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1 **Von Karman vortex street past a permeable circular cylinder: two-dimensional flow and**
2 **DMD-based secondary stability analysis**

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We investigate the wake structure and the three-dimensional stability of the two-dimensional von Kármán vortex street developing in the wake of a permeable circular cylinder. The flow through the porous medium, assumed homogenous and isotropic, is described by the Darcy law, with a Navier slip coupling condition at the interface with the pure fluid region. The two-dimensional and steady flow past the cylinder is initially considered. Permeability induces a downstream displacement of the recirculation region, which reduces its dimensions until it eventually disappears. Linear stability analysis shows that the flow is progressively stabilized as permeability increases. We identify a critical value of permeability beyond which the steady wake is linearly stable independently of the Reynolds number. Two-dimensional, time-dependent simulations are then carried out. A progressive downstream displacement of the region of onset of the vortex shedding is observed, together with a decrease of the oscillation frequency. Oscillations of aerodynamic forces are progressively quenched with permeability owing to the downstream displacement of the onset region of the vortex shedding. At the same time, traveling vortices are observed far downstream of the body, in opposition with the impervious case, characterized instead by the formation of two shear layers of opposite vorticity, at very large distances from the body. We perform linearized simulations for the evolution of three-dimensional perturbations on the two-dimensional von Karman vortex street. The growth rate and the spatial structure of the perturbations are extracted from such linearized dynamics by employing a Sparsity-Promoting Dynamic Mode Decomposition (SP-DMD). As permeability increases, the unsteady vortex street past the cylinder is progressively stabilized with respect to three-dimensional perturbations until the transition to three-dimensionality is prevented. We identify a critical value of the permeability beyond which the vortex shedding preserves its two-dimensionality, at least in the considered parameters space.

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I. INTRODUCTION

The interaction between fluid flows and slender bluff bodies is a classical and relevant topic in fluid mechanics. Typical examples in civil and marine engineering are vibrations of pipelines lying on the seabed, interaction of currents and waves with off-shore structures in ocean engineering, skyscrapers, chimney stacks and suspension bridges [1]. These slender structures are often subject to an alternate shedding of vortices in the near wake, so-called von Karman vortex street, which may lead to large fluctuating forces on the body along both the flow direction and transversal one and may cause structural vibrations, acoustic noise, or resonance, with possible structural failure of the structures subject to these oscillating forces (cf. Williamson [2] and references therein for a review). Several studies focused on the problem of reducing the coherence of vortex shedding along the spanwise direction, often through surface modifications, e.g. appendages or helical cables [3, 4], thus reducing oscillating forces. However, Vortex Induced Vibrations (VIV) can also be advantageously used for energy harvesting [5, 6]. Recently, also microelectromechanical (MEMS) wind-energy harvesters composed of small cylindrical oscillators attached to piezoelectric MEMS devices have been proposed as a potential means of powering small off-grid sensors in a cost-effective manner due to the easy integration of the energy harvester and sensor on the same silicon chip [7]. As concerns environmental flows, deep-sea glass sponges (*E. aspergillum*) are tall, permeable, cylindrical shells anchored to the seabed that extend through the benthic boundary layer, composed of amorphous hydrated silica arranged in a highly regular and hierarchical structure. These sponges provide a natural shelter for a family of shrimps which feed themselves through the nutrients in suspension in the benthic boundary layer. The skeleton of *E. aspergillum* is characterized by exceptional structural properties, combined with remarkable hydrodynamic properties induced by their permeable structure, e.g. reduction of hydrodynamic stresses and the support of coherent internal recirculation patterns at low flow velocity [8].

The latter example shows how permeable structures offer an efficient way to maximize the structural and hydrodynamic performance of a particular flow configuration [9]. Permeability of the body can be achieved through active blowing systems, where a fixed velocity is imposed at the boundary [10], or in a passive way, e.g. exploiting the flow modifications induced by a microscopic structure [9]. Nature is always an invaluable source of inspiration when new technical solutions for optimal performances are needed. Dandelion seeds are spread by wind thanks to a bundle of radially oriented fibers, called pappus. Cummins et al. [11] showed the presence of a recirculation region that, instead of being attached to the rear of the object as

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53 in the impervious case, moves downstream of the body. This wake configuration acts like a parachute and makes it arguably
 54 possible for the seeds to travel for long distances under the effect of light breezes. Similar studies on idealized permeable disks
 55 mimicking the dandelion pappus showed similar flow patterns [12], associated with hydrodynamic stability of the wake in the
 56 range of permeability and Reynolds numbers typical of dandelions [13]. The introduction of permeability thus offers interesting
 57 perspectives on flow control of wakes past bluff bodies. A documented study can be traced back to Castro [14], who studied the
 58 flow past a perforated flat plate, for Reynolds numbers of the order of 10^4 . In the considered cases, the flow exhibited a vortex
 59 shedding, whose mean recirculation region was detached from the body. Also, Castro observed a decrease of the drag exerted
 60 on the porous plate. A similar detachment was analytically predicted by Steiros *et al.* [15], for perforated plates. A theoretical
 61 analysis on the drag exerted by perforated plates in free-flows with $Re \sim 1000$ was performed by Steiros & Hultmark [16],
 62 who showed a similar decreasing trend of the drag. The distribution of pores may also influence the aerodynamic forces [15].
 63 The drag behavior with permeability was also analyzed in the creeping flow regime by Strong *et al.* [17]. Other investigations
 64 include also the effect of the fluid–structure interaction such as flexibility of porous strips [18]. The detachment of the mean
 65 recirculation region is associated with a downstream displacement of the vortex shedding onset, as shown by recent experimental
 66 [19] and numerical [20] studies. Ledda *et al.* [21] highlighted a similar effect on the steady flow at low Reynolds numbers past
 67 thick flat plates, characterized by the detachment and shrinking of the recirculation region as permeability was increased, until
 68 disappearance of the counterflow. A critical permeability threshold was identified, beyond which the onset of von Karman vortex
 69 street was prevented, regardless of the considered Reynolds number. Similar behaviors were observed in the case of permeable
 70 disks [12, 22], spheres [23, 24] and circular cylinders [25]. In the latter paper, the authors studied the two-dimensional, steady,
 71 flow past a circular permeable cylinder, showing the emergence of a detached recirculation region at low Reynolds numbers.

72 In the impervious case, it is well known that the steady flow past a circular cylinder undergoes a Hopf bifurcation at $Re = 46.7$,
 73 which leads to the previously-mentioned periodic shedding of vortices [26, 27]. The periodic unsteady wake remains two-
 74 dimensional until $Re \approx 190$, beyond which the vortex shedding becomes three-dimensional, while preserving a strong two-
 75 dimensional coherence [28, 29]. This *secondary* instability of the wake has been studied both experimentally [30–32] and
 76 theoretically [28, 29, 33]. Floquet stability analysis stems from the linearization of the flow equations around a time-periodic
 77 baseflow. The stability of the system can be inferred by studying the eigenvalues of the so-called monodromy operator, which
 78 maps the solutions from one period to the successive one [34]. The transition to a three dimensional flow is characterized
 79 by two different linear modes distinguished respectively by a long (mode A, at $Re \approx 190$) and short (mode B, at $Re \approx 260$)
 80 wavelength in the spanwise direction [35]. Barkley & Henderson [33] numerically confirmed the experimental observations
 81 made by Williamson [35] via a linear Floquet stability analysis on the two-dimensional, periodic, baseflow. The authors identified
 82 mode A as the leading mode for the three-dimensional transition of the von Karman vortex street past a circular cylinder. In these
 83 bluff body wakes [36], the physical mechanism originating in the development of mode A (the wavelength of which scales with
 84 the vortex core size) has been associated with the so-called elliptic instability ([37, 38] and [39] for a review), while mode B,
 85 which develops at a higher Reynolds number and has a shorter wavelength, was shown to result from the hyperbolic instability
 86 [40]. In contrast, for slender body wakes, two competing modes of opposite symmetry dominate with comparable growth-rates
 87 and wavelengths and they can both be unambiguously and quantitatively attributed to the elliptic instability [41]. The growth rate
 88 of the elliptic instability is proportional to the strain rate at the point of maximum vorticity, which is linked to the intensity of
 89 the deformation of the vortex cores.

90 However, rather than directly evaluating the eigenvalues of the monodromy matrix, Floquet analysis is often performed by
 91 time-marching of the linearized equations for several periods, combining it with iterative Arnoldi-like methods [33]. Such
 92 methods are based on an approximation of the high-dimensional system matrix by projecting it onto a lower-dimensional Krylov
 93 subspace, hence allowing a rather efficient extraction of the dominant eigenvalues. Data-driven techniques like Dynamic Mode
 94 Decomposition (DMD) have gained attention for their ability to extract dynamic flow features from experimental or numerical
 95 data [42–47]. The DMD algorithm allows for the data sequence to be approximated as a Krylov sequence. However, if the
 96 dynamics is produced by a linear process, there is no approximation and the DMD eigenmodes and eigenvalues at convergence
 97 are equivalent to those computed by a global stability analysis via Arnoldi-like methods based on a Krylov subspace [42]. In our
 98 framework, the snapshot sequence is produced by the linear flow evolution of small perturbations around a T -periodic base-flow,
 99 with T the oscillation period. In such a scenario, Floquet and DMD modes can be directly linked with each other [48], hence
 100 suggesting DMD as an alternative to more classical Floquet stability analysis tools. In this work, DMD will be employed to
 101 characterize the three-dimensional secondary instability of the flow past a permeable circular cylinder.

102

103 The objective of this paper is to explore the three-dimensional stability and transition scenarios in the wake past porous circular
 104 cylinders. In particular, the yet unexplored role of permeability in modifying the two-dimensional von Karman vortex and its
 105 three dimensional stability properties is investigated. The selected flow configuration, i.e. the flow past a circular cylinder, is
 106 prototypical for bluff body wakes, and the transition scenario has been largely investigated in the literature for the impervious
 107 case. To this purpose, the first choice concerns the method employed to describe the flow through the porous microstructure.
 108 Direct simulations of the flow around and within the permeable matrix are cost challenging due to the large range of length
 109 scales that characterize the flow dynamics through porous bodies [8, 49, 50] and potentially limited by the choice of a specific
 110 microscopic configuration. Techniques based on multiscale expansions and averaging techniques (*homogenization*, cf. [51]) can

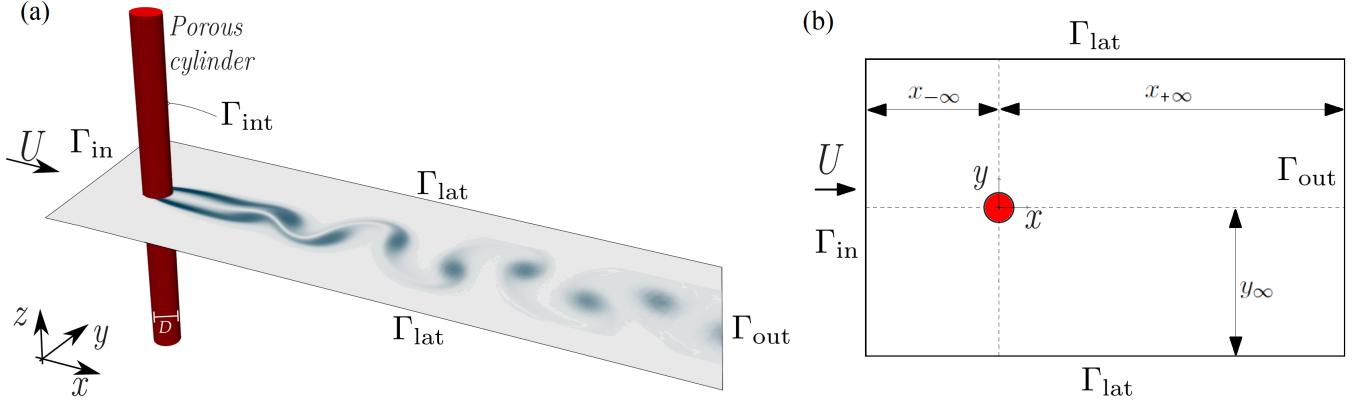


FIG. 1. Sketch of (a) flow configuration and (b) computational domain.

reduce computational costs related to these multiscale problems by taking advantage of scales separation that is present in the dynamics of a fluid phase through a solid matrix. Homogenized models effectively recover the effects of the permeability on the whole fluid phase in terms of averaged variables, both in the case of thin [9, 52, 53] and thick [54–56] permeable objects, or when treating slip on a rough wall [57–59] or at the interface between a porous object and a free fluid region [60, 61]. Homogenization techniques have the great advantage to provide a rigorous framework that links the microstructure to macroscopic properties [62]. Therefore, the homogenized model does not suffer from the limitations stemming from the choice of a particular geometry. The calculations can be performed by employing macroscopic quantities (e.g. permeability), and the microscopic structure reproducing a certain macroscopic flow can be retrieved *a posteriori* through an inverse procedure [9, 24].

In the introduced general framework, the investigation of the role of permeability in modifying the unsteady two-dimensional wake and the emergence of three-dimensional patterns is a crucial step forward in the understanding of large Reynolds number behavior of flows past permeable bluff bodies and the consequent three-dimensional fluid-structure interaction. The paper is organized as follows. Section II presents the mathematical formulation and numerical approach for the flow past and through a permeable circular cylinder. Section III is devoted to the study of the two-dimensional flow structure. We first identify the yet unknown linear stability boundary of the steady wake, and we then investigate the vortex shedding as permeability and Reynolds number of the flow are varied. Section IV studies, through a DMD-based algorithm, the three-dimensional stability of the two-dimensional vortex street, identifying the unstable modes and the boundary within which the two-dimensional solution is stable with respect to 3D perturbations.

