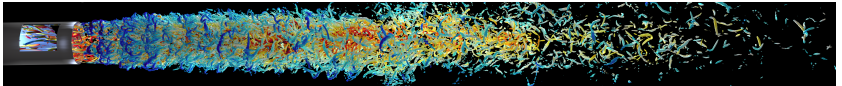


Turbulence Equations and Conserved Quantities

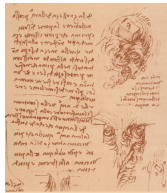


Alexandros ALEXAKIS

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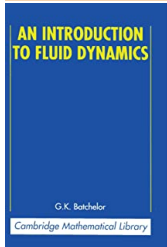
Dep. Physique ENS Ulm

Turbulence: Books



TURBULENCE

Uriel Frisch



AN INTRODUCTION TO FLUID DYNAMICS

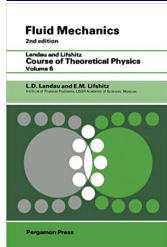
G.K. Batchelor

Cambridge Mathematical Library



Turbulent Flows

Stephen B. Pope



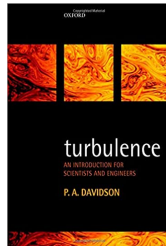
Fluid Mechanics

2nd edition

Landau and Lifshitz
Course of Theoretical Physics
Volume 6

L.D. Landau and E.M. Lifshitz
Institute of Physical Problems, USSR Academy of Sciences, Moscow

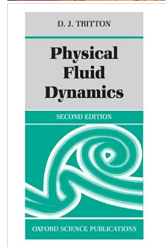
Pergamon Press



turbulence

AN INTRODUCTION FOR
SCIENTISTS AND ENGINEERS

P. A. DAVIDSON

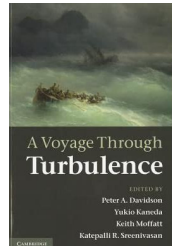


D. J. TRITTON

Physical Fluid Dynamics

SECOND EDITION

OXFORD SCIENCE PUBLICATIONS



A Voyage Through Turbulence

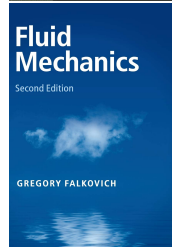
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Fluid Mechanics

Second Edition

GREGORY FALKOVICH

The Navier Stokes equations



Claude-Louis Navier
1785-1836



Sir George Stokes
1819-1903



Isaac Newton
1642-1727



Leonhard Euler
1707-1783

$$\partial_t(\rho \mathbf{u}) + \nabla \cdot [\mathbf{u}(\rho \mathbf{u})] = -\nabla P + \nabla \cdot \left(\mu(\nabla \mathbf{u} + (\nabla \mathbf{u})^T) - \frac{2}{3} \mu \mathbf{I}(\nabla \cdot \mathbf{u}) \right) + \mathbf{f}$$

- $\mathbf{u}(\mathbf{x}, t)$ is the velocity field
- $\rho(\mathbf{x}, t)$ is the density
- $P(\mathbf{x}, t)$ is the pressure
- μ is the *dynamic viscosity*
- $\mathbf{f}$ represents (external) forcing terms

The Navier Stokes equations



Claude-Louis Navier
1785-1836



Sir George Stokes
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$$\partial_t(\rho \mathbf{u}) + \nabla \cdot [\mathbf{u}(\rho \mathbf{u})] = -\nabla P + \nabla \cdot \left(\mu(\nabla \mathbf{u} + (\nabla \mathbf{u})^T) - \frac{2}{3} \mu \mathbf{I}(\nabla \cdot \mathbf{u}) \right) + \mathbf{f}$$

Mass transport

$$\partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0$$

Equation of state

$$P = f(\rho, T, \dots)$$

The Incompressible Navier Stokes equations



Claude-Louis Navier
1785-1836



Sir George Stokes
1819-1903



Isaac Newton
1642-1727



Leonhard Euler
1707-1783

$$\partial_t(\rho \mathbf{u}) + \nabla \cdot [\mathbf{u}(\rho \mathbf{u})] = -\nabla P + \nabla \cdot \left(\mu(\nabla \mathbf{u} + (\nabla \mathbf{u})^T) - \frac{2}{3}\mu \mathbf{I}(\nabla \cdot \mathbf{u}) \right) + \mathbf{f}$$

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$$\partial_t(\rho \mathbf{u}) + \nabla \cdot [\mathbf{u}(\rho \mathbf{u})] = -\nabla P + \nabla \cdot \left(\mu(\nabla \mathbf{u} + (\nabla \mathbf{u})^T) - \frac{2}{3}\mu \mathbf{I}(\nabla \cdot \mathbf{u}) \right) + \mathbf{f}$$

