

Multiscale Analysis of Convective Magnetic Systems in a Horizontal Layer

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Outline

- ▶ Motivation
- ▶ Convection in MHD systems
- ▶ Multiscale Analysis
- ▶ Numerical Methods and Programming
- ▶ Numerical Results
- ▶ Summary / Further Work

Motivation

- ▶ Magnetic fields associated to astrophysical and geophysical bodies are due to electrically conducting fluids (plasmas)
- ▶ The magnetohydrodynamic (MHD) approximation describes the dynamics of plasmas with small characteristic flow velocity
- ▶ A simplified version of Maxwell equations and the Navier-Stokes can be used to simulate these plasmas

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- ▶ Magnetic fields associated to astrophysical and geophysical bodies are due to electrically conducting fluids (plasmas)
- ▶ The magnetohydrodynamic (MHD) approximation describes the dynamics of plasmas with small characteristic flow velocity
- ▶ A simplified version of Maxwell equations and the Navier-Stokes can be used to simulate these plasmas
- ▶ Accurate simulations for geo- and astrophysical parameter values are close to impossible
 - ▶ limited cpu power \rightarrow inadequate temporal resolution
 - ▶ limited physical memory \rightarrow inadequate spatial resolution
- ▶ Since no analytic solutions are known, a semi-analytic approach seems reasonable

Motivation

- ▶ Eddy viscosity is used to model the dynamics of eddies in turbulent flows, in the same way that molecular viscosity is used to model molecular dynamics.

$$\partial_t \mathbf{V} = \mathbf{V} \times (\partial \times \mathbf{V}) - \partial p + \nu \partial^2 \mathbf{V}$$

- ▶ In a naive approximation eddy viscosity is a scalar parameter containing the short-scale details, whose value can be obtained empirically.

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- ▶ Multiscale analysis can be used to model eddy viscosity:
 - ▶ large scales can be solved analytically, but the solutions depend on short-scales
 - ▶ the general solution of short-scales requires numerical methods

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- ▶ In hydrodynamic turbulent systems eddy viscosity can be negative (and even complex)
 - ▶ B. Dubrulle and U. Frisch, Eddy viscosity of parity-invariant flow, Phys. Rev. A, 43: 5355, 1991.
 - ▶ M. Vergassola, S. Gama, and U. Frisch, Proving the existence of negative isotropic eddy-viscosity, In Proceed. NATO-ASI: Theory of Solar and Planetary Dynamos, pages 321–327, Cambridge University Press, 1993.
 - ▶ A. Wirth, Complex eddy viscosity: a three-dimensional effect, Physica D, 76: 312, 1994.
 - ▶ L. Biferale, A. Crisanti, M. Vergassola and A. Vulpiani, Eddy diffusivities in scalars transport, Phys. Fluids 7: 2725, 1995.

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 - ▶ L. Biferale, A. Crisanti, M. Vergassola and A. Vulpiani, Eddy diffusivities in scalars transport, Phys. Fluids 7: 2725, 1995.
- ▶ In dynamo theory, negative eddy diffusivity is a possible dynamo mechanism
 - ▶ A. Lanotte, A. Noullez, M. Vergassola, and A. Wirth, Large-scale dynamo produced by negative magnetic eddy diffusivities, Geophys. Astrophys. Fluid Dynam., 91: 131, 1999.
 - ▶ V. A. Zheligovsky, O. M. Podvigina, and U. Frisch, Dynamo effect in parity-invariant flow with large and moderate separation of scales, Geophys. Astrophys. Fluid Dynam., 95: 227, 2001.

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**Is it possible to extend these notions
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- ▶ The velocity field obeys the Navier-Stokes equation with Lorentz force
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- ▶ More realistic boundary conditions are considered – horizontal layer

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Is it possible to apply multiscale analysis to these systems?

Is it possible to find negative eddy diffusivity leading to the increase of magnetic field?

Equations describing a CHM System

- Navier-Stokes equation + Lorentz force + buoyancy force

$$\begin{aligned}\partial_t \mathbf{V} = & \mathbf{V} \times (\partial \times \mathbf{V}) - \partial p + \nu \partial^2 \mathbf{V} \\ & - \frac{1}{\rho_0 \mu_0} \mathbf{B} \times (\partial \times \mathbf{B}) - \alpha (T - T_0) \mathbf{G} + \mathbf{F}^V,\end{aligned}$$

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- ▶ Induction equation

$$\partial_t \mathbf{B} = \partial \times (\mathbf{V} \times \mathbf{B}) + \eta \partial^2 \mathbf{B} + \mathbf{F}^B$$

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- ▶ Heat transfer equation (with Joule term)

$$\partial_t T = -(\mathbf{V} \cdot \partial) T + k \partial^2 T + \frac{\eta}{c \rho_0 \mu_0} |\partial \times \mathbf{B}|^2 + F^T$$

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- ▶ Solenoidality conditions

$$\partial \cdot \mathbf{V} = 0$$

$$\partial \cdot \mathbf{B} = 0$$

Boundary conditions

- ▶ Horizontal layer $[0, L_1] \times [0, L_2] \times [0, L_3]$
- ▶ Periodicity in horizontal directions (x_1 and x_2)
- ▶ Boundary conditions along x_3 :

$$\begin{aligned}\text{Velocity:} \quad V_3|_{x_3=0, L_3} &= 0 \\ \partial_3 V_1|_{x_3=0, L_3} &= \partial_3 V_2|_{x_3=0, L_3} = 0\end{aligned}$$

$$\begin{aligned}\text{Magnetic Field:} \quad B_3|_{x_3=0, L_3} &= 0 \\ \partial_3 B_1|_{x_3=0, L_3} &= \partial_3 B_2|_{x_3=0, L_3} = 0\end{aligned}$$

$$\begin{aligned}\text{Temperature:} \quad T|_{x_3=0} &= T_1 \\ T|_{x_3=L_3} &= T_2\end{aligned}$$

