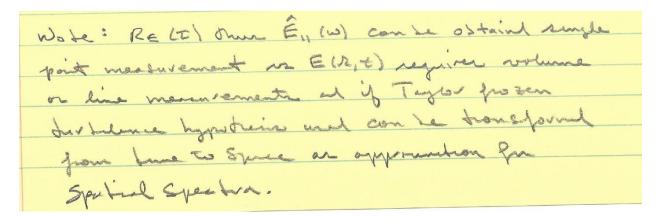
Chapter 4: Turbulence at Small Scales

Part 5: Relations between 1D and 3D spectra

Recall



Alternatively, 1D spatial spectrum can be obtained directly using f(r) or g(r), e.g., using the former consider the Fourier transform pair

$$E_{11}(k_1) = \frac{2}{\pi} \int_0^\infty \mathcal{R}_{11}(\widehat{e_1}r_1) \cos(\kappa_1 r_1) dr_1$$

$$\mathcal{R}_{11}(\widehat{e_1}r_1) = \frac{2}{\pi} \int_0^\infty E_{11}(\kappa_1) \cos(\kappa_1 r_1) d\kappa_1$$

Where

$$\mathcal{R}_{11}(\widehat{e_1}r_1) = \overline{u_1^2}f(r_1) = \overline{u(x)u(x+r_1)}$$

i.e.,

$$E_{11}(k_1) = \frac{2\overline{u_1^2}}{\pi} \int_0^\infty f(r_1) \cos(\kappa_1 r_1) dr_1$$

Note that the Kolmogorov hypotheses are for the 3D spectra $E(\kappa,t)$, which is difficult to obtain, whereas 1D spectra either point (temporal transformed to spatial using Taylor hypothesis) or line (spatial) are readily obtained; therefore, the relationship between 1D and 3D spectra is required.

Also recall, in homogeneous turbulence the velocity-spectrum tensor and twopoint velocity correlation tensor form a Fourier transom pair

$$\mathcal{E}_{ij}(\underline{\kappa}) = \frac{1}{(2\pi)^3} \int_{\forall} \mathcal{R}_{ij}(\underline{r}) e^{-i\underline{\kappa}\cdot\underline{r}} \underline{dr} \qquad (1)$$

$$\Phi_{ij} = \mathcal{E}_{ij} [m^5/s^2]$$

$$f(t) \text{ implied}$$

$$\mathcal{R}_{ij}(\underline{r}) = \int_{\forall} \mathcal{E}_{ij}(\underline{\kappa}) e^{i\underline{\kappa}\cdot\underline{r}} \underline{d\kappa} \qquad (2)$$

Where $\underline{k} = (k_1, k_2, k_3)$ is the continuous wave-number vector and independent of \underline{x} for homogeneous turbulence. $\mathcal{E}_{ij}(\underline{\kappa})$ is a complex quantity with the following properties:

$$\mathcal{E}_{ij}(\underline{\kappa}) = \mathcal{E}_{ji}^*(\underline{\kappa}) = \mathcal{E}_{ji}(-\underline{\kappa}) \qquad \qquad \text{Due to symmetry of } \mathcal{R}_{ij}(\underline{r}) \text{ and that } \mathcal{R}_{ij}(\underline{r}) \text{ is real: Pope Ex. 3.34}$$

$$k_i \mathcal{E}_{ij}(\underline{\kappa}) = k_j \mathcal{E}_{ij}(\underline{\kappa}) = 0 \qquad \qquad \text{Due to incompressibility: Pope Ex. 6.20}$$

$$\mathcal{E}_{ij}(\underline{\kappa}) Y_i Y_j \geq 0 \quad \text{all } \underline{Y} \qquad \qquad \text{Positive semi-definite: Pope Ex. 6.21}$$

Such that its trace is real and non-negative: $\mathcal{E}_{ii}(\underline{\kappa}) = \mathcal{E}_{ii}^*(\underline{\kappa}) \geq 0$.

 $\mathcal{E}_{ij}(\underline{\kappa})$ represents the Reynolds stress density in $\underline{\kappa}$ space = contribution per unit \forall in $\underline{\kappa}$ space from Fourier mode $e^{-i\underline{\kappa}\cdot\underline{r}}$ to the Reynolds stress, in particular for $\underline{r}=0$ $\mathcal{R}_{ij}(0)=\overline{u_iu_j}=\int_{\forall}\mathcal{E}_{ij}(\underline{\kappa})\underline{d\kappa}$

As already noted, \mathcal{E}_{ij} has units of $u^2L^3 = m^5/s^2$.

Note:

i, *j* give the directions of the velocity in the physical space.

For example, \mathcal{E}_{22} pertains to $u_2(\underline{x})$.

The wavenumber direction $\underline{\kappa}/|\underline{\kappa}|$ gives the direction in physical space of the Fourier mode.

The wavenumber's magnitude determines the length scale of the mode: $l=2\pi/|\kappa|$.

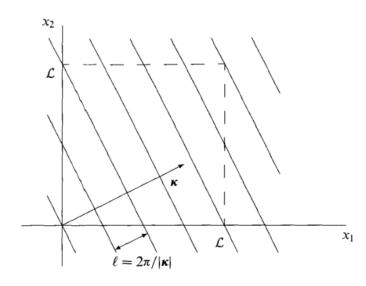


Fig. 6.8. A sketch of the Fourier mode corresponding to $\kappa = \kappa_0(4, 2, 0)$. The oblique lines show the crests, where $\Re(e^{i\kappa \cdot x}) = \cos \kappa \cdot x$ is unity.

 $\mathcal{E}_{ij}(\underline{\kappa})$ also contained velocity derivative information, as per Part 1 and Pope Ex. 6.23:

$$\frac{\partial \mathcal{R}_{ij}}{\partial r_k} = \int_{\forall} -i\kappa_k \mathcal{E}_{ij}(\underline{\kappa}, t) e^{-i\underline{\kappa}\cdot\underline{r}} d\underline{\kappa}$$

$$\frac{\partial^{2} \mathcal{R}_{ij}}{\partial r_{l} \partial r_{k}} = \frac{\partial}{\partial r_{l}} \left[\int_{\forall} -i \kappa_{k} \mathcal{E}_{ij} \left(\underline{\kappa}, t \right) e^{-i \underline{\kappa} \cdot \underline{r}} d\underline{\kappa} \right]$$

$$\frac{\partial^2 \mathcal{R}_{ij}}{\partial r_l \partial r_k} = \int_{\forall} i^2 \kappa_k \kappa_l \mathcal{E}_{ij}(\underline{\kappa}, t) e^{-i\underline{\kappa} \cdot \underline{r}} d\underline{\kappa}$$

$$\overline{u_{i,k}u_{j,l}} = -\frac{\partial^2 \mathcal{R}_{ij}}{\partial r_k \partial r_l}(0) = \int_{\forall} \kappa_k \kappa_l \mathcal{E}_{ij}(\underline{\kappa}, t) d\underline{\kappa}$$

$$\varepsilon = \nu \overline{u_{i,k} u_{i,k}} = \int_{\forall} 2\nu \kappa^2 \frac{1}{2} \mathcal{E}_{ii} (\underline{\kappa}) \underline{d\kappa} = -\frac{\partial^2 \mathcal{R}_{ii}}{\partial r_k \partial r_k} (0)$$

