

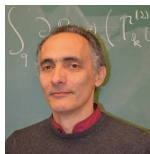
Correlation functions of homogeneous and isotropic turbulence



Metropolitan Museum of Art, NY

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In collaboration with ...



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Grenoble INP

LC, B. Delamotte, N. Wschebor, Phys. Rev. E **91** (2015)

LC, B. Delamotte, N. Wschebor, Phys. Rev. E **93** (2016)

LC, V. Rossetto, N. Wschebor, G. Balarac, Phys. Rev. E **95** (2017)

M. Tarpin, LC, N. Wschebor, in preparation (2017)



Malo Tarpin, LPMMC

Presentation outline

1 Navier-Stokes turbulence

- Fully developed turbulence
- Universality and power laws
- Kolmogorov theory and intermittency
- RG approaches to turbulence

2 Non-Perturbative Renormalization Group for turbulence

- Navier-Stokes equation and field theory
- Exact flow equations for two-point correlation functions
- Solution in the inertial range
- Behavior in the dissipative range
- Bi-dimensional turbulence

3 Perspectives

Fully developed turbulence

very old ...

studied since (at least) Da Vinci ...



Fully developed turbulence

very old ... and very challenging

studied since (at least) Da Vinci ...

...and yet Feynman's words still hold :

“turbulence is the most important unsolved
problem of classical physics”



Fully developed turbulence

very old ... and very challenging

- ▶ non-equilibrium driven-dissipative state
- ▶ characterized by rare and extreme events (rogue waves, tornados, ...) : **intermittency**



- technological implications : design of boats, aircrafts, wind power plants, tidal power plants, weather forecast, etc.
- fundamental physics : understanding and computing the statistical properties of turbulent flows

Fully developed turbulence

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Universality and power-laws

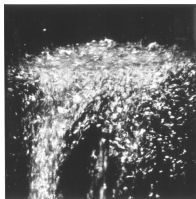
tidal channel, pipe, wake, grid ...



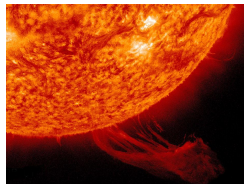
wind tunnel and atmosphere



liquid helium

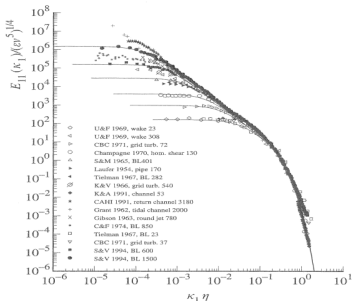


solar wind plasma

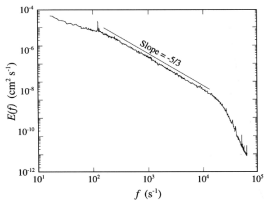


Universality and power laws : kinetic energy spectrum

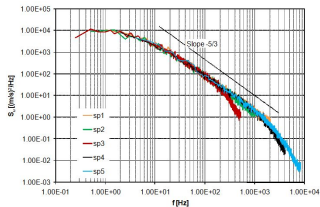
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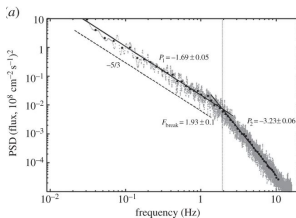
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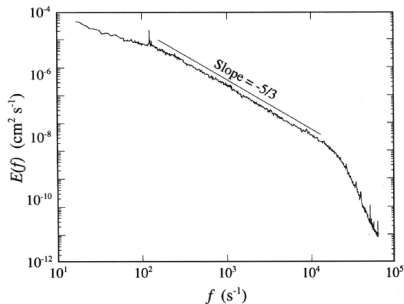
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Kinetic energy spectrum

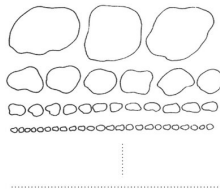
Universal features, energy cascade

liquid helium Maurer, Tabeling, Zocchi EPL 26 (1994)



L integral scale

η Kolmogorov scale



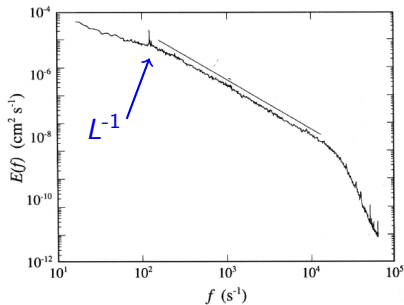
Frisch, Turbulence, Camb. Univ. Press (1995)

$$E(k) = 4\pi k^2 \text{TF} (\langle \vec{v}(t, \vec{x}) \cdot \vec{v}(t, 0) \rangle) = C_K \epsilon^{2/3} k^{-5/3}$$

