# Turbulence: Scale by Scale energy balance



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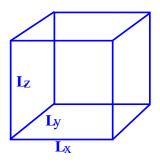
Dep. Physique ENS Ulm

### Key points from last week

- ullet Finite dissipation at the u o 0 limit
- Transfer of energy from large scales to small scales
- Vorticity stretching
- Power-law behavior of structure function  $\left<|\delta {f u}(r)|^2\right> \propto r^{2/3}$
- Power-law behavior of Energy spectra  $E(k) \propto k^{-5/3}$



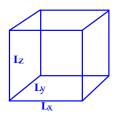
#### Navier - Stokes



$$\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$
$$\nabla \cdot \mathbf{u} = 0$$



#### Navier-Stokes in Fourier Space



$$\mathbf{u}(\mathbf{x},t) = \sum \tilde{\mathbf{u}}_{\mathbf{k}}(t)e^{i\mathbf{k}\cdot\mathbf{x}}, \qquad \tilde{\mathbf{u}}_{\mathbf{k}}(t) = \left\langle \mathbf{u}e^{-i\mathbf{k}\cdot\mathbf{x}} \right\rangle$$

$$\partial_t \tilde{\mathbf{u}}_{\mathbf{k}} = -\sum_{\mathbf{p}+\mathbf{q}=\mathbf{k}} i \left( (\mathbf{p} \cdot \tilde{\mathbf{u}}_{\mathbf{q}}) \tilde{\mathbf{u}}_{\mathbf{p}} - \mathbf{k} \frac{(\mathbf{k} \cdot \tilde{\mathbf{u}}_{\mathbf{p}}) (\mathbf{p} \cdot \tilde{\mathbf{u}}_{\mathbf{q}})}{|\mathbf{k}|^2} \right) - \nu |\mathbf{k}|^2 \tilde{\mathbf{u}}_{\mathbf{k}} + \tilde{\mathbf{f}}_{\mathbf{k}}$$



### Defining the notion of scale $\ell = k^{-1}$

The filtering operators  $\mathcal{P}_k^<$  and  $\mathcal{P}_k^>$ 

Let

$$\mathbf{u}_k^<(\mathbf{x}) = \mathcal{P}_k^<[\mathbf{u}(\mathbf{x})] \qquad \text{and} \qquad \mathbf{u}_k^>(\mathbf{x}) = \mathcal{P}_k^>[\mathbf{u}(\mathbf{x})]$$

where

$$\mathcal{P}_k^{<}[\mathbf{u}(\mathbf{x})] = \sum_{|\mathbf{k}| \le k} \tilde{\mathbf{u}}_{\mathbf{k}}(t) e^{i\mathbf{k}\cdot\mathbf{x}}$$

and

$$\mathcal{P}_k^{>}[\mathbf{u}(\mathbf{x})] = \sum_{|\mathbf{k}|>k} \tilde{\mathbf{u}}_{\mathbf{k}}(t)e^{i\mathbf{k}\cdot\mathbf{x}}$$

The field  $\mathbf{u}_k^<$  contains scales larger than  $\ell=k^{-1}$ The field  $\mathbf{u}_k^<$  contains scales smaller than  $\ell=k^{-1}$ 

$$\mathbf{u} = \mathbf{u}_k^< + \mathbf{u}_k^>$$

### Defining the notion of scale $\ell = k^{-1}$

$$\mathcal{P}_k^<[\mathbf{u}(\mathbf{x})] = \sum_{|\mathbf{k}| \leq k} \tilde{\mathbf{u}}_\mathbf{k}(t) e^{i\mathbf{k} \cdot \mathbf{x}}, \qquad \mathcal{P}_k^>[\mathbf{u}(\mathbf{x})] = \sum_{|\mathbf{k}| > k} \tilde{\mathbf{u}}_\mathbf{k}(t) e^{i\mathbf{k} \cdot \mathbf{x}}$$

#### Properties:

$$\bullet \ \mathcal{P}_k^< \left[ \mathcal{P}_k^< [\mathbf{u}] \right] = \mathcal{P}_k^< [\mathbf{u}(\mathbf{x})], \qquad \text{(ie it is a projector)}$$