Mass transport

$$\rho = \text{constant}$$

Incompressibility condition

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

The Incompressible Navier Stokes equations



Claude-Louis Navier
1785-1836



Sir George Stokes
1819-1903



Isaac Newton
1642-1727



Leonhard Euler
1707-1783

$$\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} = -\frac{1}{\rho} \nabla P + \frac{\mu}{\rho} \nabla^2 \mathbf{u} + \frac{1}{\rho} \mathbf{f}$$

Mass transport

$$\rho = \text{constant}$$

Incompressibility condition

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

The Incompressible Navier Stokes equations



Claude-Louis Navier
1785-1836



Sir George Stokes
1819-1903



Isaac Newton
1642-1727



Leonhard Euler
1707-1783

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

Mass transport

$$\rho = 1$$

Incompressibility condition

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

$$\nu = \mu / \rho \equiv \text{kinematic viscosity}$$

Breaking down the Navier Stokes equations



Claude-Louis Navier
1785-1836



Sir George Stokes
1819-1903

Navier Stokes equations

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

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

- time derivative
- **Non-linear terms**: advection and pressure
- **Linear terms**: viscous terms responsible for energy dissipation
- **Non-homogeneous terms**: Forcing - energy injection
- **Divergence-free constraint**

Breaking down the Navier Stokes equations



Leonhard Euler
1707-1783

Euler Equations

$$\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla P$$

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

- time derivative
- **Non-linear terms**: advection and pressure
- **Linear terms**: viscous terms responsible for energy dissipation
- **Non-homogeneous terms**: Forcing - energy injection
- **Divergence-free constraint**

Breaking down the Navier Stokes equations



Sir George Stokes
1819-1903

Stokes Equations

$$\partial_t \mathbf{u} = -\nabla \pi + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$

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

- time derivative
- **Non-linear terms**: advection and pressure
- **Linear terms**: viscous terms responsible for energy dissipation
- **Non-homogeneous terms**: Forcing - energy injection
- **Divergence-free constraint**

The Navier-Stokes

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

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

The pressure

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

Take the divergence ($\nabla \cdot$) of the Navier Stokes equation

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

by incompressibility

$$\cancel{\partial_t(\nabla \cdot \mathbf{u})} + \nabla \cdot (\mathbf{u} \cdot \nabla \mathbf{u}) = -\nabla^2 P + \cancel{\nu \nabla^2(\nabla \cdot \mathbf{u})} + \cancel{\nabla \cdot \mathbf{f}}$$

$$\boxed{\nabla^2 P = -\nabla \cdot (\mathbf{u} \cdot \nabla \mathbf{u})}$$

To find the pressure we have to invert a laplacian

Alternative forms of the Navier Stokes equations

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

using the vector identity

$$\mathbf{A} \times (\nabla \times \mathbf{A}) = -\mathbf{A} \cdot \nabla \mathbf{A} + \frac{1}{2} \nabla (\mathbf{A} \cdot \mathbf{A})$$

$$\partial_t \mathbf{u} = \mathbf{u} \times \mathbf{w} - \nabla P' + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$

where $\mathbf{w} = \nabla \times \mathbf{u}$ and $P' = P + \frac{1}{2} |\mathbf{u}|^2$

vorticity equation

$$\partial_t \mathbf{w} = \nabla \times (\mathbf{u} \times \mathbf{w}) + \nu \nabla^2 \mathbf{w} + \nabla \times \mathbf{f}$$

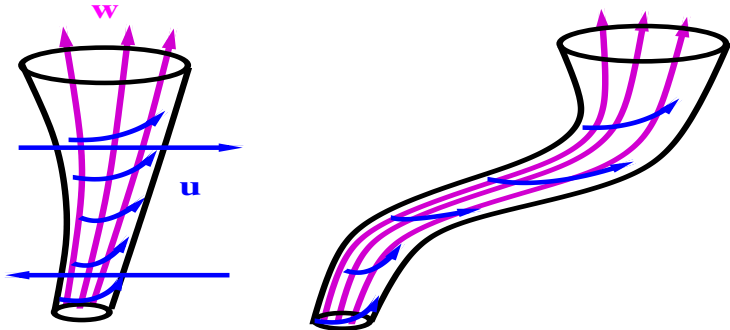
where $\nabla \times \mathbf{w} = \nabla \times \nabla \times \mathbf{u} = \nabla (\nabla \cdot \mathbf{u}) - \nabla^2 \mathbf{u} = -\nabla^2 \mathbf{u}$

Alternative forms of the Navier Stokes equations

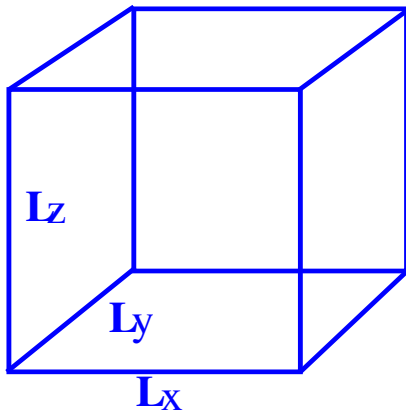
vorticity equation

$$\partial_t \mathbf{w} = \nabla \times (\mathbf{u} \times \mathbf{w}) + \nu \nabla^2 \mathbf{w} + \nabla \times \mathbf{f}$$

