



Experiments : particle dynamics in turbulent flows

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<u>mixing</u>









B. Sawford, Ann. Rev. Fluid Mech., 33 (2001)

$$\partial_t C + \vec{u}.\vec{\nabla}C = \kappa \Delta C$$

•
$$\kappa = 0$$

 $C(\vec{x}, t) = \int_{s \le t} \int_V d^3y dt \, p_1(\vec{x}, t; \vec{y}, s) \, S(\vec{y}, s)$

• $\kappa \neq 0$

Same equations at high Reynolds and Peclet numbers , Except very close to sources or boundaries [Saffman, JFM, ${f 8}$ (1960)]



B. Sawford, Ann. Rev. Fluid Mech., 33 (2001)

$$\partial_t C + \vec{u}.\vec{\nabla}C = \kappa \Delta C$$

$$\frac{\partial P^{\mathscr{U}}\left(\mathbf{x},t|\mathbf{x}',t'\right)}{\partial t} + \frac{\partial u_i P^{\mathscr{U}}\left(\mathbf{x},t|\mathbf{x}',t'\right)}{\partial x_i} = \kappa \frac{\partial^2 P^{\mathscr{U}}\left(\mathbf{x},t|\mathbf{x}',t'\right)}{\partial x_i^2}$$

 P^{U} is the Green's function of the scalar pb.

Turbulence, mixing and random walks

original motivation for Lag....

Random walks

$$d\vec{V}(\vec{X},t) = -\gamma(\vec{V})dt + dG(t)$$

• White acceleration,

spectrum :
$$E_L^A(\omega) \propto \omega^0$$

• Velocity spectrum,

$$E_L^V(\omega) = C_0 \epsilon \, \omega^{-2}$$
 dimensionally : $\langle v(t)v(t+\tau) \rangle_t = C_0(\epsilon \tau)$

Euler & Lagrange

- Euler : **u**(**x**, t) , **x** in {flow domain}
- Lagrange : $\mathbf{v}(\mathbf{x}_0, t)$, \mathbf{x}_0 in {initial positions}







⁽volume fraction)





turbulence mechanics 101



abstract

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- The dynamics of inertial particles: size effects and density effects.

some references

- B. Sawford, JFP, « A Lagrangian view of turbulent dispersion and mixing », Cambridge Lecture Notes, to appear.
- F. Toschi and E. Bodenschatz. Lagrangian Properties of particles in Turbulence. Ann Rev. Fluid Mech, 41 p 375 (2009)

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Experiments Gifford - Hanna

Gifford, Month. Weath. Rev., **83**, 293, (1955) Hanna, J. Appl. Meteo., **20**, 242, (1981)





NATIONAL CENTER FOR ATMOSPHERIC RESEARCH (NCAR) BOULDER, CO 80307-3000

Revision A

May 1999

Neutral balloons + Doppler radar

- ratio $\beta = T_L / T_E$
- Re ≈ 25,000
- size 1m³
- sampling 1Hz, 1h runs



Experiments Lien D'Asaro

Lien, d'Asaro, Daikiri, J. Fluid Mech., 362, 177, (1998)





Resolved Particle Tracking

Fully developped turbulence, $R_{\lambda} \approx 1000$

- Scale resolution : $L/\eta \approx 10,000$
- Time resolution : T/ $\tau_\eta \approx 1{,}000$
- Lab experiment : $L\approx 10~cm$ 100~cm : $T\approx 0.1~s$ 1~s pixel size \approx 10 μm (NB: max 1024²) sample rate > 10 kHz



- Data size $N = (L/\eta)^2 \ (T/\ \tau_\eta) \ (10) \approx 10^{12} = 1Tb\ /\ s$ per video channel

Silicon-strip detectors

Voth, Satyanarayan, Bodenschatz, Phys. Fluids, 10, 2268, (2000)



