Magnetic Nozzle Eigenvalue Problem Results

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1 Exact Solution

In this document, I will list all the methods I tried and their results for the eigenvalue problem

$$\omega^2 \tilde{v} + 2iv_0 \omega \frac{\partial \tilde{v}}{\partial z} + (1 - v_0^2) \frac{\partial^2 \tilde{v}}{\partial z^2} = 0, \, \tilde{v}(-1) = \tilde{v}(1) = 0$$

$$\tag{1}$$

where $v_0 \in \mathbb{R}$ is a constant. In this problem, we need to solve for eigenvalues ω and their corresponding eigenfunctions \tilde{v} .

$$\tilde{v} = \exp\left(-\frac{i\omega}{v_0 + 1}\right) \left[\exp\left(i\omega\frac{z + 1}{v_0 + 1}\right) - \exp\left(i\omega\frac{z + 1}{v_0 - 1}\right)\right] \text{ where } \omega = \frac{n\pi(1 - v_0^2)}{2}$$
 (2)

All eigenvalues are real, so all modes are stable.

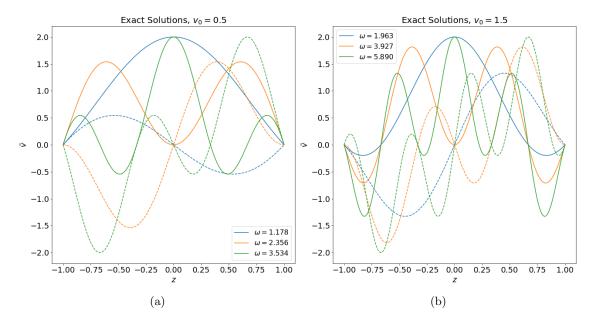


Figure 1: First few exact eigenfunctions (ground mode, $\omega = 0$, not included).

2 Finite Element

Assume $\tilde{v}(z) = \sum_j c_j u_j(z)$, where $u_j(z)$ are basis functions. Left multiply $u_i(z)$ on both sides of the equation, then take the inner product,

$$\sum_{i} \left[\omega^{2}(u_{i}, u_{j}) + 2i\omega v_{0}(u_{i}, u_{j}') + (1 - v_{0}^{2})(u_{i}, u_{j}'') \right] c_{j} = 0$$

where (\cdot, \cdot) denotes the inner product.

Let $A_2 = (u_i, u_j)$, $A_1 = 2iv_0(u_i, u'_j)$, and $A_0 = (1 - v_0^2)(u_i, u''_j)$. Denote $\mathbf{c} = [c_j]^T$. We have a polynomial eigenvalue problem

$$(\omega^2 A_2 + \omega A_1 + A_0)\mathbf{c} = \mathbf{0}$$

If $u_j(z)$ are orthonormal functions on [-1, 1], then the polynomial eigenvalue problem can be written as an algebraic eigenvalue problem

$$\begin{bmatrix} O & I \\ A_{21} & A_{22} \end{bmatrix} \begin{bmatrix} \mathbf{c} \\ \omega \mathbf{c} \end{bmatrix} = \omega \begin{bmatrix} \mathbf{c} \\ \omega \mathbf{c} \end{bmatrix}$$

where O is $N \times N$ zero matrix, I is $N \times N$ identity matrix, and

$$A_{21} = (1 - v_0^2)(u_i', u_j'), \quad A_{22} = -2iv_0(u_i, u_j')$$

2.1 DVR methods

Let $u_j(z)$ be basis functions that satisfy the boundary condition $u_j(-1) = u_j(1) = 0$, and the Kronecker delta property

$$u_i(z_k) = \delta_{ik}$$

By using Gaussian quadrature with quadrature nodes $z_k \in [-1, 1]$, we see that $u_i(z)$ are othornormal on [-1, 1] if we scale them correctly,

$$\int_{-1}^{1} u_i(z) u_j(z) = \sum_{k} w_k u_i(z_k) u_j(z_k) = \delta_{ij}$$

2.1.1 Sine DVR

Let $\psi_n(z) = \sin(\frac{n\pi}{2}(z+1))$, $n = 1, \dots, N$ be the orthogonal functions on [-1, 1], and define the DVR basis functions by

$$u_j(z) = w_j \sum_{n=1}^N \psi_n(z) \psi_n^*(z_j)$$

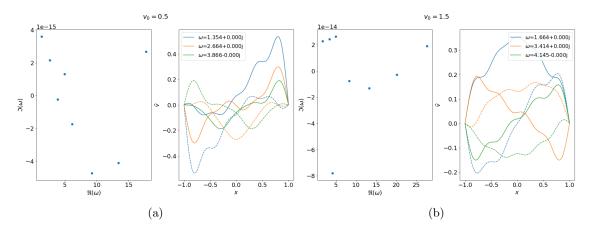


Figure 2: Using N=9 basis functions. All modes are stable.

