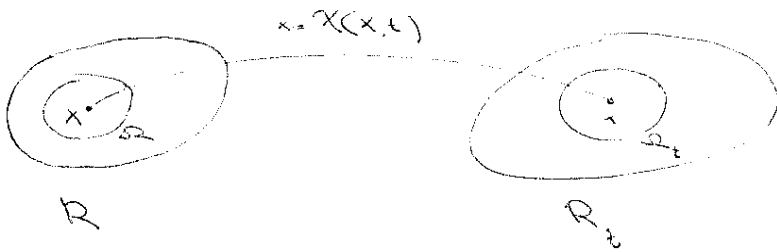


Bodies, Motion, Control volumes

Objective to describe a mechanical process (or thermomechanical process)



\$R\$ reference conf.
 \$R_t\$ current conf.

\$x\$ labels a point in reference

\$x_t\$ current position

\$x = X(x, t)\$ motion

\$X(\cdot, t)\$ trajectory of label \$x\$

Req For "mechanical" reasons we need to impose some assumption on \$X\$
 one-to-one, onto

continuous, continuous inverse

globally invertible (no interpenetration of matter), $\boxed{\det \nabla_x X > 0}$

Cinematic variables

$V = \frac{\partial x}{\partial t}$ velocity

$A = \frac{\partial^2 x}{\partial t^2}$ acceleration

$F = \nabla_x X$ deformation gradient

Given any quantity "\$G\$" we can describe it by

$G(x, t)$
 Lagrangian

or $g(x, t)$
 Eulerian

$G(x, t) = g(X(x, t), t)$

Mass $\rho_0(x)$ reference density (continuum hypothesis)
 $\rho(x,t)$ current density

i) Balance of mass

$$m(\Omega) = m(\Omega_t)$$

$$\int_{\Omega} \rho_0(x) dx = \int_{\Omega_t} \rho(x,t) dx = \int_{\Omega} \rho(\chi(x,t), t) \underbrace{\det \nabla_x \chi}_{J} dx \quad \forall \Omega$$

$$\boxed{\rho_0 = \rho J}$$

$$\frac{d}{dt} \int_{\Omega} \rho(\chi(x,t), t) J dx = \int_{\Omega} \left(\nabla_x \rho \cdot \frac{\partial \chi}{\partial t} + \rho_t \right) J + \rho J_t dx$$

$$J_t = J \operatorname{div} v \quad \int_{\Omega} \left(\nabla_x \rho \cdot v + \rho_t \right) J + \rho J \operatorname{div} v dx$$

$$= \int_{\Omega_t} \rho_t + \operatorname{div}(\rho v) dx = 0$$

Balance of mass $\rho_0 = \rho J$ Lagrangian form

$\rho_t + \operatorname{div}(\rho v) = 0$ Eulerian form

ii) Transport theorem

$$\frac{d}{dt} \int_{\Omega_t} g(x,t) \rho(x,t) dx = \int_{\Omega_t} \rho(x,t) \left(\frac{\partial g}{\partial t} + v \cdot \nabla_x g \right) dx$$

$$\begin{aligned} \frac{d}{dt} \int_{\Omega_t} g \rho dx &= \frac{d}{dt} \int_{\Omega} g \rho J dx = \frac{d}{dt} \int_{\Omega} g(\chi(x,t), t) \rho_0(x) dx \\ &= \int_{\Omega} \left(v \cdot \nabla_x g + g_t \right) \rho_0(x) dx = \int_{\Omega_t} \rho \left(\frac{\partial g}{\partial t} + v \cdot \nabla_x g \right) dx \end{aligned}$$

$$V(x, t) \quad v(x, t)$$

$$v(\chi(x, t), t) = V(x, t) = \frac{\partial \chi}{\partial t}(x, t)$$

$$J = \det \nabla_x \chi$$

Lemma $J_t = J \operatorname{div}_x v$

$$J = \det \nabla \chi = \det \begin{pmatrix} -\partial x^1 - \\ \vdots \\ -\partial x^n - \end{pmatrix}$$

$$\chi = \begin{pmatrix} \chi^1 \\ \vdots \\ \chi^n \end{pmatrix}$$

$$J_t = \partial_t \det \nabla_x \chi$$

$$= \det \begin{pmatrix} -\partial_t \partial x^1 - \\ \vdots \\ -\partial x^i - \\ \vdots \\ -\partial x^n - \end{pmatrix} + \dots + \det \begin{pmatrix} -\partial x^1 - \\ \vdots \\ -\partial_t \partial x^i - \\ \vdots \\ -\partial x^n - \end{pmatrix}$$

$$\partial_t \nabla_x \chi^i = \nabla \partial_t \chi^i = \nabla v^i$$

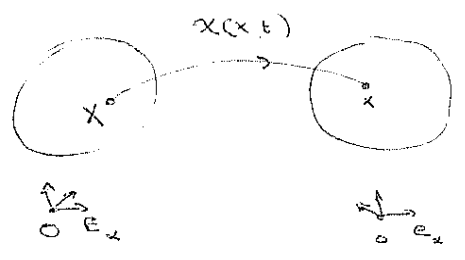
$$\left(\partial_t \nabla_x \chi^i \right)_p = \left(\nabla v^i \right)_p = \frac{\partial v^i}{\partial x^p} = \frac{\partial}{\partial x^p} v^i(\chi(x, t), t) = \sum_n \frac{\partial v^i}{\partial \chi^n} \frac{\partial \chi^n}{\partial x^p}$$

$$I_i = \det \begin{pmatrix} \frac{\partial x^1}{\partial x^i} & \dots & \frac{\partial x^1}{\partial x^i} \\ \vdots & \ddots & \vdots \\ \frac{\partial x^i}{\partial x^i} & \dots & \frac{\partial x^i}{\partial x^i} \\ \vdots & \ddots & \vdots \\ \frac{\partial x^n}{\partial x^i} & \dots & \frac{\partial x^n}{\partial x^i} \end{pmatrix} = \det \begin{pmatrix} \frac{\partial x^1}{\partial x^i} & \frac{\partial x^1}{\partial x^2} & \dots & \frac{\partial x^1}{\partial x^n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial x^i}{\partial x^i} & \frac{\partial x^i}{\partial x^2} & \dots & \frac{\partial x^i}{\partial x^n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial x^n}{\partial x^i} & \frac{\partial x^n}{\partial x^2} & \dots & \frac{\partial x^n}{\partial x^n} \end{pmatrix}$$

$$= \sum_i \frac{\partial x^i}{\partial x^i} \det \begin{pmatrix} \frac{\partial x^1}{\partial x^i} & \dots & \frac{\partial x^1}{\partial x^i} \\ \vdots & \ddots & \vdots \\ \frac{\partial x^i}{\partial x^i} & \dots & \frac{\partial x^i}{\partial x^i} \\ \vdots & \ddots & \vdots \\ \frac{\partial x^n}{\partial x^i} & \dots & \frac{\partial x^n}{\partial x^i} \end{pmatrix} = \frac{\partial x^i}{\partial x^i} \mathbb{1}$$

$$J_t(x,t) = \sum_i I_i = \sum_i \frac{\partial x^i}{\partial x^i} J = \text{div}_x(x(x,t), t) J(x,t)$$

KINEMATICS



$$F = \nabla_x X$$

$$V = \frac{\partial X}{\partial t} \quad , \quad v$$

$$V = V_x E_x \quad , \quad v = v_i e_i$$

$$F = F_{ix} e_i \otimes E_x$$

a ⊗ b dyadic product

$$(a \otimes b) \cdot c = a(b \cdot c)$$

Orthogonal tensors

Q is orthogonal if $(Qa) \cdot (Qb) = a \cdot b \quad \forall a, b \in \mathbb{R}^n$

Q orthogonal $\iff QQ^T = Q^T Q = I \quad (\iff \text{rotation})$

Q proper orthogonal if Q ortho, $\det Q = +1$

improper " if Q ortho, $\det Q = -1$

Rigid motion

$x = X \mapsto x$ is rigid motion if $|x-y| = |X-Y|$

X rigid motion $\iff X(x,t) = c(t) + Q(t)X \quad \begin{matrix} c(t) \in \mathbb{R}^n \\ Q(t) \text{ orthogonal} \end{matrix}$

P.P. ~~***~~ Exercise in linear algebra

POLAR DECOMPOSITION THM

Given F invertible tensor, there exist Q, R orthogonal and U, V pos. definite symmetric tensors such that

$$F = QU = VR$$

Moreover, the right (left) polar decomposition is unique

PF $F^T F$ pos. defn, symmetric tensor.

