Note: Governing Euquations of General 3D duct flow

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I. Mass equation

Mass consevation:

$$-ia\kappa P^{a} + \nabla \cdot \mathbf{U}^{a} = \sum_{b=-\infty}^{+\infty} \left(-P^{a-b}\nabla \cdot \mathbf{U}^{b} - \mathbf{U}^{a-b} \cdot \nabla P^{b} - \frac{B}{2A}iakP^{b}P^{a-b} \right)$$
(1)

First, derivation of eq1:

We know that:

$$h_s = 1 - \kappa r \cos(\phi), h_r = 1, h_\theta = r \tag{2}$$

Then,

$$\nabla \cdot \mathbf{U}^{a} = \frac{1}{h_{1}h_{2}h_{3}} \left[\frac{\partial(v_{1}h_{2}h_{3})}{\partial w_{1}} + \frac{\partial(v_{2}h_{3}h_{1})}{\partial w_{2}} + \frac{\partial(v_{3}h_{1}h_{2})}{\partial w_{3}} \right]$$

$$= \frac{1}{r(1 - \kappa r cos(\phi))} \left[\frac{\partial(U^{a}r)}{\partial s} + \frac{\partial(V^{a}r(1 - \kappa r cos(\phi)))}{\partial r} + \frac{\partial(W^{a}(1 - \kappa r cos(\phi)))}{\partial \theta} \right]$$
(3)

Thus, we have the mass equation, approximate RHS by:

$$\nabla \cdot \mathbf{U}^b = ib\kappa P^b + o(M^2)$$

$$\nabla P^b = ib\kappa \mathbf{U}^b + o(M^2)$$
(4)

Then we have

$$-ia\kappa P^{a} + \frac{1}{r(1 - \kappa r cos(\phi))} \left[\frac{\partial (U^{a}r)}{\partial s} + \frac{\partial (V^{a}r(1 - \kappa r cos(\phi)))}{\partial r} + \frac{\partial (W^{a}(1 - \kappa r cos(\phi)))}{\partial \theta} \right]$$

$$= \sum_{b=-\infty}^{+\infty} \left(-ib\kappa P^{a-b}P^{b} - ib\kappa U^{a-b}U^{b} - ib\kappa V^{a-b}V^{b} - ib\kappa W^{a-b}W^{b} - \frac{B}{2A}iakP^{b}P^{a-b} \right)$$
(5)

The fourier harmonics are expanded as follows:

$$P^{a} = \sum_{\beta=0}^{\infty} P_{\beta}^{a}(s)\psi_{\beta}(s, r, \theta)$$

$$U^{a} = \sum_{\beta=0}^{\infty} U_{\beta}^{a}(s)\psi_{\beta}(s, r, \theta)$$

$$V^{a} = \sum_{\beta=0}^{\infty} V_{\beta}^{a}(s)\psi_{\beta}(s, r, \theta)$$

$$W^{a} = \sum_{\beta=0}^{\infty} W_{\beta}^{a}(s)\psi_{\beta}(s, r, \theta)$$

$$(6)$$

with normalized relation:

$$\int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} \psi_{\beta} r dr d\theta = \delta_{\alpha\beta} \tag{7}$$

Reorganize the eq5:

$$-ia\kappa P^{a}(1-\kappa r cos(\phi)) + \frac{1}{r}\frac{\partial(U^{a}r)}{\partial s} + \frac{1}{r}\frac{\partial(V^{a}r(1-\kappa r cos(\phi)))}{\partial r} + \frac{1}{r}\frac{\partial(W^{a}(1-\kappa r cos(\phi)))}{\partial \theta}$$

$$= (1-\kappa r cos(\phi))\sum_{b=-\infty}^{+\infty} (-ib\kappa P^{a-b}P^{b} - ib\kappa U^{a-b}U^{b} - ib\kappa V^{a-b}V^{b} - ib\kappa W^{a-b}W^{b} - \frac{B}{2A}iakP^{b}P^{a-b})$$
(8)

Intergal and insert eq 6, 7 into eq 8:

1. the first term:

$$\int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} r[-ia\kappa(1 - \kappa r \cos(\phi))P^{a}] dr d\theta$$

$$= -ia\kappa \sum_{\beta}^{\infty} \int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} \psi_{\beta} r[(1 - \kappa r \cos(\phi))] dr d\theta P_{\beta}^{a}$$

$$= -ia\kappa \Psi_{\alpha\beta} [r(1 - \kappa \cos(\phi))] P_{\beta}^{a}$$
(9)
$$(summation convention)$$

