Response to the Referee #1 (Referee comments in black; response from the authors in blue)

This paper investigates the possibility of correlations between the integral scale of stratified turbulent flows in the boundary layer and parameters characterizing topological features of the wind velocity field, such as the fractal dimension, and its stability properties studied through the Richardson number. Using data of the SABLES-98 campaign, at moderate temporal resolution, authors present here a series of results which provide interesting insights on the dynamics of the atmospheric flow in the site understudy. The outcome of the paper is relevant for the audience of Nonlin. Processes in along the lines detailed in the following.

We thank the referee for his positive reviews and constructive comments for our paper. We greatly appreciate the fact that our work is deemed acceptable for publication in NPG with some revisions. In the following, we respond point by point to the referee 1 remarks (in blue).

1 line 5-6 page 2. The text says: "The aim of this paper is to bridge the considerable gap that exists between the fractal dimension and the integral scale"

We agree with referee #1 to clarify this sentence, and have it replaced by the following in this paper:

The aim of this paper is to investigate the possible correlations between the integral scale of the turbulent stratified flows in the Atmospheric Boundary Layer and parameters charactering topological features of the wind velocity field, such as fractal dimension and its stability properties, studied through the Bulk Richardson number. We are aware that there is a lack of investigations between the integral scale and fractal dimension.

2 line 22-23 page 2. The text is not clear, is it a 5 minutes running average used to remove the mean field? This point needs to be better explicated in the text.

We decided to change the sentence line 23-24 page 2 " In this paper we have carried out the necessary transformation to get the mean wind series in short intervals, namely 5 minutes ". It is not a 5 minutes running average. The new sentence reads as:

In this work, the series of wind velocities in the three directions x, y and z recorded by the anemometer are divided in series of non-overlapping five minutes length. Each of these series applies the necessary rotations to get the x-axis in the mean wind direction (mean v is zero) and zero mean vertical velocity (w vertical component) (Kaimal and Finningan, 1994).

3 line 11-14 page 3. The sentence within these lines is not at all clear, please rephrase it.

We rephrased the sentence line 11-14 page 3 by:

Turbulent motion of the atmospheric flows occurs through a broad range of scales from the smallest ones that are usually defined as the scales at which the motion dissipates into heat due to the viscosity of the fluid until the larger scales corresponding to the integral scale.

4 line 2 page 4. The Richardson number provides a measure of how a turbulent flow is prone to develop instabilities. I thus disagree with referring to this parameter as a number that characterize the degree of stratification in the atmosphere. This definition (used in many places in the paper) is misleading and it is very important to modify it in the text not to drive the wrong message that stratified flows cannot be unstable. Indeed the Richardson number is used to identify unstable regimes also in strongly stratified flows and strong instabilities (and turbulence) can develop in the direction of the gravity, characterized a vertical Froude number

of order _ 1 as described in Billant&Chomaz, "Self-similarity of strongly stratified inviscid flows," Phys. Fluids 13, 1645–1651 (2001).

We replaced the sentence line 2 page 4 by:

As well as the relationship between the integral scale with the Bulk Richardson number, which provides a measure of the degree of stability in the flow, and how this turbulent flow is prone to develop instabilities. It is also used as a criterion for the existence or non-existence of turbulence in a stably stratified environment (a large positive value over a critical threshold, is indicative of a decaying turbulence or a completely non-turbulent) (Arya, 2001).

5 line 22 page 4. The text says: "..the integral scale of the mean wind direction u'". Here the authors probably means the horizontal direction but the way this is written sounds wrong. Please rephrase it.

We change the sentence line 22 23 page 4 by:

In this paper we focus on calculating the integral scales for horizontal and vertical component fluctuations u and w'.

7 line 1-2 page 6. See comment ## 2 and please specify better the way the data have been processed. This is important for the readers to be able to reproduce (and therefore validate) the results presented in the paper.

We change the sentence line 1-2 page 6 by:

In this work, data from sonic anemometers measured at a sampling rate of 20 Hz installed at 5.8 (~ 6), 13 and 32 m are analyzed. 5-minute non-overlapping series are used to evaluate the different parameters.

8 line 3-4 page 6. Authors claim they resolve vertical integral scales from 1m to 1000m, which puzzles me a bit. Indeed, I am wondering how is it possible to detect(using the Taylor hypothesis) vertical scales larger than the hight(s) at which the sonic anemometer are placed? An answer to this point should be included in the report and a compelling explanation integrated in the text.

We have included the following explanation in line 5 of how vertical integral scales are possible to detect larger than the heights at which the anemometer are placed:

We detect vertical scales over a broad range of scales from 1 m to 1000 m. The integral scales here are calculated based on the autocorrelation function, the mean wind velocity and integral time scale, and each of them can be expected to vary significantly. As the integral scale are the larger scales of turbulent flows it is possible to detect vertical scales larger than heights at which the sonic anemometer are located.

9 line 20 page 6. Details on how the potential temperature has been estimated should be included in the text.

We have included in the line 21 how the potential temperature has been estimated.

The potential temperature has been estimated as relative to ground level by using the following formula: $\Delta\theta = \Delta T + \Gamma \Delta z$, $\Gamma = 0.0098 \text{ K m}^{-1}(\text{Arya } 2001)$

10 line 12 page 7. The text says: "Thus, stable stratification decreases the fractal dimension." Authors acknowledge they cannot provide rigorous arguments to explain the variation of the fractal dimension with the height. As a consequence the statement above sounds a bit too strong, unless they propose some solid argument to support it.

As we cannot provide rigorous arguments to explain the variation of the fractal dimension with the height, we have removed from the text the statement"Thus, stable stratification decreases the fractal dimension."

11 line 14-27 page 7. The text within these lines is poorly written and its meaning is a bit confusing. I suggest to re-written it from scratch and perhaps make it a bit more concise.

We will clarify the text within the line 14-27 page 7 by:

In Fig 4 it is observed how the integral scale varies versus time at the three heights. There are some questions that have not been clarified yet in the literature. For example: How does the diurnal and night cycle influence on the integral scale? Which is the mechanism responsible for the growth of this integral scale? It has been observed in previous works that under certain conditions the turbulent flows self - organize and develop large-scale structures that take place through an inverse cascade that occurs in stably stratified anisotropic flows (with or without rotation) (Smith and Waleffe, 2002, Marino et al., 2014). The inverse cascade mechanism might also be responsible for the growth of the integral scale in the stratified atmosphere. It is a fundamental issue that should be clarified in a future research. As it is indicated in Fig 4 the integral scale for u' component varies between around 100 m on their smaller scales, until above 1500 m for its larger scales. The integral scales for w`component are slightly lower than for u` component. It is shown that these vertical scales can reach sizes between a few tens of meters until 1000 m in some occasions. It is observed, for each of them, that the greater is the height at which is located the sonic, the greater is the integral scale in the turbulent flow. Usually, at 32 m these scales are, on average, greater than those of the 13 m and the latter higher than at 5.8 m height.

