

A PBL Turbulence Problem?



Courtesy NOAA

$$C_{D}$$
 Donelan etal, 2004

$$v_{max}^{2} = \frac{T_{s} - T_{o}C_{k}}{T_{o}C_{D}}(k_{s}^{*} - k)$$

$$v_{max}^{2} = \frac{T_{s} - T_{o}C_{k}}{T_{o}C_{D}}(k_{s}^{*} - k)$$
Maximum azimuthal wind speed (Emanuel, 2004)

$$v_{max}^{0} = \frac{T_{s} - T_{o}C_{k}}{T_{o}C_{D}}(k_{s}^{*} - k)$$

$$v_{max}^{0} = \frac{T_{o$$

 $\mathbf{\Gamma}$

x (cm)



-26

Shuyi Chen, RSMAS



"... We know what the exact equations for the Planetary Boundary Layer are ... let's just use DNS?"

LIDAR OBSERVATIONS OF PBL DIURNAL EVOLUTION, COURTESY SHANE MAYOR NCAR





DIRECT NUMERICAL SIMULATIONS OF STRATIFIED KELVIN-HELMHOLTZ FLOW, COURTESY JOSEPH WERNE, CORA

LENGTH AND TIME SCALES OF HIGH-Re CONVECTIVE PBL TURBULENCE

- Energy-containing (large) eddies $\mathcal{L} \sim \mathcal{O}(z_i)$; $z_i \sim 1000$ m
- Velocity scale of the (large) eddies $U \sim (gQ_*z_i/\Theta_o)^{1/3}$; $U \sim 1 \text{m/s}$
- Large eddy turnover time $T = \mathcal{L}/\mathcal{U}$; T = 1000s
- Kolmogorov microscale $\eta = (\nu^3/\epsilon)^{1/4}$; $\eta \sim 1$ mm
- Reynolds number $Re_{\mathcal{L}} = \mathcal{UL}/\nu = 10^6$



LENGTH AND TIME SCALES OF HIGH-Re CONVECTIVE PBL TURBULENCE

- Energy-containing (large) eddies $\mathcal{L} \sim \mathcal{O}(z_i)$; $z_i \sim 1000$ m
- Velocity scale of the (large) eddies $\mathcal{U} \sim (gQ_*z_i/\Theta_o)^{1/3}$; $\mathcal{U} \sim 1 \text{m/s}$
- Large eddy turnover time $T = \mathcal{L}/\mathcal{U}$; T = 1000s
- Kolmogorov microscale $\eta = (\nu^3/\epsilon)^{1/4}$; $\eta \sim 1$ mm
- Reynolds number $Re_{\mathcal{L}} = \mathcal{UL}/\nu = 10^6$

Amount of work (number of mode-steps) is Pope, p. 348

$$N^3 \cdot N_s \approx Re_{\mathcal{L}}^3$$

Therefore

$$N^3 \cdot N_s \approx 10^{18}$$
 for $Re_{\mathcal{L}} = 10^6$

" ... DNS is mighty useful, however we don't have enough IBM SP's to get to a PBL Reynolds number and resolve all scales of a rough wall ... We need something else ..."

HOW DO WE GET TO OUTDOOR LES

- Spatially filter the full governing equations to eliminate small scale fluctuations
- Subgrid-scale (SGS) challenge
 - Spatial correlations of small scale fluctuations $\neq 0$
 - High Re limit, universality of small scales
 - Building equations for SGS correlations
- Coping with a rough wall boundary

See Tom Lund discussion later for details!

