

Statistics of 3d compressible turbulence

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- 3 Density Distribution
- 4 Particle Distribution

Lagrangian Statistics of Compressible Turbulence

- Interstellar Matter
 - low density



Lagrangian Statistics of Compressible Turbulence

- Interstellar Matter
 - low density
 - high Mach number

Average gas density

$\approx 1 \text{ atom cm}^{-3} \rightsquigarrow$ limit of high
Reynoldsnumber $Re \approx 10^8$

Lagrangian Statistics of Compressible Turbulence

- Interstellar Matter
 - low density
 - high Mach number
 - isothermal

rms Mach number of order 20

Lagrangian Statistics of Compressible Turbulence

- Interstellar Matter
 - low density
 - high Mach number
 - isothermal
 - turbulent motion

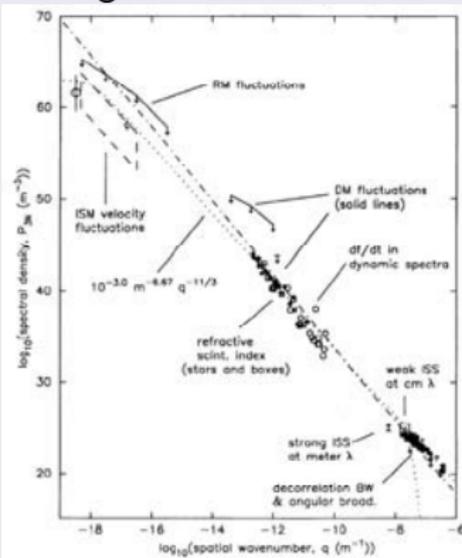
thermal equilibrium time is shorter than hydrodynamical time scale

Lagrangian Statistics of Compressible Turbulence

- Interstellar Matter
 - low density
 - high Mach number
 - isothermal
 - turbulent motion
 - star formation

Amstrong et. al. 1995

scaling behaviour



Lagrangian Statistics of Compressible Turbulence

- Interstellar Matter
 - low density
 - high Mach number
 - isothermal
 - turbulent motion
 - star formation
 - magnetic fields

Lagrangian viewpoint

Lagrangian Statistics of Compressible Turbulence

- Interstellar Matter
 - low density
 - high Mach number
 - isothermal
 - turbulent motion
 - star formation
 - magnetic fields

- important for star formation process
- even weak magnetic fields modify supersonic turbulent flows

- isothermal Euler equations
- isothermal ideal MHD equations

- isothermal Euler equations
- isothermal ideal MHD equations

- Euler equations in primitive variables
 - density ρ
 - flow velocity \mathbf{v}

$$\partial_t \rho + \nabla \cdot (\rho \mathbf{v}) = 0$$

$$\partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} = -\frac{1}{\rho} \nabla p + \frac{1}{\rho} \mathbf{f}$$

$$p \propto \rho$$

- \mathbf{f} external force

- Euler equations in primitive variables

$$\partial_t \rho + \nabla \cdot (\rho \mathbf{v}) = 0$$

$$\partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} = -\frac{1}{\rho} \nabla p + \frac{1}{\rho} \mathbf{f}$$

- Euler equations in conservative variables
 - density ρ
 - flow momentum $\mathbf{u} = \rho \mathbf{v}$

$$\partial_t \rho + \nabla \cdot \mathbf{u} = 0$$

$$\partial_t \mathbf{u} + \nabla \cdot \left(\frac{\mathbf{u} \mathbf{u}}{\rho} \right) = -\nabla p + \mathbf{f}$$

- Euler equations in primitive variables

$$\partial_t \rho + \nabla \cdot (\rho \mathbf{v}) = 0$$

$$\partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} = -\frac{1}{\rho} \nabla p + \frac{1}{\rho} \mathbf{f}$$

- Euler equations in conservative variables

$$\partial_t \rho + \nabla \cdot \mathbf{u} = 0$$

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- Euler equations in $\ln(\rho)$

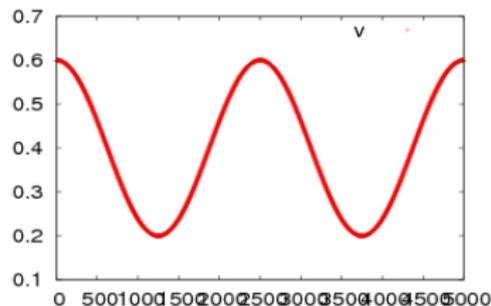
$$\partial_t (\ln \rho) + \mathbf{v} \cdot \nabla (\ln \rho) + \nabla \cdot \mathbf{v} = 0$$

$$\partial_t \mathbf{v} + \nabla \cdot (\mathbf{v}\mathbf{v}) + a \nabla (\ln \rho) = \mathbf{k}$$

Same Type of Differential Equation

$$\partial_t v + \partial_x \frac{1}{2} v^2 = 0$$

Simulation with finite differences



Theorem

Existence and uniqueness of solutions for quasilinear partial differential equations of first order are ensured only in a certain neighbourhood of the initial manifold.

⇒ **Weak Solutions** for 'real world'-problems

Weak Solution

Multiply equation by arbitrary test-function with compact support

$$\Phi(x, t) \in C_0^1(\Omega) \quad , \Omega = \{(x, t) | x \in \mathcal{R}, t \geq 0\}$$

and integrate by parts over Ω :

$$\partial_t v + \partial_x f(v) = 0$$

Weak Solution

Multiply equation by arbitrary test-function with compact support

$$\Phi(x, t) \in C_0^1(\Omega) \quad , \Omega = \{(x, t) | x \in \mathcal{R}, t \geq 0\}$$

and integrate by parts over Ω :

$$\int_{\Omega} \Phi \partial_t v + \Phi \partial_x f(v) d(x, t) = 0$$

Weak Solution

Multiply equation by arbitrary test-function with compact support

$$\Phi(x, t) \in C_0^1(\Omega) \quad , \Omega = \{(x, t) | x \in \mathcal{R}, t \geq 0\}$$

and integrate by parts over Ω :

$$\int_{\Omega} v \partial_t \Phi + f(v) \partial_x \Phi d(x, t) + \int_{-\infty}^{+\infty} v_0(x) \Phi(x, 0) dx = 0$$

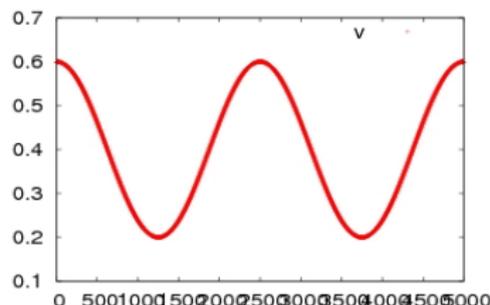
Weak Solution

$$\int_{\Omega} v \partial_t \Phi + f(v) \partial_x \Phi dx + \int_{-\infty}^{+\infty} v_0(x) \Phi(x, 0) dx = 0$$

every v which fulfill this equation is called a **weak solution** of $\partial_t v + \partial_x f(v) = 0$ and need not necessarily be smooth.

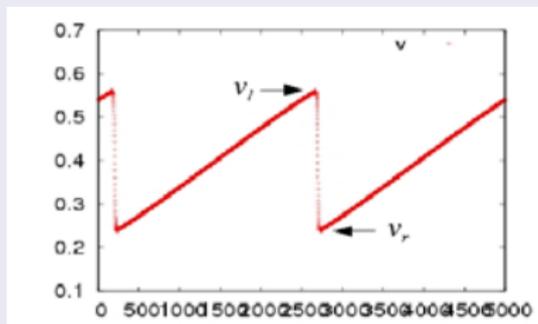
Disadvantage: loss of uniqueness.

