A journey into the turbulent velocity gradient dynamics

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Università degli Studi di Roma "Tor Vergata" October 3, 2023







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Multi-scale nature of turbulence



Incompressible, three-dimensional, Navier-Stokes turbulence $\nabla \cdot \mathbf{u} = 0$

 $\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{F}$



Multi-scale nature of turbulence



Velocity gradients describe the small scales



Velocity gradients describe the small scales





Velocity gradients at low Reynolds numbers

Acknowledgments: Prof. Michael Wilczek

Strain rate at high Reynolds numbers

Velocity gradients at high Reynolds numbers



Some applications

 $A = \nabla u$

Geometry: strain and rotation rates • Ś

$$\boldsymbol{S} = rac{1}{2} \left(\boldsymbol{A} + \boldsymbol{A}^{\top}
ight), \ \boldsymbol{W} = rac{1}{2} \left(\boldsymbol{A} - \boldsymbol{A}^{\top}
ight)$$

Invariants: dissipation rate, enstrophy, etc. •

$$\varepsilon = 2 \operatorname{Tr} \left(\boldsymbol{S}^2 \right), \ \omega^2 = -2 \operatorname{Tr} \left(\boldsymbol{W}^2 \right)$$



Re Re>>1: Fully developed turbulence

Re=0: Gaussian **F** — **•** Gaussian **u**

 $A = \nabla u$

Geometry: strain and rotation rates • 1 1 \boldsymbol{S}

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2D slice of the 3D dissipation-rate field at increasing Reynolds



Re=0: Gaussian **F** — **•** Gaussian **u**

Re

10

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 ${\mathcal E}$

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Features of fully developed turbulence

• Skewness, cascades

 $\left< \operatorname{Tr}(\boldsymbol{S}^3) \right> < 0$



Features of fully developed turbulence

- Skewness, cascades
- Intermittency, anomalous scaling

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 $\left< \operatorname{Tr}(\boldsymbol{S}^3) \right> < 0$

 $\mathcal{R} = -\mathrm{Tr}\left(\mathbf{A}^3\right)/3$

4

2

0

-2

-4

-4

0)



Features of fully developed turbulence

• Skewness, cascades

 $\langle \operatorname{Tr}(\boldsymbol{S}^3) \rangle < 0$

 Intermittency, anomalous scaling

 $\left\langle A_{11}^4 \right\rangle \gg 3 \left\langle A_{11}^2 \right\rangle^2$

• Alignments strain rate-vorticity

 $\left\langle \operatorname{Tr}\left(\boldsymbol{S}\boldsymbol{W}^{2}\right)\right\rangle > 0$







Do low-Reynolds flows exhibit any of the features of high-Reynolds turbulence? ^[1,2]

How do the skewness, intermittency, alignments, etc. establish as Reynolds increases?

[1] Yakhot and Donzis, Phys. Rev. Lett., (2017)[2] Gotoh and Yang, Philos. Trans. Royal Soc. A, (2022)

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Re

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????????

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 \succ Wyld expansion of the Navier-Stokes equations ^[3]

???

➢Velocity gradient modelling ^[4,5]

??

[1] Yakhot and Donzis, Phys. Rev. Lett., (2017)

- [2] Gotoh and Yang, Philos. Trans. Royal Soc. A, (2022)
- [3] Wyld, Ann.Phys, (1961)

?

- [4] Meneveau, Annu. Rev. Fluid Mech, (2011)
- [5] Leppin and M. Wilczek, Phys. Rev. Lett., (2020)

Re





Re

Re=0: Gaussian **F** — Gaussian **u**

Re>>1: Fully developed turbulence



Velocity field $oldsymbol{u}(oldsymbol{x},t),\,oldsymbol{u},oldsymbol{x}\in\mathbb{R}^3$

large scales, white in time



Re



Re=0: Gaussian **F** — **>** Gaussian **u**







Velocity field $oldsymbol{u}(oldsymbol{x},t),\,oldsymbol{u},oldsymbol{x}\in\mathbb{R}^3$

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From the velocity field to the Lagrangian modelling of the velocity gradient

Langevin for ensemble that shares the same A

 $Tr(\boldsymbol{A}) = 0 \qquad \text{unclosed} \\ d\boldsymbol{A} = Re\left[-\widetilde{\boldsymbol{A}^2} - \left\langle \widetilde{\boldsymbol{H}} | \boldsymbol{A} \right\rangle\right] dt + \left\langle \nabla^2 \boldsymbol{A} | \boldsymbol{A} \right\rangle dt + \sigma \nabla d\boldsymbol{F} \\ \text{Self interaction, pressure Hessian, viscous Laplacian, Gaussian forcing}$

• Fewer degrees of freedom: unclosed terms, modelling!

From the velocity field to the Lagrangian modelling of the velocity gradient

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 $Tr(\mathbf{A}) = 0 \qquad \text{unclosed} \\ d\mathbf{A} = Re\left[-\widetilde{\mathbf{A}^2} - \left\langle \widetilde{\mathbf{H}} | \mathbf{A} \right\rangle\right] dt + \left\langle \nabla^2 \mathbf{A} | \mathbf{A} \right\rangle dt + \sigma \nabla d\mathbf{F} \\ Self interaction, pressure Hessian, viscous Laplacian, Gaussian forcing$

- Fewer degrees of freedom: unclosed terms, modelling!
- Re=0: Gaussian, known Hessian and viscous terms

$$\left\langle \widetilde{\boldsymbol{H}} \middle| \boldsymbol{A} \right\rangle = -\frac{2}{7}\widetilde{\boldsymbol{S}^2} - \frac{2}{5}\widetilde{\boldsymbol{W}^2} + \mathcal{O}(\text{Re})$$

