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Superfast amplification and superfast nonlinear saturation of perturbations as a mechanism of turbulence

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Ruelle predicted that the maximal amplification of perturbations in homogeneous isotropic turbulence is exponential $e^{\sigma \sqrt{Re} t}$ (where $\sigma \sqrt{Re}$ is the maximal Liapunov exponent). In our earlier works, we predicted that the maximal amplification of perturbations in fully developed turbulence is faster than exponential and is given by $e^{\sigma \sqrt{Re} \sqrt{1 + \sigma_1^2} t}$ where $\sigma \sqrt{Re} \sqrt{1}$ is much larger than $\sigma \sqrt{Re} t$ for small $t$. That is, we predicted superfast initial amplification of perturbations. Built upon our earlier numerical verification of our prediction, here we conduct a large numerical verification with resolution up to 2048³ and Reynolds number up to 6210. Our direct numerical simulation here confirms our analytical prediction. Our numerical simulation also demonstrates that such superfast amplification of perturbations leads to superfast nonlinear saturation. We conclude that such superfast amplification and superfast nonlinear saturation of ever existing perturbations suggest a mechanism for the generation, development and persistence of fully developed turbulence.

1. Introduction

Exponential growth of perturbations has been the classical belief of what is happening in turbulence. In the linear hydrodynamic instability theory, exponential growth of perturbations is the main idea for the explanation of transition from laminar to turbulent flow. Recent rigorous mathematical results show that the linear approximation in inviscid hydrodynamic instability theory fails (Li 2018, 2013). Thus linear inviscid hydrodynamic instability cannot provide a good approximation for the amplification of perturbations. This suggests that amplification of perturbations in turbulence may be a more complicated matter than previously thought. Indeed, based on rigorous mathematical analysis (Li 2014, 2017; Inci 2015; Inci & Li 2019), we predicted that the growth of perturbations in fully developed turbulence is faster than exponential, and the aim of the current paper is to numerically verify our prediction. With the development of chaos theory, chaos was thought to be what is happening in turbulence (Ruelle & Takens 1971). Chaos theory is based on exponential growth of perturbations. Chaos is often in the form of a strange attractor which is characterized by exponential amplifications of perturbations within the attractor, with the coefficient of the exponent being the so-called Liapunov exponent. On the other hand, fully developed turbulence behaves very differently from low-dimensional chaos, the onset of fully

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developed turbulence is more abrupt, and fully developed turbulence is more violent than low-dimensional chaos. When viewed in phase spaces, the projection of fully developed turbulence onto low dimensional subspace does not seem to have the recurrence property of chaos.

Ever since Ruelle and Takens introduced the idea of chaos for understanding the mechanism of turbulence (Ruelle & Takens 1971), there has been constant effort in validating the idea (Bohr et al. 2005). At moderate Reynolds number, some features of chaos are indeed embedded in transient turbulence (Kawahara & Kida 2001; Viswanath 2007; Gibson et al. 2008; van Veen & Kawahara 2011; Kawahara et al. 2012; Kreilos & Eckhardt 2012; Lucas & Kerswell 2015). A key measure of chaos is the Liapunov exponent. Ruelle predicted that the maximal Liapunov exponent in homogeneous isotropic turbulence is proportional to the square root of the Reynolds number $\sigma \sqrt{Re}$ (Ruelle 1979; Crisanti et al. 1993; Aurell et al. 1996, 1997; Boffetta et al. 2002; Boffetta & Musacchio 2017; Berera & Ho 2018). Extensive numerical studies on Ruelle’s prediction have been conducted over the years (Crisanti et al. 1993; Aurell et al. 1996, 1997; Boffetta et al. 2002; Boffetta & Musacchio 2017; Berera & Ho 2018). Ruelle’s prediction is obtained via dimensional analysis under the assumption that the maximal Liapunov exponent is the inverse of the Kolmogorov time scale which makes numerical resolution a challenging problem. We predicted that the maximal amplification of perturbations in fully developed turbulence is faster than exponential (Li 2014, 2018), and is given by

