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dispersion was first experimentally investigated in Okubo (1968, 1971). In LaCasce and Bower (2000), the effect of vertical shear on the horizontal dispersion of subsurface floats in the North Atlantic is discussed. On the basis of estimates inferred from the mean flow and *not* from the fluctuating velocities, vertical shear is expected to be much less important than horizontal shear for the oceanic diffusion.

From the numerical modelling point of view, being able to simulate Lagrangian dispersion in the ocean has great relevance: search and rescue problems, dispersal of biochemical tracers, oil spill, chlorophyll dynamics. It is however a delicate task because of the finite resolution of the circulation models, and more fundamentally because of the nonlinear character of the dynamics. When dealing with basin scale models, not only the mixed layer dynamics is often missing, but, also, the velocity field features from sub- to meso-scales are poorly resolved both temporally and spatially. At this regard, various techniques have been developed to model the small-scale velocity components which, nonetheless, play an important role during the early stage of tracer dispersion.

The approach here considered consists in the use of kinematic models (Palatella et al., 2014; Lacorata et al., 2014), which can be adapted to the different dispersion regimes, namely exponential separation, turbulent dispersion, standard diffusion. The kinematic model can be three dimensional, to simulate vertical convective motions in the ocean mixed layer, or two dimensional, to better account for the horizontal dispersion due to mesoscale eddies, very often underestimated in general circulation models. Here, we will discuss both situations.

The paper is organized as follows. In Sect. 2, we consider the relative dispersion properties of neutrally buoyant and three dimensional tracer particles and discuss the main statistical features through the technique of Finite Scale Lyapunov Exponent. In Sect. 3, we compare in-situ observations of vertical velocity gradients with those obtained from a general circulation model. Section 4 contains the final remarks.

points; vertical component $W(\mathbf{x}, t)$ is not explicitly available in MFS datafile considered, and we did not consider it.

In models such as the MFS, short-time and small-scale motions are lost because of coarse resolution. However, in transport and mixing processes, these unresolved fluctuations can be particularly relevant, even beyond the sub-grid scale. To take into account these components, we adopt a strategy in terms of a Lagrangian Kinematic Modelling (KLM) as described in Palatella et al. (2014) and Lacorata et al. (2014). Here we only recall a few elements that are essential for the present discussion. The velocity components of the KLM are defined as

$$\begin{aligned}
 u(\mathbf{X}, t) &= \frac{\partial \Phi_1}{\partial z}, \\
 v(\mathbf{X}, t) &= -\frac{\partial \Phi_2}{\partial z}, \\
 w(\mathbf{X}, t) &= -\frac{\partial \Phi_1}{\partial x} + \frac{\partial \Phi_2}{\partial y}.
 \end{aligned} \tag{3}$$

In the above equations, the vector potential Φ , of components $(\Phi_1, \Phi_2, 0)$, is given by:

$$\begin{aligned}
 \Phi_1(\mathbf{x}, t) &= \frac{A}{\hat{k}} \sin[k(x - s \sin(\omega t))] \sin[\hat{k}(z - s \sin(\omega t))], \\
 \Phi_2(\mathbf{x}, t) &= \frac{A}{\hat{k}} \sin[k(y - s \sin(\omega t))] \sin[\hat{k}(z - s \sin(\omega t))],
 \end{aligned} \tag{4}$$

and A is the velocity scale, $k = 2\pi/l_0$ is the horizontal wavenumber associated to the wavelength l_0 of the flow, $\hat{k} = 2k$ is the vertical wavenumber assumed to be twice the horizontal wavenumber for isotropy, $t_c = l_0/A$ is the convective time scale; s and ω are amplitude and pulsation of the time-dependent oscillating terms. The velocity field in Eq. (3) is divergence-free by definition. Further, the suppression of the vertical dynamics below the mixed layer is included in the model in terms of a damping term

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$Y(z) = \exp(-|z|/L)$, multiplying the stream-functions Φ_1 and Φ_2 . The exponential relaxation term guarantees that KLM velocities go to zero at depths much larger than the length scale L , being L of the order of the mixed layer depth.

