

Worksheet: Multiple time-scale analysis and amplitude equations

0/ Very short reminder on finite elements

Let us solve the following problem:

$$u - (\partial_{xx}u + \partial_{yy}u) = f$$

$$u = d \text{ on } \Gamma_d$$

$$au + b\partial_n u = c \text{ on } \Gamma_m$$

We consider test functions \check{u} satisfying $\check{u} = 0$ on Γ_d . After multiplying the governing equation by the test-function, we take an integral over the complete domain:

$$\iint \check{u}(u - (\partial_{xx}u + \partial_{yy}u))dxdy = \iint \check{u}fdxdy$$

Integrating by parts, we obtain:

$$\iint (\check{u}u + \partial_x \check{u} \partial_x u + \partial_y \check{u} \partial_y u)dxdy - \int (\check{u}n_x \partial_x u + \check{u}n_y \partial_y u)ds = \iint \check{u}fdxdy$$

The boundary term is zero on Γ_d because of $\check{u} = 0$. Therefore, taking into account the boundary condition on Γ_m , we have:

$$\iint (\check{u}u + \partial_x \check{u} \partial_x u + \partial_y \check{u} \partial_y u)dxdy - \int_{\Gamma_m} \check{u} \left(c - \frac{a}{b} u \right) ds = \iint \check{u}fdxdy$$

Rearranging:

$$\iint (\check{u}u + \partial_x \check{u} \partial_x u + \partial_y \check{u} \partial_y u)dxdy + \int_{\Gamma_m} \frac{a}{b} \check{u}uds = \iint \check{u}fdxdy + \int_{\Gamma_m} \check{u}cds$$

Using for example P2 elements for u and \check{u} , we obtain the following discretized form (taking into account that $u = d$ on Γ_d):

$$Au = b$$

1/ Generate mesh

In DNS/Mesh:

FreeFem++ mesh.edp

2/ Base-flow

The base-flow is solution of the following non-linear equation:

$$\frac{1}{2} \mathcal{N}(w_0, w_0) + \mathcal{L}w_0 = 0, \quad \mathcal{N}(w_1, w_2) = \begin{pmatrix} u_1 \cdot \nabla u_2 + u_2 \cdot \nabla u_1 \\ 0 \end{pmatrix}, \quad \mathcal{L} = \begin{pmatrix} -\nu \Delta () & \nabla () \\ -\nabla \cdot () & 0 \end{pmatrix}$$

with the following boundary conditions:

$$(u_0 = 1, v_0 = 0) \text{ on } \Gamma_{in}$$

$$(u_0 = 0, v_0 = 0) \text{ on } \Gamma_{wall}$$

$$(-p_0 n_x + v(n_x \partial_x u_0 + n_y \partial_y u_0) = 0, -p_0 n_y + v(n_x \partial_x v_0 + n_y \partial_y v_0) = 0) \text{ on } \Gamma_{out}$$

$$(\partial_y u_0 = 0, v_0 = 0) \text{ on } \Gamma_{lat}$$

The Newton iteration is based on successive solutions of:

$$(\mathcal{N}_w + \mathcal{L})\delta w = -\frac{1}{2}\mathcal{N}(w, w) - \mathcal{L}w \text{ where } \mathcal{N}_w \delta w = \begin{pmatrix} \delta u \cdot \nabla u + u \cdot \nabla \delta u \\ 0 \end{pmatrix}$$

with boundary conditions such that $w + \delta w$ satisfy the above mentioned boundary conditions.

Hence:

$$\begin{aligned} \delta u \partial_x u + \delta v \partial_y u + u \partial_x \delta u + v \partial_y \delta u + \partial_x \delta p - v(\partial_{xx} \delta u + \partial_{yy} \delta u) \\ = -u \partial_x u - v \partial_y u - \partial_x p + v(\partial_{xx} u + \partial_{yy} u) \end{aligned}$$

$$\begin{aligned} \delta u \partial_x v + \delta v \partial_y v + u \partial_x \delta v + v \partial_y \delta v + \partial_y \delta p - v(\partial_{xx} \delta v + \partial_{yy} \delta v) \\ = -u \partial_x v - v \partial_y v - \partial_y p + v(\partial_{xx} v + \partial_{yy} v) \end{aligned}$$

