

Short communications**PROBABILITY DENSITY FUNCTION OF SCALAR LENGTH
SCALES IN TURBULENT FLOW**

In this Brief Communication scalar length and time scale distributions are determined by considering the statistics of the scalar and its gradient. For this objective a relationship between the scalar length scale pdf and the joint one for the scalar and its gradient in the form of the integral relation is established.

Statistical approaches, among which is the method based on probability density functions (pdf's)¹, find wide use for solving a variety of problems on complex turbulent flows. It is known² that as compared to other methods, the pdf method allows the influence of turbulent fluctuations on the mixing intensity of scalar fields of temperature, concentration, etc. to be described and then this influence on chemical processes in reacting flows to be taken into account more accurately.

The study of turbulent mixing of reacting flows by the pdf method is based on three major approaches³. First, mixing is represented in terms of a decay rate of the intensity of scalar fluctuations – scalar dissipation rate. It governs mixing of reagents and a rate of chemical reaction. Second, scalar fields are being investigated with regard to the dynamics and topology of isoscalar surfaces.

23 Third, statistical properties of scalar fields are analyzed by calculating
24 correlation quantities.

25 In the existing mixing models using the above-mentioned approaches the
26 problem on accounting of spatial structure of turbulent flows still remains a
27 stumbling block. The existence of various values of scalar length scale provides
28 a basis for different manifestations of turbulent transfer. Evolution of length
29 scales makes the boundary conditions for molecular diffusion vary constantly
30 and affects a decay rate of scalar fluctuations. In this case, the structure of the
31 scalar fluctuation field depends to a greater extent on small scales that
32 immediately influence the scalar dissipation rate, but not on large ones.

33 Usually, the one-point scalar pdf is adopted to describe turbulent
34 mixing^{1,2,3}. Unfortunately, the one-point statistics of scalar fields does not
35 supply information on a turbulent scale spectrum. In the one-point models, this
36 information is taken into account empirically or ignored. The models operating
37 with two- and multipoint statistics⁴ do not face this task, but as for their
38 realization, they are much more complex and hence are in less use.

39 The key problem of the pdf method is the necessity to model a contribution
40 of fine-grained mixing (micromixing) of a scalar field to the general structure of
41 mixing. Micromixing proceeds by the mechanism of interaction between
42 turbulent fluctuation transfer and molecular diffusion due to small-scale flow
43 motions.

A subsequent approach to the solution of this problem uses the joint statistics of scalar and its gradient^{1,2} that carries information on the microstructure of the scalar field itself. Turbulent length and time scales, as a rule, can be obtained from the statistics of fluctuations of a velocity and its gradient. This is not always adequate for a scalar fluctuation field, since relevant Schmidt numbers can differ essentially from unity. In the case of the one-point models, joint statistics of the scalar and its gradient permits a direct determination of distributions of length and time scales of scalar fluctuations. These are precisely the scalar gradients which govern the diffusion effects and assign scalar dissipation rate in turbulent mixing^{1,2}. In turn, in theory of combustion, such characteristics of a turbulent flame as flame propagation velocity and combustion completeness depend on the scalar dissipation rate^{3,5}.

Solving the problem on the existing typical length and time scales at turbulent mixing still remains necessary, but nontrivial². The DNS shows an essentially non-Gaussian two-mode form of the one-point scalar pdf at intermediate mixing stages⁶. That is why the structure of the one-point scalar pdf should be specified through all details of a scalar field, but not only through its averaged characteristics: averaged scalar, dispersion, averaged time scale or averaged scalar dissipation rate.

Sosinovich *et al.*⁷ obtained the expression for the length scale pdf with regard to the fractal character of surfaces subdivided by different-concentration regions in the turbulent flow. It has also been invoked to derive analytical

66 relations for conditional scalar dissipation rate and surface density function
 67 using the hypothesis of typical implementation of a scalar turbulent field at
 68 different mixing stages^{7,8}.

