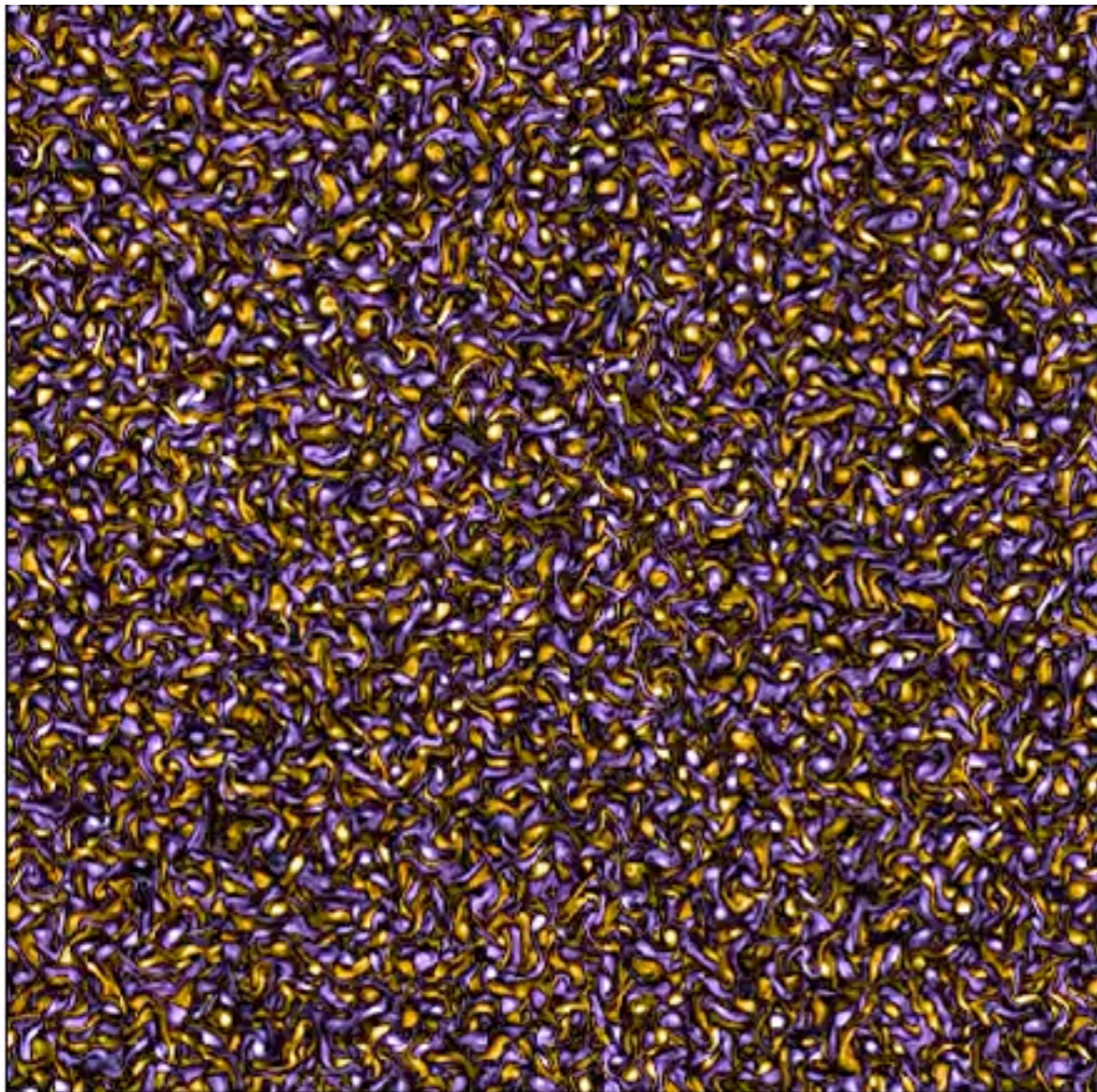


An Introduction to 2D Turbulence

Jason Laurie

Mathematics Group
School of Engineering and Applied Science
Aston University

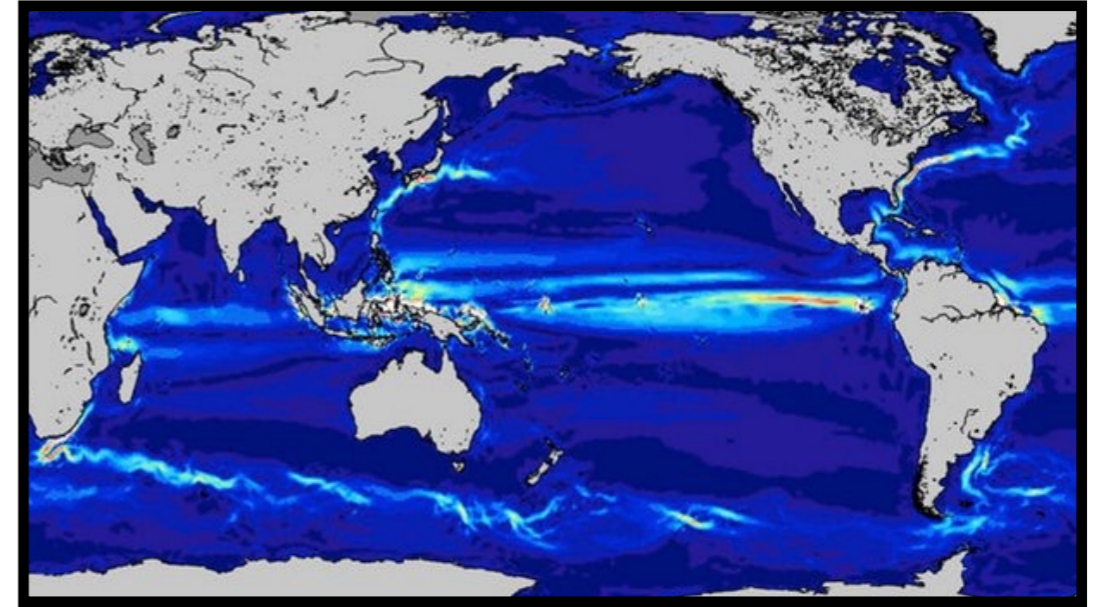
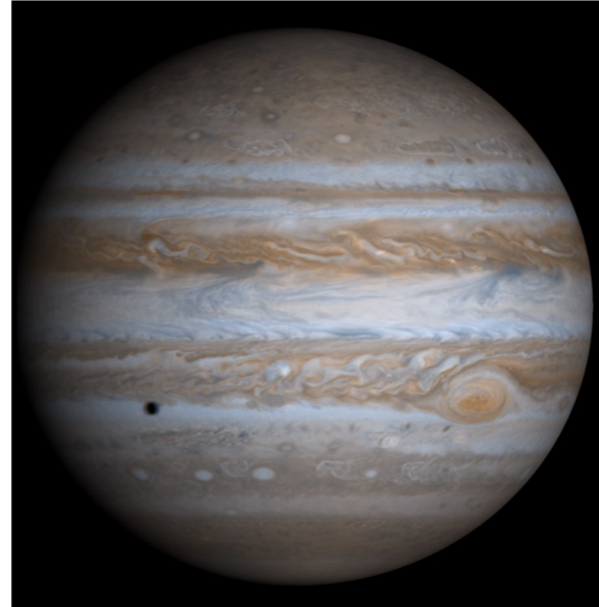


Outline

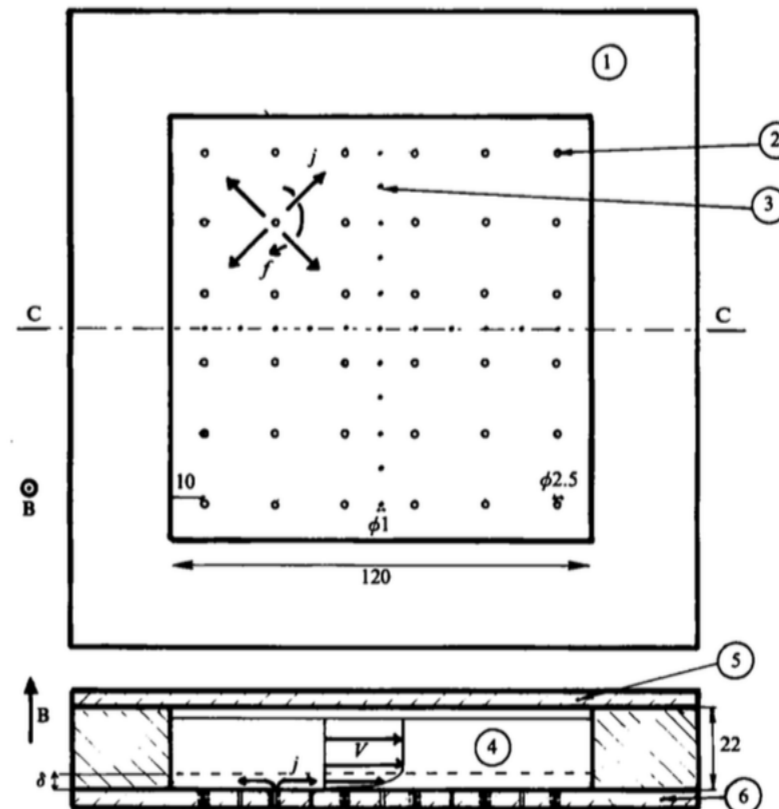
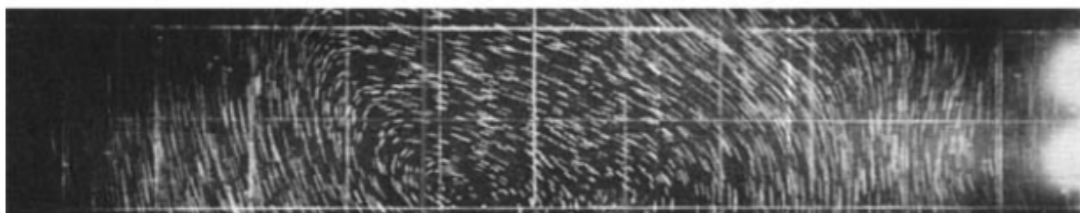
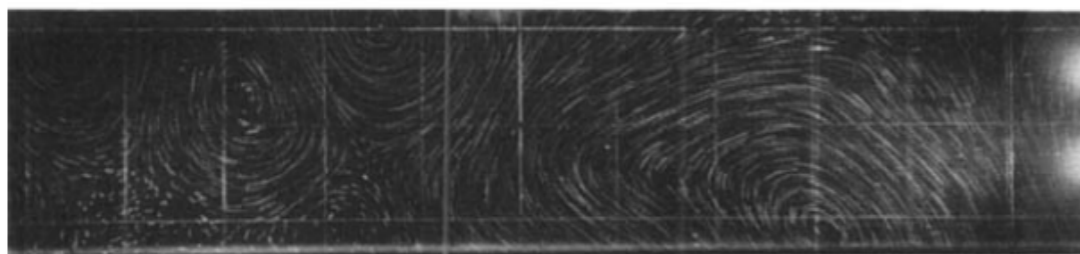
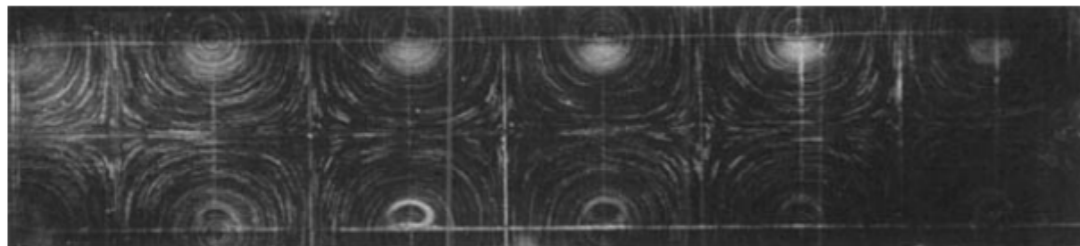
- Key results of 3D turbulence
- 2D turbulence theory
- Experiments and simulations
- Energy condensation and mean flows
- Thin layer turbulence: 2D to 3D transition

Why is 2D turbulence important?

Mean flows in geophysical turbulence



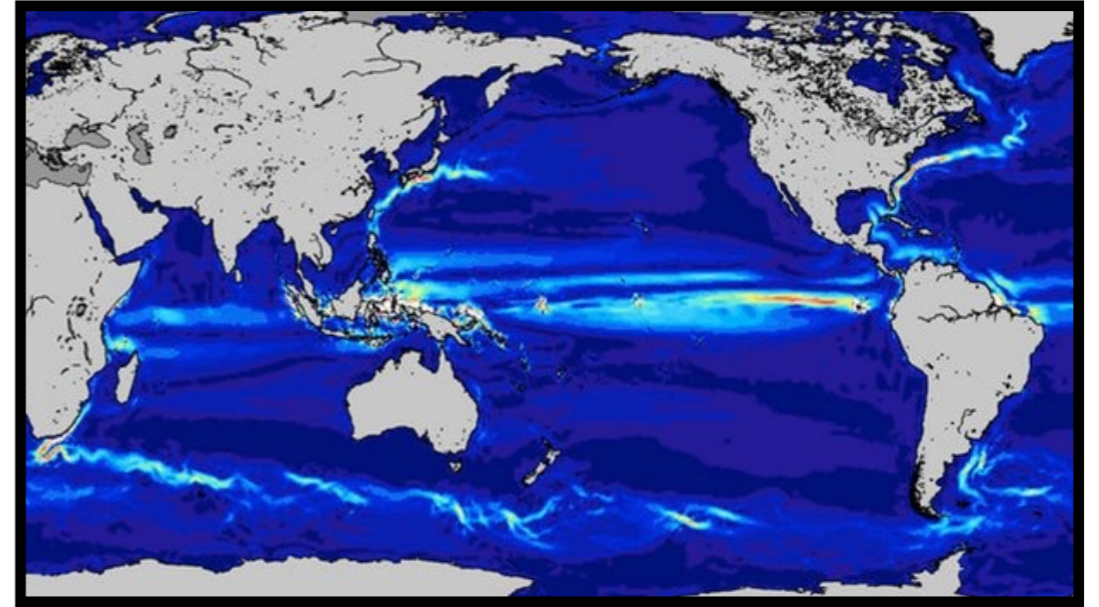
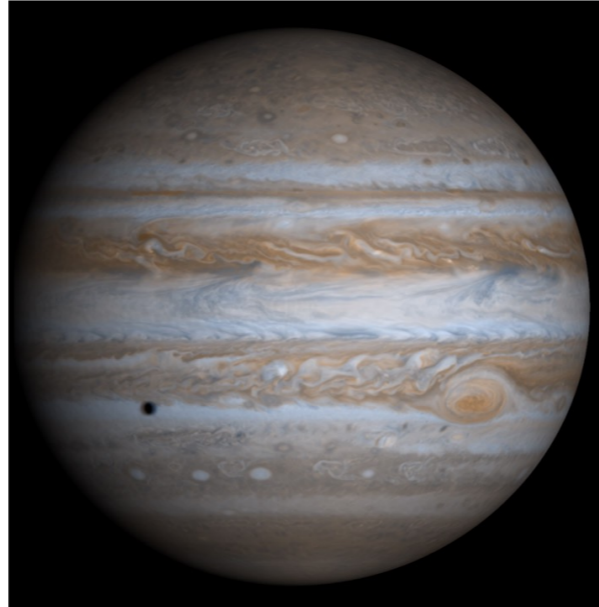
Thin-layer fluid experiments



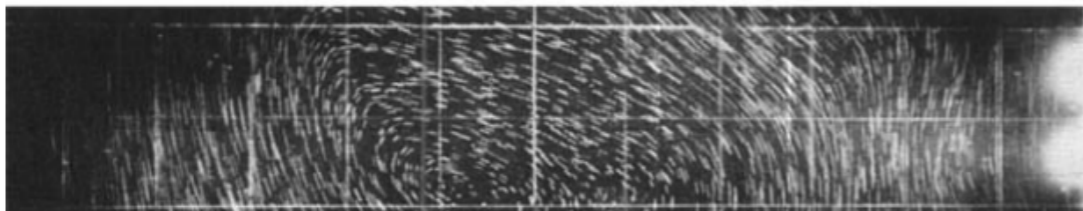
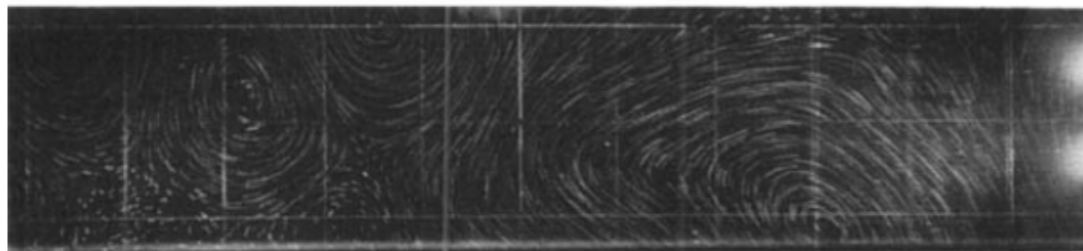
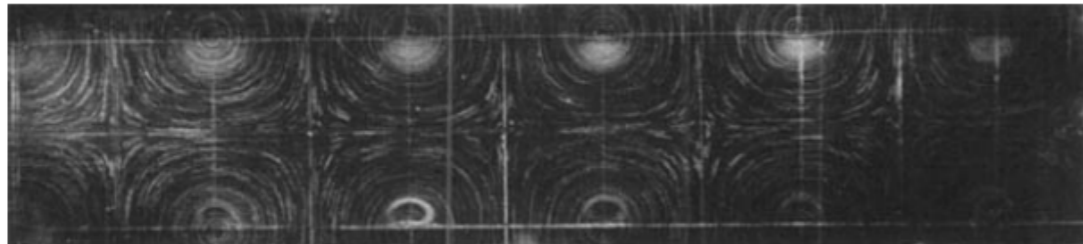
Sommeria,
J. Fluid Mech. **170**,
139, (1986)

Why is 2D turbulence important?

Mean flows in geophysical turbulence



Thin-layer fluid experiments



Properties

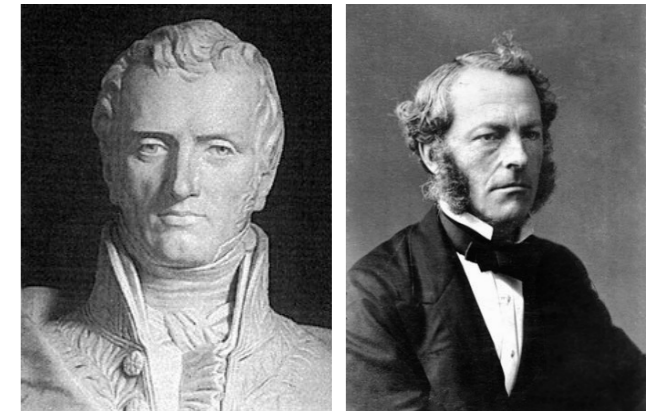
- Stable large-scale coherent mean flow
- Typically generated out of small-scale fluctuations
- In non-equilibrium balance between forcing and dissipation

3D Navier-Stokes equations

Claude-Louis Navier and George Stokes
(1827-1845)

$$\frac{\partial \mathbf{v}}{\partial t} + (\mathbf{v} \cdot \nabla) \mathbf{v} = -\frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{v} + \mathbf{f}$$

$$\nabla \cdot \mathbf{v} = 0$$

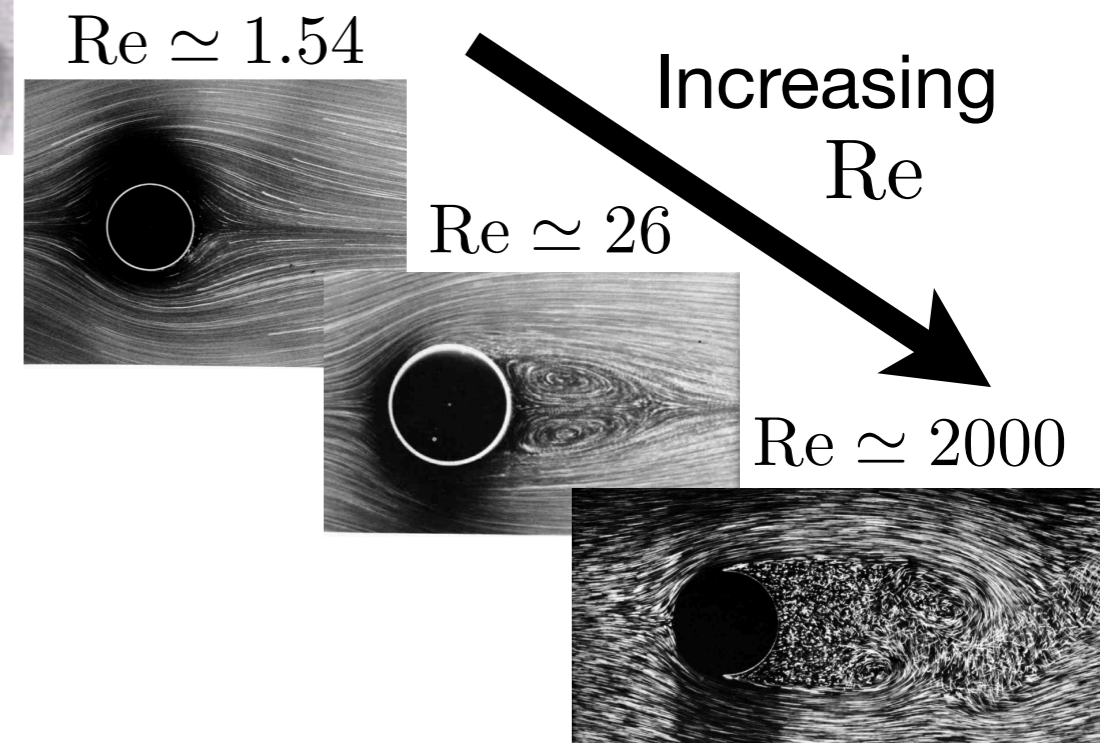
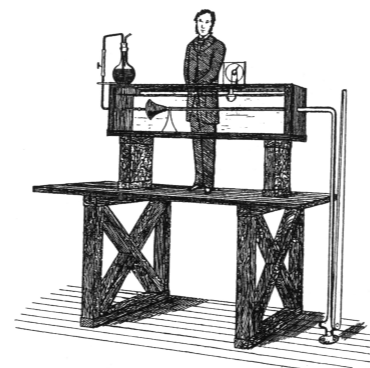


