

# Contents

<b>1. Introduction</b>	1
1.1. Example—One-Dimensional Harmonic Oscillator	2
1.1.1. Constant Coefficients	3
1.1.2. $k(t)$ and $m(t)$ Are Known Functions of Time	7
1.1.3. $k(t)$ and $m(t)$ Are Statistical Variables	8
1.1.4. $k$ and $m$ Are Functions of the Dependent Variables	9
1.2. A One-Dimensional Continuum Problem	10
1.3. Discussion	16
<b>2. Definitions and Mathematical Preliminaries</b>	18
2.1. Probability Theory	18
2.1.1. Axiomatization and the Concept of an Ensemble	18
2.1.2. Conditional Probabilities and Independence	21
2.1.3. Probability Distribution Functions	22
2.1.4. Probability Density Functions	26
2.1.5. Mathematical Expectations	30
2.1.5.1. Characteristic Functions	31
2.1.5.2. Moments of the Form $\overline{u^n}$	32
2.1.5.3. Correlation Functions	35
2.1.5.4. $n$ -Point Moments	37
2.1.6. Stationary Processes	38
2.1.6.1. Ergodic Hypothesis	41
2.1.6.2. Correlation Functions and Power Spectra	43
2.1.7. Gaussian Processes	49
2.1.8. Definitions of Convergence, Tchebycheff's Inequality, and the Karhunen-Loève Theorem	53
2.1.8.1. Convergence	53
2.1.8.2. Tchebycheff's Inequality	54
2.1.8.3. The Karhunen-Loève Theorem	55
2.2. Theory of Functionals	56
2.2.1. Continuity	57
2.2.2. Linear Functionals	59
2.2.3. Differentiation	62
2.2.4. Integration of Functionals	67
2.2.5. Probability Density Functionals	70

<b>3. General Formulations</b>	<b>73</b>
3.1. Derivation of the Functional Equations	75
3.1.1. Harmonic Oscillator Problem	75
3.1.2. Maxwell's Equations	81
3.1.2.1. Static Problem	82
3.1.2.2. Radiation from a Surface (The Antenna Problem)	83
3.1.2.3. Propagation through Random Media	85
3.1.3. Other Equations	86
3.1.4. Navier-Stokes Equations	87
3.2. Derivation of the Moment Equations	93
3.2.1. Derivation of the Moment Equations from Functional Equations	95
3.2.1.1. Simple Harmonic Oscillator	96
3.2.1.2. Spatially Variable Permittivity	99
3.2.1.3. Navier-Stokes Equations	101
3.2.2. Derivation of the Moment Equations Directly from the Differential Equations	104
3.2.2.1. Simple Harmonic Oscillator	104
3.2.2.2. Spatially Variable Permittivity	105
3.2.2.3. Navier-Stokes Equations	109
3.2.3. Equations Governing the Fourier Transforms of the Moments	112
3.3. Solution of Moment Equations	116
3.3.1. Perturbation Techniques for the Solution of the Moment Equations	118
3.3.1.1. Example of Spatially Variable Permittivity	118
3.3.2. Cumulant Neglect Hypothesis	121
3.4. Variational Principles	126
<b>4. Theory of Partial Coherence</b>	<b>142</b>
4.1. Introduction	142
4.1.1. Young's Interference Experiment	142
4.1.2. Visibility	144
4.1.3. Coherence Function	145
4.1.4. Derivation of Equation 4-6	147
4.1.5. Coherent and Incoherent Fields	149
4.1.6. Measurement of the Angular Diameter of Two-Point Objects	151
4.2. Mathematical Formulation	155
4.2.1. Definitions	155
4.2.2. Derivation of Differential Equations	158