In order to simulate the effect of a turbulent cascade, we superimpose n different kinematic modes. In particular for the three-dimensional KLM we use $n = 5$ with these values of parameters

$$\begin{cases} l_n = \{25.0, 33, 4, 50.0, 70.7, 100\} \text{ m} \\ k_n = 2\pi/l_n; A_n = (\varepsilon/l_n)^{1/3} \text{ m s}^{-1} \\ \omega_n = 2\pi A_n/l_n; \\ L = 100 \text{ m}, \quad \varepsilon = 10^{-5} \text{ m}^2 \text{ s}^{-3}. \end{cases} \quad (5)$$

Here ε is the turbulent dissipation rate that is used as main parameter of the turbulent cascade through the dimensional relation $v^3 \simeq L \varepsilon$ (Frisch, 1995). The two-dimensional KLM is used with the same parameterisation of Lacorata et al. (2014).

We performed three series of numerical simulations releasing $N_{\text{pair}} \simeq 50\,000$ pairs of neutrally buoyant particles. In all series, pairs are initially homogeneously distributed in the whole Mediterranean Sea, 10 km offshore from the coast. An elastic collision takes place when particles meet the domain boundaries. Within each pair, particles start at the same latitude and longitude position, but they are vertically separated: one particle starts at $z = -3$ m below the surface, the other at $z = -43$ m, hence $\mathbf{R}_0 = (0, 0, 40)$. Simulations are carried out for one year (from 1 January to 31 December 2009), and integration time step is $dt = 120$ s. The three series of simulation are so characterised:

- Series I: the KLM velocity is absent and particles keep their initial depth unchanged throughout the entire simulation. This is quite far from realistic conditions, however this numerical experiment is useful to quantify the effect of the vertical shear solely due to the mesoscale MFS model dynamics.

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from δ_n to δ_{n+1} . By averaging over the particle pair ensemble, we obtain the mean exit time, $\langle T_\rho(\delta_n) \rangle$, or mean *doubling time* if $\rho = 2$. Formally we are calculating the first passage time. The FSLE has the dimension of an inverse of time and is defined as

$$\lambda(\delta) \equiv \frac{1}{\langle T(\delta) \rangle} \ln \rho. \quad (6)$$

If $\delta \rightarrow 0$, the FSLE no longer depends on the scale and coincides with the Maximum Lyapunov Exponent on the flow: this happens when particles separate exponentially in time. For finite separations, if relative dispersion is governed by a $\langle R^2 \rangle \simeq t^\nu$ regime, then by dimensional analysis the FSLE is expected to scale as $\lambda(\delta) \simeq \delta^{-2/\nu}$. Most relevant regimes are the case of standard diffusion, for which we expect $\lambda(\delta) \simeq \delta^{-2}$; Richardson's diffusion, $\lambda(\delta) \simeq \delta^{-2/3}$; and ballistic or shear dispersion, with $\lambda(\delta) \simeq \delta^{-1}$.

Here, since we want to compare how the horizontal diffusion is influenced by the different flow realizations, in the FSLE we consider horizontal separations only.

In Fig. 2, we compare different measurements of the FSLE obtained from drifters and from numerical simulations. First, we observe that surface drifters and MFS surface tracers data show a striking difference: while at large scale they have the same behaviour, at a scale $\delta \simeq 40$ km they depart. In particular, for Lagrangian particles moving in the MFS velocity field, numerical simulations unrealistically suggest that it would take approximately the same time to reach a separation scale of the order of few kilometers and a separation scale ten times bigger. This discrepancy is due to both the coarse spatial resolution and the time averaging of any mesoscale model. Note that the scale at which MFS surface tracers deviate from drifters is larger than the model resolution: this suggests that scale resolution is quite crucial for Lagrangian statistics.

How does vertical shear affect these results? Can the vertical shear substantially modify horizontal dispersion? We address these questions using numerical data from Series I, II and III. The former clearly indicates that vertical shear is able to promote horizontal dispersion. Neutrally buoyant tracers moving at different depths experience velocity differences: as a result they start to separate already at very small scales.

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Results from Series II, where the KLM terms are switched on and particles vertically explore the whole mixed layer, are very similar to the former. This is somehow surprising, since the introduction of small-scale fluctuations does not substantially modify the horizontal pair dispersion: the dominant effect is the one associated to the vertical shear. Another important results is shown by the FSLE of series III that is larger than those of series II for all the scales. This means that the shear dispersion effect induced by the MFS currents is clearly detectable, but that it is lower than the dispersion induced by the mesoscale eddies inserted in the 2-D KLM.