The energy-spectrum tensor is obtained from $\mathcal{E}_{ij}(\underline{\kappa})$ by removing all directional information, i.e., the direction of the velocities is removed by considering $\frac{1}{2}\mathcal{E}_{ii}(\underline{\kappa})$ and the information about the direction of the Fourier modes is removed by integrating over all wavenumbers $\underline{\kappa}$ of magnitude $|\underline{\kappa}| = \kappa$, i.e, over $S(\kappa)$ which is a sphere centered at the origin with radius κ .

$$E(\kappa) = \oint \frac{1}{2} \mathcal{E}_{ii}(\underline{\kappa}) dS(\kappa) \quad (3)$$

$$\oint dS(\kappa) = 4\pi \kappa^2$$

Alternative formulation:

$$E(\kappa) = \int_{\mathcal{M}} \frac{1}{2} \mathcal{E}_{ii}(\underline{\kappa}) \delta(|\underline{\kappa}| - \kappa) d\kappa \qquad (4)$$
 Proof in Appendix A.1

The properties of $E(\kappa)$ follow from those of $\mathcal{E}_{ii}(\underline{\kappa})$: $E(\kappa)$ is real, non-negative.

Turbulent kinetic energy (Chapter 2):

$$k = \int_0^\infty E(\kappa) d\kappa$$

Dissipation (Chapter 4 Part 1):

$$\varepsilon = \int_{\mathbb{M}} 2\nu \kappa^2 E(\kappa) d\kappa$$

 $E(\kappa)d\kappa$ represents the contribution to k from all wavenumbers $\underline{\kappa}$ in the infinitesimal shell $\kappa \leq |\underline{\kappa}| < \kappa + d\kappa$.

In general, $\mathcal{E}_{ij}(\underline{\kappa})$ has more information than $E(\kappa)$, but for isotropic turbulence $\mathcal{E}_{ij}(\underline{\kappa})$ is completely determined by $E(\kappa)$ and directional information can only depend on $\underline{\kappa}$ and within scalar multiples. The only second order tensors that can be formed from $\underline{\kappa}$ are δ_{ij} and $\kappa_i \kappa_j$; consequently,

$$\mathcal{E}_{ij}(\underline{\kappa}) = A(\kappa)\delta_{ij} + B(\kappa)\kappa_i\kappa_j \quad (5)$$

 $A(\kappa)$ and $B(\kappa)$ are determined using (1) incompressibility and (2) properties of $\oint dS(\kappa)$ and $\oint \kappa_i \kappa_i dS(\kappa)$.

(1) Apply incompressibility condition $\kappa_i \mathcal{E}_{ij}(\underline{\kappa}) = 0$ to Eq. (5).

$$\kappa_{i}\mathcal{E}_{ij}(\underline{\kappa}) = \kappa_{i}A(\kappa)\delta_{ij} + \kappa_{i}B(\kappa)\kappa_{i}\kappa_{j} = 0$$

$$\kappa_{i}A(\kappa)\delta_{ij} = -\kappa_{i}B(\kappa)\kappa_{i}\kappa_{j}$$

$$A(\kappa)\kappa_{i}\delta_{ij} = -B(\kappa)\kappa_{i}\kappa_{i}\kappa_{j}$$

$$A(\kappa)\kappa_{j} = -B(\kappa)\kappa^{2}\kappa_{j}$$

$$A(\kappa) = -B(\kappa)\kappa^{2}$$

$$B(\kappa) = -A(\kappa)/\kappa^{2}$$
 (6)

(2) Calculate the surface area of a sphere with a radius of $|\underline{\kappa}| = \kappa$:

$$\oint dS(\kappa) = \int_{0}^{\pi} 2\pi \kappa \sin(\theta) \kappa d\theta$$

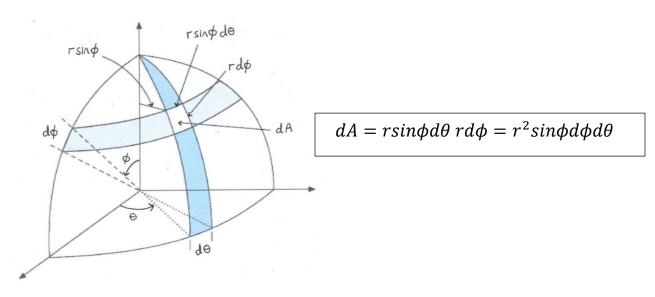
$$= -2\pi \kappa^{2} \cos(\theta)|_{0}^{\pi}$$

$$= 2\pi \kappa^{2} - (-2\pi \kappa^{2}) = 4\pi \kappa^{2}$$

$$= 2\pi\kappa^2 - (-2\pi\kappa^2) = 4\pi\kappa^2$$

$$\oint dS(\kappa) = 4\pi\kappa^2$$

Alternately, the area element can be written as $dS(\kappa) = \kappa^2 \sin\varphi d\theta d\varphi$ according to the following figure.



$$\oint dS(\kappa) = \int_0^\pi \int_0^{2\pi} \kappa^2 sin\varphi d\varphi d\theta = \int_0^\pi 2\pi \kappa^2 sin\varphi d\varphi = -2\pi \kappa^2 cos\varphi|_0^\pi = 4\pi \kappa^2$$