$$e^{\sigma \sqrt{Re} \sqrt{t} + \sigma_1 t},$$

where $\sigma$ and $\sigma_1 = \sqrt{\frac{C}{\pi}} \sigma$ are two positive constants that are determined by the temporal maximum of the Sobolev norm of the base solution where the perturbations are added to, and the base solution approaches the corresponding solution of Euler equations as $Re \to \infty$ on any finite time interval of existence. As $Re \to \infty$, $\sigma$ and $\sigma_1$ approach finite positive values. This maximal amplification estimate is rigorously derived as an upper bound on the solutions to the linear Navier-Stokes equations without any assumption (Li 2014) (see Appendix A). The linear Navier-Stokes equations are the governing equations of the linear evolution of the perturbations. We use functional analysis tools to achieve an upper bound on the solutions to the linear Navier-Stokes equations. The $\sigma \sqrt{Re} \sqrt{t}$-term in the estimate is a result of the interaction between viscosity and nonlinearity. It is obtained from a Gronwall inequality estimate on the variation of parameters form of the linear Navier-Stokes equations. Unlike in finite dimensions, the maximal growth of perturbations here is the supremum (not maximum) of all growths of perturbations. In finite dimensions, the maximum can be achieved by a specific perturbation. In infinite dimensions, the supremum cannot be achieved by any specific perturbation. But the supremum can be approached by different perturbations, for more details see (Feng & Li 2020) where a sequence of perturbations with greater and greater growth can be constructed from two perturbations. On the other hand, as shown below and in (Feng & Li 2020), the $\sqrt{t}$-nature in the exponent of the estimate is observed for generic perturbations in fully (and non-fully) developed turbulence for various values of the constant $\sigma$, and the $\sqrt{Re}$-nature in the exponent of the estimate is also observed for generic perturbations in fully developed turbulence for various values of the constant $\sigma$. The $\sigma_1 t$-term in the exponent of the estimate represents a Liapunov exponential growth, but unlike Ruelle’s assumption, the Liapunov exponent $\sigma_1$ approaches a finite positive value rather than infinity like $\sqrt{Re}$ as $Re \to \infty$. When studying the unstable eigenvalues (realizations of $\sigma_1$) of steady states in two-dimensional Kolmogorov flow, we indeed found analytically that the unstable eigenvalues approach finite positive values which are the corresponding inviscid unstable eigenvalues (Li 2005). The $\sigma \sqrt{Re} \sqrt{t}$-term in the exponent of the estimate is the newly discovered growth rate. Unlike Ruelle’s prediction of $\sigma \sqrt{Re} t$, it is $\sigma \sqrt{Re} \sqrt{t}$. In general, the linear temporal evolution of a perturbation as a solution to the linear Navier-Stokes equations is a function of time. There is no reason that the temporal growth of perturbations has to be exponential in time. Here we
predict that it is exponential in the square root of time. We envision that this square root of
time nature corresponds to the abrupt onset and violent nature of fully developed turbulence in
contrast to low-dimensional chaos. When the time \( t \) is small, \( \sqrt{t} \) is much bigger than \( t \). Thus we
predicted that initial stage maximal amplification of perturbations is superfast (much faster than
exponential). Together with the large Reynolds number in the fully developed turbulence regime,
such superfast amplification of perturbations will quickly reach nonlinear saturation during which
time the second exponent term \( \sigma_1 t \) is much smaller than the first term \( \sigma_\sqrt{R_e \sqrt{t}} \). After the nonlinear
saturation, the linear Navier-Stokes equations are no longer a good approximation on the evolution
of perturbations, nonlinearity takes over, the size of the perturbations already reaches order one in
comparison with the base flow, and the growth estimate (1.1) does not apply anymore, in fact, the
perturbations will stay bounded afterwards as discussed in next section on nonlinear amplification
of perturbations.