We can summarise the results of the numerical simulations as follows. Adding vertical mixing to the ocean model, e.g. in the form of the 3-D kinematic model, may trigger a type of shear dispersion which is affected by an anomalous persistence of the vertical velocity gradients, as discussed in Sect. 3. On the other hand, comparing mesoscale dispersion of the MFS model with Mediterranean drifter data, one sees that real drifter pair dispersion follows a turbulent-like type of behavior, whereas model trajectories separate more slowly and at a nearly constant rate. Adding a two dimensional kinematic model, which can be easily set up to reproduce the main characteristics of the mesoscale drifter dispersion, one finds that: (1) the scale-dependent dispersion rates of numerical and drifter trajectories get very well compatible with each other; (2) the shear dispersion effects become practically negligible, being hidden by the more energetic turbulent-like dispersion processes occurring at the mesoscales.

Such observations open the second part of the paper: namely, trying to quantitatively assess the statistical features of the vertical shear. In the following, this is done for the specific case of the continental shelf of South Mediterranean for which we have in-situ measurements.

3 Vertical shear statistics: experimental versus numerical data

We analyse the vertical velocity profiles recorded with two Acoustic Doppler Current Profilers (ADCP) working at 300 kHz. These have been deployed on the continental

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shelf of the South Mediterranean: the first one is located at the following position: 31.91° N, 30.58° E, the second one at the close position 31.92° N, 32.00° E. Both instruments are bottom-mounted at the depth of 104 m; currents are uniformly measured between $Z = -13$ and $Z = -93$ m, the spacing is $\delta Z = 4$ m. Measurement records cover the period from 1 February 1999 until 11 February 2000. We analyzed data separating them into two time intervals: I_1 , from February 1999 until April 1999; I_2 from December 1999 until February 2000. In both periods, the thermocline is about 80 m deep. Figure 3 shows three examples of the recorded profiles, together with the ADCPs location.

In-situ measurements are compared with MFS current data extracted at the same locations, and for the same period; it is useful to recall that MFS data are daily.

Being our interest on the vertical shear, we adopted the following procedure:

- we first remove the mean velocity components from the current measurements at different levels, $U(Z, t)$ and $V(Z, t)$;
- for each δz , the vertical velocity gradient time series are constructed as $\gamma_x(Z, t) = [U(Z, t) - U(Z - \delta Z, t)]$, and $\gamma_y(Z, t) = [V(Z, t) - V(Z - \delta Z, t)]$;
- velocity gradient residual times series, $\gamma'_x(Z, t)$ and $\gamma'_y(Z, t)$, are obtained by removing the mean gradient, estimated over the whole time series.

We first calculate the auto-correlation function $C_{x,y}(\tau)$ separately for each velocity gradient component as

$$C_{x,y}(\tau) \equiv \frac{\langle [\gamma'_{x,y}(t_0 + \tau)\gamma'_{x,y}(t_0)] \rangle}{\langle [\gamma'_{x,y}(t_0)]^2 \rangle}, \quad (7)$$

where the average is performed over different choices of the initial record t_0 , and over few depths between $Z = -20$ and $Z = -50$ m, to gain statistical accuracy. Currents at lower and larger depths have not been considered.

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In Fig. 4, we compare the auto-correlation functions obtained from the ADCP with those of the MFS fields for the same days and the same locations. Data exhibit specific behaviour depending on the location and on the averaging period. However, general features can also be found. The ADCP $C_{x,y}(\tau)$ curves are oscillatory, which makes the determination of the correlation time

$$\mathcal{T}_c = \int_0^{\infty} C(\tau) d\tau \quad (8)$$

quite difficult. In the absence of a well converged integral, a possible choice is to estimate the value of \mathcal{T}_c from the time lag at which the curve attains the value 0.1. Clearly such extrapolation is quite rough and an error of the order of 10% should be considered. ADCP data show that vertical shear components usually persist over a correlation time $\mathcal{T}_c^{\text{ADCP}} \simeq 0.5$ day or less.

