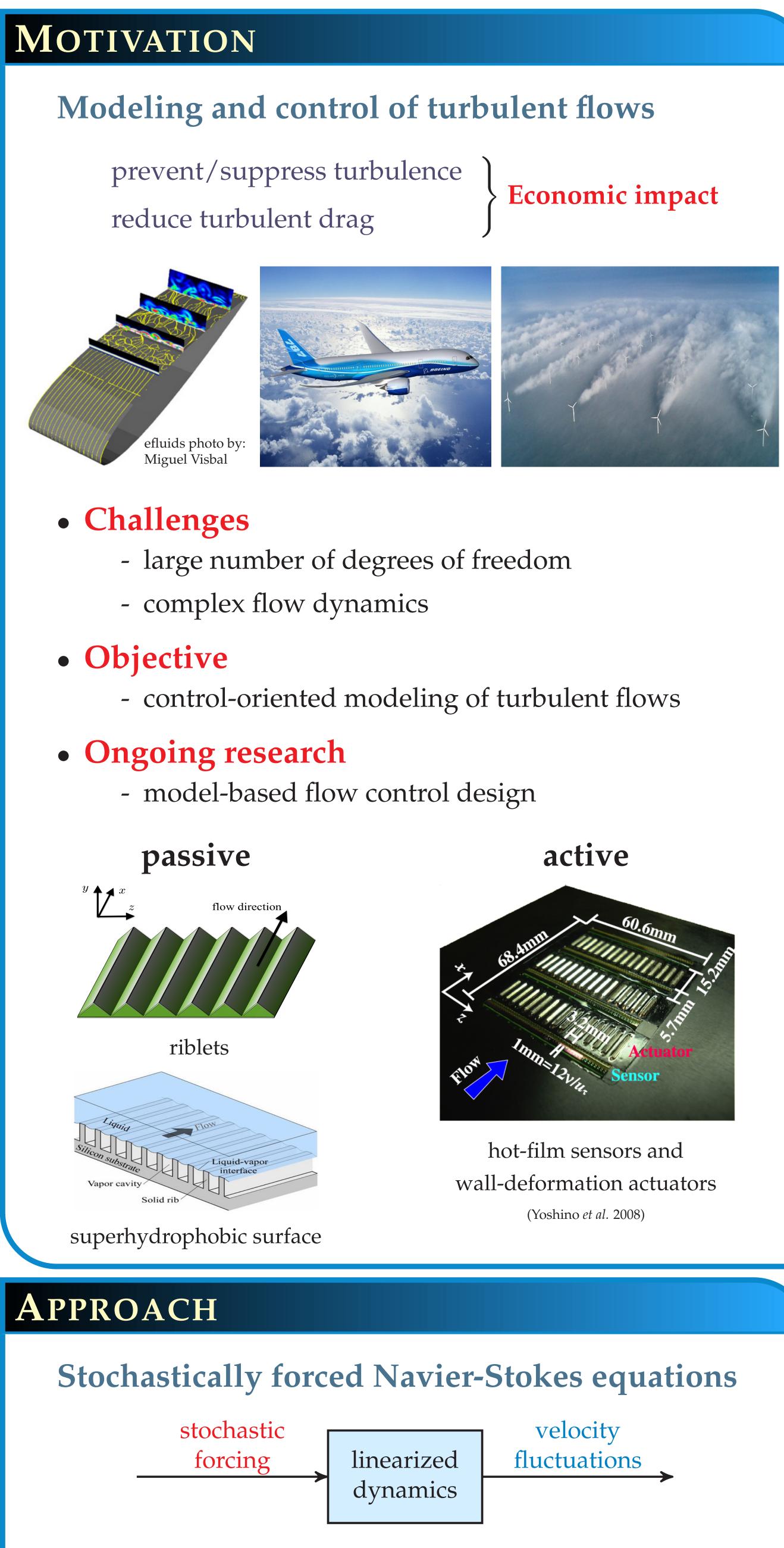
Completion of partially known turbulent flow statistics

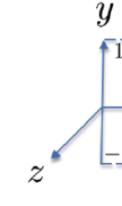
ARMIN ZARE, MIHAILO R. JOVANOVIĆ, AND TRYPHON T. GEORGIOU



- embed observed statistics of turbulence in **physics-based** models
- identify forcing statistics to account for available velocity statistics

COMPLETION OF TURBULENT FLOW STATISTICS

Turbulent channel flow

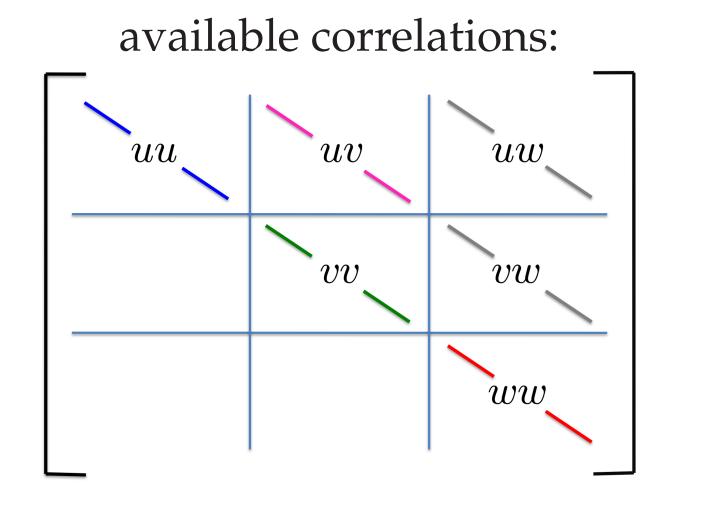




$\dot{\psi}$	=	$A \psi + B \mathbf{d}$	$\Lambda = \begin{bmatrix} \\ \\ \end{bmatrix}$	$A_{\rm os}$	$\begin{bmatrix} 0\\ A_{\mathrm{sq}} \end{bmatrix}$
\mathbf{V}	=	$C oldsymbol{\psi}$	$A - \lfloor$	$A_{\rm cp}$	A_{sq}

