

# Pseudospectral Reduction of Incompressible Two-Dimensional Turbulence

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December 12, 2011

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# 2D Turbulence in Fourier Space

- Navier–Stokes equation for vorticity  $\omega \doteq \hat{\mathbf{z}} \cdot \nabla \times \mathbf{u}$ :

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- In Fourier space:

$$\frac{\partial \omega_{\mathbf{k}}}{\partial t} + \nu_{\mathbf{k}} \omega_{\mathbf{k}} = \int d\mathbf{p} \int d\mathbf{q} \frac{\epsilon_{\mathbf{k}\mathbf{p}\mathbf{q}}}{q^2} \omega_{\mathbf{p}}^* \omega_{\mathbf{q}}^* + f_{\mathbf{k}},$$

where  $\nu_{\mathbf{k}} \doteq \nu k^2$  and  $\epsilon_{\mathbf{k}\mathbf{p}\mathbf{q}} \doteq (\hat{\mathbf{z}} \cdot \mathbf{p} \times \mathbf{q}) \delta(\mathbf{k} + \mathbf{p} + \mathbf{q})$  is antisymmetric under permutation of any two indices.

- When  $\nu = f_{\mathbf{k}} = 0$ ,

enstrophy  $Z = \frac{1}{2} \sum_{\mathbf{k}} |\omega_{\mathbf{k}}|^2$  and energy  $E = \frac{1}{2} \sum_{\mathbf{k}} \frac{|\omega_{\mathbf{k}}|^2}{k^2}$  are

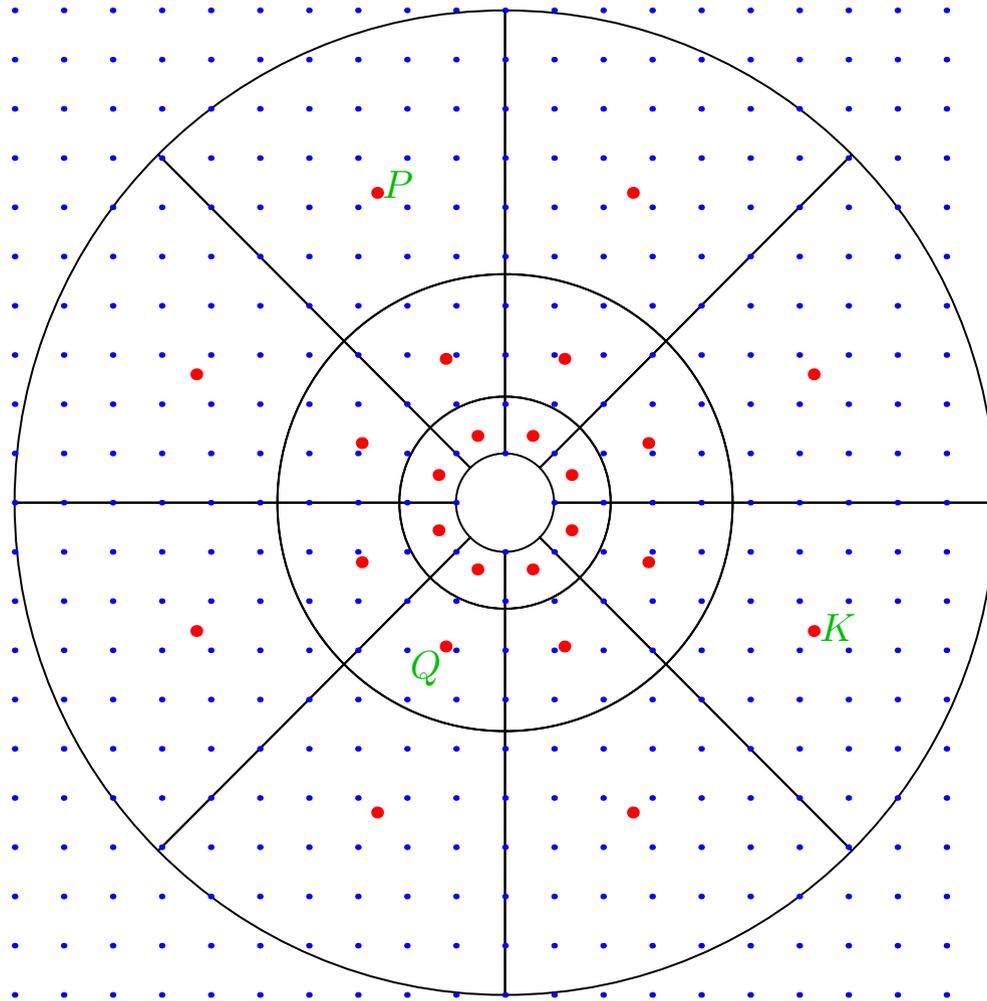
conserved:

$$\frac{\epsilon_{kpq}}{q^2} \quad \text{antisymmetric in} \quad \mathbf{k} \leftrightarrow \mathbf{p},$$

$$\frac{1}{k^2} \frac{\epsilon_{kpq}}{q^2} \quad \text{antisymmetric in} \quad \mathbf{k} \leftrightarrow \mathbf{q}.$$

# Spectral Reduction

- Introduce a coarse-grained grid indexed by  $K$ :



Wavenumber Bin Geometry ( $8 \times 3$  bins)

- Define new variables

$$\Omega_{\mathbf{K}} = \langle \omega_{\mathbf{k}} \rangle_{\mathbf{K}} \doteq \frac{1}{\Delta_{\mathbf{K}}} \int_{\Delta_{\mathbf{K}}} \omega_{\mathbf{k}} d\mathbf{k},$$

where  $\Delta_{\mathbf{K}}$  is the area of bin  $\mathbf{K}$ .

