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Willis, A.P., Short, K.Y. and Cvitanovic, P. (2016) Symmetry reduction in high dimensions, illustrated in a turbulent pipe. *Physical Review E*, 93. 022204 . ISSN 1550-2376

<https://doi.org/10.1103/PhysRevE.93.022204>

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Symmetry reduction in high dimensions, illustrated in a turbulent pipe

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(Dated: January 14, 2016)

Equilibrium solutions are believed to structure the pathways for ergodic trajectories in a dynamical system. However, equilibria are atypical for systems with continuous symmetries, i.e. for systems with homogeneous spatial dimensions, whereas *relative* equilibria (traveling waves) are generic. In order to visualize the unstable manifolds of such solutions, a practical symmetry reduction method is required that converts relative equilibria into equilibria, and relative periodic orbits into periodic orbits. In this article we extend the fixed Fourier mode slice approach, previously applied 1-dimensional PDEs, to a spatially 3-dimensional fluid flow, and show that is substantially more effective than our previous approach to slicing. Application of this method to a minimal flow unit pipe leads to the discovery of many relative periodic orbits that appear to fill out the turbulent regions of state space. We further demonstrate the value of this approach to symmetry reduction through projections (projections only possible in the symmetry-reduced space) that reveal the interrelations between these relative periodic orbits and the ways in which they shape the geometry of the turbulent attractor.

PACS numbers: 05.45.-a, 45.10.db, 45.50.pk, 47.11.4j

Chaotic dynamics can be interpreted as a trajectory in state space, where each coordinate corresponds to a degree of freedom. For higher-dimensional systems it can be difficult to predict which coordinate choices will provide the most instructive projections, given that plots of these trajectories are limited to displaying two or three dimensions at a time. To avoid clutter in the projection caused by families of orbits related by translations or reflections, symmetry-invariant measures such as spatial averages are often favored. In practice, however, there are only so many quantities that may be averaged and, in addition, information held in the spatial structure is wiped out in the averaging process. Often such averaging results in a largely uninformative projection of the dynamics.

The study of turbulence is one example where substantial progress has recently been made by viewing the flow as a dynamical system, but now a more informative means of projection is required to comprehend the way in which the unstable manifolds of relative equilibria and other invariant solutions shape the dynamics. These invariant solutions correspond to recurrent but unstable motions [1] that share some characteristics with fully turbulent flows. Experiments [1, 2] and simulations [3, 4] have identified transient visits to spatiotemporal patterns that mimic traveling wave solutions. Certain low-dissipation traveling waves of the Navier-Stokes equations have been shown to be important in the transition to turbulence, where they lie in the laminar-turbulent boundary, separating initial conditions that ul-

timately relaminarize from those that develop into turbulence [5]. Spatiotemporal flow patterns called ‘puffs’ and ‘slugs’ are observed during the evolution to turbulence. Recently, spatially-localized solutions representative of puffs have been discovered [6] and shown to be linked to spatially-periodic traveling waves in minimal domains [7]. As traveling waves are steady in their respective co-moving frames, they are *relative* equilibria, solutions that do not exhibit temporal shape-changing dynamics. Their unstable manifolds, however, mold the surrounding state space, carving pathways for relative periodic orbits, invariant orbits embedded in turbulence whose temporal evolution captures dynamics of ergodic trajectories that shadow them. A detailed understanding of these recurrent motions is crucial if one is to systematically describe the repertoire of all turbulent motions. With the removal of spatial translations, which obscure visualizations of the dynamics, a far greater number of projections of chaotic trajectories is possible. In this article, we show that visualizations of the symmetry reduced dynamics can help us understand relationships between distinct families of periodic orbits and traveling wave solutions, which in turn lends support to the dynamical systems interpretation that *relative* periodic orbits form the backbone of turbulence in pipe.

Our approach is dynamical: writing the Navier–Stokes equations as $\dot{\mathbf{u}} = \mathbf{v}(\mathbf{u})$, the fluid state \mathbf{u} at a particular moment in time is represented by a single point in state space \mathcal{M} [8]; turbulent flow is represented by an ergodic trajectory that wanders between accessible states in \mathcal{M} [9]. Essential to this analysis is that any two physically equivalent states be identified as a single state: a symmetry-reduced state space $\hat{\mathcal{M}} = \mathcal{M}/G$ is formed by contracting the volume of state space representing states that are identical except for a symmetry trans-

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first template, in order to produce a unique symmetry-reduced state. Our aim in this article is to avoid such difficulties through the use of a single template with distant slice borders. The approach of Budanur *et al.* [10] for the case of one translational spatial dimension fixes the phase of a single Fourier coefficient. This ‘Fourier’ slice is a special case within the slicing framework, with the effect of extreme smoothing of the group orbit. Here the approach is extended to a spatially 3-dimensional case, that of turbulent pipe flow.

