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- 3

# Approaching coherent turbulence and the roll-cell transition with Lagrangian coherent structures and objective fluxes

### 6 Nikolas Aksamit<sup>1,2</sup> • Marwan Katurji<sup>2</sup> Jiawei Zhang<sup>3</sup>

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#### 9 Abstract

10 We present the first analysis of objective and material vortices in Large Eddy Simulations 11 of atmospheric boundary layer turbulence. We extract rotating fluid features that maintain 12 structural coherence over time for near-neutral, transitional, and convective boundary 13 layers. In contrast to traditional analysis of coherent structures in turbulent boundary layers, 14 we provide the first objective (frame-indifferent) identification of temporally coherent vortex boundaries that are responsible for organizing tracer distributions. We compare 15 16 these rotating structures with qualitative descriptions of horizontal rolls and convective 17 cells arising from decades of observational studies. We also quantify their contribution to 18 turbulent fluxes of heat under varying atmospheric stability. Using recently developed tools 19 from the theory of objective transport barriers, we derive connections between the relative 20 orthogonality of objective momentum and heat transport with the presence of rolls and 21 cells. This suggests the relationship between momentum and heat transport through vortex 22 surfaces may help explain the physics behind roll-cell transitions.

# Keywords Heat Flux • Lagrangian Coherent Structures • Large Eddy Simulation • Stability Analysis • Vortex Identification

Nikolas Aksamit <u>nikolas.aksamit@uit.no</u>

<sup>&</sup>lt;sup>1</sup> Department of Mathematics and Statistics, UiT - The Arctic University of Norway, Tromso, 9037, Norway

<sup>&</sup>lt;sup>2</sup> <u>marwan.katurji@canterbury.ac.nz</u> School of Earth and Environment, University of Canterbury, Christchurch, 8041, New Zealand

<sup>&</sup>lt;sup>3</sup> Jiawei.Zhang@scionresearch.com Scion, New Zealand Forest Research Institute, Rotorua 3010, New Zealand

#### 25 **1 Introduction**

26 Various geometries of fluid-organizing structures in atmospheric turbulence are evident at 27 scales from millimetres to thousands of kilometres. Such features can be seen in swirls of 28 smoke rising off a match head, the patterning of cloud streets in the atmospheric boundary 29 layer, and synoptic scale cyclones in the troposphere. In the atmospheric boundary layer 30 (the first 2km above ground level), convection results in the development of two prevalent 31 structures - the horizontal convective roll and the convective cell (Moeng and Sullivan 32 1994; Svensson et al. 2017; Yagi et al. 2017; Jayaraman and Brasseur 2021). In weakly 33 convective and neutral boundary layers, significant horizontal shear outweighs convective 34 forcing, causing horizontal rolls to dominate the flow as quasi-streamwise vortices (Young 35 et al. 2002). In a highly convective (unstable) boundary layer, open convective cells 36 dominate the flow, similar to Rayleigh-Bénard convection, with updrafts around the 37 boundaries of polygonal cells, and downdrafts in the center (Moeng and Sullivan 1994; 38 Salesky et al. 2017). The physical mechanisms driving the transition from rolls to 39 convective cells are poorly understood, especially in intermediate atmospheric stability 40 regimes when the relative role of both mechanical and buoyancy forces is important 41 (Salesky et al. 2017; Jayaraman and Brasseur 2021).

42 This transition is of fundamental interest in fluid dynamics as the physical fluid transport 43 mechanisms are changing. For boundary layer meteorology, the two structures have 44 different impacts on turbulent transport, with rolls generating more efficient turbulent 45 momentum transport than cells (Salesky et al. 2017). The transience and quasi-coherence 46 of these different features also contribute to mean flux values that inhibit surface energy 47 balance closure (Foken et al. 2011; Mauder et al. 2020). Furthermore, understanding heat 48 and momentum transport during this transition is critical for turbulence resolving numerical 49 weather prediction tools such as Large Eddy Simulation (LES) models, as the performance 50 of subgrid scale parameterizations still need to be assessed (Schalkwijk et al. 2015; Lehner 51 and Rotach 2018).

52 Previous observational and numerical investigations have studied the presence and the 53 development of horizontal convective rolls and polygonal convective cells under varying 54 surface heat flux conditions (Deardorff 1972; LeMone 1973, 1976; Grossman 1982; 55 Weckwerth et al. 1997, 1999; Khanna and Brasseur 1998; Park and Baik 2014). Salesky et 56 al. 2017) performed the first systematic LES study on the transition of rolls to cells. Their 57 work analyzed 14 large-eddy simulations ranging from neutral to highly convective 58 boundary layers through relative eddy flux contributions (e.g., quadrant analysis), mean 59 vertical profiles, and the statistical symmetries of the vertical velocity field. While certain 60 turbulent flux behaviour was ascribed to roll or cells, this statistical analysis fell short of 61 calculating any fluxes corresponding to individual structures as they did not delimit the 62 actual surfaces of these three-dimensional vortices. Over a smaller range of stabilities, 63 (Jayaraman and Brasseur 2021) also performed a detailed LES study of convective 64 influence on horizontal rolls from a statistical standpoint, but again lacked analysis of the 65 actual geometric structures.

66 To study the behaviour and impact of rolls and cells, being able to accurately identify their 67 boundaries in a given flow is of fundamental interest as our understanding of these features 68 originates from visual evidence of tracers (water vapor) that have been organized by fluid 69 structures in the atmosphere. Some the earliest systematic evidence of rolls and cells was 70 made possible with airborne imagery and satellite remote sensing (e.g., Christian and 71 Wakimoto 1989; Young et al. 2002). Thus, it is intuitive to study these structures from the 72 geometric fluid structure perspective, if possible. This approach, however, contrasts with 73 the common approach of seeking evidence of structures through their statistical imprints 74 on profiles or velocity distributions.

75 To accurately identify and study the atmospheric structures that organize tracer 76 distributions in the ways we have classically observed, we need to utilize structure 77 identification diagnostics that define features that are experimentally observable. By this 78 we mean coherent structure diagnostics which are used to evaluate the existence and 79 behaviour of fluid structures should define the same observable structures highlighted by 80 passive tracers. Developing structure identification diagnostics that maintain experimental 81 verifiability has not been of great concern to the boundary layer meteorology community, 82 but it is something that one needs to consider when developing structure identification 83 methods. This disconnect is evident if one compares standard boundary layer diagnostics 84 that identify coherent structures with what is required to describe material deformation of85 a fluid as follows.

The organization of passive tracers in any fluid (e.g., heat, trace gases, or water vapor), whether in cloud streets, streaks, or convective plumes is the result of the material deformation of the fluid. After several decades of debate, it was widely accepted as a fundamental axiom of continuum mechanics that material deformation of any fluid is indifferent to the position of the observer, and thus indifferent to Euclidean frame changes (Gurtin 1981). That is, to identify an influential coherent structure in the atmosphere, our identification methods need to be indifferent to any changes in reference frame of the form

93  $\mathbf{y}(t) = \mathbf{Q}(t)\mathbf{x}(t) + \mathbf{b}(t)$ 

where x(t) and y(t) are position vectors in a given reference frame, Q(t) is a time-94 95 varying three-dimensional rotation, and b(t) is a time-varying translation. For example, 96 the same cloud geometry will appear in photographs whether they are taken from a tripod 97 in a field, a moving car, or from a circling airplane. In this way, one can also see that the 98 dimensions and structure of our material features of interest should also be indifferent to 99 the reference frame. A frame-indifferent scalar value transforms as  $P(x) = \tilde{P}(y)$ , and a frame-indifferent vector transforms as  $\tilde{v} = Qv$  (Truesdell and Noll 2004). Frame-100 101 indifference is often referred to as *objectivity* and any material flow feature diagnostic 102 should satisfy this benchmark (Drouot 1976; Drouot and Lucius 1976; Astarita 1979; Lugt 103 1979).