Basic equations

Change of variable:

$$T \rightsquigarrow \theta : \theta(x_3 = 0, \pi) = 0 \quad \Rightarrow \quad T(\theta) = \theta + T_1 + \delta T x_3; \quad \delta T = T_2 - T_1$$

$$\left\{ \begin{array}{l} \partial_t \mathbf{V} - \mathbf{V} \times (\partial \times \mathbf{V}) = -\partial p + \nu \partial^2 \mathbf{V} - \mathbf{B} \times (\partial \times \mathbf{B}) - \alpha(\theta - \theta_0) \mathbf{G} + \mathbf{F} \\ \partial \cdot \mathbf{V} = 0 \\ \partial_t \mathbf{B} = \partial \times (\mathbf{V} \times \mathbf{B}) + \eta \partial^2 \mathbf{B} + \mathbf{R} \\ \partial \cdot \mathbf{B} = 0 \\ \partial_t T \theta + (\mathbf{V} \cdot \partial) \theta + \delta T V_3 = k \partial^2 \theta + \frac{\sigma}{2} |\partial \times \mathbf{B}|^2 + S \end{array} \right.$$

The velocity advection term has been replaced by its curl representation and the remaining gradient included in the pressure term (modified pressure)

Symmetries

- **Parity-invariance**(vector or scalar field **f**):

Parity-invariant	Parity-anti-invariant
$f(-\mathbf{x}) = -f(\mathbf{x})$	$f(-\mathbf{x}) = f(\mathbf{x})$

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- **Symmetry about x_3 axis**(scalar field **s**):

Symmetric	Anti-symmetric
$s(-x_1, -x_2, x_3) = s(x_1, x_2, x_3)$	$s(-x_1, -x_2, x_3) = -s(x_1, x_2, x_3)$

- **Symmetry about x_3 axis**(vector field **Q**):

Symmetric	Anti-symmetric
$Q_1(-x_1, -x_2, x_3) = -Q_1(x_1, x_2, x_3)$	$Q_1(-x_1, -x_2, x_3) = Q_1(x_1, x_2, x_3)$
$Q_2(-x_1, -x_2, x_3) = -Q_2(x_1, x_2, x_3)$	$Q_2(-x_1, -x_2, x_3) = Q_2(x_1, x_2, x_3)$
$Q_3(-x_1, -x_2, x_3) = Q_3(x_1, x_2, x_3)$	$Q_3(-x_1, -x_2, x_3) = -Q_3(x_1, x_2, x_3)$

Symmetries consistent with the basic equations

- ▶ **V** and **B** parity-invariant
 - ▶ Navier-Stokes equation $\Rightarrow p$ parity-anti invariant and θ parity-invariant
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- ▶ **V** and **B** are symmetric about x_3 axis
 - ▶ Heat equation with ohmic dissipation ($\sigma \neq 0$) $\Rightarrow \theta$ must be a symmetric scalar field
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 - ▶ Heat equation with ohmic dissipation ($\sigma \neq 0$) $\Rightarrow \theta$ must be a symmetric scalar field
 - ▶ Navier-Stokes equation $\Rightarrow p$ must be a symmetric scalar field and $\mathbf{G} = (0, 0, -g)$
- ▶ Anti-symmetric fields are inconsistent with the basic equations.
- ▶ The set of fields $p, \mathbf{V}, \mathbf{B}, \theta$ is called **symmetric** if it satisfies one of the symmetries defined above, and **anti-symmetric** if it satisfies the opposite symmetry.

Multiscale Analysis

- ▶ Consider small perturbations to steady state solutions and obtain the linearised equations
- ▶ Consider new spatial (\mathbf{X}) and temporal (t_L) variables, describing large-scale dynamics

$$\mathbf{X} = \varepsilon \mathbf{x} \qquad t_L = \varepsilon_L t$$

- ▶ Assume that the fields depend on both fast (\mathbf{x}, t) and slow (\mathbf{X}, t_L) variables, as independent variables

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- ▶ Equate the terms in powers of ε and ε_T to obtain an hierarchy of equations

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- ▶ Equate the terms in powers of ε and ε_T to obtain an hierarchy of equations
- ▶ The equations in this hierarchy control the short-scale behaviour
- ▶ The solvability conditions control the large-scale behaviour

Linearisation for a small perturbation

- ▶ Steady state solution of the CHM system: \tilde{p} , $\tilde{\mathbf{V}}$, $\tilde{\mathbf{B}}$, $\tilde{\theta}$
- ▶ Small perturbations: $p e^{\lambda t}$, $\mathbf{V} e^{\lambda t}$, $\mathbf{B} e^{\lambda t}$, $\theta e^{\lambda t}$
- ▶ $p \rightarrow \tilde{p} + p e^{\lambda t}$, $\mathbf{V} \rightarrow \tilde{\mathbf{V}} + \mathbf{V} e^{\lambda t}$, $\mathbf{B} \rightarrow \tilde{\mathbf{B}} + \mathbf{B} e^{\lambda t}$, $\theta \rightarrow \tilde{\theta} + \theta e^{\lambda t}$

$$\left\{ \begin{array}{l} \nu \partial^2 \mathbf{V} + \tilde{\mathbf{V}} \times (\partial \times \mathbf{V}) + \mathbf{V} \times (\partial \times \tilde{\mathbf{V}}) - \tilde{\mathbf{B}} \times (\partial \times \mathbf{B}) - \mathbf{B} \times (\partial \times \tilde{\mathbf{B}}) - \alpha \mathbf{G} \theta = \lambda \mathbf{V} + \partial p, \\ -\partial \times (\tilde{\mathbf{B}} \times \mathbf{V}) + \eta \partial \mathbf{B}^2 + \partial \times (\tilde{\mathbf{V}} \times \mathbf{B}) = \lambda \mathbf{B}, \\ -(\mathbf{V} \cdot \partial) \tilde{\theta} - \delta T V_3 + \sigma (\partial \times \tilde{\mathbf{B}}) \cdot (\partial \times \mathbf{B}) + k \partial^2 \theta - (\tilde{\mathbf{V}} \cdot \partial) \theta = \lambda \theta, \\ \partial \cdot \mathbf{V} = 0, \\ \partial \cdot \mathbf{B} = 0. \end{array} \right.$$

- ▶ λ is the growth rate of perturbations

Block Notation (Dubrulle & Frisch)

$$\left\{ \begin{array}{l} \mathbf{A}\mathbf{W} = \lambda\mathbf{W} + \begin{bmatrix} \partial p \\ \mathbf{0} \\ 0 \end{bmatrix} \\ \partial \cdot \mathbf{V} = 0 \\ \partial \cdot \mathbf{B} = 0 \end{array} \right. \quad \mathbf{W} = \begin{bmatrix} \mathbf{V} \\ \mathbf{B} \\ \theta \end{bmatrix}$$

$$\mathbf{A} = \begin{bmatrix} \nu\partial^2 + \tilde{\mathbf{V}} \times (\partial \times \bullet) - (\partial \times \tilde{\mathbf{V}}) \times & -\tilde{\mathbf{B}} \times (\partial \times \bullet) + (\partial \times \tilde{\mathbf{B}}) \times & -\alpha\mathbf{G} \\ -\partial \times (\tilde{\mathbf{B}} \times \bullet) & \eta\partial^2 + \partial \times (\tilde{\mathbf{V}} \times \bullet) & 0 \\ -(\bullet \cdot \partial)\tilde{\theta} - \delta T\mathbf{e}_3 \cdot & \sigma(\partial \times \tilde{\mathbf{B}}) \cdot (\partial \times \bullet) & k\partial^2 - \tilde{\mathbf{V}} \cdot \partial \end{bmatrix}$$

- **A** preserves the symmetry of both symmetric and antisymmetric fields.