For MFS curves, the situation is rather different: in one case, the curve never really attains zero; in the other case, it does on a time lag $\mathcal{T}_c^{\text{MFS}} \simeq 5$ days, so about ten times bigger. This observation suggests that at least this GCM might overestimate the temporal persistency of velocity gradients, unrealistically increasing the effect of the shear on the horizontal dispersion.

Finally, in Fig. 5, we examine the behavior of the probability distribution functions of the vertical shear components; they are normalised to have unit variance. We compare the PDF as extracted from the ADCP at 31.92° N, 32.00° E, averaging over the periods *I1* and *I2*, and similarly we do for MFS data interpolated at the same location. If we directly compare ADCP with MFS data, it appears that the former has a larger variance, which is clearly associated to the fact that MFS data lose small-scale and fast variability. Additionally, ADCP probability density function has fat tails, the fingerprint of a turbulent-like dynamics. Taking into account such variability can be important for Lagrangian modellisation of ocean dispersion processes. However if we compare daily averaged ADCP with MFS data, the cores of the unitary variance PDFs are very similar

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This observation implies that, at spatial scales smaller or comparable with the mixed layer size, shear dispersion can be quite important. Its relevance might be under or overestimated depending if vertical gradients of the current field change too fast or are anomalously persistent in time, respectively. To verify if this is the case, we have analysed the statistical properties of vertical velocity gradients from field experiments, and from MFS numerical simulations in the specific region of the continental shelf of South Mediterranean. Differences arise both for the magnitude and for the temporal behaviour. In particular, the velocity gradients autocorrelation functions of ADCP data possess a characteristic time scale that is much smaller than that of the model: hence, numerical pair trajectories, on average, separate because of a vertical shear effect that lasts too long compared to the actual mixed layer conditions. In other words, temporal coherence of vertical shear is overestimated, and so its effect on pair dispersion.

Kinematic modelling, here exploited with both 2-D and 3-D sub-grid-scale parameterisations, substantially modifies the horizontal dispersion. In particular, since actual shear dispersion is lower than or comparable to those obtained by the MFS, we can argue that the MFS model plus the 3-D and 2-D KLM is a good modeling chain able to recover the correct relative Lagrangian dispersion at all scales larger than few km.

A different possibility, yet to be explored, is to build up an ad hoc *Lagrangian* small-scale kinematic model accounting for the locally homogeneous shear-dominated dynamics, similarly to what has been done with the shear-improved sub-grid-scale models in the *Eulerian* framework (Lévêque et al., 2007). Future ocean experiments focusing on the dispersion properties of tracers having vertical structures, such as the chlorophyll field, are needed to reveal more about the dynamics and statistics at those spatial scales where shear might dominate.

Acknowledgements. This work has been supported by SSD PESCA and RITMARE Research Projects (MIUR-Italian Research Ministry). This study has been conducted using MyOcean Products, that we acknowledge. The MFS current data are retrieved from MyOcean as MED-SEA_REANALYSIS_PHYS_006_004 myov04-med-ingv-cur-rean-dm. ADCP data were kindly delivered by the Italian *Ente Nazionale Idrocarburi* (ENI SpA). These data are collected as

part of an industry-sponsored initiative and are currently proprietary. Technical support by Ing. F. Grasso at ISAC Lecce is kindly acknowledged.

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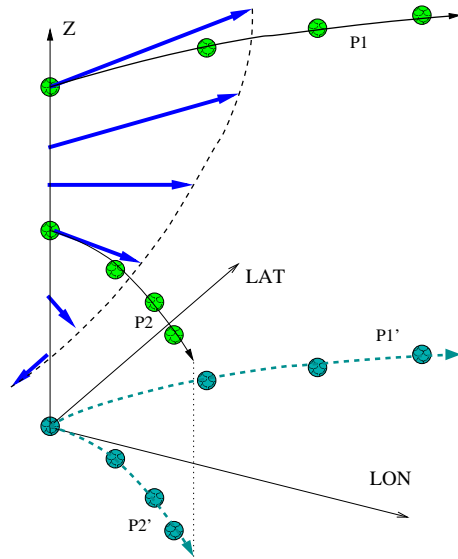


Figure 1. An illustration of the effect of vertical shear onto the mean horizontal dispersion of two particles, $P1$ and $P2$, initially separated along the vertical direction.