$F F^T$ " " "

$$G = F^T F, \quad G^T = G, \quad a \cdot G a = a \cdot F^T F a = F a \cdot F a > 0$$

$a \neq 0$

Define $u = \sqrt{G}$ unique pos defn symmetric square root

$$u = \sqrt{F^T F} \quad Q = F u^{-1}$$

$$Q^T Q = (F u^{-1})^T (F u^{-1}) = u^{-1} F^T F u^{-1} = u^{-1} u^2 u^{-1} = I$$

Uniqueness $A = Q U = Q' U'$

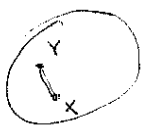
Let $A = Q U, \quad U = \sqrt{G}$

Suppose $A = Q' U'$

$$G^T G = (Q' U')^T (Q' U') = U'^2 = U^2 \Rightarrow U = U' \quad \text{since pos. defn square root is unique}$$

$$Q' = Q$$

Significance



$$\chi(y) - \chi(x) = \frac{\nabla \chi(x)}{F} (y-x) + o(|y-x|)$$

$$\Delta x = F h + o(|h|^2)$$

$$= Q U h + o(|h|^2)$$

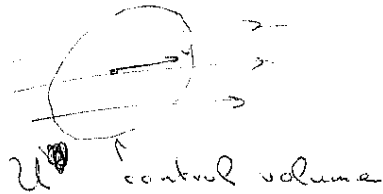
Locally motion is decomposed into stretching (u) and rotation (Q)

Rat. Motion useful for solid deformation

ROTATION - VORTICITY

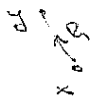
dim=3

For fluids the natural setting to do calculations is that of the Eulerian coordinates



measuring $v = v(x, t)$

"deformation" $\nabla_x v$ velocity gradient.



$$v(y) - v(x) = \nabla v(x) \frac{(y-x)}{r} + O(r^2)$$

Taylor th.

Introduce

$$D = \frac{1}{2} (\nabla v + \nabla v^T)$$

$D^T = D$ symmetric

$$S = \frac{1}{2} (\nabla v - \nabla v^T)$$

$S^T = -S$ skew. symmetric

$$\nabla v = D + S$$

and the decomposition is unique

$$\nabla v = \begin{pmatrix} u_x & u_y & u_z \\ v_x & v_y & v_z \\ w_x & w_y & w_z \end{pmatrix}$$

$$v = \begin{pmatrix} u \\ v \\ w \end{pmatrix}$$

$$u_x = \frac{\partial u}{\partial x} \text{ etc}$$

$$S = \frac{1}{2} (\nabla v - \nabla v^T) = \begin{pmatrix} 0 & \frac{1}{2}(u_y - v_x) & \frac{1}{2}(u_z - w_x) \\ \frac{1}{2}(v_x - u_y) & 0 & \frac{1}{2}(v_z - w_y) \\ \frac{1}{2}(w_x - u_z) & \frac{1}{2}(w_y - v_z) & 0 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 0 & -\xi_3 & \xi_2 \\ \xi_3 & 0 & -\xi_1 \\ -\xi_2 & \xi_1 & 0 \end{pmatrix}$$

Introduce $\xi = \text{curl } v = \begin{pmatrix} \frac{\partial w}{\partial y} - \frac{\partial v}{\partial z} \\ \frac{\partial u}{\partial z} - \frac{\partial w}{\partial x} \\ \frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \end{pmatrix} = \begin{pmatrix} w_y - v_z, u_z - w_x, v_x - u_y \end{pmatrix}^T = (\xi_1, \xi_2, \xi_3)$

$$S h = \frac{1}{2} \begin{pmatrix} \xi_2 h_3 - \xi_3 h_2 \\ \xi_3 h_1 - \xi_1 h_3 \\ \xi_1 h_2 - \xi_2 h_1 \end{pmatrix} = \frac{1}{2} \xi \times h$$

Thus

$$v(y) - v(x) = D(x)h + \frac{1}{2} \xi \times h + O(|h|^2), \quad h = y - x \text{ small}$$

Interpretations



$\frac{dy}{dt} = v(y)$ defines the motion of the fluid.

Locally,

$$\textcircled{D} \quad D(x)h = \frac{1}{2} \nabla_{\xi} (D(x)h \cdot h)$$

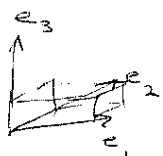
$$\boxed{\frac{dh}{dt} = D h.}$$

Choose a basis $\{e_1, e_2, e_3\}$ so that $D = \begin{bmatrix} d_1 & & 0 \\ & d_2 & \\ 0 & & d_3 \end{bmatrix}$ on this basis, (since D symmetric).

on basis $\{e_1, e_2, e_3\}$ we have $\frac{dh_i}{dt} = d_i h_i$

$$h_i(t) = h_i(0) e^{d_i t}$$

fluid expanding ($d_i > 0$) or contracting ($d_i < 0$) in direction e



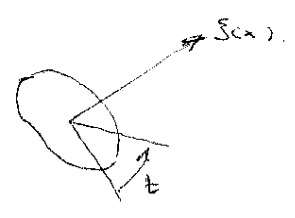
$$\begin{aligned} \frac{d}{dt}(h_1 h_2 h_3) &= \frac{dh_1}{dt} h_2 h_3 + \dots + h_1 h_2 \frac{dh_3}{dt} \\ &= (d_1 + d_2 + d_3)(h_1 h_2 h_3) \end{aligned}$$

$$\frac{dV}{dt} = (\text{tr } D) V = (\text{div } v) V$$

Vol. change $\sim \text{div } v$

(ii) $v(x) = \frac{1}{2} \xi(x) \times h.$

$\frac{dh}{dt} = \frac{1}{2} \xi(x) \times h$



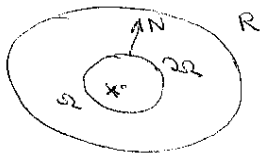
$h(ct) = R(t, \xi(x)) h(x).$

↓
matrix representing rotation through angle t about axis $\xi(x).$

$v(y) - v(x) = Dv(x) \cdot h + \frac{1}{2} \xi \times h + O(|h|^2)$

In a small neighborhood of a point: v is the sum of a (rigid) translation, a deformation, and a (rigid) rotation with rotation vector $\xi = \text{curl } v.$

BALANCE LAWS



monitor a quantity g over a control volume Ω

$$\underbrace{g(\Omega)(t_2) - g(\Omega)(t_1)}_{\text{change of } g} = \underbrace{\int_{t_1}^{t_2} \int_{\partial\Omega} F(x, \Omega)(x) dz}_{\text{flux through } \partial\Omega} + \underbrace{\int_{t_1}^{t_2} \int_{\Omega} H(x) dx}_{\text{production in } \Omega}$$

Assume All set functions g can be described through corresponding density functions

$$(*) \quad \int_{\Omega} G(x, t) dx \Big|_{t_1}^{t_2} = \int_{t_1}^{t_2} \int_{\partial\Omega} F(x, t, N) dS dt + \int_{t_1}^{t_2} \int_{\Omega} H(x, t) dx dt.$$