12 There is a long standing debate in literature on whether an inverse cascade occurs in stably stratified anisotropic flows (with or without rotation). The inverse cascade mechanism, if any, might also be responsible for the growth of the integral scale in the stratified atmosphere. I thus suggest the authors to address this point, perhaps when they re-arrange the text (line 14-27) as indicated in the previous comment (## 11). On this note/topic I suggest to cite these two papers:

L. Smith and F. Waleffe, "Generation of slow large scales in forced rotating stratified turbulence," J. Fluid Mech. 451, 145–168 (2002).

R. Marino, P.D. Mininni, D. Rosenberg, and A. Pouquet, "Large-scale anisotropy instably stratified rotating flows". Phys. Rev. E 90, 023018 (2014).

This comment is appreciated and the suggestions and the references of the two papers have been incorporated in the point (## 11)

13 Conclusions should definitely be rearranged from line 16-24 to achieve a betterclarity of the text.

We clarify the text within the line 16-24 page 10 by:

We have calculated the fractal dimension and the integral scale of the horizontal and vertical components using wind velocity data from sonic anemometers at three different heights: 5.8 m, 13 m and 32 m. The numerical results show light significant differences on the diurnal and night cycle when the variation of the integral scale is analyzed versus the fractal dimension. Atmospheric stratification is analyzed for the three heights through the Bulk Richardson number, finding the three classical types of stratification along the diurnal cycle. It would be interesting for future works to study the growth of the integral scale in stratified flows and if it could be due to the inverse cascade on both diurnal and nighttime cycles. The main conclusions of this study are as follows.

14 Units are missed in some plots, for instance in figure 2 "tau" is indicated but it is not clear whether the lag is given in seconds, minutes or hours. Please double-checkall the figures and add the units (on the axes/legend) when it feels needed.

Thank you for reminding the units in some plots. We have solved these missed units for the different figures.

Response to the Referee #2

We thank the reviewer 2 for the comments and the possible suggestions that can help to improve the paper. Although some of them we do not agree, below we respond point-by-point to the reviewers' comments (colored in blue)

Let me first recall that over the last 10 years, the statistical characterization of velocity turbulent fluctuations in the atmosphere is a widely studied topic. Numerous results from experiments and from numerical simulations are published in the literature.

It is true that there are numerous papers that have been published in the last 10 years over statistical characterization of velocity turbulent fluctuations in the atmosphere but not many of them establish the relation between the fractal dimension and the integral scale at changing the atmospheric stratification, which is the objective of the present paper.

The fractal dimension, or box-counting dimension \$D_0\$, is a statistical property of turbulent signals, providing a measure of the degree of roughness, and it is thought to be a 'universal' property of it (see also many text books on the topic of the relation among the generalized fractal dimensions and the singularity spectrum of a turbulent signal). This means, in particular, that it should not depend on the value of the integral scale of the flow, something that is clearly not universal but depends on the geometry of the system, and on its stability. If the authors differently think the such a relation exist, they should give a solid basis to their working hypothesis. A linear regression can be applied to any pair of observables.

We do not consider as a universal property the fractal dimension of u' and w' components of wind velocity, in fact we find that this magnitude depend on integral scale and stratification. This is deduced from the experimental data. During diurnal cycle the average values of the integral scale increase versus the fractal dimension for the u' horizontal component due to the instability of stratification into the ABL, and these values can be adjusted to the straight regression line with a R² acceptable. At nighttime hours due to the atmosphere stability the average values of the integral scale decrease with the increase in the fractal dimension. These values also fit a straight line as it is indicated in Fig 5 and Fig 6. For the w' vertical component have fitted a quadratic function as it is indicated in Fig 7. In all these cases the R² values and confidence levels are high. Find a theoretical background of why this happens at the three heights is not easy, but the fact to show it can be interesting for the NPG readers.

We also think that if the fractal dimension is a statistical property of turbulent signals providing a measure of the degree of roughness, the atmospheric stability somehow softens the irregular flow and instability increases such irregularity as is indicated in Fig 3. At night hours the fractal dimension decreases while it increase in noon as is observed in Fig 3.

The computation the fractal dimension is in principle an easy task, provided there exists an extended range of scales where there is scaling. The authors extract the fractal dimensions at fixed heights in the ABL with no discussion about the evolution of the mixed layer, and kind of flow they expect to measure at different height depending on the stratification. For example: similar to homogeneous and isotropic 3D turbulence during convection, similar to homogeneous stratified flow at night, etc.. Even if the diurnal cycle is never really stationary, there are stages of quasi-stationarity when statistical properties can be assessed.

It is true that we do not discuss about the evolution of the mixed layer but this is out of the scope of our work. With regards to the kind of flow we expect to measure at different height, we have to say that during diurnal hours it is expected to have a flow of similar characteristics, while at night, especially for strong stable stratification, it can exist different degree of stability at these 3 heights affecting then to the flow characteristics. However these topics are also out of the scope of the present work, where we want to underline the relationships between integral sales and fractal dimension and also between integral scales and the degree of stability, evaluated from the bulk Richardson number.

Finally, I find that the manuscript contains limited novelty with respect to Ref. "Tijera M., Maqueda G., Yaque C., and Cano J.: Analysis of fractal dimension of the wind speed and its relations with turbulent and stability parameters, Intech, Fractal Analisis 6 and Chaos in Geosciences, 29-46, 2012"

Although this work deal on the fractal dimension of the velocity components, there are significant differences with the cited paper because, both papers study different parameters of the turbulent flows. In the paper that you just quoted, the fractal dimension is analyzed versus the potential temperature differences, the turbulent kinetic energy, the friction velocity and Bulk Richardson number; but do not study the behavior of the wind fluctuations integral scale versus the fractal dimension at changing atmospheric stratification neither separates its diurnal cycle (including the nocturnal behaviour) to better analyze and understand the influence of diurnal and nocturnal hours.

1 Influence of Atmospheric Stratification on the Integral

Scale and Fractal Dimension of Turbulent Flows.

