



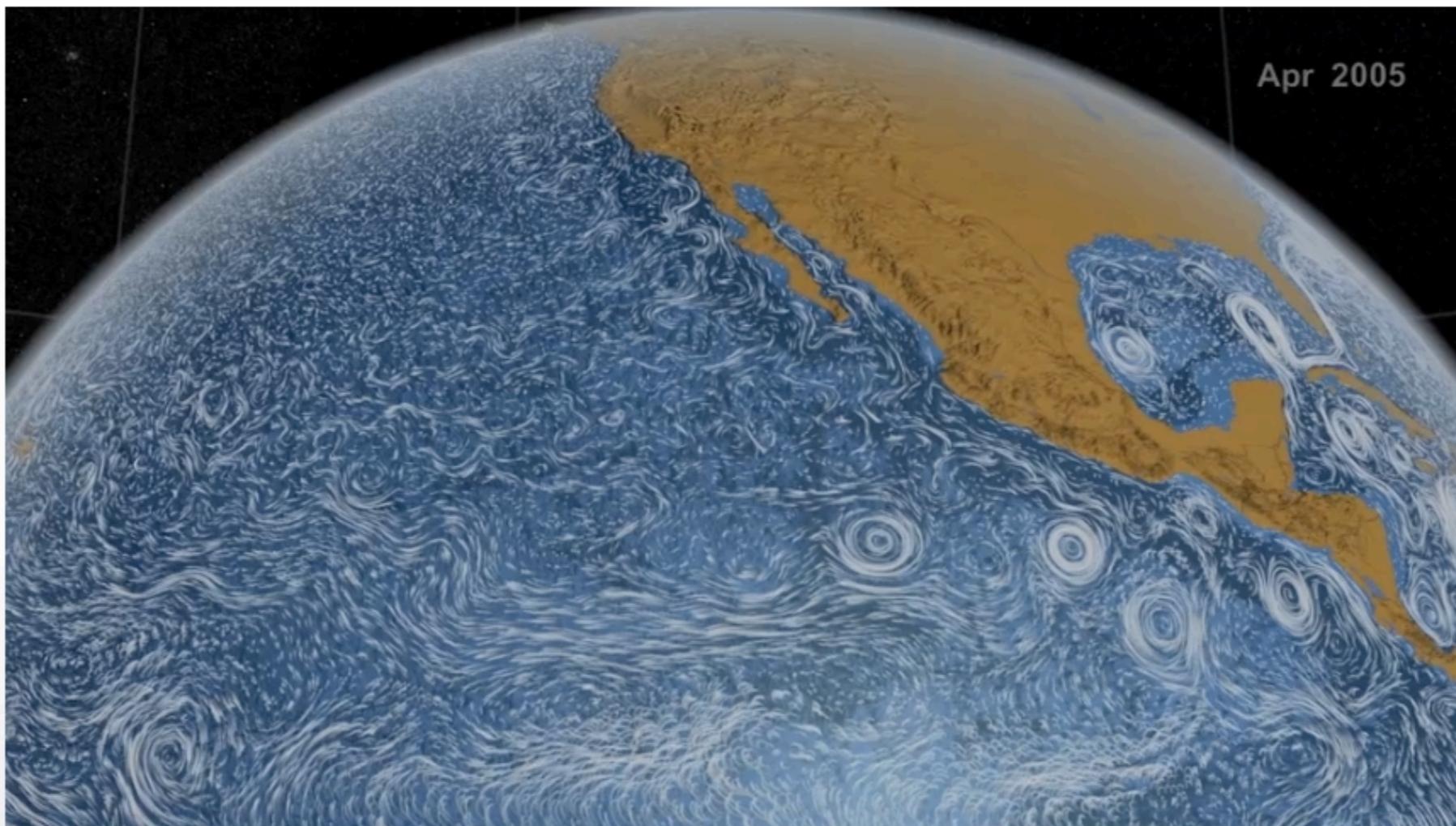
Σχηματισμός και εξισορρόπηση ζωνικών ανέμων σε πλανητικές τυρβώδεις ατμόσφαιρες

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Πανεπιστήμιο Κύπρου
7 Ιανουαρίου 2014



