6 References

[Peyret and Taylor, 2012] Peyret, R. and Taylor, T. D. (2012). Computational methods for fluid flow. Springer Science & Business Media.

[Stony Brook University, 2021] Stony Brook University (2021). Mat132 episode 25: Second-order differential equations.

7 List of Figures

8 Research

8.1 Potential flow around a circular cylinder

A cylinder of radius L is placed in two-dimensional, incompressible, inviscid flow which flows in the direction of $\hat{\imath}$. Far away from the cylinder the velocity field V can be described as:

$$\mathbf{V} = U\hat{\imath} \tag{6}$$

Where U is some constant. Since the cylinder is impermissible, at the boundary $\mathbf{V} \cdot \hat{n} = 0$ where the vector \hat{n} is the unit vector normal to the surface.

Since in this model the viscocity $\nu = 0$, the flow can be modeled using the Euler equations. If the Euler equations, apply, so does Kelvin's theorem:

Theorem 8.1 (Kelvin's circulation theorem). The circulation around a closed material loop moving with an inviscid, barotropic fluid in the presence of conservative body forces remains constant over time. [Citation needed]

If Γ denotes the circulation around a material loop C(t) moving with the fluid, then:

$$\frac{\mathrm{D}\Gamma}{\mathrm{D}t} = 0$$

Id est, if the vorticity of \mathbf{V} is 0 initialy, it must remain 0 everywhere, thus $\nabla \times \mathbf{V} = 0$. Since the flow is irrotational, \mathbf{V} can be expressed as $\mathbf{V} = \nabla \phi$, where ϕ is the velocity potential.

Furthermore, if **V** is incompressible, that bieng that $\nabla \cdot \mathbf{V} = 0$, then ϕ must satisfy Laplace's equation: $\nabla^2 \phi = 0$.

8.2 Polar coordinate boundary conditions

8.2.1 $V = U\hat{\imath}$

In polar coordinates, the base vectors \hat{r} and $\hat{\vartheta}$ are defined as:

$$\hat{r} \stackrel{\Delta}{=} \hat{\imath} \cos \vartheta + \hat{\jmath} \sin \vartheta$$
$$\hat{\vartheta} \stackrel{\Delta}{=} -\hat{\imath} \sin \vartheta + \hat{\jmath} \cos \vartheta$$

Solving for $\hat{\imath}$ and $\hat{\jmath}$ gives:

$$\hat{i} = \frac{\hat{r} - \hat{j}\sin\vartheta}{\cos\vartheta} \tag{7}$$

$$\hat{j} = \frac{\hat{\vartheta} + \hat{\imath}\sin\vartheta}{\cos\vartheta} \tag{8}$$

Substituting 8 into 7 and isolating \hat{i} shows that

$$\hat{i} = \frac{\hat{r} - \frac{\hat{\vartheta} + \hat{\imath} \sin\vartheta}{\cos\vartheta} \sin\vartheta}{\cos\vartheta}$$

$$= \frac{\hat{r}}{\cos\vartheta} - \frac{\hat{\vartheta} \sin\vartheta + \hat{\imath} \sin^2\vartheta}{\cos^2\vartheta}$$

$$= \frac{\hat{r}}{\cos\vartheta} - \frac{\hat{\vartheta} \sin\vartheta}{\cos^2\vartheta} - \frac{\hat{\imath} \sin^2\vartheta}{\cos^2\vartheta}$$

$$\Rightarrow \hat{\imath} + \frac{\sin^2\vartheta}{\cos^2\vartheta} \hat{\imath} = \frac{\hat{r}}{\cos\vartheta} - \frac{\hat{\vartheta} \sin\vartheta}{\cos^2\vartheta}$$

$$\hat{\imath} \left(1 + \frac{\sin^2\vartheta}{\cos^2\vartheta}\right) = \frac{\hat{r}}{\cos\vartheta} - \frac{\hat{\vartheta} \sin\vartheta}{\cos^2\vartheta}$$

$$\hat{\imath} \left(\frac{\sin^2\vartheta + \cos^2\vartheta}{\cos^2\vartheta}\right) = \frac{\hat{r}}{\cos\vartheta} - \frac{\hat{\vartheta} \sin\vartheta}{\cos^2\vartheta}$$

$$\frac{\hat{\imath}}{\cos^2\vartheta} = \frac{\hat{r}}{\cos\vartheta} - \frac{\hat{\vartheta} \sin\vartheta}{\cos^2\vartheta}$$

$$\hat{\imath} = \hat{r} \cos\vartheta - \frac{\hat{\vartheta} \sin\vartheta}{\cos^2\vartheta}$$

