

Unstable Modes in Magnetic Nozzle

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1 Equations of Motion

1.1 Linearized Equations of Motion

The dynamics of magnetic nozzle can be characterized by conservation of mass and momentum,

$$\begin{aligned}\frac{\partial n}{\partial t} + B \frac{\partial}{\partial z} \left(\frac{nv}{B} \right) &= 0 \\ \frac{\partial v}{\partial t} + v \frac{\partial v}{\partial z} &= -c_s^2 \frac{1}{n} \frac{\partial n}{\partial z}\end{aligned}$$

Usually, the magnetic field can be described by

$$B(z) = B_0 \left[1 + R \exp \left(-\frac{z^2}{\delta^2} \right) \right]$$

where R and δ are some coefficients.

At equilibrium (stationary solution), we have $\partial n_0 / \partial t = 0$ and $\partial v_0 / \partial t = 0$, so n_0 and v_0 satisfy

$$\begin{aligned}\frac{\partial}{\partial z} \left(\frac{n_0 v_0}{B} \right) &= 0 \\ v_0 \frac{\partial v_0}{\partial z} &= -c_s^2 \frac{1}{n_0} \frac{\partial n_0}{\partial z}\end{aligned}$$

Let $M \equiv v_0 / c_s$, then it can be represented by Lambert function,

$$M = \left[-W \left(-M_m^2 \frac{B(z)^2}{B_m^2} e^{-M_m^2} \right) \right]^{1/2}$$

where $B_m \equiv 1 + R$ is the maximum magnetic field (or magnetic field at mid-point), and M_m is the mach number at mid-point. Below shows a few cases of the solution.

- $M_m < 1$, subsonic velocity profile.
- $M_m = 1$, accelerating or decelerating profile (depending on the branch of the Lambert function).
- $M_m > 1$, supersonic velocity profile

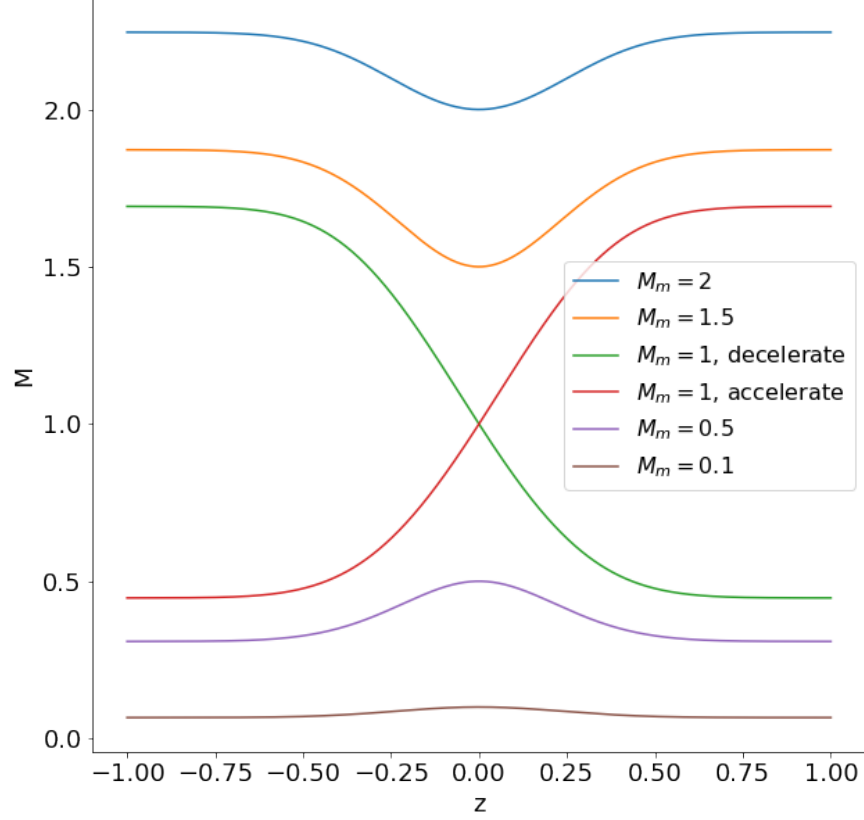


Figure 1: $M_m < 1$, subsonic. $M_m = 1$, accelerating if we select Lambert function branch $k = 0$ for $z < 0$ and brach $k = -1$ for $z \geq 0$; decelerating if we choose branch $k = -1$ for $z < 0$ and brach $k = 0$ for $z \geq 0$. $M_m > 1$, supersonic.