 $\begin{array}{l} \mbox{Particles}:10\ \mu\mbox{m}\\ \mbox{Pictures}:512\ x\ 512\ pixels\\ \mbox{Rate}:70,000\ images\ /\ sec\\ \mbox{Record}:4000\ images\\ \mbox{R}_{\lambda}\approx800 \end{array}$



Particle Tracking Velocimetry

Ott, Mann, J. Fluid Mech., **422**, 207, (2000) >>**Wiki software** <<



camera 1







PTV tracking issues



- SPEED > 25 000 fps
- REDUNDANCY >= 3 cameras
- LIGHT ≈ 200 W laser
- DATA x GB (...most of it useless ... FPGA et al.)
- CALIBRATION perspective, ...
- PROCESSING missing segments derivative of signal



PTV tracking









Ayyalasomayajula et al. PRL 97 (2006)



FIG. 1 (color). The wind tunnel showing the camera (far left at the beginning of its trajectory), the sled, and the laser sheet The active grid and spray system are at the tunnel entrance (jus above the camera lens). The copper strips (right foreground) are the magnetic braking system for the camera sled.

PTV tracking in clouds

Bodenschatz Zugspitze experiment, 2010





Signal processing



Measurments in VK flows



Measurements in wind tunnel @ LEGI

Qureshi, Bourgoin, Baudet, Cartellier, Gagne, *PRL* **99** (2007) Qureshi, Arrieta, Baudet, Cartellier, Gagne, Bourgoin, *EPJ B* **97**, (2008)





Acoustic spectroscopy Lund & Rojas, *PhyD*, **37** (1989).

Scattering equation, 1st Born approx

 $\partial_{tt} p_s - c^2 \Delta p_s = -c^2 \rho_0 div(u_{s0} \times \Omega) + \partial_t (u.grad p_{s0}) - p_{s0} \Delta(u.u_s)$

Far-field

 $p_{scatt}(R, t) \approx p_0 g(\theta) M \Omega_{perp}(q, t)$

quadrupole, forward scatt amplitude -(40 to 60)dB Doppler shift



experiment : vortex street

Baudet et al. PRL (1991) Brillant et al. EPJB **37** (2004)

• $p_{scatt}(R, t) \approx p_0 g(\theta) M \Omega_{perp}(q, t)$

flow: U=26 cm/s rod: d= 3mm

b≈ 5.4 d



Figure 1. Experimental set-up and vortex street caracteristics.

turbulent cascade

Gervais, Baudet & Gagne, *Exp in Fluid*, **42** (2007) Poulain et al., Flow, *Turb. and Comb.*, **72** (2004)





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Mordant, et al. NJP 6 (2004)





3.0



Figure 1.2 (a) Lagrangian velocity autocorrelation function, measurement from [90] at $R_{\lambda} = 740$ – inset: plot in semi-logarithmic scale. (b) Data for Lagrangian integral time scale. Symbols: **a**, [177, 173]; **•**, [178]; **b**, Yeung (Pers. comm.); △, [19] (adjusted after pers. comm.); ◊, [102] indirect; ◊, [30] indirect; +, [92] lab, ×, [92] DNS. Lines: ---, second order stochastic theory Eq.(1.15); -, empirical fit Eq. (1.16); - - -, large Re limit Eq. (1.14)

Second order structure function

Mordant, Metz, Michel, Pinton, Phys. Rev. Lett., 87, 214501, (2001)



 $D_{L}^{2}(\tau) = \langle v(t+\tau)-v(t) \rangle^{2} \rangle$

Kolmogorov 'K41' dimensional argument ($[\epsilon]{=}m^{2}\!/\!s^{3}$)

 $D^2_{\ L}(\tau)\ = C_0\ \epsilon\ \tau$

C₀ universal 'constant' in 'inertial range'

Second order structure function

Biferale et al. PoF 20 (2008)



DNS R $_{\lambda}$ = 178, 284 EXP: R $_{\lambda}$ = 350, 690, 815



velocity spectrum

Mordant, Metz, Michel, Pinton, Phys. Rev. Lett., 87, 214501, (2001)



