

Temporal Asymmetry of Lagrangian Coherent Structures

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Time-
reversibility
in fluid
dynamics

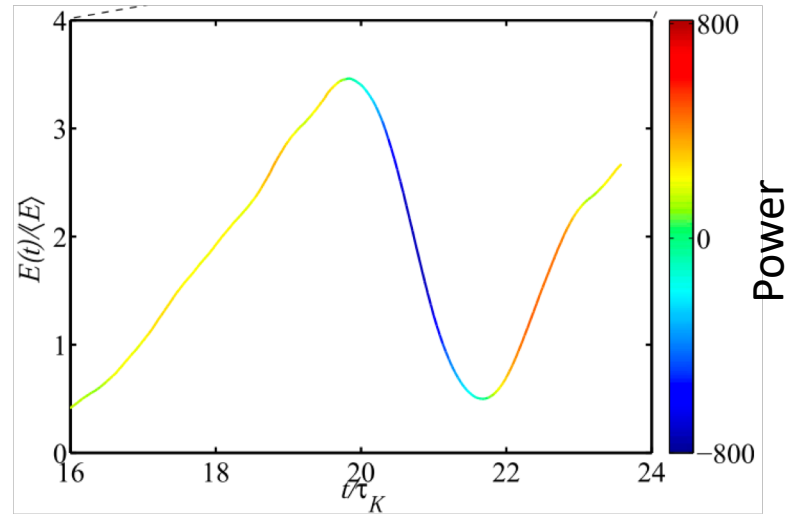
(G. I. Taylor
1960)



Time-asymmetry in fluid dynamics

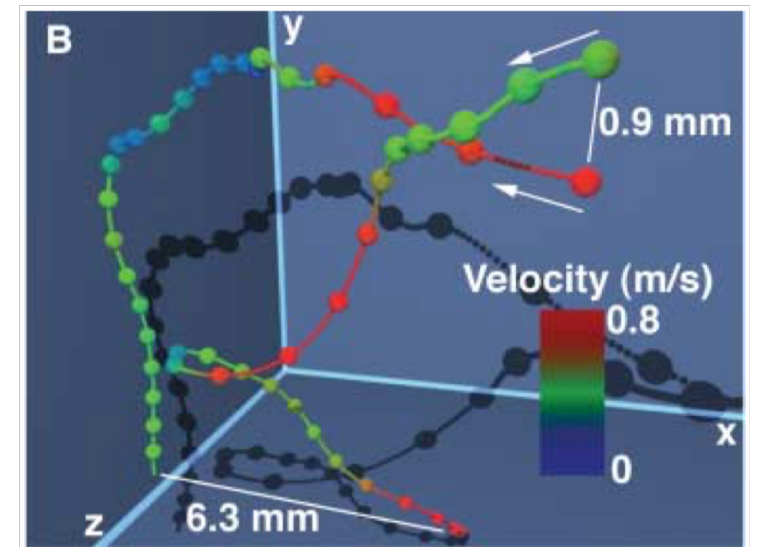
- **Flight-crash events** (rapid particle deceleration)

- Haitao et al, *PNAS* 2014



- **Pair dispersion** (in 2D, particles disperse faster in forward than backward time; opposite in 3D)

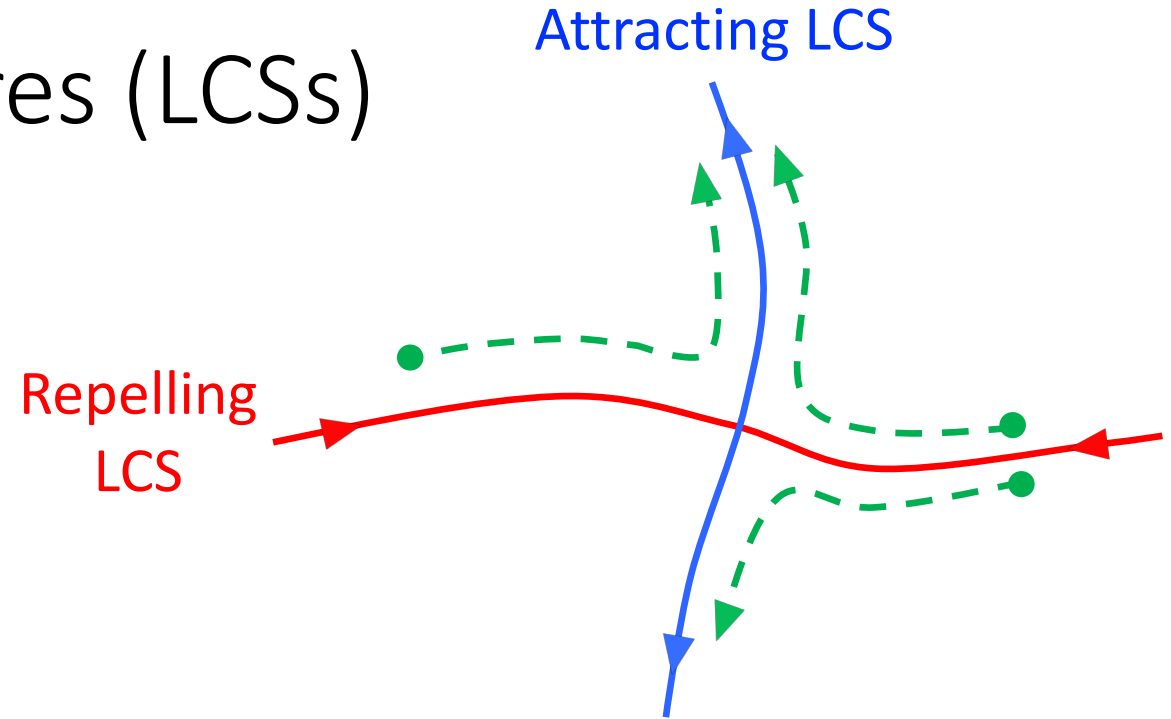
- Faber & Vassilicos, *Phys. Fluids* 2009
- Jucha et al, *PRL* 2014
- Buaria et al, *Phys. Fluids* 2015
- Bragg et al, *Phys. Fluids* 2016



Bourgoin et al, *Science* 2006

Lagrangian Coherent Structures (LCSs)

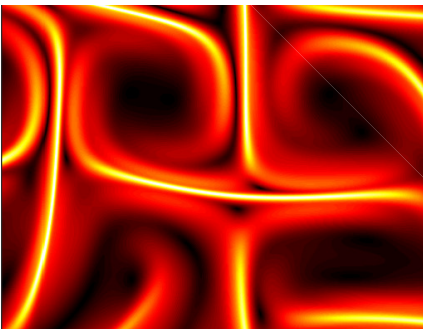
- Analogs of classical invariant manifolds for **unsteady flows**
- FTLE: $\Lambda(\mathbf{x}, t, T) = \frac{1}{T} \log(S)$, where $S = \sqrt{\lambda_{\max}}$ uses max eigenvalue of Cauchy-Green strain tensor
- $\pm T$ gives forward/backward FTLEs



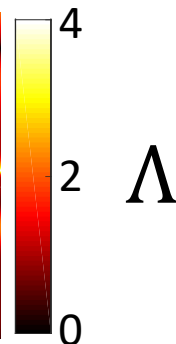
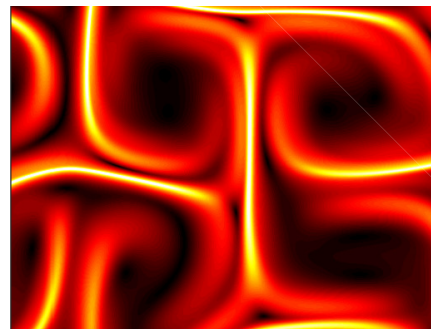
Generalization of saddles defined over interval $[t, t+T]$

Forward FTLE ridges are most **repelling** material lines
Backward FTLE ridges are most **attracting** material lines

Forward FTLEs



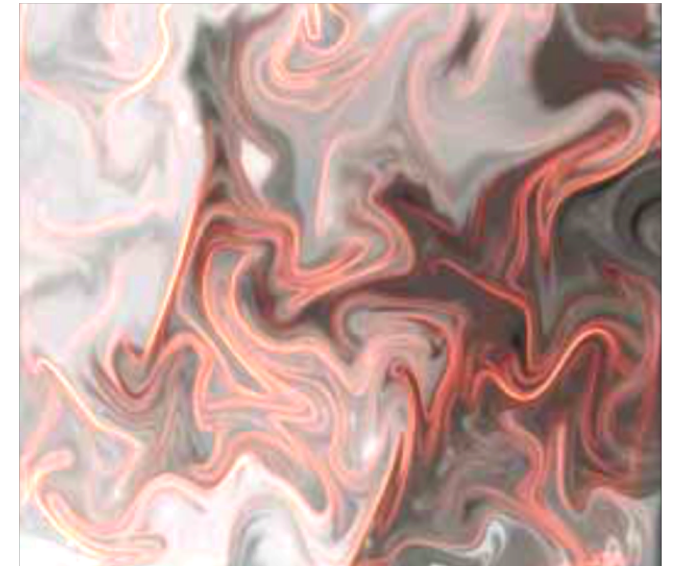
Backward FTLEs



Lagrangian coherent structures (LCSs)

