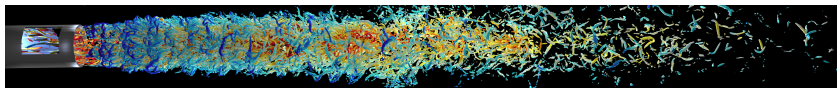


Two dimensional Turbulence



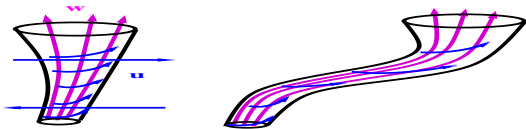
Alexandros ALEXAKIS

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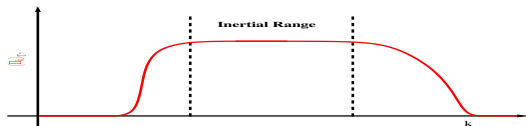
Dep. Physique ENS Ulm

Three dimensional turbulence

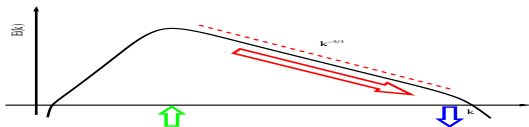
- Vorticity stretching



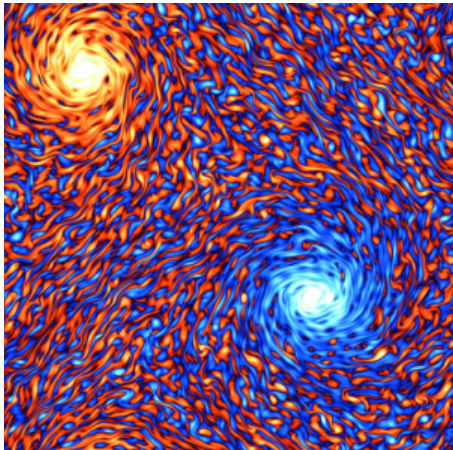
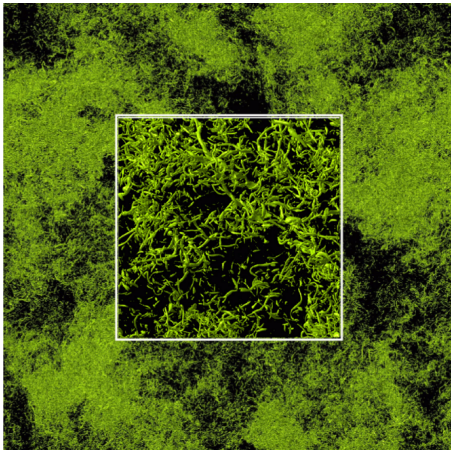
- Forward energy flux



- Kolmogorov Energy Spectrum



3D Turbulence vs 2D Turbulence



2D Navier Stokes, $u_z = 0$, $\partial_z \mathbf{u} = 0$

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

$$u_z = 0, \quad \partial_z \mathbf{u} = 0, \quad \Rightarrow w_x = w_y = 0$$

$$\partial_t w_z = \partial_x (\mathbf{u} \times \mathbf{w})_y - \partial_y (\mathbf{u} \times \mathbf{w})_x + \nu \nabla^2 w_z + (\nabla \times \mathbf{f})_z$$

$$\partial_t w_z = \partial_x (-u_x w_z) - \partial_y (u_y w_z) + \nu \nabla^2 w_z + f_w$$

$$\partial_t w_z = -u_x \partial_x w_z - w_z \partial_x u_x - u_y \partial_y w_z - w_z \partial_y u_y + \nu \nabla^2 w_z + f_w$$

$$\partial_t w_z + u_x \partial_x w_z + u_y \partial_y w_z = -w_z (\partial_x u_x + \partial_y u_y) + \nu \nabla^2 w_z + f_w$$

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

$$\partial_t w_z + \mathbf{u} \cdot \nabla w_z = \nu \nabla^2 w_z + f_w$$

2D Navier Stokes, Stream function formulation

$$\partial_t w_z + \mathbf{u} \cdot \nabla w_z = \nu \nabla^2 w_z + f_w$$

Set $u_x = \partial_y \psi$, $u_y = -\partial_x \psi$ so that $\nabla \cdot \mathbf{u} = \partial_x \partial_y \psi - \partial_y \partial_x \psi = 0$

$$\begin{aligned} w_z &= \partial_x u_y - \partial_y u_x \\ &= -\partial_x \partial_x \psi - \partial_y \partial_y \psi \\ &= -\nabla^2 \psi \end{aligned}$$

$$\partial_t \nabla^2 \psi - \partial_y \psi \partial_x \nabla^2 \psi + \partial_x \psi \partial_y \nabla^2 \psi = \nu \nabla^2 \nabla^2 \psi - f_w$$

$$\partial_t \nabla^2 \psi + J(\psi, \nabla^2 \psi) = \nu \nabla^2 \nabla^2 \psi - f_w$$

