Contents lists available at ScienceDirect

## Chaos, Solitons and Fractals

Nonlinear Science, and Nonequilibrium and Complex Phenomena

journal homepage: www.elsevier.com/locate/chaos

# Analytic self-similar solutions of the Oberbeck–Boussinesq equations

## I.F. Barna<sup>a,b,\*</sup>, L. Mátyás<sup>c</sup>

<sup>a</sup> Wigner Research Center of the Hungarian Academy of Sciences, Konkoly-Thege út 29–33, 1121, Budapest, Hungary
 <sup>b</sup> ELI-HU Nonprofit Kft., Dugonics Tér 13, Szeged, 6720, Hungary
 <sup>c</sup> Faculty of Science, Sapientia University, Libertătii sq. 1, Miercurea Ciuc, 530104, Romania

### ARTICLE INFO

Article history: Received 20 March 2015 Accepted 5 August 2015

PACS: 47.10.ad 02.30.Jr

Keywords: Self-similar solution Oberbeck-Boussinesq equations Rayleigh-Benard convection

## ABSTRACT

In this article we will present pure two-dimensional analytic solutions for the coupled noncompressible Newtonian–Navier–Stokes — with Boussinesq approximation — and the heat conduction equation. The system was investigated from E.N. Lorenz half a century ago with Fourier series and pioneered the way to the paradigm of chaos. We present a novel analysis of the same system where the key idea is the two-dimensional generalization of the well-known self-similar Ansatz of Barenblatt which will be interpreted in a geometrical way. The results, the pressure, temperature and velocity fields are all analytic and can be expressed with the help of the error functions. The temperature field shows a strongly damped single periodic oscillation which can mimic the appearance of Rayleigh–Bénard convection cells. Finally, it is discussed how our result may be related to nonlinear or chaotic dynamical regimes.

simpler and transparent.

© 2015 Elsevier Ltd. All rights reserved.

## 1. Introduction

The investigation of the dynamics of viscous fluids has a long past. Enormous scientific literature is available from the last two centuries for fluid motion even without any kind of heat exchange. Thanks to new exotic materials like nanotubes, heat conduction in solid bulk phase (without any kind of material transport) is an other quickly growing independent research area as well. The combination of both processes is even more complex which lacks general existence theorems for unique solutions. The most simple way to couple these two phenomena together is the Boussinesq [1] approximation which is used in the field of buoyancy-driven flow (also known as natural convection). It states that density differences are sufficiently small to be neglected, except where they appear in terms multiplied by g, the acceleration due to gravity. The main idea of the Boussinesq approxima

\* Corresponding author. Tel.: ++3613922223504. E-mail address: barna.imre@wigner.mta.hu (I.F. Barna). investigation a flow of, say, warm and cold waters with densities  $\rho_1$  and  $\rho_2$  are considered, the difference  $\Delta \rho = \rho_1 - \rho_2$ is negligible and one needs only a single density  $\rho$ . It can be shown with the help of dimensional analysis, under these circumstances, the only sensible way that acceleration due to gravity g should enter into the equations of motion is in the reduced gravity  $g' = g(\rho_1 - \rho_2)$ . The corresponding dimensionless numbers for such flows are the Richardson and

tion is that the difference in inertia is negligible but gravity is sufficiently strong to make the specific weight appreciably

different between the two fluids. When the Boussinesq ap-

proximation is used than no sound wave can be described in

oceanic circulations, atmospheric fronts or katabatic winds),

industry (fume cupboard ventilation or dense gas disper-

sion), and the built environment (like central heating, natu-

ral ventilation). The approximation is extremely accurate for

such flows, and makes the mathematics and physics much

The advantage of the approximation arises because when

Boussinesq flows are quite common in nature (such as

the fluid, because sound waves move via density variation.







Rayleigh numbers. The used mathematics is therefore much simpler because the density ratio ( $\rho_1/\rho_2$  a dimensionless number) is exactly one and does not affect the features of the investigated flow system.

In the following we analyze the dynamics of a twodimensional viscous fluid with additional heat conduction mechanism. Such systems were first investigated by Boussinesq [1] and Oberbeck [2] in the 19th century. Oberbeck used a finite series expansion. He developed a model to study the heat convection in fluids taking into account the flow of the fluid as a result of temperature difference. He applied the model to the normal atmosphere.

