Turbulence Fluctuations and New Universal Realizability Conditions in Modelling

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General turbulent mean statistics are shown to be characterized by a variational principle. The variational functionals, or "effective actions", have experimental consequences for turbulence fluctuations and are subject to realizability conditions of positivity and convexity. An efficient Rayleigh-Ritz algorithm is available to calculate approximate effective actions within PDF closures. Examples are given for Navier-Stokes and for a 3-mode system of Lorenz. The new realizability conditions succeed at detecting a priori the poor predictions of PDF closures even when the classical 2nd-order moment realizability conditions are satisfied.

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It does not seem to be a well-recognized fact that general turbulence mean statistics—such as mean velocity or pressure profiles—are characterized by a variational principle. However, in nonequilibrium statistical mechanics it was pointed out long ago by Onsager [1,2] that mean his-
tory of a random variable $z(t)$ exists in turbulent flow for any random variable $z(t)$. This action function (i) is non-negative, $\Gamma[z] \geq 0$, (ii) has the ensemble mean $\overline{z}(t)$ as its unique minimum $\Gamma[\overline{z}] = 0$, and (iii) is convex, $\Gamma[\lambda \overline{z}_1 + (1-\lambda) \overline{z}_2] \geq \lambda \Gamma[\overline{z}_1] + (1-\lambda) \Gamma[\overline{z}_2], 0 < \lambda < 1$. These are realizability conditions which arise from positivity of the underlying statistical distributions. As a consequence, the mean value $\overline{z}(t)$ is character-
ized by a "principle of least effective action". Just as Onsager's action, this functional is related to fluctua-
tions. In particular, in statistically stationary turbu-
ulence, the time-extensive limit of the effective action, $V[z] = \lim_{T \to \infty} \frac{1}{T} \Gamma(\{z(t) = 0, 0 < t < T\})$, the so-called effective potential, determines the probability of fluctu-
ations in the empirical time-average $\overline{z}_T = \frac{1}{T} \int_0^T dt z(t)$ away from the (time-independent) ensemble-mean value $\overline{z}$. More precisely, the probability for any value $z$ of the time-average $\overline{z}_T$ to occur is given by

$$\text{Prob}(\{z_T \approx z\}) \sim \exp(-T \cdot V[z]). \quad (1)$$

This agrees with the standard ergodic hypothesis, according to which, as $T \to \infty$, the empirical time-average must converge to the ensemble-mean, $\overline{z}_T \to \overline{z}$, with probability one in every flow realization. The Eq. (1) refines that hypothesis, by giving an exponentially small estimate of the probability at a large (but finite) $T$ to observe fluctuations away from the ensemble-mean.

The realizability conditions on the effective action or effective potential hold even when there are no classical 2nd-moment realizability conditions on the means themselves. Thus, energy spectra or Reynolds stresses (2nd moments) must be positive, but mean velocity profiles (1st moments) or energy transfer (3rd moments) do not satisfy such simple realizability conditions. The new realizability conditions thus have great potential significance in modelling if they can be efficiently calculated within turbulence closures. In [3,4] we have shown that there is a simple Rayleigh-Ritz algorithm within PDF closures—such as mapping closures [5,6] or generalized Langevin models [7,8]—by which the corresponding approximate values of the effective action or effective potential may be readily calculated.

As a simple example, we consider first a 3-mode system of Lorenz [9], in which the equations of motion are

$$\dot{x}_i = A_i x_j x_k - \nu_i x_i + f_i, \quad (2)$$

with $i,j,k$ a cyclic permutation of 1,2,3, with $A_1 + A_2 + A_3 = 0$ imposed on interaction coefficients $A_i$ for energy conservation, with $\nu_i$ positive damping coefficients, and $f_i(t)$ white-noise random forces with covari-
ance $2\kappa_i$. This dynamics has been used often as a first test
of closure ideas \[10\] - \[12\]. We consider a simple mapping


closure proposed by Bayly for the 3-mode system

\[13\] , which models the realizations by a quadratic map

\[X_i = \beta_1 N_i + \beta_2 N_i N_k \]

of independent standard Gaussian variables \([N_i, N_k, i = 1, 2, 3]\). The resulting closure equations

for the 2nd moments \(M_i = \langle x_i^2 \rangle\), \(i = 1, 2, 3\) and the 3rd moment \(T = \langle x_1 x_2 x_3 \rangle\) are

\[
\dot{M}_i = 2A_i T - 2\nu_i M_i + 2\kappa_i
\]