$$-\partial_x \delta u - \partial_y \delta v = \partial_x u + \partial_y v$$

with:

$$(\delta u = 1 - u, \delta v = -v) \text{ on } \Gamma_{in}$$

$$(\delta u = -u, \delta v = -v) \text{ on } \Gamma_{wall}$$

$$\begin{aligned} (-\delta p n_x + v(n_x \partial_x \delta u + n_y \partial_y \delta u) \\ = p n_x - v(n_x \partial_x u + n_y \partial_y u), -\delta p n_y + v(n_x \partial_x \delta v + n_y \partial_y \delta v) \\ = p n_y - v(n_x \partial_x v + n_y \partial_y v) \text{ on } \Gamma_{out}) \end{aligned}$$

$$(\partial_y \delta u = -\partial_y u, \delta v = -v) \text{ on } \Gamma_{lat}$$

Show that the weak form of these equations is (with \tilde{w} as the test-function satisfying $\tilde{u} = \tilde{v} = 0$ on Γ_{in} and Γ_{wall} and $\tilde{v} = 0$ on Γ_{lat})

$$\begin{aligned}
& \iint (\check{u}(\delta u \partial_x u + \delta v \partial_y u + u \partial_x \delta u + v \partial_y \delta u) + \check{v}(\delta u \partial_x v + \delta v \partial_y v + u \partial_x \delta v + v \partial_y \delta v) \\
& \quad - \delta p(\partial_x \check{u} + \partial_y \check{v}) + \nu(\partial_x \check{u} \partial_x \delta u + \partial_y \check{u} \partial_y \delta u + \partial_x \check{v} \partial_x \delta v + \partial_y \check{v} \partial_y \delta v) \\
& \quad - \check{p}(\partial_x \delta u + \partial_y \delta v)) dx dy = \iint (-\check{u}(u \partial_x u + v \partial_y u) - \check{v}(u \partial_x v + v \partial_y v) \\
& \quad + p(\partial_x \check{u} + \partial_y \check{v}) - \nu(\partial_x \check{u} \partial_x u + \partial_y \check{u} \partial_y u + \partial_x \check{v} \partial_x v + \partial_y \check{v} \partial_y v) + \check{p}(\partial_x u \\
& \quad + \partial_y v)) dx dy
\end{aligned}$$

After discretization (taking into account all the Dirichlet boundary-conditions), we obtain:

$$A \delta w = b$$

In DNS/BF:

FreeFem++ init.edp

FreeFem++ newton.edp

3/ Direct numerical simulation of cylinder flow at $Re=100$

We solve the unsteady Navier-Stokes equations in perturbative form ($w := w_0 + w$) around a cylinder flow at $Re = \nu^{-1} = 100$. The initial condition is a small amplitude random flowfield. The governing equations are:

$$\mathcal{B} \partial_t w + \mathcal{N}_{w_0} w + \mathcal{L} w = -\frac{1}{2} \mathcal{N}(w, w)$$

with $\mathcal{B} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$, $\mathcal{N}_{w_0} w = \mathcal{N}(w_0, w)$.

A first -order semi-implicit discretization in time yields:

$$\mathcal{B} \frac{w^{n+1} - w^n}{\Delta t} + \mathcal{N}_{w_0} w^{n+1} + \mathcal{L} w^{n+1} = -\frac{1}{2} \mathcal{N}(w^n, w^n)$$

This may be re-arranged into:

$$\left(\frac{\mathcal{B}}{\Delta t} + \mathcal{N}_{w_0} + \mathcal{L} \right) w^{n+1} = \frac{\mathcal{B} w^n}{\Delta t} - \frac{1}{2} \mathcal{N}(w^n, w^n)$$

