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# POD

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(POD)

(KS) (DNS)  
ergodicity

POD/SVD

POD

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Hussain .

Hussain and Reynolds .[ ]

Hussain and Reynolds

Ha Minh

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.[ ] SDM

RANS

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SDM  
(LES)

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Sirovich

POD

N

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SDM

$N \gg M$

M

$N \times N$

$M \times M$

POD

POD

(POD)

(SVD)

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POD

POD/SVD

[ ]

snapshots POD

[ ]

SVD

POD

POD

POD

(KS)

(DNS)

POD

POD

POD

snapshot POD/SVD

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POD

(DNS)

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$F(\cdot)$

collocation

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KS

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$$\varphi_k(x) = \exp\left(\frac{2\pi i k x}{L}\right)$$

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POD

$a_k$

$t$

$u$

$a_k^*$

$$a_{-k}(t) = a_k^*(t)$$

$$u = u(x, t)$$

$X$

$L^2$

$a_k$

$X$

$\Omega$

$\Omega$

$$(f, g) = \int_{\Omega} f(x)g^*(x)dx$$

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$L^2(\Omega)$

$L^2$

$X$

$$\dot{a}_l = \frac{2\pi l^2}{L} \left[ 1 - \left( \frac{2\pi l}{L} \right)^2 \right] a_l - i \sum_j j a_j a_{(l-j)}$$

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$u \in X$

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PDE

$X$

( )

$u$

2K

K

K

$X$

$\varphi_j(x)$

$$u(x, t) = \sum_{j=1}^K a_j(t) \varphi_j(x)$$

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Crank-Nicolson

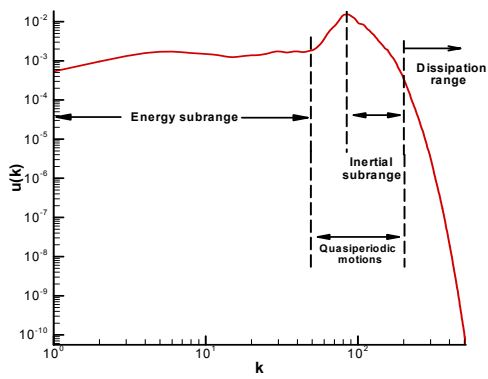
$$\frac{da}{dt} = F(a)$$

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Leapfrog Adams-Bashforth

rms

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KS (DNS)

r.m.s

r.m.s ( )

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(SDM)

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

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

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

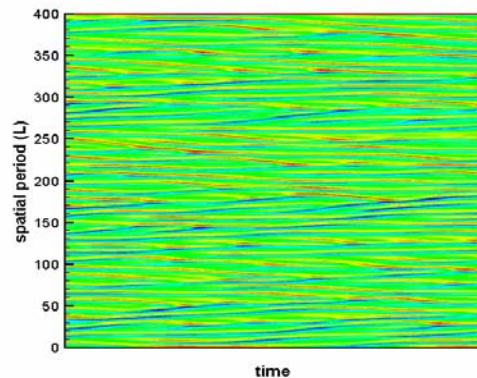
$$L^2 \quad \|\cdot\| \quad |\cdot|$$

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

snapshot POD POD

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

$$(\quad)$$

$$\{u^k\}$$

N × N

POD

$$0 \leq x \leq 1$$

$$u = u(x)$$

Sirovich .[ ]

M

M × M

$\varphi$

u

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

DNS

KS

KS

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

t=

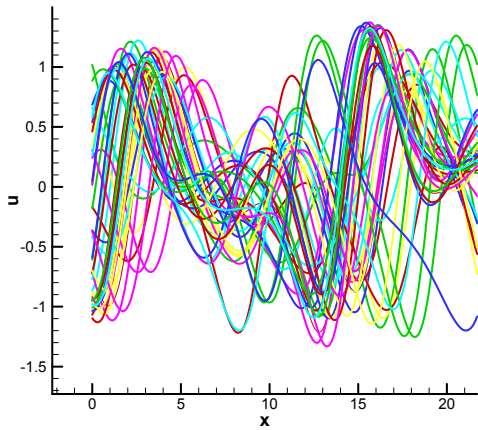
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KS

N =

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t=

POD



of SID

ergodic

$\leq x \leq$

$t =$

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Arch

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Q

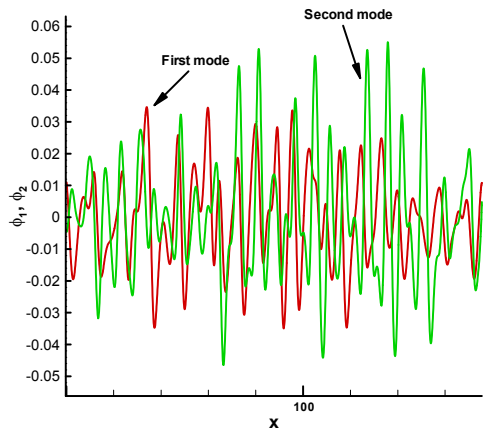
x

POD

t =

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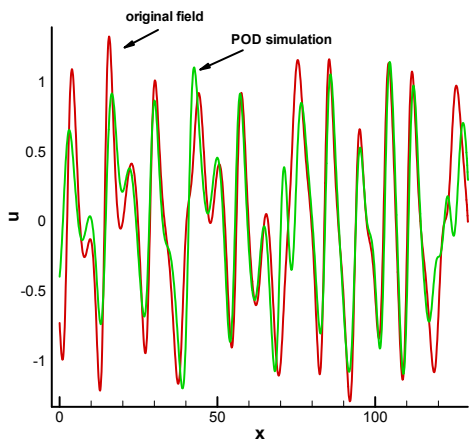


$$E = \left( \sum_{i=1}^{K_{cut}} \lambda_i \right) / \left( \sum_{i=1}^M \lambda_i \right)$$

