Multifractals. Eulerian and Lagrangian Statistics Vienna 2008

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 $\eta = (\nu^3 / \varepsilon)^{1/4}$ $\tau_\eta = (\nu / \varepsilon)^{1/2}$

INTERMITTENCY



[DNS Re_{λ} = 600 2048^3 Benzi et al 2007, PRL, submitted]

 $\delta_r \tilde{v} = rac{\delta_r v}{\langle (\delta_r v)^2 \rangle^{1/2}}$

 $F_4(r) = rac{\langle (\delta_r v)^4
angle}{\langle (\delta_r v)^2
angle^2} \ F_4(r)
eq const.$

The "Standard Model"

$$\begin{split} S_p(r) &= \langle [v(x+r) - v(x)]^p \rangle \quad \eta \ll r \ll L_0 \\ \hline \delta_r v \sim v_0(\frac{r}{L_0})^{h(x)} \quad \mathcal{P}_h(r) \sim (\frac{r}{L_0})^{3-D(h)} \\ S_p(r) &= \langle (\delta_r v)^p \rangle \sim \langle v_0^p \rangle \int_I dh \left(\frac{r}{L_0}\right)^{hp+3-D(h)} \\ \hline S_p(r) \sim \left(\frac{r}{L_0}\right)^{\zeta_p} \quad \underset{\text{Benzi, Paladin, Parisi & Vulpiani 1984}}{Parisi , Paladin, Parisi & Vulpiani 1984} \\ \hline \zeta_p &= \inf_h (hp+3-D(h)) \\ \hline F_4(r) \sim r^{\zeta(4)-2\zeta(2)} \end{split}$$

CONNECTION CUMULANTS -- STRUCTURE FUNCTIONS

 $S_p(r) = \exp\sum C_n(r) \frac{p^n}{r!}$



 $\kappa_n(r) = \langle (\log|\delta_r v|)^n \rangle$



 $S_p(r) \sim \left(\frac{r}{L_0}\right)^{\varsigma_p}$

Figure 25. Structure function relative exponents ξ_p : (\dots) experiment; (\blacktriangle) DNS $R_{\lambda} = 75$; (*) DNS $R_{\lambda} = 140$. The dashed line is a K41 prediction for Lagrangian exponents.



 $= c_n = rac{d^n}{dp^n} \zeta(p)|_{p=0}$

PHYSICS OF FLUIDS

MARCH 2002

Velocity field statistics in homogeneous steady turbulence obtained using a high-resolution direct numerical simulation

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$$S_p(r) \sim r^{\zeta(p)}$$
 $\inf (hp+3-D(h))$



 $\frac{d\log(S_p(r))}{d\log(r)} \sim \zeta(p)$

REMOVING FOCUS ON PURE POWER LAW:

TYPICALLY NEVER OBSERVED IN DNS OR CONTROLLED LABORATORY EXPERIMENTS (MODERATE REYNOLDS NUMBERS)

AT HIGH REYNOLDS NUMBERS (ABL, SOLAR WIND ETC..) CONTAMINATION FROM ANOSOTROPIES OR/AND NON-HOMOGENEITIES (DIFFICULT TO CONTROL)

IN PRESENCE OF FINITE INERTIAL RANGE EXTENSION: WHAT TO CONTROL? HOW TO TEST QUANTITATIVELY INFLUENCE/IMPORTANCE OF VISCOUS AND INTEGRAL SCALES?

 $\frac{\langle r \rangle \langle r \rangle \langle L_0}{\langle r \rangle \langle L_0}$

HOW TO CHECK D(h) QUANTITATIVELY CONSIDERING THE NATURAL LIMITATIONS IN THE INERTIAL RANGE EXTENSIONS?

