

Continuum Dynamics

Contents

- mathematical fundamentals
 - tensor calculus
 - functional analysis
- derivation of conservation laws
- Newtonian fluids
- Navier-Stokes equations
- qualitative properties of NS eqs. (existence of solution of the incompressible flow problem)

MATH TOOLS

- \mathbb{R}^n space (^{typically} $n=3$), $\mathcal{E} = (\vec{e}_1, \dots, \vec{e}_n)$ standard basis
- standard scalar (dot) product $\vec{a} \cdot \vec{b} = \sum_{i=1}^n a_i b_i$
- induced (Euclidean) norm $\|\vec{a}\| = \sqrt{\vec{a} \cdot \vec{a}}$

What is a tensor

V ... vector space over T ($T=\mathbb{R}$), $\dim V=n$. A (p,q) -type tensor of order $p+q$ where $p, q \in \mathbb{N}$ is a multilinear form

$$\Pi: \underbrace{V^* \times V^* \times V^* \dots \times V^*}_{p\text{-times}} \times \underbrace{V \times V \times \dots \times V}_{q\text{-times}} \rightarrow \mathbb{R}$$

Einstein summation rule

$$\rho_{klm}^i = \sigma_{ke}^{ia} \tau_{jmw} = \sum_{j=1}^n \sigma_{ke}^{ia} \tau_{jmw}$$

\uparrow \uparrow \uparrow
 $[R]$ $[S]$ $[T]$
 \hat{R} \hat{S} \hat{T}

Example: tensor Π of type $(1,2)$ is applied to $(u, \vec{v}, \vec{w}) \in V^* \times V^2$

$$\Pi(u, \vec{v}, \vec{w}) = \tau_{jka}^i u_j v^i w^k$$

$\left(\sum_{i=1}^n \sum_{j=1}^n \sum_{k=1}^n \right)$

$\vec{v} = v^i \vec{x}_i$
 $u = u_j \vec{x}^j$
 $(\vec{x}_1, \dots, \vec{x}_n) = \mathcal{X}$ basis of V
 $(\vec{x}^1, \dots, \vec{x}^n) = \mathcal{X}^*$ basis of V^* (dual basis)

TENSOR PRODUCT & INNER PRODUCT

$$\hat{S} = [S] = \begin{pmatrix} G_m^{kl} \end{pmatrix} \quad \hat{T} = [T] = \begin{pmatrix} \tau_j^i \end{pmatrix}$$

order 3 order 2
 type $(2,1)$ type $(1,2)$

$\vec{x}^i(\vec{v}) = v^i$ "coordinate functional"
 \leftarrow i -th

TENSOR
PROD.

$$u = S \otimes T \quad [u] = \begin{pmatrix} \mu_{jkm}^{ikl} \end{pmatrix} \text{ where } \mu_{jkm}^{ikl} = G_m^{kl} \cdot \tau_j^i$$

order $3+2$

"normal"

multiplication
of numbers

INNER
(scalar)
PROD.

$$[S] = \begin{pmatrix} G_m^{kl} \end{pmatrix} \quad [T] = \begin{pmatrix} \tau_{ke}^m \end{pmatrix}$$

order 3 order 3

$$u = S \odot T = G_m^{kl} \tau_{kl}^m$$

COVARIANT & CONTRAVARIANT TENSORS

V over \mathbb{R} , $\mathcal{X} = (\vec{x}_1, \dots, \vec{x}_n)$, $\mathcal{Y} = (\vec{y}_1, \dots, \vec{y}_n)$ are two bases of V

Let $\vec{v} \in V$. Then / j -th coordinate functional

$$\vec{v} = \sum_{j=1}^n \underbrace{x^j(\vec{v})}_{\leftarrow} \vec{x}_j = \sum_{i=1}^n \underbrace{y^i(\vec{v})}_{\leftarrow} \vec{y}_i$$

What is the relationship of coordinates of \vec{v} in bases \mathcal{X} and \mathcal{Y} ?

$$y^i(\vec{v}) = \langle y^i, \left(\sum_{j=1}^n x^j(\vec{v}) \vec{x}_j \right) \rangle = \sum_{j=1}^n x^j(\vec{v}) \langle y^i, \vec{x}_j \rangle = \sum_{j=1}^n y^i(x_j) x^j(\vec{v})$$

$$\Rightarrow \boxed{\Gamma_{\vec{v}}^{\mathcal{Y}}} = \hat{P}^{\mathcal{Y}\mathcal{X}} \Gamma_{\vec{v}}^{\mathcal{X}} \quad (*) \quad \text{where } \hat{P}^{\mathcal{Y}\mathcal{X}}_{ij} = y^i(x_j)$$

analogously, $\Gamma_{\vec{v}}^{\mathcal{X}} = \hat{P}^{\mathcal{X}\mathcal{Y}} \Gamma_{\vec{v}}^{\mathcal{Y}}$ where $\hat{P}^{\mathcal{X}\mathcal{Y}}_{ij} = x^i(y_j)$

and obviously $\hat{P}^{\mathcal{X}\mathcal{Y}} = (\hat{P}^{\mathcal{Y}\mathcal{X}})^{-1}$ (as $\Gamma_{\vec{v}}^{\mathcal{X}} = \hat{P}^{\mathcal{X}\mathcal{Y}} \Gamma_{\vec{v}}^{\mathcal{Y}} = \hat{P}^{\mathcal{X}\mathcal{Y}} \hat{P}^{\mathcal{Y}\mathcal{X}} \Gamma_{\vec{v}}^{\mathcal{X}}$)

In particular, if $V = \mathbb{R}^n \Rightarrow \mathcal{X} = (\vec{x}_1, \dots, \vec{x}_n)$ $\mathcal{Y} = (\vec{y}_1, \dots, \vec{y}_n)$

Let $\mathcal{Y} = \mathcal{X}A$ where $A \in \mathbb{R}^{n \times n}$ is a regular matrix

$$\text{Then } \vec{v} = \mathcal{Y} \Gamma_{\vec{v}}^{\mathcal{Y}} = \mathcal{X} \underbrace{A \Gamma_{\vec{v}}^{\mathcal{Y}}}_{\leftarrow} = \mathcal{X} \underbrace{\Gamma_{\vec{v}}^{\mathcal{X}}}_{\leftarrow}$$

$$\Gamma_{\vec{v}}^{\mathcal{Y}} = A^{-1} \Gamma_{\vec{v}}^{\mathcal{X}} \quad (**)$$

$(*) + (**)$ $\Rightarrow A = \hat{P}^{\mathcal{X}\mathcal{Y}} = (\hat{P}^{\mathcal{Y}\mathcal{X}})^{-1}$ coordinates of \vec{v} transform "against" (inversely to) the transformation of basis \Rightarrow CONTRA-variant

Note: $(\underline{x}^1, \dots, \underline{x}^n)$ is the basis of V^* $(\underline{x}^i(\underline{x}^j) = \delta_{ij})$
 bi-orthogonality property)

Now, let's take $\underline{w} \in V^*$. Then for $\vec{v} \in V$, we have

$$\underline{w}(\vec{v}) = \underline{w}\left(\sum_{i=1}^n \underline{x}^i(\vec{v}) \underline{x}_i\right) = \sum_{i=1}^n \underline{x}^i(\vec{v}) \underline{w}(\underline{x}_i) = \underbrace{\left(\sum_{i=1}^n \underline{w}(\underline{x}_i) \underline{x}^i\right)}_{=\underline{w}}(\vec{v})$$

i.e. the coordinates of \underline{w} in basis $\chi^* = (\underline{x}^1, \dots, \underline{x}^n)$ are $\underline{w}(\underline{x}_i)$ $i=1, \dots, n$.

Now: What is the relationship of coordinates of \underline{w} in bases χ^* and γ^* ?

$$\underline{w}(\underline{\gamma}_i) = \underline{w}\left(\sum_{j=1}^n \underline{\gamma}_j^i(\underline{\gamma}_j) \underline{x}_j\right) = \sum_{j=1}^n \underline{\gamma}_j^i(\underline{\gamma}_i) \underline{w}(\underline{x}_j)$$

in vector notation:

$$\Gamma_{\underline{w}}^{\gamma^*} = (\gamma_{ij}^{\chi})^T \Gamma_{\underline{w}}^{\chi^*}$$

recall:
 $\gamma_{ij}^{\chi} = \underline{x}^i(\underline{\gamma}_j)$

this is equal to A^T if $V = \mathbb{R}^n$

coordinates of \underline{w} transform "with" (proportionally to) the basis
 = CO-variant

→ elements of V^* are called co-vectors (represented by means of Riesz theorem by the elements of V)

NOTE: in Physics:

(contravariant) vectors: position, velocity, force ... $[...m]$

co-vectors: ∇f

$$[\nabla f] = \frac{1}{m}$$

"OG"
ORTHOGONAL TRANSFORMATIONS OF TENSORS

\mathbb{R}^3 with an ON basis $\chi = (\vec{x}_1, \vec{x}_2, \vec{x}_3)$ + std. scalar product
 ON = orthonormal

Then $\vec{x}_j \cdot \vec{v} = \vec{x}_j \cdot \left(\sum_i x^i(\vec{v}) \vec{x}_i \right) = \sum_i x^i(\vec{v}) \underbrace{(\vec{x}_j \cdot \vec{x}_i)}_{\delta_{ij} = \begin{cases} 0 & i \neq j \\ 1 & i = j \end{cases}} = \sum_i x^i(\vec{v}) \delta_{ij} = x^j(\vec{v})$

$(\vec{v} \in \mathbb{R}^3) \quad \vec{v} = (\vec{x}_j \cdot \vec{v}) \vec{x}_j$

if γ is an orthonormal basis satisfying

$$(\vec{\gamma}_1, \vec{\gamma}_2, \vec{\gamma}_3) = (\vec{x}_1, \vec{x}_2, \vec{x}_3) A \quad \text{where } A \text{ is OG} \\ \Rightarrow \underline{A^{-1} = A^T}$$

If $\underline{v} \in V^*$ is represented by $\vec{v} \in V$: $\underline{v}(\vec{h}) = \vec{v} \cdot \vec{h}$

then $\Gamma_{\underline{v}}^{\chi^*} = \Gamma_{\vec{v}}^{\chi}$

\Rightarrow contra-variant = covariant \Rightarrow all indices will be written as lower indices

• orthogonal transformation of tensors

$$A = (\alpha_{ij})$$

$$\Gamma_{\chi}^{\tau} (= \hat{\tau}) = (\tau_{i_1 \dots i_s}), \quad \Gamma_{\gamma}^{\tau} = (\tau'_{i_1 \dots i_s})$$

vector:

where $\tau'_{i_1 \dots i_s} = \alpha_{i_1 j_1} \alpha_{i_2 j_2} \dots \alpha_{i_s j_s} \tau_{j_1 \dots j_s}$ $v'_i = \alpha_{ij} v_j$

$$\tau'_{ij} = \alpha_{iI} \alpha_{jJ} \tau_{IJ}$$

In this fluid dynamics course, we'll use!

• tensors of 2nd order (= matrices) + ON bases only

representation of τ in χ (usually \mathcal{E}) is identified with τ

$$\tau \equiv \hat{\tau} = \Gamma_{\chi}^{\tau}$$

\Rightarrow " \wedge " not used anymore

$$\tau' \equiv \hat{\tau}' = \Gamma_{\gamma}^{\tau}$$

$$\Gamma_{\gamma}^{\tau} = A^T \Gamma_{\chi}^{\tau} A$$

$$\tau' = A^T \tau A$$

• $\delta_{ij} = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$
 Kronecker's δ

• $\epsilon_{ijk} = \begin{cases} 1 & \dots (i,j,k) \text{ is an even permutation of } (1,2,3) \\ -1 & \dots \text{ odd } \dots \\ 0 & \dots \end{cases}$
 Levi-Civita symbol

in \mathbb{R}^3

• $(\vec{a} \times \vec{b}) = (\epsilon_{ijk} a_j b_k) = \begin{vmatrix} \vec{e}_1 & \vec{e}_2 & \vec{e}_3 \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}$

• transpose $T = (T_{ij}) \quad j \leftarrow T^T = (T_{ji})$

(Note: $\vec{y} \cdot T \vec{x} = \vec{x} \cdot T^T \vec{y} \quad \forall \vec{x}, \vec{y}$)

• E is symmetric ($\Leftrightarrow E = E^T$)
 • W is skew-symm. ($\Leftrightarrow W = -W^T$) } $\Rightarrow E \cdot W = 0$

• scalar (inner) product of tensors: $S \otimes T = S \cdot T = \delta_{ij} \tau_{ij}$

• scalar product of tensor & vector: $\vec{v} \cdot T = T \cdot \vec{v} = T \vec{v} = (\tau_{ij} v_j)$

• decomposition of any tensor $T = \underbrace{\frac{1}{2}(T+T^T)}_E \text{ (sym.)} + \underbrace{\frac{1}{2}(T-T^T)}_W \text{ (skew-sym.)}$

• $W = \begin{pmatrix} 0 & -w_3 & w_2 \\ w_3 & 0 & -w_1 \\ -w_2 & w_1 & 0 \end{pmatrix} \quad \vec{w} = \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = (w_i)$

$\Rightarrow (\forall \vec{v} \in \mathbb{R}^3) (W \cdot \vec{v} = \vec{w} \times \vec{v})$

FROM NOW ON, ALL INDICES ARE DOWN !

SOME LINEAR ALGEBRA

- Let $A \in \mathbb{R}^{3 \times 3}$, $A = (\alpha_{ij})$

then: $\det A = \varepsilon_{ijk} \alpha_{1i} \alpha_{2j} \alpha_{3k} = \sum_{\pi} \text{sgn}(\pi) \prod_{i=1}^3 \alpha_{i\pi(i)}$

$$= \frac{1}{3!} \varepsilon_{IJK} \varepsilon_{ijk} \alpha_{Ii} \alpha_{Jj} \alpha_{Kk}$$

- Cramer's rule $A\vec{x} = \vec{b}$, $A \in \mathbb{R}^{3 \times 3}$ (regular)

$$\Leftrightarrow x_i = \frac{1}{\det A} \Delta_i \quad \text{where } \Delta_i \text{ is the determinant of a}$$

matrix created from A by replacing its i 'th column by \vec{b}

Corollary

- $AA^{-1} = I$. Denoting $A^{-1} = (\tilde{\alpha}_{ij})$, we have

$$\tilde{\alpha}_{ij} = \frac{1}{\det A} \cdot \Delta_{ji}$$

where Δ_{ji} is the determinant of a matrix created from A by replacing its i -th column by the j -th column of I ($= \vec{e}_j$)

Definition $\Delta_{ij} = (-1)^{i+j} \det A(i,j) \dots$ cofactor of α_{ij}

i.e. $\Delta_{Ii} = (-1)^{I+i} \det A(I,i)$

$$I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\Rightarrow \Delta_{Ii} = \frac{1}{2!} \varepsilon_{IJK} \varepsilon_{ijk} \alpha_{Jj} \alpha_{Kk}$$

matrix A , but with i -th row & j -th column removed

Differential calculus with vectors & tensors in \mathbb{R}^3

hel
nabla • $\nabla = \left(\frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \frac{\partial}{\partial x_3} \right)^T = (\partial_1, \partial_2, \partial_3)^T = (\partial_i)$ ← for functions of time & space, ∂_t is omitted!

gradient of scalar field $\nabla f = \partial_i f$

gradient of vector field $\nabla \vec{f} = (\partial_i f_j) = (\nabla \otimes \vec{f})^T$

divergence of vector field $\nabla \cdot \vec{f} = (\partial_i f_i) = \partial_i f_i = \text{div } \vec{f}$
 > 0 ... source
 < 0 ... sink

divergence of order-2 tensor field $\nabla \cdot \Pi = (\partial_j \tau_{ij}) = \begin{pmatrix} \nabla \cdot (\tau_{11}, \tau_{12}, \tau_{13}) \\ \nabla \cdot (\tau_{21}, \tau_{22}, \tau_{23}) \\ \nabla \cdot (\tau_{31}, \tau_{32}, \tau_{33}) \end{pmatrix}$

• curl of a vector field $\text{rot } \vec{f} = \text{curl } \vec{f} = \nabla \times \vec{f} = \epsilon_{ikl} \partial_k f_l$

CZ/GER $\vec{a} \times \vec{b} = \begin{vmatrix} \vec{e}_1 & \vec{e}_2 & \vec{e}_3 \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}$

$$(\vec{a} \times \vec{b})_i = \epsilon_{ikl} a_k b_l$$

INVARIANTS OF A TENSOR

$$T' = (\tau'_{ij})$$

- a scalar function $\lambda(T)$ is an invariant of $T \iff$

$$\lambda((\tau_{ij})) = \lambda((\tau'_{ij}))$$

$$\begin{cases} Q = (q_{ij}) \dots \text{orthogonal} \\ \tau'_{ij} = q_{iI} q_{jJ} \tau_{IJ} \end{cases}$$

- for example, let $S = (\sigma_{ij})$, $T = (\tau_{ij})$

then: $S \cdot T = S \otimes T = \sigma_{ij} \tau_{ij}$ is an invariant of both S and T :

$$\sigma'_{ij} \tau'_{ij} = \underbrace{q_{ik} q_{je}}_{\delta_{kr}} \underbrace{\sigma_{ke} q_{ir} q_{js}}_{\delta_{rs}} \tau_{rs} = \delta_{kr} \delta_{rs} \sigma_{ke} \tau_{rs} = \sigma_{ke} \tau_{ke}$$

in particular $S = I$: $I \cdot T = \delta_{ij} \tau_{ij} = \tau_{ii} = \text{Tr } T$
trace of T

$$l(\lambda) = \det(T - \lambda I)$$

as $\det(AB) = \det A \cdot \det B$, we have

$$\det(\underbrace{Q^T T Q}_{T'} - \lambda I) = \det(Q^T (T - \lambda I) Q) = \det(T - \lambda I)$$

coefficients of the characteristic polynomial of $T \in \mathbb{R}^{3 \times 3}$ are

$$\begin{cases} \pi I_1 = \text{Tr } T \\ \pi I_2 = \frac{1}{2} \left((\text{Tr } T)^2 - \text{Tr}(T^2) \right) \\ \pi I_3 = \det T \end{cases}$$

the PRINCIPAL INVARIANTS of T

The Cayley-Hamilton theorem: T solves its own characteristic equation,

$$\text{i.e. } \underline{l(T) = 0}$$

ISOTROPIC TENSOR-VALUED FUNCTIONS

A tensor-valued function $F: \mathbb{R}^{3 \times 3} \rightarrow \mathbb{R}^{3 \times 3}$ is called ISOTROPIC

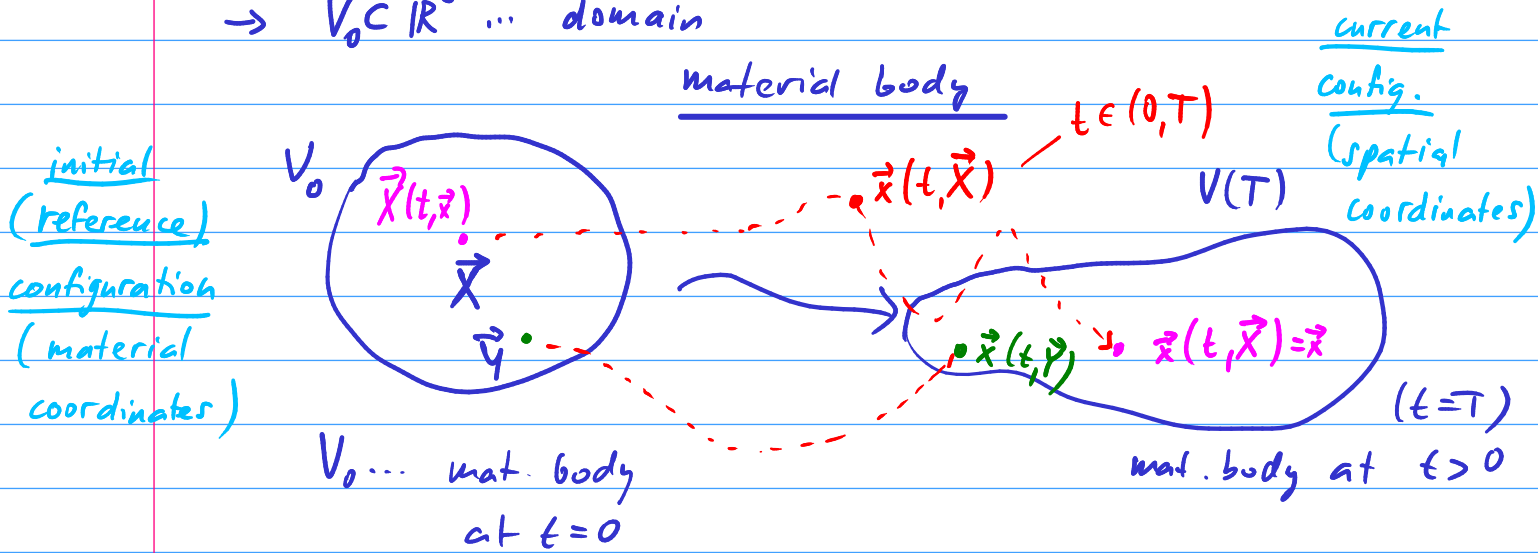
(\Rightarrow) for each orthogonal transformation Q and each $T \in \mathbb{R}^{3 \times 3}$

$$Q^T F(T) Q = F(Q^T T Q) \text{ holds}$$

or equivalently: $F'(T) = F(T')$

KINEMATICS OF FLUIDS

→ $V_0 \subset \mathbb{R}^3$... domain



we have a map $\vec{x} : \underbrace{(0, T)}_{\text{time interval}} \times V_0 \rightarrow \mathbb{R}^3$ position of \vec{X} at time t

$$\vec{x} = \vec{x}(t, \vec{X})$$

$$\vec{y} = \vec{x}(t, \vec{Y})$$

NOTE : $\frac{\partial \vec{x}}{\partial t}(t, \vec{X}) = \vec{v}(t, \vec{X})$.. velocities of the point \vec{X} at t

• \vec{x} is regular and bijective, f_j . $\exists \vec{x}^{-1} \equiv \vec{X}$

$$\vec{X} = \vec{X}(t, \vec{x})$$

and $\det \mathcal{J}_{\vec{x}} = \det \left(\frac{\partial x_i}{\partial X_j} \right) \neq 0$

$$\mathcal{J}_{\vec{x}} = F(t, \vec{X}) = \left(\frac{\partial x_i}{\partial X_j}(t, \vec{X}) \right)$$

deformation gradient

MATERIAL (SUBSTANTIAL) DERIVATIVE

let $w : (0, T) \times V_0 \rightarrow \mathbb{R}$

and let $W : (0, T) \times \mathbb{R}^3 \rightarrow \mathbb{R}$ such that

w, W describe the same quantity in different coordinate systems

$$w(t, \vec{x}) = W(t, \vec{x}(t, \vec{X})) \Leftrightarrow W(t, \vec{x}) = w(t, \vec{X}(t, \vec{x}))$$

\swarrow variable map \searrow
 here $\vec{x} = \vec{x}(t, \vec{X})$
 \vec{X}

$$\frac{\partial w(t, \vec{X})}{\partial t} = \frac{\partial}{\partial t} (W(\vec{\phi}(t, \vec{X}))) = \begin{cases} \text{where} \\ \vec{\phi}(t, \vec{X}) = \begin{pmatrix} \phi_0 \\ \phi_1 \\ \phi_2 \\ \phi_3 \end{pmatrix} = \begin{pmatrix} t \\ \vec{x}(t, \vec{X}) \end{pmatrix} \end{cases}$$

$\frac{\partial W(t, \vec{x})}{\partial t}$

$$= \sum_{k=1}^3 \frac{\partial W}{\partial \phi_k}(\vec{\phi}(t, \vec{X})) \cdot \frac{\partial \phi_k}{\partial t}(t, \vec{X}) =$$

$$= \frac{\partial W}{\partial t}(t, \vec{x}(t, \vec{X})) + \frac{\partial W}{\partial x_k}(t, \vec{x}(t, \vec{X})) \cdot \frac{\partial x_k}{\partial t}(t, \vec{X})$$

$v_k(t, \vec{x}) = V_k(t, \vec{x}(t, \vec{X}))$

$$= \frac{\partial W}{\partial t} + \vec{V} \cdot \text{grad } W \Big|_{(t, \vec{x}(t, \vec{X})) = (t, \vec{x})}$$

$$= \underbrace{\left(\frac{\partial}{\partial t} + \vec{V} \cdot \nabla \right)}_{\frac{D}{Dt}} W(t, \vec{x}) = \frac{DW}{Dt}(t, \vec{x})$$

material derivative

NOTE: For vector quantities, $\frac{D}{Dt}$ is defined component-wise.

