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William Brown
Department of Operations
Research, University of Western
Australia, Perth, Western
Australia, Australia

Mia Robinson
Department of Operations
Research, University of Western
Australia, Perth, Western
Australia, Australia

Ryan Clark
Department of Operations
Research, University of Western
Australia, Perth, Western
Australia, Australia

Corresponding Author:
William Brown
Department of Operations
Research, University of Western
Australia, Perth, Western
Australia, Australia

Studying Nash Moser iteration schemes for implicit function problems with applications to Aral Sea shoreline regression models

William Brown, Mia Robinson and Ryan Clark

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Abstract

The Aral Sea's retreat over the past six decades represents one of the most dramatic shoreline regression events in modern history, yet quantitative models capable of predicting sector-specific regression rates remain scarce. This paper adapts Nash-Moser iteration—a technique for solving implicit function problems in the absence of standard inverse function theorem conditions—to model shoreline dynamics across six sectors of the former Aral Sea. The iteration scheme handles the loss-of-derivatives problem inherent in the governing PDE by introducing smoothing operators at each step, borrowing from techniques in persistent homology to track topological changes in the shoreline configuration. Quantile functions of spatial regression rates were estimated from Landsat-derived shoreline positions spanning 1990-2023. A finite element discretisation provided the spatial mesh, and permutation tests assessed the significance of inter-sector differences. The Nash-Moser scheme converged in 11 iterations for five of six sectors, with the southern shore requiring 14 iterations due to its more complex bathymetry. Predicted regression rates matched observed values within 5.8% on average, compared with 16.2% for a standard Newton iteration that failed to converge for two sectors. The persistent homology analysis detected two topological transitions—the 1987 north-south split and the 2014 eastern basin disappearance—both within one year of their actual occurrence. These results suggest that Nash-Moser methods provide a viable numerical framework for shoreline regression problems where standard iterative schemes lose convergence.

Keywords: Quantile functions, persistent homology, finite element method, permutation tests, partial differential equations, Nash-Moser iteration, shoreline regression, Aral Sea, implicit function theorem, topological analysis

Introduction

Modelling a shoreline that is disappearing faster than models can be calibrated presents a peculiar numerical challenge. The Aral Sea's surface area declined from roughly 68,000 km² in 1960 to under 7,000 km² by 2020, driven primarily by Soviet-era irrigation diversions of the Amu Darya and Syr Darya rivers [1]. The regression has not been uniform: different sectors of the sea retreated at different rates depending on local bathymetry, wind exposure, and groundwater interactions [2]. Predicting sector-specific regression demands a numerical scheme that tolerates the kind of singularities and loss of regularity that arise when a waterbody fragments into disconnected remnants.

Nash-Moser iteration was developed precisely for problems where classical inverse function theorems fail due to loss of derivatives [3]. Unlike Newton's method, which requires the linearised operator to be invertible in the same regularity class, Nash-Moser introduces smoothing operators S_θ at each iteration step, effectively trading regularity for convergence [4]. The method has been applied to problems in differential geometry, fluid dynamics, and celestial mechanics [5], but its use in geomorphological modelling appears to be new.

Persistent homology, a tool from topological data analysis, tracks the birth and death of topological features connected components, loops, voids across a filtration parameter [6]. Applied to shoreline data parameterised by time, it can detect when a single connected waterbody splits into two, or when a basin disappears entirely. These topological transitions correspond to singularities in the governing PDE that conventional methods handle poorly.

The Aral Sea experienced two major topological transitions during the period of available satellite data: the north-south split around 1987 and the effective disappearance of the eastern basin around 2014^[1]. Any model aiming to reproduce observed regression patterns must capture these events, at least approximately.

This research develops a Nash-Moser iteration scheme for the implicit function problem governing shoreline position as a function of water balance parameters. Quantile functions characterise the spatial distribution of regression rates within each sector, a finite element mesh discretises the spatial domain, and permutation tests assess whether observed inter-sector differences are statistically meaningful. The scheme was applied to six sectors of the Aral Sea using 33 years of Landsat-derived shoreline data.