 $R_{L}(\tau) \approx \exp(-\tau / T_{L})$ $E_{L}(\omega) = v^{2} T_{L} / (1 + T_{L}^{2} \omega^{2})$ Kolmogorov $E_{L}(\omega) = C_{0} \varepsilon \omega^{-2}$



Heisenberg-Yaglom scaling : $< a^2 > \propto \ \epsilon^{3/2}
u^{-1/2}$

Lagrangian acceleration





Heisenberg-Yaglom scaling : $< a^2 > \propto \ \epsilon^{3/2} \nu^{-1/2}$



Figure 1.6 DNS and laboratory results for the non-dimensional acceleration $\frac{1}{3}\langle A_i^2 \rangle / (\langle \epsilon \rangle / t_\eta) = a_0$. Symbols: •, [177]; •, [178]; **I**, [63]; +, [156]; ×, [161]; \bigcirc, \square [135]; •, [162]. Lines: --, Eq. (1.22); ---, Eq. (1.23)

lagrangian intermittency





lagrangian SF exponents



Figure 1.4 Lagrangian structure function scaling exponents from: laboratory data, [90] \blacktriangle , $R_{\lambda} = 740$; [92], \times , $R_{\lambda} = 510 - 1000$; [170], +, $R_{\lambda} = 200 - 815$; and DNS; [19], \circ , $R_{\lambda} = 284$; [92], \Box , $R_{\lambda} = 75 - 140$

lagrangian intermittency





lagrangian SF exponents

ICTR collaboration, Phys. Rev. Lett., 100 (2008)



Euler vs. Lagrange
M. Borgas. Phil. Trans. Roy. Soc. London, A342, 379, (1993)

$$\xi(q) = (1/2 + \lambda_L^2)q - \lambda_L^2 q^2/2,$$

$$D_p(\tau) \sim \langle \epsilon_{\tau}^{p/2} \rangle \tau^{p/2} \sim \tau^{p/2 + \alpha^L}(p/2)$$

$$S_p(\ell) \sim \langle \epsilon_{\ell}^{p/3} \rangle \ell^{p/3} \sim \ell^{p/3 + \alpha^E}(p/3)$$
Richardson $\ell^2 \sim \tau^3$

$$\lambda_L^2 / \lambda_E^2 = (3/2)^3 \simeq 3.5$$

$$\lambda_E^{2} \approx 0.022 \quad \lambda_L^{2} \approx 0.085 \quad \lambda_L^{2/} \lambda_E^{2} \approx 3.7 \pm 0.5$$



Euler vs. Lagrange

O. Kamps, R. Friedrich, R. Grauer, PRE 78 (2008)



Lagrangian acceleration









Short-time correlation for the acceleration direction Long-time correaltion for the acceleration magnitude

Correlation of velocity increments



• $\Delta u_{\tau 0}(t) = v(t+\tau_0)-v(t)$ -> $C(t) = \langle u_{\tau 0}(t') u_{\tau 0}(t'+t) \rangle_{t'}$

A Lagrangian Random Walk



 $< \log |u_{\tau 0}(t')| - < \log |u_{\tau 0}| >)(\log |u_{\tau 0}(t'+t)| - < \log |u_{\tau 0}| >_{t'} \propto -\lambda^2 \log(t)$

MRW model

Bacry, Delour, Muzy, Phys. Rev. E, 64, (2001).

stochastic equation for the velocity increments

$$d_t u = -\gamma(u)u + \xi(t)$$

'K41' theory : $\xi(t)$ is δ -correlated noise,

Model, from observations :

$$\xi(t) = e^{\omega(t)}G(t)$$

G(t) : gaussian , white in time, and :

$$\langle \omega(t)\omega(t+\Delta t)\rangle_t = -\lambda^2 \log(\Delta t/T_L)$$

Langevin models of Lagrangian acceleration

Aringazin & Mazhitov, Phys. Rev. E, 68, 026305, (2004)

$$d_t a = \gamma F(a) + \sigma L(t) \quad \beta = \gamma / \sigma^2$$

$$P(a) = \int_0^\infty d\beta P(a|\beta) f(\beta)$$

when L(t) is δ -correlated Gaussian white noise

F(a)=-a

$$P(a|\beta) = C(\beta) \exp[-\beta a^2/2]$$

QUESTION : statistics $f(\beta)$?