Coherent structures in turbulent flows

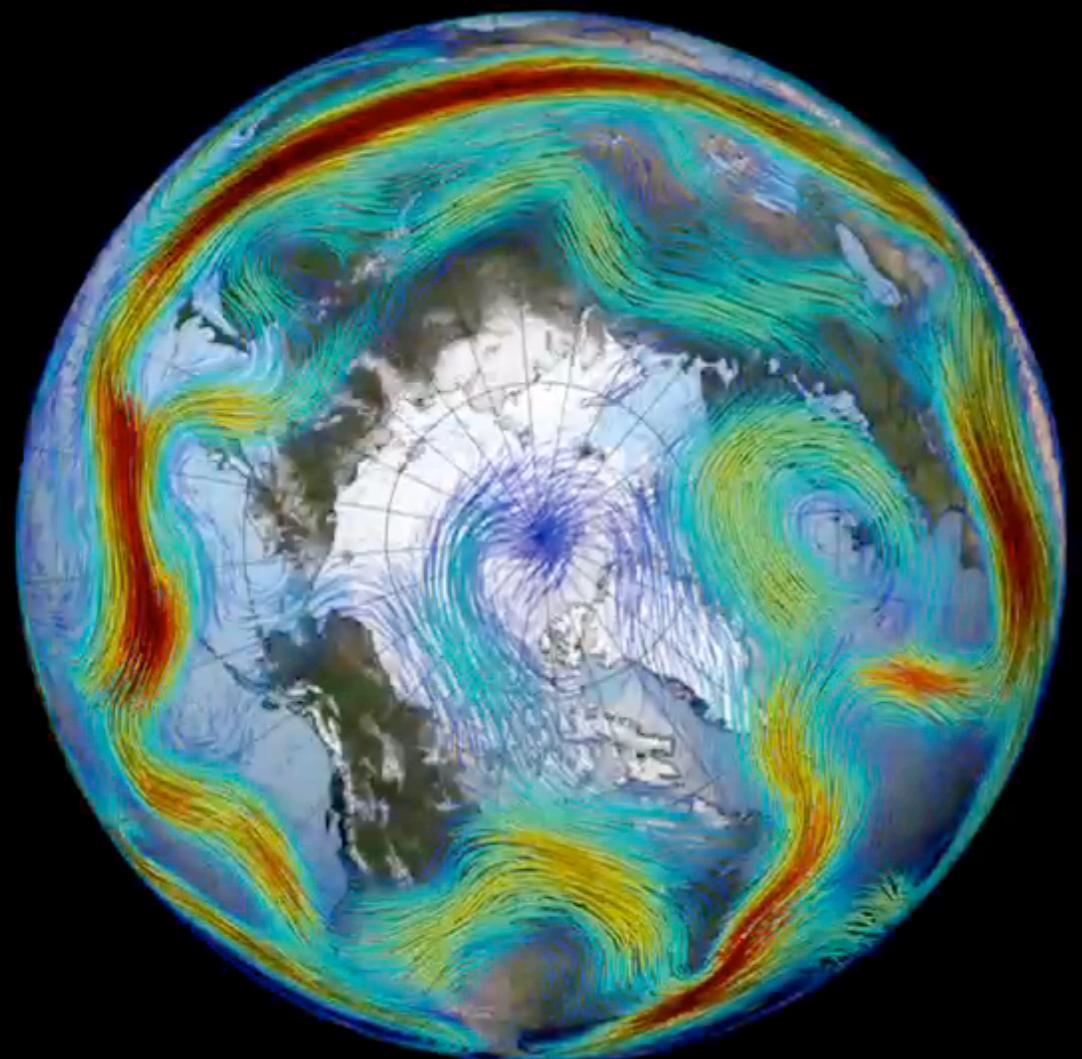


ocean currents

NASA/Goddard Space Flight Center

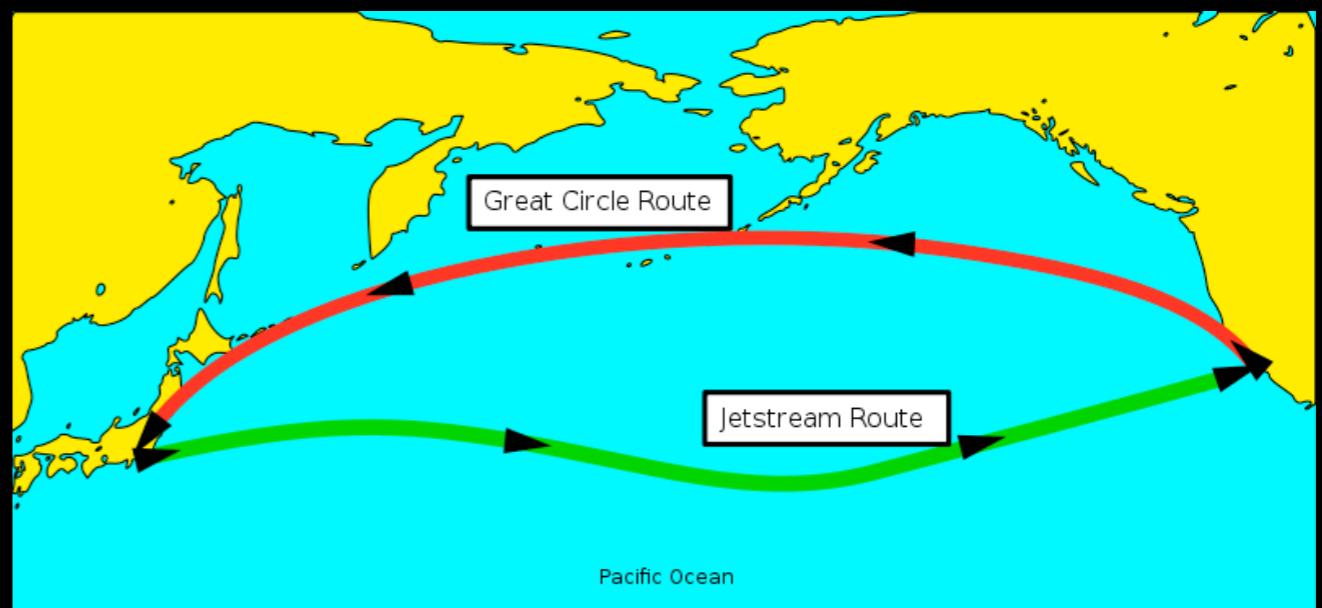


Earth's atmospheric polar jet stream



polar front jet

NASA/Goddard Space Flight Center



airplane trip from L.A. to Tokyo

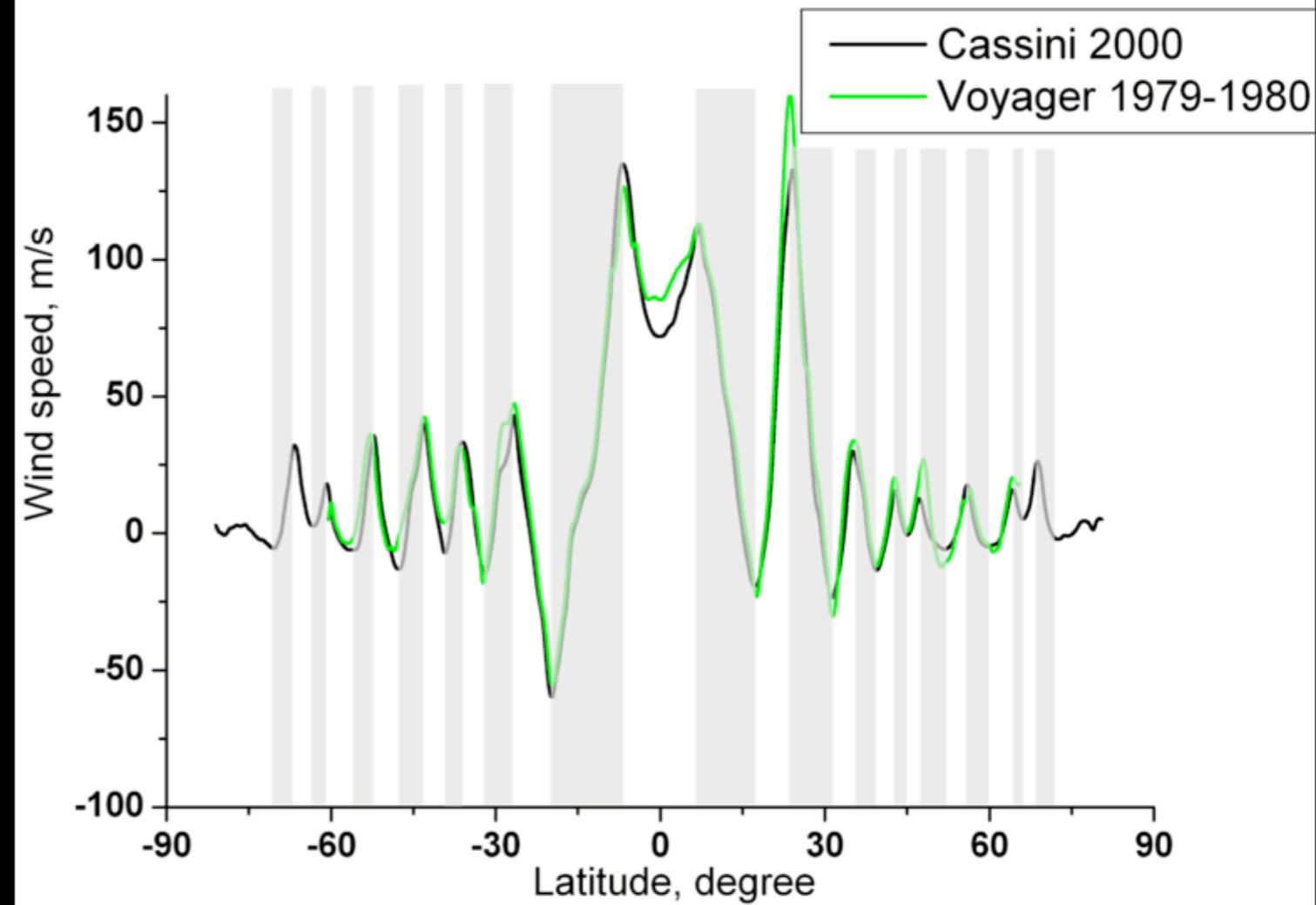


'striped' Jupiter



banded Jovian jets

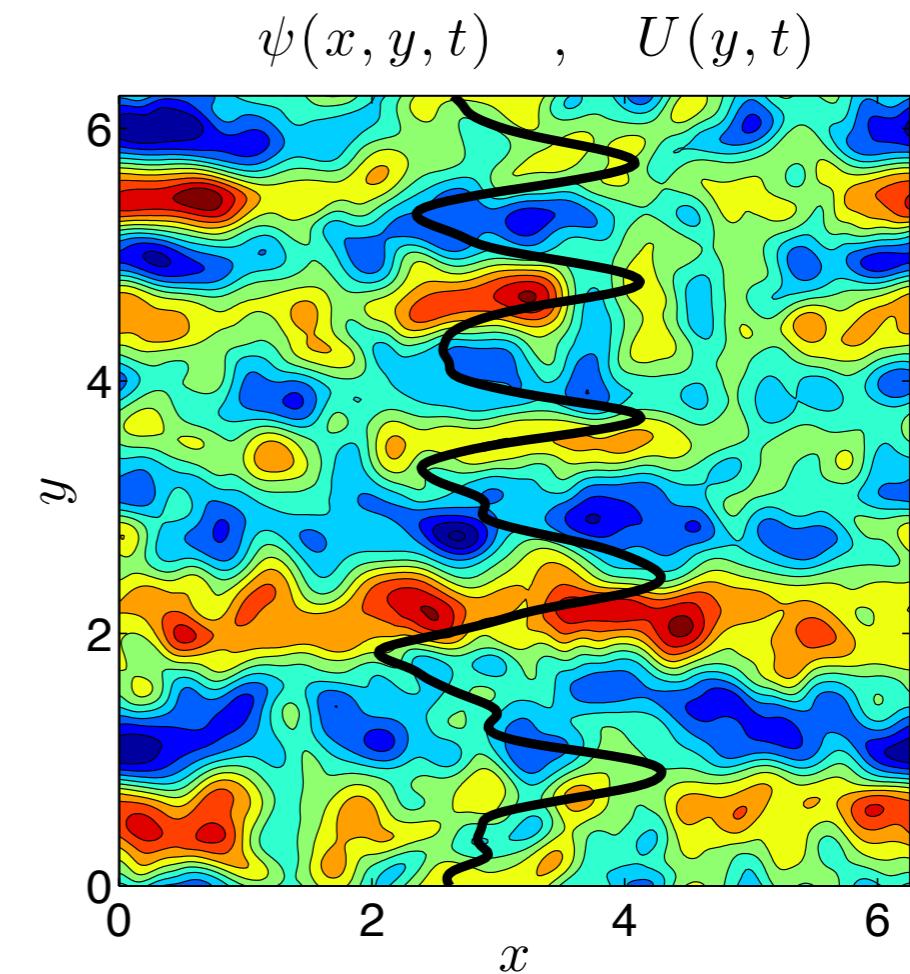
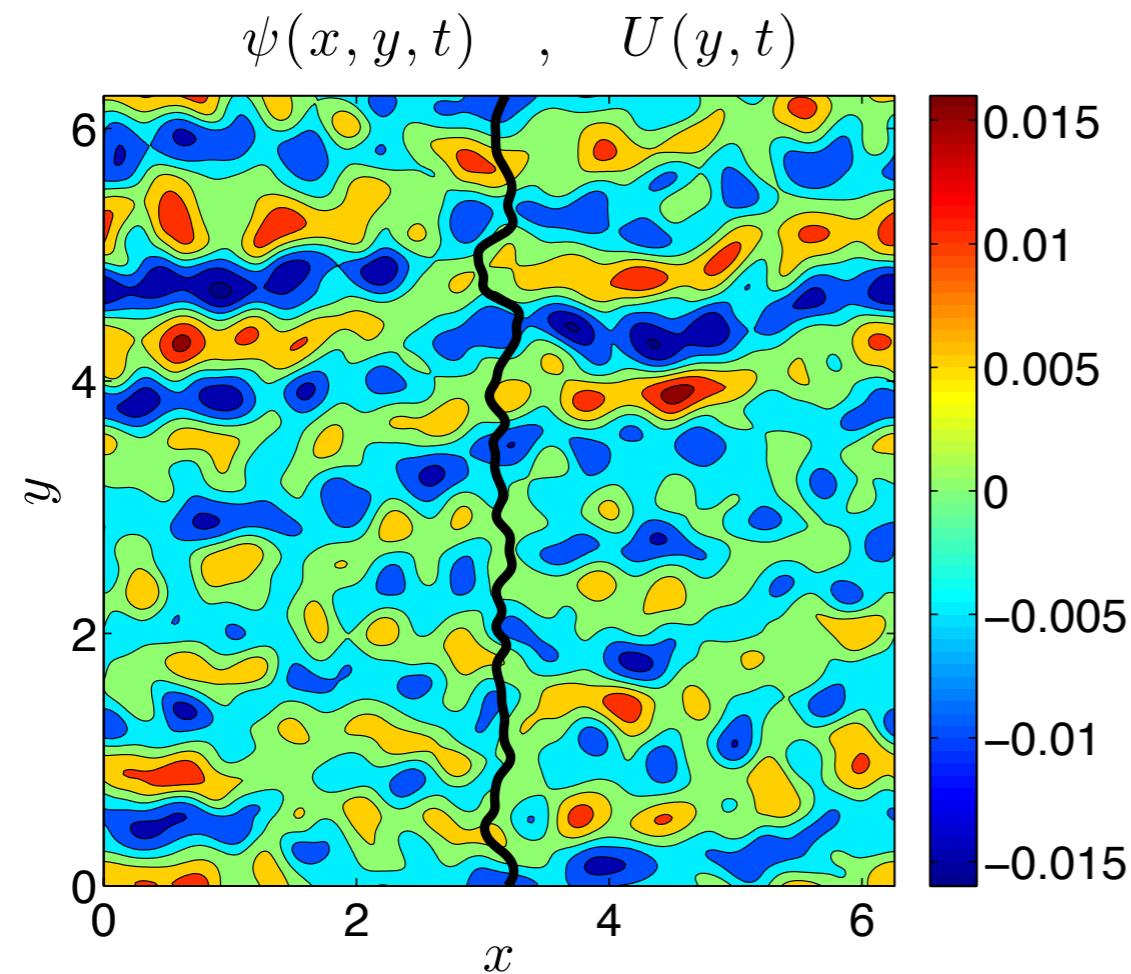
NASA/Cassini Jupiter Images