2. the second term:

$$\int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} r \left[\frac{1}{r} \frac{\partial(U^{a}r)}{\partial s}\right] dr d\theta
= \int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} r \frac{\partial(\psi_{\beta}U_{\beta}^{a})}{\partial s} dr d\theta
= \int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} \psi_{\beta} r \frac{\partial(U_{\beta}^{a})}{\partial s} dr d\theta + \int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} r \frac{\partial(\psi_{\beta})}{\partial s} dr d\theta U_{\beta}^{a}
= \frac{dU_{\beta}^{a}}{ds} \int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} \psi_{\beta} r dr d\theta + \int_{0}^{2\pi} \int_{0}^{h} r \frac{\partial(\psi_{\alpha}\psi_{\beta})}{\partial s} dr d\theta U_{\beta}^{a} - \int_{0}^{2\pi} \int_{0}^{h} \psi_{\beta} r \frac{\partial(\psi_{\alpha})}{\partial s} dr d\theta U_{\beta}^{a}
= \frac{dU_{\beta}^{a}}{ds} \delta_{\alpha\beta} + \frac{\partial(\int_{0}^{2\pi} \int_{0}^{h} r \psi_{\alpha} \psi_{\beta} dr d\theta)}{\partial s} U_{\beta}^{a} - \int_{0}^{2\pi} \int_{0}^{h} \frac{\partial(\psi_{\alpha})}{\partial s} \psi_{\beta} r dr d\theta U_{\beta}^{a}
= \frac{dU_{\alpha}^{a}}{ds} + 0 - \Psi_{\{\alpha\}\beta}[r] U_{\beta}^{a}$$
(10)

3. the third term:

$$\int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} r \left[\frac{1}{r} \frac{\partial (V^{a} r (1 - \kappa r \cos(\phi)))}{\partial r} \right] dr d\theta$$

$$= \int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} \frac{\partial (\psi_{\beta} r (1 - \kappa r \cos(\phi)))}{\partial r} dr d\theta V_{\beta}^{a}$$

$$= \int_{0}^{2\pi} \int_{0}^{h} \frac{\partial (\psi_{\alpha} \psi_{\beta} r (1 - \kappa r \cos(\phi)))}{\partial r} dr d\theta V_{\beta}^{a} - \int_{0}^{2\pi} \int_{0}^{h} \psi_{\beta} r (1 - \kappa r \cos(\phi)) \frac{\partial (\psi_{\alpha})}{\partial r} dr d\theta V_{\beta}^{a}$$

$$= 0(periodic) - \Psi_{[\alpha]\beta} [r (1 - \kappa r \cos(\phi))] V_{\beta}^{a}$$
(11)

4. the fourth term:

$$\int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} r \left[\frac{1}{r} \frac{\partial (W^{a}(1 - \kappa r \cos(\phi)))}{\partial \theta} \right] dr d\theta$$

$$= \int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} \left[\frac{\partial (\psi_{\beta}(1 - \kappa r \cos(\phi)))}{\partial \theta} \right] dr d\theta W_{\beta}^{a}$$

$$= \int_{0}^{2\pi} \int_{0}^{h} \left[\frac{\partial (\psi_{\alpha}\psi_{\beta}(1 - \kappa r \cos(\phi)))}{\partial \theta} \right] dr d\theta W_{\beta}^{a} - \int_{0}^{2\pi} \int_{0}^{h} \psi_{\beta}(1 - \kappa r \cos(\phi)) \left[\frac{\partial (\psi_{\alpha})}{\partial \theta} \right] dr d\theta W_{\beta}^{a}$$

$$= \int_{0}^{h} \left[\psi_{\alpha}\psi_{\beta}(1 - \kappa r \cos(\phi)) \right]_{0}^{2\pi} dr W_{\beta}^{a} - \int_{0}^{2\pi} \int_{0}^{h} \psi_{\beta}(1 - \kappa r \cos(\phi)) \left[\frac{\partial (\psi_{\alpha})}{\partial \theta} \right] dr d\theta W_{\beta}^{a}$$

$$= 0 - \Psi_{(\alpha)\beta} \left[(1 - \kappa r \cos(\phi)) \right] W_{\beta}^{a}$$

5. the RHS term:

$$\int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} r[(1 - \kappa r \cos(\phi)) \sum_{b=-\infty}^{+\infty} (-ib\kappa P^{a-b}P^{b} - ib\kappa U^{a-b}U^{b} - ib\kappa V^{a-b}V^{b} - ib\kappa W^{a-b}W^{b} - \frac{B}{2A}iakP^{b}P^{a-b})]drd\theta$$

$$= \int_{0}^{2\pi} \int_{0}^{h} \psi_{\alpha} \psi_{\beta} \psi_{\gamma} r(1 - \kappa r \cos(\phi))drd\theta$$

$$\sum_{b=-\infty}^{+\infty} (-ib\kappa P^{a-b}_{\beta}P^{b}_{\gamma} - ib\kappa U^{a-b}_{\beta}U^{b}_{\gamma} - ib\kappa V^{a-b}_{\beta}V^{b}_{\gamma} - ib\kappa W^{a-b}_{\beta}W^{b}_{\gamma} - ia\kappa \frac{B}{2A}P^{b}_{\beta}P^{a-b}_{\gamma})$$

$$= \Psi_{\alpha\beta\gamma}[r(1 - \kappa r \cos(\phi))] \sum_{b=-\infty}^{+\infty} (-ib\kappa P^{a-b}_{\beta}P^{b}_{\gamma} - ib\kappa U^{a-b}_{\beta}U^{b}_{\gamma} - ib\kappa V^{a-b}_{\beta}V^{b}_{\gamma} - ib\kappa W^{a-b}_{\beta}W^{b}_{\gamma} - ia\kappa \frac{B}{2A}P^{b}_{\beta}P^{a-b}_{\gamma})$$