Energy Conservation

$$\langle \psi \partial_t \nabla^2 \psi \rangle - \langle \psi \partial_y \psi \partial_x \nabla^2 \psi \rangle + \langle \psi \partial_x \psi \partial_y \nabla^2 \psi \rangle = \nu \langle \psi \nabla^2 \nabla^2 \psi \rangle - \langle \psi f_w \rangle$$

$$\begin{aligned} -\frac{1}{2} \frac{d}{dt} \langle \nabla \psi \cdot \nabla \psi \rangle - \frac{1}{2} \langle \partial_y \psi^2 \partial_x \nabla^2 \psi \rangle + \frac{1}{2} \langle \partial_x \psi^2 \partial_y \nabla^2 \psi \rangle \\ = \nu \langle \nabla^2 \psi \nabla^2 \psi \rangle - \langle \psi f_w \rangle \end{aligned}$$

$$\begin{aligned} -\frac{1}{2} \frac{d}{dt} \langle |\nabla \psi|^2 \rangle + \frac{1}{2} \cancel{\langle \psi^2 \partial_y \partial_x \nabla^2 \psi \rangle} - \frac{1}{2} \cancel{\langle \psi^2 \partial_x \partial_y \nabla^2 \psi \rangle} \\ = \nu \langle |\nabla^2 \psi|^2 \rangle - \langle \psi f_w \rangle \end{aligned}$$

$$\boxed{\frac{1}{2} \frac{d}{dt} \langle |\nabla \psi|^2 \rangle = -\nu \langle |\nabla^2 \psi|^2 \rangle + \langle \psi f_w \rangle}$$

Energy Conservation

$$\frac{1}{2} \frac{d}{dt} \langle |\nabla \psi|^2 \rangle = -\nu \langle |\nabla^2 \psi|^2 \rangle + \langle \psi f_w \rangle$$

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

where

$$\mathcal{E} = \frac{1}{2} \langle |\mathbf{u}|^2 \rangle = \frac{1}{2} \langle \psi w_z \rangle = \frac{1}{2} \langle |\nabla \psi|^2 \rangle$$

$$\epsilon = \nu \langle |\nabla^2 \psi|^2 \rangle = \nu \langle w_z^2 \rangle$$

$$\mathcal{I}_{\mathcal{E}} = \langle \psi f_w \rangle = \langle \mathbf{u} \cdot \mathbf{f} \rangle$$

Enstrophy Conservation

$$\partial_t w_z + \mathbf{u} \cdot \nabla w_z = \nu \nabla^2 w_z + f_w$$

$$\langle w_z \partial_t w_z \rangle + \langle w_z \mathbf{u} \cdot \nabla w_z \rangle = \nu \langle w_z \nabla^2 w_z \rangle + \langle w_z f_w \rangle$$

$$\boxed{\frac{1}{2} \frac{d}{dt} \langle w_z^2 \rangle = -\nu \langle |\nabla w_z|^2 \rangle + \langle w_z f_w \rangle}$$

$$\boxed{\frac{d}{dt} \Omega = -\eta + \mathcal{I}_\Omega}$$

where

$$\Omega = \frac{1}{2} \langle w_z^2 \rangle \quad \text{Enstrophy}$$

$$\eta = \nu \langle |\nabla w_z|^2 \rangle \quad \text{Enstrophy dissipation}$$

$$\mathcal{I}_\Omega = \langle w_z f_w \rangle \quad \text{Enstrophy injection}$$

An infinity of invariants

In fact for any function $F(w_z)$ for which

$$F'(w) = \frac{dF}{dw} \quad \text{we have}$$

$$\langle F'(w_z) \partial_t w_z \rangle + \langle F'(w_z) \mathbf{u} \cdot \nabla w_z \rangle = \nu \langle F'(w_z) \nabla^2 w_z \rangle + \langle F'(w_z) f_w \rangle$$

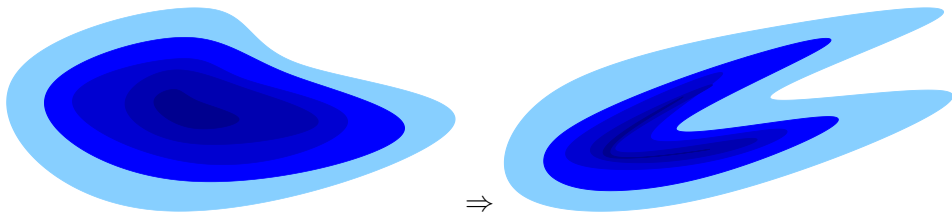
$$\frac{d}{dt} \langle F(w_z) \rangle + \langle \mathbf{u} \cdot \nabla F(w_z) \rangle = -\nu \langle \nabla F'(w_z) \cdot \nabla w_z \rangle + \langle F'(w_z) f_w \rangle$$

$$\frac{d}{dt} \langle F(w_z) \rangle = -\nu \langle F''(w_z) |\nabla w_z|^2 \rangle + \langle F'(w_z) f_w \rangle$$

