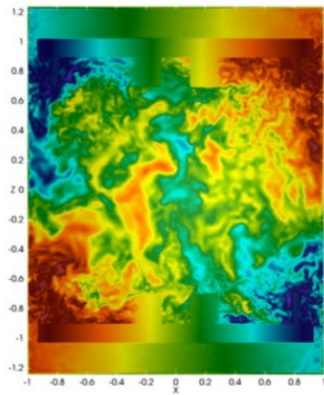
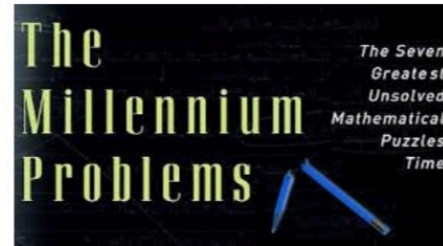


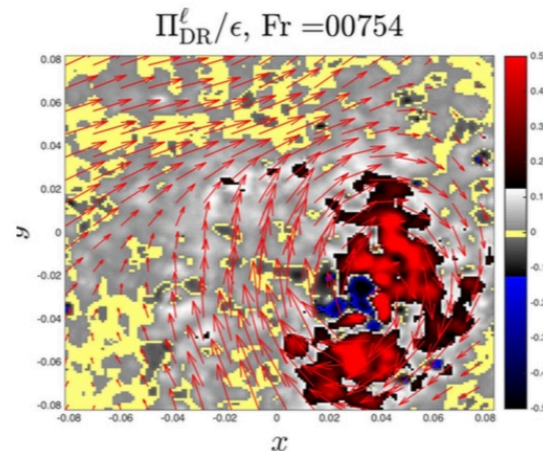
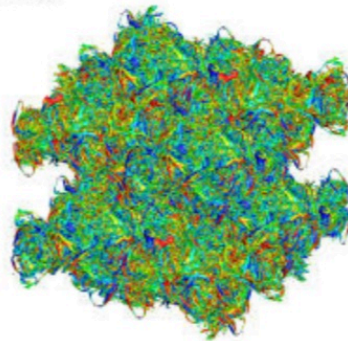
# Experimental and numerical explorations around the 4th Millennium Problem: *(Navier–Stokes existence and smoothness)*

**B. Dubrulle**

CEA Saclay/SPEC/SPHYNX  
CNRS UMR 3680



Taylor-Green Vortex, Vorticity Contours  
Re=5000, t=9.00s



# Work done with

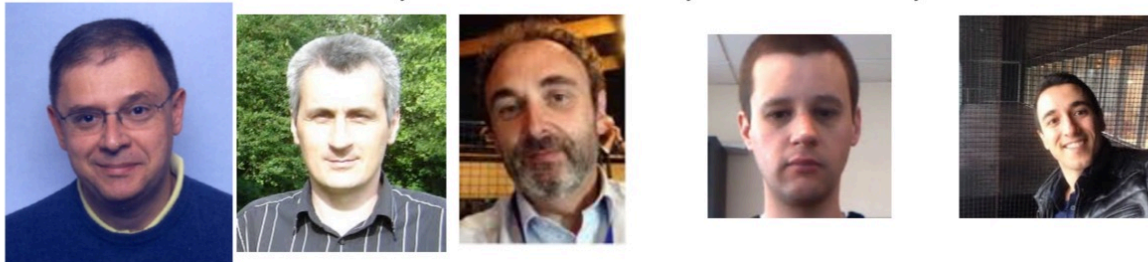


**PhD's:** D. Kuzzay, P. Debye, D. Geneste, H. Faller, F. Nguyen, T. Chaabo



**Post-Docs:** D. Faranda, E-W. Saw, V. Shukla, V. Valori, A. Cheminet

**Team EXPLOIT:** F. Daviaud J-P. Laval, J-M. Foucaut, Ch. Cuvier, Y. Ostovan



C. Nore





# Some Mathematical aspects of Navier-Stokes equations

$$\vec{\nabla} \cdot \vec{u} = 0$$

$$\partial_t \vec{u} + (\vec{u} \cdot \vec{\nabla}) \vec{u} = -\frac{1}{\rho} \vec{\nabla} p + \nu \Delta \vec{u}$$

$$u(0, \cdot) = u_0$$

## Millenium Problem:

Well posedness of the Cauchy problem for finite energy solutions:  
existence, uniqueness, regularity

**2D:** yes (*Ladyzhenskaya, 1958*)

**3D:** existence of global weak solutions. (*Leray, 1934*) but  
uniqueness and regularity=open for

$$u \in L^p(0; T; L^q(\mathbb{R}^3)) \text{ with } \frac{2}{p} + \frac{3}{q} > 1 \quad (\text{Serrin's criterium})$$

## Interesting questions:

If there is a blow-up solution, what is its shape?  
Is there loss of unicity after blow-up?

# Some Mathematical aspects of Navier-Stokes equations

$$\vec{\nabla} \cdot \vec{u} = 0$$

$$\partial_t \vec{u} + (\vec{u} \cdot \vec{\nabla}) \vec{u} = -\frac{1}{\rho} \vec{\nabla} p + \nu \Delta \vec{u}$$

## Symmetries

Time-translation	$t \rightarrow t + h$
Space translation	$\vec{x} \rightarrow \vec{x} + \vec{h}$
Space-reversal	$(\vec{x}, \vec{u}) \rightarrow (-\vec{x}, -\vec{u})$
Galilean invariance	$(\vec{x}, \vec{u}) \rightarrow (\vec{x} + \vec{U}t, \vec{u} + \vec{U})$
Scaling	$(t, \vec{x}, \vec{u}) \rightarrow (\lambda^2 t, \lambda \vec{x}, \lambda^{-1} \vec{u}) \quad \nu \neq 0$

# Some Mathematical aspects of Navier-Stokes equations

$$\vec{\nabla} \cdot \vec{u} = 0$$

$$\partial_t \vec{u} + (\vec{u} \cdot \vec{\nabla}) \vec{u} = -\frac{1}{\rho} \vec{\nabla} p + \nu \Delta \vec{u}$$

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Galilean invariance  $(\vec{x}, \vec{u}) \rightarrow (\vec{x} + \vec{U}t, \vec{u} + \vec{U})$

Scaling  $(t, \vec{x}, \vec{u}) \rightarrow (\lambda^2 t, \lambda \vec{x}, \lambda^{-1} \vec{u}) \quad \nu \neq 0$

Are they self-similar solutions? (cf Leray)



# Some Mathematical aspects of Navier-Stokes equations

## Self-similar Solutions

$$u_0(x) = \frac{\varphi(\hat{x})}{\|x\|}$$
$$u(t, x) = \frac{1}{\sqrt{2\kappa t}} U\left(\frac{x}{\sqrt{2\kappa t}}\right)$$

### *Forward self-similar if $\kappa > 0$*

Existence of FSS solution for  $u_0 \in C^\infty(\mathbb{R}^3 \setminus \{0\})$  (Jia&Sverak, 2013)

Non-uniqueness of FSS solution for  $u_0 \in C^\infty(\mathbb{R}^3 \setminus \{0\})$  (Guillod & Sverak, 2017)

### *Backward self-similar if $\kappa < 0$*

No non-zero BSS solution (Tsai, 1998)

>>>>> *Generalized Backward self-similar if  $\kappa < 0$*  (Guillod & Wittwer, 2015)

$$u(t, x) = \frac{e^{-1/2 \log(2\kappa t)L}}{\sqrt{2\kappa t}} U\left(\frac{e^{1/2 \log(2\kappa t)L} x}{\sqrt{2\kappa t}}\right) \quad L \in SO(3)$$

# Some Mathematical aspects of Navier-Stokes equations

## Conjecture (Guillod-Sverak, 2018)

Existence of generalized backward self-similar blow-up followed by loss of unicity

Proved for Complex Ginzburg-Landau system (3D)

$$\partial_t u - i(\Delta u + u|u|^2) = \nu \Delta u$$

Same energy conservation as NS

Same scale invariance as NS

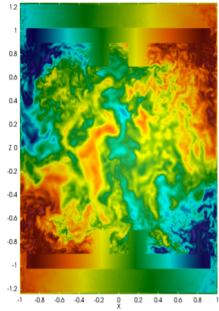
Invariance under  $U(1)$  instead of  $SO(3)$

>>>>>> For NS:

$$u(t, x) = \frac{e^{-1/2 \log(2\kappa t)L}}{\sqrt{2\kappa t}} U\left(\frac{e^{1/2 \log(2\kappa t)L} x}{\sqrt{2\kappa t}}\right)$$

Can we guide the intuition of mathematicians by suitable in silico or in fluido experiments to find the relevant shape of  $U$ ?

# Exploring issues in NS: Numerics vs experiments

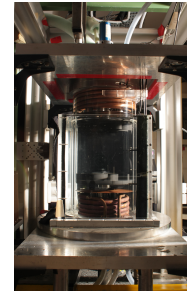


**Numerics**

Equation is exact  
All variables available  
Easy to vary  $\nu$  and  $u_0$   
Periodic BC easy

Non periodic BC hard  
Discretization of equations  
Limitation in number of grid points  
- No limit  $l$  small  
- Limit  $t$  small hard  
Lack of statistics

$$\begin{aligned}\vec{\nabla} \cdot \vec{u} &= 0 \\ \partial_t \vec{u} + (\vec{u} \cdot \vec{\nabla}) \vec{u} &= -\frac{1}{\rho} \vec{\nabla} p + \nu \Delta \vec{u}\end{aligned}$$



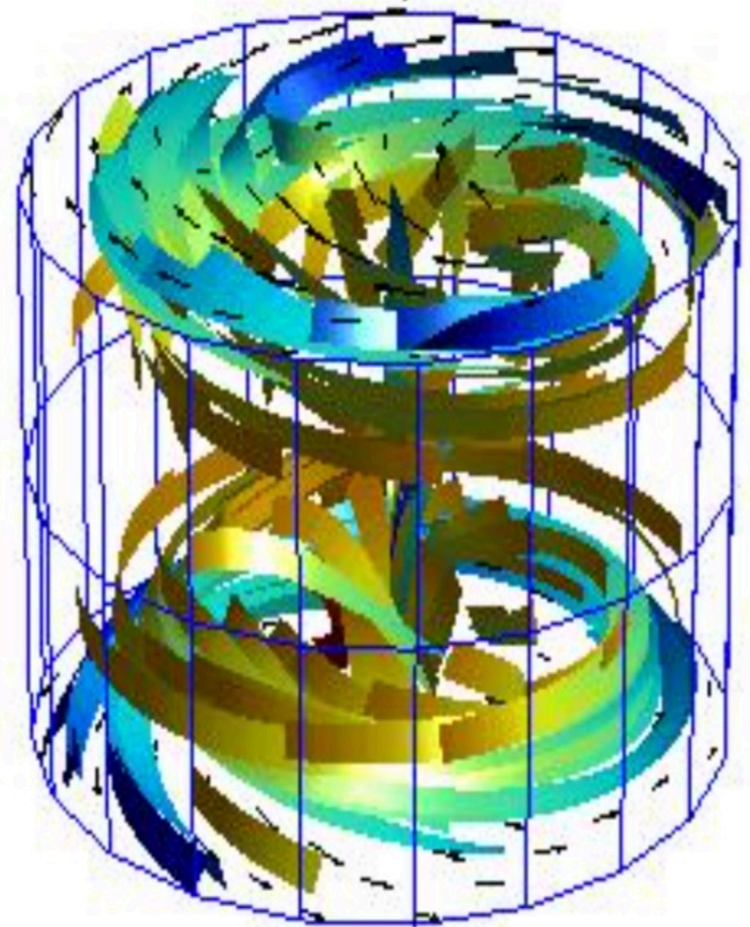
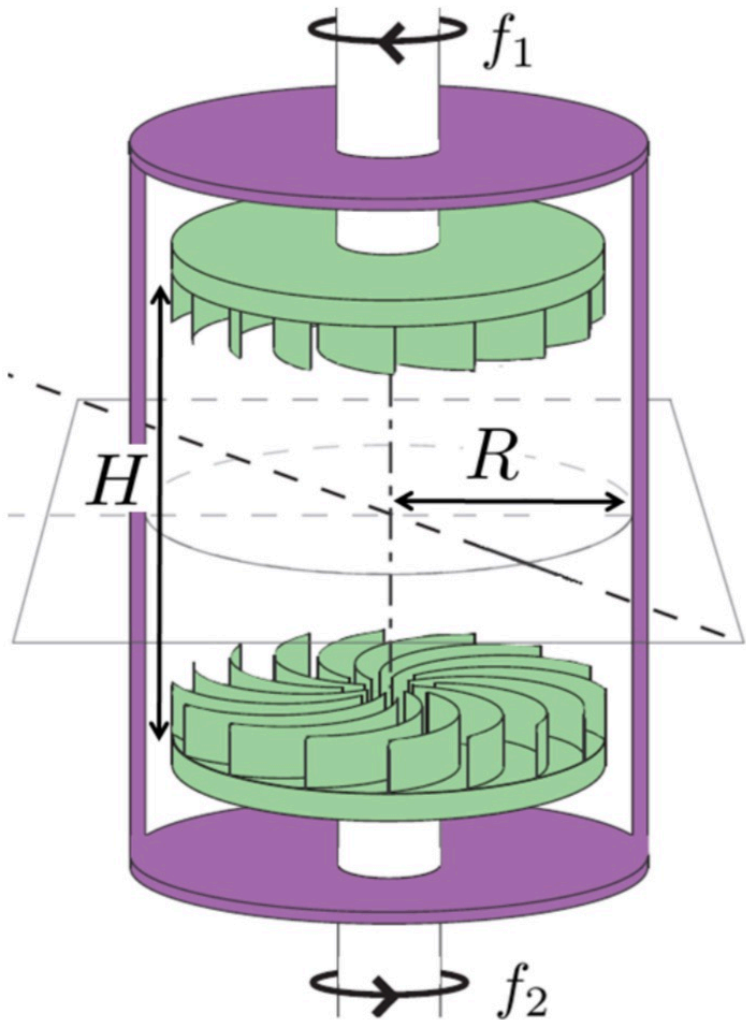
**Experiments**

Limit  $l$  small and  $t$  small are automatic  
Huge statistics easy  
Easy to implement almost any BC

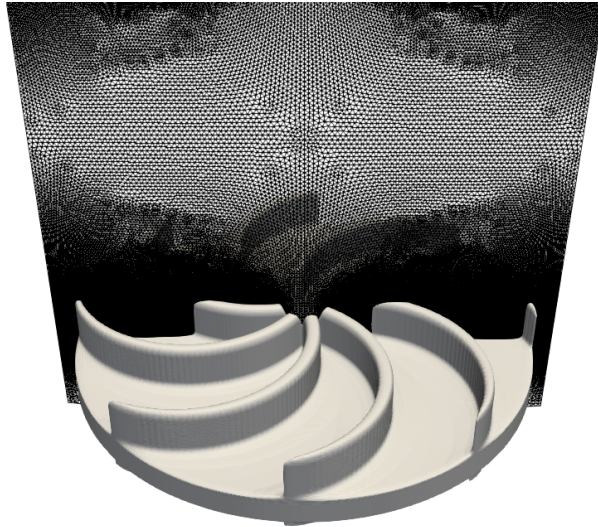
Periodic 3D BC impossible  
Difficulty of measurements  
Resolution (time and scale) issue  
More challenging to vary  $\nu$  and  $u_0$   
Issue with compressibility if blow-up



# The von Karman flow



# Numerical simulation of von Karman flow: SFEMaNS



spatial resolution in $r, z$	$(\frac{1}{200} \rightarrow \frac{1}{600}) L \sim (1 \rightarrow 0.4) \eta$
number of fourier modes in $\theta$	512
number of procs	2048
$\omega dt$	$1,5 \times 10^{-4}$
Re	$6 \times 10^3$

## ***Spectra/Finite Elements for Maxwell and Navier-Stokes***

Cylindrical geometry

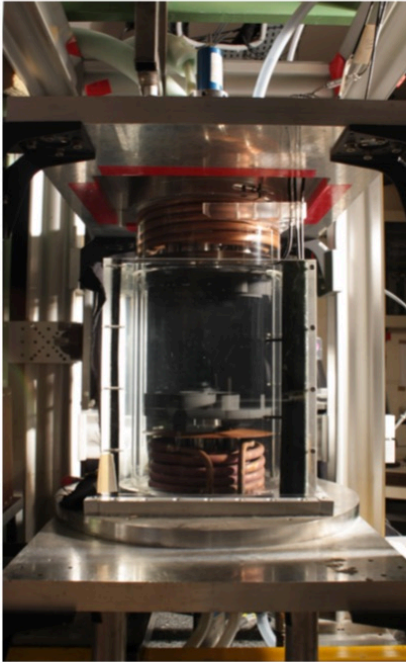
Radial and vertical: Finite elements

Azimuthal Spectral: (Fourier)