128

II. PROBLEM FORMULATION AND NUMERICAL APPROACH

129 In this section, we introduce the equations governing the problem as well as their numerical implementation. A permeable 130 circular cylinder of diameter D is invested by a uniform free-stream of an incompressible Newtonian fluid with velocity U_{∞} and 131 kinematic viscosity ν , as shown in figure 1. The flow equations are solved in a Cartesian reference frame $(\bar{x}, \bar{y}, \bar{z})$, with the origin 132 on the cylinder axis, which is parallel to the z direction as show in figure 1. We denote with $(\bar{\mathbf{u}}, \bar{p})$ and $(\bar{\mathbf{u}}_i, \bar{p}_i)$ the velocity and 133 pressure field outside and inside of the cylinder, respectively. The flow equations are non-dimensionalized with the free-stream 134 velocity and with the cylinder diameter. Dropping bars for non-dimensional variables, the Navier Stokes equations in the fluid 135 region Ω_f outside the cylinder read:

$$\nabla \cdot \mathbf{u} = 0, \quad \frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p - \frac{1}{Re} \nabla^2 \mathbf{u} = \mathbf{0}, \quad (1)$$

136 where $Re = (UD)/\nu$ is the Reynolds number. The flow in the porous cylinder Ω_p is governed by the Darcy Law [54]

$$\mathbf{u}_i = -Re \mathbf{D}\mathbf{a} \nabla p_i, \quad \nabla \cdot \mathbf{u}_i = 0 \quad (2)$$

137 coupled with the following slip condition at the interface Γ_{int} [61–64]:

$$\mathbf{u}|_{\Gamma_{\text{int}}} - (-Re \mathbf{D}\mathbf{a}_{\text{int}} \nabla p_i|_{\Gamma_{\text{int}}}) = \boldsymbol{\Lambda} (\Sigma(\mathbf{u}, p)|_{\Gamma_{\text{int}}} \mathbf{n}), \quad p_i|_{\Gamma_{\text{int}}} = -\mathbf{n} \cdot (\Sigma(\mathbf{u}, p)|_{\Gamma_{\text{int}}} \mathbf{n}), \quad (3)$$

138 where $\boldsymbol{\Lambda}$ is the slip tensor (to be defined later), $\Sigma(\mathbf{u}, p) = -p \mathbf{I} + \frac{1}{Re} (\nabla \mathbf{u} + \nabla \mathbf{u}^T)$ is the non-dimensional stress tensor of the 139 external flow, $\mathbf{D}\mathbf{a} = \frac{\kappa}{D^2}$ and $\mathbf{D}\mathbf{a}_{\text{int}} = \frac{\kappa_{\text{int}}}{D^2}$ are respectively the Darcy tensor evaluated in the bulk and at the interface, i.e. the

¹⁴⁰ non-dimensional versions of the bulk and interface permeability tensors κ and κ_{int} . The macroscopic flow problem is closed by
¹⁴¹ the far-field boundary conditions in the fluid domain, i.e. a uniform free stream condition $\mathbf{u} = \mathbf{e}_x$ at the inlet Γ_{in} and a zero-stress
¹⁴² condition $\Sigma(\mathbf{u}, p)\mathbf{n} = \mathbf{0}$ on the lateral and downstream boundary Γ_{out} .

¹⁴³ The interface condition relies on a discontinuity of the velocity field related to the slip tensor $\Lambda = \frac{\bar{\Lambda}}{D}$. When represented
¹⁴⁴ in cylindrical coordinates, the tensor is diagonal, with non-zero components denoted with Λ_t and Λ_s , where \mathbf{t} and \mathbf{s} are the
¹⁴⁵ tangential vectors to the cylindrical interface. The slip tensor thus reads

$$\Lambda = \Lambda_t \mathbf{t} \otimes \mathbf{t} + \Lambda_s \mathbf{s} \otimes \mathbf{s}, \quad (4)$$

¹⁴⁶ where $(\mathbf{a} \otimes \mathbf{b})_{ij} = a_i b_j$ [57]. Depending on the considered values of permeability and slip, different microscopic configurations
¹⁴⁷ can be described. The imposition of zero permeability and a non-zero slip represents the case of a rough wall, which is described
¹⁴⁸ through a classical Navier slip condition [57–59]. A slip velocity, in the generic case, models the viscous effects in the vicinity
¹⁴⁹ of the interface, where the flow passes from the free-stream value to the one imposed by the Darcy law. The imposition of zero
¹⁵⁰ slip thus neglects viscous terms in the vicinity of the interface and gives the continuity of fluid stresses.

¹⁵¹ In analogy with Ciuti et al. [24], the numerical implementation of the Darcy law is based on a second-order PDE for p_i :

$$\nabla \cdot \mathbf{u}_i = -Re \nabla \cdot (\mathbf{D}\mathbf{a} \nabla p_i) = 0 \Rightarrow \nabla \cdot \nabla (\mathbf{D}\mathbf{a} p_i) = 0. \quad (5)$$

¹⁵² The free-fluid and porous problems are coupled via a domain decomposition method [65]. We exploit the finite element software
¹⁵³ COMSOL Multiphysics for the numerical implementation. The numerical method relies on the weak form of equations (1,2),
¹⁵⁴ together with their boundary conditions, where $P2 - P1$ Taylor-Hood elements for the fluid domain are employed, whereas the
¹⁵⁵ inner pressure p_i is discretized through $P1$ elements. The numerical tolerance is set to 10^{-6} , for all problems considered in this
¹⁵⁶ work. The steady problem and the stability analysis are solved via the built-in Newton algorithm and eigenvalue solver, the latter
¹⁵⁷ based on the ARPACK library. We employ a second-order Backward Differentiation Formula solver for the numerical solution
¹⁵⁸ of time-dependent problems. The results of the convergence analysis in terms of domain size and discretization, for the various
¹⁵⁹ problems considered here, are reported in Appendix A.

¹⁶⁰ While representing the macroscopic effect of an actual microscopic structure, the permeability, interfacial permeability and
¹⁶¹ slip are treated as free parameters. This approach ensures that the presented results are independent of the considered microscopic
¹⁶² geometry. The aim of this work is to give a general picture of the flow past an isotropic and homogenous permeable circular
¹⁶³ cylinder, i.e. we consider $\mathbf{D}\mathbf{a} = Da\mathbf{I}$. Since the bulk and interface permeability typically scale in the same way, i.e. $Da \sim Da_{\text{int}}$
¹⁶⁴ [24], here we assume $\mathbf{D}\mathbf{a}_{\text{int}} = \mathbf{D}\mathbf{a} = Da\mathbf{I}$. Following Beavers and Joseph [66], the permeability and slip properties are not
¹⁶⁵ independent since they stem from the same microscopic geometry. In the following, we impose the classical scaling which
¹⁶⁶ relates permeability and slip, i.e. $\Lambda_t \sim \Lambda_s \sim \sqrt{Da}$. In the following, we thus assume $\Lambda_t = \Lambda_s = \sqrt{Da}$.

¹⁶⁷

III. TWO-DIMENSIONAL FLOW

¹⁶⁸ In this section, we characterize the two-dimensional flow past a permeable circular cylinder for $Re < 200$. We first study the
¹⁶⁹ steady solution of the problem and we identify the boundaries in which this solution is linearly stable through linear stability
¹⁷⁰ analysis. We then study the time-dependent solution emerging beyond these boundaries. The numerical results presented in this
¹⁷¹ section are obtained using the mesh M4, details of which are given in Table I.

¹⁷²

A. Steady flow

¹⁷³ In this section, we consider the steady two-dimensional solution of the flow equations and its stability with respect to two-
¹⁷⁴ dimensional, time-dependent, perturbations. The steady solution of the equations $(\mathbf{U}, P, \mathbf{U}_i, P_i)$, with $\mathbf{U} = (U_x, U_y)$ and $\mathbf{U}_i =$
¹⁷⁵ (U_{ix}, U_{iy}) is given by

$$\nabla \cdot \mathbf{U} = 0, \quad \mathbf{U} \cdot \nabla \mathbf{U} + \nabla P - \frac{1}{Re} \nabla^2 \mathbf{U} = \mathbf{0}, \quad \nabla^2 P_i = 0, \quad (6)$$

¹⁷⁶ together with the boundary conditions at the cylinder interface

$$\mathbf{U}|_{\Gamma_{\text{int}}} - (-Re Da \nabla P_i|_{\Gamma_{\text{int}}}) = \sqrt{Da} \Sigma(\mathbf{U}, P)|_{\Gamma_{\text{int}}} \mathbf{n}, \quad P_i = -\mathbf{n} \cdot (\Sigma(\mathbf{U}, P)|_{\Gamma_{\text{int}}} \mathbf{n}). \quad (7)$$

¹⁷⁷ The problem is completed with the inlet free-stream $\mathbf{U} = \mathbf{e}_x$ and free-stress $\Sigma(\mathbf{U}, P)\mathbf{n} = \mathbf{0}$ conditions at the outlet [67] and lateral
¹⁷⁸ boundaries. The latter condition is equivalent to a free-slip as long as the free-stream flow at the sides of the domain are not
¹⁷⁹ influenced by the presence of the body, i.e. the blockage is negligible (see Appendix A).

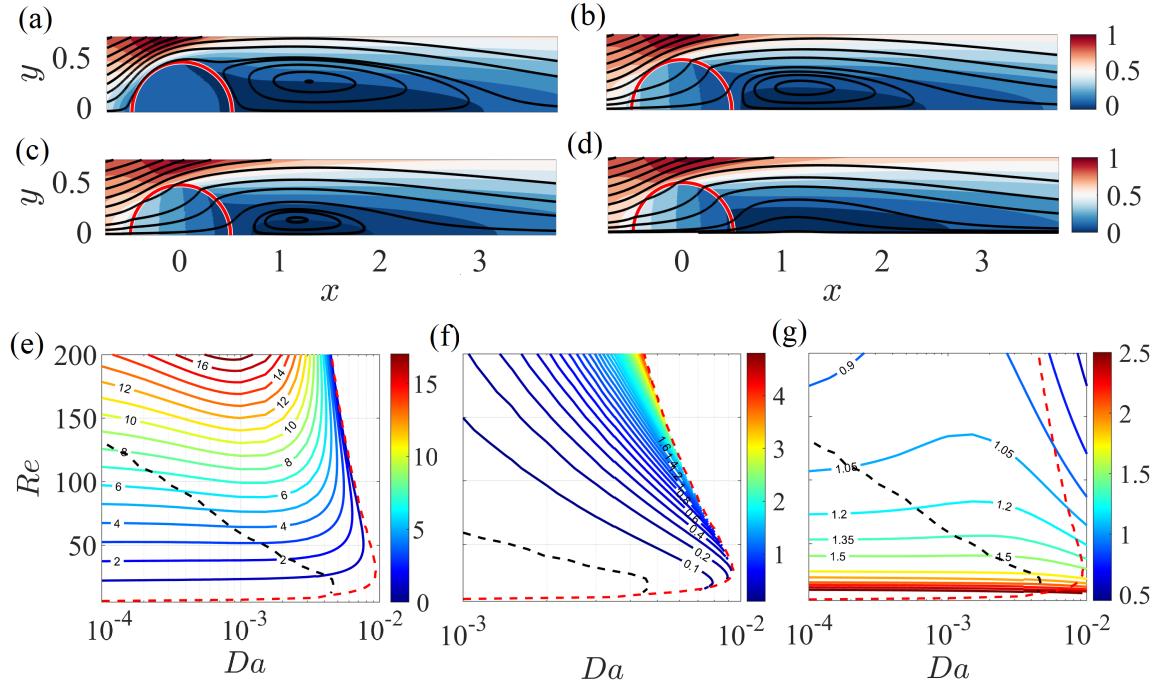


FIG. 2. Steady flow streamlines and iso-contours of the streamwise component of the velocity field for $Re = 45$ and (a) $Da = 10^{-4}$, (b) $Da = 5 \times 10^{-3}$, (c) $Da = 7 \times 10^{-3}$, (d) $Da = 9 \times 10^{-3}$. Note that only the region $y > 0$ is reported, because of symmetry. (e, f, g) Isocontours (e) of the length of the recirculation region L_R , (f) of the distance between the recirculation region and the cylinder X_R and (g) of the drag coefficient. The red and black dashed lines denote the zero iso-contours of L_R and X_R , respectively.

Figure 2(a-d) shows the steady flow streamlines past an increasingly permeable circular cylinder, for fixed $Re = 45$. While at low permeability $Da = 10^{-4}$ the flow features are analogous to the solid case, at $Da = 5 \times 10^{-3}$ a slightly smaller recirculation region, detached from the body, is observed. As permeability further increases, the recirculation region moves away from the cylinder, becomes smaller and disappears. Even in the absence of a recirculation region (subfigure (d)), there is a region of very low velocity downstream of the cylinder. The behavior of the recirculation region is summarized in figure 2(e-f), which shows the iso-contours of its length L_R (i.e. the streamwise distance between the two points on the axis $y = 0$ on which the streamwise velocity is identically zero) and its distance from the rear of the cylinder X_R (i.e. the distance x from the rear of the cylinder at which the streamwise velocity becomes negative). At low Reynolds numbers, an increase in Da leads to a decrease of L_R . However, for large enough Re , the length of the recirculation region shows an initial increase with Da followed by a decrease, until it disappears. For $Da > 0.004$, L_R presents a non-monotonous behavior for increasing Re , with an initial increase followed by a rapid decrease, until disappearance of the recirculation region. The distance of the recirculation region increases with the permeability and reaches very large values, of the order of ≈ 4 diameters at large Reynolds numbers.

In analogy with other permeable bodies studied in the literature [9, 13, 21, 24], the two-dimensional steady flow past a permeable cylinder presents a detached recirculation region. In general, the recirculation region shrinks and disappears as Da increases. The shrinking and detachment of the recirculation region stem from the intensity of vortical layers generated by the flow separation. An increase in permeability leads to larger velocities through the body and to a less perturbed flow, with respect to the free-stream condition. Therefore, the strength of vortical layers induced by flow separation is reduced, leading to a lower counterflow and smaller recirculation regions. This effect is combined with the presence of a positive bleeding flow through the cylinder which leads to a downstream displacement of the recirculation. The non-monotonous behavior of the length of the recirculation region with increasing Re is related to the competition between the increase of the flow inertia (which tends to increase L_R), in analogy with what happens in the case of impervious bodies, and the decrease of the microscopic viscous drag $u/(ReDa) 1/Re$ exerted by the porous structure (which tends to decrease L_R), since the velocity through the pores increases with Re (see equation (2)) [9].

The modifications of the flow morphology also affect the behavior of the drag coefficient $C_D = 2 \int_{\Gamma_{\text{int}}} \Sigma(\mathbf{U}, P) \mathbf{n} \cdot \mathbf{e}_x d\Gamma$. The drag coefficient monotonically decreases at low Reynolds numbers. However, for $Re > 100$, a clear peak in the iso-contours is visible, thus highlighting a non-monotonous behavior with permeability. This behavior is analogous to the one of L_R , since both are related to the intensity of vorticity in the field, which in turn relates to the microscopic drag at the pore scale.