For convenience, we nondimensionalize the equations by normalizing the velocity to c_s , $v \mapsto v/c_s$, z to system length L , $z \mapsto z/L$ and time $t \mapsto c_s t/L$.

$$\frac{\partial n}{\partial t} + n \frac{\partial v}{\partial z} + v \frac{\partial n}{\partial z} - n v \frac{\partial_z B}{B} = 0 \quad (1)$$

$$n \frac{\partial v}{\partial t} + n v \frac{\partial v}{\partial z} = - \frac{\partial n}{\partial z} \quad (2)$$

and the nondimensionalized equilibrium condition is

$$\frac{\partial}{\partial z} \left(\frac{n_0 v_0}{B} \right) = 0 \quad (3)$$

$$v_0 \frac{\partial v_0}{\partial z} = - \frac{1}{n_0} \frac{\partial n_0}{\partial z} \quad (4)$$

Proposition 1. *Let $n = n_0(z) + \tilde{n}(z, t)$ and $v = v_0(z) + \tilde{v}(z, t)$, the linearized equations of motion are*

$$\frac{1}{n_0} \frac{\partial \tilde{n}}{\partial t} + \frac{\partial \tilde{v}}{\partial z} + v_0 \tilde{Y} + \tilde{v} \frac{\partial_z n_0}{n_0} - \tilde{v} \frac{\partial_z B}{B} = 0 \quad (5)$$

$$\frac{\partial \tilde{v}}{\partial t} + \frac{\partial (v_0 \tilde{v})}{\partial z} = - \tilde{Y} \quad (6)$$

where

$$\tilde{Y} \equiv \frac{1}{n_0} \frac{\partial \tilde{n}}{\partial z} - \frac{\partial_z n_0}{n_0^2} \tilde{n} = \frac{\partial}{\partial z} \left(\frac{\tilde{n}}{n_0} \right)$$

Proof. We first derive Eq.(5). We linearize Eq.(3) by setting $n = n_0 + \tilde{n}$ and $v = v_0 + \tilde{v}$. By ignoring the second order perturbations, we obtain

$$\begin{aligned} & \frac{\partial(n_0 + \tilde{n})}{\partial t} + (n_0 + \tilde{n}) \frac{\partial(v_0 + \tilde{v})}{\partial z} + (v_0 + \tilde{v}) \frac{\partial(n_0 + \tilde{n})}{\partial z} - (n_0 + \tilde{n})(v_0 + \tilde{v}) \frac{\partial_z B}{B} = 0 \\ \Rightarrow & \frac{\partial \tilde{n}}{\partial t} + n_0 \frac{\partial v_0}{\partial z} + \tilde{n} \frac{\partial v_0}{\partial z} + n_0 \frac{\partial \tilde{v}}{\partial z} + v_0 \frac{\partial n_0}{\partial z} + \tilde{v} \frac{\partial n_0}{\partial z} + v_0 \frac{\partial \tilde{n}}{\partial z} - (n_0 v_0 + n_0 \tilde{v} + \tilde{n} v_0) \frac{\partial_z B}{B} = 0 \\ \Rightarrow & \frac{1}{n_0} \frac{\partial \tilde{n}}{\partial t} + \frac{\partial v_0}{\partial z} + \frac{\tilde{n}}{n_0} \frac{\partial v_0}{\partial z} + \frac{\partial \tilde{v}}{\partial z} + \frac{v_0}{n_0} \frac{\partial n_0}{\partial z} + \frac{\tilde{v}}{n_0} \frac{\partial n_0}{\partial z} + \frac{v_0}{n_0} \frac{\partial \tilde{n}}{\partial z} - v_0 \frac{\partial_z B}{B} - \tilde{v} \frac{\partial_z B}{B} - \tilde{n} \frac{v_0}{n_0} \frac{\partial_z B}{B} = 0 \end{aligned}$$

Using the equilibrium condition Eq.(3), some of the terms are canceled and the last term can be written as

$$\tilde{n} \frac{v_0}{n_0} \frac{\partial_z B}{B} = \frac{\tilde{n}}{n_0} \left(\frac{\partial_z n_0}{n_0} v_0 + \frac{\partial v_0}{\partial z} \right)$$

Now, we are left with equation

$$\frac{1}{n_0} \frac{\partial \tilde{n}}{\partial t} + \frac{\partial \tilde{v}}{\partial z} + v_0 \underbrace{\left(\frac{1}{n_0} \frac{\partial \tilde{n}}{\partial z} - \frac{\tilde{n}}{n_0} \frac{\partial_z n_0}{n_0} \right)}_{\tilde{Y}} + \frac{\tilde{v}}{n_0} \frac{\partial n_0}{\partial z} - \tilde{v} \frac{\partial_z B}{B} = 0$$