- Dominant barriers to transport in unsteady flows
 - Table-top experiments
 - Atmospheric and oceanic flows
 - Biological flows (e.g. blood)
- Review articles:
 - Peacock & Haller, *Phys. Today* 2013
 - Haller, *Ann. Rev. Fluid Mech.* 2015
 - Allshouse & Peacock, *Chaos* 2015
- Little research regarding time-asymmetry of LCS

2D flow example:
LCSs (red) guide the dye
distribution

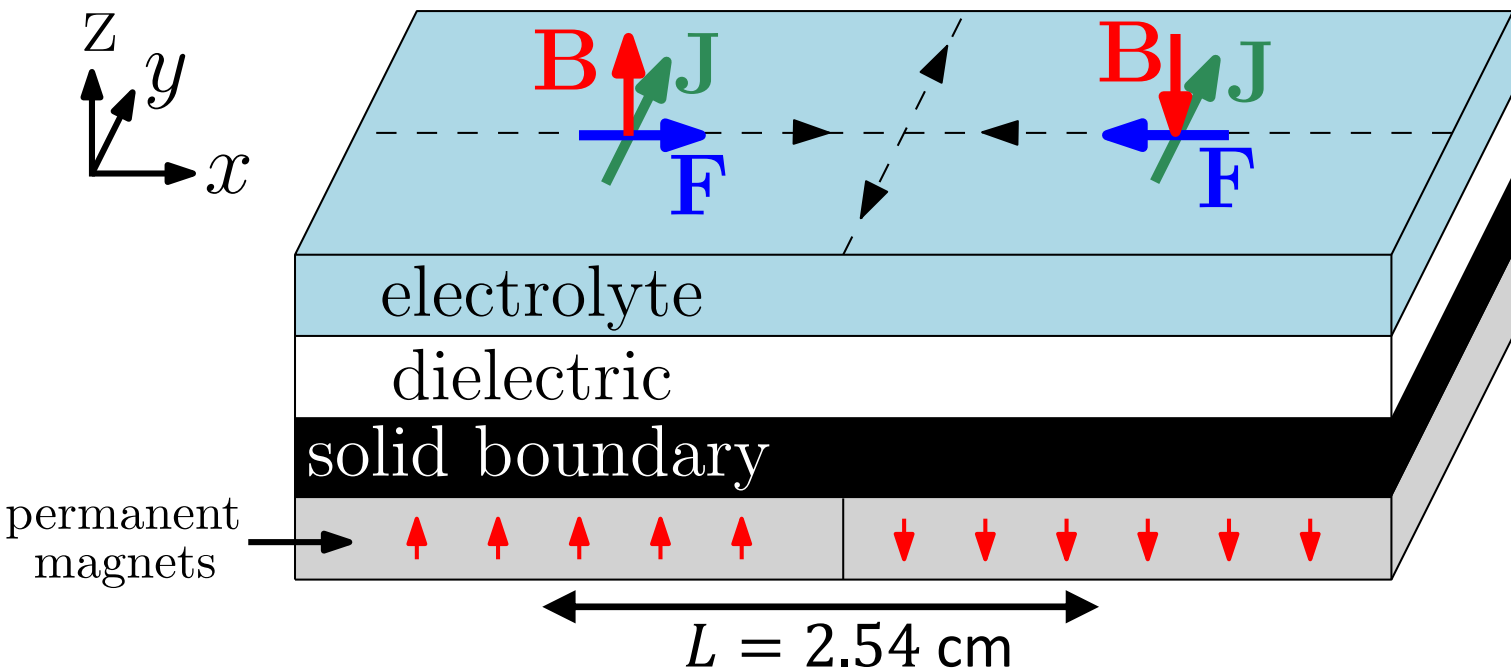


Voth, Haller, & Gollub. *PRL* 2002

Experimental setup

Lorentz Force

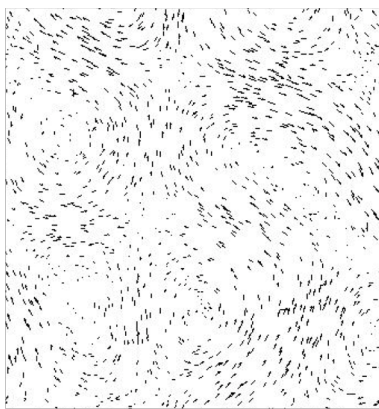
$$\mathbf{F} = \mathbf{J} \times \mathbf{B}$$



permanent magnets

$$L = 2.54 \text{ cm}$$

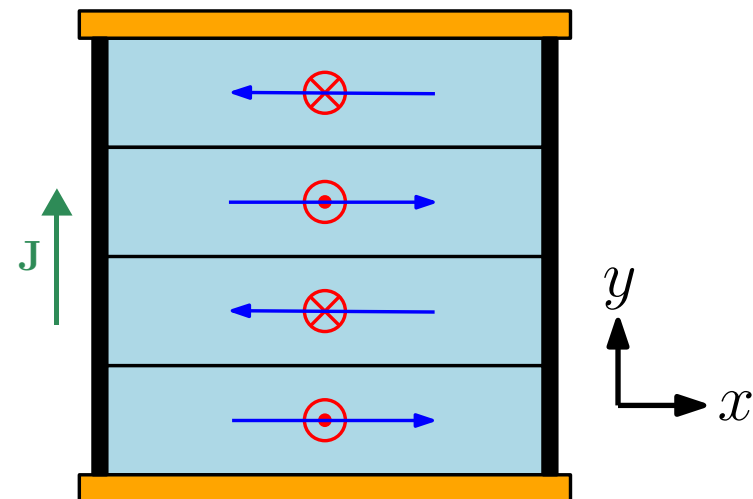
Velocity measurements via particle tracking velocimetry



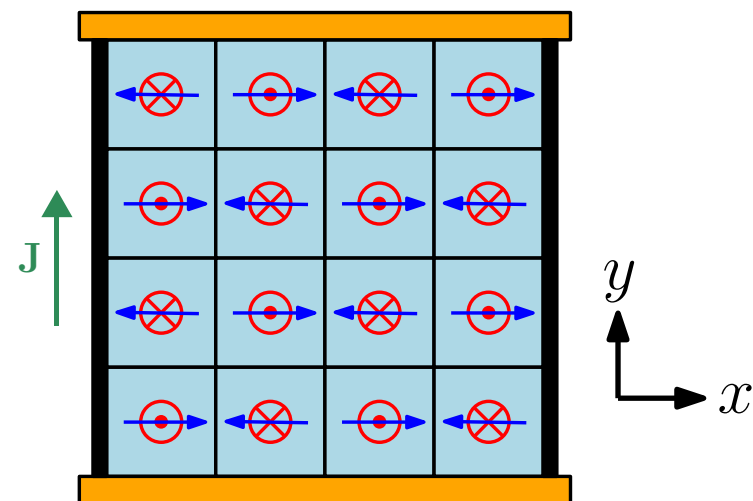
$$\text{Re} = \frac{V_{rms} L}{\nu}$$

$$T_0 = \frac{L}{V_{rms}}$$

Kolmogorov flow
 $\mathbf{F} \approx A \sin(\pi y/L) \hat{x}$



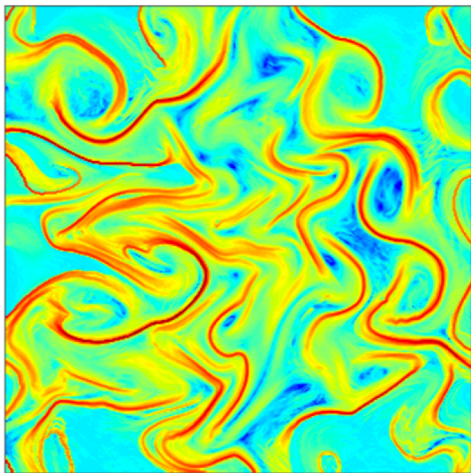
Checkerboard flow
 $\mathbf{F} \approx A \sin(\pi x/L) \sin(\pi y/L) \hat{x}$