The two-scales expansion

- ▶ Introduce large scale or slow variables ($\mathbf{X} = \varepsilon \mathbf{x}$) in the horizontal directions
- ▶ Assume $\mathbf{W} = \mathbf{W}(\mathbf{x}, \mathbf{X})$ and $p = p(\mathbf{x}, \mathbf{X})$
- ▶ Expand \mathbf{W} , p and λ in a power series of ε :

$$\mathbf{W} = \mathbf{W}^{(0)} + \varepsilon \mathbf{W}^{(1)} + \varepsilon^2 \mathbf{W}^{(2)} + \cdots + \varepsilon^n \mathbf{W}^{(n)} + O(\varepsilon^{n+1})$$

$$p = p^{(0)} + \varepsilon p^{(1)} + \varepsilon^2 p^{(2)} + \cdots + \varepsilon^n p^{(n)} + O(\varepsilon^{n+1})$$

$$\lambda = \lambda_0 + \varepsilon \lambda_1 + \varepsilon^2 \lambda_2 + \cdots + \varepsilon^n \lambda_n + O(\varepsilon^{n+1})$$

- ▶ Derivatives ∂_i in \mathbf{A} must be replaced by $\partial_i + \varepsilon \nabla_i$ ($\nabla_i = \frac{\partial}{\partial \mathbf{x}_i}$), hence $\mathbf{A} = \mathbf{A}^{(0)} + \varepsilon \mathbf{A}^{(1)} + \varepsilon^2 \mathbf{A}^{(2)}$

The two-scales expansion

$$\mathbf{A}^{(0)} = \begin{bmatrix} \nu \partial^2 + \tilde{\mathbf{V}} \times (\partial \times \bullet) - (\partial \times \tilde{\mathbf{V}}) \times & -\tilde{\mathbf{B}} \times (\partial \times \bullet) + (\partial \times \tilde{\mathbf{B}}) \times & -\alpha \mathbf{G} \\ -\partial \times (\tilde{\mathbf{B}} \times \bullet) & \eta \partial^2 + \partial \times (\tilde{\mathbf{V}} \times \bullet) & 0 \\ -(\bullet \cdot \partial) \tilde{\theta} - \delta T \mathbf{e}_3 \cdot & \sigma (\partial \times \tilde{\mathbf{B}}) \cdot (\partial \times \bullet) & k \partial^2 - \tilde{\mathbf{V}} \cdot \partial \end{bmatrix} \equiv \mathbf{A}$$

$$\mathbf{A}^{(1)} = \begin{bmatrix} 2\nu \partial \cdot \nabla + \tilde{\mathbf{V}} \times (\nabla \times \bullet) & -\tilde{\mathbf{B}} \times (\nabla \times \bullet) & 0 \\ -\nabla \times (\tilde{\mathbf{B}} \times \bullet) & 2\eta \partial \cdot \nabla + \nabla \times (\tilde{\mathbf{V}} \times \bullet) & 0 \\ 0 & \sigma (\partial \times \tilde{\mathbf{B}}) \cdot (\nabla \times \bullet) & 2k \partial \cdot \nabla - \tilde{\mathbf{V}} \cdot \nabla \end{bmatrix}$$

$$\mathbf{A}^{(2)} = \begin{bmatrix} \nu \nabla^2 & 0 & 0 \\ 0 & \eta \nabla^2 & 0 \\ 0 & 0 & k \nabla^2 \end{bmatrix} = \Xi \nabla^2, \quad \Xi = \begin{bmatrix} \nu & 0 & 0 \\ 0 & \eta & 0 \\ 0 & 0 & k \end{bmatrix}$$

- ▶ $\mathbf{A}^{(0)}$ and $\mathbf{A}^{(2)}$ preserve the symmetries of both symmetric and anti-symmetric fields
- ▶ $\mathbf{A}^{(1)}$ exchanges the symmetry of both symmetric and anti-symmetric fields, since $\nabla_3 = 0$

Hierarchy of Equations

$$\text{order 0 : } \mathbf{A}^{(0)}\mathbf{W}^{(0)} = \lambda_0\mathbf{W}^{(0)} + \begin{bmatrix} \partial p^{(0)} \\ 0 \\ 0 \end{bmatrix}$$

$$\partial \cdot \mathbf{V}^{(0)} = 0$$

$$\partial \cdot \mathbf{B}^{(0)} = 0$$

$$\text{order 1: } \mathbf{A}^{(0)}\mathbf{W}^{(1)} = -\mathbf{A}^{(1)}\mathbf{W}^{(0)}$$

$$+ \lambda_0\mathbf{W}^{(1)} + \lambda_1\mathbf{W}^{(0)} + \begin{bmatrix} \partial p^{(1)} + \nabla p^{(0)} \\ 0 \\ 0 \end{bmatrix}$$

$$\partial \cdot \mathbf{V}^{(1)} + \nabla \cdot \mathbf{V}^{(0)} = 0$$

$$\partial \cdot \mathbf{B}^{(1)} + \nabla \cdot \mathbf{B}^{(0)} = 0$$

Hierarchy of Equations

$$\begin{aligned} \text{order 2:} \quad & \mathbf{A}^{(0)}\mathbf{W}^{(2)} = -\mathbf{A}^{(1)}\mathbf{W}^{(1)} - \mathbf{A}^{(2)}\mathbf{W}^{(0)} \\ & + \lambda_0\mathbf{W}^{(2)} + \lambda_1\mathbf{W}^{(1)} + \lambda_2\mathbf{W}^{(0)} + \begin{bmatrix} \partial p^{(2)} + \nabla p^{(1)} \\ 0 \\ 0 \end{bmatrix} \end{aligned}$$

