

Wave propagation and causality in atmospheric shear layers



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Atmospheric physics seminar

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DFG SPP 2410

Approximation methods for statistical
conservation laws of hyperbolically
dominated flow.

MASCHINENBAU

We engineer future



Agenda

1 Problem formulation: Wave propagation in a free shear layer

2 Power series solutions for singular ODEs

3 Causality to impose uniqueness of solutions

4 Acoustic resonance and wave absorption

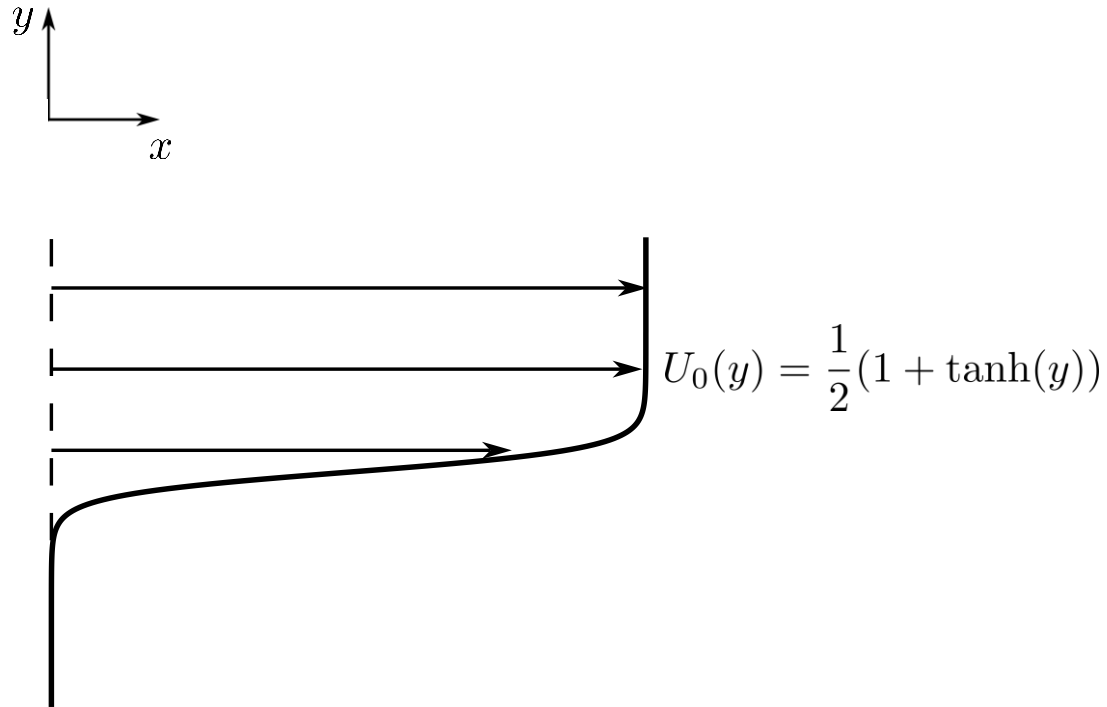
5 Extension by means of equivalence transformations

Problem formulation: Wave propagation in a free shear layer



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Introduction



- Background: Aerospace application & shear flow acoustics
- Focus: Methodology – not the most complete physical model...
- Linear theory to investigate acoustic waves & instabilities

Laplace and Fourier transformation of Euler equations



- decomposition: $p_0 + p(x, y, t)$, $\rho_0(y) + \rho(x, y, t)$, $U_0(y)\mathbf{e}_y + \mathbf{v}(x, y, t)$
- linearized compressible Euler equations: conservation of mass, momentum and energy

$$\frac{D_0 \rho}{Dt} + \rho_0 \nabla \cdot \mathbf{v} + \mathbf{v} \cdot \nabla \rho_0 + \rho \nabla \cdot \mathbf{V}_0 = 0$$

$$\rho_0 \frac{D_0 \mathbf{v}}{Dt} + \nabla p + \rho_0 \mathbf{v} \cdot \nabla \mathbf{V}_0 + \rho \mathbf{V}_0 \cdot \nabla \mathbf{V}_0 = 0$$

$$\frac{1}{c_0^2} \left(\frac{D_0 p}{Dt} + \mathbf{v} \cdot \nabla p_0 \right) + \rho_0 \nabla \cdot \mathbf{v} + \left(\rho_0 \frac{c^2}{c_0^2} + \rho \right) \nabla \cdot \mathbf{V}_0 = 0$$

Nondimensionalize: $M = \frac{U_\infty}{c_\infty}$



$$q(x, y, t) = \int_F \int_L \hat{q}(y) e^{i(\alpha x - \omega t)} d\omega d\alpha$$

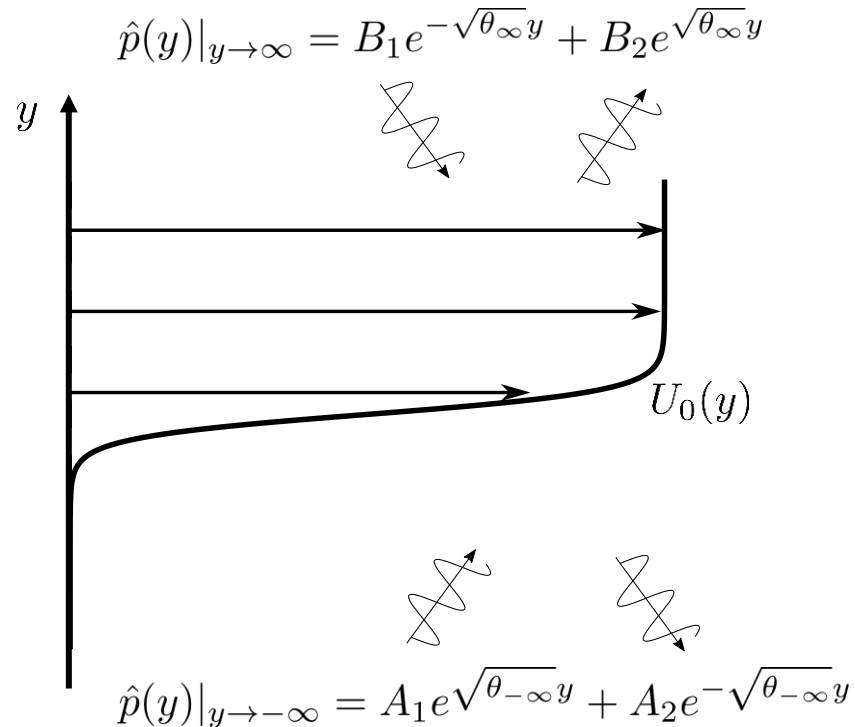
$$\hat{p}''(y) + \left(\frac{2\alpha U_0'(y)}{\omega - \alpha U_0(y)} + \frac{\cancel{T_0'(y)}}{\cancel{T_0(y)}} \right) \hat{p}'(y) + \left(\frac{M^2 (\omega - \alpha U_0(y))^2}{\cancel{T_0(y)}} - \alpha^2 \right) \hat{p}(y) = 0$$