Kinetic energy spectrum

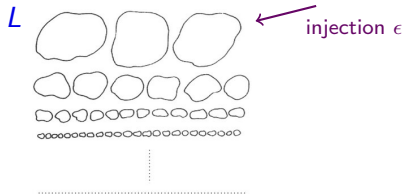
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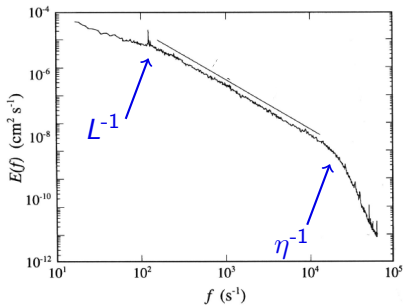
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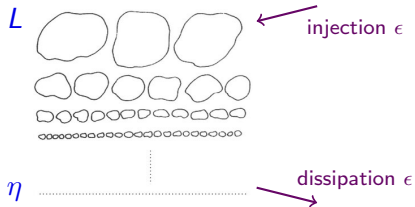
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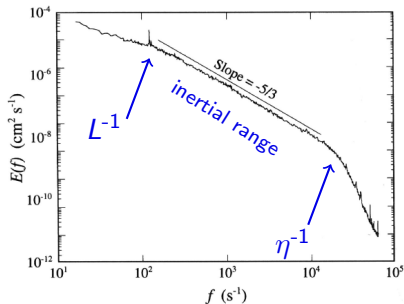
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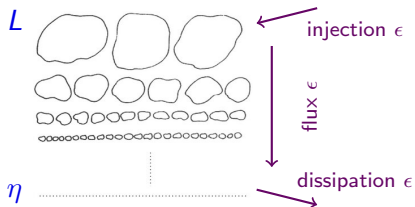
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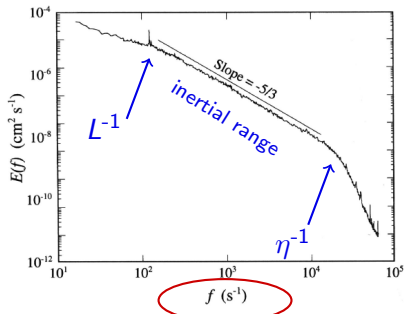
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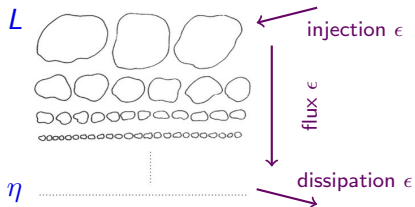
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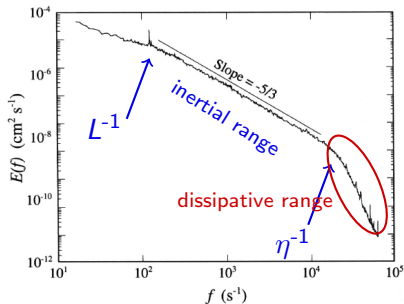
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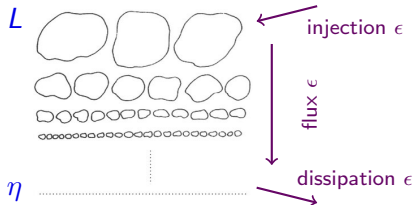
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Scale invariance and Kolmogorov theory

power law behaviors

- velocity increments

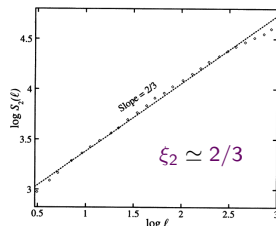
$$\delta v_{\ell\parallel} = [\vec{u}(\vec{x} + \vec{\ell}) - \vec{u}(\vec{x})] \cdot \vec{\ell}$$

- structure function

$$S_p(\ell) \equiv \langle (\delta v_{\ell\parallel})^p \rangle \sim \ell^{\xi_p}$$

ONERA wind tunnel

Anselmet et al., J. Fluid Mech. **140** (1984)