$$\partial \cdot \mathbf{V}^{(2)} + \nabla \cdot \mathbf{V}^{(1)} = 0$$

$$\partial \cdot \mathbf{B}^{(2)} + \nabla \cdot \mathbf{B}^{(1)} = 0$$

\vdots

$$\begin{aligned} \text{order } n : \quad & \mathbf{A}^{(0)}\mathbf{W}^{(n)} = -\mathbf{A}^{(1)}\mathbf{W}^{(n-1)} - \mathbf{A}^{(2)}\mathbf{W}^{(n-2)} \\ & + \sum_{i=0}^n \lambda_i \mathbf{W}^{(n-i)} + \begin{bmatrix} \partial p^{(n)} + \nabla p^{(n-1)} \\ 0 \\ 0 \end{bmatrix} \end{aligned}$$

$$\partial \cdot \mathbf{V}^{(n)} + \nabla \cdot \mathbf{V}^{(n-1)} = 0$$

$$\partial \cdot \mathbf{B}^{(n)} + \nabla \cdot \mathbf{B}^{(n-1)} = 0$$

Large-scale fields

- ▶ Let $\mathbf{F} = \mathbf{F}(\mathbf{x}, \mathbf{X})$ and $\mathbf{G} = \mathbf{G}(\mathbf{x}, \mathbf{X})$ be scalar or vector fields:
 - ▶ The **average** over fast variables (\mathbf{x}) , $\langle \mathbf{F} \rangle = \frac{1}{V} \int_V \mathbf{F} dV$, depends only on slow variables (\mathbf{X})
 - ▶ $\langle \mathbf{F} \rangle$ is called the **large-scale component** of the field \mathbf{F}
def
 - ▶ The **fluctuation** of the field \mathbf{F} , $\{\mathbf{F}\} = \mathbf{F} - \langle \mathbf{F} \rangle$, depends both on fast and slow variables
 - ▶ The \mathcal{L}^2 **scalar product**, $\langle \mathbf{F}, \mathbf{G} \rangle = \int_V \mathbf{F}^* \cdot \mathbf{G} dV$, depends only on slow variables (\mathbf{X})

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- ▶ The large-scale components of $\mathbf{V}^{(n)}$ and $\mathbf{B}^{(n)}$ are solenoidal with respect to large scale variables:

$$\nabla \cdot \langle \mathbf{V}^{(n)} \rangle = 0$$

$$\nabla \cdot \langle \mathbf{B}^{(n)} \rangle = 0$$

General remarks on solvability

- Problems to solve:

$$\mathbf{P}\mathbf{A}^{(0)}\mathbf{P}\mathbf{F} = \mathbf{P}\mathbf{G}$$

- Projection operator:

$$\mathbf{P} \begin{bmatrix} \mathbf{Q}^{\mathbf{V}} \\ \mathbf{Q}^{\mathbf{B}} \\ Q^{\theta} \end{bmatrix} = \begin{bmatrix} \mathbf{Q}^{\mathbf{V}} - \partial Q^{\mathbf{V}p} \\ \mathbf{Q}^{\mathbf{B}} - \partial Q^{\mathbf{H}p} \\ Q^{\theta} \end{bmatrix}, \quad \partial^2 Q^{\mathbf{V}p} = \partial \cdot (\mathbf{A}^{(0)} \mathbf{Q})^{\mathbf{V}}, \quad \partial^2 Q^{\mathbf{H}p} = \partial \cdot (\mathbf{A}^{(0)} \mathbf{Q})^{\mathbf{H}},$$

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- **Solvability:** a solution \mathbf{F} exists if and only if \mathbf{G} is orthogonal to $\ker (\mathbf{P}\mathbf{A}^{(0)}\mathbf{P})^*$

$$(\mathbf{P}\mathbf{A}^{(0)}\mathbf{P})^* = \mathbf{P}\mathbf{A}^{(0)*}\mathbf{P}$$

$$\mathbf{A}^{(0)*} = \begin{bmatrix} \nu \partial^2 - \partial \times (\tilde{\mathbf{V}} \times \bullet) + (\partial \times \tilde{\mathbf{V}}) \times & \tilde{\mathbf{B}} \times (\partial \times \bullet) & -\mathbf{e}_3 \delta T - (\partial \tilde{\theta}) \\ \partial \times (\tilde{\mathbf{B}} \times \bullet) - (\partial \times \tilde{\mathbf{B}}) \times & \eta \partial^2 - \tilde{\mathbf{V}} \times (\partial \times \bullet) & \sigma \partial \times (\partial \times \tilde{\mathbf{B}}) \\ \alpha \mathbf{G} \cdot & 0 & -\sigma (\partial \times \tilde{\mathbf{B}}) \times (\partial \bullet) \\ & & k \partial^2 + \tilde{\mathbf{V}} \cdot \partial \end{bmatrix}$$

Solution at order 0

- ▶ $\langle \mathbf{A}^{(0)} \mathbf{W}^{(0)} \rangle = 0$ (integration by parts and boundary conditions). Hence:
 - ▶ $\lambda_0 = 0$ (seeking solutions with $\langle \mathbf{V}^{(0)} \rangle$ and $\langle \mathbf{B}^{(0)} \rangle$ not vanishing simultaneously)
- ▶ Problem at order 0

$$\mathbf{A}^{(0)} \mathbf{W}^{(0)} = \begin{bmatrix} \partial p^{(0)} \\ 0 \\ 0 \end{bmatrix}$$

- ▶ By linearity:

$$\mathbf{W}^{(0)} = \sum_{i=1}^m a_i \mathbf{S}_i$$

$$p^{(0)} = \sum_{i=1}^m a_i S_i^p; \quad m = \dim(\ker \mathbf{A}^{(0)})$$

Solution at order 0

$$\left\{ \begin{array}{l} \mathbf{A}^{(0)} \mathbf{S}_i = \begin{bmatrix} \partial S_i^p \\ \mathbf{0} \\ 0 \end{bmatrix} \\ \partial \cdot \mathbf{S}_i^V = 0 \\ \partial \cdot \mathbf{S}_i^B = 0 \end{array} \right. ; \mathbf{S}_i = \begin{bmatrix} \mathbf{S}_i^V \\ \mathbf{S}_i^B \\ S_i^\theta \end{bmatrix}$$

$$\partial^2 S_i^p = \partial \cdot (\mathbf{A}^{(0)} \mathbf{S}_i)^V$$

- ▶ Split \mathbf{S}_i into average plus fluctuation
- ▶ $\mathbf{A}^{(0)}$ invertible in the subspace of mean-free fields \Rightarrow the kernel must have a non-vanishing average part
- ▶ Boundary conditions \Rightarrow only components V_1, V_2, H_1, H_2 can have non-vanishing average parts $\Rightarrow m = 4$

