

# Poincaré section analysis of an experimental frequency intermittency in an open cavity flow

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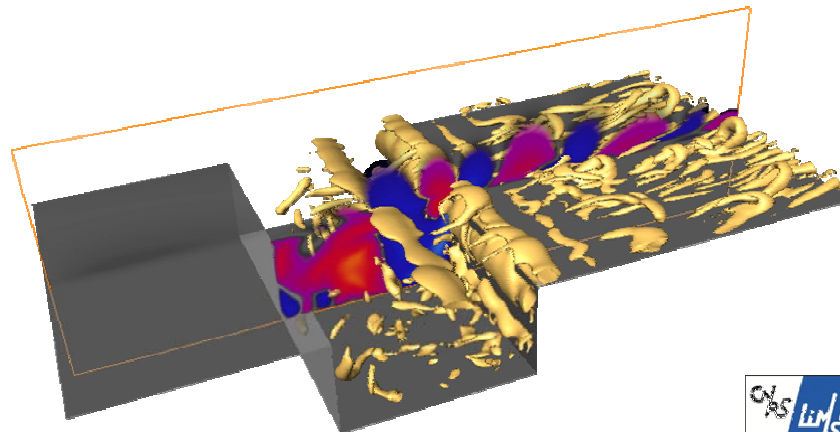


Université Pierre et Marie Curie, 75252 Paris Cedex 05, France,

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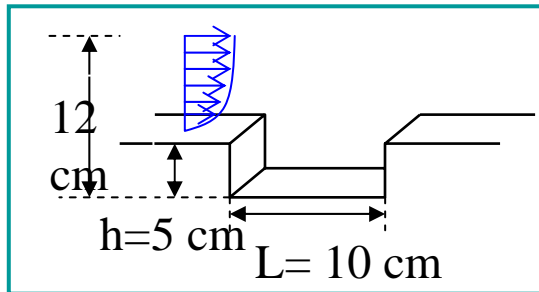
Université de Rouen, Saint-Etienne du Rouvray cedex, France



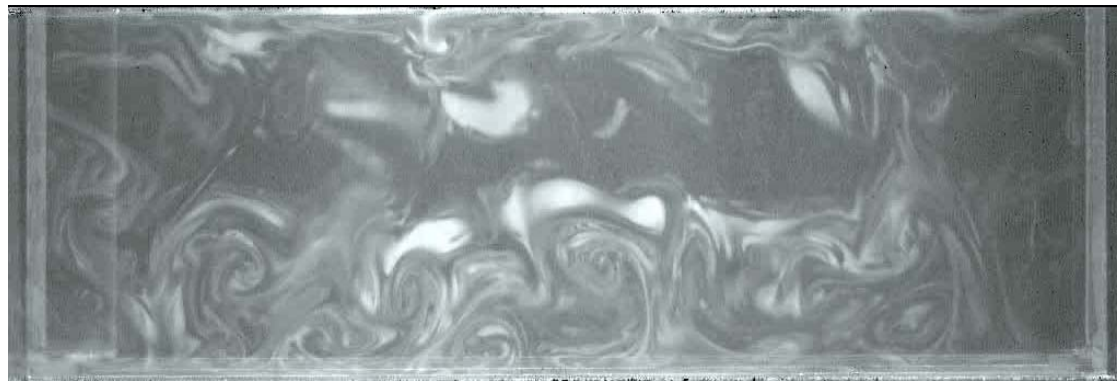
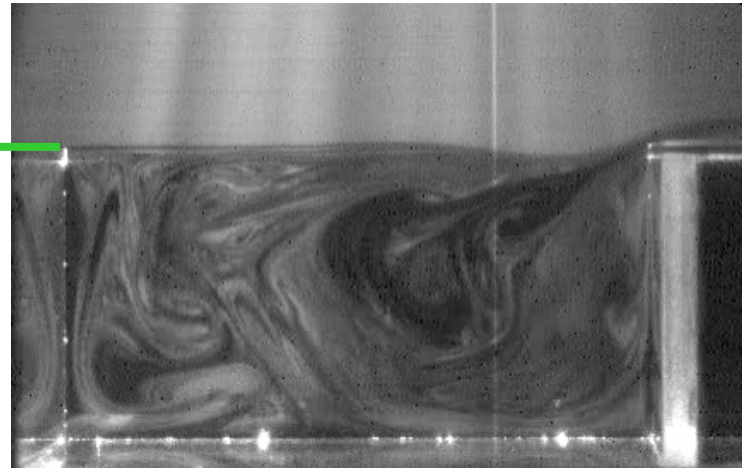
# Short flow description

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Open cavity



$U=1.27$  m/s,  $R=2$ ,  $\rightarrow Re=8500$

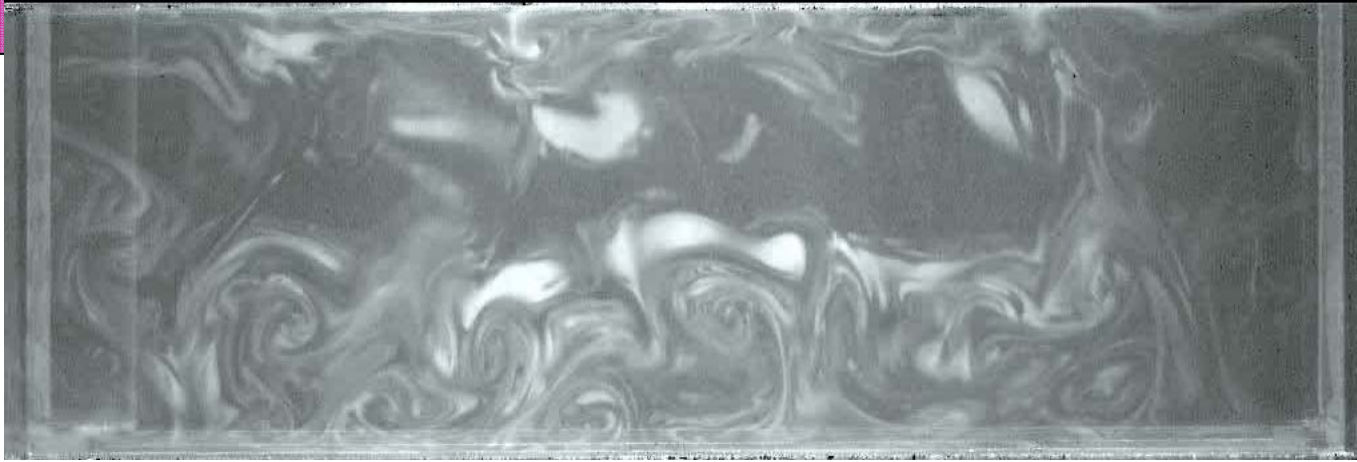


[ Exp. Fluids, vol. 42, n°2, pp. 169-184 (2007)]

# Description qualitative de l'écoulement en cavité (Exp.)

Engineering Sciences (LIMSI)

