

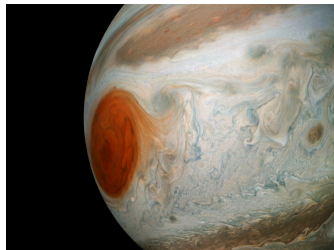
# Modelling the orientation angles and growth rates of tracer gradient using a stochastic differential equation.

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Msc Data and Computational Science

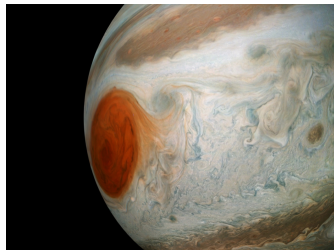
July 24, 2018

# Introduction : Why study turbulence



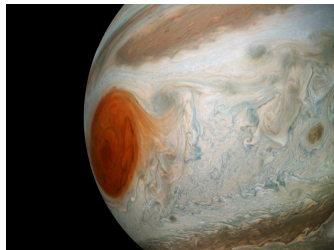
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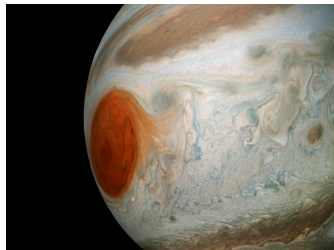
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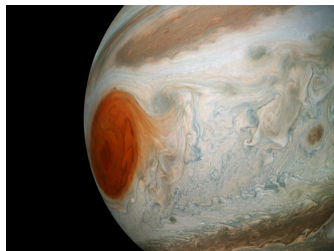
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“Turbulence is the most important unsolved problem of classical physics.”

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- Richard P. Feynman  
In The Feynman Lectures on  
Physics (1964).



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- Compare the PDF of the orientation angles from the vorticity simulation empirical data and the SDE model.
- Use uncertainty quantification methods to fit angle and growth rate PDF parameters to the simulated data.

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$$\frac{\partial \omega}{\partial t} + \mathbf{u} \cdot \nabla \omega = (-1)^p \nu_p \nabla^{2p} \omega + \nabla \times \mathbf{F} - \nabla \times \mathbf{D}$$

# Orientation Dynamics :: WIP

ToDo

# Stochastic Model :: WIP

## Stochastic Differential Equation Model

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$$\gamma \frac{dX}{dt} = w + (-\cos(X) + k\sqrt{\delta})Y + Z$$

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The corresponding Fokker-Planck equation is derived

$$\frac{\partial P}{\partial t} = \mathcal{L}_{OU} P - \frac{\partial}{\partial t}(VP)$$

where

$$\mathcal{L}_{OU} P = \frac{1}{\tau_Y} \frac{\partial}{\partial t}(y \circ) + \frac{1}{\tau_Y^2} \frac{\partial^2}{\partial y^2} + \frac{1}{\tau_Z} \frac{\partial}{\partial Z}(Z \circ) + \frac{\rho}{\tau_Z^2} \frac{\partial^2}{\partial z^2} + \frac{2c\sqrt{\rho}}{\tau_Y \tau_Z} \frac{\partial^2}{\partial y \partial z}$$

# Numerical Simulation : Vorticity Equation

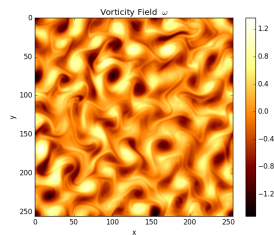


Figure:  $\omega$  at  $T = 250$

# Numerical Simulation : Vorticity Equation

- Periodic Boundary Conditions

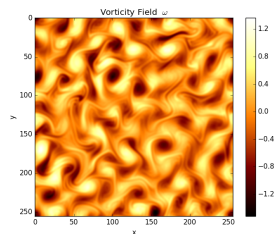


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# Numerical Simulation : Vorticity Equation

- Periodic Boundary Conditions
- Discretise the Vorticity equation

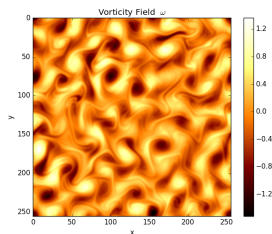


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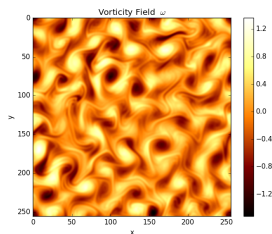


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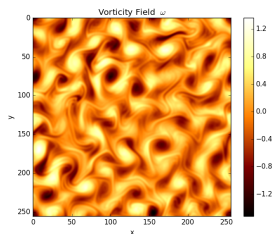


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- Extract empirical PDF of angle  $X$  from statistically stable

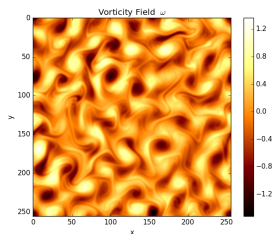


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# Numerical Simulation : Fokker Planck

- Periodic Boundary Conditions
- Solve for PDF of the Fokker-Plank
- Extract marginal probability of  $X$  for the PDF of the angle  $X$
- Compute the PDF of the growth rate using the PDF of  $X$

# Analysis

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# Conclusions