Equations in Fluids

Jinyuan Liu*

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Abstract: This note, intended for being used as quick reference, provides a collection of a wide range of equations in fluid mechanics, from basic equations that can be found in introductory textbooks, to those only left as an exercise or conclusion in graduate textbooks, monographs, or research papers, the detailed derivations of which were typically not provided. We try to use symbols and notations as consistently as possible throughout the entire note.

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*email address: wallturb@gmail.com

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2.1 Vorticity transport equation

The vorticity field is the curl of the velocity field:

$$\boldsymbol{\omega} = \nabla \times \boldsymbol{u} \tag{1}$$

By Eq. (302) we know

$$\nabla \cdot \boldsymbol{\omega} = 0 \tag{2}$$

i.e., the continuity of vorticity.

The incompressible Navier-Stokes equation in vector form:

$$\frac{D\boldsymbol{u}}{Dt} = -\frac{1}{\rho}\nabla p + \nu\nabla^2\boldsymbol{u} + \boldsymbol{f} \tag{3}$$

Using Eq. (310) we have

$$(\boldsymbol{u}\cdot\nabla)\boldsymbol{u} = \nabla\frac{\boldsymbol{u}^2}{2} - \boldsymbol{u}\times(\nabla\times\boldsymbol{u}) \tag{4}$$

Then we have the Lamb-Gromyko equation

$$\frac{\partial\boldsymbol{u}}{\partial t} + \nabla\frac{\boldsymbol{u}^2}{2} + \boldsymbol{\omega}\times\boldsymbol{u} = -\frac{1}{\rho}\nabla p + \nu\nabla^2\boldsymbol{u} + \boldsymbol{f} \tag{5}$$

Using the (311) and take the curl of Eq. (5)

$$\begin{aligned}
\text{LHS} &= \nabla\times(\frac{\partial\boldsymbol{u}}{\partial t} + \nabla\frac{\boldsymbol{u}^2}{2} + \boldsymbol{\omega}\times\boldsymbol{u}) & (6)\\
&= \frac{\partial\boldsymbol{\omega}}{\partial t} + \nabla\times(\boldsymbol{\omega}\times\boldsymbol{u}) & (7)\\
&= \frac{\partial\boldsymbol{\omega}}{\partial t} + (\boldsymbol{u}\cdot\nabla)\boldsymbol{\omega} - (\boldsymbol{\omega}\cdot\nabla)\boldsymbol{u} + \boldsymbol{\omega}(\nabla\cdot\boldsymbol{u}) - \boldsymbol{u}(\nabla\cdot\boldsymbol{\omega}) & (8)\\
&= \frac{\partial\boldsymbol{\omega}}{\partial t} + (\boldsymbol{u}\cdot\nabla)\boldsymbol{\omega} - (\boldsymbol{\omega}\cdot\nabla)\boldsymbol{u} & (9)\\
\text{RHS} &= \nabla\times(-\frac{1}{\rho}\nabla p + \nu\nabla^2\boldsymbol{u} + \boldsymbol{f}) & (10)\\
&= \nu\nabla^2\boldsymbol{\omega} + \nabla\times\boldsymbol{f} + \frac{1}{\rho^2}\nabla\rho\times\nabla p & (11)
\end{aligned}$$

Equaling both sides we obtain

$$\underbrace{\frac{\partial \boldsymbol{\omega}}{\partial t}}_{\substack{\text{rate of}\\ \text{change}}} + \underbrace{\boldsymbol{u}\cdot\nabla\boldsymbol{\omega}}_{\text{advection}} = \underbrace{\boldsymbol{\omega}\cdot\nabla\boldsymbol{u}}_{\substack{\text{vortex}\\ \text{stretching}}} + \underbrace{\nu\nabla^2\boldsymbol{\omega}}_{\substack{\text{viscous}\\ \text{diffusion}}} + \underbrace{\nabla\times\boldsymbol{f}}_{\substack{\text{external torque in}\\ \text{a non-conservative field}}} + \underbrace{\frac{1}{\rho^2}\nabla\rho\times\nabla p}_{\substack{\text{baroclinic}\\ \text{torque}}} \tag{12}$$

Again, the stretching term $\boldsymbol{\omega}\cdot\nabla\boldsymbol{u}$ comes from the non-linear advection/inertial term in N-S. It is important in the energy cascade in turbulence.

2.2 Enstrophy equation

$$\mathcal{E} \triangleq \frac{1}{2}\boldsymbol{\omega}\cdot\boldsymbol{\omega} = \frac{1}{2}\omega_i\omega_i \tag{13}$$

Re-write (12) into tensor notation we have

$$\frac{\partial \omega_i}{\partial t} + u_j\frac{\partial \omega_i}{\partial x_j} = \omega_j\frac{\partial u_i}{\partial x_j} + \nu\frac{\partial^2\omega_i}{\partial x_j^2} + \epsilon_{ijk}\frac{\partial f_k}{\partial x_j} + \frac{1}{\rho^2}\epsilon_{ijk}\frac{\partial \rho}{\partial x_j}\frac{\partial p}{\partial x_k} \tag{14}$$

$\omega_i \times$ (14) we have

$$\frac{\partial}{\partial t}(\frac{1}{2}\omega_i\omega_i) + u_j\frac{\partial}{\partial x_j}(\frac{1}{2}\omega_i\omega_i) = \omega_i\omega_j\frac{\partial u_i}{\partial x_j} + \nu\frac{\partial^2}{\partial x_j^2}(\frac{1}{2}\omega_i\omega_i) - \nu\frac{\partial \omega_i}{\partial x_j}\frac{\partial \omega_i}{\partial x_j} \tag{15}$$

$$+ \epsilon_{ijk}\omega_i\frac{\partial f_k}{\partial x_j} + \frac{1}{\rho^2}\epsilon_{ijk}\omega_i\frac{\partial \rho}{\partial x_j}\frac{\partial p}{\partial x_k} \tag{16}$$

Note that ϵ_{ijk} is the Levi-Civita symbol, not to be confused with the turbulent kinetic energy rate ε or Reynols stresses dissipation rate ε_{ij}.

Re-write back into vector form:

$$\frac{\partial \mathcal{E}}{\partial t} + \boldsymbol{u}\cdot\nabla\mathcal{E} = \boldsymbol{\omega}\boldsymbol{\omega}:\nabla\boldsymbol{u} + \nu\nabla^2\mathcal{E}\underbrace{-\nu\nabla\boldsymbol{\omega}:\nabla\boldsymbol{\omega}}_{\substack{\text{viscous}\\ \text{dissipation}}} + \boldsymbol{\omega}\cdot(\nabla\times\boldsymbol{f}) + \boldsymbol{\omega}\cdot\frac{\nabla\rho\times\nabla p}{\rho^2} \tag{17}$$

Note that we are assuming an incompressible flow, hence $\nabla\cdot\boldsymbol{u}$ related terms are not appearing in Eq. (17). A new mechanism compared to (12) is the viscous dissipation of enstrophy. This term is always negative.

2.3 Velocity gradient tensor, its invariants and dynamics

Meneveau (2011)

3 Turbulent flows

3.1 Mean and fluctuation flows

3.1.1 Reynolds average

We denote time average as $\overline{(\cdot)}$, space or ensemble average as $\langle\cdot\rangle$, and sometimes use these notations interchangeably given that they are equivalent under the ergodicity assumption. The properties proved for one definition are expected to hold for another. Although Reynolds decomposition and RANS modelings are not an accurate way of computing turbulence, they consist the foundation of our understanding of turbulence.

Below we give briefly some properties of Reynolds averaging:

(i) (Definition) The time average of a physical variable A is

$$\overline{A} \triangleq \lim_{T\to\infty} \frac{1}{T}\int_0^T A\,\mathrm{d}t \tag{18}$$

In practice, the limit is often neglected and the average window is assumed to be long enough.

(ii) (Definition) The fluctuation of a physical variable A is

$$A' \triangleq A - \overline{A} \tag{19}$$

(iii) (Proposition) The average of fluctuation is zero.

$$\overline{A'} = \overline{A - \overline{A}} = \overline{A} - \overline{A} = 0 \tag{20}$$

3.1.2 Continuity and momemtum

$$\frac{\partial u_i}{\partial x_i} = 0 \tag{21}$$

$$\frac{Du_i}{Dt} = -\frac{1}{\rho}\frac{\partial p}{\partial x_i} + \frac{\partial}{\partial x_j}(\nu\frac{\partial u_i}{\partial x_j}) \tag{22}$$

Taking the average of Eq. (21) we have

$$\frac{\partial u_i}{\partial x_i} = \frac{\partial \overline{u}_i}{\partial x_i} + \frac{\partial u_i'}{\partial x_i} = 0 \tag{23}$$

where

$$\frac{\partial \overline{u}_i}{\partial x_i} = \frac{\partial}{\partial x_i}(\frac{1}{T}\int_0^T u_i\,\mathrm{d}t) = \frac{1}{T}\int_0^T(\frac{\partial u_i}{\partial x_i})\,\mathrm{d}t = \frac{1}{T}\int_0^T 0\,\mathrm{d}t = 0 \tag{24}$$

Hence we have the continuity for fluctuating velocity

$$\frac{\partial u_i'}{\partial x_i} = 0 \tag{25}$$

Taking the average of Eq. (22) we have

$$\mathrm{LHS} = (\frac{1}{T}\int_0^T \mathrm{d}t) * [\frac{\partial}{\partial t}(\overline{u}_i + u_i') + (\overline{u}_j + u_j')\frac{\partial}{\partial x_j}(\bar{u}_i + u_i')] \tag{26}$$

$$= \frac{\partial \overline{u}_i}{\partial t} + \overline{\frac{\partial u_i'}{\partial t}} + \overline{\overline{u}_j\frac{\partial}{\partial x_j}\overline{u}_i} + \overline{\overline{u}_j\frac{\partial}{\partial x_j}u_i'} + \overline{u_j'\frac{\partial}{\partial x_j}\overline{u}_i} + \overline{u_j'\frac{\partial}{\partial x_j}u_i'} \tag{27}$$

$$= \frac{\partial \overline{u}_i}{\partial t} + \overline{u}_j\frac{\partial}{\partial x_j}\overline{u}_i + \overline{u_j'\frac{\partial}{\partial x_j}u_i'} \tag{28}$$

$$= \frac{\partial \overline{u}_i}{\partial t} + \overline{u}_j\frac{\partial}{\partial x_j}\overline{u}_i + \overline{\frac{\partial}{\partial x_j}(u_j'u_i')} - \overline{u_i'\frac{\partial u_j'}{\partial x_j}} = \frac{\partial}{\partial x_j}\overline{u_j'u_i'} \tag{29}$$

$$= \frac{\partial \overline{u}_i}{\partial t} + \overline{u}_j\frac{\partial \overline{u}_i}{\partial x_j} + \frac{\partial}{\partial x_j}\overline{u_j'u_i'} \tag{30}$$

$$\mathrm{RHS} = (\frac{1}{T}\int_0^T \mathrm{d}t)[-\frac{1}{\rho}\frac{\partial}{\partial x_i}(\overline{p} + p') + \frac{\partial}{\partial x_j}[\nu\frac{\partial}{\partial x_j}(\overline{u}_i + u_i')] \tag{31}$$

$$= -\frac{1}{\rho}\frac{\partial \overline{p}}{\partial x_i} + \frac{\partial}{\partial x_j}(\nu\frac{\partial \overline{u}_i}{\partial x_j}) \tag{32}$$

Equaling both sides yields:

$$\frac{\partial \overline{u}_i}{\partial x_i} = 0 \tag{33}$$

$$\frac{\partial \overline{u}_i}{\partial t} + \overline{u}_j\frac{\partial \overline{u}_i}{\partial x_j} = -\frac{1}{\rho}\frac{\partial \overline{p}}{\partial x_i} + \frac{\partial}{\partial x_j}(\nu\frac{\partial \overline{u}_i}{\partial x_j} - \overline{u'_i u'_j}) \tag{34}$$

where the cross-correlation term having dimension of shear stress

$$\tau_{\text{Rey}} = -\overline{u'_i u'_j} \tag{35}$$

is called the Reynolds stress term. It is a rank 2 tensor. It comes from the Reynolds averaging of the non-linear advection term on the LHS of Navier-Stokes, and it distinguishes turbulent flows from laminar ones. It represents the momentum transport due to turbulent motions, in anology to the molecular diffusion.

3.1.3 Transport equation of the fluctuating velocity

Denote the material derivative based on the mean flow advection as

$$\frac{\bar{D}}{Dt} = \frac{\partial}{\partial t} + \overline{u}_k\frac{\partial}{\partial x_k} \tag{36}$$

and subtract the Reynolds equation from N-S equation

$$\frac{\bar{D}u'_i}{Dt} = -\frac{1}{\rho}\frac{\partial p'}{\partial x_i} + \frac{\partial}{\partial x_j}(\nu\frac{\partial u'_i}{\partial x_j} + \overline{u'_i u'_j} - u'_i u'_j) - u'_j\frac{\partial \overline{u}_i}{\partial x_j} \tag{37}$$

The last term shows the mean-flow stretching of the fluctuation, which is a generation mechanism be shown later related to the shear production of turbulent kinetic energy.

3.1.4 Mean-flow and turbulent kinetic energy

The total kinetic energy of the flow can be devided into the mean kinetic energy (MKE) and the turbulent kinetic energy (TKE)

$$K_{\text{tot}} = \frac{1}{2}\overline{u_i u_i} \tag{38}$$

$$= \overline{\frac{1}{2}(\overline{u}_i + u'_i)(\overline{u}_i + u'_i)} \tag{39}$$

$$= \overline{\frac{1}{2}\overline{u}_i\overline{u}_i + \overline{u}_i u'_i + \frac{1}{2}u'_i u'_i} \tag{40}$$

$$= \frac{1}{2}\overline{u}_i\overline{u}_i + \frac{1}{2}\overline{u'_i u'_i} \tag{41}$$

$$= K + k \tag{42}$$

We will show how these two parts are related dynamically.

3.1.5 MKE equation

Multiply the Reynolds equation (34) by $\overline{u}_i$ we have

$$\text{LHS} = \overline{u}_i\frac{\bar{D}\overline{u}_i}{Dt} = \frac{\bar{D}K}{Dt} \tag{43}$$

$$\overline{u}_i(-\frac{1}{\rho}\frac{\partial\overline{p}}{\partial x_i}) = -\frac{1}{\rho}\frac{\partial\overline{p}\,\overline{u}_i}{\partial x_i} + \frac{1}{\rho}\frac{\partial\overline{u}_i}{\partial x_i} \tag{44}$$

$$= -\frac{1}{\rho}\frac{\partial\overline{p}\,\overline{u}_i}{\partial x_i} \tag{45}$$

$$= -\frac{1}{\rho}\frac{\partial\overline{p}\,\overline{u}_j}{\partial x_j} \tag{46}$$

$$\overline{u}_i\frac{\partial}{\partial x_j}(\nu\frac{\partial\overline{u}_i}{\partial x_j} - \overline{u'_iu'_j}) = \frac{\partial}{\partial x_j}[\overline{u}_i(\nu\frac{\partial\overline{u}_i}{\partial x_j} - \overline{u'_iu'_j})] - \frac{\partial\overline{u}_i}{\partial x_j}(\nu\frac{\partial\overline{u}_i}{\partial x_j} - \overline{u'_iu'_j}) \tag{47}$$

$$= -\nu\frac{\partial\overline{u}_i}{\partial x_j}\frac{\partial\overline{u}_i}{\partial x_j} + \frac{\partial\overline{u}_i}{\partial x_j}\overline{u'_iu'_j} + \frac{\partial}{\partial x_j}(\nu\frac{\partial K}{\partial x_j}) - \frac{\partial\overline{u}_i\,\overline{u'_iu'_j}}{\partial x_j} \tag{48}$$

Equaling both sides we have

$$\frac{\bar{D}K}{Dt} = \frac{\partial}{\partial x_j}(\underbrace{-\frac{1}{\rho}\overline{p}\,\overline{u}_j}_{\substack{\text{pressure}\\\text{distortion}}}\ \underbrace{+\nu\frac{\partial K}{\partial x_j}}_{\substack{\text{molecular}\\\text{diffusion}}}\ \underbrace{-\overline{u}_i\,\overline{u'_iu'_j}}_{\substack{\text{turbulent}\\\text{diffusion}}})\ \underbrace{-\frac{1}{2}P_{kk}}_{\substack{\text{production}\\\text{of TKE}}}\ \underbrace{-\nu(\frac{\partial\overline{u}_i}{\partial x_j})^2}_{\text{dissipation}} \tag{49}$$

where the term

$$P_{kk} = -2\overline{u'_iu'_j}\frac{\partial\overline{u}_i}{\partial x_j} \tag{50}$$

is the production term of the turbulent kinetic energy, and, on the other hand, is the sink in MKE.