Simulation



Loss of Uniqueness (example)

$$\partial_t v + \partial_x f(v) = 0$$



Velocity \tilde{v} of shock can be determined analytically
Rankine-Hugoniot condition:

$$(v_l - v_r)\tilde{v} = f(v_l) - f(v_r)$$

Loss of Uniqueness (example)

Rankine-Hugoniot condition for Burgers shock

$$\partial_t v + \partial_x \frac{1}{2} v^2 = 0$$

Loss of Uniqueness (example)

Rankine-Hugoniot condition for Burgers shock

$$\partial_t v + \partial_x \frac{1}{2} v^2 = 0$$

$$\Rightarrow \tilde{v} = \frac{1}{2}(v_l + v_r)$$

Loss of Uniqueness (example)

Rankine-Hugoniot condition for Burgers shock

$$\partial_t v + \partial_x \frac{1}{2} v^2 = 0$$

$$\Rightarrow \tilde{v} = \frac{1}{2}(v_l + v_r)$$

$$\partial_t v + \partial_x \frac{1}{2} v^2 = 0 \quad | \cdot v^2$$

$$\partial_t \frac{1}{3} v^3 + \frac{1}{4} \partial_x v^4 = 0 \quad | u = v^3$$

$$\partial_t u + \partial_x \frac{3}{4} u^{4/3} = 0$$

Loss of Uniqueness (example)

Rankine-Hugoniot condition for Burgers shock

$$\partial_t v + \partial_x \frac{1}{2} v^2 = 0$$

$$\Rightarrow \tilde{v} = \frac{1}{2}(v_l + v_r)$$

$$\partial_t u + \partial_x \frac{3}{4} u^{4/3} = 0$$

$$\Rightarrow \tilde{v} = \frac{3}{4} \frac{v_l^4 - v_r^4}{v_l^3 - v_r^3}$$

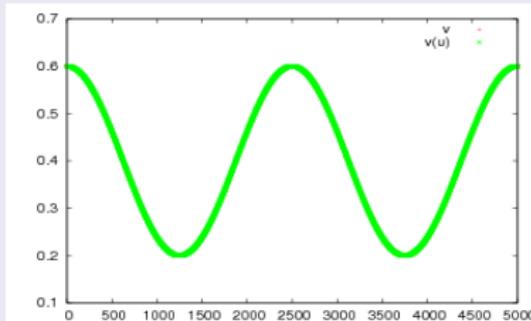
Loss of Uniqueness (example)

Rankine-Hugoniot condition for Burgers shock

$$\Rightarrow \tilde{v} = \frac{1}{2}(v_l - v_r)$$

$$\Rightarrow \tilde{v} = \frac{3 v_l^4 - v_r^4}{4 v_l^3 - v_r^3}$$

Simulation



Loss of Uniqueness

Physics must tell right solution

- proper derivation of Fluid-equations from Vlasov-equation (including collision-term)
- additional entropy condition $\partial_t s + \partial_x(vs) \geq 0$
- limit of vanishing dissipation $\mu \partial_{xx} v \rightarrow 0$

↪ right Euler equations in conservative formulation

$$\partial_t \rho + \nabla \cdot \mathbf{u} = 0$$

$$\partial_t \mathbf{u} + \nabla \cdot \left(\frac{\mathbf{u}\mathbf{u}}{\rho} \right) = -\nabla p + \mathbf{f}$$

$$p \propto \rho$$

Why a central scheme

- no (approximate) Riemann solver needed
- dimension by dimension approach
- high order
- monotone, WENO, TVD reconstruction possible
- easy for complex problems

Kurganov Levy (2001)

First, consider a 1D conservation law

$$\partial_t v(x, t) + \partial_x f(v(x, t)) = 0$$

discretization using cell averages

$$v_j^n = v(j\Delta x, n\Delta t)$$

$$\bar{v}_j^n \equiv \frac{1}{\Delta x} \int_{x_{j-1/2}}^{x_{j+1/2}} v(x, t^n) dx$$

Kurganov Levy (2001)

fully discrete scheme

$$\bar{v}_j^{n+1} = \bar{v}_j^n - \frac{1}{\Delta x} \int_{t^n}^{t^{n+1}} [f(v(x_{j+1/2}, \tau)) - f(v(x_{j-1/2}))] d\tau$$

Kurganov Levy (2001)

fully discrete scheme

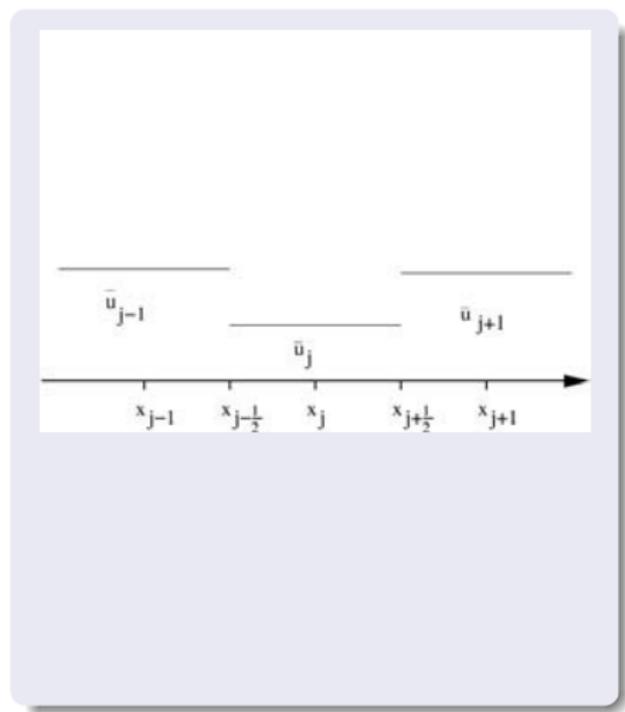
$$\bar{v}_j^{n+1} = \bar{v}_j^n - \frac{1}{\Delta x} \int_{t^n}^{t^{n+1}} [f(v(x_{j+1/2}, \tau)) - f(v(x_{j-1/2}))] d\tau$$

needed: reconstruction of $v(x)$ from cell averages

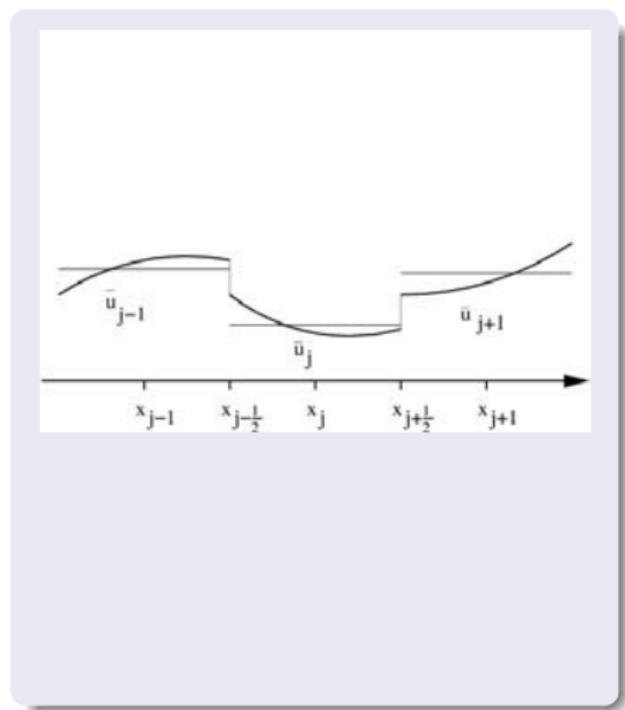
$$v(x, t^n) \approx \tilde{v}(x, t^n) = \sum_j P_j(x) \chi_{[x_{j-1/2}, x_{j+1/2}]}$$

use non-oscillating parabolic reconstruction to achieve third order scheme (e.g. CWENO).

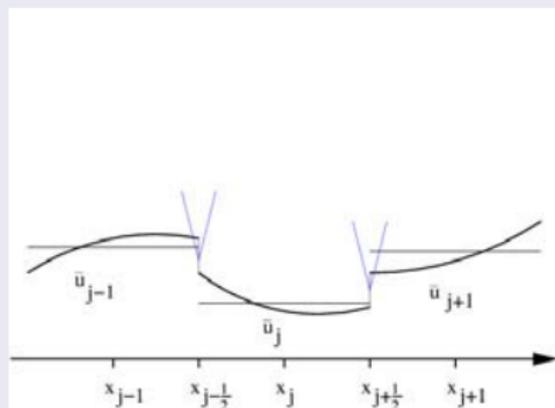
- $\tilde{v}(x, t^n)$ are discontinuous at cell boundaries $x_{j+1/2}$.
- upper bound for propagation speed of this discontinuities $a_{j+1/2}^n$
- integrate smooth and non-smooth regions independently
- \bar{v}_j^{n+1} follow from $w_{j(\pm 1/2)}^{n+1}$ by reconstruction or weighted averaging.