We have conducted an extensive low resolution numerical verification on our prediction
(Feng & Li 2020). Our low resolution numerical simulations were not able to get into fully
developed turbulence regime. On the other hand, that numerical investigation showed that our
analytical prediction applies to a wide regime beyond fully developed turbulence. Built upon our
earlier numerical verification (Feng & Li 2020), here we conduct a large numerical verification
with resolution up to \( 2048^3 \) and Reynolds number up to 6210. We carry out direct numerical
simulations on the three dimensional Navier-Stokes equations in the homogeneous isotropic
turbulence regime. It is in such a fully developed homogeneous isotropic turbulence regime
that our analytical prediction is most likely to be accurate. Our numerical results here indeed
confirm our analytical prediction. Our numerical simulation also demonstrates that such superfast
amplification of perturbations leads to superfast nonlinear saturation. We conclude that such
superfast amplification and superfast nonlinear saturation of ever existing perturbations suggest
a mechanism for the generation, development and persistence of fully developed turbulence.

Unlike the Lagrangian approach which tracks the trajectories of individual fluid particles, here
we use the Eulerian approach which tracks the evolution of the entire fluid field starting from an
initial condition of the fluid field. We will add a perturbation to the initial condition and track
the evolution of the perturbation either nonlinearly or linearly. By subtracting the two fluid fields,
we are tracking the evolution of the perturbation nonlinearly. By subtracting the Navier-Stokes
equations along the two fluid fields, we get the governing equations of the nonlinear evolution
of the perturbation. By dropping the nonlinear terms of the perturbation, we get the governing
equations of the linear evolution of the perturbation, i.e. the linear Navier-Stokes equations and
by solving which we track the evolution of the perturbation linearly.

2. The Results

We conduct direct numerical simulations on the three dimensional Navier-Stokes equations under
periodic boundary condition of period \((2\pi)^3\) with a de-aliased pseudo-spectral code (Yoffe 2012)

\[
\partial_t u + u \cdot \nabla u = -\nabla p + \nu \Delta u + f, \quad \nabla \cdot u = 0,
\]

where \( u \) is the velocity field, \( p \) is the pressure, \( \nu \) is the viscosity, and \( f \) is the external forcing. The
external forcing will only force low wave numbers (large scales), and the Fourier transform \( \tilde{f} \) of \( f \)
is given by (Machiels 1997)

\[
\tilde{f}(k, t) = \begin{cases} 
\frac{E_f}{E_f} \tilde{u}(k, t), & \text{if } 0 < |k| < k_f, \\
0, & \text{otherwise},
\end{cases}
\]

where \( \tilde{u}(k, t) \) is the Fourier transform of the velocity field \( u \), \( E_f \) is the kinetic energy restricted to
the forcing band, \( E_f = \frac{1}{2} \sum_{0 < |k| < k_f} |\tilde{u}(k, t)|^2 \), and one can view the external forcing as an energy
pumping through the low wave numbers with the energy pumping rate $\epsilon_f$, from the following energy equation
\[ \frac{d}{dt} \sum_k |\tilde{u}|^2 = -\nu \sum_k |k\tilde{u}|^2 + \epsilon_f, \] (2.3)
here the first term on the right hand side is the turbulence energy dissipation rate. Through such energy pumping that balances the energy dissipation, one can drive the turbulence into a statistically steady state of homogeneous isotropic turbulence. The external forcing here has been well tested by other researchers (Kaneda & Ishihara 2006; Linkmann & Morozov 2015). For our numerical simulations here, we choose $k_f = 2.5$ and $\epsilon_f = 0.1$. The Reynolds number is specifically defined by $Re = \frac{VL}{\nu}$, where $V$ is the rms velocity, and $L$ is the integral length scale $L = \frac{3\pi}{8E} \sum_k \frac{|\tilde{u}(k)|^2}{|k|}$, where $E$ is the kinetic energy. The large eddy turnover time is given by $T_0 = L/V$. In our simulations, the large eddy turnover time is around 2. All our direct numerical simulations are well resolved to scales smaller than the Kolmogorov scale. We also test resolution to scales much smaller than the Kolmogorov scale to make sure our resolution is statistically sufficient.