To derive Eq.(6), we linearize the LHS of the conservation of momentum

$$\begin{aligned} & (n_0 + \tilde{n}) \frac{\partial(v_0 + \tilde{v})}{\partial t} + (n_0 + \tilde{n})(v_0 + \tilde{v}) \frac{\partial(v_0 + \tilde{v})}{\partial z} = - \frac{\partial n}{\partial z} \\ \Rightarrow & \frac{\partial v_0}{\partial t} + \frac{\tilde{n}}{n_0} \frac{\partial v_0}{\partial t} + \frac{\partial \tilde{v}}{\partial t} + \left(v_0 + \tilde{v} + \frac{\tilde{n}}{n_0} v_0 \right) \frac{\partial(v_0 + \tilde{v})}{\partial z} = - \frac{1}{n_0} \frac{\partial n}{\partial z} \\ \Rightarrow & \frac{\partial v_0}{\partial t} + v_0 \frac{\partial v_0}{\partial z} + \tilde{v} \frac{\partial v_0}{\partial z} = - \frac{1}{n_0} \frac{\partial n_0}{\partial z} - \frac{1}{n_0} \frac{\partial \tilde{n}}{\partial z} - v_0 \frac{\partial \tilde{v}}{\partial z} - \frac{\tilde{n}}{n_0} v_0 \frac{\partial v_0}{\partial z} \end{aligned}$$

Using the equilibrium condition Eq.(4) on the RHS, we get the desired form. \square

1.2 Derivation of Polynomial Eigenvalue Problem

Proposition 2.

$$\frac{\partial}{\partial z} \ln \left(\frac{n_0}{B} \right) = - \frac{1}{v_0} \frac{\partial v_0}{\partial z} \quad (7)$$

Proof.

$$\frac{\partial}{\partial z} \ln \left(\frac{n_0}{B} \right) = \frac{B}{n_0} \frac{\partial}{\partial z} \left(\frac{n_0}{B} \right) = \frac{1}{n_0} \frac{n_0}{z} + B \frac{\partial}{\partial z} \left(\frac{1}{B} \right) = \frac{1}{n_0} \frac{n_0}{z} - \underbrace{\frac{1}{n_0 v_0} \frac{\partial n_0 v_0}{\partial z}}_{\text{Eq.(3)}} = - \frac{1}{v_0} \frac{\partial v_0}{\partial z}$$

\square

Proposition 3. Let $\tilde{n} \sim \exp(-i\omega t)$ and $\tilde{v} \sim \exp(-i\omega t)$, then we have the polynomial eigenvalue problem

$$-\Omega^2 \tilde{v} + 2\Omega \left(v_0 \frac{\partial}{\partial z} + \frac{\partial v_0}{\partial z} \right) \tilde{v} + \left[(1 - v_0^2) \frac{\partial^2}{\partial z^2} - \left(3v_0 + \frac{1}{v_0} \right) \frac{\partial v_0}{\partial z} \frac{\partial}{\partial z} - \left(1 - \frac{1}{v_0^2} \right) \left(\frac{\partial v_0}{\partial z} \right)^2 - \left(v_0 + \frac{1}{v_0} \right) \frac{\partial^2 v_0}{\partial z^2} \right] \tilde{v} = 0 \quad (8)$$

where $\Omega \equiv i\omega$.

Proof.

$$\begin{aligned} & \frac{1}{n_0} \frac{\partial \tilde{n}}{\partial t} + \frac{\partial \tilde{v}}{\partial z} + v_0 \tilde{Y} + \tilde{v} \frac{\partial_z n_0}{n_0} - \tilde{v} \frac{\partial_z B}{B} = 0 \\ & \frac{\partial \tilde{v}}{\partial t} + \frac{\partial(v_0 \tilde{v})}{\partial z} = -\tilde{Y} \end{aligned}$$

We plug Eq.(6) in to Eq.(5), we have

$$-i\omega \frac{\tilde{n}}{n_0} + \frac{\partial \tilde{v}}{\partial z} - v_0 \left(-i\omega \tilde{v} + \frac{\partial(v_0 \tilde{v})}{\partial z} \right) + \tilde{v} \frac{\partial_z n_0}{n_0} - \tilde{v} \frac{\partial_z B}{B} = 0$$

Using the equilibrium condition Eq.(3), we can eliminate the term $\partial_z B/B$,

$$\begin{aligned} & -i\omega \frac{\tilde{n}}{n_0} + \frac{\partial \tilde{v}}{\partial z} + v_0 \left(i\omega \tilde{v} - v_0 \frac{\partial \tilde{v}}{\partial z} - \tilde{v} \frac{\partial v_0}{\partial z} \right) - \tilde{v} \frac{\partial v_0}{v_0} = 0 \\ \Rightarrow & -i\omega \frac{\tilde{n}}{n_0} + i\omega v_0 \tilde{v} + (1 - v_0^2) \frac{\partial \tilde{v}}{\partial z} + \left(v_0 + \frac{1}{v_0} \right) \frac{\partial v_0}{\partial z} \tilde{v} = 0 \end{aligned}$$