3.1.6 TKE equation

Similarly, multiply (37) by u'_i and then take the average

$$\text{LHS} = \overline{u'_i(\frac{\partial u'_i}{\partial t} + \overline{u_k}\frac{\partial u'_i}{\partial x_k})} \tag{51}$$

$$= \frac{\partial\frac{1}{2}\overline{u'_iu'_i}}{\partial t} + \overline{u_k}\frac{\partial\frac{1}{2}\overline{u'_iu'_i}}{\partial x_k} \tag{52}$$

$$= \frac{\bar{D}k}{Dt} \tag{53}$$

$$\overline{u'_i(-\frac{1}{\rho}\frac{\partial p'}{\partial x_i})} = -\frac{1}{\rho}\frac{\partial\overline{p'u'_i}}{\partial x'_i} \tag{54}$$

$$= -\frac{1}{\rho}\frac{\partial\overline{p'u'_k}}{\partial x'_k} \tag{55}$$

$$\overline{u'_i(\frac{\partial}{\partial x_k}\nu\frac{\partial u'_i}{\partial x_k})} = \overline{\frac{\partial}{\partial x_k}(\nu u'_i\frac{\partial u'_i}{\partial x_k}) - \nu\frac{\partial u'_i}{\partial x_k}\frac{\partial u'_i}{\partial x_k}} \tag{56}$$

$$= \overline{\frac{\partial}{\partial x_k}(\nu\frac{\partial\frac{1}{2}u'_iu'_i}{\partial x_k}) - \nu\frac{\partial u'_i}{\partial x_k}\frac{\partial u'_i}{\partial x_k}} \tag{57}$$

$$= \frac{\partial}{\partial x_k}(\nu\frac{\partial k}{\partial x_k}) - \nu\overline{(\frac{\partial u'_i}{\partial x_k})^2} \tag{58}$$

$$\overline{u'_i(\frac{\partial}{\partial x_k}\overline{u'_iu'_k})} = 0 \tag{59}$$

$$\overline{u'_i(\frac{\partial}{\partial x_k}u'_iu'_k)} = \overline{\frac{1}{2}\frac{\partial u'_iu'_iu'_k}{\partial x_k}} \tag{60}$$

$$= \frac{1}{2}\frac{\partial\overline{u'_iu'_iu'_k}}{\partial x_k} \tag{61}$$

$$\overline{u_i'(-u_k'\frac{\partial \overline{u}_i}{\partial x_k})} = -\overline{u_i'u_k'}\frac{\partial \overline{u}_i}{\partial x_k} \tag{62}$$

Equaling both sides we have

$$\frac{\bar{D}k}{Dt} = \frac{\partial}{\partial x_k}(\underbrace{\nu\frac{\partial k}{\partial x_k}}_{\substack{\text{molecular}\\ \text{diffusion}}} + \underbrace{\frac{1}{2}\overline{u_i'u_i'u_k'}}_{\substack{\text{turbulent}\\ \text{diffusion}}} \underbrace{-\frac{1}{\rho}\overline{p'u_k'}}_{\substack{\text{pressure}\\ \text{distortion}}}) + \underbrace{\frac{1}{2}P_{kk}}_{\substack{\text{production}\\ \text{of TKE}}} \underbrace{-\nu\overline{(\frac{\partial u_i'}{\partial x_k})(\frac{\partial u_i'}{\partial x_k})}}_{\text{dissipation}} \tag{63}$$

Comments:

(1) The turbulent kinetic energy generation term

$$P_{kk} = -2\overline{u_i'u_j'}\frac{\partial \overline{u}_i}{\partial x_j} \tag{64}$$

can be expressed in tensor notation as

$$P = 2\boldsymbol{\tau}_{\text{Rey}} : \nabla\overline{\boldsymbol{u}} = 2\boldsymbol{\tau}_{\text{Rey}} : \boldsymbol{S} \tag{65}$$

where the inner product represents the projection of the velocity fluctuation correlation on the mean shear/strain rate.

(2) The dissipation term

$$\varepsilon = \nu\overline{(\frac{\partial u_i'}{\partial x_k})(\frac{\partial u_i'}{\partial x_k})} \tag{66}$$

is always positive, representing the dissipation mechanism of turbulence kinetic energy.

3.1.7 Reynolds stress transport equation

The velocity fluctuation transport equation is

$$\frac{\bar{D}u_i'}{Dt} = -\frac{1}{\rho}\frac{\partial p'}{\partial x_i} + \frac{\partial}{\partial x_j}(\nu\frac{\partial u_i'}{\partial x_j} + \overline{u_i'u_j'} - u_i'u_j') - u_j'\frac{\partial \overline{u}_i}{\partial x_j} \tag{67}$$

Or if we exchange the two subscripts we obtain:

$$\frac{\bar{D}u_j'}{Dt} = -\frac{1}{\rho}\frac{\partial p'}{\partial x_j} + \frac{\partial}{\partial x_i}(\nu\frac{\partial u_j'}{\partial x_i} + \overline{u_i'u_j'} - u_i'u_j') - u_i'\frac{\partial \overline{u}_j}{\partial x_i} \tag{68}$$

$u_j' \times (19) + u_i' \times (20)$ and take the time average:

$$\text{LHS} = \frac{\bar{D}\overline{u_i'u_j'}}{Dt} \tag{69}$$

$$\text{RHS}_1 = -\frac{1}{\rho}[-2\overline{p's_{ij}} + \frac{\partial}{\partial x_i}(\overline{p'u_j'}) + \frac{\partial}{\partial x_j}(\overline{p'u_i'})] \tag{70}$$

$$\text{RHS}_2 = \overline{u_j'\frac{\partial}{\partial x_k}(\nu\frac{\partial u_i'}{\partial x_k}) + u_i'\frac{\partial}{\partial x_k}(\nu\frac{\partial u_j'}{\partial x_k})} \tag{71}$$

$$= \frac{\partial}{\partial x_k}(\nu\frac{\partial \overline{u_i'u_j'}}{\partial x_k}) - 2\nu\overline{\frac{\partial u_i'}{\partial x_k}\frac{\partial u_j'}{\partial x_k}} \tag{72}$$

$$\text{RHS}_3 = \overline{u'_j \frac{\partial}{\partial x_k} \overline{u'_i u'_k} + u'_i \frac{\partial}{\partial x_k} \overline{u'_j u'_k}} \tag{73}$$

$$= 0 \tag{74}$$

$$\text{RHS}_4 = -\overline{u'_j \frac{\partial}{\partial x_k}(u'_i u'_k) + u'_i \frac{\partial}{\partial x_k}(u'_j u'_k)} \tag{75}$$

$$= -\overline{u'_j u'_k \frac{\partial}{\partial x_k}(u'_i) + u'_i u'_k \frac{\partial}{\partial x_k}(u'_j) + u'_i u'_j \frac{\partial}{\partial x_k}(u'_k)} \tag{76}$$

$$(Continuity, \frac{\partial u'_k}{\partial x_k} = 0, is\, used\, twice\, here.) \tag{77}$$

$$= -\frac{\partial}{\partial x_k} \overline{u'_i u'_j u'_k} \tag{78}$$

$$\text{RHS}_5 = \overline{-u'_k u'_j \frac{\partial \overline{u}_i}{\partial x_k} - u'_k u'_i \frac{\partial \overline{u}_j}{\partial x_k}} \tag{79}$$

$$= -\overline{u'_k u'_j} \frac{\partial \overline{u}_i}{\partial x_k} - \overline{u'_k u'_i} \frac{\partial \overline{u}_j}{\partial x_k} \tag{80}$$

$$\tag{81}$$

By equalizing both sides we obtain

$$\frac{\bar{D}\overline{u'_i u'_j}}{Dt} = \frac{2}{\rho}\overline{p' s_{ij}} - \frac{1}{\rho}\frac{\partial}{\partial x_k}(\overline{p' u'_j})\delta_{ik} - \frac{1}{\rho}\frac{\partial}{\partial x_k}(\overline{p' u'_i})\delta_{jk} + \frac{\partial}{\partial x_k}(\nu \frac{\partial \overline{u'_i u'_j}}{\partial x_k}) \tag{82}$$

$$- 2\nu \overline{\frac{\partial u'_i}{\partial x_k}\frac{\partial u'_j}{\partial x_k}} - \frac{\partial}{\partial x_k}\overline{u'_i u'_j u'_k} - \overline{u'_k u'_j}\frac{\partial \overline{u}_i}{\partial x_k} - \overline{u'_k u'_i}\frac{\partial \overline{u}_j}{\partial x_k} \tag{83}$$

$$= \frac{\partial}{\partial x_k}(\nu \frac{\partial \overline{u'_i u'_j}}{\partial x_k} - \overline{u'_i u'_j u'_k} - \frac{1}{\rho}\overline{p' u'_i}\delta_{jk} - \frac{1}{\rho}\overline{p' u'_j}\delta_{ik}) \tag{84}$$

$$- (\overline{u'_k u'_j}\frac{\partial \overline{u}_i}{\partial x_k} + \overline{u'_k u'_i}\frac{\partial \overline{u}_j}{\partial x_k}) + \frac{2}{\rho}\overline{p' s_{ij}} - 2\nu \overline{\frac{\partial u'_i}{\partial x_k}\frac{\partial u'_j}{\partial x_k}} \tag{85}$$

Equaling both sides we have

$$\frac{\bar{D}\overline{u'_i u'_j}}{Dt} = d_{ij} + P_{ij} + \Phi_{ij} - \varepsilon_{ij} \tag{86}$$

where

$$d_{ij} = \frac{\partial}{\partial x_k}(\nu \frac{\partial \overline{u'_i u'_j}}{\partial x_k} - \overline{u'_i u'_j u'_k} - \frac{1}{\rho}\overline{p' u'_i}\delta_{jk} - \frac{1}{\rho}\overline{p' u'_j}\delta_{ik}) \tag{87}$$

$$P_{ij} = -\overline{u'_k u'_j}\frac{\partial \overline{u}_i}{\partial x_k} - \overline{u'_k u'_i}\frac{\partial \overline{u}_j}{\partial x_k} \tag{88}$$

$$\Phi_{ij} = \frac{2}{\rho}\overline{p' s_{ij}} \tag{89}$$

$$\varepsilon_{ij} = 2\nu \overline{\frac{\partial u'_i}{\partial x_k}\frac{\partial u'_j}{\partial x_k}} \tag{90}$$

$$s_{ij} = \frac{1}{2}(\frac{\partial u'_i}{\partial x_j} + \frac{\partial u'_j}{\partial x_i}) \tag{91}$$

Comments:

(1) The left hand side term $\frac{\bar{D}\overline{u'_i u'_j}}{Dt}$ is the rate of change of the Reynolds stress along the particle line.

(2) The term d_{ij} is the diffusion term in the equation, appearing in the form of gradient. It includes viscous term, Reynolds stress term and pressure-velocity fluctuation coupling term.The diffusion is resulted by the spatial non-uniformity of these property.

(3) The term P_{ij} is the generation term of Reynolds stress, showed in the form of the product of Reynolds stress and the mean flow strain rate.

(4) The term Φ_{ij} is the redistribution term. We note that the contraction of Reynolds stress transport equation is the transport equation for turbulence kinetic energy. And the contraction of Φ_{ij} is $\Phi_{ii} = \frac{2}{\rho}\overline{p' s_{ii}} = 0$ as continuity holds. So the term contributes nothing to the growth of turbulent kinetic energy. It just takes the kinetic energy from one component of fluid motion to another component.

(5) The term ε_{ij}, whose contraction is positive forever, representing the dissipation mechanism of kinetic energy.

3.1.8 Dissipation rate transport equation

The dissipation term in Reynolds stresses transport equation is defined as

$$\varepsilon_{ij} = 2\nu \overline{\frac{\partial u_i'}{\partial x_p}\frac{\partial u_j'}{\partial x_p}} \tag{92}$$

Multiply equation (37) by $2\nu \frac{\partial u_i'}{\partial x_p}\frac{\partial}{\partial x_p}$ and take the time derivative we have:

$$\text{LHS} = 2\nu \frac{\bar{D}}{Dt}\overline{\frac{\partial u_i'}{\partial x_p}\frac{\partial u_i'}{\partial x_p}} = \frac{\bar{D}\varepsilon}{Dt} + 2\nu \frac{\partial \overline{u_k}}{\partial x_p}\overline{\frac{\partial u_i'}{\partial x_p}\frac{\partial u_i'}{\partial x_k}} \tag{93}$$

$$\overline{2\nu \frac{\partial u_i'}{\partial x_p}\frac{\partial}{\partial x_p}(-\frac{1}{\rho}\frac{\partial p'}{\partial x_i})} = -\frac{2\nu}{\rho}\frac{\partial}{\partial x_k}(\overline{\frac{\partial u_k'}{\partial x_p}\frac{\partial p'}{\partial x_p}}) \tag{94}$$

$$\overline{2\nu \frac{\partial u_i'}{\partial x_p}\frac{\partial}{\partial x_p}(\frac{\partial}{\partial x_k}(\nu\frac{\partial u_i'}{\partial x_k}))} = \frac{\partial}{\partial x_k}(\nu\frac{\partial \varepsilon}{\partial x_k}) - 2\overline{(\nu\frac{\partial^2 u_i'}{\partial x_p \partial x_k})^2} \tag{95}$$

$$\overline{2\nu \frac{\partial u_i'}{\partial x_p}\frac{\partial}{\partial x_p}(\frac{\partial}{\partial x_k}\overline{u_i' u_k'})} = 0 \tag{96}$$

$$\overline{2\nu \frac{\partial u_i'}{\partial x_p}\frac{\partial}{\partial x_p}(\frac{\partial}{\partial x_k} - u_i' u_k')} = -2\nu \overline{\frac{\partial u_i'}{\partial x_p}\frac{\partial u_k'}{\partial x_p}\frac{\partial u_i'}{\partial x_k}} + \frac{\partial}{\partial x_k}\overline{u_k'\nu(\frac{\partial u_i'}{\partial x_p})^2} \tag{97}$$

$$= -2\nu \overline{\frac{\partial u_i'}{\partial x_p}\frac{\partial u_k'}{\partial x_p}\frac{\partial u_i'}{\partial x_k}} + \frac{\partial}{\partial x_k}\overline{u_k'\varepsilon'} \tag{98}$$

$$\overline{2\nu \frac{\partial u_i'}{\partial x_p}\frac{\partial}{\partial x_p}(-u_k'\frac{\partial \overline{u}_i}{\partial x_k})} = -2\nu \frac{\partial \overline{u}_i}{\partial x_k}\overline{\frac{\partial u_i'}{\partial x_p}\frac{\partial u_k'}{\partial x_p}} - 2\nu \frac{\partial^2 \overline{u}_i}{\partial x_k \partial x_p}\overline{u_k'\frac{\partial u_i'}{\partial x_p}} \tag{99}$$

By equalizing both side we yield the transport equation for turbulence dissipation rate

$$\frac{\bar{D}\varepsilon}{Dt} = \frac{\partial}{\partial x_k}(-\frac{2\nu}{\rho}\overline{\frac{\partial u_k}{\partial x_p}\frac{\partial p}{\partial x_p}} + \nu\frac{\partial \varepsilon}{\partial x_k} - \overline{u_k'\varepsilon'}) - 2\nu\frac{\partial \overline{u}_i}{\partial x_k}(\overline{\frac{\partial u_i'}{\partial x_p}\frac{\partial u_k'}{\partial x_p}} + \overline{\frac{\partial u_p'}{\partial x_k}\frac{\partial u_p'}{\partial x_i}}) \tag{100}$$

$$- 2\nu\overline{u_k'\frac{\partial u_i'}{\partial x_p}}\frac{\partial^2 \overline{u}_i}{\partial x_p \partial x_k} - 2\nu\overline{\frac{\partial u_i'}{\partial x_p}\frac{\partial u_k'}{\partial x_p}\frac{\partial u_i'}{\partial x_k}} - 2\overline{(\nu\frac{\partial u_i'}{\partial^2 x_p \partial x_k})^2} \tag{101}$$

The final equation of the equation agrees with that given in the turbulence book by Shi (1994). Second moment equation closure problem Chou (1945) could be discussed briefly here.