Langevin models of Lagrangian acceleration Aringazin & Mazhitov, Phys. Rev. E, 68, 026305, (2004) 1 • $f(\beta)$: χ -square distribution 0.01 0.0001 • $f(\beta)$: log-normal distribution 1. • 10-6 • unifying concept : $\beta = \beta(u)$ 1. • 10⁻⁸ -20 20 40 0 • $\beta(u) = u^2 : \chi^2$ • $\beta(u) = \exp(u)$: log-normal 0.8 <^4₽ 0.6 • associated Langevin eqn. $\partial_t a = \gamma F(a) + e^\omega L(t)$ 20 -20

• link with Laval-Dubrulle-Nazarenko turbulence model

summary 1

- 1. Time and space resolution is available.
- 2. K41 theory = random walk in velocity space, from Lagrangian viewpoint.
- Corrections (very important in terms of forces) correspond do memory effects.
 Integrating the statistics of force from dissipative to integral scale is more acurate than asymptotic inertial range theories. As usual, the difficulty lies in the treatment of pressure.

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pair dispersion

Richardson –Obukhov law : $\langle r^{+^2}(t) \rangle = g \langle \epsilon \rangle t^3$ (RO)

Batchelor small time limit : $\langle r^{+2}(t) \rangle - r_0^2 = \langle (\Delta u (r_0))^2 \rangle t^2$ (B) $= \frac{11}{3}C \langle \epsilon \rangle^{2/3} r_0^{2/3} t^2$

(RO) for t >> t_0 , (B) for t << t_0 with $t_0 \approx \epsilon^{-1/3} r_0^{2/3}$

no intermittency corrections expected for (RO) possible correction for (B)

pair dispersion

very small time limit : $\left\langle r^{+^{2}}\left(t
ight)
ight
angle =r_{0}^{2}\exp\left(\gamma t/t_{\eta}
ight)$

for $t_0 \ll t_\eta$, $r_0 \ll \eta$: exponential separation $t/t_\eta = \ln \left(\eta^2/r_0^2 \right)/\gamma$

the particules never separate !

very large time limit : $\langle r^{+^2}(t) \rangle = 2\sigma_x^2 \delta_{ii} = 12\sigma_u^2 T_L t$ $(t \gg T_L)$

independent motions

NB : r_0 , t_0 , t_η , T_L , many many scales ! for a limited Lagrangian scale separation.



Figure 1.9 Relative dispersion plots in inertial sub-range scaling using the length and time scales r_0 and t_0 . Initial separations are nominally, from bottom to top, $r_0/\eta = 1/4, 1, 4, 16, 64$, and 256. Lines: ---, $R_{\lambda} = 38; ---, R_{\lambda} = 240; --, R_{\lambda} = 650$. The horizontal line is at a value of 0.6

pair dispersion

Bourgoin et al. Science, 311 (2006)



Fig. 2. Evolution of the mean square particle separation. The mean square separation between particle pairs is plotted against time for 50 different initial separations at a turbulence level of R, - 815, with the time axis normalized by the Kolmogorov scales. Each curve represents a bin of initial separations 1 mm wide (=43n), ranging from 0 to 1 mm to 49 to 50 mm. The curves are scaled by the constant (1)C, (eA)23 (Eq. 1). The data collapse onto

a single universal power law. The bold black line is the power law predicted by Batchelor (2.1). Because the smallest Δ_0 measured is not in the inertial range, we do not expect it to scale perfectly as I², and indeed it does not scale as well as the larger Δ_0 . The inset shows the same curves scaled simply by the Kolmogorov length, for which we see no scale collapse. For both plots, we see no Richardson-Obukhov t² scaling.



