

# Cemef

2025-2026 ■ ■

---

## ■ Self-similarity, boundary layer & heat transfer in fluid mechanics

Franck Pigeonneau  
CEMEF-CFL, I/E 217, ☎ 04 93 95 74 34  
franck.pigeonneau@minesparis.psl.eu

<git:franck-pigeonneau/heat-transfer-lecture.git>

# 1. Purposes of the lecture

---

1. Scaling analysis;
2. Self-similarity;
3. Boundary layer theory;
4. Heat transfer in fluid;
5. Learn about the natural convection.

1. Purposes of the lecture

2. Self-similar solution of partial differential equation

2.1 Rayleigh problem

3. Singular perturbation method

3.1 Example of singular ODE

3.2 Laminar boundary layer

4. Balance equations of heat transfer

4.1 General formulation

4.2 Boussinesq approximation

5. Natural convection in open and closed domains

5.1 Vertical heated wall

5.2 Differentially heated square cavity

6. Synthesis

## 2. Self-similar solution of partial differential equation

- ▶ Fluid mechanics obeys to non-linear partial differential equations.
- ▶ Exact solutions are very scarce.
- ▶ Fortunately, particular solutions exist invariant by groups of affinity transformation.
- ▶ Affinity transformations linked to dimensional changes are remarkable in physics & in particular in fluid mechanics.
- ▶ Invariant solutions are called “self-similar” solutions.



Figure 1: Barnsley fern created by affinity geometric transformation.

## 2. Self-similar solution of partial differential equation

### ○ 2.1 Rayleigh problem

Let  $u(y, t)$   $x$ -component of the velocity obeying to

$$\frac{\partial u}{\partial t} - \nu \frac{\partial^2 u}{\partial y^2} = 0, \quad (1)$$

$$u(y, 0) = 0, \text{ for } t = 0, \quad (2)$$

$$u(0, t) = U, \text{ for } t > 0. \quad (3)$$

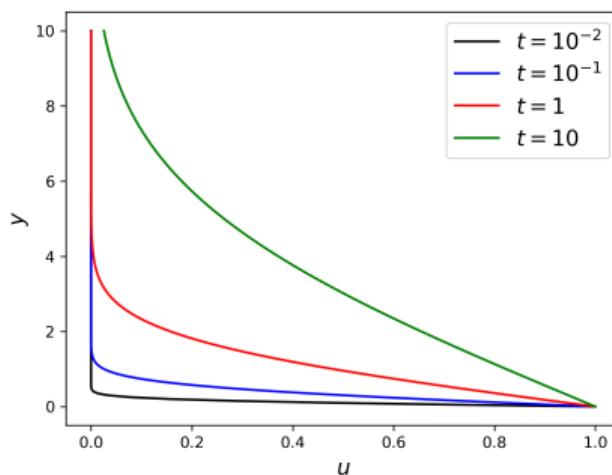


Figure 2:  $u$  vs.  $y$  at four increasing times.

## 2. Self-similar solution of partial differential equation

### ○ 2.1 Rayleigh problem

Normalisation of the equation:

$$\bar{u} = \frac{u}{U}, \quad \bar{y} = \frac{y}{\ell}, \quad \bar{t} = \frac{t}{\tau}, \quad (4)$$

which gives

$$\frac{\partial \bar{u}}{\partial \bar{t}} - \frac{\nu \tau}{\ell^2} \frac{\partial^2 \bar{u}}{\partial \bar{y}^2} = 0, \quad (5)$$

$$\bar{u}(\bar{y}, 0) = 0, \text{ for } \bar{t} = 0, \quad (6)$$

$$\bar{u}(0, \bar{t}) = 1, \text{ for } \bar{t} > 0. \quad (7)$$

## 2. Self-similar solution of partial differential equation

### ○ 2.1 Rayleigh problem

Normalisation of the equation:

$$\bar{u} = \frac{u}{U}, \quad \bar{y} = \frac{y}{\ell}, \quad \bar{t} = \frac{t}{\tau}, \quad (4)$$

which gives

$$\frac{\partial \bar{u}}{\partial \bar{t}} - \frac{\partial^2 \bar{u}}{\partial \bar{y}^2} = 0, \quad (5)$$

$$\bar{u}(\bar{y}, 0) = 0, \text{ for } \bar{t} = 0, \quad (6)$$

$$\bar{u}(0, \bar{t}) = 1, \text{ for } \bar{t} > 0. \quad (7)$$

Takes  $\ell = \sqrt{\nu\tau}$ .

## 2. Self-similar solution of partial differential equation

### ○ 2.1 Rayleigh problem

#### Theorem 1

If  $\bar{u}(\bar{y}, \bar{t})$  is solution of (5), then  $\bar{u}(\sqrt{a}\bar{y}, a\bar{t})$  is also solution of (5) for all constant  $a$ .

An homogeneous solution of  $\bar{u}(\bar{y}, \bar{t})$  can be taken as  $f(\bar{y}/\sqrt{\bar{t}})$  with  $\eta = \bar{y}/\sqrt{\bar{t}}$  is the “self-similar” variable.  
Here, for reason of simplification,  $\eta$  is written as

$$\eta = \frac{\bar{y}}{2\sqrt{\bar{t}}} = \frac{y}{2\sqrt{\nu t}}. \quad (8)$$

$f(\eta)$  is then solution of

$$f'' + 2\eta f' = 0, \text{ with } f' = \frac{df}{d\eta}, \quad (9)$$

$$f(0) = 1, \quad (10)$$

$$\lim_{\eta \rightarrow \infty} f(\eta) = 0. \quad (11)$$

The exact solution is

$$f(\eta) = \operatorname{erfc}(\eta). \quad (12)$$

1. Purposes of the lecture
2. Self-similar solution of partial differential equation
  - 2.1 Rayleigh problem
3. Singular perturbation method
  - 3.1 Example of singular ODE
  - 3.2 Laminar boundary layer
4. Balance equations of heat transfer
  - 4.1 General formulation
  - 4.2 Boussinesq approximation
5. Natural convection in open and closed domains
  - 5.1 Vertical heated wall
  - 5.2 Differentially heated square cavity
6. Synthesis

### 3. Singular perturbation method

- ▶ In fluid mechanics, there are various approximations depending on “small” or “large” parameters<sup>1</sup>:
  - ▶ Stokes flows:  $\text{Re} \ll 1$ ;
  - ▶ Boundary layer:  $\text{Re} \gg 1$ ;
  - ▶ Boundary heat & mass layer:  $\text{Pe} \gg 1$ ;
  - ▶ Quasi-steady state regime:  $\text{St} \ll 1$ ,
  - ▶ ...
- ▶ The perturbation method is a useful technique to find approximative solution.

#### Definition 2

Let's  $\epsilon$  a small parameter, if an approximated solution stays valide when  $\epsilon \rightarrow 0$ , the approximation is said regular. Conversely, if the solution is non uniform when  $\epsilon \rightarrow 0$ , the approximation is said singular.

---

<sup>1</sup>M. Van Dyke: Perturbation methods in fluid mechanics, Stanford, California 1975.

### 3. Singular perturbation method

#### ○ 3.1 Example of singular ODE

Consider the ordinary differential equation<sup>2</sup>

$$\epsilon y'' + y' + y = 0, \forall x \in ]0, 1[, \quad (13)$$

$$y(0) = 0, \quad y(1) = 1, \quad (14)$$

$$\epsilon < 1/4. \quad (15)$$

The exact solution is given by

$$y = \frac{e^{r_1 x} - e^{r_2 x}}{e^{r_1} - e^{r_2}}, \quad (16)$$

$$r_1 = -\frac{1 - \sqrt{1 - 4\epsilon}}{2\epsilon}, \quad r_2 = -\frac{1 + \sqrt{1 - 4\epsilon}}{2\epsilon}. \quad (17)$$

The solution is singular since  $r_2$  diverges when  $\epsilon \rightarrow 0$ .

---

<sup>2</sup>E. J. Hinch: Perturbation Methods, 1991.

### 3. Singular perturbation method

#### ○ 3.1 Example of singular ODE

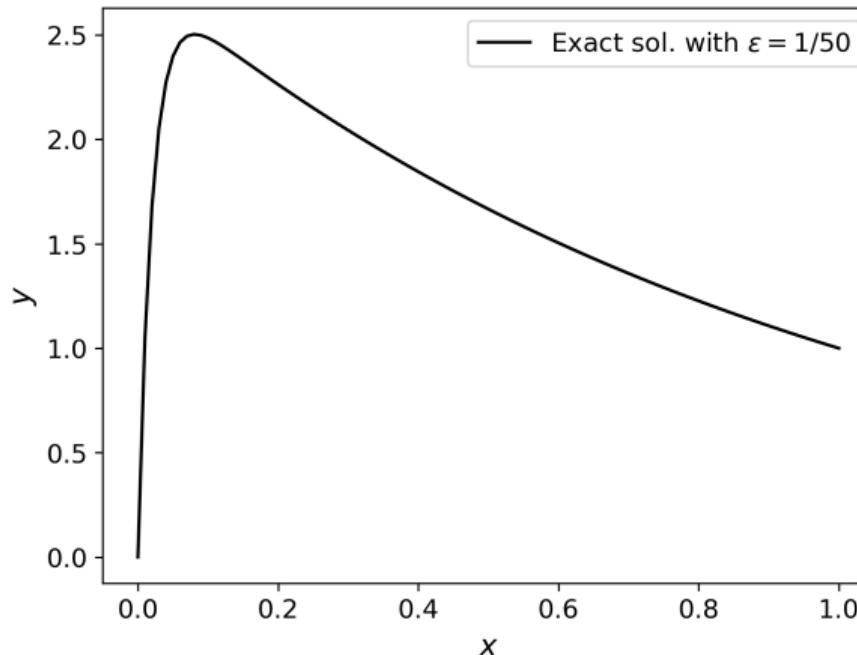


Figure 3:  $y$  vs.  $x$  for  $\epsilon = 1/50$ .

### 3. Singular perturbation method

#### ○ 3.1 Example of singular ODE

To have an approximative solution,  $y$  can be expanded as  $\epsilon^n$  as

$$y = y_0(x) + \epsilon y_1(x) + \epsilon^2 y_2(x) + \dots \quad (18)$$

After introduction in the ODE, we have

Zeroth order:

$$y'_0 + y_0 = 0, \quad (19)$$

$$y_0(0) = 0, \quad y_0(1) = 1. \quad (20)$$

First order:

$$y'_1 + y_1 = -y''_0, \quad (21)$$

$$y_1(0) = 0, \quad y_1(1) = 0. \quad (22)$$

Second order:

$$y'_2 + y_2 = -y''_1, \quad (23)$$

$$y_2(0) = 0, \quad y_2(1) = 0. \quad (24)$$

- ▶ The order of ODE is reduced by one order ➡ signature of the singular equation.
- ▶ Impossible to satisfy the two boundary conditions.
- ▶ Solution valid only for  $x \gg 0$  ➡ **outer** solution.

### 3. Singular perturbation method

#### ○ 3.1 Example of singular ODE

- ▶ To find the adequate approximation close to  $x = 0$ , **inner (stretched)** coordinate has to be introduced:

$$\tilde{x} = \frac{x}{\mu(\epsilon)}, \text{ with } \mu(\epsilon) \ll 1. \quad (25)$$

- ▶ By written  $\tilde{y} = y(\tilde{x})$ , the ODE becomes

$$\frac{\epsilon}{\mu^2} \tilde{y}'' + \frac{\tilde{y}'}{\mu} + \tilde{y} = 0. \quad (26)$$

#### Definition 3

The “**principle of least degeneracy**” involves that a significant degeneracy of an equation must keep a maximum of terms of the equation<sup>3</sup>.

---

<sup>3</sup>Van Dyke: Perturbation methods in fluid mechanics (see n. 1).