Now we take $\partial/\partial t$ on Eq.(6). Recall the fact that $\tilde{Y} = \partial(\tilde{n}/n_0)/\partial z$, we have

$$\begin{aligned} & \omega^2 \tilde{v} + i\omega \left(v_0 \frac{\partial \tilde{v}}{\partial z} + \tilde{v} \frac{\partial v_0}{\partial z} \right) = \frac{\partial}{\partial t} \frac{\partial}{\partial z} \left(\frac{\tilde{n}}{n_0} \right) \\ \Rightarrow & \omega^2 \tilde{v} + i\omega \left(v_0 \frac{\partial \tilde{v}}{\partial z} + \tilde{v} \frac{\partial v_0}{\partial z} \right) = \frac{\partial}{\partial z} \left(-i\omega v_0 \tilde{v} - (1 - v_0^2) \frac{\partial \tilde{v}}{\partial z} + \left(v_0 + \frac{1}{v_0} \right) \frac{\partial v_0}{\partial z} \tilde{v} \right) \end{aligned}$$

Expand the RHS and collect terms, we get

$$\begin{aligned} & \omega^2 \tilde{v} \\ & + 2i\omega \left(v_0 \frac{\partial}{\partial z} + \frac{\partial v_0}{\partial z} \right) \tilde{v} \\ & + \left[(1 - v_0^2) \frac{\partial^2}{\partial z^2} - \left(3v_0 + \frac{1}{v_0} \right) \frac{\partial v_0}{\partial z} \frac{\partial}{\partial z} - \left(1 - \frac{1}{v_0^2} \right) \left(\frac{\partial v_0}{\partial z} \right)^2 - \left(v_0 + \frac{1}{v_0} \right) \frac{\partial^2 v_0}{\partial z^2} \right] \tilde{v} = 0 \end{aligned}$$

Let $\Omega \equiv i\omega$, we obtain Eq.(8). □

Definition 1. P and Q functions defined below can be used as an indicator of instabilities.

- P-function:

$$P \equiv -\frac{\partial v_0}{\partial z} \left(3v_0 + \frac{1}{v_0} \right) \quad (9)$$

- Q-function:

$$Q \equiv -\left(1 - \frac{1}{v_0^2} \right) \left(\frac{\partial v_0}{\partial z} \right)^2 - \left(v_0 + \frac{1}{v_0} \right) \frac{\partial^2 v_0}{\partial z^2} \quad (10)$$

1.3 Instability condition from Variational Form

Proposition 4.

$$(\omega_r^2 - \gamma^2) \langle |\tilde{v}|^2 \rangle - 2\omega_r \left\langle v_0 \operatorname{Im} \left(\tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right) \right\rangle - \gamma \left\langle \frac{\partial v_0}{\partial z} |\tilde{v}|^2 \right\rangle - \left\langle (1 - v_0^2) \left| \frac{\partial \tilde{v}}{\partial z} \right|^2 \right\rangle + \left\langle \left(Q - \frac{1}{2} \frac{\partial P}{\partial z} \right) |\tilde{v}|^2 \right\rangle = 0 \quad (11)$$

This is the full instability condition, we can determine whether the motion is stable or not by examining the number of solutions γ . If there are two real solutions (two real γ), then it's unstable, otherwise it is stable.

Proof. Starting from Eq.(8), we multiply \tilde{v}^* and take the average over the region, we have

$$\omega^2 \langle |\tilde{v}|^2 \rangle + 2i\omega \left(\left\langle v_0 \tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right\rangle + \left\langle \frac{\partial v_0}{\partial z} |\tilde{v}|^2 \right\rangle \right) + \left[\left\langle (1 - v_0^2) \tilde{v}^* \frac{\partial^2 \tilde{v}}{\partial z^2} \right\rangle + \left\langle P \tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right\rangle + \left\langle Q |\tilde{v}|^2 \right\rangle \right] = 0$$

Let $\omega \equiv \omega_r + i\gamma$, then

$$(\omega_r^2 - \gamma^2 + 2i\omega_r \gamma) \langle |\tilde{v}|^2 \rangle + 2(i\omega_r - \gamma) \left(\left\langle v_0 \tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right\rangle + \left\langle \frac{\partial v_0}{\partial z} |\tilde{v}|^2 \right\rangle \right) + \left\langle (1 - v_0^2) \tilde{v}^* \frac{\partial^2 \tilde{v}}{\partial z^2} \right\rangle + \left\langle P \tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right\rangle + \left\langle Q |\tilde{v}|^2 \right\rangle = 0$$

We split the equation into real and imaginary part.