Reynolds number Osbourne Reynolds (1883)

- Ratio of the nonlinear advection term to that of viscous diffusion



$$\text{Re} = \frac{|(\mathbf{v} \cdot \nabla) \mathbf{v}|}{|\nu \nabla^2 \mathbf{v}|} \sim \frac{VL}{\nu}$$



Turbulence appears when $1 \ll \text{Re}$

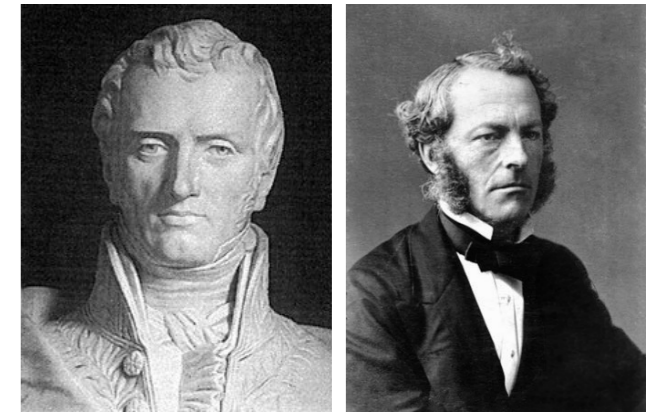
The Navier-Stokes equation

3D Navier-Stokes equations

Claude-Louis Navier and George Stokes
(1827-1845)

$$\frac{\partial \mathbf{v}}{\partial t} + (\mathbf{v} \cdot \nabla) \mathbf{v} = -\frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{v} + \mathbf{f}$$

$$\nabla \cdot \mathbf{v} = 0$$



The energy balance equation

$$\frac{dE}{dt} = -2\nu Z = -\epsilon$$

Kinetic Energy

$$E = \frac{1}{2} \int |\mathbf{v}|^2 d\mathbf{x}$$

Enstrophy

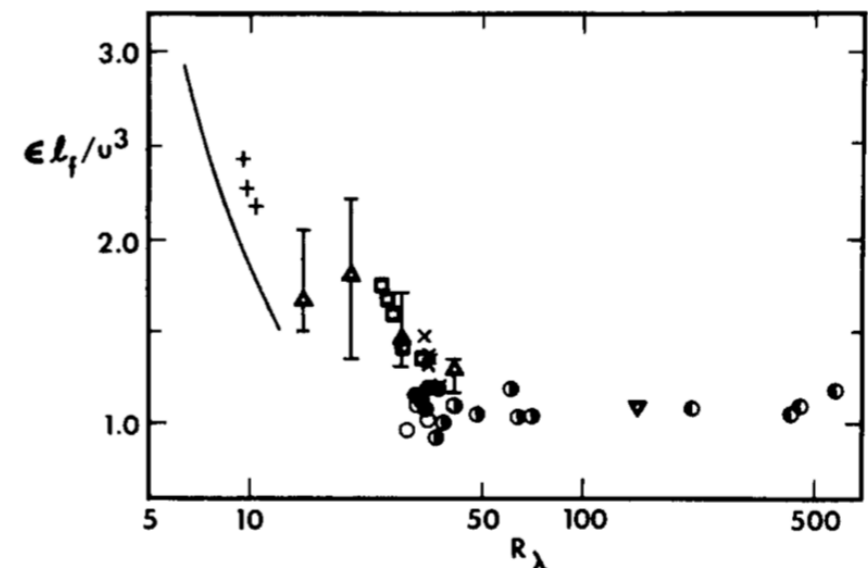
$$Z = \frac{1}{2} \int |\nabla \times \mathbf{v}|^2 d\mathbf{x}$$

- In the inviscid limit, the Navier-Stokes equation conserves the kinetic energy

Dissipative anomaly

- However, in the inviscid limit, experimentally the energy dissipation rate ϵ remains finite

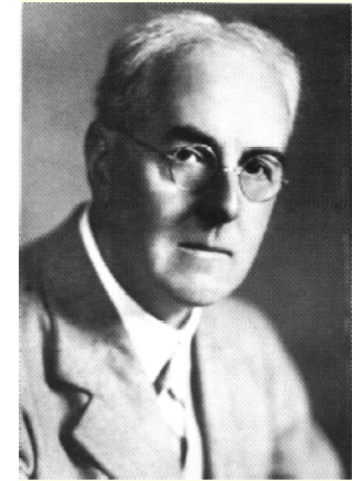
$$\epsilon = \lim_{\nu \rightarrow 0} 2\nu Z > 0$$



Richardson's cascade picture

"Big whirls have little whirls that feed on their velocity, and little whirls have lesser whirls and so on to viscosity."

Lewis Fry Richardson, *Weather Prediction by Numerical Process*, (1922)



Kolmogorov's four-fifths law

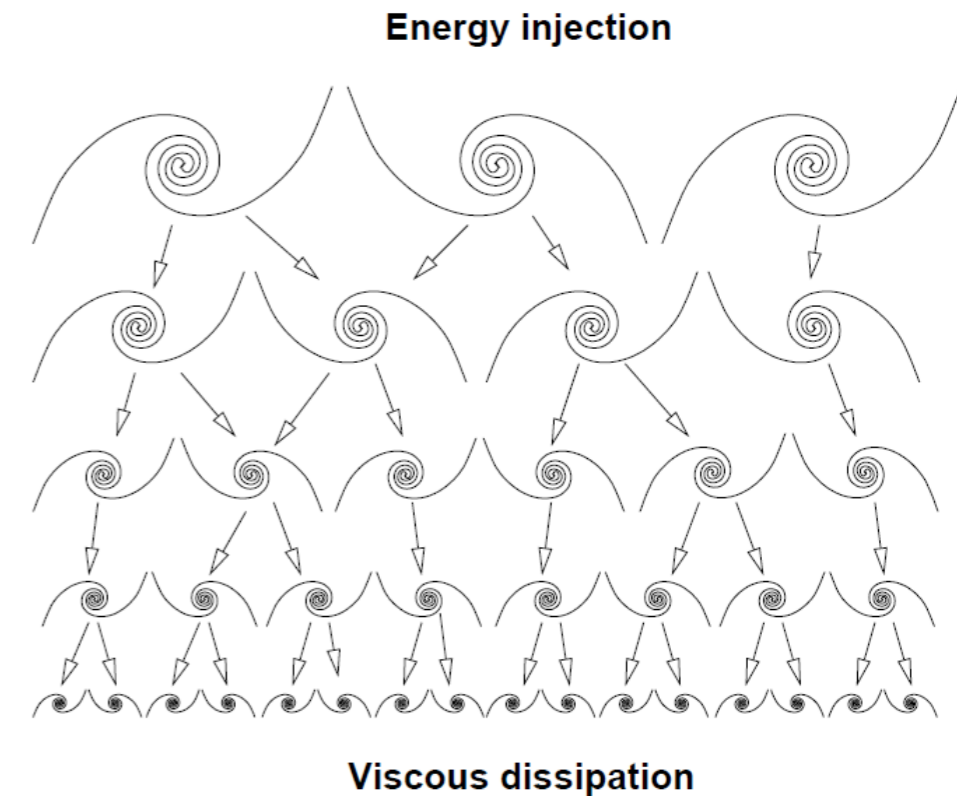
- **Inertial range dynamics:** scale separation between forcing and dissipation

- Under the assumptions of **scale invariance, isotropy, and homogeneity**

Kolmogorov proved that for the velocity

increments $\delta v_r(\mathbf{x}) = [\mathbf{v}(\mathbf{x} + \mathbf{r}) - \mathbf{v}(\mathbf{x})] \cdot \mathbf{r}$

$$\langle (\delta v_r)^3 \rangle = -\frac{4}{5} \epsilon r$$



A. N. Kolmogorov, *Dokl. Akad. Nauk SSSR* **30**, 299 (1941)

Kolmogorov's Energy Spectrum

- Distribution of energy in scale-space can be observe by computing the 1D energy spectrum E_k defined through

$$E = \frac{1}{2} \int_{\mathcal{D}} |\mathbf{v}|^2 d\mathbf{r} = \int E_k dk$$

- Assuming we satisfy Kolmogorov's four-fifths law

$$\langle (\delta v_r)^3 \rangle = -\frac{4}{5} \epsilon r$$

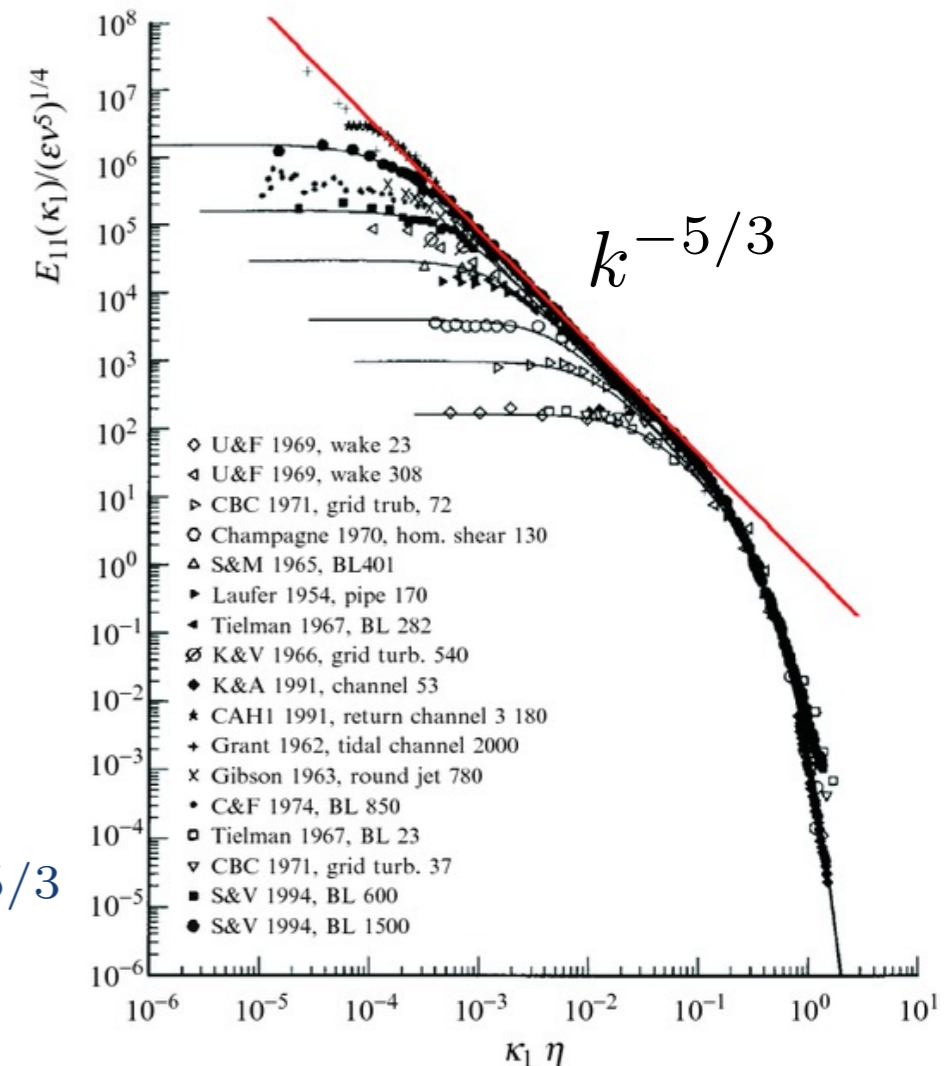
- Then, by dimensional arguments the **second order velocity increment correlator scales as**

$$\langle (\delta v_r)^2 \rangle \propto \epsilon^{2/3} r^{2/3} \Rightarrow E_k \propto \epsilon^{2/3} k^{-5/3}$$

A. N. Kolmogorov, Dokl. Akad. Nauk SSSR **30**, 299 (1941)

A. M Obukhov, Dokl. Akad. Nauk SSSR, **5**, 453–466, (1941)

- A 'universal' dimensionless prefactor for $E_k = C \epsilon^{2/3} k^{-5/3}$ is experimentally measure to be around $C \simeq 1.5$



Structure function scaling from K41

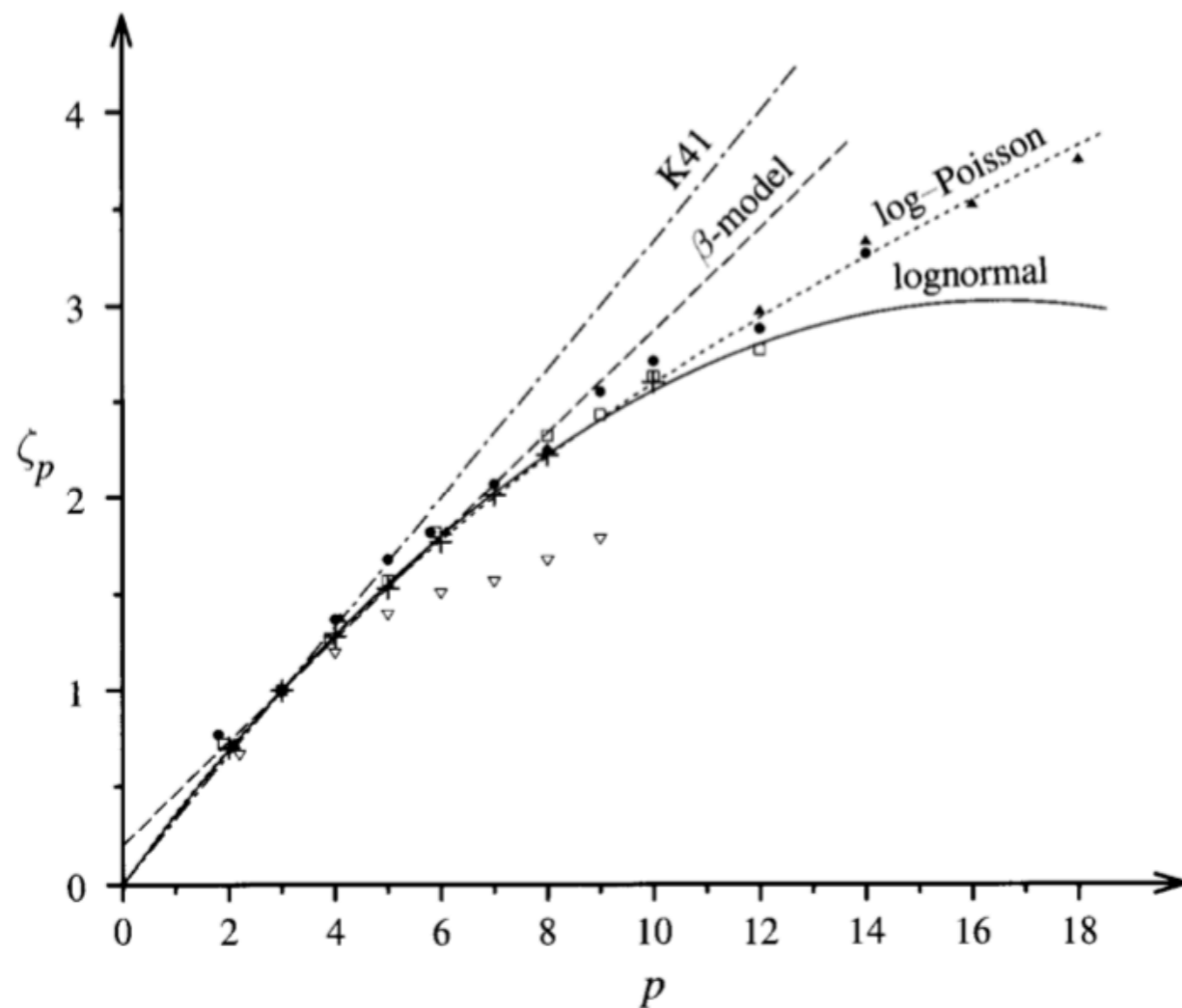
- From the **assumptions of Kolmogorov K41 theory**, we expect that the statistical moments of turbulent velocity structure functions should scale as

$$\langle (\delta v_r)^p \rangle = C_n (\epsilon r)^{p/3}$$

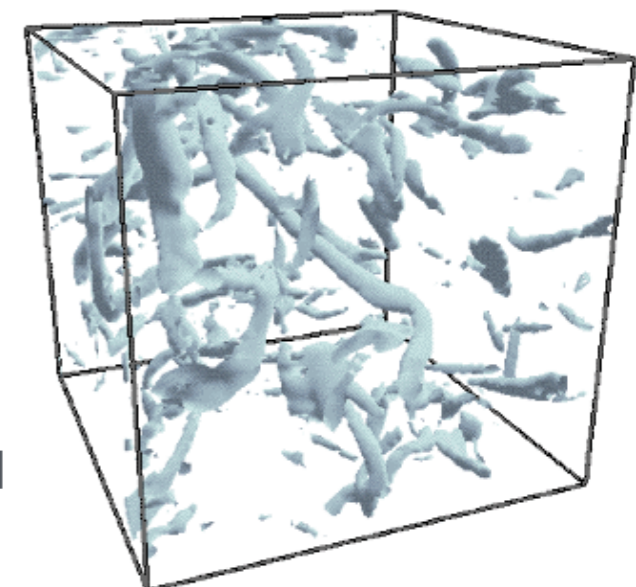


Intermittency

- **Strong deviations** from K41 for $p > 3$
- Several models have been proposed to explain the deviation from $\zeta_p = p/3$
- Intermittency is related to velocity phase correlations



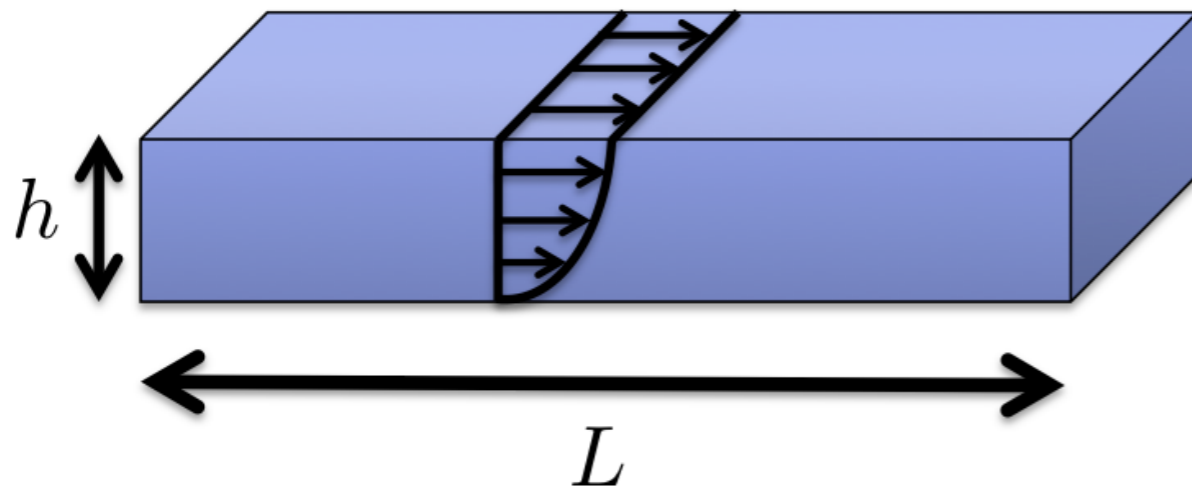
Frisch, (1995)



Leveque and She, (1993)

2D Turbulence Theory and Experiments

Consider a thin-layer fluid flow governed by 3D Navier-Stokes equations



$$\frac{\partial \mathbf{v}}{\partial t} + (\mathbf{v} \cdot \nabla) \mathbf{v} = -\nabla p + \nu \nabla^2 \mathbf{v} + \mathbf{f}$$

$$\nabla \cdot \mathbf{v} = 0 \quad \mathbf{v} = (u, v, w)$$

- Neglect vertical motions because $w \sim O(h/L)(u, v)$
- Assume a Poiseuille velocity profile in the vertical direction $u(z), v(z) \propto z^2$

$$\nu \nabla_{(3D)}^2 \mathbf{v} \rightarrow \nu \nabla_{(2D)}^2 \mathbf{v} - \alpha \mathbf{v} \quad \alpha \sim O(\nu/h^2)$$

Thin-layer approximation: 2D Navier-Stokes with linear friction

$$\frac{\partial \mathbf{v}}{\partial t} + (\mathbf{v} \cdot \nabla) \mathbf{v} = -\nabla p + \nu \nabla^2 \mathbf{v} - \alpha \mathbf{v} + \mathbf{f}$$

$$\nabla \cdot \mathbf{v} = 0 \quad \mathbf{v} = (u, v)$$

α { Ekman friction (rotating flows)
Rayleigh friction (stratified flows)
Hartmann friction (MHD)
Air friction (soap films)

The 2D Navier-Stokes is the **simplest turbulence model** for the large-scale motion of geophysical flows where rotation, stratification, or thin-layers suppresses vertical motions



Vorticity formalism of 2D Navier-Stokes

$$\frac{\partial \omega}{\partial t} + \mathbf{v} \cdot \nabla \omega = \nu \nabla^2 \omega - \alpha \omega + f_\omega$$

$$\omega = (\nabla \times \mathbf{v}) \cdot \mathbf{e}_z$$

$$\omega = \nabla^2 \psi$$

$$\mathbf{v} = \mathbf{e}_z \times \nabla \psi$$

2D Navier-Stokes has an infinite number of inviscid invariants

Energy

$$E = \frac{1}{2} \int_{\mathcal{D}} |\mathbf{v}|^2 d\mathbf{r}$$

Casimir Functionals

$$C_f = \int_{\mathcal{D}} f(\omega) d\mathbf{r}$$

Of all the invariants, energy and enstrophy are the most important

$$\text{Energy } E = \frac{1}{2} \int_{\mathcal{D}} |\mathbf{v}|^2 d\mathbf{r} \quad \text{Enstrophy } Z = \frac{1}{2} \int_{\mathcal{D}} \omega^2 d\mathbf{r}$$

