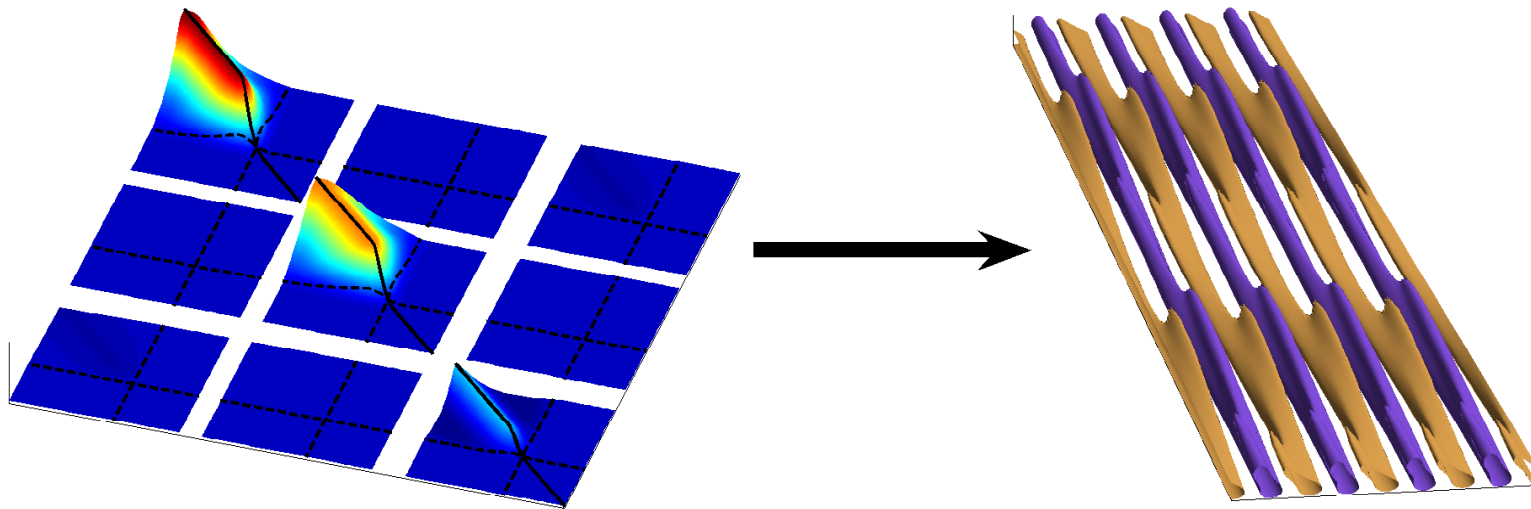


Stochastic excitation of streaky boundary layers

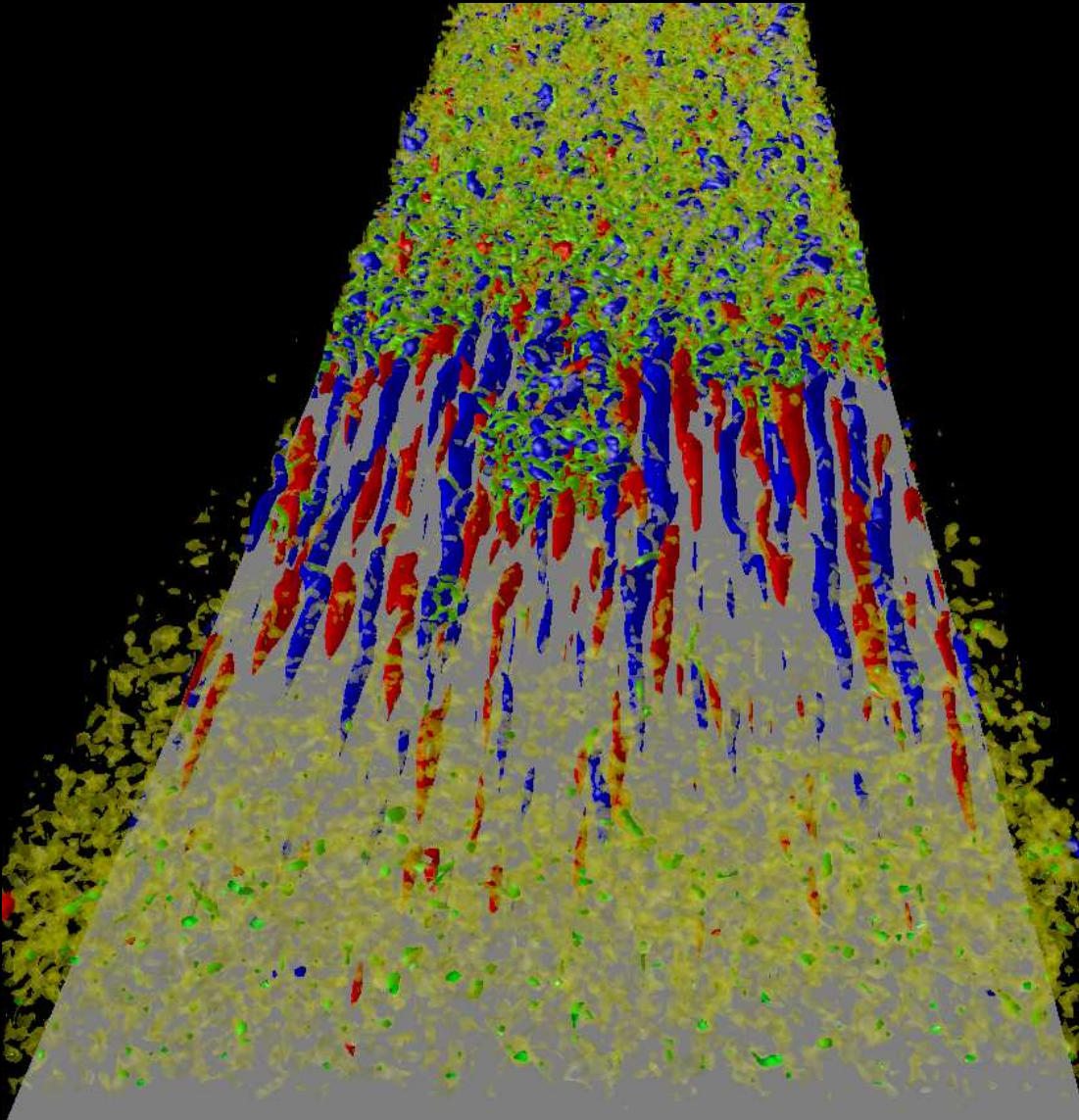
Jérôme Hœpffner

Luca Brandt, Dan Henningson

Department of Mechanics, KTH, Sweden



Boundary layer excited by free-stream turbulence



**Fully turbulent inflow
and flat plate**

Turbulent free-stream

- receptivity
- streaks
- streak instability
- turbulent spots
- turbulent boundary layer

(Image by Philipp Schlatter,

LES of bypass transition, Tuesday, D31)

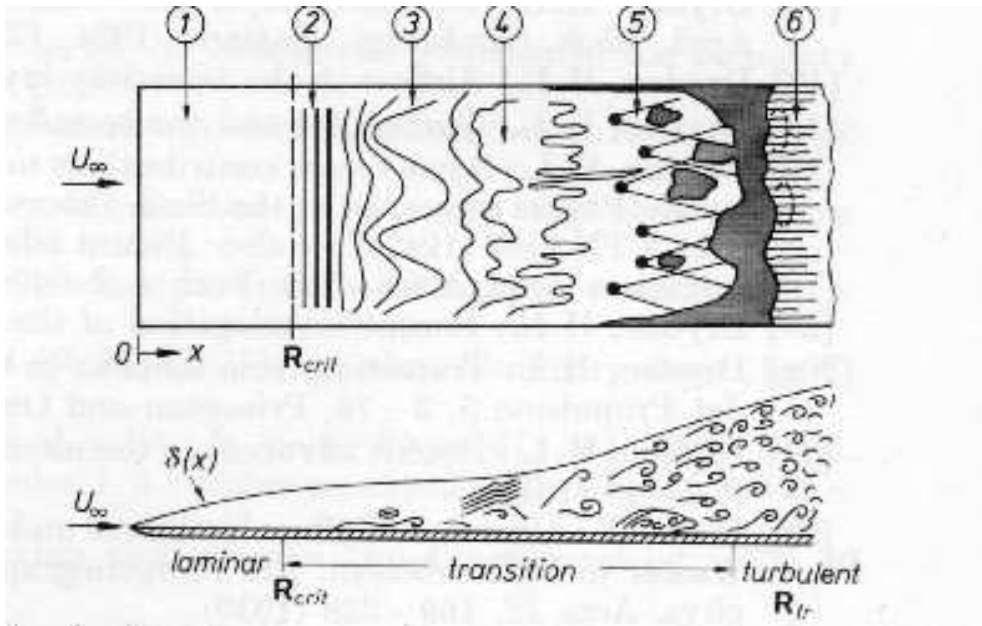
Boundary layer stability

TS waves:

Large Reynolds

2D waves

Exponential growth

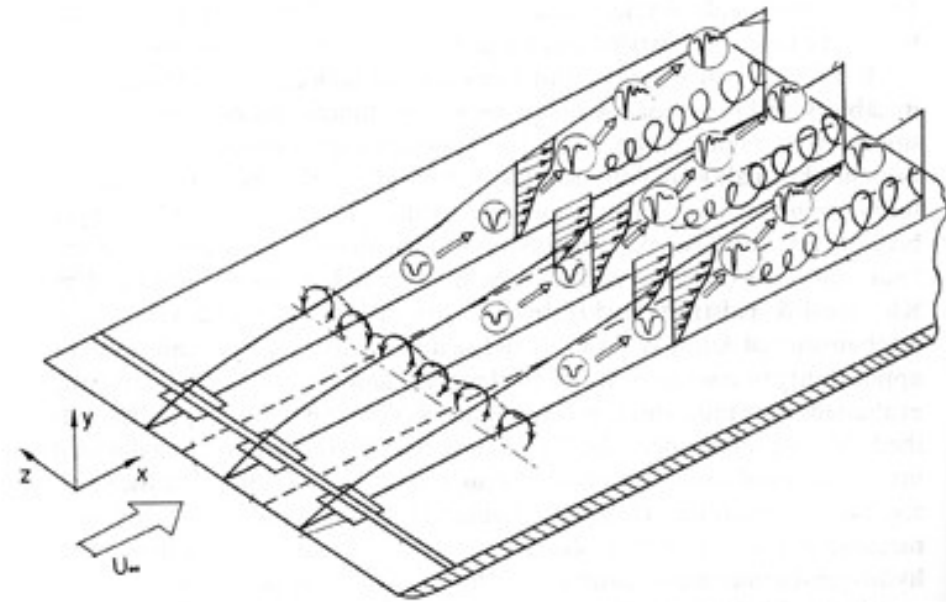


Streaks:

Subcritical Reynolds

Large external disturbances

Transient growth



Secondary instability of streaks

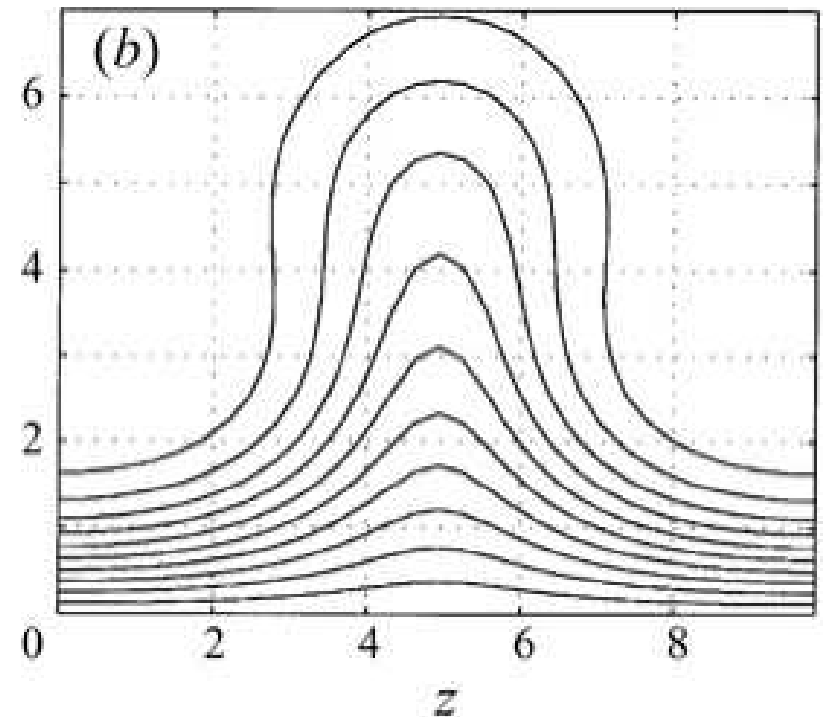
Streaks instability is at amplitude 26%
of the free stream velocity

inflectional profile

→ Inviscid instability

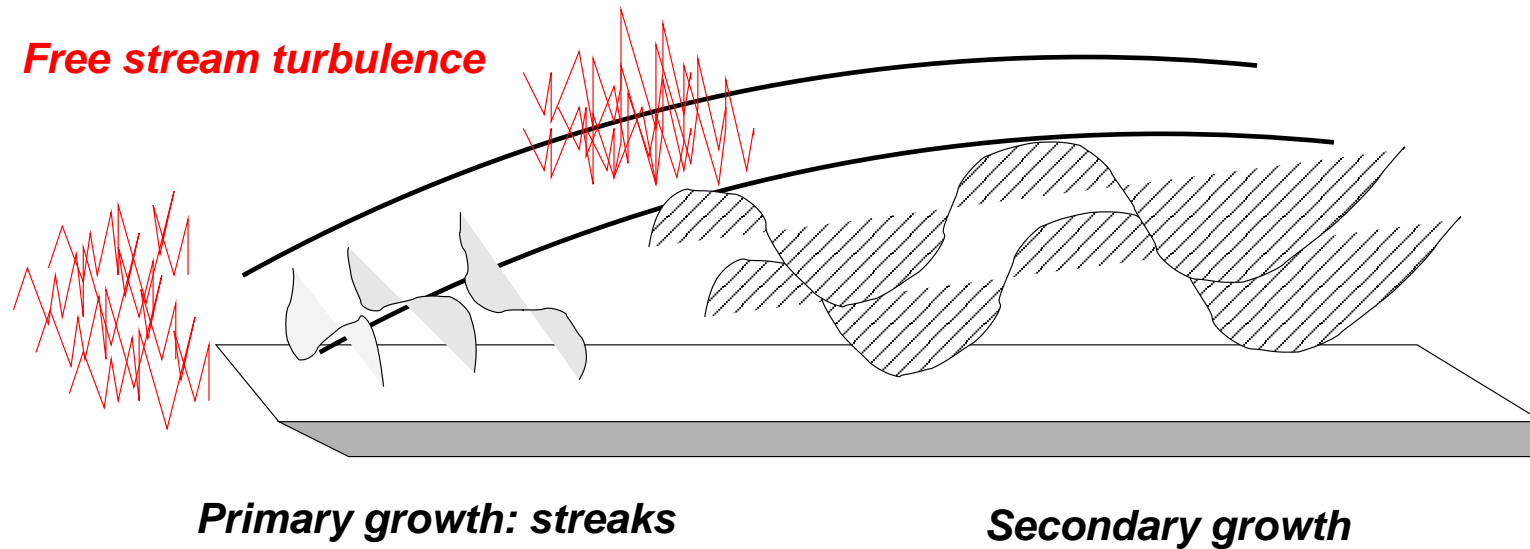
**Maybe an other mechanism
at lower amplitude?**