(Pr) acceleration of \vec{X} at time t

$$\frac{\partial \vec{v}}{\partial t}(t, \vec{x}) = \frac{D\vec{v}}{Dt}(t, \vec{x}) \quad \text{where} \quad \vec{x} = \vec{x}(t, \vec{X})$$

CONTINUUM HYPOTHESIS

exists a measure M on \mathbb{R}^3

DEF: Material body V_0 is considered to be a continuum \Leftrightarrow there exists a measure M on \mathbb{R}^3 with the physical meaning of mass (weight) which is continuous with respect to the classical Lebesgue measure m_3 (the volume), i.e.

$$m_3(A) = 0 \Rightarrow M(A) = 0$$

for all $A \subset V_0$.

Def: Let $\vec{\Psi}$ be a (vector) measure on V_0 such that for each $\vec{x} \in V_0$, there exists the limit

$$\vec{\Psi}(\vec{x}) = \lim_{R \rightarrow 0^+} \frac{\vec{\Psi}(B_R(\vec{x}))}{M(B_R(\vec{x}))}$$

where

$$B_R(\vec{x}) = \{ \vec{y} \in \mathbb{R}^3 \mid |\vec{x} - \vec{y}| < R \}.$$

Then $\vec{\Psi}$ is called a scalar (vector) extensive physical property
 ψ is the corresponding intensive (specific) property (quantity).

Example: $\vec{\Psi} \cdot \vec{p}$ linear momentum $\Rightarrow \vec{\Psi}$.. velocity \vec{V}

NOTE: Let $\mathcal{V} \subset V$ (a so called "control volume")

then
$$\Psi(\mathcal{V}) = \int_{\mathcal{V}} \Psi(\vec{x}) dM = \int_{\mathcal{V}} \Psi(\vec{x}) \varrho(\vec{x}) dx$$

ϱ ... material density

$\Psi = \frac{d\Psi}{dM}$
Radoon-Nikodym derivative

where

$$\varrho(\vec{x}) = \lim_{R \rightarrow 0^+} \frac{M(B_R(\vec{x}))}{m_3(B_R(\vec{x}))}$$

$\frac{4}{3}\pi R^3$

notation:

$$\varrho(t, \vec{x}) = \rho(t, \vec{X})$$

where $\vec{x} = \vec{x}(t, \vec{X})$

$$\Psi(\mathcal{V}_0) = \int_{\mathcal{V}_0} \psi(x) dM = \int_{\mathcal{V}_0} \psi(x) \varrho(x) dx,$$

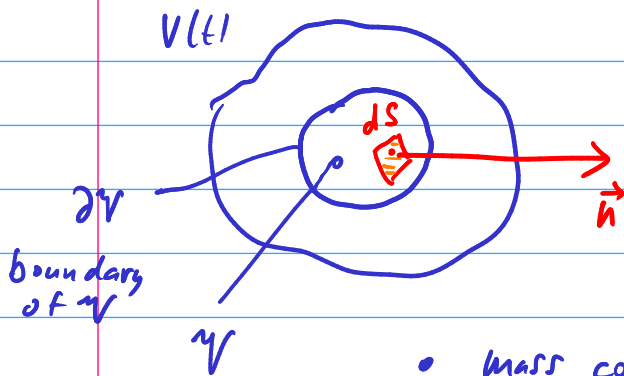
$$\Psi(\mathcal{V}_0) = \int_{\mathcal{V}_0} \psi(x) dM = \int_{\mathcal{V}_0} \psi(x) \varrho(x) dx,$$

CONSERVATION OF MASS ("COM")

- $\vec{X} \in V_0, \mathcal{V}_0 \subset V_0$... reference configuration of the material body (Lagrangian description)

- $\vec{x} \in V_0, \mathcal{V} \subset V(t)$... Eulerian description ... often convenient for study of fluids

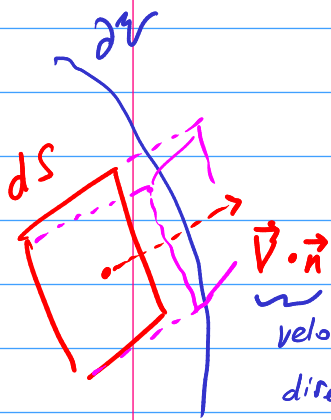
Let $\mathcal{V} \subset \mathbb{R}^3$, $(\mathcal{V} \subset V(t))$ be an arbitrarily chosen control volume



outer normal vector to the surface element $dS \subset \partial \mathcal{V}$

• mass contained inside \mathcal{V} at time t

$$M(\mathcal{V}) = \int_{\mathcal{V}} \rho(t, \vec{x}) d\vec{x}$$



$$-\frac{dM}{dt}(\mathcal{V}) = \int_{\partial \mathcal{V}} \rho(t, \vec{x}) \underbrace{\vec{V}(t, \vec{x}) \cdot \vec{n}}_{d\vec{S}} dS = \text{COM in integral form}$$

velocity in the direction of \vec{n}

$$= \int_{\mathcal{V}} \text{div}(\rho \vec{V}) d\vec{x}$$

"decrease of mass in \mathcal{V} per unit time = flux of mass across $\partial \mathcal{V}$ out from \mathcal{V} "



$$-\frac{d}{dt} \int_{\mathcal{V}} \rho(t, \vec{x}) d\vec{x} = \int_{\mathcal{V}} \text{div}(\rho \vec{V}) d\vec{x}$$

$$\int_{\mathcal{V}} \frac{\partial \rho}{\partial t} + \text{div}(\rho \vec{V}) d\vec{x} = 0$$

but \mathcal{V} is arbitrary

$$\boxed{\frac{\partial \rho}{\partial t} + \text{div}(\rho \vec{V}) = 0 \quad | \quad (t, \vec{x})}$$

continuity equation (COM in differential form)

Reynolds Transport Theorem

Lemma: $\left. \frac{\partial (\det F)}{\partial t} \right|_{(t, \vec{x})} = \left. \det F \right|_{(t, \vec{x})} \left. \nabla \cdot \vec{V} \right|_{(t, \vec{x}(t, \vec{X}))}$

$$F = \left(\frac{\partial x_i}{\partial X_j} \right) \Big|_{(t, \vec{X})}$$

deformation gradient

F_{ji}, F_{jk}, F_{kk}

Proof: $\left. \frac{\partial (\det F)}{\partial t} \right|_{(t, \vec{X})} = \left. \frac{\partial}{\partial t} \left(\frac{1}{3!} \epsilon_{IJK} \epsilon_{ijk} \frac{\partial x_I}{\partial X_i} \frac{\partial x_J}{\partial X_j} \frac{\partial x_K}{\partial X_k} \right) \right|_{(t, \vec{X})} =$

$$= \left. \frac{1}{3!} \epsilon_{IJK} \epsilon_{ijk} \left(\frac{\partial v_I}{\partial X_i} \frac{\partial x_J}{\partial X_j} \frac{\partial x_K}{\partial X_k} + \frac{\partial x_I}{\partial X_i} \frac{\partial v_J}{\partial X_j} \frac{\partial x_K}{\partial X_k} + \frac{\partial x_I}{\partial X_i} \frac{\partial x_J}{\partial X_j} \frac{\partial v_K}{\partial X_k} \right) \right|_{(t, \vec{X})}$$

$\underbrace{\hspace{10em}}_{\substack{J \leftrightarrow I \\ j \leftrightarrow i}} \quad \underbrace{\hspace{10em}}_{\substack{K \leftrightarrow I \\ k \leftrightarrow i}}$

$$= \frac{1}{2!} \epsilon_{IJK} \epsilon_{ijk} \frac{\partial v_I}{\partial X_i} \frac{\partial x_J}{\partial X_j} \frac{\partial x_K}{\partial X_k} = \frac{\partial v_I}{\partial X_i} \left. \frac{1}{2!} \epsilon_{IJK} \epsilon_{ijk} \frac{\partial x_J}{\partial X_j} \frac{\partial x_K}{\partial X_k} \right|_{(t, \vec{X})}$$

$$\Delta_{Ii} = \frac{1}{2!} \epsilon_{IJK} \epsilon_{ijk} \alpha_{jI} \alpha_{kI}$$

$$\Delta_{Ii} = \det F \cdot \frac{\partial X_i}{\partial x_I}$$

$$F^{-1} = \left(\frac{\partial X_i}{\partial x_j} \right)$$

$$= \frac{\partial v_I(t, \vec{x}(t, \vec{X}))}{\partial x_I} \left(\frac{\partial x_I}{\partial X_i} \frac{\partial X_i}{\partial x_I} \det F \right) \Big|_{(t, \vec{X})}$$

$(F \cdot F^{-1})_{II} = \delta_{II}$

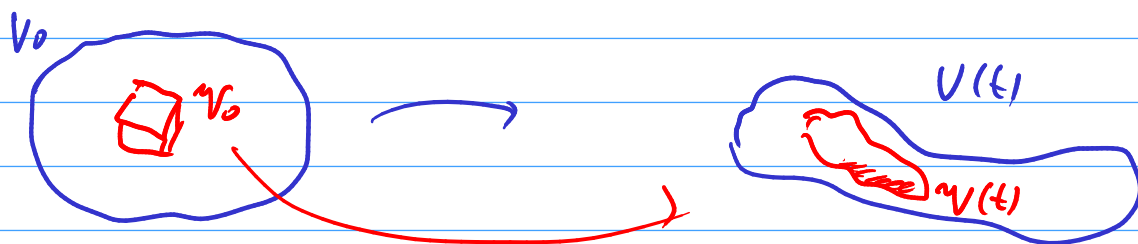
$$= \frac{\partial v_I(t, \vec{x}(t, \vec{X}))}{\partial x_I} \det F \Big|_{(t, \vec{X})} = \det F \Big|_{(t, \vec{X})} \left. \nabla \cdot \vec{V} \right|_{(t, \vec{x})}$$

Reynolds T.T : Let $\mathcal{V}_0 \subset V_0$ and some intensive physical property

be described by $\phi: (0, T) \times V_0 \rightarrow \mathbb{R}$ \wedge $\Phi: (0, T) \times V(t) \rightarrow \mathbb{R}$

satisfying $\Phi(t, \vec{x}) = \phi(t, \vec{X})$ where $\vec{x} = \vec{x}(t, \vec{X})$

denote $V(t) = \vec{x}(t, V_0)$ $\mathcal{V}(t) = \vec{x}(t, \mathcal{V}_0)$



then:

$$\frac{d}{dt} \int_{\mathcal{V}(t)} \Phi(t, \vec{x}) d\vec{x} = \frac{d}{dt} \int_{V_0} \underbrace{\Phi(t, \vec{x}(t, \vec{X}))}_{\phi(t, \vec{X})} |\det F| d\vec{X} =$$

$$\rightarrow \vec{x} = \vec{x}(t, \vec{X}) \quad F = \begin{pmatrix} \frac{\partial x_i}{\partial X_j} \end{pmatrix}$$

$$= \frac{d}{dt} \int_{V_0} \phi |\det F| d\vec{X} = \int_{V_0} \frac{\partial}{\partial t} (\phi |\det F|) d\vec{X} = \int_{V_0} \left[\frac{\partial \phi}{\partial t} + \phi \nabla \cdot \vec{V}(t, \vec{x}(t, \vec{X})) \right] |\det F| d\vec{X}$$

$$\frac{\partial \phi}{\partial t}(t, \vec{x}) = \frac{D\Phi}{Dt}(t, \vec{x}(t, \vec{X}))$$

$$= \int_{\mathcal{V}(t)} \left(\frac{D\Phi}{Dt} + \Phi \nabla \cdot \vec{V} \right) d\vec{x} =$$

Lemma: $\frac{\partial}{\partial t} (\det F) = \nabla \cdot \vec{V} \Big|_{(t, \vec{x})} \det F \Big|_{(t, \vec{x})}$

$$= \int_{\mathcal{V}(t)} \left(\frac{\partial \Phi}{\partial t} + \underbrace{\vec{V} \cdot \nabla \Phi}_{\nabla \cdot (\Phi \vec{V})} + \Phi \nabla \cdot \vec{V} \right) d\vec{x} = \int_{\mathcal{V}(t)} \frac{\partial \Phi}{\partial t} + \nabla \cdot (\Phi \vec{V}) d\vec{x}$$

NOTE : Continuity equation derived using RTT

$$\Phi = \rho \Rightarrow \frac{d}{dt} \int_{V(t)} \rho(t, \vec{x}) d\vec{x} = 0 = \int_{V(t)} \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \vec{V}) d\vec{x}$$

COM
formulation :

$M(V(t)) =$ mass inside $V(t)$

$=$ mass inside $V_0 = M(V_0) = \int_{V_0} \rho(t, \vec{x}) d\vec{x}$

\Leftrightarrow

$$\frac{D\rho}{Dt} + \rho \nabla \cdot \vec{V} = \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \vec{V}) = 0$$

... again, we get the continuity eq. in spatial coordinates

RTT for specific quantities :

define $\Phi = \rho F$ where F is an arbitrary function & ρ is density

$$\Rightarrow \left| \frac{d}{dt} \int_{V(t)} \rho F d\vec{x} = \dots = \int_{V(t)} \frac{D(\rho F)}{Dt} + (\rho F) \nabla \cdot \vec{V} d\vec{x} = \right.$$

$$= \int_{V(t)} \frac{D\rho}{Dt} F + \rho \frac{DF}{Dt} + \rho F \nabla \cdot \vec{V} d\vec{x} = \int_{V(t)} \rho \frac{DF}{Dt} d\vec{x} \left| \right.$$

$$F \left(\frac{D\rho}{Dt} + \rho \nabla \cdot \vec{V} \right) = 0$$

STREAMLINES & TRAJECTORIES

- trajectory of a material point $\vec{X} \in V_0$ is a curve

$$\Psi = \{ \vec{x}(t, \vec{X}) \mid t \in \langle 0, T \rangle \}$$

with a "natural" parametrization

$$\vec{\varphi}(t) = \vec{x}(t, \vec{X}) \quad \left| \quad \frac{d}{dt} \text{ for } \vec{X} \text{ fixed} \right.$$

$$\begin{aligned} \frac{d\vec{\varphi}}{dt} &= \vec{v}(t, \vec{X}) = \vec{V}(t, \vec{\varphi}(t)) \\ \vec{\varphi}(0) &= \vec{X} \end{aligned}$$

- streamline is a curve tangent to the velocity field $\vec{V}(t, \vec{x})$ at a given fixed time t and in every point \vec{x}

A parametrization of a streamline $\vec{\tilde{\varphi}}$ crossing the point $\vec{x} \in V(t)$

is given by the map $\vec{\tilde{\varphi}}$ satisfying

WLOG: $\alpha = 1$ $\tilde{s} = h(s)$

$$\vec{\tilde{\varphi}}: s \mapsto V(t) \quad \alpha$$

$$\frac{d\vec{\tilde{\varphi}}(s)}{ds} = \alpha \vec{V}(t, \vec{\tilde{\varphi}}(s))$$

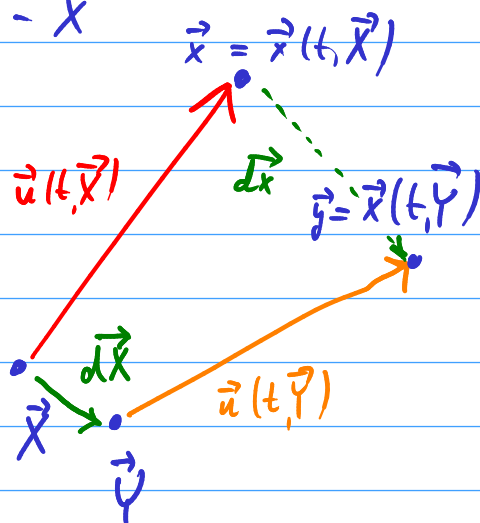
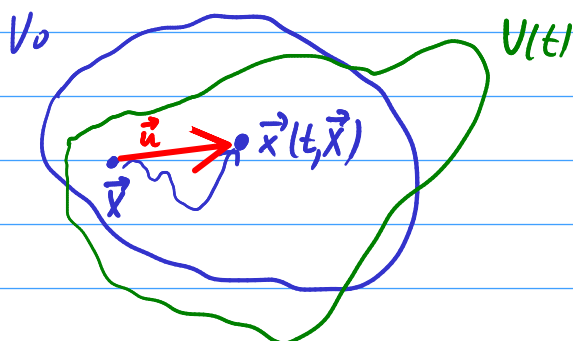
$\alpha > 0$

$$\vec{\tilde{\varphi}}(0) = \vec{x}$$

If \vec{v} is independent of time, streamlines & trajectories coincide (we speak of "stationary" flow)

DEFORMATIONS IN FLUIDS

- displacement vector $\vec{u}(t, \vec{x}) = \vec{x}(t, \vec{x}) - \vec{x}$



for $\vec{x}, \vec{y} \in V_0$, we define

$$d\vec{x} = \vec{y} - \vec{x}$$

$$\vec{x} + d\vec{x} = \vec{y}$$

$$\vec{x} = \vec{x}(t, \vec{x}) = \vec{x} + \vec{u}(t, \vec{x})$$

$$\vec{y} = \vec{x}(t, \vec{y}) = \vec{y} + \vec{u}(t, \vec{y})$$

$$d\vec{x} = \vec{y} - \vec{x} = \vec{x}(t, \vec{x} + d\vec{x}) - \vec{x}(t, \vec{x}) =$$

$$= \vec{x}(t, \vec{x}) + \nabla \vec{x}(t, \vec{x}) \cdot d\vec{x} + \vec{\omega}(d\vec{x}) - \vec{x}(t, \vec{x})$$

$$= \nabla \vec{x}(t, \vec{x}) \cdot d\vec{x} + \vec{\omega}(d\vec{x})$$

$$= \mathbb{F}(t, \vec{x}) \cdot d\vec{x} + \vec{\omega}(d\vec{x})$$

$$\nabla \vec{x}^T = (\partial_i x_j) = \mathbb{F} = \left(\frac{\partial x_i}{\partial X_j} \right)$$

$$\lim_{\vec{h} \rightarrow 0} \frac{\vec{\omega}(\vec{h})}{\|\vec{h}\|} = \vec{0}$$

Component-wise: $dx_i = \frac{\partial x_i}{\partial X_j} dX_j + o(\|d\vec{X}\|)$

def. $\mathbb{H} = \nabla u = \left(\frac{\partial u_i}{\partial X_j} \right) = \left(\frac{\partial (x_i - X_i)}{\partial X_j} \right) = \left(\frac{\partial x_i}{\partial X_j} - \delta_{ij} \right) = \underline{\underline{F - I}}$

then, substituting to $d\vec{x} = F \cdot d\vec{X} + \vec{o}(d\vec{X})$,

we get:

$$d\vec{x} = (\mathbb{H} + \mathbb{I}) d\vec{X} + \vec{o}(d\vec{X}) = d\vec{X} + \nabla \vec{u} \cdot d\vec{X} + \vec{o}(d\vec{X})$$

Lagrangian strain tensor

$$\|d\vec{x}\|^2 = \|d\vec{X} + \nabla \vec{u} \cdot d\vec{X} + \vec{o}(d\vec{X})\|^2 =$$

$$\left(dX_i + \frac{\partial u_i}{\partial X_j} dX_j + o(d\vec{X}) \right) \left(dX_i + \frac{\partial u_i}{\partial X_k} dX_k + o(d\vec{X}) \right) =$$

$$= dX_i dX_i + \frac{\partial u_i}{\partial X_j} dX_j dX_i + \underbrace{\frac{\partial u_i}{\partial X_k} dX_i dX_k}_{i \rightarrow j, k \rightarrow i} + \underbrace{\frac{\partial u_i}{\partial X_j} \frac{\partial u_i}{\partial X_k} dX_j dX_k}_{i \leftarrow k} + o(d\vec{X})$$

$$= \|d\vec{X}\|^2 + \frac{\partial u_i}{\partial X_j} dX_j dX_i + \frac{\partial u_j}{\partial X_i} dX_j dX_i + \frac{\partial u_k}{\partial X_j} \frac{\partial u_k}{\partial X_i} dX_j dX_i + o(d\vec{X})$$

$$= \|d\vec{X}\|^2 + 2\varepsilon_{ij} dX_j dX_i + o(d\vec{X}), \text{ where}$$

$$e(t, \vec{X}) = (\varepsilon_{ij}) = \left(\frac{1}{2} \left(\frac{\partial u_i}{\partial X_j} + \frac{\partial u_j}{\partial X_i} + \underbrace{\frac{\partial u_k}{\partial X_j} \frac{\partial u_k}{\partial X_i}}_{\text{can be neglected}} \right) \right) \quad \text{Lagrangian strain tensor}$$