- Real:

There are two useful simplifications to keep in mind,

$$\begin{aligned} \text{Re} \left(\tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right) &= \frac{1}{2} \left(\tilde{v}^* \frac{\partial \tilde{v}}{\partial z} + \tilde{v} \frac{\partial \tilde{v}^*}{\partial z} \right) = \frac{1}{2} \frac{\partial |\tilde{v}|^2}{\partial z} \\ \left\langle \text{Re} \left(\tilde{v}^* \frac{\partial^2 \tilde{v}}{\partial z^2} \right) \right\rangle &= \left\langle \frac{1}{2} \left(\tilde{v}^* \frac{\partial^2 \tilde{v}}{\partial z^2} + \tilde{v} \frac{\partial^2 \tilde{v}^*}{\partial z^2} \right) \right\rangle = \left\langle \frac{1}{2} \left(\frac{\partial}{\partial z} \left(\tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right) + \frac{\partial}{\partial z} \left(\tilde{v} \frac{\partial \tilde{v}^*}{\partial z} \right) - 2 \left| \frac{\partial \tilde{v}}{\partial z} \right|^2 \right) \right\rangle = \left\langle \left| \frac{\partial \tilde{v}}{\partial z} \right|^2 \right\rangle \end{aligned}$$

The second formula uses the fact $\tilde{v} = 0$ on boundaries (Dirichlet condition), so $\langle \partial \text{product of } \tilde{v} / \partial z \rangle = 0$.

Now we separate the real part,

$$\begin{aligned} (\omega_r^2 - \gamma^2) \langle |\tilde{v}|^2 \rangle - 2\omega_r \left\langle v_0 \text{Im} \left(\tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right) \right\rangle - \gamma \left\langle v_0 \frac{\partial |\tilde{v}|^2}{\partial z} \right\rangle - 2\gamma \left\langle \frac{\partial v_0}{\partial z} |\tilde{v}|^2 \right\rangle \\ - \left\langle (1 - v_0^2) \left| \frac{\partial \tilde{v}}{\partial z} \right|^2 \right\rangle + \left\langle \frac{1}{2} P \frac{\partial |\tilde{v}|^2}{\partial z} \right\rangle + \langle Q |\tilde{v}|^2 \rangle = 0 \end{aligned}$$

The term with γ can combine by swithing the position of $\partial/\partial z$,

$$-\gamma \left\langle v_0 \frac{\partial |\tilde{v}|^2}{\partial z} \right\rangle - 2\gamma \left\langle \frac{\partial v_0}{\partial z} |\tilde{v}|^2 \right\rangle = -\gamma \left\langle \frac{\partial v_0}{\partial z} |\tilde{v}|^2 \right\rangle$$

The P and Q term can combine as well

$$\left\langle \frac{1}{2} P \frac{\partial |\tilde{v}|^2}{\partial z} \right\rangle + \langle Q |\tilde{v}|^2 \rangle = \left\langle \left(Q - \frac{1}{2} \frac{\partial P}{\partial z} \right) |\tilde{v}|^2 \right\rangle$$

The desired instability condition follows.

- Imaginary:

Although the imaginary part is not important, we derive it too.

This time, we notice that

$$\begin{aligned} \left\langle \text{Im} \left(\tilde{v}^* \frac{\partial^2 \tilde{v}}{\partial z^2} \right) \right\rangle &= \left\langle \frac{1}{2} \left(\tilde{v}^* \frac{\partial^2 \tilde{v}}{\partial z^2} - \tilde{v} \frac{\partial^2 \tilde{v}^*}{\partial z^2} \right) \right\rangle = \left\langle \frac{1}{2} \left(\frac{\partial}{\partial z} \left(\tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right) - \frac{\partial}{\partial z} \left(\tilde{v} \frac{\partial \tilde{v}^*}{\partial z} \right) \right) \right\rangle = 0 \\ 2\omega_r \gamma \langle |\tilde{v}|^2 \rangle + \omega_r \left\langle v_0 \frac{\partial |\tilde{v}|^2}{\partial z} \right\rangle + 2\omega_r \left\langle \frac{\partial v_0}{\partial z} |\tilde{v}|^2 \right\rangle - 2\gamma \left\langle v_0 \text{Im} \left(\tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right) \right\rangle + \left\langle P \text{Im} \left(\tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right) \right\rangle &= 0 \end{aligned}$$

