



Advanced Fluid Mechanics

Transition to turbulence & turbulence

Applications to thermoconvection, aerodynamics & wind energy

General planning:

Sess ^o - Man	Date	Content
1 - EP	18/12/17	RB* Thermoconvection: linear stability analysis
2 - EP	08/01/18	RB Thermoconvection: weakly nonlinear stability analysis
3 - EP	12/01	RB Thermoconvection: nonlinear phenomena
4 - EP	19/01	Aerodynamics of OSF*: linear stability analysis
→ 5 - EP	22/01	Aerodynamics of OSF: linear & weakly nonlinear stability analyses
6 - EP	24/01	Aerodynamics of OSF: nonlinear phenomena
7 - JP	06/02	Wind resources - Conversion principles - Aero
8 - JP	07/02	Aero - Wind field and Turbulence
9 - JP	08/02	Wind field and Turbulence - Conversion dynamics - Stochastic proc.
JP	08/02	General conf.: Turbulence & Wind Energy Research
EP	12/02	Examination

RB* = Rayleigh-Bénard

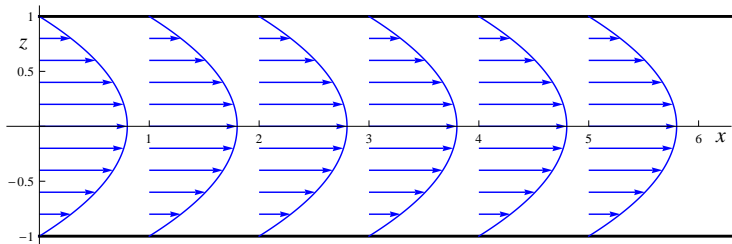
OSF* = open shear flows

Today: session 5: transition in open shear flows:

- Numerical linear stability analysis of plane Poiseuille flow (PPF) : TS waves
- Setup of the weakly nonlinear analysis of TS waves in PPF...

When and how 2D xz laminar open shear flows get unstable ?

Example: plane Poiseuille flow



Viscous flow between two plates at $z = \pm h$:

$$\bar{\mathbf{v}} = U(z) \bar{\mathbf{e}}_x = U_0(1 - (z/h)^2), \quad \hat{p} = p + \rho g Z = -Gx \quad \text{with} \quad G = 2\eta \frac{U_0}{h^2}.$$

Particular case of **plane parallel flow** !

When and how 2D xz laminar open shear flows get unstable ?

General example: plane parallel flows

$$\bar{\mathbf{v}} = \bar{\mathbf{v}}_0 = U(z) \bar{\mathbf{e}}_x, \quad \hat{p} = p + \rho g Z = 0 \text{ in an inviscid fluid,}$$

$$\hat{p} = p + \rho g Z = -Gx \text{ in a viscous fluid,}$$

is solution of the Euler ($\eta = 0$) or Navier-Stokes ($\eta \neq 0$) equation

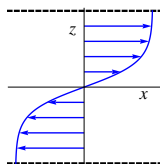
$$\rho [\partial_t \bar{\mathbf{v}} + (\bar{\mathbf{v}} \cdot \bar{\nabla}) \bar{\mathbf{v}}] = -\bar{\nabla} \hat{p} + \eta \bar{\Delta} \bar{\mathbf{v}}$$

$$\iff \bar{\mathbf{0}} = G \bar{\mathbf{e}}_x + \eta U''(z) \bar{\mathbf{e}}_x$$

whatever $U(z)$ in an inviscid fluid,

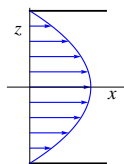
provided $U(z) = \alpha + \beta z + \gamma z^2$ in a viscous fluid.

Mixing layer



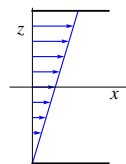
inviscid fl.

Poiseuille flow



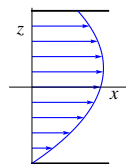
viscous fl.

Couette flow



viscous fl.

Couette-Poiseuille flow



viscous fl.