3.1.9 Scalar flux, its mean and kinetic energy transport equations

Similar to Eq. (37) we have the transport equation for the mean and fluctuation of a passive scalar c:

$$\frac{\bar{D}\bar{c}}{\bar{D}t} = \frac{\partial}{\partial x_j}(\nu \frac{\partial \bar{c}}{\partial x_j} - \overline{c' u'_j}) \tag{102}$$

and

$$\frac{\bar{D}c'}{Dt} = \frac{\partial}{\partial x_j}(\Gamma \frac{\partial c'}{\partial x_j} + \overline{c' u'_j} - c' u'_j) - u'_j \frac{\partial \bar{c}}{\partial x_j} \tag{103}$$

where Γ is the molecular diffusion coefficient of c.

Take $c' \times$ (37) $+ u'_i \times$ (103) and apply the average

$$\text{LHS} = \frac{\bar{D}\overline{c' u'_i}}{\bar{D}t} \tag{104}$$

$$\text{RHS}_1 = -\frac{1}{\rho}\overline{c' \frac{\partial p'}{\partial x_i}} = -\frac{1}{\rho}(\frac{\partial}{\partial x_j}\overline{p' c'}\delta_{ij} - \overline{p' \frac{\partial c'}{\partial x_i}}) \tag{105}$$

$$\text{RHS}_2 = \frac{\partial}{\partial x_j}(\Gamma \overline{u'_i \frac{\partial c'}{\partial x_j}} + \nu \overline{c' \frac{\partial u'_i}{\partial x_j}}) - (\nu + \Gamma)\overline{\frac{\partial u'_i}{\partial x_j}\frac{\partial c'}{\partial x_j}} \tag{106}$$

$$\text{RHS}_3 = -\frac{\partial}{\partial x_j}(\overline{c' u'_i u'_j}) \tag{107}$$

$$\text{RHS}_4 = -\overline{c' u'_j}\frac{\partial \bar{u}_i}{\partial x_j} - \overline{u'_i u'_j}\frac{\partial \bar{c}}{\partial x_j} \tag{108}$$

then we obtain the transport equation for scalar flux

$$\frac{\bar{D}\overline{c' u'_i}}{\bar{D}t} = d_{jc} + P_{jc} + \Phi_{jc} - \varepsilon_{jc} \tag{109}$$

where

$$d_{ic} = \frac{\partial}{\partial x_j}(\Gamma \overline{u'_i \frac{\partial c'}{\partial x_j}} + \nu \overline{c' \frac{\partial u'_i}{\partial x_j}} - \frac{1}{\rho}\overline{p' c'}\delta_{ij} - \overline{c' u'_i u'_j}) \tag{110}$$

$$P_{ic} = -\overline{c' u'_j}\frac{\partial \bar{u}_i}{\partial x_j} - \overline{u'_i u'_j}\frac{\partial \bar{c}}{\partial x_j} \tag{111}$$

$$\Phi_{ic} = \frac{1}{\rho}\overline{p' \frac{\partial c'}{\partial x_i}} \tag{112}$$

$$\varepsilon_{ic} = (\nu + \Gamma)\overline{\frac{\partial u'_i}{\partial x_j}\frac{\partial c'}{\partial x_j}} \tag{113}$$

Comments:

(1) Gradient diffusion: velocity-fluctuation scalar-diffusion correlation, momentum-diffusion scalar-fluctation ccorelation, pressure diffusion, turbulence diffusion.

(2) Production: scalar flux interacting with mean shear, turbulent flux (Reynolds stresses) interacting with mean scalar gradient.

(3) Re-distribution.

(4) Dissipation.

Define scalar mean and fluctuation energy as

$$K_c = \frac{1}{2}\bar{c}^2 \tag{114}$$

$$k_c = \frac{1}{2}\overline{c'c'} \tag{115}$$

$c' \times$ (103) and apply the average

$$\text{LHS} = \frac{\bar{D}k_c}{\bar{D}t} \tag{116}$$

$$\text{RHS}_1 = \frac{\partial}{\partial x_j}\Gamma\frac{\partial k_c}{\partial x_j} - \Gamma\overline{\frac{\partial c'}{\partial x_j}\frac{\partial c'}{\partial x_j}} \tag{117}$$

$$\text{RHS}_2 = -\frac{1}{2}\frac{\partial}{\partial x_j}\overline{c'c'u_j} \tag{118}$$

$$\text{RHS}_3 = -\overline{c'u_j'}\frac{\partial \bar{c}}{\partial x_j} \tag{119}$$

then we obtain the transport equation for scalar fluctuation energy

$$\frac{\bar{D}k_c}{\bar{D}t} = \frac{\partial}{\partial x_j}(\Gamma\frac{\partial}{\partial x_j}k_c - \frac{1}{2}\overline{c'c'u_j'}) - \overline{c'u_j'}\frac{\partial \bar{c}}{\partial x_j} - \Gamma\overline{\frac{\partial c'}{\partial x_j}\frac{\partial c'}{\partial x_j}} \tag{120}$$

For active scalar (for example, density which appears in the momentum equation as buoyancy force), see section 5.3.

3.1.10 Poisson equation for mean and fluctuation pressure

The Reynolds average equation is

$$\frac{\partial \overline{u}_i}{\partial t} + \overline{u}_j\frac{\partial \overline{u}_i}{\partial x_j} = -\frac{1}{\rho}\frac{\partial \overline{p}}{\partial x_i} + \frac{\partial}{\partial x_j}(\nu\frac{\partial \overline{u}_i}{\partial x_j} - \overline{u_i'u_j'}) \tag{121}$$

Take the divergence of the equation:

$$\text{LHS} = \frac{\partial \overline{u}_i}{\partial x_j}\frac{\partial \overline{u}_j}{\partial x_i} \tag{122}$$

$$\text{RHS} = -\frac{1}{\rho}\nabla^2\overline{p} - \frac{\partial^2\,\overline{u_i'u_j'}}{\partial x_i \partial x_j} \tag{123}$$

Poisson equation for mean pressure:

$$-\frac{1}{\rho}\nabla^2\overline{p} = \frac{\partial \overline{u}_i}{\partial x_j}\frac{\partial \overline{u}_j}{\partial x_i} + \frac{\partial^2\,\overline{u_i'u_j'}}{\partial x_i \partial x_j} \tag{124}$$

The velocity fluctuation transport equation is

$$\frac{\bar{D}u_i'}{Dt} = -\frac{1}{\rho}\frac{\partial p'}{\partial x_i} + \frac{\partial}{\partial x_j}(\nu\frac{\partial u_i'}{\partial x_j} + \overline{u_i'u_j'} - u_i'u_j') - u_j'\frac{\partial \overline{u}_i}{\partial x_j} \tag{125}$$

Take the divergence of the equation:

$$\text{LHS} = \frac{\partial \overline{u}_j}{\partial x_i}\frac{\partial u_i'}{\partial x_j} \tag{126}$$

$$\text{RHS} = -\frac{1}{\rho}\nabla^2 p' - \frac{\partial^2 \overline{u_i'u_j'}}{\partial x_i \partial x_j} - \frac{\partial u_j'}{\partial x_i}\frac{\partial u_i'}{\partial x_j} - \frac{\partial \overline{u}_i}{\partial x_j}\frac{\partial u_j'}{\partial x_i} \tag{127}$$

Poisson equation for fluctuation pressure:

$$-\frac{1}{\rho}\nabla^2 p' = \frac{\partial \overline{u}_j}{\partial x_i}\frac{\partial u_i'}{\partial x_j} + \frac{\partial \overline{u}_i}{\partial x_j}\frac{\partial u_j'}{\partial x_i} + \frac{\partial u_j'}{\partial x_i}\frac{\partial u_i'}{\partial x_j} - \frac{\partial^2 \overline{u_i'u_j'}}{\partial x_i \partial x_j} \tag{128}$$

$$= \frac{\partial u_j'}{\partial x_i}\frac{\partial u_i'}{\partial x_j} - \frac{\partial^2 \overline{u_i'u_j'}}{\partial x_i \partial x_j} + 2\frac{\partial \overline{u}_j}{\partial x_i}\frac{\partial u_i'}{\partial x_j} \tag{129}$$

3.1.11 Turbulent vorticity and enstrophy

Similarly, vorticity can be decomposed into the mean and the pertubation. We give the equation of pertuabtion vorticity without derivation:

$$\frac{\bar{D}\omega_i'}{\bar{D}t} = \omega_j'\overline{S}_{ij} + \overline{\omega}_j S_{ij}' + \omega_j' S_{ij}' - \overline{\omega_j S_{ij}'} - u_j'\frac{\partial \overline{\omega}_i}{\partial x_j} + \frac{\partial}{\partial x_j}(\overline{u_j'\omega_i'} - u_j'\omega_i') + \nu\frac{\partial^2 \omega_i'}{\partial x_j^2} \tag{130}$$

where $\overline{S}_{ij}$ and S_{ij}' are the mean and the fluctuation shear, respectively.

We define the fluctuating enstrophy as

$$\mathscr{E} = \frac{1}{2}\overline{\omega_i'\omega_i'} \tag{131}$$

$\omega_i' \times$ (130) and take the time average

$$\text{LHS} = \frac{\bar{D}\mathscr{E}}{\bar{D}t} \tag{132}$$

$$\text{RHS}_1 = \overline{\omega_i'\omega_j'}\,\overline{S_{ij}} + \overline{\omega}_j\overline{\omega_i' S_{ij}'} + \overline{\omega_i'\omega_j' S_{ij}'} \tag{133}$$

$$\text{RHS}_2 = -\overline{\omega_i' u_j'}\frac{\partial \overline{\omega_i}}{\partial x_j} \tag{134}$$

$$\text{RHS}_3 = -\frac{1}{2}\frac{\partial}{\partial x_j}(\overline{u_j'\omega_i'\omega_i'}) \tag{135}$$

$$\text{RHS}_4 = \nu\overline{\frac{\partial^2 \mathscr{E}}{\partial x_j^2}} - \overline{\frac{\partial \omega_i'}{\partial x_j}\frac{\partial \omega_i'}{\partial x_j}} \tag{136}$$

Equaling both sides we obtain

$$\frac{\bar{D}\mathscr{E}}{\bar{D}t} = P_{\mathscr{E}} + D_{\mathscr{E}} - \varepsilon_{\mathscr{E}} \tag{137}$$

$$P_{\mathscr{E}} = \overline{\omega_i'\omega_j'}\,\overline{S_{ij}} + \overline{\omega_j}\overline{\omega_i' S_{ij}'} + \overline{\omega_i'\omega_j' S_{ij}'} - \overline{\omega_i' u_j'}\frac{\partial \overline{\omega_i}}{\partial x_j} \tag{138}$$

$$D_{\mathscr{E}} = \frac{\partial}{\partial x_j}(\nu\frac{\partial \mathscr{E}}{\partial x_j} - \frac{1}{2}\overline{u_j'\omega_i'\omega_i'}) \tag{139}$$

$$\varepsilon_{\mathscr{E}} = \nu\overline{\frac{\partial \omega_i'}{\partial x_j}\frac{\partial \omega_i'}{\partial x_j}} \tag{140}$$

Comment: The energy balance process of fluctuation enstrophy obeys four principle processes in nature (Kolmogorov):

change rate = production + diffusion + dissipation

3.2 Farve average in compressible flows

3.3 LES equations

3.4 Homogeneous turbulence theory

K-H etc.

3.5 Free shear flows

3.5.1 Momentum integral

Similarity solutions (turbulent). Pope (2001).

3.5.2 Similarity solutions

The characteristic velocity and length scales are U_s and δ_s, respectively.

Flow type	U_s	δ_s	$U_s \propto x^m$	$\delta_s \propto x^n$	$f(\eta)$
Round jet	$\bar{u}(x, y=0)$	$r_{1/2}$	-1	1	$1/(1+a\eta^2)^2$
Plane jet	$\bar{u}(x, r=0)$	$y_{1/2}$	$-1/2$	1	$\operatorname{sech}^2(\ln(1+\sqrt{2})\,\eta)$
Round wake	$U_\infty - \bar{u}(x, y=0)$	$r_{1/2}$	$-2/3$	$1/3$	$\exp(-\ln 2\,\eta^2)$
Plane wake	$U_\infty - \bar{u}(x, r=0)$	$y_{1/2}$	$-1/2$	$1/2$	$\exp(-\ln 2\,\eta^2)$
Plane mixing layer	$U_2 - U_1$	$y_{0.9} - y_{0.1}$	0	1	$1/2\,\operatorname{erf}(\eta/\sigma\sqrt{2})$

Table 1: Self-similar solution table.

The example of plane jet is the easiest to understand and derive so we are the most detailed in that case and more loosely on the others. The same principles and machinery apply to all cases.

3.5.3 Round jet

Characteristic scales:
The centerline velocity is

$$U_s(x) = \bar{u}(x, r=0) \tag{141}$$

and the characteristic length is the half width, $\delta_s = r_{1/2}(x)$, such that

$$U_d(x, r_{1/2}) = \bar{u}(x, r_{1/2}(x)) = \frac{1}{2}U_s(x). \tag{142}$$

Momentum integral constraint:
The boundary layer equation in cylindrical coordinates reads

$$\bar{u}\frac{\partial \bar{u}}{\partial x} + \bar{v}\frac{\partial \bar{u}}{\partial r} = -\frac{1}{r}\frac{\partial (r\overline{u'v'})}{\partial r}. \tag{143}$$

Multiply the continuity equation

$$\frac{\partial \bar{u}}{\partial x} + \frac{1}{r}\frac{\partial (r\bar{v})}{\partial r} = 0 \tag{144}$$

by $r\bar{u}$ and add it to (143) multiplied by r we obtain

$$\frac{\partial(r\bar{u}\bar{u})}{\partial x} + \frac{\partial(r\bar{u}\bar{v})}{\partial r} = -\frac{\partial(r\overline{u'v'})}{\partial r}. \tag{145}$$

Integrate (145) in r we obtain

$$\int_0^\infty \frac{\partial(r\bar{u}\bar{u})}{\partial r}\,\mathrm{d}r + r\bar{u}\bar{v}|_0^\infty = -r\overline{u'v'}|_0^\infty \tag{146}$$

and since $\overline{u'v'}$ and $\bar{u}$ are zero at infinity, we have

$$\frac{\mathrm{d}}{\mathrm{d}x}\left(\int_0^\infty r\bar{u}^2\,\mathrm{d}r\right) = 0 \tag{147}$$

which implies the momentum flux

$$\dot{M}(x) = \int_0^\infty \rho\bar{u}^2 2\pi r\,\mathrm{d}r = J_0 \tag{148}$$

is conserved (as a result of both mass and momentum conservation), where J_0 is the jet exit strength.
Self-similar assumptions:

$$\bar{u} = U_s(x)f(\eta),\ \overline{u'v'} = U_s^2(x)g(\eta) \tag{149}$$

where $\eta = r/\delta_s(x)$ with $\delta_s = r_{1/2}$. Substitute (149) into (148) we have

$$\dot{M}(x) = (2\pi\rho)(U_s^2\delta_s^2)\left(\int_0^\infty \eta f^2(\eta)\,\mathrm{d}\eta\right) \tag{150}$$

to be a constant and implying

$$\frac{\mathrm{d}}{\mathrm{d}x}(U_s^2\delta_s^2) = 0 \tag{151}$$

and hence

$$\frac{\delta_s}{U_s}\frac{\mathrm{d}U_s}{\mathrm{d}x} = -\frac{\mathrm{d}\delta_s}{\mathrm{d}x}. \tag{152}$$

Using the continuity equation we have

$$\bar{v} = -\frac{1}{r}\int_0^r \frac{\partial(r\bar{u})}{\partial x}\,\mathrm{d}y = U_s\frac{\mathrm{d}\delta_s}{\mathrm{d}x}\left(\eta f - \frac{1}{\eta}\int_0^\eta f\eta\,\mathrm{d}\eta\right) \tag{153}$$

We note that $\bar{v}$ switch sign from positive to negative when r is greater than a certain value (entrainment).