104 Conceptual models of hairpin vortices, rolls, thermal plumes, and cells describe material 105 fluid features and are ubiquitous in the meso- and micro-meteorology literature. There has 106 been limited connection, however, between numerically-simulated vortices and those 107 experimentally observed in the laboratory or atmosphere. One cause for this may stem from 108 the lack of objectivity of the common tools for coherent structure identification. Wind 109 velocity, components of Reynolds decompositions, and products of fluctuating velocity 110 components (e.g., Reynolds stress, turbulence kinetic energy, quadrant analysis products) 111 are known to not actually be experimentally-observable and thus cannot describe material 112 behaviour, or fluid-deforming structures (Speziale 1998; Kaszás et al. 2023). On the other hand, measurements of atmospheric state parameters such as temperature, pressure, and
humidity are frame indifferent scalars, and can provide clues to the presence of structures
in meteorological station measurements.

116 The study and understanding of heat and momentum transport for process-based analyses 117 in the atmospheric boundary layer has been strongly influenced by the spatial and temporal 118 scale of data that has been classically available. Temporally-resolved point measurements 119 of wind and scalars from meteorological towers facilitate statistical studies of fluxes of 120 heat and momentum that harness some temporal averaging with Reynolds decomposition 121 and eddy-covariance or with flux-profile methods (Foken 2008). There is no doubt that we 122 have a significantly better understanding of ABL turbulence thanks to the idea of turbulent 123 fluxes, and non-objective coherent structure identification methods, such as quadrant 124 analysis. Our goal here is to introduce the advantages of a complementary way of studying 125 fluid behaviour that is rigorously linked to the material behaviour of fluid, instead of 126 statistical signatures arising from the presence of those structures.

127 For spatially resolved velocity fields, the most used vortex identification methods employ diagnostic scalar fields, such as the Q-,  $\lambda_2$ -,  $\Delta$ - and  $\lambda_{ci}$ -parameters (Hunt et al. 1988; Jeong 128 129 and Hussain 1995; Zhou et al. 1999; Adrian et al. 2000; Gao et al. 2011). Iso-surfaces of 130 Q,  $\lambda_2$ ,  $\Delta$  and  $\lambda_{ci}$  are not frame-indifferent and hence the structures they define cannot 131 predict observed material tracer patterns (Haller 2005, 2020). As mentioned before, this 132 lack of self-consistency means such structures may be correlated with measured scalar 133 concentrations or turbulent fluxes (e.g., Westerweel et al. 2009; Eisma et al. 2021), but 134 there can be no causal description of an observable fluid structure. Several modifications 135 of these vortex diagnostics can make them objective (e.g., Liu et al. 2019a, b), but as there 136 is a missing connection to material mixing and transport, identifying the right vortex is 137 strongly dependent on the user. The subjectivity associated with user-defined values for 138 these non-objective diagnostics was recently highlighted by Dong and Tian (2020).

We describe rolls and cells as frame-indifferent, material, and rotationally coherent Lagrangian structures for nearly neutral, transitional, and highly convective boundary layers. This work provides the first objective description of cells and rolls in Large Eddy Simulations of the ABL. We first verify that the features we define do indeed resemble qualitative descriptions of rolls and cells in section 3.1. In section 3.2, we discuss the role these rotationally coherent structures play in the advective and turbulent transport of heat when compared with the surrounding incoherent turbulent atmosphere. Lastly, we compare objective heat and momentum transport for varying atmospheric stability, and draw a connection between structure formation, mechanical and thermal influences, and alignment of diffusive fluxes.

#### 149 **2 Methods**

#### 150 2.1 Rotationally Coherent Lagrangian Coherent Structures

151 Lagrangian coherent structures (LCS) behave as the hidden skeleton of fluid flow (Peacock 152 and Haller 2013). Acting as the finite time analogue of invariant manifolds from the 153 mathematical field of time-dependent dynamical systems, LCSs have been mathematically 154 derived as the most influential transport barriers that exhibit specific characteristics (Haller 155 2023). For any arbitrary material surface in an unsteady fluid (i.e., a two-dimensional 156 surface consisting of infinitesimal fluid particles that deforms with the flow), advective 157 transport across that surface will be zero because the surface deforms under advection, by 158 definition. As such, there are infinitely many material barriers to advective transport. LCS 159 are material surfaces that maintain structural coherence over a finite time interval with 160 exceptional behaviour, such as being maximally repelling or attracting surfaces (hyperbolic 161 LCS), or local maximizers of shear among material surface that maintain rotational 162 coherence (elliptic LCS).

163 LCS have proven beneficial for furthering our understanding of coherent atmospheric 164 structures and transport barriers, but this is still a nascent field of research (see e.g., 165 Tallapragada et al. 2011; Olascoaga et al. 2012; Rutherford et al. 2012; BozorgMagham 166 and Ross 2015; Wang et al. 2017). Specific examples include studies on zonal jets (Beron-167 Vera et al. 2012), atmospheric rivers (Garaboa-Paz et al. 2015), and the polar vortex (Serra 168 et al. 2017). Of particular relevance to the ABL are the studies identifying LCS in 169 laboratory boundary layers using two-dimensional Particle Image Velocimetry (Green et 170 al. 2007; Pan et al. 2009; Wilson et al. 2013; He et al. 2016; Eisma et al. 2021), predicting 171 downdraft and significant shear events in near-surface doppler lidar measurements at the 172 Hong Kong International Airport (Tang et al. 2011; Knutson et al. 2015), studying 173 atmospheric Karman Vortex street from satellite wind measurements (Günther et al. 2021), 174 and understanding aerosol dispersion patterns in the stratosphere (Aksamit et al. 2021). 175 The above research all relied on two-dimensional projections of velocity fields to describe 176 inherently three-dimensional phenomena. Only recently have studies of elliptic LCS and 177 objective momentum and heat transport barriers been successfully conducted in fully three-178 dimensional turbulent experimental and numerical flows (Neamtu-Halic et al. 2019; 179 Aksamit and Haller 2022; Aksamit et al. 2023).

To study rolls and cells in ABLs of varying stability, we utilized time-resolved threedimensional velocity fields to identify candidate vortices as regions of strong fluid coherence and material rotation. Specifically, in a given velocity field v(x, t), fluid particle trajectories  $x(t; t_0, x_0)$  originating at some initial position  $x_0$  at time  $t_0$  are generated by the differential equation

$$\dot{\boldsymbol{x}} = \boldsymbol{v}(\boldsymbol{x},t)$$

186 These trajectories define the flow map  $F_{t_0,t}(x_0) = x(t; t_0, x_0)$ , which is the unique 187 function that maps fluid particle positions from their initial position and time, to their 188 position at some time t, according to the velocity field v(x, t). To detect elliptic LCSs 189 over a time window  $[t_0, t_1]$ , we utilize the Lagrangian-Averaged Vorticity Deviation 190 (LAVD) (Haller et al. 2016). This is defined as the mean of the magnitude of the difference 191 of the pointwise vorticity  $\omega = \nabla \times \boldsymbol{\nu}$  along a trajectory from the spatial mean of vorticity 192 at each time step. Formally, to obtain the time  $t_0$  location of elliptic LCSs, we calculate

193 
$$LAVD_{t_0}^t(\boldsymbol{x}_0) = \frac{1}{|t_1 - t_0|} \int_{t_0}^t |\boldsymbol{\omega}(\boldsymbol{x}(s; \boldsymbol{x}_0), s) - \overline{\boldsymbol{\omega}}(s)| ds$$

194 where the overbar indicates a spatial mean. This quantity is objective for a given fluid 195 volume of interest, but exact values depend on how that domain is defined. For our 196 experiments, we consistently use the entire spatial domain of our LES.



