Dimensional transitions in turbulent flows

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Lecture 1:

2D vs 3D turbulence: Inviscid invariants & turbulent cascades

Thin fluid layers: coexistence of 2D and 3D turbulence

Lecture 2:

Rotation & Stratification effects on thin fluid layers

Turbulent cascade in 3D helical turbulence

Many physical phenomena can change of the dimensionality of a turbulent flow:

Confinement in thin fluid layers

Rotation

Stable stratification

Helical flows



3D: Kinetic energy is transferred from large to small eddies

2D: Kinetic energy is transferred from small to large eddies

Geophysical flows

Many geophysical flows (e.g. oceans, atmosphere) have quasi-2d aspect ratios





Complex systems:

Turbulence Waves Stratification Convection Rotation (Coriolis) Boundaries Cloud physics

3D TURBULENCE

Turbulence

The turbulent flow of a viscous incompressible fluid is described by Navier-Stokes equation (1823)

$$\partial_t \boldsymbol{u} + \boldsymbol{u} \cdot \nabla \boldsymbol{u} = -\frac{\nabla P}{\rho} + \nu \Delta \boldsymbol{u} + \boldsymbol{f}$$

 $\nabla \cdot \boldsymbol{u} = 0$

$$u = \mu/
ho$$
 kinematic viscosity
 $u_{water} = 10^{-6}m^2/s$
 $u_{air} = 1.5 \cdot 10^{-5}m^2/s$

Reynolds number

$$Re = rac{UL}{
u}$$

Low Re: laminar flow

High Re: turbulent flow



Energy balance

$$\boldsymbol{f}=0\;;\;\nu=0$$

Inviscid invariant

$$E = \frac{1}{2V} \int_{V} dV |\boldsymbol{u}|^{2} = \frac{1}{2} \langle \boldsymbol{u}^{2} \rangle$$

$$f = 0$$
; $\nu \neq 0$ $\frac{dE}{dt} = -2\nu Z = -\varepsilon_{\nu}$ Enstrophy $Z = \frac{1}{2} \langle \omega^2 \rangle$ Dissipative anomaly $\frac{dE}{dt} = -2\nu Z = -\varepsilon_{\nu}$ Vorticity $\omega = \nabla \times u$

$$\begin{array}{ll} \boldsymbol{f} \neq 0 \ ; \ \nu \neq 0 \\ \\ \text{Steady state} \end{array} \quad \begin{array}{ll} \frac{dE}{dt} = \varepsilon_f - \varepsilon_\nu \\ \\ \frac{dE}{dt} = \varepsilon_f - \varepsilon_\nu \end{array} \quad \begin{array}{ll} \text{energy input rate} \quad \varepsilon_f = \langle \boldsymbol{f} \cdot \boldsymbol{u} \rangle \\ \\ \text{dissipation rate} \quad \varepsilon_\nu = 2\nu Z \end{array}$$

Turbulent cascade of kinetic energy

"Big whorls have little whorls That feed on their velocity, And little whorls have lesser whorls And so on to viscosity."

L.F. Richardson 1922



"Doue la turbolenza dellacqua rigenera, doue la turbolenza dellacqua simantiene plugho, doue la turbolenza dellacqua siposa"

Leonardo da Vinci 1507







Energy spectrum: Kolmogorov 41



A. N. Kolmogorov, 1941

Constant energy flux Scale invariance of the velocity field in the inertial range

Kolmogorov spectrum

$$E(k) = C\varepsilon^{2/3}k^{-5/3}$$



Kolmogorov 1941

Longitudinal velocity increments $\delta u_{\parallel}(r) = [\boldsymbol{u}(\boldsymbol{x} + \boldsymbol{r}) - \boldsymbol{u}(\boldsymbol{x})] \cdot \frac{\boldsymbol{r}}{|\boldsymbol{r}|}$ Structure functions $S_n(r) = \langle \delta u_{\parallel}(r)^n \rangle$

Hp: isotropy, homogeneity, stationarity $\ell_{\nu} \ll r \ll \ell_{f}$

$$S_3(r) = \langle \delta u_{\parallel}(r)^3 \rangle = -\frac{4}{5}\varepsilon r$$