↓

$$\tilde{e}(t, \vec{X}) = \frac{1}{2} \left(\frac{\partial u_i}{\partial X_j} + \frac{\partial u_j}{\partial X_i} \right)$$

... infinitesimal strain tensor
(tensor of small deformations)

$$\nabla \vec{u} = H = \left(\frac{\partial u_i}{\partial x_j} \right) = \underbrace{\frac{1}{2}(H+H^T)}_{\substack{\text{sym. part} \\ \tilde{\epsilon}}} + \underbrace{\frac{1}{2}(H-H^T)}_{\substack{\text{skew. part} \\ \tilde{\omega}}}$$

$$d\vec{x} - o(d\vec{X}) = d\vec{x} + \nabla \vec{u} \cdot d\vec{X} = d\vec{x} + \nabla \vec{u}_{\text{sym}} \cdot d\vec{X} + \nabla \vec{u}_{\text{skew}} \cdot d\vec{X}$$

$$= d\vec{x} + \tilde{\epsilon} \cdot d\vec{X} + \underbrace{\vec{\omega} \times d\vec{X}}_{\substack{\text{where } \nabla \vec{u}_{\text{skew}} = \begin{pmatrix} 0 & -\omega_2 & -\omega_3 \\ \omega_3 & 0 & -\omega_1 \\ \omega_2 & \omega_1 & 0 \end{pmatrix} \\ \vec{\omega} = (\omega_i) = \nabla \times \vec{u} \\ (= \text{rot } \vec{u})}}$$

$$\begin{aligned} \vec{x} &= \vec{x}(t, \vec{X}) = \vec{X} + \vec{u}(t, \vec{X}) \\ \vec{y} &= \vec{x}(t, \vec{Y}) = \vec{Y} + \vec{u}(t, \vec{Y}) \end{aligned}$$

$$\begin{aligned} \vec{u}(t, \vec{Y}) &= \vec{u}(t, \vec{X}) + \underbrace{\vec{y} - \vec{x}}_{d\vec{x}} - \underbrace{(\vec{Y} - \vec{X})}_{d\vec{X}} = \vec{u}(t, \vec{X}) + d\vec{x} - d\vec{X} = \\ &= \vec{u}(t, \vec{X}) + \tilde{\epsilon} \cdot d\vec{X} + \vec{\omega} \times d\vec{X} \quad \text{where } \vec{\omega} = \text{rot } \vec{u}(t, \vec{X}) \end{aligned}$$

decomposition
of displacement
of \vec{Y} w.r.t \vec{X}

displacement
of \vec{X}

stretching in the direction
of eigenvectors of $\tilde{\epsilon}$

($\tilde{\epsilon}$ is symmetric and thus diagonalizable,
with real spectrum)

$$+ o(d\vec{X})$$

higher order deformations

STRAIN RATE TENSOR

$$\nabla \vec{u} = \left(\frac{\partial u_i}{\partial x_j} \right) \quad \frac{d}{dt}(\nabla \vec{u}) = \left(\frac{\partial \dot{u}_i}{\partial x_j} \right) =$$

$$= \left(\frac{\partial v_i}{\partial x_j} \right) \quad \vec{u} = \vec{x}(t, \vec{X}) - \vec{X}$$

$$\frac{d}{dt}(d\vec{x}) = \frac{d}{dt}(\nabla \vec{u}(t, \vec{X}) \cdot d\vec{X}) = \nabla \vec{v}(t, \vec{X}) \cdot d\vec{X} + o(d\vec{X})$$

$$= \left(\frac{\partial v_i}{\partial x_j} dx_j \right)$$

$$d\vec{x} = d\vec{X} + \nabla \vec{u} \cdot d\vec{X}$$

velocity gradient
in material
coordinates

$$+ o(d\vec{X})$$

$$\frac{d(d\vec{x})}{dt} = \left(\frac{\partial v_i}{\partial X_j} dX_j \right) = \left(\frac{\partial v_i}{\partial x_k} \frac{\partial x_k}{\partial X_j} dX_j \right) = \underbrace{\nabla \vec{V}(t, \vec{x})}_{\text{velocity gradient in spatial coordinates}} \cdot d\vec{x} + o(d\vec{x})$$

rate of relative deformation (strain)

$$\frac{\frac{d}{dt} \|d\vec{x}\|^2}{\|d\vec{x}\|^2} = \frac{1}{2} \frac{\frac{d}{dt} \|d\vec{x}\|^2}{\|d\vec{x}\|^2} = \frac{1}{2} \frac{2 \dot{\epsilon}_{ij} dX_i dX_j}{\|d\vec{x}\|^2}$$

let's manipulate the numerator:

$$\begin{aligned} 2 \dot{\epsilon}_{ij} dX_i dX_j &= \frac{d}{dt} \left(\frac{\partial v_i}{\partial X_j} + \frac{\partial v_j}{\partial X_i} + \frac{\partial v_k}{\partial X_i} \frac{\partial v_k}{\partial X_j} \right) dX_i dX_j = \\ &= \left(\frac{\partial v_i}{\partial X_j} + \frac{\partial v_j}{\partial X_i} + \frac{\partial v_k}{\partial X_i} \frac{\partial v_k}{\partial X_j} + \frac{\partial v_k}{\partial X_i} \frac{\partial v_k}{\partial X_j} \right) dX_i dX_j = \\ &= 2 \left(\frac{\partial v_i}{\partial X_i} + \frac{\partial v_k}{\partial X_j} \frac{\partial v_k}{\partial X_i} \right) dX_i dX_j = \end{aligned}$$

we use $\mathbb{H} = \mathbb{F} - \mathbb{I}$
 $u_i = x_i - X_i$
 i.e. $\frac{\partial u_i}{\partial X_j} = \frac{\partial x_i}{\partial X_j} - \delta_{ij}$

$$\begin{aligned} &= 2 \left(\frac{\partial v_i}{\partial X_i} + \frac{\partial v_k}{\partial X_j} \left(\frac{\partial x_k}{\partial X_i} - \delta_{ik} \right) \right) dX_i dX_j = \\ &= 2 \frac{\partial v_k}{\partial X_j} \frac{\partial x_k}{\partial X_i} dX_i dX_j = 2 \frac{\partial v_k}{\partial x_e} \frac{\partial x_e}{\partial X_j} \frac{\partial x_e}{\partial X_i} dX_i dX_j = \\ &= 2 \frac{\partial v_k}{\partial x_e} dx_e dx_e + o(\|d\vec{x}\|^2) \\ &= \left(\frac{\partial v_i}{\partial x_j} + \frac{\partial v_j}{\partial x_i} \right) dx_i dx_j + o(\|d\vec{x}\|^2) \\ &= \mathbb{D} \vec{\alpha} \end{aligned}$$

$$\Rightarrow \frac{d}{dt} (\|\vec{dx}\|) = \frac{1}{2} \underbrace{\left(\frac{\partial v_i}{\partial x_j} + \frac{\partial v_j}{\partial x_i} \right)}_{d_{ij}} \underbrace{\frac{dx_i dx_j}{dx_k dx_k}}_{\alpha_i \alpha_j \text{ where } \vec{\alpha} = \frac{d\vec{x}}{\|\vec{dx}\|}} + \dots \quad \vec{0} \text{ for } \|\vec{dx}\| \rightarrow 0$$

$(\nabla \vec{v})_{sym} = \mathbb{D} = (d_{ij}) \dots$ strain rate tensor

FLUID DYNAMICS - FORCES IN CONTINUUM

- Cauchy: there are volume & surface forces in continuum:

↳ specific volume forces vs. force density

$$\vec{F}(\vec{x}) = \lim_{R \rightarrow 0^+} \frac{\vec{F}_V(B_R(\vec{x}))}{M(B_R(\vec{x}))} = \text{volume force acting on the ball } B_R(\vec{x}) \text{ (... vector measure)}$$

force per unit mass

mass of the ball $B_R(\vec{x})$

$$= \lim_{R \rightarrow 0^+} \frac{\vec{F}_V(B_R(\vec{x}))}{\frac{4}{3}\pi R^3} \cdot \left(\frac{\frac{4}{3}\pi R^3}{M(B_R(\vec{x}))} \right) = \frac{1}{\rho(\vec{x})} \lim_{R \rightarrow 0^+} \frac{\vec{F}_V(B_R(\vec{x}))}{\frac{4}{3}\pi R^3}$$

$\rightarrow \frac{1}{\rho(\vec{x})}$

force per unit volume (force density)

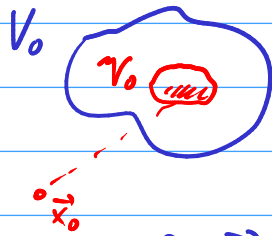
↳ Cauchy's postulate for surface forces: surface force per unit surface area acting on the surface element dS with normal \vec{n} is

$$\vec{T}(t, \vec{x}, \vec{n}(\vec{x})) dS \dots \text{i.e. } \vec{T} \text{ does not depend e.g. on curvature}$$

Note: In 1957, Cauchy's postulate was proved by Walter Noll

$$(\vec{v} \cdot \vec{n})$$

LAW OF FORCE (NEWTON'S 2nd LAW) IN CONTINUUM



again, choose the control volume v_0 in the material body V_0 , which evolves as $v(t) = \vec{x}(t, v_0)$

law of force

(Impulse-momentum theorem)

$$\frac{d}{dt} \int_{v(t)} \rho \vec{V} d\vec{x} = \int_{v(t)} \rho \vec{F} d\vec{x} + \int_{\partial v(t)} \vec{T}(t, \vec{x}, \vec{n}(\vec{x})) dS$$

specific volume force

balance of angular momentum

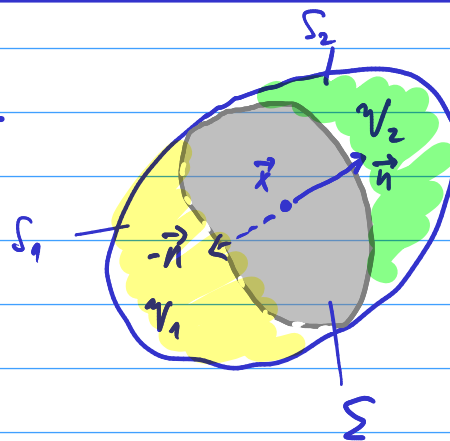
w.r.t. \vec{x}_0 (or \vec{o})

or: $(\vec{x} - \vec{x}_0)$ for \vec{x}_0 fixed (but arbitrary)

$$\frac{d}{dt} \int_{v(t)} \rho \vec{x} \times \vec{V} d\vec{x} = \int_{v(t)} \rho \vec{x} \times \vec{F} d\vec{x} + \int_{\partial v(t)} \vec{x} \times \vec{T}(t, \vec{x}, \vec{n}(\vec{x})) dS$$

Cauchy's (fundamental) lemma

\vec{n} ... unit normal vector to the surface Σ pointing outward w.r.t. v_1



$$v_0 = v_1 \cup v_2$$

$$\partial v_0 = S_1 \cup S_2$$

$$\vec{x} \in \Sigma$$

$-\vec{n}$... w.r.t. v_2

momentum balances for v_1 and v_2 :

(v_1)

$$\frac{d}{dt} \int_{\vec{x}(t, v_1)} \rho \vec{V} d\vec{x} = \int_{\vec{x}(t, v_1)} \rho \vec{F} d\vec{x} + \int_{\vec{x}(t, S_1)} \vec{T}(t, \vec{x}, \vec{n}(\vec{x})) dS + \int_{\vec{x}(t, S_2)} \vec{T}(t, \vec{x}, \vec{n}(\vec{x})) dS$$

(+)

$$\textcircled{\nu_2} \quad \frac{d}{dt} \int_{\mathcal{V}_2} \rho \vec{V} d\vec{x} = \int_{\mathcal{V}_2} \rho \vec{F} d\vec{x} + \int_{\mathcal{S}(t, \Sigma)} \vec{T}(t, \vec{x}, \vec{n}(\vec{x})) dS + \int_{\mathcal{S}(t, \Sigma_2)} \vec{T}(t, \vec{x}, \vec{n}(\vec{x})) dS$$

$\mathcal{S}(t, \nu_2) \qquad \mathcal{S}(t, \nu_2) \qquad \mathcal{S}(t, \Sigma) \qquad \mathcal{S}(t, \Sigma_2)$

(-)

$$\textcircled{\nu} \quad \frac{d}{dt} \int_{\mathcal{V}(t)} \rho \vec{V} d\vec{x} = \int_{\mathcal{V}(t)} \rho \vec{F} d\vec{x} + \int_{\partial \mathcal{V}(t)} \vec{T}(t, \vec{x}, \vec{n}(\vec{x})) dS$$

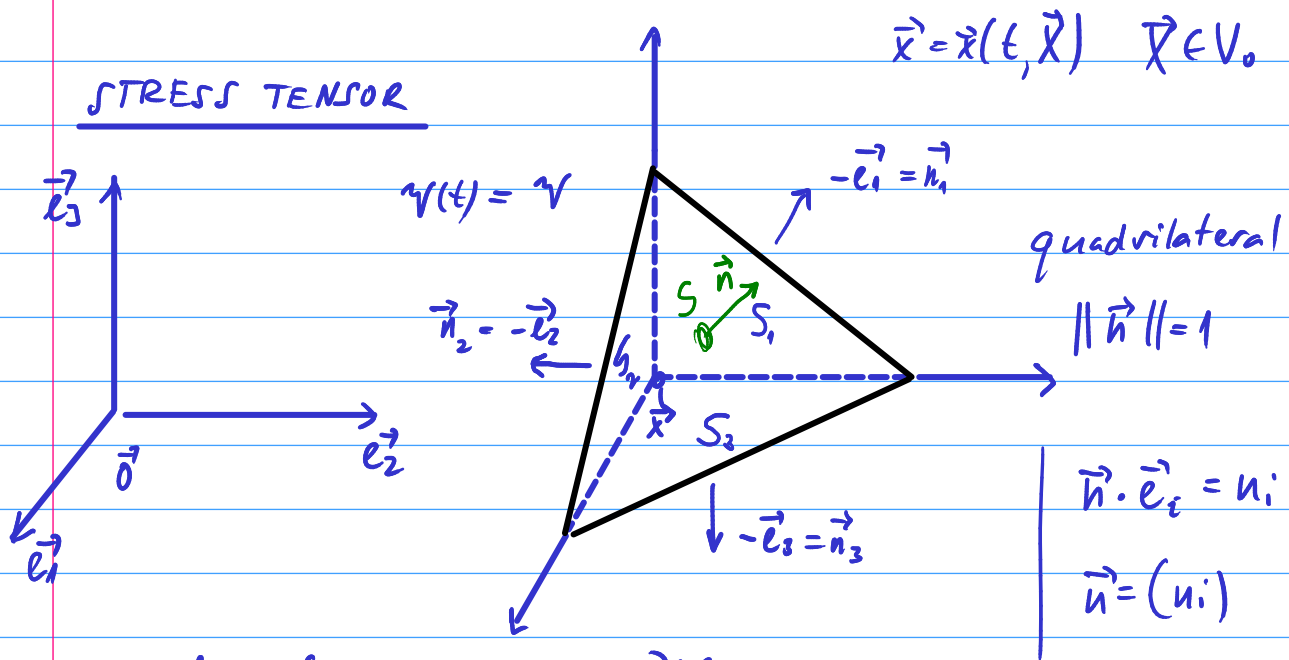
$$0 = \int_{\mathcal{S}(t, \Sigma)} \left[\vec{T}(t, \vec{x}, \vec{n}(\vec{x})) + \vec{T}(t, \vec{x}, -\vec{n}(\vec{x})) \right] dS$$

⇓ for any \mathcal{V}_0, Σ
 (for $\vec{x} \in \Sigma$, Σ can be chosen such that $\vec{n}(\vec{x})$ points

$$\vec{T}(t, \vec{x}, \vec{n}) = -\vec{T}(t, \vec{x}, -\vec{n})$$

in an arbitrary direction)

... law of action & reaction in fluids



surface forces acting on ∂v :

$$\int_{\partial v} T dS = \vec{T}(t, \vec{\xi}_1, \vec{n}_1) \cdot |S_1| + \vec{T}(t, \vec{\xi}_2, \vec{n}_2) \cdot |S_2| + \vec{T}(t, \vec{\xi}_3, \vec{n}_3) \cdot |S_3| + \vec{T}(t, \vec{\xi}, \vec{n}) |S|$$

where $\vec{\xi}_i \in S_i$ (mean value theorem)
 $\vec{n}_i = -\vec{e}_i$
 $(\vec{T} \text{ is continuous})$

$$= |S| \left(-\vec{T}(t, \vec{\xi}_1, \vec{e}_1) \underbrace{\frac{|S_1|}{|S|}}_{n_1} - \vec{T}(t, \vec{\xi}_2, \vec{e}_2) n_2 - \vec{T}(t, \vec{\xi}_3, \vec{e}_3) n_3 + \vec{T}(t, \vec{\xi}, \vec{n}) \right)$$

momentum balance in v :

$$\frac{d}{dt} \left((\rho \vec{v}) \Big|_{(t, \vec{\xi})} |v| \right) = \rho \vec{F} \Big|_{(t, \vec{\xi})} |v| - \left(\sum_i \vec{T}(t, \vec{\xi}_i, \vec{e}_i) n_i + \vec{T}(t, \vec{\xi}, \vec{n}) \right) |S|$$

where $\vec{\xi}_i, \vec{\xi} \in v$

Now, let's scale v w.r.t. the point \vec{x} by a factor ϵ

$|S| = \mathcal{O}(\epsilon^2)$, $|v| = \mathcal{O}(\epsilon^3)$
 $= \mathcal{O}(\epsilon^3)$

divide the equality by ϵ^2 and pass to the limit $\epsilon \rightarrow 0$:

$$\Rightarrow \boxed{-\sum_i \vec{T}(t, \vec{x}, \vec{e}_i) n_i + \vec{T}(t, \vec{x}, \vec{n}) = \vec{0}}$$

$$\Rightarrow \vec{T}(t, \vec{x}, \vec{n}) = \left(\vec{T}(t, \vec{x}, \vec{e}_1) \vec{T}(t, \vec{x}, \vec{e}_2) \vec{T}(t, \vec{x}, \vec{e}_3) \right) \vec{n}$$

$$\Pi(t, \vec{x}) = (\tau_{ij})$$

\Rightarrow there exists the stress tensor

SYMMETRY OF THE STRESS TENSOR

in general; $(\vec{x} - \vec{x}_0)$ for any \vec{x}_0 (fixed)

angular
momentum
balance

$$\frac{d}{dt} \int_{V(t)} \vec{x} \times \rho \vec{v} \, d\vec{x} = \int_{V(t)} \rho \vec{x} \times \vec{F} \, d\vec{x} + \int_{\partial V(t)} \vec{x} \times \vec{T}(t, \vec{x}, \vec{n}(\vec{x})) \, dS$$

\swarrow wlog w.r.t. $\vec{0}$
 \searrow def. (*)

$$\int_{\partial V(t)} \vec{x} \times \vec{T}(t, \vec{x}, \vec{n}(\vec{x})) \, dS = \int_{\partial V(t)} \vec{x} \times (\Pi(t, \vec{x}) \cdot \vec{n}) \, dS = \int_{\partial V(t)} \epsilon_{ijk} x_j (\Pi \vec{n})_k \vec{e}_i \, dS$$

$$= \epsilon_{ijk} \vec{e}_i \int_{\partial V(t)} x_j \tau_{ke} n_e \, dS = \epsilon_{ijk} \vec{e}_i \int_{V(t)} \partial_e (x_j \tau_{ke}) \, d\vec{x}$$

\uparrow
 Green's formula

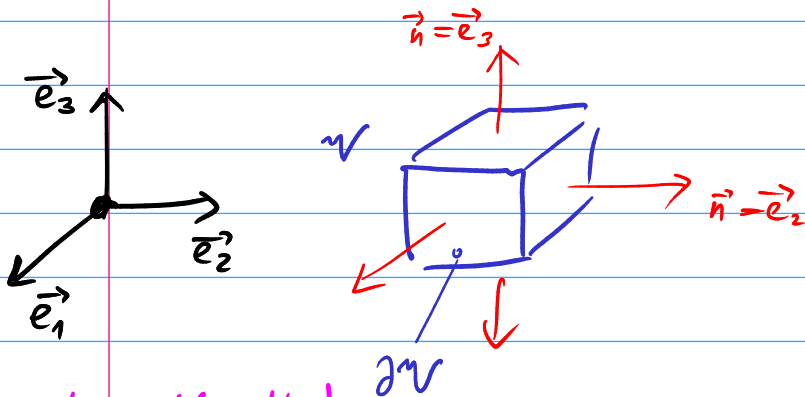
$$\int_V (\partial_i f) g \, dx = - \int_V f \partial_i g \, dx + \int_{\partial V} f g n_i \, dS$$

$\frac{\partial f}{\partial x_i}$
 $g(\vec{x})=1$
 \nearrow this vanishes

$$= \epsilon_{ijk} \vec{e}_i \int_{V(t)} \left(\delta_{je} \tau_{ke} + x_j \partial_e \tau_{ke} \right) \, d\vec{x} = \epsilon_{ijk} \vec{e}_i \int_{V(t)} \left(\tau_{kj} + x_j \partial_e \tau_{ke} \right) \, d\vec{x}$$

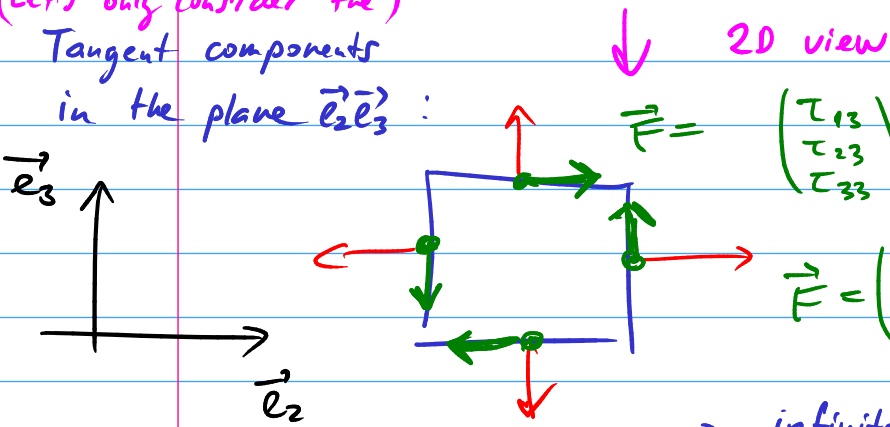
$(\partial_e x_j) \tau_{ke} + x_j \partial_e \tau_{ke}$