More than half a century later Saltzman [3] tried to solve the same model with the help of Fourier series. At the same time Lorenz [4] analyzed the solution with computers and published the plot of a strange attractor which was a pioneering results and the advent of the studies of chaotic dynamical systems. The literature of chaotic dynamics is enormous but a modern basic introduction can be found in [5].

Later till to the first beginning years of the millennium [4] Lorenz analyzed the final first order chaotic ordinary differential equation (ODE) system with different numerical methods. This ODE system becomes an emblematic object of chaotic systems and attracts much interest till today [6].

On the other side critical studies came to light which go beyond the simplest truncated Fourier series. Curry for example gives a transparent proof that the finite dimensional approximations have bounded solutions [7]. Roy and Musielak [8] in three papers analyzed large number of truncated systems with different kinds and found chaotic and periodic solutions as well. The messages of these studies will be shortly mentioned later.

In our study we apply a completely different investigation approach, namely the two-dimensional generalization of the self-similar Ansatz which is well-known for one dimension from more than half a century [9–11]. This generalized Ansatz was successfully applied to the three dimensional compressible and non-compressible Navier–Stokes equations [12,13] from us in the last years. We investigated one dimensional Euler equations with heat conduction as well [14] which can be understood as the precursor of the recent study.

To our knowledge this kind of investigation method was not yet applied to the Oberbeck–Boussinesq (OB) system. In the next section we outline our theoretical investigation together with the results. The paper ends with a short summary.

## 2. Theory and results

We consider the original partial differential equation(PDE) system of Saltzman [3] to describe heat conduction in a two dimensional viscous incompressible fluid. In Cartesian coordinates and Eulerian description these equations have the following form:

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} + w \frac{\partial u}{\partial z} + \frac{\partial P}{\partial x} - v \left( \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial z^2} \right) = 0,$$
  
$$\frac{\partial w}{\partial t} + u \frac{\partial w}{\partial x} + w \frac{\partial w}{\partial z} + \frac{\partial P}{\partial z} - eGT_1 - v \left( \frac{\partial^2 w}{\partial x^2} + \frac{\partial^2 w}{\partial z^2} \right) = 0,$$

$$\frac{\partial T_1}{\partial t} + u \frac{\partial T_1}{\partial x} + w \frac{\partial T_1}{\partial z} - \kappa \left( \frac{\partial^2 T_1}{\partial x^2} + \frac{\partial^2 T_1}{\partial z^2} \right) = 0,$$
  
$$\frac{\partial u}{\partial x} + \frac{\partial w}{\partial z} = 0,$$
 (1)

where *u*, *w*, denote respectively the *x* and *z* velocity coordinates,  $T_1$  is the temperature difference relative to the average  $(T_1 = T - T_{av})$  and *P* is the scaled pressure over the density . The free physical parameters are v, e, G,  $\kappa$  kinematic viscosity, coefficient of volume expansion, acceleration of gravitation and coefficient of thermal diffusivity. (To avoid further misunderstanding we use G for gravitation acceleration and g which is reserved for a self-similar solution.) The first two equations are the Navier-Stokes equations, the third one is the heat conduction equation and the last one is the continuity equation all are for two spatial dimensions. The Boussinesq approximation means the way how the heat conduction is coupled to the second NS equation. Chandrasekhar [15] presented a wide-ranging discussion of the physics and mathematics of Rayleigh-Benard convection along with many historical references.

Every two dimensional flow problem can be reformulated with the help of the stream function  $\Psi$  via  $u = \Psi_y$  and  $v = -\Psi_x$  which automatically fulfills the continuity equation. The subscripts mean partial derivations. After introducing dimensionless quantities the system of (1) is reduced to the next two PDEs

$$\begin{aligned} (\Psi_{XX} + \Psi_{yy})_t + \Psi_X(\Psi_{XXZ} + \Psi_{yyZ}) - \Psi_Z(\Psi_{XXX} + \Psi_{ZZX}) \\ -\sigma \left(\theta_X - \Psi_{XXXX} - \Psi_{ZZZZ} - 2\Psi_{XXZZ}\right) &= 0, \\ \theta_t + \Psi_X \theta_Z - \Psi_Z \theta_X - R\Psi_X - \left(\theta_{XX} + \theta_{ZZ}\right) &= 0, \end{aligned}$$
(2)

where  $\Theta$  is the scaled temperature,  $\sigma = \nu/\kappa$  is the Prandtl number and  $R = \frac{GeH^3 \Delta T_0}{\kappa \nu}$  is the Rayleigh number and H is the height of the fluid. A detailed derivation of (2) can be found in [3].