After we run our direct numerical simulation to a statistically steady state of homogeneous isotropic turbulence, we introduce a perturbation by first making a copy of the velocity field at a time step and then not calling the external forcing at that time step for one copy of the velocity field. Thus the perturbation will be in the band of wave numbers of the external forcing (2.2), $0 < |k| < k_f$. After that time step, both fields will call the external forcing normally. We can then track the nonlinear or linear evolution of the perturbation as described before. We denote the nonlinear evolution of the perturbation by $\Delta u(x,t)$, the linear evolution of the perturbation by $\delta u(x,t)$, and their energy norms by $\Delta(t) = \Delta u(t)$ and $\delta(t) = \delta u(t)$:
\[ \Delta(t) = \Delta u(t) = \left( \sum_k |\tilde{\Delta u}(k,t)|^2 \right)^{1/2}, \] (2.4)
\[ \delta(t) = \delta u(t) = \left( \sum_k |\tilde{\delta u}(k,t)|^2 \right)^{1/2}. \] (2.5)
We notice that the nonlinear amplification $\Delta u(t)$ is bounded in time. Under inviscid dynamics, the kinetic energies of both the base solution and the perturbed solution (i.e. base solution plus a perturbation) are conserved, and this leads to the kinetic energy of the perturbation being bounded by the kinetic energy of the base solution and the initial kinetic energy difference between the base solution and the perturbed solution. Since the forcing in the Navier-Stokes equations is balanced by the viscous dissipation in order to maintain a statistically steady state (homogeneous isotropic turbulence), the kinetic energy of the perturbation is still bounded under viscous dynamics (see also the Supplementary Material of (Berera & Ho 2018)). On the other hand, the above argument does not apply to the linear evolution of the perturbation, which is governed by the linearized Navier-Stokes equations along the base solution. The linear amplification $\delta u(t)$ is unbounded in time. Our prediction (1.1) is for the linear amplification $\delta u(t)$. During the early stage (small time) amplification, the linear amplification $\delta u(t)$ is a good approximation of the nonlinear amplification $\Delta u(t)$, and our prediction (1.1) also applies to the nonlinear amplification $\Delta u(t)$. Then the linear amplification and the nonlinear amplification are going to diverge, that is the transition to nonlinear saturation, and the linear amplification is not a good approximation of the nonlinear amplification any more. We want to emphasize that the nonlinear amplification is what is happening in reality. We are interested in the initial stage amplification until the nonlinear saturation. Of course, the nonlinear saturation depends on the initial energy norm of the perturbation $\Delta u(0)$, but it also depends on the Reynolds number. In Figure 1, we show the
nonlinear saturation for an initial perturbation with the energy norm $\Delta u(0) = \delta u(0) = 0.01$ and the Reynolds number $Re = 230$. Divergence of the linear and nonlinear amplifications happens around $t = 10$ which is about 5 large eddy turnover time $5T_0$, when nonlinear saturation sets in. After the nonlinear saturation, nonlinearity takes over, and the nonlinear evolution of the perturbation stays bounded (its magnitude actually fluctuates around a constant value), while the linear evolution of the perturbation continues amplifying. We also observed that increasing the Reynolds number will drastically reduce the nonlinear saturation time, and increasing the energy norm of the initial perturbation of course will also reduce the nonlinear saturation time. In the exponent of the estimate (1.1), the $\sigma \sqrt{Re} \sqrt{f}$ term dominates (is greater than) the $\sigma f t$ term when $t \in [0, (\sigma / \sigma_1)^2 Re]$. In Figure 1, the length of this dominance interval $[0, (\sigma / \sigma_1)^2 Re]$ is about 170, while the nonlinear saturation sets in at about $t = 10$ (where the ratio of the $\sigma f t$ term to the $\sigma \sqrt{Re} \sqrt{f}$ term is about 1 to 4). When we increase $Re$, the dominance interval $[0, (\sigma / \sigma_1)^2 Re]$ increases, but the nonlinear saturation time decreases. Thus before nonlinear saturation, the $\sigma f t$ term is much smaller than the $\sigma \sqrt{Re} \sqrt{f}$ term. So when the Reynolds number is large, we have a superfast nonlinear saturation. Such superfast nonlinear saturation is of course caused by the superfast amplification of the perturbation due to the $\sigma \sqrt{Re} \sqrt{f}$ term.

