“Virtually everyone agrees that mixing in complicated”
Why study mixing?

To provide a quantitative framework to interpret geochemical and isotopic variations in magmas; 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
• Introduction to mixing in the mantle
Not covered

• How convection works (see other lectures)
• The geochemistry we want to interpret (see other lectures)
• Numerical and computational challenges (see van Keeken et al. *JGR* 1997 for a discussion)
• Turbulent mixing (only low Reynolds number, laminar mixing)
• Mixing of mechanically disrupted material (e.g., by impacts)
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

1. Global scale: mantle contains well-mixed regions and heterogeneity
2. Mixing time for early Earth?

mixing of a PGE-rich late veneer?

Maier et al., *Nature* 2009
3. More early Earth mixing

Lee et al., *Nature* 2010 (a CIDER product)

When? How much? Entrainment rate?
How does mixing occur?

Starting point

Stretching and folding

Molecular diffusion

Breakup

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 $dX$ to $dx$ is given by

$$dx = F \cdot dX$$

where $F$ is the deformation tensor (which can be related to the velocity $u$).

The magnitude of stretching is

$$\lambda = \lim_{|dX| \to 0} \frac{|dx|}{|dX|}$$

and the rate of stretching is

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

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

Let's consider linear 2D flows in the $x$-$y$ plane

$$v_x = Gy \quad \text{and} \quad v_y = KGx$$

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

$$\lambda \sim Gt$$

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

$$\lambda \sim e^{Gt}$$

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
Dimensionless displacement: \( D = \frac{VT}{2W} \), \( T \) is the duration of a period.
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)
Poincare sections

Periodic points can be hyperbolic or elliptic depending on the flow in its neighbourhood (net motion for elliptic point is rotation; contraction in one direction, stretching in another for hyperbolic points).

P is a periodic point

Good mixing requires that streamlines portraits at two successive times have crossing streamlines (instantaneous streamline portrait does not have to have saddle points).
first-order periodic points

D=6.24
Poincare sections
(reduces dimensionality by converting flow into a map; convenient way to show the character of solutions for all possible initial conditions)
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 horseshoe maps
Mathematical characterization of stretching

The magnitude of stretching is

\[ \lambda = \lim_{|dX| \to 0} \frac{|dx|}{|dX|} \]

The stretching efficiency is

\[ e_\lambda = \frac{D(\ln \lambda)/Dt}{(E : E)^{1/2}} \leq 1 \]

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

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

(not the same as \( e \) because \( E : E \) varies in space and time). At a given point there is one \( \sigma \) 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

Manga, GRL 1996
Active heterogeneity: viscosity differences affect stretching

exponential stretching

linear stretching

Manga, GRL 1996
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 (and, of course, amount entrained)

\[ B_0 = \frac{\Delta \rho_{X_{\text{eff}}}}{\rho \alpha \Delta T_{\text{eff}}} \]

Kumagai et al., GRL 2008
Farnetani and Samuel, GRL 2005
GI Taylor movie
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
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 $\sigma$ 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?

Starting point

Stretching and folding

Molecular diffusion

Breakup

Ottino, Scientific American 1989
What about chemical diffusion?

$$\frac{DC}{Dt} = \kappa \nabla^2 C$$

$O(\Delta C/t)$ \hspace{1cm} $O(\kappa \Delta C/\delta^2)$

$\delta \sim \sqrt{\kappa t}$

Diffusivities are $10^{-18} - 10^{-20} \text{ m}^2/\text{s}$ in the mantle
$10^{-11} \text{ m}^2/\text{s}$ in magmas

In 4 Ga, diffusion over $< 1 \text{ m}$ in the mantle
In 30 ka, diffusion over 1 m in magmas
What about chemical diffusion?

Kellogg and Turcotte, *EPSL* 1987
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
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 $\sigma$ 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 $s$ (1D)
- 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 brecciation.

Fig. 3 Number of pyroxenite layers exposed at Beni Bousera with a thickness greater than \( \delta \), \( N_c \), as a function of \( \delta \). Points, observations; dashed line, \( N_c \propto \delta^{-0.87} \); solid line, \( N_c \propto \delta^{-1} \).

Allègre and Turcotte, Nature 1986
The scale of heterogeneity led Allègre and Turcotte (1986) to support their ‘marble cake’ structure to the mantle.
Easier to see in magmas . . .
Obsidian is banded at all scales

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

Ideas for how to make these bands?
Terminology

**Scale invariance:** Attributes do not change if lengths are changed (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

From Wikipedia
Power spectrum: Scale invariant banding

Band widths are scale invariant over 4 orders of magnitude
model for mixing by convection