Auxiliary problems at order 0

$$\langle \mathbf{S}_1 \rangle = \begin{bmatrix} \mathbf{e}_1 \\ \mathbf{0} \\ 0 \end{bmatrix}, \quad \langle \mathbf{S}_2 \rangle = \begin{bmatrix} \mathbf{e}_2 \\ \mathbf{0} \\ 0 \end{bmatrix}, \quad \langle \mathbf{S}_3 \rangle = \begin{bmatrix} \mathbf{0} \\ \mathbf{e}_1 \\ 0 \end{bmatrix}, \quad \langle \mathbf{S}_4 \rangle = \begin{bmatrix} \mathbf{0} \\ \mathbf{e}_2 \\ 0 \end{bmatrix}$$

$$\mathbf{P} \left(\mathbf{A}^{(0)} \{ \mathbf{S}_1 \} + \begin{bmatrix} 0 \\ \partial_2 \tilde{V}_1 - \partial_1 \tilde{V}_2 \\ \partial_3 \tilde{V}_1 - \partial_1 \tilde{V}_3 \\ -\partial_1 \tilde{\mathbf{B}} \\ -\partial_1 \tilde{\theta} \end{bmatrix} \right) = 0 \quad \mathbf{P} \left(\mathbf{A}^{(0)} \{ \mathbf{S}_2 \} + \begin{bmatrix} \partial_1 \tilde{V}_2 - \partial_2 \tilde{V}_1 \\ 0 \\ \partial_3 \tilde{V}_2 - \partial_2 \tilde{V}_3 \\ -\partial_2 \tilde{\mathbf{B}} \\ -\partial_2 \tilde{\theta} \end{bmatrix} \right) = 0$$

$$\mathbf{P} \left(\mathbf{A}^{(0)} \{ \mathbf{S}_3 \} + \begin{bmatrix} 0 \\ \partial_1 \tilde{H}_2 - \partial_2 \tilde{H}_1 \\ \partial_1 \tilde{H}_3 - \partial_3 \tilde{V}_1 \\ -\partial_1 \tilde{\mathbf{V}} \\ 0 \end{bmatrix} \right) = 0 \quad \mathbf{P} \left(\mathbf{A}^{(0)} \{ \mathbf{S}_4 \} + \begin{bmatrix} \partial_2 \tilde{H}_1 - \partial_1 \tilde{H}_2 \\ 0 \\ \partial_2 \tilde{H}_3 - \partial_3 \tilde{H}_2 \\ -\partial_2 \tilde{\mathbf{V}} \\ 0 \end{bmatrix} \right) = 0$$

Solution at order 1

- ▶ $\langle \mathbf{A}^{(0)} \mathbf{W}^{(1)} \rangle = \langle \mathbf{A}^{(1)} \mathbf{W}^{(0)} \rangle = 0$ (integration by parts and boundary conditions). Hence:
 - ▶ $\lambda_1 = 0$ (seeking solutions with $\langle \mathbf{V}^{(0)} \rangle$ and $\langle \mathbf{B}^{(0)} \rangle$ not vanishing simultaneously)
 - ▶ $\langle p^{(0)} \rangle = 0$
- ▶ Problem at order 1

$$\begin{aligned} \mathbf{A}^{(0)} \mathbf{W}^{(1)} &= -\mathbf{A}^{(1)} \mathbf{W}^{(0)} + \begin{bmatrix} \nabla p^{(0)} \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} \partial p^{(1)} \\ 0 \\ 0 \end{bmatrix} \\ &= \sum_{i=1}^m \sum_{j=1}^2 \mathbf{M}_{ij} \nabla_j \alpha_i + \begin{bmatrix} \partial p^{(1)} \\ 0 \\ 0 \end{bmatrix} ; \quad \mathbf{M}_{ij} = -\mathbf{B}_j \mathbf{S}_i + \begin{bmatrix} \mathbf{e}_j S_i^p \\ \mathbf{0} \\ 0 \end{bmatrix} \end{aligned}$$

$$\mathbf{B}_j = \begin{bmatrix} 2\nu \partial_j + \mathbf{e}_j \tilde{\mathbf{V}} \cdot \bullet - \tilde{V}_j & -\mathbf{e}_j \tilde{\mathbf{B}} \cdot \bullet + \tilde{H}_j & 0 \\ -\tilde{\mathbf{B}} \mathbf{e}_j \cdot \bullet + \tilde{H}_j & 2\eta \partial_j + \tilde{\mathbf{V}} \mathbf{e}_j \cdot \bullet - \tilde{V}_j & 0 \\ 0 & \sigma \sum_{k=1}^3 \left(\partial_j \tilde{H}_k - \partial_k \tilde{H}_j \right) \mathbf{e}_k & 2k \partial_j - \tilde{V}_j \end{bmatrix}.$$

Solution at order 1

- By linearity:

$$\mathbf{w}^{(1)} = \sum_{i=1}^m \sum_{j=1}^2 \nabla_j a_i \boldsymbol{\Gamma}_{ij} + \sum_{i=1}^m b_i \mathbf{S}_i$$

$$p^{(1)} = \sum_{i=1}^m \sum_{j=1}^2 \nabla_j a_i \Gamma_{ij}^p + \sum_{i=1}^m b_i S_i^p$$

$$\left\{ \begin{array}{l} \mathbf{A}^{(0)} \boldsymbol{\Gamma}_{ij} = \mathbf{M}_{ij} + \begin{bmatrix} \partial \Gamma_{ij}^p \\ 0 \\ 0 \end{bmatrix} \\ \partial \cdot \boldsymbol{\Gamma}_{ij}^{\mathbf{V}} = - (S_i^{\mathbf{V}})_j \\ \partial \cdot \boldsymbol{\Gamma}_{ij}^{\mathbf{B}} = - (S_i^{\mathbf{B}})_j \end{array} \right. ; \boldsymbol{\Gamma}_{ij} = \begin{bmatrix} \boldsymbol{\Gamma}_{ij}^{\mathbf{V}} \\ \boldsymbol{\Gamma}_{ij}^{\mathbf{B}} \\ \Gamma_{ij}^{\theta} \end{bmatrix}$$

$$\partial^2 \Gamma_{ij}^p = \partial \cdot (\mathbf{M}_{ij} + \mathbf{A}^{(0)} \boldsymbol{\Gamma}_{ij})^{\mathbf{V}}$$