Lyapunov equation: $AX + XA^* = -B\Omega B^*$ white-in-time excitation too restrictive!

Structured covariance completion problem



• Convex optimization problem

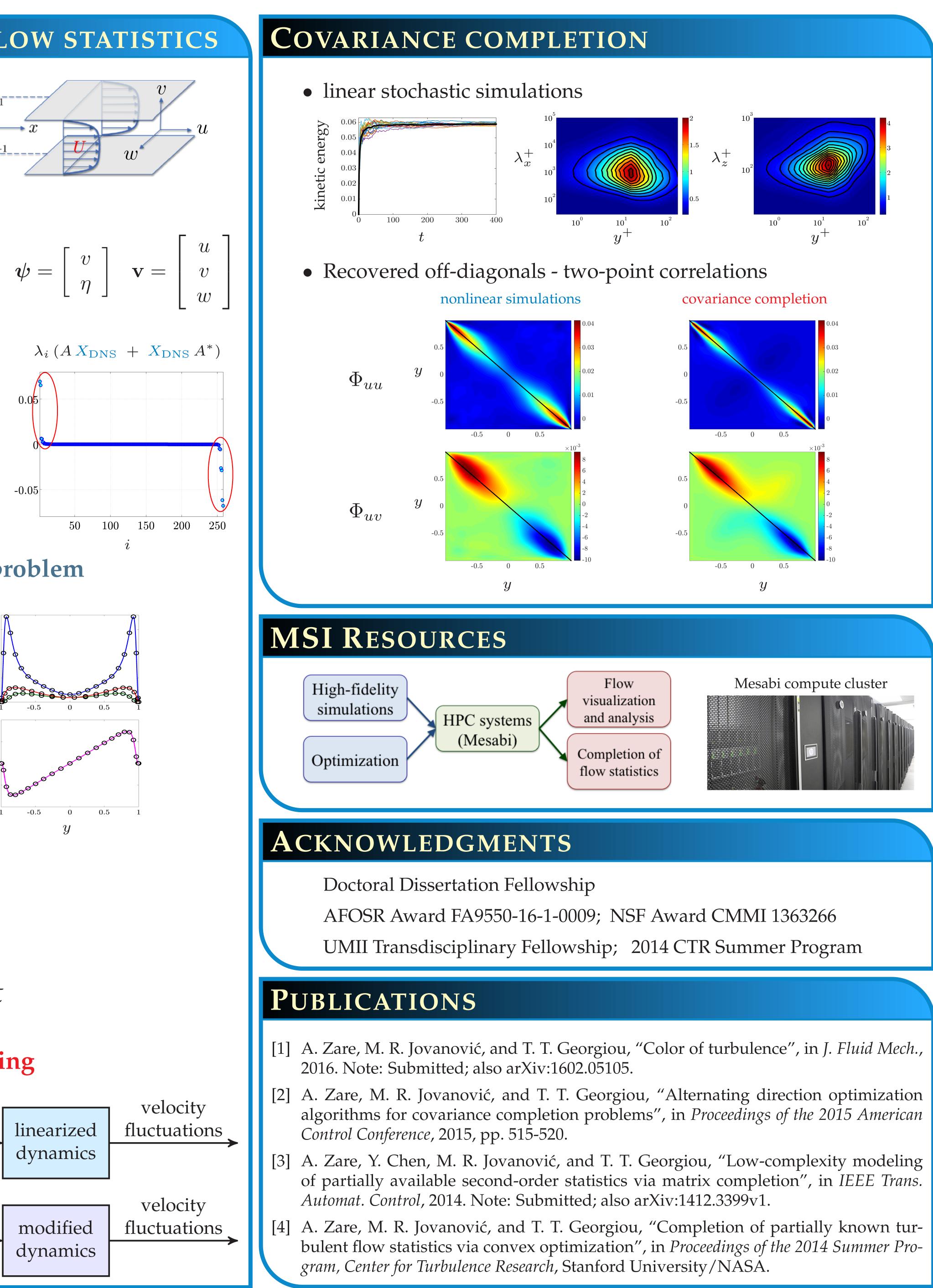
$\underset{X, Z}{\text{minimize}}$	$-\log \det ($
subject to	AX + XL

 $(X) + \gamma \|Z\|_{\star}$ $[A^* + Z = 0]$ $(CXC^*)_{ij} = \Phi_{ij} \qquad (i,j) \in \mathcal{I}$

• Dynamics of colored-in-time forcing

$\dot{\psi} = A \psi + B \mathbf{d}$	white noise	filter	colored noise
$\frac{\text{low-rank modifie}}{\dot{\psi}} = (A + BC_f) \psi$			white noise





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