Fig 1: Example of time evolution of fluid particles surrounding an elliptic LCS (red) in a 2D ocean flow over60 days

199 In recent years, LAVD has been used as a diagnostic to identify the boundaries of coherent 200 oceanic eddies and vortices (Abernathey and Haller 2018; Beron-Vera et al. 2019) and 201 quantify the transport of fluid inside these coherent structures over pan-oceanic distances. 202 In Figure 1, we illustrate the dynamic behaviour of an LAVD-identified ocean surface 203 current eddy in the Agulhas Rings region as computed from geostrophic ocean surface 204 currents that are freely available from the Copernicus Environment Monitoring Service 205 (CMEMS, 2019). The LAVD field was computed over 60 days of fluid advection, and the 206 boundary of the materially coherent eddy at time t = 0 is identified in pink as the 207 outermost closed convex LAVD contour surrounding a local LAVD maximum (Figure 1a). 208 In Figure 1a, we also include a level-set contour corresponding to a higher LAVD value in 209 the eddy core in red, and a spatially magnified version of the pink eddy boundary in black. 210 This magnified contour is thus outside the boundary of what we predict is a materially 211 coherent eddy. In Figure 1b, we plot the final position of the fluid particles corresponding to each contour after 60 days of advection. As an appropriately chosen elliptic LCS, both the pink boundary and the central core remain minimally deformed though they have undergone significant rotation and the eddy center has traveled nearly 250 km through open ocean. As it was originally drawn outside of the material eddy boundary, the outermost black contour exhibits significant filamentation after 60 days.

217 We can extend this analysis to three-dimensional flows where locations of elliptic LCSs 218 can be identified as smooth cylindrical LAVD level-surfaces that surround a one-219 dimensional LAVD ridge (Neamtu-Halic et al. 2019). In the present work we rely on the 220 relaxed coherent Lagrangian vortex criteria utilized by Aksamit et al. (2023) in rotating 221 Rayleigh-Bénard convection by not seeking a central LAVD ridge or enforcing a cylindrical 222 shape. Neglecting these requirements comes with a computational advantage, while still 223 capturing material rotational features. In fact, Aksamit et al. (2023) showed that any 224 arbitrary LAVD level-surface exhibits exceptional momentum and heat transport blocking 225 behaviour orthogonal to its surface, even though the calculation of LAVD does not consider 226 these fields. Furthermore, the ability of arbitrary LAVD surfaces to organize the transport 227 of momentum and heat was largely independent of the length of the integration time  $[t_0, t_1]$ , 228 with shorter intervals resulting in better flux limiting behaviour.

#### 229 2.2 Objective and non-objective Fluxes

For a scalar concentration c that satisfies the classic advection-diffusion equation with diffusivity  $\kappa > 0$ , the instantaneous diffusive transport through an evolving material surface M(t) is an objective quantity that can be written as

233 
$$\Sigma(t,M) = \int_{M(t)} \kappa \nabla c \cdot \boldsymbol{n} \, dA \tag{1}$$

with n(x, t) being a smooth unit normal vector field along M(t). In contrast to the convective scalar flux through the surface,  $vc \cdot n$ , diffusive scalar transport through a surface in eq (1) does not change with varying reference frames and can be thought of as a physical property intrinsic to the surface and the flow. This idea is of particular relevance to micrometeorology where a given flow may be characterized by choosing M to be a fixed (non-material) horizontal plane, and then calculating the vertical convective scalar flux at that height at each time (Stull, 1988). This vertical convective scalar flux is not actually a
frame-indifferent quantity, and therefore not an intrinsic quantity of the flow as it depends
on the user.

Similarly, the convective transport of momentum,  $\rho v(v \cdot n)$ , varies between reference frames and is an insufficient benchmark to quantify the momentum transport through a given surface in a given flow. To circumvent this problem, Haller *et al.* (2020) introduced the instantaneous diffusive transport of linear momentum  $f(x,t) = \rho v(x,t)$  through M(t),

248 
$$\psi(t,M) = \int_{M(t)} v \rho \nabla^2 \boldsymbol{v} \cdot \boldsymbol{n} dA$$
 (2)

249 The integrands of equations (1) and (2) thus provide objective vector fields for quantifying 250 the magnitude and alignment of diffusive heat and momentum transport for arbitrary 251 surfaces in a flow. This frame-indifferent and individual feature-focused approach to 252 quantifying heat and momentum flux has helped explain the relative influences of Coriolis 253 and convective forces on specific vortices in direct numerical simulations of rotating 254 Rayleigh-Bénard flow (Aksamit et al. 2023). We apply a similar approach to suggest a 255 spatially and temporally resolved objective diagnostic that predicts the dominance of rolls 256 and cells and is based on the underlying physics of heat and momentum transport.

257 In turbulent boundary layers, distinguished flow features that advect heat (plumes, vortices, 258 etc.) appear as structures with limited mixing with the surrounding fluid. The boundaries 259 of such features, across which the mixing of heat is limited, can be identified by locally 260 maximal temperature gradients. That is, they are surfaces across which diffusive transport 261 is maximized, meaning the temperature gradient is normal to these surfaces. In contrast, 262 Lagrangian coherent structures have been correlated with diffusive momentum transport 263 barriers that constrain the distributions of momentum (Haller et al. 2020; Aksamit et al. 264 2023). The surfaces of these structures are then tangent to the objective momentum 265 transport vector field.

Given this theoretical difference in flux vector orientation, Aksamit et al. (2023) used the inner product of diffusive heat and momentum flux vector fields to quantify the relative agreement of momentum and heat transport barriers in rotating Rayleigh-Bénard 269 convection. The more closely aligned that instantaneous barriers of heat and momentum 270 are, the closer to zero the inner products of objective heat and momentum flux vectors on 271 those surfaces are. In their work, the distribution of momentum and heat flux vector 272 alignments helped explain the varying roles of Coriolis enhanced and convection 273 dominated structures in organizing the flow. We seek to extend these findings to ABLs 274 where heat and momentum alignment can in turn be used to diagnose the presence of cells 275 and rolls, and describe transitional behaviour, in an objective way.

#### 276 2.2.1 Non-objectivity of turbulent momentum and heat flux

277 In this section, we highlight a fundamental difference between our approach, and 278 traditional turbulent flux-based flow diagnostics. The behaviour of turbulent flows is often 279 characterized by Reynolds decomposition and the Reynolds stress tensor, which is frame-280 indifferent (objective) only if one removes the same average values from every point of the 281 flow field (Speziale 1979). When quantifying turbulent fluxes at a chosen height or through 282 a chosen surface, researchers typically rely on instantaneous or time-averaged turbulence covariances (e.g.,  $w'\theta'$  or u'w'). In contrast to the full Reynolds stress tensor,  $w'\theta'$  and u'w'283 284 are actually not frame-indifferent, and thus cannot describe material behaviour of the flow. 285 That is, these values cannot predict experimentally observable structures that organize 286 tracers, such as rolls and cells. This can be seen in the following way.