Stability analysis of plane parallel flows

Basic flow:

$$\bar{\mathbf{v}}_0 = U(z) \bar{\mathbf{e}}_x, \quad \hat{p}_0 = p_0 + \rho g Z = -Gx \quad \text{with} \quad G = 0 \text{ in an inviscid fluid,} \\ G > 0 \text{ in a viscous fluid.}$$

Basic flow with **perturbations**:

$$\bar{\mathbf{v}} = \bar{\mathbf{v}}_0 + \bar{\mathbf{u}}, \quad \hat{p} = \hat{p}_0 + p'$$

$$\partial_t \bar{\mathbf{v}} + (\bar{\mathbf{v}} \cdot \bar{\nabla}) \bar{\mathbf{v}} = -(1/\rho) \bar{\nabla} \hat{p} + \nu \bar{\Delta} \bar{\mathbf{v}} \quad (\text{NS})$$

$$\partial_t \bar{\mathbf{u}} + U' u_z \bar{\mathbf{e}}_x + U \partial_x \bar{\mathbf{u}} + (\bar{\mathbf{u}} \cdot \bar{\nabla}) \bar{\mathbf{u}} = -(1/\rho) \bar{\nabla} p' + \nu \bar{\Delta} \bar{\mathbf{u}} \quad (\text{NS})$$

$$\text{div} \bar{\mathbf{v}} = \text{div} \bar{\mathbf{u}} = 0 \quad (\text{MC})$$

▷ Unit of length = h half-width of the channel, thickness of the mixing layer...

▷ Unit of velocity = $U_0 = \max_z U(z)$ scale of U

▷ Unit of time = h/U_0 advection time

$$\partial_t \bar{\mathbf{u}} + U' u_z \bar{\mathbf{e}}_x + U \partial_x \bar{\mathbf{u}} + (\bar{\mathbf{u}} \cdot \bar{\nabla}) \bar{\mathbf{u}} = -\bar{\nabla} p'' + R^{-1} \bar{\Delta} \bar{\mathbf{u}} \quad (\text{NS})$$

with **the Reynolds number** $R = U_0 h / \nu$, $R = \infty$ in an inviscid fluid.

2D xz stability analysis of plane parallel flows

Dimensionless equations for the **perturbations** $\bar{\mathbf{u}}$ of velocity and p'' of pressure:

$$\partial_t \bar{\mathbf{u}} + U' u_z \bar{\mathbf{e}}_x + U \partial_x \bar{\mathbf{u}} + (\bar{\mathbf{u}} \cdot \bar{\nabla}) \bar{\mathbf{u}} = -\bar{\nabla} p'' + R^{-1} \bar{\Delta} \bar{\mathbf{u}}, \quad (\text{NS})$$

$$\text{div} \bar{\mathbf{u}} = 0. \quad (\text{MC})$$

2D xz **perturbations** can be defined by their **streamfunction** $\psi(x, z)$:

$$\bar{\mathbf{u}} = \overline{\text{curl}}(\psi \bar{\mathbf{e}}_y) = (\bar{\nabla} \psi) \times \bar{\mathbf{e}}_y = -(\partial_z \psi) \bar{\mathbf{e}}_x + (\partial_x \psi) \bar{\mathbf{e}}_z.$$

We can eliminate p'' in (NS) by considering $\overline{\text{curl}}(\text{NS}) \cdot \bar{\mathbf{e}}_y$ i.e. the **vorticity equation**:

$$\partial_t (-\Delta \psi) + [\partial_z (\bar{\mathbf{u}} \cdot \bar{\nabla} u_x) - \partial_x (\bar{\mathbf{u}} \cdot \bar{\nabla} u_z)] = R^{-1} \Delta (-\Delta \psi) + U \partial_x (\Delta \psi) - U'' (\partial_x \psi) \quad (\text{Vort})$$

$$\iff$$

$$D \cdot \partial_t \psi = L_R \cdot \psi + N_2(\psi, \psi).$$

$$(\text{Vort})$$

Boundary conditions:

$$\text{viscous fluid : } \bar{\mathbf{u}} = \bar{\mathbf{0}} \iff \partial_x \psi = \partial_z \psi = 0 \quad \text{if } z = z_{\pm},$$

$$\text{inviscid fluid : } u_z = 0 \iff \partial_x \psi = 0 \quad \text{if } z = z_{\pm}.$$