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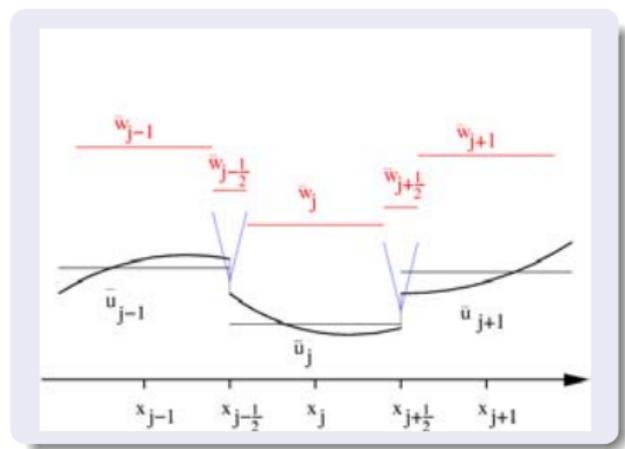


- $\tilde{v}(x, t^n)$ are discontinuous at cell boundaries $x_{j+1/2}$.
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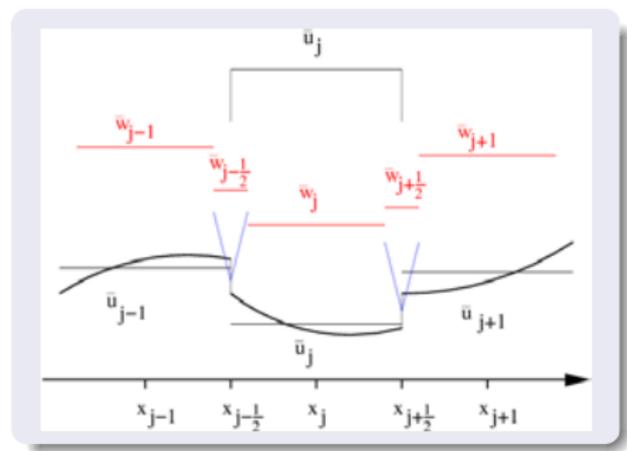


$$= \max_{v \in (v_{j+1/2}^{n,-}, v_{j+1/2}^{n,+})} \text{abs} \left(\frac{\partial f}{\partial v}(v) \right)$$

- $\tilde{v}(x, t^n)$ are discontinuous at cell boundaries $x_{j+1/2}$.
- upper bound for propagation speed of this discontinuities $a_{j+1/2}^n$
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- $\tilde{v}(x, t^n)$ are discontinuous at cell boundaries $x_{j+1/2}$.
- upper bound for propagation speed of this discontinuities $a_{j+1/2}^n$
- integrate smooth and non-smooth regions independently
- \bar{v}_j^{n+1} follow from $w_{j(\pm 1/2)}^{n+1}$ by reconstruction or weighted averaging.



consider the limit of $\Delta t \rightarrow 0$ to derive the semi-discrete scheme:

$$\frac{d}{dt} \bar{v}_j(t) = \lim_{\Delta t \rightarrow 0} \frac{v_j^{n+1} - v_j^n}{\Delta t}$$

Result

$$\begin{aligned} \frac{d\bar{v}_j}{dt} = & -\frac{1}{2\Delta x} \left[f(v_{j+1/2}^+(t)) + f(v_{j+1/2}^-(t)) \right. \\ & \left. - f(v_{j-1/2}^+(t)) + f(v_{j-1/2}^-(t)) \right] \\ & + \frac{a_{j+1/2}(t)}{2\Delta x} \left[v_{j+1/2}^+(t) + v_{j+1/2}^-(t) \right. \\ & \left. - v_{j-1/2}^+(t) + v_{j-1/2}^-(t) \right] \end{aligned}$$

central Weighted ENO

reconstruct quadratic polynomial approximation to real solution
from cell averages

$$P_j(x) = w_L P_L(x) + w_R P_R(x) + w_C P_C(x)$$

with positive weights $w_i > 0$ and $\sum_i w_i = 1$, where $i \in L, R, C$.

central Weighted ENO

reconstruct quadratic polynomial approximation to real solution
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$$P_j(x) = w_L P_L(x) + w_R P_R(x) + w_C P_C(x)$$

with positive weights $w_i > 0$ and $\sum_i w_i = 1$, where $i \in L, R, C$.

 P_L

- left one-sided linear reconstruction



$$P_L(x) = \bar{v}_j^n + \frac{\bar{v}_j^n - \bar{v}_{j-1}^n}{\Delta x} (x - x_j)$$

- uniquely determined, conserve on-sided cell-averages $\bar{v}_{j-1}^n, \bar{v}_j^n$.

central Weighted ENO

reconstruct quadratic polynomial approximation to real solution
from cell averages

$$P_j(x) = w_L P_L(x) + w_R P_R(x) + w_C P_C(x)$$

with positive weights $w_i > 0$ and $\sum_i w_i = 1$, where $i \in L, R, C$.

 P_R

- right one-sided linear reconstruction



$$P_R(x) = \bar{v}_j^n + \frac{\bar{v}_{j+1}^n - \bar{v}_j^n}{\Delta x} (x - x_j)$$

- uniquely determined, conserve on-sided cell-averages $\bar{v}_j^n, \bar{v}_{j+1}^n$.

central Weighted ENO

reconstruct quadratic polynomial approximation to real solution
from cell averages

$$P_j(x) = w_L P_L(x) + w_R P_R(x) + w_C P_C(x)$$

with positive weights $w_i > 0$ and $\sum_i w_i = 1$, where $i \in L, R, C$.

P_C

- centered parabola, chosen so as to satisfy

$$P_{\text{EXACT}}(x) = c_L P_L(x) + c_R P_R(x) + (1 - c_L - c_R) P_C(x)$$

- P_{EXACT} is the unique parabola that conserves the three-cell-average, \bar{v}_{j-1}^n , \bar{v}_j^n and \bar{v}_{j+1}^n .

central Weighted ENO

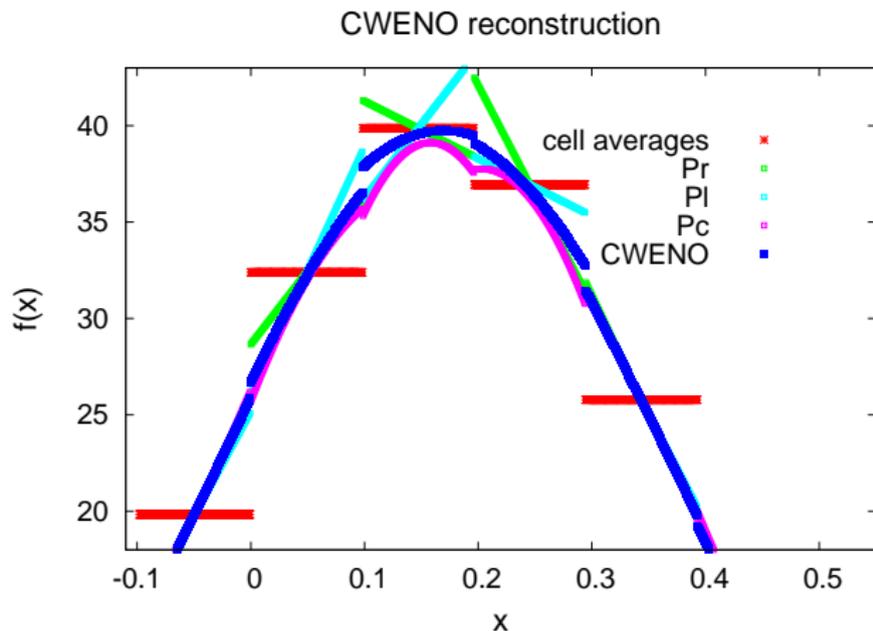
reconstruct quadratic polynomial approximation to real solution from cell averages

$$P_j(x) = w_L P_L(x) + w_R P_R(x) + w_C P_C(x)$$

with positive weights $w_i > 0$ and $\sum_i w_i = 1$, where $i \in L, R, C$.