LOOK FOR THE EFFECTS OF VISCOUS SCALES. THE SO-CALLED: INTERMEDIATE DISSIPATIVE RANGE

AND TRY TO TEST MULTIFRACTAL PREDICTION ALSO ON THIS EXTENDED RANGE OF SCALES



Injection of

energy e

Flux of

energy ε

Dissipation of energy e

PHYSICAL REVIEW A

PHYSICAL REVIEW A

VOLUME 35, NUMBER 4

FEBRUARY 15, 1987

Degrees of freedom of turbulence

Giovanni Paladin* and Angelo Vulpiani*

 $\stackrel{\text{im-}}{\overset{\text{y of}}{}} Re(r) = \frac{r \,\delta_r v}{\nu}$ $\stackrel{\text{(5)}}{\overset{\text{(5)}}{}} \delta_r v \sim v_0 (\frac{r}{L_2})^{h(x)}$ The dissipation scale η can be now determined by imposing that the Reynolds number related to an eddy of length scale *i* is of order 1. $Re(\eta) = \eta \delta_{\eta} v / \nu \sim \mathcal{O}(1)$ This is equivalent to the requirement that the dissipative (linear) term of the Navier Stokes equations is able to compete with the nonlinear transfer term. Inserting Eq. (3) in Eq. (5) we obtain $\eta(x) \sim Re^{-1/(1+h(x))}$ (6) 104 Phenomenology of turbulence in the sense of Kolmogorov 1941 VOLUME 42, NUMBER 12 15 DECEMBER 1990 Multifractal scaling of velocity derivatives in turbulence Mark Nelkin* 21 OCTOBER 1991 VOLUME 67, NUMBER 17 PHYSICAL REVIEW LETTERS Multifractality in the Statistics of the Velocity Gradients in Turbulence R. Benzi and L. Biferale Dipartimento di Fisica, Università "Tor Vergata," via E. Carnevale, 1-00173 Roma, Italy G. Paladin and A. Vulpiani $r^{3}\ell_{0}$ occoss an occasion occasi Dipartimento di Fisica, Università dell'Aquila, 1-67010 Coppito, L'Aquila, Italy M. Vergassola

EUROPHYSICS LETTERS

Europhys. Lett., 14 (5), pp. 439-444 (1991)

A Prediction of the Multifractal Model: the Intermediate Dissipation Range.

U. FRISCH(*) and M. VERGASSOLA(*)(**)

$$S_2(l) = \langle v_l^2 \rangle \sim \int_{\gamma(k) < l} \mathrm{d}\mu(h) \, l^{2\lambda + 3 - D(h)}.$$

1 March 1991



Fig. 8.15. Data in the time domain from nine different turbulent flows with R_4 s ranging from 130 to 13000, plotted in log-log coordinates. The wavenumber (horizontal) and the energy spectrum (vertical) have been divided by $\ln(R_4/R_{\bullet})$ with $R_{\bullet} = 75$ and the resulting curves have been shifted to give the best possible superposition (Gagne and Castaing 1991).

The prediction of universal scaling of multifractal type for the energy spectrum can be tested experimentally.

Recently, Gagne and Castaing [16] have analysed a wide sample of turbulence data with Reynolds numbers ranging from (roughly) 10³ to 10⁷. Remarkable agreement with scaling of multifractal type is obtained over the entire range of available scales. Traditional turbulence measurements involve probes with a length of one millimeter or more which can resolve only the beginning of the intermediate dissipation range. Multifractality predicts that there is

considerable life in turbulence well below one-millimeter scales. Smaller probes or high-resolution nonintrusive techniques⁽⁵⁾ should be developed to meet the challenge.

 $\frac{\delta_{\eta} v \eta}{\Gamma} \sim \mathcal{O}(1) \quad \eta(h) \sim R e^{-\frac{1}{1+h}}$



OCTOBER 1996

Transition between viscous and inertial-range scaling of turbulence structure functions

Charles Meneveau

[10] G. Stolovitzky, K. R. Sreenivasan, and A. Juneja, Phys. Rev. E 48, R3217 (1993).
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[12] D. Lohse, Phys. Rev. Lett. 73, 3223 (1994).

BATCHELOR + MF PARAMETRISATION

$$\delta_r v \sim v_0 \frac{r}{[(\frac{\eta(h)}{L_0})^{\alpha} + (\frac{r}{L_0})^{\alpha}]^{(1-h/)\alpha}}$$

$$\begin{cases} \delta_r v \sim r^h & \eta \ll r \ll L_0 \\ \delta_r v \sim \frac{\delta_\eta v}{\eta} r & r \ll \eta \\ \eta(h) \sim Re^{-\frac{1}{1+h}} \end{cases}$$

 α Free parameter



See also Chevillard et al Physica D 2006

GOING LAGRANGIAN.....

WHY?

Frisch & Vergassola EPL 1991

The fact that exponents h significantly smaller than 1/3 have viscous cut-offs much smaller than the Kolmogorov dissipation scale, can be a severe constraint on experimental techniques where multifractality is measured from the statistics of the local dissipation. Such measurements can be spurious for those exponents which have cut-offs less than the probe size [12].