NOTE: Interpretation of the symmetry of Π



τ_{ij} is the i -th component of the force acting on (unit) surface with normal vector \vec{e}_j

(Let's only consider the) Tangent components in the plane $\vec{e}_2\vec{e}_3$:



$$\vec{F} = \begin{pmatrix} \tau_{13} \\ \tau_{23} \\ \tau_{33} \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \text{ (e.g.)}$$

$$\vec{F} = \begin{pmatrix} \tau_{12} \\ \tau_{22} \\ \tau_{32} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

e.g.

$$\Pi = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$

$$\tau_{23} = \tau_{32}$$

\Rightarrow infinitesimally small volume elements are not pushed to start rotating

small $\square \Rightarrow \Pi$ has almost the same value on the whole ∂V

Pözu: off-diagonal elements \Rightarrow forces in the tangential direction (viscous forces)

diagonal elements \Rightarrow forces in the normal direction (pressure)

MOMENTUM CONSERVATION LAW IN GENERAL FORM

we have:

$$\frac{d}{dt} \int_{\mathcal{V}(t)} e \vec{V} d\vec{x} = \int_{\partial \mathcal{V}(t)} \vec{T}(t, \vec{x}, \vec{n}) dS + \int_{\mathcal{V}(t)} e \vec{F} d\vec{x} \quad \Big| \quad (t, \vec{x})$$

componentwise (i -th component)

$$\frac{d}{dt} \int_{\mathcal{V}(t)} e V_i d\vec{x} = \int_{\partial \mathcal{V}(t)} T_{ij}(t, \vec{x}, \vec{n}) dS + \int_{\mathcal{V}(t)} e F_i d\vec{x}$$

use the RTT with the choice $\Phi = e V_i$

$$\int_{\mathcal{V}(t)} \frac{\partial}{\partial t} (e V_i) + \nabla \cdot (e V_i \vec{V}) d\vec{x} = \int_{\partial \mathcal{V}(t)} \tau_{ij} n_j dS + \int_{\mathcal{V}(t)} e F_i d\vec{x}$$

\downarrow Einstein's summation rule
 \downarrow Green's formula

$$\int_{\mathcal{V}(t)} \frac{\partial}{\partial t} (e V_i) + \partial_j (e V_i V_j) d\vec{x} = \int_{\mathcal{V}(t)} \partial_j \tau_{ij} + e F_i d\vec{x}$$

... all this for $\forall \mathcal{V}_0 \Leftrightarrow \forall \mathcal{V}(t)$

"COMO"

$$\frac{\partial}{\partial t} (e V_i) + \partial_j (e V_i V_j) = \partial_j \tau_{ij} + e F_i \quad i=1,2,3$$

$(\vec{V} \otimes \vec{V})_{ij}$

"COMO" in differential (vector) form

$$\frac{\partial}{\partial t} (e \vec{V}) + \nabla \cdot (e \vec{V} \otimes \vec{V}) = \nabla \cdot \mathbb{T} + e \vec{F}$$

conservative form

Alternatively, for RTT in the form : $\frac{d}{dt} \int_{V(t)} \rho \phi d\vec{x} = \int_{V(t)} \rho \frac{D\phi}{Dt} d\vec{x}$

$$\rho \frac{D\vec{V}}{Dt} = \nabla \cdot \bar{\Pi} + \rho \vec{F}$$

non-conservative form

SIMPLE FLUIDS

a fluid is called "SIMPLE"

$$\Leftrightarrow \bar{\Pi} = -P\mathbf{I} + \bar{\Pi}_D$$

$$\tau_{ij} = -P\delta_{ij} + \tilde{\tau}_{ij}$$

where $\bar{\Pi}_D = (\tilde{\tau}_{ij})$ is the dynamic (viscous) stress tensor

and Π_0 is only a function of fluid velocity and its derivatives. In addition, if \vec{V} and its derivatives at the point \vec{x} are zero, then $\Pi_0(t, \vec{x}) = 0$.

vs same normally

P has the meaning of hydrostatic (thermodynamic) pressure exerted on the surface of any control volume in the normal direction. P is given by the equation of state (EOS)

$$P = P(\rho, T)$$

"COMO"
for a single
fluid

$$\frac{\partial}{\partial t} (\rho V_i) + \partial_j (\rho V_i V_j) = -\partial_i P + \partial_j \tilde{\tau}_{ij} + \rho F_i$$

$-\partial_j \delta_{ij} P = -\partial_i P$

$$\frac{\partial}{\partial t} (\rho \vec{V}) + \nabla \cdot (\rho \vec{V} \otimes \vec{V}) = -\nabla P + \nabla \cdot \bar{\Pi}_D + \rho \vec{F}$$

Newtonian fluids & Navier-Stokes equations

Objective quantities : consider the transformation of the coordinate system (observer transformation)

$$\vec{x}'(t) = Q(t)\vec{x} + \vec{C}(t)$$

Q .. orthogonal

Def: a scalar quantity α is objective $\Leftrightarrow \alpha(t, \vec{x}) = \alpha'(t, \vec{x}')$
 a vector quantity \vec{A} is objective $\Leftrightarrow \|\vec{A}(t, \vec{x})\| = \|\vec{A}'(t, \vec{x}')\|$

Example \vec{A} ... relative position of points \vec{x}, \vec{y} $\vec{A} = \vec{y} - \vec{x}$

$$\boxed{\vec{A}' = \vec{y}' - \vec{x}' = Q(t)\vec{y} + \vec{C}(t) - (Q(t)\vec{x} + \vec{C}(t)) = Q(t)\vec{A}}$$

let M be a tensor such that $(M\vec{A})' = M'\vec{A}' = Q(t)M\vec{A}$

$$M' = Q^T M Q$$

$M = M(t, \vec{x}) \rightarrow M$ is an objective tensor \Leftrightarrow quantity

NOTES

- vector of relative (mutual) position is objective
- velocity & acceleration are NOT objective

but

- the symmetric part of the velocity gradient $\vec{V} = (\partial_j V_i)$ is objective

but that's the strain rate tensor $D = \left(\frac{1}{2} (\partial_j V_i + \partial_i V_j) \right)$

\Rightarrow in order for Π_0 to be an objective tensor, it must depend on \vec{V} only through the strain rate tensor D

without any internal structure

• Newtonian fluid

= isotropic fluid tensor = \mathbb{T}_0 is an isotropic function of \mathbb{D}
 the dependence of \mathbb{T}_0 on \mathbb{D} is LINEAR

we expect THIS to hold:

$$\mathbb{Q}^T \mathbb{T}_0(\mathbb{D}) \mathbb{Q} = \mathbb{T}_0(\mathbb{Q}^T \mathbb{D} \mathbb{Q})$$

see the mathematical fundamentals above

for example, all powers of \mathbb{D} are isotropic functions of \mathbb{D}

$$\mathbb{Q}^T \mathbb{D}^n \mathbb{Q} = \mathbb{Q}^T \underbrace{\mathbb{D} \mathbb{D} \dots \mathbb{D}}_{n \times} \mathbb{Q} = \underbrace{(\mathbb{Q}^T \mathbb{D} \mathbb{Q})}_{\mathbb{D}'}^n$$

$\mathbb{Q}^T \mathbb{Q} = \mathbb{I}$

consider the (rather general) dependence $\mathbb{T}_0(\mathbb{D}) = \sum_{n=0}^{N < +\infty} \tilde{\alpha}_n \mathbb{D}^n$ ✓ (def #)

where $\tilde{\alpha}_n = \tilde{\alpha}_n(\mathbb{I}_1, \mathbb{I}_2, \mathbb{I}_3)$

by the Cayley-Hamilton theorem: $\chi(\mathbb{D}) = -\mathbb{D}^3 + \mathbb{I}_1 \mathbb{D}^2 - \mathbb{I}_2 \mathbb{D} + \mathbb{I}_3 \mathbb{I} = \mathbb{0}$

$\Rightarrow \mathbb{D}^3$ can be expressed in terms of $\mathbb{I}, \mathbb{D}, \mathbb{D}^2$ and so can \mathbb{D}^n for any $n \in \mathbb{N}, n > 2$

\Rightarrow the relation (#) can be simplified to

$$\mathbb{T}_0(\mathbb{D}) = \alpha_0 \mathbb{I} + \alpha_1 \mathbb{D} + \alpha_2 \mathbb{D}^2 \quad \text{hde } \alpha_i = \alpha_i(\mathbb{I}_1, \mathbb{I}_2, \mathbb{I}_3)$$

↑ general relation for so-called Reiner-Rivlin fluids

if, in addition, this dependence is linear, then

$$\begin{cases} \alpha_2 \equiv 0 \\ \alpha_1 = \text{const} = 2\mu \\ \alpha_0 = \alpha_0(\text{Tr } \mathbb{D}) \end{cases}$$

$$\Leftrightarrow \alpha_0 = \mu' \text{Tr } \mathbb{D} = \mu' D_{ii} \\ = \mu' \partial_i v_i = \mu' \nabla \cdot \vec{v}$$

$$\Rightarrow T_s(D) = \mu' (\nabla \cdot \vec{V}) \mathbf{I} + 2\mu D$$

$$\Rightarrow T(D) = (-P + \mu' (\nabla \cdot \vec{V})) \mathbf{I} + 2\mu D$$

Homework:
write down Π_D
element-wise!

- Balance of linear momentum for Newtonian fluids
= Navier-Stokes equations
- μ is the (coefficient of) dynamic viscosity
- μ' is the 2nd viscous coefficient

STOKES HYPOTHESIS

$$D = D_p + D_{dev} \quad \text{where } D_p = \frac{1}{3} (\text{Tr } D) \mathbf{I} = \frac{1}{3} (\nabla \cdot \vec{V}) \mathbf{I}$$

↑ "contribution to P" deviatoric strain rate tensor

$$D_{dev} = D - D_p = \frac{1}{2} \left[(\partial_j v_i - \partial_i v_j) - \frac{2}{3} \delta_{ij} \partial_k v_k \right]$$

$$\Rightarrow \Pi = (-P + \mu' \nabla \cdot \vec{V}) \mathbf{I} + 2\mu (D_p + D_{dev}) = \quad \text{Tr } D_{dev} = 0$$

$$= \underbrace{\left(-P + \left(\mu' + \frac{2}{3}\mu \right) \nabla \cdot \vec{V} \right)}_{\text{mechanical pressure}} \mathbf{I} + 2\mu D_{dev}$$

(generally different from the thermodynamic / hydrostatic pressure at rest denoted by P)

Stokes: $\underbrace{\mu' + \frac{2}{3}\mu}_{\mathcal{K}} = 0 \Rightarrow \mu' = -\frac{2}{3}\mu$ but that's not true at all

\mathcal{K} ... (volumetric viscosity, bulk viscosity coefficient)

Buratti et al. 2015 \mathcal{K} can be measured. For example, for CO_2

we have $\mathcal{K} \gg 100\mu$

recall :

$$\frac{d}{dt} \int_{V(t)} \rho \phi d\vec{x} = \int_{V(t)} \rho \frac{D\phi}{Dt} d\vec{x}$$

$$\rho \frac{D\vec{v}}{Dt}$$

$$\frac{D(\rho \vec{v})}{Dt} + \rho \vec{v} \nabla \cdot \vec{v} = -\nabla P + \rho \cdot \vec{\pi}_0 + \rho \vec{F}$$

Linear momentum balance
(= NS equations)

• INVISCID FLOW

$$\mu (= \mu') = 0 \Leftrightarrow \vec{\pi}_0 = \mathbf{0}$$

=> Euler equations

$$\rho \frac{D\vec{v}}{Dt} = -\nabla P + \rho \vec{F}$$

• INCOMPRESSIBLE FLOW

- there are no (substantial) changes of volume during the flow

$$|V_0| = \int_{V_0} d\vec{X} \stackrel{!}{=} \int_{V(t)} d\vec{x} = \int_{V_0} |\det F| d\vec{X} = \text{const.}$$

$$\int_{V_0} (1 - |\det F|) d\vec{X} = 0 \quad \text{for any choice of } V$$

$$\Rightarrow |\det F| = 1 \quad \Rightarrow \quad \frac{\partial |\det F|}{\partial t} = |\det F| \nabla \cdot \vec{v} = 0$$

$$\Rightarrow \nabla \cdot \vec{v} = 0 \quad \text{incompressibility condition}$$

What if $\rho = \text{const}$?

continuity equation $\left| \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \vec{v}) = 0 \Rightarrow \nabla \cdot \vec{v} = 0 \right.$

The other way round : $\frac{\partial \rho}{\partial t} + \underbrace{\rho \nabla \cdot \vec{v}}_{=0} + \vec{v} \cdot \nabla \rho = 0$

$$\Rightarrow \frac{D\rho}{Dt} = \frac{\partial \rho}{\partial t} \Big|_{\vec{x}} = 0$$

the initial density distribution is transported with the flow

If the material is homogeneous $\rho(\rho, \vec{x}) = \text{const} \Rightarrow \rho(t, \vec{x}) = \text{const} \quad \forall t, \forall \vec{x}$

In addition $\mu = \mu(\rho, T) = \text{const}$
generally

Plug into NS equations

$$\rho \frac{D\vec{V}}{Dt} = -\nabla P + \nu \Delta \vec{V} + \rho \vec{F}$$

and use

$$\nabla \cdot \vec{V} = \partial_j V_j = 0$$

Component-wise:

$$\rho \frac{Dv_i}{Dt} = -\partial_i P + \mu \partial_j (\partial_j V_i + \partial_i V_j) + \rho F_i$$

$$= -\partial_i P + \mu \partial_{jj} V_i + \mu \partial_{ij} V_j + \rho F_i$$

$$= -\partial_i P + \mu \partial_{jj} V_i + \rho F_i \quad \underbrace{\frac{\partial}{\partial i} (\partial_j V_j)}_{=0}$$

⇓

$$\rho \frac{D\vec{V}}{Dt} = -\nabla P + \mu \Delta \vec{V} + \rho \vec{F}$$

$$\frac{D\vec{V}}{Dt} = -\nabla \tilde{P} + \nu \Delta \vec{V} + \vec{F}$$

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

$\tilde{P} = \frac{P}{\rho}$... kinematic pressure

CONSERVATION OF ENERGY

Total energy contained in a control volume $\mathcal{V}(t) = \vec{x}(t, \mathcal{V}_0)$

$$E(t) = \int_{\mathcal{V}(t)} \rho \left(E + \frac{1}{2} \vec{V}^2 \right) d\vec{x} \quad \vec{V}^2 := \|\vec{V}\|^2 = \vec{V} \cdot \vec{V}$$

E ... specific internal energy (per unit mass)

Change of E per unit time is a sum of:

- power of surface forces $\int_{\partial\mathcal{V}(t)} \vec{V} \cdot (\mathbf{T} \cdot \vec{n}) dS = \int_{\partial\mathcal{V}(t)} V_i \tau_{ij} n_j dS$

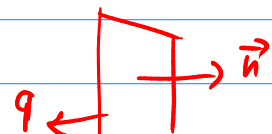
$$= \int_{\mathcal{V}(t)} \partial_j (V_i \tau_{ij}) d\vec{x}$$

- power of volumetric forces $\int_{\mathcal{V}(t)} \vec{V} \cdot (\rho \vec{F}) d\vec{x} = \int_{\mathcal{V}(t)} \rho F_i V_i d\vec{x}$

- flux of internal (heat) energy across $\partial\mathcal{V}(t)$ by heat conduction

Fourier's law : heat flux through unit surface with normal \vec{n}

is $-\lambda \frac{\partial T}{\partial \vec{x}}$



heat conductivity $\lambda = \lambda(T) \left[\frac{W}{m^2} \right]$

increase of heat inside $\mathcal{V}(t)$ $\int_{\partial\mathcal{V}(t)} \lambda \nabla T \cdot \vec{n} dS = \int_{\partial\mathcal{V}(t)} \lambda \partial_i T n_i dS = \int_{\mathcal{V}(t)} \partial_i (\lambda \partial_i T) d\vec{x} = \int_{\mathcal{V}(t)} \nabla \cdot (\lambda \nabla T) d\vec{x}$

- power of the volumetric heat sources (radiation)

$$\int_{V(t)} \rho \dot{Q} d\vec{x}$$

\dot{Q} ... specific power of volum. heat sources

Put together:

$$\frac{dE}{dt} = \frac{d}{dt} \int_{V(t)} \rho \left(E + \frac{1}{2} \vec{V}^2 \right) d\vec{x} = \int_{V(t)} \rho_j (V_i \tau_{ij}) + \rho F_i V_i + \rho_i (\lambda \partial_i T) + \rho \dot{Q} d\vec{x}$$

$$\text{RTT: } \frac{d}{dt} \int_{V(t)} \rho \phi d\vec{x} = \int_{V(t)} \rho \frac{D\phi}{Dt} d\vec{x}$$

$$\rho \frac{D(E + \frac{1}{2} \vec{V}^2)}{Dt} = \rho_j (V_i \tau_{ij}) + \rho F_i V_i + \rho_i (\lambda \partial_i T) + \rho \dot{Q}$$

conservation (balance) of total energy (COTE)



we express the balance of internal energy:

start from the linear momentum balance : $\rho \frac{DV_i}{Dt} = \rho_j \tau_{ij} + \rho F_i \quad i=1,2,3$

multiply the i-th component by V_i and (implicitly) sum over i

$$\rho \frac{DV_i}{Dt} V_i = \rho_j \tau_{ij} V_i + \rho F_i V_i$$

↓ $\rho \frac{1}{2} \frac{D}{Dt} (\vec{V}^2)$

this is subtracted from COTE

⇓

$$\rho \frac{DE}{Dt} = \tau_{ij} \partial_j V_i + \rho_i (\lambda \partial_i T) + \rho \dot{Q}$$

40 $\nabla \vec{V} = (\partial_j V_i)$

(*) Note:
(details later)

$$\frac{D}{Dt} \int_{T_{ref}}^T c_p(\theta) d\theta = c_p(T) \frac{DT}{Dt}$$

in vector form:

$$\rho \frac{DE}{Dt} = \Pi \cdot \nabla \vec{V} + \nabla \cdot (\lambda \nabla T) + \rho \dot{Q}$$

recap:

5 equations

7 unknowns

$$\rho, v_1, v_2, v_3, p, T, E$$

conservation of internal energy (COIE)

Remaining relations
(for N-S eqs.)

- 2 scalar (algebraic) equations - constitutive relations

1) equation of state

$$f(p, v, T) = f(\rho, p, T) = 0$$

no universal laws of physics, but properties of the material

2) relation between E and T (*)

MATHEMATICAL ANALYSIS OF THE INCOMPRESSIBLE FLOW PROBLEM

Let $\Omega \subset \mathbb{R}^3$ (or $\mathbb{R} \subset \mathbb{R}^2$) be a bounded domain with Lipschitz boundary and $\gamma = (\partial, T_{max})$. The problem of incompressible flow inside Ω reads

$$(*) \quad \nabla \cdot \vec{V} = 0 \quad \text{incompressibility (divergence-free) condition}$$

$$(**) \quad \frac{D\vec{V}}{Dt} = -\nabla \tilde{P} + \nu \Delta \vec{V} + \vec{F}$$

with Dirichlet b.c.

$$\vec{V}(t, \vec{x})|_{\partial\Omega} = \vec{W}(t, \vec{x}) \quad \forall \vec{x} \in \partial\Omega$$

compatibility with divergence-free \vec{V}

where \vec{W} satisfies

$$\int_{\partial\Omega} \vec{W} \cdot \vec{n} ds = 0$$

and the initial condition

$$V(0, \vec{x}) = \vec{V}_0(\vec{x}) \quad \forall \vec{x} \in \Omega$$

$$\text{hde} \quad \nabla \cdot \vec{V}_0(\vec{x}) = 0$$

non-trivial to fulfill

What about the pressure field P ? (assuming sufficient regularity of \vec{V})

take $(**)$ and apply divergence on both sides of the equation:

$$\nabla \cdot \frac{D\vec{V}}{Dt} = -\Delta \tilde{P} + \nu \nabla \cdot \Delta \vec{V} + \nabla \cdot \vec{F}$$

denote $\phi := \nabla \cdot \vec{V}$

$$\text{LHS: } \nabla \cdot \frac{D\vec{V}}{Dt} = \nabla \cdot \left(\frac{\partial \vec{V}}{\partial t} + \vec{V} \cdot \nabla \vec{V} \right) = \underbrace{\frac{\partial \phi}{\partial t}}_{=0 \text{ due } (*)} + \nabla \cdot (\vec{V} \cdot \nabla \vec{V})$$

$$\text{RHS: } \nu \nabla \cdot \Delta \vec{V} = \nu \partial_i \partial_{kk} V_i = \nu \partial_{kk} V_i = \nu \partial_{ikk} V_i = \nu \partial_{kh} \partial_i V_i = \nu \Delta \phi$$

plug back into $(**)$:

$$\Delta \tilde{P} + \nabla \cdot (\vec{V} \cdot \nabla \vec{V}) - \nabla \cdot \vec{F} = - \left(\frac{\partial \phi}{\partial t} - \nu \Delta \phi \right)$$

if $(*)$ holds, i.e. $\phi = 0$, then

$$\Delta \tilde{P} = -\nabla \cdot (\vec{V} \cdot \nabla \vec{V}) + \nabla \cdot \vec{F}$$

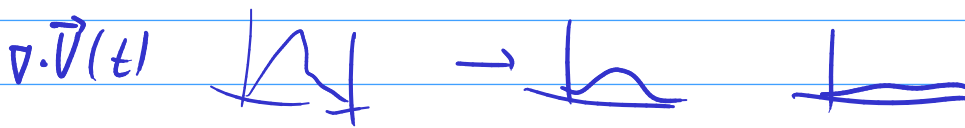
(simplified) Pressure Poisson Equation (PPE, SPPE)

at each time instant, \tilde{P} depends (up to a constant) on \vec{V} and \vec{F}
(a local change of \vec{V} implies a global change of P)

The other way round, if PPE holds, then $\frac{\partial \phi}{\partial t} = \nu \Delta \phi$ "heat" eq. for ϕ

If $\nabla \cdot \vec{V}_0 = 0$, then $\phi(0, \vec{x}) = 0$. If we use such boundary conditions that $\phi|_{\partial\Omega} = 0$ or $\frac{\partial\phi}{\partial\vec{n}}|_{\partial\Omega} = 0$, then $\phi \equiv 0 \forall \vec{x}, \forall t$.