An infinity of invariants

For $\nu = 0$ $f_w = 0$

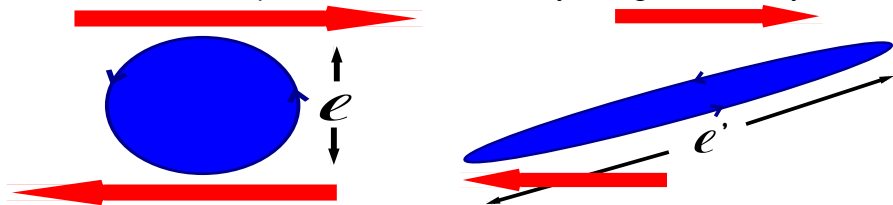
$$\frac{d}{dt} \langle F(w_z) \rangle = 0$$



- The flow will move every infinitesimal area element without changing its area nor its vorticity.

Vortex shearing

Consider a vortex patch of size ℓ sheared by a larger scale eddy:



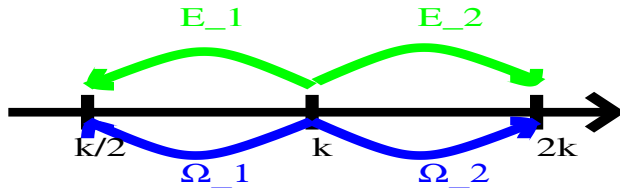
$$\ell \rightarrow \ell' \gg \ell$$

$$\int w \, d^2x = \oint \mathbf{u} d\ell \quad \Rightarrow \quad u_\ell \ell = u'_\ell \ell'$$

$$u'_\ell \propto u_\ell \frac{\ell}{\ell'}$$

Three modes

Consider the transfer of energy and enstrophy between three modes



$$\Omega_k = k^2 E_k, \quad \Omega_{k/2} = k^2/4 E_{k/2}, \quad \Omega_{2k} = 4k^2 E_{2k}$$

$$\Omega_k = \Omega_{k/2} + \Omega_{2k}, \quad E_k = E_{k/2} + E_{2k}$$

$$k^2 E_k = \frac{1}{4} k^2 E_{k/2} + 4k^2 E_{2k}, \quad E_k = E_{k/2} + E_{2k}$$

$$E_{k/2} = \frac{4}{5} E_k, \quad E_{2k} = \frac{1}{5} E_k$$

$$\Omega_{k/2} = \frac{1}{5} \Omega_k, \quad \Omega_{2k} = \frac{4}{5} \Omega_k$$

Implications of vorticity Conservation

No finite dissipation theorem Let

- $\mathcal{I}_{\mathcal{E}} = \langle \psi f_w \rangle$ The energy injection rate (at wavenumber k_f)
- $\mathcal{I}_{\Omega} = \langle w_z f_w \rangle$ The enstrophy injection rate
- $\epsilon = \nu \langle w_z^2 \rangle$ the energy dissipation rate
- $\eta = \nu \langle |\nabla w_z|^2 \rangle$ the estrophy dissipation rate (palinstrophy)

We have

$$\mathcal{I}_{\Omega} = \sum_{\mathbf{k}} \tilde{f}_{w\mathbf{k}}^* \tilde{w}_{\mathbf{k}} = \sum_{\mathbf{k}} \tilde{f}_{w\mathbf{k}}^* |\mathbf{k}|^2 \tilde{\psi}_{\mathbf{k}} = k_f^2 \sum_{\mathbf{k}} \tilde{f}_{w\mathbf{k}}^* \tilde{\psi}_{\mathbf{k}} = k_f^2 \mathcal{I}_{\mathcal{E}}$$

and from energy and enstrophy balance

$$\eta = \mathcal{I}_{\Omega} = k_f^2 \mathcal{I}_{\mathcal{E}} = k_f^2 \epsilon$$

