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The effect of viscoelasticity on the turbulent kinetic energy cascade

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Direct numerical simulations of statistically steady homogeneous isotropic turbulence in viscoelastic fluids described by the FENE-P model, such as those laden with polymers, are presented. It is shown that the strong depletion of the turbulence dissipation reported by previous authors does not necessarily imply a depletion of 10 the nonlinear energy cascade. However, for large relaxation times, of the order of 11 the eddy turnover time, the polymers remove more energy from the large scales than 12 they can dissipate and transfer the excess energy back into the turbulent dissipative 13 scales. This is effectively a polymer-induced kinetic energy cascade which competes 14 with the nonlinear energy cascade of the turbulence leading to its depletion. It is also 15 shown that the total energy flux to the small scales from both cascade mechanisms 16 remains approximately the same fraction of the kinetic energy over the turnover time 17 as the nonlinear energy cascade flux in Newtonian turbulence. 18

^{Q3} **Key words:** isotropic turbulence, non-Newtonian flows, polymers, turbulent flows, viscoelasticity

1. Introduction

The discovery of substantial drag reduction by adding small amounts of polymer 21 or surfactant additives has found many applications such as the reduction of 22 pumping and heat transfer losses in pipelines and district heating/cooling (Li & 23 Kawaguchi 2004; White & Mungal 2008). However, even in the absence of walls, the polymer/surfactant additives were found to strongly influence the turbulence 25 behaviour which has broadened the range of possibilities for turbulence manipulation 26 in engineering applications (Benzi, Ching & de Angelis 2010; Boffetta et al. 2010; 27 De Lillo, Boffetta & Musacchio 2012). Even from a conceptual stand-point, the 28 strong effect of polymers/surfactants on turbulence may ultimately help us to better 29 understand turbulence dynamics by studying how turbulence adapts and interacts to 30 the additional elastic degrees of freedom (White & Mungal 2008). 31

Two fundamental concepts have greatly contributed to our understanding of turbulence–polymer interactions. First, the notion that polymers are only affected by turbulent eddies whose time scale is smaller than the polymer relaxation time τ . From turbulence phenomenology, these eddies ought to be smaller than a certain

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length scale r_L , sometimes called Lumley scale, characterising the upper bound for 35 turbulence–polymer interactions (Lumley 1969, 1973). Second, the realisation that 36 polymer stretching (i.e. for scales smaller than the Lumley scale, r_L) is a necessary 37 but not sufficient condition for altering the turbulence structure (because the elastic 38 stresses also depend on polymer concentration) which leads to the introduction of 39 a new length scale r^* based on the balance between (i) elastic and kinetic energy 40 (Tabor & de Gennes 1986; de Gennes 1990), (ii) polymer and solvent stresses 41 (Balbovsky, Fouxon & Lebedev 2001) and/or (iii) elastic energy flux and turbulent 42 energy cascade flux (Xi, Bodenschatz & Xu 2013). It is customary in these theories 43 to consider that the polymer relaxation time is much smaller than the time scale of 44 the largest turbulent eddies, i.e. $\tau \ll \ell/\sqrt{K}$ (ℓ and K are the integral length scale and 45 the turbulent kinetic energy, respectively) which is thought to allow the recovery of 46 Kolmogorov's inertial-range statistics for $r^* < r \ll \ell$ at high Reynolds numbers, which 47 are crucial to make quantitative predictions (see e.g. Tabor & de Gennes 1986; Xi 48 et al. 2013). In particular, the recovery of the Kolmogorov–Obukhov $\frac{1}{5}$ power-law 49 kinetic energy spectrum as well as the balance between the energy cascade flux and 50 the total dissipation (so-called Kolmogorov's four-fifth's law if local isotropy is also 51 considered, see Frisch (1995); in viscoelastic inertial turbulence the total dissipation 52 would be partly due to the solvent $\varepsilon^{[s]}$ and partly due to the polymers $\varepsilon^{[p]}$). In contrast, 53 for $\tau \gg \ell/\sqrt{K}$ elasticity dominates the whole flow and the polymer stress tensor 54 attains a universal structure (L'Vov et al. 2005; Procaccia, L'Vov & Benzi 2008). 55 However, it is not clear what happens in cases where the polymer relaxation time 56

is of the order of the eddy turnover time and there is strong interaction between 57 turbulence and the elastic degrees of freedom at all turbulence scales. In these cases 58 we cannot use neither the framework of elasticity dominated flow $(\tau \gg \ell/\sqrt{K})$ nor that 59 of Kolmogorov turbulence with an additional dissipation mechanism ($\tau \ll \ell/\sqrt{K}$). In 60 fact, to the best of the authors' knowledge, such cases have not been addressed in the 61 literature in a systematic way either theoretically, experimentally or numerically. There 62 are, nevertheless, many studies in wall-bounded viscoelastic turbulence investigating 63 the effect of increasing the polymer relaxation time and achieving maximum drag 64 reduction. However, these offer little insight on the effect of the elastic degrees of 65 freedom in the nonlinear turbulence interactions (see e.g. Dimitropoulos et al. 2001; 66 Stone, Waleffe & Graham 2001; Min et al. 2003; Dubief et al. 2004; Terrapon 67 et al. 2004), apart to the consensus that there is a depletion of small scale structures 68 (see also de Angelis et al. 2005; Cai, Li & Zhang 2010; Perlekar, Mitra & Pandit 69 2010; Horiuti, Matsumoto & Fujiwara 2013; Vonlanthen & Monkewitz 2013). One 70 outstanding exception is the recent work by Dubief, Terrapon & Soria (2013) 71 which endeavours in relating maximum drag reduction in wall-bounded viscoelastic 72 turbulence with elasto-inertial turbulence (EIT) which is precisely characterised by 73 strong turbulence-polymer interactions. Understanding these interaction is crucial to 74 develop, e.g., physical models of the subgrid stress for large eddy simulations (LES) 75 of viscoelastic flows (see Thais *et al.* 2010, for a first attempt in developing $\frac{1}{4}$ LES 76 of viscoelastic turbulence). 77

In the present paper we perform multiple direct numerical simulations of statistically steady isotropic turbulence in a periodic box using the FENE-P as a model for the rheology of the polymer solutions. This is the simplest flow configuration possible which retains the full nonlinear dynamics of turbulence and the full polymer-turbulence interactions without additional complicating effects such as mean shear and proximity to boundaries. We keep all parameters constant except for two rheological parameters of the model, namely the relaxation time, τ , and the ratio between the solvent and total viscosities, β . This allows us to investigate the effect of the additional degrees of freedom provided by the elasticity of the polymers on the kinetic energy cascade of turbulence and to quantify the progressive modifications occurring at increasingly larger relaxation times.

2. Governing equations and methods

To represent the rheological behaviour of the polymer solutions we use the finitely 90 extensible nonlinear elastic (FENE) continuous model closed with the Peterlin 91 approximation (FENE-P, see Bird et al. 1987b). This model has been one of the main 92 workhorses in the study of drag reduction and other viscoelastic effects on turbulent 93 flows since it offers a good tradeoff between rheological fidelity and computational demand for turbulence studies (see e.g. Jin & Collins 2007, and references therein). 95 Briefly, the FENE-P models the polymer dynamics as an average over an ensemble 96 of polymer chains, where each chain is represented by two dumbbells connected 97 by a nonlinear spring with a maximum set length. This reduces the rheological 98 parameterisation down to three parameters: the relaxation time τ of the polymer 99 molecules (which corresponds to the longest relaxation time of the polymer chain), 100 its maximum (squared) extensibility L^2 (which is normalised by the square of the 101 equilibrium radius $\langle R^2 \rangle_0$ of the polymer chain) and the zero-shear-rate viscosity $\nu^{[p]}$. 102 The zero-shear-rate viscosity is included in the model as a non-dimensional parameter 103 β which is the ratio between the solvent and the total zero-shear-rate viscosity of the 104 solution $(\beta \equiv \nu^{[s]}/(\nu^{[p]} + \nu^{[s]}))$. The dumbbells are then represented as a continuous 105 second-order tensor field, the so-called conformation tensor, which is defined as the 106 normalised second moment of the end-to-end vector of the dumbbell separation **r**, 107 $C_{ii} \equiv \langle r_i r_i \rangle / \langle R^2 \rangle_0$ (the subscript index i = 1, 2, 3 represents the three components of 108 the local coordinate system). In FENE-P, the conformation tensor follows a closed 109 evolution equation (see e.g. Bird *et al.* 1987b), 110

$$\frac{\partial C_{ij}}{\partial t} + u_k \frac{\partial C_{ij}}{\partial x_k} = \frac{\partial u_i}{\partial x_k} C_{kj} + \frac{\partial u_j}{\partial x_k} C_{ik} - \frac{1}{\tau} \left[f(C_{kk}) C_{ij} - \delta_{ij} \right], \qquad (2.1)$$

where $f(C_{kk}) \equiv (L^2 - 3)/(L^2 - C_{kk})$ is the Peterlin function, u_i is the velocity vector field and δ_{ij} is the identity matrix. The additional stresses caused by the polymers are then computed from the conformation tensor as $\overline{\sigma}_{ij}^{[p]} = (\rho v^{[p]}/\tau)[f(C_{kk})C_{ij} - \delta_{ij}]$ (summation over repeated indices implied; ρ is the density of the fluid). This adds an additional term in the momentum transport equation which appears as the divergence of the polymer stress, i.e.