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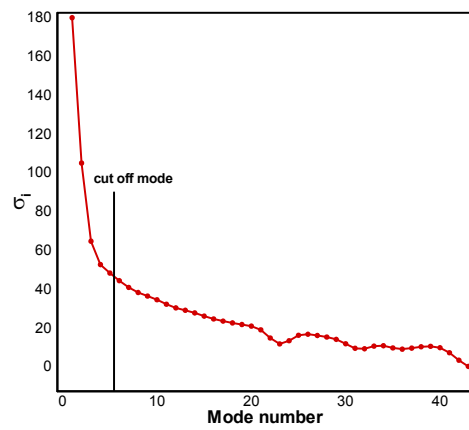
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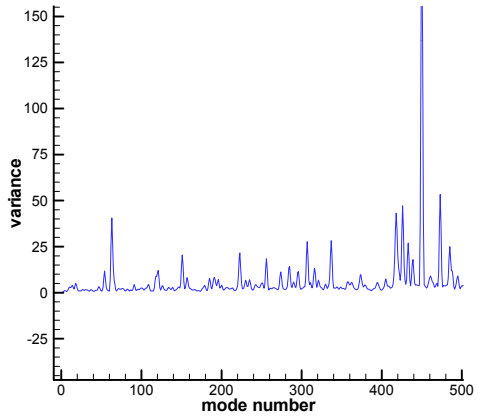
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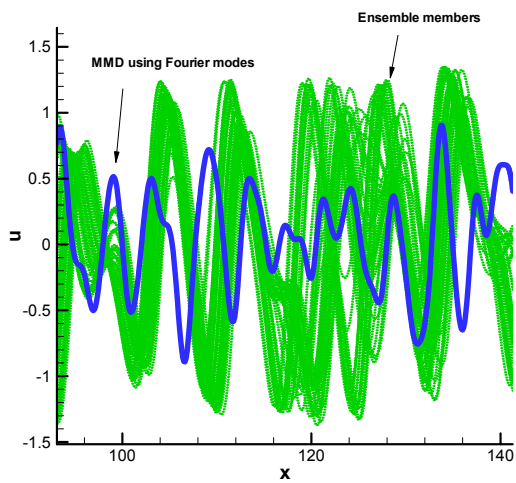
rms

KS



rms  
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t=



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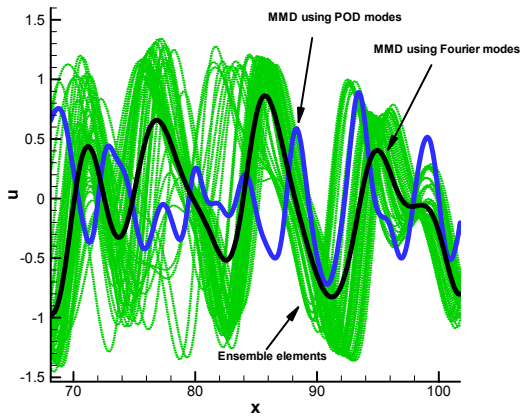
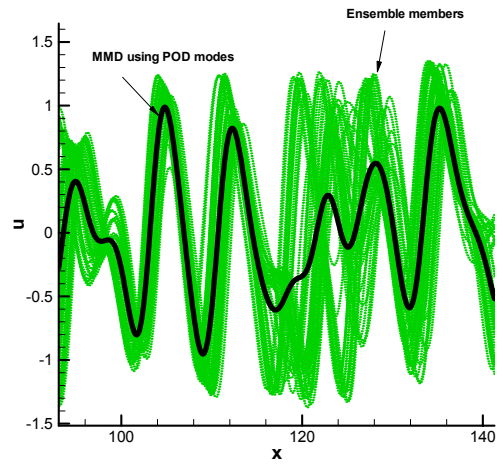
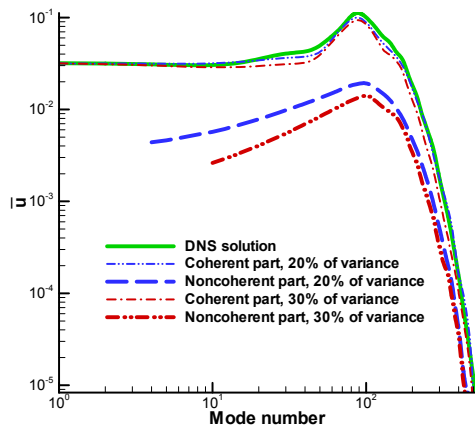
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rms

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(MMD)

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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       |