Motivation	Numerical tools and methods	Linear results	Non linear results	Conclusions

The optimal and near-optimal wavepacket in a boundary layer and its ensuing turbulent spot

# Stefania CHERUBINI <sup>12</sup>, Jean-Christophe ROBINET<sup>2</sup>, Alessandro BOTTARO<sup>3</sup>, Pietro DE PALMA<sup>1</sup>

 $^{1}$ Politecnico of Bari, Italy  $^{2}$ Arts et Metiers ParisTech, France  $^{3}$ University of Genova, Italy

LadHyX, 3 December 2009

Motivation	Numerical tools and methods	Linear results	Non linear results	Conclusions
Outline				



#### 2 Numerical tools and methods

- Timestepping code
- Direct-adjoint optimization method
- Global instability model optimization

#### 3 Linear results

- The global optimal perturbation
- Analysis of the streamwise modulation
- Analysis of the spanwise modulation
- The global near-optimal perturbation

#### 4 Non linear results

- Transition energy levels
- Mechanism of transition

## 5 Conclusions

Motivation	Numerical tools and methods	Linear results	Non linear results	Conclusions
Motivatio	n			

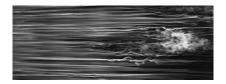


Figure: Wind tunnel smoke visualization of transition in a boundary layer subjected to free stream turbulence (KTH, Stockholm).

- Emmons (1951): Observation of turbulence spots → which perturbation most easily bring the flow to turbulent transition?
- Farrell (1988): Optimal single-wavenumber perturbations → introduced to explain the occurrence of bypass transition.
- Biau, Soueid & Bottaro (2008) : Direct numerical simulations
   → suboptimal disturbances are more efficient than optimal ones.
- This work: Optimization of a spatially localized wave packet
   → not the traditional inflow-outflow problem, but a new attempt to
   identify initial localized disturbances that yield convected turbulent
   spots.

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#### Optimization of a localized wave packet

From single-wavenumber to multiple-wavenumber optimization:

• Local optimization: optimization on a velocity profile by direct-adjoint iterations of the Orr-Sommerfeld and Squire equations (Corbett & Bottaro, 2000), the perturbation is characterized by a single wave number in x and z:

$$\mathbf{q}(x, y, z, t) = \tilde{\mathbf{q}}(y, t) \exp\left(i(\beta z + \alpha x)\right)$$
(1)

• **Global 2D optimization**: optimization on top of a 2D velocity field by a global eigenvalue model (Alizard & Robinet, 2007), the perturbation is characterized by a single wave number in *z*:

$$\mathbf{q}(x, y, z, t) = \hat{\mathbf{q}}(x, y, t) exp\left(i\beta z\right)$$
(2)

Global three-dimensional optimization: optimization on top of a 2D velocity field by direct-adjoint iterations of the linearized Navier–Stokes equations, the perturbation has no fixed wave number → optimal wave packet localized in the streamwise direction.

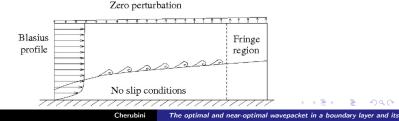
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Timeste	pping code			

Non-dimensional incompressible Navier-Stokes equations:

$$\mathbf{u}_t + (\mathbf{u} \cdot \nabla) \mathbf{u} = -\nabla p + \frac{1}{Re} \nabla^2 \mathbf{u}, \qquad (3)$$
$$\nabla \cdot \mathbf{u} = 0.$$

with  $\mathbf{u} = (u, v, w)^T$  the velocity vector, p the pressure and  $Re = \frac{U_{\infty}\delta^*}{\nu}$ 

- 'Fractional step' method on a 'staggered' grid.
- Centered second-order spatial discretization
- Temporal discretization: Crank–Nicolson for the viscous terms, third-order Runge-Kutta for non-linear ones.
- Domain:  $400 \times 20 \times 10$  in terms of  $\delta_1$ , discretized on a  $501 \times 150 \times 51$  grid



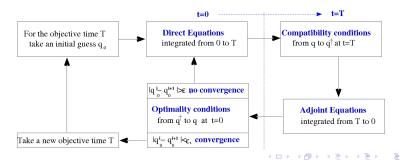


#### Power iterations for the optimization

#### Lagrange multipliers method

The Objective function is the kinetic energy integrated in the whole domain:

$$\mathcal{J} = E(t) = \frac{1}{2} \int_0^{L_x} \int_0^{L_y} \int_{-Z}^{Z} \left( u^2 + v^2 + w^2 \right) \, dx dy dz. \tag{4}$$



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Global i	nstability model			

The instantaneous variables  $\mathbf{q} = (u, v, p)^T$  are considered as a superposition of the base flow and of the perturbation  $\tilde{\mathbf{q}} = (\tilde{u}, \tilde{v}, \tilde{p})^T$ .