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- Evolution of  $\Omega_{\mathbf{K}}$ :

$$\frac{\partial \Omega_{\mathbf{K}}}{\partial t} + \langle \nu_{\mathbf{k}} \omega_{\mathbf{k}} \rangle_{\mathbf{K}} = \sum_{P, Q} \Delta_P \Delta_Q \left\langle \frac{\epsilon_{\mathbf{k}pq}}{q^2} \omega_{\mathbf{p}}^* \omega_{\mathbf{q}}^* \right\rangle_{\mathbf{K}PQ},$$

where  $\langle f \rangle_{\mathbf{K}PQ} = \frac{1}{\Delta_{\mathbf{K}} \Delta_P \Delta_Q} \int_{\Delta_{\mathbf{K}}} d\mathbf{k} \int_{\Delta_P} d\mathbf{p} \int_{\Delta_Q} d\mathbf{q} f$ .

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- Approximate  $\omega_{\mathbf{p}}$  and  $\omega_{\mathbf{q}}$  by bin-averaged values  $\Omega_P$  and  $\Omega_Q$ :

$$\frac{\partial \Omega_{\mathbf{K}}}{\partial t} + \langle \nu_{\mathbf{k}} \rangle_{\mathbf{K}} \Omega_{\mathbf{K}} = \sum_{P, Q} \Delta_P \Delta_Q \left\langle \frac{\epsilon_{\mathbf{k}p\mathbf{q}}}{q^2} \right\rangle_{\mathbf{K}PQ} \Omega_P^* \Omega_Q^*.$$

- Define the coarse-grained enstrophy  $Z$  and energy  $E$ :

$$Z \doteq \frac{1}{2} \sum_{\mathbf{K}} |\Omega_{\mathbf{K}}|^2 \Delta_{\mathbf{K}}, \quad E \doteq \frac{1}{2} \sum_{\mathbf{K}} \frac{|\Omega_{\mathbf{K}}|^2}{K^2} \Delta_{\mathbf{K}}.$$

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$$\frac{1}{K^2} \left\langle \frac{\epsilon_{kpq}}{q^2} \right\rangle_{\mathbf{K}\mathbf{P}\mathbf{Q}} \quad \text{NOT antisymmetric in} \quad \mathbf{K} \leftrightarrow \mathbf{Q}.$$

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- Reinstate both desired symmetries with the modified coefficient

$$\frac{\langle \epsilon_{kpq} \rangle_{\mathbf{K}\mathbf{P}\mathbf{Q}}}{Q^2}.$$

# Properties

- We call the forced-dissipative version of this approximation *spectral reduction* (SR):

$$\frac{\partial \Omega_{\mathbf{K}}}{\partial t} + \langle \nu_{\mathbf{k}} \rangle_{\mathbf{K}} \Omega_{\mathbf{K}} = \sum_{P, Q} \Delta_P \Delta_Q \frac{\langle \epsilon_{kpq} \rangle_{\mathbf{K}PQ}}{Q^2} \Omega_P^* \Omega_Q^*.$$

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- However: since the  $\delta_{\mathbf{k}+\mathbf{p}+\mathbf{q},0}$  factor in the nonlinear coefficient  $\epsilon_{\mathbf{k}pq}$  has been smoothed over, spectral reduction is no longer a convolution: *pseudospectral collocation does not apply*.

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- E.g., time average the exact bin-averaged enstrophy equation:

$$\overline{\frac{\partial}{\partial t} \langle |\omega_{\mathbf{k}}|^2 \rangle_{\mathbf{K}}} + 2 \operatorname{Re} \langle \nu_{\mathbf{k}} \overline{|\omega_{\mathbf{k}}|^2} \rangle_{\mathbf{K}} = 2 \operatorname{Re} \sum_{P,Q} \Delta_P \Delta_Q \left\langle \frac{\epsilon_{kpq} \overline{\omega_{\mathbf{k}}^* \omega_{\mathbf{p}}^* \omega_{\mathbf{q}}^*}}{q^2} \right\rangle_{\mathbf{K}PQ},$$

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where the **bar** means **time average** and  $\langle \cdot \rangle_{\mathbf{K}}$  means **bin average**.

- Time-averaged quantities such as  $\overline{|\omega_{\mathbf{k}}|^2}$  and  $\overline{\omega_{\mathbf{k}}^* \omega_{\mathbf{p}}^* \omega_{\mathbf{q}}^*}$  are generally *smooth* functions of  $\mathbf{k}$ ,  $\mathbf{p}$ ,  $\mathbf{q}$  on the four-dimensional surface defined by the triad condition  $\mathbf{k} + \mathbf{p} + \mathbf{q} = 0$ .

- Mean Value Theorem for integrals: for some  $\xi \in K$ .