$\forall \Omega \subset B, t_1 < t_2$

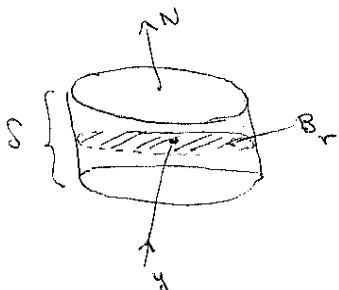
where $G, H: \mathbb{R}^d, \mathbb{R} \rightarrow \mathbb{R}^n, N = (N_1, \dots, N_d)$

Cauchy thm If (*) holds for each Ω then

$$F(x, t, N) = \sum_{j=1}^d F_j(x, t) N_j \quad F_j: \mathbb{R}^d, \mathbb{R} \rightarrow \mathbb{R}^n$$

Proof. say $d=3$,

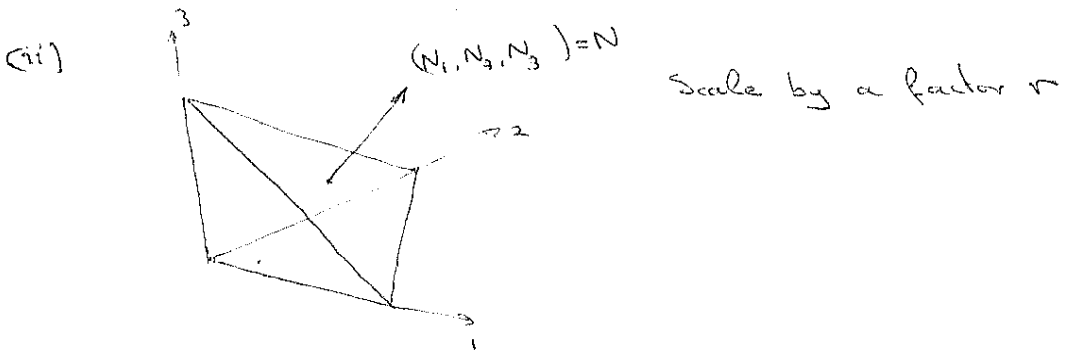
$$(2) \quad \int_{\Omega} G_{ij} dx = \int_{\partial\Omega} F_{ij}(x, t, N) dS + \int_{\Omega} H_{ij}(x, t) dx$$



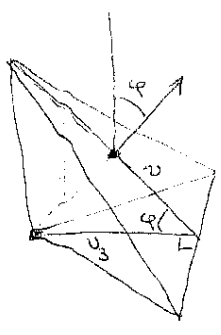
$$O(r^2 \delta) = \left(F_{ij}(y, t, N) + F_{ij}(y, t, -N) \right) |B_r| + O(r \delta) + O(r^3 \delta)$$

let $\delta \rightarrow 0$.

$$F_{ij}(y, t, N) = -F_{ij}(y, t, -N).$$



$$O(r^3) + \left[F(x, t, N) A + F(x, t, -e_3) A_3 + F(x, t, -e_2) A_2 + F(x, t, -e_1) A_1 \right] = r$$



$$\frac{A_3}{A} = \frac{u_3}{u} = \cos \phi = N_3, \quad A = O(r^2)$$

$$F(x, t, N) = \sum_j F(x, t, e_j) N_j$$

Assuming G, F_j, H smooth

$$\partial_t G(x, t) = \sum_{j=1}^d \partial_{y_j} F_j(x, t) + H(x, t)$$

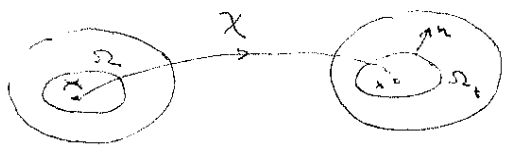
↑ smooth solns

$$\int_{\Omega} G(x, t) dx \Big|_{t_1}^{t_2} = \int_{t_1}^{t_2} \int_{\Omega} \sum_{j=1}^d F_j(x, t) N_j dx dt + \int_{t_1}^{t_2} \int_{\Omega} H(x, t) dx dt \quad \forall \Omega, t_1 < t_2$$

Remark ~~the~~ A ~~subset~~ general class of fields for which this equivalence can be proved is the class $G, F_j, H \in BV$

Weaker derivation (current topic) see Dafermos.

BALANCE LAWS OF CONTINUUM PHYSICS



x label
(material pt)

x current pt

Balance of mass

$$\dot{\rho}_0 = 0$$

$$\rho_t + \text{div } \rho v = 0$$

$$\rho J = \rho_0$$

$$\rho dx = \rho_0 dX = \rho_0 J dX$$

Balance of momentum

$$\frac{d}{dt} \int_{\Omega_t} \rho v dx = \int_{\partial\Omega_t} t(x,t,n) dS + \int_{\Omega_t} \rho b dx$$

t (contact forces) traction
force/unit area

b body force
force/unit mass

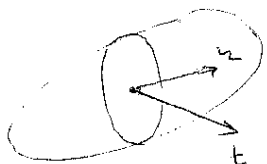
Cauchy's thm

$$t(x,t,n) = S(x,t) n$$

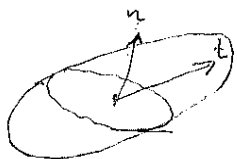
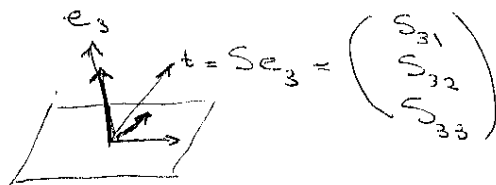
S Cauchy stress tensor

$$S = (S_{ij})$$

Interpretation



$$t = S n$$



S_{ii} called normal stresses

S_{ij} $i \neq j$ shear stresses

$$\frac{Dp}{Dt} := \frac{\partial p}{\partial t} + v \cdot \nabla_x p = \frac{d}{dt} p(x(t), t) \quad \frac{dx}{dt} = v$$

Coordinate form

$$\int_{\Omega_t} p \left(\frac{\partial v_i}{\partial t} + v_j \cdot \nabla_x v_i \right) dx = \int_{\partial \Omega_t} (S v)_i dS_x + \int_{\Omega_t} p b_i dx$$

$$= \int_{\Omega_t} (\text{div } S)_i + p b_i dx$$

$$\int_{\partial \Omega_t} (S v)_i dS_x = \int_{\partial \Omega_t} \sum_p S_{ij} v_j dS_x = \int_{\Omega_t} \sum_p \partial_j S_{ij} dx$$

$$(\text{div } S)_i = \left(\sum_p \partial_j S_{ij} \right)_i$$

Local form

$$p \left(\frac{\partial v_i}{\partial t} + v_j \cdot \nabla_x v_i \right) = p \frac{Dv_i}{Dt} = (\text{div } S)_i + p b_i$$

$$\rho \frac{Dv}{Dt} = \rho \left(\frac{\partial v}{\partial t} + v \cdot \nabla v \right) = \text{div } S + \rho b$$

Conservative form

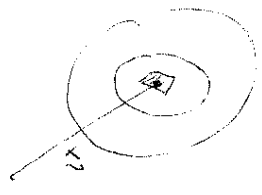
$$\frac{\partial \rho}{\partial t} + \text{div } \rho v = 0$$

$$\rho \frac{\partial v_i}{\partial t} + \rho v_j \cdot \nabla_x v_i = (\text{div } S)_i + \rho b_i$$

$$\frac{\partial}{\partial t} (\rho v_i) + \text{div} (\rho v_i v) = (\text{div } S)_i + \rho b_i$$

$$\frac{\partial}{\partial t} (\rho v) + \text{div} (\rho v \otimes v) = \text{div } S + \rho b$$

