

Phenomenological model of turbulent instationary cascade
in the framework of scaling symmetry approach.

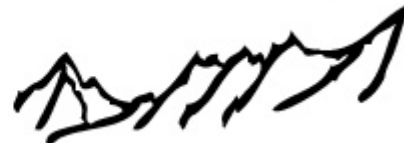
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Nouveaux défis en turbulence IV, 21-25, March, 2016

ÉCOLE DE PHYSIQUE
des HOUCHES



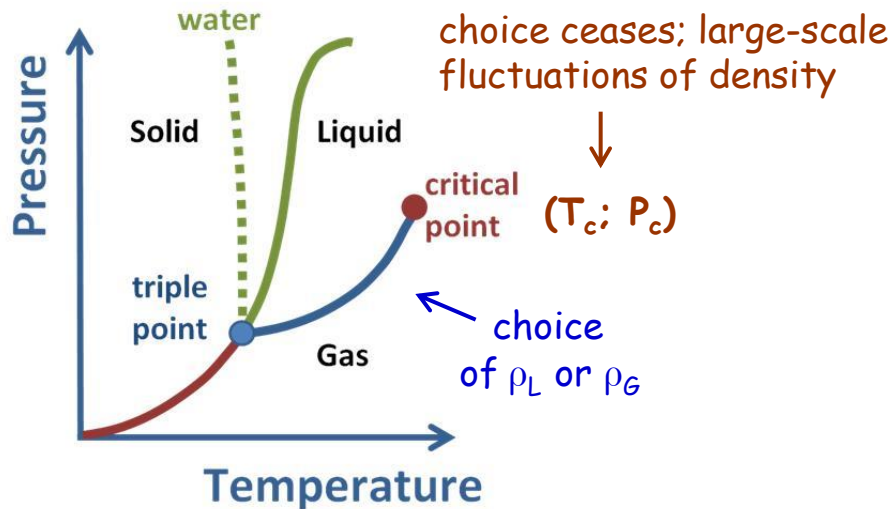
Outline

- ✓ universality, renormalization and scaling symmetry:
our motivations in the new formulation of turbulent cascade
- ✓ fragmentation under scaling symmetry in terms of the energy density
- ✓ renormalization of the fragmentation equation
- ✓ auto-similar solutions (intermediate asymptotics)
- ✓ applications to decaying isotropic turbulence and surprising scenario
- ✓ comparison with Kolmogorov-Oboukhov, 41
- ✓ preliminary DNS (by Alexis Barge, LMFA)

✓ universality, renormalization, scaling symmetry;

our motivations in description of turbulent cascade

Second-order phase transition (critical phenomena)



Observations at $T \rightarrow T_c$:

$$\rho_L - \rho_C \sim (T_c - T)^\beta$$

$$\rho_C - \rho_G \sim (T_c - T)^\beta$$

$$\rho - \rho_C \sim (P - P_C)^{1/\sigma}$$

$$\text{compressibility} \sim |T - T_c|^{-\gamma}$$

Striking observations near the critical point:

- ✓ β, σ, γ : don't depend upon the particular fluid system studied
(idem for magnetization $m \sim (T_c - T)^\beta$, $m \sim h^{1/\sigma}$) \Rightarrow details of interactions between particles (such as the force laws between the molecules) are irrelevant.
This characteristic of critical phenomena is called **universality**.
- ✓ large-scale fluctuations are responsible for critical behavior i.e. **long-range correlations**
 \Rightarrow all particles contribute to the force on every particle
- ✓ unsymmetrical state smoothly connects to the ordered state: **scaling symmetry** appears.

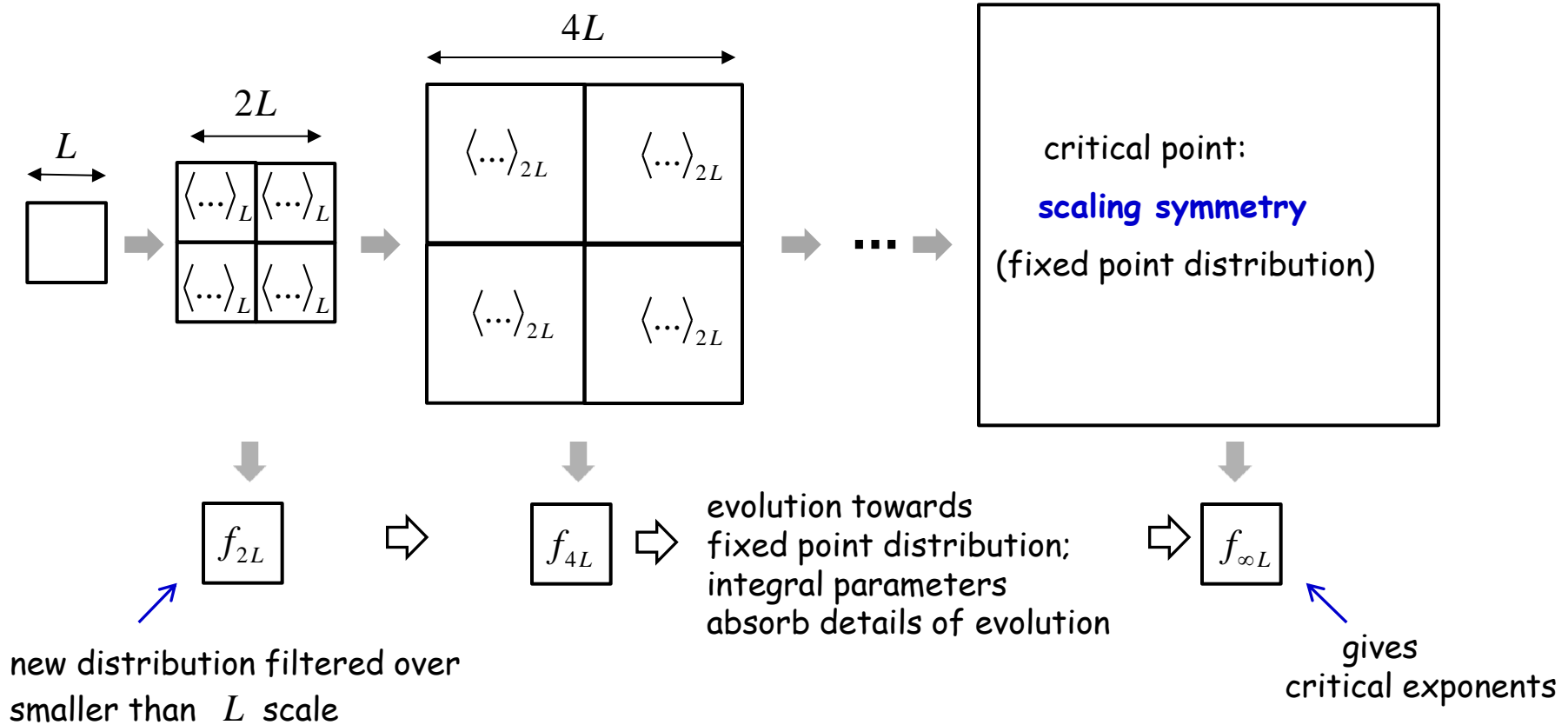
Definition of a phenomena possessing the scaling symmetry property