• 
$$\mathcal{P}_k^{>}[\mathcal{P}_k^{>}[\mathbf{u}]] = \mathcal{P}_k^{>}[\mathbf{u}(\mathbf{x})],$$
 (ie it is a projector)

$$\bullet$$
  $\mathcal{P}_k^<\left[\mathcal{P}_k^>[\mathbf{u}]\right]=0$   $\mathbf{u}_k^>$  and  $\mathbf{u}_k^<$  are orthogonal

$$ullet$$
  $\mathcal{P}_k^<[
abla \mathbf{u}] = \nabla \mathcal{P}_k^<[\mathbf{u}(\mathbf{x})],$  it commutes with derivatives

$$\bullet \ \left\langle \mathbf{v} \mathcal{P}_k^{<}[\mathbf{u}] \right\rangle = \left\langle \mathcal{P}_k^{<}[\mathbf{v}]\mathbf{u} \right\rangle = \left\langle \mathcal{P}_k^{<}[\mathbf{v}] \mathcal{P}_k^{<}[\mathbf{u}] \right\rangle$$



$$\partial_{t}\mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla P + \nu \nabla^{2}\mathbf{u} + \mathbf{f}$$

$$\langle \mathbf{u} \cdot \partial_{t}\mathbf{u} \rangle + \langle \mathbf{u} \cdot (\mathbf{u} \cdot \nabla \mathbf{u}) \rangle = -\langle \mathbf{u} \cdot \nabla P \rangle + \nu \langle \mathbf{u} \cdot \nabla^{2}\mathbf{u} \rangle + \langle \mathbf{u} \cdot \mathbf{f} \rangle$$

$$\langle \mathbf{u} \cdot \partial_{t}\mathbf{u} \rangle + \frac{1}{2} \langle \mathbf{u} \cdot \nabla |\mathbf{u}|^{2} \rangle = -\langle \mathbf{u} \cdot \nabla P \rangle + \nu \langle \mathbf{u} \cdot \nabla^{2}\mathbf{u} \rangle + \langle \mathbf{u} \cdot \mathbf{f} \rangle$$

$$\frac{1}{2} \frac{d}{dt} \langle |\mathbf{u}|^{2} \rangle = -\nu \langle |\nabla \mathbf{u}|^{2} \rangle + \langle \mathbf{u} \cdot \mathbf{f} \rangle$$

$$\boxed{\frac{d}{dt} \mathcal{E} = -\epsilon + \mathcal{I}}$$

For the filtered field  $\mathbf{u}_k^<$ 

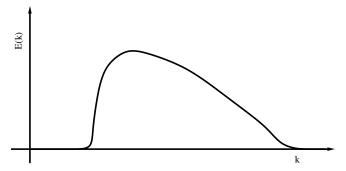
$$\begin{split} \left\langle \mathbf{u}_{k}^{<} \cdot \partial_{t} \mathbf{u} \right\rangle + \left\langle \mathbf{u}_{k}^{<} \cdot \left( \mathbf{u} \cdot \nabla \mathbf{u} \right) \right\rangle &= -\left\langle \mathbf{u}_{k}^{<} \cdot \nabla P \right\rangle + \nu \left\langle \mathbf{u}_{k}^{<} \cdot \nabla^{2} \mathbf{u} \right\rangle + \left\langle \mathbf{u}_{k}^{<} \cdot \mathbf{f} \right\rangle \\ &= \frac{1}{2} \frac{d}{dt} \left\langle |\mathbf{u}_{k}^{<}|^{2} \right\rangle + \left\langle \mathbf{u}_{k}^{<} \cdot \left( \mathbf{u} \cdot \nabla \mathbf{u} \right) \right\rangle = +\nu \left\langle |\nabla \mathbf{u}_{k}^{>}|^{2} \right\rangle + \left\langle \mathbf{u}_{k}^{<} \cdot \mathbf{f} \right\rangle \\ &= \frac{1}{2} \frac{d}{dt} \sum_{|\mathbf{k}| \leq k} |\tilde{\mathbf{u}}_{\mathbf{k}}|^{2} + i \sum_{|\mathbf{k}| \leq k} \sum_{\mathbf{p} + \mathbf{q} = \mathbf{k}} (\tilde{\mathbf{u}}_{\mathbf{k}}^{*} \cdot [(\mathbf{p} \cdot \tilde{\mathbf{u}}_{\mathbf{q}}) \tilde{\mathbf{u}}_{\mathbf{p}}]) = \\ &- \sum_{|\mathbf{k}| \leq k} \nu |\mathbf{k}|^{2} |\tilde{\mathbf{u}}_{\mathbf{k}}|^{2} + \sum_{|\mathbf{k}| \leq k} \tilde{\mathbf{u}}_{\mathbf{k}} \tilde{\mathbf{f}}_{\mathbf{k}} \end{split}$$

$$\boxed{\frac{d}{dt}\mathcal{E}_k^{<} + \Pi_k = -\epsilon_k^{<} + \mathcal{I}_k^{<}}$$