Note that for isotropic second order tensor, it can be written as a scalar multiple of δ_{ij} (<u>https://farside.ph.utexas.edu/teaching/336L/Fluid/node252.html</u>),

$$\kappa_i \kappa_j = a_{ij} = \frac{1}{3} \kappa^2 \delta_{ij}$$

$$\oint \kappa_i \kappa_j dS(\kappa) = \int_0^\pi \kappa_i \kappa_j 2\pi \kappa sin(\theta) \kappa d\theta = \int_0^\pi \frac{1}{3} \kappa^2 \delta_{ij} 2\pi \kappa^2 sin(\theta) d\theta = \frac{4}{3} \pi \kappa^4 \delta_{ij}$$

$$E(\underline{\kappa}) = \oint \frac{1}{2} \mathcal{E}_{ii}(\underline{\kappa}) dS(\kappa) = \frac{1}{2} \mathcal{E}_{ii}(\underline{\kappa}) \oint dS(\kappa) = \frac{1}{2} \mathcal{E}_{ii}(\underline{\kappa}) 4\pi \kappa^2 = 2 \mathcal{E}_{ii}(\underline{\kappa}) \pi \kappa^2$$
 (8)

 $dS(\kappa)$ represents the surface of a sphere of radius $|\underline{\kappa}| = \kappa \to \mathcal{E}_{ii}(\underline{\kappa}) = \text{constant}$

Apply equation (5)

$$E(\underline{\kappa}) = 2\pi\kappa^2 (A(\kappa)\delta_{ii} + B(\kappa)\kappa_i\kappa_i) = 2\pi\kappa^2 [A(\kappa)(1+1+1) + B(\kappa)\kappa^2]$$

$$E(\kappa) = 6\pi\kappa^2 A(\kappa) + 2\pi\kappa^4 B(\kappa) \quad (9)$$

From Eq. (6) and (9), the coefficients $A(\kappa)$ and $B(\kappa)$ can be obtained,

$$A(\kappa) = \frac{E(\kappa)}{4\pi\kappa^2} \quad B(\kappa) = \frac{-E(\kappa)}{4\pi\kappa^4}$$

Substitute the coefficients $A(\kappa)$ and $B(\kappa)$ into equation (5),

$$\mathcal{E}_{ij}(\underline{\kappa}) = \frac{E(\kappa)}{4\pi\kappa^2} \left(\delta_{ij} - \frac{\kappa_i \kappa_j}{\kappa^2}\right) = \frac{E(\kappa)}{4\pi\kappa^2} P_{ij}(\kappa) \quad (10)$$

Where $P_{ij}(\kappa) = \delta_{ij} - \frac{\kappa_i \kappa_j}{\kappa^2}$ is referred to as the projection tensor and used later to write the Navier-Stokes equations in wavenumber space.

If $\mathcal{E}_{ij}(\underline{\kappa})$ is analytic at $\underline{\kappa}$ =0 then $E(\kappa)$ varies as κ^4 for small κ (Pope Ex. 6.26); however, it's also possible that it is non-analytic with $E(\kappa)$ varying as κ^2 . DNS shows both behaviors and some grid turbulence data suggests κ^2 behavior.

Recall definitions longitudinal and transverse correlation coefficients f(r) and g(r)

$$\mathcal{R}_{11}(\widehat{e_1}r_1,t) = \overline{u_1^2}f(r_1,t) \qquad (11) \qquad \text{Longitudinal auto-correlation function}$$

$$\mathcal{R}_{22}(\widehat{e_1}r_1,t) = \overline{u_2^2}g(r_1,t) \qquad (12) \qquad \text{Transverse auto-correlation function}$$

One-dimensional spectra $E_{ij}(\kappa_1)$ are defined as two times the one-dimensional Fourier transform of $\mathcal{R}_{ij}(\widehat{e_1}r_1)$

$$E_{ij}(\kappa_1) = \frac{1}{\pi} \int_{-\infty}^{\infty} \mathcal{R}_{ij}(\widehat{e_1}r_1) e^{-i\kappa_1 r_1} dr_1 \qquad (13) \qquad \boxed{f(t) \text{ implied; m}^3/s^2}$$

Consider i = j = 1 as an example. $\mathcal{R}_{11}(\widehat{e_1}r_1)$ is real and an even function of r_1 such that $E_{11}(\kappa_1)$ is also real and an even function of r_1 .

$$E_{11}(\kappa_1) = \frac{2}{\pi} \int_0^\infty \mathcal{R}_{11}(\widehat{e_1}r_1) \cos(\kappa_1 r_1) dr_1 \quad (14)$$

With the inversion formula

$$\mathcal{R}_{11}(\widehat{e_1}r_1) = \int_0^\infty E_{11}(\kappa_1) \cos(\kappa_1 r_1) d\kappa_1 \quad (15)$$

The factor 2 in Eq. (14) is introduced so that (setting $r_{
m 1}=0$ in Eq. (15)) we obtain

$$\mathcal{R}_{11}(0) = \overline{u_1^2} = \int_0^\infty E_{11}(\kappa_1) d\kappa_1$$

Recall Eq. (2)

$$\mathcal{R}_{ij}(\underline{r}) = \int_{\forall} \mathcal{E}_{ij}(\underline{\kappa}) e^{i\underline{\kappa}\cdot\underline{r}} \underline{d\kappa} \qquad \underline{\underline{d\kappa} = d\kappa_1 d\kappa_2 d\kappa_3}$$

For i = j = 1

$$\mathcal{R}_{11}(\widehat{e_1}r_1) = \int_{-\infty}^{\infty} \left[\iint_{-\infty}^{\infty} \mathcal{E}_{11}(\underline{\kappa}) d\kappa_2 d\kappa_3 \right] \cos(\kappa_1 r_1) d\kappa_1 \quad (16)$$

$$= \int_{0}^{\infty} \left[\iint_{-\infty}^{\infty} 2\mathcal{E}_{11}(\underline{\kappa}) d\kappa_2 d\kappa_3 \right] \cos(\kappa_1 r_1) d\kappa_1$$

$$= \int_{0}^{\infty} E_{11}(\kappa_1) \cos(\kappa_1 r_1) d\kappa_1$$

Where

$$E_{11}(\kappa_1) = 2 \iint_{-\infty}^{\infty} \mathcal{E}_{11}(\underline{\kappa}) d\kappa_2 d\kappa_3 \quad (17)$$

 $E_{11}(\kappa_1)$ has contribution from all wavenumbers $\underline{\kappa}$ in the plane $\widehat{e_1} \cdot \underline{\kappa} = \kappa_1$, such that $|\underline{\kappa}| > \kappa_1$, i.e., Fourier modes contributing to $E_{11}(\kappa_1)$ can be appreciably larger than κ_1 .

The one-dimensional spectrum $E_{11}(\kappa_1)$ is related to the longitudinal auto-correlation function by

$$E_{11}(\kappa_1) = \frac{2}{\pi} \overline{u_1^2} \int_0^\infty f(r_1) \cos(\kappa_1 r_1) dr_1$$

Which is obtained from the combination of Eq. (11) and (14).