### 3. Singular perturbation method

#### ○ 3.1 Example of singular ODE

- ▶ If the balance is done between in the first and the third terms:

$$\mu = \sqrt{\epsilon}. \quad (27)$$

- ▶ The ODE becomes

$$\sqrt{\epsilon} \tilde{y}'' + \tilde{y}' + \sqrt{\epsilon} \tilde{y} = 0. \quad (28)$$

- ▶ If  $\epsilon \rightarrow 0$ , the ODE is simply  $\tilde{y}' = 0$ .
- ▶ If the balance is done between in the first and the second terms:

$$\mu = \epsilon. \quad (29)$$

- ▶ The ODE becomes

$$\tilde{y}'' + \tilde{y}' + \epsilon \tilde{y} = 0. \quad (30)$$

- ▶ If  $\epsilon \rightarrow 0$ , the ODE is simply  $\tilde{y}'' + \tilde{y}' = 0$ .
- ▶ The principle of least degeneracy involves that the significant approximation is the second case.

### 3. Singular perturbation method

#### ○ 3.1 Example of singular ODE

- ▶ The outer solution at the zeroth order is

$$y_0(x) = e^{1-x}. \quad (31)$$

- ▶ The inner solution is

$$\tilde{y}_0(\tilde{x}) = A_0 \left( 1 - e^{-\tilde{x}} \right). \quad (32)$$

- ▶  $A_0$  is unknown. To find it, a matching between the inner and outer solutions have to do.
- ▶ Introduce a new coordinate:

$$\eta = x/\epsilon^\alpha, \text{ with: } 0 < \alpha < 1, \quad (33)$$

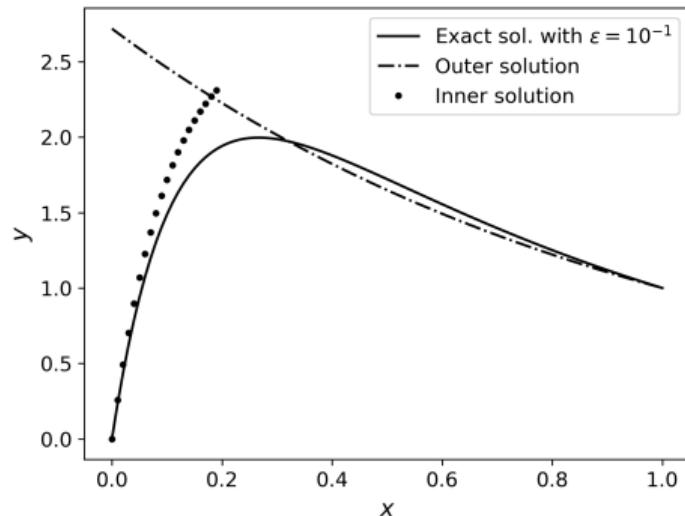
$$x = \epsilon^\alpha \eta, \quad \tilde{x} = \frac{\eta}{\epsilon^{1-\alpha}}. \quad (34)$$

- ▶ For a finite value of  $\eta$ ,  $x \rightarrow 0$  and  $\tilde{x} \rightarrow \infty$  when  $\epsilon \rightarrow 0$ .
- ▶ The matching between the two solutions gives:  $A_0 = e$ .

### 3. Singular perturbation method

#### ○ 3.1 Example of singular ODE

(a)  $\epsilon = 10^{-1}$



(b)  $\epsilon = 10^{-2}$

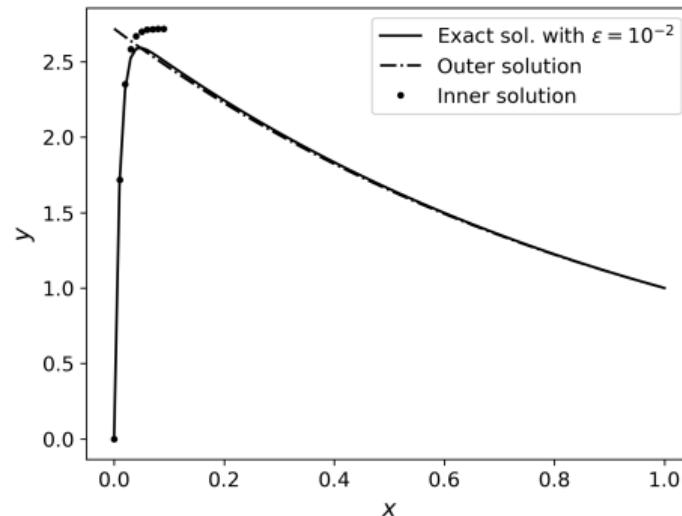


Figure 4:  $y$  vs.  $x$  with exact, inner and outer solutions.

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

By using  $\text{Re} = UL/\nu$ , the 2D Navier-Stokes equations for incompressible fluid are

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0, \quad (35)$$

$$u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} = - \frac{\partial P}{\partial x} + \frac{1}{\text{Re}} \left( \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right), \quad (36)$$

$$u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} = - \frac{\partial P}{\partial y} + \frac{1}{\text{Re}} \left( \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right). \quad (37)$$

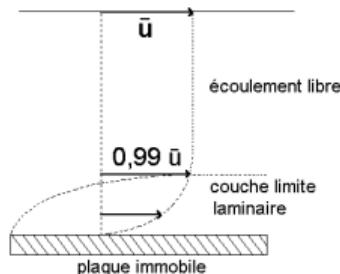


Figure 5: Sketch of the boundary layer close to horizontal wall.

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

- ▶ A CIMLIB\_CFD case of this problem is available on [gitlab:franck.pigeonneau/laminarboundlayer.git](https://gitlab.com/franck.pigeonneau/laminarboundlayer.git).

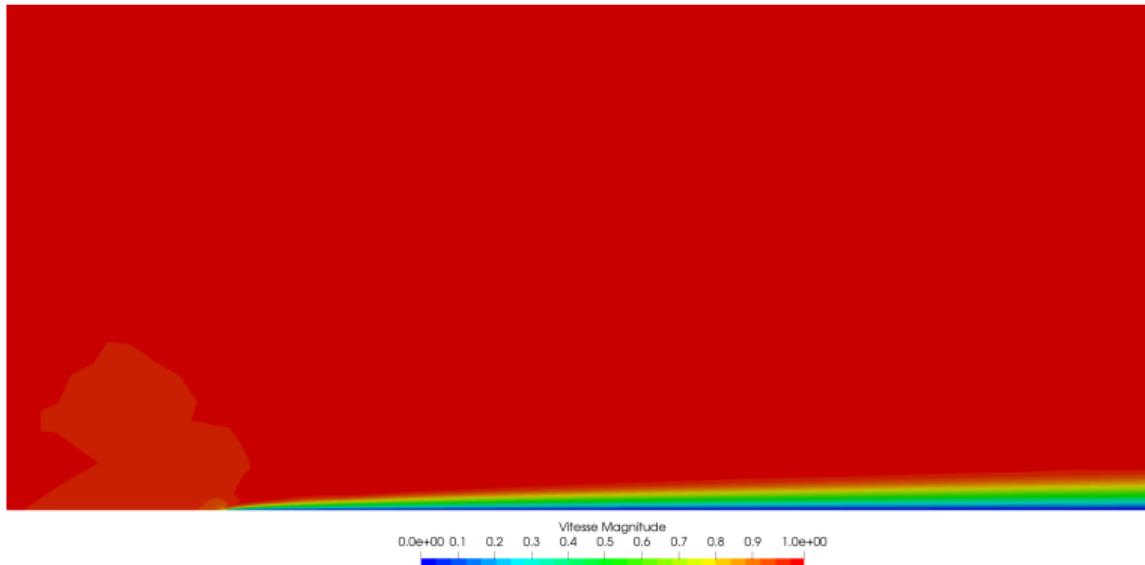


Figure 6:  $\|u\|$  for  $Re = 10^3$ .

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

First, we introduce the “small” parameter

$$\epsilon = \frac{1}{\text{Re}}. \quad (38)$$

The N-S equations become

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0, \quad (39)$$

$$u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} = - \frac{\partial P}{\partial x} + \epsilon \left( \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right), \quad (40)$$

$$u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} = - \frac{\partial P}{\partial y} + \epsilon \left( \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right). \quad (41)$$

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

- ▶ Study the boundary layer leads to study the behaviour of the equations for small  $\epsilon$ .
- ▶ As shown above, we use the perturbation method. The solution is developed as a power of  $\epsilon$ .
- ▶ In the first approximation, remove all the terms proportional to  $\epsilon$ :

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0, \quad (42)$$

$$u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} = - \frac{\partial P}{\partial x}, \quad (43)$$

$$u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} = - \frac{\partial P}{\partial y}. \quad (44)$$

- ▶ Too abusive: **impossible to apply the boundary conditions both on the wall and at the infinity.**

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

- ▶ The spatial scales are different along  $x$  and  $y$  axis. Let introduce a new scale  $\delta$  to normalize the  $y$  axis:

$$\tilde{y} = \frac{y}{\delta}, \quad \tilde{v} = \frac{v}{\delta} \quad (45)$$

- ▶ The change of the velocity is required to conserve the continuity equation. Now the N-S equations becomes

$$\frac{\partial u}{\partial x} + \frac{\partial \tilde{v}}{\partial \tilde{y}} = 0, \quad (46)$$

$$u \frac{\partial u}{\partial x} + \tilde{v} \frac{\partial u}{\partial \tilde{y}} = - \frac{\partial P}{\partial x} + \frac{\epsilon}{\delta^2} \left( \delta^2 \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial \tilde{y}^2} \right), \quad (47)$$

$$\delta^2 \left[ u \frac{\partial \tilde{v}}{\partial x} + \tilde{v} \frac{\partial \tilde{v}}{\partial \tilde{y}} \right] = - \frac{\partial P}{\partial \tilde{y}} + \epsilon \left( \delta^2 \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial \tilde{y}^2} \right). \quad (48)$$

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

- ▶ Following the principle of least degeneracy, the simplification of the equations must keep the maximum of terms.
- ▶ In the case of the boundary layer, we must have

$$\delta^2 = \epsilon, \quad \delta = \frac{1}{\sqrt{\text{Re}}}. \quad (49)$$

- ▶ The Prandtl boundary layer equations<sup>4</sup>:

$$\frac{\partial u}{\partial x} + \frac{\partial \tilde{v}}{\partial \tilde{y}} = 0, \quad (50)$$

$$u \frac{\partial u}{\partial x} + \tilde{v} \frac{\partial u}{\partial \tilde{y}} = - \frac{\partial P}{\partial x} + \frac{\partial^2 u}{\partial \tilde{y}^2}, \quad (51)$$

$$\frac{\partial P}{\partial \tilde{y}} = 0. \quad (52)$$

---

<sup>4</sup>L. Prandtl: Zur Berechnung der Grenzschichten, in: Zeitschrift für Angewandte Mathematik und Mechanik 18.1 (1938), pp. 77–82.

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

- ▶ Since  $P$  is independent on  $\tilde{y}$ ,  $P$  is a function of  $x$ .
- ▶  $P$  can be matched with the outer (Euler) solution.
- ▶ Using the Bernoulli relation:

$$\frac{dP}{dx} = -U \frac{dU}{dx}, \quad (53)$$

with  $U$  the outer solution.

- ▶ In the particular case of the horizontal wall,  $U = 1 \Rightarrow$  the pressure gradient vanishes.

$$\frac{\partial u}{\partial x} + \frac{\partial \tilde{v}}{\partial \tilde{y}} = 0, \quad (54)$$

$$u \frac{\partial u}{\partial x} + \tilde{v} \frac{\partial u}{\partial \tilde{y}} = \frac{\partial^2 u}{\partial \tilde{y}^2}. \quad (55)$$

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

- ▶ According to Blasius<sup>5</sup>, the boundary layer equation can be solved using the stream function:

$$u = \frac{\partial \psi}{\partial \tilde{y}}, \quad \tilde{v} = -\frac{\partial \psi}{\partial x}. \quad (56)$$

Then, eq. (55) becomes:

$$\frac{\partial \psi}{\partial \tilde{y}} \frac{\partial^2 \psi}{\partial x \partial \tilde{y}} - \frac{\partial \psi}{\partial x} \frac{\partial^2 \psi}{\partial \tilde{y}^2} = \frac{\partial^3 \psi}{\partial \tilde{y}^3}. \quad (57)$$

#### Theorem 4

If  $\psi(x, \tilde{y})$  is solution of (57), then  $\sqrt{a}\psi(ax, \sqrt{a}\tilde{y})$  is also solution of (57) for all constant  $a$ .