Auxiliary problems at order 1

- ▶ 8 auxiliary problems at order 1:

$$\mathbf{P}\boldsymbol{\Gamma}'_{ij} = \mathbf{P} \left(\mathbf{M}_{ij} - \mathbf{A}^{(0)} \begin{bmatrix} \partial \Pi_{ij}^{\mathbf{V}} \\ \partial \Pi_{ij}^{\mathbf{B}} \\ 0 \end{bmatrix} \right), \quad i = 1, \dots, 4, j = 1, 2$$

$$\boldsymbol{\Gamma}_{ij} = \boldsymbol{\Gamma}'_{ij} + \begin{bmatrix} \partial \Pi_{ij}^{\mathbf{V}} \\ \partial \Pi_{ij}^{\mathbf{B}} \\ 0 \end{bmatrix},$$

$$\partial^2 \Pi_{ij}^{\mathbf{V}} = - (S_i^{\mathbf{V}})_j, \quad \partial^2 \Pi_{ij}^{\mathbf{B}} = - (S_i^{\mathbf{B}})_j.$$

Solvability at order 2 - closed equations for $\mathbf{W}^{(0)}$

- Orthogonality to $\ker \mathbf{PA}^{(0)*}\mathbf{P}$: for any $\mathbf{C}_I \in \ker \mathbf{PA}^{(0)*}\mathbf{P}$,

$$\lambda_2 \sum_{i=1}^4 \delta_{li} a_i + \sum_{i=1}^4 \sum_{j,k=1}^2 \langle \mathbf{C}_I, -\Xi \mathbf{S}_i \delta_{jk} - \mathbf{B}_k \Gamma_{ij} \rangle \nabla_k \nabla_j a_i + \langle \mathbf{C}_I^V, \nabla \langle \rho^{(1)} \rangle \rangle = 0$$

- Second order equation with constant coefficients \rightarrow admits Fourier harmonics as solutions

$$a_i(\mathbf{X}) = \hat{a}_i(\mathbf{q}) e^{i\mathbf{q} \cdot \mathbf{X}}; \quad \mathbf{q} \text{ arbitrary wave vector}$$

- Eigenvalue equation for Fourier modes (4x4 eigenvalue problem):

$$\lambda_2 \begin{bmatrix} \hat{a}_1 + \nu \\ \hat{a}_2 + \nu \\ \hat{a}_3 + \eta \\ \hat{a}_4 + \eta \end{bmatrix} + \mathbf{E} \begin{bmatrix} \hat{a}_1 \\ \hat{a}_2 \\ \hat{a}_3 \\ \hat{a}_4 \end{bmatrix} = -i\hat{\rho}(\mathbf{q}) \begin{bmatrix} q_1 \\ q_2 \\ 0 \\ 0 \end{bmatrix}$$

$$\hat{a}_1 q_1 + \hat{a}_2 q_2 = 0$$

$$\hat{a}_3 q_1 + \hat{a}_4 q_2 = 0$$

$$\mathbf{E}_{li} = \sum_{j,k=1}^2 q_k q_j \langle \mathbf{C}_I, -\mathbf{B}_k \Gamma_{ij} \rangle$$

The large-scale eigenvalue equation

$$\begin{bmatrix} (\lambda_2 + \nu)\hat{a}'_1 \\ (\lambda_2 + \eta)\hat{a}'_2 \end{bmatrix} + \mathbf{E}' \begin{bmatrix} \hat{a}'_1 \\ \hat{a}'_2 \end{bmatrix} = 0$$

with

$$\mathbf{E}'_{11} = \mathbf{E}_{11}q_2^2 - (\mathbf{E}_{12} + \mathbf{E}_{21})q_1q_2 + \mathbf{E}_{22}q_1^2,$$

$$\mathbf{E}'_{12} = \mathbf{E}_{13}q_2^2 - (\mathbf{E}_{14} + \mathbf{E}_{23})q_1q_2 + \mathbf{E}_{24}q_1^2,$$

$$\mathbf{E}'_{21} = \mathbf{E}_{31}q_2^2 - (\mathbf{E}_{32} + \mathbf{E}_{41})q_1q_2 + \mathbf{E}_{42}q_1^2,$$

$$\mathbf{E}'_{22} = \mathbf{E}_{33}q_2^2 - (\mathbf{E}_{34} + \mathbf{E}_{43})q_1q_2 + \mathbf{E}_{44}q_1^2.$$

$$\mathbf{q} = (\cos \vartheta, \sin \vartheta), \vartheta \in [0, 2\pi] \Rightarrow \lambda_2^\pm(\vartheta) = -\frac{b}{2} \left(1 \mp \sqrt{1 - \frac{4c}{b^2}} \right),$$

$$b = \nu + \eta + E'_{11} + E'_{22}, \quad c = \nu\eta + \nu E'_{22} + \eta E'_{11} + E'_{11}E'_{22} - E'_{12}E'_{21}$$

$$\lambda_2^{max} = \max_{\vartheta \in [0, 2\pi]} \max \left\{ \lambda_2^+(\vartheta), \lambda_2^-(\vartheta) \right\} \quad (1)$$

$$\lambda_2^{min} = \min_{\vartheta \in [0, 2\pi]} \min \left\{ \lambda_2^+(\vartheta), \lambda_2^-(\vartheta) \right\} \quad (2)$$

Numerical Procedure

- Evaluate **AW** via Spectral methods:

$$f(x, y, z) = \sum_{n_{k_x} n_{k_y} n_{k_z}} \hat{f}(k_x, k_y, k_z) \mathbf{e}^{i(k_x x + k_y y)} \begin{vmatrix} \sin(k_z z) \\ \cos(k_z z) \end{vmatrix},$$

with $k_x = \frac{2\pi}{L_1} n_{k_x}$, $k_y = \frac{2\pi}{L_2} n_{k_y}$, $k_z = \frac{\pi}{L_3} n_{k_z}$.

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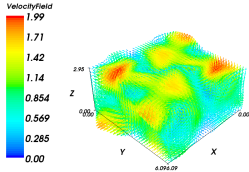
with $k_x = \frac{2\pi}{L_1} n_{k_x}$, $k_y = \frac{2\pi}{L_2} n_{k_y}$, $k_z = \frac{\pi}{L_3} n_{k_z}$.