287 Decompose the velocity field into a mean and fluctuating part

288  $v(x,t) = \overline{v} + v'(x,t)$ 

where averaging must be performed over ensembles of experiments with the same initial and boundary conditions, indexed by  $\alpha$ :

$$291 \qquad \overline{v} = \frac{1}{N} \sum_{\alpha=1}^{N} v^{\alpha}.$$

Recall, Euclidean frame-changes, or physical changes of an observer's reference frame canbe written as

294  $\mathbf{y}(t) = \mathbf{Q}(t)\mathbf{x}(t) + \mathbf{b}(t)$ 

where x and y are positions,  $\mathbf{Q}(t)$  is a three-dimensional rotation, and  $\mathbf{b}(t)$  is a translation vector. By differentiating the frame-change with respect to time, we observe the transformation of velocity vectors between frames as,

298 
$$\widetilde{\boldsymbol{v}} = \dot{\mathbf{Q}}(t)\boldsymbol{x}(t) + \mathbf{Q}(t)\boldsymbol{v}(t) + \dot{\boldsymbol{b}}(t)$$

299 We can then write a fluctuating velocity vector in the new frame as

300 
$$\widetilde{\boldsymbol{v}}' = \dot{\mathbf{Q}}(t)\boldsymbol{x}(t) + \mathbf{Q}(t)\boldsymbol{v}(t) + \dot{\boldsymbol{b}}(t) - \frac{1}{N}\sum_{\alpha=1}^{N}\dot{\mathbf{Q}}(t)\boldsymbol{x}(t) + \mathbf{Q}(t)\boldsymbol{v}^{\alpha} + \dot{\boldsymbol{b}}(t)$$

301 As we are averaging over an ensemble of experiments that undergo the same time-varying 302 frame change, we can simplify this equation by moving terms with no dependence on  $\alpha$ 303 outside the summation, resulting in the following form

304 
$$\widetilde{\boldsymbol{v}}' = \dot{\boldsymbol{Q}}(t)\boldsymbol{x}(t) + \boldsymbol{Q}(t)\boldsymbol{v}(t) + \dot{\boldsymbol{b}}(t) - \dot{\boldsymbol{Q}}(t)\boldsymbol{x}(t) - \dot{\boldsymbol{b}}(t) - \boldsymbol{Q}(t)\left[\frac{1}{N}\sum_{\alpha=1}^{N}\boldsymbol{v}^{\alpha}\right]$$

305 = 
$$\mathbf{Q}(t)[\boldsymbol{v}(t) - \overline{\boldsymbol{v}}]$$

This is precisely the form necessary for fluctuating velocity vectors to be frame indifferentwhen a Reynolds decomposition is performed with ensemble averages.

308 Researchers often invoke the ergodic hypothesis that ensemble and temporal averages are 309 equivalent. That is, for large enough N and M,  $\frac{1}{N}\sum_{\alpha=1}^{N} v^{\alpha}(x,t) = \frac{1}{M}\sum_{i=1}^{M} v(x,t_i)$ . While 310 this may be true, **Q** and **b** are also time dependent, and we are left with

311 
$$\widetilde{\boldsymbol{v}}' = \dot{\mathbf{Q}}(t)\boldsymbol{x}(t) + \mathbf{Q}(t)\boldsymbol{v}(t) + \dot{\boldsymbol{b}}(t) - \frac{1}{M}\sum_{i=1}^{M}\dot{\mathbf{Q}}(t_i)\boldsymbol{x}(t_i) + \mathbf{Q}(t_i)\boldsymbol{v}(\boldsymbol{x}(t_i), \boldsymbol{t}_i) + \dot{\boldsymbol{b}}(t_i)$$

which does not simplify as above. Spatial averaging creates similar issues as the fluctuatingvelocity would transform as

314 
$$\widetilde{\boldsymbol{v}}' = \dot{\mathbf{Q}}(t)\boldsymbol{x}(t) + \mathbf{Q}(t)\boldsymbol{v}(t) + \dot{\boldsymbol{b}}(t) - \frac{1}{M}\sum_{i=1}^{k} \dot{\mathbf{Q}}(t)\boldsymbol{x}_{i} + \mathbf{Q}(t)\boldsymbol{v}(\boldsymbol{x}_{i}, t) + \dot{\boldsymbol{b}}(t)$$

Furthermore, the individual components of the fluctuating velocity vector, and individual terms in the Reynolds stress tensor are not frame indifferent scalar values, even for ensemble averaging. This can be seen term by term by writing  $\mathbf{Q} = [q_{ij}]$  and  $\tilde{v}'_i = q_{i1}v'_1 +$  $q_{i2}v'_2 + q_{i3}v'_3$ . Then,  $\tilde{v}'_i = v'_i$  only for  $\mathbf{Q}$  being the identity matrix, not for any rigid-body rotation, so the fluctuating velocity component values  $v'_i$  are not frame indifferent. As temperature is a frame indifferent scalar, this implies  $v'_i\theta'$  and  $\overline{v'_i\theta'}$  are also frame dependent for each component *i*. Furthermore, one can expand

322 
$$\widetilde{\boldsymbol{v}_{i}'\boldsymbol{v}_{j}'} = (q_{i1}\boldsymbol{v}_{1}' + q_{i2}\boldsymbol{v}_{2}' + q_{i3}\boldsymbol{v}_{3}')(q_{j1}\boldsymbol{v}_{1}' + q_{j2}\boldsymbol{v}_{2}' + q_{j3}\boldsymbol{v}_{3}'),$$

- and conclude individual terms of instantaneous and time-averaged Reynolds stress are alsonot objective.
- This lack of objectivity has wide implications for studies that attempt to identify turbulent coherent structures through quadrant analysis and contours of u'w' (for a review of this

approach, see Wallace 2016)). From the fundamental axioms of continuum mechanics, no
such structure will ever have a causal relationship with fluid deformation. As we will also
discuss in the Results, structures identified using Reynolds stress and turbulent heat flux
level-sets are not even reliably correlated with fluid deformation. This issue is further
complicated in mildly complex terrain where buoyancy and shear forces become nonorthogonal and there is no a-priori known temporal scale for averaging (Serafin et al. 2018).

333 2.3 Large Eddy Simulations

Observational and numerical studies indicate that  $-z_i/L$  is well correlated with the 334 335 dominance of rolls and cells, with small values associated with roll and large values 336 associated with cells. The transitional values are more disputed, but previous LES studies suggest that the transition from rolls to cells begins around  $15 < -z_i/L < 25$  for flat, 337 338 horizontally homogeneous terrain (Deardorff 1972; Khanna and Brasseur 1998; Salesky et al. 2017). Initial investigations suggested  $-\frac{z_i}{L} = 25$  to be too small for our simulations, 339 340 and we settled on a slightly larger value where transitional behaviour became more 341 pronounced. Accordingly, we compare objective fluxes of momentum and heat across Lagrangian coherent structures for three ABL simulations  $-\frac{z_i}{L} \in \{6.7, 29.2, 589.2\}$ . For 342 each stability regime, the PALM (Parallelized Atmospheric Large eddy simulation Model) 343 344 model (Maronga et al. 2020) using incompressible Navier-Stokes equation with 345 Boussinesq approximation is used in this work to generate boundary layer simulation data. 346 The turbulence recycling method is used to reduce the computational cost in the main 347 simulations (Maronga et al. 2020). To do so, for each of the three main simulations, the 348 model first used a pre-cursor simulation to prepare the turbulence inflow data for the main 349 simulation. Detailed pre-cursor run configurations can be found in Table 1a. The pre-cursor 350 simulations run long enough to make sure that the turbulent flow field has reached quasi-351 equilibrium. The turbulent flow field from the pre-cursor runs were then used in the 352 respective main simulations as the upwind turbulence inflow in the main simulation 353 domain. Two nested domains were used in all the main simulations to resolve finer 354 turbulence structures (Table 1b). For each stability regime, we calculate LAVD in volumes 355 of 500 m, 2500 m, 125 m corresponding to the streamwise, spanwise, and vertical 356 dimensions.