observed Jovian zonal winds
at cloud level
Vasavada & Showman, 2005

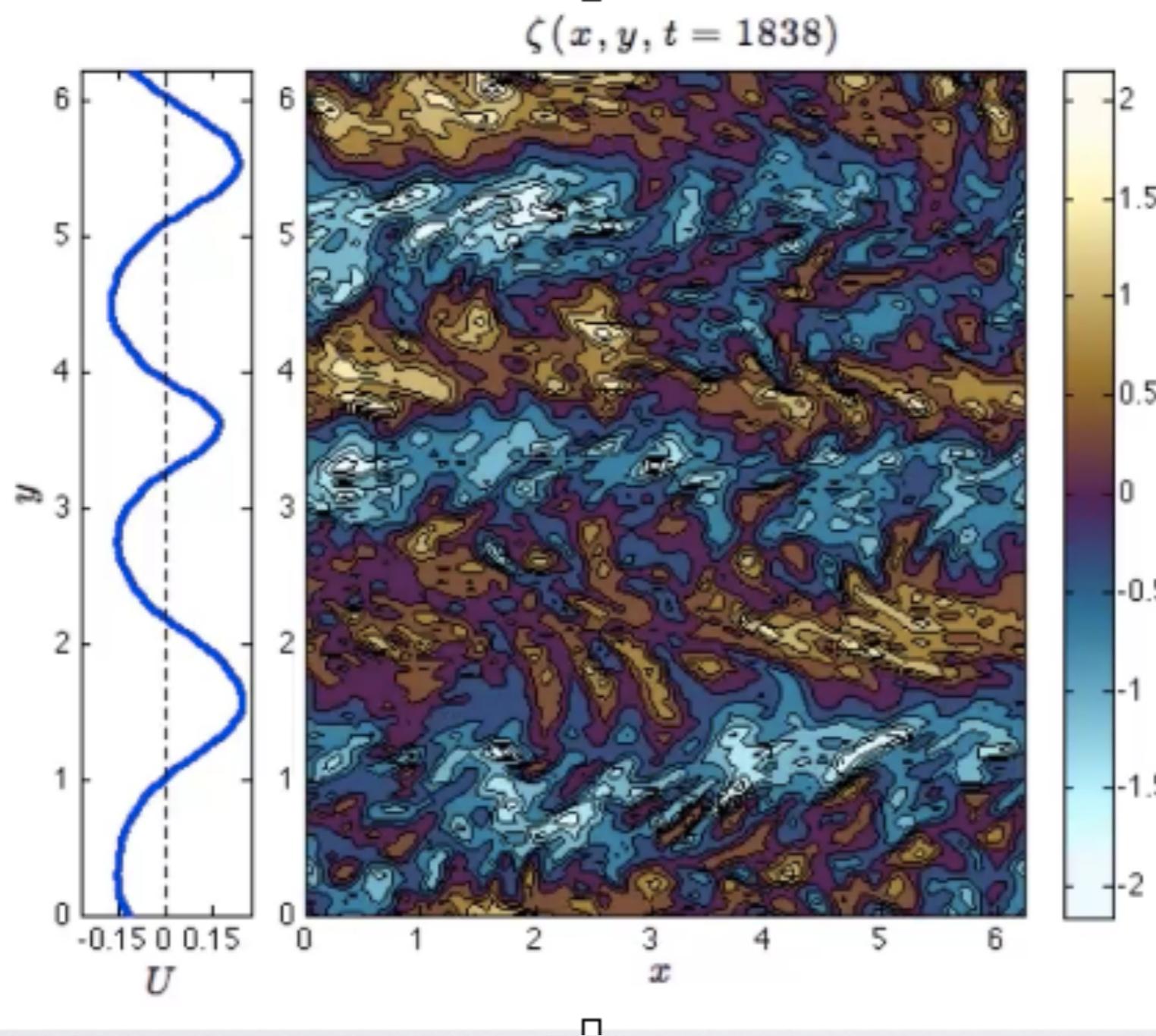


Jet emergence on a barotropic beta-plane





Turbulent flows organize into jets

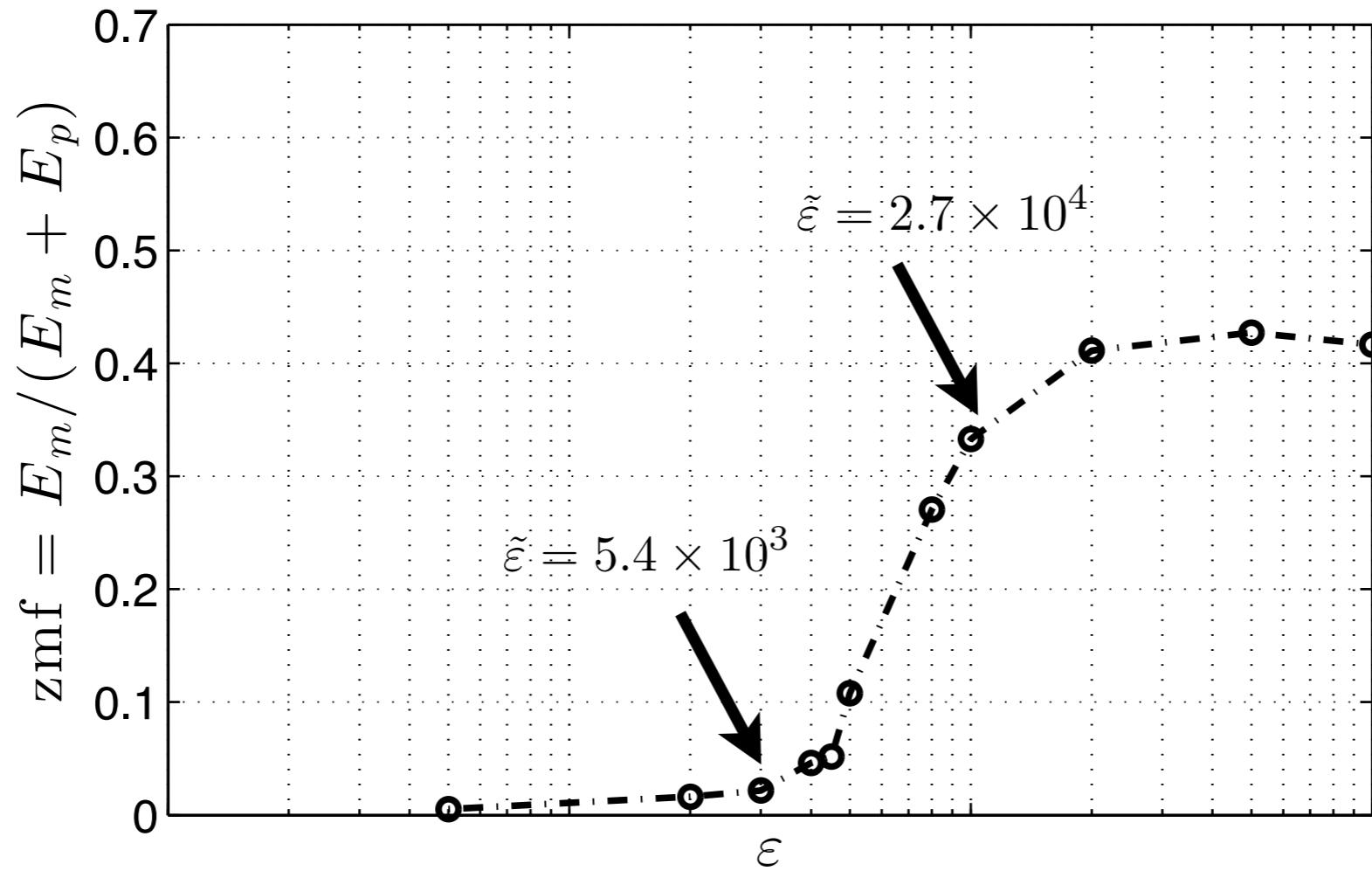


Numerical simulation
(barotropic beta-plane)

□



Jets seem to emerge as a bifurcation



E_m : zonal energy , E_p : eddy energy



Classical hydrodynamic stability



Lord Rayleigh

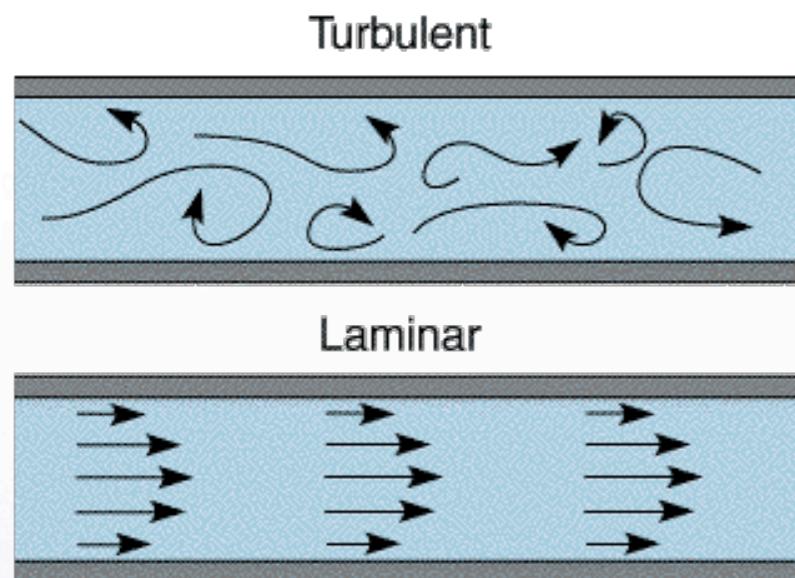
hydrodynamic instabilities provide a way
for eddies to gain energy from mean flow

how about the opposite ?

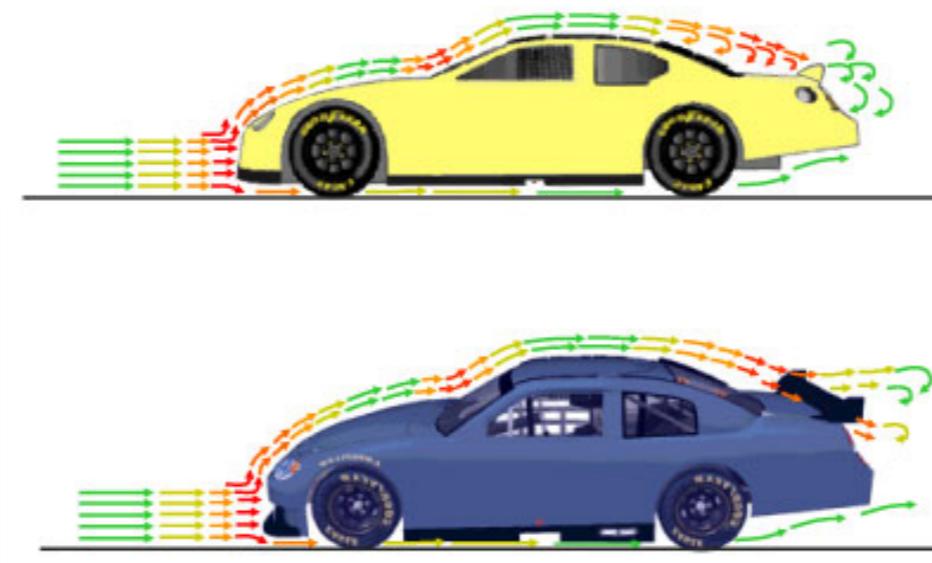
can the mean flow gain energy from the
eddies through an instability ?