Hp: scale invariance, self similarity $S_n(r) = \langle \delta u_{\parallel}(r)^n \rangle \sim r^{\zeta_n} \quad \zeta_n = n/3$

 $\delta_r u \sim (\varepsilon r)^{1/3}$

Kolmogorov scale $\eta = (\nu^3/\varepsilon)^{1/4}$

$$Re_{\eta} = \frac{\eta \delta_{\eta} u}{\nu} = 1$$

 $Re \sim (L/\eta)^{4/3}$

2D TURBULENCE

Two-dimensional turbulence

Navier-Stokes eq. for velocity field in 2D $\boldsymbol{u}(\boldsymbol{x},t) = (u_x(x,y,t), u_y(x,y,t))$ $\partial_t \boldsymbol{u} + \boldsymbol{u} \cdot \nabla \boldsymbol{u} = -\frac{\nabla P}{\rho} + \nu \Delta \boldsymbol{u} + \boldsymbol{f}$ $\nabla \cdot \boldsymbol{u} = 0$

Stream function $\psi(\boldsymbol{x},t)$ $\boldsymbol{u}=(\partial_y\psi,-\partial_x\psi)$

Vorticity
$$\omega = [
abla imes oldsymbol{u}_{z} = \partial_{x} u_{y} - \partial_{y} u_{x} = -\Delta \psi$$

2D
$$\partial_t \omega + \boldsymbol{u} \cdot \nabla \omega = \nu \Delta \omega + f_\omega$$

3D
$$\partial_t \boldsymbol{\omega} + \boldsymbol{u} \cdot \nabla \boldsymbol{\omega} = \underline{\boldsymbol{\omega}} \cdot \nabla \boldsymbol{u} + \nu \Delta \boldsymbol{\omega} + \boldsymbol{f}_{\boldsymbol{\omega}}$$

In 2D enstrophy
$$Z=rac{1}{2}\langle\omega^2
angle$$
 is an inviscid invariant

Energy & Enstrophy balance

f = 0; $\nu = 0$ 2 inviscid invariants

Energy
$$E=rac{1}{2}\langle|m{u}|^2
angle$$
Enstrophy $Z=rac{1}{2}\langle\omega^2
angle$

$$\boldsymbol{f}=0\;;\; \nu \neq 0$$

No dissipative anomaly for kinetic energy

$$\frac{dE}{dt} = -2\nu Z = -\varepsilon_{\nu}$$
Palinstrophy
$$\frac{dZ}{dt} = -2\nu P = -\eta_{\nu}$$

$$P = \frac{1}{2} \langle |\nabla \omega|^2 \rangle$$

$$oldsymbol{f}
eq 0 \ ; \
u
eq 0$$

Energy grows
for $t < L^2/
u$

$$\frac{dE}{dt} = \varepsilon_f - \varepsilon_{\nu} \qquad \text{Energy input} \quad \varepsilon_f = \langle \boldsymbol{f} \cdot \boldsymbol{u} \rangle$$
$$\frac{dZ}{dt} = \eta_f - \eta_{\nu} \qquad \text{Enstrophy input} \quad \eta_f = \langle \omega f_{\omega} \rangle$$

Fjørtoft 1953



 $k_1 = 1/2 k_0$ Large scale $k_2 = 2 k_0$ Small scale

$$E_0 = E_1 + E_2$$

$$Z_0 = Z_1 + Z_2 \implies k_0^2 E_0 = k_1^2 E_1 + k_2^2 E_2$$

SVENSKA GEOFYSISKA FÖRENINGEN

VOLUME S, NUMBER 3 Tellus AUGUST 1953

A QUARTERLY JOURNAL OF GEOPHYSICS

On the Changes in the Spectral Distribution of Kinetic Energy for Twodimensional, Nondivergent Flow

By RAGNAR FJØRTOFT, University of Copenhagen

(Manuscript received April 25, 1953)