Weights

- automatically adapt reconstruction to smoothness of solution
- smooth regions: third order for max. precision
- non-smooth regions: second order to provide essentially non-oscillating behaviour



- isothermal Euler equations
- isothermal ideal MHD equations

ideal MHD-equations (isothermal)

$$\partial_t \rho + \nabla \cdot \rho \mathbf{v} = 0$$

$$\partial_t \mathbf{v} + \nabla \cdot (\rho \mathbf{v} \mathbf{v}) = -\nabla p + (\nabla \times \mathbf{B}) \times \frac{1}{\mu_0} \mathbf{B}$$

$$\partial_t \mathbf{B} = \nabla \times (\mathbf{v} \times \mathbf{B})$$

$$p \propto \rho$$

additional initial condition : $\operatorname{div} \mathbf{B} = 0$

ideal MHD-equations (isothermal) conservative formulation

$$\partial_t \rho + \nabla \cdot \mathbf{u} = 0$$

$$\partial_t \mathbf{u} + \nabla \cdot \left[\frac{\mathbf{u}\mathbf{u}}{\rho} + \left(p + \frac{1}{2\mu} \mathbf{B}^2 \right) \mathbf{I} - \frac{1}{\mu} \mathbf{B}\mathbf{B} \right] = 0$$

$$\partial_t \mathbf{B} + \nabla \times \left(\frac{\mathbf{u}}{\rho} \times \mathbf{B} \right) = 0$$

$$p \propto \rho$$

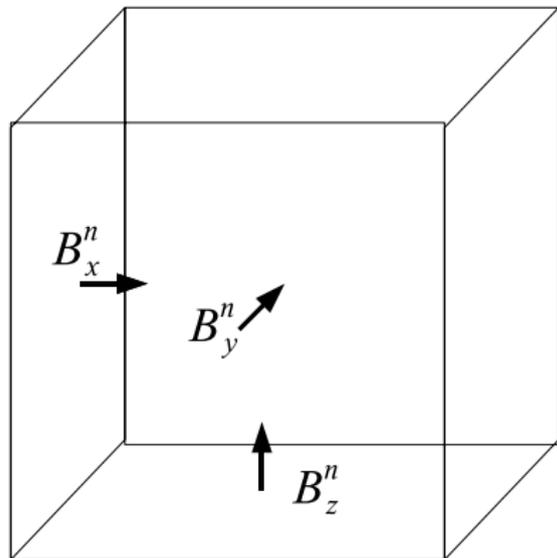
$$\operatorname{div} \mathbf{B} = 0$$

staggered collocation of magnetic field components as face averages

$$\bar{B}_{x,i-1/2,j,k} = \frac{1}{\Delta y \Delta z} \int_{y_{j-1/2}, z_{k-1/2}}^{y_{j+1/2}, z_{k+1/2}} B(x, y, z) dy dz$$

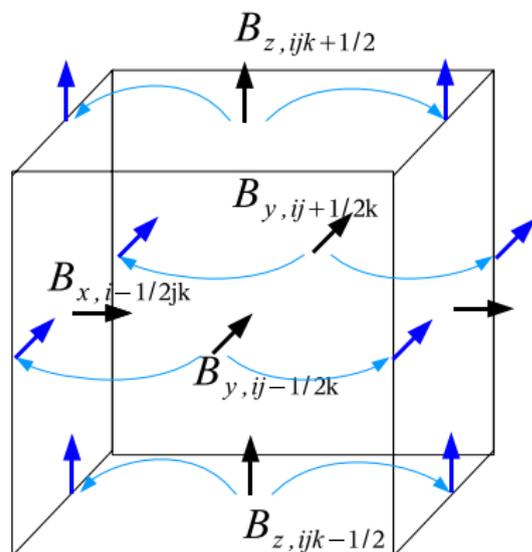
$$\bar{B}_{y,i,j-1/2,k} = \dots$$

$$\bar{B}_{z,i,j,k-1/2} = \dots$$



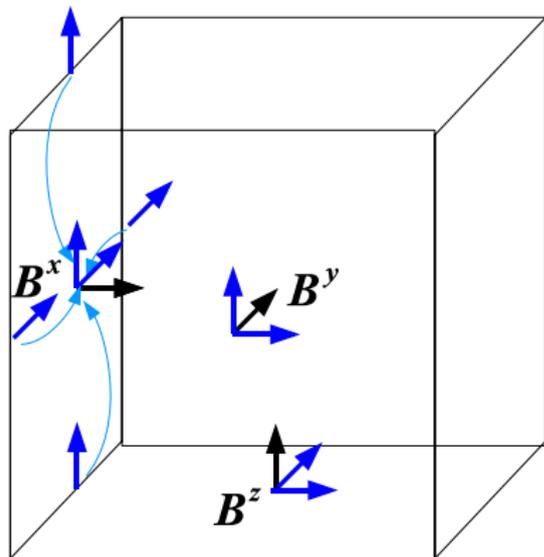
reconstruction of \mathbf{B} to edges

$$B_{y,i-1/2,j-1/2,k} = \text{CWENO}$$



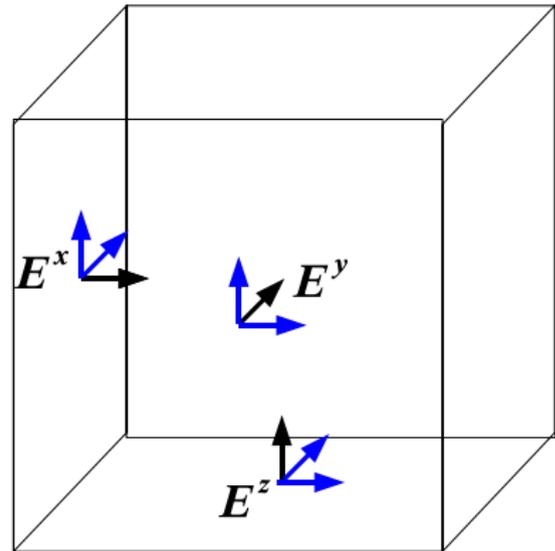
average to face centered

$$B_{y,i-\frac{1}{2},j,k} = \frac{1}{2}(B_{y,i-\frac{1}{2},j-\frac{1}{2},k} + B_{y,i-\frac{1}{2},j+\frac{1}{2},k})$$



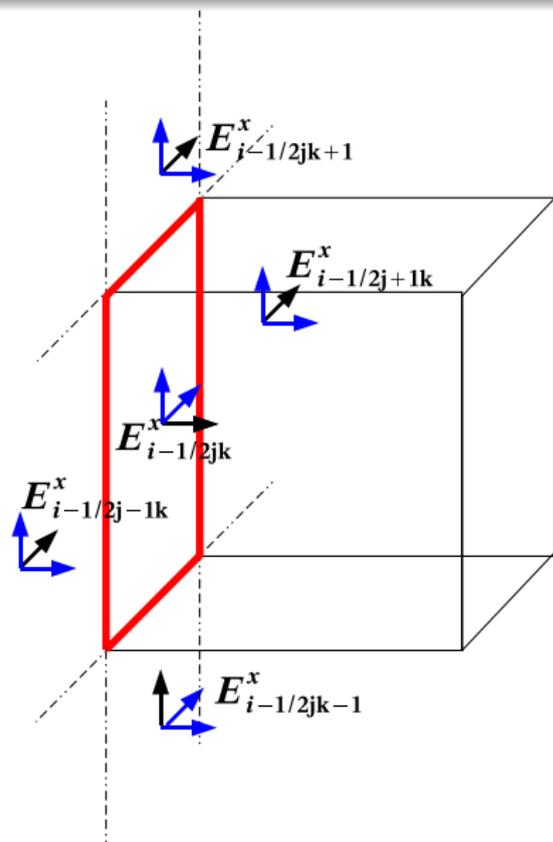
calculation of electric field fluxes
with Kurganov central scheme

$$E_{i-\frac{1}{2},j,k}^x = v_{i-\frac{1}{2},j,k}^x \times B_{i-\frac{1}{2},j,k}^x$$



