

MATM 5453

Foundation of Fluid Dynamics

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W1: Tuesday 12 noon

~~Thursday 12 noon~~

W2: Tuesday 12 noon

Wednesday 2 pm

Wednesday 3 pm

W4: Tuesday 12 noon

Wednesday 2 pm

Wednesday 3 pm

W5 onward: Wednesday 2 pm

Thursday 12 noon

20% Homework T

20% Homework N

20% Homework L

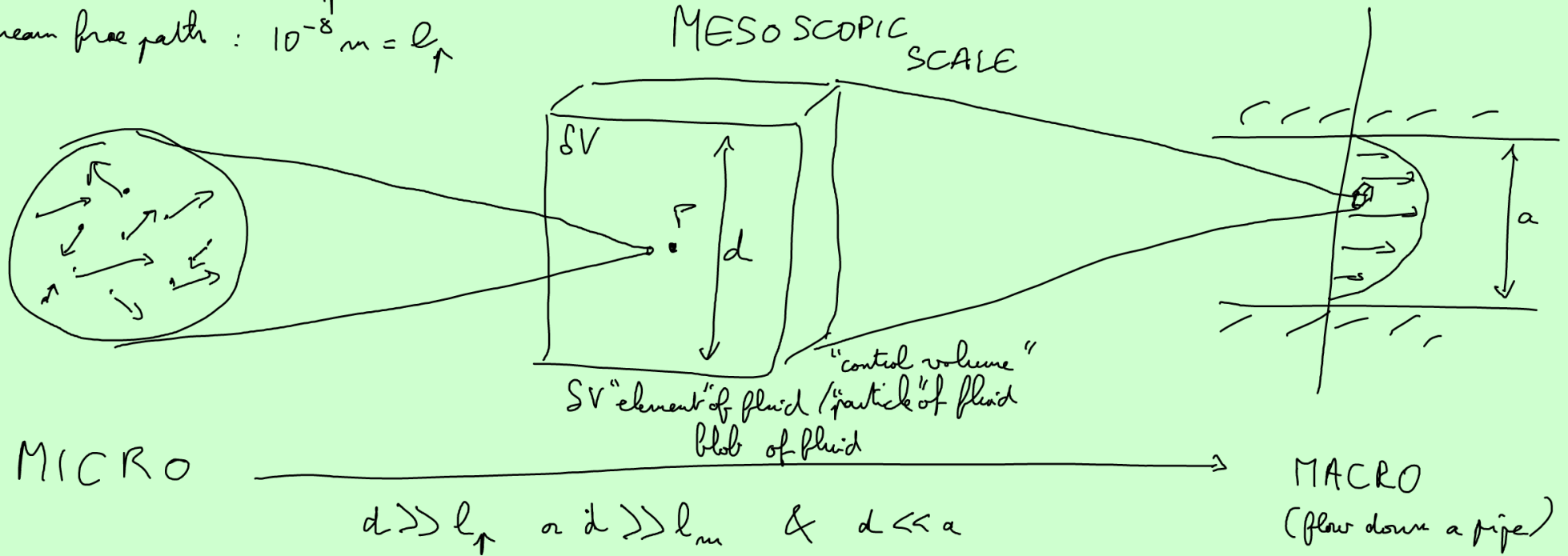
40% Exam

Fluid: substance that flows
 gas, liquid, plasma
 substance that takes the shape of its container

a fluid molecule $l_m = 10^{-10} \text{ m} = 1 \text{ \AA}$

1 cm^3 of water: 10^{23} particles

mean free path: $10^{-8} \text{ m} = l_p$



Continuum Hypothesis

$$\vec{v}(P, t) = \frac{\sum_{\text{particles in SV}} \vec{v}_{\text{particles}}}{\sum_{\text{particles in SV}} 1}$$

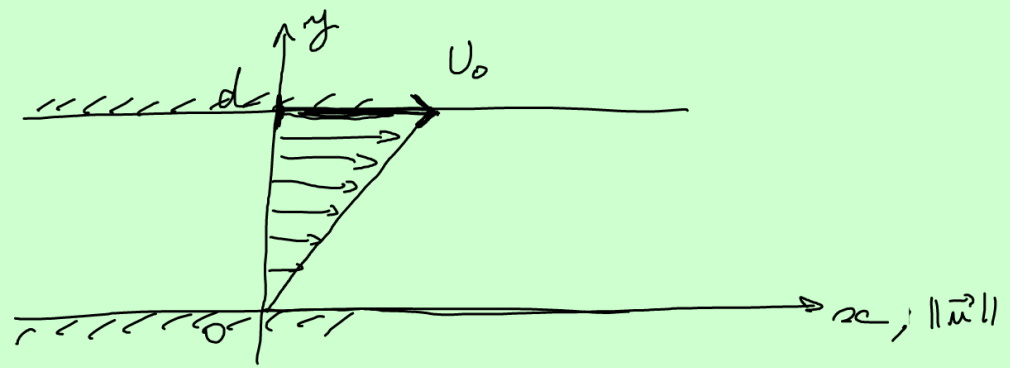
SV is "element" of fluid centered on P

$$\rho = \frac{\sum_{\text{particles in SV}} m_{\text{particle}}}{SV}$$

② Simple flows

Plane Couette flow:

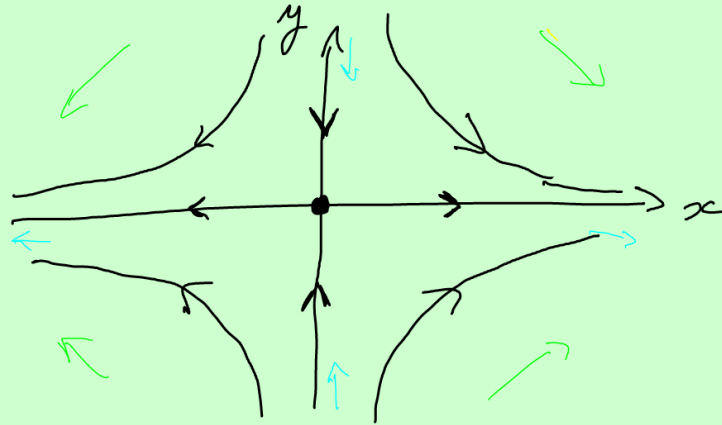
$$\vec{u} = \frac{U_0 y}{d} \vec{e}_x$$



Stagnation point flow:

$$\vec{u} = E x \vec{e}_x - E y \vec{e}_y$$

$E > 0$



④ Time-derivative

$\frac{\partial f}{\partial t}$: rate of change with time of f at \vec{x}

Euler

$$\frac{Df}{Dt} = \frac{df}{dt}(\vec{x}(t), t)$$

$$\approx \frac{\partial f}{\partial t} + \frac{\partial f}{\partial x} \underbrace{\frac{\partial x}{\partial t}}_u + \frac{\partial f}{\partial y} \underbrace{\frac{\partial y}{\partial t}}_v + \frac{\partial f}{\partial z} \underbrace{\frac{\partial z}{\partial t}}_w$$

$$= \frac{\partial f}{\partial t} + u \frac{\partial f}{\partial x} + v \frac{\partial f}{\partial y} + w \frac{\partial f}{\partial z}$$

$$= \frac{df}{dt} + \underbrace{(\vec{u} \cdot \vec{\nabla}) f}$$

: rate of change with time of f as we follow a particle as it passes through \vec{x}
Lagrange

(3) Particle paths

visualization using a single particle of a passive tracer.

Releasing a single particle at $t=0$ and $\vec{x} = \vec{x}_0$

$$\frac{d\vec{x}}{dt} = \vec{u}(\vec{x}, t)$$

Example: $\vec{u} = E x \vec{e}_x - E y \vec{e}_y$

$$\Rightarrow \begin{cases} \frac{dx}{dt} = E x \\ \frac{dy}{dt} = -E y \end{cases}$$

$$\Rightarrow \begin{cases} x = x_0 e^{Et} \\ y = y_0 e^{-Et} \end{cases}$$

$$\Rightarrow x y = x_0 y_0$$

⑤ Streamline : line everywhere tangent to the velocity vector.

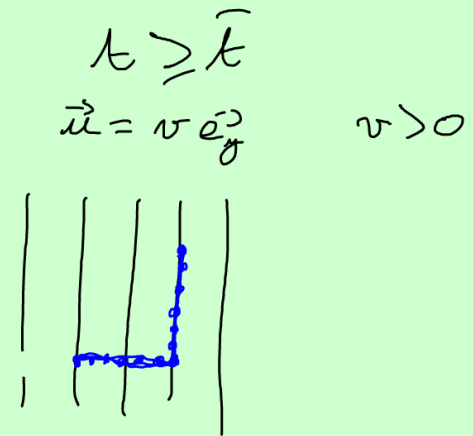
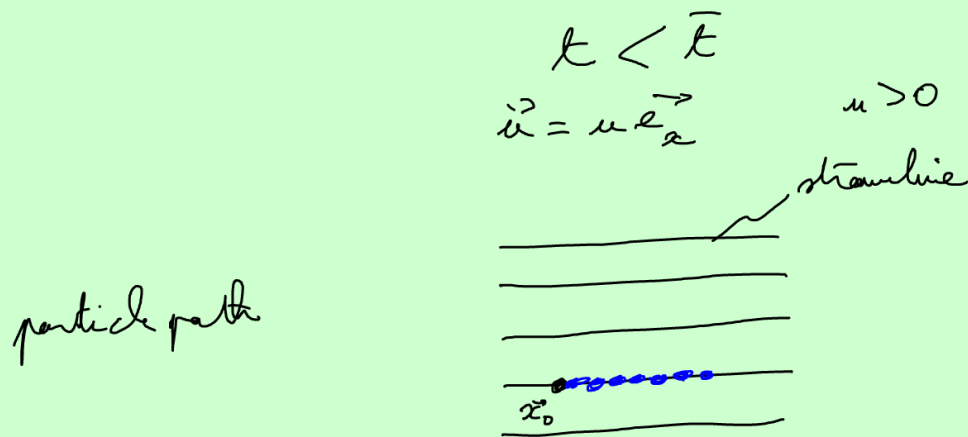
$$d\vec{x} = \vec{u} ds \quad s: \text{arclength along the streamline}$$

$$\Rightarrow \frac{d\vec{x}}{ds} = \vec{u}$$

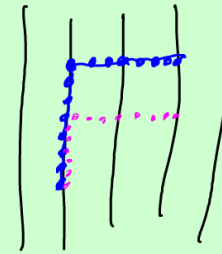
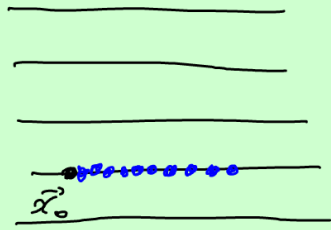
$$\Rightarrow \frac{dx}{u} = \frac{dy}{v} = \frac{dz}{w} = ds$$

If the flow is steady, particle paths and streamlines coincide.

