

ME724: Essentials of Turbulence  
**Lecture: Turbulent Time and Length Scales**

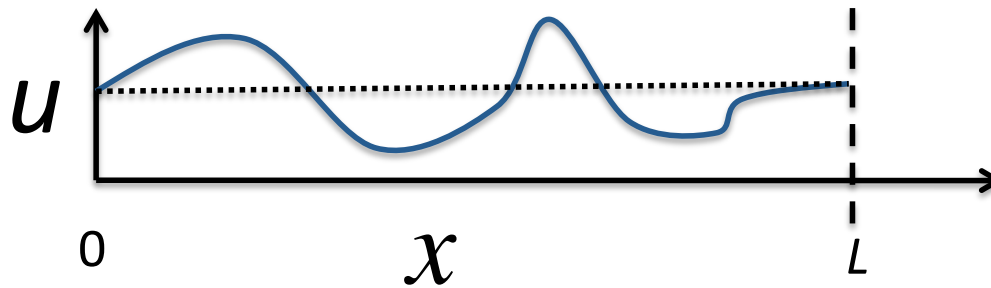
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# Turbulence In a Box

□ Let's consider a periodic box

$$\triangleright u(0) = u(L)$$



□ Possible to consider a Fourier expansion

$$u(x) = \sum_{\tilde{k}=-N/2}^{N/2} \hat{\tilde{u}}(\tilde{k}) \exp\left[\frac{2\pi i \tilde{k} x}{L}\right] = \sum_k \hat{u}(k) \exp[ikx]$$

$$\lambda = \frac{L}{\tilde{k}} = \text{Wavelength}, \quad k = \frac{2\pi \tilde{k}}{L} = \frac{2\pi}{\lambda} = \text{Wavenumber}$$

# Properties of Fourier Series

□ If  $u(x)$  is real then  $\hat{u}(k) = \hat{u}^*(-k)$

□ Distinct Fourier modes are orthogonal

$$\int_0^L \exp[ikx] \exp[ilx] dx = L \delta_{k,-l}$$

□ Correlations ( $\mathbf{u}(\mathbf{x})$  statistically homogenous):

$$\bar{u} = \frac{1}{L} \int_0^L u dx = \hat{u}(0)$$

$$\begin{aligned} \overline{u^2} &= \frac{1}{L} \int_0^L u^2 dx &= \sum_k \sum_{k'} \hat{u}(k) \hat{u}(k') \left[ \frac{1}{L} \int_0^L \exp[ikx] \exp[ik'x] dx \right] \\ &= \sum_k \sum_{k'} \hat{u}(k) \hat{u}(k') \delta_{k,-k'} &= \sum_k \hat{u}(k) \hat{u}^*(k) \end{aligned}$$

# Fourier Decomposition in 3D

□ In 3D space,  $\mathbf{k} = k_x \mathbf{i} + k_y \mathbf{j} + k_z \mathbf{k}$

$$u(\mathbf{x}) = \sum_{\mathbf{k}} \hat{u}(\mathbf{k}) \exp[i\mathbf{k} \cdot \mathbf{x}]$$

□ Physical interpretation:  $k = |\mathbf{k}| = \text{Wavenumber}$

$$\text{If } \mathbf{x} = s \frac{\mathbf{k}}{|\mathbf{k}|} = s \hat{\mathbf{k}} \Rightarrow \exp[i\mathbf{k} \cdot \mathbf{x}] = \exp[iks]$$

$$\square \text{Energy : } \overline{u^2} = \frac{1}{L^3} \int u^2 d\mathbf{x} = \sum_{\mathbf{k}} \hat{u}(\mathbf{k}) \cdot \hat{u}^*(\mathbf{k}) = \sum_{i=1}^M E(k_i) \Delta k$$

$$E(k_i) = \frac{1}{\Delta k} \sum_{\mathbf{k}; (i-1)\Delta k \leq k < i\Delta k} \hat{u}(\mathbf{k}) \cdot \hat{u}^*(\mathbf{k})$$

# 2D Fourier Representation: Example

$$u(x,y) = \sum_{k_y=-k_{\max}}^{k_{\max}} \sum_{k_x=-k_{\max}}^{k_{\max}} \hat{u}(k_x, k_y) \exp[i(k_x x + k_y y)]$$

$u(x,y)$

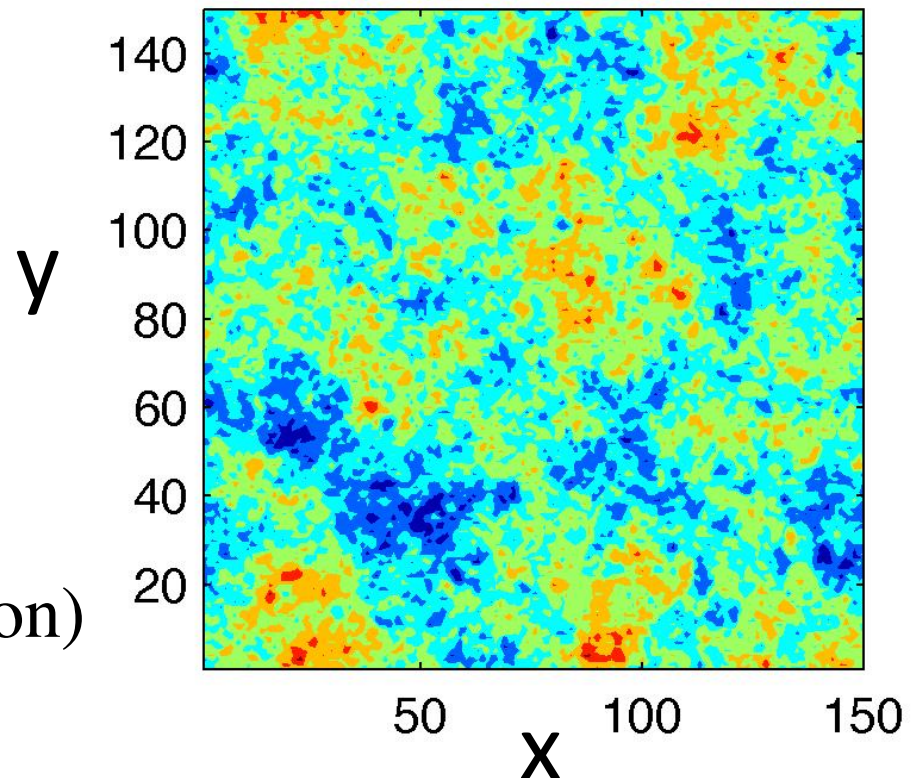
$$k_{\max} = \pi N / L$$

$N = 150$  modes

$$\hat{u}(k_x, k_y) = a(k) \exp[i\phi]$$

$$a(k) \sim 1/k$$

$\phi$  : Random (uniform distribution)