Balance of angular momentum



$$\frac{d}{dt} \int_{\Omega_t} x \wedge \rho v \, dx = \int_{\Omega_t} x \wedge S n \, dS_x + \int_{\Omega_t} x \wedge \rho b \, dx.$$

torque of traction
torque of body force

$$\int_{\Omega_t} (x \wedge S n)_i \, dS_x = \int_{\Omega_t} \epsilon_{ijk} x_j (S n)_k \, dS_x = \int_{\Omega_t} \epsilon_{ijk} x_j S_{re} n_e \, dS_x$$

$$(a \wedge b)_i = \epsilon_{ijk} a_j b_k$$

$\epsilon_{ijk} = \begin{cases} +1 & \text{even perm. of } 1,2,3 \\ -1 & \text{odd " " } 1,2,3 \\ 0 & \text{indices coincide} \end{cases}$

$$\begin{aligned}
 &= \int_{\Omega_t} \partial_x \left(\epsilon_{ijk} x_j S_{re} \right) \, dx \\
 &= \int_{\Omega_t} \left[\epsilon_{ijk} \delta_{je} S_{re} + \epsilon_{ijk} x_j \left(\partial_x S_{re} \right) \right] \, dx \\
 &= \int_{\Omega_t} \epsilon_{ijk} \delta_{je} S_{re} + (x \wedge \text{div} S)_i \, dx
 \end{aligned}$$

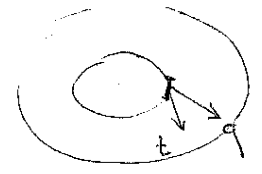
$$\int_{\Omega_t} x \wedge \rho \frac{D}{Dt} v = \int_{\Omega_t} \underbrace{\left(\epsilon_{ijk} \delta_{je} S_{re} \right)}_{\epsilon_{iek} S_{re}} + x \wedge \text{div} S + x \wedge \rho b \, dx$$

Compare with balance of momentum

$$\epsilon_{ijk} \delta_{je} S_{re} = 0 = \epsilon_{iek} S_{re}$$

$$\boxed{S_{ij} = S_{ji}} \quad \text{or} \quad S = S^T.$$

Balance of energy



$$\frac{d}{dt} \int_{\Omega_t} \left(\frac{1}{2} \rho |v|^2 + \rho e \right) dx = \int_{\partial \Omega_t} S n \cdot v + q \cdot n d\sigma + \int_{\Omega_t} \rho r dx + \rho b \cdot v dx.$$

kinetic energy
internal energy
heat flux
heat supply
work of body force

$$\int_{\partial \Omega_t} S_{ij} n_j v_i + q_j n_j d\sigma = \int_{\Omega_t} \rho_j (S_{ij} v_i + q_j)$$

local

$$\int_{\Omega_t} \rho \frac{D}{Dt} \left(\frac{1}{2} |v|^2 + e \right) dx = \int_{\Omega_t} \text{div} (v \cdot S + q) + \rho r dx + \rho b \cdot v$$

$$\rho \left[\frac{D}{Dt} \left(\frac{1}{2} |v|^2 + e \right) + v \cdot \nabla \left(\frac{1}{2} |v|^2 + e \right) \right] = \text{div} (v \cdot S + q) + \rho r + \rho b \cdot v$$

$$\rho \frac{D}{Dt} \left(\frac{1}{2} |v|^2 + e \right)$$

$$\rho_t + \text{div} \rho v = 0$$

local conservative form

$$\partial_t \left(\rho \frac{1}{2} |v|^2 + \rho e \right) + \text{div} \left(\rho v \left(\frac{1}{2} |v|^2 + e \right) \right) = \text{div} (v \cdot S + q) + \rho r + \rho b \cdot v$$

But Constitutive relations are needed to close the system.

SUMMARY

EQUATIONS OF CONTINUUM PHYSICS IN EULERIAN COORDINATES

mass $\frac{\partial \rho}{\partial t} + \operatorname{div} \rho v = 0$ or $\frac{\partial \rho}{\partial t} + v \cdot \nabla \rho + \rho \operatorname{div} v = 0$

momentum $\rho \left(\frac{\partial v}{\partial t} + (v \cdot \nabla) v \right) = \operatorname{div} S + \rho b$

angular momentum $S^T = S$

energy $\rho \frac{\partial}{\partial t} \left(\frac{1}{2} M^2 + e \right) + (v \cdot \nabla) \left(\frac{1}{2} \rho v^2 + e \right) = \operatorname{div} (v \cdot S + q) + \rho r$

In $d=3$, 5 equations, 14 unknowns

$$\rho, v, e, S \text{ (6 due to symmetry)}, q$$

+ b, r viewed as externally supplied fields.

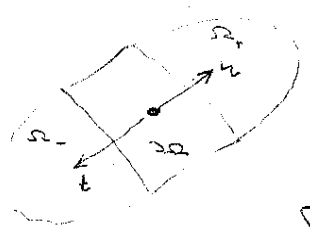
These are supplemented with constitutive relations and are subject to various constraints

- 2nd law of thermodynamics
- objectivity, invariance under Galilean transformation
Lorentz transformation
- material symmetries

IDEAL FLUID.

Constitutive hypothesis.

Forces across any surface cut in the fluid are normal to the surface



Force across $\partial\Omega$ (that Ω_+ exercises on Ω_-) per unit area = $\underline{t} = -p(\text{co}) \underline{n}$,
 $S = -pI$

For an ideal fluid. If there is no rotation at time $t=0$ there is no rotation afterwards

$$\frac{d}{dt} \int_{\Omega_t} \rho v \, dx = - \int_{\partial\Omega_t} p n \, d\sigma + \int_{\Omega} \rho b \, dx$$

$$\rho \frac{Dv}{Dt} = -\nabla p + \rho b$$

Equations

$$\frac{\partial \rho}{\partial t} + \text{div } \rho v = 0$$

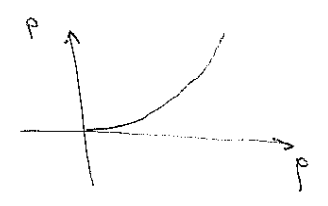
$$\rho \left[\frac{\partial v}{\partial t} + (v \cdot \nabla) v \right] = -\nabla p + \rho b$$

5 unknowns ρ, v, p

Isoentropic ideal fluid

$p = p(\rho)$, $p'(\rho) > 0$ (p' well posedness).

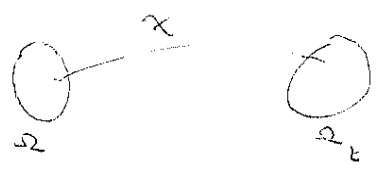
$\rho = \rho(p)$



$$\left\{ \begin{array}{l} \frac{\partial \rho}{\partial t} + \text{div } \rho v = 0 \\ \rho \frac{Dv}{Dt} = -\nabla p(\rho) + \rho b \end{array} \right.$$

compressible Euler equations

Incompressible ideal fluid



Incompressible

$$\frac{d}{dt} \int_{\Omega_t} dx = \frac{d}{dt} V(\Omega_t) = 0$$

$$\int_{\Omega_t} dx = \int_{\Omega} J dx$$

Incompressible $J=1$

$$\Leftrightarrow J_t = 0$$
$$J_t = \text{div} J$$
$$\Leftrightarrow \boxed{\text{div} v = 0}$$

$$\frac{\partial p}{\partial t} + v \cdot \nabla p + \rho \text{div} v = 0$$

Obtain $\frac{\partial p}{\partial t} + v(x,t) \cdot \nabla p = 0$ (*)

Introduce trajectories $\frac{dx}{dt} = v(x(t), t)$.

(*) means p remains constant on trajectories

$$p(x(t), t) = p(x(0), 0)$$

If $p=p_0$ at time $t=0$ then $p=p_0$ thereafter.