⑥ Streakline : Continuous release of dye from $\vec{x} = \vec{x}_0$ from $t = t_0$ to $t = \bar{t}$

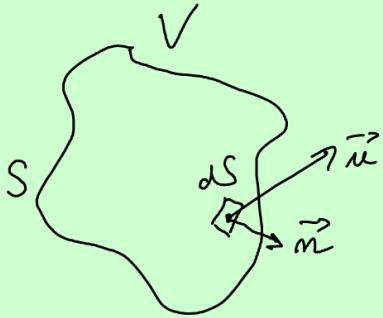


streakline



Lecture 2

① Mass conservation



V is a fixed volume (shape remains the same)

\vec{n} : unit outward pointing normal vector

total mass in V : $M_V = \int_V \rho \, dV$

fluid density

rate of change of the total mass in V with time: $\frac{dM_V}{dt} = \frac{d}{dt} \left(\int_V \rho \, dV \right)$

$\Rightarrow \frac{dM_V}{dt} = \int_V \frac{\partial \rho}{\partial t} \, dV$ because V is fixed

The total mass in V may change with time due to mass fluxes:

$$\frac{dM_V}{dt} = - \int_S \rho \vec{u} \cdot \vec{n} dS$$

$$\Rightarrow \int_V \frac{d\rho}{dt} dV = - \int_S \rho \vec{u} \cdot \vec{n} dS$$

$$\Rightarrow \int_V \frac{d\rho}{dt} dV = - \int_V \vec{\nabla} \cdot (\rho \vec{u}) dV \quad \text{divergence theorem}$$

$$\Rightarrow \int_V \left[\frac{d\rho}{dt} + \vec{\nabla} \cdot (\rho \vec{u}) \right] dV = 0$$

Because we did not say anything about the size of V , we can take V to be a blob of fluid.

$$\Rightarrow \left[\frac{d\rho}{dt} + \vec{\nabla} \cdot (\rho \vec{u}) \right] = 0 \quad \text{pointwise (everywhere in the macroscopic system).}$$

$$\Rightarrow \frac{d\rho}{dt} + \rho \vec{\nabla} \cdot \vec{u} + \vec{u} \cdot \vec{\nabla} \rho = 0$$

$$\Rightarrow \boxed{\frac{D\rho}{Dt} + \rho \vec{\nabla} \cdot \vec{u} = 0} \quad \text{continuity equation}$$

② Incompressibility conditions

$$\text{Constant density} \Rightarrow \rho \vec{\nabla} \cdot \vec{u} = 0$$

$$\Rightarrow \boxed{\vec{\nabla} \cdot \vec{u} = 0} \text{ incompressibility condition / constraint}$$

$$\text{Remember: } \vec{\nabla} \cdot (\vec{\nabla} \times \vec{\psi}) = 0 \text{ always}$$

$$\Rightarrow \vec{u} = \vec{\nabla} \times \vec{\psi} \leftarrow \text{streamfunction}$$

③ Two-dimensional flows

$$\vec{u} = u(x, y) \vec{e}_x + v(x, y) \vec{e}_y \rightarrow \vec{\psi} = \psi(x, y) \vec{e}_z$$

$$u = \frac{\partial \psi}{\partial y} \quad v = -\frac{\partial \psi}{\partial x}$$

3.1 Streamlines lines where $\psi = \text{const.}$

$$\begin{aligned} \vec{u} \cdot \vec{\nabla} \psi &= u \frac{\partial \psi}{\partial x} + v \frac{\partial \psi}{\partial y} \\ &= \frac{\partial \psi}{\partial y} \frac{\partial \psi}{\partial x} - \frac{\partial \psi}{\partial x} \frac{\partial \psi}{\partial y} \\ &= 0 \end{aligned}$$

$$\Rightarrow \vec{u} \perp \vec{\nabla} \psi$$

$$\bullet d\psi = 0 \Rightarrow \frac{\partial \psi}{\partial x} dx + \frac{\partial \psi}{\partial y} dy = 0$$

$(dx, dy) = d\vec{l}$ element of displacement along a streamline

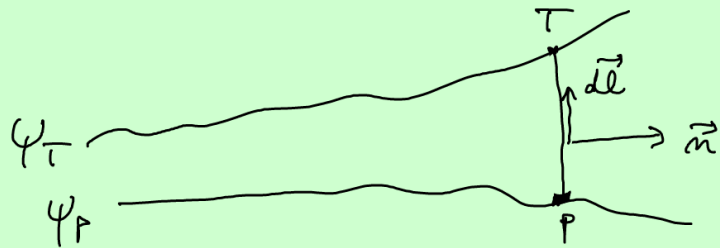
$$\Rightarrow -v dx + u dy = 0$$

$$\Rightarrow \vec{u} \times d\vec{l} = 0$$

$$\Rightarrow \vec{u} \parallel d\vec{l}$$

\Rightarrow streamlines are parallel to the velocity

3.2 Flux between streamlines



$$Q = \int_P^T \vec{u} \cdot \vec{n} ds$$

$$d\vec{l} = dx \vec{e}_x + dy \vec{e}_y \quad \swarrow$$

$$\vec{n} ds = dy \vec{e}_x - dx \vec{e}_y \quad \swarrow$$

$$= ds \left(\frac{dy}{ds} \vec{e}_x - \frac{dx}{ds} \vec{e}_y \right) \quad \swarrow$$

$$\Rightarrow Q = \int_P^T \left(u \frac{dy}{ds} - v \frac{dx}{ds} \right) ds$$

$$= \int_P^T \left(\frac{\partial \psi}{\partial y} \frac{dy}{ds} + \frac{\partial \psi}{\partial x} \frac{dx}{ds} \right) ds$$

$$= \int_P^T \frac{d\psi}{ds} ds$$

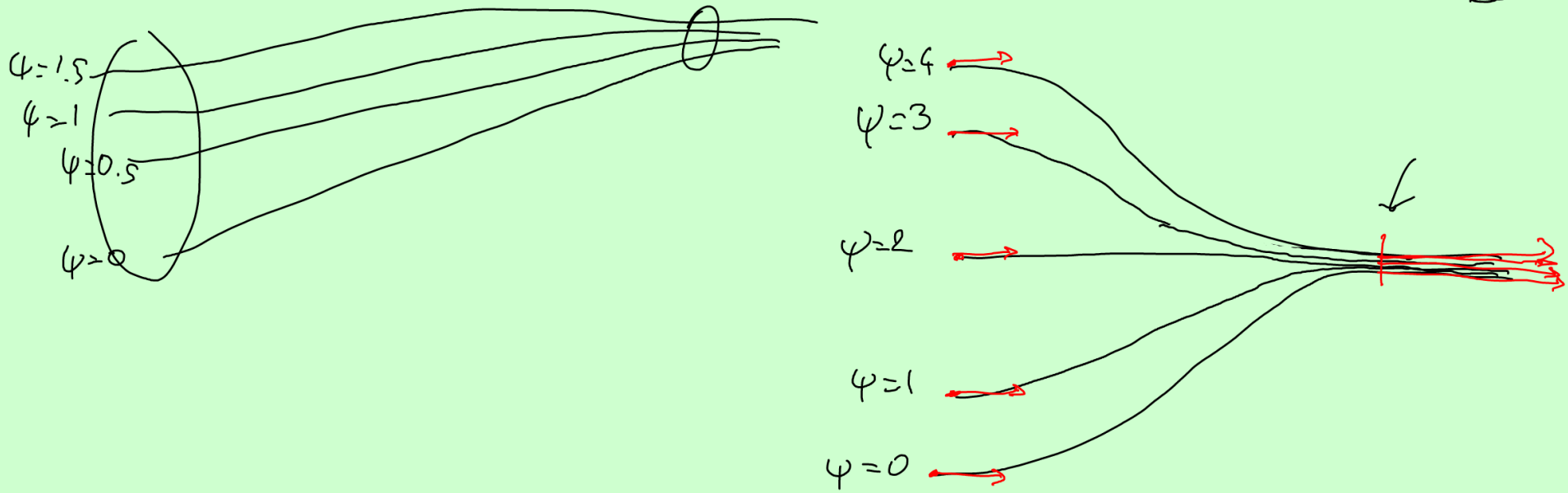
$$= \int_P^T d\psi$$

$$= \psi_T - \psi_P$$

$$\|\vec{n}\| = \left\| \frac{dy}{ds} \vec{e}_x - \frac{dx}{ds} \vec{e}_y \right\|$$

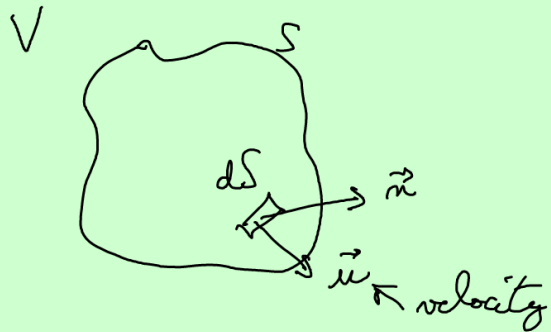
$$= \iint \vec{\nabla} \varphi$$

$$\mu = \frac{\partial \varphi}{\partial y}$$



Chapter 3

⊙ Equation of motion



V is fixed

\vec{n} : unit outward pointing normal vector

total momentum in V : $\int_V \vec{q} dV = \int_V \rho \vec{u} dV$

\uparrow
momentum density

rate of change of the total momentum in V with respect to time:

$$\frac{d}{dt} \int_V \rho \vec{u} dV \Rightarrow \int_V \frac{\partial}{\partial t} (\rho \vec{u}) dV$$

Newton's second law:

$$\left(\begin{array}{c} \text{rate of change of} \\ \text{momentum} \\ \text{in } V \end{array} \right) = \left(\begin{array}{c} \text{flux of momentum} \\ \text{through } S \end{array} \right) + \left(\begin{array}{c} \text{net force} \\ \text{acting on } V \end{array} \right)$$

\vec{I} \vec{II} \vec{III}

$$I_i = \int_V \frac{\partial}{\partial t} (\rho u_i) dV$$

$$II_i = - \int_S \rho q_i \frac{u_j n_j}{\rho} dS$$

$$= - \int_S \rho \vec{u} \cdot \vec{n} dS$$

$$= - \int_V \frac{\partial}{\partial x_j} (\rho_i u_j) dV$$

$$= - \int_V \frac{d}{dx_j} (\rho u_i u_j) dV$$

$$\vec{\Pi} = \int_V \vec{F}_{\text{body}} dV + \int_S \vec{F}_{\text{local}} dS$$

force densities

$$\vec{F}_{\text{body}} = \rho \vec{g} \quad (+ \text{other})$$

$$F_{\text{body},i} = \rho g_i$$

$$F_{\text{local},i} = n_j \tau_{ji}$$

$$\begin{aligned} \Rightarrow \int_S F_{\text{local},i} dS &= \int_S \tau_{ji} n_j dS \\ &= \int_V \frac{d}{dx_j} (\tau_{ji}) dV \end{aligned}$$

$$\begin{aligned} \int_S \vec{F}_{\text{local}} dS &= \int_S \vec{n} \cdot \vec{\tau} dS \\ &= \int_V \vec{\nabla} \cdot \vec{\tau} dV \end{aligned}$$

total stress tensor

$$\Rightarrow \int_V \frac{d}{dt} (\rho u_i) dV = - \int_V \frac{d}{dx_j} (\rho u_i u_j) dV + \int_V \rho g_i dV + \int_V \frac{d}{dx_j} (\tau_{ji}) dV$$

V can be as small as a blob of fluid:

$$\frac{d}{dt} (\rho u_i) + \frac{d}{dx_j} (\rho u_i u_j) = \rho g_i + \frac{d}{dx_j} (\tau_{ji}) \quad (1)$$

Mass conservation: $\frac{d\rho}{dt} + \frac{d}{dx_j} (\rho u_j) = 0$

$[\tau]_{ji}$

(1) $\Rightarrow \rho \frac{du_i}{dt} + \underbrace{u_i \left(\frac{d\rho}{dt} \right)} + \underbrace{u_i \left(\frac{d}{dx_j} (\rho u_j) \right)} + \rho u_j \frac{d}{dx_j} u_i = \rho g_i + \frac{d}{dx_j} (\tau_{ji})$

$\Rightarrow \rho \left[\frac{du_i}{dt} + u_j \frac{d}{dx_j} u_i \right] = \rho g_i + \frac{d}{dx_j} \tau_{ji}$

$\rho \left[\frac{d\vec{u}}{dt} + (\vec{u} \cdot \vec{\nabla}) \vec{u} \right] = \rho \vec{g} + \vec{\nabla} \cdot \bar{\tau}$

momentum equation

where $\bar{\tau}$ is the second rank tensor called

total stress tensor
to be specified by a "constitutive equation"

② Constitutive equations

2.1 Ideal fluid

$\vec{F}_{\text{total}} = -P \vec{n}$
total pressure

$\Rightarrow n_j \tau_{ji} = -P n_i$

$\Rightarrow \underline{\tau_{ij} = -P \delta_{ij}}$

($\tau_{ij} = -P$ if $j=i$, 0 otherwise)

$\bar{\tau} = \begin{pmatrix} -P & 0 & 0 \\ 0 & -P & 0 \\ 0 & 0 & -P \end{pmatrix}$

$$\Rightarrow \rho \left[\frac{\partial u_i}{\partial t} + u_j \frac{\partial}{\partial x_j} u_i \right] = \rho g_i + \frac{\partial}{\partial x_j} (-P \delta_{ji})$$

$$\Rightarrow \rho \left[\frac{\partial u_i}{\partial t} + u_j \frac{\partial}{\partial x_j} u_i \right] = \rho g_i - \frac{\partial P}{\partial x_i}$$

$$\rho \left[\frac{\partial \vec{u}}{\partial t} + (\vec{u} \cdot \nabla) \vec{u} \right] = \rho \vec{g} - \nabla P$$