SPATIALLY FILTERED EQUATIONS FOR DRY BOUSSINESQ ROTATING ATMOSPHERIC PBL

$$\frac{\partial \overline{\mathbf{u}}}{\partial t} + (\overline{\mathbf{u}} \cdot \nabla) \overline{\mathbf{u}} = -\mathbf{f} \times \overline{\mathbf{u}} - \nabla \overline{\pi} + \hat{\mathbf{z}} g \frac{\overline{\theta'}}{\theta_*} + \nu \nabla^2 \overline{\mathbf{u}} - \nabla \cdot \mathbf{T}$$
$$\frac{\partial \overline{\theta}}{\partial t} + (\overline{\mathbf{u}} \cdot \nabla) \overline{\theta} = \alpha \nabla^2 \overline{\theta} - \nabla \cdot \mathbf{B}$$
$$\nabla \cdot \overline{\mathbf{u}} = 0 \implies \nabla^2 \overline{\pi} = \overline{s}$$

New terms! Subgrid-scale momentum and scalar fluxes

$$\mathbf{T} = \overline{u_i u_j} - \overline{u_i} \overline{u_j}$$
$$\mathbf{B} = \overline{u_i \theta} - \overline{u_i} \overline{\theta}$$

see [Lilly(1967), Deardorff(1971), Leonard(1974), Moeng(1984)]

COMMENTS ON THE LES EQUATIONS AND THE SUBGRID SCALE STRESS TENSOR

$$\frac{\partial \overline{u}_{i}}{\partial t} + \frac{\partial \overline{u}_{i}\overline{u}_{j}}{\partial x_{j}} = -\frac{1}{\rho}\frac{\partial \overline{p}}{\partial x_{i}} - \frac{\partial}{\partial x_{j}}\left(\tau_{ij} - \nu\frac{\partial \overline{u}_{i}}{\partial x_{j}}\right)^{0} \\
\tau_{ij} = \overline{u_{i}u_{j}} - \overline{u}_{i}\overline{u}_{j}$$

- The LES equations contain two parameters, Re and the filter properties (loosely the shape of the filter and its cutoff k_c)
- Solutions of the LES equations are *stochastic*, *i.e.*, \overline{u}_i is a random variable in (\mathbf{x}, t)
- T_{ij} is unknown! It needs to be expressed in terms of known resolved fields \overline{u}_i
- Subgrid scale τ_{ij} is stochastic and depends on the filter. This makes \overline{u}_i also filter dependent.

SIMPLE (CHEAP) FILTERING EXAMPLE

_ _ _



$\tau_{11} = \overline{u_1 u_1} - \overline{u}_1 \overline{u}_1$

$\textbf{MOVING BETWEEN DNS} \Longleftrightarrow \textbf{LES} \Longleftrightarrow \textbf{RANS}$



What happens to \overline{u}_i and τ_{ij} as we vary the filter cutoff k_c ?

$\textbf{MOVING BETWEEN DNS} \Longleftrightarrow \textbf{LES} \Longleftrightarrow \textbf{RANS}$



What happens to \overline{u}_i and τ_{ij} as we vary the filter cutoff k_c ?

$\textbf{MOVING BETWEEN DNS} \Longleftrightarrow \textbf{LES} \Longleftrightarrow \textbf{RANS}$



What happens to \overline{u}_i and τ_{ij} as we vary the filter cutoff k_c ?

MOVING BETWEEN DNS \iff LES \iff RANS



What happens to \overline{u}_i and \mathcal{T}_{ij} as we vary the filter cutoff k_c ?

MOVING BETWEEN DNS \iff LES \iff RANS





FLOW NEAR ROUGH BOUNDARIES

- Treatment of the lower boundary is the fundamental difference between Quasi-Direct Numerical Simulation (QDNS) [Spalart et al.(1997)]) and 1/Re → 0 LES [Deardorff (1970)]
- Impossible to resolve all separation points and wakes (at high Re) at a complex boundary, *e.g.*, the boundary might not even be defined!
- Numerical commutation errors [*Berselli et al.*(2006)] are mixed up with physical modeling
- Typical outdoor LES uses simple near wall models
 - Based on ensemble average ideas (Monin-Obukhov similarity theory)
 - Generate spatial fluctuations by applying MO on a point-by-point basis or using a linearization of the quadratic drag formula [*Moeng*(1984)]
- Sometimes you don't get to choose where $1/\triangle_f$ sits!
- There's work to be done near rough boundaries