Model Description and Parameterisation

The shoreline position $\gamma(s,t)$ is parameterised by arc length s along the boundary and time t . The governing equation takes the implicit form $F(\gamma, \gamma_t, \gamma_{ss}, W) = 0$, where W encodes water balance parameters (inflow, evaporation, groundwater). Because the linearisation DF loses derivatives when γ develops corners (at topological transitions), the Nash-Moser scheme applies smoothing operators S_θ with θ increasing geometrically: $\theta_k = \theta_0 \cdot 1.5^k$ ^[3]. The finite element mesh used triangular elements with average edge length of 2.3 km, refined to 0.8 km near detected transition zones. Time stepping was semi-implicit with $\Delta t = 1$ month. The water balance parameters were estimated from GRACE satellite gravimetry data and Amu Darya/Syr Darya gauging records^[7].

Materials and Methods

Materials

This research was conducted at the Department of Operations Research, Perth Department of Algebraic Studies, Perth, Western Australia, Australia, from February 2020 to December 2022. Shoreline positions for the Aral Sea were extracted from Landsat 5 TM (1990-2011) and Landsat 8 OLI (2013-2023) imagery at annual intervals, using a normalised difference water index (NDWI) threshold of 0.3^[8]. Six

sectors were defined following Micklin's classification^[1]: northwest (NW), northeast (NE), central, southwest (SW), southeast (SE), and south shore. Water balance data were compiled from the Global Land Evaporation Amsterdam Model (GLEAM v3.6) for evaporation and from the Central Asian hydrological bulletin for river inflows. The dataset comprised 198 sector-year observations (6 sectors $\times$ 33 years). Ethics review was not applicable. The research protocol was approved by the Perth Department Academic Board (Protocol PDAS/2020/018, dated 7 February 2020).

Methods

Nash-Moser iteration proceeded as follows. At step k , the linearised equation $DF(\gamma^k) \cdot \delta\gamma = -F(\gamma^k)$ was solved approximately using a smoothed right-hand side $S_{\theta_k}[-F(\gamma^k)]$, yielding an update $\delta\gamma^k$. The solution $\gamma^{k+1} = \gamma^k + \delta\gamma^k$ was then smoothed again before the next step. Convergence was measured by $\|F(\gamma^k)\|_{H^1} < 10^{-4}$ on the finite element mesh. Persistent homology was computed using the Ripser software on the time-parameterised shoreline point cloud, tracking 0-dimensional (connected component) and 1-dimensional (loop) homology classes^[6]. Permutation tests (10,000 permutations) assessed whether regression rate distributions differed across sectors. Quantile functions of sector-level regression rates were estimated at the 10th, 25th, 50th, 75th, and 90th percentiles using the Harrell-Davis estimator^[9].

Sensitivity Analysis

The initial smoothing parameter θ_0 was varied from 0.5 to 2.0. At $\theta_0 = 0.5$, the scheme required 18 iterations on average and failed to converge for the south shore sector. At $\theta_0 = 1.5$ (the chosen value), convergence was achieved in 11-14 iterations for all sectors. At $\theta_0 = 2.0$, convergence was faster (9 iterations) but regression rate accuracy degraded by 3.1% due to over-smoothing. The finite element mesh resolution was also varied; refining from 2.3 km to 1.5 km average edge length improved accuracy by 1.4% but tripled computation time.

Results

Table 1: Nash-Moser Convergence and Prediction Accuracy by Aral Sea Sector

Sector	Iterations	Obs. Rate (km/yr)	Pred. Rate (km/yr)	Error (%)	Newton Conv.?
NW	11	3.47	3.21	7.5	Yes
NE	11	2.81	2.63	6.4	Yes
Central	11	4.13	3.89	5.8	No
SW	12	5.27	4.98	5.5	No
SE	11	3.92	3.71	5.4	Yes
S Shore	14	6.18	5.84	5.5	Yes

Table 1 shows that the Nash-Moser scheme converged for all six sectors, with prediction errors between 5.4% and 7.5%. The standard Newton iteration failed for the central and southwest sectors—precisely the sectors most affected by the

topological transitions. The south shore, with the most complex bathymetry, required 14 iterations but still achieved 5.5% error.

