

**a spatiotemporal theory of  
turbulence**  
**ChaosBook.org/chaos1**

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last lecture of the course  
Georgia Tech

April 26, 2022

## overview

- 1 what this course is about
- 2 turbulence in large domains

## how do clouds solve PDEs?

do clouds **integrate** Navier-Stokes equations?



are clouds Navier-Stokes supercomputers in the sky?

1 turbulence in large domains

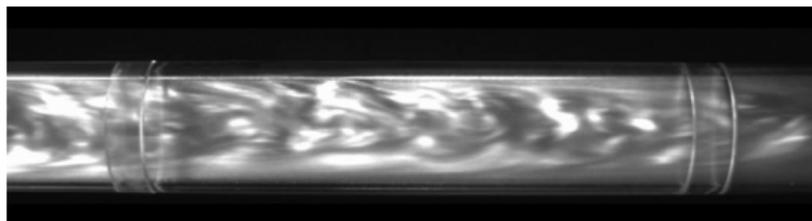
2 spacetime

**goal : enumerate the building blocks of turbulence**

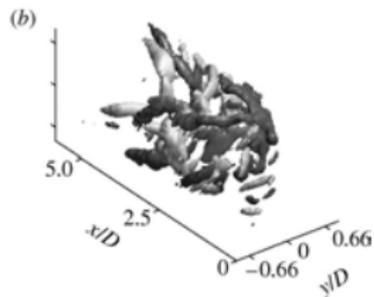
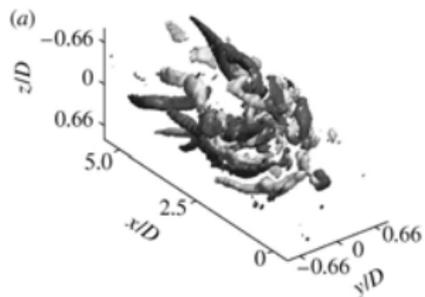
**describe turbulence**

starting from the equations (no statistical assumptions)

## challenge : experiments are amazing

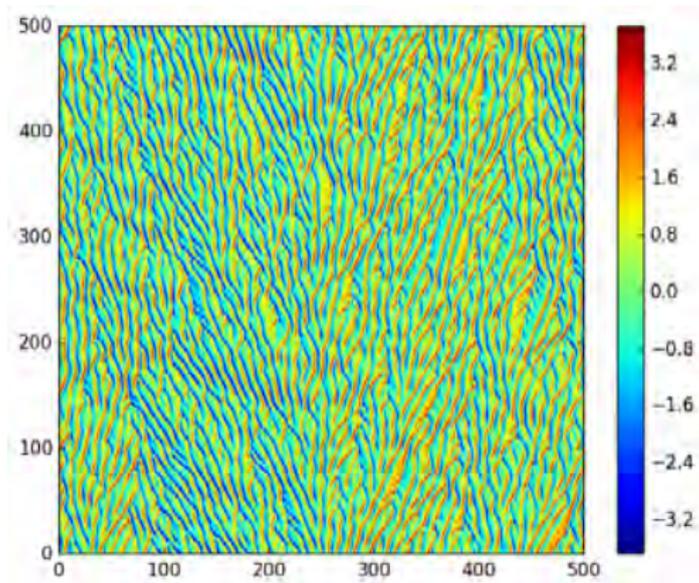


T. Mullin lab



B. Hof lab

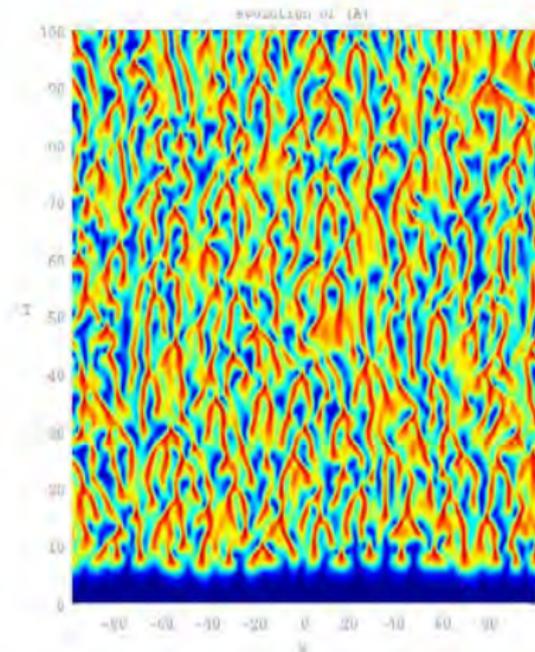
## an example : Kuramoto-Sivashinsky on a large domain



[horizontal] space  $x \in [0, L]$       [up] time evolution

## another example of large spacetime domain turbulence

### complex Ginzburg-Landau



[horizontal] space  $x \in [-L/2, L/2]$

[up] time evolution

1 turbulence in large domains

2 **spacetime**

# fluid dynamics in **large** turbulent domains

pipe flow close to onset of turbulence <sup>1</sup>



we have a detailed theory of **small** turbulent fluid cells

can we can we construct the **infinite** pipe by coupling small turbulent cells ?

