Realizing turbulent statistics

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How to design an artificial inflow condition in simulations of the Navier–Stokes equation that is already fully turbulent? This is the turbulent inflow problem. This first question is followed by “how much of the true turbulence must be reproduced at the inflow?” We present a technique able to produce a random field with the exact two-point two-time covariance of a given reference turbulent flow. It is obtained as the output of a linear filter fed with white noise. The method is illustrated on the simulation of a turbulent free shear layer. The filter coefficients are obtained from the solution of the Yule–Walker equation, and the computation can be performed efficiently using a recursive solution procedure. The method should also be useful in the study of flow receptivity, when the processes of transition to turbulence are sensitive to the perturbation environment.

1. Introduction

In numerical studies of fluid flow, one usually focuses on a domain in time and space, which contains the features whose mechanisms are to be understood: this is the system to be studied, delimited by its boundaries. Inside the computational domain, the flow dynamics is modeled by the Navier–Stokes equations, and boundary conditions are imposed at the boundaries. The boundary conditions are here to reflect the impact on the studied domain of outside processes: how the rest of the world act on our system. Suppose that we are interested in the wake of a cylinder in a fully turbulent flow, as could be realized experimentally by placing a turbulence generating grid in a wind tunnel, upstream of the cylinder. Certainly the wake of the cylinder will be affected by the particular properties of the incoming turbulent flow: spatial and temporal scales of the turbulence as compared to the cylinder radius and the frequency of the vortices in the cylinder wake. For this study, one would like to concentrate the computational effort on a proper resolution of the flow about and behind the cylinder, and certainly not spend the computational resources into a precise computation of the transition to turbulence through the grid. The purpose of the present paper is to build an inflow condition which is already fully turbulent. This inflow condition—which is the input to our simulation—is a model for the output of the complex processes of transition to turbulence.

This topic is reviewed in Keating et al. (2004): “A priori and a posteriori tests for inflow conditions for large-eddy simulation”. We can read in their abstract that “consistent with previous investigations, it is found that the spectral content of the inflow velocity is important. Inflow conditions based on random-noise, or small-scale eddies only, dissipate quickly”.

Turbulent flows are advantageously characterized by their statistics; it is on a statistical description that we would like to base our inflow condition. Two questions can now be raised: which statistics must be accurately reproduced? and how can we generate a field
evolving in time with precisely these statistics? The first question is that of modeling and the second is that of the realization. It is interesting to note that in Keating et al. (2004), a distinction is not drawn between the technical details of the generation of the inflow and a question of most fundamental nature: how much of the true turbulence must be reproduced? This confusion probably results from the lack of a technique—once the needs are clearly identified—to produce an artificial field that contains faithfully that much of the true turbulence.

Just reproducing the mean flow profile is not enough: all information on the fluctuations is lost. The mean flow profile plus some random noise is still not enough: uncorrelated noise does not have the structure that will sustain the dynamics. Description of the magnitude, spatial and temporal spectrum of the fluctuations is contained in the two-point two-time covariance

\[ P_{ij}(r, t, r', t') = \overline{u_i(r, t) u_j(r', t')}, \]  

(1.1)

where the overbar denotes statistical average. This data describes how the velocity in the direction \( i \) at one position \( r \) and time \( t \) is related to the velocity in the direction \( j \) at an other position \( r' \) and an other time \( t' \). We will focus on these second order statistics. The question of the realization on the other hand will be the central part of this paper. We will show that it is possible to generate a random spatiotemporal field by filtering a field of uncorrelated noise; this artificial field will be tuned to have the exact two-point two-time covariance of the turbulent field. Our practical concern will be to choose the structure of the filter, and compute efficiently its coefficients. We will use an auto-regressive filter, whose coefficients will be obtained from the numerical solution of the Yule–Walker equation.

The development of the filtering technique used in the present paper took place in the context of signal modelling. For an excellent textbook on this, see Hayes (1996): *Statistical digital signal processing and modeling*. The widespread use of digital signal filtering opened the door to sophisticated designs. Signal modelling is one application of filter design where one tries to reproduce a given signal by the output of filter with for instance impulses at the input. This type of methods is used for instance for data compression. Consider for instance an audio signal consisting of a pure sine wave. This signal can be sampled in time, each time sample carrying the information of the signal magnitude. On the other hand, a sine wave is exactly described by its phase, amplitude, frequency and duration. One can thus imagine an audio compression based on piecewise Fourier interpolation. The audio device should then have the capacity to translate back the wave information to a temporal signal. We can generalize the example of sine wave interpolants, by including as well an information of growth of amplitude in time. Pursuing further this process of generalization, we can use as interpolant the impulse responses of linear filters. Of course, growing or decaying sine waves are simple special cases of such signals. The parameterization of the signal is no longer amplitude and frequency, but it is the filter’s numerical coefficients. Let us consider a commonplace family of filters, known as auto-regressive moving average (ARMA) with input sequence \( v^n \) and output sequence \( x^n \)

\[
\begin{align*}
\underbrace{a_0 x^n + a_1 x^{n-1} + a_2 x^{n-2} + \ldots} & = \underbrace{b_0 v^n + b_1 v^{n-1} + b_2 v^{n-2} + b_3 v^{n-3} + \ldots},
\end{align*}
\]  

(1.2)

The input sequence is \( v^0, v^1, v^2, \ldots, v^n, \ldots \), where \( n \) is the index of a time-like scansion. For an impulse we have \( v_0 = 1 \) and \( v_n = 0, \forall n > 0 \). The terms with coefficients \( a_i \) on the left hand side correspond to the auto-regressive function: they specify how the output
at time $n$ depends on the output at previous times. The terms with coefficients $b_i$ on the right hand side correspond to the moving average function: an average of the input at previous times. The properties of such filters can be studied rigorously: when is it stable? What is the duration of its impulse response? What is the frequency content of its output? Its properties can be described in the time domain as impulse responses, or in the frequency domain as transfer function. This kind of filters are commonly used for audio or video compression. It is also used for usual filtering purpose, as for example in noise reduction devices. For noise reduction, stochastic signal modelling is often used. The goal is no longer to fit a time sequence, but to fit a given statistics. The output is wished to have a given cross-covariance; it is the statistics that are the object of the interpolation. This type of methods is instrumental for optimal filtering designs, such as methods based on Wiener filtering. For instance, a filter can be optimally designed so as to remove from a signal a noise whose statistics is known; for this, one must in a first step build a filter that interpolates the noise’s statistical properties. Such filters equip for instance radar devices and mobile phones, two examples whose signal is typically very noisy.

It is interesting to note that even though the Yule-Walker equation is a widely used and mature tool, it is seldom found in fluid mechanics applications. Perhaps one reason is that it is most practical for systems with few channels, whereas data obtained from the Navier–Stokes equation have a large number of degrees of freedom. We will see that the formal application of the Yule-Walker equations to data derived from systems of partial differential equations raises a few challenges, which we note in §C.

We turn now to turbulent inflow generation. An overview of the literature can be found in Keating et al. (2004). Many approaches and contexts are analyzed in this review. Also, the salient properties expected from an artificial inflow are discussed. We present below four specific papers that should serve as references to understand and evaluate our contribution.