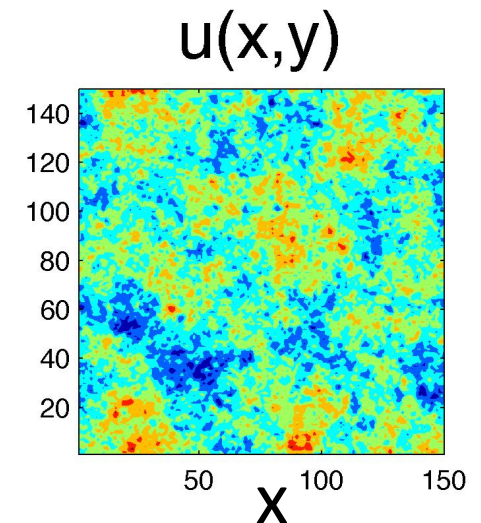
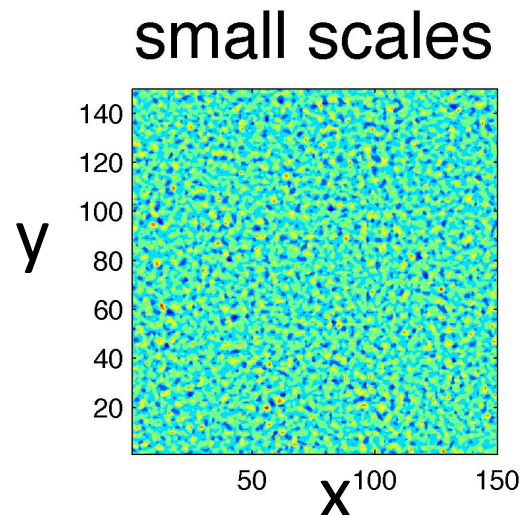
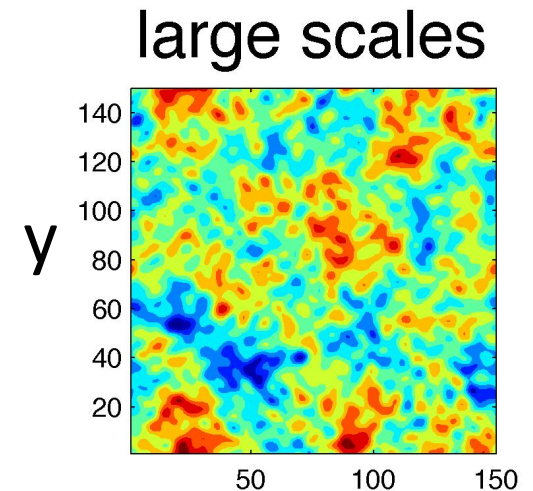


# 2D Fourier Representation: Example

$$u^{\text{Large}}(x,y) = \sum_{k_y = -\frac{k_{\max}}{8}}^{\frac{k_{\max}}{8}} \sum_{k_x = -\frac{k_{\max}}{8}}^{\frac{k_{\max}}{8}} \hat{u}(k_x, k_y) \exp[i(k_x x + k_y y)]$$

$$u^{\text{Small}}(x,y) = u(x,y) - u^{\text{Large}}(x,y)$$

Large scales contain the “features”



# Meaning of Energy Spectra

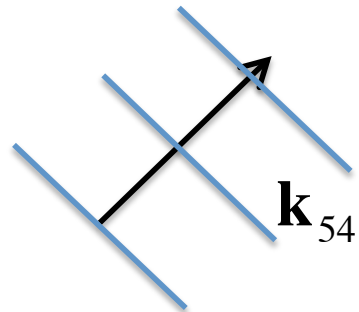
□ In 2D:

$$\frac{1}{2} \overline{u_i u_i} = \frac{1}{2L^3} \int u_i u_i d\mathbf{x} = \frac{1}{2} \sum_{\mathbf{k}} \hat{\mathbf{u}}(\mathbf{k}) \cdot \hat{\mathbf{u}}^*(\mathbf{k}) = \sum_{m=-N/2}^{N/2-1} \sum_{n=-N/2}^{N/2-1} \hat{E}(k_x^m, k_y^n)$$

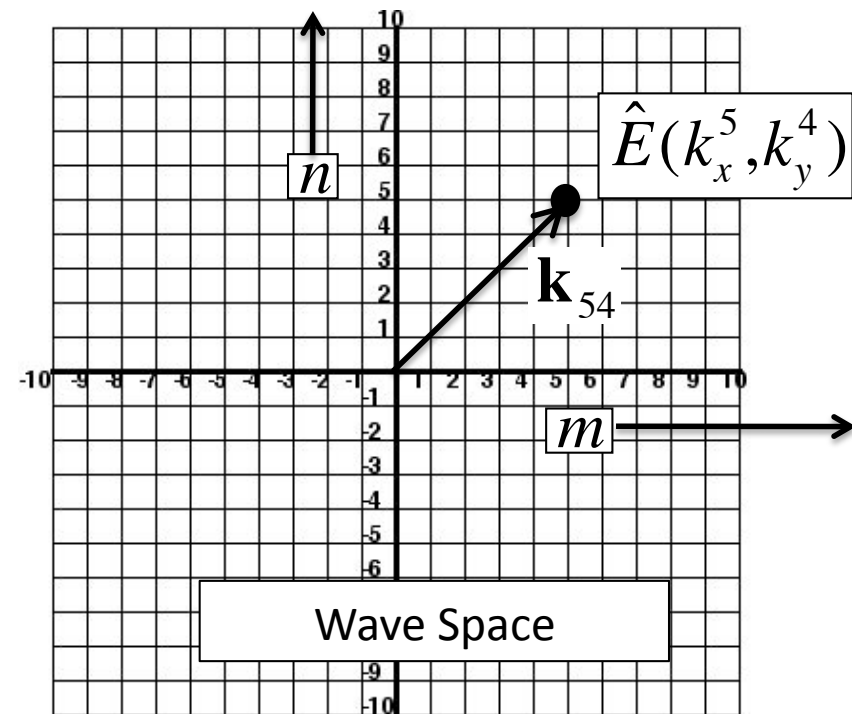
$$\hat{E}(k_x^m, k_y^n) = \frac{1}{2} \hat{\mathbf{u}}(\mathbf{k}_{mn}) \cdot \hat{\mathbf{u}}^*(\mathbf{k}_{mn}),$$

$$\mathbf{k}_{mn} = k_x^m \mathbf{i} + k_y^n \mathbf{j},$$

$$k_x^m = \frac{2\pi m}{L}, k_y^n = \frac{2\pi n}{L}$$



Physical Space



# Meaning of Energy Spectra

□ Energy Spectra:

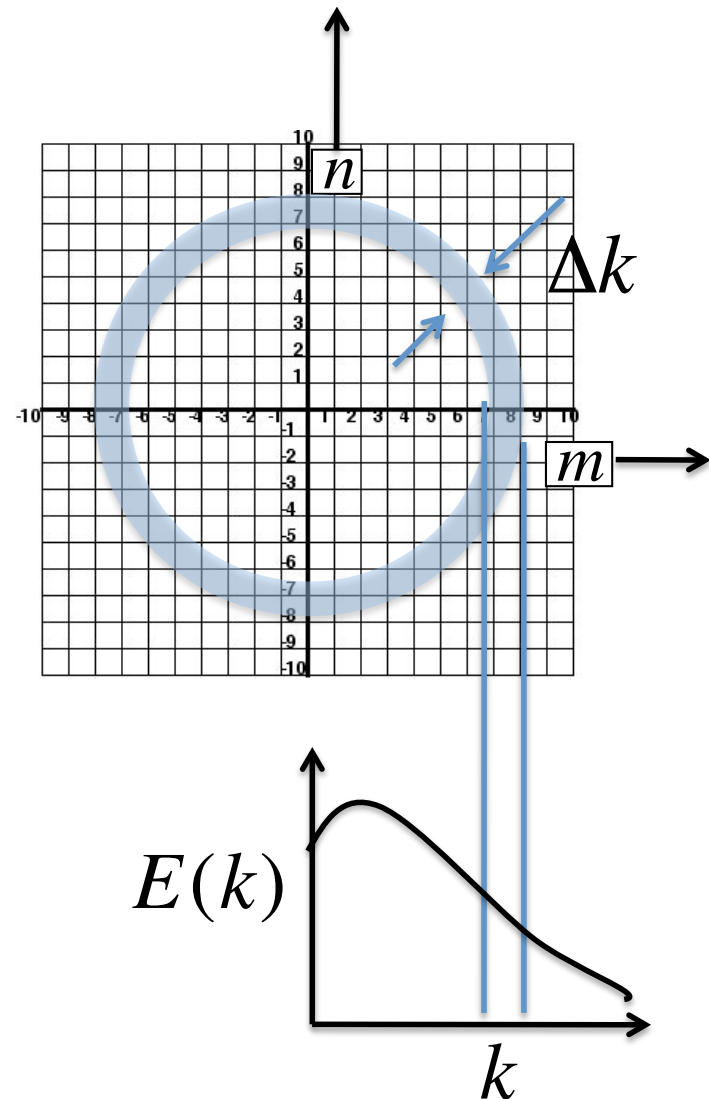
$$E(k_i) = \frac{1}{\Delta k} \sum_{\mathbf{k}; (i-1)\Delta k \leq k < i\Delta k} \hat{E}(k_x^m, k_y^n)$$

$$\frac{1}{2} \overline{u_i u_i} = \frac{1}{2L^3} \int \overline{u_i u_i} d\mathbf{x} = \sum_{i=1}^M E(k_i) \Delta k$$

In general  $M \neq N$

□ In limit of  $M \rightarrow \infty$

$$\frac{1}{2} \overline{u_i u_i} = \int_0^\infty E(k) dk$$





# Meaning of Energy Spectra

□ We want:

$$\overline{u^2} = \int_0^\infty E(k) dk$$

□ Turbulent Kinetic Energy is:

$$K = \frac{1}{2} \overline{u_i(\mathbf{x}) u_i(\mathbf{x})} = \frac{1}{2} \sum_{\kappa} \overline{\hat{u}_i(\kappa) \hat{u}_i^*(\kappa)}$$

□ To convert summation to integral,

$$E(\kappa) = \frac{1}{2} \sum_{\kappa'} \overline{\hat{u}_i(\kappa') \hat{u}_i^*(\kappa')} \delta(\kappa - |\kappa'|)$$

# Kolmogorov's Energy Spectra

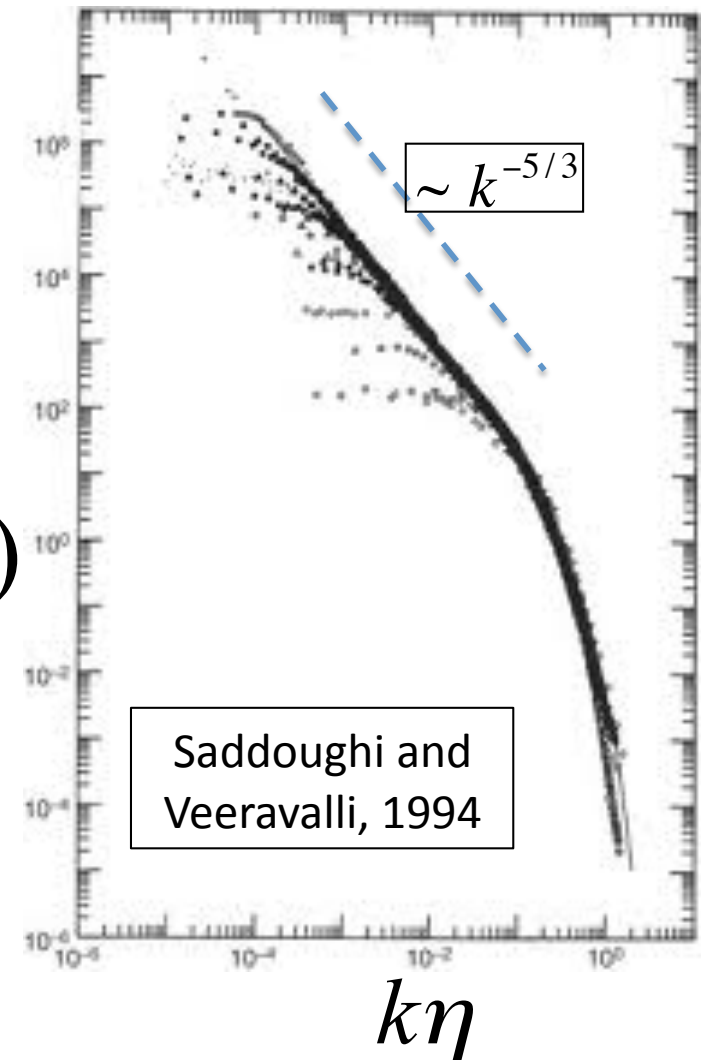
□ For a 3D flow field:

Experimentally:

$$E(k) \sim k^{-5/3}$$

Power law form can be explained by  
scale-wise energy balance

$E(k)$



# Energy Balance For Forced Turbulence

- Stirring can be considered as forcing at small wavenumbers (large scales)

$$\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla p + \nu \nabla^2 \mathbf{u} + \underbrace{\mathbf{f}(\mathbf{x}, t)}_{\text{Stirring with Spoon}}$$

$$\mathbf{f}(\mathbf{x}, t) = \int_{k < k_f} \hat{\mathbf{f}}(\mathbf{k}, t) d\mathbf{k}; \quad k_f \sim \frac{2\pi}{L_{\text{spoon}}}$$



- Eqn for average turbulent kinetic energy

$$K = \frac{1}{2} \overline{\mathbf{u} \cdot \mathbf{u}} \quad \frac{\partial K}{\partial t} = - \underbrace{\nu \frac{\partial u_i}{\partial x_j} \frac{\partial u_i}{\partial x_j}}_{\varepsilon = \text{Dissipation Rate}} + \underbrace{\overline{f_k u_k}}_{\text{Power Input}}$$