In Figure 1, we fit the linear amplification with the fitting curve $0.9 \sqrt{f} + 0.34 t$ which is of the type in the exponent of our estimate (1.1). The fitting curve fits well before $t = 20$. Around $t = 20$, the fitting curve diverges from the linear amplification. Notice that the base solution is turbulent, so the solution to the linearized equations can be very complicated in $t$ (in short time, it can be approximated by the difference of two turbulent solutions). In principle, $\delta u(t)$ can take any shape. Expecting

$$\delta u(t) \sim \delta u(0)e^{c_1 \sqrt{f} + c_2 t}$$

for all time, is unrealistic. Notice also that our estimate is on the maximal amplification of perturbations at any time in fully developed turbulence (see Appendix A). If an individual perturbation amplification gets close to the maximal amplification at one time, then at another time it may be far away from the maximal amplification. Once again, expecting an individual perturbation amplification to follow (2.6) for all time is unrealistic.

From now on, we will mainly focus on the time before nonlinear saturation when the linear amplification is a good approximation of the nonlinear amplification of perturbations to verify our prediction (1.1), and all the rest of the numerical simulations are presented with the nonlinear amplifications of perturbations unless specifically noted. Since the initial perturbations are called at somewhat random time steps, the sizes of initial perturbations in all our numerical simulations here are not exactly the same, but they are all about 0.01.

In Figure 2, we show the nonlinear amplifications of perturbations for the Reynolds numbers $Re = 130, 805, 1450, 2520, 6210$ before their nonlinear saturations so that the linear amplifications are good approximations of the nonlinear amplifications. Our goal is twofold: First verify the $\sqrt{f}$-nature in the exponent of our prediction (1.1) for the linear amplifications, and second to show that in reality we can observe this $\sqrt{f}$-nature for the nonlinear amplifications before the nonlinear saturations. When $Re = 130$, the nonlinear saturation is around $t = 20$. As the Reynolds number increases, the nonlinear saturation time decreases. When $Re = 2520$, the nonlinear saturation is around $t = 1$, and when $Re = 6210$, the nonlinear saturation is around $t = 0.5$. Except in $t \rightarrow 0^+$ limit, we clearly observed the amplifications of $e^{c \sqrt{f}}$ in $t$ as we predicted in (1.1). We use $c$ to represent a generic constant in this paper. Since the $\frac{1}{\sqrt{f}}$ factor is already incorporated into the vertical axis, the horizontal portion of each curve corresponds to the amplification of $e^{c \sqrt{f}}$. As the Reynolds number increases, we can see clearly the trend of the curves going horizontal in the plotted time interval. Each curve goes through the same process of superfast amplification and superfast nonlinear saturation as in Figure 1. When the Reynolds number is larger, the nonlinear
saturation sets in much earlier. As discussed earlier in the Introduction, no specific perturbation can achieve the maximal amplification (1.1), nevertheless here for the perturbations that are somewhat randomly called inside the homogeneous isotropic turbulence, we still observe the $\sqrt{t}$-nature in the exponent of the estimate (1.1) even though the constant $c$ does not reach the maximal value of $\sigma\sqrt{Re}$ in (1.1). The $\sqrt{t}$-nature in the exponent turns out to be generic with respect to the perturbations and the base solutions that we numerically tested. We also tested white noise perturbations, and we observe the same $\sqrt{t}$-nature. Figure 3 shows a sample of 20 simulations with white noise initial perturbations and their average with an average Reynolds number $Re = 230$ (see Appendix B for a longer time simulations). Our base solutions here are the random ensemble realizations in the homogeneous isotropic turbulence. The $\sqrt{t}$-nature does not depend on which realization. In our earlier low resolution numerical simulations (Feng & Li 2020), we tested extensively other types of base solutions and perturbations, and we always observed the same $\sqrt{t}$-nature, even for non-fully developed turbulence. In the $t \to 0^+$ limit, numerical resolution can never be sufficient and generates false results as shown by an explicit example in (Li 2017; Feng & Li 2020). In (Li 2017), we found a family of exact solutions in the Fourier series form, to the unforced two dimensional Kolmogorov flow. Each of the solutions can be viewed as a base solution. The perturbation that we were able to study is from one solution to another solution, i.e. the perturbation is within the family of solutions. We can calculate explicitly that the fastest amplifying Fourier mode of the perturbation is given by $k \sim \frac{1}{\sqrt{t}}$. As $t \to 0^+$, $k \to \infty$. Thus when $t \to 0^+$, numerical finite Fourier truncations will always miss the fastest amplifying Fourier mode of the perturbation, and produce much lower false growth. In (Feng &
Li 2020), we carefully verified this. No matter how many Fourier modes were included in the numerical simulations, the numerically calculated growth of the perturbation was always lower than the analytical lower bound of the growth of the perturbation as \( t \to 0^+ \) — a false result! For turbulence, we surely do not expect numerical simulations can do better than for the simple explicit example.

