



Hidden spatiotemporal symmetries and intermittency

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Symmetries

$$\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla p, \quad \nabla \cdot \mathbf{u} = 0$$

Euler system

(valid in the inertial interval)

temporal translation: $\mathbf{u}(\mathbf{r}, t) \mapsto \mathbf{u}(\mathbf{r}, t' + t), \quad t' \in \mathbb{R};$

spatial translation: $\mathbf{u}(\mathbf{r}, t) \mapsto \mathbf{u}(\mathbf{r} + \mathbf{r}', t), \quad \mathbf{r}' \in \mathbb{R}^d;$

rotation: $\mathbf{u}(\mathbf{r}, t) \mapsto \mathbf{Q}^{-1} \mathbf{u}(\mathbf{Q} \mathbf{r}, t), \quad \mathbf{Q} \in O(d);$

Galilean transformation: $\mathbf{u}(\mathbf{r}, t) \mapsto \mathbf{u}(\mathbf{r} + \mathbf{v}t, t) - \mathbf{v}, \quad \mathbf{v} \in \mathbb{R}^d;$

**Galilean
group**

temporal scaling: $\mathbf{u}(\mathbf{r}, t) \mapsto \mathbf{u}(\mathbf{r}, t/a)/a, \quad a > 0;$

spatial scaling: $\mathbf{u}(\mathbf{r}, t) \mapsto b \mathbf{u}(\mathbf{r}/b, t), \quad b > 0,$

**spatiotemporal
scaling group**

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Dynamical system setting

Configuration space: $x = \mathbf{u}(\mathbf{r}) \in \mathcal{X}$ infinite-dimensional probability measure space $(\mathcal{X}, \Sigma, \mu)$

Flow (evolution) operator: $\Phi^t x = \mathbf{u}(\mathbf{r}, t)$ $\Phi^t : \mathcal{X} \mapsto \mathcal{X}$

Invariance of the measure: $\Phi_{\#}^t \mu = \mu$

Symmetry operators:
(at $t = 0$)

- $s_{\mathbf{s}}^{\mathbf{r}'} : \mathbf{u}(\mathbf{r}) \mapsto \mathbf{u}(\mathbf{r} + \mathbf{r}'), \quad \mathbf{r}' \in \mathbb{R}^d, \quad (\text{spatial translation})$
- $s_{\mathbf{r}}^{\mathbf{Q}} : \mathbf{u}(\mathbf{r}) \mapsto \mathbf{Q}^{-1} \mathbf{u}(\mathbf{Q} \mathbf{r}), \quad \mathbf{Q} \in O(d), \quad (\text{rotation})$
- $s_{\mathbf{g}}^{\mathbf{v}} : \mathbf{u}(\mathbf{r}) \mapsto \mathbf{u}(\mathbf{r}) - \mathbf{v}, \quad \mathbf{v} \in \mathbb{R}^d, \quad (\text{Galilean transformation})$
- $s_{\text{ts}}^a : \mathbf{u}(\mathbf{r}) \mapsto \mathbf{u}(\mathbf{r})/a, \quad a > 0, \quad (\text{temporal scaling})$
- $s_{\text{ss}}^b : \mathbf{u}(\mathbf{r}) \mapsto b \mathbf{u}(\mathbf{r}/b), \quad b > 0. \quad (\text{spatial scaling})$

Symmetry: a one-to-one measurable map $s : \mathcal{X} \mapsto \mathcal{X}$ such that
the invariance of μ implies the invariance of $s_{\#} \mu$

The measure is symmetric with respect to s if: $s_{\#} \mu = \mu$

Commutation relations

	Φ^t	$s_s^{\mathbf{r}}$	$s_r^{\mathbf{Q}}$	$s_g^{\mathbf{v}}$	s_{ts}^a	s_{ss}^b
Φ^t	$\Phi^{t_1+t_2}$	$s_s^{\mathbf{r}} \circ \Phi^t$	$s_r^{\mathbf{Q}} \circ \Phi^t$	$s_s^{\mathbf{v}t} \circ s_g^{\mathbf{v}} \circ \Phi^t$	$s_{ts}^a \circ \Phi^{t/a}$	$s_{ss}^b \circ \Phi^t$
$s_s^{\mathbf{r}}$	$\Phi^t \circ s_s^{\mathbf{r}}$	$s_s^{\mathbf{r}_1+\mathbf{r}_2}$	$s_r^{\mathbf{Q}} \circ s_s^{\mathbf{Q}\mathbf{r}}$	$s_g^{\mathbf{v}} \circ s_s^{\mathbf{r}}$	$s_{ts}^a \circ s_s^{\mathbf{r}}$	$s_{ss}^b \circ s_s^{\mathbf{r}/b}$
$s_r^{\mathbf{Q}}$	$\Phi^t \circ s_r^{\mathbf{Q}}$	$s_s^{\mathbf{Q}^{-1}\mathbf{r}} \circ s_r^{\mathbf{Q}}$	$s_r^{\mathbf{Q}_1\mathbf{Q}_2}$	$s_g^{\mathbf{Q}^{-1}\mathbf{v}} \circ s_r^{\mathbf{Q}}$	$s_{ts}^a \circ s_r^{\mathbf{Q}}$	$s_{ss}^b \circ s_r^{\mathbf{Q}}$
$s_g^{\mathbf{v}}$	$s_s^{-\mathbf{v}t} \circ \Phi^t \circ s_g^{\mathbf{v}}$	$s_s^{\mathbf{r}} \circ s_g^{\mathbf{v}}$	$s_r^{\mathbf{Q}} \circ s_g^{\mathbf{Q}\mathbf{v}}$	$s_g^{\mathbf{v}_1+\mathbf{v}_2}$	$s_{ts}^a \circ s_g^{a\mathbf{v}}$	$s_{ss}^b \circ s_g^{\mathbf{v}/b}$
s_{ts}^a	$\Phi^{at} \circ s_{ts}^a$	$s_s^{\mathbf{r}} \circ s_{ts}^a$	$s_r^{\mathbf{Q}} \circ s_{ts}^a$	$s_g^{\mathbf{v}/a} \circ s_{ts}^a$	$s_{ts}^{a_1a_2}$	$s_{ss}^b \circ s_{ts}^a$
s_{ss}^b	$\Phi^t \circ s_{ss}^b$	$s_s^{b\mathbf{r}} \circ s_{ss}^b$	$s_r^{\mathbf{Q}} \circ s_{ss}^b$	$s_g^{b\mathbf{v}} \circ s_{ss}^b$	$s_{ts}^a \circ s_{ss}^b$	$s_{ss}^{b_1b_2}$

Symmetries not commuting with the flow

$$\Phi^t \circ s_g^{\mathbf{v}} = s_s^{\mathbf{v}t} \circ s_g^{\mathbf{v}} \circ \Phi^t$$

Galilean transformation

$$\Phi^t \circ s_{ts}^a = s_{ts}^a \circ \Phi^{t/a}$$

temporal scaling

Existence of the flow operator and commutation relations are our central **assumptions**.

