The Kolmogorov Law of turbulence What can rigorously be proved ?

Roger LEWANDOWSKI

IRMAR, UMR CNRS 6625. Labex CHL. University of RENNES 1, FRANCE



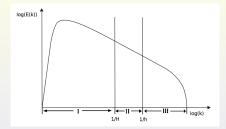






イロト イポト イヨト イヨト

Introduction



Aim: Mathematical framework for the Kolomogorov laws.

Table of contents

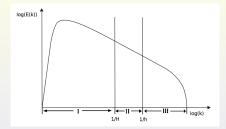
Incompressible Navier-Stokes Equations (NSE),

Probabilistic framework, Reynolds Stress, Correlations,

Homogeneity, Turbulent Kinetic Energy, Dissipation,

イロン イロン イヨン イヨン

Introduction



Aim: Mathematical framework for the Kolomogorov laws.

Table of contents

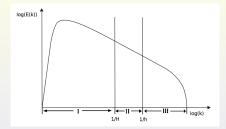
Incompressible Navier-Stokes Equations (NSE),

Probabilistic framework, Reynolds Stress, Correlations,

Homogeneity, Turbulent Kinetic Energy, Dissipation,

J Isotropy, Energy spectrum, Similarity and law of the -5/3.

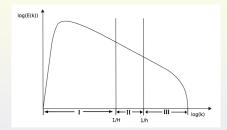
Introduction



Aim: Mathematical framework for the Kolomogorov laws.

Table of contents

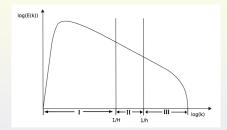
- Incompressible Navier-Stokes Equations (NSE),
- 2 Probabilistic framework, Reynolds Stress, Correlations,
- Interpretation Homogeneity, Turbulent Kinetic Energy, Dissipation,
- Isotropy, Energy spectrum, Similarity and law of the -5/3.



Aim: Mathematical framework for the Kolomogorov laws.

Table of contents

- Incompressible Navier-Stokes Equations (NSE),
- 2 Probabilistic framework, Reynolds Stress, Correlations,
- O Homogeneity, Turbulent Kinetic Energy, Dissipation,
 - Isotropy, Energy spectrum, Similarity and law of the -5/3



Aim: Mathematical framework for the Kolomogorov laws.

Table of contents

- Incompressible Navier-Stokes Equations (NSE),
- 2 Probabilistic framework, Reynolds Stress, Correlations,
- Interpretending of the second seco
- Isotropy, Energy spectrum, Similarity and law of the -5/3.

Modeling and Simulation in Science, Engineering and Technology

Tomás Chacón Rebollo Roger Lewandowski

Mathematical and Numerical Foundations of Turbulence Models and Applications

🕲 Birkhäuser

ヘロン 人間 とくほど くほとう

Authors in Maths publications are always by alphabetical order



Lewandowski, R and Pinier, B., *The Kolmogorov-Taylor Law of turbulence : what can rigorously be proved ? Part II*, In : The Foundations of Chaos Revisited: From Poincaré to Recent Advancements , 82-101, Springer, 2016.

1) Incompressible 3D Navier-Stokes Equations (NSE)

 $Q = [0, T] imes \Omega$ or $Q = [0, \infty[imes \Omega, \quad \Omega \subset \mathbb{R}^3, \quad \Gamma = \partial \Omega,$

with the no slip boundary condition and \mathbf{v}_0 as initial data:

where u > 0 is the kinematic viscosity, **f** is any external force,





1) Incompressible 3D Navier-Stokes Equations (NSE)

 $Q = [0, T] \times \Omega$ or $Q = [0, \infty[\times \Omega, \Omega \subset \mathbb{R}^3, \Gamma = \partial \Omega,$

with the no slip boundary condition and \mathbf{v}_0 as initial data:

$$\begin{cases} \partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \, \mathbf{v} - \nabla \cdot (2\nu D \mathbf{v}) + \nabla p &= \mathbf{f} & \text{in } Q, \\ \nabla \cdot \mathbf{v} &= 0 & \text{in } Q, \\ \mathbf{v} &= 0 & \text{on } \Gamma, \\ \mathbf{v} &= \mathbf{v}_0 & \text{at } t = 0, \end{cases}$$

where $\nu > 0$ is the kinematic viscosity, **f** is any external force,

$$D\mathbf{v} = \frac{1}{2} (\nabla \mathbf{v} + \nabla \mathbf{v}^t), \quad ((\mathbf{v} \cdot \nabla) \mathbf{v})_i = v_j \frac{\partial v_i}{\partial x_j}, \quad \nabla \cdot \mathbf{v} = \frac{\partial v_i}{\partial x_i}$$

Kemark.

 $abla \cdot \mathbf{v} = \mathbf{0} \Rightarrow (\mathbf{v} \cdot
abla) \, \mathbf{v} =
abla \cdot (\mathbf{v} \otimes \mathbf{v}), \quad \mathbf{v} \otimes \mathbf{v} = (v_i v_j)_{1 \le i, j \le 3}$

1) Incompressible 3D Navier-Stokes Equations (NSE)

 $Q = [0, T] \times \Omega$ or $Q = [0, \infty[\times \Omega, \Omega \subset \mathbb{R}^3, \Gamma = \partial \Omega,$

with the no slip boundary condition and \mathbf{v}_0 as initial data:

$$\begin{cases} \partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \, \mathbf{v} - \nabla \cdot (2\nu D \mathbf{v}) + \nabla p &= \mathbf{f} & \text{in } Q, \\ \nabla \cdot \mathbf{v} &= 0 & \text{in } Q, \\ \mathbf{v} &= 0 & \text{on } \Gamma, \\ \mathbf{v} &= \mathbf{v}_0 & \text{at } t = 0, \end{cases}$$

where $\nu > 0$ is the kinematic viscosity, **f** is any external force,

$$D\mathbf{v} = \frac{1}{2}(\nabla \mathbf{v} + \nabla \mathbf{v}^t), \quad ((\mathbf{v} \cdot \nabla) \mathbf{v})_i = v_j \frac{\partial v_i}{\partial x_i}, \quad \nabla \cdot \mathbf{v} = \frac{\partial v_i}{\partial x_i}$$

$$\begin{array}{l} \mathsf{Remark} \\ \nabla \cdot \mathbf{v} = \mathbf{0} \Rightarrow (\mathbf{v} \cdot \nabla) \, \mathbf{v} = \nabla \cdot (\mathbf{v} \otimes \mathbf{v}), \quad \mathbf{v} \otimes \mathbf{v} = (v_i v_j)_{1 \leq i, j \leq 3}. \end{array}$$

1) Incompressible 3D Navier-Stokes Equations (NSE)

 $Q = [0, T] \times \Omega$ or $Q = [0, \infty[\times \Omega, \Omega \subset \mathbb{R}^3, \Gamma = \partial \Omega,$

with the no slip boundary condition and \mathbf{v}_0 as initial data:

$$\begin{cases} \partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \, \mathbf{v} - \nabla \cdot (2\nu D \mathbf{v}) + \nabla p &= \mathbf{f} & \text{in } Q, \\ \nabla \cdot \mathbf{v} &= 0 & \text{in } Q, \\ \mathbf{v} &= 0 & \text{on } \Gamma, \\ \mathbf{v} &= \mathbf{v}_0 & \text{at } t = 0, \end{cases}$$

where $\nu > 0$ is the kinematic viscosity, **f** is any external force,

$$D\mathbf{v} = \frac{1}{2}(\nabla\mathbf{v} + \nabla\mathbf{v}^t), \quad ((\mathbf{v}\cdot\nabla)\mathbf{v})_i = v_j \frac{\partial v_i}{\partial x_j}, \quad \nabla\cdot\mathbf{v} = \frac{\partial v_i}{\partial x_i}.$$

Remark

$$abla \cdot \mathbf{v} = \mathbf{0} \Rightarrow (\mathbf{v} \cdot
abla) \, \mathbf{v} =
abla \cdot (\mathbf{v} \otimes \mathbf{v}), \quad \mathbf{v} \otimes \mathbf{v} = (v_i v_j)_{1 \leq i,j \leq 3}$$

1) Incompressible 3D Navier-Stokes Equations (NSE)

 $Q = [0, T] imes \Omega$ or $Q = [0, \infty[imes \Omega, \quad \Omega \subset \mathbb{R}^3, \quad \Gamma = \partial \Omega,$

with the no slip boundary condition and \mathbf{v}_0 as initial data:

$$\begin{cases} \partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \, \mathbf{v} - \nabla \cdot (2\nu D \mathbf{v}) + \nabla p &= \mathbf{f} & \text{in } Q, \\ \nabla \cdot \mathbf{v} &= 0 & \text{in } Q, \\ \mathbf{v} &= 0 & \text{on } \Gamma, \\ \mathbf{v} &= \mathbf{v}_0 & \text{at } t = 0, \end{cases}$$

where $\nu > 0$ is the kinematic viscosity, **f** is any external force,

$$D\mathbf{v} = \frac{1}{2}(\nabla\mathbf{v} + \nabla\mathbf{v}^t), \quad ((\mathbf{v}\cdot\nabla)\mathbf{v})_i = v_j \frac{\partial v_i}{\partial x_j}, \quad \nabla\cdot\mathbf{v} = \frac{\partial v_i}{\partial x_i},$$

Remark

$$\nabla \cdot \mathbf{v} = \mathbf{0} \Rightarrow (\mathbf{v} \cdot \nabla) \, \mathbf{v} = \nabla \cdot (\mathbf{v} \otimes \mathbf{v}), \quad \mathbf{v} \otimes \mathbf{v} = (v_i v_j)_{1 \le i, j \le 3}.$$

2) Two types of solutions to the 3D NSE

- Strong solutions over a small time interval [0, T_{max}["à la" Fujita-Kato,
- Weak solutions (also turbulent), global in time, "à la" Leray-Hopf.