3

- 4 M. Tijera¹, G. Maqueda², C. Yagüe³
- 5 [1] Applied Mathematics Dpt. (Biomathematics). Complutense University of Madrid,
- 6 Madrid, Spain.
- 7 [2] Astronomy, Astrophysics and Atmospheric Science Dpt. Complutense University of
- 8 Madrid, Madrid, Spain.
- 9 [3] Geophysics and Meteorology Dpt. Complutense University of Madrid, Madrid,
- Spain.
- 11 Correspondence to: M.Tijera (mtijera@fis.ucm.es)

12

13

Abstract

In this work the relation between integral scale and fractal dimension and the type of 14 15 stratification in fully developed turbulence is analyzed. Integral scale corresponds to that in which energy from larger scales is incoming into turbulent regime. One of the 16 17 aims of this study is the understanding of the relation between the integral scale and the Bulk Richardson number, which is one the most widely used indicators of stability close 18 to the ground in atmospheric studies. This parameter will allow us to verify the 19 influence of the degree of stratification over the integral scale of the turbulent flows in 20 the Atmospheric Boundary Layer (ABL). The influence of the diurnal and night cycle in 21 the relationship between the fractal dimension and integral scale is also analyzed. 22 23 Fractal dimension of wind components is a turbulent flow characteristic as it has been shown in previous works, where its relation to stability was highlighted. Fractal 24 25 dimension and integral scale of the horizontal (u`) and vertical (w`) velocity fluctuations have been calculated using the mean wind direction as framework. The scales are 26 obtained using sonic anemometer data from three elevations 5.8 m, 13 m and 32 m 27 28 above the ground measured during the SABLES- 98 field campaign. In order to estimate the integral scales a method that combines the normalized autocorrelation 29 function and the best gaussian fit ($R^2 \ge 0.70$) has been developed. Finally, by comparing, 30

- at the same height, the scales of u` and w` velocity components it is found that almost
- 2 always the turbulent flows are anisotropic.

4

1

1 Introduction

5 The aim of this paper is to investigate the possible correlations between the integral scale of the turbulent stratified flows in the Atmospheric Boundary Layer and 6 7 parameters charactering topological features of the wind velocity field, such as fractal 8 dimension and its stability properties, studied through the Bulk Richardson number. We are aware that there is a lack of investigations between the integral scale and fractal 9 10 dimension. The size of the integral scale of the horizontal and vertical components and fractal dimension of wind velocity near the earth's surface in boundary layer are 11 determined. Also, these magnitudes are compared between them and versus other 12 parameters such as the Bulk Richardson number. It is assumed that the turbulence is the 13 primary agent that causes changes in the boundary layer. In turbulent flows it is 14 observed that time series of meteorological variables as wind velocity, temperature, 15 pressure and other atmospheric mechanical magnitudes fluctuate in a disordered way 16 with peaks extremely sharp and irregular space and time variations. The complicated 17 18 nature of these series indicates that the motion of the air is turbulent. If we take a good 19 look at the variety of fluctuations of different periods and amplitudes observed in them 20 we could explain the complicated structure of turbulence. The irregularity of the time series obey to the existence of different size and time scales and also to the nonlinear 21 22 transfer of energy that exists between them in the turbulent flows (Monin and Yaglom, 1971). 23 The irregular behavior of these flows is also due to waves and turbulence that are often 24 superimposed on a mean wind (Stull, 1998). If we filter the mean wind and waves in the 25 26 appropriate range we will only have turbulence. Some previous works present results about this procedure (Tijera et al., 2008). In this work, the series of wind velocities in 27 the three directions x, y and z recorded by the anemometer are divided in series of non-28 29 overlapping five minutes length. Each of these series applies the necessary rotations to get the x - axis in the mean wind direction (mean v is zero) and zero mean vertical 30 velocity (w vertical component) (Kaimal and Finningan, 1994). We filter horizontal and 31 32 vertical mean wind velocity obtaining the time series of fluctuations of the velocity in both directions $(u' = u - \overline{u}, w' = w - \overline{w})$. 33

When we observe these time series such as wind velocity, they vary in an irregular 1 2 shape and in spite of their complexity presents a self-similarity structure (Frisch, 1995). This is a common property of the fractals, so that wind velocity could be considered as a 3 fractal magnitude. The modern physical notion of fractals is largely known due to 4 Mandelbrot (1977, 1985), but the mathematical notion of curves lines or sets having 5 noninteger dimensions is much older (Hausdorf, 1919, Besicovitch, 1929). An analysis 6 7 that compare the Haussdorff dimension and Kolmogorov capacities of self-similar structure with non integer fractal dimensions (Kolmogorov capacity or box counting 8 9 dimension) was presented by Vassilicos (Vassilicos and Hunt, 1991). 10 velocity versus time are irregular curves of this type, with noninteger dimensions. These 11 values correspond to the fractal dimension. A way of measuring the complexity of these series is by means of fractal dimension. The Fractal Dimension of wind components is a 12 13 characteristic of turbulent flow as it has been shown in previous works where its relation to stability was highlighted (Tijera et al., 2012) 14 15 In this paper the integral scale of u` and w` component are compared. The scales are calculated using sonic anemometer data from three elevations 5.8 (~ 6), 13 and 32 m 16 above the ground at the main tower site of the Sables 98 field campaign. Turbulent 17 motion of the atmospheric flows occurs through a broad range of scales from the 18 smallest ones that are usually defined as the scales at which the motion dissipates into 19 heat due to the viscosity of the fluid until the larger scales corresponding to the integral 20 21 scale. The integral scale can be defined in several ways: the larger scale of the flow, the 22 scale above which the Fourier transform has a slope inferior a -5/3 slope, as which the 23 turbulent kinetic energy (TKE) is maximum. Micrometeorological studies have found integral scale varying in a huge range, from around a hundred to a thousand meters 24 25 (Teunissen, 1980, Kaimal and Finningan, 1994). 26 We study the anisotropy of the turbulent atmospheric flows in these scales comparing 27 integral scale of fluctuations of the velocity component along of the mean wind direction and the vertical component at three different levels above the ground (5.8 m, 28 29 13.5 m, 32 m).

30

31

33

2 Theoretical background

The irregular behavior of the atmospheric turbulent fluxes in the boundary layer at large

Reynolds number leads us to be interested in calculating their fractal dimension. Fractal

dimension could help us to classify the irregularity of these flows. The more irregular 1 2 the flow the greater its fractal dimension. Turbulent flows are characterized by the formation of many eddies of different length scales. Theses irregularities are due to the 3 superimposition of eddies of different sizes and it is related with a broad range of scales 4 which exist in turbulence. These scales vary from the smallest scales as dissipative scale 5 to larger scale as integral scale. This paper is concerned with the analysis of the 6 7 relationship between the integral scale and fractal dimension. As well as the relationship between the integral scale with the Bulk Richardson number, which provides a measure 8 9 of the degree of stability in the flow, and how this turbulent flow is prone to develop instabilities. It is also used as a criterion for the existence or non-existence of turbulence 10 11 in a stably stratified environment (a large positive value over a critical threshold, is indicative of a decaying turbulence or a completely non-turbulent) (Arya, 2001). 12

