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Dispersion of finite-size particles probing inhomogeneous and anisotropic turbulence

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Abstract

A series of 8 laboratory experiments was used to investigate the dynamics of a few almost neutrally-buoyant finite-size particles in the entire volume of a rectangular tank open to air and filled with water. Stirring was achieved by a cylinder executing a two-dimensional periodic Lissajoux figure. The rate and direction of stirring by the cylinder was varied. The particle motions were analyzed using a tracking method developed for the experimental design. The Reynolds number associated with the large-scale stirring motion was in a turbulent range of [5, 693 - 11, 649] across all experiments. The absence of stirring in the direction of the cylinder axis, the constant interference of the cylinder with the eddies and the presence of walls and the free-surface resulted in a flow that was both inhomogeneous and anisotropic as recorded by the particle motion. Despite these unusual conditions, the single-particle dispersion across all experiments could be seen to follow a ballistic regime until

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about two-fifths of the particle Lagrangian velocity auto-correlation time T_L . It was followed by a brief diffusive regime between T_L and $2.5T_L$, after which the presence of the boundaries prevented further dispersion. Such evolution is consistent with classic predictions for fluid tracer dispersion in homogeneous and isotropic turbulence. Particle-pair dispersion was more complex. Both the fixed time-averaged and length-scale-dependent particle-pair dispersion rates averaged across pairs showed the ballistic dispersion regime, whereas the subsequent diffusive regime was better borne out by the length-scaledependent particle-pair dispersion. A super-diffusive Richardson regime was not unmistakably detected. Substantial variability was however found across the different pairs of particles, which was linked to differences in the decorrelation time of the velocity difference as a result of the inhomogeneity of the turbulence. For short initial separations, some particle pairs had a better separation of the time scales delimiting the ballistic and diffusive regimes and showed hints of a brief Richardson regime.

Keywords: Turbulence, Dispersion, Particle mixing, Experimental modelling

1 1. Introduction

In many contexts, from natural systems to industrial processing, the transport, dispersion or mixing of particulate matter in turbulent flows comes into play. In the oceans, understanding how the wind mixes an ever increasing number of floating plastic fragments down into the water is at the heart of estimating how much plastic waste exists in our oceans. In industry, the
transformation of ingredients fed to a vessel and stirred by the motion of an
impeller is determined by judiciously choosing an impeller and its motion
that will create a homogeneous end-product so that it can pass its primary
quality control. In realistic contexts, turbulence is prone to be inhomogeneous and anisotropic.

Yet, although numerous applications have motivated intense research on 12 these topics, theoretical, numerical or experimental studies have mostly fo-13 cused on the behaviour of fluid parcels within turbulent flows (e.g. Toschi and 14 Bodenschatz, 2009; Salazar and Collins, 2009; Balachandar and Eaton, 2010). 15 Theoretically, Kolmogorov (1941a,b) showed that, in three-dimensional (3D) 16 homogeneous and isotropic turbulence, energy cascades from the larger scales, 17 where energy is injected, down to a length scale η , at which dissipation by 18 molecular viscosity becomes important. In the Eulerian reference frame (i.e. 19 in terms of variables defined at points fixed in space), the energy spectrum 20 E(k) as a function of wavenumber k follows $E(k) \sim \varepsilon^{2/3} k^{-5/3}$, where ε is 21 the energy dissipation rate, in the inertial range, which lies in between the 22 production and dissipation scales, $k_f < k < k_{\eta}$, where k_f is the forcing 23 wavenumber and $k_{\eta} \sim 1/\eta$ is the dissipation wavenumber. In the same 24 range, the equivalent to the -5/3 law can be expressed in physical space by 25 velocity structure functions of order 2, satisfying $C_2(l) = \Lambda C_K \varepsilon^{2/3} l^{2/3}$, where 26 l is the spatial separation, C_K is a universal constant found to be equal to 27 2.01 for homogeneous and isotropic turbulence and Λ is a constant equal 28 to 1 in the case of a longitudinal structure function and 4/3 in the case of 29 a transverse structure function (Sreenivasan, 1995). For $k > k_{\eta}$, viscosity 30

becomes important, and E(k) rapidly decays. In the Lagrangian reference 31 frame (i.e. in terms of time-dependent variables following particles originat-32 ing at position \boldsymbol{y} and with velocity $\boldsymbol{U}(\boldsymbol{x}(\boldsymbol{y},t),t)$, properties of homogeneous 33 and isotropic turbulence are characterized by the velocity structure functions 34 $D(\tau)$ representing the variance of temporal increments of any velocity com-35 ponent U, $D(\tau) = \langle \delta U(\tau) \delta U(\tau) \rangle$, where $\delta U(\tau) = U(t+\tau) - U(t)$, and the 36 velocity frequency spectrum $E(\omega)$, defined as the Fourier cosine transform 37 of the velocity autocovariance $R(\tau) = \langle U(t)U(t+\tau) \rangle$. In the inertial range, 38 $D(\tau)$ is predicted to scale as $D(\tau) = C_0 \varepsilon \tau$ and $E(\omega)$ as $E(\omega) = (C_0/\pi) \varepsilon \omega^{-2}$, 39 and the constant C_0 has been found to equal 5 (Monin and Yaglom, 2013; 40 Ouellette et al., 2006). 41

When particles are neutrally buoyant and small compared to the Kol-42 mogorov dissipative length scale η , they behave as tracers of the fluid motion 43 by passively following the flow. The upper size limit d_p for tracer behaviour 44 was determined to be $d_p = 5\eta$ (e.g. Qureshi et al., 2007; Volk et al., 2011). 45 Dispersion of tracer-like particles in homogeneous and isotropic 3D turbu-46 lence differentiates single-particle dispersion, which is defined by the mean-47 square displacement of a particle from its initial position, from particle-pair 48 dispersion or relative dispersion, which involves the mean-square separation 49 of a pair of particles. In the dispersion of a single particle, also called Taylor 50 dispersion, the mean-square displacement varies as t^2 for short times (ballistic 51 regime) and is proportional to t in a long-time diffusion limit (Taylor, 1922; 52 Einstein, 1956). The particle-pair or relative dispersion, however, has been 53 described by three regimes (Batchelor, 1950; Richardson, 1926; Csanady, 54 1973; Bourgoin, 2015). In the inertial regime, where the initial separation 55

between two particles, $|\mathbf{S}| = S_0$, is greater than η , a ballistic regime is ex-56 pected, for which $\langle (|\mathbf{S}| - S_0)^2 \rangle \propto t^2$ if $t \ll t_0 = (S_0^2/\varepsilon)^{1/3}$. The time t_0 is 57 identified as the time for which the two fluid elements "recall" their initial 58 relative velocity when moving in an eddy of size S_0 . When $t_0 \ll t \ll T_L$, 59 where T_L is the Lagrangian velocity auto-correlation time, an intermediate 60 super-diffusive regime, also named the Richardson regime, is expected, for 61 which $(\langle |\mathbf{S}| - S_0)^2 \rangle \propto t^3$. Physically, this is caused by the fact that the scale 62 of the eddies contributing to relative dispersion, which in this phase lies in 63 the inertial range, is proportional to the separation between the dispersing 64 particles. Finally, when $t \gg T_L$, i.e. when the particle separation equals or 65 exceeds the scale of the dominant, energy-containing eddies in the turbulence, 66 the particles are expected to separate diffusively as $\langle (|\boldsymbol{S}| - S_0)^2 \propto t$. An alter-67 native to the previous fixed time-averaged indicators of relative dispersion is 68 a length-scale-dependent dispersion rate, which is defined through the finite-69 scale Lyapunov exponent (FSLE). Given the spatial separation δ between two 70 particle trajectories and the mean time $\langle \tau(\delta) \rangle$ that δ takes to be amplified by 71 a factor ρ , then the (Lagrangian) FSLE is defined as $\lambda(\delta) = \ln \rho / \langle \tau(\delta) \rangle$. Di-72 mensional arguments further establish that if $\langle |\mathbf{S}|^2 \rangle \propto t^{2/\zeta}$, then $\lambda(\delta) \propto \delta^{-\zeta}$ 73 (Aurell et al., 1996; Boffetta et al., 2000). Boffetta and Sokolov (2002) showed 74 that the advantage of averaging at a fixed scale separation, as opposed to at a 75 fixed time, is that it removes crossover effects since all sampled particle pairs 76 belong to the same scales and as a result they allow a better identification of 77 the super-diffusive Richardson regime. 78