Euler equation
(motion of an ideal fluid)

2.2 Newtonian fluid

$$\tau_{ji} = -P \delta_{ij} + 2\mu \left[E_{ij} - \frac{1}{3} \delta_{ij} \frac{\partial u_k}{\partial x_k} \right] \left(+ \mu_b \frac{\partial u_k}{\partial x_k} \dots \right)$$

total stress tensor

dynamic viscosity

incompressible fluid: $\nabla \cdot \vec{u} = 0$
 $\frac{\partial u_k}{\partial x_k} = 0$

viscous stress tensor

$$\bar{\sigma}$$

(• stress is a linear response to strain
• stress is isotropic)

$$\tau_{ji} = -P \delta_{ij} + 2\mu E_{ij}$$

$$K_{ij} = \frac{\partial u_i}{\partial x_j} = E_{ij} + \Omega_{ij}$$

symmetric antisymmetric

parenthesis

velocity
gradient
Tensor

$$E_{ij} = E_{ji}$$

$$E_{ij} = \frac{1}{2} (K_{ij} + K_{ji})$$

$$\Omega_{ij} = -\Omega_{ji}$$

$$\Omega_{ij} = \frac{1}{2} (K_{ij} - K_{ji}) \leftarrow$$

(*) 2D flow incompressible: $\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0$

$$\bar{K} = \begin{pmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{pmatrix} \quad \text{3 unknowns} \leftarrow$$

$-\frac{\partial u}{\partial x}$

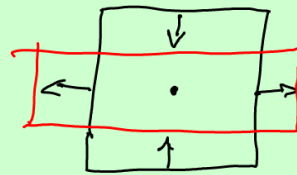
$$\bar{E} = \begin{pmatrix} a & b \\ b & -a \end{pmatrix}$$

$$\bar{\Omega} = \begin{pmatrix} 0 & c \\ -c & 0 \end{pmatrix}$$

$$\bullet \bar{E}_{a=1} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

$$\frac{\partial u}{\partial x} = 1$$

$$\frac{\partial v}{\partial y} = -1$$



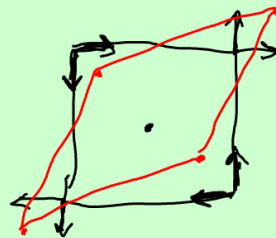
DEFORMATION

$$\bar{\Omega}_{a=1} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

$$\bullet \bar{E}_{b=1} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

$$\frac{\partial u}{\partial y} = 1$$

$$\frac{\partial v}{\partial x} = 1$$

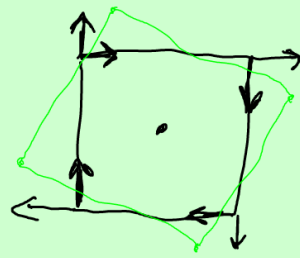


DEFORMATION

$$\bar{\mathcal{L}}_{C=1} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

$$\frac{\partial u}{\partial y} = 1$$

$$\frac{\partial v}{\partial x} = -1$$



SOLID BODY
ROTATION

\bar{E} \rightarrow deformations : strain rate tensor \leftarrow linked to forces

$\bar{\Omega}$ \rightarrow solid body rotations : vorticity tensor \leftarrow linked to torques

\ parentheses

$$\tau_{ij} = -P \delta_{ij} + 2\mu E_{ij}$$

$$= -P \delta_{ij} + \mu \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right)$$

$$\Rightarrow \rho \left[\frac{\partial u_i}{\partial t} + u_j \frac{\partial}{\partial x_j} u_i \right] = \rho g_i + \frac{\partial}{\partial x_j} \left[-P \delta_{ij} + \mu \frac{\partial u_i}{\partial x_j} + \mu \frac{\partial u_j}{\partial x_i} \right]$$

$$= \rho g_i - \frac{\partial P}{\partial x_i} + \mu \frac{\partial^2 u_i}{\partial x_j^2} + \mu \frac{\partial^2 u_j}{\partial x_i \partial x_j}$$

$\mu \frac{\partial}{\partial x_i} \frac{\partial u_j}{\partial x_j} = 0$ because of the incompressibility condition

$$\Rightarrow \rho \left[\frac{\partial u_i}{\partial t} + u_j \frac{\partial}{\partial x_j} u_i \right] = \rho g_i - \frac{\partial P}{\partial x_i} + \mu \frac{\partial^2 u_i}{\partial x_j^2}$$

$$\Rightarrow \boxed{\rho \left[\frac{\partial \vec{u}}{\partial t} + (\vec{u} \cdot \nabla) \vec{u} \right] = \rho \vec{g} - \nabla P + \mu \nabla^2 \vec{u}} \quad \text{Navier-Stokes equation}$$

$$\frac{\partial \vec{u}}{\partial t} + (\vec{u} \cdot \nabla) \vec{u} = \vec{g} - \frac{1}{\rho} \nabla P + \nu \nabla^2 \vec{u}$$

$\nu = \frac{\mu}{\rho}$ kinematic viscosity

Remark: no flow, no forces: $\rho \vec{g} - \nabla P_H = 0$
 \leftarrow hydrostatic pressure

$$\Rightarrow P_H = \rho \vec{g} \cdot \vec{x} + P_0 \quad \leftarrow \text{reference pressure}$$

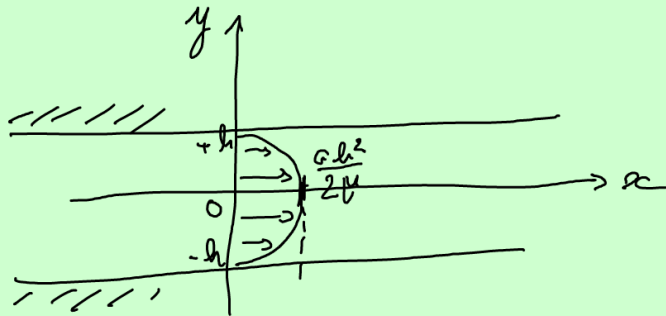
Let us write $P = P_H + p$
 \leftarrow total pressure
 \leftarrow hydrostatic pressure
 \leftarrow dynamic pressure

$$\hookrightarrow \rho \left[\frac{\partial \vec{u}}{\partial t} + (\vec{u} \cdot \nabla) \vec{u} \right] = - \nabla p + \mu \nabla^2 \vec{u} \quad \leftarrow$$

Chapter 4

① Plane Poiseuille flow

POISEUILLE



$$\leftarrow \nabla p = -G \vec{e}_x \quad G > 0$$

$$\uparrow \frac{\partial p}{\partial x} = -G$$

* Equations: Navier-Stokes in 2D, incompressibility condition

$$\begin{cases} \rho \frac{\partial u}{\partial t} + \rho u \frac{\partial u}{\partial x} + \rho v \frac{\partial u}{\partial y} = -\frac{\partial p}{\partial x} + \mu \frac{\partial^2 u}{\partial x^2} + \mu \frac{\partial^2 u}{\partial y^2} \\ \rho \frac{\partial v}{\partial t} + \rho u \frac{\partial v}{\partial x} + \rho v \frac{\partial v}{\partial y} = -\frac{\partial p}{\partial y} + \mu \frac{\partial^2 v}{\partial x^2} + \mu \frac{\partial^2 v}{\partial y^2} \\ \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0 \end{cases}$$

* BC: $y = -h$ $u=0$ $v=0$ ← no-slip ← impermeability
 $y = +h$ $u=0$ $v=0$

* Hypothesis: • steady flow $\frac{\partial}{\partial t} = 0$ ←
 • $v = 0$ ←

↳ Solution:
$$\begin{cases} \rho u \frac{\partial u}{\partial x} = -\frac{\partial p}{\partial x} + \mu \frac{\partial^2 u}{\partial x^2} + \mu \frac{\partial^2 u}{\partial y^2} \\ 0 = -\frac{\partial p}{\partial y} \\ \frac{\partial u}{\partial x} = 0 \end{cases} \quad \left| \quad y = \pm h, \quad u = v = 0 \right.$$

$$\Rightarrow \begin{cases} 0 = -\frac{\partial p}{\partial x} + \mu \frac{\partial^2 u}{\partial y^2} \\ 0 = \frac{\partial p}{\partial y} \\ \frac{\partial u}{\partial x} = 0 \end{cases} \Rightarrow \mu \frac{\partial^2 u}{\partial y^2} = \left[\frac{\partial p}{\partial x} = G \right] = G_1$$

varies with y only
varies with x only

$$\Rightarrow \mu \frac{\partial^2 u}{\partial y^2} = -G$$

$$\Rightarrow u = -\frac{G}{2\mu} y^2 + k_2 y + k_3$$

$$\text{BC: } y = -h, \quad u = 0 \quad \Rightarrow \quad -\frac{G h^2}{2\mu} - k_2 h + k_3 = 0$$

$$y = h, \quad u = 0 \quad \Rightarrow \quad -\frac{G h^2}{2\mu} + k_2 h + k_3 = 0$$

$$\Rightarrow k_2 = 0, \quad k_3 = \frac{G h^2}{2\mu}$$

$$\Rightarrow \boxed{u = \frac{G}{2\mu} (h^2 - y^2)}$$

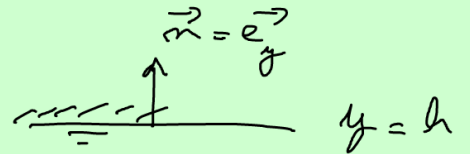
Force density exerted by the wall onto the fluid at $y = +h$

$$\vec{F}_{w \rightarrow f} = \vec{n} \cdot \vec{\tau} \Big|_{y=h}$$

$$= \vec{e}_y \cdot \vec{\tau} \Big|_{y=h}$$

$$\left(= \sum_{i=x,y} \tau_{yi} \Big|_{y=h} \vec{e}_i \right)$$

$$= \tau_{yx} \Big|_{y=h} \vec{e}_x + \tau_{yy} \Big|_{y=h} \vec{e}_y$$

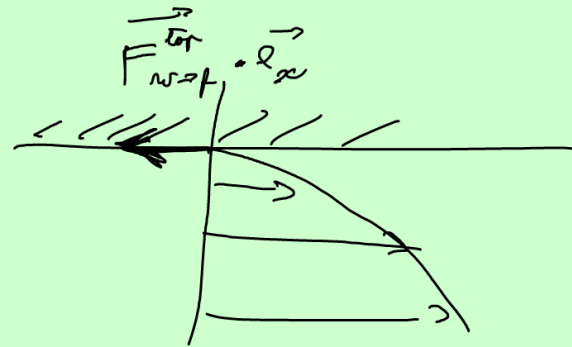


Let us look at τ_{yx} : $\tau_{yx} = \mu \left(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right)$

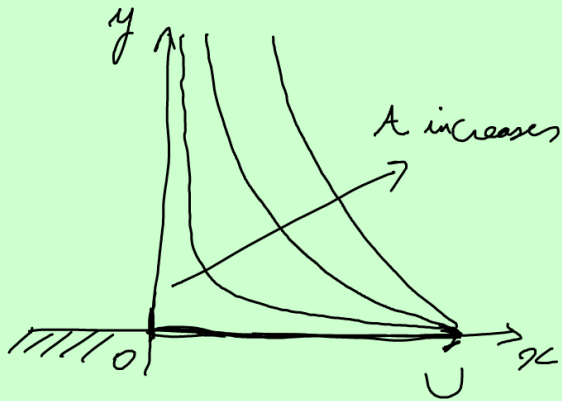
$$\vec{\tau} = 2\mu \vec{\mathbb{E}}(-P\vec{\mathbb{I}})$$

at $y=h$: $\tau_{yx}(h) = \mu \frac{\partial u}{\partial y}$

$\hookrightarrow \underline{F_{w \rightarrow f}^{\text{top}}} = -Gh \vec{e}_x (+ \vec{e}_y) = -Gh$



④ Stokes first problem



* BC: $y=0$: $u=U, v=0$
 $y \rightarrow \infty$: $u \rightarrow 0, v \rightarrow 0$

* Equations: NS + incompressibility

$$\begin{cases} \rho \frac{\partial u}{\partial t} + \rho u \frac{\partial u}{\partial x} + \rho v \frac{\partial u}{\partial y} = -\frac{\partial p}{\partial x} + \mu \frac{\partial^2 u}{\partial x^2} + \mu \frac{\partial^2 u}{\partial y^2} \\ \rho \frac{\partial v}{\partial t} + \rho u \frac{\partial v}{\partial x} + \rho v \frac{\partial v}{\partial y} = -\frac{\partial p}{\partial y} + \mu \frac{\partial^2 v}{\partial x^2} + \mu \frac{\partial^2 v}{\partial y^2} \\ \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0 \end{cases}$$

* IC: $t=0, u=0, v=0$

* Hypothesis: - $v = 0$

- $\vec{\nabla}_\perp = \vec{0}$ because the flow is entirely driven by the motion of the wall.