The condition stated in 6 was that in infinitum, $\mathbf{V} = U\hat{\imath}$. By substituting in 9, the statement becomes in terms of \hat{r} and $\hat{\vartheta}$:

as
$$r \to \infty$$
, $\mathbf{V} = U(\hat{r}\cos\vartheta - \hat{\vartheta}\sin\vartheta)$

8.2.2 $\mathbf{V} \cdot \hat{n} = 0$

In polar coordinates, the base vector \hat{r} points in the direction of positive change of r, that being outwards from the center. If the cylinder is assumed to be the center of the coordinate system, then \hat{r} will always point normal to the surface of the cylinder. Therefore, at the boundary of the cylinder when r = L,

$$\mathbf{V} \cdot \hat{r} = 0$$

8.2.3
$$\nabla^2 \phi = 0$$

Lemma 8.2 (Multivariable chain rule). Let X(t,u) and Y(t,u) be functions where X,Y: $\mathbb{R}^2 \to \mathbb{R}$ such that $X,Y \in C^1(\mathbb{R}^2)$. Then define Z(x,y) to be a function where Z: $\mathbb{R}^2 \to \mathbb{R}$ and $Z \in C^1(\mathbb{R}^2)$. Then the partial derivatives of the composite function z(t,u) = Z(X(t,u),Y(t,u)) are given by:

$$\frac{\partial z}{\partial t} = \frac{\partial Z}{\partial x} \frac{\partial X}{\partial t} + \frac{\partial Z}{\partial y} \frac{\partial Y}{\partial t}$$
$$\frac{\partial z}{\partial u} = \frac{\partial Z}{\partial x} \frac{\partial X}{\partial u} + \frac{\partial Z}{\partial y} \frac{\partial Y}{\partial u}$$

Lemma 8.3 (Polar-Form Laplacian). For some scalar field $\phi(x,y)$ defined in a Cartesian system, the Laplacian of ϕ in polar coordinates $\langle r, \vartheta \rangle$ is given by:

$$\nabla^2 \phi = \frac{\partial^2 \phi}{\partial r^2} + \frac{1}{r} \frac{\partial \phi}{\partial r} + \frac{1}{r^2} \frac{\partial^2 \phi}{\partial \theta^2}$$

Proof. In Cartesian coordinates, the Laplacian operator ∇^2 is defined as $\nabla \cdot \nabla$, which for the scalar field ϕ becomes:

$$\begin{split} \nabla^2 \phi &= \nabla \cdot \nabla \phi \\ &= \begin{pmatrix} \partial/\partial x \\ \partial/\partial y \end{pmatrix} \cdot \begin{pmatrix} \partial \phi/\partial x \\ \partial \phi/\partial y \end{pmatrix} \\ &= \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} \end{split}$$

Translating x and y to polar coordinates and calculating their derivatives with respect to r and ϑ gives:

$$x = r \cos \vartheta, \quad y = r \sin \vartheta$$

$$\frac{\partial x}{\partial r} = \cos \vartheta, \quad \frac{\partial y}{\partial r} = \sin \vartheta$$

$$\frac{\partial x}{\partial \vartheta} = -r \sin \vartheta, \quad \frac{\partial y}{\partial \vartheta} = r \cos \vartheta$$
(10)

Consequently, by the chain rule and substitution from 10:

$$\frac{\partial \phi}{\partial r} = \frac{\partial \phi}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial \phi}{\partial y} \frac{\partial y}{\partial r}
= \frac{\partial \phi}{\partial x} \cos \vartheta + \frac{\partial \phi}{\partial y} \sin \vartheta$$
(12)

Taking the derivative of 12 with respect to r again gives:

$$\frac{\partial^2 \phi}{\partial r^2} = \frac{\partial}{\partial r} \frac{\partial \phi}{\partial x} \cos \vartheta + \frac{\partial}{\partial r} \frac{\partial \phi}{\partial y} \sin \vartheta
= \frac{\partial}{\partial x} \frac{\partial \phi}{\partial r} \cos \vartheta + \frac{\partial}{\partial y} \frac{\partial \phi}{\partial r} \sin \vartheta$$
(13)