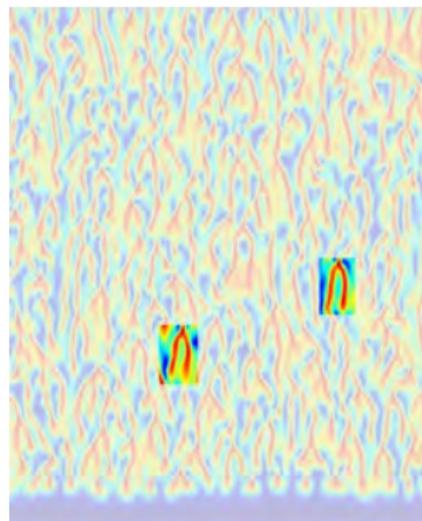
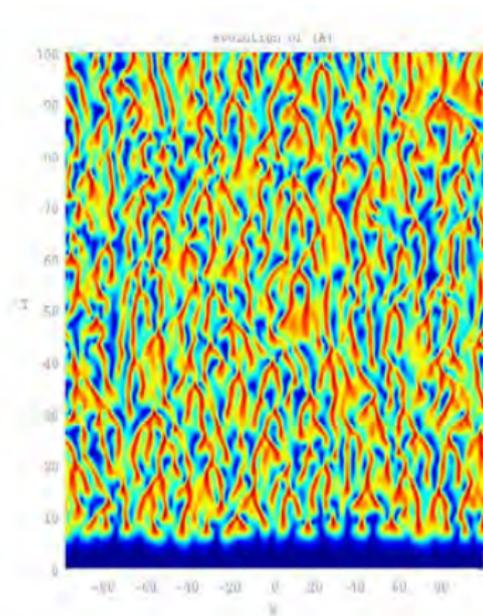
what would that theory look like ?

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<sup>1</sup>M. Avila and B. Hof, Phys. Rev. **E 87** (2013)

# complex Ginzburg-Landau on a large spacetime domain

goal : enumerate nearly recurrent patterns

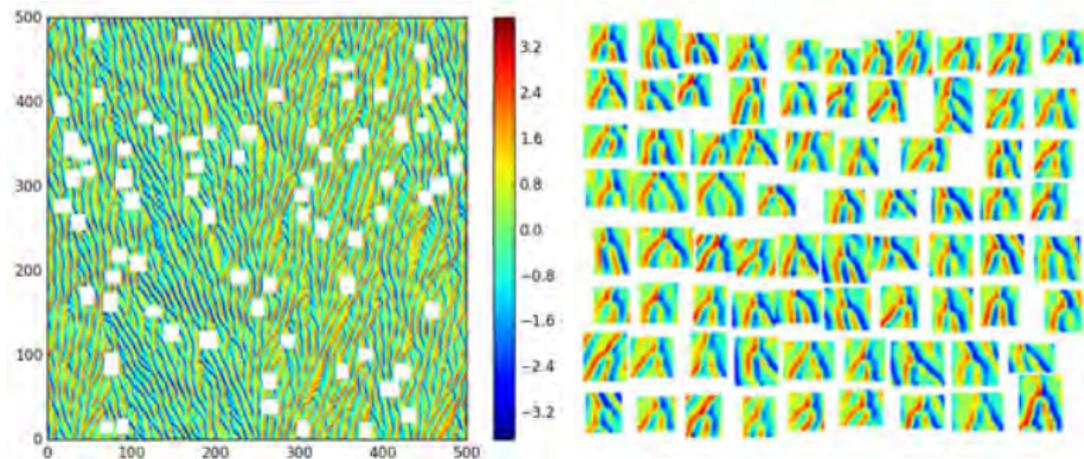


[left-right] space  $x \in [-L/2, L/2]$

[up] time  $t \in [0, T]$

## Kuramoto-Sivashinsky on a large spacetime domain

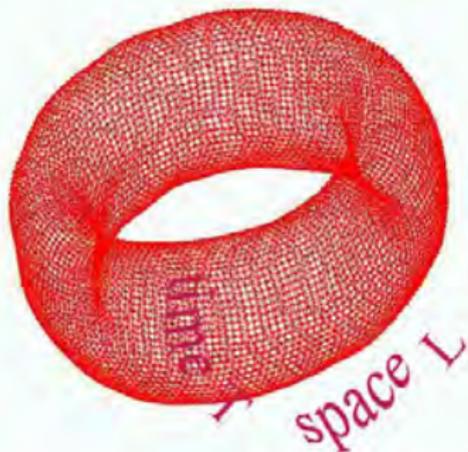
the same small tile recurs often in a turbulent pattern



goal : define, enumerate nearly recurrent tiles

use spatiotemporally compact solutions as lego blocks

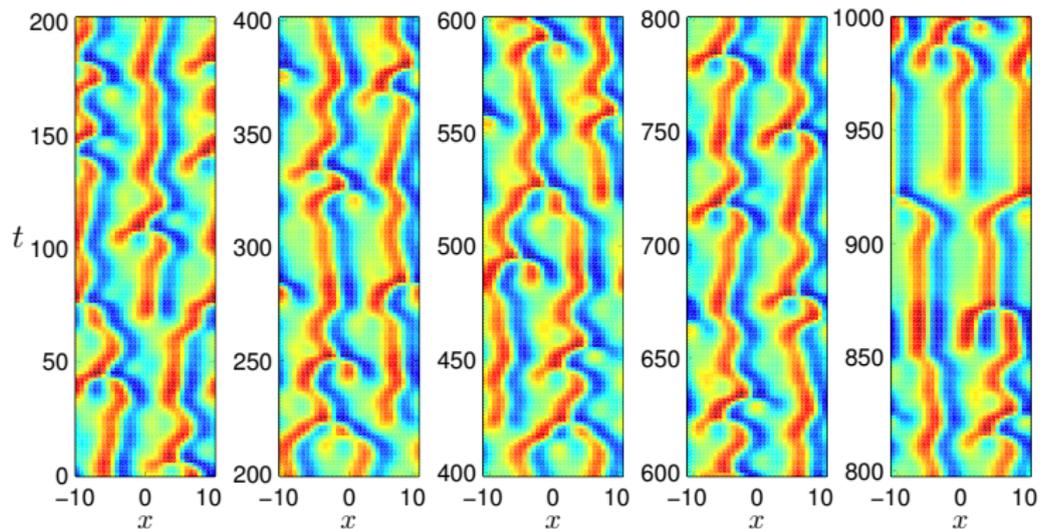
periodic spacetime : 2-torus



this 'exact coherent structure'

**shadows** a small patch of spacetime solution  $u(x, t)$

## evolution of Kuramoto-Sivashinsky on small $L = 22$ cell



horizontal:  $x \in [-11, 11]$

vertical: time

color: magnitude of  $u(x, t)$

## periodic orbits generalize to $d$ -tori

### 1 time, 0 space dimensions

a state space point is *periodic* if its orbit returns to it after a finite time  $T$  ;