13 In this section we describe the methodology applied to calculate the fractal dimension 14 and the integral scale. The estimation of the fractal dimension of time series has been the most commonly used criteria to measure their chaotic structure, there exist different 15 works in that direction (Grassberger and Procaccia, 1982, Shirer et al, 1997). One of the 16 17 methods most commonly used to estimate to fractal dimension of atmospheric flows has been the mean slope method through box-counting dimension using mean slopes of the 18 19 graph of ln N (L) versus ln (L) for small ranges of L, where N(L) is the number of the 20 boxes of side L necessary to cover the different points that have been registered in the physical space (velocity-time) (Falconer, 2000, Peitgen et al., 2004). As $L \rightarrow 0$ then 21 N(L) increases, N meets the following relation: 22

$$23 N(L) \cong kL^{-d} (1)$$

The value d is the box-counting dimension that is an approximation of the Hausdorff dimension and is calculated approximately by means of least-square-fitting of the representation of log N(L) versus log L obtaining the straight line regression given by the following equation:

$$\log N(L) = \log k - d \log L \tag{2}$$

The fractal dimension d will be given by the slope of this equation as is shown in the

30 Fig.1.

32

31 In this paper we focus on calculating the integral scales for horizontal and vertical

component fluctuations u and w, and we studied their variations with respect to the

- fractal dimension and with the Bulk Richardson number, a turbulent parameter of 1
- 2 stability.
- These integral scales have been estimated using the normalized autocorrelation function 3
- and a Gaussian fit. The velocity autocorrelation function as a function of τ (lags 4
- 5 number) for u' component is:

$$R(\tau) = \frac{\overline{u'(t)u'(t+\tau)}}{\overline{u'^2(t)}}$$
(3)

Integral time scale is: 7

8
$$T_L = \int_0^\infty R(\tau)d\tau \approx \int_0^\tau R(\tau)d\tau$$
 (4)

- The integral time scale provides a measure of the scales of eddies in the x direction of 9
- a flow field. In the Eq. (2) we observed that τ' denotes the last lag in the data series. In 10
- boundary layer observations this time scale can be related to a length by multiplying the 11
- mean wind velocity by time scale. This requires the assumption of frozen turbulence 12
- 13 known as Taylor's hypothesis (Panofsky and Dutton, 1984). The integral length scale
- can be defined as: 14

$$15 \lambda = \overline{v}T_L (5)$$

- The used method is based on Gaussian fit of the normalized autocorrelation function 16
- 17 $R(\tau)$ and we calculated the value of τ that verifies the following equation:

18
$$\tau - \int_{0}^{\tau} R(\tau) d\tau = \int_{\tau}^{\tau} R(\tau) d\tau$$
 (6)

- 19 The Fig. 2 shows the Gaussian fit for an example of a data series of wind velocities with
- τ that verifies Eq. 6. This value allows us to calculate the integral time scale 20
- multiplying it by the time interval between each lag. 21

23

22

3 Description of Data

- 24 The data set was recorded in the Research Centre for the lower Atmosphere (CIBA in
- 25 the Spanish acronymus), located in Valladolid province (Spain) and were measured in
- the experimental campaign Sables-98. This research centre was set up primarily to study 26
- the atmospheric boundary layer. The campaign took place from 10th to 27th September 27
- 1998 (Cuxart et al., 2000). This experimental site is a quite flat and homogeneous 28

which forms a high plain of nearly 200 Km², surrounded by crop fields and some small 1

bushes strewn over ground. Duero river flows along the SE border of the high plain. 2

The synoptic conditions during the period of study of eight consecutive days (from 14 3

to 21 September) were controlled by a high pressure terrain system which produces

thermal convection during the diurnal hours and from moderate to strong stable

stratification during the nights. 6

7 In this work, data from sonic anemometers measured at a sampling rate of 20 Hz installed at 5.8 (~ 6), 13 and 32 m are analyzed. 5 - minute non - overlapping series are 8 used to evaluate the different parameters. At a rate of 20 data points per second, sonic 9 10 anemometers can resolve integral scales between about 10 m to 2000 m of u horizontal component and 1 m to 1000 m of the w vertical component, depending on the height in 11 12 which the sonic anemometer is positioned and at the wind speeds typically measured in the Sables-98 experiment. We detect vertical scales over a broad range of scales from 1 13 m to 1000 m. The integral scales here are calculated based on the autocorrelation 14 function, the mean wind velocity and integral time scale, and each of them can be 15 expected to vary significantly. As the integral scale are the larger scales of turbulent 16

flows it is possible to detect vertical scales larger than heights at which the sonic

19

20

17

18

4

5

4 Results

anemometer are located.

21

22

26

27

4.1 Fractal Dimension, integral scale and stability of stratification.

In this paper we analyze the influence of stability of stratification on fractal dimension 23 24 and integral scale. Different atmospheric surface-layers data are separated into thermal 25

and dynamics stability classes based on a dimensionless parameter such as the Bulk

Richardson number R_{iB}. This parameter represents the ratio of the production or

destruction of turbulence by buoyancy and by wind shear strain that is caused by

28 mechanical forces in the atmosphere:

$$Ri_{B} = \frac{g}{\overline{\theta}} \frac{\Delta \overline{\theta} \Delta z}{(\Delta \overline{u})^{2}} \tag{7}$$

- where g is the gravity acceleration and $\bar{\theta}$ the average potential temperature at the
- 2 reference level, the term $\frac{g}{\overline{\theta}}$ is known as the buoyancy parameter. Ri_B is positive for
- 3 stable stratification, negative for unstable stratification and approximate zero for neutral
- 4 stratification (Arya, 2001). The way to calculate this number is described next:
- 5 Laculation of the mean potential temperatures at height z = 32 m, and close to the
- surface z = 5.8 m, namely $\overline{\theta_{32}}$ and $\overline{\theta_{5.8}}$ respectively. Being $\Delta \overline{\theta} = \overline{\theta_{32}} \overline{\theta_{5.8}}$. The
- 7 potential temperature has been estimated as relative to ground level by using the
- 8 following formula: $\Delta\theta = \Delta T + \Gamma \Delta z$, $\Gamma = 0.0098 \text{ K m}^{-1} \text{ (Arya 2001)}$
- 9 2. Obtaining of $\overline{u_z}$ the mean wind velocity module at the height z = 32 m and z = 5.8
- m, denoted by $\overline{u_{32}}$ and $\overline{u_{5.8}}$ respectively, where $\Delta \overline{u} = \overline{u_{32}} \overline{u_{5.8}}$.
- Once the values of $\Delta \overline{\theta}$, $\Delta \overline{u}$ and Δz have been obtained by means of Eq. (7) we
- calculate the Bulk Richardson number in the layer between 32m and 5.8m.
- 13 In Fig. 3 we present the variation of the fractal dimension of the u horizontal
- component of the velocity fluctuations along time at the three considered heights: 5.8 m,
- 15 13 m and 32 m. The behaviour of these variations is similar at the three heights. The w'
- 16 component fluctuation presents an analogous behaviour. The fractal dimension values
- are in a range between 1.30 to nearly 1.00. We have found that during the diurnal hours
- the fractal dimension is bigger than at night (Tijera, 2012). We have no theoretical
- reason to explain this result, but a possible explanation of why this happens could be
- 20 that fractal dimension is related with atmospheric stability and with the intensity of
- 21 turbulence. It is well known that the intensity of turbulence grows up as solar radiation
- 22 increases, producing instability close to the ground, mainly in the hours of noon.
- Therefore, one of the possible reasons of the increase of FD is the instability of the
- 24 turbulent flow. In the other hand, during the nights a strong atmospheric stability
- usually exists, so the fractal dimension is usually smaller than during the diurnal hours.
- 26 In Fig 4 it is observed how the integral scale varies versus time at the three heights.
- 27 There are some questions that have not been clarified yet in the literature. For example:
- 28 How does the diurnal and night cycle influence on the integral scale? Which is the
- 29 mechanism responsible for the growth of this integral scale? It has been observed in
- 30 previous works that under certain conditions the turbulent flows self organize and