Contours of streamwise velocity, yz plane:



(Luca Brandt, PhD thesis)

Secondary transient growth of the streaks

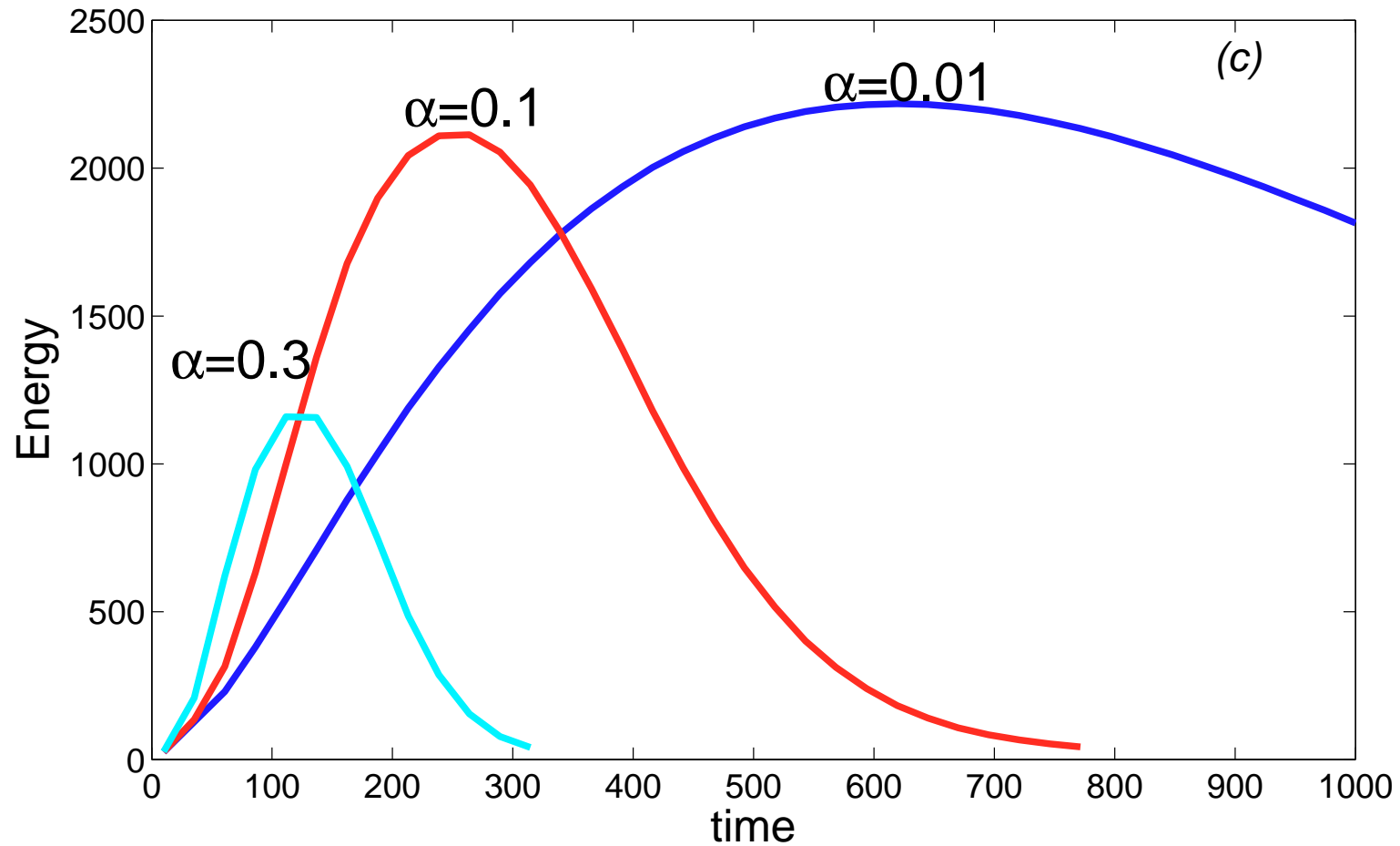


Assume the boundary layer is excited by the FST at all downstream position → streaks is generated, then streaks is disturbed

Possibility of transient growth on top of the streaks: Schoppa & Hussain, JFM(2002).

Energy growth: sinuous perturbations

Transient growth: energy envelopes



Streak amplitude: 25% of free-stream velocity



Question

How likely are those initial excitation in a FST boundary layer?

Will this growth mechanism be active with realistic disturbances?



Statistical description

Farrell & Ioannou, POF(1993): Stochastic forcing of the linearized Navier–Stokes equations.

FST is erratic, instationnary, we describe it by its statistics → two point correlation

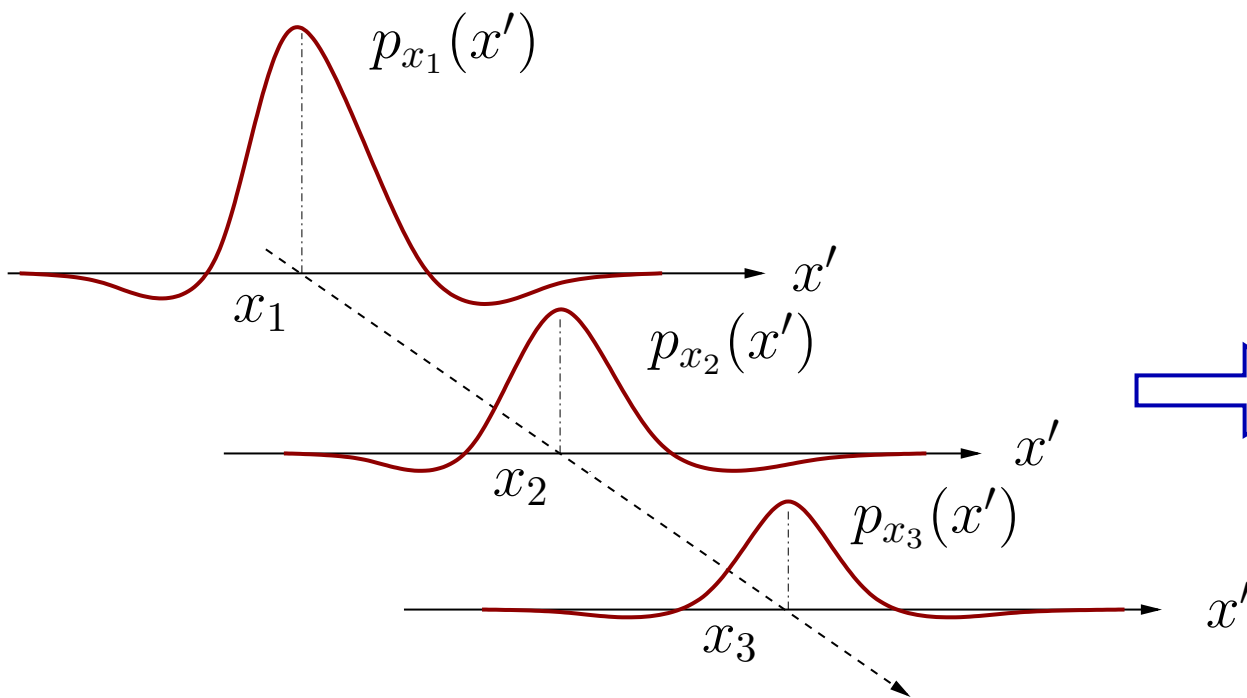
Average, or expectation operator E .

Two-point correlation: $P_u(x, x') = E[u(x)u(x')]$ of u at x and x' .

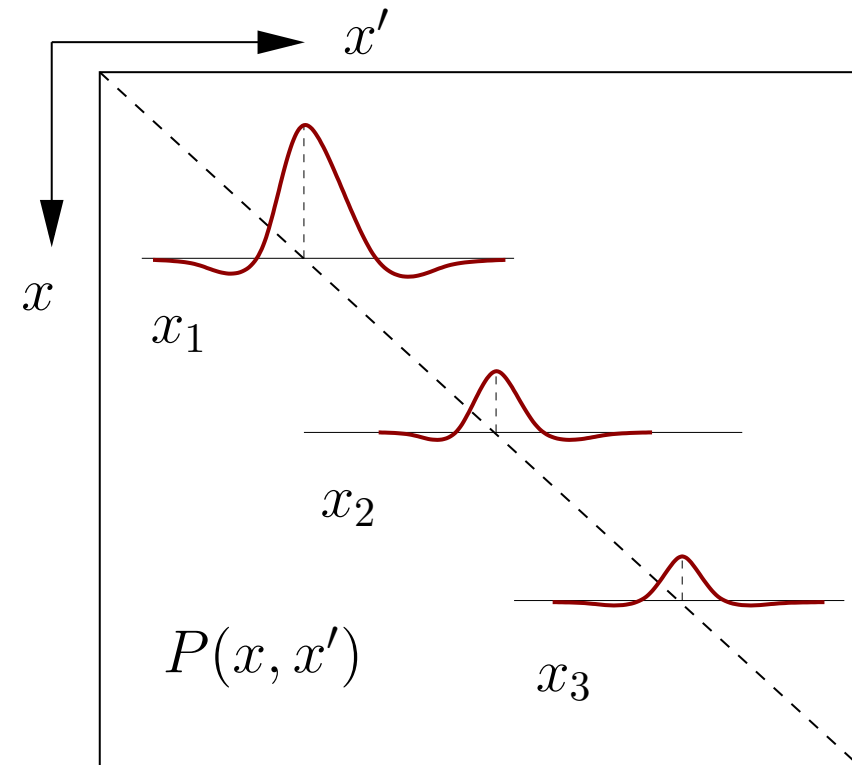
For 3D flow: $P(x, x', y, y', z, z', t, t')$.

Covariance matrix

Correlation is **covariance** normalized to unit variance.