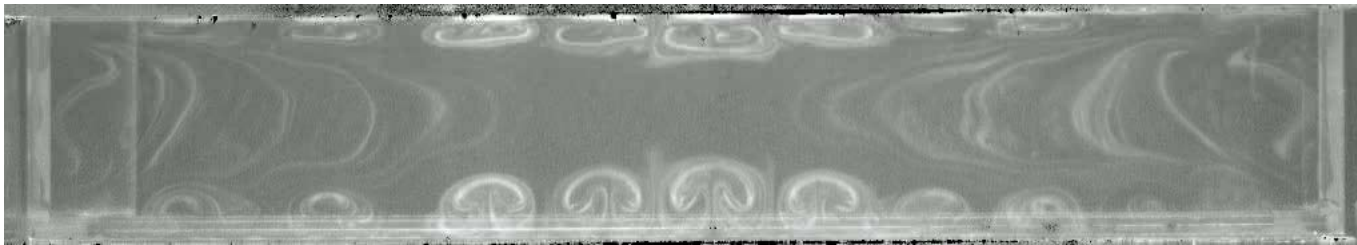
$R=2.$ ,  $U=1.27$  m/s  
 $Re=8500$



$R=1.5$ ,  $U=1.27$  m/s  
 $Re=6350$



$R=1.$ ,  $U=1.27$  m/s  
 $Re=4200$



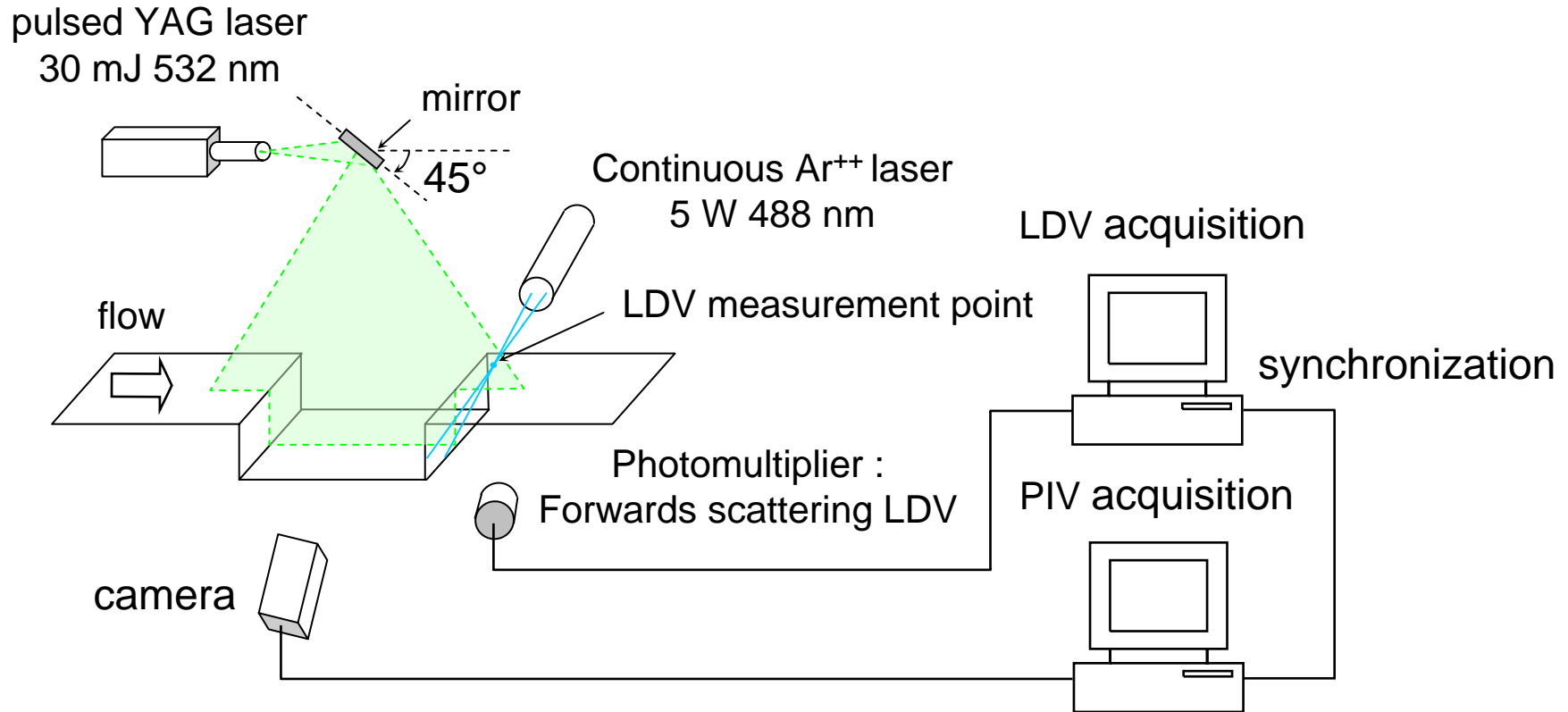
$R=0.5$ ,  $U=1.27$  m/s  
 $Re=2100$



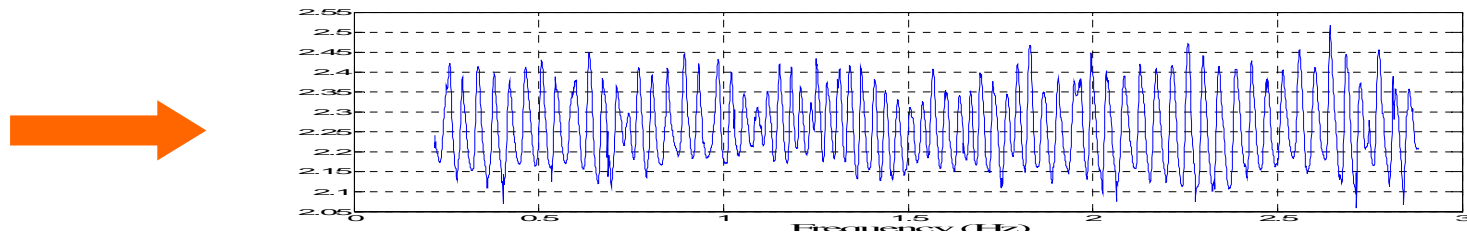
- Open cavity flow qualitative description
- Measurement setup
- Spectral characterization of the flow dynamics + phases averaging
- **Non-linear Phase portrait characterization of the flow dynamics**
  - Dynamics reduction  $\leftarrow$  deterministic approach
  - Embedding method, Poincaré section, 1<sup>st</sup> return maps
  - Symbolic sequences analysis
  - Typical trajectories extraction
- Conclusion

# PIV-LDV measurement setup

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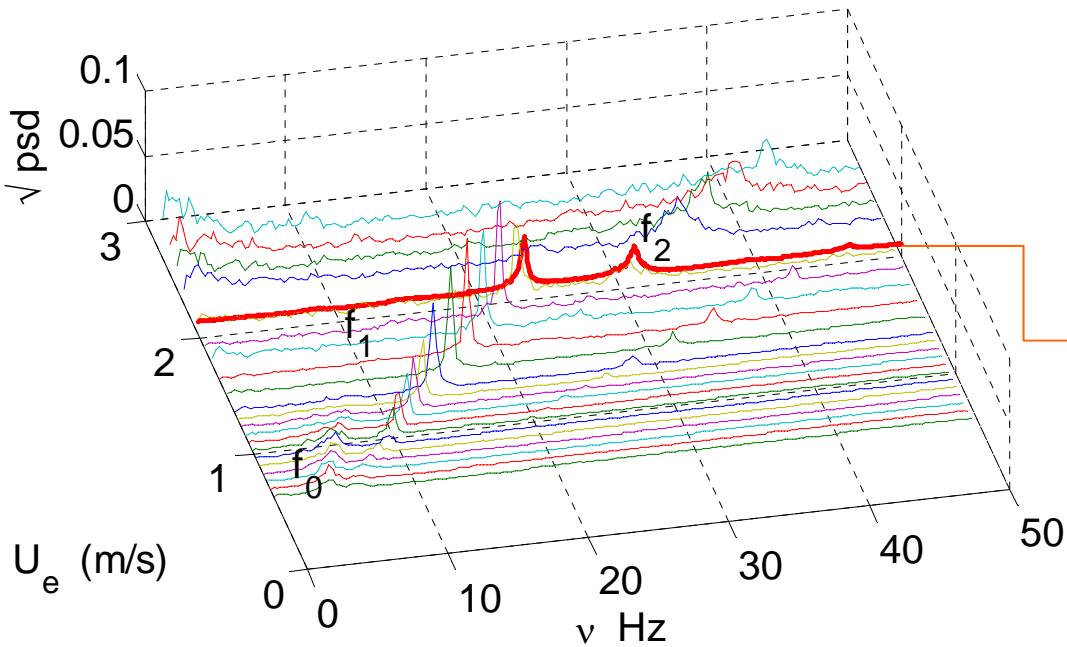


