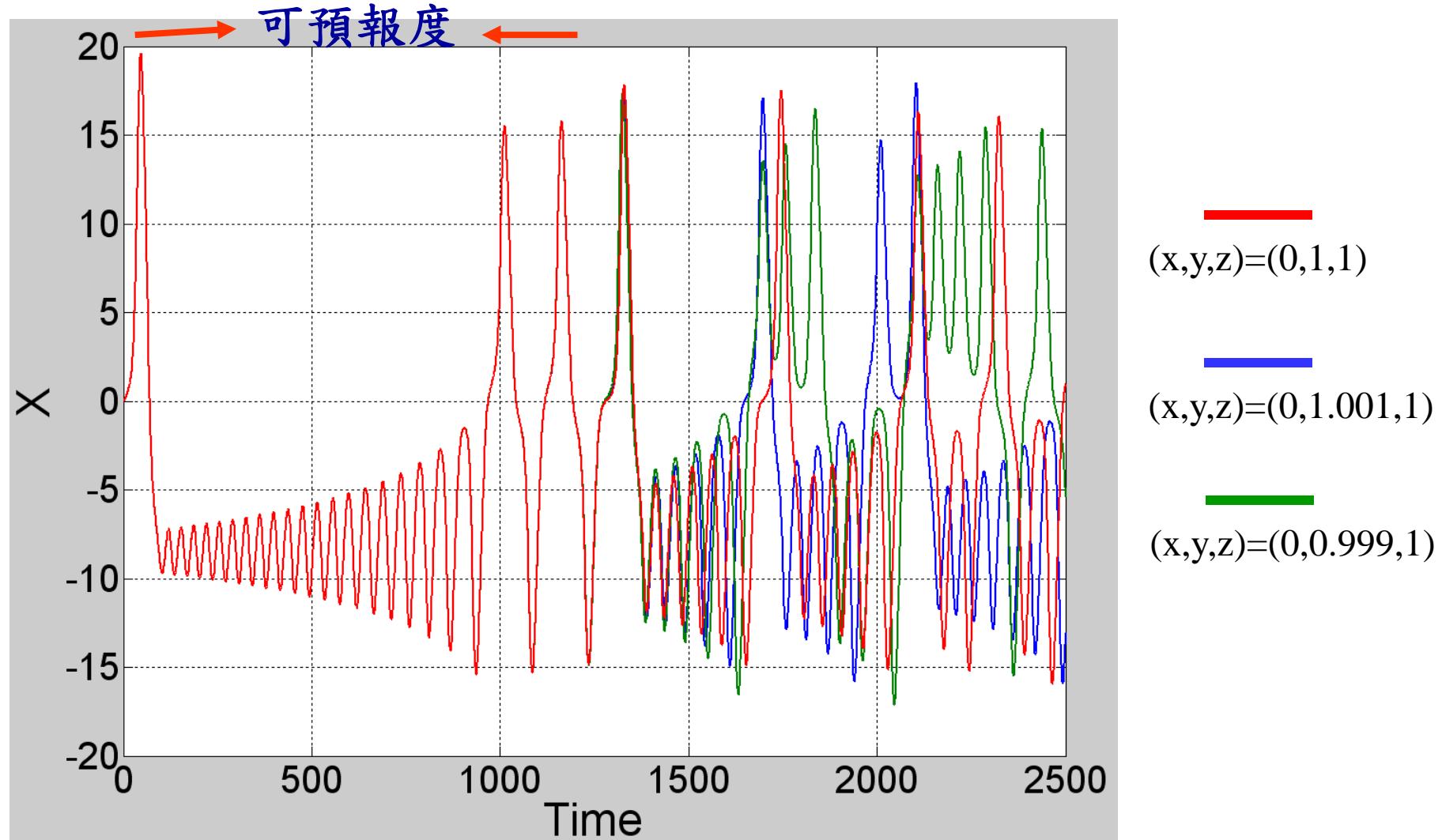
$$\frac{dY}{dt} = -XZ + rX - Y$$

$$\frac{dZ}{dt} = XY - bZ$$

$$\sigma = 10, \quad r = 28, \quad b = \frac{8}{3}$$



Time Series – Initial Condition Slightly Difference



蝴蝶效應

Butterfly Effect Chaos 混沌

混沌

非線性

$$y = x^{30}$$

精確度有限
非線性

$$\begin{array}{ccc} 0.02 & \left\{ \begin{array}{l} x = 0.99 \\ x = 1.01 \end{array} \right. & 0.61 & \left\{ \begin{array}{l} y \approx 0.74 \\ y \approx 1.35 \end{array} \right. \end{array}$$