Strong solutions are $C^{1,\alpha}$ over $[0, T_{max}] \times \Omega$ for smooth data,

 $\mathcal{T}_{\max} = \mathcal{T}_{\max}(||\mathbf{v}_0||, ||\mathbf{f}||, \nu),$

the corresponding solution is unique, yielding the writing

 $\mathbf{v} = \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0), \quad p = p(t, \mathbf{x}, \mathbf{v}_0).$

Remark

2) Two types of solutions to the 3D NSE

- Strong solutions over a small time interval [0, T_{max}["à la" Fujita-Kato,
- Weak solutions (also turbulent), global in time, "à la" Leray-Hopf.

Strong solutions are $C^{1,\alpha}$ over $[0, T_{max}] \times \Omega$ for smooth data,

 $\mathcal{T}_{\mathsf{max}} = \mathcal{T}_{\mathsf{max}}(||\mathbf{v}_0||, ||\mathbf{f}||,
u),$

the corresponding solution is unique, yielding the writing

 $\mathbf{v} = \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0), \quad p = p(t, \mathbf{x}, \mathbf{v}_0).$

Remark

2) Two types of solutions to the 3D NSE

- Strong solutions over a small time interval [0, T_{max}["à la" Fujita-Kato,
- Weak solutions (also turbulent), global in time, "à la" Leray-Hopf.

Strong solutions are $C^{1,\alpha}$ over $[0, T_{max}] \times \Omega$ for smooth data,

 $T_{\max} = T_{\max}(||\mathbf{v}_0||, ||\mathbf{f}||, \nu),$

the corresponding solution is unique, yielding the writing

$$\mathbf{v} = \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0), \quad p = p(t, \mathbf{x}, \mathbf{v}_0).$$

Remark

- 2) Two types of solutions to the 3D NSE
 - Strong solutions over a small time interval [0, T_{max}["à la" Fujita-Kato,
 - Weak solutions (also turbulent), global in time, "à la" Leray-Hopf.

Strong solutions are $C^{1,\alpha}$ over $[0, T_{\max}] \times \Omega$ for smooth data,

 $T_{\max} = T_{\max}(||\mathbf{v}_0||, ||\mathbf{f}||, \nu),$

the corresponding solution is unique, yielding the writing

$$\mathbf{v} = \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0), \quad p = p(t, \mathbf{x}, \mathbf{v}_0).$$

Remark

Weak solutions are defined through an appropriate variational formulation set in the sequence of function spaces

 $\{\mathbf{v}\in H^1_0(\Omega)^3, \nabla\cdot\mathbf{v}=0\} \hookrightarrow \mathbf{V}=\{\mathbf{v}\in L^2(\Omega)^3, \,\mathbf{v}\cdot\mathbf{n}|_{\Gamma}=0, \nabla\cdot\mathbf{v}=0\}$

such that the trajectory

 $\mathbf{v} = \mathbf{v}(t) \in \mathbf{V}$

is weakly continuous from $[0, T] \rightarrow V$, $T \in]0, \infty]$ ($\forall \eta \in V$, $t \rightarrow \langle \mathbf{v}(t), \eta \rangle$ is a continuous function of t, where $\langle \cdot, \cdot \rangle$ denotes the scalar product in V).

Remark

For $\mathbf{v}_0 \in \mathbf{V}$ and $\mathbf{f} \in L^2(\Omega)^3$, there exists a global weak solution $\mathbf{v} = \mathbf{v}(t)$, $t \in \mathbb{R}^+$. Because of lack of uniqueness result, we can't write

 $\mathbf{v}=\mathbf{v}(t,\mathbf{x},\mathbf{v}_0).$

Weak solutions are defined through an appropriate variational formulation set in the sequence of function spaces

 $\{\mathbf{v}\in H^1_0(\Omega)^3, \nabla\cdot\mathbf{v}=0\} \hookrightarrow \mathbf{V} = \{\mathbf{v}\in L^2(\Omega)^3, \,\mathbf{v}\cdot\mathbf{n}|_{\Gamma}=0, \nabla\cdot\mathbf{v}=0\}$

such that the trajectory

 $\mathbf{v} = \mathbf{v}(t) \in \mathbf{V}$

is weakly continuous from $[0, T] \rightarrow V$, $T \in]0, \infty]$ ($\forall \eta \in V$, $t \rightarrow \langle \mathbf{v}(t), \eta \rangle$ is a continuous function of t, where $\langle \cdot, \cdot \rangle$ denotes the scalar product in V).

Remark

For $\mathbf{v}_0 \in \mathbf{V}$ and $\mathbf{f} \in L^2(\Omega)^3$, there exists a global weak solution $\mathbf{v} = \mathbf{v}(t)$, $t \in \mathbb{R}^+$. Because of lack of uniqueness result, we can't write

 $\mathbf{v}=\mathbf{v}(t,\mathbf{x},\mathbf{v}_0).$

Weak solutions are defined through an appropriate variational formulation set in the sequence of function spaces

 $\{\mathbf{v}\in H^1_0(\Omega)^3, \nabla\cdot\mathbf{v}=0\} \hookrightarrow \mathbf{V} = \{\mathbf{v}\in L^2(\Omega)^3, \,\mathbf{v}\cdot\mathbf{n}|_{\Gamma}=0, \nabla\cdot\mathbf{v}=0\}$

such that the trajectory

 $\mathbf{v} = \mathbf{v}(t) \in \mathbf{V}$

is weakly continuous from $[0, T] \rightarrow V$, $T \in]0, \infty]$ ($\forall \eta \in V$, $t \rightarrow \langle \mathbf{v}(t), \eta \rangle$ is a continuous function of t, where $\langle \cdot, \cdot \rangle$ denotes the scalar product in V).

Remark

For $\mathbf{v}_0 \in \mathbf{V}$ and $\mathbf{f} \in L^2(\Omega)^3$, there exists a global weak solution $\mathbf{v} = \mathbf{v}(t), t \in \mathbb{R}^+$. Because of lack of uniqueness result, we can't write

 $\mathbf{v}=\mathbf{v}(t,\mathbf{x},\mathbf{v}_0).$

1) Long Time Average

Let $\mathcal{B}(\mathbb{R}_+)$ denotes the Borel σ -algebra on \mathbb{R}_+ , λ the Lebesgue measure, and let μ denotes the "probability half-measure"

$$\forall A \in \mathcal{B}(\mathbb{R}_+), \quad \mu(A) = \lim_{t \to \infty} \frac{1}{t} \lambda(A \cap [0, t]),$$

Let $\mathbf{v} \in L^1(\mathbb{R}^+ \to \mathbf{V}; \mu)$,

$$E(\mathbf{v}) = \overline{\mathbf{v}} = \int_{\mathbf{R}^+} \mathbf{v}(t) d\mu(t) = \lim_{t \to \infty} \frac{1}{t} \int_0^t \mathbf{v}(t) dt.$$

Let **v** be a Leray-Hopf solution to the NSE. It is not known wether for a given $\mathbf{x} \in \Omega$, $\mathbf{v}(t, \mathbf{x}) \in L^1(\mathbb{R}^+ \to \mathbf{V}; \mu)$. However, it can be proved that in some sense when **f** is steady ¹,

 $E(\mathbf{v})=\overline{\mathbf{v}}=\overline{\mathbf{v}}(\mathbf{x})\in W^{2,5/4}(\Omega)^3$

1) Long Time Average

Let $\mathcal{B}(\mathbb{R}_+)$ denotes the Borel σ -algebra on \mathbb{R}_+ , λ the Lebesgue measure, and let μ denotes the "probability half-measure"

$$\forall A \in \mathcal{B}(\mathbb{R}_+), \quad \mu(A) = \lim_{t \to \infty} \frac{1}{t} \lambda(A \cap [0, t]),$$