- ✓ with respect to change of the scale of observation, a system exhibits an invariant statistical behavior, insensitively to details of multiply short-range interactions
- ✓ details are effectively absorbed into integral parameters (critical exponents, for example)

Examples in different areas of physics:

- physics of high-energy elementary particles
- phase transitions in fluids and magnets
- astrophysics
- physics of polymer solutions

Idea of renormalization transformation (Wilson - Kadanoff - Bogoliubov)



Kolmogorov-Oboukhov "minus one-third law" and scaling symmetry

- ✓ a continuity equation for the energy density in the inertial range of turbulent length-scales:

$$\frac{\partial E(r,t)}{\partial t} = - \frac{\partial}{\partial r} J(E, \nu)$$

- ✓ hypotheses of the local statistical equilibrium of small-scale motions (statistical stationarity):

$$\frac{\partial E}{\partial t} = 0 \Rightarrow J(E, \nu) = \text{const}$$

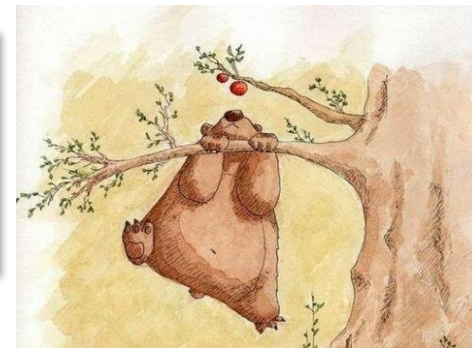
- ✓ scale-invariance of $J(E, \nu)$: only possibility is permitted $j = E \cdot \nu \Rightarrow \frac{\nu^2}{r} \nu = \text{const}$

\Rightarrow the "minus one-third law": $E(r) \sim \text{const}^{2/3} r^{-1/3}$

- ✓ Kolmogorov required scaling symmetry of the constant (ε);
along with hypotheses of the local statistical equilibrium this gives the "minus one-third law"

Our motivation:

- to avoid the hypotheses of the local statistical equilibrium
- to exploit scaling symmetry idea to its fullest extent



- ✓ a continuity model-equation with flux as a functional:

$$\frac{\partial E(r,t)}{\partial t} = - \frac{\partial}{\partial r} \int D(r,r') E(r',t) d r'$$

- ✓ with scale-invariant kernel (evolution towards fixed point distribution) :

$$\frac{\partial E(r,t)}{\partial t} = - \frac{\partial}{\partial r} \int D\left(\frac{r}{r'}\right) E(r',t) d r'$$

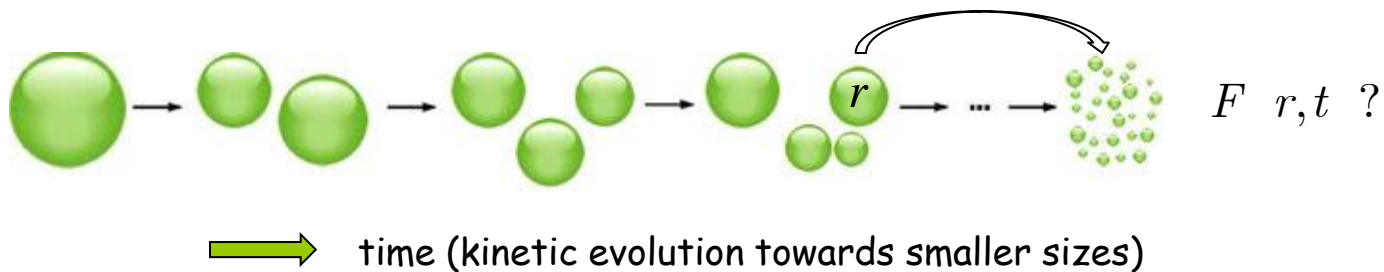
- ✓ There are exist two approaches in order to construct such an equation:
 - on the basis of scaling symmetry of hydrodynamic equations, and of their corresponding solutions
 - on the basis of phenomenological equation where scaling symmetry is already embedded
- ✓ here the latter approach is shown: we used the equation of fragmentation under scaling symmetry

✓ starting point: fragmentation in terms of turbulent cascade

Fragmentation process under scaling symmetry

✓ *The fragmentation process:*

the production of random fragments (or particles) by the continuous breakup of clusters.