develop large-scale structures that take place through an inverse cascade that occurs in 1 stably stratified anisotropic flows (with or without rotation) (Smith and Waleffe, 2002, 2 Marino et al., 2014). The inverse cascade mechanism might also be responsible for the 3 growth of the integral scale in the stratified atmosphere. It is a fundamental issue that 4 should be clarified in a future research. As it is indicated in Fig 4 the integral scale for 5 u` component varies between around 100 m on their smaller scales, until above 1500 m 6 7 for its larger scales. The integral scales for w` component are slightly lower than for u` component. It is shown that these vertical scales can reach sizes between a few tens of 8 9 meters until 1000 m in some occasions. It is observed, for each of them, that the greater is the height at which is located the sonic, the greater is the integral scale in the 10 11 turbulent flow. Usually, at 32 m these scales are, on average, greater than those of the 13 m and the latter higher than at 5.8 m height. 12 Although the conceptual model of turbulence as eddies of various sizes is useful, it is 13 14 difficult to obtain a correlation between the integral scale and fractal dimension in the

15

16 17

18

19

20

21

22

23

24

25

26

27

28

29

30

31

32

33

atmosphere if we consider values throughout the whole day. However, it is much easier to find a relationship between the integral scale and fractal dimension of horizontal and vertical components of the wind velocity if we separate the hours of the day and night, and hence analyze the influence of diurnal and night cycle over these parameters. Daylight hours are from 6-18 UTC and the night from 18-6 UTC. These data set are analyzed in the three studied heights. Fig. 5 shows the variations of the integral scale versus fractal dimension at the level of 5.8 m for horizontal component. As it can be appreciated in Fig. 5 in the diurnal hours the average values of the integral scale versus the fractal dimension can be adjusted to the straight regression line given by the linear equation that appears on the top left of the graph. During those hours these values of the integral scale increase from a few tens of meters until 400 m with increasing values of the fractal dimension until 1.25. During the nights the average values of the integral scale decreases with the increase in the fractal dimension. These values also fit a straight regression line as it is indicated in Fig. 5. One of the possible explanations for this behaviour is that during the diurnal hours the average values of the integral scale increase due to the unstable stratification. During the nights, the existence of the stable stratification decreases the integral scale with an increase in fractal dimension until the approximate value of 1.2. This tendency appears also in the other two heights, at 13 m and at 32 m as it is shown in Fig. 6. Although during the diurnal cycle at 32 m the linear

- 1 fit it is not so evident, the maximum scales are in the 1.15-1.20 range of the fractal
- 2 dimension as it is illustrated in Fig. 6 (c).
- 3 For the vertical component in the three studied levels, the behaviour is slightly different.
- 4 The averages values have fitted a quadratic function as it is indicated in Fig. 7. During
- 5 the diurnal hours the averages values of integral scale reach maximum scales around
- 6 the value of the fractal dimension of 1.15 at the three heights. From this value the
- 7 integral scale decreases when fractal dimension increases. These maximum integral
- 8 scales depend on the height. At the level of 5.8 m their sizes reach 50 m in average and
- 9 the scattering of the values shows higher values that could reach 100 m. At the level of
- 10 13 m the values are about 100 m, the dispersion of these scales can reach sizes of 200 m
- and at the height of 32 m their larger average scales are approximately around 200 m
- and due to the variances of the data set could reach sizes of 400 m. From the value of
- the fractal dimension value of 1.15, the scales decrease until a few meters.
- 14 Throughout the night the average values of the integral scales decrease with the increase
- of the fractal dimension in a parabolic way as it is indicated in Fig. 7. This happens due
- to the stable stratification that occurs at nights. This behavior during the diurnal and
- 17 night hours for w` component of the integral scale is similar to the results obtained for
- 18 u' component, although the fits of averages values are parabolic and not linear. In all
- these cases our R² values and confidence levels are high as it is indicated in Fig. 7.

21

23

24

25

26

27

28

29

30

31

32

4.2 Relationship between integral scale and Bulk Richardson number

22 Among the numerous parameters existing to characterize the degree of stratification in

the atmosphere we will use the Bulk Richardson number. The interpretation of this

number has already been mentioned in the previous section. Here, we analyze how the

integral scale of each one of the u`horizontal and w`vertical components varies with

the Bulk Richardson number in diurnal and night cycle in the studied period. These

results are shown in Fig. 8 for horizontal component and in Fig. 9 for vertical

component. During the daylight hours appear the three kinds of stratification: unstable,

neutral and stable as it is shown in the three graphs on the left side of Fig. 8 and the Fig.

9, each one corresponds to the different heights. In the stratification unstable and neutral

the integral scales are higher than the integral scales under the influence of the stable

stratification. At 5.8 m for the horizontal component these scales vary between 200 m

- and values slightly higher than 400 m and in the case of neutral stratification could
- 2 increase until 600 m. This same behaviour occurs in the other two studied heights 13 m
- and 32 m although their scales are slightly higher as it is illustrated in Fig. 8. During the
- 4 nights it is observed the biggest stability due to positive values of the Bulk Richardson
- 5 number.
- 6 The same results are obtained for the integral scales of vertical component, although
- 7 their sizes are smaller. At 5.8 m during the diurnal hours the average values reach about
- 8 50 m and during the night hours their values are below 50 m. At 13 m and 32 m in the
- 9 diurnal hours the average values could reach about 150 m and 200 m and at the night
- hours are below 100 m and 200 m respectively.