Kolmogorov K41 theory for homogeneous isotropic 3D turbulence

A.N. Kolmogorov, Dokl. Akad. Nauk. SSSR **30**, **31**, **32** (1941)

assumptions : local isotropy and homogeneity, finite ϵ in the limit $\nu \rightarrow 0$

- exact result : $S_3(\ell) = -\frac{4}{5} \epsilon \ell$

- universality and self-similarity :

$$\begin{cases} E(k) &= C_K \epsilon^{2/3} k^{-5/3} \\ S_p(\ell) &= C_p \epsilon^{p/3} \ell^{p/3} \end{cases}$$

Intermittency, multi-scaling

deviations from K41

in experiments and numerical simulations :

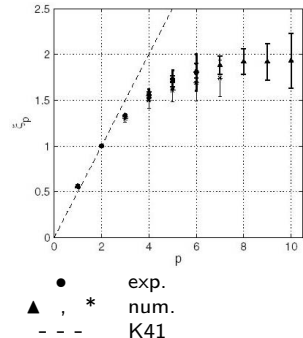
$$S_p(\ell) \equiv \langle (\delta v_{\ell\parallel})^p \rangle \sim \ell^{\xi_p}$$

$$\xi_p \neq p/3$$

- violation of simple scale-invariance
⇒ multi-scaling
- rare extreme events
⇒ intermittency

illustration :

von Kármán swirling flow



Mordant, Lévêque, Pinton,

New J. Phys. 6 (2004)

RG approaches to turbulence

theoretical challenge : understand intermittency from first principles
universality and power laws \implies RG approach

perturbative RG approaches

formal expansion parameter through the forcing profile $N_{\alpha\beta}(\vec{p}) \propto p^{4-d-2\epsilon}$

- *early works* de Dominicis, Martin, PRA **19** (1979) , Fournier, Frisch, PRA **28** (1983) Yakhot, Orszag, PRL **57** (1986)
- *reviews* Zhou, Phys. Rep. **488** (2010)
Adzhemyan et al., *The Field Theoretic RG in Fully Developed Turbulence*, Gordon Breach, 1999

Functional RG approaches

- Tomassini, Phys. Lett. B **411** (1997), Mejía-Monasterio, Muratore-Ginanneschi, PRE **86** (2012)
Fedorenko, Le Doussal, Wiese, J. Stat. Mech. (2013).

RG approaches to turbulence

theoretical challenge : understand intermittency from first principles
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Non-Perturbative and Functional RG : one (big) step further

*exact closure based on symmetries
in the limit of large wave-numbers*

LC, Delamotte, Wschebor, PRE **93** (2016), LC, Rossetto, Wschebor, Balarac, PRE **95** (2017)

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Microscopic theory

Navier Stokes equation with forcing for incompressible flows

$$\frac{\partial \vec{v}}{\partial t} + \vec{v} \cdot \vec{\nabla} \vec{v} = -\frac{1}{\rho} \vec{\nabla} p + \nu \vec{\nabla}^2 \vec{v} + \vec{f}$$
$$\vec{\nabla} \cdot \vec{v}(t, \vec{x}) = 0$$

- $\vec{v}(\vec{x}, t)$ velocity field and $p(\vec{x}, t)$ pressure field
- ρ density and ν kinematic viscosity
- $\vec{f}(\vec{x}, t)$ gaussian stochastic stirring force with variance

$$\langle f_\alpha(t, \vec{x}) f_\beta(t', \vec{x}') \rangle = 2\delta_{\alpha\beta} \delta(t - t') N_L(|\vec{x} - \vec{x}'|).$$

with N_L peaked at the integral scale (energy injection)

Non-Perturbative Renormalisation Group for NS

MSR Janssen de Dominicis formalism : NS field theory

Martin, Siggia, Rose, PRA **8** (1973), Janssen, Z. Phys. B **23** (1976), de Dominicis, J. Phys. Paris **37** (1976)

$$\mathcal{S}_0 = \int_{t, \vec{x}} \bar{v}_\alpha \left[\partial_t v_\alpha + v_\beta \partial_\beta v_\alpha + \frac{1}{\rho} \partial_\alpha p - \nu \nabla^2 v_\alpha \right] + \bar{p} \left[\partial_\alpha v_\alpha \right] \\ - \int_{t, \vec{x}, \vec{x}'} \bar{v}_\alpha \left[N_L(|\vec{x} - \vec{x}'|) \right] v_\alpha$$