Let $\mathbf{v} \in L^1(\mathbb{R}^+ \to \mathbf{V}; \mu)$,

$$E(\mathbf{v}) = \overline{\mathbf{v}} = \int_{\mathbf{R}^+} \mathbf{v}(t) d\mu(t) = \lim_{t \to \infty} \frac{1}{t} \int_0^t \mathbf{v}(t) dt.$$

Let **v** be a Leray-Hopf solution to the NSE. It is not known wether for a given $\mathbf{x} \in \Omega$, $\mathbf{v}(t, \mathbf{x}) \in L^1(\mathbb{R}^+ \to \mathbf{V}; \mu)$. However, it can be proved that in some sense when **f** is steady ¹,

$$E(\mathbf{v}) = \overline{\mathbf{v}} = \overline{\mathbf{v}}(\mathbf{x}) \in W^{2,5/4}(\Omega)^3$$

1) Long Time Average

Let $\mathcal{B}(\mathbb{R}_+)$ denotes the Borel σ -algebra on \mathbb{R}_+ , λ the Lebesgue measure, and let μ denotes the "probability half-measure"

$$\forall A \in \mathcal{B}(\mathbb{R}_+), \quad \mu(A) = \lim_{t \to \infty} \frac{1}{t} \lambda(A \cap [0, t]),$$

Let $\mathbf{v} \in L^1(\mathbb{R}^+ \to \mathbf{V}; \mu)$,

$$E(\mathbf{v}) = \overline{\mathbf{v}} = \int_{\mathbf{R}^+} \mathbf{v}(t) d\mu(t) = \lim_{t \to \infty} \frac{1}{t} \int_0^t \mathbf{v}(t) dt.$$

Let **v** be a Leray-Hopf solution to the NSE. It is not known wether for a given $\mathbf{x} \in \Omega$, $\mathbf{v}(t, \mathbf{x}) \in L^1(\mathbb{R}^+ \to \mathbf{V}; \mu)$. However, it can be proved that in some sense when **f** is steady ¹,

$$E(\mathbf{v}) = \overline{\mathbf{v}} = \overline{\mathbf{v}}(\mathbf{x}) \in W^{2,5/4}(\Omega)^3$$

¹Chacon-Lewandowski (Springer 2014), Lewandowski (Chin.An.Maths, 2015)

2) Ensemble Average

The source term ${\bf f}$ and the viscosity ν are fixed. Let $\mathbb{K} \subset {\bf V}$ be a compact,

 $\mathcal{T}_{\mathbb{K}} = \inf_{\mathbf{v}_0 \in \mathbb{K}} \mathcal{T}_{\max}(||\mathbf{v}_0||, ||\mathbf{f}||, \nu) > 0, \quad Q = [0, \mathcal{T}_{\mathbb{K}}] \times \Omega$

Let $\{\mathbf{v}_0^{(1)},\cdots,\mathbf{v}_0^{(n)},\cdots\}$ be a countable <u>dense</u> subset of $\mathbb K$,

$$\overline{\mathbf{v}}_n = \overline{\mathbf{v}}_n(t, \mathbf{x}) = \frac{1}{n} \sum_{i=1}^n \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0^{(i)}) = E_{\mu_n}(\mathbf{v}(t, \mathbf{x}, \cdot))$$

where μ_n is the probability measure over \mathbb{K} :

$$\mu_n = \frac{1}{n} \sum_{i=1}^n \delta_{\mathbf{v}_0^{(i)}}.$$

2) Ensemble Average

The source term ${\bf f}$ and the viscosity ν are fixed. Let $\mathbb{K} \subset {\bf V}$ be a compact,

 $T_{\mathbb{K}} = \inf_{\mathbf{v}_0 \in \mathbb{K}} T_{\max}(||\mathbf{v}_0||, ||\mathbf{f}||, \nu) > 0, \quad Q = [0, T_{\mathbb{K}}] \times \Omega$

Let $\{\mathbf{v}_0^{(1)}, \cdots, \mathbf{v}_0^{(n)}, \cdots\}$ be a countable <u>dense</u> subset of \mathbb{K} ,

$$\overline{\mathbf{v}}_n = \overline{\mathbf{v}}_n(t, \mathbf{x}) = \frac{1}{n} \sum_{i=1}^n \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0^{(i)}) = E_{\mu_n}(\mathbf{v}(t, \mathbf{x}, \cdot)).$$

where μ_n is the probability measure over \mathbb{K} :

$$\mu_n = \frac{1}{n} \sum_{i=1}^n \delta_{\mathbf{v}_0^{(i)}}.$$

Up to a subsequence

 $\mu_n o \mu$ weakly in the sense of the measures, $||\mu|| = 1$. so that, $orall (t,\mathbf{x}) \in Q$,

$$\overline{\mathbf{v}}(t,\mathbf{x}) = E_{\mu}(\mathbf{v}(t,\mathbf{x},\cdot)) = \int_{\mathbb{K}} \mathbf{v}(t,\mathbf{x},\mathbf{v}_0) d\mu(\mathbf{v}_0) = \lim_{n \to \infty} \overline{\mathbf{v}}_n(t,\mathbf{x}).$$

$$ar{p}(t,\mathbf{x}) = E_{\mu}(p(t,\mathbf{x},\cdot)) = \int_{\mathbb{K}} p(t,\mathbf{x},\mathbf{v}_0) d\mu(\mathbf{v}_0)$$
 $ar{\mathbf{v}}(0,\mathbf{x}) = ar{\mathbf{v}_0}(\mathbf{x}) = \int_{\mathbb{K}} \mathbf{v}_0(\mathbf{x}) d\mu(\mathbf{v}_0).$

Remark It is not known if the probability measure μ is unique or not .

Up to a subsequence

 $\mu_n o \mu$ weakly in the sense of the measures, $||\mu||=1.$ so that, $orall (t,{\sf x})\in Q$,

$$\overline{\mathbf{v}}(t,\mathbf{x}) = E_{\mu}(\mathbf{v}(t,\mathbf{x},\cdot)) = \int_{\mathbb{K}} \mathbf{v}(t,\mathbf{x},\mathbf{v}_0) d\mu(\mathbf{v}_0) = \lim_{n \to \infty} \overline{\mathbf{v}}_n(t,\mathbf{x}).$$

$$\overline{p}(t,\mathbf{x}) = E_{\mu}(p(t,\mathbf{x},\cdot)) = \int_{\mathbb{K}} p(t,\mathbf{x},\mathbf{v}_0) d\mu(\mathbf{v}_0)$$

$$\overline{\mathbf{v}}(0,\mathbf{x}) = \overline{\mathbf{v}_0}(\mathbf{x}) = \int_{\mathbb{K}} \mathbf{v}_0(\mathbf{x}) d\mu(\mathbf{v}_0).$$

Remark It is not known if the probability measure μ is unique or not

Up to a subsequence

 $\mu_n o \mu$ weakly in the sense of the measures, $||\mu||=1.$ so that, $orall (t,{f x})\in Q$,

$$\overline{\mathbf{v}}(t,\mathbf{x}) = E_{\mu}(\mathbf{v}(t,\mathbf{x},\cdot)) = \int_{\mathbb{K}} \mathbf{v}(t,\mathbf{x},\mathbf{v}_0) d\mu(\mathbf{v}_0) = \lim_{n \to \infty} \overline{\mathbf{v}}_n(t,\mathbf{x}).$$

$$\overline{p}(t,\mathbf{x}) = E_{\mu}(p(t,\mathbf{x},\cdot)) = \int_{\mathbb{K}} p(t,\mathbf{x},\mathbf{v}_0) d\mu(\mathbf{v}_0)$$

$$\overline{\mathbf{v}}(0,\mathbf{x})=\overline{\mathbf{v}_0}(\mathbf{x})=\int_{\mathbb{K}}\mathbf{v}_0(\mathbf{x})d\mu(\mathbf{v}_0).$$

Remark

It is not known if the probability measure μ is unique or not

Roger LEWANDOWSKI The Kolmogorov Law of turbulence

- -

Up to a subsequence

 $\mu_n o \mu$ weakly in the sense of the measures, $||\mu||=1.$ so that, $orall (t,{f x})\in Q$,

$$\overline{\mathbf{v}}(t,\mathbf{x}) = E_{\mu}(\mathbf{v}(t,\mathbf{x},\cdot)) = \int_{\mathbb{K}} \mathbf{v}(t,\mathbf{x},\mathbf{v}_0) d\mu(\mathbf{v}_0) = \lim_{n \to \infty} \overline{\mathbf{v}}_n(t,\mathbf{x}).$$

$$\overline{p}(t,\mathbf{x}) = E_{\mu}(p(t,\mathbf{x},\cdot)) = \int_{\mathbb{K}} p(t,\mathbf{x},\mathbf{v}_0) d\mu(\mathbf{v}_0)$$

$$\overline{\mathbf{v}}(0,\mathbf{x}) = \overline{\mathbf{v}_0}(\mathbf{x}) = \int_{\mathbb{K}} \mathbf{v}_0(\mathbf{x}) d\mu(\mathbf{v}_0).$$