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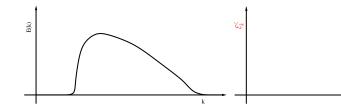
$$\frac{d}{dt}\mathcal{E}_k^{<} + \Pi_k = -\epsilon_k^{<} + \mathcal{I}_k^{<}$$

$$\mathcal{E}_k^{<} = \sum_{0}^{k} E(q)$$



$$\boxed{\frac{d}{dt}\mathcal{E}_k^{<} + \Pi_k = -\epsilon_k^{<} + \mathcal{I}_k^{<}}$$

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$$\frac{d}{dt}\mathcal{E}_k^< + \Pi_k = -\epsilon_k^< + \mathcal{I}_k^<$$
 
$$\mathcal{E}_k^< = \sum_0^k E(q)$$



$$\frac{d}{dt}\mathcal{E}_k^{<} + \Pi_k = -\epsilon_k^{<} + \mathcal{I}_k^{<}$$

if we time average

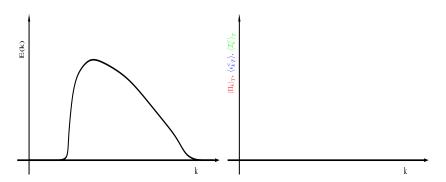
$$\left\langle \frac{d}{dt} \mathcal{E}_{k}^{<} \right\rangle_{T} = \lim_{T \to \infty} \frac{1}{T} \int_{0}^{T} \frac{d}{dt} \mathcal{E}_{k}^{<} dt$$

$$= \lim_{T \to \infty} \frac{\mathcal{E}_{k}^{<}(T) - \mathcal{E}_{k}^{<}(0)}{T}$$

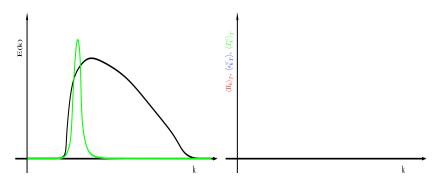
$$= 0$$

$$\left[ \langle \Pi_{k} \rangle_{T} = -\langle \epsilon_{k}^{<} \rangle_{T} + \langle \mathcal{I}_{k}^{<} \rangle \right]_{T}$$

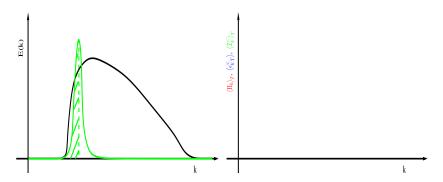
$$\left\langle \Pi_{k}\right\rangle _{T}=-\left\langle \epsilon_{k\;T}^{<}\right\rangle +\left\langle \mathcal{I}_{k}^{<}\right\rangle _{T}$$



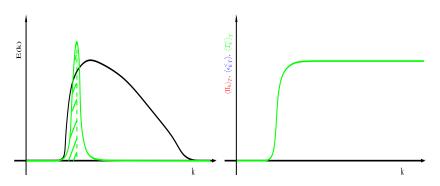
$$\left\langle \mathcal{I}_{\mathbf{k}}^{<}\right\rangle _{\mathbf{T}}=\left\langle \sum_{|\mathbf{k}|\leq\mathbf{k}}\mathbf{\tilde{u}}_{\mathbf{k}}\mathbf{\tilde{f}}_{\mathbf{k}}\right\rangle _{\mathbf{T}}$$