Part 1:

Quotient construction with respect to temporal scalings
(not taking into account Galilean transformations)

Symmetries

Symmetry group: $\mathcal{S} = \mathcal{H}_{\text{ts}} + \mathcal{G}$

$$h^a = s_{\text{ts}}^a \in \mathcal{H}_{\text{ts}} = \{s_{\text{ts}}^a : a > 0\} \quad (\text{temporal scalings})$$

$$g \in \mathcal{G} \quad (\text{spatial scalings and rotations})$$

$$\mathbf{u}(\mathbf{r}) \mapsto \mathbf{u}(\mathbf{r})/a$$

$$\mathbf{u}(\mathbf{r}) \mapsto b\mathbf{u}(\mathbf{r}/b)$$

Commutation relations:

$$h^{a_1} \circ h^{a_2} = h^{a_1 a_2},$$

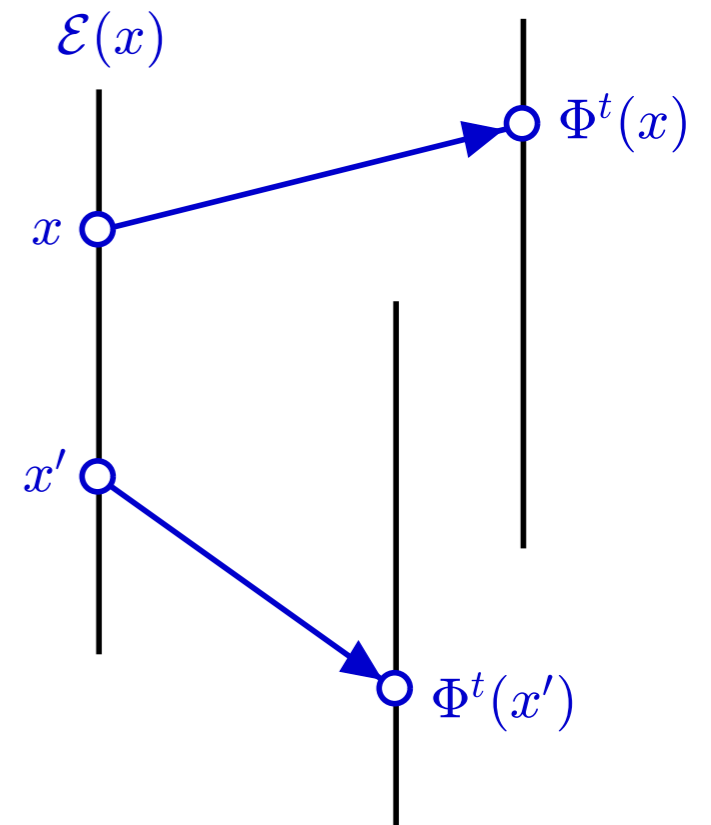
$$\Phi^t \circ g = g \circ \Phi^t, \quad g \circ h^a = h^a \circ g,$$

$$\Phi^t \circ h^a = h^a \circ \Phi^{t/a}.$$

Equivalence relation: $x \sim x' \quad \text{if} \quad x' = h^a(x), \quad a > 0$

Equivalence class: $\mathcal{E}_{\text{ts}}(x) = \{x' \in \mathcal{X} : x' \sim x\}$

quotient space



Equivalence is not flow-invariant!

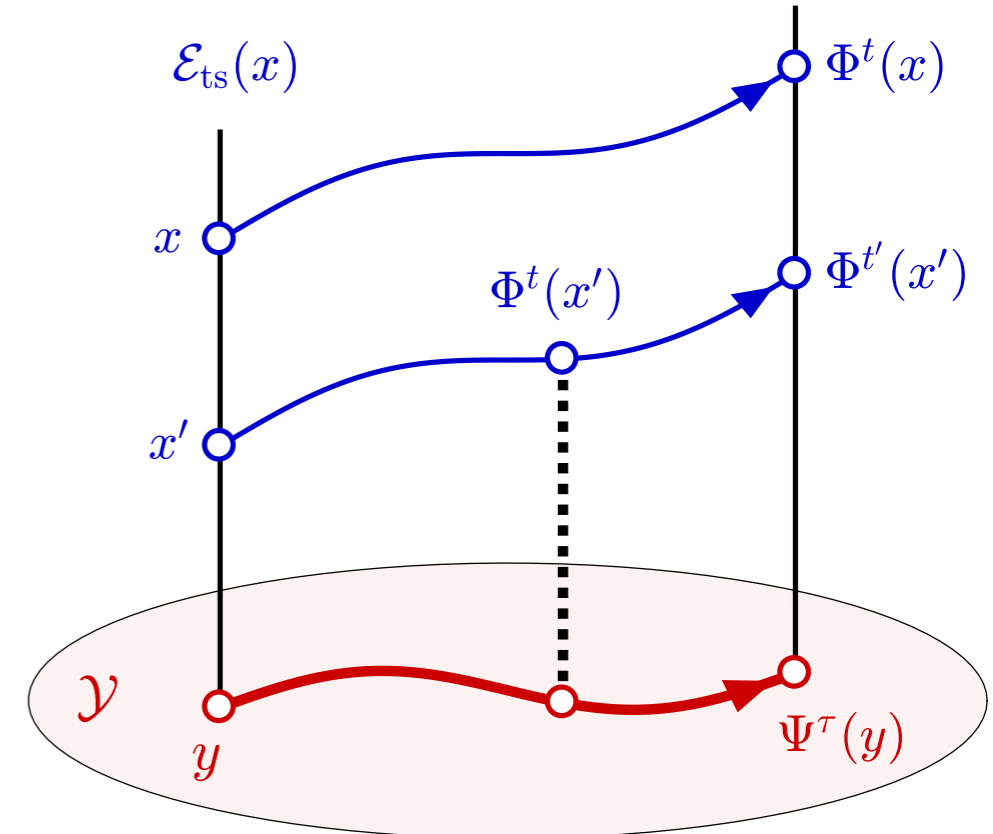
Representative set

Equivalence of evolved states:

$$\Phi^t \circ h^a = h^a \circ \Phi^{t/a}$$



$$\Phi^{t'}(x') \sim \Phi^t(x) \quad t' = at$$



time synchronization with respect to the representative set

Definition 2. We call $\mathcal{Y} \subset \mathcal{X}$ a representative set (with respect to the group \mathcal{H}_{ts}), if the following properties are satisfied. For any $x \in \mathcal{X}$, there exists a unique value $a = A(x) > 0$ such that $h^a(x) \in \mathcal{Y}$. The function $A : \mathcal{X} \mapsto \mathbb{R}_+$ is measurable with $\int A d\mu < \infty$.

Properties:

$$A \circ h^a(x) = \frac{A(x)}{a}, \quad A(y) = 1$$

Projector:

$$y = P(x) = h^{A(x)}(x)$$

Normalized system

Change of time with the relative speed $A(x)$ (ergodic theory)

Proposition 1 ([14]). *For a positive measurable function $A(x)$, one can introduce a new flow Φ_A^τ with a new time $\tau \in \mathbb{R}$ defined by the relations*

$$\Phi_A^\tau(x) = \Phi^t(x), \quad \tau = \int_0^t A \circ \Phi^s(x) ds.$$

The flow Φ_A^τ has the invariant measure μ_A , which is absolutely continuous with respect to μ as

$$\frac{d\mu_A}{d\mu} = \frac{A(x)}{\int A d\mu}.$$

Normalized flow and invariant measure

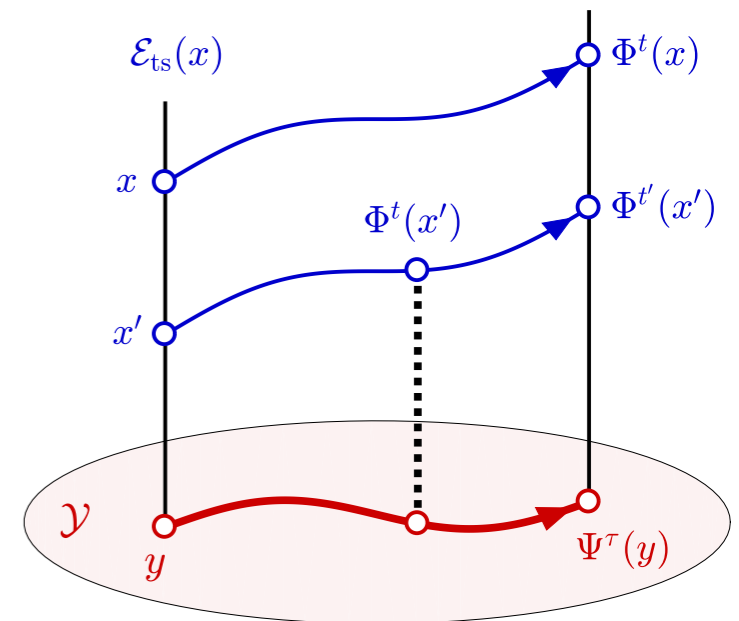
Theorem 1. *The map*

$$\Psi^\tau(y) = P \circ \Phi_A^\tau(y)$$

with $y \in \mathcal{Y}$ defines a flow in the representative set. It has the invariant probability measure

$$\nu = P_\# \mu_A.$$

The proof uses commutation relations and properties of push-forward measures.



Statistical symmetries in the normalized system

Theorem 2. Consider invariant measures μ and $g_{\#}\mu$ of the flow Φ^t for some $g \in \mathcal{G}$. We denote by ν and $g_{\star}\nu$ the corresponding invariant measures of the flow Ψ^t given by Theorem 1. Then,

$$g_{\star}\nu = (P \circ g)_{\#}\nu_C, \quad C = A \circ g,$$

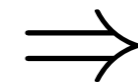
where ν_C is an absolutely continuous measure with respect to ν such that

$$\frac{d\nu_C}{d\nu} = \frac{C(y)}{\int C d\nu}.$$

For any g and $g' \in \mathcal{G}$ we have $(g' \circ g)_{\star}\nu = g'_{\star}(g_{\star}\nu)$.

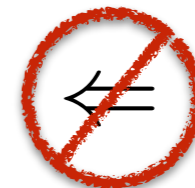
Hidden statistical scaling symmetry:

$$(h \circ g)_{\#}\mu = \mu$$



$$g_{\star}\nu = \nu$$

original



normalized

Theorem 3. Assume that the normalized measure ν from Theorem 1 is symmetric with respect to $g \in \mathcal{G}$ for some representative set: $g_{\star}\nu = \nu$. Then the same is true for any representative set.

Example: Shell model of turbulence

shells $n = 0, 1, 2, \dots$

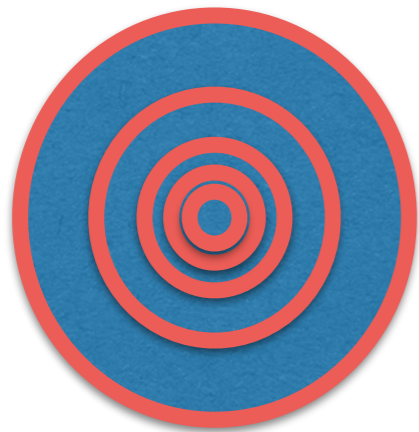
Full system:

wavenumber $k_n = 2^n$

shell velocities $u_n(t) \in \mathbb{C}$

$$\frac{du_n}{dt} = B_n - \text{Re}^{-1} k_n^2 u_n + f_n, \quad n \geq 0$$

viscosity forcing



$$B_n = \begin{cases} i(k_{n+1}u_{n+2}u_{n+1}^* - k_{n-1}u_{n+1}u_{n-1}^* + k_{n-2}u_{n-1}u_{n-2}), & n > 1; \\ i(k_2u_3u_2^* - k_0u_2u_0^*), & n = 1; \\ ik_1u_2u_1^*, & n = 0, \end{cases}$$

