

Turbulent flow properties of large-scale vortex systems

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Communicated by Alexandre J. Chorin, University of California, Berkeley, CA, May 19, 2006 (received for review April 1, 2006)

Large-scale computations of dynamically interacting vortex tubes forming filaments are performed with a view toward investigating their relationship to turbulent fluid flow. It is shown that the statistical properties of the tubes are consistent with commonly accepted observations about turbulence such as the Kolmogorov inertial range spectrum and lognormality of the vorticity distribution. A loop-removal algorithm is demonstrated to reduce the nominally exponential growth rate in the number of tubes to linear growth without apparent harm to the underlying physics. In this form, a vortex tube method may become a practical means for simulating high Reynolds number turbulent flows.

gridfree | turbulence | vortex methods

That the dynamical properties of turbulent flow depend on the complex interaction of vortical structures is perhaps its most fundamental property (1, 2). This recognition has motivated efforts toward exploring the statistical mechanics of large systems of vortices (2) as a means toward understanding and explaining why turbulent flow has the characteristics it has. Interest in vortex systems also extends to their use in numerically modeling turbulent flow for applications in engineering and natural systems (3–5). In particular, it has long been thought (6, 7) that representing turbulent flow by freely convecting and interacting vortex elements has the advantage of avoiding the unphysical smoothing that commonly occurs in less than fully resolved grid-based calculations.

The potential advantage of computing turbulence through its vortices has been historically undermined by the dynamical complexity of the phenomenon: the self-determination of a vortex system is an example of an N -body problem and, hence, very expensive computationally. Moreover, the primary physical mechanism of interaction, namely vortex stretching and reorientation, produces convoluted, spatially intermittent vortical structures of intricate detail that tend to require a phenomenally large number of elements for their description through time.

In both of these areas, however, there have been significant advances in recent years that suggest that it is now feasible to perform comprehensive numerical simulations of large vortex systems. In particular, fast methods for solving the N -body problem, such as the fast multipole method of Greengard and Rokhlin (8, 9), allow for practical computations involving millions of vortex elements. In an equally important development, Chorin proposed a rationale for hairpin (10), or more generally, loop (2) removal, as a physically consistent means of simplifying the representation of turbulent structures without, possibly, altering the essential physics of the energy cascade. In fact, the vortex stretching process is accompanied by folding that brings energy to small dissipative scales. Direct elimination of folded vortices in the form of loops removes primarily local energy that is likely destined for subsequent dissipation at smaller scales. In this way there is justification for believing that the dynamics of the remaining vortices will not be unduly harmed if vortex loops are removed where and when they form.

The present work considers the computed properties of a turbulent region formed by the short duration pulse of a slotted jet (i.e., a “puff”) as simulated by an advanced, parallel imple-

mentation of a vortex tube method. It is found that central facets of turbulent flow having to do with energy spectra, correlation and structure functions, the probability density function (pdf) of the vorticity field, and the Hausdorff dimension of the vorticity support are well accounted for by the field of vortex elements. Moreover, loop removal provides enormous benefit in slowing the growth in the computational problem with little or no modification to the underlying physics. It may be concluded from this work that vortex simulations may offer a viable means for probing the nature of high-Reynolds-number turbulent physics as well as forming the basis for practical means for modeling turbulent flow in more general contexts.

Vortex Simulations

Following a standard approach (10, 11), short, straight vortex tubes are used as the primary computational element in representing the flow field. Tubes connected end to end form vortex filaments. Many filaments are present, and their collective positions as defined by the tubes gives an instantaneous representation of the vorticity field of the simulated flow field.