Time series of the axial component of the velocity



# Spectral components

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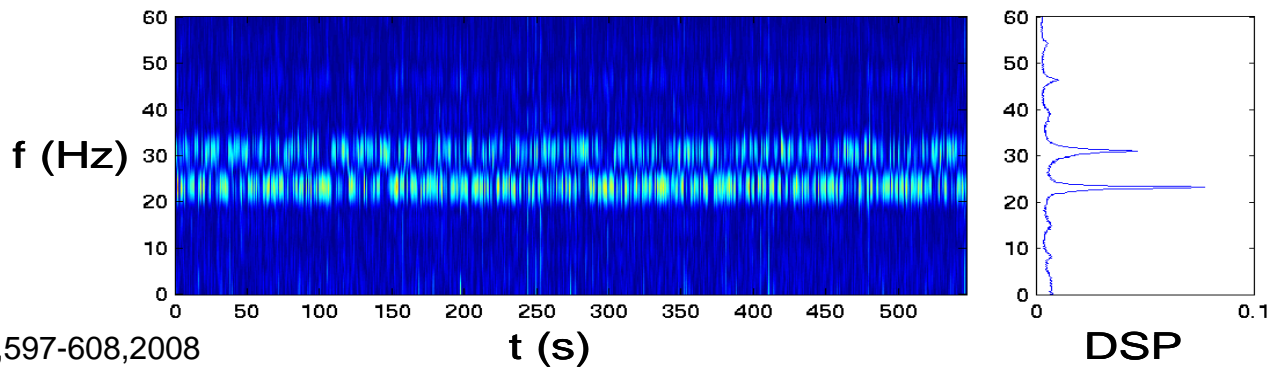
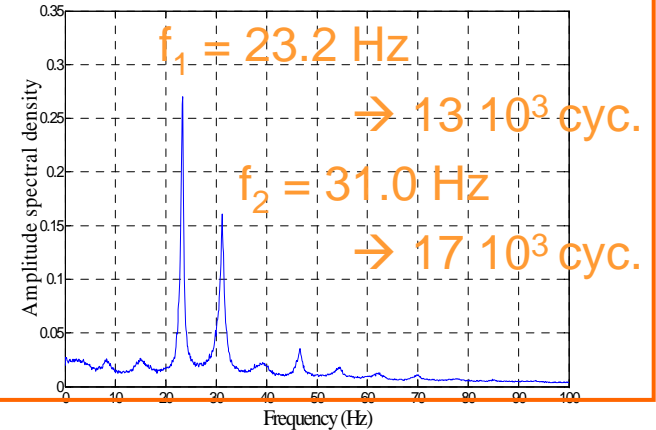


$U_e = 2.09 \text{ m/s}$

$Re = U_e L / \nu = 14000$

Sampling:  $f_s = 1530 \text{ Hz}$

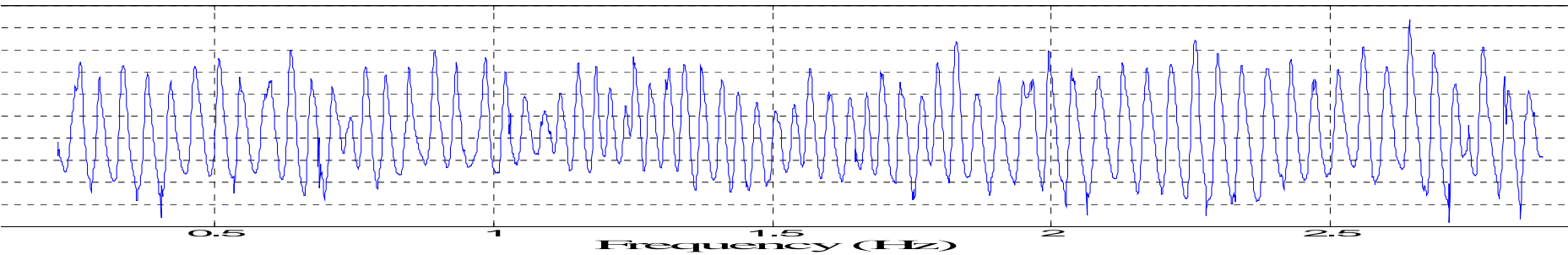
Samples number : 840000  $\rightarrow$  ~9mn



[ Exp. Fluids, 44(4),597-608,2008

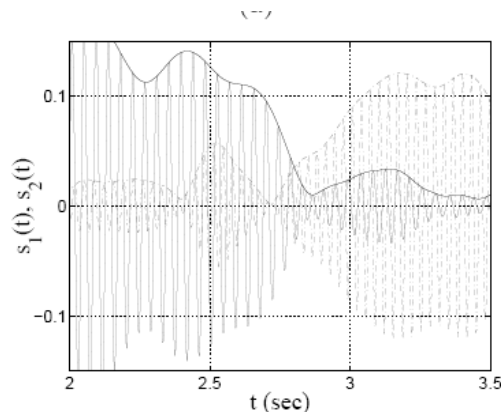
$\rightarrow$  mode switching phenomenon : mode competition.

## Time series of the axial component of the velocity

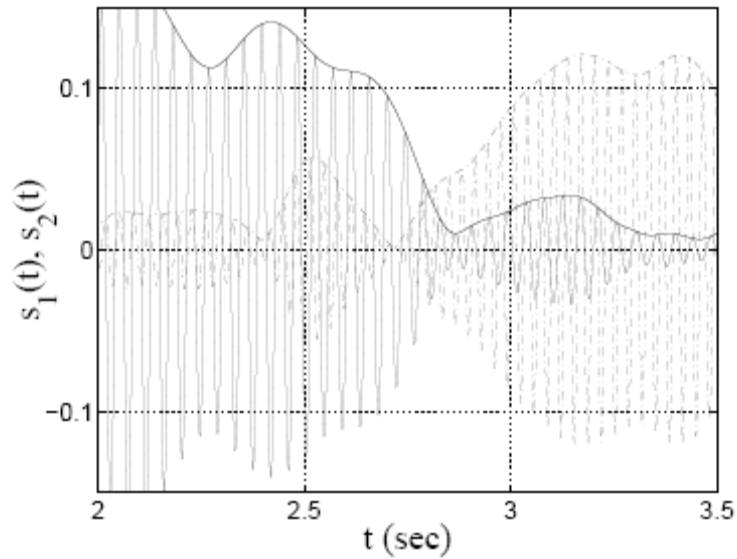


- Band-pass filtering of the signal around the spectral component under interest
- Hilbert Transform of each component :

