Shear flow compositions on the Galerkin piano

A unified theory for instabilities, strange attractors,

statistical mechanics, and attractor control

is currently emerging



Bernd R. Noack & friends

Berlin Institute of Technology & many other places

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Bernd's friends

(co-author subset for FTT ordered by distance from my office)

at the Berlin Institute of Technology







Michael Schlegel

Mark Mark Luchtenburg

Pastoor



Rudibert King



and elsewhere



Gerd Mutschke



Marek Morzyński



Pierre Comte



Gilead Tadmor



Boye Ahlborn

1. Introduction

- low-order Galerkin modeling
- 2. Control of laminar shear flow
 - low-order modeling of weakly nonlinear dynamics
- 3. Control of turbulent shear flow
 - low-order modeling of strongly nonlinear dynamics
- 4. Instabilities, turbulence and control
 - an emerging unifying theory
- 5. Concluding remarks and outlook

Overview

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Low-order modeling for flow control



Myriads of actuation- and sensor-opportunities:

- kind, location, amplitude and frequency range,
- control design
- No time for myriads of high-fidelity simulations.
- Complementary low-dimensional models needed for exploration, optimization and control design.

Low-order Galerkin modelling – piano analogy



'Traditional' Galerkin method

- Fletcher 1984 Computational Galerkin Methods, Springer

Galerkin method



Low-order Galerkin modelling

 \exists Noack, Cordier, King, Morzyński, Siegel, Tadmor (2009+) Springer

Kinematics $\mathbf{u} = \sum_{i=0}^{N} a_i \mathbf{u}_i$	Dynamics $\dot{a}_i = f_i(\mathbf{a})$	Control $\dot{a}_i = f_i(\mathbf{a}, \mathbf{b}),$ $\mathbf{b} = \mathbf{h}(\mathbf{a})$
 basic modes choice of Hilbert space POD other empirical modes [Kunisch, Ravindran] stability eigenmodes mathematical modes actuation modes control-theory modes [Rowley] 	 Galerkin projection pressure model [Bergmann] subgrid turbulence actuation effect [Veller] robustness [Mathelin, Willcox] parameter identification structure identification system reduction [Antoulas] intertial manifolds modal balance equations 	Observer • LSE • Kalman filter • Volterra series • dynamic observer [Lombardi,Rempfer] Controller • linear control • optimal control [Cordier] • full-info, MIMO,
This talk:	• attractor closure	• nonlinear control

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Phenomenogram of cylinder wake

Reynolds number $Re = \frac{UD}{\nu}$





8-dim. POD model reproduces DNS.

Modal enery flow analysis

- \equiv Noack, Papas & Monkewitz (2005) JFM —





Modal fluid dynamics ■ Noack, Papas & Monkewitz (2005) JFM —

In a nutshell: Galerkin approximation

Navier-Stokes Eq.

Galerkin system

Modal energy flow balance

Global energy flow balance $(\mathbf{u}', \mathcal{R}(\mathbf{u}^{[N]}))_{\Omega} = 0$

Im some detail:

$\mathbf{u} = \mathbf{u}_0 + \mathbf{u}', \mathbf{u}_0 := \overline{\mathbf{u}},$	$\mathbf{u}' := \sum_{i=1}^{N} a_i \mathbf{u}_i$
$\mathcal{R}(\mathbf{u}) = 0$ $\left(\mathbf{u}_i, \mathcal{R}(\mathbf{u}^{[N]})\right)_{\Omega} = 0$	$\overline{F} = \frac{1}{T} \int_{-\infty}^{T} dt F$
$\overline{\left(a_{i}\mathbf{u}_{i},\mathcal{R}(\mathbf{u}^{[N]})\right)}_{\Omega} = 0$	$(\mathbf{u},\mathbf{v})_{\Omega} := \int_{\Omega}^{0} dV \mathbf{u} \cdot \mathbf{v}$

$$\overline{F} = \frac{1}{T} \int_{\Omega}^{T} dt F$$
$$(\mathbf{u}, \mathbf{v})_{\Omega} := \int_{\Omega}^{\Omega} dV \mathbf{u} \cdot \mathbf{v}$$