At a rough boundary all the flux is subgrid

SURFACE LAYER MEASUREMENTS AND LES: Λ_w/ \triangle_f AT FIRST GRID POINT OFF THE SURFACE

- $\Lambda_w \Longrightarrow$ horizontal wavelength of the peak in the vertical velocity spectrum
 - w is least resolved in LES
 - Obeys MO scaling, i.e., , depends on (z,L)
- $riangle_f \sim (\delta_x \delta_y \delta_z)^{1/3}$ the cell averaging volume

Dependence of Peak Wavelength on Stratification



RATIO OF TURBULENCE LENGTH SCALE TO FILTER WIDTH AT FIRST LES GRIDPOINT $z = \delta_z$



Can we use targeted observations to provide insight as to the nature of SGS motions in high Re PBLs?

HIGH REYNOLDS NUMBER OBSERVATIONS AND LES

SINGLE-POINT MEASUREMENTS

- Cannot be used directly to improve LES

MULTI-POINT MEASUREMENTS

- Span a range of filter widths, e.g., $\mathcal{O}(m)$ to $\mathcal{O}(100m)$
- Ideally 3-D, time varying "volume" of turbulence and scalars in canonical flows with shear, stratification, near boundaries, ...
- Horizontal Array Turbulence Study field campaigns, HATS (2000), OHATS (2004), CHATS (2007), AHATS (2008)



HATS CONFIGURATIONS

$\sim 36 \ cases$ -1.2 < z/L < 1.6 $0.15 < \Lambda_w / \Delta_f < 15$







RATIONALE FOR EXPERIMENTAL DESIGN

 Allows *spatial* filtering of flow field and decomposition into resolved and subfilter scale velocities (U_i, u_i):

$$U_i = \overline{U_i} + u_i \equiv \int U(x'_j) G(x_i, x'_j) dx'_j + u_i$$

Allows construction of SFS fluxes:

$${\cal T}_{ij} = \overline{U_i U_j} - \overline{U_i} \; \overline{U_j}$$

- Allows measurement of resolved gradients $\partial \overline{U_i}/\partial x$, $\partial \overline{U_i}/\partial y$ and $\partial \overline{U_i}/\partial z$
- Allows expansion of SFS fluxes \mathcal{T}_{ij} into Leonard, Cross, and Reynolds terms which requires *double* spatial filtering, *e.g.*, $\overline{\overline{U_i}u_j}$







AN EXAMPLE OF LATERAL (Y) FILTERING





AN EXAMPLE OF LATERAL (Y) FILTERING



SFS Flux $T_{13} = \overline{U_1 U_3} - \overline{U_1} \overline{U_3}$ for Varying Filter Widths



Spectra of Leonard, Cross, Reynolds Terms for (1,3) Component



SFS VELOCITY VARIANCES



OHATS FIELD CAMPAIGN



SFS VELOCITY VARIANCES



• What are the parent equations for the Smagorinsky model?

The SGS stress is

$$\tau_{ij} = \overline{u_i u_j} - \overline{u}_i \overline{u}_j$$

To get the "rate equation" for SGS au_{ij}



The difference is now au_{ij} is the deviatoric stress, *i.e.*, $-2/3e\delta_{ij}$

Considerable Algebra !

- What are the parent equations for the Smagorinsky model?
 - Lilly (1967), Deardorff (1973), Wyngaard (2004), Hatlee & Wyngaard (2007)

$$\frac{D\tau_{ij}}{Dt} = \frac{2}{3}e\left(\frac{\partial \overline{u}_i}{\partial x_j} + \frac{\partial \overline{u}_j}{\partial x_i}\right) \qquad \text{Isotropic production} \\ -\left[\tau_{ik}\frac{\partial \overline{u}_j}{\partial x_k} + \tau_{jk}\frac{\partial \overline{u}_i}{\partial x_k} - \frac{1}{3}\delta_{ij}\tau_{kl}\left(\frac{\partial \overline{u}_k}{\partial x_l} + \frac{\partial \overline{u}_l}{\partial x_k}\right)\right] \\ -\frac{1}{\rho}\left[p\left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i}\right) - \overline{p}\left(\frac{\partial \overline{u}_i}{\partial x_j} + \frac{\partial \overline{u}_j}{\partial x_i}\right)\right] \\ + \text{ transport } + \text{ buoyancy production} \end{aligned}$$
Pressure destruction Anisotropic deviatoric production