isothermal: $T_0 = 1$

Wave reflection and transmission problem



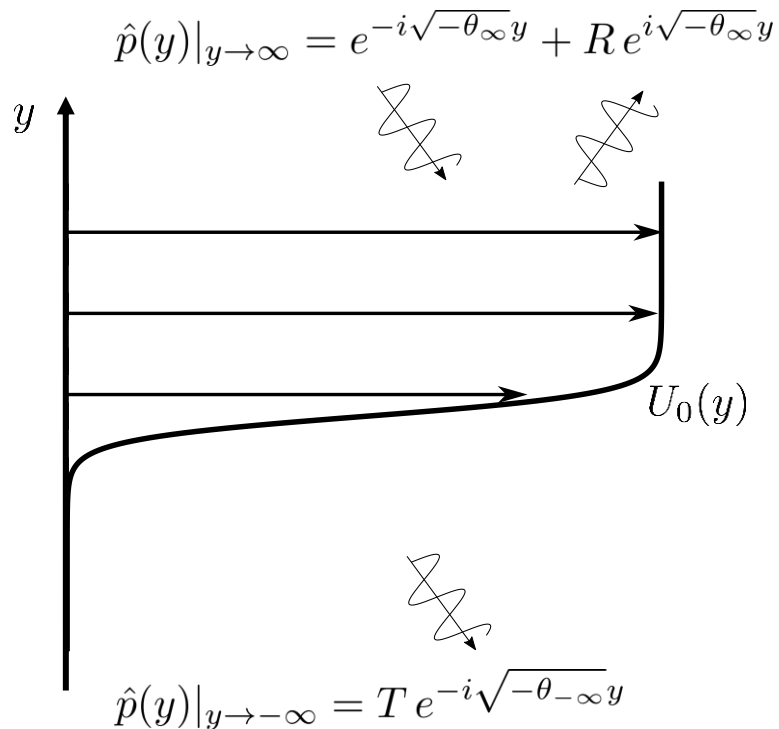
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$$\sqrt{\theta_{\pm\infty}} = \sqrt{-M^2(\omega - \alpha U_{\pm\infty})^2 + \alpha^2}, \quad \text{with} \quad U_{\infty} = 1, \quad U_{-\infty} = 0$$

- neutral modes: streamwise phase velocity $c_x = \frac{\omega}{\alpha} \in \mathbb{R}$
- wave-like: solution supersonic w.r.t free stream velocity
 - waves in upper far field: $c_x > 1/M + 1$ or $c_x < 1 - 1/M$
 - waves in lower far field: $c_x > 1/M$ or $c_x < -1/M$
- oscillatory behavior in only one or in both far fields:
 - Wave reflection OR wave reflection and transmission

Far field solutions: Connection problem



- e.g.: wave incident from upper far field, solution oscillatory in both far fields
- direction of waves by means of Sommerfeld radiation condition
- Unknown: Reflection and transmission coefficients R , T for incident wave with given frequency and wavenumber
- Calculation of reflection and transmission coefficients: Connection of asymptotic far field solutions by full solution of the problem:

$$\hat{p}''(y) + \left(\frac{2\alpha U_0'(y)}{\omega - \alpha U_0(y)} \right) \hat{p}'(y) + \left(M^2 (\omega - \alpha U_0(y))^2 - \alpha^2 \right) \hat{p}(y) = 0$$

Power series solutions for singular ODEs



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Frobenius method

- 2nd order ODEs with singularities: $\frac{d^2 w(z)}{dz^2} + f(z) \frac{dw(z)}{dz} + g(z)w(z) = 0.$
- Regular singularity at z_s : Analyticity of $(z_s - z)f(z)$ and $(z_s - z)^2 g(z)$
- Frobenius power series solution: $w(z, z_s) = C_1 \sum_{n=0}^{\infty} c_{1,n} (z_s - z)^{n+r_1} + C_2 \sum_{n=0}^{\infty} c_{2,n} (z_s - z)^{n+r_2}.$
 - roots $r_{1/2}$ and recursion formulae for coefficients from inserting into ODE
- Special case: logarithmic solution if $r_2 - r_1 \in \mathbb{R}^+$

$$w(z, z_s) = D_1 \sum_{n=0}^{\infty} d_{1,n} (z_s - z)^{n+r_1} + D_2 \left(\sum_{n=0 \setminus \{r_1 - r_2\}}^{\infty} d_{2,n} (z_s - z)^{n+r_2} + d \sum_{n=0}^{\infty} d_{1,n} (z_s - z)^{n+r_1} \ln(z_s - z) \right)$$

- In general: Radius of convergence up to nearest singularity in complex z - plane

