

Time scales, persistence, and dynamic
multiscaling in two-dimensional, homogeneous,
isotropic fluid turbulence

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References

- ▶ *Dynamic Multiscaling in Fluid Turbulence : An Overview*, D. Mitra and R. Pandit, *Physica A* **318**, 179 (2003).
- ▶ *Varieties of Dynamic Multiscaling in Fluid Turbulence*, D. Mitra and R. Pandit. *Phys. Rev. Lett.* **93**, 024501 (2004).
- ▶ *Dynamics of Passive-Scalar Turbulence*, D. Mitra, R. Pandit, *Phys. Rev. Lett.* **95**, 144501 (2005).
- ▶ *Dynamic Multiscaling in Turbulence*, R. Pandit, S. S. Ray, and D. Mitra, *Eur. Phys. J. B* **64**, 463 (2008).
- ▶ *The Universality of Dynamic Multiscaling in Homogeneous, Isotropic Navier-Stokes and Passive-Scalar Turbulence*, S. S. Ray, D. Mitra, and R. Pandit, *New J. of Phys.* **10**, 033003 (2008).
- ▶ *The Persistence Problem in Two-Dimensional Fluid Turbulence*, P. Perlekar, S. S. Ray, D. Mitra, and R. Pandit, *Phys. Rev. Lett.* **106**, 054501 (2011).
- ▶ *Dynamic Multiscaling in Two-dimensional Turbulence*, S. S. Ray, P. Perlekar, D. Mitra, and R. Pandit, *to be submitted*.

Outline

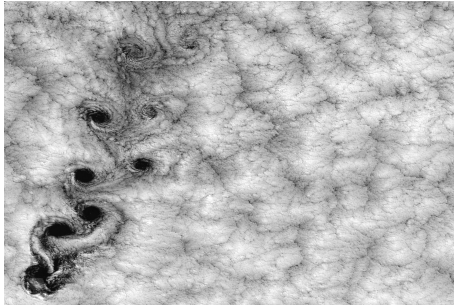
- A. The persistence problem in two-dimensional fluid turbulence :
 1. Motivation: The persistence problem in nonequilibrium statistical mechanics.
 2. Two-dimensional fluid turbulence.
 3. Okubo-Weiss parameter: A natural candidate for the study of persistence in two-dimensional fluid turbulence.
 4. Calculations and results.
 5. Conclusions

Outline

B. The dynamic multiscaling of time-dependent structure functions in turbulence :

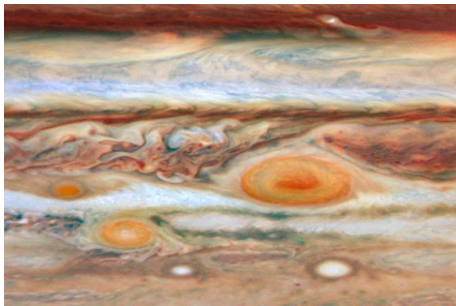
1. Motivation: Critical phenomena in statistical mechanics.
2. The Universality of Dynamic Multiscaling in Homogeneous, Isotropic in Three-dimensional Turbulence.
3. Dynamic Multiscaling in Two-dimensional Fluid Turbulence.
4. Conclusions.

Two dimensional flows in nature



Von Kármán vortex street off the Chilean coast near the Juan Fernandez Islands.

Two dimensional flows in Jupiter atmosphere



- ▶ Great red spot around 350 years old,
- ▶ Size: 2 – 3 earth diameters,
- ▶ Estimated wind speeds approximately 619km/h; easily fits into Type-V hurricanes (speeds above 249km/h).

Two dimensional flow in laboratory

Soap film flow behind two cylinders



Two dimensional Navier-Stokes

Vorticity-streamfunction formulation:

- ▶ $\omega \equiv (\partial_x u_y - \partial_y u_x)$.
- ▶ $u_x \equiv -\partial_y \psi$; $u_y \equiv \partial_x \psi$.

$$\begin{aligned} D_t \omega &= \nu \nabla^2 \omega + \mathbf{f}^\omega, \\ \nabla^2 \psi &= \omega, \end{aligned}$$

(1)

- ▶ No vortex stretching; $\omega \cdot \nabla \mathbf{u}$ is absent.

Two-dimensional Navier-Stokes: Conservation laws

[U. Frisch, Turbulence]

- ▶ Energy and enstrophy conserved in the inviscid, unforced limit.
- ▶ Energy and enstrophy balance in the unforced, viscous 2D NS equations

$$\partial_t E = -2\nu\Omega,$$

$$\partial_t \Omega = -2\nu P.$$

where,

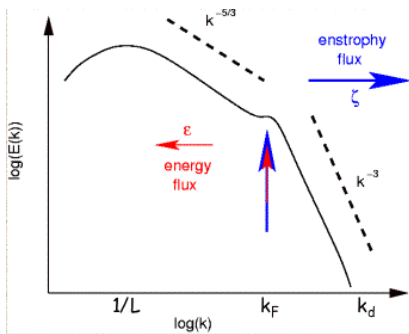
$$E = 1/2 \int_{\mathbf{x} \in \mathbb{R}^3} |\mathbf{u}|^2, \Omega = 1/2 \int_{\mathbf{x} \in \mathbb{R}^3} |\omega|^2, \text{ and}$$

$$P = 1/2 \int_{\mathbf{x} \in \mathbb{R}^3} |\nabla \times \omega|^2.$$

- ▶ $\lim \nu \rightarrow 0, \Omega \rightarrow \text{const.}$ and $E \rightarrow 0$. No dissipative anomaly for energy!

Two-dimensional Turbulence: Cascades

[Kraichnan, Phys. Fluids, **10**, (1967a), Batchelor, Phys. Fluids Suppl. II, **12**, (1969)]



- ▶ Energy injected at a length scale l_{inj} will inverse-cascade to large length scales with $E(k) \sim k^{-5/3}$.
- ▶ Energy injected at a length scale l_{inj} will forward-cascade to small length scales with $E(k) \sim k^{-3}$.