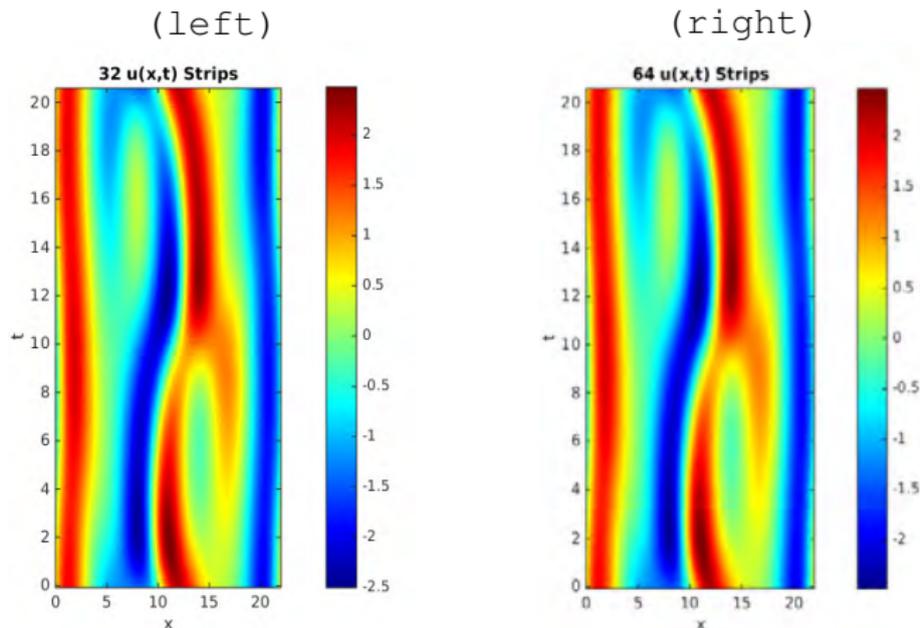
such orbit tiles the time axis by infinitely many repeats

### 1 time, $d-1$ space dimensions

a state space point is *spatiotemporally periodic* if it belongs to an invariant  $d$ -torus  $\mathcal{R}$  ;

such torus tiles the spacetime by infinitely many repeats

## a spacetime invariant 2-torus integrated in either time or space



(left) old : time evolution  $t = [0, T]$

initial condition : space periodic line  $x = [0, L]$

(right) new : space evolution  $x = [0, L]$

initial condition : time periodic line  $t = [0, T]$

- 1 turbulence in large domains
- 2 spacetime
- 3 **spacetime computations**

## how do clouds solve PDEs?

clouds do not **NOT** integrate Navier-Stokes equations



⇒ other swirls ⇒

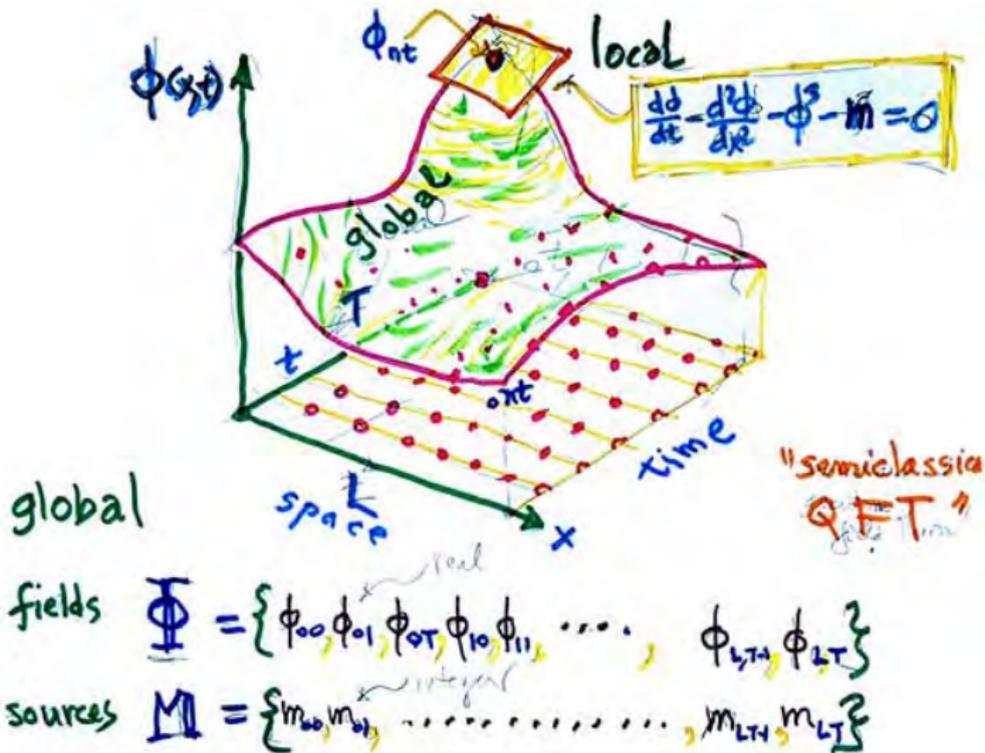


do clouds satisfy Navier-Stokes equations?

yes!

they satisfy them **locally**, everywhere and at all times

think globally, act locally



for each symbol array  $M$ , a periodic lattice state  $X_M$

the equations are imposed as local constraints

your equation here, Feynman form:

$$F(u) = 0$$

for example, minimize over the entire 2-torus

cost function

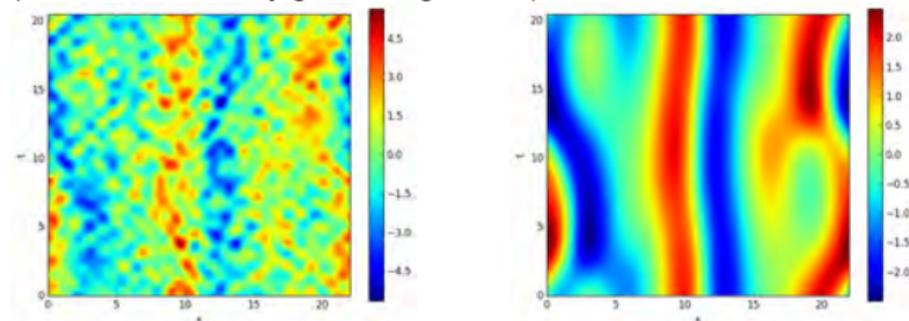
$$G \equiv \frac{1}{2} \|F(u)\|_{L^2 \times T}^2$$