↳ Solutions:
$$\begin{cases} \rho \frac{\partial u}{\partial t} + \rho \mu \frac{\partial u}{\partial x} = \mu \frac{\partial^2 u}{\partial x^2} + \mu \frac{\partial^2 u}{\partial y^2} \\ \frac{\partial u}{\partial x} = 0 \end{cases}$$

$$\Rightarrow \rho \frac{\partial u}{\partial t} = \mu \frac{\partial^2 u}{\partial y^2}$$

$$\Rightarrow \boxed{\frac{\partial u}{\partial t} = \nu \frac{\partial^2 u}{\partial y^2}} \quad \text{heat equation (diffusion equation)}$$

2 methods: • separation of variables (cf MATH 3620, plane Couette flow starting)
• similarity solution

Similarity solution: $\eta = y t^{\frac{\alpha}{4\nu}}$ (similarity variable) $u(y, t) = f(\eta)$

$$\frac{\partial}{\partial t} = \frac{\partial}{\partial \eta} \frac{\partial \eta}{\partial t} \Rightarrow \frac{\partial}{\partial t} = \alpha t^{\alpha-1} y \frac{\partial}{\partial \eta}$$

$$\frac{\partial}{\partial y} = \frac{\partial}{\partial \eta} \frac{\partial \eta}{\partial y} \Rightarrow \frac{\partial}{\partial y} = t^{\frac{\alpha}{4\nu}} \frac{\partial}{\partial \eta}$$

$$\frac{\partial^2}{\partial y^2} = \frac{\partial}{\partial \eta} \left(t^{\frac{\alpha}{4\nu}} \frac{\partial}{\partial \eta} \right) \Rightarrow \frac{\partial^2}{\partial y^2} = t^{\frac{\alpha}{2\nu}} \frac{\partial^2}{\partial \eta^2}$$

$$\frac{\partial u}{\partial t} = \nu \frac{\partial^2 u}{\partial y^2} \Rightarrow a t^{a-1} y \frac{df}{dy} = \nu t^{2a} \frac{\partial^2 f}{\partial y^2}$$

$$\Rightarrow \frac{\partial^2 f}{\partial y^2} = \frac{a t^{-a-1} y}{\nu} \frac{df}{dy} \leftarrow$$

We could turn this equation into an equation on one variable (η), if:

$$\boxed{t^{-a-1} y = \eta} = y t^a$$

$$\Rightarrow t^{-a-1} = t^a$$

$$\Rightarrow t^{-2a-1} = 1$$

$$\Rightarrow -2a-1 = 0$$

$$\Rightarrow a = -\frac{1}{2}$$

$$\hookrightarrow \boxed{\frac{d^2 f}{d\eta^2} = -\frac{1}{2} \frac{\eta}{\nu} \frac{df}{d\eta}}$$

ODE of one variable

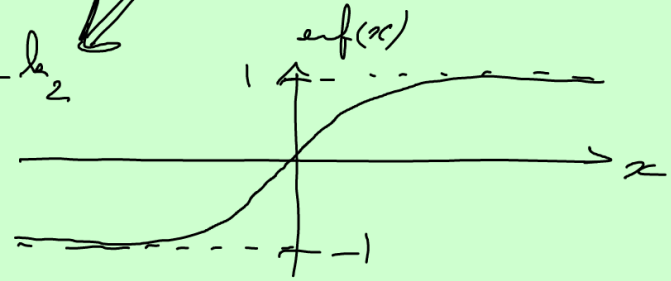
$$\begin{aligned} \eta &= y t^{-1/2} \\ &= \frac{y}{\sqrt{t}} \end{aligned}$$

ν : kinematic viscosity

$$f'' = -\frac{1}{2} \frac{\eta}{\sqrt{v}} f' \Rightarrow f' = k_1 \exp\left(-\frac{\eta^2}{4v}\right)$$

$$\Rightarrow f = k_1 \int_0^{\eta} \exp\left(-\frac{\xi^2}{4v}\right) d\xi + k_2$$

$$\text{error function} \uparrow \text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x \exp\left(-\frac{y^2}{4v}\right) dy$$



change of variables:

$$\eta = \frac{\xi}{2\sqrt{v}}$$

$$\Rightarrow \text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^{2\sqrt{v}x} \exp\left(-\frac{\xi^2}{4v}\right) \frac{d\xi}{2\sqrt{v}}$$

$$= \frac{1}{\sqrt{\pi v}} \int_0^{2\sqrt{v}x} \exp\left(-\frac{\xi^2}{4v}\right) d\xi$$

$$\eta = 2\sqrt{v}x \Rightarrow \text{erf}\left(\frac{\eta}{2\sqrt{v}}\right) = \frac{1}{\sqrt{\pi v}} \int_0^{\eta} \exp\left(-\frac{\xi^2}{4v}\right) d\xi$$

$$\Rightarrow f = k_1 \sqrt{\pi v} \text{erf}\left(\frac{\eta}{2\sqrt{v}}\right) + k_2$$

$$\Rightarrow f = k_3 \text{erf}\left(\frac{\eta}{2\sqrt{v}}\right) + k_2$$

BC: $\eta = 0 : u = U$

$\eta \rightarrow \infty : u \rightarrow 0$

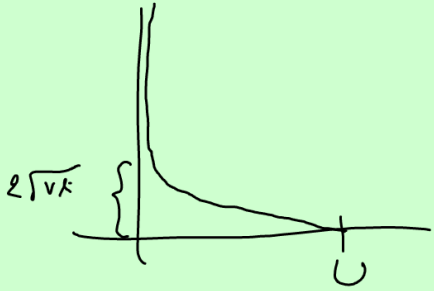
$$u = k_3 \text{erf}\left(\frac{\eta}{2\sqrt{v}}\right) + k_2$$

$$\eta = 0 \rightarrow k_2 = U$$

$$\eta \rightarrow \infty : k_3 + k_2 = 0 \Rightarrow k_3 = -U$$

$$\Rightarrow \boxed{u = U \left[1 - \operatorname{erf}\left(\frac{y}{2\sqrt{\nu t}}\right) \right]} \leftarrow$$

Remember: IC: $t=0, u=0 \rightarrow$ automatically satisfied which validates the similarity variable approach



$$\left(u \ll U \Rightarrow \frac{y}{2\sqrt{\nu t}} \gg 1 \right)$$

$$\Rightarrow y \gg \underline{2\sqrt{\nu t}}$$

$$\operatorname{erf}\left(\frac{y}{2\sqrt{\nu t}}\right) \approx 0.99 \Rightarrow \underline{u \approx 0.01 U} \text{ for } y \gg 4\sqrt{\nu t}$$

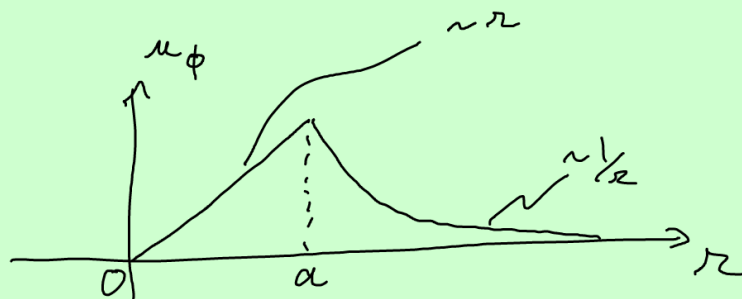
We can define the thickness of the viscous boundary layer by using the 99% criterion:

$$\underline{\delta_{99} = 4\sqrt{\nu t}}$$

Chapter 5

② The Rankine vortex

RANKINE



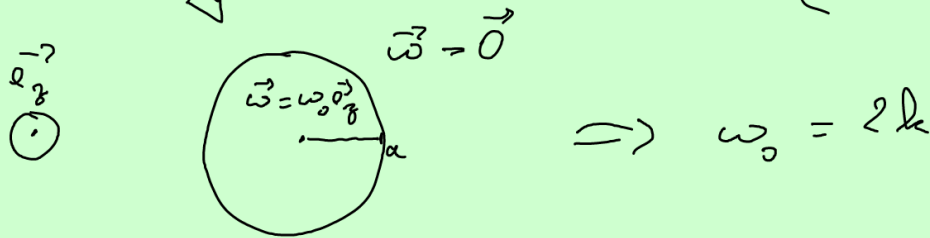
$$\vec{u} = kr \vec{e}_\phi \quad r \leq a$$

$$\vec{u} = \frac{ka^2}{r} \vec{e}_\phi \quad r > a$$

vorticity: $\vec{\omega} = \vec{\nabla} \times \vec{u}$

2D, velocity in \vec{e}_ϕ only:
$$\vec{\omega} = \begin{pmatrix} 0 \\ 0 \\ \frac{1}{r} \frac{d}{dr}(r u_\phi) \end{pmatrix}$$

$$\Rightarrow \vec{\omega} = \begin{cases} 2k \vec{e}_z & \text{for } r \leq a \\ \vec{0} & \text{for } r > a \end{cases}$$



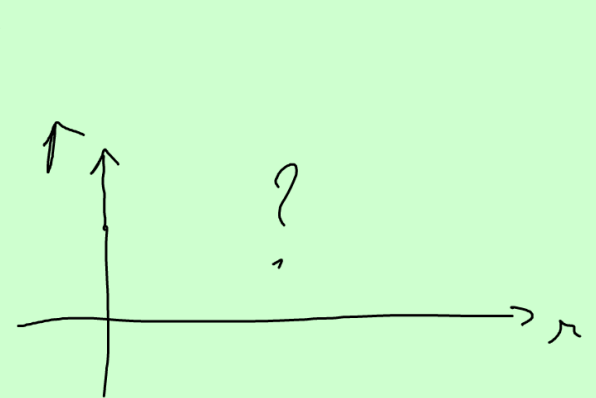
We can define the Rankine vortex by:

$$\vec{u} = \begin{cases} \frac{\omega_0 r}{2} \vec{e}_\phi & r \leq a \\ \frac{\omega_0 a^2}{2r} \vec{e}_\phi & r > a \end{cases}$$

An interesting calculation involves the pressure:

$$\vec{NS} \cdot \vec{e}_r : \rho \frac{u_\phi^2}{r} = \frac{dp}{dr}$$

find the pressure



3 Line / point vortices

around the Rankine vortex:

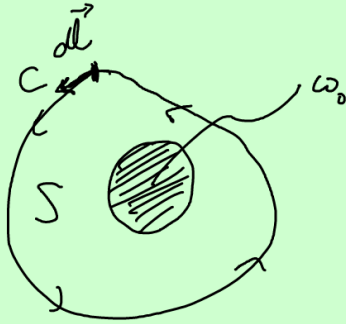
$$\int_S \vec{\omega} \cdot \vec{n} dS = \pi a^2 \omega_0$$

S sufficiently large compared to the size of the vortex

By Stokes theorem:

$$\int_S \vec{\omega} \cdot \vec{n} dS = \oint_C \vec{u} \cdot d\vec{l} = \pi a^2 \omega_0$$

$= \Gamma$ circulation



$$\Gamma = \pi a^2 \omega_0$$

Taking $a \rightarrow 0$ but keeping Γ finite leads to a point vortex (line vortex in 3D)
 \hookrightarrow potential flow theory