Direct Numerical Simulation(DNS)

- ▶ Vorticity-streamfunction formulation

$$\begin{aligned}D_t \omega &= \nabla^2 \omega - \gamma \omega + \mathcal{G}f, \\ \nabla^2 \psi &= \omega, \\ \mathbf{u} &= (-\partial_y \psi, \partial_x \psi).\end{aligned}$$

- ▶ $\mathbf{x}' \rightarrow \mathbf{x}/\ell_{inj}$, $t' \rightarrow t\nu/\ell_{inj}^2$, $f'_\omega \rightarrow f_\omega(\ell_{inj}/\|f_\omega\|_2)$
- ▶ $\mathcal{G} \equiv 2\pi\|f_\omega\|_2/(k_{inj}^3\rho\nu^2)$ and $\gamma = \alpha/(k_{inj}^2\nu)$
- ▶ Incompressibility satisfied by construction

Persistence problem

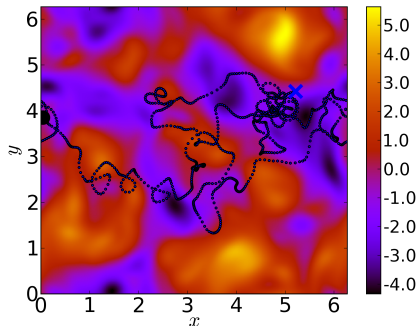
Satya N. Majumdar, Persistence in Nonequilibrium Systems,
Current Science, **77**, 370 (1999); cond-mat/9907407v1

Let $\phi(x, t)$ be a nonequilibrium field fluctuating in space and time according to some dynamics. Persistence is simply the probability $P_0(t)$ that at a fixed point in space, the quantity $\text{sgn}[\phi(x, t) - \langle \phi(x, t) \rangle]$ does not change upto time t .

The Okubo-Weiss parameter

- ▶ From the velocity-gradient tensor \mathcal{A} , with components $A_{ij} \equiv \partial_i u_j$, we obtain the Okubo-Weiss parameter Λ , the discriminant of the characteristic equation for \mathcal{A} .
- ▶ If Λ is positive (negative) then the flow is vortical (extensional).
- ▶ In an incompressible flow in two dimensions $\Lambda = \det \mathcal{A}$; and the PDF of Λ has been shown to be asymmetrical about $\Lambda = 0$ (vortical regions are more likely to occur than strain-dominated ones).

Motivation



- ▶ Note $\langle \Lambda \rangle = 0$.
- ▶ How long does a Lagrangian particle stay in region where $\Lambda > 0$ (center) or where $\Lambda < 0$ (saddle).
- ▶ How long does the Λ field not change sign at a position (x, y) i.e., persistence time of a center or a saddle.

Persistence in two-dimensional turbulence

- ▶ Lagrangian persistence: We follow N_p particles and evaluate Λ along their trajectories.
- ▶ Eulerian persistence: We monitor the time evolution of Λ at N positions in the simulation domain.
- ▶ For both the cases find the time-intervals τ over which $\Lambda > 0$ or $\Lambda < 0$. The PDF of these intervals characterizes the analog of persistence in two dimensional turbulence.

Persistence-time PDF

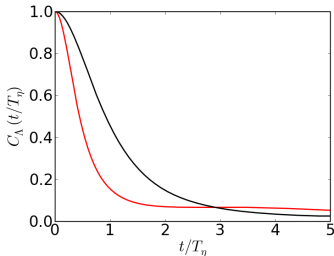
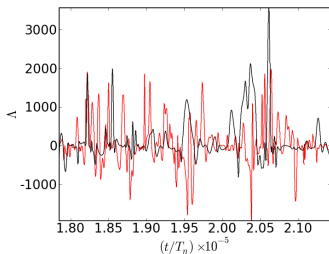
- ▶ We denote the persistence-time PDFs by P ; the subscripts E and L on these PDFs signify Eulerian and Lagrangian frames, respectively; and the superscripts $+$ or $-$ distinguish PDFs from vortical points from those from extensional ones.
- ▶ To find out the persistence-time PDF $P_E^+(\tau)$ [resp., $P_E^-(\tau)$] we analyse the time-series of Λ obtained from each of the N_p Eulerian points and construct the PDF of the time-intervals τ over which Λ remains positive (resp., negative).
- ▶ The same method applied to the time series of Λ , obtained from each of the N_p Lagrangian particles, yields $P_L^+(\tau)$ [resp., $P_L^-(\tau)$].

Simulation details

N	ν	μ	F_0	k_{inj}	l_d	λ	Re_λ	T_E^-	T_L^-	T_E^+
512	0.016	0.1	45	10	0.023	0.17	59.2	0.6	0.12	0.34
512	0.016	0.45	45	10	0.021	0.11	26.8	0.4	0.15	0.28
1024	10^{-5}	0.01	0.005	10	0.0043	0.125	827.3	20.0	9.9	14.28
1024	10^{-5}	0.01	0.005	4	0.0054	0.198	1318.8	33.3	12.5	25.0

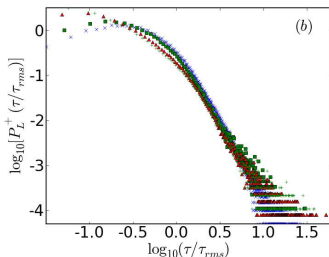
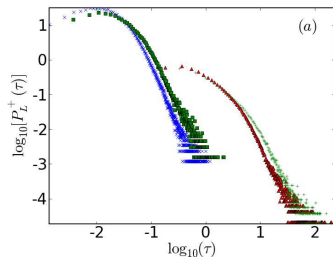
Time series of Λ

Lagrangian versus Eulerian frame



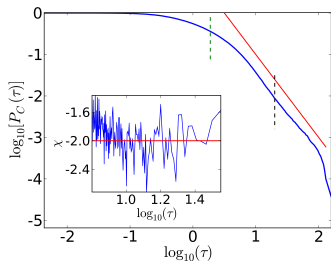
- ▶ Lagrangian Λ tracks (red) show rapid fluctuations in comparison to the corresponding Eulerian tracks (black).
- ▶ Autocorrelation $C_\Lambda = \langle \Lambda(t_0)\Lambda(t_0 + t) \rangle$ decays faster for the Lagrangian case.