4.2.3.	Integral Form of Solution . . . . .	162
4.3.	Radiation from a Plane Finite Surface . . . . .	165
4.3.1.	General Form of the Solution . . . . .	165
4.3.2.	Quasi-Monochromatic Approximation . . . . .	166
4.3.3.	Nature of the Source . . . . .	169
4.3.4.	Far-Field Approximation . . . . .	169
4.3.5.	Results for Various Source Shapes . . . . .	171
4.3.6.	Measurement of Visible Star Diameters . . . . .	174
4.4.	Coherence of Blackbody Radiation . . . . .	176
4.5.	Final Remarks . . . . .	179
<b>5.</b>	<b>Theory of Heterogeneous Materials . . . . .</b>	<b>181</b>
5.1.	Introduction . . . . .	181
5.1.1.	Effective Constants . . . . .	181
5.1.2.	Use of Volume Fractions in Determining Effective Constants . . . . .	185
5.1.3.	Electrostatic Effective Constants—Tensor Permittivity . . . . .	189
5.1.4.	Definition of Effective Constants Using the Energy Density . . . . .	191
5.1.5.	Two Simple Physical Models. . . . .	192
5.1.6.	$n$ -Phase Materials . . . . .	197
5.1.7.	The Self-Consistent Approximation . . . . .	199
5.1.8.	Dilute Suspensions . . . . .	200
5.2.	Geometry of Heterogeneous Media . . . . .	202
5.3.	Definition of Effective Constants . . . . .	210
5.4.	Statistical Moment Equations . . . . .	215
5.4.1.	The Electrostatic Case . . . . .	216
5.4.1.1.	Tensor Permittivity When $\epsilon_{(t)}$ Is Independent of $\mathbf{x}$ . . . . .	225
5.4.1.2.	Scalar Permittivity . . . . .	230
5.4.1.3.	The Second-Order Perturbation Calculation for Scalar Permittivity . . . . .	232
5.4.2.	The Elastic Case . . . . .	236
5.5.	Variational Procedures . . . . .	240
5.5.1.	The Standard Variational Principles . . . . .	241
5.5.2.	Brown, Hashin, Shtrikman-Type Variational Principles . . . . .	247
5.5.2.1.	The Scalar Problem . . . . .	248
5.5.2.2.	The Tensor Problem . . . . .	250
5.5.2.3.	The Addition of Correlation Information in the Scalar Problem . . . . .	255

<b>6.</b>	<b>Flow Through Porous Media</b>	257
6.1.	Introduction	257
6.1.1.	A Description of Porous Media	258
6.1.2.	Darcy's Law	262
6.1.3.	Dispersion	268
6.2.	Statistical Approaches to the Determination of the Permeability	274
6.2.1.	Random Capillary Model	275
6.2.2.	Random-Walk Type Theory	278
6.2.3.	Variational Approach for Bounding the Magnitude of the Permeability	283
6.3.	Statistical Dispersion Theories	288
6.3.1.	Dispersion in Pipe Flow	289
6.3.2.	Dispersion in Granular-Media Continuum Theory	300
6.3.2.1.	Effects of Molecular Diffusion	304
<b>7.</b>	<b>Turbulence</b>	311
7.1.	Introduction	311
7.1.1.	Reynolds' Early Studies	312
7.1.2.	Concept of Eddy Viscosity and Mixing Lengths	318
7.1.3.	Connection between Mixing Lengths, Eddy Viscosity, and a Cross-Correlation Function	323
7.1.4.	Experiments in Channel Flow	327
7.1.5.	The Similarity Hypothesis	331
7.1.6.	Further Remarks	333
7.2.	Derivation of Statistical Moment Equations	334
7.2.1.	Homogeneous Turbulence	337
7.2.2.	Homogeneous and Isotropic Turbulence	338
7.2.3.	Fourier Transform of $R_{ij}(\mathbf{x}_1, \mathbf{x}_2)$ and the Transformed Moment Equations	343
7.2.3.1.	Qualitative Discussion of "Eddy Sizes"	344
7.2.3.2.	Transformed Moment Equations	347
7.3.	Attempts at Solution of the Statistical Moment Equations	350
7.3.1.	Final Period of Decay and the Nature of $\Phi_{ij}(\mathbf{k}, t)$ Near $k_i = 0$	350
7.3.2.	General Remarks	354
7.3.3.	Kolmogorov's Hypothesis	355
7.3.4.	Heisenberg's Theory	358
7.3.5.	Cumulant Neglect Hypothesis	361
7.4.	Recent Approaches	369
7.4.1.	Kraichnan and Related Work	369

## Contents

xv

7.4.1.1.	Kraichnan (1957, 1958a,b, 1959, 1961, 1964a–c, 1965a,b)	369
7.4.1.2.	Wyld (1961)	385
7.4.1.3.	Shut'ko (1965)	398
7.4.1.4.	Further Remarks	400
7.4.2.	Functional Approaches	400
7.4.2.1.	Hopf (1952), Hopf and Titt (1953)	401
7.4.2.2.	Edwards (1964)	402
7.4.2.3.	Tatarski (1962)	406
7.4.3.	Deissler (1965a)	412
7.4.4.	Recent Papers of Interest	413
<b>Bibliography</b>		415
<b>Subject Index</b>		421