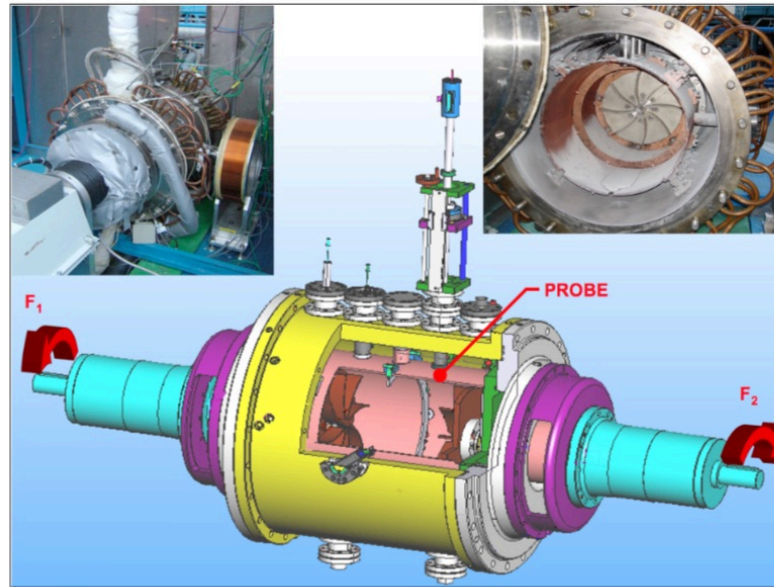
Penalty method for moving boundaries (impellers)

DNS and LES using entropy viscosity (Guermond et al, 2011)

# Changing viscosity in the lab



VKE



VKS=VKEx2

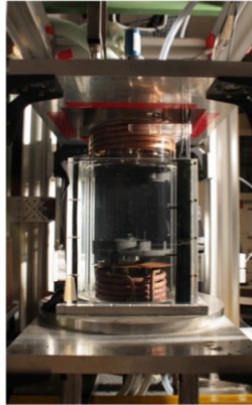


SHREK=VKEx4

SetUp	Fluid	P(bars)	T(K)	Re ( $1/\nu$ )
SHREK	Helium	1.1	2.62 or 2	$10^8$ or $\infty$
SHREK	Nitrogen	1.1	284	$10^5$
VKS	Sodium		410	$10^7$
VKE	Water	1.8	300	$10^5$
VKE	Glycerol	1.8	300	$10^2$

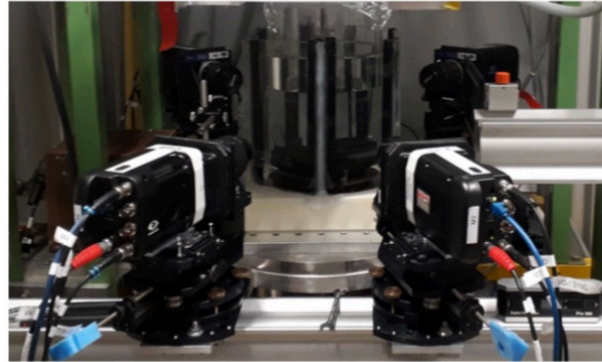


# Measuring velocities in the lab

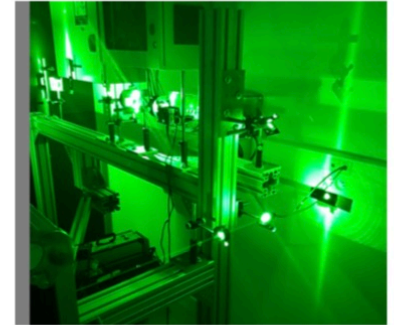


**Eulerian velocity measurement**

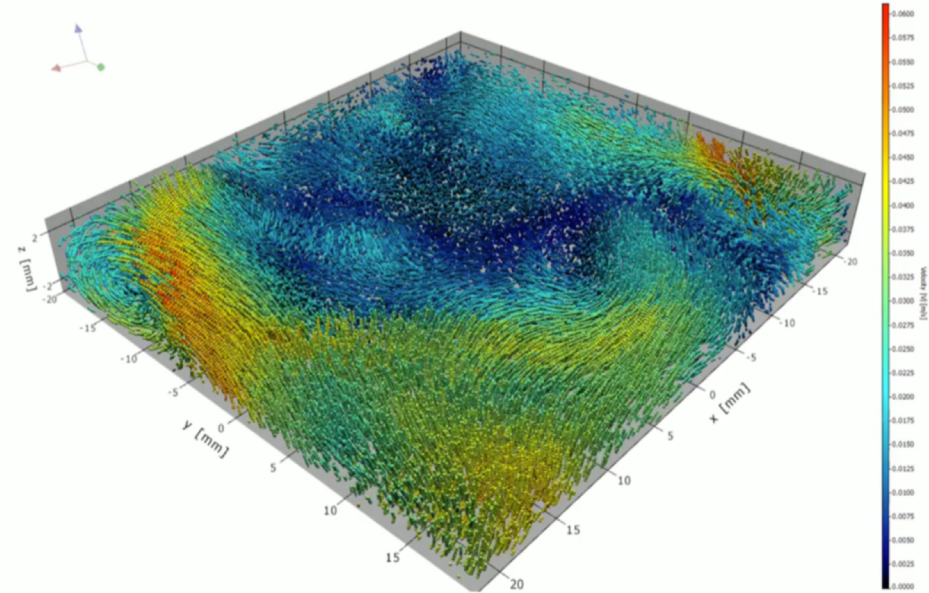
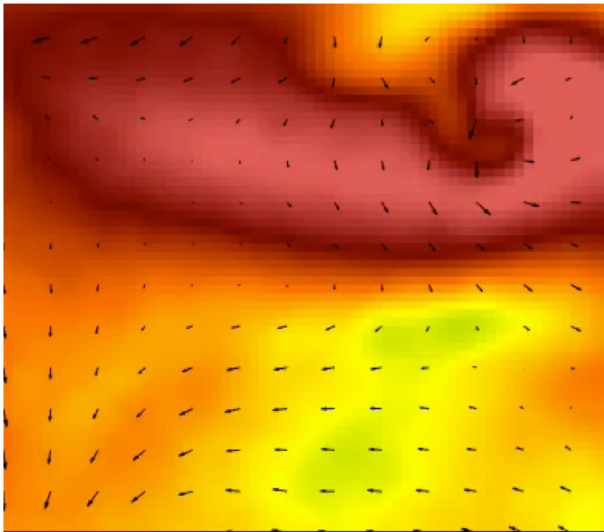
**4 fast cameras**