$$\frac{\partial u_i}{\partial t} + u_k \frac{\partial u_i}{\partial x_k} = -\frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu^{[s]} \frac{\partial S_{ij}}{\partial x_i} + \frac{1}{\rho} \frac{\partial \sigma^{(p)}_{ij}}{\partial x_i}, \qquad (2.2)$$

where p is the pressure and $\mathbf{S}_{ii} = (\partial u_i / \partial x_i + \partial u_i / \partial x_i)/2$ is the strain rate tensor. These 119 modified incompressible Navier-Stokes equations are integrated in a triple periodic 120 domain with N collocation points using a pseudo-spectral method (de-aliased with the 121 rule) and a third-order Runge-Kutta scheme in time (see e.g. da Silva & Pereira 122 2008). The transport equation for the conformation tensor is solved using the central 123 differences algorithm proposed by Vaithianathan et al. (2006) based on the Kurganov-124 Tadmor method, which guarantees that the conformation tensor remains symmetric 125 and positive-definite and avoids the need to add artificial diffusion in (2.1). The 126

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Ν	$v^{[s]} (m^2 s^{-1})$	Re_{λ} (—)	$K ({ m m}^2 { m s}^{-2})$	$\varepsilon^{[s]} (\mathrm{m}^2 \mathrm{s}^{-3})$	ℓ (m)	λ (m)	$k_{max}\eta$ (—)
192 ³	0.010	17	0.11	0.03	0.64	0.631	4.9
192 ³	0.010	36	0.98	0.49	0.55	0.445	2.4
192^{3}	0.010	46	2.17	1.47	0.52	0.384	1.8
192 ³	0.008	61	3.80	3.26	0.50	0.305	1.3
512^{3}	0.008	85	7.19	5.53	0.64	0.323	2.9
512 ³	0.008	113	38.41	95.75	0.46	0.179	1.5
1024^{3}	0.004	177	39.45	95.53	0.47	0.120	1.7
TABLE 1	. Compilation	of the New	tonian DNS	results (see the	e text fo	r definit	ions). We use

SI units for the presented quantities. The box size of the simulations is $L_{box} = 2\pi$ (m).

implementation of the numerical algorithm has been verified in a Couette flow where 127 the FENE-P model has an analytical solution (see Mósca 2012). We also benchmarked 128 our code against the statistically stationary homogeneous isotropic DNS data of de 129 Angelis et al. (2005). For this purpose we implemented their forcing routine (which 130 differs from the forcing strategies outlined below) and ran the three test cases 131 presented in their table 1 requiring $N = 96^3$ collocation points (64³ effective modes). 132 Our code quantitatively reproduces their numerical values within ± 5 %. Note, however, 133 that the numerical algorithm used in de Angelis et al. (2005) requires an additional 134 diffusion term in (2.1) to ensure positive-definiteness of the conformation tensor and 135 therefore mild differences between the results of the two codes may be expected. 136

In the present simulations, the turbulence is sustained by an artificial forcing 137 delta-correlated in time and uncorrelated with the velocity field (Alvelius 1999). 138 This forcing scheme has the advantage of prescribing a priori the power input 139 spectrum f(k) and thus the total power input P and to indirectly influence the integral 140 scale ℓ . We force the first four wavenumbers with a Gaussian profile centred at 141 wavenumber 3 and distributed over the neighbouring wavenumbers 2 and 4 so that 142 there is negligible power input in the first wavenumber and the ratio between the 143 box size and the integral scale ranges between 9 and 14. A set of simulations with 144 $\beta = 0.8$ and $\tau = 0.4$ s (to compare with run 5 in table 2) were carried out with 145 other forcing parameters, namely (i) concentrated power input at wavenumber 3 and 146 (ii) power input at wavenumbers 1 and 2 in order to ensure that our results did not 147 meaningfully change, particularly concerning the behaviour of the polymer stresses 148 and the spectrum of kinetic energy to elastic energy transfer. We also performed a 149 set of simulations (runs 29 and 30 in table 2) with the 'acceleration' forcing used 150 in Lamorgese, Caughey & Pope (2005) applied to wavenumbers 2, 3 and 4, which 151 also allows us to predetermine the power input. This forcing strategy is similar to the 152 linear forcing suggested by Lundgren (2003) when the latter is applied to selected 153 wavenumbers. 154

The turbulent kinetic energy K, the Newtonian solvent dissipation $\varepsilon^{[s]}$ (the polymer 155 dissipation is treated separately) and the integral scale ℓ are extracted from 156 the spherical-shell averaged kinetic energy spectrum E(k) in the usual way, i.e. 157 $K = \int_{k_{min}}^{k_{max}} E(k) dk, \quad \mathbf{g}^{[s]} = 2\nu^{[s]} \int_{k_{min}}^{k_{max}} k^2 E(k) dk \text{ and } \ell = \pi/(2K) \int_{k_{min}}^{k_{max}} E(k) k^{-1} dk, \text{ respectively}$ 158 (Monin & Yaglom 1975, $k_{min} = 1$ and $k_{max} = \sqrt[3]{N}/3$ are, respectively, the lowest 159 and largest wavenumbers resolved in the simulations). These quantities are used 160 to define the Taylor microscale $\lambda \equiv \sqrt{10\nu^{[s]}K/\varepsilon^{[s]}}$, the Kolmogorov length scale 161 $\eta \equiv (\nu^{[s]^3}/\varepsilon^{[s]})^{1/4}$, the eddy turnover time ℓ/\sqrt{K} , the Kolmogorov time scale 162

No.	Ν	β	Wi ⁰	Wi	De	Re_{λ}	K	$\varepsilon^{[s]}$	$\varepsilon^{[p]}$	l	λ	$k_{max}\eta$	r_L	C_{ii}/L^2
		()	(—)	()	(—)	(—)	$(m^2 s^{-2})$	$(m^2 s^{-3})$	$(m^2 s^{-3})$	(m)	(m)	(—)	(m)	(%)
1	192 ³	0.80	0.5	0.5	0.10	68	3.85	2.67	0.62	0.52	0.34	1.3	0.01	0.0
2	192 ³	0.80	1.0	0.9	0.19	67	3.78	2.66	0.63	0.51	0.34	1.3	0.01	0.0
3	192 ³	0.80	2.0	1.6	0.35	71	3.64	2.16	1.11	0.54	0.37	1.4	0.19	0.1
4	192 ³	0.80	4.1	2.3	0.56	82	2.88	1.02	2.25	0.61	0.47	1.7	0.63	1.0
5	192 ³	0.80	6.1	2.7	0.71	79	2.20	0.65	2.70	0.63	0.52	1.9	1.00	2.3
6	192 ³	0.80	8.1	3.3	0.84	72	1.82	0.54	2.74	0.64	0.52	2.0	1.29	3.9
7	192 ³	0.80	10.2	4.0	0.99	63	1.58	0.52	2.79	0.63	0.49	2.0	1.53	5.8
8	192 ³	0.80	12.2	5.1	1.17	59	1.57	0.58	2.70	0.64	0.46	2.0	1.83	7.6
9	192^{3}	0.80	12.2	5.3	1.20	54	1.48	0.63	2.67	0.61	0.43	1.9	1.78	0.1
10	192^{3}	0.80	16.2	7.5	1.63	51	1.48	0.70	2.56	0.60	0.41	1.9	2.38	11.5
11	192 ³	0.80	20.3	10.2	2.14	47	1.49	0.84	2.46	0.57	0.38	1.8	2.99	15.0
12	192 ³	0.90	0.5	0.5	0.10	62	3.73	2.98	0.29	0.48	0.32	1.3	0.01	0.0
13	192^{3}	0.90	1.0	1.0	0.20	64	3.83	2.95	0.32	0.50	0.32	1.3	0.01	0.0
14	192 ³	0.90	2.0	1.7	0.36	70	3.72	2.34	0.95	0.53	0.36	1.4	0.21	0.2
15	192^{3}	0.90	4.1	2.3	0.59	83	3.01	1.09	2.21	0.58	0.47	1.7	0.68	2.0
16	192 ³	0.90	6.1	2.8	0.74	79	2.27	0.68	2.64	0.61	0.52	1.9	1.03	4.6
17	192^{3}	0.90	8.1	3.3	0.85	73	1.85	0.54	2.76	0.64	0.52	2.0	1.30	7.5
18	192^{3}	0.90	12.2	4.9	1.19	61	1.55	0.54	2.78	0.63	0.48	2.0	1.83	13.9
19	192^{3}	0.90	16.2	7.0	1.57	54	1.46	0.61	2.68	0.62	0.44	1.9	2.37	19.6
20	192^{3}	0.90	20.3	9.3	1.98	50	1.45	0.68	2.61	0.61	0.41	1.9	2.95	24.6
21	192^{3}	0.95	0.5	0.5	0.10	63	3.86	3.13	0.14	0.50	0.31	1.3	0.01	0.0
22	192^{3}	0.95	1.0	1.0	0.20	62	3.79	3.10	0.17	0.50	0.31	1.3	0.01	0.0
23	192^{3}	0.95	2.0	1.8	0.38	68	3.71	2.47	0.83	0.51	0.35	1.4	0.22	0.4
24	192^{3}	0.95	4.1	2.4	0.62	79	3.00	1.20	2.20	0.56	0.45	1.6	0.70	3.8
25	192^{3}	0.95	6.1	2.9	0.76	83	2.48	0.75	2.51	0.63	0.51	1.8	1.08	8.1
26	192^{3}	0.95	8.1	3.4	0.90	77	2.06	0.59	2.67	0.64	0.53	2.0	1.38	12.8
27	192 ³	0.95	12.2	4.8	1.21	67	1.65	0.50	2.81	0.63	0.51	2.0	1.88	21.6
28	192 ³	0.95	16.2	6.4	1.55	61	1.52	0.52	2.75	0.64	0.49	2.0	2.42	29.4
29	384 ³	0.80	6.6	2.9	0.62	183	3.04	0.61	2.73	0.56	0.39	1.9	0.70	2.7
30	384 ³	0.80	13.3	4.1	0.91	160	1.92	0.32	2.89	0.61	0.43	2.2	1.34	7.6
31	384 ³	0.80	26.5	10.5	1.71	98	1.50	0.52	2.87	0.57	0.29	1.9	2.40	13.1
32	192 ³	0.80	12.2	4.3	0.94	107	2.35	0.41	2.89	0.98	0.68	2.1	2.18	8.2
33	192^{3}	0.80	20.3	6.9	1.35	86	1.84	0.38	2.90	1.01	0.62	2.2	3.34	15.8