The experimental study of particle motion in turbulence has developed
substantially in the last decade with the use of new optical (e.g. La Porta

et al., 2001) and acoustic (e.g. Mordant et al., 2004) tracking techniques. 81 The synchronization of multiple fast cameras or ultrasonic/laser Doppler ve-82 locimetry allows fully resolving the 3D particle trajectories in turbulent flows, 83 but the measurements are limited to time intervals of a few Kolmogorov 84 times. In many experiments, the von Kármán apparatus is used (e.g. Zand-85 bergen and Dijkstra, 1987; Mordant et al., 2003; Gibert et al., 2010). This 86 is a closed flow chamber filled with a carrier fluid and consisting of two-87 counter rotating disks generating the turbulence. Properties of turbulence 88 are inferred from hot anemometry or tracer-like particles. The observation 89 volume is commonly limited and selected relatively far from the disks to 90 avoid anisotropy and inhomogeneity in the turbulence. In such ideal turbu-91 lent conditions, both laboratory experiments and numerical simulations have 92 confirmed the theoretical predictions on the dispersion of tracers (Bourgoin, 93 2015; Xia et al., 2019; Boffetta and Sokolov, 2002; Biferale et al., 2008; Bi-94 tane et al., 2012). In particular, these studies have shown that observation 95 of the Richardson regime requires a significant scale separation between the 96 different lengths, η , S_0 , L_i , where L_i is the integral length scale, a statisti-97 cally characteristic length related to the largest energy-containing eddies in 98 the turbulence $(L_i \propto 1/k_f)$. 99

Otherwise, experimental studies (Zimmermann et al., 2011; Fiabane et al., 2012; Qureshi et al., 2007; Bourgoin et al., 2011) have typically investigated the behaviour of particles in a size and density range of $d_p \sim [5 - 30]\eta$ and $\rho_p = [1 - 70]\rho_a$, where ρ_a is the density of the ambient fluid, respectively. Qureshi et al. (2007) and Bourgoin et al. (2011) especially showed that the inertia of finite-size particles primarily affects their acceleration, whereas their Lagrangian velocity statistics are almost similar to those of tracers. With the exception of the studies by Klein et al. (2012) and Machicoane and Volk (2016), much less attention has been given to particles with $d_p \sim \mathcal{O}(100)\eta \sim \mathcal{O}(10^{-1})L_i$. The present study falls within this context.

Our experimental study was designed to examine the dispersion of large-110 sized particles (compared to fluid tracers) in the entire volume of a rect-111 angular open tank filled with water, in which turbulence was generated by 112 moving a cylinder of diameter 2R and length L very similar to the depth of 113 the tank along a periodic Lissajoux figure. In this setting, the turbulence 114 is neither homogeneous nor isotropic, as boundary-layers at the walls and 115 the free-surface are part of the volume of study, the cylinder is constantly 116 interfering with the turbulent vortices, and the stirring is two-dimensional 117 (2D), as no forcing is imposed in the direction along the axis of the cylinder. 118 Particles were slightly negatively buoyant spheroids and their concentration 119 in the fluid carrier was low. Their size was $d_p \sim R$. Consequently, particles 120 were only to respond to eddies of size $\geq d_p$ such as those produced by the 121 cylinder and its wake, while being unaffected by any eddy of size $< d_p$. 122

Following the works of Qureshi et al. (2007) and Bourgoin et al. (2011), 123 we assumed that the Lagrangian particle velocity statistics were essentially 124 similar to those of tracers. In other words, we assumed that the velocity-125 based properties of the turbulence could be inferred from the velocities of the 126 finite-size particles. The energy dissipation rate ε was thus derived from the 127 particle motion. We found both a priori and a posteriori that this assumption 128 was sensible. A priori, values of $\langle U^2 \rangle$ and of ε derived from the inertial 129 range of spectra probed by the particles were estimated not to differ by 130

¹³¹ more than 20% from the corresponding exact fluid properties (see section ¹³² 2.4). A posteriori, the regions in which the different dispersion regimes are ¹³³ displayed are within the temporal and spatial limits derived using the energy ¹³⁴ dissipation rate (see section 6.2). We stress however that the statistics of the ¹³⁵ experiments relies on a few particles in a bounded domain and is obtained ¹³⁶ from sampling in time via particle tracking.

The same stirring system and moving bodies were previously studied in a two-dimensional context with Smooth Particle Hydrodynamics (SPH) numerical models (Valizadeh and Monaghan, 2015; Monaghan, 2017; Monaghan and Mériaux, 2018a,b). In the presence of bodies, not all but many of the properties of the fluid could be estimated from the dynamics of those bodies. For instance, the velocity auto-correlation times for the bodies and the fluid were found to be similar.

The structure of this paper is as follows. The laboratory experiments are described in §2, whereas the methodology of analysis is presented in §3. Since the experimental setup has never been described before, section §4 details the particle dynamics, from which we establish the inhomogeneity and anisotropy of the turbulence at the particle scale; Turbulence statistical properties are further inferred in section §5. Analysis of particle dispersion follows in section §6, and conclusions are gathered in §7.

¹⁵¹ 2. Laboratory experiments

152 2.1. Experimental setup

The laboratory experiments were conducted in an Acrylic tank, D = 0.3m long (x direction), W = 0.3 m wide (y direction), and 0.5 m high that

was filled with tap water up to a height H = 0.3 m (z direction). The tank 155 itself was inserted into a metal wire frame secured to the experimental bench. 156 at the top of which were fixed two electric actuator ball screw drives (SMC 157 Pneumatics) mounted one over the other at right angles (Figure 1). These 158 actuators were driven by two motors (Model AM8023 from BECKHOFF 159 Automation), which were controlled by the TwinCAT software (BECKHOFF 160 Automation). The two actuators were responsible for moving a cylinder in 161 the tank in both the horizontal (y) and vertical (z) directions. The cylinder, 162 which was hollow but capped at both ends, was hanging by a rigid rod of 163 adjustable length from one of the actuators. Its centre was initially positioned 164 at the tank mid-width, at a height of 0.15 m. The cylinder had a radius 165 R = 0.02 m, and a length L = 0.298 m, so it was only 2 mm shorter than the 166 length of the tank D. It had been coated with a black film for visualisation 167 purposes. 168

169 2.2. Turbulence forcing

Turbulence was generated in the water by forcing the cylinder to follow a cyclic Lissajous loop defined by

$$y_c = y_c(0) + A\sin(2\pi t/T),$$
 (1)

$$z_c = z_c(0) \pm A \sin(4\pi t/T),$$
 (2)

where $y_c(0)$ and $z_c(0)$ are the initial y_c and z_c positions of the cylinder (see Figure 1). The amplitude A was fixed at 0.075 m, and the forcing period T varied within the range T = 1.75-3 s. The motion started initially either going down to the right as shown in Figure 1 or going up to the left (reverse). We



Figure 1: Experimental setup and coordinate system used, the Lissajous figure executed by the cylinder, and the finite-size particles used in the experiments. Note that the xdirection is along the cylinder, and the y direction is horizontally across the cylinder. The z direction is vertical. The cylinder motion executing a Lissajous figure starts either going down to the right or up to the left. The finite-size particles used in the experiments 1-10 are slightly oblate spheroids.

identify those two initial directions of motion by down and up in Table 1. The velocity magnitude of the cylinder is given by $u_c = \sqrt{(dy_c/dt)^2 + (dz_c/dt)^2}$. In the two directions of motion, the absolute maxima of the cylinder vertical velocity are located at mid-height in the tank at points given in dimensionless units by $(y_c/W, z_c/H) = (0.25, 0.5), (0.5, 0.5), \text{ and } (0.75, 0.5) \text{ cm}, \text{ and}$ occur over a complete cycle at the times $2\pi t/T = 0, \pi/2, \pi, 3\pi/2, \text{ and } 2\pi$ (see Figure 1).

185 2.3. Finite-size particles

The finite-size particles, shown in Figure 1, were built from hollow plastic beads of different colours and are slightly oblate spheroids with an equatorial diameter $d_p = 2.21$ cm only 12% longer than the distance from pole to pole along the symmetry axis. Particles were filled with a single fishing weight and plasticine in order to be quasi-neutrally buoyant. The average density of the particles was 1015 ± 10 kg m⁻³ giving an excess of density of the particles relative to the ambient water of 1.7%.