All the mentioned studies in the introduction, investigated these two PDEs with the help of some truncated Fourier series, different kind of truncations are available which result different ordinary differential equation (ODE) systems. The derivation of the final non-linear ODE system from the PDE system can be found in the original papers [3,4]. Bergé et al. [16] contains a slightly different development of the Lorenz model equations, and in addition, provides more details on how the dynamics evolve as the reduced Rayleigh number changes. The book of Sparrow [17] gives a detailed treatment of the Lorenz model and its behavior as well. Hilborn [18] presents the idea of the derivation in a transparent and easy way. Therefore, we do not mention this derivation in our manuscript.

Some truncations violates energy conservation [6] and some not. Roy and Musiliak [8] in his exhausting three papers present various energy-conserving truncations. Some of them contain horizontal modes, some of them contain vertical modes and some of them both kind of modes in the truncations. All these models show different features some of them are chaotic and some of them — in well-defined parameter regimes — show periodic orbits in the projections of the phase space. This is a true indication of the complex nature of the original flow problem. It is also clear that the Fourier



**Fig. 1.** A self-similar solution of Eq. (3) for  $t_1 < t_2$ . The presented curves are Gaussians for regular heat conduction.

expansion method which is a 200 year old routine tool for linear PDEs fails for a relevant non-linear PDE system.

Therefore, we apply another investigation method which is common for non-linear PDEs. At first we introduce the two dimensional generalization of the self-similar Ansatz

$$\nu(x,t) = t^{-\alpha} f\left(\frac{x}{t^{\beta}}\right) := t^{-\alpha} f(\eta)$$
(3)

where v(x, t) can be an arbitrary variable of a PDE and t means time and x means spatial dependence. The similarity exponents  $\alpha$  and  $\beta$  are of primary physical importance since  $\alpha$  represents the rate of decay of the magnitude v(x, x)*t*), while  $\beta$  is the rate of spread (or contraction if  $\beta < 0$ ) of the space distribution for t > 0. The most powerful result of this Ansatz is the fundamental or Gaussian solution of the Fourier heat conduction equation (or for Fick's diffusion equation) with  $\alpha = \beta = 1/2$ . These solutions are exhibited on Fig. 1 for time-points  $t_1 < t_2$ . This transformation is based on the assumption that a self-similar solution exists, i.e., every physical parameter preserves its shape during the expansion. Self-similar solutions usually describe the asymptotic behavior of an unbounded or a far-field problem; the time t and the space coordinate *x* appear only in the combination of  $f(x/t^{\beta})$ . It means that the existence of self-similar variables implies the lack of characteristic lengths and times. These solutions are usually not unique and do not take into account the initial stage of the physical expansion process. It is also transparent from (3) that to avoid singularity at t = 0 the following transformation  $\tilde{t} = t + t_0$  is valid.

There is a reasonable generalization of (3) in the form of  $v(x, t) = h(t) \cdot f[x/g(t)]$ , where h(t), g(t) are continuous functions. The choice of  $h(t) = g(t) = \sqrt{t_0 - t}$  is called the blow-up solution, which means that the solution becomes infinity after a well-defined finite time duration.

These kind of solutions describe the intermediate asymptotic of a problem: they hold when the precise initial conditions are no longer important, but before the system has reached its final steady state. For some systems it can be shown that the self-similar solution fulfills the source type (Dirac delta) initial condition. They are much simpler than the full solutions and so easier to understand and study in different regions of parameter space. A final reason for studying them is that they are solutions of a system of ODEs and hence do not suffer the extra inherent numerical problems of the full PDEs. In some cases self-similar solutions helps to understand diffusion-like properties or the existence of compact supports of the solution.