Implications of vorticity Conservation

No finite dissipation theorem

$$\begin{aligned}\eta &= \mathcal{I}_\Omega \\ &= k_f^2 \mathcal{I}_\mathcal{E} \\ &= k_f^2 \epsilon \\ &= k_f^2 \nu \langle w_z^2 \rangle \\ &= k_f^2 \nu \langle \nabla \times \mathbf{u} \cdot \mathbf{w} \rangle \\ &= k_f^2 \nu \langle \mathbf{u} \cdot \nabla \times \mathbf{w} \rangle \\ &\leq k_f^2 \nu \langle |\mathbf{u}|^2 \rangle^{1/2} \langle |\nabla \times \mathbf{w}|^2 \rangle^{1/2} \\ &= k_f^2 \nu^{1/2} (2\mathcal{E})^{1/2} (\nu \langle |\nabla \mathbf{w}|^2 \rangle)^{1/2} \\ &= k_f^2 \nu^{1/2} (2\mathcal{E})^{1/2} \eta^{1/2} \\ \\ \eta &\leq k_f^2 \nu^{1/2} (2\mathcal{E})^{1/2} \eta^{1/2}\end{aligned}$$

Implications of vorticity Conservation

No finite dissipation theorem

$$\eta \leq k_f^2 \nu^{1/2} (2\mathcal{E})^{1/2} \eta^{1/2}$$

$$k_f^2 \epsilon = \eta \leq 2k_f^4 \nu \mathcal{E}$$

- $\lim_{\nu \rightarrow 0} \frac{\epsilon}{\mathcal{E}^{3/2} k_f^3} \leq \lim_{\nu \rightarrow 0} \frac{2\nu k_f^4 \mathcal{E}}{\mathcal{E}^{3/2} k_f^3} = 0, \quad \text{No finite energy dissipation}$
- $\lim_{\nu \rightarrow 0} \frac{\eta}{\mathcal{E}^{3/2} k_f^3} = \lim_{\nu \rightarrow 0} \frac{2\nu k_f^2 \mathcal{E}}{\mathcal{E}^{3/2} k_f^3} = 0, \quad \text{No finite enstrophy dissipation}$

A dual cascade

$$\partial_t w + \mathbf{u} \cdot \nabla w = \nu \nabla^2 w - \alpha w + f_w$$

$$\frac{1}{2} \frac{d}{dt} \langle |\nabla \psi|^2 \rangle = -\nu \langle |\nabla^2 \psi|^2 \rangle - \alpha \langle |\nabla \psi|^2 \rangle + \langle \psi f_w \rangle$$

$$\boxed{\frac{d}{dt} \mathcal{E} = -\epsilon_\nu - \epsilon_\alpha + \mathcal{I}_\mathcal{E}}$$

and

$$\frac{1}{2} \frac{d}{dt} \langle w^2 \rangle = -\nu \langle |\nabla w|^2 \rangle - \alpha \langle w^2 \rangle + \langle w f_w \rangle$$

$$\boxed{\frac{d}{dt} \Omega = -\eta_\nu - \eta_\alpha + \mathcal{I}_\Omega}$$

(Note $\eta_\nu \neq k_f^2 \epsilon_\nu$ that was used before)

A dual cascade

$$\partial_t w + \mathbf{u} \cdot \nabla w = \nu \nabla^2 w - \alpha w + f_w$$

$$\frac{1}{2} \frac{d}{dt} \langle |\nabla \psi_k^<|^2 \rangle - \langle \psi_k^< \mathbf{u} \cdot \nabla w \rangle = -\nu \langle |\nabla^2 \psi_k^<|^2 \rangle + \alpha \langle |\nabla \psi_k^<|^2 \rangle + \langle \psi^< f_w \rangle$$

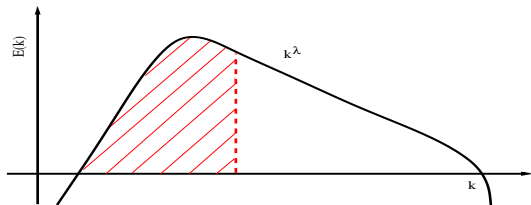
$$\boxed{\frac{d}{dt} \mathcal{E}^<(k) + \Pi_{\mathcal{E}}(k) = -\epsilon_{\nu}^<(k) - \epsilon_{\alpha}^<(k) + \mathcal{I}_{\mathcal{E}}^<(k)}$$

and

$$\frac{1}{2} \frac{d}{dt} \langle |w_k^<|^2 \rangle + \langle w^< \mathbf{u} \cdot \nabla w \rangle = -\nu \langle |\nabla w^<|^2 \rangle - \alpha \langle |w^<|^2 \rangle + \langle w^< f_w \rangle$$

$$\boxed{\frac{d}{dt} \Omega^<(k) + \Pi_{\Omega}(k) = -\eta_{\nu}^<(k) - \eta_{\alpha}^<(k) + \mathcal{I}_{\Omega}^<(k)}$$

A dual cascade



$$\epsilon_{\alpha}^{<}(k) = \alpha \int_0^k E(k') dk', \quad \epsilon_{\nu}^{<}(k) = \nu \int_0^k E(k') k^2 dk',$$

$$\eta_{\alpha}^{<}(k) = \alpha \int_0^k E(k') k^2 dk', \quad \eta_{\nu}^{<}(k) = \nu \int_0^k E(k') k^4 dk'$$

