
POD

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(// // //)

(POD)

(KS)

(DNS)

ergodicity

POD/SVD

POD

POD

POD

POD

POD

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Hussain .

Hussain and Reynolds . []

Hussain and Reynolds .

Ha Minh . []

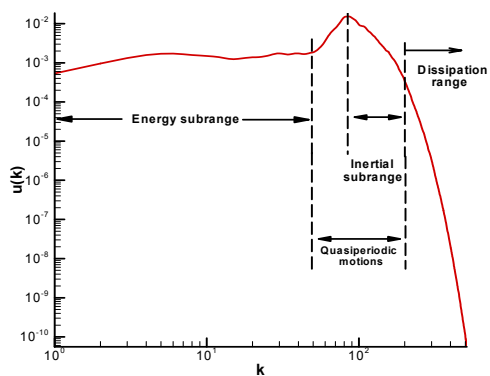
[] SDM

RANS

| | | | | |
|--|--------------------------|-----|--|----------------|
| $F(\cdot)$ | | | | |
| () | KS | | collocation | |
| | | () | [] | |
| $\varphi_k(x) = \exp\left(\frac{2\pi i k x}{L}\right)$ | | () | | POD |
| a_k | | | t | u |
| a_k^* | $a_{-k}(t) = a_k^*(t)$ | | $u = u(x, t)$ | X |
| L^2 | a_k | | X | Ω |
| | : | | Ω | |
| $(f, g) = \int_{\Omega} f(x)g^*(x)dx$ | | () | | |
| () | | | L^2 | $L^2(\Omega)$ |
| | : | | X | |
| $\dot{a}_l = \frac{2\pi l^2}{L} \left[1 - \left(\frac{2\pi l}{L}\right)^2 \right] a_l - i \sum_j j a_j a_{(l-j)}$ | | () | | $u \in X$ |
| () | () | | | |
| | () | | PDE | X |
| | K | | u | |
| 2K | K | | | |
| | | | | X |
| | | | | $\varphi_j(x)$ |
| | | | $u(x, t) = \sum_{j=1}^K a_j(t) \varphi_j(x)$ | () |
| | Crank-Nicolson | | | |
| | | | | |
| | | | $\frac{da}{dt} = F(a)$ | () |
| | Leapfrog Adams-Bashforth | | | |

rms

. []



KS (DNS)

r.m.s

r.m.s ()

. []

(SDM)

. []

()

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$$u = \{u^k\}$$

$$L^2([0,1])$$

POD

$$\max_{\varphi \in L^2([0,1])} \frac{\langle (u, \varphi)^2 \rangle}{\|\varphi\|^2}$$

()

$$L^2 \quad \|\cdot\| \quad |\cdot|$$

POD

$$\|f\| = (f, f)^{1/2}$$

()

$$\int_{\Omega} \langle u(x)u^*(x') \rangle \varphi(x') dx' = \lambda \varphi(x)$$

()

Fredholm

()

$$\{u^k\}_{k=1}^M$$

M

N

snapshot

N×N

$$R = \langle u \otimes u^* \rangle$$

()

()

N × N

POD

$$0 \leq x \leq 1$$

$$u = u(x)$$

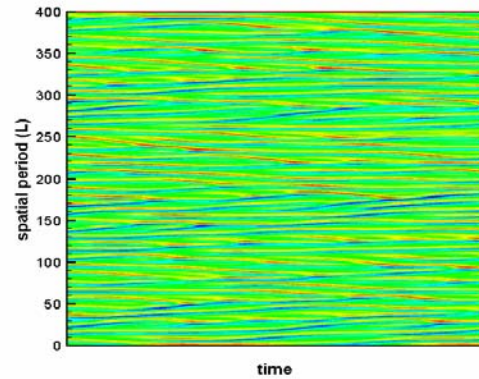
Sirovich .[]

M

M × M

φ

u



snapshot POD POD

$$\begin{aligned}
 & \quad \quad \quad V \quad U \\
 AA^T &= U \Sigma^2 U^T & \varphi &= \sum_{k=1}^M a_k u^k & () & () \\
 A^T A &= V \Sigma^2 V^T & & & & a_k \\
 & () () & & & & : [] \\
 & \quad \quad \quad A^T A \quad A A^T & & & & \sum_{k=1}^M \frac{1}{M} (u^i, u^k) a_k = \lambda a_i \\
 A & & & & & () \\
 & & & & & u^k \quad u \\
 & & & & & \text{snapshots POD} \\
 & & & & & \text{POD} \\
 & & & & & \text{snapshots} \\
 U^T & () & & & & \text{POD} \\
 & & & & & \text{snapshot POD} \\
 U^T A &= \Sigma V^T & & & & \text{POD} \quad \text{SVD} \\
 & & & & & M \times N \\
 V^T & \quad \quad \quad M - N \quad \Sigma \quad M - N & & & & [] \\
 & & & & & \text{POD/SVD} \\
 & & & & & \text{(SVD)} \\
 : & \quad \quad \quad \text{snapshots SVD} & & & & \\
 & & & & & Q \\
 B_{(M \times M)} &= A_{(M \times N)} A_{(N \times M)}^T & & & & \\
 & & & & & A \quad U^T \\
 Q &= U^T A = \Sigma V^T & & & & A_{(M \times N)} = U_{(M \times M)} \Sigma_{(M \times N)} V_{(N \times N)}^T \\
 & & & & & () \\
 A & \quad \quad \quad Q & & & & U_{(M \times M)} \\
 & & & & & V_{(N \times N)} \quad A A^T \\
 & & & & & A^T A \\
 \sigma_i^2 &= Q_i Q_i^T & & & & \Sigma_{(M \times N)} \\
 & & & & & A \\
 & & & & & A \\
 & & & & & \sigma_i \quad V
 \end{aligned}$$