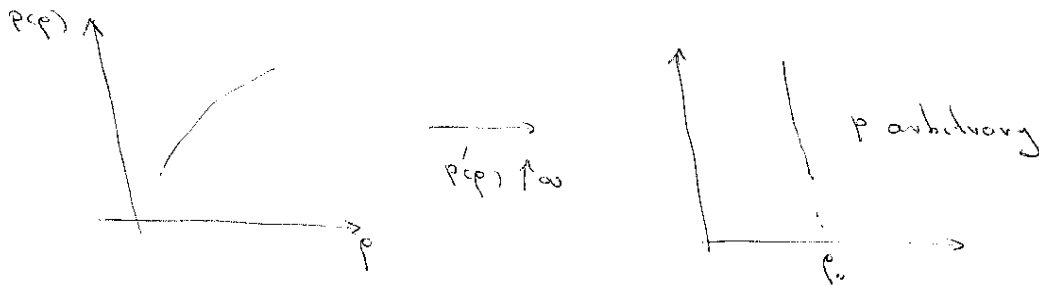
Equations become

$$\begin{cases} \text{div} v = 0 \\ \frac{\partial v}{\partial t} + (v \cdot \nabla) v = - \frac{1}{\rho_0} \nabla p + b \end{cases}$$

(incompressible)
Euler eqs.

Compressible

15



MECHANICAL ENERGY

Isonropic flow
Identities

$$\frac{D}{Dt} \frac{1}{2} |v|^2 = \frac{\partial}{\partial t} \frac{v_i v_i}{2} + v_j \partial_j \frac{v_i v_i}{2} = v_i \frac{D v_i}{Dt} = v \cdot \frac{D v}{Dt}$$

$$\frac{D}{Dt} G(\rho) = G'(\rho) \frac{D \rho}{Dt}$$

$$\rho \frac{D v}{Dt} = -\nabla p + \rho b$$

$$\rho \frac{D}{Dt} \frac{1}{2} |v|^2 = -v \cdot \nabla p + \rho b \cdot v = \text{div}(v \cdot (-pI)) + p \text{div} v + \rho b \cdot v$$

$$\frac{D}{Dt} \frac{1}{2} |v|^2 = \frac{1}{\rho} \text{div}(v \cdot (-pI)) + \frac{p}{\rho^2} \frac{D \rho}{Dt} + b \cdot v$$

$$\text{Let } e = \int^{\rho} \frac{p(s)}{s^2} ds \quad G'(\rho) = \frac{p}{\rho^2}$$

$$\left[\rho \frac{D}{Dt} \left(\frac{1}{2} |v|^2 + e \right) = \text{div}(v \cdot (-pI)) + \rho b \cdot v \right] \quad \left. \begin{array}{l} \text{conservation} \\ \text{of mechanical} \\ \text{energy} \end{array} \right\}$$

compare with

$$\rho \frac{D}{Dt} \left(\frac{1}{2} |v|^2 + e \right) = \text{div}(v \cdot S + q) + \rho b \cdot v + \rho r$$

e internal energy $e' = \frac{p}{\rho^2}$

$$E = E_{kin} + E_{pot}$$

$q=0, r=0$ no heat flux, heat supply

Incompressible flow ($\rho = \rho_0$).

$$\frac{Dv}{Dt} = -\nabla \frac{p}{\rho_0} + b$$

$$\frac{D}{Dt} \frac{1}{2} |v|^2 = -v \cdot \nabla \frac{p}{\rho_0} = \text{div} \left(v \cdot \left(-\frac{pI}{\rho_0} \right) \right) + b \cdot v$$

$$\left[\rho_0 \frac{D}{Dt} \frac{1}{2} |v|^2 = \text{div} \left(v \cdot (-pI) \right) + \rho_0 b \cdot v \right] \quad \text{conservation of energy}$$

$$E = E_{\text{kinetic}} = \int_{\Omega} \rho_0 \frac{1}{2} |v|^2 dx$$

BERNOULLI THM In stationary isentropic or incompressible flow ($\rho = \rho_0$), the quantity $\frac{1}{2} |v|^2 + w$ is constant on streamlines.

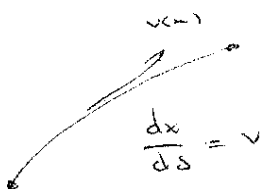
Pr. $(v \cdot \nabla)v = -\nabla w$ $\left\{ \begin{array}{l} w = \frac{p}{\rho_0} \text{ incompressible, homogeneous flow} \\ w' = \frac{p(\rho)}{\rho} \text{ isentropic} \end{array} \right.$

Identity $\frac{1}{2} \nabla |v|^2 = (v \cdot \nabla)v + v \times (\nabla \times v)$

Using this $\nabla \left(\frac{1}{2} |v|^2 + w \right) = v \times (\nabla \times v)$

$v \perp v \times (\nabla \times v)$

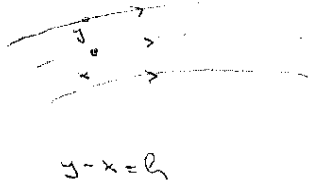
$$\frac{dx}{ds} \cdot \nabla \left(\frac{1}{2} |v|^2 + w \right) = \frac{dx}{ds} \cdot (v \times \nabla \times v) = 0$$



$$0 = \int_{s_1}^{s_2} \frac{dx}{ds} \cdot \nabla_x \left(\frac{1}{2} |v|^2 + w \right) ds = \frac{1}{2} |v|^2 + w \Big|_{x(s_1)}^{x(s_2)}$$

VORTICITY

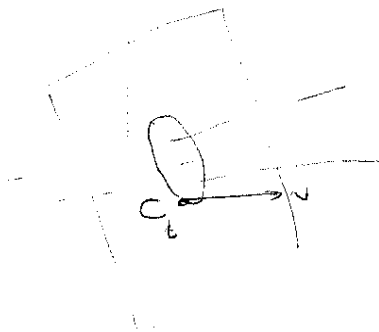
(2)



$$v(y) = v(x) + D(x)h + \frac{1}{2} \xi(x) \times h + O(h^2)$$

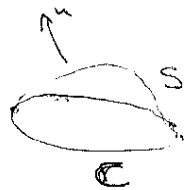
$$D(x) = \frac{1}{2} (\nabla v + \nabla v^T)$$

$$\xi(x) = \text{curl } v(x)$$



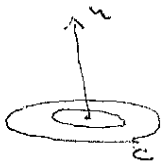
Circulation

$$\Gamma_C = \oint_C v \cdot dx$$



Stokes theorem

$$\int_C F \cdot dx = \int_S \text{curl } F \cdot n \, d\sigma$$



$$\Gamma_C = \int_C v \cdot dx = \int_S \text{curl } v \cdot n \, d\sigma = \int_S \xi \cdot n \, d\sigma$$

$$\text{curl } v \cdot n = \lim_{|S| \rightarrow 0} \frac{1}{|S|} \int_S \xi \cdot n \, d\sigma = \lim_{|S| \rightarrow 0} \frac{1}{|S|} \int_C v \cdot dx$$

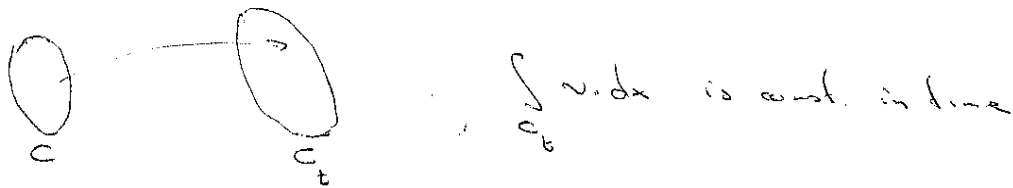
= circulation / unit area

KELVIN'S CIRCULATION THEOREM

$$\frac{Dv}{Dt} = -\nabla w$$

isentropic flow
 incompressible ($\rho = \rho_0$)

For isentropic flow Γ_{C_t} is constant in time



Lemma (Transport thm for curves)

v velocity field

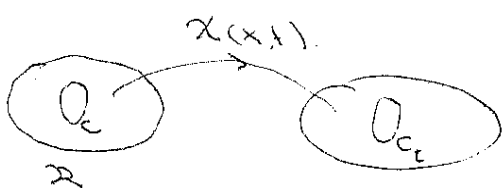
C closed loop.