Ideal (inviscid, unforced) system:

$$\frac{du_n}{dt} = i(k_{n+1}u_{n+2}u_{n+1}^* - k_{n-1}u_{n+1}u_{n-1}^* + k_{n-2}u_{n-1}u_{n-2}), \quad n \in \mathbb{Z}$$

Symmetries of the ideal system:

temporal scaling: $u_n(t) \mapsto u_n(t/a)/a, \quad a > 0;$



$$h^a = s_{\text{ts}}^a$$

spatial scaling: $u_n(t) \mapsto k_m u_{n+m}(t), \quad m \in \mathbb{Z}$



$$g \in \mathcal{G}$$

Normalized system and scaling symmetry

Representative states (generalized multipliers) and change of time:

$$U_n = \frac{u_n}{A(x)} \quad A(x) = \sqrt{\sum_{n<0} k_n^2 |u_n|^2} \quad \tau = \int_0^t A \circ \Phi^s(x) ds$$

Equation of motion for the normalized system:

$$\begin{aligned} \frac{dU_n}{d\tau} = & i \left(k_{n+1} U_{n+2} U_{n+1}^* - k_{n-1} U_{n+1} U_{n-1}^* + k_{n-2} U_{n-1} U_{n-2} \right) \\ & + U_n \sum_{j<0} k_j^3 \left(2\pi_{j+1} - \frac{\pi_j}{2} - \frac{\pi_{j-1}}{4} \right), \quad \pi_j = \text{Im} \left(U_{j-1}^* U_j^* U_{j+1} \right) \end{aligned}$$

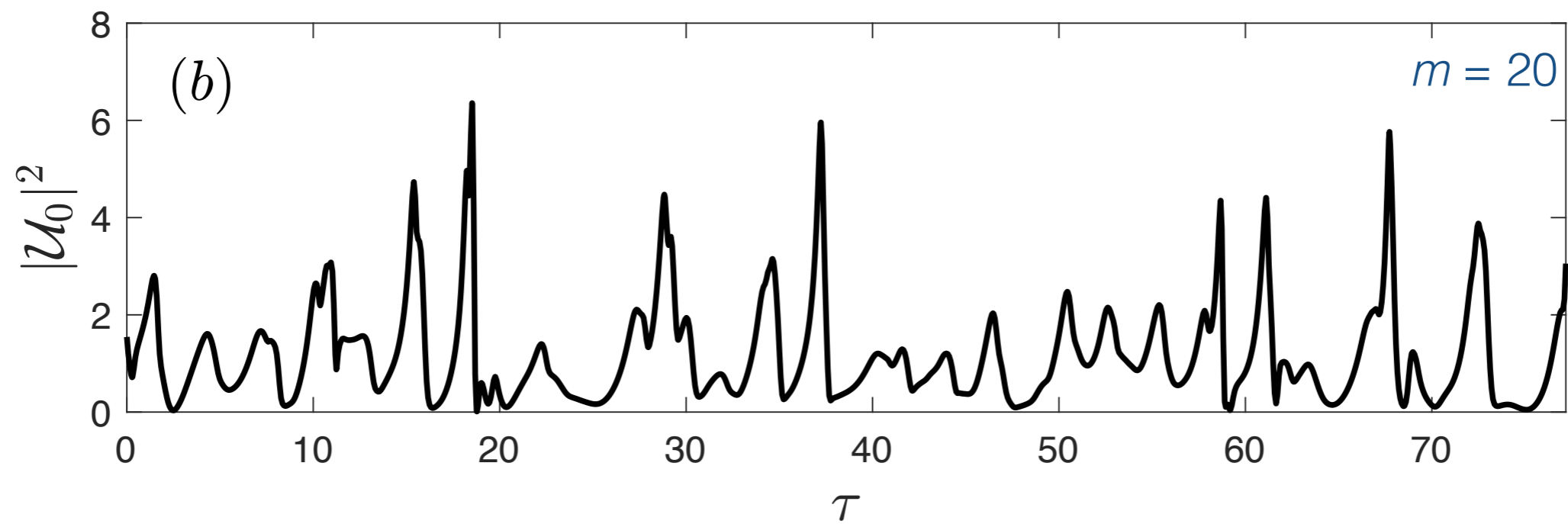
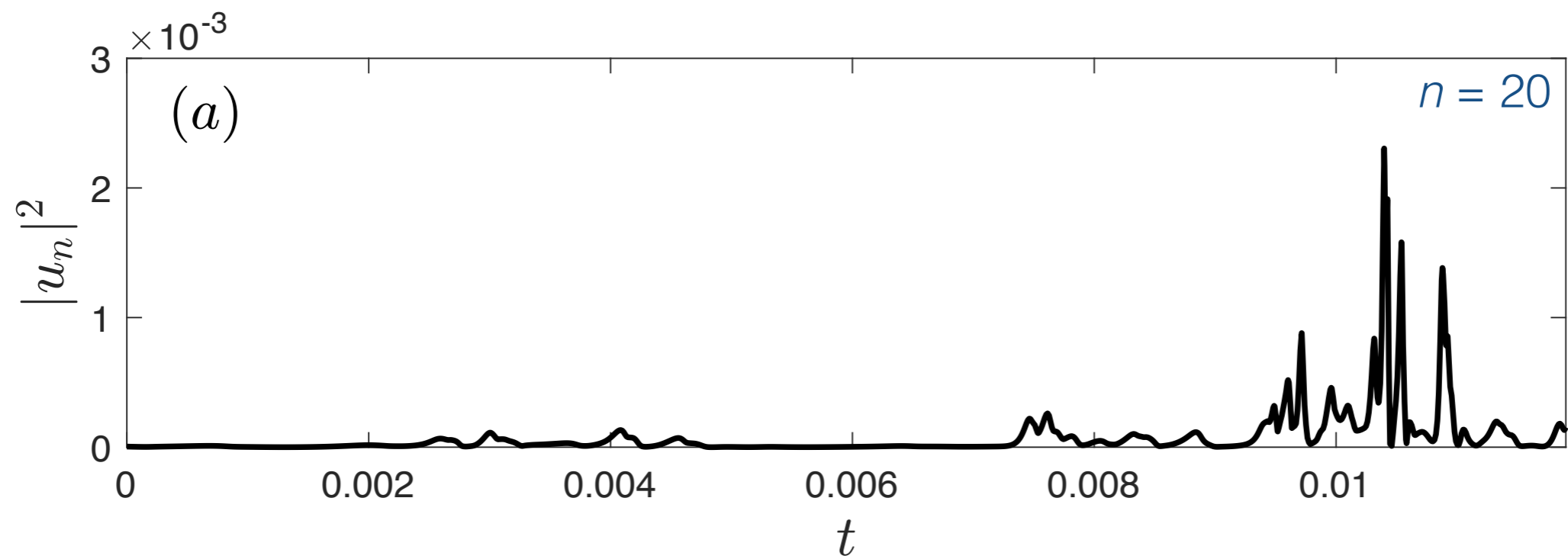
Statistical scaling symmetries: $\nu \mapsto g_\star^m \nu = (P \circ g^m)_\# \nu_C \quad C = A \circ g^m$