Baker’s map

Horseshoe maps
Brecciation, rewelding and deformation

Cantor set
A representative model
Cantor model

Bands consistent with repeated brecciation, reorientation of fragments, welding (stick back together) and stretching (reproduce power law and multifractal characteristic of bands)
BGM (200 mm)
MI (55 mm)
Cantor set
B&W Cantor set
BGM color sorted
Random redistribution
4 step Baker
6 step Baker
<table>
<thead>
<tr>
<th>Record</th>
<th>MF&lt;sup&gt;a&lt;/sup&gt;</th>
<th>$S\sim k^{-1}$&lt;sup&gt;b&lt;/sup&gt;</th>
<th>MP&lt;sup&gt;c&lt;/sup&gt;</th>
<th>Implications</th>
</tr>
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<tbody>
<tr>
<td>Big Glass Mountain (BGM)</td>
<td>Y</td>
<td>Y</td>
<td>Y</td>
<td>Concurrent microlite growth and deformation into bands</td>
</tr>
<tr>
<td>Mayor Island (MI)</td>
<td>Y</td>
<td>Y</td>
<td>Y</td>
<td>Concurrent formation of variable vesicularty and deformation</td>
</tr>
<tr>
<td>Cantor (MC)</td>
<td>Y</td>
<td>Y</td>
<td>Y</td>
<td>Concurrent development of heterogeneity and deformation</td>
</tr>
<tr>
<td>Cantor binary BGM</td>
<td>N</td>
<td>N</td>
<td>N</td>
<td>No binomial measure</td>
</tr>
<tr>
<td>randomized</td>
<td>N</td>
<td>N</td>
<td>N</td>
<td>Decoupled microlite growth and deformation into bands</td>
</tr>
<tr>
<td>Baker’s map</td>
<td>Y</td>
<td>N</td>
<td>N</td>
<td>Decoupled microlite growth and deformation into bands</td>
</tr>
</tbody>
</table>

Cantor map with hypothesis tests.

<sup>a</sup> Multifractal.
<sup>b</sup> $S$ is spectral power and $k$ is wavenumber.
<sup>c</sup> Multiplicative process.

Baker’s map should describe convective stirring
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.
Convection is a source and sink of heterogeneity

- 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?
Convection is a source and sink of heterogeneity

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Bercovici and Karato, Nature 2003
Convection is a source and sink of heterogeneity

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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)
Some mixing scales

Length scale (meters)

Reynolds Number
(inertial forces/viscous forces)

10^{-20}
10^{-10}
10^{-2}
10^{0}
10^{10}
10^{20}

laminar
turbulent

Mechanical Engineering
combustion

Atmospheric dispersion
Oceanography

Chemical engineering
chemical reactors

Physiology
blood vessels

Bioengineering
aeration in bioreactors

Food engineering
blending additives

Chemical engineering
astrophysics interiors of stars

Polymer Engineering

Geophysics
mantle convection

\[ \rho \left( \frac{\partial \mathbf{v}}{\partial t} + \mathbf{v} \cdot \nabla \mathbf{v} \right) = -\nabla p + \mu \nabla^2 \mathbf{v} + \mathbf{f} \]

Unsteady acceleration
Convective acceleration
Pressure gradient
Viscosity
Other forces
“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
Backup slides
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 \( M_r = ad \rho \)
Mass of upper mantle \( M_{um} = 1 \cdot 10^{24} \text{ kg} \)

“Turnover” time:
\[ \tau_{um} = \frac{M_{um}}{M_r} \]

<table>
<thead>
<tr>
<th>depth</th>
<th>( \tau_{um} ) (upper mantle)</th>
<th>( \tau_{em} ) (entire mantle)</th>
</tr>
</thead>
<tbody>
<tr>
<td>50 km</td>
<td>2 Gy</td>
<td>8 Gy</td>
</tr>
<tr>
<td>100 km</td>
<td>1 Gy</td>
<td>4 Gy</td>
</tr>
</tbody>
</table>

From Rick O’Connell, Harvard
Ridge migration over mantle

Ridges move relative to one another

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

*Ridges sweep over Earth’s surface with time scale:*

“Passover” time, whole Earth \( \frac{A}{Lu} \leq 500 \text{ My} \)

From Rick O’Connell, Harvard
The magmatic and volcanic filter

Convection (again) creates and destroys heterogeneity; heterogeneity preserved from the crystal scale (< 1 mm) to the batholith scale (> 10 km)

For MORBs, recent review by Rubin et al., Nat Geosci 2009
Summary

The mantle is not homogeneous

Ideas for preserving heterogeneity

- Convective layering of the mantle
- Distributed high viscosity blobs
- Ocean crust recycling and storage
- Storage within and exchange with the core
Poincare sections
(reduces dimensionality by converting flow into a map; convenient way to show the character of solutions for all possible initial conditions)
If unstable and stable manifolds intersect, jump from one to the other, leading to sensitivity to initial conditions.
Stretching in plumes

Farnetani and Hofmann, *EPSL* 2010
Computing isotopic signatures

Evolution of U-Pb and Sm-Nd systems in numerical models of mantle convection and plate tectonics
Shunxing Xie and Paul J. Tackley, J. Geophys. Research, 109, B11204, 2004

1 By

2 By

3 By

T

206/204 Pb
Mixing in 2-D with particles

- Added at subduction zones
- Removed at mid-ocean ridges

Hunt and Kellogg 2000
Hunt & Kellogg - effect of viscosity on mixing

**Constant viscosity**

**Pressure-dependent viscosity: smooth increase**

**Transition zone viscosity: Jump at 670 km**
Initial location of particles (Hunt and Kellogg model)

- a. Constant viscosity
- b. Pressure-dependent viscosity
- c. Transition zone (no particles present)
Fine-scale variations in the Galapagos

Harpp and White $G^3$ 2001
Scales of geochemical heterogeneity

Zindler and Hart, AREPS 1986
Scale of geochemical heterogeneity

Zindler and Hart, AREPS 1986
Simple shear

. . . . rotation and stretching
Repeated fragmentation and dispersal of cpx?
Open questions

• Are there large undegassed or unsampled regions of the mantle?
• What is the mass (species and amounts) flux across the CMB?
• Is the present structure of the mantle representative of that in the past?
• Can we test the BMO hypothesis?
• Physical nature and origin of geochemical reservoirs?