$C_t = \chi_t(C)$ image of loop through the flow

Then

$$\frac{d}{dt} \int_{C_t} v \cdot dx = \int_{C_t} \frac{Dv}{Dt} \cdot dx$$

Pr.



$$V = \frac{\partial x}{\partial t}$$

$$v(\chi(x,t), t) = V(x,t)$$

$$C: z = \chi(s) \quad 0 \leq s \leq 1$$

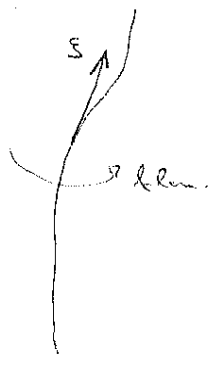
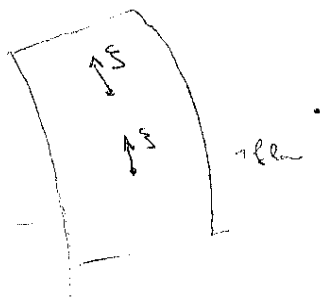
$$C_t: z_t = \chi(\chi(s), t) \quad 0 \leq s \leq 1, \quad t \in \mathbb{R}^+$$

$$\frac{d}{dt} \int_{C_t} v \cdot dx = \frac{d}{dt} \int_0^1 v(\chi(\chi(s), t), t) \cdot \frac{\partial}{\partial s} \chi(\chi(s), t) ds$$

$$= \int_0^1 \left(\frac{\partial v}{\partial t} \cdot \chi + \frac{\partial v}{\partial t} \cdot \nabla_x v \cdot \chi + v \cdot \frac{\partial}{\partial t} \frac{\partial}{\partial s} \chi \right) ds$$

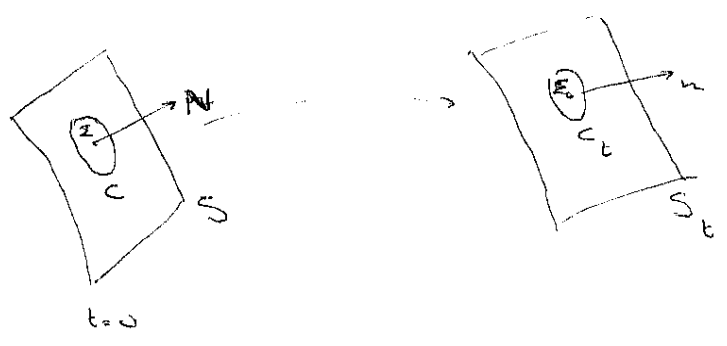
Vortex sheet is a surface S that is tangent to vorticity vector ζ at every point

Vortex line is a line L that is " "



Prop If a surface (curve) moves with the flow of a irrotational fluid and is a vortex sheet (line) at $t=0$ then it remains so at all times.

pf



$$\Gamma = \int_{\Sigma} \text{curl } v \cdot N d\sigma = 0$$

$$\Gamma_t = \Gamma = 0$$

$$\int_{\Sigma_t} \text{curl } v \cdot n d\sigma = 0 \quad \forall \Sigma_t$$

$$\text{curl } v \cdot n = 0 \quad \text{on } \Sigma_t$$

VORTICITY EQUATION IN 3-D

25

$$\frac{Dv}{Dt} = -\nabla w$$

isentropic

$$+ \frac{Dp}{Dt} = -\rho \operatorname{div} v$$

incompressible

$$w = \frac{p}{\rho_0}, \operatorname{div} v = 0$$

Identities

$$\frac{1}{2} \nabla(F \cdot F) = F \times \operatorname{curl} F + (F \cdot \nabla) F$$

$$\operatorname{curl}(F \cdot G) = F \operatorname{div} G - G \operatorname{div} F + (G \cdot \nabla) F - (F \cdot \nabla) G$$

$$\frac{Dv}{Dt} + (v \cdot \nabla) v = -\nabla w$$

$$\frac{Dv}{Dt} - v \times \operatorname{curl} v = -\frac{1}{2} \nabla |v|^2 - \nabla w$$

$$\frac{D}{Dt} \operatorname{curl} v - \operatorname{curl}(v \times \operatorname{curl} v) = 0$$

$$\xi = \operatorname{curl} v$$

$$\left[\frac{D}{Dt} \xi - \operatorname{curl}(v \times \xi) = 0 \right]$$

$$\frac{D\xi}{Dt} - \left[\underbrace{v \operatorname{div} \xi - \xi \operatorname{div} v}_{\operatorname{div} \operatorname{curl} v = 0} + (v \cdot \nabla) v - (v \cdot \nabla) \xi \right] = 0$$

$$\underbrace{\frac{D\xi}{Dt} + (v \cdot \nabla) \xi - (v \cdot \nabla) v + \xi \operatorname{div} v}_{\frac{D\xi}{Dt}} = 0$$

Incompressible flow

$$\frac{D\mathcal{E}}{Dt} = (\mathcal{E} \cdot \nabla) v$$

Isoentropic flow

Let $w = \frac{\mathcal{E}}{\rho}$

$$\frac{Dw}{Dt} = \frac{D}{Dt} \left(\frac{\mathcal{E}}{\rho} \right) = \frac{1}{\rho} \frac{D\mathcal{E}}{Dt} - \frac{1}{\rho^2} \frac{D\rho}{Dt} \mathcal{E} = \frac{1}{\rho} \frac{D\mathcal{E}}{Dt} + w \operatorname{div} v$$

$$\frac{Dw}{Dt} = \left[(w \cdot \nabla) v - w \operatorname{div} v \right] + w \operatorname{div} v = (w \cdot \nabla) v$$

In both cases

$$\frac{Dw}{Dt} = (w \cdot \nabla) v$$

$w = \frac{\mathcal{E}}{\rho}$ isentropic

$w = \frac{\mathcal{E}}{\rho}$ incompressible

Proof of identities

$$(F \times \operatorname{curl} F)_i = \epsilon_{ijk} F_j (\operatorname{curl} F)_k = \epsilon_{ijk} \epsilon_{k\alpha\beta} F_j \frac{\partial F_\alpha}{\partial x_\beta}$$

L.I. $\alpha, \beta = 1, 2, 3$

$$= \epsilon_{ijk} \epsilon_{kij} F_j \frac{\partial F_i}{\partial x_k} + \epsilon_{ijk} \epsilon_{kj\alpha} F_j \frac{\partial F_\alpha}{\partial x_i}$$

i is not summed

j not summed

$$= \frac{\partial}{\partial x_k} \left(\frac{1}{2} F_j F_j \right) - F_j \frac{\partial F_j}{\partial x_k}$$

$$F \times \operatorname{curl} F = \nabla \frac{1}{2} |F|^2 - (F \cdot \nabla) F$$

$$(\text{curl } F \times G)_i = \epsilon_{ijk} \frac{\partial}{\partial x_j} (F \times G)_k = \epsilon_{ijk} \epsilon_{klp} \frac{\partial}{\partial x_j} (F_p G_l)$$

$$= \epsilon_{ijk} \epsilon_{klp} \left[\frac{\partial F_p}{\partial x_j} G_l + F_p \frac{\partial G_l}{\partial x_j} \right]$$

$$= \epsilon_{ijk} \epsilon_{klp} \left(\frac{\partial F_p}{\partial x_j} G_l + F_p \frac{\partial G_l}{\partial x_j} \right) + \epsilon_{ljk} \epsilon_{kij} \left(\frac{\partial F_l}{\partial x_j} G_i + F_l \frac{\partial G_i}{\partial x_j} \right)$$

