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1 On the effect of a penetrating recirculation region on the bifurcations of 2 the flow past a permeable sphere

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8 We study the flow past a permeable sphere modeled using homogenization theory. The flow through the porous medium
9 is described by the Darcy law, in which the permeability quantifies the resistance for the fluid to pass through the micro-
10 structure. A slip condition on the tangential velocity at the interface between the fluid and porous region is employed to
11 account for the viscous effects in the proximity of the interface. The steady and axisymmetric flow is first characterized
12 under the assumption of a homogenous and isotropic porous medium. In a certain range of permeability, the recircula-
13 tion region penetrates inside the sphere, resulting in a strong modification of the linear stability properties of the flow
14 and in a decrease of the critical Reynolds numbers for the flow instability. However, for very large permeabilities, a
15 critical permeability value is identified, beyond which the steady and axisymmetric flow remains always linearly stable.
16 The hypothesis of a homogenous porous medium is then relaxed, and the effect of polynomial distributions of perme-
17 ability inside the body is studied. Interestingly, some macroscopic flow properties do not significantly vary with the
18 permeability distributions, provided that their average is maintained constant. The analysis is concluded by outlining a
19 simplified procedure to retrieve the full-scale structure corresponding to a considered distribution of permeability.

20 I. INTRODUCTION

21 Aerodynamic flows past permeable bodies are the object
22 of growing interest since they are involved in several engi-
23 neering applications and natural phenomena. Aquatic veg-
24 etation plays an essential role in marine ecosystems. En-
25 sembles of plants, the so-called canopies, deform in *honami*
26 or *monami* shapes. They damp waves and therefore stabi-
27 lize the seabed, among several other biological functions¹⁻³.
28 It is not surprising that canopy flows have received grow-
29 ing attention over the past decades^{4,5}. Owing to the separa-
30 tion of scales between the size of a single plant compared
31 to the typical extent of a canopy, the latter is often consid-
32 ered as a porous structure^{6,7}. Canopies strongly modify turbu-
33 lent flows inducing hydrodynamic instabilities, coherent
34 structures⁸⁻¹¹ and fluid-structure interactions¹². Other bio-
35 logical examples involve the silent flight of owls^{13,14}, and the
36 transport of dandelion seeds through a parachute-like struc-
37 ture, called pappus, characterized by a separated recircula-
38 tion region and a stable steady flow when transported by wind
39 gusts¹⁵⁻¹⁷. Typical applications of permeable structures in-
40 clude filtration problems such as wastewater recovery^{18,19} and
41 fog water harvesting systems^{20,21}. Porous clusters of particles
42 are largely encountered in chemical engineering processes.
43 Typical applications involve the dispersion in a fluid of the
44 particles composing these clusters, because of hydrodynamic
45 interactions²². Typically, these clusters are modeled as porous
46 spherical agglomerates^{23,24}. The settling of flocs and porous
47 particles is also a common phenomenon occurring in fluidized
48 beds and water treatment²⁵⁻²⁸.

49 The presence of permeable structures strongly modifies the
50 flow morphology, a topic of interest in the context of *pas-*
51 *sive flow control*, e.g. to quench flow instabilities. In this
52 respect, a wide class of instabilities that received large atten-
53 tion in the literature concerns wake instabilities. Among the
54 different prototypic bluff-bodies considered, the sphere is par-

55 ticularly important. Indeed, the wake characteristics of the
56 impervious sphere varying the Reynolds number have been
57 widely examined in the literature. At low Reynolds num-
58 bers, the wake presents a steady and axisymmetric toroidal
59 recirculation eddy. A first pitchfork bifurcation with az-
60 imuthal wavenumber $|m| = 1$ occurs at $Re^* = 212.6$, consist-
61 ing in a steady shift of the wake. The steady and axisym-
62 metric wake undergoes a second instability at $Re^{**} = 280.7^{29}$.
63 Different studies have been focused on the competition be-
64 tween these two modes in the dynamics at large Reynolds
65 numbers^{30,31}, showing the dominance of the second mode,
66 while other authors investigated the bifurcation of the steady
67 non-axisymmetric, bifurcated, wake (so-called *secondary* in-
68 stability), finding a threshold at $Re^{***} = 271.8^{32}$, beyond
69 which an alternate shedding of hairpin vortices takes place³³.

70 Despite this plethora of bifurcations and flow morpholo-
71 gies, a systematic analysis of the bifurcations that a perme-
72 able sphere encounters is still missing. Permeable structures
73 strongly modify the flow behavior and the resulting stability
74 properties. Castro³⁴ showed the flow modifications owing to
75 the presence of holes in a flat plate. The mean recirculation
76 region detaches from the body and the vortex shedding can
77 be modified and eventually inhibited, as the permeability in-
78 creases. Similar experimental³⁵ and numerical³⁶ investiga-
79 tions showed the downstream displacement of the von Kär-
80 mán vortex streets when cylinders composed of small fibers
81 are employed. More recently, Steiros and Hultmark³⁷ de-
82 veloped a theoretical model to evaluate the drag for holed
83 flat plates, which was extended by including a relation for
84 the height and position of recirculation bubble in Steiros et
85 al.³⁸. Steiros et al.³⁹ investigated the effect of holes on
86 a cylindrical circular membrane. Other studies on lami-
87 nar flows through permeable bodies include the effect of
88 porous membranes⁴⁰, airfoils^{41,42}, disks⁴³⁻⁴⁵, rectangular⁴⁶
89 and square cylinders^{47,48}, spheres⁴⁹, and the fluid-structure
90 interaction of porous flexible strips⁵⁰. Porous structures are

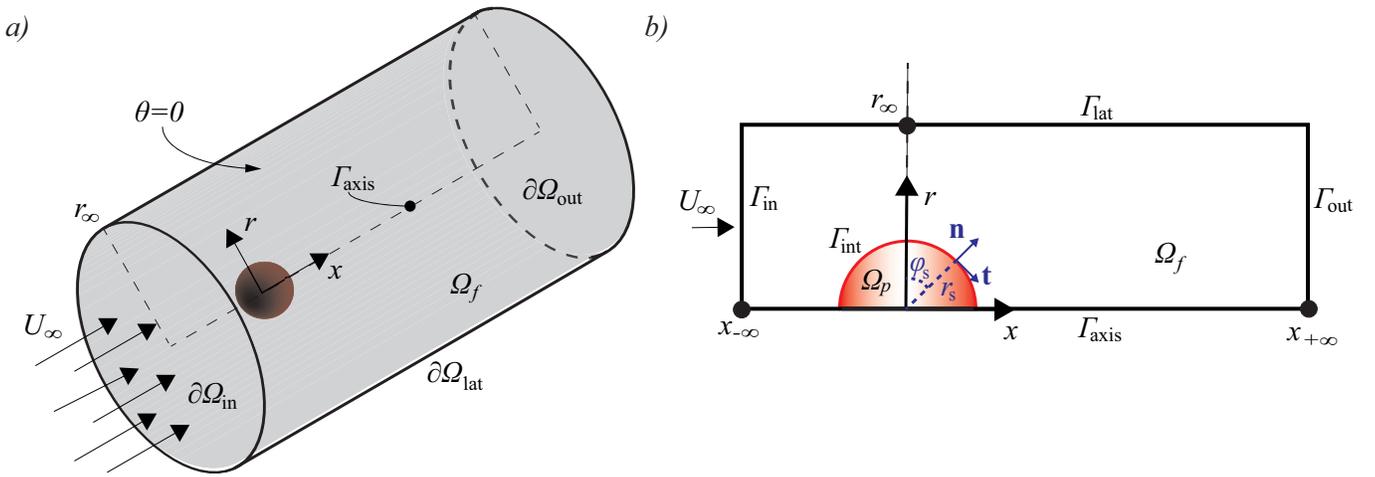


FIG. 1. *a)* Sketch of the three-dimensional flow configuration. *b)* Sketch of the computational domain employed for the axisymmetric simulations of this work, together with the global cylindrical and local spherical reference frames. The azimuthal direction is perpendicular to the represented plane.

91 also employed for noise reduction, both on bluff-bodies⁵¹ and
 92 airfoils^{52,53}. Owing to the large interest in the flow around
 93 permeable spheres, several works often studied the problem
 94 in the limit of negligible inertia of the fluid^{23,24,54–56}. Yu et
 95 al.⁴⁹ investigated the steady and axisymmetric flow around a
 96 porous sphere. In this case, the wake can exhibit a penetrating
 97 recirculation region. Although the effect of a detached recir-
 98 culation region on the stability properties of the wake has been
 99 widely investigated in the literature, the permeable sphere is
 100 identified as the perfect testing ground to study the effect of
 101 a penetrating recirculation region. In this work, the steady
 102 and axisymmetric flow past a permeable sphere and its bifur-
 103 cations are studied, with constant and variable permeability
 104 properties.

105 The flow through the permeable sphere can be modeled
 106 via different approaches, from the well-known Darcy Law⁵⁷,
 107 where the velocity is assumed to be proportional to the pres-
 108 sure gradient, to its Brinkman extension⁵⁸. In the pres-
 109 ence of inertial effects, more complex behaviors are ob-
 110 served, which include symmetry breaking and unsteady in-
 111 stabilities within the porous medium⁵⁹. Typical theoretical
 112 approaches are based on negligible inertia inside the porous
 113 medium and involve averaging methods^{60,61}, or homogeniza-
 114 tion techniques^{62–65}. Homogenization techniques have the
 115 great advantage to give a direct and immediate link with the
 116 micro-structure composing the porous medium, making them
 117 suitable for optimization approaches⁶⁶. The homogenized
 118 model, predominantly validated for simple test cases^{62–65}, is
 119 exploited to study an actual three-dimensional configuration
 120 of interest and highlight the potential of the direct link be-
 121 tween micro-structure and homogenized properties through an
 122 inverse procedure to retrieve the geometry.

123 The use of variable permeability distributions, together with
 124 a strategy to identify a microscopic geometry that generates
 125 such permeability in practice, is a key ingredient for realistic
 126 flow control of bluff-body wakes in general and more specifi-

127 cally in this work for the flow past a sphere. The paper is struc-
 128 tured as follows. Section II presents the mathematical formu-
 129 lation and the numerical implementation. Section III is de-
 130 voted to the study of the steady and axisymmetric flow and its
 131 bifurcations for a sphere composed by a homogenous porous
 132 medium, in which the homogenized properties are taken as pa-
 133 rameters. Section IV extends the previous results by consider-
 134 ing variable distributions of permeability along the radius. In
 135 Section V, a procedure to retrieve the micro-structure of the
 136 sphere and verify the faithfulness of the trends observed in the
 137 parametric study is outlined.

138 II. MATHEMATICAL FORMULATION AND NUMERICAL 139 IMPLEMENTATION

140 The mathematical formulation and the numerical imple-
 141 mentation (whose validation is reported in Appendix A) of the
 142 problems analyzed in the present work are introduced in this
 143 section. We consider the flow of an incompressible Newtonian
 144 fluid of density ρ and viscosity μ past a permeable sphere of
 145 diameter D . The free-stream velocity is denoted as U_∞ (figure
 146 1a). A cylindrical reference frame $(\bar{x}_1, \bar{x}_2, \bar{x}_3) = (\bar{x}, \bar{r}, \theta)$ is in-
 147 troduced. The velocity and pressure fields $(\bar{\mathbf{u}}, \bar{p})$, indicated as
 148 $\bar{\mathbf{u}} = (\bar{u}_1, \bar{u}_2, \bar{u}_3) = (\bar{u}_x, \bar{u}_r, \bar{u}_\theta)$, satisfy the Navier Stokes equa-
 149 tions in the fluid region Ω_f :

$$\begin{aligned} \bar{\nabla} \cdot \bar{\mathbf{u}} &= 0 \\ \rho \left(\frac{\partial \bar{\mathbf{u}}}{\partial t} + \bar{\mathbf{u}} \cdot \bar{\nabla} \bar{\mathbf{u}} \right) + \bar{\nabla} \bar{p} - \mu \bar{\nabla}^2 \bar{\mathbf{u}} &= \mathbf{0}. \end{aligned} \quad (1)$$

150 The flow through the porous medium Ω_p , characterized by
 151 the velocity and pressure fields $(\bar{\mathbf{v}}, q)$, is described by employ-
 152 ing the homogenized model, formally analogous to the Darcy
 153 law⁶²:

$$\bar{\nabla} \bar{q} = -\mu \kappa^{-1} \bar{\mathbf{v}}, \quad (2)$$

154 where κ is the permeability tensor. Recent homogenization-
155 based developments rigorously defined the conditions at the
156 interface $\partial\Omega_{int}$ between the fluid region and the porous
157 one^{64,65,67,68}, which read:

$$\bar{\mathbf{u}} - \left(-\frac{\kappa_{int}}{\mu} \bar{\nabla} \bar{q} \right) = \bar{\Lambda} [\bar{\Sigma}(\bar{\mathbf{u}}, \bar{p}) \mathbf{n}], \quad \bar{q} = -[\bar{\Sigma}(\bar{\mathbf{u}}, \bar{p}) \mathbf{n}] \cdot \mathbf{n} \quad (3)$$

158 where $\bar{\Sigma}(\bar{\mathbf{u}}, \bar{p}) = -\bar{p} \mathbf{I} + \mu (\bar{\nabla} \bar{\mathbf{u}} + \bar{\nabla} \bar{\mathbf{u}}^T)$ and κ_{int} represents the
159 permeability tensor evaluated at the interface (which does not
160 necessarily coincide with the bulk one κ) and $\bar{\Lambda}$ is the slip
161 tensor. The spherical coordinates radius, colatitude and az-
162 imuth ($r_s, \varphi_s, \theta_s = \theta$) are introduced, whose origin is located
163 at the center of the sphere (see figure 1). At the sphere surface,
164 \mathbf{t} , \mathbf{s} and \mathbf{n} are the corresponding colatitude, azimuth and radial
165 unit vectors. In this spherical reference frame, the slip tensor
166 reads:

$$\bar{\Lambda} = \begin{pmatrix} \bar{\Lambda}_t & 0 & 0 \\ 0 & \bar{\Lambda}_s & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad (4)$$

167 The slip tensor is thus projected onto the cylindrical refer-
168 ence frame employed in this work by introducing the notation
169 $(\mathbf{a} \otimes \mathbf{b})_{ij} = a_i b_j$, obtaining as a result⁶⁹:

$$\bar{\Lambda} = \bar{\Lambda}_t \mathbf{t} \otimes \mathbf{t} + \bar{\Lambda}_s \mathbf{s} \otimes \mathbf{s}, \quad (5)$$

170 where \mathbf{t} and \mathbf{s} are expressed in the cylindrical reference frame.
171 The macroscopic quantities, denoted here as permeability, in-
172 terfacial permeability and slip, actually represent the macro-
173 scopic effects of a given microscopic structure on the flow
174 field. In Appendix B the formal problems which link the mi-
175 croscopic structure to these quantities are given, while in sec-
176 tions III and IV they are treated as free parameters to charac-
177 terize the flow past a porous sphere. Depending on the values
178 of the homogenized tensors, some limiting cases are identi-
179 fied. The case $\kappa = \kappa_{if} = \mathbf{0}$ with $\bar{\Lambda} \neq \mathbf{0}$ is equivalent to a first-
180 order slip condition on a textured surface of a solid sphere⁶⁹,
181 since no flow occurs inside the body and the velocity normal
182 to the surface is neglected. Another limiting condition occurs
183 when $\kappa \rightarrow \infty$ and $\kappa_{if} \rightarrow \infty$. In this case, the porous structure
184 does not induce any resistance to the flow, which is equiva-
185 lent to the absence of a solid structure. Finally, the condition
186 $\bar{\Lambda} = \mathbf{0}$ means that the viscous diffusion effects in the proxim-
187 ity of the fluid-porous interface are neglected.

