Final Report

Predicting the first four moments in particle turbulence

Introduction

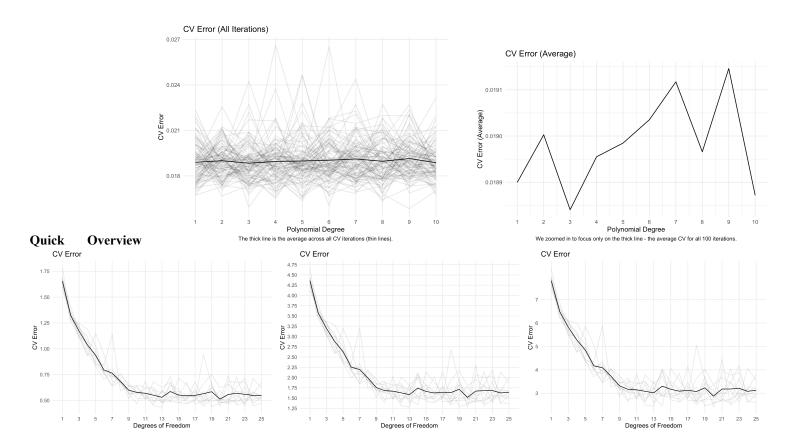
This report is authored by Matthew Cui, Phillip Harmadi, Glen Morgenstern, Joe Wang, Gaurav Sirdeshmukh, and Gautam Sirdeshmukh.

Methodology

##

```
Re Fr R_moment_1 R_moment_2 R_moment_3
## St
               1.00000000 -0.03169871 NaN
                                            0.2147681 0.1479257
                                                                  0.1647465
              -0.03169871 1.00000000 NaN -0.7747206 -0.3932344 -0.3844289
## Re
## Fr
                      NaN
                                   NaN
                                         1
                                                  \mathtt{NaN}
                                                              NaN
## R moment 1 0.21476813 -0.77472058 NaN
                                            1.0000000
                                                        0.6298829
                                                                   0.6217326
## R moment 2 0.14792571 -0.39323445 NaN
                                           0.6298829
                                                        1.0000000 0.9984335
## R moment 3 0.16474648 -0.38442895 NaN 0.6217326
                                                        0.9984335
                                                                  1.0000000
## R moment 4 0.18004537 -0.37741773 NaN 0.6150484 0.9946671 0.9988414
##
              R_{moment_4}
## St
               0.1800454
              -0.3774177
## Re
## Fr
## R_moment_1 0.6150484
## R moment 2 0.9946671
## R_moment_3
               0.9988414
## R_moment_4 1.000000
  # A tibble: 89 x 15
##
##
         St
               Re
                       Fr
                                M1
                                        M2
                                                МЗ
                                                        M4 Fr_sigmoid Re_sigmoid
                                                                            <dbl>
      <dbl> <dbl>
                    <dbl>
                             <dbl>
                                                                <dbl>
##
                                     <dbl>
                                              <dbl>
                                                    <dbl>
                    0.052 2.16e-3 0.130
                                                                0.513
##
      0.1
              224
                                           14.4
                                                    1.59e3
                                                                                1
    1
                    0.052 3.79e-3 0.470
              224
                                                                0.513
##
    2
      .3
                                           69.9
                                                    1.04e4
    3
      0.7
              224 Inf
                          2.91e-3 0.0435
                                            0.822 1.56e1
                                                                1
                                                                                1
      0.05
               90 Inf
                          6.35e-2 0.0907
                                            0.467
##
    4
                                                   3.27e0
                                                                1
                                                                                1
##
   5
      0.7
              398 Inf
                          3.69e-4 0.00622 0.126 2.57e0
                                                                1
                                                                                1
##
    6
      2
               90
                    0.3
                          1.48e-1 2.01
                                           36.2
                                                    6.72e2
                                                                0.574
                                                                                1
    7
      0.2
               90 Inf
                          8.13e-2 0.324
                                            3.04
                                                    3.30e1
##
                                                                1
                                                                                1
                                            2.75
##
   8
       3
              224 Inf
                          5.75e-3 0.120
                                                    6.32e1
                                                                                1
##
   9
      0.9
              224 Inf
                          3.02e-3 0.0452
                                            0.845 1.58e1
                                                                                1
                                                                1
                    0.052 3.14e-4 0.00447 0.0821 1.51e0
                                                                                1
##
  10 0.6
              398
                                                                0.513
  # ... with 79 more rows, and 6 more variables: M1_sigmoid <dbl>,
       M2_sigmoid <dbl>, M3_sigmoid <dbl>, M4_sigmoid <dbl>, Re_categorical <chr>,
       Fr_categorical <chr>
##
  # A tibble: 23 x 7
##
         St
               Re
                       Fr Fr_sigmoid Re_sigmoid Re_categorical Fr_categorical
      <dbl> <dbl>
                                <dbl>
                                           <dbl> <chr>
                                                                 <chr>
##
                    <dbl>
      0.05
                    0.052
                                0.513
##
              398
                                               1 High
                                                                 Low
    1
##
    2
      0.2
              398
                    0.052
                                0.513
                                               1 High
                                                                 Low
##
    3
      0.7
              398
                    0.052
                                0.513
                                               1 High
                                                                 Low
##
    4
              398
                    0.052
                                0.513
                                               1 High
                                                                 Low
      1
##
   5 0.1
              398 Inf
                                1
                                               1 High
                                                                 High
```

```
##
      0.6
              398 Inf
   6
                                 1
                                                  1 High
                                                                    High
##
    7
       1
               398 Inf
                                                  1 High
                                                                    High
##
    8
       1.5
               398 Inf
                                 1
                                                  1 High
                                                                    High
    9
       3
               398 Inf
                                                 1 High
                                                                    High
  10
               224
                                 0.574
                                                 1 Medium
                                                                    Medium
##
       3
                     0.3
  # ... with 13 more rows
##
```



