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### Structure function tensor scaling in the logarithmic region derived from the attached eddy model of wall-bounded turbulent flows

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We investigate the scaling of the velocity structure function tensor  $D_{ij}(\mathbf{r}, z)$  in high Reynolds number wall-bounded turbulent flows, within the framework provided by the Townsend attached eddy hypothesis. Here i, j = 1, 2, 3 denote velocity components in the three Cartesian directions and  $\mathbf{r}$  is a general spatial displacement vector. We consider spatial homogeneous conditions in wall-parallel planes while dependence on wall normal distance is denoted by z. At small scales  $(r = |\mathbf{r}| \ll z)$  where turbulence approaches local isotropy,  $D_{ij}(\mathbf{r}, z)$  can be fully characterized as a function of r and the height-dependent dissipation rate  $\epsilon(z)$ , using the classical Kolmogorov scalings. At larger distances in the logarithmic range, existing previous studies have focused mostly on the scaling of  $D_{ij}$  for **r** in the streamwise direction and for the streamwise velocity component (i = j = 1) only. No complete description is available for  $D_{ij}(\mathbf{r}, z)$  for all i, j and  $\mathbf{r}$  directions. In this paper we show that the hierarchical random additive process model for turbulent fluctuations in the logarithmic range (a model based on the Townsend's attached eddy hypothesis) may be used to make new predictions on the scaling of  $D_{ij}(\mathbf{r},z)$  for all velocity components and in all two-point displacement directions. Some of the generalized scaling relations of  $D_{ii}(\mathbf{r},z)$  in the logarithmic region are then compared to available data. Nevertheless, a number of predictions cannot yet be tested in detail, due to a lack of simultaneous two-point measurements with arbitrary cross-plane displacements, calling for further experiments to be conducted at high Reynolds numbers.

#### I. INTRODUCTION

The most basic statistical characterization of turbulence structure is encoded in the two-point correlation or twopoint structure functions of the turbulent velocity field. At small scales, with displacements in the inertial range of turbulence, a universal form is available from the Kolmogorov scaling [1, 2]. In wall-bounded flows, at scales comparable to the distance from the wall in the logarithmic region, very significant deviations from local isotropy develop. We lack a suitably general description of anisotropic energy containing motions and the present work is devoted to this topic.

Wall-bounded flows, particularly flows at high Reynolds numbers, have been the subject of sustained research efforts (see e.g. Refs. [3–5] for reviews) and predictive reduced-order models are extensively available in the literature [6–14]. A fairly established conceptual model for high Reynolds number wall-bounded turbulent flows is the Townsend attached eddy model [6], in which the logarithmic region is modeled as a collection of self-similar, wall-attached eddies, whose sizes scale with their distance from the wall (see figure 1). Despite its simple form, this model has been quite useful. Invoking the attached eddy hypothesis, not only can the logarithmic scaling of the mean velocity profile be derived, but Townsend [6] also derived the logarithmic scalings for  $\langle u^2 \rangle \sim \log(\delta/z), \langle v^2 \rangle \sim \log(\delta/z)$ , where u and v are the velocity fluctuations in the streamwise and spanwise directions,  $\delta$  is an outer length scale and z is the wall-normal coordinate. To date, these two generalized logarithmic scalings have received considerable empirical support [15–19]. The attached eddy picture also permits scaling laws including  $\langle \Delta u^2 \rangle \sim \log(r_x/z), \langle u(x)u(x + r_x) \rangle \sim \log(\delta/r_x)$ , which have been confirmed recently in de Silva et. al. [20] and Yang et. al. [21], respectively. Here  $\Delta u = u(x + r_x) - u(x)$ ,  $r_x$  is a streamwise displacement and x is the streamwise coordinate. In addition to these logarithmic scalings, the  $k_x^{-1}$  spectrum in the logarithmic region is also a direct consequence of the presence of wall-attached eddies [22]. More recently, the attached-eddy model has been extended to account for more detailed observations, including wake effects and eddy clustering phenomena (see e.g. Refs. [7, 8]), as well as logarithmic scalings of higher order moments [20, 23].



FIG. 1: Conceptual schematic diagram of the attached eddy model of high Reynolds number turbulent boundary layer flows. The number of visible eddies on a vertical cut doubles as the sizes of the eddies halve. An attached eddy affects the shaded region. A realization of the velocity fluctuation at a generic point in the flow field is given by a superposition of the velocity fields associated with the attached eddies within which the generic point locates. Inclination of the attached eddies leads to a lag in the velocity signal between two wall-normal locations, as indicated in the sketch.

More generally, the statistics of turbulent flows are fully specified by all N-point M-order correlation functions [24], or equivalently, the related structure functions. Structure functions were found to be particularly useful for studying homogeneous isotropic turbulence, where an exact relation holds connecting the third-order structure function to the second order as a function of the dissipation rate [1]. Furthermore, we remark that knowledge of the scalings of the structure functions can be used to provide estimates on the coarse-grained velocity gradients, sub-filter stresses, and higher order sub-scale cumulants [25–27], which has implications for subgrid-scale modeling and large-eddy simulations, where eddies of any particular scale in wall units become more and more subgrid (unresolved) as the Reynolds number increases. Moreover, a second order spatial statistical description can be leveraged to model the full spatio-temporal structure [28, 29] of the flow.

In this work we consider the two-point, second order structure function defined as

$$D_{ij}(\mathbf{x}, \mathbf{r}) = \left\langle (u_i(\mathbf{x} + \mathbf{r}) - u_i(\mathbf{x}))(u_j(\mathbf{x} + \mathbf{r}) - u_j(\mathbf{x})) \right\rangle.$$
(1)

For incompressible homogeneous isotropic turbulence, this tensor could be fully specified with a scalar function  $D_{LL}(r)$ (the longitudinal structure function) [2, 24], which in turn only depends on r and the mean rate of dissipation  $\epsilon$  in the inertial range (with the formula being  $D_{ij} = D_{LL}\delta_{ij} + r/2\partial D_{LL}/\partial r(\delta_{ij} - r_i r_j/r^2)$ , where  $\delta_{ij}$  is the second-order identity tensor). The local isotropic behavior is expected to hold in wall-bounded turbulence for displacements much smaller than the height z above the wall [20, 30–32]. As the dissipation in the logarithmic region can be evaluated assuming equilibrium between production and dissipation, the z dependence of the longitudinal structure function is encoded in  $\epsilon(z) \sim u_{\tau}^3/z$ . On the other hand for displacements larger than the height (r > z), i.e. for the energy containing and momentum transporting motions, turbulence becomes anisotropic and inhomogeneous so that simplifications associated with isotropy are not possible, and the specification of the second-order structure function becomes less simple.

Structure functions in wall-bounded flows have been considered from a theoretical viewpoint by Hill [33] and Cimarelli *et al.* [34] as part of derivations of a generalized Kolmogorov equation allowing for non-homogeneity and anisotropy. From an experimental viewpoint, structure functions have been studied in recent works by Davidson [32] and de Silva *et al.* [20]. These prior efforts have focussed primarily on the streamwise direction, i.e. the special case  $\mathbf{r} = (r_x, 0, 0)$  and i = j = 1.