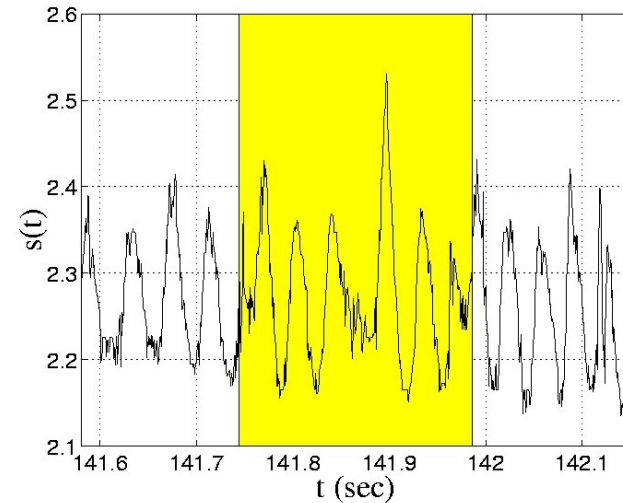
$$\mathcal{H}\{s(t)\} = \frac{1}{\pi t} * s(t) \longrightarrow w(t) = s(t) + i \mathcal{H}\{s\}(t) \equiv A(t) \cdot e^{i\phi(t)}$$



•Choice of the separation threshold :



Lost of short events :





# Construction moyennes de phases

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- rééchantillonnage du signal LDV à une fréquence multiple des champs PIV
- filtrage autour de la fréquence d'un mode (filtre passe-bande largeur 1 Hz)

$$U_x \rightarrow S$$

- construction de la matrice des retards B

$$S = \begin{pmatrix} s(t_1) \\ s(t_2) \\ s(t_3) \\ s(t_4) \\ s(t_5) \\ s(t_6) \\ s(t_7) \end{pmatrix} \rightarrow B = \begin{pmatrix} s(t_1) & s(t_2) & s(t_3) \\ s(t_2) & s(t_3) & s(t_4) \\ s(t_3) & s(t_4) & s(t_5) \\ s(t_4) & s(t_5) & s(t_6) \\ s(t_5) & s(t_6) & s(t_7) \end{pmatrix}$$

- décomposition aux valeurs singulières

$$B = U \cdot D \cdot V^T$$

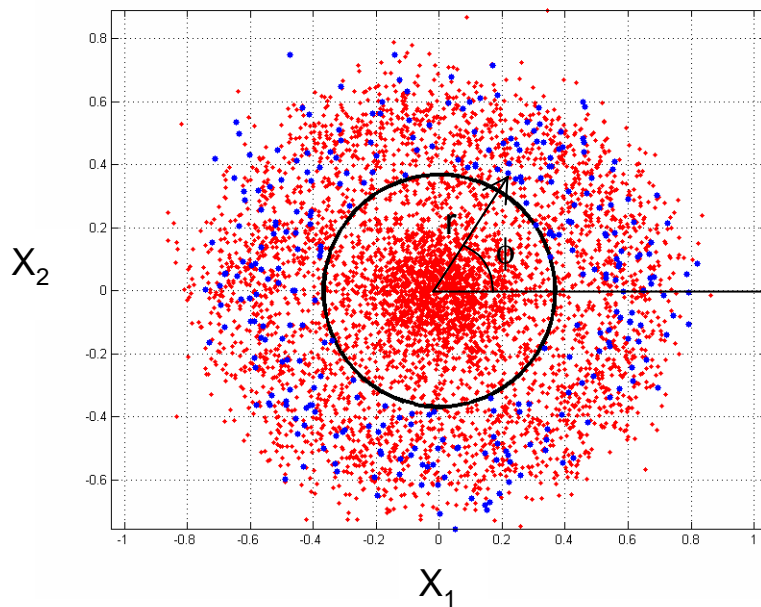
- matrice de la dynamique propre du système X

$$X = U \cdot D = B \cdot V$$

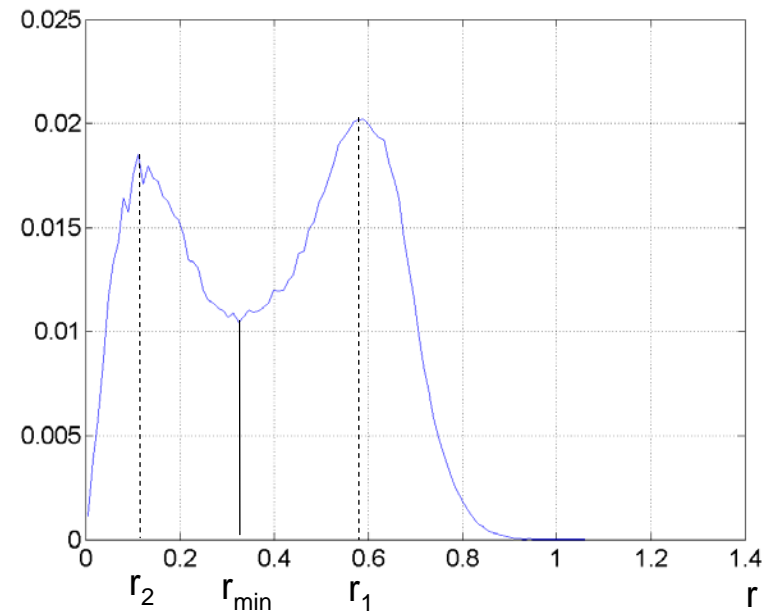
Mesures PIV  $U_e = 2,09 \text{ m.s}^{-1}$

filtrage successif sur chacun des deux modes avant la moyenne par phase  
*filtrage sur le mode 1 :*