5 Vorticity equation

$$\rho \left[\frac{\partial \vec{u}}{\partial t} + (\vec{u} \cdot \nabla) \vec{u} \right] = -\nabla p + \mu \nabla^2 \vec{u} + \vec{F}$$

$$\begin{aligned} \cdot \vec{u} \times (\nabla \times \vec{u}) \Big|_i &= \varepsilon_{ijk} u_j (\nabla \times \vec{u})_k \\ &= \varepsilon_{ijk} u_j \varepsilon_{klm} \frac{\partial}{\partial x_l} u_m \\ &= \varepsilon_{kij} \varepsilon_{klm} u_j \frac{\partial}{\partial x_l} u_m \\ &= (\delta_{il} \delta_{jm} - \delta_{im} \delta_{jl}) u_j \frac{\partial}{\partial x_l} u_m \\ &= u_j \frac{\partial}{\partial x_i} u_j - u_j \frac{\partial}{\partial x_j} u_i \\ &= \frac{1}{2} \frac{\partial}{\partial x_i} (u_j^2) - u_j \frac{\partial}{\partial x_j} u_i \\ &= \frac{1}{2} \nabla (\vec{u}^2) \Big|_i - (\vec{u} \cdot \nabla) \vec{u} \Big|_i \end{aligned}$$

$$\text{In NS: } \rho \left[\frac{\partial \vec{u}}{\partial t} + \frac{1}{2} \nabla (\vec{u}^2) - \vec{u} \times \vec{\omega} \right] = -\nabla p + \mu \nabla^2 \vec{u} + \vec{F}$$

$$\Rightarrow \rho \left[\frac{\partial \vec{u}}{\partial t} - \vec{u} \times \vec{\omega} \right] = -\nabla \left(p + \frac{1}{2} \rho \vec{u}^2 \right) + \mu \nabla^2 \vec{u} + \vec{F}$$

$$\text{Taking the curl: } \rho \left[\frac{\partial \vec{\omega}}{\partial t} - \nabla \times \vec{u} \times \vec{\omega} \right] = \vec{0} + \mu \nabla^2 \vec{\omega} + \vec{0}$$

we take these forces to derive from a potential

$$\vec{\nabla} \cdot \vec{\nabla} V = \vec{\nabla} \cdot \vec{\nabla} V$$

$$\vec{\nabla} \times \vec{\nabla} V = \vec{\nabla} \times \vec{\nabla} V = \vec{0}$$

$$\begin{aligned} \left. \vec{\nabla} \cdot (\vec{u} \times \vec{\omega}) \right|_i &= \epsilon_{ijk} \frac{\partial}{\partial x_j} (\vec{u} \times \vec{\omega})_k \\ &= \epsilon_{ijk} \frac{\partial}{\partial x_j} (\epsilon_{klm} u_l \omega_m) \\ &= \epsilon_{kij} \epsilon_{klm} \frac{\partial}{\partial x_j} (u_l \omega_m) \\ &= (\delta_{il} \delta_{jm} - \delta_{im} \delta_{jl}) \frac{\partial}{\partial x_j} (u_l \omega_m) \\ &= \frac{\partial}{\partial x_j} (u_i \omega_j) - \frac{\partial}{\partial x_j} (u_j \omega_i) \\ &= u_i \frac{\partial \omega_j}{\partial x_j} + \omega_j \frac{\partial u_i}{\partial x_j} - u_j \frac{\partial \omega_i}{\partial x_j} - \omega_i \frac{\partial u_j}{\partial x_j} \\ &= (\vec{\omega} \cdot \vec{\nabla}) \vec{u} \Big|_i - (\vec{u} \cdot \vec{\nabla}) \vec{\omega} \Big|_i \end{aligned}$$

$\frac{\partial \omega_j}{\partial x_j}$ and $\frac{\partial u_j}{\partial x_j}$ are $= 0$ incompressible $\vec{\nabla} \cdot \vec{u} = 0$

$\hookrightarrow \rho \left[\frac{\partial \vec{\omega}}{\partial t} + (\vec{u} \cdot \vec{\nabla}) \vec{\omega} \right] = \rho (\vec{\omega} \cdot \vec{\nabla}) \vec{u} + \mu \vec{\nabla}^2 \vec{\omega}$

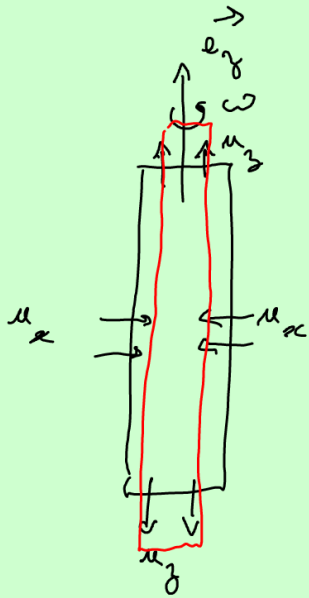
VORTICITY EQUATION

rate of change with time of vorticity \uparrow $\frac{\partial \vec{\omega}}{\partial t}$
 advection of vorticity \uparrow $(\vec{u} \cdot \vec{\nabla}) \vec{\omega}$
 vortex stretching \uparrow $(\vec{\omega} \cdot \vec{\nabla}) \vec{u}$
 dissipation of vorticity due to viscous effects \uparrow $\mu \vec{\nabla}^2 \vec{\omega}$

To understand $\rho(\vec{\omega} \cdot \vec{\nabla}) \vec{u}$, let us consider $\vec{\omega} = \omega \vec{e}_z$

roticity eq. \vec{e}_z $\rho \left[\frac{d\omega}{dt} + (\vec{u} \cdot \vec{\nabla}) \omega \right] = \rho \omega \frac{du_z}{dz} + \mu \vec{\nabla}^2 \omega$

Let us focus on $\rho(\vec{\omega} \cdot \vec{\nabla}) \vec{u}$: $\frac{d\omega}{dt} = \omega \frac{du_z}{dz} \Rightarrow \frac{1}{\omega} \frac{d\omega}{dt} = \frac{du_z}{dz}$



$\frac{du_z}{dz} > 0 \Rightarrow \frac{1}{\omega} \frac{d\omega}{dt} > 0 \Rightarrow |\omega| > 0$

7 Kelvin circulation theorem

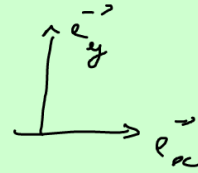
$\Gamma = \oint_C \vec{u} \cdot d\vec{l}$ circulation

inviscid flow ($\nu=0$), incompressible flow, forces derive from a potential

$\frac{d\Gamma}{dt} = 0$

Chapter 6: Dynamic similarity

$$\rho, \mu \rightarrow U$$



$$NS: \rho \left[\frac{d\vec{u}}{dt} + (\vec{u} \cdot \nabla) \vec{u} \right] = -\nabla p + \mu \nabla^2 \vec{u}$$

$$\text{incompressibility: } \nabla \cdot \vec{u} = 0$$

$$BC: x \rightarrow \infty \quad \vec{u} = U \vec{e}_x$$

$$x = a \quad \vec{u} = \vec{0}$$

Non-dimensionalization:

$$\vec{x} = a \vec{x}^*$$

$$[x] = L$$

$$[a] = L$$

$$[x^*] = 1 \leftarrow \text{non-dimensional}$$

$$\vec{u} = U \vec{u}^*$$

$$[u] = L \cdot T^{-1}$$

$$[U] = L \cdot T^{-1}$$

$$[u^*] = 1$$

$$t = \frac{a}{U} t^* \rightarrow \left[\frac{a}{U} \right] = T$$

$$p = \frac{P}{\rho} p^*$$

NOT the total pressure, but a pressure scale.

$$\nabla \rightarrow \frac{\partial}{\partial x} \quad \frac{\partial}{\partial y} \quad \frac{\partial}{\partial z}$$

$$\frac{\partial}{\partial (ax^*)}$$

$$\frac{\partial}{a \partial x^*}$$

$$\frac{1}{a} \frac{\partial}{\partial x^*}$$

$$\frac{1}{a} \nabla^*$$

$$\vec{\nabla} \cdot \vec{u} = 0 \Rightarrow \frac{1}{\alpha} \vec{\nabla}^* \cdot (U \vec{u}^*) = 0$$

$$\Rightarrow \frac{U}{\alpha} \vec{\nabla}^* \cdot \vec{u}^* = 0$$

$$\Rightarrow \vec{\nabla}^* \cdot \vec{u}^* = 0$$

$$\rho \left[\frac{d\vec{u}}{dt} + (\vec{u} \cdot \nabla) \vec{u} \right] = -\vec{\nabla} p + \mu \vec{\nabla}^2 \vec{u} \Rightarrow \rho \left[\frac{U^2}{\alpha} \frac{d\vec{u}^*}{dt^*} + \frac{U^2}{\alpha} (\vec{u}^* \cdot \vec{\nabla}^*) \vec{u}^* \right] = -\frac{\rho}{\alpha} \vec{\nabla}^* p + \mu \frac{U}{\alpha^2} \vec{\nabla}^{*2} \vec{u}^*$$

$$\Rightarrow \rho \frac{U^2}{\alpha} \left[\frac{d\vec{u}^*}{dt^*} + (\vec{u}^* \cdot \vec{\nabla}^*) \vec{u}^* \right] = -\frac{\rho}{\alpha} \vec{\nabla}^* p + \mu \frac{U}{\alpha^2} \vec{\nabla}^{*2} \vec{u}^*$$

$$\Rightarrow \frac{d\vec{u}^*}{dt^*} + (\vec{u}^* \cdot \vec{\nabla}^*) \vec{u}^* = -\frac{\rho}{\rho U^2} \vec{\nabla}^* p + \frac{\mu}{\rho U \alpha} \vec{\nabla}^{*2} \vec{u}^*$$

$\left[\frac{\mu}{\rho U \alpha} \right] = 1$, therefore it called
a dimensionless group
or number.

The Reynolds number: $Re = \frac{\rho U \alpha}{\mu}$

$Re = \frac{\text{inertia}}{\text{viscous effects}}$

$$l = \left(\rho \right) + \alpha \left(\frac{d}{dt} \right) + \dots$$

$$\Rightarrow \frac{\partial \vec{u}^*}{\partial t^*} + (\vec{u}^* \cdot \vec{\nabla}^*) \vec{u}^* = -\frac{p}{\rho U^2} \vec{\nabla}^* p^* + \frac{1}{Re} \vec{\nabla}^{*2} \vec{u}^*$$

case 1: $P = \rho U^2$

$$\frac{d \vec{u}^*}{dt^*} + (\vec{u}^* \cdot \vec{\nabla}^*) \vec{u}^* = -\vec{\nabla}^* p^* + \frac{1}{Re} \vec{\nabla}^{*2} \vec{u}^*$$

case 2: $P = \frac{\mu U}{a}$

$$Re \left[\frac{d \vec{u}^*}{dt^*} + (\vec{u}^* \cdot \vec{\nabla}^*) \vec{u}^* \right] = -\vec{\nabla}^* p^* + \vec{\nabla}^{*2} \vec{u}^*$$

BC: $r^* \rightarrow \infty \quad \vec{u}^* = \vec{e}_z$
 $r^* = 1 \quad \vec{u}^* = \vec{0}$

Chapter 7: Potential flows

Lecture 9

2D incompressible and irrotational flows:

$$\vec{\nabla} \cdot \vec{u} = 0$$

$$\vec{\nabla} \times \vec{u} = 0$$

* incompressible flow: $\vec{\nabla} \cdot \vec{u} = 0$

streamfunction ψ : $u = \frac{\partial \psi}{\partial y}$, $v = -\frac{\partial \psi}{\partial x}$

automatically satisfies the incompressibility condition

irrotationality $\vec{\nabla} \times \vec{u} = 0 \Rightarrow \frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} = 0$

$$\Rightarrow -\frac{\partial^2 \psi}{\partial x^2} - \frac{\partial^2 \psi}{\partial y^2} = 0$$

$$\Rightarrow \boxed{\vec{\nabla}^2 \psi = 0}$$

$$\vec{u} = \vec{\nabla} \psi$$

* irrotationality condition: $\vec{\nabla} \times \vec{u} = 0$

velocity potential: ϕ : $u = \frac{\partial \phi}{\partial x}$, $v = \frac{\partial \phi}{\partial y}$

$$\vec{\nabla} \times (\vec{\nabla} \phi) = \vec{0}$$

potential

incompressibility condition: $\vec{\nabla} \cdot \vec{u} = 0 \Rightarrow \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0$

$$\Rightarrow \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0$$

$$\Rightarrow \boxed{\vec{\nabla}^2 \phi = 0}$$

$$\vec{u} = \vec{\nabla} \phi$$

$$u = \frac{\partial \varphi}{\partial x} = \frac{\partial \varphi}{\partial y}$$

$$v = \frac{\partial \varphi}{\partial y} = - \frac{\partial \varphi}{\partial x}$$

Cauchy - Riemann
equations

Complex analysis: $\frac{df}{dx} = \lim_{\delta x \rightarrow 0} \frac{f(x+\delta x) - f(x)}{\delta x}$

$$\frac{df}{dz} = \lim_{|\delta z| \rightarrow 0} \frac{f(z+\delta z) - f(z)}{\delta z}$$

$$z = x + iy$$

↖ has to take the same value no matter the direction of δz .