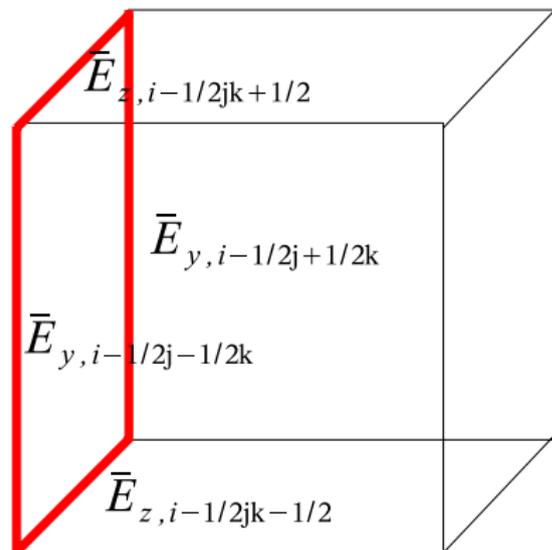
face to edge interpolation of
electric field components

$$\begin{aligned} \bar{E}_{y,i-\frac{1}{2},j,k-\frac{1}{2}} &= \frac{1}{4} (E_{z,i-\frac{1}{2},j,k}^x \\ &+ E_{z,i-\frac{1}{2},j,k-1}^x \\ &- E_{x,i,j,k-\frac{1}{2}}^z \\ &- E_{x,i-1,j,k-\frac{1}{2}}^z) \end{aligned}$$



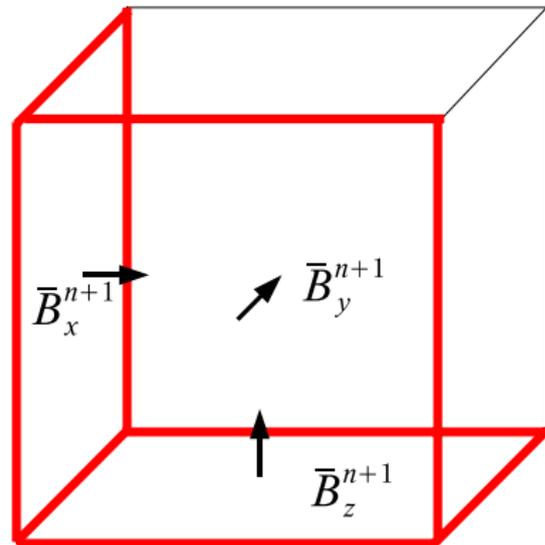
face to edge interpolation of
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$$\begin{aligned} \bar{E}_{y,i-\frac{1}{2},j,k-\frac{1}{2}} = & \frac{1}{4} (E_{z,i-\frac{1}{2},j,k}^x \\ & + E_{z,i-\frac{1}{2},j,k-1}^x \\ & - E_{x,i,j,k-\frac{1}{2}}^z \\ & - E_{x,i-1,j,k-\frac{1}{2}}^z) \end{aligned}$$



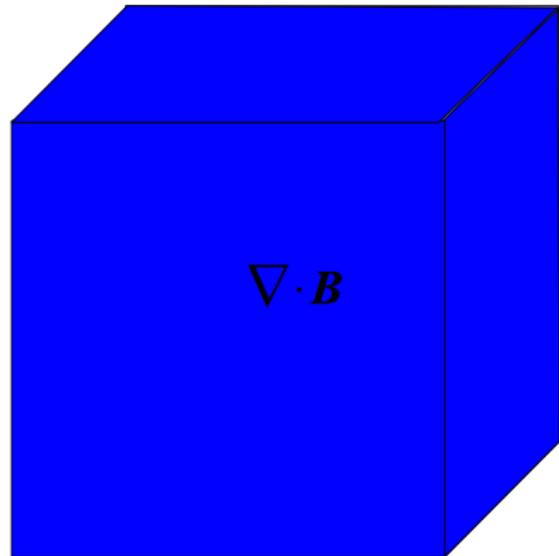
update magnetic field
components

$$\begin{aligned} \frac{d}{dt} \bar{B}_{x,i-1/2,j,k} &= - \int_{y,z} \nabla \times \mathbf{E}^x(t) dydz \\ &= - \frac{\bar{E}_{z,i-1/2,j+1/2,k}(t) - \bar{E}_{z,i-1/2,j-1/2,k}(t)}{\delta y} \\ &\quad + \frac{\bar{E}_{y,i-1/2,j,k+1/2}(t) - \bar{E}_{y,i-1/2,j,k-1/2}(t)}{\delta z} \end{aligned}$$



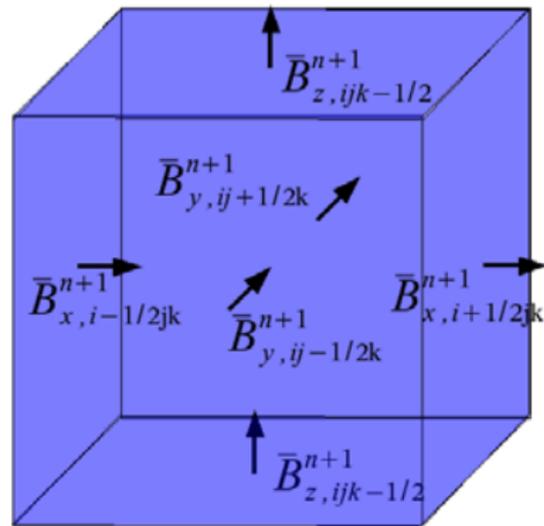
evolution of divergence ?

$$\frac{d}{dt} \operatorname{div} \bar{\mathbf{B}} = \frac{d}{dt} \int_{\mathbf{V}} \nabla \cdot \mathbf{B} dx dy dz$$



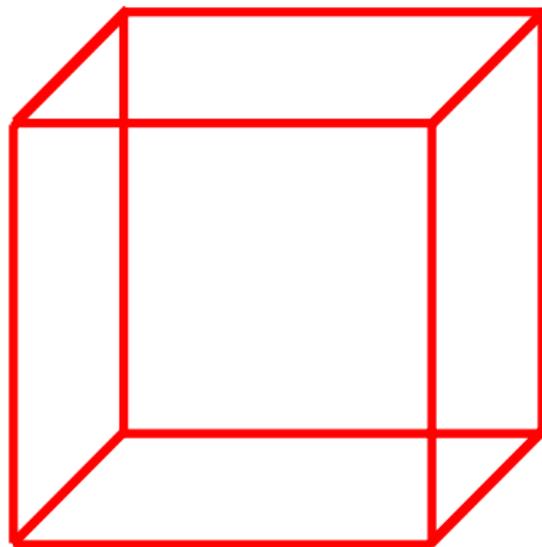
evolution of divergence ?

$$\frac{d}{dt} \operatorname{div} \bar{\mathbf{B}} = \int_{\partial V} \frac{d}{dt} \mathbf{B} dF$$



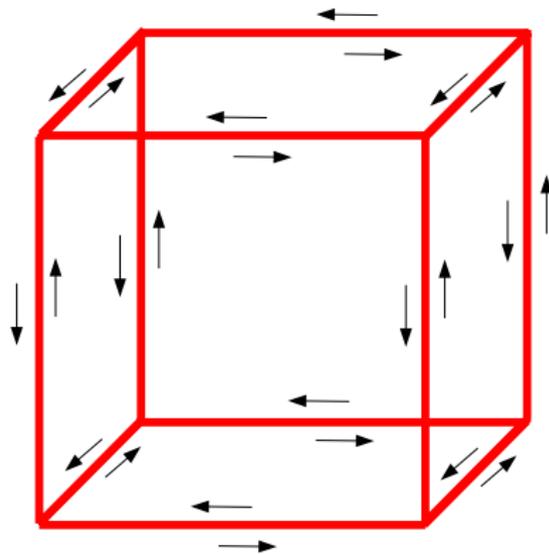
evolution of divergence ?