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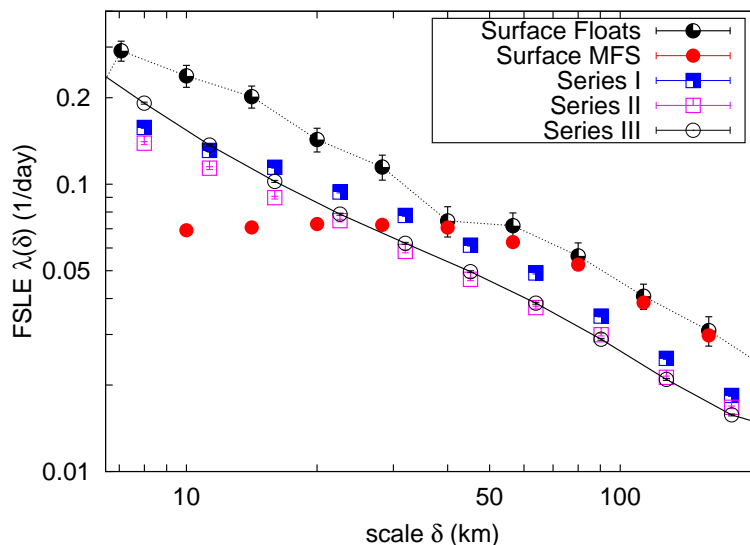


Figure 2. (Color online) log-log plot of the Finite-scale Lyapunov exponent $\lambda(\delta)$ versus the separation scale δ . Black filled circles: surface drifters; Red filled circles: MFS surface particles (both after Lacorata et al., 2014); Blue filled squares: Series I, that is MFS model for particle pairs at fixed depths; Purple empty squares: Series II, that is MFS model plus the 3-D KLM; Black empty circles with solid line: Series III, as Series II plus the 2-D KLM. Error bars, often smaller than the symbols themselves, are estimated from the standard deviation of the FSLE.

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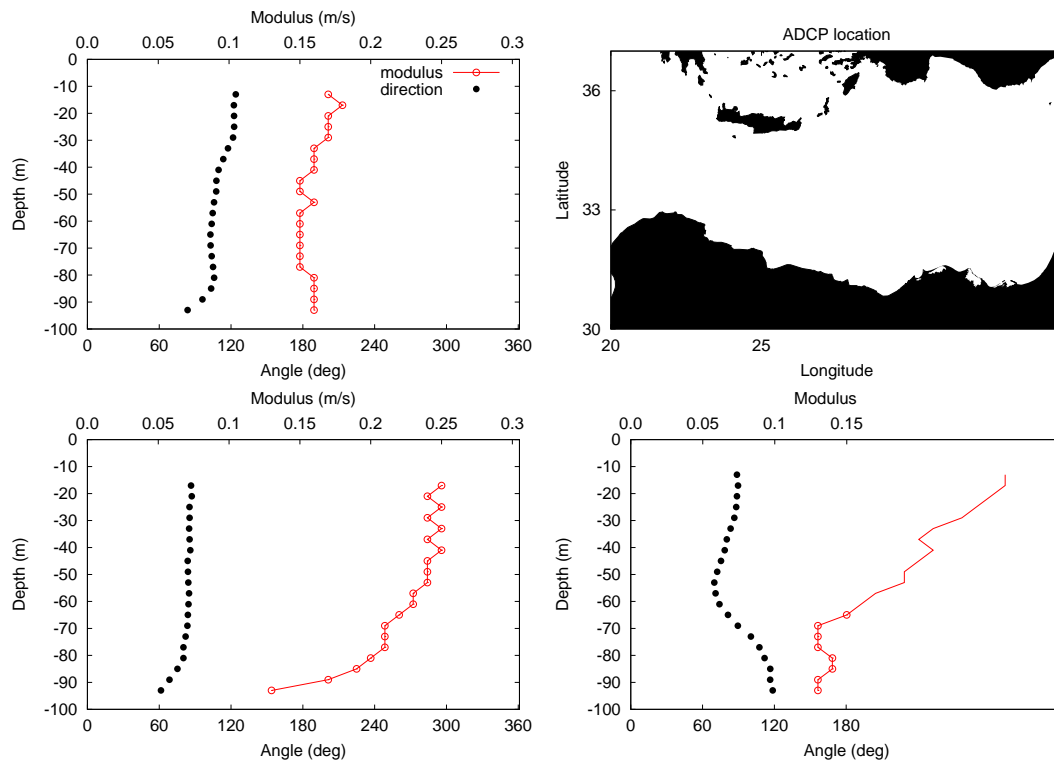