- ▶ Taking  $ax = 1$ , the self-similar solution is then defined as follows

$$\psi = \sqrt{x}f(\eta), \quad \text{with } \eta = \frac{\tilde{y}}{\sqrt{x}}. \quad (58)$$

---

<sup>5</sup>H. Blasius: Grenzschichten in Flüssigkeiten mit kleiner Reibung, in: Zeitschrift für Mathematik und Physik 56 (1908), pp. 1–37.

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

- ▶  $f$  is solution of

$$2f''' + ff'' = 0, \quad (59)$$

- ▶ The boundary conditions are:

$$f(0) = f'(0) = 0, \quad (60)$$

$$\lim_{\eta \rightarrow 0} f'(\eta) = 1. \quad (61)$$

- ▶ To solve this equation, we transform in a system of Cauchy problem and a shooting method is used to impose the boundary far away the wall.

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

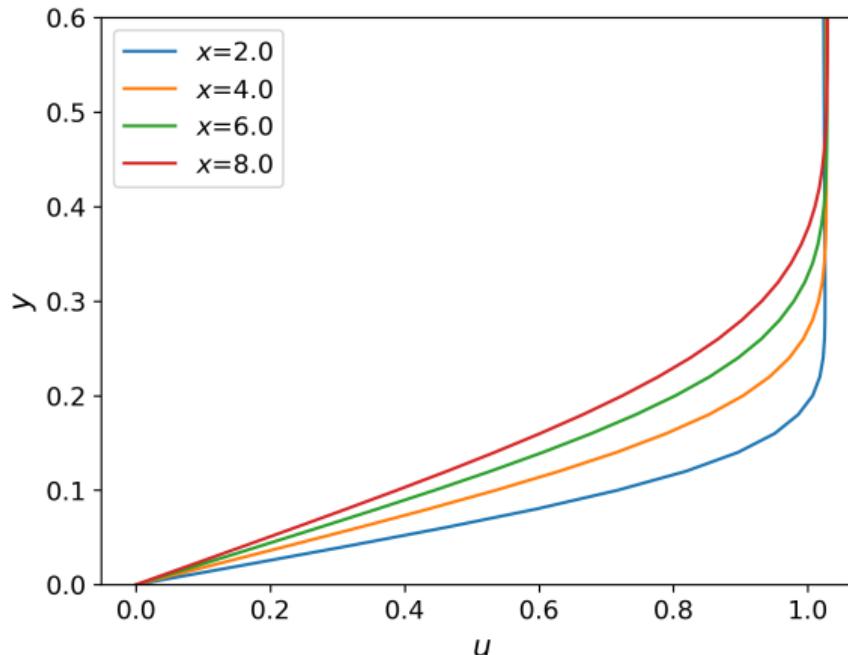


Figure 7:  $y$  vs.  $u$  obtained with CIMLIB\_CFD for  $\text{Re} = 10^3$  in  $x=2, 4, 6 \& 8$ .

### 3. Singular perturbation method

#### ○ 3.2 Laminar boundary layer

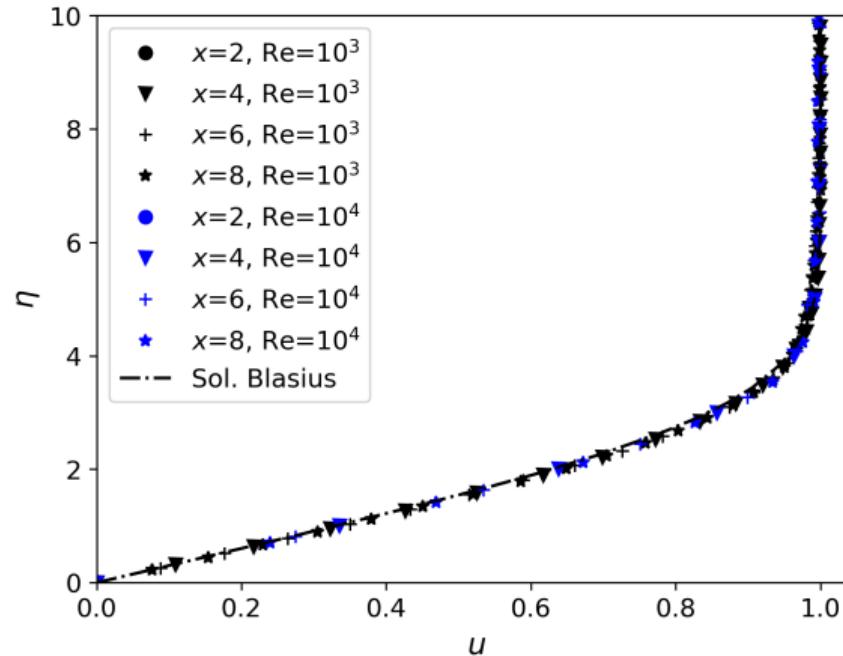


Figure 8:  $\eta$  vs.  $u$  obtained with CIMLIB\_CFD for  $\text{Re} = 10^3$  and  $10^4$  in  $x=2, 4, 6$  &  $8$ . Comparison to the Blasius solution.

1. Purposes of the lecture
2. Self-similar solution of partial differential equation
  - 2.1 Rayleigh problem
3. Singular perturbation method
  - 3.1 Example of singular ODE
  - 3.2 Laminar boundary layer
4. Balance equations of heat transfer
  - 4.1 General formulation
  - 4.2 Boussinesq approximation
5. Natural convection in open and closed domains
  - 5.1 Vertical heated wall
  - 5.2 Differentially heated square cavity
6. Synthesis

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

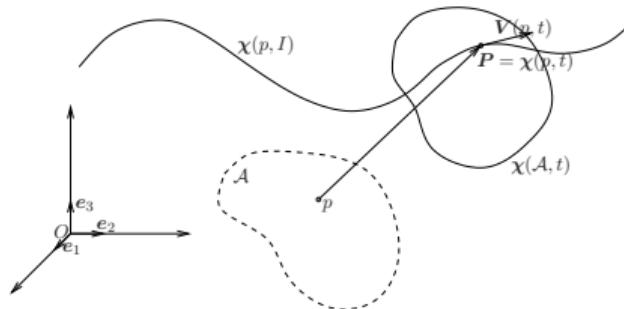


Figure 9: Motion of  $\chi$  in  $\mathcal{R}$ .

$$M = \int_{\Omega(t)} \rho dV, \quad (62)$$

$$\mathbf{P} = \int_{\Omega(t)} \rho \mathbf{u} dV, \quad (63)$$

$$E = \int_{\Omega(t)} \rho e_t dV; \quad e_t = e + \frac{1}{2} \mathbf{u}^2 + \Phi. \quad (64)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

$$\frac{DM}{Dt} = 0, \quad (65)$$

$$\frac{DP}{Dt} = \int_{\Omega(t)} \rho \mathbf{f} dV + \int_{\partial\Omega(t)} \boldsymbol{\sigma} \cdot \mathbf{n} dS; \quad \boldsymbol{\sigma} = -P\mathbf{I} + \boldsymbol{\tau}, \quad (66)$$

$$\frac{DE}{Dt} = \int_{\partial\Omega(t)} [-\mathbf{q} \cdot \mathbf{n} + (\mathbf{u} \cdot \boldsymbol{\sigma}) \cdot \mathbf{n}] dS. \quad (67)$$

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{u}) = 0, \quad (68)$$

$$\frac{\partial \rho \mathbf{u}}{\partial t} + \nabla \cdot (\rho \mathbf{u} \otimes \mathbf{u}) = \rho \mathbf{f} - \nabla P + \nabla \cdot \boldsymbol{\tau}, \quad (69)$$

$$\frac{\partial \rho e_t}{\partial t} + \nabla \cdot (\rho e_t \mathbf{u}) = \nabla \cdot (-\mathbf{q} + \mathbf{u} \cdot \boldsymbol{\sigma}). \quad (70)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

$$\mathbf{q} = -\lambda \nabla T, \text{ Fourier law,} \quad (71)$$

$$\boldsymbol{\tau} = 2\mu \mathbf{D}(\mathbf{u}) + \mathbf{I} \left( \zeta - \frac{2\mu}{3} \right) \nabla \cdot \mathbf{u}, \text{ Newtonian fluid,} \quad (72)$$

$$\mathbf{D}(\mathbf{u}) = \frac{1}{2} (\nabla \mathbf{u} + \nabla^t \mathbf{u}). \quad (73)$$

- ▶  $\lambda$ : thermal conductivity.
- ▶  $\mu$ : shear viscosity or dynamical viscosity.
- ▶  $\zeta$ : dilatational viscosity.
- ▶ Mostly in nature,  $\zeta$  is equal to zero (Skokesian behaviour). The trace of the viscous stress is equal to zero.

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

$$\rho \frac{D\mathbf{u}}{Dt} = \rho \mathbf{f} + \nabla \cdot \boldsymbol{\sigma}, \quad (74)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

$$\rho \frac{D\mathbf{u}}{Dt} = -\rho \nabla \Phi + \nabla \cdot \boldsymbol{\sigma}, \quad (74)$$

$$\rho \mathbf{u} \cdot \frac{D\mathbf{u}}{Dt} = -\rho \mathbf{u} \cdot \nabla \Phi + \mathbf{u} \cdot \nabla \cdot \boldsymbol{\sigma}, \quad (75)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

$$\rho \frac{D\mathbf{u}}{Dt} = -\rho \nabla \Phi + \nabla \cdot \boldsymbol{\sigma}, \quad (74)$$

$$\rho \mathbf{u} \cdot \frac{D\mathbf{u}}{Dt} = -\rho \mathbf{u} \cdot \nabla \Phi + \mathbf{u} \cdot \nabla \cdot \boldsymbol{\sigma}, \quad (75)$$

$$\rho \frac{D}{Dt} \left( \frac{\mathbf{u}^2}{2} + \Phi \right) = \nabla \cdot (\mathbf{u} \cdot \boldsymbol{\sigma}) - \boldsymbol{\sigma} : \mathbf{D}, \quad (76)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

$$\rho \frac{D\mathbf{u}}{Dt} = -\rho \nabla \Phi + \nabla \cdot \boldsymbol{\sigma}, \quad (74)$$

$$\rho \mathbf{u} \cdot \frac{D\mathbf{u}}{Dt} = -\rho \mathbf{u} \cdot \nabla \Phi + \mathbf{u} \cdot \nabla \cdot \boldsymbol{\sigma}, \quad (75)$$

$$\rho \frac{D}{Dt} \left( \frac{\mathbf{u}^2}{2} + \Phi \right) = \nabla \cdot (\mathbf{u} \cdot \boldsymbol{\sigma}) - \boldsymbol{\sigma} : \mathbf{D}, \quad (76)$$

$$\rho \frac{D}{Dt} \left( e + \frac{\mathbf{u}^2}{2} + \Phi \right) = \nabla \cdot (\mathbf{u} \cdot \boldsymbol{\sigma}) - \nabla \cdot \mathbf{q}, \quad (77)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

$$\rho \frac{D\mathbf{u}}{Dt} = -\rho \nabla \Phi + \nabla \cdot \boldsymbol{\sigma}, \quad (74)$$

$$\rho \mathbf{u} \cdot \frac{D\mathbf{u}}{Dt} = -\rho \mathbf{u} \cdot \nabla \Phi + \mathbf{u} \cdot \nabla \cdot \boldsymbol{\sigma}, \quad (75)$$

$$\rho \frac{D}{Dt} \left( \frac{\mathbf{u}^2}{2} + \Phi \right) = \nabla \cdot (\mathbf{u} \cdot \boldsymbol{\sigma}) - \boldsymbol{\sigma} : \mathbf{D}, \quad (76)$$