We first consider Klein, Sadiki & Janicka (2003) and di Mare et al. (2006). The authors understood that the statistics of the fluctuations should be considered: correlation in space and correlation in time. They use a filtering technique to generate a correlated field out of random noise. The intuition of using a filter to generate a field whose properties mimic that of a turbulent field was successful; indeed this is the necessary ingredient that introduces spatial and temporal scales for the fluctuations. For this task, they have chosen moving average filters: their output is a linear combination of past random inputs, i.e. $u_n = 0, \forall n > 0$ in (1.2). Unfortunately, this particular filter structure allows little freedom in the design of the output correlation; the procedure could not be pushed to the needed fidelity, that is to obtain a field with statistics as close as desired from the reference statistics. To elude this aspect, they have chosen to use reference statistics of exponential type, for which the filter coefficients can be derived so as to fit to measured turbulent properties.

A different approach was tested in Perret et al. (2008). Here an experimental turbulent flow is considered as the reference data. Using a rake of hot wire probes, they extract coherent flow structures by a proper orthogonal decomposition technique. Knowledge of these structures is equivalent to the knowledge of the two-point covariance. Then, using a Galerkin projection, they build a dynamic system which is essentially a reduced order model of the measured turbulent flow. After verifying that this system has the compulsory property of stability and that its attractor faithfully contains information on time scales of the reference flow, this model is marched in time and its state is used as an inflow condition. This method has the interesting feature of using a nonlinear model for generating the artificial turbulence. Nonlinear model reduction methods are
receiving much attention but the methodology is still rather constraining for turbulence. In particular, the authors were restricted to using just a few representative coherent structures lest the reduced model be unstable. Here again, we find a limitation to the need for fidelity.

A third approach was presented in Druault et al. (2004). After demonstrating that inflow fluctuations uncorrelated in space or uncorrelated in time lead to immediate decay of the turbulence, they devise an ingenious technique based on stochastic estimation. They assume that two aspects of the reference field are known: its two-point covariance, which can be measured once for all using two mobile hot-wire probes, and exact time series of the velocity at three points in space. From the time series and the spatial correlation, it is possible to estimate the field away from these chosen points in space: it is obtained from considerations of conditional probability. Here, the ingredient of the spatial scales comes from the two-point covariance, whereas flavor of time evolution is contained in a few exact time series. Three time series are needed to account for the several processes happening simultaneously in the reference field.

The method developed in our work owes a direct filiation to Klein et al. (2003). Here too, random noise is filtered to generate a correlated inflow. But we have chosen a different filter structure: auto-regressive as opposed to moving average, as will be described in the body of the paper. This choice was instrumental for a full flexibility of the output statistics, but it also gives a framework in which it is possible to impose explicitly correlations in space and in time.

To get more insight about the properties needed from an inflow generation techniques, let us consider three cases in which such a technique could be useful. One first thinks about the comparison between an experiment and a numerical simulation. In the experimental set-up, it is typically possible to measure very long sample series of complex flows, but spatial resolution or time resolution is a limitation, as when using for example hot wire probes and particle image velocimetry. If the inflow could be reproduced numerically, one could concentrate with a simulation on a domain where the effects of interest are confined. The simulation would typically provide a very detailed description of the flow and pressure field, but for short time samples. Thus, experiment and simulation can provide complementary viewpoints if their input are reproduced.

Considering now only simulation, an other context derives from a building-blocks view of turbulent flows in complex geometries. For instance, the transition from laminar to turbulent regime is simulated in a channel. Flow statistics at the channel outlet are regenerated at the inlet of a diffuser, whose outlet statistics could be regenerated at the inflow of a leading edge simulation and so on. Each block represent the mutation of the turbulence regime from one equilibrium state to an other one, depending on the particularities of the flow: indeed, the statistics of the turbulence in the channel, the diffuser and the leading edge are very different.

In the above we have focused on turbulent flow regimes, but description of flow fluctuations could as well be instrumental in the study of the processes of transition to turbulence. The classical view of transition to turbulence consists of the emergence of an unstable eigenmode, growing out of a featureless background noise. In this view, the selection of the appearing wavelengths and flow structures depend solely on the dynamics of the system itself. Nevertheless, the study of flow receptivity shows that the flow response could be dramatically affected by the nature of the incoming perturbations: roughness of solid surfaces, free-stream turbulence outside a boundary layer, vorticity stretching at a leading edge... (see Schmid & Henningson 2001). A distinction can be drawn between flows that are convectively unstable and flows that are absolutely unstable. A flow that is convectively unstable typically behaves as an amplifier for incoming
Realizing turbulent statistics

5

perturbations, see Huerre & Monkewitz (1990) and Chomaz (2005). Also, the processes of selective sensibility of flow systems have been described in the context of transient growth. A flow system is said to be selectively sensitive whenever a large response is observed only for a very specific type of perturbations. A celebrated example is the generation of streamwise streaks in boundary layers, as the response to streamwise vortices known as lift-up mechanism, see Butler & Farrell (1992) and Reddy & Henningson (1993). For flows whose dynamic response consists of a selective sensitivity, a precise description of the dynamics must be done hand in hand with a faithful description of their natural perturbative environment. An example where a linear system describing the stability of a flow is subjected to stochastic perturbations can be found in Farrell & Ioannou (1993). The method that we describe in the present paper can be useful in describing the natural noise environment. A similar context in which it is useful to properly describe perturbations is for flow control. Indeed the better the incoming perturbations are known, the better the controller can be tuned to act efficiently. In control optimization procedures, the description of the perturbation is a key element, see Hoeppner et al. (2005) and Chevalier et al. (2006).

We will illustrate our method in the case of a free mixing layer. The testing procedure will be: we simulate the spatial mixing layer, with as inflow a hyperbolic tangent base flow profile. We inject a large number of vortices, randomly located and with random circulation and radius. This is an artificial inflow, whose aim is to excite a rich response in the mixing layer. Some distance downstream, the flow has evolved into a natural turbulent mixing layer. This simulation will be called the ‘reference case’ in the sequel. We chose one downstream location at which the two-point two-time statistics (1.1) and the mean flow profile are measured. We subsequently run new simulations, using for the inlet, the mean field and perturbations statistics regenerated from the reference case. We will use three degrees of quality of the regeneration, in order to assess the performance of our method.

2. The flow and its statistics

In this section, we describe the flow that we consider, with its inlet condition, and show the statistics that we will in a second step seek to regenerate using the filtering technique.

The present numerical simulations are done by using the direct numerical simulation code of Fukagata et al. (2006), adapted to the mixing layer configuration. The computational domain has dimension \((L_x, L_y) = (80, 80)\) with grid resolution \((N_x, N_y) = (1024, 192)\). The grid stretching in \(y\) is set similar to that of Druzhinin & Elghobashi (2001). The top and bottom of the computational domain have a symmetry boundary condition, and at the outflow we impose a convective boundary condition for the velocity field, and a vanishing pressure gradient.

For all simulations, the interior of the domain is initialized with an unperturbed mixing layer. At the inlet of the simulation, a hyperbolic tangent inlet profile is imposed as a base flow profile. This inflow profile with two streams of different velocity will then diffuse slowly downstream due to viscous diffusion in addition to the complex vortex motions. Here we will consider Reynolds numbers of 400, large enough so that viscous diffusion remains minute. This Reynolds number is defined using as length scale the inflow vorticity thickness \((U_{top} - U_{bottom})/\max(U')\), where \(U'\) is the \(y\) derivative of the base flow, and using \(U_{top} - U_{bottom}\) as reference velocity.

The characteristics of this flow is that it is unstable to the Kelvin–Helmholtz instability. The region of shear in the domain centerline has an inflectional profile. The instability will
J. Hoepffner, Y. Naka & K. Fukagata

lead to the generation of vortices with radius of the order of magnitude of the thickness of the shear region. These vortices are advected downstream by the mean flow. When these have grown and saturated, they start interacting with each other and pairing occurs: two or more vortices that are brought up in close vicinity will induce each other a rotating motion and form a larger rotating structure, see Ho & Huerre (1984) for a review of the properties of mixing layers.

