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# The inter-scale energy budget in a von Kármán mixing flow

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A detailed assessment of the inter-scale energy budget of the turbulent flow in a von 10 Kármán mixing tank has been performed based on two extensive experimental data sets. 11 Measurements were performed at  $Re_{\lambda} = 199$  in the central region of the tank, using 12 Scanning PIV to fully resolve the velocity gradient tensor (VGT), and Stereoscopic PIV 13 for an expanded field of view (FoV). Following a basic flow characterization, the Kármán-14 Howarth-Monin-Hill equation was used to investigate the inter-scale energy transfer. 15 Access to the full VGT enabled the contribution of the different terms of the energy 16 budget to be evaluated without any assumptions or approximations. The scale-space 17 distribution of the dominant terms was also reported to assess the isotropy of the energy 18 transfer. The results show a highly anisotropic distribution of energy transfer in scale-19 space. Energy transfer was shown in an spherical averaged sense to be dominated at 20 the small-scales by the non-linear inter-scale transfer term. However, in contrast to flows 21 considered in previous studies, the local energy transfer is found to depend heavily on the 22 linear contribution associated with the mean flow. Analysis of the scale-to-scale transfer 23 of energy also allowed direct assessment of the classical picture of the energy cascade. It 24 was found that while the inter-scale energy cascade driven by the turbulent fluctuations 25 always proceeds in the forward direction, the total energy cascade driven by both the 26 turbulent fluctuations and the mean flow exhibits significant inverse cascade regions, 27 where energy is transferred from smaller to larger scales. 28

#### <sup>29</sup> 1. Introduction

Turbulent flows are characterised by their unsteady, three-dimensional motion across 30 a wide range of length and time scales. The observation of small scale motion in flows 31 containing energy injection at only the large scale prompted the classical concept of an 32 energy cascade (Richardson 1926), where energy is transferred to increasingly fine scale 33 motion, until viscosity finally limits the process through dissipation, turning the kinetic 34 energy into heat. Since the energy cascade was introduced energy transfer in turbulent 35 flows has remained an ongoing subject of investigation for decades (Kolmogorov 1941; 36 Batchelor 1969; Godeferd & Cambon 1994; Smith & Waleffe 1999; Cimarelli et al. 2016). 37 Energy transfer equations were originally derived using assumptions of homogeneity and 38 isotropy for mathematical convenience, but despite numerous attempts to recreate such 39 properties in the laboratory (Monin & Yaglom 1975), such properties are rarely found in 40 real flows. Therefore, a number of studies have focused on understanding the effects of 41

anisotropy, scale-dependence and inhomogeneity on energy transfer. The effect of mean 42 flow gradients was considered by Deissler (1961, 1981), who through spectral analysis 43 of general inhomogenous turbulence concluded that not only turbulent self-interactions, 44 but also interactions between turbulent fluctuations and the mean flow are sources of 45 inter-scale energy transfer, thus transferring energy from larger to smaller scales, or in 46 the opposite direction. Further to this, Danaila et al. (1999) suggested a modified version 47 of Kolmogorov's  $-4/5^{th}$  law, which is derived for homogeneous, isotropic turbulence, 48 by arguing that in many real and laboratory flows, the Reynolds number is not large 49 enough to fully separate the small scales from the large scales, and that large scale 50 and inhomogeneity effects would therefore affect the energy transfer. In this study an 51 inhomogeneity term was added to the equation to make up for non-stationary moments of 52 the velocity increments. Later studies by this group also considered a mean flow consisting 53 of predominantly one component, which is varying only in one direction (Danaila et al. 54 2001, 2002), which would be the case in for example a channel flow. This allowed the 55 effect of mean shear on the scaly-by-scale energy budget to also be included, resulting 56 in a production term in the inter-scale energy equation. Hill (2002) derived from the 57 incompressible Navier-Stokes equation, a formulation that can systematically assess all 58 such contributions to the overall deviation from Kolmogorov's  $-4/5^{th}$  law, including 59 inhomogeneity, anisotropy, unsteadiness, and large-scale effects. This evolution equation 60 of the second order structure function is a fully generalised version of the Kármán 61 Howarth equation (von Karman & Howarth 1938) which was originally derived for 62 homogeneous, isotropic flows. The equation is sometimes referred to as the Kármán-63 Howarth-Monin-Hill (KHMH) equation, and through its application, it is possible to 64 describe the total flow of energy both in physical space and across spatial scales for any 65 flow. 66

Recent studies have used this equation as a framework to investigate the transfer of 67 energy in a range of different turbulent flows. Casciola et al. (2003) used a variant of 68 the Kármán Howarth equation for homogeneous, anisotropic turbulence to study a ho-69 mogeneous shear flow using DNS. Similarly, a weak formulation of the Kármán Howarth 70 Monin equation was used by Debue *et al.* (2018b) for investigating the effects of quasi-71 singularities or singularities in a von Kármán flow, and found that the extreme events of 72 the instantaneous inter-scale energy transfer govern the intermittency corrections given 73 in the refined similarity hypothesis (Kolmogorov 1962; Oboukhov 1962). Fully generalised 74 versions of the Kármán Howarth equation have also been used in studies of anisotropic 75 and inhomogeneous turbulence to study cascade behaviour in a rotating flow (Campagne 76 et al. 2014), the relations between global and local energy transfers in a von Kármán flow (Kuzzay et al. 2015), in the near field region behind a grid (Gomes-Fernandes 78 et al. 2015; Valente & Vassilicos 2015), and the planar wake generated by a square 79 prism (Portela et al. 2017). A common feature in the majority of these previous studies 80 is that mean flow contributions to the inter-scale energy budget are negligible, with 81 the exception of the study by Portela et al. (2017), where gradients in the mean flow 82 are present. In the absence of mean flow, contributions to the scale-to-scale transport 83 often focus on the non-linear contribution, with all studies demonstrating some degree of 84 inter-scale anisotropy. Furthermore, although the globally spherically averaged transfer 85 of energy is in the forward cascade direction, defined such that energy is transported 86 from larger to smaller scales, with the exception of Valente & Vassilicos (2015) these 87 studies also all contain regions in scale space of locally inverse cascade behaviour, where 88 energy is transferred from smaller to larger scales. Similarly Carter & Coletti (2018) 89 investigated energy transfer in a jet-stirred turbulent flow, and observed anisotropy in 90 the rate of energy transfer, despite well controlled flow homogeneity. Based on these recent 91

studies, it appears that the non-linear inter-scale energy transfer in different flows varies
significantly, and at present it is still uncertain how flow homogeneity and anisotropy in
different flows relates to the scale-space orientation of the energy transfer, and if inverse
cascade behaviour is omnipresent, or if the examples above represent exceptional cases.

In this work, we have performed a detailed study of the energy transfer of the flow 96 between two counter rotating disks or impellers, often referred to as a von Kármán 97 flow. The flow has been studied in a large number of analytical (Batchelor (1951); 98 Stewartson (1953); Zandbergen & Dijkstra (1987)), numerical (Mordant et al. 2004; 99 Kreuzahler et al. 2014; Nore et al. 2018) and experimental studies (Bonn et al. 1993; 100 Cadot et al. 1995; Voth et al. 1998; Ouellette et al. 2006; Bourgoin et al. 2006; López-101 Caballero & Burguete 2013; Lawson & Dawson 2015; Podvin & Dubrulle 2018; Debue 102 et al. 2018b; Lawson et al. 2019), and the setup is ideal for laboratory experiments as 103 high Reynolds numbers can be achieved in relatively small laboratory spaces. The mean 104 flow of the tank has been reported to be anisotropic and inhomogeneous (Porta et al. 105 2000) but the turbulent fluctuations at the very centre of the tank can be considered to 106 be locally homogeneous based on second order metrics (Lawson & Dawson 2014; Jucha 107 2014). Given the widespread use of this configuration in understanding the small scale 108 structure of turbulent flows, it is of significant interest to study the transfer of energy in 109 this apparatus. 110

The aim of this study is to use the full KHMH equation to investigate the inter-scale 111 energy budget and cascade behaviour in the well known axisymmetric homogeneous flow 112 generated by a von Kármán mixing tank. In particular we are interested in understanding: 113 Does the energy transfer in this flow share the same directional dependency or anisotropy 114 as other flows, and will this nominally statistically homogeneous axisymmetric flow also 115 exhibit regions of inverse cascade behaviour such as observed by Qu et al. (2017) in direct 116 numerical simulations of purely axisymmetric turbulence? Which processes are significant 117 to balance the energy budget at the various scales captured by the experiments? Given 118 the flow at the centre of von Kármán tanks have a very small mean component relative 119 to turbulent fluctuations, but with strong stationary gradients in all flow directions, how 120 significant is the linear inter-scale energy transfer? 121

A secondary objective of the current work is to leverage the recent development of 122 highly accurate and fully volumetric experimental methods (Lawson & Dawson 2015). 123 For many decades researchers had to rely on measurements made at a single-point 124 in the flow, and often only consider a single component of velocity (Pao 1965; Shen 125 & Warhaft 2002). More recently multi-component planar measurements have become 126 widely available (Campagne et al. 2014; Debue et al. 2018b). However, all such studies 127 require the use of symmetry assumptions (Gomes-Fernandes et al. 2015) to complete 128 their description of inherently three-dimensional quantities such as the dissipation rate; 129 a process which can be misleading (Thoroddsen 1995). In the present work we use 130 fully volumetric measurements, which allows us for the first time to experimentally 131 investigate energy transfer using the KHMH equations without the use of assumptions 132 or surrogates on which planar or point-wise measurements must rely (Carter & Coletti 133 2018; Gomes-Fernandes et al. 2015; Thiesset et al. 2011; Kuzzay et al. 2015). The current 134 investigation therefore employs both planar Stereoscopic and full volumetric Particle 135 Image Velocimetry (PIV), and the use of very large experimental data sets (200 000 and 136 40 000 samples from Scanning and Stereo PIV respectively) in order to converge the 137 higher order statistics. 138

Following an introduction of the notation and coordinate systems used in the paper given in §2.1, a detailed description of the experimental methodology is presented in §2.2, a brief flow characterisation is outlined in §2.3, and details of the method used

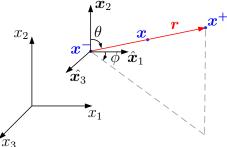


Figure 1: Schematic of the relative configuration of the considered points, vectors, and coordinate systems.

for calculating the inter-scale energy budget are described in §2.4. Following this, the distribution and transfer of energy is assessed in detail in §3. Here we begin by assessing the energy distribution and flux of energy in §3.1 and §3.2. The contribution of the non-linear transfer term to the energy budget is discussed in §3.3.1, before including the impact of the linear transfer term in §3.3.2. In §3.3.3 we focus on the way in which the energy budget is balanced, and take a closer look at local homogeneity in §3.4, before some conclusions are drawn.

#### <sup>149</sup> 2. Methodology

Data for this study were obtained using both volumetric Scanning PIV and planar Stereo PIV. Here, the notation, the experimental facility and methods are presented in addition to details on the vector field processing, a brief flow characterisation, and an introduction to the inter-scale energy budget.

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#### 2.1. Notation and coordinate system

This section aims to provide an overview of the notation in this work. In the present 155 work the instantaneous velocity field  $\mathcal{U}(x,t)$  is Reynolds-decomposed into the time av-156 eraged,  $\mathbf{U}(\boldsymbol{x})$ , and fluctuating components,  $\boldsymbol{u}(\boldsymbol{x},t)$ . Similarly, the instantaneous pressure 157 field  $\mathscr{P}(\boldsymbol{x},t)$  is decomposed into a fluctuating,  $p(\boldsymbol{x},t)$ , and a mean part,  $P(\boldsymbol{x})$ . We shall 158 primarily be concerned with various averages of two-point measurements. The two points 159 are denoted  $x^+$  and  $x^-$ . We use superscripts + and - to denote quantities evaluated at 160  $x^+$  and  $x^-$ . The points are centred at position at  $x = (x^+ + x^-)/2$  and are separated 161 by a distance  $r = |\mathbf{r}|$ , where  $\mathbf{r} = \mathbf{x}^+ - \mathbf{x}^-$ . This configuration is illustrated in Figure 1. 162 Cartesian coordinates are indexed (1,2,3), are associated with unit vectors  $\hat{x}_1, \hat{x}_2, \hat{x}_3$ . 163 marked in Figure 2. Later, it shall be convenient to express separations r in terms of 164 polar coordinates  $(r, \theta, \phi)$ , where the polar direction is aligned with  $\hat{x}_2$  and the azimuth is 165 measured from  $\hat{x}_1$  as shown in Figure 1. Similarly these are associated with unit vectors 166  $\hat{r}, \hat{\theta}$  and  $\hat{\phi}$  and vector components are indiciated with subscripts  $r, \theta, \phi$ . 167

We are interested in quantities, e.g. velocity increments  $\delta \boldsymbol{u}(\boldsymbol{x}, \boldsymbol{r}, t) = \boldsymbol{u}(\boldsymbol{x}^+, t) - \boldsymbol{u}(\boldsymbol{x}^-, t)$ , which are a function of both position  $\boldsymbol{x}$  in physical space and separation  $\boldsymbol{r}$  in scale space. Whenever a reference is made to the behaviour of a given quantity in the physical space, the  $\boldsymbol{x}$  dependence is meant, while the behaviour in scale space should be

understood in terms of r dependence. The derivatives  $\partial/\partial r_i$  and  $\partial/\partial x_i$  are related by

$$\frac{\partial}{\partial x_i^+} = \frac{\partial}{\partial r_i} + \frac{1}{2} \frac{\partial}{\partial x_i} \qquad \qquad \frac{\partial}{\partial x_i^-} = -\frac{\partial}{\partial r_i} + \frac{1}{2} \frac{\partial}{\partial x_i} 
\frac{\partial}{\partial x_i} = \frac{\partial}{\partial x_i^+} + \frac{\partial}{\partial x_i^-} \qquad \qquad \frac{\partial}{\partial x_i} = \frac{1}{2} \left( \frac{\partial}{\partial x_i^+} - \frac{\partial}{\partial x_i^-} \right)$$
(2.1)

where summation over repeated indices is implied.

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<sup>169</sup> Three types of averaging operator are used: the time average, the spatial average and

the spherical average. We denote the time average of a signal  $g(\boldsymbol{x}, \boldsymbol{r}, t)$  as  $\overline{g}$  and define

$$\overline{g}(\boldsymbol{x}, \boldsymbol{r}, T) = \frac{1}{T} \int_0^T g(\boldsymbol{x}, \boldsymbol{r}, t) \mathrm{d}t.$$
(2.2)

This is experimentally approximated by an average over  $N_s$  samples. Since the number of samples is large and acquired continuously over several days, we shall subsequently drop the explicit dependence upon T in our notation. Spatial averages are denoted with angled brackets  $\langle g \rangle$  and defined

$$\langle g \rangle (\mathcal{A}, \mathbf{r}, t) = \frac{1}{|\mathcal{A}|} \int_{\mathcal{A}} g(\mathbf{x}, \mathbf{r}, t) \mathrm{d}\mathbf{x}$$
 (2.3)

where  $\mathcal{A}$  is the domain over which we measure g, in this case a region of approximately homogeneous turbulence near the geometric center of the mixing tank. Additionally,  $\partial \mathcal{A}$ is the boundary of  $\mathcal{A}$ . Since this region is fixed for the purposes of our experiment, we shall subsequently drop the dependence upon  $\mathcal{A}$  from our notation. Finally, a spherical average is denoted by  $\langle g \rangle_{o}(\boldsymbol{x}, r, t)$  and is defined

$$\langle g \rangle_{\circ}(\boldsymbol{x}, r, t) = \frac{1}{4\pi r^2} \iint_{|\boldsymbol{r}|=r} f(\boldsymbol{x}, \boldsymbol{r}, t) d\mathbf{S}_{\boldsymbol{r}}$$
 (2.4)

and can be interpreted as the average of g over the surface of a sphere  $|\mathbf{r}| = r$ . The spherical average operation requires 3D data, and for the Scanning PIV data, the spherical average of the various terms are calculated directly. For the Stereo PIV data, only data in a plane is available, and thus statistical axisymmetry is invoked to estimate spherical averages.