The attached eddy model for energy containing motions in wall-bounded flows is analogous [35] to the eddy hierarchy cascade models for isotropic homogeneous turbulence [2]. It describes the statistical structure of turbulent motions in a given range by providing a method for calculating statistics based on randomly distributed wall-attached, momentum-transferring eddies with a chosen characteristic eddy shape, and a prescribed density depending on distance to the

wall. As a result it allows for scaling predictions over a certain range of scales in wall-bounded turbulence. While previously, only scalings of the streamwise velocity component with streamwise displacements were considered in the attached eddy model, predictions can also be made for other velocity components included in other Reynolds stresses, as shown by Perry & Marusic [7, 8]. However, for structure functions in arbitrary directions and for all three velocity components, scaling predictions have not yet been established based on the attached eddy model. Given the success of the model in the context of streamwise statistics, it is of interest to extend scaling predictions to other directions and velocity components. This is the main objective of the work presented here.

We develop predictions on the scalings of the full structure function tensor Eq. 1, for  $\mathbf{x}$  in the logarithmic region and for relevant ranges of the two-point displacement  $\mathbf{r}$  such that  $\mathbf{x} + \mathbf{r}$  is also in the log region (see Ref. [36] for detailed discussion on the extent of the log region).  $u_i$ ,  $u_j$  are the velocity fluctuations in  $x_i$ ,  $x_j$  directions; i, j = 1, 2, 3. We first consider the full specification of a general second-order structure function under the specific conditions that the wall-normal coordinate is denoted by a unit vector  $\hat{\mathbf{z}}$ , and the direction of the free stream velocity is given by a unit vector  $\hat{\mathbf{u}}$ . Because of the translational symmetry on wall-parallel planes, the dependency of  $D_{ij}$  on  $\mathbf{x}$  is reduced to  $z = \mathbf{x} \cdot \hat{\mathbf{z}}$ , where z is the wall normal component of  $\mathbf{x}$ . The two-point displacement vector  $\mathbf{r}$  may be in any direction. In general, the symmetric,  $\hat{\mathbf{u}}, \hat{\mathbf{z}}$ , and  $\mathbf{r}$ -dependent tensor  $D_{ij}$  may be expressed as

$$D_{ij}(\mathbf{r}, z) = D_{11}(r_x, r_y, r_z, z)\hat{u}_i\hat{u}_j + D_{12}(..)\left(\hat{u}_i\hat{t}_j + \hat{u}_j\hat{t}_i\right) + D_{13}(..)\left(\hat{u}_i\hat{z}_j + \hat{u}_j\hat{z}_i\right) + D_{22}(..)\hat{t}_i\hat{t}_j + D_{23}(..)\left(\hat{t}_i\hat{z}_j + \hat{t}_j\hat{z}_i\right) + D_{33}(..)\hat{z}_i\hat{z}_j,$$
(2)

where  $\hat{\mathbf{t}} = \hat{\mathbf{z}} \times \hat{\mathbf{u}}$  (unit vectors  $\hat{\mathbf{u}}$  and  $\hat{\mathbf{z}}$  are orthogonal),  $\hat{\mathbf{u}}$ ,  $\hat{\mathbf{z}}$  and  $\hat{\mathbf{t}}$  form a rectangular coordinate system,  $D_{11}$ ,  $D_{12}$ ,  $D_{13}$ ,  $D_{22}$ ,  $D_{13}$  and  $D_{33}$  are scalar functions of z,  $r_x = \mathbf{r} \cdot \hat{\mathbf{u}}$ ,  $r_y = \mathbf{r} \cdot \hat{\mathbf{t}}$ ,  $r_z = \mathbf{r} \cdot \hat{\mathbf{z}}$  and the friction velocity  $u_{\tau}$  (or magnitude of the free-stream velocity). As  $D_{ij}$  is symmetric under coordinate system reflection, terms depending on  $\hat{\mathbf{t}}$  have to vanish, i.e.  $D_{12} = D_{23} = 0$ . Note that according to the theory of homogeneous tensors, a symmetric tensor that depends on three vector ( $\hat{\mathbf{z}}$ ,  $\hat{\mathbf{u}}$ ,  $\mathbf{r}$ ) takes the following form

$$D_{ij}(\mathbf{r}, z) = f_{\delta} \delta_{ij} + f_{uu} \hat{u}_i \hat{u}_j + f_{zz} \hat{z}_i \hat{z}_j + f_{rr} \hat{r}_i \hat{r}_j + f_{ur} \frac{1}{2} \left( \hat{u}_i \hat{r}_j + \hat{u}_j \hat{r}_i \right) + f_{uz} \frac{1}{2} \left( \hat{u}_i \hat{z}_j + \hat{u}_j \hat{z}_i \right) + f_{zr} \frac{1}{2} \left( \hat{z}_i \hat{r}_j + \hat{z}_j \hat{r}_i \right),$$
(3)

where the f's are scalar functions of a number of scalar quantities that can be formed from the vectors  $\mathbf{r}$ ,  $\hat{\mathbf{u}}$ ,  $\hat{\mathbf{z}}$  and the distance z. As a constraint in this problem, the vectors  $\hat{\mathbf{u}}$  and  $\hat{\mathbf{z}}$  are perpendicular to each other, introducing additional conditions. Since the above general tensor requires the specification of 7 instead of 4 scalar functions (as in Eq. 2), we opt to use Eq. 2.

Throughout the paper, we denote  $x_1, x_2, x_3$  as the streamwise, spanwise and wall-normal coordinates, respectively; we inter-changeably use u, v, w for the velocity fluctuations in the streamwise, spanwise, and wall normal directions; x, y, z are interchangeably used for  $x_1, x_2, x_3$ . As stated above, the displacement  $\mathbf{r} = (r_x, r_y, r_z)$ , and  $r_z > 0$ . In this paper, velocities are normalized by the friction velocity  $u_{\tau}$ , and normalization with viscous length scale  $\nu/u_{\tau}$ (where  $\nu$  is the kinematic viscosity) will be indicated by a + superscript. We only consider velocity fluctuations. As mentioned before, prior work has focussed mostly on the dependence of  $D_{11}$  upon  $r_x$ . As can be seen above, for the full specification of the generalized structure function, we also require expressions for the scalar functions  $D_{22}, D_{33}$ , and  $D_{13}$ , all as functions of  $(r_x, r_y, r_z, z)$ . As shown by Hill [33], incompressibility imposes the following constraint on the structure function:

$$\frac{\partial D_{ij}(\mathbf{r},z)}{\partial r_j} = \frac{1}{2} \frac{\partial}{\partial x_3} \left\langle (u_i(\mathbf{x}+\mathbf{r})+u_i(\mathbf{x}))(u_3(\mathbf{x}+\mathbf{r})-u_3(\mathbf{x})) \right\rangle,\tag{4}$$

which involves moments other than the structure functions themselves, and thus we will not exploit incompressibility as a useful constraint.

In section §II, we summarize the hierarchical random additive process as a model for wall-bounded turbulent velocity fluctuations in the logarithmic range and in §III show how it can be used to make predictions about the

general scaling of these functions. We will invoke the simplest possible modeling assumptions and state the resulting specific predictions. We will then attempt to verify the predicted trends in §IV. Several of the required measurements are available only from DNS at moderate to intermediate Reynolds numbers so the discussion in §IV cannot be considered conclusive. We leave open the possibility that once measurements become available at high Reynolds numbers, the various simplifying assumptions made in the simplest version of the proposed model may need further refinement.