✓ *Fragmentation under scaling symmetry*

- a parent particle splits into daughter particles $r \Rightarrow \alpha r, 0 \leq \alpha \leq 1$ $\int_0^1 Q(\alpha) d\alpha = 1$
with a partition probability $Q(\alpha)$ which is independent of the parent particle size*
- the breakup rate of a fragment of size r is the power function $v(r) = v_0 r^\mu$

Population balance equation of fragmentation under scaling symmetry*

rate of change
of number of particles



number of parent particles
breaking per unit time



$$\frac{\partial}{\partial t} F(r, t) \Delta r = \underbrace{\int_0^1 q_0 Q(\alpha) d\alpha \nu\left(\frac{r}{\alpha}\right) F\left(\frac{r}{\alpha}\right) \Delta\left(\frac{r}{\alpha}\right)}_{\text{gain of new particles due to the breakup of parent particles}} - \underbrace{\nu(r) F(r) \Delta r}_{\text{loss of particles of size } r};$$

✓ well-known equation of fragmentation:

$$\frac{\partial}{\partial t} F(r, t) = \int_0^1 d\alpha q_0 Q(\alpha) \frac{1}{\alpha} \nu\left(\frac{r}{\alpha}\right) F\left(\frac{r}{\alpha}\right) - \nu(r) F(r)$$

$$\int_0^{\infty} F(r) dr \neq \text{const} \quad - \text{number of particles increases with time}$$

Interpretation in terms of the energy density

- ✓ a small range $[r, r + dr]$ corresponds to definite set of disturbances with a certain characteristic length scale r
- ✓ the kinetic energy of larger length scale is handed down at random to smaller scales, and in such a way the population of smaller scales is evolving in time

energy density, m/s^2

↘
 $f(r)dr \sim r^\xi F(r)dr$ - energy in $[r \div r + dr]$

- ✓ in inviscid flows, the mechanical energy of liquid is conserved $\Rightarrow \int_0^\infty f(r)dr = const$

\Rightarrow mean number of smaller scales per one event of the energy transfer:

$$\frac{\partial}{\partial t} \int_0^\infty r^\xi F(r)dr = 0 \Rightarrow q_0 = \frac{1}{\langle \alpha^\xi \rangle_Q}$$

Fragmentation integral equation for the energy per unit length

- ✓ from population balance equation

$$\int_0^r r^\xi dr : \frac{\partial F(r)}{\partial t} = q_0 \int_0^1 \frac{d\alpha}{\alpha} Q(\alpha) v\left(\frac{r}{\alpha}\right) F\left(\frac{r}{\alpha}\right) - v(r) F(r)$$

to fragmentation equation* for the energy per unit length $f(r) = r^\xi F(r)$ in r -space:

$$\frac{\partial f(r)}{\partial t} = \int_0^1 d\alpha q(\alpha) \frac{1}{\alpha} v\left(\frac{r}{\alpha}\right) f\left(\frac{r}{\alpha}\right) - v(r) f(r)$$

$$\int_0^\infty f(r) dr = \text{const}$$

$$v(r) = v_0 r^\mu$$

v_0 - the constant depending on how the turbulent cascade is started

$$q(\alpha) = \frac{\alpha^\xi Q(\alpha)}{\langle \alpha^\xi \rangle_Q} - \text{new partition probability function; } \int_0^1 q(\alpha) d\alpha = 1$$

* Gorokhovski & Saveliev, *Physica D*, 2008
 Gorokhovski & Herrmann, *Annual Rev. in Fluid Mech.* (2008)
 Zamansky, Vinkovic & Gorokhovski, *JFM* (2013), *JoP* (2011)

Motivation for the continuity form of the fragmentation equation

- ✓ Fragmentation equation in the integral form:

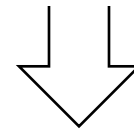
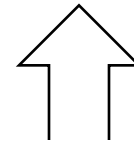
$$\frac{\partial f(r;t)}{\partial t} = \int_0^1 d\alpha q(\alpha) \frac{1}{\alpha} v\left(\frac{r}{\alpha}\right) f\left(\frac{r}{\alpha}\right) - v(r) f(r)$$



evolution of infinite number of breaking particles in r -space

- ✓ each particle jumps; it has no velocity in r -space
- ✓ lack of explicit expression for the energy-flux
- ✓ difference between gain and loss terms may be big

- ✓ equivalent statistics from both



- ✓ Expected renormalized equation (i.e. continuity form) :

$$\frac{\partial f(r;t)}{\partial t} = -\frac{\partial}{\partial r} j(r,t)$$

energy-flux, m^2/s^3



evolution of finite number of quasi-particles breaking in r -space

- ✓ explicit expression for the energy-flux (self-similar solution, integral of motion)
- ✓ each quasi-particle moves smoothly at the "effective" velocity $V = j(r)/f(r)$, which is linked to the state of all other particles (non-locality)
- ✓ $j(r=0, t)$ "condensation" of zero-size quasi-particles (?mimics viscous dissipation?)

✓ renormalization of the fragmentation equation for the energy density

Operator form of the fragmentation integral equation

- ✓ operator of scaling symmetry transformation:

$$\frac{1}{\alpha} f\left(\frac{r}{\alpha}\right) = \sum_{n=0}^{\infty} (-1)^n \frac{\ln^n \alpha}{n!} \left(\frac{\partial}{\partial r} r\right)^n f(r) = e^{-\ln \alpha \left(\frac{\partial}{\partial r} r\right)} f(r)$$

\uparrow
 Taylor's expansion of $e^{-\ln \alpha \left(\frac{\partial}{\partial r} r\right)}$

- ✓ the operator form of the production term:

$$\frac{\partial f(r;t)}{\partial t} = \int_0^1 d\alpha q(\alpha) \frac{1}{\alpha} v\left(\frac{r}{\alpha}\right) f\left(\frac{r}{\alpha}\right) - v(r) f(r)$$



$$\int_0^1 d\alpha q(\alpha) e^{-\ln \alpha \left(\frac{\partial}{\partial r} r\right)} v(r) f(r)$$

