WPI 2012 Lagrange vs Euler

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Lagrangian point sources



Eulerian

Lagrangian Turbulence

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Point-vortices + tracers

If N > 4 the system in not integrable

 $\lambda_E > 0$



Tracers far from vortex





$$\left\{egin{aligned} \delta_r u_L &= \left[\mathbf{u}(\mathbf{x}+\mathbf{r})-\mathbf{u}(\mathbf{x})
ight]\cdot\hat{\mathbf{r}}\ \delta_r u_T &= \left[\mathbf{u}(\mathbf{x}+\mathbf{x})-\mathbf{u}(\mathbf{x})
ight]\cdot\hat{\mathbf{n}} \end{aligned}
ight.$$







Intermittency - Eulerian



Figure 4

Snapshot of the intensity distributions of (a) the energy-dissipation rate $\tilde{\varepsilon} = \varepsilon/(2\nu)$ and (b) the enstrophy $\Omega = \omega^2/2$ on a cross section in DNS-ES at $R_{\lambda} = 675$ in arbitrary units.



Study of High–Reynolds Number Isotropic Turbulence by Direct Numerical Simulation

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Intermittency - Lagrangian





PHYSICS OF FLUIDS 17, 021701 (2005)

Particle trapping in three-dimensional fully developed turbulence

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Lagrangian Properties of Particles in Turbulence

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IF YOU WANT TO PREDICT EXTREME EVENTS YUO CANNOT NEGLECT INTERMITTENCY

EFFECTS OF INTERMITTENCY (II)





IN LOG-LOG ALL COWS ARE BLACK!

EULERIAN STATISTICS: LONGITUDINAL VS TRANSVERSE

$$S_L^{(p)}(r) = \langle (\delta_r u_L)^p \rangle \qquad S_T^{(p)}(r) = \langle (\delta_r u_T)^p \rangle$$
$$\zeta_L(p,r) = \frac{d \log \langle (\delta_r u_L)^p \rangle}{d \log r} \qquad \zeta_T(p,r) = \frac{d \log \langle (\delta_r u_T)^p \rangle}{d \log r}$$

LOCAL SLOPES: LONGITUDINAL AND TRANSVERSE:



. . .

 $\zeta_L(p,r) \to \zeta_L(p)$ $\zeta_T(p,r) \to \zeta_T(p)$

LOCAL SLOPES: LONGITUDINAL AND TRANSVERSE:









Figure 4

Snapshot of the intensity distributions of (a) the energy-dissipation rate $\tilde{\varepsilon} = \varepsilon/(2\nu)$ and (b) the enstrophy $\Omega = \omega^2/2$ on a cross section in DNS-ES at $R_{\lambda} = 675$ in arbitrary units.



CASCADE PROCESS -> LARGE DEVIATIONS -> MULTIFRACTAL MEASURE OR

MULTIAFFINE SIGNALS

EULERIAN

USE TWO DIFFERENT MULTIFRACTAL D(H) TO FIT SEPARATELY LONGITUDINAL AND TRANSVERSE EULERIAN SCALING







LAGRANGIAN



Ott and Mann experiment at Risø conventional 3D PTV – Re~100-300

Pinton et al ENSL

tracking -

tracking)

Acoustic/Laser Doppler

Re~800 (single particle

Luthi, Tsinober et al 3D PTV and 3D scanning PTV for velocity gradients

and many others....

F. Toschi & E. Bodenschatz ARFM 41, 375 (2009)



Bodenschatz et al at Cornell-MPI silicon strip detectors (now also CCD) Re ~ 1000-1500

non intrusive tracking down to

 $\tau \sim \tau_{\eta}$



Warhaft et al experiment at Cornell Fast moving camera Re~ 300





R. Benzi, L. B., R. Fisher D. Lamb and F. Toschi, JFM 653, p. 221 (2010).



INFINITELY-MANY ANOMALOUS SCALING EXPONENTS (MULTIFRACTAL FIELD, Parisi & Frisch, 1983)

$$S_p(\tau) = \langle (v(t+\tau) - v(t))^p \rangle \sim \tau^{\zeta_L(p)}$$





International Collaboration for Turbulence Research, A. Arneodo,¹ J. Berg,² R. Benzi,³ L. Biferale,³ E. Bodenschatz,⁴ A. Busse,⁵ E. Calzavarini,⁶ B. Castaing,¹ M. Cencini,⁷ L. Chevillard,¹ R. Fisher,⁸ R. Grauer,⁹ H. Homann,⁹ D. Lamb,⁸ A.S. Lanotte,¹⁰ E. Leveque,¹ B. Lüthi,¹¹ J. Mann,² N. Mordant,¹² W.-C. Müller,⁵ S. Ott,² N. Oullette,¹³ J.-F. Pinton,¹ S.B. Pope,¹⁴ S.G. Roux,¹ F. Toschi,^{15,16} H. Xu,⁴ and P.K. Yeung¹⁷

[Phys. Rev. Lett 100, 254504 2008]