$$f: \mathbb{C} \mapsto \mathbb{C}$$

$$f(z) = g(x, y) + i h(x, y)$$

$$g: \mathbb{R}^2 \mapsto \mathbb{R}$$

$$h: \mathbb{R}^2 \mapsto \mathbb{R}$$

$$\frac{df}{dz} = \frac{\partial g}{\partial x} + i \frac{\partial h}{\partial x} \quad \leftarrow \text{in the } \delta x \text{ direction}$$

$$\frac{df}{dz} = \frac{\partial g}{i \partial y} + i \frac{\partial h}{i \partial y} \quad \leftarrow \text{in the } i \delta y \text{ direction}$$

$$= \frac{\partial h}{\partial y} - i \frac{\partial g}{\partial y} \quad \leftarrow$$

for f to be differentiable,
we need

$$\frac{\partial g}{\partial x} + i \frac{\partial h}{\partial x} = \frac{\partial h}{\partial y} - i \frac{\partial g}{\partial y}$$

$$\Rightarrow \begin{cases} \frac{\partial g}{\partial x} = \frac{\partial h}{\partial y} \\ \frac{\partial h}{\partial x} = - \frac{\partial g}{\partial y} \end{cases}$$

Based on this little complex analysis detour, we can introduce the complex potential:

$$w = \varphi + i\psi$$

↖ Complex potential
↑ velocity potential
↖ streamfunction

w is complex differentiable \Rightarrow the flow represented by φ and ψ is incompressible and irrotational

$$\frac{dw}{dz} = \frac{\partial \varphi}{\partial x} + i \frac{\partial \psi}{\partial x}$$

$$= u - iv$$

(what about the $i\delta y$ direction!)

$$\overline{\frac{dw}{dz}} = u + iv$$

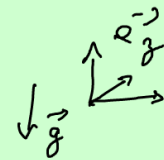
↖ $\bar{\cdot}$ complex conjugate

The Bernoulli equations

Inviscid flow \rightarrow Euler equation

$$\rho \left[\frac{d\vec{u}}{dt} + (\vec{u} \cdot \nabla) \vec{u} \right] = -\nabla P - \rho g \vec{e}_z$$

$$\Rightarrow \rho \left[\frac{d\vec{u}}{dt} - \vec{u} \times \vec{\omega} \right] = -\nabla \left(P + \frac{1}{2} \rho \vec{u}^2 \right) - \rho g \vec{e}_z$$



$$\Rightarrow \boxed{\rho \left[\frac{\partial \vec{u}}{\partial t} - \vec{u} \times \vec{\omega} \right] = -\vec{\nabla} \left(P + \frac{1}{2} \rho \vec{u}^2 + \rho g z \right)}$$

case 1: steady, irrotational

$$\Rightarrow \vec{\nabla} \left(P + \frac{1}{2} \rho \vec{u}^2 + \rho g z \right) = \vec{0}$$

$$\Rightarrow P + \frac{1}{2} \rho \vec{u}^2 + \rho g z = \text{const}$$

case 2: steady, (along a streamline) hypothesis to come later in calculation ←

$$\rho \vec{u} \times \vec{\omega} = \vec{\nabla} \left(P + \frac{1}{2} \rho \vec{u}^2 + \rho g z \right)$$

$$\Rightarrow \rho \vec{u} \cdot (\vec{u} \times \vec{\omega}) = \vec{u} \cdot \vec{\nabla} \left(P + \frac{1}{2} \rho \vec{u}^2 + \rho g z \right)$$

$$\Rightarrow 0 = \vec{u} \cdot \vec{\nabla} \left(P + \frac{1}{2} \rho \vec{u}^2 + \rho g z \right)$$

$$\Rightarrow P + \frac{1}{2} \rho \vec{u}^2 + \rho g z = \text{const}(\psi) \text{ in the direction of } \vec{u} \text{ along a streamline}$$

case 3: unsteady, irrotational

$$\rho \frac{\partial \vec{u}}{\partial t} = -\vec{\nabla} \left(P + \frac{1}{2} \rho \vec{u}^2 + \rho g z \right)$$

$$\text{irrotational} \Rightarrow \vec{u} = \vec{\nabla} \psi$$

$$\Rightarrow \rho \frac{\partial \vec{\nabla} \psi}{\partial t} = \vec{\nabla} \left(\rho \frac{d\psi}{dt} \right) = -\vec{\nabla} \left(P + \frac{1}{2} \rho \vec{u}^2 + \rho g z \right)$$

$$\Rightarrow \vec{\nabla} \left(\rho \frac{d\psi}{dt} + P + \frac{1}{2} \rho \vec{u}^2 + \rho g z \right) = 0$$

$$\Rightarrow \rho \frac{d\varphi}{dt} + P + \frac{1}{2} \rho \vec{u}^2 + \rho g z = \text{const}(t)$$

Lecture 19: High Re flows

$$\frac{\partial \vec{u}^*}{\partial t^*} + (\vec{u}^* \cdot \nabla^*) \vec{u}^* = -\nabla^* p^* + \frac{1}{\text{Re}} \nabla^{*2} \vec{u}^*$$

Even if $\text{Re} \gg 1$, we should not neglect this term
(singular perturbations)

Boundary layers will develop where $\nabla^{*2} \vec{u}^* \sim \text{Re}$ in such a way that $\frac{1}{\text{Re}} \nabla^{*2} \vec{u}^*$ enters the dominant balance (and both boundary conditions can be applied).

In the boundary layer: $\rho (\vec{u} \cdot \nabla) \vec{u} \sim \mu \nabla^2 \vec{u}$

$$\Rightarrow \frac{\rho U^2}{L} \sim \frac{\mu U}{\delta^2}$$

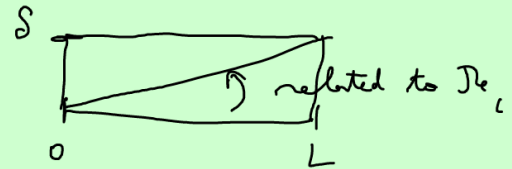
\uparrow
advective length
 \leftarrow thickness of the boundary layer.

$$\Rightarrow \delta^2 \sim \frac{\mu L}{\rho U}$$

$$\Rightarrow \delta \sim L \sqrt{\frac{\mu}{\rho U L}}$$

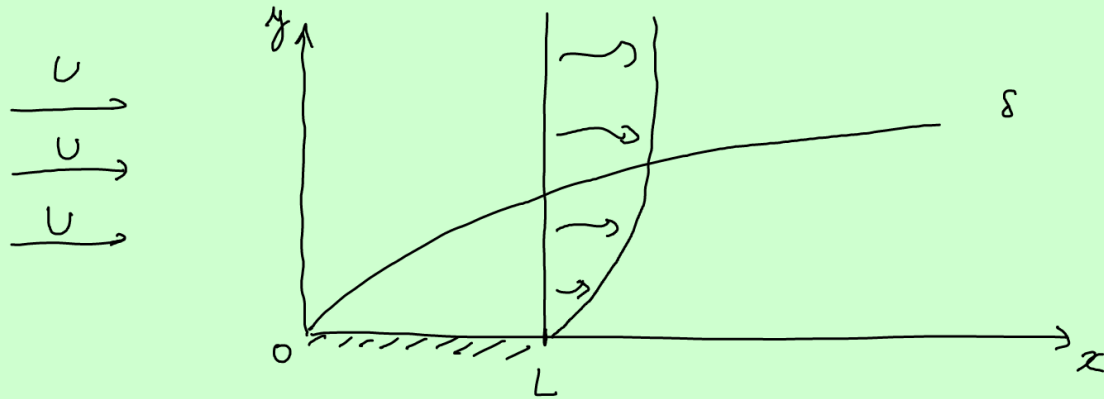
$$\Rightarrow \delta \sim L \text{Re}_L^{-1/2}$$

$$\frac{\delta}{L} \sim \text{Re}_L^{-1/2}$$



Blasius boundary layer:

(Prandtl & Blasius 1903)



- Hypothesis:
- 2D
 - steady
 - High Re
- $$\varepsilon = \frac{\delta}{L} \ll 1$$

Equations:

$$\begin{cases} \rho u \frac{\partial u}{\partial x} + \rho v \frac{\partial u}{\partial y} = -\frac{\partial p}{\partial x} + \mu \frac{\partial^2 u}{\partial x^2} + \mu \frac{\partial^2 u}{\partial y^2} \\ \rho u \frac{\partial v}{\partial x} + \rho v \frac{\partial v}{\partial y} = -\frac{\partial p}{\partial y} + \mu \frac{\partial^2 v}{\partial x^2} + \mu \frac{\partial^2 v}{\partial y^2} \\ \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0 \end{cases}$$

3 equations, 3 unknowns (u, v, p)
2D (x, y)

BC:

$$\begin{cases} y=0 & u=v=0 \\ y \rightarrow \infty & u \rightarrow U \quad v \rightarrow 0 \end{cases}$$

Nondimensionalization:

$$\begin{aligned} x &= L x^* \\ y &= \delta y^* = \varepsilon L y^* \\ u &= U u^* \\ v &= \varepsilon U v^* \quad (\text{incompressibility}) \\ p &= \rho U^2 p^* \end{aligned}$$

$$\begin{cases} \frac{\rho U^2}{L} [u^* \frac{\partial u^*}{\partial x^*} + v^* \frac{\partial u^*}{\partial y^*}] = - \frac{\rho U^2}{L} \frac{\partial p^*}{\partial x^*} + \frac{\mu U}{L^2} \frac{\partial^2 u^*}{\partial x^{*2}} + \frac{\mu U}{\varepsilon^2 L^2} \frac{\partial^2 u^*}{\partial y^{*2}} \\ \frac{\rho \varepsilon U^2}{L} [u^* \frac{\partial v^*}{\partial x^*} + v^* \frac{\partial v^*}{\partial y^*}] = - \frac{\rho U^2}{\varepsilon L} \frac{\partial p^*}{\partial y^*} + \frac{\mu \varepsilon U}{L^2} \frac{\partial^2 v^*}{\partial x^{*2}} + \frac{\mu U}{\varepsilon L^2} \frac{\partial^2 v^*}{\partial y^{*2}} \end{cases}$$

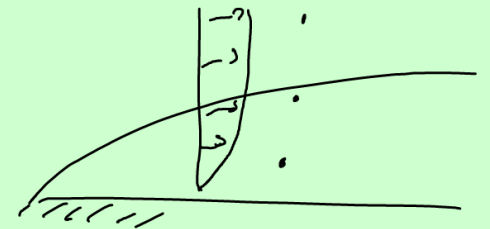
$$\Rightarrow \begin{cases} u^* \frac{\partial u^*}{\partial x^*} + v^* \frac{\partial u^*}{\partial y^*} = - \frac{\partial p^*}{\partial x^*} + \frac{1}{\text{Re}_L} \frac{\partial^2 u^*}{\partial x^{*2}} + \frac{1}{\varepsilon^2 \text{Re}_L} \frac{\partial^2 u^*}{\partial y^{*2}} \\ \cancel{u^* \frac{\partial v^*}{\partial x^*} + v^* \frac{\partial v^*}{\partial y^*}} = - \frac{1}{\varepsilon^2} \frac{\partial p^*}{\partial y^*} + \frac{1}{\text{Re}_L} \frac{\partial^2 v^*}{\partial x^{*2}} + \frac{1}{\varepsilon^2 \text{Re}_L} \frac{\partial^2 v^*}{\partial y^{*2}} \end{cases}$$

To keep advection and diffusion in the dominant balance, we impose $\text{Re}_L = \varepsilon^{-2}$

$$\Rightarrow \frac{S^2}{L^2} = \text{Re}_L^{-1}$$

$$\Rightarrow S = L \text{Re}_L^{-1/2}, \quad \textcircled{!}$$

$$\Rightarrow \begin{cases} \rho u \frac{\partial u}{\partial x} + \rho v \frac{\partial u}{\partial y} = - \frac{\partial p}{\partial x} + \mu \frac{\partial^2 u}{\partial y^2} \\ 0 = - \frac{\partial p}{\partial y} \\ \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0 \end{cases}$$