Decomposition of the perturbation on a basis of N temporal modes:

$$\tilde{\mathbf{q}}(x, y, z, t) = \sum_{k=1}^{N} \kappa_k^0 \, \hat{\mathbf{q}}_k(x, y) \exp\left(-i(\omega_k t + \beta z)\right),$$

where  $\hat{\mathbf{q}}_k$  are the eigenvectors,  $\omega_k$  the eigenvalues,  $\kappa_k^0$  their initial amplitude.

Substituting in the NS eq. and linearizing lead to the eigenvalue problem:

$$(\mathbf{A} - i\omega_k \mathbf{B})\,\hat{\mathbf{q}}_k = \mathbf{0}, \quad k = 1, \dots, N.$$
(5)

discretized with a Chebyshev/Chebyshev spectral method employing N=850 modes on a  $270 \times 50$  grid, and solved by a shift and invert Arnoldi algorithm.

Maximum energy gain at time t over all possible initial conditions  $\mathbf{u}_0$ 

$$G(t) = \max_{\mathbf{u}_0 \neq 0} \frac{E(t)}{E(0)} = ||\mathbf{F} \exp(-it\mathbf{\Lambda})\mathbf{F}^{-1}||_2^2$$
(6)

where  $\Lambda_{k,l} = \delta_{k,l}\omega_k$  and  $\mathbf{F}$  is the Cholesky factor of the energy matrix  $\mathbf{M}$  of components  $M_{ij} = \int \int (\hat{u}_i^* \hat{u}_j + \hat{v}_i^* \hat{v}_j + \hat{w}_i^* \hat{w}_j) dxdy, \ i, j = 1, \dots, N$ 

Motivation	Numerical tools and methods ○○○●○	Linear results	Non linear results	Conclusions
Why she	ould <i>optimals</i> (= rig	ght singular ve	ectors) be re	elevant
at all ?	They are not 1			

The propagator  ${\bf P}$  of the initial condition  $\tilde{{\bf q}}_0$  turns the initial state into a final state  $\tilde{{\bf q}}_T.$ 

Singular Value Decomposition:

 $\mathbf{P} = \mathbf{L} \boldsymbol{\Sigma} \mathbf{R}^*,$ 

with  ${\bf L}$  and  ${\bf R}$  unitary matrices,  ${\boldsymbol \Sigma}$  diagonal matrix of singular values.

Suppose that the initial state could be expressed as a (hopefully) balanced expansion of the right singular vectors:

$$\tilde{\mathbf{q}}_0 = \mathbf{R}\mathbf{a}$$
 (7)

with a vector of coefficients,

then the output is a combination of left singular values:

$$\tilde{\mathbf{q}}_T = \mathbf{L} \mathbf{\Sigma} \mathbf{R}^* \mathbf{R} \mathbf{a} = \mathbf{L} [\mathbf{\Sigma} \mathbf{a}].$$
 (8)

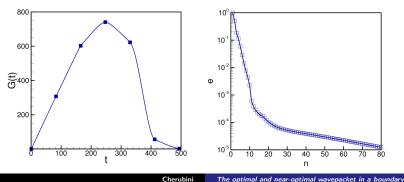
Depending on the properties of the spectrum of singular values, the left singular vector associated to the largest singular value may dominate the dynamics at t=T.

Motivation	Numerical tools and methods	Linear results	Non linear results	Conclusions
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# Linear Results



- Optimal energy gain for Re = 610:  $G(t_{max}) = 736$  at  $t_{max} = 247$ , larger than the value found by a local approach at the same Re.
- Convergence: the optimization method reaches in 20 iterations a level of convergence of about  $e = 10^{-4}$ , in 80 it converges up to  $e = 10^{-5} (e = (E^{(n)} - E^{(n-1)})/E^{(n)}).$



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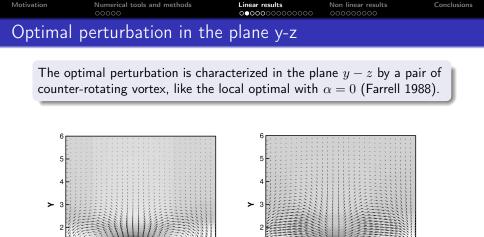


Figure: Optimal perturbation at t = 0 and  $t = t_{max}$  for Re = 610. Vectors represent the wall-normal and spanwise velocity components, shades of grey are relative to the streamwise velocity.