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- To good accuracy these statistical moments may therefore be evaluated at the characteristic wavenumbers  $\mathbf{K}, \mathbf{P}, \mathbf{Q}$ :

$$\frac{\partial}{\partial t} \overline{|\Omega_{\mathbf{K}}|^2} + 2 \operatorname{Re} \langle \nu_{\mathbf{k}} \rangle_{\mathbf{K}} \overline{|\Omega_{\mathbf{K}}|^2} = 2 \operatorname{Re} \sum_{\mathbf{P}, \mathbf{Q}} \Delta_{\mathbf{P}} \Delta_{\mathbf{Q}} \left\langle \frac{\epsilon_{\mathbf{k}pq}}{q^2} \right\rangle_{\mathbf{K} \mathbf{P} \mathbf{Q}} \overline{\Omega_{\mathbf{K}}^* \Omega_{\mathbf{P}}^* \Omega_{\mathbf{Q}}^*}.$$

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- To the extent that the wavenumber magnitude  $q$  varies slowly over a bin:

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- But this is precisely the time-average of the SR equation!

# Noncanonical Hamiltonian Formulation

- Underlying *noncanonical* Hamiltonian formulation for inviscid 2D vorticity equation:

$$\dot{\omega}_{\mathbf{k}} = \int d\mathbf{q} J_{\mathbf{kq}} \frac{\delta H}{\delta \omega_{\mathbf{q}}},$$

where

$$H \doteq \frac{1}{2} \int d\mathbf{k} \frac{|\omega_{\mathbf{k}}|^2}{k^2},$$

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- Leads to inviscid Navier–Stokes equation:

$$\frac{\partial \omega_{\mathbf{k}}}{\partial t} + \nu_{\mathbf{k}} \omega_{\mathbf{k}} = \int d\mathbf{p} \int d\mathbf{q} \frac{\epsilon_{\mathbf{kpq}}}{q^2} \omega_{\mathbf{p}}^* \omega_{\mathbf{q}}^*.$$

# Liouville Theorem

- Navier–Stokes:

$$J_{\mathbf{k}\mathbf{q}} \doteq \int d\mathbf{p} \epsilon_{\mathbf{k}\mathbf{p}\mathbf{q}} \omega_{\mathbf{p}}^*$$

$$\Rightarrow \int d\mathbf{k} \frac{\delta \dot{\omega}_{\mathbf{k}}}{\delta \omega_{\mathbf{k}}} = \int d\mathbf{k} \int d\mathbf{q} \underbrace{\frac{\delta J_{\mathbf{k}\mathbf{q}}}{\delta \omega_{\mathbf{k}}}}_{\epsilon_{\mathbf{k}(-\mathbf{k})\mathbf{q}}=0} \frac{\delta H}{\delta \omega_{\mathbf{q}}} + J_{\mathbf{k}\mathbf{q}} \frac{\delta^2 H}{\delta \omega_{\mathbf{k}} \delta \omega_{\mathbf{q}}} = 0.$$

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- Spectral Reduction:

$$J_{\mathbf{K}\mathbf{Q}} \doteq \sum_P \Delta_P \langle \epsilon_{\mathbf{k}\mathbf{p}\mathbf{q}} \rangle_{\mathbf{K}\mathbf{P}\mathbf{Q}} \Omega_P^*$$

$$\Rightarrow \sum_{\mathbf{K}} \frac{\partial \dot{\Omega}_{\mathbf{K}}}{\partial \Omega_{\mathbf{K}}} = \sum_{\mathbf{K}, \mathbf{Q}} \underbrace{\frac{\partial J_{\mathbf{K}\mathbf{Q}}}{\partial \Omega_{\mathbf{K}}}}_{\langle \epsilon_{\mathbf{k}\mathbf{p}\mathbf{q}} \rangle_{\mathbf{K}(-\mathbf{K})\mathbf{Q}}=0} \frac{\partial H}{\partial \Omega_{\mathbf{Q}}} + J_{\mathbf{K}\mathbf{Q}} \frac{\partial^2 H}{\partial \Omega_{\mathbf{K}} \partial \Omega_{\mathbf{Q}}} = 0.$$

# Statistical Equipartition

- For *mixing* dynamics, the Liouville Theorem and the coarse-grained invariants

$$E \doteq \frac{1}{2} \sum_{\mathbf{K}} \frac{|\Omega_{\mathbf{K}}|^2}{K^2} \Delta_{\mathbf{K}}, \quad Z \doteq \frac{1}{2} \sum_{\mathbf{K}} |\Omega_{\mathbf{K}}|^2 \Delta_{\mathbf{K}},$$