Singularities of the PBE

- Transformation to unit interval by $z = U_0(y) = \frac{1}{2} (1 + \tanh(y))$

$$0 = \frac{d^2 \hat{p}(z)}{dz^2} - \frac{((1 - 2c_x)z + c_x)}{(c_x - z)(z - 1)z} \frac{d\hat{p}(z)}{dz} + \frac{\alpha^2 (c_x - z) \left((c_x - z)^2 M^2 - 1 \right)}{4 (c_x - z) (z - 1)^2 z^2} \hat{p}(z)$$

$$\rightarrow z_s = \{0, 1, c_x\}$$

- Roots: $z = 0 : r_{1/2} = \pm \frac{1}{2} \sqrt{\theta_{-\infty}}$

$$z = 1 : r_{1/2} = \pm \frac{1}{2} \sqrt{\theta_{\infty}}$$

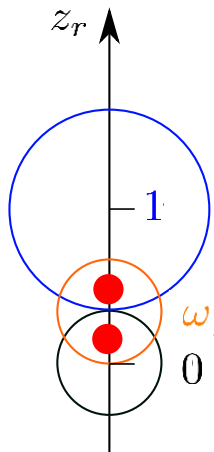
$$z = c_x : r_{1/2} = 0, 3$$

$$w(z, z_s) = C_1 \sum_{n=0}^{\infty} c_{1,n} (z_s - z)^{n+r_1} + C_2 \sum_{n=0}^{\infty} c_{2,n} (z_s - z)^{n+r_2}.$$

- Logarithmic critical layer at $z = c_x = \omega/\alpha \leftrightarrow U_0(y_c) = c_x$
 - Phase velocity of perturbation matches mean flow velocity: Point on physical space for neutral modes
 - Only present as singularity for inviscid considerations $\rightarrow$ however, also important if viscous effects are considered

Power series connection for steady solutions

- power series solutions for pressure amplitude $\hat{p}(z)$
- after inserting BCs, solutions matched at ●
- steady nontrivial solution
- amplitude ratios unknown



$$\hat{p}(z, 1) = \tilde{B}_1 \sum_{n=0}^{\infty} b_{1,n} (1-z)^{n+\frac{1}{2}\sqrt{\theta_{\infty}}} + \tilde{B}_2 \sum_{n=0}^{\infty} b_{2,n} (1-z)^{n-\frac{1}{2}\sqrt{\theta_{\infty}}}$$

$$\hat{p}(z, c_x) = D_1 \sum_{n=0}^{\infty} d_{1,n} (z - c_x)^{n+3} + D_2 \left(\sum_{n=0 \setminus \{3\}}^{\infty} d_{2,n} (z - c_x)^n + d \sum_{n=0}^{\infty} d_{1,n} (z - c_x)^{n+3} \ln(z - c_x) \right),$$

$$\hat{p}(z, 0) = \tilde{A}_1 \sum_{n=0}^{\infty} a_{1,n} z^{n-\frac{1}{2}\sqrt{\theta_{-\infty}}} + \tilde{A}_2 \sum_{n=0}^{\infty} a_{2,n} z^{n+\frac{1}{2}\sqrt{\theta_{-\infty}}}$$

$$\mathbf{M} \cdot \begin{pmatrix} \frac{\tilde{A}_2}{\tilde{B}_1}, \frac{\tilde{B}_2}{\tilde{B}_1}, \frac{D_1}{\tilde{B}_1}, \frac{D_2}{\tilde{B}_1} \end{pmatrix}^T = \mathbf{b}$$

$\sim T$ $\sim R$

Causality to impose uniqueness of solutions



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Complex conjugation as a (broken?) symmetry



- PBE for neutral waves: ODE with real coefficients $\rightarrow$ complex-conjugate solutions exist: $\hat{p}(y), \hat{p}^*(y)$
- distinguish two cases: waves in **one** (here e.g. upper) far field or in **both** far fields

$$\begin{aligned}\hat{p}(y)|_{y \rightarrow \infty} &= B_1 e^{-i\sqrt{-\theta_\infty}y} + B_2 e^{i\sqrt{-\theta_\infty}y} \\ \hat{p}(y)|_{y \rightarrow -\infty} &= A_1 e^{\sqrt{\theta_\infty}y} + \cancel{A_2 e^{-\sqrt{\theta_\infty}y}}\end{aligned}$$

boundedness

$$\hat{p}(y) \rightarrow \hat{p}^*(y)$$



$$\begin{aligned}\hat{p}^*(y)|_{y \rightarrow \infty} &= B_1^* e^{i\sqrt{-\theta_\infty}y} + B_2^* e^{-i\sqrt{-\theta_\infty}y} \\ \hat{p}^*(y)|_{y \rightarrow -\infty} &= A_1^* e^{\sqrt{\theta_\infty}y}\end{aligned}$$

compatible with BC in lower far field

$$\begin{aligned}\hat{p}(y)|_{y \rightarrow \infty} &= B_1 e^{-i\sqrt{-\theta_\infty}y} + B_2 e^{i\sqrt{-\theta_\infty}y} \\ \hat{p}(y)|_{y \rightarrow -\infty} &= \cancel{A_1 e^{i\sqrt{-\theta_\infty}y}} + A_2 e^{-i\sqrt{-\theta_\infty}y}\end{aligned}$$

only outgoing wave in lower far field

$$\begin{aligned}\hat{p}^*(y)|_{y \rightarrow \infty} &= B_1^* e^{i\sqrt{-\theta_\infty}y} + B_2^* e^{-i\sqrt{-\theta_\infty}y} \\ \hat{p}^*(y)|_{y \rightarrow -\infty} &= A_2^* e^{i\sqrt{-\theta_\infty}y}\end{aligned}$$

incompatible with BC in lower far field

complex conjugation broken by BC only for certain streamwise phase velocities

Ambiguity of reflected waves due to complex conjugation

- Same physical situation described by $\hat{p}(y)$, $\hat{p}^*(y)$

$$\hat{p}(y)|_{y \rightarrow \infty} = B_1 e^{-i\sqrt{-\theta_\infty} y} + B_2 e^{i\sqrt{-\theta_\infty} y}$$

$$\hat{p}(y)|_{y \rightarrow -\infty} = A_1 e^{\sqrt{\theta_\infty} y}$$



$$R = \frac{B_2}{B_1}$$

contradictory?

$$\hat{p}^*(y)|_{y \rightarrow \infty} = B_1^* e^{i\sqrt{-\theta_\infty} y} + B_2^* e^{-i\sqrt{-\theta_\infty} y}$$

$$\hat{p}^*(y)|_{y \rightarrow -\infty} = A_1^* e^{\sqrt{\theta_\infty} y}$$



$$R = \frac{B_1^*}{B_2^*} = \left(\frac{B_1}{B_2} \right)^*$$

solutions which are oscillatory in only one field:
Ambiguity of the reflection coefficient due to complex conjugation
→ Which solution branch to choose?