Energy and Enstrophy balance equations

$$\boxed{\frac{dE}{dt} = -2\nu Z \quad \frac{dZ}{dt} = -2\nu P}$$

Palinstrophy

$$P = \frac{1}{2} \int |\nabla \times \boldsymbol{\omega}|^2 d\mathbf{r}$$

- As the palinstrophy is positive definite, the **total enstrophy cannot grow**

No energy dissipative anomaly in 2D

- As the enstrophy remains bounded, the **energy dissipation rate cannot remain finite in the inviscid limit**

$$\lim_{\nu \rightarrow 0} \frac{dE}{dt} = 0$$

Two quadratic invariants imply a double cascade Fjørtoft, Tellus, 5, 225, (1953)

- Assume there exists **two sinks** and **one source** separated by two inertial ranges

Stationary state

$$\epsilon_I = \epsilon_\alpha + \epsilon_\nu \quad \eta_I = \eta_\alpha + \eta_\nu$$

Characteristic scales

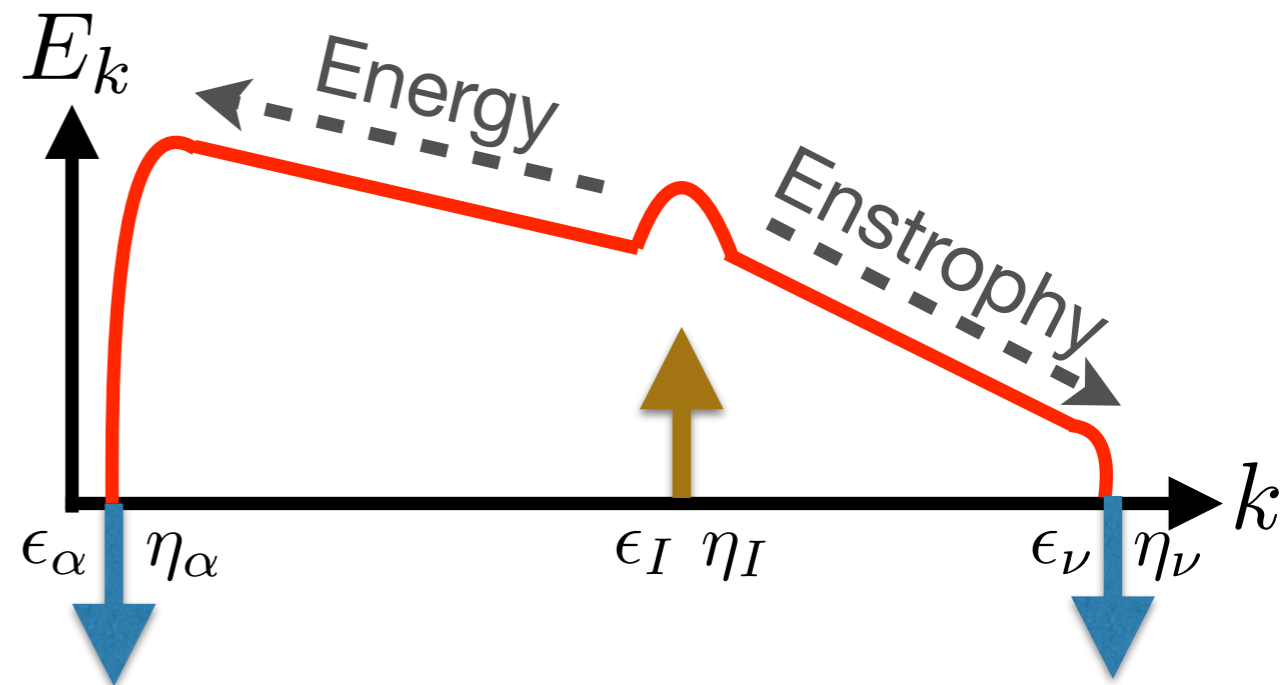
$$l_\alpha^2 = \epsilon_\alpha / \eta_\alpha \quad l_I^2 = \epsilon_I / \eta_I \quad l_\nu^2 = \epsilon_\nu / \eta_\nu$$

Enstrophy ratio

$$\frac{\eta_\alpha}{\eta_\nu} = \left(\frac{l_I}{l_\alpha} \right)^2 \frac{1 - (l_\nu/l_I)^2}{1 - (l_I/l_\alpha)^2} \xrightarrow{l_\nu \ll l_I \ll l_\alpha} 0$$

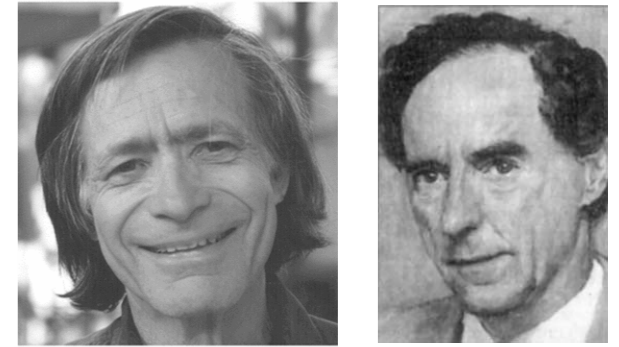
Energy ratio

$$\frac{\epsilon_\nu}{\epsilon_\alpha} = \left(\frac{l_\nu}{l_I} \right)^2 \frac{1 - (l_I/l_\alpha)^2}{1 - (l_\nu/l_I)^2} \xrightarrow{l_\nu \ll l_I \ll l_\alpha} 0$$



Kraichnan-Leith-Batchelor phenomenology (1967-1969)

- Following the results of Kolmogorov for 3D turbulence, it is possible to obtain equivalent results for 2D turbulence



Inverse energy cascade

$$\langle (\delta v_r)^3 \rangle = \frac{3}{2} \epsilon r$$

$$\langle (\delta v_r)^2 \rangle \propto \epsilon^{2/3} r^{2/3} \Rightarrow E_k \propto \epsilon^{2/3} k^{-5/3}$$

Energy spectrum scalings

Direct enstrophy cascade

$$\langle \delta v_r (\delta \omega_r)^2 \rangle = -2\eta r$$

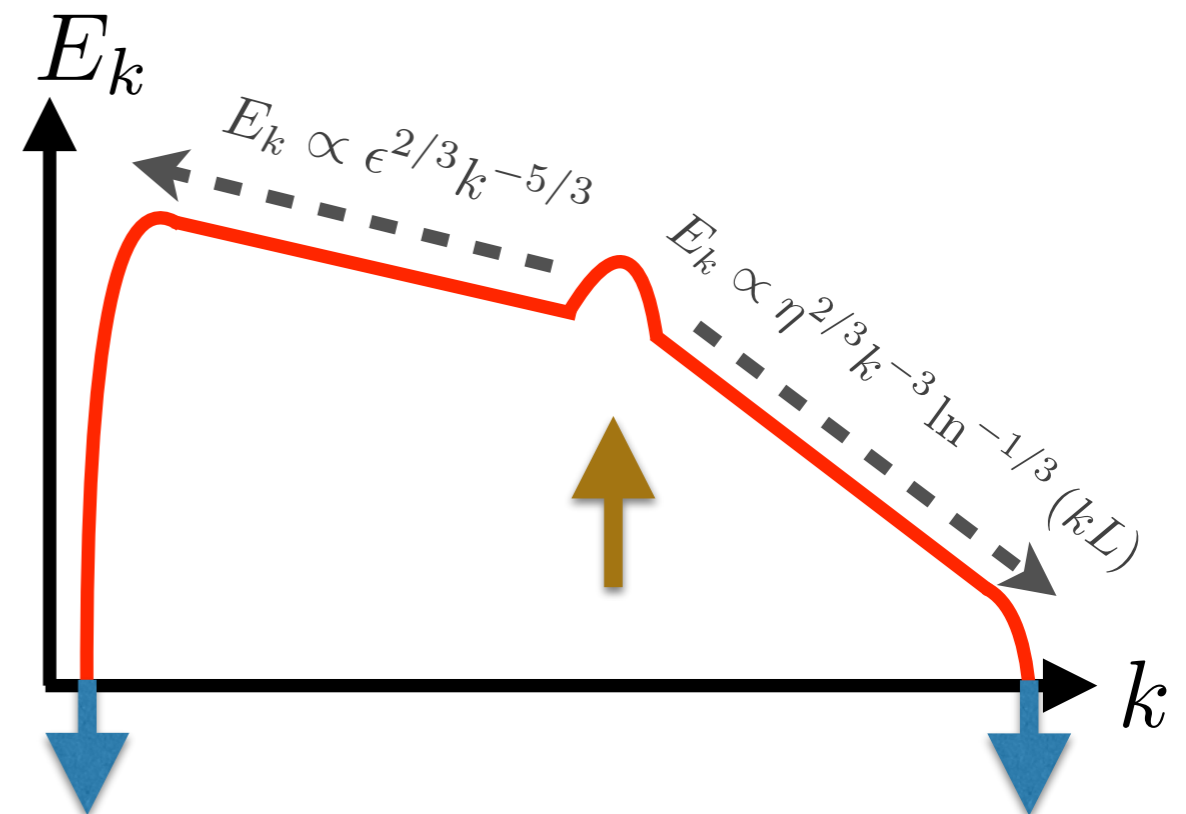
$$\langle (\delta v_r)^2 \rangle \propto \eta^{2/3} r^2 \Rightarrow E_k \propto \eta^{2/3} k^{-3}$$

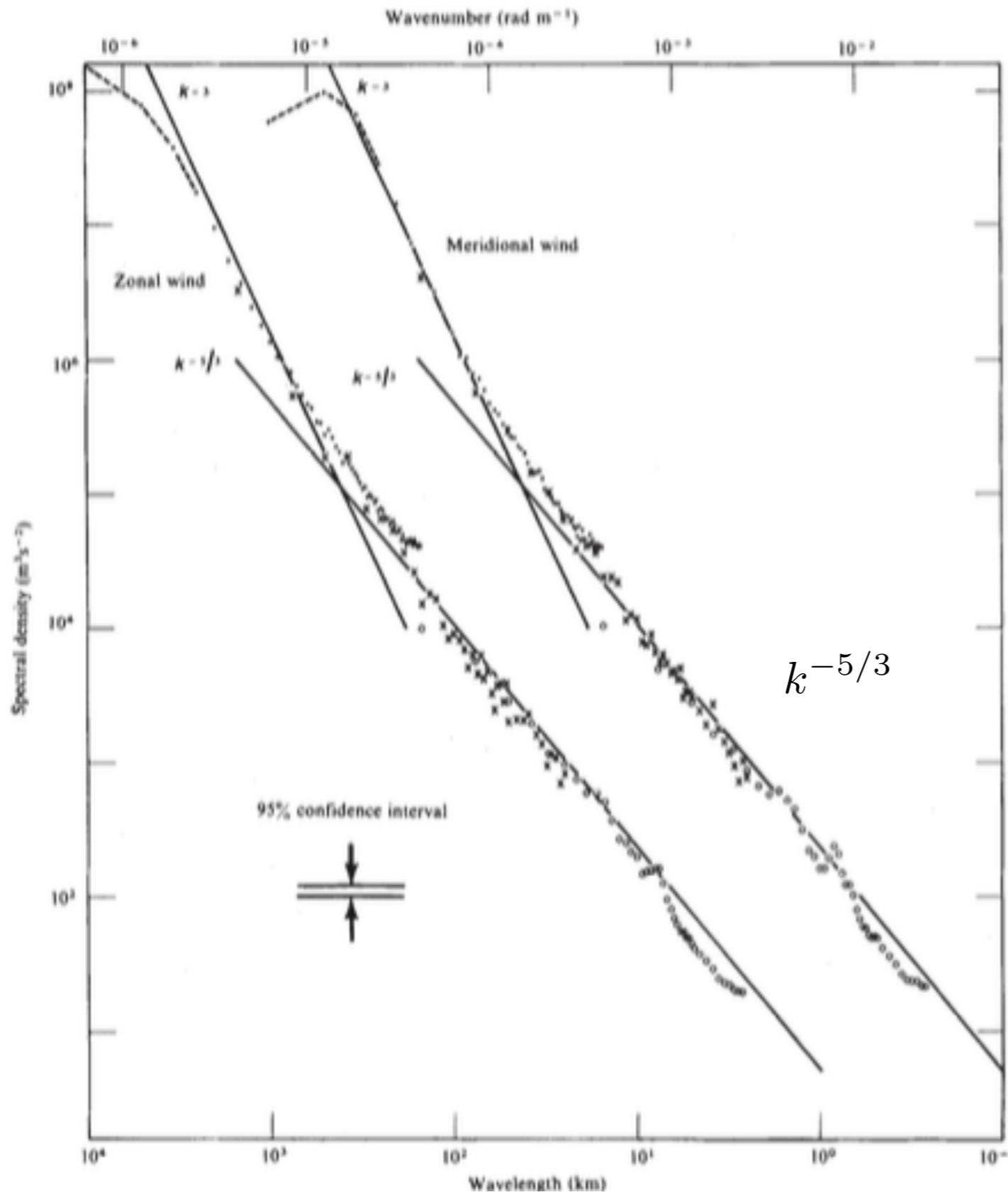
Lindborg, J. Fluid Mech. **355**, 259-288, (1999)

Kraichnan's logarithmic correction (1971)

- Total enstrophy **divergences** in large wavenumber limit: **nonlocality**
- Proposed a logarithmic correction to imply convergence

$$E_k \propto \eta^{2/3} k^{-3} \ln^{-1/3} (kL)$$





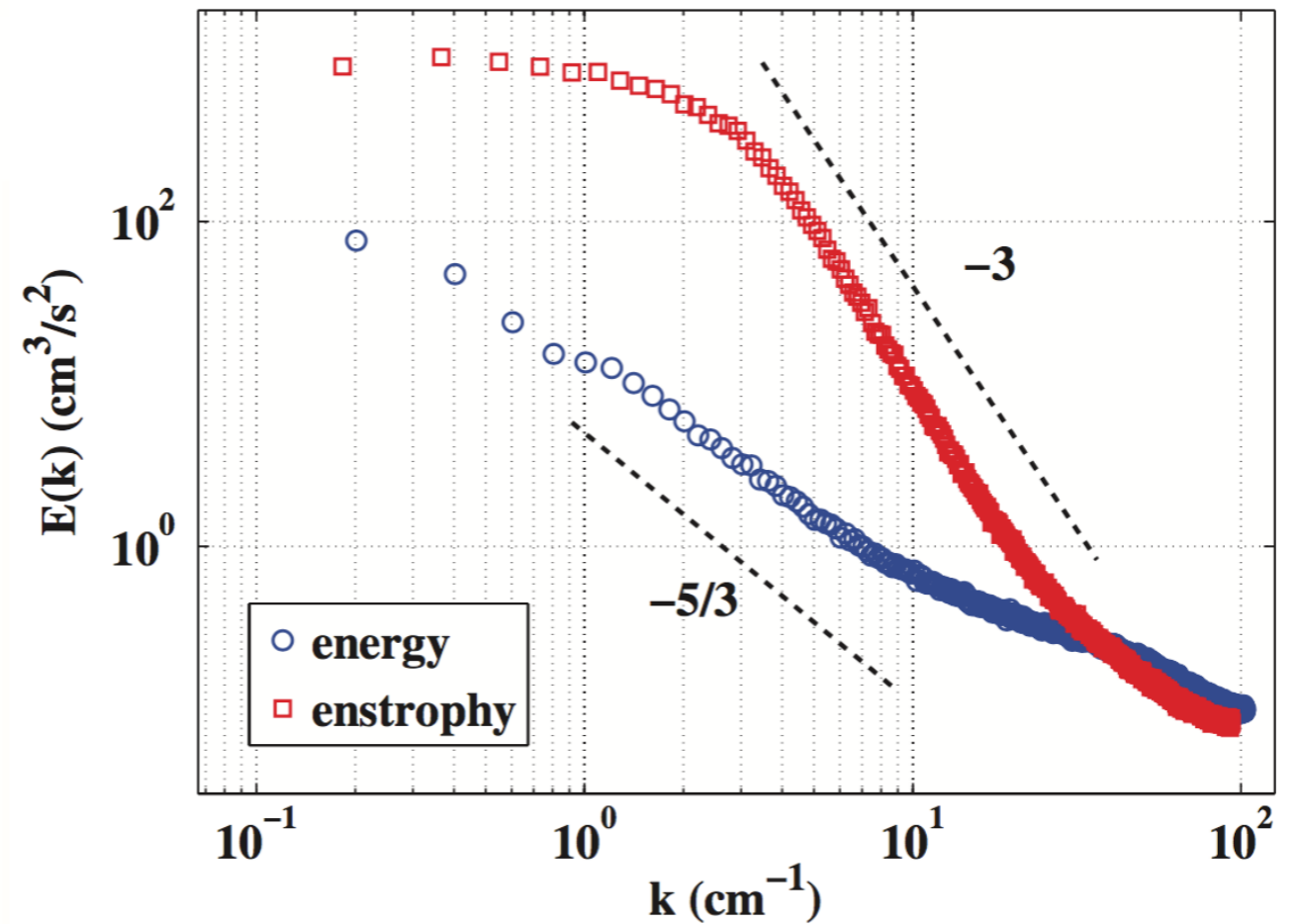
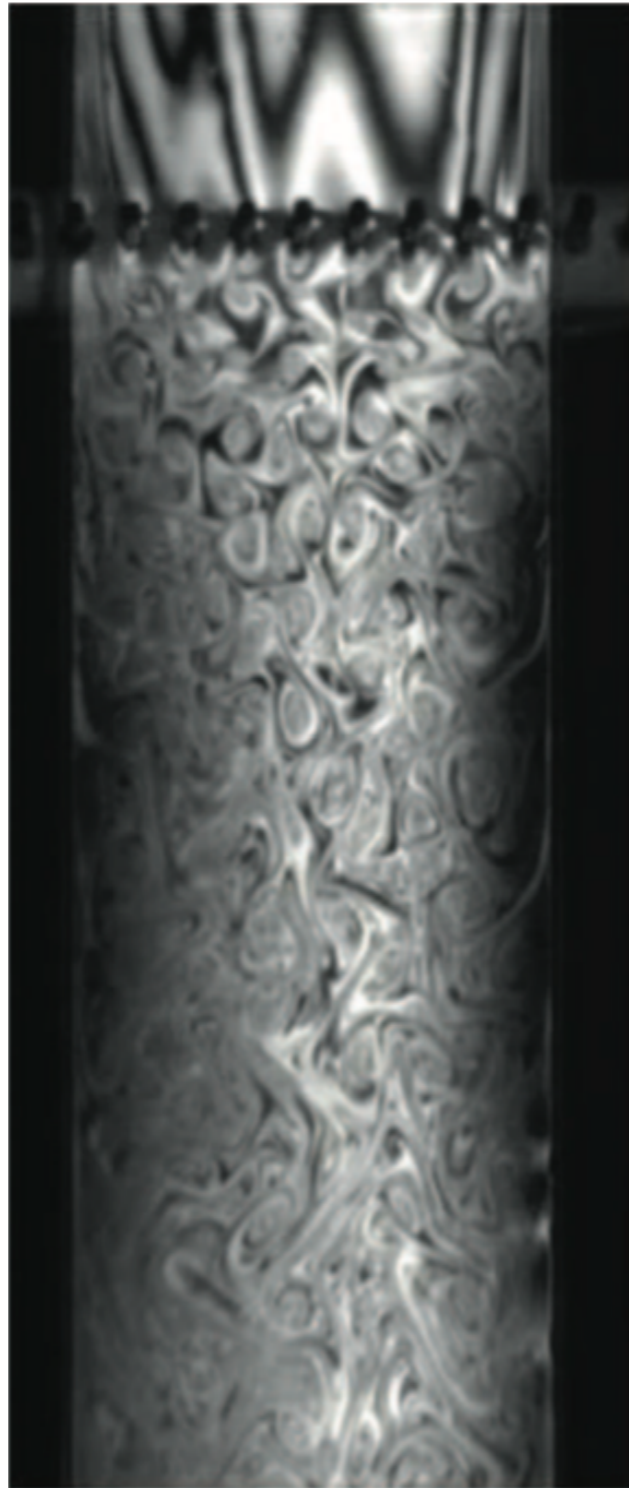
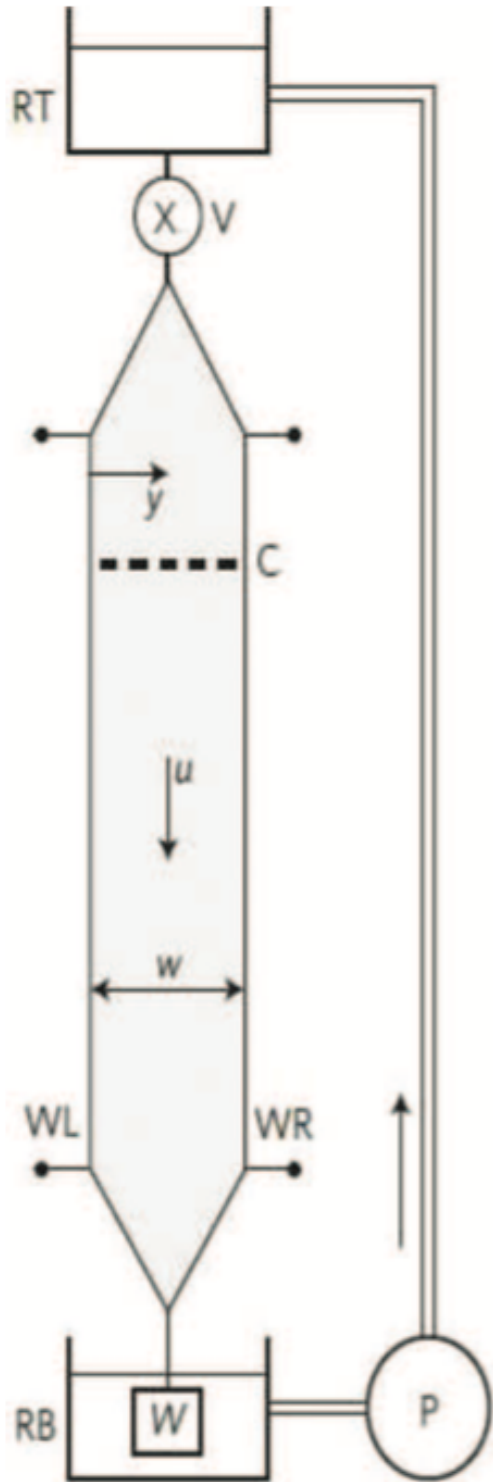
GASP aircraft data of wind speeds in tropopause