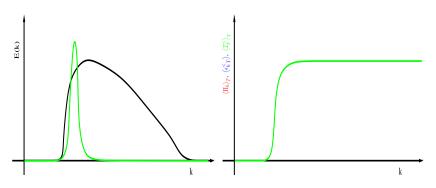
$$\left\langle \mathcal{I}_{\mathbf{k}}^{<} 
ight
angle_{\mathbf{T}} = \left\langle \sum_{|\mathbf{k}| \leq \mathbf{k}} \mathbf{\tilde{u}_{\mathbf{k}}} \mathbf{\tilde{f}_{\mathbf{k}}} 
ight
angle_{\mathbf{T}}$$



$$\left\langle \mathcal{I}_{\mathbf{k}}^{<} 
ight
angle_{\mathbf{T}} = \left\langle \sum_{|\mathbf{k}| \leq \mathbf{k}} \mathbf{ ilde{u}_{\mathbf{k}} ilde{\mathbf{f}}_{\mathbf{k}}} 
ight
angle_{\mathbf{T}}$$



$$\left\langle \epsilon_{\mathbf{k}}^{<}\right\rangle _{\mathbf{T}}=\nu \left\langle \sum_{|\mathbf{k}|\leq \mathbf{k}}|\mathbf{k}|^{2}|\tilde{\mathbf{u}}_{\mathbf{k}}|^{2}\right\rangle _{\mathbf{T}}$$



#### Large scale filtered Dissipation

$$\langle \epsilon_k^{<} \rangle_T = \nu \sum_{q=0}^k q^2 E(q) \simeq \nu \int_0^k q^2 E(q) dq$$

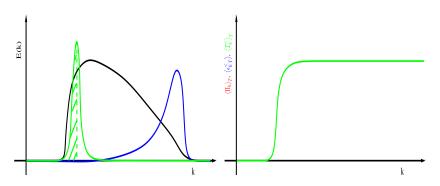
if  $E(k) \propto k^{-\alpha}$  for k such that  $k_f < k < k_{
u}$  then

$$\begin{split} \left\langle \epsilon_k^{<} \right\rangle_T &\propto & \nu \int_0^k q^{2-\alpha} dq \\ &= \frac{\nu}{3-\alpha} [k^{3-\alpha} - k_f^{3-\alpha}] & \text{if} \quad \alpha \neq 3 \\ &\propto & \nu k^{3-\alpha}, & \text{if} \quad \alpha < 3 \\ &\propto & \nu \log(k), & \text{if} \quad \alpha = 3 \\ &\propto & \epsilon & \text{if} \quad \alpha > 3 \end{split}$$

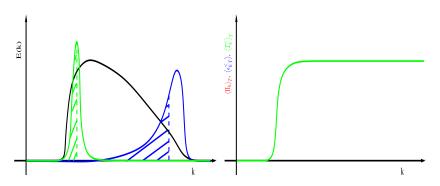
#### Large scale filtered Dissipation

$$\begin{split} \lim_{\nu \to 0} \lim_{k \to \infty} \left\langle \epsilon_k^< \right\rangle_T &= \lim_{\nu \to 0} \left( \lim_{k \to \infty} \left\langle \epsilon_k^< \right\rangle_T \right) = \lim_{\nu \to 0} \epsilon = \epsilon \\ \lim_{k \to \infty} \lim_{\nu \to 0} \left\langle \epsilon_k^< \right\rangle_T &= \lim_{k \to \infty} \left( \lim_{\nu \to 0} \nu \sum_{q = 0}^k q^2 E(q) \right) \\ &\leq \lim_{k \to \infty} \left( \lim_{\nu \to 0} \nu k^2 \sum_{q = 0}^k E(q) \right) \\ &\leq \lim_{k \to \infty} \left( \lim_{\nu \to 0} \nu k^2 \mathcal{E} \right) \\ &= \lim_{k \to \infty} 0 \qquad \text{(if $\mathcal{E}$ remains finite)} \\ &= 0 \\ \lim_{\nu \to 0} \lim_{k \to \infty} \left\langle \epsilon_k^< \right\rangle_T \neq \lim_{k \to \infty} \lim_{\nu \to 0} \left\langle \epsilon_k^< \right\rangle_T \end{split}$$

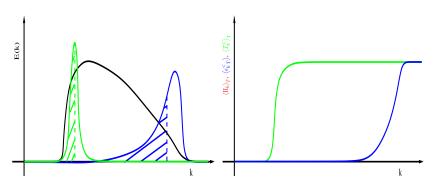
$$\left\langle \epsilon_{\mathbf{k}}^{<} \right\rangle_{\mathbf{T}} = \nu \left\langle \sum_{|\mathbf{k}| \leq \mathbf{k}} |\mathbf{k}|^{2} |\tilde{\mathbf{u}}_{\mathbf{k}}|^{2} \right\rangle_{\mathbf{T}}$$