Next we establish the constant spread rate of the round jet (i.e. $\mathrm{d}\delta_s/\mathrm{d}x$ is a constant). Take $\bar{v}$ into the momentum equation we have

$$\frac{\mathrm{d}\delta_s}{\mathrm{d}x}\left[f^2\eta + ff'\eta + \left(\frac{f}{\eta} + f'\right)\int_0^\eta f\eta\,\mathrm{d}\eta\right] = g + g'\eta \tag{154}$$

and then $\mathrm{d}\delta_s/\mathrm{d}x$ has to be a constant. Combining with momentum integral restriction we have

$$\delta_s \propto x,\, U_s \propto x^{-1}. \tag{155}$$

3.5.4 Plane jet

Characteristic scales:
The centerline velocity is

$$U_s(x) = \bar{u}(x, y = 0) \tag{156}$$

and the characteristic length is the half width, $\delta_s = y_{1/2}(x)$, such that

$$U_d(x, y_{1/2}) = \bar{u}(x, y_{1/2}(x)) = \frac{1}{2}U_s(x). \tag{157}$$

Momentum integral constraint:
The boundary layer equation for the mean velocity simplifies to

$$\bar{u}\frac{\partial \bar{u}}{\partial x} + \bar{v}\frac{\partial \bar{u}}{\partial y} = -\frac{\partial \overline{u'v'}}{\partial y}. \tag{158}$$

Multiply the continuity equation

$$\frac{\partial \bar{u}}{\partial x} + \frac{\partial \bar{v}}{\partial y} = 0 \tag{159}$$

by $\bar{u}$ and add it to (158) we obtain

$$\frac{\partial \bar{u}\bar{u}}{\partial x} + \frac{\partial \bar{u}\bar{v}}{\partial y} = -\frac{\partial \overline{u'v'}}{\partial y}. \tag{160}$$

Integrate (160) in y we obtain

$$\int_{-\infty}^{\infty} \frac{\partial \bar{u}\bar{u}}{\partial x}\,\mathrm{d}y + \bar{u}\bar{v}|_{-\infty}^{\infty} = -\overline{u'v'}|_{-\infty}^{\infty} \tag{161}$$

and since $\overline{u'v'}$ and $\bar{u}$ are zero at infinity, we have

$$\frac{\mathrm{d}}{\mathrm{d}x}\left(\int_{-\infty}^{\infty} \bar{u}^2\,\mathrm{d}y\right) = 0 \tag{162}$$

which implies the momentum flux

$$\dot{M}(x) = \int_{-\infty}^{\infty} \rho\bar{u}^2\,\mathrm{d}y = J_0 \tag{163}$$

is conserved (as a result of both mass and momentum conservation), where J_0 is the jet exit strength.
Self-similar assumptions:

$$\bar{u} = U_s(x)f(\eta),\ \overline{u'v'} = U_s^2(x)g(\eta) \tag{164}$$

where $\eta = y/\delta_s(x)$ and we have

$$\frac{\partial \eta}{\partial x} = -\frac{\eta}{\delta_s}\frac{\mathrm{d}\delta_s}{\mathrm{d}x} \tag{165}$$

$$\frac{\partial \eta}{\partial y} = \frac{1}{\delta_s} \tag{166}$$

Substitute (164) into (163) we have

$$\dot{M}(x) = (U_s^2\delta_s)\left(\int_{-\infty}^{\infty} f^2(\eta)\,\mathrm{d}\eta\right) \tag{167}$$

is a constant. So it must be

$$\frac{\mathrm{d}}{\mathrm{d}x}(U_s^2\delta_s) = 0 \tag{168}$$

which gives the momentum flux constraint in terms of characteristic variables, and hence

$$\frac{\delta_s}{U_s}\frac{\mathrm{d}U_s}{\mathrm{d}x} = -\frac{1}{2}\frac{\mathrm{d}\delta_s}{\mathrm{d}x} \tag{169}$$

Using the continuity equation we have

$$\bar{v} = -\int_0^y \frac{\partial \bar{u}}{\partial x}\,\mathrm{d}y = U_s\frac{\mathrm{d}\delta_s}{\mathrm{d}x}\left(\eta f - \frac{1}{2}\int_0^\eta f\,\mathrm{d}\eta\right) \tag{170}$$

Next we establish the constant spread rate of the plane jet (i.e. $\mathrm{d}\delta_s/\mathrm{d}x$ is a constant). Take $\bar{v}$ into the momentum equation we have

$$\frac{1}{2}\frac{\mathrm{d}\delta_s}{\mathrm{d}x}(f^2 + f'\int_0^\eta f\,\mathrm{d}\eta) = g' \tag{171}$$

and then

$$\frac{\mathrm{d}\delta_s}{\mathrm{d}x} = \frac{2g'}{f^2 + f'\int_0^\eta f\,\mathrm{d}\eta} = C \tag{172}$$

with the LHS only depend on x and RHS only depend on η. Then both sides have to be constant. Combining (172) and (168) we have

$$\delta_s \propto x,\, U_s \propto x^{-1/2}. \tag{173}$$

3.5.5 Round wake

Characteristic scales:
The centerline velocity deficit is

$$U_0(x) = U_\infty - \bar{u}(x, r = 0) = U_d(x, 0) \tag{174}$$

and the characteristic length is the half width, $\delta_s = r_{1/2}(x)$, such that

$$U_d(x, r_{1/2}) = U_\infty - \bar{u}(x, r_{1/2}(x)) = \frac{1}{2}U_0(x). \tag{175}$$

Momentum integral constraint:
Here we start from the simplified (see plane wake) momentum equation

$$U_\infty\frac{\partial \bar{u}}{\partial x} = -\frac{1}{r}\frac{\partial(r\overline{u'v'})}{\partial r} \tag{176}$$

and the momentum deficit flux conservation

$$\dot{M}(x) = \int_0^\infty \rho U_\infty(U_\infty - \bar{u})2\pi r\,\mathrm{d}r. \tag{177}$$

Note that we have already replaced the $\bar{u}$ with U_∞ assuming (or by order of magnitude analysis) the convection velocity is U_∞.
Self-similar assumptions:

$$U_\infty - \bar{u} = U_s(x)f(\eta),\ \overline{u'v'} = U_s^2(x)g(\eta) \tag{178}$$

We have

$$\dot{M}(x) = (U_s\delta_s^2)(2\pi\rho U_\infty)\int_0^\eta f\,\mathrm{d}\eta \tag{179}$$

is a constant and hence

$$\frac{\mathrm{d}}{\mathrm{d}x}(U_s\delta_s^2) = 0. \tag{180}$$

Consider the momentum equation, the other constraint reads

$$-\frac{U_\infty}{U_s}\frac{\mathrm{d}\delta_s}{\mathrm{d}x}(2f+f'\eta)\eta=(g'\eta+g) \tag{181}$$

We define the spread rate as

$$S=\frac{U_\infty}{U_s}\frac{\mathrm{d}\delta_s}{\mathrm{d}x}, \tag{182}$$

it has to be a constant. Then

$$-S(2f\eta+f'\eta^2)=(g\eta)' \tag{183}$$

and including boundary conditions after integration we get

$$g=-S\eta f \tag{184}$$

same as in plane wakes. Combining (180) and (182) we have

$$\delta_s\propto x^{1/3},\, U_s\propto x^{-2/3}. \tag{185}$$

3.5.6 Plane wake

Characteristic scales:
The centerline velocity deficit is

$$U_s(x)=U_\infty-\bar{u}(x,y=0)=U_d(x,0) \tag{186}$$

and the characteristic length is the half width, $\delta_s=y_{1/2}(x)$, such that

$$U_d(x,y_{1/2})=U_\infty-\bar{u}(x,y_{1/2}(x))=\frac{1}{2}U_s(x). \tag{187}$$

Momentum integral constraint:
The boundary layer equation:

$$\bar{u}\frac{\partial(\bar{u}-U_\infty)}{\partial x}+\bar{v}\frac{\partial(\bar{u}-U_\infty)}{\partial y}=\bar{u}\frac{\partial\bar{u}}{\partial x}+\bar{v}\frac{\partial\bar{u}}{\partial y}=-\frac{\partial\overline{u'v'}}{\partial y}. \tag{188}$$

Multiply the continuity equation

$$\frac{\partial\bar{u}}{\partial x}+\frac{\partial\bar{v}}{\partial y}=0 \tag{189}$$

by $\bar{u}-U_\infty$ and add it to (188) we obtain

$$\frac{\partial\bar{u}(\bar{u}-U_\infty)}{\partial x}+\frac{\partial\bar{v}(\bar{u}-U_\infty)}{\partial y}=-\frac{\partial\overline{u'v'}}{\partial y}. \tag{190}$$

Integrate (160) in y we obtain

$$\int_{-\infty}^{\infty}\frac{\partial\bar{u}(\bar{u}-U_\infty)}{\partial x}\,\mathrm{d}y+\bar{v}(\bar{u}-U_\infty)|_{-\infty}^{\infty}=-\overline{u'v'}|_{-\infty}^{\infty} \tag{191}$$

and since $\overline{u'v'}$ and $\bar{u}-U_\infty$ are zero at infinity, we have

$$\frac{\mathrm{d}}{\mathrm{d}x}\left(\int_{-\infty}^{\infty}\bar{u}(\bar{u}-U_\infty)\,\mathrm{d}y\right)=0 \tag{192}$$

which implies the momentum deficit flux

$$\dot{M}(x)=\int_{-\infty}^{\infty}\rho\bar{u}(U_\infty-\bar{u})\,\mathrm{d}y \tag{193}$$

is conserved (we note that we haven't assumed far wake yet).
Self-similar assumptions:

$$U_\infty - \bar{u} = U_s(x)f(\eta),\ \overline{u'v'} = U_s^2(x)g(\eta) \tag{194}$$

Substitute (194) into (193), and assume the far wake is reached ($U_s/U_\infty \ll 1$) we have

$$\dot{M}(x) = \int_{-\infty}^{\infty} \rho(U_\infty - U_s f)U_s f \delta_s \,\mathrm{d}\eta \tag{195}$$

$$= U_\infty^2 \int_{-\infty}^{\infty} \rho(1 - \frac{U_s f}{U_\infty})\frac{U_s}{U_\infty} f \delta_s \,\mathrm{d}\eta \tag{196}$$

$$= \rho U_\infty U_s \delta_s \int_{-\infty}^{\infty} f \,\mathrm{d}\eta \tag{197}$$

is a constant. Hence

$$\frac{\mathrm{d}}{\mathrm{d}x}(U_s\delta_s) = 0. \tag{198}$$

Using the continuity equation we have

$$\bar{v} = -\int_0^y \frac{\partial \bar{u}}{\partial x}\,\mathrm{d}y = -U_s\frac{\mathrm{d}\delta_s}{\mathrm{d}x}f\eta. \tag{199}$$

Note the negative speed corresponding to wake entrainment (of high momentum into low momentum region).

Now we consider another constraint. Since in the far wake, the velocity deficit $U_s/U_\infty \ll 1$, we have the simplification of the momentum equation as

$$\frac{\partial \bar{u}(\bar{u}-U_\infty)}{\partial x} + \frac{\partial \bar{v}(\bar{u}-U_\infty)}{\partial y} = U_\infty\frac{\partial \bar{u}}{\partial x} = -\frac{\partial \overline{u'v'}}{\partial y} \tag{200}$$

where

$$\bar{u}(\bar{u}-U_\infty) = (U_\infty - U_s f)(-U_s f) = U_\infty^2(1-\frac{U_s f}{U_\infty})(-\frac{U_s}{U_\infty}f) = -U_s U_\infty f = U_\infty(\bar{u}-U_\infty). \tag{201}$$

And the scale for $\partial\bar{u}(\bar{u}-U_\infty)/\partial x$ is

$$\frac{U_\infty U_s}{L_x} \tag{202}$$

while the scale for $\partial\bar{v}(\bar{u}-U_\infty)/\partial y$ (from (199)) is

$$\frac{U_s}{\delta_s}\left(U_s\frac{\delta_s}{L_x}\right). \tag{203}$$

Define the spread rate as

$$S = \frac{U_\infty}{U_s}\frac{\mathrm{d}\delta_s}{\mathrm{d}x}. \tag{204}$$

Take $\bar{v}$ into the simplified momentum equation we have

$$(f + f'\eta)\frac{U_\infty}{U_s}\frac{\mathrm{d}\delta_s}{\mathrm{d}x} = -g' \tag{205}$$

with S depends only on x and the rest on η hence S has to be a constant. Then (205) can be rewritten as

$$g' + S(f + f'\eta) = 0 \tag{206}$$

which is to say

$$(g + S\eta f)' = 0. \tag{207}$$

Integrate from $\eta = 0$ to η and note that $g(0) = 0$, we have

$$g = -S\eta f. \tag{208}$$

Combining two conditions (198) and (204) we have

$$\delta_s \propto x^{1/2},\, U_s \propto x^{-1/2}. \tag{209}$$

3.5.7 Plane mixing layer

Characteristic scales:
The two velocities are $U_2 > U_1$ with U_2 on the top. The mean convection velocity is

$$U_c = \frac{1}{2}(U_1 + U_2) \tag{210}$$

and the characteristic velocity scale is

$$U_s = U_2 - U_1. \tag{211}$$

The characteristic length is the mixing layer width,

$$\delta_s(x) = y_{0.9} - y_{0.1} \tag{212}$$

with cross-stream location $y_\alpha(x)$ such that

$$\bar{u}(x, y_\alpha(x)) = U_1 + \alpha U_s. \tag{213}$$

a reference position is

$$\hat{y} = \frac{1}{2}(y_{0.1} + y_{0.9}) \tag{214}$$

such that the self-similar variable is defined as

$$\eta = \frac{y - \hat{y}}{\delta_s(x)} \tag{215}$$

3.6 Wall flows

3.6.1 von Kármán momentum integral

3.6.2 Blasius similarity solution

The references are Schlichting & Gersten (2016); Kundu *et al.* (2015) with the definition of $\delta(x)$ different by a factor of $\sqrt{2}$. Here we will follow the definition in Schlichting & Gersten (2016).

The boundary layer equations are

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0 \tag{216}$$

$$u\frac{\partial u}{\partial x} + v\frac{\partial u}{\partial y} = \nu\frac{\partial^2 u}{\partial x^2} \tag{217}$$

The idea of self-similar solutions is that the velocity profile $u(y)$ will be the same under some proper transformation/normalization of u and y. The scale for u is apparently U_∞, while the scale for y is δ. From the viscous scaling $v \sim \nu/\delta$ and the scaling of the continuity equation $v/\delta \sim U_\infty/x$ we have

$$\delta^2 \sim \frac{\nu x}{U_\infty} \tag{218}$$

and for the sake of simplification of the final result (ODE) we define

$$\delta(x) = \sqrt{\frac{2x\nu}{U_\infty}} \tag{219}$$

such that the similarity transformation is

$$\eta = \frac{y}{\delta(x)} \tag{220}$$

such that

$$\frac{u}{U_\infty} = f(\eta) \tag{221}$$

where $f(\eta)$ is the similarity function and η is the similarity coordinate.

We note that the streamfunction ψ depends on ν, U_∞, x, y and dimensionally

$$\psi(x,y) = U_\infty \delta(s) f(\eta) = \sqrt{2\nu U_\infty x} f(\eta) \tag{222}$$

and hence

$$u = U_\infty f' \tag{223}$$

$$v = \sqrt{\frac{U_\infty \nu}{2x}} (\eta f' - f) \tag{224}$$

The derivatives are

$$\frac{\partial u}{\partial x} = -\frac{U_\infty}{2x} f'' \eta \tag{225}$$

$$\frac{\partial u}{\partial y} = U_\infty f'' \sqrt{\frac{U_\infty}{2\nu x}} \tag{226}$$

$$\frac{\partial^2 u}{\partial y^2} = \frac{U_\infty^2}{2\nu x} f''' \tag{227}$$

and then

$$u\frac{\partial u}{\partial x} = -\frac{U_\infty^2}{2x} f' f'' \eta \tag{228}$$

$$v\frac{\partial u}{\partial y} = \frac{U_\infty^2}{2x} f'' (\eta f' - f) \tag{229}$$

$$\nu\frac{\partial^2 u}{\partial y^2} = \frac{U_\infty^2}{2x} f''' \tag{230}$$

and finally we have the ODE

$$f f'' + f''' = 0 \tag{231}$$

with the boundary conditions being

$$f(0) = 0,\ f'(0) = 0,\ f'(\infty) = 1, \tag{232}$$

corresponding to

$$v(y=0) = 0,\ u(y=0) = 0,\ u(y=\infty) = U_\infty. \tag{233}$$

It is common to use a Runge-Kutta shooting method to solve (232).