Berg et al. PRE, 74 (2006)



FIG. 5. $(\langle r^{2/3} \rangle - r_0^{2/3})/(r_0^{2/3}t/t_0)$ vs t/t_0 . The different curves correspond to the different bins.

pair dispersion

Berg et al. PRE, 74 (2006)



Again, a continuous description from dissipative to integral scale would be more efficient than asymptotic theories.

N > 2 : the geometry of turbulence



Non linear Navier Stokes term : u.grad(u) : triadic interactions





Define the 3 vectors : $\rho^{+(1)} = \frac{1}{\sqrt{2}} \left(\mathbf{x}^{+(2)} - \mathbf{x}^{+(1)} \right)$ $\rho^{+(2)} = \frac{1}{\sqrt{6}} \left(2\mathbf{x}^{+(3)} - \mathbf{x}^{+(2)} - \mathbf{x}^{+(1)} \right)$ $\rho^{+(3)} = \frac{1}{\sqrt{12}} \left(3\mathbf{x}^{+(4)} - \mathbf{x}^{+(3)} - \mathbf{x}^{+(2)} - \mathbf{x}^{+(1)} \right)$

build the matrix M = $\rho_{ij}\rho_{ij}$, with eigenvalues $g_1 > g_2 > g_3$, then :

tetrahedron size : $R^2 = g_1 + g_2 + g_3$



Xu et al. NJP, 10 (2008)



tetrahedron shape : $I_i = g_i/R^2$

 $I_1 \approx I_2 >> I_3$: pancake

 $I_1 >> I_2 \approx I_3$: needle



tetrahedron shape : $I_i = g_i/R^2$

 $I_1 \approx I_2 >> I_3$: pancake

 $I_1 >> I_2 \approx I_3$: needle



Xu et al. NJP, 10 (2008)



more on tetrads ...

Chertkov, Pumir, Shrainman, PoF, **11** (1999) Pumir, Naso, NJP, **11** (2010)



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Motion, with D≠0



Forces, at $\text{Re}_{p} \rightarrow 0$



Maxey, M. & Riley, J. 1983 Equation of motion of a small rigid sphere in a nonuniform flow. Phys. Fluids **26**, 883-889, Gatignol, R. 1983 J. Mec. Theoric. Appl. 1, 143, and T. Auton, J. Fluid Mech. 183, 199 (1987), T. Auton et al., J. Fluid Mech. 197, 241 (1988)



Bubbles Mordant, Pinton *Eur. J. Phys. B*, **18**, (2000)







dynamical questions



- acceleration (force) variance
- response time
- PDF of fluctuations
- orientations

Size effect / acc. variance

$$ec{a} \propto ec{
abla}_D \ p \ igcup \ a^2
angle = a_0' \epsilon^{4/3} D^{-2/3}$$

















Response time, from $<a(t)a(t+\tau)>$





Qureshi, Bourgoin, Baudet, Cartellier, Gagne, *PRL* **99**, 184502 (2007)





FIG. 3 (color online). Probability density functions of acceleration at Taylor Reynolds numbers (a) 717 and (b) 396. Particle sizes in d/η represented by each symbol are as follows: black unfilled diamonds, (a) 1.95 and (b) 4.75; blue filled diamonds, (a) 3.23 and (b) 7.87; green unfilled triangles, (a) 4.37 and (b) 10.64; and red filled triangles, (a) 5.82 and (b) 14.18.