This looks hopeful! However, when we increase velocity, v_0 , or the number of basis function, N. Unstable modes occur in supersonic case,

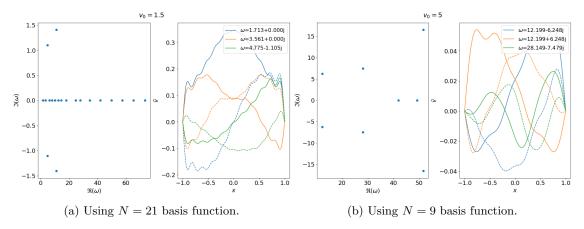


Figure 3: Increasing N or v_0 , things become more unstable in supersonic case.

2.1.2 Sinc DVR

Using the normalized $\operatorname{sinc}(x) = \sin(\pi x)/(\pi x)$, the basis functions are

$$u_j(z) = \frac{\operatorname{sinc}((z - z_j)/\Delta z)}{\sqrt{\Delta z}}$$

where $z_i \in [-1, 1]$ are the quadrature nodes.

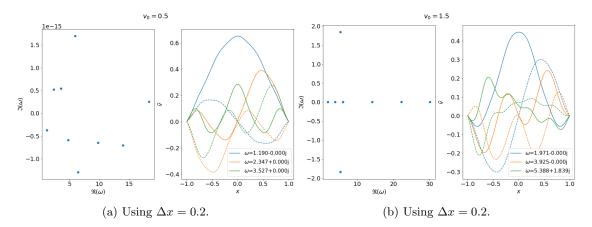


Figure 4: No matter what Δx I use, there will be unstable modes in supersonic case.

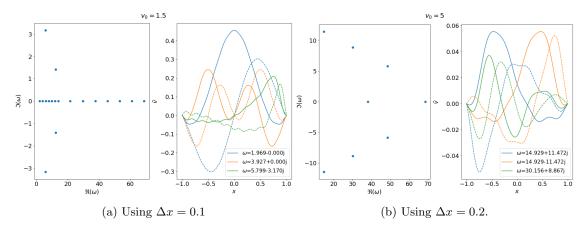


Figure 5: Decreasing Δx (equivalent to increasing number of basis functions) or increasing v_0 , things become more unstable in supersonic case.

Similar to Sine DVR, if we decrease the Δz (equivalent to increasing number of basis functions), or increase v_0 . Modes become unstable in supersonic case.

2.2 Non-DVR methods

2.2.1 Linear Element

Let $\tilde{v}(z) = \sum_{j=1}^{N} c_j u_j(z)$ where $u_j(z)$ are tent functions that peaks at $x_j \in (-1,1)$.

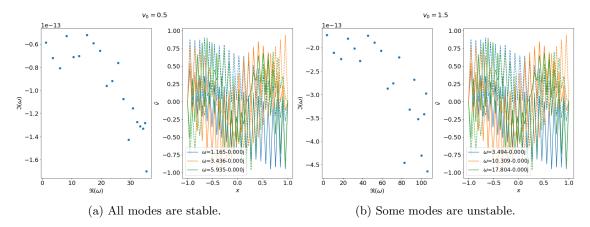


Figure 6: Using N = 40, all modes are stable.

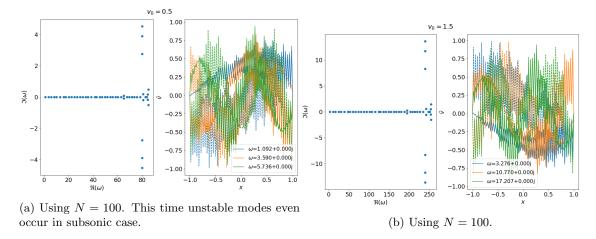


Figure 7: Increasing N, things become more unstable in supersonic case. Increasing v_0 will increase the magnitude of growth rate of the modes, but the effect is not significant.