TABLE 2. Compilation of the viscoelastic DNS results. We use SI units for the presented quantities (see also table 1). Note that Wi^0 is the polymer relaxation time normalised by the Kolmogorov time scale, τ_{η} , taken from the reference Newtonian simulation, whereas in the definition of Wi the normalising τ_{η} is taken from the corresponding viscoelastic simulation. For the $N = 192^3$ simulations the solvent viscosity is set to $v^{[s]} = 0.008$ m² s⁻¹, whereas for the $N = 384^3$ simulations the solvent viscosity is $v^{[s]} = 0.003$ m² s⁻¹. For all of the simulations the power input is P = 3.3 m² s⁻³ and $L^2 = 100^2$ (the only exceptions are datasets 9 and 31 where $L^2 = 1000^2$ and $L^2 = 150^2$, respectively). The random forcing delta correlated in time is used for all simulations except runs 32 and 33 where an 'acceleration' forcing is used instead (see § 2).

 $\tau_{\eta} \equiv \sqrt{\nu^{[s]}/\varepsilon^{[s]}}$ and the Taylor microscale-based Reynolds number, $Re_{\lambda} \equiv \sqrt{\binom{2}{3}K} \lambda/\nu^{[s]}$. Since the turbulence is statistically homogeneous and stationary, the kinetic energy transferred to polymer elastic energy is given by the work of polymer stress against

the strain rate, $\overline{q}_{ii}^{(p)} S_{ij}$, which is eventually dissipated into heat due to the Stokes 166 frictional drag acting on the polymers, or rather on the dumbbell beads in the 167 FENE model. For the FENE-P model the dumbbell dissipation can be computed 168 as $\mathbf{\varepsilon}^{[p]} = f(C_{ij}) \sigma_{ii}^{[p]}/(2\tau)$ (see e.g. Dallas, Vassilicos & Hewitt 2010). Since our 169 simulations are statistically stationary the kinetic to elastic energy transfer rate 170 balances on average the elastic energy dissipated by the polymers, i.e. $\mathbf{s}_{ij}^{[p]} = \overline{\sigma_{ij}^{[p]} S_{ij}}$ where the overline represents averages in time. We also define a Weissenberg, 171 172 $Wi \equiv \tau / \tau_n$, and a Deborah number, $De \equiv \tau \sqrt{K} / \ell$, i.e. the ratio between the relaxation 173 time and the Kolmogorov and eddy turnover time scales, respectively. 174

Finally, for reference, we compute Lumley's length scale (Lumley 1969) characterising the scales where the local eddy turnover time matches the relaxation time of the polymer (i.e. the local Deborah is unity). We do so by computing the kinetic energy structure function averaged over spherical shells $(\delta u_i)^2(r) \equiv$ $(u_i(x+r) - u_i(x))^2$ from the spectrum E(k), since it can be shown that (Monin & Yaglom 1975),

 $\overline{(\delta u_i)^2}(r) = 4 \int_0^\infty \left(1 - \frac{\sin kr}{kr}\right) E(k) \mathrm{d}k.$ (2.3)

(Since we have a periodic domain we effectively compute $4\sum_{j=1}^{N} (1 - (\sin(k_j r_i))/(k_j r_i))$ $E(k_j)$.) From the structure function we compute a local eddy turnover time $\sqrt[184]{\sqrt{\left(\frac{3}{2}\right)}} \overline{(\delta u_i)^2}(r)$ and use it to compute r_L by inverting the relation $\frac{r_L}{\sqrt{\sqrt{\left(\frac{3}{2}\right)}}} \overline{(\delta u_i)^2}(r_L)$ $= \tau$. Note that the factor $\sqrt{\frac{2}{3}}$ is added to ensure that $\frac{r_L}{\sqrt{\sqrt{\left(\frac{3}{2}\right)}}} \overline{(\delta u_i)^2}(\eta) = \sqrt{\nu^{[s]}/\varepsilon^{[s]}} = \tau_{\eta}$, i.e. for $r = \eta$ the estimate is compatible with the Kolmogorov time scale (recall that $\lim_{r \to 0} \overline{(\delta u_i)^2} = 2\varepsilon^{[s]}/(3\nu^{[s]}) r^2$).

3. Turbulence in Newtonian fluids at moderate Reynolds numbers

The direct numerical simulations of turbulence in FENE-P fluids are typically one 189 order of magnitude computationally more expensive than their Newtonian counterparts 190 (see e.g. de Angelis et al. 2005; Dallas et al. 2010) and, consequently, the domain 191 size and currently achievable Reynolds numbers in viscoelastic simulations are 192 moderate. Therefore, we performed first a set of Newtonian DNSs spanning Reynolds 193 numbers from 17 to 177 (see table 1 and caption of figure 1) to study the effect of 194 the Reynolds number on the nonlinear turbulent energy cascade. This will also serve 195 the purpose of reviewing the key aspects of turbulence dynamics in order to better 196 understand the impact of polymer additives. 197

The starting point of our analysis is the scale-by-scale power budget in wavenumber space which is the wavenumber space counterpart of the von Kármán–Howarth–Monin equation in physical space (Monin & Yaglom 1975). For statistically stationary homogenous turbulence it reads,

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$$f(k) = -T(k) + 2\nu^{[s]}k^2 E(k), \qquad (3.1)$$

where *k* is the wavenumber, E(k) is the three-dimensional kinetic energy spectrum, T(k) is the nonlinear energy transfer spectrum and f(k) is the artificial imposed forcing which provides the power input that balances the dissipation. All of the terms in (3.1) are averaged over spherical shells of radius $\mathbf{k} = |\mathbf{k}|$ (thus they include information from



FIGURE 1. Results from the DNSs of statistically steady homogenous isotropic Newtonian turbulence with $(\triangleright|\blacktriangleright)Re_{\lambda} = 17$ $(\bigstar|\bigstar)Re_{\lambda} = 36$, $(\bigcirc|\bullet)Re_{\lambda} = 46$, $(\triangle|\blacktriangle)Re_{\lambda} = 54$, $(\diamondsuit|\bullet)Re_{\lambda} = 86$, $(\Box|\bullet)Re_{\lambda} = 113$, $(\bigtriangledown|\lor)Re_{\lambda} = 177$. (a) Spectra of (dashed line) F(k), (empty symbols) $\Pi(k)$ and (filled symbols) D(k). The thick dashed-dotted line follows (3.3) with $C_K = 1.5$. (b) Spectra of the normalised kinetic energy cascade flux, $(\frac{3}{2})^{5/2} \Pi \ell / K^{3/2}$ versus the wavenumber normalised with the Taylor microscale, $k\lambda$. In the inset we compile the maximum normalised kinetic energy cascade flux, $C_{\Pi} \equiv \max[(\frac{3}{2})^{5/2} \Pi \ell / K^{3/2}]$ (in open circles) and the normalised energy dissipation $C_{\varepsilon^{[s]}} \equiv (\frac{3}{2})^{5/2} \varepsilon^{[s]} \ell / K^{3/2}$ (in filled circles) and plot them against Re_{λ} . The numerical factor $(\frac{3}{2})^{5/2}$ allows for a direct comparison with experimentally measured surrogates.