DNS

KS

KS

$$\Sigma V^T = \begin{bmatrix} \sigma_1 v_{11} & \sigma_1 v_{12} & \sigma_1 v_{13} & \dots & \dots & \sigma_1 v_{1M} \\ \sigma_2 v_{21} & \sigma_2 v_{22} & \sigma_2 v_{23} & \dots & \dots & \dots \\ \sigma_3 v_{31} & \sigma_3 v_{32} & \sigma_3 v_{33} & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots \\ \sigma_M v_{M1} & \dots & \dots & \dots & \dots & \sigma_M v_{MM} \end{bmatrix}$$

()

t=

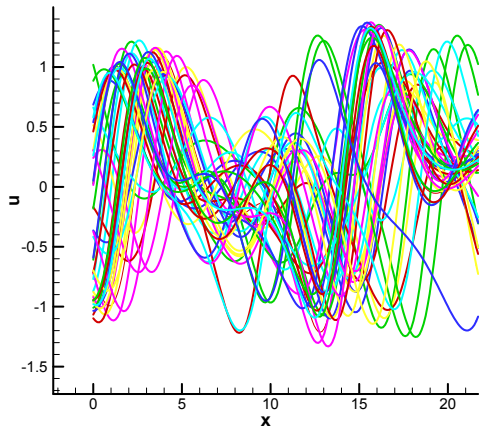
POD
KS

N =

()

POD

t=



() -
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ergodic

$\leq x \leq$ t =

[]

Q

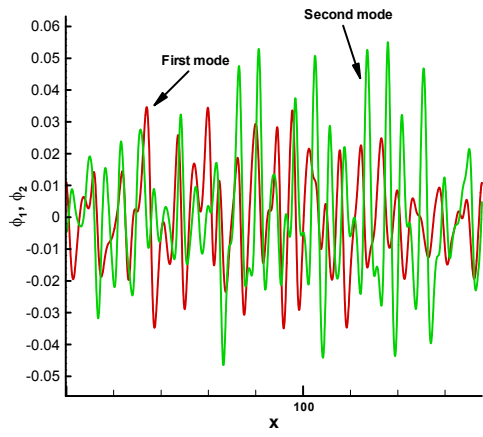
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x

POD

t =

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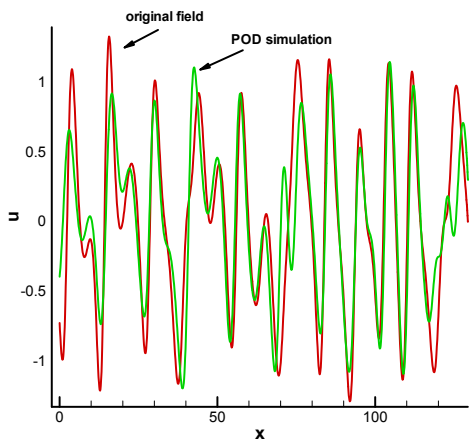


.POD :

$$E = \left(\sum_{i=1}^{K_{cut}} \lambda_i \right) / \left(\sum_{i=1}^M \lambda_i \right)$$

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.POD :