NOTE: In a numerical solver implementing the condition $\phi|_{\partial\Omega} = 0$, divergence of \vec{V} will vanish over time even if $\nabla \cdot \vec{V}_0 \neq 0$



Alternative approach:

$$\Delta \tilde{P} + \nabla \cdot (\vec{V} \cdot \nabla \vec{V}) - \nabla \cdot \vec{F} = - \left(\frac{\partial\phi}{\partial t} - \nu \Delta\phi \right)$$

we leave this term here

$\underbrace{\quad}_{=0}$ if \otimes holds

$$\Rightarrow \Delta \tilde{P} = -\nabla \cdot (\vec{V} \cdot \nabla \vec{V}) + \nabla \cdot \vec{F} + \nu \nabla \cdot (\Delta \vec{V})$$

consistent PPE, CPPE

Again, \tilde{P} satisfying the consistent PPE implies $\frac{\partial\phi}{\partial t} = 0$

i.e. if $\phi = 0$ at $t = 0$, then $\phi \equiv 0 \forall t, \forall \vec{x}$ without any additional assumptions

Boundary conditions for \tilde{P}

Take \otimes and multiply by \vec{n} on $\partial\Omega$:

$$\frac{D\vec{V}}{Dt} = -\nabla\tilde{P} + \nu\Delta\vec{V} + \vec{F} \Big|_{\vec{n}} \Rightarrow \frac{\partial\tilde{P}}{\partial\vec{n}} = -\frac{DV_n}{Dt} + \nu\Delta V_n + F_n$$

normal components of \vec{V}, \vec{F}

In the paper by Grerho & San: (1987), it is shown that:

- 1) When this b.c. is used, both the simplified PPE and the consistent PPE are equivalent i.e. they both imply $\nabla \cdot \vec{V} = 0$
- 2) for the CPPE, and for $t > 0$, it is possible to apply a projection of $(*)$ into directions other than \vec{n} (i.e. tangential directions)

$$v_i: \gamma \times \Omega \rightarrow \mathbb{R} \quad v_i(t, \cdot): \Omega \rightarrow \mathbb{R}$$

$$v_i(t, \cdot) \in C^{(2)}(\Omega)$$

THE PATH TO THE WEAK FORMULATION

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

$$\frac{D\vec{V}}{Dt} = -\nabla \tilde{P} + \nu \Delta \vec{V} + \vec{F} \quad \#)$$

$\left(\frac{\partial v_i}{\partial t} + v_j \partial_j v_i \right)_{\text{for } i=1,2,3}$

$$\frac{\partial \vec{V}}{\partial t} + \underbrace{\vec{V} \cdot \nabla \vec{V}}_{(1)} = \underbrace{-\nabla \tilde{P}}_{(2)} + \underbrace{\nu \Delta \vec{V}}_{(3)} + \vec{F}_6$$

$-\nabla(\tilde{P} - \phi)$

multiply by a function $\vec{\varphi}: \Omega \rightarrow \mathbb{R}^3$ sufficiently smooth, equal to zero on $\partial\Omega$ and satisfying $\nabla \cdot \vec{\varphi} = 0$. Then integrate over Ω

$$(1) = \int_{\Omega} \vec{V} \cdot \nabla \vec{V} \cdot \vec{\varphi} \, d\vec{x} = \int_{\Omega} v_j (\partial_j v_i) \varphi_i \, d\vec{x} = \text{(Green's formula)}$$

$\#) \vec{F} = \nabla \phi + \vec{F}_6$
 where $\nabla \cdot \vec{F}_6 = 0$
 (By Helmholtz theorem:
 $\vec{F} = \nabla \phi + \nabla \times \vec{A}$
 if $\vec{F} \in C^2(\Omega)$)

$$= \int_{\partial\Omega} v_j \underbrace{v_i \varphi_i n_j}_{=0} \, dS - \int_{\Omega} v_i \partial_j (v_j \varphi_i) \, d\vec{x} =$$

$$= - \int_{\Omega} v_i (\partial_j v_j) \varphi_i \, d\vec{x} - \int_{\Omega} v_i (\partial_j \varphi_i) v_j \, d\vec{x} = \int_{\Omega} \vec{V} \cdot \nabla \tilde{P} \cdot \vec{V} \, d\vec{x}$$

$$(2) = \int_{\Omega} -\nabla \tilde{P} \cdot \vec{\varphi} \, d\vec{x} = - \int_{\Omega} (\partial_i \tilde{P}) \varphi_i \, d\vec{x} \stackrel{\text{(Green)}}{=} - \int_{\partial\Omega} \tilde{P} \varphi_i n_i \, dS + \int_{\Omega} \tilde{P} \partial_i \varphi_i \, d\vec{x} = 0$$

$-\nabla(\tilde{P} - \phi) \rightarrow \dots \phi$ doesn't play a role \Rightarrow [wlog $\phi = 0 \Leftrightarrow \nabla \cdot \vec{F} = 0$]

$$\begin{aligned}
 \textcircled{3} &= \nu \int_{\Omega} \Delta \vec{V} \cdot \vec{\Psi} \, d\vec{x} = \int_{\Omega} (\partial_{jj} V_i) \Psi_i \, d\vec{x} \stackrel{\text{(Green)}}{=} \int_{\partial\Omega} \partial_j V_i \underbrace{\Psi_i n_j}_{=0} \, dS - \int_{\Omega} \partial_j V_i \partial_j \Psi_i \, d\vec{x} \\
 &= - \int_{\Omega} \nabla \vec{V} : \nabla \vec{\Psi} \, d\vec{x}
 \end{aligned}$$

perform the integration of $\textcircled{*}$, using the above results:

$$\textcircled{**} \quad \int_{\Omega} \underbrace{\frac{\partial \vec{V}}{\partial t} \cdot \vec{\Psi}}_{\textcircled{1}} \, d\vec{x} - \int_{\Omega} \vec{V} \cdot \nabla \vec{\Psi} \cdot \vec{V} \, d\vec{x} + \nu \int_{\Omega} \nabla \vec{V} \cdot \nabla \vec{\Psi} \, d\vec{x} = \int_{\Omega} \vec{F} \cdot \vec{\Psi} \, d\vec{x}$$

this relation will come in handy later

(varthetaeta :-)

Now, take $\textcircled{**}$ and multiply by a smooth $f: \Omega \rightarrow \mathbb{R}$ such that $f(T_{\max}) = 0$ and integrate over γ :

$$\gamma = (0, T_{\max})$$

$$\textcircled{1} = \int_{\gamma} \int_{\Omega} \frac{\partial \vec{V}}{\partial t} \cdot \vec{\Psi} \, d\vec{x} \, f \, dt = \int_{\gamma} \left(\frac{d}{dt} \int_{\Omega} \vec{V} \cdot \vec{\Psi} \, d\vec{x} \right) f \, dt = \text{(integration by parts)}$$

$$= \left[\int_{\Omega} \vec{V} \cdot \vec{\Psi} \, d\vec{x} \, f \right]_0^{T_{\max}} - \int_{\gamma} \int_{\Omega} \vec{V} \cdot \vec{\Psi} \, d\vec{x} \, \dot{f} \, dt$$

$$= -f(0) \int_{\Omega} \vec{V}_0 \cdot \vec{\Psi} \, d\vec{x} - \int_{\gamma} \int_{\Omega} \vec{V} \cdot \vec{\Psi} \, d\vec{x} \, \dot{f} \, dt$$

after integrating the whole $\textcircled{**}$:

$$\int_{\gamma} \int_{\Omega} -\vec{V} \cdot \vec{\Psi} \, \dot{f} - \vec{V} \cdot \nabla \vec{\Psi} \cdot \vec{V} \, f + \nu \nabla \vec{V} \cdot \nabla \vec{\Psi} \, f - \vec{F} \cdot \vec{\Psi} \, f \, d\vec{x} \, dt = f(0) \int_{\Omega} \vec{V}_0 \cdot \vec{\Psi} \, d\vec{x}$$

WEAK EQUALITY $\textcircled{***}$

OBSERVATIONS:

- \vec{V} and $\nabla \vec{V}$ must be defined ALMOST EVERYWHERE in Ω and A.E. in γ
- $\Delta \vec{V}$ need not exist
- **(***)** does not contain the pressure \tilde{P} at all
- Any function \vec{V} solving the original problem will also satisfy **(***)** for any $\vec{\psi}, \alpha$

→ How to formulate a problem using **(***)** that would allow us to find \vec{V} ?

- let us simplify the b.c. $\vec{V}|_{\partial\Omega} = \vec{W}$ hde $\int_{\partial\Omega} \vec{W} \cdot \vec{n} dS = 0$
to $\vec{V}|_{\partial\Omega} = \vec{0}$

SUMMARY OF KNOWN FUNCTION SPACES

- $C(\Omega)$... continuous functions $f: \Omega \rightarrow \mathbb{R}$
- $C^m(\Omega)$... space of functions with continuous m -th partial derivatives

def: $D^\alpha f := \partial_1^{\alpha_1} \partial_2^{\alpha_2} \partial_3^{\alpha_3} f$ where $\alpha = (\alpha_1, \alpha_2, \alpha_3)$
multiindex

$$|\alpha| = \alpha_1 + \alpha_2 + \alpha_3$$

$$\Rightarrow C^m(\Omega) = \{ f: \Omega \rightarrow \mathbb{R} \mid D^\alpha f \in C(\Omega), |\alpha| \leq m \}$$

- $C_0^m(\Omega)$... functions from $C^m(\Omega)$ with a compact support in Ω

$$\Rightarrow f \in C_0^m(\Omega) \Rightarrow f|_{\partial\Omega} = 0$$

$$\text{supp}(f) = \overline{\{ \vec{x} \in \Omega \mid f(\vec{x}) \neq 0 \}}$$

$\partial\Omega \cap \Omega = \emptyset$
 Ω is a domain $\Rightarrow \underline{\Omega = \Omega^\circ}$
 $\Rightarrow \text{supp}(f) \cap \partial\Omega = \emptyset$

closure
is important!
(e.g. continuous functions cannot be nonzero on a compact set)

- $L_m(\Omega)$.. space of measurable functions such that $\int_{\Omega} |f(\vec{x})|^m d\vec{x} < +\infty$
Lebesgue
integral

$m \in (1, +\infty)$

$$\|f\|_{L_m(\Omega)} = \sqrt[m]{\int_{\Omega} |f(\vec{x})|^m d\vec{x}}$$

... $L_m(\Omega)$ is Banach
(complete normed linear space)

$\hookrightarrow L_2(\Omega)$ is a Hilbert space with a scalar (inner) product

$$\langle f|g \rangle = \langle f, g \rangle = (f, g)_{L_2(\Omega)} = \int_{\Omega} f(\vec{x})g(\vec{x}) d\vec{x}$$

SOBOLEV SPACES

$$\|f\|_{L_2(\Omega)} \leq \|f\|_{H^m(\Omega)} \quad \forall f \in C^\infty(\bar{\Omega})$$

$$\Rightarrow (f_n) \text{ Cauchy in } \|\cdot\|_{H^m(\Omega)} \Rightarrow (f_n) \text{ Cauchy in } \|\cdot\|_{L_2(\Omega)}$$

we add the limits of Cauchy seq., as they $\in L_2(\Omega)$

- $H^m(\Omega)$ is a closure (completion) of $C^\infty(\Omega)$ w.r.t the norm

$$\|f\|_{H^m(\Omega)} = \sqrt{\int_{\Omega} \sum_{|\alpha| \leq m} (D^\alpha f)^2 d\vec{x}}$$

induced by the inner product

$$(f, g)_{H^m(\Omega)} = \sum_{|\alpha| \leq m} (D^\alpha f, D^\alpha g)_{L_2(\Omega)}$$

- $H^1_0(\Omega)$... functions from $H^1(\Omega)$ with compact support in Ω

NOTE : $H^m(\Omega) = \{ f: \Omega \rightarrow \mathbb{R} \mid D^\alpha f \in L_2(\Omega) \text{ pro } |\alpha| \leq m \}$

where $D^\alpha f$ denotes a weak derivative of f w.r.t. α , i.e., a regular distribution satisfying $\forall \varphi \in \mathcal{D}(\Omega)$

$$\langle D^\alpha f, \varphi \rangle = (-1)^{|\alpha|} \langle f, D^\alpha \varphi \rangle = (-1)^{|\alpha|} \int_{\Omega} f D^\alpha \varphi d\vec{x}$$

more general: Friedrichs' ineq. for $f \in H^1(\Omega)$

for Ω with Lipschitz boundary

$$\|f\|_{H^1(\Omega)}^2 \leq k \left(\sum_{j=1}^3 \int_{\Omega} |\partial_j f|^2 dx + \int_{\partial\Omega} |f(x)|^2 dS \right)$$

$\exists k > 0$

$\| \cdot \|$ with derivatives of f bounded in Ω , the boundedness of f on $\partial\Omega$ implies its boundedness "inside Ω "

Poincaré's inequality: $\|f\|_{H_0^1(\Omega)}^2 \leq k \sum_{j=1}^3 \int_{\Omega} |\partial_j f|^2 dx$

denote by $\|f\|_{H_0^1(\Omega)}^2$

- equivalence of $\| \cdot \|_{H_0^1(\Omega)}$ and $\| \cdot \|'_{H_0^1(\Omega)}$
- allows to estimate the L_2 -norm of f by the L_2 -norm of its derivatives

BOCHNER SPACES : Let X be a Banach (or Hilbert) space

Def: $L_p(\gamma; X) = \left\{ f: \gamma \rightarrow X \mid \int_{\gamma} \|f(t)\|_X^p dt < +\infty \right\}$

with the norm $\|f\|_{L_p(\gamma; X)} = \sqrt[p]{\int_{\gamma} \|f(t)\|_X^p dt}$

if $f: \gamma \times \Omega \rightarrow \mathbb{R}$ then $f(t, \cdot) \in \{w: \Omega \rightarrow \mathbb{R}\}$

FUNCTION SPACES SUITABLE FOR THE ANALYSIS OF INCOMP. FLOW

• $L_2(\Omega)^3$ Hilbert space of functions $\vec{u}: \Omega \rightarrow \mathbb{R}^3$ with components in $L_2(\Omega)$

$$\hookrightarrow (\vec{u}, \vec{v})_{L_2(\Omega)^3} = \sum_{i=1}^3 (u_i, v_i)_{L_2(\Omega)} = \sum_i \int_{\Omega} u_i v_i d\vec{x} = \int_{\Omega} \vec{u} \cdot \vec{v} d\vec{x}$$

$$\hookrightarrow \|\vec{u}\|_{L_2(\Omega)^3} = \left\| \left(\|u_i\|_{L_2(\Omega)} \right) \right\| = \sqrt{\sum_i \|u_i\|_{L_2(\Omega)}^2} =$$

vector of norms \uparrow Euclid. norm in \mathbb{R}^3

$$= \sqrt{\sum_i \int_{\Omega} u_i^2 d\vec{x}} = \sqrt{\int_{\Omega} \left(\sum_i u_i^2 \right) d\vec{x}} = \sqrt{\int_{\Omega} \|\vec{u}\|^2 d\vec{x}}$$

- $H_0^1(\Omega)^3$ space of vector-valued func. $\vec{u} : \Omega \rightarrow \mathbb{R}^3$ with components in $H_0^1(\Omega)$

$$\begin{aligned} \|\vec{u}\|_{H_0^1(\Omega)^3} &= \left\| \left(\|u_i\|_{H_0^1(\Omega)} \right) \right\|_{\mathbb{R}^3} = \sqrt{\sum_i \|u_i\|_{H_0^1(\Omega)}^2} = \\ &= \sqrt{\sum_i \int_{\Omega} \sum_{j=1}^3 (\partial_j u_i)^2 d\vec{x}} = \sqrt{\int_{\Omega} \underbrace{\nabla \vec{u} \cdot \nabla \vec{u}}_{\partial_j u_i \partial_j u_i} d\vec{x}} \end{aligned}$$

NOTE: By Poincaré's inequality $\|\vec{u}\|_{L_2(\Omega)^3} \leq k \cdot \|\vec{u}\|_{H_0^1(\Omega)^3}$

- $C_{0,\sigma}^\infty(\Omega)^3$... vector-valued functions $\vec{u} : \Omega \rightarrow \mathbb{R}^3$ with components in $C_0^\infty(\Omega)$ satisfying in addition $\nabla \cdot \vec{u} = 0 \quad \forall \vec{x} \in \Omega$

• $H = L_{2,\sigma}(\Omega)^3$ closure (completion) of the space $C_{0,\sigma}^\infty(\Omega)^3$ in $L_2(\Omega)^3$
 ↑
 equipped with the norm of $L_2(\Omega)^3$
 in this space, we have $\nabla \cdot \vec{u} = 0$ in the sense of distributions \Rightarrow "weak" derivatives exist

• V ... closure of the space $C_{0,\sigma}^\infty(\Omega)^3$ in $H_0^1(\Omega)^3$
 ↑
 equipped with the norm of $H_0^1(\Omega)^3$
 in this space, $\nabla \cdot \vec{u} = 0$ a.e.

ENERGY INEQUALITY (a priori estimator of the (weak) solution of the problem)

Start from (**)

$$\textcircled{**} : \int_{\Omega} \underbrace{\frac{\partial \vec{v}}{\partial t} \cdot \vec{\varphi}}_{(1)} d\vec{x} - \int_{\Omega} \underbrace{\vec{v} \cdot \nabla \vec{\varphi} \cdot \vec{v}}_{(2)} d\vec{x} + \nu \int_{\Omega} \nabla \vec{v} \cdot \nabla \vec{\varphi} d\vec{x} = \int_{\Omega} \vec{F} \cdot \vec{\varphi} d\vec{x}$$

all terms in ~~(**)~~ allow to use \vec{V} with $\nabla \cdot \vec{V} = 0$ in place of $\vec{\varphi}$ (namely $\nabla \vec{\varphi}$ must exist a.e., but $\nabla \vec{V}$ appears in ~~(**)~~ anyway)

and put $\vec{\varphi} = \vec{V}$

$$\vec{V}^2 = \vec{V} \cdot \vec{V} = \|\vec{V}\|_{\mathbb{R}^3}^2$$

$$\textcircled{1} = \int_{\Omega} \frac{\partial \vec{V}}{\partial t} \cdot \vec{V} d\vec{x} = \int_{\Omega} \frac{1}{2} \frac{\partial \vec{V}^2}{\partial t} d\vec{x} = \frac{d}{dt} \int_{\Omega} \frac{1}{2} \vec{V}^2 d\vec{x}$$

$\sum_i (\partial_t v_i) v_i$
 $\frac{1}{2} \sum \partial_t (v_i^2)$

specific kinetic energy in Ω

②: some time ago, we derived that: $\int_{\Omega} \nabla \cdot \nabla \vec{V} \cdot \vec{\varphi} d\vec{x} = \dots = - \int_{\Omega} \nabla \cdot \nabla \vec{\varphi} \cdot \vec{V} d\vec{x}$

we assumed that $\nabla \cdot \vec{\varphi} = 0$ and also that $\vec{\varphi}|_{\partial\Omega} = 0$

② = $\int_{\Omega} \nabla \cdot \nabla \vec{V} \cdot \vec{V} d\vec{x} = 0$

\Rightarrow Here the assumption $\nabla \cdot \vec{V} = 0$ is important so that \vec{V} can appear in place of $\vec{\varphi}$

plug ①, ② back to ~~(**)~~:

$$\frac{d}{dt} \int_{\Omega} \frac{1}{2} \vec{V}^2 d\vec{x} + \nu \int_{\Omega} \nabla \vec{V} \cdot \nabla \vec{V} d\vec{x} = \int_{\Omega} \vec{F} \cdot \vec{V} d\vec{x}$$

$$\nu \|\vec{V}\|_V^2$$

$$(\vec{F}, \vec{V})_{L^2(\Omega)^3} \leq \|\vec{F}\|_{L^2(\Omega)^3} \|\vec{V}\|_{L^2(\Omega)^3}$$

Young's inequality

$$0 \leq \left(a - \frac{1}{\varepsilon} b\right)^2 = \varepsilon a^2 - 2ab + \frac{1}{\varepsilon} b^2$$

$$2ab \leq \varepsilon a^2 + \frac{1}{\varepsilon} b^2$$

$$ab \leq \frac{\varepsilon}{2} a^2 + \frac{1}{2\varepsilon} b^2$$

WLOG we assume $\nabla \cdot \vec{F} = 0$
see above

$$\leq k \|\vec{F}\|_H \|\vec{V}\|_V$$

$$\leq \frac{\nu}{2} \|\vec{V}\|_V^2 + \frac{k^2}{2\nu} \|\vec{F}\|_H^2$$

$$\frac{d}{dt} \int_{\Omega} \frac{1}{2} \vec{V}^2 d\vec{x} + \frac{\nu}{2} \|\vec{V}\|_V^2 \leq \frac{k^2}{2\nu} \|\vec{F}\|_H^2$$

$$\int \nabla v \cdot \nabla v d\vec{x} = - \int \underline{\Delta v} v d\vec{x}$$

integrate over (0, t):

ENERGY

INEQUALITY

(usual in PDE analysis)

$$\int_{\Omega} \frac{1}{2} \vec{v}^2 dx \Big|_0^t + \int_0^t \int_{\Omega} \frac{1}{2} \nu \|\vec{v}(\tau, \cdot)\|_{\nu}^2 d\tau \leq \int_{\Omega} \frac{1}{2} \vec{v}_0^2 dx + \frac{k^2}{2\nu} \int_0^t \|\vec{F}(\tau, \cdot)\|_H^2 d\tau$$

kinetic energy of the fluid at time t

dissipation of kinetic energy (diffusion of velocity)

kinetic energy of the fluid at time t=0

work of volumetric forces from time t=0 to t

1) if we neglect the second term on the LHS

$$\frac{1}{2} \|\vec{v}(t, \cdot)\|_H^2 \leq \frac{1}{2} \|\vec{v}_0\|_H^2 + \frac{1}{2} \frac{k^2}{\nu} \int_{\gamma} \|\vec{F}\|_H^2 dt$$

for almost all $\forall t \in \gamma$

number independent of t, \vec{x} and $\underline{\vec{v}}$

$$\|\vec{v}\|_{L^{\infty}(\gamma, H)}^2 \leq \dots$$

ess sup γ $\|\vec{v}\|_H^2$

2) if we neglect the first term on the LHS (and multiply by $\frac{2}{\nu}$)

... for $t = T_{max}$: $\|\vec{v}\|_{L_2(\gamma, V)}^2 \leq \frac{2}{\nu} (\dots)$

→ we get the boundedness of \vec{v} in the spaces $\left\{ \begin{array}{l} L^{\infty}(\gamma, H) \\ L_2(\gamma, V) \end{array} \right.$

norms of the



see (*) above
 wouldn't $\vec{F} \in L_2(\gamma, L_2(\mathcal{R}^3))$
 ↓
 be enough?