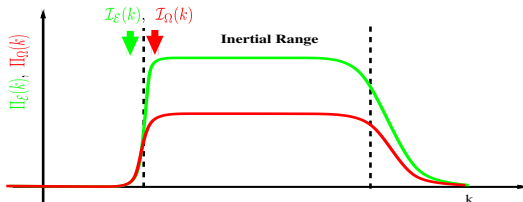
if $\lambda < 0$ then $\epsilon_{\alpha}^{<}(k)$ is dominated by small k

if $\lambda > -3$ then $\epsilon_{\nu}^{<}(k)$ and $\eta_{\alpha}^{<}(k)$ are dominated by large k

if $\lambda < -1$ then $\eta_{\nu}^{<}(k)$ is dominated by large k

A dual cascade

Suppose $\mathcal{E}, \Omega$ both cascade forward, with ϵ_ν and η_ν finite in the limit $\nu \rightarrow 0$.



For k in the inertial range we have

$$\Pi_{\mathcal{E}}(k) = \epsilon_\nu$$

$$\Pi_{\Omega}(k) = \eta_\nu$$

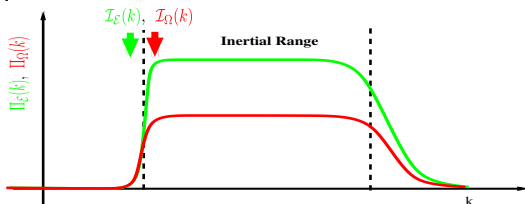
A dual cascade

For k in the inertial range we have

$$\begin{aligned}\Pi_{\mathcal{E}}(k) &= \epsilon_{\nu} \\ &= \nu \sum_{q=0}^{\infty} q^2 E(q) \\ &\simeq \nu \sum_{q=k}^{\infty} q^2 E(q) \\ &\leq \nu k^{-2} \sum_{q=k}^{\infty} q^4 E(q) \\ &= k^{-2} \eta_{\nu} \\ \Pi_{\mathcal{E}}(k) &\leq k^{-2} \eta_{\nu}\end{aligned}$$

A dual cascade

Suppose $\mathcal{E}, \Omega$ both cascade forward, with ϵ_ν and η_ν finite in the limit $\nu \rightarrow 0$.



For k in the inertial range we have

$$\Pi_{\mathcal{E}}(k) \leq k^{-2} \eta_\nu$$

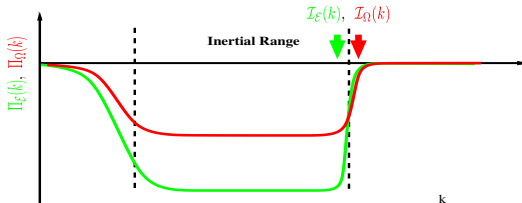
When we take the limit

$$\lim_{k \rightarrow \infty} \lim_{\nu \rightarrow 0} \Pi_{\mathcal{E}}(k) = 0$$

We can not have a forward Energy and Enstrophy cascade!

A dual cascade

Suppose $\mathcal{E}, \Omega$ both cascade Inversely, with ϵ_α and η_α finite in the limit $\alpha \rightarrow 0$.



For k in the inertial range we have

$$\Pi_{\mathcal{E}}(k) = -\epsilon_\nu$$

$$\Pi_{\Omega}(k) = -\eta_\nu$$

A dual cascade

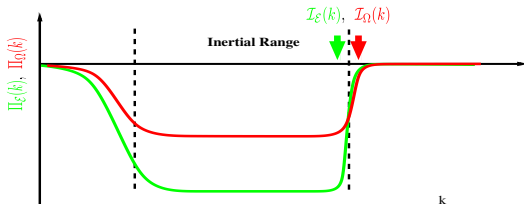
For k in the inertial range we have

$$\begin{aligned} |\Pi_{\Omega}(k)| &= \eta_{\alpha} \\ &= \alpha \sum_{q=0}^{\infty} q^2 E(q) \\ &\simeq \alpha \sum_{q=0}^k q^2 E(q) \\ &\leq \alpha k^2 \sum_{q=k}^{\infty} E(q) \\ &= k^2 \epsilon_{\alpha} \end{aligned}$$

$$|\Pi_{\Omega}(k)| \leq k^2 \epsilon_{\alpha}$$

A dual cascade

Suppose $\mathcal{E}, \Omega$ both cascade Inversly, with ϵ_α and η_α finite in the limit $\alpha \rightarrow 0$.