#### 2.2. Experimental setup

The full experimental setup used in this study consists of a von Kármán mixing tank, a laser with an optical setup to guide the laser beam, and a pair of high speed cameras. Figure 2(a) shows an overview image of the setup used for the Scanning PIV experiment. The setup is the same as described by Lawson *et al.* (2019), but is presented here in more detail.

The mixing tank, illustrated in figure 2(b), consists of a stainless steel cylinder with a 191 height of 58 cm and diameter of 48 cm, with two counter rotating impellers of diameter 25 192 cm, located in the top and bottom of the tank. The impellers have 8 baffled vanes of height 193 5 cm to increase the production of turbulence. The rotational speed of the impellers is 194 maintained at 0.2 Hz, which results in constant energy injection at the largest flow scale. 195 The cylinder is closed by two cooling plates which maintain a fixed water temperature 196 of 21.2°C, resulting in a kinematic viscosity  $\nu = 0.975 \text{ mm}^2/\text{s}$ . Between the impellers 197 and the cylindrical wall, eight static baffle plates are placed to suppress the large-scale 198 rotational motion that would otherwise occur, and to further increase the production of 199 turbulence. The measurement volumes from the Stereo and Scanning PIV experiments 200

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are marked schematically in green in figure 2(b), where the small square illustrates the volumetric measurements. The measurements are made at the geometric centre of the tank, where the mean flow velocity is vanishing. The origin of the coordinates system  $(x_1, x_2, x_2)$  is also located in the geometric centre of the tank, while the axial direction coincides with  $\hat{x}_2$ .

The laser beam passes through an optical setup consisting of two guiding mirrors, a 206 (dynAXIS XS, Scanlab GmbH) galvanometer, followed by sheet forming optics, before 207 passing through the measurement volume. A beam dump minimises back scattered light 208 into the tank. For the Stereo PIV, the galvanometer was exchanged with a regular guiding 209 mirror. For both experiments the laser light was used to illuminate the flow through light 210 scattered from 6  $\mu$ m diameter polymethyl methacrylate (PMMA) microspheres with 211 specific gravity 1.22, which act as passive flow tracers (Stokes number of  $St = 6 \times 10^{-5}$ ). 212 Two Phantom v640, 4 megapixel cameras were used for both the Stereo and Scanning 213 PIV experiments. The full image of  $2560 \times 1600$  pixels was used for the Stereo PIV 214 measurements, while a smaller section of the camera sensor of  $512 \times 512$  pixels was used 215 in the Scanning PIV experiments due to limitations in the data uploading time. 216

With the exception of the optics, the setup for the two experiments were identical. An overview of the experimental parameters is given in Table 1. The Taylor microscale is estimated using the following relation, which is derived for isotropic flows:

$$\lambda^2 = \frac{15\nu \langle u_{rms} \rangle^2}{\langle \epsilon \rangle} \tag{2.5}$$

where  $\langle u_{rms} \rangle$  is the spatial average of the RMS fluctuating velocity  $u_{rms}(x) =$ 220  $\sqrt{\frac{1}{3}\overline{u_i(\boldsymbol{x},t)u_i(\boldsymbol{x},t)}}$ , and  $\epsilon(\boldsymbol{x}) = \nu \frac{\overline{\partial u_i(\boldsymbol{x},t)}}{\partial x_j} \frac{\partial u_i(\boldsymbol{x},t)}{\partial x_j}$  represents dissipation of kinetic energy of turbulence. It is important to note that  $\epsilon$ , as defined here, is the so called pseudo-221 222 dissipation. This is in opposition to the true dissipation,  $\epsilon_{true} = 2\nu \overline{s_{ij}s_{ij}}$ , where 223  $s_{ij} = \frac{1}{2} \left( \frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right)$ . The difference between the two is usually small, and thus often 224 neglected for the sake of the equations simplicity (Pope 2005). In the present work we are 225 consequently using  $\epsilon$ , and refer to it as dissipation (except for Appendix B, where  $\epsilon_{true}$ 226 is utilized). The longitudinal integral length scale,  $L_{LL}$ , is estimated using equation 2.6 227 applying the procedure described in Jong et al. (2009) (the spatial averaging is applied 228 because the involved statistics are homogeneous to a large extent, as has been confirmed 229 in auxiliary checks). 230

$$L_{LL} = \int_0^\infty \left\langle \frac{R_{LL}(\boldsymbol{x}, r)}{R_{LL}(\boldsymbol{x}, 0)} \right\rangle \mathrm{d}r \approx \int_0^{r_{max}} \left\langle \frac{R_{LL}(\boldsymbol{x}, r)}{R_{LL}(\boldsymbol{x}, 0)} \right\rangle \mathrm{d}r + \frac{A}{B} e^{-Br_{max}}$$
(2.6)

where  $R_{LL}(\boldsymbol{x},r)$  is the longitudinal autocorrelation function:

$$R_{LL}(\boldsymbol{x},r) = \int_{|\boldsymbol{r}|=r} \frac{r_i r_j}{4\pi r^4} \overline{u_i(\boldsymbol{x}-\boldsymbol{r}/2,t)u_j(\boldsymbol{x}+\boldsymbol{r}/2,t)} \,\mathrm{d}S$$
(2.7)

The definition of  $L_{LL}$  given by equation 2.6 involves integration from r = 0 to  $r = \infty$ , and thus, as the FoV is of finite size, an extrapolation of  $\langle R_{LL}(\boldsymbol{x},r) \rangle$  is required to approximate  $L_{LL}$ . Towards this purpose, an exponential decay of the form  $Ae^{-Br}$  is least-square fitted into the resolved tails of  $\langle R_{LL} \rangle$ . Further, we integrate  $\langle R_{LL}(\boldsymbol{x},r) \rangle$  up to its resolved limit  $r_{max}$ , and past that point we integrate the fit. The resultant relative contribution of the extrapolated part of  $\langle R_{LL}(\boldsymbol{x},r) \rangle$  in  $L_{LL}$  is 25.2%. The resulting value of  $L_{LL} = 180.4\eta$ , and is comparable to the value of  $L_{LL}$  estimeted by Jucha *et al.* (2014)

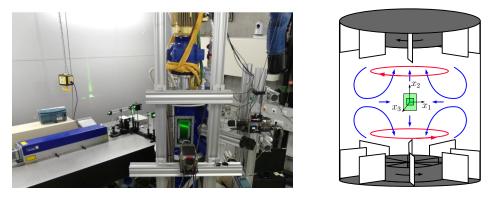


Figure 2: (a) Experimental setup with laser, optical configuration, flow facility and cameras. (b) Schematic of flow facility, with decomposition of the mean flow between the two counter rotating impellers: shear layer (—) and recirculation due to Ekman pumping (—). The two measurement volumes are marked in green, and the coordinate system  $(x_1, x_2, x_3)$  are given.

Parameter	$\mathbf{Symbol}$	Value	Unit
Impeller rotation frequency	f	0.2	Hz
Impeller diameter	D	0.25	m
RMS velocity fluctuations	$\langle u_{rms} \rangle$	33.6	$\mathrm{mm/s}$
Reynolds number	$\operatorname{Re}_{\lambda}$	199	-
Mean dissipation rate	$\langle \epsilon \rangle$	492	$\mathrm{mm}^2/\mathrm{s}^2$
Kolmogorov timescale	au	44.6	ms
Kolmogorov lengthscale	$\eta$	209	$\mu { m m}$
Integral lengthscale	$L_{LL}/\eta$	180.4	-
Taylor microscale	$\lambda/\eta$	27.8	-
Kinematic viscosity	ν	0.975	$\mathrm{mm}^2/\mathrm{s}$
Density	ho	1000	$ m kg/m^3$

Table 1: Flow parameters and calculated length and time scales.

in the same experimental facility. The Kolmogorov length and timescales are calculated as  $\eta = (\nu^3/\langle \epsilon \rangle)^{1/4}$  and  $\tau = (\nu/\langle \epsilon \rangle)^{1/2}$  respectively, and  $Re_{\lambda} = \lambda \langle u_{rms} \rangle / \nu$ .

#### 241 2.2.1. Measurement techniques

Measurements were performed in a von Kármán mixing tank using both Stereoscopic 242 PIV and Scanning PIV. The spatial resolution (window sizing) of the Scanning and Stereo 243 PIV measurements are  $3.06\eta$  and  $2.04\eta$  respectively, resulting in a vector spacing of  $0.76\eta$ 244 and  $1.16\eta$ . The sample sizes are 200 000 and 40 000 samples for the Scanning and Stereo 245 PIV, sampled with a minimum spacing of respectively 2 and 4.5 large eddy turnover 246 times, ensuring statistically independent measurements. Due to technical constraints, 247 the measurement volume for the Scanning PIV is limited to  $42\eta \times 42\eta \times 42\eta$ . The Stereo 248 PIV measurement covers a larger FoV  $(154\eta \times 199\eta)$ , and therefore contributes to an 249 understanding of the larger length scales of the flow. 250

The Stereoscopic PIV data was calibrated and processed using DaVis 8.3, to give 2D3C velocity fields. The processing involved the application of a multi-pass cross-correlation

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algorithm with window deformation, and vector validation through application of the 253 RMS criteria over local flow regions. The tomographic Scanning PIV algorithm described 254 in Lawson & Dawson (2015) was employed to post-process the volumetric data. In short, 255 the method consists of a laser sheet being traversed (scanned) across a measurement 256 volume at a rate of 250Hz, while two high speed cameras capture particle images of each 257 illumination. 54 images were captured per scan, and intensity volumes are reconstructed 258 based on the particle images using a MART algorithm. The reconstructed volumes are 259 then cross correlated to obtain vector fields of velocity. Similarly an in-house multi-pass 260 algorithm with window deformation was used for the cross-correlation, and a correction 261 is applied to correct for the finite sheet speed effects. For each sample, five scans were 262 performed, giving five reconstructed particle volumes and four velocity fields, providing 263 access to acceleration information. A divergence correction is applied to the velocity 264 fields (Wang et al. 2017), and a Lagrangian filter similar to Novara & Scarano (2013) is 265 then used on the velocity fields to increase the measurement accuracy. In the procedure, 266 artificial tracers inserted to the calculated flow field are tracked backwards and forwards 267 in time, then a second-order polynomial is fitted to these trajectories, where the linear 268 and quadratic terms yield the velocity and the Lagrangian acceleration respectively. As a 269 result, the truncation error and the random error due to the particle positions is reduced. 270 The Lagrangian acceleration fields,  $\frac{Du_i}{Dt} = \frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j}$ , are used to resolve pressure fields using a similar procedure as in Lawson & Dawson (2015). The incompressible Navier 271 272 Stokes equation is rearranged to solve for the pressure gradient,  $\frac{\nabla p}{\rho} = -\frac{Du_i}{Dt} + \nu \nabla^2 u_i$ , and when discretized make up an over-determined set of linear equations, which is solved 273 274 using a least-square fit. However, the artificially inserted particles on the edges of the 275 volume might leave the FoV when tracked in time, and the material derivative in these 276 point will be lost. As a solution to this, the Poisson equation,  $\frac{\nabla^2 p}{\rho} = -\frac{\partial^2}{\partial x_i \partial x_j}(u_i u_j)$ , is included to the set of linear equations. It should be noted that whenever possible fourth 277 278 order central differences are used to estimate first order derivatives, and fifth order central 279 differences are used for second order derivatives. 280

The volumetric method relies on accurate knowledge of the laser sheet position. The 281 laser sheet position is first calibrated manually. A calibration plate is placed in the 282 measurement volume at various depth positions, then images of the laser sheet itself are 283 acquired while the sheet is traversed across the calibration plate. From these images, laser 284 sheet parameters such as sheet width, spacing, position and orientation are calculated 285 (see Lawson & Dawson (2014) for more details). In addition to this manual calibration, 286 the laser sheet self-calibration method described by Knutsen *et al.* (2017) is performed 287 to increase the accuracy of the calibration. This self-calibration is also performed during 288 the experiment to maintain an accurate calibration over long acquisition periods (the 289 data was collected continuously for 12 days), and to be able to detect and correct for 290 potential galvanometer drift. 291

The Scanning PIV technique allows for seeding densities high enough to achieve 292 spatially fully resolved volumetric measurements of the flow for the given Reynolds 293 number,  $Re_{\lambda} = 199$ , which in turn allows us to directly calculate the local dissipation 294 rate, for a flow which is expected to be fully developed (and exhibit an inertial subrange) 295 according to the scaling presented by Dimotakis (2005). The large number of volumetric 296 samples taken, combined with the high spatial resolution of the measurements provide 297 well converged statistics of the complete volumetric and time dependent flow field without 298 the use of any assumptions. A detailed list of the experimental parameters for the two 299 measurement methods is presented in table 2. 300

An attempt to evaluate the uncertainty of the datasets has been made through an

Parameter	Stereo PIV	Scanning PIV
Region of interest	$140\eta \times 180\eta$	$42\eta \times 42\eta \times 42\eta$
PIV window size	$2.4\eta$	$3.06\eta$
PIV Inter-frame time [ms]	4	1.5
Sheet width	$7.18\eta$	$5.26\eta$
Ratio of sheet width to sheet spacing	-	3.86
Complete volumetric scans per sample	-	5
Vector spacing	$1.16\eta$	$0.76\eta$
Number of samples, $N_s$	40 000	200 000

Table 2: Experimental parameters for both Stereo and Scanning PIV measurements.

evaluation of how well the volumetric data obeys the divergence free criteria, and through
 an estimate of the random measurement error through the correlation function. In
 addition, where possible an effort has been made to put confidence intervals on certain
 quantities. See Appendix A for more detailed information and results of the evaluation.

#### 2.3. Flow characterisation

The two experimental data sets were taken in the same tank, under the same conditions, but with different measurement techniques. It is therefore useful to classify the similarities and differences between these two data sets, in addition to giving a general characterisation of the flow in this von Kármán mixing tank. This comparison and a more detailed flow characterisation is presented in Appendix B. For further flow characteristics, in addition to a comparison with DNS data, see Lawson *et al.* (2019), which is based on the same Scanning PIV dataset.

#### 314 2.3.1. Mean velocity distribution

The mean flow can be viewed as a superposition of the two flow modes illustrated in 315 figure 2(b). The mean flow field calculated from the Stereo PIV data is shown in figure 316 3. Contours of normalized velocity magnitude,  $|\mathbf{U}|/\langle u_{rms}\rangle$ , show that the mean flow in 317 the centre of the tank is of an order of magnitude smaller than the mean fluctuations. 318 The two flow modes resulting in the mean flow are: first a rotating motion, which rotates 319 in opposite directions at the top and bottom of the tank, creating a shear layer in the 320 mid plane between the two impellers (Ravelet et al. 2004; Monchaux et al. 2006; Cortet 321 et al. 2009); and second a centrifugal pumping mode, which results in a straining of the 322 flow at the center of the tank. 323

The combination of the flow modes results in a stagnation point which occurs approximately at the geometric center of the tank. The stagnation point in the  $x_1 - x_2$  plane for the Stereo PIV data is calculated to be at  $(x_{1,s}, x_{2,s}) = (5.22\eta, -0.1\eta)$ , while the velocity in the center of the measurement volume,  $(x_1, x_2) = (0, 0)$ , is  $(U_1, U_2, U_3) = (1.7\%, 0.6\%,$ 4.3%) of  $\langle u_{rms} \rangle$ . Characteristic for a von Kármán flow, strong gradients are present in all components of the mean flow, with the highest gradient observed in the  $x_2$ -direction.

#### 330

306

#### 2.4. Calculation of the inter-scale energy budget

The final part of this section is used to present the KHMH equation, which governs the evolution of the trace of the second order structure function  $\overline{\delta q^2}(\boldsymbol{x}, \boldsymbol{r}) \equiv \overline{\delta q^2}(\boldsymbol{x}, \boldsymbol{r}, t) =$  $\overline{\delta u_i(\boldsymbol{x}, \boldsymbol{r}, t)\delta u_i(\boldsymbol{x}, \boldsymbol{r}, t)}$ . The KHMH equation is given by eq. 2.8, where for the sake of brevity we do not present the explicit functional dependency of the particular terms.