the whole computational domain) and averaged in time over about 2–3 eddy turnovers after letting the simulation run for 8–10 eddy turnovers to ensure a fully developed and statistically steady state. The indefinite integral of (3.1) yields

$$F(k) = \Pi(k) + D(k), \qquad (3.2)$$

where $F(k) \equiv \int_0^k f(k^*) dk^*$ is the power input up to wavenumber k, $\sqrt[n]{l}(k) \equiv$ 211 $-\int_0^k T(k^*) dk^*$ is the net nonlinear energy cascade flux from wavenumbers $k^* \leq k$ 212 to larger wavenumbers and $D(k) \equiv \int_0^k 2\nu^{[s]} k^{*2} E(k^*) dk^*$ is the total kinetic energy 213 dissipated up to wavenumber k. Clearly, by definition $F(k = k_{max}) = P$, $\Pi(k = k_{max}) = 0$ 214 and $D(k = k_{max}) = \varepsilon^{[s]}$. Since the turbulence is statistically stationary all of the power 215 input is, on average, dissipated into heat, $P = \varepsilon^{[s]}$. The three terms of (3.2) are shown 216 in figure 1(a) for various DNS with different levels of Re_{λ} (see table 1). The ordinate 217 is normalised by the dissipation (here there is no contribution from the polymers 218 and all of the dissipation is due to the solvent) and the abscissa is normalised by 219 the Kolmogorov microscale η so that the increase in Reynolds number is evidenced 220 by the offset to the left of the low-wavenumber part of the spectra. This is most 221 clearly visible for the spectra of external power input and nonlinear energy transfer 222 (cf. figure 1a). 223

²²⁴ Note that in DNS, depending on the forcing strategy, f(k) is usually prescribed ²²⁵ *a priori* therefore the above equation relates directly $\Pi(k)$ with E(k). For example, ²²⁶ for statistically stationary Newtonian turbulence (where $P = \varepsilon^{[s]}$) assuming a ²²⁷ Kolmogorov–Obukhov inertial range spectrum, $E(k) = C_K \varepsilon^{[s]^{2/3}} k^{-5/3}$, leads to an ²²⁸ energy flux spectrum following (Ishihara, Gotoh & Kaneda 2009),

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$$\Pi(k) \simeq P\left(1 - \frac{3C_K}{2}(k\eta)^{4/3}\right), \quad k > k^+,$$
(3.3)

where *k* lies within the inertial range and k^+ is the highest wavenumber up to which the forcing is applied so that $P \equiv \int_0^\infty f(k^*) dk^* = \int_0^{k^+} f(k^*) dk^*$. (The relation is not exact because for low wavenumbers the dissipation spectrum no longer follows the same functional form as in the inertial range. Nevertheless, the induced error is asymptotically zero for high Reynolds numbers within Kolmogorov's phenomenology.) The functional form (3.3) of the cascade flux within the inertial range agrees well with our highest Reynolds number data, see figure 1(*a*).

Clearly, for statistically stationary turbulence, as $Re \to \infty$ the inertial range flux 237 becomes approximately constant and equal to the dissipation, i.e. $\Pi(k) \simeq \varepsilon^{[s]}$. This 238 is the wavenumber space counterpart of the generalised Kolmogorov's four-fifths law 239 using spherical shell averages rather than kinematic relations based on local isotropy 240 (see Nie & Tanveer 1999). However, from (3.3) we infer that $\Pi(k)$ will actually 241 never be exactly constant over a range of wavenumbers since it follows a power-law 242 roll-off. This motivates the characterisation of the inertial range flux by its maximum 243 value $\Pi|_{max} \equiv \max(\Pi)$ which will, nevertheless, become asymptotically equal to the 244 dissipation. At moderate Reynolds numbers $\Pi|_{max}/\varepsilon^{[s]}$ departs from unity which is 245 sometimes referred to as finite Reynolds number (FRN) effects (Qian 1999; Antonia 246 & Burattini 2006; Tchoufag, Sagaut & Cambon 2012). 247

²⁴⁸ Although the ratio $\Pi|_{max}/\varepsilon^{[s]}$ may have significant departures from unity at moderate ²⁴⁹ and low Reynolds numbers, it has been observed by McComb *et al.* (2010) that the ²⁵⁰ high-Reynolds-number scaling for the flux $\Pi|_{max}$ holds for low Reynolds numbers as

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well, i.e. that it remains proportional to the kinetic energy times the eddy turnover 251 rate, $\Pi|_{max} \sim K^{3/2}/\ell$. We test this observation against our data and confirm that it 252 is, indeed, a very good approximation (see figure 1b). In particular, we plot in the 253 inset of figure 1(b) the non-dimensional group $C_{\Pi} \equiv \left(\frac{3}{2}\right)^{5/2} \Pi|_{max} \ell/K^{3/2}$ against Re_{λ} and observe that even below $Re_{\lambda} \approx 50$ there is only a mild increase on the numerical 254 255 value of C_{Π} in stark contrast to the dissipation normalised in the same way. Note that 256 we have added the numerical factor $\left(\frac{3}{2}\right)^{5/2}$ in order to compare our numerical values 257 of C_{Π} and C_{ε} with experimentally measured surrogates. On the basis of isotropy, 258 $\sqrt{2K/3} = u'$ and $\ell = 2L_{11}^{(1)}/3$, where u' and $L_{11}^{(1)}$ are the root-mean-square (r.m.s.) 259 and longitudinal integral length of the velocity fluctuations, typically measured 260 with single hot-wire anemometers. We also confirm that beyond $Re_{\lambda} \gtrsim 100$ the 261 normalised dissipation $C_{\varepsilon^{[s]}}$ becomes approximately constant and independent on the 262 fluid viscosity. The numerical value of $C_{\varepsilon^{[s]}} \approx 0.5$ is consistent with the values found 263 in the literature for stationary homogenous turbulence (Burattini, Lavoie & Antonia 264 2005). 265

We use the fact that the scaling reflected in the dimensionless parameter C_{Π} holds 266 for low Reynolds numbers as a starting point to analyse the energy cascade in our viscoelastic turbulence simulations where the Reynolds numbers are moderate at best.

4. Global statistics for the viscoelastic simulations

The numerical code described in $\S 2$ is used to perform various simulations with 270 different rheological parameters ranging $\frac{1}{7} = 0.025 - 1.0$ s, $\beta = [0.8, 0.9, 0.95]$ and 271 $L^2 = 100^2$ for all except two simulations. The range of relaxation times matches 272 roughly that used in the experimental study of the MPI Göttingen group (Ouellette, Xu 273 & Bodenschatz 2009; Xi et al. 2013) using polyacrylamide in weight concentrations 274 up to 20 p.p.m. (equivalent to $\beta \ge 0.9$; $L^2 = 150^2$ for polyacrylamide which is of the 275 same order as that used in our simulations, $L^2 = 100^2$). We also perform simulations 276 with $\beta = 0.8$ which would correspond to the previously mentioned experiments with 277 a polymer mass fraction of approximately 45 p.p.m. (To estimate the corresponding 278 concentration we compute the ' β concentration', $c_{\beta} = (1 - \beta)/\beta$, which can be 279 estimated as $c_{\beta} = (c k_B T \tau) / (\nu^{[s]} M_p)$ (Jin 2007), where c, k_B, T, M_p are the polymer 280 mass fraction, Boltzmann's constant, the temperature of the solution temperature 281 and molecular weight of the polymer, respectively.) Polymers solutions with these 282 concentrations can still be considered dilute, since the overlap concentration (an 283 estimate characterising the onset of polymer chain overlap) for polyacrylamide 284 solutions in water is $c^* \approx 200$ p.p.m., see e.g. Liu, Jun & Steinberg (2009). 285

Most of the simulations are performed with $N = 192^3$ collocation points and 286 the straddled Re_{λ} is small (see table 2). In addition we perform simulations with 287 $N = 384^3$ and a larger Re_{λ} for $\beta = 0.8$ and $\tau = [0.2, 0.4, 0.8]$ in order to infer 288 on the qualitative effect of the Reynolds number (datasets 29-31 in table $2\frac{1}{2}$ in 289 dataset 31 we set $L^2 = 150^2$ to avoid excessive polymer extension relative to L^2 and 290 thus numerical instabilities). We also perform an additional simulation with $\beta = 0.8$ 291 and $\tau = 0.6$, but $L^2 = 1000^2$, in order to assess the effect of finite extensibility of 292 the polymers (dataset 9 in table 2). Finally we perform two additional simulations 293 using the 'acceleration' forcing of Lamorgese et al. (2005) (see § 2) with $\beta = 0.8$ 294 and $\tau = [0.6, 1.0]$, in order to assess the influence of the forcing on our results 295 (datasets 32 and 33 in table 2). Note that the resolution of our simulations varies 296 between $k_{max}\eta = 1.3 - 2.2$ (see table 2), which previous works have reported to be 297 sufficient (Perlekar et al. 2010; Robert et al. 2010). Nevertheless, we performed a 298 simulation with the input parameters of dataset 6 using $N = 384^3$ collocation points (thus $k_{max}\eta = 4.0$) and confirmed that the differences in the statistics considered here are negligibly small.