## does it work at all ?

add strong noise to a *known* solution,  
twice the typical amplitude

### test 1

(not how we actually generate guesses)



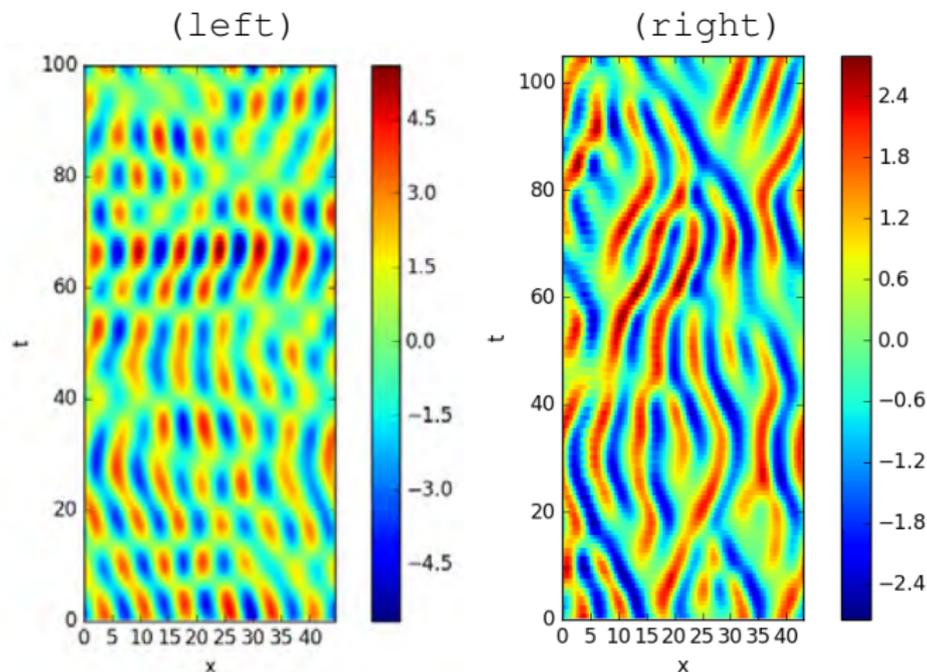
(left) initial guess: a known invariant 2-torus

$(L_0, T_0) = (22.0, 20.5057459345) + \text{strong random noise}$

(right) the resulting adjoint descent converged invariant 2-torus

$(L_f, T_f) = (21.95034935834641, 20.47026321555662)$

## test 2 - invariant 2-torus found variationally



(left) initial :  $\bar{L} = 2\pi\sqrt{2}$  spatially modulated “noisy” guess

(right) adjoint descent : converged invariant 2-torus

- 1 turbulence in large domains
- 2 spacetime
- 3 **fundamental tiles**

## building blocks of turbulence

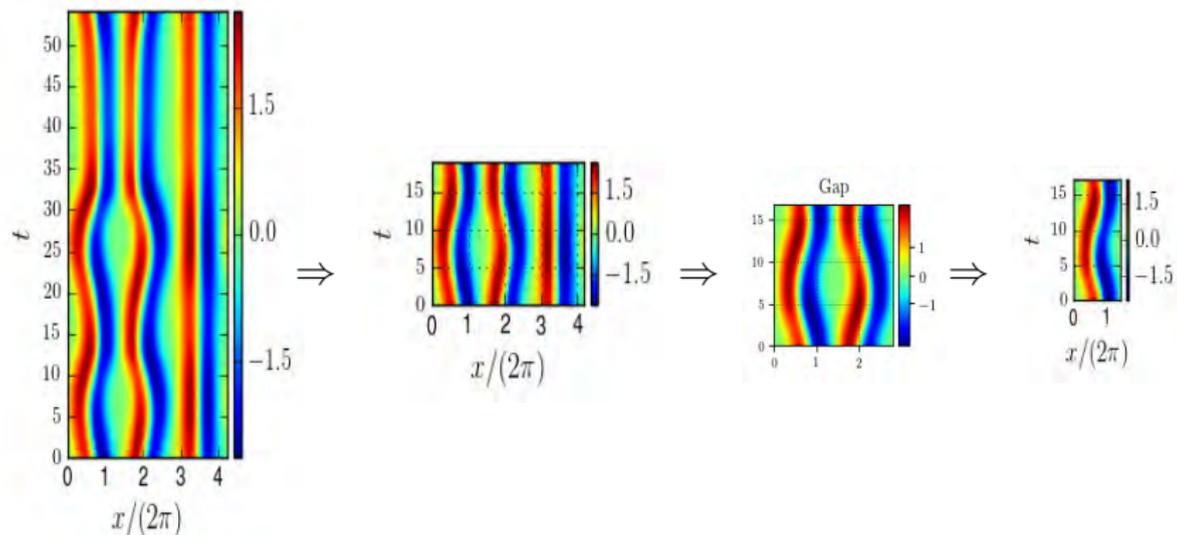
how do we **recognize** a cloud?



by recurrent shapes!