#### II. THE HIERARCHICAL RANDOM ADDITIVE PROCESS (HRAP) MODEL

The HRAP is a simplified version of the Townsend attached eddy model, in which the eddy-induced velocity fields are modeled as random addends. The wall-parallel velocity components at a wall normal distance z include additive contributions from eddies whose heights are greater than z. Conversely, for the wall-normal component, the contributions from large eddies whose heights are greater than z are severely blocked by the presence of the wall, and only contributions from eddies of a size comparable to z count. Accordingly, the HRAP formalism models the instantaneous streamwise and spanwise velocity fluctuations at a given position and height z as a result of random additive processes according to

$$u = \sum_{i=1}^{N_z} a_i, \quad v = \sum_{i=1}^{N_z} b_i.$$
(5)

A random addend  $a_i$  (or  $b_i$ ) represents the velocity increment in u (or v) due to an attached eddy of height  $\sim \delta/2^i$ , where  $\delta$  is the height of the largest wall attached eddy that the boundary layer can admit (typically on the order of the outer boundary layer thickness). The instantaneous wall-normal velocity fluctuation is modeled as the negative of the last addend in the construction leading to u

$$w = -a_{N_z},\tag{6}$$

This last step ensures a negative correlation so that the mean momentum flux is constant in the log region

$$\langle uw \rangle = \sum_{i=1}^{N_z} \langle a_i a_{N_z} \rangle = - \langle a_{N_z}^2 \rangle = - \langle a^2 \rangle.$$
<sup>(7)</sup>

A notional attached eddy is sketched in figure 2 and a top view of the modeled flow field is sketched in figure 3. By relating  $a_i$  with an attached eddy of height  $\delta/2^i$ , we have discretized the boundary layer logarithmically in the wall normal direction. The base 2 is arbitrary but convenient and is chosen for consistency with Perry & Chong [37]. We now make an additional geometric assumption about the aspect ratio of the wall-attached eddies. We assume that wall-attached eddies at a height h may be characterized by lengths  $l_x$  and  $l_y$  in the streamwise and spanwise directions, respectively. Therefore, an attached eddy of height h affects two points which lie nominally within the  $l_x \times l_y$  area of influence (cf. figure 2). Let us further denote the aspect ratio  $R = l_y/l_x$  as a given, z-independent geometric constant (for empirical evidence for geometric self-similarity in the logarithmic region, see e.g. recent detailed analyses of DNS by del Álamo *et. al.* [38]). In other words, two points such that z < h,  $z + r_z < h$ ,  $r_x < h/\tan(\theta)$ ,  $r_y < Rh/\tan(\theta)$ share all addends from eddies of height greater than h. Such a compact representation of eddy-induced velocity fluctuations allows us to make predictions on the scalings of various flow statistics in the logarithmic region, where the eddies are self-similar, and the random addends  $a_i$  are statistically identical, as are the addends  $b_i$  (see Refs. [23, 39] for detailed discussion).

We assume that large-scale eddies do not directly interact with small-scale eddies, and that  $a_i$ ,  $a_j$ ,  $i \neq j$  are statistically independent (so are  $b_i$ ,  $b_j$ ,  $i \neq j$ ).  $a_i$ s and  $b_i$ s are therefore independent random variables, each of which are identically distributed (but  $a_i$ s and  $b_i$  possibly have different distributions). Neglecting inter-scale interactions (or interactions among different heights) must be here considered as a first approximation. Amplitude modulation



FIG. 2: Conceptual sketch of a notional attached eddy of height z. This eddy extends and affects an area of  $l_x \times l_y$  (in  $x \times y$  plane). The inclination angle of this eddy is  $\theta$ .  $l_x = z/\tan(\theta)$ . Define  $R = l_y/l_x$  to be the aspect ratio, it follows that  $l_y = Rz/\tan(\theta)$ . Because of the assumed similarity, R,  $\theta$  are z-independent geometric constants.



FIG. 3: Top view of the modeled wall-bounded flow showing a random superposition of notional wall attached eddies. Wall eddies tend to be stretched in the flow direction. Because eddy population density is inversely proportional to the wall normal distance, the number of observable eddies on an x - y plane quadruples as the sizes of the eddies halve. Wall-attached eddies of different sizes are colored differently (color available online).

effects [40, 41] observed in the vicinity of the wall have not yet been explored in detail among scales and eddies in the log region. To the degree that they occur, these can be considered as a higher-order corrections to the simplest approximation made here of assuming independence. Futhermore, amplitude modulation is an important process for odd-order statistics, but for second order statistics, accounting for the effects of modulation or not does not make a significant difference [42]. At a distance z from the wall, the influence of an attached eddy of size  $\ll z$  becomes negligible, and therefore the number of random addends in Eq. 5 can simply be obtained by integrating the eddy population density  $P(z) \sim 1/z$  from z to  $\delta$ , leading to

$$N_z \sim \int_z^{\delta} P(z) \sim \log(\delta/z).$$
(8)

As an example of possible applications of the HRAP model, we compute  $\langle u^2 \rangle$ ,  $\langle v^2 \rangle$ . Squaring both sides of Eq. 5 leads to

$$\langle u^2 \rangle = N_z \langle a^2 \rangle \sim \log(\delta/z) = A_1 \log(\delta/z) + B_1, \langle v^2 \rangle = N_z \langle b^2 \rangle \sim \log(\delta/z) = A_{1,v} \log(\delta/z) + B_{1,v},$$

$$(9)$$

recovering the logarithmic scaling for  $\langle u_z^2 \rangle$  and  $\langle v_z^2 \rangle$ . Here,  $A_1$ ,  $A_{1,v}$ ,  $B_1$  and  $B_{1,v}$  are constants. The value of  $A_1$ , the Townsend-Perry constant, has been determined empirically, yielding  $A_1 \approx 1.2 - 1.3$  [36]. In this work, Eqs. 5, 6, 8 are used to provide estimates for all scalar functions in Eq. 2.



FIG. 4: Examples of pairs of points in regimes I, II, and III. For two points in regime III (indicated as points III<sub>1</sub>, III<sub>2</sub>), III<sub>1</sub> shares none of its addends with III<sub>2</sub>. For two points in regime I (indicated as points I<sub>1</sub>, I<sub>2</sub>), I<sub>1</sub> share all common addends with I<sub>2</sub> (and then I<sub>1</sub> includes an extra addend since it is closer to the wall). For two points in regime II (II<sub>1</sub>, II<sub>2</sub>), II<sub>1</sub> share part of the addends with II<sub>2</sub> (specifically in this example, addends from eddies of height  $\delta$ ,  $\delta/2$ ). The schematic is in accordance with figure 1. As is sketched in figure 1, a horizontal line corresponds to an eddy and affects the region below it. While the sketch is artificially regular for purposes of illustration, in reality the model encompasses more random spatial arrangements of eddies as in Fig. 3.

#### **III. SCALING OF GENERAL TWO-POINT STRUCTURE FUNCTIONS**

We begin by defining the "associated eddy height" corresponding to particular (specified) horizontal displacements  $r_x$  and, separately,  $r_y$ . Specifically, we define

$$z_{rx} = |r_x| \tan(\theta), \quad z_{ry} = \frac{|r_y|}{R} \tan(\theta).$$
(10)

The height  $z_{rx}$  is the minimum height of an eddy that can simultaneously affect two points with a displacement  $r_x$  only in the streamwise direction. In other words, two points separated by a distance  $r_x$  can only be affected by an eddy with a height greater than  $z_{rx}$ . Similarly, for displacements only in the transverse direction  $r_y$ ,  $z_{ry}$  is the height corresponding to an eddy of x-direction length  $r_y/R$ . For now we are assuming these two heights are smaller than  $\delta$ . For arbitrary displacements  $r_x$  and  $r_y$ , we define

$$z_c = \min\{\max\left[\left|r_x\right|, \left|r_y\right|/R\right] \tan(\theta), \delta\},\tag{11}$$

which is the minimum height of an eddy that simultaneously affects two points at a distance  $r_x$ ,  $r_y$  in the x, y directions, given that the boundary layer can not admit eddies higher than  $\delta$ . We assume that the displacements are larger than a minimum value so that the velocity fluctuations at the two points differ at least by one addend. For smaller displacements, the two-points are considered equivalent in the framework of HRAP and the associated structure function follows the inertial-range scalings.