2D xz linear stability analysis of plane parallel flows

$$\boxed{D \cdot \partial_t \psi = L_R \cdot \psi} \quad (\text{Vort})$$

$$D \cdot \partial_t \psi = -\Delta \partial_t \psi, \quad L_R \cdot \psi = R^{-1} \Delta(-\Delta \psi) + U \partial_x(\Delta \psi) - U''(\partial_x \psi),$$

$$\text{viscous fluid: } \bar{\mathbf{u}} = \bar{\mathbf{0}} \iff \partial_x \psi = \partial_z \psi = 0 \quad \text{if } z = z_{\pm},$$

$$\text{inviscid fluid: } u_z = 0 \iff \partial_x \psi = 0 \quad \text{if } z = z_{\pm}.$$

Normal mode analysis:

$$\psi = \Psi_n(z) \exp(ikx + \sigma t) = \Psi_n(z) \exp[ik(x - c_r t)] \exp(kc_i t)$$

with $k =$ **horizontal wavenumber**, $k \neq 0$, n another label to mark normal modes,
 $\sigma =$ **temporal eigenvalue**.

Most often the bulk velocity of the basic flow $\langle U \rangle_z > 0 \Rightarrow$ by advection

$$\sigma = -i\omega = -ikc \quad \text{with } c \text{ the } \mathbf{complex phase velocity},$$

$$c_r > 0 \text{ the } \mathbf{real phase velocity},$$

$kc_i > 0$ (resp. < 0) the **growth rate** (resp. damping rate).

2D xz linear stability analysis of plane parallel flows

$$-\sigma \Delta \psi = R^{-1} \Delta(-\Delta \psi) + U \partial_x(\Delta \psi) - U''(\partial_x \psi) \quad (\text{Vort})$$

$$\iff ikc \Delta \psi = R^{-1} \Delta(-\Delta \psi) + ikU \Delta \psi - ikU'' \psi \quad (\text{Vort})$$

$$\iff \boxed{(U - c) \Delta \psi - U'' \psi = (ikR)^{-1} \Delta \Delta \psi} \quad (\text{Vort})$$

Orr - Sommerfeld eq. in a viscous fluid, **Rayleigh eq.** in an inviscid fluid ($R = \infty$)

BC at $z = z_{\pm}$: viscous fluid: $\psi = \partial_z \psi = 0$; inviscid fluid: $\psi = 0$.

Normal mode analysis:

$$\psi = \Psi_n(z) \exp(ikx + \sigma t) = \Psi_n(z) \exp[ik(x - c_r t)] \exp(kc_i t)$$

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$$c_r > 0 \text{ the } \mathbf{real \ phase \ velocity},$$

$kc_i > 0$ (resp. < 0) the **growth rate** (resp. damping rate).

2D xz linear stability analysis of inviscid plane parallel flows

Normal mode analysis: assume there is at least one **amplified mode**

$$\psi = \Psi(z) \exp(ikx - ikct) = \Psi(z) \exp[ik(x - c_r t)] \exp(kc_i t)$$

with c_r the **real phase velocity**, $kc_i > 0$ the **growth rate**.

It satisfies the **Rayleigh equation**

$$(U - c)\Delta\psi - U''\psi = 0$$

with the BC $\psi = 0$ if $z = z_{\pm}$.

Exercise 2.1 Rayleigh's inflection point criterion

▷ Express $\Psi''(z)$ as a function of $\Psi(z)$, $U(z)$, $U''(z)$, k and c .

▷ By multiplication with a suitable function and integration over $z \in [z_-, z_+]$, show that

$$\int_{z_-}^{z_+} (k^2 |\Psi(z)|^2 + |\Psi'(z)|^2) dz + \int_{z_-}^{z_+} \frac{U''(z) |\Psi(z)|^2}{U(z) - c} dz = 0$$

and

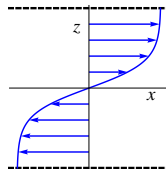
$$\int_{z_-}^{z_+} \frac{U''(z) |\Psi(z)|^2}{|U(z) - c|^2} dz = 0 \Rightarrow \text{if } U'' \neq 0, U'' \text{ must change sign somewhere,}$$

there must exist an **inflection point** in the U -profile.