$k^{-5/3}$ observed for wavelength 3-300km

Nastrom *et al.* Nature, **312**, (1984)

Experimental evidence: soap films

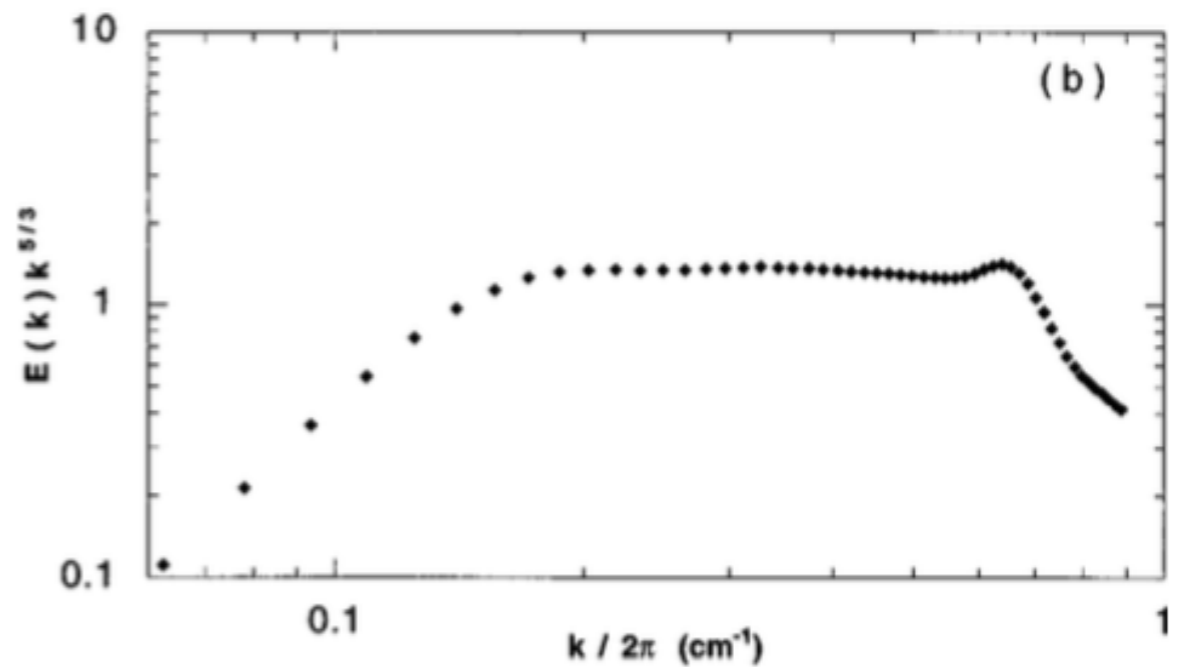
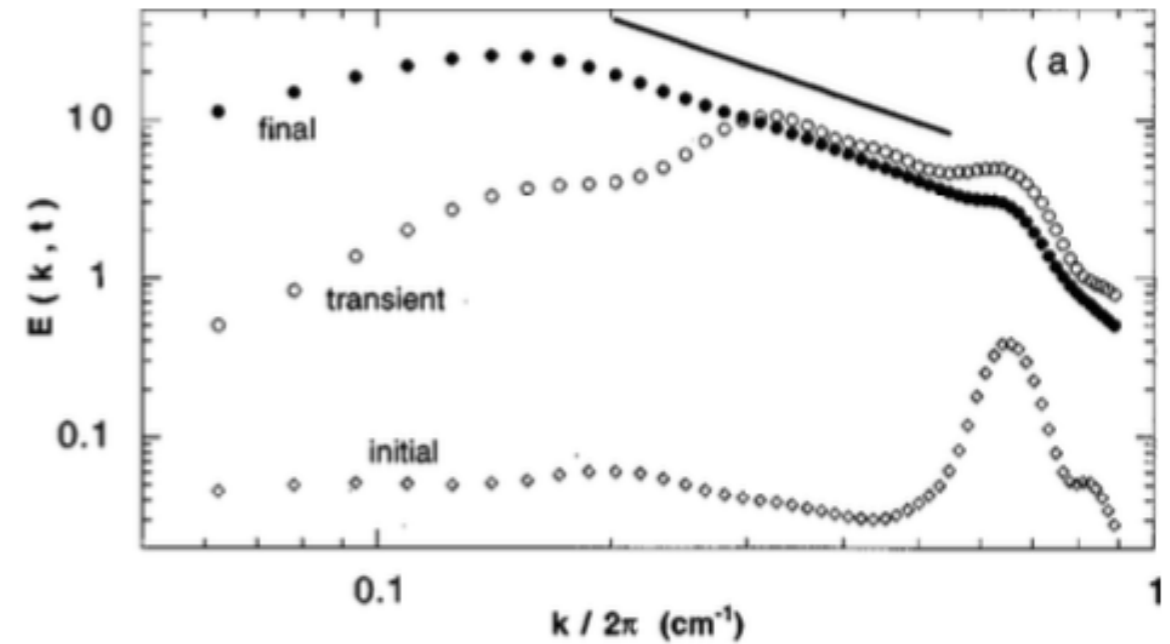
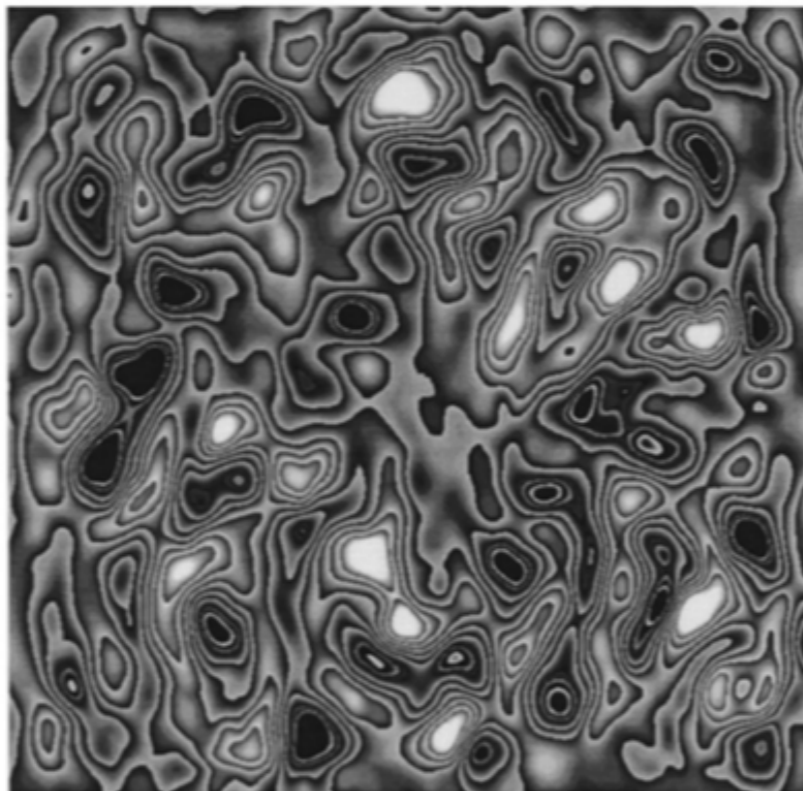
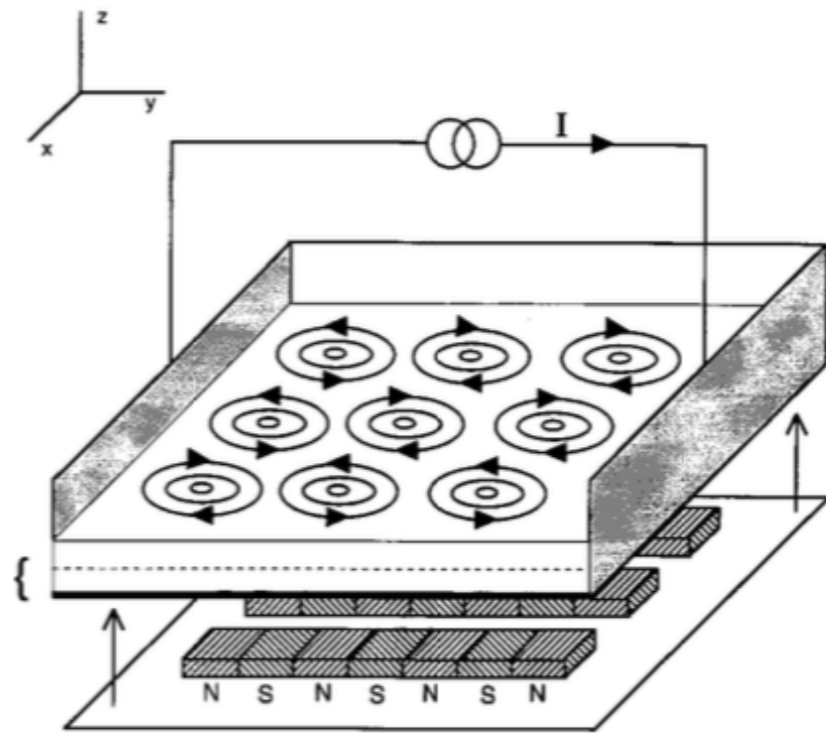
Soap film experiments Couder, Goldburg, Kellay, Rutgers, Rivera, Ecke,...



Cerbus and Goldburg. Phys. Fluids, **25**, (2013)

Experimental evidence: thin-layer fluids

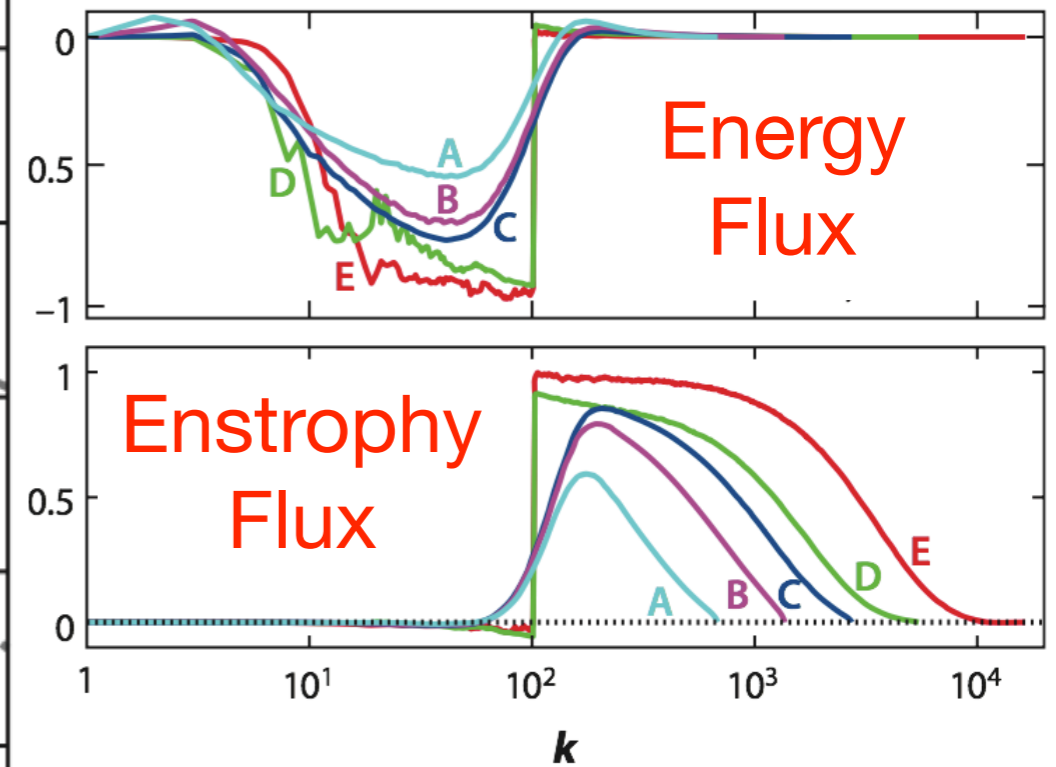
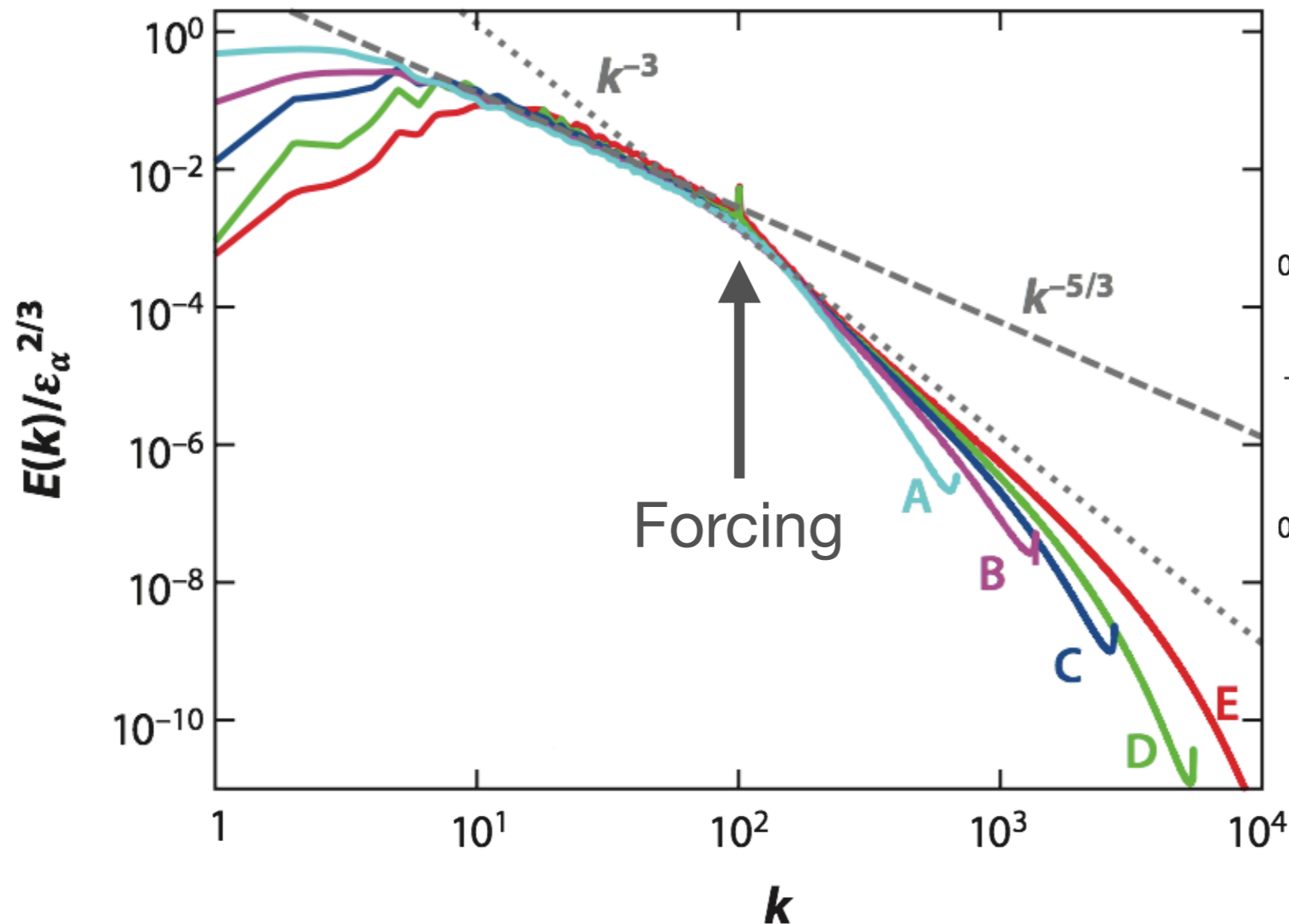
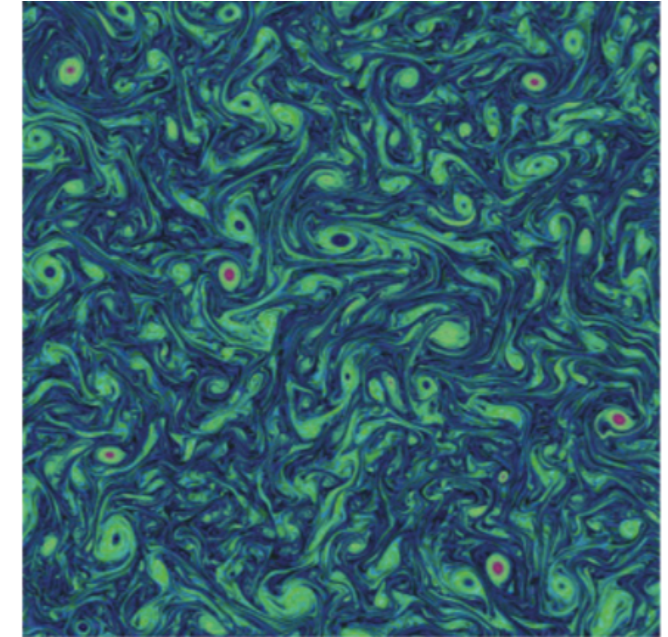
Thin layer electrolytes driven by a Lorenz force Sommeria, Tabeling, Gollub, Shats,...



Paret and Tabeling. Phys. Rev. Lett. **79**, 4162, (1997)

2D Navier-Stokes with linear friction

$$\frac{\partial \omega}{\partial t} + \mathbf{v} \cdot \nabla \omega = \nu \nabla^2 \omega - \alpha \omega + f_\omega$$



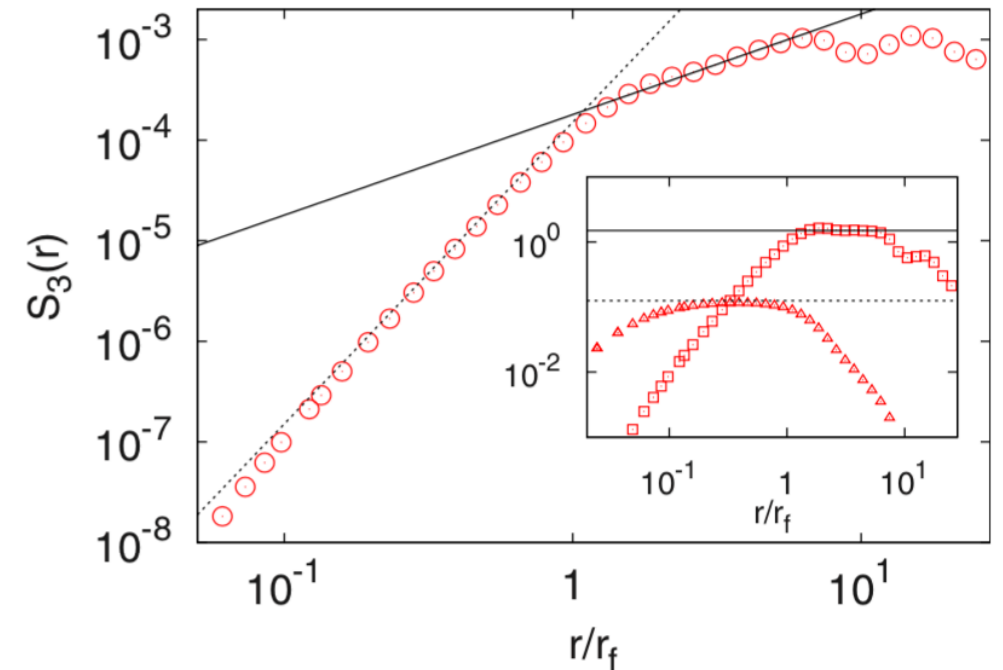
Boffetta and Musacchio,
Phys. Rev. E, **82**, 016307, (2010)

Third order structure function Boffetta and Musacchio, Phys. Rev. E, **82**, 016307, (2010)