Statistics are obtained by sampling the velocity field every time unit during 10000 time units. This time span corresponds to 125 through-time on the lower velocity side of the inflow, and 250 through-time on the higher velocity side. The time step is 0.01 time unit.

The first step of our procedure consists in simulating a mixing layer which we will use as a reference case in the following sections. It is from this flow that we will extract the statistics that shall be regenerated using filters later on. We could choose to obtain this reference case by simulating a mixing layer with the steady inflow profile and let the instability play their role in generating the flow structures of interest out of the small numerical noise always present in simulations. Doing so would require a long spatial simulation domain for the transition to turbulence to occur. To help this process, we could introduce at the inlet, in addition to the mean profile, a small amount of noise, whose statistics would for instance be similar to that of the natural eigenmodes of instability of the mixing layer (see e.g. Druzhinin & Elghobashi 2001).

Here we adopt a slightly different approach; we chose to introduce already at the inlet a large amount of disturbances. This choice is motivated by the wish to stimulate in the mixing layer a wide range of flow structures, spatial and temporal scales. Note that this inflow is not built such as to mimic a natural configuration; it is thought such as to lead to a great variety of excitations. For this, we inject vortices at the inlet, whose properties: radius, circulation, position, time of appearance, is set randomly.

Each vortex has the following structure, with azimuthal velocity

$$V_{yt} = \frac{\Gamma}{2\pi r} \left[ 1 - \exp \left( -\frac{r^2}{r^2_{ci}} \right) \right].$$

We build an inflow field in $y$ and time, as the sum of the velocity fields of $N$ such vortices

$$\sum_{i=1}^{N} V(y_i, t_i, \Gamma_i, r_{ci}).$$

The properties of each vortex are random variables with the following statistical properties. The vortex location $y_i$ is Gaussian distributed with zero mean and standard deviation 0.5, the time of vortex advection through the inlet $t_i$ is uniformly distributed in the total time interval, with in average 6 vortices per unit time. The vortex circulation $\Gamma_i$ is Gaussian distributed with zero mean and standard deviation 0.5, and the vortex radius $r_{ci}$ is log-normal distributed with standard deviation 0.25. In order to avoid interaction of the vortices with the top and bottom boundary conditions of the computational domain, we introduce a smooth cut-off of the vortex induced velocity beyond 5 vortex radii $r_{ci}$.

The lesser domain height which we can thus use helps concentrating the computational ressources on long simulations for accurate statistics. The particular choice of this inflow structure is arbitrary, but it is a simple parameterization that serves the purpose of our reference inflow.

A snapshot of the vorticity field of a simulation excited in this fashion is represented in figure 1. One can clearly see the vortices appearing at the inlet, being advected by the mean flow, evolving and interacting. We can see the initiation of a pairing event at about $x = 50$. This simulation will now be referred to as the reference simulation. We
consider that its statistics are the “true” statistics that we will regenerate later.

We proceed now to describe in details the flow field. Indeed, in later section, we will start a simulation at one downstream location, using artificially regenerated inflow conditions, and compare the subsequent flow evolution with that of the reference case. In figure 2, we show a spatiotemporal evolution of the streamwise $u$ and vertical $v$ velocity components of the flow at $x = 20$. This $x$ location correspond to the vertical dashed line in figure 1. We can clearly observe the signature of vortices being advected through this downstream location. In figure 3, we give a statistical description on the flow at this location. In figure 3a) we can see the mean flow profile. It is superimposed on the hyperbolic tangent profile imposed at the inlet for comparison. We see that the occurrence of vortices soon increases the height of the shearing region due to their mixing action. We also show the statistics of the fluctuations of the flow about this mean profile. It is the variation in $y$ of the components of the Reynolds Stress tensor,

$$
\bar{u}(y,t)u(y,t), \quad \bar{v}(y,t)v(y,t), \quad \bar{u}(y,t)v(y,t),
$$

where the overbar denotes the mean value. We now look at temporal statistics, in figure 3b). It is the one point two-time correlation for $u$ and $v$

$$
\bar{u}(y,t)u(y,t + \Delta t), \quad \bar{v}(y,t)v(y,t + \Delta t), \quad \bar{u}(y,t)v(y,t + \Delta t).
$$

This data shows how each velocity component is correlated to itself in time, and gives information on the typical time scales present at that $x$ location.

We will now continue the description of the flow at that location but from a slightly different point of view. We would like to extract spatial structures that are coherent. We will now briefly describe what can be meant by coherent spatial structures, and how we can extract this information from the spatial statistics that we have shown in figure 3. The usefulness of these coherent structure as an alternative basis for the representation of the flow statistics will then clearly appear. Note that this change of basis is often referred to as “proper orthogonal decomposition”; we will discuss its details and see how the spatial and temporal statistics can be accounted for. For a review on this decomposition technique in fluid mechanics, see Berkooz et al. (1993).

We consider the spatial covariance of the velocity at this location, that is the two-point, one-time covariance

$$
P_{uu} = \bar{u}(y,t)u(y',t), \quad P_{vv} = \bar{v}(y,t)v(y',t), \quad P_{uv} = \bar{u}(y,t)v(y',t).
$$

Naturally, the two velocity components $u$ and $v$ behave in a coordinated manner, this coordination being the witness of the dynamical processes at play. We can thus consider
that the flow field is described by a composite vector, built as the concatenation of the
two velocity components, say \( q \)

\[
q(y,t) = \begin{pmatrix} u(y,t) \\ v(y,t) \end{pmatrix}.
\]

With this representation, the covariance information is carried by the following composite array

\[
P_{qq} = \overline{q(y,t)q(y',t)} = \begin{pmatrix} P_{uu} & P_{uv} \\ P_{vu} & P_{vv} \end{pmatrix}.
\]

The long vector \( q \) has as elements the values at a given time of the velocity components
at the mesh nodes in \( y \). The top elements of this vector correspond to the \( u \) velocity,
and the bottom elements correspond to the \( v \) velocity. We can think that behind this
representation, there is an implicit choice of a basis; this is a physical space basis. This
choice of basis is convenient for visualization of the data in physical space, that is, as
long as it is the spatial coherence of the data that we are interested in. On the other
hand, it is perfectly possible that an other choice of basis be of interest in view of our particular purpose.

As an alternative representation, we will now consider a very special basis, the basis in which the covariance matrix \( P_{qq} \) is diagonal. Of course this basis is built out of the eigenvectors \( V_i(y) \) of \( P_{qq} \). As said, the matrix is diagonal in this basis, and the diagonal elements are the eigenvalues \( \lambda_i \) associated with the eigenvectors. Let us now consider the meaning of this property of being diagonal.

The matrix \( P_{qq} \) was a covariance matrix in the physical space basis, and remains a covariance matrix in the new basis; indeed, in the new basis, \( q \) is described not by the values of the velocity at the mesh point, but by the expansion coefficients \( c_i \)—the coordinates—of \( q \) on the eigenvectors

\[
q(y, t) = \sum_i c_i(t)V_i(y),
\]

where the \( V_i(y) \) are the eigenvectors—evolving in space—and \( c_i(t) \) are the coordinates in the new basis, evolving in time. \( P_{qq} \) expressed in the basis of the eigenvectors is thus the covariance matrix of the coordinates \( c_i \)

\[
\hat{P}_{qq} = \overline{cc}^H = \begin{pmatrix}
    c_1 c_1 & c_1 c_2 & \cdots & c_1 c_m \\
    c_2 c_1 & c_2 c_2 & \cdots & \vdots \\
    \vdots & \vdots & \ddots & \vdots \\
    c_m c_1 & \cdots & \cdots & c_m c_m
\end{pmatrix} = \begin{pmatrix}
    \lambda_1 & 0 & \cdots & 0 \\
    0 & \lambda_2 & \cdots & \vdots \\
    \vdots & \vdots & \ddots & \vdots \\
    0 & 0 & \cdots & \lambda_N
\end{pmatrix},
\]

where the superscript \( H \) denotes the transpose. The physical meaning of this covariance matrix being diagonal is thus clear: the spatial structures described by the eigenvectors have zero correlation. Since at a given time, the knowledge of the expansion coefficients \( c_i \) gives strictly no information about the expansion coefficient on an other eigenvector \( c_j \), then the two eigenvectors are coherent structures.