These analyses have been performed by considering the steady solution of the flow equations. However, not all described flow configurations are likely to be observed, since the steady wake may be unstable to perturbations. In the solid case, the wake

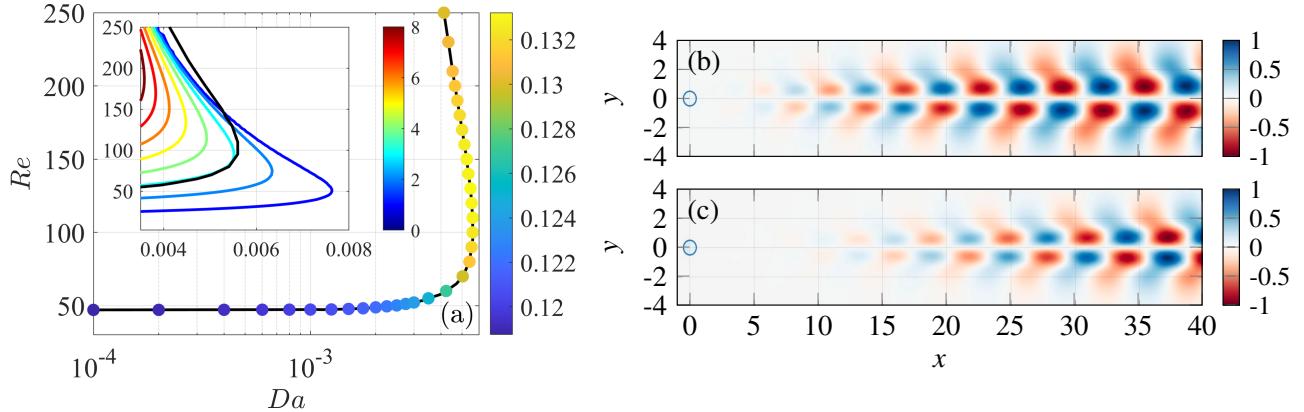


FIG. 3. (a) Neutral curve in the (Da, Re) plane, together with the values of St following the marginal stability (colored dots). In the inset: zoom in the region $0.0035 < Da < 0.008$ (black solid line), together with the iso-contours of the length of the recirculation region L_R . (b,c) Streamwise component of the velocity eigenmode at the marginal stability, for $Da = 5.032 \times 10^{-3}$ and (b) $Re = 85$, (c) $Re = 130$.

past a circular cylinder undergoes a Hopf bifurcation at $Re \approx 46.7$, leading to the well-known von Karman vortex street, i.e. an alternate shedding of vortices with a well-defined frequency [26]. Linear stability analysis can be used to identify the critical conditions which lead to the instability of the steady flow and the onset of an unsteady wake. Linear stability techniques rely on the introduction of the following decomposition in the flow equations (1) and (2), with $\varepsilon \ll 1$:

$$\mathbf{u}(x, y, t) = \mathbf{U}(x, y) + \varepsilon \mathbf{u}'(x, y, t), \quad p(x, y, t) = P(x, y) + \varepsilon p'(x, y, t), \quad p_i(x, y, t) = P_i(x, y) + \varepsilon p'_i(x, y, t). \quad (8a)$$

While at $\mathcal{O}(1)$ one recovers the steady equations satisfied by (\mathbf{U}, P, P_i) , a time-dependent linear problem is obtained at order $\mathcal{O}(\varepsilon)$. Upon introduction of a normal mode ansatz, i.e.

$$(\mathbf{u}'(x, y, t), p'(x, y, t), p'_i(x, y, t)) = (\hat{\mathbf{u}}(x, y), \hat{p}(x, y), \hat{p}_i(x, y)) \exp(\sigma t), \quad (9)$$

the following eigenvalue problem is obtained:

$$\nabla \cdot \hat{\mathbf{u}} = 0, \quad \sigma \hat{\mathbf{u}} + \mathbf{U} \cdot \nabla \hat{\mathbf{u}} + \hat{\mathbf{u}} \cdot \nabla \mathbf{U} + \nabla \hat{p} - \frac{1}{Re} \nabla^2 \hat{\mathbf{u}} = \mathbf{0}, \quad \nabla^2 \hat{p}_i = 0, \quad (10)$$

together with the interface condition

$$\hat{\mathbf{u}}|_{\Gamma_{\text{int}}} - (-Re Da \nabla \hat{p}_i|_{\Gamma_{\text{int}}}) = \sqrt{Da} (\Sigma(\hat{\mathbf{u}}, \hat{p})|_{\Gamma_{\text{int}}} \mathbf{n}), \quad \hat{p}_i|_{\Gamma_{\text{int}}} = -\mathbf{n} \cdot \Sigma(\hat{\mathbf{u}}, \hat{p})|_{\Gamma_{\text{int}}} \mathbf{n}, \quad (11)$$

completed with the homogenous condition $\hat{\mathbf{u}} = \mathbf{0}$ at the inlet and the stress-free condition $\Sigma(\hat{\mathbf{u}}, \hat{p})\mathbf{n} = \mathbf{0}$ on the lateral and outlet boundaries. The real and imaginary parts of the complex eigenvalue $\sigma = \text{Re}(\sigma) + i\text{Im}(\sigma)$ are the growth rate and oscillation frequency of the global mode. Modes with $\text{Re}(\sigma) > 0$ grow exponentially with time and are thus unstable. In this work, we identify the critical value of Re and Da for which $\text{Re}(\sigma) = 0$, together with the corresponding spatial distribution of the marginally stable mode. The grid convergence analysis of the eigenvalue problem is reported in Appendix A.

Figure 3(a) shows the marginal stability curve for the onset of the vortex shedding, i.e. the couples (Re, Da) for which the flow presents null growth rate. The marginal stability curve divides the parameters' space into a stable and unstable region. For $Da = 10^{-4}$, the critical Reynolds number for the marginal stability is analogous to the solid case, i.e. $Re_{cr} = 46.7$. As permeability increases, Re_{cr} remains constant until $Da = 10^{-3}$, beyond which it starts to increase. The marginal stability curve presents an inversion point for $Da \approx 6 \times 10^{-3}$. Close to this value, an increase of Re with constant Da leads to an initial destabilization, followed by a re-stabilization at larger Reynolds numbers. The non-dimensional frequency, expressed in terms of Strouhal number $St = \text{Im}(\sigma)/(2\pi)$, does not show strong variations with Da and Re , when considered along the marginal stability curve, even if a slight increase with Da is observed. In the inset of figure 3, the marginal stability curve is overlaid with the iso-contours of the length of the recirculation region. The marginal stability curve follows the iso-contour $L_R \approx 3$ before the inversion point. After the inversion point, the marginal stability curve crosses decreasing isolevels of L_R . For large enough Re , the neutral curve is located in a region where the recirculation region is absent.

The highlighted behavior of the marginal stability curve is analogous to the one observed for different shapes[24] and permeable models [9, 13, 21]. Since the neutral curves reasonably follow the iso-contours of the length of the recirculation region [21], the inversion point observed in figure 3 is due to the non-monotonous behavior of the recirculation region with Re , related

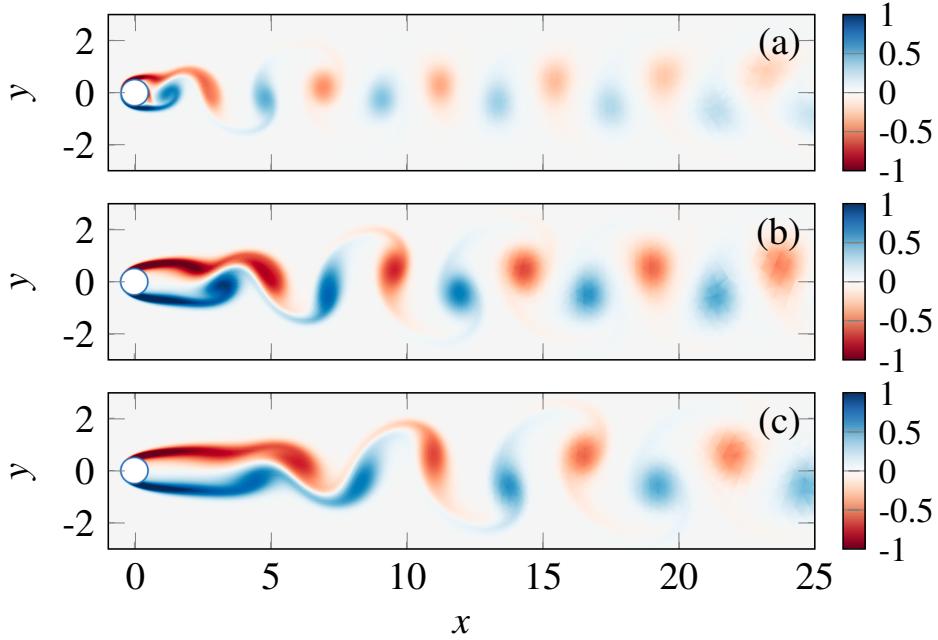


FIG. 4. Spanwise base-flow vorticity snapshots for (a) $Re = 215$, $Da = 1 \times 10^{-4}$, (b) $Re = 200$, $Da = 2 \times 10^{-3}$ and (c) $Re = 215$, $Da = 3 \times 10^{-3}$, normalized with the corresponding maximum absolute value, i.e. (a) $\max(|\omega_z|) = 27.3$, (b) $\max(|\omega_z|) = 8.3$, (c) $\max(|\omega_z|) = 6.1$.

to the competition between the flow inertia and the decrease of the drag through the pores. The presence of an unstable region without recirculation was already highlighted in Ledda et al. [21]. Despite the absence of a recirculation region, there is a strong wake defect past the cylinder (as shown in figure 2(d)) which is enough to trigger the oscillatory instability [68, 69].

The properties of the recirculation region also influence the spatial structure of the critical modes, shown in figure 3(b). We consider two cases for fixed $Da \approx 5 \times 10^{-3}$ and increasing Re . The case $Re = 85$ shows a spatial distribution very similar to the solid case, with a slight downstream displacement of the onset region of the vortex shedding. However, for $Re = 130$, the onset region moves further downstream. While the length of the recirculation region L_R modifies the stability properties of the wake, its distance from the cylinder X_R has a deep influence on the vortex-shedding onset region. The onset region is typically related to the position of the instability, so-called wavemaker [69], that, with a good approximation, corresponds to where the recirculation region or the wake defect is located [21, 69]. Therefore, the downstream displacement of the wake defect of the steady flow moves downstream the vortex shedding onset location. This downstream displacement may have a profound impact on the non-linear unsteady flow and in particular on the forces acting on the cylinder, analyzed in the next section.

248

B. Two-dimensional von Karman vortex street

249 In the previous section, we characterized the steady flow and identified the boundaries in the (Da, Re) plane where this
250 solution can be observed. In this section, we cross this threshold in the parameters' space and consider the unsteady, non-linear
251 solution of the flow equations introduced in Section II. The numerical results presented in this section are obtained adopting a
252 mesh derived from mesh M4 (see Table I) with a reduced outflow length $L_{out} = 90$ according to results given in Table II. For
253 further details in terms of numerical convergence, we refer to Appendix A. The field is initialized with the initial condition
254 $\mathbf{u} = (1, 0)$; the first 100 time units are discarded to let transient effects fade away and results are presented after a periodic
255 state (observed through the monitoring of aerodynamic forces) in the near wake is attained. Figure 4 presents typical vorticity
256 patterns observed by progressively increasing the cylinder permeability. For $Da = 10^{-4}$, the flow features are analogous to the
257 solid case, with vortices that are shed from the cylinder. However, for $Da = 2 \times 10^{-3}$, two shear layers of opposite vorticity are
258 observed just downstream of the body. At $x \approx 2$, the shear layers become unstable and vortices are shed in the wake, with larger
259 spacing between the vortical structures of opposite signs, compared to the previous case. A further increase in Da moves further
260 downstream the onset region, and the distance between vortical structures increases. In addition, the wavelength (and the period
261 as seen below) of the shedding increases with increasing Da .

262 The downstream displacement of the onset region induces a variation of the periodic aerodynamic forces exerted on the
263 cylinder. Figure 5(a) shows the variation with time of the drag coefficient, rescaled with its mean value in the plotted time range,
264 and of the lift coefficient C_L , for increasing values of Da and fixed $Re = 200$. In all cases, a well-defined oscillation frequency

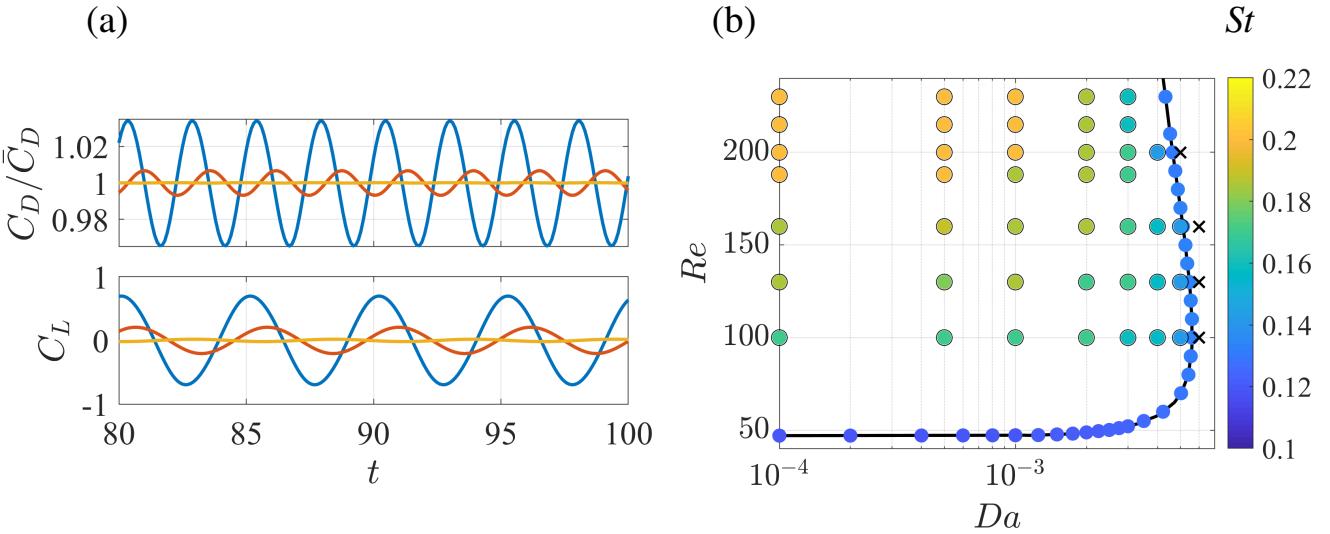


FIG. 5. (a) Drag coefficient rescaled with its mean value (on the top) and lift coefficient (on the bottom) as functions of time, for $Re = 200$ and $Da = 10^{-4}$ (blue), $Da = 10^{-3}$ (orange), $Da = 2 \times 10^{-3}$ (yellow). (b) Scatter plot in the (Re, Da) plane of the Strouhal number obtained from the DNS (colored dots in the black circles). The black solid line denotes the marginal stability curve while the colored dots on it the values of St obtained from the linear stability analysis. Crosses instead denote non-linear simulations which converged to a steady solution.

is identified. In the almost-solid case, the oscillation frequency of the drag coefficient is twice the one of the lift coefficient, in agreement with the solid case [2]. For both quantities, the frequency slightly decreases as permeability increases. An increase of permeability also leads to a decrease of the amplitude of the oscillations of the drag coefficient with respect to its mean value. At the same time, the lift oscillations amplitude decreases. For $Da \approx 2 \times 10^{-3}$, the C_D oscillations are almost damped, while those of C_L are reduced by two orders of magnitude.

The presence of a well-defined frequency in the time history of the aerodynamic forces allows us to use them in evaluating the Strouhal number of the wake. In particular, we employ the lift coefficient, to this purpose. Figure 5(b) shows the values of St in the (Da, Re) plane, together with the values obtained from the linear stability analysis, which lie on the marginal stability curve. The crosses identify cases in which the non-linear time-dependent simulations lead to a steady flow. These results agree with the linear stability analysis of the previous section. Overall, St increases as Da and Re progressively depart from the marginal stability curve. At low permeability, an increase in the Reynolds number leads to a monotonic increase of St , from ≈ 0.1 to ≈ 0.22 . For fixed Re , instead, the Strouhal number decreases with permeability. For $Da = 4 \times 10^{-3}$, a non-monotonous behavior of St with Re is observed, starting from the initial marginal stability at $Re \approx 60$ to the recovered neutral curve at $Re \approx 250$, in analogy with the behavior of recirculation region and drag coefficient.