$$\begin{aligned} \frac{d}{dt} \operatorname{div} \bar{\mathbf{B}} &= \frac{\frac{d}{dt} \bar{B}_{x,i+\frac{1}{2},j,k} - \frac{d}{dt} \bar{B}_{x,i-\frac{1}{2},j,k}}{\Delta x} \\ &+ \frac{\frac{d}{dt} \bar{B}_{y,i,j+\frac{1}{2},k} - \frac{d}{dt} \bar{B}_{y,i,j-\frac{1}{2},k}}{\Delta y} \\ &+ \frac{\frac{d}{dt} \bar{B}_{z,i,j,k+\frac{1}{2}} - \frac{d}{dt} \bar{B}_{z,i,j,k-\frac{1}{2}}}{\Delta z} \end{aligned}$$



evolution of divergence ?

$$\begin{aligned} \frac{d}{dt} \operatorname{div} \bar{\mathbf{B}} &= \frac{\frac{d}{dt} \bar{B}_{x,i+\frac{1}{2},j,k} - \frac{d}{dt} \bar{B}_{x,i-\frac{1}{2},j,k}}{\Delta x} \\ &+ \frac{\frac{d}{dt} \bar{B}_{y,i,j+\frac{1}{2},k} - \frac{d}{dt} \bar{B}_{y,i,j-\frac{1}{2},k}}{\Delta y} \\ &+ \frac{\frac{d}{dt} \bar{B}_{z,i,j,k+\frac{1}{2}} - \frac{d}{dt} \bar{B}_{z,i,j,k-\frac{1}{2}}}{\Delta z} \\ &= 0 \end{aligned}$$



Setup

- three runs for isothermal compressible euler equations and mean Mach numbers \tilde{M} of 0.4, 1.4, 4.6

Setup

- three runs for isothermal compressible euler equations and mean Mach numbers \tilde{M} of 0.4, 1.4, 4.6
- periodic boundary conditions and a resolution of 512^3

Setup

- three runs for isothermal compressible euler equations and mean Mach numbers \tilde{M} of 0.4, 1.4, 4.6
- periodic boundary conditions and a resolution of 512^3
- Orszag-Tang like initial condition for \mathbf{u} and $\rho = 1$

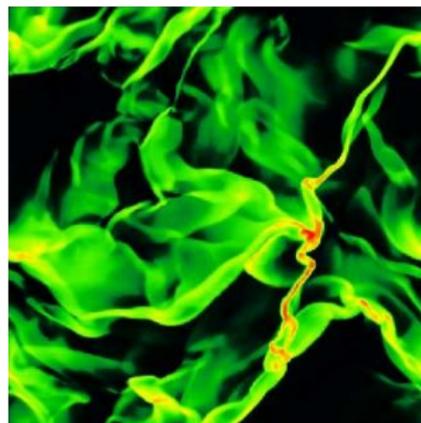
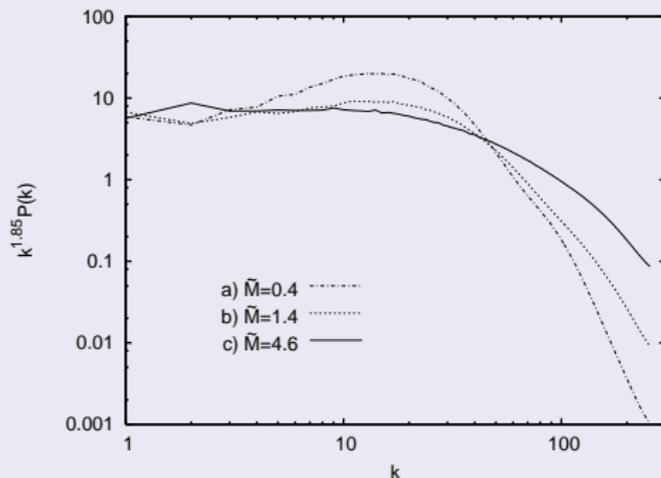
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Spectrum



\tilde{M}	C	Reynolds
0.4	0.07	250
1.4	0.26	700
4.6	0.50	1756

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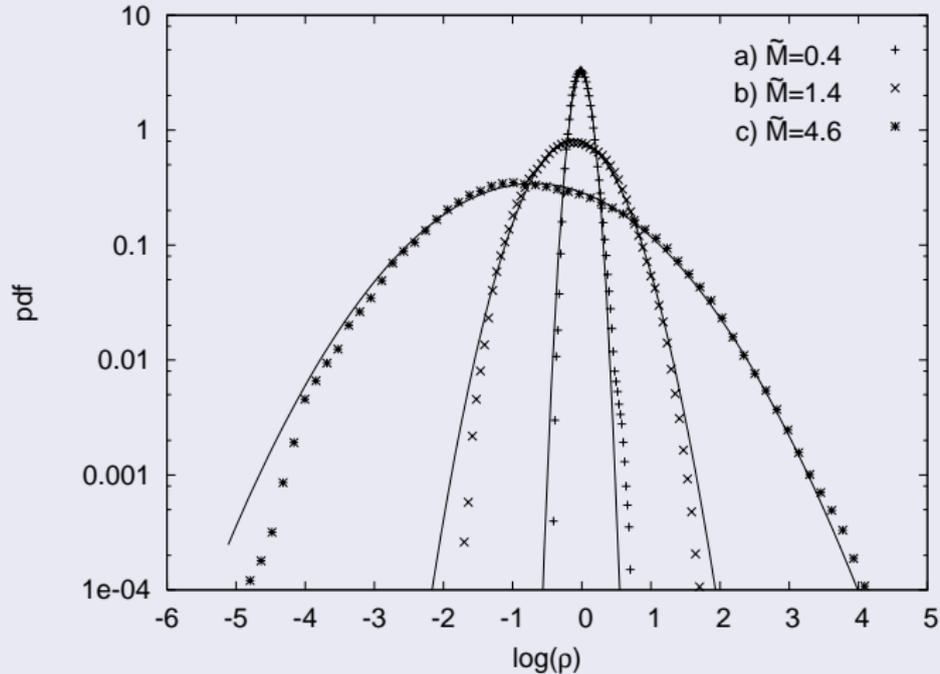
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log-normal figure