**Laser**

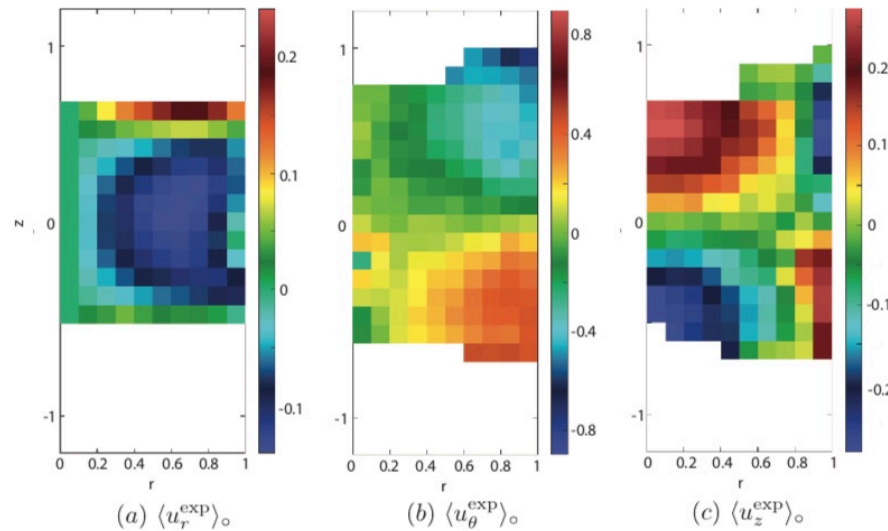


**Lagrangian velocity measurements**

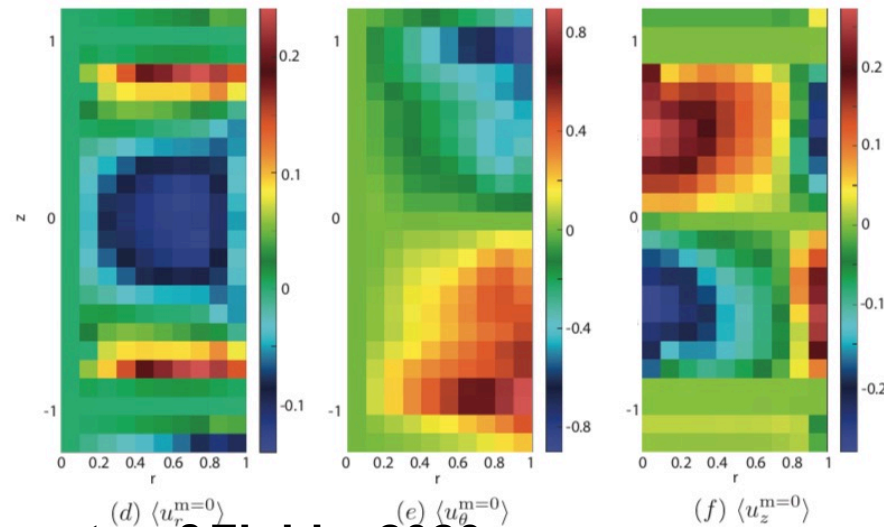


# Numerics vs lab: mean velocity at $Re=10^3$

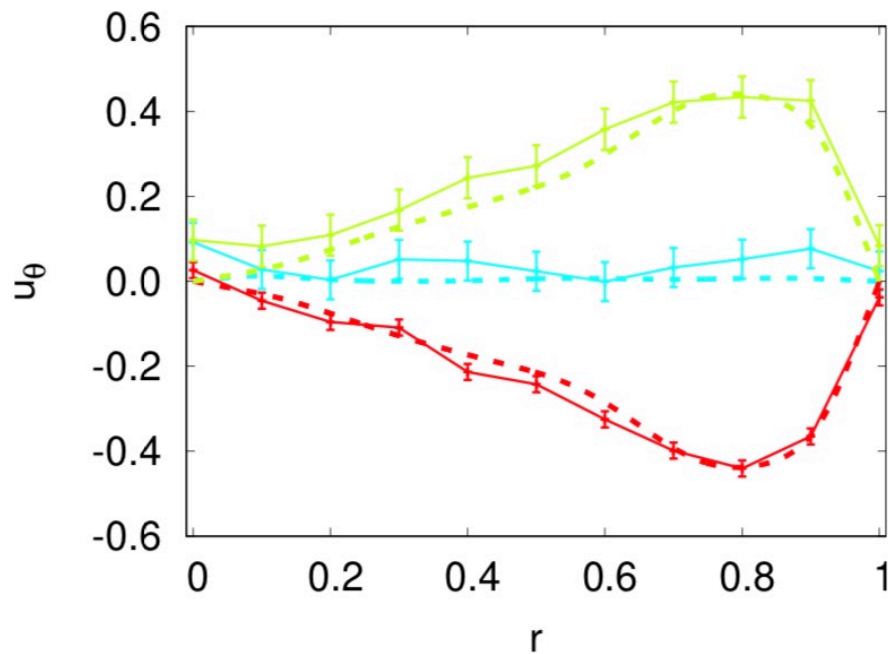
Lab



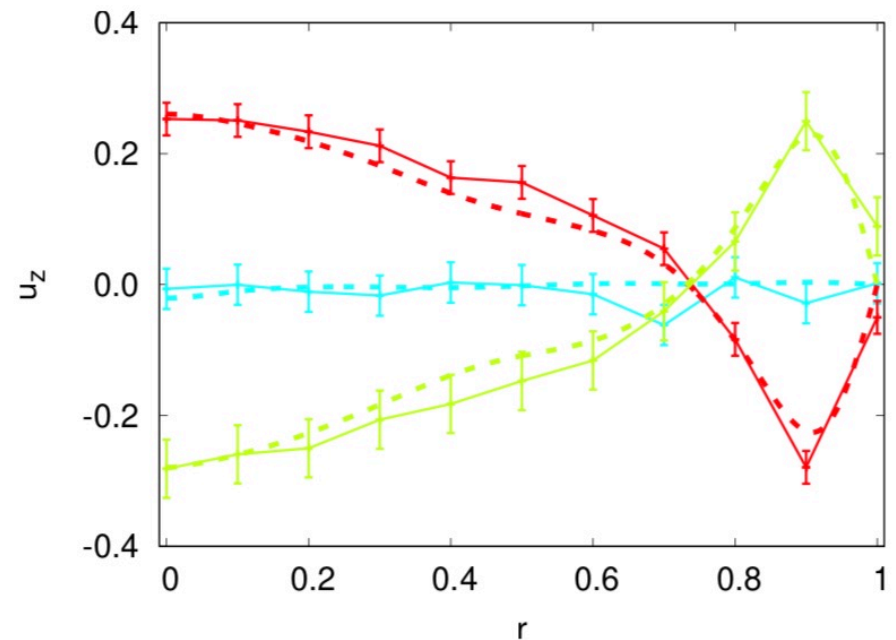
DNS



# Numerics vs lab: velocity profiles at $Re=10^3$



Azimuthal velocity profile

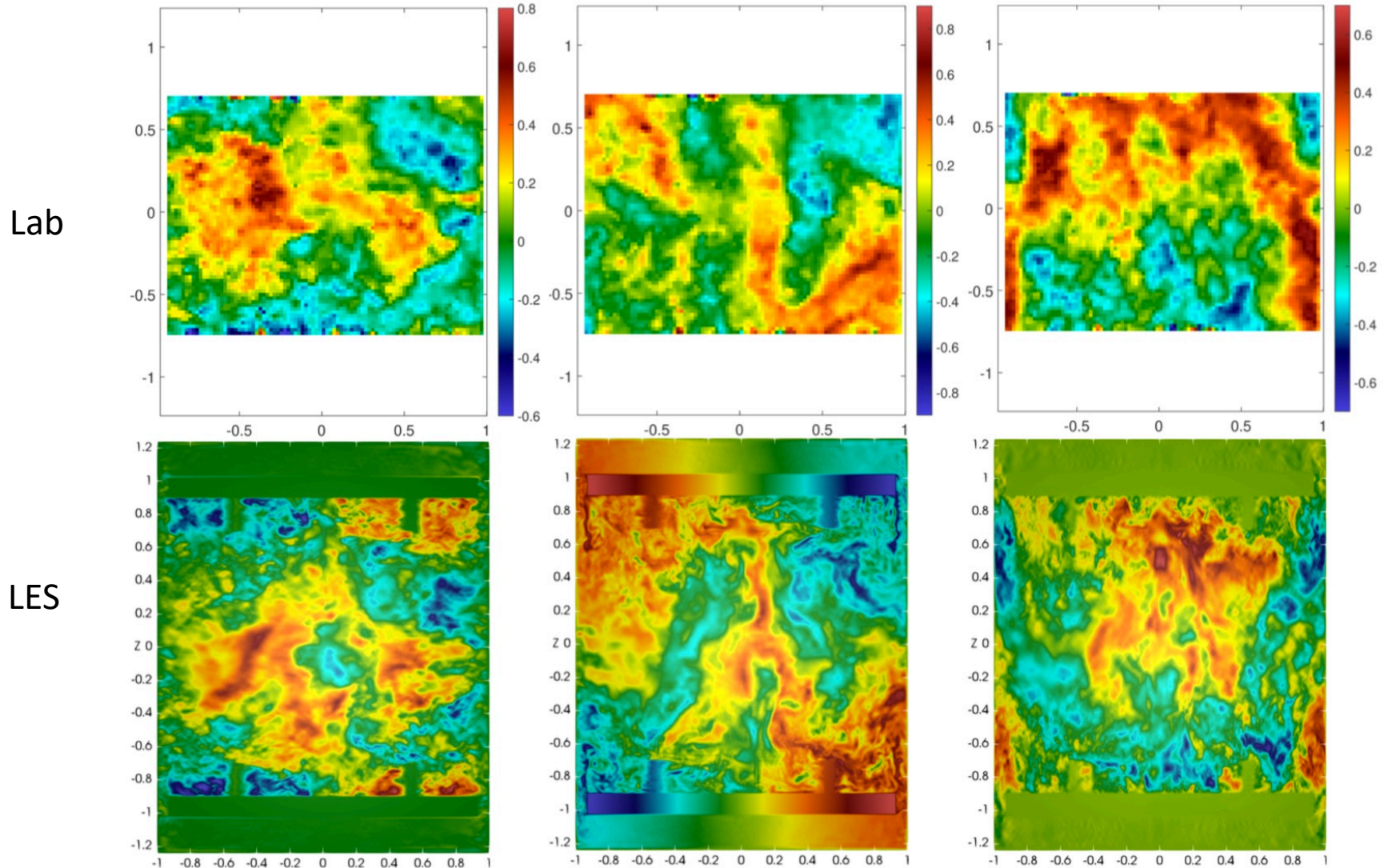


Radial velocity profile

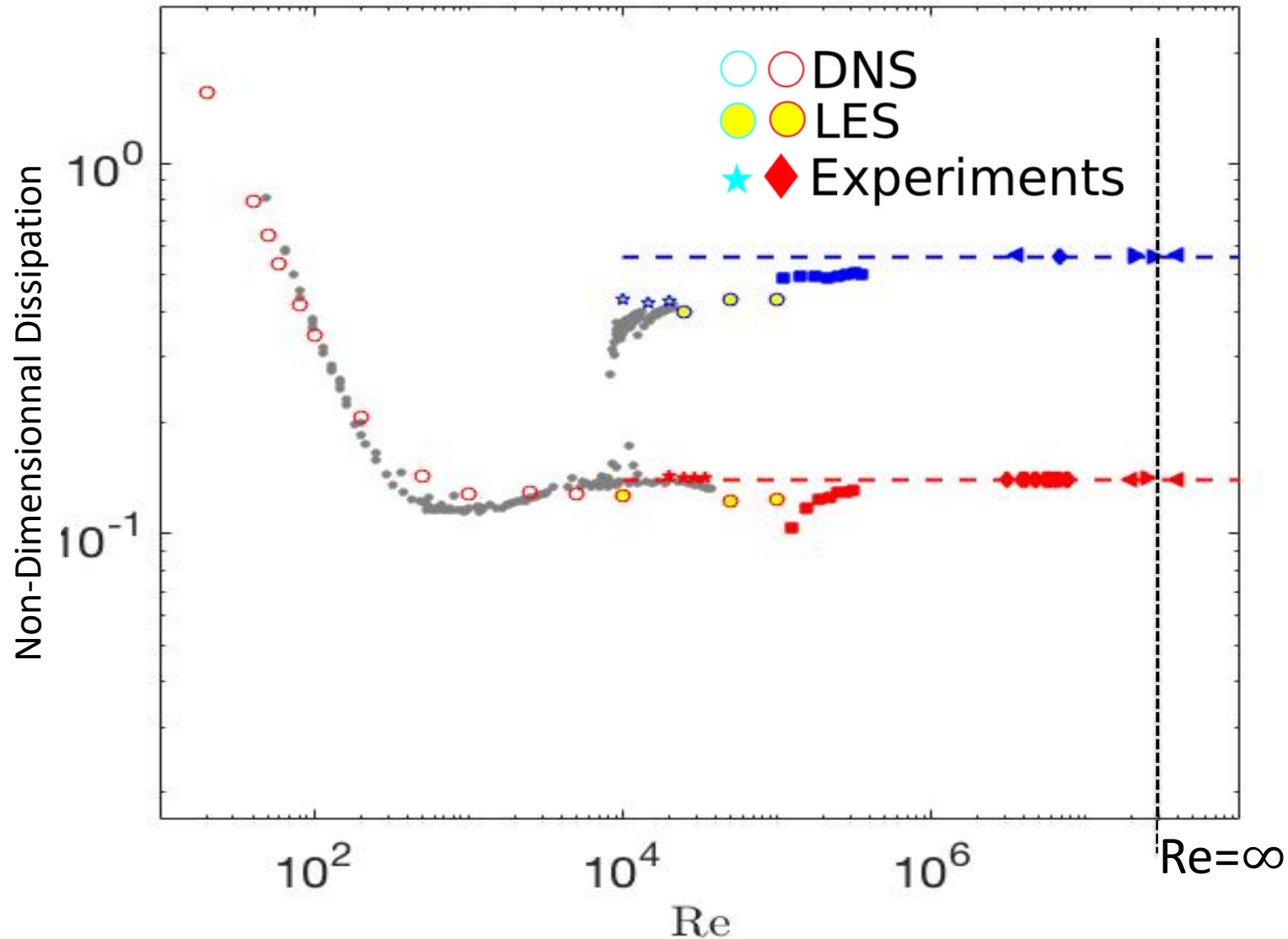
At  $z = \pm 0.4$  and 0



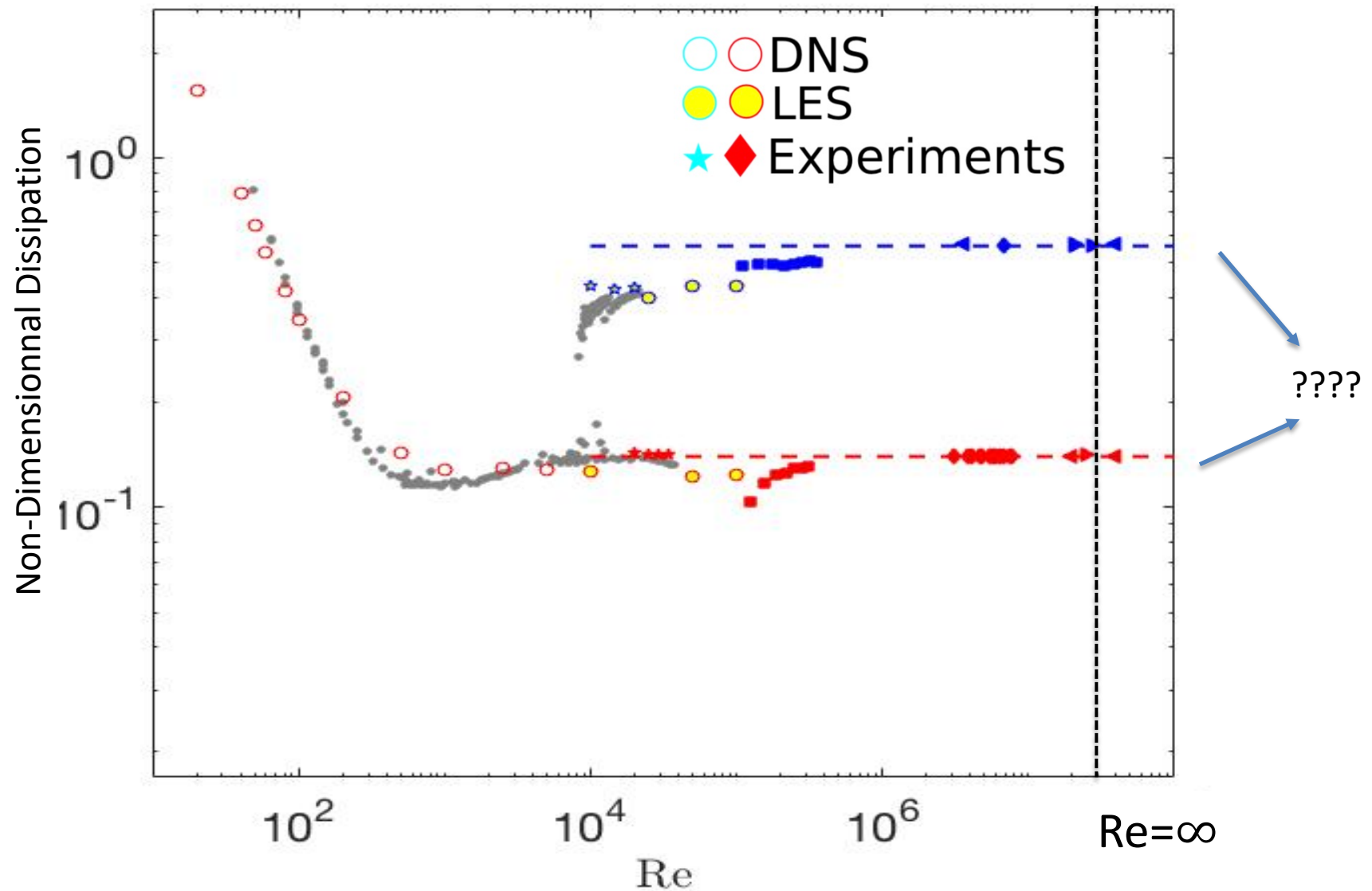
# Numerics vs lab: instantaneous velocity at $Re=10^5$



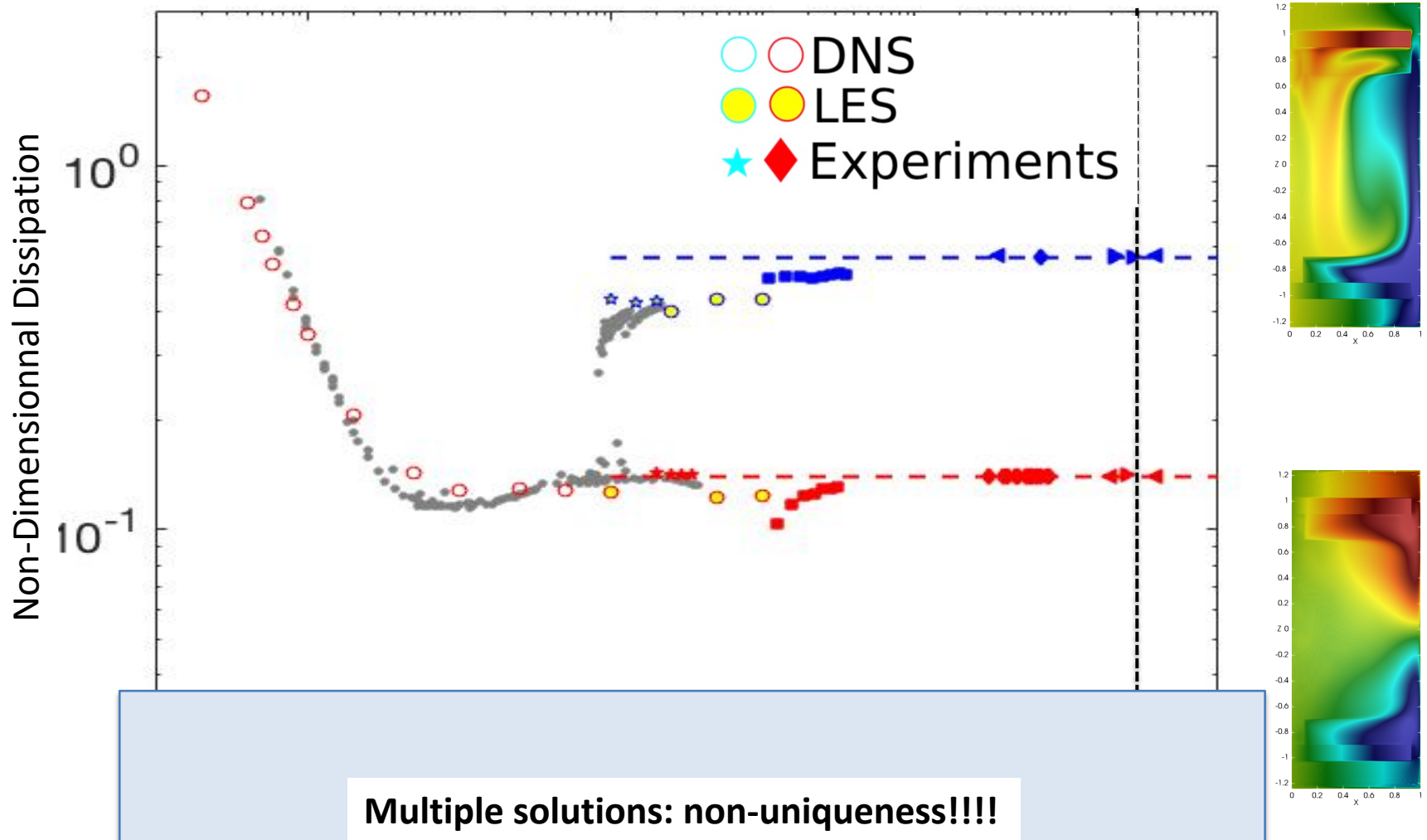
# Numerics vs lab: energy dissipation



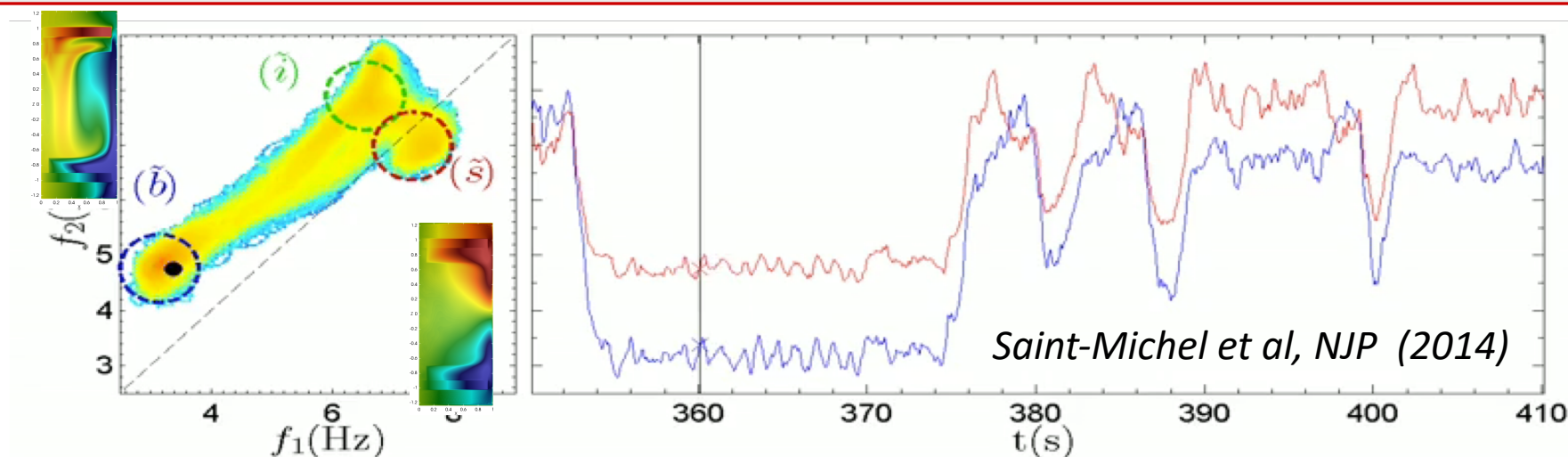
# Numerics vs lab: energy dissipation



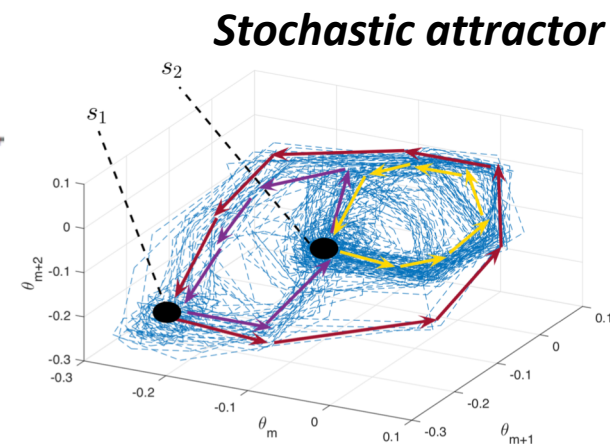
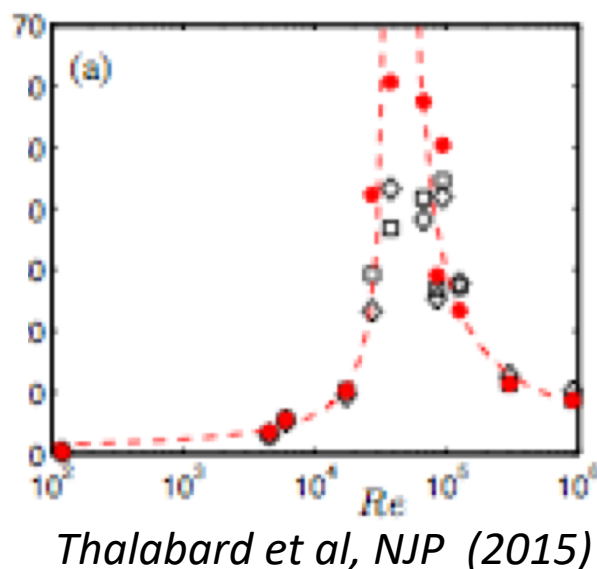
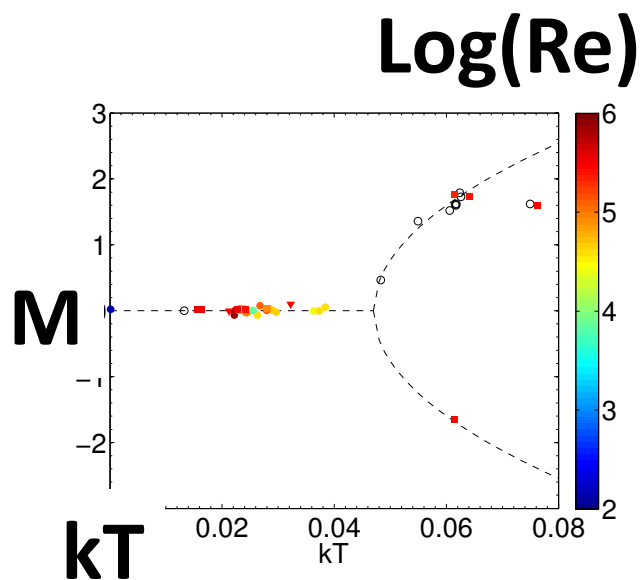
# Numerics vs lab: non-uniqueness