Exact renormalized form of the scaling transformation operator*

$$e^{-\ln \alpha \left(\frac{\partial}{\partial r} r \right)} = 1 + \frac{(-\ln \alpha)}{1!} \frac{\partial}{\partial r} r + \dots + \frac{(-\ln \alpha)^{n-1}}{(n-1)!} \left(\frac{\partial}{\partial r} r \right)^{(n-1)} +$$

$$+ \frac{(-\ln \alpha)^n}{n!} \left(\frac{\partial}{\partial r} r \right)^n \int_0^1 d\beta p_n(\beta) e^{-\beta (\ln \alpha) \left(\frac{\partial}{\partial r} r \right)}$$

$$n = 1, 2, 3 \dots \quad p_n(\beta) = n(1-\beta)^{n-1}; \quad \int_0^1 d\beta p_n(\beta) = 1$$

✓ the choice of n leads to equivalent expressions. We use $n = 1$:

$$e^{-\ln \alpha \left(\frac{\partial}{\partial r} r \right)} = 1 + (-\ln \alpha) \frac{\partial}{\partial r} r \int_0^1 d\beta e^{-\beta (\ln \alpha) \left(\frac{\partial}{\partial r} r \right)}$$

*Saveliev & Nanbu, Phys. Rev. E, 2002
 Saveliev & Gorokhovski, Phys. Rev. E, 2005

... and introduction of presumed repartition function

✓ for $n = 1$, the renormalized form of the production term is* :

$$\int_0^1 \frac{d\alpha}{\alpha} q(\alpha) v\left(\frac{r}{\alpha}\right) f\left(\frac{r}{\alpha}\right) = \left[1 + \langle -\ln \alpha \rangle \frac{\partial}{\partial r} r \int_0^1 d\alpha q_1(\alpha) e^{-\ln \alpha \left(\frac{\partial}{\partial r} r \right)} \right] v(r) f(r)$$

$$q_1(\alpha) = \frac{1}{\langle -\ln \alpha \rangle} \int_0^1 q(\alpha \beta) d\beta; \quad \int_0^1 q_1(\alpha) d\alpha = 1; \quad \langle -\ln \alpha \rangle = \int_0^1 -\ln \alpha q(\alpha) d\alpha;$$

✓ presumed repartition function:

$$q(\alpha) = (\gamma + 1) \alpha^\gamma, \quad -1 < \gamma \quad \Leftrightarrow \quad \langle -\ln \alpha \rangle = \frac{1}{\gamma + 1}; \quad q_1(\alpha) = q(\alpha)$$

$$\alpha^\gamma = e^{\gamma \ln \alpha} \quad \Leftrightarrow \quad \left(1 + \gamma - \frac{\partial}{\partial r} r \right) \int_0^1 d\alpha e^{\ln \alpha \left(\gamma - \frac{\partial}{\partial r} r \right)} = 1$$

The final form of the renormalized fragmentation equation

- ✓ with renormalized production form and presumed repartition function:

$$\frac{\partial f(r;t)}{\partial t} = -\frac{\partial}{\partial r} j$$

$$j = -r \left[\int_0^1 d\alpha e^{\ln \alpha \left(\gamma - \frac{\partial}{\partial r} r \right)} \right] v(r) f(r)$$

$$v(r) = v_0 r^\mu$$

- ✓ The next step is to construct the exact self-similar solution
 - ⇒ intermediate long-time asymptotics

✓ auto-similar solutions (intermediate asymptotics)

Self-similar transformations

- ✓ Non-dimensional time: $\bar{t} = t / \tau_0$; τ_0 - some positive constant
- ✓ since $v(r) \sim r^\mu \Rightarrow |\bar{t}|^{1/\mu}$ is a characteristic scale of scaling transformations for $f(r, t)$
- ✓ then the direct and inverse self-similar transformations are :

$$f(r, t) = |\bar{t}|^{\mu-1} \phi\left(|\bar{t}|^{\mu-1} r, t\right)$$

$$\phi(r, t) = \frac{1}{|\bar{t}|^{\mu-1}} f\left(\frac{r}{|\bar{t}|^{\mu-1}}, t\right)$$

- ✓ applying it to $\frac{\partial f(r; t)}{\partial t} = -\frac{\partial}{\partial r} j$ we have the equation for self-similar solution

Equation for the self-similar solution

$$\frac{\partial \phi(r; t)}{\partial t} = \frac{1}{|\bar{t}|} \frac{\partial}{\partial r} r \left[-\frac{|\bar{t}|}{\bar{t}} \frac{1}{\mu \tau_0} + \int_0^1 d\alpha e^{\ln \alpha \left(\gamma - \frac{\partial}{\partial r} r \right)} \nu \right] \phi$$

- ✓ the equation for the fixed point distribution:

$$\frac{\partial}{\partial t} = 0 \Rightarrow r \left[\mp \frac{1}{\mu \tau_0} + \int_0^1 d\alpha e^{\ln \alpha \left(\gamma - \frac{\partial}{\partial r} r \right)} \nu \right] \phi_0(r) = \text{const} = j_0$$

↑
positive/negative times

↑
fixed point distribution

bear flux - integral of motion
(hereafter: $|j_0| \equiv \varepsilon_0$)

appeared during evolution; it is
the energy input per unit time

- ✓ using $\left(1 + \gamma - \frac{\partial}{\partial r} r \right) \int_0^1 d\alpha e^{\ln \alpha \left(\gamma - \frac{\partial}{\partial r} r \right)} = 1$ we have an ordinary differential equation for $\phi_0(r)$

Fixed point solution

- ✓ the linear first order differential equation for the fixed point:

$$\left[r \frac{\partial}{\partial r} - \gamma + \mu \tau \nu \right] \phi_0(r) = -\frac{(1+\gamma) \mu \tau_0}{r} j_0$$

- ✓ here the negative and positive times are combined by the step function:

$$\tau(t) = \begin{cases} \tau_0, & t > 0 \\ -\tau_0, & t < 0 \end{cases}$$

- ✓ the fixed point solution :


$$\phi_0(r) = -(1+\gamma) \mu \tau j_0 e^{-\nu \tau} r^\gamma \int_{r_0}^r e^{\nu \tau} r^{-\gamma} \frac{dr}{r^2}$$

- ✓ it may be rewritten to the form with standard integral

Fixed point solution (continued)

- ✓ fixed point solution with standard integral :

$$\phi_0(r) = -\frac{(1+\gamma)j_0\tau}{r} v^{-a} e^{-\tau v} \int_{v(r_0)}^{v(r)} x^{a-1} e^{\tau x} dx; \quad a = -\frac{1+\gamma}{\mu}; \quad v(r) = v_0 r^\mu;$$


 standard integral; may be expressed by confluent hypergeometric functions* $\Phi(1, 1+a; x)$ and $\Psi(1, 1+a; x)$

- ✓ using inverse self-similar transformations we get intermediate self-similar solutions
- ✓ for integer $a=n, n=1,2,3,\dots$ these special functions can be expressed by elementary functions
- ✓ how to find μ in order to get integer a ? With the help of physical assumption.