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- Local optimization: optimal perturbation for  $\alpha = 0$
- Global optimization: optimal perturbation composed by upstream-elongated packets, tilted upstream, modulated in the x direction ( $\alpha \neq 0$ )

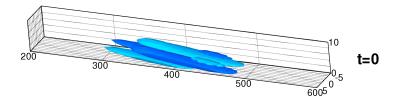


Figure: Iso-surfaces of the streamwise component of the optimal perturbation at t=0.



- Orr mechanism: tilts the perturbation in the mean flow direction.
- Lift-up mechanism: amplifies the streamwise perturbation.
- At optimal time: streaky structures alternated in the x direction.

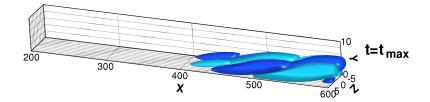


Figure: Iso-surfaces of the streamwise component of the optimal perturbation at  $t = t_{max}$ .

Motivation	Numerical tools and methods	Linear results	Non linear
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results

# The streamwise modulation

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Numerical tools and methods

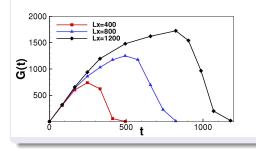
Linear results

Non linear results

Conclusions

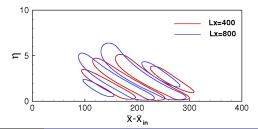
## Dependence on the streamwise domain length

#### Optimizations with streamwise domain lengths $L_x = 400,800,1200$



- $G_{max}$  increases due to a combined effect of the Orr mechanism and of the spatial non-parallel amplification
- $T_{max}$  increases linearly due to base flow advection  $(t \propto L_x/U_\infty)$

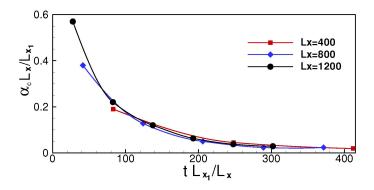
The optimal perturbations plotted on the normalized coordinates  $\eta = y\sqrt{Re/x}$ ,  $\bar{x} = xL_{x_1}/L_x$  present a similar longitudinal extent, inclination, and modulation.



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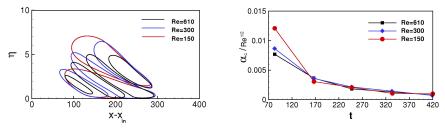
The most amplified wavenumber of the optimal perturbation,  $\alpha_c$ , is computed by spatial Fourier transform for different target times and  $L_x$ .



- The normalized modulation of the perturbation is approximately **invariant** with respect to the value of  $L_x$  used in the optimization.
- $\alpha_c$  is rather high at small times and decreases with time towards an asymptotic value.

Motivation	Numerical tools and methods	Linear results	Non linear results	Conclusions
Depend	ence on $Re$			

- The optimal perturbation is computed at Re = 610, 300, 150.
- At all Re the optimal perturbation is modulated in the x-direction.
- The streamwise modulation of the perturbation in normalized coordinates is found to vary



The characteristic wavenumber is found to increase approximately with the square root of  $Re \rightarrow$  the curves of  $\alpha_c$  normalized with  $\sqrt{Re}$  collapse onto one for sufficiently large times

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Sc	aling law for $lpha_c$			
	The scaling law for the charact	teristic streamwise w	avenumber:	
		$\alpha_c \propto \frac{\sqrt{Re}}{L_x}$		(9)
	<ul> <li>provides the variation of t independent parameters o</li> </ul>			

• allows to recover the classical result on the optimal growth in a parallel boundary layer, since  $\alpha_c \to 0$  for  $L_x \to \infty$ .

# The origin of such a modulation is investigated: could it be related to (a superposition of) local single-wavenumber optimals?

A three-dimensional perturbation is reconstructed as a superposition of local optimals ( $\alpha = 0$ ) and suboptimals ( $\alpha \neq 0$ ) :

$$\mathbf{q}(x, y, z) = \sum_{j=1}^{n} \kappa_j \, \bar{\mathbf{q}}_j(y) \exp\left(i\beta z - i\alpha_j x\right),\tag{10}$$

where  $\bar{q}_j(y)$  is the result of the local optimization in Corbett & Bottaro 2000 for a given  $\alpha$ , at the energy  $\kappa_j$ .