Remark

It is not known if the probability measure μ is unique or not

Up to a subsequence

 $\mu_n o \mu$ weakly in the sense of the measures, $||\mu||=1.$ so that, $orall (t,{f x})\in Q$,

$$\overline{\mathbf{v}}(t,\mathbf{x}) = E_{\mu}(\mathbf{v}(t,\mathbf{x},\cdot)) = \int_{\mathbb{K}} \mathbf{v}(t,\mathbf{x},\mathbf{v}_0) d\mu(\mathbf{v}_0) = \lim_{n \to \infty} \overline{\mathbf{v}}_n(t,\mathbf{x}).$$

$$\overline{p}(t,\mathbf{x}) = E_{\mu}(p(t,\mathbf{x},\cdot)) = \int_{\mathbb{K}} p(t,\mathbf{x},\mathbf{v}_0) d\mu(\mathbf{v}_0)$$

$$\overline{\mathbf{v}}(0,\mathbf{x}) = \overline{\mathbf{v}_0}(\mathbf{x}) = \int_{\mathbb{K}}^{r} \mathbf{v}_0(\mathbf{x}) d\mu(\mathbf{v}_0).$$

Remark

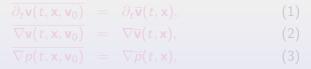
It is not known if the probability measure μ is unique or not

Roger LEWANDOWSKI The Kolmogorov Law of turbulence

1) Reynolds decomposition We can decompose (\mathbf{v}, p) as follows:

$$\mathbf{v} = \overline{\mathbf{v}} + \mathbf{v}', \quad p = \overline{p} + p',$$

which is the Reynolds decomposition, \mathbf{v}' and p' are the fluctuations. Either for long time or ensemble averages:



called the Reynods rules. From $\overline{\overline{v}} = \overline{v}$ and $\overline{\overline{p}} = \overline{p}$, one gets:

_emma

$orall (t, \mathbf{x}) \in Q, \quad \overline{\mathbf{v}'(t, \mathbf{x}, \mathbf{v}_0)} = 0, \quad \overline{p'(t, \mathbf{x}, \mathbf{v}_0)} = 0.$

1) Reynolds decomposition We can decompose (\mathbf{v}, p) as follows:

$$\mathbf{v} = \overline{\mathbf{v}} + \mathbf{v}', \quad p = \overline{p} + p',$$

which is the Reynolds decomposition, \mathbf{v}' and p' are the fluctuations. Either for long time or ensemble averages:

$$\frac{\partial_t \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0)}{\nabla \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0)} = \partial_t \overline{\mathbf{v}}(t, \mathbf{x}),$$
(1)
$$\frac{\nabla \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0)}{\nabla \overline{\mathbf{v}}(t, \mathbf{x}, \mathbf{v})} = \nabla \overline{\mathbf{v}}(t, \mathbf{x}),$$
(2)

$$\nabla p(t, \mathbf{x}, \mathbf{v}_0) = \nabla \overline{p}(t, \mathbf{x}),$$
 (3)

called the Reynods rules. From $\overline{\overline{v}} = \overline{v}$ and $\overline{\overline{p}} = \overline{p}$, one gets:

_emma

$\forall (t, \mathbf{x}) \in Q, \quad \overline{\mathbf{v}'(t, \mathbf{x}, \mathbf{v}_0)} = 0, \quad \overline{p'(t, \mathbf{x}, \mathbf{v}_0)} = 0.$

1) Reynolds decomposition We can decompose (\mathbf{v}, p) as follows:

$$\mathbf{v} = \overline{\mathbf{v}} + \mathbf{v}', \quad p = \overline{p} + p',$$

which is the Reynolds decomposition, \mathbf{v}' and p' are the fluctuations. Either for long time or ensemble averages:

$$\partial_t \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0) = \partial_t \overline{\mathbf{v}}(t, \mathbf{x}),$$
 (1)

$$\overline{\nabla \mathbf{v}(t, \mathbf{x}, \mathbf{v}_0)} = \nabla \overline{\mathbf{v}}(t, \mathbf{x}), \qquad (2)$$

$$\overline{\nabla p(t,\mathbf{x},\mathbf{v}_0)} = \overline{\nabla p}(t,\mathbf{x}), \qquad (3)$$

called the Reynods rules. From $\overline{\overline{v}} = \overline{v}$ and $\overline{\overline{p}} = \overline{p}$, one gets:

Lemma

$$orall (t,\mathbf{x})\in Q, \quad \overline{\mathbf{v}'(t,\mathbf{x},\mathbf{v}_0)}=0, \quad \overline{p'(t,\mathbf{x},\mathbf{v}_0)}=0.$$

2) Averaged NSE

Note that $E_{\mu}(\mathbf{f}) = \mathbf{f}E_{\mu}(1) = \mathbf{f}$. By the Reynolds rules and the previous lemma:

$$\begin{cases} \partial_t \overline{\mathbf{v}} + (\overline{\mathbf{v}} \cdot \nabla) \overline{\mathbf{v}} - \nu \Delta \overline{\mathbf{v}} + \nabla \overline{p} &= -\nabla \cdot \boldsymbol{\sigma}^{(\mathbb{R})} + \mathbf{f} & \text{in } Q, \\ \nabla \cdot \overline{\mathbf{v}} &= 0 & \text{in } Q, \\ \overline{\mathbf{v}} &= 0 & \text{on } \Gamma, \\ \overline{\mathbf{v}} &= \overline{\mathbf{v}_0} & \text{at } t = 0, \end{cases}$$

where

$$oldsymbol{\sigma}^{(ext{
m R})} = \overline{oldsymbol{ ext{
m V}}' \otimes oldsymbol{ ext{
m V}}'}$$

is the Reynolds stress.

2) Averaged NSE

Note that $E_{\mu}(\mathbf{f}) = \mathbf{f}E_{\mu}(1) = \mathbf{f}$. By the Reynolds rules and the previous lemma:

$$\begin{cases} \partial_t \overline{\mathbf{v}} + (\overline{\mathbf{v}} \cdot \nabla) \overline{\mathbf{v}} - \nu \Delta \overline{\mathbf{v}} + \nabla \overline{p} &= -\nabla \cdot \boldsymbol{\sigma}^{(\mathbb{R})} + \mathbf{f} & \text{in } Q, \\ \nabla \cdot \overline{\mathbf{v}} &= 0 & \text{in } Q, \\ \overline{\mathbf{v}} &= 0 & \text{on } \Gamma, \\ \overline{\mathbf{v}} &= \overline{\mathbf{v}_0} & \text{at } t = 0, \end{cases}$$

where

$$\pmb{\sigma}^{(ext{R})} = \overline{\pmb{\mathsf{v}}' \otimes \pmb{\mathsf{v}}'}$$

is the Reynolds stress.

Standard correlation tensor Let $M_1, \ldots, M_n \in Q$, $M_k = (t_k, \mathbf{x}_k)$,

$$\mathbb{B}_n = \mathbb{B}_n(M_1,\ldots,M_n) = (B_{i_1\ldots i_n}(M_1,\ldots,M_n))_{1\leq i_1\ldots i_n\leq 3}$$

at these points is defined by

$$B_{i_1\dots i_n}(M_1,\dots,M_n) = \overline{\prod_{k=1}^n v_{i_k}(t_k,\mathbf{x}_k,\mathbf{v}_0)} = \int_{\mathbb{K}} \left(\prod_{k=1}^n v_{i_k}(t_k,\mathbf{x}_k,\mathbf{v}_0)\right) d\mu(\mathbf{v}_0) = E_{\mu} \left(\prod_{k=1}^n v_{i_k}(t_k,\mathbf{x}_k,\mathbf{v}_0)\right),$$

where $\mathbf{v} = (v_1, v_2, v_3).$

(日) (周) (日) (日) (日)

Extension of the test family

field family:

$$\mathcal{G} = \left\{ \begin{array}{l} v_1, v_2, v_3, p, \partial_j v_i \, (1 \le i, j \le 3) \}, \partial_t v_i \, (1 \le i \le 3), \\ \\ \partial_i p \, (1 \le i \le 3), \partial_{ij}^2 v_k \, \, (1 \le i, j, k \le 3) \end{array} \right\}$$

Iluctuations field family:

 $\mathcal{H} = \left\{ \begin{array}{c} \mathsf{v}_{1}', \mathsf{v}_{2}', \mathsf{v}_{3}', \mathsf{p}', \partial_{j} \mathsf{v}_{i}' \ (1 \le i, j \le 3) \}, \partial_{t} \mathsf{v}_{i}' \ (1 \le i \le 3), \\ \\ \partial_{i} \mathsf{p}' \ (1 \le i \le 3), \partial_{ij}^{2} \mathsf{v}_{k}' \ (1 \le i, j, k \le 3) \end{array} \right\}$

each element of

$\mathcal{F} = \mathcal{G} \cup \mathcal{H}$

is Hölder continuous with respect to $(t, \mathbf{x}) \in Q$, and continuous with respect to $\mathbf{v}_0 \in \mathbb{K}$.