69 The multi-scale character of turbulent mixing is closely connected with
 70 time scale distributions in turbulent flows. Dopazo *et al.*⁹ studied the
 71 distributions of typical time scales by DNS for scalar mixing. In studying
 72 diffusion flames with kinetic effects¹⁰ it was shown that the regard to time scale
 73 distributions is important and the model for an averaged reaction rate uses the
 74 presumed time scale pdf.

75 The objective of this Brief Communication is to determine length and time
 76 scale distributions considering the statistics of the scalar and its gradient and to
 77 establish a relationship between the scalar length scale pdf and the joint one for
 78 the scalar and its gradient in the form of the integral relation.

79 Consider turbulent mixing of a dynamically passive scalar field¹¹. For
 80 modeling, common practice is based on the statistics of two quantities: a
 81 conserved scalar C representing a mixture fraction, or inert impurity
 82 concentration, and a norm of its gradient $|\nabla C|$ related to the dissipation rate of
 83 scalar fluctuations $c = C - \bar{C}$ in the turbulent flow^{1,2,3,5} where ‘ $-$ ’ means
 84 Reynolds averaging. In this case, the scalar field behavior is governed by the
 85 well-known convection-diffusion equation^{2,3}.

86 For simplicity, consider statistically homogeneous velocity and scalar
 87 fields. The disappearance of heterogeneities in the turbulent flow then follows

from the dynamics of velocity and scalar fluctuations u_i and c (henceforth c is referred to as the scalar):

$$\frac{\partial c}{\partial t} + \frac{\partial(u_i c)}{\partial x_i} = \frac{1}{\text{Pe}} \frac{\partial^2 c}{\partial x_i^2}, \quad (1)$$

where Pe is the Peclet number.

Equation (1) can be rewritten as

$$\frac{\partial c^2}{\partial t} + \frac{\partial(u_i c^2)}{\partial x_i} = \frac{1}{\text{Pe}} \frac{\partial^2 c^2}{\partial x_i^2} - 2\chi. \quad (2)$$

Here $\chi = \frac{1}{\text{Pe}} \frac{\partial c}{\partial x_i} \frac{\partial c}{\partial x_i} = \frac{1}{\text{Pe}} |\nabla c|^2$ is the instantaneous scalar dissipation rate. Averaging equation (2) yields an equation for a scalar dispersion $\overline{c^2}(t)$. In the case of homogeneous turbulence, the relation for $\overline{c^2}$ and the averaged scalar dissipation rate $\bar{\chi}$ is represented as $\overline{\partial c^2} / \partial t = -2\bar{\chi}(t)$.

The averaged time $t_C(t)$ and length $l_C(t)$ scales of the scalar are the integral characteristics of spectral state of mixing and are related^{2, 3, 5} as $t_C = \frac{\overline{c^2}}{2\bar{\chi}} = \frac{l_C^2 \text{Pe}}{6}$.

The physical meaning of the scalar length scale $l_C = \sqrt{\frac{3}{\text{Pe}} \frac{\overline{c^2}}{\bar{\chi}}}$ is identical to that of

Taylor's velocity microscale $l_T = \sqrt{\frac{15}{\text{Re}} \frac{u_{\text{rms}}^2}{\varepsilon}}$ where Re is the Reynolds number, u_{rms} is the root-mean-square velocity fluctuation, ε is the turbulence dissipation rate.

Let us introduce a similar definition for a local time scale of scalar dissipation due to molecular diffusion on a local scalar length scale λ_C :

$$\tau_c = \frac{c^2}{2\chi} = \frac{\lambda_c^2 \text{Pe}}{6},$$

where the scalar length scale, on which the scalar fluctuation is realized, is defined as:

$$\lambda_c = \sqrt{\frac{3}{\text{Pe}} \frac{c^2}{\chi}} = \sqrt{3} |c| / |\nabla c|. \quad (3)$$

Physically, this scalar length scale is characteristic of heterogeneity in a turbulent scalar field (thickness of diffusion layers which separate different-concentration regions)³, and the corresponding pdf shows the existence probability of such scales in the flow.