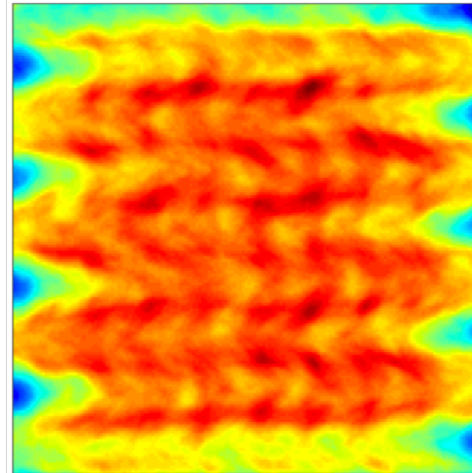
LCS Asymmetry (Ouellette et al. *Phys. Fluids* 2016)

Forward FTLEs
(Ridges are
repelling LCSs)

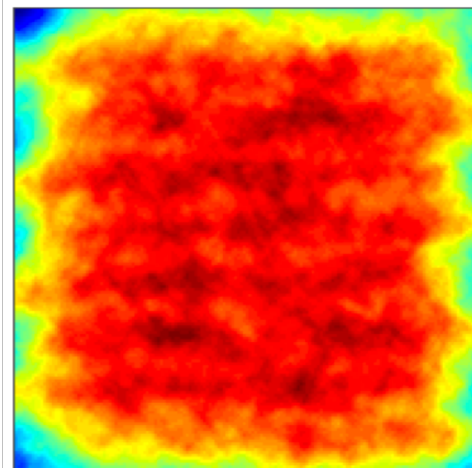
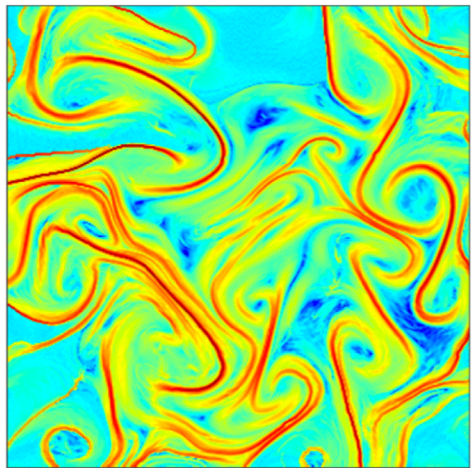
Single FTLE field



Ensemble average



Backward FTLEs
(Ridges are
attracting LCSs)



- Kolmogorov flow (stripes)
- Long time series at $Re=235$
 - 74k frames
 - $700 T_0$
 - ~ 20 min
- Clear asymmetry in the ensemble averages

Open questions about LCS asymmetry

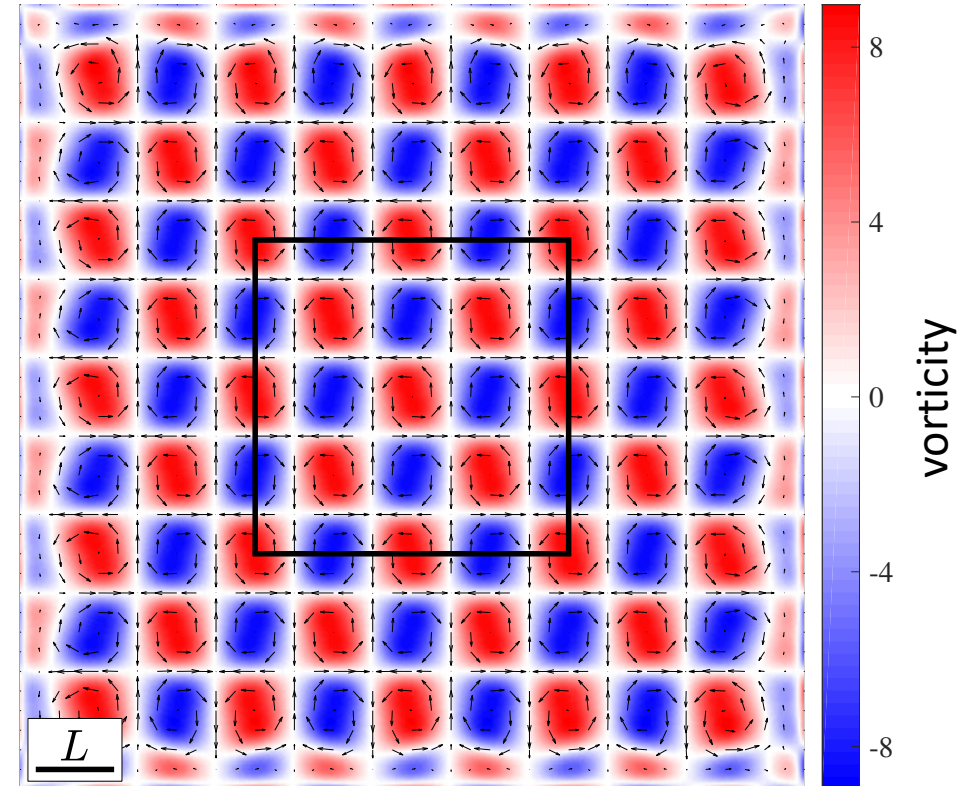
1. Present in different geometries?
2. How does it change with Re ?
3. Is there a connection to other known turbulent phenomena?

Answer questions by studying the **checkerboard flow**

Use **experiments** and realistic **numerical simulations**

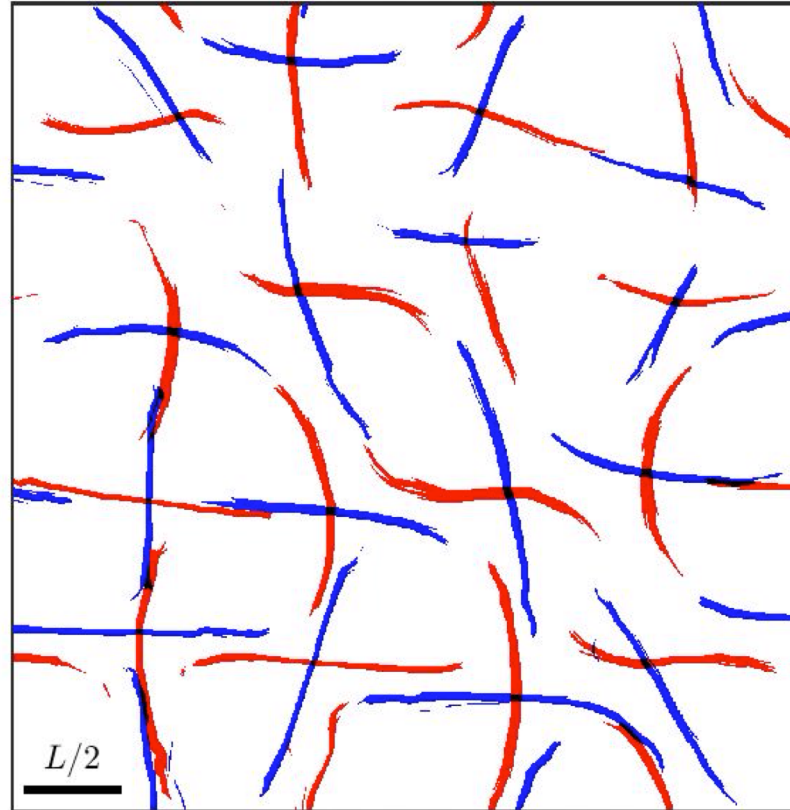
Realistic 2D numerical simulation

- Accurately captures details of experiment:
 - domain size
 - lateral boundary conditions (no-slip)
 - effect of velocity profile along z
 - electromagnetic forcing
- Full details:
 - Tithof et al, *J. Fluid Mech.* 2017.
 - Suri et al, *Phys. Fluids* 2014.
- Calculate LCSs in central 4x4 region for experiment and simulation