 $\left\langle \nabla^2 \boldsymbol{A} \middle| \boldsymbol{A} \right\rangle = -\gamma_0 \boldsymbol{A} + \mathcal{O}(\text{Re})$

- Pressure Hessian: exact at first order
- Viscous corrections: to be modeled

Modelling through tensor function representation ²³

Modeling

$$\left\langle -\operatorname{Re}\widetilde{\boldsymbol{H}} + \nabla^{2}\boldsymbol{A} \middle| \boldsymbol{A} \right\rangle = \sum_{n=1}^{8} \gamma_{n}\boldsymbol{B}_{n}(\boldsymbol{A})$$

- Basis tensors: second order in A
- Constant coefficients γ_n

Wyld zeroth-order expansion

$$d\mathbf{A} = -\gamma_0 \mathbf{A} dt + \sigma d\nabla F + \\
+ \operatorname{Re} \left[\operatorname{Re} \delta_1 S + \operatorname{Re} \delta_2 W + \left(\delta_3 - \frac{5}{7} \right) \widetilde{S^2} + \\
+ (\delta_5 - 1) \left(SW + WS \right) + \left(\delta_6 - \frac{3}{5} \right) \widetilde{W^2} \right] dt + \operatorname{Gauge}$$

Modelling through tensor function representation ²⁴

Modeling

$$\left\langle -\operatorname{Re}\widetilde{\boldsymbol{H}} + \nabla^{2}\boldsymbol{A} \middle| \boldsymbol{A} \right\rangle = \sum_{n=1}^{8} \gamma_{n}\boldsymbol{B}_{n}(\boldsymbol{A})$$

Basis tensors: second order in A

Wuld zoroth order expension

Constant coefficients γ_n

Constraints

Unity time scale $\left\langle \operatorname{Tr}\left(\boldsymbol{S}^{2}\right) \right\rangle = rac{1}{2}$

Homogeneity $\langle \operatorname{Tr} (\boldsymbol{A}^2) \rangle = 0 \quad \langle \operatorname{Tr} (\boldsymbol{A}^3) \rangle = 0$ Wyld, weak coupling $\langle \operatorname{Tr} (\boldsymbol{S}^3) \rangle = S_3 \operatorname{Re}$ $\langle \operatorname{Tr} (\boldsymbol{S}^2 \boldsymbol{W}^2) \rangle = -\frac{1}{12} + X_5 \operatorname{Re}^2$

$$d\mathbf{A} = -\gamma_0 \mathbf{A} dt + \sigma d\nabla \mathbf{F} + + \operatorname{Re} \left[\operatorname{Re} \delta_1 \mathbf{S} + \operatorname{Re} \delta_2 \mathbf{W} + \left(\delta_3 - \frac{5}{7} \right) \widetilde{\mathbf{S}^2} + \left(\delta_5 - 1 \right) (\mathbf{SW} + \mathbf{WS}) + \left(\delta_6 - \frac{3}{5} \right) \widetilde{\mathbf{W}^2} \right] dt + \operatorname{Gauge}$$

Solvable Fokker-Planck Equation

Velocity gradient PDF parametrized through the invariants

Polynomial coefficients

$$\alpha(\mathcal{I})f(\mathcal{I}) + v_k(\mathcal{I})\frac{\partial f}{\partial \mathcal{I}_k}(\mathcal{I}) - D_{jk}(\mathcal{I})\frac{\partial^2 f}{\partial \mathcal{I}_j \partial \mathcal{I}_k}(\mathcal{I}) = 0$$

$$\begin{aligned} \mathcal{I}_1 &= \operatorname{Tr}\left(\mathbf{S}^2\right) \quad \mathcal{I}_2 = \operatorname{Tr}\left(\mathbf{W}^2\right) \\ \mathcal{I}_3 &= \operatorname{Tr}\left(\mathbf{S}^3\right) \quad \mathcal{I}_4 = \operatorname{Tr}\left(\mathbf{S}\mathbf{W}^2\right) \\ \mathcal{I}_5 &= \operatorname{Tr}\left(\mathbf{S}^2\mathbf{W}^2\right) \quad \begin{array}{l} \text{Independent} \\ \text{invariants} \end{array}$$

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$$\mathcal{I}_{5} = \operatorname{Tr} \left(\boldsymbol{S}^{2} \boldsymbol{W}^{2} \right) \quad \begin{array}{c} \text{Independent} \\ \text{invariants} \end{array}$$

 $f = \frac{225\sqrt{5}}{\pi^4}e^{-5\mathcal{I}_1 + 3\mathcal{I}_2} + \begin{array}{l} \text{Polynomial x Gaussian} \\ + \operatorname{Re}_{\gamma} \frac{3600\sqrt{5}S_3\left(25\mathcal{I}_3 - 21\mathcal{I}_4\right)}{7\pi^4}e^{-5\mathcal{I}_1 + 3\mathcal{I}_2} + \\ + \operatorname{Re}_{\gamma}^2 \frac{720\sqrt{5}}{49\pi^4} \left(-16320S_3^2\mathcal{I}_1\mathcal{I}_2 - 6860S_3^2\mathcal{I}_1 - 1344S_3^2\mathcal{I}_2^2 - 140S_3^2\mathcal{I}_2 + 50000S_3^2\mathcal{I}_3^2 + \\ - 84000S_3^2\mathcal{I}_3\mathcal{I}_4 + 35280S_3^2\mathcal{I}_4^2 + 42240S_3^2\mathcal{I}_5 + 2240S_3^2 - 22950X_5\mathcal{I}_1\mathcal{I}_2 - 1575X_5\mathcal{I}_1 + \\ - 1890X_5\mathcal{I}_2^2 - 1575X_5\mathcal{I}_2 + 59400X_5\mathcal{I}_5 \right)e^{-5\mathcal{I}_1 + 3\mathcal{I}_2}. \end{array}$