Finally, it is important to emphasize that the self-similar Ansatz has an important but not well-known and not rigorous connection to phase transitions and critical phenomena. Namely to scaling, universality and renormalization. As far as we know even genuine pioneers of critical phenomena like Stanley [19] have analyzed and made some progress, although to rigorous clear-cut definitions of these concepts one can add something more. We feel that all have a common root. The starting point could be the generalized homogeneous function like the Gibbs potential  $G_s(H, \epsilon)$  for a spin system. Close to the critical point the scaling hypothesis can be expressed via the following mathematical rule  $G_{s}(\lambda^{a}H, \lambda^{b}\epsilon) = \lambda G_{s}(H, \epsilon)$ . Where *H* is the order parameter the magnetic field and  $\epsilon$  is the reduced temperature, *a*, *b* are the critical exponents. The same exponents mean the same universality classes. The equation gives the definition of homogeneous functions. Empirically, one finds that all systems in nature belong to one of a comparatively small number of such universality classes. The scaling hypothesis predicts that all the curves of this family  $M(H, \epsilon)$  can be "collapse" onto a single curve provided one plots not M versus  $\epsilon$  but rather a scaled M (M divided by H to some power) vs a scaled  $\epsilon$  ( $\epsilon$ divided by *H* to the appropriate power). The renormalization approach to critical phenomena leads to scaling. In renormalization the exponent is called the scaling exponent. The scaling principle can be also found in the study of networks [20] and in research related to neural networks [21]. We hope that this small turn-out helps the reader to a much better understanding of our approach.

Let us introduce the two dimensional generalization of the self-similar Ansatz (3) which might have the general form of

$$\nu(x, z, t) = t^{-\alpha} f\left(\frac{F(x, z)}{t^{\beta}}\right)$$
(4)

where F(x, z) could be understood as an implicit parameterization of a one-dimensional space curve with continuous first and second derivatives. In our former studies [12,13] we explain in heavy details that for the Navier–Stokes type of non-linearity unfortunately only the F(x, z) = x + z + c function is valid in Cartesian coordinates which is a straight line. It basically comes from the symmetry properties of the lefthand of the NS equation. Only this function fulfills the following relation  $u_x = u_z$ . (Other locally orthogonal coordinate systems e.q. spherical are not investigated yet.)

We may investigate both dynamical systems, the original hydrodynamical (1) or the other one (2) which is valid for the stream functions.

Similar to the former studies [3,4] try to solve the PDEs for the dimensionless stream and temperature functions in the form of

$$\Psi = t^{-\alpha} f(\eta), \ \theta = t^{-\epsilon} h(\eta), \ \eta = \frac{x+z}{t^{\beta}}.$$
(5)

Unfortunately, after some algebra it becomes clear that the constraints which should fix the values of the exponents become contradictory, therefore no unambiguous ODE can be derived. This means that the PDE of the stream function and the dimensionless temperature do not have self-similar solutions. In other words these functions have no such a diffusive property which could be investigated with the selfsimilar Ansatz, which is a very instructive example of the applicability of the trial function of (5). Our experience shows that, most of the investigated PDEs have a self-similar ODE system and this is a remarkable exception.

Now investigate the original hydrodynamical system with the next Ansatz

$$u(\eta) = t^{-\alpha} f(\eta), \quad w(\eta) = t^{-\delta} g(\eta),$$
  

$$P(\eta) = t^{-\epsilon} h(\eta), \quad T_1(\eta) = t^{-\omega} l(\eta), \quad (6)$$

where the new variable is  $\eta = (x + z)/t^{\beta}$ . All the five exponents  $\alpha$ ,  $\beta$ ,  $\delta$ ,  $\epsilon$ ,  $\omega$  are real numbers. (Solutions with integer exponents are the self-similar solutions of the first kind and sometimes can be obtained from dimensional considerations.) The *f*, *g*, *h*, *l* objects are called the shape functions of the corresponding dynamical variables.

After some algebraic manipulations the following constrains are fixed among the self-similarity exponents :  $\alpha = \delta = \beta = 1/2$ ,  $\epsilon = 1$  and  $\omega = 3/2$  which are called the universality relations. At this point it is worth to mention that now all the exponents have a fix numerical value which simplifies the structure of the solutions. There is no free exponential parameter in the original dynamical system, like an exponent in the equation of state. As an example we mention one of our former study where the compressible NS equation was investigated [13] with a free parameter which described different materials.