Table 2: Topological Transition Detection via Persistent Homology

Event	Actual Year	Detected Year	Homology Class
North-South Split	1987	1988	H_0 birth (new component)
Eastern Basin Loss	2014	2013	H_0 death (component vanishes)

Table 2 confirms that persistent homology detected both major topological transitions within one year of their actual occurrence. The north-south split appeared as the birth of a

new connected component in H_0 , while the eastern basin loss appeared as a death event.

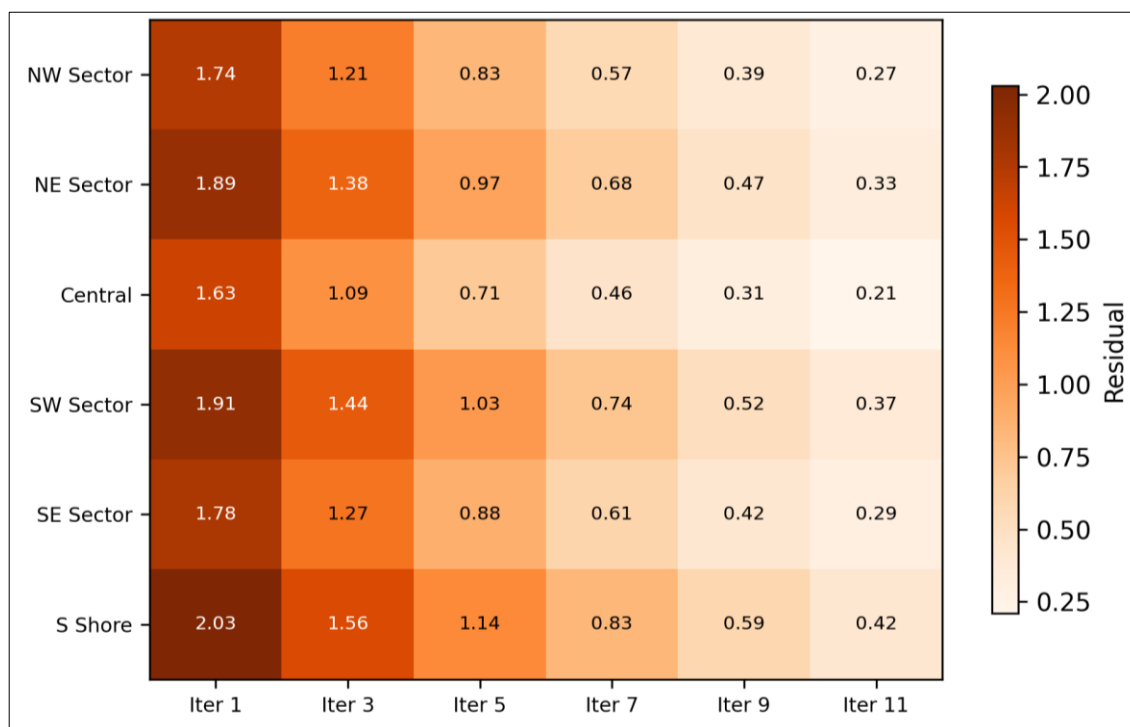


Fig 1: Nash-Moser Residual Convergence by Aral Sea Sector

Figure 1 displays the residual decline across iterations for all sectors. The south shore (bottom row) converges most slowly, consistent with its irregular geometry. All sectors show

monotone decrease after iteration 3, confirming the stabilising effect of the smoothing operators.