Note that for $\kappa_1 = 0$:

$$E_{11}(0) = \frac{2}{\pi} \overline{u_1^2} \int_0^\infty f(r_1) dr_1 = \frac{2}{\pi} \overline{u_1^2} L_{11}$$

Where L_{11} represents the longitudinal integral scale

$$L_{11} = \int_0^\infty f(r_1) dr_1 = \frac{\pi E_{11}(0)}{2\overline{u_1^2}}$$

Similar results can be obtained for E_{22} using the transverse auto-correlation function $g(r_1)$.

The relation between $E_{11}(\kappa_1)$ and $\mathcal{E}_{11}(\underline{\kappa})$ shown in Eq. (17) can also be written as

$$E_{11}(\kappa_1) = 2 \iint_{-\infty}^{\infty} \frac{E(\kappa)}{4\pi\kappa^2} \left(1 - \frac{\kappa_1^2}{\kappa^2}\right) d\kappa_2 d\kappa_3 \qquad (18)$$

Where use is made of Eq. (10) for i=j=1. The integration is over the plane of fixed κ_1 , and the integrand is radially symmetric about the κ_1 axis.

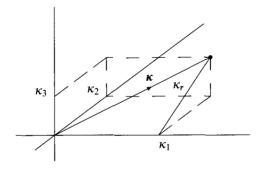
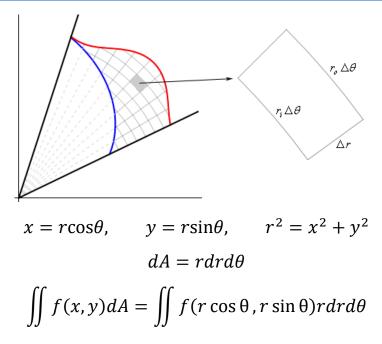


Fig. 6.10. A sketch of wavenumber space showing the definition of the radial coordinate κ_r .

Double Integrals in Polar Coordinates

https://tutorial.math.lamar.edu/classes/calciii/dipolarcoords.aspx



$$E_{11}(\kappa_1) = 2 \iint_{-\infty}^{\infty} \frac{E(\kappa)}{4\pi\kappa^2} \left(1 - \frac{{\kappa_1}^2}{\kappa^2}\right) d\kappa_2 d\kappa_3 \quad (18)$$

Area element:

$$dS = d\kappa_2 d\kappa_3 = \kappa_r d\kappa_r d\theta$$

$$\begin{split} & \iint_{-\infty}^{\infty} \frac{E(\kappa)}{2\pi\kappa^2} \bigg(1 - \frac{\kappa_1^2}{\kappa^2} \bigg) d\kappa_2 d\kappa_3 = \\ & \iint_{0,0}^{2\pi,\infty} \frac{E(\kappa)}{2\pi\kappa^2} \bigg(1 - \frac{\kappa_1^2}{\kappa^2} \bigg) \kappa_r d\kappa_r d\theta = \\ & \int_{0}^{\infty} 2\pi \frac{E(\kappa)}{2\pi\kappa^2} \bigg(1 - \frac{\kappa_1^2}{\kappa^2} \bigg) \kappa_r d\kappa_r = \\ & \int_{0}^{\infty} \frac{E(\kappa)}{2\pi\kappa^2} \bigg(1 - \frac{\kappa_1^2}{\kappa^2} \bigg) 2\pi\kappa_r d\kappa_r, \end{split}$$

Note $\kappa_r^2 = \kappa^2 - \kappa_1^2$

$$\kappa_r = 0, \kappa = \kappa_1$$
 and $\kappa_r d\kappa_r = \kappa d\kappa$

Then,

$$\int_{\kappa_1}^{\infty} \frac{E(\kappa)}{2\pi\kappa^2} \left(1 - \frac{\kappa_1^2}{\kappa^2}\right) 2\pi\kappa d\kappa$$

$$E_{11}(\kappa_1) = \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 - \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \quad (19)$$

Therefore, $E_{11}(\kappa_1)$ contains contribution from $\kappa > \kappa_1$, which is a phenomenon called aliasing. Furthermore, $E_{11}(\kappa_1)$ is a monotonically decreasing function of κ_1 , so that E_{11} is maximum at zero wavenumber, irrespective of the shape of $E(\kappa)$.

Proof in Appendix A.3

Recall

$$E_{11}(\kappa_1) = \frac{2}{\pi} \overline{u^2} \int_0^\infty f(r_1) \cos(\kappa_1 r_1) dr_1 \qquad (20a)$$

$$E_{22}(\kappa_1) = \frac{2}{\pi} \overline{u^2} \int_0^\infty g(r_1) \cos(\kappa_1 r_1) dr_1 \qquad (20b)$$

Note that both (17) and (19) are equivalent, i.e., representations in different coordinate systems and both are radially symmetric about the κ_1 axis. A statistically homogenous field is statistically invariant under translation. If the field is also statistically invariant under rotations and reflections of the coordinate system, then it is also statistically isotropic. Therefore, Eqs. (17) and (19) are equivalent to (20a). Furthermore, inverting Eq. (19) to get Eq. (21), shows E_{11} also obeys a -5/3 law in the inertial range with different Kolmogorov constant.

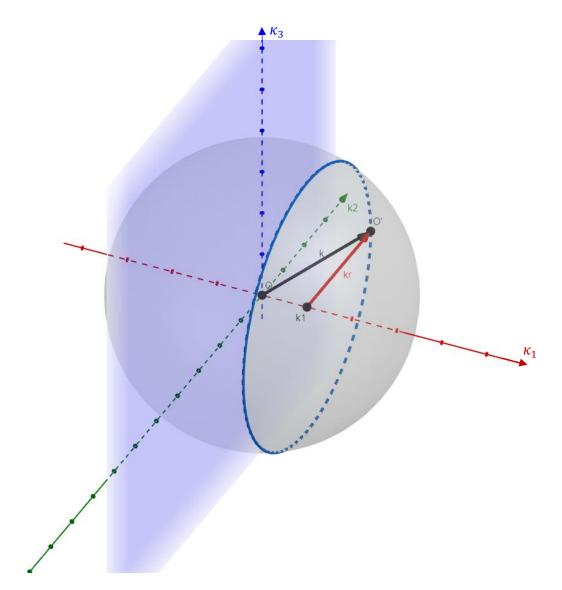


Figure 1: Representation in the wave number space of the different integrals: (16) integral over \mathbb{R}^3 , equivalent to integration over sphere as $r \to \infty$, (17) and (18) integral over κ_1 plane, equivalent to integration over intersection

- (17) and (18) integral over κ_1 plane, equivalent to integration over intersection between sphere and κ_1 plane as $r \to \infty$,
- (19) integral over κ (black vector), when the radius of the sphere is $< \kappa_1$, this integral is not defined; when $r = \kappa_1$, $\kappa = \kappa_1$; when $r = \infty$, $\kappa = \infty$ (20a) integral over κ_1 axis from 0 to ∞ .

