

Lagrangian time irreversibility at a glance.



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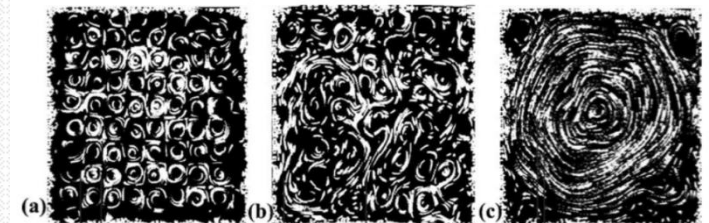
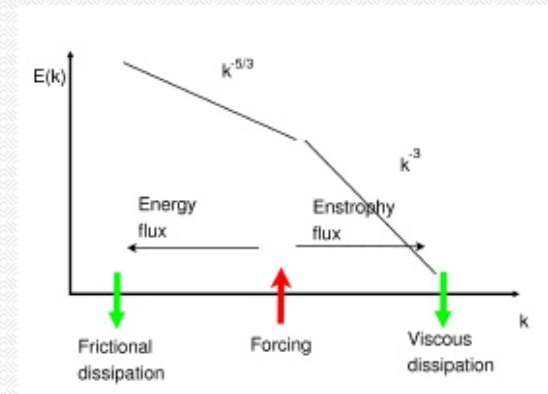
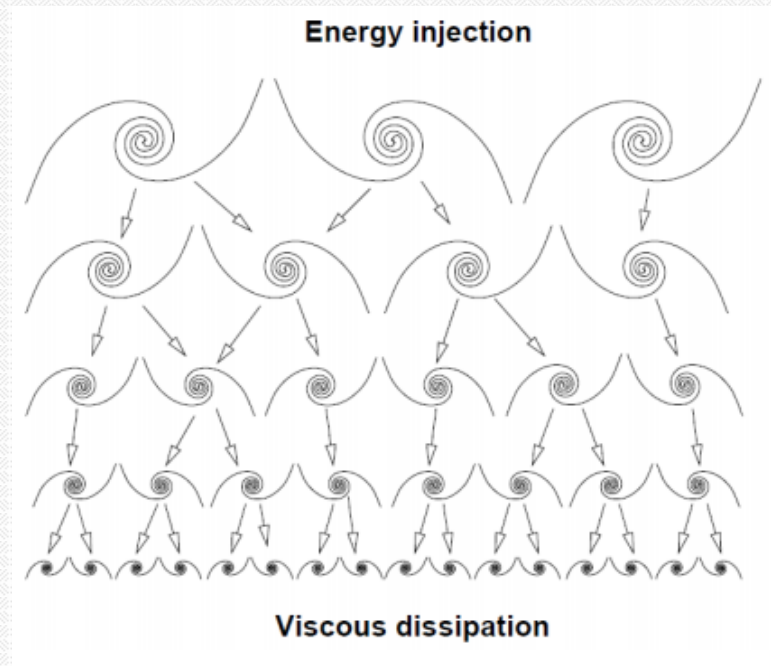
Time irreversibility in turbulence



Eulerian Framework

3d: Kolmogorov

2d: Kraichnan



Shats, Xia, Punzmann, Phys. Rev. E, 71, 046409, (2005)

Time irreversibility in turbulence



In the inertial range of scales:

$$3\text{d: } \langle u_l^3 \rangle = -\frac{4}{5} |\epsilon| R_0. \quad 2\text{d: } \langle u_l^3 \rangle = \frac{3}{2} |\epsilon| R_0.$$

Where ϵ is the kinetic energy flux, positive in 3D and negative in 2D.

\vec{R}_0 - The separation between two points.

\vec{u} - The velocity difference between the points, $u_l = \vec{u} \cdot \vec{R} / R$.

Lagrangian framework: Tracers in a flow



- Small fluid parcels that can be treated as point particles.
- They move in space according to the velocity field of the flow.
- An example is small, neutrally buoyant particles.