$$\rho \frac{D}{Dt} \left( e + \frac{\mathbf{u}^2}{2} + \Phi \right) = \nabla \cdot (\mathbf{u} \cdot \boldsymbol{\sigma}) - \nabla \cdot \mathbf{q}, \quad (77)$$

$$\rho \frac{De}{Dt} = -\nabla \cdot \mathbf{q} + \boldsymbol{\sigma} : \mathbf{D}, \quad (78)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

$$\rho \frac{D\mathbf{u}}{Dt} = -\rho \nabla \Phi + \nabla \cdot \boldsymbol{\sigma}, \quad (74)$$

$$\rho \mathbf{u} \cdot \frac{D\mathbf{u}}{Dt} = -\rho \mathbf{u} \cdot \nabla \Phi + \mathbf{u} \cdot \nabla \cdot \boldsymbol{\sigma}, \quad (75)$$

$$\rho \frac{D}{Dt} \left( \frac{\mathbf{u}^2}{2} + \Phi \right) = \nabla \cdot (\mathbf{u} \cdot \boldsymbol{\sigma}) - \boldsymbol{\sigma} : \mathbf{D}, \quad (76)$$

$$\rho \frac{D}{Dt} \left( e + \frac{\mathbf{u}^2}{2} + \Phi \right) = \nabla \cdot (\mathbf{u} \cdot \boldsymbol{\sigma}) - \nabla \cdot \mathbf{q}, \quad (77)$$

$$\rho \frac{De}{Dt} = -\nabla \cdot \mathbf{q} + \boldsymbol{\sigma} : \mathbf{D}, \quad (78)$$

$$\rho \frac{De}{Dt} = -\nabla \cdot \mathbf{q} - P \nabla \cdot \mathbf{u} + \boldsymbol{\tau} : \mathbf{D}. \quad (79)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

$$\rho \frac{D\mathbf{u}}{Dt} = -\rho \nabla \Phi + \nabla \cdot \boldsymbol{\sigma}, \quad (74)$$

$$\rho \mathbf{u} \cdot \frac{D\mathbf{u}}{Dt} = -\rho \mathbf{u} \cdot \nabla \Phi + \mathbf{u} \cdot \nabla \cdot \boldsymbol{\sigma}, \quad (75)$$

$$\rho \frac{D}{Dt} \left( \frac{\mathbf{u}^2}{2} + \Phi \right) = \nabla \cdot (\mathbf{u} \cdot \boldsymbol{\sigma}) - \boldsymbol{\sigma} : \mathbf{D}, \quad (76)$$

$$\rho \frac{D}{Dt} \left( e + \frac{\mathbf{u}^2}{2} + \Phi \right) = \nabla \cdot (\mathbf{u} \cdot \boldsymbol{\sigma}) - \nabla \cdot \mathbf{q}, \quad (77)$$

$$\rho \frac{De}{Dt} = -\nabla \cdot \mathbf{q} + \boldsymbol{\sigma} : \mathbf{D}, \quad (78)$$

$$\rho \frac{De}{Dt} = -\nabla \cdot \mathbf{q} - P \nabla \cdot \mathbf{u} + \boldsymbol{\tau} : \mathbf{D}. \quad (79)$$

Equivalent to the first principle of the thermodynamics:  $dU = \delta Q - PdV$ .

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

We can use the enthalpy

$$h = e + \frac{P}{\rho}. \quad (80)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

We can use the enthalpy

$$h = e + \frac{P}{\rho}. \quad (80)$$

$$\rho \frac{Dh}{Dt} = -\nabla \cdot \mathbf{q} + \frac{DP}{Dt} + \boldsymbol{\tau} : \mathbf{D}. \quad (81)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

We can use the enthalpy

$$h = e + \frac{P}{\rho}. \quad (80)$$

$$\rho \frac{Dh}{Dt} = -\nabla \cdot \mathbf{q} + \frac{DP}{Dt} + \boldsymbol{\tau} : \mathbf{D}. \quad (81)$$

From the thermodynamics, we have

$$\rho \frac{Dh}{Dt} = \rho C_p \frac{DT}{Dt} + \left[ 1 + \left( \frac{\partial \ln \rho}{\partial \ln T} \right)_P \right] \frac{DP}{Dt}. \quad (82)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

We can use the enthalpy

$$h = e + \frac{P}{\rho}. \quad (80)$$

$$\rho \frac{Dh}{Dt} = -\nabla \cdot \mathbf{q} + \frac{DP}{Dt} + \boldsymbol{\tau} : \mathbf{D}. \quad (81)$$

From the thermodynamics, we have

$$\rho \frac{Dh}{Dt} = \rho C_p \frac{DT}{Dt} + \left[ 1 + \left( \frac{\partial \ln \rho}{\partial \ln T} \right)_P \right] \frac{DP}{Dt}. \quad (82)$$

$$\rho C_p \frac{DT}{Dt} = \nabla \cdot (\lambda \nabla T) - \left( \frac{\partial \ln \rho}{\partial \ln T} \right)_P \frac{DP}{Dt} + \boldsymbol{\tau} : \mathbf{D}. \quad (83)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

For perfect gas,

$$\left( \frac{\partial \ln \rho}{\partial \ln T} \right)_P = -1, \quad (84)$$

$$\rho C_p \frac{DT}{Dt} = \nabla \cdot (\lambda \nabla T) + \frac{DP}{Dt} + \tau : \boldsymbol{D}. \quad (85)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

For perfect gas,

$$\left( \frac{\partial \ln \rho}{\partial \ln T} \right)_P = -1, \quad (84)$$

$$\rho C_p \frac{DT}{Dt} = \nabla \cdot (\lambda \nabla T) + \frac{DP}{Dt} + \boldsymbol{\tau} : \boldsymbol{D}. \quad (85)$$

For liquid,

$$\left( \frac{\partial \ln \rho}{\partial \ln T} \right)_P \approx 0, \quad (86)$$

$$\rho C_p \frac{DT}{Dt} = \nabla \cdot (\lambda \nabla T) + \boldsymbol{\tau} : \boldsymbol{D}. \quad (87)$$

## 4. Balance equations of heat transfer

### ○ 4.1 General formulation

In summary, the balance equations are

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{u}) = 0, \quad (88)$$

$$\rho \frac{D\mathbf{u}}{Dt} = -\nabla P + \nabla \cdot (2\mu \overset{\circ}{\mathbf{D}}) + \rho \mathbf{f}, \quad (89)$$

$$\rho C_p \frac{DT}{Dt} = \nabla \cdot (\lambda \nabla T) + \boldsymbol{\tau} : \mathbf{D}, \quad (90)$$

$$\overset{\circ}{\mathbf{D}} = \mathbf{D} - \frac{\nabla \cdot \mathbf{u}}{3} \mathbf{I}. \quad (91)$$

To close the system of equations, an equation of state,  $\rho = f(T, P)$  is needed.

## 4. Balance equations of heat transfer

### ○ 4.2 Boussinesq approximation

- ▶ The major of fluids dilate when  $T$  increases:

$$\rho = \rho_0 [1 - \beta(T - T_0)], \quad (92)$$

$\rho_0$ : density at  $T_0$ , (93)

$\beta$ : thermal volumetric coefficient. (94)

- ▶  $\beta > 0$  in general.
- ▶ Water is a noticeable exception:  $\beta < 0$  for  $T \in [0, 4]^\circ\text{C}$ .

## 4. Balance equations of heat transfer

### ○ 4.2 Boussinesq approximation

- ▶ The Boussinesq approximation<sup>6</sup> is used:
  - ▶ Fluid is considered as incompressible;
  - ▶ The effect of the thermal dilatation is only taken as a source term in the momentum equation.



J. Boussinesq, French mathematician (1842-1929) (my hero!).

---

<sup>6</sup>J. Boussinesq: Théorie analytique de la chaleur, vol. II, 1903.

## 4. Balance equations of heat transfer

### ○ 4.2 Boussinesq approximation

$$\nabla \cdot \mathbf{u} = 0, \quad (95)$$

$$\rho_0 \frac{D\mathbf{u}}{Dt} = -\nabla P + \nabla \cdot [2\mu \mathbf{D}(\mathbf{u})] - \rho_0 \beta (T - T_0) \mathbf{g}, \quad (96)$$

$$\rho_0 C_p \frac{DT}{Dt} = \lambda \nabla^2 T + 2\mu \mathbf{D}(\mathbf{u}) : \mathbf{D}(\mathbf{u}). \quad (97)$$

- ▶  $P$  takes into account the hydrostatic pressure  $-\rho_0 \mathbf{g} \cdot \mathbf{x}$ .

## 4. Balance equations of heat transfer

### ○ 4.2 Boussinesq approximation

$$\nabla \cdot \mathbf{u} = 0, \quad (95)$$

$$\rho_0 \frac{D\mathbf{u}}{Dt} = -\nabla P + \nabla \cdot [2\mu \mathbf{D}(\mathbf{u})] - \rho_0 \beta (T - T_0) \mathbf{g}, \quad (96)$$

$$\rho_0 C_p \frac{DT}{Dt} = \lambda \nabla^2 T. \quad (97)$$

- ▶  $P$  takes into account the hydrostatic pressure  $-\rho_0 \mathbf{g} \cdot \mathbf{x}$ .
- ▶ The viscous dissipation is generally neglected.

## 4. Balance equations of heat transfer

### ○ 4.2 Boussinesq approximation

$$\nabla \cdot \mathbf{u} = 0, \quad (95)$$

$$\rho_0 \frac{D\mathbf{u}}{Dt} = -\nabla P + \nabla \cdot [2\mu \mathbf{D}(\mathbf{u})] - \rho_0 \beta (T - T_0) \mathbf{g}, \quad (96)$$

$$\rho_0 C_p \frac{DT}{Dt} = \lambda \nabla^2 T. \quad (97)$$

- ▶  $P$  takes into account the hydrostatic pressure  $-\rho_0 \mathbf{g} \cdot \mathbf{x}$ .
- ▶ The viscous dissipation is generally neglected.
- ▶ Fluid motion and the temperature field are fully coupled.

## 4. Balance equations of heat transfer

### ○ 4.2 Boussinesq approximation

$$\nabla \cdot \mathbf{u} = 0, \quad (95)$$

$$\rho_0 \frac{D\mathbf{u}}{Dt} = -\nabla P + \nabla \cdot [2\mu \mathbf{D}(\mathbf{u})] - \rho_0 \beta(T - T_0) \mathbf{g}, \quad (96)$$

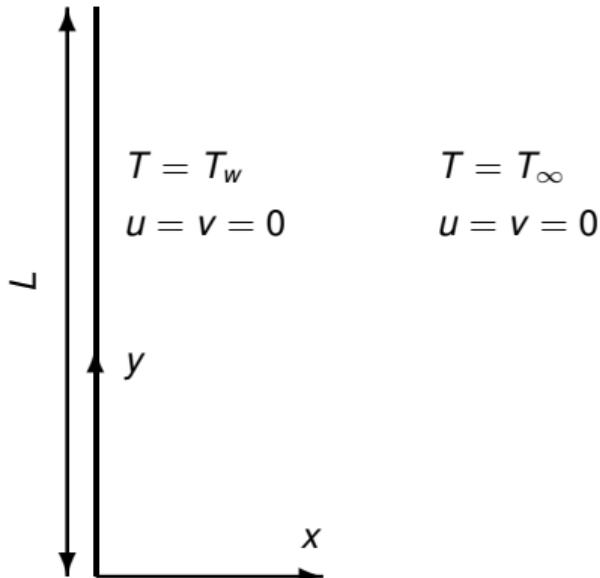
$$\rho_0 C_p \frac{DT}{Dt} = \lambda \nabla^2 T. \quad (97)$$

- ▶  $P$  takes into account the hydrostatic pressure  $-\rho_0 \mathbf{g} \cdot \mathbf{x}$ .
- ▶ The viscous dissipation is generally neglected.
- ▶ Fluid motion and the temperature field are fully coupled.
- ▶  $P$  loses his “thermodynamic” behaviour:  $P$  becomes just a **Lagrangian multiplier**.