$$(13)$$

Finally, we obtain the mass equation in the form of eigenfunction, the idea is same as Galerkin method:

$$\frac{dU_{\alpha}^{a}}{ds} - \Psi_{\{\alpha\}\beta}[r]U_{\beta}^{a} - ia\kappa\Psi_{\alpha\beta}[r(1-\kappa\cos(\phi))]P_{\beta}^{a} - \Psi_{[\alpha]\beta}[r(1-\kappa\cos(\phi))]V_{\beta}^{a} - \Psi_{(\alpha)\beta}[(1-\kappa\cos(\phi))]W_{\beta}^{a}$$

$$= \Psi_{\alpha\beta\gamma}[r(1-\kappa\cos(\phi))]\sum_{b=-\infty}^{+\infty} (-ib\kappa P_{\beta}^{a-b}P_{\gamma}^{b} - ib\kappa U_{\beta}^{a-b}U_{\gamma}^{b} - ib\kappa V_{\beta}^{a-b}V_{\gamma}^{b} - ib\kappa W_{\beta}^{a-b}W_{\gamma}^{b} - ia\kappa \frac{B}{2A}P_{\beta}^{b}P_{\gamma}^{a-b})$$

$$(14)$$

II. Momentum equation

Momentum consevation:

$$-ia\kappa \mathbf{U}^{a} + \nabla P^{a} = \sum_{b=-\infty}^{\infty} \left(-\mathbf{U}^{a-b} \cdot \nabla \mathbf{U}^{b} + P^{a-b} \nabla P^{b} \right)$$
 (15)

First, we know that

$$\nabla P^{a} = \sum_{i} \frac{1}{h_{i}} \frac{\partial f}{\partial w_{i}} \hat{h}_{i} = \frac{1}{1 - \kappa r \cos \phi} \frac{\partial P^{a}}{\partial s} \hat{e}_{s} + \frac{\partial P^{a}}{\partial r} \hat{e}_{r} + \frac{1}{r} \frac{\partial P^{a}}{\partial \theta} \hat{e}_{\theta}$$
 (16)

The RHS term is a bit complex, with the divergence of a vector U with its gradient, with

First, we know that

$$(\mathbf{v} \cdot \nabla) \mathbf{v}^{b} = \begin{cases} term1 : \mathcal{D}v_{1}^{b} + \frac{v_{2}^{b}}{h_{2}h_{1}} (v_{1} \frac{\partial h_{1}}{\partial \xi_{2}} - v_{2} \frac{\partial h_{2}}{\partial \xi_{1}}) + \frac{v_{3}^{b}}{h_{3}h_{1}} (v_{1} \frac{\partial h_{1}}{\partial \xi_{3}} - v_{2} \frac{\partial h_{3}}{\partial \xi_{1}}) \\ term2 : \mathcal{D}v_{2}^{b} + \frac{v_{3}^{b}}{h_{3}h_{2}} (v_{2} \frac{\partial h_{2}}{\partial \xi_{3}} - v_{3} \frac{\partial h_{3}}{\partial \xi_{2}}) + \frac{v_{1}^{b}}{h_{1}h_{2}} (v_{2} \frac{\partial h_{2}}{\partial \xi_{1}} - v_{1} \frac{\partial h_{1}}{\partial \xi_{2}}) \\ term3 : \mathcal{D}v_{3}^{b} + \frac{v_{1}^{b}}{h_{1}h_{3}} (v_{3} \frac{\partial h_{3}}{\partial \xi_{1}} - v_{1} \frac{\partial h_{1}}{\partial \xi_{3}}) + \frac{v_{2}^{b}}{h_{2}h_{3}} (v_{3} \frac{\partial h_{3}}{\partial \xi_{2}} - v_{3} \frac{\partial h_{2}}{\partial \xi_{3}}) \end{cases}$$
 (17)

Besides.

$$\mathcal{D} = \frac{v_1}{h_1} \frac{\partial}{\partial \xi_1} + \frac{v_2}{h_2} \frac{\partial}{\partial \xi_2} + \frac{v_3}{h_3} \frac{\partial}{\partial \xi_3}$$
 (18)

Thus, we have:

$$-\mathbf{U}^{a-b} \cdot \nabla \mathbf{U}^{b} = \\ -\sum_{b=-\infty}^{\infty} \begin{cases} term\mathcal{D}1 : \frac{U^{a-b}}{1-\kappa r cos\phi} \frac{\partial U^{b}}{\partial s} + V^{a-b} \frac{\partial U^{b}}{\partial r} + \frac{W^{a-b}}{r} \frac{\partial U^{b}}{\partial \theta} \\ term\mathcal{D}2 : \frac{U^{a-b}}{1-\kappa r cos\phi} \frac{\partial V^{b}}{\partial s} + V^{a-b} \frac{\partial V^{b}}{\partial r} + \frac{W^{a-b}}{r} \frac{\partial V^{b}}{\partial \theta} \\ term\mathcal{D}3 : \frac{U^{a-b}}{1-\kappa r cos\phi} \frac{\partial W^{b}}{\partial s} + V^{a-b} \frac{\partial W^{b}}{\partial r} + \frac{W^{a-b}}{r} \frac{\partial W^{b}}{\partial \theta} \\ term\mathcal{X}2 : \frac{V^{b}}{r} (V^{a-b} \frac{\partial 1}{\partial \theta} - V^{a-b} \frac{\partial 1}{\partial r}) + \frac{U^{b}}{r(1-\kappa r cos\phi)} (V^{a-b} \frac{\partial 1}{\partial s} - U^{a-b} \frac{\partial 1}{\partial r}) \\ term\mathcal{X}3 : \frac{U^{b}}{(1-\kappa r cos\phi)^{r}} (W^{a-b} \frac{\partial h_{3}}{\partial s} - U^{a-b} \frac{\partial (1-\kappa r cos\phi)}{\partial \theta}) + \frac{V^{b}}{1h_{3}} (W^{a-b} \frac{\partial h_{3}}{\partial r} - V^{a-b} \frac{\partial 1}{\partial \theta}) \\ term\mathcal{D}1 : -\frac{U^{a-b}}{1-\kappa r cos\phi} \frac{\partial U^{b}}{\partial s} - V^{a-b} \frac{\partial U^{b}}{\partial r} - \frac{W^{a-b}}{r} \frac{\partial U^{b}}{\partial \theta} \\ term\mathcal{D}2 : -\frac{U^{a-b}}{1-\kappa r cos\phi} \frac{\partial V^{b}}{\partial s} - V^{a-b} \frac{\partial V^{b}}{\partial r} - \frac{W^{a-b}}{r} \frac{\partial V^{b}}{\partial \theta} \\ term\mathcal{D}3 : -\frac{U^{a-b}}{1-\kappa r cos\phi} \frac{\partial V^{b}}{\partial s} - V^{a-b} \frac{\partial W^{b}}{\partial r} - \frac{W^{a-b}}{r} \frac{\partial W^{b}}{\partial \theta} \\ term\mathcal{D}3 : -\frac{U^{a-b}}{1-\kappa r cos\phi} \frac{\partial V^{b}}{\partial s} - V^{a-b} \frac{\partial W^{b}}{\partial r} - \frac{W^{a-b}}{r} \frac{\partial W^{b}}{\partial \theta} \\ term\mathcal{D}3 : \frac{\kappa sin\phi}{1-\kappa r cos\phi} U^{a-b}U^{b} - \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b}U^{b} - \frac{W^{a-b}}{r} \\ term\mathcal{X}3 : \frac{\kappa sin$$

Finally, we could derive the momentum conservation equation, with final term approximate by

eq 4:

$$\begin{cases} -ia\kappa U^{a} + \frac{1}{1-\kappa r cos\phi} \frac{\partial P^{a}}{\partial s} \\ -ia\kappa V^{a} + \frac{\partial P^{a}}{\partial r} \\ -ia\kappa W^{a} + \frac{1}{r} \frac{\partial P^{a}}{\partial \theta} \end{cases}$$

$$= \sum_{b=-\infty}^{\infty} \begin{cases} term\mathcal{D}1 : -\frac{U^{a-b}}{1-\kappa r cos\phi} \frac{\partial U^{b}}{\partial s} - V^{a-b} \frac{\partial U^{b}}{\partial r} - \frac{W^{a-b}}{r} \frac{\partial U^{b}}{\partial \theta} \\ term\mathcal{D}2 : -\frac{U^{a-b}}{1-\kappa r cos\phi} \frac{\partial V^{b}}{\partial s} - V^{a-b} \frac{\partial V^{b}}{\partial r} - \frac{W^{a-b}}{r} \frac{\partial V^{b}}{\partial \theta} \end{cases}$$

$$+ \sum_{b=-\infty}^{\infty} \begin{cases} term\mathcal{X}1 : \frac{\kappa cos\phi}{1-\kappa r cos\phi} U^{a-b} V^{b} - \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b} W^{b} \\ term\mathcal{X}2 : \frac{W^{a-b}W^{b}}{r} - \frac{\kappa cos\phi}{(1-\kappa r cos\phi)} U^{a-b} U^{b} \\ term\mathcal{X}3 : \frac{\kappa sin\phi}{(1-\kappa r cos\phi)} U^{a-b} U^{b} - \frac{W^{a-b}V^{b}}{r} \end{cases}$$

$$ib\kappa P^{a-b} V^{b}$$

$$ib\kappa P^{a-b} W^{b}$$

Now, we are going to project on ψ , it may be a little complex, we will doing step by step.