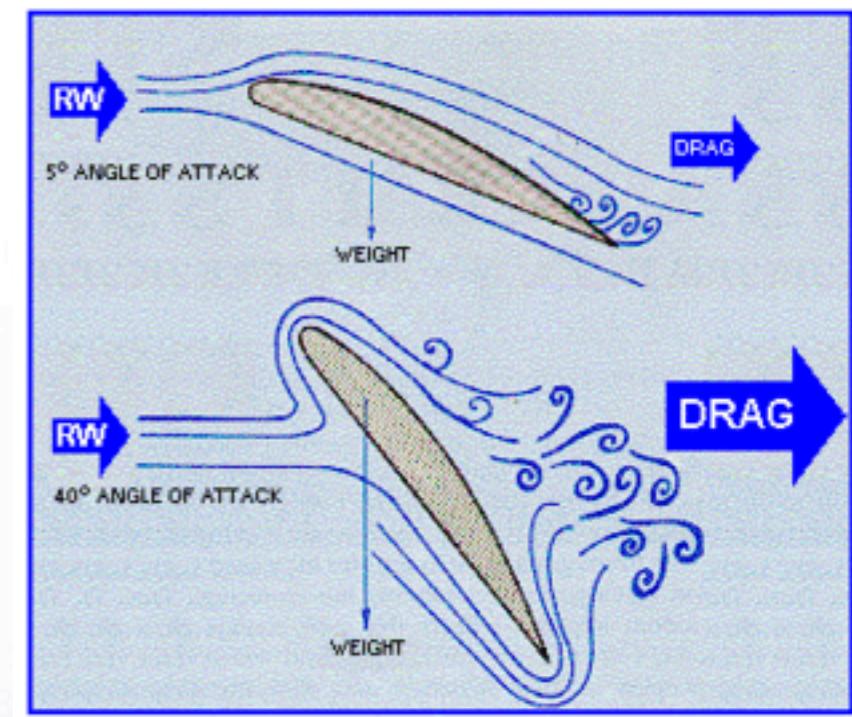
Turbulence (usually) acts as a drag



wall-bounded
flow



airflow over
vehicle



airflow over airfoil

can turbulence act to reinforce large scale flows?



Our model:

Barotropic vorticity equation on a beta-plane

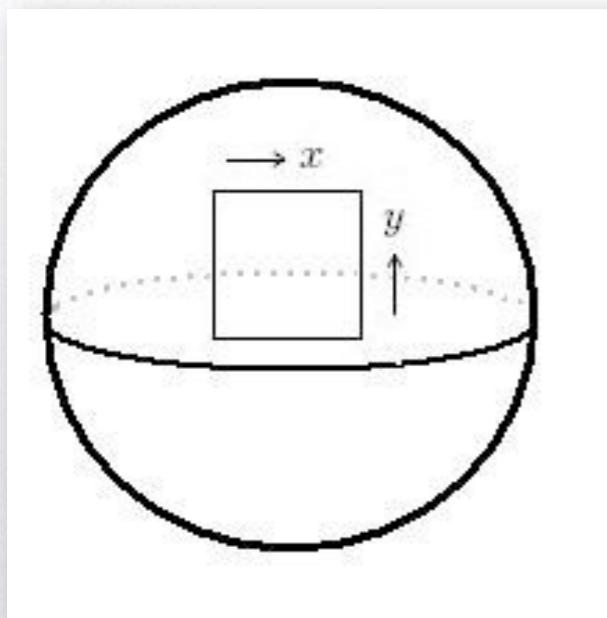
$$\partial_t \zeta + u \partial_x \zeta + v \partial_y \zeta + \beta v = -r\zeta + \sqrt{\varepsilon} f$$



dissipation stochastic
forcing

$$\nabla \cdot \vec{u} = 0 \Rightarrow \begin{aligned} u &= -\partial_y \psi \\ v &= \partial_x \psi \end{aligned}$$

$$\zeta \equiv \partial_x v - \partial_y u = \Delta \psi$$





Zonal - Eddy field decomposition

$$\varphi(x, y, t) = \Phi(y, t) + \varphi'(x, y, t)$$

↑ ↑
zonal mean eddy

where $\Phi(y, t) = \bar{\varphi}(y, t) = \frac{1}{L_x} \int_0^{L_x} \varphi(x', y, t) dx'$



NL (nonlinear) System

$$\partial_t U = \overline{v' \zeta'} - rU$$

$$\partial_t \zeta' = -U \partial_x \zeta' - (\beta - U_{yy}) v' - r \zeta' + F_e + \sqrt{\varepsilon} f$$

$$F_e = \left[\partial_y(\overline{v' \zeta'}) - \partial_y(v' \zeta') \right] - \partial_x(u' \zeta')$$



eddy-eddy
interaction term



QL (quasi-linear) System

$$\partial_t U = \overline{v' \zeta'} - rU$$

$$\partial_t \zeta' = -U \partial_x \zeta' - (\beta - U_{yy}) v' - r \zeta' + F_e + \sqrt{\varepsilon} f$$

$$F_e = \left[\partial_y(\overline{v' \zeta'}) - \partial_y(\overline{u' \zeta'}) \right] - \partial_x(u' \zeta')$$



eddy-eddy
interaction term



QL (quasi-linear) System

$$\partial_t U = \overline{v' \zeta'} - rU$$

$$\partial_t \zeta' = \mathcal{A}(U) \zeta' + \sqrt{\varepsilon} f$$

where

$$\mathcal{A}(U) = -U\partial_x - (\beta - U_{yy})\partial_x \Delta^{-1} - r$$



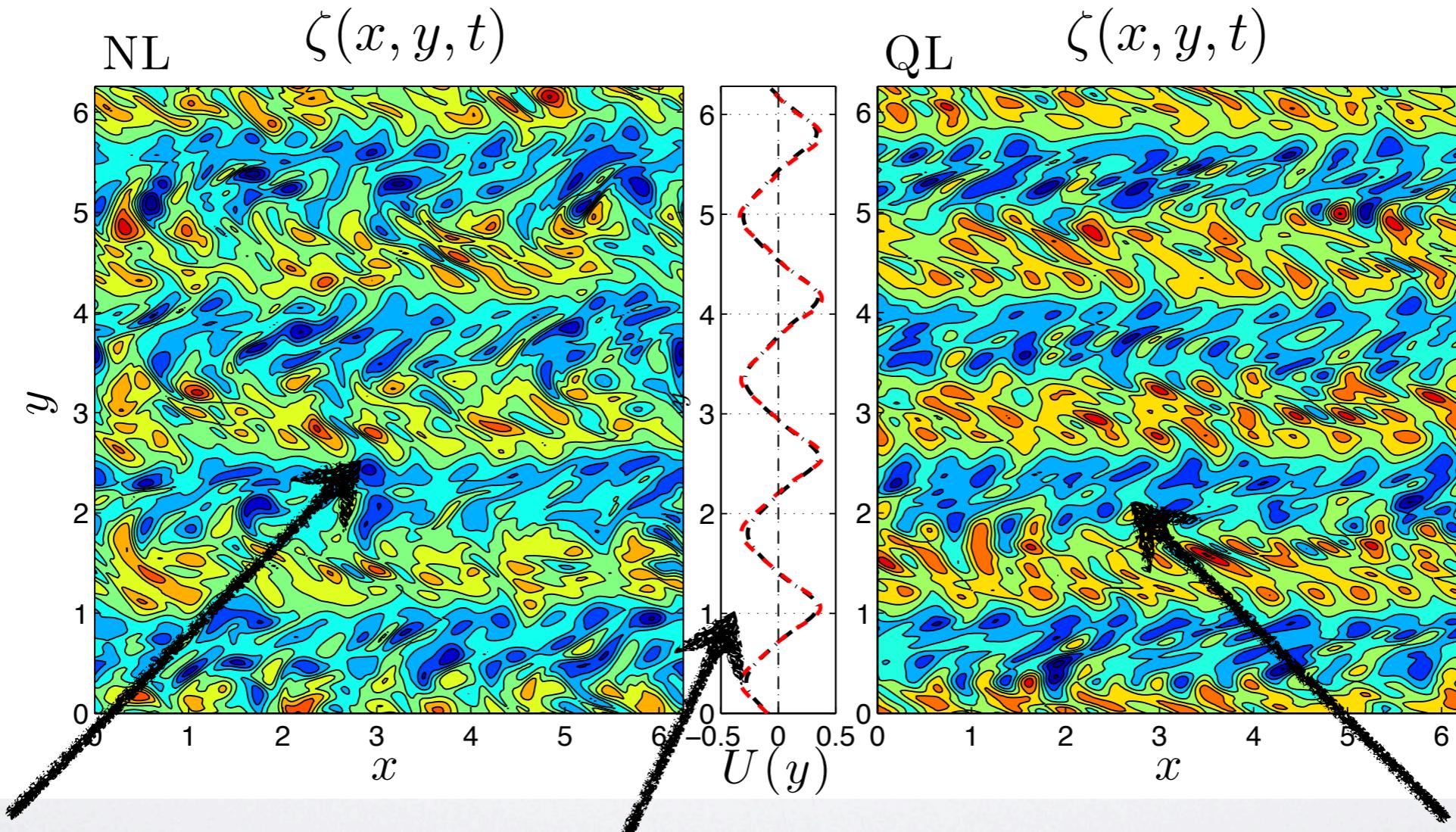
QL does NOT include

- turbulent cascades
- wave breaking
- nonlinear vorticity mixing





QL captures the NL dynamics



NL vorticity
snapshot

mean flow
comparison

QL vorticity
snapshot



Our goal

While QL captures and elucidates the jet-eddy dynamics it does not provide a predictive theory.

Can we construct a theory that:

- ▶ Predicts when organized flows will emerge / describes jet formation as a bifurcation.
- ▶ Predicts the structure and the stability of the emergent zonal flows.
- ▶ Describes the jet merger dynamics

???



Our goal

While QL captures and elucidates the jet-eddy dynamics it does not provide a predictive theory.