193 2.4. Experimental runs

We report on eight experiments, which differed by the stirring period and direction of motion as detailed in Table 1. Across all experiments, the temperature of the water was $T_w = (20.9 \pm 1.1)$ °C. Changes of the experimental conditions due the temperature change could be neglected as they were equivalent to a change of less than 0.1% in water density ρ_a , less than 7% in water dynamic viscosity μ_a and less than 1% in surface tension (see Vargaftik et al., 1983).

Experiment Id.	T_w	Т	Initial motion	N_c	t_s
	°С	\mathbf{s}		\mathbf{S}	
4	20.9	2.5	Down	128	51
5	22.4	3	Down	118	72
6	21.6	3	Down	102	78
7	21.6	2	Down	100	86
8	21.6	1.75	Down	121	86
9	19.45	3	Down	110	74
10	19.84	3	Up	85	56
11	19.84	1.75	Up	99	96

Table 1: Conditions for each run. N_c refers to the total number of collisions between the particles and the cylinder over 100 cycles of its motion, which was manually counted by systematically inspecting all the video recordings. t_s is the time at which the transient motion ends as defined in Appendix A.

As we changed the stirring rate, the first normal mode of sloshing, at 201 which a single peak and trough of a free surface wave oscillated between the 202 y vertical walls of the tank, was observed with a period of T = 1.75 s, but 203 only when the motion of the stirrer was initially going down to the right. 204 When the motion of the stirrer was reversed, initially going up to the left, we 205 did not detect any sloshing mode, which points to a different interaction with 206 the free surface in the two directions of stirring. The observed sloshing period 207 was also larger than the predicted sloshing period of a fluid in a rectangular 208 tank (Ibrahim, 2005), estimated as 209

$$T_n^s = \frac{2\pi}{\sqrt{\frac{ng\pi}{W} \tanh\left(\frac{n\pi H}{W}\right)}},\tag{3}$$

where *n* is the mode number. When n = 1, $T_1^s = 0.6211$ s. This difference is likely due to the presence of the cylinder in the fluid, which acts as an obstacle.

210

Eight experiments were performed using the four particles previously de-214 scribed. We did not use any tracers to follow the fluid. The experiments were 215 characterized by a set of dimensionless numbers and characteristic length and 216 time scales, which are given in Table 2, with the underlying assumption that 217 the impact of the particles on the velocity fluctuations in the fluid was small. 218 In this regard, at least two dimensionless numbers have been found to be 219 important for assessing the effect of particles on turbulence intensity: the 220 volume fraction of particles in the fluid ϕ_v and the ratio of the particle size 221 to the integral length scale of the turbulence d_p/L_i (see for instance Balachan-222 dar and Eaton (2010) and Gore and Crowe (1989)). In our experiments, the 223

volume fraction of particles in the fluid was

225

229

$$\phi_v = \frac{v_p}{V_f} = 4 \times \frac{\pi}{6} \left[\frac{d_p^3}{(DWH - \pi R^2 L)} \right],\tag{4}$$

where V_f , which coincides with the volume of measurement, is the total volume $D \times W \times H$ minus the volume of the cylinder $\pi R^2 L$ and v_p is the volume of the four particles

$$v_p = 4 \times \left(\frac{\pi}{6}d_p^3\right). \tag{5}$$

 ϕ_v was 8.4×10^{-4} in the experiments, which is small. Such a volume fraction 230 is, for example, below the threshold value of 1.4×10^{-3} , at which neutrally-231 buoyant Taylor-size spherical particles were shown to reduce by 15% the 232 turbulent kinetic energy of the fluid (Bellani et al., 2012). Apart from ϕ_v , in 233 our experiments, $d_p/L_i = 0.18 - 0.21$, which falls in the range where Gore 234 and Crowe (1989) found that particles cause an increase in turbulence by 235 not more than 20%. So, regardless of whether there is a slight increase or 236 a decrease in turbulence due to the particles, the values of ϕ_v and d_p/L_i in 237 our study imply that the modulation of the turbulence due to the particles 238 should be limited. 239

Additionally, our study shares dynamic similarities with the studies by 240 Bellani et al. (2012) ($\phi_v \ll 1$; $d_p/L_i = 0.11$), Qureshi et al. (2007) ($\phi_v \ll 1$; 241 $d_p/L_i = 0.02 - 0.10$) and Bourgoin et al. (2011) ($\phi_v \ll 1$; $d_p/L_i = 0.04 - 0.12$), 242 which all showed little impact of the particles on the velocity fluctuations in 243 the fluid. It however departs from these studies by its ratio of the particle size 244 to the Kolmogorov scale d_p/η , which is of order $\mathcal{O}(100)$ and therefore greater 245 than the ratios used in the previous studies, $d_p/\eta = [7, 30]$. In our study, the 246 departure of the acceleration variance of particles from that of tracers in the 247

inertial range $\mathcal{R} = \langle a^2 \rangle_{particle} / \langle a^2 \rangle_{fluid}$ is estimated to be in the interval [0.16-248 0.22], following equations 2 and 3 of Qureshi et al. (2007), which predict $\mathcal{R} \sim$ 249 $6(d_p/\eta)^{-2/3}$. The impact of particle inertia on the acceleration is therefore 250 substantial (80%). This impact on the acceleration does not however imply 251 a substantial impact of the particles on the velocity fluctuations in the fluid, 252 as shown previously by Qureshi et al. (2007) and Bourgoin et al. (2011) when 253 $d_p/\eta = [7, 30]$. The time integration by which the velocity is obtained from 254 the acceleration acts like a low-pass filter $(\Phi(\omega) = \omega^2 E(\omega))$, where $\Phi(\omega)$ is 255 the acceleration frequency spectrum), making the velocity be dominated by 256 lower frequencies, less affected by inertia, compared to the acceleration. In 257 practice, the relation between the velocity variance of the particles $\langle u^2 \rangle$ and 258 the energy spectrum E(k) can be defined as for tracers, but integrated over a 259 narrower range of wavelengths that excludes scales smaller than the particle 260 size, that is $(3/2)\langle u^2\rangle = \int_{2\pi/L_i}^{2\pi/d_p} E(k)dk$. This truncation of the spectrum of 261 the turbulence reflects the fact that particles do not respond to scales of fluid 262 motion smaller than their own size. Calculations using the model spectrum 263 adopted by Teixeira and Belcher (2000) for a range of Reynolds numbers of 264 the order of magnitude of those used in the experiments, $Re = [10^2 - 10^4]$, 265 actually indicate that this truncation does not lead to an underestimation of 266 the velocity variance of the fluid motion by more than about 20%. Similarly, 267 the estimate of ε captured by the particles from the slope of the inertial range 268 is expected to be even more accurate, since there is a factor of ~ 5 between 269 the integral length scale L_i and the scale of the particles d_p , which allows 270 a sufficient window of motions in the inertial range to be well resolved by 271 the particles. However, the inertial range detected in this way is necessarily 272

²⁷³ relatively narrow, as will be confirmed later. These arguments allow us to ²⁷⁴ extend the domain of validity of the conclusions drawn by Bourgoin et al. ²⁷⁵ (2011) and Qureshi et al. (2007) for $d_p/\eta \sim 30$ to $d_p/\eta \sim \mathcal{O}(100)$.

The experiments were characterized by a set of dimensionless numbers and characteristic length and time scales, which are given in Table 2. These dimensionless numbers and scales depend on the energy dissipation rate ε , whose estimate will be thoroughly detailed in section 5.

Experiment Id.	U'	arepsilon	L_i	$ au_e$	Re	Re_{λ}	λ	η	$ au_\eta$
	${\rm cm~s^{-1}}$	$\rm cm^2 s^{-3}$	cm	\mathbf{S}			mm	$\mu { m m}$	\mathbf{ms}
4	7.0	31.0 ± 2.5	11.0	1.6	7682	339	4.9	133.8	18.0
5	5.6	17.1 ± 1.6	10.2	1.8	5693	292	5.2	155.3	24.2
6	5.7	15.4 ± 1.4	12.1	2.1	6942	323	5.5	159.8	25.5
7	8.6	55.9 ± 4.3	11.3	1.3	9733	382	4.4	115.7	13.4
8	10.3	108.3 ± 7.6	10.2	1.0	10586	398	3.9	96.9	9.6
9	5.8	16.5 ± 1.5	11.5	2.0	6636	316	5.5.	157.0	24.6
10	5.2	11.8 ± 1.3	11.9	2.3	6206	306	5.9	170.9	29.1
11	9.6	73.4 ± 5.9	12.1	1.3	11649	418	4.3	108.1	11.7

Experimental scales and $\dim ensionless$ U'Table 2: numbers. = $\sqrt{(\langle U_x \rangle^2 + \langle U_y \rangle^2 + \langle U_z \rangle^2)/3}$ is the particle velocity averaged over components. The energy dissipation ε represents an average of the estimates from the Lagrangian velocity structure function, the energy spectrum and the longitudinal structure function. The integral length scale is given by $L_i = U'^3 / \varepsilon$ and the eddy turn-over time by $\tau_e = L_i / U'$. The Reynolds number is estimated as $Re = L_i U' / \nu$ and the Reynolds number based on the Taylor micro-scale λ is estimated as $R_{\lambda} = \lambda U'/\nu$ with $\lambda = \sqrt{15U'^2\nu/\varepsilon}$. The Kolmogorov length and time scales are respectively $\eta = (\nu^3/\varepsilon)^{1/4}$ and $\tau_{\eta} = (\nu/\varepsilon)^{1/2}$.