Lagrangian time irreversibility

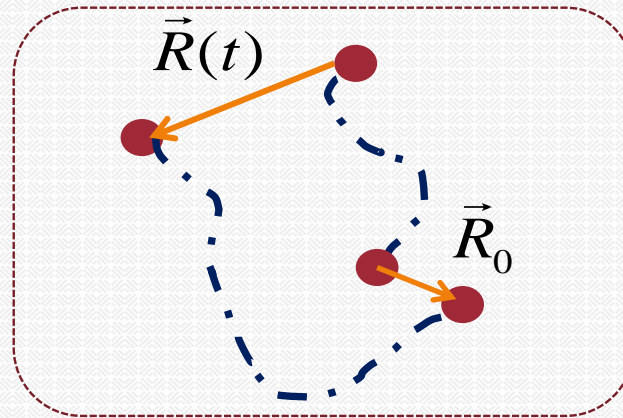


**What is the footprint of time
irreversibility of turbulence on
the dynamics of pairs of tracers in the flow?**

A pair of tracers -notations



The separation between the tracers $\vec{R}(t) = \vec{r}_2(t) - \vec{r}_1(t)$ is initially fixed to \vec{R}_0 .



Denote their velocity difference $\vec{u}(t) = \vec{v}(t, r_1 + R) - \vec{v}(t, r_1)$.

Time irreversibility for pairs at short times



In the inertial range:

The 4/5 and 3/2 laws can be written as $\left\langle \frac{du^2}{dt} \right\rangle_{t=0} = -4\epsilon$

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Pair dispersion:

Ballistics

$$\vec{R}(t) = \vec{R}_0 + \vec{u}(\vec{R}_0, 0)t.$$

Does ballistics completely determine short time evolution, hiding time irreversibility?

Irreversibility in the inertial range



For an **incompressible**, statistically **isotropic**, **translational invariant** and **stationary** flow.

The Lagrangian manifestation of the Kolmogorov 4/5 law,

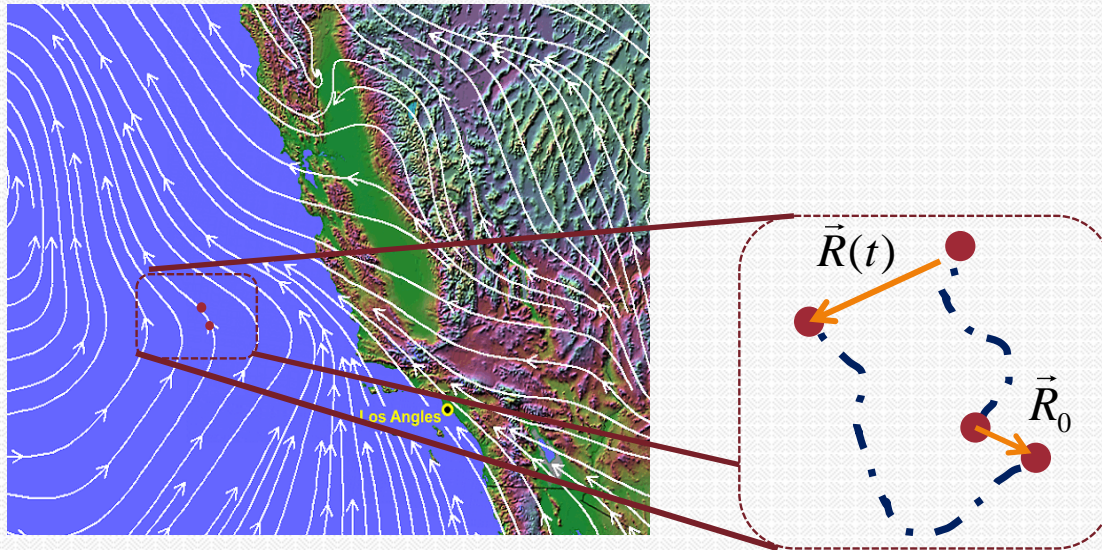
$$3\text{d: } \left\langle \left[\frac{R_0}{R(t)} \right]^{5/3} \right\rangle - 1 = \frac{14\epsilon t^3}{81R_0^2} + O(t^4) \quad 2\text{d: } \left\langle \left[\frac{R_0}{R(t)} \right]^{2/3} \right\rangle - 1 = \frac{2\epsilon t^3}{27R_0^2} + O(t^4)$$

Valid for short times-accessible to experiments.