• champ PIV

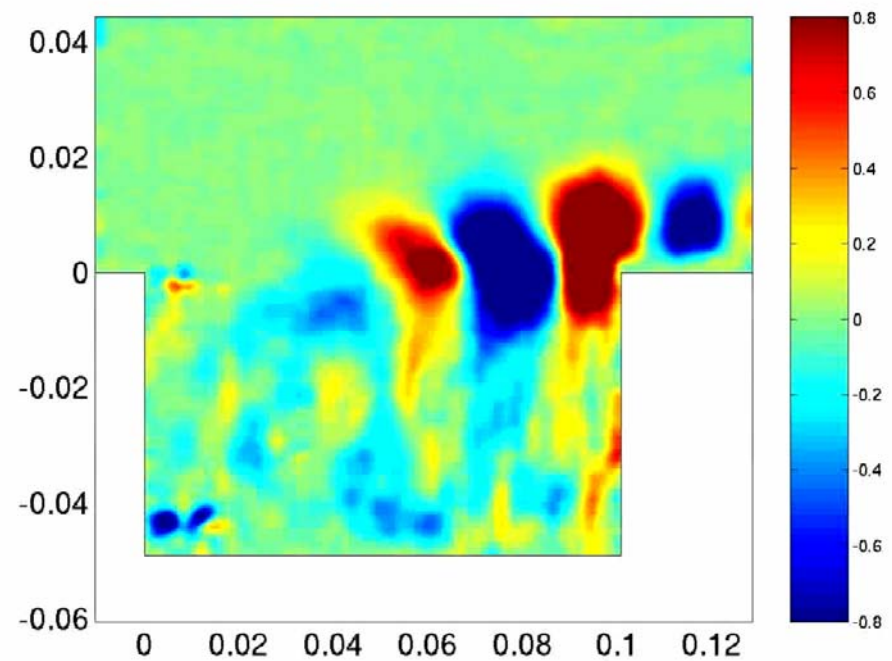
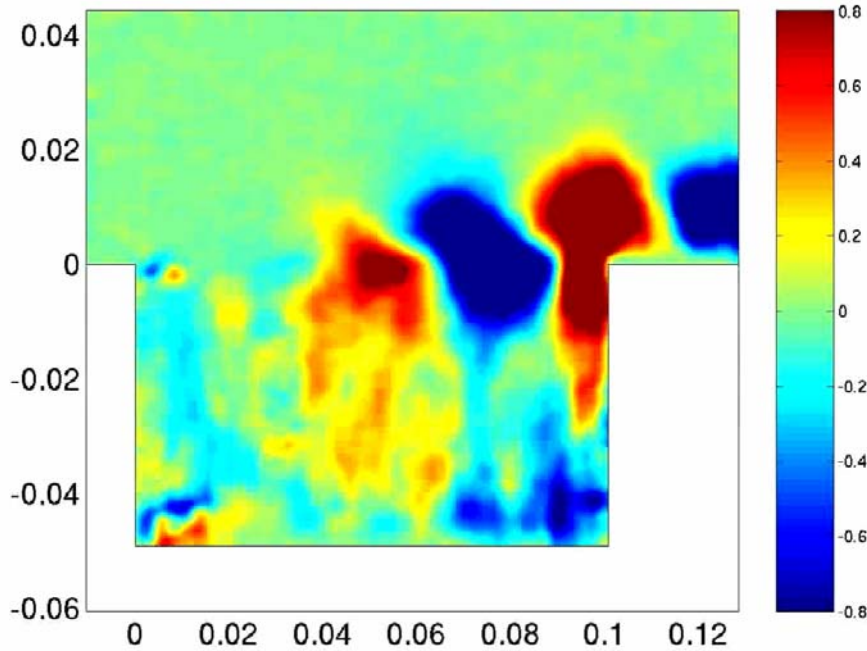


densité



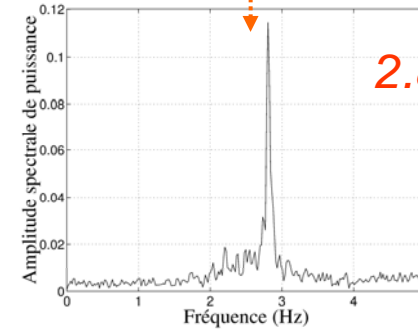
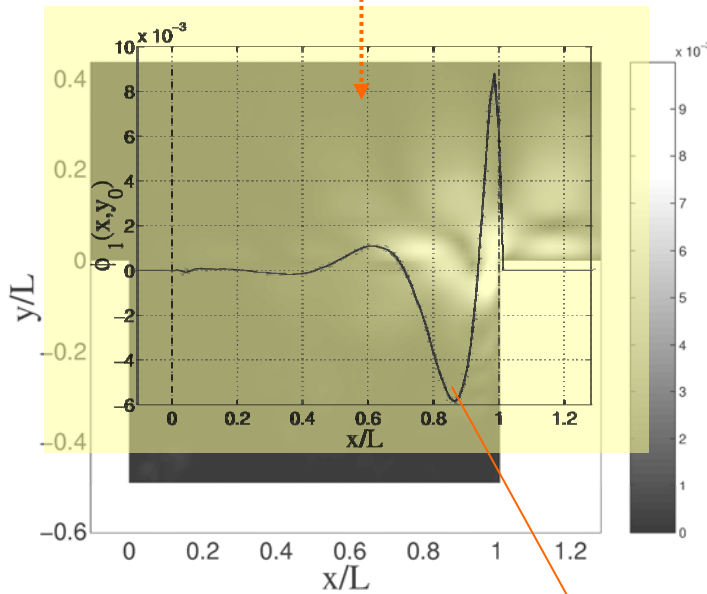
$$f_1 = 23.2\text{Hz}$$

$$f_2 = 31.0\text{Hz}$$



POD :

$$\vec{u}(x, y, t_i) = \sum_{n=1}^N a_n(t_i) \vec{\phi}_n(x, y)$$



2.8+10=12.8 Hz

$$u_y(x) = A + B e^{\beta x} \cos\left(\frac{2\pi}{\lambda} x + \varphi\right)$$

## Non-linear Phase portrait characterization of the flow dynamics

- Dynamics reduction  $\leftarrow$  deterministic approach
- Embedding method, Poincaré section, 1<sup>st</sup> return maps
- Symbolic sequences analysis
- Typical trajectories extraction

# Dynamics reduction

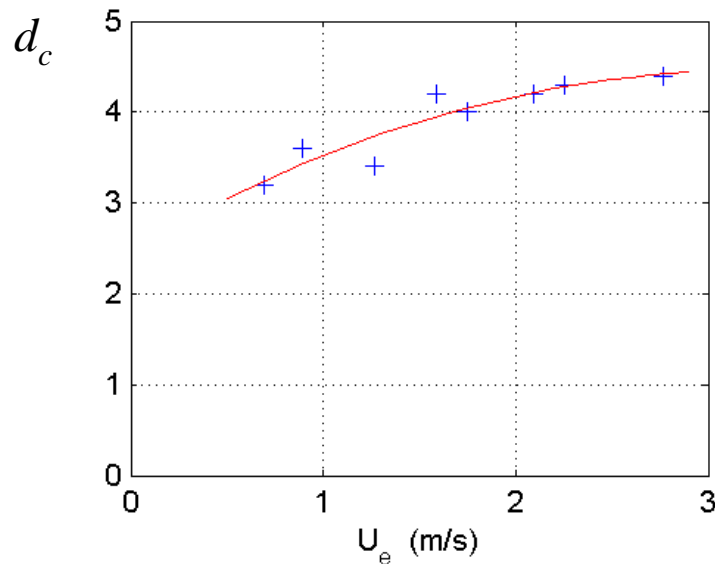
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Underlying dynamical system :  $\dot{\vec{X}} = F(\vec{X})$

→ Measure of correlation dimension (Procaccia1988) :

$$d_c = \lim_{N \rightarrow \infty} \lim_{r \rightarrow 0} \frac{\log_2 C(r)}{\log_2 r} \quad \text{with} \quad C(r) = \frac{1}{N_{ref}} \frac{1}{N} \sum_{i=1}^{N_{ref}} \sum_{j=1}^N H(r - \|\vec{x}_i - \vec{x}_j\|)$$

on LDV series, after non-linear filtering (T. Schreiber PRE 47, 1993).