# Non-uniqueness: phase transition, stochastic attractor at large scales

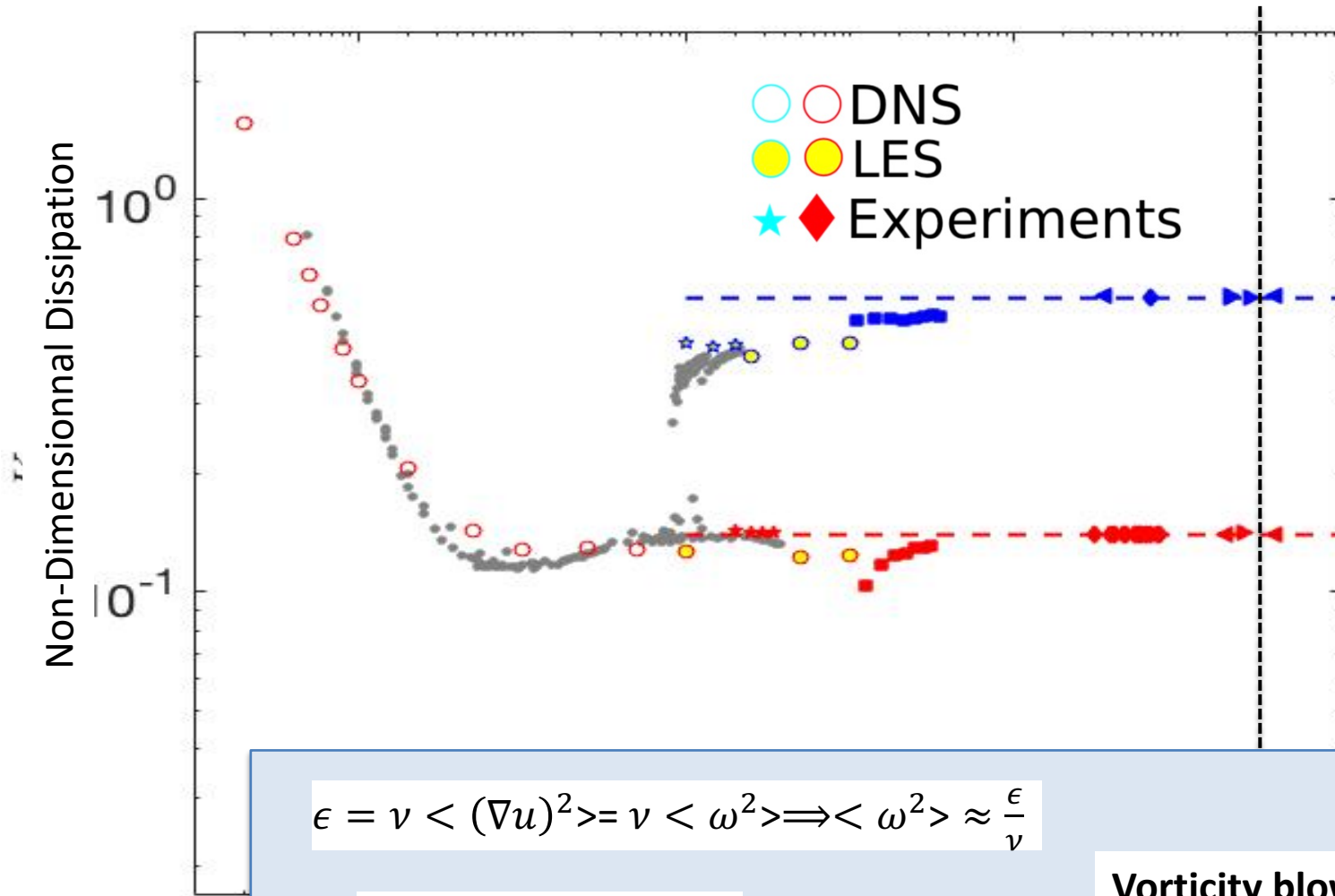


*Statistical theory à la Miller-Robert-Sommeria (inviscid)*





# Numerics vs lab: blow-up?

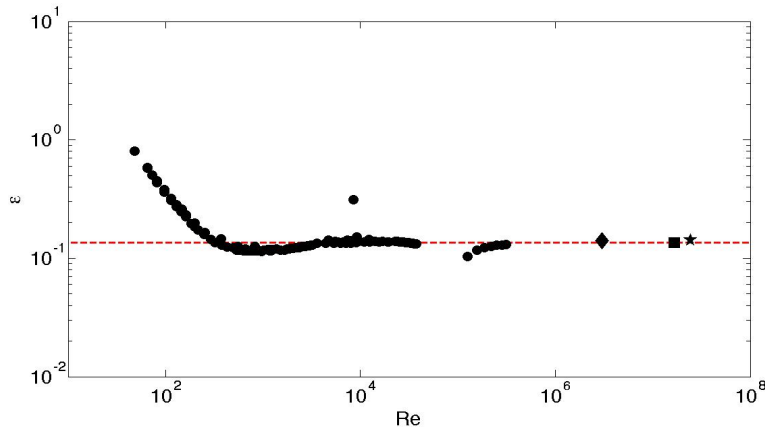


$$\epsilon = \nu \langle (\nabla u)^2 \rangle = \nu \langle \omega^2 \rangle \Rightarrow \langle \omega^2 \rangle \approx \frac{\epsilon}{\nu}$$

$$\lim_{\nu \rightarrow 0} \langle \omega^2 \rangle = \infty$$

## Vorticity blow-up!!!

# Local energy balance for weak solutions



Regular Test function of width  $\ell$

**Inertial dissipation:**

$$D(u) = \lim_{\ell \rightarrow 0} \frac{1}{4} \int_{r \leq \ell} d^3r \nabla \phi_\ell(r) \cdot \delta u_r |\delta u_r|^2$$

$\delta u(\ell) \sim \ell^h$  In the limit of  $\ell \approx 0$

$$D(u)[x] \propto \lim_{\ell \rightarrow 0} \ell^{3h-1}$$

$\delta u = u(x+r) - u(x)$  Velocity increment

”...in three dimensions a mechanism for complete dissipation of all kinetic energy, even without the aid of viscosity, is available.”

L. Onsager, 1949

See Eyink & Sreenivasan (2006)

$$\frac{1}{2} \partial_t \mathbf{u}^2 + \operatorname{div} \left( \mathbf{u} \left( \frac{1}{2} \mathbf{u}^2 + p \right) - \nu \nabla \mathbf{u} \right) = D(u) - \nu (\nabla \mathbf{u})^2$$

Duchon & Robert. *Nonlinearity* (2000),

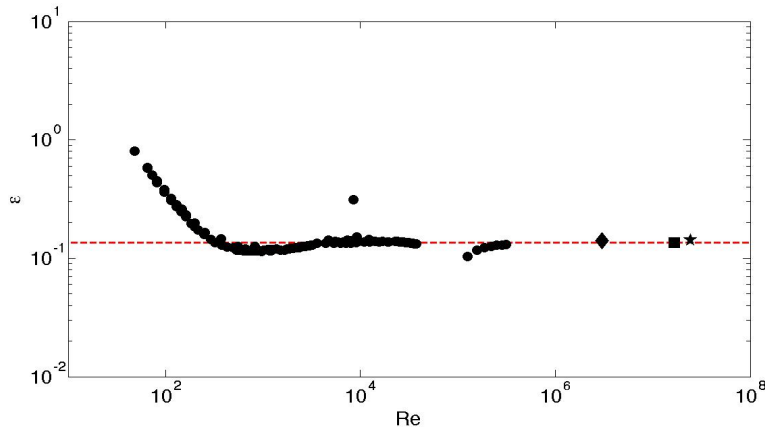
If  $h > 1/3 \rightarrow$  Euler equation conserves energy,  
Dissipation in Navier-Stokes by viscosity.

(Eyink 1994, Constantin et al, 1994)

If  $h \leq 1/3 \rightarrow$  Dissipation through irregularities (singularities)  
Without viscosity !

(Isett, 2018)

# Local energy balance vs regularity



$$\frac{1}{2} \partial_t \mathbf{u}^2 + \operatorname{div} \left( \mathbf{u} \left( \frac{1}{2} \mathbf{u}^2 + p \right) - \nu \nabla \mathbf{u} \right) = D(u) - \nu (\nabla \mathbf{u})^2$$

*Duchon & Robert. Nonlinearity (2000),*

**Inertial dissipation:**

$$D(u) = \lim_{\ell \rightarrow 0} \frac{1}{4} \int_{r \leq \ell} d^3 r \nabla \phi_\ell(r) \cdot \delta u_r |\delta u_r|^2$$

$$\delta u(\ell) \sim \ell^h \quad \text{In the limit of } \ell \approx 0$$

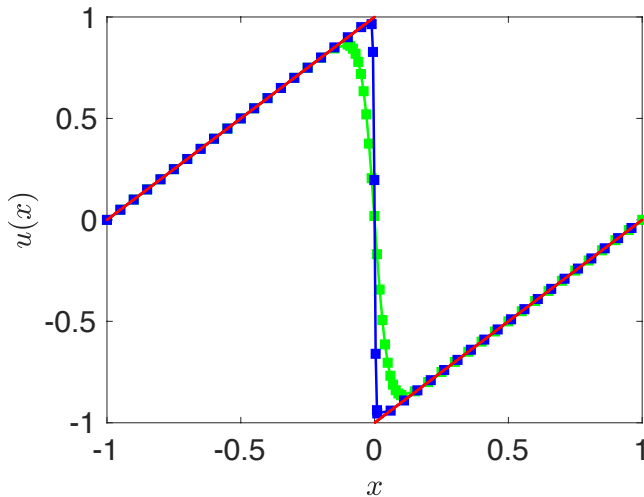
$$D(u)[x] \propto \lim_{\ell \rightarrow 0} \ell^{3h-1}$$

Scalar regularity indicator  $D_\ell^I$

**Corresponds to local energy transfer**  
**+ = towards small scale**  
**- = towards large scale**

# Local energy balance vs regularity

Dubrulle 2019 JFM Perspectives



$$\partial_t u + u \partial_x u = \nu \partial_{xx} u$$

Develops shocks=singularity in the inviscid limit

$$\frac{1}{2} \partial_t u^2 + \operatorname{div} \left( u \left( \frac{1}{2} u^2 + p \right) - \nu \nabla u \right) = D(u) - \nu (\nabla u)^2$$

Duchon&Robert. Nonlinearity (2000),

**Inertial dissipation= singularity/large gradient detector!**

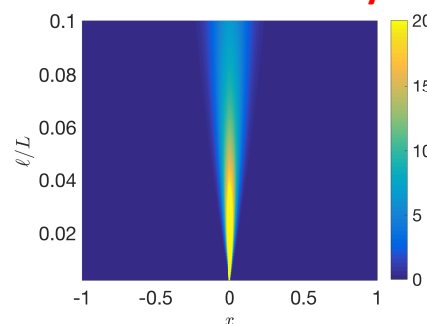
$$D(u) = \lim_{\ell \rightarrow 0} \frac{1}{4} \int_{r \leq \ell} d^3 r \nabla \phi_\ell(r) \cdot \delta u_r |\delta u_r|^2$$

$\delta u = u(x+r) - u(x)$       Velocity increment

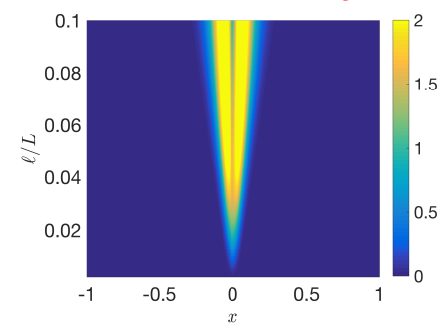
$$\begin{aligned} \delta u &= \Delta, & x &= 0 \\ h &= 0; & D(u) &\neq 0 \end{aligned}$$

$$\begin{aligned} \delta u &= \ell, & x &\neq 0 \\ h &= 1; & D(u) &= 0 \end{aligned}$$

**Without Viscosity**



**With Viscosity**

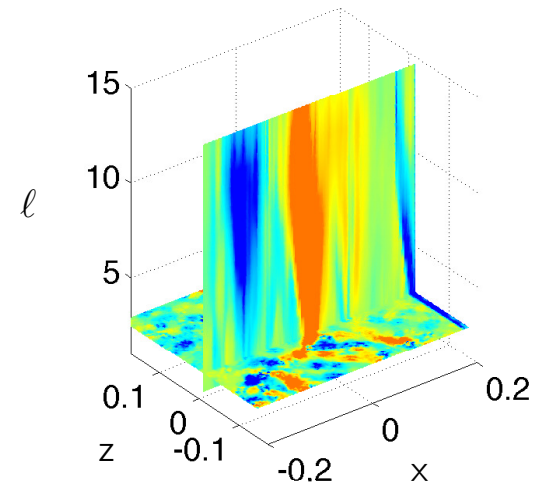
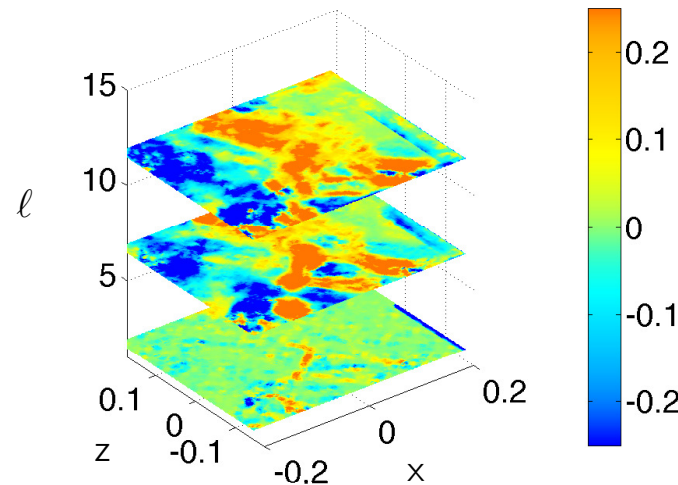


# Finding the irregularities in von Karman 3D flow Experiments

$$D_\ell(\mathbf{u}) = \frac{1}{4} \int_V d^3r (\nabla G_\ell)(\mathbf{r}) \cdot \delta \mathbf{u}(\mathbf{r}) |\delta \mathbf{u}(\mathbf{r})|^2, \quad G_\ell(r) = \frac{1}{N} \exp(-1/(1 - (r/2\ell)^2)),$$

We observe the same Kind of structure than in Burgers.

We can map areas with Strong local transferts at the Kolmogorov scale!  
We can study these events!

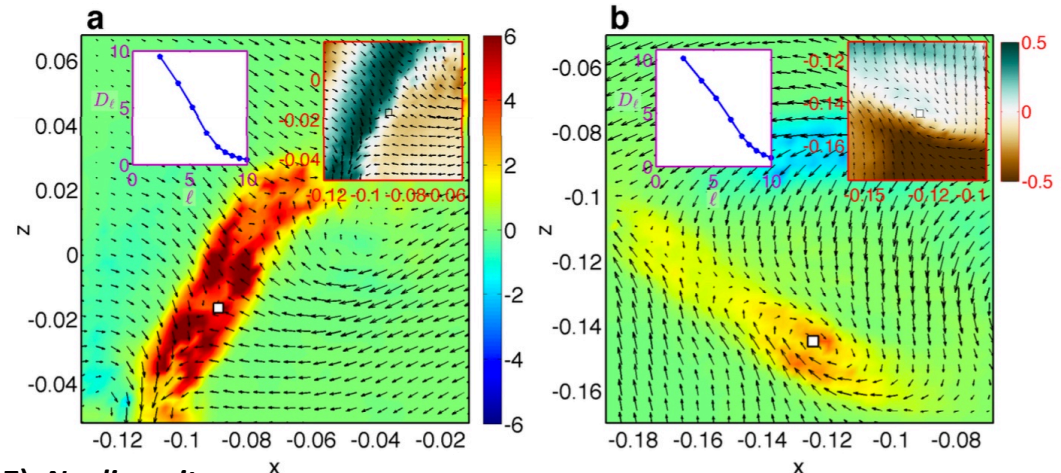


$$\delta u(\ell) \sim \ell^h$$

$$D(u)[x] \propto \lim_{\ell \rightarrow 0} \ell^{3h-1}$$

**Low DR Tracks regions with  $h > 1/3$**

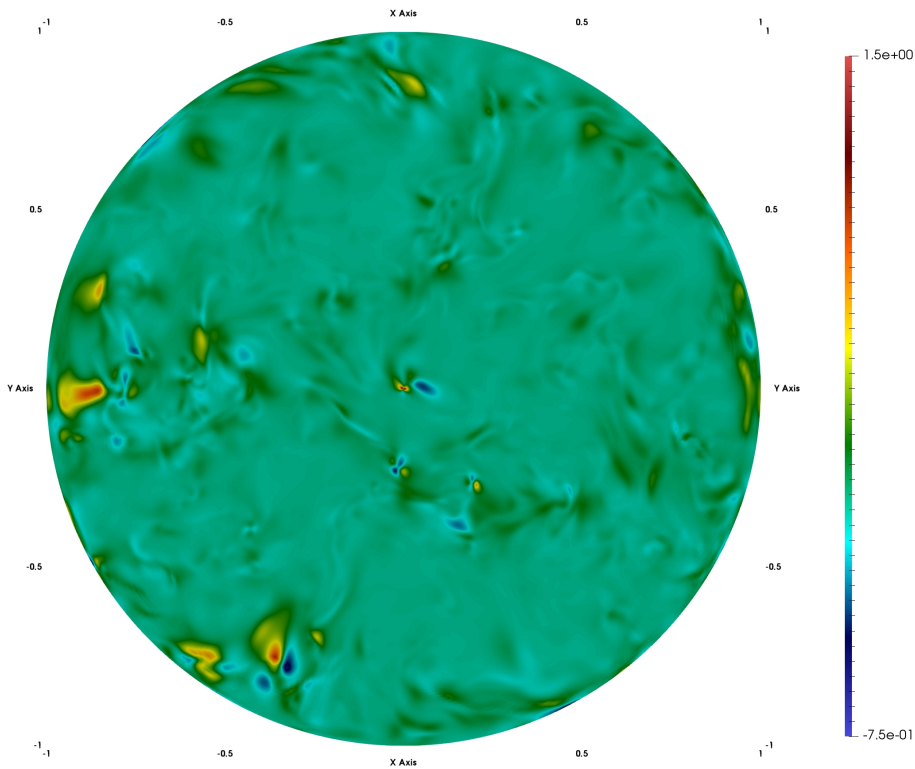
**High DR: Tracks regions with  $h < 1/3$**