so, construct an **alphabet** of possible shapes

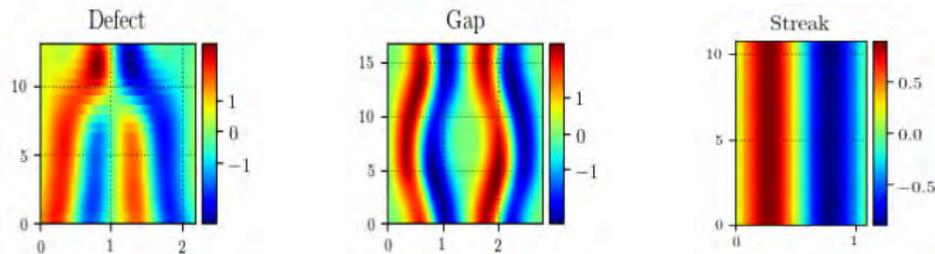
## extracting a fundamental tile



- 1) invariant 2-torus
- 2) invariant 2-torus computed from initial guess cut out from 1)
- 3) "gap" invariant 2-torus, initially cut out from 2)
- 4) the "gap" prime invariant 2-torus fundamental domain

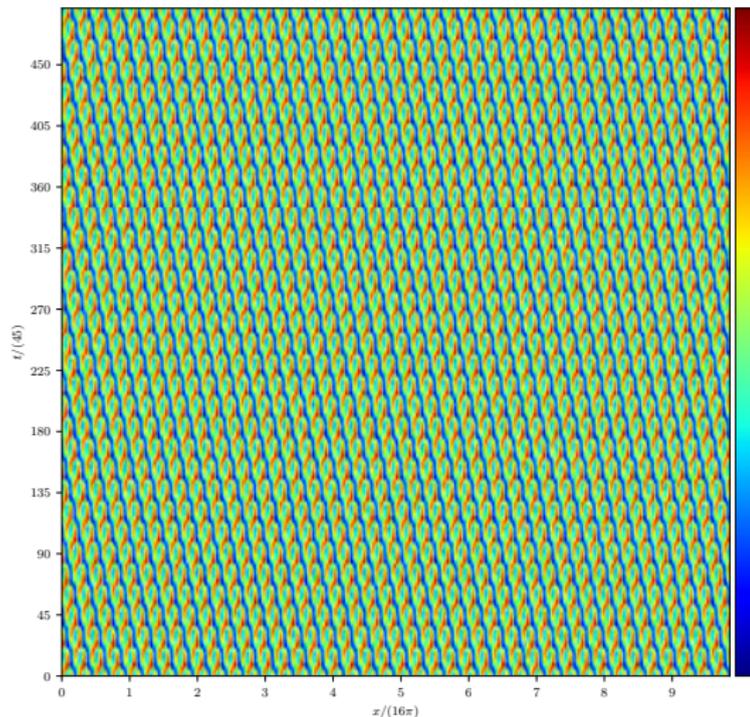
## a trial set of 'prime' tiles

### an alphabet of Kuramoto-Sivashinsky fundamental tiles



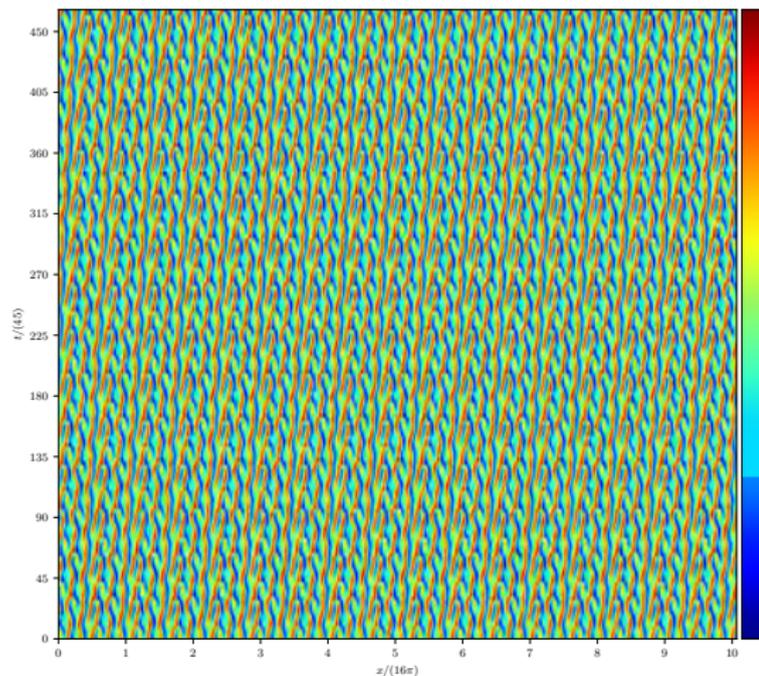
utilize also discrete symmetries :  
spatial reflection, spatiotemporal shift-reflect, . . .

## Kuramoto-Sivashinsky tiled by a small tile



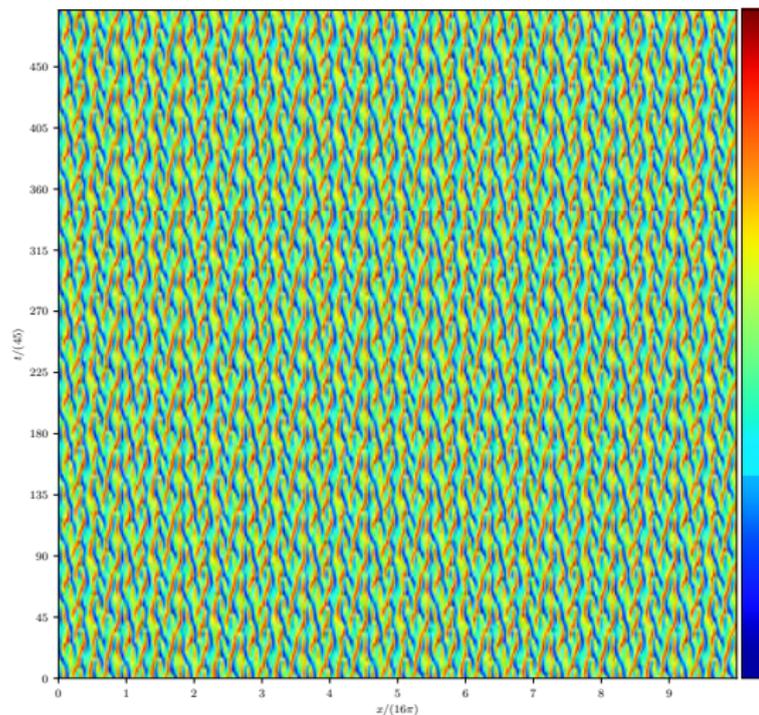
tiling by relative periodic invariant 2-torus  
 $(L, T) = (13.02, 15)$