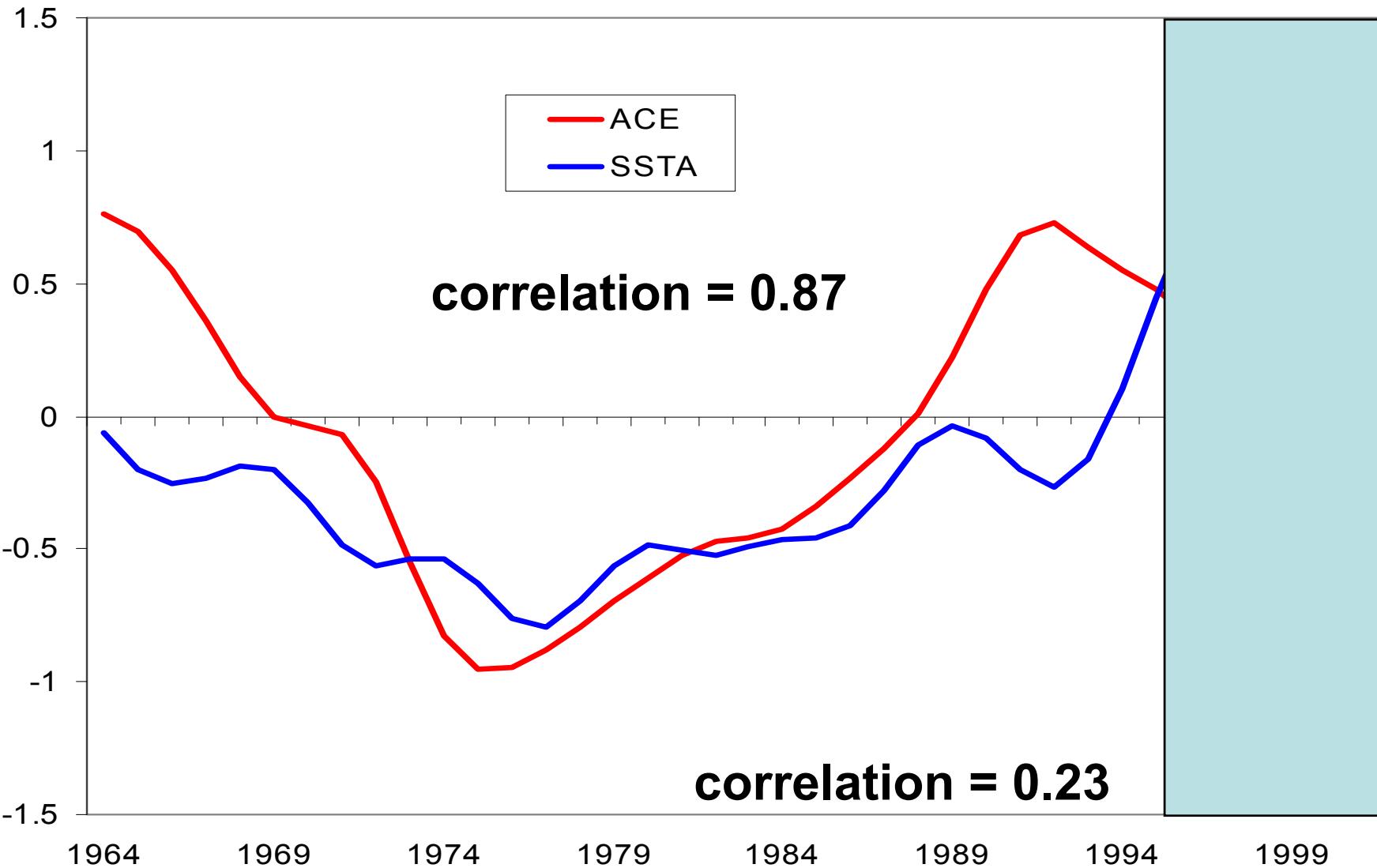
預報能力的喪失！！

“*Sensitivity dependence on initial condition.*”