Applying the HRAP model to determine  $D_{11}(r_x, r_y, r_z, z)$ , we must determine the number of common addends shared by the two points. For this purpose we focus on the vertical location of the higher point, at  $z + r_z$  ( $r_z > 0$ ). Depending on  $r_x$  and  $r_y$ , we can identify three regimes (see figure 4)

$$I : z_c < z + r_z,$$
  

$$II : z + r_z < z_c < \delta,$$
  

$$III : z_c = \delta.$$
(12)

For two points in regime III, the points share no common eddy, hence

$$D_{11} = \left\langle \left( \sum_{i=1}^{N_z} a'_i - \sum_{i=1}^{N_{z+r_z}} a''_i \right)^2 \right\rangle = \left( N_z + N_{z+r_z} \right) \left\langle a^2 \right\rangle - 2 \left\langle \left( \sum_{i=1}^{N_z} a'_i \right) \cdot \left( \sum_{i=1}^{N_{z+r_z}} a''_i \right) \right\rangle$$

$$= \left( N_z + N_{z+r_z} \right) \left\langle a^2 \right\rangle = A_1 \log \left( \frac{\delta}{z} \right) + A_1 \log \left( \frac{\delta}{z+r_z} \right) + C_3.$$
(13)

For two points in regime I, point x share all the eddies that affect  $\mathbf{x} + \mathbf{r} (0 < r_z)$ , hence:

$$D_{11} = \left\langle \left[ \left( \sum_{i=1}^{N_{z+r_z}} a_i + \sum_{i=N_{z+r_z}}^{N_z} a_i' \right) - \left( \sum_{i=1}^{N_{z+r_z}} a_i \right) \right]^2 \right\rangle$$

$$= \left\langle \left[ \sum_{i=N_{z+r_z}}^{N_z} a_i' \right]^2 \right\rangle = (N_z - N_{z+r_z}) \left\langle a^2 \right\rangle = A_1 \log \left( \frac{z+r_z}{z} \right) + C_1.$$
(14)

Note that we are excluding from these considerations the transition towards the locally isotropic scaling that occurs when  $r = (r_x^2 + r_y^2 + r_z^2)^{1/2} < C_z z$ , where  $C_z$  is an O(1) constant. For regime I, typically  $r_x$  and  $r_y$  are small and therefore we must limit  $r_z$  to be (typically) larger than z. Thus the scaling implied by Eq. 14 is meant to hold for  $r_z/z \gtrsim 1$ . In the limit  $r_z/z \lesssim 1$ , a transition towards the inertial range scaling is envisioned.

For two points in regime II, points (x, y, z) and  $(x + r_x, y + r_y, z + r_z)$  share the eddies of height greater than  $z_c$ , hence

$$D_{11} = \left\langle \left[ \left( \sum_{i=1}^{N_{z_c}} a_i + \sum_{i=N_{z_c}}^{N_z} a_i' \right) - \left( \sum_{i=1}^{N_{z_c}} a_i + \sum_{i=N_{z_c}}^{N_{z+r_z}} a_i'' \right) \right]^2 \right\rangle = \left\langle \left[ \sum_{i=N_{z_c}}^{N_z} a_i' - \sum_{i=N_{z_c}}^{N_{z+r_z}} a_i'' \right]^2 \right\rangle$$
  
$$= (N_z - N_{z_c}) \left\langle a^2 \right\rangle + (N_{z+r_z} - N_{z_c}) \left\langle a^2 \right\rangle - 2 \left\langle \left( \sum_{i=N_{z_c}}^{N_z} a_i' \right) \cdot \left( \sum_{i=N_{z_c}}^{N_{z+r_z}} a_i'' \right) \right\rangle$$
  
$$= (N_z - N_{z_c}) \left\langle a^2 \right\rangle + (N_{z+r_z} - N_{z_c}) \left\langle a^2 \right\rangle = A_1 \log \left( \frac{z_c}{z} \right) + A_1 \log \left( \frac{z_c}{z+r_z} \right) + C_2,$$
  
(15)

where a, a', a'' are i.i.d. variables. Imposing continuity of  $D_{11}$  with respect to  $z_c$ , it is clear that the constants  $C_1$ ,  $C_2, C_3$  must be equal, i.e.

$$C_1 = C_2 = C_3. (16)$$

It is worth noting that, although we have discretized the log region into discrete hierarchical scales and both  $N_z$ ,  $N_{z+r_z}$  are integers that take only discrete values, because in Eq. 8 the integration is a continuus function of z, the predictions here are continuous functions of z and **r**. Combining Eqs. 12, 13, 14, 15, 16, we have

$$D_{11} = A_1 \log\left(\frac{z+r_z}{z}\right) + C_{11}, \qquad z_c < z+r_z;$$

$$D_{11} = A_1 \log\left(\frac{z_c}{z}\right) + A_1 \log\left(\frac{z_c}{z+r_z}\right) + C_{11}, \quad z+r_z < z_c < \delta;$$

$$D_{11} = A_1 \log\left(\frac{\delta}{z}\right) + A_1 \log\left(\frac{\delta}{z+r_z}\right) + C_{11}, \quad z_c = \delta.$$
(17)

where  $C_{11}$  is a constant. Defining  $z_e = \max[z_c, z + r_z]$ , a compact form of  $D_{11}$  is as follows

$$D_{11} = A_1 \log\left(\frac{z_e}{z}\right) + A_1 \log\left(\frac{z_e}{z+r_z}\right) + C_{11},\tag{18}$$

where we recall that z and  $z + r_z$  are assumed to fall in the logarithmic layer, i.e. significantly below  $\delta$ .

The various regimes are sketched in figure 5 (a). Essentially we seek the minimum height  $h_c$  of an eddy that can simultaneously affect the two points under consideration. Because of the tree-like organization of the attached eddies, the effects of eddies with height  $h > h_c$  is cancelled (because we are taking the difference between the two points when evaluating structure functions). Effects of eddies of heights  $h < h_c$  remain and are reflected separately on two points, in the form

$$\log\left(\frac{h_c}{z}\right) + \log\left(\frac{h_c}{z+r_z}\right). \tag{19}$$



FIG. 5: (a) A sketch of the various regimes used to evaluate the scaling of  $D_{11}$  under the HRAP simplified attached eddy model. The definition of  $z_c$  is cut off at  $\delta$ , therefore regime III is indicated only at  $z_c = \delta$ .  $z + r_z$  is required to be in the boundary layer, i.e.  $z + r_z < \delta$ . (b) Contour levels computed according to Eq. 18 for  $D_{11}$  as a function of  $z_c$  and  $z + r_z$  for  $z = 0.01\delta$ , using  $A_1 = 1.25$  and setting  $C_{11} = 2$  for purposes of illustration.