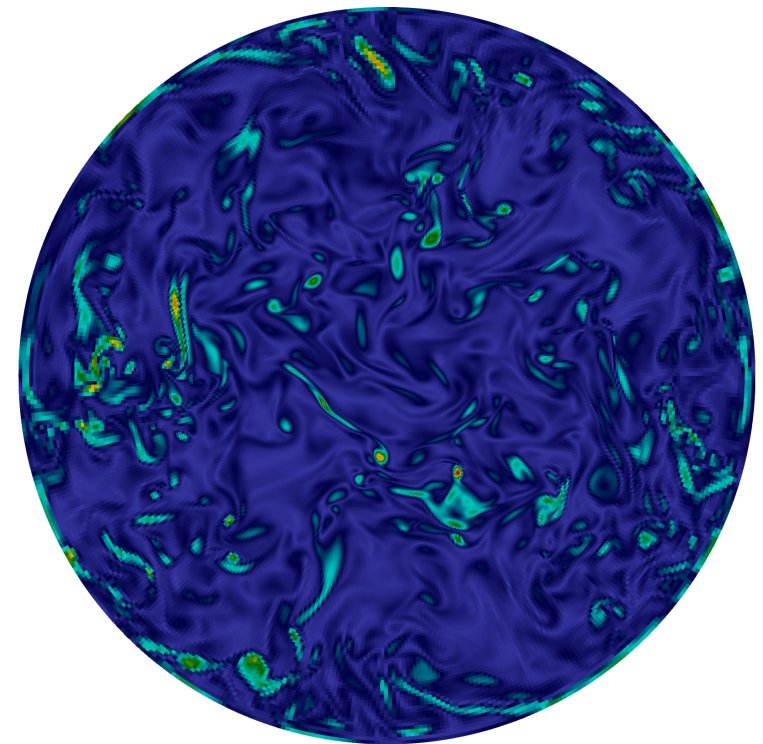
# Finding the irregularities in von Karman 3D flow DNS

$$D_\ell(\mathbf{u}) = \frac{1}{4} \int_V d^3r (\nabla G_\ell)(\mathbf{r}) \cdot \delta \mathbf{u}(\mathbf{r}) |\delta \mathbf{u}(\mathbf{r})|^2,$$

$$G_\ell(r) = \frac{1}{N} \exp(-1/(1 - (r/2\ell)^2)),$$



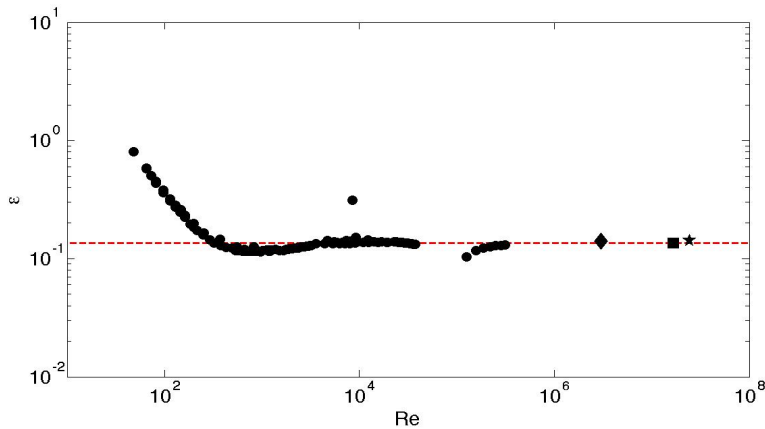
$D_\ell$



$\omega^2$



# How frequent are singularities, if any?



$$\frac{1}{2} \partial_t \mathbf{u}^2 + \operatorname{div} \left( \mathbf{u} \left( \frac{1}{2} \mathbf{u}^2 + p \right) - \nu \nabla \mathbf{u} \right) = D(u) - \nu |\nabla \mathbf{u}|^2$$

Constraints on the singularity  
using dissipation

$$\langle D_\ell^I \rangle \approx \int d\mu(h, \ell) \ell^{3h-1} \approx \ell^{3h-1+C(h)}$$

$$\langle D(u) \rangle = \varepsilon = \ell^0 \implies C(h) = 1 - 3h$$

**Burgers**

$$\partial_t u + u \partial_x u = 0$$

$$h = 0 \implies C = 1$$

Isolated point in space: shocks

**Navier-Stokes**

$$\partial_t \vec{u} + (\vec{u} \cdot \nabla) \vec{u} = -\frac{1}{\rho} \nabla p + \nu \Delta \vec{u}$$

$$h = -1 \implies C = 4$$

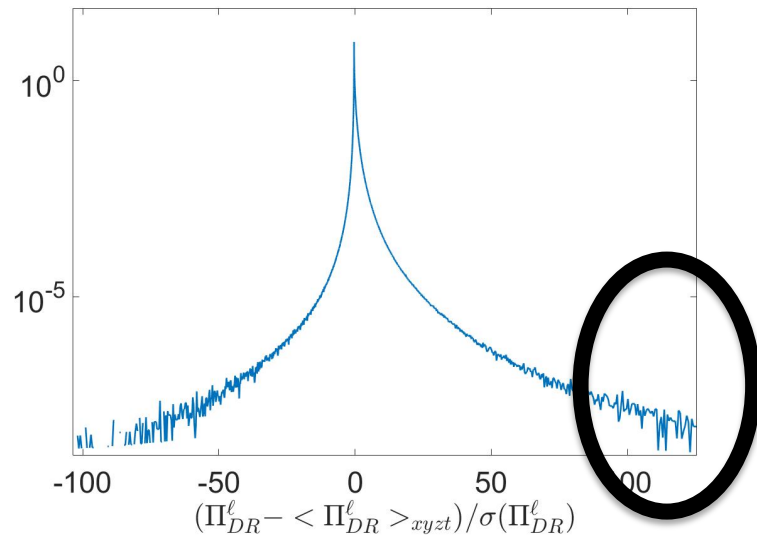
Isolated points in space-time,  
consistent with Caffarelli's theorem

**Very rare!!!!-> need a statistical study to find them**

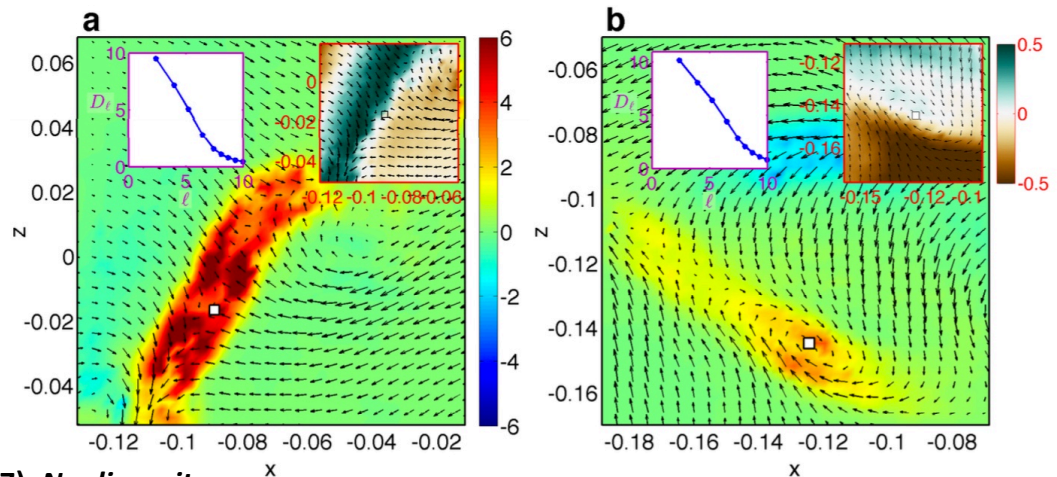
# Finding the irregularities in von Karman 3D flow

$$D_\ell(\mathbf{u}) = \frac{1}{4} \int_V d^3r (\nabla G_\ell)(\mathbf{r}) \cdot \delta \mathbf{u}(\mathbf{r}) |\delta \mathbf{u}(\mathbf{r})|^2, \quad G_\ell(r) = \frac{1}{N} \exp(-1/(1 - (r/2\ell)^2)),$$

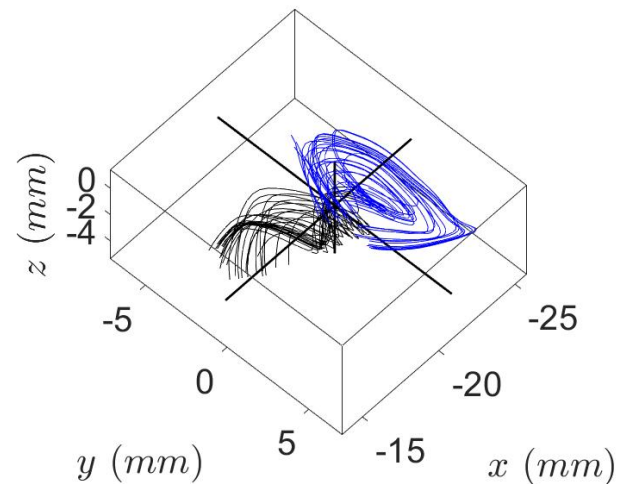
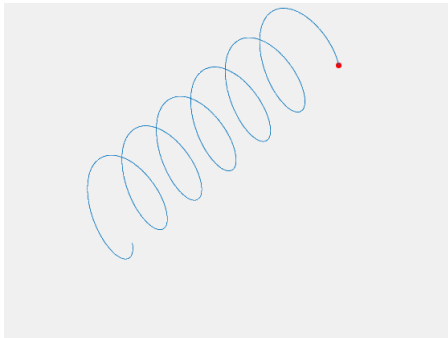
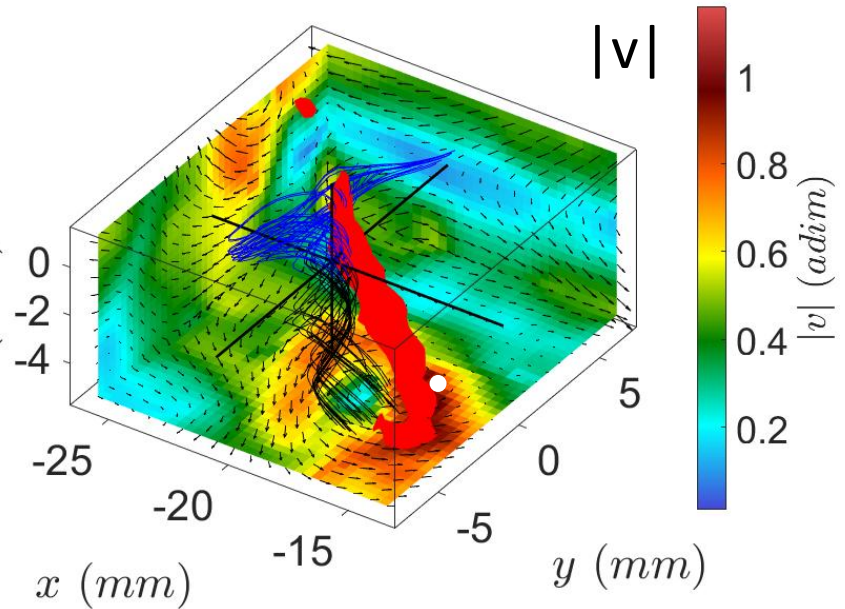
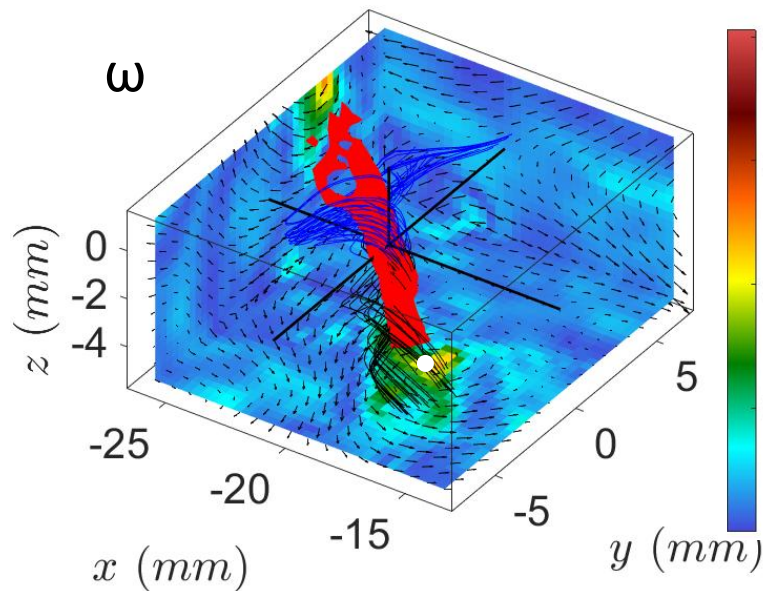
We look for the rarest,  
Strongest events



*We study velocity fields at places  
where  $DR > 160$  std*

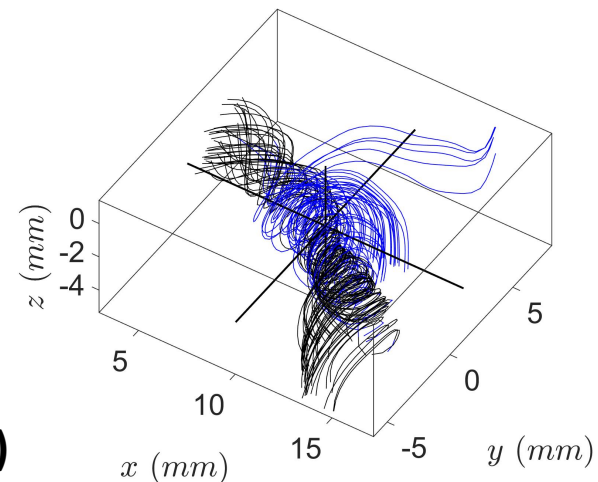
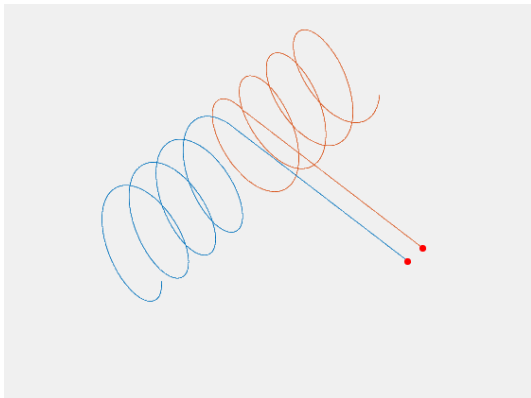
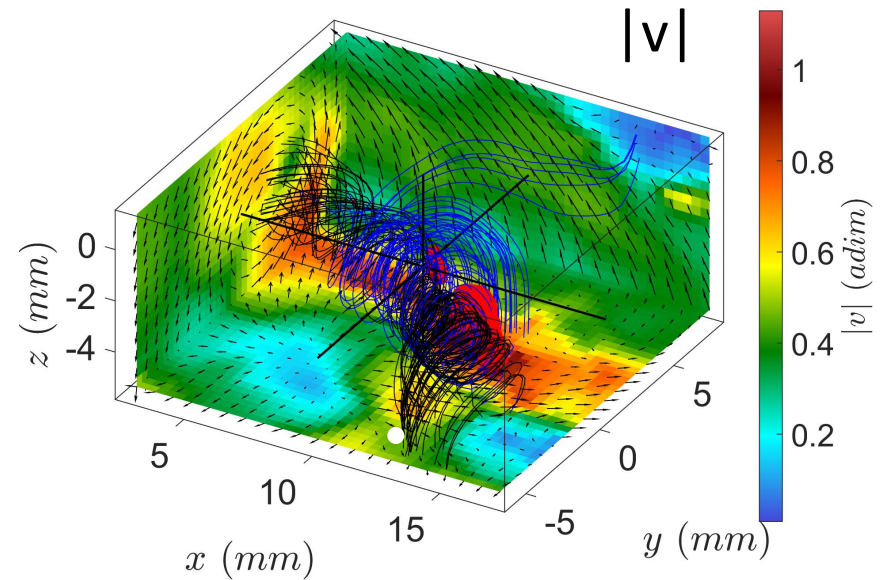
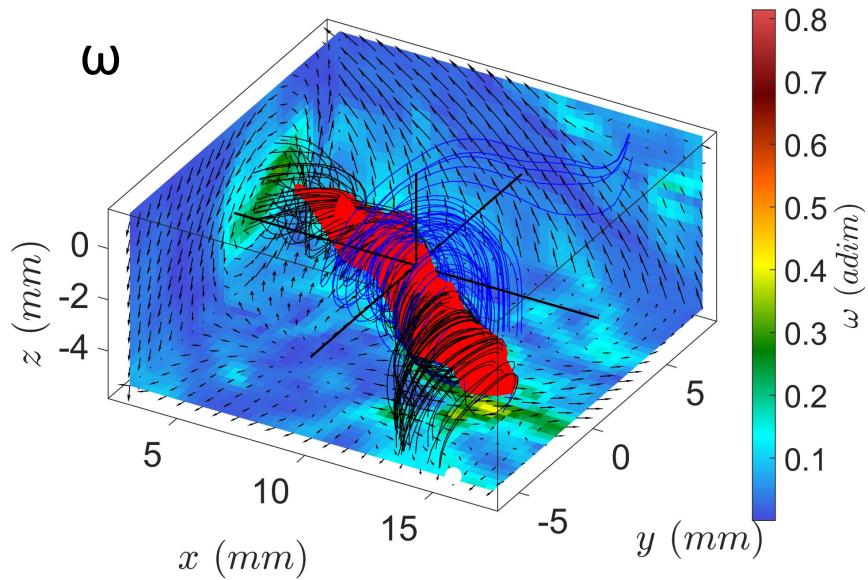