12

4.3 Analysis of the anisotropy with the integral scale

- 13 In the last section we study the relationship between the integral scales of the horizontal
- and vertical components at different heights: 5.8 m, 13 m and 32 m. In Fig. 10 we
- represent the integral scale of u` component versus the integral scale of w` component at
- three studied heights and we find linear relations with the averages values of these
- scales. All integral scales measured during the period of study from 14 to 21 of
- September appear in this figure. The linear fits obtained are acceptable, with high R²
- values at 13 m and 32 m, as it is indicated in Fig. 10. The linear regression appears on
- 20 the top left of each graph: at 5.8 m $L_{intu}(5.8 \text{ m}) = 1.46 L_{intw}(5.8 \text{ m}) + 178$, at 13 m
- 21 $L_{intu}(13 \text{ m})=0.957 L_{intw}(13 \text{ m})+275.6 \text{ and at } 32 \text{ m} L_{intu}(32 \text{ m})=0.646L_{intw}(32 \text{ m}) +370,$
- being L_{intu} and L_{intw} the average values of the integral scale for horizontal and vertical
- 23 component respectively.
- 24 The data in Fig. 10 appear quite scattered and the average values could be representative
- 25 to find relationships between these scales. This scatter is due to the large number of
- 26 uncontrolled variables, nonlocal disturbance, the presence of waves, horizontal
- 27 inhomogeneity, low frequency disturbances, etc. These graphs are showing that the
- scale measured at 32 m is nearly always larger than the integral scale measured at 5.8 m.
- 29 On the basis of the results obtained, we find slight differences between these
- 30 components, thus there is anisotropy in atmospheric turbulent flows. In isotropic
- 31 turbulence the integral scales of both components should be the same at the same

- 1 height. Only under certain conditions and over limited scales is isotropy a property of
- turbulence in the stratified atmosphere (Thorpe, 2005).

4

5 Conclusions

- 5 We have calculated the fractal dimension and the integral scale of the horizontal and
- 6 vertical components using wind velocity data from sonic anemometers at three different
- 7 heights: 5.8 m, 13 m and 32 m. The numerical results show light significant differences
- 8 on the diurnal and night cycle when the variation of the integral scale is analyzed versus
- 9 the fractal dimension. Atmospheric stratification is analyzed for the three heights
- through the Bulk Richardson number, finding the three classical types of stratification
- along the diurnal cycle. It would be interesting for future works to study the growth of
- the integral scale in stratified flows and if it could be due to the inverse cascade on both
- diurnal and nighttime cycles. The main conclusions of this study are as follows.
- 14 Although all data appear quite scattered in this work, the averages values of these
- magnitudes show interesting results. During the diurnal hours the averages values of the
- 16 integral scale of the horizontal component increases with the increase in fractal
- dimension until around 1.25 at 5.8 m and 13 m height. At these heights we have found
- linear fits between these magnitudes with high coefficients of correlation. While at 32 m
- the linear fit is not so evident, the maximum scales are in the 1.15-1.20 range of the
- 20 fractal dimension. One of the possible explanations for this behaviour is that during the
- 21 diurnal hours the average values of the integral scale increase due to the unstable
- stratification. During the night hours the average values of the integral scale decreases
- with the increase in the fractal dimension. These values also fit a straight regression
- 24 line at the three analysed heights. During the nights the existence of the stable
- 25 stratification decreases the integral scale with an increase in fractal dimension until the
- approximate value of 1.2.
- 27 For the vertical component of the integral scale the results are similar, even though with
- 28 slight differences. The averages values have fitted a quadratic function. During the
- 29 diurnal hours the averages values of integral scale reach maximum around the value of
- 30 the fractal dimension of 1.15 in the three heights. From this value the integral scale
- 31 decrease with the increase of the fractal dimension until a few meters. The different
- 32 degree of stratification along diurnal hours will be reflected in that different behaviour

- 1 from the value of 1.15. At nights when stability is normally major the integral scale
- 2 decrease with increasing the fractal dimension of a parabolic way.
- 3 In the unstable and neutral stratification the integral scales are higher than the integral
- 4 scales under the influence of the stable stratification.
- 5 To characterize the anisotropy of turbulent flows we have used the comparison of
- 6 integral scales of horizontal and vertical component showing that the scale of u`
- 7 component is almost always larger than the scale of the w` component at the same
- 8 height.

10

Acknowledgements

- 11 This research has been funded by the Spanish Ministry of Science and Innovation
- 12 (projects CGL2009-12797-C03-03). The GR35/10 program (supported by Banco
- 13 Santander and UCM) has also partially financed this work through the Research Group
- "Micrometeorology and Climate Variability" (No 910437). Thank to participant teams
- in SABLES-98 for the facilities with the data.

16

17 References

- 18 Arya S. P.: Introduction to Micrometeorology. International Geophysics Series,
- 19 Academic Press. 420 pp, 2001
- 20 Besicovitch A.S.: On linear sets of points of fractional dimension, Mathematische
- 21 Annalen., 101, 161-193, 1929
- 22 Cuxart J., C. Yagüe, G. Morales, E. Terradellas., J. Orbe, J. Calvo, A. Fernández, M.R.
- Soler, C. Infante, P. Buenestado, A. Espinalt, H.E. Joergensen, J.M. Rees, J. Vilà, J.M.
- 24 Redondo, I.R.Cantalapiedra, and Conangla, L.: Stable atmospheric boundary layer
- experiment in Spain (SABLES 98): A report. Bound.-Layer Meteorol., 96, 337-370,
- 26 2000
- 27 Falconer K. J.: Fractal Geometry Mathematical Foundations and Applications. John
- 28 Wiley & Sons, Ltd. 288 pp, 1990
- 29 Frisch, U.: Turbulence. Cambridge University Press, England, 296 pp, 1995.

- 1 Grassberger P. and Procaccia I.: Characterization of Strange Attractors. Phys. Rev Lett.
- 2 50, 346-349, 1983
- 3 Hausdorff F.: Math. Ann., 79, 157, 1919
- 4 Kaimal, J. C. and Finnigan J.: Atmospheric Boundary Layer Flows. Their Structure and
- 5 Measurement, Oxford University Press. 289 pp, 1994
- 6 Mandelbrot, B.B.: Fractal: Form, Chance and Dimension. Freeman, San Fracisco, 1977
- 7 Mandelbrot, B.B.: The Fractal Geometry of Nature. Freeman, San Fracisco, 1985
- 8 Marino R, Mininni P.D., Rosenberg D. and Pouquet A.: Large-sale anisotropy in stably
- 9 stratified rotating flows. Phys. Rev. E 90, 023018, 2014
- 10 Monin A.S. and Yaglom A.M.: Statistical Fluid Mechanics Mechanics Vol 1, Dover
- 11 Publications, 769pp, 1971
- Panofsky H.A. and Dutton.: Atmospheric Turbulence, Wiley and Sons, 397 pp, 1984
- Peitgen H., Jürgens H. and Saupe D.: Chaos and Fractals. Springer-Verlag 971pp, 2004
- Shirer H.N., Fosmire C.J., Wells R., Suciu L.: Estimating the Correlation Dimension of
- Atmospheric Time Series. Journal of the Atmospheric Sciences: 54, pp. 211-229, 1997
- Smith L and Waleffe F.: Generation of slow large scales in forced rotating stratified
- turbulence. J. Fluid Mech. 451, 145-168, 2002
- 18 Stull R. B.: An introduction to Boundary Layer Meteorology. Kluwer Academic
- 19 Publishers, 670pp, 1988
- 20 Teunissen H W.: Structure of mean winds and turbulence in the planetary boundary
- 21 layer over rural terrain. Boundary-Layer Meteorol 19, 187-221, 1980.
- Thorpe S.A.: The turbulent ocean. Cambridge Universe Press. 439pp., 2005
- 23 Tijera, M., Cano J.L., Cano, D., Bolster, B. and Redondo J.M.: Filtered deterministic
- 24 waves and analysis of the fractal dimension of the components of the wind velocity.
- Nuovo Cimento C. Geophysics and Space Physics 31, 653-667, 2008
- Tijera M., Maqueda G., Yaque C., and Cano J.: Analysis of fractal dimension of the wind
- 27 speed and its relations with turbulent and stability parameters, Intech, Fractal Analisis
- and Chaos in Geosciences, 29-46, 2012