# Energy Balance For Forced Turbulence

□ Start with

$$\frac{\partial u_i}{\partial t} + \frac{\partial u_i u_k}{\partial x_k} = -\frac{\partial p}{\partial x_i} + \nu \frac{\partial^2 u_i}{\partial x_k \partial x_k} + f_i$$

□ Multiply by velocity and average..

$$\overline{u_i \frac{\partial u_i}{\partial t}} + \overline{u_i \frac{\partial u_i u_k}{\partial x_k}} = -\overline{u_i \frac{\partial p}{\partial x_i}} + \nu \overline{u_i \frac{\partial^2 u_i}{\partial x_k \partial x_k}} + \overline{u_i f_i}$$

□ Use continuity, statistical homogeneity:

$$\frac{\partial K}{\partial t} = - \underbrace{\nu \overline{\frac{\partial u_i}{\partial x_j} \frac{\partial u_i}{\partial x_j}}}_{\varepsilon = \text{Dissipation Rate}} + \underbrace{\overline{f_k u_k}}_{\text{Power Input}}$$

# Energy Balance For Forced Turbulence

□ After statistical stationarity is reached (stirring for a long time)

$$\frac{\partial K}{\partial t} = 0 \Rightarrow \underbrace{\nu \overline{\frac{\partial u_i}{\partial x_j} \frac{\partial u_i}{\partial x_j}}}_{\varepsilon = \text{Dissipation Rate}} = \overbrace{\overline{f_k u_k}}^{\text{Power Input}}$$

□ **Question:** I am stirring the spoon with velocity  $U$  and force  $F$ . Will  $F$  go up or down if I decrease viscosity (for a fixed  $U$ ) ?

➤ Let's look at experimental data...

# Drag Law For Sphere

□ For a sphere of radius  $R$ :

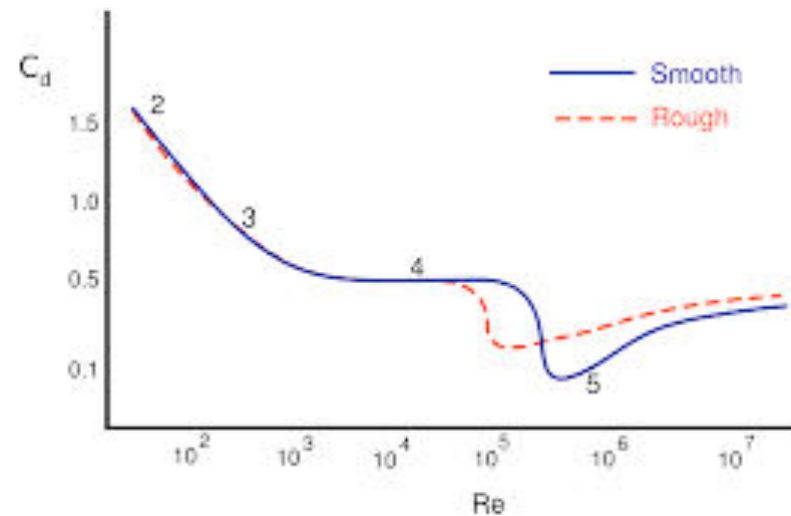
$$F = \frac{1}{2} C_D \rho \pi R^2 U^2$$

□  $C_D(\text{Re}) = \text{constant}$

➤  $\text{Re} = UR / \nu$

□ *Dissipation rate does not vary with viscosity !*

$$\varepsilon = \text{Dissipation per unit mass} = \frac{FU}{\rho R^3} = \frac{1}{2} C_D \pi \frac{U^3}{R}$$

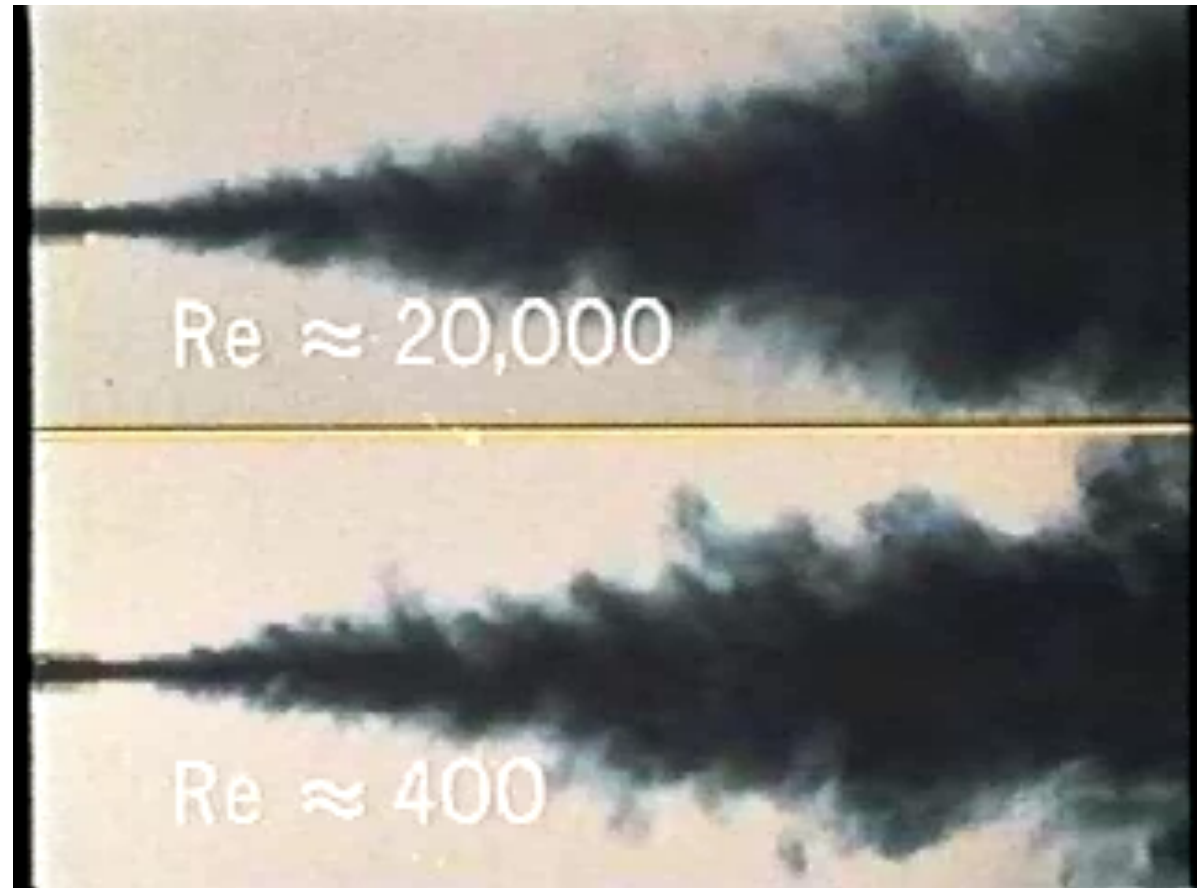


# Eddies Are Smaller at Higher Re

$$\varepsilon = \nu \overline{\frac{\partial u_i}{\partial x_j} \frac{\partial u_i}{\partial x_j}} = \text{Constant}$$

$$\Rightarrow \overline{\frac{\partial u_i}{\partial x_j} \frac{\partial u_i}{\partial x_j}} \text{ increases with Re}$$