Persistence: particle in a vortex



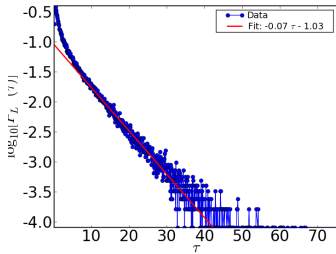
- ▶ $Re = 59.2$, $k_{inj} = 10$, $\alpha = 0.1$ (\times),
- ▶ $Re = 26.8$, $k_{inj} = 10$, $\alpha = 0.45$ (\square),
- ▶ $Re = 827.3$, $k_{inj} = 4$, $\alpha = 0.01$ (\triangle),
- ▶ $Re = 1318.8$, $k_{inj} = 10$, $\alpha = 0.01$ ($+$).

Persistence: particle in a vortex



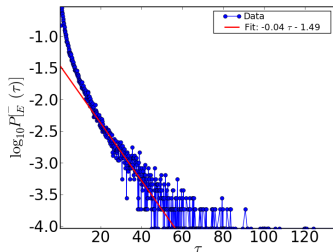
- ▶ $P^C(\tau) = \tau^{-(\beta-1)}$, $\beta = 2.9 \pm 0.2$.
- ▶ Independent of Re , k_{inj} , and α

Persistence: particle in a region of strain



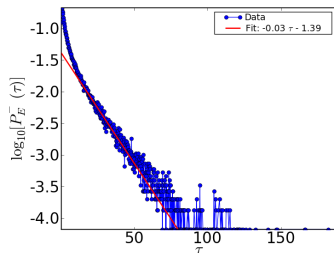
- Lin-log plot of the persistence time of the particle in a region of strain.

Persistence: Region of vorticity at (x, y)



- ▶ Lin-log plot of the persistence time of the region of vorticity at position (x, y) .

Persistence: Region of strain at (x, y)



- ▶ Lin-log plot of the persistence time of the region of strain at position (x, y) .

Conclusion

- ▶ The Okubo-Weiss parameter provides us with a natural way of formulating and studying the persistence problem in two-dimensional fluid turbulence.
- ▶ The persistence-time PDF of Lagrangian particles in vortical and strain-dominated regions are different.
- ▶ The persistence-time PDF of Lagrangian particles in vortical regions show a power-law tail with an exponent $\beta = 2.9$.
- ▶ The persistence-time PDF of Lagrangian particles in strain-dominated regions shows an exponential tail.

Critical Phenomena

$$\Gamma(r, t, h) \approx \frac{1}{r^{d-2+\eta}} \mathcal{F}(t^\nu \xi, h/t^\Delta)$$

- ▶ r : separation between the spins in d dimensions
- ▶ $t \equiv (T - T_c)/T_c$
- ▶ $h \equiv H/k_B T_c$
- ▶ k_B : Boltzmann constant
- ▶ T : temperature
- ▶ T_c : critical temperature
- ▶ H : magnetic field
- ▶ ξ : correlation length (diverges at criticality)
- ▶ η , ν and Δ : static critical exponents
- ▶ \mathcal{F} : universal scaling function

Critical Phenomena

In Fourier space

$$\tilde{\Gamma}(q, t, h) \approx \frac{1}{q^{2-\eta}} \mathcal{F}(t^\nu \xi, h/t^\Delta);$$

\vec{q} : wave vector with magnitude q

Dynamic scaling for time-dependent correlation functions in the vicinity of a critical point.

$$\tilde{\Gamma}(q, \omega, t, h) \approx \frac{1}{q^{2-\eta}} \mathcal{G}(q^{-z} \omega, t^\nu \xi, h/t^\Delta);$$

- ▶ z : dynamic critical exponent
- ▶ ω : frequency
- ▶ \mathcal{G} : a scaling function

Relaxation time τ diverges as

$$\tau \sim \xi^z.$$

Equal-Time Structure Functions

- ▶ Order- p , equal-time, structure functions:

$$S_p(r) \equiv \langle [\delta u_{\parallel}(\vec{x}, \vec{r}, t)]^p \rangle \sim r^{\zeta_p}$$

$$\delta u_{\parallel}(\vec{x}, \vec{r}, t) \equiv [\vec{u}(\vec{x} + \vec{r}, t) - \vec{u}(\vec{x}, t)] \cdot \frac{\vec{r}}{r}$$

η_d : Kolmogorov dissipation scale;

L : large length scale at which energy is injected into the system.

- ▶ Experiments favour multiscaling: ζ_p a nonlinear, convex monotone increasing function of p .
- ▶ Simple-scaling prediction of Kolmogorov: $\zeta_p^{K41} = p/3$.

Introduction : Frames of Reference

- ▶ **Eulerian :**

The Navier-Stokes equation is written in terms of the Eulerian velocity \mathbf{u} at position \mathbf{x} and time t . In the Eulerian case the frame of reference is fixed with respect to the fluid;

- ▶ **Lagrangian :**

Frame of reference fixed to a fluid *particle*; this fictitious particle moves with the flow and its path is known as a Lagrangian trajectory.

$$\mathbf{v} = \left(\frac{d\mathbf{R}}{dt} \right)_{\mathbf{r}_0} ;$$

- ▶ **Quasi-Lagrangian :**

It uses the following transformation for an Eulerian field $\psi(\mathbf{r}, t)$:

$$\hat{\psi}(\mathbf{r}, t) \equiv \psi[\mathbf{r} + \mathbf{R}(t; \mathbf{r}_0, 0), t].$$

Time-Dependent Structure Functions

- ▶ The order- p , time-dependent longitudinal structure function:

$$\mathcal{F}_p(r, \{t_1, \dots, t_p\}) \equiv \langle [\delta u_{\parallel}(\vec{x}, t_1, r) \dots \delta u_{\parallel}(\vec{x}, t_p, r)] \rangle$$

For simplicity we consider $t_1 = t$ and $t_2 = \dots = t_p = 0$.