1 Vassilicos J. C. and J. C. R. Hunt.: Fractal dimensions and spectra of interfaces with

2 application to turbulence. Proc. R. Soc. London Ser. A 435-505., 1991

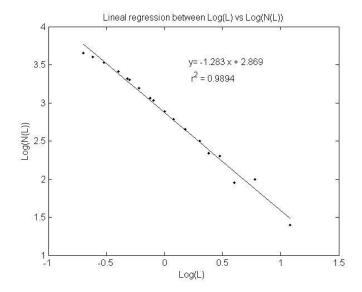


Figure 1.Example of linear regression between number of not empty boxes and length side of the box. The slope (d) is the fractal dimension of the w` component, $d = 1.28 \pm 0.03$ for a example of the w component of the wind velocity.

5 I

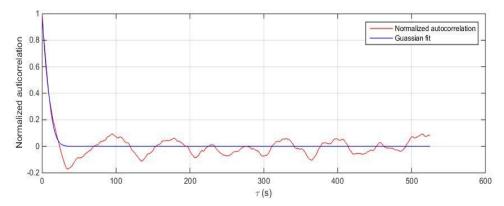


Figure 2. Gaussian fit for a data series of wind velocities u' component that allows us to calculate the integral scale.

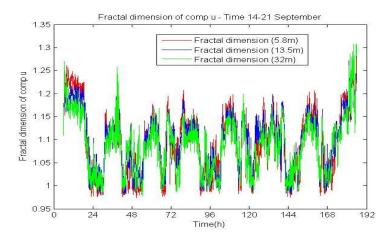


Figure 3. Variation of the fractal dimension versus time for the u' component fluctuation at the three heights, showing the influence of the diurnal cycle.

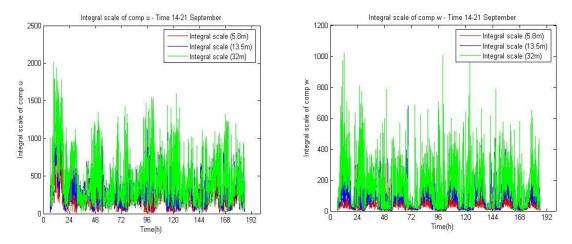


Figure 4. Variation of the integral length scale of horizontal and vertical components versus time at the three heights.

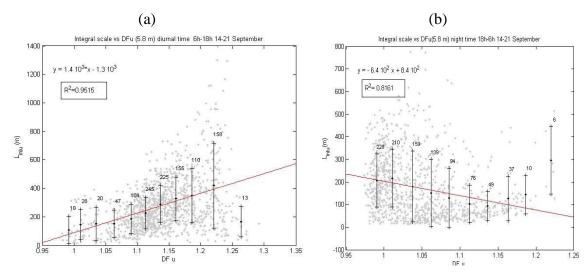


Figure 5. Variations of the integral scale versus the fractal dimension of u` component of the wind velocity at 5.8 m. (a) diurnal hours 6h-18 h, (b) night hours 18 h - 6h. On the top left of the each graph it is indicated the linear regression of the averages values (a) $L_{intu}(5.8 \text{ m}) = 1.4 \cdot 10^3 \text{ DF}_u(5.8 \text{ m}) - 1.3 \cdot 10^3 \text{ (b) } L_{intu}(5.8 \text{ m}) = -6.4 \cdot 10^2 \text{ DF}_u(5.8 \text{ m}) + 8.4 \cdot 10^2$, being L_{intu} and DF_u the integral scale and fractal dimension for u component respectively.

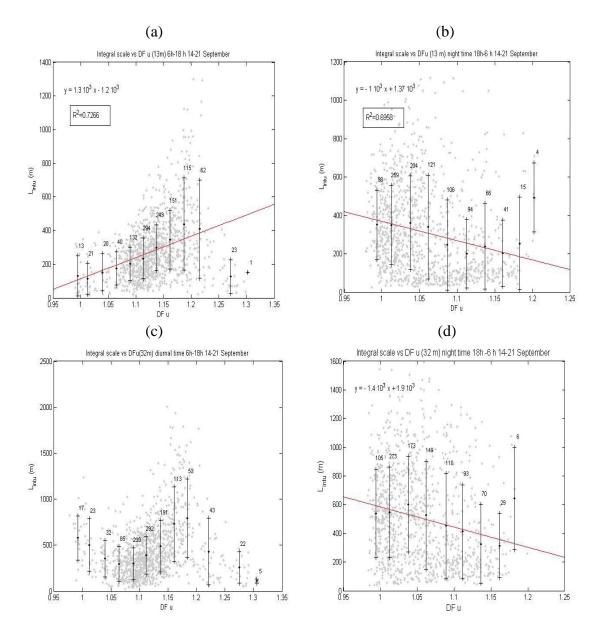


Figure 6. Variations of the integral scale versus the fractal dimension of the u` component at 13 m and 32 m. (a) and (c) diurnal hours, (b) and (d) night hours. In the same manner that in the figure 5 the linear fits are: (a) $L_{intu}(13 \text{ m}) = 1.3 \cdot 10^3 \text{ DF}_u(13 \text{ m}) = 1.2 \cdot 10^3$, (b) $L_{intu}(13 \text{ m}) = -1 \cdot 10^3 \text{ DF}_u(13 \text{ m}) + 1.37 \cdot 10^3$, (d) $L_{intu}(32 \text{ m}) = -1.4 \cdot 10^3 \text{ DF}_u(32 \text{ m}) + 1.9 \cdot 10^3$