Chevillard et al Physica D 2006

 $\langle (\partial_x u)^3 \rangle$. Experimentally speaking, measuring gradients is still controversial mainly because hot wire probe sizes are in general of the order of the Kolmogorov scale [28,29,30,31]. We hope that further experimental studies will

- [28] C. W. Van Atta and R. Antonia, Reynolds number dependence of skewness and flatness factors of turbulent velocity derivatives, Phys. Fluids 23, 252 (1980).
- [29] P. Tabeling, G. Zocchi, F. Belin, J. Maurer and H. Willaime, Probability density functions, skewness, and flatness in large Reynolds number turbulence, Phys. Rev. E 53, 1613 (1996).
- [30] K. R. Sreenivasan and R. A. Antonia, The phenomenology of small-scale turbulence, Annu. Rev. Fluid Mech. 29, 435 (1997).
- [31] H.S. Kang, S. Chester and C. Meneveau, Decaying turbulence in an active-gridgenerated flow and comparisons with large-eddy simulation, J. Fluid Mech. 480, 129 (2003).

Lagrangian turbulence?

Is the multifractal formalism able to describe also the phenomenology of Lagrangian turbulence ?

"....Unfortunately, there are no significant lagrangian measurements of velocity, acceleration, etc., to test the multifractal predictions. ..."

M.S. Borgas, "The Multifractal Lagrangian Nature of Turbulence", Phyl. Trans: Phys. Sciences and Eng. Vol. 342 (**1993**) 379.

Recently things are changing !



Experiments

Experimental Lagrangian measurements are intrinsically difficult: one has to follow (many) Lagrangian trajectories for long time at high Reynolds (i.e. high sampling frequency)



Ott and Mann experiment at Risø conventional 3D PTV - Re_{λ} =100-300



Pinton et al ENSL Acoustic/Laser Doppler tracking - $Re_{\lambda} \sim 800$ (single particle tracking)

Bodenschatz et al at Cornell-MPI

silicon strip detectors (now also CCD) $\text{Re}_{\lambda} \approx 1000-1500$



Warhaft et al experiment at Cornell Fast moving camera $Re_1 \approx 300$ Luthi, Tsinober et al 3D PTV and 3D scanning PTV for velocity gradients

non intrusive tracking down to



- low to moderate Reynolds numbers, Re
- computationally expensive (Cpu time $\propto Re_{\lambda}{}^{6})$
- memory demanding (ram \propto Re $_{\!\lambda}$ $^{9/2})$
- + high time resolution and long tracking
- + large Lagrangian statistics
- + multiparticle tracking
- + simultaneous
 - **Eulerian-Lagrangian statistics**



Ν	Re_{λ}	η	L	Τ _L	$ au_\eta$	Т	δ×	N _p
512	183	0.01	3.14	2.1	0.048	5	0.012	0.96 106
1024	284	0.005	3.14	1.8	0.033	4.4	0.006	1.92 10 ⁶
2048	400	0.0025	3.14	1.8	0.02	5.9	0.003	2 10 ⁹

Pseudo spectral code - dealiased 2/3 rule - normal viscosity -2 millions of passive tracers- code fully parallelized with MPI+FFTW - Platform IBM SP4 (sust. Performance 150Mflops/proc) - 50000 cpu hours duration of the run: 40 days

PHYSICS OF FLUIDS 17, 021701 (2005) Particle trapping in three-dimensional fully developed turbulence PHYSICS OF FLUIDS 17, 115101 (2005) Lagrangian statistics of particle pairs in homogeneous isotropic turbulence PHYSICS OF FLUIDS 17, 111701 (2005) Multiparticle dispersion in fully developed turbulence PHYSICS OF FLUIDS 18, 091702 (2006) Lyapunov exponents of heavy particles in turbulence



[L.B. G. Boffetta, A. Celani, B. Devenish, A.S. Lanotte, F. Toschi]

Lagrangian velocity statistics

$$S_p(r) = \langle (u(x+r) - u(x))^p \rangle \sim r^{\zeta_E(p)}$$

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

$$\tau_\eta \ll \tau \ll T_L$$

Does it exist and how to estimate $\zeta_L(p)$? In Eulerian turbulence we have $\zeta_E(p) = \inf_h (hp + 3 - D(h))$