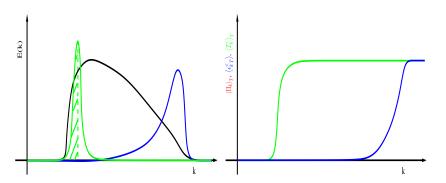
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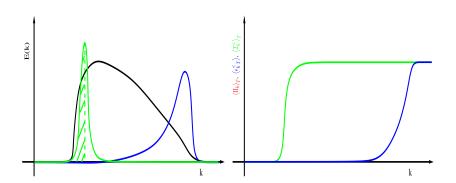
$$\left\langle \epsilon_{\mathbf{k}}^{<} \right\rangle_{\mathbf{T}} = \nu \left\langle \sum_{|\mathbf{k}| \leq \mathbf{k}} |\mathbf{k}|^{2} |\tilde{\mathbf{u}}_{\mathbf{k}}|^{2} \right\rangle_{\mathbf{T}}$$



$$\left\langle \boldsymbol{\Pi}_{k}\right\rangle _{T}=\left\langle i\sum_{|\mathbf{k}|\leq k}\sum_{\mathbf{p}+\mathbf{q}=\mathbf{k}}\left(\mathbf{\tilde{u}}_{k}^{*}\cdot\left[(\mathbf{p}\cdot\mathbf{\tilde{u}_{q}})\mathbf{\tilde{u}_{p}}\right]\right)\right\rangle$$

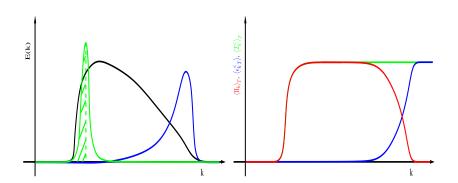


$$\langle \boldsymbol{\Pi}_{\mathbf{k}} \rangle_{\mathbf{T}} = - \left\langle \boldsymbol{\epsilon}_{\mathbf{k} | \mathbf{T}}^{<} \right\rangle + \left\langle \mathcal{I}_{\mathbf{k}}^{<} \right\rangle_{\mathbf{T}}$$



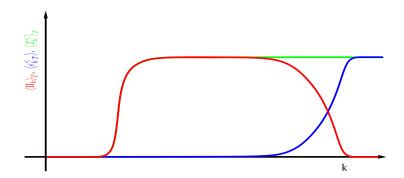


$$\langle \boldsymbol{\Pi}_{\mathbf{k}} \rangle_{\mathbf{T}} = - \left\langle \boldsymbol{\epsilon}_{\mathbf{k} | \mathbf{T}}^{<} \right\rangle + \left\langle \mathcal{I}_{\mathbf{k}}^{<} \right\rangle_{\mathbf{T}}$$



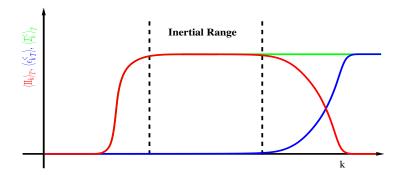


$$\langle \boldsymbol{\Pi}_{k} \rangle_{\mathbf{T}} = - \left\langle \boldsymbol{\epsilon}_{k \; \mathbf{T}}^{<} \right\rangle + \left\langle \mathcal{I}_{k}^{<} \right\rangle_{\mathbf{T}}$$



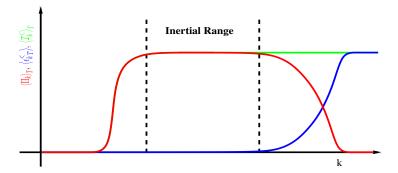


$$\langle \boldsymbol{\Pi}_{\mathbf{k}} \rangle_{\mathbf{T}} = - \left\langle \boldsymbol{\epsilon}_{\mathbf{k} | \mathbf{T}}^< \right\rangle + \left\langle \mathcal{I}_{\mathbf{k}}^< \right\rangle_{\mathbf{T}}$$