Smooth flow



For separations smaller than the typical scale of spatial velocity change



$$\vec{u}(t) = \sigma(t)\vec{R}(t)$$

$$\sigma_{ij}(t) = \nabla_j v_i(t)$$



A random matrix.

Such a linear scaling is present also in 2d direct cascade.

Smooth flow-a conservation law



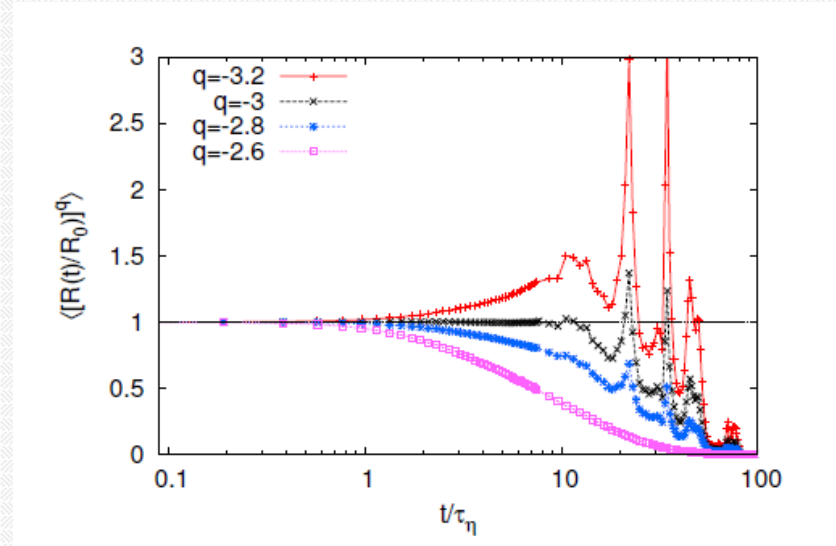
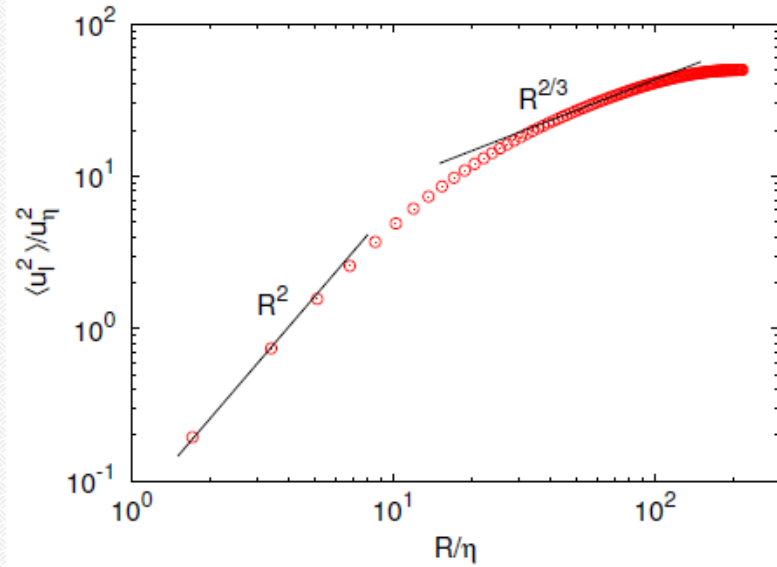
Instead of time irreversible Lagrangian relations, a conservation law:

$$\langle R^{-d}(t) \rangle = R_0^{-d}$$

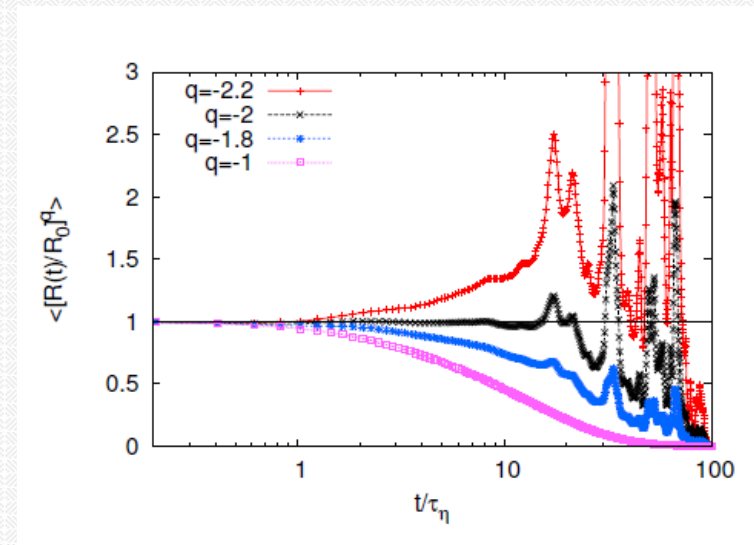
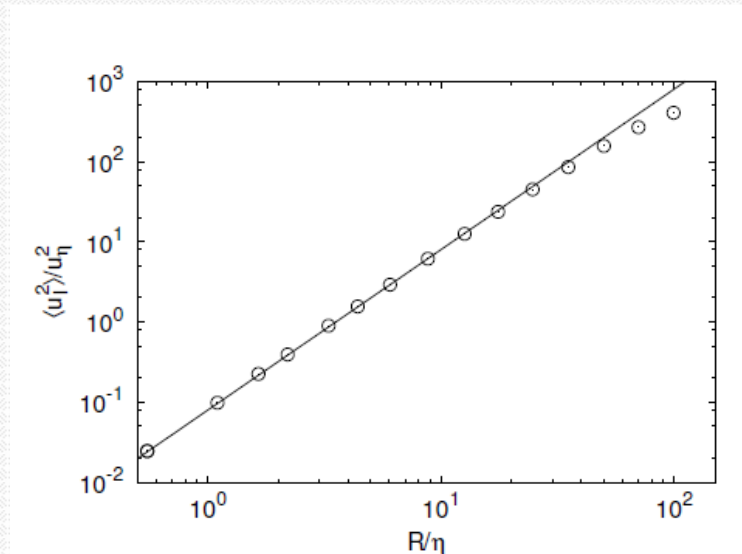
Conserved even for a non stationary flow!

Useful as a check of isotropy/dimensionality/compressibility of the flow.