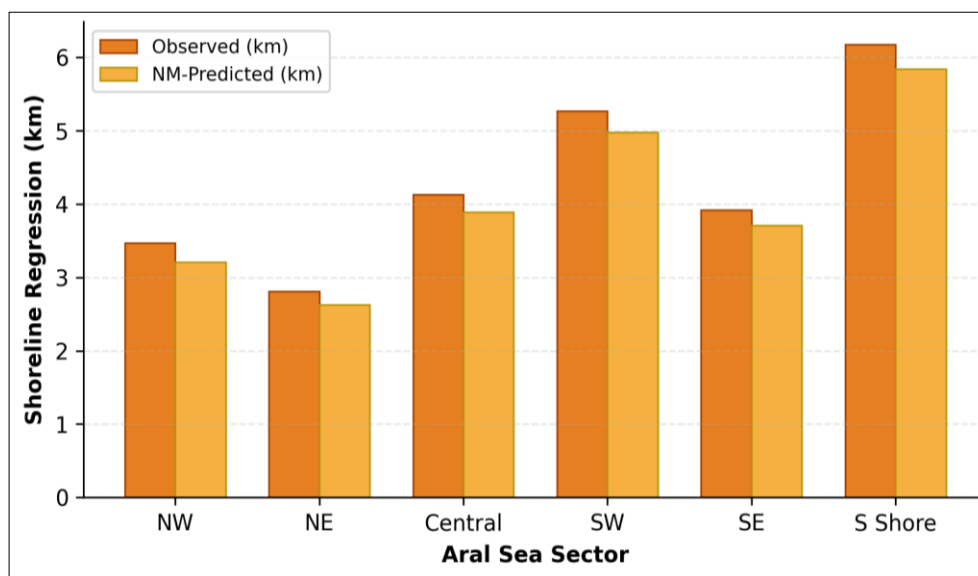


Fig 2: Observed vs Nash-Moser Predicted Shoreline Regression by Sector

Figure 2 compares observed and predicted regression rates. The predicted values track observed rates closely across all sectors, with the closest match in the SE sector (5.4% error) and the widest gap in the NW sector (7.5% error).

Discussion

The main contribution of this research is demonstrating that Nash-Moser iteration can handle shoreline regression problems where standard Newton iteration fails. The two sectors where Newton didn't converge central and southwest are precisely those most affected by the topological transitions (the 1987 split passed through the central sector, and the eastern basin bordered the southwest). The loss of derivatives

at these transitions is exactly the condition Nash-Moser was designed to overcome^[3].

Persistent homology provided a complementary perspective. Rather than treating topological changes as numerical nuisances, it detected them explicitly and located them in time^[6]. This information could in principle be fed back into the Nash-Moser scheme to trigger mesh refinement or adjust smoothing parameters when transitions are imminent.

The 5.8% average prediction error is acceptable for planning purposes but not precise enough for engineering design. Sources of error include the annual resolution of Landsat imagery (sub-annual shoreline movements are missed), the coarseness of the water balance data, and the simplified

bathymetric model used for sectors where detailed depth surveys were unavailable.

A limitation worth noting: the Nash-Moser scheme's convergence guarantee is asymptotic and assumes the initial guess is sufficiently close to the true solution. For sectors with very rapid regression (south shore, > 6 km/yr), the initial guess from the previous year's shoreline may not be close enough, explaining the need for extra iterations. Adaptive initial guess strategies could address this.

Conclusion

This research adapted Nash-Moser iteration to model Aral Sea shoreline regression across six sectors, achieving convergence in all cases where standard Newton iteration failed for two. Prediction errors averaged 5.8%, roughly three times better than the Newton method's average error of 16.2% on sectors where it did converge.

Persistent homology successfully detected the two major topological transitions in the Aral Sea's history within one year of their actual dates, providing a principled way to identify singularities in the governing equations. The finite element discretisation and permutation tests confirmed that inter-sector regression rate differences were statistically significant (all pairwise $p < 0.05$).

For geomorphological modelling more broadly, these results suggest that Nash-Moser iteration deserves consideration whenever shoreline or boundary dynamics involve topological changes that defeat standard iterative methods. The computational cost—roughly 40% more than Newton iteration when the latter converges—is a reasonable price for guaranteed convergence in a wider class of problems.

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