Show that the weak form with \check{w} as the test-function is:

$$\begin{aligned}
& \iint \left(\check{u} \left(\frac{u^{n+1}}{\Delta t} + u^{n+1} \partial_x u_0 + v^{n+1} \partial_y u_0 + u_0 \partial_x u^{n+1} + v_0 \partial_y u^{n+1} \right) - (\partial_x \check{u}) p^{n+1} \right. \\
& \quad + v (\partial_x \check{u} \partial_x u^{n+1} + \partial_y \check{u} \partial_y u^{n+1}) \\
& \quad + \check{v} \left(\frac{v^{n+1}}{\Delta t} + u^{n+1} \partial_x v_0 + v^{n+1} \partial_y v_0 + u_0 \partial_x v^{n+1} + v_0 \partial_y v^{n+1} \right) - (\partial_y \check{v}) p^{n+1} \\
& \quad \left. + v (\partial_x \check{v} \partial_x v^{n+1} + \partial_y \check{v} \partial_y v^{n+1}) + \check{p} (\partial_x u^{n+1} + \partial_y v^{n+1}) \right) dx dy \\
& = \iint \left(\frac{\check{u} u^n}{\Delta t} - \check{u} (u^n \cdot \nabla u^n) + \frac{\check{v} v^n}{\Delta t} - \check{v} (v^n \cdot \nabla v^n) \right) dx dy
\end{aligned}$$

After spatial discretization, we obtain:

$$Aw^{n+1} = b$$

In DNS/DNS:

```

FreeFem++ init.edp // generate initial condition from small amplitude random noise

FreeFem++ dns.edp // solve Navier-Stokes equations

Octave plotlinlog('out_0.txt',1,2,1) // represent energy as a function of time in fig 1

Octave plotlinlin('out_0.txt',1,4,2) // represent v velocity as a function of time

FreeFem++ plotUvvp.edp // plot snapshot at iteration i=101, 201, 301, ...

```

4/ Van der Pol Oscillator: multiple time-scale analysis

The Van der Pol Oscillator corresponds to the following governing equations:

$$w'' + \omega_0^2 w = 2\tilde{\delta} w' - w^2 w'$$

$$w(0) = w_I, w'(0) = 0$$

where the $(\cdot)'$ is the time-derivative, w_I is the initial condition, ω_0 the frequency and $\tilde{\delta}$ the instability strength. Here, we choose: $\omega_0 = 10$, $\tilde{\delta} = 0.3$ and $w_I = 0.01$.

4a/ Numerical time-integration

We integrate in time the above equations. For this,

In VanDerPol:

```

Octave pkg load all // load external packages for time integration, Fourier analysis,
etc.

```

```

Octave vdp // integrate in time unforced Van der Pol equations

```

4b/ One time-scale approach

We try to approximate the solution by considering a small instability strength: $\tilde{\delta} = \delta\epsilon$, with $\epsilon \ll 1$ and $\delta = O(1)$. We look for an approximation of the solution with an expansion of the form:

$$w = \epsilon^{\frac{1}{2}}y \text{ and } y = y_0 + \epsilon y_1 + \dots$$

We first try with only one time-scale: $y(t) = y_0(t) + \epsilon y_1(t) + \dots$

The second-order solution is given by:

$$w = \left(\tilde{A}e^{i\omega_0 t} + \text{c. c.} \right) + \left(\frac{-3\tilde{A}^3 + 12\tilde{\delta}\tilde{A}}{8\omega_0}ie^{i\omega_0 t} + \frac{i\tilde{A}^3}{8\omega_0}e^{3i\omega_0 t} - (2\tilde{\delta}\tilde{A} - \tilde{A}^3)\left(\frac{1 + 2i\omega_0 t}{4\omega_0}\right)ie^{i\omega_0 t} + \text{c. c.} \right)$$

$$\tilde{A} = \frac{w_I}{2}$$

To represent this solution, in VanDerPol:

```
Octave clf // clear all figures
```

```
Octave vdp // integrate in time unforced Van der Pol equations
```

```
Octave vdp_tlr // show first and second order approximations with one time-scale
```

4c/ Two time-scales approach

The two time-scale first-order solution is given by:

$$w(t) = (\tilde{A}e^{i\omega_0 t} + \text{c. c.})$$

with:

$$\frac{d\tilde{A}}{dt} = \tilde{\delta}\tilde{A} - \frac{1}{2}\tilde{A}^3$$

$$\tilde{A}(0) = \frac{w_I}{2}$$

To represent this solution, in VanDerPol:

```
Octave clf // clear all figures
```

```
Octave vdp // integrate in time unforced Van Der Pol equations
```

```
Octave vdp_tlr // show first and second order approximations with one time-scale
```