Vorticity field lines move with the flow

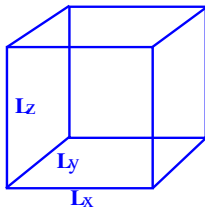


Domain $\mathcal{D}$



For 99,99% of the course $L_x = L_y = L_z = L$.
In many cases we want $L \rightarrow \infty$

Boundary Conditions on $\partial\mathcal{D}$



- No-slip

$$\mathbf{u} = 0$$

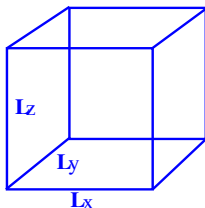
- Free slip

$$\mathbf{u} \cdot \mathbf{e}_n = 0 \quad \& \quad \mathbf{w} \times \mathbf{e}_n = 0$$

- Periodic

$$\mathbf{u}(x, y, z, t) = \mathbf{u}(x + n_x L_x, y + n_y L_y, z + n_z L_z, t)$$

Fourier Space (Finite box)



$$\mathbf{u}(\mathbf{x}, t) = \sum \tilde{\mathbf{u}}_{\mathbf{k}}(t) e^{i\mathbf{k} \cdot \mathbf{x}}, \quad \tilde{\mathbf{u}}_{\mathbf{k}}(t) = \langle \mathbf{u} e^{-i\mathbf{k} \cdot \mathbf{x}} \rangle$$

where

$$\langle f(\mathbf{x}) \rangle = \frac{1}{L_x L_y L_z} \int f(\mathbf{x}) dV$$

and

$$\mathbf{k} = \left(\frac{2\pi n_x}{L_x}, \frac{2\pi n_y}{L_y}, \frac{2\pi n_z}{L_z} \right), \quad \text{with } n_x, n_y, n_z \in \mathbb{Z}$$

Fourier Space (finite and infinite space)

$$\tilde{\mathbf{u}}(\mathbf{k}, t) = \frac{1}{L^3} \int \mathbf{u} e^{-i\mathbf{k} \cdot \mathbf{x}} dV,$$

$$\tilde{\mathbf{u}}(\mathbf{k}, t) = \frac{1}{(2\pi)^3} \int \mathbf{u} e^{-i\mathbf{k} \cdot \mathbf{x}} dV$$

$$\mathbf{u}(\mathbf{x}, t) = \sum_{\mathbf{k} \in \mathbb{N}^3} \tilde{\mathbf{u}}(\mathbf{k}, t) e^{i\mathbf{k} \cdot \mathbf{x}},$$

$$\mathbf{u}(\mathbf{x}, t) = \int_{\mathbf{k} \in \mathbb{R}^3} \tilde{\mathbf{u}}(\mathbf{k}, t) e^{i\mathbf{k} \cdot \mathbf{x}} dk^3$$

Energy Spectrum:

- Finite Box

$$E(k) = \frac{L}{2} \sum_{k \leq |\mathbf{k}| < k+1} |\tilde{\mathbf{u}}_{\mathbf{k}}|^2$$

- Infinite space

$$E(k) = \frac{1}{2} \int |\tilde{\mathbf{u}}|^2 \delta(k - |\mathbf{k}|) dk^3$$

Navier Stokes in Fourier Space

$$\left\langle (\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u}) e^{-i\mathbf{k} \cdot \mathbf{x}} \right\rangle = \left\langle (-\nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{f}) e^{-i\mathbf{k} \cdot \mathbf{x}} \right\rangle$$

$$\partial_t \tilde{\mathbf{u}}_{\mathbf{k}} + \left\langle (\mathbf{u} \cdot \nabla \mathbf{u}) e^{-i\mathbf{k} \cdot \mathbf{x}} \right\rangle = -\nabla \tilde{P}_{\mathbf{k}} - \nu |\mathbf{k}|^2 \tilde{\mathbf{u}}_{\mathbf{k}} + \tilde{\mathbf{f}}_{\mathbf{k}}$$

Navier Stokes in Fourier Space

$$\left\langle (\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u}) e^{-i\mathbf{k} \cdot \mathbf{x}} \right\rangle = \left\langle (-\nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{f}) e^{-i\mathbf{k} \cdot \mathbf{x}} \right\rangle$$

$$\partial_t \tilde{\mathbf{u}}_{\mathbf{k}} + \left\langle (\mathbf{u} \cdot \nabla \mathbf{u}) e^{-i\mathbf{k} \cdot \mathbf{x}} \right\rangle = -\nabla \tilde{P}_{\mathbf{k}} - \nu |\mathbf{k}|^2 \tilde{\mathbf{u}}_{\mathbf{k}} + \tilde{\mathbf{f}}_{\mathbf{k}}$$