# Screw vortices: experiments



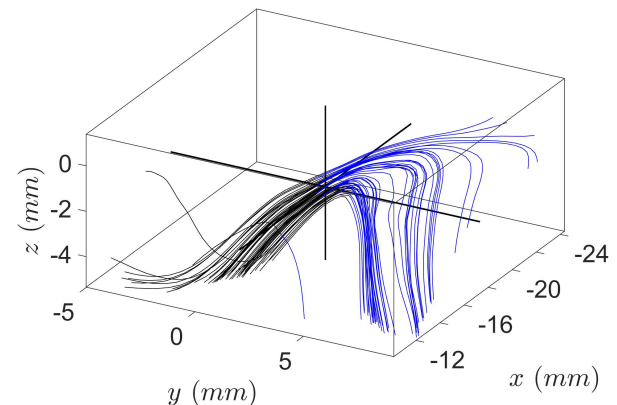
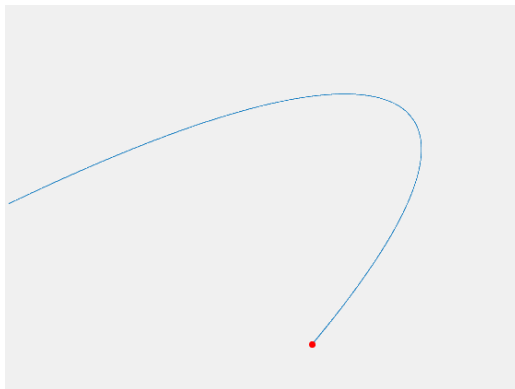
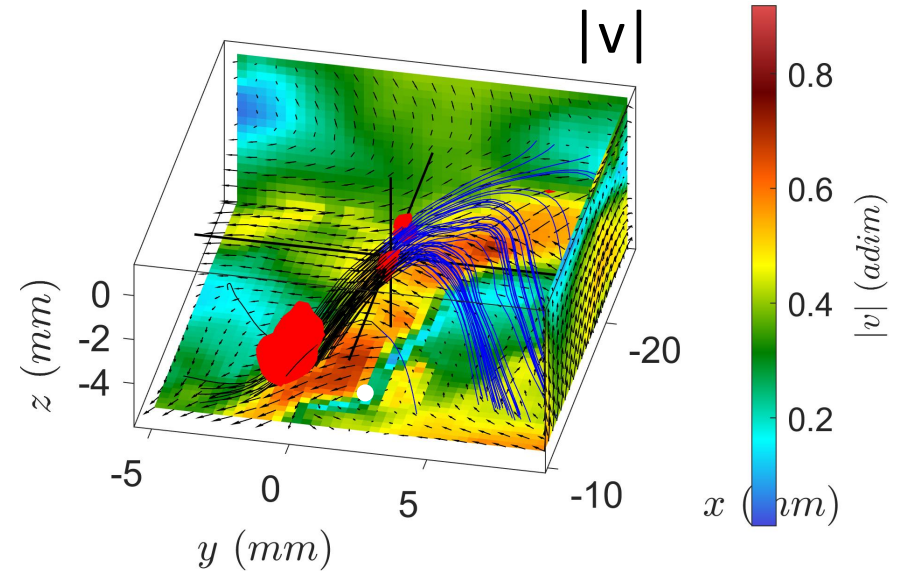
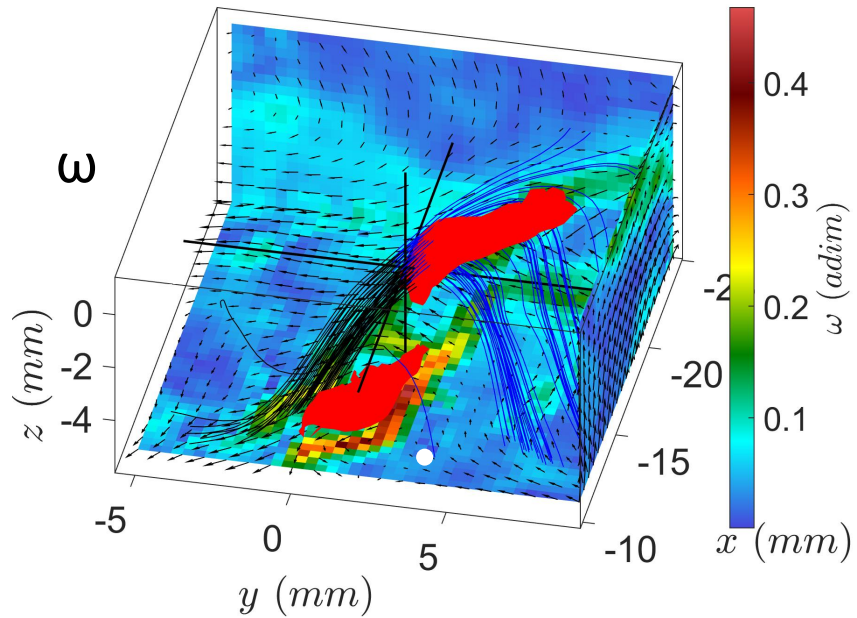
Debue PhD Thesis (2019); ;  
Debue et al, JFM (2020)

# Roll vortices : experiments



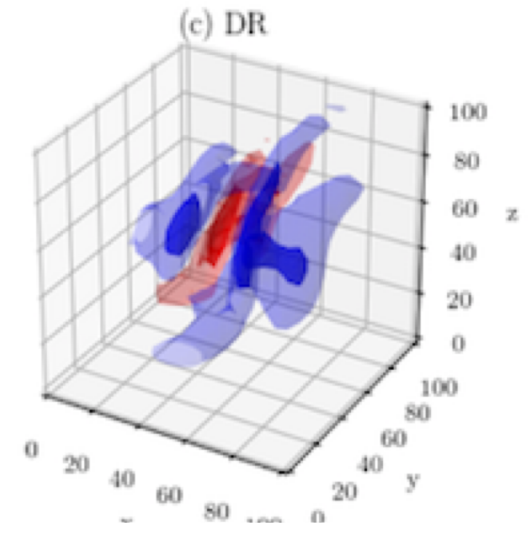
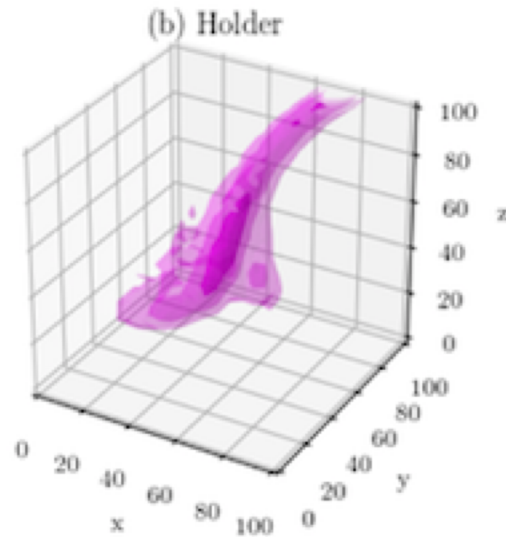
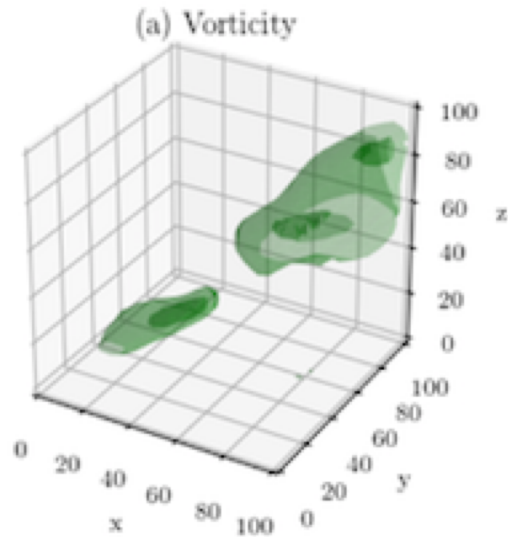


# U-turns : experiments

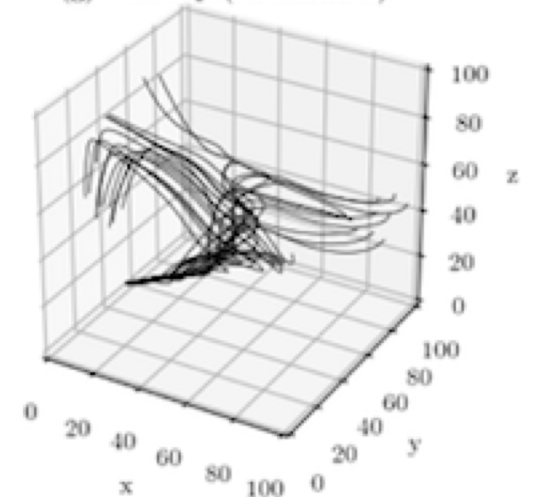




# Screw vortices : numerics

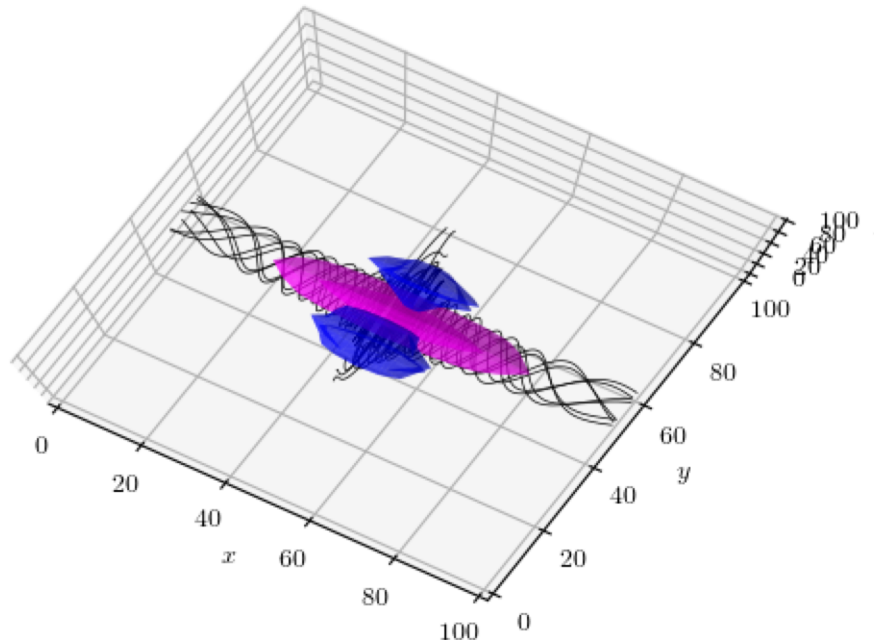


(g) Velocity (streamlines)

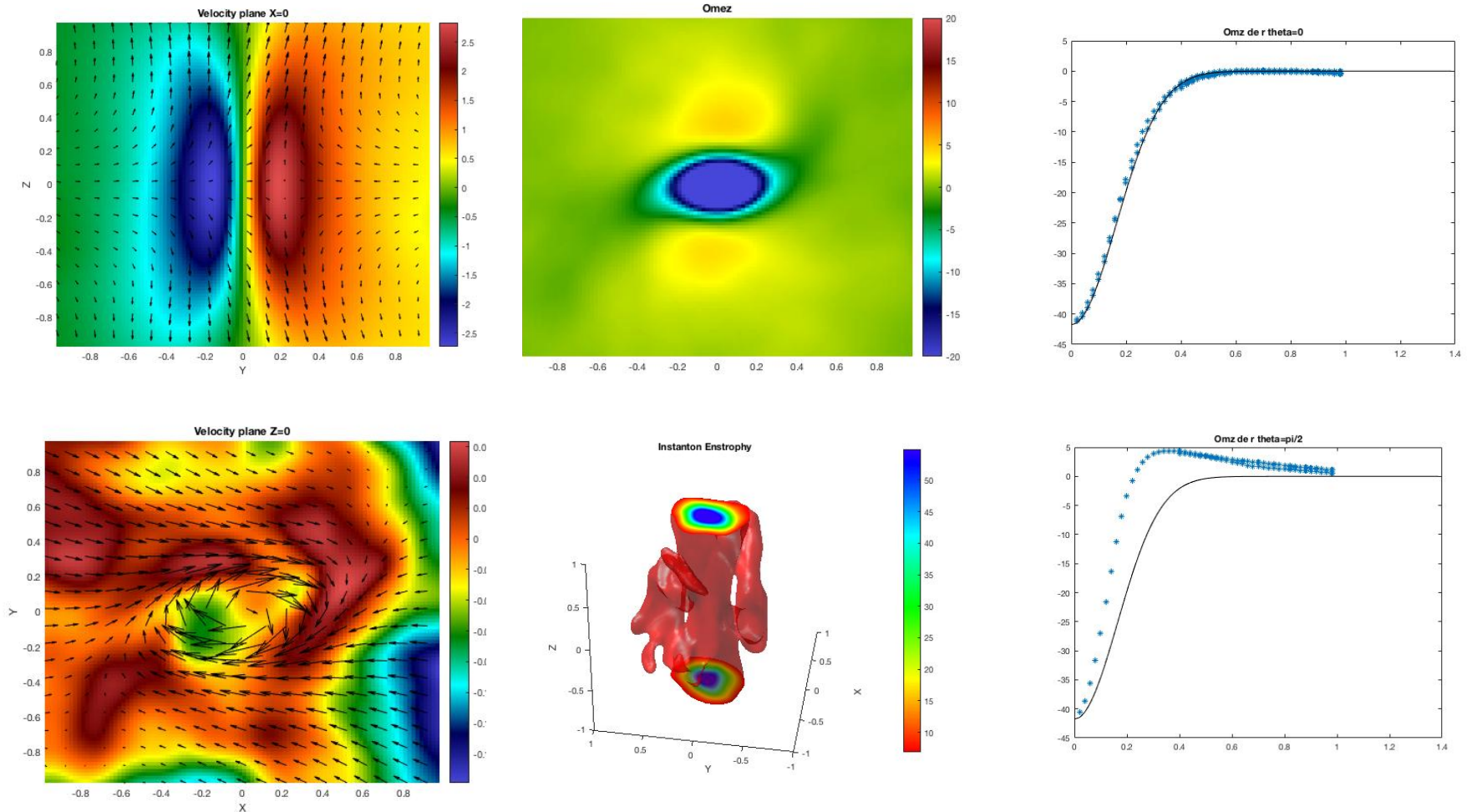


# A « typical event » : numerics

Average over the 200 events with lower holder, after reorientation of event along same axis.



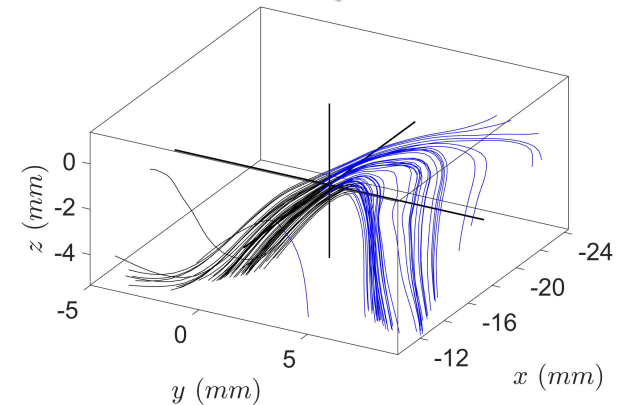
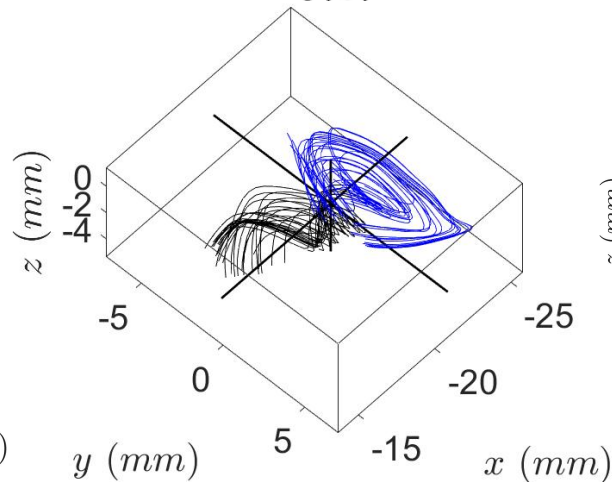
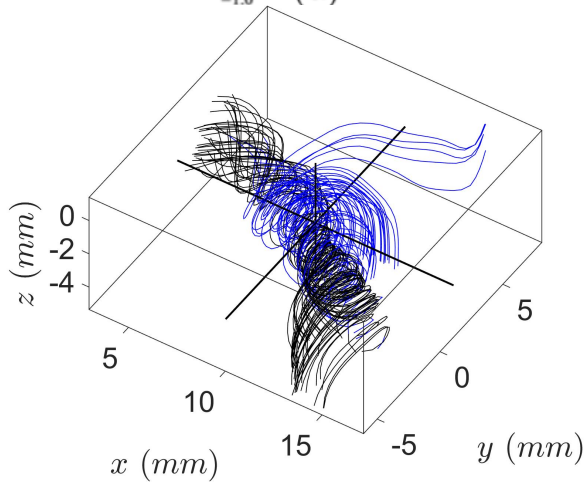
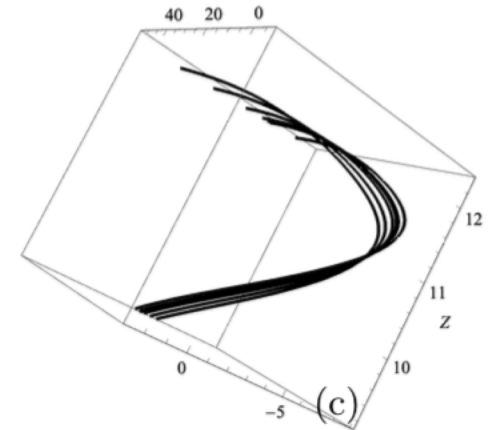
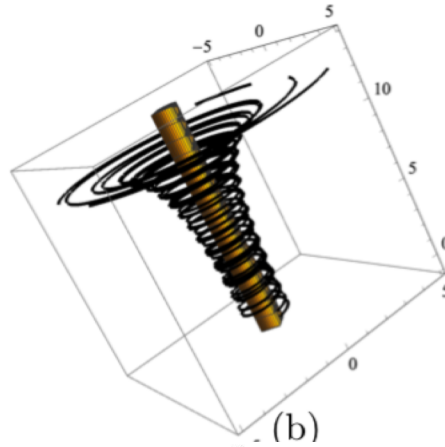
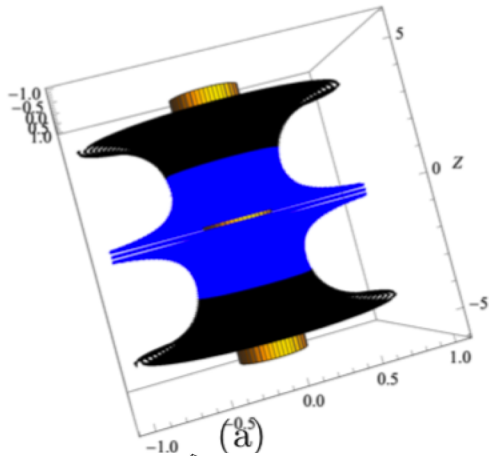
# A « typical event » compared with Burgers vortex