(3)

for \(i = 1, 2, 3\) and

\[
\dot{T} = A_1 M_2 M_3 + A_2 M_1 M_3 + A_3 M_i M_2
- (\nu_1 + \nu_2 + \nu_3)T.
\]

(4)

These are just the quasimnormal (QN) equations for the

3-mode system, obtained by neglecting the 4th-order cu-

tials \([14]\). It was already noted by Kraichnan \[10\] that, unlike for Navig-Stokes, the QN closure for the 3-

mode system predicts all positive energies. In fact, for

\(A_1 = 2, A_2 = A_3 = -1, \kappa_1 = 1, \kappa_2 = \kappa_3 = 0.001, \nu_1 = 0.001, \nu_2 = \nu_3 = 1\) it gives steady-state values

\[
M_1^{(QN)} \approx 1.49875, \quad M_2^{(QN)} = M_3^{(QN)} \approx 0.50025,
\]

\[T^{(QN)} \approx -0.49925.\]

(5)

All of the 2nd moments are positive, as required by re-

alizability. However, DNS of the 3-mode dynamics itself gives

\[
M_1^{(DNS)} = 4.46 \pm 0.03
\]

\[
M_2^{(DNS)} = M_3^{(QN)} \approx 0.49876 \pm 0.00002
\]

\[T^{(DNS)} = -0.49776 \pm 0.00002.\]

While the QN predictions for \(M_2, M_3\) and \(T\) are within \(\frac{4}{5}\%\) of the DNS values, \(M_1\) is underpredicted by 66% in the QN approximation. As is well-known, satisfac-

tion of realizability cannot guarantee that a prediction is

correct. However, failure of realizability certainly implies

that the predictions are in error. In Figs. 1-3 we graph the

approximate effective potentials of the energy variables

\(E_i = \frac{1}{2}x_i^2\) and triple product \(T = x_1 x_2 x_3\) in the QN clo-

sure as calculated by the Rayleigh-Ritz algorithm for the

above PDF model. The numerical method is outlined be-

low and described in detail in \[15\]. It is apparent that

\(V_{E_2}\) and \(V_T\) satisfy realizability but that \(V_{E_1}\) does not.

Thus, one may infer \textit{a priori}—without knowledge of the

DNS results—that the QN prediction for the mean of \(E_1\)

is not converged. In this case, the failure of realizability of

the predicted \(V_{E_1}\) succeeds at detecting the poor pre-

diction for the mean value, even though the classical

2nd-moment condition \(E_i \geq 0\) is satisfied. In the same

plots in Figs. 2-3 we have graphed also the effective poten-

tials \(V_{E_2}\) and \(V_T\) obtained from DNS. They do not agree

with the QN potentials as closely as do the corresponding

means: the accurate prediction of fluctuations is a much

more stringent demand on the closure. However, we note

that the predictions of Bayly’s PDF closure are at least

qualitatively correct for \(V_{E_2}\) and \(V_T\) and give correctly

the order of magnitude of the averaging-time needed to

eliminate fluctuations in those variables. Of course, the prediction of \(V_{E_1}\) is not even qualitatively correct.

The Rayleigh-Ritz algorithm used in obtaining the ap-

proximate potentials from the PDF closure involves a

fixed point problem very similar to (and, in fact, gen-

eralizing) the fixed point condition determining the pre-

dicted steady-state moments themselves. The system of

equations that must be solved in general is

\[
\frac{\partial V}{\partial \mathbf{M}}(\mathbf{M}, \mathbf{h})\alpha_0 + \left( \frac{\partial V}{\partial \mathbf{M}} \right)^T (\mathbf{M}, \mathbf{h}) \cdot \alpha = V_0(\mathbf{M}, \mathbf{h})\alpha, \quad (7)
\]

\[
V(\mathbf{M}, \mathbf{h}) = V_0(\mathbf{M}, \mathbf{h})\mathbf{M}, \quad (8)
\]

\[
\alpha_0 + \alpha \cdot \mathbf{M} = 1. \quad (9)
\]