First, deal with the e^s term:

$$-ia\kappa U^{a} + \frac{1}{1 - \kappa r \cos\phi} \frac{\partial P^{a}}{\partial s}$$

$$= \sum_{b=-\infty}^{\infty} term\mathcal{D}1 : -\frac{U^{a-b}}{1 - \kappa r \cos\phi} \frac{\partial U^{b}}{\partial s} - V^{a-b} \frac{\partial U^{b}}{\partial r} - \frac{W^{a-b}}{r} \frac{\partial U^{b}}{\partial \theta}$$

$$+ \sum_{b=-\infty}^{\infty} term\mathcal{X}1 : \frac{\kappa \cos\phi}{1 - \kappa r \cos\phi} U^{a-b} V^{b} - \frac{\kappa \sin\phi}{(1 - \kappa r \cos\phi)} U^{a-b} W^{b} + ib\kappa^{a-b} U^{b}$$
(21)

Multiply $(1 - \kappa r \cos \phi)$, we have:

$$-ia\kappa(1 - \kappa r cos\phi)U^{a} + \frac{\partial P^{a}}{\partial s}$$

$$= term\mathcal{D}1: \sum_{b=-\infty}^{\infty} -U^{a-b}\frac{\partial U^{b}}{\partial s} - (1 - \kappa r cos\phi)V^{a-b}\frac{\partial U^{b}}{\partial r} - (1 - \kappa r cos\phi)\frac{W^{a-b}}{r}\frac{\partial U^{b}}{\partial \theta}$$

$$+ term\mathcal{X}1: \sum_{b=-\infty}^{\infty} \kappa cos\phi U^{a-b}V^{b} - \kappa sin\phi U^{a-b}W^{b} +$$

$$term\mathcal{P}1: \sum_{b=-\infty}^{\infty} ib\kappa(1 - \kappa r cos\phi)P^{a-b}U^{b}$$

$$(22)$$

 $\int \int XXr\psi_{\alpha}drd\theta$, we have:

$$RHS = \int_0^{2\pi} \int_0^h [term\mathcal{D}1 + term\mathcal{X}1 + term\mathcal{P}1]r\psi_\alpha drd\theta$$
 (23)

1. the first $\mathcal{D}1$ tems:

We ref the wiki https://en.wikipedia.org/wiki/Leibniz integral rule

General form: Differentiation under the integral sign:

$$\frac{d}{dx} \left(\int_{a(x)}^{b(x)} f(x, t) dt \right) - f(x, b(x)) \cdot \frac{d}{dx} b(x) + f(x, a(x)) \cdot \frac{d}{dx} a(x) = \int_{a(x)}^{b(x)} \frac{d}{dx} f(x, t) dt \tag{24}$$

$$df = \frac{\partial f}{\partial x}dx + \frac{\partial f}{\partial y}dy \tag{25}$$

For partial difference, for a given β , the derivation of the function $g(\alpha) = \int_{a(\alpha)}^{b(\beta)} f(x,\alpha) dx$ is

$$\frac{d}{d\alpha}\left(\int_{a(\alpha)}^{b(\beta)} f(x,\alpha)dx\right) - 0 + \frac{da(\alpha)}{d\alpha}f(a(\alpha),\alpha) = \int_{a(\alpha)}^{b(\beta)} \frac{\partial}{\partial\alpha}f(x,\alpha)dx \tag{26}$$

1.1

$$\sum_{b=-\infty}^{\infty} \int_{0}^{2\pi} \int_{0}^{h} \left[-rU^{a-b} \frac{\partial U^{b}}{\partial s} \right] \psi_{\alpha} dr d\theta$$

$$= \sum_{b=-\infty}^{\infty} - \int_{0}^{2\pi} \int_{0}^{h} \frac{\partial}{\partial s} \left[rU^{a-b} U^{b} \psi_{\alpha} \right] dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial}{\partial s} \left[rU^{a-b} \psi_{\alpha} \right] dr d\theta$$

$$= \sum_{b=-\infty}^{\infty} - \frac{\partial}{\partial s} \int_{0}^{2\pi} \int_{0}^{h} \left[rU^{a-b} U^{b} \psi_{\alpha} \right] dr d\theta + \int_{0}^{2\pi} \frac{dh(s)}{ds} \left[rU^{a-b} U^{b} \psi_{\alpha} \right]_{r=h} d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} \frac{r \partial U^{a-b}}{\partial s} U^{b} \psi_{\alpha} dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} \frac{\partial \psi_{\alpha}}{\partial s} rU^{a-b} U^{b} dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} \frac{\partial \psi_{\alpha}}{\partial s} rU^{a-b} U^{b} dr d\theta$$

here, we gives a relationship between U^a and V^a at the boundary which to dliminate V^a tems:

$$h'U^{a-b} = (1 - \kappa h \cos \phi) V^{a-b} \tag{28}$$

1.2

$$\sum_{b=-\infty}^{\infty} \int_{0}^{2\pi} \int_{0}^{h} \left[-(1 - \kappa r \cos\phi) V^{a-b} \frac{\partial U^{b}}{\partial r} \right] r \psi_{\alpha} dr d\theta$$

$$= -\sum_{b=-\infty}^{\infty} \int_{0}^{2\pi} \int_{0}^{h} \frac{\partial (r(1 - \kappa r \cos\phi) V^{a-b} U^{b} \psi_{\alpha})}{\partial r} dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (r(1 - \kappa r \cos\phi) V^{a-b} \psi_{\alpha})}{\partial r} dr d\theta$$

$$= -\sum_{b=-\infty}^{\infty} \int_{0}^{2\pi} \left[(r(1 - \kappa r \cos\phi) V^{a-b} U^{b}) \psi_{\alpha} \right]_{0}^{h} d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (r(1 - \kappa r \cos\phi) V^{a-b})}{\partial r} \psi_{\alpha} dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (\psi_{\alpha})}{\partial r} r(1 - \kappa r \cos\phi) V^{a-b} dr d\theta$$

$$= -\sum_{b=-\infty}^{\infty} \int_{0}^{2\pi} \left[(hh' U^{a-b} U^{b}) \psi_{\alpha} \right]_{0}^{h} d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (r(1 - \kappa r \cos\phi) V^{a-b})}{\partial r} \psi_{\alpha} dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (\psi_{\alpha})}{\partial r} r(1 - \kappa r \cos\phi) V^{a-b} dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (\psi_{\alpha})}{\partial r} r(1 - \kappa r \cos\phi) V^{a-b} dr d\theta$$