This analysis corresponds to the plots in figure 4. In figure 4a), we show the three coherent structures with largest variance. Note that each eigenvector has of course a \( u \) component and a \( v \) component. In this representation, it is not straightforward to identify each structure with a physical process since these are one-dimensional structures and time evolution is not accounted for. In figure 4b) we represent the evolution in time of the coordinates \( c_i \) for these three structures. We can note that these three most energetic structures have similar amplitude and similar time scales. Typically, structures with lesser variance have shorter time scales.

These uncorrelated structures pertain to the two-point one-time information. Thus, they carry no information about the time behavior of the structures, that is the time evolution of the \( c_i \) must be studied a posteriori. For instance, we have seen that by construction, we have the property

\[
c_i(t)c_j(t) = 0, \quad i \neq j,
\]

but there is no reason why they should be uncorrelated at two times \( t \) and \( t + \Delta t \). If we now consider the two-coordinate two-time covariance

\[
\overline{c_i(t)c_j(t + \Delta t)},
\]

we recover the full statistical information of interest. This information is represented in figure 4c) for the covariance of the first coordinate with itself, denoted as \( (1,1) \), and the two next coordinates \( (1,2) \) and \( (1,3) \), while varying the time lag \( \Delta t \). We observe that the first structure has a negative peak of correlation about \( \Delta t = 3 \), indication of a typical
period of oscillation of twice that duration. As expected from the choice of basis, the first structure has zero correlation with the other ones for time lag $\Delta t = 0$, but we observe a peak of correlation between the first and second structure at about $\Delta t = 1.5$, sign of the phase quadrature typical of structures combined to represent advected fluctuations.

3. Filtering noise

We would like to generate a field evolving in time, that has the same two-point two-time statistics as that of the reference simulation at the chosen $x$ location. This field must have steady statistics, and the method should allow to reproduce as accurately as desired the target statistics. The most simple random field is uncorrelated Gaussian noise. Its statistics are well defined and it is convenient theoretically. It is also convenient from a computational point of view, since efficient algorithms are available to realize large arrays of Gaussian white noise. The approach that we will use to generate the inflow will be to filter white noise. The filter will introduce correlation in space and in time as the footprints of its structure and its coefficients. The realization problem: 'how can we generate a field with the desired statistics?', is thus transformed into the computation of the filter coefficients such that the output of the filter has the desired statistics.

3.1. Scalar case

We start by illustrating the method on a simple scalar case. For a very good textbook on filtering, please see Hayes (1996). A convenient structure is that of the auto-regressive filter. Consider the order one filter

$$x^n + ax^{n-1} = v^n. \quad (3.1)$$

Here, $n$ denotes the index of time sequences. $v^n$ is the input sequence, which we will assume has variance $Q$ and zero correlation from one time to the other

$$\langle v^n v^m \rangle = Q, \quad \langle v^n v^{m+k} \rangle = 0.$$

In (3.1), $a$ is the single filter coefficient, and $x$ is the output sequence. We would like to know now how the statistics of $x$ depend on $a$ and $Q$. We denote $P$ the statistics of $x$, for instance the variance of $x$ is $P_0 = \langle x^2 \rangle$. We are also interested in the covariance of
Realizing turbulent statistics

$x$ at different times, so we denote

$$P_k = \bar{x^n x^{n+k}}.$$ 

From (3.1) we are able to derive a system of equations to determine $P_k$ as function of the parameters $a$ and $Q$. For this we multiply it first with $x^n$ and take the mean value, we get

$$\bar{x^n x^n} + a \bar{x^n x^{n-1}} = \bar{x^n v^n}.$$ 

To determine the term labelled with the question mark, we multiply (3.1) with $v^n$ and take once again the mean value, to obtain

$$\bar{x^n v^n} + a \bar{x^{n-1} v^n} = \bar{x^n v^n}.$$ 

where $\bar{x^{n-1} v^n}$ is zero because the output $x^{n-1}$ cannot depend on future input due to causality in (3.1). We thus replace $\bar{x^n v^n}$ with $P_0$, to obtain the first equation for $P$

$$P_0 + aP_1 = Q.$$ 

We need a second equation, for this we multiply (3.1) by $x^{n-1}$ and average to get

$$P_{-1} + aP_0 = \bar{x^n x^{n-1}}.$$ 

where once more, $x$ does not depend on future input. We then have the system of two equations

$$\begin{cases} P_0 + aP_1 = Q, \\ P_{-1} + aP_0 = 0. \end{cases}$$

(3.2)

This system is known as the Yule–Walker equation. From its definition, $P_k$ must be even with respect to $k$: $P_k = P_{-k}$, the unique solution of this system is thus

$$\begin{cases} P_0 = Q/(1 - a^2), \\ P_1 = -aP_0. \end{cases}$$

(3.3)

Here, $P_0$ is the variance of $x$ and must be positive, thus $|a| \geq 1$ would lead to a contradiction. In fact, the system is unstable whenever $|a| > 1$, in which case the mean of its output is not defined. We see also that $P_1$ will be smaller than $P_0$ in amplitude. From these two values of $P_0$ and $P_1$ we can also get $P_2, P_3$ and so on, by multiplying (3.1) with $x^{n-2}, x^{n-3}, \ldots$, which lead to the recursion

$$P_{k+1} = -aP_k.$$ 

In these derivations, we have assumed that the filter parameters $a$ and $Q$ were known, and that we were interested in obtaining the statistics of $x$, but we could do the other problem where one want the output to have the statistics $P_k$, and would like to know what are the corresponding filter coefficients $a$ and $Q$. This associated problem—the signal modelling problem—is formulated and solved in the same way. Here, the solution is given by (3.3),

$$a = -P_1/P_0, \quad Q = (1 - a^2)P_0.$$ 

This is the problem that we are interested in for the present paper; the statistics of the inflow are known ($P_k$), and we want to build the associated filter.

The system in (3.1) is an order one system: the present value of the output depends on the previous step of the output and on the present input. Due to this choice, there is
only one filter coefficient $a$, thus little freedom in shaping the output statistics. We can nevertheless imagine filters of higher order

$$x^n + a_1 x^{n-1} + a_2 x^{n-2} + \cdots + a_p x^{n-p} = v^n,$$

here a scalar filter of order $p$, with input sequence $v$ and output sequence $x$. For this filter, we obtain a Yule–Walker system as for (3.2), but with $p + 1$ equations.

In §A, we have included a comparison of the ARMA filter with the state space filter formulation, and indicated the similarities between the Yule-Walker equation and the Lyapunov equation.

3.2. Filter for the inflow

The system (3.1) that we have used as an example had scalar input and output sequences $v$ and $x$. For the inflow of our mixing layer, the sequence that we need to generate is the value of the $u$ and $v$ velocities at the mesh nodes in $y$ at one downstream $x$ location, it is thus a vector sequence. We can equivalently consider a formulation in the basis of the coherent structures, in which case the filter output must be the time sequence of the coordinate vector of the inflow in this basis. We thus need a filter with a vector input sequence and a vector output sequence; this filter shall thus have matrix coefficients. In the signal filtering literature, such system is called a multi-channel filter.