Let's try to make a predictions



We assume that r and τ are linked by the typical eddy turn over time at the given spatial scale

$$\tau_r \sim r/\delta_r u$$

Bridge between Eulerian and Lagrangian description:

$$\tau \sim \frac{L_0^h}{v_0} r^{1-h}$$

[Borgas (1993); Boffetta et al (2002)]

WARNING: NO EXACT RESULTS SUPPORTING THE EXISTENCE OF SCALING LAWS IN LAGRANGIAN FRAMEWORK

PHYSICAL REVIEW LETTERS

week ending 21 NOVEMBER 2003



High Order Lagrangian Velocity Statistics in Turbulence

Haitao Xu,^{1,2} Mickaël Bourgoin,³ Nicholas T. Ouellette,¹ and Eberhard Bodenschatz^{1,2,*}



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The local exponents $\zeta_p(\tau)$ act as **magnifying glass**, probing locally the value of the scaling exponents.

-) Power law scaling -> plateaux for **local scaling exponents**

-) Comparing results from different components: estimate of anisotropy





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

WE LEARN ABOUT:(i) INTERMITTENCY; (ii) UNIVERSALITY; (iii) ANISOTROPY





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

TRAPPING INTO VORTEX FILAMENTS







OPEN PROBLEMS

HOW TO EXTEND THE MF PREDICTION TO INCLUDE PREFERENTIAL CONCENTRANTION.

PROBE EULERIAN <-> LAGRANGIAN MF CONNECTION TO HIGHER ORDER STATISTICS. IS LAGRANGIAN REALLY FULLY INCLUDED IN EULERIAN? (AND VICEVERSA)

OBSERVED MISMATCH BETWEEN LONGITUDINAL-TRANSVERSE SCALING IN EULERIAN SF, AND BETWEEN ENSTROPHY AND ENERGY DISSIPATION. FINITE REYNOLDS EFFECT?

PROBE REFINED KOLMOGOROV HYPOTHESIS IN LAGRANGIAN DOMAIN -> IMPORTANT FOR MODELISATION [preliminary results -> OK]

PROBE MULTISCALE-MULTITIME CORRELATION FUNCTIONS $\langle |\delta_r v(t)|^p |\delta_R v(t+\tau)|^q \rangle$

INCLUDE IN MF DESCRIPTION KNOWN EXACT RESULTS (KARMAN-HOWART EQ)

ANISOTROPIC FLUCTUATIONS: IS THERE A CASCADE, IS THERE INTERMITTENCY? IS IT UNIVERSAL?

BUILD UP SEQUENTIAL MF SURROGATES $v_i(\mathbf{x}(t), t); \partial_j v_i(\mathbf{x}(t), t)$ TO FEED STOCHASTIC MODELS FOR PARTICLE ADVECTION IN TURBULENCE.

Anisotropy in turbulent flows and in turbulent transport

L. Biferale and I. Procaccia Phys. Rep. 2005

Fusion Rules in Turbulent Systems with Flux Equilibrium V. S. L'vov and I. Procaccia Phys. Rev. Lett 1996

Multiscale velocity correlations in turbulence R. Benzi and L. Biferale and F. Toschi Physical Review Letters 1998

Multiscale Model of Gradient Evolution in Turbulent Flows

L. Biferale and L. Chevillard and C. Meneveau and F. Toschi Physical Review Letters 2007

A conditionally cubic-Gaussian stochastic Lagrangian model for acceleration in isotropic turbulence A.G. LAMORGESE and S. B. POPE and P. K. YEUNG and B. L. SAWFORD J. Fluid Mech. 2007

Refined similarity hypothesis for transverse structure functions

in fluid turbulence S. Chen and K. R. Sreenivasan and M. Nelkin and N. Z. Cao Phys. Rev. Lett. 1997

G. Stolovitzky and K. R. Sreenivasan Rev. Mod. Phys. 1994

Transition between viscous and inertial-range scaling of turbulence structure functions

C. Meneveau Physical Review E 1996

Mimicking a turbulent signal: sequential multiaffine processes L. Biferale, G. Boffetta, A. Celani, A. Crisanti and A. Vulpiani Phys. Rev. E 1998.

Unified multifractal description of velocity increments statistics in turbulence: Intermittency and skewness

L. Chevillard and B. Castaing and E. Leveque and A. Arneodo Physica D2006

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