Phases portrait dimension :

$$d_c = 4.2 \quad \text{at} \quad U = 2.09 \text{ m/s}$$

Embedding space dimension :

$$5 \leq d_e \leq 10$$

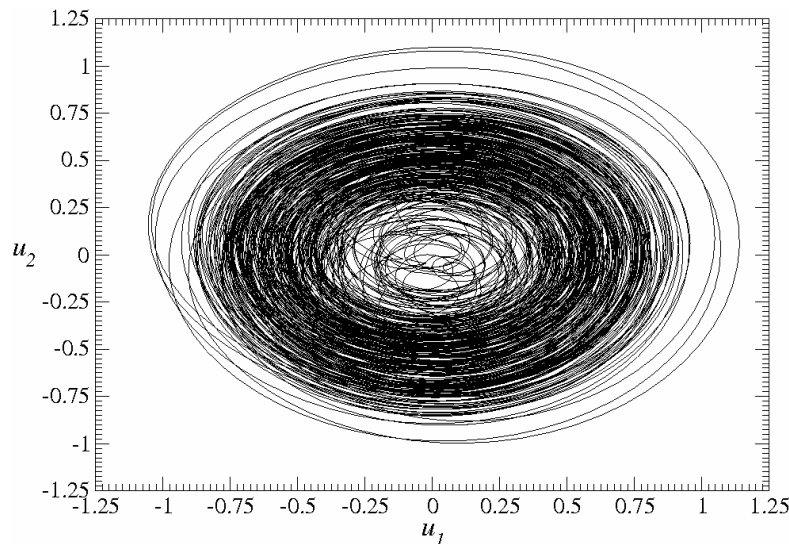
# Embedding method

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1 - delays matrix : 
$$S = \begin{pmatrix} s(t_1) & s(t_2) & \cdots & s(t_m) \\ s(t_2) & s(t_3) & \cdots & s(t_{m+1}) \\ \vdots & \vdots & \vdots & \vdots \\ s(t_{N-m+1}) & s(t_{N-m+2}) & \cdots & s(t_N) \end{pmatrix} \quad \text{with} \quad \begin{cases} N = 840000 \\ m = 70 \end{cases}$$

2 - singular value decomposition (SVD) :  $S = U \cdot \Sigma \cdot V^t$  with  $U = \{u_1, u_2, \dots, u_m\}$   
 $U$  is an orthonormal basis.

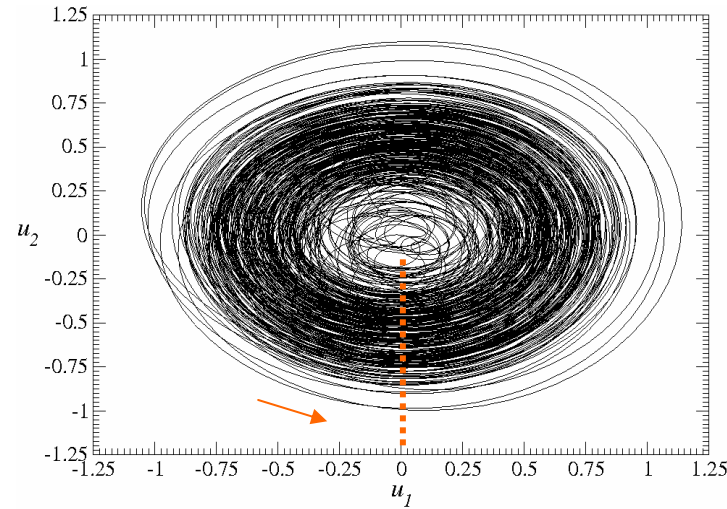
Phases portrait projection on the two first principal components



D. S. Broomhead & G. P. King, Extracting qualitative dynamics from experimental data, *Physica D*, 20, 1986.

Poincaré section :

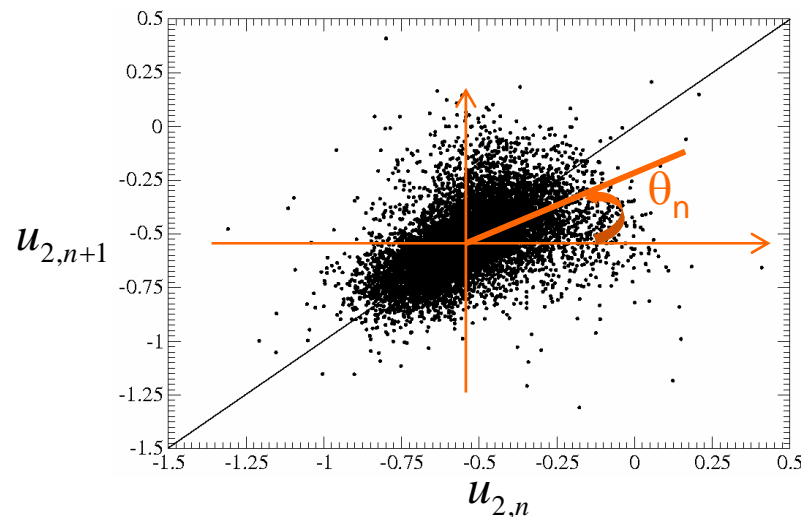
$$\Pi = \{u_2 \in \mathbf{R}^2 \mid u_1 = 0, \dot{u}_1 > 0\}$$



First return map :

$$u_{2,n+1} = f(u_{2,n})$$

$\{u_{2,n}\}_{n=1,\dots,K}$  with  $K = 31000$





# 1<sup>st</sup> angular return map and symbolic dynamics

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First angular return map :

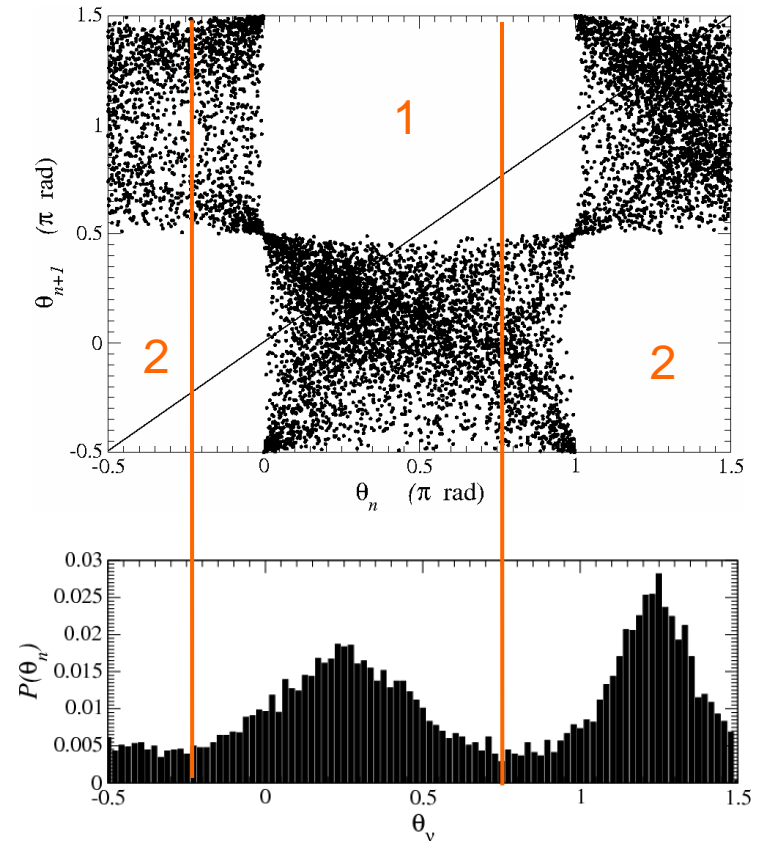
$$\theta_{n+1} = f(\theta_n)$$

Partition of first angular return map :

→ encoding in a sequence  $\Sigma = \{\sigma_n\}$

$$\sigma_n \begin{cases} 2 & \text{if } \theta_n \in [-\pi/4; 3\pi/4] \\ 1 & \text{if } \theta_n \in [-\pi/2; -\pi/4] \cup [3\pi/4; 3\pi/2] \end{cases}$$

- locked dynamics : ...1111... or ...2222...
- transitional dynamics : ...212112122...