These universality relations dictate the corresponding coupled ODE system which has the following form of

$$-\frac{f}{2} - \frac{f'\eta}{2} + ff' + gf' + h' - 2\nu f'' = 0,$$
  

$$-\frac{g}{2} - \frac{g'\eta}{2} + fg' + gg' + h' - eGl - 2\nu g'' = 0,$$
  

$$-\frac{3l}{2} - \frac{l'\eta}{2} + fl' + gl' - 2\kappa l'' = 0,$$
  

$$f' + g' = 0.$$
(7)

From the last (continuity) equation we automatically get the f + g = c and f'' + g'' = 0 conditions which are necessary in the following. For the sake of simplicity we consider the c = 0 case in the following. If  $c \neq 0$  then the Eq. (8) is slightly modified and the results are the KummerM and KummerU functions, but the shape of the functions remains the same which is crucial for the forthcoming analysis. Going through a straightforward derivation the next single ODE for the shape function of the temperature distribution can be separated

$$2\kappa l'' + \frac{l'\eta}{2} + \frac{3l}{2} = 0.$$
 (8)



**Fig. 2.** Different shape functions of the temperature Eq. (9) as a function of  $\eta$  for different thermal diffusivity. The integration constants are  $c_1 = c_2 = 1$  the same for all the three curves. The solid the dashed and the dotted lines are for  $\kappa = 1, 2, 5$ , respectively.

The solution is

$$l = c_1 \left[ 4 erfi \left( \frac{\sqrt{2}\eta}{4\sqrt{\kappa}} \right) \sqrt{2\pi} \left( \kappa - \frac{\eta^2}{4} \right) e^{-\frac{\eta^2}{8\kappa}} + 4\sqrt{\kappa} \eta \right]$$
$$+ c_2 e^{-\frac{\eta^2}{8\kappa}} (4\kappa - \eta^2)$$
(9)

where  $c_1$ ,  $c_2$  are free integration constants. The *erfi* means the imaginary error function defined via the integral  $2/\sqrt{\pi} \int_0^x exp(x^2) dx$  for more details see [22]. It is interesting, that the temperature distribution is separated from the other three dynamical variables an does not depend on the viscosity coefficients as well. We may say, that among the solution obtained from the self-similar Ansatz the temperature has the highest priority and this quantity defines the pressure and the velocity field. That is a remarkable feature. In a former study, where the one-dimensional Euler system was investigated with heat conduction [14] we found the opposite property, the density and the velocity field were much simpler than the temperature field. Fig. 2 presents different shape functions of the temperature for different thermal diffusivity values. The first message is clear, the larger the thermal diffusivity the larger the shape function of the temperature distribution. A detailed analysis of Eq. (9) shows that for any reasonable  $\kappa$  and c values the main property of the function is not changing - has one global maximum and minimum with a strong decay for large  $\eta$ s. A second remarkable feature is the single oscillation which is not a typical behavior for self-similar solutions. We investigated numerous non-linear PDE systems till today [12-14] some of them are even not hydrodynamical [23] and never found such a property. This analysis clearly shows that at least the temperature distribution in this physical system has a singleperiod anharmonic oscillation. For a fixed time value and a well-chosen *z* the difference of values of  $\eta$  where  $l(\eta)$  yields a minima and a maxima corresponds to that  $\Delta x$  at which the temperature (and density) fluctuation may start the Bénard convection. To go a step further we may calculate the Fourier transform of the shape function, Eq. (9)  $l(\eta)$ , and if we consider  $\eta$  as a generalized time dependence we may get the generalized spectral distribution. (An analytic expression for the Fourier transform is available, which we skip now.) The first term (which is proportion to  $c_1$ ) becomes a complex function, however the general overall shape remains the same, a single-period anharmonic oscillation with a global minimum and maximum like on Fig. 2. Of course, the zero transition of the function depends on the value of  $\kappa$ . The second term of the Fourier transformed function which is proportional to  $c_2$  remains a Gaussian which is not interesting.

