Contents

1 Introduction 1
1.1 How to Read This Text 3
References 3

2 Global Warming and Climate Change 5
Further Reading 12
References 12

3 Systems Theory 13
3.1 Systems and Boundaries 14
3.2 Systems and Thermodynamics 17
3.3 Systems of Systems 23
Case Study 3: Nutrient Flows, Irrigation, and Desertification 24
Further Reading 34
Sample Problems 35
References 39

4 Dynamic Systems 41
4.1 System State 42
4.2 Randomness 46
4.3 Analysis 48
4.3.1 Correlation 48
4.3.2 Stationarity 51
4.3.3 Transformations 56
Case Study 4: Water Levels of the Oceans and Great Lakes 58
Further Reading 61
Sample Problems 62
References 65

5 Linear Systems 67
5.1 Linearity 68
5.2 Modes 69
5.3 System Coupling 73

5.4 Dynamics 75
5.5 Control of Dynamic Systems 81
5.6 Non-normal Systems 83
Case Study 5: System Decoupling 85
Further Reading 90
Sample Problems 90
References 95

6 Nonlinear Dynamic Systems: Uncoupled 97
6.1 Simple Dynamics 98
6.2 Bifurcations 103
6.3 Hysteresis and Catastrophes 108
6.3.1 Catastrophic State Transition 110
6.3.2 System Irreversibility and Hysteresis 111
6.4 System Behaviour near Folds 114
6.5 Overview 120
Case Study 6: Climate and Hysteresis 122
Further Reading 128
Sample Problems 129
References 134

7 Nonlinear Dynamic Systems: Coupled 135
7.1 Linearization 136
7.2 2D Nonlinear Systems 139
7.3 Limit Cycles and Bifurcations 144
7.4 Control and Stabilization 146
Case Study 7: Geysers, Earthquakes, and Limit Cycles 151
Further Reading 160
Sample Problems 161
References 167

8 Spatial Systems 169
8.1 PDEs 171
8.2 PDEs and Earth Systems 174
8.3 Discretization 177
8.3.1 Discretization in Time 177
8.3.2 Discretization in Space 179
8.4 Spatial Continuous-State Models 181
8.5 Spatial Discrete-State Models 192
8.6 Agent Models 196
Case Study 8: Global Circulation Models 199
Further Reading 202
Sample Problems 203
References 210

9 Power Laws and Non-Gaussian Systems 211
9.1 The Gaussian Distribution 213
9.2 The Exponential Distribution 214
9.3 Heavy Tailed Distributions 216
9.4 Sources of Power Laws 225
9.5 Synthesis and Analysis of Power Laws 228
Case Study 9: Power Laws in Social Systems 234
Further Reading 238
Sample Problems 239
References 244

10 Complex Systems 245
10.1 Spatial Nonlinear Models 246
10.1.1 Phase Transitions 247
10.1.2 Criticality 248
10.2 Self-Organized Criticality 253
10.3 Emergence 256
10.4 Complex Systems of Systems 257
Case Study 10: Complex Systems in Nature 262
Further Reading 264
Sample Problems 265
References 269

11 Observation and Inference 271
11.1 Forward Models 272
11.2 Remote Measurement 274
11.3 Resolution 278
11.3.1 Measurement Resolution 278
11.3.2 State Resolution 286
11.4 Inverse Problems 287
Case Study 11A: Sensing — Synthetic Aperture Radar 299
Case Study 11B: Inversion — Atmospheric Temperature 303
Further Reading 305
Sample Problems 305
References 308

12 Water 309
12.1 Ocean Acidification 311
12.2 Ocean Garbage 312
12.3 Groundwater 313
Case Study 12: Satellite Remote Sensing of the Ocean 316
Further Reading 317
Sample Problems 318
References 318

13 Concluding Thoughts 319
Further Reading 320
References 321

Appendices

A Matrix Algebra 325
Further Reading 331
References 331

B Random Variables and Statistics 333
Further Reading 339
References 340

C Notation Overview 341

Index 343