The non-linear unsteady simulations show that the von Karman vortex street forms in a region which progressively moves downstream as permeability increases. This result, experimentally observed by [19] at larger Reynolds numbers, is in agreement with the spatial distribution of the linear stability modes and is related to the downstream displacement of the recirculation region. Since the onset of shedding can take place significantly downstream of the cylinder, the intensity of the flow oscillations in the vicinity of the cylinder decrease. As a consequence, the drag and lift oscillation amplitudes decrease, until an almost constant value of drag and a vanishing lift are reached, although vortex shedding is still present (see figure 5). The decrease of Strouhal number for increasing Da is indirectly visible in figure 4. The vortices present a larger spacing as permeability increases, for fixed Re . Therefore, the vortices are shed with a lower frequency since the advection velocity of these vortices, related to the free-stream velocity, is the same in all cases. An increase in permeability reduces the intensity of the separation since more fluid can pass through the body, reducing the adverse pressure gradients. Amplification of perturbations is thus reduced and the unstable region moves downstream, as shown by [21] with local stability analysis for a permeable rectangle. Therefore, perturbations grow to significant amplitude only further downstream from the cylinder, with a consequent frequency reduction. This analysis is confirmed by observing figure 4, in which the maximum value of vorticity decreases and shear layers destabilize further downstream as permeability increases. Permeability reduces the intensity of produced vorticity, with a consequent downstream displacement of vortex shedding onset region and a decrease of the shedding frequency, since perturbations need to be advected more downstream to be sufficiently amplified. These flow modifications damp and eventually suppress the oscillations of the aerodynamic forces acting on the cylinder.

Figure 6 shows the mean flow streamlines, obtained by averaging the time-dependent periodic flow over one period. In analogy with the steady case, the mean flow presents a recirculation region that detaches from the body and moves downstream as permeability increases. The behavior of the recirculation region of the mean flow in terms of length L_R and distance X_R is

summarized in figure 7(a,b). Its presents a non-monotonous behavior with Da , for fixed Re , with an initial increase followed by a very steep decrease until disappearance of the recirculation. The maximum values reached are of the order of $L_R \approx 1 - 2$. The distance instead always increases with Da , reaching a maximum value of ≈ 2.5 , for the considered cases. These results are in line with the experiments of Castro [14], where a detached mean recirculation region past a perforated plate was observed, at Reynolds numbers of the order of 10^4 . The presence of a detached recirculation region of the mean flow is thus a footprint of the permeability of the bluff body penetrated by the flow, in addition to the behavior observed in the steady case.

The mean values of the drag coefficient and the maximum lift coefficient are reported in figure 7(c,d). The maximum lift coefficient monotonically decreases with Da , reaching very small values (≈ 0.01) for $Da > 3 \times 10^{-3}$. The values of lift are intrinsically related to the oscillations in the near wake. Since, as Da increases, the onset region of the vortex shedding is moved downstream, oscillations of the lift coefficient decrease until they become negligible. Similarly, for large enough permeability, no significant drag oscillations are observed. Interestingly, the mean drag coefficient presents a maximum for intermediate permeability, in the vicinity of $Da \approx 10^{-3}$, beyond which it decreases monotonically. This maximum of drag is realized for slightly lower values of permeability, when compared to the steady baseflow.

We conclude our analysis of the two-dimensional vortex shedding by showing the far-wake behavior of the von Karman vortex street. Figure 8(a) shows the far wake distribution of the vorticity field, for $Da = 9 \times 10^{-4}$ and $Re = 195$. In analogy with the solid case [70], the vortex street past the cylinder decays and two shear layers of opposite vorticity emerge. The shear layers are known to be convectively unstable and amplify a broad band of frequencies [70]. However, an increase in Da (figure 8(b,c)) leads to a downstream displacement of the vortex shedding decay region, and vortices are observed for a much larger downstream extent. The long distance behavior is related to the streamwise spacing of the vortices. In panel (a), vortices are less spaced than in panel (c). As the spacing increases, vortices of opposite sign present a weaker interaction, and these structures thus annihilate at larger distances from the cylinder. Since the shedding frequency decreases with increasing permeability, also the spacing of vortices increases with permeability, which survive longer downstream. Therefore, when compared to impervious obstacles, permeable bodies present a spatially-retarded emergence of the far-field shear layers associated to a longer region of influence of the shedding extending further downstream. This observation is in agreement with the results of [21], where the authors showed that the core of the instability (i.e. the wavemaker [69], see Section III A) extends several diameters downstream of the body.

Another interesting flow feature appears in the far wake, at large times: the shear layers resulting from the annihilation of the vortex street destabilize and vortical structures are advected downstream, which constitute the so-called *secondary vortex street*. Mittal et al. [70] also observed, in the impervious case for a circular cylinder, that the vortical structures in the far wake region lack of the periodicity typical of the near wake region and that the size of these structures grow as they are advected downstream. A work carried out by Vorobieff et al. [71] confirmed such a flow pattern trough a PIV analysis of experimental data. Figure 9 shows the frequency spectra of the cross-stream component of the velocity for the flow case corresponding to $Da = 1 \times 10^{-4}$ and $Re = 188.5$ and $Da = 9 \times 10^{-4}$ and $Re = 240$ sampled at various streamwise locations. As described in [70], the near-wake dominant frequency corresponds to the von Kármán shedding frequency (St_{VK}) and the flow locally is exactly periodic. Moving

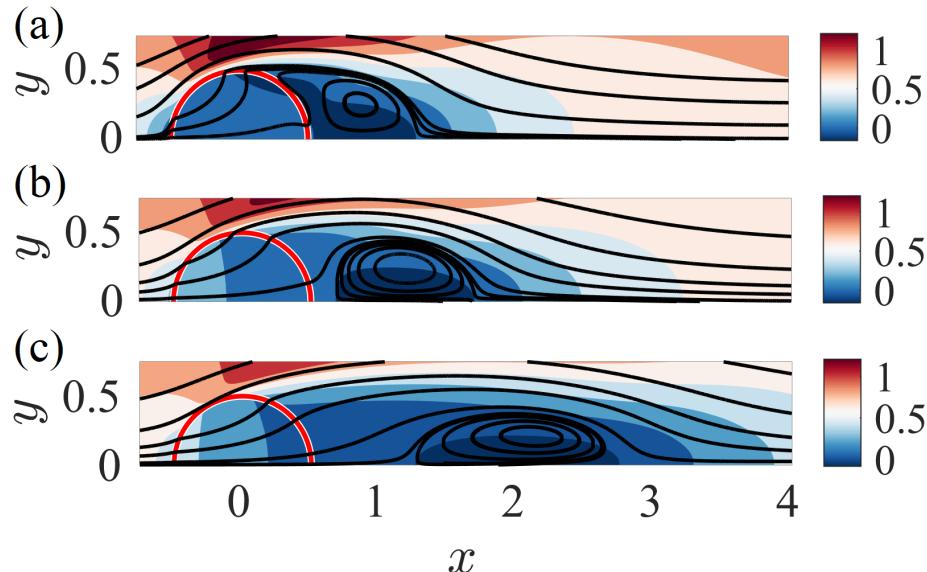


FIG. 6. Mean flow streamlines and iso-contours of the mean streamwise velocity for $Re = 200$ and (a) $Da = 10^{-4}$, (b) $Da = 10^{-3}$, (c) $Da = 2 \times 10^{-3}$.

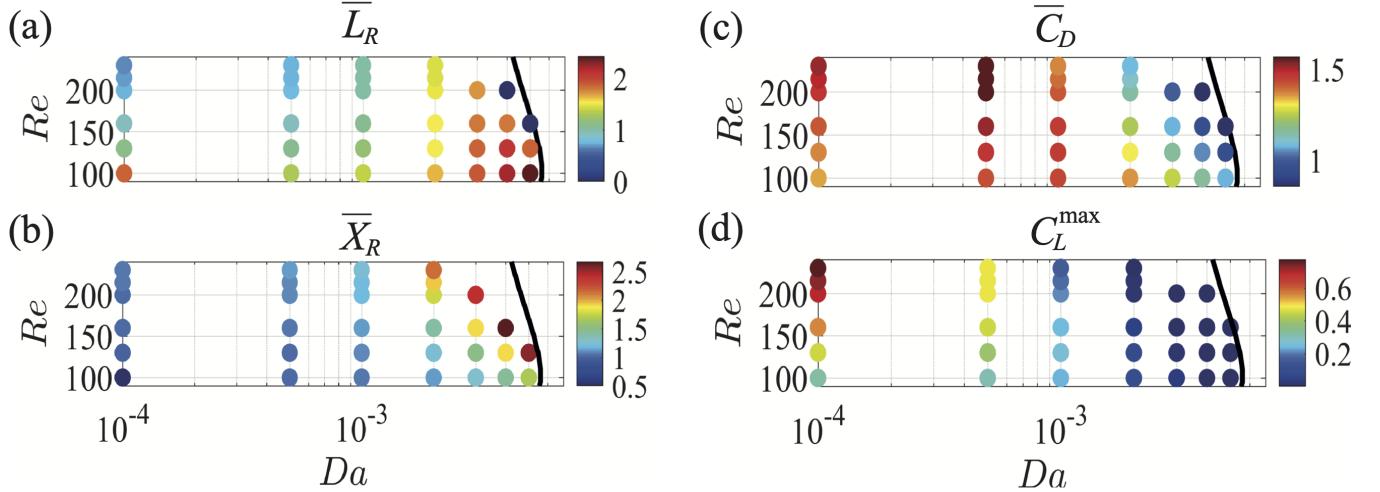


FIG. 7. (a) Length of the recirculation region of the mean flow \bar{L}_R (on the top) and its distance from the cylinder \bar{X}_R (on the bottom) in the (Da, Re) plane. (b) Mean drag \bar{C}_D (on the top) and maximum lift C_L^{\max} (on the bottom) coefficients in the (Da, Re) plane. The black line denotes the marginal stability curve.

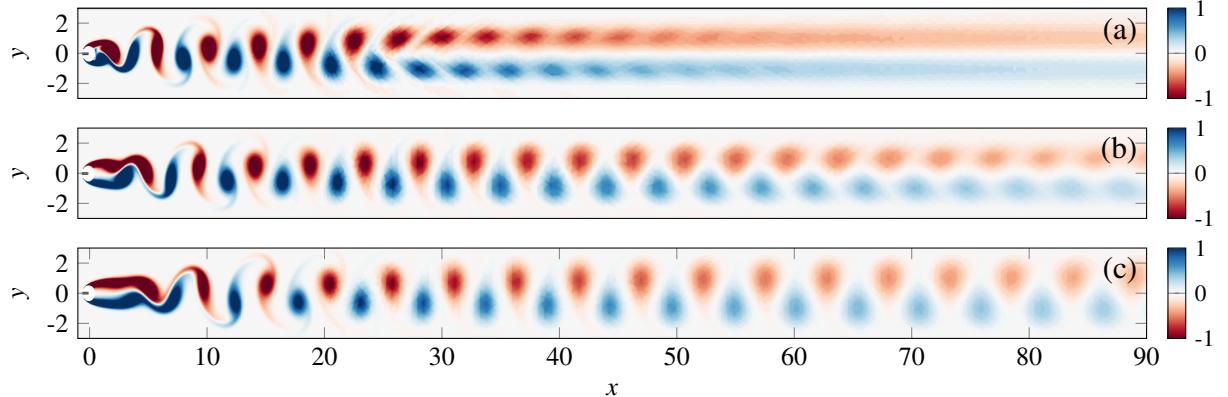


FIG. 8. Vorticity field (rescaled with the maximum absolute value) iso-contours at large times for (a) $Da = 9 \times 10^{-4}$, (b) $Da = 2 \times 10^{-3}$ and (c) $Da = 3 \times 10^{-3}$ for $Re = 200$ at a non-dimensional time $t = 180$.

333 downstream, the velocity spectra exhibit a gradual shift to broad-band frequencies centered around a frequency lower than f_{VK}
 334 for a wide range of parameters in the $Re - Da$ plane. Figure 10 shows the behavior of the far wake for the case $Re = 240$ and
 335 $Da = 9 \times 10^{-4}$. Although the near-wake is essentially periodic, the overall flow loses periodicity due to the far-wake convective
 336 disturbance growth.

337 **IV. DMD-BASED ANALYSIS OF THE TRANSVERSE SECONDARY INSTABILITY OF THE VON KARMAN VORTEX
 338 STREET**

339 In the previous section, we investigated the structure of the two-dimensional flow past a permeable cylinder. However, actual
 340 flow configurations are intrinsically three-dimensional. In particular, the presence of modulations of the vortex shedding along
 341 the z (denoted as *spanwise*) direction is a crucial issue to characterize the behavior of cylindrical structures. In this perspective,
 342 we aim at understanding the conditions which lead to a destabilization of the two-dimensional von Karman vortex street along
 343 the spanwise direction through a *secondary* stability analysis of this periodic flow. The analysis of the emergence of three-
 344 dimensional instabilities of the two-dimensional von Kármán vortex street (*secondary instability*) typically relies on the Floquet
 345 analysis (see [33], [72]), whose formalism assumes a perfectly periodic vortex shedding in the whole domain, which is not
 346 the case in the present configuration. As a consequence, classical Floquet theory for the study of the secondary instability
 347 cannot be rigorously applied, unless one artificially filters out this far wake dynamics. This aspect does not affect the analysis

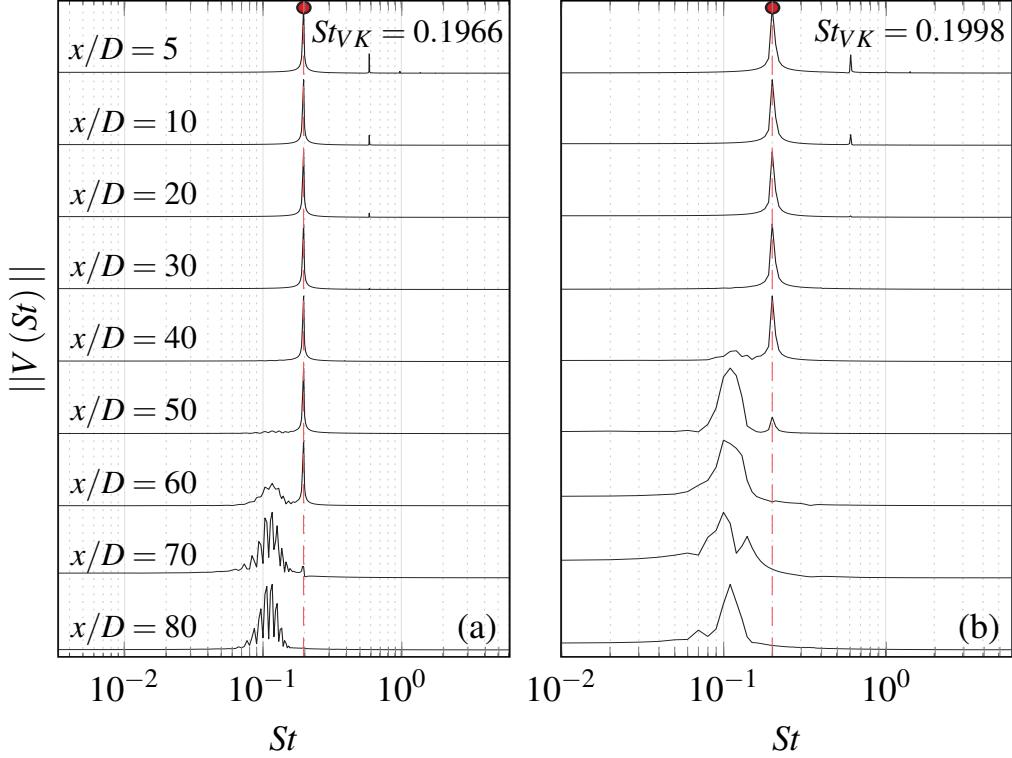


FIG. 9. Flow past a permeable circular cylinder: frequency spectra of the cross-stream component of velocity at different sample points in the streamwise locations and $y = 0$ for (a) $Da = 1 \times 10^{-4}$, $Re = 188.5$ and (b) $Da = 9 \times 10^{-4}$, $Re = 240$.