188 The macroscopic flow problem is completed by the far-field
189 boundary conditions in the fluid domain. At the inlet, a uni-
190 form free stream is imposed, i.e. $\bar{\mathbf{u}} = U_\infty \mathbf{e}_x$, while on the lat-
191 eral and outlet boundaries a zero-stress condition is imposed,
192 $\bar{\Sigma}(\bar{\mathbf{u}}, \bar{p}) \mathbf{n} = \mathbf{0}$. The flow equations are non-dimensionalized by
193 introducing the characteristic length D (the sphere diameter),
194 velocity U_∞ , time $\frac{D}{U_\infty}$ and pressure ρU_∞^2 , obtaining the follow-
195 ing set of non-dimensional equations:

$$\begin{cases} \nabla \cdot \mathbf{u} = 0 \\ \frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p - \frac{1}{Re} \nabla^2 \mathbf{u} = \mathbf{0} \end{cases} \quad \Omega_f, \quad (6)$$

$$\begin{cases} \mathbf{v} = -Re \mathbf{Da} \nabla q \\ \nabla \cdot \mathbf{v} = 0 \end{cases} \quad \Omega_p, \quad (7)$$

197 together with the non-dimensional interface conditions at
198 $\partial\Omega_{int}$:

$$\mathbf{u} - (-Re \mathbf{Da}_{int} \nabla q) = \Lambda [\Sigma(\mathbf{u}, p) \mathbf{n}], \quad q = -[\Sigma(\mathbf{u}, p) \mathbf{n}] \cdot \mathbf{n}, \quad (8)$$

199 where $\Sigma(\mathbf{u}, p) = -p \mathbf{I} + \frac{1}{Re} (\nabla \mathbf{u} + \nabla \mathbf{u}^T)$ is the non-
200 dimensional stress tensor, $Re = \frac{U_\infty D}{\nu}$ is the Reynolds
201 number, $\mathbf{Da} = \frac{\kappa}{D^2}$ and $\mathbf{Da}_{int} = \frac{\kappa_{int}}{D^2}$ are respectively the
202 Darcy tensor in the bulk and at the interface, and $\Lambda = \frac{\bar{\Lambda}}{D}$
203 is the slip tensor, whose non-zero diagonal components are
204 denoted with Λ_t and Λ_s , respectively along the colatitude and
205 azimuthal directions.

206 In this work, we focus on the steady and axisymmetric so-
207 lution (i.e. $\partial/\partial t = 0$ and $\partial/\partial \theta = 0$) of the flow equations
208 (6,7), so-called baseflow, and its stability with respect to az-
209 imuthal disturbances, i.e. the perturbation is expanded in nor-
210 mal modes along the azimuthal direction. Therefore, to com-
211 pute the baseflow, the flow equations are solved in the az-
212 imuthal plane $\theta = 0$, leading to the two-dimensional domain
213 reported in figure 1b. The steady and axisymmetric solution of
214 the equations $(\mathbf{U}, P, \mathbf{V}, Q)$, with $\mathbf{U} = (U_x, U_r)$ and $\mathbf{V} = (V_x, V_r)$,
215 satisfies the following set of equations:

$$\begin{cases} \nabla \cdot \mathbf{U} = 0 \\ \mathbf{U} \cdot \nabla \mathbf{U} + \nabla P - \frac{1}{Re} \nabla^2 \mathbf{U} = \mathbf{0} \end{cases} \quad \Omega_f, \quad (9)$$

$$\begin{cases} \mathbf{V} = -Re \mathbf{Da} \nabla Q \\ \nabla \cdot \mathbf{V} = 0 \end{cases} \quad \Omega_p, \quad (10)$$

216 together with the non-dimensional interface conditions at Γ_{int} :

$$\mathbf{U} - (-Re \mathbf{Da}_{int} \nabla Q) = \Lambda [\Sigma(\mathbf{U}, P) \mathbf{n}], \quad Q = -[\Sigma(\mathbf{U}, P) \mathbf{n}] \cdot \mathbf{n}. \quad (11)$$

218 The remaining boundary conditions to be imposed are the
219 free-stream condition $\mathbf{U} = \mathbf{e}_x = [1, 0, 0]^T$ at Γ_{inlet} , the free-
220 stress condition $\Sigma(\mathbf{U}, P) \mathbf{n} = \mathbf{0}$ at $\Gamma_{lat} \cup \Gamma_{out}$, and the boundary
221 condition for the fluid region $\mathbf{U} \cdot \mathbf{e}_r = U_r = 0$ on the axis Γ_{axis} .

222 As mentioned above, the stability properties to perturba-
223 tions of the baseflow (\mathbf{U}, P) are investigated. To this purpose,
224 a normal mode decomposition of azimuthal wavenumber m
225 and complex frequency σ is considered, whose real and imag-
226 inary parts are respectively the growth rate and the frequency.
227 The following ansatz has been introduced

$$\begin{bmatrix} \mathbf{u} \\ p \\ \mathbf{v} \\ q \end{bmatrix} = \begin{bmatrix} \mathbf{U}(x, r) \\ P(x, r) \\ \mathbf{V}(x, r) \\ Q(x, r) \end{bmatrix} + \zeta \begin{bmatrix} \hat{\mathbf{u}}(x, r) \\ \hat{p}(x, r) \\ \hat{\mathbf{v}}(x, r) \\ \hat{q}(x, r) \end{bmatrix} \exp(im\theta + \sigma t), \quad (12)$$

228 $\zeta \ll 1$. The flow equations (6,7), with the corresponding
229 boundary conditions, are expanded in powers of ζ , using the
230 expression for the flow field given in equation (12). At order
231 $\mathcal{O}(1)$, the baseflow equations for $(\mathbf{U}, P, \mathbf{V}, Q)$ are retrieved,
232 while at order $\mathcal{O}(\zeta)$ one obtains:

$$\begin{cases} \nabla \cdot \hat{\mathbf{u}} = 0 \\ \sigma \hat{\mathbf{u}} + \mathbf{U} \cdot \nabla_m \hat{\mathbf{u}} + \hat{\mathbf{u}} \cdot \nabla_0 \mathbf{U} + \nabla_m \hat{p} - \frac{1}{Re} \nabla_m^2 \hat{\mathbf{u}} = \mathbf{0} \end{cases} \quad \Omega_f, \quad (13)$$

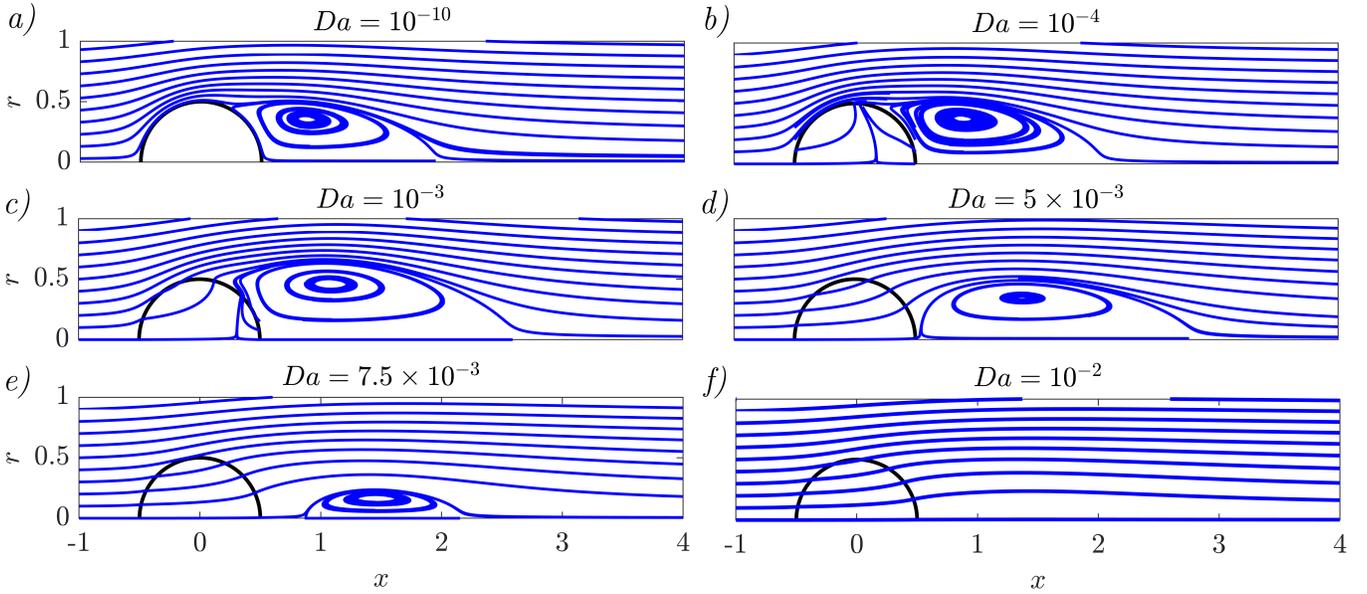


FIG. 2. Streamlines of the axisymmetric flow past a permeable sphere for $Re = 200$, $\Lambda_t = 0$ and different values of Da : a) $Da = 10^{-10}$, b) $Da = 10^{-4}$, c) $Da = 10^{-3}$, d) $Da = 5 \times 10^{-3}$, e) $Da = 7.5 \times 10^{-3}$, f) $Da = 10^{-2}$.

233

$$\begin{cases} \hat{\mathbf{v}} = -Re\mathbf{Da}\nabla_m\hat{q} \\ \nabla_m \cdot \hat{\mathbf{v}} = 0 \end{cases} \quad \Omega_p, \quad (14)$$

234

$$\hat{\mathbf{u}} - (-Re\mathbf{Da}_{\text{int}}\nabla_m\hat{q}) = \Lambda[\Sigma(\hat{\mathbf{u}}, \hat{p})\mathbf{n}], \quad \hat{q} = -[\Sigma_m(\hat{\mathbf{u}}, \hat{p})\mathbf{n}] \cdot \mathbf{n}, \quad (15)$$

235 where the following operators are introduced²⁹

$$\nabla_m f = \begin{bmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial r} \\ \frac{\partial f}{\partial \theta} \\ \frac{\partial f}{r} \end{bmatrix}, \quad (16)$$

236

$$\nabla_m \mathbf{g} = \begin{bmatrix} \frac{\partial g_x}{\partial x} & \frac{\partial g_x}{\partial r} & \frac{\partial g_x}{\partial \theta} & \frac{\partial g_x}{r} \\ \frac{\partial g_r}{\partial x} & \frac{\partial g_r}{\partial r} & \frac{\partial g_r}{\partial \theta} & \frac{\partial g_r}{r} \\ \frac{\partial g_\theta}{\partial x} & \frac{\partial g_\theta}{\partial r} & \frac{\partial g_\theta}{\partial \theta} & \frac{\partial g_\theta}{r} \\ \frac{\partial g_r}{\partial x} & \frac{\partial g_r}{\partial r} & \frac{\partial g_r}{\partial \theta} & \frac{\partial g_r}{r} \end{bmatrix}, \quad (17)$$

237

$$\nabla_m \cdot \mathbf{g} = \frac{\partial g_x}{\partial x} + \frac{1}{r} \frac{\partial r g_r}{\partial r} + \frac{\partial g_\theta}{\partial \theta} + \frac{g_r}{r}, \quad (18)$$

238

$$\nabla_m^2 \mathbf{g} = \nabla_m \cdot (\nabla_m \mathbf{g}), \quad (19)$$

239

$$\Sigma_m(\mathbf{g}, f) = -g\mathbf{I} + \frac{1}{Re}(\nabla_m \mathbf{g} + \nabla_m \mathbf{g}^T). \quad (20)$$

240 The homogenous condition $\hat{\mathbf{u}} = \mathbf{0}$ is imposed at the inlet,
241 while on the lateral and outlet boundary the free-stress con-
242 dition $\Sigma_m(\mathbf{u}, p)\mathbf{n} = \mathbf{0}$ is enforced. On the axis, the following
243 regularity conditions have to be imposed^{29,70,71}:

$$u_r = u_\theta = \frac{\partial u_x}{\partial r} = 0 \quad \text{for } m = 0; \quad (21)$$

$$\frac{\partial u_r}{\partial r} = u_x = \frac{\partial u_\theta}{\partial r} = 0 \quad \text{for } |m| = 1; \quad (22)$$

$$u_r = u_\theta = u_x = 0 \quad \text{for } |m| > 1; \quad (23)$$

244 The outlined set of equations is an eigenvalue problem of
245 complex eigenvalues $\sigma = \text{Re}(\sigma) + i\text{Im}(\sigma)$, whose real part
246 is the growth rate of the global mode, and the imaginary
247 part is its angular velocity. The flow is asymptotically un-
248 stable if at least one eigenvalue has a positive real part; oth-
249 erwise, the flow is asymptotically stable. Therefore, stable
250 modes are characterized by $\text{Re}(\sigma) < 0$, while unstable ones
251 by $\text{Re}(\sigma) > 0$.