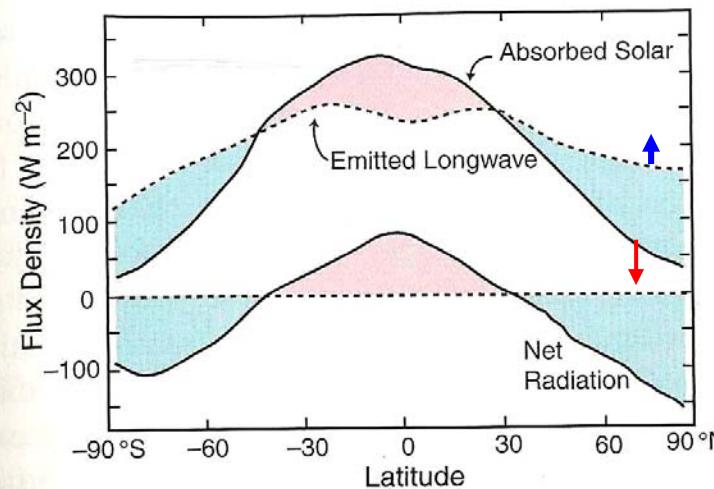
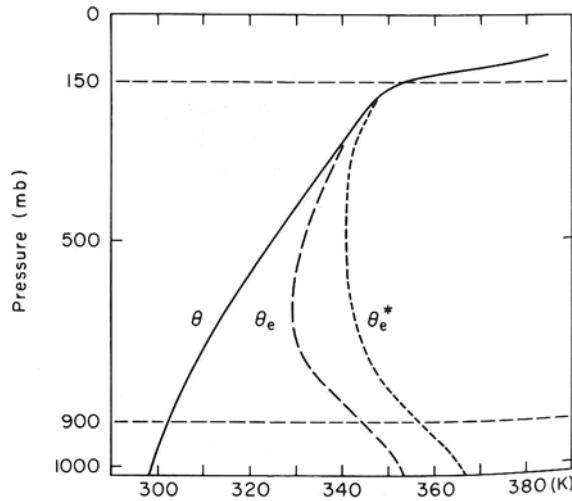
H Poincare

ACE vs May-Nov SSTA (5-30°N, 120-180°E)

[10-year Gaussian-filtered; standardized]



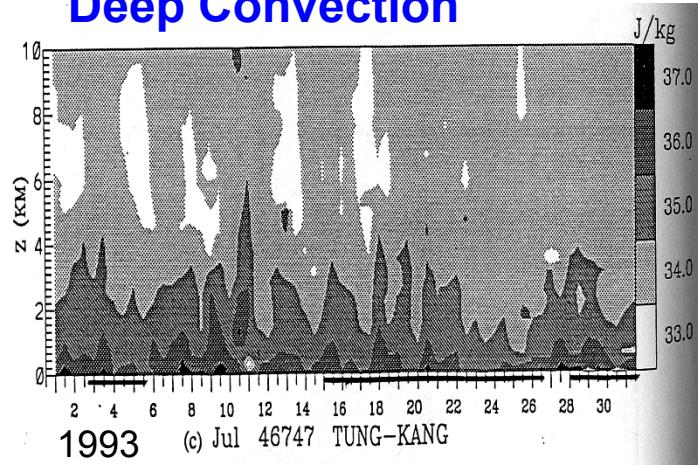
Conditional unstable atm.



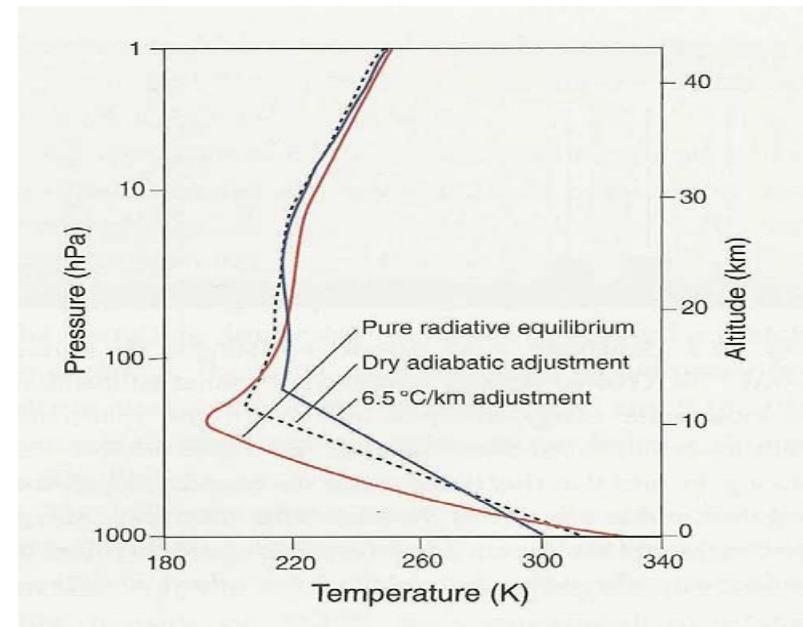
**Solar + IR
(Green house gas)**

Finite amplitude forcing
Rooted in BL
High h^* for instability

Deep Convection



東港 7月



Radiative Convective Adjustment 1K/day cooling
1m/year precipitation
水文循環