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- ▶ Describes the jet merger dynamics

Such a theory can be constructed. It is based on the statistical dynamics associated with the **QL** equations.



The theory: Stochastic Structural Stability Theory (S3T)

Consider the first two equal-time cumulants:

$$U(x, y, t) = \langle u(x, y, t) \rangle$$

$$Z(x, y, t) = \langle \zeta(x, y, t) \rangle$$

$$\zeta'(x, y, t) = \zeta(x, y, t) - Z(x, y, t)$$

$$C(x_1, x_2, y_1, y_2, t) = \langle \zeta'(x_1, y_1, t) \zeta'(x_2, y_2, t) \rangle$$

$\langle \bullet \rangle$ = ensemble average over realizations of the excitation



Ergodic assumption

$\langle \bullet \rangle =$ zonal average of a zonally unbounded single realization of the stochastic excitation

Then we have:

$$U(y, t) = \overline{u(x, y, t)}$$

$$Z(y, t) = \overline{\zeta(x, y, t)}$$

$$\zeta'(x, y, t) = \zeta(x, y, t) - Z(y, t)$$

$$C(x_1 - x_2, y_1, y_2, t) = \left\langle \zeta'(x_1, y_1, t) \zeta'(x_2, y_2, t) \right\rangle$$



The theory: Stochastic Structural Stability Theory (S3T)

$$\partial_t U = \langle v' \zeta' \rangle - rU$$

$$\partial_t C = (\mathcal{A}_1 + \mathcal{A}_2)C + \varepsilon Q$$

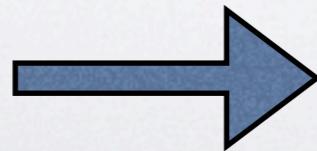
$$Q(x_1 - x_2, y_1 - y_2) = \\ = \langle f(x_1, y_1, t) f(x_2, y_2, t) \rangle$$

$$\mathcal{A}_j(U) = -U(y_j) \partial_{x_j} + (\beta - U''(y_j)) \partial_{x_j} \Delta_j^{-1} - r$$

$$\overline{v' \zeta'} = \langle v' \zeta' \rangle = \mathcal{R}(C) \quad (j = 1, 2)$$

QL system

U, ζ'



S3T system

U, C



ensemble average
dynamics of the
QL system



We have three dynamical systems



simulation

simplified
simulation

theory



S3T equilibria

$$\partial_t U = \mathcal{R}(C) - rU$$

$$\partial_t C = (\mathcal{A}_1 + \mathcal{A}_2)C + \varepsilon Q$$

S3T system admits equilibria (U^E, C^E)

For example, when we have homogeneity then

$$U^E = 0 \quad \text{and} \quad C^E = \frac{\varepsilon}{2r}Q$$

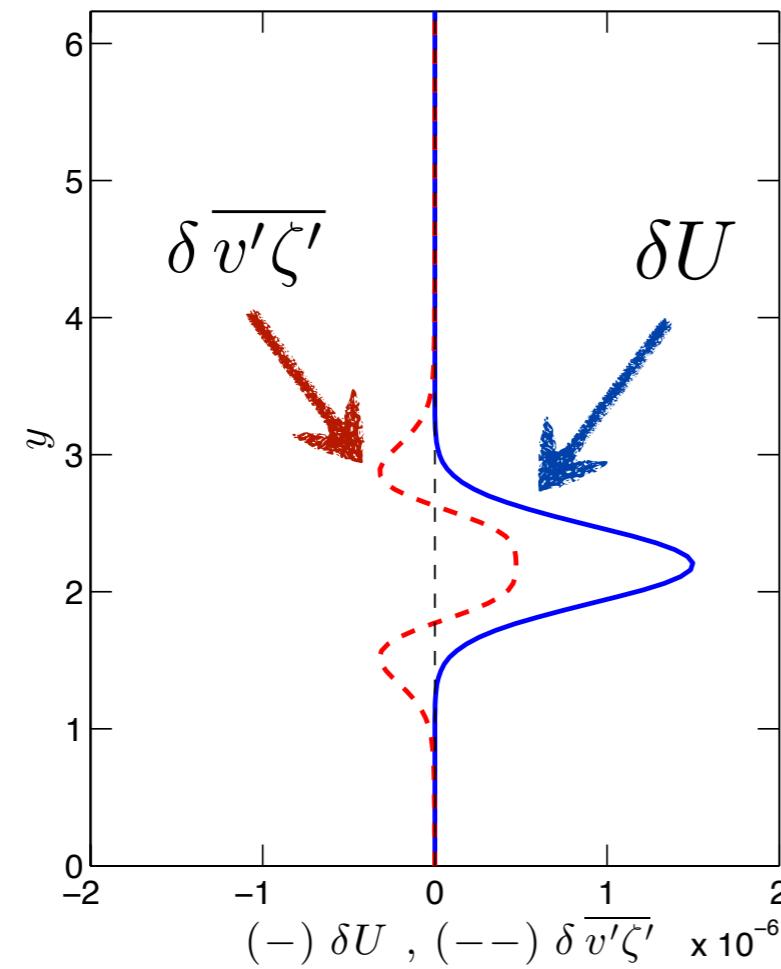
is an equilibrium for all β , dissipation values $r > 0$ and energy input rates $\varepsilon > 0$



Eddies tend to reinforce zonal flow inhomogeneities

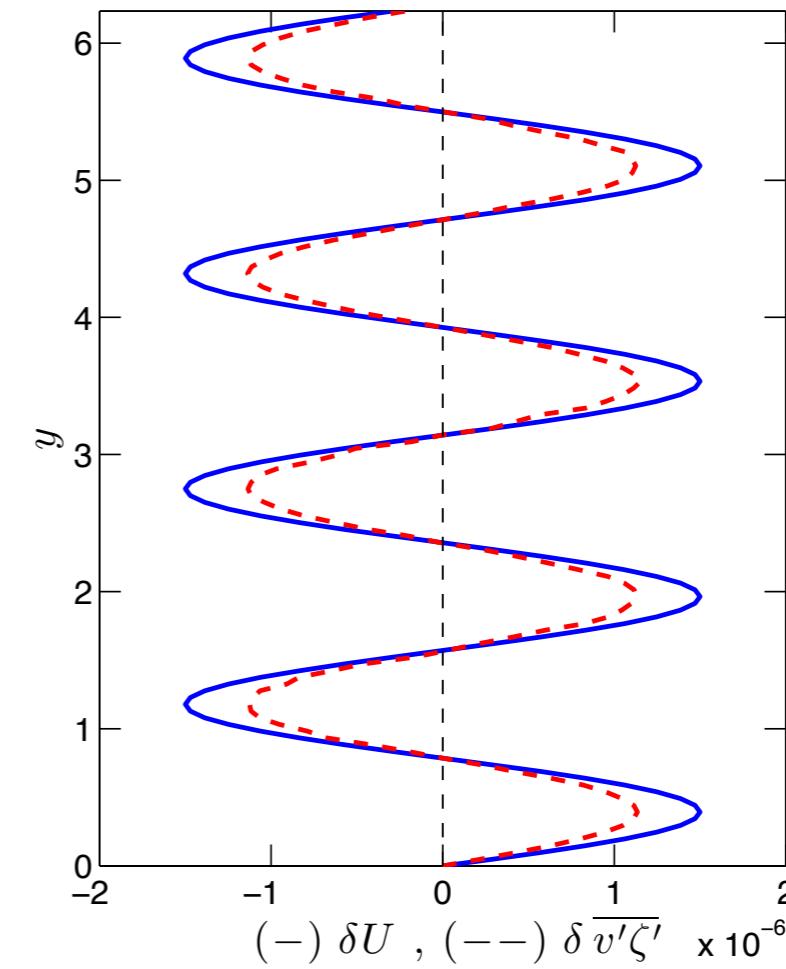
broadband forcing

$$\tilde{\beta} = 0, \tilde{\varepsilon} = 101.25$$



broadband forcing

$$\tilde{\beta} = 0, \tilde{\varepsilon} = 101.25$$





Stability of S3T equilibria

perturbing the S3T equilibrium $(U^E + \delta U, C^E + \delta C)$

$$\partial_t \delta U = \mathcal{R}(\delta C) - r \delta U$$

$$\partial_t \delta C = (\mathcal{A}_1 + \mathcal{A}_2) \delta C + (\delta \mathcal{A}_1 + \delta \mathcal{A}_2) C^E$$

with $\delta \mathcal{A}_j = \mathcal{A}_j(U^E + \delta U) - \mathcal{A}_j(U^E)$, $j = 1, 2$



Stability of S3T equilibria

perturbing the S3T equilibrium $(U^E + \delta U, C^E + \delta C)$

$$\partial_t \delta U = \mathcal{R}(\delta C) - r \delta U$$

$$\partial_t \delta C = (\mathcal{A}_1 + \mathcal{A}_2) \delta C + (\delta \mathcal{A}_1 + \delta \mathcal{A}_2) C^E$$