3D



2D

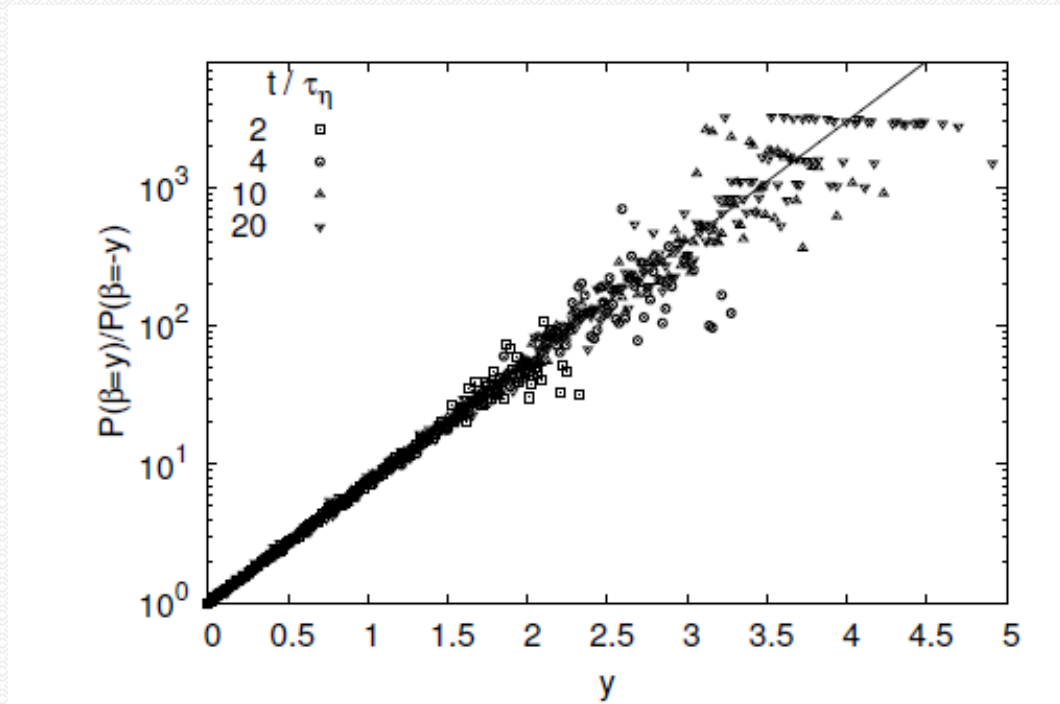


Insensitivity to time irreversibility in 2d



$$\beta = \ln \left(\frac{R(t)}{R_0} \right)$$

$$\frac{P(\beta = y)}{P(\beta = -y)} = e^{2y}$$



At long times looks like an [Evans-Cohen-Morriss/Gallavotti-Cohen](#) type fluctuation relation

Time irreversibility in compressible flows



- 1d Burgers equation as a model.
- Consider pairs of tracers, chosen from an initial homogeneous distribution in space.
- There is a 4/5 law for Burgers, and its Lagrangian version is again

$$\left\langle \frac{du^2}{dt} \right\rangle_{t=0} = -4\epsilon$$

Time irreversibility in compressible flows

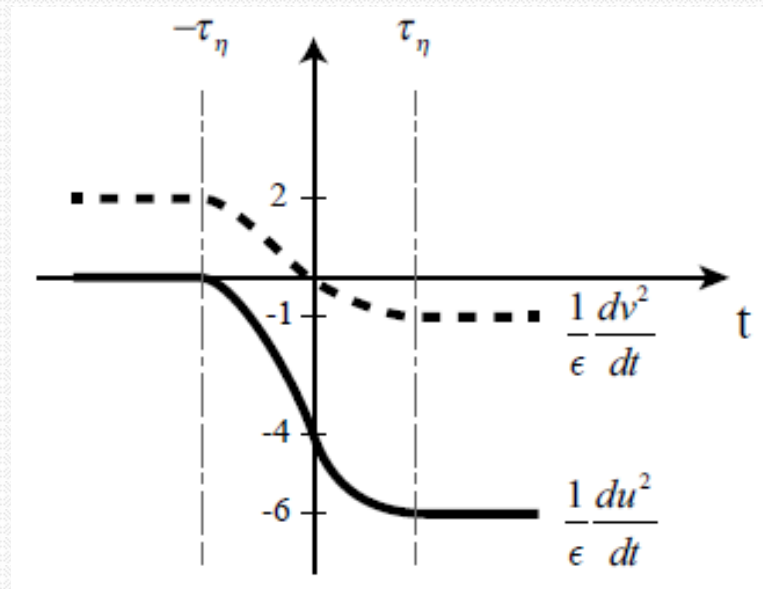


- In Burgers turbulence the mechanism for energy dissipation are shocks.
- The distribution of tracers doesn't remain homogeneous, they cluster in shocks.
- The Lagrangian flux law changes during the viscous time scale τ_η .

Time irreversibility in compressible flows



The inviscid dynamics contains a jump at $t=0$.



This does not occur in incompressible flows.

Summary



- In the inertial range the time irreversibility of pair dispersion, related to 4/5 law, can be seen at short times.
- For smooth flows a conservation law exists instead. In 2d it is extended to a symmetry relation for the pdf, insensitive to time reversal.
- For Burgers turbulence, a redistribution of tracers during a short time causes a new kind of time asymmetry.

Thank you for your attention!



More details:

Incompressible flow

GF, AF (2013) *Phys. Rev. Lett.* 110:214502

AF ., Boffetta, G., De Lillo, F., & Liberzon, A. (2015) *arXiv:1501.02570*.

Burgers

AF, GF. *Phys. Rev. Lett.* 113.2 (2014): 024501.

