Lagrangian Dynamics and Statistical Geometry in Turbulence

...and Intermittency

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3D Fluid **Turbulence**: **Full** velocity gradients





Incompressibility \leftrightarrow Poisson equation: $\nabla^2 p = -\text{tr}(A^2)$

Velocity Gradient Tensor:
$$\mathbf{A} = \begin{pmatrix} \frac{\partial u_x}{\partial x} & \frac{\partial u_x}{\partial y} & \frac{\partial u_x}{\partial z} \\ \frac{\partial u_y}{\partial x} & \frac{\partial u_y}{\partial y} & \frac{\partial u_y}{\partial z} \\ \frac{\partial u_z}{\partial x} & \frac{\partial u_z}{\partial y} & \frac{\partial u_z}{\partial z} \end{pmatrix}$$



Incompressibility \leftrightarrow Poisson equation: $\nabla^2 p = -\text{tr}(\mathbf{A}^2)$

$$\rightarrow \text{Pressure Gradient: } \nabla_i p(\mathbf{x}) = \int d\mathbf{y} \underbrace{\mathcal{G}_i(|\mathbf{y} - \mathbf{x}|)}_{\sim \frac{1}{|\mathbf{y} - \mathbf{x}|^2}} \text{tr} \left(\mathbf{A}^2(\mathbf{y}) \right) \text{ Non Local!!}$$



Incompressibility \leftrightarrow Poisson equation: $\nabla^2 p = -\text{tr}(\mathbf{A}^2)$

$$\rightarrow \text{Pressure Hessian: } P_{ij} = \nabla_{ij} p(\mathbf{x}) = \overbrace{-\text{tr}\left(\mathbf{A}^{2}(\mathbf{x})\right)\frac{\delta_{ij}}{3}}^{\text{Local-Isotropic}} + \overbrace{\text{P.V.}\int d\mathbf{y} \ \underbrace{\mathcal{G}_{ij}(|\mathbf{y}-\mathbf{x}|)}_{\sim \frac{1}{|\mathbf{y}-\mathbf{x}|^{3}}} \text{tr}\left(\mathbf{A}^{2}(\mathbf{y})\right)}^{\text{Non Local-Anisotropic}}$$

See Ohkitani & Kishiba (PoF,95) and Majda, Bertozzi (CUP,01)



Time evolution of the velocity gradient tensor $\mathbf{A} = \begin{pmatrix} \frac{\partial u_x}{\partial x} & \frac{\partial u_x}{\partial y} & \frac{\partial u_x}{\partial z} \\ \frac{\partial u_y}{\partial x} & \frac{\partial u_y}{\partial y} & \frac{\partial u_y}{\partial z} \\ \frac{\partial u_z}{\partial u_z} & \frac{\partial u_z}{\partial u_z} & \frac{\partial u_z}{\partial u_z} \end{pmatrix}$



The Lagrangian evolution of the Eulerian velocity gradient tensor

See the review C. Meneveau, Lagrangian dynamics and models of the velocity gradient tensor in Turbulent flows, Ann. Rev. Fluid Mech. (2011)

Let
$$A_{ij} = \frac{\partial u_i}{\partial x_j}$$
 and $\frac{d}{dt} \equiv \frac{\partial}{\partial t} + u_q \frac{\partial}{\partial x_q}$
$$A = \begin{pmatrix} \text{Long}_{11} & \text{Trans}_{12} & \text{Trans}_{13} \\ \text{Trans}_{21} & \text{Long}_{22} & \text{Trans}_{23} \\ \text{Trans}_{31} & \text{Trans}_{32} & \text{Long}_{33} \end{pmatrix}$$

Then, along a fluid trajectory (Léorat 75, Vieillefosse 82):



Tracking Velocity Gradients along Lagrangian trajectories



DNS

- Yeung & Pope (89).
- Girimaji & Pope, J.F.M. (90).
- Pope & Chen , Phys. Fluids (90).



FIGURE 2. Selected particle trajectories as obtained from 3D-PTV.

Experimental

- Zeff et al., Nature (2003).
- Lüthi, Tsinober & Kinzelbach, J.F.M. (2005).