1. Larger range of length scales at higher Reynolds numbers
2. Large fraction of dissipation rate occurs in small scale



# Dissipation Spectra

$$\frac{\partial u_i}{\partial x_j}(\mathbf{x}) = \sum_{\boldsymbol{\kappa}} i k_j \hat{u}_i(\boldsymbol{\kappa}) \exp[i\boldsymbol{\kappa} \cdot \mathbf{x}]$$

which leads to

$$\begin{aligned} \overline{\nu \frac{\partial u_i}{\partial x_j} \frac{\partial u_i}{\partial x_j}}(\mathbf{x}) &= \sum_{\boldsymbol{\kappa}} \overline{-i k_j \hat{u}_i(\boldsymbol{\kappa}) i k_j \hat{u}_i(-\boldsymbol{\kappa})} \\ &= \sum_{\boldsymbol{\kappa}} k^2 \overline{\hat{u}_i(\boldsymbol{\kappa}) \hat{u}_i(-\boldsymbol{\kappa})} \end{aligned}$$

$$\hat{\epsilon}(\kappa) = \sum_{\boldsymbol{\kappa}'} \kappa'^2 \overline{\hat{u}_i(\boldsymbol{\kappa}') \hat{u}_i^*(\boldsymbol{\kappa}')} \delta(\kappa - |\boldsymbol{\kappa}'|)$$

$$\hat{\epsilon}(\kappa) = \kappa^2 \sum_{\boldsymbol{\kappa}'} \overline{\hat{u}_i(\boldsymbol{\kappa}') \hat{u}_i^*(\boldsymbol{\kappa}')} \delta(\kappa - |\boldsymbol{\kappa}'|) = \kappa^2 E(\kappa)$$



# Dissipation Occurs at Higher Wavenumbers (small scales)

□ Definition of dissipation spectra:

$$\varepsilon = \int \hat{\varepsilon}(k) dk$$

□ It can be shown that:

$$\hat{\varepsilon}(k) = k^2 E(k)$$

□ If  $E(k) \sim k^{-n}$  and  $n < 2$  then dissipation rate is higher for higher  $k$

➤ Typically  $n = -5/3 \Rightarrow \hat{\varepsilon}(k) = k^{1/3}$

□ Dissipation takes place in small scales !

## So far, we have understood:

- ❑ Energy is generated at large scales
- ❑ Energy is dissipated at smallest scales
- ❑ Convective terms in N.S. equation do not contribute to global energy balance
  - They can only transfer energy between scales
- ❑ Flow with higher  $Re$  will have a larger range of scales