In Figure 4, we show the dependence of the nonlinear amplifications of perturbations up to the time \( t = 0.3T_0 \) on the Reynolds number, where \( T_0 \) is the large eddy turnover time which is around 2. The data fit well with \( e^{c \sqrt{Re}} \) as we predicted in (1.1). Our numerical experiments show that this \( \sqrt{Re} \)-nature is generic with respect to the perturbations and the base solutions in homogeneous isotropic turbulence. Thus both the \( \sqrt{t} \) and the \( \sqrt{Re} \) features in the exponent of our prediction (1.1) are verified here in homogeneous isotropic turbulence regime.

### 3. Conclusion

In conclusion, built upon our earlier low resolution numerical simulations of our prediction (1.1) on the maximal amplification of perturbations in fully developed turbulence (Feng & Li 2020), here we conduct large direct numerical simulations with sufficient resolutions on fully developed homogeneous isotropic turbulence, and we have verified our prediction (1.1). In particular, our numerical simulations show that the amplification of perturbations behaves as \( e^{c \sqrt{t}} \) in \( t \) and \( e^{c \sqrt{Re}} \) in \( Re \) as we predicted in (1.1). These features are generically observed with respect to perturbations and base solutions. Thus amplifications of perturbations in fully developed turbulence are much faster than exponential in contrast to the exponential amplifications of perturbations in chaos.
Figure 3: A sample of 20 simulations with white noise initial perturbations (thin red curves) with an average Reynolds number $Re = 230$. The ensemble average is the thick black curve. These simulations are conducted on the linear evolutions of the perturbations. $\delta(t)$ is the energy norm defined in (2.5). We observe the same behavior as in Figure 2.

suggests that the onset of fully developed turbulence should be more abrupt than low dimensional chaos, and fully developed turbulence should appear more violent than low dimensional chaos. Such superfast amplifications of perturbations naturally lead to superfast nonlinear saturation, and we have demonstrated that the nonlinear saturation is indeed superfast. Our results suggest that fully developed turbulence is generated, developed and maintained by such constant superfast amplifications and superfast nonlinear saturation of ever existing perturbations. We believe that this theory better explains what is observed in fully developed turbulence than the chaos theory.

We believe that our discovery here will better guide turbulence engineering, design and prediction such as the Ensemble Weather Forecasting in Meteorology.