280 3. Analysis methodology

281 3.1. Particle tracking

The experiments were recorded during 300 s from two sides by cameras 282 in video mode providing one plane view across the cylinder axis, and another 283 along the cylinder axis. As we varied the period of the cylinder motion from 284 3 s to 1.75 s, the recording covered a minimum of 100 cycles (18,000 frames) 285 to a maximum of 171 cycles, implying that the number of samples slightly 286 differs across the 11 experiments when calculating statistical quantities. The 287 videos were produced at a resolution of 1920×1080 pixels and at a number of 288 frames per second $n_f=59.94$ frames/s. Note that at this sampling rate we did 289 not expect to resolve the dissipative turbulence range as $T/n_f \sim \mathcal{O}(10)\tau_{\eta}$, 290 where τ_{η} is the Kolmogorov time scale (see Table 2). The two recordings were 291 first synchronized using the frame at which the cylinder started to move. A 292 camera calibration was performed using the landmarks of grids that had been 293 drawn on the sides of the tank to measure the 3D coordinates of the particles. 294 Particles and cylinder were tracked based on their coloured pixels, and we 295 followed the centre of the finite-size spheres as shown in Figure 2a. The set 296 of centre particle positions over time (X(t), Y(t), Z(t)) defined the particle 297 trajectory as shown Figure 2b. We did not track the particle orientations. 298 To compute the velocity of the spheres, a monotonic cubic spline was fitted 299 to the (X, Y, Z) particle positions for the purpose of applying a first-order 300 differentiation. 301



Figure 2: a) Three-dimensional tracking of the particles from the two side views taken by the cameras. The background lines are the grids used for 3D geo-referencing and camera calibration. The yellow circles mark the centre of the finite-size particles identified by particle tracking. b) Reconstructed trajectory. The example shows that of the green particle in experiment 5 seen in different views, including looking parallel and perpendicular to the axis of the cylinder and from the top. The black line represents the path of the cylinder in each plane (y, z), (x, y) and (x, z). For visibility reasons, the cylinder position along the x direction is simply shown at the centre x = 15 cm. The black diamond indicates the initial position of the particle.

302 3.2. Statistical analysis

Statistical analysis was used to interpret the data. We first checked the 303 equivalence of the 4 particles, and assessed the role of the collisions and 304 transient behaviour of the particles. Appendix A and Appendix B give full 305 details on the existence of a transient period and its duration, and on the lack 306 of impact of the collisions on the particle velocity statistics. As a result, in 307 data sets containing positions and velocities, the data corresponding to the 308 transient were removed; velocities of the resulting data sets were not filtered 309 for the collisions; and data sets of the four particles were assimilated into a 310 single set for analysis, such as for estimating Probability Density Functions 311 (PDF). Besides, spatial statistical analyses were performed after subdividing 312 the entire (undisturbed) volume of fluid $V = H \times D \times W = (30 \text{ cm})^3$ into 313 15^3 cells of dimensions $V_c = (2 \text{ cm})^3$, i.e. the cubic volume occupied by a 314 particle. In a cell (i, j, k) of central position (x_i, y_j, z_k) , we evaluated the count 315 of particles N(i, j, k), and the velocity U(i, j, k). We note that all the cells 316 close to a boundary will be statistically different from interior cells because 317 the finite-size of the particles implies that their centres are at a distance of 318 at least 1 cm from the lateral walls or bottom of the tank. In other words, 319 compared to an interior cell, only half a cell effectively contributes to the 320 statistics when it is bounded by a tank wall, because in those cells the centre 321 of a particle is constrained to take a position in only half of its volume (farther 322 from the boundary). 323

324 4. Dynamics of the particles

325 4.1. Ensemble particle localization

An insight into the ensemble wandering of particles in the tank was first 326 gained by analyzing the percentage of fluid volume that was never visited 327 by the four particles over the duration of each experiment excluding the 328 transient. Wandering of particles increases as the stirring rate increases, as 329 shown in Figure 3. An exponential fit to the data further indicates that 330 this study uses a range of stirring rates that achieves reasonable excursion of 331 the particles. Increasing further the stirring rate would have increased the 332 particle wandering but it was technically not possible due to the torque limit 333 of the actuators. 334



Figure 3: Dimensionless volume V_a/V_e (in %) never visited by any of the four particles as a function of Reynolds number Re for experiments 4–11. Note that V_a has been normalized here using the volume accessible to the particles $V_e \sim V (1 - d_p/W)^2$.

The increase in wandering with the stirring rate especially applies to the 335 particle excursion in the z (vertical) direction. As shown in Figure 4, at low 336 stirring rate, the PDFs of the Z particle coordinate are higher in the lower 337 half of the tank regardless of the direction of stirring. At high stirring rate, 338 however, there is much less vertical disparity between the two directions of 339 cylinder motion. The increase in stirring velocity helps to counteract the 340 slight negative buoyancy of the particles, whose presence in the upper half 341 of the tank is facilitated by the more vigorous vortices. 342



Figure 4: Probability Density Functions (PDFs) of particle dimensionless vertical coordinate Z/H in experiments 6 & 8, and 10 & 11. The stirring is weaker in experiments 6 & 10 than in experiments 8 & 11.

343 4.2. Inhomogeneous and anisotropic flow inferred from the particles

While the stirring is obviously anisotropic, the flow inferred the particle 344 motion is also influenced by the anisotropy of the forcing. This is shown in 345 Figure 5 by the distributions of the direction cosines of the particle velocity 346 vectors calculated as $\operatorname{cosine}(\alpha_i^j) = U_i^j / |\boldsymbol{U}^j|$, where *i* refers to components x, y347 and z and j runs from 1 to four times the number of frames recorded between 348 the end of the transient and the end of the experiment. Regardless of the 349 direction and intensity of stirring, the direction cosines are more uniformly 350 distributed in the y and z directions, whereas in the x direction the distribu-351 tion is non-uniform and peaks around zero, indicating a preferred direction 352 of the velocity vectors normal to the x axis. However, the histograms in Fig-353 ure 5 also show that the motion is far from being perfectly two-dimensional 354 (which would correspond to a Dirac function $\delta(0)$ for $\operatorname{cosine}(\alpha_x)$). 355



Figure 5: Raw histograms of the direction cosines of the particle velocity for experiments a) 4, b) 9 and c) 10. Experiments 4, 9 and 10 exemplify experiments at different directions and/or intensity of stirring.

Further insights into the inhomogeneity and anisotropy of the motion can be found by looking at the velocity fields at the particle scale, as shown in Figures 6 and 7 for two representative planes (y, z) and (x, y) and, for the two directions of stirring.



Figure 6: Contour maps of the flow speed (top frames) and corresponding velocity vector field (lower frames) in experiment 8. The black lines delimit the path or region reached by the cylinder. The colour scale indicates the magnitude of the flow speed. The size of the velocity vectors in the flow fields has been scaled for visualisation purposes.