We can now understand Kolmogorov's 1941 Theory

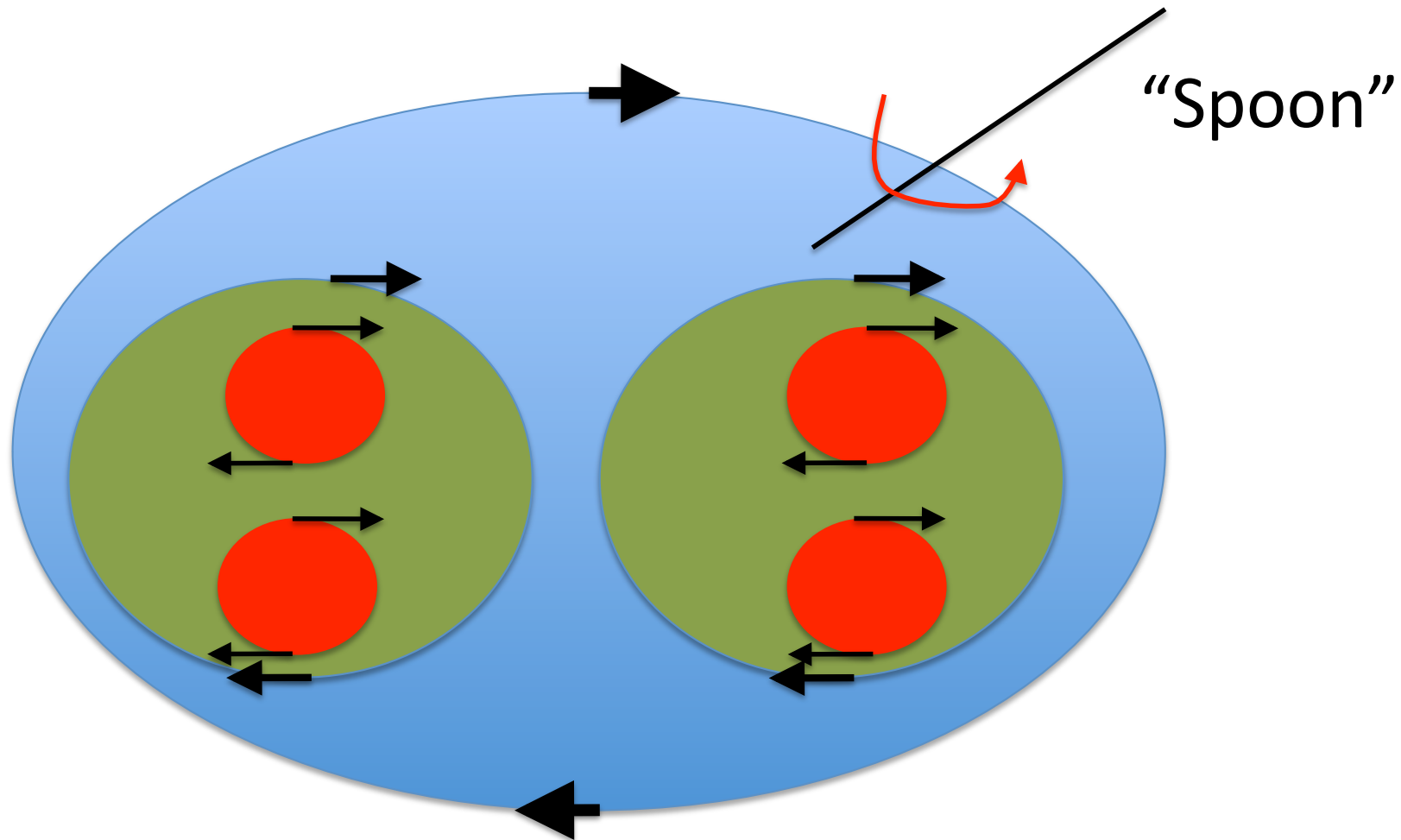
# Cascade of Energy In Turbulence

## Richardson's Poem

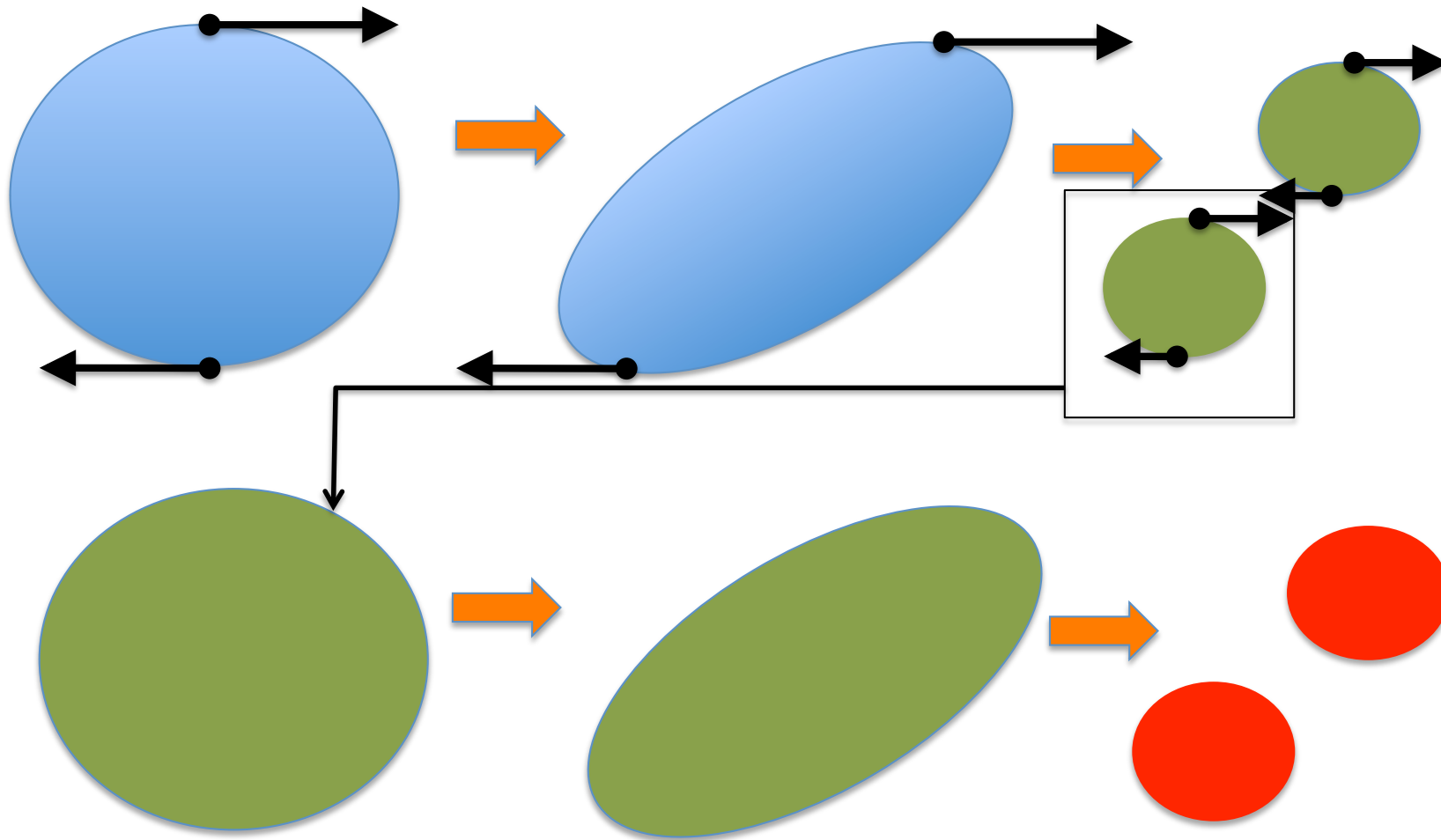
Big whorls have little whorls, little whorls  
have smaller whorls, that feed on their  
velocity, and so on to viscosity.

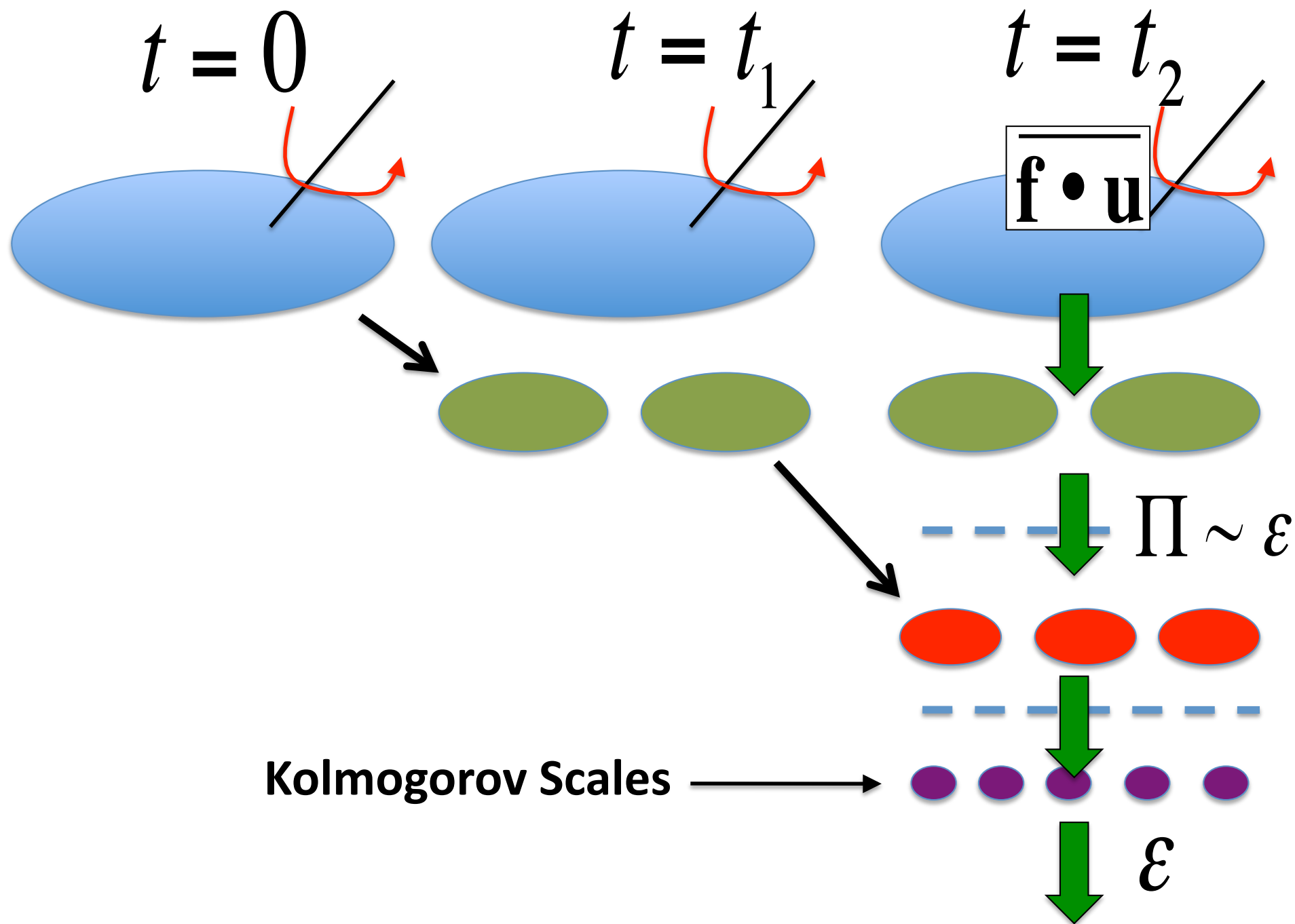
Lewis F. Richardson (1922)