✓ the case of freely decaying isotropic turbulence

Considerations on dimensional grounds

- ✓ dimensions of the distribution function and the flux :

$$[j] = \frac{v^2}{r} \cdot v = \frac{r^2}{t^3}$$

- ✓ j_0 is the main parameter \Rightarrow

$$v_0 = |j_0|^y \Rightarrow \left[\frac{r^{-\mu}}{t} \right] = \left[\frac{r^2}{t^3} \right]^y$$

- ✓ whence follows :

$$y = \frac{1}{3}; \quad \mu = -\frac{2}{3}; \quad a = -\frac{1+\gamma}{\mu} = \frac{3}{2}(1+\gamma);$$

$$\text{for } a \text{ integer: } \gamma = 1 \Rightarrow a = 3$$

Decaying Turbulence: solutions expressed by elementary functions

✓ using usual notions : $\varepsilon_0 = |j_0|$, $\varepsilon(t) = -j(r=0, t > 0) \Rightarrow v(r) = v_0 r^\mu = \varepsilon_0^{\frac{1}{3}} r^{-\frac{2}{3}}$

$$f(r, t) = \frac{2\varepsilon(t)}{rv} \left(1 - \frac{2}{vt} + \frac{2}{(vt)^2} - \frac{2e^{-vt}}{(vt)^2} \right)$$

$$j(r, t) = -\varepsilon(t) \left[1 - \frac{3}{vt} \left(1 - \frac{2}{vt} + \frac{2}{(vt)^2} - \frac{2e^{-vt}}{(vt)^2} \right) \right], \quad j < 0$$

$$\varepsilon(t) = \frac{\varepsilon_0 \tau_0}{t}, \quad -\infty < t < \infty$$

✓ Under the time translation $t \rightarrow t + \tau_0$ and setting $\tau_0 = \infty$:

exact stationary solution \Rightarrow $f(r) = 2\varepsilon_0^{2/3} r^{-1/3}, \quad j = -\varepsilon_0 < 0$

Comparison with K-O, 41

- ✓ the definition of the of second-order velocity structure function and K-O 41:

$$D_{\parallel}(r) = \left\langle \left[\mathbf{v}_{\parallel}(\mathbf{x} + \mathbf{r}) - \mathbf{v}_{\parallel}(\mathbf{x}) \right]^2 \right\rangle_{\mathbf{x}} = C_2 \varepsilon_0^{2/3} r^{2/3}$$

$$E(r) = \frac{3}{2} \frac{\partial}{\partial r} \left\langle \left[\mathbf{v}_{\parallel}(\mathbf{x} + \mathbf{r}) - \mathbf{v}_{\parallel}(\mathbf{x}) \right]^2 \right\rangle_{\mathbf{x}} = \frac{3}{2} \frac{\partial}{\partial r} C_2 \varepsilon_0^{2/3} r^{2/3} = C_2 \varepsilon_0^{2/3} r^{-1/3}$$

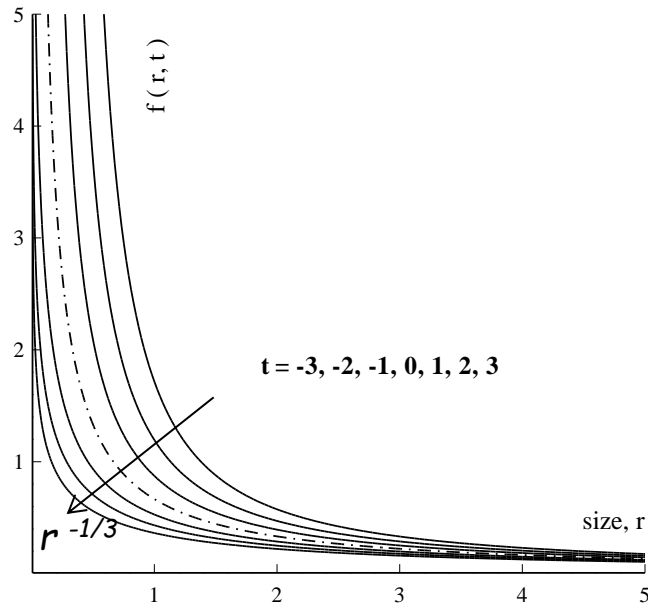
$$\int_0^{\infty} E(r) dr = 3 \left\langle \mathbf{v}_{\parallel}^2 \right\rangle = \left\langle \mathbf{v}^2 \right\rangle, \quad \mathbf{v}_{\parallel} = \frac{\mathbf{r}}{r} \mathbf{r} \cdot \mathbf{v}$$