For completeness we give the full two dimensional temperature field as follows:

$$T_{1}(x, z, t) = c_{1}t^{-3/2} \left[ 4erfi\left(\frac{x+z}{4(\kappa t)^{1/2}}\right)\sqrt{2\pi} \times \left(\kappa - \frac{(x+z)^{2}}{4t}\right)e^{-\frac{(x+z)^{2}}{8\kappa t}} + \frac{4\sqrt{\kappa}(x+z)}{t^{1/2}} \right] + c_{2}t^{-3/2}e^{-\frac{(x+z)^{2}}{8\kappa t}} \left(4\kappa - \frac{(x+z)^{2}}{t}\right).$$
(10)

The shape function of the pressure field can be obtained from the temperature shape function via the following equation:

$$h' = \frac{eGl}{2} \tag{11}$$

with a similar solution to (9)

$$h = c_1 \left[ 2\kappa \sqrt{2\pi} eG \cdot erfi\left(\frac{\sqrt{2}\eta}{4\sqrt{\kappa}}\right) \eta e^{-\frac{\eta^2}{8\kappa}} \right] + c_2 2eG\kappa \eta e^{-\frac{\eta^2}{8\kappa}} + c_3,$$
(12)

this can be understood that the derivative of the pressure is proportional to the temperature (Fig. 3). With the known numerical value of the exponent  $\epsilon = 1$  the scaled pressure field can be expressed as well  $P(x, z, t) = t^{-1}h([x+z]/t^{-1/2})$ . Note, the difference between the  $\omega$  and the  $\epsilon$  exponents, which are responsible for the different asymptotic decays. The temperature field has a stronger damping for large  $\eta$  than the pressure field. (It is worth to mention that for the three dimensional NS equation, without any heat exchange the decay exponent of the pressure term is also different to the velocity field [12].)

At last the ODE for the shape function of the velocity component z reads

$$4\nu g'' + g'\eta + g + eGl = 0$$
(13)

which directly depends on the temperature on  $l(\eta)$  and all the physical parameters v, e, G,  $\kappa$ , of course. In contrast to the pressure and temperature field there is no closed solutions available for a general parameter set. The formal, most general solution is

$$g = \tilde{c}_2 e^{-\frac{\eta^2}{8\nu}} + e^{-\frac{\eta^2}{8\nu}} \left\{ \int \frac{1}{4\nu} \left[ \left( \tilde{c}_1 - 4eG\kappa c_2 \eta e^{-\frac{\eta^2}{8\kappa}} - 4eG\kappa \sqrt{2\pi} c_1 erfi \left( \frac{\sqrt{2}\eta}{4\sqrt{\kappa}} \right) \eta e^{-\frac{\eta^2}{8\kappa}} \right) e^{\frac{\eta^2}{8\nu}} \right] d\eta \right\}$$
(14)



**Fig. 3.** Different shape functions of the pressure Eq. (12) as a function of  $\eta$  for different thermal diffusivity. The integration constants are taken  $c_1 = c_2 = 1$  for all the three curves. We fixed the value of eG = 1 as well. The solid, the dashed and the dotted lines are for  $\kappa = 1, 2, 5$  numerical values, respectively.

where  $\tilde{c}_1$  and  $\tilde{c}_2$  are the recent integration constants. Note, that the integral can be analytically evaluated if and only if  $\nu = \kappa$  which is a great restriction to the physical system. We skip this solution now. The other way is to fix  $c_1 = 0$  and let  $\kappa$  and  $\mu$  free. The solution has the next form of

$$g = \tilde{c}_1 e^{-\frac{\eta^2}{8\nu}} erf\left(\frac{\eta}{4}\sqrt{-\frac{2}{\nu}}\right) + \tilde{c}_2 e^{-\frac{\eta^2}{8\nu}} - \frac{4eGc_2\kappa^2 e^{-\frac{\eta^2}{8\kappa}}}{\kappa - \nu}.$$
 (15)

Note, that now the  $\nu \neq \kappa$  condition is obtained. The  $\tilde{c}_1$  and  $\tilde{c}_2$  are the recent integration constants as above, it is interesting that if both of them are set to zero, the solution is still not trivial. For a physical system the kinematic viscosity  $\nu > 0$  is always positive, therefore in the case of  $\tilde{c}_1 \neq 0$  the solution becomes complex. Fig. 4 shows the shape function of the z velocity component. It is clear that the real part is a Gaussian function and the complex part is a Gaussian distorted with an error function, which is an interesting final result. In the literature we can find system which shows similarities like the work of Ernst et al. [24] who presented a study where a the asymptotic normalized velocity autocorrelation function calculated from the linearized Navier–Stokes equation has an error function shape.