For k in the inertial range we have

$$|\Pi_\Omega(k)| \leq \nu k^2 \epsilon_\alpha$$

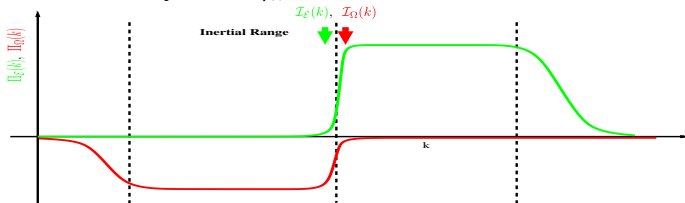
When we take the limit

$$\lim_{k \rightarrow 0} \lim_{\alpha \rightarrow 0} \Pi_\Omega(k) = 0$$

We can not have an inverse Energy and Enstrophy cascade!

A dual cascade

Suppose $\mathcal{E}$ cascades forward, with ϵ_ν finite in the limit $\nu \rightarrow 0$ and Ω cascades inversly, with η_α finite in the limit $\alpha \rightarrow 0$ and



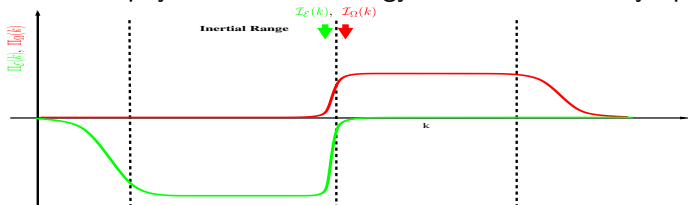
For k in the inverse inertial range $\eta_\alpha \leq k^{-2}\epsilon_\alpha$

For k in the forward inertial range $\epsilon_\nu \leq k^2\eta_\nu$

We can not have inverse Enstrophy and forward Energy cascade!

A dual cascade

Forward Enstrophy and Inverse Energy cascade is the only option!



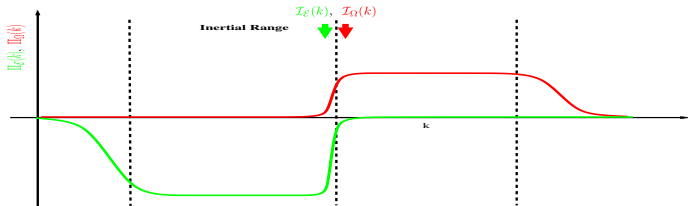
$$\Pi_{\Omega}(k) = \lim_{\nu \rightarrow 0} \eta_{\nu}, \quad \text{Finite}$$

$$\Pi_{\mathcal{E}}(k) = \lim_{\nu \rightarrow 0} \epsilon_{\nu} = 0$$

$$\Pi_{\Omega}(k) = \lim_{\alpha \rightarrow 0} \eta_{\alpha} = 0$$

$$\Pi_{\mathcal{E}}(k) = \lim_{\alpha \rightarrow 0} \epsilon_{\alpha}, \quad \text{Finite}$$

Forward Enstrophy cascade

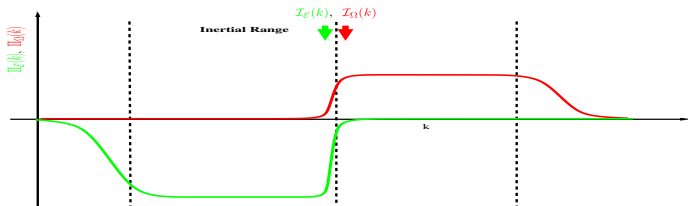


$$\Pi_{\Omega}(k) = \lim_{\nu \rightarrow 0} \eta_{\nu}, \quad \text{Finite}$$

$$\Pi_{\Omega}(k) = \langle w_k^< \mathbf{u} \cdot \nabla w \rangle \propto \frac{u_{\ell} w_{\ell}^2}{\ell} \propto \frac{u_{\ell}^3}{\ell^3} = \eta_{\nu} > 0$$

$$u_{\ell} \propto \eta_{\nu}^{1/3} \ell, \quad E(k) \propto \frac{u_{\ell}^2}{k} \propto \eta_{\nu}^{2/3} k^{-3}$$

Forward Enstrophy cascade



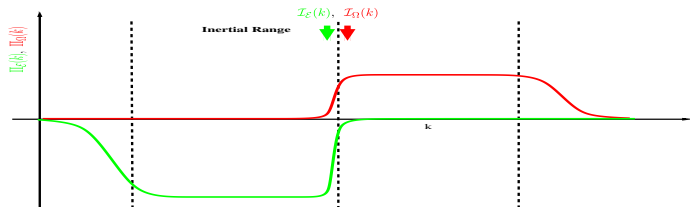
$$\Pi_{\Omega}(k) = \lim_{\nu \rightarrow 0} \eta_{\nu}, \quad \text{Finite}$$

More precisely

- $\langle \delta u_{\parallel}^3 \rangle = \frac{1}{8} \eta_{\nu} r^3$
- $E(k) \propto \eta_{\nu}^{2/3} k^{-3} \log^{-1/3}(k/k^*)$

See: R.H. Kraichnan, J. Fluid Mech. 47 (3) (1971) 525-535. D. Bernard, Phys. Rev. E 60 (5) (1999) 6184. E. Lindborg, J. Fluid Mech. 388 (1999) 259-288. V. Yakhot, Phys. Rev. E 60 (5) (1999) 5544.