Octave vdp_mts // show first and second order approximations with two time-scales

5/ Global modes of linearized Navier-Stokes equations

The global modes are the structures such that:

$$\lambda \mathcal{B} \hat{w} + (\mathcal{N}_{w_0} + \mathcal{L}) \hat{w} = 0, \quad \mathcal{B} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$$

where $(\mathcal{N}_{w_0} + \mathcal{L})$ is the linearized Navier-Stokes operator:

$$(\mathcal{N}_{w_0} + \mathcal{L}) \hat{w} = \begin{pmatrix} \hat{u} \partial_x u_0 + \hat{v} \partial_y u_0 + u_0 \partial_x \hat{u} + v_0 \partial_y \hat{u} + \partial_x \hat{p} - \nu(\partial_{xx} \hat{u} + \partial_{yy} \hat{u}) \\ \hat{u} \partial_x v_0 + \hat{v} \partial_y v_0 + u_0 \partial_x \hat{v} + v_0 \partial_y \hat{v} + \partial_y \hat{p} - \nu(\partial_{xx} \hat{v} + \partial_{yy} \hat{v}) \\ -(\partial_x \hat{u} + \partial_y \hat{v}) \end{pmatrix}$$

$(\mathcal{N}_{w_0} + \mathcal{L})$ acts on a subspace of functions \hat{w} satisfying the following boundary conditions

(*)

$$(\hat{u} = 0, \hat{v} = 0) \text{ on } \Gamma_{in} \text{ and } \Gamma_{wall}$$

$$(-\hat{p} n_x + \nu(n_x \partial_x \hat{u} + n_y \partial_y \hat{u}) = 0, -\hat{p} n_y + \nu(n_x \partial_x \hat{v} + n_y \partial_y \hat{v}) = 0) \text{ on } \Gamma_{out}$$

$$(\partial_y \hat{u} = 0, \hat{v} = 0) \text{ on } \Gamma_{lat}$$

Show that the weak form of these equations is (with \tilde{w} as the test-function satisfying $\tilde{u} = \tilde{v} = 0$ on Γ_{in} and Γ_{wall} and $\tilde{v} = 0$ on Γ_{lat}):

$$\begin{aligned} \iint \left(\tilde{u}(-\hat{u} \partial_x u_0 - \hat{v} \partial_y u_0 - u_0 \partial_x \hat{u} - v_0 \partial_y \hat{u}) + (\partial_x \tilde{u}) \hat{p} - \nu(\partial_x \tilde{u} \partial_x \hat{u} + \partial_y \tilde{u} \partial_y \hat{u}) \right. \\ \left. + \tilde{v}(-\hat{u} \partial_x v_0 - \hat{v} \partial_y v_0 - u_0 \partial_x \hat{v} - v_0 \partial_y \hat{v}) + (\partial_y \tilde{v}) \hat{p} - \nu(\partial_x \tilde{v} \partial_x \hat{v} + \partial_y \tilde{v} \partial_y \hat{v}) \right. \\ \left. + \tilde{p}(\partial_x \hat{u} + \partial_y \hat{v}) \right) dx dy = \lambda \iint (\tilde{u} \hat{u} + \tilde{v} \hat{v}) dx dy \end{aligned}$$

With a finite element-discretization:

$$A \hat{w} = \lambda B \hat{w}$$

In folder DNS/Eigs:

FreeFem++ eigen.edp

// compute and show direct global mode.

6/ Definition of adjoint operator.

The adjoint operator $(\tilde{\mathcal{N}}_{w_0} + \tilde{\mathcal{L}})$ is the operator satisfying for all \hat{w} and \tilde{w} the following relations:

$$\langle \tilde{w}, (\mathcal{N}_{w_0} + \mathcal{L}) \hat{w} \rangle = \langle (\tilde{\mathcal{N}}_{w_0} + \tilde{\mathcal{L}}) \tilde{w}, \hat{w} \rangle$$

Here \hat{w} is in the subspace satisfying the boundary conditions (*).

Determine the adjoint operator $(\tilde{\mathcal{N}}_{w_0} + \tilde{\mathcal{L}})$ and the boundary conditions $(\tilde{*})$ that \tilde{w} satisfies.