302

4.1. Polymer and solvent dissipation

We start by characterising the fraction of the power input dissipated by the solvent 303 and by the polymers for the various τ (normalised as *De* or *Wi*) and β . As expected, 304 for $Wi \lesssim 1$ ($De \lesssim 0.2$ in our simulations, see table 2 and figure 2a) the fraction of the 305 power input dissipated by the solvent is approximately equal to the numerical value 306 of the parameter β since elasticity plays a weak role and a Newtonian behaviour is 307 recovered with total viscosity $v^{[s]} + v^{[p]} = v^{[s]}/\beta$ (Bird, Armstrong & Hassager 1987*a*; 308 Bird *et al.* 1987b). For increasing *De* (noting that $Wi \gtrsim 1$ such that the polymers are 309 stretched by the flow) we observe that the polymers dissipate an increasingly larger 310 fraction of the power input leading to a depletion of the solvent dissipation and 311 thus of fine-scale structures (figure 2a). This is in line to what has been previously 312 reported in the literature (de Angelis et al. 2005; Perlekar, Mitra & Pandit 2006; 313 Liberzon et al. 2009; Ouellette et al. 2009; Cai et al. 2010; Perlekar et al. 2010; 314 Horiuti et al. 2013; Xi et al. 2013). Concomitantly, the fraction of power dissipated 315 by the polymers, $\varepsilon^{[p]}/P$, increases substantially and can be as high as 90% of the 316 total power input as can be seen in our $N = 384^3$ simulation with $Re_{\lambda} \approx 160$, $De \approx 0.9$ 317 and $\beta = 0.8$ (dataset 30 in table 2, see also figure 2*a*). Although large values of $\varepsilon^{[p]}/P$ 318 have been reported in the literature they typically do not exceed $\varepsilon^{[p]}/P \approx 70\%$ (see 319 the data compilation by Liberzon et al. 2009). The larger values yielded by some 320 of our simulations are likely due to the fact that our simulations span values of the 321 Deborah number (i.e. the ratio between τ and the turnover time) that are also larger 322 than those straddled previously. Note that both types of external forcing produce a 323 similar fraction of power dissipated by the polymers (see figure 2a). For large polymer 324 relaxation times ($De \gtrsim 1$) there is a decrease in the fraction of the power dissipated 325 by the polymers. This is likely a consequence of the fact that the average polymer 326 dissipation $(\mathbf{g}^{[p]} \equiv 1/V \int_V f(C_{ii}) \sigma_{ii}^{[p]}/(2\tau) dV$ in the FENE-P model, where $\mathbf{V} = (2\pi)^3$ is 327 the volume of the computational box) is directly proportional to the average trace of 328 the polymer stress, $\sigma_{ii}^{[p]}$, and inversely proportional to the relaxation time, τ . In other 329 words, for increasingly large De, the increase in polymer stress due to larger polymer 330 elongations (\mathcal{O}_{ii}) does not compensate for the effect of the increased relaxation time 331 in reducing the polymer dissipation. In wall-bounded turbulence, Dallas *et al.* (2010) 332 also showed that the total polymer dissipation grows with the polymer relaxation time 333 up to a point where it starts to decrease. The former regime is characterised by low 334 drag reduction, whereas the latter by high (or maximum) drag reduction. 335

Perhaps surprisingly, however, there is only a mild dependence of the fraction 336 of polymer dissipation on the polymer viscosity parameter, β . This implies that 337 increasing β , which corresponds to a decrease in the polymer zero-shear-rate viscosity, 338 turns out to be concomitant with an increase in the mean square dumbbell separation 339 \mathcal{C}_{ii} (cf. table 2) so that the kinetic energy to elastic energy transfer rate (and, thus, 340 polymer dissipation) only mildly changes (figure 2a). This appears to be consistent 341 with the argument presented by Balbovsky et al. (2001) whereby the characteristic 342 elongation of the molecules is such that the polymer stresses are of the order of the 343 viscous stresses (because beyond this point they modify the surrounding flow and 344 diminish stretching). Recall that the polymer stresses are proportional to the elongation 345 and the zero-shear-rate viscosity (which in turn is related to the concentration of the 346



FIGURE 2. Global statistics from the DNSs of statistically steady homogenous isotropic viscoelastic turbulence versus the Deborah number. Datasets 1–28, excluding dataset 9 $(N = 192^3 \text{ with the delta-correlated forcing and } L^2 = 100^2 \text{, see table 2} \text{) for the different solvent to total viscosity ratios are plotted with (<math>\bullet | \bigcirc)\beta = 0.8$, ($\blacksquare | \square)\beta = 0.9$, ($\triangle | \blacktriangle)\beta = 0.95$. Datasets 29–31 with higher Reynolds number (see table 2) are plotted with ($\odot | \odot)$. Datasets 32 and 33 with the 'acceleration' forcing are plotted with ($\Rightarrow | \bigstar)$. In (*a*) the open symbols show the percentage of the solvent dissipation over the total power input, $\varepsilon^{[s]}/P$ and the filled symbols show the percentage of the polymer dissipation, $C_{\varepsilon^{[s]}}$ and the filled symbols show the power input normalised energy dissipation, $C_{\varepsilon^{[s]}}$ and the filled symbols show the power input normalised in the same way, C_P .

polymers). In figure 2(a) we also present the data from the higher-Reynolds-number simulations which are qualitatively similar, albeit the fraction of total power dissipated by the polymers is slightly larger.

Since the polymers add a source of dissipation which also leads to changes 350 in the kinetic energy of the flow and the integral scale (see table 2), it is not 351 straightforward to compare Newtonian and viscoelastic dissipation routes without 352 appropriately normalising the quantities. Therefore, we normalise the power input and 353 dissipation by the solvent with the kinetic energy, K and eddy turnover time ℓ/\sqrt{K} 354 as it is customary for Newtonian turbulence (see § 3) and form the non-dimensional 355 groups $C_{P} \equiv \left(\frac{3}{2}\right)^{5/2} P \ell/K^{3/2}$ and $C_{\varepsilon^{[s]}} \equiv \left(\frac{3}{2}\right)^{5/2} \varepsilon^{[s]} \ell/K^{3/2}$. Note that, in some sense, 356 C_P (= $C_{c^{[s]}}$ in statistically steady Newtonian turbulence) measures the efficiency of 357 turbulence in dissipating the power input for a given large-scale flow. In figure 2(b)358 we plot $C_{\varepsilon^{[s]}}$ as a function of *De* for the three different values of the parameter β . 359 We observe that up to $De \approx 0.7$ the normalised solvent dissipation $C_{\varepsilon^{[s]}}$ decreases to 360 half of its numerical value in the Newtonian reference case which may be interpreted 361 as a decrease in the efficiency of the turbulence to dissipate energy through the 362 solvent. For larger *De*, however, $C_{\varepsilon^{[s]}}$ increases and, for the largest *De* and lowest β 363 it exceeds the numerical value of the Newtonian reference. If we, instead, consider 364 the normalised power input C_P we observe that for large De its numerical value can 365 be as high as five times the one typically found in Newtonian turbulence. Recall 366 that we keep the total power input constant for all simulations (which is the sum 367 of the solvent plus polymer dissipation due to stationarity) and therefore the large 368 increase in C_P is mainly due to a substantial decrease in the kinetic energy K and 369 a mild increase in the integral scale ℓ (see table 2). Once more, the trend for the 370 higher-Reynolds-number simulations is qualitatively the same even though $C_{\varepsilon^{[s]}}$ and 371 C_P have smaller numerical values (see figure 2b). 372

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4.2. Scale-by-scale kinetic energy transfer balance

Similarly to the approach taken for the analysis of Newtonian fluid turbulence we write the scale-by-scale power balance equation modified to include the wavenumber breakdown of the net kinetic energy transferred to/from the polymer elastic energy which we denote as $T^{[p]}(k)$ (see e.g. Brasseur *et al.* 2005; Casciola & de Angelis 2007). In essence it is the spectral decomposition of the work produced from the interaction of the polymer stresses with the strain rate. The equation reads

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$$f(k) = -T(k) + T^{[p]}(k) + 2\nu^{[s]}k^2 E(k).$$
(4.1)