Statistical Intermittency and Geometry in turbulence

DNS Results $\mathcal{R}_{\lambda} = 150$



Intermittency

- Non-Gaussianity
- Skewness
- Anomalous scaling with Reynolds number



Geometry

- Preferential alignment of vorticity
- Preferential axisymmetric expansion

The RQ plane - Local Topology

See Chong, Perry and Cantwell (90) and Cantwell (93)



Review of the Restricted Euler approximation (I)

$$\frac{d}{dt}A_{ij} = -A_{iq}A_{qj} - \frac{\partial^2 p}{\partial x_i \partial x_j} + \nu \frac{\partial^2 A_{ij}}{\partial x_q \partial x_q}$$

• Restricted Euler Dynamics (Léorat 75-Vieillefosse 84-Cantwell 92) $\frac{\partial^2 p}{\partial x_i \partial x_j} = -\frac{\delta_{ij}}{3} \operatorname{Tr}(\mathbf{A}^2) \text{ and } \nu = 0$

$$\frac{d}{dt}\mathbf{A} = -\left(\mathbf{A}^2 - \frac{\delta_{ij}}{3}\operatorname{Tr}(\mathbf{A}^2)\right)$$

 \rightarrow Non stationary

• Evolution equations for Q and R:

$$\frac{dQ}{dt} = -3R$$
 and $\frac{dR}{dt} = \frac{2}{3}Q^2$

• $\frac{27}{4}R^2(t) + Q^3(t)$ is time invariant

Review of the Restricted Euler approximation (II)



Review of the Restricted Euler approximation (III)

$$\frac{d}{dt}A_{ij} = -A_{iq}A_{qj} - \frac{\partial^2 p}{\partial x_i \partial x_j} + \nu \frac{\partial^2 A_{ij}}{\partial x_q \partial x_q}$$

• Restricted Euler Dynamics (Léorat 75-Vieillefosse 84-Cantwell 92) $\frac{\partial^2 p}{\partial x_i \partial x_j} = -\frac{\delta_{ij}}{3} \operatorname{Tr}(\mathbf{A}^2)$ and $\nu = 0$

$$\frac{d}{dt}\mathbf{A} = -\left(\mathbf{A}^2 - \frac{\delta_{ij}}{3}\mathrm{Tr}(\mathbf{A}^2)\right)$$

\rightarrow Non stationary

- Finite time singularity (t^*) of **A** for any initial condition
- BUT, at $t \lesssim t^*$
 - Second eigenvalue λ of **S** is positive \rightarrow Preferential axisymmetric expansion
 - Vorticity gets aligned with the associated eigenvector u_{λ}

Review of various models

$$\frac{d}{dt}A_{ij} = -A_{iq}A_{qj} - \frac{\partial^2 p}{\partial x_i \partial x_j} + \nu \frac{\partial^2 A_{ij}}{\partial x_q \partial x_q}$$

- Restricted Euler Dynamics (Vieillefosse 84-Cantwell 92) $\frac{\partial^2 p}{\partial x_i \partial x_j} = -\frac{\delta_{ij}}{3} \operatorname{Tr}(\mathbf{A}^2) \text{ and } \nu = 0 \rightarrow \operatorname{Finite time singularity}$
- Lognormality of Pseudo-dissipation $\varphi = \text{Tr}(AA^T)$ (Girimaji-Pope 90) \rightarrow Strong *a-priori* assumption
- Linear damping term (Martin *et al.* 98) $\frac{\partial^2 p}{\partial x_i \partial x_j} = -\frac{\delta_{ij}}{3} \operatorname{Tr}(\mathbf{A}^2) \text{ and } \nu \frac{\partial^2 \mathbf{A}}{\partial x_q \partial x_q} = -\frac{1}{\tau} \mathbf{A} \to \text{Finite time singularity}$
- Delta-vee system (Yi-Meneveau (05)) Projection on Longitudinal $\delta_{\ell} u$ and Transverse $\delta_{\ell} v$ increments

Using the material Deformation (Cauchy-Green Tensor C)

Tetrad's model (Chertkov-Pumir-Shraiman 99)

 $\frac{\partial^2 p}{\partial x_i \partial x_j} = -\frac{\operatorname{Tr}(\mathbf{A}^2)}{\operatorname{Tr}(\mathbf{C}^{-1})} C_{ij}^{-1} \text{ and } \nu = 0 \to \operatorname{Non \ stationary}$

• Differential damping term (Jeong-Girimaji 03) $\frac{\partial^2 p}{\partial x_i \partial x_j} = -\frac{\delta_{ij}}{3} \operatorname{Tr}(\mathbf{A}^2) \text{ and } \nu \frac{\partial^2 \mathbf{A}}{\partial x_q \partial x_q} = -\frac{\operatorname{Tr}(\mathbf{C}^{-1})}{3\tau} \mathbf{A}$ $\rightarrow \text{ Non stationary}$