Abstract

Total kinetic energy as well as total vorticity squared are integral quantities which cannot change in the course of time in a *twodimensional* flow of a homogeneous, nondivergent, and inviscid fluid when the fluid is isolated from the surroundings. The case is considered where the fluid is defined over the total region of the surface of a sphere. The nature of the changes in time of the spectral distribution of kinetic energy is discussed on the basis of the two conservation requirements mentioned above. It is found that only fractions of the initial energy can flow into smaller scales and that a greater fraction simultaneously has to flow to components with larger scales. The upper limits to the flow of kinetic energy into components with scales less than a given one are found. The conservation theorems are also used to discuss the stability of a certain stationary flow for a twodimensional motion which is not necessarily spherical. It is shown how important it is for the proof of stability that not only the kinetic energy of the disturbance is supposed to be small but also its vorticities.

In chapter II molecular viscosity is taken into account for the spherical flow. Finally some conclusive remarks are offered regarding the fundamental difference between twoand threedimensional flow.

 $E_1/E_2 = 4$ Energy is transferred toward large scales $Z_1/Z_2 = 1/4$ Enstrophy is transferred toward small scales

Double energy - enstrophy cascade



Exact relations for third order structure functions D. Bernard, Phys. Rev. E 60, 6184 (1999) V. Yakhot Phys. Rev. E 60, 5544 (1999)

G. Boffetta, R.E. Ecke (2012) Two-dimensional turbulence. Annu. Rev. Fluid Mech. 44, 427-451

$$S_3(r) = \frac{3}{2}\varepsilon r \qquad r \gg \ell_f$$
$$S_3(r) = \frac{1}{8}\eta r^3 \qquad r \ll \ell_f$$

2D Navier-Stokes + Friction

$$\partial_t \boldsymbol{u} + \boldsymbol{u} \cdot \nabla \boldsymbol{u} = -\frac{\nabla P}{\rho} + \boldsymbol{f} + \nu \Delta \boldsymbol{u} - \underline{\alpha \boldsymbol{u}}$$

Ekman friction (rotating flow) Rayleigh friction (stratified flow) Hartmann friction (MHD) air friction (soap film)

Thin fluid layer No slip b.c. at bottom Viscous velocity profile

$$\alpha \sim \nu/h^2$$



Friction dissipates energy at large scale and stops the inverse energy cascade

$$\ell_{\alpha} \simeq \varepsilon_{\alpha}^{1/2} \alpha^{-3/2} \sim h^3$$

Heuristic argument for fluxes ratios

R.H. Kraichnan, Phys. Fluids 10 (1967) 1417 G. L. Eyink, Physica D 91, 97-142 (1996)

forcing scale $\ell_f^2 = \varepsilon_f / \eta_f$ friction scale $\ell_\alpha^2 = \varepsilon_\alpha / \eta_\alpha$

viscous scale $\ \ell_{
u}^2 = arepsilon_{
u} / \eta_{
u}$



Energy balance: $\varepsilon_f = \varepsilon_{\nu} + \varepsilon_{\alpha}$

Enstrophy balance: $\eta_f = \eta_\nu + \eta_\alpha \Rightarrow \varepsilon_f / \ell_f^2 = \varepsilon_\nu / \ell_\nu^2 + \varepsilon_\alpha / \ell_\alpha^2$

$$\frac{\varepsilon_{\nu}}{\varepsilon_{\alpha}} = \left(\frac{\ell_{\nu}}{\ell_{f}}\right)^{2} \left(\frac{\ell_{f}}{\ell_{\alpha}}\right)^{2} \frac{(\ell_{\alpha}/\ell_{f})^{2} - 1}{1 - (\ell_{\nu}/\ell_{f})^{2}} \qquad \qquad \frac{\eta_{\nu}}{\eta_{\alpha}} = \frac{(\ell_{\alpha}/\ell_{f})^{2} - 1}{1 - (\ell_{\nu}/\ell_{f})^{2}}$$

Effects of friction on the direct enstrophy cascade

$$\partial_t \boldsymbol{u} + \boldsymbol{u} \cdot \nabla \boldsymbol{u} = -\frac{\nabla P}{\rho} + \boldsymbol{f} + \nu \Delta \boldsymbol{u} - \underline{\alpha \boldsymbol{u}}$$