The critical layer and a jump of an invariant



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- Self-adjoint PBE by transformation $\bar{p}(y) = \frac{\hat{p}(y)}{c_x - U_0(y)}$

$$\frac{d^2 \tilde{p}(y)}{dy^2} + F(y) \tilde{p}(y) = 0 \qquad F(y) = \alpha^2 [(c_x - U_0)^2 M^2 - 1] - \frac{2}{(c_x - U_0)^2} \left(\frac{dU_0}{dy} \right)^2 - \frac{1}{c_x - U_0} \frac{d^2 U_0}{dy^2}$$

- $I = \text{Im} \left(\frac{d\tilde{p}}{dy} \tilde{p}^* \right)$ is an invariant above and below critical layer, shown by considering $\frac{dI}{dy} = 0$
- Invariant is constant for $y < y_c$ and $y > y_c$ and has a jump at y_c

$$[[I]] = I(y \rightarrow \infty) - I(y \rightarrow -\infty) = I(y \rightarrow y_c^+) - I(y \rightarrow y_c^-)$$

- Far field solution can thereby directly be related to jump at critical layer:

$$[[I]] = I(y \rightarrow \infty) - I(y \rightarrow -\infty) = \frac{\sqrt{M^2(\omega - \alpha)^2 - \alpha^2}}{(c_x - 1)^2} (|R|^2 - 1) = I(y \rightarrow y_c^+) - I(y \rightarrow y_c^-)$$

Jump of the invariant from logarithmic solution



- Recall: logarithmic power series solution around critical layer

$$\hat{p}(z, c_x) = D_1 \sum_{n=0}^{\infty} d_{1,n} (z - c_x)^{n+3} + D_2 \left(\sum_{n=0 \setminus \{3\}}^{\infty} d_{2,n} (z - c_x)^n + d \sum_{n=0}^{\infty} d_{1,n} (z - c_x)^{n+3} \ln(z - c_x) \right)$$

- Jump at critical layer: $[[I]] = \operatorname{Im} \left(\frac{d\tilde{p}}{dy} \tilde{p}^* \right) \Big|_{z \rightarrow z_c^+} - \operatorname{Im} \left(\frac{d\tilde{p}}{dy} \tilde{p}^* \right) \Big|_{z \rightarrow z_c^-}$

- Using the definition $\tilde{p}(y) = \frac{\hat{p}(y)}{c_x - U_0(y)}$ and the logarithmic solution, jump is evaluated

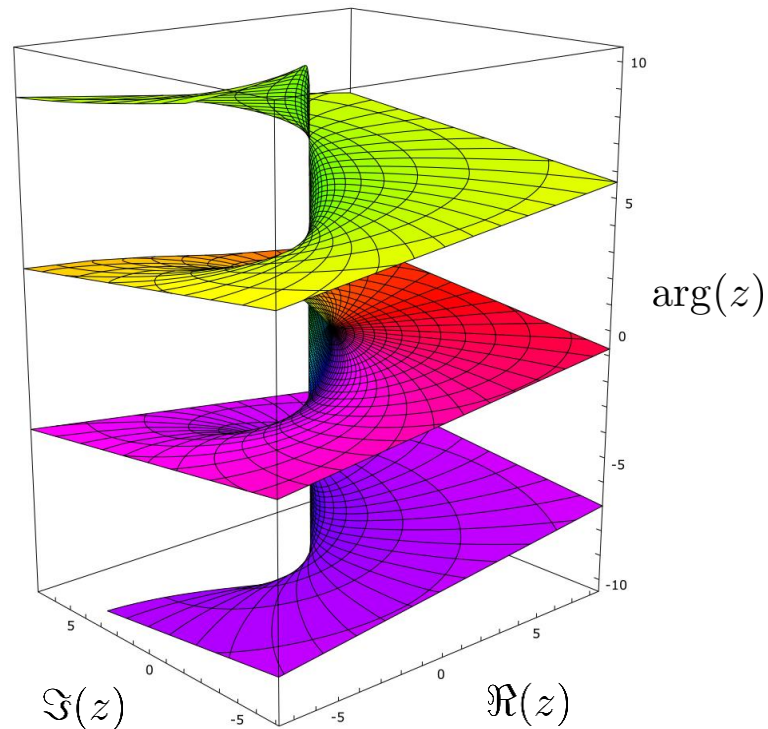
$$[[I]] \approx \frac{(2c_x - 1)\alpha^2}{12(1 - c_x)c_x^3(c_x - 1)^2} \cdot \frac{dU_0}{dy} \Big|_{y=y_c} \cdot [\operatorname{Im}(2 \ln(z - c_x) - \ln^*(z - c_x))]_{z=c_x^-}^{z=c_x^+}$$

$$[[I]] = \frac{\sqrt{M^2(\omega - \alpha)^2 - \alpha^2}}{(c_x - 1)^2} (|R|^2 - 1)$$

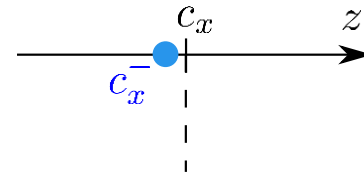
Recall: Branching of complex logarithm

$\text{Im}(\ln(z))$? It must hold that $e^{\Re(\ln(z)) + i\text{Im}(\ln(z))} = z = |z| e^{i \arg(z)} \Rightarrow \text{Im}(\ln(z)) = \arg(z)$

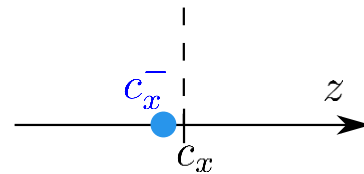
$\rightarrow$ ambiguous result, since $\arg(z)$ is periodic!