1.3

$$\sum_{b=-\infty}^{\infty} \int_{0}^{2\pi} \int_{0}^{h} \left[-(1 - \kappa r \cos\phi) \frac{W^{a-b}}{r} \frac{\partial U^{b}}{\partial \theta} \right] r \psi_{\alpha} dr d\theta$$

$$= -\sum_{b=-\infty}^{\infty} \int_{0}^{2\pi} \int_{0}^{h} \frac{\partial ((1 - \kappa r \cos\phi) W^{a-b} U^{b} \psi_{\alpha})}{\partial \theta} dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial ((1 - \kappa r \cos\phi) W^{a-b})}{\partial \theta} \psi_{\alpha} dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (\psi_{\alpha})}{\partial \theta} ((1 - \kappa r \cos\phi) W^{a-b}) dr d\theta$$

$$= -\sum_{b=-\infty}^{\infty} \int_{0}^{h} \left[(1 - \kappa r \cos\phi) W^{a-b} U^{b} \psi_{\alpha} \right]_{0}^{2\pi} dr$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial ((1 - \kappa r \cos\phi) W^{a-b})}{\partial \theta} \psi_{\alpha} dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (\psi_{\alpha})}{\partial \theta} ((1 - \kappa r \cos\phi) W^{a-b}) dr d\theta$$

$$= 0(periodic) + \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial ((1 - \kappa r \cos\phi) W^{a-b})}{\partial \theta} \psi_{\alpha} dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (\psi_{\alpha})}{\partial \theta} ((1 - \kappa r \cos\phi) W^{a-b}) dr d\theta$$

$$+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (\psi_{\alpha})}{\partial \theta} ((1 - \kappa r \cos\phi) W^{a-b}) dr d\theta$$

Combine together:

$$\frac{\int_{0}^{2\pi} \int_{0}^{h} [term\mathcal{D}1] r \psi_{\alpha} dr d\theta}{\left\{ \left(\int_{0}^{2\pi} \int_{0}^{h} \frac{\partial \psi_{\alpha}}{\partial s} r U^{a-b} U^{b} dr d\theta \right. \right.} \\
\left\{ \left(\int_{0}^{2\pi} \int_{0}^{h} \frac{\partial \psi_{\alpha}}{\partial s} r U^{a-b} U^{b} dr d\theta \right. \\
+ \int_{0}^{2\pi} \int_{0}^{h} \frac{\partial (\psi_{\alpha})}{\partial r} r (1 - \kappa r \cos \phi) V^{a-b} U^{b} dr d\theta \right. \\
+ \int_{0}^{2\pi} \int_{0}^{h} \frac{\partial (\psi_{\alpha})}{\partial \theta} ((1 - \kappa r \cos \phi) W^{a-b} U^{b}) dr d\theta) \\
+ \left(\int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial U^{a-b}}{\partial s} r \psi_{\alpha} dr d\theta \right. \\
+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial (r (1 - \kappa r \cos \phi) V^{a-b})}{\partial r} \psi_{\alpha} dr d\theta \\
+ \int_{0}^{2\pi} \int_{0}^{h} U^{b} \frac{\partial ((1 - \kappa r \cos \phi) W^{a-b})}{\partial \theta} \psi_{\alpha} dr d\theta) \\
- \frac{\partial}{\partial s} \int_{0}^{2\pi} \int_{0}^{h} [r U^{a-b} U^{b} \psi_{\alpha}] dr d\theta \right\}$$

We apply eq 5, find that:

$$-i(a-b)\kappa r(1-\kappa r cos(\phi))P^{a-b} + \left[\frac{\partial (U^{a-b}r)}{\partial s} + \frac{\partial (V^{a-b}r(1-\kappa r cos(\phi)))}{\partial r} + \frac{\partial (W^{a-b}(1-\kappa r cos(\phi)))}{\partial \theta}\right] = o(M^2)$$
(32)

We have the second terms in eq(31) are equal to:

$$\int_{0}^{2\pi} \int_{0}^{h} U^{b}[-i(a-b)\kappa r(1-\kappa r \cos(\phi))P^{a-b}]\psi_{\alpha}drd\theta$$

$$= i(a-b)\kappa \Psi_{\alpha\beta\gamma}[r(1-\kappa r \cos\phi)]P_{\beta}^{a-b}U_{\gamma}^{b}$$
(33)