$$\begin{aligned} d\tau &\mapsto d\tau^{(m)} = A \circ g^m(y) d\tau \\ U_n &\mapsto U_n^{(m)} = \frac{k_m U_{n+m}}{A \circ g^m(y)} \end{aligned}$$

(exact nonlinear symmetry of the normalized system)

$$A \circ g^m(y) = \sqrt{\sum_{n<m} k_n^2 |U_n|^2} = \begin{cases} \left(1 + \sum_{0 \leq n < m} k_n^2 |U_n|^2 \right)^{1/2}, & m > 0; \\ 1, & m = 0; \\ \left(1 - \sum_{m \leq n < 0} k_n^2 |U_n|^2 \right)^{1/2}, & m < 0; \end{cases}$$

Effect of normalization on the intermittent evolution



Hidden symmetry: numerical tests

Scaling symmetries in the normalized system:

$$g_{\star}^m \nu : U_n \mapsto U_n^{(m)} = \frac{k_m U_{n+m}}{A \circ g^m(y)}$$

$$d\tau \mapsto d\tau^{(m)} = A \circ g^m(y) d\tau$$

Hidden scaling symmetry:

$$g_{\star}^m \nu = \nu$$

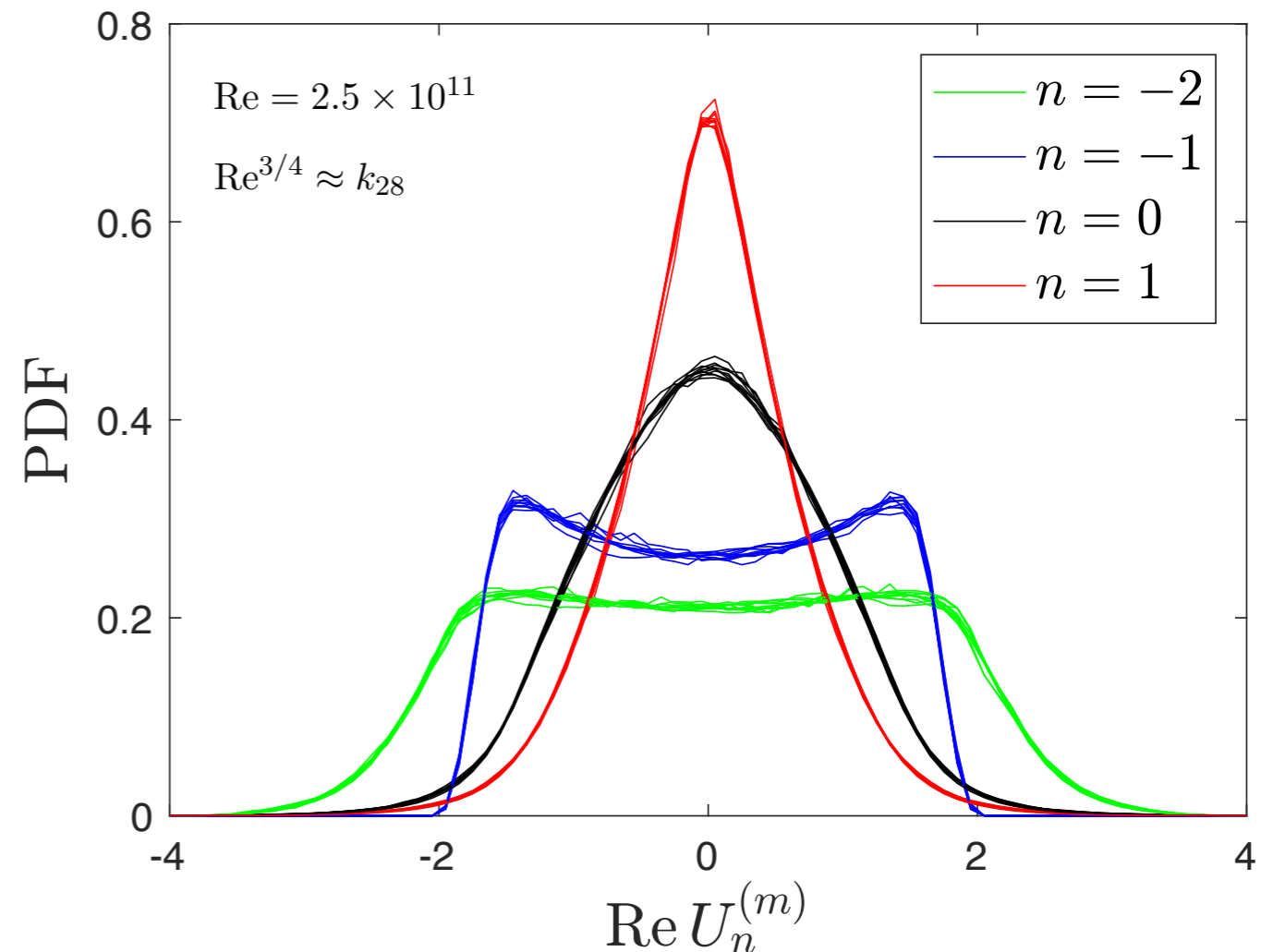
the statistics of $U_n^{(m)}(\tau^{(m)})$ is universal:
independent of m in the inertial interval.