357 Table 1a. Configuration for the precursor run simulations

	Domain size	Grid resolution	Simulation time
	(x,y,z) (km)	(x,y,z) (m)	
Near neutral	12.3x12.3x6.9	64x64x54	24h
Transitioning			24h
Convective			4h

358

#### 359 Table 1b. LES Configuration

	Domain size	Grid	Simulation	Zi	L	-zi/L
	(x,y,z) (km)	resolution	time			
		(x,y,z) (m)				
Near neutral	D01:	D01:	1.5h (Only	2268	336.1	6.7
Transitioning	24.5x24.5x6.9	64x64x54	the last hour	3713	127.1	29.2
Convective	D02:	D02:	was used in	2345	3.98	589.2
	8.2x8.2x3.5	32x32x18	the			
	D03:	D03:	analysis.)			
	6.1x6.1x2.3	16x16x9				

#### 360 **3 Results**

#### 361 **3.1 Describing Vertical Fluid Motion with Frame Dependent Structures**

362 To help motivate our Lagrangian coherent structure approach, we start with a simple

363 example from the near-neutral ABL simulation. As shown in section 2.2.1, components

364 of fluctuating velocity vectors and Reynolds stress components are not frame-indifferent,

365 and cannot describe the material fluid structures responsible for coherent motions. There

366 may still, however, be correlations between the location of coherent fluid motions and

367 their imprint on these diagnostic fields. We investigate these potential correlations in a

368 simple test of describing vertical motion of fluid near the surface of a near-neutral

boundary layer.

Quadrant analysis is a common Eulerian turbulent coherent structure diagnostic, thatfocuses on the fluctuating values of streamwise and vertical windspeed

$$u' = u - \bar{u}, \ w' = w - \bar{w},$$

and isolates large magnitude Reynolds stress (u'w') events (Lu and Willmarth 1973). These events are then separated into quadrants depending on the sign of the fluctuating 375 components u' and w', with quadrants two and four, termed ejections and sweeps,
376 contributing disproportionately to the total Reynolds stress.



Fig 2: Comparison of the 10-second vertical change of fluid particle position (a), kinetic momentum flux (b),
Lagrangian-averaged vertical velocity fluctuations (c), and kinetic heat flux (d) in a near-neutral atmospheric
boundary layer at z = 5 metres

380 In turbulent boundary layers, ejections and sweeps are often used to describe near-381 surface signatures of the bursting-cycle, a theoretical process of coherent fluid moving 382 away from the surface and the in-rush of turbulent fluid to replace it (Kline et al. 1967; 383 Wallace 2016). In Figure 2 we present streamwise-spanwise planes at 5 metres above the 384 surface in a near-neutral boundary layer. In Figure 2a, we present the 10 second vertical 385 displacement of fluid by initializing a  $1500 \times 1500$  grid of fluid particles at z = 5 metres, and advecting them backwards in time from  $t_0$  to  $t_0 - 10s$ . The resulting contour plot in 386 387 Fig 2a shows the vertical height change for fluid particles with blue shading indicating fluid dropping from an initially higher position, and red corresponding with fluid rising 388 389 from a lower position in forward time. We then compare this material fluid deformation to the instantaneous  $t_0$  fields of u'w', and  $\Theta'w'$  in Figures 2b and 2d, calculated from ten second averaging over the plane of observation.

392 There is some qualitative agreement between regions of large vertical change in fluid

- trajectories with the largest magnitudes of u'w' and  $\Theta'w'$ , suggesting larger turbulent
- 394 fluxes may occur during significant vertical transport of fluid. It is immediately clear,
- however, that there is no direct connection between the magnitude, or sign, of values in
- 396 2b or 2d with what the fluid was doing immediately prior to  $t_0$ . Even at short time scales,

397 u'w' and  $\Theta'w'$  cannot determine if nearby air is rising or falling.



Fig 3: Connection between quadrant analysis designated events of varying threshold and the actual verticalmotion of fluid particles from Figure 2

400 For an additional comparison, we also perform a Reynolds decomposition for each 401 grid cell in our flow spanning the ten seconds of fluid advection, as one would do if 402 sampling at separate meteorological stations throughout the domain. Though this results in 403 a non-physical reference frame change, it gives the greatest advantage for vertical velocity 404 fluctuations to accurately describe relative motion of nearby fluid. We then average w' 405 along the same 10-second trajectories used in 2a, to see if descending or ascending fluid 406 consistently experience the same fluctuating value on its path. Contours of this diagnostic 407 in Figure 2c show qualitatively more similar features to the actual fluid elevation change, 408 such as more elongated features in the streamwise direction, but there is still not a direct

409 match. In fact there are many examples of large positive Lagrangian-averaged w' in 2c that410 corresponds with descending fluid in 2a.

We quantify these qualitative descriptions of turbulent fluctuations and vertical fluid motion in Figure 3. We refer to any fluid that descends by more than 1 metre in the ten seconds prior to  $t_0$  as a true drop, and all fluid particles that ascend by more than 1 metre as a true lift. This is a liberal description of significant vertical fluid motion, as can be seen from the distribution of  $\delta z$  in Figure 2a.

416 When performing quadrant analysis, the user must choose a Reynolds stress 417 magnitude threshold ("quadrant hole") above which quadrant 2 and quadrant 4 features are 418 defined as ejections, or sweeps, respectively. There is a wide range of values available in 419 the literature, so we instead investigate all thresholds between 0.001 and 10 times the root 420 mean square of |u'w'|. The fraction of instantaneous sweeps that correspond with true 421 drops varies from 15% to 100% at a hole size of nine times the r.m.s.. For the majority of 422 hole sizes, less than 50% of sweeps corresponded with fluid that is actually descending 423 significantly. Ejections were less successful at identifying rising fluid as less than 20% of 424 ejections actually corresponded with lifting fluid.

In Figure 3, we also show the fraction of drops and lifts that could be identified as sweeps or ejections. For the smallest Reynold stress threshold, sweeps were maximally effective at diagnosing descending fluid with approximately 30% of drops identified. Ejections nearly matched this accuracy, but more quickly decreased in accuracy as quadrant hole size increased.

This simple example shows the disconnect between an intuitive interpretation of fluctuating velocity terms, a very common method of coherent structure identification, and the true fluid behaviour. It is through this seeming dissonance that we differentiate our research from other approaches. Rather than looking at coherence in turbulent velocity fields or time series to suggest the presence of an atmospheric structure or behaviour, we define coherence with respect to the material deformation of the fluid, and use those structures to investigate the role of rolls and cells. With the actual fluid surfaces in hand, we can determine their influence on turbulent heat fluxes, and better understand the physicsof their origin.