 $\frac{\text{Animation}}{\text{Click Algebra and play the animation for the parameter } r \text{ to visualize}} \\$ Inverting Eq. (19), gives the relation

$$E(\kappa) = \frac{1}{2} \kappa^3 \frac{d}{d\kappa} \left(\frac{1}{\kappa} \frac{dE_{11}(\kappa)}{d\kappa} \right)$$
 (21) Proof in Appendix A.2

Similarly, since

$$g(r) = f(r) + \frac{1}{2}r\frac{\partial f(r)}{\partial r}$$

then

$$E_{22}(\kappa_1) = E_{33}(\kappa_1) = \frac{1}{2} \left(E_{11}(\kappa_1) - \kappa_1 \frac{dE_{11}(\kappa_1)}{d\kappa_1} \right)$$
 Proof in Appendix A.4

And as per $\mathcal{R}_{22}=\mathcal{R}_{33}$, $E_{22}=E_{33}$; and are related to $E(\kappa)$ as follows:

$$E_{22}(\kappa_1) = E_{33}(\kappa_1) = \frac{1}{2} \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 + \frac{\kappa_1^2}{\kappa^2} \right) d\kappa$$

Proof in Appendix A.5

$$E(\kappa) = -\kappa \left[\frac{dE_{22}(\kappa)}{d\kappa} + \int_{\kappa}^{\infty} \frac{1}{\kappa_1} \frac{dE_{22}(\kappa_1)}{d\kappa_1} d\kappa_1 \right]$$

Proof in Appendix A.6

$$E(\kappa) = -\kappa \frac{d}{d\kappa} \left[\frac{1}{2} E_{ii}(\kappa) \right] = -\kappa \frac{d}{d\kappa} \left[\frac{1}{2} E_{11}(\kappa) + E_{22}(\kappa) \right] \quad \Box$$

Proof in Appendix A.7

$$L_{11} = \frac{\pi}{2\overline{u^2}} \int_0^\infty \frac{E(\kappa)}{\kappa} d\kappa$$

Proof in Appendix A.8

$$K = \int_0^\infty \left\{ \frac{1}{2} E_{ii}(\kappa) \right\} d\kappa$$

Proof in Appendix A.9

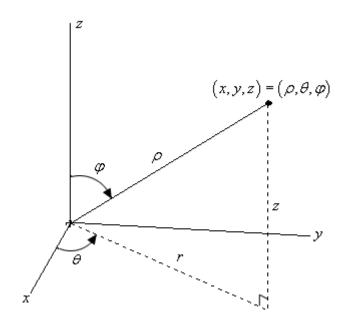
Appendix A

A.1

The equivalency of equations (3) and (4) is shown as follows.

Triple Integrals in Spherical Coordinates:

(https://tutorial.math.lamar.edu/classes/calciii/tisphericalcoords.aspx)



$$x = \rho \sin \varphi \cos \theta$$
, $y = \rho \sin \varphi \sin \theta$, $z = \rho \cos \varphi$
 $x^2 + y^2 + z^2 = \rho^2$
 $dV = \rho^2 \sin \varphi d\rho d\theta d\varphi$

$$\iiint f(x,y,z)dV = \iiint \rho^2 \sin\varphi \, f(\rho \sin\varphi \cos\theta \,, \rho \sin\varphi \sin\theta \,, \rho \cos\varphi) d\rho d\theta d\varphi$$

Using Spherical Coordinates, rewrite Eq. (4) as,

$$E(k) = \int_0^{\pi} \int_0^{2\pi} \int_0^{\infty} \frac{1}{2} \mathcal{E}_{ii}(\underline{\kappa}) \delta(\rho - \kappa) \rho^2 \sin \varphi \, d\rho d\theta d\varphi$$

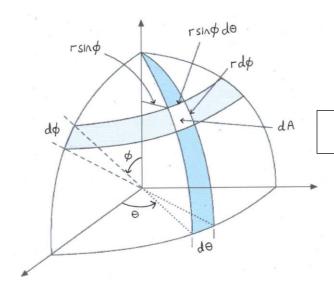
Apply

$$\int_{-\infty}^{\infty} \delta(x - a)g(x)dx = g(a)$$

$$E(\kappa) = \int_0^{\pi} \int_0^{2\pi} \frac{1}{2} \mathcal{E}_{ii}(\underline{\kappa}) \kappa^2 \sin\varphi d\theta d\varphi$$

with $|\underline{\kappa}| = \kappa$.

Note the area $dS(\kappa) = \kappa^2 sin\varphi d\theta d\varphi$



 $dA = r sin\phi d\theta \ r d\phi = r^2 sin\phi d\theta d\phi$

$$E(\underline{\kappa}) = \oint \frac{1}{2} \mathcal{E}_{ii}(\underline{\kappa}) dS(\kappa)$$

$$E_{11}(\kappa_1) = \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 - \frac{\kappa_1^2}{\kappa^2} \right) d\kappa$$

$$\frac{dE_{11}}{d\kappa_1} = \int_{\kappa_1}^{\infty} \frac{-2\kappa_1 E(\kappa)}{\kappa^3} d\kappa = -2\kappa_1 \int_{\kappa_1}^{\infty} E(\kappa) \kappa^{-3} d\kappa \qquad (1A)$$

Using Leibniz theorem:

$$\frac{d}{da} \int_{p(a)}^{q(a)} f(x,a) dx = \int_{p}^{q} \frac{\partial f(x,a)}{\partial a} dx + f(q,a) \frac{dq}{da} - f(p,a) \frac{dp}{da}$$

Where

$$x = \kappa, a = \kappa_1$$

 $p = \kappa_1, q = \infty$

$$\frac{d^2 E_{11}}{d\kappa_1^2} = \underbrace{\int_{\kappa_1}^{\infty} \frac{-2E(\kappa)}{\kappa^3} d\kappa + \frac{2E(\kappa_1)}{\kappa_1^2}}_{\frac{1}{\kappa_1} \frac{dE_{11}}{d\kappa_1}}$$

$$\frac{d^2 E_{11}}{d\kappa_1^2} = \frac{1}{\kappa_1} \frac{dE_{11}}{d\kappa_1} + \frac{2E(\kappa_1)}{\kappa_1^2}$$