□

Proposition 5. *For oscillations where $\omega_r \rightarrow 0$, the instability condition becomes*

$$-\gamma^2 \langle |\tilde{v}|^2 \rangle + \gamma \left\langle \frac{\partial v_0}{\partial z} |\tilde{v}|^2 \right\rangle - \left\langle (1 - v_0^2) \left| \frac{\partial \tilde{v}}{\partial z} \right|^2 \right\rangle + \left\langle \left(Q - \frac{1}{2} \frac{\partial P}{\partial z} \right) |\tilde{v}|^2 \right\rangle = 0$$

Therefore, unstable modes occur if

$$\left\langle \frac{\partial v_0}{\partial z} |\tilde{v}|^2 \right\rangle^2 + 4 \langle |\tilde{v}|^2 \rangle \left(- \left\langle (1 - v_0^2) \left| \frac{\partial \tilde{v}}{\partial z} \right|^2 \right\rangle + \left\langle \left(Q - \frac{1}{2} \frac{\partial P}{\partial z} \right) |\tilde{v}|^2 \right\rangle \right) > 0$$

2 Numerical Experiments

The stability condition Eq.(11 is a quadratic equation about γ . Let

$$\begin{aligned} a &= -\left\langle |\tilde{v}|^2 \right\rangle \\ b &= -\left\langle \frac{\partial v_0}{\partial z} |\tilde{v}|^2 \right\rangle \\ c &= \omega_r^2 \left\langle |\tilde{v}|^2 \right\rangle - 2\omega_r \left\langle v_0 \operatorname{Im} \left(\tilde{v}^* \frac{\partial \tilde{v}}{\partial z} \right) \right\rangle - \left\langle (1 - v_0^2) \left| \frac{\partial \tilde{v}}{\partial z} \right|^2 \right\rangle + \left\langle \left(Q - \frac{1}{2} \frac{\partial P}{\partial z} \right) |\tilde{v}|^2 \right\rangle = 0 \end{aligned}$$

then the full instability condition becomes

$$D \equiv b^2 - 4ac$$

If the discriminant $D > 0$, it is unstable. If $D < 0$, it is stable.

2.1 Subsonic case

Subsonic modes are stable. The stability condition $D < 0$. Moreover, the eigenvalues are real.

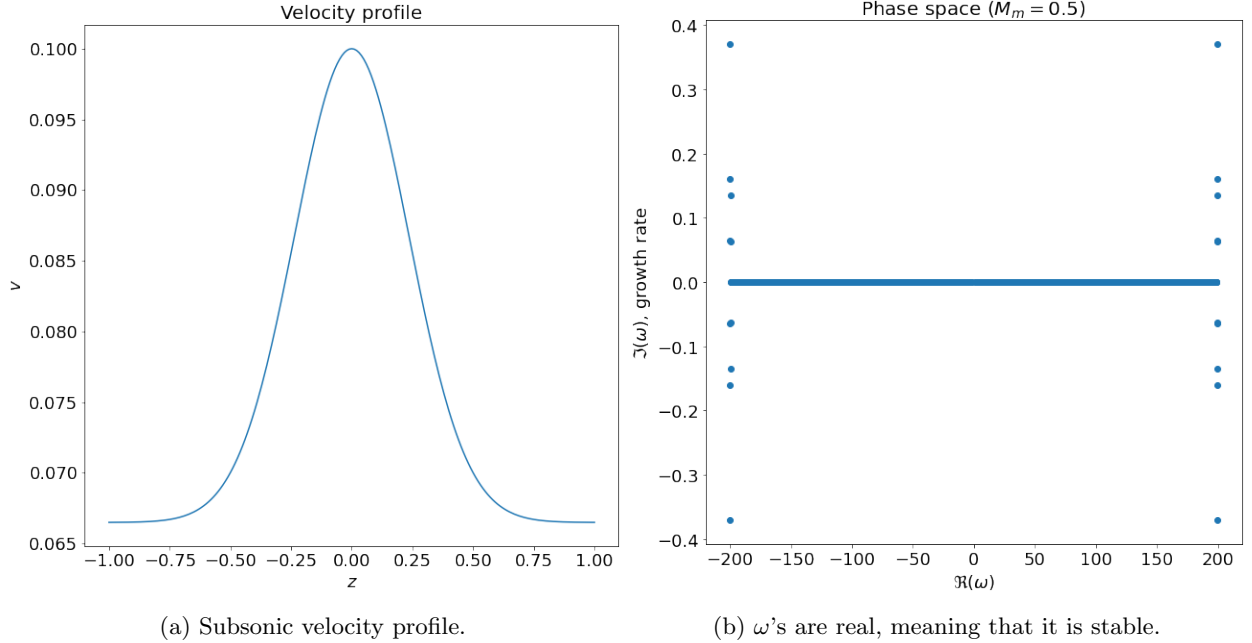


Figure 2: Solution to the polynomial eigenvalue problem Eq.(8) with subsonic velocity profile. ω 's are pure imaginary numbers, meaning that subsonic mode should be stable for most cases.