Non-Perturbative Renormalization Group approach

- ▶ Wetterich's equation [C. Wetterich, Phys. Lett. B 301 \(1993\)](#)
- ▶ aim : compute **correlation function** and **response function**
 $\langle v_\alpha(t, \vec{x}) v_\beta(0, 0) \rangle$ and $\langle v_\alpha(t, \vec{x}) f_\beta(0, 0) \rangle$
in the **stationary** non-equilibrium turbulent state

Non-Perturbative Renormalisation Group for NS

Wetterich's equation for the 2-point functions

$$\begin{aligned} \partial_\kappa \Gamma_{\kappa,ij}^{(2)}(\mathbf{p}) &= \text{Tr} \int_{\mathbf{q}} \partial_\kappa \mathcal{R}_\kappa(\mathbf{q}) \cdot G_\kappa(\mathbf{q}) \cdot \left(-\frac{1}{2} \Gamma_{\kappa,ij}^{(4)}(\mathbf{p}, -\mathbf{p}, \mathbf{q}) \right. \\ &\left. + \Gamma_{\kappa,i}^{(3)}(\mathbf{p}, \mathbf{q}) \cdot G_\kappa(\mathbf{p} + \mathbf{q}) \cdot \Gamma_{\kappa,j}^{(3)}(-\mathbf{p}, \mathbf{p} + \mathbf{q}) \right) \cdot G_\kappa(\mathbf{q}) \end{aligned}$$

infinite hierarchy of flow equations

► **approximation scheme** : truncation of higher-order vertices

based on BMW scheme and inspired by similar approximation for KPZ

LC, Chaté, Delamotte, Wschebor, PRL **104** (2010)

- Tomassini, Phys. Lett. B **411** (1997)
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⇒ RG fixed point

► exact closure in the limit of large wave-numbers

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Ingredient 1 : Symmetries of the NS field theory

- infinitesimal time-gauged galilean transformations

$$\mathcal{G}(\vec{\epsilon}(t)) = \begin{cases} \vec{x} \rightarrow \vec{x} + \vec{\epsilon}(t) \\ \vec{v} \rightarrow \vec{v} - \dot{\vec{\epsilon}}(t) \end{cases}$$

- infinitesimal time-gauged response field shift *not identified yet!*

$$\mathcal{R}(\vec{\epsilon}(t)) = \begin{cases} \delta \bar{v}_\alpha(t, \vec{x}) & = \bar{\epsilon}_\alpha(t) \\ \delta \bar{p}(t, \vec{x}) & = v_\beta(t, \vec{x}) \bar{\epsilon}_\beta(t) \end{cases}$$

LC, Delamotte, Wschebor, Phys. Rev. E **91** (2015)

infinite set of *local in time* exact Ward identities
for all vertices with **one zero momentum**

- constraints in the **velocity field** sector

$$\Gamma_{\alpha\beta\gamma}^{(2,1)}(\omega, \vec{q} = \vec{0}; \nu, \vec{p}) = -\frac{p^\alpha}{\omega} \left(\Gamma_{\beta\gamma}^{(1,1)}(\omega + \nu, \vec{p}) - \Gamma_{\beta\gamma}^{(1,1)}(\nu, \vec{p}) \right)$$

$$\Gamma_{\alpha\beta\gamma\delta}^{(2,2)}(\omega, \vec{0}, -\omega, \vec{0}, \nu, \vec{p}) = \frac{p^\alpha p^\beta}{\omega^2} \left[\Gamma_{\gamma\delta}^{(0,2)}(\nu + \omega, \vec{p}) - 2\Gamma_{\gamma\delta}^{(0,2)}(\nu, \vec{p}) + \Gamma_{\gamma\delta}^{(0,2)}(\nu - \omega, \vec{p}) \right]$$

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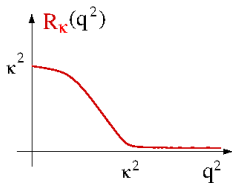
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$$\Gamma_{\alpha\beta\gamma\delta}^{(2,2)}(\nu, \vec{p}, -\nu, -\vec{p}, \omega, \vec{0}, -\omega, \vec{0}) = 0$$