Instability of an inviscid plane parallel flow, the mixing layer

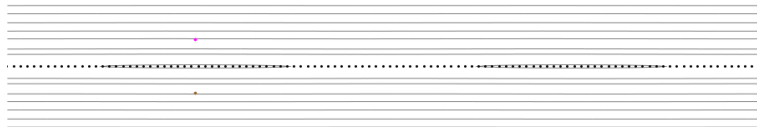
The hyperbolic tangent **mixing layer**

$$\bar{\mathbf{v}}_0 = U_0 \tanh(z/h) \bar{\mathbf{e}}_x$$



displays a **Kelvin-Helmholtz Instability** !

Initial condition $\bar{\mathbf{v}} = \bar{\mathbf{v}}_0 + \bar{\mathbf{u}}$ with $\bar{\mathbf{u}}$ small:

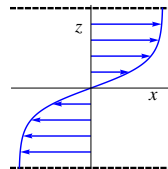


[Plaut E. *Mécanique des fluides*. Cours Mines Nancy 2A]

Instability of an inviscid plane parallel flow, the mixing layer

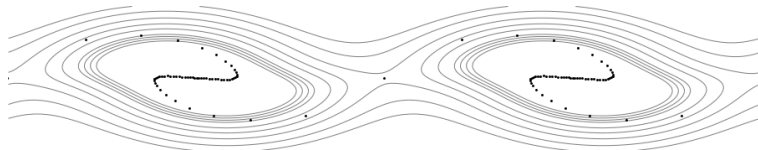
The hyperbolic tangent **mixing layer**

$$\bar{\mathbf{v}}_0 = U_0 \tanh(z/h) \bar{\mathbf{e}}_x$$



displays a **Kelvin-Helmholtz instability** !

Time development: **the perturbation $\bar{\mathbf{u}}$ becomes large !**

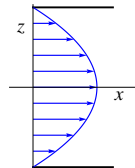


[*Plaut E. Mécanique des fluides. Cours Mines Nancy 2A*]

Stability of inviscid plane Poiseuille flow

Plane Poiseuille flow of an inviscid fluid has no inflection point \Rightarrow it is **stable**.

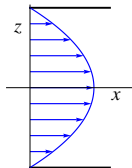
$$\bar{\mathbf{v}}_0 = U_0(1 - (z/h)^2) \bar{\mathbf{e}}_x$$



Stability of viscous plane Poiseuille flow

Plane Poiseuille flow of a viscous fluid might be **unstable** ?

$$\bar{\mathbf{v}}_0 = U_0(1 - (z/h)^2) \bar{\mathbf{e}}_x$$



Must calculate normal modes

$$\psi = \Psi(z) \exp(ikx + \sigma t) = \Psi(z) \exp[ik(x - c_r t)] \exp(kc_i t)$$

by solving the **Orr - Sommerfeld** equation

$$\sigma D\psi = -\sigma \Delta\psi = L_R \psi = -R^{-1} \Delta\Delta\psi + ik(U\Delta\psi - U''\psi)$$

with the BC at $z = \pm 1$: $\psi = \partial_z \psi = 0$.

Eigenvalue $\sigma = -ikc$; $c_r = -\sigma_i/k$ phase velocity ;

$\sigma_r > 0$	\leftrightarrow	amplified mode
$\sigma_r = 0$	\leftrightarrow	neutral mode
$\sigma_r < 0$	\leftrightarrow	damped mode

Exercise 2.2

Stability of viscous plane Poiseuille flow: exercise 2.2

$$\sigma D\Psi = -\sigma\Delta\Psi = L_R\Psi = -R^{-1}\Delta\Delta\Psi + ik(U\Delta\Psi - U''\Psi) \quad (\text{OS})$$

$$\text{with } \Delta = -k^2 + \frac{d^2}{dz^2}$$

and the boundary conditions $\Psi = \Psi' = 0$ if $z = \pm 1$.