2.2 Accelerating case

Accelerating modes are unstable.

The stability condition for ground state is $D = 0.00062 > 0$.

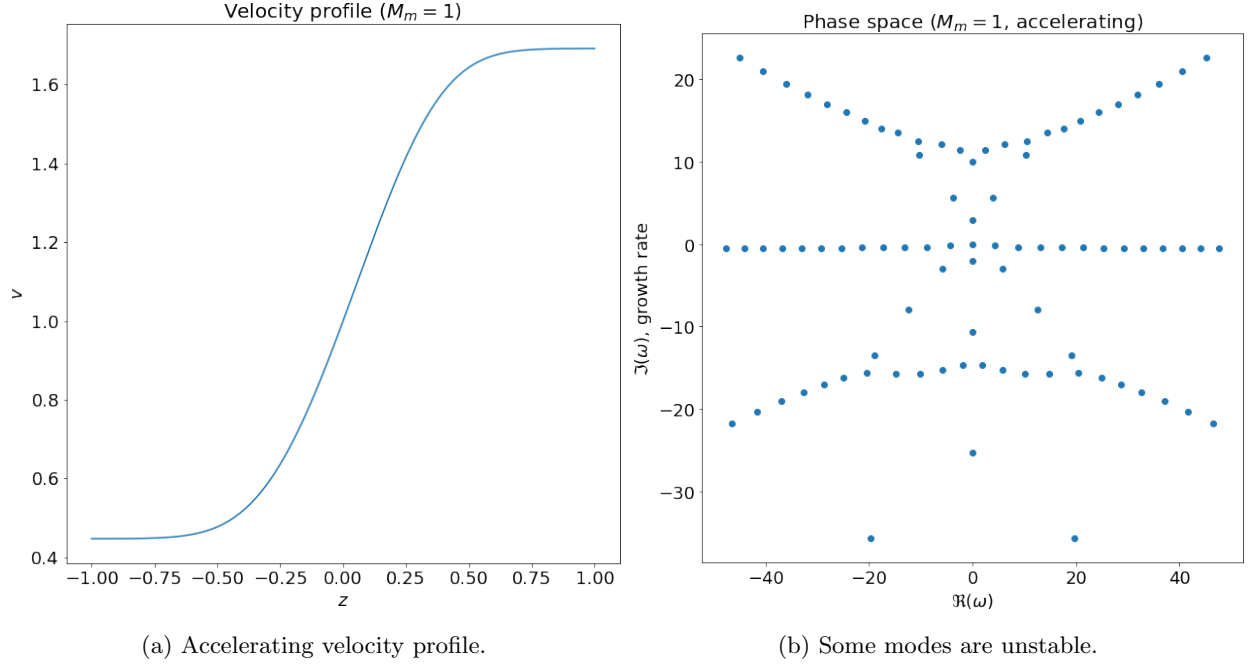


Figure 3: Solution to the polynomial eigenvalue problem Eq.(8) with accelerating velocity profile. ω 's are not on the real line, meaning that accelerating mode should be unstable for most cases.

2.3 Decelerating case

Decelerating modes are unstable.

The stability condition for ground state is $D = 0.00062 > 0$.