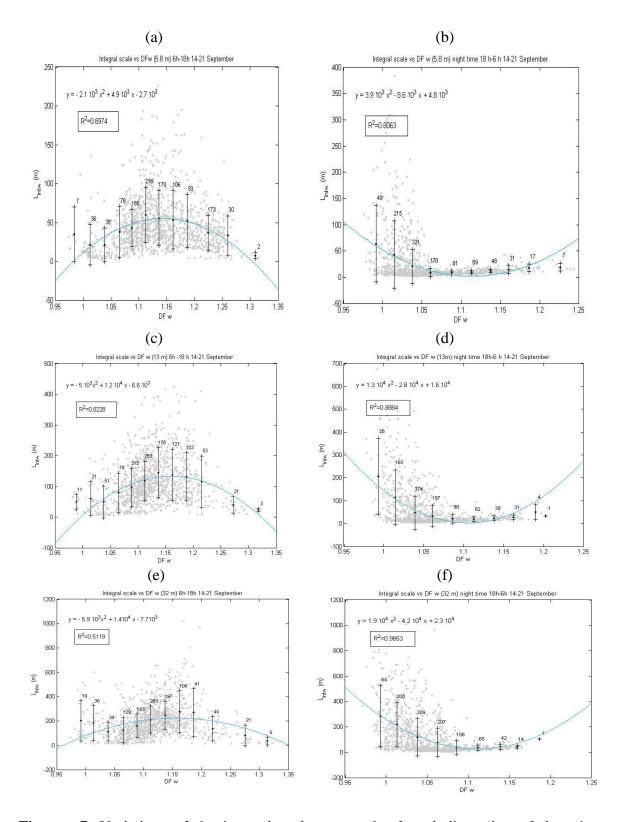


Figure 7. Variations of the integral scale versus the fractal dimension of the w` component at 5.8 m, 13 m and 32 m. (a), (c) y (e) diurnal hours, (b), (d) y (f) night. hours. The fits to a quadratic function of the averages values appear on the top left of the each graph, being y variable L_{intw} and x variable DF_w.

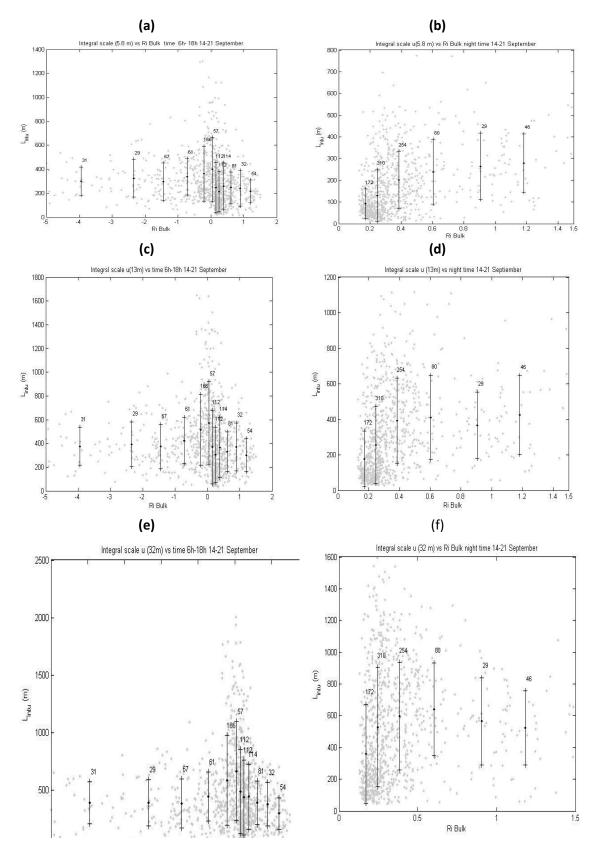


Figure 8. Integral length scales of u` component plotted against the Bulk Richardson number at 5.8 m, 13 m and 32 m. (a), (c) y (e) diurnal hours, (b), (d) y (f) night hours.

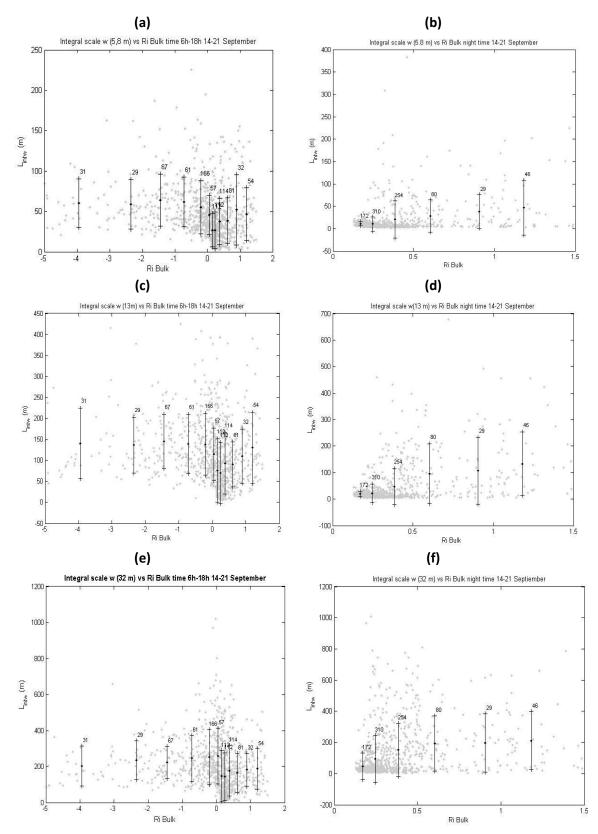


Figure 9. Integral length scales of w` component plotted against the Bulk Richardson number at 5.8 m, 13 m and 32 m. (a), (c) y (e) diurnal hours, (b), (d) y (f) night hours

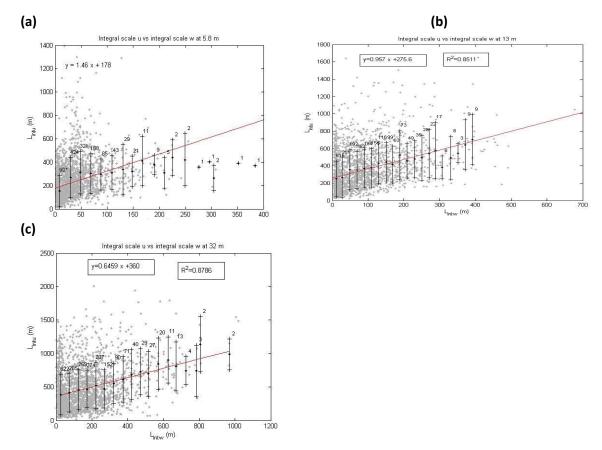


Figure 10. Comparison of integral scales of u` component and w` component (a) at 5.8 m, (c) at 13 m (c) at 32 m, showing that the averages values of theses scales fit to the linear regression indicated on the top left each graph. Data set appear as a cluster around the straight line.