And, the longitudinal derivation s can also be expand about the duct modes, with note $[r], (\theta), \{s\}$:

$$\frac{\partial}{\partial s} \int_{0}^{2\pi} \int_{0}^{h} [rU^{a-b}U^{b}\psi_{\alpha}] dr d\theta$$

$$= \frac{\partial}{\partial s} \int_{0}^{2\pi} \int_{0}^{h} [r\psi_{\beta}\psi_{\gamma}\psi_{\alpha}] U_{\beta}^{a-b} U_{\gamma}^{b} dr d\theta$$

$$= \frac{\partial}{\partial s} (\int_{0}^{2\pi} \int_{0}^{h} [r\psi_{\beta}\psi_{\gamma}\psi_{\alpha}] dr d\theta) U_{\beta}^{a-b} U_{\gamma}^{b}$$

$$+ \frac{\partial U_{\beta}^{a-b} U_{\gamma}^{b}}{\partial s} \int_{0}^{2\pi} \int_{0}^{h} [r\psi_{\beta}\psi_{\gamma}\psi_{\alpha}] dr d\theta$$

$$= \frac{\partial}{\partial s} (\int_{0}^{2\pi} \int_{0}^{h} [r\psi_{\beta}\psi_{\gamma}\psi_{\alpha}] dr d\theta) U_{\beta}^{a-b} U_{\gamma}^{b}$$

$$+ (\frac{dU_{\beta}^{a-b}}{ds} U_{\gamma}^{b} + \frac{dU_{\gamma}^{b}}{ds} U_{\beta}^{a-b}) \int_{0}^{2\pi} \int_{0}^{h} [r\psi_{\beta}\psi_{\gamma}\psi_{\alpha}] dr d\theta$$

$$(34)$$

2. the second $\mathcal{X}1$ tems:

$$term\mathcal{X}1:\sum_{b=-\infty}^{\infty}\kappa cos\phi U^{a-b}V^{b}-\kappa sin\phi U^{a-b}W^{b}$$

$$\sum_{b=-\infty}^{\infty} \int_{0}^{2\pi} \int_{0}^{h} [\kappa \cos\phi U^{a-b} V^{b} - \kappa \sin\phi U^{a-b} W^{b}] r \psi_{\alpha} dr d\theta$$

$$= \kappa \Psi_{\alpha\beta\gamma} [r \cos\phi] U_{\beta}^{a-b} V_{\gamma}^{b} - \kappa \Psi_{\alpha\beta\gamma} [r \sin\phi] U_{\beta}^{a-b} W_{\gamma}^{b}$$
(35)

3. the second $\mathcal{P}1$ tems:

$$term\mathcal{P}1: \sum_{b=-\infty}^{\infty} ib\kappa(1-\kappa rcos\phi)P^{a-b}U^{b}$$

$$\sum_{b=-\infty}^{\infty} \int_{0}^{2\pi} \int_{0}^{h} [ib\kappa(1-\kappa r cos\phi)P^{a-b}U^{b}]r\psi_{\alpha}drd\theta$$

$$= ib\kappa\Psi_{\alpha\beta\gamma}[r(1-\kappa r cos\phi)]P_{\beta}^{a-b}U_{\gamma}^{b}$$
(36)

4. The LHS terms:

$$\frac{\partial P^a}{\partial s} - ia\kappa (1 - \kappa r cos \phi) U^a$$

From 1.1 as example, we know that

$$\int_{0}^{2\pi} \int_{0}^{h} \frac{\partial}{\partial s} [rU^{a-b}U^{b}\psi_{\alpha}] dr d\theta$$

$$= \frac{\partial}{\partial s} \int_{0}^{2\pi} \int_{0}^{h} [rU^{a-b}U^{b}\psi_{\alpha}] dr d\theta - \frac{dh(s)}{ds} [rU^{a-b}U^{b}\psi_{\alpha}]_{r=h}$$
(37)

4.1

$$\int_{0}^{2\pi} \int_{0}^{h} \left[\frac{\partial P^{a}}{\partial s}\right] r \phi_{\alpha} dr d\theta
= \int_{0}^{2\pi} \int_{0}^{h} \left[\frac{\partial (P^{a}_{\beta}\psi_{\beta})}{\partial s}\right] r \psi_{\alpha} dr d\theta
= \int_{0}^{2\pi} \int_{0}^{h} \left[\frac{\partial (P^{a}_{\beta}\psi_{\beta})}{\partial s}\right] r \psi_{\alpha} dr d\theta - \int_{0}^{2\pi} \int_{0}^{h} \left[\frac{\partial (\psi_{\alpha})}{\partial s}\right] r \psi_{\beta} dr d\theta P_{\beta}^{a}
= \frac{\partial}{\partial s} \int_{0}^{2\pi} \int_{0}^{h} (P^{a}_{\beta}\psi_{\beta}) r \psi_{\alpha} dr d\theta - \frac{dh(s)}{ds} \left[P^{a}_{\beta}\psi_{\beta}r\psi_{\alpha}\right]_{r=h} - \int_{0}^{2\pi} \int_{0}^{h} \left[\frac{\partial (\psi_{\alpha})}{\partial s}\right] r \psi_{\beta} dr d\theta P_{\beta}^{a}
= \frac{\partial}{\partial s} (P^{a}_{\beta}\delta_{\alpha\beta}) - \int_{0}^{2\pi} \frac{dh(s)}{ds} \left[P^{a}_{\beta}\psi_{\beta}r\psi_{\alpha}\right]_{r=h} d\theta - \int_{0}^{2\pi} \int_{0}^{h} \left[\frac{\partial (\psi_{\alpha})}{\partial s}\right] r \psi_{\beta} dr d\theta P_{\beta}^{a}
= \frac{d}{ds} P^{a}_{\alpha} - \int_{0}^{2\pi} \frac{dh(s)}{ds} \left[P^{a}_{\beta}\psi_{\beta}r\psi_{\alpha}\right]_{r=h} d\theta - \int_{0}^{2\pi} \int_{0}^{h} \left[\frac{\partial (\psi_{\alpha})}{\partial s}\right] r \psi_{\beta} dr d\theta P_{\beta}^{a}$$