348 of the impervious case, but it may be important for the permeable case as the vortex street can originate significantly further
 349 downstream of the cylinder. A way to overcome this issue consists in applying an Arnoldi-like algorithm procedure only on a
 350 sub-domain of the field solution, specifically where the base-flow preserves the T -periodicity. As an alternative stability tool
 351 to study the emergence of these three-dimensional secondary modes, which reduces to the classical Floquet analysis when the
 352 flow is perfectly periodic but can handle cases with imperfect periodicity of the base flow, we propose here a procedure based
 353 on Dynamic Mode Decomposition (DMD), which also allows one to easily analyze smaller portions of the actual domain, so as
 354 to separate diverse dynamical behaviors occurring at different spatial locations, e.g. in the near and far wake.

355 It is well assessed in the literature [33] that the two-dimensional von Karman vortex street past a solid circular cylinder
 356 becomes unstable to transverse perturbations at $Re = 188.5$, leading to modulations of the vortex street past the cylinder. While
 357 the solid case has been widely investigated, similar studies in the permeable case are still lacking. In this section, we investigate
 358 the modifications induced by permeability on this transverse, secondary, instability. Following Barkley *et al.* [33], the three-
 359 dimensional instability is first induced by a long-wavelength mode A, which becomes unstable at $Re = 188.5$. A second family
 360 of modes (B), is characterized by shorter wavelengths and become unstable for $Re > 250$. Since we study the case $Re < 250$, we
 361 focus on the family of modes A, responsible for the first three-dimensional instability, in the impervious limit.

362

A. Linearized 3D equations

363 By introducing a $\mathcal{O}(\varepsilon)$ three-dimensional perturbation $(\mathbf{u}'(x, y, z, t), p'(x, y, z, t), p'_i(x, y, z, t))$, equations (1)-(3) are lin-
 364 earized around the time-dependent two-dimensional flow described in Section III B, i.e.

$$\mathbf{u}(x, y, z, t) = \mathbf{U}(x, y, t) + \varepsilon \mathbf{u}'(x, y, z, t), \quad p(x, y, z, t) = P(x, y, t) + \varepsilon p'(x, y, z, t), \quad p_i(x, y, z, t) = P_i(x, y, t) + \varepsilon p'_i(x, y, z, t), \quad (12)$$

365 Substitution into (1)-(3) leads to the following $\mathcal{O}(\varepsilon)$ linearized equations

$$\nabla \cdot \mathbf{u}' = 0, \quad \frac{\partial \mathbf{u}'}{\partial t} + \mathbf{u}' \cdot \nabla \mathbf{U} + \mathbf{U} \cdot \nabla \mathbf{u}' - \nabla p' - \frac{1}{Re} \nabla^2 \mathbf{u}' = \mathbf{0}, \quad \nabla^2 p'_i = 0, \quad (13)$$

366 with homogeneous Dirichlet condition at the inlet and free-stress condition at the outlet and on the lateral boundaries. At the

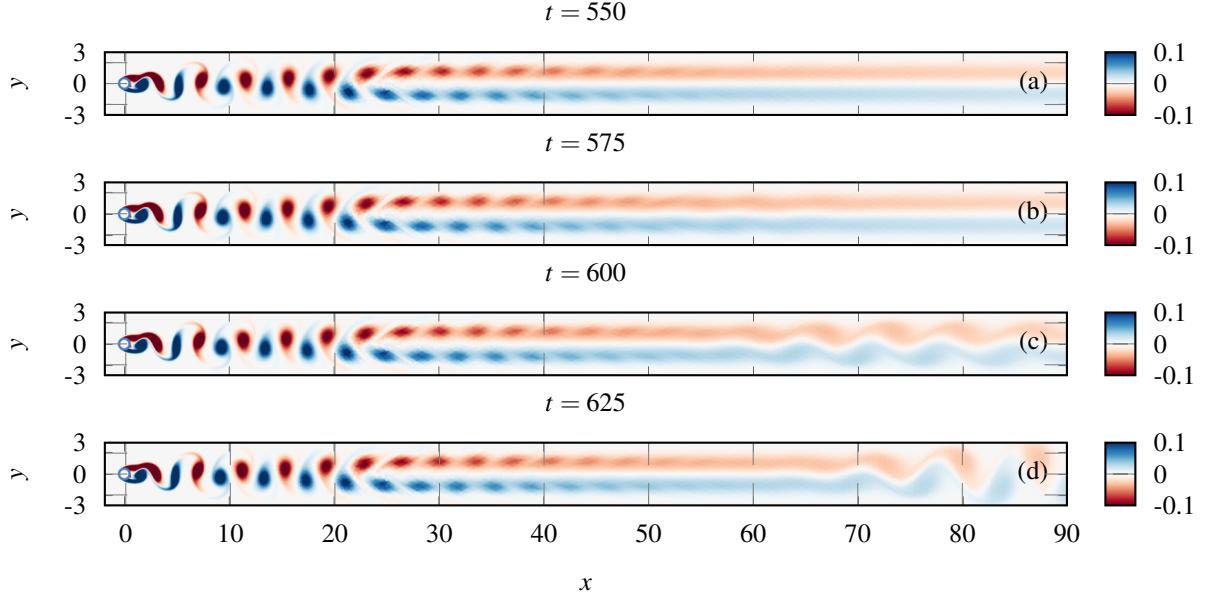


FIG. 10. Snapshots of the vorticity field iso-contours for $Da = 9 \times 10^{-4}$ and $Re = 240$.

367 interface Γ_{int} , the conditions below govern the dynamics of the three dimensional perturbation

$$\mathbf{u}'|_{\Gamma_{\text{int}}} = -ReDa\nabla p'_i|_{\Gamma_{\text{int}}} + \sqrt{Da}Re(\Sigma(\mathbf{u}', p')|_{\Gamma_{\text{int}}}\mathbf{n}), \quad p'_i|_{\Gamma_{\text{int}}} = -(\Sigma(\mathbf{u}', p')|_{\Gamma_{\text{int}}}\mathbf{n}) \cdot \mathbf{n}, \quad (14)$$

368 The small perturbation is given by the following real-valued ansatz:

$$\mathbf{u}' = (\tilde{u}(x, y, t) \cos(\beta z), \tilde{v}(x, y, t) \cos(\beta z), \tilde{w}(x, y, t) \sin(\beta z)), \quad (15a)$$

369

$$p' = \tilde{p}(x, y, t) \cos(\beta z), \quad p'_i = \tilde{p}_i(x, y, t) \cos(\beta z). \quad (15b)$$

370 Hence, for any combination (Re, Da) , the three-dimensional linearized dynamics reduces to a one-parameter (the spanwise
371 wavenumber β) family of two-dimensional problems.

372 Upon spatial discretization (see Section II for details), the linear system is conveniently rewritten as a dynamical system of
373 ODEs:

$$\frac{d\tilde{\mathbf{q}}}{dt} = \mathcal{A}(t)\tilde{\mathbf{q}}, \quad (16)$$

374 where $\tilde{\mathbf{q}} = \{\tilde{\mathbf{u}}, \tilde{p}, \tilde{p}_i\}^T$, subjected to the initial condition $\tilde{\mathbf{q}}(t=0) = \tilde{\mathbf{q}}^{ic}$ which satisfies the boundary conditions. The temporal
375 dependence of the unsteady two-dimensional base-flow is embedded in the linear operator \mathcal{A} . Note that if such operator is
376 T -periodic, i.e. $\mathcal{A}(t) = \mathcal{A}(t+T)$, Floquet theory ensures an ansatz as [33]

$$\tilde{\mathbf{q}}(x, y, t) = \hat{\mathbf{q}}_F(x, y, t) \exp(\sigma_F t), \quad (17)$$

377 with $\hat{\mathbf{q}}_F(x, y, t) = \sum_{k=-\infty}^{k=+\infty} \phi_{F,k}(x, y) e^{ik\omega t}$ the Floquet mode associated with the potentially complex Floquet multiplier $\mu_F =$
378 $\exp(\sigma_F T) = \exp(\sigma_F(2\pi/\omega))$, and where the real part of the Floquet exponent, $\text{Re}(\sigma_F)$, is related to the growth/decay rate of the
379 perturbation. We also recall that a value of $\text{Im}(\sigma_F) = 0$ would mean that the unstable perturbation is synchronous with respect to
380 the T -periodic base-flow [33].

381 B. SP-DMD algorithm for secondary stability analysis

382 The stability properties of the linear problem (16) are investigated through a Sparsity-Promoting Dynamic Mode Decompo-
383 sition (SP-DMD) algorithm [42–44], whose essential points are introduced below. Dynamic Mode Decomposition relies on the
384 formulation of the data-sequence as a Krylov sequence of snapshots $\hat{\mathbf{q}}_m$

$$\mathbf{Q}^m = \{\hat{\mathbf{q}}_0, \hat{\mathbf{q}}_1, \dots, \hat{\mathbf{q}}_m\} \in \mathbb{R}^{n \times m}, \quad (18)$$

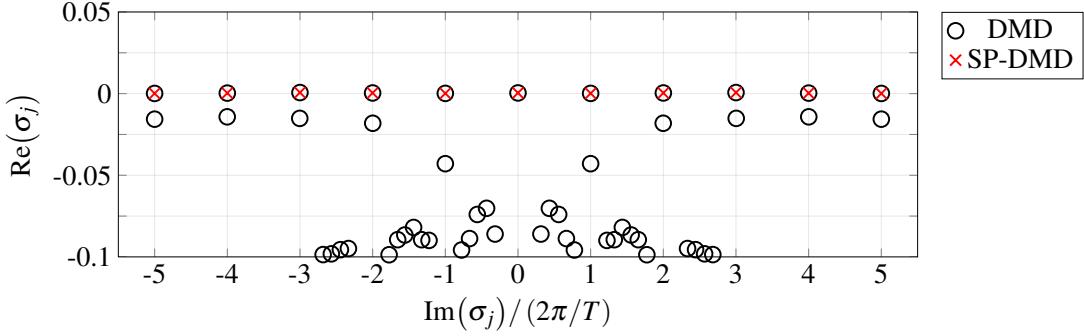


FIG. 11. Spectrum obtained from classic DMD (black circles) and Sparsity Promoting (SP) DMD (red crosses) for $(\beta, Da, Re) = (1.5, 9 \times 10^{-4}, 200)$. DMD-frequencies, $\text{Im}(\omega_j)$ are scaled with the oscillation frequency of the near wake base flow, $\omega = 2\pi/T$.

where n denotes the number of degrees of freedom and m is the number of equally spaced time-snapshots (separated by a constant time-step Δt). The data-sequence is assumed here to be real-valued, i.e. $\in \mathbb{R}^{n \times m}$. Here snapshots $\hat{\mathbf{q}}_m$ are obtained by time-integrating (16) for a fixed set of parameters, i.e. (Re, Da, β) , starting from an initial condition $\{\hat{\mathbf{u}}^{ic}, \hat{\mathbf{p}}^{ic}, \hat{\mathbf{p}}_i^{ic}\}$. The maximum time-step for time integration is 0.01. The time evolution of the perturbation field $\{\hat{\mathbf{u}}, \hat{\mathbf{p}}, \hat{\mathbf{p}}_i\}$ is then temporally sampled with constant frequency with the constraint that $f > 2/T$ according to the Nyquist theorem, so as to obtain equally spaced temporal snapshot separated by a time-step $\Delta t = 1/f$. In our specific case the value $f = 10$ is employed, corresponding to about 50 snapshots per shedding cycle. Moreover, as we are mainly interested in characterizing the stability properties of the near wake two-dimensional time-periodic flow dynamics, we can take advantage of the DMD technique to limit the analysis only to a sub-portion of the actual domain, specifically, where the base flow is T -periodic. The sensitivity analysis to the size of such a sub-domain reported in Appendix A shows that a spatial frame of extension $x \in (-1, 15)$ and $y \in (-4, 4)$ is a suitable choice for the computation of the relevant DMD eigenvalues. For the sake of convenience, within this spatial window, the flow fields corresponding to each temporal snapshot were interpolated from the original finite element grid onto a uniform grid with $\Delta x = \Delta y = 0.8$. For specific cases, we employed a domain of streamwise extent up to $x = 60$, so as to better visualize the downstream structure of the perturbation. Note that this does not affect the convergence of the results, as shown in Appendix A.

Without lack of generality, we chose as initial condition for the linearized simulations the time derivative of the base flow $\partial \mathbf{U} / \partial t$, which naturally satisfies the boundary conditions and which essentially corresponds to a marginally stable Floquet mode for a spanwise wavenumber $\beta = 0$ [33]. This choice helps in reducing the initial transient, which is then discarded.