- What are the parent equations for the Smagorinsky model?
 - Lilly (1967), Deardorff (1973), Wyngaard (2004), Hatlee & Wyngaard (2007)

$$D\tau_{jj} = \frac{2}{3}e\left(\frac{\partial \overline{u}_i}{\partial x_j} + \frac{\partial \overline{u}_j}{\partial x_i}\right) \\ - \left[\tau_{ik}\frac{\partial \overline{u}_j}{\partial x_k} + \tau_{jk}\frac{\partial \overline{u}_i}{\partial x_k} - \frac{1}{3}\delta_{ij}\tau_{kl}\left(\frac{\partial \overline{u}_k}{\partial x_l} + \frac{\partial \overline{u}_l}{\partial x_k}\right)\right]^0 \\ - \frac{1}{\rho}\left[p\left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i}\right) - \overline{p}\left(\frac{\partial \overline{u}_i}{\partial x_j} + \frac{\partial \overline{u}_j}{\partial x_i}\right)\right]$$
Rotta model
+ transport + buoyancy production

Time scale

 $T = c \frac{\Delta_f}{\sqrt{e}}$

$$rac{ au_{ij}}{T} \;=\; rac{2}{3} e \left(rac{\partial \overline{u}_i}{\partial x_j} \;+\; rac{\partial \overline{u}_j}{\partial x_i}
ight)$$

PRODUCTION OF SUBFILTER SCALE FLUX τ_{11}





PRODUCTION OF SUBFILTER SCALE FLUX au_{11}





PRODUCTION OF SUBFILTER SCALE FLUX au_{33} τ_{33} 2 $-\left[\tau_{ik}\frac{\partial\overline{u}_{j}}{\partial x_{k}} + \tau_{jk}\frac{\partial\overline{u}_{i}}{\partial x_{k}} - \frac{1}{3}\delta_{ij}\tau_{kl}\left(\frac{\partial\overline{u}_{k}}{\partial x_{l}} + \frac{\partial\overline{u}_{l}}{\partial x_{k}}\right)\right]$ Aniso (3,3) 1 0 2 $\frac{2}{3}e\left(\frac{\partial \overline{u}_i}{\partial x_j} + \frac{\partial \overline{u}_j}{\partial x_i}\right)$ Iso (3,3) 1 0

 $\Lambda_{\rm w}$ / $\Delta_{\rm f}$

10¹

10°

PRODUCTION OF SUBFILTER SCALE FLUX au_{13}



VARIATION OF DEVIATORIC STRESS IN LIMIT $\Lambda_w / \triangle_f \rightarrow 0$

$$\begin{array}{lll} \langle \tau_{11} \rangle &= T \left(-2 \langle \tau_{13} \rangle \frac{\partial U}{\partial z} + \frac{2}{3} \epsilon \right) & \langle \tau_{11} \rangle &= 0 \\ \langle \tau_{22} \rangle &= T \left(\frac{2}{3} \epsilon \right) & \langle \tau_{22} \rangle &= 0 \\ \langle \tau_{33} \rangle &= T \left(\frac{2}{3} \epsilon \right) & \langle \tau_{33} \rangle &= 0 \\ \langle \tau_{13} \rangle &= T \left(\frac{2}{3} e \frac{\partial U}{\partial z} - \langle \tau_{33} \rangle \frac{\partial U}{\partial z} \right) & \langle \tau_{13} \rangle &= T \left(\frac{2}{3} e \frac{\partial U}{\partial z} \right) \\ \end{array}$$
Steady-state rate equations Smagorinsky (eddy viscosity) model

WHAT ABOUT SCALARS?