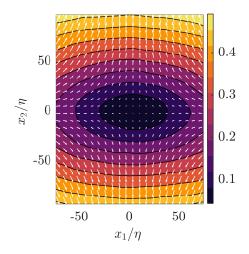


Figure 3: Mean flow from the Stereo PIV data. Contours represent the magnitude of the mean flow normalized by the mean fluctuations,  $|\mathbf{U}|/\langle u_{rms}\rangle$ , while the velocity vectors are showing the mean flow in the  $x_1 - x_2$  plane. Every sixth vector is plotted.

$$\frac{\partial \overline{\delta q^2}}{\partial t} + \frac{\partial}{\partial x_i} \left( \frac{U_i^+ + U_i^-}{2} \overline{\delta q^2} \right) + \frac{\partial}{\partial r_i} \overline{\delta u_i \delta q^2} + \frac{\partial}{\partial r_i} \delta U_i \overline{\delta q^2} = -2\overline{\delta u_i \delta u_j} \frac{\partial}{\partial r_i} \delta U_j - \overline{(u_i^+ + u_i^-) \delta u_j} \frac{\partial}{\partial x_i} \delta U_j - \frac{\partial}{\partial x_i} \left( \overline{\frac{u_i^+ + u_i^-}{2} \delta q^2} \right) - \frac{2}{\rho} \frac{\partial}{\partial x_i} \overline{\delta u_i \delta p} + \frac{\nu}{2} \frac{\partial^2}{\partial x_i \partial x_i} \overline{\delta q^2} + 2\nu \frac{\partial^2}{\partial r_i \partial r_i} \overline{\delta q^2} - 4\nu \left( \overline{\frac{\partial \delta u_j}{\partial x_i} \frac{\partial \delta u_j}{\partial x_i}} + 4 \overline{\frac{\partial \delta u_j}{\partial r_i} \frac{\partial \delta u_j}{\partial r_i}} \right)$$
(2.8)

The integral of  $\overline{\delta q^2}(\boldsymbol{x}, \boldsymbol{r})$  over a sphere of a specified radius  $r = |\boldsymbol{r}|$  can be intuitively understood as 1/4 of the energy accumulated at the scales equal to and smaller than r (Davidson 2004). This becomes more apparent when  $\overline{\delta q^2}$  is expressed with a Fourier integral, where  $\boldsymbol{u}(\boldsymbol{x},t) = \int \int \int_{-\infty}^{\infty} \hat{\boldsymbol{u}}(\boldsymbol{\kappa},t) \exp(i\boldsymbol{\kappa}\cdot\boldsymbol{x}) d\boldsymbol{\kappa}$ , which can be written as:

$$\overline{\delta q^2}(\boldsymbol{r}) = 4 \iiint_{-\infty}^{\infty} \Psi(\boldsymbol{\kappa}, \boldsymbol{r}) \hat{E}(\boldsymbol{\kappa}) \,\mathrm{d}\boldsymbol{\kappa}$$
(2.9)

where  $\boldsymbol{\kappa}$  is the wavevector and summation goes over all Fourier modes,  $\vec{E}$  is the energy associated with  $\boldsymbol{\kappa}$  and  $\Psi = 1 - \cos(\boldsymbol{\kappa} \cdot \boldsymbol{r})$  can be looked upon as a filter which is weighing the wavenumbers which contribute to  $\delta q^2(\boldsymbol{x}, \boldsymbol{r})$ .

Eq. 2.8 does not take into account any assumption of homogeneity or isotropy of the flow and thus considers both inter-space and inter-scale transfers of  $\overline{\delta q^2}$ .

Statistics of the studied flow are homogeneous, to a large degree, within the FoV (this 344 was verified for all the particular terms of eq. 2.8). Therefore, in order to reduce the 345 amount of data as well as for smoothing of our statistics, we shall consider the space-346 averaged version of eq. 2.8 in all further analysis (note that eq. 2.8 is valid everywhere 347 in the flow field, and thus its space-average stays valid as well). The averaging is over 348 the extent of the FoV. Using the same approach as Portela et al. (2017) and Gomes-349 Fernandes et al. (2015), the following terms of the space-averaged KHMH equation are 350 identified: 351

$$A_t = -A - \Pi - \Pi_U + \mathcal{P} + T_u + T_p + D_x + D_r - \epsilon_r$$
(2.10)

and the following meaning can be assigned to them ( $\partial A$  and **n** designates the boundary of the FoV and its normal vector respectively):

<sup>354</sup> 
$$A_t = A_t(\boldsymbol{r}, \mathcal{A}, T) = \frac{1}{4} \left\langle \frac{\partial}{\partial t} \overline{\delta q^2(\boldsymbol{x}, \boldsymbol{r}, t)} \right\rangle = \frac{1}{4} \frac{\partial}{\partial t} \left\langle \overline{\delta q^2(\boldsymbol{x}, \boldsymbol{r}, t)} \right\rangle$$
  
<sup>355</sup> the spatially averaged unsteady term describes the rate of

the spatially averaged unsteady term describes the rate of change in time of the kinetic energy  $\frac{1}{4} \langle \overline{\delta q^2} \rangle$  at scale r.

$$A = A(\boldsymbol{r}, \mathcal{A}, T) = \frac{1}{4} \left\langle \frac{\partial}{\partial x_i} \frac{U_i^+(\boldsymbol{x}, \boldsymbol{r}) + U_i^-(\boldsymbol{x}, \boldsymbol{r})}{2} \overline{\delta q^2(\boldsymbol{x}, \boldsymbol{r}, t)} \right\rangle = \frac{1}{8|\partial \mathcal{A}|} \iint_{\partial \mathcal{A}} (U_i^+(\boldsymbol{x}, \boldsymbol{r}) + U_i^-(\boldsymbol{x}, \boldsymbol{r})) \frac{1}{\delta r^2(\boldsymbol{x}, \boldsymbol{r}, t)} \frac{1}{\delta r^2(\boldsymbol{x}, t)}$$

358  $U_i^-(\boldsymbol{x},\boldsymbol{r}))\delta q^2(\boldsymbol{x},\boldsymbol{r},t)n_i\,\mathrm{d}S$ 

the averaged advection of  $\overline{\delta q^2}$  through the boundaries of the FoV.

<sup>360</sup> 
$$\Pi = \Pi(\mathbf{r}, \mathcal{A}, T) = \frac{1}{4} \left\langle \frac{\partial}{\partial r_i} \overline{\delta u_i(\mathbf{x}, \mathbf{r}, t) \delta q^2(\mathbf{x}, \mathbf{r}, t)} \right\rangle = \frac{1}{4} \frac{\partial}{\partial r_i} \left\langle \overline{\delta u_i(\mathbf{x}, \mathbf{r}, t) \delta q^2(\mathbf{x}, \mathbf{r}, t)} \right\rangle$$
the anatically exponent near linear inter code transform of  $\overline{\delta r^2}$  accounting for the

the spatially averaged non-linear inter-scale transfer of  $\delta q^2$  accounting for the effect of non-linear interactions of scales in redistributing  $\overline{\delta q^2}$  in scale space.

<sup>363</sup> 
$$\Pi_U = \Pi_U(\boldsymbol{r}, \mathcal{A}, T) = \frac{1}{4} \left\langle \frac{\partial}{\partial r_i} \delta U_i(\boldsymbol{x}, \boldsymbol{r}) \overline{\delta q^2(\boldsymbol{x}, \boldsymbol{r}, t)} \right\rangle = \frac{1}{4} \frac{\partial}{\partial r_i} \left\langle \delta U_i(\boldsymbol{x}, \boldsymbol{r}) \overline{\delta q^2(\boldsymbol{x}, \boldsymbol{r}, t)} \right\rangle$$

the spatially averaged linear equivalent of  $\Pi$ ; it accounts for inter-scale transfer of  $\overline{\delta q^2}$ by the mean flow.

$$\begin{array}{ll} {}_{366} & \mathcal{P} = \mathcal{P}(\boldsymbol{r}, \mathcal{A}, T) \\ {}_{367} & = -\frac{1}{2} \Big\langle \overline{\delta u_i(\boldsymbol{x}, \boldsymbol{r}, t) \delta u_j(\boldsymbol{x}, \boldsymbol{r}, t)} \frac{\partial}{\partial r_i} \delta U_j(\boldsymbol{x}, \boldsymbol{r}) \Big\rangle - \Big\langle \overline{(u_i^+(\boldsymbol{x}, \boldsymbol{r}, t) + u_i^-(\boldsymbol{x}, \boldsymbol{r}, t)) \delta u_j(\boldsymbol{x}, \boldsymbol{r}, t)} \frac{\partial \delta}{\partial x_i} U_j(\boldsymbol{x}, \boldsymbol{r}) \Big\rangle \\ {}_{368} & \text{the spatially averaged production of } \overline{\delta q^2} \text{ by the mean flow gradients.} \end{array}$$

$$T_{u} = T_{u}(\boldsymbol{r}, \mathcal{A}, T) = -\frac{1}{8} \left\langle \frac{\partial}{\partial x_{i}} \overline{(u_{i}^{+}(\boldsymbol{x}, \boldsymbol{r}, t) + u_{i}^{-}(\boldsymbol{x}, \boldsymbol{r}, t))\delta q^{2}(\boldsymbol{x}, \boldsymbol{r}, t)} \right\rangle$$

$$T_{u} = \frac{1}{8|\partial\mathcal{A}|} \iint_{\partial\mathcal{A}} \overline{(u_{i}^{+}(\boldsymbol{x}, \boldsymbol{r}, t) + u_{i}^{-}(\boldsymbol{x}, \boldsymbol{r}, t))\delta q^{2}(\boldsymbol{x}, \boldsymbol{r}, t)} n_{i} \, \mathrm{d}S$$

the averaged transport of  $\overline{\delta q^2}$  by the fluctuating velocity through the boundary of the FoV.

$$T_p = T_p(\boldsymbol{r}, \mathcal{A}, T) = -\frac{1}{2\rho} \left\langle \frac{\partial}{\partial x_i} \overline{\delta u_i(\boldsymbol{x}, \boldsymbol{r}, t) \delta p(\boldsymbol{x}, \boldsymbol{r}, t)} \right\rangle = \frac{1}{2\rho |\partial \mathcal{A}|} \iint_{\partial \mathcal{A}} \overline{\delta u_i(\boldsymbol{x}, \boldsymbol{r}, t) \delta p(\boldsymbol{x}, \boldsymbol{r}, t)} n_i \, \mathrm{d}S$$
  
the flux of  $\overline{\delta u_i \delta p}$  through the boundaries of the FoV.

$${}_{375} \quad D_x = D_x(\boldsymbol{r}, \mathcal{A}, T) = \frac{\nu}{8} \left\langle \frac{\partial^2}{\partial x_i \partial x_i} \overline{\delta q^2(\boldsymbol{x}, \boldsymbol{r}, t)} \right\rangle = \frac{\nu}{8|\partial \mathcal{A}|} \iint_{\partial \mathcal{A}} \frac{\partial}{\partial x_i} \overline{\delta q^2(\boldsymbol{x}, \boldsymbol{r}, t)} n_i \, \mathrm{d}S$$

the averaged viscous diffusive flux of  $\delta q^2$  through the boundary of the FoV.

<sup>377</sup> 
$$D_r = D_r(\boldsymbol{r}, \mathcal{A}, T) = \frac{\nu}{2} \left\langle \frac{\partial^2}{\partial r_i \partial r_i} \overline{\delta q^2(\boldsymbol{x}, \boldsymbol{r}, t)} \right\rangle = \frac{\nu}{2} \frac{\partial^2}{\partial r_i \partial r_i} \left\langle \overline{\delta q^2(\boldsymbol{x}, \boldsymbol{r}, t)} \right\rangle$$
  
<sup>378</sup> the spatially averaged viscous diffusion of  $\overline{\delta q^2}$  in scale-space.

$$\epsilon_{r} = \epsilon_{r}(\boldsymbol{r}, \mathcal{A}, T) = \frac{\nu}{2} \left( \left\langle \overline{\frac{\partial u_{j}^{+}(\boldsymbol{x}, \boldsymbol{r}, t)}{\partial x_{i}^{+}}} \frac{\partial u_{j}^{+}(\boldsymbol{x}, \boldsymbol{r}, t)}{\partial x_{i}^{+}} \right\rangle + \left\langle \overline{\frac{\partial u_{j}^{-}(\boldsymbol{x}, \boldsymbol{r}, t)}{\partial x_{i}^{-}}} \frac{\partial u_{j}^{-}(\boldsymbol{x}, \boldsymbol{r}, t)}{\partial x_{i}^{-}} \frac{\partial u_{j}^{-}(\boldsymbol{x}, \boldsymbol{r}, t)}{\partial x_{i}^{-}} \right\rangle \right) = \langle \epsilon \rangle$$
spatially averaged dissipation, which equivalent to  $\langle \epsilon \rangle$ .

381

The volumetric data permits direct assessment of all terms in the KHMH equation. However, as each term in the KHMH equation requires derivatives of averaged quantities in all flow directions, it is not possible to calculate them directly from the planar Stereo PIV measurements. Therefore, assumptions are required for this data set. Since the flow is assumed to be, on averaged, axisymmetric around the direction  $\hat{x}_2$ , all the spatial derivatives in the circumferential direction (i.e. along  $\hat{x}_3$  in our present setup) of averaged

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flow quantities are expected to vanish and thus are neglected. This assumption allows 388 us to calculate different terms of the KHMH equation, and since the volumetric data 389 is measured under the same flow conditions in the same flow facility, it can be directly 390 tested for the smaller length scales. Further, the unsteady term and the pressure terms 391 are lacking from the Stereo PIV data. As the data in this study is collected over a 392 large number of turnover times, it follows from the stationarity assumption that the 393 contribution from the stationary term is expected to go to zero, however, it is a very 394 intermittent quantity which is hard to converge, and its residual value can potentially be 395 of non-negligible order. 396

#### <sup>397</sup> 3. Inter-scale kinetic energy budget

Having introduced the experimental setup and methods, we now describe both the distribution of energy across scales, and the transfer of energy in our flow of interest. Our aim is to report the flow behaviour, but also to compare this to other similar investigations. Therefore, we discuss both the scale space organisation of energy transfer, and the reduced spherically averaged transfer, as well as evaluating this against the classical cascade concept. We finally examine the total inter-scale transfer, and consider which physical phenomena help balance the inter-scale energy budget.