# Turbulent “Eddy” Distribution



# Self-Similar Energy Cascade





# Length Scales of Flow

## □ Integral Scale

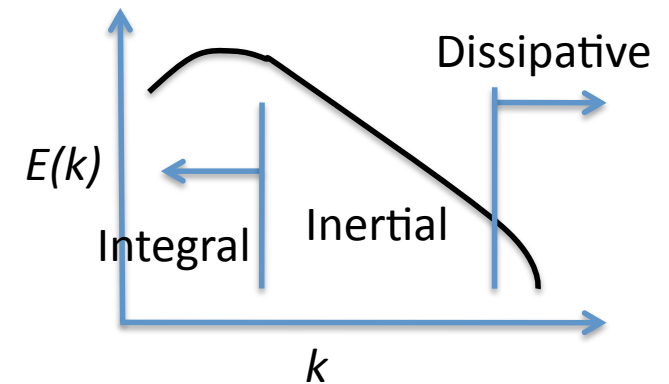
$$L = K^{3/2} / \varepsilon$$

## □ Dissipative Scale (Kolmogorov Scale)

$$\eta = \left( \frac{\nu^3}{\varepsilon} \right)^{1/4}$$

## □ Inertial Scales

$$L \gg \lambda \gg \eta$$



# 5/3rds Law for $E(k)$

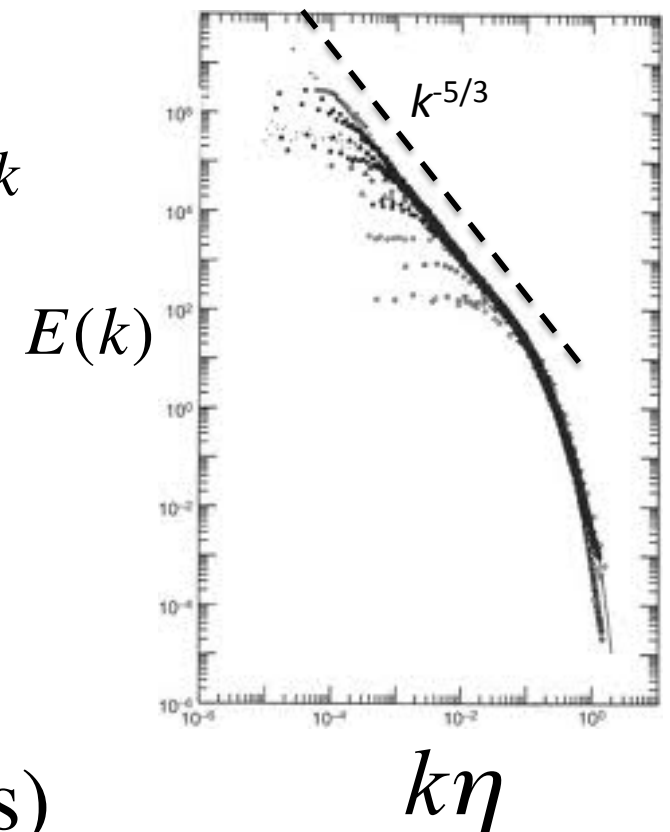
- ❑ In the inertial range, only energy transfer from large to small scale takes place
- ❑ Only relevant quantities are:  $\varepsilon, k$
- ❑ Therefore, we postulate:

$$E(k) = F_E(\varepsilon, k)$$

- ❑ Using dimensional analysis:

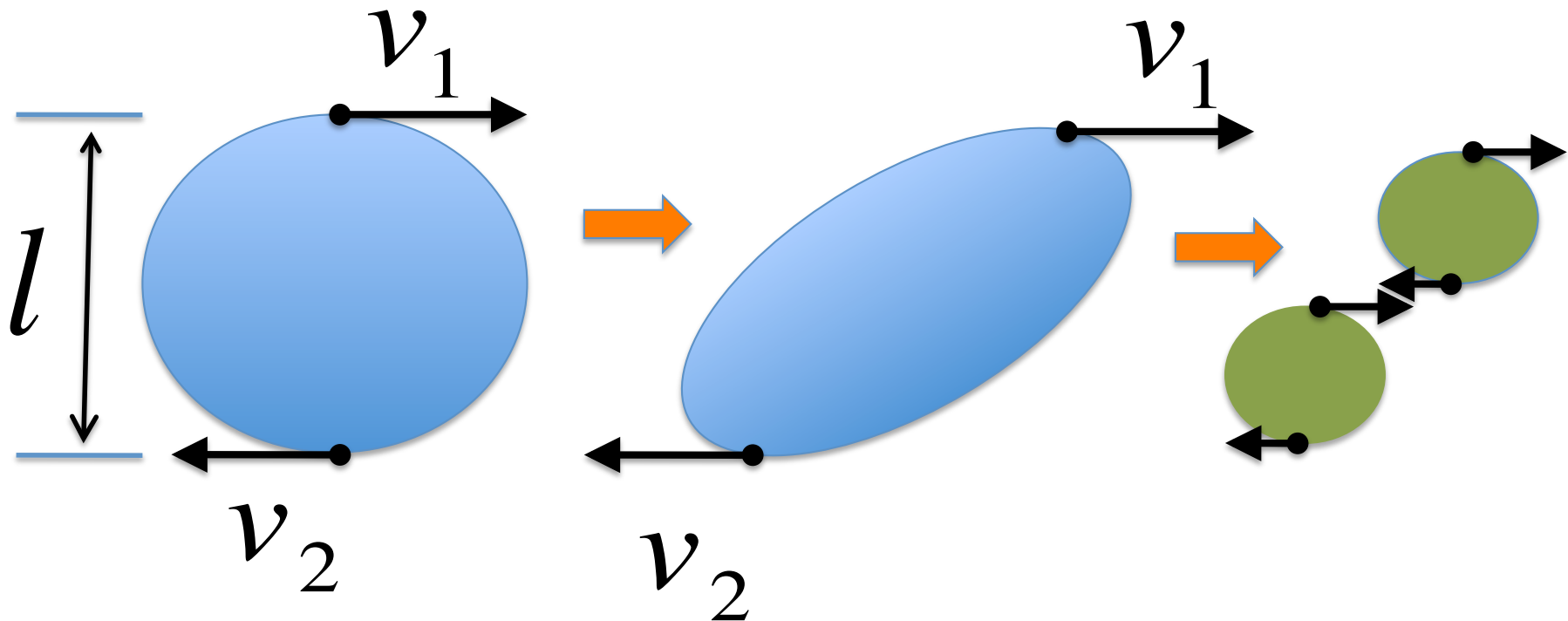
$$E(k) = C_K \varepsilon^{2/3} k^{-5/3}$$

$$C_K \sim 1.5 \text{ (Experiments)}$$





# Time-scales in Energy Cascade



$$v_l = |v_1 - v_2| \Rightarrow t_l \sim l/v_l$$

$$\text{Energy transfer rate} = \Pi_l \sim \frac{v_l^2}{t_l} = \frac{v_l^3}{l} = \varepsilon \Rightarrow t_l \sim l^{2/3} \varepsilon^{-1/3}$$