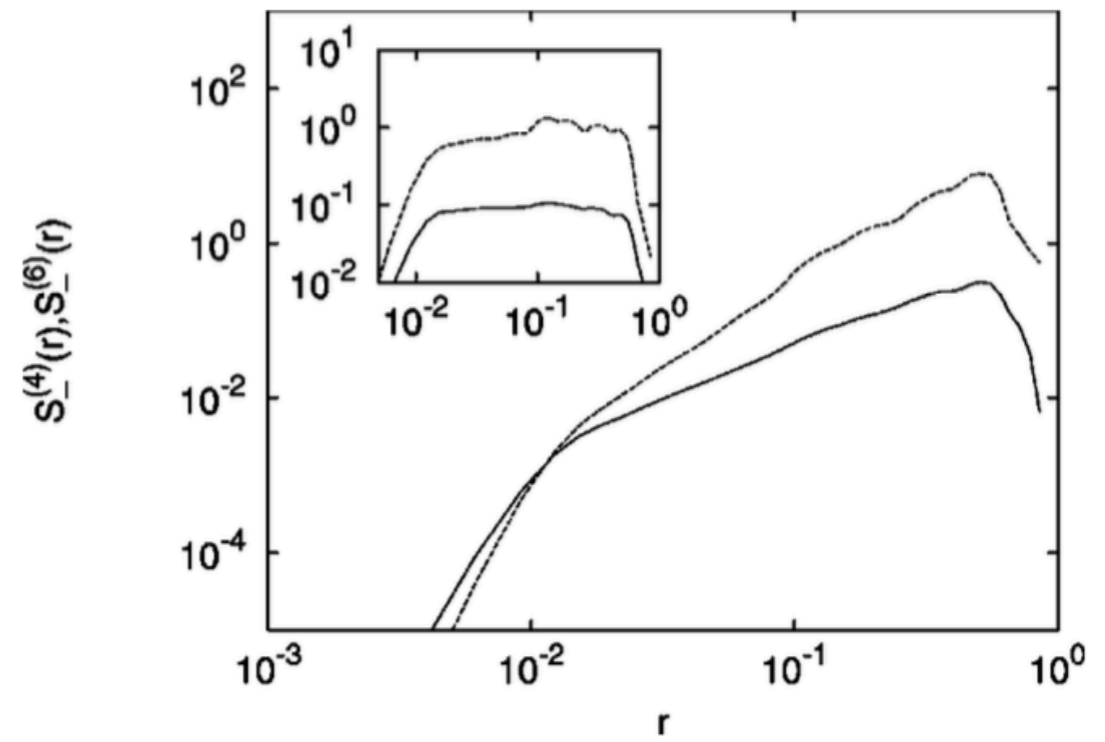
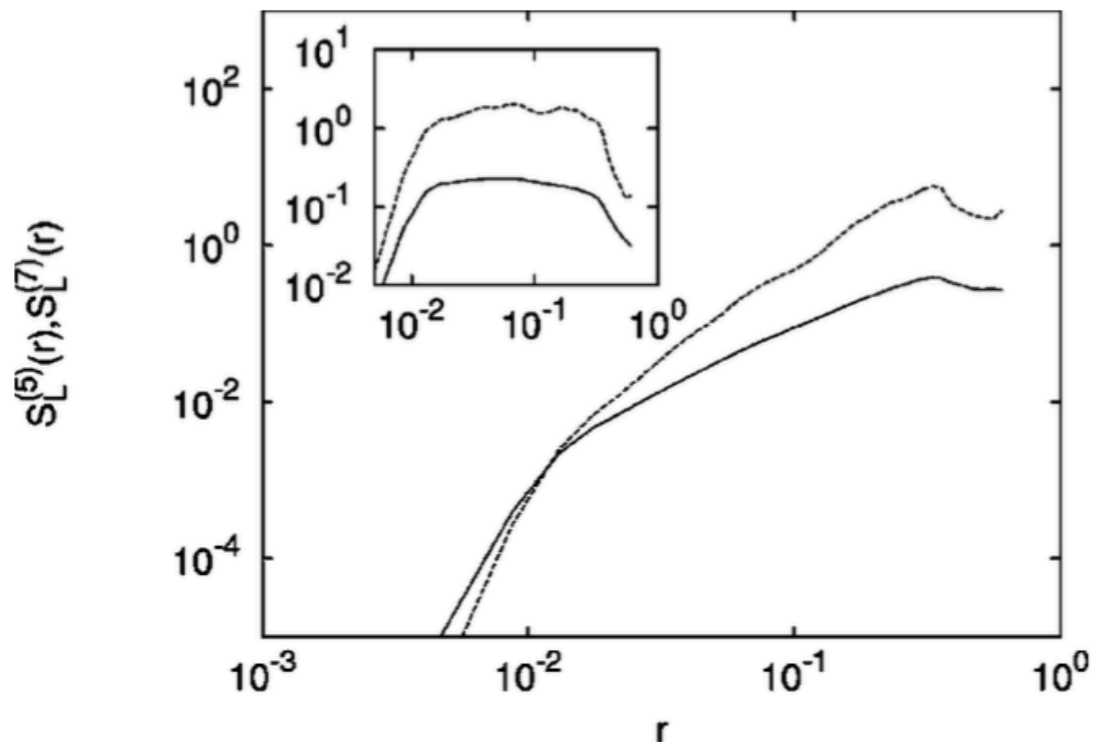
$$\langle (\delta v_r)^3 \rangle = \begin{cases} \frac{1}{8} \eta r^3 & \text{for } r \ll l_f \\ \frac{3}{2} \epsilon r & \text{for } l_f \ll r \end{cases}$$

Direct enstrophy cascade

Inverse energy cascade



Higher order structure functions Boffetta, Celani and Vergassola, Phys. Rev. E, **61**, 29, (2000)



Structure function scalings compatible with $\langle (\delta v_r)^p \rangle \propto (\epsilon r)^{p/3}$ - no intermittency!

2D Energy Condensation and Large-Scale Mean Flows

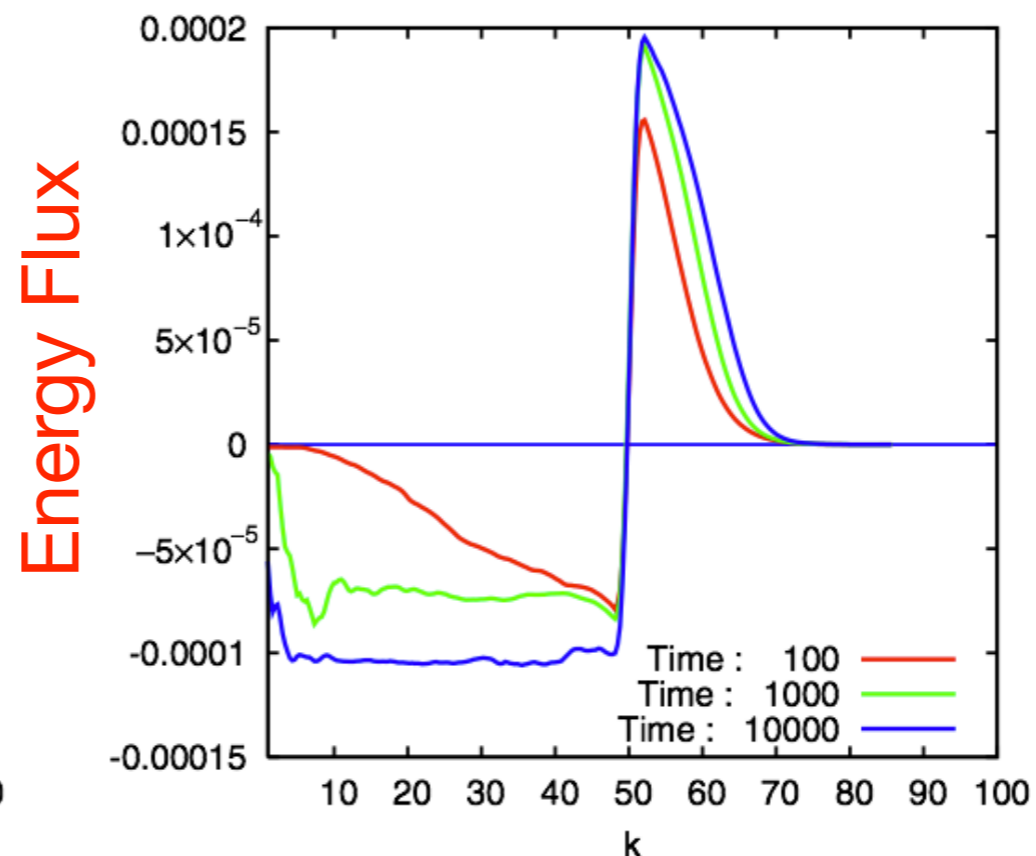
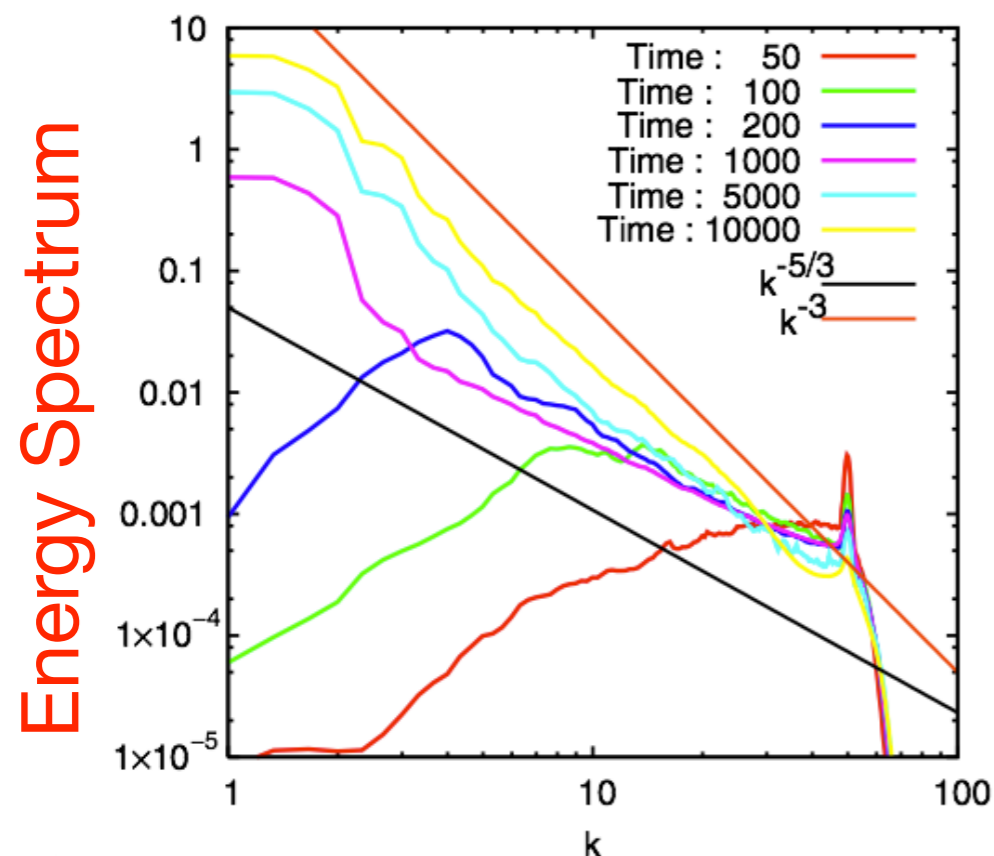
Realizability of the inverse cascade of energy

- Infinite sized systems
- Finite size with sufficient large-scale dissipation

Otherwise...spectral condensation

- Inverse cascade reaches the largest scale and is **blocked**
- Energy will continuously be fed into the largest modes
- Observed $E_k \propto k^{-3}$ behaviour

Forced 2D Navier-Stokes without linear friction



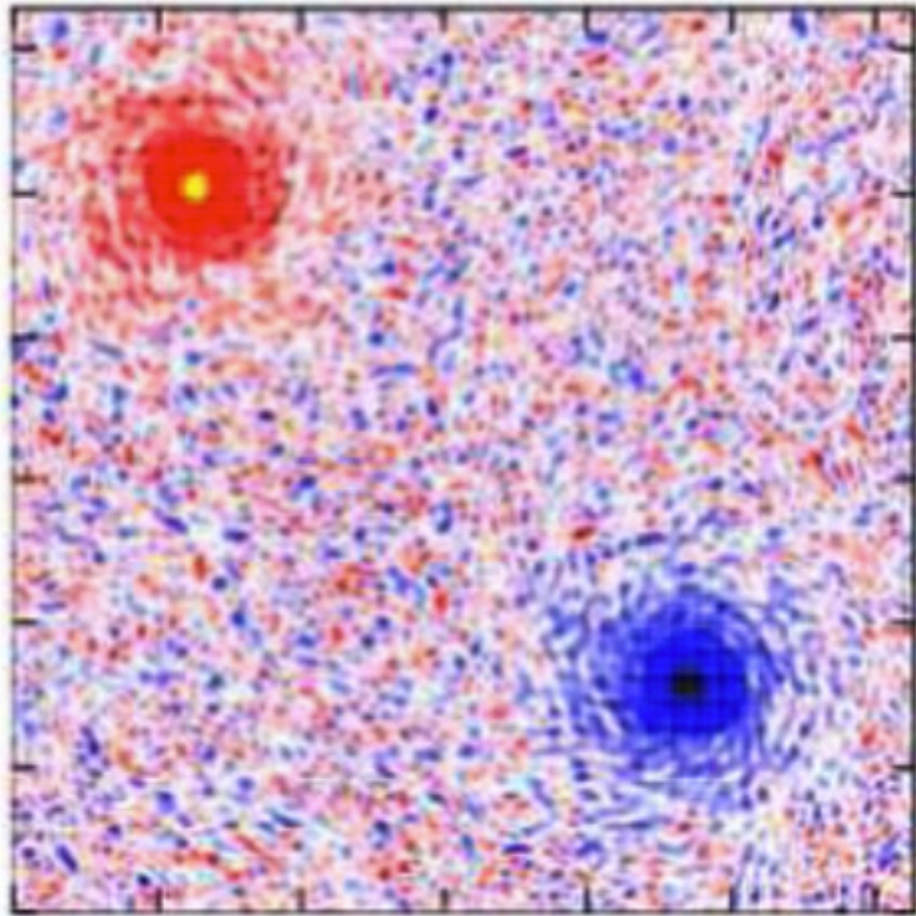
Chertkov *et al.*
Phys. Rev. Lett.
99, 084501,
(2007)

Spectral condensation leads to spatial self-organization of the flow

- Form of mean flow is dependent on domain and boundary conditions

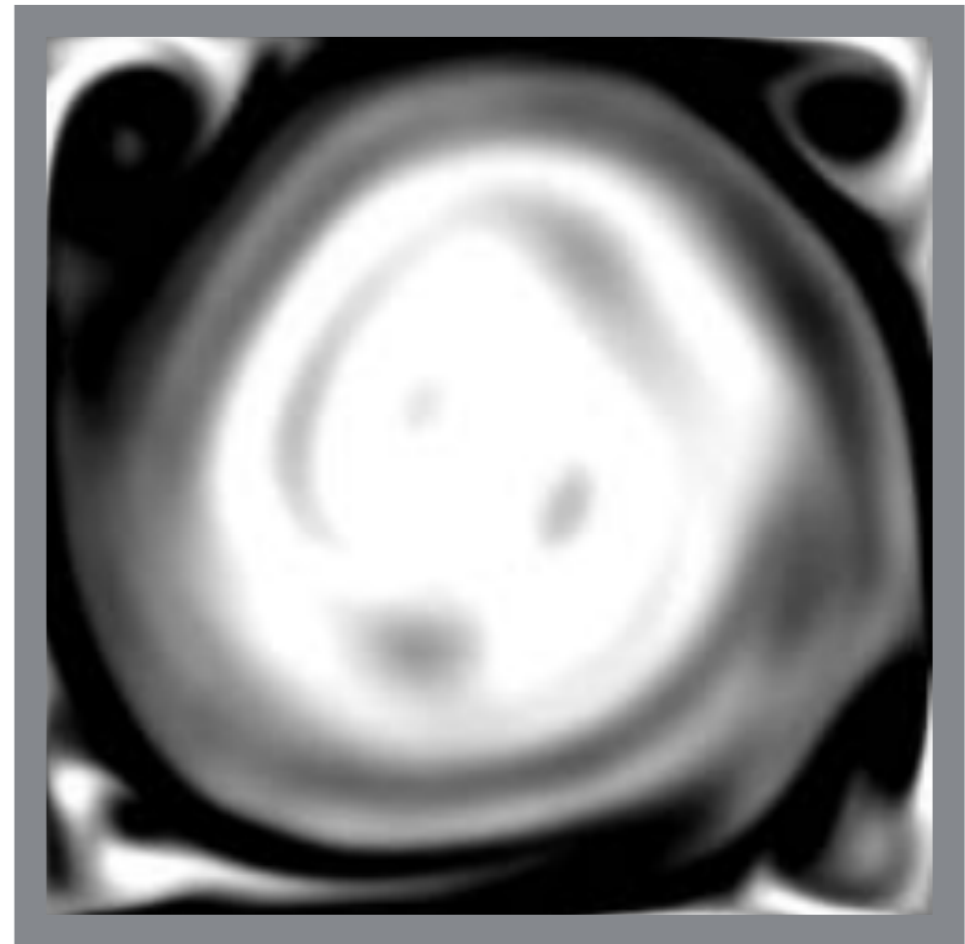
2D Navier-Stokes simulations

Periodic boundaries



Chertkov *et al.* Phys. Rev. Lett. **99**, 084501, (2007)

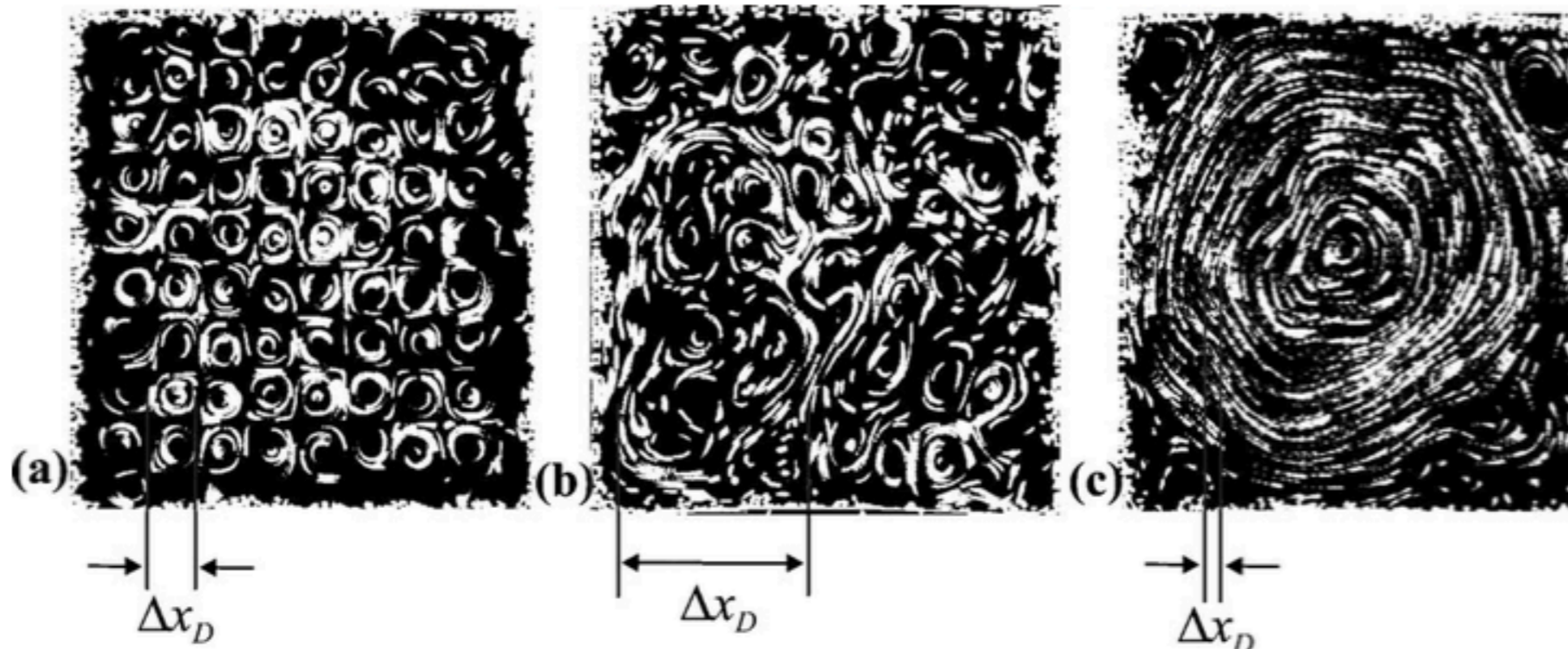
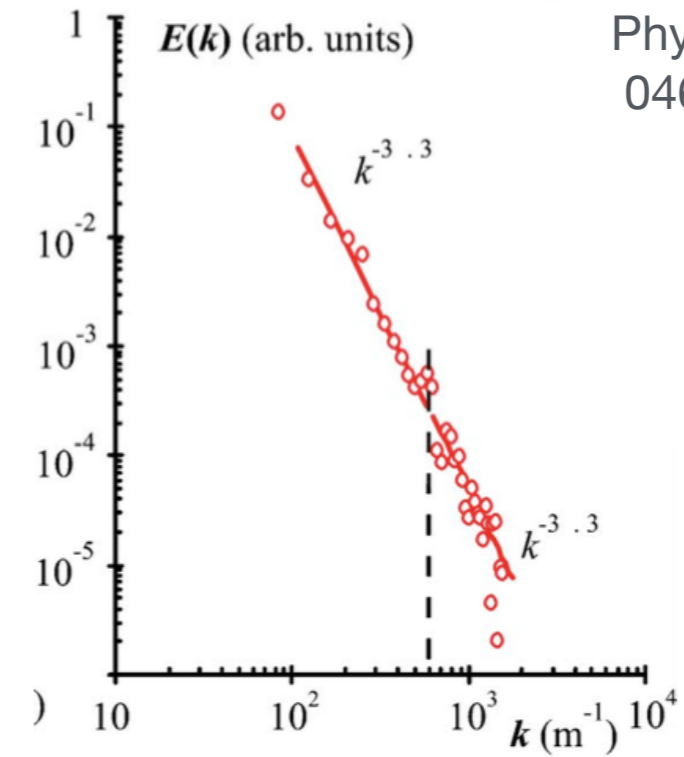
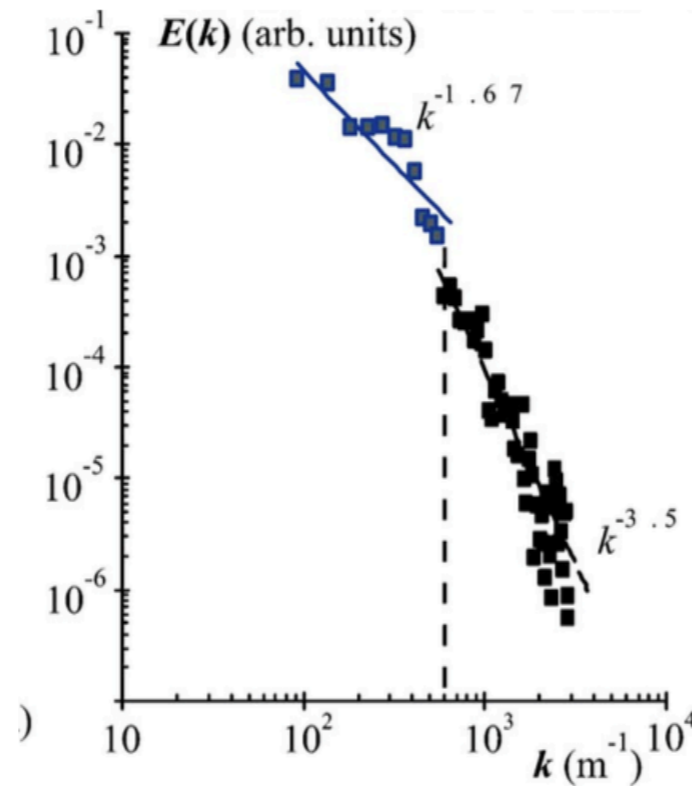
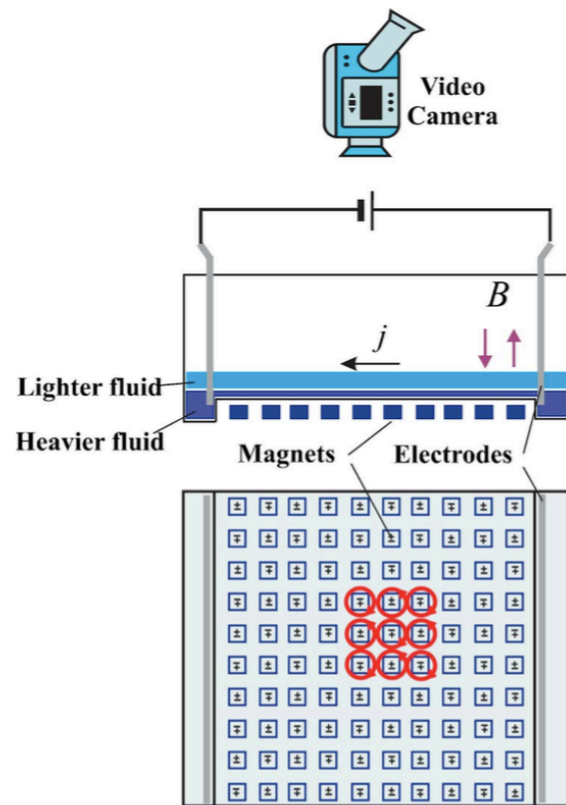
No-slip boundaries



van Heijst *et al.* J. Fluid Mech. **554**, 411, (2006)