We first introduce the two sub-snapshot matrices, $\mathbf{Q}_1^m = (\hat{\mathbf{q}}_0, \hat{\mathbf{q}}_1, \dots, \hat{\mathbf{q}}_{m-1})$ and $\mathbf{Q}_2^m = (\hat{\mathbf{q}}_1, \hat{\mathbf{q}}_2, \dots, \hat{\mathbf{q}}_m) \in \mathbb{R}^{n \times m-1}$. A pre-processing step is performed, which employs the *economic-size* SVD decomposition of the data sequence \mathbf{Q}_1^m , i.e. $\mathbf{Q}_1^m = U \Sigma W^H$ (the superscript "H" notes the conjugate transpose). The *companion* matrix $\tilde{S} = U^H \mathbf{Q}_2^m W \Sigma^{-1}$ is then computed, whose eigenvalues and eigenvectors are solution of the following standard eigenvalue problem

$$\tilde{S}y_j = \mu_j y_j, \quad \phi_j(x, y) = Uy_j, \quad \sigma_j = \log \mu_j / \Delta t, \quad (19a)$$

and represent the DMD eigenvalues and modes respectively. Quantities $\text{Re}(\sigma_j)$ and $\text{Im}(\sigma_j)$ have the meaning of a growth/decay rate and oscillation frequency, respectively, associated with the j th DMD mode. As an example, the DMD spectrum computed for the parameter setting $(Re, Da, \beta) = (200, 9 \times 10^{-4}, 1.5)$ is reported as black circles in figure 11. The data-sequence can be then represented as

$$\mathbf{Q}_1^m \approx \sum_{j=1}^{r=m} \alpha_j \phi_j \mu_j^\tau = \phi D_\alpha V_{and}, \quad (20)$$

with $\tau \in (0, 1, \dots, m-1)$, $\phi = (\phi_1, \phi_2, \dots, \phi_r)$ (spatial structures), $D_\alpha = \text{diag}(\alpha)$ (amplitudes) and $V_{and} \in \mathbb{C}^{r \times m}$ the *Vandermonde* matrix (temporal dynamics) [44].

At this stage, the vector of amplitudes, $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_r)$, is still unknown. In general, their determination requires solving the following optimization problem,

$$\min_{\alpha} J(\alpha) := \|\mathbf{Q}_1^m - \phi D_\alpha V_{and}\|_F^2 = \|\Sigma W^H - Y D_\alpha V_{and}\|_F^2, \quad (21)$$

where the subscript "F" denotes the *Frobenius* norm and $J(\alpha)$ is the objective function.

In the present framework where DMD is used as a stability analysis tool to determine the eigenvalues and eigenmodes of the

417 system, we are not interested in reconstructing the original time process produced via linearized simulations, thus the determi-
 418 nation of these amplitudes is not strictly relevant. However, it is known that the DMD algorithm presented above, requiring a
 419 matrix or pseudo-matrix inversion, often experiences numerical difficulties, due to the presence of several spurious modes [48].
 420 In many cases, such modes can be successfully removed through an optimization process, i.e. Sparsity-Promoting (SP) algo-
 421 rithm [44], which identifies the modes that have the most profound influence on the quality of the approximation of the original
 422 snapshot-sequence. In practice, this is done by introducing a user-defined trade-off between the number of extracted modes and
 423 the approximation error with respect to the original data sequence, i.e. sparsity is induced by augmenting the objective function
 424 with an additional term that penalizes the l_1 -norm of the vector of unknown amplitudes α . Hence, the amplitude calculation is
 425 still useful in this context so to filter out spurious modes and to highlight the dominant modes in the eigenvalue spectrum of fig-
 426 ure 11. The problem of computing these amplitudes takes the form of a constrained convex optimization problem (solvable via
 427 *Alternating direction method of multipliers* (ADMM) [44]). Further details are given in [44]. The Matlab function implementing
 428 the Sparsity Promoting algorithm, used in the present work, can be found in [73].

429 The optimized SP-DMD eigenvalues are reported in figure 11 as red crosses. We recall that the DMD analysis is performed
 430 in a sub-domain where the unsteady two-dimensional base flow is T -periodic so to filter our the secondary dynamics in the far
 431 wake base flow. Then, for the parameter configuration of figure 11, the SP algorithm identifies as dominant a series of aligned
 432 modes sharing the same growth rate $\text{Re}(\sigma_j) = \sigma_{DMD}$, e.g. zero in this case (marginally stable at $\beta = 1.5$), and corresponding to
 433 consecutive harmonics, i.e. $\text{Im}(\sigma_j) = l\omega$, $l = \dots, -2, -1, 0, 1, 2, \dots$, with the first harmonic for $l = \pm 1$, synchronized with the
 434 oscillation frequency of the T -periodic base flow.

435 Thus, given the properties of the SP-DMD spectrum of figure 11, from equation (20) one can readily construct a basis of
 436 DMD modes in the following form

$$\exp(\sigma_{DMD}(\tau\Delta t)) \sum_{l=-N_h}^{l=+N_h} \phi_l(x, y) e^{il\omega(\tau\Delta t)}, \quad (22)$$

437 where N_h denotes the number of harmonics considered in the computation whereas the index l is here used to refer to the SP-
 438 DMD mode corresponding to each of those harmonics. Note that the amplitudes have been omitted for the sake of clarity. As
 439 already outlined in [48], the close connection with Floquet modes appears straightforward once recalling the standard Floquet
 440 ansatz

$$\exp(\sigma_F t) \sum_{k=-\infty}^{k=+\infty} \phi_{F,k}(x, y) e^{ik\omega t}, \quad (23)$$

441 with $\text{Im}(\sigma_F) = 0$ for a synchronous instability. Essentially, the set of DMD modes identified by the SP algorithm gives an
 442 approximation of the dominant Floquet mode. Note that it is only an approximation because of the truncated series in (22).
 443 Furthermore, for $\tau\Delta t = T$, $\exp(\sigma_{DMD}(\tau\Delta t)) = \exp(\sigma_{DMD}T)$ precisely corresponds to the Floquet multiplier $\mu_F = \exp(\sigma_F T)$,
 444 which we will denote hereinafter simply as $\mu \in \mathbb{R}$ and that will be used as criterion for the determination of the instability onset,
 445 e.g. $\mu < 1$ stable, $\mu = 1$ marginally stable and $\mu > 1$ unstable, keeping in mind that this calculation is not performed via standard
 446 Floquet analysis, but rather through a SP-DMD algorithm that post-processes linearized simulations.

447 In summary, the DMD computation provides several harmonics, all associated with the same multiplier, which composed
 448 together provide the Floquet eigenmode.

449 In Appendix A we validate the outcomes of our DMD-base procedure with those of Barkley & Henderson [33], for the case
 450 of a solid cylinder, from a standard Floquet analysis. To this end we replicated their exact domain size and we employed a
 451 comparable mesh. In Table III is reported the variation of the multiplier μ with respect to the spatial window employed for
 452 the assembling of the snapshot matrix Q^m . The grid coincides with the one employed for the two-dimensional time-dependent
 453 nonlinear simulations.

454

C. Results

455 Figure 12 shows the spatial distributions of the late-time z -vorticity, obtained from the linearized model, for $Da = 9 \times 10^{-4}$
 456 and for increasing Reynolds numbers, while figure 13 shows the associated time-evolution of the y -component of velocity
 457 of the three-dimensional perturbation sampled at $x = 2.5$. In case (a), we report a snapshot for a case in which the three-
 458 dimensional perturbation is decaying with time. We observe the presence of two regions. In the vicinity of the body, the vorticity
 459 distribution is similar to that of mode A for impervious cylinders [33]. Conversely, far downstream, vorticity cores stretch along
 460 the streamwise direction and get closer to the axis $y = 0$. In panels (b,c), we instead report two unstable cases. The pattern of
 461 streamwise vorticity in the near-wake is similar to that of mode A past impervious cylinders [33]. In case (b), the amplitude of
 462 vorticity is spatially decaying while moving downstream, in opposition to case (c), where the amplitude of vortical structures
 463 increases with x .

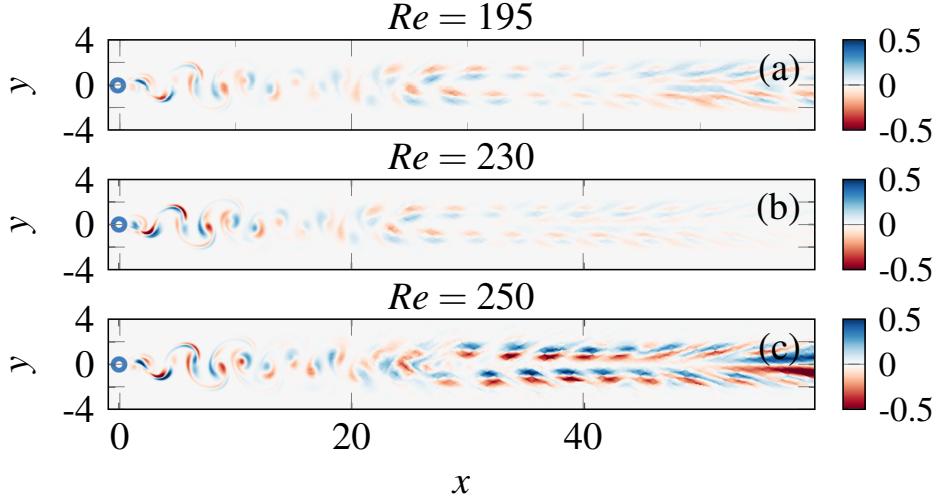


FIG. 12. Spanwise (z) component of vorticity (rescaled with its maximum absolute value) from the linearized simulations at $t = 100$ and $Da = 9 \times 10^{-4}$: (a) $Re = 195$, $\beta = 1.56$, (b) $Re = 230$, $\beta = 1.5$ and (c) $Re = 250$, $\beta = 1.5$.

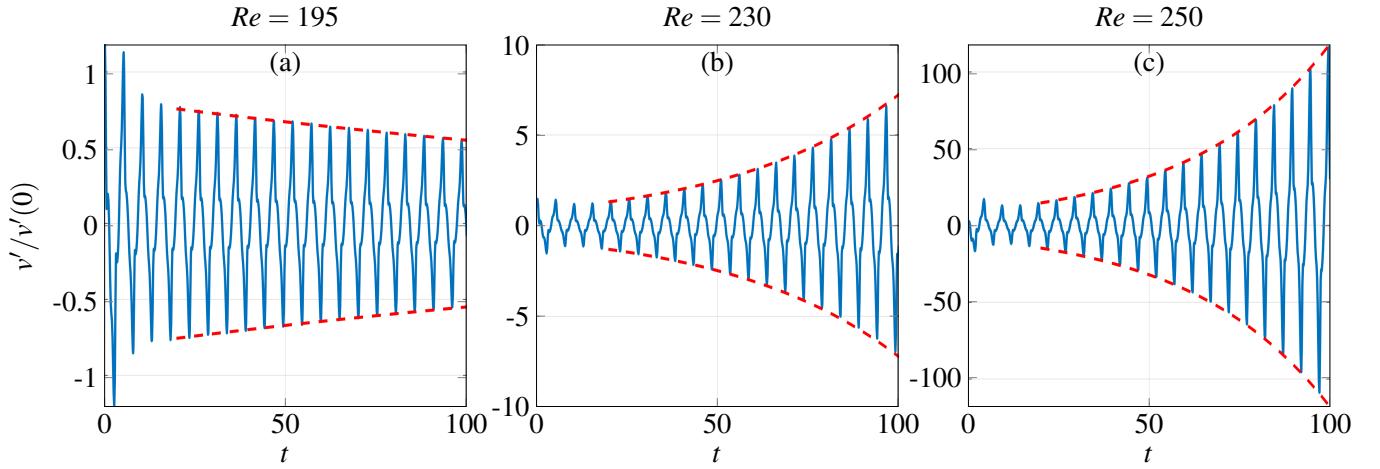


FIG. 13. $Da = 9 \times 10^{-4}$. Transversal velocity \tilde{v} sampled at $(x = 2.5, y = 0)$ as a function of time. The red dashed line denotes the exponential growth or decay obtained from DMD. (a) $Re = 195$ and $\beta = 1.56$, (b) $Re = 230$ and $\beta = 1.5$, (c) $Re = 250$ and $\beta = 1.5$.

The downstream displacement in the onset of the three-dimensional perturbation is related to the downstream shift in the formation of the two-dimensional vortex shedding, induced by the permeability of the cylinder. The evolution of the 3D perturbation is reminiscent of the three regions observed in figure 8. Initially, the perturbation vorticity follows the vortex shedding pattern. For $10 < x < 20$, the transitional behavior is observed both for the base flow and perturbation. At large distances, the baseflow presents two shear layers of opposite vorticity. The perturbation is instead characterized by patches of opposite vorticity on each half-plane that progressively stretch.

As seen in figure 13, case (a) is characterized by a decreasing amplitude of the oscillations with time, while cases (b,c) are unstable and the perturbation grows. The temporal evolution is a T -periodic function modulated by a decaying or growing exponential. Upon employment of the DMD-based procedure on the linearized simulations, one obtains the Floquet multiplier μ and the associated eigenvectors, for each value of β , Re and Da considered. The Floquet multiplier allows for the temporal reconstruction of the envelope of the perturbation, reported with the dashed line in figure 13, which shows that the exponential growth predicted using the DMD technique is in excellent agreement with the envelope of the decaying or growing perturbation.

The Floquet multipliers and modes depend on the spanwise wavenumber β . For varying β , one obtains the dispersion relation, which relates the behavior in space (z) and time of the growing or damped perturbation. Figure 14 presents diverse dispersion relations for different values of permeability and Reynolds number. All dispersion relations have a similar behavior, characterized by a maximum of μ in an intermediate range of β . We begin by considering subfigure (a), i.e. $Da = 10^{-4}$. For this value of permeability, the dispersion relation is analogous to the one of an impervious cylinder. For $Re = 180$, the maximum value of μ