- ✓ our long-time limit exact solution: $f(r) = 2 \varepsilon_0^{2/3} r^{-1/3}$

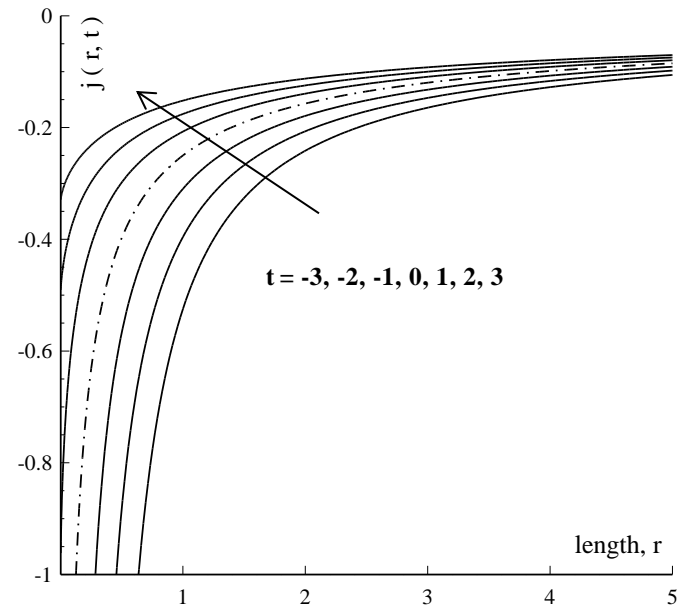
$C_2 = 2$! prediction includes also the empirical coefficient !

Energy density distribution and its flux: linear-linear plots of evolution

energy distribution with time

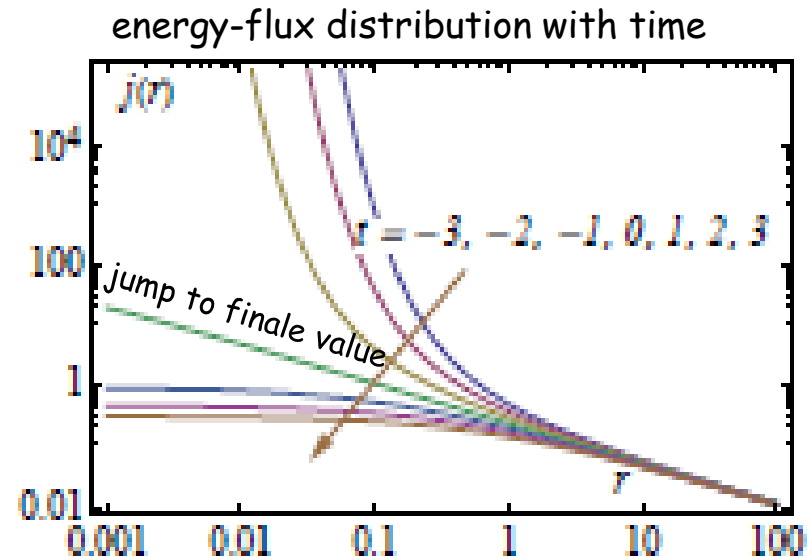
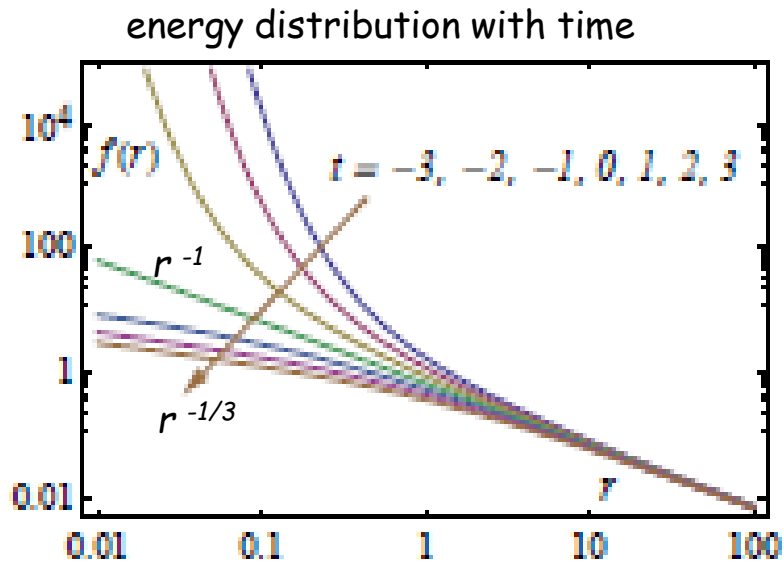


energy-flux distribution with time



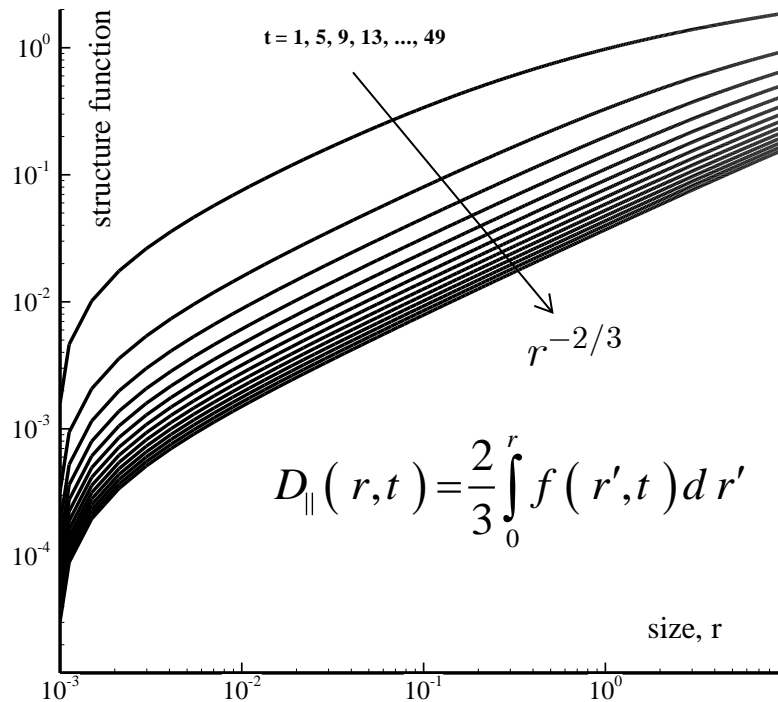
- ✓ $f(r, t)$ evolves continuously with time on $-\infty < t < \infty$ towards K-0, 41
- ✓ $j(r, t)$ evolves to equilibrium but will attain it only on very large times