Note that the integral of $T^{[p]}(k)$ is the total energy transferred to/from the polymer 381 which in statistically stationary turbulence is equal to the elastic energy dissipated by 382 the polymers and therefore a strictly positive quantity, i.e. $\int_0^\infty T^{[p]}(k) dk > 0$. However, 383 $T^{[p]}(k)$ can be positive or negative at different wavenumbers representing a transfer 384 of kinetic to elastic energy or from elastic to kinetic energy, respectively. Thus, 385 $T^{[p]}(k)$ can be thought of as distributed kinetic energy sources/sinks at the different 386 wavenumbers but whose net effect over all scales is to remove kinetic energy from 387 the solvent reflecting the dissipative nature of the polymers as they stretch and recoil. 388 We plot the indefinite integral of (4.1), 389

$$F(k) = \Pi(k) + \Pi^{[p]}(k) + D(k)$$
(4.2)



FIGURE 3. Spectral energy transfer budget, (4.2), for the DNSs of statistically steady homogenous isotropic viscoelastic turbulence for $\beta = 0.8$ and (a) De = 0.1 (Wi = 0.5), (b) De = 0.71 (Wi = 2.7), (c) De = 1.17 (Wi = 5.1) and (d) De = 2.14 (Wi = 10.2). Legend: (\bullet) F(k)/P; (\Box) $\Pi(k)/P$; (\bigcirc) $\Pi^{[p]}(k)/P$; (\blacktriangleright) D(k)/P. The vertical thick dashed line represents the wavenumber corresponding to the Lumley scale, r_L added for reference. In (d) the polymer-induced energy cascade ζ is depicted.

for four different *De* in figure 3. The new term, $\Pi^{[p]}(k) \equiv \int_0^k T^{[p]}(k^*) dk^*$ represents 391 the total kinetic to elastic energy transfer up to wavenumber k and, as expected, 392 shows a strong dependence on the polymer relaxation time. For $\frac{W_i}{\lesssim} O(1)$ ($De \lesssim 0.2$) 393 we confirmed that $\Pi^{[p]}(k)$ becomes proportional to the solvent's dissipation spectrum, 394 i.e. $\Pi^{[p]}(k) \approx (1/\beta - 1)D(k)$ indicating that the polymer solution behaves as a 395 Newtonian fluid with total viscosity $v^{[s]} + v^{[p]}$ (figure 3*a*; see also figure 2*a*). For 396 higher Wi (and De), however, the kinetic to elastic energy transfer $\Pi^{[p]}(k)$ becomes 397 the dominant kinetic energy loss mechanism and we can observe that for cases with 398 $De \ge 0.7$ it also overcomes the power exchanges via the nonlinear energy cascade 399 for all wavenumbers (cf. figure 3b-d). In fact, for the cases with De = [1.17, 2.14]400 almost all of the external power input goes directly to the polymers (figure 3c,d). 401

As a consequence, the maximum nonlinear energy cascade flux, $\Pi|_{max}$ is a monotonically decreasing fraction of the power input for increasing *De* and for all β (see figure 4). However, since the solvent dissipation also decreases we compare the ratio between the two in figure 4. Note that, to negotiate the confounding effect of having non-zero dissipation at large scales due to FRN (see § 3) we consider only the solvent dissipation for wavenumbers larger than the wavenumber k^* of maximum nonlinear energy transfer (such that $\Pi(k^*) \equiv \Pi|_{max}$), i.e. $\varepsilon^{\Lambda[s]} \equiv 2 \nu^{[s]} \int_{k^*}^{\infty} k^2 E(k) dk$. It



FIGURE 4. (Colour online) Ratio between the maximum energy cascade flux and the power input, $\Pi|_{max}/P$, or the small-scale solvent dissipation, $\Pi|_{max}/\varepsilon'^{[s]}$ versus the Deborah number for all DNS data (see the text for the definition of $\varepsilon'^{[s]}$ and note that the ordinates are logarithmically spaced). Legend: $\beta = 0.8$, $\beta = 0.9$, $\beta = 0.95$ and $\beta = 0.8$ ($N = 384^3$) represent datasets 1–11 (excluding dataset 9), 12–20, 21–28 and 29–31, respectively.

turns out that the cascade flux exceeds the solvent dissipation, i.e. $\Pi_{\max} \langle \varepsilon'^{[s]} \rangle > 1$, 409 for $De \lesssim 1.0$. This highlights the fact that the energy being transferred from low to 410 high wavenumbers goes both to the solvent, which is then dissipated by the fine 411 turbulence eddies, and to the polymer chains, which also dissipate it as the polymers 412 stretch and recoil. Contrastingly, for $De \gtrsim 1.0$ the energy cascade flux becomes 413 smaller than the solvent dissipation, i.e. $\Pi|_{max}/\varepsilon'^{[s]} < 1$, and thus there must be an 414 additional energy transfer route that accounts for the difference. It turns out that 415 this energy cascade route is provided by the polymers via the term $\Pi^{[p]}(k)$. As can 416 be seen in figure 3(c,d), $\Pi^{[p]}(k)$ has a maximum at some intermediate wavenumber 417 and decreases up to the highest wavenumber, indicating a sign change in the kinetic 418 energy to elastic energy transfer spectrum $T^{[p]}(k)$. This implies that the polymers 419 extract more kinetic energy from the large scales than they can dissipate and return 420 the difference to the large wavenumbers, i.e. the fine scales. To the best of the authors' 421 knowledge, this is the first data clearly showing a polymer-induced kinetic energy 422 cascade owing to the net transfer of elastic to kinetic energy at large wavenumbers. 423 Note, however, that a careful examination of figure 6 in Brasseur *et al.* (2005) and 424 figure 22 in Watanabe & Gotoh (2013) also indicate the onset of a high-wavenumber 425 elastic-to-kinetic energy transfer. We define a parameter $\zeta \equiv \max(\Pi^{[\dot{p}]}(k)) - \Pi^{[p]}(\infty)$ 426 (effectively, due to discretisation we compute $\zeta = \max(\Pi^{[p]}(k)) - \Pi^{[p]}(k_{max})$) which 427 quantifies the total cascade flux induced by the polymers (see figure 3d for a graphical 428 representation of ζ). This parameter is useful to characterise the scaling of the total 429 energy transferred from large to small scales. 430

This polymer-induced energy cascade is also manifested in our larger-Reynoldsnumber simulations (see figure 5*a*). Although, the Reynolds numbers spanned by our simulations are insufficient to infer on the behaviour of viscoelastic inertial turbulence at high Reynolds numbers, our DNS nevertheless show that the polymer-induced

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FIGURE 5. (a) Effect of Reynolds number on the spectral transfer budget from the comparison between two datasets (6 and 30 in table 2) with the same $\beta = 0.8$ and $\tau = 0.4$ s (and, thus, similar Deborah De = 0.84 and De = 0.91, respectively) but different $\nu^{[s]}$ such that $Re_{\lambda} = 72$ and $Re_{\lambda} = 160$, respectively. (b) Effect of maximum polymer extensibility on the spectral transfer budget from the comparison between two datasets (8 and 9 in table 2) with the same $\beta = 0.8$ and $\tau = 0.6$ s (and, thus, similar Deborah $De \approx 1.2$) but different L^2 such that $C_{ii}/L^2 = 7.6[\%]$ and $C_{ii}/L^2 = 0.1[\%]$, respectively. Legend: $(\bigstar | \circledast)F(k)/P$; $(\blacksquare | \circledast)\Pi(k)/P$; $(\bullet | \circledast)\Pi^{[p]}(k)/P$; $(\bullet | \circledast)D(k)/P$. Open circles have been overlaid in the datasets with larger Re_{λ} and L^2 (datasets 30 and 9, respectively).

energy cascade ζ and the large fraction of energy dissipation by the polymers occur at moderate Reynolds numbers.

We also note that the physical mechanism behind the polymer-induced energy 437 cascade ζ , is not due to the nonlinear finite extensibility springs of the FENE-P 438 model. This is inferred by comparing the results of the DNS with De = 1.2, $\beta = 0.8$ 439 and $L^2 = 100^2$ (dataset 8 in table 2) with a second DNS where the maximum squared 440 extensibility is increased to $L^2 = 1000^2$ (dataset 9 in table 2) so that the Peterlin 441 function is always very close to unity (even instantaneously for any point in the 442 domain) and the FENE-P chains effectively behave as linear springs just like in 443 the Oldroyd-B model. The wavenumber power balance (4.2) for the two DNSs is 444 compared in figure 5(b) where it can be seen that there are very small quantitative 445 differences and the overall behaviour is very similar. Finally, we show the results 446 for the two DNSs with the 'acceleration' forcing to show that the polymer-induced 447 energy cascade is not particular to the delta-correlated forcing (see figure 6). 448

So far we have shown that the polymers induce severe changes in the turbulent 449 energy cascade as well as inducing a kinetic energy cascade of their own for 450 large De. However, as we saw for the Newtonian simulations, the scaling of the 451 nonlinear energy cascade flux with large-scale quantities K and ℓ is quite robust 452 and was only weakly dependent on the Reynolds number leading to $C_{\Pi} \approx \text{const.}$ 453 (see the inset to figure 1b). We now test the same scaling for the viscoelastic 454 simulations as a function of the rheological parameters (see figure 7a). Indeed, up 455 to $De \approx 0.7$ the numerical value of C_{Π} is very close to the Newtonian reference, 456 $C_{\Pi} \approx 0.5$, even though for $De \approx 0.7$ the polymers already dissipate more than 457 80 % of the power input (see figure 2a and table 2). For larger De the numerical 458 value of C_{Π} decreases, which corresponds to the onset of the kinetic energy 459 cascade due to the polymers (for convenience we form the dimensionless parameter 460

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FIGURE 6. Spectral transfer budget for the DNSs with the 'acceleration' forcing at two Deborah number, De = 0.94 (dataset 32) and De = 1.35 (dataset 33). See the caption of figure 5 for the legend noting that now open circles overlaid on the symbols depict spectra from dataset 33. See table 2 for further details on the datasets.