405

#### 3.1. Second order structure functions and isotropy

The variation of the normalised combined second order structure function, 406  $\langle \overline{\delta q^2} \rangle / \langle u_{rms} \rangle^2$ , with separation distance is shown in figure 4 for the Stereo PIV 407 measurements. Figure 4(a) shows the distribution of  $\langle \overline{\delta q^2} \rangle$  in the  $r_1 - r_2$ -plane, whereas 408 line plots along different angles of  $\theta$  in the  $r_1 - r_2$ -plane is shown in 4(b). The non-circular 409 contours in figure 4(a), and the fact that the lines for different values of  $\theta$  in figure 410 4(b) show that energy is distributed anisotropically at all scales. The anisotropy is 411 consistent with stronger longitudinal velocity correlations, and therefore lower kinetic 412 energy variations along the symmetry axis of the flow at a given scale. The volumetric 413 measurements from the Scanning PIV data (not shown) further shows that  $\langle \delta q^2 \rangle$ 414 is indifferent to rotation around the axis  $r_2$ , which resembles the axisymmetry of 415 single-point statistics around the axis of the tank, as discussed earlier. 416

In order to better understand this anisotropic distribution, let us consider a decomposition of  $\langle \overline{\delta q^2} \rangle(\boldsymbol{r})$  into contributions from velocity components aligned with unit vectors of a spherical coordinate system  $(r, \theta, \phi)$  (see figure 1), namely  $\langle \overline{\delta q^2} \rangle = \langle \overline{\delta u_i \delta u_j} \rangle \cdot (\hat{r}_i \hat{r}_j + \hat{\theta}_i \hat{\theta}_j + \hat{\phi}_i \hat{\phi}_j) = \langle \overline{\delta u_i^2} \rangle + \langle \overline{\delta u_\theta^2} \rangle + \langle \overline{\delta u_\theta^2} \rangle.$ 

Figure 5 shows the individual spherical components of  $\langle \overline{\delta q^2} \rangle$ . To show these over a large 421 range of scales, again the functions are plotted in the  $r_1 - r_2$ -plane from the Stereo PIV 422 measurements. The figure demonstrates that the main contributions to  $\langle \overline{\delta q^2} \rangle$  come from 423 the out of plane component,  $\langle \overline{\delta q_{\phi}^2} \rangle$ , which is anticipated as this component is parallel to 424 the shear plane and this is where the largest velocity fluctuations exist, and we therefore 425 also expect higher velocity differences. The distribution of  $\langle \overline{\delta q_{\phi}^2} \rangle$  also resembles that of 426  $\langle \overline{\delta q^2} \rangle$ , with elliptical contour lines stretched in the axial direction. Both the radial and 427 polar parts of  $\langle \delta q^2 \rangle$ , shown in figure 5(a) and (b), are highly anisotropic especially at 428 larger scales, as shown from the visibly non-spherical contour lines. From observing the 429 shape of the contour lines, the terms become more isotropic at smaller scales. The contour 430 lines of the radial part,  $\langle \delta q_r^2 \rangle$ , are also stretched in  $r_2$ -direction in a similar way to the 431 full term  $\langle \overline{\delta q^2} \rangle$  and  $\langle \overline{\delta q^2_{\phi}} \rangle$ , resulting in lower values along the  $r_2$ -direction than for the 432  $r_1$ -direction. This is as expected, as the **r**-vector is aligned with the shear plane along the 433

 $_{434}$   $r_1$ -axis, where there are higher fluctuations and thus lower correlations. The azimuthal term exhibits an opposite behaviour, where we observe slightly higher values along the diagonal, and stretched contours in  $r_1$ -direction.

To further quantify the level of isotropy and how this varies with scale and for the different components, let us define a measure of isotropy of an arbitrary function  $f(\mathbf{r})$ at a given scale r designated as  $\sigma_f(r)$ :

$$\sigma_f(r) = \frac{1}{\langle f(\boldsymbol{r}) \rangle_{\circ}} \sqrt{\langle (f(\boldsymbol{r}) - \langle f(\boldsymbol{r}) \rangle_r)^2 \rangle_{\circ}}$$
(3.1)

Note that the above definitions is equivalent to considering the  $L_2$  norm of coefficients in a spherical harmonics decomposition (Arad *et al.* 1999; Kurien *et al.* 2000).

If  $\langle \delta q^2 \rangle$  was distributed isotropically, this parameter would take a constant value of 442 zero. The results demonstrate that the standard deviation of the contour lines along 443 constant  $\langle \delta q^2 \rangle$  is never zero, and that deviations in  $\langle \delta q^2 \rangle$  along a constant radius, 444 representing the level of anisotropy, increase with separation distance until  $r \approx 60\eta \approx$ 445  $0.33L_{LL}$ , where the curve flattens out before it starts to slightly decrease at  $r \approx 100\eta \approx$ 446  $0.55L_{LL}$ . From  $r = 60\eta$  to  $r = 130\eta$ , the value of  $\sigma_{\langle \overline{\delta q^2} \rangle}$  is constant to within 10% of its 447 maximum value. One would expect increasing anisotropy for larger scales, but studying 448 figure 6, it is clear that also  $\langle \delta q_{\phi}^2 \rangle$  shows the same tendency to plateau within the FoV. 449 The plateau behaviour and the slight decrease in anisotropy of both  $\langle \overline{\delta q^2} \rangle$  and  $\langle \overline{\delta q^2_r} \rangle$  may 450 be caused by the increasing importance of  $\langle \overline{\delta q_{\theta}^2} \rangle$ . From figure 5(b) it is clear that the 451 contour lines of  $\langle \overline{\delta q_{\theta}^2} \rangle$  are elongated in the  $r_1$ -direction while the other two terms are 452 elongated in the  $r_2$ -direction, especially for larger values of r, and thus making the final 453 term  $\langle \delta q^2 \rangle$  more isotropic than its components, i.e. different RMS values for different 454 velocity components. 455

Figure 6 shows that while the distribution of  $\langle \delta q^2 \rangle$  is anisotropic at all scales, the 456 level of anisotropy is highest for  $r \approx 100\eta$ . If the anisotropy is driven by the shear layer 457 between the counter rotating fluid cells, it is expected to increase with distance from the 458 axis of symmetry following the shear. However, the plateau in the level of anisotropy 459 results from the balance between the increments of the different velocity components. 460 The terms  $\langle \delta q_r^2 \rangle$  and  $\langle \delta q_{\theta}^2 \rangle$  are anisotropic even at very small scales, which is a result 461 of the apparent anisotropy of single-point velocity statistics. However, there are initial 462 decreases of anisotropy of both terms (with minima respectively at  $7\eta$  and  $10\eta$ ), followed 463 by the subsequent growths. This behaviour, although surprising, might be the result 464 of specific relations between directional Taylor microscales, directional integral length 465 scales, and variances of particular velocity components. 466

<sup>467</sup> A more thorough investigation of  $\langle \overline{\delta q_r^2} \rangle$  is motivated by the highly anisotropic distri-<sup>468</sup> bution of the term. Figure 7 demonstrates the orientation dependency of  $\langle \overline{\delta q^2} \rangle$  through <sup>469</sup> a line plot in (a), where the value of the term is plotted at different values of polar <sup>470</sup> coordinate  $\theta$ , and in (b) where the full distribution of the term is shown.  $\langle \overline{\delta q_r^2} \rangle$  is the <sup>471</sup> longitudinal second order structure function, which for homogeneous isotropic turbulence <sup>472</sup> is related to the dissipation rate through Kolmogorov's 2/3rds law:

$$\overline{\delta u_r^2}(\boldsymbol{r}) = C_2 \epsilon^{2/3} |\boldsymbol{r}|^{2/3} \tag{3.2}$$

where  $C_2$  is a constant which is expected to be universal (Pope 2005). In the present study a value of  $C_2 = 2.1$  is found from the spherical average of  $\langle \overline{\delta u_r^2} \rangle_{\circ}(r)$ , shown in the inset in figure 7(a), which is consistent with previous studies (Ni & Xia 2013).

Figure 7 shows the normalized  $\langle \delta q_r^2 \rangle$ , which is expected to have a constant value in the

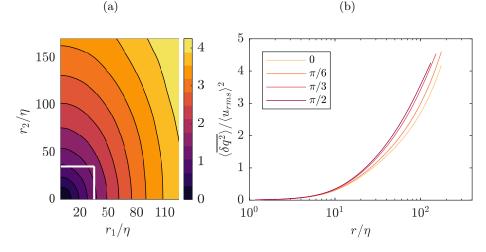


Figure 4: Distribution of  $\langle \overline{\delta q^2} \rangle$  normalized by  $\langle u_{rms} \rangle^2$  from Stereo PIV data normalized by  $\langle u_{rms} \rangle$  from (a) the Stereo PIV data, and (b) the Scanning PIV data. The different isosurfaces in (b) Line plots of  $\langle \overline{\delta q^2} \rangle$  for constant values of  $\theta = [0, \pi/6, \pi/3, \pi/2]$ .

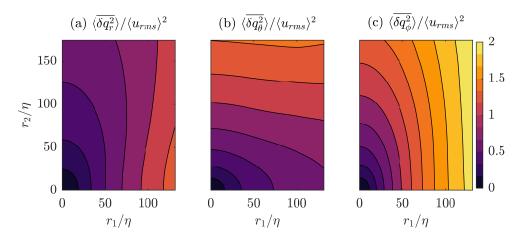


Figure 5: Spherical decomposition of  $\langle \overline{\delta q^2} \rangle$  from Stereo PIV data normalized by  $\langle u_{rms} \rangle^2$ .

inertial range, and for most orientations, the term have reached a plateau. The plateau 477 has, however, a different value for different orientations. This directional dependency 478 indicates that, depending on along which orientation we calculate the second order 479 longitudinal structure function, the resulting dissipation rate would vary significantly 480 if a constant value of  $C_2$  is used. This result is in contrast to the findings in Chang et al. 481 (2012), where they study an anisotropic, zero shear flow, and conclude that  $C_2$  shows no 482 dependency on isotropy. This indicates that the mean flow gradients in the von Kármán 483 flow cause the directional dependency of  $C_2$ , which is consistent with the predictions in 484 Lumley (1967), which are discussed in §3.4 in Biferale & Procaccia (2005). The term 485 also levels off at different values for r, indicating that the onset of the inertial range is 486 also dependent on orientation in scale space. This is consistent with the anisotropy we 487 observe at small scales. 488

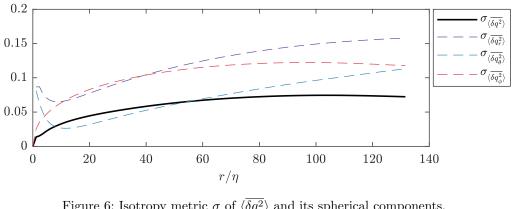


Figure 6: Isotropy metric  $\sigma$  of  $\langle \overline{\delta q^2} \rangle$  and its spherical components.

(a)

489



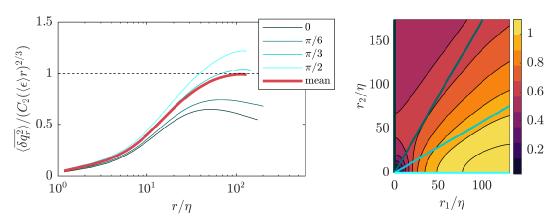


Figure 7: Orientational variation of  $\langle \overline{\delta q_r^2} \rangle$  normalized. (a) Along fixed values of  $\theta$ , where the inset shows the spherical mean value. (b) Contour plot of  $\langle \overline{\delta q_r^2} \rangle / (C_2(\langle \epsilon \rangle r)^{2/3})$ . Lines from (a) marked in (b).

#### 3.2. Energy transfer and isotropy

After establishing the scale space distribution of energy, it is now of interest to examine 490 both the magnitude and direction of energy transfer. This is presented through the flux 491 of  $\langle \delta q^2 \rangle$  in scale space,  $\langle \delta u \delta q^2 \rangle$ , which is shown in figure 8(a) and (d) for the Stereo 492 and Scanning PIV data respectively. While the discussion relates mainly to the planar 493 data which covers a wider range of scales, good agreement is consistently observed at 494 smaller scales for the volumetric data. Here the contours represent the flux magnitude, 495 and the quiver arrows indicate the vector orientation which represents the scale space 496 direction of the energy transfer. As separation distance increases so does the magnitude 497 of the energy transfer, and therefore energy transfer takes place primarily at larger scales. 498 There is, however, a significant level of anisotropy shown at all scales, with a non-uniform 499 preference for transfer at horizontal and vertical scales, shown by the peak magnitude, 500 which is observed at a scale space location of  $(r_1/\eta, r_2/\eta) \approx (100, 150)$ . 501

It is interesting to consider this distribution together with the direction of the energy 502 transfer. The quiver arrows describe the redistribution of  $\langle \overline{\delta q^2} \rangle$  in scale space. A purely 503

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radial vector distribution pointing towards the origin  $(r_1, r_2) = (0, 0)$  would mean energy was being transferred directly from larger to smaller scales. This radial part of the energy flux is hereafter represented by  $\langle \overline{\delta u_r \delta q^2} \rangle \equiv \langle \overline{\delta u \delta q^2} \rangle \cdot \hat{r}$ . It is, however, clear that the orientation of the vectors are rarely purely radial. Whenever  $|\langle \overline{\delta u \delta q^2} \rangle|$  and  $\langle \overline{\delta u_r \delta q^2} \rangle$ are not the same, there is also a redistribution of  $\langle \overline{\delta q^2} \rangle$  at the given scale r from one orientation to another, and energy is not purely transferred across scales.

The amount of scale to scale transfer and redistribution is indicated through the vectors 510 in figure 8(a) and (e), and is made more explicit through the calculation of the angle 511 between  $\langle \delta \boldsymbol{u} \delta q^2 \rangle$  and the radial vector,  $\boldsymbol{r}$ , which is denoted,  $\alpha$ , and plotted in figure 8(b) 512 and (f). These figures show that along the horizontal and vertical axes, where  $r_2 \ll \eta$  and 513  $r_1 \ll \eta$  respectively, the angle  $\alpha \approx 0^\circ$ , and therefore the energy is only transferred down 514 scale without redistribution. While the magnitude along the vertical axis is relatively 515 small, the magnitude is more significant along the horizontal axis indicating a reasonable 516 level of energy transfer along this path. Alternatively, away from the horizontal and 517 vertical axes it appears that at the majority of scales, a combination of downscale energy 518 transfer and redistribution within certain scales coexist, evidenced through non-zero 519 values of  $\alpha$  within a range of 0° to 60°. The positive distribution of the angle arises 520 due to the combination of radial and horizontal components, meaning there is often a 521 significant component of the flux pointing toward the symmetry axis. This implies energy 522 is redistributed to structures which are orientated such that they result in higher velocity 523 correlations in the vertical direction in comparison with the horizontal direction, before 524 being transported down the scales. This redistribution of energy therefore mirrors the 525 behaviour of the mean velocity field and may therefore be directly related to the axially 526 straining of the flow field which exists at the centre of the flow. 527

To clarify this still further it is possible to isolate the down-scale transfer of energy from 528 the total energy transfer. To this end figures 8(c) and (g) show the radial component of 529 the third order structure function,  $\langle \delta u_r \delta q^2 \rangle$ , where the positive direction is defined away 530 from the origin. For comparison, the tangential component,  $\langle \delta u_{\theta} \delta q^2 \rangle \equiv \hat{\theta} \cdot \langle \delta u \delta q^2 \rangle$ , is also 531 included in figures 8(d) and (h). From the figures, it is clear that the radial component 532 dominates the transfer.  $\langle \delta u_r \delta q^2 \rangle$  shows a strong orientation dependence, which is very 533 similar in terms of its distribution to the magnitude of  $\langle \delta u \delta q^2 \rangle$ . Therefore, this shows 534 that despite a certain amount of energy redistribution at some scales the majority of 535 the energy is transferred down-scale. The characteristic non-spherical distribution of 536 this down-scale transfer however shows that this transfer occurs anisotropically, with 537 structures with higher velocity increments in the  $r_1$ -orientation dominating the transfer. 538 This preferential transfer of energy at different scale space orientations represents a 539 departure from the straightforward concept of isotropic down-scale energy transfer. These 540 distributions of energy transfer also show significant differences from those obtained in 541 nominally isotropic cases (Lamriben et al. 2011; Carter & Coletti 2018), raising the 542 possibility that the large scale flow continues to exert an influence even at small scales. 543

Despite the small magnitude of the mean flow relative to the turbulent fluctuations, it 544 is also interesting to examine its role in the transfer of  $\langle \delta q^2 \rangle$ . Therefore, the magnitude 545 of the flux of  $\langle \delta q^2 \rangle$  in scale space by the mean flow,  $|\langle \delta \mathbf{U} \delta q^2 \rangle|$ , is shown in figure 9(a). 546 The magnitude and orientation of the flux follow the mean flow distribution, increasing 547 in magnitude with separation distance, r. However, perhaps surprisingly, the magnitude 548 of this flux is of an order of magnitude larger than the flux of  $\langle \delta u \delta q^2 \rangle$  by the turbulent 549 fluctuations. This is a result of the strong spatial mean flow gradients, and the mean 550 stagnation flow pattern characteristic of this configuration, which result in significant 551

mean velocity differences for intermediate separation distances due to the inhomogeneity
 of the mean flow despite its relatively low magnitude.