Aside from preferential directions normal to the x axis, consistent the anisotropy discussed in Figure 5, the velocity fields in the interior of the



Figure 7: Contour maps of the flow speed (top frames) and corresponding velocity vector field (lower frames) in experiment 11. The black lines delimit the path or region reached by the cylinder. The colour scale indicates the magnitude of the flow speed. The size of the velocity vectors in the flow fields has been scaled for visualisation purposes.

measurement volume are quite inhomogeneous. They comprise areas of high velocity being essentially located along the cylinder path, which contrasts with areas of low velocity, especially close to boundaries (i.e. walls, and the free surface). However, differences in inhomogeneity exist between the two directions of stirring, especially in the vertical direction. In the case of stirring with initial downward cylinder motion, large-scale vortices are most active in the lower half of the tank, whereas for stirring with initial upward cylinder motion, large-scale vortices are most active in the upper half of the tank, as shown by Figures 6 and 7. Interestingly, for stirring with initial upward cylinder motion, large-scale vortices also exist in the lower half of the tank, although they have a weaker intensity, but there are almost no vortices in the upper half of the tank in the case of stirring with initial downward cylinder motion.

375 4.3. Individual trajectories

While the global flow features seem to point to a reasonably efficient 376 wandering of the particles in the tank, although constrained by the looping 377 motion of the cylinder in the (y, z) plane perpendicular to the cylinder axis, 378 more complex behaviour emerges when looking at the particles individually. 379 In particular, substantial variability between different particles is found re-380 garding their excursions in the x (i.e. along-axis) direction, in which the 381 cylinder does not generate any direct forcing motion. This effect seems to 382 prevent individual particles from crossing the whole domain along x, leading 383 to particles being strikingly confined, as shown in Figure 2b. The observed 384 particle confinement in the x direction is consistent with the anisotropic flow 385 dominated by motion in the (y, z) plane, as shown in Figure 5, and is a mani-386 festation of the conservation of the angular momentum perpendicular to that 387 plane. An uneven localization along the x direction is observed regardless 388 of the stirring rate and direction, as shown by the (y, z) plane-averaged resi-389 dence times as a function of x in Figure 8. We will see that this contributes 390 to a differentiation of the particle pairs during dispersion. 391



Figure 8: Top frames: y - z plane-averaged residence time of the particles along the x direction, respectively, for experiments 5, 7 and 8. Bottom frames: corresponding y - z plane-averaged velocity magnitude along the x direction in the same experiments. Note that the particle residence time anti-correlates well with the particle plane-averaged velocity: where the averaged velocities appear larger, the residence time is lower, and vice-versa. This is to be expected, since the residence time should scale inversely to the flow velocity.

³⁹² 5. Statistical properties

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As was mentioned in the Introduction, the time t_0 delimiting the ballistic 393 and super-diffusive regimes in 3D dispersion is defined in terms of the energy 394 dissipation rate, ε . This requires obtaining an estimate of this quantity. To do 395 so, we used both the Lagrangian and Eulerian frameworks. The Lagrangian 396 velocity structure function D and frequency spectrum E are strictly tensors 397 of order 2 because the anisotropy of the large-scale flow is also present in 398 the smaller-scale fluctuations of the particles. These tensors are respectively 399 defined as: 400

$$D_{ij}(\tau) = \langle \delta U_i(\tau) \delta U_j(\tau) \rangle, \tag{6}$$

where $\delta U_i(\tau) = U_i(t+\tau) - U_i(t)$ (Monin and Yaglom, 2013; Mordant et al., 2003) and

$$E_{ij}(\omega_k) = \frac{\delta t}{2\pi} \left[2 \left(\sum_{j=1}^{n-1} R_{ij}(j\delta t) \cos(\omega_k t_j) \right) + R_{ij}(0) + R_{ij}(n\delta t) \right], \quad (7)$$

taken at equal sampling intervals of size δt with $\omega_k = k\pi/n\delta t (k = 0, \pm 1, \dots \pm$ 405 n) and $R_{ij}(\tau) = \langle U_i(t)U_j(t+\tau) \rangle$ (Yeung and Pope, 1988). Here we only 406 evaluated the D_{ii} and E_{ii} components of these tensors together with an es-407 timate of the trace of D defined as $Tr(D) = 1/3 \sum_{i} D_{ii}$. Alternatively, in 408 the Eulerian framework, we estimated the dissipation rate from the second-409 order longitudinal structure function $C_2(l)$ assuming that the instantaneous 410 velocity at a similar time t of two particles respectively with positions \boldsymbol{x} and 411 $\boldsymbol{x} + \boldsymbol{l}$ coincides with the local Eulerian velocity field. $C_2(l)$ is thus defined by 412

413
$$C_2(l) = \langle ([\boldsymbol{U}(\boldsymbol{x}+\boldsymbol{l},t) - \boldsymbol{U}(\boldsymbol{x},t)] \cdot \boldsymbol{l}/l)^2 \rangle, \qquad (8)$$

where U(x, t) and U(x+l, t) are the velocities of a pair of particles at time tand positions x and x+l. Such an evaluation of $C_2(l)$ is similar to that used in Valizadeh and Monaghan (2012) with SPH tracer-like particles, but for particle separations $l > d_p$, where the particle velocities can be representative of the flow (Qureshi et al., 2007; Bourgoin et al., 2011). $C_2(l)$ was further averaged over the six pairs of particles.

Figure 9 shows the compensated Lagrangian velocity structure function 420 $D_{ii}(\tau)/(C_0\tau)$, frequency spectrum $\pi E_{ii}(\omega)\omega^2/C_0$ and the second-order longi-421 tudinal structure function $(C_2(l)l^{-2/3}/C_K)^{3/2}$. All three statistical properties 422 were compensated with the dimensional expression given by the classical 423 Kolmogorov theory in the inertial range (see section 1). We used the scaling 424 constants $C_0 = 5$ and $C_K = 2.01$, which have been associated with three-425 dimensional turbulence, including in anisotropic contexts (Ouellette et al., 426 2006). All three statistical quantities consistently show a plateau even if 427 the plateau is better developed for the energy spectrum and the longitudi-428 nal structure function than for the Lagrangian velocity structure function. 420 Values of the compensated functions at their plateaus were used to esti-430 mate ε for each experiment. In practice, the value of ε inferred from the 431 compensated Lagrangian velocity structure function $D_{ii}(\tau)/(C_0\tau)$ was sim-432 ply taken as being an average of the maximum compensated values for the 433 three velocity components at $\tau = 0.2 - 0.3$ as the structure function did not 434 have a well-defined plateau. For the frequency spectrum $\pi E_{ii}(\omega)\omega^2/C_0$ and 435 the second-order longitudinal structure function $(C_2(l)l^{-2/3}/C_K)^{3/2}$, which 436 had better-defined plateaus, values of ε were calculated as an average of the 437 means of the compensated values over the frequency range $w = [4, 10] \text{ s}^{-1}$ 438



Figure 9: Compensated Lagrangian velocity structure function, frequency spectrum and second-order longitudinal structure function in a) experiment 6 and b) experiment 11. The values $w_c = \pi/T$ and $w_p = \pi/t_p$, where t_p is the particle relaxation time, are the frequency of the particles and cylinder, respectively. The inset in the figure for the longitudinal structure function $(C_2(l)l^{-2/3}/C_K)^{3/2}$ of experiment 6 is the same structure function but evaluated using the three experiments 5, 6 & 9, giving a smoother compensated function as the statistical sampling is increased. The vertical dashed lines indicate the limits $\tau = \tau_e$, $\omega = \pi/\tau_e$ and $l = L_i$. In experiment 6, ε derived from the three functions gives a mean value with standard error, $\varepsilon = (15.39 \pm 1.40) \text{ cm}^2 \text{s}^{-3}$. In experiment 11, ε derived from the three functions gives a mean with standard error, $\varepsilon = (73.38 \pm 5.85) \text{ cm}^2 \text{s}^{-3}$.

and length range l = [5, 10] cm, respectively, for the three velocity compo-439 nents. We note that these averages for the Lagrangian velocity structure 440 function, $1/3 \sum_{i} D_{ii}(\tau)$, and the frequency spectrum, $1/3 \sum_{i} E_{ii}(\tau)$, repre-441 sent the isotropic decomposition of D and E. Finally, as the standard errors 442 of the mean of values of ε inferred from D, E and C₂ ranged only between 4 443 and 6%, we obtained a final estimate of ε as the average of these three esti-444 mates. The resulting value of ε was then used to calculate the associated flow 445 scales and dimensionless numbers (see Table 2). The time τ corresponding 446 to the maximum of the compensated Lagrangian velocity structure function 447 $D(\tau)$ is reasonably consistent with the values of the eddy turn-over time τ_e 448 given in Table 2. Similarly, the lower limit ω of the plateaus of the frequency 449 spectrum $E(\omega)$ reasonably agrees with the frequency $\omega_e = \pi/\tau_e$. In the spa-450 tial domain, the region of the function $C_2(l)$ between the lags l = 4 cm and 451 $l = L_i = 10 - 12 \,\mathrm{cm}$ in Figure 9 also matches with what would be expected 452 for an inertial range. The quoted lower limits of l are dictated by spatial 453 resolution, and the upper limits coincide with the forcing length scales of 454 $L_i \sim 12$ and 10 cm in experiments 6 and 8, respectively. We note that val-455 ues of L_i are naturally close to the size of the Lissajoux curve executed by 456 the cylinder while stirring, that is $L_c = 2A = 15$ cm. 457

458 6. Particle dispersion

In the context of the inhomogeneous and anisotropic turbulence just described, we now examine both single-particle dispersion and particle-pair dispersion, also known as relative dispersion. Although the dispersion of particles must be three-dimensional, the flow has been shown to be strongly anisotropic (and increasingly so as the stirring rate increases). So, the aim
here is to check if large-sized particle dispersion in strongly inhomogeneous
and anisotropic turbulence satisfies the same scaling laws as tracers in homogeneous and isotropic 3D turbulence.