Energy density distribution and its flux: log-log plots of evolution



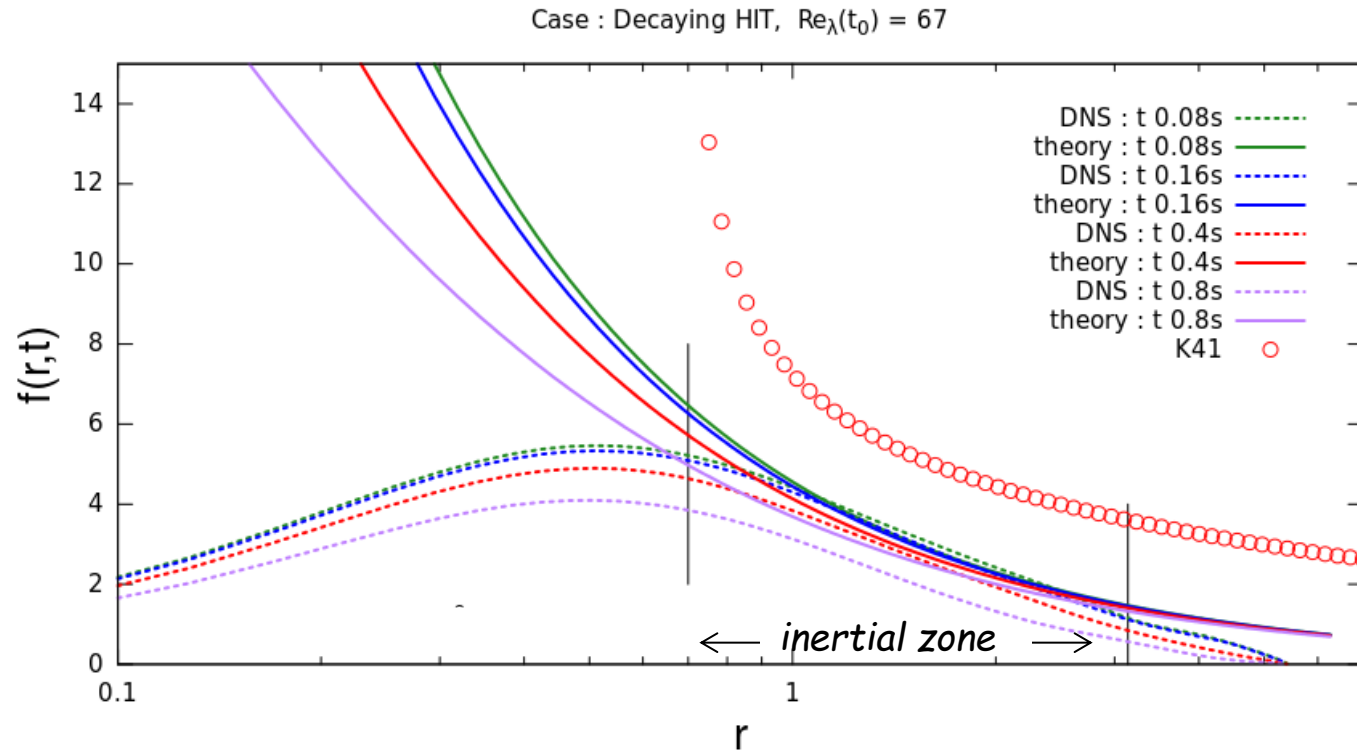
- ✓ **inset of turbulent cascade on $t < 0$** : the most energy comes dominantly from small scales: with $r \downarrow$, $f(r) \uparrow$ exponentially; $r = 0$: the energy flux is ∞
- ✓ **on $t = 0$** : "the second order phase transition", $f(r, t=0) \sim r^{-1}$, the energy-flux "jumps" discontinuously from infinity to the finite value
- ✓ **on $t > 0$** , the distributions approaches to the long-time limit distribution (K-O,41)

The velocity structure function: log-log plot of evolution



- ✓ the velocity structure function evolves continuously towards “minus two-third” law

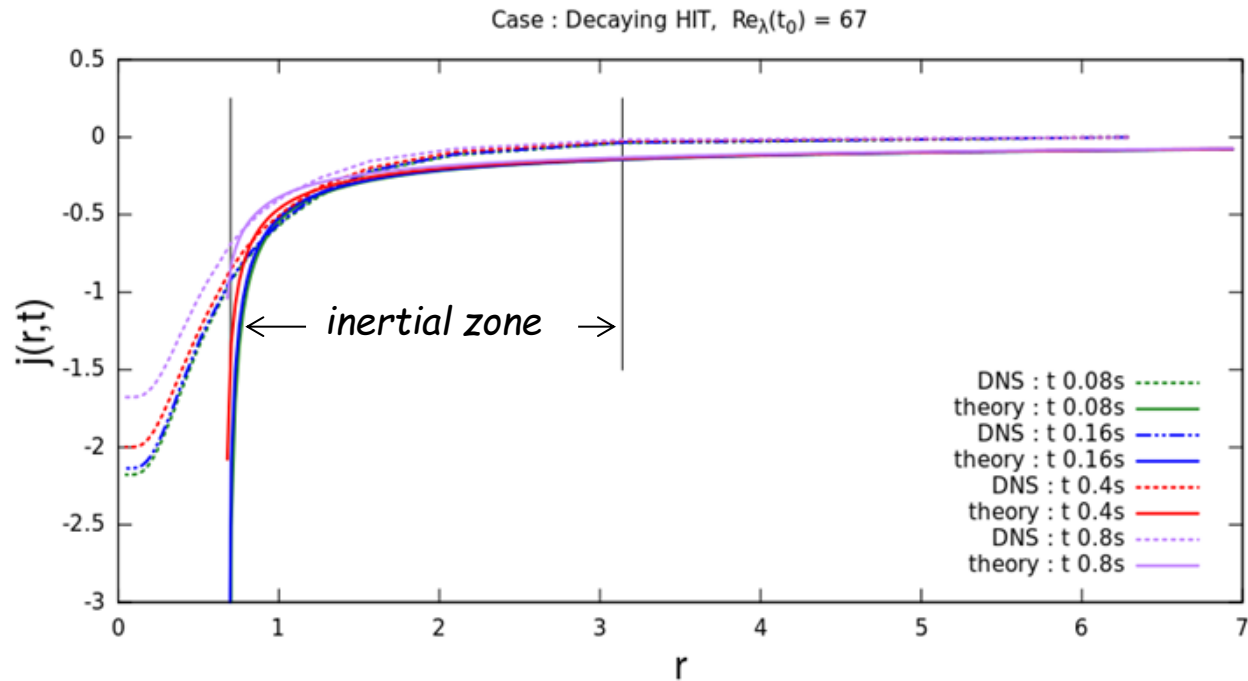
Comparison with DNS* of decaying turbulence: energy density