$$\begin{aligned} \left\langle (\mathbf{u} \cdot \nabla \mathbf{u}) e^{-i\mathbf{k} \cdot \mathbf{x}} \right\rangle &= \left\langle \left(\left[\sum_{\mathbf{q}} \tilde{\mathbf{u}}_{\mathbf{q}} e^{i\mathbf{q} \cdot \mathbf{x}} \right] \cdot \nabla \left[\sum_{\mathbf{p}} \tilde{\mathbf{u}}_{\mathbf{p}} e^{i\mathbf{p} \cdot \mathbf{x}} \right] \right) e^{-i\mathbf{k} \cdot \mathbf{x}} \right\rangle \\ &= \left\langle \left(\sum_{\mathbf{p}, \mathbf{q}} \tilde{\mathbf{u}}_{\mathbf{q}} \cdot (i\mathbf{p}) \tilde{\mathbf{u}}_{\mathbf{p}} \right) e^{i(\mathbf{q} + \mathbf{p} - \mathbf{k}) \cdot \mathbf{x}} \right\rangle \\ &= \sum_{\mathbf{p} + \mathbf{q} = \mathbf{k}} i\mathbf{p} \cdot \tilde{\mathbf{u}}_{\mathbf{q}} \tilde{\mathbf{u}}_{\mathbf{p}} \end{aligned}$$

Navier Stokes in Fourier Space: Pressure term

$$\left\langle e^{-i\mathbf{k}\cdot\mathbf{x}} \nabla \cdot (\mathbf{u} \cdot \nabla \mathbf{u}) \right\rangle = \left\langle -(\nabla^2 P) e^{-i\mathbf{k}\cdot\mathbf{x}} \right\rangle$$

$$i\mathbf{k} \cdot \sum_{\mathbf{p}+\mathbf{q}=\mathbf{k}} i(\mathbf{p} \cdot \tilde{\mathbf{u}}_{\mathbf{q}}) \tilde{\mathbf{u}}_{\mathbf{p}} = |\mathbf{k}|^2 \tilde{P}_{\mathbf{k}}$$

$$\tilde{P}_{\mathbf{k}} = - \sum_{\mathbf{p}+\mathbf{q}=\mathbf{k}} \frac{(\mathbf{k} \cdot \tilde{\mathbf{u}}_{\mathbf{p}})(\mathbf{p} \cdot \tilde{\mathbf{u}}_{\mathbf{q}})}{|\mathbf{k}|^2}$$

Navier Stokes:

$$\partial_t \tilde{\mathbf{u}}_{\mathbf{k}} = - \sum_{\mathbf{p}+\mathbf{q}=\mathbf{k}} i \left((\mathbf{p} \cdot \tilde{\mathbf{u}}_{\mathbf{q}}) \tilde{\mathbf{u}}_{\mathbf{p}} - \mathbf{k} \frac{(\mathbf{k} \cdot \tilde{\mathbf{u}}_{\mathbf{p}})(\mathbf{p} \cdot \tilde{\mathbf{u}}_{\mathbf{q}})}{|\mathbf{k}|^2} \right) - \nu |\mathbf{k}|^2 \tilde{\mathbf{u}}_{\mathbf{k}} + \tilde{\mathbf{f}}_{\mathbf{k}}$$

and

$$\mathbf{k} \cdot \mathbf{u}_{\mathbf{k}} = 0$$

Volume averaged quantities

$$\langle f(\mathbf{x}) \rangle = \frac{1}{L_x L_y L_z} \int f(\mathbf{x}) dV$$

Identities

$$\langle \nabla \cdot \mathbf{a} \rangle = \frac{1}{V} \int_{\partial \mathcal{D}} (\mathbf{a} \cdot \mathbf{n}) d\mathcal{S},$$

$$\langle \nabla \times \mathbf{a} \rangle = \frac{1}{V} \iiint_{\partial \mathcal{A}} \nabla \times \mathbf{a} d\mathcal{A} dz = \frac{1}{V} \int \oint_{\partial \mathcal{C}} \mathbf{a} \cdot d\ell dz,$$