Substituting 12 into 13 gives:

$$\frac{\partial^2 \phi}{\partial r^2} = \frac{\partial}{\partial x} \left(\frac{\partial \phi}{\partial x} \cos \vartheta + \frac{\partial \phi}{\partial y} \sin \vartheta \right) \cos \vartheta + \frac{\partial}{\partial y} \left(\frac{\partial \phi}{\partial x} \cos \vartheta + \frac{\partial \phi}{\partial y} \sin \vartheta \right) \sin \vartheta
= \frac{\partial^2 \phi}{\partial x^2} \cos^2 \vartheta + \frac{\partial^2 \phi}{\partial x \partial y} \sin \vartheta \cos \vartheta + \frac{\partial^2 \phi}{\partial y \partial x} \cos \vartheta \sin \vartheta + \frac{\partial^2 \phi}{\partial y^2} \sin^2 \vartheta
= \frac{\partial^2 \phi}{\partial x^2} \cos^2 \vartheta + 2 \frac{\partial^2 \phi}{\partial x \partial y} \sin \vartheta \cos \vartheta + \frac{\partial^2 \phi}{\partial y^2} \sin^2 \vartheta$$
(14)

Applying the same process for $\frac{\partial \phi}{\partial \vartheta}$ with substitution from 11 yields:

$$\frac{\partial \phi}{\partial \vartheta} = \frac{\partial \phi}{\partial x} \frac{\partial x}{\partial \vartheta} + \frac{\partial \phi}{\partial y} \frac{\partial y}{\partial \vartheta}
= -\frac{\partial \phi}{\partial x} r \sin \vartheta + \frac{\partial \phi}{\partial y} r \cos \vartheta$$
(15)

Taking the derivative of 15 with respect to ϑ again gives:

$$\frac{\partial^2 \phi}{\partial \vartheta^2} = -\frac{\partial}{\partial \vartheta} \frac{\partial \phi}{\partial x} r \sin \vartheta + \frac{\partial}{\partial \vartheta} \frac{\partial \phi}{\partial y} r \cos \vartheta$$

Since both terms contain a product of two functions dependent on ϑ the product rule needs to be applied. This gives:

$$\frac{\partial^2 \phi}{\partial \vartheta^2} = -\frac{\partial^2 \phi}{\partial \vartheta \partial x} r \sin \vartheta - \frac{\partial \phi}{\partial x} r \cos \vartheta + \frac{\partial^2 \phi}{\partial \vartheta \partial y} r \cos \vartheta - \frac{\partial \phi}{\partial y} r \sin \vartheta
= -r \left(\frac{\partial \phi}{\partial x} \cos \vartheta + \frac{\partial \phi}{\partial y} \sin \vartheta \right) + r \frac{\partial \phi}{\partial \vartheta} \left(-\frac{\partial}{\partial x} \sin \vartheta + \frac{\partial}{\partial y} \cos \vartheta \right)$$
(16)

Substituting 15 into 16 gives:

$$\frac{\partial^2 \phi}{\partial \vartheta^2} = -r \left(\frac{\partial \phi}{\partial x} \cos \vartheta + \frac{\partial \phi}{\partial y} \sin \vartheta \right) + r \underbrace{\left(-\frac{\partial \phi}{\partial x} r \sin \vartheta + \frac{\partial \phi}{\partial y} r \cos \vartheta \right) \left(-\frac{\partial}{\partial x} \sin \vartheta + \frac{\partial}{\partial y} \cos \vartheta \right)}_{\Phi}$$
(17)

Expanding Φ :

$$\begin{split} \Phi &= \left(-\frac{\partial \phi}{\partial x} r \sin \vartheta + \frac{\partial \phi}{\partial y} r \cos \vartheta \right) \left(-\frac{\partial}{\partial x} \sin \vartheta + \frac{\partial}{\partial y} \cos \vartheta \right) \\ &= \left(-\frac{\partial \phi}{\partial x} r \sin \vartheta \right) \left(-\frac{\partial}{\partial x} \sin \vartheta \right) + \left(-\frac{\partial \phi}{\partial x} r \sin \vartheta \right) \left(\frac{\partial}{\partial y} \cos \vartheta \right) \\ &+ \left(\frac{\partial \phi}{\partial y} r \cos \vartheta \right) \left(-\frac{\partial}{\partial x} \sin \vartheta \right) + \left(\frac{\partial \phi}{\partial y} r \cos \vartheta \right) \left(\frac{\partial}{\partial y} \cos \vartheta \right) \\ &= \frac{\partial^2 \phi}{\partial x^2} r \sin^2 \vartheta - 2 \frac{\partial^2 \phi}{\partial x \partial y} r \cos \vartheta \sin \vartheta + \frac{\partial^2 \phi}{\partial y^2} r \cos^2 \vartheta \end{split}$$