POD

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POD

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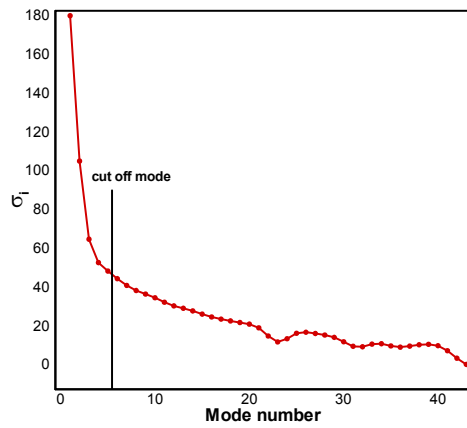
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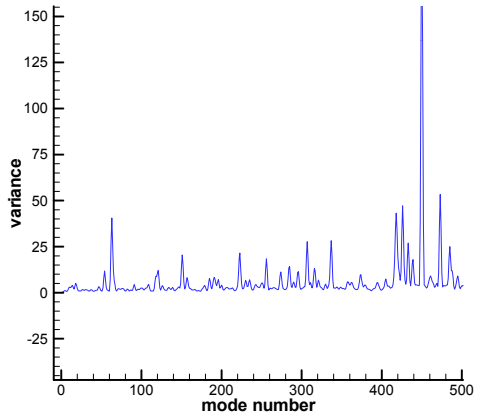
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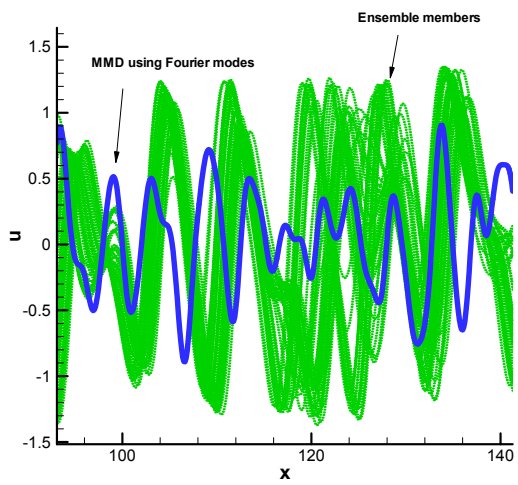
rms

KS



rms
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POD

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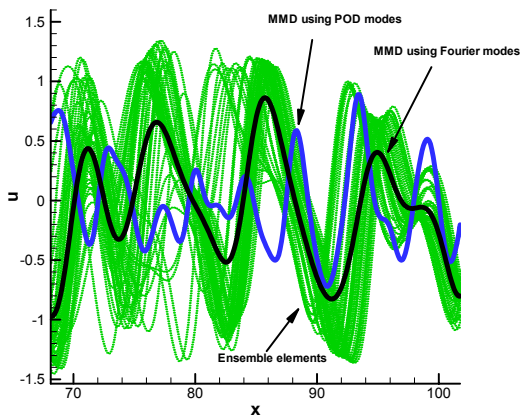
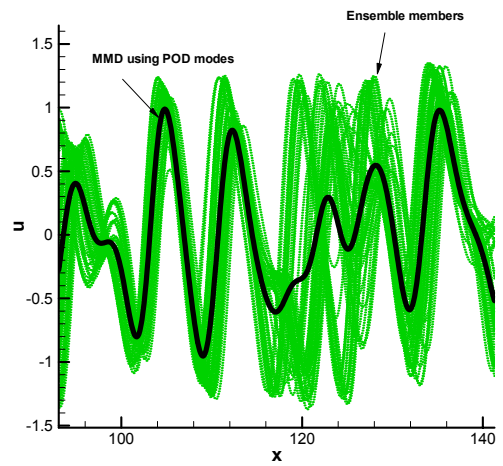
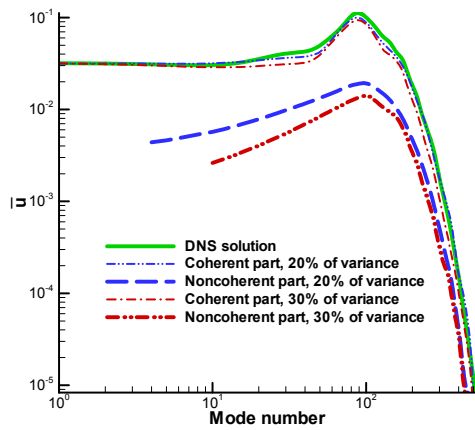
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rms

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(MMD)

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| | | | POD/SVD |
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| |) | | () |
| | ([] | | POD |
| [] | | [] | |
| POD | | POD | |
| | | POD | () |
| | POD | | |
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|---|--------------------------------|-------------------------------|
| 1 - Snapshot | 2 - Phase averaging | 3 - Ensemble averaging |
| 4 - Coherent | 5 - Non-coherent | 6 - Uncorrelated |
| 7 - Stochastic | 8 - Random | 9 - Semi-Deterministic Models |
| 10 - Large Eddy simulation | 11 - Conditional sampling | |
| 12 - Proper Orthogonal Decomposition | 13 - Autocorrelation tensor | |
| 14 - Direct Numerical simulation | 15 - Method of snapshots | |
| 16 - Singular Value Decomposition | 17 - Kuramoto-Sivashinsky | 18 - Navier Stokes Equations |
| 19 - Spatio-temporal Chaos | 20 - Spectral Galerkin Method | 21 - Phase space |
| 22 - Evolution equations | 23 - State space | 24 - Runge-Kutta method |
| 25 - Adjustable timestep | 26 - Energy range | 27 - Inertial range |
| 28 - Dissipation range | 29 - Bifurcation | |
| 30 - Probability Density Function (PDF) | 31 - Settling time | 32 - Power law decrease |
| 33 - Redistribution | 34 - Exponential decrease | |
| 35 - Semi Deterministic Methods | 36 - Variational | 37 - Kernel |
| 38 - Autocorrelation function | 39 - Similarity transformation | 40 - Statistically stationary |
| 41 - Statistically nonstationary | 42 - Chaos | 43 - Variance Threshold |
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