Energy condensation in experiments

Shats *et al.*
Phys. Rev. E, **71**,
046409, (2005)



Equilibrium statistical mechanics: Miller-Robert-Sommeria (1990, 1991)

- Argument justified for dynamical systems relaxing toward equilibrium (Euler dynamics)
- $\rho(\mathbf{r}, \Omega)$ is the local probability to have $\omega(\mathbf{r}) = \Omega$ at position \mathbf{r}

Miller, Phys. Rev. Lett. **65**, 2137, (1990)

Robert, Sommeria, J. Fluid Mech. **229**, 291, (1991)

Microcanonical variational problem

$$S(E, \gamma) = \sup_{\rho} \left\{ \int \int_{-\infty}^{\infty} \rho \ln \rho \, d\Omega \, d\mathbf{r} \quad | \quad \mathcal{E}[\rho] = E, D[\rho] = \gamma \right\}$$

- In principle this extremely tough problem
- However, it can be shown that **entropy maximisers** satisfy

$$\omega = f(\beta\psi) \quad \Rightarrow \quad \mathbf{v} \cdot \nabla \omega = 0$$

Energy-Casimir variational problem

$$C(E, s) = \inf_{\omega} \left\{ \mathcal{C}_s[\omega] = \int_{\mathcal{D}} s(\omega) \, d\mathbf{r} \quad | \quad \mathcal{E}[\omega] = E \right\}$$

- **Solutions of the EC-VP are solutions of the MVP** for the particular energy and casimirs

Energy-Casimir variational problem

$$C(E, s) = \inf_{\omega} \left\{ C_s[\omega] = \int_{\mathcal{D}} s(\omega) \, d\mathbf{r} \quad | \quad \mathcal{E}[\omega] = E \right\}$$

Solution in the weak energy limit

Bouchet and Venaille, Phys. Rep. **515**, 227 (2012)

$$s(\omega) = \frac{\omega^2}{2} + \frac{a_4 \omega^4}{4} + o(\omega^5)$$

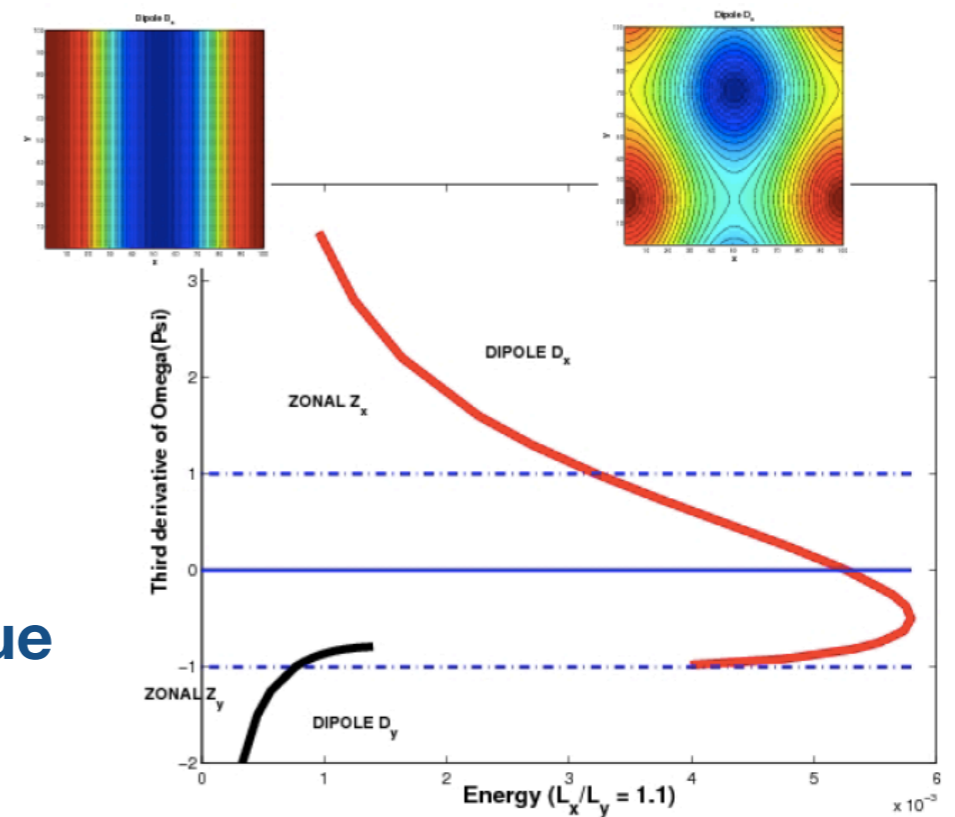
- At leading order, enstrophy becomes the most important casimir and we get a linear relationship

$$\omega = \beta \psi$$

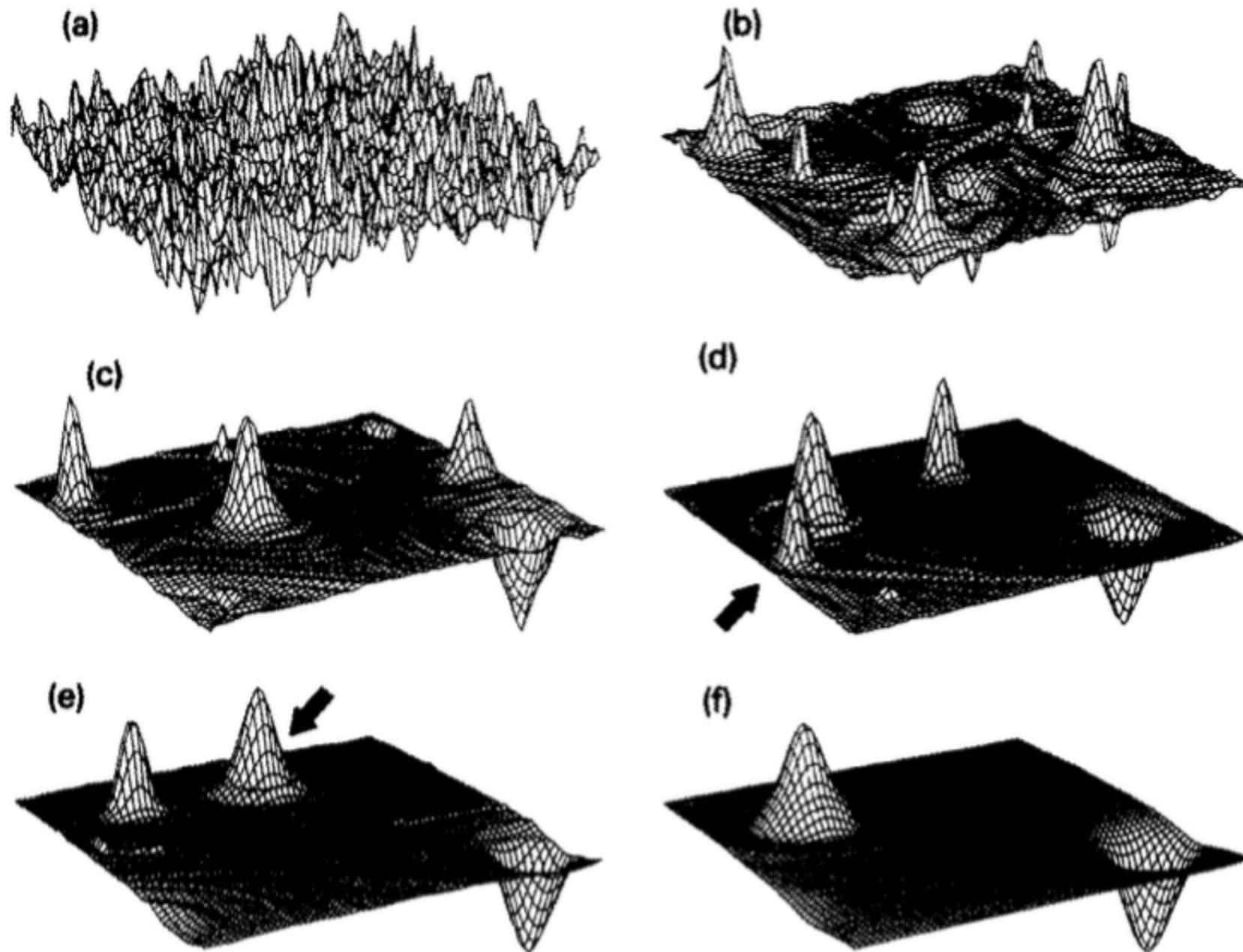
- Leads to **largest-scale argument** where energy is situated at the **eigenmodes with smallest eigenvalue**

$$\omega = A \cos(x) + B \cos(y)$$

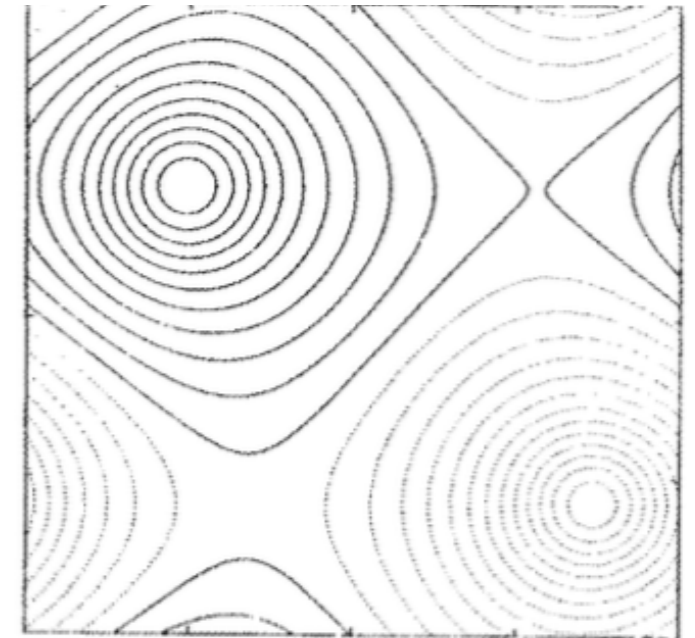
- Degeneracy is removed by considering next order casimir or aspect ratios > 1



Dipole appears at largest scale as flow decays

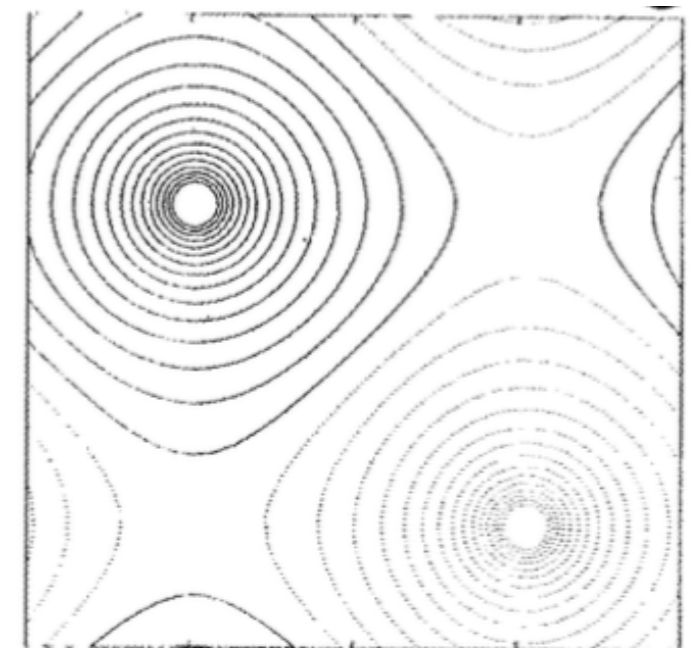


Numerics



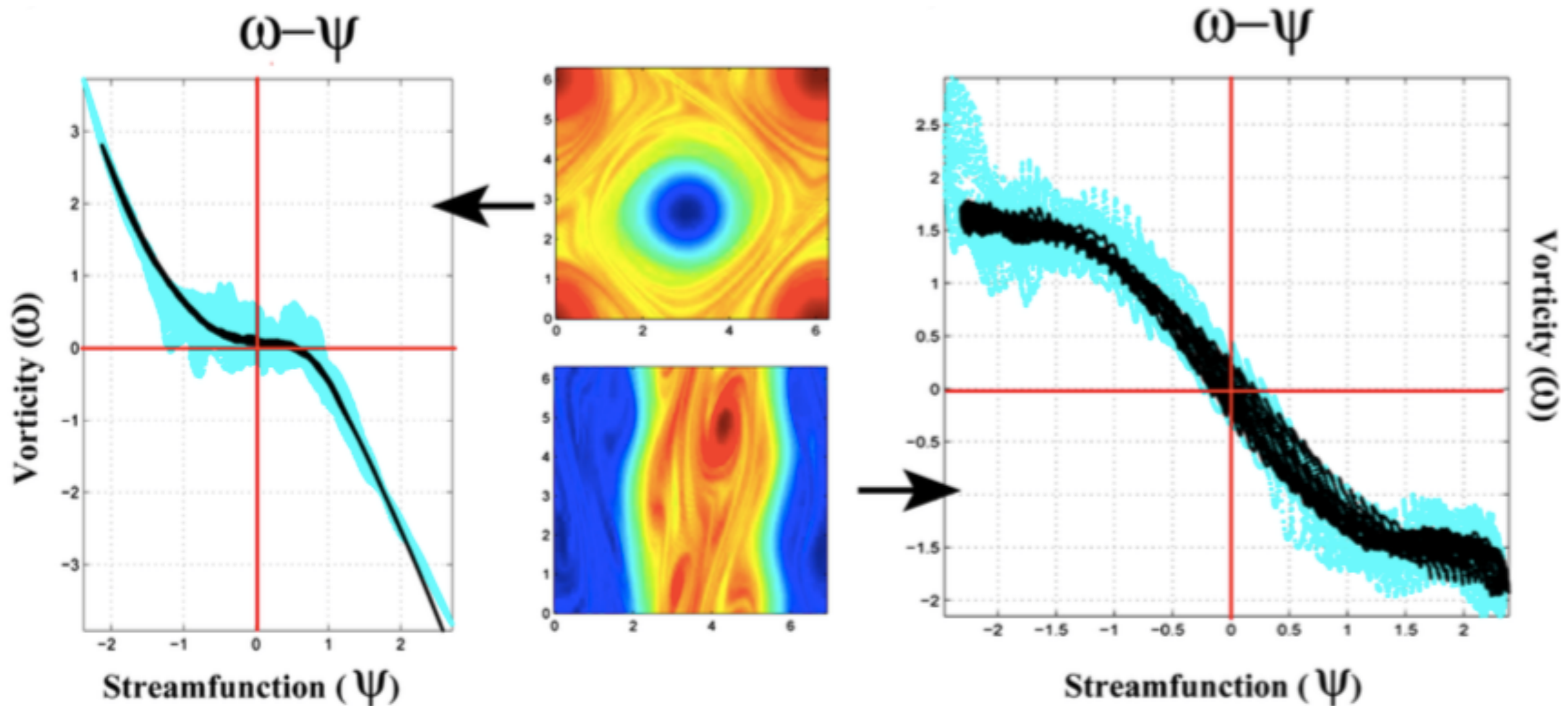
Theory

$$\omega = A \cos(x) + B \cos(y)$$



Stochastically forced 2D Navier-Stokes with linear friction

Bouchet and Simonnet, Phys. Rev. Lett. **102**, 094504, (2009)



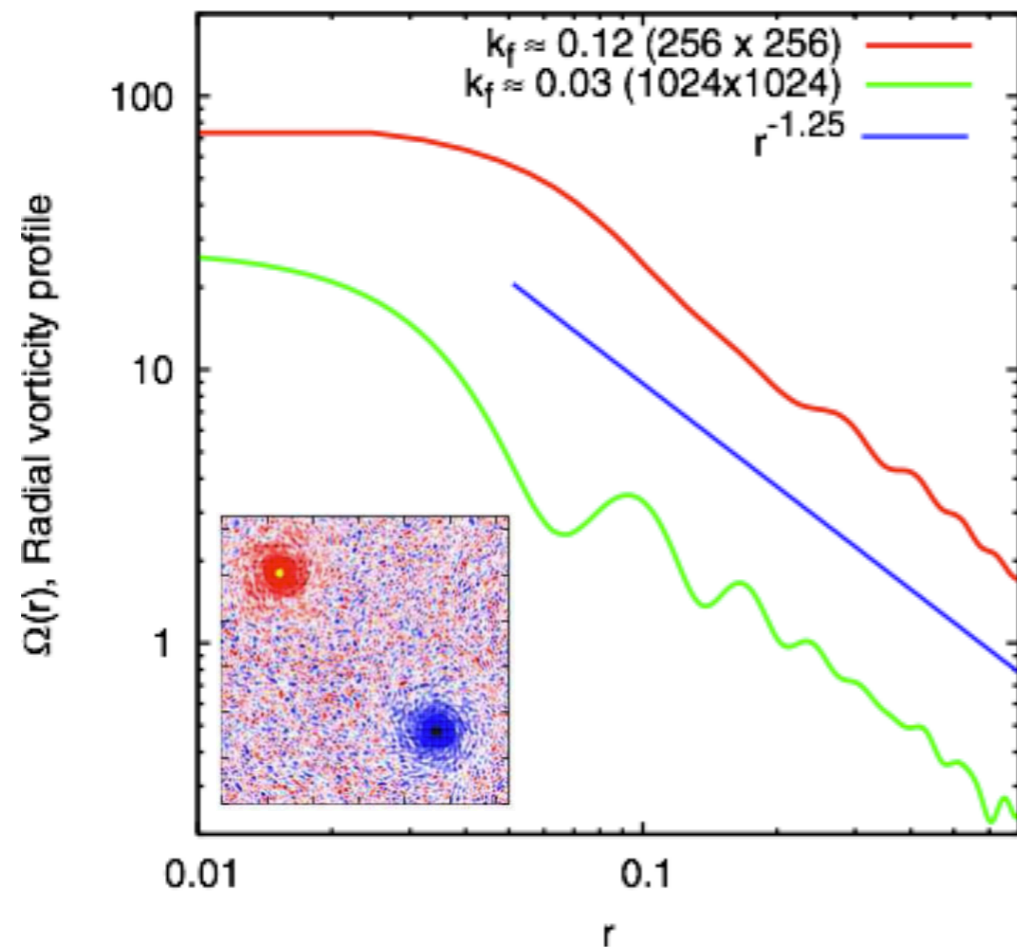
- Both dipole and zonal jets appear depending on the aspect ratio of periodic domain