Relation (3) points to the fact that λ_c is determined as a quotient of absolute values of the scalar and its gradient, i.e., it is found from the statistics of c and $|\nabla c|$ which can be expressed in terms of the joint pdf $P(\Gamma, W)$ where Γ and W are the probabilistic variables for c and $|\nabla c|$ with the domain for these variables $\Gamma_{\min} \leq \Gamma \leq \Gamma_{\max}$ and $0 \leq W \leq +\infty$ and also $\Gamma_{\min} < 0$, where Γ_{\max} , Γ_{\min} are the maximum and minimum scalar values.

In order to derive a relation for the scalar length scale pdf $P^\lambda(\phi)$, the fundamental approaches of probability theory¹² are used. Consider some joint pdf $P(\psi_1, \psi_2)$ of two random variables ϕ_1 and ϕ_2 with probabilistic variables ψ_1 and ψ_2 , respectively. Assume that the domain for these variables is $\phi_{\min} \leq \phi_1 \leq \phi_{\max}$ and $0 \leq \phi_2 \leq +\infty$ and also $\phi_{\min} < 0$. The quotient is marked as

124 $\lambda = |\phi_1|/\phi_2$. The cumulative distribution function of a random variable λ is
 125 $F(\varphi) = \text{Prob}\{|\psi_1|/\psi_2 \leq \varphi\}$ by definition where φ is the probabilistic variable for λ .
 126 The desired probability then equals that of a composition space point (ϕ_1, ϕ_2) to
 127 obey the inequality $-\varphi\phi_2 \leq \phi_1 \leq \varphi\phi_2$, i. e.,:

$$128 \quad F(\varphi) = \int_0^{+\infty} d\psi_2 \left[\int_{\phi_{\min}}^{\phi_{\max}} P(\psi_1, \psi_2) d\psi_1 \right] - \quad (4)$$

$$- \int_0^{\phi_{\max}/\varphi} d\psi_2 \left[\int_{\varphi\psi_2}^{\phi_{\max}} P(\psi_1, \psi_2) d\psi_1 \right] - \int_0^{-\phi_{\min}/\varphi} d\psi_2 \left[\int_{\phi_{\min}}^{-\varphi\psi_2} P(\psi_1, \psi_2) d\psi_1 \right].$$

129 As the first integral with the pdf normalization is equal to unity, relation (4)
 130 yields:

$$131 \quad F(\varphi) = 1 - \int_0^{\phi_{\max}/\varphi} \Phi_1(\psi_2, \varphi) d\psi_2 - \int_0^{-\phi_{\min}/\varphi} \Phi_2(\psi_2, \varphi) d\psi_2 = 1 - F_+ - F_- ,$$

$$132 \quad \text{where } \Phi_1(\psi_2, \varphi) = \int_{\varphi\psi_2}^{\phi_{\max}} P(\psi_1, \psi_2) d\psi_1 \text{ and } \Phi_2(\psi_2, \varphi) = \int_{\phi_{\min}}^{-\varphi\psi_2} P(\psi_1, \psi_2) d\psi_1 .$$

133 The last equality is differentiated over the variable φ to obtain the pdf of
 134 the quotient $\lambda = |\phi_1|/\phi_2$. Use the below formula for differentiating the parameter-
 135 dependent integral:

$$136 \quad \frac{d}{dy} \int_{\alpha(y)}^{\beta(y)} f(x, y) dx = \int_{\alpha(y)}^{\beta(y)} \frac{\partial f(x, y)}{\partial y} dx + f(\beta(y), y) \frac{d\beta(y)}{dy} - f(\alpha(y), y) \frac{d\alpha(y)}{dy} . \quad (5)$$