In terms of directionality, the vector arrows are negative in the  $r_1$ -direction indicating 554 down-scale transport of energy along this axis, while they are positive in the  $r_2$ -direction, 555 resulting in a transfer of energy up the scales along this axis. This balance is made 556 more explicit in figure 9(b), which shows the radial component of this term,  $\langle \delta U_r \delta q^2 \rangle \equiv$ 557  $\langle \delta \mathbf{U} \delta q^2 \rangle \cdot \hat{\mathbf{r}}$ . The positive and negatively signed regions indicate a net transfer of energy 558 by the mean flow down-scale for angles  $50^{\circ} < \theta < 90^{\circ}$ , and up-scale for  $0^{\circ} < \theta < 50^{\circ}$ . 559 Even excluding scale to scale redistribution, the magnitude of the energy transfer is still 560 significantly larger than that of the turbulent fluctuations. Therefore, despite the small 561 relative magnitude of the mean flow at the centre of a von Kármán tank, this dominates 562 the scale to scale energy transfer. Therefore, in contrast to previous investigations in 563 which the mean flow contribution is negligible (Campagne *et al.* 2014; Gomes-Fernandes 564 et al. 2015; Valente & Vassilicos 2015; Carter & Coletti 2018), the role of the mean flow 565 cannot be neglected in the present work and will be further examined in the following 566 sections. 567

#### 568

#### 3.3. Application of the spherically averaged KHMH equation

In order to understand the evolution of the energy distribution we now begin to examine 569 the KHMH equation. It is again an advantage to use both the planar data for the larger 570 FoV, and the volumetric data both to be able to validate the planar data at small length 571 scales, and to have direct access to all terms in the KHMH equation without the use of 572 assumptions. In order to determine which contributions play the most significant role in 573 the inter-scale energy transfer in terms of magnitude we begin by analysing their spherical 574 averages, which are shown in figure 10, with each term normalised by  $\langle \epsilon \rangle$ . 95% confidence 575 intervals are calculated as described in Appendix A. The width of the confidence intervals 576 increase with separation distance as expected, due to the reduction in available samples 577 for higher separations. The greatest uncertainties were calculated for the Stereo PIV data 578 and the Scanning PIV data, with a value of 5.8% of  $\langle \epsilon \rangle$  for  $\langle T_{u} \rangle_{o}$ , and 4.6% of  $\langle \epsilon \rangle$  for 579  $\langle A_t \rangle_{\alpha}$  respectively. This low level of uncertainty results from the extremely large size of 580 the data sets. 581

Examining initially the planar data described in figure 10(a), up to intermediate scales 582  $(r < 90\eta)$  it is clear that the budget is dominated by non-linear transfer,  $\langle H \rangle_{o}$ , and the 583 viscous diffusion diffusion term,  $\langle D_r \rangle_{\alpha}$ , with the other terms only becoming significant 584 at larger scales. As the viscous diffusion terms only contribute at very low separation 585 distances, where the viscous forces are significant  $(r/\eta \ll 25)$ , within the range  $6\eta < 1$ 586  $r < 90\eta$  the energy transfer is therefore defined primarily by the non-linear term. This 587 balance is confirmed by the volumetric measurements shown in figure 10(b), which show 588 a very similar distribution of terms over the restricted range of scales available to this 589 technique. Given that the residual dissipation rate  $\epsilon_{res} = A_t + A + \Pi + \Pi_U - \mathcal{P} - T_u - T_p - T_u - T_u - T_p -$ 590  $D_x - D_r$  normalised with the directly evaluated dissipation, i.e.  $\epsilon_{res}/\langle \epsilon \rangle$ , should have a 591 constant value of 1, the volumetric measurements demonstrate the energy transfer budget 592 is well captured, with a maximum residual deviation of 2.9%. Therefore, it can be stated 593 that  $\epsilon_{res}/\langle\epsilon\rangle = 1$  within the uncertainty of the measurements. This is an important test 594 that is only possible to make with the volumetric time resolved measurements, which 595 allow the unsteady,  $A_t$ , and pressure,  $T_p$ , terms to be directly quantified. 596

<sup>597</sup> The instantaneous value of the non-linear inter-scale energy transfer,  $\frac{\partial}{\partial r_i} \delta u_i \delta q^2$  fluctu-<sup>598</sup> ates dramatically, from highly positive to highly negative values, in accordance with the <sup>599</sup> results from Debue *et al.* (2018*b*), and it is only when considering its mean value over

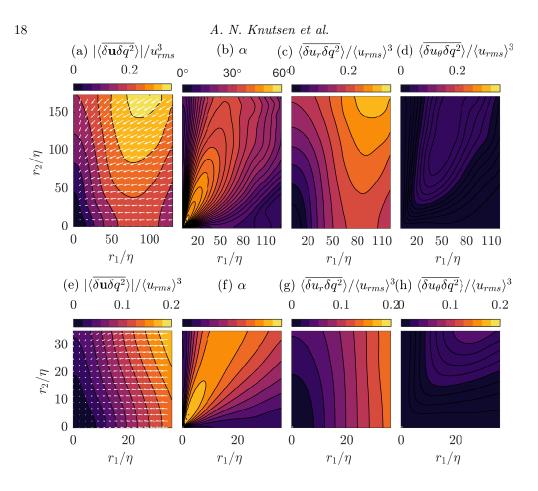


Figure 8: (a,e) Distribution of magnitude of  $\langle \delta \overline{u\delta q^2} \rangle$  with quiver arrows indicating the orientation of the vector  $\langle \overline{\delta u\delta q^2} \rangle$ . For better visibility only every eight vector is plotted. (b,f) Deviation angle, the angle between radial vector  $\mathbf{r}$  pointing towards the origin and  $\langle \overline{\delta u\delta q^2} \rangle$ . (c,g) Radial part of third order structure function,  $\langle \overline{\delta u_r \delta q^2} \rangle$  (positive direction is set parallel to  $\mathbf{r}$ .), (d,h) Tangential part of third order structure function,  $\langle \overline{\delta u_\theta \delta q^2} \rangle$ . (a-d) from Stereo PIV data, while (e-h) from Scanning PIV data.

time that  $\frac{\partial}{\partial r_i} \overline{\delta u_i \delta q^2}$  is positive. It is of particular interest to consider the magnitude of 600  $\langle H \rangle_{\rm c}$  in terms of Kolmogorov's hypothesis of local equilibrium, where it is assumed that 601 this term should equal the dissipation rate in the inertial range of scales,  $\Pi = -\epsilon$ . From 602 the planar data  $\Pi$  is not reaching a plateau, but instead increases rapidly at small scales 603 before reaching a maximum value of  $-0.89\langle\epsilon\rangle$  at a scale  $\approx \lambda$ , and then decreases slowly 604 with increasing length scale. Therefore, the prediction  $\langle \Pi \rangle_{0} \approx -\langle \epsilon \rangle$  is quite reasonable 605 around  $r = \lambda$ . In this case the underlying reason for the success of this prediction then is 606 the small magnitude of the remaining spherically averaged terms in the KHMH equation, 607 combined with the mixed sign of these which act to cancel each other out to some degree. 608 The terms A and  $T_u$  from the KHMH equation represent transport of  $\langle \delta q^2 \rangle$  in physical 609 space by the mean flow and the fluctuations respectively. When integrated over all 610 separations r, these terms can be compared with the findings of Marié & Daviaud (2004) 611 who investigated the importance of the mean flow and the turbulent fluctuations in 612

The inter-scale energy budget in a von Kármán mixing flow

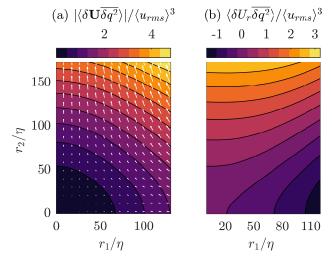


Figure 9: (a) Distribution of magnitude of  $\langle \delta \mathbf{U} \overline{\delta q^2} \rangle$  with quiver arrows indicating the orientation of the vector  $\langle \delta \mathbf{U} \overline{\delta q^2} \rangle$  normalised by  $\langle u_{rms} \rangle^3$ . For better visibility only every eighth vector is plotted. (b) Distribution of radial flux  $\langle \overline{\delta q^2} \rangle$  by mean flow,  $\langle \delta \mathbf{U} \overline{\delta q^2} \rangle$ .

the angular momentum budget in physial space in a von Kármán flow. From the current 613 study, we see that  $\langle A \rangle_{\alpha}$  is zero for all separations both from the volumetric and the planar 614 measurements, whereas  $\langle T_u \rangle_{\circ}$  has a non-zero value, and will thus dominate the transfer 615 of  $\langle \delta q^2 \rangle$  in physical space. The significance of the mean flow and the fluctuations for 616 the transport of  $\langle \delta q^2 \rangle$  in the center of the tank is therefore comparable to the transport 617 of momentum found in Marié & Daviaud (2004). Further,  $\langle D_x \rangle_{\alpha}$ , which is negligible at 618 all scales accessible in the current study, can be compared to the viscous term studied 619 in Marié & Daviaud (2004) (equation 3), which was reported to have a small overall 620 contribution. 621

It is also worth observing that the Taylor microscale appears to reasonably define 622 the transition between viscous and inertial ranges based on the decreasing significance 623 of  $\langle D_r \rangle_{\alpha}$  and the increasing significance of  $\langle \Pi \rangle_{\alpha}$ , which is in agreement with Valente & 624 Vassilicos (2015), where they prove that  $\langle D_r \rangle_{\alpha}$  is only significant at scales smaller than  $\lambda$ . 625 This might, however, be a coincidence as this coincides with the conventional beginning 626 of the inertial range at  $r \approx 30\eta$  (Pope 2005). The behaviour of  $\langle D_r \rangle_{o}$  has earlier been 627 predicted (Dubrulle 2019) and shown (Debue *et al.* 2018b) to follow a scaling of  $r^{-4/3}$ , 628 which is consistent with the results from the current study, shown in figure 11. 629

At larger length scales  $(r > 90\eta)$  the linear transfer,  $\langle \Pi_U \rangle_{\circ}$ , turbulent production, 630  $\langle \mathcal{P} \rangle_{\circ}$ , and turbulent transport,  $\langle T_u \rangle_{\circ}$ , all become increasingly significant, reaching the 631 same order of magnitude as the non-linear transfer term. As the mean velocity gradients 632 are uniform over extended spatial areas, the expected inertial range scaling of the second 633 order structure function implies that  $\langle \Pi_U \rangle_{\circ}$  scales as  $r^{2/3}$ , in contrast to  $r^0$ , and this can 634 explain why  $\langle \Pi_U \rangle_{\circ}$  becomes important at larger scales. The pressure term,  $\langle T_p \rangle_{\circ}$ , also has 635 a contribution to the overall budget which is negative and has an increasing magnitude 636 with increased separation. At  $r \approx 130\eta$ , the spherical averaged production reaches a value 637 of  $\langle \mathcal{P} \rangle_{\circ} \approx 0.57 \langle \epsilon \rangle$ . The production of  $\langle \delta q^2 \rangle$  is a result of flow anisotropy, acting through 638 the tensors  $\langle \overline{\delta u_i \delta u_i} \rangle$  and  $\langle (u_i^+ + u_i^-) \delta u_i \rangle$ . Had the flow been isotropic at these scales there 639 would be no production in this region. As this is not the case, there is a contribution 640 from the production term at all scales. The spherical averaged production,  $\langle \mathcal{P} \rangle_{o}$ , at a 641

A. N. Knutsen et al.(a) Planar measurements

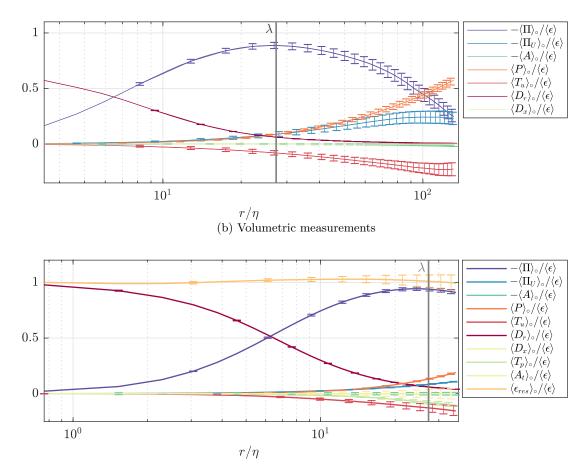


Figure 10: Spherical averaged terms of the KHMH equation for the planar and volumetric measurements, where the subscript  $\circ$  indicates spherical mean values. The Taylor microscale  $\lambda$  is marked.

certain length scale r represents the total production at that length scale and smaller. 642 Both data sets show that the production first increases parabolically until around  $20\eta$ , 643 resulting in a linear derivative with respect to r, after which it has a linear growth, and 644 a constant derivative, this is illustrated in figure 12, where the production term together 645 with the parabolic and linear fits from both data sets are shown. The constant slope 646 when  $r > 20\eta$  indicates a constant production at these scales, while the parabolic shape 647 at smaller separations indicates a linearly increasing production at larger length scales. 648 As previously observed, the flow is more isotropic at the smallest scales resulting in 649 lower production at these scales. Consideration of these terms in addition to the non-650 linear transfer and diffusion terms provides a more complete description of the energy 651 budget over the range of scales examined in this spherically averaged sense. However, it 652 is also interesting to examine the scale space distribution and hence the anisotropy of 653 the significant terms in more detail, which is undertaken in the next two sections. 654

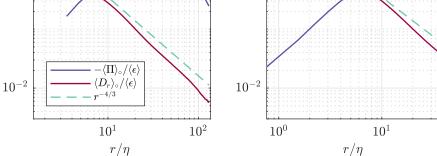


Figure 11: Spherical averages of the viscous term,  $\langle D_r \rangle_{\circ}$ , and the non-linear interscale transfer term,  $\langle \Pi \rangle_{\circ}$  (a) from planar measurements, and (b) from volumetric measurements, showing a scaling of the of  $\langle D_r \rangle_{\circ}$  in agreement with the predictions by Dubrulle (2019).

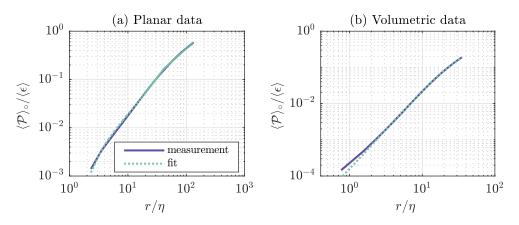


Figure 12: Measured and fitted spherically averaged values of the production term of KHMH equation from (a) the planar data and (b) the volumetric PIV data.

#### <sup>655</sup> 3.3.1. Inter-scale transfer and the energy cascade

In this section we examine the scale space distribution of the divergence of the interscale energy flux,  $\Pi$ , in order to evaluate in more detail the mechanisms by which energy is transferred.  $\Pi$  represents the transfer from all other scales to the scales space region of scale r and below. In the spherically averaged distributions in figure 10, the energy transfer within spherical shells of a given radius, r, was considered. The scale space representation here allows us to go further and assess both the magnitude and direction of the local scale-to-scale transfers, and the redistribution of energy at the same scale.