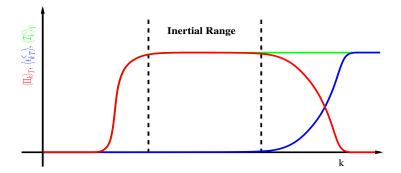


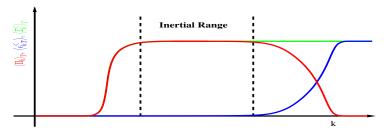
$$\left\langle \boldsymbol{\Pi}_{k}\right\rangle _{T}=\left\langle i\sum_{|\mathbf{k}|\leq k}\sum_{\mathbf{p}+\mathbf{q}=\mathbf{k}}\left(\mathbf{\tilde{u}}_{k}^{*}\cdot\left[(\mathbf{p}\cdot\mathbf{\tilde{u}_{q}})\mathbf{\tilde{u}_{p}}\right]\right)\right\rangle$$





$$\left\langle \boldsymbol{\Pi}_{\mathbf{k}} \right\rangle_{\mathbf{T}} = \left\langle \mathbf{i} \sum_{|\mathbf{k}| \leq \mathbf{k}} \sum_{\mathbf{p} + \mathbf{q} = \mathbf{k}} \left( \tilde{\mathbf{u}}_{\mathbf{k}}^* \cdot [(\mathbf{p} \cdot \tilde{\mathbf{u}}_{\mathbf{q}}) \tilde{\mathbf{u}}_{\mathbf{p}}] \right) \right\rangle = \epsilon$$





In the limit  $\nu \to 0$  a range of scales develops where

- forcing effects can be neglected
- viscosity effects can be neglected
- Energy flows in a constant rate from large to small scales
- Independent of how the system is forced in the large scales and how energy is dissipated in the small scales it Fourier modes are restricted to satisfy the constant energy flux relation

#### Break



#### Back to Real Space

#### **Correlation Functions**

$$\Gamma^{i,j}(r) = \langle u^i(\mathbf{x} + \mathbf{r}) \cdot u^j(\mathbf{x}) \rangle$$

Spatial Average

$$\langle f \rangle_V = \frac{1}{V} \int_V f(\mathbf{x}) dx^3$$

Temporal average

$$\langle f \rangle_T = \lim_{T \to \infty} \frac{1}{T} \int f(t)dt$$

Ensemble average

$$\langle f \rangle_S = \lim_{N \to \infty} \frac{1}{N} \sum_{i=1}^{\infty} f_i(t)$$



#### Real Space Proprties

Homogeneous

$$\langle f \rangle_V = \langle f \rangle_S$$

System is statistically invariant under space translations

Ergodic

$$\langle f \rangle_T = \langle f \rangle_S$$

System is statistically invariant under time translations

In general we will assume statistically homogeneous and ergodic flows

$$\langle f \rangle_V = \langle f \rangle_T = \langle f \rangle_S = \langle f \rangle$$



#### Real Space Proprties

Implications of Homogeneity and time invariance

Ergodicity time invariance

$$\langle \mathbf{u}(\mathbf{x}, t_1) \cdot \mathbf{u}(\mathbf{x}, t_2) \rangle = f(t_1 - t_2)$$

Homogeneity

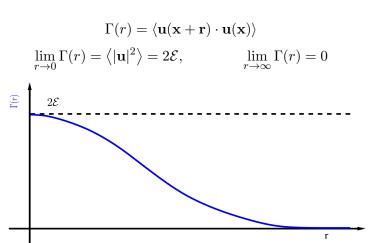
$$\langle \mathbf{u}(\mathbf{x}_1, t) \cdot \mathbf{u}(\mathbf{x}_2, t) \rangle = f(\mathbf{x}_1 - \mathbf{x}_2)$$

Isotropy

$$\langle \mathbf{u}(\mathbf{x}_1, t) \cdot \mathbf{u}(\mathbf{x}_2, t) \rangle = f(|\mathbf{x}_1 - \mathbf{x}_2|)$$