#### 439 **3.2 LAVD in the atmospheric boundary layer**

440 We calculated LAVD over ten second windows spanning sixty minutes of simulated 441 boundary layer flow. For computational economy, we randomly selected 10 second 442 intervals in each minute of the sixty-minute datasets. A ten second integration interval was 443 empirically chosen to balance the computational expense of Lagrangian particle tracking with feature resolution. Integration times from two to sixty seconds were also investigated. 444 445 As with previous LAVD studies of heat transport barriers, structure geometry and flux 446 barrier behaviour was found to be robust over a wide range of integration times. We show 447 an example of this in the appendix.



448 Fig 4: Empirical cumulative distributions of LAVD and height-averaged values of LAVD for the three449 stability simulations

Some general properties of the transition from shear-dominated to convectiondominated flows can be seen in bulk flow behaviour described in Figure 4. Figure 4a shows empirical cumulative distribution functions (CDF) of LAVD for the three cases, and Figure 453 4b shows height-averaged values of LAVD. In the near-neutral case, the surface-shear 454 dominance is clear as highly rotational fluid is concentrated near the surface, with the 455 largest mean LAVD values below 60 metres out of the three experiments. The CDF reveals 456 that more fluid undergoes minimal rotation and is not part of a coherent vortex in the near457 neutral case than in the transitional or convective case. That is, strong rotation in the fluid458 is isolated to relatively rare, but strong near-surface vortices.

459 For the strongly convective case, we see that convective mixing results in a much more 460 uniform distribution of LAVD values across all heights. The relatively smaller influence of 461 shear no longer restricts the formation of coherent Lagrangian vortices to the near surface 462 region, though a slight decrease in average LAVD is evident above 65 metres. The CDF of 463 LAVD shows a shift away from extreme values, and is more concentrated around a mean 464 value of  $10^{-2}$ . The transitional case reveals more rotational structures between 65 and 150 465 metres above the surface than the near-neutral simulation, but lower average LAVD in the 466 near surface region. This exists as an intermediate step between the convective and neutral 467 regimes. These profiles also reveal a relative enhancement of upper level mixing possible 468 with the onset of convection, and a complimentary dampening of roll-formation that 469 decreases near-surface fluid rotation begins as temperature gradients increase.



470 Fig 5: Comparison of vertical velocity and LAVD on z = 25 m streamwise-spanwise planes, as well as 471 LAVD level-sets for the three stability regimes

This bulk behaviour suggests that LAVD is indeed capturing structural changes in the organization of the ABL as we transition from a nearly-neutral to a highly unstable atmosphere. One distinct advantage of this approach is the ability to extract the individual material features, and examine the role that each play in land-atmosphere interactions. For computational efficiency in our LES dataset, we extracted coherent Lagrangian vortices as LAVD level-sets, similar to the previous analysis of Aksamit et al. (2023), instead of 478 isolating cylindrical shells surrounding co-dimension two LAVD ridges. Large LAVD 479 values in LES may result from trajectories trapped in rotationally coherent vortices as well 480 as in high shear regions with large vorticity but no apparent vortices. Additionally, there is 481 no standard method for selecting the most appropriate value of an LAVD level-set of 482 interest, though it has been shown that this not of primary importance as any arbitrarily 483 chosen level-set performs as an effective diffusive transport barrier to heat and momentum 484 (Aksamit et al. 2023). We first seek to verify that we can extract influential roll and cell 485 structures via the relaxed *LAVD* level-set criteria as this not yet known.

486 To analyze our sixty-minute temporally-resolved LES fields, we implemented a fixed 487 LAVD level-set value for each type of simulation. From figure 4, we see that the near-488 neutral and transitional cases have the strongest LAVD features immediately above the 489 surface. Additionally, there is not a significant change in mean LAVD across all heights in 490 the convective case. We thus suggest an LAVD level-set value should be chosen to be 491 significantly large relative to values at the lowest height of investigation if one seeks to 492 extract near-surface horizontal rolls. To achieve this for each stability, we used twice the 493 mean LAVD value at 25 metres above the surface (the lower extent of our LAVD analysis) 494 as this allows us to limit our near-neutral analysis to exceptional rolls and while still 495 providing a suitable value to identify convective cells.

496 In Figure 5 we display *LAVD* level-sets for the three stabilities calculated in randomly 497 selected ten-second windows. We also compare these structures with the vertical velocity 498 and *LAVD* fields at the z = 25 m level. Quasi-linear streamwise organization of features 499 reminiscent of rolls can be clearly seen in Figure 5a for the near-neutral case. There is still 500 some suggestion of linear organization in the transitional case (Figure 5b), but small 501 plumes are also visible throughout the domain. In the unstable atmosphere, features with 502 high LAVD values exhibit no streamwise organization and a much more isotropic 503 distribution of vortices. Generalizing beyond this single realization, we can quantify the mean geometry of vortices in each flow by comparing the orientation of *LAVD* surfaces
over the whole sixty-minute periods.



Fig 6: Heat map distributions of spherical coordinates of coherent Lagrangian vortex surface normal vectors
for the three stability simulations. Distributions are compared to curves that represent streamwise, vertical,
and spanwise oriented cylinders, as well as a perfect cylindrical "roll" oriented 15° from streamwise and
elevated 30° above the surface

510 Specifically, for each integration window, we first extract the roll and cell candidates 511 as *LAVD* level-sets at our chosen thresholds, and calculate unit surface normal vectors for 512 a triangulation of the surfaces. By definition, these vectors are aligned with the *LAVD*  513 gradient on each vortical feature. It is widely suggested that horizontal rolls are quasi-linear 514 tube-like features that are oriented between 10° and 30° in the streamwise-spanwise plane 515 away from the streamwise direction (Banghoff et al. 2020), and may be elevated 516 approximately 30° above the surface (Zhou et al. 1999). We use this description as a 517 baseline with which to compare the orientations of our coherent Lagrangian vortices.

518 By translating each surface unit normal vector to the origin and converting to spherical 519 coordinates, we can compare the distribution of the orientation of surface tangent spaces 520 in the azimuth-elevation plane. With this novel approach, idealized cylindrical vortices will 521 have a distinct signature depending on the direction their rotational axis. We can then 522 compare how closely our vortices approximate these idealized structures.

523 In Figure 6, we provide heatmap distributions of the fraction of coherent Lagrangian 524 vortex normal vectors for the three stabilities on a  $200 \times 200$  grid spanning the azimuth-525 elevation plane. We also include the theoretical signatures of vertical, spanwise, and 526 streamwise oriented cylinders. We also include the trace of a horizontal cylindrical roll that 527 is rotated away from perfect streamwise alignment. Comparing the three experiments we 528 see that LAVD level-sets in near-neutral stability most closely match the idealized roll 529 suggesting not only that PALM is generating the correct structures observed in neutral 530 stability experiments, but that LAVD can also be used to extract individual experimentally-531 verifiable structures in ABL turbulence.

532 The transitional scenario shows qualitatively similar orientations as the near-neutral 533 rolls, but with a larger degree of scatter. This compliments the findings in Figure 4 that, 534 while the structural organization of turbulence may appear similar, increased convection is 535 modifying the spatial distribution of vortical features as well as their actual shape. Vortices 536 in the convective case shows the widest range of surface-normal orientations, with no 537 distinct alignment with any specific direction. There is an increased probability of normal 538 vector orientations closer to the idealized vertical cylinder than in the near-neutral or 539 transitional cases, but it is not the dominant orientation for the convective case. This suggests a much less linear orientation of cells in convective turbulence, and a morerandom distribution of cell shapes.