Friction causes a steepening of the spectrum of the enstrophy cascade + $\alpha = 0.15$ $\times \alpha = 0.23$ • $\alpha = 0.30$ $E(k) \sim \eta^{2/3} k^{-(3+\xi)}$ 10-5 k³E(k) ξ 10⁻¹⁰ 00 0.2 0.3 0.4 0.1 α 10-15 10 100 1,000 k

Bernard D. Europhys. Lett. 50, 333 (2000) Nam K, Ott E, Antonsen TM, Guzdar PN. Phys. Rev. Lett. 84:5134 (2000) Boffetta G, Celani A, SM, Vergassola M.. Phys. Rev. E 66, 026304 (2002)

Condensate

Numerics

L.M. Smith and V. Yakhot, PRL 71, 352 (1993), Fluid Mech. 214,115-138 (1994)

M. Chertkov, C. Connaughton, I. Kolokolov, and V. Lebedev, PRL 99, 084501 (2007)

J. Laurie, G. Boffetta, G. Falkovich, I. Kolokolov, and V. Lebedev, PRL 113, 254503 (2014)





Experiments

H. Xia, H. Punzmann, G. Falkovich, and M. G. Shats PRL 101, 194504 (2008)

H. Xia, M. Shats, and G. Falkovich, Phys. Flyids 21, 125101 (2009)

H. Xia, D. Byrne, G. Falkovich, and M. Shats, Nat. Phys. 7, 321 (2011)





Reviews of turbulence in Flatland

R.H. Kraichnan, D. Montgomery (1980) Two-dimensional turbulence. Rep. Prog. Phys. 43, 547-619

H. Kellay, W. I. Goldburg (2002)Two-dimensional turbulence:a review of some recent experiments.Rep. Prog. Phys. 65, 845–894

G. Boffetta, R.E. Ecke (2012) Two-dimensional turbulence. Annu. Rev. Fluid Mech. 44, 427-451



2D – 3D TURBULENCE

Dimensional transition in thin fluid layers

Transition from 2D to 3D turbulence as the thickness of the layer increases



L_z = 0 2D turbulence inverse energy cascade

L_z small: 2D turbulence (+ friction)

L_z large: 3D turbulence direct energy cascade



Numerical simulations of thin fluid layers

L. M. Smith, J. R. Chasnov, and F. Waleffe, Phys. Rev. Lett. 77, 2467 (1996).

L. M. Smith and F. Waleffe, Phys. Fluids 11, 1608 (1999)

A. Celani, SM, D. Vincenzi, Phys.Rev. Lett. 104, 184506 (2010)

3D Navier-Stokes equation for a thin layer of incompressible fluid.



Periodic b.c: no wall turbulence no friction

Forcing: random in time (constant energy input) two dimensional force (2D2C) $f(x) = (f_x(x, y), f_y(x, y), 0)$

Hyperviscosity $\nu \Delta \boldsymbol{u} \rightarrow (-1)^{p+1} \nu_p \Delta^p \boldsymbol{u}$

Aspect ratio
$$S = \frac{L_z}{L_f}$$

Energy balance



Energy growth rates

A. Celani, SM, D. Vincenzi, PRL 104, 184506 (2010)



Energy spectra



Energy spectra

A. Celani, SM, D. Vincenzi, PRL 104, 184506 (2010)



2D spectra of horizontal and vertical velocities averaged in the vertical direction $E_{h,v}(k_h) = \int_{|\boldsymbol{q}_h|=k_h} d\boldsymbol{q}_h^2 |\boldsymbol{u}_{h,v}(\boldsymbol{q}_h, q_z = 0)|^2$ as a function of horizontal wavenumber $k_h = (k_x^2 + k_y^2)^{1/2}$

Spectral energy fluxes

Spectral energy balance

 $\partial_t E(k) = T(k) + F(k) - \nu k^2 E(k)$



Turbulent cascades & invariants

The direction of the cascade is determined by positive-defined inviscid invariants.

