

"No Class on Thursday (March 18)"

노트 제목

$R(s) = \langle u(t)u(t+s) \rangle$   
2010-03-16

- Frequency spectrum  $E(\omega)$

$$\left( \begin{array}{l} \text{Fourier transform } f(t) = \int_{-\infty}^{\infty} g(\omega) e^{i\omega t} d\omega \\ g(\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt \end{array} \right)$$

$$\rightarrow E(\omega) \equiv \frac{1}{\pi} \int_{-\infty}^{\infty} R(s) e^{-i\omega s} ds = \frac{2}{\pi} \int_0^{\infty} R(s) \cos(\omega s) ds$$

$$\rightarrow R(s) = \frac{1}{2} \int_{-\infty}^{\infty} E(\omega) e^{i\omega s} d\omega = \int_0^{\infty} E(\omega) \cos(\omega s) d\omega$$

$$\left( \begin{array}{l} u(t) \xrightarrow{\text{FT}} \hat{u}(\omega) \quad \hat{u}(\omega) \hat{u}^*(\omega) = E(\omega) \\ \text{then } R(s) = \langle u(t)u(t+s) \rangle \end{array} \right)$$

$$u(t) = \int_{-\infty}^{\infty} \hat{u}(\omega) e^{i\omega t} d\omega \quad \langle u(t)u(t+s) \rangle = \dots$$

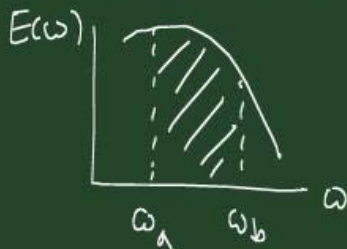
$$u(t+s) = \int_{-\infty}^{\infty} \hat{u}(\omega) e^{i\omega(t+s)} d\omega$$

orthogonality

$$R(s) = \frac{1}{2} \int_{-\infty}^{\infty} E(\omega) e^{i\omega s} d\omega$$

$$R(s=0) = R(0) = \int_0^{\infty} E(\omega) d\omega \Rightarrow \langle u^2 \rangle = \int_0^{\infty} E(\omega) d\omega$$

$$\langle u(t)u(t) \rangle = \langle u^2 \rangle$$



$\int_{\omega_a}^{\omega_b} E(\omega) d\omega$  : contribution to  $\langle u^2 \rangle$  in  $\omega_a \leq \omega < \omega_b$



$$E(\omega) = \frac{2}{\pi} \int_0^{\infty} R(s) ds$$

$$\bar{C} = \int_0^{\infty} p(s) ds = \int_0^{\infty} \frac{R(s)}{\langle u^2 \rangle} ds = \frac{\pi E(\omega)}{2 \langle u^2 \rangle} //$$

## ② Random fields

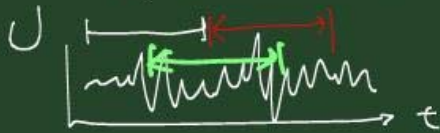
### • One-point statistics

ex. velocity covariance  $\langle u_i(x, t) u_j(x, t) \rangle$

$= \langle u_i u_j \rangle$  : Reynolds stresses

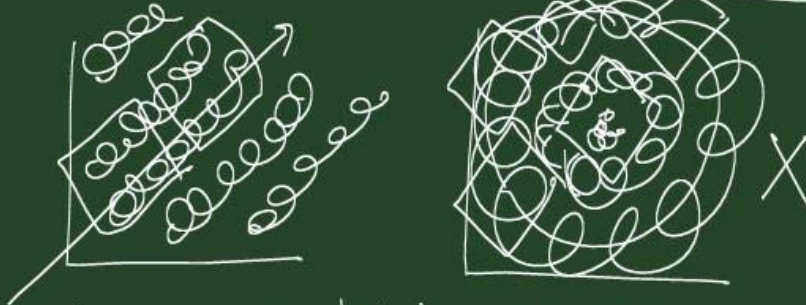
### • $U(x, t)$ is statistically stationary

→ all statistics are invariant under a shift in time.



### • $U(x, t)$ is statistically homogeneous.

→ all statistics are invariant under a shift in position.



If  $U(x, t)$  is stat. homo. in all directions,  $\langle U \rangle$  is uniform.