Solvable Fokker-Planck Equation

Velocity gradient PDF parametrized through the invariants

Polynomial coefficients

$$\alpha(\mathcal{I})f(\mathcal{I}) + v_k(\mathcal{I})\frac{\partial f}{\partial \mathcal{I}_k}(\mathcal{I}) - D_{jk}(\mathcal{I})\frac{\partial^2 f}{\partial \mathcal{I}_j \partial \mathcal{I}_k}(\mathcal{I}) = 0$$

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Onset of non-Gaussianity in the velocity gradient statistics



Onset of non-Gaussianity in the velocity gradient 29 statistics



Onset of non-Gaussianity in the velocity gradient ₃₀ statistics



Skewness in the strain-rate PDF

$$oldsymbol{S} = \sum_{i=1}^{3} \lambda_i oldsymbol{v}_i oldsymbol{v}_i^ op$$

PDF weighted by Wigner repulsion term J_s

$$f_S(\mathbf{S}) \mathrm{d}\mathbf{S} = f(\lambda) J_S(\lambda) \mathrm{d}\lambda_1 \mathrm{d}\lambda_2$$

 $J_S \propto \prod_{i \neq j} |\lambda_i - \lambda_j|$

- Two strain-rate eigenvalues are similar..
- ..the other large and negative
- Very simple contours!



Teardrop PDF of the principal invariants

 $\mathcal{Q} = -\mathrm{Tr}\left(\mathbf{A}^2\right)/2$ $\mathcal{R} = -\mathrm{Tr}\left(\mathbf{A}^3\right)/3$

- PDF skewed along right Vieillefosse tail
- Intermittency establishes at larger Re



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The non-monotonic alignments of the vorticity with the strain rate



- Vorticity aligns with extensional direction at small Reynolds
- Alignment with intermediate eigenvector establishes later on

Velocity gradient realizations: DNS and model

 Time correlations through gauge DNS Low-Re model terms $Re_{\gamma} = 0.1$ $Re_{\gamma} = 0.1$ $A_{11}(t)$ 0 $Re_{\gamma} = 1.0$ $Re_{\gamma} = 1.0$ 1 $A_{11}(t)$ -1 $Re_{\lambda} = 100$ 1 $A_{11}(t)$ $^{-1}$ 5 10 20 15 25 0 30 Reyt

 $\operatorname{Tr}(\boldsymbol{A}) = 0$ $d\boldsymbol{A} = \operatorname{Re}\left[-\widetilde{\boldsymbol{A}^{2}} - \left\langle\widetilde{\boldsymbol{H}}|\boldsymbol{A}\right\rangle\right] dt + \left\langle\nabla^{2}\boldsymbol{A}|\boldsymbol{A}\right\rangle dt + \sigma\boldsymbol{\nabla}d\boldsymbol{F}$

Velocity gradient realizations: time correlations

• Strain-rate correlations at small Re

$$C_{\mathbf{A}}(\tau) = \frac{\langle A_{ij}(0)A_{ij}(\tau)\rangle}{\langle A_{ij}(0)A_{ij}(0)\rangle}$$

• Turbulence hinders time correlations



Random flows at low Reynolds: Conclusions



 Similar velocity gradient realizations and time correlations in the SDE model and DNS • Closed model for the velocity gradient (no fitting parameters)

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Analytically shown the onset of
 skewness, alignments, intermittency




Velocity gradients at low Reynolds numbers

Strain rate at high Reynolds numbers

Acknowledgments: Prof. Michael Wilczek

Velocity gradients at high Reynolds numbers



Some applications

Strain rate at high Reynolds



Strain rate at high Reynolds



Tailor-made high-Reynolds models

$$\nabla \cdot \mathbf{u} = 0$$
Strain-rate $\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{F}$
dynamics:
$$\dot{\mathbf{S}} = -\mathbf{S}^2 - \langle \mathbf{W}^2 | \mathbf{S} \rangle - \langle \mathbf{H} | \mathbf{S} \rangle + \nu \langle \nabla^2 \mathbf{S} | \mathbf{S} \rangle + \sigma (\mathbf{\Gamma} + \mathbf{\Gamma}^{\top})^{-4}$$

$$\overset{\mathbf{S}}{\underset{\text{Stresses}}{}} \xrightarrow{\text{Pressure}}_{\text{Hessian}} \xrightarrow{\text{Viscous}}_{\text{stress}} \xrightarrow{\text{Tensorial}}_{\text{noise}} \xrightarrow{\mathbf{S}}_{-8} \xrightarrow{\mathbf{A}}_{-4} \xrightarrow{\mathbf{0}}_{\mathbf{A}} \xrightarrow{\mathbf{A}}_{\sqrt{3}(\lambda_1 + \lambda_2)}$$

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 $f(x(\lambda))$:

• Single-particle modelling: unclosed equations

Tailor-made high-Reynolds models

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

Strain-rate $\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{F}$ dynamics:

$$\dot{\mathbf{S}} = -\mathbf{S}^2 - \left\langle \mathbf{W}^2 \middle| \mathbf{S} \right\rangle - \left\langle \mathbf{H} \middle| \mathbf{S} \right\rangle + \nu \left\langle \nabla^2 \mathbf{S} \middle| \mathbf{S} \right\rangle + \sigma \left(\mathbf{\Gamma} + \mathbf{\Gamma}^\top \right)$$
Centrifugal Pressure Viscous Tensorial

stress

Hessian

$$\frac{\partial}{\partial S_{ij}} \left[\left(-S_{ij}^2 + N_{ij} \right) f - \frac{\sigma^2}{2} Q_{ijpq} \frac{\partial f}{\partial S_{pq}} \right] = 0$$

stresses

• Single-particle modelling: unclosed equations

• Usual: class of models (SDEs), fit the equation parameters to match DNS

 $f(x(\lambda)):$ 41

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 $\sqrt{3}(\lambda_1 + \lambda_2)$