We still denote the output at step $n$ as $x^n$, but now $x^n$ is a vector of length $m$, and the filter coefficients will be denoted $A_0, A_1, \ldots, A_p$, thus $p$ matrices, where $p$ is the filter order. The input sequence $v$ is still uncorrelated in time, but we need to allow a correlation between its components in space. This is described by the one-time covariance matrix $Q$. Thus, (3.1) becomes

$$x^n + A_1 x^{n-1} + A_2 x^{n-2} + \cdots + A_p x^{n-p} = v^n. \tag{3.4}$$

The two-time statistics of $x$ will now be denoted $P$ and defined as

$$P_k = x^n x^{(n-k)H},$$

where $H$ denote the transpose operation. From this definition, we see that $P_k$ has the property, $P_{-k} = P_k^H$. Now $P_k$ is an $N \times N$ matrix of the covariance coefficients of the $m$-elements vector $x^n$. Performing the same manipulations as for (3.1), we obtain

$$
\begin{align*}
\left\{ \begin{array}{lllll}
P_0 + A_1 P_1 & \cdots & + A_p P_p & = Q, \\
P_{-1} + A_1 P_0 & \cdots & + A_p P_{-1} & = 0, \\
\vdots & \vdots & \vdots & \vdots & \\
P_{-p} + A_1 P_{-p+1} & \cdots & + A_p P_0 & = 0,
\end{array} \right\} \tag{3.5}
\end{align*}
$$

which we can rewrite conveniently as a matrix product

$$
(I \mid A_1 \ldots A_p) \begin{pmatrix}
P_0 & P_{-1} & \ldots & P_{-p} \\
P_1 & P_0 & \ldots & P_{1-p} \\
\vdots & \vdots & \ddots & \vdots \\
P_p & P_{p-1} & \ldots & P_0
\end{pmatrix} = (Q \mid 0 \ldots 0). \tag{3.6}
$$
Realizing turbulent statistics

If we now segment $P$ as $P_{11}, P_{12}, P_{21}, P_{22}$, we have

$$AP_{22} = -P_{12},$$

$$Q = P_{11} + AP_{21}.$$  \hspace{1cm} (3.7)

We see that the system can be solved in two steps, first for the filter coefficients $A$ and second for the covariance $Q$ of the input sequence. The computation of $A$ can be performed directly by any linear system solver as

$$A = -P_{12}P_{22}^{-1}$$

when the number of elements in the output vector and the filter order are not too large. When on the other hand, the size of the matrices in this system precludes a direct solution, we can use a very efficient recursive solution procedure, as described in appendix B. In appendix C, we discuss cases in which $P_{22}$ might not be invertible.

Now that we have a filter, the last technical step is to generate the random field with the desired statistics: the realization. As said, the input of the filter must be white noise, that is a vector sequence $v^n$ uncorrelated in time, whose element-to-element statistics are described by $Q$, that is, $Q$ is the one-time covariance matrix of $v$:

$$Q = v^n v^n H.$$

It is easy to generate large fields of uncorrelated white noise, as for instance using the function `randn` in Matlab; we will now see how to give it a covariance $Q$. This is in fact as well a filtering problem, a much simpler filtering problem. For this we start by deriving the covariance of $v = Fw$ where $w$ is an uncorrelated random vector and $F$ is an arbitrary matrix. By construction, the covariance matrix of $w$ is the identity matrix $I$ and the covariance of $Fw$ is

$$Q = (Fw)(Fw)^H = F WW^H F^H = FF^H.$$  

We can thus build the desired random input $v$ by building $F$ through the Cholesky factorization $FF^H = Q$. The sequence $v^n$ thus obtained is to be fed to the filter (3.4). To start the sequence, we need $p$ initial steps of the output, for which we can use $x^i = 0$, $i = 1, \ldots, p$ at the expense of an initial transient. During this transient the statistics of the output shall be different from the steady state statistics, which are the useful ones for our purpose. This transient has time duration about that of the filter impulse response.

Let us now quickly summarize the steps followed to generate a field with given statistics. First the two-point two-time statistics of the reference field is measured. From the two-point covariance, we obtain the coherent structures $V_i(y)$. By transforming the field in the basis of these coherent structures we obtain the time evolution of the coordinates $c_i(t)$. From this data, we can build the two-coordinate two-time covariance $P$. We can now build the filter. The filter matrices are obtained by solving (3.7) for $A$ in a first step, and the input one-time covariance $Q$ is obtained from $A$ in a second step. In order to generate the input sequence $v$ from a completely random field $w$, we need to factorize $Q$ as $FF^H$, to have $v = Fw$. We are now in position to generate the desired field by marching (3.4), with initial condition $x^0 = \cdots = x^p = 0$.

### 3.3. A scalar illustration

We apply the solution of the Yule–Walker equation to a reference scalar sequence with time covariance

$$P_k = \cos(0.6\pi t_k)\exp(-t_k^2/2),$$
where the time $t \in [0, 20]$ is discretized at 70 linearly spaced sample times. It is fitted using filters of three different orders: $p = 5, 20, 50$. The temporal correlation of the output of the three filters are shown in figure 5. By construction, the fit is exact to machine accuracy for time sample from 0 to the order of the filter. For time lags longer than the filter order, the filter output statistics is not constrained. This may result in spurious correlations for time lags larger than the filter order. This effect is analogous to the Gibbs’ phenomenon for polynomial interpolation, and is visible for the present example.

Indeed, in (3.5), we have imposed that the cross-correlation be exactly that of the given statistics for all time lags up to filter order $p$. For larger time lag, nothing is imposed on the cross-correlation of the filter output. In cases where this effect is strong, an alternative formulation can be used where more equations are written than the filter order. This overdetermined system is then solved by the method of the least squares. For the purpose of the present paper, thanks to the recursive solution method of the Yule–Walker equation described in appendix B, we are not restricted in the filter order. Also, we will not observe spurious oscillations when fitting the turbulent inflow in §4, we have thus kept to this first formulation. An other motivation for this choice is that we are not aware of a recursive solution algorithm adapted to the least-square approach.

3.4. Realizing the inflow statistics

In §2, we have described the flow field at one downstream location: space/time diagrams and different representations of its statistics. We then in §3.2 have introduced a filtering technique to generate an artificial field evolving in time with desired statistics. In the present section, we will construct these filters and discuss their properties for the particular application of the inflow generation. Using the filter output for the inflow of new simulations of the Navier–Stokes equation will be done in the next section.

We have discussed in §2 the possibility of choosing different bases to represent the data. We saw that the eigenmodes of the two-point covariance matrix were particularly interesting because they have zero correlation for zero time lag. This will prove a useful property, as discussed in details in appendix C. The filter will be built such as to realize the two-coordinate two-time statistics of the inflow $c_i(t)c_j(t + \Delta t)$.

In figure 6, we compare the variance of the first coordinate $c_1$ and its covariance with the two following coordinates $c_2, c_3$. We have built two filters, with order respectively $p = 5$ and $p = 50$. By construction (see (3.5)), the fit is exact for time lags up to filter order, this is of course respected here, for larger time lags, nothing is imposed.
Nevertheless, we can see here that the order 5 filter shows a good fit for time lags much larger. It means that the statistics of the coordinates is itself in fact not much more "complicated" than an order 5 process. In the figure, we show as well the fit for the order 50 filter, which is able to reproduce in details the low energy oscillations of the statistics’ tail.