At this point we investigate how our results can be interrelated to other general concepts which are more familiar for scientists in the field of chaotic dynamics. In turbulence studies the quantity of enstrophy is defined in the following form:

$$\mathcal{E}(\mathbf{u}) = \frac{1}{2} \int_{S} (\nabla \times \mathbf{u})^2 dS$$
(16)

where **u** is the flow velocity vector and  $\nabla \times \mathbf{u}$  is the vorticity. Physically, enstrophy can be interpreted as another type of potential density or more correctly, the quantity related



**Fig. 4.** The shape functions of the z velocity field  $g(\eta)$  Eq. (15) as a function of  $\eta$ . The solid line is the real and the dotted is the complex part. All the integration constants are taken  $\tilde{c}_1 = \tilde{c}_2 = c_2 = 1$ . The physical constant eG = 1 as well. The  $\kappa = 0.04$  and  $\nu = 0.8$ .

to kinetic energy in the flow model that corresponds to dissipation effects. The integral has to be taken over a closed surface. Taken into account the incompressibility condition in two spatial dimensions the enstrophy can be computed by

$$\mathcal{E}(\mathbf{u}) = \frac{1}{2} \int_{S} |\nabla \mathbf{u}|^2 dS.$$
(17)

In the theory of 2D turbulence it is well accepted that enstrophy is the relevant quantity in small-scale turbulence according to energy in the 3D case. In 2D enstrophy is a conserved quantity but in 3D not. According to a new-classical theory proposed in 1967 Kraichnan [26] there will be for viscosity  $\nu \rightarrow 0$  an ultraviolet range with constant mean enstrophy flux  $\mathcal{E}(\mathbf{u})$ . His theory also predicts that the spectrum of the enstrophy cascade is proportional to  $\mathcal{E}(\mathbf{u})^{2/3}k^{-3}$  where *k* means the wave number. Similarly, the energy integral of the system is

$$E(t, \mathbf{u}) = \frac{1}{2} \int_{S} \mathbf{u}^2 dS.$$
(18)

In our case the integrands of both quantities can be easily computed from the analytic velocity field described via the shape function Eq. (15) and the exponents. Just neglecting all the irrelevant constants the enstrophy density is proportional to the following function with the corresponding time and spatial dependences

$$|\nabla \mathbf{u}|^2 \propto \frac{(x+z)^2 e^{\frac{(x+z)^2}{t}}}{t^4} \nu \left(1 - erf\left[\frac{x+z}{t}\right] + erf\left[\frac{x+z}{t}\right]^2\right)$$
(19)

At this point we may investigate two physically different and relevant quantities. The final enstrophy density function depends on x,z,t. We may calculate two different Fourier transformations. The first one, is the classical  $\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} exp(i\omega t) |\nabla \mathbf{u}(x, z, t)|^2 dt$  which gives us the frequency spectra. For (19) the transformation can be evaluated analytically only for the first term getting the MeijerG function in the form of  $4i\sqrt{\frac{2}{\pi}}\omega MeijerG$  [{{}, {}}, {}, {{1/2, 3/2, 2}, {0}}, ((x + z)^4\omega^2)/16] function.

To find a comparison to turbulence studies, the other Fourier transformation  $\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} exp(ixk_x) |\nabla \mathbf{u}(x, z, t)|^2 dx$  is more relevant and gives us the wave number distribution. Only the first term of Eq. (19) can be evaluated analytically giving the next proportionality factor of  $-Exp\left(-\frac{k^2t}{4}\right)(2-k^2t)$ . Compared to the Kraichnan 2D enstrophy cascade result  $\mathcal{E}^{2/3}k^{-3}$  this is a short range distribution.

As a very last step we investigate how to couple our results to some additional conceptions which are well-known for chaos studies. The first order Lorenz differential equation system can be generalized to fractional derivatives [25]. For such systems chaoticity, bifurcations, intermittency etc. and all the classical dynamical properties can be studied in details. Regarding intermittency, it is the irregular alternation of phases of apparently periodic and chaotic dynamics (Pomeau-Manneville dynamics), or different forms of chaotic dynamics (crisis-induced intermittency) [27]. We consider the original hydrodynamical system – which is a PDE - and the derived an ODE system (7) which is analytic. We also expect less regular behavior when the Reynolds number increases. A possible high Reynolds number emerges from low values of viscosity. As one can see in Eq. (14), if the kinematic viscosity tends to zero, then divergences appear in the expression of velocity field. Where the analytic description reaches its limits, there a more complex dynamics may emerge, as it is the chaotic dynamics or turbulence.