Cauchy-Green Tensor: Tracking the volume deformation



Deformation gradient: $D_{ij}(t) = \frac{\partial x_i}{\partial X_j}(t)$ Dyn.: $\frac{d}{dt} \mathbf{D} = \mathbf{A}\mathbf{D}$

$$\leftrightarrow \qquad \mathbf{D}(t) = \prod_{t_0} e^{\mathbf{A}(\xi)d\xi}$$

Time ordered exponential

Cauchy-Green Tensor:
$$\mathbf{C} = \mathbf{D}\mathbf{D}^T$$
 or $C_{ij}^{-1} = \frac{\partial X_p}{\partial x_i} \frac{\partial X_p}{\partial x_j}$



- Monin-Yaglom 75
- Girimaji-Pope 90: DNS $\mathcal{R}_{\lambda} = 90$
- Lüthi, Tsinober, Kinzelbach 05: Exp. $\mathcal{R}_{\lambda} = 50$

Re-Interpretation of the Chertkov et al. Tetrad Model



The Jeong et al. Lagrangian Linear Diffusion Model

 $Eulerian \rightarrow Lagrangian$

$$\frac{\partial^2 \mathbf{A}}{\partial x_m \partial x_m} = \frac{\partial X_p}{\partial x_m} \frac{\partial X_q}{\partial x_m} \frac{\partial^2 \mathbf{A}}{\partial X_p \partial X_q}$$

hyp.: Linear damping in the Lagrangian frame $\nu \frac{\partial^2 \mathbf{A}}{\partial X_p \partial X_q} = -\frac{\delta_{pq}}{3} \frac{\mathbf{A}}{\Theta}$

$$\nu \frac{\partial^2 \mathbf{A}}{\partial x_m \partial x_m} = -\frac{\operatorname{Tr}(\mathbf{C}^{-1})}{3\Theta} \mathbf{A} \to \Theta ??$$

Jeong and Girimaji (03) Non Stationary

<u>Chevillard-Meneveau</u> (06) \rightarrow Self-consistent time-scale estimation:

$$\frac{1}{\Theta} \sim \nu \frac{\delta^2}{\delta X^2} \sim \frac{\nu}{(\text{distance traveled during } \tau_K)^2} \sim \frac{\nu}{\underbrace{\lambda^2}} \sim \frac{1}{T} \text{ Integral time scale}^{-1} \frac{1}{\mathsf{Taylor}} = \frac{1}{\mathsf{Tayl$$

Stationary Cauchy-Green Tensor

$$\mathbf{D}(t) = \frac{\partial \mathbf{X}}{\partial \mathbf{X}}(t) = \prod_{t_0}^{t} e^{\mathbf{A}(\xi)d\xi} = \underbrace{\mathbf{d}_{\tau}(t)}_{\text{present}} \underbrace{\mathbf{D}(t-\tau)}_{\text{present}}$$

Over a **dissipative** time scale
$$\tau = \begin{cases} \tau_K & \text{Kolmogorov} \\ 1/\sqrt{\text{Tr}(2S^2)} & \text{Local} \end{cases}$$



with
$$\mathbf{d}_{\tau}(t) = \prod_{t-\tau}^{t} e^{\mathbf{A}(\xi)d\xi} \approx e^{\int_{t-\tau}^{t} \mathbf{A}(\xi)d\xi} \approx e^{\tau \mathbf{A}(t)}$$

Recent deformation

Let \mathbf{c}_{τ} the stationary "Cauchy-Green" Tensor

$$\mathbf{C}_{\tau} = \mathbf{d}_{\tau} \mathbf{d}_{\tau}^T$$

See Chevillard-Meneveau 06 Laurent Chevillard, Laboratoire de Physique de l'ENS Lyon, France – p.19/30

A Stochastic model for the velocity gradient tensor

Chevillard-Meneveau, Physical Review Letters 97, 174501 (2006)



- Simplest white-in-time Gaussian forcing
 Tracefree-Isotropic-Homogeneous-Unit variance
- **Explicit** Reynolds number \mathcal{R}_e dependence when $\tau = \tau_K$
- Fluctuating (Local) dissipative time scale $\tau = \Gamma(\mathcal{R}_e) / \sqrt{\text{Tr}(2S^2)}$

 $\mathcal{R}_e \text{ effects} \rightarrow \begin{cases} \text{Isotropization of Pressure Hessian} \\ \text{Weakening Viscous term} \end{cases}$

Prediction of **Intermittency** (I): Deformation of PDFs

Chevillard & Meneveau, C.R. Mécanique 335, 187 (2007).