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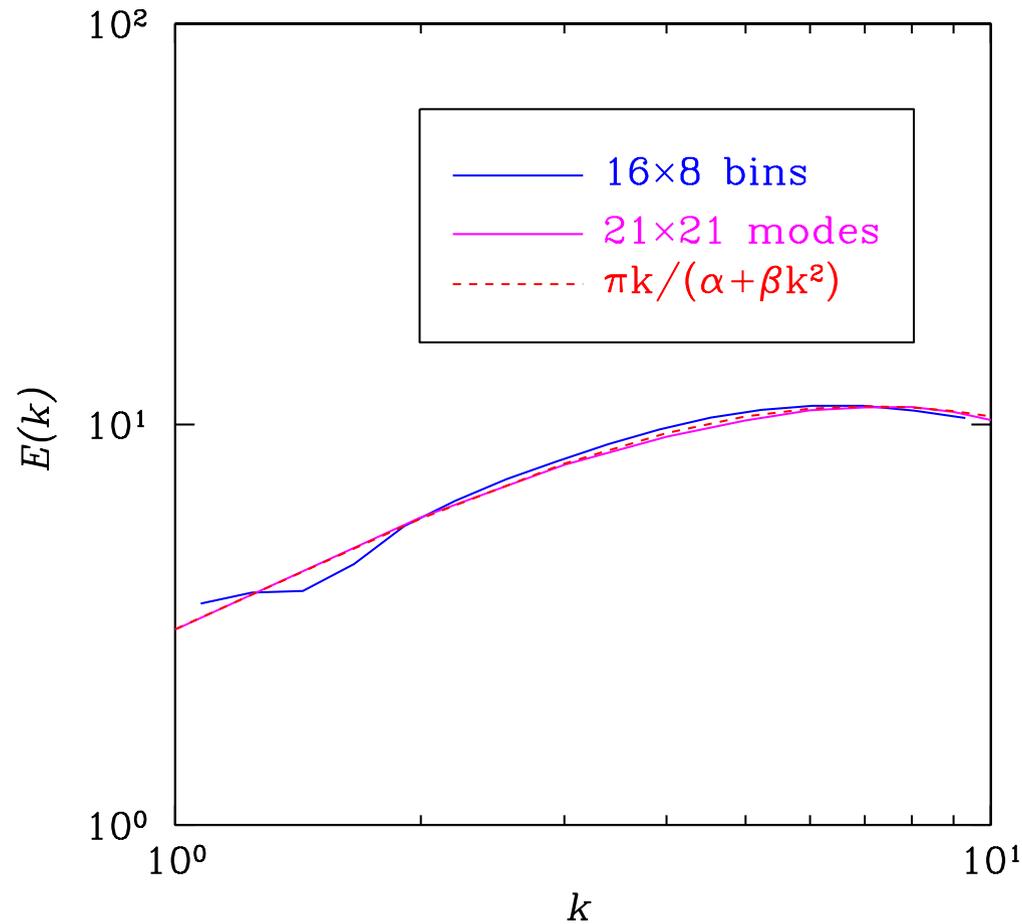
lead to statistical equipartition of  $(\alpha/K^2 + \beta) |\Omega_{\mathbf{K}}|^2 \Delta_{\mathbf{K}}$ .

- This is the correct equipartition only for **uniform bins**.
- However, for nonuniform bins, a rescaling of time by  $\Delta_{\mathbf{K}}$ ,

$$\frac{1}{\Delta_{\mathbf{K}}} \frac{\partial \Omega_{\mathbf{K}}}{\partial t} + \langle \nu_{\mathbf{k}} \rangle_{\mathbf{K}} \Omega_{\mathbf{K}} = \sum_{\mathbf{P}, \mathbf{Q}} \Delta_{\mathbf{P}} \Delta_{\mathbf{Q}} \frac{\langle \epsilon_{\mathbf{k}pq} \rangle_{\mathbf{K}PQ}}{Q^2} \Omega_{\mathbf{P}}^* \Omega_{\mathbf{Q}}^*,$$

yields the correct inviscid equipartition:  $\langle |\Omega_{\mathbf{K}}|^2 \rangle = \left( \frac{\alpha}{K^2} + \beta \right)^{-1}$ .

- Unfortunately, the rescaled spectral reduction equations are **hopelessly stiff** [Bowman *et al.* 2001].



Relaxation of rescaled spectral reduction to equipartition.

# Spectral Reduction on a Lattice

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- Reluctantly, we accept the fact that each bin must contain the same number of modes.
- Imposing uniform bins has an important advantage: it affords a pseudospectral implementation of spectral reduction!
- Consider spectral reduction on a coarse-grained lattice, with  $r \times r$  modes per rectangular bin.

- The bin-averaging operations become:

$$\langle f_{\mathbf{k}} \rangle_{\mathbf{K}} \doteq \frac{1}{r^2} \sum_{\mathbf{k} \in \mathbf{K}} f_{\mathbf{k}},$$

$$\langle f_{\mathbf{k}pq} \rangle_{\mathbf{K}PQ} \doteq \frac{1}{r^6} \sum_{\mathbf{k} \in \mathbf{K}} \sum_{p \in P} \sum_{q \in Q} f_{\mathbf{k}pq}.$$

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- Uniform discrete spectral reduction:

$$\frac{\partial \Omega_{\mathbf{K}}}{\partial t} + \langle \nu_{\mathbf{k}} \rangle_{\mathbf{K}} \Omega_{\mathbf{K}} = r^4 \sum_{P,Q} \frac{1}{Q^2} \langle \epsilon_{\mathbf{k}pq} \rangle_{\mathbf{K}PQ} \Omega_P^* \Omega_Q^* + F_{\mathbf{K}} \xi(t).$$

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- Let  $\xi(t)$  be a unit Gaussian stochastic white-noise process and choose  $F_{\mathbf{K}} = 2\epsilon_Z \frac{f_{\mathbf{K}}}{\sqrt{\sum_{\mathbf{K}} |f_{\mathbf{K}}|^2}}$  to inject on average  $\epsilon_Z$  units of enstrophy Novikov [1964].