# Physical Meaning of Kolmogorov Scale

- For any eddy with length-scale  $l$ , viscous time scale is:

$$t_v = \frac{l^2}{\nu}$$

- Inertial time scale:

$$t_l = \frac{l^{2/3}}{\varepsilon^{1/3}}$$

- Equating viscous, inertial time scales ( $t_l = t_v$ ):

$$l = \left( \frac{\nu^3}{\varepsilon} \right)^{1/4} = \eta \quad (\text{Kolmogorov length scale})$$

# Two-point Correlation vs Spectra

□ 2-point correlation (in 1D):  $R(r) = \overline{u(x)u(x+r)}$

$$\begin{aligned} R(r) &= \frac{1}{L} \int_0^L u(x)u(x+r)dx = \frac{1}{L} \sum_{k,k'} \hat{u}(k)\hat{u}(k') \int_0^L \exp[i\{kx + k'(x+r)\}]dx \\ &= \sum_{k,k'} \hat{u}(k)\hat{u}(k') \exp[ik'r] \frac{1}{L} \int_0^L \exp[i(k+k')x]dx \\ &= \sum_{k,k'} \hat{u}(k)\hat{u}(k') \exp[ik'r] \delta_{k,-k'} = \sum_k \hat{u}(k)\hat{u}^*(k) \exp[ikr] \end{aligned}$$

$R(r)$  and  $|\hat{u}(k)|^2$  are Fourier transform pairs !

# Structure Function vs Spectra

□ “Structure function” in 1-D:

$$\Delta R(r) = R(0) - R(r) = \sum_k |\hat{u}(k)|^2 [1 - \exp(ikr)]$$

$$= \sum_{k \geq 0} |\hat{u}(k)|^2 [1 - \cos(kr)]$$

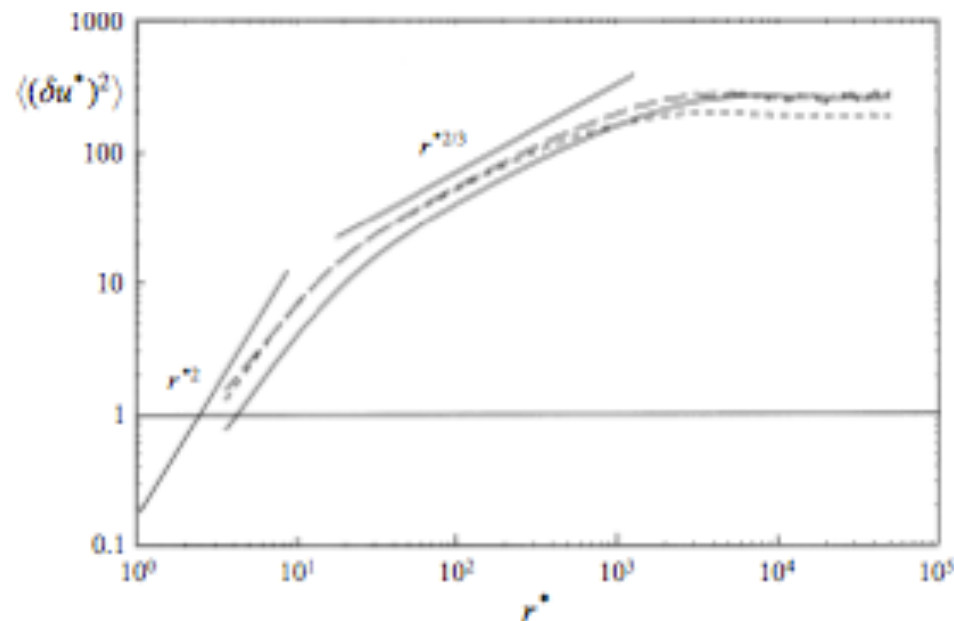
For  $kr \ll 1$ ,  $\cos(kr) - 1 \approx 0$

□  $\Delta R(r)$  “filters” out energy of scales much larger than  $r$

# Longitudinal Structure Function

□ For a 3D flow field  $\mathbf{u}(\mathbf{x})$

$$\begin{aligned} S_2^L(r) &= \overline{\left[ u_1(\mathbf{x} + \mathbf{i}r) - u_1(\mathbf{x}) \right]^2} = \overline{\delta u_1(r)^2} \\ &= 2 \left[ \overline{u_1(\mathbf{x})u_1(\mathbf{x})} - \overline{u_1(\mathbf{x} + \mathbf{i}r)u_1(\mathbf{x})} \right] \end{aligned}$$



Experimentally:

$$S_2^L \sim r^{2/3}$$

## 2/3rds Law for $S_2(r)$

- ❑ In the inertial range, only energy transfer from large to small scale takes place
- ❑ Only relevant quantities are:  $\varepsilon, r$
- ❑ Therefore, we postulate:

$$S_2^L(k) = F_s(\varepsilon, r)$$

- ❑ Using dimensional analysis:

$$S_2^L(r) = C \varepsilon^{2/3} r^{2/3}$$

$$C = 2.0 \text{ (Experiments)}$$

# Cost of Direct Numerical Simulation (DNS)

□ Navier Stokes equation is solved with high resolution in space and time

➤ ...and therefore high computational cost

$$\text{Kolmogorov Scale: } \eta = \left( \frac{\nu^3}{\varepsilon} \right)^{1/4}, \text{ Large length scale: } L = \frac{k^{3/2}}{\varepsilon},$$

$$\Rightarrow \text{No. of grid pts in each dirn: } N \sim \frac{L}{\eta} = \text{Re}_T^{3/4}, \text{ Turb Reynolds number: } \text{Re}_T = \frac{k^2}{\nu \varepsilon}$$

$$\text{Time step: } \Delta t = CFL \frac{L}{k^{1/2} N}, \text{ Eddy turnover time: } T \sim \frac{k}{\varepsilon}$$

$$\Rightarrow \text{No. of time steps: } N_t \sim \frac{T}{\Delta t} = \text{Re}_T^{3/4}$$

$$\text{Computational cost (isotropic turbulence): } N^3 N_t \sim \text{Re}_T^3$$