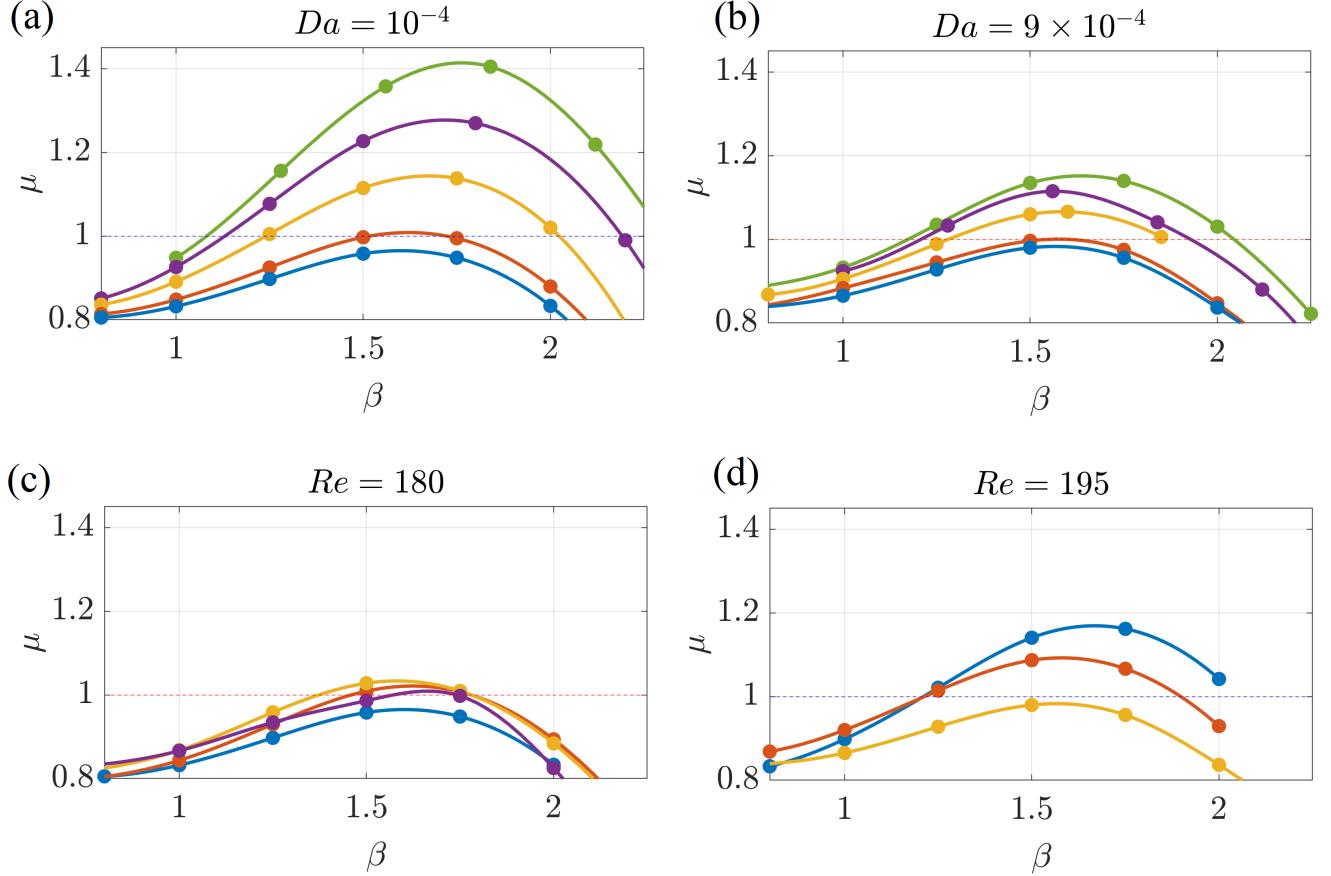


FIG. 14. Dispersion relations for different cases. (a) $Da = 10^{-4}$ and increasing Reynolds number; $Re = 180$ (blue), $Re = 185$ (orange), $Re = 200$ (yellow), $Re = 215$ (purple), $Re = 230$ (green). (b) $Da = 9 \times 10^{-4}$ and increasing Reynolds number; $Re = 195$ (blue), $Re = 200$ (orange), $Re = 215$ (yellow), $Re = 230$ (purple), $Re = 250$ (green). (c) $Re = 180$ and increasing Darcy number; $Da = 10^{-4}$ (blue), $Da = 2.5 \times 10^{-4}$ (orange), $Da = 5 \times 10^{-4}$ (yellow), $Da = 7 \times 10^{-4}$ (purple). (d) $Re = 195$ and increasing Darcy number; $Da = 2.5 \times 10^{-4}$ (blue), $Da = 7 \times 10^{-4}$ (orange), $Da = 9 \times 10^{-4}$ (yellow). Note that the solid lines are obtained via *spline*-interpolation and only serve to guide the eye.

is less than unity. A slight increase in the Reynolds number ($Re = 185$) increases the value of the Floquet multiplier, and there is a small range of β for which $\mu > 1$. We identify the presence of two *cut-off* wavenumbers which identify the crossing $\mu = 1$. A further increase in Re leads to a progressive enlargement of the region with $\mu > 1$, and at the same time the maximum value of the Floquet multiplier increases. An increase in permeability (subfigure (b)) leads to similar trends, although the maximum value of μ decreases. Subfigure (c) instead shows the dispersion relations for fixed Reynolds number $Re = 180$ and increasing values of permeability. As Da increases, the maximum value of μ increases. For $Da = 2.5 \times 10^{-4}$, a range with $\mu > 1$ appears, which enlarges for $Da = 5 \times 10^{-4}$ and eventually shrinks for $Da = 7 \times 10^{-4}$, as the maximum value of μ decreases. For $Re = 195$ (subfigure (d)), a stabilizing effect with increasing Da is observed.

In summary, an increase in Reynolds number leads to an overall increase of μ . Conversely, an increase in Da instead leads to a non-monotonous behavior of μ , characterized by an initial increase for low permeabilities followed by a decrease at large permeabilities, as shown in figure 14(c). The dispersion relations show the typical behavior described by Barkley [33] for the impervious case, with a maximum μ and two cut-off wavenumbers for which $\mu = 1$. Therefore, the two cut-offs define the unstable range of wavenumbers. Figure 15 summarizes the behavior of the maximum value of μ (obtained through the spline interpolation shown in figure 14) and the associated β in the (Da, Re) plane, for the studied cases in the range $175 < Re < 250$, together with a linear interpolation to $\mu = 1$ (red line) that indicates the location of the marginal stability conditions. As already observed, the unstable range of wavenumbers where $\mu > 1$ initially slightly increases with the permeability. This is correlated to the slight decrease of the critical Reynolds number observed in the (Da, Re) plane. However, for $Da > 5 \times 10^{-4}$, the critical Reynolds number presents a very steep increase. This steep increase allows us to define a critical value of permeability $Da \approx 10^{-3}$, valid at least in the considered range of Reynolds numbers. Beyond this value, no growing perturbations have been observed in our linearized simulations performed for $Da = 2 \times 10^{-3}, 3 \times 10^{-3}$ and $Re = 200, 215, 230$. The value of the estimated wavenumber associated with the maximum Floquet multiplier shows only a variation of $\approx 6\%$ near the marginal

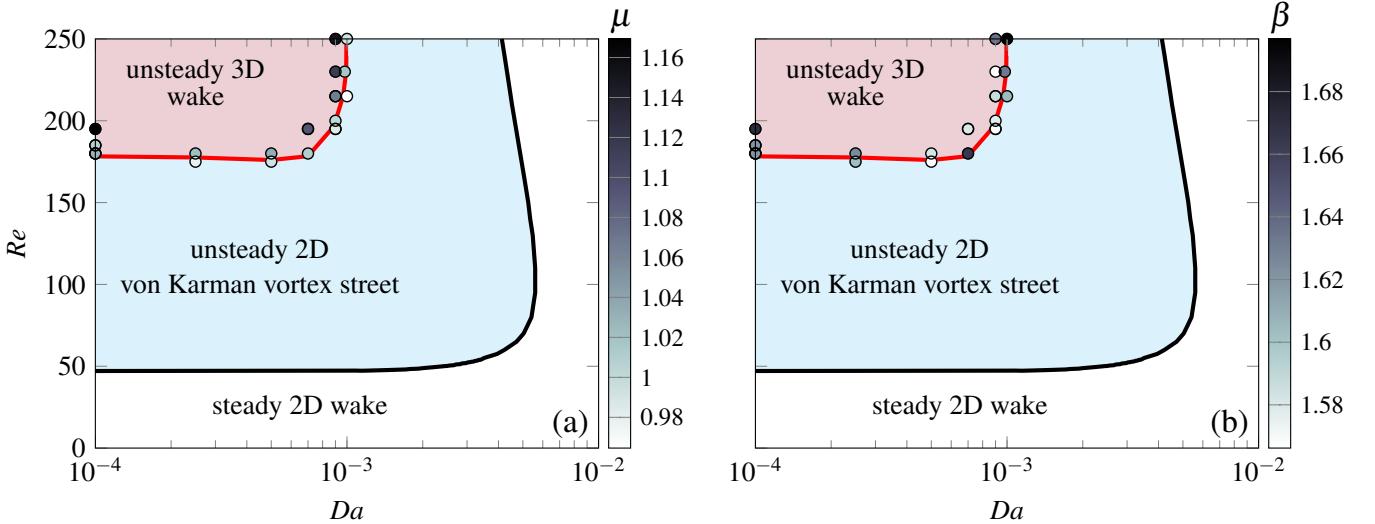


FIG. 15. Scatter plot of (a) the maximum value of μ and (b) its associated wavenumber β , in the (Da, Re) plane. The red line sketches the marginal stability curve for three-dimensional instability inferred from the values of μ . The black line instead denotes the marginal stability curve for the onset of the two-dimensional von Karman vortex street. These lines define three regions with different patterns in the $Da - Re$ plane: steady and two-dimensional wake (white), unsteady 2D von Karman vortex street (cyan), unsteady 3D wake (light red).

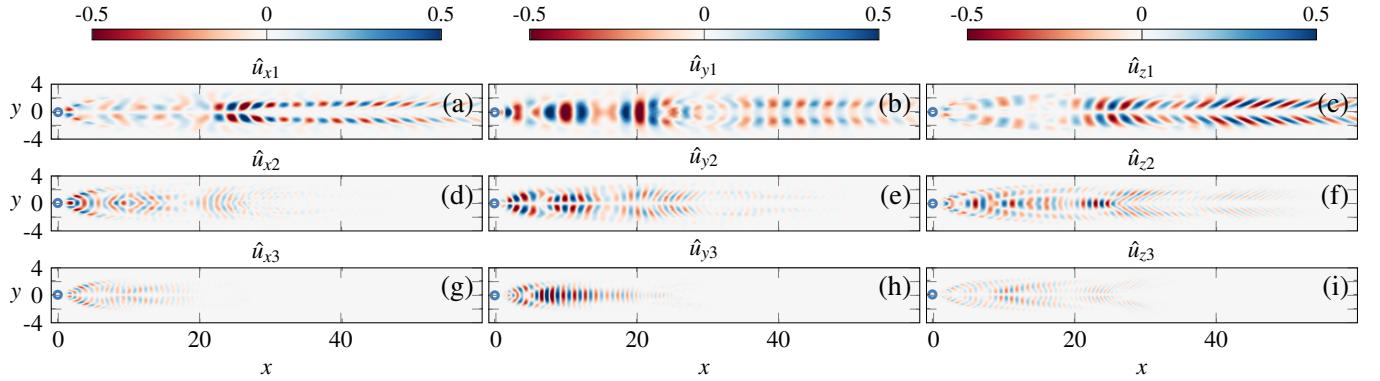


FIG. 16. Modal form of (a,d,g) first, (b,e,h) second and (c,f,i) third harmonic of the linearized velocity field, for $Re = 195$, $Da = 9 \times 10^{-4}$, and $\beta = 1.5$. Each harmonic is scaled with the corresponding maximum absolute value.

stability conditions.

Figure 15 defines three regions in the (Da, Re) space. The first one is bounded by the black curve and corresponds to the region where the steady two-dimensional wake is linearly stable, and it has been confirmed using time-dependent, non-linear, simulations. The black and red lines instead define a region in which the two-dimensional periodic vortex shedding past a permeable cylinder is linearly stable with respect to the 3D A-mode. Interestingly, there is a range of permeability for which the steady two-dimensional wake appears to be linearly stable, for $Re < 250$ at least, as investigated in this study. Finally, the region enclosed by the red curve identifies the parameter combinations in which spanwise modes are amplified and lead to three-dimensional dynamics. The marginal curve which separates the two-dimensional and three-dimensional dynamics obtained through linear stability analysis resembles the one which separates steady and unsteady two-dimensional wake. It delineates a minimal permeability which suppresses three-dimensional instabilities. The presence of a region in which the two-dimensional von Karman vortex street appears to be stable is associated with negligible lift forces on the body (see figure 7). Therefore, highly permeable three-dimensional cylinders are characterized by a stable two-dimensional vortex shedding, but there are no significant oscillating forces acting on the body.

To complete our characterization of the three-dimensional instability, we now turn to describe the spatial structure of the modes near the marginal stability curve. Figure 16 shows the first three harmonics of the velocity field, for $Re = 195$ and $Da = 9 \times 10^{-4}$. The first harmonic of the x and y components of velocity strongly resembles the vortex shedding mode obtained through linear stability analysis (see figure 8), in the vicinity of the body. However, the modes significantly change when moving downstream.

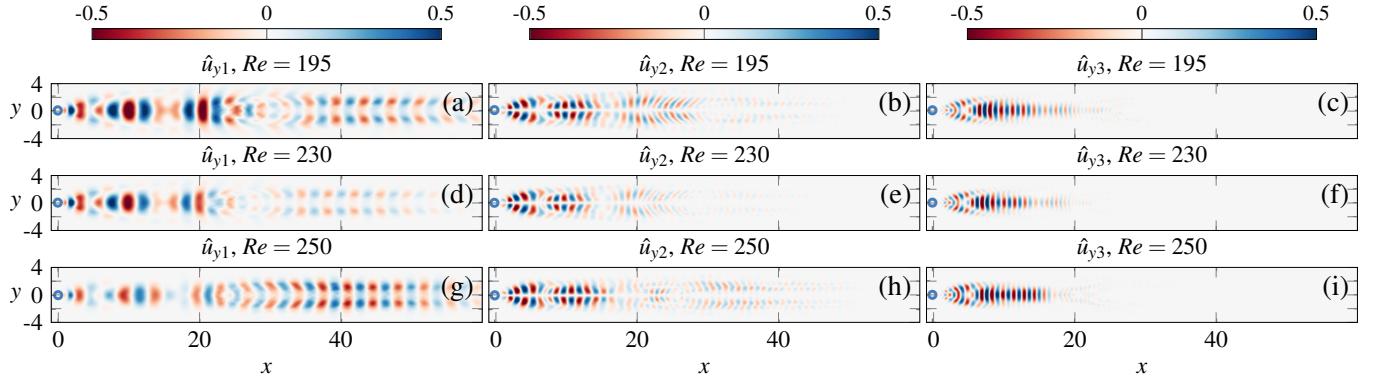


FIG. 17. Modal form of (a,d,g) first, (b,e,h) second and (c,f,i) third harmonic, for $Da = 9 \times 10^{-4}$ and $Re = 195$ (top), $Re = 230$ (center) and $Re = 250$ (bottom), rescaled with the corresponding maximum absolute value.

519 The streamwise component of the velocity field re-organizes in the region $10 < x < 20$. For $x > 20$, structures of alternating signs
 520 dominate the dynamics, antisymmetric with respect to $y = 0$ and of larger amplitude and with shorter streamwise extent than
 521 the structures observed upstream. These structures progressively re-align along the downstream direction while they decrease
 522 their amplitude. A similar behavior is observed for the first harmonic of the y component of velocity. A mode reminiscent of the
 523 vortex shedding re-organizes in structures of alternating sign, symmetric with respect to the y axis. Their maximum amplitude
 524 is located in the vicinity of the cylinder, in opposition to the streamwise component. Also the spanwise component of velocity
 525 exhibits a re-organization for $10 < x < 20$, which leads to structures of large amplitude and alternating sign, antisymmetric with
 526 respect to the y axis, that are damped for $x > 50$. The velocity components of the second and third harmonics instead present
 527 structures of smaller streamwise extent, rapidly damped when moving downstream, in the transition region of the first harmonic.
 528 Moreover, the third harmonic decays at a distance from the cylinder smaller than the second harmonic case. The effect of
 529 the Reynolds number on the spatial structure of the modes, in the vicinity of the marginal stability conditions, is reported in
 530 figure 17, for the y component of the velocity field. An increase in Re does not modify qualitatively the observed behavior,
 531 with an upstream region reminiscent of the vortex shedding mode and a downstream one characterized by alternating structures
 532 symmetric with respect to the y axis, of smaller streamwise extent. However, the amplitude of the first harmonic in the upstream
 533 region reduces (with respect to the maximum absolute value of velocity) and, at $Re = 250$, becomes larger in the downstream
 534 region. The second and third harmonic remain similar when the Reynolds number increases.