Ingredient 2 : limit of large wave-numbers

Wetterich's equation for the 2-point functions

$$\begin{aligned} \partial_{\kappa} \Gamma_{\kappa, ij}^{(2)}(\nu, \vec{p}) &= \text{Tr} \int_{\omega, \vec{q}} \partial_{\kappa} \mathcal{R}_{\kappa}(\vec{q}) \cdot G_{\kappa}(\omega, \vec{q}) \cdot \left(-\frac{1}{2} \Gamma_{\kappa, ij}^{(4)}(\nu, \vec{p}; -\nu, -\vec{p}; \omega, \vec{q}) \right. \\ &\quad \left. + \Gamma_{\kappa, j}^{(3)}(\nu, \vec{p}; \omega, \vec{q}) \cdot G_{\kappa}(\nu + \omega, \vec{p} + \vec{q}) \cdot \Gamma_{\kappa, j}^{(3)}(-\omega, -\vec{q}; \nu + \omega, \vec{p} + \vec{q}) \right) \cdot G_{\kappa}(\omega, \vec{q}) \end{aligned}$$



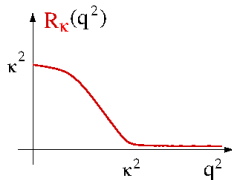
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regime of large wave-vector $|\vec{p}| \gg \kappa$

$\Rightarrow |\vec{q}| \ll |\vec{p}|$ negligible

- set $\vec{q} = 0$ in all vertices
- close with Ward identities

Exact flow equations in the large wave-number limit

exact equation for $C_\kappa(\nu, \vec{p})$ when $|\vec{p}| \gg \kappa$

$$\kappa \partial_\kappa C_\kappa(\nu, \vec{p}) = -2k^2 \int_\omega \frac{C_\kappa(\nu, \vec{p}) - C_\kappa(\nu + \omega, \vec{p})}{\omega^2} J_\kappa(\omega)$$

$$J_\kappa(\omega) = -\frac{1}{3} \int_{\vec{q}} \left\{ 2\partial_s N_s(\vec{q}) |G_\kappa(\omega, \vec{q})|^2 - 2\partial_s R_s(\vec{q}) C_\kappa(\omega, \vec{q}) \Re G_\kappa(\omega, \vec{q}) \right\}$$

■ structure fonction

$$\kappa \partial_\kappa S_\kappa(\vec{p}) = \int_\nu \kappa \partial_\kappa C_\kappa(\nu, \vec{p}) = 0$$

intermittency effects are
sub-leading in \vec{p}

\Rightarrow Kolomogorov scaling $\zeta_2 = 2/3$

■ time dependence

$$\lim_{|\vec{p}| \rightarrow \infty} \frac{\kappa \partial_\kappa C_\kappa(\nu, \vec{p})}{C_\kappa(\nu, \vec{p})} \neq 0$$

violation of scale invariance
 \neq critical phenomena

\Rightarrow intermittency effects are dominant !

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violation of scale invariance
≠ critical phenomena

⇒ intermittency effects are dominant !

Exact flow equations in the large wave-number limit

exact equation for $C_\kappa(\nu, \vec{p})$ when $|\vec{p}| \gg \kappa$ and large $\nu \gg \kappa$

$$\kappa \partial_\kappa C_\kappa(\nu, \vec{p}) = -l_\kappa p^2 \partial_\nu^2 C_\kappa(\nu, \vec{p})$$

$$\kappa \partial_\kappa C_\kappa(t, \vec{p}) = l_\kappa p^2 t^2 C_\kappa(t, \vec{p})$$

with $l_\kappa = \int_\omega J_\kappa(\omega) \rightarrow l_*$ a pure number at the fixed point

LC, Delamotte, Wschebor, PRE 93 (2016)

exact analytical solution of the **fixed-point** equation

two regimes :

- small time differences t : behavior in the inertial range
- limit $t \rightarrow 0$: behavior in the dissipative range

LC, Rossetto, Wschebor, Balarac, PRE 95 (2017)

Solution in the inertial range

- analytical solution in the inertial range

$$C(t, k) = c_C \frac{\epsilon^{2/3}}{k^{11/3}} \exp(-\tilde{\alpha} k^2 t^2) \quad \tilde{\alpha} = \frac{3}{2} l_* \gamma \epsilon^{2/3} \eta^{2/3} \sqrt{\text{Re}}$$

- kinetic energy spectrum (in wave-vector)

$$E(k) = 4\pi k^2 C(t=0, k) \propto k^{-5/3} \quad \text{K41 scaling, no intermittency}$$