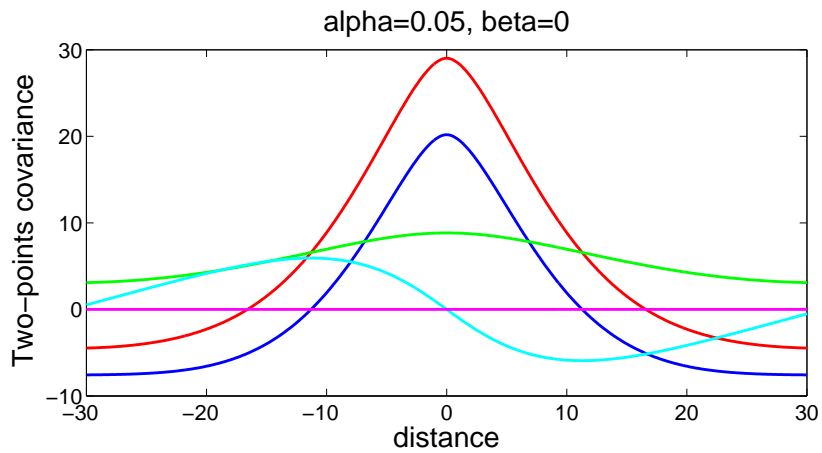
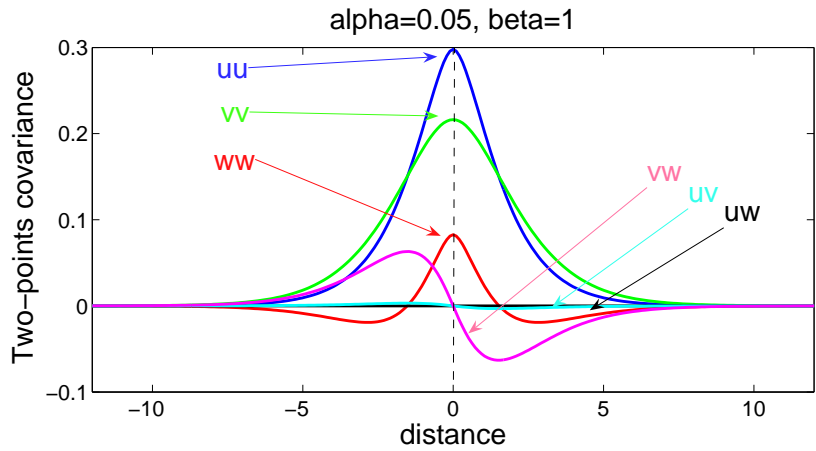
Two point correlation, varying in x



Correlation matrix

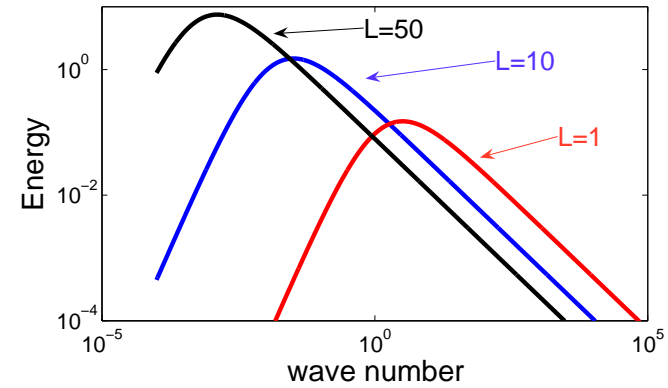
Two-point correlation of FST

Covariance in y :

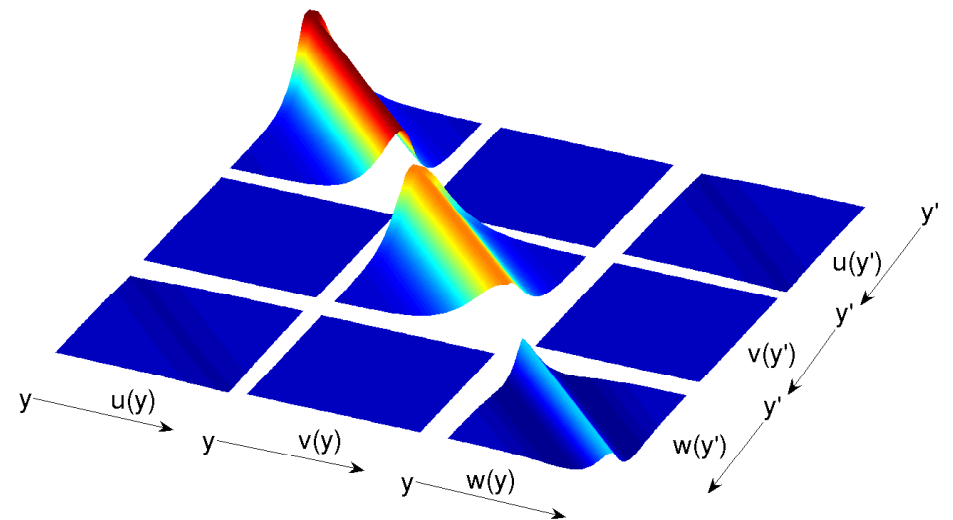


Energy spectra:

$$E(k) = \frac{2}{3} k L \frac{a(kL)^4}{(b+(kL)^2)^{(17/6)}}$$



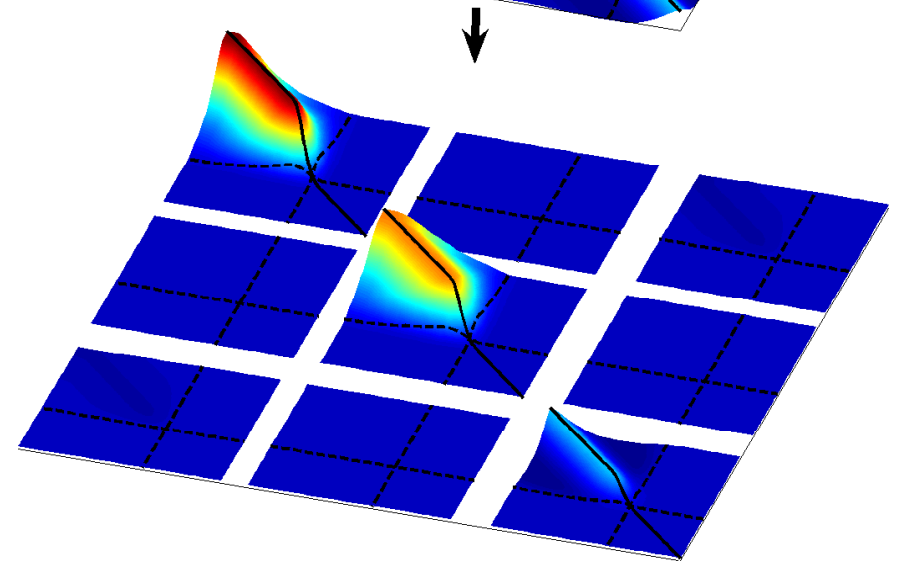
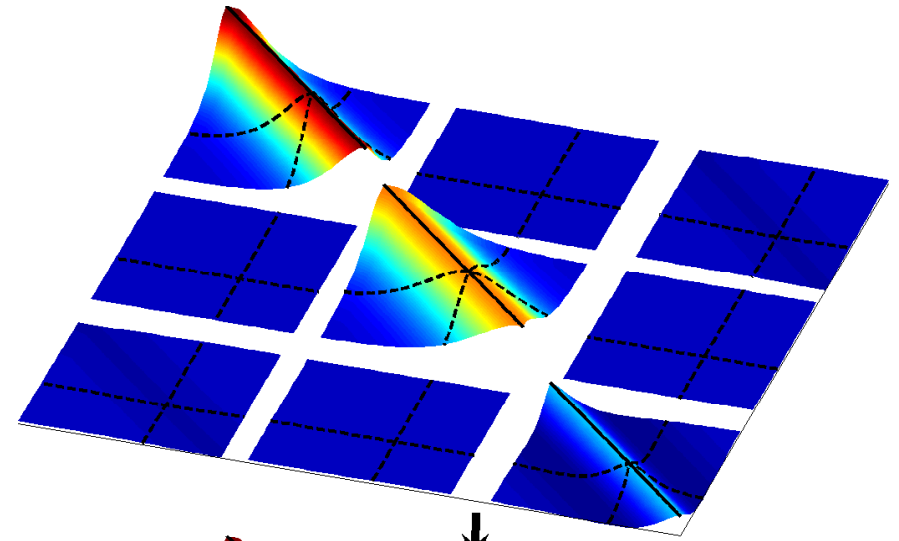
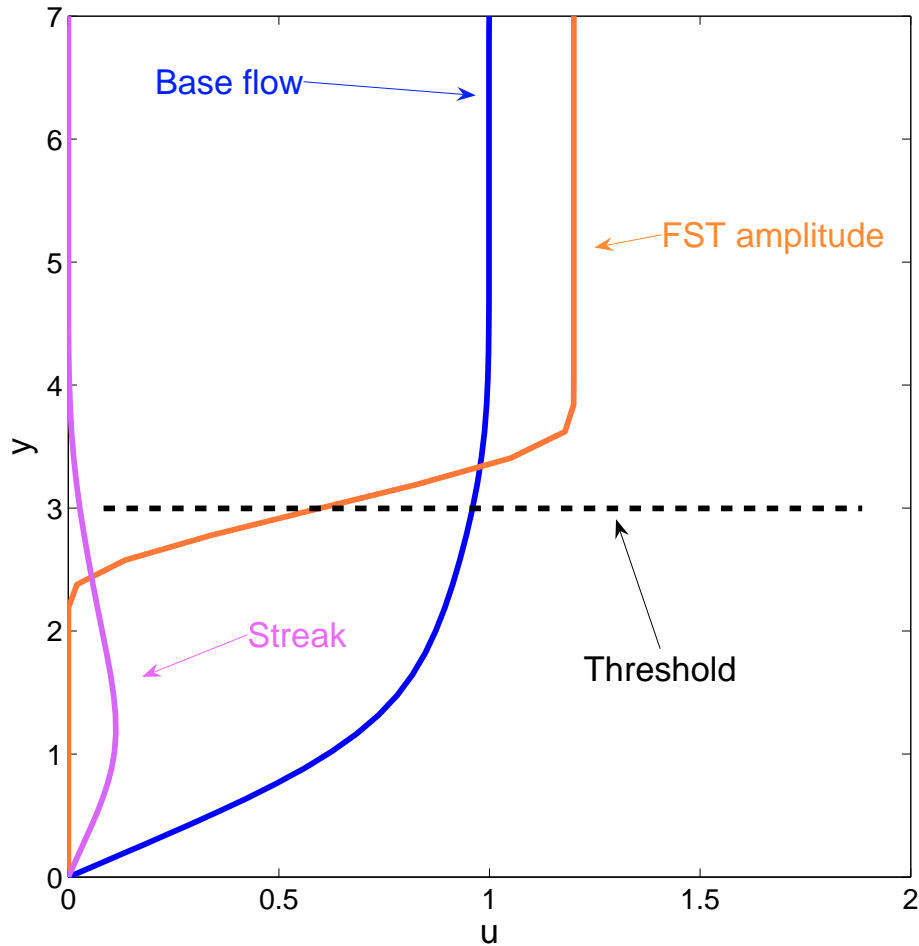
Covariance matrix:



Isotropic turbulence: Von-Karman spectrum

FST is only in the free-stream

Zero disturbances inside the boundary layer, Threshold at $y = 3\delta^*$



Covariance matrix with ramping



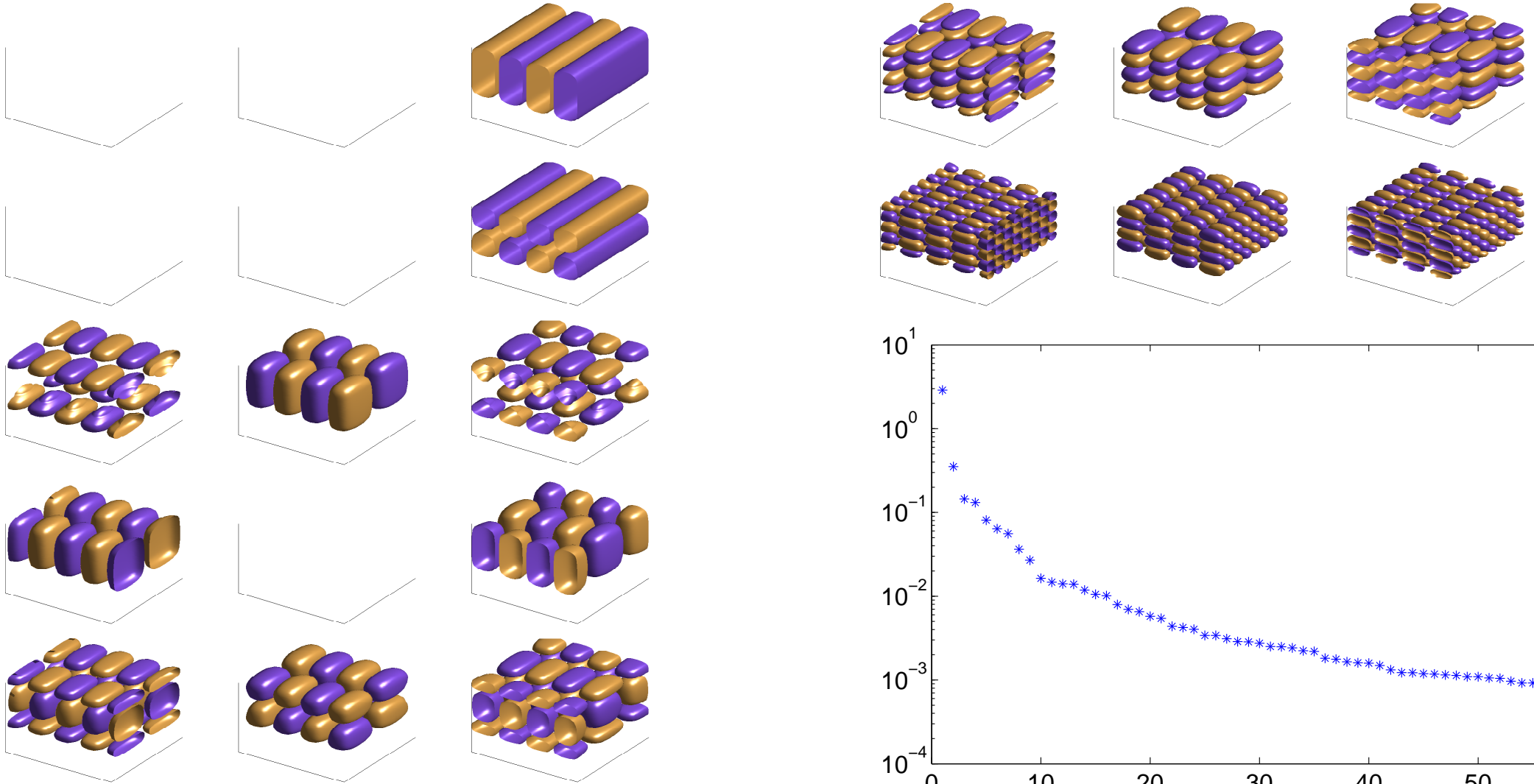
POD modes from the covariance matrix

Two-point correlation data has many dimensions → show coherent structures

Energy content of the flow structures tells about flow coherence

POD modes are the eigenmodes of the covariance matrix

POD modes of the FST



Faster oscillation \rightarrow more damped, many spatial frequencies are present

Lyapunov equation

Explicit state solution:

$$\dot{q} = Aq + w, \quad q(0) = q_0, \quad \Rightarrow \quad q(t) = e^{At}q_0 + \int_{\tau=0}^{\infty} e^{A(t-\tau)}w(\tau)d\tau$$