# orbit time distribution of each modes 1/2

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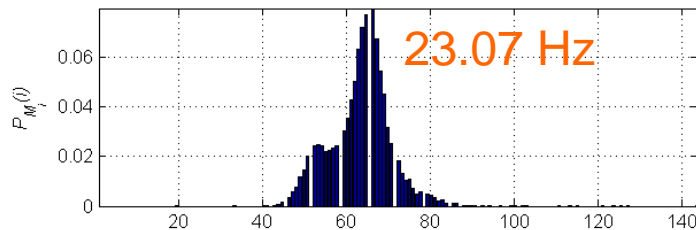
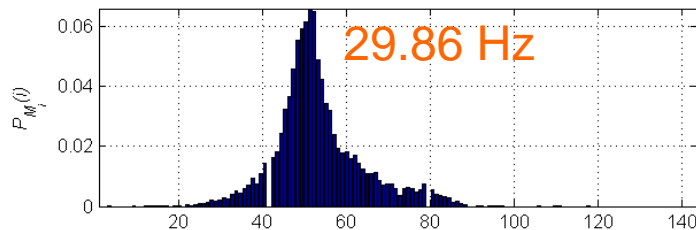
## Correspondences between modes and frequencies

Orbit mean time:

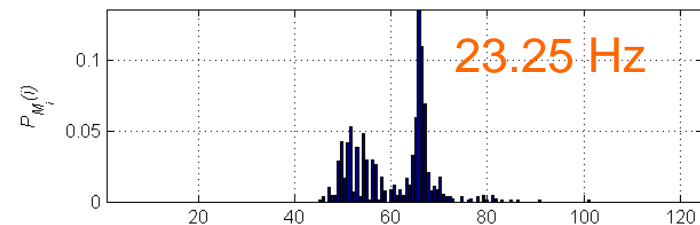
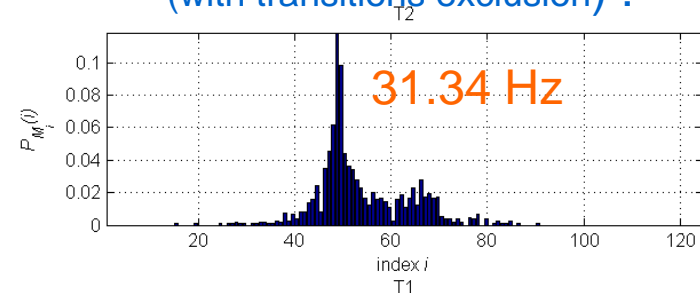
Orbits 11 or 12  $\rightarrow$  0.0423 s  $\rightarrow f_1 = 24.13$  Hz (PSD : 23.2 Hz)

Orbits 22 or 21  $\rightarrow$  0.0335 s  $\rightarrow f_2 = 28.77$  Hz (PSD : 31.0 Hz)

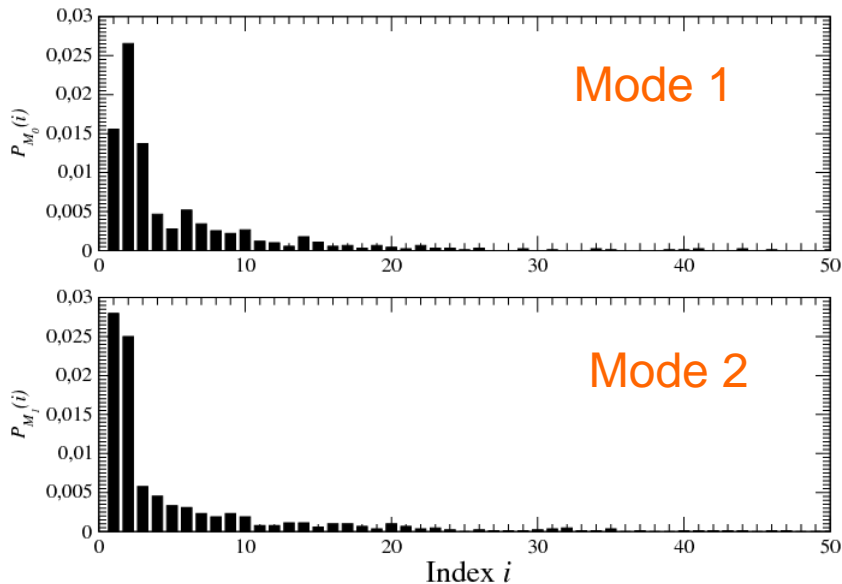
Orbit time distribution  
(whole distribution) :



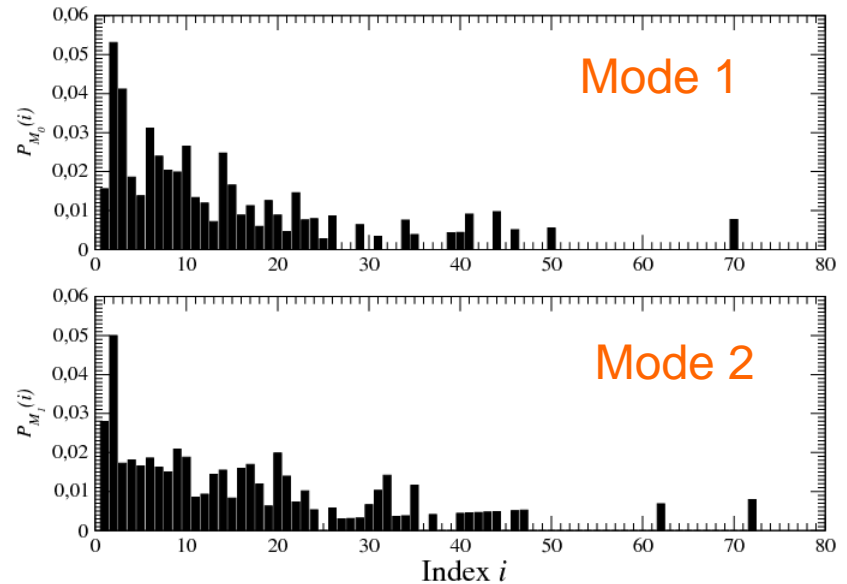
Orbit time distribution  
(with transitions exclusion) :



## Probability in consecutive events numbers



## Probability in time duration



- symbols (2 or 1) repeated most often 3 or 4 times
- rare long sequences give a significant temporal contribution

# Decimal encoding of sequences of n symbols

Decimal encoding of n symbols sequences :

2112222222112112221111122 → 0110000000110110001111100



Bin2dec of n=8 symbols → 96

→ the symbolic sequence  $\Sigma_i$   
with  $i = \text{'encoding'} + 1$

• Main sequences:

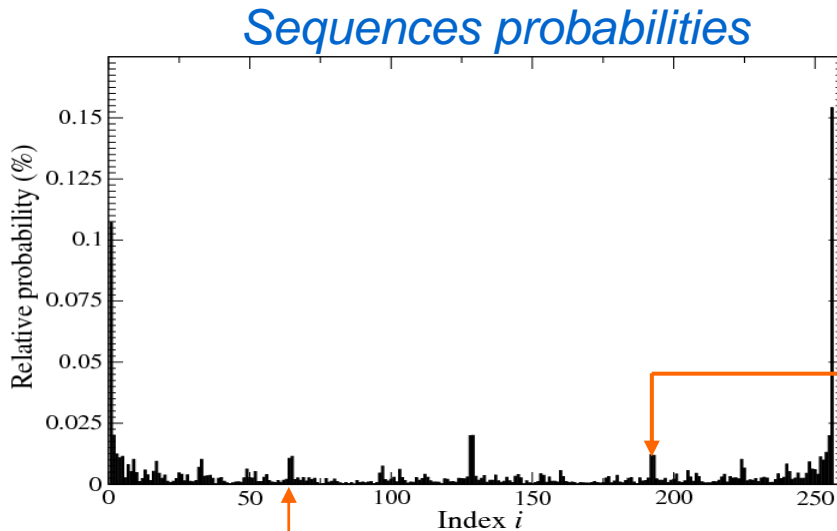
$\Sigma_1 = 2222\ 2222$  and  $\Sigma_{256} = 1111\ 1111$