RATE EQUATIONS FOR SUBGRID SCALAR FLUX

• What are the parent equations for subgrid-scale scalar flux?

$$f_i = \overline{u_i c} - \overline{u}_i \overline{c}$$



RATE EQUATIONS FOR SUBGRID SCALAR FLUX

• What are the parent equations for subgrid-scale scalar flux?

$$f_i = \overline{u_i c} - \overline{u}_i \overline{c}$$



Eddy viscosity model

$$f_i \;=\; -
u_h rac{\partial \overline{c}}{\partial x_i} \hspace{0.5cm}
u_h \;=\; rac{2c_h riangle_f \sqrt{e}}{3}$$

PRODUCTION OF SUBFILTER SCALE SCALAR FLUX f_1



 f_1

SUBGRID-SCALE SCALAR FLUX

Comments:

- Net horizontal scalar flux $f_1 = \langle \overline{uc} \overline{u} \, \overline{c} \rangle \neq 0$ even for horizontally homogeneous PBLs, *i.e.*, $\frac{\partial}{\partial x} \langle C \rangle = 0$
- Tilting of vertical flux by vertical shear is important $f_1\sim -f_3\frac{\partial\overline{u}}{\partial z}T$
- No eddy viscosity model can capture anisotropic production



FIG. 1. A schematic of the turbulence spectrum $\phi(\kappa)$ in the horizontal plane as a function of the horizontal wavenumber magnitude κ . Its peak is at $\kappa \sim 1/l$, with *l* the length scale of the energetic eddies; Δ is the scale of the smoothing filter. In the mesoscale limit (left), $\Delta_{\text{meso}} \gg l$ and none of the turbulence is resolved. In the LES limit (right), $\Delta_{\text{LES}} \ll l$ and the energy-containing turbulence is resolved.

SUMMARY

- Turbulent stratified PBLs impact climate, weather, and applications
- LES in combination with parallel computing is a powerful technique for modeling atmospheric and oceanic boundary layers, *e.g.*,
 - Convection, stable boundary layers and flows with complex surface layers
 - We are developing algorithms to allow modestly complex terrain
- Multi-point measurements from the HATS field campaigns compliment our ability to compute
 - Evaluation of subgrid scale models with high $Re\ {\rm data}$
 - Rate equations provide insight into SGS dynamics
 - Importance of anisotropic production for stress and scalar especially for $\Lambda_w/\Delta_f\sim \mathcal{O}(1)$ or less
 - Data highlights the shortcomings of an eddy viscosity approach

References

- [Deardorff (1971)] Deardorff, J. W. Three-dimensional numercial modeling of the planetary boundary layer. In D. Haugen, editor, Workshop on Micrometeorology, pages 271–311. American Meteorological Society, 1971.
- [Deardorff (1980)] Deardorff, J. W. Stratocumulus-capped mixed layers derived from a threedimensional model. Boundary-Layer Meteorol., 18:495–527, 1980.
- [Domaradzki and Horiuti(2001)] Domaradzki, J. A. and K. Horiuti. Similarity modeling on an expanded mesh applied to rotating turbulence. *Phys. Fluids*, 13:3510–3512, 2001.
- [Dubrulle et al.(2002)] Dubrulle, B., J.-P. Laval, P. P. Sullivan, and J. Werne. A new dynamical subgrid model for the planetary surface layer. I. the model and a priori tests. J. Atmos. Sci., 59:857–872, 2002.
- [Germano et al.(1991)] Germano, M., U. Piomelli, P. Moin, and W. H. Cabot. A dynamic subgridscale eddy viscosity. Phys. Fluids A, 3:1760–1765, 1991.
- [Hatlee and Wyngaard(2007)] Hatlee, S. C. and J. C. Wyngaard. Improved subfilter-scale models from the HATS field data. J. Atmos. Sci., 64:1694–1705, 2007.
- [Lilly(1967)] Lilly, D. K. The representation of small-scale turbulence in numerical simulation experiments. In H. H. Goldstine, editor, Proc. IBM Scientific Computing Sympo. on Environmental Sciences, pages 195–210. IBM, Yorktown Heights, NY, 1967.
- [Mason and Thomson(1992)] Mason, P. J. and D. J. Thomson. Stochastic backscatter in large-eddy simulations of boundary layers. J. Fluid Mech., 242:51–78, 1992.
- [Meneveau and Katz(2000)] Meneveau, C. and J. Katz. Scale-invariance and turbulence models for large-eddy simulations. Ann. Rev. Fluid Mech., 32:1–32, 2000.
- [Schmidt and Schumann(1989)] Schmidt, H. and U. Schumann. Coherent structure of the convective boundary layer. J. Fluid Mech., 200:77–111, 1989.