 $\lambda_1 - \lambda_2$

noise

-8 | -8



- Single-particle modelling: unclosed equations
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- Single-particle modelling: unclosed equations
- Usual: class of models (SDEs), fit the equation parameters to match DNS
- Here: fit the solution from DNS, construct a model with that solution



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...data-driven, DNS database



Strain-rate PDF: contours

$$\mathcal{I}_1 = \operatorname{Tr}\left(\mathbf{S}^2\right), \ \mathcal{I}_3 = \operatorname{Tr}\left(\mathbf{S}^3\right)$$

• Contours can be fitted \approx exactly $\alpha_0(f) = \mathcal{I}_1^3 + \alpha_1(f)\mathcal{I}_1^{3/2}\mathcal{I}_3 + \alpha_2(f)\mathcal{I}_3^2$

• α_1 : skewness



Strain-rate PDF: contours

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- α₁: skewness
- Approximations on the coefficients
- *f:* lognormal across contours

 10^{-1}

10-3

 10^{-7}

 10^{-9}

(α⁰) 10⁻⁵



 $Re_{\lambda} = 140$

 $Re_{\lambda} = 220$

Strain-rate PDF: whole PDF

$\mathcal{I}_1 = \operatorname{Tr}\left(\mathbf{S}^2\right), \ \mathcal{I}_3 = \operatorname{Tr}\left(\mathbf{S}^3\right)$

Fitting goes like..

$$\alpha_0 = \mathcal{I}_1^3 + \alpha_1 \mathcal{I}_1^{3/2} \mathcal{I}_3 + \alpha_2 \mathcal{I}_3^2$$
$$f(\mathbf{S}) \approx f(\alpha_0)$$

$$f = \mathcal{N} \exp\left(-\frac{(\log \alpha_0 - \mu)^2}{\Sigma^2}\right)$$

Strain-rate PDF, $log_{10}f(\lambda)$



Strain-rate PDF: whole PDF

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- Capture PDF moments (core) and tails
 Minimal number of parameters
- Minimal number of parameters

Strain-rate PDF: whole PDF

Strain-rate PDF, $\log_{10} f(\lambda)$





Strain-rate principal invariants PDF



The geometry of 3x3 symmetric, traceless, isotropic matrix:

$$\begin{split} \mathrm{d}\mathbf{S}f(\mathbf{S}) &= \mathcal{N}\mathrm{d}\mathcal{I}_1\mathrm{d}\mathcal{I}_3f(\mathcal{I}_1,\mathcal{I}_3) = \mathcal{N}'\Pi_{i\neq j}|\lambda_i - \lambda_j|\mathrm{d}\lambda_i f(\lambda) \\ \text{Cartesian} & \text{Traces} & \text{Eigenframe} \end{split}$$

Tailor-made Langevin and FP equation

So far:

- Analytic PDF, no need to run simulations!
- Time correlations?

Fokker-Planck equation + tensor function representation

Contract Scheduler Unclosed Known (fitting) $\frac{\partial}{\partial S_{ij}} \left[\left(-S_{ij}^2 + N_{ij} \right) f - \frac{\sigma^2}{2} Q_{ijpq} \frac{\partial f}{\partial S_{pq}} \right] = 0$

 $N_{ij} = \text{centrifugal} + \text{pressure Hessian} + \text{viscous stresses} =$



 $\sqrt{3}(\lambda_1+\lambda_2)$

 $f(x(\lambda))$:

 $\lambda_1 - \lambda_2$

-4

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 $N_{ij} = \text{centrifugal} + \text{pressure Hessian} + \text{viscous stresses} = \sum \gamma_n(\mathcal{I}) B_{ij}^n$

 $\sqrt{3}(\lambda_1 + \lambda_2)$

 $f(x(\lambda))$:

 $\lambda_1 - \lambda_2$

-4

Momentarily assume detailed balance: get coefficients $-S_{ij}^2 + \gamma_n B_{ij}^n = \frac{\sigma^2}{2} Q_{ijpq} \frac{\partial \log f}{\partial S_{nq}} \longrightarrow \gamma_n(\mathcal{I})$

Tailor-made Langevin and FP equation

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Variable Wights and Solution Unclosed Known (fitting) $\frac{\partial}{\partial S_{ij}} \left[\left(-S_{ij}^2 + N_{ij} \right) f - \frac{\sigma^2}{2} Q_{ijpq} \frac{\partial f}{\partial S_{pq}} \right] = 0$

 $N_{ij} = \text{centrifugal} + \text{pressure Hessian} + \text{viscous stresses} =$

 $=\sum_{n=1}^{d}\gamma_n(\mathcal{I})B_{ij}^n$

 $\sqrt{3}(\lambda_1+\lambda_2)$

 $f(x(\lambda))$:

 $\lambda_1 - \lambda_2$

Momentarily assume detailed balance: get coefficients

$$-S_{ij}^{2} + \gamma_{n}B_{ij}^{n} = \frac{\sigma^{2}}{2}Q_{ijpq}\frac{\partial \log f}{\partial S_{pq}} \longrightarrow \gamma_{n}(\mathcal{I})$$

$$\frac{\partial f}{\partial S_{pq}}(\mathcal{I}) = \frac{\partial f}{\partial \mathcal{I}_{k}}M_{kn}^{[1]}B_{pq}^{n} \text{ Basis tensors from } S$$

$$\frac{\partial B_{ij}^{n}}{\partial S_{pq}} = \Gamma_{lm}^{n,0}B_{ij}^{l}B_{pq}^{m} + \Gamma_{lm}^{n,1}B_{ip}^{l}B_{jq}^{m} + \Gamma_{lm}^{n,2}B_{iq}^{l}B_{jp}^{m}$$
[1] Carbone and Wilczek, JFM 948, (2022)





Strain-rate PDF $\log_{10} f(\lambda)$





• Multiplicative noise (eigenframe rotation) $dS = N dt + \sqrt{2} dt \left[\sigma \Gamma + g \left(S \mathcal{W} - \mathcal{W} S\right)\right]$

Strain-rate PDF $\log_{10} f(\lambda)$





Beyond detailed balance:

• Multiplicative noise (eigenframe rotation) $dS = N dt + \sqrt{2} dt \left[\mathbf{\sigma} \mathbf{\Gamma} + g \left(\mathbf{S} \mathbf{W} - \mathbf{W} \mathbf{S} \right) \right]$

Symmetric Anti-symmetric Gaussian white noise

Carbone, Iovieno, Bragg, "Symmetry transformation and dimensionality reduction of the anisotropic pressure Hessian", *JFM* **900**, (2020)

Phenomenological modeling at high Reynolds: Conclusions

• Model designed for the strain-rate ...single-point stats not so complicated





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- Why that contours shape?
- Extend the fitting to the full gradient PDF (5D)



Velocity gradients at low Reynolds numbers

Strain rate at high Reynolds numbers

<u>Velocity gradients at high Reynolds numbers</u>

Acknowledgments: Vincent Peterhans, Prof. Alexander [°] Ecker, Prof. Michael Wilczek



Some applications

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

- Single-particle, Lagrangian viewpoint
- Trajectories from Navier-Stokes: non-local

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

 $\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{F}$

- Single-particle, Lagrangian viewpoint
- Trajectories from Navier-Stokes: non-local



• $A \simeq \mathcal{A}$: model and DNS trajectories statistically similar

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- Single-particle, Lagrangian viewpoint
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- $A \simeq \mathcal{A}$: model and DNS trajectories statistically similar
- How? Learn the PDF of A..

.. construct a model featuring that steady-state PDF

Normalizing flow for tailor-designed models

How can we learn a PDF?

- Transform Gaussian into a target PDF [E. G. Tabak, E. Vanden-Eijnden, (2010)]
- Not just one shot.. Sequence of simple invertible transformations [L. Dinh, J. Sohl-Dickstein, S. Bengio, (2017)]

 Works with high-dimensional PDFs (images)



Durkan, Bekasov, Murray and Papamakarios, "Cubic-Spline Flows", arXiv:1906.02145 [stat.ML], 2019

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Gaussian random matrices ------ turbulent-like ensemble



Learning the velocity gradient PDF $\mathcal{A}^{(0)} \sim g$ • Gaussian ... $\mathcal{A}^{(K)}$ layer K $\mathcal{A}^{(K+1)}$... Turbulent

Learning the velocity gradient PDF 69 $\mathcal{A}^{(0)} \sim g$ $\mathcal{A}^{(32)} \sim f$ • Gaussian ... $\mathcal{A}^{(K)}$ layer K $\mathcal{A}^{(K+1)}$... Turbulent The PDF of $\mathcal{A}^{(K)}$ changes across each layer

Learning the velocity gradient PDF $\mathcal{A}^{(0)} \sim g$ $\mathcal{A}^{(32)} \sim f$

 $\boldsymbol{\mathcal{A}}^{(0)} \sim g \qquad \qquad \boldsymbol{\mathcal{A}}^{(32)} \sim f \\ \bullet \text{ Gaussian } \dots \boldsymbol{\mathcal{A}}^{(\textit{K})} \text{ layer K } \boldsymbol{\mathcal{A}}^{(\textit{K+1})} \dots \text{ Turbulent }$

The PDF of $A^{(K)}$ changes across each layer

$$\log g + \sum_{K=1}^{32} \log \left| J^{(K)}(\mathcal{A}^{(K)}; \theta) \right| = \log f$$

Jacobian of K-th
transformation

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Jacobian of K-th
transformation
$$f(\mathcal{A}): \text{PDF of the turbulent}$$
velocity gradients

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Sequence of quasi-linear invertible transformations
Learning the velocity gradient PDF 73 $\mathcal{A}^{(0)} \sim q$ $\mathcal{A}^{(0)} \sim g$ Gaussian ... $\mathcal{A}^{(K)}$ layer K $\mathcal{A}^{(K+1)}$... Turbulent The PDF of $A^{(K)}$ changes across each layer 32 $\log g + \sum_{K=1} \log \left| J^{(K)}(\mathcal{A}^{(K)}; \theta) \right|$ $=\log f$ *f*(*A*): PDF of the turbulent Jacobian of K-th velocity gradients transformation Sequence of quasi-linear invertible transformations one component updated 2 linear layers X 64 Input: 7 components $A_{ij}^{(K)}$ $\mathbf{A}^{(K)}$ S