NSE	NSE II	GS	modal E	
$\partial_t \mathbf{u} =$	$\partial_t \mathbf{u}' =$	$da_i/dt =$	$\frac{d}{dt}\overline{a_i^2}/2 =$	$d K_i / dt =$
$- abla \cdot \mathbf{u}\mathbf{u}$	$-\nabla \cdot \mathbf{u}_0 \mathbf{u}_0$	$+q_{i00}$		
	$-\nabla \cdot \mathbf{u'u_0}$	$+\sum_{j=1}^{N} q_{ij0}a_j$	$+2q_{ii0} K_i$	$+\mathcal{P}_i$
	$-\nabla \cdot \mathbf{u}_0 \mathbf{u}'$	$+\sum_{j=1}^{N}q_{i0j}a_j$	$+2q_{i0i}K_i$	$+C_i$
	$- abla \cdot \mathbf{u'u'}$	$+\sum_{j,k=1}^{N}q_{ijk}a_ja_k$	$+\sum_{j,k=1}^{N}q_{ijk}\overline{a_ia_ja_k}$	$+T_i$
$+ u riangle \mathbf{u}$	$+\nu \triangle \mathbf{u}_0$	$+\nu l_{i0}$		
	$+ u \Delta \mathbf{u}'$	$+\nu \sum_{j=1}^{N} l_{ij}a_j$	$+2\nu l_{ii}K_i$	$+\mathcal{D}_i$
$-\nabla p$	- abla p	$+\sum_{j,k=1}^{N} q_{ijk}^{\pi} a_j a_k$	$+\sum_{j,k=1}^{N} q_{ijk}^{\pi} \overline{a_i a_j a_k}$	$+\mathcal{F}_i$

Modal energy flow analysis of cylinder wake



Semi-spectral characterization of e-flow cascade

Transient dynamics of wake

📃 Noack, Afanasiev, Morzyński, Tadmor & Thiele (2003) JFM —



Continuous mode interpolation

 \equiv Morzyński, Stankiewicz, Noack, King, Thiele & Tadmor (2006) AFC —



Mode interpolation resolves intermediate states.

Generalized mean-field model

 $-\equiv$ Morzyński, Stankiewicz, Noack, Thiele & Tadmor (2006) AIAA --



Fluctuation energy

for transient



 $da_{\Delta}/dt = \sigma_D a_{\Delta} + c \left((a_1^{\kappa})^2 + (a_2^{\kappa})^2 \right)$ $\sigma = \sigma_1 - \beta a_{\Delta}, \ \omega = \omega_1 + \gamma a_{\Delta}, \ \kappa = a_{\Delta}/a_{\Delta}^{\infty}$

Generalized 3-dim. model \sim 10% error.

Wake stabilization as benchmark problem

 \equiv Lehmann, Luchtenburg, Noack, King, Morzyński & Tadmor (2005) CDC-ECC —

Control problem: stabilize wake at Re = 100



Actuation: (A) volume force, (B) cylinder oscillation Sensing with hot-wire: S(t) = u(6.5D, 2D, t)

Strategy of GM-based SISO control — Ehmann, Luchtenburg, Noack, King, Morzyśki & Tadmor (2005) CDC-ECC —

(1) Galerkin model $\mathbf{u} = \sum a_i \mathbf{u}_i$ $\frac{d\mathbf{a}}{dt} = \mathbf{f}(\mathbf{a}, b), b$: control (2) Energy-based control Let $K = \frac{1}{2} \sum a_i^2$. Determine $b = b(\mathbf{a})$ so that $dK/dt = \sigma K$, $\sigma < 0$ (3) Dynamic observer Plant: $\mathbf{u} \Rightarrow S(t)$ Observer: $\hat{\mathbf{a}} \Rightarrow \hat{\mathbf{u}} \Rightarrow \hat{S}$ $\frac{d\hat{\mathbf{a}}}{dt} = \mathbf{f}(\hat{\mathbf{a}}, b) + L(\hat{S} - S)$

(4) DNS with GM-based **SISO** control Control law $b(S) = b(\hat{\mathbf{a}}(S))$ volume force hot-wire DNS S b â **Observer Controller**

SISO wake stabilization in simulation

- \blacksquare Lehmann, Luchtenburg, Noack, King, Morzyński & Tadmor (2005) CDC-ECC —



Better models improve control!

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- \equiv Pastoor, Henning, Noack, King & Tadmor (2008) JFM (accepted) —

Experimental setup



 \blacksquare Pastoor, Henning, Noack, King & Tadmor (2008) JFM (accepted) —

Vortex model with \sim 1000 vortices.