Evolution of acceleration flatness



 $\langle a^n \rangle \sim \langle \delta_D P^n \rangle / D^n$

 $\langle \delta_D P \rangle \propto \langle \delta_D v^2 \rangle$ $\langle \delta_D P^n \rangle \propto D^{\zeta_{2n}}$ $\langle a^n \rangle \propto D^{\zeta_{2n}-n}$

variance $\langle a^2 \rangle \propto D^{\zeta_4 - 2} \sim D^{-0.8}$ flatness $F(D) = \langle a^4 \rangle / \langle a^2 \rangle^2 \propto D^{\zeta_8 - 2\zeta_4} \sim D^{-0.4}$

dynamical questions

$$\rho_{p} \frac{d\mathbf{v}}{dt} = \rho_{f} \frac{D\mathbf{u}}{Dt} + (\rho_{p} - \rho_{f})\mathbf{g}$$

$$- \frac{9\nu\rho_{f}}{2a^{2}} \left(\mathbf{v} - \mathbf{u} - \frac{a^{2}}{6}\nabla^{2}\mathbf{u}\right)$$

$$- \frac{\rho_{f}}{2} \left(\frac{d\mathbf{v}}{dt} - \frac{D}{Dt} \left[\mathbf{u} + \frac{a^{2}}{10}\nabla^{2}\mathbf{u}\right]\right)$$

$$- \frac{9\rho_{f}}{2a} \sqrt{\frac{\nu}{\pi}} \int_{0}^{t} \frac{1}{\sqrt{t-\zeta}} \frac{d}{d\zeta} \left(\mathbf{v} - \mathbf{u} - \frac{a^{2}}{6}\nabla^{2}\mathbf{u}\right) d\zeta$$

$$- \text{ acceleration (force) variance}$$

$$- \text{ response time}$$

$$- \text{ PDF of fluctuations}$$

- modeling

Faxen corrected model

Calzavarini et al. JFM (2009)

Improved particle equation: non uniformity of flow at particle scale, Particle is moving in a spatially averaged field

$$\frac{dv}{dt} = \frac{3\rho_f}{\rho_f + 2\rho_p} \left(\frac{Du}{Dt} + \frac{3\nu}{a^2}(u-v) \right)$$
$$\underbrace{\frac{volume}{average}}_{volume} \left(\frac{dv}{dt} = \frac{3\rho_f}{\rho_f + 2\rho_p} \left(\left\langle \frac{Du}{Dt} \right\rangle_V + \frac{3\nu}{a^2}(\langle u \rangle_S - v) \right) \right)$$

Maxey, M. & Riley, J. 1983 Gatignol, R. 1983 Computationally efficient Spectral DNS + filtering in k space (gaussian kernel)

Faxen corrected model

Calzavarini et al. JFM (2009)

$$\frac{dv}{dt} = \frac{3\rho_f}{\rho_f + 2\rho_p} \left(\left\langle \frac{Du}{Dt} \right\rangle_V + \frac{3\nu}{a^2} (\langle u \rangle_S - v) \right)$$



modeling ...

- Faxen corrections Calzavarini et al., *JFM* **630** (2009)
- Physalis code Naso & Prosperetti, NJP 12 (2010)
- Penalty method Homann & Bec, JFM 651 (2010)



• ...





- Shadow problems
- Gimbal lock
- OpenGL on Nvida



Orientations

















 $E_t = (1/2)mv^2, E_r = 1/2J(d\theta/dt)^2$, with $J = (2/5)m(D/2)^2$

Energy	mean	rms
Ek trans	300 µJ	200 µJ
Ek rot	60 µJ	340 µJ



Power: $P = d(E_t + E_r)/dt$, $\overline{P} = 12 \ \mu W$, $p_{rms} = 2.1 \ mW$

Fluctuation / Dissipation relationships ?



Lag. temperature in Rayleigh-Bernard Y. Gasteuil, M. Gibert, W. Shew, P. Metz, JFP, *Rev. Sci. Instr.* (2007)







"turb. mechanics 101"







Yoann Gasteuil, Romain Volk, Robert Zimmermann, Enrico Calzavarini, Emmanuel Lévêque, Alain Pumir, Aurore Naso, Nicolas Mordant, Pascal Metz, Gautier Verhille,

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