# Discrete Fast Fourier Transform

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- Define the  *$N$ th primitive root of unity*:

$$\zeta_N = \exp\left(\frac{2\pi i}{N}\right).$$

- The fast Fourier transform (FFT) method exploits the properties that  $\zeta_N^r = \zeta_{N/r}$  and  $\zeta_N^N = 1$ .

# FFT of a Piecewise Constant Function

- Suppose  $N = rM$  and  $f_{rK+\ell} = F_K$  for  $\ell = 0, 1, \dots, r - 1$  and  $K = 0, 1, \dots, M - 1$ .

# FFT of a Piecewise Constant Function

- Suppose  $N = rM$  and  $f_{rK+\ell} = F_K$  for  $\ell = 0, 1, \dots, r-1$  and  $K = 0, 1, \dots, M-1$ .
- For  $J = 0, \dots, M-1$  and  $s = 0, \dots, r-1$  the *backwards Fourier transform of the coarse-grained data*  $F_K$  is given by

$$\hat{f}_{sM+J} = \sum_{K=0}^{M-1} \sum_{\ell=0}^{r-1} \zeta_N^{(sM+J)(rK+\ell)} F_K = S_{J,s} \hat{F}_J,$$

where

$$S_{J,s} \doteq \sum_{\ell=0}^{r-1} \zeta_N^{J\ell} \zeta_r^{s\ell},$$

$$\hat{F}_J \doteq \sum_{K=0}^{M-1} \zeta_M^{JK} F_K.$$

- The *coarse-grained forwards Fourier transform* is given by:

$$\begin{aligned}
 F_K &\doteq \frac{1}{Nr} \sum_{\ell=0}^{r-1} f_{rK+\ell} = \frac{1}{r^2 M} \sum_{\ell=0}^{r-1} \sum_{J=0}^{M-1} \sum_{s=0}^{r-1} \zeta_N^{-(rK+\ell)(sM+J)} \hat{f}_{sM+J} \\
 &= \frac{1}{r^2 M} \sum_{J=0}^{M-1} \zeta_M^{-KJ} \sum_{s=0}^{r-1} S_{J,s}^* \hat{f}_{sM+J}.
 \end{aligned}$$

# 1D Coarse-Grained Convolution

- The **coarse-grained convolution**  $\langle f * g \rangle_K$  of  $f$  and  $g$  can then be computed as

$$\begin{aligned} \langle f * g \rangle_K &\doteq \frac{1}{r} \sum_{\ell=0}^{r-1} (f * g)_{rK+\ell} = \frac{1}{r^2 M} \sum_{J=0}^{M-1} \zeta_M^{-KJ} \sum_{s=0}^{r-1} S_{J,s}^* \hat{f}_{sM+J} \hat{g}_{sM+J} \\ &= \frac{1}{r^2 M} \sum_{J=0}^{M-1} \zeta_M^{-KJ} W_J \hat{F}_J \hat{G}_J, \end{aligned}$$

in terms of the spatial weight factors  $W_J \doteq \sum_{s=0}^{r-1} |S_{J,s}|^2 S_{J,s}$ .

- Similarly, the bin-averaged Fourier transform of  $F_K$  weighted by  $\ell$  is given by

$$\hat{f}_{sM+J} = \sum_{K=0}^{M-1} \sum_{\ell=0}^{r-1} \zeta_N^{(sM+J)(rK+\ell)} \ell F_K = T_{J,s} \hat{F}_J,$$

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- Let  $W'_J \doteq \sum_{s=0}^{r-1} |S_{J,s}|^2 T_{J,s}$ .

# Pseudospectral reduction

- In terms of  $F^0 \doteq K_x \Omega_{\mathbf{K}}$ ,  $F^1 \doteq K_y \Omega_{\mathbf{K}}$ ,  $F^2 \doteq \Omega_{\mathbf{K}}$ ,  $G^0 \doteq K_x K^{-2} \Omega_{\mathbf{K}}$ ,  $G^1 \doteq K_y K^{-2} \Omega_{\mathbf{K}}$ , and  $G^2 \doteq K^{-2} \Omega_{\mathbf{K}}$ :