252 A. Numerical implementation of the flow equations

253 The numerical implementation of the flow equations is per-
254 formed in COMSOL Multiphysics. The steady equations
255 (9,10) and the eigenvalues problem (13,14) are implemented
256 through their weak form, employing $P2 - P1$ Taylor-Hood el-
257 ements for the fluid domain. The steady solutions are obtained
258 via the built-in Newton algorithm, with a relative tolerance of
259 10^{-6} , while the eigenvalue problem is solved by employing
260 the built-in eigenvalue solver based on the ARPACK library.
261 The numerical implementation of the Darcy law is based on a
262 second-order PDE for q obtained by taking the divergence of
263 equation (7):

$$\nabla \cdot \mathbf{v} = -Re\nabla \cdot (\mathbf{Da}\nabla q) = 0 \Rightarrow \nabla \cdot (\mathbf{Da}\nabla q) = 0. \quad (24)$$

264 The latter formulation holds both for the baseflow and lin-
265 ear stability analysis formulation, substituting q with Q and \hat{q} ,
266 respectively, for which $P1$ elements are employed. The two
267 problems are numerically coupled via an implementation of
268 the domain decomposition method⁷², where the free-fluid and
269 the porous region exchange information thanks to equations
270 (15). The interface conditions on the free-fluid velocity and

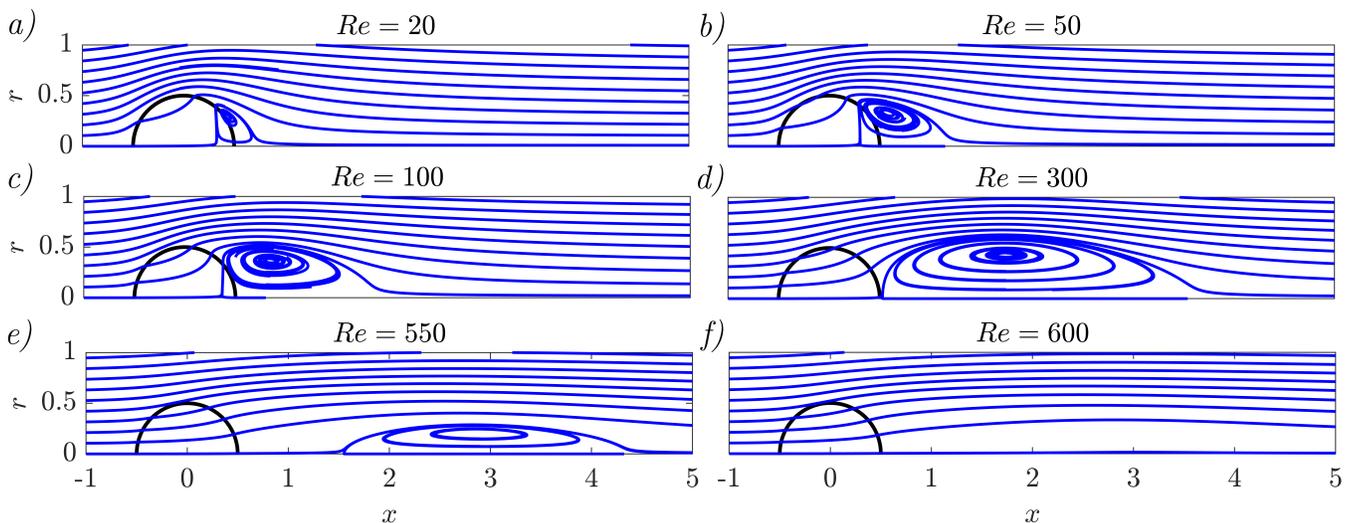


FIG. 3. Streamlines of the axisymmetric flow past a permeable sphere, for $Da = 3.5 \times 10^{-3}$, $\Lambda_r = 0$ and different values of Re : a) $Re = 20$, b) $Re = 50$, c) $Re = 100$, d) $Re = 300$, e) $Re = 550$, f) $Re = 600$.

271 Darcy pressure are imposed via a Dirichlet boundary condi-
 272 tion on Γ_{int} . The results of the convergence analysis in terms
 273 of domain size and discretization are reported in Appendix A.

274 III. WAKE FLOWS PAST SPHERES OF CONSTANT 275 PERMEABILITY

276 The flow past a sphere of constant permeability is investi-
 277 gated in the present section. A locally isotropic Darcy tensor
 278 is considered, i.e. in cylindrical coordinates $\mathbf{Da} = Da\mathbf{I}$, where
 279 Da is the Darcy number. Typically, in a homogenous porous
 280 medium, the interfacial Darcy number is slightly larger to the
 281 bulk one $\mathbf{Da}_{\text{int}} \geq \mathbf{Da}$ owing to the different boundary condi-
 282 tions applying in the proximity of the interface, but of the
 283 same order of magnitude⁶⁴. Since in this section both \mathbf{Da} and
 284 \mathbf{Da}_{int} are treated as free-parameters, for the sake of simplicity
 285 the interface permeability is assumed to be equal to the bulk
 286 one, i.e. $\mathbf{Da}_{\text{int}} = \mathbf{Da}$. As concerns the slip tensor Λ , the steady
 287 and axisymmetric wake is influenced only by Λ_r , since Λ_s ap-
 288 pears when the azimuthal direction is considered. However,
 289 the latter affects the linear stability analysis results. In the
 290 first stage, we impose $\Lambda_r = \Lambda_s = 0$ and the effect of the sole
 291 Darcy number is investigated. In the second stage, the effects
 292 of positive entries in the slip tensor are studied.

293 A. Steady and axisymmetric flow

294 The steady and axisymmetric flow past a permeable sphere
 295 is now described. Previous works showed that the wake past
 296 permeable bodies is characterized by a recirculation region
 297 that moves downstream and becomes smaller as the perme-
 298 ability increases⁴⁶. However, as already noted by Yu et al.⁴⁹
 299 with a different porous model and for $Re < 200$, the flow past a
 300 permeable sphere may present a recirculation region that pen-

301 etrates inside the body. Figure 2 shows the flow streamlines
 302 for a fixed Reynolds number $Re = 200$ and for different val-
 303 ues of Da . At very low values of Da , the flow is analogous
 304 to the solid case. However, already at $Da = 10^{-4}$, the recir-
 305 culation region penetrates in the rear of the sphere, with non-
 306 negligible values of the velocity. A closer look at the frontal
 307 part of the sphere shows that the streamlines entering inside
 308 the body tend to diverge and the flow leaves the body in the
 309 vicinity of the upper region of the sphere, upstream of the re-
 310 culation region starts. Increasing the permeability, the recircula-
 311 tion region increases its dimensions, as shown for $Da = 10^{-3}$
 312 and $Da = 5 \times 10^{-3}$. At $Da = 7.5 \times 10^{-3}$, the recirculation be-
 313 comes extremely small and detached from the body, while at
 314 $Da = 10^{-2}$ it eventually disappears.

316 Figure 3 shows the effect of the Reynolds number, for fixed
 317 $Da = 3.5 \times 10^{-3}$. At $Re \approx 20$, a penetrating recirculation re-
 318 gion develops, whose core is located close to the fluid-porous
 319 interface. As the Reynolds number increases, the recircula-
 320 tion region moves downstream, while increasing its dimen-
 321 sions. At $Re = 300$, the recirculation region leaves the body;
 322 a further increase in Re leads to smaller recirculations, and
 323 eventually their suppression at very large Re .

324 From a quantitative viewpoint, the recirculation region
 325 boundary is defined by the streamline which presents two ze-
 326 ros of the streamwise component of the velocity $u_x = 0$ along
 327 $r = 0$. The length of the recirculation region L_r is thus the
 328 distance between these two points, measured along the z axis.
 329 The distance between the rear of the sphere and the recircu-
 330 lation region X_r is instead the streamwise location, from the
 331 point $x = 0.5$, of the first zero of the axial velocity. X_r is ne-
 332 gative whenever the recirculation region starts inside the body.
 333 The results are reported in figure 4. For fixed Re , an increase
 334 in the Darcy number leads to an increase in the length of the
 335 recirculation region. However, at very large permeabilities, a
 336 steep decrease of the size of the recirculation is observed, un-

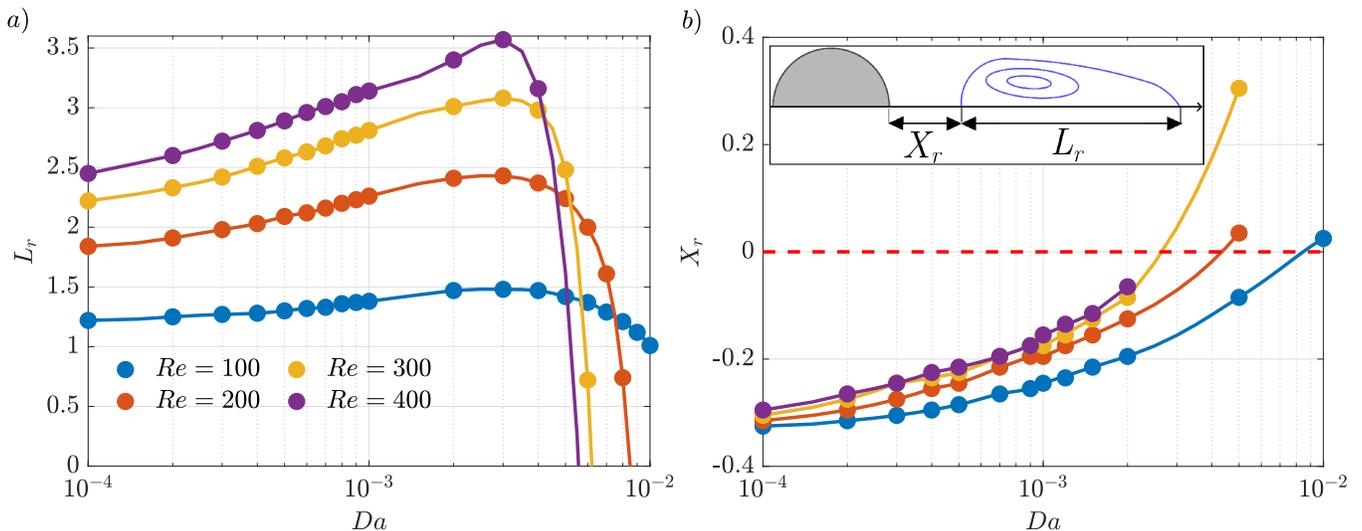


FIG. 4. Variation of a) the length of the recirculation region L_r and b) its distance from the rear of the sphere, X_r , with Da , in case of $\Lambda_r = 0$ and for different values of Re .

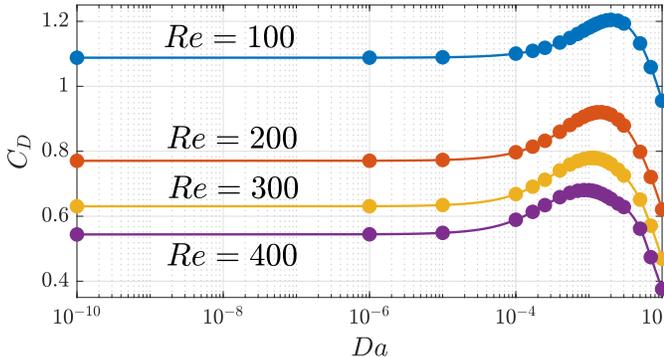


FIG. 5. Variation of the drag coefficient with Da , in case of $\Lambda_r = 0$ and for different values of Re .

337 til the recirculation disappears. This effect is observed in the
 338 whole range of Re and is enhanced as the latter increases. We
 339 finally note that the distance of the recirculation region from
 340 the rear is negative (i.e. the recirculation penetrates inside the
 341 sphere) in a large range of the considered parameters, and be-
 342 comes positive only at very large permeabilities and Reynolds
 343 numbers.

344 The initial increase of L_r can be correlated to the stream-
 345 lines in figure 2. While in the solid case there is no flow, in
 346 the permeable case the flow passes through the body. Because
 347 of the presence of a massive separation, the strong recirculation
 348 has enough momentum to overcome the resistance to
 349 penetrate inside the rear of the sphere. As Da increases, the
 350 velocities inside the body increase while the separation point
 351 on the interface does not move appreciably. The presence of
 352 larger velocities at the interface enhances the gradients and
 353 thus the vorticity, whose effect is an increase of the counter-
 354 flow generating the recirculation bubble. However, this mech-
 355 anism enters in competition with the velocity gradients reduc-
 356 tion as the body becomes more permeable. As a net effect, the

357 separation point moves downstream until it leaves the body,
 358 as the recirculation becomes progressively smaller until it dis-
 359 appears.

360 The analysis of the steady and axisymmetric wake con-
 361 tinues by considering the drag coefficient, defined in non-
 362 dimensional form as:

$$C_D = 16 \int_{\Gamma_{\text{int}}} [\Sigma(\mathbf{U}, P) \cdot \mathbf{n}] \cdot \mathbf{e}_x d\Gamma. \quad (25)$$

363 Figure 5 shows the variation of C_D with Da , for different val-
 364 ues of Re . The drag coefficient increases with Da , reaches a
 365 maximum and decreases. However, this decrease is observed
 366 at extremely large permeabilities. This non-monotonous behav-
 367 ior relates to the one of the recirculation region, since both
 368 the drag coefficient and the recirculation size are a trace of the
 369 vorticity production⁴⁶.

370 The analysis of the steady and axisymmetric wake past a
 371 permeable sphere showed results similar to those obtained
 372 in Yu et al.⁴⁹, although they are obtained here with a differ-
 373 ent formulation for the flow through the porous medium. In
 374 opposition to permeable rectangles⁴⁶, thin disks^{16,43} (charac-
 375 terized by detached recirculation regions) and circular⁷³ and
 376 square cylinders⁴⁶ (characterized by a weak penetration of the
 377 recirculation inside the body), the permeable sphere is charac-
 378 terized by the presence of penetration of the recirculation
 379 region in a large range of the parameters space. Similar pen-
 380 etrating recirculation regions were observed in a limited pa-
 381 rameter range by Tang et al.⁴⁵, for thick disks. The presence
 382 of penetration of the recirculation region inside the body is
 383 related to (i) the finite extent of the body compared to two-
 384 dimensional shapes and (ii) the streamline configuration as-
 385 sumed by the particular axisymmetric shape considered here,
 386 i.e. the sphere. The finite size of the body compared to nomi-
 387 nally two-dimensional plane shapes imposes a smaller pertur-
 388 bation of the flow, and thus the fluid experiences less resis-
 389 tance to pass through the body. The spherical shape also en-
 390 hances this behavior because of its streamwise extent, which

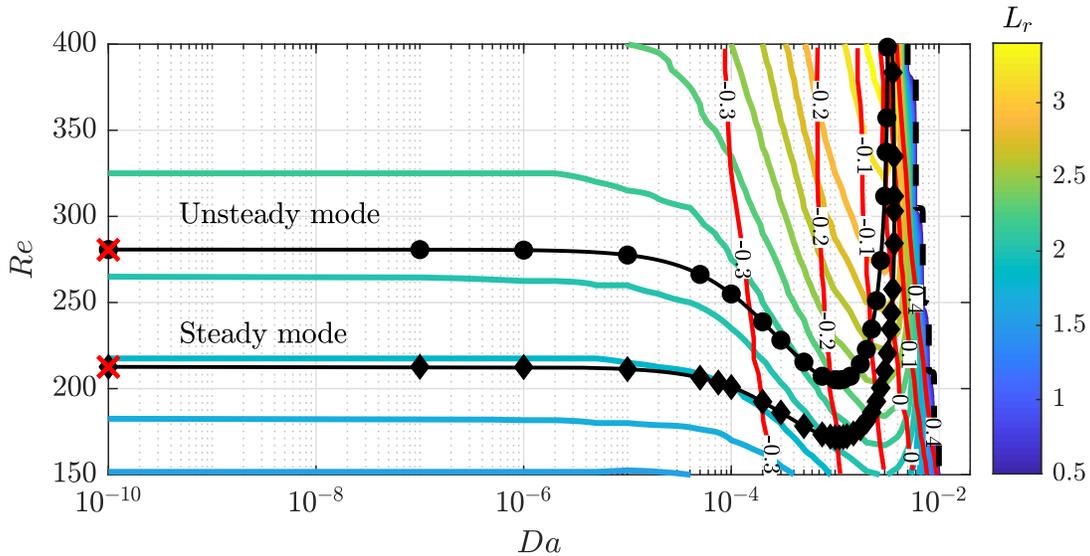


FIG. 6. Bifurcation diagram in the $Da - Re$ plane, for $\Lambda_t = 0$. The black curve with diamonds denotes the critical Reynolds number for the first bifurcation, beyond which the steady eigenvalue is unstable, while the black one with dots denotes the critical Reynolds number for the second and unsteady bifurcation. The red crosses denote the values of the critical Reynolds numbers for the solid case. The colored and red iso-contours denote the values of the length of the recirculation region L_r and its distance from the rear X_r , respectively. The iso-level $L_r = 0$ is highlighted in black dashed line.

allows the recirculation region to penetrate and the separation point at the interface to not move significantly while the inner velocities are increasing with Da . However, at some point, the sphere becomes extremely permeable and finally behaves as the other porous bluff-bodies already considered in the literature.