solution:
$$f(r,t) = \frac{2\varepsilon(t)}{rv} \left(1 - \frac{2}{vt} + \frac{2}{(vt)^2} - \frac{2e^{-vt}}{(vt)^2} \right), \quad v = \varepsilon_0^{\frac{1}{3}} r^{-\frac{2}{3}}$$

DNS:
$$f(r,t) = \frac{3}{2} \frac{\partial}{\partial r} \left\langle \left[\mathbf{v}_{\parallel}(\mathbf{x}+\mathbf{r}) - \mathbf{v}_{\parallel}(\mathbf{x}) \right]^2 \right\rangle_{\mathbf{x}}$$

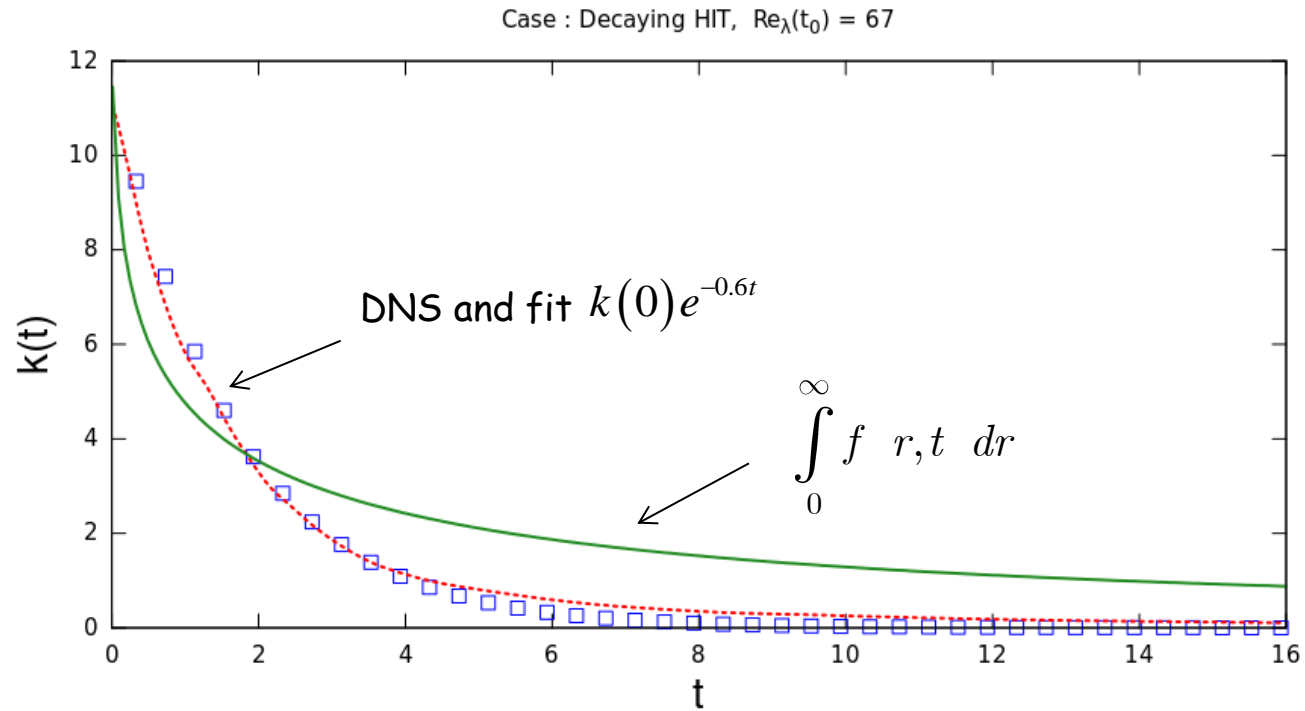
Comparison with DNS of decaying turbulence: energy flux



solution:
$$j(r,t) = -\varepsilon(t) \left[1 - \frac{3}{\nu t} \left(1 - \frac{2}{\nu t} + \frac{2}{(\nu t)^2} - \frac{2e^{-\nu t}}{(\nu t)^2} \right) \right], \quad j < 0$$

DNS: the energy flux from the energy balance in the Fourier space

Comparison with DNS* of decaying turbulence: decay rate



Conclusion

Main steps:

- The ideas of renormalization → into phenomenological model of turbulent cascade
- The continuity equation for the specific energy in space of turbulent scales
- The exact auto-similar solutions in the case of decaying turbulence
for the energy distribution and the energy-flux across turbulent length-scales
- Appearance of the integral of motion during the evolution towards fixed point solution

Surprising scenario:

- ✓ **on $t < 0$** : the most energy comes dominantly from small scales: with $r \downarrow$, $f(r) \uparrow$ exponentially;
 $r = 0$: the energy flux is ∞
- ✓ **on $t = 0$** : "the second order phase transition", $f(r, t=0) \sim r^{-1}$,
the energy-flux "jumps" discontinuously from infinity to the finite value
- ✓ **on $t > 0$** , the distributions approaches to the long-time limit distribution
- ✓ long-time limit distribution of the energy density predicts K-O 41 with precision up to the constant introduced usually by measurements