Recall: evaluation of $\text{Im}(\ln(z - c_x)) \big|_{z \rightarrow c_x^-}$
Branch cuts must be introduced for $\ln(z - c_x)$



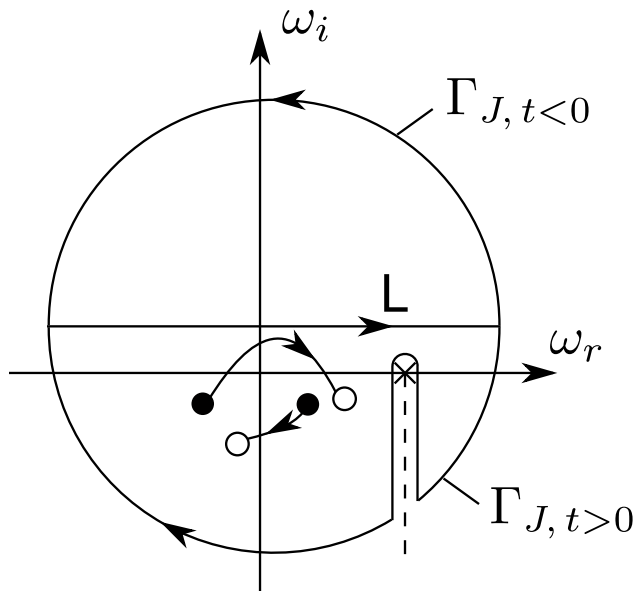
$$\arg(0^-) = \pi \Rightarrow \text{Im}(\ln(0^-)) = \pi$$



$$\arg(0^-) = -\pi \Rightarrow \text{Im}(\ln(0^-)) = -\pi$$

Causal choice of logarithmic branch cuts

- Recall Laplace transform $p(x, y, t) = \underbrace{\int_F \int_L \hat{p}(\alpha, \omega, y) e^{i(\alpha x - \omega t)} d\omega d\alpha}_{\text{Inverse Laplace contour?}}$



- trajectories of unstable eigenvalues along inverse Fourier contour ●—○
- Causality requirement: $p(t < 0) = 0$
- For $t < 0$ we may use the Residual theorem:

$$\int_L \hat{p}(\alpha, \omega, y) e^{-i\omega t} d\omega + \int_{\Gamma_{J, t < 0}} \hat{p}(\alpha, \omega, y) e^{-i\omega t} d\omega = 0$$

Jordan's Lemma

Causality only fulfilled if log. branch cut is chosen in lower complex half plane

➡ $\Im(\ln(0^-)) = \pi$

Implications of causality for wave reflection

- With causal choice of logarithmic branch cut:
 - Solutions wave-like in upper free stream ($0 < c_x < 1/2$)

$$\frac{(1 - 2c_x)\alpha^2 U'_0(y_c)}{4(1 - c_x)c_x^3(c_x - 1)^2}\pi = \frac{\sqrt{M^2(\omega - \alpha)^2 - \alpha^2}}{(c_x - 1)^2}(|R|^2 - 1)$$

→ Over-reflection of waves in the upper free stream: $|R| > 1$

- Analogous procedure: Reflected waves in the lower free stream ($1/2 < c_x < 1$)

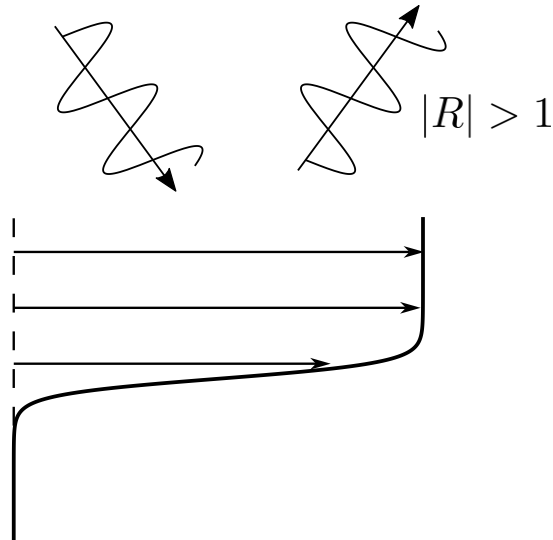
$$\frac{(1 - 2c_x)\alpha^2 U'_0(y_c)}{4(1 - c_x)c_x^3(c_x - 1)^2}\pi = \frac{\sqrt{M^2\omega^2 - \alpha^2}}{c_x^2}(|R|^2 - 1)$$

→ Damped reflection of waves in the lower free stream: $|R| < 1$

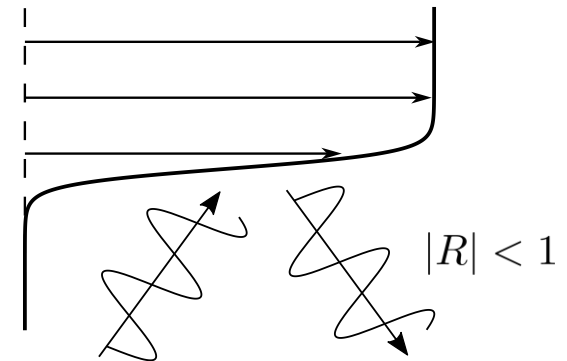
Causality resolves ambiguity of reflection coefficient stemming from complex conjugation

Symmetry?

- Velocity profile is symmetric – how can waves in upper free stream get over reflected but in lower free stream get „under“-reflected?



Incident wave: in direction of decreasing velocity



Incident wave: in direction of increasing velocity

From the perspective of an incident wave: Problem is not symmetric!

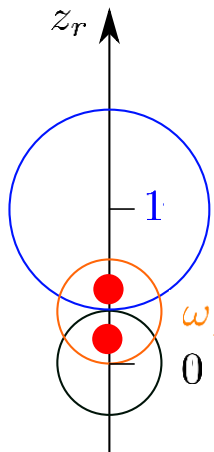
Acoustic resonance and wave absorption



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Recall: Power series connection