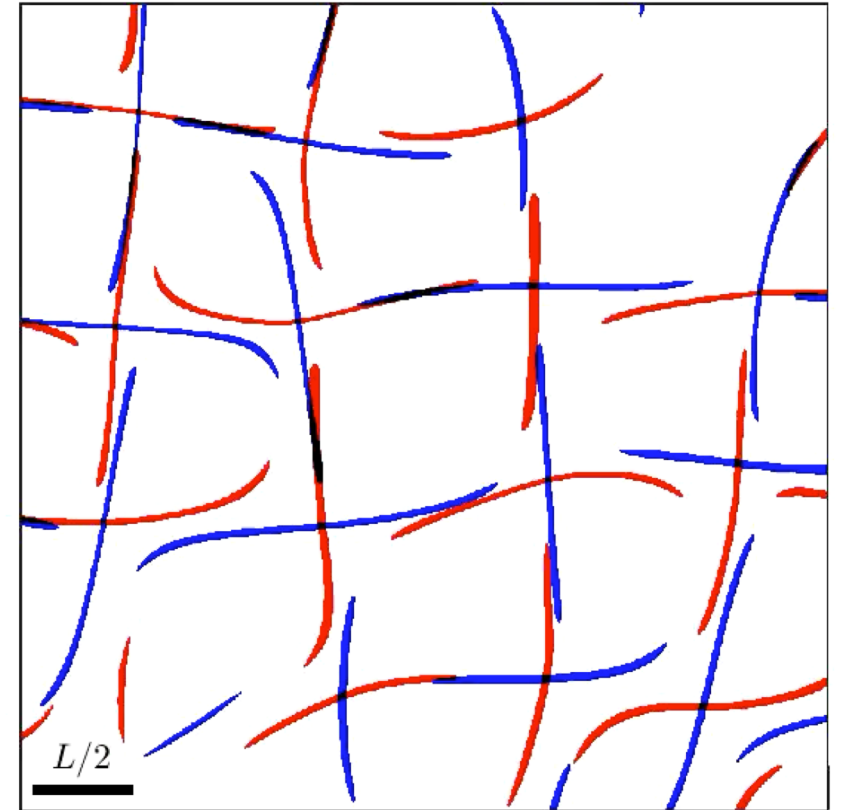


LCSs for $Re \approx 130$ (Chaotic flow)

Experiment



Simulation



Repelling LCSs
(Forward FTLE ridges)

Attracting LCSs
(Backward FTLE ridges)

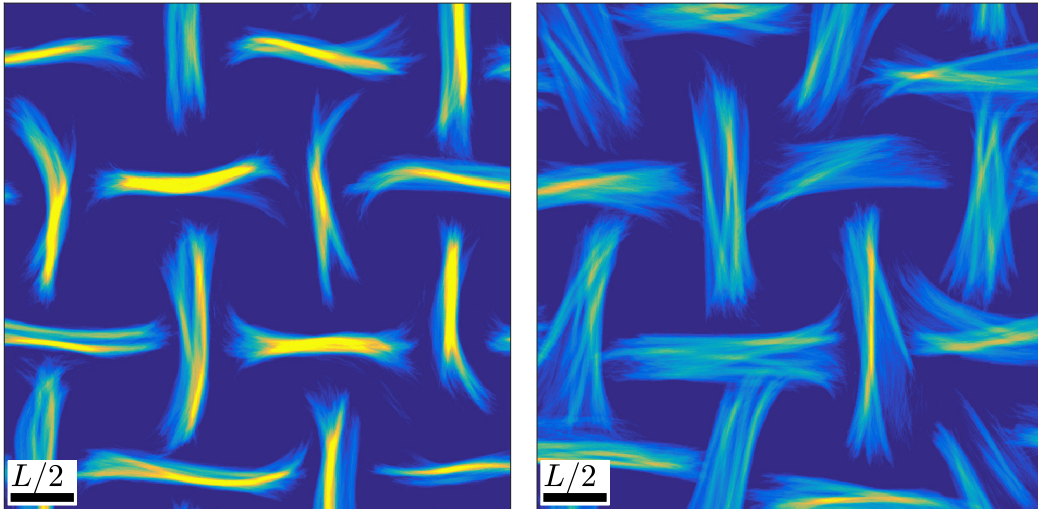
Ensembles computed for $[t, t+T_0]$ as t varies

Pointwise LCS Probabilities for $Re \approx 130$ (Chaotic flow)

Experiment

Repelling LCSs

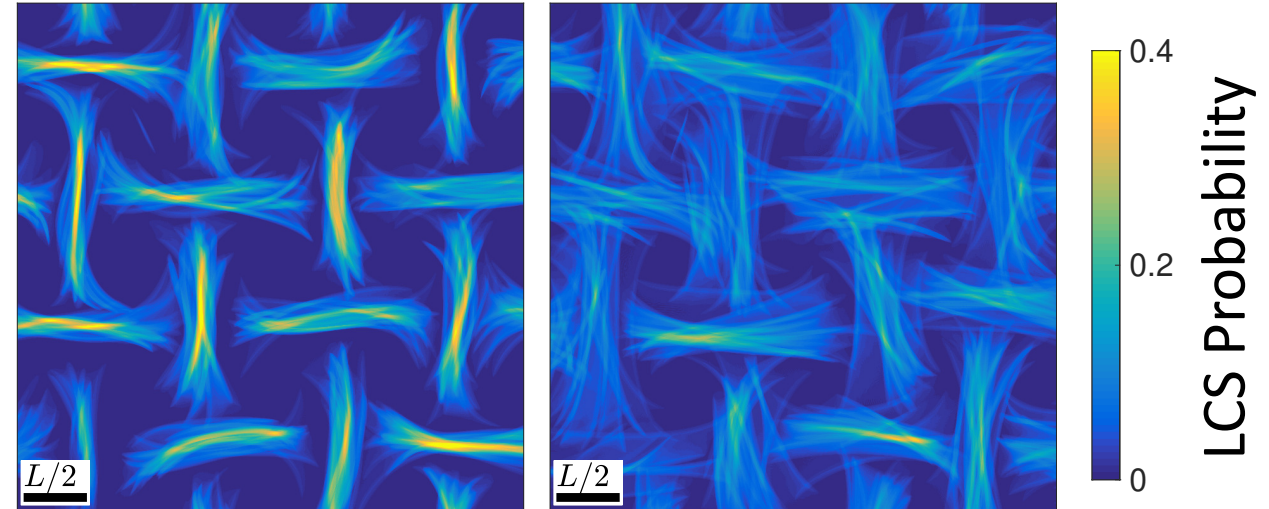
Attracting LCSs



Simulation

Repelling LCSs

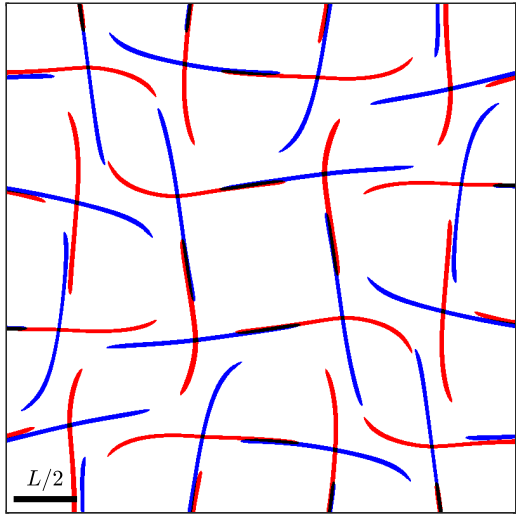
Attracting LCSs



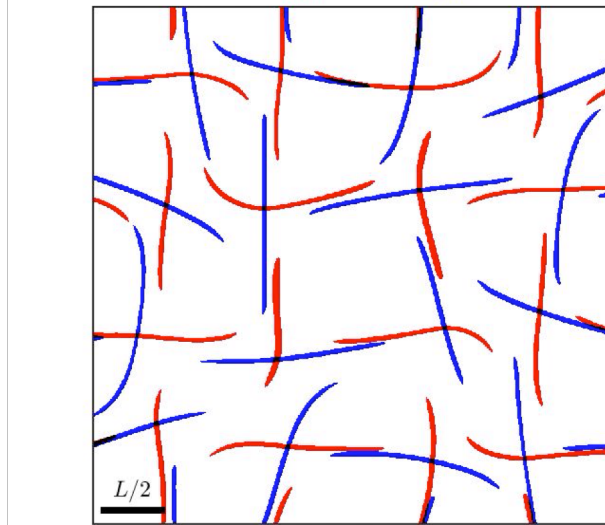
Answer to Q1: **Asymmetry** is also present in the checkerboard configuration
Q2: How does this asymmetry change with Re ? **Use simulations**

Series of bifurcations

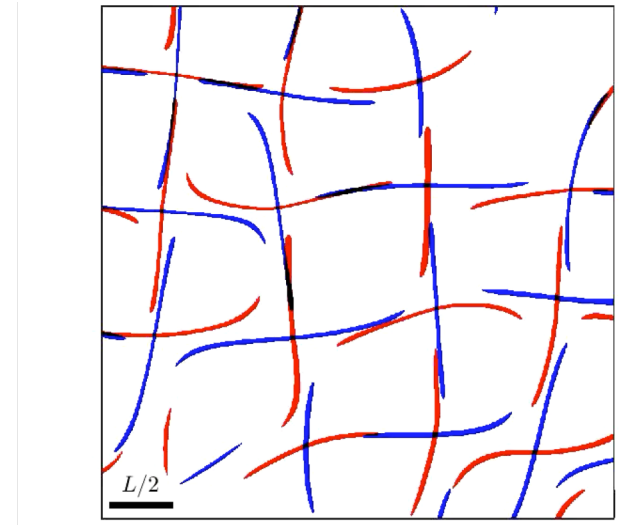
Steady (Re=88)