Forward Enstrophy cascade



$$\Pi_{\Omega}(k) = \lim_{\nu \rightarrow 0} \eta_{\nu}, \quad \text{Finite}$$

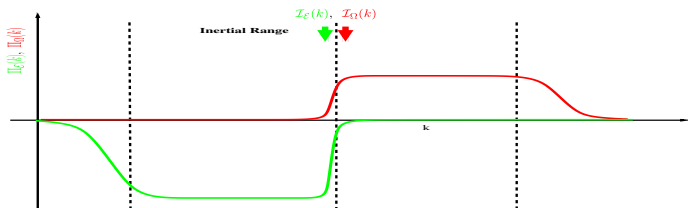
Vorticity dissipation scale ℓ_{ν}

$$\nu \frac{u_{\ell}^2}{\ell_{\nu}^4} \propto \eta_{\nu} \quad \Rightarrow \quad \nu \frac{\eta_{\nu}^{2/3} \ell_{\nu}^2}{\ell_{\nu}^4} \propto \eta_{\nu}$$

$$\ell_{\nu} \propto \nu^{1/2} \eta_{\nu}^{-1/6}$$

$$k_{\nu} \propto \nu^{-1/2} \eta_{\nu}^{1/6}$$

Inverse Energy Cascade



$$\Pi_E(k) = \lim_{\alpha \rightarrow 0} \epsilon_\alpha, \quad \text{Finite}$$

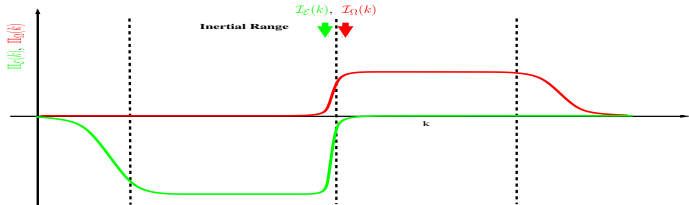
$$\Pi_E(k) = \langle \psi_k^< \mathbf{u} \cdot \nabla w \rangle \propto \frac{u_\ell^3}{\ell} = \eta_\nu > 0$$

$$u_\ell \propto \epsilon_\alpha^{1/3} \ell^{1/3},$$

$$E(k) \propto \frac{u_\ell^2}{k} \propto \epsilon_\alpha^{2/3} k^{-5/3}$$

$$\langle \delta u_\parallel^3 \rangle = \frac{2}{3} \epsilon_\alpha r$$

Inverse Energy cascade



$$\Pi_{\mathcal{E}}(k) = \lim_{\alpha \rightarrow 0} \epsilon_{\alpha}, \quad \text{Finite}$$

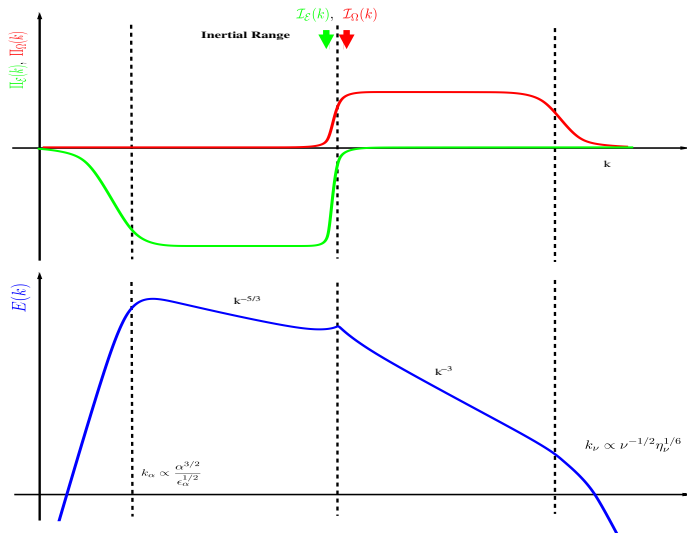
Drag energy dissipation scale ℓ_{α}

$$\alpha u_{\ell}^2 \propto \epsilon_{\alpha} \quad \Rightarrow \quad \alpha \left(\epsilon_{\alpha}^{1/3} \ell_{\alpha}^{1/3} \right)^2 \propto \epsilon_{\alpha}$$