Comparison with Burgers vortex

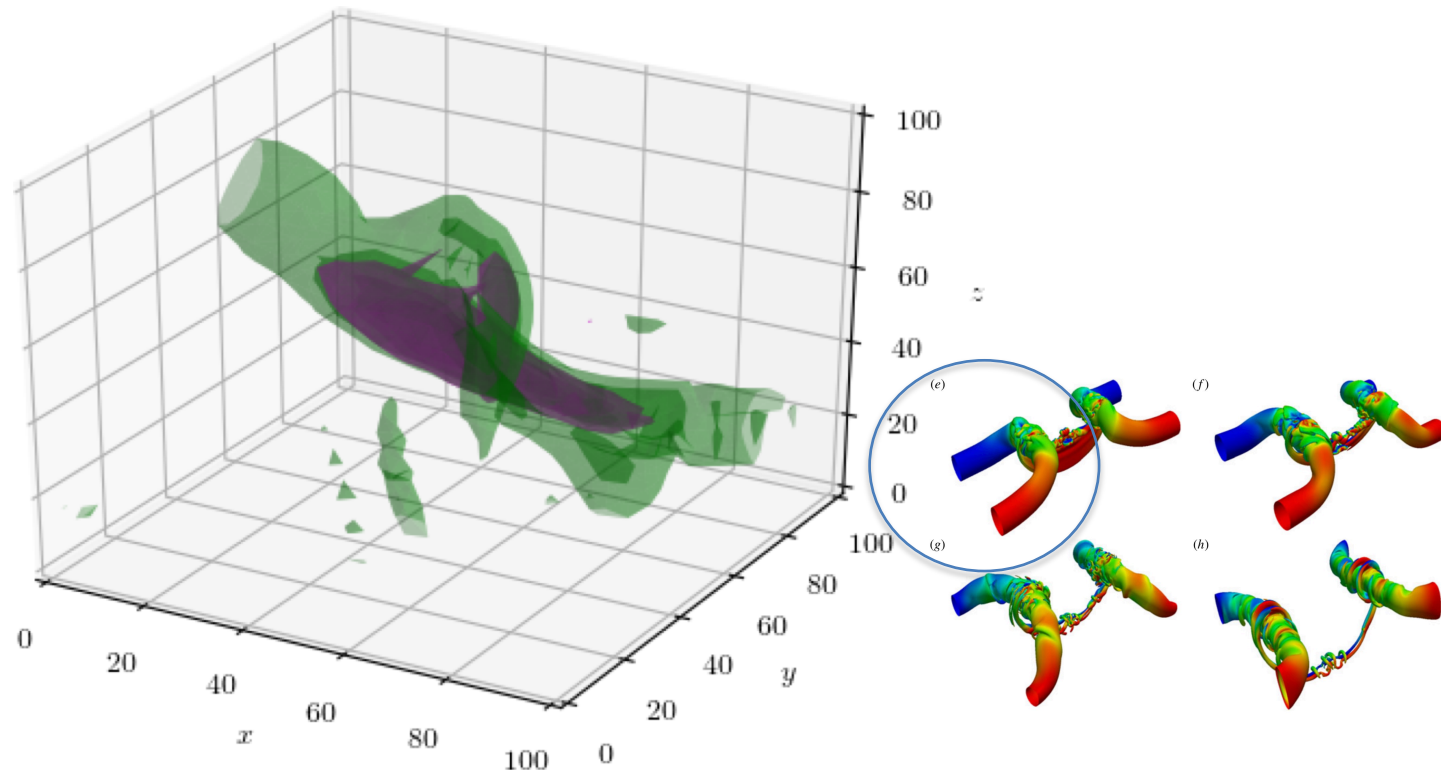
# Are we seeing Burgers vortices?

Streamlines around Burgers vortex



# Link with reconnection? Numerics

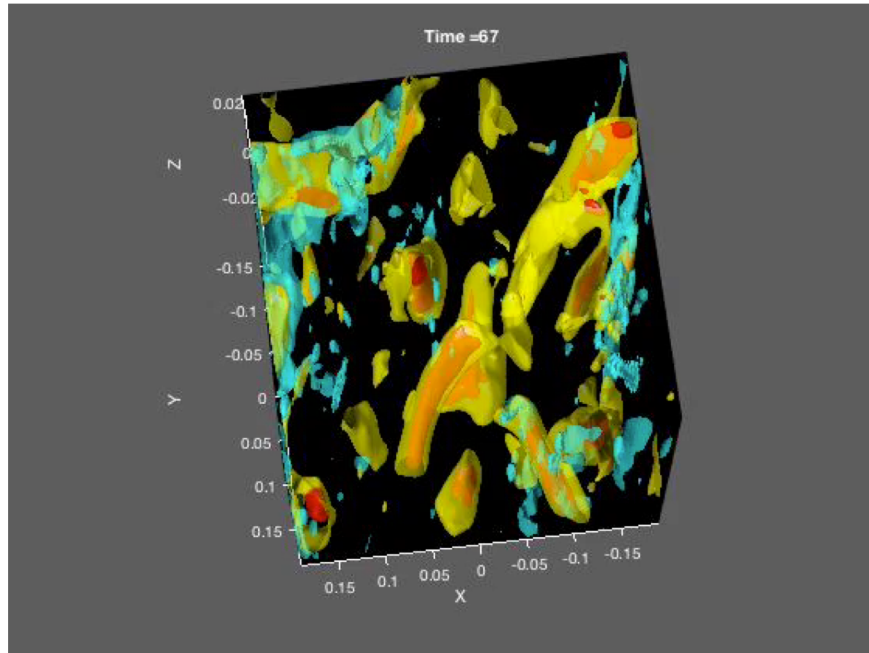
Iso-surface of Holder exponent



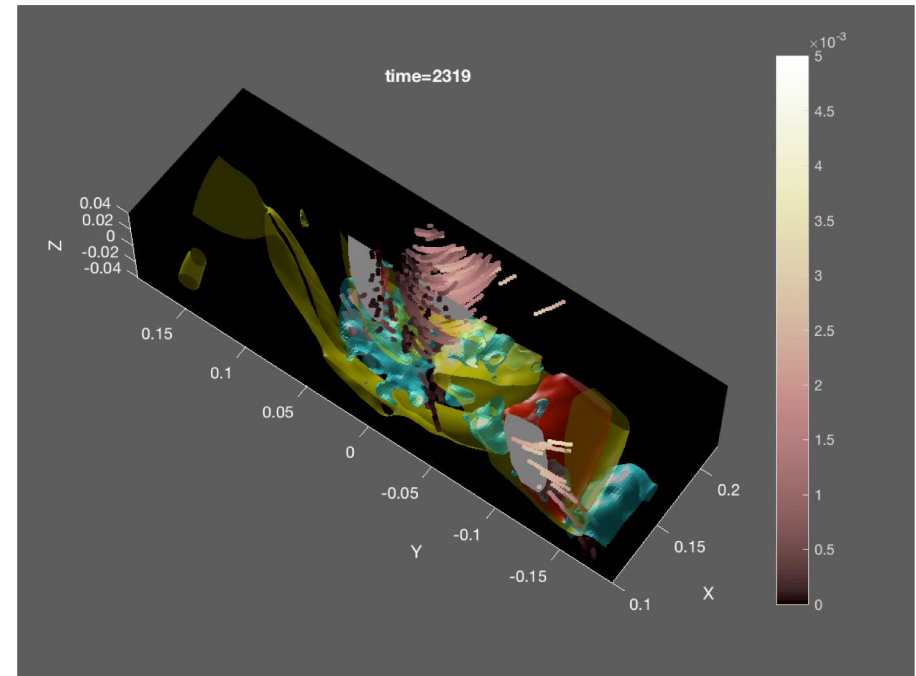


# Link with reconnection? Numerics

# Link with reconnection? Experiment

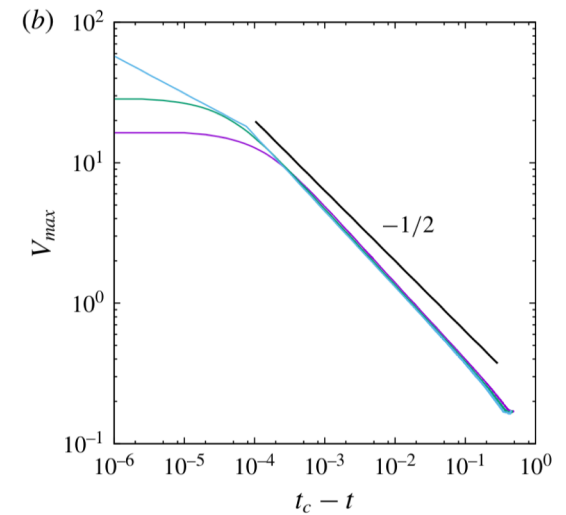
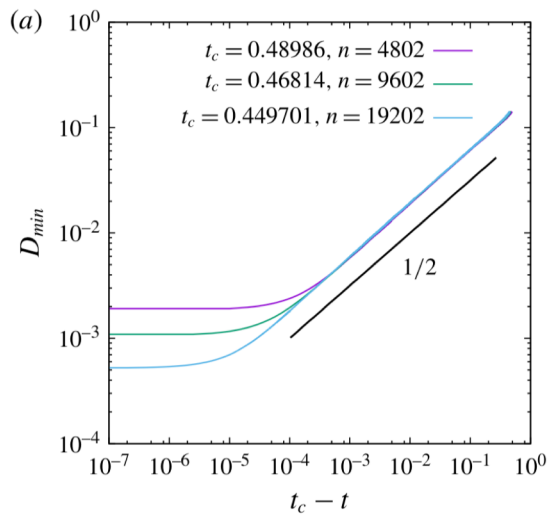
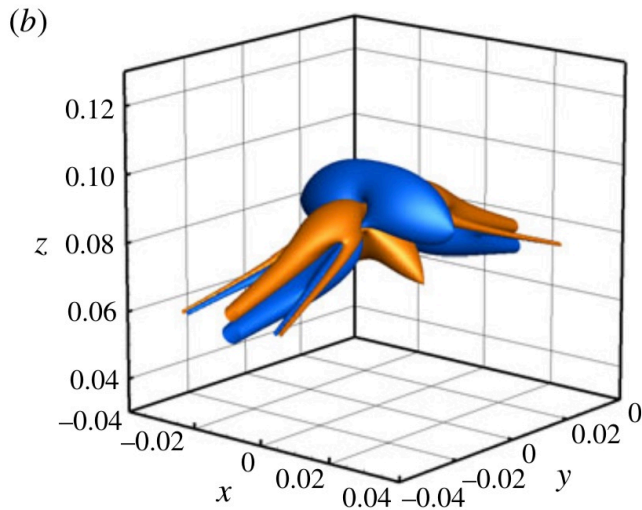


Eulerian



Eulerian+Lagrangian

# Reconnection and Blow-up



Biot-Savart self-similar evolution  
Blow-up?

# Reconnection and Blow-up: Numerics

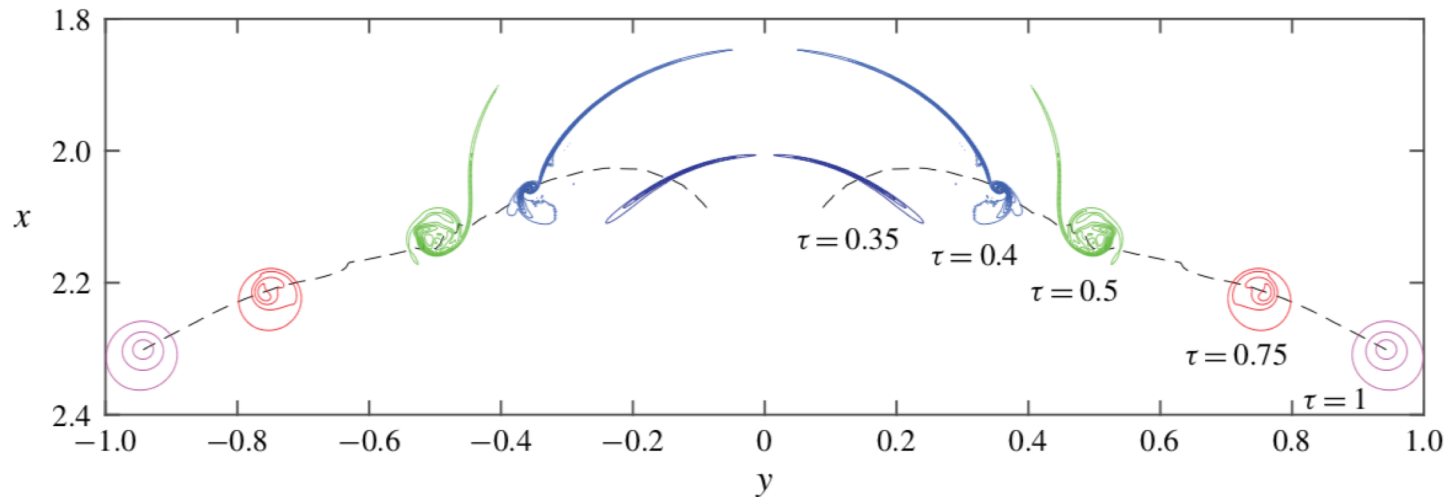
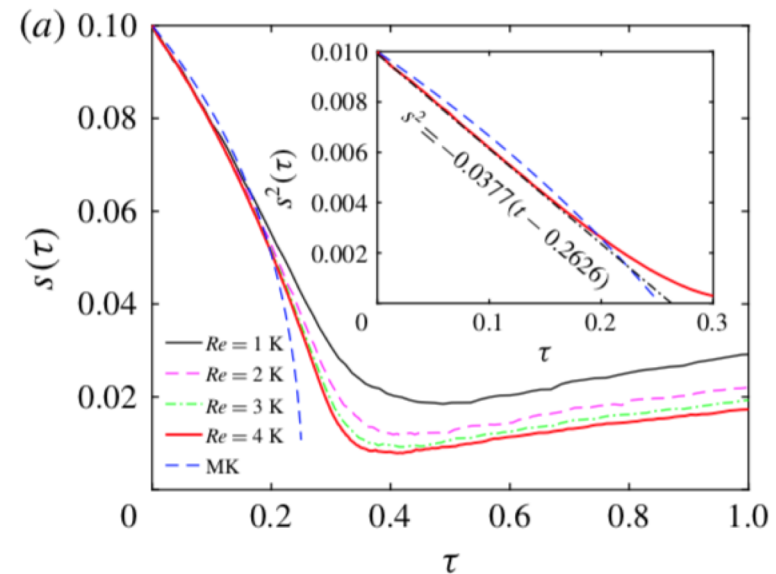
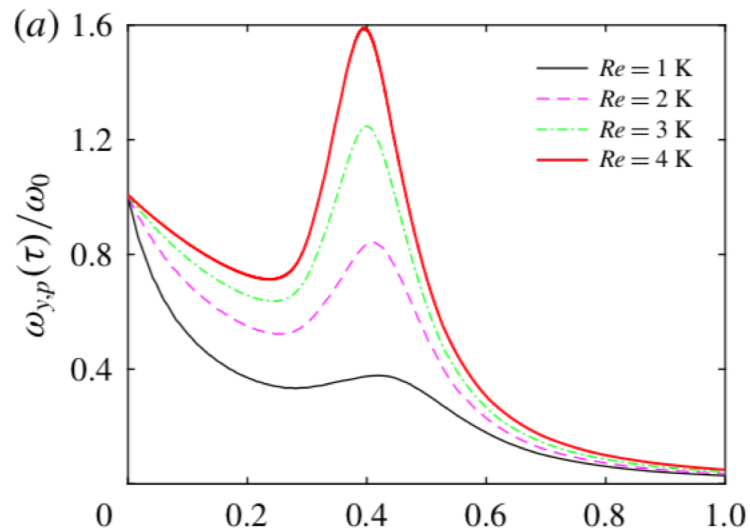


FIGURE 4. Evolution of the bridge vortex core (represented by the vorticity iso-contours  $\omega_z = [0.05 : 0.1 : 2]\omega_0$ ) on the  $S_c$  plane for  $Re = 4000$ . The dashed line (---) denotes the vortex core trajectory; see the supplementary movie for the full-time evolution of the vortex core for different  $Re$  cases.