In periodic domains this implies

$$\langle \nabla \cdot \mathbf{a} \rangle = 0$$

$$\langle \nabla \times \mathbf{a} \rangle = 0$$

Volume averaged quantities

in periodic domains we thus have

- $\langle \partial_i f \rangle = 0$
- $\langle (\nabla f)g \rangle = \langle \nabla(fg) \rangle - \langle f(\nabla g) \rangle = -\langle f(\nabla g) \rangle$
- $\langle (\nabla^2 f)g \rangle = \langle \nabla(g\nabla f) \rangle - \langle (\nabla f)(\nabla g) \rangle = -\langle (\nabla f)(\nabla g) \rangle$
- $\langle \mathbf{a} \cdot \nabla \mathbf{b} \rangle = \langle \nabla_i(a_i b_j) \rangle - \langle \mathbf{b} \nabla \cdot \mathbf{a} \rangle = -\langle \mathbf{b} \nabla \cdot \mathbf{a} \rangle$
 $\quad \quad \quad = 0 \quad \text{if} \quad \nabla \cdot \mathbf{a} = 0$
- $\langle \mathbf{a} \cdot \nabla \times \mathbf{b} \rangle = \langle \nabla \cdot (\mathbf{b} \times \mathbf{a}) \rangle + \langle \mathbf{b} \cdot \nabla \times \mathbf{a} \rangle = \langle \mathbf{b} \cdot \nabla \times \mathbf{a} \rangle$
- $\langle \mathbf{a} \cdot \nabla^2 \mathbf{b} \rangle = -\langle \mathbf{a} \cdot \nabla \times \nabla \times \mathbf{b} \rangle = -\langle (\nabla \times \mathbf{b}) \cdot (\nabla \times \mathbf{a}) \rangle$

Conservation laws: Momentum

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

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

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

$$\partial_t \langle \mathbf{u} \rangle + \langle \nabla_i (u_i u_j) \rangle - \langle \mathbf{u} \nabla \cdot \mathbf{u} \rangle = -\langle \nabla P \rangle + \nu \langle \nabla^2 \mathbf{u} \rangle + \langle \mathbf{f} \rangle$$

$$\partial_t \langle \mathbf{u} \rangle + \cancel{\langle \nabla_i (u_i u_j) \rangle} - \cancel{\langle \mathbf{u} \nabla \cdot \mathbf{u} \rangle} = -\cancel{\langle \nabla P \rangle} + \nu \cancel{\langle \nabla^2 \mathbf{u} \rangle} + \cancel{\langle \mathbf{f} \rangle}$$

$$\partial_t \langle \mathbf{u} \rangle = 0$$

(here $\langle \mathbf{f} \rangle = 0$ is assumed)

Conservation laws: Energy

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

$$\langle \mathbf{u} \cdot \partial_t \mathbf{u} \rangle + \langle \mathbf{u} \cdot (\mathbf{u} \cdot \nabla \mathbf{u}) \rangle = -\langle \mathbf{u} \cdot \nabla P \rangle + \nu \langle \mathbf{u} \cdot \nabla^2 \mathbf{u} \rangle + \langle \mathbf{u} \cdot \mathbf{f} \rangle$$

$$\frac{1}{2} \frac{d}{dt} \langle |\mathbf{u}|^2 \rangle + \frac{1}{2} \langle (\mathbf{u} \cdot \nabla |\mathbf{u}|^2) \rangle = -\langle \mathbf{u} \cdot \nabla P \rangle + \nu \langle \mathbf{u} \cdot \nabla^2 \mathbf{u} \rangle + \langle \mathbf{u} \cdot \mathbf{f} \rangle$$

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \langle |\mathbf{u}|^2 \rangle + \frac{1}{2} \langle (\nabla_i u_i |\mathbf{u}|^2) \rangle &= -\langle \nabla \cdot (\mathbf{u} P) \rangle + \langle P \nabla \cdot \mathbf{u} \rangle \\ &\quad + \nu \langle \nabla_i (u_j \nabla_i u_j) \rangle - \nu \langle \nabla_j u_i \nabla_j u_i \rangle \\ &\quad + \langle \mathbf{u} \cdot \mathbf{f} \rangle \end{aligned}$$

Conservation laws: Energy

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

$$\langle \mathbf{u} \cdot \partial_t \mathbf{u} \rangle + \langle \mathbf{u} \cdot (\mathbf{u} \cdot \nabla \mathbf{u}) \rangle = -\langle \mathbf{u} \cdot \nabla P \rangle + \nu \langle \mathbf{u} \cdot \nabla^2 \mathbf{u} \rangle + \langle \mathbf{u} \cdot \mathbf{f} \rangle$$

$$\frac{1}{2} \frac{d}{dt} \langle |\mathbf{u}|^2 \rangle + \frac{1}{2} \langle (\mathbf{u} \cdot \nabla |\mathbf{u}|^2) \rangle = -\langle \mathbf{u} \cdot \nabla P \rangle + \nu \langle \mathbf{u} \cdot \nabla^2 \mathbf{u} \rangle + \langle \mathbf{u} \cdot \mathbf{f} \rangle$$

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \langle |\mathbf{u}|^2 \rangle + \frac{1}{2} \langle \cancel{(\nabla_i u_i |\mathbf{u}|^2)} \rangle &= -\langle \cancel{\nabla \cdot (\mathbf{u} P)} \rangle + \langle P \cancel{\nabla \cdot \mathbf{u}} \rangle \\ &\quad + \nu \langle \cancel{\nabla_i (u_j \nabla_i u_j)} \rangle - \nu \langle \nabla_j u_i \nabla_j u_i \rangle \\ &\quad + \langle \mathbf{u} \cdot \mathbf{f} \rangle \end{aligned}$$

$$\frac{1}{2} \frac{d}{dt} \langle |\mathbf{u}|^2 \rangle = -\nu \langle \nabla_j u_i \nabla_j u_i \rangle + \langle \mathbf{u} \cdot \mathbf{f} \rangle$$

$$\boxed{\frac{d}{dt} \mathcal{E} = -\epsilon + \mathcal{I}}$$

Energy Dissipation rate ϵ

Let $\mathcal{S}_{ij} = (\partial_i u_j + \partial_j u_i)/2$ and $\Omega_{ij} = (\partial_i u_j - \partial_j u_i)/2$