Natural flow



Open-loop forcing



Closed-loop forcing

Phase angle

$$\Delta \Phi_{c_{\mu},c_{p}} = \angle (c_{\mu},c_{p})$$

optimal: $\Delta \Phi_{c_{\mu},c_{p}} = \pi$



- \equiv Pastoor, Henning, Noack, King & Tadmor (2008) JFM (accepted) -

Natural flow

smoke visualization $Re_H = 40\,000$



 $St_{wake} = 0.20$ $c_{D,0} = 1.2$ $\overline{c}_{P,0} = -0.5$

- \equiv Pastoor, Henning, Noack, King & Tadmor (2008) JFM (accepted) -

Open-loop controlled flow suggested by low-order model

. . suggested by low-order model $Re_H = 40\,000$



 $c_{\mu} = 0.015$ $St_A = 0.126$ $c_D/c_{D,0} = 0.85$ $\overline{c_D}/|\overline{c}_{P,0}| = -0.6$ 40% increase in base pressure. 20% decrease in drag.

- \equiv Pastoor, Henning, Noack, King & Tadmor (2008) JFM (accepted) -

Closed-loop controlled flow derived from low-order model

. derived from low-order model $Re_{H} = 40\,000$



 $c_{\mu} = 0.015$ $St_A = 0.17$ $c_D/c_{D,0} = 0.85$ $\overline{c_D}/|\overline{c}_{P,0}| = -0.6$ Same drag reduction.

But with 40% less actuation energy.

- \equiv Pastoor, Henning, Noack, King & Tadmor (2008) JFM (accepted) -

Closed-loop controlled flow derived from low-order model $Re_H = 40\,000$



 $c_{\mu} = 0.015$ $St_A = 0.126$ $c_D/c_{D,0} = 0.85$ $\overline{c_D}/|\overline{c}_{P,0}| = -0.6$ Same drag reduction with 40% less actuation energy. But only one (!) actuator.

Sketch of the high-lift configuration

— Luchtenburg, Günther, Noack, King & Tadmor (2007) JFM preprint —



Configuration: $Re = U_{\infty} c/\nu = 10^6$, angle of attack 6° **Actuation:** acoustic actuator at the upper side of the trailing flap **Simulation:** 2D URANS, LLR k- ω model, structured grid, ~90000 cells **Modeling:** Least-order Galerkin model for observation region explaining the control mechanism

URANS simulation of high-lift configuration

— Luchtenburg, Günther, Noack, King & Tadmor (2007) JFM preprint —

natural flow $St_{fl}^n = f^n c_{fl}/U_\infty = 0.32$

actuated flow $St_{\rm fl}^a = f^a c_{\rm fl}/U_\infty = 0.6$



Generalized mean field model

— Luchtenburg, Günther, Noack, King & Tadmor (2007) JFM preprint —



 $\frac{da_i}{dt} = c_i + \sum_{j=1}^{5} c_{ij}a_j + \sum_{j,k=1}^{5} c_{ijk}a_ja_k + g_i^1b + g_1^2\frac{db}{dt}$

Generalized mean field model

— Luchtenburg, Günther, Noack, King & Tadmor (2007) JFM preprint —

Dynamical system structure:

with state-dependent coefficients

$$\begin{split} \tilde{\sigma}^{n} &= \sigma^{n} - \sigma^{n,n} (A^{n})^{2} - \sigma^{n,a} (A^{a})^{2}, \\ \tilde{\omega}^{n} &= \omega^{n} + \omega^{n,n} (A^{n})^{2} + \omega^{n,a} (A^{a})^{2}, \\ \tilde{\sigma}^{a} &= \sigma^{a} - \sigma^{a,n} (A^{n})^{2} - \sigma^{a,a} (A^{a})^{2}, \\ \tilde{\omega}^{a} &= \omega^{a} + \omega^{a,n} (A^{n})^{2} + \omega^{a,a} (A^{a})^{2}, \\ a_{5} &= c + c^{n} (A^{n})^{2} + c^{a} (A^{a})^{2}, \end{split}$$

with $A^n = \sqrt{a_1^2 + a_2^2}$, $A^a = \sqrt{a_3^2 + a_4^2}$ and $\mathbf{b} = (b, \dot{b}/\tilde{\omega}^a)$

Phase portraits of transient flow:

URANS vs. generalized mean-field model

— Luchtenburg, Günther, Noack, King & Tadmor (2007) JFM preprint —



Amplitudes of transient flow:

URANS vs. generalized mean-field model

— Luchtenburg, Günther, Noack, King & Tadmor (2007) JFM preprint —



Lift coefficient of transient flow: URANS vs. generalized mean-field model — Luchtenburg, Günther, Noack, King & Tadmor (2007) JFM preprint $c_L(t) = c_{L0} + \sum_{i=1}^{4} k_i a_i(t) + k_5 (A^n)^2 + k_6 (A^a)^2 + k_7 (A^n)^4 + k_8 (A^a)^4$ 2.5 2.4 2.3 2.2 $\overline{\mathbf{O}}$ 2.1 2.0 1.9 Actuation on 1.8 5 10 20 15 25 0

t

Energetic interpration as competing modes

— Luchtenburg, Günther, Noack, King & Tadmor (2007) JFM preprint —



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Instabilities \mapsto **turbulence**



Edward Lorenz (1917–)

Statistical physics \mapsto **turbulence**

Ludwig Boltzmann (1840–1906) Equivalent subsystems:

1877 Entropy



Lars Onsager (1903–1976) Particle/vortex picture:

1949 point vortices

in 2D flows



Ludwig Liepmann's WARNING:

Robert H Kraichnan Wave/Galerkin

picture:

1955 Fourier modes = thermodyn. degrees of freedom



(absolute equilibrium ensemble)

= thermodyn. degree of freedom

How to partition the flow in equivalent subsystems (atoms)

(= thermodynamic degrees of freedom)???

Control \mapsto **turbulence**



Wiener 1948

Motivation for statistical physics approach

cylinder wake





Van Dyke, Album of Fluid Motion

Goal: description in statistical physics / thermodynamics

 \Rightarrow powerful concepts of entropy, entropy principles, ...

First task: Define the

thermodynamic degrees of freedom.

Ansatz: DoF = modes of a

traditional Galerkin model

R.H. Kraichnan L. Onsager





'Traditional' Galerkin method

- Fletcher 1984 Computational Galerkin Methods, Springer

Galerkin method



— 📃 Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —

dynamical system



📃 Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —



■ Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —



■ Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —



Fick's law of triadic interactions

📃 Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —

$$T_{ijk} = \alpha \chi_{ijk} \sqrt{E_i E_j E_k} \frac{\frac{1}{2}(E_j + E_k) - E_i}{E_i + E_j + E_k}$$



Fick's law of triadic interactions II

 \equiv Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —

$$T_{ijk} = \sigma_{ijk} \left[1 - \frac{3E_i}{E_i + E_j + E_k} \right], \quad \text{where} \quad \sigma_{ijk} = \frac{3}{2} \alpha \chi_{ijk} \sqrt{E_i E_j E_k}$$



Fick's law of triadic interactions *III*

— 📃 Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —



Fick's law for triadic interactions

- \equiv Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET --

Ansatz

$$T_{ijk} = T_{ijk}(E_i, E_j, E_k)$$

Properties from analysis of $T_{ijk} = q_{ijk} \overline{a_i a_j a_k}$

- (1) Homogeneity $T_{ijk}(\lambda E_i, \lambda E_j, \lambda E_k) = \lambda^{3/2} T_{ijk}(E_i, E_j, E_k)$
- (2) Zeros $T_{ijk}(E_i, E_j, 0) = T_{ijk}(E_i, 0, E_k) = T_{ijk}(0, E_j, E_k) = 0$
- (3) Symmetry $\dots T_{ijk} = T_{ikj}$
- (4) Monotonicity $\ldots \ldots E_i < \min\{E_j, E_k\} \Rightarrow T_{ijk}(E_i, E_j, E_k) < 0$
- (5) Energy preservation $\dots T_{ijk} + T_{ikj} + T_{jik} + T_{jki} + T_{kij} + T_{kji} = 0$
- (6) Realizability (strictly: $|T_{ijk}| \le |q_{ijk}| |a_i|_{\max} |a_j|_{\max} |a_k|_{\max}$)

$$|T_{ijk}| \lesssim |q_{ijk}| \sqrt{E_i E_j E_k}$$

Solution

$$T_{ijk} = \alpha \chi_{ijk} \sqrt{E_i E_j E_k} \frac{\frac{1}{2}(E_j + E_k) - E_i}{E_i + E_j + E_k}$$

with the totally symmetric triadic structure function $\chi_{ijk} := \frac{1}{6} \left(|q_{ijk}| + |q_{ikj}| + |q_{jik}| + |q_{jki}| + |q_{kij}| + |q_{kji}| \right)$ and α determined from energy flow consistency between donor and recipient modes.

FTT model — **extremal limits**

■ Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —



FTT model — **extremal limits**

E Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —



plasma physics analogy for charged particles in *E*-field



Periodic cylinder wake (Re = 100)

- \equiv Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —



Good agreement between DNS and FTT prediction!