→ preponderance for sustaining modes 1 & 2

• Isolated sequences from the back ground  
when  $P > 0.017$ :

$\Sigma_{128} = 2111\ 1111$	$\Sigma_{129} = 1222\ 2222$
$\Sigma_{193} = 1211\ 1111$	$\Sigma_{64} = 2122\ 2222$
$\Sigma_{253} = 1111\ 1122$	$\Sigma_4 = 2222\ 2211$
$\Sigma_{255} = 1111\ 1112$	$\Sigma_2 = 2222\ 2221$

$P_{128} = 0.022$	$P_{129} = 0.023$
$P_{193} = 0.018$	$P_{64} = 0.019$
$P_{253} = 0.018$	$P_4 = 0.017$
$P_{255} = 0.022$	$P_2 = 0.023$



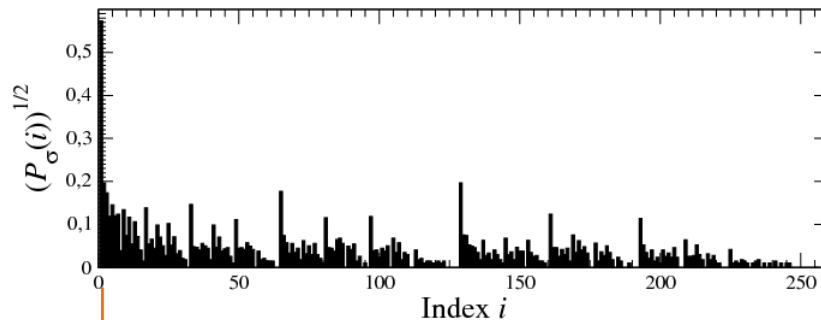
# Transitional symbolic sequence $\Xi_i$

New encoding of the transition:

$\left\{ \begin{array}{l} R \text{ for repetition} \\ T \text{ transition} \end{array} \right.$

$$\xi_i \left\{ \begin{array}{l} R \text{ if } \sigma_i \sigma_{i+1} = 22 \text{ or } \sigma_i \sigma_{i+1} = 11 \\ T \text{ if } \sigma_i \sigma_{i+1} = 12 \text{ or } \sigma_i \sigma_{i+1} = 21 \end{array} \right.$$

probabilities transitional sequences  $\Xi_i$



$$\Xi_1 = RRRR RRRR$$

→ Repetition prevails

Repetition sequences longer than 8 :

$$\Xi_{129} = TRRR RRRR$$

$$\Xi_{65} = RTRR RRRR$$

$$\Xi_{33} = RRTR RRRR$$

$$\Xi_{17} = RRRT RRRR$$

$$\Xi_9 = RRRR TRRR$$

$$\Xi_5 = RRRR RTRR$$

$$\Xi_3 = RRRR RRTR$$

$$\Xi_2 = RRRR RRRT$$

⋮

$$\Xi_{193} = TTRR RRRR$$

$$\Xi_{161} = TRTR RRRR$$

$$\Xi_{97} = RTTR RRRR$$

$$\Xi_{81} = RTRT RRRR$$

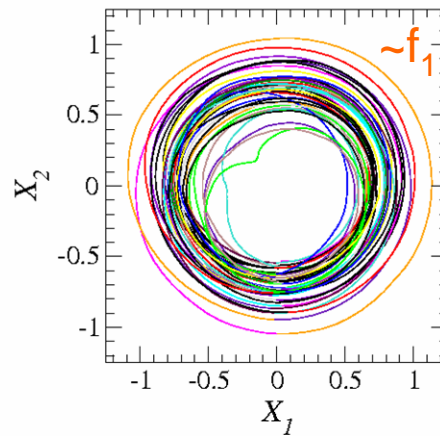
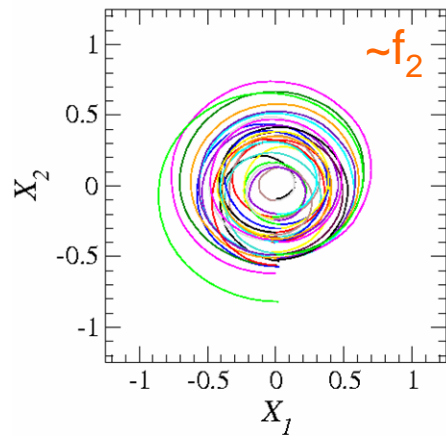
$$\Xi_{49} = RRTT RRRR$$

→ Transitions are mainly short exploration and coming back to the same mode.

# Plan projections of typical trajectories

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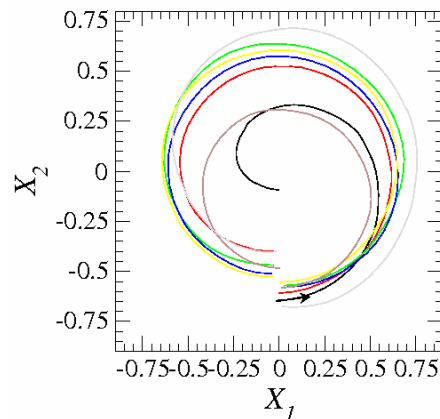
Trajectories associated with mode 2 and 1:



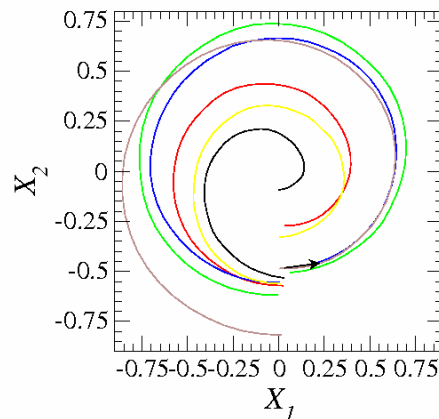
amplitude of  $f_1 >$  amplitude of  $f_2$ :  
→ dynamics structured around a fixed point of the focus type.

Trajectories associated with a transition from :

1 → 2



2 → 1



→ Confirm that the transition mainly occur in a single oscillation (between two successive intersection with the Poincaré section).

# Summary & Conclusion

The Computer Sciences Laboratory for Mechanics and Engineering Sciences (LIMSI)

- Investigation from temporal series of the dynamics underlying an open flow over a cavity,
- nonlinear competition between two modes is investigated using tools of to the nonlinear dynamical systems theory,
- After embedding of time series, an angular return map allows to define a symbolic dynamic with two symbols (distinguish the two modes in competition),
  - The dynamics governing the mode switching is mainly deterministic,
  - The dynamics behaves as structured by a focus type fixed point,
  - The switching process is either 'long' reminding on one mode or short exploration of the other.

- Which flows are relevant for such a time analysis?
- What about the physics of intermittency in incompressible open cavity flow ?

[ Physics of Fluids (2008), accepted, to be published]

END