467 6.1. Single-particle dispersion

Single-particle dispersion can be be investigated by analysing the trajec-468 tory of a single particle, by calculating $\langle | \boldsymbol{\Delta}(\tau) |^2 \rangle$, where $\boldsymbol{\Delta}(\tau) = \boldsymbol{X}(t+\tau) - \boldsymbol{X}(t+\tau)$ 469 X(t), where X(t) is the position of a particle at each time t along its tra-470 jectory and τ is the time lag. Figure 10a shows $\langle |\Delta(\tau)|^2 \rangle / Li^2$ as a function 471 of τ/τ_e for each of the four particles in experiment 7. When $\tau/\tau_e \lesssim 0.25$, 472 the ballistic dispersion regime holds, i.e. $\langle |\Delta(\tau)|^2 \rangle \propto \tau^2$, whereas when 473 $\tau/\tau_e \gtrsim 0.6 - 0.7$, the mean-square displacement follows a diffusive regime 474 $(\langle | {\bf \Delta} (\tau) |^2 \rangle \propto \tau)$ over a brief time interval of length approximately equal to 475 τ_e , as shown in Figure 10c. The start of the diffusive regime coincides with 476 the time required for the decay of the Lagrangian velocity auto-correlation of 477 the particles $\langle U_i(t)U_i(t+\tau)\rangle/\langle U_i(t)^2\rangle$, that is $T_L/\tau_e = 0.6$, as shown in Figure 478 10b. At $\tau/\tau_e \approx 2.5$, the mean-square displacement reaches a plateau. The 479 brevity of the diffusive regime is due to the finite dimensions of the domain, 480 which limit the particle's excursion at large times. Similar dimensionless 481 curves of $\langle |\Delta(\tau)|^2 \rangle / Li^2$ and $\langle U_i(t)U_i(t+\tau) \rangle / \langle U_i(t)^2 \rangle$ as a function of τ / τ_e 482 were displayed for all other experiments (not shown). 483

The dispersion regimes of Figure 10 may be also interpreted in terms of space instead of time. Thus $\tau/\tau_e \sim 0.25$ corresponds to the mean-square particle displacement $\langle |\Delta(\tau)|^2 \rangle / L_i^2 \sim 0.16$, which corresponds to a root-meansquare displacement $L_b/L_i = (\langle |\Delta(\tau)|^2 \rangle)^{1/2}/L_i \sim 0.4$ or in dimensional terms



Figure 10: a) Mean square displacement relative to initial position as a function of time τ/τ_e along the trajectories of the 4 particles in experiment 7. The four particles have a similar behaviour. The black solid line represents a linear fit of the data (in logarithmic scales) up to $\tau/\tau_e = 0.25$, which gives a slope of 1.92, very close to the predicted slope of 2. The black dashed line represents a slope of 1, indicating a diffusive regime. b) Lagrangian velocity auto-correlation function. The Lagrangian velocity auto-correlation function the diffusive regime. The diamonds delimit the intervals over which $\langle |\mathbf{\Delta}(\tau)|^2 \rangle / (L_i^2 \times \tau/\tau_e)$ is equal to its maximum within a tolerance of 5%. This criterion is used to ascertain the presence of plateaus and hence the diffusive regime. The average width of such intervals for the four particles is $\Delta \tau/\tau_e = 0.9$. Here the diffusive regime is observed between $T_L/\tau_e \lesssim \tau/\tau_e \lesssim 2.5T_L/\tau_e$.

in experiment 7, $L_b = (\langle |\Delta(\tau)|^2 \rangle)^{1/2} \sim 4.5$ cm. Hence, in this latter experiment, the ballistic regime remains valid for particle displacements below \sim 5 cm. On the other hand, $\tau/\tau_e = 0.6$ corresponds to $\langle |\Delta(\tau)|^2 \rangle / L_i^2 \sim 0.63$, or $L_d/L_i = (\langle |\Delta(\tau)|^2 \rangle)^{1/2} / L_i \sim 0.8$, or equivalently, in experiment 7, $L_d =$ ⁴⁹² $(\langle |\Delta(\tau)|^2 \rangle)^{1/2} \sim 9 \text{ cm}$, which means that the diffusive regime will apply to ⁴⁹³ particle displacements larger than 9 cm. Finally, the plateau reached by the ⁴⁹⁴ dispersion curves ends when $\langle |\Delta(\tau)|^2 \rangle / L_i^2 \sim 1.8$, or $(\langle |\Delta(\tau)|^2 \rangle)^{1/2} / L_i \sim 1.34$, ⁴⁹⁵ or equivalently, in experiment 7, $(\langle |\Delta(\tau)|^2 \rangle)^{1/2} \sim 15$ cm, which means that ⁴⁹⁶ once the particles approach displacements around 15 cm the displacement is ⁴⁹⁷ unable to on average increase further due to the limited dimensions of the ⁴⁹⁸ domain.

Aside from showing the existence of the ballistic and diffusive regimes, the results of this analysis of single-particle dispersion are the above definition of T_L and the characteristic dimensionless lengths L_b and L_d delimiting the different dispersion regimes, which will be used in the next section in the interpretation of particle-pair dispersion.

504 6.2. Particle-pair dispersion

To analyse particle-pair dispersion, we used both the traditional way of 505 looking at the relative dispersion as a function of time and the fixed length-506 scale method (FSLE). We will show in this section that the two methods 507 are complementary. We first looked at the time evolution of the separation 508 between particles i and j, $|\mathbf{S}_{ij}(t)| = |\mathbf{X}_i(t) - \mathbf{X}_j(t)|$, by calculating the mean-509 square relative distance $\langle (|S_{ij}| - S_0)^2 \rangle$ of pair *ij* relative to the initial pair 510 separation $|S_{ij}(0)| = S_0$. The values of S_0 were carefully chosen so that they 511 span characteristic lengths of the system within the interval $S_0 = [3, 11]$ cm. 512 This allowed a calculation of statistically representative ensemble averages of 513 the mean-square relative distance. However, the sampling was uneven: the 514 number of ensemble members was found to roughly linearly increase with 515 intermediate values of S_0 , be sometimes small at the lowest (< 3 cm) and 516

largest (> 30 cm) values of S_0 , and vary between pairs for the same S_0 , es-517 pecially for experiments with low stirring rates. For instance, in experiment 518 5, the number of ensemble members averaged over the six pairs increased 519 from 18 to 151 as S_0 increased from 3 to 11 cm, and varied between pairs at 520 $S_0 \sim 3$ cm from zero (pair 4) to 62 (pair 5), whereas in experiment 11, the 521 number of ensemble members averaged over the six pairs increased from 17 522 to 172 for a similar set of values of S_0 , and varied between pairs at $S_0 \sim 3$ cm 523 from 8 (pair 5) to 28 (pair 6). The fact that sampling varies between particle 524 pairs likely results from the fact that the turbulence is neither isotropic nor 525 homogeneous. 526

In all experiments, as exemplified in Figure 11 for experiments 5 and 527 11, the mean-square relative distance $\langle (|\boldsymbol{S}| - S_0)^2 \rangle$ shows three main trends: 528 in the interval $\tau/\tau_e < 0.25$, it evolves as t^2 , clearly following a ballistic 529 regime; when 0.25 < τ/τ_e < 0.6, it varies as t^{β} with variable β values, 530 $1.0 < \beta < 2.3$, so that there is no indication of a super-diffusive regime; 531 when $\tau/\tau_e \gg T_L/\tau_e = 0.6$, it finally grows more slowly (eventually becoming 532 stationary) with short-period oscillations, reflecting the finite dimensions of 533 the domain. The diffusive dispersion regime in the interval $\tau/\tau_e > 0.6$ is 534 equivocal, partly for the same reasons related to particle confinement as in 535 single-particle dispersion, but also partly because the statistics are noisier. 536