Universality of Kolmogorov multipliers

$$\frac{u_{m+1}}{u_m} = \frac{U_1^{(m)}}{U_0^{(m)}} = \frac{U_{j+1}^{(m-j)}}{U_j^{(m-j)}}$$

Hidden symmetry explains the universality of multipliers.

Results for $m = 12, \dots, 21$





Part 2: Intermittency

Structure functions

Usual definition: $S_p(\ell) = \langle \|\delta_\ell \mathbf{u}\|^p \rangle$ $\delta_\ell \mathbf{u} = \mathbf{u}(\mathbf{r}') - \mathbf{u}(\mathbf{r})$ $\ell = \|\mathbf{r}' - \mathbf{r}\|$

Generalized definition: $S_p(\ell) = b^p \int F \circ s_{ss}^b d\mu$ $F \circ s_{ts}^a(x) = \frac{F(x)}{a^p}$ $b = \frac{1}{\ell} \gg 1$

spatial scaling temporal scaling defines order of structure function scaling factor

Usual definition follows for: $F(x) = \|\delta_1 \mathbf{u}\|^p$ $\|\mathbf{r}' - \mathbf{r}\| = 1$

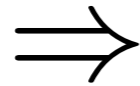
We show that:

- Hidden scaling symmetry yields asymptotic power law scaling: $S_p(\ell) \propto \ell^{\zeta_p}$
- Scaling exponents are obtained as Perron-Frobenius eigenvalues of linear operators based on the hidden symmetry of the normalized measure
- Scaling exponents can be anomalous
- Numerical test for the shell model

Asymptotic power laws and scaling exponents

Hidden symmetry:

$$g_{\star} \nu = \nu$$



Structure function are expressed as iterations of a positive operator in measure space:

$$\lambda^{(n+1)} = \mathcal{L}_p [\lambda^{(n)}]$$

- Perron-Frobenius eigenvalue and eigenvector:

$$\mathcal{L}_p[\lambda_p] = R_p \lambda_p$$

Corollary 3. Assuming limits (IV.32) and (IV.35) and a finite positive value of the integral

$$\int F(y) \rho^{\infty}(y_{\oplus}|y_{-}) d\lambda_p dy_{\oplus}, \quad (\text{IV.37})$$

the structure function S_p has the asymptotic power law scaling (IV.2) in the inertial interval with the exponent

$$\zeta_p = -\log_2 R_p,$$

(IV.38)

where R_p is the Perron-Frobenius eigenvalue; see (IV.34).

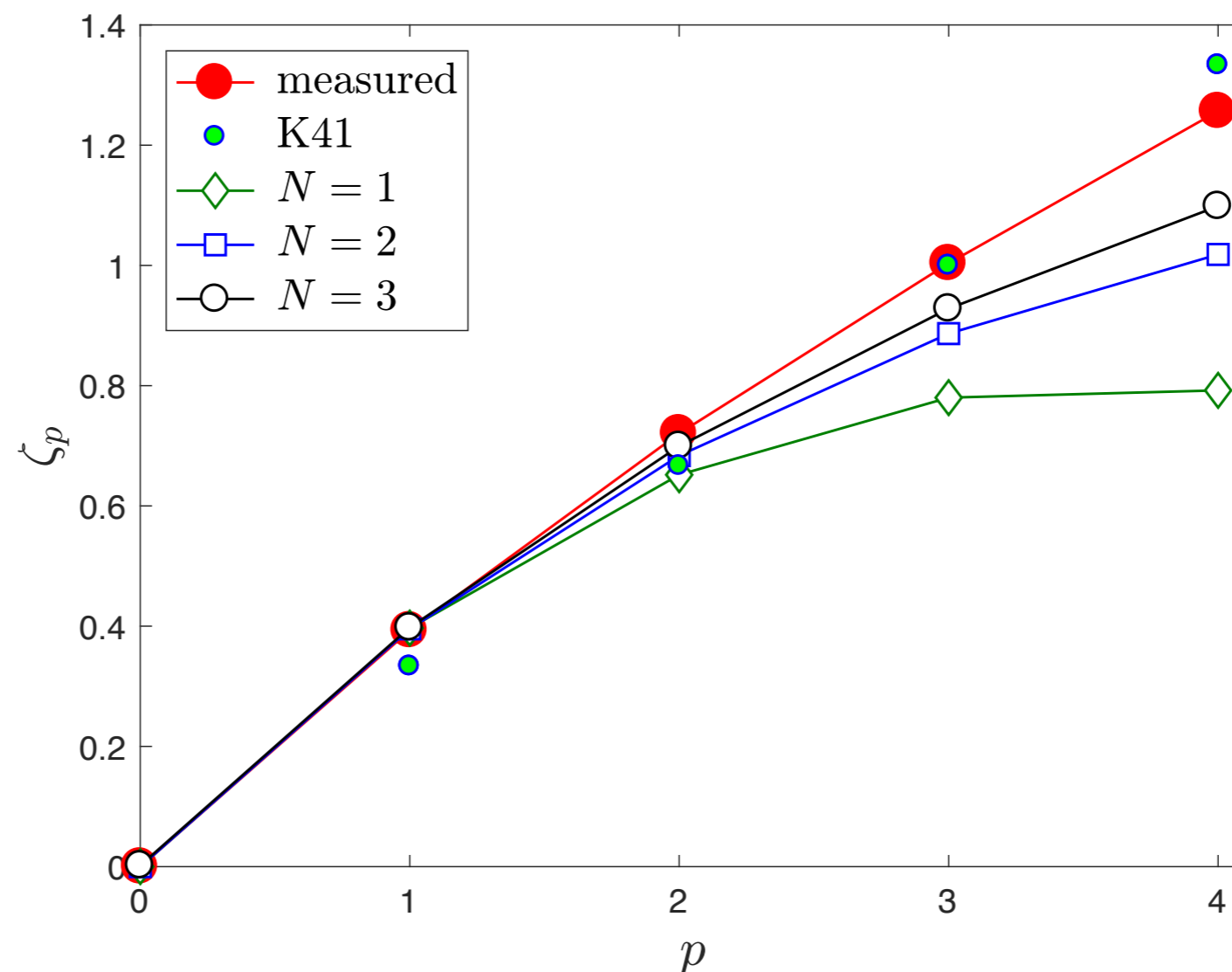
Numerical test

Eigenvalue is obtained by integrating numerically the approximate operator $\mathcal{L}_p[\lambda]$ with arbitrary positive initial measure.