<sup>663</sup> The scale space distribution of non-linear inter-scale energy transfer,  $\Pi$ , is shown in <sup>664</sup> figure 13. It is immediately observed that the transfer is negative at all scales. However, it <sup>665</sup> should be noted that this energy transfer consists of both transfer to different scales, and <sup>666</sup> redistribution within the same scale. At very small scales ( $r < 6\eta$ ) the magnitude of the <sup>667</sup> non-linear inter-scale transfer is small, as viscous forces dominate in this region. At larger

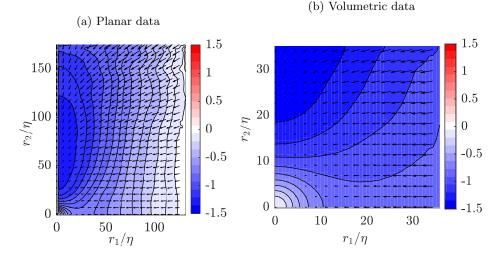


Figure 13: Distribution of  $\Pi$ , the non-linear inter-scale transfer rate normalized by the mean dissipation rate  $\langle \epsilon \rangle$  with quiver arrows representing the direction of the flux  $\langle \overline{\delta u} \delta q^2 \rangle$ , from (a) Stereo PIV measurements, and (b) Scanning PIV measurements. Only every sixth and fourth vector shown for visibility for the Stereo and Scanning PIV results respectively.

scales the magnitude increases, giving rise to a strongly anisotropic distribution. For 668 intermediate scales the magnitude is largest when  $r_1$  is small, and the strongest variation 669 in magnitude is observed in the  $r_1$ -direction. The high level of anisotropy in the inter-670 scale transfer, where certain orientations are responsible for a greater proportion of energy 671 transfer, may imply that the scale space orientation of energy containing structures define 672 the amount of energy these transfer. The high magnitudes over a range of  $r_2$  values where 673  $r_1$  is small suggests high energy transfer where low velocity differences are also observed 674 in the  $r_2$  or axial flow direction (shown in figure 4) dominate the non-linear inter-scale 675 energy transfer. 676

The non-linear inter-scale transport term,  $\Pi$ , acts not only to transfer energy between scales, but also to redistribute it within the same scale. Therefore, it is also useful to split the term into its radial and tangential contributions,  $\Pi_r$  and  $\Pi_t$ , where  $\Pi = \Pi_r + \Pi_t$ . The two terms are calculated in spherical coordinates using equation 3.3 and 3.4 respectively. We will first focus on the radial contributions  $\Pi_r$ , which is shown in figure 14.

$$\Pi_r = \frac{1}{4} \left( \frac{\partial}{\partial r} + \frac{2}{r} \right) \left\langle \overline{\delta u_r \delta q^2} \right\rangle \tag{3.3}$$

$$\Pi_t = \frac{1}{r \sin\theta} \left( \frac{\partial}{\partial \theta} \left( \langle \overline{\delta u_\theta \delta q^2} \rangle \sin\theta \right) + \frac{\partial}{\partial \phi} \langle \overline{\delta u_\phi \delta q^2} \rangle \right)$$
(3.4)

The distribution of this radial component is again highly anisotropic, and distinctly different to the total term presented previously in figure 13. The largest values of  $\Pi_r$ are found along the  $r_1$ -axis, for relatively small values of  $r_1$ , with a maximum value of  $\Pi_r = -1.08\langle\epsilon\rangle$ . The radial non-linear inter-scale energy transfer is greatest where there are large velocity differences in the  $r_1$  or radial flow direction, which again may have implications for the scale space orientation of the energy containing structures.

<sup>668</sup> The energy cascade concept describes the inter-scale transfer of energy in the flow,

The inter-scale energy budget in a von Kármán mixing flow (a) Planar data (b) Volumetric data

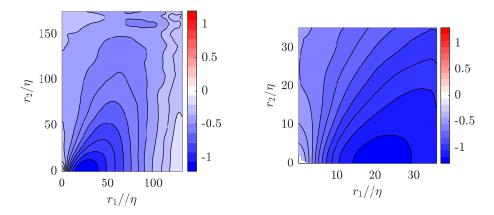


Figure 14: Radial contributions to the non-linear inter-scale transfer normalized by  $\langle \epsilon \rangle$  from the Stereo and Scanning PIV data.

and it is of interest to evaluate the local direction of the cascade. Given that energy 689 is injected at the large scale by the impellers and eventually converted to heat at the 690 small scales by viscous dissipation, the overall transfer has to necessarily proceed from 691 large to small scales in what is referred to as the forward cascade. There is however, the 692 possibility that inverse cascade behaviour, where energy is transferred from smaller to 693 larger scales, co-exists locally for certain orientations in scale-space. Such regions have 694 been observed by a number of previous studies (Campagne et al. 2014; Gomes-Fernandes 695 et al. 2015; Portela et al. 2017; Carter & Coletti 2018) in a wide range of flows, and 696 specifically for von Kármán flow (Herbert et al. 2012) and for purely axisymmetric flows 697 (Qu et al. 2017). 698

Recent studies (Gomes-Fernandes et al. 2015; Portela et al. 2017) have noted that for 699 energy to be truly transferred in either the forward or inverse directions, two conditions 700 must be fulfilled: first, the energy flux across scales,  $\langle \delta u_\tau \delta q^2 \rangle$ , must be either negative or 701 positive; and second, the divergence of the flux across scales,  $\Pi_r$ , must also be negative 702 or positive correspondingly. A physical interpretation of this definition, for example for 703 forward cascade behaviour, is that energy is being transferred from larger to smaller 704 scales as the radial component of the energy flux is negative, but also that energy 705 accumulates at consecutively smaller scales due to the negative divergence of this flux. 706 In other words, the amount of energy which is transferred to a given scale through 707 the non-linear transfer is greater than the amount which is transferred away from that 708 scale by the same mechanism. This energy is then either dissipated or removed by other 709 mechanisms such that energy does not accumulate at any scale. Conversely for inverse 710 cascade behaviour, energy is transferred from smaller to larger scales through  $\Pi_r$ , but 711 again more energy remains than what is transferred away to still larger scales. 712

Recalling that the radial part of  $\langle \delta u \delta q^2 \rangle$ , shown in figure 8(c) and (g) is always positive, this means that energy is always being transferred from larger to smaller scales. Evaluating this in conjunction with the scale space distribution of  $\Pi_r$  which is also always negative, indicates that over all scale space orientations, the non-linear transfer exhibits forward cascade behaviour and energy is always transferred to smaller scales. This behaviour is in contrast with the results of the previous studies mentioned above, in which inverse cascade behaviour is identified in correspondence with the non-linear term. At larger separations beyond the measurement domain, we can not confidently extrapolate the energy transfer behaviour, but it is interesting to note the increasing trend of  $\Pi_r$  along the  $r_1$ -axis beyond  $r_1 \approx \lambda$ , which may result in more diverse cascade behaviour at larger values of  $r_1$ .

#### <sup>724</sup> 3.3.2. Contribution of linear inter-scale transfer

While the absence of inverse cascade behaviour through the non-linear term marks a
departure from the majority of previous investigations, in the present flow the magnitude
of the inter-scale flux of energy from the mean flow was shown to be substantial (figure
9). Therefore, it is interesting to further consider the contribution that the mean flow
exerts on the inter-scale transfer.

The linear inter-scale transfer,  $\Pi_U$ , is the inter-scale transfer of  $\langle \delta q^2 \rangle$  associated 730 with the interaction of the turbulent fluctuations with the mean flow. The scale space 731 distribution of the term is presented in figure 15. At each scale, r, its value represents, 732 similarly to the non-linear transfer, transfer of energy from all other scales to the scale r733 and smaller. While the spherical averaged contribution from this term  $\langle \langle \Pi_U \rangle_c$  in figure 734 10) was shown to be modest compared to the non-linear transfer for a wide range of 735 scales, it is clear from figure 15 that locally the magnitude of this is significant and that 736 the quantity is highly dependent on orientation. In terms of magnitude, the local values 737 of the linear transfer is of the same order as the non-linear transfer, but due to large 738 cancellations, the observed distribution of positive and negative regions results in only 739 a small contribution in an spherically averaged sense. The distribution of this transfer 740 bears the imprint of the mean flow, which is made more apparent through the vector 741 arrow representation of the mean energy flux,  $\langle \delta \mathbf{U} \delta q^2 \rangle$ , with a clear reorientation of 742 energy within scales. The region at large  $r_1$  and small  $r_2$  values demonstrates a strong 743 negative contribution to the energy budget. In contrast, the region where  $r_1$  is small and 744  $r_2$  large, is strongly positive. The high positive values of linear transfer,  $\Pi_U$ , appear to 745 balance the high negative values of non-linear transfer,  $\Pi$ , observed in this latter region, 746 with the similar magnitude of these opposite signed regions likely to result in an overall 747 low magnitude of transfer in this region. Describing this distribution again highlights 748 the significant role of the mean flow on the inter-scale transfer, which, as first shown in 749 figure 10, is increasingly significant at larger length scales for the spherically averaged 750 inter-scale energy budget. 751

Given that the linear transfer is not small enough to be neglected, it is useful to consider 752 the total inter-scale transfer as the combination of linear and non-linear parts,  $(\Pi + \Pi_U)$ , 753 which are presented in figure 16(a) and (d), with quiver arrows showing the direction 754 of the total flux,  $(\langle \overline{\delta u \delta q^2} \rangle + \langle \overline{\delta U \delta q^2} \rangle)$ . These combined contributions are approximately 755 isotropic at small values of r, before becoming highly dependent on orientation from 756  $r \approx 10\eta$ . A region of high negative values for the combined inter-scale transfer is 757 observed along the radial axis for  $r_1$  values from  $\sim 10\eta - 80\eta$ . As the combined inter-758 scale flux,  $(\langle \delta u \delta q^2 \rangle + \langle \delta U \delta q^2 \rangle)$ , is pointing towards the origin in this region, there is a 759 net transport of energy down the scales. This combined with the strong negative values 760 of  $(\Pi + \Pi_U)$  indicates that the transport is decelerated, and thus that the inter-scale 761 transfer contributes to an accumulation of energy in this region in scale space. As the 762 flow is stationary, this energy will have to be removed by another mechanism. The values 763 of  $(\Pi + \Pi_U)$  in this region are around the value of the mean dissipation rate,  $\langle \epsilon \rangle$ . The 764 small contributions from the remaining terms in this region indicates that total inter-765 scale transfer and the dissipation rate approximately balance each other in this region. 766 However, this implies that in other regions in scale space, the other terms in the KHMH 767

25

equation play a more significant role in balancing the energy budget, which is discussed
 further in §3.3.3.

While  $(\Pi + \Pi_U)$  is negative for the majority of scales measured here, for large values 770 of  $r_2$  the combined inter-scale transfer takes positive values. This therefore requires us to 771 re-evaluate the behaviour of the energy cascade. The cascade based on only the non-linear 772 transfer was observed to be in the forward direction, with energy transferred from larger 773 to smaller scales at all orientations and separations within the FoV. If we now define the 774 energy cascade to include the inter-scale transfer of  $\langle \delta q^2 \rangle$ , both due to interactions with 775 turbulent fluctuations and the mean flow, we can study its behaviour by investigating 776 the radial part of  $(\Pi + \Pi_U)$ , which is plotted in figure 16(b) and (e). 777

The behaviour of the inter-scale energy cascade based on this combined inter-scale 778 transfer, is significantly different from the transfer based only on the turbulent fluctua-779 tions. The values of the combined term range from high positive values for small values 780 of  $\theta$  (where the orientation of  $\theta$  is defined in figure 1), transition through zero at  $\theta \approx 50^{\circ}$ , 781 and then become increasingly negative at higher angles. The contour of  $(\Pi + \Pi_U) = 0$ 782 is marked on the figure with a dashed green line. It is interesting to note that the 783 transition from negative to positive values of the total energy transfer coincide almost 784 exactly with the sign of the radial part of the total inter-scale flux,  $(\langle \delta u_r \delta q^2 \rangle + \langle \delta U_r \delta q^2 \rangle)$ , 785 which is marked with a dashed pink line in figure 16(b) and (e)). Therefore the scale 786 space distribution of energy transfer is divided into two distinct regions fulfilling the 787 requirements of opposite cascade behaviour. Energy is transferred in the forward cascade 788 direction when  $50^{\circ} < \theta < 90^{\circ}$ , and in the inverse direction when  $0 < \theta < 50^{\circ}$ . 789

It can also be observed that the magnitude of the radial component of  $(\Pi + \Pi_U)$  is 790 significantly larger than the magnitude of the total term. To balance this, there is also 791 expected to be a significant redistribution of energy to different orientations within each 792 scale. To investigate this, the tangential part of the combined transfer,  $(\Pi_t + \Pi_{U,t})$ , where 793  $\Pi_t$  is defined in equation 3.4, and  $\Pi_{U,r}$  and  $\Pi_{U,t}$  are defined in analogy to  $\Pi_r$  (equation 794 3.3) and  $\Pi_t$ . The role of  $(\Pi_t + \Pi_{U,t})$  can be understood as an exchange of  $\langle \bar{\delta}q^2 \rangle$  between 795 different points in scale space that sits on the same sphere with radius r (i.e. tangential 796 exchange of  $\langle \delta q^2 \rangle$ ), and describes energy transfer within the same scale only. Note that 797  $(\Pi_t + \Pi_{U,t})$  vanishes when integrated over an infinitesimally thin spherical shell with and 798 inner radius of r, and thus positive values of  $(\Pi_t + \Pi_{U,t})$  at an arbitrary point  $r_0$  on the 799 shell comes at the expense of a negative contribution of equal absolute value distributed 800 over the rest of the same shell, where  $\mathbf{r} \neq \mathbf{r}_0$ ,  $|\mathbf{r}| = |\mathbf{r}_0|$ . Given the interpretation of  $\delta q^2(\mathbf{r})$ 801 discussed in  $\S2.4$ , this can be understood as a transfer of energy from all structures whose 802 characteristic size is  $|\mathbf{r}_0|$  or smaller, to structures aligned with  $\mathbf{r}_0$  of scale  $|\mathbf{r}_0|$  or smaller. 803  $(\Pi_t + \Pi_{U,t})$  is presented in figures 16(c) and (f), and we see from the results that the 804 term is increasingly negative for smaller values of  $\theta$ , and positive for high values of  $\theta$ , 805 almost mirroring the scale space distribution of the radial component but with a change 806 in sign. The zero crossing of the term is marked in green, which occurs when  $\theta \approx 55^{\circ}$ . This 807 therefore also demarcates the scale space distribution into two distinct regions, where the 808 forward cascade region  $(50^\circ < \theta < 90^\circ)$  is also accompanied by a strong redistribution 809 of energy within the same scales, from the  $r_1$ -axis to the  $r_2$ -axis, and vice-versa for the 810 inverse cascade region. In other words, this may imply that structures orientated along 811 the radial axis of the flow supply energy to structures oriented in the axial direction, 812 which again may be linked to the axial straining associated with the mean flow. 813

After discussing the local behaviour of the total inter-scale energy transfer, and observing a significant region which experiences inverse cascade behaviour, it is finally useful to examine the spherical average of this combined transfer. Figure 17 shows the

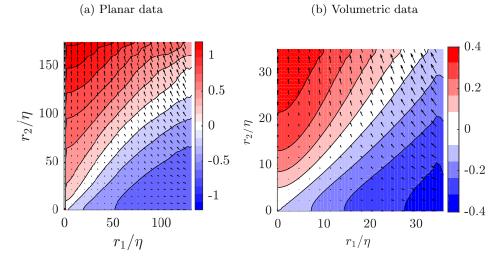


Figure 15: Distribution of  $\Pi_U$ , the linear inter-scale transfer of  $\langle \overline{\delta q^2} \rangle$  normalised by the mean dissipation rate  $\langle \epsilon \rangle$  with quiver arrows representing the direction of the flux  $\langle \delta \mathbf{U} \overline{\delta q^2} \rangle$ , from (a) Stereo PIV measurements, and (b) Scanning PIV measurements.

spherical average of the radial component of the total inter-scale transfer,  $\langle (\Pi_r + \Pi_{U,r}) \rangle_{\alpha}$ . 817 Despite regions of locally inverse cascade behaviour, the net transfer at each scale is 818 still negative, implying a net forward cascade where energy on average is transferred 819 from larger to smaller scales. Furthermore, it is remarkable that despite the significant 820 magnitude of energy transfer locally, the residual of these which define the spherically 821 averaged global cascade in the forward direction operates at a fraction of the level of 822 the local energy transfers. It should, however, be noted that Herbert et al. (2012) found 823 evidence of an overall inverse cascade in a von Kármán flow for scales larger than forcing 824 scales. In the current study we do not have access to these scales, but the trend given in 825 figure 17 is that the value of  $\langle (\Pi_r + \Pi_{U,r}) \rangle_0$  is increasing for increasing separation distance, 826 and an inverse cascade for separations larger than captured in these measurements is not 827 unimaginable. This would to some extend also be comparable to the results of Qu et al. 828 (2017), who found that in purely axisymmetric turbulence, energy is transported to larger 829 scale in an inverse cascade. The von Kámán flow is, however, only axisymmetric in a mean 830 sense, and is not expected obtain the exact behaviour of a purely axisymmetric flow. 831