State covariance:

$$\begin{aligned} \underbrace{E[q(t)q(t)^H]}_{P(t,t)} &= e^{At} \overbrace{E[q_0q_0^H]}^{P_0} e^{A^H t} + \int_0^{\infty} \int_0^{\infty} e^{A(t-\tau)} \overbrace{E[w(\tau)w(\tau')^H]}^{W\delta(\tau-\tau')} e^{A^H(t-\tau')} d\tau d\tau' \\ &= e^{At} P_0 e^{A^H t} + \int_0^{\infty} e^{A(t-\tau)} W e^{A^H(t-\tau)} d\tau \end{aligned}$$

Differentiating this convolution integral:

$$\frac{\partial P(t,t)}{\partial t} = A \left(\underbrace{e^{At} P_0 e^{A^H t} + \int_0^{\infty} e^{A(t-\tau)} W e^{A^H(t-\tau)} d\tau}_{P(t,t)} \right) + \left(\underbrace{e^{At} P_0 e^{A^H t} + \int_0^{\infty} e^{A(t-\tau)} W e^{A^H(t-\tau)} d\tau}_{P(t,t)} \right) A^H + \underbrace{e^{A0} W e^{A^H 0}}_W$$

Lyapunov equation

$$\frac{\partial P}{\partial t} = AP + PA^H + W, \quad P(0) = P_0$$

Initial condition problem

No stochastic forcing: $W = 0$

Stochastic initial condition

$$\frac{\partial P}{\partial t} = AP + PA^H, \quad P(0,0) = P_0$$

→ Covariance varies in time

Forced problem

With stochastic forcing: $W \neq 0$

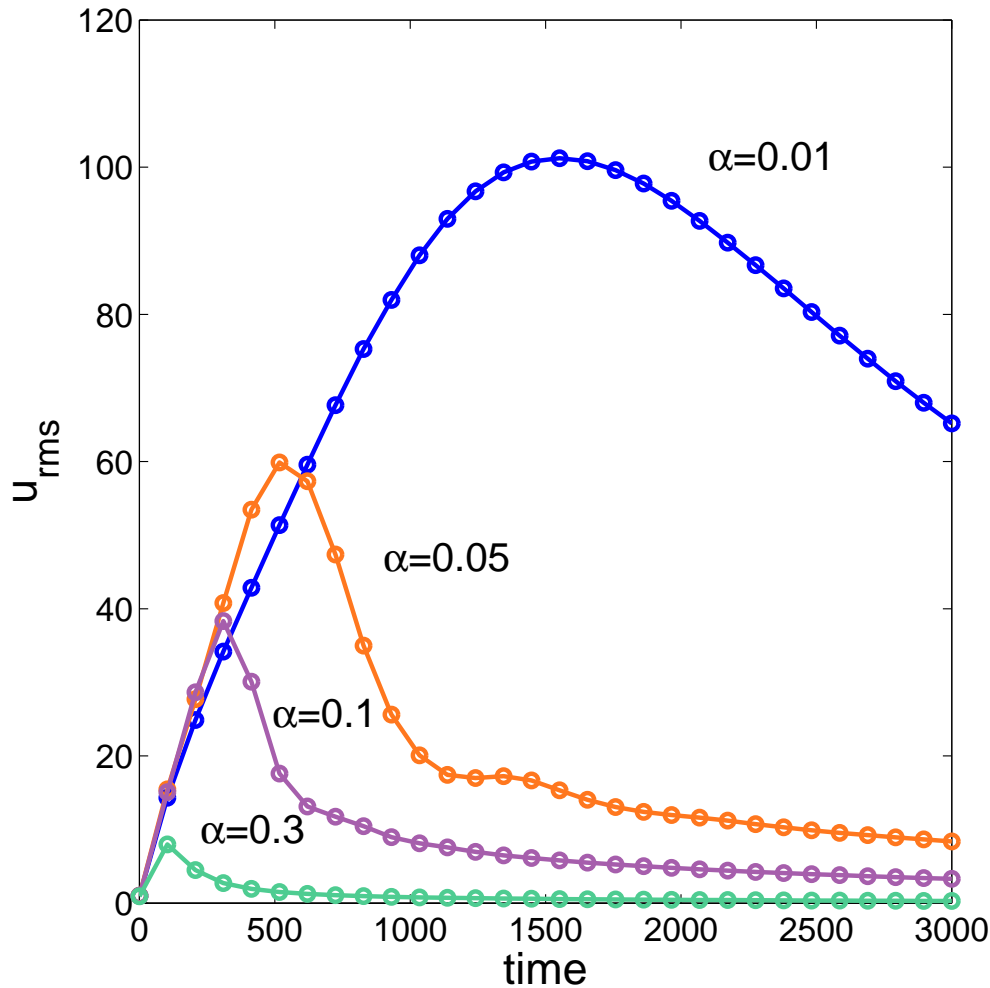
Long time after initial condition

$$0 = AP + PA^H + W$$

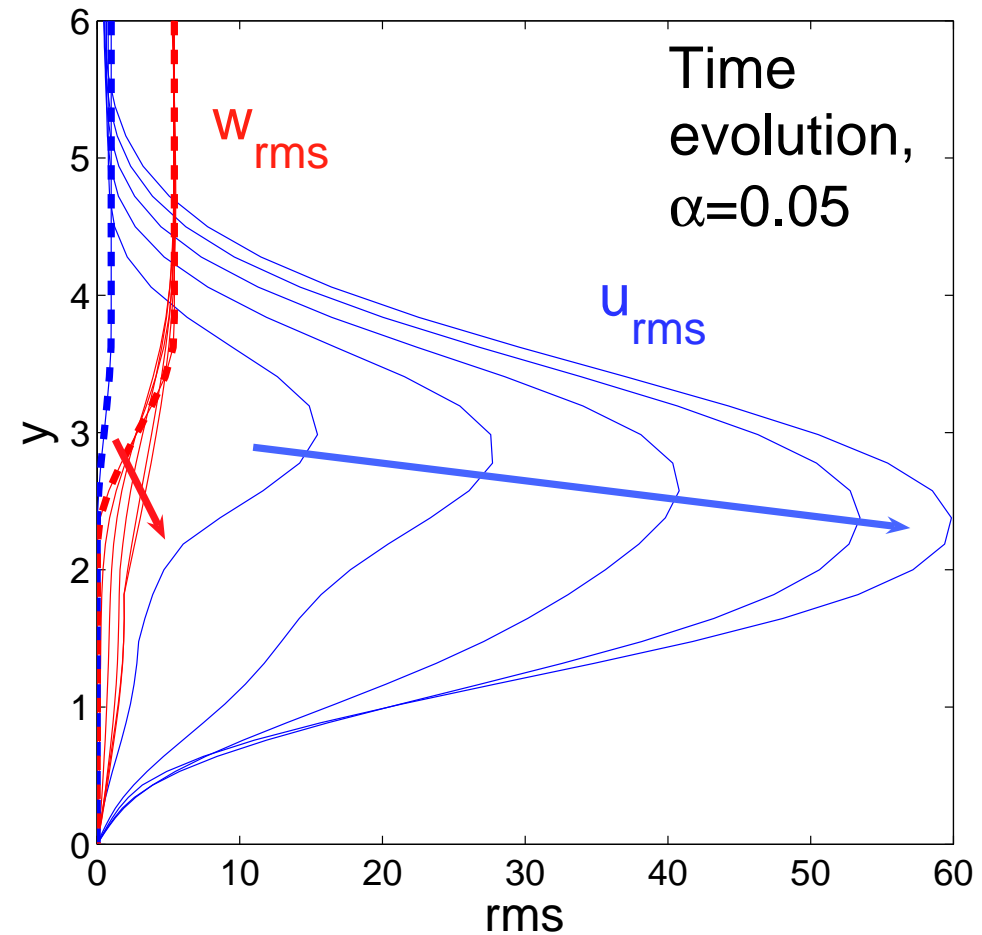
→ Reached statistical steady state

Streaky flow excited by FST: Stochastic initial value problem

Time evolution of u_{rms}

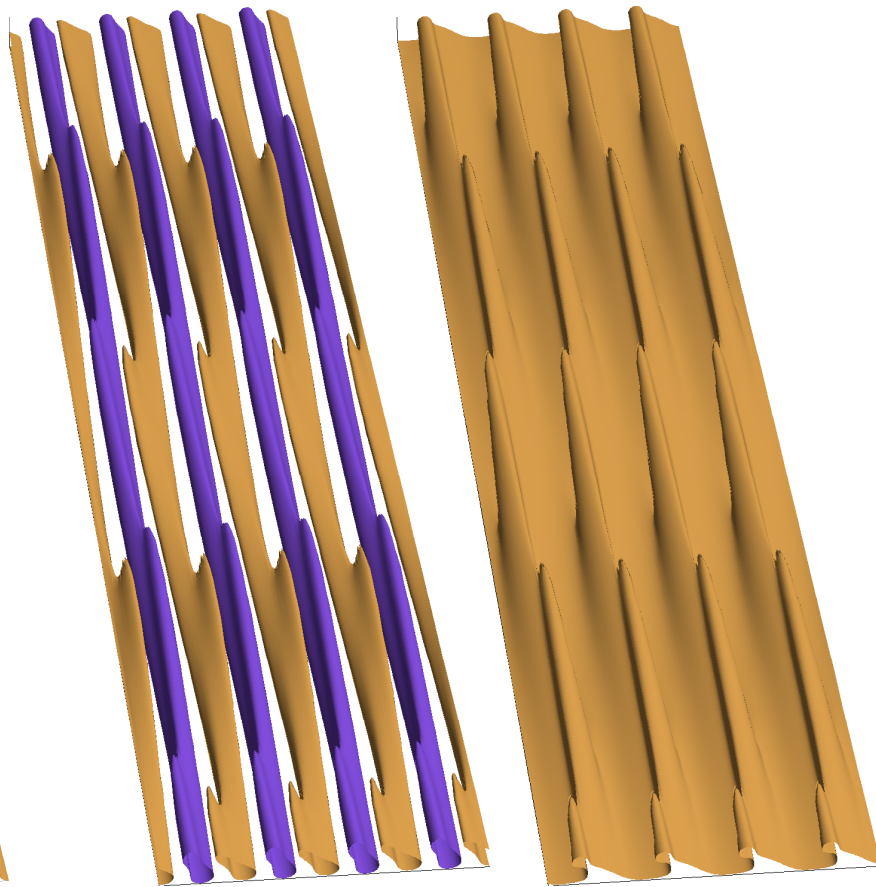


rms profile:

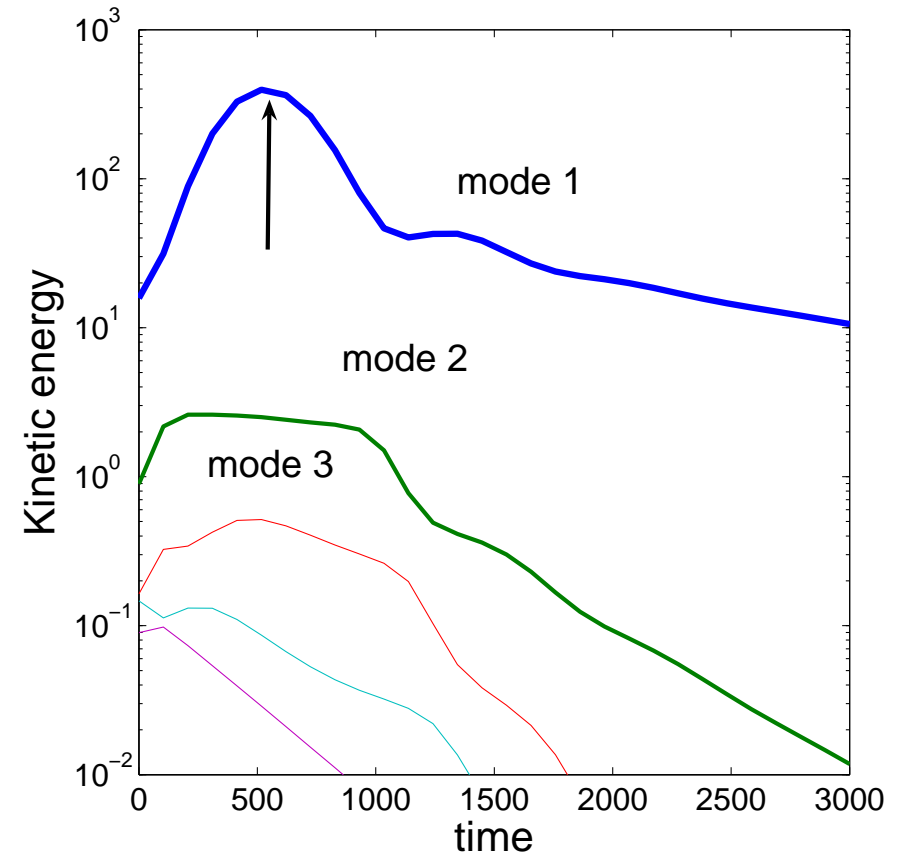


The FST is the flow initial condition

POD modes, $\alpha = 0.05$

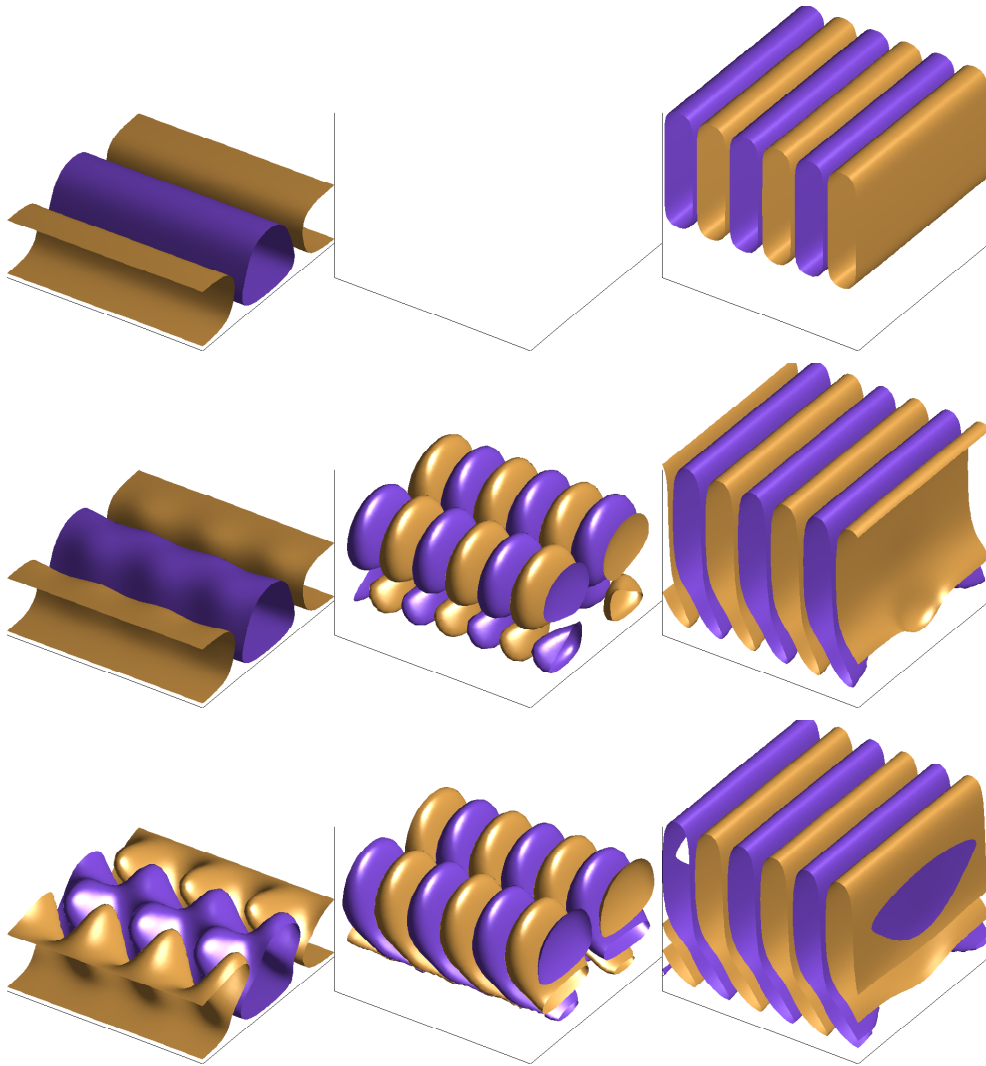


POD modes energy

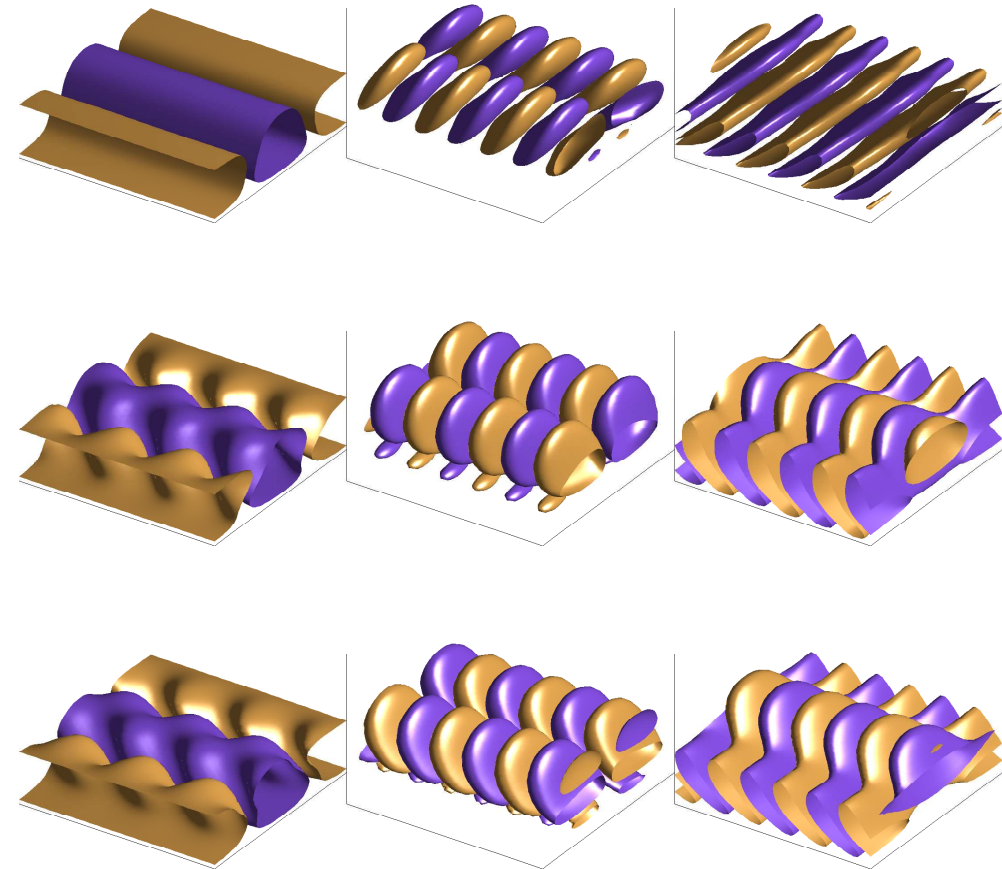


Flow structure with maximum energy

Comparison FST/optimal



FST initial condition: u, v, w



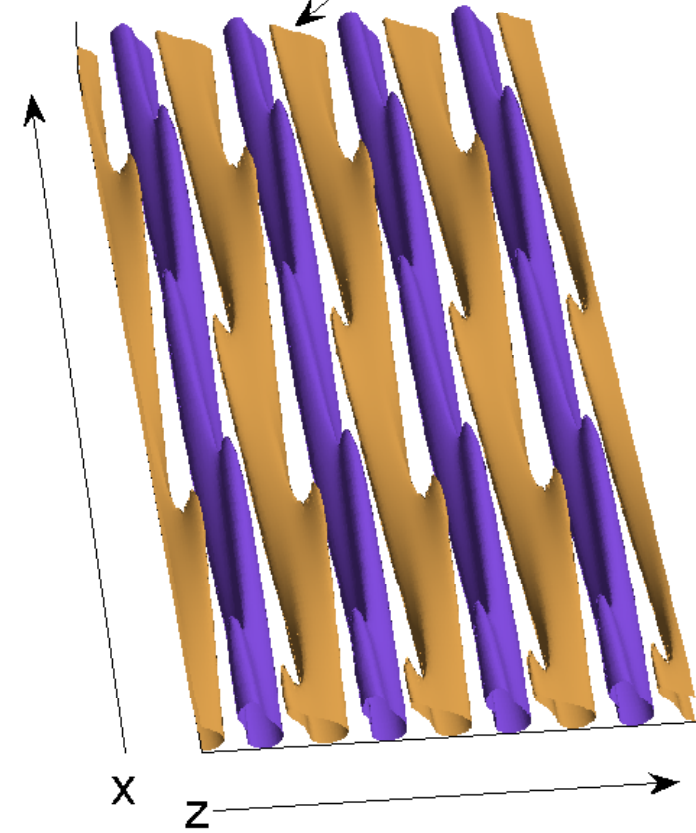
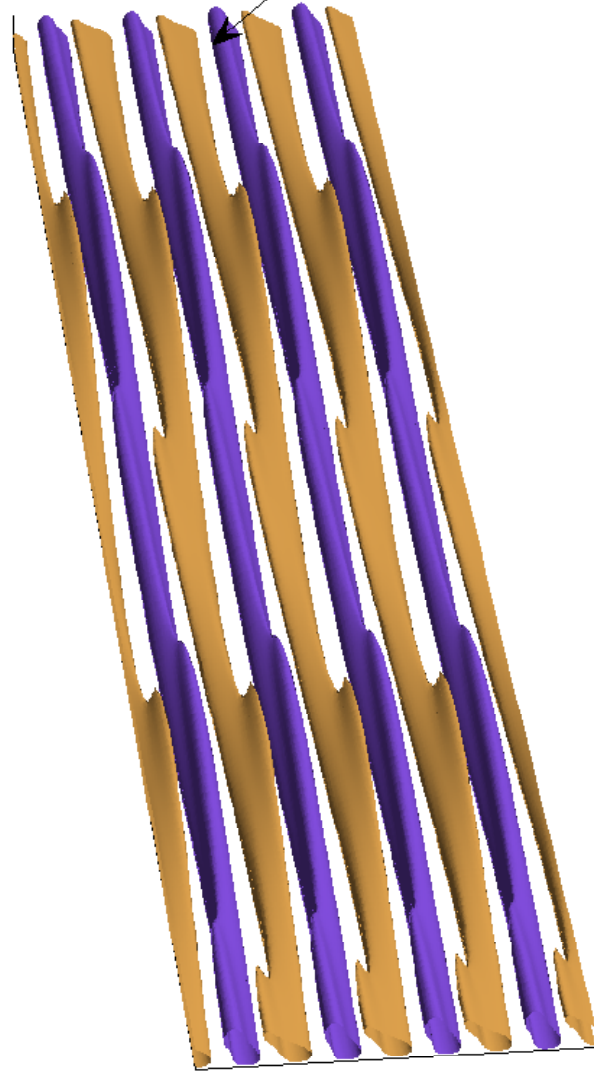
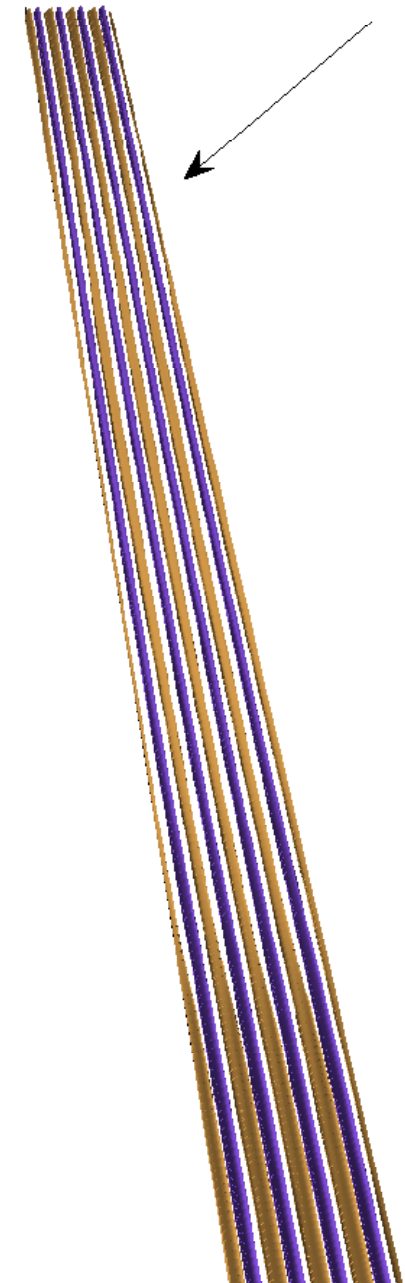
Worst case initial condition: u, v, w