In this section, we described the steady and axisymmetric solution of the flow past a permeable sphere. However, not all the described configurations are likely to be observed. In the next section, we identify, via linear stability analysis, the regions of the parameters space where the steady and axisymmetric solution is linearly stable. Where instead such solutions are unstable, the possible non-steady and non-axisymmetric flow structures are characterized.

B. Stability analysis of the steady and axisymmetric flow

As introduced in Section II, a perturbation in normal form, of azimuthal wavenumber m , is considered. The wake past a solid sphere presents two bifurcations²⁹, which occur for $|m| = 1$. The first one occurs at $Re = 212.6$ and it is characterized by $\text{Im}(\sigma) = 0$, i.e. the mode does not oscillate in time. In the non-linear regime, the mode saturates, leading to a steady breaking of the axisymmetry. We thus refer to this mode as the *steady* mode, always considering that, in the linear regime, it presents a pure exponential growth in time. The second bifurcation of the steady and axisymmetric wake occurs at $Re = 280.7$ and is an alternate shedding of vortices, which will be called *unsteady* mode.

Since here we focus on the effect of the permeability on the steady and axisymmetric wake and the eventual suppres-

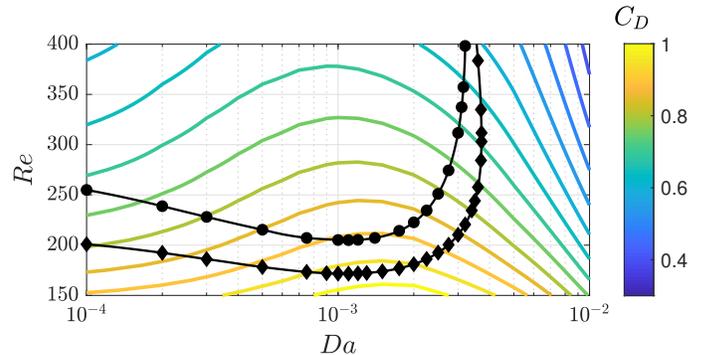


FIG. 7. Iso-contours of the drag coefficient C_D in the $Da - Re$ plane superimposed onto the bifurcation diagram, for $\Lambda_t = 0$. The black curve with diamonds denotes the critical Reynolds number for the first bifurcation, beyond which the steady eigenvalue is unstable, while the black one with dots denotes the critical Reynolds number for the second and unsteady bifurcation.

sion of these instabilities, the behavior of these two unstable modes, with azimuthal wavenumber $m = 1$, is studied. The regions in the parameters space in which these two modes present a null growth rate, i.e. the so-called marginal or neutral stability conditions, are first identified.

Figure 6 reports the marginal stability curves for the two modes in the $Da - Re$ plane. We initially consider a fixed $Da = 10^{-10}$ with an increase of the Reynolds number. For $Re < 212.6$, all eigenvalues have a negative real part and thus the steady and axisymmetric wake is stable. At $Re = 212.6$, the steady mode is in the neutral stability condition, and beyond it becomes unstable. At $Re = 280.7$, the unsteady mode becomes unstable. In the range $10^{-10} < Da < 10^{-6}$, the crit-

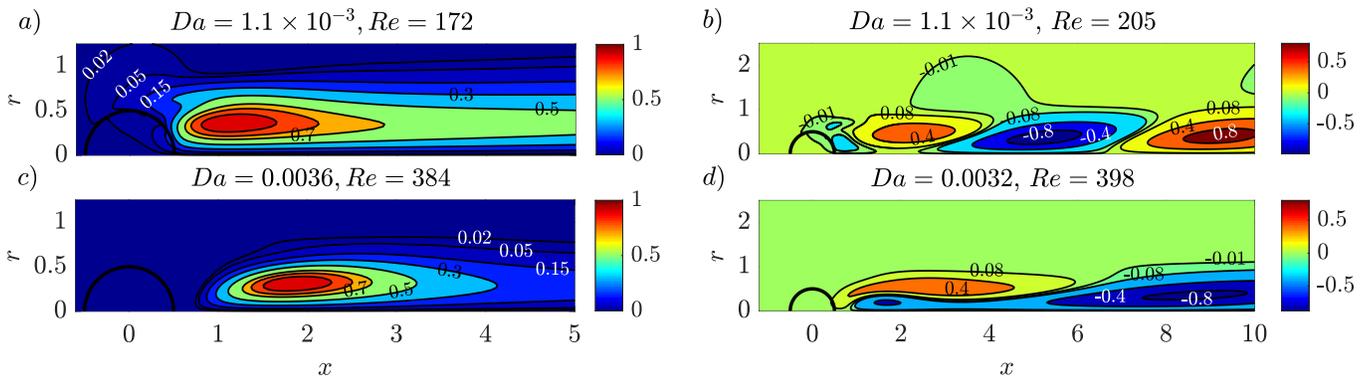


FIG. 8. Iso-contours of the real part of the streamwise component of the velocity field, rescaled with its maximum absolute value, for the (a, c) steady and (b, d) unsteady modes, at the marginal stability, for $\Lambda_r = 0$.

433 ical Reynolds numbers are constant. For larger Da , the criti-
 434 cal Reynolds number decreases more and more quickly until
 435 both curves reach a minimum. The marginal stability curves
 436 of both the steady and unsteady modes exhibit the minima at
 437 $Re = 171.7$ and $Re = 205.1$, respectively, at the same value
 438 of $Da = 1.1 \times 10^{-3}$. Below $Re = 171.7$, the steady and axi-
 439 symmetric wake is thus linearly stable independently of Da .
 440 For larger Da , the critical Reynolds numbers drastically in-
 441 crease, with a slight inversion of the curves, i.e. for fixed Da
 442 the mode becomes unstable and then stable again as Re in-
 443 creases, similarly to the behavior observed in Ledda et al.^{16,46}
 444 for different bluff bodies. A critical value of the Darcy number
 445 $Da = 3.7 \times 10^{-3}$ is finally obtained, beyond which the steady
 446 and axisymmetric wake is linearly stable independently of Re .

447 Three regions in the parameters space (Re, Da) are identi-
 448 fied: one in which the steady and axisymmetric wake is stable,
 449 one in which the steady mode is unstable, and one in which
 450 both the steady and unsteady modes are unstable. In contrast
 451 to other bluff body wakes^{16,46}, the critical Reynolds numbers
 452 for the porous sphere drastically decrease as the permeabil-
 453 ity increases, and the complete stabilization of the flow inde-
 454 pendently of Re is reached only for very large values of Da ,
 455 while at intermediate values of Da the flow instability is an-
 456 ticipated by the permeability. This behavior occurs when the
 457 recirculation region is penetrating inside the sphere. There-
 458 fore, the wake of a permeable sphere is more unstable to per-
 459 turbations compared to the solid one. This counterintuitive
 460 behavior vanishes at very large permeabilities, in which the
 461 recirculation region moves downstream of the body and even-
 462 tually disappears. According to Monkewitz⁷⁴ and the recent
 463 analyses of Ledda et al.⁴⁶, the wake instability is correlated
 464 to the extent of the recirculation region, which roughly iden-
 465 tifies the instability core⁷⁵. Therefore, the iso-levels of the
 466 length of the recirculation region follow a trend similar to the
 467 marginal stability curves. The iso-levels of L_r indeed follow
 468 the same trend, as shown in figure 6. In particular, L_r ini-
 469 tially increases with Da , while Re_{cr} decreases, and succes-
 470 sively L_r decreases rapidly and Re_{cr} increases. The deviations
 471 in the proximity of the minimum of Re_{cr} may be related to the
 472 change of the velocity profiles composing the wake at each
 473 streamwise location⁷⁴. The iso-levels of X_r become positive

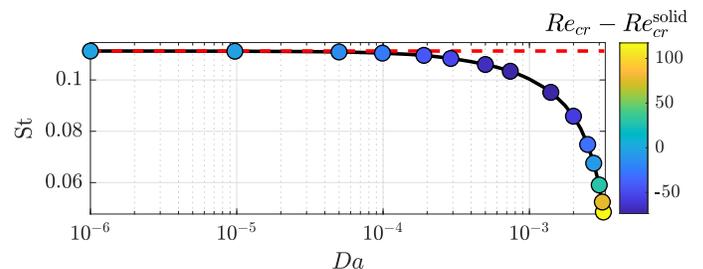


FIG. 9. Variation of the Strouhal number $St = \text{Im}(\sigma)/(2\pi)$ of the unsteady mode with Da , following the marginal stability curve for the unsteady instability. The colored dots denote the values of $Re_{cr} - Re_{cr}^{\text{solid}}$, where $Re_{cr}^{\text{solid}} = 280.7$.

474 close to the critical Darcy number for unconditional stability.
 475 Therefore, the marginal stability curves trend is related to the
 476 presence of a penetrating recirculation region.

477 Figure 7 shows the iso-contours of the drag coefficient in
 478 the $Da - Re$ plane together with the marginal stability curves.
 479 For fixed Re , the maximum of drag is attained at $Da \approx 10^{-3}$,
 480 in the vicinity of the minima in the Reynolds numbers of the
 481 marginal stability curves. This observation can be explained
 482 considering the correlation between the extent of the recircu-
 483 lation region and the critical Reynolds number. The drag in-
 484 crease is predominantly related to the decrease of the pressure
 485 in the rear part of the body, similarly to the case of a circular
 486 membrane⁶⁶. Stronger counterflow velocities imply, with
 487 a good approximation, smaller pressure values in the rear part
 488 and thus a positive drag contribution. At the same time, larger
 489 counterflows imply larger recirculation regions⁴⁶. Larger val-
 490 ues of C_D are thus related to larger values of L_r , and a more
 491 unstable wake, as previously discussed^{46,74}, i.e. the maximum
 492 drag is attained in the vicinity of the marginal stability curves
 493 minima.

494 While previous works described the downstream displace-
 495 ment of the mode⁴⁶, it is not clear if the latter can move
 496 upstream and penetrate inside the body due to the penetrat-
 497 ing recirculation region. Figures 8(a, b) show the unstable
 498 modes at the marginal stability conditions corresponding to
 499 the minima of the marginal stability curves (see details pre-

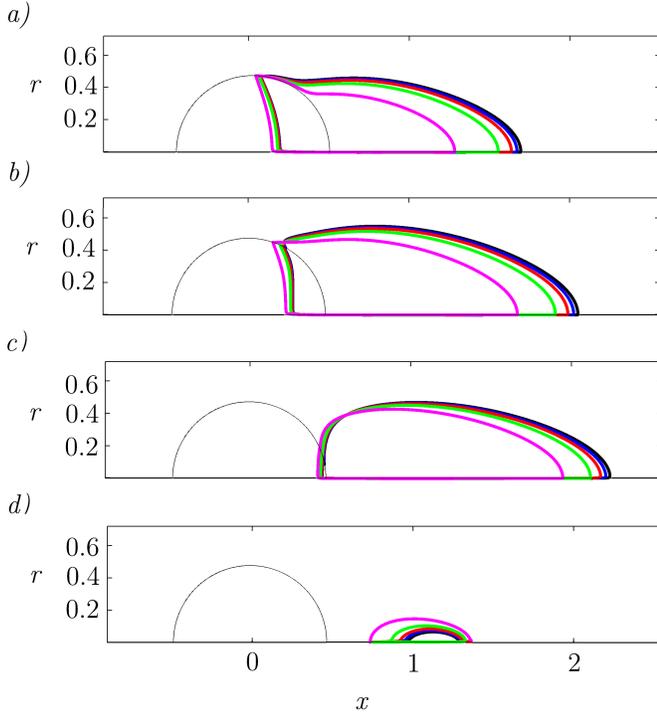


FIG. 10. Streamline identifying the recirculation region for $Re = 150$, *a*) $Da = 10^{-4}$, *b*) $Da = 10^{-3}$, *c*) $Da = 5 \times 10^{-3}$, *d*) $Da = 10^{-2}$. The different colors correspond to $\Lambda_t = 10^{-4}$ (black), $\Lambda_t = 10^{-3}$ (blue), $\Lambda_t = 5 \times 10^{-3}$ (red), $\Lambda_t = 10^{-2}$ (green), $\Lambda_t = 5 \times 10^{-2}$ (magenta).

500 vided in the figure legend). The instability also develops
 501 inside the sphere, even if the associated magnitude is 10^{-2}
 502 times lower than the values attained outside, in particular for
 503 the unsteady mode. Therefore, an upstream displacement of
 504 the mode together with the recirculation region, which pene-
 505 trates inside the porous sphere, is observed. An increase of
 506 the Reynolds number following the marginal stability curve
 507 leads to a downstream displacement of the steady mode (fig-
 508 ure 8*c*), while the unsteady mode (figure 8*d*) is character-
 509 ed by a periodic distribution with larger streamwise wavelength
 510 compared to case *b*). The resulting unsteady mode is thus
 511 characterized by a periodic shedding of vortical structures,
 512 whose streamwise wavelength increases with Re , following
 513 the marginal stability curve. As a consequence, the shedding
 514 frequency of these vortical structures decreases with Da , a
 515 conclusion which is quantitatively supported by figure 9. The
 516 imaginary part of the eigenvalue, which represents the shed-
 517 ding frequency, strongly decreases for $Da > 10^{-3}$.