137 Then

$$\frac{\partial F_+}{\partial \varphi} = \frac{\partial}{\partial \varphi} \left\{ \int_0^{\phi_{\max}/\varphi} \Phi_1(\psi_2, \varphi) d\psi_2 \right\} = \int_0^{\phi_{\max}/\varphi} \frac{\partial \Phi_1(\psi_2, \varphi)}{\partial \varphi} d\psi_2,$$

$$\frac{\partial F_-}{\partial \varphi} = \frac{\partial}{\partial \varphi} \left\{ \int_0^{-\phi_{\min}/\varphi} \Phi_2(\psi_2, \varphi) d\psi_2 \right\} = \int_0^{-\phi_{\min}/\varphi} \frac{\partial \Phi_2(\psi_2, \varphi)}{\partial \varphi} d\psi_2.$$

Formula (5) is applied to get integrals in these relations:

$$\begin{aligned} \frac{\partial \Phi_1(\psi_2, \varphi)}{\partial \varphi} &= \frac{\partial}{\partial \varphi} \int_{\varphi\psi_2}^{\phi_{\max}} P(\psi_1, \psi_2) d\psi_1 = \int_{\varphi\psi_2}^{\phi_{\max}} \frac{\partial P(\psi_1, \psi_2)}{\partial \varphi} d\psi_1 + \frac{\partial \phi_{\max}}{\partial \varphi} P(\phi_{\max}, \psi_2) - \\ &\quad - \frac{\partial(\varphi\psi_2)}{\partial \varphi} P(\varphi\psi_2, \psi_2) = -\psi_2 P(\varphi\psi_2, \psi_2), \end{aligned}$$

$$\begin{aligned} \frac{\partial \Phi_2(\psi_2, \varphi)}{\partial \varphi} &= \frac{\partial}{\partial \varphi} \int_{\phi_{\min}}^{-\varphi\psi_2} P(\psi_1, \psi_2) d\psi_1 = \int_{\phi_{\min}}^{-\varphi\psi_2} \frac{\partial P(\psi_1, \psi_2)}{\partial \varphi} d\psi_1 + \frac{\partial(-\varphi\psi_2)}{\partial \varphi} P(-\varphi\psi_2, \psi_2) - \\ &\quad - \frac{\partial \phi_{\min}}{\partial \varphi} P(\phi_{\min}, \psi_2) = -\psi_2 P(-\varphi\psi_2, \psi_2). \end{aligned}$$

Hence it follows that the desired pdf of the quotient λ is equal to:

$$P^\lambda(\varphi) = \int_0^{\phi_{\max}/\varphi} \psi_2 P(\varphi\psi_2, \psi_2) d\psi_2 + \int_0^{-\phi_{\min}/\varphi} \psi_2 P(-\varphi\psi_2, \psi_2) d\psi_2. \quad (6)$$

The correspondence of the variable ϕ_1 to the scalar c and of ϕ_2 to its gradient norm $|\nabla c|$ consistent with the joint pdf $P(\Gamma, W)$ is now introduced in formula (6) to have the following expression for the scalar length scale pdf:

$$P^\lambda(\varphi) = \int_0^{\sqrt{3}\Gamma_{\max}/\varphi} WP(\varphi W/\sqrt{3}, W) dW + \int_0^{-\sqrt{3}\Gamma_{\min}/\varphi} WP(-\varphi W/\sqrt{3}, W) dW, \quad (7)$$

where φ is the probabilistic variable for the scale λ_C .

Thus, if the joint pdf of the scalar and its gradient norm or the closed equation for this pdf^{13, 14} is known, then the scalar length scale pdf is found by

relation (7) or by deriving and solving the relevant transfer equation for the desired function.

Knowledge of this function also allows the typical averaged scalar length and time scales to be determined by these relations:

$$\bar{\lambda}_C = \int_0^{+\infty} \varphi P^\lambda(\varphi) d\varphi, \quad \bar{\tau}_C = \frac{\text{Pe}}{6} \int_0^{+\infty} \varphi^2 P^\lambda(\varphi) d\varphi.$$

It is worth noting that formula (7) is valid for an arbitrary scalar that not necessarily possesses the property of considered conserved scalar. For example, in the premixed reacting flow case, a progress variable can usually be chosen as a scalar, and its equation contains chemical terms³.

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