Extension of the test family

field family:

$$\mathcal{G} = \left\{ \begin{array}{l} \mathsf{v}_1, \mathsf{v}_2, \mathsf{v}_3, \mathsf{p}, \partial_j \mathsf{v}_i \ (1 \le i, j \le 3) \}, \partial_t \mathsf{v}_i \ (1 \le i \le 3), \\ \\ \partial_i \mathsf{p} \ (1 \le i \le 3), \partial_{ij}^2 \mathsf{v}_k \ (1 \le i, j, k \le 3) \end{array} \right\}$$

Iluctuations field family:

$$\mathcal{H} = \left\{ egin{array}{l} \mathsf{v}_1', \mathsf{v}_2', \mathsf{v}_3', p', \partial_j \mathsf{v}_i' \, (1 \leq i, j \leq 3) \}, \partial_t \mathsf{v}_i' \, (1 \leq i \leq 3), \ \partial_i \rho' \, (1 \leq i \leq 3), \partial_{ij}^2 \mathsf{v}_k' \, \, (1 \leq i, j, k \leq 3) \end{array}
ight\},$$

each element of

$\mathcal{F} = \mathcal{G} \cup \mathcal{H}$

is Hölder continuous with respect to $(t, x) \in Q$, and continuous with respect to $v_0 \in \mathbb{K}$.

Extension of the test family

field family:

$$\mathcal{G} = \left\{ \begin{array}{l} \mathsf{v}_1, \mathsf{v}_2, \mathsf{v}_3, \mathsf{p}, \partial_j \mathsf{v}_i \, (1 \le i, j \le 3) \}, \partial_t \mathsf{v}_i \, (1 \le i \le 3), \\ \\ \partial_i \mathsf{p} \, (1 \le i \le 3), \partial_{ij}^2 \mathsf{v}_k \, \, (1 \le i, j, k \le 3) \end{array} \right\}$$

Iluctuations field family:

$$\mathcal{H} = \left\{ \begin{array}{l} \mathsf{v}_1', \mathsf{v}_2', \mathsf{v}_3', \mathsf{p}', \partial_j \mathsf{v}_i' \, (1 \le i, j \le 3) \}, \partial_t \mathsf{v}_i' \, (1 \le i \le 3), \\ \\ \partial_i \mathsf{p}' \, (1 \le i \le 3), \partial_{ij}^2 \mathsf{v}_k' \, \, (1 \le i, j, k \le 3) \end{array} \right\},$$

each element of

$$\mathcal{F} = \mathcal{G} \cup \mathcal{H}$$

is Hölder continuous with respect to $(t, \mathbf{x}) \in Q$, and continuous with respect to $\mathbf{v}_0 \in \mathbb{K}$.

Let $D = I \times \omega \subset Q$ open and connected subset, such that $I \subset]0, T_{\mathbb{K}}[$ and $\overline{\omega} \subset \mathring{\Omega}$.

Aim To introduce different concepts of homogeneity in D, reflected in the local invariance under spatial translations of the correlation tensors based on the families \mathcal{G} and/or $\mathcal{F} = \mathcal{G} \cup \mathcal{H}$, which is essential in the derivation of models such as $k - \mathscr{E}$.

Let $M = (t, \mathbf{x}) \in D$, and denote

 $(\tau_t, r_{\mathbf{x}}) = \sup\{(t, r) /]t - \tau, t + \tau[\times B(\mathbf{x}, r) \subset D\}$

For simplicity, we also denote

 $(t + \tau, \mathbf{x} + \mathbf{r}) = M + (\tau, \mathbf{r}), \quad (t, \mathbf{x} + \mathbf{r}) = M + \mathbf{r}.$

Let $D = I \times \omega \subset Q$ open and connected subset, such that $I \subset]0, T_{\mathbb{K}}[$ and $\overline{\omega} \subset \mathring{\Omega}$.

Aim To introduce different concepts of homogeneity in D, reflected in the local invariance under spatial translations of the correlation tensors based on the families \mathcal{G} and/or $\mathcal{F} = \mathcal{G} \cup \mathcal{H}$, which is essential in the derivation of models such as $k - \mathscr{E}$.

Let $M = (t, \mathbf{x}) \in D$, and denote

 $(\tau_t, r_{\mathbf{x}}) = \sup\{(t, r) /]t - \tau, t + \tau[\times B(\mathbf{x}, r) \subset D\}.$

For simplicity, we also denote

 $(t + \tau, \mathbf{x} + \mathbf{r}) = M + (\tau, \mathbf{r}), \quad (t, \mathbf{x} + \mathbf{r}) = M + \mathbf{r}.$

イロト イポト イヨト イヨト

Definition

We say that the flow is 1) homogeneous (standard definition), 2) strongly homogeneous (extended definition, suitable for $k - \mathscr{E}$) in D, if $\forall n \in \mathbb{N}$,

1) $\forall M_1, \dots, M_n \in D, \quad \forall \psi_1, \dots, \psi_n \in \mathcal{G}, \quad \forall \mathbf{r} \in \mathbb{R}^3$ 2) $\forall M_1, \dots, M_n \in D, \quad \forall \psi_1, \dots, \psi_n \in \mathcal{F}, \quad \forall \mathbf{r} \in \mathbb{R}^3$

such that $|\mathbf{r}| \leq \inf_{1 \leq i \leq n} r_{\mathbf{x}_i}$, we have

 $B(\psi_1,\ldots,\psi_n)(M_1+\mathbf{r},\ldots,M_n+\mathbf{r})=B(\psi_1,\ldots,\psi_n)(M_1,\ldots,M_n),$

where

$$B(\psi_1,\ldots,\psi_n)(M_1,\ldots,M_n)=\overline{\psi_1(M_1)\cdots\psi_n(M_n)},$$

Lemma

Assume that the flow is homogeneous (resp. strongly hom.). Let

 $\psi_1,\ldots,\psi_n\in\mathcal{G} \ (resp\in\mathcal{F}), \quad M_1,\ldots,M_n\in D, \quad M_i=(t_i,\mathbf{r}_i),$

such that

$$\forall i=1,\cdots,n, \quad t_i=t.$$

Let \mathbf{r}_i denotes the vector such that $M_i = M_1 + \mathbf{r}_{i-1}$ ($i \ge 2$). Then, $B(\psi_1, \ldots, \psi_n)(M_1, \ldots, M_n)$ only depends on t and $\mathbf{r}_1, \cdots, \mathbf{r}_{n-1}$.

イロト イポト イヨト イヨト

Assume that **f** satisfies the compatibility condition $\nabla \mathbf{f} = 0$ in *D*, and the flow is strongly homogeneous in *D*. Then

1
$$\forall \psi \in \mathcal{F}, \nabla \overline{\psi} = 0$$
 in **D**

$$\mathbf{O} \nabla \boldsymbol{\sigma}^{(\mathrm{R})} = \mathbf{0} \text{ in } \boldsymbol{D},$$

3 and we have $\forall t \in I$,

$$\overline{\mathbf{v}} = \overline{\mathbf{v}}(t) = \overline{\mathbf{v}}(t_0) + \int_{t_0}^t \mathbf{f}(s) \, ds \text{ in } D,$$

by noting $t_0 = \inf I$.

イロト イポト イヨト イヨト

Definition

We say that a flow is mildly homogneous in $D = I \times \omega$, if $\forall \psi, \varphi \in \mathcal{H}$ (fluctuations family), we have

 $\forall M = (t, \mathbf{x}) \in D, \quad \overline{\psi(t, \mathbf{x}) \partial_i \varphi(t, \mathbf{x})} = -\overline{\partial_i \psi(t, \mathbf{x}) \varphi(t, \mathbf{x})}.$

This definition is motivated by:

Lemma

Any strongly homogeneous flow is mildly homogeneous.

・ロン ・ 日 ・ ・ 日 ・ ・ 日 ・ ・

The turbulent kinetic energy k (TKE) and the turbulent dissipation \mathscr{E} are defined by:

$$k = \frac{1}{2} tr \sigma^{(\mathrm{R})} = \frac{1}{2} \overline{|\mathbf{v}'|^2}, \quad \mathscr{E} = 2\nu \overline{|D\mathbf{v}'|^2}.$$

Question: What equation can we find out for k and \mathcal{E} ?

イロト イポト イヨト イヨト

The turbulent kinetic energy k (TKE) and the turbulent dissipation \mathscr{E} are defined by:

$$k = \frac{1}{2} tr \boldsymbol{\sigma}^{(\mathrm{R})} = \frac{1}{2} \overline{|\mathbf{v}'|^2}, \quad \mathscr{E} = 2\nu \overline{|D\mathbf{v}'|^2}.$$

Question: What equation can we find out for k and \mathscr{E} ?