Motivation

Numerical tools and methods

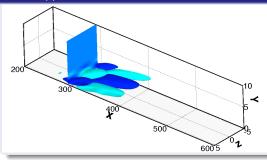
Linear results

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Conclusions

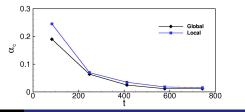
#### Local approximation and streamwise modulation

#### Local approximation



Superposition of local optimals and suboptimals at different  $\alpha \rightarrow$  the global optimal perturbation is qualitatively recovered

The characteristic streamwise wave number  $\alpha_c$  converges with time to a value different from zero  $\rightarrow$  well predicted by the superposition of local optimals



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# The spanwise modulation and the *near-optimal* perturbation

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Numerical tools and methods

Linear results

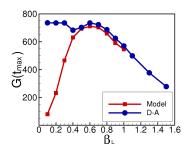
Non linear results

Conclusions

# Effect of the spanwise direction

Motivation

Optimal energy gain for different spanwise domain lengths,  $L_z$ :



- Global model  $\rightarrow \beta$  is fixed  $\rightarrow$  well defined peak for  $\beta=0.6$
- Direct-adjoint  $\rightarrow$  Just the minimum  $\beta$  is fixed,  $\beta_L = 2\pi/L_z \rightarrow$  for low  $\beta_L$ (large  $L_z$ ) the dynamics matches the optimal one (more than one wave appears at small  $\beta$ )

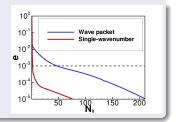
- The optimal perturbation is single-wavenumber and extended in *z*, because the problem is homogeneous in *z*
- A realistic perturbation is localized in the spanwise direction and composed by a spectrum of  $\beta$ .



#### We look for a *near-optimal* perturbation:

- localized in the spanwise direction
- $\bullet\,$  composed by a spectrum of  $\beta\,$
- reaching a *near-optimal* value of G(t)

Thus, we follow the procedure below.



- We build an artificially localized wave packet by multiplying the optimal single-wavenumber perturbation times an envelope of the form  $\exp(-z^2)$
- 2 We initialize the optimization with such artificial wave packet
- **(3)** We stop the iterations at  $e = 10^{-3}$ , when the largest residual adjustments of the solution occur in the spanwise direction
- Since the problem is self-adjoint in z, the influence of the spanwise shape of the perturbation on the energy gain is weak with respect to the streamwise and wall-normal ones

Motivation	Numerical tools and methods	Linear results ○○○○○○○○○○○○○○	Non linear results	Conclusions	
Near-op	timal wavepacket				



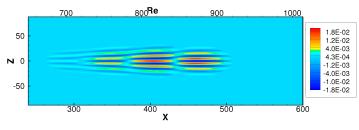
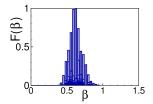


Figure: Streamwise near-optimal perturbation at t = 0, y = 1.

Thus, we obtain a *near-optimal* perturbation

- localized in the spanwise direction
- $\bullet$  composed by a spectrum of  $\beta$
- reaching 99% of the value of  $G(t_{max})$  !



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# Non-Linear Results

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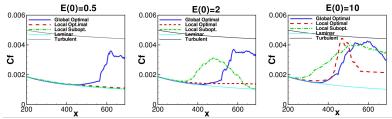
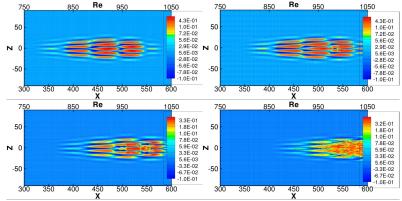


Figure: Mean skin friction factor of the considered flow perturbed with global, local, and sub-optimal disturbances, for from left to right  $E_0 = 0.5$ ,  $E_0 = 2$  and  $E_0 = 10$ .

#### What perturbation is most effective in inducing transition?

- Local optimal at  $\alpha = 0$ : transition for  $E_0 = 10$ .
- Local suboptimal at  $\alpha \neq 0$ : transition for  $E_0 = 2$  (Biau et al. 2008).
- Global three-dimensional optimal: transition for  $E_0 = 0.1$ .
- The global optimal perturbation is the most effective in inducing transition, followed by the suboptimal one.

#### Transition induced by the near-optimal perturbation



Streamwise velocity contours at y = 1 and  $E_0 = 0.5$  at four times:

- T = 160: saturation and presence of spanwise subharmonics.
- T = 220: kinks at the front of the most amplified streak.
- T = 250: spreading out of the turbulence to the confining streaks.
- T = 330: presence of a turbulent spot

Conclusions

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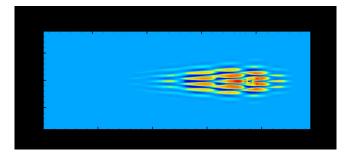
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## Transition to a turbulent spot



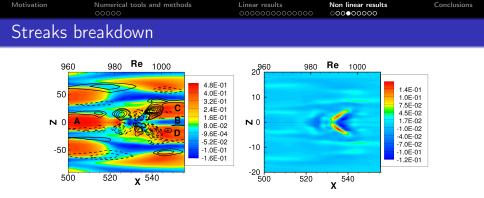


Figure: Streamwise (a) and wall-normal (b) perturbation at T = 220. The solid and dashed lines represent positive and negative spanwise velocities.