- ▶ In the Fourier space derivatives are replaced by multiplication with the wave vectors
- ▶ Products are evaluated in the real space (Pseudo-Spectral methods)
- ▶ Short-scale Stability
 - ▶ Find the dominant eigenvalue of **AW** using an algorithm based on Arnoldi's method.
- ▶ Large-scale Stability
 - ▶ Solve **AW** = **g** (for each auxiliary problem), using, for instance the conjugate gradients method.
 - ▶ Evaluate **E**, **E'** and maximise λ_2 numerically as a

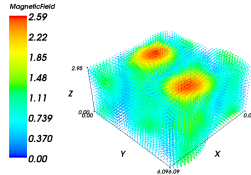
Generating basic steady state fields

- ▶ Fourier coefficients are randomly generated (boundary conditions are enforced by the choice of basis).
- ▶ Symmetry conditions are applied and the gradient of vector fields removed.
- ▶ The fields are normalised to have decaying spectra:
 - ▶ Algebraic: $E(k) \sim k^{-\beta}$
 - ▶ Exponential: $E(k) \sim \exp(-\beta k)$
- ▶ The fields are normalised to have a root mean square average of 1.

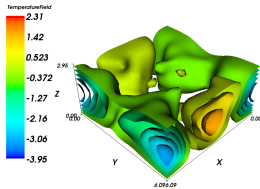
Example of generated steady state fields: algebraic spectra



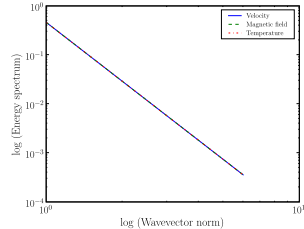
Steady state velocity



Steady state magnetic field

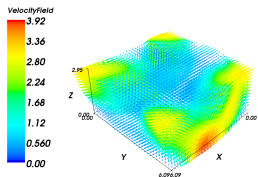


Steady state temperature

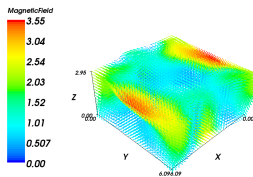


Steady state energy spectra

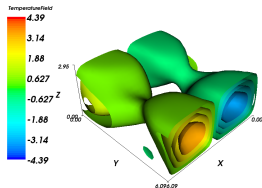
S_1 : algebraic spectra



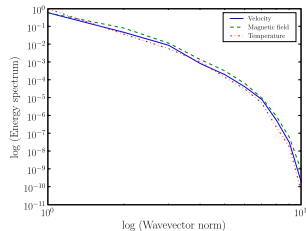
Steady state velocity



Steady state magnetic field

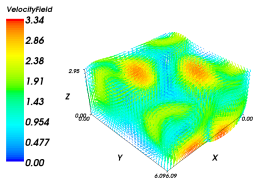


Steady state temperature

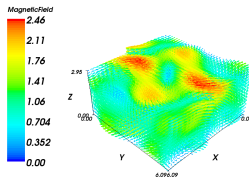


Steady state energy spectra

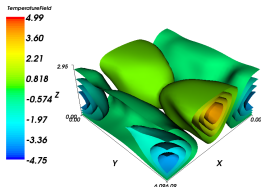
Γ_{11} : algebraic spectra



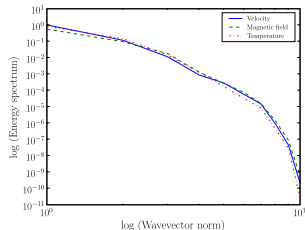
Steady state velocity



Steady state magnetic field

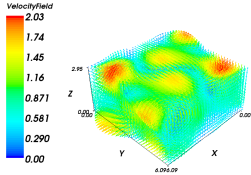


Steady state temperature

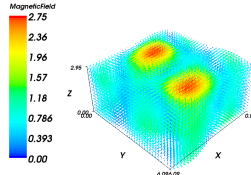


Steady state energy spectra

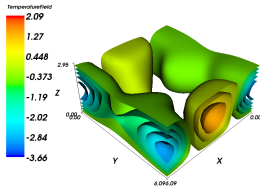
Example of generated steady state fields: exponential spectra



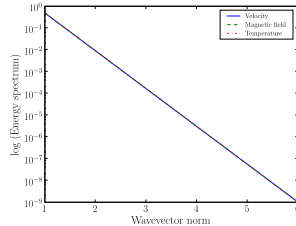
Steady state velocity



Steady state magnetic field

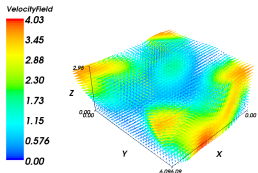


Steady state temperature

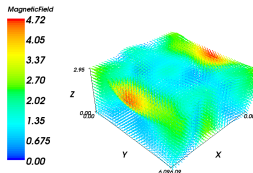


Steady state energy spectra

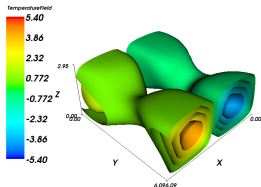
S_1 : exponential spectra



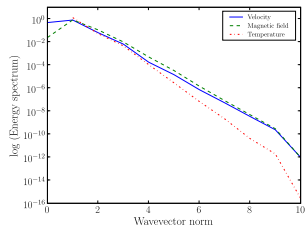
Steady state velocity



Steady state magnetic field

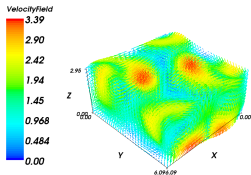


Steady state temperature

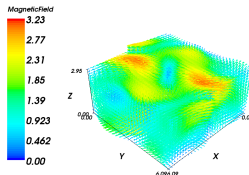


Steady state energy spectra

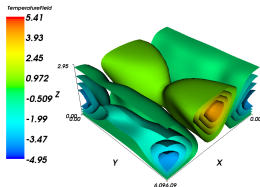
Γ_{11} : exponential spectra



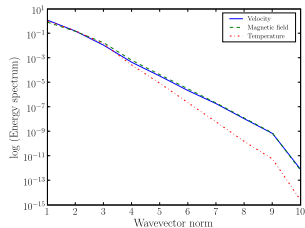
Steady state velocity



Steady state magnetic field



Steady state temperature



Steady state energy spectra

Results

- ▶ Physical dimensions: $L_1 = 2\pi$, $L_2 = 2\pi$ and $L_3 = \pi$.
- ▶ Numerical grid: $32 \times 32 \times 16$.
- ▶ Basic fields: randomly generated with decaying algebraic spectra ($\beta = 4$, $0 \leq k < 5$) and symmetry about the z - axis.
- ▶ Physical parameters: $\nu = 0.5$, $\eta = 0.3$ and $k = 0.5, \alpha = 1, g = -1, \delta T = -1$ and $\sigma = 0$.