- ▶ Given $\mathcal{F}(r, t)$, different ways of extracting time scales yield different exponents that are defined via dynamic-multiscaling ansätze:

$$\mathcal{T}_p(r) \sim r^{z_p}.$$

The GOY Shell Model

The evolution equation for the GOY shell model takes the form,

$$\left[\frac{d}{dt} + \nu k_n^2\right] u_n = i(a_n u_{n+1} u_{n+2} + b_n u_{n-1} u_{n+1} + c_n u_{n-1} u_{n-2})^* + f_n.$$

- ▶ In the shell model equation,
 - ▶ $k_n = k_0 2^n$, where $k_0 = 1/16$;
 - ▶ $a_n = k_n$, $b_n = -\delta k_{n-1}$, $c_n = -(1 - \delta) k_{n-2}$, where $\delta = 1/2$.

Simulation Details

- ▶ We use the slaved Adams-Bashforth scheme to integrate the GOY shell model equation with 22 shells.
- ▶ We use $\delta t = 10^{-4}$ and $\nu = 10^{-7}$.
- ▶ For statistically steady turbulence, we use external forcing to drive the system.
- ▶ We study decaying turbulence by using two kinds of initial conditions:
 1. a random configuration where all the energy is concentrated at large length scales;
 2. a configuration obtained from a statistically steady turbulent state.

Details: Forced Turbulence

- ▶ We start from an initial condition where all the energy is concentrated in the large length scales, i.e., $v_n^0 = k_n^{-1/3} e^{i\theta_n}$ (for $n = 1, 2$) and $v_n^0 = 0$ (for $n = 3$ to 22), with θ_n a random phase angle distributed uniformly between 0 and 2π .
- ▶ The system is then driven to a statistically steady state with a force $f_n = \delta_{n,1}(i + i) \times 5 \times 10^{-3}$.
- ▶ All measurements are made once the system reaches a statistically steady state.

Details: Decaying Turbulence

- ▶ For the first initial condition we use $v_n^0 = k_n^{1/2} e^{i\theta_n}$ (for $n = 1, 2$) and $v_n^0 = k_n^{1/2} e^{-k_n^2} e^{i\theta_n}$ (for $n = 3$ to 22) with θ_n a random phase angle distributed uniformly between 0 and 2π .
- ▶ For the second initial condition, we first achieve a forced statistically steady state, with $f_n = \delta_{n,1}(i + i) \times 5 \times 10^{-3}$. The force is then switched off at some time origin t_0 and the system is allowed to decay freely.
- ▶ Our exponents are independent of the kind of initial condition we choose.

Error Estimates (GOY)

- ▶ Static solution exhibit a 3-cycle in the shell index n .
- ▶ Obtain 50 different values of each of the exponents from 50 independent simulations.
- ▶ Time-averaging is done over a time $T_{av} = 10^5 \times \tau_L$ to obtain the results for statistically steady state quantities. For decaying turbulence, we average over 20000 statistically independent initial configurations.
- ▶ The means of these 50 values for each of the dynamic-multiscaling exponents are shown in figure and the standard deviation yields error.
- ▶ This averaging is another way of removing the effects of the 3-cycle mentioned above.

Principal Results: Fluid Turbulence

- ▶ Simple dynamic scaling for Eulerian-velocity structure functions ($z_p^E = 1$).
- ▶ Dynamic multiscaling is obtained for Lagrangian or Quasi-Lagrangian structure functions.
- ▶ Dynamic multiscaling exponents z_p depend on how $\mathcal{T}_p(r)$ is extracted.
- ▶ z_p is related to the equal-time exponents via bridge relations.
- ▶ Universality of dynamic exponents: the same for decaying and statistically steady turbulence.

Integral Time Scale

- ▶ From the longitudinal, time-dependent, order- p structure functions, the order- p , degree- M , integral time scale is defined as,

$$\mathcal{T}_{p,M}^I(r) \equiv \left[\frac{1}{\mathcal{S}_p(r)} \int_0^\infty \mathcal{F}_p(r, t) t^{(M-1)} dt \right]^{(1/M)}$$

- ▶ The integral dynamic multiscaling exponent $z_{p,M}^I$ is defined as

$$\mathcal{T}_{p,M}^I(r) \sim r^{z_{p,M}^I}.$$

Derivative Time Scale

- ▶ Similarly, the order- p , degree- M derivative time scale is defined as

$$\mathcal{T}_{p,M}^D(r) \equiv \left[\frac{1}{\mathcal{S}_p(r)} \frac{\partial^M \mathcal{F}_p(r, t)}{\partial t^M} \right]^{(-1/M)}$$

- ▶ The derivative dynamic multiscaling exponent $z_{p,M}^D$ is defined as

$$\mathcal{T}_{p,M}^D(r) \sim r^{z_{p,M}^D}.$$

Theoretical Prediction

- ▶ The multifractal model predicts the following bridge relations:

$$z_{p,M}^I = 1 + \frac{[\zeta_{p-M} - \zeta_p]}{M};$$

$$z_{p,M}^D = 1 + \frac{[\zeta_p - \zeta_{p+M}]}{M}.$$

Extending the Frisch-Parisi Multifractal Model

Dynamic Structure Functions

$$\mathcal{F}_p(\ell, t) \propto \int_{\mathcal{I}} d\mu(h) \left(\frac{\ell}{L}\right)^{z(h)} \mathcal{G}^{p,h}\left(\frac{t}{\tau_{p,h}}\right),$$

where $\mathcal{G}^{p,h}\left(\frac{t}{\tau_{p,h}}\right)$ has a characteristic decay time $\tau_{p,h} \sim \ell/\delta v(\ell) \sim \ell^{1-h}$, and $\mathcal{G}^{p,h}(0) = 1$. If $\int_0^\infty t^{(M-1)} \mathcal{G}^{p,h} dt$ exists, then the order- p , degree- M , integral time scale is

$$\mathcal{T}_{p,M}^I(\ell) \equiv \left[\frac{1}{\mathcal{S}_p(\ell)} \int_0^\infty \mathcal{F}_p(\ell, t) t^{(M-1)} dt \right]^{(1/M)}.$$

* V.S. L'vov, E. Podivilov, and I. Procaccia, Phys. Rev. E **55**,7030 (1997).