Flow structures at time of max energy

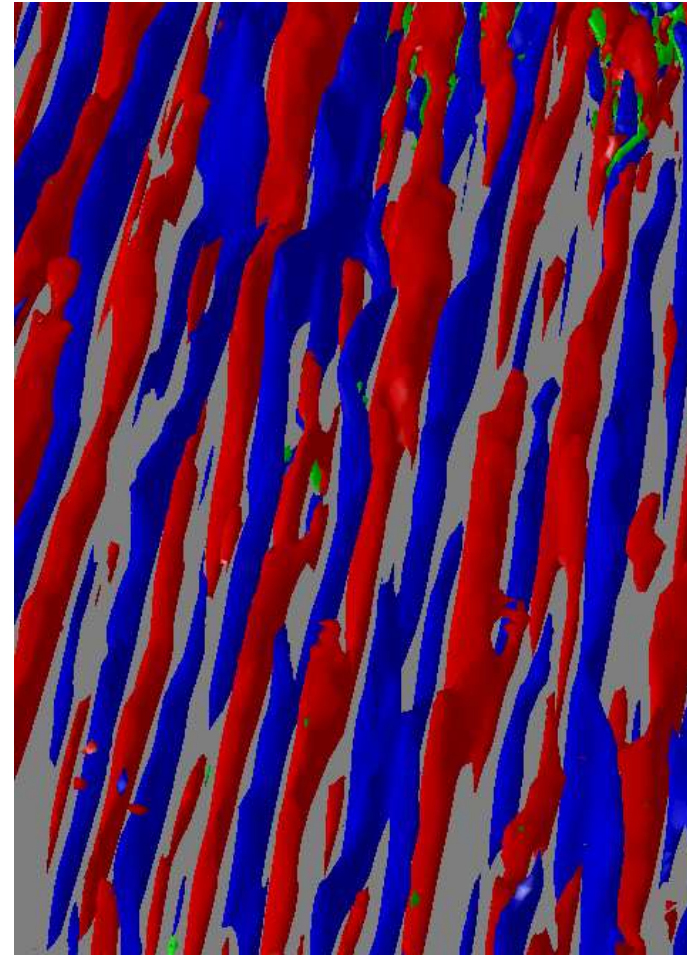
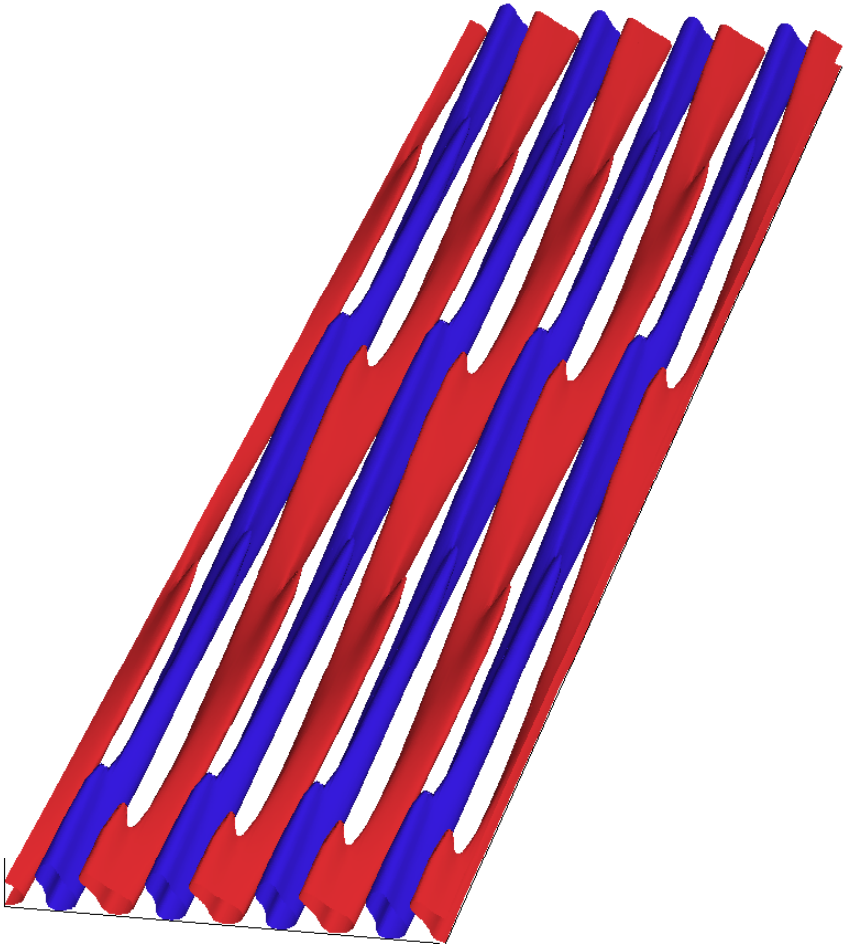
$A=0.01$

$A=0.05$

$A=0.1$

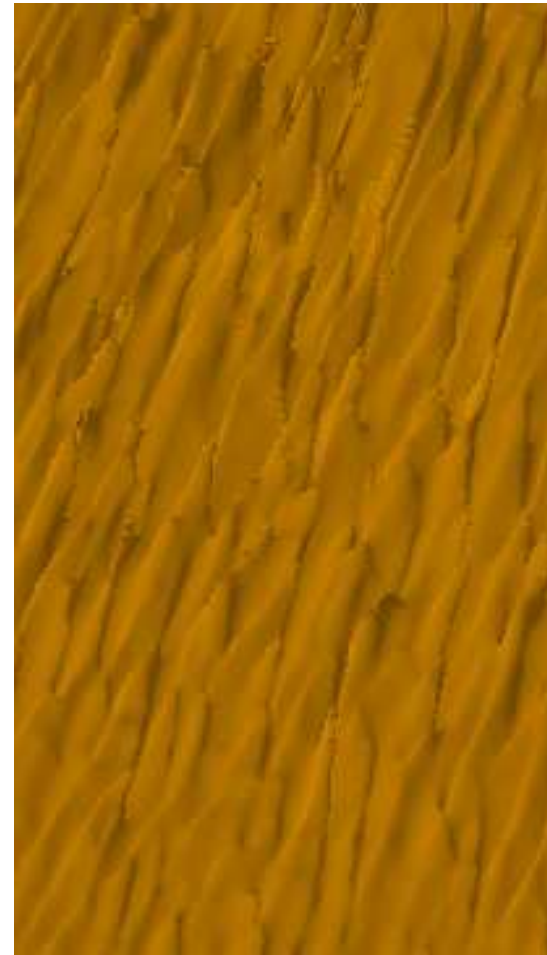
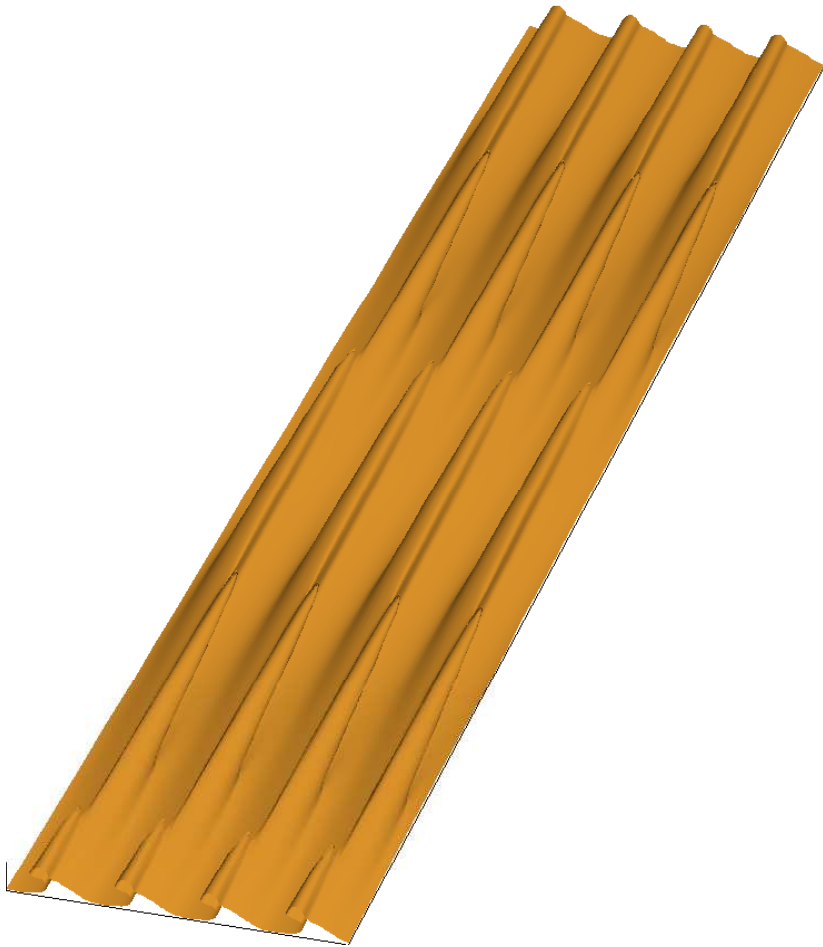


Comparison of flow structures: Streamwise velocity



(LES of bypass transition : Philipp Schlatter)

Comparison of flow structures: Streamwise shear



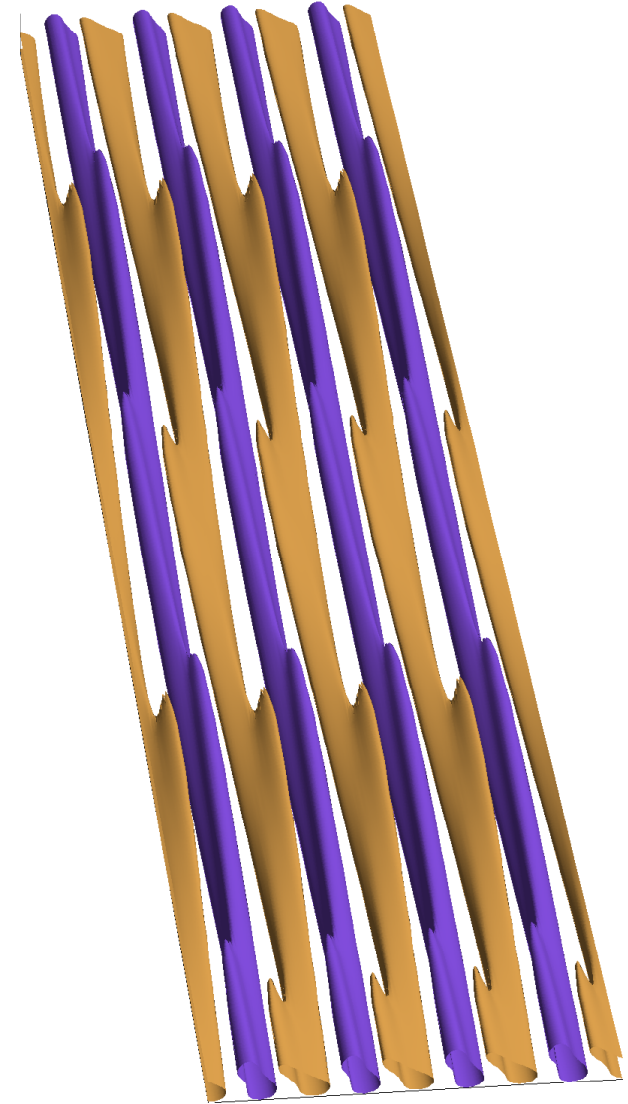
(LES of bypass transition : Philipp Schlatter)

Conclusions

1. Possibility of energy growth of $\mathcal{O}(1000)$ for subcritical streak
2. FST description using two-point correlation
3. Computation of state two-points correlation using Lyapunov equation
4. Response to FST involves transient growth mechanism
5. Secondary transient growth explains observed streak structure

→ **Bypass transition involves TG mechanism twice**

Does this explain streak breakdown?





Computation of the transient growth

Power Iteration:

- Consider initial guess $q^0(0)$
- March forward in time with dynamic equation : $q^0(\tau) = \mathcal{H}_\tau q^0(0)$
- March backward in time with adjoint equation: $q^1(0) = \mathcal{H}_\tau^+ q^0(\tau)$
- Renormalize energy

Each of these power iteration magnifies
the component of the initial guess on the optimal initial condition.

Convergence in less than 20 iterations \rightarrow well separated eigenvalues

Numerical solution of Lyapunov equation

Solve: $AX + XA^H + W = 0$

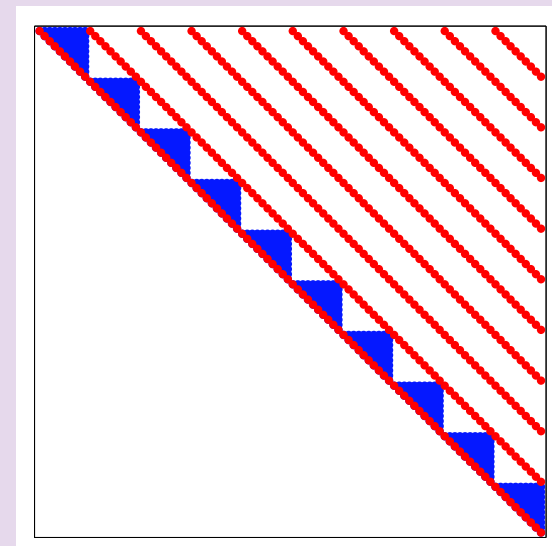
1. Schur decomposition $A = UA'U^H$, $\rightarrow A'$ upper diagonal, U orthogonal.

2. Resulting equation $A' \overbrace{U^H XU}^{X'} + \overbrace{U^H XU}^{X'} A'^H + \overbrace{U^H WU}^{W'} = 0$

3. Use Kronecker product \otimes

$$A \otimes B \triangleq \begin{pmatrix} a_{11}B & a_{12}B & \dots & a_{1m}B \\ a_{21}B & a_{22}B & \dots & a_{2m}B \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1}B & a_{n2}B & \dots & a_{nm}B \end{pmatrix}$$

$$\begin{aligned} \vec{(A'X' + X'A'^H + W')} &= 0 \\ &= \underbrace{(I \otimes A' + \overline{A'} \otimes I)}_{\mathcal{F}} \vec{(X')} + \vec{(W')} \end{aligned}$$