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Appendix A.

In this Appendix, we give a brief description on the derivation of the maximal amplification estimate (1.1) obtained in (Li 2014). Starting from the Navier-Stokes equations

$$u_t + \frac{1}{Re} \Delta u = -\nabla p - u \cdot \nabla u,$$
$$\nabla \cdot u = 0,$$
Figure 4: The Reynolds number dependence of the nonlinear amplifications of perturbations up to the time $t = 0.3T_0$, where $T_0$ is the large eddy turnover time which is around 2. $\Delta(t)$ is the energy norm defined in (2.4). The dashed curve is a fit to $\sim \sqrt{Re}$, and the red (grey) curve is a fit to $\sim Re^{0.38}$. Both the horizontal and vertical axes are in logarithmic scales.

where $u$ is the $d$-dimensional fluid velocity ($d = 2, 3$), $p$ is the fluid pressure, and $Re$ is the Reynolds number. Applying the Leray projection, one gets

$$u_t + \frac{1}{Re} \Delta u = - \mathcal{P} (u \cdot \nabla u). \tag{A 1}$$

The Leray projection is an orthogonal projection in $L^2(\mathbb{T}^d)$, given by

$$\mathcal{P} g = g - \nabla \Delta^{-1} \nabla \cdot g.$$

Applying the method of variation of parameters, one converts the Navier-Stokes equation (A 1) into the integral equation

$$u(t) = e^{\frac{i}{Re} \Delta} u(0) - \int_0^t e^{\frac{i}{Re} \Delta} \mathcal{P} (u \cdot \nabla u) \, d\tau.$$

Taking the differential in $u(0)$ (which is the initial infinitesimal perturbation), one gets the differential form

$$du(t) = e^{\frac{i}{Re} \Delta} du(0) - \int_0^t e^{\frac{i}{Re} \Delta} \mathcal{P} (du \cdot \nabla u + u \cdot \nabla du) \, d\tau. \tag{A 2}$$
First we will derive the following inequality which will be used in estimating the above differential form

\[ \| e^{\frac{2t}{\bar{c}}t} \Delta u \|_n \leq \left( \frac{1}{\sqrt{2\bar{c}}} \sqrt{\frac{Re}{t}} + 1 \right) \| u \|_{n-1}, \tag{A 3} \]

where \( \| \|_n \) represents the Sobolev \( H^n \) norm. Notice that using the Fourier coefficients \( u_k \) of \( u \), we have

\[
\begin{align*}
\| e^{\frac{2t}{\bar{c}}t} \Delta u \|_n^2 &= \sum_{k \in \mathbb{Z}^3} (1 + |k|^2 + \cdots + |k|^{2n}) e^{-\frac{2t}{\bar{c}}|k|^2} |u_k|^2 \\
&= \sum_{k \in \mathbb{Z}^3} \left[ e^{-\frac{2t}{\bar{c}}|k|^2} + e^{-\frac{2t}{\bar{c}}|k|^2} |k|^2 (1 + |k|^2) + \cdots + |k|^{2(n-1)} \right] |u_k|^2 \\
&\leq \sum_{k \in \mathbb{Z}^3} \left[ 1 + e^{-\frac{2t}{\bar{c}}|k|^2} |k|^2 (1 + |k|^2) + \cdots + |k|^{2(n-1)} \right] |u_k|^2. \tag{A 4}
\end{align*}
\]

Now we estimate \( e^{-\frac{2t}{R\bar{c}}|k|^2} |k|^2 \). Define

\[ f(\xi) = e^{-\frac{2t}{\bar{c}}|\xi|^2} \xi, \quad \xi \in [0, +\infty). \]

The critical point of \( f(\xi) \) is given by

\[ \frac{d}{d\xi} f(\xi) = e^{-\frac{2t}{\bar{c}}|\xi|^2} \left( 1 - \frac{2t}{Re} \xi \right) = 0. \]