Fig 7: Three-dimensional visualization of coherent Lagrangian vortex surface normal vectors distributions
in spherical coordinates of for the three stability simulations. Corresponding ABL directions are labeled to
interpret the direction that surface normal vectors are typically oriented. The presence of rolls as influential
Lagrangian structures is evident in the near neutral and transitional case

546

547 In Figure 7 we supplement these heat map distributions by mapping them into 548 spherical coordinates with a fixed radius of one. To aid in visualization, we remove values below a single fixed threshold  $(2 \times 10^{-7})$  for all three cases. This leaves the 549 550 approximate orientation of the surface of only the most common vortices. The near-neutral 551 case has the narrowest distribution of surface normal vectors, suggesting we are 552 consistently extracting a recurrent roll structure throughout the whole sixty minutes of 553 simulation. In Figure 6 it is also easier to see the slight elevation angle away from the surface in the near neutral case, though the central axis is closer to 15° than an idealized 554 555 30°. As mentioned before, the transitional case has a slightly wider distribution of 556 orientations, though the influence of the roll-structure is still visible. Once we move to the 557 strongly convective case, it is much harder to determine a typical orientation of the surface 558 of a typical vortex, again suggesting a much more isotropic distribution of turbulent 559 coherent structures.

#### 560 **3.3 Coherent Lagrangian Vortices and Turbulent Heat Transport**

561 Having shown that LAVD level-sets can indeed be used to identify the material boundaries 562 of features that represent experimental descriptions rolls and cells, we now quantify the 563 role of these vortices in the transport of heat in land-atmosphere interactions. We begin by 564 investigating the advective and turbulent transport of heat. As mentioned before, advective and turbulent fluxes vary between different reference frames, and are therefore not 565 566 representative of inherent physical processes in the wind, but they are nonetheless widely 567 studied in boundary layer meteorology and are useful metrics for comparison and model 568 parameterization. For each simulation, we separate the flow into coherent regions 569 associated with being inside a coherent Lagrangian vortex, and an incoherent region in the 570 surrounding turbulent flow. We then calculate the volume-averaged advective transport of 571 heat  $(\overline{w\Theta})$  and volume-averaged vertical turbulent transport of heat  $(\overline{w'\Theta'})$  for 60 realizations of LAVD fields spanning approximately a 1.5 million cubic metre volume. We 572 573 also compare the volume-averaged magnitudes of these two fluxes to account for potential 574 cancelations of fluxes of different sign.





576 Fig 8: Comparison of advective and Turbulent Heat Flux profiles for different stabilities for fluid inside
577 and outside coherent Lagrangian vortices

578

579 Figure 8 compares the height-averaged advective and turbulent heat fluxes for the 580 coherent vortex regions and the surrounding incoherent regions of the flow, while Figure 581 9 shows the ratio of high and low LAVD flux values. In low LAVD regions,  $\overline{w\Theta}$  and  $\overline{w'\Theta'}$ 582 are of much smaller magnitude than the high LAVD fluid and typically slightly negative. One exception is the near-neutral cases, where  $\overline{w'\Theta'}$  in the low *LAVD* region changes sign 583 584 at approximately 90 metres, as can be clearly seen in Figure 9c. In the near neutral case, 585 mean vertical advective transport of heat inside a coherent Lagrangian vortex is 586 approximately 1.2 times stronger, and in the opposite direction, at z=25 metres, and 20 587 times stronger at 150 metres. The amplification of advective heat transport is less 588 pronounced for the transitional and convective case, but still ranges from two to twelve 589 times stronger, and away from the surface.



590 Fig 9: Profiles of advective and turbulent heat flux ratios for different stabilities for fluid inside and591 outside coherent Lagrangian vortices. The values being compared are those in Figure 8

592

593 When ignoring the direction of advective heat transport, and compare only the mean 594 magnitudes, we find that coherent Lagrangian vortices, rolls and cell, transport heat much 595 more effectively than the surrounding fluid in the transition and near neutral cases. This is 596 a significant difference, such that preferential sampling in observational studies and 597 accurately resolving a statistically representative number of these structures in modeling 598 studies needs to be considered. For example, a bulk transport coefficient that treats the 599 entire flow domain homogeneously would inaccurately represent the total flux. For the 600 convective case, the ratio of advective magnitudes is much closer to one, signifying a 601 similar ability of coherent vortices and incoherent fluid to transport heat by advection, 602 though only when neglecting the direction of transport.

Volume averages of turbulent fluxes show similar trends, with mean heat flux being of opposite sign, and much larger inside coherent vortices. The magnitude of turbulent heat flux inside vortices also increases with height for all stabilities. Neglecting the sign of turbulent flux, we find a similar trend as in the advective case with near neutral and transitional vortices containing signatures of much larger turbulent fluxes than the incoherent regions, and the coherent and incoherent regions having approximately the same magnitude for the convective case.

#### 610 **3.4 Objective Heat and Momentum Transport for roll-cell prediction**

As discussed above, turbulent and advective fluxes of heat (and momentum) are framedependent diagnostics and insufficient for objectively describing flow physics in thermal fluids. This, and the common assumptions of horizontally homogeneous and flat terrain, makes comparisons of turbulent transport of scalars and momentum between different flow geometries, and their average statistics, highly non-trivial. Furthermore, stability measures based on turbulent fluxes, such as the Obhukhov length, are not robust predictors of the presence rolls or cells in nonstationary flows.



Fig 10: Pointwise inner products of normalized diffusive heat flux (panel a) and diffusive momentum flux
(panel b) across select LAVD surfaces from Figure 5 for the three stability regimes

620

Instead of focusing on stability as a prescriptive measure, we now seek to explain thetransition from shear-dominated rolls to convective cells by describing the relative

623 influence of objective momentum and heat transport barriers in organizing Lagrangian 624 coherent structures of the flow. Using instantaneous velocity and temperature fields, 625 Aksamit et al. (2023) showed how the alignment of diffusive momentum and heat transport 626 vectors accurately diagnoses the relative influence of Coriolis-enhanced structures and 627 turbulent convective plumes in rotating Rayleigh-Bénard flow. We adapt this theory to 628 differentiate the relative influence of shear and convection generated structures and test it 629 in our ABL simulations. We hypothesize the momentum-heat barrier findings from 630 Aksamit et al. (2023) may be adapted as follows.

631 In the near-neutral atmosphere, weak temperature gradients do not result in the 632 creation of convective cells, and thus air temperature behaves more like a passive scalar 633 that is organized by Lagrangian coherent structures. Large temperature gradients are 634 generated across surfaces of distinct LCS, and thus LCS are closely aligned with diffusive 635 transport maximizers in the flow. At the same time, momentum plays a significant role in 636 organizing LCSs when convective influences are weak, with diffusive momentum 637 transport barriers closely aligned with Lagrangian coherent structures, and momentum 638 being convected along with the LCSs. In this scenario, gradients of temperature would be 639 orthogonal to the Laplacian of the velocity field as the former is the direction of diffusive 640 heat flux and the latter represents diffusive momentum flux.

As the relative influence of shear decreases and convection increases, momentum and heat both compete to modify the velocity field, which in turn modifies the distribution of momentum and heat. As was seen with the decreased influence of the Coriolis force in rotating Rayleigh-Bénard convection, homogeneous regions of heat may become less aligned with momentum when convection becomes more influential (Aksamit et al. 2023). This results in a loss of momentum and heat transport barrier alignment, and a decreased orthogonality of diffusive heat and momentum fluxes.