Periodic (Re=96)



Chaotic (Re=121)



Repelling LCSs

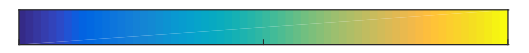
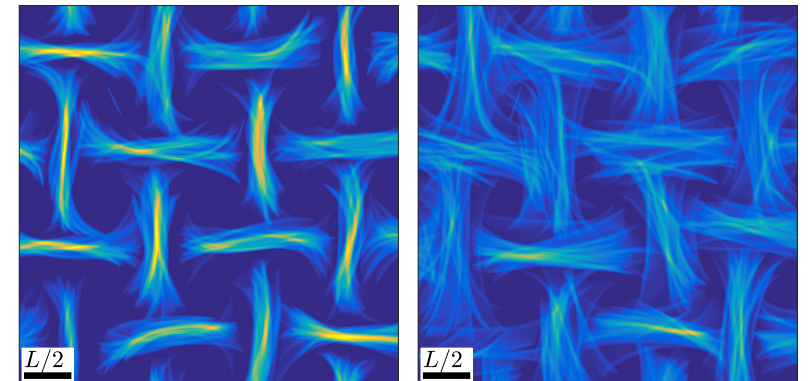
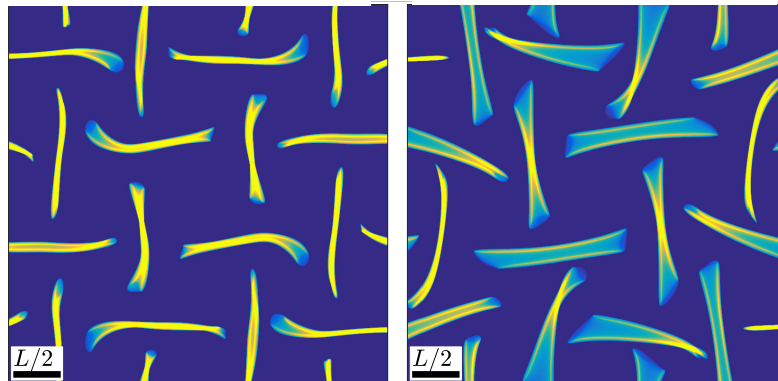
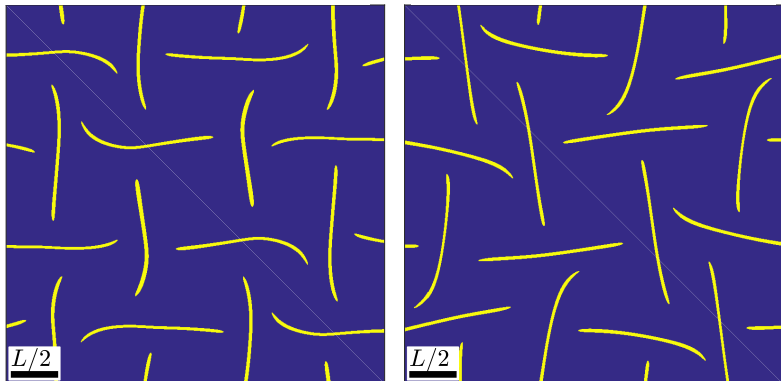
Attracting LCSs

Repelling LCSs

Attracting LCSs

Repelling LCSs

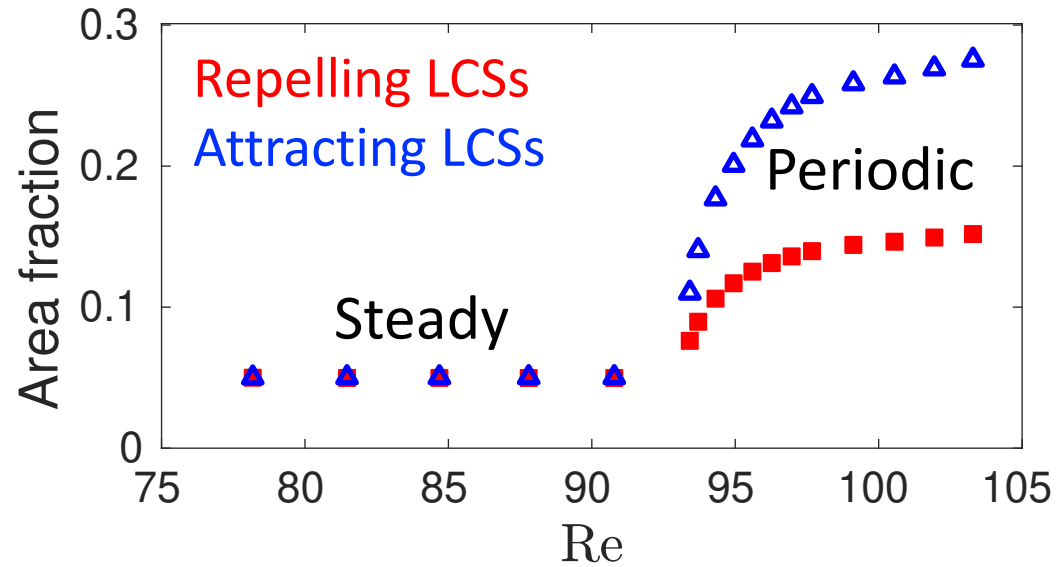
Attracting LCSs



0 0.2 0.4

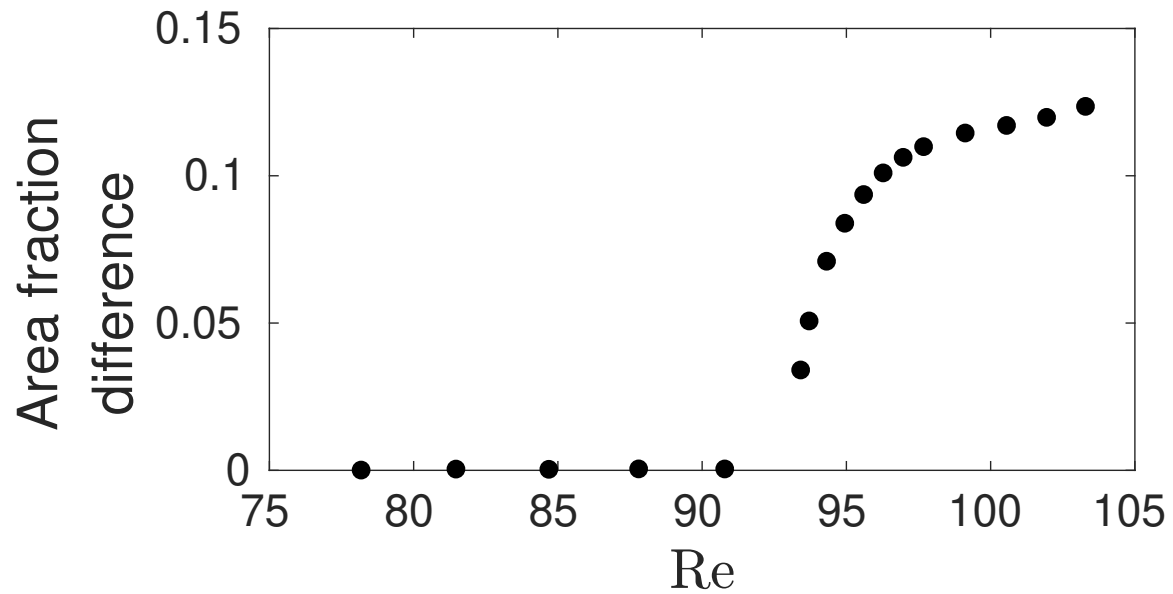
LCS Probability

Area Fractions for Nonzero Probability of Finding an LCS



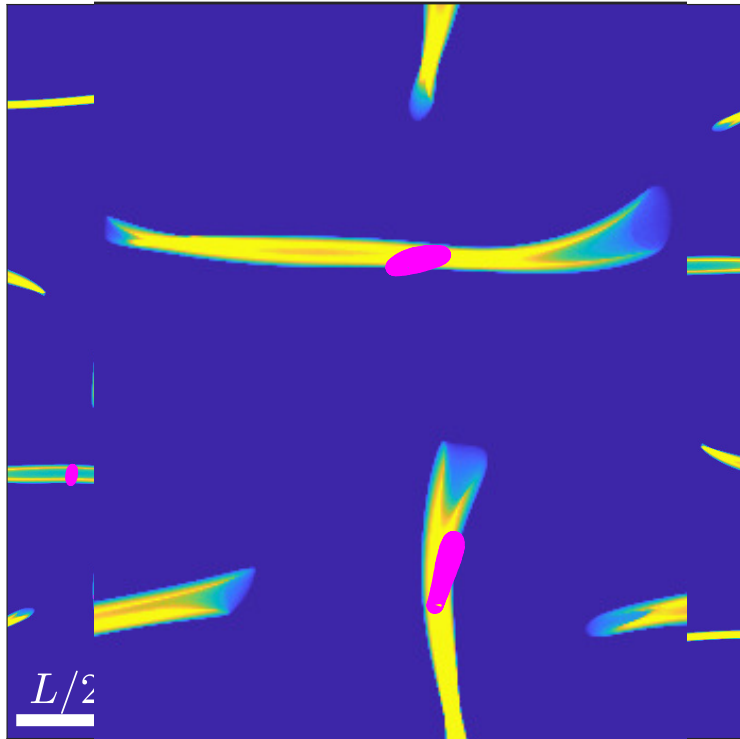
Q2. How does this asymmetry change with Re?