1. Purposes of the lecture
2. Self-similar solution of partial differential equation
  - 2.1 Rayleigh problem
3. Singular perturbation method
  - 3.1 Example of singular ODE
  - 3.2 Laminar boundary layer
4. Balance equations of heat transfer
  - 4.1 General formulation
  - 4.2 Boussinesq approximation
5. Natural convection in open and closed domains
  - 5.1 Vertical heated wall
  - 5.2 Differentially heated square cavity
6. Synthesis

# 5. Natural convection in open and closed domains

## 5.1 Vertical heated wall



$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0, \quad (98)$$

$$\rho \left( u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} \right) = - \frac{\partial P}{\partial x} + \eta \left( \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right), \quad (99)$$

$$\begin{aligned} \rho \left( u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} \right) &= - \frac{\partial P}{\partial y} + \eta \left( \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right) + \\ &\quad \rho g \beta (T - T_\infty), \end{aligned} \quad (100)$$

$$\rho C_p \left( u \frac{\partial T}{\partial x} + v \frac{\partial T}{\partial y} \right) = \lambda \left( \frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \right). \quad (101)$$

Figure 10: Vertical heated wall geometry with the thermal and kinematic boundary conditions.

# 5. Natural convection in open and closed domains I

## ○ 5.1 Vertical heated wall

- ▶ In natural convection, the order of magnitude of velocity is *a priori* unknown.
- ▶ To find an order of magnitude of velocity, a scaling analysis is needed.
- ▶ Need to write the balance equations under dimensionless form.
- ▶  $x$  &  $y$  normalized by  $L$ ;
- ▶  $u$  &  $v$  normalized by the unknown characteristic velocity  $u_0$ ;
- ▶  $P$  normalized by  $\delta P$  (unknown);
- ▶  $T$  normalized by  $T_\infty + \Delta T \theta$  with  $\Delta T = T_w - T_\infty$ .

## 5. Natural convection in open and closed domains II

### ○ 5.1 Vertical heated wall

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0, \quad (102)$$

$$\frac{\rho u_0^2}{L} \left( u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} \right) = - \frac{\delta P}{L} \frac{\partial P}{\partial x} + \frac{\eta u_0}{L^2} \left( \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right), \quad (103)$$

$$\frac{\rho u_0^2}{L} \left( u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} \right) = - \frac{\delta P}{L} \frac{\partial P}{\partial y} + \frac{\eta u_0}{L^2} \left( \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right) + \rho g \beta \Delta T \theta, \quad (104)$$

$$u \frac{\partial \theta}{\partial x} + v \frac{\partial \theta}{\partial y} = \frac{\kappa}{u_0 L} \left( \frac{\partial^2 \theta}{\partial x^2} + \frac{\partial^2 \theta}{\partial y^2} \right). \quad (105)$$

- ▶ The buoyancy source term is the driven force to keep.
- ▶ Due to the incompressibility, the gradient of  $P$  must be kept.
- ▶ From the  $y$ -component momentum equation and by balancing inertia with the buoyancy term:

$$u_0 = \sqrt{g \beta \Delta T L}. \quad (106)$$

## 5. Natural convection in open and closed domains III

### ○ 5.1 Vertical heated wall

- ▶ The Reynolds number is then

$$\text{Re} = \frac{u_0 L}{\nu} = \sqrt{\text{Gr}}, \text{ with ,} \quad (107)$$

$$\text{Gr} = \frac{g \beta \Delta T L^3}{\nu^2}, \text{ Grashof number.} \quad (108)$$

- ▶ The Péclet number defined by

$$\text{Pe} = \frac{u_0 L}{\kappa}, \quad (109)$$

is equal to

$$\text{Pe} = \sqrt{\text{Gr}} \text{Pr}, \text{ with ,} \quad (110)$$

$$\text{Pr} = \frac{\nu}{\kappa}, \text{ Prandtl number.} \quad (111)$$

## 5. Natural convection in open and closed domains IV

### ○ 5.1 Vertical heated wall

- The problem statement becomes:

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0, \quad (112)$$

$$u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} = -\frac{\partial P}{\partial x} + \frac{1}{\sqrt{\text{Gr}}} \left( \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right), \quad (113)$$

$$u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} = -\frac{\partial P}{\partial y} + \frac{1}{\sqrt{\text{Gr}}} \left( \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right) + \theta, \quad (114)$$

$$u \frac{\partial \theta}{\partial x} + v \frac{\partial \theta}{\partial y} = \frac{1}{\sqrt{\text{Gr}} \text{Pr}} \left( \frac{\partial^2 \theta}{\partial x^2} + \frac{\partial^2 \theta}{\partial y^2} \right). \quad (115)$$

- Solved numerically with CIMLIB\_CFD, see the case on  
[gitlab:franck.pigeonneau/verticalheatedplate.git](https://gitlab.com/franck.pigeonneau/verticalheatedplate.git).

## 5. Natural convection in open and closed domains

### ○ 5.1 Vertical heated wall



Figure 11:  $\theta$  field obtained numerically for  $Gr=10^4$  and  $Pr=1$ .

# 5. Natural convection in open and closed domains

## 5.1 Vertical heated wall

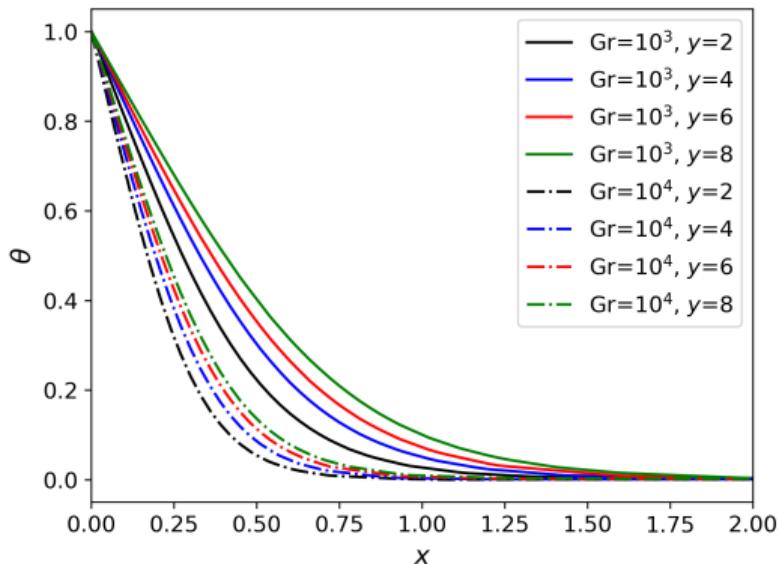


Figure 12:  $\theta$  vs  $x$  for 4 locations in  $y$  and for  $\text{Gr}=10^3$  &  $10^4$  and  $\text{Pr}=1$ .

# 5. Natural convection in open and closed domains

## ○ 5.1 Vertical heated wall

- ▶ When  $\text{Gr} \gg 1$ , a boundary layer appears close to the vertical wall on  $x=0$ .
- ▶ The small parameter is  $\epsilon = 1/\sqrt{\text{Gr}}$ .
- ▶ To find the boundary layer equations, the  $x$ -coordinate is stretched:

$$\tilde{x} = \frac{x}{\delta}. \quad (116)$$

- ▶ Due to the continuity equation:

$$\tilde{u} = \frac{u}{\delta}. \quad (117)$$

- ▶ The balance equations become

$$\frac{\partial \tilde{u}}{\partial \tilde{x}} + \frac{\partial v}{\partial y} = 0, \quad (118)$$

$$\delta^2 \left( u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} \right) = -\frac{\partial P}{\partial \tilde{x}} + \epsilon \left( \frac{\partial^2 \tilde{u}}{\partial \tilde{x}^2} + \delta^2 \frac{\partial^2 \tilde{u}}{\partial y^2} \right), \quad (119)$$

$$\tilde{u} \frac{\partial v}{\partial \tilde{x}} + v \frac{\partial v}{\partial y} = -\frac{\partial P}{\partial y} + \frac{\epsilon}{\delta^2} \left( \frac{\partial^2 v}{\partial \tilde{x}^2} + \delta^2 \frac{\partial^2 v}{\partial y^2} \right) + \theta, \quad (120)$$

$$\tilde{u} \frac{\partial \theta}{\partial \tilde{x}} + v \frac{\partial \theta}{\partial y} = \frac{\epsilon}{\delta^2 \text{Pr}} \left( \frac{\partial^2 \theta}{\partial \tilde{x}^2} + \delta^2 \frac{\partial^2 \theta}{\partial y^2} \right). \quad (121)$$

# 5. Natural convection in open and closed domains

## ○ 5.1 Vertical heated wall

- ▶ From the principle of least degeneracy:

$$\delta = \sqrt{\epsilon} = \frac{1}{\sqrt[4]{\text{Gr}}}. \quad (122)$$

- ▶ Assuming a uniform pressure in the outer area, the boundary layer equations are

$$\frac{\partial \tilde{u}}{\partial \tilde{x}} + \frac{\partial v}{\partial y} = 0, \quad (123)$$

$$\tilde{u} \frac{\partial v}{\partial \tilde{x}} + v \frac{\partial v}{\partial y} = \frac{\partial^2 v}{\partial \tilde{x}^2} + \theta, \quad (124)$$

$$\tilde{u} \frac{\partial \theta}{\partial \tilde{x}} + v \frac{\partial \theta}{\partial y} = \frac{1}{\text{Pr}} \frac{\partial^2 \theta}{\partial \tilde{x}^2}, \quad (125)$$

with the boundary conditions:

$$\tilde{u} = v = 0, \theta = 1, \text{ in } \tilde{x} = 0, \quad (126)$$

$$\lim_{\tilde{x} \rightarrow \infty} \tilde{u} = \lim_{\tilde{x} \rightarrow \infty} v = \lim_{\tilde{x} \rightarrow \infty} \theta = 0. \quad (127)$$

## 5. Natural convection in open and closed domains

### ○ 5.1 Vertical heated wall

- ▶ Once again, the stream function can be used with

$$\tilde{u} = \frac{\partial \psi}{\partial y}, \quad v = -\frac{\partial \psi}{\partial \tilde{x}}. \quad (128)$$

- ▶ The two equations to solve are

$$-\frac{\partial \psi}{\partial y} \frac{\partial^2 \psi}{\partial \tilde{x}^2} + \frac{\partial \psi}{\partial \tilde{x}} \frac{\partial^2 \psi}{\partial y \partial \tilde{x}} = -\frac{\partial^3 \psi}{\partial \tilde{x}^3} + \theta, \quad (129)$$

$$\frac{\partial \psi}{\partial y} \frac{\partial \theta}{\partial \tilde{x}} - \frac{\partial \psi}{\partial \tilde{x}} \frac{\partial \theta}{\partial y} = \frac{1}{Pr} \frac{\partial^2 \theta}{\partial \tilde{x}^2}. \quad (130)$$

### Theorem 5

If  $\psi(\tilde{x}, y)$  and  $\theta(\tilde{x}, y)$  are solution of (129) and (130) respectively, then  $a^{3/4}\psi(\sqrt[4]{a}\tilde{x}, ay)$  and  $\theta(\sqrt[4]{a}\tilde{x}, ay)$  are also solution of (129) and (130). This set of solutions belongs to a self-similar group of scale change.

## 5. Natural convection in open and closed domains

### ○ 5.1 Vertical heated wall

- ▶ A self-similar solution can be found using

$$\psi = y^{3/4} f(\eta), \quad \theta = g(\eta), \quad \text{with } \eta = \frac{\tilde{x}}{\sqrt[4]{y}}. \quad (131)$$

- ▶  $f$  and  $g$  are solution of

$$f''' + \frac{3ff''}{4} - \frac{f'^2}{2} + g = 0, \quad (132)$$

$$g'' - \frac{3\Pr fg'}{4} = 0. \quad (133)$$

- ▶ The boundary conditions are:

$$f(0) = f'(0) = 0, \quad g(0) = 1, \quad (134)$$

$$\lim_{\eta \rightarrow \infty} f'(\eta) = \lim_{\eta \rightarrow \infty} g'(\eta) = 0. \quad (135)$$

- ▶ These two equations numerically solved like a Cauchy problem of ODE, see program `python`.