Spectral expansion

$$\Psi(z) = \sum_{n=1}^N \Psi_n F_n(z)$$

$$\text{with } F_n(z) = (z-1)^2 (z+1)^2 T_{2n-2}(z) = (z^2-1)^2 T_{2n-2}(z),$$

$T_n(z) = n^{\text{th}}$ Chebyshev polynomial of the first kind.

Evaluate (OS) at the **Gauss-Lobatto collocation points**

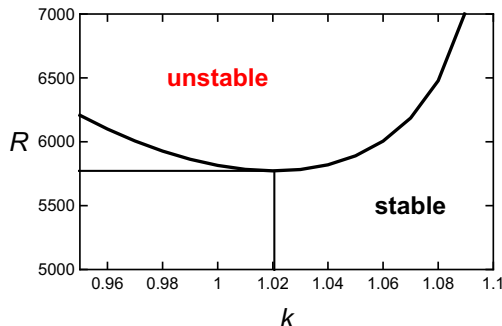
$$z_m = \cos[m\pi/(2N+1)] \quad \text{for } m \in \{1, 2, \dots, N\}$$

$$\Leftrightarrow \sigma \sum_n \Psi_n DF_n(z_m) = \sum_n \Psi_n LF_n(z_m) \Leftrightarrow \sigma MD \cdot V = ML \cdot V$$

$$\text{with } V = (\Psi_1, \dots, \Psi_N)^T, \quad MD_{mn} = DF_n(z_m), \quad ML_{mn} = LF_n(z_m).$$

Stability of viscous plane Poiseuille flow: exercise 2.2

Neutral curve:



converged, near the critical k corresponding to the minimal R , within 0.1% provided that

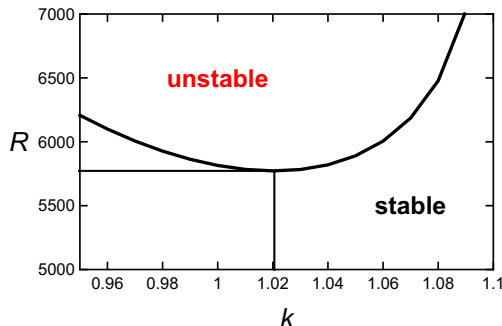
$$Nz \geq 18$$

which is rather 'low': here the spectral method is quite efficient !



Stability of viscous plane Poiseuille flow: exercise 2.2

Neutral curve:



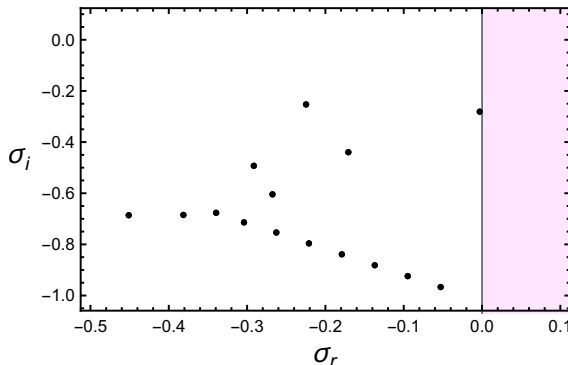
Patterning bifurcation **to traveling 'Tollmienn - Schlichting' waves**

- critical wavenumber $k_c = 1.02$
- critical Reynolds number $R_c = 5772$
- **critical angular frequency $\omega_c = 0.269$ \leftrightarrow critical phase velocity $c_c = 0.264$**

Stability of viscous plane Poiseuille flow

The **bifurcation** corresponds to the fact that one eigenvalue σ passes the real axis as R increases, cf. this (part of the) **spectrum of the even modes** for

$$k = 1.02, \quad R = 4500$$

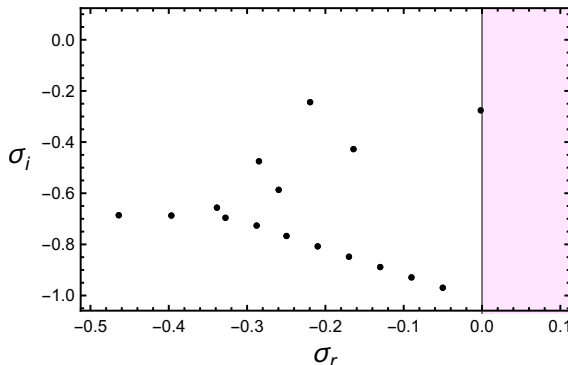


computed with $Nz = 40$ spectral modes and high precision numerics
(collocation points defined with $z[m_] = N[\text{Cos}[m \text{ Pi}/(2 Nz+1)], Nz]$).