The local energy dissipation rate is then given by

$$2\nu \mathcal{S}_{i,j} \mathcal{S}_{i,j}$$

In **periodic** domains we have

$$\begin{aligned}\epsilon &= 2\nu \langle (\partial_i u_j + \partial_j u_i)(\partial_i u_j + \partial_j u_i) \rangle / 4 \\ &= \nu \langle (\partial_i u_j)^2 + 2\partial_j u_i \partial_i u_j + (\partial_j u_i)^2 \rangle / 2 \\ &= \nu \langle (\partial_i u_j)^2 \rangle + \langle \partial_j (u_i \partial_i u_j) \rangle \\ &= \nu \langle (\partial_i u_j)^2 \rangle + \cancel{\langle \partial_j (u_i \partial_i u_j) \rangle} \\ &= \boxed{\nu \langle (\partial_i u_j)^2 \rangle} \\ &= \nu \langle (\partial_i u_j)^2 - 2\partial_j u_i \partial_i u_j + (\partial_j u_i)^2 \rangle / 2 \\ &= \boxed{2\nu \langle \Omega_{i,j} \Omega_{i,j} \rangle = \nu \langle |\mathbf{w}|^2 \rangle} \quad (1)\end{aligned}$$

Conservation laws: Helicity

$$\mathcal{H} = \frac{1}{2} \langle \mathbf{u} \cdot \mathbf{w} \rangle$$

$$\partial_t \mathbf{u} = \mathbf{u} \times \mathbf{w} - \nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$

$$\partial_t \mathbf{w} = \nabla \times (\mathbf{u} \times \mathbf{w}) + \nu \nabla^2 \mathbf{w} + \nabla \times \mathbf{f}$$

$$\begin{aligned} \frac{d}{dt} \langle \mathbf{u} \cdot \mathbf{w} \rangle &= \langle \mathbf{u} \cdot \partial_t \mathbf{w} \rangle + \langle \mathbf{w} \partial_t \mathbf{u} \rangle \\ &= \langle \mathbf{u} \cdot \nabla \times (\mathbf{u} \times \mathbf{w}) \rangle + \nu \langle \mathbf{u} \cdot \nabla^2 \mathbf{w} \rangle + \langle \mathbf{u} \cdot \nabla \times \mathbf{f} \rangle + \\ &\quad \langle \mathbf{w} \cdot (\mathbf{u} \times \mathbf{w}) \rangle + \langle \mathbf{w} \cdot \nabla P \rangle + \langle \mathbf{w} \cdot \nabla^2 \mathbf{u} \rangle + \langle \mathbf{w} \cdot \mathbf{f} \rangle \end{aligned}$$

Conservation laws: Helicity

$$\mathcal{H} = \frac{1}{2} \langle \mathbf{u} \cdot \mathbf{w} \rangle$$

$$\partial_t \mathbf{u} = \mathbf{u} \times \mathbf{w} - \nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$

$$\partial_t \mathbf{w} = \nabla \times (\mathbf{u} \times \mathbf{w}) + \nu \nabla^2 \mathbf{w} + \nabla \times \mathbf{f}$$

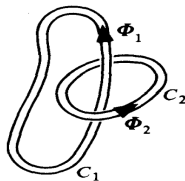
$$\begin{aligned} \frac{d}{dt} \langle \mathbf{u} \cdot \mathbf{w} \rangle &= \langle \mathbf{u} \cdot \partial_t \mathbf{w} \rangle + \langle \mathbf{w} \partial_t \mathbf{u} \rangle \\ &= \langle \mathbf{u} \cdot \nabla \times (\mathbf{u} \times \mathbf{w}) \rangle + \nu \langle \mathbf{u} \cdot \nabla^2 \mathbf{w} \rangle + \langle \mathbf{u} \cdot \nabla \times \mathbf{f} \rangle + \\ &\quad \langle \mathbf{w} \cdot (\mathbf{u} \times \mathbf{w}) \rangle + \langle \mathbf{w} \cdot \nabla P \rangle + \nu \langle \mathbf{w} \cdot \nabla^2 \mathbf{u} \rangle + \langle \mathbf{w} \cdot \mathbf{f} \rangle \end{aligned}$$

$$\frac{1}{2} \frac{d}{dt} \langle \mathbf{u} \cdot \mathbf{w} \rangle = -\nu \langle \mathbf{w} \cdot \nabla \times \mathbf{w} \rangle + \langle \mathbf{w} \cdot \mathbf{f} \rangle$$

$$\frac{d}{dt} \mathcal{H} = -\epsilon_{\mathcal{H}} + \mathcal{I}_{\mathcal{H}}$$