Multifractal Model

$$\begin{aligned}\mathcal{T}_{p,1}^I(\ell) &\equiv \left[\frac{1}{\mathcal{S}_p(\ell)} \int_0^\infty \mathcal{F}_p(\ell, t) dt \right]^{(1/M)} \\ &\propto \left[\frac{1}{\mathcal{S}_p(\ell)} \int_{\mathcal{I}} d\mu(h) \left(\frac{\ell}{L}\right)^{Z(h)} \int_0^\infty dt \mathcal{G}^{p,h} \left(\frac{t}{\tau_{p,h}}\right) \right] \\ &\propto \left[\frac{1}{\mathcal{S}_p(\ell)} \int_{\mathcal{I}} d\mu(h) \left(\frac{\ell}{L}\right)^{ph+3-D(h)} \ell^{1-h} \right]\end{aligned}$$

In the last step, we have used :

$$\tau_{p,h} \sim \ell / \delta v(\ell) \sim \ell^{1-h}$$

Multifractal Model

- ▶ Corresponding Bridge Relations :

$$z_{p,1}^I = 1 + [\zeta_{p-1} - \zeta_p],$$

$$z_{p,2}^D = 1 + [\zeta_p - \zeta_{p+2}]/2.$$

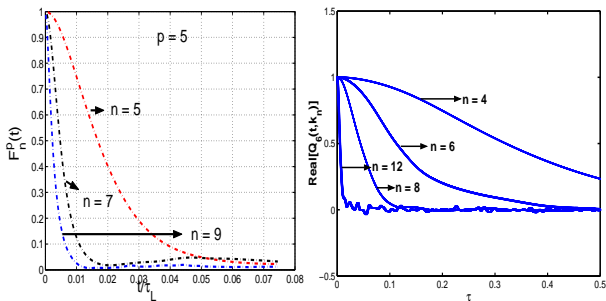
- ▶ Bridge relations reduce to $z_p^{K41} = 2/3$ if we assume K41 scaling for the equal-time structure functions.

Numerical studies of dynamic multiscaling

- ▶ L. Biferale, G. Bofetta, A. Celani, and F. Toschi, *Physica D* **127** 187 (1999); this study uses an exit-time method.
- ▶ Our group has concentrated on an elucidation of dynamic multiscaling by using time-dependent structure functions and
 - (a) shell models and
 - (b) the two-dimensional Navier-Stokes equation with Ekman friction.

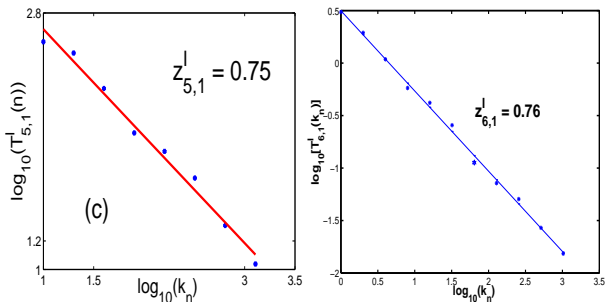
In the following slides we give an overview of our results without technical details.

Results



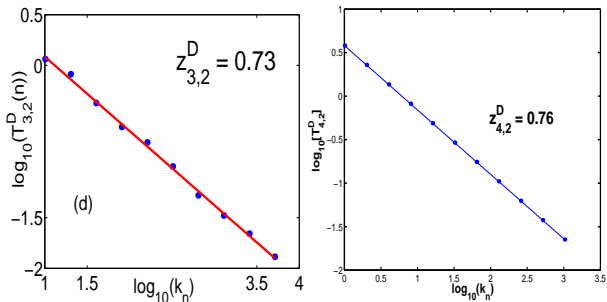
Plots of order- p structure functions vs the dimensionless time for various shells for statistically steady (left) and decaying (right) turbulence.

Integral Time Scales



Log-log plots of integral times for statistically steady (left) and decaying (right) turbulence for order- p structure functions; the slopes of these graphs yield $z_{p,1}^I$. The integration is carried out over time 0 to t_u , where we choose t_u such that $F_p(n, t_u)$ (or $Q_p(n, t_u)$) = α for all n and p .

Derivative Time Scales



The analogue of the previous figure for derivative time scales yields $z_{p,1}^D$. We use a centered, sixth-order, finite-difference scheme by extending $F_p(n, t)$ (or $Q_p(n, t)$) to negative t via $F_p(n, -t)$ (or $Q_p(n, -t) = F_p(n, t)$ (or $Q_p(n, t)$) to obtain the derivative time scales.

Passive Scalars

- ▶ We use two different kinds of velocity fields in the advection-diffusion equation for both statistically steady and decaying turbulence:
 - ▶ Model A : The Kraichnan ensemble where each component of \mathbf{u} is a zero-mean, delta-correlated Gaussian random variable.
 - ▶ Model B : Velocities from the GOY shell model.

Principal Results: Passive-Scalars

- ▶ Dynamic multiscaling is obtained only if the advecting velocity is intermittent.
- ▶ Simple dynamic scaling is obtained for a simple version of the passive-scalar problem (Kraichnan), in which the advecting velocity field is Gaussian, even though equal-time structure functions display multiscaling in this model.
- ▶ For intermittent velocity fields, different time scales can be extracted.
- ▶ z_p related to ζ_p through bridge relations.
- ▶ Universality: Dynamic exponents for decaying and statistically steady passive-scalar turbulence are equal.

Model A

- ▶ The covariance of the field is

$$\langle u_i(\mathbf{x}, t) u_j(\mathbf{x} + \mathbf{r}, t') \rangle = 2D_{ij} \delta(t - t')$$

where the Fourier Transform of D_{ij} has the form

$$\tilde{D}_{ij}(\mathbf{q}) \propto \left(q^2 + \frac{1}{L^2}\right)^{-(d+\xi)/2} e^{-\eta q^2} \left[\delta_{ij} - \frac{q_i q_j}{q^2}\right].$$

In the limits $L \rightarrow \infty$ and $\eta \rightarrow 0$, D_{ij} in real space is

$$D_{ij}(\mathbf{r}) = D^0 \delta_{ij} - \frac{1}{2} d_{ij}(\mathbf{r})$$

where,

$$d_{ij} = D_1 r^\xi \left[(d - 1 + \xi) \delta_{ij} - \xi \frac{r_i r_j}{r^2} \right]$$

Passive-scalar shell models

$$\left[\frac{d}{dt} + \kappa k_n^2 \right] \theta_n = \imath \left[a_n (\theta_{n+1}^* u_{n-1}^* - \theta_{n-1}^* u_{n+1}^*) + b_n (\theta_{n-1}^* u_{n-2}^* + \theta_{n-2}^* u_{n-1}^*) \right. \\ \left. + c_n (\theta_{n+2}^* u_{n+1}^* + \theta_{n+1}^* u_{n+2}^*) \right] + f_n,$$

where the asterisks denote complex conjugation, $a_n = k_n/2$, $b_n = -k_{n-1}/2$, and $c_n = k_{n+1}/2$; f_n is an additive force that is used to drive the system to a steady state; the boundary conditions are $u_{-1} = u_0 = \theta_{-1} = \theta_0 = 0$; $u_{N+1} = u_{N+2} = \theta_{N+1} = \theta_{N+2} = 0$.

