

## Exercise Set 4: Transport and Mixing – Solutions

### 1 Mixing of a Passive Scalar

Consider the concentration field  $C(\mathbf{x}, t)$  of a *passive scalar* in a periodic box. It is described by the **advection-diffusion equation**

$$\frac{\partial C}{\partial t} + (\mathbf{u} \cdot \nabla)C = \alpha \nabla^2 C, \quad (1)$$

where  $\mathbf{u}$  is the flow velocity of an incompressible Newtonian fluid, and  $\alpha > 0$  some diffusion constant. The scalar quantity  $C$  is called *passive* because it does not have any influence on the flow, but is merely advected by it.

The concentration field  $C$  is inhomogeneous, i.e. it has regions of high and low concentration. One can describe the distribution in terms of its mean  $\langle C \rangle$  and variance  $\langle C^2 \rangle$ , where  $\langle \dots \rangle$  denotes a spatial average over the box. Assume an initial concentration field  $C(\mathbf{x}, t = 0)$  with

$$\langle C \rangle_{t=0} \equiv 0. \quad (2)$$

- a) Show that  $\langle C \rangle = 0$  at all times  $t$ .
- b) Show that the variance evolves as

$$\frac{d\langle C^2 \rangle}{dt} = -2\alpha \langle (\nabla C)^2 \rangle. \quad (3)$$

(Use  $\frac{\partial}{\partial t}(C^2) = 2C \frac{\partial C}{\partial t}$  and partial integration in the periodic box.)

- c) Does the variance increase, decrease or stay the same? Consequently, what concentration field  $C(\mathbf{x})$  do you expect after a very long time?
- d) The turbulent flow field  $\mathbf{u}$  does not appear in equation (3). Still we claim that turbulence *enhances* mixing, i.e. the variance decreases faster in a turbulent flow than in a fluid at rest. Explain.

**Solution:**

- a) The advection-diffusion equation has no source term. Therefore,  $\langle C \rangle$  does not change with time:

$$\begin{aligned}
 \frac{d\langle C \rangle}{dt} &= \left\langle \frac{\partial C}{\partial t} \right\rangle \\
 &= \langle \alpha \nabla^2 C \rangle - \langle (\mathbf{u} \cdot \nabla) C \rangle \\
 &= - \langle (\nabla \alpha) \cdot (\nabla C) \rangle - \langle u_x \partial_x C \rangle - \langle u_y \partial_y C \rangle - \langle u_z \partial_z C \rangle \\
 &= - \langle \mathbf{0} \cdot (\nabla C) \rangle + \langle C \partial_x u_x \rangle + \langle C \partial_y u_y \rangle + \langle C \partial_z u_z \rangle \\
 &= 0 + \langle C (\nabla \cdot \mathbf{u}) \rangle = 0.
 \end{aligned}$$

Then,  $\langle C \rangle(t) = \langle C \rangle_{t=0} = 0$ .

- b)

$$\begin{aligned}
 \frac{d\langle C^2 \rangle}{dt} &= \left\langle \frac{\partial}{\partial t} (C^2) \right\rangle \\
 &= \left\langle 2C \frac{\partial C}{\partial t} \right\rangle \\
 &= \langle 2C [\alpha \nabla^2 C - (\mathbf{u} \cdot \nabla) C] \rangle \\
 &= 2\alpha \langle C \nabla^2 C \rangle - \langle 2C (\mathbf{u} \cdot \nabla) C \rangle \\
 &= \underbrace{-2\alpha \langle (\nabla C)^2 \rangle}_{\text{via } \langle (\Delta f)g \rangle = -\langle (\nabla f) \cdot (\nabla g) \rangle} - \underbrace{\langle (\mathbf{u} \cdot \nabla) C^2 \rangle}_{\text{via } \nabla(f^2) = 2f \nabla f} \\
 &= -2\alpha \langle (\nabla C)^2 \rangle,
 \end{aligned}$$

since  $\langle (\mathbf{u} \cdot \nabla) C^2 \rangle = 0$  by the same argument as in a).

- c) The term  $(\nabla C)^2$  is always positive, so the time derivative of  $\langle C^2 \rangle$  is always negative: Regions of very high or very low concentration get less and less pronounced. As the magnitude of  $C$  decreases, the gradients  $\nabla C$  are more shallow, slowing down the process. By definition,  $\langle C^2 \rangle \geq 0$ : For long times, the system approaches the completely mixed state  $C(\mathbf{x}) = 0$  (but never reaches it).
- d) The equality is valid at any given time. However, the decay in the variance depends on the concentration gradients  $\nabla C$ , which are influenced by the advection. If a certain flow pattern enhances the mixing, that means it brings regions of high and low concentration closer together, so that steep concentration gradients appear that are equilibrated by diffusion.