- kinetic energy spectrum (in frequency)

$$E(\omega) = 4\pi \int_0^\infty k^2 C(\omega, k) dk \propto \omega^{-5/3} \quad \text{intermittency!}$$

⇒ sweeping effect! (random Taylor hypothesis Tennekes, J. Fluid Mech. 67 (1975))

standard scaling theory with $z = 2/3 \Rightarrow E(\omega) \propto \omega^{-2}$

observed for Lagrangian velocities, but not Eulerian ones

Solution in the inertial range

- analytical solution in the inertial range

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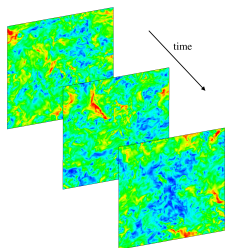
⇒ **sweeping effect!** (random Taylor hypothesis [Tennekes, J. Fluid Mech. 67 \(1975\)](#))

standard scaling theory with $z = 2/3$ ⇒ $E(\omega) \propto \omega^{-2}$

observed for **Lagrangian** velocities, but not **Eulerian** ones

Solution in the inertial range : Time dependence

numerical data



- our simulations

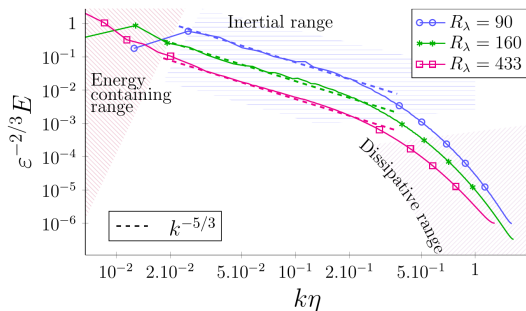
based on pseudo-spectral code

Lagaert, Balarac, Cottet,
J. Comp. Phys. **260** (2014)

- JHTBD

Johns Hopkins TurBulence Database

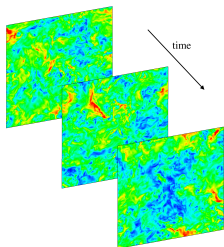
<http://turbulence.pha.jhu.edu/>



LC, Rossetto, Wschebor, Balarac, PRE **95** (2017)

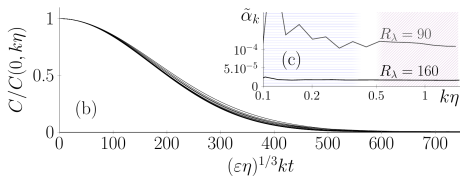
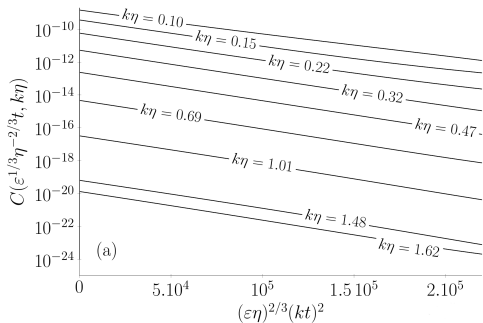
Solution in the inertial range : Time dependence

numerical data



analytical prediction

$$C(t, k) \propto \frac{\exp(-\tilde{\alpha} k^2 t^2)}{k^{11/3}}$$



Behavior in the dissipative range

behavior of the solution in the dissipative range

regime of $p \gg \kappa$, $t \rightarrow 0$, but $tp^{2/3} \rightarrow \epsilon^{1/3}\tau L^{-2/3} = \eta^{2/3}L^{-2/3}$

$$C(t \rightarrow 0, k) = c_c \frac{\epsilon^{2/3}}{k^{11/3}} \exp \left[-\hat{\alpha} \eta^{4/3} L^{-2/3} k^{2/3} \right] = c_c \frac{\epsilon^{2/3}}{k^{11/3}} \exp \left[-\hat{\alpha} \lambda^{2/3} k^{2/3} \right]$$

■ kinetic energy spectrum

$$E(k) \propto \frac{\epsilon^{2/3}}{k^{5/3}} \exp \left[-\mu(\lambda k)^{2/3} \right] \quad \lambda \text{ Taylor scale}$$

several empirical propositions $\exp[-ck^\gamma]$ with $\gamma = 3/2, 4/3, 2, \dots$

Monin and Yaglom, *Statistical Fluid Mechanics : Mechanics of Turbulence* (1973)