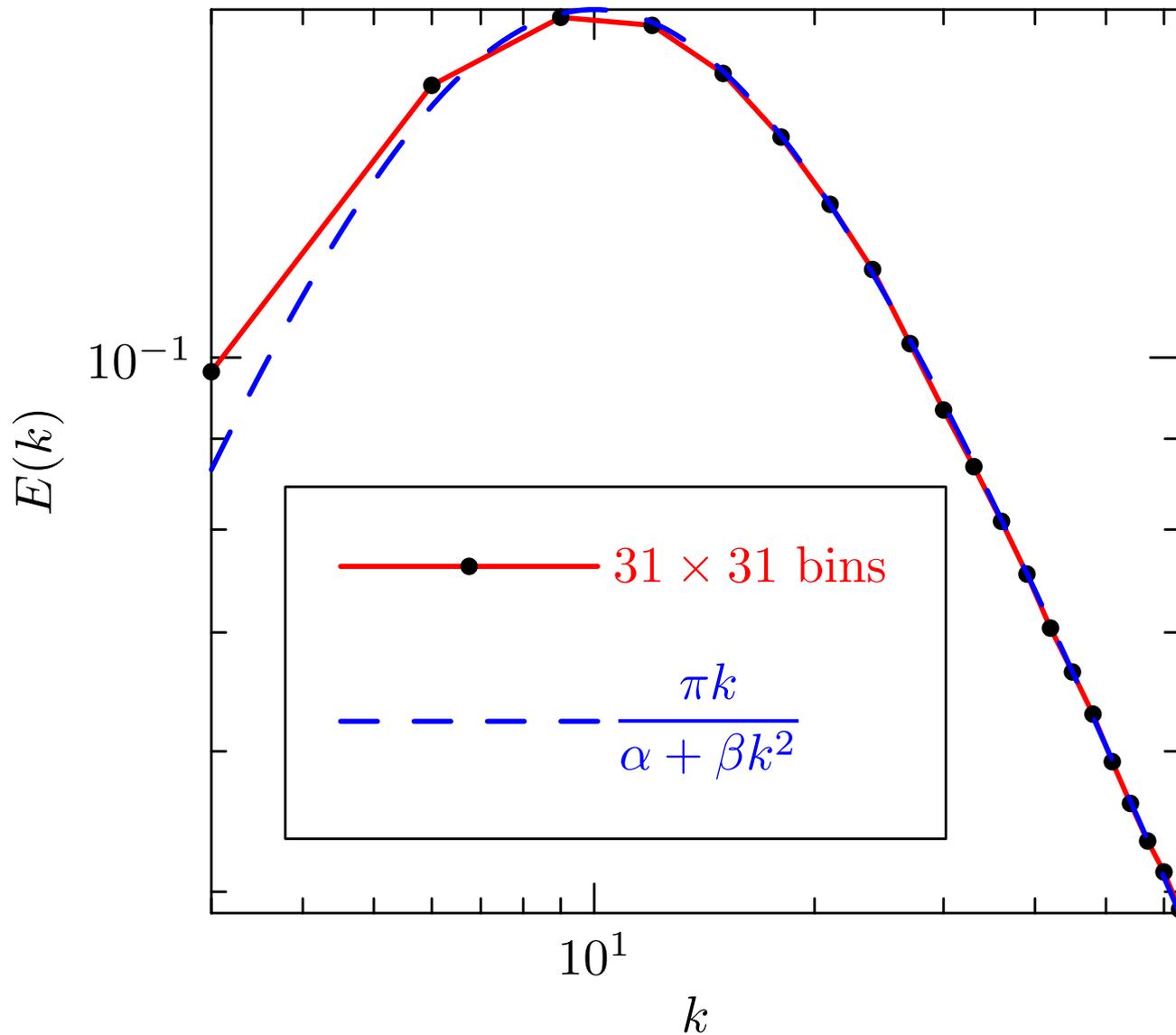
$$\begin{aligned}
 & \sum_{P, Q} \frac{1}{Q^2} \langle \delta_{\mathbf{p}+\mathbf{q}, \mathbf{k}} (p_x q_y - p_y q_x) \rangle_{\mathbf{K} P Q} \Omega_P \Omega_Q \\
 &= \frac{1}{r^2} \sum_{\ell} \left( [(r K_x + \ell_x) \Omega_{\mathbf{K}}] * [(r K_y + \ell_y) K^{-2} \Omega_{\mathbf{K}}] \right)_{r \mathbf{K} + \ell} \\
 & \quad - \frac{1}{r^2} \sum_{\ell} \left( [(r K_y + \ell_y) \Omega_{\mathbf{K}}] * [(r K_x + \ell_x) K^{-2} \Omega_{\mathbf{K}}] \right)_{r \mathbf{K} + \ell} \\
 &= \frac{1}{r^4 M^2} \sum_{\mathbf{J}} \zeta_M^{-\mathbf{K} \cdot \mathbf{J}} \left[ r^2 W_{J_x} W_{J_y} (\hat{F}_{\mathbf{J}}^0 \hat{G}_{\mathbf{J}}^1 - \hat{F}_{\mathbf{J}}^1 \hat{G}_{\mathbf{J}}^0) \right. \\
 & \quad \left. + r W'_{J_x} W_{J_y} (\hat{F}_{\mathbf{J}}^2 \hat{G}_{\mathbf{J}}^1 - \hat{F}_{\mathbf{J}}^1 \hat{G}_{\mathbf{J}}^2) + r W_{J_x} W'_{J_y} (\hat{F}_{\mathbf{J}}^0 \hat{G}_{\mathbf{J}}^2 - \hat{F}_{\mathbf{J}}^2 \hat{G}_{\mathbf{J}}^0) \right].
 \end{aligned}$$