Once generated, we can transform the field of coordinates varying in time to physical space by back-projection using the eigenmodes, as in (2.3). In figure 7 we show a sequence of the time evolution of the streamwise velocity at the considered $x$ location, and visually compare it to the output of the filter. Here we have added the mean flow profile. These two fields originate from very different processes: one is a subset of the velocity field of a numerical solution of the Navier–Stokes equation—that is the state evolving in time of a nonlinear partial differential equation—and the other is the output of a linear filter whose input is white noise. By construction these two fields have the same two-point two-time statistics. The visual agreement is fair, we can observe similar time scales at different heights in the flow domain and similar amplitude of the fluctuations.

The physical space comparison of the reference statistics and the realized statistics is done in figure 8. There we first show the variance of the Reynolds stresses, varying in $y$, and a choice of two-point two-time statistics. For these results, we have used a filter order $p = 200$. Here, the statistics of the filter output are computed using a sample average, which might allow for a slight discrepancy at time lags lower than filter order.

In the filter setting, there are two parameters which define the accuracy to which the reference statistics is fitted. These two parameters are $m$ the number of retained coherent structures, and $p$ the order of the filter. The number of modes decides how many degrees of freedom are kept in the flow description: each of these degree of freedom is the coordinate onto the associated coherent structure, and will correspond to one channel of the filter. The filter order $p$ set the extent in time (the time lag) up to which the fit is exact.

To test the method of inflow generation, we have chosen to over-perform the accuracy in terms of channel number and filter order. We are testing the idea of regenerating the two-point two-time correlation and not the specific technical details of the regeneration.
We did so also because the efficient recursive solution technique allows it. We see this efficiency as a strong aspect of the method which we would like to emphasize.

We found that 50 coherent structure carry more than 99.9 percent of the turbulent kinetic energy. We will thus use an \( m = 50 \) channels filter. For the time extent, we see on figure 6 that a time lag of 20 time units is well over the correlation time, we thus generate the inflow condition with filters of order \( p = 200 \).

We now touch upon a subtle aspect of the inflow generation. Since the inflow is a plane instead of a volume, it is not strictly speaking concerned with fluid incompressibility. On the other hand, it is reasonable to assume that inlet fluctuations are for short distances simply advected at the mean flow velocity, thus leading to a convective spatial derivative.
in the streamwise direction. If the continuity equation evaluated with this approximation was violated, a rapid unrealistic evolution would be forced through the pressure. The reference field satisfies incompressibility, and the continuity equation is linear, thus any field reproducing the two-point two-time covariance also satisfies this property. For the same reason, each single coherent structure as well satisfy this property.

We have shown the regenerated streamwise velocity in figure 7. It is more informative on the other hand to represent the vorticity since it has more structured features, tracing the advected vortices. We use the convective derivative in the streamwise direction to derive the vorticity at the fixed $x = 10$, corresponding to the location of the regenerated inlet condition. The vorticity field in $y$ and time is shown in figure 9. We see on this graph, that despite generating the correct two-point two-time covariance of the reference field, the large scale vortical structures are absent from the artificial inlet. Therefore, it takes a recovering length downstream of the inlet, before the artificial flow can recover the proper vortical elements. This recovering length is related to the mean vortex size at the inlet location.

4. Using the realized field as inlet condition

We have confirmed in the previous section that the filtering technique is able to generate inflow conditions with the desired statistics. We will now run simulations using these regenerated fields and associated mean profiles as inflow conditions.

For this we will use three qualities of regenerated inflows based on the measured statistics at $x = 10$. In the first one we set to zero the correlation in time. This is simply implemented in our framework by building a filter with order $p = 0$: the filter is thus simply $x^n = v^n$. The input sequence $v$ and thus $x$ has the spatial correlation $Q$. The inflow thus generated has the exact two-point one-time correlation of the reference flow, but zero correlation in time. We will refer to this method as: "no time correlation".

The second quality of inflow generation is as follows. We keep the exact time correlation, but we discard the correlation between the different coherent structures. To generate such an inflow, we apply the complete filter procedure with $m = 50$ and $p = 200$, but prior to this, we artificially set to zero the off-diagonal elements of the $P_i$ matrices in (3.5). This amounts for instance to having the curves labelled (1, 2) and (1, 3) set to zero in figure 6. This leads to an inflow smooth in time and in space, but who lacks the fine details on the interplay of the different structures. We will refer to this inflow generation as: "no cross correlation".

Figure 9. Flow vorticity for for fixed $x$ varying in time a) the reference field at $x = 10$, and b) for the regenerated inflow; the vorticity is computed using the convective derivative in the streamwise direction. We see that the regenerated inflow lacks the large scale features of the passing vortices.
Figure 10. Snapshots of the vorticity field of the reference simulation, compared to that of the three inflow generation methods starting at $x = 10$. We see at the inlet fluctuations reminding of the lack of phase relationship observed on figure 9. Nevertheless we confirm here that the flow field quickly adjusts, lending confidence that the decisive ingredient are preserved.

The third quality of inflow is that which reproduce the exact two-point two-time correlation. This is the "full correlation" inflow. For the three methods we will regenerate the reference statistics at $x = 10$, a position where the vortex inflow of the reference simulation has had time to settle.

The set-up is illustrated in figure 10: a snapshot of vorticity of the reference simulation is compared to snapshots of the simulations using as inlet the filter outputs based on the three methods.

Of course, the instantaneous fields of the reference simulation and those of the regenerated inflow are not supposed to be identical; on the other hand their statistics should be the same if our method is successful. It is thus the statistics of the reference field and those of the regenerated simulations that should be compared. A first comparison is presented in figure 11, where we show the downstream evolution of $u u, v v, \text{ and } u v$ along the centerline $y = 0$.

We can see that the vortex inflow of the reference simulation have a quick adjustment where the amplitude of the fluctuation decays, and then grow again slowly once relaxed.
to fluctuations that the mixing layer can naturally sustain. We first concentrate on the regenerated flow with no time correlation. At $x = 10$, position of the inflow, all components of the Reynolds stress have exactly the value of the reference, indeed, the correct statistics are imposed at the inflow location. But we can see that these fluctuations cannot be sustained by the Navier–Stokes equations and decay rapidly. The amplitude of the fluctuations then start growing again, thanks to the instabilities in the mixing layer, but never can reach up to the fluctuation amplitude of the reference flow. Turning now to the inflow generated with no cross correlation, we can see that the fluctuation amplitude follow a similar trend to the no correlation case, we observe a quick decay in amplitude, though of lesser extent. Once again after this decay, the remaining fluctuations can feed the natural instability of the mixing layer and we observe growth again. These two behavior can now be compared with that of the full correlation method. For $uu$ and $vv$, we cannot distinguish a phase of decaying downstream of the inlet: the fluctuations have the structure necessary to be sustained by the natural flow dynamics. The fluctuation amplitude grows slowly, following in that the amplitude of the reference simulation.

We have represented as well the centerline Reynolds stresses for the full correlation
case with inlet condition at \( x = 20 \), farther downstream. We see a trend similar to the case of \( x = 10 \), but degraded, with a first overshoot of \( uu \) then decay of the fluctuation amplitude below that of the reference case. The reason of the degradation of the inlet condition for \( x = 20 \) can probably be understood by considering figure 9 where we saw that the artificial inlet field does not carry the clear vertical structure. This is in opposition to the reference flow at \( x = 20 \), since at that position, the fluctuating field has had time to organize itself large vortices with slow time scales of evolution.