For the case of a scalar field defined on one spatial dimension [10] there is a unique Fourier coefficient appropriate for determining the symmetry reduction. Here, for the 3-dimensional turbulent flow, there are three components of velocity with a spatial discretization for each, and it is not obvious which coefficients to fix in order to define an effective symmetry-reducing slice. In this paper we construct a template $\mathbf{u}'(r, \theta, z) = \mathbf{u}_c \cos(\alpha z) + \mathbf{u}_s \sin(\alpha z)$, where $\mathbf{u}_c(r, \theta) = \int_0^L \tilde{\mathbf{u}} \cos(\alpha z) dz$, $\mathbf{u}_s(r, \theta) = \int_0^L \tilde{\mathbf{u}} \sin(\alpha z) dz$, and $L = 2\pi/\alpha$, for some chosen state $\tilde{\mathbf{u}}$. This corresponds to (all of) the first coefficients in the streamwise Fourier expansion for $\tilde{\mathbf{u}}$. Arbitrary states \mathbf{u} may then be projected onto a plane via $a_1 = \langle \mathbf{u} | \mathbf{u}' \rangle$ and $a_2 = \langle \mathbf{u} | g(L/4) \mathbf{u}' \rangle$, respectively (see Fig. 2). In this projection, the group orbit $g\mathbf{u}$ of any state is a circle centered on the origin, and the polar angle θ for the point (a_1, a_2) corresponds to a unique shift $\ell = \theta(L/2\pi)$. The symmetry reduced state $\hat{\mathbf{u}} = g(-l) \mathbf{u}$ is the closest point on its group orbit to the template \mathbf{u}' . The slice is projected onto the positive a_1 -axis in this projection.

Note that the approach is independent of discretization, and does not actually require a Fourier decomposition. Note also that the inner-product gathers information from the full velocity field.

As group orbits are circles crossing perpendicular to the a_1 -axis in this projection, $\langle \mathbf{t}(\hat{\mathbf{u}}) | \mathbf{t}' \rangle$ in (2) can only be zero if the circle shrinks to a point at the origin. This requires that both inner products $\langle \mathbf{u} | \mathbf{u}' \rangle$ and $\langle \mathbf{u} | g(L/4) \mathbf{u}' \rangle$ are zero at the same time, which has vanishing probability. While we thus avoid the slice border, there is a rapid change in θ by $\approx \pi$ (in ℓ units by $\approx L/2$) whenever the trajectory $(a_1, a_2)(t)$ sweeps past the origin, see the inset to Fig. 2. Rapid phase shifts notwithstanding, this choice of template has made possible the discovery and analysis of the many relative periodic orbits discussed below.

‘Minimal flow units’ [15], which capture much of the statistical properties of turbulence, have been invaluable in analyzing fundamental self-sustaining processes [16]. Here, the fixed-flux Reynolds number for all calculations is $Re = DU/\nu = 2500$, where lengths are non-dimensionalized by diameter D and velocities are normalized by the mean axial speed U . The minimal flow unit is in the $m = 4$ rotational subspace, such that $(r, \theta, z) \in [0, \frac{1}{2}] \times [0, \frac{\pi}{2}] \times [0, \frac{\pi}{1.7}]$. The size of the domain is more usefully measured in terms of wall units, ν/u_τ , where $u_\tau^2 = -\nu (\partial_r u_z)|_{\text{wall}}$, which allows comparison with flow units used in other geometries. In these units, the domain is of size $\Omega^+ \approx [100, 160, 370]$ in the wall-normal,