Results

Final Models

```
##
## Call:
## lm(formula = log(M1) ~ St + Re_categorical + Fr_categorical,
       data = train1)
##
##
  Residuals:
##
##
       Min
                       Median
                  1Q
                                    3Q
                                            Max
   -0.47532 -0.07168 0.02101 0.10237 0.23554
##
##
##
  Coefficients:
##
                        Estimate Std. Error t value Pr(>|t|)
##
                        -8.19087
                                    0.04535 -180.631
                                                        <2e-16 ***
  (Intercept)
##
  St
                                               11.386
                         0.24652
                                    0.02165
                                                        <2e-16 ***
## Re_categoricalLow
                                             119.287
                         5.75678
                                    0.04826
                                                        <2e-16 ***
## Re_categoricalMedium 2.13087
                                    0.04657
                                               45.760
                                                        <2e-16 ***
## Fr_categoricalLow
                         0.02584
                                    0.03945
                                               0.655
                                                        0.5142
## Fr_categoricalMedium -0.08185
                                               -1.779
                                                        0.0789 .
                                    0.04602
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1593 on 83 degrees of freedom
```

```
## Multiple R-squared: 0.9952, Adjusted R-squared: 0.9949
## F-statistic: 3460 on 5 and 83 DF, p-value: < 2.2e-16
## Warning in model.matrix.default(mt, mf, contrasts): non-list contrasts argument
## ignored
##
## Call: gam(formula = log(M2) ~ s(St, df = 9) + Re_categorical + Fr_categorical +
      Re_categorical * Fr_categorical, data = train1)
##
## Deviance Residuals:
##
        Min
                   1Q
                         Median
                                       3Q
## -3.100803 -0.185164 0.006113 0.231614 1.735705
## (Dispersion Parameter for gaussian family taken to be 0.5064)
##
##
      Null Deviance: 1212.424 on 88 degrees of freedom
## Residual Deviance: 36.461 on 72.0001 degrees of freedom
## AIC: 209.1479
##
## Number of Local Scoring Iterations: 2
## Anova for Parametric Effects
##
                                Df Sum Sq Mean Sq F value
                                                             Pr(>F)
## s(St, df = 9)
                                            49.47 97.699 4.819e-15 ***
                                 1 49.47
                                 2 722.42 361.21 713.289 < 2.2e-16 ***
## Re_categorical
                                 2 205.08 102.54 202.487 < 2.2e-16 ***
## Fr_categorical
                                            50.41 99.550 < 2.2e-16 ***
## Re_categorical:Fr_categorical 3 151.24
## Residuals
                                72 36.46
                                             0.51
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Anova for Nonparametric Effects
##
                                Npar Df Npar F
                                                   Pr(F)
## (Intercept)
## s(St, df = 9)
                                      8 20.692 6.661e-16 ***
## Re_categorical
## Fr_categorical
## Re_categorical:Fr_categorical
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Warning in model.matrix.default(mt, mf, contrasts): non-list contrasts argument
## ignored
##
## Call: gam(formula = log(M3) ~ s(St, df = 9) + Re_categorical + Fr_categorical +
      Re_categorical * Fr_categorical, data = train1)
## Deviance Residuals:
##
       Min
                 1Q
                      Median
## -5.97775 -0.35007 0.03625 0.34668 3.06602
## (Dispersion Parameter for gaussian family taken to be 1.4732)
##
##
      Null Deviance: 2837.669 on 88 degrees of freedom
## Residual Deviance: 106.0723 on 72.0001 degrees of freedom
## AIC: 304.189
##
## Number of Local Scoring Iterations: 2
##
```

```
## Anova for Parametric Effects
##
                                Df Sum Sq Mean Sq F value