## spacetime tiled by a larger tile



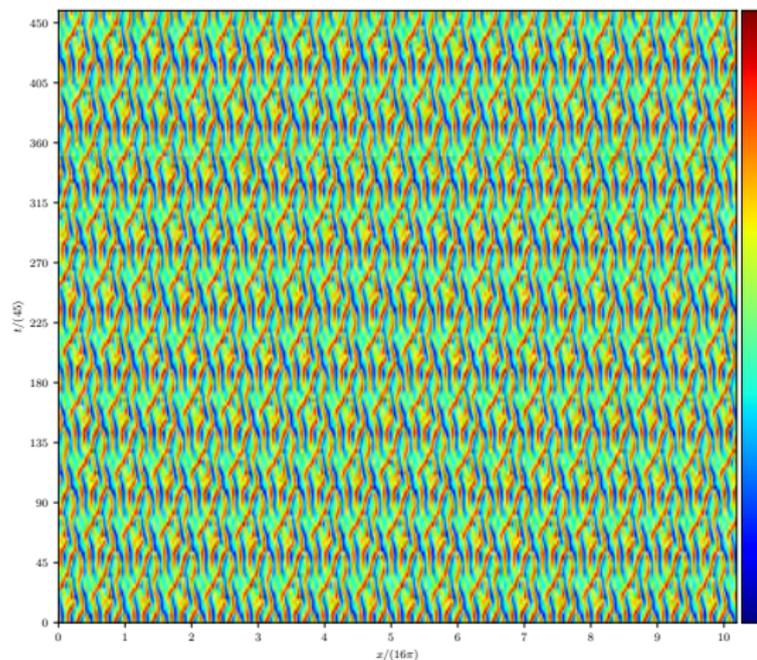
tiling by relative periodic invariant 2-torus  
 $(L, T) = (33.73, 35)$

## spacetime tiled by a tall tile



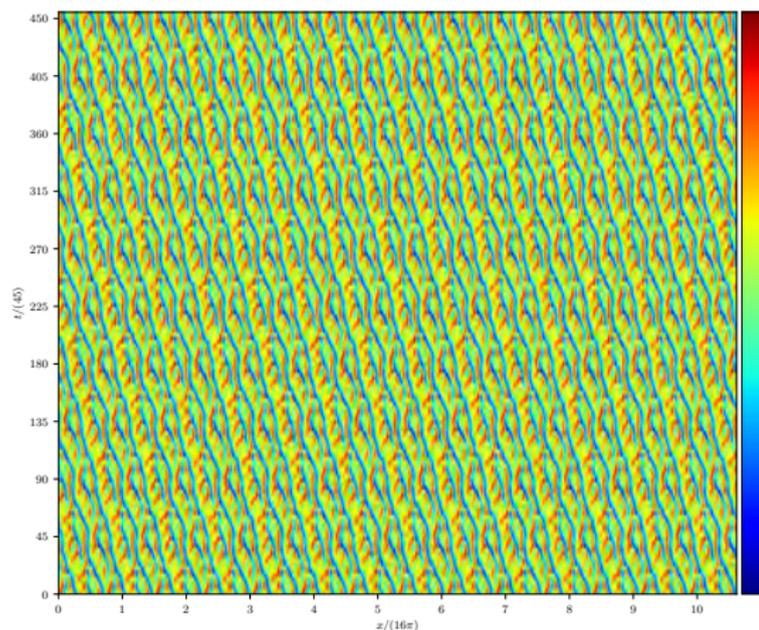
tiling by shift-reflect invariant 2-torus  
 $(L, T) = (55.83, 24)$

## spacetime tiled by a larger tile



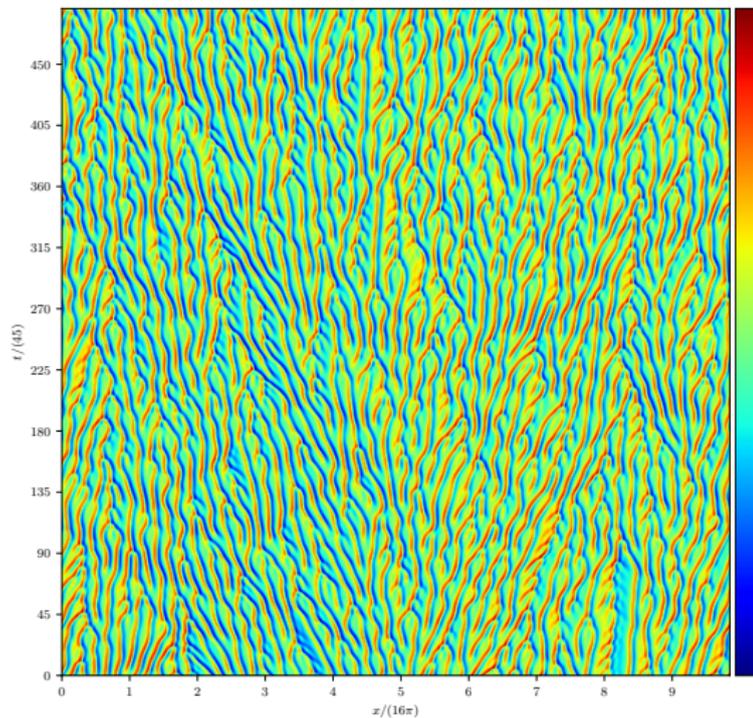
tiling by relative periodic invariant 2-torus  
 $(L, T) = (32.02, 51)$

## spacetime tiled by a larger tile



tiling by relative periodic invariant 2-torus  
 $(L, T) = (44.48, 50)$

any single tiling looks nothing like turbulent  
Kuramoto-Sivashinsky !