The lack of identification of an intermediate super-diffusive regime can be explained by the narrow time windows $[t_0, T_L]$ that are available for this regime to exist, as shown in Table 3 for experiments 5 and 11 and the initial separations S_0 considered in Figure 11. For the time $t_0 = (S_0^2/\varepsilon)^{1/3}$ marking the transition from the ballistic to the super-diffusive regime at a given ini-



Figure 11: Mean square distance averaged over the six particle pairs for different initial separations S_0 as a function of time in a) experiment 5 and b) experiment 11. The black solid, dashed and dotted lines represent slopes of 2, 3, and 1, respectively, characterizing the ballistic, super-diffusive and diffusive regimes. The time $T_L/\tau_e = 0.6$ is shown by a vertical blue dotted line.

tial separation S_0 to be shorter and further separated from the Lagrangian integral time T_L marking the start of the diffusive regime (see section 1), an increase in ε and/or a smaller S_0 would be required. When $t_0 > T_L$, the super-diffusive regime can not occur. The ratio of t_0 to T_L can also be expressed as:

$$\frac{t_0}{T_L} = \frac{\left(S_0^2/\varepsilon\right)^{1/3}}{0.6\tau_e} = \frac{\left(S_0^2/\varepsilon\right)^{1/3}}{0.6\left(L_i^2/\varepsilon\right)^{1/3}} = \frac{1}{0.6} \left(\frac{S_0}{L_i}\right)^{2/3}.$$
(9)

So, $t_0/T_L > 1$ is equivalent to $S_0/L_i > (0.6)^{3/2} = 0.47$ or $S_0 > 4.7 - 5.6$ cm (see Table 2), which is a limit that is very close to that found for the end of the ballistic regime in the single-particle dispersion, namely $L_b/L_i \sim 0.4$ or $L_b \approx 4.5$ cm.

547

Exp. 5		Exp. 11	
S_0 (cm)	t_0/T_L	$S_0 (\mathrm{cm})$	t_0/T_L
3.15	0.76	3.29	0.70
3.55	0.83	3.69	0.75
4.35	0.95	4.49	0.86
5.55	1.11	5.60	1.00
7.55	1.36	7.69	1.23
11.15	1.77	10.89	1.55

Table 3: Estimates of t_0/T_L as a function of S_0 for experiments 5 and 11.

As an alternative to the analysis of fixed-time average of inter-particle distances over the ensemble of particle pairs, we computed the Finite-Scale Lyapunov Exponent (FSLE). We thus calculated the function $\lambda(\delta) = \ln \rho / \langle \tau(\delta) \rangle$,

where δ is the spatial separation between two particle trajectories and $\langle \tau(\delta) \rangle$ 555 the mean time that δ takes to be amplified by a factor ρ . We took ρ as equal 556 to $\sqrt{2}$ (Corrado et al., 2017). We ultimately averaged $\lambda(\delta)$ over the six par-557 ticle pairs. The results of the FSLE analysis are shown in Figure 12. In all 558 experiments, two regimes $(\lambda(\delta) \propto \delta^{-\zeta})$ are consistently found: the ballistic 559 separation ($\zeta \sim 1$) is present for $\delta < [0.77 - 0.99]L_i$; and the diffusive regime 560 $(\zeta \sim 2)$ for $[0.77 - 0.99]L_i < \delta < [1.2 - 1.7]L_i$. We note that the length 561 scale interval for diffusion is consistent with that found in the single particle 562 analysis of the dispersion regime. For instance, in experiment 7, the diffusion 563 regime is found for separations between 9 cm and 16 cm, which agrees with 564 the analysis of section 6.1. The fact that we find the transition to diffusive at 565 $\delta \sim L_i$ shows that our estimates of the energy dissipation rate ε derived from 566 the particles, and consequently of a number of scales derived from ε , such 567 as L_i , are reliable. Finally, it is to be noted that, whereas the traditional 568 approach shows the ballistic regime with much less noise, the FSLE analysis 569 shows the diffusive regime much more clearly. 570



Figure 12: Lagrangian FSLE $\lambda(\delta) = \ln \rho/(\langle \tau(\delta) \rangle/\tau_e)$ as a function of δ/L_i for all experiments. The FSLE scaling exponent $\delta^{-\zeta}$ corresponds to: ballistic separation ($\zeta = 1$), and diffusive regime ($\zeta = 2$).

Whereas two dispersion regimes were identified when the statistics were 571 averaged over the six particle pairs, the dispersion between single pairs had 572 more variability, especially at low stirring rate, as shown in Figure 13. For 573 instance, in experiment 5, pair 2 separated as $t^{2.9}$ in the interval 0.13 < 574 $\tau/\tau_e < 0.6$, whereas pair 6 separated as $t^{1.9}$ in the interval $0.01 < \tau/\tau_e < 0.6$. 575 Similarly, in experiment 11, pair 3 separated as $t^{3.05}$ in the interval 0.2 < 576 τ/τ_e < 0.6, whereas pair 2 separated as $t^{1.9}$ in the interval 0.01 $<\tau/\tau_e$ <577 0.6. Individually, particle pairs could thus seemingly exhibit a super-diffusive 578 behaviour extended outside of the expected time window $t_0 < \tau < T_L$ (but 579 overlapping with it). This variability affecting different dispersion pairs can 580 be related to the variability of the Lagrangian correlation time of velocity 581 differences (relative velocity between two particles of a pair) between the 582 pairs separated by $S_0 \sim 3$ cm, as shown in Figure 14. For instance, in 583 experiment 5, the velocity difference of pair 2 loses its memory of the initial 584 separation at $\tau/\tau_e = 0.13$, five times more rapidly than for pair 6. This 585 indicates not only that the ballistic regime ended earlier for pair 2 than 586 for pair 6 but also that it ended earlier than the theoretical time t_0/τ_e = 587 $t_0/T_L \times T_L/\tau_e = 0.76 \times 0.6 = 0.46$. In practice, this corresponds to a better 588 separation between t_0 and T_L , possibly allowing the Richardson regime to 589 exist in this case. Similarly, in experiment 11, the velocity difference of pair 3 590 decorrelated at $\tau/\tau_e = 0.19$ instead of $t_0/\tau_e = 0.42$ and earlier by a factor of 3 591 than for pair 2. It is tempting to attribute the difference in the decorrelation 592 time of the velocity difference between pairs to the inhomogeneity of the 593 turbulence, although it is rather intricate to identify why it would affect the 594 pairs differently. Nevertheless, for $S_0 \sim 3$ cm, histograms of the particle 595



Figure 13: Mean square distance for each particle pair for $S_0 \sim 3$ cm as a function of time in experiments a) 5 and b) 11. The black solid, dashed and dotted lines represent slopes of 2, 3, and 1, respectively, characterizing the ballistic, super-diffusive and diffusive regimes. The time $T_L/\tau_e = 0.6$ is shown by a vertical blue dotted line. The separation of the particle pair 4 was never less than 5.5 cm n experiment 5, and so that pair is not shown in a).

⁵⁹⁶ positions for each characteristic pair 2 and 6, and 2 and 3, respectively, in ⁵⁹⁷ experiments 5 and 11, shown in Figure 15, reveal that the particle pairs ⁵⁹⁸ whose velocity differences were decorrelating slowly were actually close to ⁵⁹⁹ the bottom wall or the free surface, i.e. they were located in two highly ⁶⁰⁰ inhomogeneous regions.



Figure 14: Lagrangian correlation of velocity differences between the particle pairs separated by S_0 , $\langle \delta u(\tau) \delta u(0) \rangle_{S_0} / \langle \delta u(0)^2 \rangle_{S_0}$, as a function of τ / τ_e for experiment 5 ($S_0 = 3.15$ cm) and experiment 11 ($S_0 = 3.29$ cm).



Figure 15: Histograms of the positions X, Y, Z for the particle pairs 2 and 6, and 2 and 3 in a) experiment 5 and b) experiment 11 when $S_0 \sim 3$ cm. Each bar represents the number of times the x, y or z particle positions of a pair were encountered when the particle-pair distance was about 3 cm (which corresponds to the initial times contributing to the Lagrangian correlation of velocity differences between the particle pairs in Figure 14).