535 The analysis of the spatial structure of the modes identified by DMD shows that the first harmonic is persistent for approx-
 536 imately $x < 60$, while the harmonics are rapidly damped when moving downstream. Therefore, the downstream linearized
 537 dynamics is dominated by a mode whose frequency coincides with the one of the vortex shedding. The effect of harmonics is
 538 appreciable in the region where the vortices form and detach. The harmonics present alternating structures of smaller streamwise
 539 extent since an increase in the shedding frequency, with the same advection, leads to smaller structures shed from the cylinder.
 540 In the vicinity of the marginal stability threshold, Re does not strongly affect the observed patterns. It is also interesting to
 541 note that the instability is present also in the vicinity of the cylinder, while the marginally stable two-dimensional modes of the
 542 steady baseflow were localized more downstream. This is due to the fact that the suppression of the three-dimensional instability
 543 occurs at values of permeability significantly lower than the ones for the quenching of the von Karman vortex street, where
 544 the recirculation region of the mean flow is localized in the vicinity of the body. The primary effect of permeability on the
 545 three-dimensional instability is the modification of the threshold for the instability, while the unstable wake patterns are similar
 546 to the impervious case.

547 The physical mechanism underlying this stabilization of the 3D instability tentatively lies in the weakening of the deformation
 548 of the vortex cores, which can be qualitatively appreciated in figure 8. Comparing for instance panels (c) and (a), vortices
 549 forming in the wake of the more permeable cylinder are less stretched along the streamwise direction. This decreased stretching
 550 effect is caused by a lower strain rate in the vortex centers with increasing permeability. When the strain rate becomes too small
 551 (i.e. the more permeable case), the inviscid elliptic instability mechanism becomes too weak to overcome viscous damping [74]
 552 and the instability is quenched.

V. CONCLUSION

553 In this work, the two-dimensional flow in the wake past a permeable circular cylinder and its stability properties are studied.
 554 Two subsequent instabilities are investigated, i.e. the primary instability leading to a two-dimensional vortex shedding and
 555 the three-dimensional instability of the wake. The steady two-dimensional flow presents a recirculation region that detaches

557 from the cylinder and is shifted downstream as permeability is increased. The length of the recirculation region and the drag
 558 coefficient are correlated and they are non-monotonous with respect to permeability, the drag coefficient having a maximum
 559 at intermediate permeabilities before decreasing monotonically. Linear stability analysis of the steady two-dimensional flow is
 560 applied for the identification of the stable and unstable regions in the (Da, Re) parameter space. The primary instability, when
 561 present, leads to the formation of vortex shedding. Since vortex shedding is related to the recirculation region of the unstable
 562 steady configuration, it is observed that the formation of alternate vortices starts progressively more downstream as permeability
 563 increases. As a result, while in the impermeable case vortices form in the rear of the cylinder, the permeable case shows the
 564 formation of two vorticity layers which extend at a distance of some diameters past the cylinder, beyond which alternating
 565 vortices emerge. This downstream displacement implies a progressive damping of the oscillations of aerodynamic forces acting
 566 on the body. However, the mean value of drag coefficient shows a maximum at intermediate permeabilities, before decreasing
 567 monotonically. Finally, the shedding frequency increases moving away from the marginal stability conditions, both in terms of
 568 permeability and Reynolds number.

569 The strong modifications of the vortex shedding underlies different stability properties with respect to spanwise, three-
 570 dimensional perturbations. On this regard, a Sparsity-Promoting Dynamic Mode Decomposition (SP-DMD) is applied to snap-
 571 shot sequences produced by the linear temporal evolution of three-dimensional disturbance. Hence, SP-DMD is used here as an
 572 alternative linear stability analysis tool, since it is capable of predicting the relevant structures and growth rates, in the form of
 573 DMD eigenmodes and eigenvalues, respectively, as well as the most unstable wavenumbers. The resulting dispersion relations,
 574 which are derived here as a function of Da , are similar to those of the impervious case, although the growth rate significantly
 575 depends on the permeability. Besides the quantitative differences in the growth rates, the critical Reynolds number for the
 576 three-dimensional instability is affected by permeability. In particular it slightly decreases at intermediate permeabilities while,
 577 for $Da \approx 10^{-3}$, it strongly increases, identifying this as an approximate critical value of permeability beyond which the vortex
 578 shedding remains two-dimensional in the explored range of flow parameters.

579 The present work aims at giving an insight into unsteady patterns of the wake past a permeable circular cylinder, with focus
 580 on its three-dimensional stability and how this depends on permeability. Moreover, it demonstrates that SP-DMD can be used as
 581 an effective tool to perform the stability analysis of complex flows involving three-dimensional instabilities as the one at issue
 582 here. As possible extensions of this research activity toward Reynolds numbers larger than the one considered here, we believe
 583 that an important improvement, both in the analysis and from a methodological viewpoint, would be the inclusion of inertia
 584 through the pores by considering a steady flow at the microscopic scale in the limit of $Re_p = \mathcal{O}(1)$ within the pores, through
 585 an Oseen approximation [54]. This extension would help in better describing the flow past bodies of large permeability and/or
 586 microscopic characteristic length (see [9] for thin permeable bodies), and extend the range of considered Reynolds number. This
 587 could pave the way toward the analysis of phenomena such as air-grass interactions (*honami-flows*), water-seagrass interactions
 588 (*monami-flows*) [75, 76], flows within catalytic reactors and through heat exchangers [77] or flows over built-up urban areas
 589 [78]. Moreover, larger Reynolds numbers could lead to unsteadiness and even three-dimensionality at the pore level and further
 590 studies may include these effects stemming from the structure arrangement at the pore level over the macroscopic problem.

591

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594

CONFLICT OF INTEREST

595 The authors declare no conflict of interest.

596

Appendix A: Grid convergence analysis and verification of the numerical approach

597 In this section, we first report the mesh convergence analysis for the linear stability analysis, performed with respect to the
 598 critical Reynolds number and frequency for the primary instability. For primary instability, we intend the plane two-dimensional
 599 instability that leads the flow from steady to unsteady (periodic-in-time). While a first verification was made on the impervious
 600 value of critical Reynolds number for the onset of vortex shedding, for the grid convergence analysis, we consider a case with
 601 large permeability and Reynolds number. To verify the mesh convergence, we (i) vary the downstream, upstream and lateral
 602 position of the boundary, and (ii) increase the mesh resolution. In table I (upper part) results for different domains are reported,
 603 obtained by progressively increasing each side of the rectangular domain. The progressive variation of the computational domain
 604 is performed with constant resolution along the domain's edges. In the lower part of table I, we instead report the results with
 605 varying mesh resolution. The critical Reynolds number is well predicted with mesh M4, with a tolerance on the value of $Re < 1$

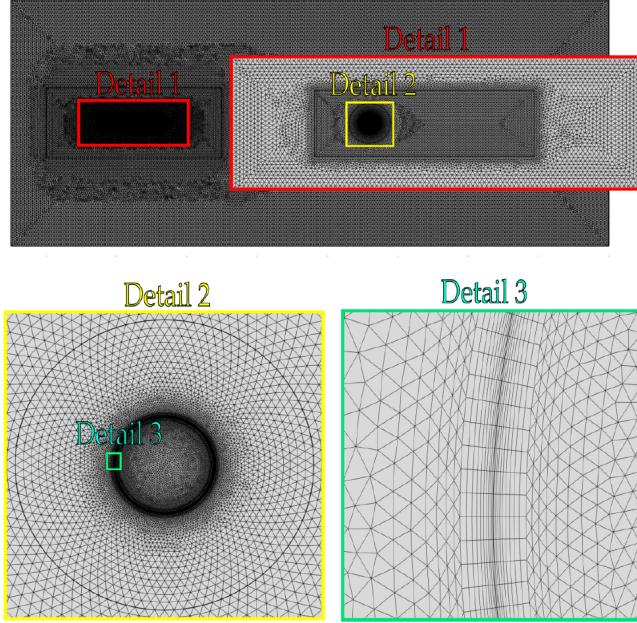


FIG. 18. Computational domain and refinements for mesh M4.

Mesh name	$x_{-\infty}$	$x_{+\infty}$	y_{∞}	N_{el}	Re_{cr}	$\text{Im}(\sigma)$
M4-downstream A	30	160	35	116154	204	0.82
M4-downstream B	30	180	35	123528	204	0.82
M4-downstream C	30	220	35	137928	204	0.83
M4-upstream A	40	140	35	113064	205	0.82
M4-upstream B	50	140	35	116970	205	0.82
M4-lateral	30	140	45	127526	205	0.83
M1	30	140	35	41426	204	0.83
M2	30	140	35	52874	204	0.83
M3	30	140	35	78914	204	0.83
M4	30	140	35	108834	204	0.82
M5	30	140	35	186138	204	0.83
M6	30	140	35	284234	204	0.83

TABLE I. Mesh convergence for the case $Da = 4.6 \times 10^{-3}$. The upstream and downstream boundary locations are denoted as $x_{-\infty}$ and $x_{+\infty}$, respectively, while y_{∞} denotes the position of the lateral boundaries. The total number of elements of the mesh is denoted as N_{el} .

and relative error less than 1%, between all considered mesh and the one with finest resolution. A similar result is obtained for the oscillation frequency. Therefore, we conclude that mesh M4 (reported in figure 18) is suitable for the linear stability analysis parametric study with, at most, a relative tolerance of 1% on the critical value of Reynolds and Strouhal numbers. This mesh has been employed for the stability analysis.

A similar analysis on the domain size with grids derived from mesh M4 is performed for the time-dependent non-linear simulations, as reported in table II. Variations of the Strouhal number are negligible, while the drag and lift coefficients vary less than 0.1%.

Figure 19 shows the domain employed for the DMD-based algorithm, which is applied in a subdomain of the domain employed

L_{out}	St	C_d	C_L^{\max}
90	0.199	1.435	0.256
120	0.199	1.434	0.256
140	0.199	1.434	0.256

TABLE II. Variation of Strouhal number, drag and lift coefficients with respect to the domain size, for $Da = 9 \times 10^{-4}$ and $Re = 195$. The non-linear time-dependent simulations are performed adopting a grid derived from mesh M4 where elements are progressively subtracted in the outflow region decreasing the outflow length up to $L_{\text{out}} = 90$.

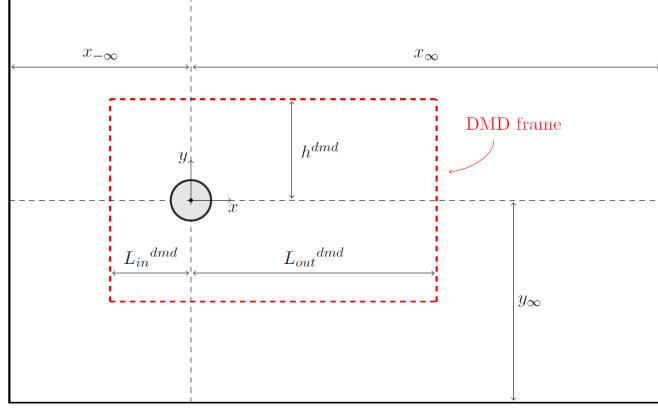


FIG. 19. Spatial subdomain used in the DMD analysis together with relevant dimensions.

L_{out}	L_{out}^{dmd}	T_{fin}	μ
140	30	120	0.97823
140	30	100	0.97824
140	30	80	0.97821
140	75	120	0.97823
140	50	120	0.97823
140	30	120	0.97823
140	15	120	0.97823
140	7.5	120	0.9782
140	15	120	0.97823
120	15	120	0.97803
90	15	120	0.97997

TABLE III. Convergence of the multiplier μ calculated through the DMD algorithm, $Re=195$, $Da = 9 \times 10^{-4}$ and $\beta = 1.5$. L_{out} denotes the outlet position employed in the linearized simulations, while L_{out}^{dmd} the outlet employed for the DMD frame; T_{fin} instead denotes the final time considered in the linearized simulations and for the DMD-based analysis.

for the linear, time-dependent, simulations. The variation of the Floquet multiplier between all cases, reported in table III, is less than 0.1% and thus acceptable for the considered parametric study.

Lastly, in figure 20 we report a verification of our DMD-based procedure used in the computation of the Floquet multipliers μ as outlined in Sec.IV B. More precisely, by setting the Darcy number to a value $Da = 1 \times 10^{-4}$, which approximately corresponds to the case of a solid cylinder, we reproduce pointwise the results extracted by figure 5 of Barkley & Henderson [33]. We see that the red filled markers, which have been produced by our DMD-based eigenvalue calculation, are in fairly good agreement with those of Ref.33 for different Reynolds numbers Re and spanwise wavenumbers β .

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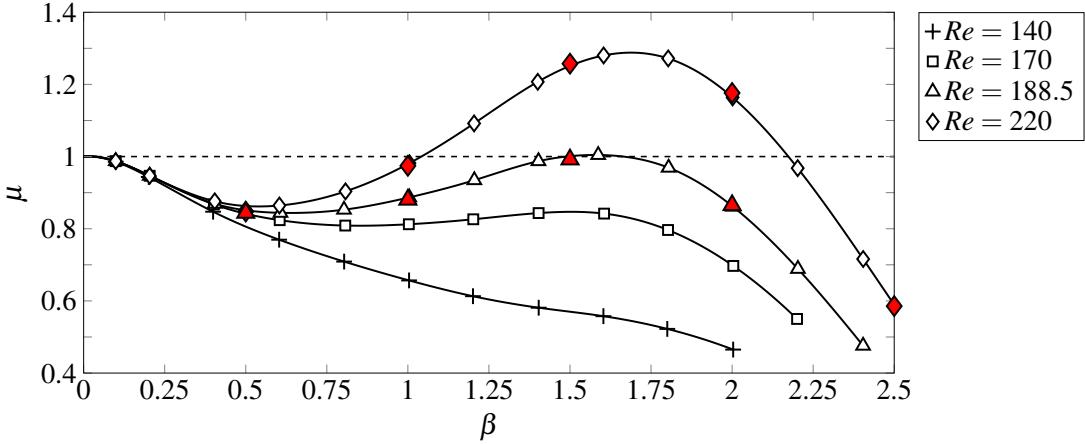


FIG. 20. Dependence of the dominant Floquet multiplier μ on spanwise wavenumber β for four different values of Re . The white markers and black solid lines correspond to those reported in figure 5 of Barkley & Henderson [33] for the case of a solid cylinder. On the other hand, the red filled markers denote the Floquet multipliers computed via the DMD-based procedure outlined in Sec.IV B of this work and obtained by setting a Darcy number $Da = 1 \times 10^{-4}$, so as to approximate the solid case.

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