3D: Energy

2D: Energy & Enstrophy

Navier-Stokes equation for vorticity $\omega = \nabla \times \mathbf{u}$

2D
$$\partial_t \omega + \boldsymbol{v} \cdot \nabla \omega = \nu \nabla^2 \omega + f_\omega$$

3D
$$\partial_t \boldsymbol{\omega} + \boldsymbol{v} \cdot \nabla \boldsymbol{\omega} = \boldsymbol{\omega} \cdot \nabla \boldsymbol{v} + \nu \nabla^2 \boldsymbol{\omega} + \boldsymbol{f}_{\omega}$$

Is there a suppression of enstrophy production in thin fluid layers?



3E

Enstrophy flux & vortex stretching





Constant enstrophy flux for $k_f < k < k_z$ Enstrophy production only for $k < k_z$

Energy-Enstrophy cascades in thin fluid layers



2D inverse energy cascade at large scales $L > L_f$

2D direct enstrophy cascade at intermediate scales $L_z < L < L_f$

3D direct energy cascade at small scales $L < L_z$

Prediction for the energy fluxes

Energy balance
$$\varepsilon_f = \varepsilon_{\alpha} + \varepsilon_{\beta}$$

 ε_{ν}

Enstrophy balance $\eta_f = \eta_{\alpha} + \eta_z$ (for $\ell > \ell_z$)

 $\ell_f^2 = \varepsilon_f / \eta_f$ Forcing scale

$$\ell_{\alpha}^2 = \varepsilon_{\alpha}/\eta_{\alpha}$$

Flux of the direct energy cascade = Residual energy flux carried by the enstrophy cascade at the scale ℓ_z



Wavenumber

$$\varepsilon_{\nu} = \eta_z \ell_z^2$$

 $\ell_{\alpha}/\ell_f \to \infty$

Direct energy cascade flux

$$\frac{\epsilon_{\nu}}{\epsilon_f} = \left(\frac{\ell_z}{\ell_f}\right)^2 = S^2$$
$$\frac{\epsilon_{\alpha}}{\epsilon_f} = 1 - S^2$$

Inverse energy cascade flux

Shell model for thin fluid layers

Models which mimic Navier-Stokes dynamics

L. Biferale, Annu. Rev. Fluid Mech. 35, 441 (2003)



G. Boffetta, F. De Lillo, SM, Phys. Rev. E 83, 066302 (2011)

2D Turbulence: Experiments



Dimensional transition: Experiments

M. Shats, D. Byrne, and H. Xia Phys. Rev. Lett. 105, 264501 (2010)

2D = Viscous friction $\alpha_L =
u \pi^2/2h^2$

3D = Viscous friction + Turbulent eddy viscosity $\alpha_t = (\nu + K)\pi^2/2h^2$.



Thick fluid layers: Experiments

LETTERS physics PUBLISHED ONLINE: 6 FEBRUARY 2011 | DOI: 10.1038/NPHYS1910

Upscale energy transfer in thick turbulent fluid layers

H. Xia¹, D. Byrne¹, G. Falkovich² and M. Shats¹*

nature



H. Xia, D. Byrne, G. Falkovich, and M. Shats, Nat. Phys. 7, 321 (2011) D. Byrne, H. Xia and M. Shats Phys. Fluids, 23, 095109 (2011)

Dimensional transition in turbulent fluid layers from 2D inverse energy cascade to 3D direct energy cascade as the thickness of the layer L_z increases.

Splitting of the energy cascade: coexistence of inverse & direct cascade. Ratio of fluxes depend on the aspect ratio L_z / L_f

Enstrophy is a quasi-invariant (conserved by large-scale dynamics) Direct enstrophy cascade at intermediate scales.

The development of the inverse cascade is due to the presence of a second positive-defined (quasi) invariant.

Is it possible to observe an inverse energy cascade in 3D isotropic flows?