518 In this section, we highlighted the peculiarities of the pen-
 519 etrating recirculation region and its consequences on the flow
 520 stability. In the following, we consider positive values of the
 521 slip tensor components.

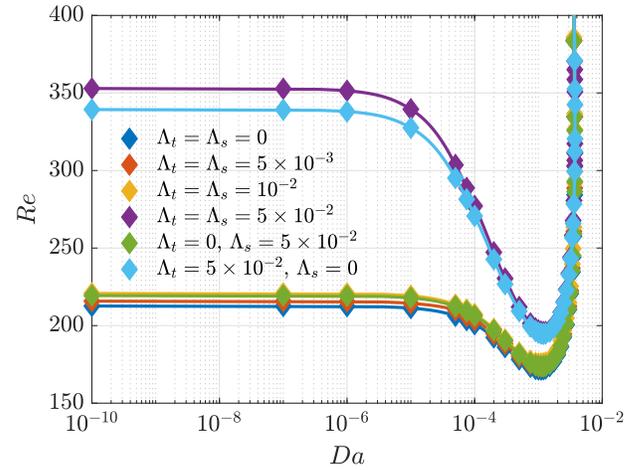


FIG. 11. Marginal stability curves, for the first bifurcation, for different values of Λ_t and Λ_s .

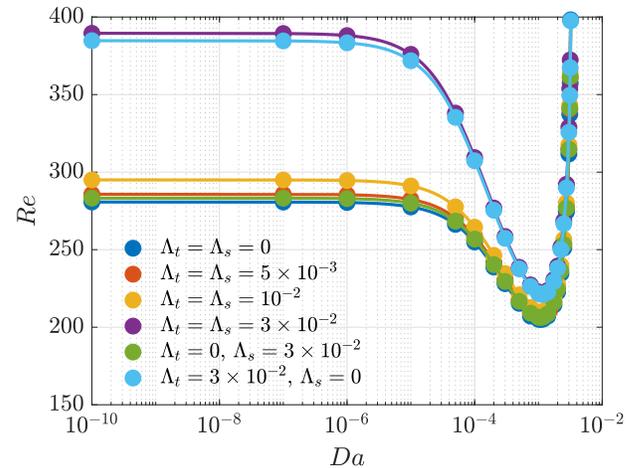


FIG. 12. Marginal stability curves, for the second bifurcation, for different values of Λ_t and Λ_s .

522 C. Effect of the slip length

523 The previous sections focused on the permeability effect on
 524 the flow past a sphere in the absence of slip. These results are
 525 complemented by including the effect of a difference in the
 526 velocity at the fluid-porous interface. In the stability analysis,
 527 also the azimuthal component of the slip tensor Λ_s has to be
 528 considered, owing to the presence of the azimuthal velocity
 529 perturbation.

530 Figure 10 shows the streamlines identifying the recircula-
 531 tion region for $Re = 150$. In each frame, Da is fixed and Λ_t
 532 varies in the range $10^{-4} < \Lambda_t < 5 \times 10^{-2}$. The introduction
 533 of a finite slip length in the problem does not significantly af-
 534 fect the flow morphology, although some differences can be
 535 observed. An increase in Λ_t slightly modifies the position of
 536 the flow separation points and the recirculation region. At low
 537 permeabilities, larger values of slip imply smaller recircula-
 538 tion regions, whose effect becomes significant for $\Lambda_t > 10^{-2}$.
 539 These differences become smaller as Da increases. At very

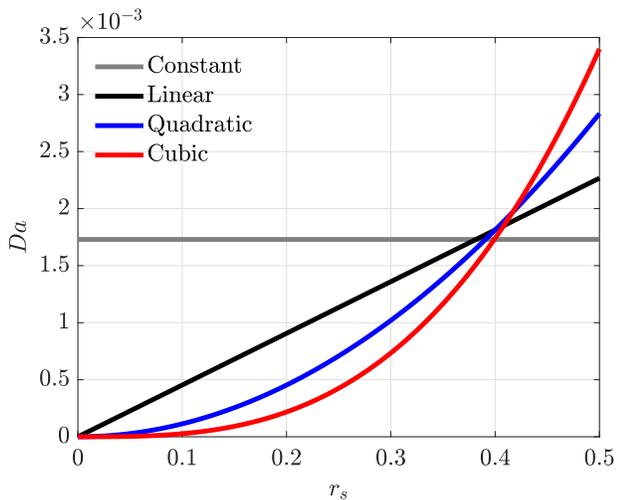


FIG. 13. Permeability as a function of the radius in spherical coordinates r_s for the distributions employed in the present analysis.

540 large permeabilities, an increase in slip leads to slightly larger
541 recirculations.

542 These differences in the flow morphologies have a strong
543 effect on the marginal stability curves, as shown in figure 11
544 for the steady mode and in figure 12 for the unsteady mode.
545 Initially, the isotropic case is considered, i.e. $\Lambda_s = \Lambda_t$. The
546 marginal stability curves with varying Λ_t follow the same
547 trend. At low permeabilities, an increase in the slip leads to an
548 increase in the critical Reynolds number, which becomes sig-
549 nificant for $\Lambda_t > 10^{-2}$, the minimum values of Re_{cr} slightly
550 increase and the critical permeability for unconditional stabil-
551 ity with Re are not significantly influenced by variations of Λ_t .
552 We then investigate the effect of anisotropy in the slip tensor,
553 i.e. $\Lambda_t \neq \Lambda_s$. The results show that the increase in the critical
554 Reynolds number is significant when large values of Λ_t , with
555 $\Lambda_s = 0$, are considered, while a large value of Λ_s with $\Lambda_t = 0$
556 does not strongly influence the flow morphology. This behav-
557 ior can be interpreted by considering that Λ_t influences both
558 the baseflow and stability problems, while Λ_s affects only the
559 stability problem. Very large values of Λ_t imply much smaller
560 recirculation regions (for low permeabilities); therefore, the
561 flow is stabilized owing to the reduction of the region in which
562 the instability develops. Higher Reynolds numbers are thus
563 needed to develop the instability, as shown in figures 11 and
564 12. These differences become smaller in the proximity of the
565 minima of Re_{cr} and of the critical value of Da for uncondi-
566 tional stability.

567 The variation of the slip length leads to quantitative differ-
568 ences in the flow morphology and stability properties, with an
569 overall reduction of the size of the recirculation region. How-
570 ever, the physics is dominated by the permeability. To deepen
571 the role of the permeability in the flow dynamics and stability,
572 the following section focuses on the effect of variable perme-
573 ability distributions inside the body, always keeping the hy-
574 pothesis of an isotropic porous medium.

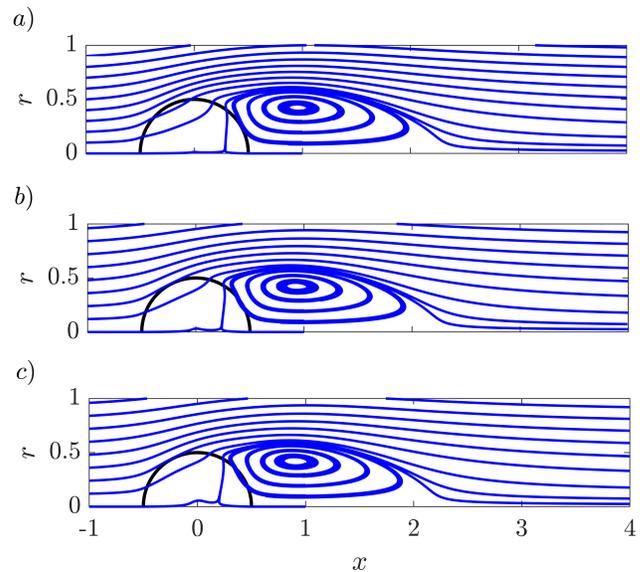


FIG. 14. Streamlines for $\overline{Da} = 1.7 \times 10^{-3}$, $\Lambda_t = 0$ and $Re = 150$, in the case of a) linear, b) quadratic and c) cubic distributions of permeability along r_s .

575 IV. WAKE FLOWS PAST SPHERES OF VARIABLE 576 PERMEABILITY

577 The previous section studied the effect of permeability and
578 slip (kept constant inside the porous medium) on the flow mor-
579 phology past a permeable sphere. However, typical porous
580 spheres may present variable distributions of permeability
581 rather than a constant one. To give an example, the sea urchin
582 can be seen as a porous structure with a solid core, whose in-
583 clusions are needles. Owing to the radial distribution of need-
584 les, the permeability increases while reaching the tip of the
585 needles. In addition, many seeds are transported in the air by
586 parachute-like structures, called pappi, composed of filaments
587 that can be arranged in disk or spherical arrays that lead to
588 non-constant permeability distributions.

589 Despite the increasing interest for these natural structures¹⁵,
590 systematic works on the stability properties in the case of vari-
591 able permeability are still limited in the literature¹⁶. This sec-
592 tion proposes a parametric study in which the permeability
593 varies inside the sphere while always considering an isotropic
594 porous medium, i.e. $\mathbf{Da} = Da(x, r)\mathbf{I}$. We neglect variations of
595 the slip lengths ($\Lambda_t = \Lambda_s = 0$) since they do not qualitatively
596 modify the flow features.

Three polynomial distributions of permeability, linear, quadratic and cubic, are considered. The outlined variations occur along the radius of the spherical reference frame $(r_s, \varphi_s, \theta_s = \theta)$ with origin the center of the sphere. A constant average value of the Darcy number, \overline{Da} , is imposed for each

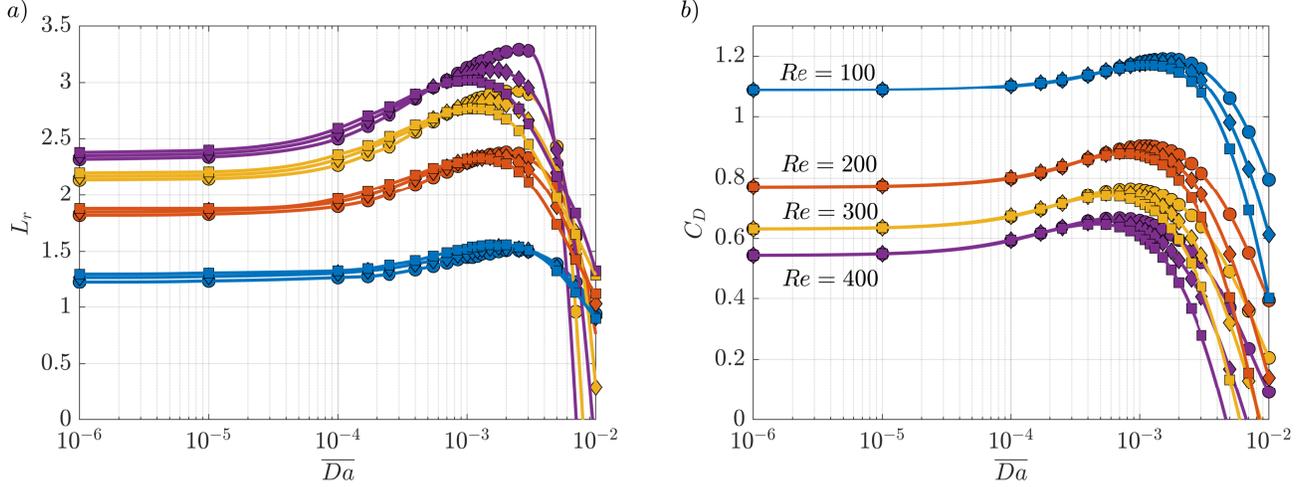


FIG. 15. *a*) Length of the recirculation region L_r and *b*) drag coefficient C_D as functions of \overline{Da} , in the absence of slip, for the linear (dots), quadratic (diamonds) and cubic (squares) distributions. The different clusters of curves refer to $Re = 100$ (blue), $Re = 200$ (orange), $Re = 300$ (yellow) and $Re = 400$ (purple).

case:

$$\begin{aligned} \overline{Da} &= \frac{1}{V} \int_V Da(x, r) dV \\ &= \frac{6}{\pi} \int_0^{2\pi} \int_0^\pi \int_0^{0.5} Da(r_s) r_s^2 \sin \vartheta_s dr_s d\varphi_s d\theta_s. \end{aligned} \quad (26)$$

The different distributions as a function of \overline{Da} are thus obtained:

- constant: $Da(r_s) = \overline{Da}$,
- linear: $Da(r_s) = \frac{8}{3} \overline{Da} r_s$,
- quadratic: $Da(r_s) = \frac{20}{3} \overline{Da} r_s^2$,
- cubic: $Da(r_s) = 16 \overline{Da} r_s^3$.

For the sake of clarity, the notation $Da \propto r_s^\alpha$ is introduced, where $\alpha (= 0, 1, 2, 3)$ is the order of the polynomial distribution. Figure 13 shows the different distributions for $\overline{Da} = 1.7 \times 10^{-3}$. An increase in α leads to two effects. First, the permeability decreases close to the sphere center; second, higher values are reached in the proximity of the interface. These considerations will find an application in the following sections, which describe the baseflow and its stability properties.

A. Steady and axisymmetric flow

This section focuses on the effect of the permeability distribution on the steady and axisymmetric flow. In figure 14, a qualitative visualization with the flow streamlines is proposed, for $\overline{Da} = 1.7 \times 10^{-3}$. The flow morphology is not significantly affected, and a slight variation of the size of the recirculation region with α is observed. These slight differences are quantified in figure 15a, which shows the variation of the length

of the recirculation region with \overline{Da} and for different values of Re .

In all cases, we observe a behavior similar to the one with constant permeability. An initial increase of L_r is followed by a rapid decay at very large permeabilities. As α increases, the maximum L_r presents slightly larger values attained at smaller values of \overline{Da} . At very large permeabilities, the recirculation presents a slower decrease with \overline{Da} as α increases, thus leading again to slightly larger recirculations.

The drag coefficient presents a similar behavior, as reported in figure 15b. Also in this case, the maximum is progressively anticipated as α increases. A slightly smaller maximum is attained for larger values of α .

These observations are explained by an observation of the distributions of permeability outlined in figure 13. The initial slightly higher values of L_r for linear, quadratic and cubic distributions are related to the increase of permeability close to the interface, for fixed \overline{Da} . In the constant permeability case, an increase of permeability leads to an increase in the size of the recirculation region, for small enough Da . The outlined phenomenon also appears in this case since the permeability close to the interface increases with α . We thus observe a slight increase in the length of the recirculation region and a displacement of the maximum at smaller values of \overline{Da} . Beyond the maximum, the slower decrease with α is related to the presence of a core close to the center of small permeability. As a consequence, the fluid is constrained to pass around and through a region of lower permeability. The rapid drop of L_r is thus reduced by the presence of this core of low permeability, which ensures the presence of larger recirculation regions. However, the drag coefficient presents a faster drop with α , at large permeabilities. Despite the presence of the core of low permeability, the pressure and velocity gradients at the interface are largely reduced, and thus the forces acting at the interface decrease.