3.6.3 Turbulent channel flow

channel basic equation; FIK;

4 Navier-Stokes in curvilinear coordinates

4.1 Cylindrical coordinate

vorticity in cylindrical (shear vorticity and curvature vorticity); all necessary operators;

4.2 Spherical coordinate

5 Geophysical fluid dynamics Equations

5.1 Governing equations

It is reasonable to assume directions of both system rotation and gravity are in $\hat{\boldsymbol{z}}$.

$$\frac{\partial u_i}{\partial x_i} = 0, \tag{234}$$

$$\frac{\partial u_i}{\partial t} + \frac{\partial u_i u_j}{\partial x_j} - f_c \epsilon_{ij3}(u_j - U_j) = -\frac{1}{\rho_0}\frac{\partial p^*}{\partial x_i} + \frac{\partial \tau_{ij}}{\partial x_j} - \frac{\rho^* g}{\rho_0}\delta_{i3}, \tag{235}$$

$$\frac{\partial \rho}{\partial t} + \frac{\partial \rho u_i}{\partial x_i} = \frac{\partial J_{\rho,i}}{\partial x_i}, \tag{236}$$

$$\tau_{ij} = \nu(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i}),\ J_{\rho,i} = \kappa\frac{\partial \rho}{\partial x_i}. \tag{237}$$

In vector form,

$$\nabla \cdot \boldsymbol{u} = 0 \tag{238}$$

$$\frac{\partial \boldsymbol{u}}{\partial t} + \nabla \cdot (\boldsymbol{u}\boldsymbol{u}) + f_c \hat{\boldsymbol{e}}_z \times (\boldsymbol{u} - \boldsymbol{U}) = -\frac{1}{\rho_0}\nabla p^* + \nabla \cdot \boldsymbol{\tau} - \frac{\rho^* g}{\rho_0}\hat{\boldsymbol{e}}_z \tag{239}$$

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \boldsymbol{u}) = \nabla \cdot \boldsymbol{J}_\rho \tag{240}$$

where the stress and the scalar flux are

$$\boldsymbol{\tau} = \nu(\nabla \boldsymbol{u} + \boldsymbol{u}\nabla),\ \boldsymbol{J}_\rho = \kappa \nabla \rho. \tag{241}$$

The total density ρ is decomposed into the reference density ρ_0, the background density $\rho_b(z)$, and the density perturbation ρ^* due to fluid motion,

$$\rho(x, y, z, t) = \rho_0 + \rho_b(z) + \rho^*(x, y, z, t). \tag{242}$$

The total pressure is written as

$$p(x, y, z, t) = p_0 + p_g(x, y) + p_a(z) + p^*(x, y, z, t), \tag{243}$$

where the reference pressure p_0 is a constant, the hydrostatic (ambient) pressure p_a has a vertical gradient that balances the ambient density ($\rho_a = \rho_0 + \rho_b(z)$), and the geostrophic pressure p_g has a transverse gradient that balances the Coriolis force due to the geostrophic wind $\boldsymbol{U}$. Only the dynamic pressure p^* appears in the momentum equation (235).

5.2 Hydrostatic and geostrophic balances

In balanced flow, there is a background pressure gradient that balances the Coriolis forces due to horizontal motions:

$$0 = -\frac{1}{\rho_0}\frac{\partial p_g}{\partial x} + f_c V \tag{244}$$

$$0 = -\frac{1}{\rho_0}\frac{\partial p_g}{\partial y} - f_c U \tag{245}$$

$$\tag{246}$$

and

$$(U, V) = -\frac{1}{\rho_0 f_c}(\frac{\partial p_g}{\partial y}, -\frac{\partial p_g}{\partial x}). \tag{247}$$

The vertical balance is between the vertical pressure gradient and the background unperturbed density

$$0 = -\frac{1}{\rho_0}\frac{\partial p_a}{\partial z} - \frac{\rho_a g}{\rho_0}. \tag{248}$$

5.2.1 Thermal wind relations

5.3 Turbulence equations for an active scalar

5.3.1 Mean flow equations

$$\frac{\partial \bar{u}_i}{\partial x_i} = 0 \tag{249}$$

$$\frac{\partial \bar{u}_i}{\partial t} + \bar{u}_j \frac{\partial \bar{u}_i}{\partial x_j} - f_c \epsilon_{ij3}(\bar{u}_j - U_j) = -\frac{1}{\rho_0}\frac{\partial \overline{p^*}}{\partial x_i} + \frac{\partial}{\partial x_j}(\nu \frac{\partial \bar{u}_i}{\partial x_j} - \overline{u_i' u_j'}) - \frac{\overline{\rho^*} g}{\rho_0}\delta_{i3} \tag{250}$$

$$\frac{\partial \bar{\rho}}{\partial t} + \bar{u}_j \frac{\partial \bar{\rho}}{\partial x_j} = \frac{\partial}{\partial x_i}\left(\kappa \frac{\partial \bar{\rho}}{\partial x_j} - \overline{\rho' u_j'}\right), \tag{251}$$

We note that

$$\rho' = \rho - \bar{\rho} = \rho^* - \overline{\rho^*} = \rho^{*\prime}. \tag{252}$$

5.3.2 Fluctuation equations

$$\frac{\partial u_i'}{\partial x_i} = 0 \tag{253}$$

$$\frac{\partial u_i'}{\partial t} + \bar{u}_j \frac{\partial u_i'}{\partial x_j} - f_c \epsilon_{ij3} u_j' = -\frac{1}{\rho}\frac{\partial p^{*\prime}}{\partial x_i} + \frac{\partial}{\partial x_j}(\nu \frac{\partial \bar{u}_i}{\partial x_j} + \overline{u_i' u_j'} - u_i' u_j') - u_j' \frac{\partial \bar{u}_i}{\partial x_j} - \frac{\rho^{*\prime} g}{\rho_0}\delta_{i3} \tag{254}$$

$$\frac{\partial \rho^{*\prime}}{\partial t} + \bar{u}_j \frac{\partial \rho^{*\prime}}{\partial x_j} = \frac{\partial}{\partial x_i}\left(\kappa \frac{\partial \rho^{*\prime}}{\partial x_j} + \overline{\rho^{*\prime} u_j'} - \rho^{*\prime} u_j'\right) - \rho^{*\prime}\frac{\partial \overline{p^*}}{\partial x_i} \tag{255}$$

We will see later the Coriolis term won't appear in the transport equations of MKE, TKE, and Reynolds stresses. Coriolis just bends the direction of the velocity.

5.3.3 MKE, MPE, TKE, TPE, and buoyancy flux equations

Define the mean and turbulent kinetic and potential energy as

$$K = \frac{1}{2}\bar{u}_i \bar{u}_i \tag{256}$$

$$K_\rho = \frac{1}{2}\bar{b}^2 \tag{257}$$

and

$$k = \frac{1}{2}\overline{u_i' u_i'} \tag{258}$$

$$k_\rho = \frac{1}{2}\overline{b' b'} \tag{259}$$

where the instantaneous, mean, and fluctuation buoyancy forces are

$$b = -\frac{\rho^* g}{\rho_0},\ \bar{b} = -\frac{\overline{\rho^*} g}{\rho_0},\ b' = -\frac{\rho^{*\prime} g}{\rho_0}, \tag{260}$$

such that k and k_ρ have the same dimension as the kinetic energy.

The **MKE equations** is (repeating (49)) :

$$\frac{\partial K}{\partial t} + \bar{u}_j \frac{\partial K}{\partial x_j} = \frac{\partial}{\partial x_j}\left(-\frac{1}{\rho}\bar{p}\,\bar{u}_j + \nu \frac{\partial K}{\partial x_j} - \bar{u}_i\, \overline{u_i' u_j'}\right) + \overline{u_i' u_j'}\frac{\partial \bar{u}_i}{\partial x_j} - \nu \frac{\partial \bar{u}_i}{\partial x_j}\frac{\partial \bar{u}_i}{\partial x_j} \tag{261}$$

The **MPE equations** is:

$$\frac{\partial K_\rho}{\partial t}+\bar{u}_j\frac{\partial K_\rho}{\partial x_j}=\frac{\partial}{\partial x_j}(\kappa\frac{\partial K_\rho}{\partial x_j}-\bar{b}\,\overline{b'u_j'})+\overline{b'u_j'}\frac{\partial \bar{b}}{\partial x_j}-\kappa\frac{\partial \bar{b}}{\partial x_j}\frac{\partial \bar{b}}{\partial x_j} \tag{262}$$

We note that the buoyancy flux $\overline{b'u_j'}\partial\bar{b}/\partial x_j$ is a sink in the MPE equation and is a source in the TPE equation.

The **TKE equations** is:

$$\frac{\partial k}{\partial t}+\bar{u}_j\frac{\partial k}{\partial x_j}=\frac{\partial}{\partial x_k}(\underbrace{\nu\frac{\partial k}{\partial x_k}}_{\substack{\text{molecular}\\\text{diffusion}}}\underbrace{+\frac{1}{2}\overline{u_i'u_i'u_k'}}_{\substack{\text{turbulent}\\\text{diffusion}}}\underbrace{-\frac{1}{\rho_0}\overline{p'u_k'}}_{\substack{\text{pressure}\\\text{distortion}}})\underbrace{-\overline{u_i'u_j'}\frac{\partial \bar{u}_i}{\partial x_j}}_{\text{production } P}\underbrace{-\nu\overline{\frac{\partial u_i'}{\partial x_k}\frac{\partial u_i'}{\partial x_k}}}_{\text{dissipation } \varepsilon}\underbrace{-\frac{g}{\rho_0}\overline{w'\rho^{*\prime}}}_{\substack{\text{buoyancy}\\\text{flux } B}} \tag{263}$$

$$=\nabla\cdot\boldsymbol{T}+P-\varepsilon+B \tag{264}$$

where the turbulent buoyancy flux

$$B=-\frac{g}{\rho_0}\overline{\rho^{*\prime}w'}=\overline{b'w'} \tag{265}$$

consumes TKE and lead to the production of TPE.

The **TPE equation** is:

$$\frac{\partial k_\rho}{\partial t}+\bar{u}_j\frac{\partial k_\rho}{\partial x_j}=\frac{\partial}{\partial x_j}(\kappa\frac{\partial k_\rho}{\partial x_j}-\frac{1}{2}\overline{b'b'u_j'})-\overline{b'u_j'}\frac{\partial \bar{b}}{\partial x_j}-\kappa\overline{\frac{\partial b'}{\partial x_j}\frac{\partial b'}{\partial x_j}} \tag{266}$$

We can see that the turbulent buoyancy flux B (negative, think $-\overline{u_i'u_j'}$) works with the density distortion $\partial\bar{b}/\partial z$ to remove energy from TKE and MPE to produce TPE.

The **buoyancy flux equation** is:

$$\frac{\partial\overline{b'u_i'}}{\partial t}+\bar{u}_j\frac{\partial\overline{b'u_i'}}{\partial x_j}=d_{b,i}+P_{b,i}+\Phi_{b,i}-\varepsilon_{b,i} \tag{267}$$

where

$$d_{b,i}=\frac{\partial}{\partial x_j}(\kappa\overline{u_i'\frac{\partial b'}{\partial x_j}}+\nu\overline{b'\frac{\partial u_i'}{\partial x_j}}-\frac{1}{\rho_0}\overline{p'b'}\delta_{ij}-\overline{b'u_i'u_j'}) \tag{268}$$

$$P_{b,i}=-\overline{b'u_j'}\frac{\partial \bar{u}_i}{\partial x_j}-\overline{u_i'u_j'}\frac{\partial \bar{b}}{\partial x_j} \tag{269}$$

$$\Phi_{b,i}=\frac{1}{\rho_0}\overline{p'\frac{\partial b'}{\partial x_i}} \tag{270}$$

$$\varepsilon_{b,i}=(\nu+\kappa)\overline{\frac{\partial u_i'}{\partial x_j}\frac{\partial b'}{\partial x_j}} \tag{271}$$

5.4 Inertial and buoyancy oscillations

5.4.1 Derivation of Coriolis force

5.4.2 Boussinesq approximation

5.5 Surface and bottom Ekman layer solutions

5.6 others

coriolis frequency; shallow water / wave equations; igw equations;

6 Stability theory

Drazin (2002); Schmid *et al.* (2002)

6.1 Linearized Navier-Stokes

6.2 Orr-Sommerfield

6.3 Adjoint of Navier-Stokes and non-modal stability

7 Computational fluid dynamics

7.1 Conservative forms

$$\frac{\partial U}{\partial t} + \frac{\partial F(U)}{\partial x} + \frac{\partial G(U)}{\partial y} = 0. \tag{272}$$

7.1.1 2D Euler equation

The 2D Euler equations are

$$\partial \tag{273}$$

or in conservative form:

$$\partial \tag{274}$$

With the conserved vector variable

$$U = \begin{bmatrix} \rho \\ \rho u \\ \rho v \\ E \end{bmatrix} \tag{275}$$

it can be written as

7.2 Vorticity-streamfunction

7.2.1 Omega y and Laplacian v

A Vectors, tensors, and their calculus

Aris (1989) is a good reference.

A.1 Levi-Civita symbol

A.1.1 Determinant representation

The matrix determinants can be expressed in terms of the Levi-Civita symbol. Assume A is a matrix

$$\det(A) = \boldsymbol{a}_1 \cdot (\boldsymbol{a}_2 \times \boldsymbol{a}_3) = \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = \epsilon_{ijk} a_{1i} a_{2j} a_{3k} \tag{276}$$

where

$$\boldsymbol{a}_1 = (a_{11}, a_{12}, a_{13})^\top,\ \boldsymbol{a}_2 = (a_{21}, a_{22}, a_{23})^\top,\ \boldsymbol{a}_3 = (a_{31}, a_{32}, a_{33})^\top \tag{277}$$

Therefore the Levi-Civita symbol can be expressed as

$$\epsilon_{ijk} = \det(\hat{\boldsymbol{e}}_i, \hat{\boldsymbol{e}}_j, \hat{\boldsymbol{e}}_k) = \hat{\boldsymbol{e}}_i \cdot (\hat{\boldsymbol{e}}_j \times \hat{\boldsymbol{e}}_k) \tag{278}$$

Similarly, the outer product of vectors $\boldsymbol{a}$ and $\boldsymbol{b}$ can be written as

$$\boldsymbol{a} \times \boldsymbol{b} = \begin{vmatrix} \hat{\boldsymbol{e}}_1 & \hat{\boldsymbol{e}}_2 & \hat{\boldsymbol{e}}_3 \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = \epsilon_{ijk} a_j b_k \hat{\boldsymbol{e}}_i \tag{279}$$

Example: $\boldsymbol{\omega}$.