If we look infinitely far away from the boundary, the flow is steady and irrotational, so we can apply the Bernoulli law:

$$\begin{aligned} p + \frac{1}{2} \rho \vec{u}^2 &= \text{const} & \Rightarrow & p + \frac{1}{2} \rho U^2 = \text{const} \\ & & \Rightarrow & p = \text{const} \\ & & \Rightarrow & \frac{\partial p}{\partial x} = 0 \end{aligned}$$

$$\Rightarrow \begin{cases} \rho u \frac{\partial u}{\partial x} + \rho v \frac{\partial u}{\partial y} = \mu \frac{\partial^2 u}{\partial y^2} \\ \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0 \end{cases}$$

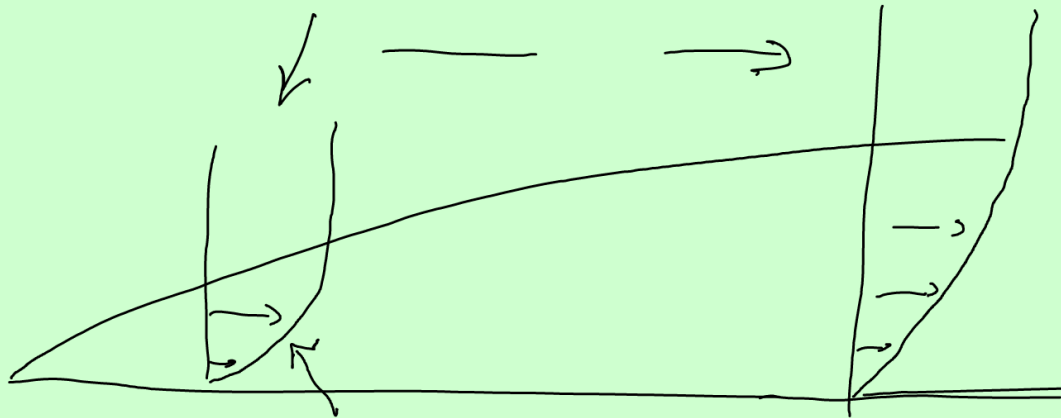
Streamfunction: $u = \frac{\partial \psi}{\partial y} \quad v = -\frac{\partial \psi}{\partial x}$

$$\frac{\partial \psi}{\partial y} \frac{\partial^2 \psi}{\partial x \partial y} - \frac{\partial \psi}{\partial x} \frac{\partial^2 \psi}{\partial y^2} = \nu \frac{\partial^3 \psi}{\partial y^3}$$

$$\nu = \frac{\mu}{\rho}$$

kinematic viscosity

1 equation, 1 unknown (ψ)
2D (x, y)



Stokes 1st problem
 $\eta = y \sqrt{\frac{U}{\nu x}}$
 $u(x, y) = f(\eta)$

Similarity variable: $\eta = y \left(\frac{U}{\nu x} \right)^{1/2} = \frac{y}{\delta}$

$$f(\eta) = \left(\frac{x v}{U} \right)^{1/2}$$

$$u = U f'(\eta) \Rightarrow U f' = \frac{\partial \psi}{\partial \eta} \frac{\partial \eta}{\partial y} \leftarrow \frac{1}{\delta}$$

$$\Rightarrow \frac{\partial \psi}{\partial \eta} = U \delta f'$$

$$\Rightarrow \boxed{\psi = U f} \leftarrow$$

$$\psi = U f^{(2)} f(\eta)$$

$$\partial_x \psi = U f' + U f \frac{\partial f}{\partial \eta} \frac{\partial \eta}{\partial x}$$

$$\textcircled{-v} = U f' - \frac{U \eta f'}{f}$$

$$\partial_y \psi = U f \frac{\partial f}{\partial \eta} \frac{\partial \eta}{\partial y}$$

$$\textcircled{u} = U f'$$

$$\partial_{yy} \psi = \partial_y (U f') = \frac{U f''}{f}$$

$$\partial_{yyy} \psi = \frac{U f'''}{f^2}$$

$$\eta = \frac{y}{f}$$

$$\frac{\partial \eta}{\partial y} = \frac{1}{f} \leftarrow$$

$$\frac{\partial \eta}{\partial x} = -\frac{\eta f'}{f^2}$$

$$\partial_{xy} \psi = \partial_x (U f')$$

$$= U \frac{\partial f'}{\partial \eta} \frac{\partial \eta}{\partial x}$$

$$= -\frac{U \eta f'}{f^2} f''$$

$$\frac{\partial \psi}{\partial y} \frac{\partial^2 \psi}{\partial x \partial y} - \frac{\partial \psi}{\partial x} \frac{\partial^2 \psi}{\partial y^2} = v \frac{\partial^3 \psi}{\partial y^3}$$

$$\Rightarrow U f' \left[-\frac{U \eta f'}{f^2} f'' \right] - \left[U f' - \frac{U \eta f'}{f} f' \right] \frac{U f''}{f} = \frac{v}{f^2} U f'''$$

$$\Rightarrow -\frac{U^2 \delta \delta'}{\delta^2} f f'' - \frac{U^2 \delta'}{\delta} f f'' + \frac{U^2 \delta \delta'}{\delta^2} f f'' = \frac{\nu}{\delta^2} U f'''$$

$$\Rightarrow f''' + \frac{U \delta'}{\nu} f f'' = 0$$

$$\delta = \left(\frac{\nu x}{U}\right)^{1/2}, \quad \delta' = \frac{1}{2} \left(\frac{\nu}{U x}\right)^{1/2}$$

$$\Rightarrow \delta \delta' = \frac{1}{2} \frac{\nu}{U}$$

$$\hookrightarrow \boxed{f''' + \frac{1}{2} f f'' = 0} \quad \text{Blasius boundary layer equation}$$

1 equation, 1 unknown (f)
1D (η)

$$\text{BC: } \begin{array}{l} \eta = 0 \quad u = 0 \\ \quad \quad v = 0 \end{array} \quad \left| \quad \begin{array}{l} \eta = 0 \quad f = 0 \\ \quad \quad f' = 0 \end{array} \right.$$

$$\begin{array}{l} \eta \rightarrow \infty \quad u \rightarrow U \\ \quad \quad v \rightarrow 0 \end{array} \quad \left| \quad \begin{array}{l} \eta \rightarrow \infty \quad f' \rightarrow 1 \end{array} \right.$$

no need for extra BC, problem is 3rd order.

Boundary layer thickness: $\frac{u}{U} = 0.99 \Rightarrow f' = 0.99 \Rightarrow \eta_{99} \sim 5$ (numerically)

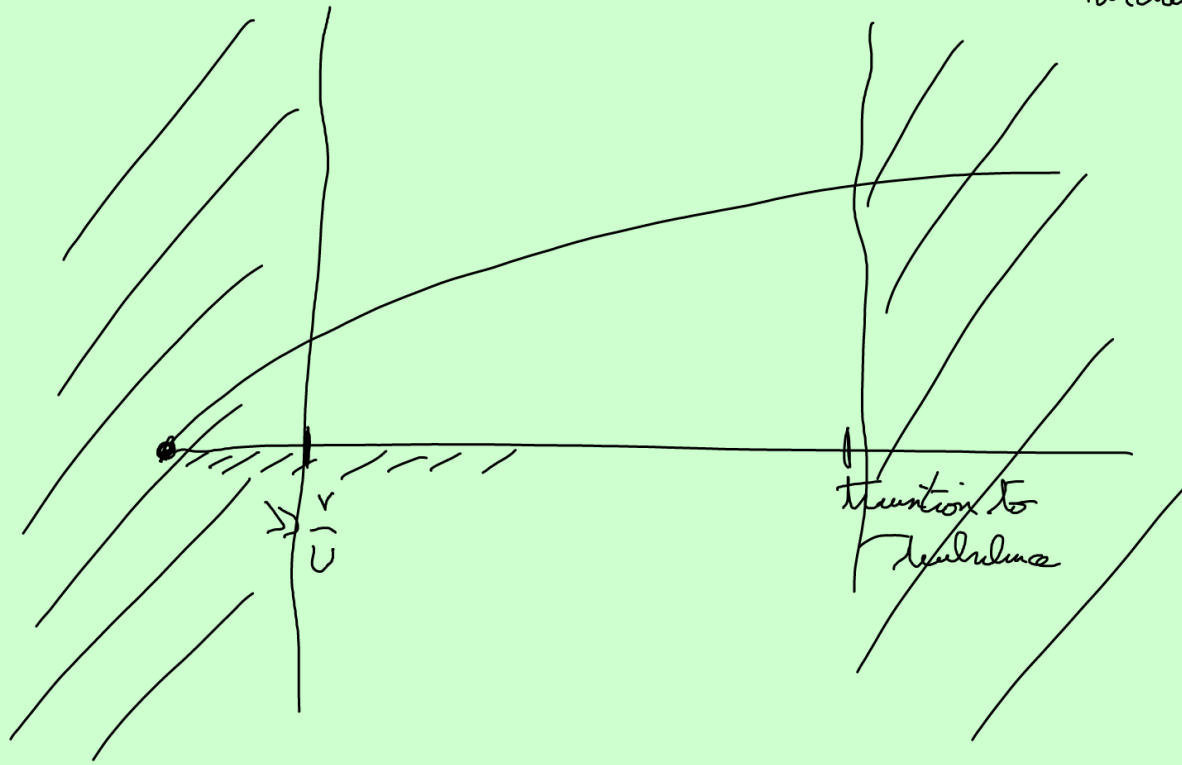
$$\Rightarrow \boxed{\delta_{99} \left(\frac{U}{\nu x}\right)^{1/2} \sim 5}$$

$$\Rightarrow \frac{\delta_{99}}{x} \sim 5 \left(\frac{U \alpha}{\nu}\right)^{-1/2}$$

BL thickness

$$\Rightarrow \frac{\delta_{99}}{x} \sim 5 Re_x^{-1/2}$$

within 10% of numerical results for the laminar BL



$$Re_L \gg 1$$

$$\Rightarrow \frac{UL}{\nu} \gg 1$$

$$\Rightarrow L \gg \frac{\nu}{U}$$

Lecture 20: From laminar to turbulent flows

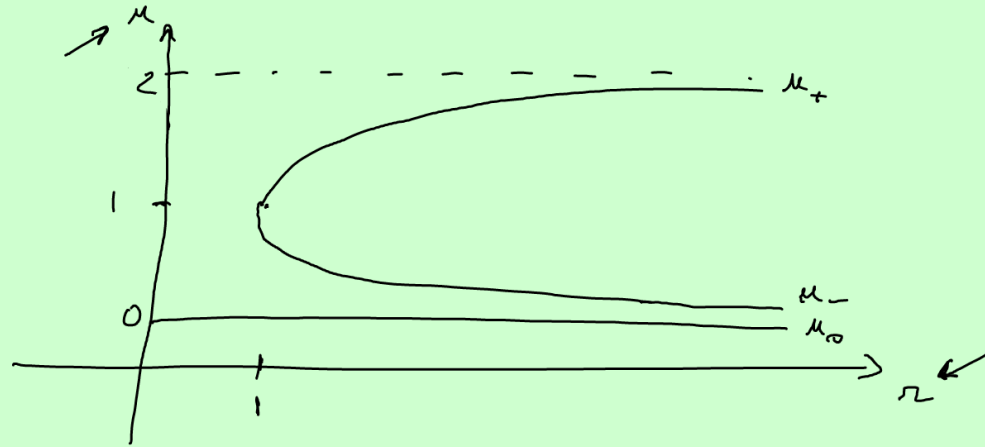
Key problem for turbulence:

$$\left(\frac{d\mu}{dt} \right) \mu = \mu \left[1 - \frac{1}{r} - (\mu - 1)^2 \right], \quad r \geq 0$$