DEF: THE WEAK SOLUTION: Let $\vec{v}_0 \in H, \vec{F} \in L_2(\gamma, H)$

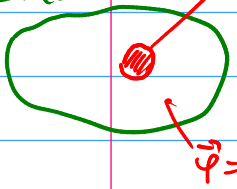
A function $\vec{v} \in L_\infty(\gamma, H) \cap L_2(\gamma, V)$ satisfying the weak equality

$$\iint_{\gamma \times \mathcal{R}} -\vec{v} \cdot \vec{\varphi} \rho - \vec{v} \cdot \nabla \vec{\varphi} \cdot \vec{v} \rho + \nu \nabla \vec{v} \cdot \nabla \vec{\varphi} \rho - \vec{F} \cdot \vec{\varphi} \rho \, d\vec{x} dt = \rho(0) \int_{\mathcal{R}} \vec{v}_0 \cdot \vec{\varphi} \, d\vec{x}$$

$\forall \vec{\varphi} \in C_{0,\rho}^\infty(\mathcal{R})^3 \quad \forall \rho \in C_0^\infty(]0, T_{max})$ is called the weak solution of the incompressible flow problem.

NOTE: The choice of φ, ρ and performing $\int_{\mathcal{R}}$, resp. \int_{γ}

$\mathcal{R} = V(t)$



$\vec{\varphi} \approx (1,1,1)^T$
 $\rho \approx \delta_V(t)$ corresponds to the choice of the control volume \mathcal{V}_0 and the time instant t in the integral form of the NSE
 "finite element method" vs. "finite volume method"

TOWARD THE PROOF OF EXISTENCE OF THE WEAK SOLUTION

NOTE: Galerkin's method (details later): $\vec{v} = \lim_{n \rightarrow \infty} \vec{v}_n$ where \vec{v}_n satisfies the weak equality only for $\vec{\varphi}$ from a finite-dimensional subspace of H

STOKES OPERATOR

def $((\vec{u}, \vec{v})) = \int_{\mathcal{R}} \nabla \vec{u} \cdot \nabla \vec{v} \, d\vec{x}$ on V
 bilinear form on V

The Stokes operator $A: V \rightarrow V'$ is defined by

$\vec{u} \in V : (A\vec{u})(\vec{v}) = ((\vec{u}, \vec{v})) = (\Delta \vec{u}, \vec{v})_H$

in a sense, it's (more or less) the Laplacian

- Homework: prove that A is a linear operator

⇒ We need to find a countable basis of H (not every infinite-dimensional space has one)
 ↗
 notion of "separable space"

• A is bounded (= continuous)

$\bullet A: \mathcal{B}_1 \rightarrow \mathcal{B}_2$ is continuous
 (\Rightarrow)
 $(\forall \epsilon > 0) (\exists \delta > 0) (\|x - y\| < \delta) (\|Ax - Ay\| < \epsilon)$
 $\bullet A$ is bounded $(=)$
 $(\exists k > 0) (\|Ax\|_{\mathcal{B}_2} \leq k \|x\|_{\mathcal{B}_1})$

$$\|A\vec{u}\|_{V'} = \sup_{\|\vec{v}\|_V=1} |A\vec{v}(\vec{v})| =$$

$$= \sup_{\|\vec{v}\|_V=1} |((\vec{u}, \vec{v}))| =$$

$$= \sup_{\|\vec{v}\|_V=1} |(\vec{u}, \vec{v})_V| \leq$$

$$\leq \sup_{\|\vec{v}\|_V=1} \|\vec{u}\|_V \underbrace{\|\vec{v}\|_V}_{=1} = \|\vec{u}\|_V$$

i.e. the constant $k=1$

... in Banach spaces, these two terms coincide

dual norm:

$$\|w\|_{\mathcal{B}'} = \sup_{\|\vec{v}\|_{\mathcal{B}}=1} |w(\vec{v})|$$

• $A: V \rightarrow V'$ is bijective and thus invertible

Note: Lax-Milgram lemma

(\cdot, \cdot) is coercive:

$$((\vec{u}, \vec{u})) = \int_{\Omega} \nabla \vec{u} \cdot \nabla \vec{u} \, dx = \|\vec{u}\|_V^2 \geq k \|\vec{u}\|_{H_0^1(\Omega)}^2$$

but this is directly the inner product on V

\Rightarrow for each $w \in V'$ $\exists \vec{u} \in V$ $\mathcal{H} = V$
 \Rightarrow Lax-Milgram = Riesz

so that $(\forall \vec{v} \in V)$
 $w(\vec{v}) = ((\vec{u}, \vec{v})) = (A\vec{u})(\vec{v})$

$$\Rightarrow w = A\vec{u}$$

Let \mathcal{H} be a Hilbert space with an inner product (\cdot, \cdot) .

$B: \mathcal{H} \times \mathcal{H} \rightarrow \mathbb{R}$ be a bilinear form satisfying

1) $B(\vec{u}, \vec{v}) \leq k \|\vec{u}\|_{\mathcal{H}} \|\vec{v}\|_{\mathcal{H}}$
 (boundedness)

2) $B(\vec{u}, \vec{u}) \geq L \|\vec{u}\|_{\mathcal{H}}^2$
 coercivity, \mathcal{H} -ellipticity

Then $\forall w \in \mathcal{H}' \exists \vec{u} \in \mathcal{H}$ such that
 $w(\vec{v}) = B(\vec{u}, \vec{v})$.

In addition, $\|\vec{u}\|_{\mathcal{H}} \leq \frac{1}{L} \|w\|_{\mathcal{H}'}$

• We know $V \subset H \Rightarrow H' \subset V'$ } in terms of boundedness w.r.t. the norm of H !

THEOREM: Let $w \in H'$. Then the unique solution of the equation $A\vec{u} = w$ satisfies in addition

$H' \subset V'$.

$$\vec{u} \in H^2(\Omega)^3 \cap H_0^1(\Omega)^3 \cap L_{2,0}(\Omega)^3 = H^2(\Omega)^3 \cap H_0^1(\Omega)^3 \cap V$$

i.e. the second derivatives exist and are L_2 -bounded a.e. in Ω

We use the Riesz theorem (duality between H and H')

i.e. for each $w \in H'$ $\exists \vec{z} \in H$ such that $w(\vec{v}) = (\vec{z}, \vec{v})_H$

$$\text{i.e. } (A\vec{u})(\vec{v}) = (\vec{z}, \vec{v})_H = (-\Delta\vec{u}, \vec{v})_H$$

$$\int_{\Omega} \nabla \vec{u} \cdot \nabla \vec{v} \, dx = \int_{\Omega} \partial_j u_i \partial_j v_i \, dx = - \int_{\Omega} \partial_{jj} u_i v_i \, dx = - \int_{\Omega} \Delta \vec{u} \cdot \vec{v} \, dx = - (A\vec{u}, \vec{v})_H$$

↑ Green

To sum up, we can understand A as an operator from D_A onto H

sometimes $A|_{D_A} \equiv \tilde{A} \rightarrow \tilde{A}\vec{u} = -\Delta\vec{u}$

↑ a restriction of the original operator A

(this clarifies in what sense can A be considered a Laplacian)

$H^2(\Omega)^3 \cap H_0^1(\Omega)^3 \cap V \equiv D_A$ contains such elements that are mapped to $H' \equiv H$

• \tilde{A} (in the sense $A: D_A \rightarrow H$) is bounded, invertible and

also symmetric: $(A\vec{u}, \vec{v}) = (-\Delta\vec{u}, \vec{v}) = ((\vec{u}, \vec{v})) = ((\vec{v}, \vec{u})) = (-\Delta\vec{v}, \vec{u}) = (A\vec{v}, \vec{u}) = (\vec{u}, A\vec{v})$

\Rightarrow symmetric + bounded = self-adjoint (over the field \mathbb{R})

$\Rightarrow \exists A^{-1} : H \rightarrow D_A$ which is also self-adjoint and compact

- $\forall A : \mathcal{X} \rightarrow \mathcal{Y} \exists A^*$ so that $\forall \vec{u}, \vec{v}$ we have $(A\vec{u}, \vec{v}) = (\vec{u}, A^*\vec{v})$
 A^* is called the ADJOINT OP.
- $A = A^* \Rightarrow A$ is self-adjoint

Summary: $A : V \rightarrow V'$
 $V \subset H \Rightarrow H \equiv H' \subset V'$

next, we need DEF: The operator $B : B_1 \rightarrow B_2$ is compact (\Leftrightarrow) for each bounded set $M \subset B_1$, the image $B(M)$ is a relatively compact set in B_2 .
 \leftarrow i.e. $\overline{B(M)}$ is compact

DEF: Let B_1, B_2 be Banach spaces. We say that B_1 is compactly embedded into B_2 denoted by $(B_1 \hookrightarrow\hookrightarrow B_2)$, iff $B_1 \subset B_2$ and the identity map $i : B_1 \rightarrow B_2$ is a compact operator.
 or "inclusion"

so if $D_A \hookrightarrow\hookrightarrow H$, then A^{-1} is compact

THEOREM: Let $A : \mathcal{H}_1 \rightarrow \mathcal{H}_2$ be invertible, bounded and $\mathcal{H}_1 \hookrightarrow\hookrightarrow \mathcal{H}_2$. Then the inverse operator A^{-1} is compact.

then $B = A^{-1} : H \rightarrow D_A$ such that the eigenvectors of A^{-1} are an OG basis of $(\ker A^{-1})^\perp = -(\{0\})^\perp = H$

THEOREM: A compact and self-adjoint operator B has a countable set of eigenvalues and the corresponding set of eigenvectors forms an orthogonal basis of $(\ker B)^\perp$.

THEOREM (Rellich-Kondrachov) Let $\Omega \subset \mathbb{R}^3$ be a bounded domain with a Lipschitz boundary. Then

a "Lipschitz domain"

$$W^{1,2}(\Omega) = H^1(\Omega) \hookrightarrow\hookrightarrow L_2(\Omega)$$

more generally: $W^{1,p}(\Omega) \hookrightarrow\hookrightarrow L_q(\Omega)$ for $1 \leq q < \frac{np}{n-p} = \frac{3 \cdot 2}{3-2} = 6$

and $W^{1,p}(\Omega) \hookrightarrow L_q(\Omega)$ where $q = \frac{np}{n-p} (= 6)$
 $W^{k,p}(\Omega)$ { Sobolev space with $D^\alpha f \in L_p(\Omega)$ for $|\alpha| \leq k$ }
 \hookrightarrow ... continuous embedding, see below

\Rightarrow by R-K. theorem, we indeed have $D_A \subset V \hookrightarrow\hookrightarrow H$ (we prove this later)

GALERKIN'S METHOD :

(we can always normalize an orthogonal basis if we like)

H has a countable basis $(\vec{W}_n)_{n=1}^{+\infty}$

which is orthonormal (ON)
 \uparrow WLOG

$(\Rightarrow) (\vec{W}_k, \vec{W}_\ell)_H = \delta_{k\ell}$

\vec{W}_k is the eigenvector of \tilde{A}^{-1}

in addition, $((\vec{W}_k, \vec{W}_\ell)) = (A\vec{W}_k, \vec{W}_\ell)_H = (\mu_k \vec{W}_k, \vec{W}_\ell)_H = \mu_k \delta_{k\ell}$

$(\vec{W}_k, \vec{W}_\ell)_V = \int_{\Omega} \nabla \vec{W}_k \cdot \nabla \vec{W}_\ell d\vec{x}$

$\tilde{A}^{-1} \vec{W}_k = \lambda_k \vec{W}_k$
 where $\lambda_k \neq 0$ (as \tilde{A}^{-1} is bijective)
 $\Rightarrow \tilde{A} \vec{W}_k = \frac{1}{\lambda_k} \tilde{A} \tilde{A}^{-1} \vec{W}_k = \frac{1}{\lambda_k} \vec{W}_k$
 $\Rightarrow \vec{W}_k$ is also an eigenvector of \tilde{A}

Denote $V_n = \text{span}(\vec{W}_1, \dots, \vec{W}_n)$

We seek the approximations of the weak solution \vec{V} as \vec{V}_n with $\mu_k = \frac{1}{\lambda_k}$

$\vec{V}_n : \gamma \rightarrow V_n$

$\vec{V}_n(t, \vec{x}) = \sum_{k=1}^n a_k(t) \vec{W}_k(\vec{x})$

and that means $\vec{W}_k \in V$!

satisfying

this is again $(*)$ with \vec{V}_n instead of \vec{V}

$$\int_{\Omega} \frac{\partial \vec{V}_n}{\partial t} \cdot \vec{\Psi} d\vec{x} - \int_{\Omega} \vec{V}_n \cdot \nabla \vec{\Psi} \cdot \vec{V}_n d\vec{x} + \nu \int_{\Omega} \nabla \vec{V}_n \cdot \nabla \vec{\Psi} d\vec{x} = \int_{\Omega} \vec{F} \cdot \vec{\Psi} d\vec{x}$$

i.e. $\sum_{k=1}^n \dot{a}_k(t) (\vec{W}_k, \vec{\Psi})_H - \sum_{k=1}^n \sum_{j=1}^n a_k(t) a_j(t) \int_{\Omega} \vec{W}_k \cdot \nabla \vec{\Psi} \cdot \vec{W}_j d\vec{x} + \nu \sum_{k=1}^n a_k(t) ((\vec{W}_k, \vec{\Psi})) = (\vec{F}, \vec{\Psi})_H$

$\forall \vec{\Psi} \in V_n$ i.e. for $\vec{\Psi} = \vec{W}_\ell$

$$(\vec{W}_k, \vec{\varphi})_H = (\vec{W}_k, \vec{W}_l)_H = \delta_{kl}$$

$$((\vec{W}_k, \vec{\varphi})) = \mu_l \delta_{kl}$$

$$\Rightarrow \dot{a}_l(t) - \sum_{k=1}^n \sum_{j=1}^n a_k(t) a_j(t) \int \underbrace{\vec{W}_k \cdot \nabla \vec{W}_l \cdot \vec{W}_j}_{\sim} d\vec{x} + \nu \mu_l a_l(t) = (\vec{F}, \vec{W}_l)_H$$

pro $l=1, \dots, n$

a system of ODE's for $\vec{a}(t) = \begin{pmatrix} a_1(t) \\ \vdots \\ a_n(t) \end{pmatrix}$

it is not like $\dot{\vec{a}}(t) = \vec{f}(t, \vec{a}(t))$ \vec{f} does not explicitly depend on t

a system in the form $\dot{\vec{a}} = \vec{f}(\vec{a})$ is an autonomous system

\Rightarrow from the theory of PDE's, such system has a solution either

- on the whole $\gamma = (0, T_{\max})$
- or on $(0, T_b)$ where $\lim_{t \rightarrow T_b^-} \|\vec{a}\| = +\infty$ \mathbb{R}^n **blow-up**

- we show the boundedness of $\|\vec{a}\|$ independently on time
- \Rightarrow blow-up does not occur \Rightarrow solution exists on γ

NOTE: The initial conditions for the components a_l ($\vec{a}(0) = \vec{a}_0$)

are given by $\vec{V}_0 = \sum_{n=1}^{+\infty} \beta_n \vec{W}_n$ (since $\vec{V}_0 \in H$)

as $a_l(0) = \beta_l \quad \forall l = 1, \dots, n$

which means that $\vec{V}_n(0) = \vec{V}_{0,n} = \sum_{k=1}^n \beta_k \vec{W}_k$

$$\begin{aligned} \|\vec{V}_n\|_H^2 &= \int_{\mathcal{L}} \vec{V}_n \cdot \vec{V}_n d\vec{x} = (\vec{V}_n, \vec{V}_n)_H = \left(\sum_{k=1}^n a_k \vec{W}_k, \sum_{j=1}^n a_j \vec{W}_j \right)_H = \\ &= \sum_{k=1}^n a_k \sum_{j=1}^n a_j \underbrace{(\vec{W}_k, \vec{W}_j)_H}_{\delta_{kj}} = \sum_{k=1}^n a_k^2 = \|\vec{a}\|_{\mathbb{R}^n}^2 \end{aligned}$$

\Rightarrow we can estimate $\|\vec{V}_n\|_H^2$ instead of $\|\vec{a}\|_{\mathbb{R}^n}^2$

• we perform the same steps as in the derivation of the energy inequality. Starting from $(**)$ while having replaced \vec{V} by \vec{V}_n , we plug in $\vec{\Phi} = \vec{V}_n$ and the rest is identical. (see above)

$$\Rightarrow \|\vec{a}(t)\|_{\mathbb{R}^n} = \|\vec{V}_n(t, 0)\|_H^2 \leq \underbrace{\|\vec{V}_n\|_H^2}_{\text{a number independent of } t, \vec{x}} + \frac{k^2}{\nu} \int_{\gamma} \|\vec{F}\|_H^2 dt \quad \left. \vphantom{\|\vec{a}(t)\|_{\mathbb{R}^n}} \right\} \Rightarrow \text{blow-up is not possible}$$

we obtain the a priori estimate

$\Rightarrow \vec{V}_n$ exists on the whole γ

$$\Rightarrow \|\vec{V}_n\|_{L^\infty(\gamma, H)}^2 \leq \dots \Rightarrow \vec{V}_n \in L^\infty(\gamma, H)$$

... and also

$$\Rightarrow \|\vec{V}_n\|_{L^2(\gamma, V)}^2 \leq \frac{2}{\nu} (\dots) \Rightarrow \vec{V}_n \in L^2(\gamma, V)$$

the story of embeddings & operators continues...

• $B_1 \hookrightarrow B_2$ (B_1 is continuously embedded into B_2)
 $\Leftrightarrow i: B_1 \rightarrow B_2$ is continuous, i.e. bounded
 $(\Rightarrow) \quad \|\vec{v}\|_{B_2} \leq K \|\vec{v}\|_{B_1}$
 $(\Rightarrow) \quad \|\vec{v}\|_{B_2} \leq K \|\vec{v}\|_{B_1}$

(simply said, the norm on B_2 is dominated by the norm on B_1)

cf. "strong" convergence: $\vec{v}_n \rightarrow \vec{v}$ in $B \Leftrightarrow \lim_{n \rightarrow +\infty} \|\vec{v}_n - \vec{v}\|_B = 0$

\vec{v}_n weakly converges to \vec{v} in the Banach space B
 $(\Leftrightarrow (\forall w \in B') (w(\vec{v}_n) \rightarrow w(\vec{v})))$ We denote $\vec{v}_n \rightharpoonup \vec{v}$
 $\lim_{n \rightarrow +\infty} |w(\vec{v}_n) - w(\vec{v})| = 0$

The operator $T: B_1 \rightarrow B_2$ is COMPLETELY CONTINUOUS
 $(\Rightarrow \forall (\vec{v}_n)$ weakly convergent in B_1 , we have $T\vec{v}_n \rightarrow T\vec{v}$ in B_2
 i.e. $\|T\vec{v}_n - T\vec{v}\|_{B_2} \rightarrow 0$

Banach

B is REFLEXIVE $(\Leftrightarrow B$ is isomorphic to its second dual B''
 \Leftrightarrow by the Riesz representation theorem, every
Hilbert space is reflexive "bidual"

! Th. • In a reflexive Banach space, each bounded sequence has a weakly convergent subsequence. (this is an equivalent property)

Th. • Let B_1 be reflexive and $T: B_1 \rightarrow B_2$ be completely continuous. Then T is also continuous (and bounded)

Th. • On a Banach space "T compact" \Rightarrow "T completely continuous"
 On a reflexive Banach space "T compact" \Leftrightarrow "T completely continuous"

Th. • $T: B_1 \rightarrow B_2$ continuous and invertible $\Rightarrow T^{-1}$ is continuous

This is a good place to prove VCSGH by using the fact that both are Hilbert spaces, so the inclusion map $e: V \rightarrow H$ is compact (\Leftrightarrow) it is completely continuous.