A.1.2 Epsilon identity

$$\begin{aligned} \epsilon_{ijk}\epsilon_{lmn} &= \begin{vmatrix} \delta_{il} & \delta_{im} & \delta_{in} \\ \delta_{jl} & \delta_{jm} & \delta_{jn} \\ \delta_{kl} & \delta_{km} & \delta_{kn} \end{vmatrix} && (280) \\ &= \delta_{il}(\delta_{jm}\delta_{kn} - \delta_{jn}\delta_{km}) + \delta_{jl}(\delta_{in}\delta_{km} - \delta_{im}\delta_{kn}) + \delta_{kl}(\delta_{im}\delta_{jn} - \delta_{in}\delta_{jm}) && (281) \\ &= \delta_{il}\delta_{jm}\delta_{kn} + \delta_{im}\delta_{jn}\delta_{kl} + \delta_{in}\delta_{jl}\delta_{km} - \delta_{il}\delta_{jn}\delta_{km} - \delta_{in}\delta_{jm}\delta_{kl} - \delta_{im}\delta_{jl}\delta_{kn} && (282) \end{aligned}$$

A.1.3 Contracted epsilon identity

Let $i = l$ and notice $\delta_{ii} = 3$

$$\epsilon_{ijk}\epsilon_{imn} = \delta_{jm}\delta_{kn} - \delta_{jn}\delta_{km} \tag{283}$$

Futhur let $k = m$

$$\epsilon_{ijk}\epsilon_{ijn} = 2\delta_{kn} \tag{284}$$

Futhermore

$$\epsilon_{ijk}\epsilon_{ijk} = 6 \tag{285}$$

A.1.4 Pseudo-vector and associated antisymmetric rotation tensor

The velocity gradient tensor $\nabla \boldsymbol{u}$ is

$$\nabla \boldsymbol{u} = \begin{bmatrix} \frac{\partial u}{\partial x} & \frac{\partial v}{\partial x} & \frac{\partial w}{\partial x} \\ \frac{\partial u}{\partial y} & \frac{\partial v}{\partial y} & \frac{\partial w}{\partial y} \\ \frac{\partial u}{\partial w} & \frac{\partial v}{\partial w} & \frac{\partial w}{\partial w} \end{bmatrix} \tag{286}$$

and in entity notation

$$(\nabla \boldsymbol{u})_{ij} = \frac{\partial u_j}{\partial x_i}. \tag{287}$$

We note the transpose as compared to the Jacobian

$$J_{ij} = \frac{\partial u_i}{\partial x_j}. \tag{288}$$

Vorticity

$$\boldsymbol{\omega} = \nabla \times \boldsymbol{u} \tag{289}$$

$$= \begin{vmatrix} \hat{\boldsymbol{e}}_x & \hat{\boldsymbol{e}}_y & \hat{\boldsymbol{e}}_z \\ \partial_x & \partial_y & \partial_z \\ u & v & w \end{vmatrix} \tag{290}$$

$$= \begin{bmatrix} \frac{\partial w}{\partial y} - \frac{\partial v}{\partial z} \\ \frac{\partial u}{\partial z} - \frac{\partial w}{\partial x} \\ \frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \end{bmatrix} \tag{291}$$

is a pseudo-vector ($\omega_i = \epsilon_{ijk}\partial_j u_k$) whose sign depends on the coordinate system (the order of i, j, k; left-hand or right-hand; cyclic or anticyclic), and is related to the antisymmetric part of velocity gradient tensor $\nabla \boldsymbol{u}$ (the rotation rate tensor $\boldsymbol{\Omega}$):

$$\Omega_{ij} = \frac{1}{2}\left(\frac{\partial u_j}{\partial x_i} - \frac{\partial u_i}{\partial x_j}\right). \tag{292}$$

or

$$\boldsymbol{\Omega} = \frac{1}{2}(\nabla \boldsymbol{u} - \boldsymbol{u}\nabla) \tag{293}$$

$$= \begin{bmatrix} 0 & \frac{1}{2}\left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y}\right) & \frac{1}{2}\left(\frac{\partial w}{\partial x} - \frac{\partial u}{\partial z}\right) \\ -\frac{1}{2}\left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y}\right) & 0 & \frac{1}{2}\left(\frac{\partial w}{\partial y} - \frac{\partial v}{\partial z}\right) \\ -\frac{1}{2}\left(\frac{\partial w}{\partial x} - \frac{\partial u}{\partial z}\right) & -\frac{1}{2}\left(\frac{\partial w}{\partial y} - \frac{\partial v}{\partial z}\right) & 0 \end{bmatrix} \tag{294}$$

Each antisymmetric tensor $\boldsymbol{\Omega}$ can be represented by a pseudo-vector $\boldsymbol{\omega}^*$ (since it just has three independent elements), such that

$$\Omega_{ij} = \epsilon_{ijk}\omega_k^* \tag{295}$$

$$\omega_k^* = \frac{1}{2}\epsilon_{ijk}\Omega_{ij} \tag{296}$$

and the inner product of the tensor $\boldsymbol{\Omega}$ with and arbitrary vector $\boldsymbol{a}$ can be written as

$$\boldsymbol{\Omega} \cdot \boldsymbol{a} = \boldsymbol{a} \times \boldsymbol{\omega}^*. \tag{297}$$

It is easy to verify (295) by definition and (296) using (284).

Element-wise, the rotation tensor can be represented as

$$\Omega_{ij} = \begin{bmatrix} 0 & \omega_z^* & -\omega_y^* \\ -\omega_z^* & 0 & \omega_x^* \\ \omega_y^* & -\omega_x^* & 0 \end{bmatrix} \tag{298}$$

with

$$\boldsymbol{\omega}^* = \begin{bmatrix} \omega_x^* \\ \omega_y^* \\ \omega_z^* \end{bmatrix} = \begin{bmatrix} \frac{1}{2}\left(\frac{\partial w}{\partial y} - \frac{\partial v}{\partial z}\right) \\ \frac{1}{2}\left(\frac{\partial u}{\partial z} - \frac{\partial w}{\partial x}\right) \\ \frac{1}{2}\left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y}\right) \end{bmatrix} = \frac{1}{2}\boldsymbol{\omega}. \tag{299}$$

Hence we show that $\boldsymbol{\omega} = 2\boldsymbol{\omega}^*$, i.e., vorticity is twice of the angular velocity of the local solid-body rotation motion.

In the context of solid-body rotation (with no translation, $\boldsymbol{u}_T = 0$), the definition of (298) becomes

$$\Omega_{ij} = \begin{bmatrix} 0 & -\omega_z^* & \omega_y^* \\ \omega_z^* & 0 & -\omega_x^* \\ -\omega_y^* & \omega_x^* & 0 \end{bmatrix} \tag{300}$$

such that

$$\boldsymbol{u} = \frac{\mathrm{d}\boldsymbol{x}}{\mathrm{d}t} = \boldsymbol{\Omega} \cdot \boldsymbol{x} = \boldsymbol{\omega}^* \times \boldsymbol{x} \tag{301}$$

where $\boldsymbol{\omega}^*$ is the angular velocity.

A.2 Vector identities

Assume λ is a scalar and $\boldsymbol{a}$,$\boldsymbol{b}$,$\boldsymbol{c}$,$\boldsymbol{d}$ are vectors in $\mathbb{R}^3$. The identities below might be useful in fluids, some of which have geometric implecations.

$$\nabla \cdot (\nabla \times \boldsymbol{b}) = 0 \tag{302}$$
$$\nabla \times (\nabla \boldsymbol{b}) = 0 \tag{303}$$
$$\nabla \cdot (\lambda \boldsymbol{b}) = \nabla \lambda \cdot \boldsymbol{b} + \lambda(\nabla \cdot \boldsymbol{b}) \tag{304}$$
$$\nabla \times (\lambda \boldsymbol{b}) = \lambda(\nabla \times \boldsymbol{b}) - \boldsymbol{b} \times \nabla \lambda \tag{305}$$
$$\boldsymbol{a} \cdot (\boldsymbol{b} \times \boldsymbol{c}) = \boldsymbol{b} \cdot (\boldsymbol{c} \times \boldsymbol{a}) = \boldsymbol{c} \cdot (\boldsymbol{a} \times \boldsymbol{b}) \tag{306}$$
$$\nabla \cdot (\boldsymbol{a} \times \boldsymbol{b}) = (\nabla \times \boldsymbol{a}) \cdot \boldsymbol{b} - (\nabla \times \boldsymbol{b}) \cdot \boldsymbol{a} \tag{307}$$
$$(\boldsymbol{a} \times \boldsymbol{b}) \cdot (\boldsymbol{c} \times \boldsymbol{d}) = (\boldsymbol{a} \cdot \boldsymbol{c})(\boldsymbol{b} \cdot \boldsymbol{d}) - (\boldsymbol{a} \cdot \boldsymbol{d})(\boldsymbol{b} \cdot \boldsymbol{c}) \tag{308}$$
$$\boldsymbol{a} \times (\boldsymbol{b} \times \boldsymbol{c}) = \boldsymbol{b}(\boldsymbol{a} \cdot \boldsymbol{c}) - \boldsymbol{c}(\boldsymbol{a} \cdot \boldsymbol{b}) \tag{309}$$
$$\boldsymbol{b} \times (\nabla \times \boldsymbol{b}) = \nabla(\frac{1}{2}\boldsymbol{b} \cdot \boldsymbol{b}) - \boldsymbol{b} \cdot \nabla \boldsymbol{b} \tag{310}$$
$$\nabla \times (\boldsymbol{a} \times \boldsymbol{b}) = (\boldsymbol{b} \cdot \nabla)\boldsymbol{a} - (\boldsymbol{a} \cdot \nabla)\boldsymbol{b} + \boldsymbol{a}(\nabla \cdot \boldsymbol{b}) - \boldsymbol{b}(\nabla \cdot \boldsymbol{a}) \tag{311}$$
$$\nabla \times (\nabla \times \boldsymbol{a}) = \nabla(\nabla \cdot \boldsymbol{a}) - \nabla^2 \boldsymbol{a} \tag{312}$$

Their proofs are left as exercises.

Comments:

(1) Eq. (302): A curl field is solenoidal (divergence-free).

(2) Eq. (303): A gradient field is irrotational (curl-free).

(3) Eq. (311): $\boldsymbol{a} \times \boldsymbol{b}$ is perpendicular to $\boldsymbol{a}$ and $\boldsymbol{b}$, so its curl is in the space spaned by $\boldsymbol{a}$ and $\boldsymbol{b}$.

(4) Eq. (309): $\boldsymbol{a} \times (\cdot)$ is perpendicular to $\boldsymbol{a}$ and $(\cdot) \times (\boldsymbol{b} \times \boldsymbol{c})$ is in the space spaned by $\boldsymbol{b}$ and $\boldsymbol{c}$. This two facts in combinition gives the bases of $\boldsymbol{a} \times (\boldsymbol{b} \times \boldsymbol{c})$.

(5) Eq. (306): This is the volume spaned by $(\boldsymbol{a}, \boldsymbol{b}, \boldsymbol{c})$, and the identity is basically the invariance of a determinant with respect to row/column permutation.

(6) Eq. (308): By letting $\boldsymbol{a} = \boldsymbol{c}$ and $\boldsymbol{b} = \boldsymbol{d}$ and noticing the inner product with itself is non-negative, we re-discover the Cauchy-Schwartz inequality.

A.3 Tensor eigenvalues and invariants

Consider a tensor $\boldsymbol{A}$ in Cartesian coordinate

$$\boldsymbol{A} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}. \tag{313}$$

Its eigenvalues are roots of the characteristic polynomial

$$\det(\lambda \boldsymbol{I} - \boldsymbol{A}) = \begin{vmatrix} \lambda - a_{11} & -a_{12} & -a_{13} \\ -a_{21} & \lambda - a_{22} & -a_{23} \\ -a_{31} & -a_{32} & \lambda - a_{33} \end{vmatrix} = \lambda^3 - I_1\lambda^2 + I_2\lambda - I_3 = 0 \tag{314}$$

with the three coefficients being the three principle invariants of $\boldsymbol{A}$

$$\begin{aligned} I_1 &= a_{11} + a_{22} + a_{33} && (315)\\ &= \mathrm{tr}(\boldsymbol{A}) && (316)\\ &= a_{ii} && (317)\\ I_2 &= a_{11}a_{22} + a_{22}a_{33} + a_{33}a_{11} - a_{12}a_{21} - a_{23}a_{32} - a_{13}a_{31} && (318)\\ &= \frac{\mathrm{tr}(\boldsymbol{A})^2 - \mathrm{tr}(\boldsymbol{A}^2)}{2} && (319)\\ &= \frac{1}{2}((a_{ii})^2 - a_{ij}a_{ji}) && (320)\\ I_3 &= a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{23}a_{31}) + a_{13}(a_{21}a_{32} - a_{22}a_{31}) && (321)\\ &= \det(\boldsymbol{A}) && (322) \end{aligned}$$

in both element-wise and coordinate-independent expression.

Now we consider the factorization of the characteristic polynomial as

$$(\lambda - \lambda_1)(\lambda - \lambda_2)(\lambda - \lambda_3) = \lambda^3 - (\lambda_1 + \lambda_2 + \lambda_3)\lambda^2 + (\lambda_1\lambda_2 + \lambda_2\lambda_3 + \lambda_3\lambda_1)\lambda - \lambda_1\lambda_2\lambda_3 = 0, \tag{323}$$

and obtain the Vieta's theorem for cubic equations as

$$\begin{aligned} I_1 &= \lambda_1 + \lambda_2 + \lambda_3 && (324)\\ I_2 &= \lambda_1\lambda_2 + \lambda_2\lambda_3 + \lambda_3\lambda_1 && (325)\\ I_3 &= \lambda_1\lambda_2\lambda_3 && (326) \end{aligned}$$

which are the three principle invariants of tensor $\boldsymbol{A}$.

Additionally, there are more invariants (although not independent) of $\boldsymbol{A}$, such as the main invariants

$$\begin{aligned} J_1 &= \lambda_1 + \lambda_2 + \lambda_3 = I_1 = \mathrm{tr}(\boldsymbol{A}) && (327)\\ J_2 &= \lambda_1^2 + \lambda_2^2 + \lambda_3^2 = I_1^2 - 2I_2 = \mathrm{tr}(\boldsymbol{A}\cdot\boldsymbol{A}) && (328)\\ J_1 &= \lambda_1^3 + \lambda_2^3 + \lambda_3^3 = I_1^3 - 3I_1I_2 + 3I_3 = \mathrm{tr}(\boldsymbol{A}\cdot\boldsymbol{A}\cdot\boldsymbol{A}) && (329) \end{aligned}$$

which are the coefficients of the characteristic polynomial of the deviatoric part of $\boldsymbol{A}$:

$$\boldsymbol{A} - \frac{\mathrm{tr}(\boldsymbol{A})}{3}\boldsymbol{I}, \tag{330}$$

which is traceless and has eigenvalues

$$\lambda_i - \frac{1}{3}. \tag{331}$$

A.3.1 Discriminant of a cubic equation

Consider

$$ax^3 + bx^2 + cx + d = 0, \tag{332}$$

its determinant is

$$\begin{aligned}\Delta &= (x_1 - x_2)^2(x_2 - x_3)^2(x_3 - x_1)^2 &(333)\\ &= 18abcd - 4b^3d + b^2c^2 - 4ac^3 - 27a^2d^2 &(334)\end{aligned}$$

with x_1, x_2, x_3 being the three roots.

1. $\Delta > 0$: Three distinct real roots.
2. $\Delta = 0$: All roots are real with at least two identical.
3. $\Delta < 0$: One real and a pair of complex conjugate roots (proof: assume complex roots are $x \pm iy$).

Proof. The Vieta's theorem for (332) and the invariant relations can be used to simplify (332) to obtain (334).

Note: Eq. (334) can also be obtained as follows (with some reasons/meanings in algebraic geometry). Consider a cubic equation in canonical form

$$f(x, w) = Ax^3 + 3Bx^2w + 3Cxw^2 + Dw^3 = 0. \tag{335}$$

The Hessain matrix is

$$H(f) = \begin{bmatrix} 6Ax + 6Bw & 6Bx + 6Cw \\ 6Bx + 6Cw & 6Cx + 6Dw \end{bmatrix} \tag{336}$$

and the Hessain

$$\begin{aligned}\det(H) &= 36[(AC - B^2)x^2 + (AD - BC)xw + (BD - C^2)w^2] &(337)\\ &= 18[x, w]\begin{bmatrix} 2(AC - B^2) & (AD - BC) \\ (AD - BC) & 2(BD - C^2) \end{bmatrix}\begin{bmatrix} x \\ w \end{bmatrix}, &(338)\end{aligned}$$

in quadratic form. Define the Hessain

$$\boldsymbol{H} = \begin{bmatrix} 2(AC - B^2) & (AD - BC) \\ (AD - BC) & 2(BD - C^2) \end{bmatrix} \tag{339}$$

The discriminant of the cubic is just the determinant of the Hessain $\boldsymbol{H}$:

$$\Delta = \det(\boldsymbol{H}) = -A^2D^2 + 6ABCD - 4AC^3 - 4B^3D + 3B^2C^2, \tag{340}$$

and $\Delta > 0$ for three real roots, $\Delta = 0$ for double or triple real root, and $\Delta < 0$ for single real root.

A.3.2 Examples

Utilizing and the discriminant $\triangle$ or the second invariant Q of $\nabla \boldsymbol{u}$ to identify vortices in fluid flows (Hunt *et al.*, 1988; Chong *et al.*, 1990; Jeong & Hussain, 1995) and the invariants of the Reynolds stress tensor $-\overline{u_i' u_j'}$ to classify turbulent states (Lumley & Newman, 1977; Choi & Lumley, 2001) are useful.

Vortex identification in incompressible flows:

In the case of incompressible flow ($u_{i,i} = 0$) with the invariants being $(P, Q, R) = (I_1, I_2, I_3)$. We have P, the coefficient of the quadratic term being zero and the characteristic polynomial for $\nabla \boldsymbol{u}$ being in the so-called ‘depressed’ form (an elliptic curve is called in Weierstrass form if it satisfies the Weierstrass equation $y^2 = x^3 + ax + b$)

$$\lambda^3 - P\lambda^2 + Q\lambda - R = \lambda^3 + Q\lambda - R = 0. \tag{341}$$

The discriminant for depressed cubic equation

$$x^3 + px + q = 0 \tag{342}$$

reduces to

$$\Delta = -4p^3 - 27q^2. \tag{343}$$

So we have the discriminant for the gradient of a solenoidal field (with renormalized coefficients; note the flipped sign)

$$\triangle = \left(\frac{1}{3}Q\right)^3 + \left(\frac{1}{2}R\right)^2 \tag{344}$$

and if $\triangle > 0$ there will be complex eigenvalues (in complex conjugate pair according to the algebra basic theorem) and so-defined vortical motions.