- [Stolz et al.(2001)] Stolz, S., N. A. Adams, and L. Kleiser. An approximate deconvolution model for large-eddy simulation with application to incompressible wall-bounded flows. *Phys. Fluids*, 13:997–1015, 2001.
- [Sullivan et al.(2003)] Sullivan, P. P., T. W. Horst, D. H. Lenschow, C.-H. Moeng, and J. C. Weil. Structure of subfilter-scale fluxes in the atmospheric surface layer with application to large-eddy simulation modeling. J. Fluid Mech., 482:101–139, 2003.
- [Sullivan et al.(1994)] Sullivan, P. P., J. C. McWilliams, and C.-H. Moeng. A subgrid-scale model for large-eddy simulation of planetary boundary-layer flows. Boundary-Layer Meteorol., 71:247–276, 1994.
- [Wyngaard(2004)] Wyngaard, J. C. Toward numerical modeling in the Terra Incognita. J. Atmos. Sci., 61:1816–1826, 2004.

References

- [Berselli et al.(2006)] Berselli, L. C., T. Iliescu, and W. J. Layton. Mathematics of Large Eddy Simulation of Turbulent Flows. Springer, 2006.
- [Deardorff (1970)] Deardorff, J. W. A numerical study of three-dimensional turbulent channel flow at large reynolds numbers. J. Fluid Mech., 41:453–480, 1970.
- [Deardorff (1971)] Deardorff, J. W. Three-dimensional numercial modeling of the planetary boundary layer. In D. Haugen, editor, Workshop on Micrometeorology, pages 271–311. American Meteorological Society, 1971.
- [Holton(2004)] Holton, J. R. An Introduction to Dynamic Meteorology. Elsevier, 2004.
- [Leonard(1974)] Leonard, A. Energy cascade in large eddy simulations of turbulent fluid flows. Advances in Geophysics, 18:237–248, 1974.
- [Lilly(1967)] Lilly, D. K. The representation of small-scale turbulence in numerical simulation experiments. In H. H. Goldstine, editor, Proc. IBM Scientific Computing Sympo. on Environmental Sciences, pages 195–210. IBM, Yorktown Heights, NY, 1967.
- [*Moeng*(1984)] Moeng, C.-H. A large-eddy simulation model for the study of planetary boundarylayer turbulence. *J. Atmos. Sci.*, 41:2052–2062, 1984.
- [Moeng and Wyngaard(1988)] Moeng, C. H. and J. C. Wyngaard. Spectral analysis of large-eddy simulations of the convective boundary layer. J. Atmos. Sci., 45:3573–3587, 1988.
- [Nakayama et al.(2004)] Nakayama, A., H. Noda, and K. Maeda. Similarity of instantaneous and filtered velocity fields in the near wall region of zero-pressure gradient boundary layer. Fluid Dynamics Research, 35:299–321, 2004.
- [Pope(2000)] Pope, S. B. Turbulent Flows. Cambridge University Press, 2000.
- [Robinson(1986)] Robinson, S. K. Instantaneous velocity profile measurements in a turbulent boundary layer. Chemm. Engr. Commun., 43:347–369, 1986.

[Spalart et al.(1997)] Spalart, P. R., W.-H. Jou, M. Strelets, and S. R. Allmaras. Comments on the feasibility of les for wings, and on a hybrid rans/les approach. In C. Liu and Z. Liu, editors, Advances in DNS/LES. Greyden Press, Columbus, OH, 1997.

[Werne and Fritts(1999)] Werne, J. and D. C. Fritts. Stratified shear turbulence: Evolution and statistics. Geophys. Res. Lett., 26:439–442, 1999.