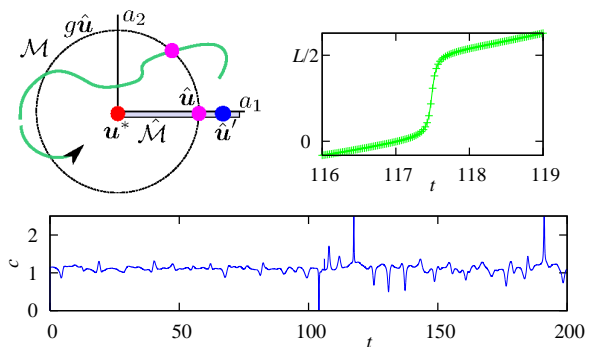


FIG. 2. (*top left*) Schematic of the first Fourier mode slice, with a_1, a_2 defined in the text. In this projection the slice border is a zero-measure ‘point’ at the origin. (*bottom*) For a generic ergodic trajectory the phase velocity $c = \dot{\ell}(t)$ appears to encounter singularities whenever it approaches the slice border, which, however, is never reached [10]. Closer inspection reveals a rapid but continuous change in the shift (*top right*) by $\approx L/2$ in the $\ell(t) - \bar{c}t$ Galilean frame, moving (for our parameter values) at $\bar{c} = 1.1092$. These apparent jumps are well resolved: each ‘+’ corresponds to 10 time integration steps.

	\bar{D}	\bar{c}	#	D_{KY}	$\mu^{(max)}$	ω or θ
TW _{N4L/1.38}	1.380	1.238	3	6.97	0.1809	0
TW _{2.03}	2.039	1.091	7	15.21	0.1159	0
TW _{1.97}	1.968	1.104	9	20.01	0.1549	0.259
TW _{2.04}	2.041	1.095	8	20.04	0.1608	0
TW _{N4U/3.28}	3.279	1.051	30	73.67	0.9932	3.136
RPO _{6.66}	1.806	1.122	3	7.99	0.0535	1.690
RPO _{27.30}	1.815	1.127	4	8.98	0.0678	0.961
RPO _{13.19}	1.839	1.119	5	9.68	0.0581	2.038
RPO _{20.43}	1.809	1.130	5	11.03	0.0771	+1
RPO _{4.95}	2.015	1.090	3	11.54	0.1509	1.643
RPO _{7.72}	1.708	1.141	5	11.62	0.0983	+1
RPO _{15.46}	1.781	1.027	7	12.69	0.1162	+1
RPO _{9.74}	2.050	1.088	7	12.87	0.1873	-1
RPO _{23.36}	1.980	1.113	6	13.37	0.1011	1.251
RPO _{7.42}	1.838	1.111	6	13.89	0.1195	0.388
RPO _{17.46}	1.917	1.122	6	14.67	0.0841	0.196
RPO _{14.05}	1.902	1.109	7	14.75	0.1403	-1
ergodic	1.956	1.109				

TABLE I. A subset of traveling waves and relative periodic orbits of the lowest Kaplan-Yorke dimension [14], out of respectively 10 and 29 extracted so far and plotted in Fig. 4. Traveling waves are labeled by their dissipation rate, and relative periodic orbits are labeled by their period T . Listed are mean dissipation \bar{D} , mean down-stream phase velocity \bar{c} , the number of unstable eigen-directions (two per each complex pair), Kaplan-Yorke dimension D_{KY} , the real part of the largest stability eigenvalue/Floquet exponent $\mu^{(max)}$, and either the corresponding imaginary part $\omega^{(max)}$ for traveling waves, or the phase θ of the complex Floquet multiplier for relative periodic orbits, or its sign, if real: -1 indicates inverse hyperbolic.