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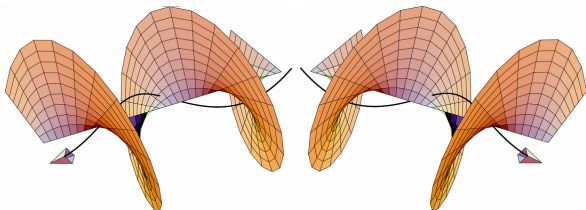


Consider two infinitesimal vorticity tubes

$$\begin{aligned}\mathcal{H} &= \frac{1}{2} \int_{V_1} \mathbf{u} \cdot \mathbf{w} dx^3 + \frac{1}{2} \int_{V_2} \mathbf{u} \cdot \mathbf{w} dx^3 \\ &= \frac{1}{2} \oint_{C_\infty} \int_{S_1} \mathbf{u} \cdot \mathbf{w} ds dl + \frac{1}{2} \oint_{C_\epsilon} \int_{S_2} \mathbf{u} \cdot \mathbf{w} ds dl \\ &= \frac{1}{2} \Phi_1 \oint_{C_\infty} \mathbf{u} \cdot d\ell + \frac{1}{2} \Phi_2 \oint_{C_\epsilon} \mathbf{u} \cdot d\ell \\ &= \frac{1}{2} \Phi_1 \oint_{A_\infty} \mathbf{w} \cdot d\mathbf{s} + \frac{1}{2} \Phi_2 \oint_{A_\epsilon} \mathbf{w} \cdot d\mathbf{s} \\ &= \Phi_1 \Phi_2\end{aligned}$$

Helicity in Fourier Space

$$\tilde{\mathbf{u}}_{\mathbf{k}} = \frac{1}{L^3} \int e^{i\mathbf{k}\mathbf{x}} \mathbf{u} d\mathbf{x}^3, \quad \mathbf{u}(\mathbf{x}) = \sum_{\mathbf{k}} e^{-i\mathbf{k}\mathbf{x}} \tilde{\mathbf{u}}_{\mathbf{k}}$$

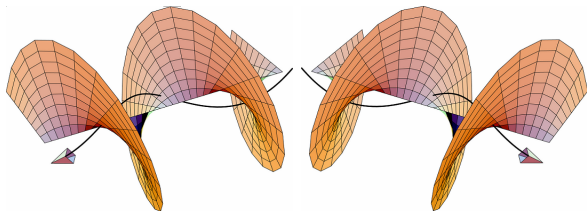


$$\tilde{\mathbf{u}}_{\mathbf{k}} = u_{\mathbf{k}}^+ \mathbf{h}_{\mathbf{k}}^+ + u_{\mathbf{k}}^- \mathbf{h}_{\mathbf{k}}^-$$

$$\mathbf{h}_{\mathbf{k}}^{\pm} = \frac{\mathbf{k} \times (\mathbf{k} \times \hat{\mathbf{e}})}{\sqrt{2}|\mathbf{k} \times (\mathbf{k} \times \hat{\mathbf{e}})|} \pm i \frac{\mathbf{k} \times \hat{\mathbf{e}}}{\sqrt{2}|\mathbf{k} \times \hat{\mathbf{e}}|}$$

Helicity in Fourier Space

$$\tilde{u}_{\mathbf{k}} = u_{\mathbf{k}}^+ \mathbf{h}_{\mathbf{k}}^+ + u_{\mathbf{k}}^- \mathbf{h}_{\mathbf{k}}^-$$



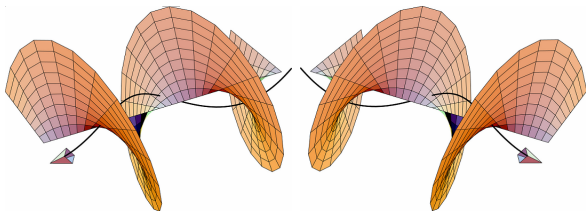
$$\mathbf{h}_{\mathbf{k}}^{\pm} = \frac{\mathbf{k} \times (\mathbf{k} \times \hat{\mathbf{e}})}{\sqrt{2}|\mathbf{k} \times (\mathbf{k} \times \hat{\mathbf{e}})|} \pm i \frac{\mathbf{k} \times \hat{\mathbf{e}}}{\sqrt{2}|\mathbf{k} \times \hat{\mathbf{e}}|}$$

$$i\mathbf{k} \times \mathbf{h}_{\mathbf{k}}^{\pm} = \pm k \mathbf{h}_{\mathbf{k}}^{\pm}, \quad i\mathbf{k} \cdot \mathbf{h}_{\mathbf{k}}^{\pm} = 0$$

$$\mathbf{h}_{\mathbf{k}}^s \cdot (\mathbf{h}_{\mathbf{k}}^{s'})^* = \mathbf{h}_{\mathbf{k}}^s \cdot \mathbf{h}_{\mathbf{k}}^{-s'} = \mathbf{h}_{\mathbf{k}}^s \cdot \mathbf{h}_{-\mathbf{k}}^{s'} = \delta_{s,s'}$$