Lumley triangle and invariant maps:

Consider the anisotropic (deviatoric) tensor of Reynolds stress

$$a_{ij} = \frac{\overline{u_i' u_j'}}{2k} - \frac{1}{3}\delta_{ij} \tag{345}$$

and its three principle invariants

$$I = \sigma_1 + \sigma_2 + \sigma_3 \tag{346}$$

$$II = \sigma_1\sigma_2 + \sigma_2\sigma_3 + \sigma_3\sigma_1 \tag{347}$$

$$III = \sigma_1\sigma_2\sigma_3 \tag{348}$$

along with its three eigenvalues

$$\sigma_1,\, \sigma_2,\, \sigma_3. \tag{349}$$

Since a_{ij} is a deviator, it is traceless and

$$I = a_{ii} = 0. \tag{350}$$

Consider turbulence. and has zero determinant

$$\det\left(\frac{\overline{u_i' u_j'}}{2k}\right) = (\sigma_1 + \frac{1}{3})(\sigma_2 + \frac{1}{3})(\sigma_3 + \frac{1}{3}) \tag{351}$$

$$= \sigma_1\sigma_2\sigma_3 + \frac{1}{3}(\sigma_1\sigma_2 + \sigma_2\sigma_3 + \sigma_3\sigma_1) + \frac{1}{9}(\sigma_1 + \sigma_2 + \sigma_3) + \frac{1}{27}, \tag{352}$$

and we define

$$F = 27III + 9II + 1 \tag{353}$$

since $I = 0$.

1. Two-dimensional turbulence: the Reynolds stress tensor $\overline{u_i' u_j'}$ can be diagonalized to

   $$diag(a, k - a, 0)$$

   and has zero determinant (there’s a direction that has no turbulence). $F = 0$.

2. Three-dimensional isotropic turbulence: the Reynolds stress tensor $\overline{u_i' u_j'}$ is

$$diag(k/3, k/3, k/3)$$

and we have $F = 1$.

3. Axisymmetric turbulence. Similarly, the characteristic polynomial of a_{ij} is in Weierstrass form and the condition for repeated eigenvalues (same energy in two principle directions) is

$$\triangle = \left(\frac{1}{3}II\right)^3 + \left(\frac{1}{2}III\right)^2 = 0 \tag{354}$$

and hence

$$III = \pm 2\left(-\frac{II}{3}\right)^3, \tag{355}$$

corresponding to the negative/left (pancake) and positive/right (cigar) limit curves of the Lumley triangle.

B Matrix and linear transformation

B.1 Unitary matrix

Unitary transformations preserve inner products (and hence length and angle).

B.1.1 Rotation and reflection

B.2 Conformal mapping

B.3 Coordinate transformation

C Coordinate systems

C.1 Cylindrical coordinate

Consider the cylindrical transformation

$$(x, y) \to (r, \theta) \tag{356}$$

where

$$x = r\cos\theta \tag{357}$$
$$y = r\sin\theta \tag{358}$$

or

$$r = \sqrt{x^2 + y^2} \tag{359}$$
$$\theta = \text{actan}\left(\frac{y}{x}\right) \tag{360}$$

we have the corresponding relation between unit vectors

$$\begin{bmatrix} \hat{\boldsymbol{e}}_x \\ \hat{\boldsymbol{e}}_y \end{bmatrix} = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} \hat{\boldsymbol{e}}_r \\ \hat{\boldsymbol{e}}_\theta \end{bmatrix} \tag{361}$$

and

$$\begin{bmatrix} \hat{\boldsymbol{e}}_r \\ \hat{\boldsymbol{e}}_\theta \end{bmatrix} = \begin{bmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} \hat{\boldsymbol{e}}_x \\ \hat{\boldsymbol{e}}_y \end{bmatrix}, \tag{362}$$

which can be proven graphically. We note that the grid transformation matrix is unitary and has det() = 1 (rotation matrix).

The Jacobian of the forward transformation $(r, \theta) = F(x, y)$ is

$$\frac{\partial(r,\theta)}{\partial(x,y)} = \begin{bmatrix} \frac{\partial r}{\partial x} & \frac{\partial r}{\partial y} \\ \frac{\partial \theta}{\partial x} & \frac{\partial \theta}{\partial y} \end{bmatrix} = \begin{bmatrix} \frac{x}{r} & \frac{y}{r} \\ -\frac{y}{r^2} & \frac{x}{r^2} \end{bmatrix} = \begin{bmatrix} \cos\theta & \sin\theta \\ -\frac{1}{r}\sin\theta & \frac{1}{r}\cos\theta \end{bmatrix} \tag{363}$$

We note that the directions of the unit vectors $\hat{\boldsymbol{e}}_r, \hat{\boldsymbol{e}}_\theta$ depend on space, i.e.,

$$\frac{\partial \hat{\boldsymbol{e}}_r}{\partial r} = \frac{\partial \hat{\boldsymbol{e}}_\theta}{\partial r} = 0 \tag{364}$$

$$\frac{\partial \hat{\boldsymbol{e}}_r}{\partial \theta} = -\sin\theta \hat{\boldsymbol{e}}_x + \cos\theta \hat{\boldsymbol{e}}_y = \hat{\boldsymbol{e}}_\theta \tag{365}$$

$$\frac{\partial \hat{\boldsymbol{e}}_\theta}{\partial \theta} = -\cos\theta \hat{\boldsymbol{e}}_x - \sin\theta \hat{\boldsymbol{e}}_y = -\hat{\boldsymbol{e}}_r \tag{366}$$

which can also be seen graphically. These relations are crucial to later derivations.

Consider the chain rule

$$\frac{\partial}{\partial x} = \frac{\partial}{\partial r}\frac{\partial r}{\partial x} + \frac{\partial}{\partial \theta}\frac{\partial \theta}{\partial x} \tag{367}$$

$$\frac{\partial}{\partial y} = \frac{\partial}{\partial r}\frac{\partial r}{\partial y} + \frac{\partial}{\partial \theta}\frac{\partial \theta}{\partial y} \tag{368}$$

C.1.1 Operators in cylindrical coordinate

For a scalar function, say $f(x, y) = f(r, \theta)$, the gradient operator can be expressed as

$$\nabla = \hat{\boldsymbol{e}}_x \frac{\partial}{\partial x} + \hat{\boldsymbol{e}}_y \frac{\partial}{\partial y} + \hat{\boldsymbol{e}}_z \frac{\partial}{\partial z} \tag{369}$$

$$= \left(\frac{\partial}{\partial r}\frac{\partial r}{\partial x} + \frac{\partial}{\partial \theta}\frac{\partial \theta}{\partial x}\right)(\cos\theta \hat{\boldsymbol{e}}_r - \sin\theta \hat{\boldsymbol{e}}_\theta) + \left(\frac{\partial}{\partial r}\frac{\partial r}{\partial y} + \frac{\partial}{\partial \theta}\frac{\partial \theta}{\partial y}\right)(\sin\theta \hat{\boldsymbol{e}}_r + \cos\theta \hat{\boldsymbol{e}}_\theta) + \hat{\boldsymbol{e}}_z \frac{\partial}{\partial z} \tag{370}$$

$$= \hat{\boldsymbol{e}}_r \frac{\partial}{\partial r} + \hat{\boldsymbol{e}}_\theta \frac{1}{r}\frac{\partial}{\partial \theta} + \hat{\boldsymbol{e}}_z \frac{\partial}{\partial z} \tag{371}$$

The factor $r\partial\theta$ can be interpreted as infinitesimal length element in θ direction.

The Laplace operator

$$\nabla^2 = \nabla \cdot \nabla = \left(\hat{\boldsymbol{e}}_r \frac{\partial}{\partial r} + \hat{\boldsymbol{e}}_\theta \frac{1}{r}\frac{\partial}{\partial \theta} + \hat{\boldsymbol{e}}_z \frac{\partial}{\partial z}\right) \cdot \left(\hat{\boldsymbol{e}}_r \frac{\partial}{\partial r} + \hat{\boldsymbol{e}}_\theta \frac{1}{r}\frac{\partial}{\partial \theta} + \hat{\boldsymbol{e}}_z \frac{\partial}{\partial z}\right) \tag{372}$$

$$= \frac{\partial^2}{\partial r^2} + \frac{\partial^2}{\partial z^2} + \hat{\boldsymbol{e}}_\theta \cdot \frac{1}{r}\left[\frac{\partial}{\partial \theta}\left(\hat{\boldsymbol{e}}_r \frac{\partial}{\partial r} + \hat{\boldsymbol{e}}_\theta \frac{1}{r}\frac{\partial}{\partial \theta}\right)\right] \tag{373}$$

$$= \frac{\partial^2}{\partial r^2} + \frac{1}{r}\frac{\partial}{\partial r} + \frac{1}{r^2}\frac{\partial^2}{\partial \theta^2} + \frac{\partial^2}{\partial z^2} \tag{374}$$

$$= \frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial}{\partial r}\right) + \frac{1}{r^2}\frac{\partial^2}{\partial \theta^2} + \frac{\partial^2}{\partial z^2} \tag{375}$$

Now consider a vector

$$\boldsymbol{u} = \hat{\boldsymbol{e}}_r u + \hat{\boldsymbol{e}}_\theta v + \hat{\boldsymbol{e}}_z w \tag{376}$$

and its derivatives.

Its divergence

$$\nabla \cdot \boldsymbol{u} = \left(\hat{\boldsymbol{e}}_r \frac{\partial}{\partial r} + \hat{\boldsymbol{e}}_\theta \frac{1}{r}\frac{\partial}{\partial \theta} + \hat{\boldsymbol{e}}_z \frac{\partial}{\partial z}\right) \cdot (\hat{\boldsymbol{e}}_r u + \hat{\boldsymbol{e}}_\theta v + \hat{\boldsymbol{e}}_z w) \tag{377}$$
$$= \frac{\partial u}{\partial r} + \frac{u}{r} + \frac{1}{r}\frac{\partial v}{\partial \theta} + \frac{\partial w}{\partial z} \tag{378}$$
$$= \frac{1}{r}\frac{\partial (ru)}{\partial r} + \frac{1}{r}\frac{\partial v}{\partial \theta} + \frac{\partial w}{\partial z} \tag{379}$$

The convection term

$$(\boldsymbol{u}\cdot\nabla)\boldsymbol{u} = (u\frac{\partial}{\partial r} + \frac{v}{r}\frac{\partial}{\partial \theta} + w\frac{\partial}{\partial z})(\hat{\boldsymbol{e}}_r u + \hat{\boldsymbol{e}}_\theta v + \hat{\boldsymbol{e}}_z w) \tag{380}$$
$$= (u\frac{\partial u}{\partial r} + \frac{v}{r}\frac{\partial u}{\partial \theta} + w\frac{\partial u}{\partial z} - \frac{v^2}{r})\hat{\boldsymbol{e}}_r \tag{381}$$
$$+ (u\frac{\partial v}{\partial r} + \frac{v}{r}\frac{\partial v}{\partial \theta} + w\frac{\partial v}{\partial z} + \frac{uv}{r})\hat{\boldsymbol{e}}_\theta \tag{382}$$
$$+ (u\frac{\partial w}{\partial r} + \frac{v}{r}\frac{\partial w}{\partial \theta} + w\frac{\partial w}{\partial z})\hat{\boldsymbol{e}}_z \tag{383}$$

Now we deal with $\nabla^2\boldsymbol{u}$.

$$\nabla^2\boldsymbol{u} = \left(\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial}{\partial r}\right) + \frac{1}{r^2}\frac{\partial^2}{\partial \theta^2} + \frac{\partial^2}{\partial z^2}\right)(\hat{\boldsymbol{e}}_r u + \hat{\boldsymbol{e}}_\theta v + \hat{\boldsymbol{e}}_z w) \tag{384}$$
$$= \frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial \boldsymbol{u}}{\partial r}\right) + \frac{\partial^2 \boldsymbol{u}}{\partial z^2} + \frac{1}{r^2}\frac{\partial^2}{\partial \theta^2}(\hat{\boldsymbol{e}}_r u + \hat{\boldsymbol{e}}_\theta v) \tag{385}$$
$$= \left(\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial u}{\partial r}\right) + \frac{1}{r^2}\frac{\partial^2 u}{\partial \theta^2} - \frac{2}{r^2}\frac{\partial v}{\partial \theta} - \frac{u}{r^2} + \frac{\partial^2 u}{\partial z^2}\right)\hat{\boldsymbol{e}}_r \tag{386}$$
$$+ \left(\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial v}{\partial r}\right) + \frac{1}{r^2}\frac{\partial^2 v}{\partial \theta^2} + \frac{2}{r^2}\frac{\partial u}{\partial \theta} - \frac{v}{r^2} + \frac{\partial^2 v}{\partial z^2}\right)\hat{\boldsymbol{e}}_\theta \tag{387}$$
$$+ \left(\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial w}{\partial r}\right) + \frac{1}{r^2}\frac{\partial^2 w}{\partial \theta^2} + \frac{\partial^2 w}{\partial z^2}\right)\hat{\boldsymbol{e}}_z \tag{388}$$

with

$$\frac{1}{r^2}\frac{\partial^2}{\partial \theta^2}(\hat{\boldsymbol{e}}_r u) = \frac{1}{r^2}\frac{\partial}{\partial \theta}\frac{\partial \hat{\boldsymbol{e}}_r u}{\partial \theta} = \frac{1}{r^2}(2\frac{\partial u}{\partial \theta}\boldsymbol{e}_\theta - u\hat{\boldsymbol{e}}_r + \frac{\partial^2 u}{\partial \theta^2}\hat{\boldsymbol{e}}_r) \tag{389}$$
$$\frac{1}{r^2}\frac{\partial^2}{\partial \theta^2}(\hat{\boldsymbol{e}}_\theta v) = \frac{1}{r^2}\frac{\partial}{\partial \theta}\frac{\partial \hat{\boldsymbol{e}}_\theta v}{\partial \theta} = \frac{1}{r^2}(-2\frac{\partial v}{\partial \theta}\boldsymbol{e}_r - v\hat{\boldsymbol{e}}_\theta + \frac{\partial^2 v}{\partial \theta^2}\hat{\boldsymbol{e}}_\theta) \tag{390}$$

Moreover, the curl can be established as

$$\nabla \times \boldsymbol{u} = \left(\hat{\boldsymbol{e}}_r \frac{\partial}{\partial r} + \hat{\boldsymbol{e}}_\theta \frac{1}{r}\frac{\partial}{\partial \theta} + \hat{\boldsymbol{e}}_z \frac{\partial}{\partial z}\right) \times (\hat{\boldsymbol{e}}_r u + \hat{\boldsymbol{e}}_\theta v + \hat{\boldsymbol{e}}_z w) \tag{391}$$
$$= \begin{vmatrix} \hat{\boldsymbol{e}}_r & \hat{\boldsymbol{e}}_\theta & \hat{\boldsymbol{e}}_z \\ \partial_r & \frac{1}{r}\partial_\theta & \partial_z \\ u & v & w \end{vmatrix} + \frac{1}{r}\hat{\boldsymbol{e}}_\theta \times \frac{\partial (v\hat{\boldsymbol{e}}_\theta)}{\partial \theta} \tag{392}$$
$$= (\frac{1}{r}\frac{\partial w}{\partial \theta} - \frac{\partial v}{\partial z})\hat{\boldsymbol{e}}_r + (\frac{\partial u}{\partial z} - \frac{\partial w}{\partial r})\hat{\boldsymbol{e}}_\theta + (\frac{\partial v}{\partial r} + \frac{v}{r} - \frac{1}{r}\frac{\partial u}{\partial \theta})\hat{\boldsymbol{e}}_z \tag{393}$$
$$= (\frac{1}{r}\frac{\partial w}{\partial \theta} - \frac{\partial v}{\partial z})\hat{\boldsymbol{e}}_r + (\frac{\partial u}{\partial z} - \frac{\partial w}{\partial r})\hat{\boldsymbol{e}}_\theta + \frac{1}{r}(r\frac{\partial rv}{\partial r} - \frac{\partial u}{\partial \theta})\hat{\boldsymbol{e}}_z \tag{394}$$

We note that to the vertical vorticity ω_z, the shear vorticity $\partial_r v$ and the curvature vorticity v/r have equal contributions.

Examples.

1. Rigid body rotation with angular velocity Ω and $v = \Omega r$. Vorticity $\omega_z = 2\Omega$ but there is no vortical motion.