FIG. 1: Log-Lin plot of the local exponent for the fourth moment, $\zeta(4, \tau)$, averaged over the three velocity components, as a function of the normalised time lag τ/τ_{η} . Data sets come from three experiments (EXP) (see table 1) and five direct numerical simulations (DNS) (see table 2). Error bars are estimated out of the spread between the three components, but for EXP1 and EXP3 where only two components have been considered because of large systematic anisotropic effects in the third one. Each data set is plotted only in the time range where the known experimental/numerical limitations are certainly not affecting the results. In particular, for each data set, the largest time lag always satisfies $\tau < T_L$. The minimal time lag is set by the highest fully resolved frequency. The shaded area displays the prediction obtained by the MF model by using $D_L(h)$ or $D_T(h)$, with

BATCHELOR-MENEVEAU -> LAGRANGIAN [CHEVILLARD ET AL PRL 2003]

start from Eulerian D(h)

but: dissipative time fluctuates (as the dissipative scale): $au_\eta = rac{\eta}{\delta_\eta v}$ $au_\eta(h) \sim Re_\lambda^{rac{2(h-1)}{1+h}}$



BOTTLENECK IS A DISSIPATIVE EFFECT









FIG. 4 (color online). Normalized conditional acceleration variance $\langle a^2 | u \rangle / \sigma_a^2$ for $R_{\lambda} = 690$, 485, 285, circles, triangles, and squares, respectively. Solid lines are the fit (3).

Joint Statistics of the Lagrangian Acceleration and Velocity in Fully Developed Turbulence. Crawford, Mordant, and Bodenschatz PRL 94, 024501 (2005)

L. B., G. Boffetta, A. Celani, B. Devenish, A. Lanotte and F. Toschi Phys. Rev. Lett. 93, 064502, (2004)



OPEN QUESTIONS (FAILURES): Effects of Inertia



Eqs of motion for a single particle



Simplified limit



Three-parameters problem

 au_f

Fluid characteristic time

 au_p

Particle's characteristic time

$$\begin{array}{ll}
ho_p \gg
ho_f
ightarrow eta = 0 & \mbox{Heavy} \
ho_f =
ho_p
ightarrow eta = 1 & \mbox{Tracers} \
ho_f \gg
ho_p
ightarrow eta = 3 & \mbox{Light} \end{array}$$

Stokes number
$$St = \frac{\tau_p}{\tau_f}$$
Density contrast $\beta = \frac{3\rho_f}{\rho_f + 2\rho_p}$ Reynolds $Re = \frac{UL}{\nu}$



Preferential Concentration



Acceleration: pdf(a) vs. St







Figure from: On the effects of vortex trapping on the velocity statistics of tracers and heavy particle in turbulent flows J. Bec, L. B., M. Cencini, A. S. Lanotte, and F. Toschi, PoF 18, 081702, 2006.

Role of vortex filaments vs fluctuations of dissipative scales



- Kraichnan et al: superposition of random vortex filaments: k41 scaling with longitudinal=transverse scaling.
- Belin, Maurer, Tabeling & Willaime: filaments transition (statistical instability) at $\text{Re} \sim 700$
- Chorin: collection of sel-avoiding vortex filaments -> fractal structure
- Passot Politano et al: influence of vortex filaments on the energy spectrum
- Migdal: loop turbulence, statistics driven by velocity circulation

Frisch: Turbulence, Cambridge Univ. Press, 1995

8.9.2 Statistical signature of vortex filaments: dog or tail?

Having identified 'simple' geometric objects, the vortex filaments, in turbulent flows, it is natural to ask if any of the known statistical properties of turbulence can be thus explained. Are the vortex filaments the *dog* or the *tail*? In the former case, they would be essential to explain the energetics and the scaling properties of high-Reynolds-number flow. In the latter case, they would have only marginal signatures, for example on the tails of p.d.f.s of various small-scale quantities and on the exponents ζ_p for large *ps*. IS FORWARD ENERGY CASCADE THE END OF THE STORY IN 3D?

CAN WE DISENTANGLE DIFFERENT PHYSICAL MECHANISM LEADING TO FORWARD/BACKWARD ENERGY TRASNFER IN 3D NS?

The nature of triad interactions in homogeneous turbulence

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(Received 24 July 1991; accepted 22 October 1991)

$$\boldsymbol{u}(\boldsymbol{k}) = u^+(\boldsymbol{k})\boldsymbol{h}^+(\boldsymbol{k}) + u^-(\boldsymbol{k})\boldsymbol{h}^-(\boldsymbol{k})$$

$$egin{aligned} m{h}^{\pm} &= \hat{m{
u}} imes \hat{m{k}} \pm i \hat{m{
u}} \ \hat{m{
u}} &= m{z} imes m{k} / ||m{z} imes m{k}||_{2} \end{aligned}$$

$$i\mathbf{k} imes \mathbf{h}^{\pm} = \pm k\mathbf{h}^{\pm}$$

$$\begin{cases} E = \sum_{k} |u^{+}(k)|^{2} + |u^{-}(k)|^{2}; \\ H = \sum_{k} k(|u^{+}(k)|^{2} - |u^{-}(k)|^{2}). \end{cases}$$