- power series solutions for transformed pressure amplitude $w(z)$
- after inserting BCs, solutions matched at ●
- steady nontrivial solution for all
- amplitude ratios unknown



$$\hat{p}(z, 1) = \tilde{B}_1 \sum_{n=0}^{\infty} b_{1,n} (1-z)^{n+\frac{1}{2}\sqrt{\theta_{\infty}}} + \tilde{B}_2 \sum_{n=0}^{\infty} b_{2,n} (1-z)^{n-\frac{1}{2}\sqrt{\theta_{\infty}}}$$

$$\hat{p}(z, c_x) = D_1 \sum_{n=0}^{\infty} d_{1,n} (z - c_x)^{n+3} + D_2 \left(\sum_{n=0 \setminus \{3\}}^{\infty} d_{2,n} (z - c_x)^n + d \sum_{n=0}^{\infty} d_{1,n} (z - c_x)^{n+3} \ln(z - c_x) \right),$$

$$\hat{p}(z, 0) = \tilde{A}_1 \sum_{n=0}^{\infty} a_{1,n} z^{n+\frac{1}{2}\sqrt{\theta_{-\infty}}} + \tilde{A}_2 \sum_{n=0}^{\infty} a_{2,n} z^{n-\frac{1}{2}\sqrt{\theta_{-\infty}}}$$

$$\mathbf{M} \cdot \begin{pmatrix} \frac{\tilde{A}_2}{\tilde{B}_1}, \frac{\tilde{B}_2}{\tilde{B}_1}, \frac{D_1}{\tilde{B}_1}, \frac{D_2}{\tilde{B}_1} \end{pmatrix}^T = \mathbf{b}$$