- **Vorticity-Streamfunction relation is nonlinear:**

Mean flow not solely contained in largest modes

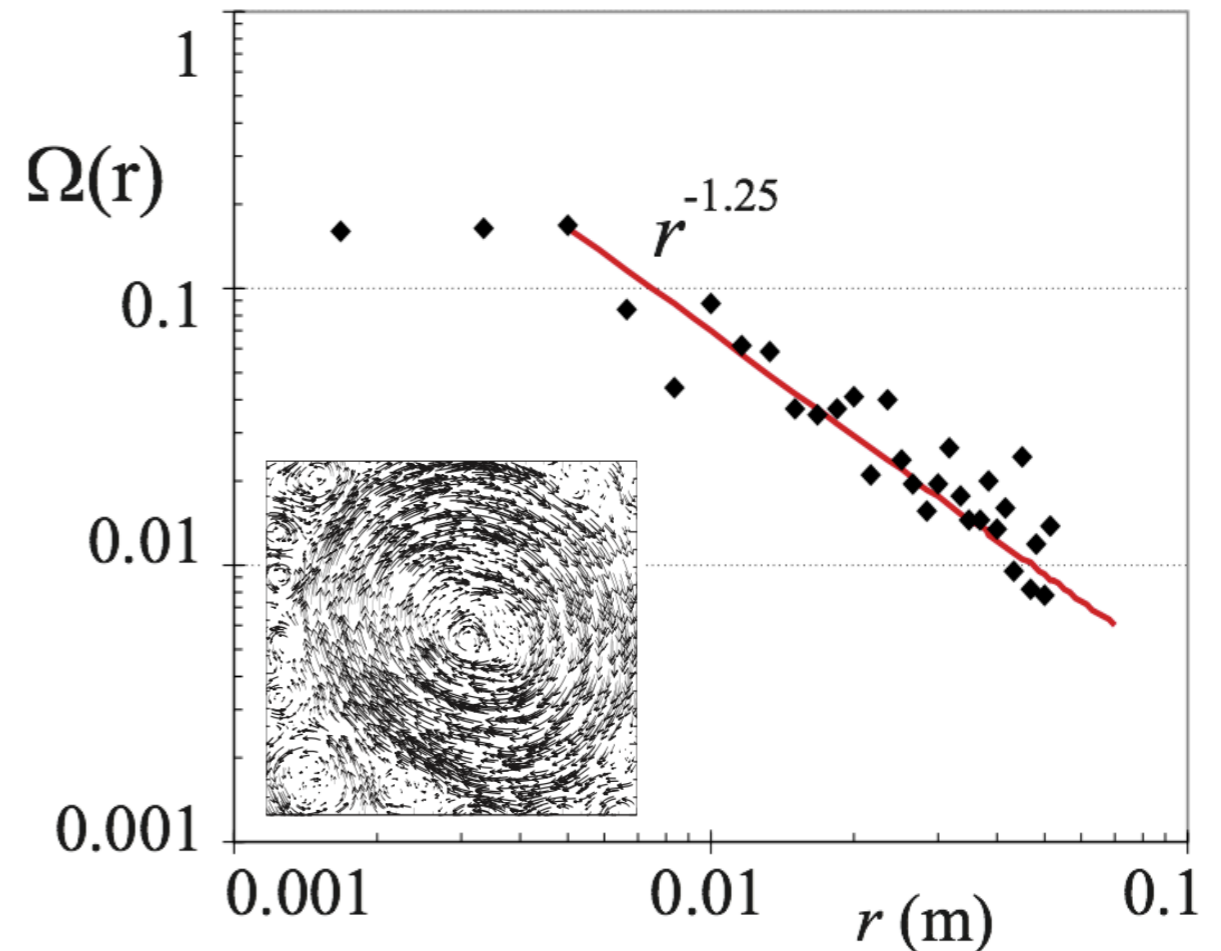
2D Navier-Stokes equations

Chertkov *et al.* Phys. Rev. Lett. **99**, 084501, (2007)



Thin-layer experiment

Xia *et al.* Phys. Fluids, **21**, 125101, (2009)



Observations

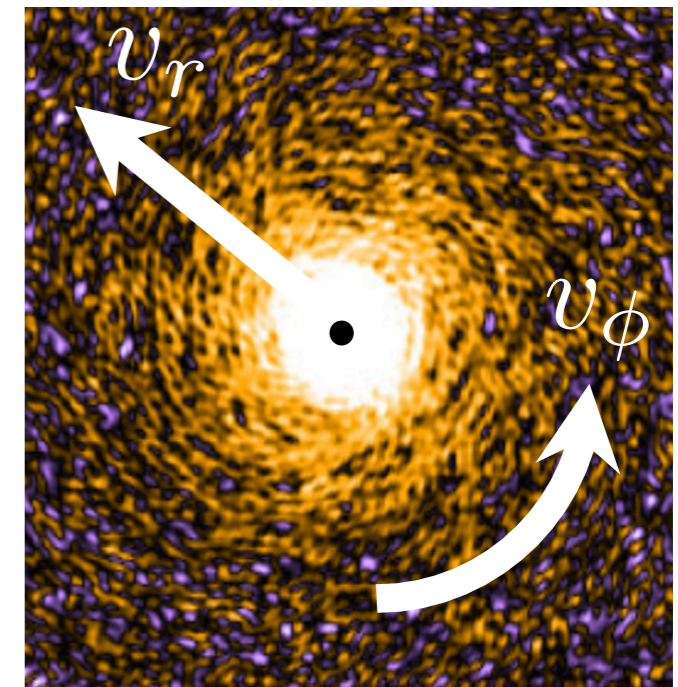
- Mean vorticity scaling appears to be $\Omega \propto r^{-5/4}$
- Largest scale argument is **insufficient** to predict profile: does not lead to $\Omega \propto r^{-5/4}$
- A **non-equilibrium approach is likely needed** to explain mean flow structure

Reynolds flow decomposition

- Decompose flow into its temporal mean and fluctuating components using polar coordinates

$$\mathbf{v} = (v_\phi, v_r) = (U(r) + u(\phi, r, t), v(\phi, r, t))$$

$$\langle \mathbf{v} \rangle = (U(r), 0) \quad \langle u \rangle = \langle v \rangle = 0$$



Momentum balance

$$\partial_r \langle r v^2 \rangle + r \partial_r \langle p \rangle = U^2 + \langle u^2 \rangle \quad \text{radial component}$$

$$\frac{1}{r} \partial_r (r^2 \langle uv \rangle) = -\alpha r U \quad \text{azimuthal component}$$

Energy balance

$$\frac{1}{r} \partial_r (r U \langle uv \rangle) = r \langle uv \rangle \partial_r \left(\frac{U}{r} \right) - \alpha U^2 \quad \text{Energy balance of mean flow}$$

$$\frac{1}{r} \partial_r \left[r \left\langle v \left(\frac{u^2 + v^2}{2} + p \right) \right\rangle \right] = \epsilon - \alpha \langle u^2 + v^2 \rangle - r \langle uv \rangle \partial_r \left(\frac{U}{r} \right) \quad \text{Energy balance of fluctuations}$$

Neglect higher-order turbulent velocity correlators

- We have a natural small parameter $\alpha^3 L^2 / \epsilon \ll 1$ that relates the strength of the mean flow shear to that of the turbulence fluctuations
- Further assume that $\langle vp \rangle$ can also be **neglected inside vortex**

Power-law solutions of energy and momentum balance equations

$$\epsilon = \frac{1}{r} \partial_r (rU \langle uv \rangle) + \alpha U^2 \quad \text{Energy balance}$$

$$\frac{1}{r} \partial_r (r^2 \langle uv \rangle) = -\alpha r U \quad \text{Momentum balance (azimuthal component)}$$

JL *et al.* Phys. Rev. Lett. **113**, 254503, (2014)

$$U = \sqrt{3\epsilon/\alpha}$$

$$\Omega = \sqrt{3\epsilon/\alpha} r^{-1}$$

$$\langle uv \rangle = \sqrt{\frac{\alpha\epsilon}{3}} r$$

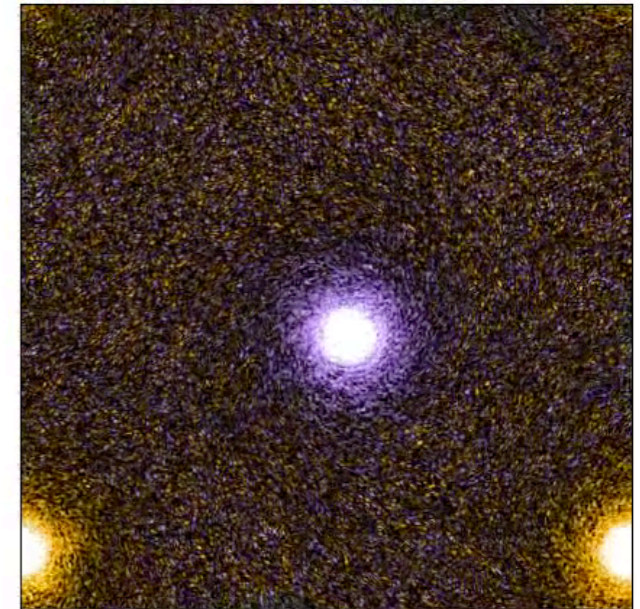
$$\frac{1}{r} \partial_r (rU \langle uv \rangle) = -2\epsilon$$

- Not only scaling, but **also numerical prefactors are predicted!**
- Notice the shallower mean vorticity scaling to what was previously observed

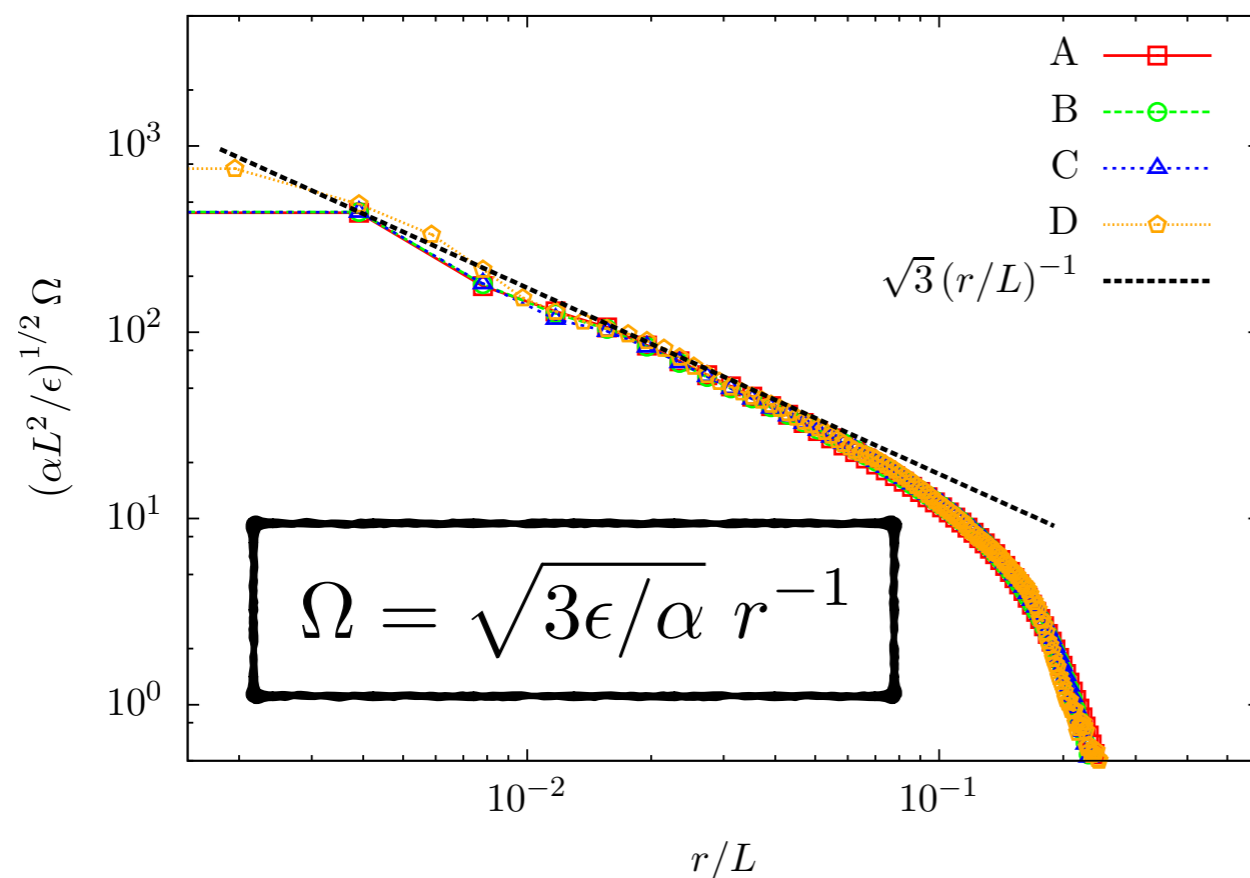
Mean vortex velocity data

Numerical simulations

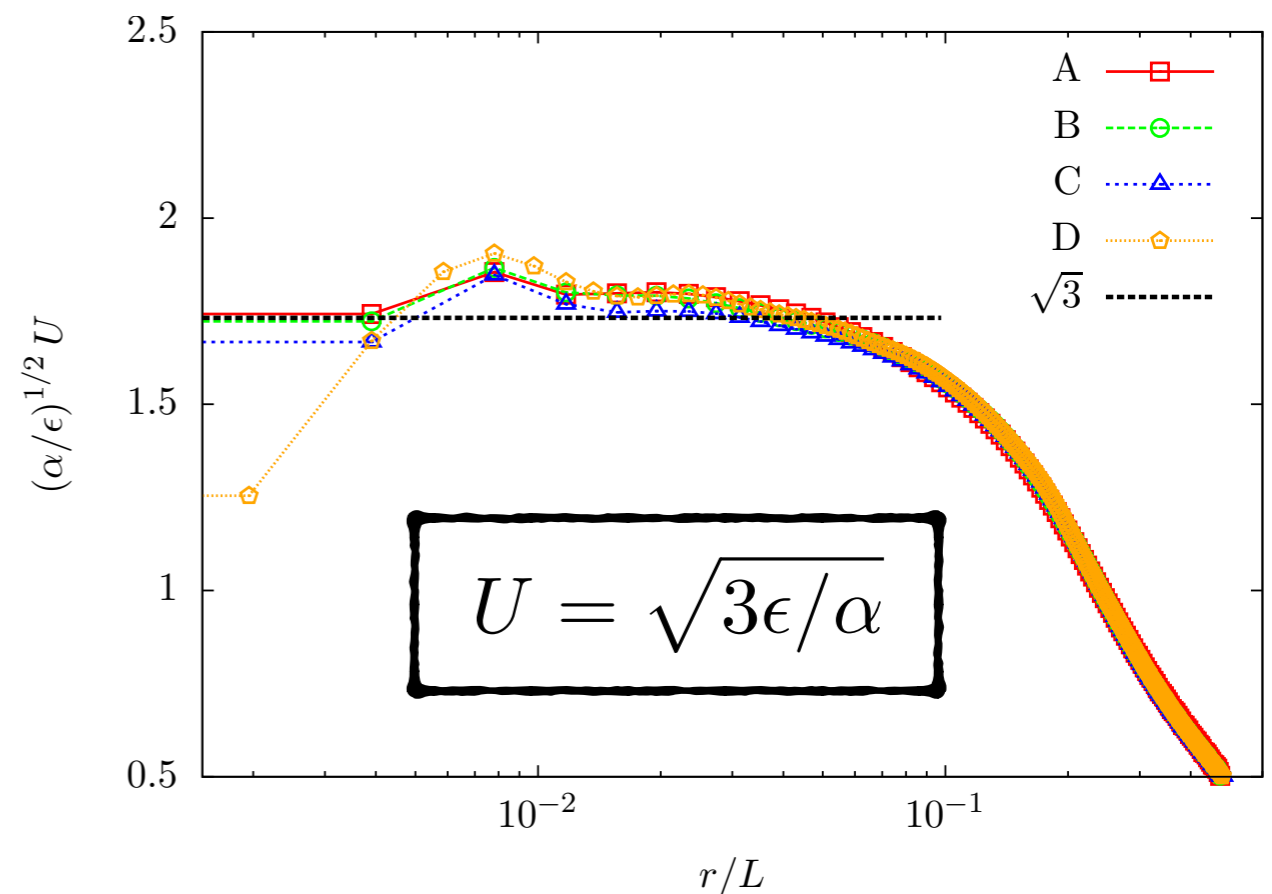
- Forced/dissipated pseudo-spectral simulations with small-scale forcing
- Simulations A-C have spatial resolution 512^2 , while simulation D is 1024^2
- All simulations have different linear friction coefficient α



Mean vorticity profile

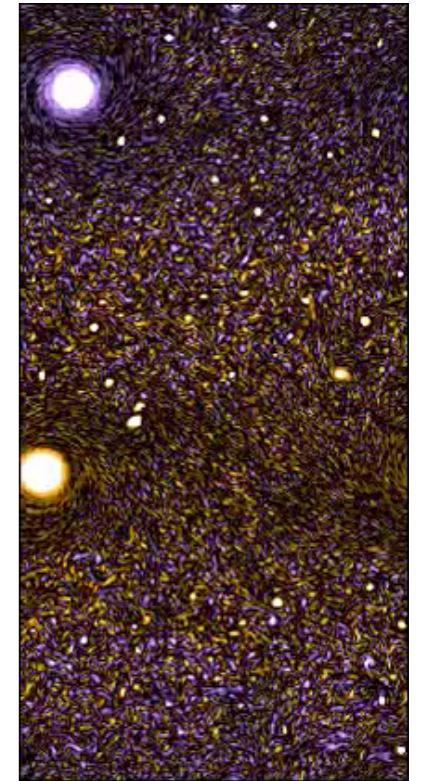
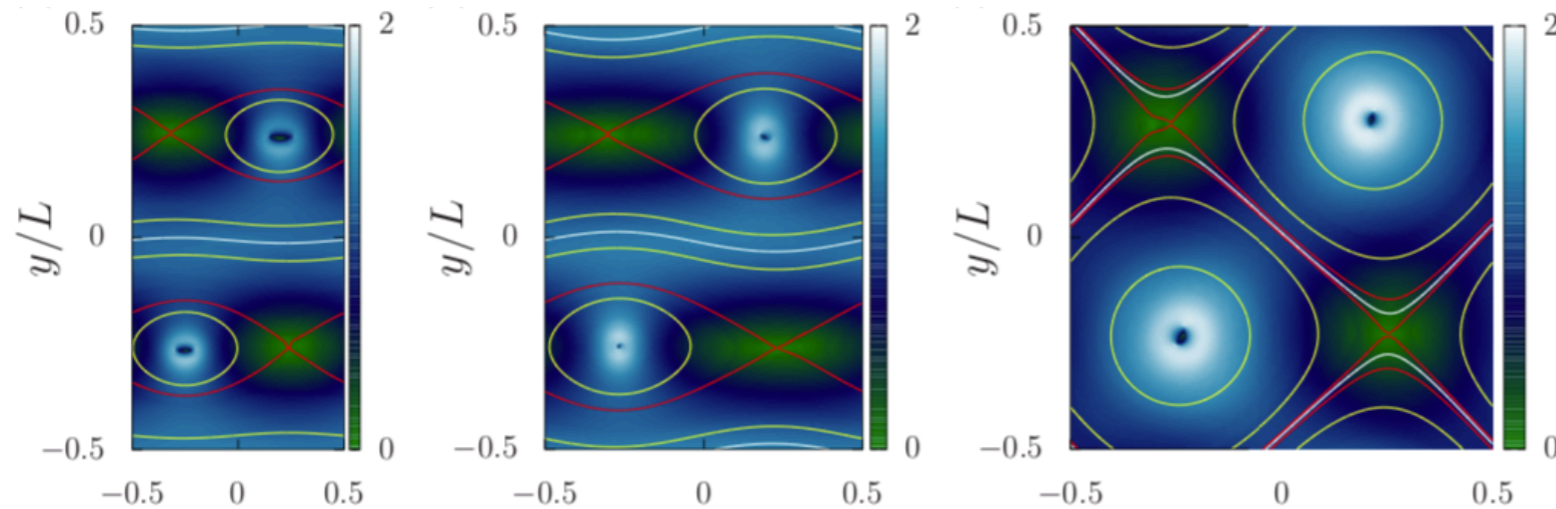


Mean azimuthal velocity profile

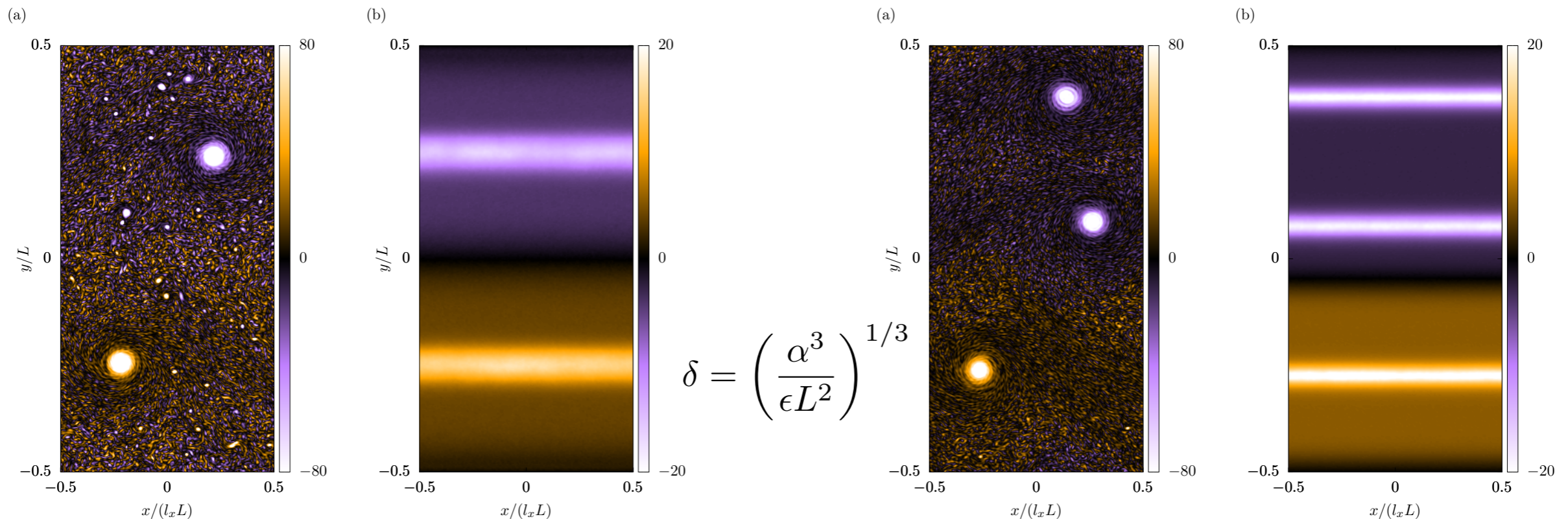


Energy condensates in rectangular domains

A. Frishman, JL, G. Falkovich, Phys. Rev. Fluids, 2, 032602, (2017)



Temporal mean displays zonal symmetry



$$\delta = \left(\frac{\alpha^3}{\epsilon L^2} \right)^{1/3}$$

$$\delta = 1.1 \times 10^{-2}$$

$$\delta = 2.8 \times 10^{-3}$$

Momentum and energy balance for zonal state

- Both balance equations imply any solution must satisfy

$$\partial_y U \langle uv \rangle = \epsilon \quad \partial_y \langle uv \rangle = -\alpha U$$