#### Quasi-sinuous or quasi-varicose oscillations of the streaks?

- Both quasi-sinuous (C,D) and quasi-varicose (A,B) oscillations are recovered, due to the staggered arrangement of the streaks
- Four streaks (A,B,C,D) break down at the same time, explaining the efficiency of the perturbations in provoking transition.

Motivation	Numerical tools and methods	Linear results 00000000000000	Non linear results	Conclusions
Vortical	structures			

- Recently, Wu & Moin have given evidence of the presence of hairpin vortices in transitional boundary-layer flows
- We visualize the vortical structures by the Q-criterion
- An hairpin vortex is identified in the interaction zone of the streaks A,B,C,D, preceded upstream by a pair of **quasi-streamwise** vortices

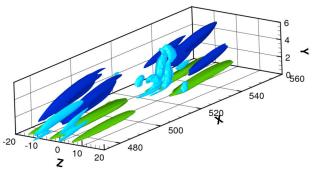


Figure: <u>Iso-surfaces of negative (blue) and positive (green) streamwise perturbations</u>, and Q-criterion surfaces (light blue).



## The hairpin vortices formation (1)

• At t = 145, two **quasi-streamwise vortices** are present on the flanks of the low-speed streak, increasing their size on the wall-normal direction. An **inclined shear layer** is induced by the front interaction of the low- and high-speed streaks

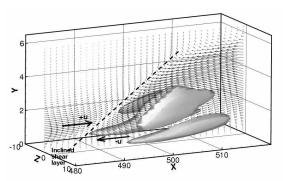


Figure: Iso-surfaces of the Q criterion and u, v, w vectors on the x - y plane at z = 0 at t = 145.



• At t = 165: non-linear effects allow the formation of a vortical region at the edge of the inclined shear layer connecting the two quasi-streamwise vortices, thus forming the head of the hairpin.

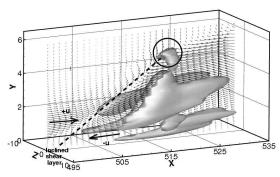


Figure: Iso-surfaces of the Q criterion and u, v, w vectors on the x - y plane at z = 0 at t = 165.



• At t = 180: the primary hairpin head is lifted from the wall, and a second arch vortex appears upstream of the first along the inclined zone of interaction of the low and high-speed streaks. A similar dynamics is observed for turbulent boudary layers (Adrian 2007),

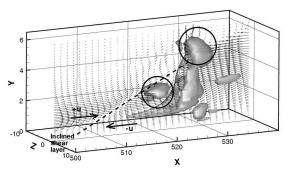


Figure: Iso-surfaces of the Q criterion and u, v, w vectors on the x - y plane at z = 0 at t = 180.

Motivation

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## The hairpin vortices formation (4)

 At t = 190: the first hairpin vortex increases in size, breaking up into smaller coherent patches of vorticity, although remnants of the original structure are still visible.

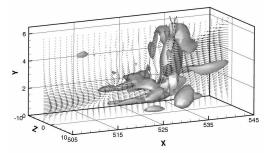


Figure: Iso-surfaces of the Q criterion and u, v, w vectors on the x - y plane at z = 0 at t = 190.

Such a transition scenario connects two opposite views of transition, that grounded on transient growth and secondary instability of the streaks (Schoppa & Hussain, 2002), and the other based on vortex regeneration (Adrian 2007).

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Conclusions a	nd perspectives	;		

- The global optimal perturbation is characterized non-zero streamwise wavenumber.
- It is more effective in inducing transition than a local suboptimal or a local optimal one.
- A near-optimal perturbation, localized also in the spanwise direction, transitions in a turbulent spot.
- Quasi-sinous and quasi-varicous streaks oscillations are recovered due to the staggered arrangement of the streaks.
- O An hairpin vortex is identified in the interaction zones of such streaks, induced by the front interaction of the low- and high-speed streaks.
- A viable path to transition is presented, connecting the transition scenario based on transient growth (Schoppa & Hussain 2002) and that based on vortex regeneration (Adrian 2007).