[horizontal] space  $x \in [-L/2, L/2]$

[up] time evolution

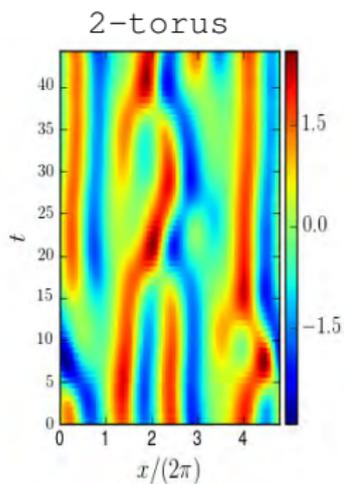
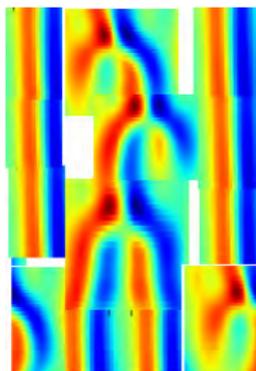
Gudorf 2018

- 1 turbulence in large domains
- 2 spacetime
- 3 fundamental tiles
- 4 **gluing tiles**

Gudorf 2018

## a qualitative tiling guess

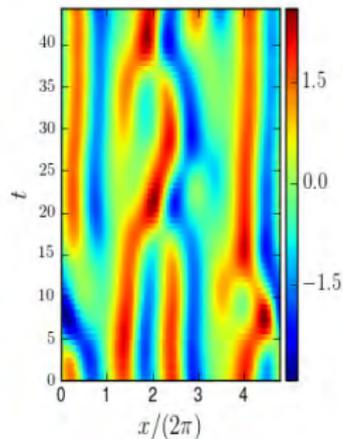
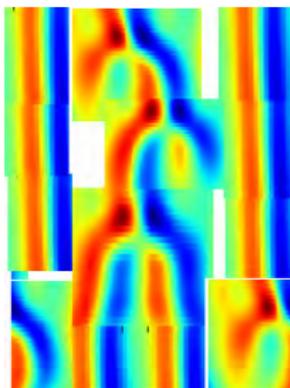
## a tiling and the resulting solution



# enumerate hierarchically spatiotemporal patterns

2D symbolic encoding  $\Rightarrow$  admissible solutions

0	2		0
0	1		0
0	1*		0
0			0
1	0	0	1
	0	0	



- each symbol indicates a minimal spatiotemporal tile
- glue them in all admissible ways

## take home : clouds do not integrate PDEs

do clouds integrate Navier-Stokes equations?



at any spacetime point Navier-Stokes equations describe the local tangent space

they satisfy them **locally**, everywhere and at all times

## course part 1 geometry of chaos : summary

- 1 study turbulence in infinite spatiotemporal domains
- 2 theory : classify all spatiotemporal tilings
- 3 numerics : future is spatiotemporal

there is no more time

there is only enumeration of spacetime solutions

**this solves all your problems :)**

- ① (semi-)classical field theories

## Dreams of Grand Schemes : solve

### Navier-Stokes

$$\rho \frac{\partial u_i}{\partial t} + \rho u_j \frac{\partial u_i}{\partial x_j} = \rho X_i - \frac{\partial p}{\partial x_i} + \mu \nabla^2 u_i$$

### Einstein

$$R_{ik} - \frac{1}{2} g_{ik} R = \frac{8\pi k}{c^4} T_{ik}$$

$$R^i{}_{klm} = \frac{\partial \Gamma^i{}_{km}}{\partial x^l} - \frac{\partial \Gamma^i{}_{lm}}{\partial x^k} + \Gamma^i{}_{ne} \Gamma^n{}_{km} - \Gamma^i{}_{nm} \Gamma^n{}_{ke}$$

### Yang-Mills

$$\mathcal{L} = -\frac{1}{4} F_{\mu\nu}^a F_a^{\mu\nu}$$

$$F_{\mu\nu}^a = \partial_\mu A_\nu^a - \partial_\nu A_\mu^a + g C_{abc} A_\mu^b A_\nu^c$$

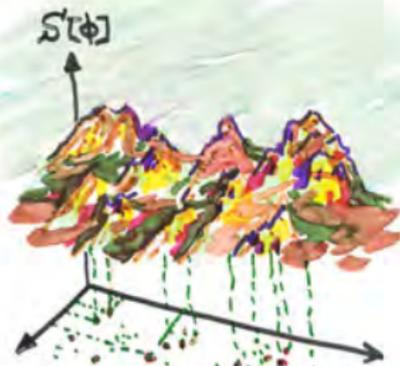
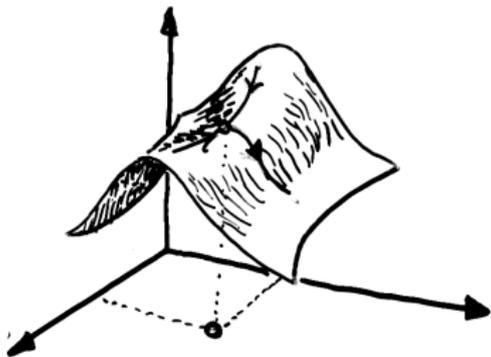
Quantum?

# QFT path integrals : semi-classical quantization

a fractal set of saddles

TURBULENT Q.F.T. ?