2.2.2 Sine

Let
$$\tilde{v}(z) = \sum_{j=1}^{N} c_j u_j(z)$$
 where $u_j(z) = \sin(\frac{n\pi}{2}(z+1))$.

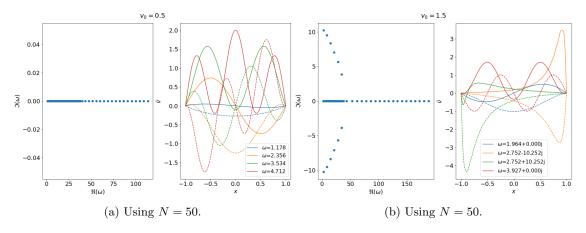


Figure 8: Unstable modes in supersonic case.

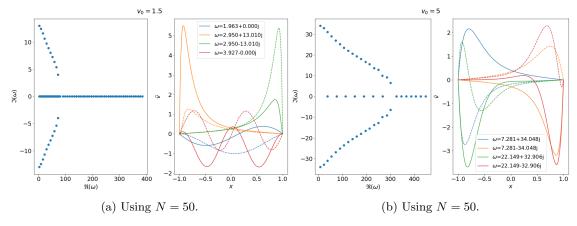


Figure 9: Increasing N or v_0 makes things more unstable in supersonic case.

3 Finite Difference

Expressing the differentiation operator as matrices, we have

$$(\omega^2 A_2 + \omega A_1 + A_0)\tilde{\mathbf{v}} = \mathbf{0}$$

where $A_2 = I$, $A_1 = 2iv_0 \partial/\partial z$, and $(1 - v_0^2) \partial^2/\partial z^2$. Lastly, $\tilde{\mathbf{v}} = [\tilde{v}_j]^T$ is the value of \tilde{v} at each grid point $x_j \in [-1, 1]$.

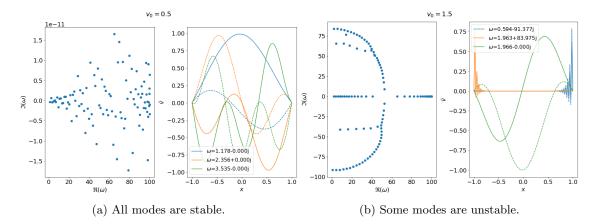


Figure 10: Using $\Delta x = 0.1$, some modes are unstable in supersonic case. In fact, no matter what Δx I use, there will be unstable modes in supersonic case.

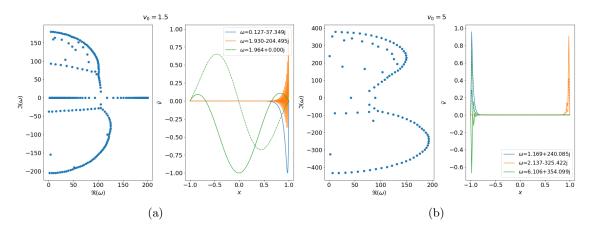


Figure 11: Increasing N or v_0 makes the unstable modes more unstable in supersonic case.

3.1 Reduction to Normal Form

The equation

$$\omega^2 \tilde{v}(z) + 2i\omega \tilde{v}'(z) + (1 - v_0^2)\tilde{v}''(z) = 0, \tilde{v}(-1) = \tilde{v}(1) = 0$$

can be reduced to normal form

$$u''(z) + r(z)u(z) = 0, u(-1) = u(1) = 0$$

by doing the following variable change

$$u(z) = \exp\left(\frac{iv_0\omega}{1 - v_0^2}\right)\tilde{v}(z); \quad r(z) = \frac{\omega^2}{(1 - v_0^2)^2}$$

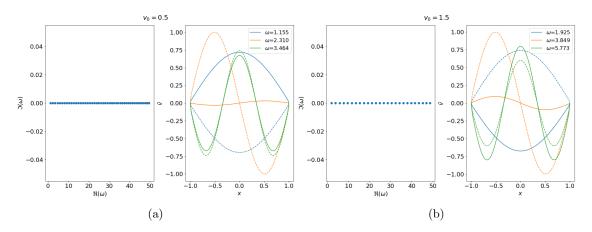


Figure 12: Finally, all modes are stable.