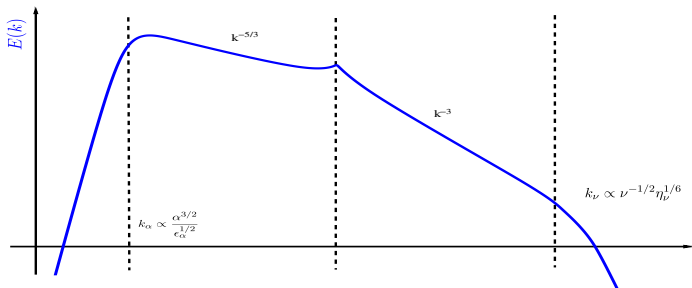
$$\ell_{\alpha} \propto \frac{\epsilon_{\alpha}^{1/2}}{\alpha^{3/2}}$$

$$k_{\alpha} \propto \frac{\alpha^{3/2}}{\epsilon_{\alpha}^{1/2}}$$

Dual energy cascade in 2D



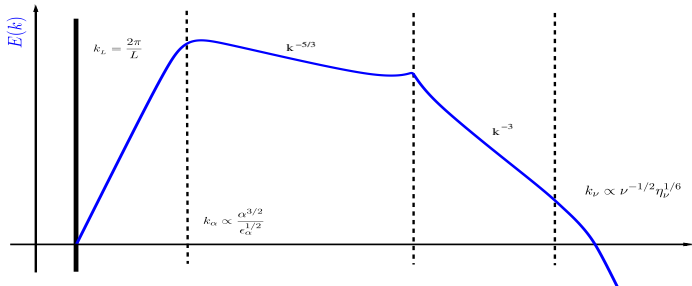
Dual energy cascade in 2D



- $\eta_\nu = \mathcal{O}(1)$
- $\epsilon_\alpha = \mathcal{O}(1)$
- $\epsilon_\nu \propto \nu u_\ell^2 / \ell_\nu^2 \propto \eta_\nu \ell_\nu^2 = \nu \eta_\nu^{2/3} \ll \mathcal{O}(1)$
- $\eta_\alpha \propto \alpha u_\ell^2 / \ell_\alpha^2 \propto \epsilon_\alpha / \ell_\alpha^2 = \alpha^3 \ll \mathcal{O}(1)$

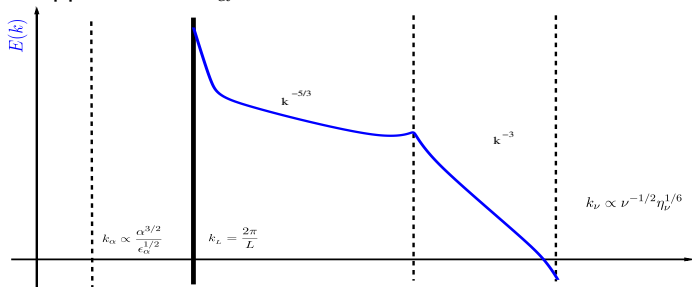
Finite Domains L

What happens when $\ell_\alpha > L$?



Finite Domains L

What happens when $\ell_\alpha > L$?

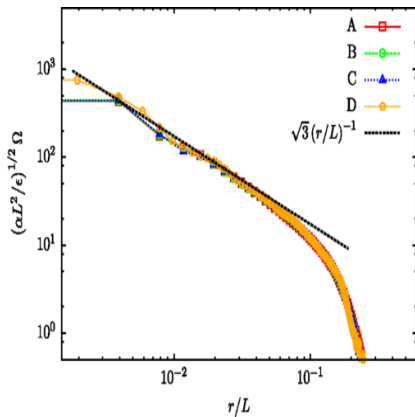
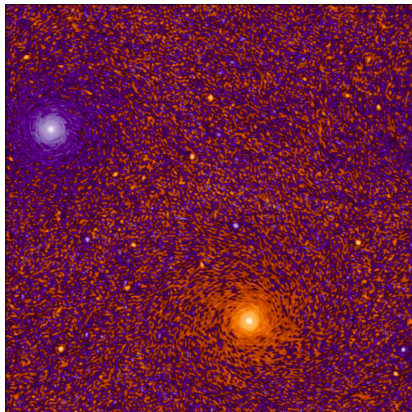


A spectral condensate! if $\alpha = 0$

$$\mathcal{I}_\mathcal{E} = \nu \frac{U^2}{L^2} \quad \Rightarrow \quad U^2 \propto \frac{\mathcal{I}_\mathcal{E} L^2}{\nu}$$

$$\eta_\nu^< = \nu \frac{U^2}{L^4} = \frac{\mathcal{I}_\mathcal{E}}{L^2} = \mathcal{I}_\Omega \frac{\ell_f^2}{L^2} = \mathcal{O}(1)$$

Condensate



$$\bar{w} \propto 1/r$$



Thank you
for your attention!