Approximation of $\mathcal{L}_p[\lambda]$ of order N corresponds to

$$\rho_{\ominus}^{\infty}(y_0|y_{-}) \approx \rho_{\ominus}^{(19)}(y_0|y_{-1}, \dots, y_{-N})$$

approximated numerically using histograms.



Part 3: General quotient construction (sweeping effect)

Noncommutativity and equivalence relation

$$\Phi^t \circ s_{\text{ts}}^a = s_{\text{ts}}^a \circ \Phi^{t/a}$$

temporal scalings

$$\Phi^t \circ s_{\text{g}}^{\mathbf{v}} = s_{\text{s}}^{\mathbf{v}t} \circ s_{\text{g}}^{\mathbf{v}} \circ \Phi^t$$

Galilean transformations

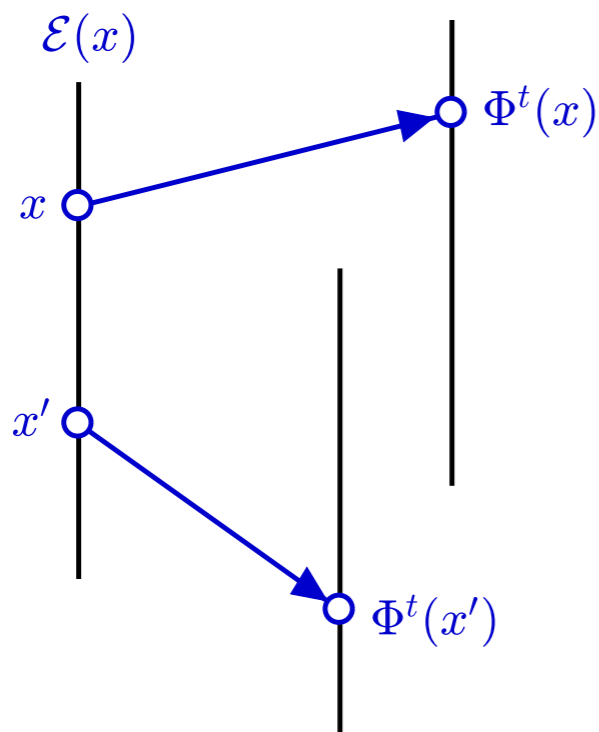
$\mathcal{H} = \{s_{\text{ts}}^a \circ s_{\text{g}}^{\mathbf{v}} : a > 0, \mathbf{v} \in \mathbb{R}^d\}$ group of temporal scalings and Galilean transformations

Equivalence relation: $x \sim x'$ if $x' = h(x)$, $h \in \mathcal{H}$

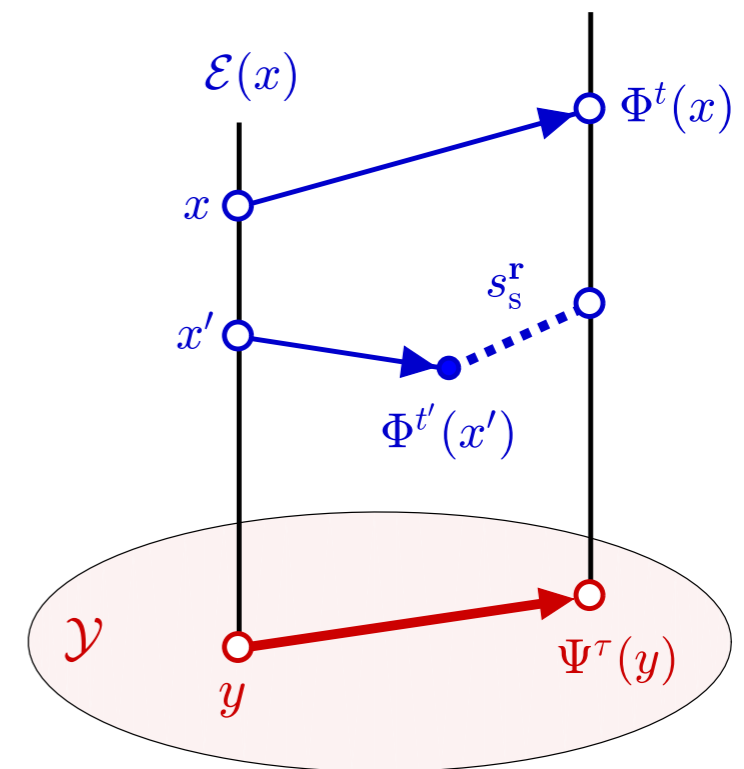
$$s_{\text{s}}^{\mathbf{r}} \circ \Phi^{t'}(x') = h \circ \Phi^t(x)$$