\mathcal{F} has upper diagonal structure

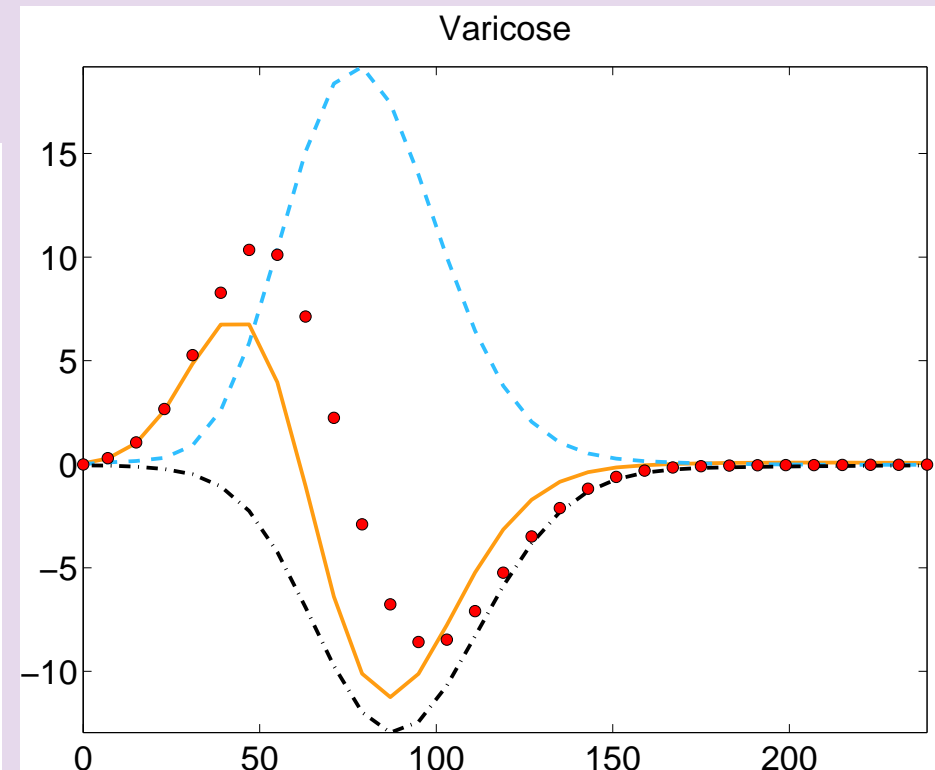
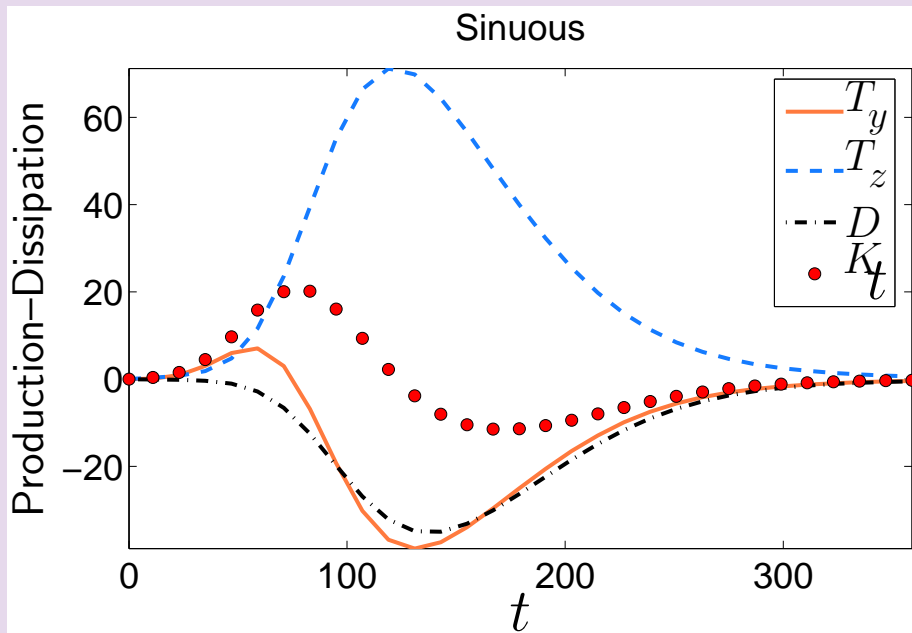
4. Solve by backward substitution

Energy balance in streak secondary transient growth

$$K_t = \int \left(\underbrace{-uv U_y}_{T_y} \underbrace{-uw U_z}_{T_z} \underbrace{-\boldsymbol{\omega} \cdot \boldsymbol{\omega} / \text{Re}}_D \right) dy dz dx,$$

- K_t : time variation of kinetic energy
- T_y : production due to interaction with wall normal mean shear
- T_z : production due to interaction with spanwise mean shear
- D : dissipation due to viscosity

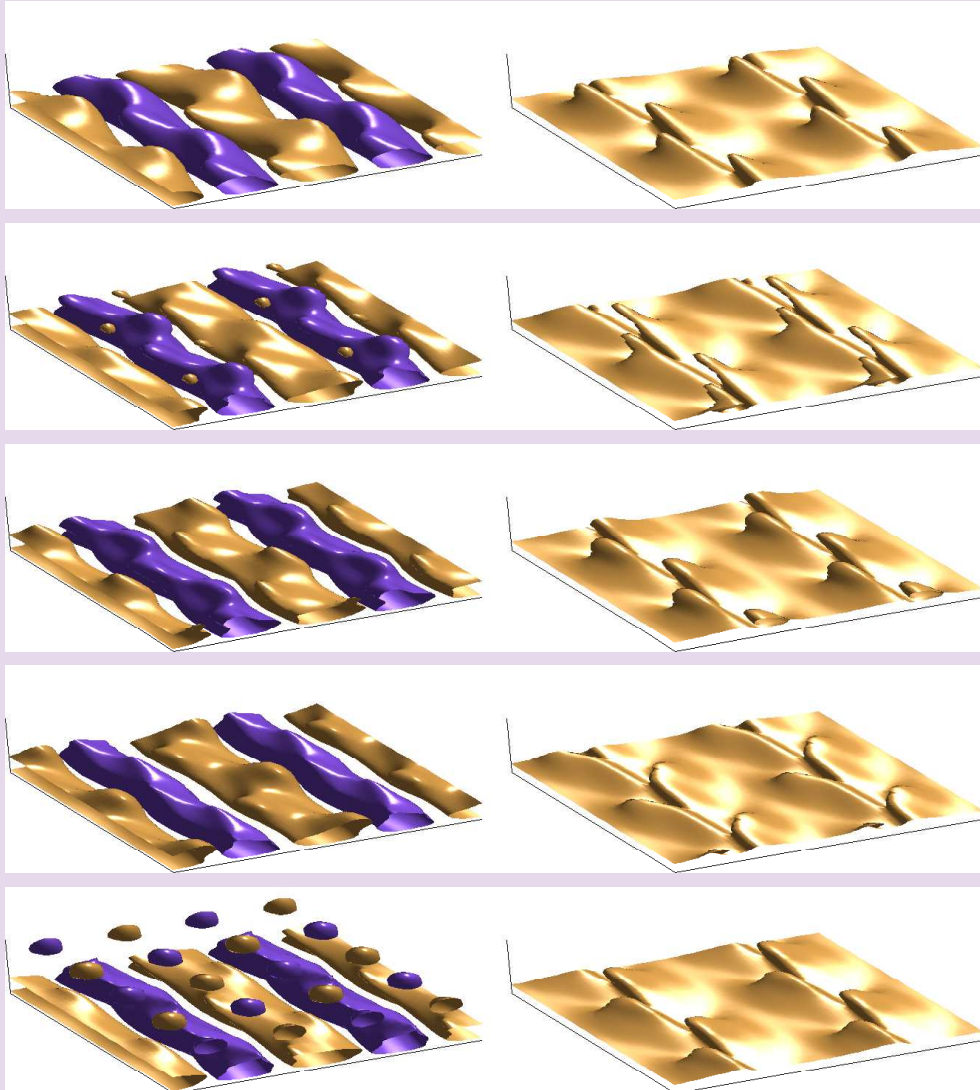
Production and dissipation in streak secondary transient growth



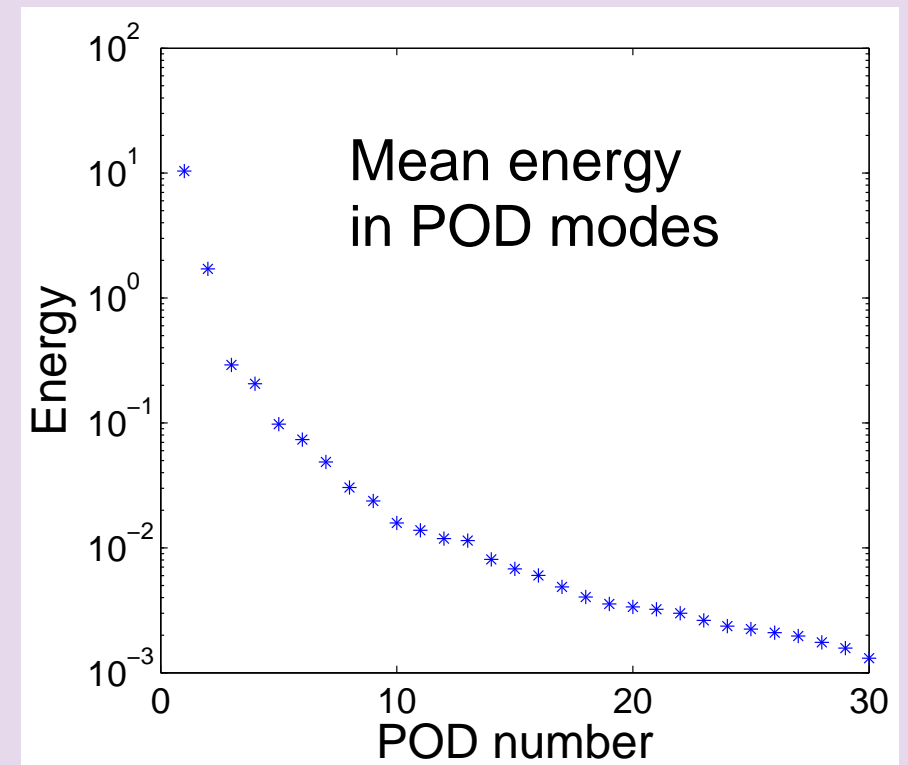
- Spanwise shear always contributes to energy growth
- Wall-normal shear gives then takes: Orr mechanism related to structure tilting

Disturbance can gain energy

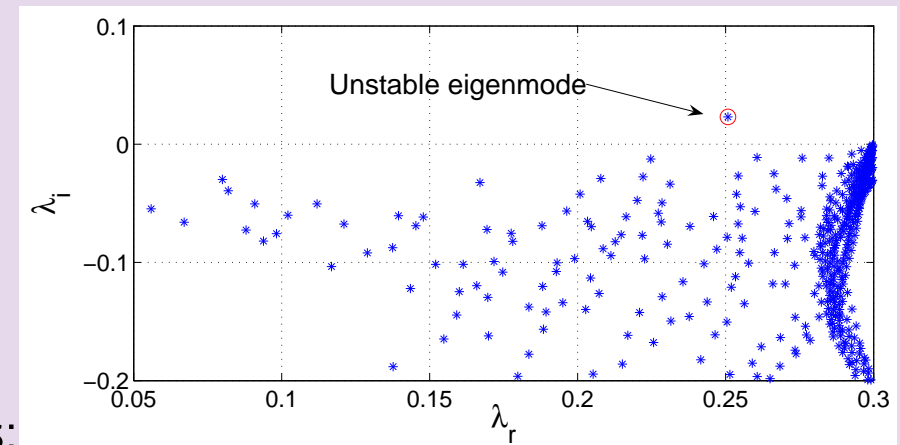
Streaky flow excited by FST: Forced problem



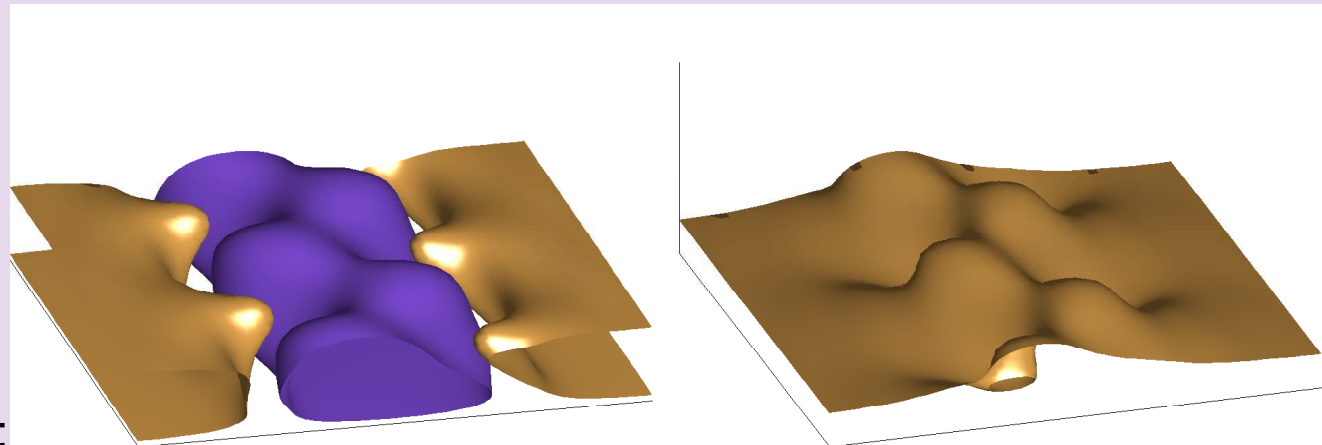
The flow is constantly excited by FST



Unstable sinuous eigenmode



For large streak amplitude $\alpha = 0.3$ eigenvalues:



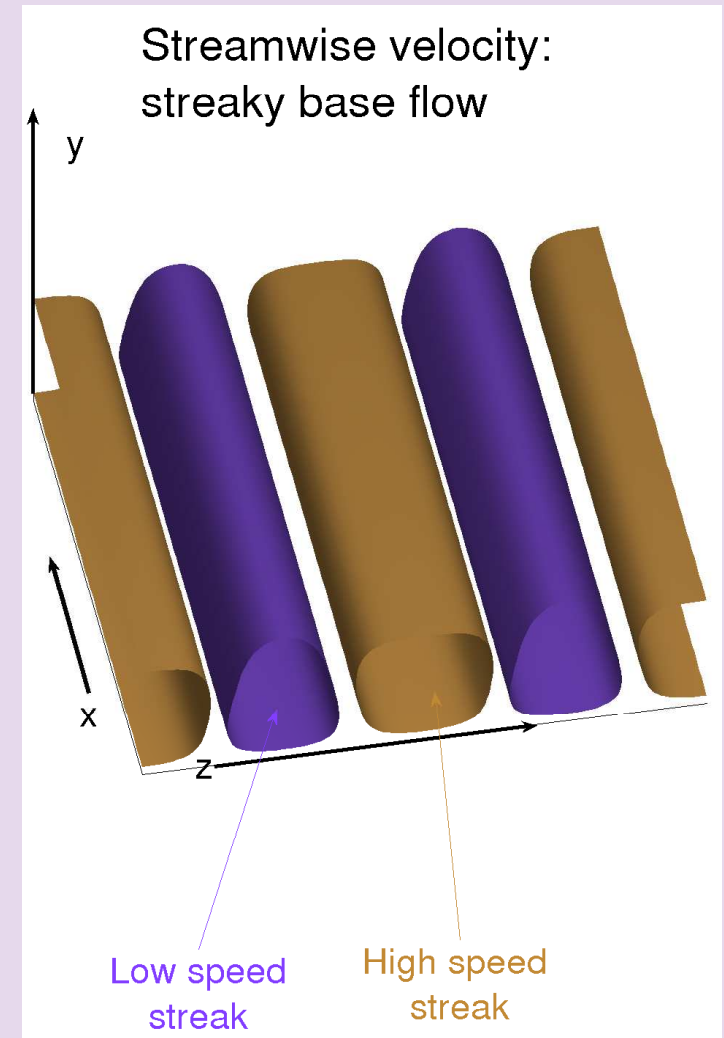
Corresponding eigenfunction:

Transient growth analysis

To build the dynamical operator:

- Use PSE to optimize disturbance
- Input forcing in DNS
- Extract fully saturated streamwise velocity profile $U(y, z)$
- Apply linear stability analysis, using Floquet

**Build matrix $A \rightarrow$
eigenvalues for asymptotic stability
singular values for transient growth**



Stability equations

Perturbation (v, η) on the base flow $U(y, z)$

Wavelike behaviour in the streamwise direction:

$$[v, \eta] = [\hat{v}(y, z, t), \hat{\eta}(y, z, t)] e^{i\alpha x} + c.c.$$

Derivation similar to the Orr–Sommerfeld/Squire equation:

$$\left\{ \begin{array}{l} \Delta v_t + U \Delta v_x + U_{zz} v_x + 2U_z v_{xz} - U_{yy} v_x - 2U_z w_{xy} - 2U_{yz} w_x = \frac{1}{Re} \Delta \Delta v, \\ \eta_t + U \eta_x - U_z v_y + U_{yz} v + U_y v_z + U_{zz} w = \frac{1}{Re} \Delta \eta. \\ \text{(with } w_{xx} + w_{zz} = -\eta_x - v_{yz}) \end{array} \right.$$

+ Floquet analysis: base flow and disturbance are
periodic in spanwise direction.

Look only at fundamental modes

Chebyshev discretization in wall-normal direction

Computation of the transient growth

- Dynamic system with initial condition:

$$\dot{q} = Aq, \quad q(0) = q_0$$

- Input-output operator \mathcal{H}_τ :

$$q(t) = \mathcal{H}_\tau(q_0)$$

- Maximum possible growth:

$$G(\tau) = \max_q \frac{\|\mathcal{H}_\tau q\|_E}{\|q\|_E} = \max_q \frac{(\mathcal{H}_\tau q, \mathcal{H}_\tau q)}{(q, q)} \triangleq \max_q \frac{(q, \mathcal{H}_\tau^+ \mathcal{H}_\tau q)}{(q, q)},$$

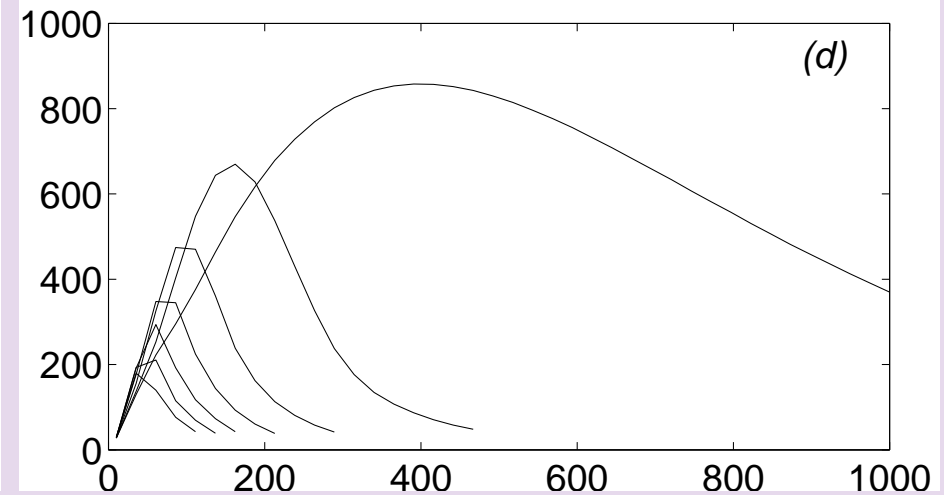
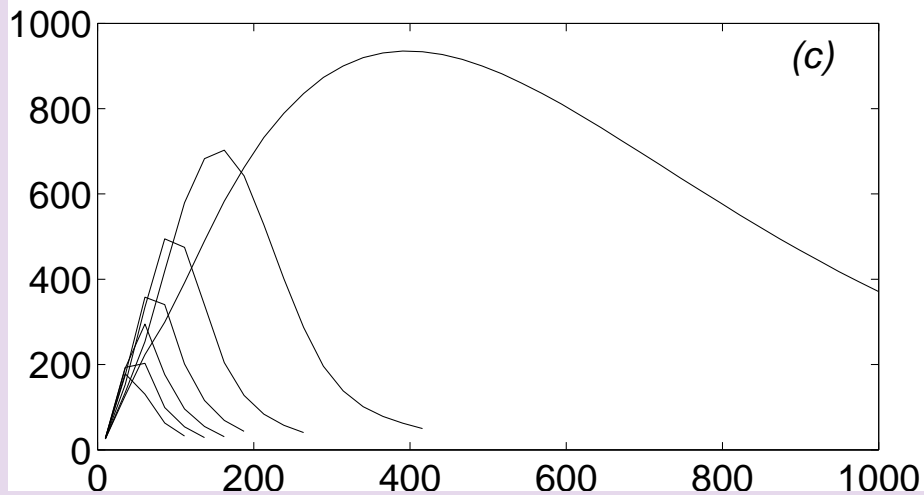
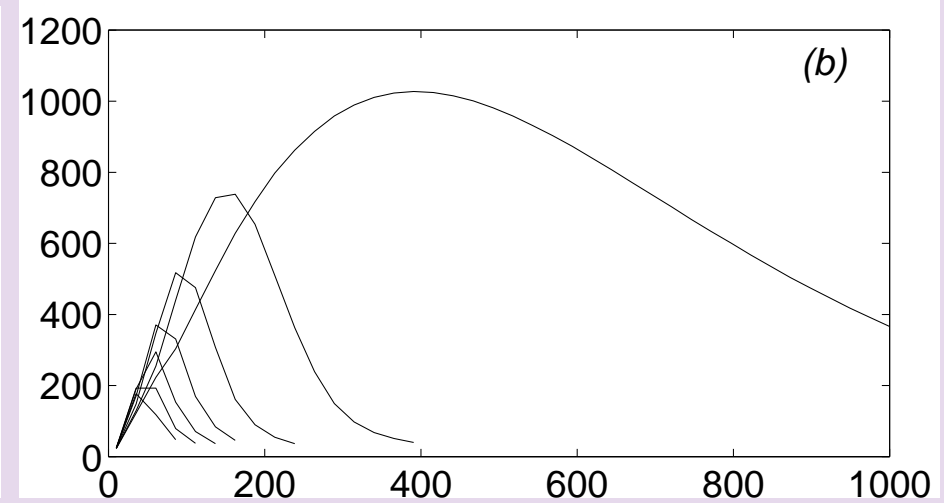
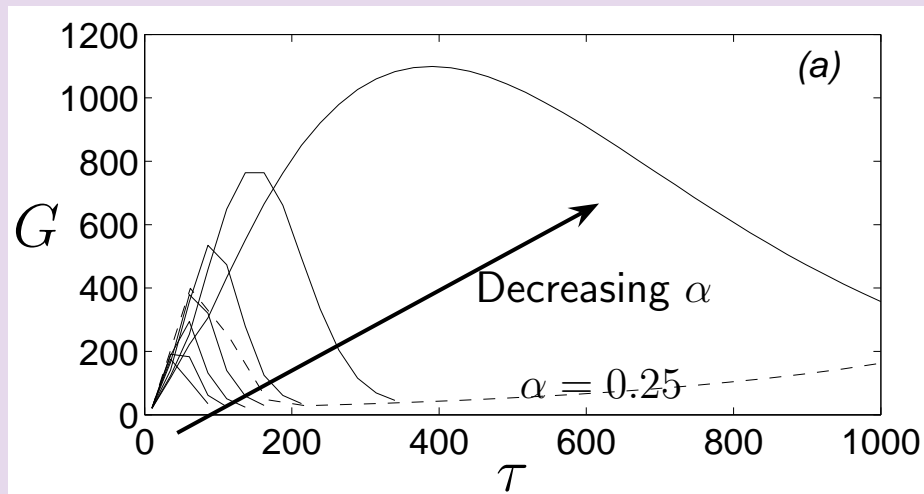
- with adjoint operator:

$$(\mathcal{H}q_1, q_2) = (q_1, \mathcal{H}^+ q_2), \quad \forall q_1, q_2$$

Max $G(\tau)$ is the largest eigenvalue of operator $\mathcal{H}_\tau^+ \mathcal{H}_\tau$

Varicose energy evolution

For 4 different streak amplitudes: energy envelope for several α .



$\alpha = 0.01, 0.1, 0.2, \dots, 0.6$

(a),(b),(c),(d): Amplitudes: $A=0.14, 0.2, 0.25, 0.29$.

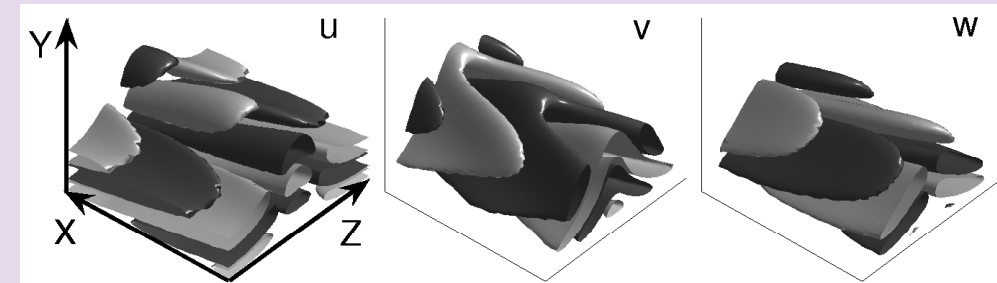
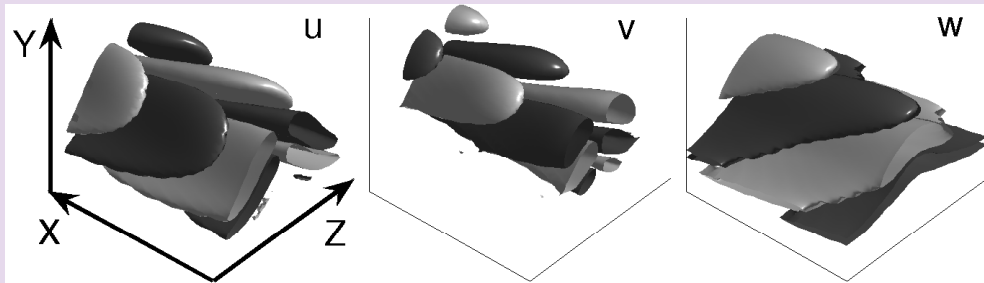
Flow structures for streak transient growth

Sinuuous:

Varicose:

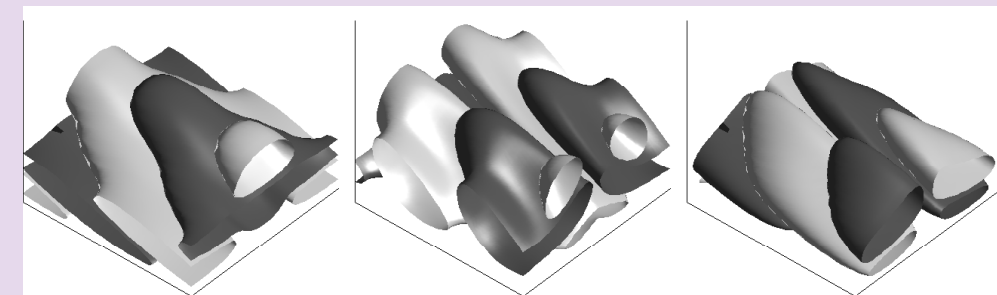
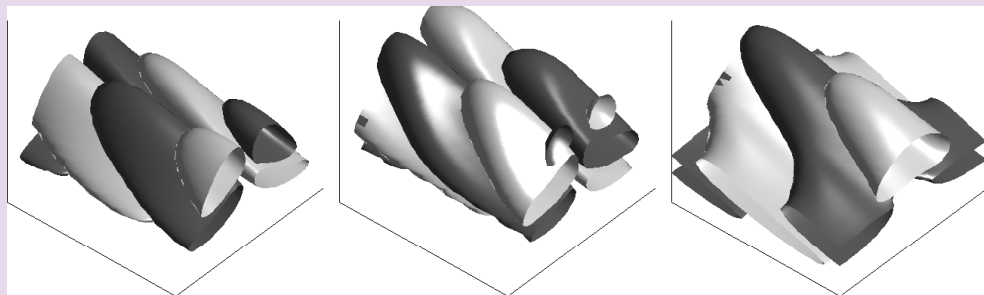
Optimal disturbance:

Optimal disturbance:



Optimal response

Optimal response



Sinuuous energy evolution

For 4 different streak amplitudes: energy envelope for several α .