Lemma : VCH

Proof : We know $H_0^1(\Omega) \hookrightarrow L_2(\Omega)$
 $\Rightarrow H_0^1(\Omega)^3 \subset L_2(\Omega)^3$ easy

$\left\{ \begin{array}{l} u_i \in H_0^1(\Omega) \Rightarrow \\ u_i \in L_2(\Omega) \\ \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \Rightarrow \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \in L_2(\Omega)^3 \end{array} \right.$

$$V = \overline{C_{0,\rho}^1(\Omega)} \text{ in } H_0^1(\Omega)^3$$

$$H = \overline{C_{0,\rho}^1(\Omega)} \text{ in } L_2(\Omega)^3$$

$\vec{u} \in V \Rightarrow \exists (\vec{u}_n) \subset C_{0,\rho}^1(\Omega)$ such that $\vec{u}_n \rightarrow \vec{u}$ in $H_0^1(\Omega)^3$

i.e. $\|\vec{u}_n - \vec{u}\|_{H_0^1(\Omega)^3} \rightarrow 0$

by definition of $\|\vec{u}\|_{H_0^1(\Omega)^3}^2 = \sum_{i=1}^3 \|u_i\|_{H_0^1(\Omega)}^2$

and by Poincaré's inequality

$$\|\vec{u}_n - \vec{u}\|_{L_2(\Omega)^3} \leq K \cdot \|\vec{u}_n - \vec{u}\|_{H_0^1(\Omega)^3}^2$$

$$\Rightarrow \|\vec{u}_n - \vec{u}\|_{L_2(\Omega)^3} \rightarrow 0 \Leftrightarrow \underline{\vec{u} \in H}$$

Theorem : $V \hookrightarrow H$

Proof : we know from Rellich-Kondrachev th. that

$$H_0^1(\Omega) \hookrightarrow L_2(\Omega) \quad \} \text{ def } \textcircled{\#}$$

that means by definition that $z: H_0^1(\mathbb{R}) \rightarrow L_2(\mathbb{R})$ is compact, and hence completely continuous

1) We prove that $H_0^1(\mathbb{R})^3 \hookrightarrow L_2(\mathbb{R})^3$, i.e. by definition, that

$z: H_0^1(\mathbb{R})^3 \rightarrow L_2(\mathbb{R})^3$ is completely continuous, and hence compact

i.e. we want to prove that any weakly convergent sequence $(\vec{u}_n) \subset H_0^1(\mathbb{R})^3$ converges strongly in $L_2(\mathbb{R})^3$

Let $\vec{u}_n \rightharpoonup \vec{u}$ in $H_0^1(\mathbb{R})^3$. So for any $\underline{w} \in H_0^1(\mathbb{R})^3'$ we have

$$\underline{w}(\vec{u}_n) \rightarrow \underline{w}(\vec{u}) \quad \vec{u}_n = \begin{pmatrix} u_1^n \\ u_2^n \\ u_3^n \end{pmatrix} \text{ and } \vec{u} = \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \text{ where } u_i \in H_0^1(\mathbb{R})$$

$$\Rightarrow \vec{u}_n = \begin{pmatrix} u_1^n \\ 0 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ u_2^n \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ u_3^n \end{pmatrix} \text{ and}$$

$$\underline{w}(\vec{u}_n) = \underline{w} \left(\begin{pmatrix} u_1^n \\ 0 \\ 0 \end{pmatrix} \right) + \underline{w} \left(\begin{pmatrix} 0 \\ u_2^n \\ 0 \end{pmatrix} \right) + \underline{w} \left(\begin{pmatrix} 0 \\ 0 \\ u_3^n \end{pmatrix} \right) = \sum_{k=1}^3 \underline{w}_k(u_k^n)$$

\searrow linearity of \underline{w}
 \downarrow
 $\underline{w}_k \in H_0^1(\mathbb{R})'$

and arbitrary choice of \underline{w} implies an arbitrary choice of \underline{w}_k

If we choose \underline{w}_1 arbitrarily and $\underline{w}_2, \underline{w}_3 = \underline{0}$, then

$$\underline{w}_1(u_1^n) \rightarrow \underline{w}_1(u_1) \quad \text{and analogously for } k=2,3$$

$$\downarrow \quad \quad \quad \downarrow$$

$$\underline{w}(\vec{u}_n) \rightarrow \underline{w}(\vec{u})$$

$$\Rightarrow u_k^n \rightarrow u_k \text{ for } k=1,2,3. \quad \textcircled{\#} \downarrow \quad u_k^n \rightarrow u_k \text{ in } L_2(\mathcal{R})$$

$$\text{in } H_1^1(\mathcal{R}) \quad \Rightarrow \underline{\|u_k^n - u_k\|_{L_2(\mathcal{R})} \rightarrow 0 \quad \forall k=1,2,3}$$

$$\text{but } \|\vec{u}\|_{L_2(\mathcal{R})^3}^2 = \sum_k \|u_k\|_{L_2(\mathcal{R})}^2$$



$$\Rightarrow \|\vec{u}^n - \vec{u}\|_{L_2(\mathcal{R})^3} \rightarrow 0$$

$$\Leftrightarrow \vec{u}^n \rightarrow \vec{u} \text{ in } L_2(\mathcal{R})^3$$

$$\Leftrightarrow H_1^0(\mathcal{R})^3 \hookrightarrow L_2(\mathcal{R})^3$$

by definition of compact op. : if $V \subset H_1^0(\mathcal{R})^3$ subset, but with the same norm

then $\chi_V: V \rightarrow L_2(\mathcal{R})^3$ is also compact

and thus $V \hookrightarrow L_2(\mathcal{R})^3$

but $V \subset H$

$\Rightarrow V \hookrightarrow H$.

Bochner (but also Hilbert) space

We have $\vec{V}_n \in L_2(\gamma, V) \Rightarrow$ reflexive $\Rightarrow (\vec{V}_n)$ has a weakly convergent subsequence (\vec{V}_{k_n})
 ... from now on, denote simply $\vec{V}_{k_n} =: \vec{V}_n$

• We prove that the weak limit \vec{V} ($\vec{V}_n \rightharpoonup \vec{V}$ in $L_2(\gamma, V)$) is the weak solution of our problem

We multiply $(**)$ with \vec{V}_n in place of \vec{V} by $\rho \in C_0^\infty(\langle 0, T_{\max} \rangle)$, integrate over γ and get an analog of the weak equality:

$$\int_{\gamma} \int_{\Omega} \underbrace{-\vec{V}_n \cdot \vec{\Psi} \rho}_{(1)} - \underbrace{\vec{V}_n \cdot \nabla \vec{\Psi} \cdot \vec{V}_n \rho}_{(2)} + \underbrace{\nu \nabla \vec{V}_n \cdot \nabla \vec{\Psi} \rho}_{(3)} - \underbrace{\vec{F} \cdot \vec{\Psi} \rho}_{(4)} d\vec{x} dt = \rho(0) \int_{\Omega} \vec{V}_{0,n} \cdot \vec{\Psi} d\vec{x}$$

which is satisfied by "our" $\vec{V}_n \quad \forall \vec{\Psi} \in V_n, \forall \rho \in C_0^\infty(\langle 0, T_{\max} \rangle)$

let $\vec{\Psi} \in V_m$ where $m \in \mathbb{N}$ is fixed (!) and let $n \geq m$.
 Obviously $V_m \subset V_n$

$$\int_{\gamma} \int_{\Omega} (1) d\vec{x} dt = \int_{\gamma} \int_{\Omega} -\vec{V}_n \cdot \vec{\Psi} \rho d\vec{x} dt \xrightarrow{n \rightarrow +\infty} \int_{\gamma} \int_{\Omega} -\vec{V} \cdot \vec{\Psi} \rho d\vec{x} dt \quad \checkmark$$

as $\vec{V}_n \rightharpoonup \vec{V}$ in $L_2(\gamma, V)$

here \leftarrow a linear functional $\in L_2(\gamma, V)$ applied to $\vec{V}_n \in L_2(\gamma, V)$

$$\int_{\gamma} \int_{\Omega} (2) d\vec{x} dt = \int_{\gamma} \int_{\Omega} \nu \nabla \vec{V}_n \cdot \nabla \vec{\Psi} \rho d\vec{x} dt \xrightarrow{n \rightarrow +\infty} \int_{\gamma} \int_{\Omega} \nu \nabla \vec{V} \cdot \nabla \vec{\Psi} \rho d\vec{x} dt \quad \checkmark$$

\leftarrow and also here

$$\int_{\gamma} \int_{\Omega} (4) d\vec{x} dt = \rho(0) \int_{\Omega} \vec{V}_{0,n} \cdot \vec{\Psi} d\vec{x} \xrightarrow{n \rightarrow +\infty} \rho(0) \int_{\Omega} \vec{V}_0 \cdot \vec{\Psi} d\vec{x} \quad \checkmark$$

$\vec{V}_{0,n} = \sum_{k=1}^n \beta_k \vec{W}_k \xrightarrow{n \rightarrow +\infty} \vec{V}_0$

but what about the term (2) ? ... a nonlinear term w.r.t \vec{V}_n
 \Rightarrow weak convergence is not enough

V. (Lions-Aubin Lemma) Let $B_0 \hookrightarrow B \hookrightarrow B_1$.

B_0, B_1 be reflexive. Let $p_0, p_1 \in (1, +\infty)$ and define

$$Y = \{ \vec{u} \in L_{p_0}(\gamma, B_0) \mid \frac{\partial \vec{u}}{\partial t} \in L_{p_1}(\gamma, B_1) \}$$

with the norm $\| \vec{u} \|_Y = \| \vec{u} \|_{L_{p_0}(\gamma, B_0)} + \| \frac{\partial \vec{u}}{\partial t} \|_{L_{p_1}(\gamma, B_1)}$

Then $Y \hookrightarrow L_{p_0}(\gamma, B)$.

The inner product $(\frac{\partial \vec{V}_n}{\partial t}(t, \cdot), \vec{\varphi})_H \quad \forall \vec{\varphi} \in V$ defines a map $\frac{\partial \vec{V}_n}{\partial t}(t, \cdot) : \vec{\varphi} \mapsto (\frac{\partial \vec{V}_n}{\partial t}(t, \cdot), \vec{\varphi})_H$

$\Rightarrow \frac{\partial \vec{V}_n}{\partial t}(t, \cdot) \in V'$ and thus $\frac{\partial \vec{V}_n}{\partial t} : \gamma \rightarrow V'$

$$\| \frac{\partial \vec{V}_n}{\partial t} \|_{L_{p_1}(\gamma, V')} = \| \| \frac{\partial \vec{V}_n}{\partial t}(t, \cdot) \|_{V'} \|_{L_{p_1}} = \| \sup_{\substack{\vec{\varphi} \in V \\ \| \vec{\varphi} \|_V = 1}} (\frac{\partial \vec{V}_n}{\partial t}(t, \cdot), \vec{\varphi})_H \|_{L_{p_1}}$$

$\leq \dots$ it is possible to estimate (give an upper bound)
 $(p_1 = 2 \text{ for } \Omega \subset \mathbb{R}^2$
 $p_1 = \frac{4}{3} \text{ for } \Omega \subset \mathbb{R}^3)$

Lions-Aubin
 $\Rightarrow p_0 = 2$

$B_0 = V, B = H, B_1 = V'$

in addition $V \hookrightarrow H \hookrightarrow V'$

$\left\{ \begin{aligned} V \hookrightarrow H &\Rightarrow V \hookrightarrow H \Rightarrow H' \hookrightarrow V' \\ H \equiv H' &\Rightarrow H \hookrightarrow V' \end{aligned} \right.$

at the same time, we do NOT use $V \equiv V'$ that's in a different norm

Υ

$$\Rightarrow L_2(\gamma_i V) \hookrightarrow L_2(\gamma_i H)$$

\Rightarrow each weakly convergent sequence in $L_2(\gamma_i V)$ converges strongly in $L_2(\gamma_i H)$

i.e. $\vec{V}_n \rightharpoonup \vec{V}$ in $L_2(\gamma_i V) \Rightarrow \vec{V}_n \rightarrow \vec{V}$ in $L_2(\gamma_i H)$

\Rightarrow
back to
the term
(2)

$$\left| \iint_{\gamma \Omega} \vec{V}_n \cdot \nabla \vec{\varphi} \cdot \vec{V}_n \, \mu \, d\vec{x} dt - \iint_{\gamma \Omega} \vec{V} \cdot \nabla \vec{\varphi} \cdot \vec{V} \, \mu \, d\vec{x} dt \right| =$$

$$\left| \iint_{\gamma \Omega} \left(\underbrace{\vec{V}_n \cdot \nabla \vec{\varphi} \cdot \vec{V}_n}_{(A)} - \vec{V} \cdot \nabla \vec{\varphi} \cdot \vec{V}_n + \underbrace{\vec{V} \cdot \nabla \vec{\varphi} \cdot \vec{V}_n - \vec{V} \cdot \nabla \vec{\varphi} \cdot \vec{V}}_{(B)} \right) \mu \, d\vec{x} dt \right|$$

$$\leq \underbrace{\iint_{\gamma \Omega} |(A)| \, d\vec{x} dt}_{\text{will be treated below}} + \underbrace{\iint_{\gamma \Omega} |(B)| \, d\vec{x} dt}_{\int \int |\vec{V} \cdot \nabla \vec{\varphi} \cdot (\vec{V}_n - \vec{V})| \, d\vec{x} dt}$$

will be treated
below

again, just a linear functional applied to $\vec{V}_n - \vec{V}$
i.e. it is enough to have $\vec{V}_n \rightarrow \vec{V}$
in order to $(\vec{V}_n - \vec{V}) \rightarrow \vec{0}$

$$\Rightarrow \iint_{\gamma \Omega} |(B)| \, d\vec{x} dt \rightarrow 0$$

$$\iint_{\gamma \Omega} | \textcircled{A} | d\vec{x} dt = \iint_{\gamma \Omega} \left| \underbrace{(\vec{V}_n \cdot \nabla \vec{\Psi} \cdot \vec{V}_n - \vec{V} \cdot \nabla \vec{\Psi} \cdot \vec{V}_n)}_{\textcircled{A}} \right|_{\Omega} d\vec{x} dt =$$

$$= \iint_{\gamma \Omega} \left| (\vec{V}_n - \vec{V}) \cdot \nabla \vec{\Psi} \cdot \vec{V}_n \right|_{\Omega} d\vec{x} dt \leq$$

Holder's inequality

$$\sum_i a_i b_i \leq \left(\sum_i |a_i|^p \right)^{1/p} \left(\sum_i |b_i|^q \right)^{1/q}$$

$$\frac{1}{p} + \frac{1}{q} = 1$$

$$\int_{\Omega} fg d\vec{x} \leq \left(\int_{\Omega} |f|^p dx \right)^{1/p} \left(\int_{\Omega} |g|^q dx \right)^{1/q}$$

$$\int_{\Omega} \vec{f} \cdot \vec{g} d\vec{x} = \int_{\Omega} \sum_i f_i g_i d\vec{x} \leq p=q=2$$

$$\leq \int_{\Omega} \sqrt{\sum f_i^2} \cdot \sqrt{\sum g_i^2} d\vec{x}$$

$$\leq \sqrt{\int_{\Omega} \|\vec{f}\|^2 dx} \cdot \sqrt{\int_{\Omega} \|\vec{g}\|^2 dx}$$

$$\leq \sqrt{\iint_{\gamma \Omega} \|\vec{V}_n - \vec{V}\|^2 d\vec{x} dt} \sqrt{\iint_{\gamma \Omega} \|\nabla \vec{\Psi} \cdot \vec{V}_n\|^2_{\Omega} d\vec{x} dt}$$

it is enough to prove this is bounded

$$(A1) = \|\vec{V}_n - \vec{V}\|_{L_2(\gamma, H)} \rightarrow 0$$

(A2)

$$(A2) = \int_{\Omega} \|\nabla \vec{\Psi} \cdot \vec{V}_n\| d\vec{x} = \int_{\Omega} \sum_{j=1}^3 \left(\sum_{i=1}^3 \partial_j \Psi_i V_{n,i} \right)^2 d\vec{x} \leq$$

Holder $p=q=\frac{1}{2}$

$$\leq \int_{\Omega} \sum_{j=1}^3 \left[\sum_{i=1}^3 (\partial_j \Psi_i)^2 \cdot \sum_{i=1}^3 V_{n,i}^2 \right] d\vec{x} = \int_{\Omega} \underbrace{(\nabla \vec{\Psi} \cdot \nabla \vec{\Psi})}_{\text{scalar}} \cdot \underbrace{\|\vec{V}_n\|^2}_{\text{scalar}} d\vec{x} \leq$$

$$\text{Holder: } \frac{1}{p} = \frac{1}{3}, \frac{1}{q} = \frac{2}{3} \Leftrightarrow p=3, q=\frac{3}{2}$$

for this to be bounded, $\vec{\varphi} \in V_m$ is not enough

$$\leq \underbrace{\left(\int_{\Omega} \|\vec{v}_n\|^6 dx \right)^{1/3}} \cdot \underbrace{\left(\int_{\Omega} (\nabla \vec{\varphi} \cdot \nabla \vec{\varphi})^{3/2} d\vec{x} \right)^{2/3}}$$

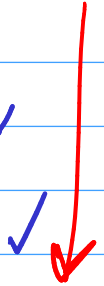
⇒ we want

$$\vec{\varphi} \in V_m \cap \underline{C_{0,\sigma}^{\infty}(\Omega)^3} !$$

$$\vec{v}_n \in V = H_0^1(\Omega)^3 \cap L_{2,\sigma}(\Omega)^3 \Rightarrow$$

Rellich-Kondrakov

$$\|\vec{v}_n\|_{L_6(\Omega)} \leq K \cdot \|\vec{v}_n\|_V$$



⇒ \vec{v} satisfies the weak inequality $\forall \vec{\varphi} \in V_m \cap C_{0,\sigma}^{\infty}(\Omega)^3 \quad \forall m \in \mathbb{N}$

⇒ for $m \rightarrow +\infty$

warning .. closure argument ..
(limit elements missing)

$$\forall \vec{\varphi} \in \bigcup_{m=1}^{+\infty} V_m \cap C_{0,\sigma}^{\infty}(\Omega)^3 = H \cap C_{0,\sigma}^{\infty}(\Omega)^3 = \underline{C_{0,\sigma}^{\infty}(\Omega)^3}$$

← contains all finite combinations of (W_n)

REMARKS :

- uniqueness of the solution (2D ⇒ OK, 3D ⇒ ?)
- satisfying the energy inequality? (our \vec{v} is OK)
- existence of pressure field P

- (Pohorinj - NS course - MFF)

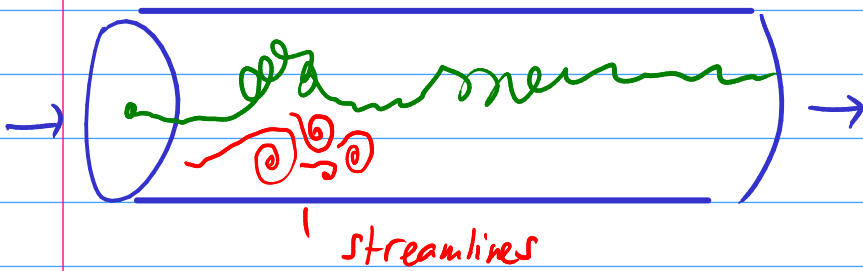
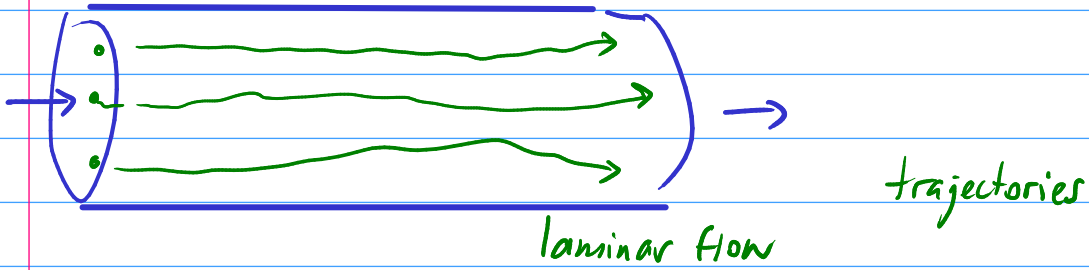
- existence of smooth solutions

- (Ladyženskaja, Kopylov 1957)

- local in time solutions)

- analysis of compressible viscous flow ...

TURBULENT FLOW



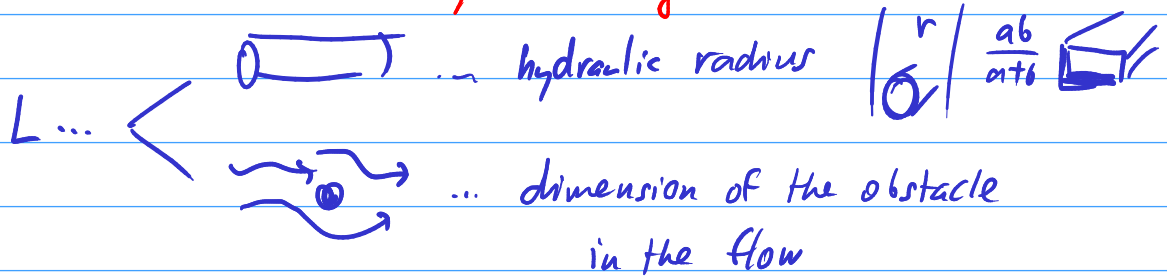
- the onset of vortices \Rightarrow chaotic flow

the $\left\{ \begin{array}{l} \text{faster flow} \\ \text{lower viscosity} \\ \text{wider tube} \end{array} \right\}$, the more chaos