Stability of viscous plane Poiseuille flow

The **bifurcation** corresponds to the fact that one eigenvalue σ passes the real axis as R increases, cf. this (part of the) **spectrum of the even modes** for

$$k = 1.02, \quad R = 5000$$

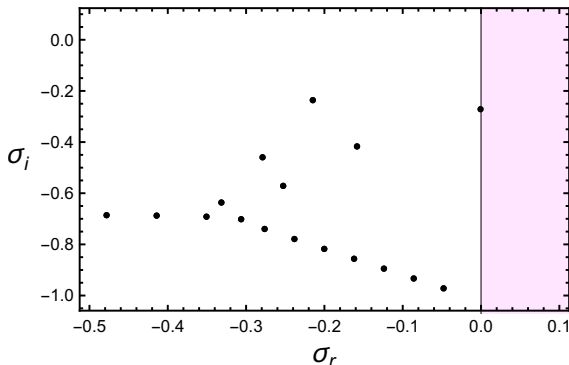


computed with $Nz = 40$ spectral modes and high precision numerics
(collocation points defined with $z[m_] = N[\text{Cos}[m \text{ Pi}/(2 Nz+1)], Nz]$).

Stability of viscous plane Poiseuille flow

The **bifurcation** corresponds to the fact that one eigenvalue σ passes the real axis as R increases, cf. this (part of the) **spectrum of the even modes** for

$$k = 1.02, \quad R = 5500$$

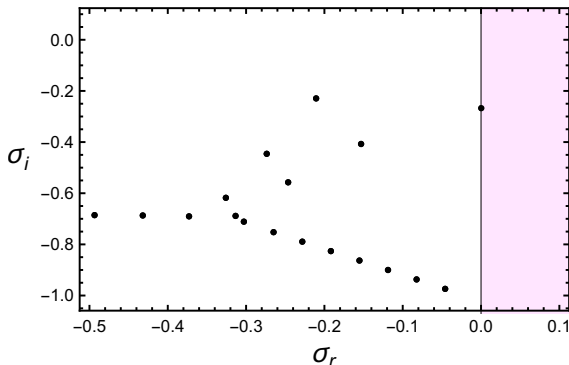


computed with $Nz = 40$ spectral modes and high precision numerics
(collocation points defined with $z[m_] = N[\text{Cos}[m \text{ Pi}/(2 Nz+1)], Nz]$).

Stability of viscous plane Poiseuille flow

The **bifurcation** corresponds to the fact that one eigenvalue σ passes the real axis as R increases, cf. this (part of the) **spectrum of the even modes** for

$$k = 1.02, \quad R = 6000$$

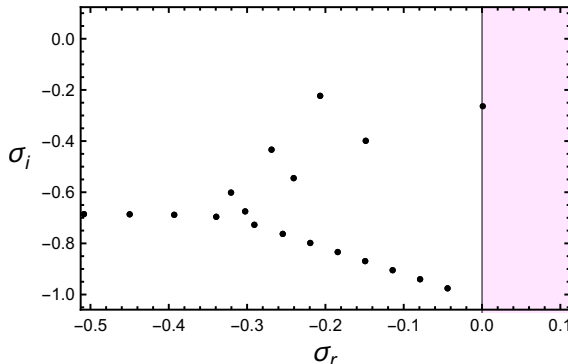


computed with $Nz = 40$ spectral modes and high precision numerics
(collocation points defined with $z[m] = N[\text{Cos}[m \text{ Pi}/(2 Nz+1)], Nz]$).