601 7. Conclusions

In this experimental study, we departed from the theoretical framework for homogeneous and isotropic turbulence and the dispersion of fluid (tracer) particles to assess to what extent classic theories remain valid for the dispersion of large particles in inhomogeneous and anisotropic turbulence.

Our original experimental design consisted of stirring a fluid together with 606 a few almost neutrally-buoyant finite-size particles contained in a rectangular 607 tank including a mixed type of boundaries (no-slip and free surface). The 608 stirring of the two phases (fluid/particle) was achieved by a cylinder executing 600 a two-dimensional periodic Lissajoux figure enclosing a quarter of the volume 610 of the tank. Our approach consisted of recording the dynamics of the particles 611 in the entire volume of the tank, without using tracers. In doing so, we did 612 not directly probe the turbulence over the entire inertial range, but over 613 a limited scale range, which, in terms of length scales, extended from the 614 particle size to the tank's dimensions. However, the velocities of the finite-615 size particles allowed us to determine the velocity-based properties of the 616 turbulence with tolerable accuracy. 617

Despite our initial expectations of particle collisions, only particle-cylinder collisions had multiple occurrences, but their effect on the particle motion remained limited. This can partly be explained by the fact that when particles are in the proximity of the cylinder, they frequently are engulfed in the vortex surrounding the cylinder, which makes them flow around the cylinder instead of colliding with it.

The dynamics of the particles was clearly indicative of anisotropy and inhomogeneity of the turbulence at the particle scale. The walls and free-

surface contributed to the inhomogeneity, as shown by the velocity field. The 626 absence of forcing motion in the direction along the axis of the cylinder re-627 sulted in a preferred velocity direction of the particles normal to the cylinder 628 axis. Consequently, random preferential locations and trapping of particles 629 along the x direction were recorded, especially at low stirring rates. Velocity 630 fluctuations at the scale of the particles in this direction seemed insufficient to 631 eject particles from their trapping regions. For a given period of the cylinder 632 motion, the two opposite directions of stirring did not produce substantially 633 different anisotropy, but produced a different inhomogeneity of the particle 634 velocity fields. 635

Single-particle dispersion exhibited a ballistic regime at times shorter than the particle Lagrangian velocity auto-correlation time, and a short diffusive regime at longer times, in agreement with theoretical predictions for tracers in isotropic and homogeneous turbulence.

Particle-pair dispersion mostly agreed with the classic predictions for dis-640 persion in 3D turbulence when averaged over the six pairs, as ballistic and 641 diffusive regimes were found. The super-diffusive regime was not observed 642 because the time t_0 was not sufficiently smaller than the Lagrangian corre-643 lation time T_L . So, a temporal window for super-diffusion did not exist, and 644 the ballistic regime transitioned directly to the diffusive regime. However, 645 individually, some particle pairs briefly gave indications of a super-diffusive 646 regime following the Richardson law. These particle pairs were found to 647 be characterised by a more rapid decorrelation of their velocity differences 648 compared to other pairs. We further made a link between the variability in 649 the timescale of transition from the ballistic regime to Richardson's law and 650

the inhomogeneity of turbulence, by noting that larger decorrelation times tended to occur near the tank's boundaries. Overall, both single-particle and particle-pair dispersion mostly agree with the ballistic and diffusive behaviours expected for 3D dispersion in homogeneous and isotropic turbulence despite the inhomogeneity and anisotropy of the turbulence in our experiments.

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⁷⁹² Appendix A. Particle lifting and transient times

By lifting time we mean the time it takes for particles to lift off the bottom 793 of the tank once the stirring motion has started. These lifting times inevitably 794 reflect the time it takes for momentum to reach the bottom wall after flow 795 initiation. Such a time is related to the time at which the cylinder reaches its 796 minimum distance from the bottom wall $(y_c = A)$ during its first cycle, and 797 thus should be proportional to T. For initial downward cylinder motion, the 798 cylinder first reaches this height at a time T/8, which potentially translates 799 into an increase by a factor $3/1.75 \sim 1.7$ of the lifting times between the 800 cases with T = 3 s and T = 1.75 s. This appeared to be consistent with 801 what we observed, as the ratio of the mean of all the lifting times at T = 3802 s to those at T = 1.75 s was 1.79. For initial upward cylinder motion, the 803 cylinder first reaches its lower height at a time 3T/8. So, one would expect 804 that particle lifting in this latter case takes three times longer than for the 805 initial downward motion. We found an increase of that order, at T = 3 s, 806 as the ratio of the mean of all the lifting times for initial upward motion to 807 those for initial downward motion was 2.25. In any case, this lifting time 808



Figure A.16: (a) mean particle velocity $\langle |\boldsymbol{U}| \rangle$ as a function of the number of frames. (b) Standard deviation $\sigma(\langle |\boldsymbol{U}| \rangle)$ over neighbouring frames as a function of the number of frames. Data from experiment 11 have been used as an example.

can only be regarded as an indication of how long it takes for momentum
to reach the bottom wall after flow initiation, which takes from one to five
loops of the cylinder motion only.

To further assess how long it takes for the turbulent flow to be fully 812 established in the tank, we calculated the mean velocity of the particles as 813 a function of frame number. As shown in Figure A.16a, the mean velocity 814 reaches a plateau, whose start signals the onset of stationary turbulence in 815 the tank. The onset of the plateau is detected numerically by an algorithm 816 which estimates from which frame the standard deviation over a number of 817 neighbouring frames corresponding to one third of the cylinder period is first 818 less than 5% (Figure A.16b). Times t_s at which the transient is over in all 819 experiments are given in the last column of Table 1. They range from 20 to 820 34 cycles of the cylinder (equivalent to 3071 to 4711 frames over a total of 821

⁸²² 18,000 frames).

Appendix B. Velocity time series, collisions and filtering

The time series of the velocity are characterized by two types of peaks. 824 Some are short-lived (from a fifth to half a second), and result from a particle 825 colliding with the cylinder, and being kicked in either the y or z direction at 826 a speed that can exceed the maximal speed of the cylinder. Those kicks often 827 result in the particle subsequently rebounding against a wall. The transfer 828 of momentum that takes place is all the more important as the speed of 829 the cylinder is high. Table 1 of section 2.4 gives the total number of these 830 collisions for each experiment over 100 cycles. On average, a particle has a 831 collision with the cylinder every 4 to 7 cycles. Given the typical collision 832 duration, 4 to 10% of the time series recorded thus are affected by particle-833 cylinder collisions. The second type of peaks last approximately one to two 834 seconds, and occur when particles happen to be in the wake of the cylin-835 der. There are rare collisions with the cylinder rod, and we counted only 836 two occurrences of collision between particles across 11 experiments (only 8) 837 experiments have been used). 838

To filter the collisions from the measured velocities, we assume that the collisions only transfer momentum to the y and z particle velocity components. The collisions are identified in the time series of U_y and U_z by automatically finding peaks exceeding a velocity threshold that is adjusted using the recorded videos. The velocities are then smoothed based on a local regression using weighted linear least-squares and a second-degree polynomial model, assigning lower weight to outliers in the regression. A zero weight



Figure B.17: Time series of the velocity components U_y and U_z for the green particle in experiment 6 before and after filtering the collisions.

is assigned to the data outside six mean absolute deviations. Figure B.17
shows an example of the procedure.

Figure B.18 shows the efficiency of the momentum transfer from the cylinder to the particles as well as the lack of impact from filtering. We note that the transients were not removed from the time series of the velocity in this instance. On average, the velocity of the particles is about 35% that of the cylinder but the standard deviations are larger when the stirring is more vigorous (greater $U_c = \overline{u_c}$), which appears to result at least partly from particle collisions, as shown by the fact that the standard deviation is substantially



Figure B.18: Mean speed of the particles $\langle U \rangle = \langle |\boldsymbol{U}| \rangle$ including its standard deviation as a function of the mean cylinder velocity $U_c = \overline{u_c}$ for all experiments (in black). The mean and standard deviation from experiments 4, 6, 7 and 11 that were estimated after filtering the velocity for collisions with the cylinder are presented in magenta.

⁸⁵⁵ reduced when collisions are filtered (magenta lines).

We further assessed that the collisions have only minor impact on the velocity and acceleration distributions (not shown).