Reynolds number $Re = \frac{\rho |\vec{V}| L}{\mu} = \frac{|\vec{V}| L}{\nu}$

ρ / dyn. viscosity
 μ
 ν / kinematic viscosity

$L \dots$ charact. dimension

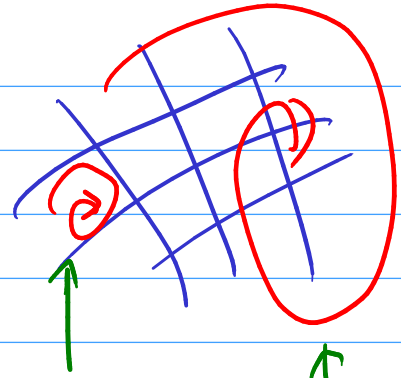


$Re < 1000 \dots$ laminar flow
 $\gg 1000 \dots$ turbulent flow

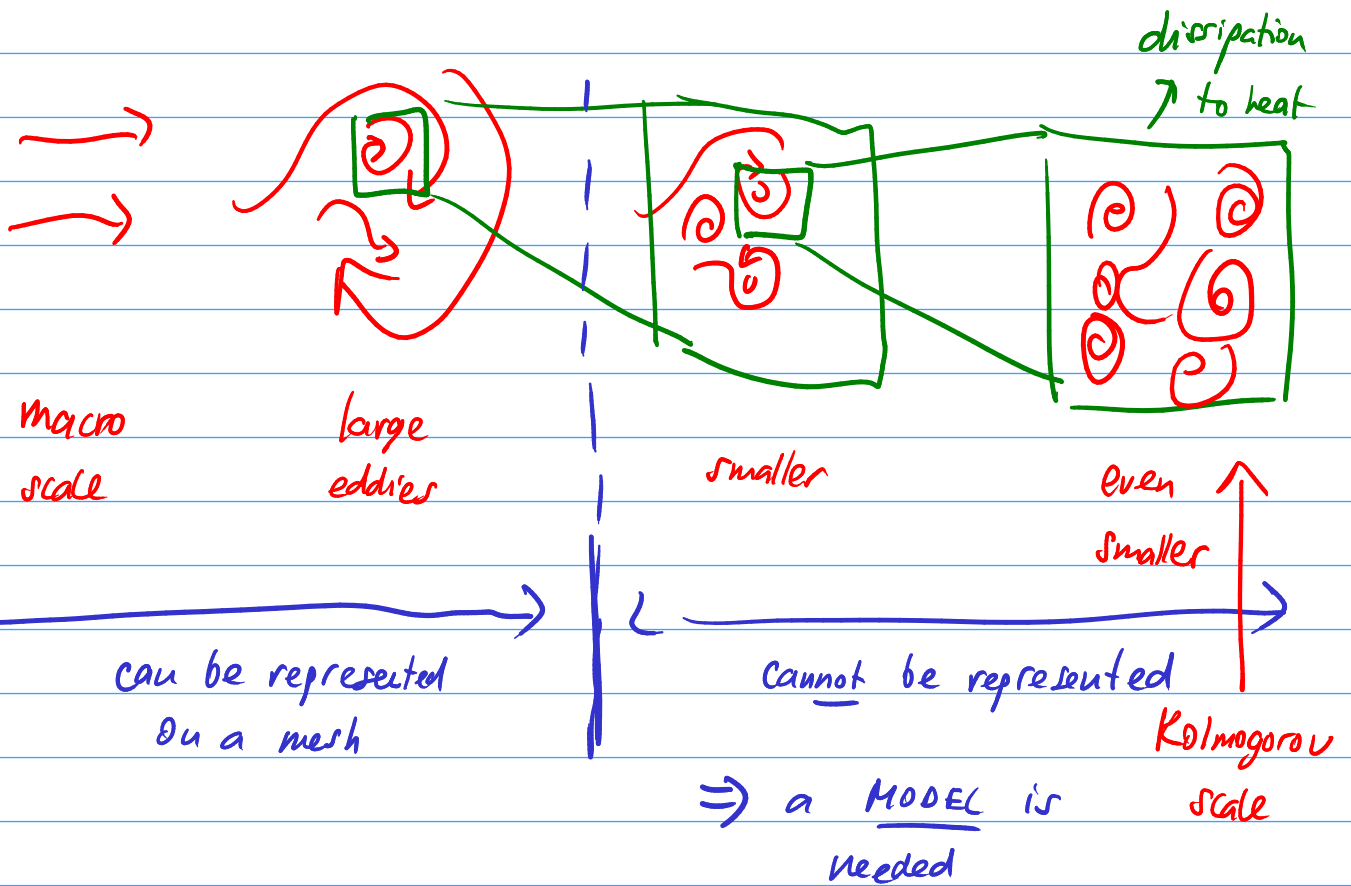
NMDT :



numerical mesh fine enough
to "resolve" the vortices
in the flow



small eddies
cannot be resolved
the bigger ones can



How to model turbulence

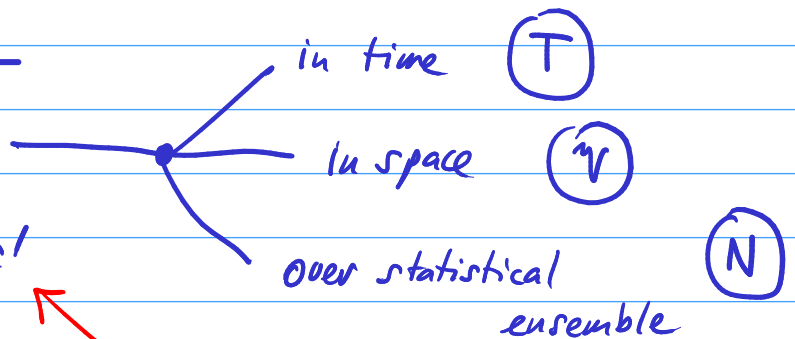
1) Reynolds averaging

$$f = \bar{f} + f'$$

quantity: $\{ \rho, V_i, P \}$

average value

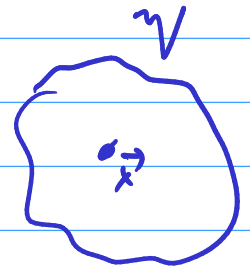
fluctuation



$$\bar{f}_T(t, \vec{x}) = \lim_{T \rightarrow +\infty} \frac{1}{T} \int_t^{t+T} f(\tau, \vec{x}) d\tau$$

$T \rightarrow +\infty$
for stationary flow

$$\bar{f}_V(t, \vec{x}) = \lim_{|V| \rightarrow +\infty} \frac{1}{|V|} \int_{V(\vec{x})} f(t, \vec{\xi}) d\xi$$



$$\bar{f}_N(t, \vec{x}) = \lim_{N \rightarrow +\infty} \frac{1}{N} \sum_{n=1}^N f(t, \vec{x})$$

(homogeneous flow)

← number of experiments

"
→ +∞ = ... the temporal/spatial scale of $T, |V|$
is at least an order of magnitude larger
than that of turbulent flow features

The Reynolds averaging rules

$$\overline{f+g} = \bar{f} + \bar{g}, \quad \overline{\alpha f} = \alpha \bar{f}$$

$$\overline{fg} = \bar{f} \cdot \bar{g} + \overline{f'g'}$$

$$\overline{\partial_i f} = \partial_i \bar{f}$$

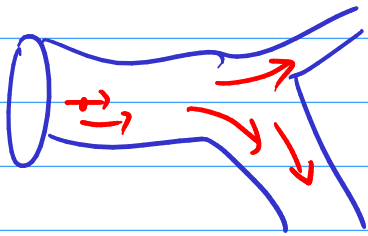
} time averaging

$$\bar{\bar{f}}(t, \vec{x}) = \lim_{T \rightarrow +\infty} \int_t^{t+T} \bar{f}(\tau, \vec{x}) dt = \bar{f}(t, \vec{x})$$

$$\bar{\bar{f}} = \bar{f} \Rightarrow \bar{f'} = \overline{f - \bar{f}} = \bar{f} - \bar{\bar{f}} = \bar{f} - \bar{f} = 0$$

For non-stationary flow, these relations are satisfied asymptotically.

for $T \rightarrow +\infty$ but $T \gg \delta t$, where $\frac{\delta t}{t_0} \rightarrow 0$



t_0
time scale of
the macroscopic
phenomena

Plug all quantities expressed as
into the NS equations (for incompressible
flow)

$$\begin{aligned} \rho &= \bar{\rho} + \rho' \\ V_i &= \bar{V}_i + V_i' \\ P &= \bar{P} + P' \end{aligned}$$

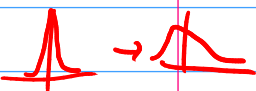
$$= \frac{\partial \bar{P}}{\partial t} + \partial_i (\bar{\rho} \bar{V}_i) = 0$$

$$\frac{D \bar{V}_i}{Dt} = -\partial_i \bar{P} + \mu \Delta \bar{V}_i + \partial_j (\tau_{ij}^R) + \bar{F}_i$$

the same form
as the
original
NS eq.

τ^R introduces
TURBULENT VISCOSITY
into the flow

$(\tau_{ij}^R) = \tau^R \dots$ Reynolds
stress tensor



$$\tau_{ij}^R = \overline{V_i' V_j'} = \bar{V}_i \bar{V}_j - \overline{V_i V_j} \dots \text{is symmetric}$$

$$\frac{1}{2} \text{Tr } \tau^R = \frac{1}{2} \overline{V_i' V_i'} = \frac{1}{2} \sum \overline{V_i'^2} \dots \text{average TURBULENT KINETIC ENERGY}$$

created from kin. energy
 $\sum_i \frac{1}{2} \overline{V_i'^2}$

transported
with the flow
at velocity \bar{V}

dissipates
to heat

τ^R has to be modeled (\Rightarrow closure)

\nearrow 1st order models
 linear dependence of τ^R
 on the "mean stress tensor" S

algebraic models
 one-equation models
 two-equation models

... most common models are 1st order

Spalart-Allmaras one-equation model

$$\begin{aligned}
 \frac{\partial \tilde{\nu}}{\partial t} + \frac{\partial}{\partial x_j} (\tilde{\nu} v_j) &= C_{b1} (1 - f_{t2}) \tilde{S} \tilde{\nu} \\
 &+ \frac{1}{\sigma} \left\{ \frac{\partial}{\partial x_j} \left[(v_L + \tilde{\nu}) \frac{\partial \tilde{\nu}}{\partial x_j} \right] + C_{b2} \frac{\partial \tilde{\nu}}{\partial x_j} \frac{\partial \tilde{\nu}}{\partial x_j} \right\} \\
 &- \left[C_{w1} f_w - \frac{C_{b1}}{\kappa^2} f_{t2} \right] \left(\frac{\tilde{\nu}}{d} \right)^2 + f_{t1} \|\Delta \tilde{\nu}\|_2^2.
 \end{aligned}$$

turbulent viscosity, "eddy viscosity"

$$\begin{aligned}
 \tilde{S} &= f_{v3} S + \frac{\tilde{\nu}}{\kappa^2 d^2} f_{v2}, \\
 f_{v1} &= \frac{\chi^3}{\chi^3 + C_{v1}^3}, \quad f_{v2} = \left(1 + \frac{\chi}{C_{v2}} \right)^{-3}, \\
 f_{v3} &= \frac{(1 + \chi f_{v1})(1 - f_{v2})}{\max(\chi, 0.001)}, \quad \chi = \frac{\tilde{\nu}}{v_L}.
 \end{aligned}$$

DESTRUCTION OF $\tilde{\nu}$

$$S = \sqrt{2 \Omega_{ij} \Omega_{ij}},$$

$$\Omega_{ij} = \frac{1}{2} \left(\partial v_i / \partial x_j - \partial v_j / \partial x_i \right).$$

$$f_w = g \left(\frac{1 + C_{w3}^6}{g^6 + C_{w3}^6} \right)^{1/6},$$

$$g = r + C_{w2}(r^6 - r), \quad r = \frac{\tilde{\nu}}{\tilde{S} \kappa^2 d^2}.$$

PRODUCTION OF $\tilde{\nu}$

skew-symmetric part of the velocity gradient (rate of rotation)

- two-equation models (e.g., $K - \varepsilon$ model)

turbulent kinetic energy

rate of dissipation of K

$$\frac{\partial \rho K}{\partial t} + \frac{\partial}{\partial x_j} (\rho v_j K) = \frac{\partial}{\partial x_j} \left[\left(\mu_L + \frac{\mu_T}{\sigma_K} \right) \frac{\partial K}{\partial x_j} \right] + \tau_{ij}^F S_{ij} - \rho \varepsilon$$

$$\frac{\partial \rho \varepsilon^*}{\partial t} + \frac{\partial}{\partial x_j} (\rho v_j \varepsilon^*) = \frac{\partial}{\partial x_j} \left[\left(\mu_L + \frac{\mu_T}{\sigma_\varepsilon} \right) \frac{\partial \varepsilon^*}{\partial x_j} \right] + C_{\varepsilon 1} f_{\varepsilon 1} \frac{\varepsilon^*}{K} \tau_{ij}^F S_{ij} - C_{\varepsilon 2} f_{\varepsilon 2} \rho \frac{(\varepsilon^*)^2}{K} + \phi_\varepsilon.$$

$$\varepsilon = \varepsilon_w + \varepsilon^*.$$

$$\mu_T = C_\mu f_\mu \rho \frac{K^2}{\varepsilon^*}.$$

total
dissipation
of t.k.e.

dissipation at the wall (boundary condition for ε)

$$C_\mu = 0.09, \quad C_{\varepsilon 1} = 1.44, \quad C_{\varepsilon 2} = 1.92, \\ \sigma_K = 1.0, \quad \sigma_\varepsilon = 1.3, \quad Pr_T = 0.9.$$

Furthermore, the near-wall damping functions read

$$f_\mu = \exp \left(\frac{-3.4}{(1 + 0.02 Re_T)^2} \right) \quad (7.54)$$

$$f_{\varepsilon 1} = 1$$

$$f_{\varepsilon 2} = 1 - 0.3 \exp(Re_T^2)$$

with $Re_T = \rho K^2 / (\varepsilon^* \mu_L)$ being the turbulent Reynolds number. Finally, the explicit wall term ϕ_ε and the value ε_w are defined as

$$\phi_\varepsilon = 2\mu_T \frac{\mu_L}{\rho} \left(\frac{\partial^2 v_s}{\partial \gamma_n^2} \right)^2 \quad \text{and} \quad \varepsilon_w = \frac{2\mu_L}{\rho} \left(\frac{\partial \sqrt{K}}{\partial \gamma_n} \right)^2, \quad (7.55)$$

ELEMENTS OF THERMODYNAMICS OF FLUIDS

- compressible flow : continuity eq + 3x NS eq + energy eq.
= 5 equations
 $\underbrace{V_i, P, \rho, T, E}_{\times 3} = 7 \text{ unknowns}$

RELATIONSHIP BETWEEN T and E

Specific heat capacities

$$c_v = \left(\frac{\partial E}{\partial T} \right)_v \quad \text{also } c_p = \left(\frac{\partial H}{\partial T} \right)_p$$

where $H = E + \frac{P}{\rho}$... specific enthalpy

REMARK : Denote $\mathcal{E}(T) = E(\phi(T))$ where $\phi(T) = (P(T), V, T)$
|
V = const

then $c_v = \left(\frac{\partial E}{\partial T} \right)_v = \frac{d\mathcal{E}}{dT} = \dots$

P = P(T)

NOTE : In liquids, usually $\rho = \text{const}$ (close to incompressible)

$$\Rightarrow c_p = \left(\frac{\partial H}{\partial T} \right)_p = \left(\frac{\partial E}{\partial T} \right)_p + \left(\frac{\partial \left(\frac{P}{\rho} \right)}{\partial T} \right)_p \approx \left(\frac{\partial E}{\partial T} \right)_p$$

P = const.

$\rho \approx \text{const.}$

≈ 0

Generally, $C_v = C_v(T)$, $C_p = C_p(T)$ but if temperature range

is narrow $\Rightarrow C_v = C_p \approx \text{const.} \Rightarrow E = \int_{T_0}^T \underbrace{C_{p,v}(\tau)}_{\text{const.}} d\tau = C_{p,v} \cdot (T - T_0)$

Energy eq. contains T only in derivatives.

\Rightarrow the choice of T_0 is not relevant

$$\Rightarrow \frac{DE}{Dt} = \underbrace{C_{p,v}}_{C_{p,v}(T)} \cdot \frac{DT}{Dt}$$

EQUATION OF STATE : relationship $f(P, T, V) = \tilde{f}(P, T, \rho) = 0$

• EOS of ideal gas

$$PV = nRT$$

volume
molar amount
 R .. universal gas constant

$\approx 8,314 \dots \text{ J} \cdot \text{mol}^{-1} \cdot \text{K}$

$$P = \frac{n}{V} RT = \underbrace{\left(\frac{nM}{V} \right)}_{\rho} \frac{R}{M} T = \rho R_{\text{spec}} T$$

specific gas constant

M ... molar mass of the substance

$$R_{\text{spec}} = \frac{R}{M}$$

ideal gas EOS \Leftrightarrow single-atom molecules without mutual interactions

\Rightarrow works well for dilute gases, but not for
 liquids
 gases close to boiling temperature
 saturated vapors

ALTERNATIVE (more accurate) EOS

• virial EOS

$$z = \frac{pV_m}{RT} = 1 + \frac{B}{V_m} + \frac{C}{V_m^2} + \dots = \frac{p}{RT\rho} = 1 + B\rho + C\rho^2 + \dots$$

2. 3. virial coefficient

(they are functions of temperature only)

\hookrightarrow • virial EOS for mixtures

$$B = \sum_{i=1}^N \sum_{j=1}^N x_i x_j B_{ij}$$

mutual interactions of molecules of the i -th and j -th mixture components

$$C = \sum_{i=1}^N \sum_{j=1}^N \sum_{\ell=1}^N x_i x_j x_\ell C_{ij\ell}$$

mutual interaction of 3 different molecules ... etc.

concentration of the (i,j,ℓ) -th component

- Van der Waals EOS

$$p = \frac{nRT}{V - nb} - \frac{an^2}{V^2} = \frac{RT}{V_m - b} - \frac{a}{V_m^2}$$

$$p = \frac{RT\rho}{1 - b\rho} - a\rho^2, \quad z = \frac{p}{RT\rho} = \frac{1}{1 - b\rho} - \frac{a\rho}{RT}$$

$$a = \frac{27}{64} \frac{R^2 T_c^2}{p_c}, \quad b = \frac{1}{8} \frac{RT_c}{p_c}$$

← $p_c, T_c \dots$ conditions at the triple point

- Redlich - Kwong EOS

$$p = \frac{RT}{V_m - b} - \frac{a}{T^{1/2} V_m (V_m + b)} = \frac{\rho RT}{1 - b\rho} - \frac{a\rho^2}{\sqrt{T}(1 + b\rho)}$$

- Peng - Robinson EOS

$$p = \frac{RT}{V_m - b} - \frac{a(T)}{V_m(V_m + b) + b(V_m - b)} = \frac{\rho RT}{1 - b\rho} - \frac{a\rho^2}{1 + b\rho + b\rho(1 - b\rho)}$$

$$z = \frac{V_m}{V_m - b} - \frac{V_m a(T)}{RT[V_m(V_m + b) + b(V_m - b)]} = \frac{1}{1 - b\rho} - \frac{a\rho}{RT(1 + b\rho + b\rho(1 - b\rho))} \quad (1.51)$$

Parameters a, b jsou určeny relacemi *where*

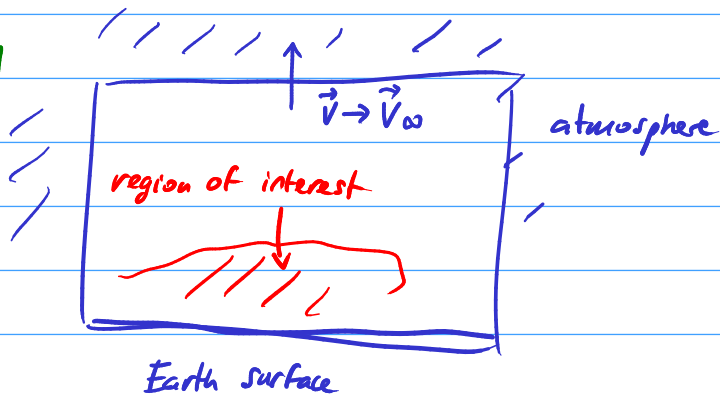
$$b = 0.0777961 \frac{RT_c}{p_c}, \quad a = \alpha \cdot a_c = \alpha \cdot 0.45723552 \frac{R^2 T_c^2}{p_c}$$

$$\alpha = \left[1 + m \left(1 - \sqrt{T_r} \right) \right]^2, \quad m = 0.37464 + 1.54226\omega - 0.26992\omega^2 \quad (1.52)$$

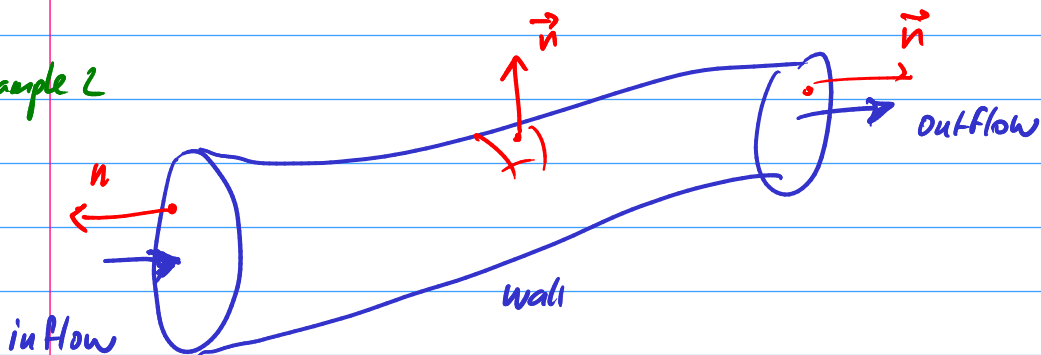
FORMULATION OF FLOW PROBLEMS, BOUNDARY CONDITIONS

— a domain Ω where the conservation laws are satisfied

Example 1



Example 2



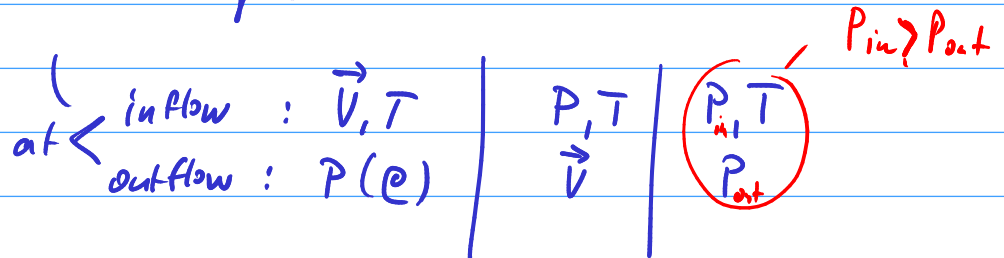
how to prescribe boundary conditions (BC's)

- INVISCID FLOW - BC prescribed at the inflow only (!)
($@, T, \vec{V}_{in}$)

at the outflow, the values are uniquely determined

at the wall : $\vec{V} \cdot \vec{n} = 0$ impermeability condition

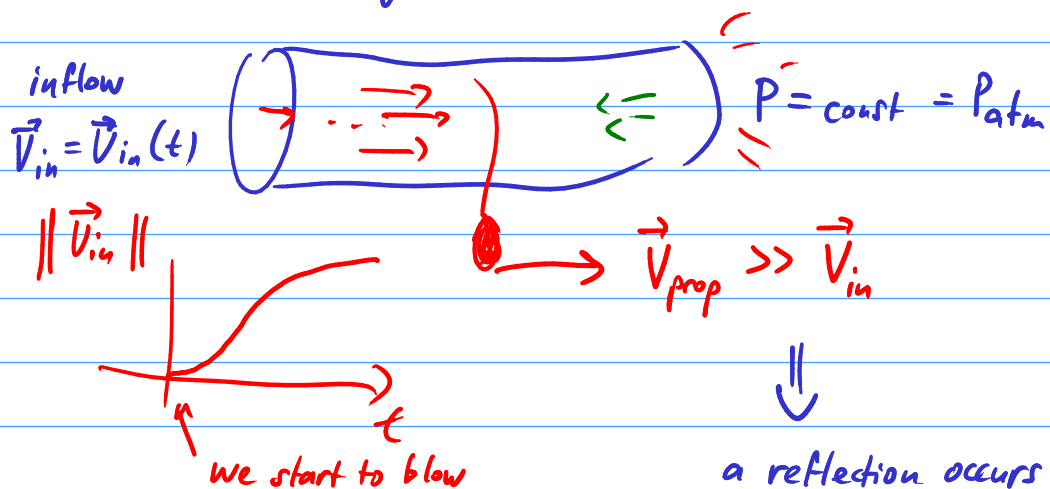
2) viscous compressible flow



inflow $\Leftrightarrow \vec{V} \cdot \vec{n} < 0$
 outflow $\Leftrightarrow \vec{V} \cdot \vec{n} > 0$... but this may change during the simulation

on the wall: $\vec{V} = \vec{0}$ (no-slip B.C.)

REMARK: non-stationary effects



• any f , for which B.C. is not explicitly prescribed, satisfies $\frac{\partial f}{\partial \vec{n}} = 0$

• reflection suppression \leftarrow "resistance boundary condition"
 B.C. based on Fourier expansions of \vec{V}

- periodic boundary conditions
(turbomachinery applications)