DNS simulation of rings reconnection  
No blow-up due to vortex core deformation, but...

# Reconnection and Blow-up: Numerics

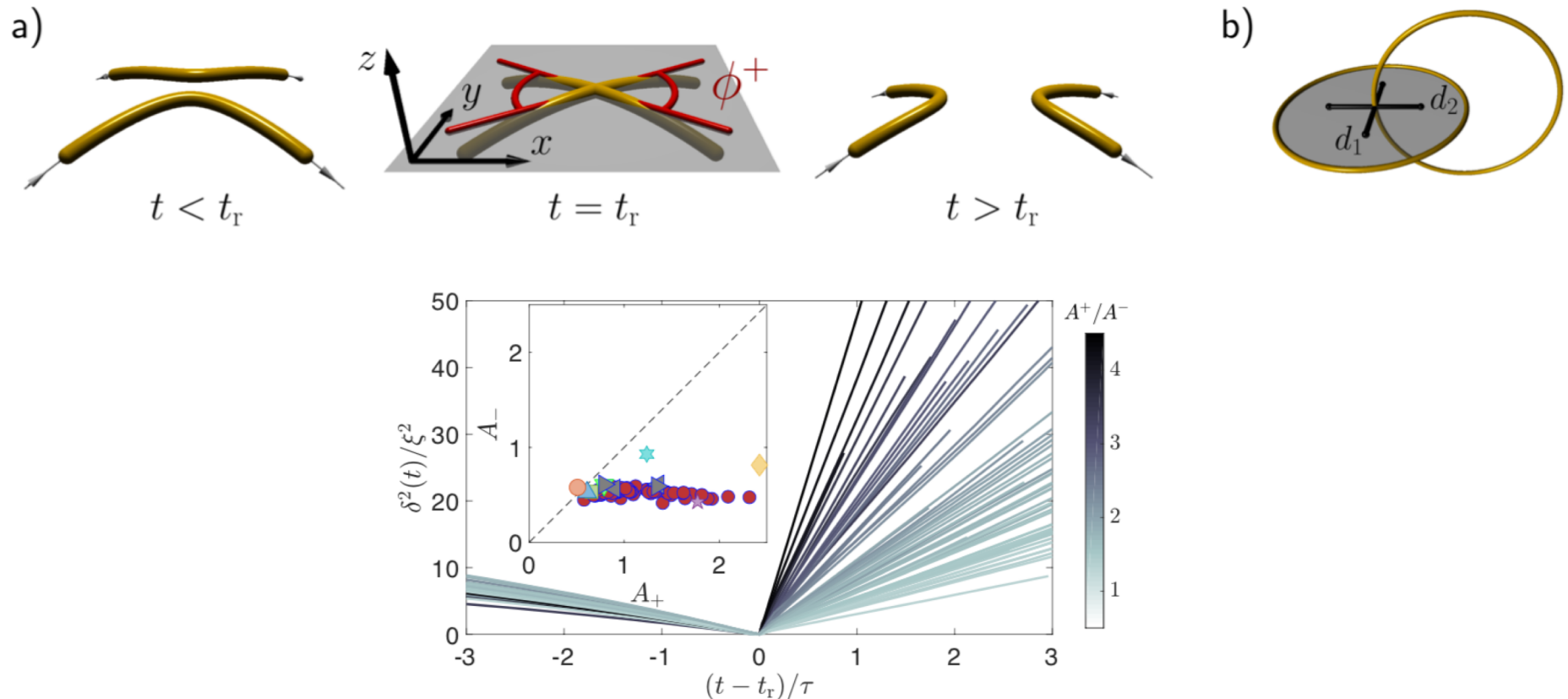


DNS simulation of rings reconnection

No blow-up due to vortex core deformation, but... self-similar behaviour prereconnection

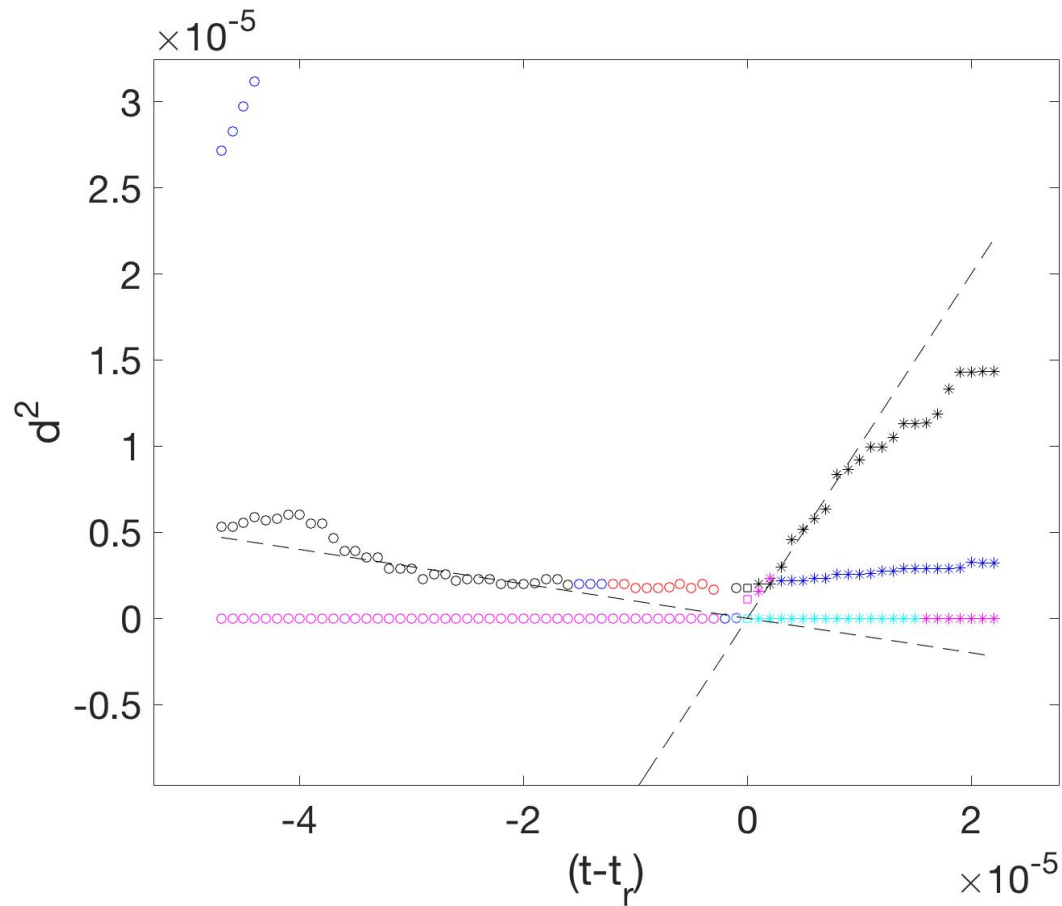


# Reconnection and Blow-up: Gross-Pitaievsky



Self-similar behaviour pre and after reconnection  
Irreversibility, spontaneous stochasticity

# Link with reconnection? Experiment



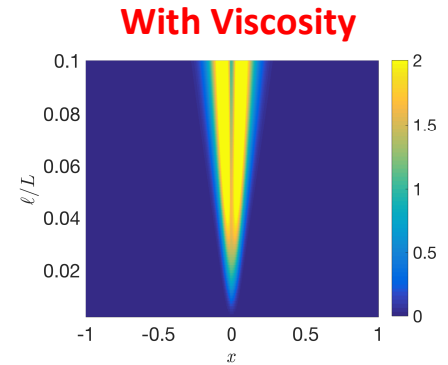
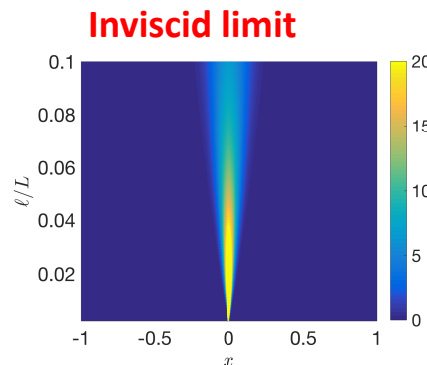
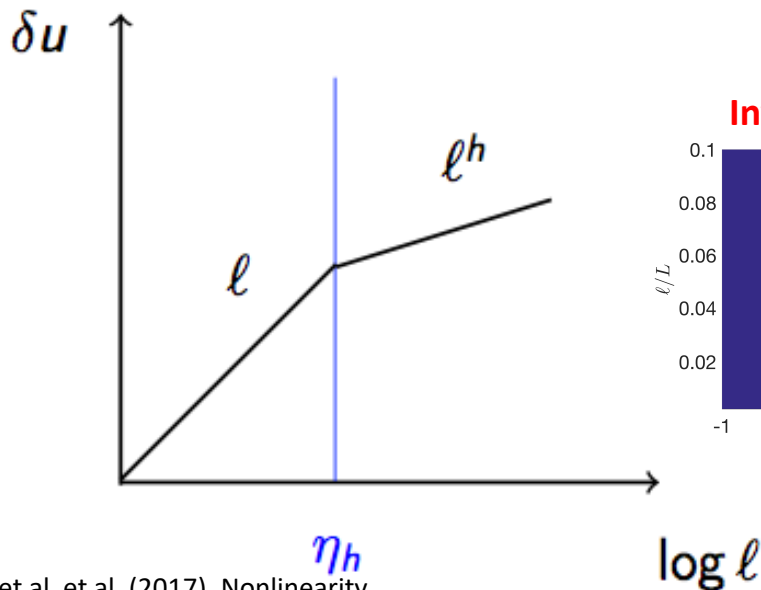
# Have we found a singularity of NS?

$$\begin{aligned}\partial_t E^\ell + \partial_j J_j^\ell &= -\frac{1}{4} \int \nabla \phi^\ell(\xi) \cdot \delta \mathbf{u} (\delta u)^2 d\xi + \nu \partial^2 E^\ell \\ &\equiv -D_\ell^I - D_\ell^\nu,\end{aligned}$$

$$\delta u \approx \ell^h \Rightarrow D_\ell^I \approx \ell^{3h-1} \text{ and } D_\ell^\nu \approx \nu \ell^{2h-2}$$

$$\frac{D_\ell^I}{D_\ell^\nu} \approx \frac{\ell^{3h-1}}{\nu \ell^{2h-2}} \approx \frac{\ell^{h+1}}{\nu} \Rightarrow \eta_h \approx \text{Re}^{-1/(1+h)}$$

$$\eta_{-1}=0$$



Quasi-singularity if  $h > -1$

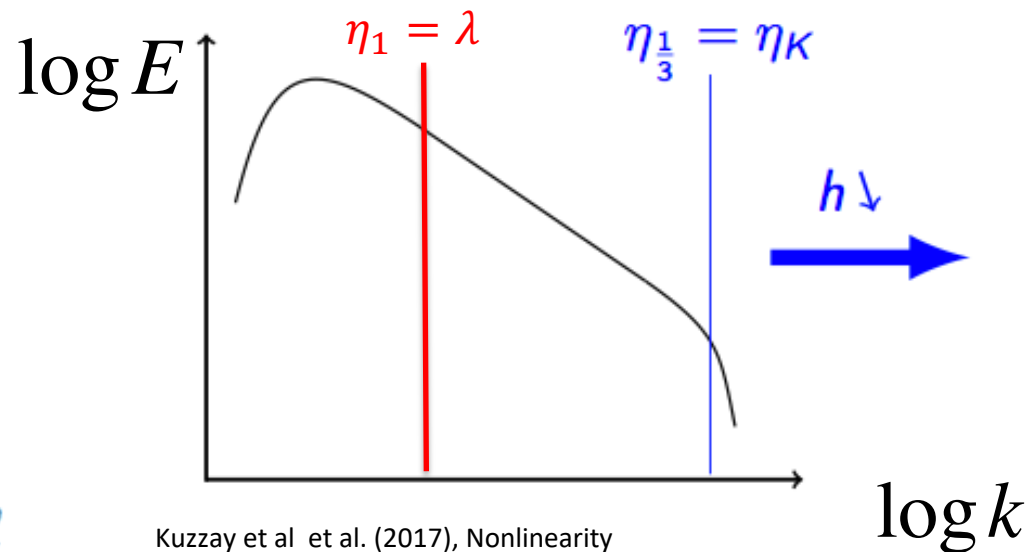
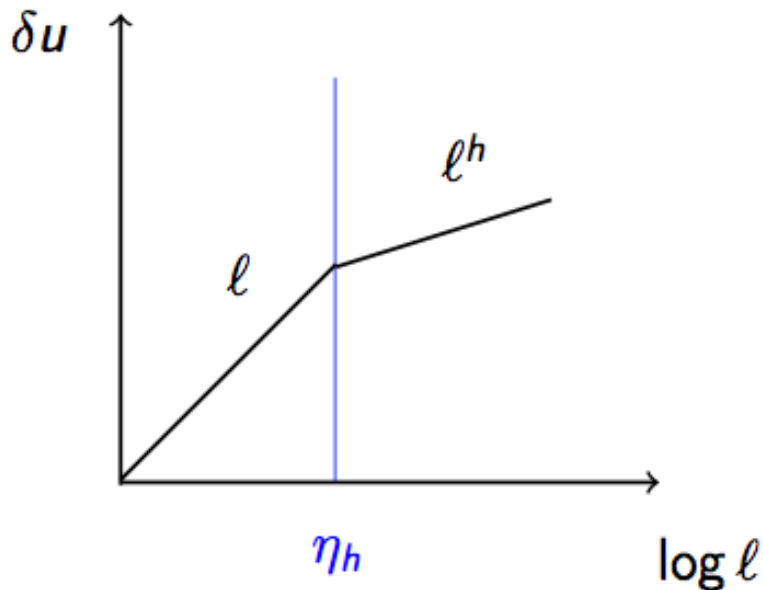
# Have we found a singularity of NS?

$$\begin{aligned}\partial_t E^\ell + \partial_j J_j^\ell &= -\frac{1}{4} \int \nabla \phi^\ell(\xi) \cdot \delta \mathbf{u} (\delta u)^2 d\xi + \nu \partial^2 E^\ell \\ &\equiv -D_\ell^I - D_\ell^\nu,\end{aligned}$$

$$\delta u \approx \ell^h \Rightarrow D_\ell^I \approx \ell^{3h-1} \text{ and } D_\ell^\nu \approx \nu \ell^{2h-2}$$

$$\frac{D_\ell^I}{D_\ell^\nu} \approx \frac{\ell^{3h-1}}{\nu \ell^{2h-2}} \approx \frac{\ell^{h+1}}{\nu} \Rightarrow \eta_h \approx \text{Re}^{-1/(1+h)}$$

$$\eta_{-1}=0$$



# Exploring smaller scales with GVK experiment

20 cm



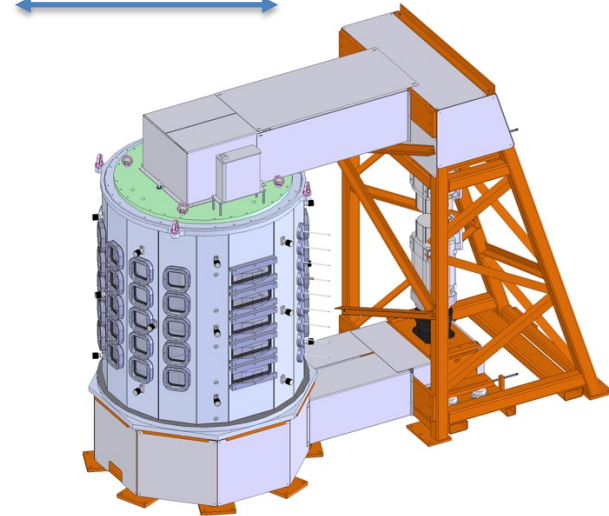
***Present experiment***

$R=10$  cm

$Re=10^6$   
 $\eta=0,01$  mm

$Re=6 \times 10^3$   
 $\eta=0,4$  mm  
 $\Delta x \sim \eta$

1 m



***GVK experiment***  $R=50$  cm

$Re=10^6$   
 $\eta=0,05$  mm

$Re=6 \times 10^3$   
 $\eta=2$  mm  
 $\Delta x \sim \eta/5$

**Possibility to explore sub-Kolmogorov scales**

**Detection of stronger velocity gradients and quasi-singularities**



# Perspectives

- Spontaneous stochasticity (ongoing work)
  - Look for self-similarity (time resolved meas.)
  - Go towards smaller scale (GVK)
  - Strengthen link with reconnection
  - ?????
- 
- Inputs from mathematicians=welcome!