#### **Correlation Function**





# Correlation Function & Second order Structure function

$$S_{2}(r) = \langle |\mathbf{d}\mathbf{u}|^{2} \rangle$$

$$= \langle |\mathbf{u}(\mathbf{x} + \mathbf{r}) - \mathbf{u}(\mathbf{x})|^{2} \rangle$$

$$= \langle |\mathbf{u}(\mathbf{x} + \mathbf{r})|^{2} - 2\mathbf{u}(\mathbf{x} + \mathbf{r}) \cdot \mathbf{u}(\mathbf{x}) + |\mathbf{u}(\mathbf{x})|^{2} \rangle$$

$$= 2\langle |\mathbf{u}(\mathbf{x} + \mathbf{r})|^{2} \rangle - 2\langle \mathbf{u}(\mathbf{x} + \mathbf{r}) \cdot \mathbf{u}(\mathbf{x}) \rangle$$

$$= 4\mathcal{E} - 2\langle \mathbf{u}(\mathbf{x} + \mathbf{r}) \cdot \mathbf{u}(\mathbf{x}) \rangle$$

 $S_2(r) = 4\mathcal{E} - 2\Gamma(r)$ 

#### **Correlation Function & Structure function**

$$\Gamma(r) = \langle \mathbf{u}(\mathbf{x} + \mathbf{r}) \cdot \mathbf{u}(\mathbf{x}) \rangle$$

$$\lim_{r \to 0} \Gamma(r) = \langle |\mathbf{u}|^2 \rangle = 2\mathcal{E}, \qquad \lim_{r \to \infty} \Gamma(r) = 0$$

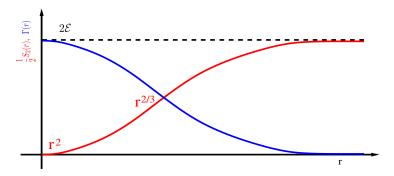
#### **Correlation Function & Structure function**

$$\Gamma(r) = \langle \mathbf{u}(\mathbf{x} + \mathbf{r}) \cdot \mathbf{u}(\mathbf{x}) \rangle, \qquad S_2(r) = \langle |\delta \mathbf{u}|^2 \rangle = 4\mathcal{E} - 2\Gamma(r)$$

$$\lim_{r \to 0} \Gamma(r) = \langle |\mathbf{u}|^2 \rangle = 2\mathcal{E}, \qquad \lim_{r \to \infty} \Gamma(r) = 0$$

#### **Correlation Function & Structure function**

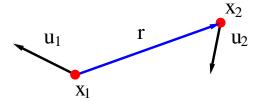
$$\Gamma(r) = \langle \mathbf{u}(\mathbf{x} + \mathbf{r}) \cdot \mathbf{u}(\mathbf{x}) \rangle, \qquad S_2(r) = \langle |\delta \mathbf{u}|^2 \rangle = 4\mathcal{E} - 2\Gamma(r)$$
$$r \ll \ell_{\nu} \to \delta \mathbf{u} \propto r \to S_2(r) \propto r^2, \qquad \ell_{\nu} \ll r \ll \ell_f \to S_2 \propto r^{2/3}$$





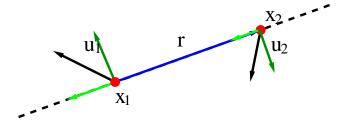
Longitutonal and transverse Structure functions

$$S_2(r) = \langle |\delta \mathbf{u}|^2 \rangle$$



Longitutonal and transverse Structure functions

$$S_2^{\parallel}(r) = \left\langle |\delta \mathbf{u}_{\parallel}|^2 \right\rangle \qquad S_2^{\perp}(r) = \left\langle |\delta \mathbf{u}_{\perp}|^2 \right\rangle$$



Longitutonal and transverse Structure functions

 $X_1$ 

$$S_2^{\parallel}(r) = \langle |\delta \mathbf{u}_{\parallel}|^2 \rangle \qquad S_2^{\perp}(r) = \langle |\delta \mathbf{u}_{\perp}|^2 \rangle$$

$$S_2^{\parallel}(r) = \langle |\delta \mathbf{u} \cdot \hat{\mathbf{r}}|^2 \rangle \qquad S_2^{\perp}(r) = \langle |\delta \mathbf{u} \times \hat{\mathbf{r}}|^2 \rangle$$

$$\mathbf{x}_2$$

$$\mathbf{u}_1$$

$$\mathbf{r}$$

$$\mathbf{u}_2$$

Higher order Structure functions

$$S_{n}^{\parallel}(r) = \left\langle |\delta \mathbf{u}_{\parallel}|^{n} \right\rangle \qquad S_{n}^{\perp}(r) = \left\langle |\delta \mathbf{u}_{\perp}|^{n} \right\rangle$$