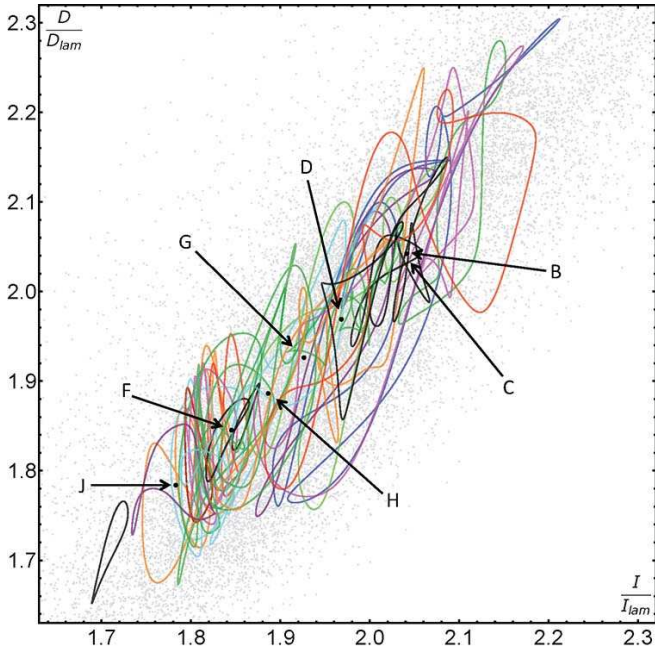


FIG. 3. (Color online) Projection of 32 relative periodic orbits and traveling waves using symmetry-invariant coordinates, I/I_{lam} , D/D_{lam} where $I_{lam} = D_{lam}$ are energy rates for the laminar flow. All discovered traveling waves are included: (B) $TW_{2.04}$, (C) $TW_{2.03}$, (D) $TW_{1.97}$, (G) $TW_{1.93}$, (H) $TW_{1.89}$, (F) $TW_{1.85}$ and (J) $TW_{1.78}$, except for $TW_{N4L/1.38}$, $TW_{N4U/3.28}$ and $TW_{1.57}$, which lie far outside the ergodic cloud (grey dots).

spanwise and streamwise dimensions, respectively. Our flow unit compares favorably with the minimal flow units for channel flow [15] $\Omega^+ \approx [> 40, 100, 250 - 350]$ and Couette flow [16] $\Omega^+ \approx [68, 128, 190]$. Recurrent flows have been identified in ref. [8] for a box of size $\Omega^+ \approx [68, 86, 190]$. Our domain is sufficiently large to reproduce $Re_\tau = (D/2)u_\tau/\nu = 100 \pm 1$ to within 10% of its value in the infinite domain. The mean wall friction for turbulent flow is approximately 100% greater than that for laminar flow at this flow rate.

A Newton-Krylov scheme is used to search for relative periodic orbits. Initial guesses are taken from near recurrences of ergodic trajectories [8] within the symmetry-reduced state space. This preferentially identifies structures embedded in regions of high natural measure (regions most frequented by ergodic trajectories), with isolated traveling waves and relative periodic orbits that sit in the less frequented reaches of state space less likely to be found. Our searches have so far identified 10 traveling waves and 32 relative periodic orbits. An abbreviated summary of data is given in table I; the complete data set is available online at Openpipeflow.org, along with the open source code used to calculate these orbits.

Visualizations of high-dimensional state space trajectories are necessarily projections onto two or three dimensions. A common choice is to monitor the flow in terms of the rate of energy dissipation $D = \rho\nu \int \mathbf{u} \cdot \nabla^2 \mathbf{u} dV$ and

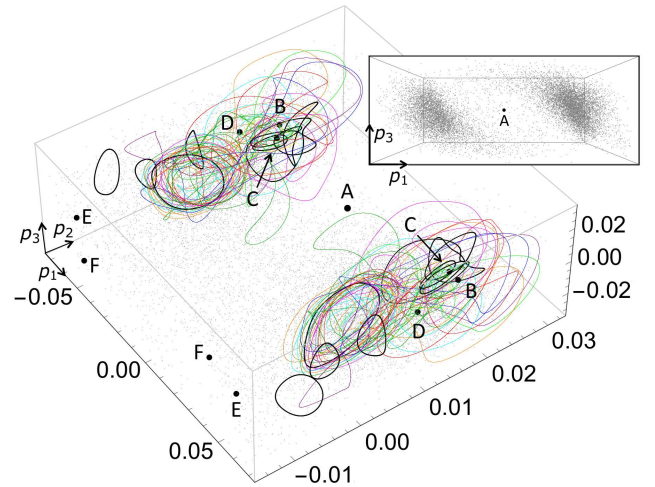


FIG. 4. (Color online) Projection of the symmetry-reduced infinite-dimensional state space onto the first 3 PCA principal axes, computed from the L2-norm average over the natural measure (the gray ‘cloud’) in the slice. 32 relative periodic orbits, together with traveling waves (A) $TW_{N4U/3.28}$, (B) $TW_{2.04}$, (C) $TW_{2.03}$, (D) $TW_{1.97}$, (E) $TW_{1.98}$, (F) $TW_{1.85}$. While $TW_{1.93}$ appears to lie in the very center of the (I, D) projection Fig. 3, it is revealed in this state space projection to lie far from the ergodic cloud, outside the box plotted, as are (E) $TW_{N4L/1.38}$ and (F) $TW_{1.85}$. Due to a ‘rotate-and-reflect’ symmetry, each solution appears twice, with the exception of (A) $TW_{N4U/3.28}$ (and the far-away $TW_{N4L/1.38}$), which belong to the ‘rotate-and-reflect’ invariant subspace. Our relative periodic orbits capture the regions of high natural measure very well. The symmetry-invariant subspace has a strong repulsive influence, separating the natural measure into two weakly communicating regions. The inset shows the ergodic cloud from another perspective.