イロト 不同下 イヨト イヨト

Equations for the TKE and the turbulent dissipation

Theorem

Assume that the flow is mildly homogeneous in D

• The TKE k satisfies in D:

 $\partial_t k + \overline{\mathbf{v}} \cdot \nabla k + \nabla \cdot \overline{e' \mathbf{v}'} = -\boldsymbol{\sigma}^{(\mathrm{R})} : \nabla \overline{\mathbf{v}} - \mathscr{E}$

2 The turbulent dissipation & satisfies in D:

 $\partial_t \mathscr{E} + \overline{\mathbf{v}} \cdot \nabla \mathscr{E} + \nabla \cdot \overline{\nu} h' \mathbf{v}' = 2\nu (\omega' \otimes \omega' : \nabla \overline{\mathbf{v}} + (\omega' \otimes \omega')' : \nabla \mathbf{v}') \\ -2\nu^2 \overline{|\nabla \omega'|^2},$

where

 $egin{aligned} e &= rac{1}{2} |\mathbf{v}'|^2, \ m{\omega} &=
abla imes \mathbf{v}, \ h &= |m{\omega}'|^2, \end{aligned}$

 $\begin{array}{ll} {decomposed \ as} & e = \overline{e} + e \\ {decomposed \ as} & \omega = \overline{\omega} + e \\ {decomposed \ as} & h = \overline{h} + e \end{array}$

ヘロン スポン スポン スポン

Equations for the TKE and the turbulent dissipation

Theorem

Assume that the flow is mildly homogeneous in D

• The TKE k satisfies in D:

 $\partial_t k + \overline{\mathbf{v}} \cdot \nabla k + \nabla \cdot \overline{e' \mathbf{v}'} = -\boldsymbol{\sigma}^{(\mathrm{R})} : \nabla \overline{\mathbf{v}} - \mathscr{E}$

2 The turbulent dissipation *&* satisfies in **D**:

 $\partial_t \mathscr{E} + \overline{\mathbf{v}} \cdot \nabla \mathscr{E} + \nabla \cdot \overline{\nu h' \mathbf{v}'} = 2\nu (\overline{\omega' \otimes \omega'} : \nabla \overline{\mathbf{v}} + \overline{(\omega' \otimes \omega')'} : \nabla \overline{\mathbf{v}'}) \\ -2\nu^2 \overline{|\nabla \omega'|^2},$

where

$$\begin{split} e &= \frac{1}{2} |\mathbf{v}'|^2, & \text{decomposed as} \quad e = \overline{e} + e' = k + e', \\ \omega &= \nabla \times \mathbf{v}, & \text{decomposed as} \quad \omega = \overline{\omega} + \omega', \\ h &= |\omega'|^2, & \text{decomposed as} \quad h = \overline{h} + h'. \end{split}$$

・ロト ・ 日 ・ ・ ヨ ・ ・ ヨ ・

1) Basics

Throughout what follows, we assume that the flow is homogeneous (standard definition), and for simplicity stationnary ("homogeneity in time"). Let \mathcal{B}_n denotes all correlation tensors of the form:

Let $\mathbf{a}_1,\cdots,\mathbf{a}_n\in \mathbb{R}^3$, $\mathbf{a}_i=(a_{i1},a_{i2},a_{i3})$. We set

 $[\boldsymbol{B}_n(\mathbf{r}_1,\cdots,\mathbf{r}_{n-1}),(\mathbf{a}_1,\cdots,\mathbf{a}_n)]=a_{1i_1}\cdots a_{ni_n}B_{i_1\cdots i_n}(\mathbf{r}_1,\cdots,\mathbf{r}_{n-1}),$

using the Einstein summation convention. We denote by $O_3(\mathbb{R})$ an orthogonal group, which means that $Q \in O_3(\mathbb{R})$ if and only if $QQ^t = Q^tQ = I$.

ヘロン 人間 とうほう 人間 とう

1) Basics

Throughout what follows, we assume that the flow is homogeneous (standard definition), and for simplicity stationnary ("homogeneity in time"). Let \mathcal{B}_n denotes all correlation tensors of the form:

$$\begin{split} & \mathcal{B}_n = \mathcal{B}_n(M_1, \dots, M_n) = (B_{i_1 \dots i_n}(M_1, \dots, M_n))_{1 \le i_1 \dots i_n \le 3}, \\ & \psi_{i_1}, \dots, \psi_{i_n} \in \mathcal{G}, \\ & B_{i_1 \dots i_n}(\psi_1, \dots, \psi_n)(\mathbf{r}_1, \dots, \mathbf{r}_{n-1}) = \overline{\psi_{i_1}(\mathbf{x})\psi_{i_2}(\mathbf{x} + \mathbf{r}_1) \cdots \psi_{i_n}(\mathbf{x} + \mathbf{r}_{n-1})}. \\ & \text{Let } \mathbf{a}_1, \dots, \mathbf{a}_n \in \mathbb{R}^3, \ \mathbf{a}_i = (a_{i1}, a_{i2}, a_{i3}). \text{ We set} \\ & [\mathcal{B}_n(\mathbf{r}_1, \dots, \mathbf{r}_{n-1}), (\mathbf{a}_1, \dots, \mathbf{a}_n)] = a_{1i_1} \cdots a_{ni_n} B_{i_1 \dots i_n}(\mathbf{r}_1, \dots, \mathbf{r}_{n-1}), \\ & \text{using the Einstein summation convention.} \\ & \text{We denote by } O_3(\mathbb{R}) \text{ an orthogonal group, which means that} \\ & O \in O_2(\mathbb{R}) \text{ if and only if } OO^t = O^t O = I. \end{split}$$

- 4 同下 - 4 日下 - 4 日下

1) Basics

Throughout what follows, we assume that the flow is homogeneous (standard definition), and for simplicity stationnary ("homogeneity in time"). Let \mathcal{B}_n denotes all correlation tensors of the form:

$$\begin{split} & B_n = B_n(M_1, \dots, M_n) = (B_{i_1 \dots i_n}(M_1, \dots, M_n))_{1 \le i_1 \dots i_n \le 3}, \\ & \psi_{i_1}, \dots, \psi_{i_n} \in \mathcal{G}, \\ & B_{i_1 \dots i_n}(\psi_1, \dots, \psi_n)(\mathbf{r}_1, \dots, \mathbf{r}_{n-1}) = \overline{\psi_{i_1}(\mathbf{x})\psi_{i_2}(\mathbf{x} + \mathbf{r}_1) \cdots \psi_{i_n}(\mathbf{x} + \mathbf{r}_{n-1})}. \\ & \text{Let } \mathbf{a}_1, \dots, \mathbf{a}_n \in \mathbb{R}^3, \ \mathbf{a}_i = (a_{i1}, a_{i2}, a_{i3}). \text{ We set} \\ & [B_n(\mathbf{r}_1, \dots, \mathbf{r}_{n-1}), (\mathbf{a}_1, \dots, \mathbf{a}_n)] = a_{1i_1} \cdots a_{ni_n} B_{i_1 \dots i_n}(\mathbf{r}_1, \dots, \mathbf{r}_{n-1}), \\ & \text{using the Einstein summation convention.} \\ & \text{We denote by } O_3(\mathbb{R}) \text{ an orthogonal group, which means that} \end{split}$$

 $Q \in O_3(\mathbb{R})$ if and only if $QQ^t = Q^tQ = I$.

マロト イヨト イヨト

Definition

We say that the flow is isotropic in D if and only if,

$$\begin{array}{ll} \forall n \geq 1, & \forall I\!\!B_n \in \mathcal{B}_n, \\ \forall Q \in O_3(\mathbb{R}), & \forall \mathbf{a}_1, \cdots, \mathbf{a}_n \in \mathbb{R}^3, \\ \forall \mathbf{x} \in \omega, & \forall (\mathbf{r}_1, \cdots, \mathbf{r}_{n-1}) \in B(0, r_{\mathbf{x}})^{n-1} \end{array}$$

then we have

$$\begin{bmatrix} B_n(Q\mathbf{r}_1,\cdots,Q\mathbf{r}_{n-1}),(Q\mathbf{a}_1,\cdots,Q\mathbf{a}_n)\end{bmatrix} = \\ \begin{bmatrix} B_n(\mathbf{r}_1,\cdots,\mathbf{r}_{n-1}),(\mathbf{a}_1,\cdots,\mathbf{a}_n)\end{bmatrix}.$$

ヘロン 人間 とくほど くほとう

2) Two order tensor

We fix δ_0 once and for all and **x** satisfies $d(\mathbf{x}, \partial \omega) \ge \delta_0$ so that $B_2(\mathbf{r})$ is well defined for $|\mathbf{r}| \le \delta_0$ and at least of class C^1 with respect to **r** (and does not depend on **x**).