↑ parameter
↑ state variable scalar

* steady state: $\mu_0 = 0$

$$\left. \begin{aligned} \cdot \mu_+ &= 1 + \sqrt{1 - \frac{1}{r}} \\ \cdot \mu_- &= 1 - \sqrt{1 - \frac{1}{r}} \end{aligned} \right\} r \geq 1$$



bifurcation diagram

* stability: $\mu = U + \tilde{\mu}$

↑ $\mu_0, \mu_+ \text{ or } \mu_-$
↑ perturbation

base state

$$\dot{\tilde{\mu}} = (U + \tilde{\mu}) \left[1 - \frac{1}{r} - (U + \tilde{\mu} - 1)^2 \right]$$

$$\begin{aligned}
&= \underbrace{U \left[1 - \frac{1}{\kappa} - (U-1)^2 \right]}_{=0} + U \left[-\tilde{u}^2 - 2\tilde{u}(U-1) \right] \\
&\quad + \tilde{u} \left[1 - \frac{1}{\kappa} - (U+\tilde{u}-1)^2 \right] \\
&= -U\tilde{u}^2 - 2\tilde{u}U^2 + 2\tilde{u}U + \tilde{u} - \frac{\tilde{u}}{\kappa} - U^2\tilde{u} - \tilde{u}^3 - \frac{\tilde{u}}{\kappa} \\
&\quad - 2U\tilde{u}^2 + 2U\tilde{u} + 2\tilde{u}^2 \\
&= \tilde{u} \left[-2U^2 + 2U + \underbrace{1 - \frac{1}{\kappa} - U^2 - 1 + 2U}_{-U^2 + 2U} \right] + \tilde{u}^2 \left[-U - 2U + 2 \right] \\
&\quad - \tilde{u}^3 \\
\dot{\tilde{u}} &= \tilde{u} \left[-\frac{1}{\kappa} + 4U - 3U^2 \right] + \tilde{u}^2 \left[2 - 3U \right] - \tilde{u}^3
\end{aligned}$$

Let us assume that \tilde{u} is small: $\tilde{u} = \varepsilon \hat{u}$, $\varepsilon \ll 1$, $\hat{u} = O(1)$

$$\hookrightarrow \varepsilon \dot{\hat{u}} = \varepsilon \hat{u} \left[-\frac{1}{\kappa} + 4U - 3U^2 \right] + O(\varepsilon^2)$$

$$\Rightarrow \dot{\hat{u}} \approx \hat{u} \left[-\frac{1}{\kappa} + 4U - 3U^2 \right] \leftarrow$$

The solution is $\hat{u} = k e^{\lambda t}$

\uparrow
 growth rate: $\lambda < 0 \rightarrow$ perturbation decays $\rightarrow U$ is stable
 $\lambda > 0 \rightarrow$ perturbation grows $\rightarrow U$ is unstable

$$\hookrightarrow k \lambda e^{\lambda t} = k e^{\lambda t} \left[-\frac{1}{\kappa} + 4U - 3U^2 \right]$$

$$\Rightarrow \lambda = -\frac{1}{\kappa} + 4U - 3U^2 \quad (\text{dispersion relation})$$

$$* \text{ for } u_0: \lambda = -\frac{1}{r} + 4 \times 0 - 3 \times 0^2$$

$$= -\frac{1}{r}$$

Since $r > 0$, $\lambda < 0 \Rightarrow u_0$ is stable

$$* \text{ for } u_+: \lambda = -\frac{1}{r} + 4 \left(1 + \sqrt{1 - \frac{1}{r}} \right) - 3 \left(1 + \sqrt{1 - \frac{1}{r}} \right)^2$$

$$= -\frac{1}{r} + 4 + 4 \sqrt{1 - \frac{1}{r}} - 3 - 3 + \frac{3}{r} - 6 \sqrt{1 - \frac{1}{r}}$$

$$= \frac{2}{r} - 2 - 2 \sqrt{1 - \frac{1}{r}}$$

$$= -2 \left[1 - \frac{1}{r} + \sqrt{1 - \frac{1}{r}} \right]$$

$$< 0 \quad (r \geq 1)$$

$\Rightarrow u_+$ is stable

$$* \text{ for } u_-: \lambda = -\frac{1}{r} + 4 \left(1 - \sqrt{1 - \frac{1}{r}} \right) - 3 \left(1 - \sqrt{1 - \frac{1}{r}} \right)^2$$

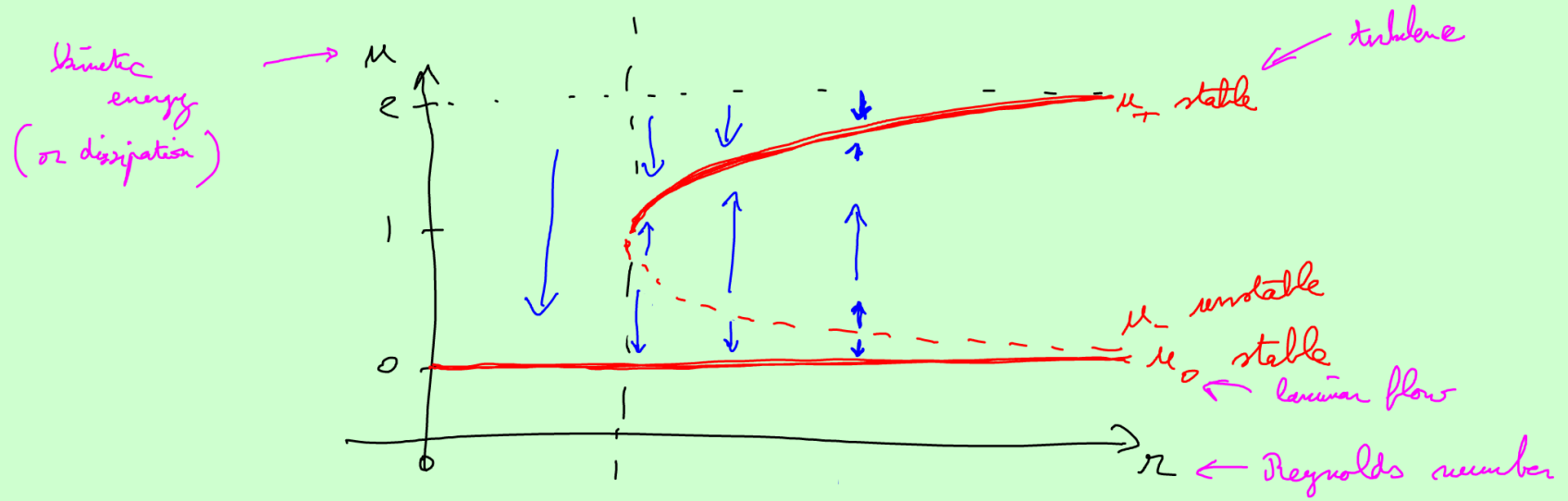
$$= -\frac{1}{r} + 4 - 4 \sqrt{1 - \frac{1}{r}} - 3 - 3 + \frac{3}{r} + 6 \sqrt{1 - \frac{1}{r}}$$

$$= \frac{2}{r} - 2 + 2 \sqrt{1 - \frac{1}{r}}$$

$$= 2 \left[\sqrt{1 - \frac{1}{r}} - \left(1 - \frac{1}{r} \right) \right]$$

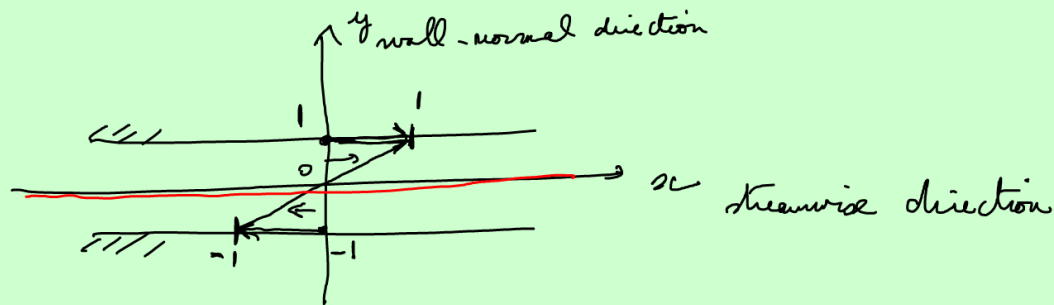
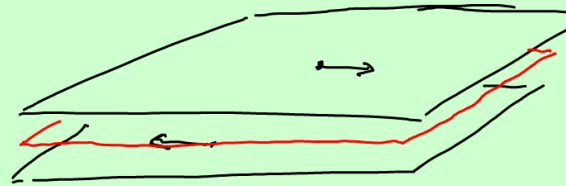
$$> 0$$

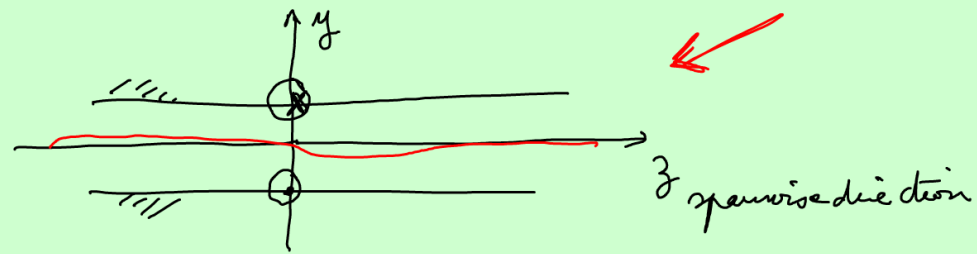
$\Rightarrow u_-$ is unstable



Transition to turbulence in shear flows

Plane Couette flow:





$$\left[\begin{array}{l} \frac{\partial \vec{u}}{\partial t} + (\vec{u} \cdot \vec{\nabla}) \vec{u} = -\vec{\nabla} p + \frac{1}{\rho_e} \vec{\nabla}^2 \vec{u} \\ \vec{\nabla} \cdot \vec{u} = 0 \end{array} \right. \quad \left. \begin{array}{l} x\text{-direction} \\ z\text{-direction} \end{array} \right\} \text{periodic boundary conditions}$$

$$\begin{array}{ll}
 y = 1 & \vec{u} = 1 \vec{e}_x \\
 y = -1 & \vec{u} = -1 \vec{e}_x
 \end{array}$$

High Reynolds number flows

Kolmogorov (1941)

$$\frac{\partial \vec{u}}{\partial t} = -(\vec{u} \cdot \nabla) \vec{u}$$

↑
redistribution
of the energy
between wavenumbers

linear

$$-\frac{1}{\rho} \nabla \uparrow + \nu \nabla^2 \vec{u}$$

↑
ensures
incompressibility

← dissipates
energy

* Large scale flow : $Re = \frac{UL}{\nu} \gg 1$

Kinetic energy : $E_k \sim U^2$

Eddy turnover time : $\tau = \frac{L}{U}$

Power input at large scale : $\sim L^2 \cdot T^{-3}$

$$P = \frac{E_k}{\tau} = \frac{U^3}{L}$$

* Smallest scale in the flow should be such that advection and diffusion are in balance:

$$Re_l = 1 \Rightarrow \left(\frac{u l}{\nu} = 1 \right)$$

dissipation at small scales:

$$\varepsilon = \nu \left(\frac{u}{l} \right)^2 \sim L^2 \cdot T^{-3}$$

$$\nu (\nabla \times \vec{u})^2$$

$$\varepsilon = \frac{\nu^3}{l^4} \quad \text{or} \quad \varepsilon = \frac{\mu^4}{\nu}$$



* $\mathcal{D} = \varepsilon$ for an established flow

$$\hookrightarrow \frac{U^3}{L} = \frac{\nu^3}{l^4}$$

$$\left| \frac{U^3}{L} = \frac{\mu^4}{\nu} \right.$$

$$\Rightarrow l = L \left(\frac{\nu^3}{U^3 L^3} \right)^{1/4}$$

$$\Rightarrow \mu = U \left(\frac{\nu}{UL} \right)^{1/4}$$

$$\Rightarrow \boxed{l = L \text{Re}^{-3/4}}$$

$$\Rightarrow \boxed{\mu = U \text{Re}^{-1/4}}$$

Kolmogorov scale

Kolmogorov laws

* At intermediate scales, turbulence is self-similar
 dissipation is proportional to the available energy at all wavenumber.

$$\varepsilon \sim E_k ?$$

$$\rightarrow L^2 \cdot T^{-3}$$

NO

$$\sim L^2 \cdot T^{-2}$$

intermediate velocity scale

At intermediate scales: $E_k \sim v^2$

$$\varepsilon \sim v^2 \frac{v}{r} \text{ — intermediate length scale}$$

$$\Rightarrow \varepsilon = \frac{v^3}{\tau}$$

$$\Rightarrow v^3 = \varepsilon \tau$$

$$\Rightarrow v^2 = \varepsilon^{2/3} \tau^{2/3}$$

We introduce the wavenumber: $k \sim \frac{1}{\tau}$

$$\Rightarrow v^2 = \varepsilon^{2/3} k^{-2/3}$$

Results are often represented using the density of kinetic energy:

$$E = \frac{d(v^2)}{dk} \sim \varepsilon^{2/3} k^{-5/3}$$

Kolmogorov $\frac{5}{3}$ law.