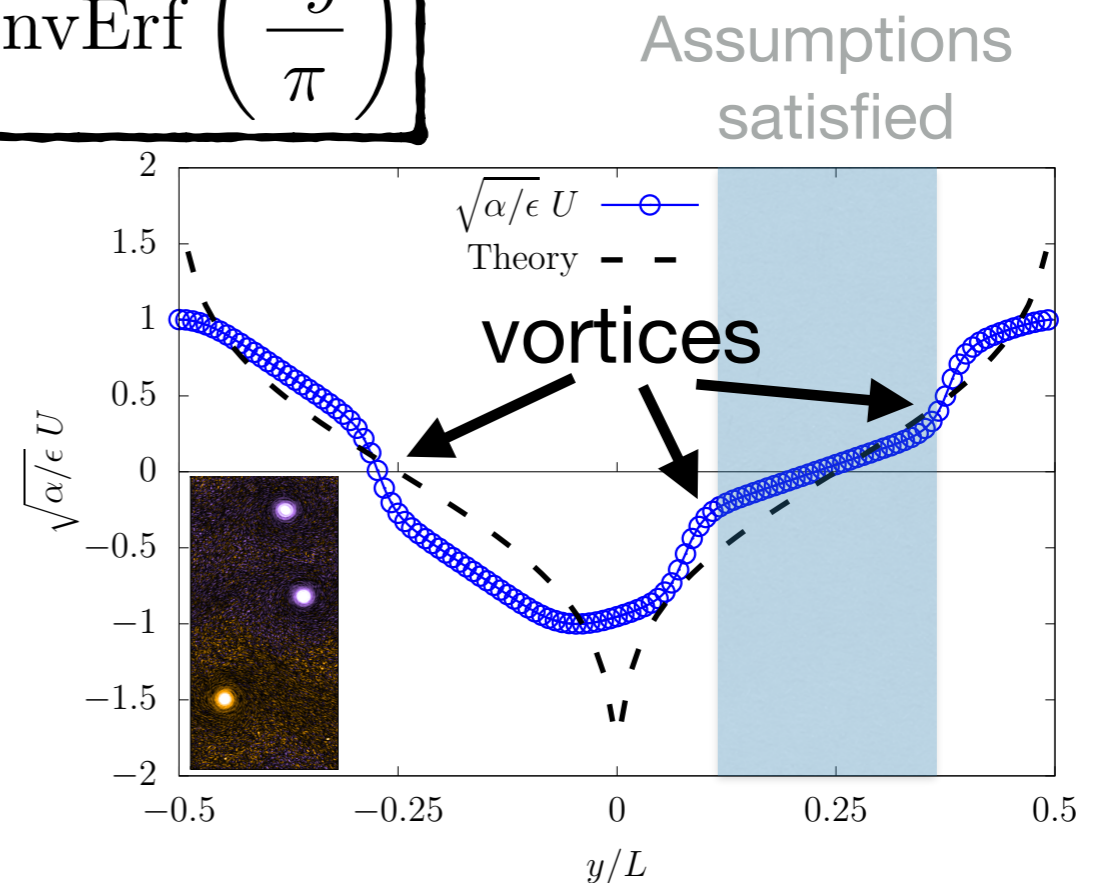
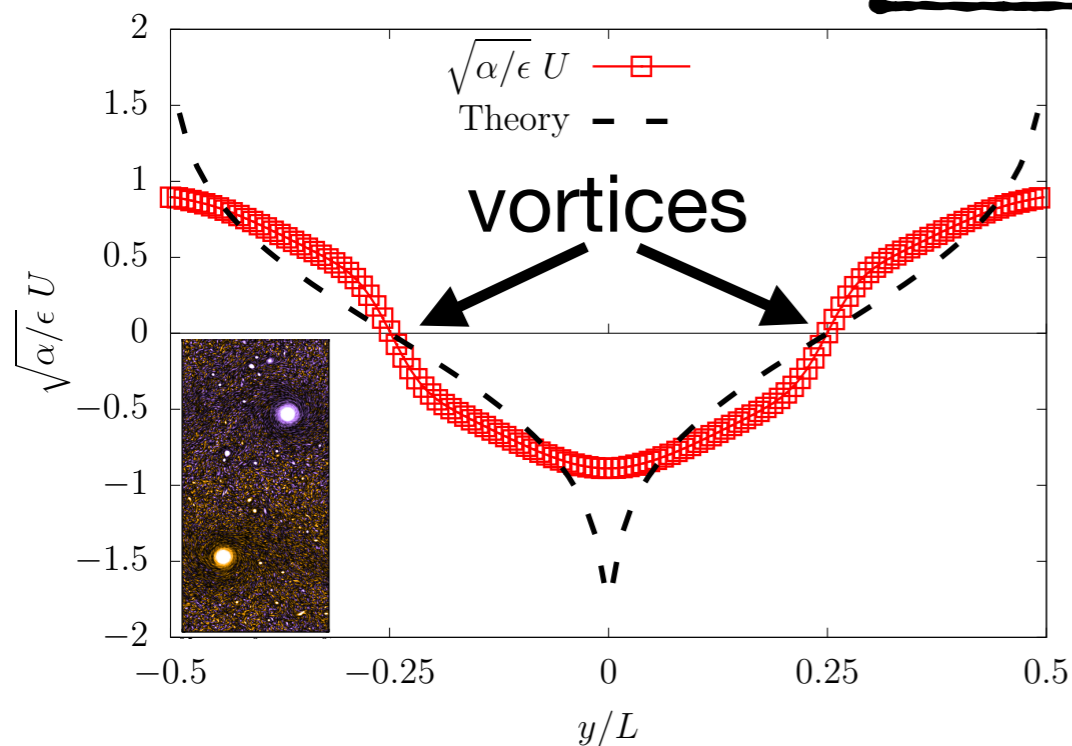
which cannot be satisfied when $\partial_y U \approx 0$ because $\langle uv \rangle$ must remain finite

A. Frishman, JL, G. Falkovich, Phys. Rev. Fluids, 2, 032602, (2017)

The closure cannot remain valid in the whole domain

Jet profile prediction

$$U(y) = \sqrt{\frac{2\epsilon}{\alpha}} \text{InvErf} \left(\frac{2y}{\pi} \right)$$



Thin Layer Turbulence: 2D to 3D Transition

- Most real *2D flows* are **quasi-2D**, e.g. the height of Earth's atmosphere is $\sim 100\text{km}$, while the circumference is $\sim 40,000\text{km}$

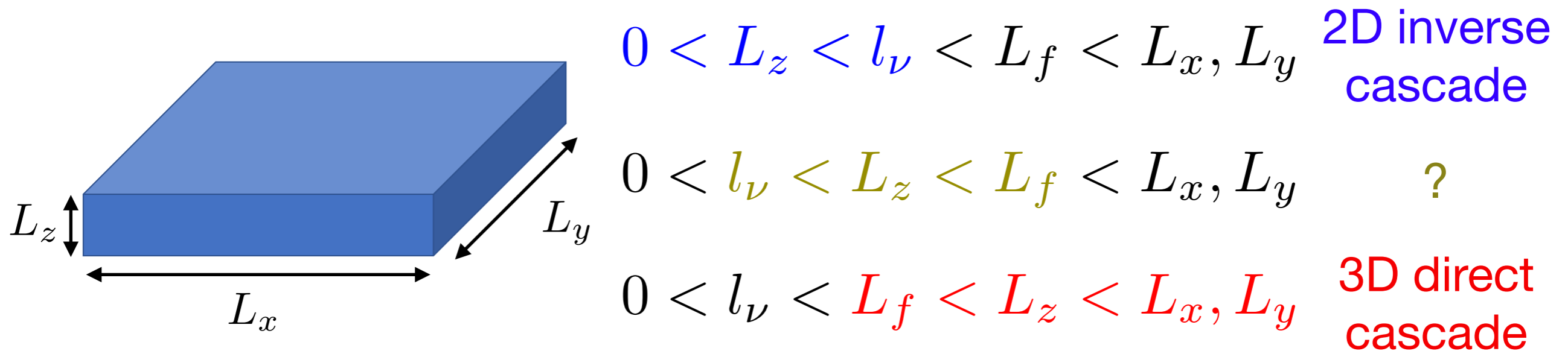


3D Navier-Stokes equations

$$\frac{\partial \mathbf{v}}{\partial t} + (\mathbf{v} \cdot \nabla) \mathbf{v} = -\frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{v} + \mathbf{f}$$

$$\nabla \cdot \mathbf{v} = 0$$

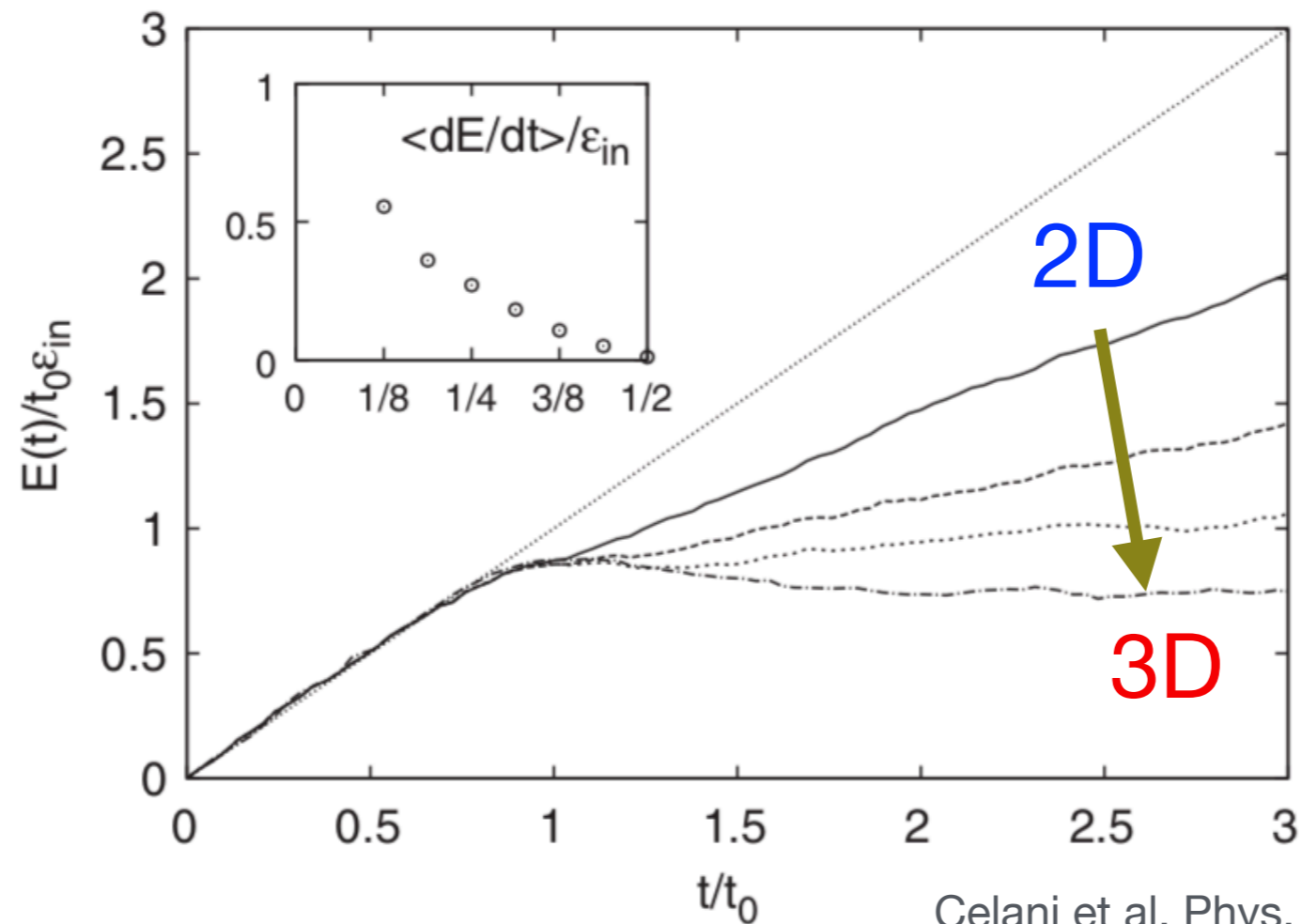
Transition from 2D to 3D turbulence as thickness L_z increases



Celani et al. Phys. Rev. Lett. **104**, 184506, (2010)
 Musacchio and Boffetta, Phys. Fluids, **29**, 111106, (2017)
 Musacchio and Boffetta, Phys. Rev. Fluids, **4**, 022602(R), (2019)

Numerical simulations of quasi-2D turbulence

- In pure 2D, energy grows **linear in time**
- The **energy growth rate decreases as the thickness increases**



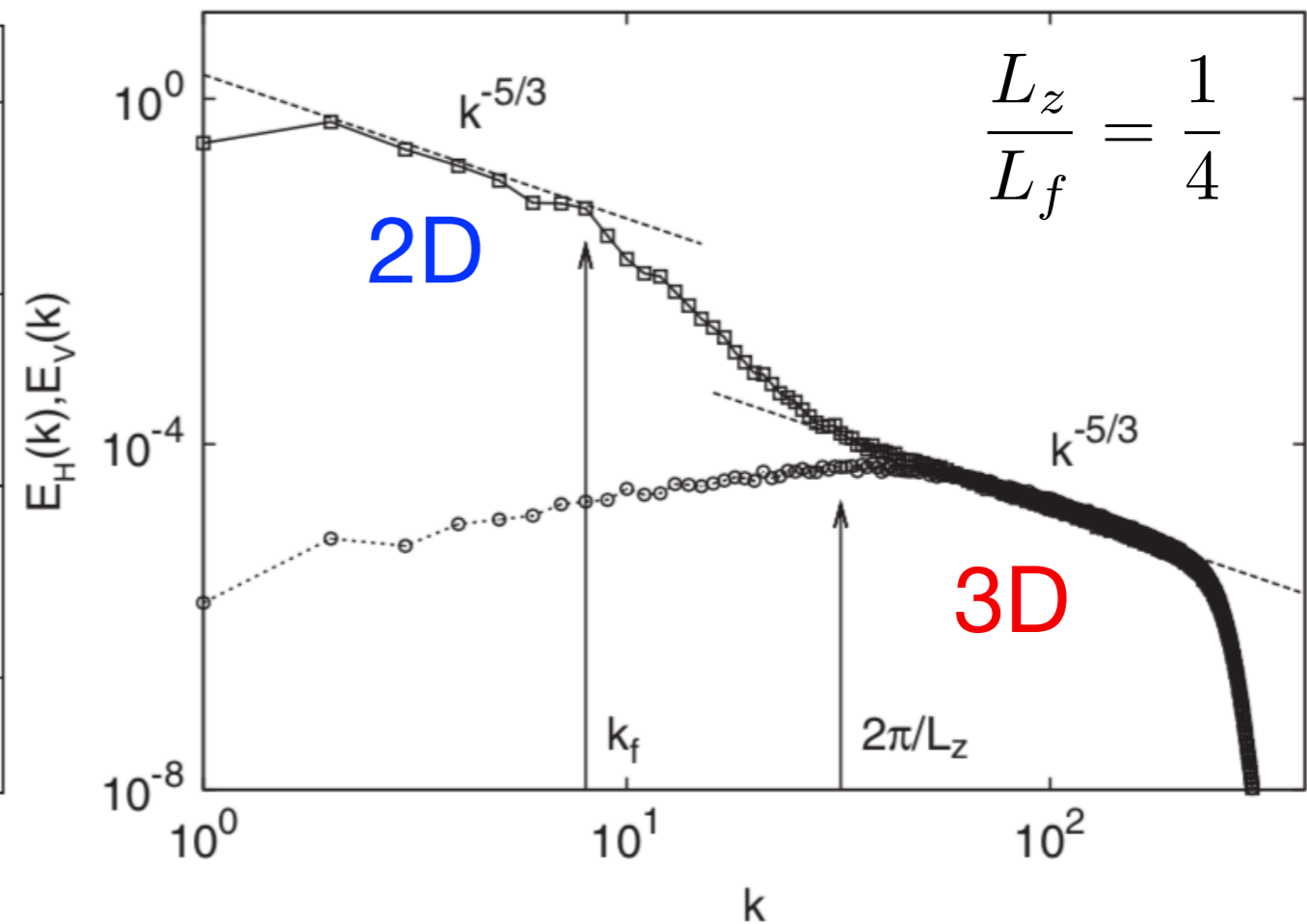
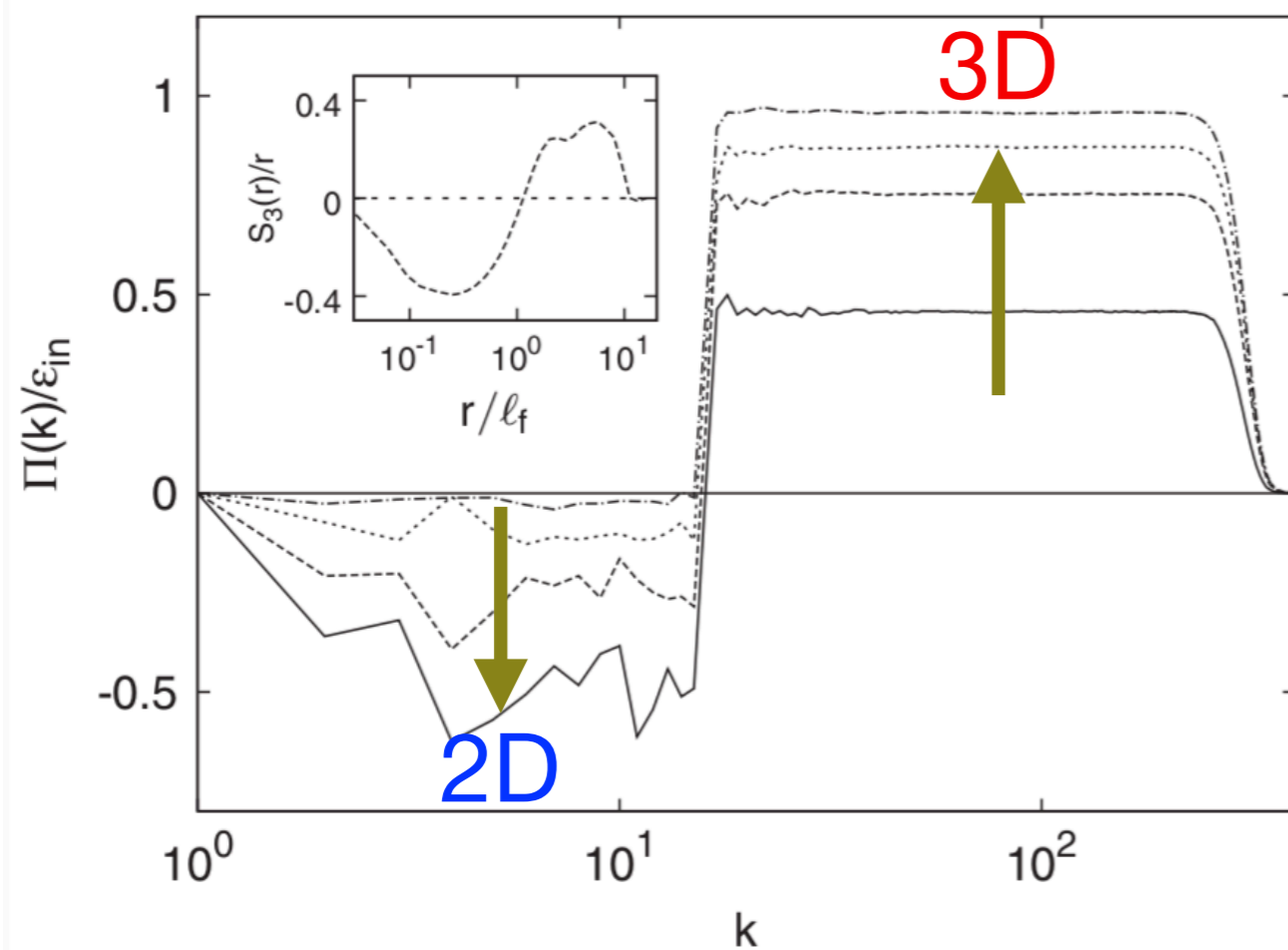
Celani et al. Phys. Rev. Lett. **104**, 184506, (2010)

- For $L_z < l_\nu$ observed energy growth rate = rate of energy injection
- For $l_\nu < L_f/2 < L_z$ energy growth rate vanishes

Coexisting inverse and direct energy cascades

- In the transition region, part of the **energy is transferred to large-scales via a 2D inverse cascade**, while the rest goes to **small-scales via a 3D direct cascade**

$$0 < l_\nu < L_z < L_f < L_x$$



- 2D Navier-Stokes is the **simplest model** for geophysical flows
- 2D turbulence is a **dual-cascade system**
- The inverse energy cascade leads to **energy condensation**
- **Mathematical Prediction** of large-scale mean flows
- **Quasi 2D turbulence**: 2D - 3D transition
- What I didn't mention: **conformal invariance; bistability; 2D geophysical turbulence;...**