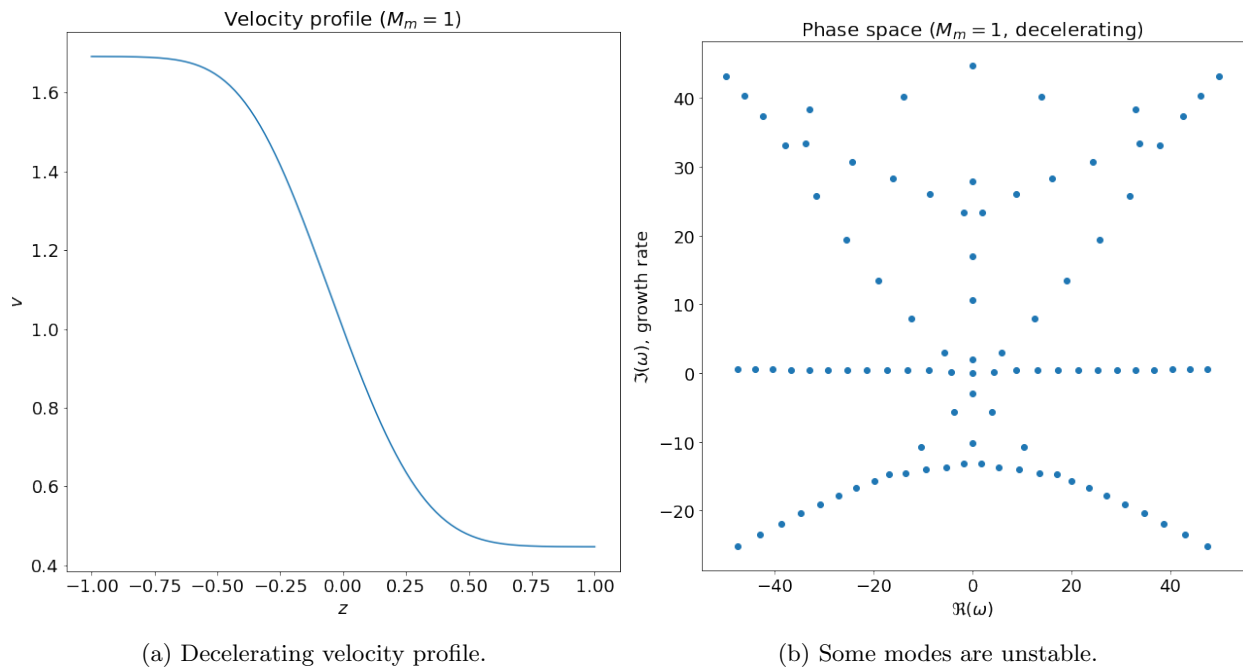


Figure 4: Solution to the polynomial eigenvalue problem Eq.(8) with decelerating velocity profile. ω 's are not on the real line, meaning that decelerating mode should be unstable for most cases.

2.4 Supersonic case

Supersonic modes are unstable.

The stability condition for ground state is $D = 1.21025 > 0$.

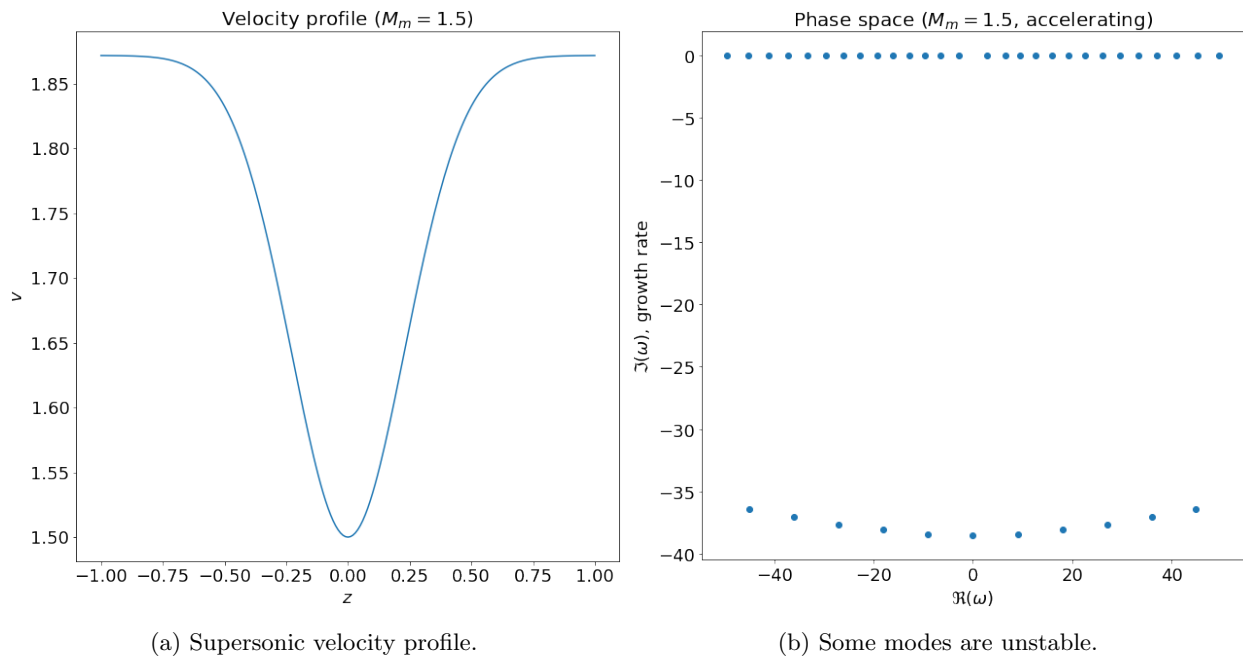


Figure 5: Solution to the polynomial eigenvalue problem Eq.(8) with supersonic velocity profile. ω 's are not on the real line, meaning that supersonic mode should be unstable for most cases.