 $\zeta_{\zeta} \equiv \left(\frac{3}{2}\right)^{5/2} \zeta \ell/K^{3/2}$). Remarkably, the sum of the two kinetic energy cascade fluxes turn out to amount roughly to the same fraction of $K^{3/2}/\ell$ as in the Newtonian reference case, i.e. $\zeta_{\Pi+\zeta} \equiv \left(\frac{3}{2}\right)^{5/2} (\zeta + \Pi|_{max}) \ell/K^{3/2} \approx 0.5$ for the range of *De* and β spanned by our simulations (see figure 7*a*). It is apparent, nevertheless, that there is 461 462 463 464 a mild increase in the sum of C_{Π} and C_{ζ} , denoted as $C_{\Pi+\zeta}$, for the larger Deborah 465 numbers. Note that the normalised solvent dissipation and power input scale in a 466 very different way (cf. figure 2b) and thus there is no reason a priori to expect 467 the constancy of $C_{\Pi+\zeta}$ which, to the best of the authors' knowledge, is presented 468 here for the first time. This observation is further strengthened by the fact that the 469 larger Reynolds number simulations (up $Re_{\lambda} \leq 183$) as well as the simulation with 470 the 'acceleration' forcing behave in a consistent way (see figure 7b). 471

472 5. Discussion

In the previous section $(\S 4)$ we presented data showing that, for large Deborah 473 numbers, the polymers induce a kinetic energy cascade by removing more kinetic 474 energy from the low-wavenumber range than they can dissipate and returning 475 the excess energy into high wavenumbers. This energy transfer may bear some 476 resemblance to the mechanism in drag-reduced wall bounded turbulence whereby 477 polymers extract turbulent kinetic energy from the flow closer to the wall, store it 478 as elastic energy $(\overline{\mathbf{x}}_{ii}^{[p]} \mathbf{S}_{ii} > 0)$ and transfer part of this energy back further away 479 from the wall (Min et al. 2003; Dubief et al. 2004; Dallas et al. 2010; Dubief et al. 480 2013). However, in the present spatially homogeneous flows $\overline{q}_{ij}^{[p]}S_{ij}$ is, on average, the 481 same everywhere and must be positive due to the dissipative nature of the polymers. 482 Therefore, only local fluctuations can lead to an elastic to kinetic energy transfer, 483 i.e. $\sigma_{ii}^{[p]} S_{ij} < 0.$ 484

It may seem counter-intuitive that the polymers remove most of the kinetic energy from the large instead of the small scales which are typically associated with larger



FIGURE 7. (Colour online) Normalised maximum nonlinear energy cascade flux, C_{Π} , polymer-induced kinetic energy cascade flux, C_{ζ} and total kinetic energy cascade flux, $C_{\Pi+\zeta}$ versus the Deborah number for all DNS data. In (*a*) only the runs with delta-correlated forcing, $N = 192^3$ and $L^2 = 100^2$ are presented (datasets 1–28, excluding dataset 9 in table 2). The same data are presented in (*b*) in light grey together with the remaining DNS data which are ran with $\beta = 0.8$ and we use to test (i) the effect of increasing the Reynolds number (labelled ' $N = 384^3$ ': datasets 29–31 in table 2), (ii) the effect changing the large-scale forcing (labelled 'Acc. Force': datasets 32 and 33 in table 2) and (iii) the effect of increasing the maximum extensibility (labelled ' $L^2 = 1000^2$ ': dataset 9 in table 2).

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strain rates. However, as commented by Terrapon *et al.* (2004): 'even a strong flow 487 will not unravel a polymer molecule if it does not last long enough'. Therefore, 488 it appears that the weak but persistent strain rate from the large scales becomes 489 increasingly effective in unravelling the polymer molecules for large De, whereas the 490 stronger but short lived small-scale gradients become decreasingly effective. In fact, 491 our data indicate a loss of correlation/alignment between the polymer stress tensor 492 and the strain rate tensor for large Deborah numbers. This can be seen, for example, 493 in figure 2 where we show the polymer dissipation decreasing for De > 1 in the 494 runs with $\beta = [0.8, 0.9]$ (recall that on average $\mathbf{\xi}^{[p]} = \sigma^{[p]}_{ij} \mathbf{S}_{ij}$ in statistically steady 495 polymer-laden turbulence), even though the trace of the polymer stress tensor ($\propto C_{ii}$) 496 as well as $\sum_{ij} S_{ij} (\propto \varepsilon^{[N]})$ monotonically increase for De > 1 (see table 2 and figure 2). 497 This appears to be a common feature of polymer-laden flows at moderate to large 498 Deborah (or Weissenberg) numbers since similar findings were reported by Brasseur 499 et al. (2005) in homogeneous shear turbulence (see their figure 6) and by Watanabe 500 & Gotoh (2013) for homogeneous decaying turbulence (see their figures 11 and 22). 501 We confirmed the loss of alignment between S_{ij} and $\sigma_{ij}^{[p]}$ by computing the cosine 502 between the three principal axes of the strain-rate tensor $e_j^{(1)}$, $e_j^{(2)}$ and $e_j^{(3)}$ and the principal axes of the polymer stress tensor $g_j^{(1)}$, $g_j^{(2)}$ and $g_j^{(3)}$ in the spirit of the 503 504 extensive work done for vorticity and scalar gradient alignments in turbulence (see 505 e.g. Ashurst et al. 1987; Jimenez 1992; Tsinober, Kit & Dracos 1992). Since we seek 506 the alignment between two tensors, there are 9 inner products between their principal 507 axes appearing in the Frobenius product $\overline{q}_{ii}^{[p]}S_{ii}$, i.e. 508

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$$\sigma_{ij}^{[p]} S_{ij} = \lambda^{(i)} \xi^{(j)} \cos^2\left(e_k^{(i)}, g_k^{(j)}\right), \tag{5.1}$$

where $\lambda^{(i)}$ and $\xi^{(i)}$ are the eigenvalues corresponding to the eigenvectors $e_i^{(i)}$ and 510 $g_i^{(i)}$, respectively. Note that, in contrast to the eigenvalues of the strain-rate tensor 511 which add to zero and therefore it is customary to sort them such that the first 512 (third) is always positive (negative) whereas the intermediate can either be positive or 513 negative for different flow regions, the eigenvalues of the polymer stress tensor are 514 always non-negative since the tensor is positive semidefinite (Jin & Collins 2007). 515 For convenience we also sort the eigenvalues of the polymer stress tensor such that $\xi_j^{(1)} \ge \xi_j^{(2)} \ge \xi_j^{(3)}$. In figure 8 we present the alignment between $g_j^{(1)}$ as well as 516 517 $g_j^{(2)}$ with the three principal axes of the strain-rate tensor for three simulations with 518 De = [0.19, 0.56, 2.14] (datasets 2, 4 and 11 in table 2). (We do not present the 519 graphs showing the alignment of $g_i^{(3)}$ since its corresponding eigenvalue is much 520 smaller than the other two and therefore does not significantly contribute to $\overline{\sigma}_{ii}^{[p]} S_{ii}$.) 521 We choose these three datasets to represent different types of polymer-turbulence 522 interactions, namely (i) De = 0.19, a passive polymer-laden turbulent flow, where 523 $\overline{q}_{ii}^{[p]}S_{ii} \sim S_{ii}S_{ii}$, see §4; (ii) De = 0.56, a turbulent flow where the polymers dissipate 524 70% of the power input but do not induce a kinetic energy cascade (i.e. $\zeta \approx 0$); and 525 (iii) De = 2.14, a turbulent flow where the polymers dissipate 75% of the power 526 input and induce a strong kinetic energy cascade flux ζ which is greater than twice 527 the nonlinear kinetic energy cascade $\Pi|_{max}$ (see figure 7*a*). There are two main 528 outstanding features that can be observed. First, the intermediate eigenvector of the 529 polymer stress tensor, $g_j^{(2)}$, is always preferentially aligned with the intermediate 530 eigenvector of the strain-rate tensor, $e_i^{(2)}$, for all three datasets, showing a consistent 531



FIGURE 8. (Colour online) Probability of alignment between the principal axes (a,c,e) $g_j^{(1)}$ and (b,d,f) $g_j^{(2)}$ (corresponding to the largest and intermediate eigenvalue) of the polymer stress tensor with the principal axes of the strain-rate tensor for three simulations with (a,b) De = 0.19, (c,d) De = 0.56 and (e,f) De = 2.14 (datasets 2, 4 and 11 in table 2, respectively). The probability distributions are individually normalised such that they integrate to unity.