It is useful to point out that  $h_c$  is not necessarily equal to  $z_c$  since  $z_c$  is the minimum height of an eddy that could affect two points with a displacement  $r_x$ ,  $r_y$  in the x, y directions. The two points could be displaced by a very small distance in the x-y plane but by a large distance in the vertical direction. In that case,  $h_c$  becomes  $z + r_z$  and we are in regime I. Regime II is straight-forward, where  $z_c = h_c$ . If the two points are so separated that to affect them simultaneously one needs an eddy of height greater than  $\delta$ , then we are in regime III. The description stops at  $z_c = h_c = \delta$  (since the boundary layer does not admit any eddy whose height is greater than  $\delta$ ). A sketch of  $D_{11}$  as a function of  $z_c$  and  $z + r_z$  is shown in figure 5 (b). The contour levels are computed according to Eq. 18. The hidden parameter z is  $0.01\delta$ , which is chosen arbitrarily for illustration purposes.

A few asymptotes of Eq. 17 have been investigated previously. For example, taking  $r_z = 0$  and  $r_x \gg \delta$  (and/or  $r_y \gg \delta$ ), we have  $z_c = \delta$ ,  $z_e = \delta$  and we obtain  $D_{11} = 2A_1 \log(\delta/z) + C_{11}$ , i.e. the logarithmic scaling of  $\langle u^2 \rangle = \frac{1}{2}D_{11}(|\mathbf{r}| \gg \delta, z)$  as a function of z is recovered. Taking  $r_z = r_y = 0$  and  $r_x$  in the relevant range (an  $r_x$  such that  $r_x > z$  but a converted wall-normal height  $r_x \tan(\theta)$  still in the log region), we have  $z_c \sim r_x$ ,  $z_e = z_c \sim r_x$  and the scaling  $\langle (u(x + r_x) - u(x))^2 \rangle = 2A_1 \log(r_x/z) + C$  is obtained [20].

New scaling laws can be obtained from Eq. 17, e.g. taking  $r_x = 0$ ,  $r_z = 0$  and  $r_y$  in the range such that  $r_y \gtrsim z$  and the corresponding wall normal height  $r_y/R \cdot \tan(\theta)$  in the log region, we have  $z_c \sim r_y$ ,  $z_e = z_c \sim r_y$  and thus

$$\langle (u(x,y,z) - u(x,y+r_y,z))^2 \rangle \sim 2A_1 \log(r_y/z),$$
(20)

i.e. a transversal logarithmic scaling similar to the longitudinal one found in de Silva *et al.* [20]. According to the HRAP model, the transverse scaling has the same slope  $2A_1$  as the longitudinal one, because geometric parameters including R,  $\tan(\theta)$  that enter  $z_c$ ,  $z_e$  can be absorbed into the additive constants without affecting the slope. Or, taking  $r_x = 0$ ,  $r_y = 0$ ,  $r_z$  in the range such that  $z + r_z$  is still in the logarithmic region, we have  $z_c = z + r_z$ ,  $z_e = z_c = z + r_z$  and thus

$$\langle [u(x, y, z + r_z) - u(x, y, z)]^2 \rangle \sim A_1 \log[(z + r_z)/z],$$
 (21)

now with slope  $A_1$  instead of  $2A_1$ —predictions that should be interesting to confirm based on data.

Next the HRAP model can be applied for  $D_{22}$ . According to Eq. 5, both u, v are results of additive processes, the only difference is that for v the addends  $b_i$  may have different statistics to those of  $a_i$ . Hence, the scaling behavior of  $D_{22}$  is similar to those of  $D_{11}$  but involving  $\langle b^2 \rangle$  instead of  $\langle a^2 \rangle$ . Thus, we obtain

$$D_{22} = A_{1,v} \log\left(\frac{z_e}{z}\right) + A_{1,v} \log\left(\frac{z_e}{z+r_z}\right) + C_{22}.$$
 (22)

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where  $A_{1,v}$ ,  $C_{22}$  are constants. Similar scalings including  $\langle (v(x, y, z) - v(x, y + r_y, z))^2 \rangle \sim 2A_{1,v} \log[r_y/z]$ ,  $\langle (v_{z+r_z} - v_z)^2 \rangle \sim A_{1,v} \log[(z + r_z)/z]$  are expected as well. Again the prefactors of the streamwise and transverse logarithmic scalings are the same, but offset constants are possibly different.

The last diagonal term  $D_{33}$  is considered next:

$$D_{33} = \left\langle \left( w(x + r_x, y + r_y, z + r_z) - w(x, y, z) \right)^2 \right\rangle = 2 \left\langle ww \right\rangle - 2 \left\langle w(x + r_x, y + r_y, z + r_z)w(x, y, z) \right\rangle.$$
(23)

We have assumed that the streamwise velocity fluctuations at the two points differ at least by one addend (if not, then the structure function follow the inertial range scalings), therefore the last addend in u(x, y, z), which controls the wall-normal component w(x, y, z), is statistically independent of the last addend in  $u(x + r_x, y + r_y, z + r_z)$ , which controls the wall-normal component  $w(x + r_x, y + r_y, z + r_z)$ . Let us use a for the addends in u(x, y, z) and a' for the addends in  $u(x + r_x, y + r_y, z + r_z)$ . We have  $\langle w(x + r_x, y + r_y, z + r_z)w(x, y, z) \rangle = \langle a_{N_z}a'_{N_{z+r_z}} \rangle = 0$ , and therefore

$$D_{33} = 2$$
 (24)

We have made the approximation that  $\langle ww \rangle = 1$  in the log region. That is to say, the normal vertical velocity structure function transitions from the inertial regime to a constant value (~ 2) for displacements larger than the height above the wall. Because the HRAP model predicts a constant value for  $D_{33}$  in the logarithmic region, Eq. 24 does not provide a length scale for the  $D_{33}$  scaling and because  $D_{33} \equiv 2$  in the logarithmic region,  $D_{33}$  should collpase by plotting against  $r_x/\delta$  and r/z, at least in the logarithmic range. Therefore the collapse of  $D_{33}$  scaling depends on the  $r_x$  range within which a transition from the inertial range scaling to the logarithmic range scaling takes place. Because this transition occurs at around  $r \sim O(z)$ , the length scale for constant scalings like the one in Eq. 24 should be z and we expect a collapse of data when  $D_{33}$  is plotted as a function of r/z.

Eqs. 18, 22, 24 summarize the scaling behaviors of all three diagonal components of  $D_{ij}$ . Next, the off-diagonal components are evaluated. Given  $a_i$ ,  $b_i$  are independent variables, we can immediately conclude

$$D_{12} = 0, \quad D_{23} = 0, \tag{25}$$

also consistent with the requirement of reflectional symmetry. The last term to be evaluated is the shear term,  $D_{13}$ :

$$D_{13} = \langle (u(\mathbf{x} + \mathbf{r}) - u(\mathbf{x}))(w(\mathbf{x} + \mathbf{r}) - w(\mathbf{x})) \rangle$$
  
= 2 \langle uw \rangle - \langle u(\mathbf{x} + \mathbf{r})w(\mathbf{x}) \rangle - \langle u(\mathbf{x})w(\mathbf{x} + \mathbf{r}) \rangle, (26)