Thus

\[ \xi = \frac{Re}{2t} \]

is the critical point. Since

\[ \lim_{\xi \to +\infty} f(\xi) = 0, \quad f(0) = 0, \]

the critical point is a maximal point. Thus

\[ f(\xi) \leq f\left( \frac{Re}{2t} \right) = \frac{1}{e} \frac{Re}{2t}, \quad \xi \in [0, +\infty). \]

Using this fact in (A 4), we get

\[
\begin{align*}
\| e^{\frac{2t}{\bar{c}}t} \Delta u \|_n^2 &\leq \sum_{k \in \mathbb{Z}^3} \left[ 1 + \frac{1}{e} \frac{Re}{2t} (1 + |k|^2) + \cdots + |k|^{2(n-1)} \right] |u_k|^2 \\
&\leq \left( 1 + \frac{1}{e} \frac{Re}{2t} \right) \sum_{k \in \mathbb{Z}^3} (1 + |k|^2 + \cdots + |k|^{2(n-1)}) |u_k|^2 \\
&= \left( 1 + \frac{1}{e} \frac{Re}{2t} \right) \| u \|_{n-1}^2.
\end{align*}
\]
Thus
\[ \| e^{\frac{Re}{t} \Delta} u \|_n \leq \left( 1 + \frac{1}{\sqrt{2e}} \sqrt{\frac{Re}{t}} \right) \| u \|_{n-1}, \]
which is the inequality (A.3). With this inequality, we can estimate the Sobolev $H^n$ norm of the integrand in (A.2). For example,
\[ \| e^{\frac{Re}{t} \Delta} \mathbb{P}(du \cdot \nabla u) \|_n \]
\[ \leq \left( \frac{1}{\sqrt{2e}} \sqrt{\frac{Re}{t-\tau} + 1} \right) \| \mathbb{P}(du \cdot \nabla u) \|_{n-1}. \]

It is easy to see that
\[ \| \mathbb{P}(du \cdot \nabla u) \|_{n-1} \leq 2 \| (du \cdot \nabla u) \|_{n-1}. \]

In our specific setting,
\[ \| (du \cdot \nabla u) \|_{n-1} \leq c \| du \|_{n-1} \| \nabla u \|_{n-1} \leq c \| du \|_n \| u \|_n, \]
where $c$ only depends on $n$ and the spatial domain. Collecting all these estimates, one gets
\[ \| du(t) \|_n \leq \| du(0) \|_n + 4c \max_{\tau \in [0,T]} \| u(\tau) \|_n \int_0^t \left( \frac{\sqrt{Re}}{\sqrt{2e} \sqrt{t-\tau}} + 1 \right) \| du(\tau) \|_n d\tau. \]

Applying the Gronwall’s inequality, one gets the estimate
\[ \| du(t) \|_n \leq e^{\sigma \sqrt{Re} \sqrt{t+\sigma_1 t}} \| du(0) \|_n, \]
where
\[ \sigma = \frac{8c}{\sqrt{2e}} \max_{\tau \in [0,T]} \| u(\tau) \|_n, \quad \sigma_1 = 4c \max_{\tau \in [0,T]} \| u(\tau) \|_n = \frac{\sqrt{2e}}{2} \sigma. \]

Thus,
\[ \sup_{du(0)} \| du(t) \|_n \| du(0) \|_n \leq e^{\sigma \sqrt{Re} \sqrt{t+\sigma_1 t}}, \]
which is the maximal amplification estimate (1.1).

Appendix B.
In this Appendix, we show the longer time simulations of Figure 3. In order to run for a longer time, we conduct a sample of 11 instead of 20 simulations in Figure 5. Using a log scale for the vertical axis, we can see that around $t = 10$, the exponential growth rate is about 0.6 which is close to the value 0.59 obtained in Berera & Ho (2018) (when using our current setting). Around $t = 35$, the exponential growth rate is about 0.031.

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Figure 5: The longer time simulation of Figure 3 with a sample of 11. The vertical axis is in log scale.

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