Solving for $E(\kappa_1)$

$$E(\kappa_1) = \frac{{\kappa_1}^2}{2} \frac{d^2 E_{11}}{d{\kappa_1}^2} - \frac{{\kappa_1}}{2} \frac{dE_{11}}{d{\kappa_1}}$$

Assuming $\kappa_1=\kappa$

$$E(\kappa) = \frac{1}{2}\kappa^{3} \left[-\kappa^{-2} \frac{dE_{11}}{d\kappa} + \kappa^{-1} \frac{d^{2}E_{11}}{d\kappa^{2}} \right]$$
$$\frac{d}{d\kappa} \left[\frac{1}{\kappa} \frac{dE_{11}}{d\kappa} \right]$$

$$E(\kappa) = \frac{1}{2} \kappa^3 \frac{d}{d\kappa} \left[\frac{1}{\kappa} \frac{dE_{11}}{d\kappa} \right]$$

$$\frac{dE_{11}}{d\kappa_1} = 0 \to \min \text{ or max}$$

 $E_{11}(\kappa_1)$ is either a minimum or a maximum. However, as shown in Eq. 1A,

$$\frac{dE_{11}}{d\kappa_1} < 0$$

which indicates that $E_{11}(\kappa_1)$ is a decreasing function such that $k_1=0$ is a maximum.

$$g(r) = f(r) + \frac{1}{2}r\frac{\partial f(r)}{\partial r}$$
 (2A)

Taking the cosine Fourier transform of Eq. (2A) yields

$$2\int_{0}^{\infty} g(r_{1})\cos(\kappa_{1}r_{1}) dr_{1}$$

$$=2\int_{0}^{\infty} f(r_{1})\cos(\kappa_{1}r_{1}) dr_{1} + \frac{1}{2} \left[\int_{-\infty}^{\infty} r_{1} \frac{\partial f(r_{1})}{\partial r_{1}} \cos(\kappa_{1}r_{1}) dr_{1} \right]$$
(3A)

Multiplying Eq. (3A) by $\overline{u^2}/\pi$ and using the definition of $E_{11}(\kappa_1)$ and $E_{22}(\kappa_1)$ in Eq. (19) yields

$$E_{22}(\kappa_1) = E_{11}(\kappa_1) + \frac{\overline{u^2}}{2\pi} \left[\int_{-\infty}^{\infty} r_1 \frac{\partial f(r_1)}{\partial r_1} \cos(\kappa_1 r_1) dr_1 \right]$$
(4A)

Considering the last term on the RHS of Eq. (4A)

$$\frac{\overline{u^2}}{2\pi} \int_{-\infty}^{\infty} r_1 \frac{\partial f(r_1)}{\partial r_1} \cos(\kappa_1 r_1) dr_1$$

$$= \frac{\overline{u^2}}{2\pi} \left[\int_{-\infty}^{\infty} \frac{\partial [r_1 f(r_1) \cos(\kappa_1 r_1)]}{\partial r_1} dr_1 - \int_{-\infty}^{\infty} f(r_1) \cos(\kappa_1 r_1) dr_1 \right]$$

$$- \int_{-\infty}^{\infty} \kappa_1 r_1 f(r_1) \sin(\kappa_1 r_1) dr_1 \right] (5A)$$

And using the relation

$$\int_{-\infty}^{\infty} \frac{\partial [r_1 f(r_1) \cos(\kappa_1 r_1)]}{\partial r_1} dr_1 = [r_1 f(r_1) \cos(\kappa_1 r_1)] \Big|_{\infty} - [r_1 f(r_1) \cos(\kappa_1 r_1)] \Big|_{-\infty} = 0$$

Since f(r) approaches 0 faster than 1/r (Pope Ex. 6.4 Solution), Eq. (5A) becomes

$$\frac{\overline{u^2}}{2\pi} \int_{-\infty}^{\infty} r_1 \frac{\partial f(r_1)}{\partial r_1} \cos(\kappa_1 r_1) dr_1$$

$$= -\frac{\overline{u^2}}{2\pi} \left[\int_{-\infty}^{\infty} f(r_1) \cos(\kappa_1 r_1) dr_1 + \int_{-\infty}^{\infty} \kappa_1 r_1 f(r_1) \sin(\kappa_1 r_1) dr_1 \right] \tag{6A}$$

Substituting Eq. (6A) into (4A)

$$E_{22}(\kappa_1) = E_{11}(\kappa_1) - \frac{\overline{u^2}}{2\pi} \left[\int_{-\infty}^{\infty} f(r_1) \cos(\kappa_1 r_1) dr_1 + \int_{-\infty}^{\infty} \kappa_1 r_1 f(r_1) \sin(\kappa_1 r_1) dr_1 \right]$$

And using the definition of $E_{11}(\kappa_1)$

$$E_{22}(\kappa_1) = E_{11}(\kappa_1) - \frac{1}{2}E_{11}(\kappa_1) - \frac{1}{2}\kappa_1 \frac{dE_{11}(\kappa_1)}{d\kappa_1}$$

Results into

$$E_{22}(\kappa_1) = \frac{1}{2} \left(E_{11}(\kappa_1) - \kappa_1 \frac{dE_{11}(\kappa_1)}{d\kappa_1} \right) \quad (7A)$$

$$E_{11}(\kappa_1) = \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 - \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \quad (8A)$$

Combining Eq. (7A) with (8A)

$$E_{22}(\kappa_1) = \left\{ \left[\frac{1}{2} \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 - \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \right] - \frac{1}{2} \kappa_1 \frac{d}{d\kappa_1} \left[\int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 - \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \right] \right\}$$
(9A)

Focus on the last term in the RHS of Eq. (9A)

$$-\frac{1}{2}\kappa_1 \frac{d}{d\kappa_1} \left[\int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 - \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \right]$$

Using Leibniz theorem

$$-\frac{1}{2}\kappa_1 \left[\left(\int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(-2\frac{\kappa_1}{\kappa^2} \right) d\kappa \right) \right] = \kappa_1 \left[\left(\int_{\kappa_1}^{\infty} \frac{E(\kappa)\kappa_1}{\kappa^3} d\kappa \right) \right] \quad (10A)$$