#### 3.3.3. Balancing the inter-scale energy budget and contributions to isotropy

Having described the role of the inter-scale transfer in defining the cascade behaviour, 833 we are now left with the outstanding question of which terms contribute to balancing the 834 energy budget in regions of the flow where the inter-scale transfer terms do not balance 835 the dissipation rate. From figure 10 it is clear that the viscous diffusion term is important 836 for balancing the dissipation rate at small separations. The only other term which has 837 a positive contribution to the energy budget, in addition to  $\Pi$ ,  $\Pi_U$  and  $D_r$ , is the 838 production term associated with the mean flow gradients,  $\mathcal{P}$ . The term is plotted from the 839 two data sets in figure 18. In general, the production increases with increasing separation 840 distance, which was also indicated previously through the spherical average shown in 841 figure 10. However, examining the scale space distribution of this demonstrates that it is 842 not isotropic, and has an orientation dependence, which is especially pronounced at small 843 separation distances. It is the scale space part (with derivatives with respect to r) which 844

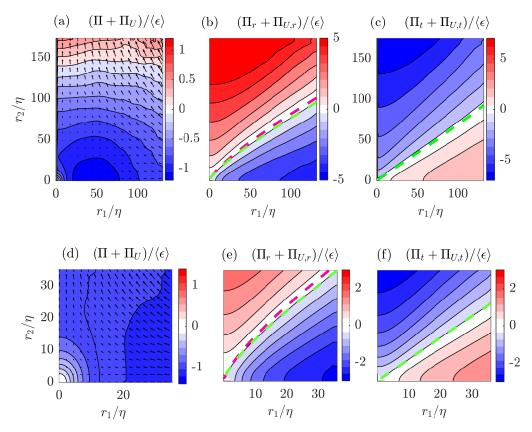


Figure 16: (a,d) Distribution of the normalised combined inter-scale transfer,  $(\Pi + \Pi_U)$ , with quiver arrows indicating the direction and magnitude of the combined interscale flux,  $(\langle \overline{\delta u \delta q^2} \rangle + \langle \delta U \overline{\delta q^2} \rangle)$ . (b,e) the radial part of the combined transfer, where ---indicates where  $(\Pi_r + \Pi_{U,r})$  is zero, and ---indicates where  $(\langle \overline{\delta u_r \delta q^2} \rangle + \langle \delta U_r \overline{\delta q^2} \rangle)$ is zero. (c,f) the azimuthal part of the combined transfer (---indicates zero line). Based on (a,b,c) planar data and (d,e,f) volumetric data.

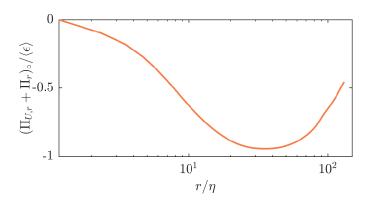


Figure 17: Spherical average of the radial part of the combined inter-scale transer,  $(\Pi_r + \Pi_{U,r})$ .

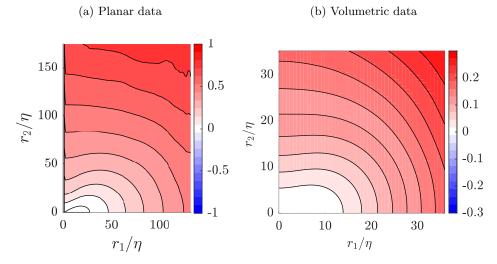


Figure 18: Distribution of the production term  $\mathcal{P}$  normalized by the mean dissipation rate  $\langle \epsilon \rangle$  from (a) Stereo PIV measurements, (b) Scanning PIV measurements.

strongly dominates the term. The shape of the contour lines for small r indicates that 845 there is less production along the  $r_1$ -direction. This region of low production corresponds 846 to the region where the dissipation rate,  $\langle \epsilon \rangle$ , is of same magnitude as the inter-scale 847 transfer terms,  $(\Pi + \Pi_U)$ . This region in scale space is also where high values of  $\langle \delta q^2 \rangle$  were 848 previously observed, and thus higher velocity increments. Conversely, the region in the 849 scale space map with the highest production occurs for large values of  $r_2$ , which is where 850 we observe lower values of  $\langle \delta q^2 \rangle$ . The production term therefore appears to contribute 851 towards predominantly increasing the scale space distribution of kinetic energy most in 852 regions where it is lowest, which could therefore be described as making the scale space 853 distribution of energy more isotropic. 854

To test this statement, we have investigated what happens to the isotropy of  $\langle \overline{\delta q^2} \rangle$  if we restrict its dynamics to contributions from particular terms of the KHMH equation acting individually. For instance, to evaluate the effect of the non-linear inter-scale transfer is reduced equation 2.10 to  $A_t = \Pi$ . We evaluated finite differences between isotropy of the measured  $\langle \overline{\delta q^2} \rangle$  and of  $\langle \overline{\delta q^2} \rangle$  after a short period  $\Delta t$  of its assumed simplified evolution. This can be expressed as:

$$\Delta \sigma_{\langle \overline{\delta q^2} \rangle} = \sigma_{\langle \overline{\delta q^2} + A_t \Delta t \rangle} - \sigma_{\langle \overline{\delta q^2} \rangle} \tag{3.5}$$

Results are displayed in figure 19. As expected from the qualitative argument above the production contributes to a more isotropic distribution, particularly for small and intermediate scales. While the turbulent transport term,  $T_u$ , does not change the isotropy of the flow significantly, both linear and non-linear inter-scale transport terms have a significant effect.  $\Pi$  contributes to making the distribution of  $\langle \delta q^2 \rangle$  more isotropic, whereas  $\Pi_U$  balances all of the other terms by contributing to a more anisotropic distribution of energy.

#### 3.4. Flow homogeneity

The central region of the von Kármán mixing flow has earlier been referred to as homogeneous (Worth 2010; Lawson 2015; Kuzzay *et al.* 2015; Debue *et al.* 2018*a*). This assumption was further supported by the characterisation of the flow in Appendix B,

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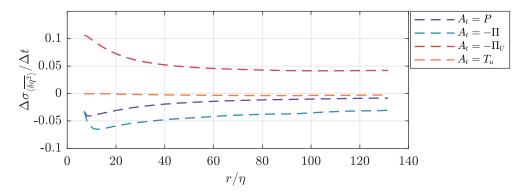


Figure 19: Influence of different terms in the KHMH equation on isotropy of the distribution of  $\langle \overline{\delta q^2} \rangle$ .

where the spatial variations of the local RMS-value of the turbulent fluctuations did 872 not vary with more than 1.9% for the Stereo PIV data, and 0.7% for the Scanning PIV 873 data. The effect of homogeneous turbulent fluctuations would be expected to result in 874 the mean transport of  $\langle \delta q^2 \rangle$  by turbulent fluctuations,  $T_u$ , to be zero. However, figure 875 10 previously showed that the spatial average of  $T_u$  is not zero, but reaches a value 876 of  $-0.1\langle\epsilon\rangle$  at  $r=25\eta$ , and keeps decreasing to a maximum of  $-0.22\langle\epsilon\rangle$  at the largest 877 separation distance. It is therefore of interest to investigate the local distribution of  $T_u$ , 878 which is presented for the two data sets in figure 20. The term is zero for small values of 879 r, before becoming negative for larger values. The distribution of  $T_u$  is close to isotropic 880 at small scales, before becoming dependent on orientation for  $r > 40\eta$ . The dependence 881 of this term on scale space orientation warrant a more thorough investigation of the flow 882 homogeneity, and in particular the skewness factor, which is defined as: 883

$$S_{u_i} = \frac{u_i^3}{u_i^{2^{3/2}}} \tag{3.6}$$

The mean skewness factor for different velocity components is shown in table 3, 884 with small negative values for each component. However, plotting the distribution of 885 skewness over the domain in figure 21 shows the local values of the skewness of  $u_1$  varies 886 significantly in magnitude from -0.12 to 0.12. The skewness varies almost linearly with 887 radial location, transitioning from negative to positive values from left to right hand sides 888 of the measurement domain. This variation indicates that the turbulent fluctuations are 889 not in fact completely homogeneous, even in the center region of the tank, and that 890 the probability for high values of the fluctuations occurring in the direction opposite 891 to the mean flow is higher than the probability of high fluctuations in the direction of 892 the mean flow. In other words, there tends to be large sweeps outwards, away from the 893 symmetry axis more often than sweeps inwards, towards the symmetry axis. The lack of 894 homogeneity in this higher order metric is consistent with the non-zero transport of  $\langle \delta q^2 \rangle$ 895 by the turbulent fluctuations,  $T_u$ , which also depends on the velocity triple-products. 896

#### <sup>897</sup> 4. Conclusions

Fully resolved planar Stereoscopic PIV and volumetric Scanning PIV experiments were conducted to study the inter-scale energy budget in a von Kármán mixing flow. A large

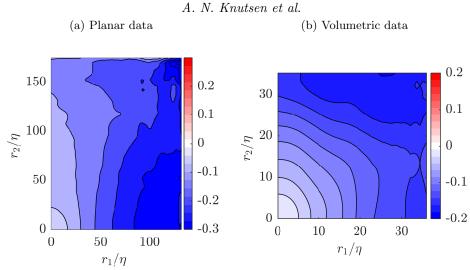


Figure 20: Distribution of the turbulent diffusion of  $\langle \overline{\delta q^2} \rangle$ ,  $T_u$ , normalized by the mean dissipation rate  $\langle \epsilon \rangle$  from (a) Stereo PIV measurements, (b) Scanning PIV measurements.

	$\mathbf{Stereo}\ \mathbf{PIV}$	Scanning PIV
$\langle S_{u_1} \rangle$	-0.02	-0.01
$\langle S_{u_2} \rangle$	-0.02	-0.01
$\langle S_{u_3} \rangle$	-0.01	0.03

Table 3: Skewness factor of different velocity components from the two data sets.

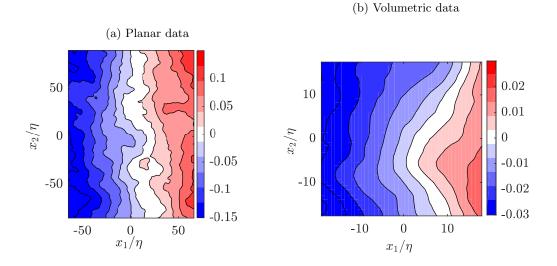


Figure 21: Spatial distribution of the skewness factor of  $u_1$ ,  $S_{u_1}$ , from (a) Stereo PIV measurements, (b) Scanning PIV measurements.

number measurements were made at the center of the tank, where the mean flow is much weaker than the turbulent fluctuations. An initial characterisation of the flow was performed together with a comparison of the two data sets. Mean and turbulent flow quantities closely resembled previous measurements made in von Kármán mixing flows, and the fidelity of measurements was quantified. Furthermore, good agreement was observed between the two data sets, with the very similar flow statistics providing in particular confidence in the quality of the volumetric measurements.

Both the distribution and transfer of kinetic energy in the flow were observed to 907 be anisotropic at all scales. The longitudinal second order structure function was also 908 investigated, and showed a strong directional dependency, which, when normalized ac-909 cording to Kolmogorov's 2/3rd-law, led to a directional dependency of the Kolmogorov 910 constant  $C_2$ , which is consistent with the predictions given in (Lumley 1967; Biferale 911 & Procaccia 2005) for turbulent shear flows. The transfer due to turbulent fluctuations 912 and the mean flow were quantified, and it was found that the latter dominated the local 913 energy transfer in contrast to previous work. Therefore, despite the small magnitude of 914 the mean flow the large gradients in all directions result in significant contributions to 915 the energy flux at large separation distances. This flow configuration is the first to give 916 rise to such significant mean flow interactions with the inter-scale transfer of turbulent 917 kinetic energy, which enables a novel assessment of the energy cascade behaviour. Further 918 investigation demonstrated that the transfer due to the turbulent fluctuations was always 919 in the downscale direction, with energy transferred unidirectionally from larger to smaller 920 scales, and certain scale space regions were shown to dominate this transfer. In contrast 921 the inter-scale transfer due to the mean flow contained regions of both upscale and 922 downscale transfer. 923

Following this the Kármán Howarth Monin Hill equation was used as a tool to 924 investigate the inter-scale energy budget. In a spherically averaged sense at small to 925 moderate flow scales  $(6\eta < r < 90\eta)$  the non-linear energy transfer term dominates 926 the energy budget, providing some support to the assumption of simple inertial sub-927 range cascade behaviour, where dissipation and energy transfer are balanced. While the 928 spherically averaged value of the non-linear inter-scale transfer,  $\langle \Pi \rangle_{\circ}$ , is neither constant, 929 nor equal to the dissipation rate  $\langle \epsilon \rangle$  across the scales investigated in this study, the 930 assumption is still a reasonably accurate assessment of the broad flow behaviour. At 931 larger scales the effects of the mean flow become more significant through the interaction 932 of turbulent production and mean flow gradients, restricting the further applicability of 933 this simple picture. 934

Further examination of the non-linear inter-scale transfer term in scale space showed 935 that the radial energy flux from scale to scale is always negative, indicating a cascade 936 of energy in the forward direction; where energy at all scale space orientations is passed 937 from larger to smaller scale. The radial part of the inter-scale transfer term,  $\Pi_r$ , is also 938 always negative, which also points towards forward cascade behaviour. However, when 939 including the linear transfer caused by the mean flow, two distinct regions of the flow are 940 observed, where we have forward cascade behaviour in one region and inverse cascade 941 in the other. Despite occupying a similar sized region of scale space, in an spherically 942 averaged sense the combined energy transfer is still downscale. However, the emergence 943 of such a large region of inverse cascade behaviour connected directly to the mean flow 944 presents the opportunity to understand more about the transfer of energy from scale 945 to scale. Additionally, the trend of the total inter-scale transfer is such that a change 946 of direction of the energy cascade might be possible at larger scales, which would be in 947 agreement with the findings of Herbert et al. (2012). Despite its significant contributions 948 to inter-scale transfer, the mean flow was shown to have small contributions to the transfer 949

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of  $\langle \delta q^2 \rangle$  in physical space, which coincides with the results of Marié & Daviaud (2004) for transport of angular momentum in the center region of a von Kármán flow.

Finally, scale space evaluation of other significant terms in the KHMH equation were 952 used to show that energy contributions from the turbulent production term balances 953 the energy budget in regions exhibiting inverse cascade behaviour. Analysis was also 954 conducted to assess the influence of various terms on the scale space distribution of  $\langle \delta q^2 \rangle$ , 955 and it was observed that the production term,  $\mathcal{P}$ , and the non-linear term  $\Pi$  both act 956 towards increasing the isotropy of the scale space distribution of  $\langle \delta q^2 \rangle$ , whereas the linear 957 term,  $\Pi_U$  acts to make this more anisotropic. Finally, a non-negligible contribution from 958 the turbulent diffusion term,  $T_u$ , was also observed, and coupled to a spatial variation of 959 the skewness of the fluctuating velocity components. 960

It is striking that despite a high level of local activity in scale space for a range of sources, the balance of these in an spherically averaged sense results in only modest contributions to the total energy budget, meaning non-linear inter-scale energy transfer approximately balances dissipation for moderate flow scales. Therefore, this simplistic picture of energy transfer does not capture the strikingly varied picture arising from a more complete overview of energy transfer in this well known turbulent flow.

#### 967 Acknowledgements

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#### 971 Declaration of Interests

<sup>972</sup> The authors report no conflict of interest.