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behaviour. In stark contrast, the eigenvector corresponding to the largest eigenvalue, $g_j^{(1)}$, has different preferential alignments for the three datasets. For the lowest De, $g_j^{(1)}$ is preferentially aligned with $e_j^{(1)}$ as expected, but for the intermediate De it preferentially aligns with either $e_j^{(1)}$ or $e_j^{(2)}$. Outstandingly, however, for the largest De, the statistics are dramatically different showing the same preferential alignment with $e_j^{(2)}$ but also alternative preferred configurations with angles of 45° and 55° ($\approx \cos^{-1}(0.7)$ and $\approx \cos^{-1}(0.65)$, respectively) with $e_j^{(1)}$ and $e_j^{(3)}$, respectively. The latter alignment, which can lead to $\overline{\mathbf{a}}_{ij}^{[p]} \mathbf{S}_{ij} < 0$ (since $\lambda^{(3)} < 0$) may be the underlying cause of the polymer-induced kinetic energy cascade. We also repeated the above analysis for our dataset 33 obtained with the 'acceleration' forcing (De = 1.35), which also exhibit a polymer-induced kinetic energy cascade, and observed a qualitatively similar behaviour to that shown in figure 8(e, f).

This loss of alignment is consistent with the hypothesis that small-scale gradients 544 are not as efficient in stretching the polymer molecules. A tentative explanation for 545 this behaviour is that, whenever the polymer relaxation time is much larger than 546 the Kolmogorov time scale, the polymers are swept through the small regions of 547 intense velocity gradients with an orientation of the principal axes weakly related to 548 the local orientation of the principal axes of the strain-rate tensor. This should not 549 be very surprising since we expect that the orientation of the principal axes of the 550 polymer tensor and the dumbbell separation to result from the stretching endured 551 throughout the Lagrangian history (of horizon proportional to τ) as the polymers 552 meander through the turbulent flow. Naturally as τ becomes increasingly larger than 553 the turnover time (i.e. increasingly large De) the strain-rate field induced by the 554 smaller turbulent eddies becomes, by contrast, too fast to cause as much stretching 555 and rotation as the large scales do. This loss of local alignment leads to a situation 556 where the intense velocity gradients can either cause a transfer from kinetic to elastic 557 energy or the other way around. Noteworthily, a recent study on viscoelastic Couette 558 flow has found that the solvent and polymer dynamics decouple for (disturbance) 559 wavenumbers, k, such that $k^2 \tau / (\ell^2 / \nu^{[s]}) \gg 1$ or conversely $k^2 \tau / (\ell^2 / \nu^{[s]}) \ll 1$ (Page 560 & Zaki 2014). This may be related to our observation of a decreasing (increasing) 561 ability of the polymers to extract energy from the small (large) scales as the polymer 562 relaxation time increases. However, the loss of local alignment may not be sufficient 563 to explain the net transfer of elastic to kinetic energy at the small scales. 564

To further understand the mechanism underlying the polymer-induced kinetic energy 565 cascade one would need Lagrangian statistics for the 'residence' time of the polymers 566 on coherent flow structures to be taken into account (Terrapon et al. 2004; Watanabe 567 & Gotoh 2013). For example, Terrapon *et al.* (2004) showed that the polymers extract 568 kinetic energy mostly in biaxial extensional flow regions. It would be interesting to 569 confirm this observation for the present homogeneous flows at different Deborah 570 numbers and to investigate which flow topologies lead to the inverse process, i.e. the 571 polymer injection of kinetic energy. This is, however, beyond the scope of the present 572 work and is left for a future communication. 573

To better understand the underlying mechanisms causing this behaviour, one may also be tempted to analyse the kinetic to elastic energy transfer spectrum from the 'perspective' of the polymers, i.e. from studying the wavenumber breakdown of the elastic energy gained (loss) from (to) kinetic energy, here denoted as $T_p^{[p]}(k)$, which appears in the power balance equation for the polymer free energy (see Casciola & de Angelis 2007),

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$$G(k) + T_{p}^{[p]}(k) = E_{p}(k)/\tau.$$
(5.2)

This elastic energy transfer balance is the counterpart of (4.1) for the polymer molecules, where E_p , G, $T_p^{[p]}$ and $E_p(k)/\tau$ are the spectra of polymer free-energy, elastic energy redistribution (or elastic energy cascade), elastic-to-kinetic energy transfer and the free-energy dissipation spectrum (in general, there is an additional term in (5.2) representing the rate of change of E_p in time, which is not included since we restrict the analysis to statistically stationary turbulence). (Note that this decomposition requires a linearisation of the elastic response of the polymers, i.e. the

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elastic springs of the dumbbells are linearised and the gyration radius is neglected, both are reasonable approximations as long as the average elongation of the polymers is mild, see Fouxon & Lebedev 2003 and Casciola & de Angelis 2007.)

However, as discussed by Casciola & de Angelis (2007) the kinetic-to-elastic 591 energy transfer spectrum appearing in the kinetic energy budget, $T^{[p]}$, does not 592 have a wavenumber-to-wavenumber correspondence to its counterpart in the polymer 593 free-energy budget, $T_p^{[p]}$, even though both integrate to the net energy exchange, i.e. 594 $\int_0^\infty T^{[p]}(k) dk = \int_0^\infty T_p^{[p]}(k) dk = \sigma_{ij}^{[p]} S_{ij} \text{ (see also de Angelis, Casciola & Piva 2012).}$ 595 We compared $T_p^{[p]}(k)$ against $T^{[p]}(k)$ using our dataset 9 (see table 2; this is the 596 dataset where $L^2 = 1000^2$ and thus the linearisation is reasonable) and confirmed that, 597 although the spectra do integrate to the same value, they are very different in shape. 598 In fact, whereas $T^{[p]}$ changes sign at wavenumber $k\eta = 0.2$ (from positive to negative, 599 as can be inferred from figure 5b), its counterpart $T_n^{[p]}$ is strictly positive for all 600 wavenumbers (not shown here). This non-local character of the turbulence-polymer 601 interactions hinders any attempt to understand the change in sign of $T^{[p]}$ at high 602 wavenumbers from studying the polymer free-energy budget (5.2). 603

6. Conclusions

A comprehensive set of DNSs of statistically steady and homogeneous turbulence in viscoelastic fluids is presented for a range of rheological parameters and Reynolds numbers ($47 \le Re_{\lambda} \le 183$ and $0.10 \le De \le 2.14$). We show that the nonlinear kinetic energy transfer from low to high wavenumbers, $\Pi|_{max}$ retains the scaling $K^{3/2}/\ell$ when polymer additives are present as long as the polymers only extract energy from the turbulence at all wavenumbers. This is shown to occur at low *De*, even in situations where the polymers dissipate most of the power input and the amount of power directly removed by the polymers from low wavenumbers is larger than the power transferred by the nonlinear energy cascade to large wavenumbers.

For polymer relaxation times of the order of the eddy turnover time, i.e. $De \gtrsim 0.7$, 614 the polymers remove more energy from the low wavenumbers than they are able to 615 dissipate and transfer that energy back to the solvent at high wavenumbers which 616 is, effectively, a polymer-induced kinetic energy cascade. In these cases there is 617 a decrease in the normalised nonlinear energy transfer C_{Π} which turns out to be 618 inversely proportional to the normalised polymer energy cascade C_{ζ} . Remarkably, 619 the normalised total energy transfer, $C_{\Pi+\zeta}$ retains approximately the same numerical 620 value as the statistically stationary Newtonian reference case, where $C_{\Pi} \approx C_{\varepsilon^{[s]}} \approx 0.5$ 621 with only a mild dependence on the Reynolds number of the simulations and similar 622 for both forcing methodologies tested. 623

We conclude by noting that the fact that the polymers extract most of the energy from the large scales is particularly convenient for LES of viscoelastic flows. In stark contrast, the strong depletion of the nonlinear energy cascade hinders the direct use of the current LES models of Newtonian flows in LES of viscoelastic flows. Nevertheless, the fact that the sum of the nonlinear and polymer-induced kinetic energy cascade retains the same scaling as the nonlinear cascade in Newtonian turbulence suggests that it may be beneficial to bundle these two contributions to the subgrid stresses. Furthermore, it may be possible to adapt current Newtonian LES models to treat this total energy cascade flux as a whole.

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