Stability of viscous plane Poiseuille flow

The **bifurcation** corresponds to the fact that one eigenvalue σ passes the real axis as R increases, cf. this (part of the) **spectrum of the even modes** for

$$k = 1.02, \quad R = 6500$$



computed with $Nz = 40$ spectral modes and high precision numerics
(collocation points defined with $z[m_] = N[\text{Cos}[m \text{ Pi}/(2 Nz+1)], Nz]$).

Stability of viscous plane Poiseuille flow: exercise 2.2

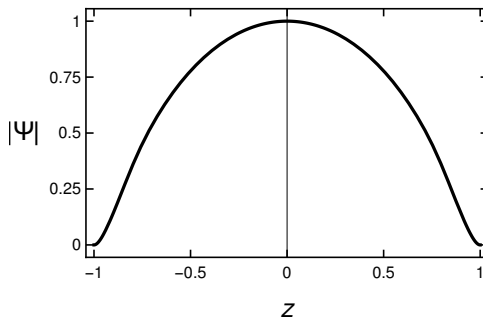
7 Find the eigenvector of the spectral coefficients

$$V = (\Psi_1, \dots, \Psi_N)^T$$

that represents the **critical mode** → calculate the **critical streamfunction**

$$\Psi(z) = \sum_{n=1}^N \Psi_n F_n(z)$$

→ normalize it s.t. $\Psi(z=0) = 1$ → plot its modulus vs z :



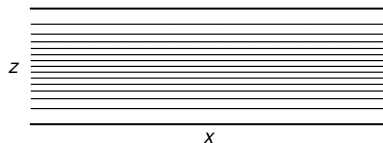
Stability of viscous plane Poiseuille flow: exercise 2.2

In the xz plane, contour plots of the full streamfunction

$$\Psi_0 + [A \Psi(z) \exp(ik_c x) + \text{c.c.}]$$

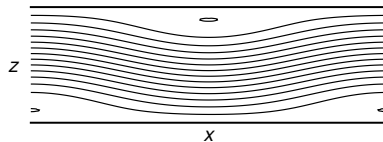
with Ψ_0 the one of the basic flow,

for $A = 0$:



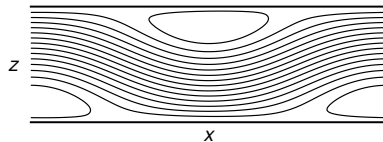
see Reynolds (1895) :
motion is 'direct'

$A = 0.1$:



motion is 'sinuous' !

$A = 0.2$:



motion is 'sinuous' !

Weakly nonlinear analysis... requires the adjoint problem: ex. 2.3

1 With the inner product $\langle \psi, \phi \rangle = \int_{x=0}^{\lambda_c} \int_{z=-1}^1 \psi(x,z) \phi^*(x,z) \frac{dx}{\lambda_c} \frac{dz}{2}$,

one can define adjoint operators s.t.

$$\langle D \cdot \psi, \phi \rangle = \langle \psi, D^\dagger \cdot \phi \rangle \quad \text{and} \quad \langle L \cdot \psi, \phi \rangle = \langle \psi, L^\dagger \cdot \phi \rangle .$$

For Fourier modes in x , of wavenumber $k = mk_c$ with $m \in \mathbb{Z}^*$,

$$D = -\Delta = D^\dagger, \quad L_R^\dagger \cdot \phi = -R^{-1} \Delta \Delta \phi - 2ikU' \partial_z \phi - ikU \Delta \phi .$$

2 Code the adjoint problem

$$\sigma^* D \cdot \phi = L_R^\dagger \cdot \phi$$

with the same spectral method as the one for the direct problem.

3.a Check: $k = k_c, R = R_c \Rightarrow \exists$ adjoint critical mode $\phi_{1c} = \Phi(z) \exp(ik_c x)$ corresponding to $\sigma = -i\omega_c$.

3.b Calculate $\Phi(z)$, plot $|\Phi(z)|$ and comment.

4 Normalize $\Phi(z)$ with the condition $\langle D \cdot \psi_{1c}, \phi_{1c} \rangle = 1$,

$\psi_{1c} = \Psi(z) \exp(ik_c x)$ being the critical mode. Finally, replot $|\Phi(z)|$.