It grows with Re. The periodic orbit plays an important role.

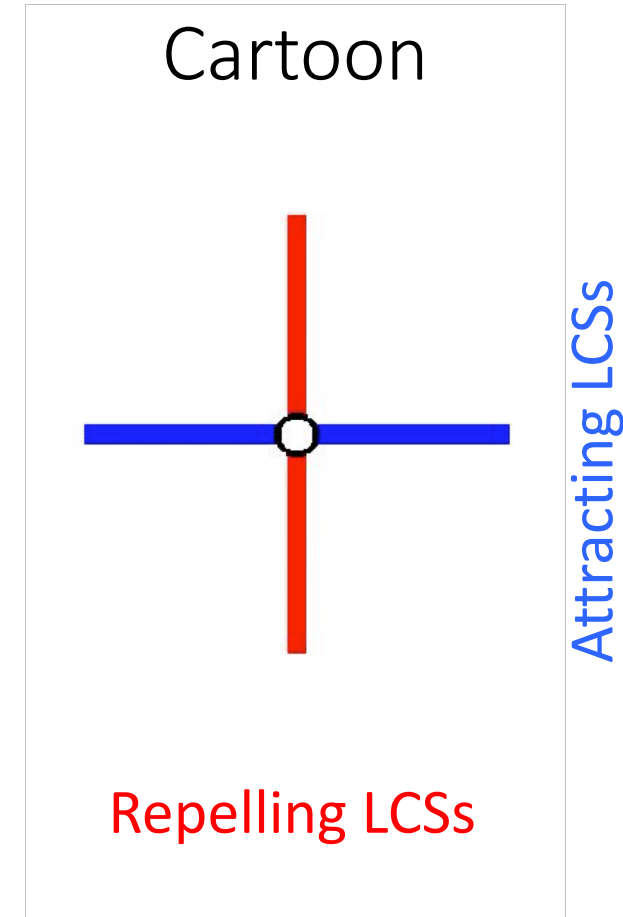
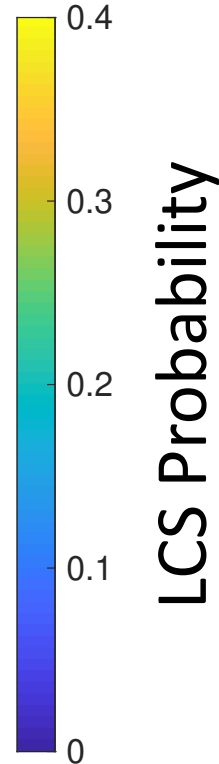
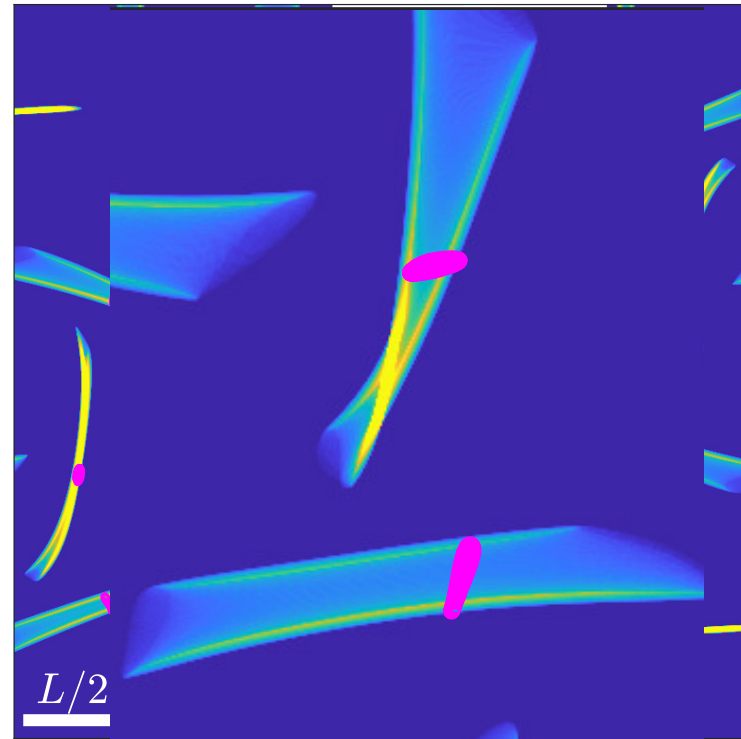


What is the mechanism of the asymmetry?

Repelling LCSs



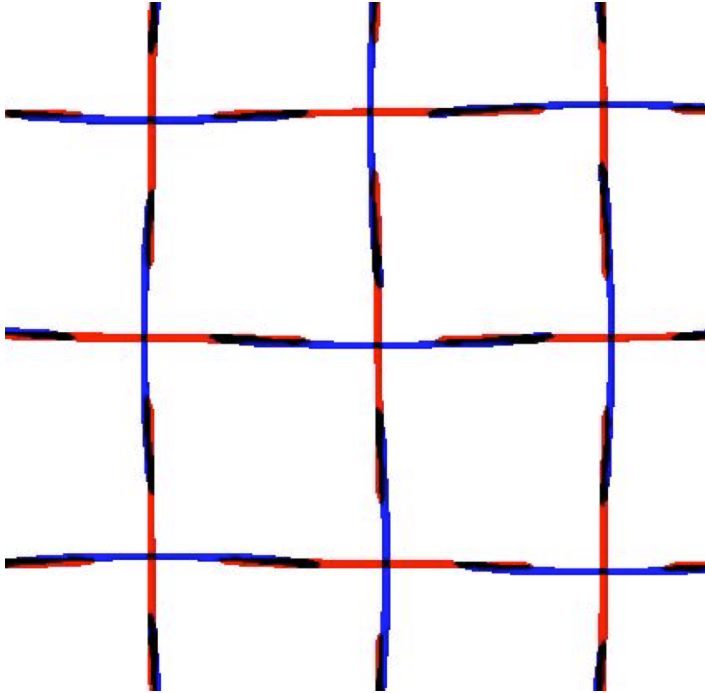
Attracting LCSs



Hyperbolic points move preferentially along the repelling LCSs

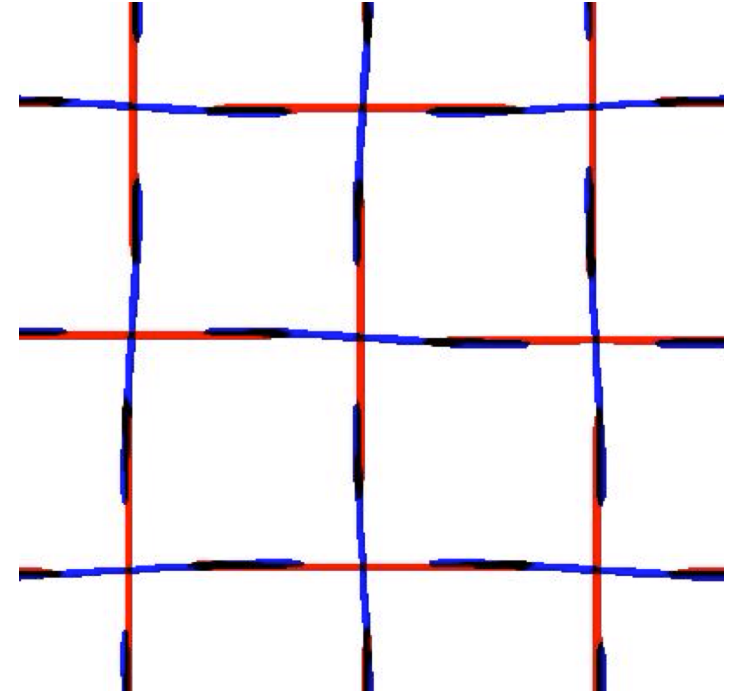
A toy model

Same trend (hyperbolic points
move along **repelling LCSs**)



$$\begin{aligned}\psi &= \sin(2\pi x) \sin(2\pi y) \\ &\quad + \sin(\omega t) [\sin(2\pi y) \sin(\pi x + \pi y) \\ &\quad \quad \quad + \sin(2\pi x) \cos(\pi x - \pi y)] \\ \vec{u} &= \frac{\partial \psi}{\partial y} \hat{x} - \frac{\partial \psi}{\partial x} \hat{y}\end{aligned}$$