 $= A_{ii}^{(K+1)}$

b

Learning the velocity gradient PDF 74 $\mathcal{A}^{(0)} \sim q$ $\begin{array}{c} \boldsymbol{\mathcal{A}}^{(0)} \sim g & \qquad \qquad \boldsymbol{\mathcal{A}}^{(32)} \sim f \\ \text{Gaussian} \ \dots \ \boldsymbol{\mathcal{A}}^{(K)} \ \textit{layer} \ \textit{K} \ \boldsymbol{\mathcal{A}}^{(K+1)} \ \dots \ \text{Turbulent} \end{array}$ The PDF of $A^{(K)}$ changes across each layer 32 $\log g + \sum_{K=1}^{N} \log \left| J^{(K)}(\mathcal{A}^{(K)}; \theta) \right|$ Jacobian of K-th $=\log f$ *f*(*A*): PDF of the turbulent velocity gradients transformation Sequence of quasi-linear invertible transformations one component updated 2 linear layers X 64 nput: 7 components $A_{ij}^{(K)}$ **A**(K

Maximum likelihood of the turbulent velocity gradient ensemble

$$\max_{\theta} \left\langle \log f(\mathbf{A}; \theta) \right\rangle$$

h

- Learned f(A) through normalizing flow
- Reduced-order model..

 $d_t \boldsymbol{\mathcal{A}} = \boldsymbol{N}(\boldsymbol{\mathcal{A}})$

Learned f(A) through normalizing flow

• Reduced-order model..

$$d_t \boldsymbol{\mathcal{A}} = \boldsymbol{N}(\boldsymbol{\mathcal{A}})$$

..Liouville equation for single-time PDF

$$\frac{\partial f}{\partial t} + \frac{\partial}{\partial \mathcal{A}_{ij}}(N_{ij}f) = 0$$

f(**A**) = PDF of turbulent velocity gradients

- Learned f(A) through normalizing flow
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 Learned

• Drift such that learned *f*(*A*) is a steady-state solution

$$N_{ij}(\boldsymbol{\mathcal{A}}; \psi) = \frac{\partial T_{ijpq}}{\partial \mathcal{A}_{pq}} + T_{ijpq} \frac{\partial \log f}{\partial \mathcal{A}_{pq}}$$
$$T_{ijpq} = -T_{pqij}$$

f(**A**) = PDF of turbulent velocity gradients

- Learned f(A) through normalizing flow
- Reduced-order model..

$$\mathrm{d}_t \boldsymbol{\mathcal{A}} = \boldsymbol{N}(\boldsymbol{\mathcal{A}})$$

..Liouville equation for single-time PDF

$$\frac{\partial f}{\partial t} + \frac{\partial}{\partial \mathcal{A}_{ij}} (N_{ij}f) \neq 0$$
 Learned

• Drift such that learned *f*(*A*) is a steady-state solution

$$N_{ij}(\mathcal{A};\psi) = \frac{\partial T_{ijpq}}{\partial \mathcal{A}_{pq}} + \underbrace{T_{ijpq}}_{\partial \mathcal{A}_{pq}} \frac{\partial \log f}{\partial \mathcal{A}_{pq}} \qquad \begin{array}{c} f(\mathcal{A}) \text{ imposed,} \\ T(\mathcal{A}) \text{ to be learned} \\ T(\mathcal{A};\psi) \text{: "Gauge" terms} \\ anti-symmetric \end{array}$$

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 $f(\mathbf{A}) = PDF$ of turbulent velocity gradients

- Learn single-time PDF
- Construct system featuring that steady-state PDF



Q

- Learn single-time PDF
- Construct system featuring that steady-state PDF
- Optimize trajectories: time correlations, conditional dynamics, (GAN, diffusive models, etc.)

[Li, Biferale, Bonaccorso, Scarpolini and Buzzicotti, arXiv physics.flu-dyn, 2023]





- Lagrangian realizations of the gradient from DNS A(t)
- Numerically integrate model realizations

 $d_t \mathcal{A} = N(\mathcal{A})$ Neural Net.(**A**;ψ)

- Lagrangian realizations of the gradient from DNS A(t)
- Numerically integrate model realizations



- Lagrangian realizations of the gradient from DNS A(t)
- Numerically integrate model realizations



Optimize e.g., time correlations and conditional derivatives

 $\min_{\psi} \left[\left\| \left\langle A_{ij}(t_0) A_{pq}(t) \right\rangle_0 - \left\langle \mathcal{A}_{ij}(t_0; \psi) \mathcal{A}_{pq}(t; \psi) \right\rangle_0 \right\|^2 + \left\langle \left| \boldsymbol{B}_i : \left(\mathrm{d}_t \boldsymbol{A} - \boldsymbol{N}(\boldsymbol{A}) \right) \right|^2 \right\rangle \right]$

Single-time statistics: principal invariants PDF



Single-time statistics: vorticity principal components PDF



Normalized vorticity components in the strain-rate eigenframe

$$egin{aligned} oldsymbol{S} &= rac{1}{2} \left(oldsymbol{A} + oldsymbol{A}^{ op}
ight) \ oldsymbol{\omega} &= oldsymbol{
aligned} imes oldsymbol{u} \ \hat{\omega}_i &= oldsymbol{\omega} oldsymbol{\cdot} oldsymbol{v}_i
ight) \|oldsymbol{\omega}\| \ eta_i &= oldsymbol{\omega} oldsymbol{\cdot} oldsymbol{v}_i
ight) \|oldsymbol{\omega}\| \end{aligned}$$

Strain-rate eigenvectors associated with ordered eigenvalues

Now two-time statistics



Time correlations and sample realizations

Normalized correlations

Vorticity:

$$C_{\boldsymbol{\omega}}(t) = \frac{\langle \omega_i(0)\omega_i(t)\rangle}{\langle \omega_i(0)\omega_i(0)\rangle}$$