And substituting Eq. (10A) into (9A)

$$E_{22}(\kappa_1) = \left\{ \left[\frac{1}{2} \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 - \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \right] + \kappa_1 \left[\left(\int_{\kappa_1}^{\infty} \frac{E(\kappa)\kappa_1}{\kappa^3} d\kappa \right) \right] \right\}$$

$$= \left\{ \left[\frac{1}{2} \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 - \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \right] + \left[\left(\int_{\kappa_1}^{\infty} \frac{E(\kappa)\kappa_1^2}{\kappa^3} d\kappa \right) \right] \right\}$$

$$= \left\{ \left[\frac{1}{2} \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 + \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \right] \right\}$$

$$E_{22}(\kappa_1) = \frac{1}{2} \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 + \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \quad 11(A)$$

Deriving (11A) with respect to κ_1 yields

$$\frac{dE_{22}(\kappa_1)}{d\kappa_1} = \frac{1}{2} \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa^3} (2\kappa_1) d\kappa - \frac{1}{2} \frac{E(\kappa_1)}{\kappa_1} \underbrace{\left(1 + \frac{\kappa_1^2}{\kappa_1^2}\right)}_{\boxed{2}}$$
$$\frac{dE_{22}(\kappa_1)}{d\kappa_1} = \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa^3} \kappa_1 d\kappa - \frac{E(\kappa_1)}{\kappa_1}$$

Where Leibniz theorem was used. The first term in the RHS can be rewritten using the fundamental theorem of calculus as

$$\int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa^3} \kappa_1 d\kappa = \int_0^{\infty} \frac{E(\kappa)}{\kappa^3} \kappa_1 d\kappa - \int_0^{\kappa_1} \frac{E(\kappa)}{\kappa^3} \kappa_1 d\kappa$$

And since $E(\kappa)$ approaches 0 faster than $\kappa \propto 1/r$ (similar reasoning Pope Ex. 6.4 Solution)

Taking a second derivative with respect to κ (assuming $\kappa = \kappa_1$) yields

$$\frac{d}{d\kappa} \left(\frac{dE_{22}(\kappa)}{d\kappa} \right) = \frac{d}{d\kappa} \int_0^\infty \frac{E(\kappa)}{\kappa^3} \kappa d\kappa - \frac{d}{d\kappa} \int_0^{\kappa_1} \frac{E(\kappa)}{\kappa^3} \kappa d\kappa - \frac{d}{d\kappa} \left(\frac{E(\kappa)}{\kappa} \right)$$

And since $E(\kappa)$ approaches 0 faster than $\kappa \propto 1/r$ (similar reasoning Pope Ex. 6.4 Solution)

$$\frac{d}{d\kappa} \left(\frac{dE_{22}(\kappa)}{d\kappa} \right) = \frac{E(\kappa_1)}{\kappa_1^2} - \frac{d}{d\kappa} \left(\frac{E(\kappa)}{\kappa} \right) \quad (12A)$$

The last term on the RHS can be decomposed applying the product rule for derivatives

$$-\frac{d}{d\kappa} \left(\frac{E(\kappa)}{\kappa} \right) = -\frac{1}{\kappa} \frac{dE(\kappa)}{d\kappa} + \frac{E(\kappa)}{\kappa^2}$$

And substituting into Eq. (12A), where we assumed that $\kappa=\kappa_1$ gives

$$\frac{d}{d\kappa} \left(\frac{dE_{22}(\kappa)}{d\kappa} \right) = -\frac{1}{\kappa} \frac{dE(\kappa)}{d\kappa}$$

Or equivalently

$$\frac{dE(\kappa)}{d\kappa} = -\kappa \frac{d}{d\kappa} \left(\frac{dE_{22}(\kappa)}{d\kappa} \right)$$

Integrating by parts

$$E(\kappa) = -\kappa \frac{dE_{22}(\kappa)}{d\kappa} + \int_0^\infty \frac{dE_{22}(\kappa)}{d\kappa} d\kappa$$

Substituting $\kappa_1=\kappa$ in the last term of the RHS, and using the fundamental theorem of calculus

$$E(\kappa) = -\kappa \frac{dE_{22}(\kappa)}{d\kappa} + \int_0^\infty \frac{dE_{22}(\kappa_1)}{d\kappa_1} d\kappa_1 - \int_0^\kappa \frac{dE_{22}(\kappa_1)}{d\kappa_1} d\kappa_1 \quad (13A)$$

$$E(\kappa) = -\kappa \frac{dE_{22}(\kappa)}{d\kappa} + \underline{E_{22}(\infty)} - \underline{E_{22}(0)} - E_{22}(\kappa) + \underline{E_{22}(0)}$$

$$E(\kappa) = -\kappa \frac{dE_{22}(\kappa)}{d\kappa} - \frac{\kappa}{\kappa} E_{22}(\kappa) = -\kappa \left(\frac{dE_{22}(\kappa)}{d\kappa} + \frac{1}{\kappa} E_{22}(\kappa) \right)$$

Focus on the last term

$$\frac{1}{\kappa}E_{22}(\kappa) = \frac{1}{\kappa_1}E_{22}(\kappa_1) = \frac{1}{\kappa_1}\int_{\kappa}^{\infty} dE_{22}(\kappa_1) = \int_{\kappa}^{\infty} \frac{1}{\kappa_1}dE_{22}(\kappa_1) = \int_{\kappa}^{\infty} \frac{1}{\kappa_1}\frac{dE_{22}}{d\kappa_1}d\kappa_1$$

Where the integrals do not start from 0 because κ_1 in undefined for $\kappa=0$.

Therefore

$$E(\kappa) = -\kappa \left(\frac{dE_{22}(\kappa)}{d\kappa} + \int_0^\infty \frac{1}{\kappa_1} \frac{dE_{22}}{d\kappa_1} d\kappa_1 \right)$$

$$E(\kappa) = \frac{1}{2}\kappa^3 \frac{d}{d\kappa} \left[\frac{1}{\kappa} \frac{dE_{11}}{d\kappa} \right] \quad (11A)$$

Assuming $\kappa_1 = \kappa$, Eq. (7A) becomes

$$E_{22}(\kappa) = E_{33}(\kappa) = \frac{1}{2} \left(E_{11}(\kappa) - \kappa \frac{dE_{11}(\kappa)}{d\kappa} \right) \quad (12A)$$
isotropy