The vector \(\mathbf{M} = (M_1, ..., M_k)\) contains the moments of the closure, e.g., in the case above, \(k = 4\) (and \(M_4 = T\). \(\mathbf{h}\) is the vector of “perturbation fields”, one associated with each variable \(Z_i\) for which the potential is to be de-

termined. In our previous calculation \(\mathbf{h} = (h_{E_1}, h_{E_2}, h_T)\). When \(\mathbf{h} = 0\) the vector \(V(\mathbf{M}, \mathbf{h})\) coincides with the dy-

namic vector \(V(\mathbf{M})\) which appears in the closure equa-

tion: \(\mathbf{M} = V(\mathbf{M})\) (cf. Eqs. \[3\]-\[8\] above). The perturba-

tions for \(\mathbf{h} \neq 0\) are determined by the method discussed in \[8\]. The 0-component \(V_0(\mathbf{M}, \mathbf{h})\) is associated with the zeroth moment \(M_0 \equiv 1\) and it may be written explicitly here as \(V_0(\mathbf{M}, \mathbf{h}) = \frac{1}{2}h_{E_1} M_1 + \frac{1}{2}h_{E_2} M_2 + h_T M_4\). It is easy to check that, when \(\mathbf{h} = 0\), the stationary moments \(\mathbf{M}_*\) along with \(\alpha_0 = 1, \alpha_* = 0\) solve the system Eqs. \[8\]-\[10\].

Once the solutions \(\alpha_0(\mathbf{h}), \alpha_*(\mathbf{h}), \mathbf{M}_*(\mathbf{h})\) are known

for \(\mathbf{h} \neq 0\), the effective potential \(V_{Z_i}\) is constructed as a function of \(h_i\) via \(V_{Z_i}[h_i] = -\alpha_* (h_i) \cdot V(\mathbf{M}_*, h_i)\). To ob-

tain the potential as a function of \(z_i\), the expected value

\(\mathbf{Z}_*(\mathbf{h}) = \mathbf{z}\) must be inverted to give \(h_i\) as a function of

\(z_i\). For full details of the algorithm, see \[15\].

Our results point toward significant new directions in

turbulence modelling. The new realizability conditions

apply individually to \textit{all} predicted means. We see above

that they can successfully discriminate between poor pre-

dictions for one set of variables and good predictions for

another. Calculating each point on the graph of an ef-

fective potential curve within a closure requires just the

same amount of computation as that to calculate the pre-

dicted mean. It is therefore very easy to apply the

above realizability conditions as a check to detect poor

predictions in advance, without expensive testing by ex-

periment or simulation. This gives a strong incentive to

the development of PDF closures, such as those in Refs.

\[3\] - \[8\]. In conjunction with our variational method they
can give some \textit{a priori} information in turbulence mod-

elling. This is a unique advantage, almost never obtained

in other statistical closure methods.
It remains to be seen how well the new realizability conditions succeed in detecting poor predictions of closures for Navier-Stokes turbulence. It is thus worthwhile to give one example demonstrating the Rayleigh-Ritz method for a statistically time-dependent Navier-Stokes flow. The simplest such situation is freely-decaying homogeneous and isotropic turbulence with random initial data. We consider a model energy spectrum

\[ E(k, t) = \begin{cases} \alpha \varepsilon^{2/3}(t) k^{-5/3} & k \leq k_L(t) \\ k_L(t) \leq k \leq k_d(t) \\ 0 & k \geq k_d(t) \end{cases} \]  \tag{10} \]

which has been adopted before in this problem \[16,17\]. As long as \( 0 < m < 4 \) it is commonly believed that there is a permanence of the low-wavenumber spectrum. This motivates one to adopt the above self-preserving form, in which the shape of the spectrum is unchanged in time except through its dependence on the parameters \( \varepsilon(t) \), \( k_L(t) \) and \( k_d(t) \). At high Reynolds number there is only one independent such parameter, since the relation \( k_L(t) = (\frac{4}{3 \alpha \varepsilon(t)})^{3/4} \) is required by continuity and, when \( k_L(t) \ll k_d(t) \), \( k_d(t) = (\frac{4}{3 \alpha \varepsilon(t)})^{3/4} \) also holds \[17\]. The remaining time-dependence is determined by considering the evolution of the mean energy \( E(t) = \frac{1}{2} \varepsilon(t) \). For the above form of the spectrum it is not hard to show \[17\] that the dissipation \( \varepsilon(t) = \frac{1}{2} \sum_{ij} \langle (\partial_i v_j + \partial_j v_i)^2 \rangle \) is given as

\[ \varepsilon(t) = \Lambda_m \cdot E^p(t) \]  \tag{11} \]

with \( \Lambda_m^{-1} = \alpha^{3/2} \left( \frac{1}{m+1} + \frac{3}{2} \right) A^{-\frac{5}{3}} \). Thus, employing the Navier-Stokes equation via its energy-balance, one obtains the closed equation

\[ \dot{E}(t) = -\Lambda_m \cdot E^p(t). \]  \tag{12} \]

Its solution gives an expression for the energy-decay law, as \( E_* (t) \sim (t - t_0)^{-\frac{2m+2}{2m+1}} \): see \[17\].