The i th tube out of N total is distinguished according to its end points \mathbf{x}_i^1 and \mathbf{x}_i^2 and circulation Γ_i and contributes to the velocity field at a point \mathbf{x} according to the Biot–Savart law (5)

$$-\frac{\Gamma_i}{4\pi} \frac{\mathbf{r}_i \times \mathbf{s}_i}{r^3} \phi(r/\sigma), \quad [1]$$

where $\mathbf{r}_i = \mathbf{x}_i - \mathbf{x}$; $\mathbf{x}_i = (\mathbf{x}_i^1 + \mathbf{x}_i^2)/2$; $r = |\mathbf{r}|$; $\mathbf{s}_i = \mathbf{x}_i^2 - \mathbf{x}_i^1$ is the axial vector along the segment; $\phi(r) = 1 - (1 - \frac{3}{2}r^3)e^{-r^3}$ is a high-order smoothing function used for desingularizing the Biot–Savart kernel; and σ is a scaling parameter. A typical value used here is $\sigma = 0.0001$.

Vortex tubes convect via their end points, and if they stretch beyond a maximum distance, say, h , they are subdivided. The circulation of each tube is held constant according to Kelvin’s theorem. For computations including loop removal, the filaments are monitored at each time step for locations where vortex tubes contained on the same filament come within close contact of each other. The resultant loop is then excised, and the remaining ends of the filament are rejoined. The algorithm is designed to remove all loops in the flow field at every time step.

The stretching and reorientation of the vortex tubes amounts to a discrete approximation to the convection and vortex stretching/reorientation terms in the vorticity transport equation. For calculations without loop removal, the influence of viscosity is omitted, and the system may be viewed as a numerical solution to the Euler equation. With loop removal present, there is an implied dissipation because local energy is being removed, and it can be imagined, in principle, that the rate of energy loss is a function of parameters such as tube length and radius that could ultimately be tied to a viscosity and Reynolds number. Consid-

Conflict of interest statement: No conflicts declared.

Abbreviation: pdf, probability density function.

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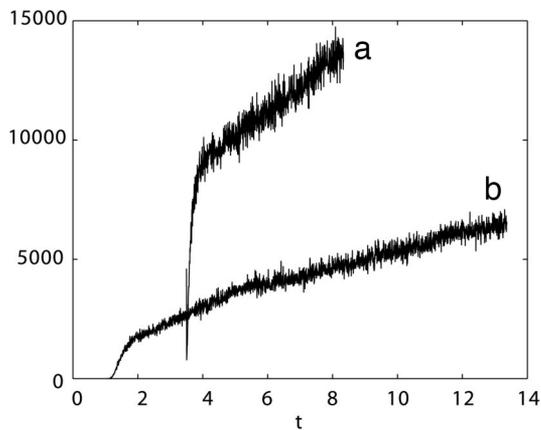


Fig. 4. Number of vortices eliminated at each time step by loop-removal algorithm. Curve a, $h = 0.025$; curve b, $h = 0.0375$.

appear. In contrast, the same run with loop removal has a relatively slow, linear growth in the number of tubes so that it is possible to continue the calculation for a much longer time. Results are shown here up to $t = 13.4$, when there are 555,681 vortices. A similar linear growth rate develops in the case with $h = 0.025$ after an initial transient during which the number of tubes jumps because of the sharper restriction on their length. It may be noted that the linear growth rate is slightly higher for the smaller value of h . This computation was continued to $t = 7.5$ when there were 746,161 vortices.

Fig. 4 shows the number of vortices removed at each time step for the calculations considered in Fig. 3. Evidently, there is quite a bit of variability from time step to time step, although the rate of removal correlates with the total number of vortices. It is clear that as h decreases, the rate of creation of new tubes increases, but so too does the rate of formation of new loops, with the result that the overall tube growth rate remains linear. In the two cases shown in Fig. 4, the cumulative number of tubes eliminated is >10 million, so that the total number that stay in the simulations is actually just a small fraction of those that have made an appearance since the beginning of the puff.

That the number of tubes grows despite the presence of loop removal to a large extent reflects the spread of the turbulence into a larger fluid volume. In fact, the spanwise averaged energy is initially greatest toward the center of the puff but subsequently diminishes and spreads outward as time proceeds. Fixed subvolumes within the central part of the turbulent region, when loop removal is present, appear to have either a constant or slightly declining number of tubes during the course of the simulations. A more complete understanding of the relationship between the number of tubes and the local turbulent statistics requires consideration of the time variation of energy and thus will not be considered here. One last observation is that the process of loop removal also removes volume occupied by vorticity, so that in this case the support of the vorticity field of necessity declines.