$$u^{s_k}(\mathbf{k},t) \quad (s_k = \pm 1)$$

$$\frac{d}{dt}u^{s_k}(\mathbf{k}) + \nu k^2 u^{s_k}(\mathbf{k}) = \sum_{\mathbf{k}+\mathbf{p}+\mathbf{q}=0} \sum_{s_p,s_q} g_{\mathbf{k},\mathbf{p},\mathbf{q}}(s_p p - s_q q)$$

$$\times [u^{s_p}(\mathbf{p})u^{s_q}(\mathbf{q})]^*. \quad (15)$$

Eight different types of interaction between three modes $u^{s_k}(\mathbf{k})$, $u^{s_p}(\mathbf{p})$, and $u^{s_q}(\mathbf{q})$ with $|\mathbf{k}| < |\mathbf{p}| < |\mathbf{q}|$ are allowed according to the value of the triplet (s_k, s_p, s_q)

$$\dot{u}^{s_{k}} = r(s_{p}p - s_{q}q) \frac{s_{k}k + s_{p}p + s_{q}q}{p} (u^{s_{p}}u^{s_{q}})^{*},$$
$$\dot{u}^{s_{p}} = r(s_{q}q - s_{k}k) \frac{s_{k}k + s_{p}p + s_{q}q}{p} (u^{s_{q}}u^{s_{k}})^{*},$$
$$\dot{u}^{s_{q}} = r(s_{k}k - s_{p}p) \frac{s_{k}k + s_{p}p + s_{q}q}{p} (u^{s_{k}}u^{s_{p}})^{*}.$$

TRIADIC INTERACTION IN WHOLE NAVIER_STOKES EQS









ONLY REVERSE

$$\mathcal{P}^{\pm} \equiv rac{h^{\pm} \otimes \overline{h^{\pm}}}{\overline{h^{\pm}} \cdot h^{\pm}} \cdot v^{\pm}(x) \equiv \sum_{k} \mathcal{P}^{\pm} u(k);$$

 $u(k) = u^{+}(k)h^{+}(k) + u^{-}(k)h^{-}(k)$

LOCAL BELTRAMIZATION (IN FOURIER)

$$\partial_{t}v^{+} + \mathcal{P}^{+}B[v^{+}, v^{+}] = \nu\Delta v^{+} + \mathbf{f}^{+}$$

$$\frac{d}{dt}u^{s_{k}}(\mathbf{k}) + \nu k^{2}u^{s_{k}}(\mathbf{k}) = \sum_{\mathbf{k}+\mathbf{p}+\mathbf{q}=0}\sum_{s_{p},s_{q}}g_{\mathbf{k},\mathbf{p},\mathbf{q}}(s_{p}p - s_{q}q)$$

$$\times [u^{s_{p}}(\mathbf{p})u^{s_{q}}(\mathbf{q})]^{*}. \qquad (15)$$

$$s_p = s_q = s_k = +$$



L.B., S. MUSACCHIO & F. TOSCHI Phys. Rev. Lett. 108 164501, 2012



FORWARD ENERGY TRANSFER

MULTI-TIME MULTI-SCALE CORRELATION FUNCTIONS

$$C(R, r|\tau) = \langle |\delta_r u(x(t+\tau), t+\tau))| |\delta_R u(x(t), t))| \rangle$$
$$C_{p,q}(R, r|\tau) = \langle |\delta_r u(x(t+\tau), t+\tau))|^p |\delta_R u(x(t), t))|^q \rangle$$

$$T(R) = \int_0^\infty d\tau C(R, R|\tau) / C(R, R|0)$$

$$T_{p,q}(R) = \int_0^\infty d\tau C_{p,q}(R, R|\tau) / C_{p,q}(R, R|0) \sim R^{2p/3 + \delta_{p,q}}$$



L. B., E. Calzavarini, F. Toschi "Multi-time multiscale correlation functions in hydrodynamical turbulence." Phys. Fluids 23 085107, 2011.

- 1. EULERIAN-LAGRANGIAN BASED ON THE SIMPLEST (OCCAM'S RASOR) PRINCIPLE IS GOOD ALSO FOR INTENSE FLUCTUATIONS (NOT KNOWN FOR VERY INTENSE ONES)
- 2. IS IT THE END OF THE STORY: NO (2D, MHD, SHEAR, ETC...)
- 3. WHY LAGRANGIAN SCALING IS SO POOR (ONLY ESS UP TO NOW)
- 4. WHAT HAPPENS WHEN TOPOLOGY PLAYS A KEY ROLE: INERTIAL PARTICLES
- 5. WHAT ABOUT MULTI-TIME MULTI-SCALE



Thanks to (order of appearance)

- M. Cencini
- F. Toschi
- G. Boffetta
- A. Celani
- A.S. Lanotte
- B. Devenish
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- A. Scagliarini
- E. Calzavarini
- R. Benzi
- L.P. Kadanoff
- B. Fisher
- D. Lamb
- E. Bodenshatz
- N. Ouellette
- H. Xu
- G. Falkovich
- A. Pumir