### Appendix A. Measurement error analysis and determination of confidence intervals

975

#### A.1. Measurement error analysis

Following the flow characterisation, the accuracy of the two data sets is quantified 976 through an assessment of the measurement errors. We follow initially the methodology 977 of Romano et al. (1999) and Benedict & Gould (1998), who estimated the variance 978 of the random measurement error,  $\varepsilon_i$ , through the correlation of velocity fluctuations, 979  $\langle R_{ii}(\boldsymbol{x},\boldsymbol{r})\rangle = \langle u_i(\boldsymbol{x},t)u_i(\boldsymbol{x}+\boldsymbol{r},t)\rangle$ , where the measured component velocities at location, 980  $\boldsymbol{x}$ , are a combination of the true velocity and the measurement error, so that  $u_i(\boldsymbol{x},t) =$ 981  $u_{i,true}(\boldsymbol{x},t) + \varepsilon_i$ . While the complete shape of this correlation function is not known, its 982 shape when the separation distance,  $|\mathbf{r}|$ , tends to zero is known to be parabolic (Pope 983 2005). Assuming that the error is a normally distributed random value, and is neither 984 spatially correlated nor correlated with the measured velocity field, the contribution of 985 this error to  $\langle R_{ii}(\boldsymbol{x},\boldsymbol{r})\rangle$  will only appear at  $|\boldsymbol{r}| = 0$ . The RMS value of  $\varepsilon_i$  can thus be 986 found by fitting a parabolic surface into  $\langle R_{ii} \rangle$  for small separation distances where  $|\mathbf{r}|$ 987 is close to zero, and then comparing the measured and fitted values of  $\langle R_{ii} \rangle$  at  $|\mathbf{r}| = 0$ . 988 Applying this method, the errors for the Stereo and Scanning PIV data were calculated, 989 using only every second vector for the Stereo PIV data and every fourth vector from 990 the Scanning PIV data, to remove correlation from vectors calculated on overlapping 991 interrogation windows/volumes. The fit was based on the 2nd to 5th point only, with 992

	$\langle \varepsilon_{1,rms} \rangle / \langle u_{rms} \rangle$	$\langle \varepsilon_{2,rms} \rangle / \langle u_{rms} \rangle$	$\langle \varepsilon_{3,rms} \rangle / \langle u_{rms} \rangle$
Stereo PIV	0.30%	0.25%	0.38%
Scanning PIV	0.09%	0.33%	0.22%

Table 4: Estimates of rms values of random error  $\varepsilon_i$  expressed as a percentage of the mean fluctuation magnitude,  $\langle u_{rms} \rangle$ .

values reported in table 4. It is observed that the random errors are of an insignificant order of magnitude (<0.3%) compared to the mean fluctuations, demonstrating a high signal to noise ratio (SNR).

A second method of evaluating the measurement uncertainty is through the divergence 996 free criteria. As the flow is assumed to be incompressible, the sum of diagonal velocity 997 gradient tensor terms should be zero. The correlation coefficient calculated from the 998 joint PDF of gradient components from the Scanning PIV data takes a value of 0.867, 999 compared to an ideal value of unity. This high correlation value demonstrates that large 1000 departures from continuity are rare, and compares very well to other previous studies 1001 (Casey et al. 2013; Worth 2010; Ganapathisubramani et al. 2007), demonstrating the high 1002 fidelity of the measurements. To translate this into an estimate of the uncertainty in the 1003 gradients, the standard deviation of the sum  $\partial u_i/\partial x_i$  (which from continuity should be 1004 zero), i.e.  $\sqrt{3\sigma_{qrad}}$ , was calculated for the Scanning PIV data using equation A1. 1005

$$\sqrt{3}\sigma_{grad} = \sqrt{\frac{1}{N_s} \left(\frac{\partial u_i}{\partial x_i}\right)^2} \tag{A1}$$

The results in a standard deviation for each particular derivative (assuming they are independent of each other) of  $\sigma_{grad}\tau = 0.12$ , where  $\tau = \sqrt{\nu/\langle \epsilon \rangle}$  is the Kolmogorov time scale, again demonstrating only very small deviations from the divergence free condition.

1009

#### A.2. Determination of confidence intervals

Where possible an effort has been made to put confidence intervals on certain quanti-1010 ties. The underlying distribution of the variables in questions is not known, and therefore 1011 to estimate these the bootstrap method (Efron & Tibshirani 1994) may in theory be 1012 used. However, due to the extremely large data sets, excessive computational time makes 1013 it unrealistic to use the standard bootstrap approach in this case, and therefore an 1014 alternative method was applied to give an indicative estimate of the uncertainty. The 1015 standard bootstrap approach was applied to a small subset of our dataset (of size 1016 n), yielding approximations of variances of different statistics evaluated based on the 1017 restricted dataset,  $\tilde{\sigma}^2$ . In the second step, the variances was scaled to the size of the full 1018 dataset,  $N_s$ , as expressed by equation A 2, using asymptomatic properties of bootstrap 1019 predictions (Bickel & Freedman 1981). In this work, we have used n = 100, and repeated 1020 the calculations for 1000 subsets. 1021

$$\sigma = \frac{\tilde{\sigma}}{\sqrt{N_s/n}} \tag{A2}$$

This value is then used to define 95% confidence intervals. The procedure was evaluated with different values of n to confirm that the scaling of  $\tilde{\sigma}$  did in fact vary with  $1/\sqrt{N_s/n}$ as expected.

	Stereo			$\mathbf{S}$	canning		
	i = 1	i = 2	i = 3		i = 1	i = 2	i = 3
j = 1	2.32	-0.01	0.02		2.28	0.01	0.02
j = 2	-0.01	0.95	-0.02		0.01	0.98	0.01
j = 3	0.02	-0.02	2.24		0.02	0.01	2.34

Table 5: Reynolds stresses normalized by impeller frequency and radius,  $\langle \overline{u_i u_j} \rangle / (\frac{D}{2}f)^2$ 

#### <sup>1025</sup> Appendix B. Flow characterisation

1026

B.1. Flow characterisation and comparison of data sets

#### <sup>1027</sup> B.1.1. Velocity fluctuation statistics

The RMS of the spatial mean fluctuations in the various flow directions have a 1028 maximum deviation from the spatio-temporal mean value,  $\sqrt{\langle \overline{u_i^2} - \langle \overline{u_i^2} \rangle } / \sqrt{\langle \overline{u_i^2} \rangle}$ , of 1.3%, 1029 1.9% and 1.3% in  $x_1$ -,  $x_2$ - and  $x_3$ -direction respectively from the Stereo PIV data, 1030 and 0.4%, 0.7%, and 0.3% from the Scanning PIV data, implying that the flow is 1031 homogeneous relative to the mean flow. The velocity gradients also appear to be ap-1032 proximately locally homogeneous, with the largest spatial variation of the square of 1033 the gradients varying from  $(\langle \overline{(\partial u_1/\partial x_2)^2} - \langle \overline{(\partial u_1/\partial x_2)^2} \rangle)/(\langle \overline{(\partial u_1/\partial x_2)^2} \rangle) = 7.4\%$  to 1034  $(\langle \overline{(\partial u_2/\partial x_1)^2} - \langle \overline{(\partial u_2/\partial x_1)^2} \rangle)/(\langle \overline{(\partial u_2/\partial x_1)^2} \rangle) = 13.6\%$  from the Stereo PIV data, 1035 and from  $(\langle \overline{(\partial u_3/\partial x_1)^2} - \langle \overline{(\partial u_3/\partial x_1)^2} \rangle)/(\langle \overline{(\partial u_3/\partial x_1)^2} \rangle) = 3.4\%$  to  $(\langle \overline{(\partial u_3/\partial x_3)^2} - \overline{(\partial u_3/\partial x_3)^2} \rangle)$ 1036  $\langle \overline{(\partial u_3/\partial x_3)^2} \rangle \rangle / \langle \langle \overline{(\partial u_3/\partial x_3)^2} \rangle \rangle = 8.4\%$  from the Scanning PIV data. 1037

Table 5 shows an overview of the mean Reynolds stresses. In an isotropic flow, the diagonal values of the Reynolds stresses would be equal, and the remaining stresses would be zero, while in an axisymmetric flow, the tensor should follow relation:

$$\overline{u_i u_j} = A\delta_{ij} + Bn_i n_j \tag{B1}$$

where **n** is the unit vector for the symmetry axis and  $\delta_{ij}$  is the Kronecker delta (Batchelor & Taylor 1946).

The strong shear generated by the counter rotating flow creates high turbulent fluctua-1043 tions, and neither the mean flow nor the turbulent fluctuations in the tank are isotropic. 1044 There is, however, an axisymmetry along the  $x_2$ -axis, with the constants in equation 1045 B1 equal to  $A/(\frac{D}{2}f) \approx 2.3$  and  $B/(\frac{D}{2}f) \approx 1.0$ . Previous studies of von Kármán mixing 1046 flow have found that the ratio between fluctuations in the radial and axial directions is 1047  $\sim 1.5$ , while the off-diagonal terms are expected to be close to zero (Voth *et al.* 1998). 1048 Therefore, the current measured ratios of 1.55 and 1.52 from the Stereo and Scanning 1049 PIV data agree well with previous results (Voth et al. 2002; Worth 2010; Lawson 2015). 1050 Furthermore, the predicted Reynolds stresses from the two data sets are very similar, 1051 and vary by a maximum of  $\overline{u_i u_j} / (\frac{D}{2}f)^2 = 0.1$  for the square of the out-of-plane velocity, 1052 which corresponds to 4.3% of  $u_{rms}$ . 1053

The mean flow gradients are approximately constant across the measurement volume, and the values collected from the two data sets are presented in table 6. The results are similar, with a maximum deviation of  $\langle \frac{\partial U_i}{\partial x_i} \rangle / f = 0.25$ , again for the out-of-plane component. The result of constant gradients is an expected constant dissipation rate. Based on the Scanning PIV data has small local variations:  $\langle (\nu \frac{\partial u_i}{\partial x_j} \frac{\partial u_i}{\partial x_j} - \epsilon)^2 \rangle / \langle \epsilon \rangle = 0.8\%$ . The dissipation rate is therefore assumed to have a constant value across the FoV.

	$\langle \frac{\partial U_1}{\partial x_1} \rangle / f$	$\langle \frac{\partial U_2}{\partial x_2} \rangle / f$	$\langle \frac{\partial U_3}{\partial x_3} \rangle / f$
Stereo PIV	-2.10	4.00	-1.95
Scanning PIV	-2.00	4.15	-2.15

Table 6: Mean gradients in the flow normalized by impeller frequency calculated from the two data sets.

#### 1060 B.1.2. Comparison of flow topology between measurement methods

The flow topology is briefly characterised in terms of the distribution of enstrophy and dissipation, and then invariant quantities. Given that the full velocity gradient tensor is available from the volumetric measurements, the true dissipation rate can be directly calculated without assumptions using equation B 2.

$$\epsilon_{true} = 2\nu \overline{s_{ij}s_{ij}} \tag{B2}$$

where the strain rate tensor,  $s_{ij}$ , is evaluated from equation B 3,

$$s_{ij} = \frac{1}{2} \left( \frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right). \tag{B3}$$

However, the same calculations cannot be made using the planar data, as the velocity gradient tensor is incomplete. Therefore, the dissipation rate is calculated using assumptions of axisymmetry, with the missing terms replaced according to George & Hussein (1991) using equation B 4.

$$\epsilon_{axi} = 2\nu \left( \overline{\left(\frac{\partial u_1}{\partial x_1}\right)^2} + \overline{\left(\frac{\partial u_2}{\partial x_2}\right)^2} + \overline{\left(\frac{\partial u_3}{\partial x_3}\right)^2} + \overline{\left(\frac{\partial u_1}{\partial x_2}\right)^2} + \overline{\left(\frac{\partial u_1}{\partial x_2}\right)^2} + \overline{\left(\frac{\partial u_2}{\partial x_1}\right)^2} + 2\overline{\left(\frac{\partial u_1}{\partial x_2}\frac{\partial u_2}{\partial x_1}\right)^2} + \overline{\left(\frac{\partial u_3}{\partial x_1}\right)^2} + \overline{\left(\frac{\partial u_1}{\partial x_1}\frac{\partial u_3}{\partial x_3}\right)}$$
(B4)

The relation in equation B4 is usually used to estimate the mean dissipation rate, 1070 which also is the case for this work. In addition we use the instantaneous values of the 1071 two dissipation rates,  $\epsilon'_{true}$  and  $\epsilon'_{axi}$  (where ' implies that it is the instantaneous values 1072 which is considered) to compare the joint PDF and PDF of the two terms shown in figure 1073 22, which, when compared to the distribution of the full dissipation,  $\epsilon_{true}$ , appears to be 1074 a good approximation. However, we will still like to emphasize that the instantaneous 1075 estimations of  $\epsilon'_{axi}$  are solely used to compare the two datasets. To assess the level of local 1076 axisymmetry, a test was performed by using the following relations derived in George & 1077 Hussein (1991), where it is stated that  $K_1 = K_2$  in axisymmetric flow: 1078

$$K_1 = 2 \left\langle \overline{\left(\frac{\partial u_2}{\partial x_2}\right)^2} \right\rangle \left/ \left\langle \overline{\left(\frac{\partial u_1}{\partial x_2}\right)^2} \right\rangle$$
(B5)

$$K_2 = 2 \left\langle \overline{\left(\frac{\partial u_2}{\partial x_2}\right)^2} \right\rangle / \left\langle \overline{\left(\frac{\partial u_3}{\partial x_2}\right)^2} \right\rangle \tag{B6}$$

The values from the Stereo PIV data was calculated to be 0.94 and 0.93 for  $K_1$  and  $K_2$  respectively, giving a good indication that the flow is behaving locally axisymmetric.

1079

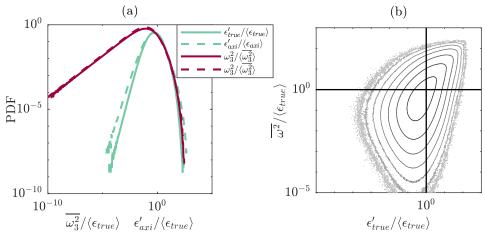


Figure 22: (a) PDFs of dissipation rate  $\epsilon'_{true}$ , the dissipation rate based on axisymmetric assumptions  $\epsilon'_{axi}$ , and the third component of the vorticity,  $\omega_3^2$ . Solid lines from Scanning PIV data, and dashed lines from Stereo PIV data. (b) Joint PDF of dissipation rate  $\epsilon'_{true}$  and the enstrophy,  $\omega^2$  from Scanning PIV data. The contours are logarithmically spaced from  $10^{-5}$  to  $10^{-2}$ .

To test the validity of these assumptions, and again compare the calculated velocity 1082 gradients of the two data sets, the probability density function (PDF) of  $\epsilon'_{axi}$ ,  $\epsilon'_{true}$  and the third component of the vorticity vector squared,  $\omega_3^2$  (where  $\boldsymbol{\omega} = \nabla \times \boldsymbol{u}$ ), based on the 1083 1084 two datasets are compared in figure 22(a). There is an almost exact overlap of the PDFs 1085 of  $\omega_3^2$  based on the two datasets, indicating that the gradients based on the two datasets 1086 have a very similar behaviour. As for the dissipation, the shape of the distributions of 1087  $\epsilon'_{axi}$  and  $\epsilon'_{true}$  is similar, but the planar data tends to slightly overestimate extreme high 1088 and low dissipation events compared to the PDF of the full dissipation rate calculated 1089 from the volumetric data. 1090

To evaluate the distribution of high gradient regions, the joint probability density 1091 function (JPDF) of enstrophy,  $\omega^2$ , and dissipation rate is given in figure 22(b). The 1092 distribution shows good agreement with previous studies (Yeung et al. 2012; Carter & 1093 Coletti 2018; Worth & Nickels 2011), demonstrating characteristic associated with high 1094 Reynolds number turbulent flows. The first quadrant, where high values of both  $\epsilon$  and  $\omega^2$ 1095 are present has an almost symmetric, pointed shape, indicating that extreme high values 1096 of the two terms occur simultaneously (Worth & Nickels 2011). The close agreement 1097 observed between the velocity gradient statistics using the two different measurement 1098 methods provides confidence that the more technically challenging volumetric measure-1099 ments are consistent with the planar measurements, and that the volumetric data set is 1100 capable of capturing the important flow gradient characteristics. 1101

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