# 5. Natural convection in open and closed domains

## ○ 5.1 Vertical heated wall

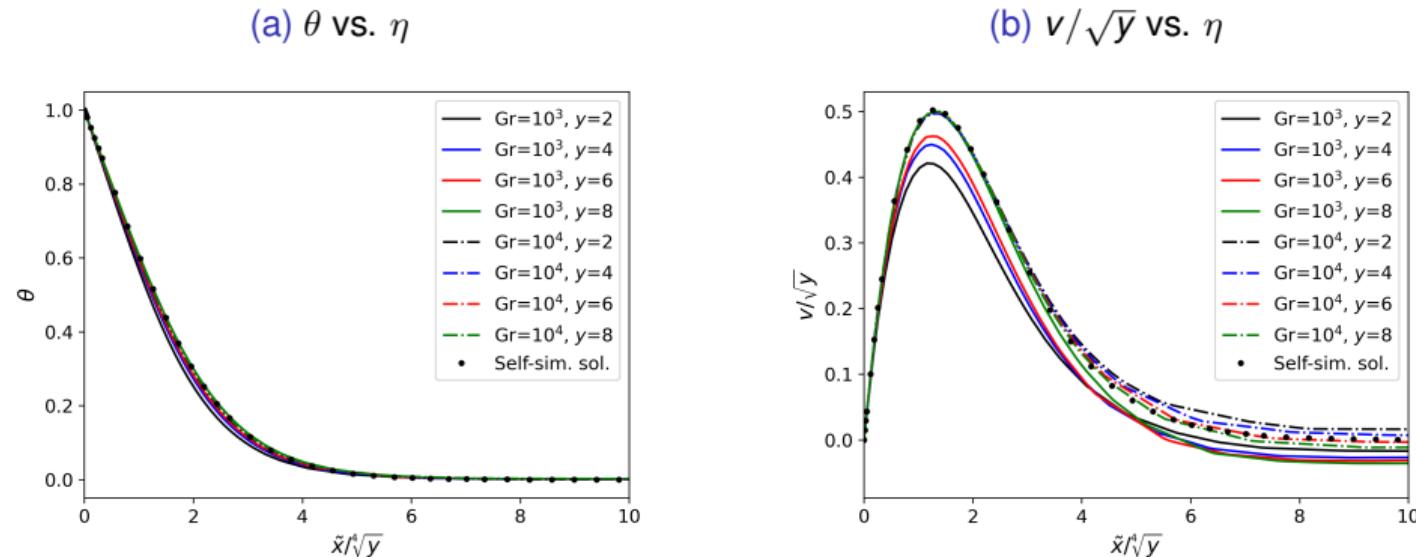


Figure 13: Comparison of the numerical and self-similar solution for  $Gr=10^3$  &  $10^4$  and  $Pr=1$ .

## 5. Natural convection in open and closed domains I

### ○ 5.1 Vertical heated wall

- ▶ The heat flux on the wall can be determined as follows

$$\varphi(y) = \lambda \frac{\partial T}{\partial x} \Big|_{x=0}. \quad (136)$$

- ▶ Using the self-similar solution,  $\varphi(y)$  becomes (☞: here,  $y$  is in SI unit.)

$$\varphi(y) = \lambda \Delta T \frac{\partial \theta}{\partial \eta} \Big|_{\eta=0} \frac{\sqrt[4]{\text{Gr}}}{L^{3/4} \sqrt[4]{y}}. \quad (137)$$

- ▶ The heat transfer coefficient is defined by

$$h = \lambda \frac{\partial \theta}{\partial \eta} \Big|_{\eta=0} \frac{\sqrt[4]{\text{Gr}}}{L^{3/4} \sqrt[4]{y}}. \quad (138)$$

- ▶ The local Nusselt number is

$$\text{Nu}(y) = \frac{hL}{\lambda} = \frac{\partial \theta}{\partial \eta} \Big|_{\eta=0} \sqrt[4]{\text{Gr}} \sqrt[4]{\frac{L}{y}}. \quad (139)$$

## 5. Natural convection in open and closed domains II

### ○ 5.1 Vertical heated wall

- ▶ The average Nusselt number over the height of the wall is

$$\langle \text{Nu} \rangle = \frac{4}{3} \left. \frac{\partial \theta}{\partial \eta} \right|_{\eta=0} \sqrt[4]{\text{Gr}}, \quad (140)$$

or

$$\langle \text{Nu} \rangle = C \sqrt[4]{\text{Gr}}. \quad (141)$$

- ▶  $C$  obtained from the self-similar solution when  $\text{Pr}=1$  is equal to 0.535 in perfect agreement with the solution given by Whitaker<sup>7</sup>.

<sup>7</sup> S. Whitaker: Fundamental Principles of Heat Transfer, 1977, chap. 5.

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

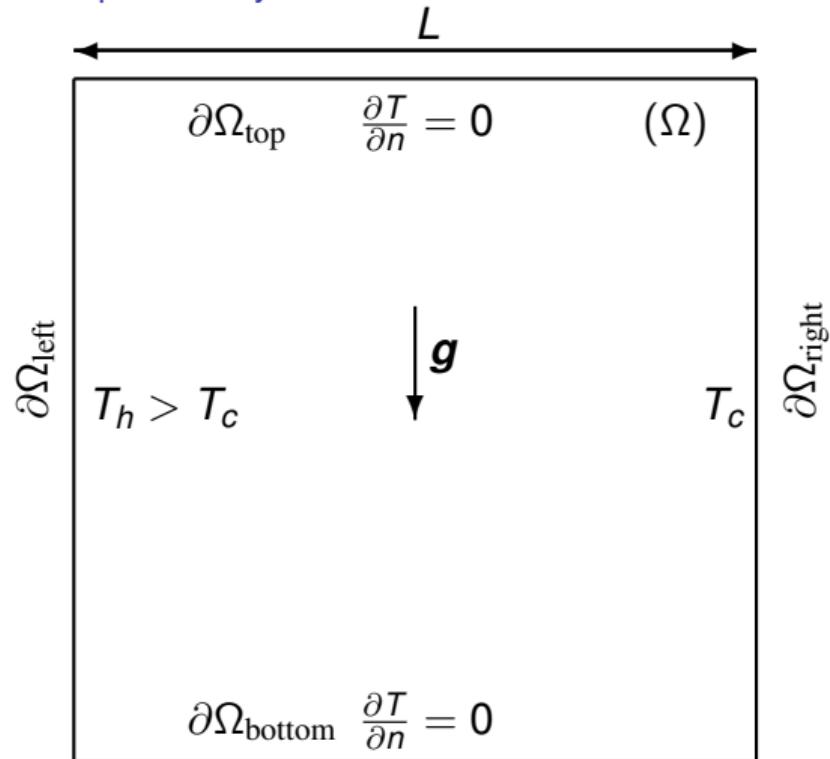


Figure 14: Thermal boundaries on the square cavity. No-slip conditions are taken on  $\partial\Omega$ .

## 5. Natural convection in open and closed domains I

### ○ 5.2 Differentially heated square cavity

#### Theorem 6

Whatever the temperature difference, the fluid in the cavity is in motion.

To proof it, the vorticity is defined by

$$\boldsymbol{\omega} = \frac{1}{2} \nabla \times \mathbf{u}. \quad (142)$$

The momentum equation can be written as follows

$$\rho_0 \left( \frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} \right) = -\nabla P + \mu \nabla^2 \mathbf{u} - \rho_0 \beta (T - T_0) \mathbf{g}. \quad (143)$$

In tensorial analysis<sup>8</sup>, we know that

$$\mathbf{u} \cdot \nabla \mathbf{u} = (\nabla \times \mathbf{u}) \times \mathbf{u} + \nabla \left( \frac{\mathbf{u}^2}{2} \right). \quad (144)$$

So, the momentum equation becomes

$$\rho_0 \left[ \frac{\partial \mathbf{u}}{\partial t} + (\nabla \times \mathbf{u}) \times \mathbf{u} + \nabla \left( \frac{\mathbf{u}^2}{2} \right) \right] = -\nabla P + \mu \nabla^2 \mathbf{u} - \rho_0 \beta (T - T_0) \mathbf{g}. \quad (145)$$

## 5. Natural convection in open and closed domains II

### ○ 5.2 Differentially heated square cavity

Taking the rotational of this equation, we obtain:

$$\rho_0 \left[ \frac{\partial \nabla \times \mathbf{u}}{\partial t} + \nabla \times (\nabla \times \mathbf{u} \times \mathbf{u}) \right] = \mu \nabla^2 \nabla \times \mathbf{u} - \rho_0 \beta \nabla \times [(T - T_0) \mathbf{g}]. \quad (146)$$

Using the identity,

$$\nabla \times (\mathbf{a} \times \mathbf{u}) = \mathbf{u} \cdot \nabla \mathbf{a} + \mathbf{a} \nabla \cdot \mathbf{u} - \nabla \cdot \mathbf{a} \mathbf{u} - \nabla \mathbf{u} \cdot \mathbf{a}, \quad (147)$$

and applied for  $\mathbf{a} = \nabla \times \mathbf{u}$  with free-divergence velocity field:

$$\nabla \times [(\nabla \times \mathbf{u}) \times \mathbf{u}] = \mathbf{u} \cdot \nabla (\nabla \times \mathbf{u}) - \nabla \mathbf{u} \cdot \nabla \times \mathbf{u}. \quad (148)$$

Moreover, we use also the identity

$$\nabla \times [(T - T_0) \mathbf{g}] = \nabla T \times \mathbf{g}, \quad (149)$$

We obtain

$$\rho_0 \left[ \frac{D \nabla \times \mathbf{u}}{Dt} - \nabla \mathbf{u} \cdot \nabla \times \mathbf{u} \right] = \mu \nabla^2 \nabla \times \mathbf{u} - \rho_0 \beta \nabla T \times \mathbf{g}, \quad (150)$$

## 5. Natural convection in open and closed domains III

### ○ 5.2 Differentially heated square cavity

or with the definition of the vorticity

$$\rho_0 \left[ \frac{D\omega}{Dt} - \nabla \mathbf{u} \cdot \boldsymbol{\omega} \right] = \mu \nabla^2 \boldsymbol{\omega} - \frac{\rho_0 \beta}{2} \nabla T \times \mathbf{g}, \quad (151)$$

If the thermal gradient is not collinear to the gravity vector,  $\boldsymbol{\omega}$  is obviously not equal to zero. The fluid motion always occurs.

The first derivation of this result has been done by Euler<sup>9</sup> in 1764!

---

<sup>8</sup>R. Aris: Vectors, Tensors and the basic equation of fluid mechanics, New York 1962.

<sup>9</sup>L. Euler: De motu fluidorum a diverso caloris gradu oriundo, in: Novi Commentarii academiae scientiarum Petropolitanae 11 (1767), pp. 232–267.

## 5. Natural convection in open and closed domains I

### ○ 5.2 Differentially heated square cavity

#### Theorem 7

*In the steady-state regime, the thermal flux on the vertical walls defined as follows*

$$\Phi_{T,\partial\Omega_{\text{left}}} = \int_{\Omega_{\text{left}}} \lambda \nabla T \cdot \mathbf{n} dl, \quad (152)$$

$$\Phi_{T,\partial\Omega_{\text{right}}} = \int_{\Omega_{\text{right}}} \lambda \nabla T \cdot \mathbf{n} dl, \quad (153)$$

*verify the relation:*

$$\Phi_{T,\partial\Omega_{\text{left}}} + \Phi_{T,\partial\Omega_{\text{right}}} = 0. \quad (154)$$

## 5. Natural convection in open and closed domains II

### ○ 5.2 Differentially heated square cavity

To proof it, in steady-state regime, we have

$$\frac{\partial T}{\partial t} = 0. \quad (155)$$

So, the energy balance becomes

$$\rho_0 C_p \mathbf{u} \cdot \nabla T = \nabla \cdot (\lambda \nabla T). \quad (156)$$

or for free-divergence velocity

$$\rho_0 C_p \nabla \cdot (\mathbf{u} T) = \nabla \cdot (\lambda \nabla T). \quad (157)$$

By integration over the whole domain, we obtain:

$$\int_{\Omega} \rho_0 C_p \nabla \cdot (\mathbf{u} T) dS = \int_{\Omega} \nabla \cdot (\lambda \nabla T) dS. \quad (158)$$

## 5. Natural convection in open and closed domains III

- 5.2 Differentially heated square cavity

Using the theorem of the divergence (Green theorem), we have

$$\int_{\partial\Omega} \rho_0 C_p \mathbf{u} \cdot \mathbf{n} T dl = \int_{\partial\Omega} \lambda \nabla T \cdot \mathbf{n} dl. \quad (159)$$

Since the fluid velocity vanishes on the wall and due to the adiabatic condition on the two horizontal walls, we obtain

$$\int_{\Omega_{\text{left}}} \lambda \nabla T \cdot \mathbf{n} dl + \int_{\Omega_{\text{right}}} \lambda \nabla T \cdot \mathbf{n} dl = 0. \quad (160)$$

This criterion is often used in the numerical computation to control the time convergence.