$$\int_{0}^{2\pi} \int_{0}^{h} [-ia\kappa(1 - \kappa r \cos\phi)U^{a}]r\phi_{\alpha}drd\theta$$

$$= -ia\kappa\Psi_{\alpha\beta}[r(1 - \kappa r \cos\phi)]U_{\beta}^{a}$$
(39)

Finally, putting all together becomes:

$$\begin{split} \frac{d}{ds}P_{\alpha}^{a} - \int_{0}^{2\pi} \frac{dh(s)}{ds} [P_{\beta}^{a}\psi_{\beta}r\psi_{\alpha}]_{r=h} d\theta - \int_{0}^{2\pi} \int_{0}^{h} [\frac{\partial(\psi_{\alpha})}{\partial s}] r\psi_{\beta} dr d\theta P_{\beta}^{a} - ia\kappa\Psi_{\alpha\beta}[r(1-\kappa r\cos\phi)]U_{\beta}^{a} \\ &= \frac{d}{ds}P_{\alpha}^{a} - ia\kappa\Psi_{\alpha\beta}[r(1-\kappa r\cos\phi)]U_{\beta}^{a} - \int_{0}^{2\pi} hh'[P_{\beta}^{a}\psi_{\beta}\psi_{\alpha}]_{r=h} d\theta - \Psi_{\{\alpha\}\beta}[r]P_{\beta}^{a} \\ &= \sum_{b=-\infty}^{\infty} \\ (eq31) : \{(\int_{0}^{2\pi} \int_{0}^{h} \frac{\partial\psi_{\alpha}}{\partial s} rU^{a-b}U^{b} dr d\theta \\ &+ \int_{0}^{2\pi} \int_{0}^{h} \frac{\partial(\psi_{\alpha})}{\partial s} r(1-\kappa r\cos\phi)V^{a-b}U^{b} dr d\theta \\ &+ (eq33) : i(a-b)\kappa\Psi_{\alpha\beta\gamma}[r(1-\kappa r\cos\phi)]P_{\beta}^{a-b}U_{\gamma}^{b} \\ &= eq(34) : -\frac{\partial}{\partial s} (\int_{0}^{2\pi} \int_{0}^{h} [r\psi_{\beta}\psi_{\gamma}\psi_{\alpha}] dr d\theta)U_{\beta}^{a-b}U_{\gamma}^{b} \\ &- (\frac{dU_{\beta}^{a-b}}{ds}U_{\gamma}^{b} + \frac{dU_{\gamma}^{b}}{ds}U_{\beta}^{a-b}) \int_{0}^{2\pi} \int_{0}^{h} [r\psi_{\beta}\psi_{\gamma}\psi_{\alpha}] dr d\theta \\ &+ eq(35) : \kappa\Psi_{\alpha\beta\gamma}[r\cos\phi]U_{\beta}^{a-b}V_{\gamma}^{b} - \kappa\Psi_{\alpha\beta\gamma}[r\sin\phi]U_{\beta}^{a-b}W_{\gamma}^{b} \\ &+ eq(36) : ib\kappa\Psi_{\alpha\beta\gamma}[r(1-\kappa r\cos\phi)]P_{\beta}^{a-b}U_{\gamma}^{b} \\ &+ (a-b)\kappa\Psi_{\alpha\beta\gamma}[r(1-\kappa r\cos\phi)]W_{\beta}^{a-b}U_{\gamma}^{a} \\ &+ i(a-b)\kappa\Psi_{\alpha\beta\gamma}[r(1-\kappa r\cos\phi)]V_{\beta}^{a-b}U_{\gamma}^{b} \\ &- \frac{\partial}{\partial s} (\Psi_{\alpha\beta\gamma}[r]U_{\beta}^{a-b}U_{\gamma}^{b} - \Psi_{\alpha\beta\gamma}[r](\frac{dU_{\beta}^{a-b}}{ds}U_{\gamma}^{b} + \frac{dU_{\gamma}^{b}}{ds}U_{\beta}^{a-b}) \\ &+ \kappa\Psi_{\alpha\beta\gamma}[r\cos\phi]U_{\beta}^{a-b}V_{\gamma}^{b} - \kappa\Psi_{\alpha\beta\gamma}[r\sin\phi]U_{\beta}^{a-b}W_{\gamma}^{b} \\ &+ ib\kappa\Psi_{\alpha\beta\gamma}[r(1-\kappa r\cos\phi)]P_{\beta}^{a-b}U_{\gamma}^{b} \end{aligned}$$