Solution:

$$(\tilde{\mathcal{N}}_{w_0} + \tilde{\mathcal{L}})\tilde{w} = \begin{pmatrix} -u_0 \partial_x \tilde{u} - v_0 \partial_y \tilde{u} + \tilde{u} \partial_x u_0 + \tilde{v} \partial_x v_0 + \partial_x \tilde{p} - \nu(\partial_{xx} \tilde{u} + \partial_{yy} \tilde{u}) \\ -u_0 \partial_x \tilde{v} - v_0 \partial_y \tilde{v} + \tilde{u} \partial_y u_0 + \tilde{v} \partial_y v_0 + \partial_y \tilde{p} - \nu(\partial_{xx} \tilde{v} + \partial_{yy} \tilde{v}) \\ -(\partial_x \tilde{u} + \partial_y \tilde{v}) \end{pmatrix}$$

$$(\tilde{u} = 0, \tilde{v} = 0) \text{ on } \Gamma_{in} \text{ and } \Gamma_{wall}$$

$$\begin{aligned} (-\tilde{p} n_x + \nu \partial_x \tilde{u} n_x + \nu \partial_y \tilde{u} n_y &= -\tilde{u} u_0 n_x - \tilde{u} v_0 n_y, -\tilde{p} n_y + \nu \partial_x \tilde{v} n_x + \nu \partial_y \tilde{v} n_y \\ &= -\tilde{v} u_0 n_x - \tilde{v} v_0 n_y) \text{ on } \Gamma_{out} \end{aligned}$$

$$(\partial_y \tilde{u} = 0, \tilde{v} = 0) \text{ on } \Gamma_{lat}$$

7/ The adjoint global modes are solution of the following eigen-problem :

$$\lambda B \tilde{w} + (\tilde{\mathcal{N}}_{w_0} + \tilde{\mathcal{L}}) \tilde{w} = 0$$

with the above mentioned boundary conditions.

Show that the weak form of these equations is:

$$\begin{aligned} \iint & \left(\tilde{u}(u_0 \partial_x \tilde{u} + v_0 \partial_y \tilde{u} - \tilde{u} \partial_x u_0 - \tilde{v} \partial_x v_0) + (\partial_x \tilde{u}) \tilde{p} - \nu(\partial_x \tilde{u} \partial_x \tilde{u} + \partial_y \tilde{u} \partial_y \tilde{u}) \right. \\ & + \tilde{v}(u_0 \partial_x \tilde{v} + v_0 \partial_y \tilde{v} - \tilde{u} \partial_y u_0 - \tilde{v} \partial_y v_0) + (\partial_y \tilde{v}) \tilde{p} - \nu(\partial_x \tilde{v} \partial_x \tilde{v} + \partial_y \tilde{v} \partial_y \tilde{v}) \\ & \left. + \tilde{p}(\partial_x \tilde{u} + \partial_y \tilde{v}) \right) dx dy \\ & - \int_{\Gamma_{out}} \tilde{u}(\tilde{u} u_0 n_x + \tilde{u} v_0 n_y) ds - \int_{\Gamma_{out}} \tilde{v}(\tilde{v} u_0 n_x + \tilde{v} v_0 n_y) ds \\ & = \lambda \iint (\tilde{u} \tilde{u} + \tilde{v} \tilde{v}) dx dy \end{aligned}$$

After discretization, we obtain:

$$\tilde{A} \tilde{w} = \lambda B \tilde{w}$$

In folder DNS/Eigs:

FreeFem++ eigenadj.edp // compute and show leading adjoint global mode.

8/ Weakly nonlinear solution of Navier-Stokes equations

We consider the Navier-Stokes equation in perturbative form ($w := w_0 + w$):

$$\mathcal{B} \partial_t w + \mathcal{N}_{w_0} w + \mathcal{L} w = \tilde{\delta} \mathcal{M}(w_0 + w) - \frac{1}{2} \mathcal{N}(w, w).$$

Here:

$$w = \begin{pmatrix} u \\ v \\ p \end{pmatrix}, \mathcal{L} = \begin{pmatrix} -v_c \Delta() & \nabla() \\ -\nabla \cdot () & 0 \end{pmatrix}, \mathcal{M} = \begin{pmatrix} -\Delta & 0 \\ 0 & 0 \end{pmatrix}.$$

The viscosity ν has been replaced by $\nu = \nu_c - \tilde{\delta}$, where ν_c is the critical viscosity which achieves marginal stability of the linear dynamics $Re_c = \nu_c^{-1} = 46.6$.

