Solution to Ex. 6.21

of Turbulent Flows by Stephen B. Pope, 2000

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Let **Y** be any constant vector, and define $\hat{g}(\kappa) = \mathbf{Y} \cdot \hat{\mathbf{u}}(\kappa)$. Obtain the result

$$Y_{i}Y_{j}\hat{R}_{ij}(\mathbf{\kappa}) = \left\langle \hat{g}^{*}(\mathbf{\kappa})\hat{g}(\mathbf{\kappa})\right\rangle \geq 0$$
(1)

to show that both $\hat{R}_{ij}(\mathbf{\kappa})$ and $\Phi_{ij}(\mathbf{\bar{\kappa}})$ are positive semi-definite, i.e.,

$$Y_i Y_j \hat{R}_{ij}(\kappa) \ge 0 \tag{2}$$

$$Y_i Y_j \Phi_{ij}\left(\bar{\mathbf{\kappa}}\right) \ge 0 \tag{3}$$

for all Y. (This is a stronger result than Eq. (6.169).)

Solution

I think Y should be a vector with real components. Then

$$Y_{i}Y_{j}\hat{R}_{ij}(\mathbf{\kappa}) = \langle Y_{i}\hat{u}_{i}^{*}(\mathbf{\kappa},t)Y_{j}\hat{u}_{j}(\mathbf{\kappa},t)\rangle = \langle \mathbf{Y}\cdot\hat{\mathbf{u}}^{*}\times\mathbf{Y}\cdot\hat{\mathbf{u}}\rangle = \langle \hat{g}^{*}(\mathbf{\kappa})\hat{g}(\mathbf{\kappa})\rangle \geq 0 \qquad (4)$$

This means that $\hat{R}_{ij}(\mathbf{\kappa})$ is positive definite.

The same holds with $\Phi_{ij}(\mathbf{\kappa})$ from its definition (Eq. (6.155)).