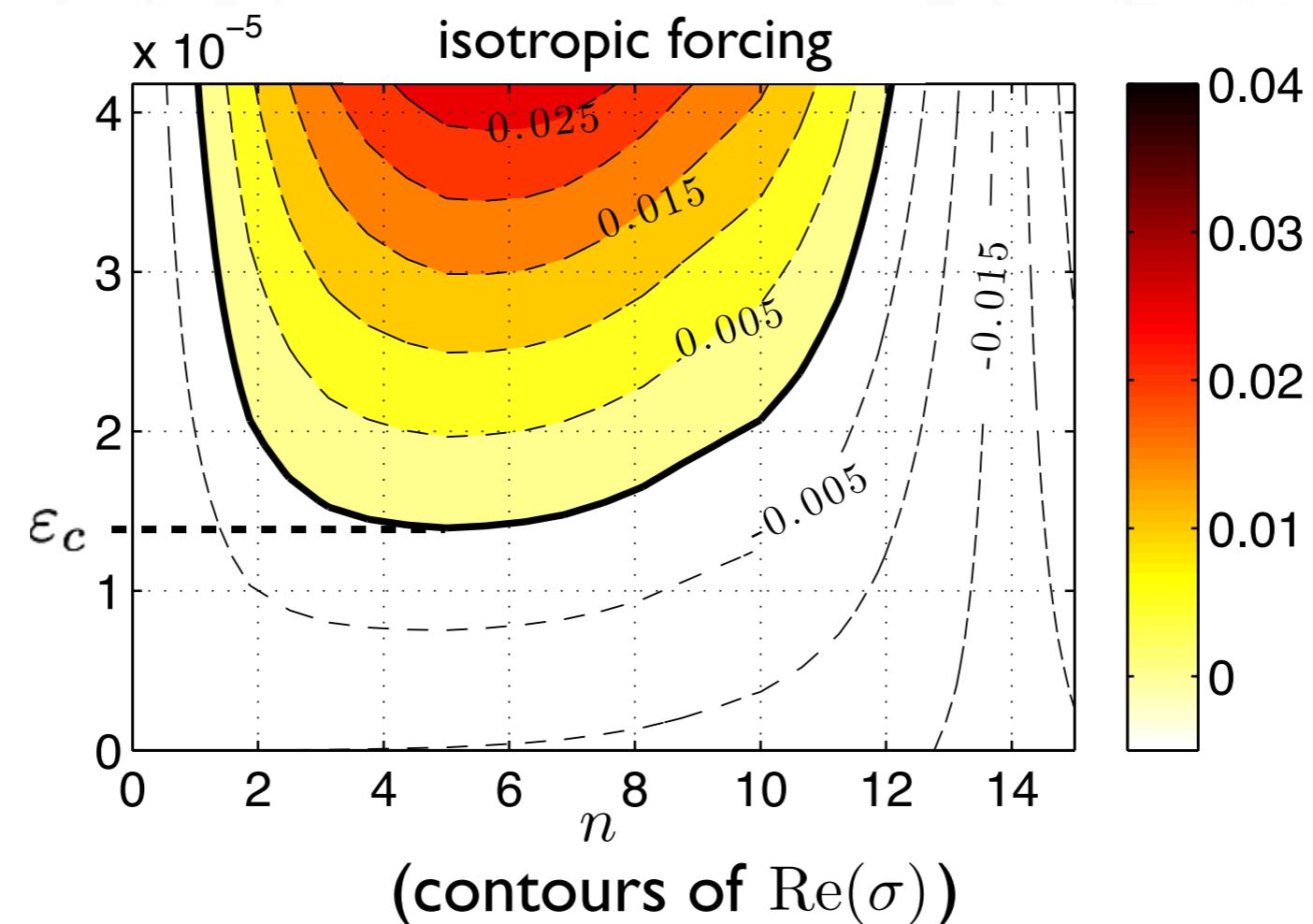
with $\delta \mathcal{A}_j = \mathcal{A}_j(U^E + \delta U) - \mathcal{A}_j(U^E)$, $j = 1, 2$

searching for eigensolutions $(\delta U, \delta C) = (\delta \hat{U}, \delta \hat{C}) e^{\sigma t}$

$$\sigma \begin{pmatrix} \delta \hat{U} \\ \delta \hat{C} \end{pmatrix} = \mathbb{L} \begin{pmatrix} \hat{U} \\ \hat{C} \end{pmatrix} \quad \mathbb{L} = \mathbb{L}(U^E, C^E) \quad (\text{for } N_y = 128 \Rightarrow \dim(\mathbb{L}) \approx 5 \cdot 10^5)$$

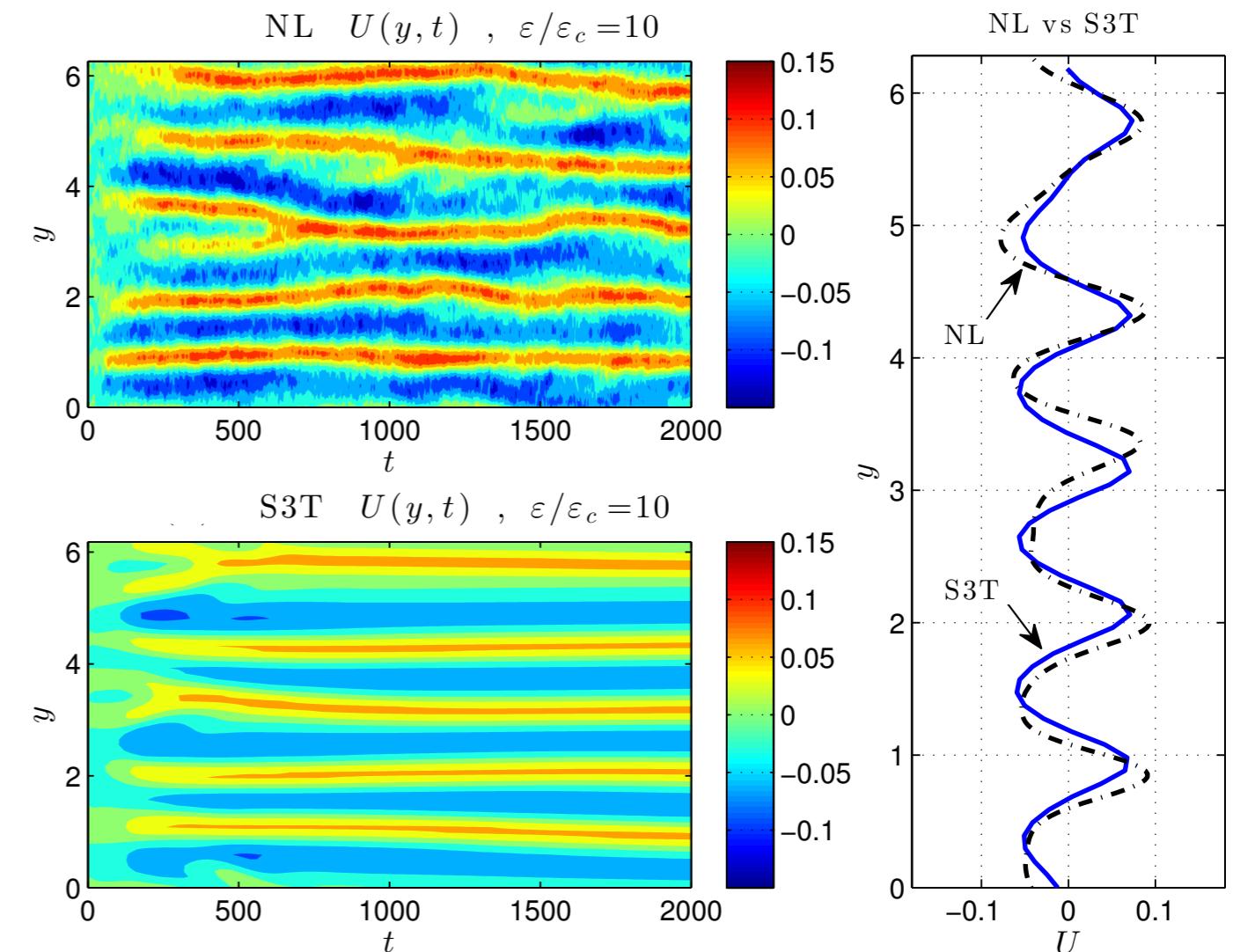
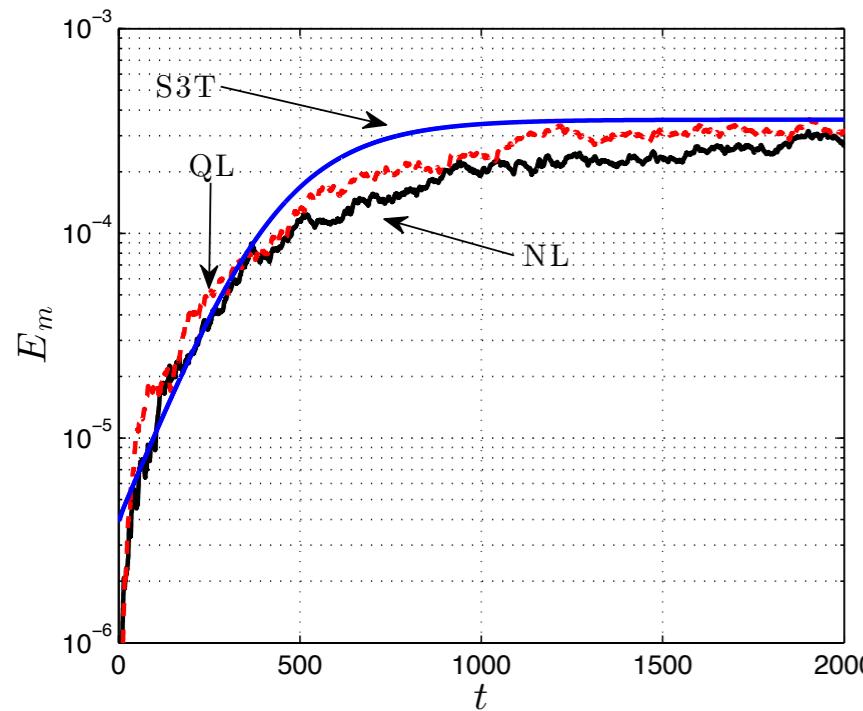
Stability of S3T homogeneous equilibrium

for the homogeneous equilibrium $U^E = 0$, $C^E = \frac{\varepsilon}{2r}Q$
eigensolutions are harmonics: $\delta\hat{U} = e^{iny}$