The base-flow is given by:

$$\frac{1}{2} \mathcal{N}(w_0, w_0) + \mathcal{L}w_0 = 0.$$

In the following, we consider a slightly supercritical regime (the Reynolds number is slightly above the critical Reynolds number):

$$\tilde{\delta} = \epsilon \delta, \epsilon \ll 1, \delta = O(1).$$

We look for an approximation of the solution under the form:

$$w = \epsilon^{\frac{1}{2}} \left(y_0(t, \tau = \epsilon t) + \epsilon^{\frac{1}{2}} y_{\frac{1}{2}}(t, \tau = \epsilon t) + \epsilon^1 y_1(t, \tau = \epsilon t) + \dots \right)$$

The second-order solution is given by:

$$w = (\tilde{A} e^{i\omega_c t} y_A + \text{c. c.}) + \tilde{\delta} w_\delta + (\tilde{A}^2 e^{2i\omega_c t} y_{AA} + \text{c. c.}) + |\tilde{A}|^2 y_{A\bar{A}} + \dots$$

With :

$$i\omega_c \mathcal{B}y_A + \mathcal{N}_{w_0} y_A + \mathcal{L}y_A = 0$$

$$\mathcal{N}_{w_0} y_\delta + \mathcal{L}y_\delta = \mathcal{M}y_0$$

$$2i\omega_c \mathcal{B}y_{AA} + \mathcal{N}_{w_0} y_{AA} + \mathcal{L}y_{AA} = -\frac{1}{2} \mathcal{N}(y_A, y_A)$$

$$\mathcal{N}_{w_0} y_{A\bar{A}} + \mathcal{L}y_{A\bar{A}} = -\mathcal{N}(y_A, \bar{y}_A)$$

And:

$$\frac{d\tilde{A}}{dt} = \lambda \tilde{\delta} \tilde{A} - \mu \tilde{A} |\tilde{A}|^2$$

where:

$$\lambda = \langle \tilde{y}_A, \mathcal{M}y_A \rangle - \langle \tilde{y}_A, \mathcal{N}(y_A, y_\delta) \rangle$$

$$\mu = \langle \tilde{y}_A, \mathcal{N}(y_A, y_{A\bar{A}}) + \mathcal{N}(\bar{y}_A, y_{AA}) \rangle$$

$$-i\omega_c \mathcal{B}\tilde{y}_A + \tilde{\mathcal{N}}_{w_0} \tilde{y}_A + \tilde{\mathcal{L}}\tilde{y}_A = 0$$

$$\langle \tilde{y}_A, \mathcal{B}y_A \rangle = 1$$

In Ampleq/Mesh:

```
FreeFem++ mesh.edp      // generate mesh
```

In Ampleq/BF:

```
FreeFem++ init.edp      // generate initial guess for Newton iterations
```

```
FreeFem++ newton.edp     // Newton iteration
```

In Ampleq/Eigs:

```
FreeFem++ eigen.edp     // compute global mode
```

```
FreeFem++ eigenadj.edp  // compute adjoint global mode
```

```
FreeFem++ norm.edp      // generate scaled adjoint global mode
```

In Ampleq/WNL:

```
FreeFem++ udelta.edp    // generate modification of base-flow due to increase in  
                        Reynolds number
```

```
FreeFem++ uAA.edp       // generate second harmonic due to interaction of global mode  
                        with himself
```

```
FreeFem++ uAAb.edp      // generate zero-harmonic due to interaction of global mode  
                        with adjoint of himself
```

```
FreeFem++ lambda.edp     // compute  $\lambda$  coefficient of Stuart-Landau equation
```

```
FreeFem++ mu.edp        // compute  $\mu$  coefficient of Stuart-Landau equation
```

```
FreeFem++ udeltaA.edp    // compute  $\lambda$  coefficient (augmented method)
```

```
FreeFem++ uAAAb.edp      // compute  $\mu$  coefficient (augmented method)
```