Helicity in Fourier Space

$$\tilde{u}_{\mathbf{k}} = u_{\mathbf{k}}^+ \mathbf{h}_{\mathbf{k}}^+ + u_{\mathbf{k}}^- \mathbf{h}_{\mathbf{k}}^-$$



Energy:

$$\mathcal{E} = \frac{1}{2} \sum_{\mathbf{k}} [|u_{\mathbf{k}}^+|^2 + |u_{\mathbf{k}}^-|^2]$$

Helicity:

$$\mathcal{H} = \frac{1}{2} \sum_{\mathbf{k}} k [|u_{\mathbf{k}}^+|^2 - |u_{\mathbf{k}}^-|^2]$$

Navier Stokes in helical modes

Let $s_{\mathbf{k}} = \pm 1$, $s_{\mathbf{q}} = \pm 1$, $s_{\mathbf{p}} = \pm 1$.

Then

$$\partial_t \langle \mathbf{h}_{-\mathbf{k}}^{s_{\mathbf{k}}} e^{-i\mathbf{k} \cdot \mathbf{x}} \cdot \mathbf{w} \rangle = \langle \mathbf{h}_{-\mathbf{k}}^{s_{\mathbf{k}}} e^{-i\mathbf{k} \cdot \mathbf{x}} \cdot (\nabla \times (\mathbf{u} \times \mathbf{w}) + \nu \nabla^2 \mathbf{w} + \nabla \times \mathbf{f}) \rangle$$

Navier Stokes:

$$\partial_t u_{\mathbf{k}}^{s_{\mathbf{k}}} = \left(\sum_{\mathbf{p}+\mathbf{q}=\mathbf{k}, s_{\mathbf{q}}, s_{\mathbf{p}}} C_{\mathbf{k}, \mathbf{q}, \mathbf{p}}^{s_{\mathbf{k}}, s_{\mathbf{q}}, s_{\mathbf{p}}} u_{\mathbf{q}}^{s_{\mathbf{q}}} u_{\mathbf{p}}^{s_{\mathbf{p}}} \right) - \nu |\mathbf{k}|^2 u_{\mathbf{k}}^{s_{\mathbf{k}}} + f_{\mathbf{k}}^{s_{\mathbf{k}}}$$

where

$$C_{\mathbf{k}, \mathbf{q}, \mathbf{p}}^{s_{\mathbf{k}}, s_{\mathbf{q}}, s_{\mathbf{p}}} u_{\mathbf{q}}^{s_{\mathbf{q}}} u_{\mathbf{p}}^{s_{\mathbf{p}}} = \frac{1}{2} (s_{\mathbf{q}} q - s_{\mathbf{p}} p) \langle \mathbf{h}_{-\mathbf{k}}^{s_{\mathbf{k}}} \cdot \mathbf{h}_{\mathbf{q}}^{s_{\mathbf{q}}} \times \mathbf{h}_{\mathbf{p}}^{s_{\mathbf{p}}} \rangle$$

Number of Degrees of Freedom of N wavenumber modes

$$\tilde{u}_{\mathbf{k}} = u_{\mathbf{k}}^+ \mathbf{h}_{\mathbf{k}}^+ + u_{\mathbf{k}}^- \mathbf{h}_{\mathbf{k}}^-$$

$$\partial_t u_{\mathbf{k}}^{s_{\mathbf{k}}} = \left(\sum_{\mathbf{p}+\mathbf{q}=\mathbf{k}, s_{\mathbf{q}}, s_{\mathbf{p}}} C_{\mathbf{k}, \mathbf{q}, \mathbf{p}}^{s_{\mathbf{k}}, s_{\mathbf{q}}, s_{\mathbf{p}}} u_{\mathbf{q}}^{s_{\mathbf{q}}} u_{\mathbf{p}}^{s_{\mathbf{p}}} \right) - \nu |\mathbf{k}|^2 u_{\mathbf{k}}^{s_{\mathbf{k}}} + f_{\mathbf{k}}^{s_{\mathbf{k}}}$$

If N wavenumbers are sufficient to resolve a given problem then the number of degrees of freedom N_F are

- (2) $u_{\mathbf{k}}^+, u_{\mathbf{k}}^-$ two modes
- (2) $u_{\mathbf{k}}^{\pm}$ is complex
- (1/2) $u_{-\mathbf{k}}^{\pm} = (u_{\mathbf{k}}^{\pm})^*$ realizability condition

$$N_F = 2 \times 2 \times \frac{1}{2} \times N = 2N$$



Thank you
for your attention!