Figure 12 displays the profiles of the components of the Reynolds stress. We can see that the mean flow is not very much sensitive to the inflow generation technique, but still, best fit is seen for the full correlation method. It is clear on this figure that all the methods reproduce exactly \( uu \), \( vv \) and \( uv \) at the inlet, but that this is not sufficient for a proper flow behavior, as can be seen by the profiles downstream of the inflow for "no time correlation" and "no cross correlation".

See figure 13a) for a comparison of the one-point two-time data for the full correlation method at \( x = 30 \). Very similar structures are observed. We can now turn to third-order data. See figure 13b) for \( uuu \) and \( vvv \). We have seen that the original second order moments are well recovered with artificial inflow—in all the domain and not only at the inlet. It is interesting to consider third order statistics, since these are not specified for the filter output. We can see in the figure that at the inlet, these third order moments are zero, since their values are not specified through the filter design. We see that \( uuu \) is able to relax to a profile similar to that of the reference field in about ten spatial units, but a longer relaxation is need for the \( vvv \) component, which starts to resemble that of the reference after as much as 20 spatial units downstream of the inlet.

5. Discussion

The main results of this paper are presented in (3.7) for the Yule–Walker equation, and in figure 10 where we compare the instantaneous vorticity fields of a reference computation of a turbulent free-shear layer to simulations where the inflow is artificially regenerated. A quantitative check of the flow obtained in the domain is provided in figure 11. On that figure, the inflow with exact two-point two-time correlation is compared
with two degraded versions of the method: discarding time correlation and discarding cross correlation between the coherent structures. We see in Keating et al. (2004) that an inflow of low quality induces a rapid decay of the fluctuation amplitude downstream. We found this effect in our cases too, for the "no time correlation" and "no cross correlation" inflows. We may coin this as whether the Navier–Stokes equation accepts or rejects the artificial inflow fluctuations. If the injected fluctuations cannot live on in the flow, then they are indeed rejected and the fluctuation amplitude rapidly decays. We can say that our correlated inflow is in this sense accepted by the Navier–Stokes equations.

When a method is proposed for the turbulent inflow problem, one should also have a series of tests to judge the quality of the method. In Keating et al. (2004), the chosen testbed is a plane channel flow. The inflow quality is tested by: "how far downstream of the artificial inflow does the turbulence become natural again?". The longer it takes, the more costly the computations since a longer domain shall be needed. Here, there is indeed a well defined natural turbulent regime since this flow is homogeneous. The cases of non-homogeneous flows are more demanding, since simple inflow conditions based on recycling the outflow into the inflow is not directly applicable. If the non-homogeneous flow configuration has a self-similar development, then the statistics of its fluctuations may as well be self-similar, in which case an artificial inflow will relax to a natural evolution. This is the case in our evolving free shear layer for instance. If on the other hand there is no self-similarity, there is then no natural state of the turbulence; the statistics evolve with the flow from that of the source of excitations. Thus in this case, the low fidelity of an artificial inflow cannot be compensated by a longer computational domain.

"How much of the true turbulence must be reproduced?" ultimately depends on the needed degree of accuracy. For the cylinder in a turbulent flow which we mentioned in our introduction, the quality of the artificial inflow should be such that the cylinder wake response is the same—that is—up to the sensitivity of the process itself. Unfortunately, if an inflow condition must be good for all possible purposes, it is probably all of the true turbulence that we will need to reproduce; this goal is beyond our reach.

We must thus seek to formulate the turbulent inflow problem in a manner relevant for itself. This formulation should be independent on the precise case that we would like to use the inflow on, and be useful for the development of new methods. The test procedure typically consists a reference turbulent flow, and a simulation with an inflow which reproduce the reference at one downstream location to a certain degree of accuracy. The flow evolution downstream of this inflow must then be compared to the reference.
The useful question can then be "how much of the true turbulence must be reproduced at the inflow if that much of the true turbulence is to be reproduced downstream of the inflow?".

We have been able to test the method on a two-dimensional flow case, and it is clear that its ability to reproduce the important features of a turbulent inflow cannot be safely assessed before a full three-dimensional flow is actually tested. The present paper was written with in scope to describing accurately the technicalities of the method, and provide the conceptual context in which its testing is possible, while avoiding the heavy computations required by a full 3D turbulent simulation. Fortunately, the filtering technique is formulated in the orthogonal basis of the coherent structures of the inflow. Once this transformation done, only expansion coefficients are manipulated, which are indifferent to the flow dimensionality. Memory-efficient techniques are available to obtain the coherent structures of flows, using proper-orthogonal decomposition. This can be done for instance using the method of snapshots. It should thus be possible to get the statistical data for three-dimensional flows. Certainly, more coherent structures will then be necessary for a precise statistical description, but the filter computations shall be tractable thanks to the recursive resolution technique described in appendix B.

The main technical limitation of the formulation pertains to the discrete nature of the filter structure we have used: discrete in time and discrete in space. Spatial and temporal manipulation of the input and output fields in the filter are not explicitly scaled as temporal and spatial derivatives. Therefore, increase of the sample rates does not induce convergence of the filter coefficients towards an ideal continuous limit. We have pointed in appendix C to references which offer alternative filter formulations that satisfy the desired convergence properties, at least for temporal sampling. A second shortcoming has a more subtle origin, pertaining to the linearity of the statistical data we challenged to regenerate: the two-point two-time covariance. The information carried by the two-point two-time covariance is equivalent to the spatiotemporal spectrum and thus fails to describe the instantaneous phase relationship of the active structures of the turbulence. This loss of phase information is discussed in details in Keating et al. (2004). We have shown in figure 9 how the vorticity field right at the artificial inlet did not carry the large scale vortical structures that would be necessary for immediate adaptation from the inlet condition to the natural evolution downstream. We also used this argument to explain why in figure 11, the inflow regenerated at \( x = 20 \) was not as efficient as that for \( x = 10 \).

The use of this method relies on the knowledge of the mean flow profile, and on the two-point two-time covariance in that cross-flow plane which is to become the new inflow. This data can be measured in experiments. Doing these measurements is a necessary step whenever experiments and simulations are to be compared. In the general case on the other hand, it should be very valuable if a database was made available where one could find the two-point two-time covariance along cross-flow planes for typical flow cases: channel flow, boundary layer, free jet, free shear layer, wall-jet, cylinder wake.

Appendix A. Relation with other filter structures

The work of Farrell & Ioannou (1993) and Bamieh & Dahleh (2001) have made popular the use of the Lyapunov equation to study flow response to stochastic excitations. We describe here for convenience the manner in which Yule–Walker and Lyapunov are related. From the autoregressive filter structure, one can build a state space representation of the filter. For example, let us consider a first order auto-regressive filter

\[
x^n + A x^{n-1} = B v^n.
\]
Realizing turbulent statistics

We can write the same relation between $x$ and $v$ as

\[
\begin{pmatrix}
  x^n \\
  x^{n-1}
\end{pmatrix}
= \begin{pmatrix}
  -A & 0 \\
  I & 0
\end{pmatrix}
\begin{pmatrix}
  x^{n-1} \\
  x^{n-2}
\end{pmatrix}
+ \begin{pmatrix}
  B \\
  0
\end{pmatrix} v^n,
\]

where the state is $X$, the input is $v$, and the output is

\[x^n = \begin{pmatrix} 1 & 0 \end{pmatrix} \hat{x}^n.\] (A1)

For the auto-regressive filter, the statistics of the output are obtained from the Yule-Walker equation, and for the state space system (A1), it is obtained from the discrete-time Lyapunov equation

\[
\hat{A} \hat{P} \hat{A}^H - \hat{P} + \hat{B} \hat{B}^H = 0,
\]

where the covariance matrix of the state is

\[
\hat{P} = \bar{x} \bar{x}^H = \begin{pmatrix}
  x^n x^n^H & x^n x^{(n-1)}^H \\
  x^{n-1} x^n^H & x^{n-1} x^{(n-1)}^H
\end{pmatrix} = \begin{pmatrix}
  P_0 & P_1 \\
  P_{-1} & P_0
\end{pmatrix}.
\]

The discrete time lyapunov equation can be solved by standard software, as for instance using the function dlyap.m in Matlab, see Bartels & Stewart (1972).