THE END

2D TURBULENCE

review numerics

2D Turbulence: Numerical simulations

Boundary conditions: **periodic** (square domain L x L) free slip no slip

Forcing: <u>random forcing</u> (constant input rate) time-correlated forcing time-independent forcing

Spatial correlation of the forcing

Inverse energy cascade: Forcing at high wavenumber

Direct enstrophy cascade: Forcing at low wavenumber



Direct enstrophy cascade suppressed by viscosity (or hyper-viscosity) $u\Delta oldsymbol{u}
ightarrow (-1)^{p+1}
u_p \Delta^p oldsymbol{u}$

Inverse energy cascade suppressed by friction (or hypo-friction) $-\alpha {m u}
ightarrow (-1)^{1+q} \alpha_q \Delta^{-q} {m u}$

Inverse cascade: early numerical simulations



Inverse cascade: numerical simulations



-6

-4

-2

0

s

2

4

6

Direct Cascade: numerical simulations

Chen S, Ecke R, Eyink G, Wang X, Xiao Z. (2003) Phys. Rev. Lett. 91:214501

2048²



Direct Cascade: numerical simulations

A Vallgren, E. Lindborg (2011) J. Fluid Mech. 671, 168



Double energy - enstrophy cascade

Simultaneous observation of the double cascade scenario Numerical simulations of 2D NS at resolution 32768 x 32768



G. Boffetta, SM, Phys. Rev. E 82, 016307 (2010)

Third order structure function of 2D turbulence

D. Bernard, Phys. Rev. E 60, 6184 (1999) V. Yakhot Phys. Rev. E 60, 5544 (1999)



Energy and enstrophy fluxes



2D TURBULENCE

review experiments

2D Turbulence: Experiments



Inverse cascade: early experiments

Sommeria J. (1986) J. Fluid Mech. 170:139-68

Thin layer of mercury with electrical forcing in a uniform magnetic field



n

FIGURE 1. The apparatus; the current distribution near one electrode and the velocity profile are schematized. The Hartmann-layer depth is denoted by δ . (1) Copper frame. (2) Electrodes for current injection and electric potential measurements. (3) Electrodes for electric potential measurements only. (4) Mercury. (5) Glass cover. (6) Electrically insulating bottom plate in which electrodes are embedded.

Inverse cascade: EML experiments

Paret J, Tabeling P. (1997) Phys.Rev. Lett. 79:4162–65

Two layers of NaCl solution stably stratified electromagnetically forced (15x15 cm)





Inverse cascade Faraday waves experiments

A. von Kameke, F. Huhn, G. Fernandez-Garcia, A.P. Munuzuri, and V. Perez-Munuzuri, Phys. Rev. Lett. 107,074502 (2011)

N. Francois, H. Xia, H. Punzmann, and M. Shats, Phys. Rev. Lett. 110, 194501 (2013) N. Francois, H. Xia, H. Punzmann, S. Ramsden, and M. Shats, Phys. Rev. X 4, 021021 (2014)



Direct Cascade

Two layers of NaCl solution stably stratified electromagnetically forced (15x15 cm)

J. Paret, M.C. Jullien, P. Tabeling, Phys.Rev.Lett. 83, 3418 (1999)

Laser-Doppler velocimetry in a flowing soap-film experiment

Belmonte A, Goldburg WI, Kellay H, Rutgers MA, Martin B, Wu XL. (1999) Phys. Fluids 11:1196–200



Experiments of thick fluid layers



Dimensional transition: Experiments

M. Shats, D. Byrne, and H. Xia Phys. Rev. Lett. 105, 264501 (2010)

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Thick fluid layers: Experiments



H. Xia, D. Byrne, G. Falkovich, and M. Shats, Nat. Phys. 7, 321 (2011) D. Byrne, H. Xia and M. Shats Phys. Fluids, 23, 095109 (2011)

Faraday waves

Faraday 1831:

Nonlinear standing waves on the surface of a liquid in a vibrating box



Faraday-waves forced fluid layers

A. von Kameke, F. Huhn, G. Fernandez-Garcia, A.P. Munuzuri, and V. Perez-Munuzuri, Phys. Rev. Lett. 107,074502 (2011).



Faraday-waves forced fluid layers

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Double energy-enstrophy cascade

Faraday-waves forced fluid layers

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