\* Homogeneous turbulence (definition is less restrictive)

Fluctuating velocity  $u(x, t)$  is stat. homo.  
(but  $\langle U \rangle$  does not have to be uniform)

stat. axisymmetric

$\langle U \rangle(r)$

$\langle U \rangle(y)$

$\langle u^2 \rangle(y)$  homo. in  $x$  &  $z$  directions

$z$

in homo. turbulence

• Isotropic turbulence  
 turbulent flow is statistically invariant under rotations and reflections of the coordinate system.

inhomo.

homo. dir

• Two-point correlation: information on spatial structure of field.

$R_{ij}(r, x, t) \equiv \langle u_i(x, t) u_j(x+r, t) \rangle$

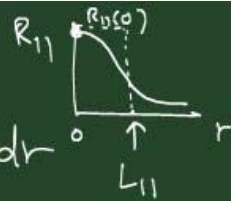
$u_1, u_2, R_{12}, R_{21}$

$u_1, u_2, R_{12}, R_{21}$



Integral length scale

$$L_{11}(\underline{x}, t) = \frac{1}{R_{11}(0, \underline{x}, t)} \int_0^{\infty} R_{11}(\underline{e}_1, r, \underline{x}, t) dr$$



• Wavenumber spectra

For homo. turbulence,  $R_{ij}(\underline{r}, t)$  is indep. of  $\underline{x}$ .

→ wavenumber spectrum

$$\Phi_{ij}(\underline{k}, t) = \frac{1}{(2\pi)^3} \iiint_{-\infty}^{\infty} R_{ij}(\underline{r}, t) e^{-i\underline{k} \cdot \underline{r}} d\underline{r}$$

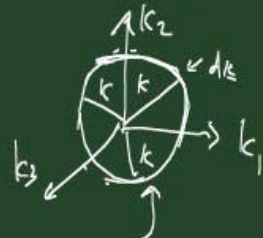
$$R_{ij}(\underline{r}, t) = \iiint_{-\infty}^{\infty} \Phi_{ij}(\underline{k}, t) e^{i\underline{k} \cdot \underline{r}} d\underline{k} \quad \underline{k}: \text{wavenumber vector}$$

$$\langle u_i u_j \rangle = R_{ij}(0, t) = \iiint_{-\infty}^{\infty} \Phi_{ij}(\underline{k}, t) d\underline{k}$$

$\Phi_{ij}$ : contribution to  $\langle u_i u_j \rangle$  with wavenumber  $\underline{k}$

• Energy spectrum function

$$E(k, t) \equiv \iiint_{-\infty}^{\infty} \frac{1}{2} \Phi_{ii}(\underline{k}, t) \delta(|\underline{k}| - k) d\underline{k}$$



$$\int_0^{\infty} E(k, t) dk = \frac{1}{2} R_{ii}(0, t) = \frac{1}{2} \langle u_i u_i \rangle : \text{turbulent kinetic energy}$$

→  $E(k, t)$ : contribution to turb. kinetic energy

$\frac{1}{2} \langle u_i u_i \rangle$  from all modes with  $|\underline{k}|$  in the range of  $k \leq |\underline{k}| < k + dk$ .

$R_{11}(r_1) = \langle u_1(\underline{x}) u_1(\underline{x} + r_1 \hat{a}) \rangle$

$R_{22}$

$\langle u_2(\underline{x}) u_2(\underline{x} + \hat{a} r_2) \rangle$

Kim, Moim & Moser (1987) JFM

② Probability and averaging

- time average for statistically stationary flows

$$\langle U(t) \rangle_T = \frac{1}{T} \int_t^{t+T} U(t') dt'$$

- ensemble average for repeatable flows

$$\langle U(t) \rangle_N = \frac{1}{N} \sum_{n=1}^N U^{(n)}(t)$$

- Spatial average for homo. turbulence ← numerical simulation

$$\langle U(t) \rangle_{\Omega} = \frac{1}{L^3} \int_0^L \int_0^L \int_0^L U(\underline{x}, t) dx_1 dx_2 dx_3$$

$$\langle U \rangle(y) = \frac{1}{L_x L_z} \int_0^{L_z} \int_0^{L_x} U(\underline{x}, t) dx dz$$