# Pseudospectral reduction

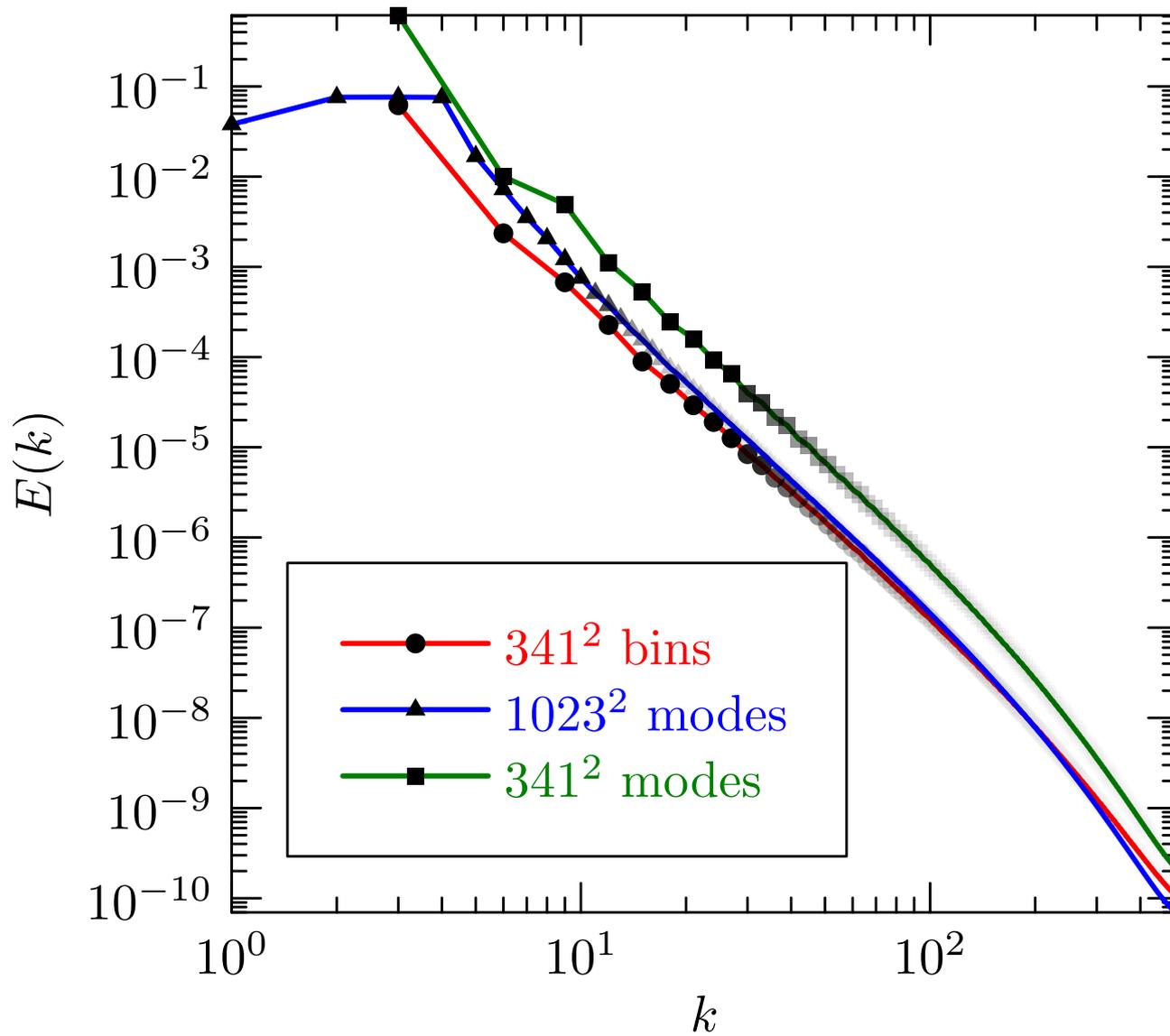
- In terms of  $F^0 \doteq K_x \Omega_{\mathbf{K}}$ ,  $F^1 \doteq K_y \Omega_{\mathbf{K}}$ ,  $F^2 \doteq \Omega_{\mathbf{K}}$ ,  $G^0 \doteq K_x K^{-2} \Omega_{\mathbf{K}}$ ,  $G^1 \doteq K_y K^{-2} \Omega_{\mathbf{K}}$ , and  $G^2 \doteq K^{-2} \Omega_{\mathbf{K}}$ :

$$\begin{aligned}
 & \sum_{P, Q} \frac{1}{Q^2} \langle \delta_{\mathbf{p}+\mathbf{q}, \mathbf{k}} (p_x q_y - p_y q_x) \rangle_{\mathbf{K} P Q} \Omega_P \Omega_Q \\
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 &= \frac{1}{r^4 M^2} \sum_{\mathbf{J}} \zeta_M^{-\mathbf{K} \cdot \mathbf{J}} \left[ r^2 W_{J_x} W_{J_y} (\hat{F}_{\mathbf{J}}^0 \hat{G}_{\mathbf{J}}^1 - \hat{F}_{\mathbf{J}}^1 \hat{G}_{\mathbf{J}}^0) \right. \\
 & \quad \left. + r W'_{J_x} W_{J_y} (\hat{F}_{\mathbf{J}}^2 \hat{G}_{\mathbf{J}}^1 - \hat{F}_{\mathbf{J}}^1 \hat{G}_{\mathbf{J}}^2) + r W_{J_x} W'_{J_y} (\hat{F}_{\mathbf{J}}^0 \hat{G}_{\mathbf{J}}^2 - \hat{F}_{\mathbf{J}}^2 \hat{G}_{\mathbf{J}}^0) \right].
 \end{aligned}$$