It is interesting to make a check on the various hypotheses involved in these predictions by means of the effective action \( \Gamma[E] \) for the energy history \( E(t) \). As a simple PDF model for the above closure, one may adopt a Gaussian random velocity field with the assumed self-similar spectrum Eq.\[14\]. The Rayleigh-Ritz approximation of the effective action within the Gaussian ansatz can be analytically evaluated \[18\], with the result:

\[ \Gamma^{(\text{Gauss})}[E] = \frac{3}{2(p-2)\Lambda_m} \times \int_0^\infty dt \left( \dot{E}(t) + \Lambda_m \cdot K^p(t) \right) \left( \dot{K}(t) + \Lambda_m \cdot K^p(t) \right) K^{p+1}(t) \]  \tag{13} \]

where \( K(t) \) is a variational parameter satisfying

\[ \Lambda_m \cdot K^p(t) + \dot{E}(t) = (p-2)\Lambda_m \cdot (E(t) - K(t)) \cdot K^{p-1}(t). \]  \tag{14} \]

It is easy to check that, if the predicted closure mean energy \( E_* (t) \) satisfying \( \dot{E}_*(t) = -\Lambda_m E_*^p(t) \) is substituted, then \( \Gamma^{(\text{Gauss})}[E_*] = 0 \). Further insight is obtained by considering small perturbations \( E(t) = E_* (t) + \delta E(t) \) from the predicted mean. By a straightforward calculation it follows that

\[ \Gamma^{(\text{Gauss})}[E] = \frac{3}{8(p-1)\Lambda_m} \times \int_0^\infty dt \frac{\left( \dot{\delta E}(t) + \Lambda_m \cdot pE_*^{p-1}(t) \delta E(t) \right)^2}{E_*^{p+1}(t)} + O(\delta E^3). \]  \tag{15} \]

This is the same law of fluctuations as would be realized with the Langevin equation

\[ \dot{\delta E}(t) + \Lambda_m \cdot pE_*^{p-1}(t) \delta E(t) = \sqrt{2R_* (t)} \eta(t) \]  \tag{16} \]

obtained by linearization of the energy-decay equation around its solution \( E_* (t) \) and by addition of a white-noise random force \( \eta(t) \) with strength

\[ R_* (t) = \frac{2(p-1)}{3} \varepsilon_*(t) E_* (t). \]  \tag{17} \]

Thus, the smaller fluctuations from the ensemble-mean value are predicted to decay according to a linearized law, similar to the Onsager regression hypothesis for equilibrium fluctuations. Likewise, the expression Eq.\[17\] is a fluctuation-dissipation relation analogous to that in equilibrium. These are testable predictions of the Gaussian closure. Note that the coefficient \( (p-1) \) in front of the action is \( > 0 \) as long as \( m > -3 \). In fact, \( m > -1 \) is required to give a finite energy. Thus, for all permissible values of \( m \), the approximate action \( \Gamma^{(\text{Gauss})}[E] \) satisfies realizability. One should be cautioned again that satisfaction of realizability is only a consistency check and cannot guarantee correctness of predictions. Failure of realizability, as observed in the 3-mode model, is more practically useful, although in a purely negative way.

The previous examples and our variational method are discussed in greater detail in forthcoming papers \[13,18\]. Here, we have simply wished to illustrate briefly the use of the action principle. Future work will study the success of the new realizability conditions in detecting poor closure predictions for more realistic Navier-Stokes flows, of greater interest to practical engineering. It should be clear that very general PDF ansatz may be employed in our method, either by guessing a functional form of the PDF or by hypothesizing “surrogate” random variables to model the actual flow realizations. Any guess of the turbulence statistics—such as the “synthetic turbulence” models of \[19\]—may be input to yield predictions for realistic problems. We therefore expect our method to be a flexible framework within which to develop novel turbulence closures. Insights from simulation, experiment
and recent theoretical developments can be readily incorporated. The advantage of the variational formulation is that it provides built-in checks of statistical closures which may detect a sizable fraction of faulty predictions in advance. By doing so cheaply, it can provide great savings in turbulence modelling for practical engineering purposes.

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Figure captions

Figure 1.) Effective potential for energy in mode 1 in quasinormal closure.
Figure 2.) Effective potential for energy in mode 2 in quasinormal closure. (DNS with errorbars).
Figure 3.) Effective potential for triple moment in quasinormal closure. (DNS with errorbars).

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