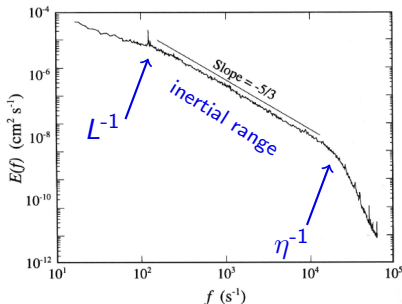
common wisdom : approximately exponential decay

Behavior in the dissipative range

behavior of the solution in the dissipative range

■ kinetic energy spectrum

$$E(k) \propto \frac{\epsilon^{2/3}}{k^{5/3}} \exp \left[-\mu(\lambda k)^{2/3} \right]$$

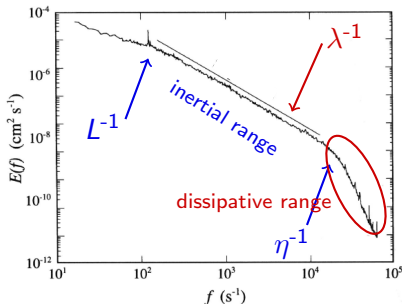


Behavior in the dissipative range

behavior of the solution in the dissipative range

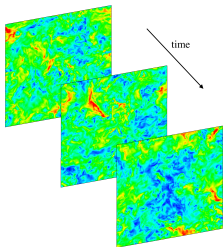
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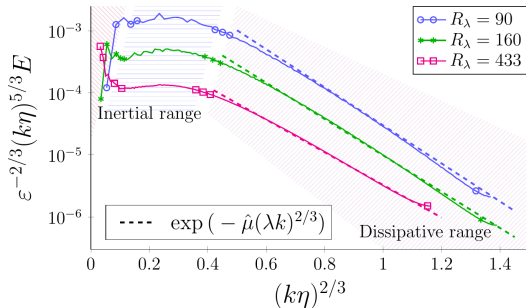
Behavior in the dissipative range

numerical data



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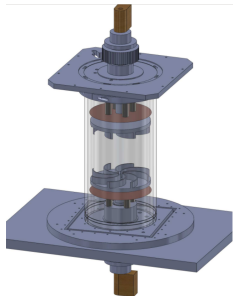


LC, Rossetto, Wschebor, Balarac, PRE 95 (2017)

Behavior in the dissipative range

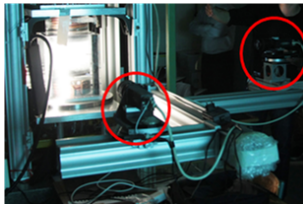
experimental data : SPHYNX team, Iramis/SPEC (CEA/CNRS)

von Kármán swirling flow



PhD Brice Saint-Michel (2013)

PIV : particle image velocimetry

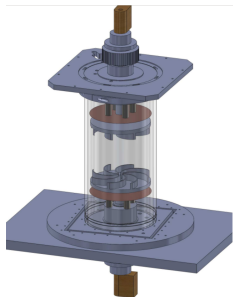


© L. Barbier, CEA

Behavior in the dissipative range

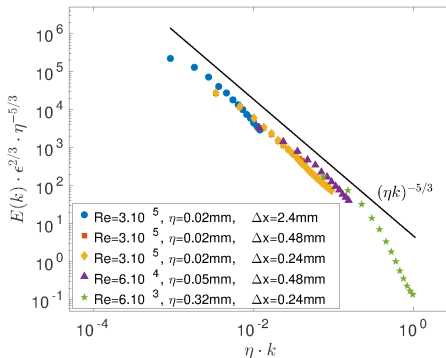
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PhD Brice Saint-Michel (2013)

kinetic energy spectrum

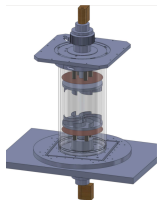


PhD Paul Dubue (in preparation)

Behavior in the dissipative range

experimental data : SPHYNX team, Iramis/SPEC (CEA/CNRS)

von Kármán swirling flow

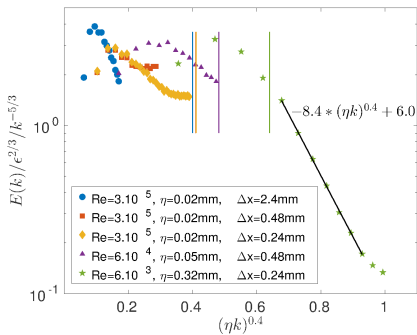


PhD Brice Saint-Michel (2013)