Comparison of S3T predictions with NL dynamics

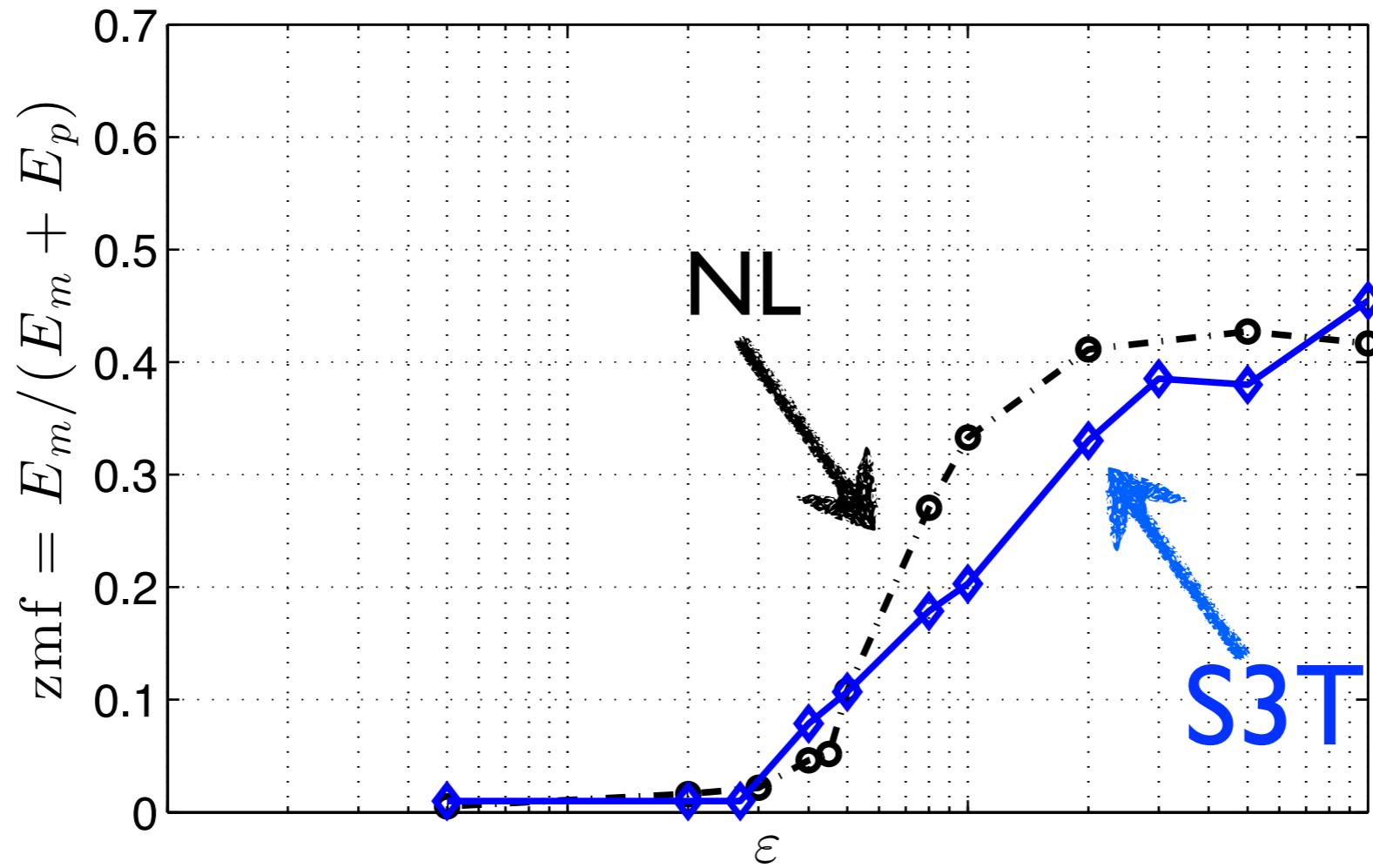


isotropic
forcing

$$\tilde{\beta} = 71 \quad , \quad \tilde{\varepsilon} = 3.4 \times 10^5 = 10\tilde{\varepsilon}_c$$



S3T predicts jet formation bifurcation

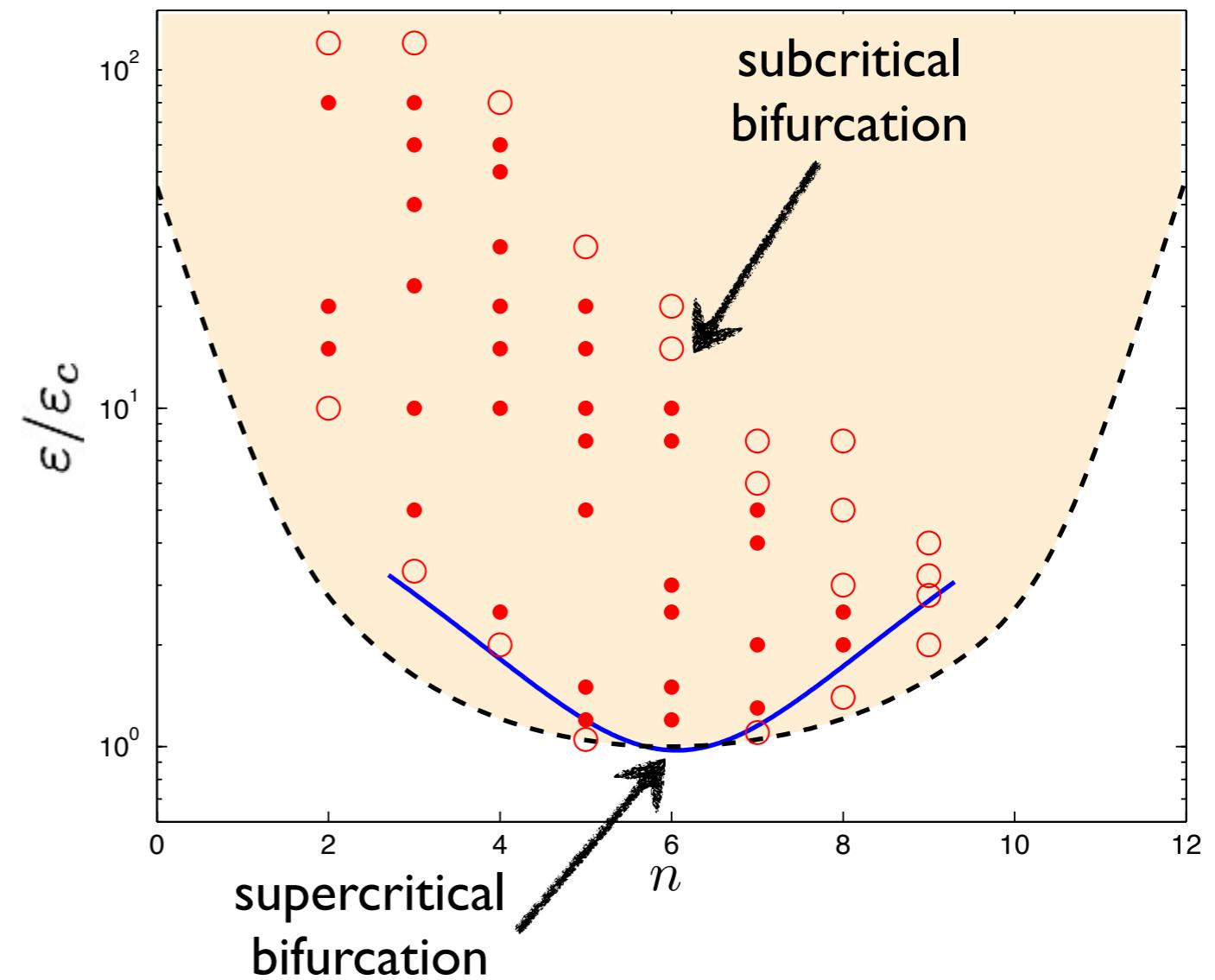




Stability of S3T equilibria

Stability analysis of the ideal states predicts:

- ▶ formation of jets
- ▶ existence of multiple equilibria and their domain of attraction
- ▶ merging of jets

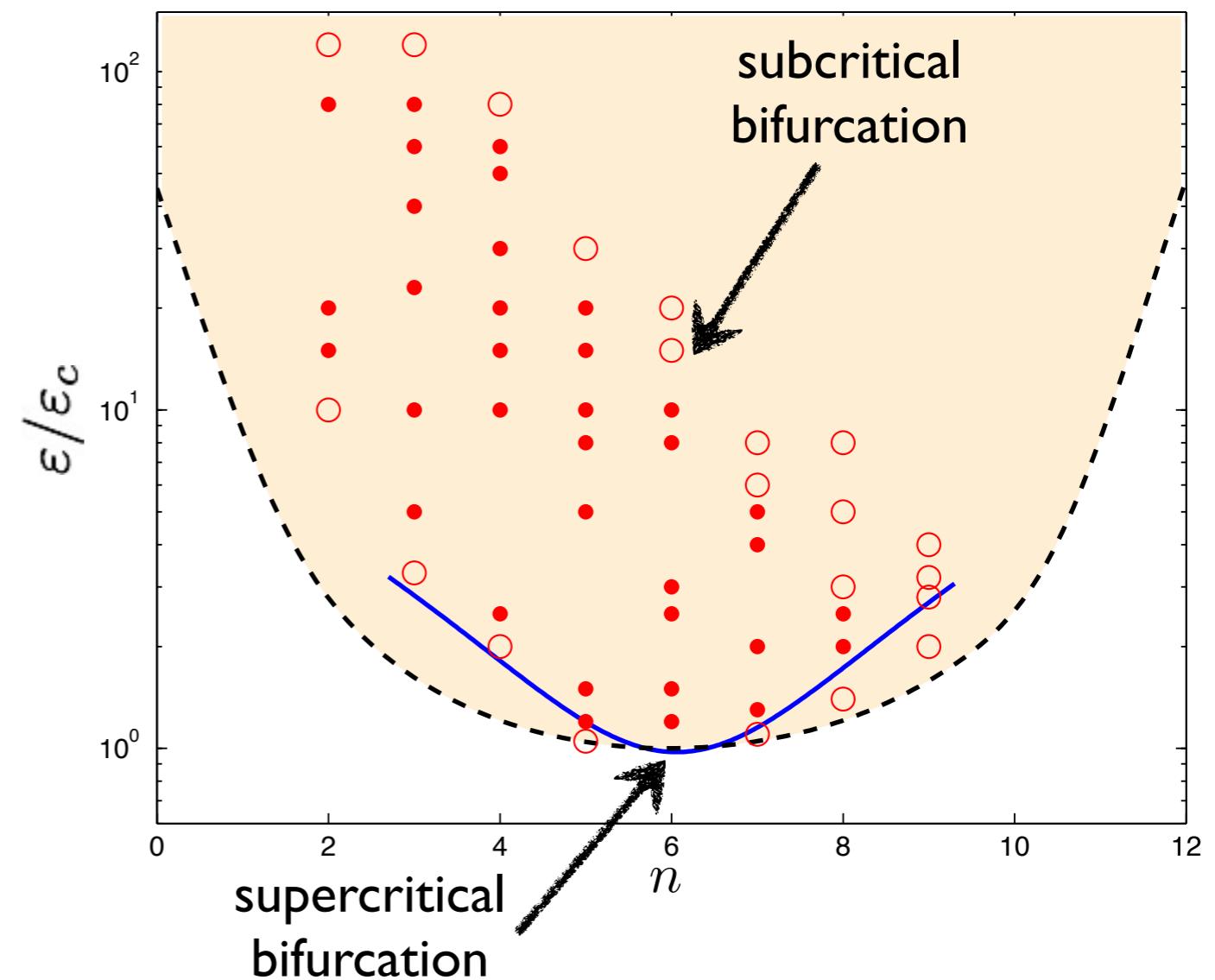




Stability of S3T equilibria

For higher energy input rates
equilibria become S3T
unstable and move towards
the left of the diagram

S3T equilibria
(stable & unstable)
are hydrodynamically stable





Conclusions

- ▶ QL dynamics captures the jet formation process - The turbulent state is essentially determined by a wave/mean flow interaction
- ▶ S3T provides a closure of this turbulent system and a theory for the emergence, equilibration and the structural stability of the associated turbulent equilibria
- ▶ S3T introduces a new concept of instability arising from the interaction between turbulence with the large scale flow
- ▶ S3T predicts:
 - * the formation of jets as an eddy/mean flow S3T instability
 - * the existence of multiple equilibria as climate states and their stability
 - * jet merger dynamics



Furthermore...