Substituting Φ back into 17 gives:

$$\frac{\partial^2 \phi}{\partial \vartheta^2} = -r \left(\frac{\partial \phi}{\partial x} \cos \vartheta + \frac{\partial \phi}{\partial y} \sin \vartheta \right) + r \left(\frac{\partial^2 \phi}{\partial x^2} r \sin^2 \vartheta - 2 \frac{\partial^2 \phi}{\partial x \partial y} r \cos \vartheta \sin \vartheta + \frac{\partial^2 \phi}{\partial y^2} r \cos^2 \vartheta \right)
= r^2 \left(\frac{\partial^2 \phi}{\partial x^2} \sin^2 \vartheta - 2 \frac{\partial^2 \phi}{\partial x \partial y} \cos \vartheta \sin \vartheta + \frac{\partial^2 \phi}{\partial y^2} \cos^2 \vartheta \right) - r \left(\frac{\partial \phi}{\partial x} \cos \vartheta + \frac{\partial \phi}{\partial y} \sin \vartheta \right)
= r^2 \left(\frac{\partial^2 \phi}{\partial x^2} \sin^2 \vartheta - 2 \frac{\partial^2 \phi}{\partial x \partial y} \cos \vartheta \sin \vartheta + \frac{\partial^2 \phi}{\partial y^2} \cos^2 \vartheta \right) - r \frac{\partial \phi}{\partial r} \tag{18}$$

Combining 14 and 18 yields:

$$\frac{\partial^2 \phi}{\partial r^2} + \frac{\partial^2 \phi}{\partial \vartheta^2} = \frac{\partial^2 \phi}{\partial x^2} \cos^2 \vartheta + 2 \frac{\partial^2 \phi}{\partial x \partial y} \sin \vartheta \cos \vartheta + \frac{\partial^2 \phi}{\partial y^2} \sin^2 \vartheta$$

$$+ r^2 \left(\frac{\partial^2 \phi}{\partial x^2} \sin^2 \vartheta - 2 \frac{\partial^2 \phi}{\partial x \partial y} \cos \vartheta \sin \vartheta + \frac{\partial^2 \phi}{\partial y^2} \cos^2 \vartheta \right) - r \frac{\partial \phi}{\partial r}$$

$$\implies \frac{\partial^2 \phi}{\partial r^2} + \frac{1}{r^2} \frac{\partial^2 \phi}{\partial \vartheta^2} = \frac{\partial^2 \phi}{\partial x^2} \cos^2 \vartheta + \frac{\partial^2 \phi}{\partial x^2} \sin^2 \vartheta + \frac{\partial^2 \phi}{\partial y^2} \cos^2 \vartheta + \frac{\partial^2 \phi}{\partial y^2} \sin^2 \vartheta - \frac{1}{r} \frac{\partial \phi}{\partial r}$$

$$= \frac{\partial^2 \phi}{\partial x^2} \left(\cos^2 \vartheta + \sin^2 \vartheta \right) + \frac{\partial^2 \phi}{\partial y^2} \left(\cos^2 \vartheta + \sin^2 \vartheta \right) - \frac{1}{r} \frac{\partial \phi}{\partial r}$$

$$= \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} - \frac{1}{r} \frac{\partial \phi}{\partial r}$$

$$\implies \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = \frac{\partial^2 \phi}{\partial r^2} + \frac{1}{r} \frac{\partial \phi}{\partial r} + \frac{1}{r^2} \frac{\partial^2 \phi}{\partial \vartheta^2}$$

$$\therefore \nabla^2 \phi = \frac{\partial^2 \phi}{\partial r^2} + \frac{1}{r} \frac{\partial \phi}{\partial r} + \frac{1}{r^2} \frac{\partial^2 \phi}{\partial \vartheta^2}$$

$$(19)$$

8.3 Ad confluōrem

Summarized, the conditions translated to polar form in sections 8.2.1, 8.2.2 and 8.2.3 are:

$$\mathbf{V} = U(\hat{r}\cos\vartheta - \hat{\vartheta}\sin\vartheta) \quad \text{as} \quad r \to \infty$$

$$\mathbf{V} \cdot \hat{r} = 0 \quad \text{when} \quad r = L$$

$$\frac{\partial^2 \phi}{\partial r^2} + \frac{1}{r}\frac{\partial \phi}{\partial r} + \frac{1}{r^2}\frac{\partial^2 \phi}{\partial \vartheta^2} = 0$$

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