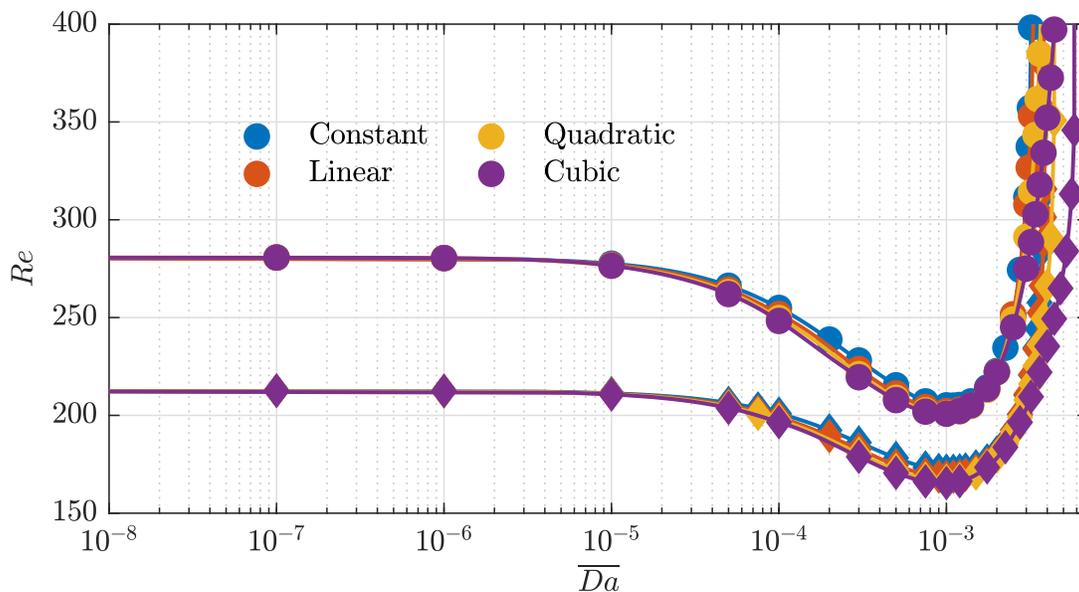


FIG. 16. Critical Reynolds number as a function of \overline{Da} , in the absence of slip, for different distributions of permeability, steady (diamonds) and unsteady (dots) bifurcations.

655 B. Stability with respect to azimuthal perturbations

656 In analogy with the constant permeability case, here we per-
 657 form a stability analysis of the steady and axisymmetric wake
 658 for the different polynomial distributions. The results are re-
 659 ported in terms of marginal stability curves in figure 16. The
 660 first bifurcation is denoted with diamonds, while the second
 661 one with dots. The different colors correspond to the dis-
 662 tributions employed in this work. Interestingly, the employ-
 663 ment of the average permeability \overline{Da} leads to a collapse of the
 664 marginal stability curves for the different distributions. In all
 665 cases, a minimum in the critical Reynolds numbers is attained,
 666 which slightly decreases employing polynomials of higher or-
 667 der, and a critical value of the permeability beyond which the
 668 wake is stable independently of Re is identified, which in-
 669 creases with α . Also these results can be correlated to the
 670 different distributions of permeability. The slight decrease in
 671 the critical Reynolds number is related to the increase of per-
 672 meability at the interface which induces larger recirculations
 673 as polynomials of higher order are employed, since the sta-
 674 bility properties are directly related to the extent of the re-
 675 circulation regions. The increase in the critical Da with α
 676 is instead related to the core of low permeability, which en-
 677 sures larger recirculations compared to the constant perme-
 678 ability case. Larger recirculations thus imply more unstable
 679 configurations, and the instability is moved at larger \overline{Da} .

680 To summarize, the flows and the stability properties are
 681 very similar when the same average value of the permeabil-
 682 ity, \overline{Da} , is considered. Moreover, the flow morphologies are
 683 weakly dependent on the employed distribution of permeabil-
 684 ity. The small differences were explained by recalling the
 685 constant permeability case and focusing on the (i) decrease
 686 of permeability close to the center and (ii) increase of the per-
 687 meability at the body/fluid interface as α increases. The sim-

688 ilarities in the flow morphology result in very similar stability
 689 properties at a given \overline{Da} .

690 So far, we have focused on a systematic study in which
 691 the permeability and the slip were considered as parame-
 692 ters. However, a remarkable peculiarity of the employed ho-
 693 mogenized model is the direct link between the permeabil-
 694 ity and slip with the structure composing the porous body.
 695 While these techniques showed great potential in their em-
 696 ployment in the case of simple periodic arrays, applications
 697 to more elaborate geometries are still lacking. Henceforth,
 698 we aim at retrieving the full-scale structure for a constant per-
 699 meability in the local spherical reference frame, thus giving
 700 an example of how to close the link between porous models
 701 and the micro-structure of the porous body itself for a three-
 702 dimensional configuration of interest. The inversion of the
 703 classical paradigm “from geometry to macroscopic proper-
 704 ties” can be of paramount importance in multiple scales struc-
 705 tures design, as shown in Schulze and Sesterhenn⁷⁶ and Ledda
 706 et al.⁶⁶. Several benefits can be obtained by identifying the
 707 desired permeability distribution through the homogenized
 708 model and then retrieving the full-scale structure by an in-
 709 verse design that satisfies the macroscopic properties. There is
 710 an infinity of possible geometries with the same macroscopic
 711 properties, giving great potential to this inverse paradigm in
 712 terms of reduction of computational costs and in the possi-
 713 bility to explore different configurations⁶⁶. In the considered
 714 case, different choices for the full-scale structures could be
 715 employed, e.g. arrays of cylinders propagating radially from
 716 the center or arrays of packed spheres. In this work, we con-
 717 sider a configuration that allows to directly study the full-scale
 718 structure with the axisymmetric Navier-Stokes equations, i.e.
 719 an array of concentric rings. Using this particular scaffold, we
 720 develop a procedure to obtain the geometrical details (the ra-
 721 dius and position of the rings) starting from the macroscopic

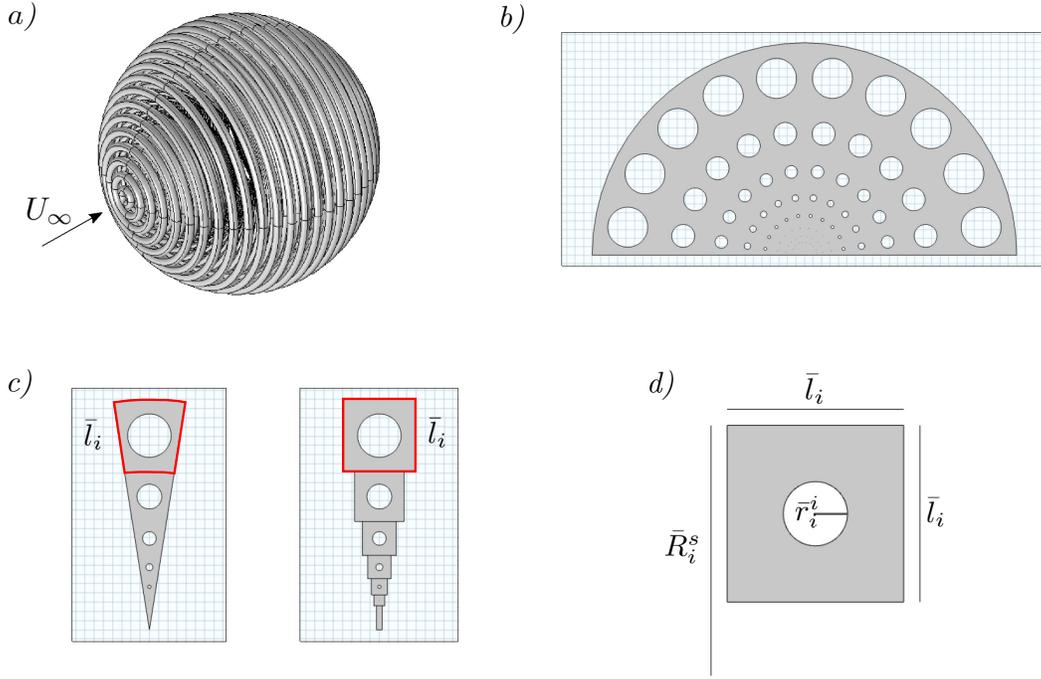


FIG. 17. *a)* Sketch of the three-dimensional structure of the sphere. *b)* Fluid domain internal to the sphere and distribution of rings at one azimuthal section. *c)* Sketch of the geometrical approximation for each polar repetition which leads to an array of square elementary volumes. *d)* Resulting elementary volume for the evaluation of the local permeability, highlighted in red in *c)*.

722 properties of the permeable sphere. However, similar proce- 727
 723 dures can be developed for different full-scale structures. 728

724 V. DESIGN OF A SPHERE OF CONSTANT 725 PERMEABILITY: CONCENTRIC RINGS

726 A. Design procedure

727 The permeable sphere is composed of an array of toroidal 728
 728 fibers with circular cross-sections, oriented such that the rings 729
 729 axes are coincident with the $r = 0$ axis of the cylindrical refer- 730
 730 ence system, see figure 17*a*. The flow is axisymmetric when 731
 731 the array is invested by a uniform stream along the axial direc- 732
 732 tion and thus solved in one azimuthal cross-section. In the 733
 733 azimuthal cross-section $\theta = 0$, the rings are disposed with po- 734
 734 lar symmetry and are represented by circular inclusions (see 735
 735 figure 17*b*, where the fluid region inside the sphere is repre- 736
 736 sented in grey). The procedure consists in the determination 737
 737 of the radius of each ring composing the sphere to obtain the 738
 738 desired distribution of Da . In principle, the radius of each 739
 739 inclusion can be arbitrarily varied to obtain a desired distri- 740
 740 bution of permeability, as explained next. Since in the previ- 741
 741 ous section we have shown that permeability variations along 742
 742 the radius do not qualitatively change the flow phenomenol- 743
 743 ogy and stability properties of the wake, we focus on a con- 744
 744 stant distribution of permeability. Therefore, the first input 745
 745 parameter of the procedure is the bulk Darcy number Da . A 746
 746 structure composed of N polar repetitions of the element is

747 adopted, sketched in the left frame of figure 17*c*. Each polar 748
 748 element can be divided in curved elementary cells of charac- 749
 749 teristic size \bar{l}_i (cf. left frame of figure 17*c*). The procedure 750
 750 to retrieve the full-scale structure is based on the knowledge 751
 751 of the separation of scales parameters of the interface cell of 752
 752 the periodic repetition $\varepsilon = \varepsilon_1$ (cf. the cell highlighted in red 753
 753 in figure 17*c*). With the initial definition of ε and Da , the 754
 754 micro-structure is uniquely determined. We now outline the 755
 755 assumptions of the procedure to determine the radii of the 756
 756 rings. We assume $\bar{l}_i \ll \bar{R}_c$, where \bar{R}_c is the local spherical 757
 757 radius. Under this assumption, the curvature of each elemen- 758
 758 tary cell is neglected, implying that the rings can be consid- 759
 759 ered as three-dimensional cylinders. Owing to the azimuthal 760
 760 invariance, we can consider the two-dimensional problem at 761
 761 a fixed azimuthal section and thus each polar repetition can 762
 762 be decomposed in square elementary cells, each containing a 763
 763 single circular inclusion (cf. right frame of figure 17*c*). Ne- 764
 764 glecting the curvature in the azimuthal direction for the same 765
 765 reason, and assessing the invariance of the geometry along the 766
 766 same direction, two-dimensional cells can be finally adopted 767
 767 as microscopic domain. Note that these assumptions are rea- 768
 768 sonably respected at the interface, while they do not hold close 769
 769 to the center of the sphere. However, the effect on the results 770
 770 of a core of low permeability is weak and manifests itself 771
 771 only at very large permeabilities, as previously shown. The 772
 772 last assumption is equivalent to state that the variations of the 773
 773 micro-structure are sufficiently smooth to consider each cell 774
 774 as a periodic repetition. As will become clear once outlined 775
 775 the procedure, this assumption is respected provided that there

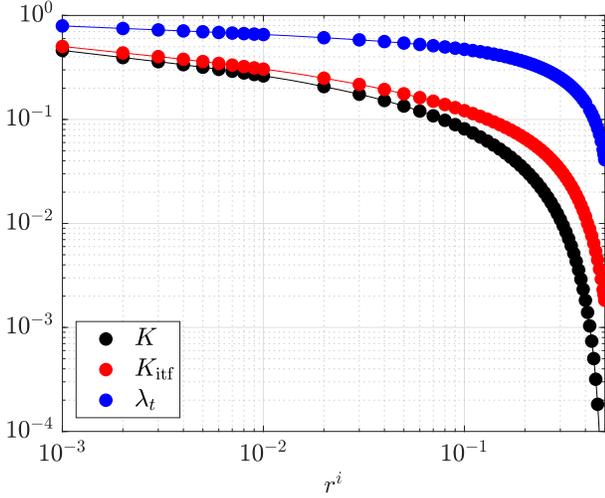


FIG. 18. Variation of the permeability K , the interface permeability K_{itf} , and the slip length λ_t with the radius r^i , for circular inclusions in a square domain.

is sufficient separation of scales for each cell:

$$\varepsilon_i = \bar{l}_i/D \ll 1. \quad (27)$$

The problem is thus simplified by considering two-dimensional elementary cells of different sizes and inclusion radii, whose macroscopic properties (permeability, interface permeability, and slip) are given by simulations with periodic conditions. We now outline the complete procedure, from the determination of the properties of the considered microscopic geometries to the final macro-structure. We can distinguish three different steps, (i) the determination of the properties of the considered micro-structure, i.e. circular inclusions with different radii, (ii) the determination of the distribution and size of the elementary cells composing the porous structure with input ε , and (iii) the determination of the circular inclusions radii with input Da .