A

Ergodic assumption

$\langle \bullet \rangle =$ Reynolds average over
an intermediate time scale

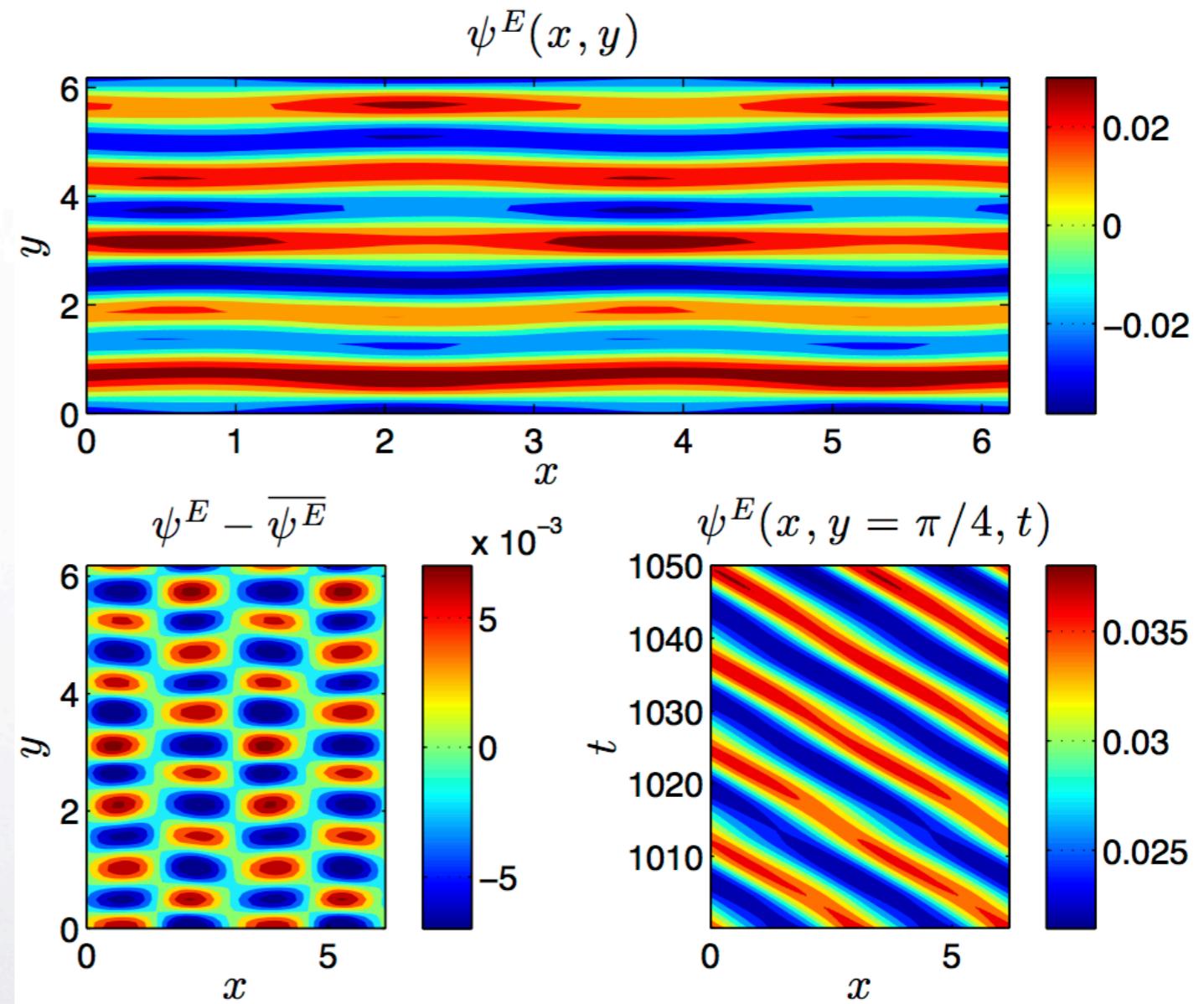
It is possible to obtain non-zonal and even traveling wave
finite amplitude S3T equilibria

Bakas and Ioannou, 2013: Emergence of large scale structure in barotropic beta-plane turbulence. *Phys. Rev. Lett.* **110**, 224501.



Generalized S3T equilibria

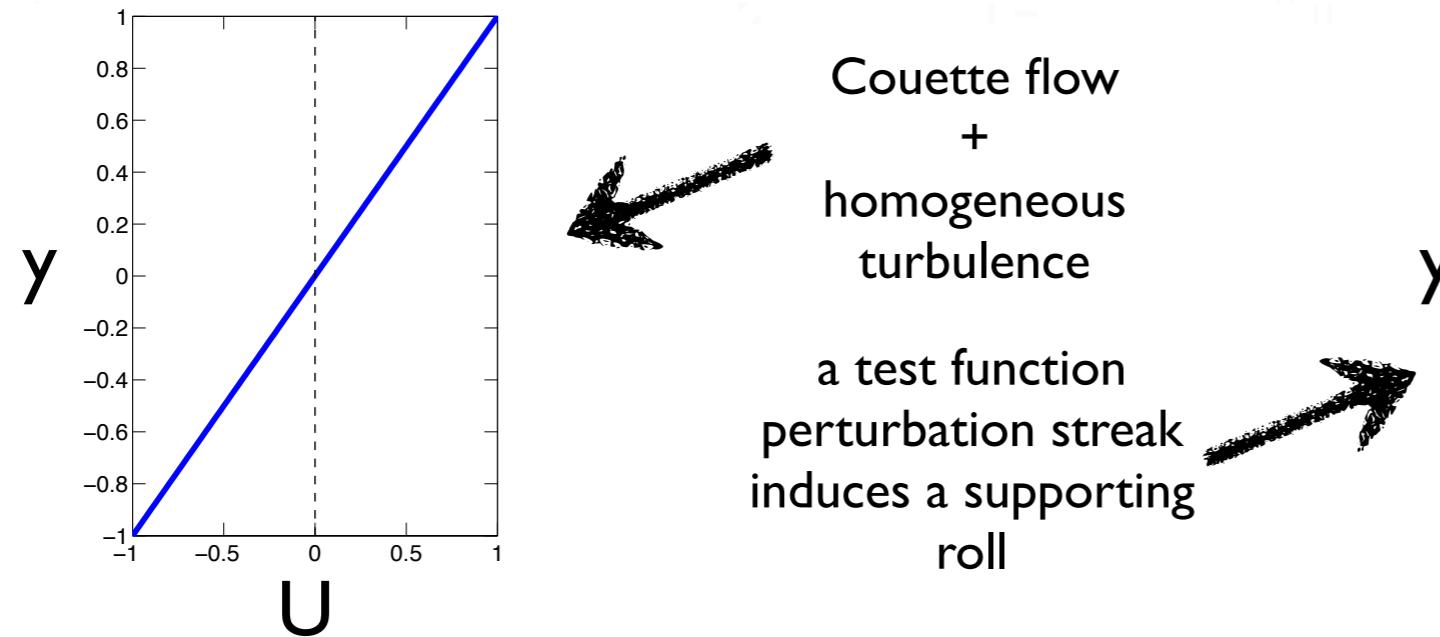
generalized S3T admits equilibria with zonal as well as non-zonal spectral components





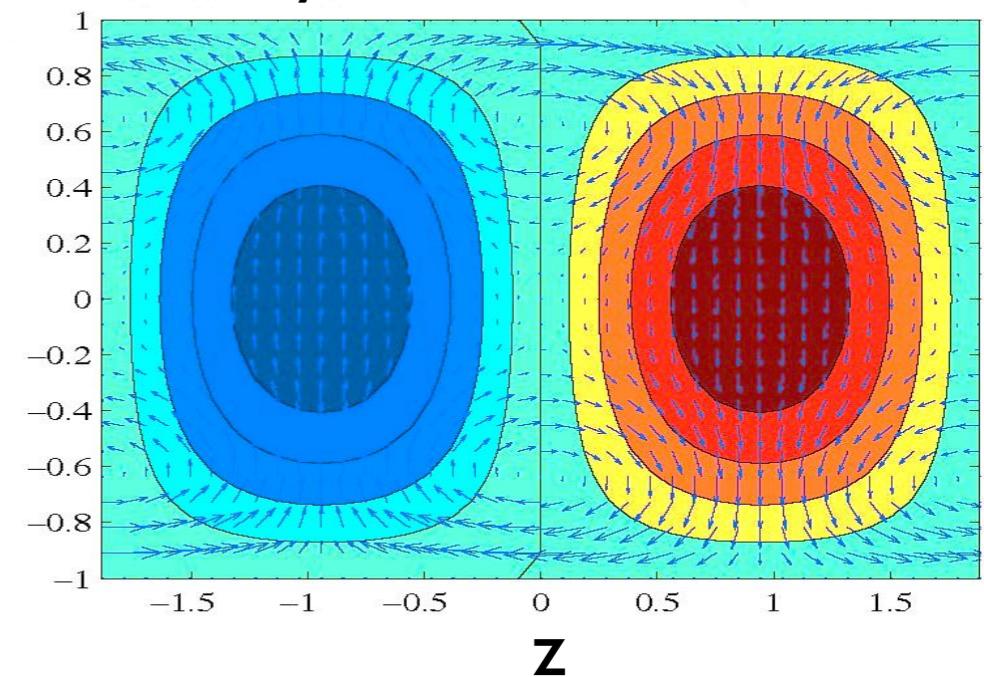
B S3T applied to wall-bounded shear flow

Formation of roll/streak structures in wall-bounded Couette/Poisson flow can be identified as ST3 instability



Couette flow
+
homogeneous
turbulence

a test function
perturbation streak
induces a supporting
roll



Farrell and Ioannou, 2012: Dynamics of streamwise rolls and streaks in turbulent wall-bounded shear flow. *J. Fluid Mech.* **708**, 149–196.

Constantinou et. al., 2013: Turbulence in the restricted dynamics of the S3T/RNL system: comparison with DNS. *J. Phys. Conf. Ser.* (to appear).



EUXΑΡΙΣΤΩ

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supported by



Constantinou, N.C., Farrell, B. F. and Ioannou, P.J., 2013: Emergence and equilibration of jets in beta-plane turbulence: applications of Stochastic Structural Stability Theory. *J. Atmos. Sci.*, doi:10.1175/JAS-D-13-076.1, in press.