Theorem

Assume the flow isotropic in D. Then there exist two C¹ scalar functions $B_d = B_d(r)$ and $B_n = B_n(r)$ on $[0, \delta_0[$ and such that

$$orall \mathbf{r} \in B(0,\delta_0), \quad I\!\!B_2(\mathbf{r}) = (B_d(r) - B_n(r))rac{\mathbf{r}\otimes\mathbf{r}}{r^2} + B_n(r)\mathrm{I}_3,$$

where $r = |\mathbf{r}|$, $\mathbf{r} \otimes \mathbf{r} = (r_i r_j)_{1 \le i,j \le 3}$. Moreover, B_d and B_n are linked through the following differential relation:

 $\forall r \in [0, \delta_0[, \quad rB'_d(r) + 2(B_d(r) - B_n(r)) = 0,$

where $B'_d(r)$ is the derivative of B_d .

2) Two order tensor

We fix δ_0 once and for all and **x** satisfies $d(\mathbf{x}, \partial \omega) \ge \delta_0$ so that $B_2(\mathbf{r})$ is well defined for $|\mathbf{r}| \le \delta_0$ and at least of class C^1 with respect to **r** (and does not depend on **x**).

Theorem

Assume the flow isotropic in D. Then there exist two C¹ scalar functions $B_d = B_d(r)$ and $B_n = B_n(r)$ on $[0, \delta_0[$ and such that

$$orall \mathbf{r} \in B(0,\delta_0), \quad I\!\!B_2(\mathbf{r}) = (B_d(r) - B_n(r)) rac{\mathbf{r} \otimes \mathbf{r}}{r^2} + B_n(r) \mathrm{I}_3,$$

where $r = |\mathbf{r}|$, $\mathbf{r} \otimes \mathbf{r} = (r_i r_j)_{1 \le i,j \le 3}$. Moreover, B_d and B_n are linked through the following differential relation:

 $\forall r \in [0, \delta_0[, \quad rB'_d(r) + 2(B_d(r) - B_n(r)) = 0,$

where $B'_d(r)$ is the derivative of B_d .

Energy spectrum

Energy spectrum for isotropic flows Let

$$E = \frac{1}{2} tr IB_2|_{\mathbf{r}=0} = \frac{1}{2} \overline{|\mathbf{v}|^2},$$

be the total mean kinetic energy

Theorem

There exists a measurable function E = E(k), defined over \mathbb{R}_+ , the integral of which over \mathbb{R}_+ is finite, and such that

$$E=\int_0^\infty E(k)dk.$$

Remark

E(k) is the amount of kinetic energy in the sphere $S_k = \{ |\mathbf{k}| = k \}$, which physically means $E \ge 0$ in \mathbb{R}_+ , and therefore $E \in L^1(\mathbb{R}_+)$. We cannot rigorously prove $E \ge 0$ which remains an open problem.

Energy spectrum

Energy spectrum for isotropic flows Let

$$E = \frac{1}{2} tr IB_2|_{\mathbf{r}=0} = \frac{1}{2} \overline{|\mathbf{v}|^2},$$

be the total mean kinetic energy

Theorem

There exists a measurable function E = E(k), defined over \mathbb{R}_+ , the integral of which over \mathbb{R}_+ is finite, and such that

$$\mathbf{E}=\int_0^\infty E(k)dk.$$

Remark

E(k) is the amount of kinetic energy in the sphere $S_k = \{ |\mathbf{k}| = k \}$, which physically means $E \ge 0$ in \mathbb{R}_+ , and therefore $E \in L^1(\mathbb{R}_+)$. We cannot rigorously prove $E \ge 0$ which remains an open problem.

Energy spectrum

Energy spectrum for isotropic flows Let

$$E = \frac{1}{2} tr IB_2|_{\mathbf{r}=0} = \frac{1}{2} \overline{|\mathbf{v}|^2},$$

be the total mean kinetic energy

Theorem

There exists a measurable function E = E(k), defined over \mathbb{R}_+ , the integral of which over \mathbb{R}_+ is finite, and such that

$$\mathbf{E} = \int_0^\infty E(k) dk.$$

Remark

E(k) is the amount of kinetic energy in the sphere $S_k = \{|\mathbf{k}| = k\}$, which physically means $E \ge 0$ in \mathbb{R}_+ , and therefore $E \in L^1(\mathbb{R}_+)$. We cannot rigorously prove $E \ge 0$ which remains an open problem.

Lemma

The turbulent dissipation \mathscr{E} is deduced from the energy spectrum from the formula:

$$\mathscr{E}=\nu\int_0^\infty k^2 E(k)dk,$$

which also states that when $E \ge 0$, then $k^2 E(k) \in L^1(\mathbb{R}_+)$.

The issue is the determination of the profil of *E*

<ロ> (四) (四) (注) (注) (注) (

Lemma

The turbulent dissipation \mathscr{E} is deduced from the energy spectrum from the formula:

$$\mathscr{E}=\nu\int_0^\infty k^2 E(k)dk,$$

which also states that when $E \ge 0$, then $k^2 E(k) \in L^1(\mathbb{R}_+)$.

The issue is the determination of the profil of E

イロト イポト イヨト イヨト

1) Dimensional bases

Only length and time are involved in this frame, heat being not considered and the fluid being incompressible.

Definition

A length-time basis is a couple $b = (\lambda, \tau)$, where λ a given constant length and τ a constant time.

Definition

Let $\psi = \psi(t, \mathbf{x})$ (constant, scalar, vector, tensor...) be defined on $Q = [0, T_{\mathbb{K}}] \times \Omega$. The couple $(d_{\ell}(\psi), d_{\tau}(\psi)) \in \mathbb{Q}^2$ is such that

$$\boldsymbol{\psi}_{b}(t',\mathbf{x}') = \lambda^{-d_{\ell}(\boldsymbol{\psi})} \tau^{-d_{\tau}(\boldsymbol{\psi})} \boldsymbol{\psi}(\tau t',\lambda \mathbf{x}'),$$

where $(t', \mathbf{x}') \in Q_b = \left[0, \frac{T_{\mathbb{K}}}{\tau}\right] \times \frac{1}{\lambda}\Omega$, is dimensionless. We say that $\psi_b = \psi_b(t', \mathbf{x}')$ is the *b*-dimensionless field deduced from ψ .

1) Dimensional bases

Only length and time are involved in this frame, heat being not considered and the fluid being incompressible.

Definition

A length-time basis is a couple $b = (\lambda, \tau)$, where λ a given constant length and τ a constant time.

Definition

Let $\psi = \psi(t, \mathbf{x})$ (constant, scalar, vector, tensor...) be defined on $Q = [0, T_{\mathbb{K}}] \times \Omega$. The couple $(d_{\ell}(\psi), d_{\tau}(\psi)) \in \mathbb{Q}^2$ is such that

$$\boldsymbol{\psi}_{b}(t',\mathbf{x}') = \lambda^{-d_{\ell}(\boldsymbol{\psi})} \tau^{-d_{\tau}(\boldsymbol{\psi})} \boldsymbol{\psi}(\tau t',\lambda \mathbf{x}'),$$

where $(t', \mathbf{x}') \in Q_b = \left[0, \frac{T_K}{\tau}\right] \times \frac{1}{\lambda}\Omega$, is dimensionless. We say that $\psi_b = \psi_b(t', \mathbf{x}')$ is the *b*-dimensionless field deduced from ψ .

Let us consider the length-time basis $b_0 = (\lambda_0, \tau_0)$, determined by

$$\lambda_0 = \nu^{\frac{3}{4}} \mathscr{E}^{-\frac{1}{4}}, \quad \tau_0 = \nu^{\frac{1}{2}} \mathscr{E}^{-\frac{1}{2}}.$$

We recall that λ_0 is called the Kolmogorov scale. The important point here is that

 $\mathcal{E}_{b_0} = \nu_{b_0} = 1.$

Moreover, for all wave number k,

 $E(k) = \nu^{\frac{5}{4}} \mathscr{E}^{\frac{1}{4}} E_{b_0}(\lambda_0 k),$

We must find out the universal profil E_{bo}

ヘロン 人間 とくほど くほとう

Let us consider the length-time basis $b_0 = (\lambda_0, \tau_0)$, determined by

$$\lambda_0 = \nu^{\frac{3}{4}} \mathscr{E}^{-\frac{1}{4}}, \quad \tau_0 = \nu^{\frac{1}{2}} \mathscr{E}^{-\frac{1}{2}}.$$

We recall that λ_0 is called the Kolmogorov scale. The important point here is that

$$\mathscr{E}_{b_0} = \nu_{b_0} = 1.$$

Moreover, for all wave number k,

$$E(k) = \nu^{\frac{5}{4}} \mathscr{E}^{\frac{1}{4}} E_{b_0}(\lambda_0 k),$$

We must find out the universal profil E_{b_0}

イロト イポト イラト イラト

Let us consider the length-time basis $b_0 = (\lambda_0, \tau_0)$, determined by

$$\lambda_0 = \nu^{\frac{3}{4}} \mathscr{E}^{-\frac{1}{4}}, \quad \tau_0 = \nu^{\frac{1}{2}} \mathscr{E}^{-\frac{1}{2}}.$$