- ▶ For the Kraichnan model, the advecting velocity variables are taken to be zero-mean, white-in-time, Gaussian random complex variables with covariance $\langle u_n(t) u_m^*(t') \rangle = C_2 k_n^{-\xi} \delta_{mn} \delta(t - t')$.
- ▶ For a "turbulent" passive-scalar field, the advecting velocity field is a solution of the GOY shell model.

Model A

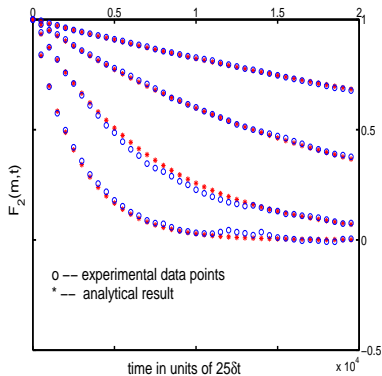
This model shows multiscaling for equal-time passive-scalar structure functions for $0 < \xi < 2$.

Dynamic Multiscaling in Passive-Scalars

Multifractal model predicts:

- ▶ $z_{p,M}^D = 1 - \zeta_M^u/M$
- ▶ $z_{p,M}^I = 1 - |\zeta_M^u|/M$
- ▶ Breakdown of simple scaling.
- ▶ Does structure functions with negative exponents exists?

Analytical and Numerical Results

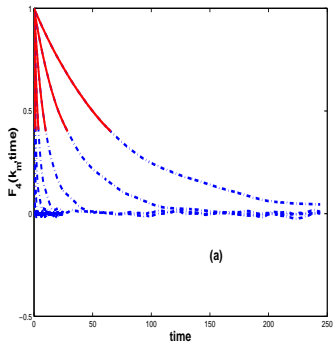


A comparison of our numerical and analytical results for model A second-order structure function in decaying turbulence.

Model A: Numerical Results

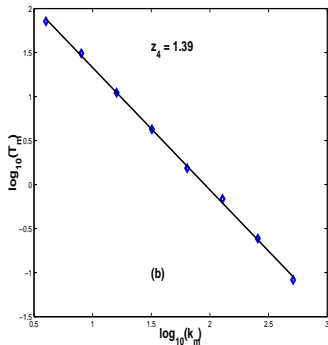
- ▶ Analytical work shows that for Model A the time-dependent structure functions decay exponentially.
- ▶ A log-log plot of the characteristic decay time vs the wave vectors yield the dynamic exponent z_p .
- ▶ It is shown analytically that for all order- p time-dependent structure functions, $z_p = 2 - \xi$.
- ▶ Our numerics support this prediction for decaying passive-scalar fields.

Model A: Numerical Results



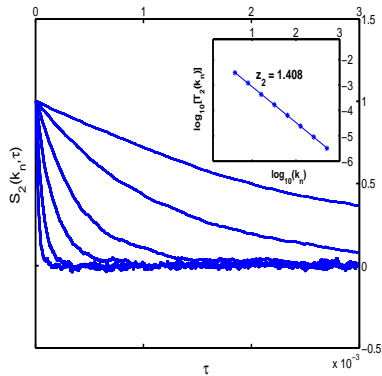
A plot of the fourth-order structure function ($\xi = 0.6$) vs time for statistically steady turbulence. The scaling exponent is extracted from the decay constant of the curves.

Model A: Numerical Results



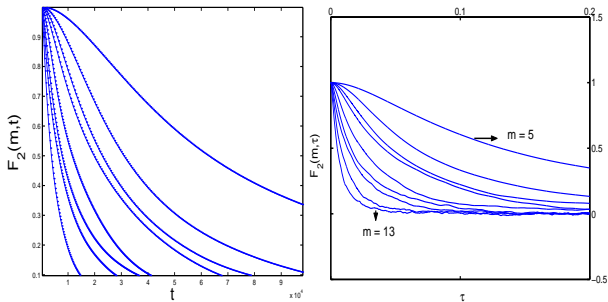
The slope of a log-log plot of the decay constant vs the wave-vector yields the dynamic scaling exponent for the fourth-order structure function.

Model A: Numerical Results



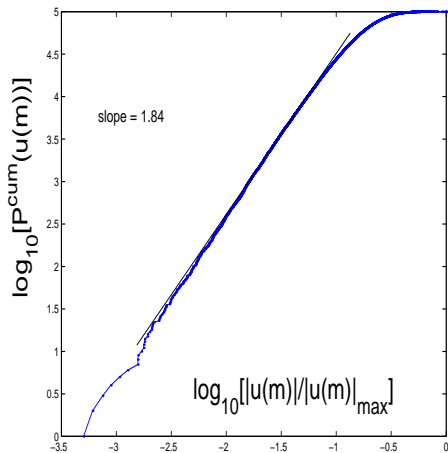
A plot of the second-order dynamic structure function for decaying turbulence. The slope of a log-log plot (inset) of the decay time vs the wave-vector yields the dynamic exponent .

Model B: Numerical Results



Plots of the second-order time-dependent structure function vs the dimensionless time for statistically steady (left) and decaying turbulence (right).