The elementary unit-cell characterizing the porous structure is sketched in figure 17d. The method outlined in Naqvi and Bottaro⁶⁸ is exploited to evaluate the permeability, interface permeability, and slip number. The microscopic problems are solved by non-dimensionalizing them with the characteristic microscopic length \bar{l}_i . With this precaution, the permeability $\mathbf{K} = K\mathbf{I}$, the interface permeability $\mathbf{K}_{\text{int}} = K_{\text{int}}\mathbf{I}$ and slip λ_t , normalized with respect to the characteristic length of the square elementary cell \bar{l}_i , are evaluated by considering a two-dimensional array of inclusions and plotted as a function of the inclusion radius r^i . We refer to Appendix B for further detail about the computations. The results, non-dimensionalized with the microscopic length, are reported in figure 18, in the range $10^{-3} < r^i < 0.49$. All quantities diverge as the inclusion radius goes to zero, while they tend to zero as the radius of the solid inclusion reaches $r^i = 0.5$. The cells in figure 17c are labeled with the index $i = 1, 2, \dots$, increasing from the interface to the center. Each i -th cell is characterized by its arc length on the top boundary of the cell, equal to the radial dimension, \bar{l}_i , the radius of the solid inclusion \bar{r}_i^i , and the local spherical

radius at the top boundary of the cell \bar{R}_i^s .

The input separation of scales parameter at the interface elementary cell $\varepsilon = \varepsilon_1$ is used to determine the angular distance between two polar repetitions:

$$\Delta\varphi = \frac{2\pi}{N} = \frac{2\bar{l}_1}{\hat{D}} = 2\varepsilon. \quad (28)$$

The size ε_{i+1} and radial position R_{i+1}^s of the $(i+1)$ th elementary cell of the cross-section are determined via the following recursive relations:

$$R_{i+1}^s = R_i^s - \bar{l}_i/D = R_i^s - \varepsilon_i, \quad (29)$$

$$\varepsilon_{i+1} = \frac{2\pi}{N} (R_i^s - \varepsilon_i), \quad (30)$$

which are non-dimensionalized with the diameter of the sphere. The initial step is given by the external elementary cell ($R_1^s = 0.5$) with the input separation of scales parameter $\varepsilon_1 = \varepsilon$. The recursive algorithm is stopped at the index $i-1$ such that $R_i^s < 0.05$ to avoid extremely small inclusions, i.e. approximately less than 10^{-6} times the sphere radius.

Once the size and position of the elementary cells (each one assumed to be square, cf. left frame of figure 17c) is determined, one should define the radius of the microscopic inclusions inside each elementary cell. A constant value of Da is thus imposed by exploiting the results of the microscopic simulations shown in figure 18, in which the microscopic radius is related to the permeability K . In each cell of size ε_i , the permeability K_i is given by:

$$K_i(r_i^j) = Da/\varepsilon_i^2. \quad (31)$$

Exploiting the bijective relation between r_i^j and K_i (cf. figure 18), the radius r_i^j of the inclusions in each elementary cell is thus determined.

For the analysis of the permeable sphere with the homogenized model two additional parameters are needed, i.e. the slip length and the interface Darcy number. At this stage, one could modify the radius of the inclusion close to the interface to obtain the desired values of interface permeability and slip. To avoid further complications in the design procedure, the interface permeability and slip are *a posteriori* evaluated without modifying the microscopic inclusion at the interface:

$$\Lambda_t = \varepsilon_1 \lambda_t(r_1^i), \quad (32)$$

$$Da_{\text{int}} = \varepsilon_1^2 K_{\text{int}} = \varepsilon_1^2 K_{\text{int}}(r_1^i), \quad (33)$$

The geometry of the sphere and its properties are now uniquely determined for a given value of Da and ε . In the following, the results given by the full-scale simulations are compared with the homogenized model where Da , Da_{int} and Λ_t are provided.

B. Comparison with the homogenized model

We conclude the analysis by comparing some full-scale simulations (FSS) with the homogenized model (HM) for different permeability values. By FSS, we intend simulations

Case	N	ε	Da	Da_{int}	Λ_f
I	14	0.22	1.7×10^{-3}	3.2×10^{-3}	0.079
II	30	0.11	5×10^{-4}	10^{-3}	0.044
III	60	0.05	10^{-5}	4.3×10^{-5}	0.009

TABLE I. Values of the geometrical parameters and homogenized properties for each case.

	FSS(I)	HM(I)	FSS(II)	HM(II)	FSS(III)	HM(III)
L_r	1.24	1.42	1.36	1.46	1.48	1.5
C_D	0.76	0.80	0.82	0.89	0.86	0.87

TABLE II. Comparison between the full-scale simulations (FSS) and the homogenized model (HM) for the three outlined cases.

852 that explicitly account for the micro-structure composing the
 853 sphere. Such simulations are computationally expensive owing
 854 to the scale separation between the macroscopic diameter
 855 and the typical micro-structure size l_i . The purpose of the
 856 comparison carried out in the present section is to appraise
 857 the accuracy of the much simpler model obtained by homogenization.
 858 The following three cases, summarized in table I,
 859 are considered:

- 860 • Case I, characterized by $N = 14$ polar repetitions and
 861 $Da = 1.7 \times 10^{-3}$.
- 862 • Case II, characterized by $N = 30$ polar repetitions and
 863 $Da = 5 \times 10^{-4}$.
- 864 • Case III, characterized by $N = 60$ polar repetitions and
 865 $Da = 10^{-5}$.

866 The FSS results are compared to those of the HM. The
 867 Reynolds number is fixed to $Re = 150$, less than the minimum
 868 value of Re_{cr} to ensure the linear stability of the FSS and HM
 869 solutions. Table II shows the results in terms of length of the
 870 recirculation region and drag coefficient for the three different
 871 cases introduced above. The accuracy of the HM is $\mathcal{O}(\varepsilon)$
 872 as predicted by the homogenization theory. In particular, the
 873 HM is progressively more accurate as ε decreases; at the same
 874 time, while the computational cost of the HM is constant with
 875 ε , the FSS are progressively more CPU-demanding as ε
 876 decreases.

877 In figure 19 the flow streamlines are qualitatively compared.
 878 The flow morphology is well reproduced, in particular when
 879 the separation of scales increases. Surprisingly, there is a qualitative
 880 agreement even in Case I, for which the separation of
 881 scales parameter $\varepsilon = 0.22$ is relatively large and thus violates
 882 the hypothesis $\varepsilon \ll 1$. Figure 20 shows a final quantitative
 883 comparison, in which the axial velocity profiles at $x = 0.0175$
 884 well agree, for Cases II and III.

885 Despite the numerous assumptions made to exploit the two-
 886 dimensional HM results for the case of a three-dimensional
 887 sphere, the FSS well agree with the HM. Therefore, the HM
 888 is suitable even for complex flows such as the one outlined
 889 in the present work. The flow morphologies outlined in the
 890 parametric studies of Sections III and IV were recovered, thus
 891 showing the great potential of the homogenization technique
 892 in predicting wake flows via simple equations and boundary

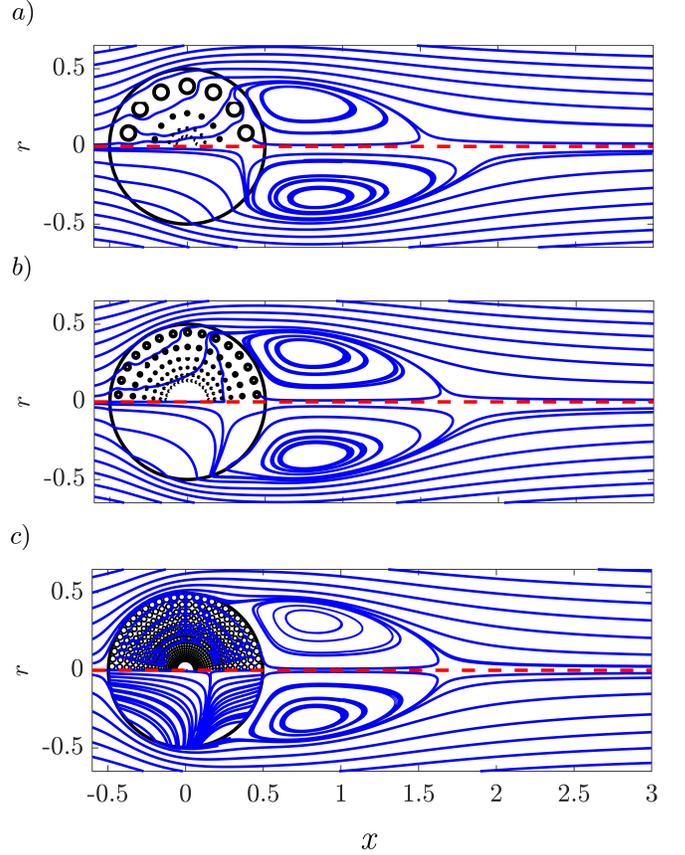


FIG. 19. Comparison of the flow streamlines between the full-scale simulation (on the top) and homogenized model (on the bottom), a) Case I, b) Case II, c) Case III.

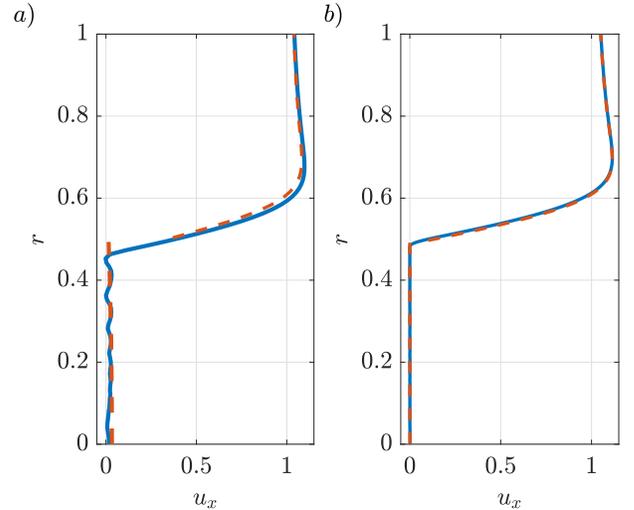


FIG. 20. Streamwise velocity profile at $x = 0.0175$, homogenized model results (orange dashed lines) and full-scale simulations (blue lines), for Cases a) II and b) III.

893 conditions, and in reproducing actual wake structures down-
894 stream the considered bluff body.

895 VI. CONCLUSIONS

896 In this work, we studied the morphology and stability prop-
897 erties of the steady and axisymmetric flow past a permeable
898 sphere. A homogenized model was employed, consisting in
899 the Darcy law inside the porous medium, with a slip condition
900 on the tangential velocity at the interface between the fluid
901 and porous region. The main character in the Darcy model is
902 the permeability, which quantifies the resistance for the fluid
903 to pass through the micro-structure. The slip length appears
904 in the interface condition as well and accounts for the viscous
905 effects in the proximity of the interface. The initial part of
906 the work was devoted to the steady and axisymmetric flow
907 in the presence of a constant and isotropic permeability and
908 zero slip length. The flow presents a penetration of the re-
909 circulation region inside the sphere, which increases its di-
910 mensions as the permeability increases, as already observed
911 in Yu et al.⁴⁹, where a different porous model was employed.
912 However, at very large permeabilities, the recirculation region
913 leaves the body, moves downstream, and eventually disap-
914 pears. The non-monotonous behavior of the recirculation re-
915 gion resulted in a particular behavior of the marginal stability
916 curves for the two bifurcations of the steady and axisymmet-
917 ric wake. The critical Reynolds numbers for the instability
918 reached a minimum, much lower than the ones of the solid
919 case, and then drastically increased for very large permeabili-
920 ties. A critical permeability was identified, beyond which the
921 steady and axisymmetric wake is linearly stable independently
922 of the Reynolds number. A consequent analysis showed that
923 the slip length weakly influences the flow morphology. There-
924 fore, the latter is largely affected by the permeability.

925 We then focused on the effect of various polynomial dis-
926 tributions of permeability along the spherical radial direction
927 r_s , i.e. proportional to r_s^α , still under the assumption of an
928 isotropic porous media. The results showed a similar behav-
929 ior to the case of constant permeability, with only slight dif-
930 ferences. Interestingly, the flow morphologies and stability
931 curves collapse when an average permeability is employed,
932 thus highlighting the secondary role of the spatial distribution
933 of permeability for the considered cases.

934 While in the previous sections the permeability and slip
935 length were treated as free parameters, in the last section these
936 properties were linked with an actual porous structure. The
937 homogenization theory enabled us to retrieve an actual per-
938 meable sphere through some reasonable assumptions. We
939 showed the potential of homogenization theory in the mod-
940 elization of actual three-dimensional configurations of interest
941 by comparing the homogenized model against the reference
942 cases obtained by full-scale simulations.

943 This work provides an example of the application of the
944 porous homogenized model with slip to a three-dimensional
945 configuration of interest, together with the characterization of
946 the effect of a penetrating recirculation region on the steady
947 and axisymmetric flow past a permeable sphere, with a focus

948 on its stability properties. In opposition to other bluff body
949 wakes, a remarkable and counterintuitive effect is the decrease
950 of the critical Reynolds number for the marginal stability. The
951 homogenized model was applied to a three-dimensional con-
952 figuration of interest. Thanks to the direct link with the ac-
953 tual full-scale structure, we showed the potential of the inverse
954 procedure to retrieve the geometry starting from the homog-
955 enized parameters. These considerations may find applica-
956 tion in the optimization and design of porous structures, not
957 only in aerodynamic flows. The inverse paradigm can sig-
958 nificantly decrease the computational effort needed for opti-
959 mization procedures since (i) the homogenized model con-
960 tains only few parameters, which describe the macroscopic
961 effect of the microscopic geometry, that can eventually vary in
962 space⁶⁶, with great advantage compared to the large numbers
963 of degrees of freedom needed to optimize a micro-structured
964 medium, and (ii) the decoupling between macroscopic effect
965 and microscopic structure design helps in considering differ-
966 ent structures without loss of generality. These results can be
967 extended in several ways. While detached recirculation re-
968 gions are receiving growing attention, further developments
969 may include the analyses of penetrating recirculation regions
970 for different flow configurations. These findings can be ap-
971 plied in classical environmental studies such as porous partic-
972 le or seed transport^{15,16} or in chemical engineering processes
973 which involve the presence and settling of spherical, porous
974 particle clusters^{23,25,77}. In this work, we characterized the
975 two bifurcations of the steady and axisymmetric wake. Fur-
976 ther developments may include the non-linear interactions of
977 these two modes varying the permeability and slip length and
978 the secondary instability of the steady non-axisymmetric bi-
979 furcated state. Finally, we retrieved the full-scale structure
980 by exploiting the homogenization theory developed for the
981 two-dimensional case. A natural extension of this theory to
982 cylindrical and spherical coordinates would give access to a
983 broader range of geometries and applications.

984 ACKNOWLEDGMENTS

985 We acknowledge the financial support of the Swiss National
986 Science Foundation (grant no.200021_178971 to P.G.L. and
987 grant no. 514636 to G.A.Z). F.G. and G.A.Z. acknowledge
988 the EuroTech Postdoc Programme, co-funded by the Euro-
989 pean Commission under its framework programme Horizon
990 2020, (grant agreement no. 754462).