Opposite trend (hyperbolic points
move along **attracting LCSs**)



$$\begin{aligned}\psi &= \sin(2\pi x) \sin(2\pi y) \\ &\quad + \sin(\omega t) [\sin(2\pi y) \cos(\pi x + \pi y) \\ &\quad \quad \quad + \sin(2\pi x) \sin(\pi x - \pi y)] \\ \vec{u} &= \frac{\partial \psi}{\partial y} \hat{x} - \frac{\partial \psi}{\partial x} \hat{y}\end{aligned}$$

Toy model reproduces same and opposite area fractions

Same trend (hyperbolic points
move along **repelling LCSs**)

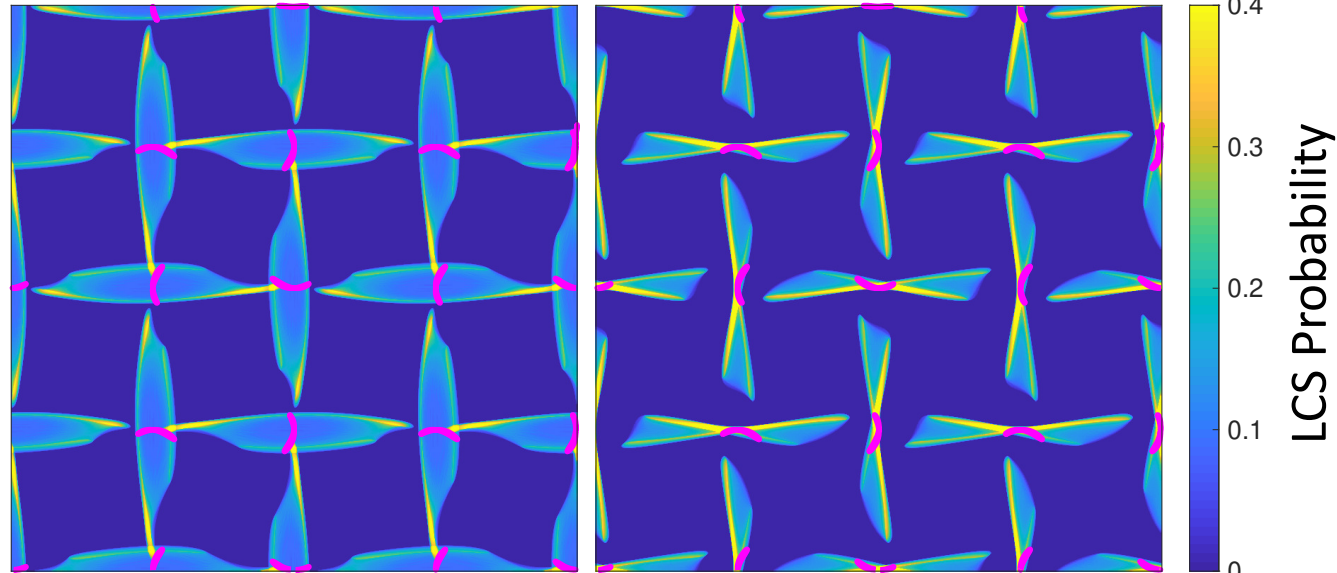
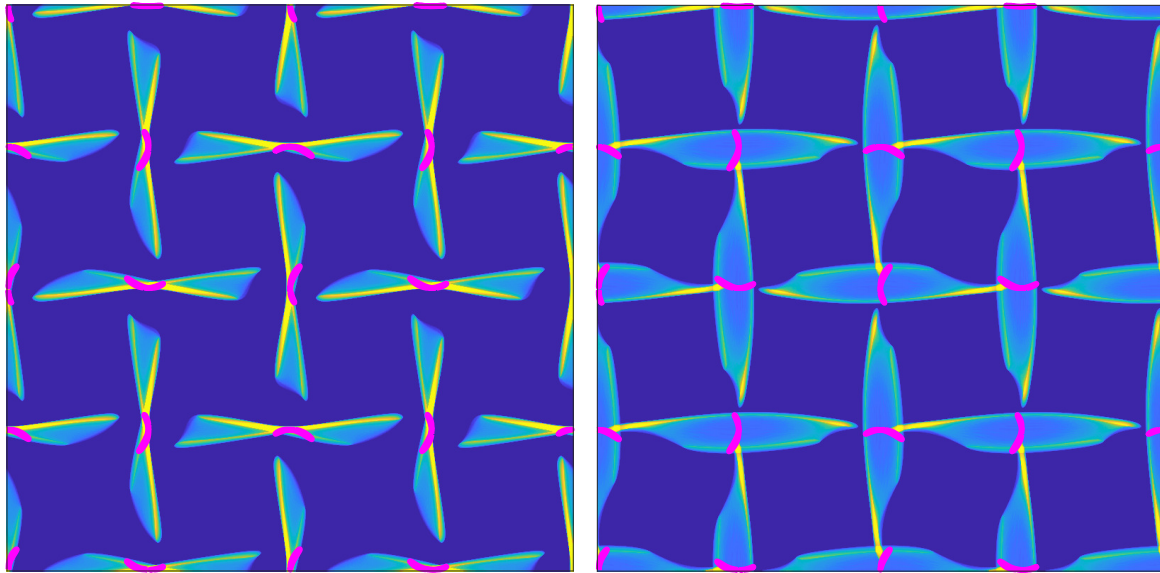
Opposite trend (hyperbolic points
move along **attracting LCSs**)

Repelling LCSs

Attracting LCSs

Repelling LCSs

Attracting LCSs



Area Fraction: 0.23

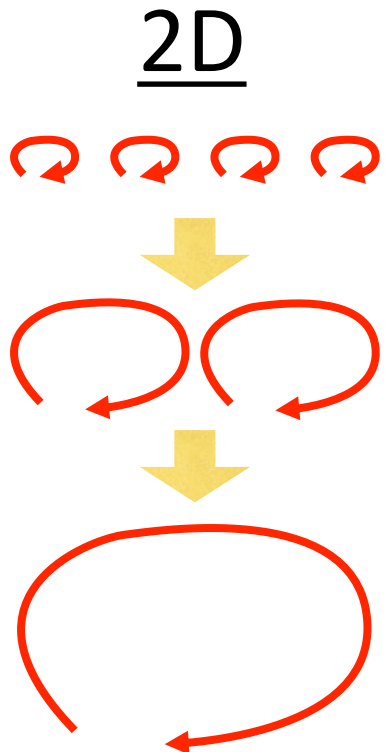
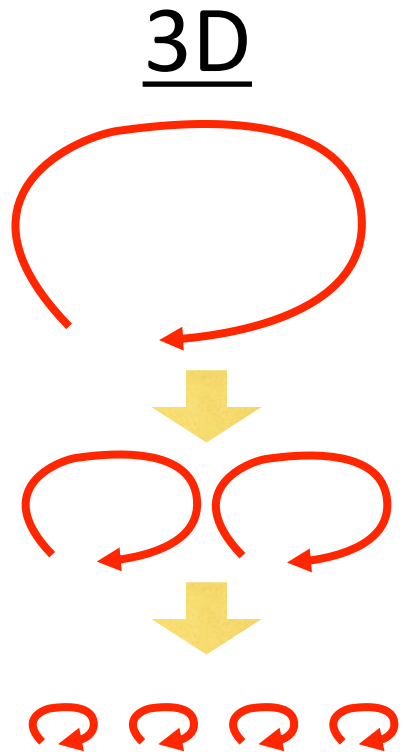
Area Fraction: 0.33

Area Fraction: 0.33

Area Fraction: 0.23

Energy flux across length scales

Nonlinearity of Navier-Stokes
couples different length scales



3D: energy cascade (net flow to smaller length scales)

2D: inverse energy cascade (net flow to larger length scales)