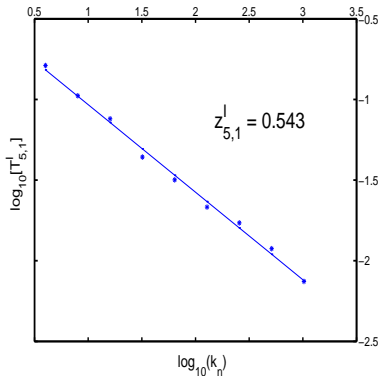
Cumulative pdf for u_m



Negative Exponents

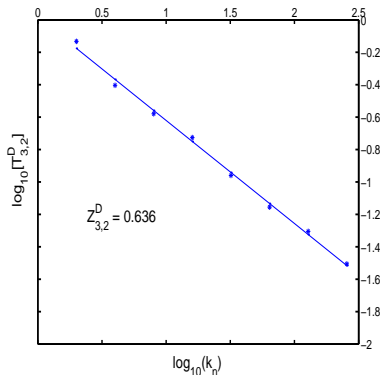
- ▶ For small $|u_m|$, $P^{cum}[|u_m|] \sim |u_m|^{1.8}$.
- ▶ $P[|u_m|] \sim |u_m|^{0.8}$.
- ▶ $S_{-1}(m) \equiv \int P[x] \frac{1}{x} dx \sim \int x^{-0.2} dx$ exists.
- ▶ But $S_p(m)$ for $p \approx -1.8$ does not.
- ▶ $T'_{p,M}$ for $M > 2$ does not exist.
- ▶ Measurement of a static quantity ($P(x)$) gives us information about existence of a dynamic quantity $T'_{p,M}$.

Model B: Integral Time Scale



A log-log plot of the integral time scale vs the wave-vector in decaying turbulence. The linear fit gives us the scaling exponent $z_{p,M}^I$.

Derivative Time Scale



A log-log plot of the derivative time scale vs the wave-vector in decaying turbulence. The linear fit gives us the scaling exponent $Z_{p,M}^D$.

Exponents for dynamic multiscaling in shell models

order(p)	ζ_p^u	$z_{p,1}^{I,u}$ [Theory]	$z_{p,1}^{I,u}$	$z_{p,2}^{D,u}$ [Theory]	$z_{p,2}^{D,u}$
1	0.379 ± 0.008	0.621 ± 0.008	0.61 ± 0.03	0.68 ± 0.01	0.699 ± 0.008
2	0.711 ± 0.002	0.66 ± 0.01	0.68 ± 0.01	0.716 ± 0.008	0.723 ± 0.006
3	1.007 ± 0.003	0.704 ± 0.005	0.711 ± 0.001	0.74 ± 0.01	0.752 ± 0.005
4	1.279 ± 0.006	0.728 ± 0.009	0.734 ± 0.002	0.76 ± 0.02	0.76 ± 0.01
5	1.525 ± 0.009	0.75 ± 0.02	0.755 ± 0.002	0.77 ± 0.02	0.77 ± 0.02
6	1.74 ± 0.01	0.78 ± 0.02	0.78 ± 0.03	0.77 ± 0.03	0.78 ± 0.02

order(p)	ζ_p^θ	$z_{p,1}^{I,\theta}$	$z_{p,2}^{D,\theta}$
1	0.342 ± 0.002	0.522 ± 0.002	0.632 ± 0.003
2	0.634 ± 0.003	0.531 ± 0.004	0.647 ± 0.003
3	0.873 ± 0.003	0.553 ± 0.006	0.646 ± 0.003
4	1.072 ± 0.004	0.563 ± 0.003	0.642 ± 0.005
5	1.245 ± 0.004	0.562 ± 0.006	0.643 ± 0.006
6	1.370 ± 0.006	0.576 ± 0.006	0.640 ± 0.005

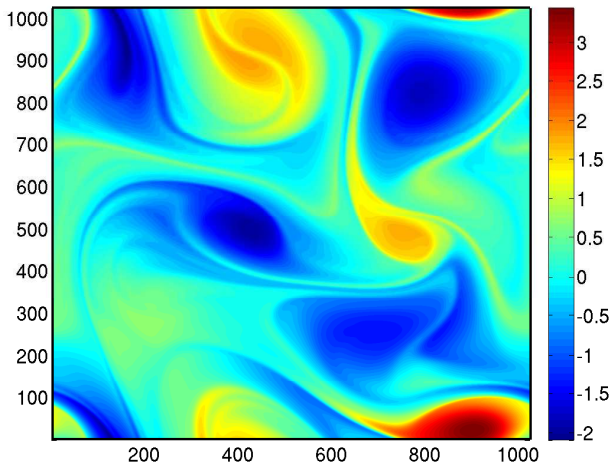
Dynamic Multiscaling in Two-dimensional Fluid Turbulence

Multiscaling and quasi-Lagrangian Structure Functions

- ▶ Multiscaling in equal-time, Eulerian vorticity structure functions.
- ▶ Dynamic-multiscaling in time-dependent vorticity structure functions for Eulerian and quasi-Lagrangian fields.
- ▶ Tracking a single particle in a $2D$ flow with Ekman friction to generate quasi-Lagrangian fields.