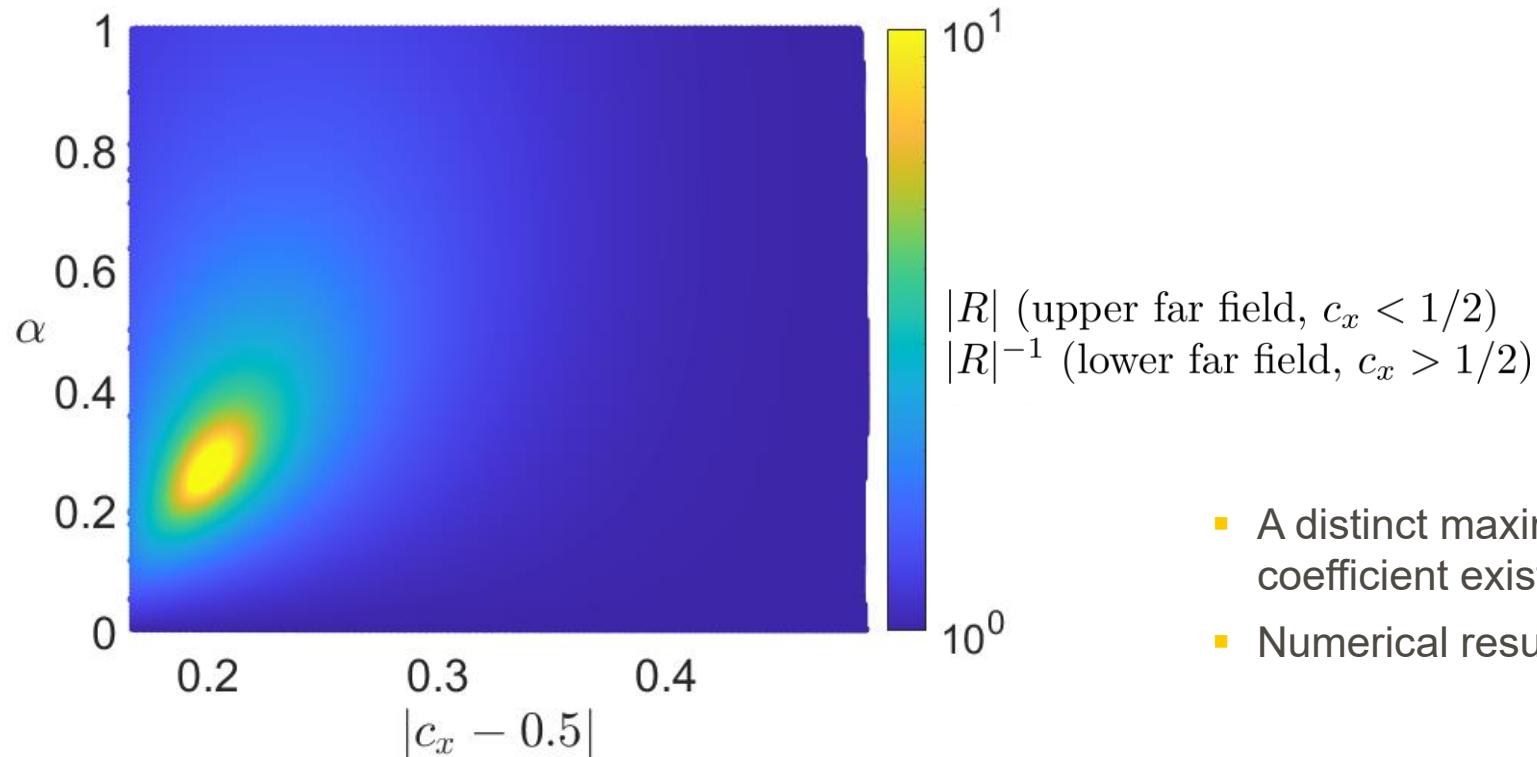
$\sim T$ $\sim R$

Maximum/ minimum of reflection coefficient



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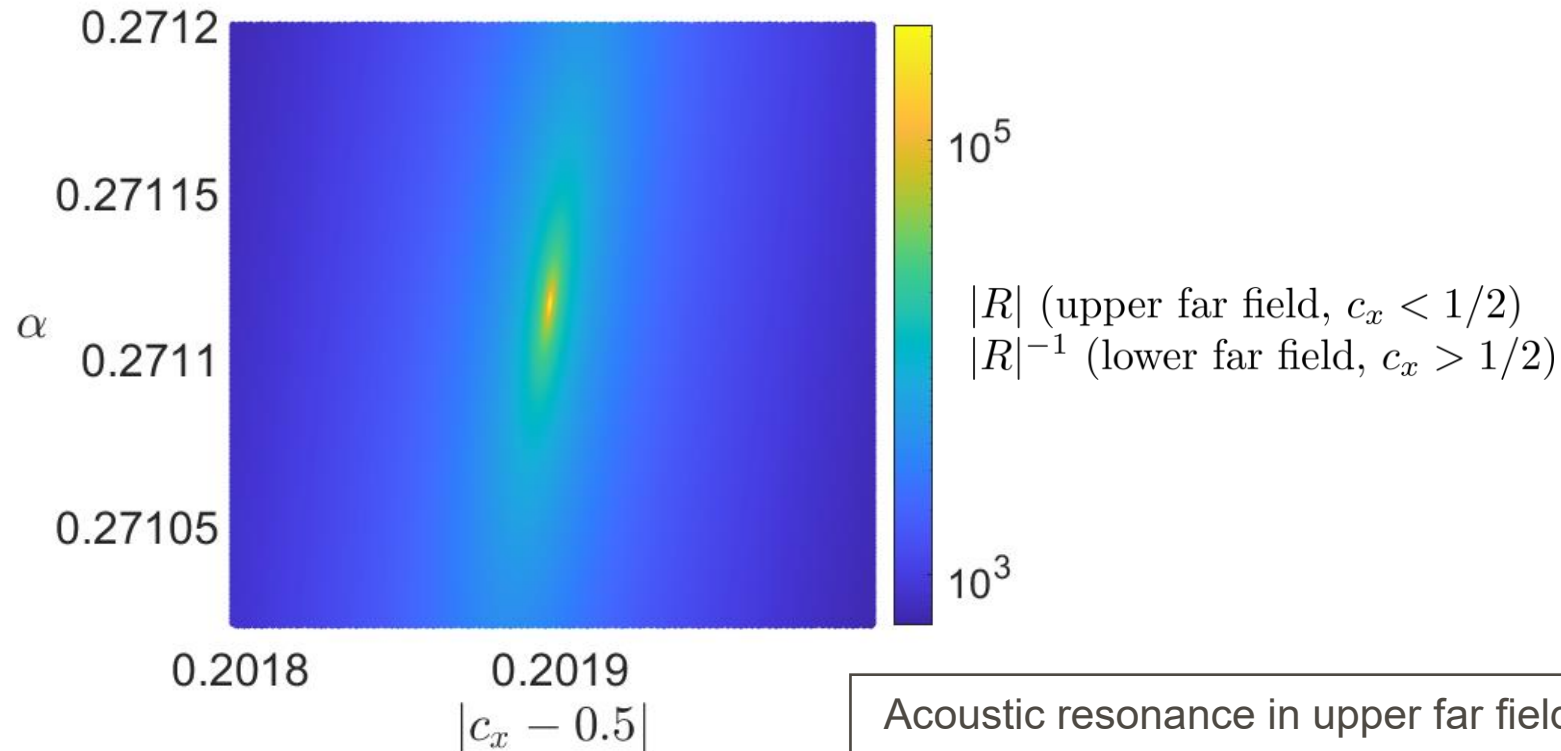
- Numerical results with correct choices of branch cuts for reflected waves



- A distinct maximum/minimum of the reflection coefficient exists
- Numerical results match theoretical prediction

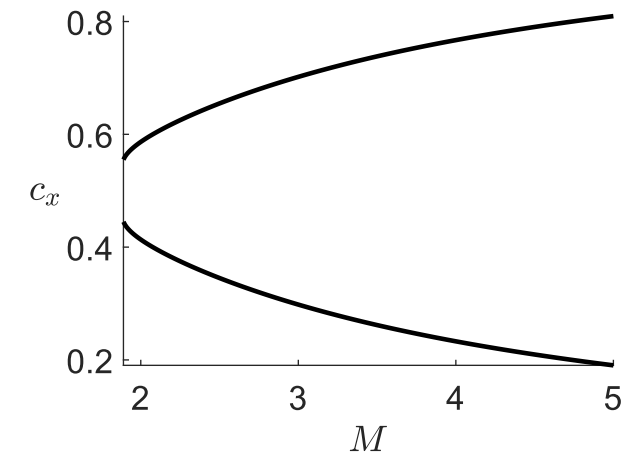
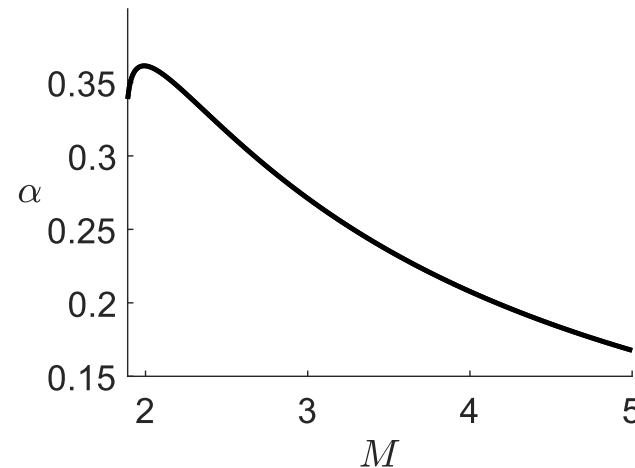
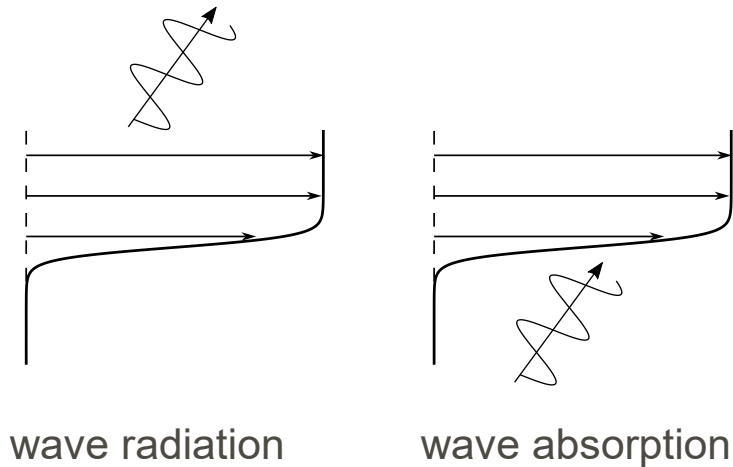
Resonance/Absorption frequency

- Finer resolution shows infinite/zero reflection coefficient with a sharp peak



Resonance and absorption frequencies as eigenvalues

- Problem may also be considered as eigenvalue problem → allow only outgoing or incoming waves



If radiated frequency is excited by incident wave: acoustic resonance

Extension by means of equivalence transformations



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Equivalence transformations (I)

- Aim: Connect two boundary value problems $\mathcal{D}$ (differential operator with parameters & BC)

$$\mathcal{D}(y, \hat{p}(y), \Phi) = 0 \quad \stackrel{?}{\Leftrightarrow} \quad \tilde{\mathcal{D}}(\tilde{y}, \tilde{p}(\tilde{y}), \tilde{\Phi}) = 0$$