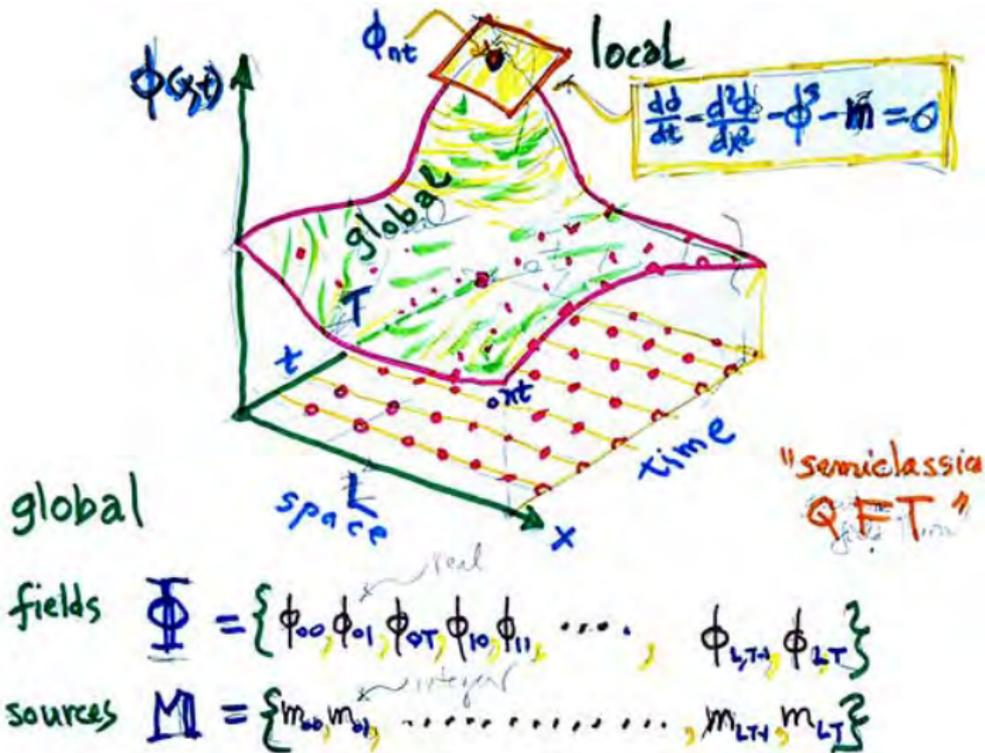
a local unstable extremum



$$(\text{observable}) = \sum_{\text{set}}^{\text{fractal}} \frac{e^{i S_n[\phi_c]/\hbar}}{\sqrt{\frac{\partial^2 S}{\partial \phi_i \partial \phi_j}}}$$

learn to **count** + weigh unstable saddles

think globally, act locally



for each symbol array  $M$ , a periodic lattice state  $X_M$

- 1 turbulence in large domains
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- 3 tilings
- 4 **theory of turbulence**

are  $d$ -tori

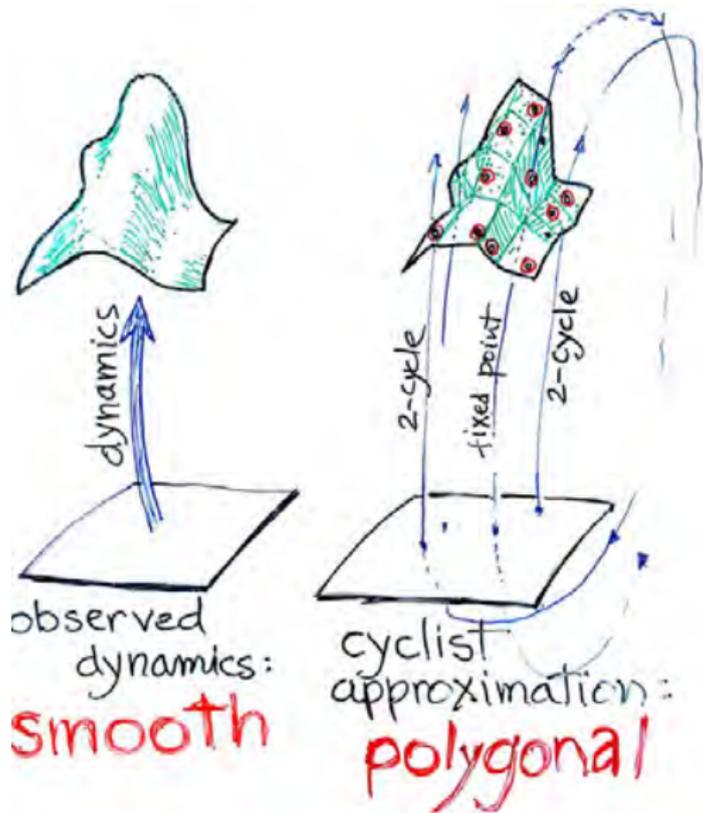
a theory of turbulence ?

## the very short answer : POT



if you win : I teach you how

(for details, see [ChaosBook.org/course1/index2.html](http://ChaosBook.org/course1/index2.html))



tessellate the state space by  
spatiotemporal periodic orbits

## classical trace formula for continuous time flows

$$\sum_{\alpha=0}^{\infty} \frac{1}{s - s_{\alpha}} = \sum_p T_p \sum_{r=1}^{\infty} \frac{e^{r(\beta A_p - s T_p)}}{|\det(\mathbf{1} - M_p^r)|}$$

relates the spectrum of the evolution operator

$$\mathcal{L}(x', x) = \delta(x' - f^t(x)) e^{\beta A(x, t)}$$

to the unstable periodic orbits  $p$  of the flow  $f^t(x)$ .

## classical trace formula for averaging over 2-tori

something like

$$\sum_{\alpha=0}^{\infty} \frac{1}{s - s_{\alpha}} = \sum_p V_p \sum_{r=1}^{\infty} \frac{e^{r(\beta A_p - s V_p)}}{|\det \mathcal{J}_{p^r}|}$$

weighs the unstable relative prime (all symmetries quotiented)  $d$ -torus  $p$  by the inverse of its Hill determinant, the determinant (state space volume) of its orbit Jacobian matrix  $\mathcal{J}_p$

$$\det \mathcal{J}_p$$

and  $V_p$  is the volume

$$V_p = T_p L_p$$

of the prime spacetime tile  $p$