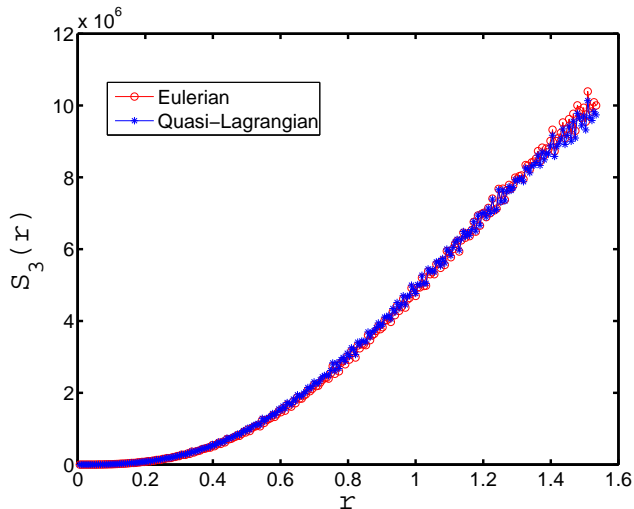
Movie

Steady State quasi-Lagrangian Vorticity Field



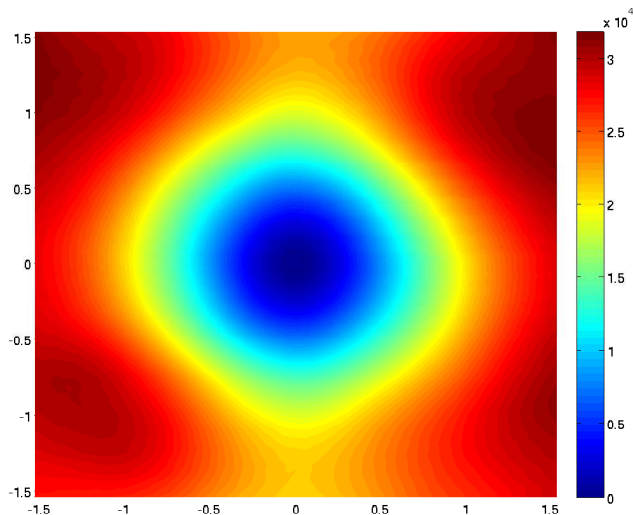
A pseudocolor plot of the quasi-Lagrangian vorticity field in the statistically steady state.

Equal-time Structure Functions



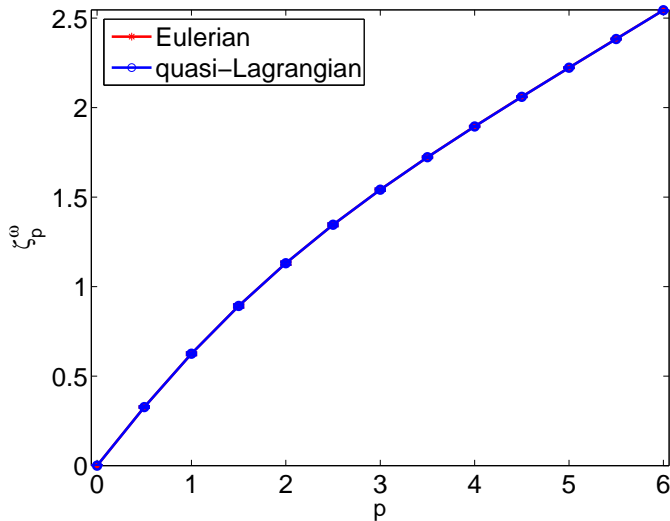
The third order structure function for the Eulerian (red) and quasi-Lagrangian (blue) fields.

Equal-time Structure Functions : quasi-Lagrangian



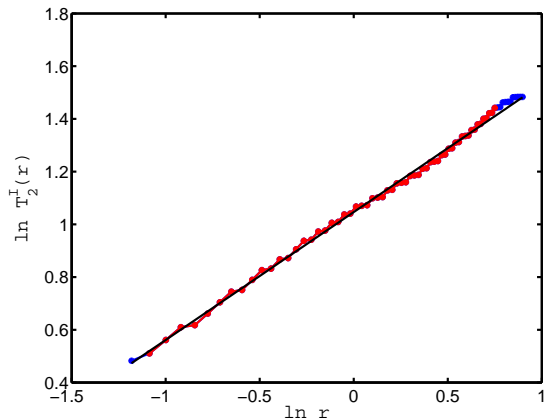
The isotropic sector for the third order structure function for the quasi-Lagrangian field.

Equal-time Exponents for Vorticity Structure Functions



The equal-time exponents ζ_p^ω , for the vorticity field, versus p for Eulerian (in red) and quasi-Lagrangian (in blue) fields.

Time-dependent Structure Functions

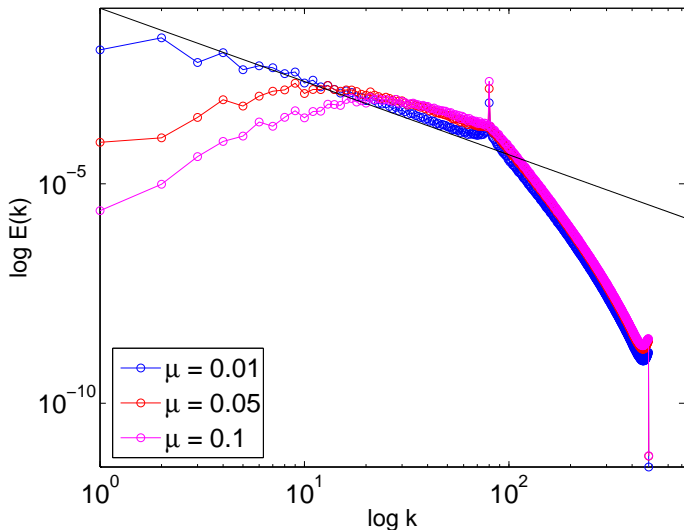


A log-log plot of $T_{2,1}^I$ versus the separation r ; the data points are shown by open red circles and the straight black line shows the line of best fit in the inertial range.

Exponents from 2D DNS

order(ρ)	ζ_p^{qL}	$z_{p,1}^{l,qL}$ [Theory]	$z_{p,1}^{l,qL}$	$z_{p,2}^{D,qL}$ [Theory]	$z_{p,2}^{D,qL}$
1	0.625 ± 0.003	0.375 ± 0.007	0.37 ± 0.02	0.541 ± 0.008	0.53 ± 0.02
2	1.131 ± 0.005	0.49 ± 0.02	0.48 ± 0.01	0.618 ± 0.009	0.62 ± 0.2
3	1.541 ± 0.005	0.58 ± 0.01	0.57 ± 0.01	0.66 ± 0.01	0.67 ± 0.01
4	1.895 ± 0.004	0.65 ± 0.01	0.65 ± 0.01	0.675 ± 0.008	0.66 ± 0.03
5	2.222 ± 0.008	0.67 ± 0.01	0.65 ± 0.02	0.70 ± 0.01	0.70 ± 0.02
6	2.544 ± 0.004	0.68 ± 0.01	0.66 ± 0.02	0.71 ± 0.02	0.71 ± 0.03

Effect of Ekman Friction



A log-log plot of the energy spectrum versus the wavevector k for various values of μ .

Conclusions

- ▶ We have checked that bridge relations hold for the vorticity structure functions in the forward cascade in 2D turbulence.
- ▶ We have also studied time-dependent structure functions in a shell model for MHD turbulence (with S.S. Ray and G. Sahoo); but here it is not clear how to obtain bridge relations.