                                                             Pr(>F)
## s(St, df = 9)
                                 1 94.67 94.67 64.263 1.429e-11 ***
                                 2 1162.83 581.42 394.656 < 2.2e-16 ***
## Re_categorical
                                 2 798.47 399.24 270.994 < 2.2e-16 ***
## Fr_categorical
## Re_categorical:Fr_categorical 3 542.39 180.80 122.722 < 2.2e-16 ***
## Residuals
                                72 106.07
                                            1.47
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Anova for Nonparametric Effects
##
                                Npar Df Npar F
                                                   Pr(F)
## (Intercept)
## s(St, df = 9)
                                      8 17.921 2.087e-14 ***
## Re_categorical
## Fr_categorical
## Re_categorical:Fr_categorical
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Warning in model.matrix.default(mt, mf, contrasts): non-list contrasts argument
## ignored
## Call: gam(formula = log(M4) ~ s(St, df = 9) + Re_categorical + Fr_categorical +
##
      Re_categorical * Fr_categorical, data = train1)
## Deviance Residuals:
       Min
             1Q Median
                                   3Q
                                           Max
## -8.61481 -0.44595 0.04067 0.50573 4.15489
##
## (Dispersion Parameter for gaussian family taken to be 2.7642)
##
      Null Deviance: 5248.685 on 88 degrees of freedom
## Residual Deviance: 199.0259 on 72.0001 degrees of freedom
## AIC: 360.1979
##
## Number of Local Scoring Iterations: 2
##
## Anova for Parametric Effects
##
                                Df Sum Sq Mean Sq F value
                                                             Pr(>F)
## s(St, df = 9)
                                 1 146.72 146.72 53.076 3.281e-10 ***
## Re_categorical
                                 2 1732.68 866.34 313.410 < 2.2e-16 ***
                                 2 1769.38 884.69 320.048 < 2.2e-16 ***
## Fr_categorical
## Re_categorical:Fr_categorical 3 1162.78 387.59 140.217 < 2.2e-16 ***
## Residuals
                                72 199.03
                                              2.76
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Anova for Nonparametric Effects
##
                                Npar Df Npar F
## (Intercept)
## s(St, df = 9)
                                      8 16.705 1.025e-13 ***
## Re_categorical
## Fr categorical
## Re_categorical:Fr_categorical
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Warning in model.matrix.default(mt, mf, contrasts): non-list contrasts argument
## ignored
```

```
##
## Call: gam(formula = log(M4) ~ s(St, df = 9) + Re_categorical + Fr_categorical +
##
      Re_categorical * Fr_categorical, data = train1)
## Deviance Residuals:
                                   ЗQ
##
       Min
                 1Q
                     Median
                                           Max
## -8.61481 -0.44595 0.04067 0.50573 4.15489
##
## (Dispersion Parameter for gaussian family taken to be 2.7642)
##
      Null Deviance: 5248.685 on 88 degrees of freedom
##
## Residual Deviance: 199.0259 on 72.0001 degrees of freedom
## AIC: 360.1979
##
## Number of Local Scoring Iterations: 2
## Anova for Parametric Effects
##
                                Df Sum Sq Mean Sq F value
## s(St, df = 9)
                                 1 146.72 146.72 53.076 3.281e-10 ***
## Re_categorical
                                 2 1732.68 866.34 313.410 < 2.2e-16 ***
## Fr_categorical
                                 2 1769.38 884.69 320.048 < 2.2e-16 ***
## Re_categorical:Fr_categorical 3 1162.78 387.59 140.217 < 2.2e-16 ***
## Residuals
                                72 199.03
                                              2.76
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Anova for Nonparametric Effects
                                Npar Df Npar F
##
                                                   Pr(F)
## (Intercept)
                                      8 16.705 1.025e-13 ***
## s(St, df = 9)
## Re_categorical
## Fr_categorical
## Re_categorical:Fr_categorical
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

Conclusion

Appendix

Appendix 1