Strain rate:

$$C_{\mathbf{S}}(t) = \frac{\langle S_{ij}(0)S_{ij}(t)\rangle}{\langle S_{ij}(0)S_{ij}(0)\rangle}$$



Time correlations and sample realizations



Chaotic dynamical system: [S. H. Strogatz, Nonlinear Dynamics and Chaos, (2000)]

• Deterministic, aperiodic



- Chaotic dynamical system: [S. H. Strogatz, Nonlinear Dynamics and Chaos, (2000)]
- Deterministic, aperiodic



Positive Lyapunov exponent

- Chaotic dynamical system: [S. H. Strogatz, Nonlinear Dynamics and Chaos, (2000)]
- Deterministic, aperiodic
- Positive Lyapunov exponent
- Converge from Gaussian to ~turbulent ensemble





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Something recurrent: The kinematics of the velocity gradients

Homogeneity and incompressibility

 $\langle \phi \rangle = \nabla \cdot \langle F \rangle = 0$

- Quantity = divergence of some field
- Homogeneity/no-flux implies zero average

Carbone and Wilczek, "Only two Betchov homogeneity constraints exist for isotropic turbulence", *JFM* **948**, (2022)

Something recurrent: The kinematics of the velocity gradients

Homogeneity and incompressibility

$$\langle \phi \rangle = \nabla \cdot \langle F \rangle = 0$$

- Quantity = divergence of some field
- Homogeneity/no-flux implies zero average

$$\operatorname{Tr}(\boldsymbol{A}^{2}) = \nabla_{j}u_{i}\nabla_{i}u_{j} = \nabla_{i}\left(u_{j}\nabla_{j}u_{i}\right)$$

$$\operatorname{Tr}(\boldsymbol{A}^{3}) = \nabla_{j}u_{i}\nabla_{k}u_{j}\nabla_{i}u_{k} = \nabla_{i}\left(u_{k}\nabla_{j}u_{i}\nabla_{k}u_{j} - \frac{1}{2}u_{i}\nabla_{k}u_{j}\nabla_{j}u_{k}\right)$$

- Easy to show the Betchov relations..
- ..but how to find all possible homogeneity relations?

Carbone and Wilczek, "Only two Betchov homogeneity constraints exist for isotropic turbulence", *JFM* **948**, (2022)

Kinematics of the velocity gradients

• Write the most general **F**

$$\langle \phi \rangle = \nabla \cdot \langle F \rangle = 0$$

Impose divergence function of only A

$$\phi(\mathbf{A}) = \frac{\partial F_i}{\partial u_p} (\mathbf{u}, \mathbf{A}) A_{pi}$$
$$\frac{\partial F_i}{\partial A_{pq}} (\mathbf{u}, \mathbf{A}) \nabla_i A_{pq} = 0$$

- Homogeneity constraints: solutions of linear PDE

Carbone and Wilczek, "Only two Betchov homogeneity constraints exist for isotropic turbulence", *JFM* **948**, (2022)

Kinematics of the velocity gradients

Some generalization

 $\psi\left(\boldsymbol{A},\boldsymbol{\nabla}\boldsymbol{q}\right) = \boldsymbol{\nabla}\cdot\left[\bar{c}_{1}\boldsymbol{q} + \bar{c}_{2}\boldsymbol{A}\boldsymbol{q} + \bar{c}_{2}\left(\boldsymbol{A}^{2} - \frac{1}{2}\mathrm{Tr}\left(\boldsymbol{A}^{2}\right)\boldsymbol{I}\right)\boldsymbol{q}\right]$

• Several relations on pressure, Laplacian, vorticity, etc.

 $\begin{array}{l} \left\langle A_{ij} \nabla^2 A_{ji} \right\rangle = 0 \\ \left\langle A_{ij}^2 \nabla^2 A_{ji} \right\rangle = 0 \\ \left\langle A_{ij}^2 \nabla_i \nabla_j P \right\rangle = -\frac{\rho}{2} \left\langle (A_{ij} A_{ji})^2 \right\rangle \\ \left\langle A_{ij} \nabla_i \omega_j \right\rangle = 0 \\ \left\langle A_{ij}^2 \nabla_i \omega_j \right\rangle = 0 \end{array}$ Eyink, JF Capocci,

Eyink, JFM **549**, (2006) Capocci, Johnson, Oughton, Biferale, Linkmann, JFM **963**, (2023)

 $\langle \phi \rangle = \nabla \cdot \langle F \rangle = 0$



Velocity gradients at low Reynolds numbers

Strain rate at high Reynolds numbers

Velocity gradients at high Reynolds numbers



<u>Some applications: Quantifying energy cascade</u>

Acknowledgments: Prof. Andy Bragg

- Coarse-grained gradient at varying scale *r*
- Tilde: filtering at scale $\ell(r)$
- Incompressibility issue! $\partial_r \cdot \Delta \widetilde{u} \neq 0$

$$\Delta \widetilde{oldsymbol{u}} \simeq \widetilde{oldsymbol{A}} m{\cdot} oldsymbol{r}$$

Carbone and Bragg, "Is vortex stretching the main cause of the turbulent energy cascade?", JFM 883, (2020)

- Coarse-grained gradient at varying scale r
- Tilde: filtering at scale $\ell(r)$
- Incompressibility issue! $\partial_r \cdot \Delta \widetilde{u} \neq 0$
- Recover standard increment for a scaleindependent filtering

$$\begin{split} \Delta^* \widetilde{\boldsymbol{u}} &= \boldsymbol{\partial_r} \times \widetilde{\boldsymbol{V}^*}(\boldsymbol{x}, \ell(r), t) \\ \Delta^* \widetilde{\boldsymbol{u}}|_{\ell} &= \Delta \widetilde{\boldsymbol{u}} \end{split}$$