The first term  $\langle uw \rangle = -u_{\tau}^2 = -1$ . Let us consider the two cross terms. Without loss of generality, we have assumed  $r_z \ge 0$ . Then  $z + r_z \ge z$  and  $N_{z+r_z} \le N_z$ .  $\langle u(\mathbf{x} + \mathbf{r})w(\mathbf{x}) \rangle = -\left\langle \sum_{i=1}^{N_{z+r_z}} a'_i \cdot a_{N_z} \right\rangle$  is directly 0 for  $N_{z+r_z} < N_z$  because addends with different indices are statistically independent; for  $N_{z+r_z} = N_z$ ,  $\langle u(\mathbf{x} + \mathbf{r})w(\mathbf{x}) \rangle$ is  $-\left\langle a_{N_z}a'_{N_z} \right\rangle$ , which is also 0 because the streamwise velocity fluctuations at the two points differ at least by one addend (otherwise the structure function just follow the inertial range scalings). Now let us consider the other cross term  $\langle u(\mathbf{x})w(\mathbf{x} + \mathbf{r}) \rangle$ . Again because addends for eddies of different sizes are uncorrelated and because  $N_z \ge N_{z+r_z}$ ,  $\langle u(\mathbf{x})w(\mathbf{x} + \mathbf{r}) \rangle = -\left\langle \sum_{i=1}^{N_z} a_i \cdot a'_{N_{z+r_z}} \right\rangle = -\left\langle a_{N_{z+r_z}}a'_{N_{z+r_z}} \right\rangle$ . For two points in regimes II, III, this cross term vanishes because the size of the smallest common eddy is greater than  $z + r_z$  and  $a_{N_z+r_z}$ ,  $a_{N_z+r_z}$  are statistically independent. For two points in regime I,  $a_{N_z} = a'_{N_z}$  and the cross term  $\langle u(\mathbf{x})w(\mathbf{x} + \mathbf{r}) \rangle$  is -1. Hence, for the range of  $\mathbf{r}, \mathbf{x}$  discussed in this work,

$$D_{13} = -1 \qquad z_c < z + r_z, D_{13} = -2 \qquad z + r_z < z_c.$$
(27)

The discontinuity is because the assumed region of influence of an attached eddy is not a well-behaved function that decays smoothly to 0, but instead is a function that jumps to 0.

Eqs. 18, 22, 24, 25, 27 are the complete description of the scalings of the structure function in the logarithmic region. It is worth noting that the -2/3 power-law scaling in the inertial range is not incorporated up to this point but smooth transitioning to power-law inertial range scaling is expected whenever  $\sqrt{r_x^2 + r_y^2 + r_z^2} < C_z z$ , where  $C_z$  is a constant of O(1).

Note that in the model the assumed eddy inclination angle  $\theta$  and the eddy aspect ratio R do not appear explicitly in the scaling law. These parameters do enter, however, when determining the limits between the various scaling regimes. For instance, the eddy inclination angle is used to compute a streamwise extent within which an attached eddy of height h exerts its influence on, while the aspect ratio R affects the scaling limits when considering various  $r_y$  and  $r_x$  combinations. We remark further that for more realistic modeling of wall-bounded flows, an eddy tilting angle might also be used to account for the lag of the effects of attached eddies across the wall normal direction (see e.g. Ref. [41] for discussion of this effect). Last, the assumption of  $a_i, b_i$  being i.i.d. variables may not hold exactly. However, in the high Reynolds number limit, the variance  $\langle u^2 \rangle \sim \log(\delta/z)$  does not strictly require i.i.d. but rather holds provided correlations have sufficiently rapid decay (the logarithmic scaling of cumulants is indicative of a large deviations principle [43, 44] and is not restricted to i.i.d. variables [2]). Similarly,  $\langle uw \rangle = -1$  is constant according to the HRAP model but is in fact only approximately so in the log region for finite Reynolds number, indicating already the z-dependence of the random addends. Because of this wall-normal dependence at finite Reynolds number, scalings including  $\langle u^2 \rangle = a_1^2 + a_2^2 + \dots + a_{N_z}^2$  are only approximately  $\log(\delta/z)$  and deviations from the log scaling are expected to be similar to the deviations of  $\langle uw \rangle$  from a constant -1. It should be kept in mind that the attached eddy hypothesis and the HRAP model used here are models for the high Reynolds number limit and are therefore only approximate for any finite Reynolds number.

#### IV. EMPIRICAL EVIDENCE FOR PROPOSED SCALINGS

Statistics that involve streamwise displacements can be evaluated from a single hot-wire measurement by invoking Taylor's hypothesis [28, 45, 46]. Evaluating statistics that include a displacement in the spanwise direction requires much more work in a laboratory experiment because it needs simultaneous measurements at multiple spanwise locations. It is possible to resort to numerical simulations for such measurements, but for numerical simulations, direct-numerical-simulations (DNS) in particular, the limited Reynolds number is an obstacle. The highest Reynolds number accomplished to date for a channel flow using DNS is  $Re_{\tau} \approx 5000$  [18]. The reader is directed to Refs. [47–52] for more DNS datasets of turbulent channel flows. In this section, the streamwise scalings,  $D_{ij}$  as functions of  $r = (r_x, 0, 0)$  are investigated using hot-wire measurements in boundary layer flows. Spanwise scalings and trends in other directions, on the other hand, are examined using channel flow DNS datasets.

Recent work [53] suggested applying extended-self-similarity (ESS) to structure functions to obtain scaling behavior of improved quality, following the success of ESS in the context of moment generating functions [54]. ESS is useful when considering scalings of higher-order moments relative to the scaling of a known lower-order moment. Here we consider only the second order statistics and we require scaling ranges for different physical quantities in different directions (spanwise, vertical), therefore the usefulness of ESS in the present context is not immediately clear.

To document the streamwise logarithmic scalings, we use the cross-wire measurements taken in boundary layer flows at  $Re_{\tau} \approx 15000$  (where u, w components are measured in one experiment and u, v components are measured in another experiment). Details of the experimental setup can be found in Refs. [17, 55] and the references cited therein. The sampling frequency is high enough to allow streamwise displacements smaller than  $r_x^+ = 10$ , which falls much below the range of two-point displacement of interest ( $r^+ \gtrsim z^+ \gg 100$ ). The use of Taylor's hypothesis for quantities such as structure functions is common and has been proven to be valid [20, 56]. The streamwise logarithmic scaling for  $D_{11}$  was confirmed in Ref. [20] and can be observed in figure 6, where  $0.5D_{11}$  is shown as a function of  $r_x$  at wall normal heights  $z^+ \approx 400,800,1500$ . The prefactor 0.5 is used for better visualization when plotted together with  $D_{22}$ , which is also shown in figure 6. The figure shows  $D_{22}$  as functions of  $r_x/z$  at three wall normal locations. The



FIG. 6: Linear-log plot of  $D_{22}(r_x, 0, 0; z)$  and  $0.5D_{11}(r_x, 0, 0; z)$  as functions of  $r_x$  measured experimentally at  $Re_{\tau} \approx 15\,000$  at wall normal locations  $z^+ = 400, 800, 1500$ . The thin lines are for  $D_{11}$  and the bold lines are for  $D_{22}$ . The straight dashed lines indicate the fitted slopes of the logarithmic scalings.

data collapse when plotted against  $r_x/z$ . Thanks to the high Reynolds number, a logarithmic region that spans more than a decade is found both in  $D_{11}$  and  $D_{22}$  in the streamwise direction. The slope for  $D_{11}$  is fitted here in the  $r_x$ range  $1 < r_x/z < 10$ , and the fitted slope results in 2.2, not far from prior measurements where  $2A_1 = 2.5$ . As for the slope of the streamwise logarithmic scaling of  $D_{22}$ , the fitted slope is 0.99. This is very close to the expected slope of  $2A_{1,v}$ , where  $A_{1,v} \approx 0.5$  is the slope of  $\langle v^2 \rangle$  (as a function of z) measured previously [17, 51]. Compared to  $D_{11}$ , one notes that the logarithmic scaling region for  $D_{22}$  occurs at smaller scales as the curves appear to be shifted to the left, by almost a factor 6. This means that  $C_{22}$  is considerably higher than  $C_{11}$ , which is consistent with effects from the continuity equation that leads to smaller integral length scales for transverse correlations as compared to longitudinal ones. A factor 6, however, is quite large.