- One-parameter equivalence transformation $T : (\tilde{y}, \tilde{p}, \tilde{\Phi}) = T(y, \hat{p}, \Phi, \epsilon)$

$$\tilde{\mathcal{D}}(T(y, \hat{p}, \Phi, \epsilon)) = 0 \quad \Rightarrow \quad \mathcal{D}(y, \hat{p}(y), \Phi) = 0$$

- Application: 2D/3D solutions:

$$\hat{p}''(y) + \left(\frac{2\alpha_{3D}U'_0}{\omega_{3D} - U_0\alpha_{3D}} \right) \hat{p}'(y) + (M_{3D}^2(\omega_{3D} - U_0\alpha_{3D})^2 - (\alpha_{3D} + \beta)^2) \hat{p}(y) = 0$$

$$\hat{p}''(y) + \left(\frac{2\alpha_{2D}U'_0}{\omega_{2D} - U_0\alpha_{2D}} \right) \hat{p}'(y) + (M_{2D}^2(\omega_{2D} - U_0\alpha_{2D})^2 - \alpha_{2D}^2) \hat{p}(y) = 0$$

$$\epsilon = \frac{M_{2D}}{M_{3D}}$$

$$\alpha_{3D} = \pm \epsilon \alpha_{2D}$$

$$\omega_{3D} = \pm \epsilon \omega_{2D}$$

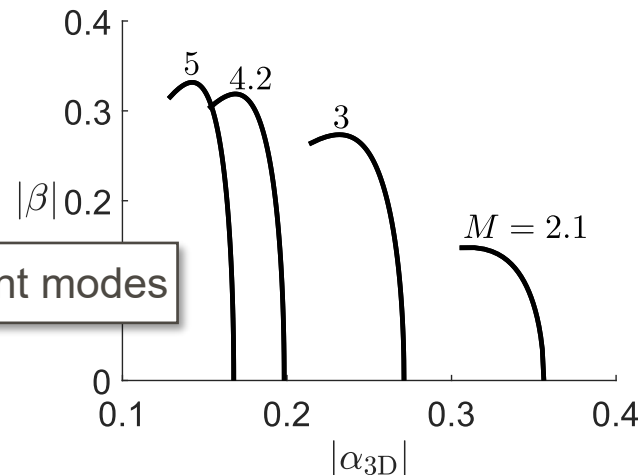
$$\beta = \pm \sqrt{1 - \epsilon^2} \alpha_{2D}$$

Equivalence transformations (II)

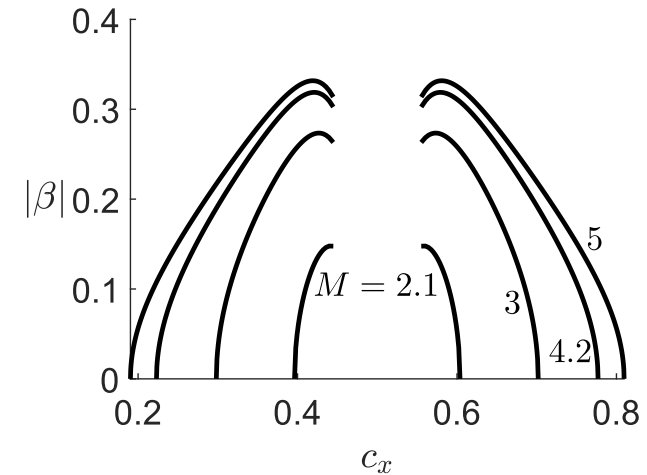
- 3D evolving solutions may be constructed from 2D ones by

$$\begin{aligned}\alpha_{3D} &= \pm \epsilon \alpha_{2D} \\ \omega_{3D} &= \pm \epsilon \omega_{2D} \\ \beta &= \pm \sqrt{1 - \epsilon^2} \alpha_{2D}\end{aligned} \quad \epsilon = \frac{M_{2D}}{M_{3D}}$$

- Consequence: $\epsilon \in [0, 1] \rightarrow$ solution space of 3D solutions at given Mach number is built by all 2D solutions at lower Mach numbers



Multiple obliquely propagating resonant modes



Geophysics seminar?



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- Linearized Euler including Boussinesq approximation [Cushman-Roisin & Beckers (2006), Introduction to geophysics]

$$\begin{aligned}\frac{\partial u'}{\partial t} + \bar{u} \frac{\partial u'}{\partial x} + v' \frac{d\bar{u}}{dy} &= -\frac{1}{\rho_0} \frac{\partial p'}{\partial x} \\ \frac{\partial v'}{\partial t} + \bar{u} \frac{\partial v'}{\partial x} &= -\frac{1}{\rho_0} \frac{\partial p'}{\partial y} - \frac{\rho' g}{\rho_0} \\ \frac{\partial u'}{\partial x} + \frac{\partial v'}{\partial y} &= 0 \\ \frac{\partial \rho'}{\partial t} + \bar{u} \frac{\partial \rho'}{\partial x} + v' \frac{d\bar{\rho}}{dy} &= 0\end{aligned}$$

$$N^2 = -\frac{g/\rho_0}{\frac{d\bar{\rho}}{dy}}$$

$$Ri = \frac{N^2}{\frac{d^2 \bar{u}}{dy^2}}$$

nondim.

$$\bar{u}(y) = \frac{1}{2}(1 + \tanh(y))$$

$$\bar{\rho}(y) = -y$$

$$q'(x, y, t) = \int_F \int_L \hat{q}(y) e^{i(\alpha x - \omega t)} d\omega d\alpha$$

profiles + NMA

$$z = \bar{u}(y)$$

Same singularities $0, 1, c_x$: Probably an equivalence transformation is possible – at least: same numerics can be applied

$$0 = \frac{d^2 \hat{\rho}(z)}{dz^2} - \frac{z^2 - ((3 + c_x)z + c_x)}{(c_x - z)(z - 1)z} \frac{d\hat{\rho}(z)}{dz} + \frac{\alpha^2 (z - c_x)^2 + Ri}{4(c_x - z)^2 (z - 1)^2 z^2} \hat{\rho}(z)$$



Thank you for listening 😊

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