Burgers' equation

— 📃 Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —

Boundary value problem

$$\partial_t u + (U+u) \partial_x u = g(x,t) + \nu \partial_{xx}^2 u$$

 $U = 1, \nu = 1/100$, energy source $g(x, t) = \sigma (a_1 \Theta_1 + a_2 \Theta_2), \sigma = 1/50$. BC: $u(x + 2\pi, t) = u(x, t)$

Galerkin approximation (here: N = 10, 1st to 5th harmonics)

$$u(x,t) = a_0(t)\Theta_0(x) + a_1(t)\Theta_1(x) + ...a_N\Theta_N(x)$$

$$\Theta_0 = \frac{1}{\sqrt{\pi}}, \ \Theta_1 = \frac{1}{\sqrt{2\pi}} \sin x, \ \Theta_2 = \frac{1}{\sqrt{2\pi}} \cos x, \ \Theta_3 = \frac{1}{\sqrt{2\pi}} \sin 2x, \ \dots$$

Galerkin system: $\dot{a}_0 = 0$

$$\dot{a}_i = \sum_{j=1}^{N} l_{ij} a_j + \sum_{j,k=1}^{N} q_{ijk} a_j a_k$$

nonlinearly coupled oscillators (i = 1, 2: self-excited, $i \ge 3$: damped)

Burgers' equation II— \blacksquare Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —

Travelling wave solution with energy source and diffusion term



Burgers' equation *III* — 🖃 Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET —

Truncated Burgers' solution without source and without diffusion

term 📃 Majda & Timofeyev 2000



Homogeneous shear turbulence (Re = 1000)

3D flow



Cumulative transfer term (GM and FTT)



Good agreement between GM and FTT prediction!

FTT applications

 $-\equiv$ Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET -

— and many follow-up publications $\equiv \equiv \equiv =$ —

- FTT \Rightarrow mean-field model
- rigorous system reduction of evolution equation

 $\mathbf{u} = \mathbf{u}_{\text{dyn}} + \mathbf{u}_{\text{slaved}} + \mathbf{u}_{\text{stoch}}$

- derivation of nonlinear subgrid turbulence model
- unified description of normal and inverse turbulence cascade
- fully nonlinear, infinite horizon control
- statistical mechanics & definition of entropy
- MaxEnt principle for attractor

. . .

FTT = eye opener + key enabler for many applications

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Configurations



Conclusions Noack, Cordier, King, Morzyński, Siegel & Tadmor (2009) Springer

Galerkin modelling for flow control is a doable art! $\mathbf{u} = \sum_{i=0}^{N} a_i \mathbf{u}_i, \qquad \dot{a}_i = c_i + \sum_{j=1}^{N} l_{ij} a_j + \sum_{j,k=1}^{N} q_{ijk} a_j a_k + g_i b$ More info: CISM Course in Udine, Sep. 15–19, 2008

- Physics mechanisms for turbulence control strongly nonlinear.
 - drag reduction of D-shaped body
 - lift increase of high-lift configuration
 - noise reduction of turbulent jet
 - ...

Model for natural and controlled attractor needed! ⇒ Upgrade Galerkin model with ergodic measure

Conclusions

 \equiv Noack, Schlegel, Ahlborn, Mutschke, Morzyński, Comte & Tadmor (2008) JNET

Finite-time thermodynamics model builds on GM $\mathbf{u} = \sum_{i=0}^{N} a_i \mathbf{u}_i, \qquad \dot{a}_i = c_i + \sum_{j=1}^{N} l_{ij} a_j + \sum_{j,k=1}^{N} q_{ijk} a_j a_k$ ⇒ first and second moments of unsteady flows 1D Burgers' eq., 2D wake, 3D shear turbulence. **FTT** \mapsto Statistical physics (economics) link • \mathbf{u}_i person /thermodyn. degrees of freedom) • $\sum q_{ijk}a_ja_k \Rightarrow T_i \dots pure \text{ communism /LTE}$ • $\sum l_{ij}a_j \Rightarrow Q_i$ pure capitalism /lin. instability

Both terms social market /partial LTE

FTT → energy-based and nonlinear control design

Turbulence closure with a Finite-Time

Thermodynamics of the turbulence cascade

Modes \rightarrow energy distribution \rightarrow mean flow & fluctuations

(Alternative to eddy-viscosity ansatz and uRANS)

Non-equilibrium cybernetics

Non-linear infinite-horizon control of the attractor via a manipulation of the turbulence cascade

Adds to control theory based on linearization and stabilization

Model-based feedback flow control

in experimental demonstrators

Improvement benchmarked against black-box-model control

Publications

More information: call +49-30-314.24732 or read