991 AUTHOR DECLARATIONS

992 Conflict of Interests

993 The authors declare no conflict of interest.

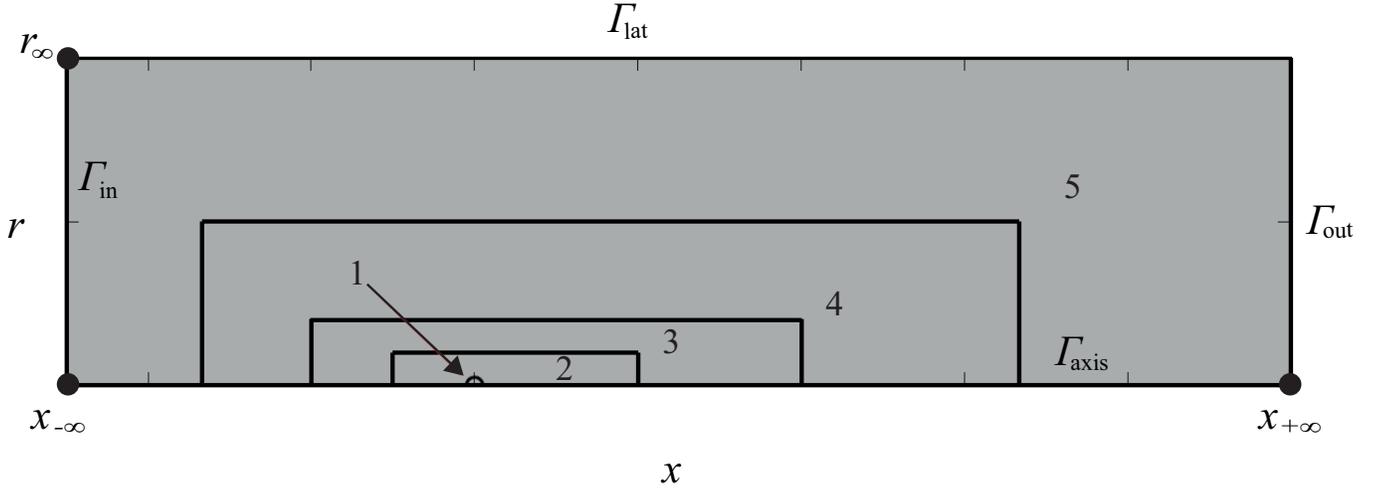


FIG. 21. Sketch of the refinement regions of the computational domain.

Mesh	$x_{-\infty}$	$x_{+\infty}$	r_{∞}	n_c	n_2	n_3	n_4	n_5	N_{tot}
M1	-50	100	40	200	15	6.25	2	1.5	334534
M2	-37.5	75	30	200	15	6.25	2	1.5	222393
M3	-30	60	24	200	15	6.25	2	1.5	169039
M4	-25	50	20	200	15	6.25	2	1.5	136696
M5	-25	50	20	220	22.5	7.5	2.5	1.75	158954
M6	-25	50	20	240	27.5	7.5	2.5	1.75	213713
M7	-25	50	20	260	30	7.5	3	2	274383

TABLE III. Different meshes employed for the validation procedure. The upstream and downstream location of the domain boundaries are denoted $x_{-\infty}$ and $x_{+\infty}$, respectively, the radial size as r_{∞} , n_c is the number of vertices at the interface, while n_2, n_3, n_4 and n_5 are the vertex densities on the external sides of the corresponding refinement regions; N_{tot} is the total number of elements.

994 DATA AVAILABILITY

995 The data which support this study are available from the cor-
996 responding author upon reasonable request.

997 Appendix A: Numerical validation

Mesh	$Da = 0.0036$		$Da = 0.0032$	
	σ_1	C_D	σ_2	C_D
M1	-0.0035510	0.6255	-0.0013298 + 0.30833i	0.63275
M2	-0.0035462	0.62558	-0.0013150 + 0.30835i	0.63277
M3	-0.0035322	0.62560	-0.0012567 + 0.30839i	0.63280
M4	-0.0035178	0.62562	-0.0012567 + 0.30839i	0.63282
M5	-0.0034105	0.62594	-0.0011703 + 0.30847i	0.63311
M6	-0.0033208	0.62618	-0.0011307 + 0.30853i	0.63335
M7	-0.0032129	0.62637	-0.0010653 + 0.30860i	0.63354

TABLE IV. Results of the validation procedure for $Re = 390$, with $Da = 0.0036$ (for the steady mode) and $Da = 0.0032$ (for the unsteady mode). We also report the values of the drag coefficient for the corresponding baseflows.

Mesh	$Da = 0.0037$		$Da = 0.0031$	
	σ_1	C_D	σ_2	C_D
M1	8.3077×10^{-4}	0.67046	-0.0042442 + 0.34859i	0.68891
M2	8.3525×10^{-4}	0.67047	-0.0042320 + 0.34860i	0.68893
M3	8.4511×10^{-4}	0.67050	-0.0042127 + 0.34862i	0.68896
M4	8.5985×10^{-4}	0.67053	-0.0041836 + 0.34864i	0.68899
M5	9.0638×10^{-4}	0.67078	-0.0041290 + 0.34867i	0.68921
M6	9.3256×10^{-4}	0.67098	-0.0041154 + 0.34869i	0.68940
M7	9.7854×10^{-4}	0.67113	-0.0040814 + 0.34872i	0.68954

TABLE V. Results of the validation procedure for $Re = 330$, with $Da = 0.0037$ (for the steady mode) and $Da = 0.0031$ (for the unsteady mode). We also report the values of the drag coefficient for the corresponding baseflows.

998 In this section, the mesh validation procedure is outlined.
999 The computational domain is sketched in figure 21. The
1000 extension of the computational domain is from $x = x_{-\infty}$ to
1001 $x = x_{+\infty}$ along the x direction and from $r = 0$ (i.e. the sym-
1002 metry axis) to $r = r_{\infty}$ along the radial direction. The sphere
1003 center is at the origin of the reference system. Five refinement
1004 regions are present, labeled with integers from 1 to 5, start-
1005 ing from inside the sphere and moving outward. The mesh is
1006 composed of triangular elements. Table III shows the different
1007 meshes considered for the validation.

1008 We consider four different cases, in the vicinity of the
1009 marginal stability curves. We verify the convergence of drag
1010 coefficient and eigenvalues:

1011 1. $Re=390$ and:

- a) $Da = 0.0032$ for the unsteady bifurcation;
- b) $Da = 0.0036$ for the steady bifurcation;

1014 2. $Re=330$ and:

- a) $Da = 0.0031$ for the unsteady bifurcation.
- b) $Da = 0.0037$ for the steady bifurcation;

To verify the eigenvalues and C_D convergences, we vary (i) the domain size and (ii) the mesh resolution. Starting from Mesh M4 (table III), we progressively increase the domain size (meshes M3, M2 and M1). We then increase the mesh resolution with meshes M5, M6 and M7. The eigenvalues and drag coefficient for the different cases are reported in tables IV, V. In overall, the relative error on the drag coefficient is always less than 1%. The relative error on the eigenvalues is approximately constant for all cases and $\sim 10\%$. To have a clear picture of the expected accuracy in terms of critical Reynolds number, we evaluate Re_{cr} with meshes M4 and M7 in the vicinity of the considered cases (with fixed Da):

- for case 1a), the critical Reynolds numbers for the unsteady bifurcation at $Da = 0.0032$ read $Re_{cr}^{M4} = 398.22$ and $Re_{cr}^{M7} = 396.63$ for meshes M4 and M7, respectively, leading to an error of $\Delta Re_{cr} = 1.58$.
- for case 1b), the critical Reynolds numbers for the steady bifurcation at $Da = 0.0036$ read $Re_{cr}^{M4} = 383.54$ and $Re_{cr}^{M7} = 384.07$ for meshes M4 and M7, respectively, leading to an error of $\Delta Re_{cr} = 0.53$.
- for case 2a), the critical Reynolds numbers for the unsteady bifurcation at $Da = 0.0031$ read $Re_{cr}^{M4} = 337.32$ and $Re_{cr}^{M7} = 337.13$ for meshes M4 and M7, respectively, leading to an error of $\Delta Re_{cr} = 0.19$.

For case 2b), we evaluate the variation of the critical Darcy number in the vicinity of the value for unconditional stability, with fixed $Re = 330$. The critical values read $Da_{cr}^{M4} = 0.003706$ and $Da_{cr}^{M7} = 0.003707$.

The error on the critical Reynolds number increases with Re itself and is, at most, of order $\Delta Re_{cr} \approx 1.6$, and the associated maximum relative error is $\approx 0.4\%$. Also, the precision on the critical Darcy number appears to be satisfactory. Therefore, we conclude that mesh M4 is a good compromise between the accuracy and the computational times for the large parametric study considered, which involves five different parameters ($Re, Da, \Lambda_r, \Lambda_s, \alpha$), with a relative error less than 1% on the critical Reynolds numbers.

Appendix B: Evaluation of permeability and slip via homogenization theory

Several recent works based on multi-scale homogenization aimed at linking the microscopic structure of a porous medium to its macroscopic feedback on the surrounding flow, i.e. the bulk permeability and slip interface effects^{62,64,65,67}. In these works, the microscopic structure is assumed to be periodic within the porous medium so that the bulk permeability can be calculated once for all in a periodic microscopic elementary cell. Additionally, an interface microscopic cell containing few inclusions across the fluid-porous boundary can be identified where some microscopic problems can be solved to retrieve the interface permeability and slip. In particular, Bottaro⁶⁷ and Naqvi and Bottaro⁶⁸ have shown that

both bulk and interface macroscopic properties can be deduced from a unique interfacial microscopic problem, provided that the normal-to-the-interface size of the microscopic domain is large enough. Adopting this last development, all macroscopic quantities can be retrieved by the solution of the two sets of equations. We introduce the two-dimensional local reference frame (x_n, x_t) , where n and t denote the normal and tangent directions to the interface, respectively. The microscopic problems to be solved involve the tensor quantities λ_{ij}^\dagger , κ_{ij}^\dagger and the vector quantities ξ_j^\dagger and χ_j^\dagger , where $i, j = n, t$. The equations, written in components for the sake of clarity, read:

$$\frac{\partial \lambda_{ij}^\dagger}{\partial x_i} = 0, \quad -\frac{\partial \xi_j^\dagger}{\partial x_i} + \frac{\partial^2 \lambda_{ij}^\dagger}{\partial x_i^2} = 0, \quad (\text{B1})$$

$$\lim_{x_n \rightarrow +\infty} \frac{\partial \lambda_{ij}^\dagger}{\partial x_n} = \delta_{ij}, \quad \lim_{y \rightarrow +\infty} \xi_j^\dagger = 0,$$

and

$$\frac{\partial \kappa_{ij}^\dagger}{\partial x_i} = 0, \quad -\frac{\partial \chi_j^\dagger}{\partial x_i} + \frac{\partial^2 \kappa_{ij}^\dagger}{\partial x_k^2} = \delta_{ij} H(-x_n), \quad (\text{B2})$$

$$\lim_{x_n \rightarrow +\infty} \frac{\partial \kappa_{ij}^\dagger}{\partial x_n} = 0, \quad \lim_{x_n \rightarrow +\infty} \chi_j^\dagger = 0,$$

where H is the Heaviside function centered in $x_n = 0$, corresponding to the starting point of the first interface unit cell. The macroscopic quantities used in the interface conditions (15) can be then retrieved by the solutions of problems (B1, B2) introducing the following relations

$$\lambda_t = \int_0^1 \lambda_{tt}^\dagger(x_n \rightarrow +\infty) dt - x_n, \quad K_{\text{int}} = \int_0^1 \kappa_{tt}^\dagger(x_n \rightarrow +\infty) dt \quad (\text{B3})$$

and

$$K = \int_0^1 \kappa_{nn}^\dagger(x_n \rightarrow +\infty) dt. \quad (\text{B4})$$

The solution for λ_{tt}^\dagger , κ_{nn}^\dagger and κ_{tt}^\dagger is represented in the microscopic interface cell in figure 22 for a periodic array of cylinders of radius equal to 0.4. Once the average values of the microscopic quantities are evaluated using equations (B3, B4), upon rescaling with the macroscopic length, they can be used in equations (2) and (3) to establish a link between the microscopic structure and the corresponding macroscopic flow field.

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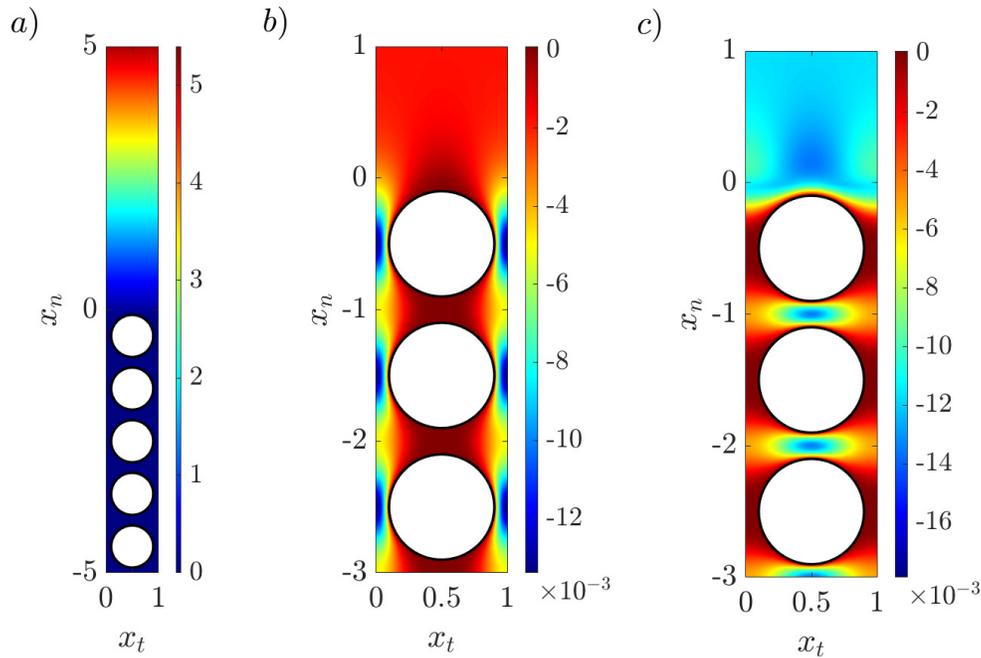


FIG. 22. Overview of the microscopic solution in the interface cell for a given circular inclusion whose radius is 0.4. *a)* λ_{tt}^\dagger in the whole interface cell. *b),c)* Zoom in on the first three solid inclusions in the interface cell for *b)* κ_{nn}^\dagger and *c)* κ_{tt}^\dagger .

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