Figure 3. (Color online): Experimental current profiles of horizontal velocities. Empty red circles: velocity modulus; black filled circles: direction from the north. In the top right panel, the small purple triangles indicate the ADCP locations.

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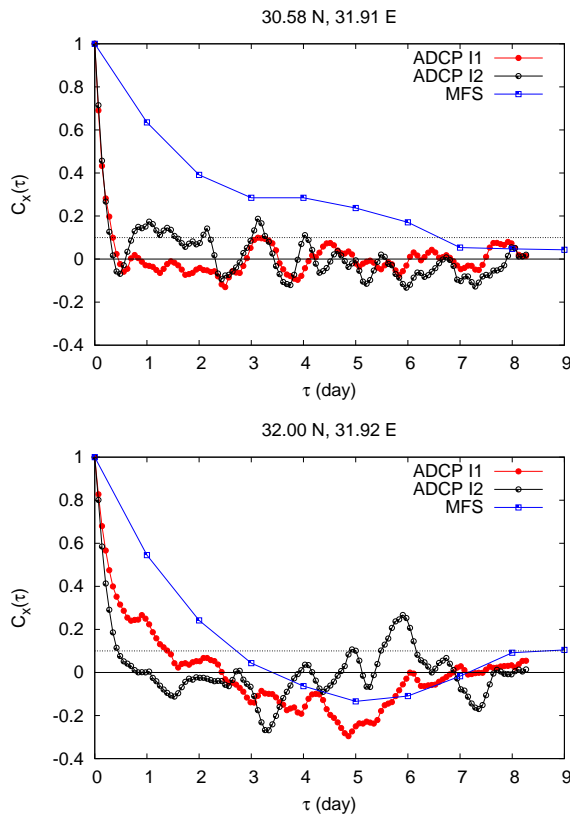


Figure 4. Log-lin plot of the velocity gradient autocorrelation functions versus the time lag. All data refer to the $\gamma'_x(t)$ component. Top plot is for the ADCP located at 30.58° N, 31.91° E; bottom plot is for the ADCP located at 32.00° N, 31.92° E. Symbols: Filled circles are for ADCP data of the period *I1*, February–April 1999; empty circles for ADCP data of the period *I2*, December 1999–February 2000; Squares are for the MFS data averaged over period *I1* and *I2*. Dotted lines indicate the value 0.1.

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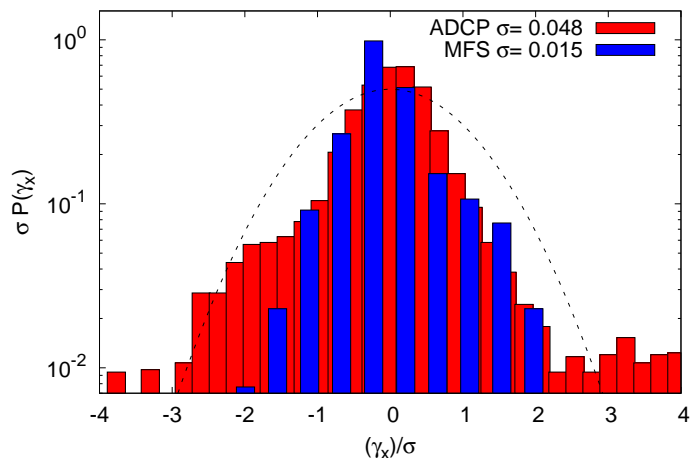


Figure 5. Lin-log plot of PDFs of the vertical shear component γ'_x . PDFs are normalised to have unit variance. Red boxes are for the ADCP data at location 31.92° N, 32.00° E; blue boxes are for the MFS data interpolated at the same location; the dashed curve is a normal distribution.

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