The images of turbulent fields in Figs. 1 and 2 are common to flows both with or without loop removal. In contrast, if individual filaments are displayed, such as in Fig. 5, then it is seen that the presence of loop removal causes a significant reduction in the density with which the vortices are packed into a given volume. This disparity, however, does not appear to have great effect on the properties of the turbulent statistics, as now will be considered.

Spectrum. For the purpose of acquiring statistics with which to assess the physicality of the turbulent puffs, velocities are computed on a grid of uniformly spaced points covering the

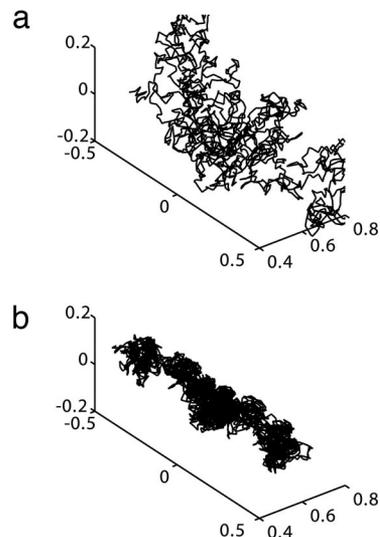


Fig. 5. Vortex filaments in turbulent flow. (a) A single filament comprising 1,903 tubes at $t = 13.4$, with loop removal. (b) A single filament comprising 3,485 tubes at $t = 1.77$, without loop removal.

spanwise period lying within the region consisting of tubes. Fig. 6 shows the computed velocity components on a typical spanwise cut through a puff, making clear that the data are fully within the turbulent regime.

Spanwise periodicity is particularly convenient for the calculation of one-dimensional velocity spectra using a fast Fourier transform (FFT). Thus, $N + 1$ discrete points are placed in the z direction with velocities at points 1 and $N + 1$ equal to each other. The FFT performed for u , v , w yield the Fourier coefficients \hat{u}_k , \hat{v}_k , \hat{w}_k , respectively, and from these the energy spectrum is computed via

$$E(k) = (\overline{|\hat{u}_k|^2} + \overline{|\hat{v}_k|^2} + \overline{|\hat{w}_k|^2})/2, \quad [2]$$

where the overbar denotes averaging over many parallel lines through the turbulent zone. For the puff without loop removal, the averaging is done over 841 lines with $N = 1,000$ spread uniformly over the domain $0.48 \leq x \leq 0.62$, $-0.07 \leq y \leq 0.07$. With loop removal, the later time of the calculation means that the puff has spread further, and accordingly the velocity data are accumulated over the larger region $0.6 \leq x \leq 0.8$, $-0.15 \leq y \leq$

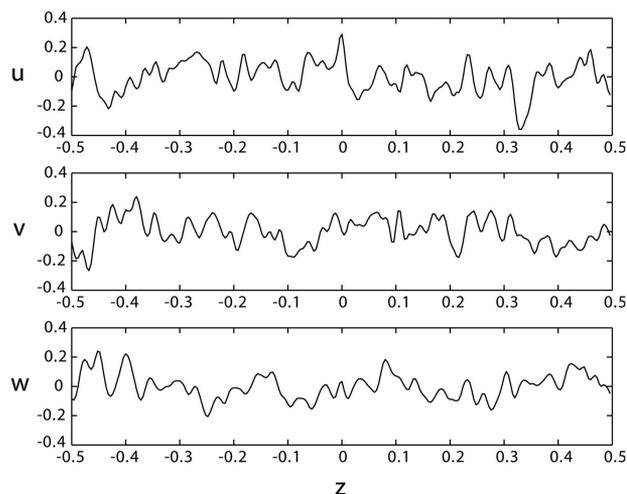


Fig. 6. Velocity traces in the spanwise direction.

