

Advanced Fluid Turbulence

Problem 13.1, page 562 in the text.

- Consider: $\frac{\partial}{\partial t} \bar{\mathbf{U}}$:

$$\frac{\partial}{\partial t} \bar{\mathbf{U}} = \frac{\partial}{\partial t} \int G(\mathbf{r}, \mathbf{x}) \mathbf{U}(\mathbf{x} - \mathbf{r}, t) d\mathbf{r} \quad (\text{Leibnitz rule}) \quad (1)$$

$$= \int G(\mathbf{r}, \mathbf{x}) \frac{\partial}{\partial t} \mathbf{U}(\mathbf{x} - \mathbf{r}, t) d\mathbf{r} = \frac{\partial \bar{\mathbf{U}}}{\partial t}. \quad (2)$$

So the operations of filtering and differentiating with respect to time commute.

- Consider: $\overline{\langle \mathbf{U} \rangle}$:

$$\overline{\langle \mathbf{U} \rangle} = \int G(\mathbf{r}, \mathbf{x}) \langle \mathbf{U}(\mathbf{x} - \mathbf{r}, t) \rangle d\mathbf{r} \quad (\text{the average commutes with the integral}) \quad (3)$$

$$= \left\langle \int G(\mathbf{r}, \mathbf{x}) \mathbf{U}(\mathbf{x} - \mathbf{r}, t) d\mathbf{r} \right\rangle = \langle \bar{\mathbf{U}} \rangle. \quad (4)$$

Therefore the operation of probability averaging and filtering commute.

- Next consider: $\frac{\partial}{\partial x_j} \bar{U}_i$:

$$\frac{\partial}{\partial x_j} \bar{U}_i = \frac{\partial}{\partial x_j} \int G(\mathbf{r}, \mathbf{x}) U_i(\mathbf{x} - \mathbf{r}, t) d\mathbf{r} \quad (5)$$

$$= \int G(\mathbf{r}, \mathbf{x}) \frac{\partial}{\partial (x_j - r_j)} U_i(\mathbf{x} - \mathbf{r}, t) d\mathbf{r} - \int \frac{\partial G(\mathbf{r}, \mathbf{x})}{\partial x_j} U_i(\mathbf{x} - \mathbf{r}, t) d\mathbf{r} \quad (6)$$

$$= \frac{\partial \bar{U}_i}{\partial x_j} + \int \frac{\partial G(\mathbf{r}, \mathbf{x})}{\partial x_j} U_i(\mathbf{x} - \mathbf{r}, t) d\mathbf{r}. \quad (7)$$

So the operations of filtering and differentiating with respect to space do not commute unless the filter is homogeneous (independent of \mathbf{x}).

Problem 13.7, page 570 in the text.

1. Show that Equation (13.39) in the text is satisfied.

The two-point velocity correlation $R(r)$ is defined by

$$R(r) = \langle u(x+r)u(x) \rangle.$$

The two-point correlation function of the filtered velocity is defined by

$$\begin{aligned} \bar{R}(r) &\equiv \left\langle \int_{-\infty}^{\infty} G(y) u(x+r-y) dy \int_{-\infty}^{\infty} G(z) u(x-z) dz \right\rangle \\ &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(y) G(z) \langle u(x+r-y) u(x-z) \rangle dy dz \\ &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(y) G(z) R(r+z-y) dy dz \end{aligned}$$

using the definition of $R(r)$.

2. Show that the spectrum of $\bar{u}(x)$ can be written as in Equation (13.40) in the text.

From its definition in terms of $\bar{R}(r)$, the filtered spectrum is given by

$$\begin{aligned}
\bar{E}_{11}(k) &\equiv \frac{1}{\pi} \int_{-\infty}^{\infty} \bar{R}(r) e^{-ikr} dr \\
&= \frac{1}{\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(y) G(z) R(r+z-y) dy dz e^{-ikr} dr \\
&= \frac{1}{\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(y) e^{-iky} G(z) e^{ikz} R(r+z-y) e^{-ik(r+z-y)} dy dz dr \quad (8)
\end{aligned}$$

as desired.

3. From the definition of the energy spectrum $E_{11}(k)$,

$$E_{11}(k) = \frac{1}{\pi} \int_{-\infty}^{\infty} R(r) e^{-ikr} dr = \frac{1}{\pi} \int_{-\infty}^{\infty} R(s+z-y) e^{-ik(s+z-y)} ds \quad (9)$$

with the change of dummy variables of integration $r \rightarrow s+z-y$.

4. Finally, using Equation (9) in (8) gives:

$$\begin{aligned}
\bar{E}_{11}(k) &= \frac{1}{\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(y) e^{-iky} G(z) e^{ikz} R(r) e^{-ik(r)} dy dz dr \\
&= \frac{1}{\pi} \left\{ \int_{-\infty}^{\infty} G(y) e^{-iky} dy \right\} \left\{ \int_{-\infty}^{\infty} G(z) e^{ikz} dz \right\} \left\{ \int_{-\infty}^{\infty} R(r) e^{-ikr} dr \right\} \\
&= \hat{G}(k) \hat{G}^*(k) E_{11}(k) = |\hat{G}(k)|^2 E_{11}(k)
\end{aligned}$$

as desired.