By symmetry one expects  $D_{12} \equiv 0$ , which is also predicted by the HRAP. The experimental hot-wire results (not shown) are consistent with low values of  $D_{12}$  (the data are slightly negative,  $D_{12} \approx -0.1$  in wall units, at large streamwise displacements possibly due to small misalignments of the cross-wires and possible uncertainties in the measurements).

Figure 7 shows  $D_{13}$  as a function of  $r_x$  at two wall-normal locations.  $D_{13}$  collapse when plotted against  $r_x/z$ . For sufficiently large two-point displacement  $r_x$ ,  $D_{13} = -2$ , as suggested by the HRAP model and required by the fact that the mixed structure function must asymptote to twice (negative) the square of the friction velocity at large distances. For  $r_x \leq z$ , the structure functions should follow the inertial range scalings and such scalings were discussed in Refs [33, 34]. Note for two points that are only displaced in the streamwise direction, we never actually enter regime I.

Figure 8 shows  $D_{33} - 2 \langle w^2 \rangle$  as functions of  $r_x/z$ . The data do not collapse when  $D_{33}$  itself is plotted as a function of  $r_x/z$  at different wall normal locations (not shown), but by subtracting  $\lim_{r_x\to\infty} D_{33} = 2\langle w^2 \rangle$  from  $D_{33}$ , a good collapse is found, as is seen in figure 8. This suggests that the difference in  $D_{33}$  is from fine scale motions in the regime  $r_x \leq z$  [57, 58]. Beyond  $r_x \approx z$ ,  $D_{33}$  tends to  $2 \langle w^2 \rangle$ , consistent with the model although the exact magnitude of  $\langle w^2 \rangle$  is not 1 in wall units. The transition from the inertial range scalings to the logarithmic range scaling occurs near  $r_x/z \sim O(0.1)$ . Note scalings in the logarithmic range are not necessarily log scalings, e.g. the scaling of  $D_{33}$ in the logarithmic range is a constant scaling -2 instead of a logarithmic scaling. Comparing  $D_{33}$  and  $D_{13}$ , the transitions to log-range scalings are at quite different  $r_x/z$  distances, with  $D_{33}$  transitioning at smaller distances than  $D_{13}$ . This difference is not surprising if one considers frist the fact that w is controlled mostly by a local eddy while u is affected by larger eddies, and second the aforementioned difference in the integral scales between the transverse and longitudinal components.

For empirical evidence of the spanwise scalings, we require simultaneous measurements at a number of spanwise



FIG. 7: Linear-log plot of  $D_{13}(r_x, 0, 0, z)$  at  $Re_{\tau} \approx 15\,000$  as a function of  $r_x$  at two wall normal heights (color available online).



FIG. 8: Linear-log plot of  $D_{33}(r_x, 0, 0, z)$  at  $Re_{\tau} \approx 15\,000$  as a function of  $r_x$  at two wall-normal locations (color available online).  $2\langle w^2 \rangle$  at the two wall normal locations are 2.5 and 2.8 respectively.

distances. For this purpose we use the  $Re_{\tau} = 4200$  DNS channel-flow dataset [51]. The DNS has used a grid of size  $3072 \times 3072 \times 1081$  (in x, y, z directions) for a computational domain of size  $2\pi \times \pi \times 2$ , where the half channel height is 1.

Figure 9 (a) shows  $\langle u^2 \rangle$  as a function of the wall normal distance. In figure 9 (b), we show  $D_{11}(r_x, 0, 0; z)$  as a function of  $r_x$  at different wall normal locations. As seen in figure 9, although no logarithmic region can be found in  $\langle u^2 \rangle$  as a function of z, a logarithmic region can be discerned in the streamwise velocity structure function as a function of  $r_x$ . Nevertheless, the measured slope is 1.6, whereas at high Reynolds numbers, the observed slope is  $2A_1 \approx 2.5$ . Thus even if a logarithmic scaling is observed, one may expect differences of at least 40% when comparing with values expected at high Reynolds numbers. This insight will be useful when measuring scaling parameters in directions where only DNS data are available. In terms of the behavior at sufficiently large  $r_x$ , at which  $\langle u(x)u(x+r)\rangle = 0$ , we expect  $D_{11} = 2 \langle u^2 \rangle$ . For the current dataset, the two-point correlation at  $r = L_x/2$ , where  $L_x$  is the streamwise dimension of the periodic computational domain, does not drop to 0 due to the limited size of the channel. As a result,  $D_{11}$  does not reach  $2 \langle u^2 \rangle$  in figure 9 (b) at large  $r_x$  values.

Figure 10 shows  $D_{11}$ ,  $D_{22}$  as functions of the spanwise displacement  $r_y$  at three wall normal heights  $z^+ \approx 249$ , 285, 327. The data are obtained by averaging over one snapshot of the DNS, so at large  $r_y$  some fluctuations are visible due to lack of convergence. Nevertheless, logarithmic scalings are observed within the region indicated by the vertical lines. Such behavior is consistent with the HRAP model. While the streamwise velocity correlation does not



FIG. 9: (a) Streamwise variance  $\langle u^2 \rangle$  as a function of the wall normal distance for the  $Re_\tau \approx 4200$  DNS. The dashed line has a slope 1.26. The two vertical lines enclose the expected log region and are at  $z^+ = 3\sqrt{Re_\tau}$  and  $z/\delta = 0.1$ . (b)  $D_{11}(r_x, 0, 0, z)$ plotted against  $r_x$  at three wall normal distances within the enclosed region in (a). A log region is found in the enclosed region. The fitted slope within the enclosed region is 1.6 and is indicated using a dashed line. The expected slope is  $\approx 2.5$  and is indicated using a thin solid line.

drop to 0 at  $r_x = L_x/2$ , the correlation in the spanwise direction decays to 0 at  $r_y = L_y/2$ , where  $L_y$  is the spanwise dimension of the computational domain. As a result, at sufficiently large  $r_y$ , both  $D_{11}$  and  $D_{22}$  tend to  $2 \langle u^2 \rangle$  (which can be confirmed by comparing figure 10 (a) and figure 9 (a)) and  $2 \langle v^2 \rangle$  (not shown).

The measured slope for  $D_{11}(r_y)$  and  $D_{22}(r_y)$  are respectively 3.7 and 1.3. According to HRAP, the expected slopes for the spanwise logarithmic scalings should be the same as their streamwise counterparts, which at high Reynolds numbers are ~ 2.5 and ~ 1.0, respectively. The difference between the measured and expected slopes is on the order of 30-40%. However, we note that it is a difference in the opposite direction as that noted before: for  $r_y$  the DNS is showing larger slopes than the expected high Reynolds number scaling, whereas it gave lower values for the streamwise displacement,  $r_x$  scaling. The difference between the measured slope and the expected slope could be due to a few reasons: first, as was mentioned above, the limited Reynolds number of the data, because of which, a log region is absent in  $\langle u^2 \rangle$  and hence any expectations based on the slope of  $\langle u^2 \rangle$  would also be not observable from the data [59]. Second the difference between large-scale fluid motions in channel flow and boundary layer flow, the former of which lacks a second very long mode in the premultiplied spectrum when compared to channel flow [56]. Third the limited size the computational domain [51] etc. It may also be that the slopes should indeed be different from the expected ones according to the HRAP model because of physical processes that are not accounted for here. For now, we simply remark that data at higher Reynolds numbers are needed to provide more definitive confirmation or refutation of the HRAP prediction that the slopes in  $r_y$  should be equal to those in the  $r_x$  direction.