In Figure 10, we start with an individual example and evaluate the inner product of heat and momentum flux vectors ( $\nabla \Theta$  and  $\Delta v$ , respectively) with surface normal vectors on the *LAVD* level-sets isolated in Figure 5. Figure 10a shows a high degree of alignment between vortex surface normal vectors and diffusive heat flux, suggesting the vortices are effectively constraining the distribution of heat by maximizing the temperature gradient across their borders. The orthogonality of *LAVD* level-set surfaces and the diffusive heat flux decreases with decreasing stability, suggesting a decreased ability to perfectly resolve
heat transport barriers by *LAVD* alone. As mentioned before, *LAVD* was mathematically
derived to identify rotationally coherent vortices, and is independent of heat transport.
Other Lagrangian diagnostics that minimize and maximize diffusive flux (i.e., diffusion
barrier strength, (Haller et al. 2018)) are better suited for this purpose.

659 In Figure 10b, we compare the ability of our rolls and cells to block the objective 660 transport of momentum across their surface. Vortices in near neutral condition have the 661 greatest degree of tangency, but it is notable that tangency for the transitional and 662 convective cases is comparable. This contrasts with the heat-blocking abilities of these 663 same surfaces that actually decreases from the transitional to convective scenario. It is 664 encouraging to see how even a rough numerical approximation of objective and material 665 structures with LAVD level-sets can both extract rolls and cells, as well as provide 666 physically meaningful comparisons of momentum and heat flux through those surfaces.



Fig 11: Pointwise inner products of normalized diffusive momentum and heat transport vector fields for the
three stability regimes. In panel a) we show the selected inner products on the specific LAVD surfaces from
Figure 5. Panel b) displays the bulk inner products for the entire simulations. Orthogonality increases as
shear-driven structures (rolls) exhibit outsized control on the organization of heat distributions

The ability of coherent Lagrangian vortices to block momentum and heat transport varies as we change stability, but we can also investigate the alignment of momentum and heat barriers themselves in each flow. In Figure 11a we show how momentum and heat flux vectors align with each other on the same *LAVD* features examined in Figures 5 and 675 10. We find the strongest agreement on vortices in the near-neutral and transition cases, 676 with decreasing alignment as we increase convection. Generalizing to the entire flow, we 677 also calculate inner products of heat and momentum flux vectors for all the datapoints 678 resolved in our large eddy simulations. Figure 11b clearly shows a decreasing alignment 679 of heat and momentum transport with increasing convection, but all three stabilities have 680 a clear orthogonality preference, even when considering vectors not on the surface of 681 coherent Lagrangian vortices. This suggests a general agreement of heat and momentum 682 transport pathways, but that the transport of heat and momentum varies more as convective 683 cells begin to generate their own momentum, and alter the structure of momentum barriers.

#### 684 **4 Conclusions and Outlook**

685 The transition from horizontal rolls to convective cells is a complex turbulence 686 organization problem resulting from competing physical influences that are poorly 687 understood. To study the behaviour of the atmospheric boundary layer under varying 688 stabilities, we introduced several new computational tools that identify atmospheric 689 structures as frame-indifferent and material features that exhibit exceptional rotation and 690 temporal coherence. The frame-indifference of our approach allows a physically 691 meaningful comparison with experimentally-observed tracer-organizing structures. This 692 contrasts with previous numerical investigations into ABL structure which rely on 693 statistical descriptions or correlations with frame-dependent diagnostic fields, and do not 694 actually extract temporally coherent fluid surfaces.

Being the first study to identify rolls and cells as *LAVD* level-sets, we compared several geometric quantities of our surfaces with classic descriptions from experimental observations. Two novel structure orientation visualization techniques allowed deeper insight into the bulk geometry of coherent Lagrangian vortices for each stability, and opens the door for future comparisons with other studies. We also qualitatively verified that the individual *LAVD* structures we extracted do represent rolls and cells in the existing literature.

We found that rolls and cells play an outsized role for turbulent and convective heat fluxes when compared with other turbulent motions. In the near-neutral and transitional atmosphere, high *LAVD* regions showed significant amplification of these spatially averaged fluxes, and their spatially averaged magnitudes, when compared with the surrounding fluid. For the convective atmosphere, the magnitude of convective and turbulent fluxes was more evenly distributed inside and outside coherent Lagrangian vortices, but total fluxes were still significantly larger. This suggests that the strength of turbulence may be more isotropically distributed inside and outside rotational features in the unstable boundary layer, but convective cells play a specific role in directing turbulent and convective fluxes.

712 Finally, we utilized recent developments in the theory of diffusive momentum and 713 heat transport to describe the roles of shear and convective forces in a manner that is 714 objective, spatially and temporally resolved, and makes no assumptions on the geometry 715 or structure of the flow. The relative alignment of momentum and heat transport barriers 716 was found to correspond with the presence of horizontal rolls or convective cells. This 717 extends previous work that draws connections between mechanical and thermal influences 718 with the type of structures present in rotating Rayleigh-Bénard flow by way of momentum 719 and heat transport.

The relationship we found between objectively-defined momentum and heat transport with the roll-cell transition suggests a physics-based understanding of this process may be possible. The dominant influence of momentum barriers in the near-neutral atmosphere, and complex the heat-momentum feedback in the unstable atmosphere provides an intuitive description of this transition from physically meaningful vector fields.

725 By approaching the study of rolls and cells as objective and material structures, and 726 studying momentum and heat transport through objective flux definitions, we do not rely 727 on a given orientation or statistical stationarity to identify relevant fluid features. This may 728 not be of primary concern to boundary layer meteorologists that analyze time series data 729 from meteorological towers. However, when describing physical turbulent phenomena in 730 both spatially resolved numerical simulations and field observations, it is important to 731 consider whether or not diagnostics are meaningful in both scenarios, and if there are 732 fundamental benchmarks that are met in one (e.g., frame-indifference for structure 733 identification) we should at the very least consider this when attempting to discover 734 common ground.

Frame-indifferent descriptions of structures and fluxes also removes the need of many common assumptions for comparing the transport of scalars in ABLs, such as horizontally homogeneous terrain. In this way, our research is a proof-of-concept for a benchmark methodology that is suitable for comparing the existence and importance of atmospheric structures between flows in complex terrain, unsteady and transitional flows, flows around objects, and many otherwise incomparable situations.



## 741 **5** Appendix

Fig 12: Effect of increasing integration time for LAVD fields at z=25 m. For 2 to 20 seconds, the dominant
 rotating structures appear in the same locations, but longer integration times reduce their impact on fluid
 trajectories as the material rotation is averaged over longer distances

In this appendix we provide a simple qualitative comparison of LAVD fields in the nearneutral boundary layer as calculated on the z=25 m plane. We compare advection times spanning two seconds to 60 seconds in Figure 12. At longer advection times, fluid particles interact with multiple turbulent coherent flow features, and LAVD fields are no longer representative of structures adjacent to initial fluid particle positions at the beginning of advection where the LAVD values are mapped. From two to ten seconds, there are only minor differences in LAVD fields, while at twenty seconds turbulent motions already begin

- to obscure and elongate features. Beyond twenty seconds, full detail of the coherent fluid
- behaviour at the spatial scales resolved in Figure 12 is largely lost.

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