Our original PDE system contains no Reynolds averaging procedure therefore no considerations are given for the average and the fluctuating part of the velocity, pressure and temperature [28]. In a natural sense that would be a proper way to generalize the recent model eg. considering the popular  $k - \epsilon$  turbulence model which would add two additional diffusion-like PDEs. It is very probable that such a system could have self-similar or other complex solutions as well. Testing such models is our long-term purpose.

## 3. Summary

We investigated the classical OB equation which is the starting point of countless dynamical and chaotic systems. Instead of the usual Fourier truncation method we applied the two-dimensional generalization of the self-similar Ansatz and found a coupled non-linear ODE system which can be solved with guadrature. The main result is that even these kind of solutions - build up from error functions show some oscillating behavior. The shape of the velocity distribution may help us to explain how Rayleigh-Bénard convection cells emerge. The resulting expressions show the decay of temperature and pressure fluctuations and velocity field in time. The enstrophy flux density was calculated and compared to 2D enstrophy cascade models as well. The question of fractional derivatives, intermittency of chaos are addressed as well. Due to our knowledge certain parts of the climate models are based on the OB equations therefore our results might be an interesting sign to climate experts.

### Acknowledgments

This work was supported by the Hungarian OKTA NK 101438 grant. We thank for Prof. Barnabás Garai for useful discussions and comments.

#### References

- [1] Boussinesq MJ. Rendus Acad Sci (Paris) 1871;72(755).
- [2] Oberbeck A. Ann Phys Chem Neue Folge 1879;7(271).
- [3] Saltzman B. J Atmos Sci 1962;19(329).
- [4] Lorenz EN. J Atmos Sci 1963;20(130). ibid, 26, 636 (1969) ibid. 63, 2056 (2005)
- [5] Tél T, Gruiz M. Chaotic dynamics. Cambridge University Press; 2006.
- [6] Lainscsek C. Chaos 2012:22:013126.
- [7] Curry JH. Commun Math Phys 1978;60(193); SIAM J Math Anal 1979:10(71)
- [8] Roy D, Musielak ZE. 2007. 32, 1038 (2007) ibid, 31, 77 (2007), ibid, 33, 1064.
- Sedov L. Similarity and dimensional methods in mechanics. CRC Press; [9] 1993.
- [10] Baraneblatt GI. Similarity, self-similarity, and intermediate asymptotics. New York: Consultants Bureau; 1979.

- [11] Zel'dovich YB, Raizer YP. Physics of shock waves and high temperature hydrodynamic phenomena. New York: Academic Press; 1966.
- Barna IF. Commun Theor Phys 2011;56(745) [12]
- [13] Barna IF, Mátyás L. Fluid Dyn Res 2014;46. 055508
- [14] Barna IF, Mátyás L. Miskolc Math Notes 2013;14(785).
- [15] Chandrasekhar S. Hydrodynamic and hydrodynamic stability. New York: Dover; 1984. [chapter II]
- [16] Bergé P, Pommeau Y, Vidal C. Order within chaos. New York: J. Wiley; 1984. [Appendix D]
- [17] Sparrow C. The Lorenz equations: bifurcations, chaos, and strange attractors. New York: Springer-Verlag; 1982. [Appendix C]
- [18] Hilborn RC. Chaos and nonlinear dynamics. Oxford University Press; 2000.
- [19] Stanley HE. Rev Mod Phys 1999;71. S358
- [20] Albert R. Barabási AL. Rev Mod Phys 2002:74(47).
- [21] Mafahim JU, Lambert D, Zare M, Grigolini P. New J Phys 2015;17. 015003 [22] Abramowitz M, Stegun I. Handbook of mathematical functions. New
- York: Dover Publication., Inc.; 1970. [Eq. (7.1.1)] [23] Barna IF. Laser Phys 2014;24:086002
- [24] Ernst MH, Hauge EH, van Leeuwen [M]. Phys Rev Lett 1970;25(1254).
- [25] Peng G, Jiang Y. Physica A 2010;389:41410.
- [26] Kraichnan RH. Phys Fluids 1967;10:1417.
- [27] Pomeau Y, Manneville P. Commun Math Phys 1980;74(189).
- [28] Wilcox DC. Turbulence modeling for CFD. DCW Industries; 1993.