the external input power required to maintain constant flux $I = Q \Delta p$, where $Q = \int \mathbf{u} \cdot d\mathbf{S}$ is the flux at any cross-section and Δp and is the pressure drop over the length of the pipe. As the time-averages of I and D are necessarily equal, traveling waves and orbits, which may be well-separated in state space, are contracted onto or near the $I = D$ line, a drawback of the 2-dimensional (I, D) projection. Fig. 3 shows that the orbits appear to overlap with the ergodic region, but reveals little of the relationships between solutions; we use D values only to distinguish traveling waves solutions listed in table I.

In the symmetry-reduced state space it is possible to construct coordinates that are intrinsic to the flow itself, using spatial information that would otherwise be smeared out by translational shifts. To obtain a global portrait of the turbulent set, Fig. 4, we project solutions onto the three largest principal components \hat{e}_i obtained from a PCA of $N=2000$ independent $\hat{\mathbf{u}}'_i = \hat{\mathbf{u}}_i - \bar{\mathbf{u}}$, where $\bar{\mathbf{u}}$ is the mean of the data, using the SVD method (on average the square of the projection $p_i = \langle \hat{\mathbf{u}}'(t) | \hat{e}_i \rangle$ equals the i^{th} singular value of the correlation matrix $R_{ij} = \frac{1}{N-1} \langle \hat{\mathbf{u}}'_i | \hat{\mathbf{u}}'_j \rangle$).

The lower / upper branch pair $TW_{N4L/1.38}$ / $TW_{N4U/3.28}$ were obtained by continuation from a smaller ‘minimal flow unit’ [13]. In table I and in the (I, D) -projection Fig. 3 the upper branch traveling wave $TW_{N4U/3.28}$ appears to be far removed from turbulence, unlikely to exert influence. The PCA projection of the symmetry-reduced state space, however, reveals the strong repelling influence of $TW_{N4U/3.28}$ whose 30-dimensional unstable manifold acts as a barrier to the dynamics, cleaving the natural measure into two ‘clouds’, forcing a trajectory to hover around one neighborhood until it finds a path to the other, bypassing $TW_{N4U/3.28}$. The two ergodic ‘clouds’ are related by the ‘rotate-and-reflect’ symmetry ($\pi/4$ rotation), under which $TW_{N4U/3.28}$ is invariant (for symmetries of pipe flow see ref. [13]).

The symmetry-reduced state space projections reveal sets of relative periodic orbits with qualitatively similar dynamics. The short-period orbits are well spread over the dense regions of natural measure, and the long relative periodic orbits in (a) appear to ‘shadow’ short orbits in (b), but also exhibit extended excursions that fill out state space. While sets of relative periodic orbits often share comparable dissipation rates and Floquet exponents (table I and `Openpipeflow.org` data sets), it is the state space projections that are essential to establishing genuine relationships.

In summary, we have shown that symmetry reduction can be applied to a dynamical system of very high dimensions, here turbulent pipe flow. An appropriately constructed template renders the method of slices substantially more effective for projecting the dynamics and for

Newton searches for invariant solutions. The method is general and can be applied to any dynamical system with continuous translational or rotational symmetry. Projections of the symmetry-reduced space reveal fundamental properties of the dynamics not evident prior to symmetry reduction. In the application at hand, to a turbulent pipe flow, the method has enabled us to identify for the first time a large set of relative periodic orbits embedded in turbulence, and to demonstrate that the key invariant solutions strongly influence turbulent dynamics. To follow this demonstration of the power of symmetry reduction, work is now underway to determine the relationship between relative periodic orbits [17]. Analysis of their unstable manifolds are expected to reveal the intimate links between traveling waves and relative periodic orbits, allowing for explicit construction of the invariant skeleton that gives shape to the strange attractor explored by turbulence.

ACKNOWLEDGMENTS

We are indebted to M. Farazmand, N. B. Budanur, J.F. Gibson, X. Ding, F. Fedele, E. Siminos, M. Avila, B. Hof, and R. R. Kerswell for many stimulating discussions. A. P. W. is supported by the EPSRC under grant EP/K03636X/1. K. Y. S. was supported by the National Science Foundation Graduate Research Fellowship under Grant NSF DGE-0707424. P. C. thanks the family of late G. Robinson, Jr. and NSF DMS-1211827 for support.

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