	Algebraic Spectra	Exponential Spectra
λ_2^{min}	-1.165	-1.165
θ^{min}	3.593	0.4511
λ_2^{max}	1.426	1.426
θ^{max}	3.392	3.392
$\lambda_{short}(S)$	-0.5662	-0.56623
$\lambda_{short}(A)$	-0.05175	$-0.05638 + 0.04912 i$

Abundance of Negative Eddy Diffusivities

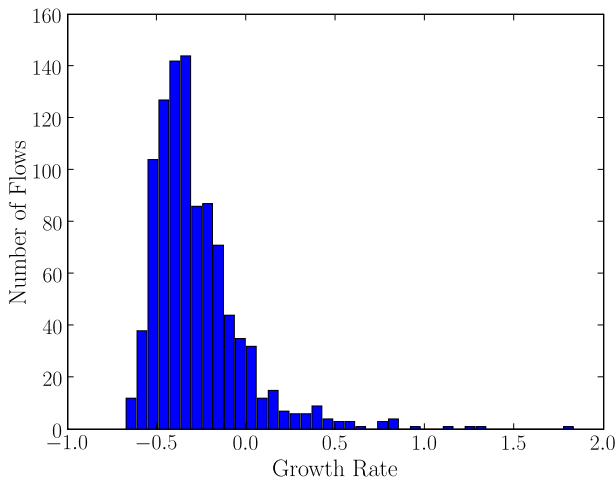


Figure: Statistics of growth rates for algebraic spectra: 11% positive values.

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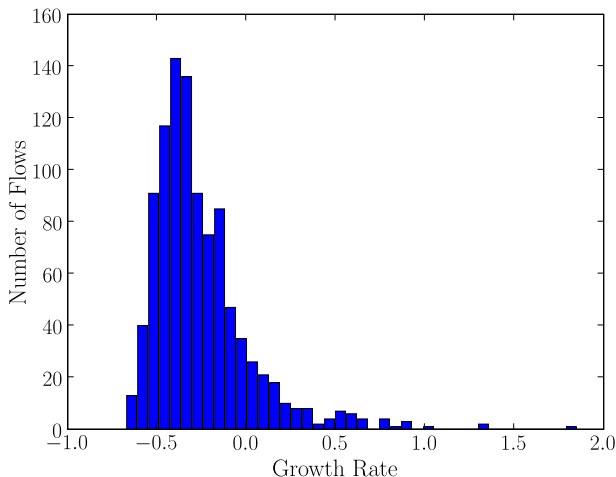


Figure: Statistics of growth rates (opposite of eddy diffusivity) for exponential spectra: 13% positive values.

Growth Rates as a function of Molecular Diffusivities

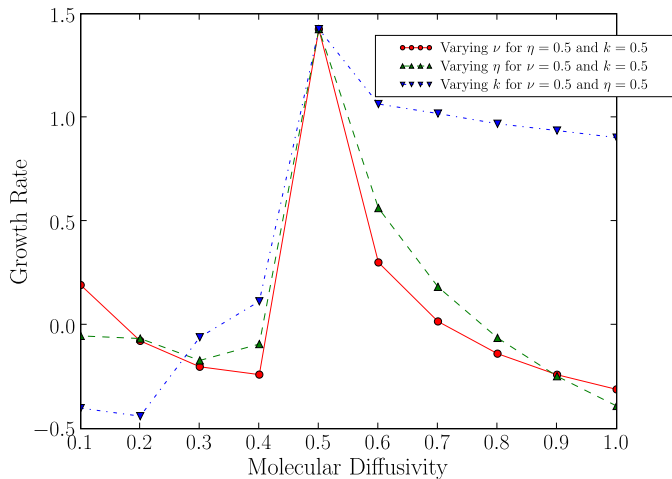


Figure: Algebraic spectra.

Growth Rates as a function of Molecular Diffusivities

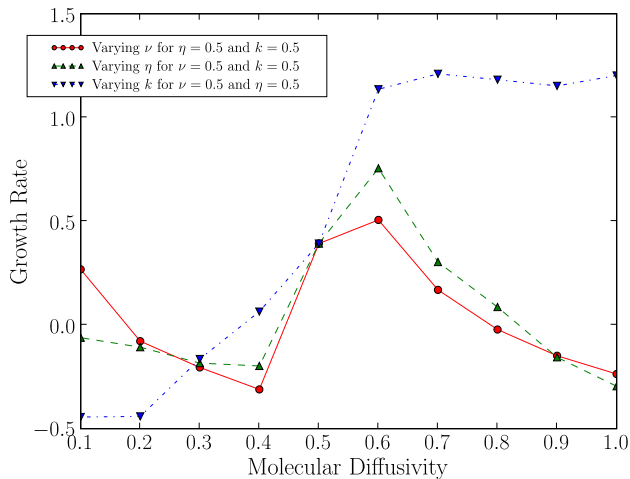


Figure: Exponential spectra.

Summary

- ▶ It was possible to derive an equation for large-scale dominant modes of a CHM system, decoupling short and large-scale behaviour.
 - ▶ Symmetries are important to eliminate first order effects
 - ▶ Multiscale analysis of rotation is not straightforward

Summary

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- ▶ A code has been developed in C++ to solve the auxiliary problems and maximise λ_2 .
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 - ▶ Basic states: randomly generated fields with decaying energy spectrum, satisfying the required symmetries: only a statistical study is possible.
- ▶ There are short-scale stable steady states which the large-scale growth rate is positive, i.e. steady states that exhibit instability to large-scale perturbation: 11% for algebraic spectra and 13% for exponential spectra.

Further Work

- ▶ Perform more runs
 - ▶ Further exploration of physical parameters
 - ▶ Explore the role of convection

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 - ▶ Include rotation
- ▶ Codes
 - ▶ Generalise the spectral package GOOPS:
 - ▶ consider different basis of spectral function to support different geometries and boundary conditions
 - ▶ provide a more STL-like interface
 - ▶ Generalise the MHDC3DL code to solve the full non-linear problem