Next we examine trends and scalings with wall normal displacements, where  $\mathbf{r} = (0, 0, r_z)$ . For two points that are displaced in the wall-normal direction,  $D_{11}$  and  $D_{22}$  follow the scalings  $D_{11}(0, 0, r_z; z) \sim A_1 \log((z + r_z)/z)$ ,  $D_{22}(0, 0, r_z; z) \sim A_{1,v} \log((z + r_z)/z)$  (see earlier discussion in section III). Thus we may examine the scaling by plotting as a function of  $\log(z + r_z)$  for fixed z, or by fixing  $z + r_z$  and plotting as a function of  $\log(z)$ . Since we must ensure that  $z + r_z$  is limited to below  $\delta$ , the latter is more natural. Figure 11 shows  $D_{11}(0, 0, r_z; z)$ ,  $D_{22}(0, 0, r_z; z)$  as functions of z for a specified  $z + r_z$  value (we choose  $z + r_z = 0.4\delta$ ). The results are marked as "not displaced". For  $D_{11}$  a possible scaling range appears to form above  $z^+ \sim 300$  with a slope that is consistent with the prediction from HRAP (which is  $A_1 \approx 1.25$  for  $D_{11}$ ). For  $D_{22}$  a longer range appears starting around  $z^+ \sim 50$ , and a slope consistent with  $A_{1,v} \approx 0.5$  can be observed.

Additionally, we show  $D_{11}(r_x, 0, r_z; z)$ ,  $D_{22}(r_x, 0, r_z; z)$  as functions of z for the same specified  $z + r_z = 0.4\delta$  and for a fixed streamwise displacement  $r_x$ . The streamwise displacement value is chosen here such that the function



FIG. 10: Linear-log plot of  $D_{11}(0, r_y, 0; z)$ ,  $D_{22}(0, r_y, 0; z)$  as function of  $r_y$  at three wall normal heights  $z^+ \approx 249, 285, 327$ . The measured slopes are 3.7, 1.3 for  $D_{11}$  and  $D_{22}$  and are shown using dashed lines. The expected slopes  $(2A_1 = 2.5 \text{ and } 2A_{1,v} = 1.0)$  are indicated using thin solid lines.



FIG. 11: Linear-log plot of  $D_{11}(0, 0, r_z; z)$ ,  $D_{22}(0, 0, r_z; z)$  as functions of z for fixed  $z + r_z = 0.4\delta$ . The known slopes  $A_1 \approx 1.25$ ,  $A_{1,v} = 0.5$  are indicated using dashed lines. We also show results for  $D_{11}(r_x, 0, r_z; z)$ , and  $D_{22}(r_x, 0, r_z; z)$  where  $r_x$  is such that the function  $f(r_x) = \langle u(x, y, z)u(x + r_x, y, z + r_z) \rangle$  is at its maximum. Results are denoted as 'displaced'.

 $f(r_x) = \langle u(x, y, z)u(x + r_x, y, z + z_r) \rangle$  is at its maximum. We remark that this is in the spirit of the modulation model [41] in which the signal at the higher location is displaced in order to account for the lag between the "large scale" signal (here at  $z + r_z$ ) and the small scale signal (here at z). As seen in figure 11, for the presently considered ranges of displacements, the shift in  $r_x$  does not affect the overall trends as a function of z, at least at this Reynolds number. It is worth noting that these structure functions do not vanish when  $z \to 0$  (see Fig. 11 at small  $z^+$ ) because the value at  $z + r_z$  remains, i.e.  $D_{11} = \langle (u(x, y, 0) - u(x, y, r_z))^2 \rangle = \langle u(x, y, z + r_z)^2 \rangle \neq 0$ .

To observe a logarithmic region, the HRAP formalism requires both z and  $z + r_z$  to be in the logarithmic region. This is more easily attained for the spanwise component as  $\langle vv \rangle$  has an extended logarithmic region, from  $z^+ \approx 50$  to  $z/\delta \approx 0.4$ ) at this Reynolds number. If we consider  $\langle v^2(z) \rangle = \langle (v(x, y, z) - 0)^2 \rangle = D_{22}(0, 0, r_z > \delta; z)$ , then in figure 11, we are simply taking  $z + r_z$  from the freestream (where  $v(z + r_z) = 0$ ) to a wall-normal location in the boundary layer  $(z + r_z)/\delta = 0.4$ . As is seen in figure 11 (b), this reduces the logarithmic region to a range  $50 < z^+$ ,  $z < 0.4(z + r_z)$ . The same does not hold for the streamwise component because a logarithmic region can barely be found in  $\langle u^2 \rangle$  at this Reynolds number. So it is interesting that when plotting  $D_{11}$  against z for  $z + r_z = 0.4\delta$ , a logarithmic region begins to emerge, and more so for the displaced data, with the slope close to A = 1.25.

Lastly we consider structure functions with displacements along a diagonal line on the x - y plane. Figure 12 shows



FIG. 12: Linear-log plot of  $D_{11}(r_x, r_y, 0, z)$ ,  $D_{22}(r_x, r_y, 0, z)$  for  $r_y = r_x/2$  as a function of  $r = \sqrt{r_x^2 + r_y^2}$  at three wall normal heights  $z^+ \approx 249, 285, 327$ . The measured slopes are 3.6 and 1.1 for  $D_{11}$  and  $D_{22}$  and are indicated using dashed lines. Logarithmic-scalings are observed within the region marked by vertical lines.

 $D_{11}$ ,  $D_{22}$  along a sample line that forms a ~ 26° angle with the x axis ( $r_y/r_x = 0.5$ ). As is expected from the HRAP model, logarithmic scalings are still found. Taking a diagonal line mixes the logarithmic scalings in the streamwise and spanwise directions. As a result, from the data the measured slopes are in between the slopes measured in the spanwise and streamwise directions. Recall that from HRAP the slopes would be expected to be equal for displacements in both directions so the differences discussed previously in the context of the spanwise structure functions hold also for the present results.

#### V. CONCLUSIONS

In this work, we investigated the scaling behavior of the full structure function tensor (defined in Eq. 1) in the logarithmic region within the framework provided by the HRAP, which is a simplified formalism based on the Townsend attached eddy hypothesis. The results for the required 6 scalar functions as a function of  $(r_x, r_y, r_z, z)$  are presented in Eqs. 18, 22, 24, 25, and 27. Certain special cases of Eq. 1 have been studied in the past, most notably the streamwise dependencies of the streamwise velocity component. In this paper, evidence supporting some of the newly proposed scalings is provided based on hot-wire and DNS datasets, in particular scaling that involves vertical displacements with respect to a fixed end point in the bulk region and logarithmic scaling for the transverse velocity component. However, the slope in the logarithmic laws for structure functions with displacements in the spanwise directions appeared to be larger than those predicted by the present simple version of HRAP. Several additional scalings laws remain to be confirmed in more detail and in laboratory experiments or DNS, which will need to be at higher Reynolds numbers than the ones that are presently available. The modeling work here thus calls for new detailed multipoint measurements of wall-bounded flows at high Reynolds numbers.

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