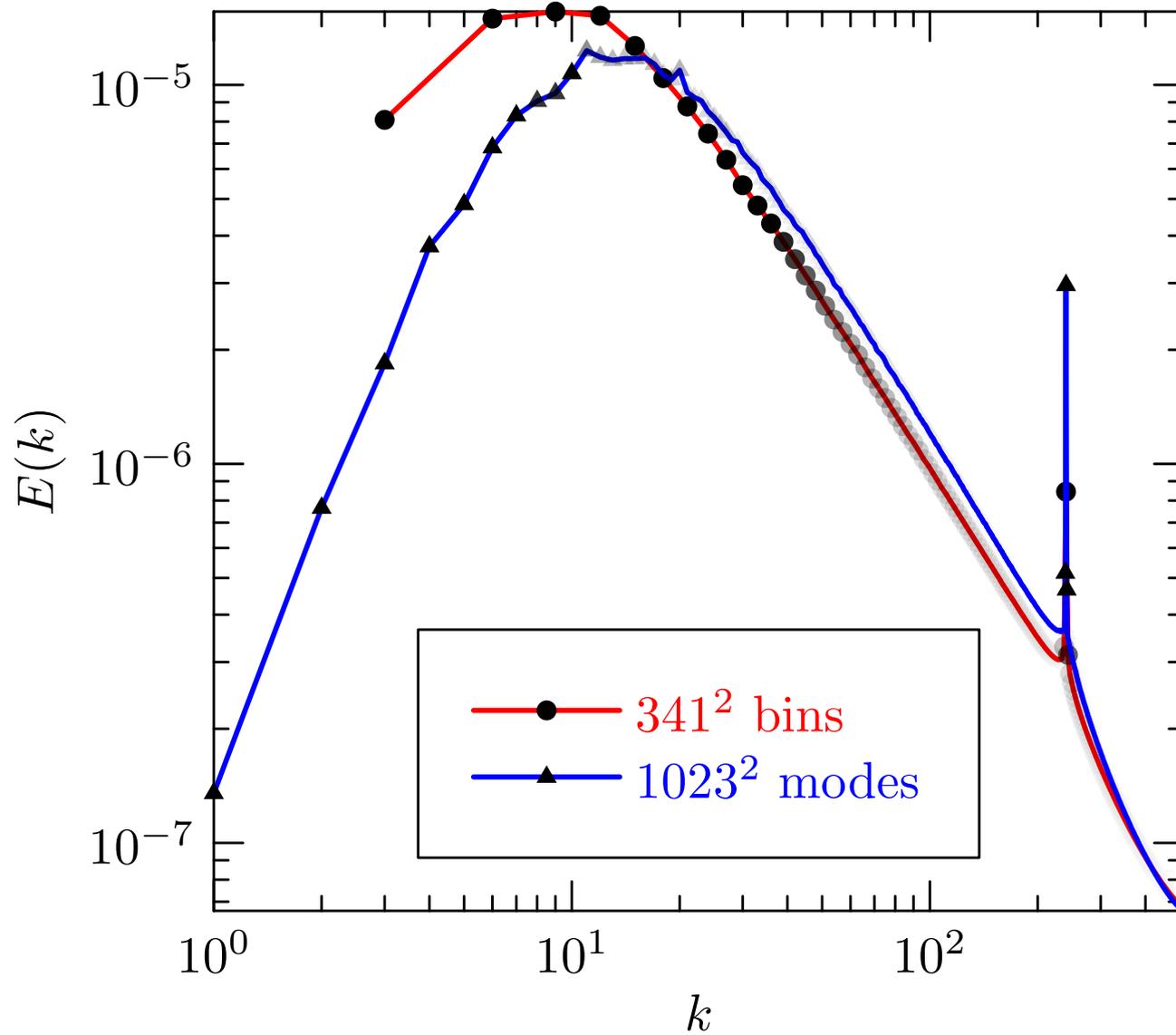
- Computational complexity is  $\mathcal{O}(N \log N)$ , with a coefficient  $7/5 = 1.4$  times greater that for pseudospectral collocation.



Inviscid equipartition of a  $31 \times 31$  pseudospectrally reduced simulation with radix  $r = 3$ .



Direct cascade.



Inverse cascade.

# Conclusions

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- One can evolve a turbulent system for **thousands of eddy turnover times** to obtain energy spectra **smooth enough to compare with theory**.
- Recognizing that spectral reduction yields correct inviscid equipartition spectra **only with uniform binning** and restricting our attention to this case only, an efficient FFT-based implementation, which we call **pseudospectral reduction**, is proposed.
- Even with uniform binning, the resulting energy spectrum is much closer to the predictions of the full dynamics than, say, the spectrum obtained by simply using a smaller spatial domain (larger mode spacing).

- We have recently generalized our efficient FFTW++ [Bowman & Roberts 2011] library to support implicitly dealiased 2D coarse-grained Hermitian convolutions:

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- Spectral reduction could be used to develop a reliable dynamic subgrid model: Malcolm Roberts' recent Ph.D. thesis (2011) explores ways to couple a pseudospectrally reduced subgrid model to a large-eddy simulation.

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