$$\tau = \tau_K$$

- Continuous deformation ↔
 Intermittency
- At high $\mathcal{R}_e \to \text{Not realistic}$



$$\tau = \Gamma(\mathcal{R}_e) / \sqrt{\mathrm{Tr}(2\mathbf{S}^2)}$$

- Continuous deformation ↔ Intermittency
- Very realistic but $\Gamma > \Gamma_c$ for regularization

Prediction of **Intermittency** (II): Relative scalings

- - (K41 **Monofractal**) and — Nelkin's **Multifractal** predictions (Lognormal $\rightarrow c_2$)



Robustness (Universality) Chevillard, Laboratoire de Physique de l'ENS Lyon, France – p.22/30

Prediction of **Intermittency** (III): Relative scalings of **Measures**

- - (K41) and — Nelkin-Meneveau's **Multifractal** predictions (Lognormal $\rightarrow \mu$)



Refined Similarity Hypothesis

DNS comparisons (I)

- **DNS** 256³: $\mathcal{R}_{\lambda} = 150$
- Model: $\tau_K/T = 0.1$ (Consistent with Yeung *et al.* JoT 06)



DNS comparisons (II)



DNS comparisons (III)

Focussing on Enstrophy-Dissipation dominated regions (see Chertkov et al. 99):

$$Q = -\frac{1}{2} \operatorname{Tr}(\mathbf{A}^2) = \frac{1}{4} \quad \overbrace{|\omega|^2}^2 \quad -\frac{1}{2} \quad \overbrace{\operatorname{Tr}(\mathbf{S}^2)}^{\text{Dissipation}}$$



Conditional average:

 $\langle |\omega|^2 | R, Q \rangle \mathcal{P}(R, Q)$

 $\langle \operatorname{Tr}(\mathbf{S}^2) | R, Q \rangle \mathcal{P}(R, Q)$

DNS comparisons (IV)





Conditional average (Chertkov et al. 99):

$$\langle -\operatorname{Tr}(\mathbf{S}^3) | R, Q \rangle \mathcal{P}(R, Q)$$

 $\langle \omega_i S_{ij} \omega_j | R, Q \rangle \mathcal{P}(R, Q)$

$$\langle -\mathrm{Tr}(\mathbf{A}^T \mathbf{A}^2) | R, Q \rangle \mathcal{P}(R, Q)$$

DNS comparisons (V): Focussing on Pressure Hessian and Viscous effects



Cond. average (van der Bos et al. 02):

 $\left\langle \left(\frac{dR/dt}{dQ/dt} \right)_{\mathsf{DE}} \middle| R, Q \right\rangle \mathcal{P}(R, Q)$

 $\left\langle \left(\frac{dR/dt}{dQ/dt} \right)_{\text{DLL}} \middle| R, Q \right\rangle \mathcal{P}(R, Q)$

 $\left\langle \begin{pmatrix} dR/dt \\ dQ/dt \end{pmatrix} \right\rangle_{\text{Viscours}} \left| R, Q \right\rangle \mathcal{P}(R, Q)$

 $\left\langle \left(\frac{dR/dt}{dQ/dt} \right)_{\text{Total}} \middle| R, Q \right\rangle \mathcal{P}(R, Q)$

Alignment of Vorticity with Pressure Hessian eigenvectors

 $\overbrace{\text{Ohkitani (93), Gibbon et al. (97, 06, 07)}}^{\text{Euler equations}} \left\{ \begin{array}{l} \frac{d\omega_i}{dt} = S_{ij}\omega_j & \text{Vorticity streching} \\ \frac{d^2\omega_i}{dt^2} = -P_{ij}\omega_j & \text{Ertel's Theorem (42)} \end{array} \right\}$



Alignments with "intermediate" eigenvector reproduced Alignments with "smallest" eigenvector NOT reproduced

Conclusions

8 independent **ODEs** $dA/dt = -A^2 - P + \nu \Delta A$

- A **new** stationary stochastic model for **A** including closures for
 - Pressure Hessian P
 - Velocity gradient Laplacian $\nu \Delta A$

 \rightarrow Physics of Recent deformation

Well-known properties of turbulence (vorticity alignments, RQ-plane, skewness) well reproduced. Discrepancies in **Enstrophy** dominated regions.





Improving rotation-vorticity stretching dominated regions Reaching very high \mathcal{R}_e (see Biferale et al., PRL 98, 214501 (2007).) Modeling Subgrid-scale stress tensor (See Chevillard, Li, Eyink, Meneveau

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