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$$E(k) \propto \frac{\exp(-\mu(\lambda k)^{2/3})}{k^{5/3}}$$

kinetic energy spectrum

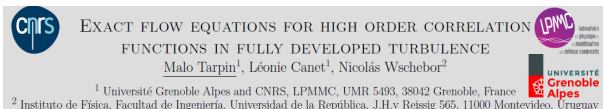


Dubue, Kuzay, Saw, Daviaud, Dubrulle, LC, Rossetto (2017)

Generalisation to n -point correlation functions

exact flow equation for all $C_{\kappa}^{(n)}(\nu_i, \vec{k}_i)$ when $|\vec{k}_i| \gg \kappa$

see poster by
Malo Tarpin



The poster features the CNRS logo on the left and the LPMMC logo on the right. The title is centered at the top. Below the title, the authors' names are listed. At the bottom, two footnotes provide the affiliations of the authors.

EXACT FLOW EQUATIONS FOR HIGH ORDER CORRELATION
FUNCTIONS IN FULLY DEVELOPED TURBULENCE
Malo Tarpin¹, Léonie Canet¹, Nicolás Wschebor²

¹ Université Grenoble Alpes and CNRS, LPMMC, UMR 5493, 38042 Grenoble, France
² Instituto de Física, Facultad de Ingeniería, Universidad de la República, J.H.y Reissig 565, 11000 Montevideo, Uruguay

$$\kappa \partial_{\kappa} C_{\kappa}^{(n)}(\nu_i, \vec{k}_i) = - \sum_{\ell=1}^{n-1} \int_{\omega} \frac{2}{\omega^2} \left[C_{\kappa}^{(n)}(\nu_i, \vec{k}_i; \nu_{\ell} + \omega, \vec{k}_{\ell}) - C_{\kappa}^{(n)}(\nu_i, \vec{k}_i) \right] J_{\kappa}(\omega)$$

in progress ...

- form of fixed point solutions at large ν_i
- n^{th} -order structure functions $S_n(\ell)$

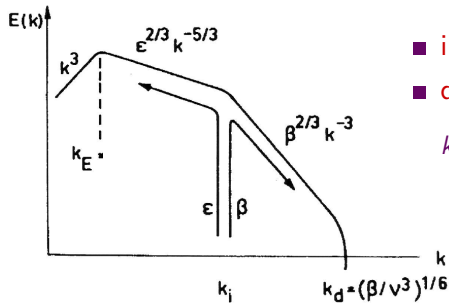
Tarpin, LC, Wschebor, in preparation (2017)

Bi-dimensional turbulence

two conserved quantities : energy and enstrophy

$\epsilon = \langle \vec{f} \cdot \vec{v} \rangle$: energy injection rate

$\beta = \langle (\vec{\nabla} \times \vec{f}) \cdot (\vec{\nabla} \times \vec{v}) \rangle$: enstrophy injection rate



- inverse energy cascade
- direct enstrophy cascade

k^{-3} : Kraichnan - Batchelor theory

Bi-dimensional turbulence

two-point correlation function

limit of large wave-number

⇒ **direct** cascade

$$C(t, k) = c_C \beta^{2/3} k^{-4} \exp(-\tilde{\alpha} t^2 k^2)$$

$$\tilde{\alpha} = \gamma' \hat{l}_* \beta^{2/3}$$

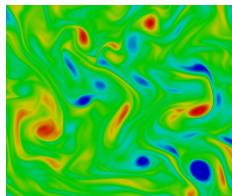
- kinetic energy spectrum

$$E(k) = 2\pi k C(0, k) \propto \beta^{2/3} k^{-3}$$

- dissipative range

$$E(k) \propto \beta^{2/3} k^{-3} \exp(-\mu k^2)$$

numerical data



in progress...

LC, Rossetto, Balarac,
in preparation (2017)

Conclusion and perspectives

conclusion

- symmetry-based closure exact at large wave-numbers
- predictions beyond K41 confirmed by numerical data

numerical solution for $C(\omega, \vec{k})$

in three dimensions :

- intermittency exponent
- nonuniversal constants

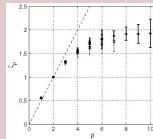
numerical solution for $C(\omega, \vec{k})$

in two dimensions :

- inverse cascade
- finite size effects

structure functions

- derive flow equations for $S_p(\ell)$ at sub-leading order
- intermittency exponents ξ_p



Thank you for attention !