We recall that λ_0 is called the Kolmogorov scale. The important point here is that

$$\mathscr{E}_{b_0} = \nu_{b_0} = 1.$$

Moreover, for all wave number k,

$$E(k) = \nu^{\frac{5}{4}} \mathscr{E}^{\frac{1}{4}} E_{b_0}(\lambda_0 k),$$

We must find out the universal profil E_{b_0}

イロト イポト イラト イラト

Let us consider the length-time basis $b_0 = (\lambda_0, \tau_0)$, determined by

$$\lambda_0 = \nu^{\frac{3}{4}} \mathscr{E}^{-\frac{1}{4}}, \quad \tau_0 = \nu^{\frac{1}{2}} \mathscr{E}^{-\frac{1}{2}}.$$

We recall that λ_0 is called the Kolmogorov scale. The important point here is that

$$\mathscr{E}_{b_0} = \nu_{b_0} = 1.$$

Moreover, for all wave number k,

$$E(k) = \nu^{\frac{5}{4}} \mathscr{E}^{\frac{1}{4}} E_{b_0}(\lambda_0 k),$$

We must find out the universal profil E_{b_0}

ヘロン 人間ン 人間と 人間と

3) Assumptions

Scale separation. Let ℓ be the Prandtl mixing length. Then

 $\lambda_0 << \ell.$

Similarity. There exists an interval

$$[k_1, k_2] \subset \left[\frac{2\pi}{\ell}, \frac{2\pi}{\lambda_0}\right]$$
 s.t. $k_1 \ll k_2$ and on $[\lambda_0 k_1, \lambda_0 k_2]$,

 $orall b_1=(\lambda_1, au_1),\ b_2=(\lambda_2, au_2)$ s.t. $\mathscr{E}_{b_1}=\mathscr{E}_{b_2},\$ then $E_{b_1}=E_{b_2}$

イロン スピン スピン スピン 一部

3) Assumptions

Scale separation. Let ℓ be the Prandtl mixing length. Then

 $\lambda_0 << \ell.$

Similarity. There exists an interval

$$[k_1, k_2] \subset \left[\frac{2\pi}{\ell}, \frac{2\pi}{\lambda_0}\right]$$
 s.t. $k_1 \ll k_2$ and on $[\lambda_0 k_1, \lambda_0 k_2]$,

 $\forall b_1 = (\lambda_1, \tau_1), b_2 = (\lambda_2, \tau_2) \text{ s.t. } \mathscr{E}_{b_1} = \mathscr{E}_{b_2}, \text{ then } E_{b_1} = E_{b_2}$

ヘロン 人間 とくほ とくほど

4) Law of the -5/3

Theorem

Scale separation and Similarity Assumptions yield the existence of a constant C such that

$$\forall k' \in [\lambda_0 k_1, \lambda_0 k_2] = J_r, \quad E_{b_0}(k') = C(k')^{-\frac{b}{3}}$$

Corollary

The energy spectrum satisfies the -5/3 law

 $\forall k \in [k_1, k_2], \quad E(k) = C \mathscr{E}^{\frac{2}{3}} k^{-\frac{5}{3}},$

where C is a dimensionless constant.

(日) (周) (王) (王)

4) Law of the -5/3

Theorem

Scale separation and Similarity Assumptions yield the existence of a constant ${\sf C}$ such that

$$\forall k' \in [\lambda_0 k_1, \lambda_0 k_2] = J_r, \quad E_{b_0}(k') = C(k')^{-\frac{5}{3}}$$

Corollary

The energy spectrum satisfies the -5/3 law

$$\forall k \in [k_1, k_2], \quad E(k) = C \mathscr{E}^{\frac{2}{3}} k^{-\frac{5}{3}},$$

where C is a dimensionless constant.

イロト 不同下 イヨト イヨト

Idea of the proof Let

 $b^{(\alpha)} = (\alpha^3 \lambda_0, \alpha^2 \tau_0).$

As

 $\mathscr{E}_{b^{(\alpha)}}=1=\mathscr{E}_{b_0},$

The similarity assumption yields

 $\forall k' \in J_r, \quad \forall \alpha > 0, \quad E_{b(\alpha)}(k') = E_{b_0}(k').$

which leads to the functional equation,

$$\forall k' \in J_r, \quad \forall \alpha > 0, \quad \frac{1}{\alpha^5} E_{b_0}(k') = E_{b_0}(\alpha^3 k'),$$

whose unique solution is given by

$\forall k' \in J_r, \quad E_{b_0}(k') = C(k')^{-\frac{5}{3}}, \quad C = \left(\frac{k_1}{\lambda_0}\right)^{\frac{3}{3}} E_0\left(\frac{k_1}{\lambda_0}\right)^{\frac{3}{3}} E_0\left(\frac{k_1}{\lambda_0}\right)^{\frac{3$

hence the result.

ヘロン スポン スポン スポン

Idea of the proof Let

$$b^{(\alpha)} = (\alpha^3 \lambda_0, \alpha^2 \tau_0).$$

As

$$\mathscr{E}_{b^{(\alpha)}} = 1 = \mathscr{E}_{b_0},$$

The similarity assumption yields

 $\forall k' \in J_r, \quad \forall \alpha > 0, \quad E_{b^{(\alpha)}}(k') = E_{b_0}(k').$

which leads to the functional equation,

$$orall k'\in J_r, \quad orall \,lpha>0, \quad rac{1}{lpha^5}E_{b_0}(k')=E_{b_0}(lpha^3k'),$$

whose unique solution is given by

$orall \, k' \in J_r, \quad E_{b_0}(k') = C(k')^{-rac{5}{3}}, \quad C = \left(rac{k_1}{\lambda_0} ight)^{rac{5}{3}} E_0\left(rac{k_1}{\lambda_0} ight)^{rac{5}{3}}$

hence the result.

Idea of the proof Let

$$b^{(\alpha)} = (\alpha^3 \lambda_0, \alpha^2 \tau_0).$$

As

$$\mathscr{E}_{b^{(\alpha)}}=1=\mathscr{E}_{b_0},$$

The similarity assumption yields

 $\forall k' \in J_r, \quad \forall \alpha > 0, \quad E_{b(\alpha)}(k') = E_{b_0}(k').$

which leads to the functional equation,

$$\forall k' \in J_r, \quad \forall \alpha > 0, \quad \frac{1}{\alpha^5} E_{b_0}(k') = E_{b_0}(\alpha^3 k'),$$

whose unique solution is given by

$$\forall \, k' \in J_r, \quad E_{b_0}(k') = C(k')^{-\frac{5}{3}}, \quad C = \left(\frac{k_1}{\lambda_0}\right)^{\frac{5}{3}} E_0\left(\frac{k_1}{\lambda_0}\right),$$

hence the result.

Assume:

2 The turbulent dissipation holds in the inertial range,

• The Boussinesq assumption holds true, i.e $\sigma^{(R)} = -\nu_t D \overline{v} + \frac{2}{3} k I.$

Then Smagorinsky's postulate holds true, i.e

 $\nu_t = C\delta^2 |D\overline{\mathbf{v}}|.$

ヘロン 人間 とくほと 人ほと

Assume:

- The Law of the -5/3 holds true,
- 2 The turbulent dissipation holds in the inertial range,

3 The Boussinesq assumption holds true, i.e $\sigma^{(R)} = -\nu_t D\overline{\mathbf{v}} + rac{2}{3}k \mathrm{I}.$

Then Smagorinsky's postulate holds true, i.e

 $\nu_t = C\delta^2 |D\overline{\mathbf{v}}|.$

・ロン ・回 と ・ ヨン・

Assume:

- The Law of the -5/3 holds true,
- Interview of the second sec
- The Boussinesq assumption holds true, i.e $\sigma^{(R)} = -\nu_t D \overline{\mathbf{v}} + \frac{2}{3} k \mathbf{I}.$

Then Smagorinsky's postulate holds true, i.e

 $\nu_t = C\delta^2 |D\overline{\mathbf{v}}|.$

Roger LEWANDOWSKI The Kolmogorov Law of turbulence

・ロン ・回 と ・ ヨン・

Assume:

- The Law of the -5/3 holds true,
- Interview of the second sec
- **3** The Boussinesq assumption holds true, i.e

 $\boldsymbol{\sigma}^{(\mathrm{R})} = -\nu_t D \overline{\mathbf{v}} + \frac{2}{3} k \mathrm{I}.$

Then Smagorinsky's postulate holds true, i.e

 $\nu_t = C\delta^2 |D\overline{\mathbf{v}}|.$

イロト イポト イラト イラト