Isolating $dE_{11}(\kappa)/d\kappa$ in Eq. (12A) yields

$$\frac{dE_{11}(\kappa)}{d\kappa} = \frac{E_{11}(\kappa) - 2E_{22}(\kappa)}{k}$$

Substituting this relation into Eq. (11A)

$$E(\kappa) = \frac{1}{2} \kappa^3 \frac{d}{d\kappa} \left[\frac{E_{11}(\kappa) - 2E_{22}(\kappa)}{k^2} \right]$$
 (13A)

Calculating the derivative in Eq. (13A)

$$E(\kappa) = \frac{1}{2} \frac{\kappa^3}{\kappa^4} \left[\left(\frac{dE_{11}(\kappa)}{d\kappa} - 2 \frac{dE_{22}(\kappa)}{d\kappa} \right) \kappa^2 - 2 \left(E_{11}(\kappa) - 2E_{22}(\kappa) \right) \kappa \right]$$

$$E(\kappa) = \frac{1}{2\kappa} \left[\left(\frac{dE_{11}(\kappa)}{d\kappa} - 2 \frac{dE_{22}(\kappa)}{d\kappa} \right) \kappa^2 - 2 \left(E_{11}(\kappa) - 2E_{22}(\kappa) \right) \kappa \right]$$
 (14A)

Substituting Eq. (12A) for $E_{22}(\kappa)$ into (14A) yields

$$\begin{split} E(\kappa) &= \frac{1}{2\kappa} \left\{ \left(\frac{dE_{11}(\kappa)}{d\kappa} - 2 \frac{dE_{22}(\kappa)}{d\kappa} \right) k^2 \right. \\ &\left. - 2 \left[E_{11}(\kappa) - \left(E_{11}(\kappa) - \kappa \frac{dE_{11}(\kappa)}{d\kappa} \right) \right] \kappa \right\} \end{split}$$

$$E(\kappa) = \frac{1}{2} \left\{ \kappa \frac{dE_{11}(\kappa)}{d\kappa} - 2\kappa \frac{dE_{22}(\kappa)}{d\kappa} - 2\kappa \frac{dE_{11}(\kappa)}{d\kappa} \right\}$$
$$= \frac{1}{2} \left\{ -\kappa \frac{dE_{11}(\kappa)}{d\kappa} - 2\kappa \frac{dE_{22}(\kappa)}{d\kappa} \right\}$$

$$E(\kappa) = -\frac{1}{2}\kappa \frac{d}{d\kappa} \left(E_{11}(\kappa) + 2E_{22}(\kappa) \right)$$

$$E(\kappa) = -\kappa \frac{d}{d\kappa} \left(\frac{1}{2} E_{11}(\kappa) + E_{22}(\kappa) \right) \quad (15A)$$

Due to isotropy,

$$E_{22}(\kappa) = E_{33}(\kappa) \Rightarrow E_{22}(\kappa) = \frac{1}{2} (E_{22}(\kappa) + E_{33}(\kappa))$$
 (16A)

Substituting Eq. (16A) into (15A)

$$E(\kappa) = -\frac{1}{2}\kappa \frac{d}{d\kappa} \left(E_{11}(\kappa) + E_{22}(\kappa) + E_{33}(\kappa) \right) = -\frac{1}{2}\kappa \frac{dE_{ii}}{d\kappa}$$

The definition of the longitudinal integral scale is

$$L_{11} = \int_0^\infty f(r_1) dr_1 = \frac{\pi E_{11}(0)}{2\overline{u^2}} \quad (17A)$$

The relation between $E_{11}(\kappa_1)$ and $E(\kappa)$ is

$$E_{11}(\kappa_1) = \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 - \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \quad (18A)$$

And evaluating it at $\kappa_1=0$ yields

$$E_{11}(0) = \int_0^\infty \frac{E(\kappa)}{\kappa} d\kappa \quad (19A)$$

Substituting Eq. (19A) into (17A)

$$L_{11} = \frac{\pi E_{11}(0)}{2\overline{u^2}} = \frac{\pi}{2\overline{u^2}} \int_0^\infty \frac{E(\kappa)}{\kappa} d\kappa$$

$$E(\kappa) = -\frac{1}{2}\kappa \frac{dE_{ii}}{d\kappa}$$

Integrating with respect to κ between 0 and ∞

$$\int_0^\infty E(\kappa) d\kappa = \int_0^\infty -\kappa \frac{d}{d\kappa} \left[\frac{1}{2} E_{ii}(\kappa) \right] d\kappa$$

$$K = -\int_0^\infty \left\{ \frac{d}{d\kappa} \left[\kappa \frac{1}{2} E_{ii}(\kappa) \right] - \frac{1}{2} E_{ii}(\kappa) \right\} d\kappa$$

Where

$$\int_0^\infty \frac{d}{d\kappa} \left[\kappa \frac{1}{2} E_{ii}(\kappa) \right] d\kappa = \left[\kappa \frac{1}{2} E_{ii}(\kappa) \right]_0^\infty$$

$$\left[\kappa \frac{1}{2} E_{ii}(\kappa)\right]_0 = 0$$
 since $\kappa = 0$ and $E_{ii}(0)$ is a finite quantity

 $\left[\kappa \frac{1}{2} E_{ii}(\kappa)\right]_{\infty} = 0$ since $E_{ii}(\kappa)$ approaches 0 faster than $\kappa \propto 1/r$ (similar reasoning Pope Ex. 6.4 Solution)

Therefore,

$$K = \int_0^\infty \left\{ \frac{1}{2} E_{ii}(\kappa) \right\} d\kappa$$

$$E_{22}(\kappa_1) = \left\{ \left[\frac{1}{2} \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(1 + \frac{\kappa_1^2}{\kappa^2} \right) d\kappa \right] \right\}$$

$$\frac{d}{da} \int_{p(a)}^{q(a)} f(x,a) dx = \int_{p}^{q} \frac{\partial f(x,a)}{\partial a} dx + f(q,a) \frac{dq}{da} - f(p,a) \frac{dp}{da}$$

$$\frac{dE_{22}}{d\kappa_1} = \frac{1}{2} \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(\frac{2\kappa_1}{\kappa^2}\right) d\kappa - \frac{E(\kappa_1)}{\kappa_1}$$

$$E(\kappa_1) = \frac{1}{2} \kappa_1 \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa} \left(\frac{2\kappa_1}{\kappa^2}\right) d\kappa - \kappa_1 \frac{dE_{22}}{d\kappa_1}$$

$$E(\kappa_1) = \kappa_1^2 \int_{\kappa_1}^{\infty} \frac{E(\kappa)}{\kappa^3} d\kappa - \kappa_1 \frac{dE_{22}}{d\kappa_1}$$