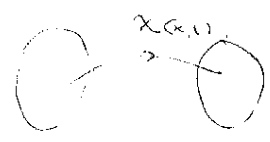
i not summed

$$= G_j \frac{\partial F_i}{\partial x_j} + F_i \frac{\partial G_j}{\partial x_j} - G_l \frac{\partial F_l}{\partial x_j} - F_l \frac{\partial G_l}{\partial x_j}$$

$$\text{curl } F \times G = (G \cdot \nabla) F - (F \cdot \nabla) G + F \text{ div } G - G \text{ div } F$$

Thm For isentropic flow

$$\frac{Dw}{Dt} = (w \cdot \nabla) w$$



where $\xi = \text{curl } v$, $w = \frac{\xi}{\rho}$

and $w(x(x,t), t) = \nabla \chi(x, t) \cdot w(x(x, 0), 0)$

Pr.

$$\frac{Dw}{Dt} = (w \cdot \nabla) w$$

Let $G(x, t) = g(x(x, t), t) = \nabla \chi(x, t) \cdot w(x(x, 0), 0)$.

$$\begin{aligned} \frac{Dg}{Dt} &= \frac{\partial G}{\partial t} = \frac{\partial}{\partial t} \nabla \chi(x, t) \cdot w(x(x, 0), 0) \\ &= \nabla_x \underbrace{\frac{\partial \chi}{\partial t}(x, t)}_{v(x, t)} \cdot w(x(x, 0), 0) \\ &= \nabla_x \underbrace{v(x, t)}_{v(x(x, t), t)} \cdot w(x(x, 0), 0) \end{aligned}$$

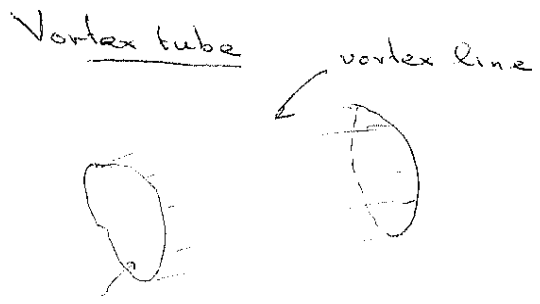
$$= \nabla_x (\nabla_x v) \cdot \underbrace{\nabla_x \chi(x, t)}_{G(x, t) = g(\dots)} \cdot w(x(x, 0), 0)$$

$$= \frac{\partial v_i}{\partial x_j} g_j = (g \cdot \nabla) v$$

Since at $t=0$ $w(x(x, 0), 0) = w(x, 0) = \frac{\nabla \chi(x, 0)}{\rho} \cdot w(x(x, 0), 0)$

we have $= g(x(x, 0), 0)$

$$w = \nabla \chi(x, t) \cdot w(x(x, 0), 0)$$



S transversal to ξ
 vortex lines through S
 integral curves of ξ .

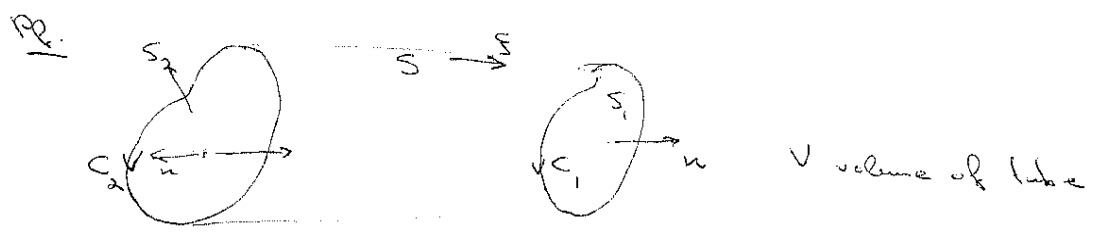
S transversal to ξ

Helmholtz' theorem Isentropic fluid

(1) C_1, C_2 two curves encircling the vortex tube, then.

$$\int_{C_1} \omega \cdot dx = \int_{C_2} v \cdot dx \quad \left(\overset{\text{called}}{=} \text{strength of vortex tube} \right)$$

(2) The strength of the vortex tube is constant in time, as the tube moves with the flow.



S lateral surface, ξ tangent to S .

$$0 = \int \underbrace{\text{div } \xi}_{\text{div curl } v} dx = \int_{S_1 \cup S_2 \cup S} \xi \cdot n d\sigma$$

$$= \int_{S_1} \xi \cdot n d\sigma + \int_{S_2} \xi \cdot n d\sigma + \int_{S} \xi \cdot n d\sigma$$

$\parallel \xi$
 $\perp n$

By Stokes thm.

$$\int_{C_1} v \cdot dx = \int_{S_1} \text{curl } v \cdot n \, d\sigma$$

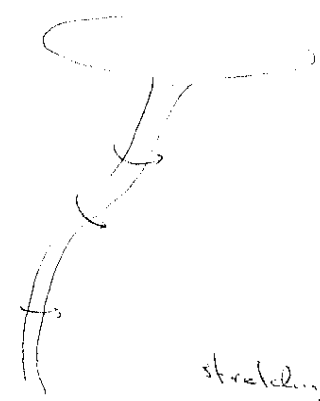
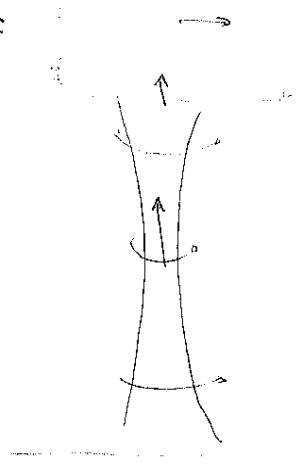
$$\int_{C_2} v \cdot dx = - \int_{S_2} \text{curl } v \cdot n \, d\sigma$$

conclude

$$\int_{C_1} v \cdot dx = \int_{C_2} v \cdot dx$$

(ii) Follows because vortex sheet S preserved by the flow

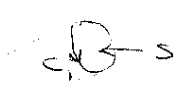
Rank



stretching of vortex tube

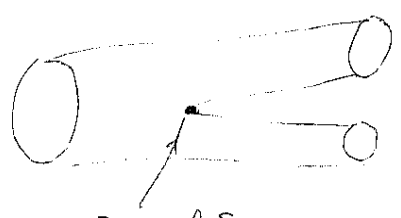
A vortex tube cannot end in the interior of fluid

Suppose tube ends on S .



Since it cannot be extended $f=0$ on C_1 , strength on $C_1 = 0$ contradiction.

Not a theorem!