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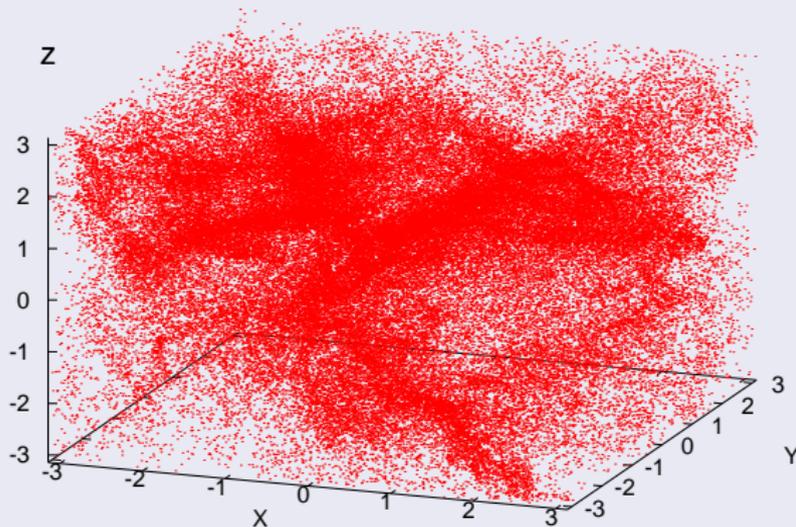
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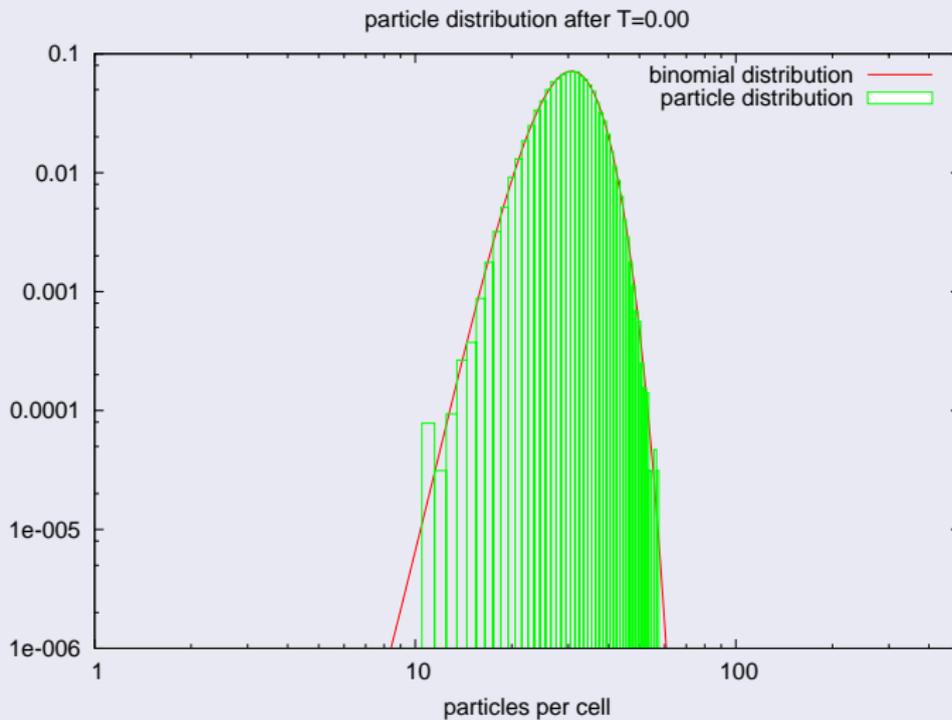
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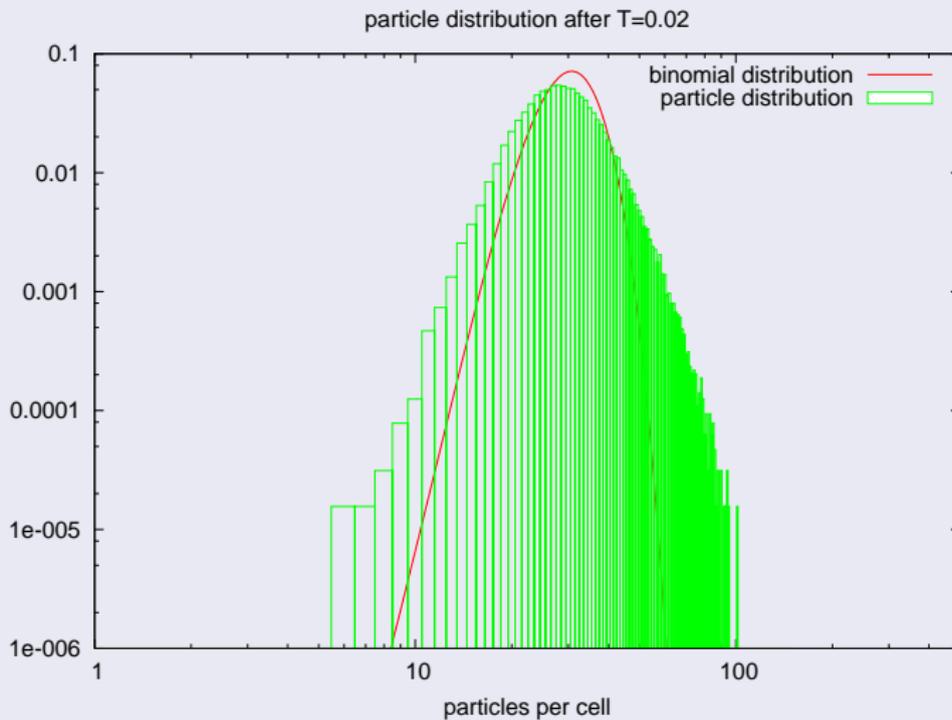
Teilchenposition nach $T=1.7$



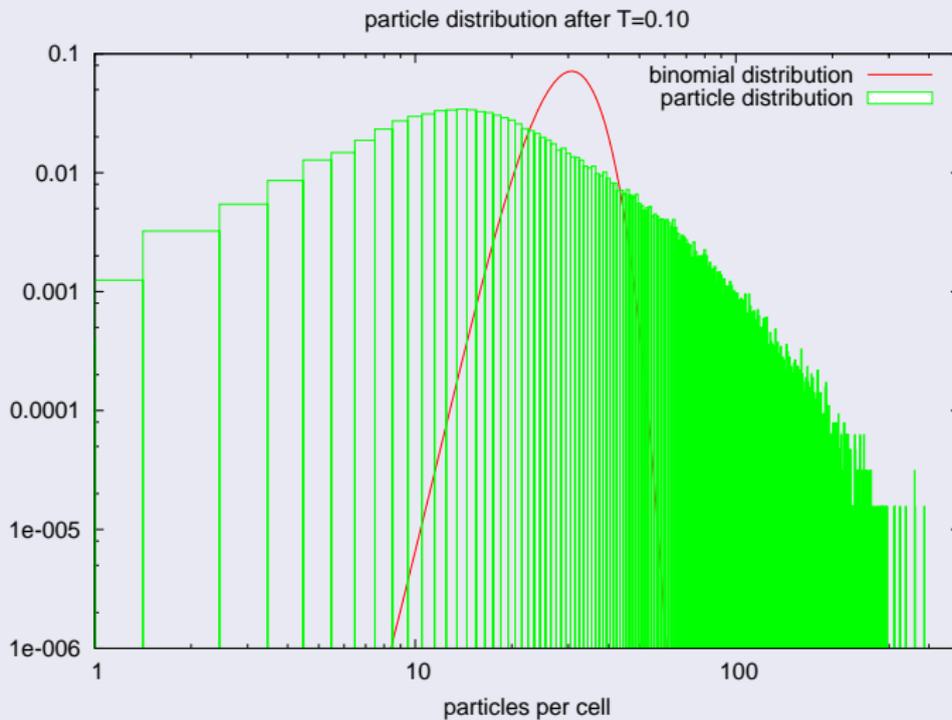
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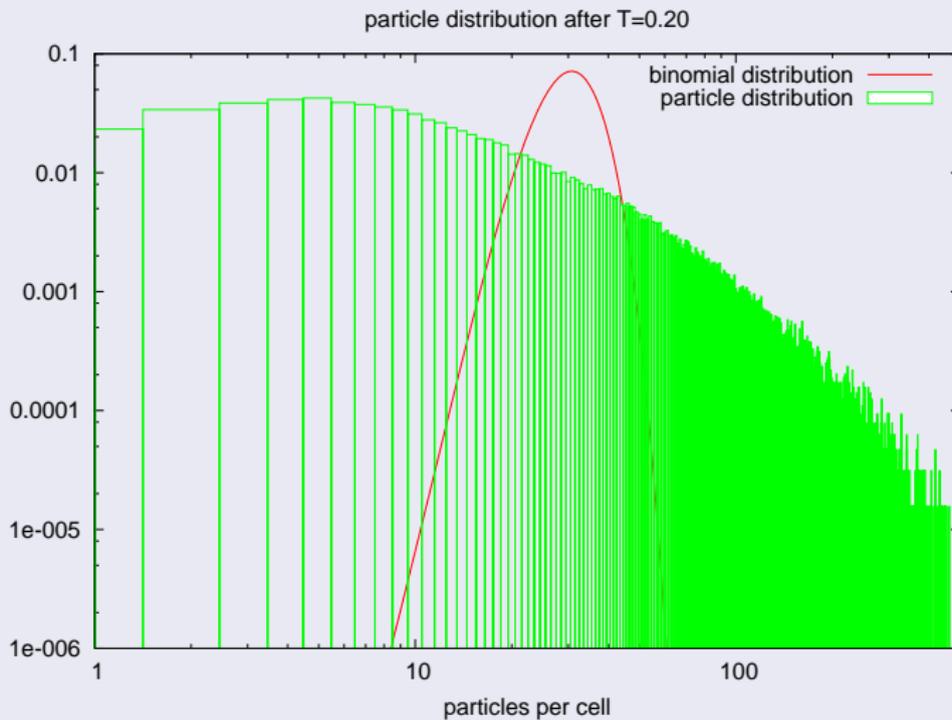
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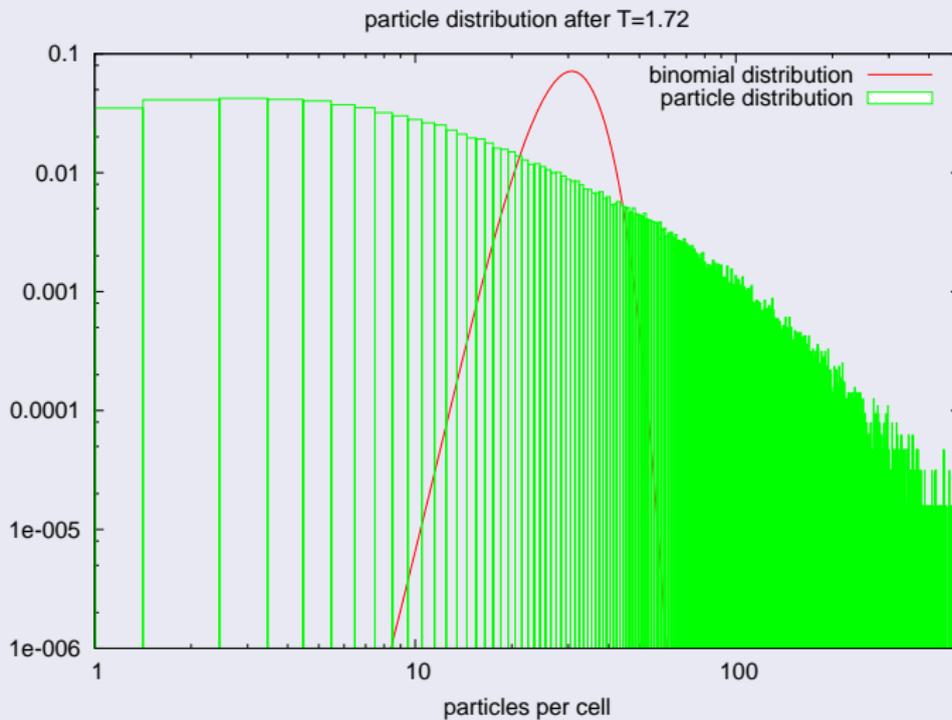
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properties