$$S_{n}^{\parallel}(r) = \left\langle |\delta \mathbf{u} \cdot \hat{\mathbf{r}}|^{n} \right\rangle \qquad S_{n}^{\perp}(r) = \left\langle |\delta \mathbf{u} \times \hat{\mathbf{r}}|^{n} \right\rangle$$

$$\mathbf{x}_{1}$$

$$\mathbf{x}_{1}$$

# Fourier Space and Real Space

Energy Spectrum:

$$E(k) = \frac{L}{2} \sum_{k \le |\mathbf{k}| < k+1} |\tilde{\mathbf{u}}_{\mathbf{k}}|^2$$

Correlation Function

$$\Gamma(r) = \langle \mathbf{u}(\mathbf{x} + \mathbf{r}) \cdot \mathbf{u}(\mathbf{x}) \rangle$$



### Fourier Space and Real Space

$$\begin{split} \left\langle e^{-i\mathbf{k}\mathbf{r}}\Gamma(\mathbf{r})\right\rangle &= \left\langle e^{-i\mathbf{k}\mathbf{r}}\langle\mathbf{u}(\mathbf{x}+\mathbf{r})\cdot\mathbf{u}(\mathbf{x})\rangle\right\rangle \\ &= \frac{1}{V^2}\int\int e^{-i\mathbf{k}\mathbf{r}}\mathbf{u}(\mathbf{x}+\mathbf{r})\cdot\mathbf{u}(\mathbf{x})dr^3dx^3 \\ &= \frac{1}{V^2}\int\int\sum_{\mathbf{q}}\sum_{\mathbf{p}}\tilde{\mathbf{u}}_{\mathbf{p}}\tilde{\mathbf{u}}_{\mathbf{q}}e^{i(\mathbf{p}(\mathbf{r}+\mathbf{x})+\mathbf{q}\mathbf{x}-\mathbf{k}\mathbf{r})}dx^3dr^3 \\ &= \frac{1}{V^2}\int\int\sum_{\mathbf{q}}\sum_{\mathbf{p}}\tilde{\mathbf{u}}_{\mathbf{p}}\tilde{\mathbf{u}}_{\mathbf{q}}e^{i(\mathbf{p}+\mathbf{q})\mathbf{x}+(\mathbf{p}-\mathbf{k})\mathbf{r})}dx^3dr^3 \\ &= \sum_{\mathbf{q}}\sum_{\mathbf{p}}\tilde{\mathbf{u}}_{\mathbf{p}}\tilde{\mathbf{u}}_{\mathbf{q}}\delta_{\mathbf{p},-\mathbf{q}}\delta_{\mathbf{p},\mathbf{k}} \\ &= \sum_{\mathbf{p}}\tilde{\mathbf{u}}_{\mathbf{p}}\tilde{\mathbf{u}}_{-\mathbf{p}}\delta_{\mathbf{p},\mathbf{k}} \\ &= |\tilde{\mathbf{u}}_{\mathbf{k}}|^2 = 2\times \text{Energy density in Fourier Space} \end{split}$$

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# Fourier Space and Real Space

$$E(k) = \frac{L}{2} \sum_{k \le |\mathbf{k}| < k+1} |\tilde{\mathbf{u}}_{\mathbf{k}}|^{2}$$

$$\simeq 2\pi |\mathbf{k}|^{2} |\tilde{\mathbf{u}}_{\mathbf{k}}|^{2}$$

$$= 2\pi |\mathbf{k}|^{2} \left\langle e^{-i\mathbf{k}\mathbf{r}} \Gamma(\mathbf{r}) \right\rangle$$

$$= \frac{2\pi |\mathbf{k}|^{2}}{V} \int e^{-i\mathbf{k}\mathbf{r}} \Gamma(\mathbf{r}) d\mathbf{r}^{3}$$

$$= \frac{2\pi |\mathbf{k}|^{2}}{V} \int e^{-ikr\cos\theta} \Gamma(r) r^{2} dr d\phi \sin(\theta) d\theta$$

$$E(k) = \frac{4\pi^{2}}{V} \int \Gamma(r) kr \sin(kr) dr$$

Wiener-Khinchin Formula