Equivalence class: $\mathcal{E}(x) = \{x' \in \mathcal{X} : x' \sim x\}$

$$t' = at, \quad \mathbf{r} = -\mathbf{v}t$$

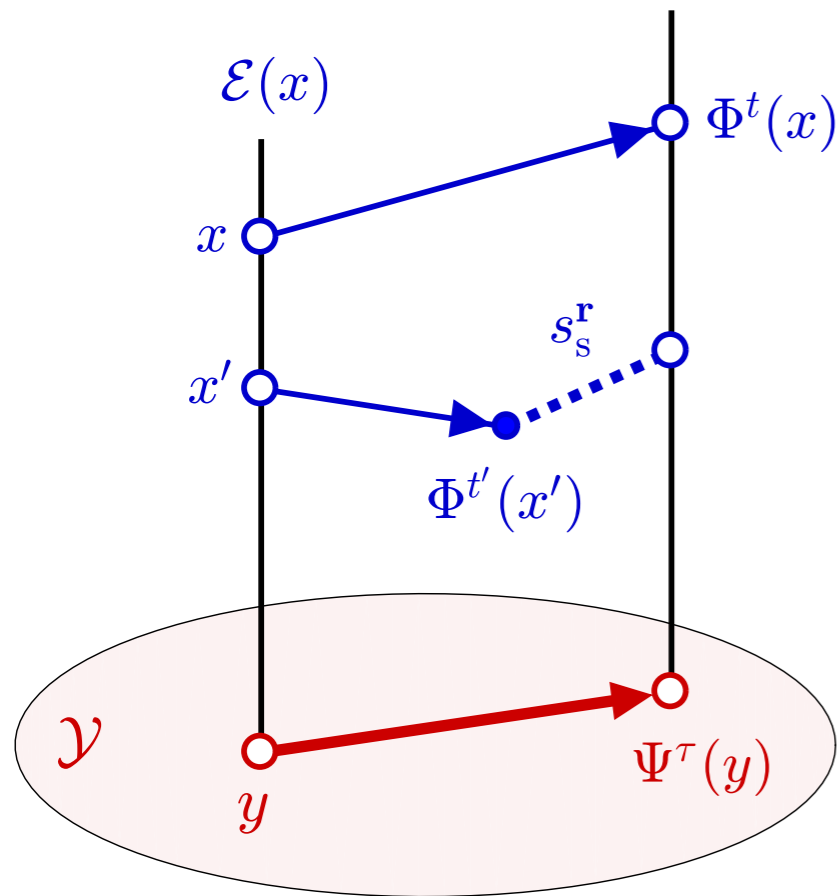


Equivalence is not flow-invariant!



Equivalence can be repaired by a time change and a space shift

Quotient-like construction



1+d less degrees of freedom

Equivalence is restored through time change and space shift synchronized with respect to a specific **representative state** in the equivalence class.

This can be done globally in configuration space by choosing a **representative set** $\mathcal{Y} \subset \mathcal{X}$ containing a single element in each equivalence class.

Reducing the dynamics to the representative set yields the **normalized system**.

- There is a normalized flow $\Psi^\tau : \mathcal{Y} \mapsto \mathcal{Y}$ on the representative set, which is induced by Φ^t
- The normalized flow Ψ^τ has the invariant measure ν , which is explicitly related to the original invariant measure μ .

Statistical symmetries in the normalized system

$$\mathcal{G} = \{s_r^{\mathbf{Q}} \circ s_{ss}^b : \mathbf{Q} \in O(d), b > 0\} \quad \text{group of rotations and spatial scalings}$$

- The group \mathcal{G} defines statistical symmetries in the normalized system. We introduce a transformation $\nu \mapsto g_\star \nu$ for any $g \in \mathcal{G}$, akin to the push-forward. This transformation preserves the group structure and the invariance of a measure with respect to Ψ^τ .
- Using Galilean transformations in the quotient construction requires extra conditions:
 - **spatial homogeneity** (required by the symmetry condition)
 - **incompressibility** (required for the existence of the normalized invariant measure)

Normalized Euler system

Normalized solution:

$$\tilde{\mathbf{u}}(\mathbf{r}, t) = \mathbf{u}(\mathbf{R}^t + \mathbf{r}, t) - \mathbf{u}(\mathbf{R}^t, t), \quad \frac{d\mathbf{R}^t}{dt} = \mathbf{u}(\mathbf{R}^t, t), \quad \mathbf{R}^0 = \mathbf{0}.$$

(quasi-Lagrangian representation removes the sweeping effect)



$$\mathbf{U}(\mathbf{r}, \tau) = \frac{\tilde{\mathbf{u}}(\mathbf{r}, t)}{a_z(t)}, \quad \tau = \int_0^t a_z(s) ds, \quad a_z(t) = A \circ \Omega^t(z),$$

intrinsic solution-dependent time

$$A(z) = \left(\int K(r) \|\tilde{\mathbf{u}}(\mathbf{r})\|^2 d\mathbf{r} \right)^{1/2}$$

Kolmogorov (1962) multipliers:

$$w_{ij}(\mathbf{r}; \ell, \ell') = \frac{\delta_i u_j(\mathbf{r}, \ell)}{\delta_i u_j(\mathbf{r}, \ell')}, \quad \delta_i \mathbf{u}(\mathbf{r}, \ell) = \mathbf{u}(\mathbf{r} + \ell \mathbf{e}_i) - \mathbf{u}(\mathbf{r}),$$

$$w_{ij}(\mathbf{r}; \ell, \ell') = \frac{U_j^{(m)}(\mathbf{e}_i)}{U_j^{(m)}(\gamma \mathbf{e}_i)}, \quad \ell = 2^{-m}, \quad \gamma = \frac{\ell'}{\ell}.$$

Conclusion

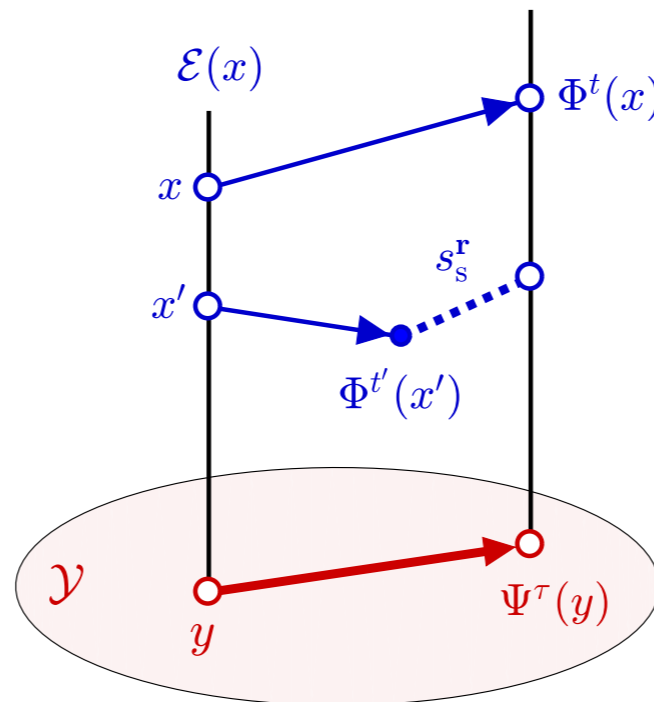


Temporal scaling:

$$\Phi^t \circ s_{ts}^a = s_{ts}^a \circ \Phi^{t/a}$$

Galilean transformations:

$$\Phi^t \circ s_g^v = s_s^{vt} \circ s_g^v \circ \Phi^t$$



Power law asymptotic
for structure functions
(can be anomalous).

Scaling exponents as
Perron-Frobenius
eigenvalues.

Possible applications:
shell model,
Navier-Stokes turbulence,
etc.

Thank you!



arXiv:2010.13089

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