2. Potential point vortex with $v = \Gamma/2\pi r$. Vorticity $\omega_z = 0$.

C.1.2 Navier-Stokes in cylindrical coordinate

The Navier-Stokes equation in cylindrical coordinate reads

$$\frac{\partial u}{\partial t} + u\frac{\partial u}{\partial r} + \frac{v}{r}\frac{\partial u}{\partial \theta} + w\frac{\partial u}{\partial z} - \frac{v^2}{r} = -\frac{1}{\rho}\frac{\partial p}{\partial r} + \nu\left(\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial u}{\partial r}\right) + \frac{1}{r^2}\frac{\partial^2 u}{\partial \theta^2} - \frac{2}{r^2}\frac{\partial v}{\partial \theta} - \frac{u}{r^2} + \frac{\partial^2 u}{\partial z^2}\right) \tag{395}$$

$$\frac{\partial v}{\partial t} + u\frac{\partial v}{\partial r} + \frac{v}{r}\frac{\partial v}{\partial \theta} + w\frac{\partial v}{\partial z} + \frac{uv}{r} = -\frac{1}{\rho r}\frac{\partial p}{\partial \theta} + \nu\left(\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial v}{\partial r}\right) + \frac{1}{r^2}\frac{\partial^2 v}{\partial \theta^2} + \frac{2}{r^2}\frac{\partial u}{\partial \theta} - \frac{v}{r^2} + \frac{\partial^2 v}{\partial z^2}\right) \tag{396}$$

$$\frac{\partial w}{\partial t} + u\frac{\partial w}{\partial r} + \frac{v}{r}\frac{\partial w}{\partial \theta} + w\frac{\partial w}{\partial z} = -\frac{1}{\rho}\frac{\partial p}{\partial z} + \nu\left(\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial w}{\partial r}\right) + \frac{1}{r^2}\frac{\partial^2 w}{\partial \theta^2} + \frac{\partial^2 w}{\partial z^2}\right) \tag{397}$$

Q.E.D.

C.2 Spherical coordinate

Consider the transformation

$$(x, y, z) \to (r, \phi, \theta) \tag{398}$$

where

$$x = r\sin\phi\cos\theta \tag{399}$$

$$y = r\sin\phi\sin\theta \tag{400}$$

$$z = r\cos\phi \tag{401}$$

or thought of as from cylindrical with

$$r' = r\sin\phi \tag{402}$$

$$z = r\cos\phi \tag{403}$$

Here θ is the azimuthal angle with x-axis on the equatorial plane and ϕ is the polar angle with z-axis (North).

We have the corresponding relation between unit vectors

$$\begin{bmatrix} \hat{\boldsymbol{e}}_x \\ \hat{\boldsymbol{e}}_y \\ \hat{\boldsymbol{e}}_z \end{bmatrix} = \begin{bmatrix} \sin\phi\cos\theta & \cos\phi\cos\theta & -\sin\theta \\ \sin\phi\sin\theta & \cos\phi\sin\theta & \cos\theta \\ \cos\phi & -\sin\phi & 0 \end{bmatrix} \begin{bmatrix} \hat{\boldsymbol{e}}_r \\ \hat{\boldsymbol{e}}_\phi \\ \hat{\boldsymbol{e}}_\theta \end{bmatrix} \tag{404}$$

and

$$\begin{bmatrix} \hat{\boldsymbol{e}}_r \\ \hat{\boldsymbol{e}}_\phi \\ \hat{\boldsymbol{e}}_\theta \end{bmatrix} = \begin{bmatrix} \sin\phi\cos\theta & \sin\phi\sin\theta & \cos\phi \\ \cos\phi\cos\theta & \cos\phi\sin\theta & -\sin\phi \\ -\sin\theta & \cos\theta & 0 \end{bmatrix} \begin{bmatrix} \hat{\boldsymbol{e}}_x \\ \hat{\boldsymbol{e}}_y \\ \hat{\boldsymbol{e}}_z \end{bmatrix}, \tag{405}$$

which can be proven graphically. We note that the grid transformation matrix is unitary and has det() = 1 (rotation matrix).

C.2.1 From cylindrical to spherical

We have the transformation

$$\begin{bmatrix} \hat{\boldsymbol{e}}_x \\ \hat{\boldsymbol{e}}_y \\ \hat{\boldsymbol{e}}_z \end{bmatrix} = \begin{bmatrix} \sin\phi\cos\theta & \cos\phi\cos\theta & -\sin\theta \\ \sin\phi\sin\theta & \cos\phi\sin\theta & \cos\theta \\ \cos\phi & -\sin\phi & 0 \end{bmatrix} \begin{bmatrix} \hat{\boldsymbol{e}}_r \\ \hat{\boldsymbol{e}}_\phi \\ \hat{\boldsymbol{e}}_\theta \end{bmatrix} \tag{406}$$

that can be factorized as

$$\begin{bmatrix} \hat{\boldsymbol{e}}_x \\ \hat{\boldsymbol{e}}_y \\ \hat{\boldsymbol{e}}_z \end{bmatrix} = \begin{bmatrix} \sin\phi\cos\theta & \cos\phi\cos\theta & -\sin\theta \\ \sin\phi\sin\theta & \cos\phi\sin\theta & \cos\theta \\ \cos\phi & -\sin\phi & 0 \end{bmatrix} \begin{bmatrix} \hat{\boldsymbol{e}}_r \\ \hat{\boldsymbol{e}}_\phi \\ \hat{\boldsymbol{e}}_\theta \end{bmatrix} \tag{407}$$

$$= \begin{bmatrix} \cos\theta & -\sin\theta & 0 \\ \sin\theta & \cos\theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \sin\phi & \cos\phi & 0 \\ 0 & 0 & 1 \\ \cos\phi & -\sin\phi & 0 \end{bmatrix} \begin{bmatrix} \hat{\boldsymbol{e}}_r \\ \hat{\boldsymbol{e}}_\phi \\ \hat{\boldsymbol{e}}_\theta \end{bmatrix} \tag{408}$$

$$= \begin{bmatrix} \cos\theta & -\sin\theta & 0 \\ \sin\theta & \cos\theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \hat{\boldsymbol{e}}_{r'} \\ \hat{\boldsymbol{e}}_{\theta'} \\ \hat{\boldsymbol{e}}_{z'} \end{bmatrix} \tag{409}$$

with

$$\begin{bmatrix} \hat{\boldsymbol{e}}_{r'} \\ \hat{\boldsymbol{e}}_{\theta'} \\ \hat{\boldsymbol{e}}_{z'} \end{bmatrix} = \begin{bmatrix} \sin\phi & \cos\phi & 0 \\ 0 & 0 & 1 \\ \cos\phi & -\sin\phi & 0 \end{bmatrix} \begin{bmatrix} \hat{\boldsymbol{e}}_r \\ \hat{\boldsymbol{e}}_\phi \\ \hat{\boldsymbol{e}}_\theta \end{bmatrix}. \tag{410}$$

C.3 General curvilinear coordinates

Consider the coordinate transformations

$$q_i = q_i(x_1, x_2, x_3),\ x_i = x_i(q_1, q_2, q_3) \tag{411}$$

where (x_1, x_2, x_3) is the standard Cartesian coordinates and q_i are mutually independent.

Consider the change of the vector

$$\boldsymbol{x} = x_1\hat{\boldsymbol{e}}_{x_1} + x_2\hat{\boldsymbol{e}}_{x_2} + x_3\hat{\boldsymbol{e}}_{x_3} \tag{412}$$

$$= q_1\boldsymbol{h}_1 + q_2\boldsymbol{h}_2 + q_3\boldsymbol{h}_3 \tag{413}$$

where $\boldsymbol{x} = \boldsymbol{x}(x_i(q_j))$ as

$$\mathrm{d}\boldsymbol{x} = \hat{\boldsymbol{e}}_{x_1}\mathrm{d}x_1 + \hat{\boldsymbol{e}}_{x_2}\mathrm{d}x_2 + \hat{\boldsymbol{e}}_{x_3}\mathrm{d}x_3 \tag{414}$$

$$= \frac{\partial \boldsymbol{x}}{\partial q_1}\mathrm{d}q_1 + \frac{\partial \boldsymbol{x}}{\partial q_2}\mathrm{d}q_2 + \frac{\partial \boldsymbol{x}}{\partial q_3}\mathrm{d}q_3 \tag{415}$$

and

$$\boldsymbol{h}_i = \frac{\partial \boldsymbol{x}}{\partial q_i}. \tag{416}$$

We note that $\boldsymbol{h}_i$ is the change of $\boldsymbol{x}$ with only changing q_i, so it does define direction of coordinate lines of q_i. We denote with $\hat{(\cdot)}$ unit vectors and note that $\boldsymbol{h}_i$ are not necessary unit vectors.

Now consider the length of d$\boldsymbol{x}$:

$$\mathrm{d}s^2 = \mathrm{d}\boldsymbol{x}\cdot\mathrm{d}\boldsymbol{x} \tag{417}$$
$$= \frac{\partial \boldsymbol{x}}{\partial q_j}\mathrm{d}q_j \cdot \frac{\partial \boldsymbol{x}}{\partial q_k}\mathrm{d}q_k \tag{418}$$
$$= \frac{\partial x_i}{\partial q_j}\mathrm{d}q_j \frac{\partial x_i}{\partial q_k}\mathrm{d}q_k \tag{419}$$
$$= g_{jk}\mathrm{d}q_j\mathrm{d}q_k \tag{420}$$

with

$$g_{ij} = \frac{\partial x_l}{\partial q_i}\frac{\partial x_l}{\partial q_j} \tag{421}$$

being the metric tensor. When q_i are orthogonal coordinates,

$$\frac{\partial \boldsymbol{x}}{\partial q_i}\cdot\frac{\partial \boldsymbol{x}}{\partial q_j} = \delta_{ij} \tag{422}$$

and g_{ij} only has diagonal elements and

$$\mathrm{d}s^2 = g_{11}(\mathrm{d}q_1)^2 + g_{22}(\mathrm{d}q_3)^2 + g_{33}(\mathrm{d}q_3)^2. \tag{423}$$

Define the Lamé parameters as

$$h_1 = \sqrt{g_{11}} = |\boldsymbol{h}_1|,\ h_2 = \sqrt{g_{22}} = |\boldsymbol{h}_2|,\ h_3 = \sqrt{g_{33}} = |\boldsymbol{h}_3| \tag{424}$$

and unit vectors in q_i directions as

$$\hat{\boldsymbol{h}}_i = \frac{\boldsymbol{h}_i}{|\boldsymbol{h}_i|} = \frac{\boldsymbol{h}_i}{h_i}. \tag{425}$$

We note that the Lamé parameters can depend on the coordinates as

$$h_i = h_i(q_1, q_2, q_3). \tag{426}$$

The increment can be rewritten as

$$d\boldsymbol{x} = h_1\mathrm{d}q_1\hat{\boldsymbol{h}}_1 + h_2\mathrm{d}q_2\hat{\boldsymbol{h}}_2 + h_3\mathrm{d}q_3\hat{\boldsymbol{h}}_3. \tag{427}$$

Examples.

1. Cartesian. $(q_1, q_2, q_3) = (x_1, x_2, x_3)$, $h_1 = h_2 = h_3 = 1$.
2. Cylindrical. $(q_1, q_2, q_3) = (r, \theta, z)$, $h_1 = h_3 = 1, h_2 = r$.
3. Spherical. $(q_1, q_2, q_3) = (r, \theta, \phi)$, $h_1 = 1, h_2 = r, h_3 = r\sin\theta$.

The volume element (e.g. in volumn integrals) spanned by the vector d$\boldsymbol{x}$ is

$$\mathrm{d}V = (h_1\mathrm{d}q_1\hat{\boldsymbol{h}}_1)\cdot(h_2\mathrm{d}q_2\hat{\boldsymbol{h}}_2 \times h_3\mathrm{d}q_3\hat{\boldsymbol{h}}_3) \tag{428}$$
$$= h_1\mathrm{d}q_1h_2\mathrm{d}q_2h_3\mathrm{d}q_3(\hat{\boldsymbol{h}}_1)\cdot(\hat{\boldsymbol{h}}_2\times\hat{\boldsymbol{h}}_3) \tag{429}$$
$$= h_1h_2h_3\mathrm{d}q_1\mathrm{d}q_2\mathrm{d}q_3 \tag{430}$$

when $\hat{\boldsymbol{h}}_i$ mutually orthogonal.

Now we consider the Jacobian of the backward transformation

$$(q_1, q_2, q_3) \to (x_1, x_2, x_3) \tag{431}$$

which reads

$$\boldsymbol{J} = \frac{\partial(x_1, x_2, x_3)}{\partial(q_1, q_2, q_3)} = \begin{bmatrix} \frac{\partial x_1}{\partial q_1} & \frac{\partial x_1}{\partial q_2} & \frac{\partial x_1}{\partial q_3} \\ \frac{\partial x_2}{\partial q_1} & \frac{\partial x_2}{\partial q_2} & \frac{\partial x_2}{\partial q_3} \\ \frac{\partial x_3}{\partial q_1} & \frac{\partial x_3}{\partial q_2} & \frac{\partial x_3}{\partial q_3} \end{bmatrix} \tag{432}$$

and the Jacobian determinant (with $\exists\, \boldsymbol{J}^{-1}$)

$$\begin{aligned} J &= \det(\boldsymbol{J}) = \det(\boldsymbol{J}^{\mathrm{T}}) && (433) \\ &= \begin{vmatrix} \frac{\partial x_1}{\partial q_1} & \frac{\partial x_2}{\partial q_1} & \frac{\partial x_3}{\partial q_1} \\ \frac{\partial x_1}{\partial q_2} & \frac{\partial x_2}{\partial q_2} & \frac{\partial x_3}{\partial q_2} \\ \frac{\partial x_1}{\partial q_3} & \frac{\partial x_2}{\partial q_3} & \frac{\partial x_3}{\partial q_3} \end{vmatrix} && (434) \\ &= \left(\frac{\partial x_1}{\partial q_1} \hat{\boldsymbol{x}}_1 + \frac{\partial x_2}{\partial q_1} \hat{\boldsymbol{x}}_2 + \frac{\partial x_3}{\partial q_1} \hat{\boldsymbol{x}}_3 \right) \cdot \begin{vmatrix} \hat{\boldsymbol{x}}_1 & \hat{\boldsymbol{x}}_2 & \hat{\boldsymbol{x}}_3 \\ \frac{\partial x_1}{\partial q_2} & \frac{\partial x_2}{\partial q_2} & \frac{\partial x_3}{\partial q_2} \\ \frac{\partial x_1}{\partial q_3} & \frac{\partial x_2}{\partial q_3} & \frac{\partial x_3}{\partial q_3} \end{vmatrix} && (435) \\ &= \frac{\partial \boldsymbol{x}}{\partial q_1} \cdot \left(\frac{\partial \boldsymbol{x}}{\partial q_2} \times \frac{\partial \boldsymbol{x}}{\partial q_3} \right) && (436) \\ &= \boldsymbol{h}_1 \cdot (\boldsymbol{h}_2 \times \boldsymbol{h}_3) && (437) \\ &= h_1 h_2 h_3 && (438) \\ &\neq 0 && (439) \end{aligned}$$

Hence we have

$$\mathrm{d}V = \mathrm{d}x_1 \mathrm{d}x_2 \mathrm{d}x_3 = h_1 h_2 h_3 \mathrm{d}q_1 \mathrm{d}q_2 \mathrm{d}q_3 = J \mathrm{d}q_1 \mathrm{d}q_2 \mathrm{d}q_3. \tag{440}$$

C.3.1 Differential operators in curvilinear coordinate systems

coordinate system	Cartesian	cylindrical	spherical coordinate
variables	(x, y, z)	(r, θ, z)	(r, ϕ, ψ)
∇f	$(\partial_x f, \partial_y f, \partial_z f)$	$(\partial_r f, \frac{1}{r}\partial_\theta f, \partial_z f)$	
$\nabla \cdot \boldsymbol{u}$	$\partial_x u + \partial_y v + \partial_z w$	$\frac{1}{r}\partial_r(ru) + \frac{1}{r}\partial_\theta v + \partial_z w$	
$\nabla^2 f$	$\partial_{xx} f + \partial_{yy} f + \partial_{zz} f$	$\frac{1}{r}\partial_r\left(r\partial_r f\right) + \frac{1}{r^2}\partial_{\theta\theta} f + \partial_{zz} f$	

Table 2: Expression of differential operators in different coordinate systems. Here f is a scalar and $\boldsymbol{u} = (u, v, w)$ is a vector in respective coordinates.

D Hyperbolic functions

D.1 Defining ODEs

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