to that in ref. 11 in which the tendency of the radii of the vortex tubes to decrease in time is used as a substitute for covering the vorticity support with a series of diminishing self-similar objects. In particular, the sums $S(D) \equiv \sum_i \rho_i^D$, where ρ_i denotes the linear dimension of the i th object used in covering the vorticity, is calculated by means of $S(D) = \sum_i s_i r_i^{(D-1)}$, where the sum in this case is over the tubes contained in the fixed region $0.5 \leq x \leq 0.6$, $|y| \leq 0.05$, $|z| \leq 0.5$. The Hausdorff dimension is the value of D for which $S(D)$ remains constant in time. It should be noted that despite the global conservation of the vorticity volume, the volume occupied by vorticity in the subregion used in evaluating $S(D)$ decreases while the number of tubes grows from 272,117 to 629,747 as t ranges from 1.64 to 1.77. The implicit assumption here is that this volume reduction is part of the relaxation toward the final fractal state to which the vorticity is progressing.

The large amount of tubes in the collection volume results in smooth variation in $S(D)$ with time. A precise estimate of the slope of the $S(D)$ curves can be had from least-squares fits, and this slope is plotted in Fig. 12. It is evident that there is a zero crossing to the curve near $D = 2.5$. A linear fit near this point shows that the crossing is at $D = 2.483$, which is thus an estimate of the Hausdorff dimension.

A second scheme for computing D is by means of the box-counting dimension, assuming as it often is, that this method provides a practical substitute for directly computing the Hausdorff dimension of fractal objects (17). The box dimension is obtained by first covering a volume containing the vortices at a fixed time with cubes of various sizes with n denoting the number of cubes lying in one of the coordinate directions. For each n , the number of cubes intersecting the vortex tubes, $N(n)$ is counted, and the estimate of D is taken to be $\lim_{n \rightarrow \infty} (\log(N(n)))/(\log(n))$. In practical terms, the vortex tubes at a fixed time are not fractal, and D is estimated from a least-squares fit of a straight line to a log-log plot of $N(n)$ vs. n in an appropriate range of n . For small n the slope is expected to be near 3 because a small number of large boxes covers most of the domain. At the other extreme, when n is large, the slope is 3 because many small boxes fit inside the vortex tubes. The box dimension, if it should exist, is the slope of a straight line in a middle range of n . Fig. 13 shows such a

calculation for the data at time $t = 1.65$ for which the radii of the tubes is such that the boxes at the upper range of n are just fitting into the tubes. A clear change in slope from 3.11 to 2.638 occurs as determined from least-squares fits. The latter value may be taken as an estimate of the box-counting dimension of the vortex tubes.

The difference between the two estimates of Hausdorff dimension attempted here undoubtedly lies within the uncertainty of the calculations. It is reasonable to conclude that both methods affirm the conjecture that the highly stretched vorticity resides on a fractal set of dimension substantially below 3 and in the neighborhood of 2.5.

Conclusions

The results of this study suggest that beyond their superficial “turbulent” appearance, numerical simulations of vortex tubes forming filaments have characteristics that closely agree with physical experiments and direct numerical simulations of turbulent flow. Among the significant findings is a substantial Kolmogorov inertial range in the energy spectrum that is also revealed appropriately in the structure functions, lognormality of the vorticity field, the approach toward isotropy in the two-point correlation functions, and a Hausdorff dimension for stretched vorticity that is consistent with earlier theory and computation.

An important conclusion of this work is that although loop removal has a dramatic effect in curtailing the explosive growth in the number of vortices, it is not at the expense of the essential physics of the simulation. In fact, apart from some subtle effects on the pdf of $\ln(\Omega)$, the computations with loop removal have similar physics to the undisturbed simulation. Loop removal does affect energy, and finding the nature of this relationship should be a priority for further investigation.

I thank J. Geiger for assistance with the preparation of Fig. 2 and Drs. P. Collins, J. Krispin, and M. Potts for assistance with the development and use of the VorCat, Inc. (Rockville, MD) implementation of the 3D vortex tube method. The computations were performed on the National Science Foundation Terascale Computing System at the Pittsburgh Supercomputing Center.

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