 $\Delta \widetilde{\boldsymbol{u}} \simeq \widetilde{\boldsymbol{A}} \boldsymbol{\cdot} \boldsymbol{r}$

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• Correction on the transverse increment only

$$\begin{split} \Delta^* \widetilde{\boldsymbol{u}} &= \widetilde{\boldsymbol{A}} \cdot \boldsymbol{r} + \frac{\boldsymbol{r}}{r} \times \left[\frac{1}{2} (\boldsymbol{r} \boldsymbol{r} : \boldsymbol{\nabla} \boldsymbol{\nabla}) \partial_r \widetilde{\boldsymbol{V}}(\boldsymbol{x}, \ell(r), t) + \partial_r \widetilde{\boldsymbol{C}}(\boldsymbol{x}, r, t) \right] + \boldsymbol{h} \\ \left\langle \Delta^* \widetilde{\boldsymbol{u}}_{\perp}^2 \Delta^* \widetilde{\boldsymbol{u}}_{\parallel} \right\rangle &= \frac{1}{6} \partial_r \left\langle r \Delta^* \widetilde{\boldsymbol{u}}_{\parallel}^3 \right\rangle & \quad \text{Carbone and Bragg, "Is vortex stretching the main cause} \\ \text{of the turbulent energy cascade?", JFM 883, (2020)} \end{split}$$

$$\Delta \widetilde{\boldsymbol{u}} \simeq \widetilde{\boldsymbol{A}} \boldsymbol{\cdot} \boldsymbol{r}$$

- Coarse-grained gradient at varying scale *r*
- Solve incompressibility issue

$$\Delta \widetilde{\boldsymbol{u}} \simeq \widetilde{\boldsymbol{A}} \boldsymbol{\cdot} \boldsymbol{r}$$

$$\Delta^* \widetilde{\boldsymbol{u}} = \boldsymbol{\partial}_{\boldsymbol{r}} \times \left(2 \widetilde{\boldsymbol{V}}(\boldsymbol{x} + \boldsymbol{r}/2, t) + 2 \widetilde{\boldsymbol{V}}(\boldsymbol{x} - \boldsymbol{r}/2, t) + \widetilde{\boldsymbol{B}}(\boldsymbol{x}, t) \right)$$

• Energy transfer across the scales

Carbone and Bragg, "Is vortex stretching the main cause of the turbulent energy cascade?", *JFM* **883**, (2020)





Velocity gradients at low Reynolds numbers

Strain rate at high Reynolds numbers

Velocity gradients at high Reynolds numbers



Some applications: Iron particle combustion

Acknowledgments: Ing. Gabriel Thäter, Prof. Bettina Frohnapfel, Prof. Oliver T. Stein

Iron particle combustion in turbulence

• Physical model: variable-density Navier-Stokes

$$\frac{\partial \rho}{\partial t} + \frac{\partial (\rho u_i)}{\partial x_i} = C^{\rho}$$
$$\frac{\partial (\rho u_i)}{\partial t} + \frac{\partial (\rho u_i u_j)}{\partial x_j} = -\frac{\partial \pi}{\partial x_i} + \frac{\partial \tau_{ij}}{\partial x_j} + F_i^u + C_i^u$$
$$\frac{\partial H}{\partial t} + \frac{\partial (u_i H)}{\partial x_i} = \frac{\partial}{\partial x_i} \left(\lambda \frac{\partial T}{\partial x_i}\right) + \frac{\mathrm{d}p_0}{\mathrm{d}t} + F^H + C^H$$

• Low-Mach approximation $P(\boldsymbol{x},t) = p_0(t) + \pi(\boldsymbol{x},t)$ $\frac{\partial(\rho u_i)}{\partial x_i} = \mathcal{F}[\rho, \boldsymbol{u}, T, m_p, T_p].$

Iron particle combustion in turbulence

• Physical model: variable-density Navier-Stokes

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• Coupling via Non-Uniform FFT fluid-
isotronic
$$C^u(\boldsymbol{x},t) = \sum_{p=1}^{N_P} M_{3,p}(t) \left(\boldsymbol{u}(\boldsymbol{x}_p,t) - \boldsymbol{v}_p \right) \delta \left(\boldsymbol{x} - \boldsymbol{x}_p \right)$$

Carbone, Iovieno, Bragg, "Multiscale fluid--particle thermal interaction in isotropic turbulence", *JFM* **881**, (2019)

Iron particle combustion in turbulence

• Physical model: Reacting iron particles


Gather, react, eject

t = 10.0 ms





 $t=11.0~{\rm ms}$



t = 13.0 ms



Ignition within clusters

Weakening clustering



Analytic insight, onset of skewness, alignments and intermittency



Analytic insight, onset of skewness, alignments and intermittency

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Strain rate at high Reynolds numbers

Analytically parameterized the strain-rate PDF, sampled PDF via tailor-made model





Analytic insight, onset of skewness, alignments and intermittency

Strain rate at high Reynolds numbers

Analytically parameterized the strain-rate PDF, sampled PDF via tailor-made model



-8 -8 -8



Velocity gradients at high Reynolds numbers

Normalizing flow to learn the velocity gradient PDF, deterministic, chaotic model for the small scales



Analytic insight, onset of skewness, alignments and intermittency

Strain rate at high Reynolds numbers

Analytically parameterized the strain-rate PDF, sampled PDF via tailor-made model



-8 | -8

Velocity gradients at high Reynolds numbers

Normalizing flow to learn the velocity gradient PDF, deterministic, chaotic model for the small scales



Some applications

Quantify average energy cascade, Turbulence interacting with iron particle combustion