Implicitly assumed "nice geometry"

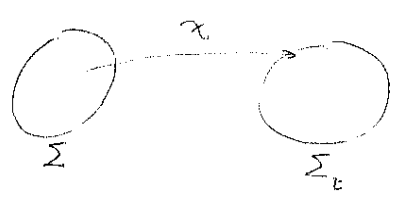
VORTICITY IN 2-D FLOWS

$$\vec{v} = (u, v, 0)$$

$$\vec{\omega} = (0, 0, \zeta)$$

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

Circulation theorem



$$\Sigma_t = \chi(\Sigma, t) \text{ region.}$$

$$\int_{\Sigma_t} \zeta dA = \text{constant in time}$$

2-D incompressible flow

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0$$

$$\frac{\partial \zeta}{\partial t} + u \frac{\partial \zeta}{\partial x} + v \frac{\partial \zeta}{\partial y} = - \frac{\partial p}{\partial x}$$

$$p = \frac{p}{\rho}$$

$$\frac{\partial \zeta}{\partial t} + u \frac{\partial \zeta}{\partial x} + v \frac{\partial \zeta}{\partial y} = - \frac{\partial p}{\partial y}$$

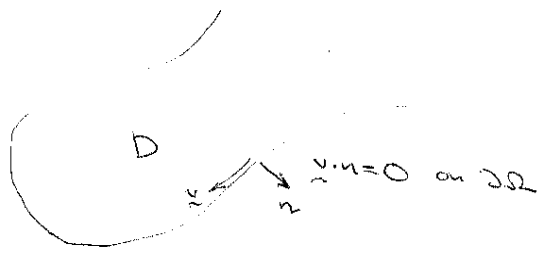
$$\zeta = \frac{\partial v}{\partial x} - \frac{\partial u}{\partial y}$$

$$\frac{\partial \zeta}{\partial t} + \frac{\partial}{\partial x} \left(u \zeta + v \frac{\partial \zeta}{\partial x} + \frac{\partial \zeta}{\partial y} \right) - \frac{\partial}{\partial y} \left(u \frac{\partial \zeta}{\partial x} + v \zeta \right) = 0$$

$$\frac{\partial \zeta}{\partial t} + u \frac{\partial}{\partial x} \left(\zeta + \frac{\partial \zeta}{\partial x} \right) + v \frac{\partial}{\partial y} \left(\zeta + \frac{\partial \zeta}{\partial y} \right) + \frac{\partial}{\partial x} \left(u \zeta + v \frac{\partial \zeta}{\partial x} \right) - \frac{\partial}{\partial y} \left(u \frac{\partial \zeta}{\partial x} + v \zeta \right) = 0$$

$$\frac{\partial \psi}{\partial t} + u \frac{\partial \psi}{\partial x} + v \frac{\partial \psi}{\partial y} = 0 = \frac{D\psi}{Dt}$$

Take a flow in a domain D .



Assume D is simply connected (i.e. no holes).

$$u_x = -v_y$$

\exists unique scalar fn $\psi(x, y, t)$ in D s.t.

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

Prop For t fixed, streamlines lie on level curves of ψ .

$(x(s), y(s))$ streamline

t
Frozen



$$\frac{dx}{ds}(s) = u(x(s), y(s), t)$$

$$\frac{dy}{ds}(s) = v(x(s), y(s), t)$$

$$\frac{d}{ds} \psi(x(s), y(s), t) = \frac{\partial \psi}{\partial x} \dot{x} + \frac{\partial \psi}{\partial y} \dot{y} = -v u + u v = 0$$

Prop ∂D is a streamline

∂D lies on a level curve of ψ .

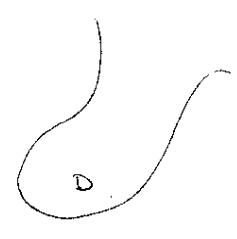
Vorticity then becomes

$$\xi = v_x - u_y = -\frac{\partial^2 \psi}{\partial x^2} - \frac{\partial^2 \psi}{\partial y^2} = -\Delta \psi$$

where $\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$ 2-D Laplacian.

Equations of 2-D incompressible flow

$$\begin{aligned} \frac{\partial \xi}{\partial t} + u \frac{\partial \xi}{\partial x} + v \frac{\partial \xi}{\partial y} &= 0 \quad (a) \\ \Delta \psi &= -\xi, \quad \psi = 0 \text{ on } \partial D \\ \text{with } u &= \frac{\partial \psi}{\partial y}, \quad v = -\frac{\partial \psi}{\partial x} \end{aligned}$$



Robt Maximum principle

Apply the method of characteristics on (a)

Define characteristics

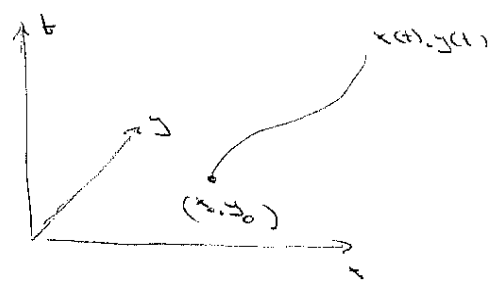
$$\frac{dx}{dt} = u(x(t), y(t), t)$$

$$\frac{dy}{dt} = v(x(t), y(t), t)$$

$$x(0) = x_0, \quad y(0) = y_0$$

trajectories of flow.

These define curves

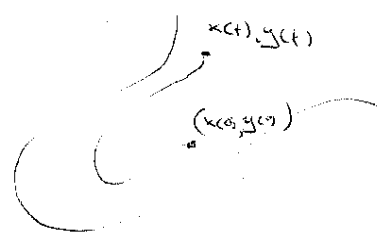


Along these curves

$$\frac{d}{dt} \xi(x(t), y(t), t) = \frac{D\xi}{Dt} = 0$$

$$\xi(x(t), y(t), t) = \xi(x(t_0), y(t_0), 0)$$

In particular



$$|\xi(x, y, t)| \leq \max |\xi(x, y, 0)|$$

This is the basic observation that makes work.

Then For equation of 2D incompressible flow.

If initial data are smooth, \exists unique globally defined smooth solution.

3-D EULER-VORTICITY FORMULATION

$$\operatorname{div} u = 0$$

$$\frac{Du}{Dt} = -\nabla p$$

$$\xi = \nabla \times u \text{ satisfies } \frac{D\xi}{Dt} = (\xi \cdot \nabla) u$$

$$\left[\begin{array}{l} \operatorname{div} u = 0 \Rightarrow \\ D \text{ has no} \\ \text{solid holes} \end{array} \right. \quad \left. \begin{array}{l} u = \nabla \times A \text{ with } \operatorname{div} A = 0 \end{array} \right. \quad (*)$$

Pf 2.

$$\xi = \nabla \times u = \nabla \times (\nabla \times A) = -\Delta A + \nabla(\operatorname{div} A) = -\Delta A$$

Obtain the formulation

$$\frac{D\xi}{Dt} = (\xi \cdot \nabla) u$$

$$\Delta A = -\xi, \quad \operatorname{div} A = 0$$

$$u = \nabla \times A$$

Remark



on ∂D we do not know $A = 0$

or adequate bc. for A . $(\nabla \times A) \cdot n = 0$ on ∂D

This does not suffice to determine A uniquely

Proposition Suppose D has no solid holes.

$$\operatorname{div} u = 0 \quad \text{in } D.$$

Then $\exists A$ so that $u = \operatorname{curl} A$

Pf.

$$\frac{\partial u_1}{\partial x_1} + \frac{\partial u_2}{\partial x_2} + \frac{\partial u_3}{\partial x_3} = 0$$

Write $u_2 = -\frac{\partial A_3}{\partial x_1}$ $\rightarrow A_2, A_3$ given by integration.

$$u_3 = \frac{\partial A_2}{\partial x_1}$$

$$\frac{\partial u_1}{\partial x_1} = \frac{\partial^2 A_3}{\partial x_1 \partial x_2} + \frac{\partial^2 A_2}{\partial x_1 \partial x_3} = 0$$

$$u_1 = \frac{\partial}{\partial x_2} (A_3 + g) - \frac{\partial A_2}{\partial x_3} + \frac{\partial}{\partial x_2} g(x_2, x_3).$$

$$S_0 \quad \begin{cases} u_1 = \frac{\partial}{\partial x_2} (A_3 + g) - \frac{\partial A_2}{\partial x_3} \\ u_2 = -\frac{\partial}{\partial x_1} (A_3 + g) \\ u_3 = \frac{\partial A_2}{\partial x_1} \end{cases}$$

$$u = \operatorname{curl} (0, A_2, A_3 + g)$$

Remark A is by no means unique

$$u = \operatorname{curl} (A + \nabla \phi) \quad \text{for any } \phi \text{ (called gauge)}$$

Given A , $\operatorname{div} (A + \nabla \phi) = 0$ means $\Delta \phi = -\operatorname{div} A$.
determines ϕ .