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

- ▶ Important to set the velocity scaling in the enclosure. Once again, dimensionless form is useful.

$$\nabla \cdot \mathbf{u} = 0, \quad (161)$$

$$\frac{\rho_0 u_0^2}{L} \frac{D\mathbf{u}}{Dt} = -\frac{\delta P}{L} \nabla P + \frac{\mu u_0}{L^2} \nabla \cdot [2\mathbf{D}(\mathbf{u})] - \rho_0 g(T_h - T_c) \beta \theta \mathbf{e}_g, \quad (162)$$

$$\frac{D\theta}{Dt} = \frac{\kappa}{u_0 L} \nabla^2 \theta, \text{ with } \kappa = \frac{\lambda}{\rho_0 C_p}. \quad (163)$$

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

1. Low inertia, balance between viscous and buoyancy forces:

$$u_0 = \frac{g\beta\Delta TL^2}{\nu}, \text{ with } \Delta T = T_h - T_c, \nu = \mu/\rho_0. \quad (164)$$

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

1. Low inertia, balance between viscous and buoyancy forces:

$$u_0 = \frac{g\beta\Delta TL^2}{\nu}, \text{ with } \Delta T = T_h - T_c, \nu = \mu/\rho_0. \quad (164)$$

$$\text{Re} = \frac{u_0 L}{\nu} = \text{Gr} = \frac{g\beta\Delta TL^3}{\nu^2}, \text{ Grashof number.} \quad (165)$$

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

1. Low inertia, balance between viscous and buoyancy forces:

$$u_0 = \frac{g\beta\Delta TL^2}{\nu}, \text{ with } \Delta T = T_h - T_c, \nu = \mu/\rho_0. \quad (164)$$

$$\text{Re} = \frac{u_0 L}{\nu} = \text{Gr} = \frac{g\beta\Delta TL^3}{\nu^2}, \text{ Grashof number.} \quad (165)$$

2. Low viscous, balance between inertia and buoyancy forces:

$$u_0 = \sqrt{g\beta\Delta TL}. \quad (166)$$

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

1. Low inertia, balance between viscous and buoyancy forces:

$$u_0 = \frac{g\beta\Delta TL^2}{\nu}, \text{ with } \Delta T = T_h - T_c, \nu = \mu/\rho_0. \quad (164)$$

$$\text{Re} = \frac{u_0 L}{\nu} = \text{Gr} = \frac{g\beta\Delta TL^3}{\nu^2}, \text{ Grashof number.} \quad (165)$$

2. Low viscous, balance between inertia and buoyancy forces:

$$u_0 = \sqrt{g\beta\Delta TL}. \quad (166)$$

$$\text{Re} = \sqrt{\text{Gr}}. \quad (167)$$

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

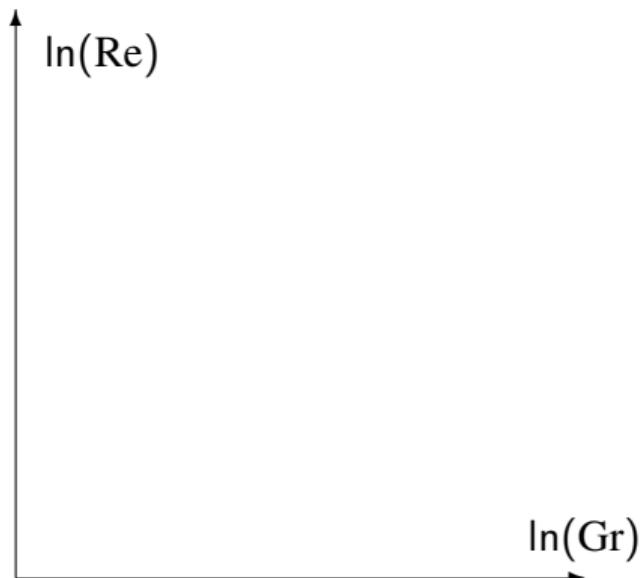


Figure 15: Expected behavior of  $\ln(\text{Re})$  vs.  $\ln(\text{Gr})$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

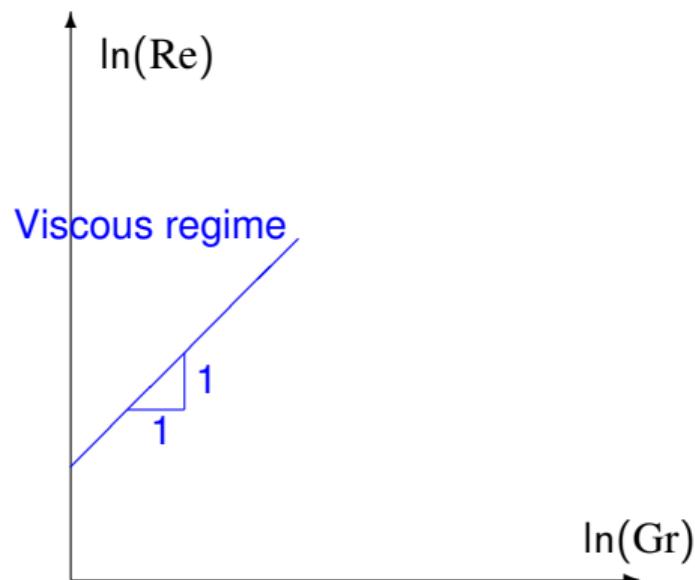


Figure 15: Expected behavior of  $\ln(\text{Re})$  vs.  $\ln(\text{Gr})$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

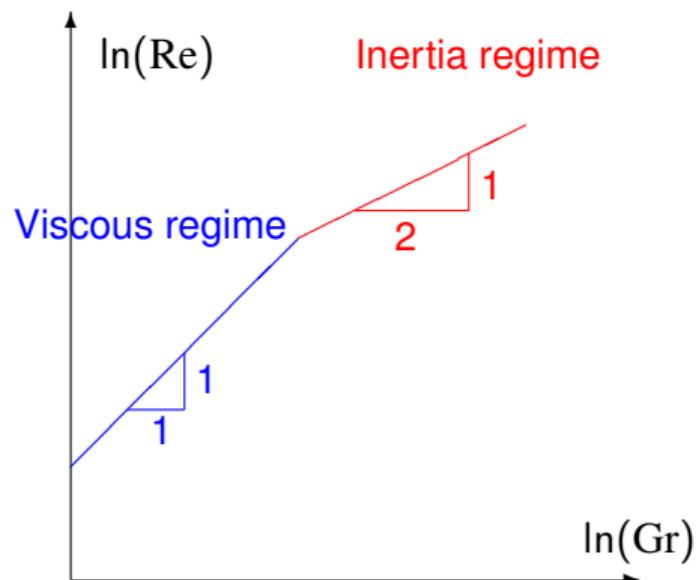


Figure 15: Expected behavior of  $\ln(\text{Re})$  vs.  $\ln(\text{Gr})$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

- ▶ We solved the flow using the scaling of the inertial regime.
- ▶ The dimensionless equations are

$$\nabla \cdot \mathbf{u} = 0, \quad (168)$$

$$\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla P + \frac{1}{\sqrt{\text{Gr}}} \nabla^2 \mathbf{u} + \theta \mathbf{e}_y, \quad (169)$$

$$\frac{\partial \theta}{\partial t} + \mathbf{u} \cdot \nabla \theta = \frac{1}{\sqrt{\text{GrPr}}} \nabla^2 \theta. \quad (170)$$

- ▶ Two dimensionless numbers:

$$\text{Gr} = \frac{g\beta(T_h - T_c)L^3}{\nu^2}, \quad (171)$$

$$\text{Pr} = \frac{\nu}{\kappa}, \quad (172)$$

$$\nu = \frac{\mu}{\rho}, \quad \kappa = \frac{\lambda}{\rho_0 C_p}. \quad (173)$$

- ▶ CIMLIB\_CFD case is available on: [gitlab.com/franck.pigeonneau/diffheatingcavity.git](https://gitlab.com/franck.pigeonneau/diffheatingcavity.git).

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

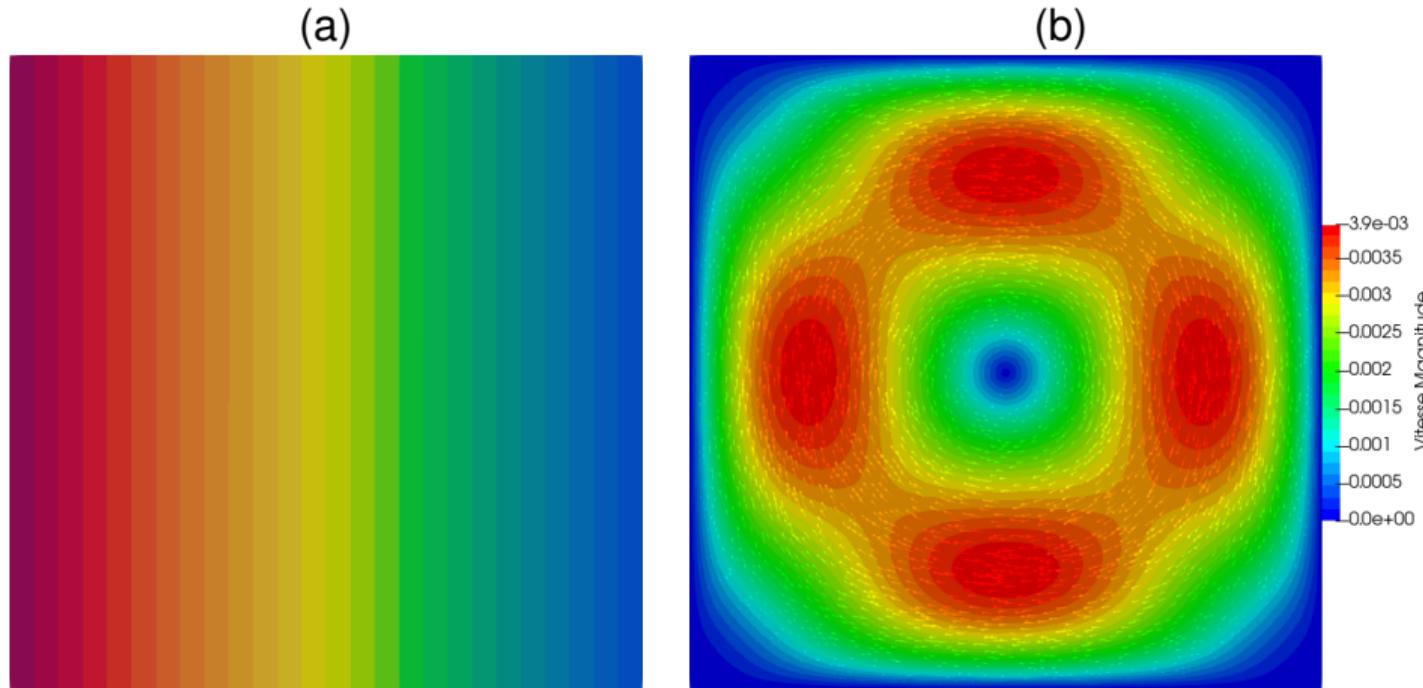


Figure 16: (a) temperature (b) velocity fields for  $\text{Gr} = 1$ ,  $\text{Pr} = 1$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