property	density PDF $R(\rho)$	particle PDF $T(k)$
expected values	$\mathbb{E}(R) = \rho_0$	$\mathbb{E}(T) = \lambda = \frac{N}{n}$
	continues in ρ	discrete in k
incompressible turbulence $\rho = \text{const}$	$\delta(\rho - \rho_0)$	$P(k) = \frac{\lambda^k}{k!} e^{-\lambda}$
compressible turbulence high \tilde{M}	$\frac{1}{\rho \sqrt{2\pi\sigma_{\ln\rho}^2}} \cdot e^{-\frac{(\ln\rho - \mu_{\ln\rho})^2}{2\sigma_{\ln\rho}^2}}$???

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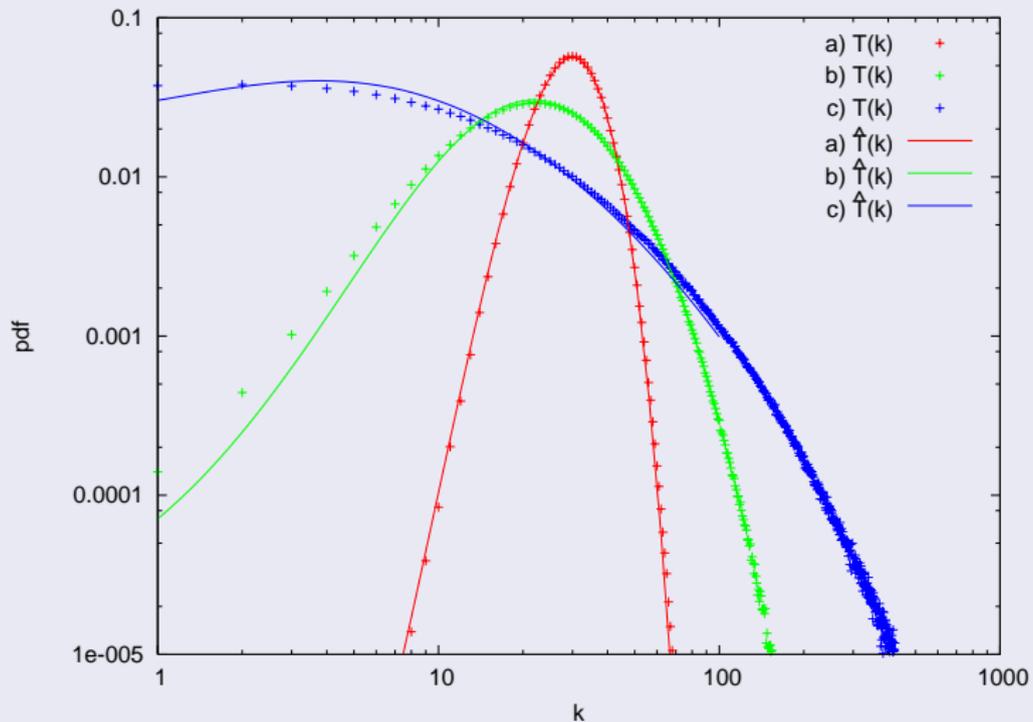
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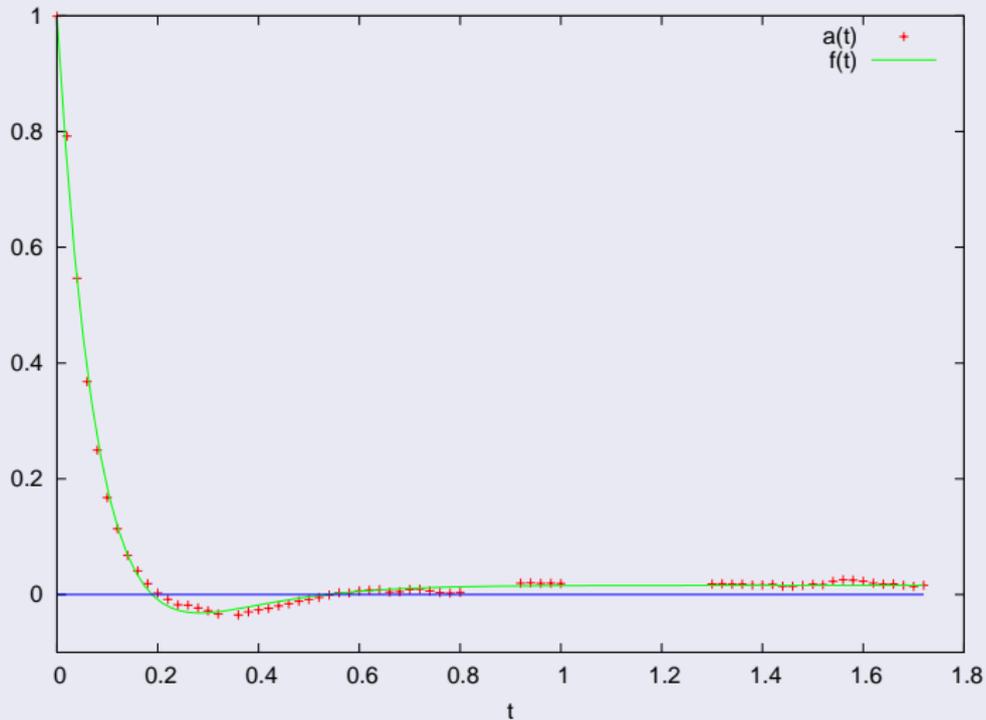
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- note: $t_S \ll t_{dyn} = L/2\tilde{M}$

summary

- fitting a damped oscillating function yields a typical time scale t_S
- low Mach numbers (less compressibility) cause strong oscillations
- rough estimate possible

\tilde{M}	t_{dyn}	t_S
0.4	7.8	1.0
1.4	2.2	0.33
4.6	0.62	0.11

- note: $t_S \ll t_{dyn} = L/2\tilde{M}$