Appendix B. Recursive solution of the Yule–Walker equation

The filter coefficients are obtained from the solution of the linear system of equation (3.7). The number of elements in the system matrix $\mathcal{P}_{22}$ is $(m \times p)^2$ where $m$ is the number of degrees of freedom in the output sequence $x$ and $p$ is the filter order.

It is possible to use the Toeplitz structure of $\mathcal{P}_{22}$ to solve the system recursively. For instance, see Akaike (1973) for numerical algorithm for the solution of linear systems with Toeplitz structure. For the particular case of the Yule–Walker equation, the combined structure of $\mathcal{P}_{22}$ and $\mathcal{P}_{12}$ allow for an algorithm even faster, the Levinson–Durbin recursion, see for instance Durbin (1960). It was first developed for mono-channel filters ($m = 1$), and later extended to multi-channel filters by Whittle (1963). One nice fact is that the system is solved recursively upon filter order $p$. The recursion is initiated with the trivial solution for $p = 0$, and from this solution, one can compute the filter coefficients of order $p = 1$ and so on until the desired accuracy is reached.

The structure of the multi-channel algorithm introduces the use of an instrumental ‘backward filter’, whose coefficients will be denoted $\hat{A}_j$. This filter correspond to a filter whose output depends on future input. At each step of the recursion, the coefficients matrices of both filters are computed to the current order. To emphasize the recursion, we denote by $A^p_j$ and $\hat{A}_j^p$, $j \in [0, p]$ the coefficient matrices of the filters at the step $p$ of the recursion. We assume that $A^0_0 = I$. The equations satisfied by the two filter matrices are (3.7) and its equivalent for the backward filter,

\[
\sum_{k=0}^{p} A^p_k P_{j-k} = 0, \quad \sum_{k=0}^{p} \hat{A}_k^p P_{j-k} = 0, \quad (j = 1, \ldots, p).
\]

We define the matrices

\[
Q^p = \sum_{k=0}^{p} A^p_k P_{-k}, \quad \Delta^p = \sum_{k=0}^{p} A^p_k P_{p-k+1},
\]

\[
Q^p = \sum_{k=0}^{p} \hat{A}_k^p P_{-k}, \quad \Delta^p = \sum_{k=0}^{p} \hat{A}_k^p P_{p-k+1},
\]

then the recursion is as follows; a new filter coefficient is added at the new step $p + 1$, 

\[\text{Appendix B. Recursive solution of the Yule–Walker equation}\]
based on results of the step $p$

$$A_{p+1}^+ = -\Delta^p (\hat{Q}^p)^{-1}, \quad \hat{A}_{p+1}^+ = -\hat{\Delta}^p (Q^p)^{-1},$$

(B2)

where we see that the elements from the forward and backward filters are combined. From these new coefficients, we can update the rest of the coefficient sequence from step $p$ to step $p + 1$ as follows

$$A_k^{p+1} = A_k^p + A_{p+1}^+ \hat{A}_{p-k+1}^p, \quad \hat{A}_k^{p+1} = \hat{A}_k^p + \hat{A}_{p+1}^+ A_{p-k+1}^p,$$

for $k$ from 1 to $p$. The recursion starts at $p = 0$ from $A_0^0 = \hat{A}_0^0 = I$, then from (B1) $Q_0 = P_0, \Delta_0 = P_1, Q^0 = P_0, \Delta_0 = P_{-1}$.

This recursion requires at each step the solution of two linear system of equations (B2), where the system matrices are respectively $Q^p$ and $\hat{Q}^p$, that is, the approximation at the current step of the covariance matrix of the input sequence $v$. Thus, instead of solving at once the set of $m$ linear systems with system matrix of size $p \times m$, we solve $2 \times p$ times $m$ linear systems with matrix of size $m$. The main cost of the solution of the Yule–Walker equation comes mainly from large output size $m$, and increasing the filter order $p$ does not result in much cost.

Appendix C. Two limitations of the discrete filter design

We discuss here two aspects of the discrete filter design which might lead to inaccuracy in the resolution of the Yule–Walker equation with finite-accuracy arithmetics. In essence, these originate from the discrete-in-time and discrete-in-space filter formulation, whereas our reference signal is continuous.

Consider as an example a simple scalar auto-regressive filter $x^n + ax^{n-1} = bv$, with $x^n$ the sample number $n$ of a continuous signal. In the limit of short time interval $\Delta t$ between samples, $x^n$ must nearly equal $x^{n-1}$, thus $a \to -1$ and $b \to 0$ whenever $\Delta t \to 0$. For multi-channel systems, the equivalent tendency is a clustering of the system eigenvalues in a small neighborhood of 1 of the complex plane. This clustering will lead to numerical ill-conditioning of (3.7). This effect is overcome by deriving the filter structure from a continuous time model, see Vijayan et al. (1991). A possible structure of a continuous-time auto-regressive filter is

$$\frac{\partial^n x}{\partial t^n} + A_1 \frac{\partial^{n-1} x}{\partial t^{n-1}} + A_2 \frac{\partial^{n-2} x}{\partial t^{n-2}} + \cdots + A_p x = v,$$

where time derivatives appear up to filter order $p$. Proper scaling with respect to the time sample rate in the discretization of the time derivative leads to a well behaved continuous limit. We have not tested this method in our case. Essentially $x^n$ being very close to $x^{n-1}$ can be interpreted as a sign that both need not be generated. The time step of our numerical simulations is 0.01, much shorter than the typical time scale of the inflow field, below which $x^n \approx x^{n-1}$, we can thus choose to generate the artificial inflow on a coarser sampling 0.1, and interpolate it afterward to the needed time instants.

A second aspect of the Yule–Walker equation was analyzed in Cybenko (1980), dealing with cases of signals for which some channel are nearly exactly correlated, for instance if one channel is a replication of an other channel. In this case, the matrix $P_{x2}$ of (3.7) has one nearly vanishing eigenvalue, preventing an accurate linear system solve for the filter coefficients. Several numerical techniques are proposed in Cybenko (1980) to circumvent this potentially harmful numerical conditioning.

For our inflow signal, which is obtained from the spatial sampling of a continuous
field, channel correlation necessary increase with sample rate: in the limit of small spatial distance, velocity correlation is unity. We can therefore expect vanishing eigenvalues of our system matrix. This issue must however be judged immaterial: no need indeed to regenerate twice identical signals. Channel correlation is quantified by the number of energetical coherent structures. If all channels are exactly correlated for instance—that is, all channels are the replication of one single master signal—there shall be one unique (self-)coherent structure with non-zero variance. Only the expansion coefficient of that structure needs be dealt with. This sheds light on a very beneficial property for our change of basis. Increasing the spatial discretization accuracy leads to more coherent structures, but not to more energetical coherent structures: there is in this sense statistical convergence towards continuum. For our computations, we have used 50 coherent structures. This restriction is effectively imposed by the numerical conditioning of (3.7), but precisely this restriction provides us with the assurance that those 50 structures accurately describe the inflow statistics.

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