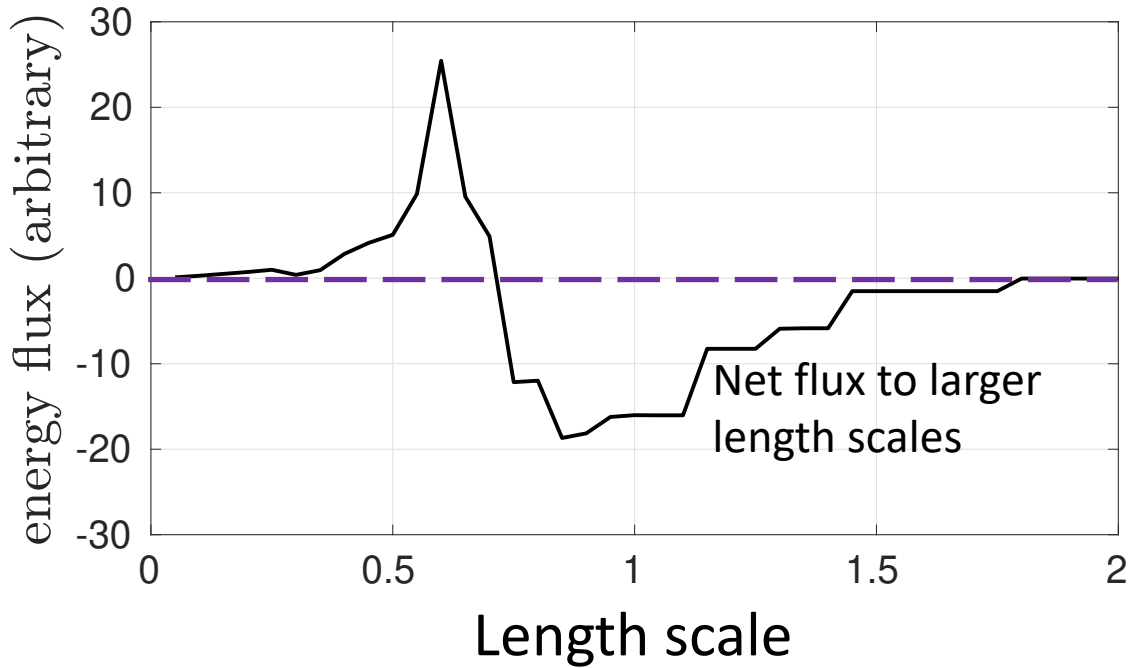
Compute energy transfer using
filter-space techniques

- Eyink, *J. Stat. Phys.* 1995
- Rivera et al, *PRL* 2003
- (many more)

Test our toy model using this technique

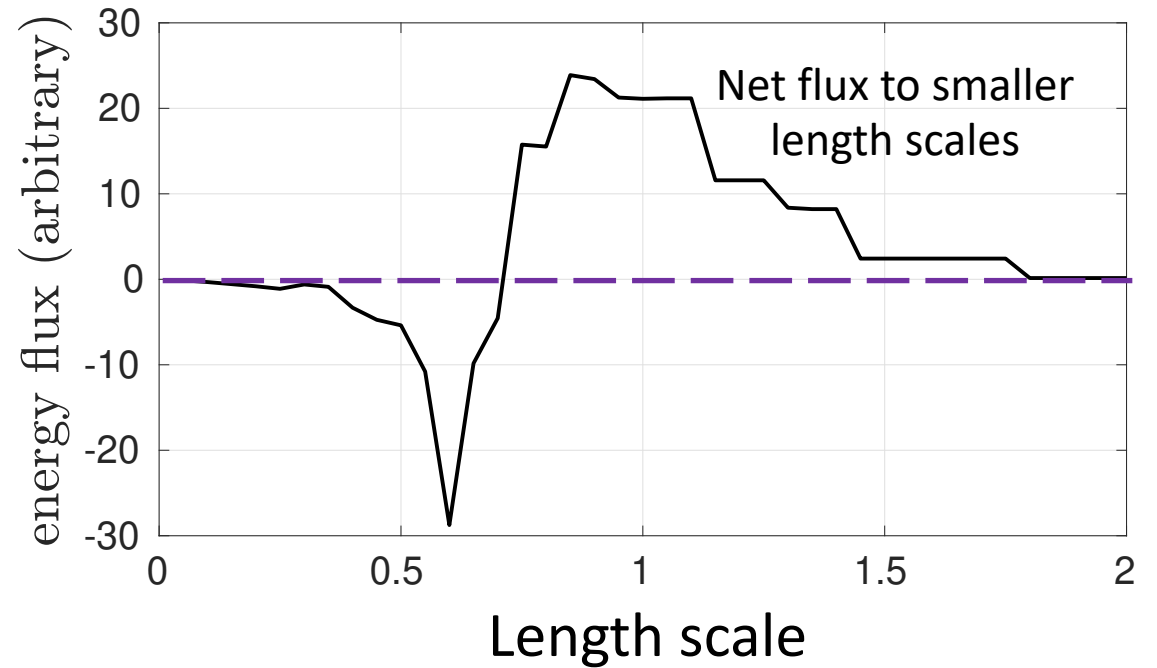
Toy model energy flux

Same trend (hyperbolic points
move along **repelling LCSs**)



Agrees with expectations
for a 2D flow!

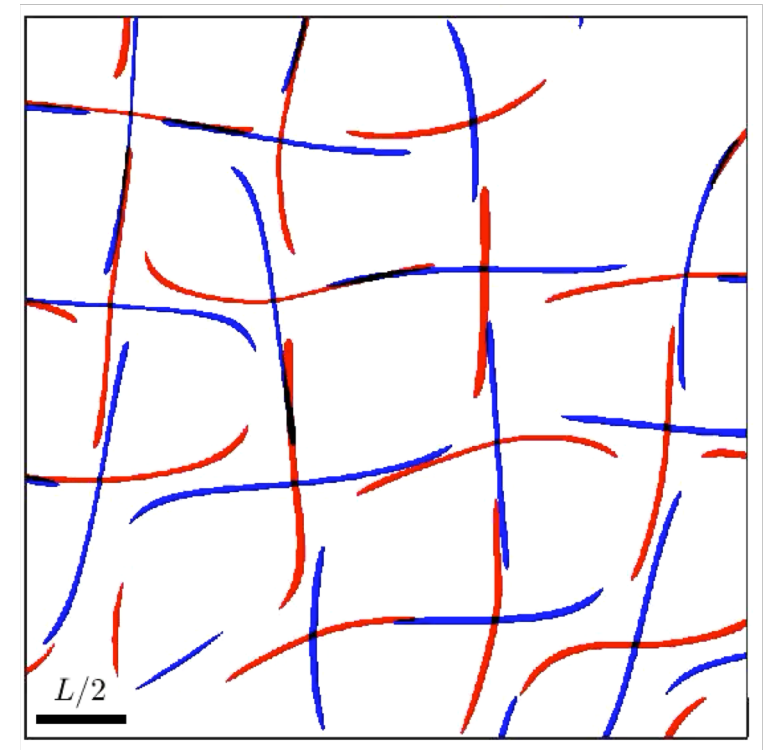
Opposite trend (hyperbolic points
move along **attracting LCSs**)



Disagrees with expectations
for a 2D flow!

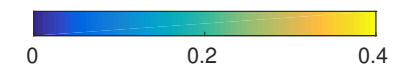
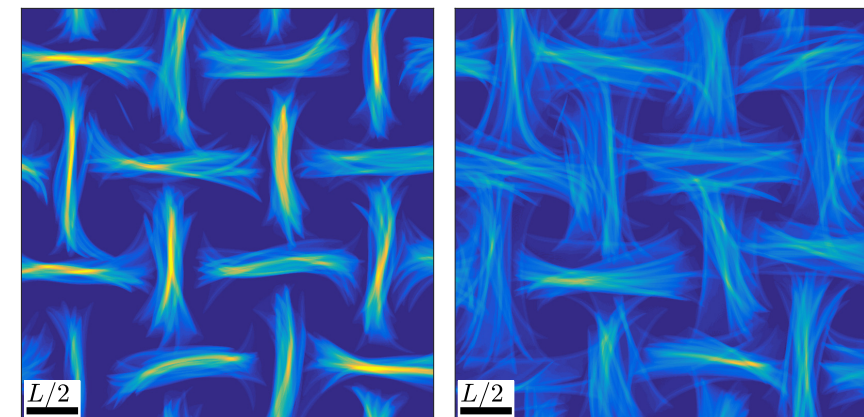
Conclusions

- LCSs exhibit a temporal asymmetry
 - Attracting LCSs vs repelling LCSs
 - Present in 2 different geometries
 - Implications for forecasting mixing
- Asymmetry grows with Re
- Hyperbolic points move preferentially along repelling LCSs
- Toy model: suggests link to inverse energy cascade of 2D turbulence
- Future work: explore LCS asymmetry in 3D



Repelling LCSs

Attracting LCSs



LCS Probability