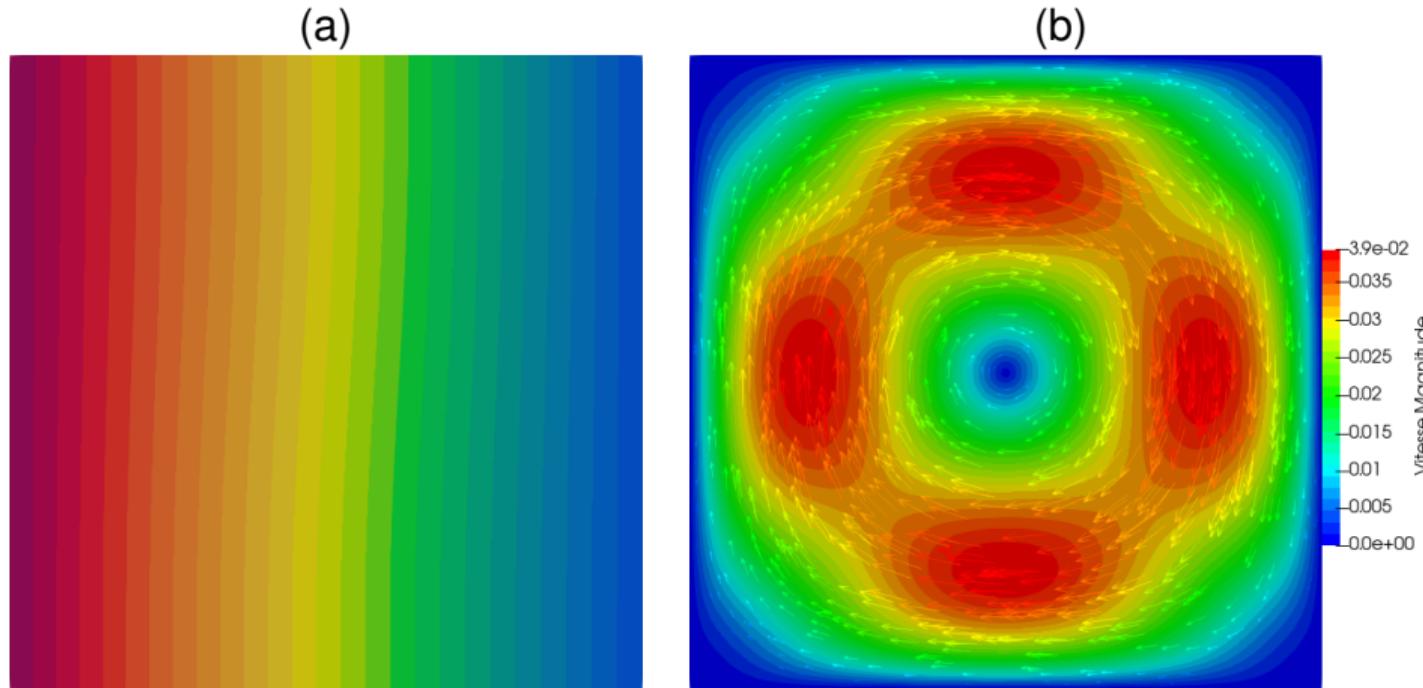


Figure 17: (a) temperature (b) velocity fields for  $\text{Gr} = 10^2$ ,  $\text{Pr} = 1$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

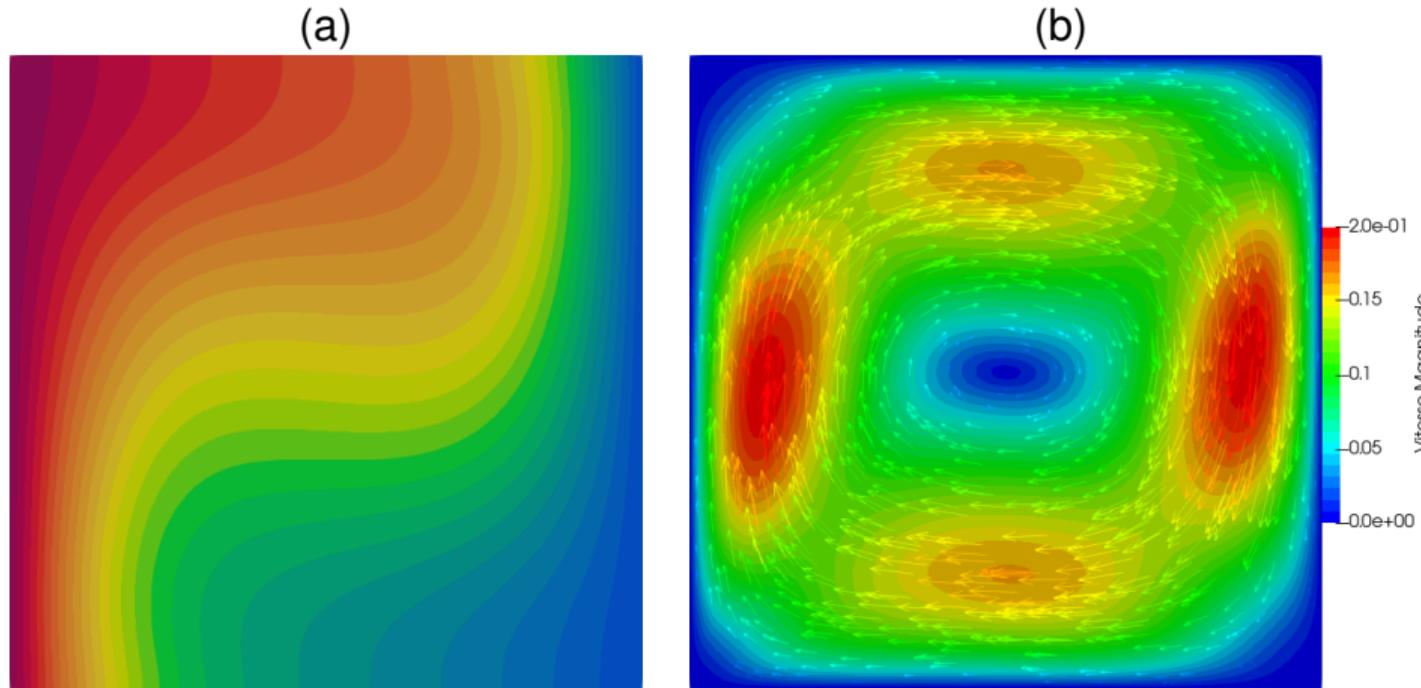


Figure 18: (a) temperature (b) velocity fields for  $\text{Gr} = 10^4$ ,  $\text{Pr} = 1$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

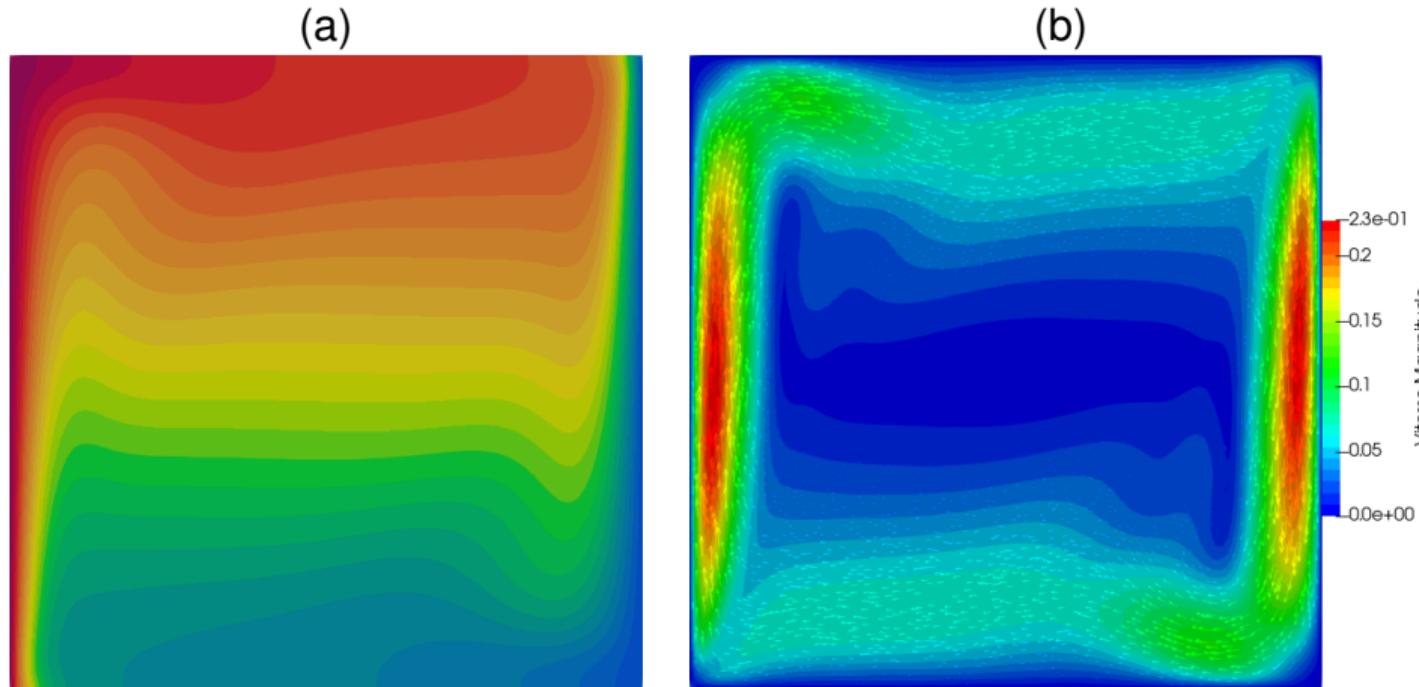


Figure 19: (a) temperature (b) velocity fields for  $\text{Gr} = 10^6$ ,  $\text{Pr} = 1$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

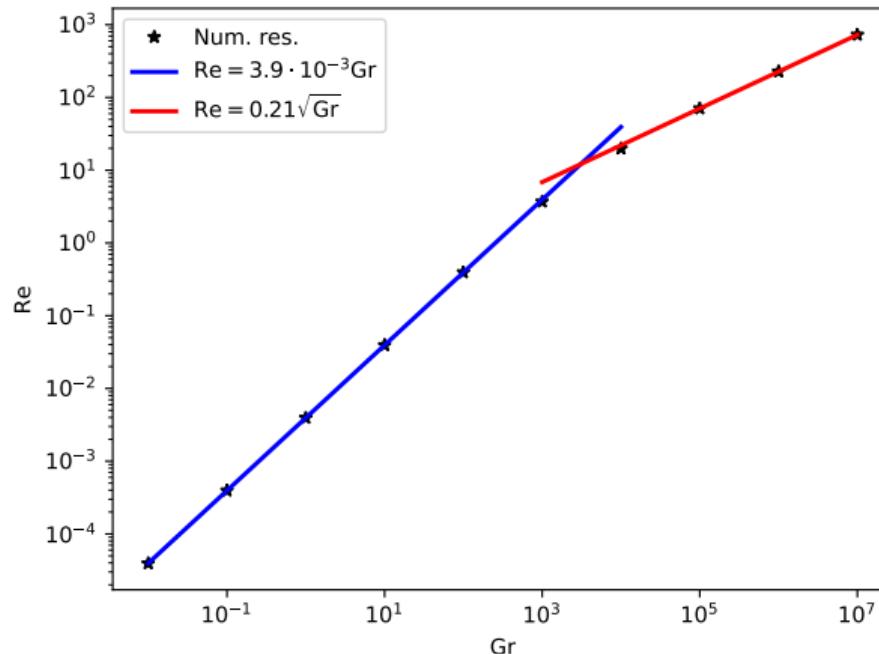


Figure 20: Re vs. Gr.

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

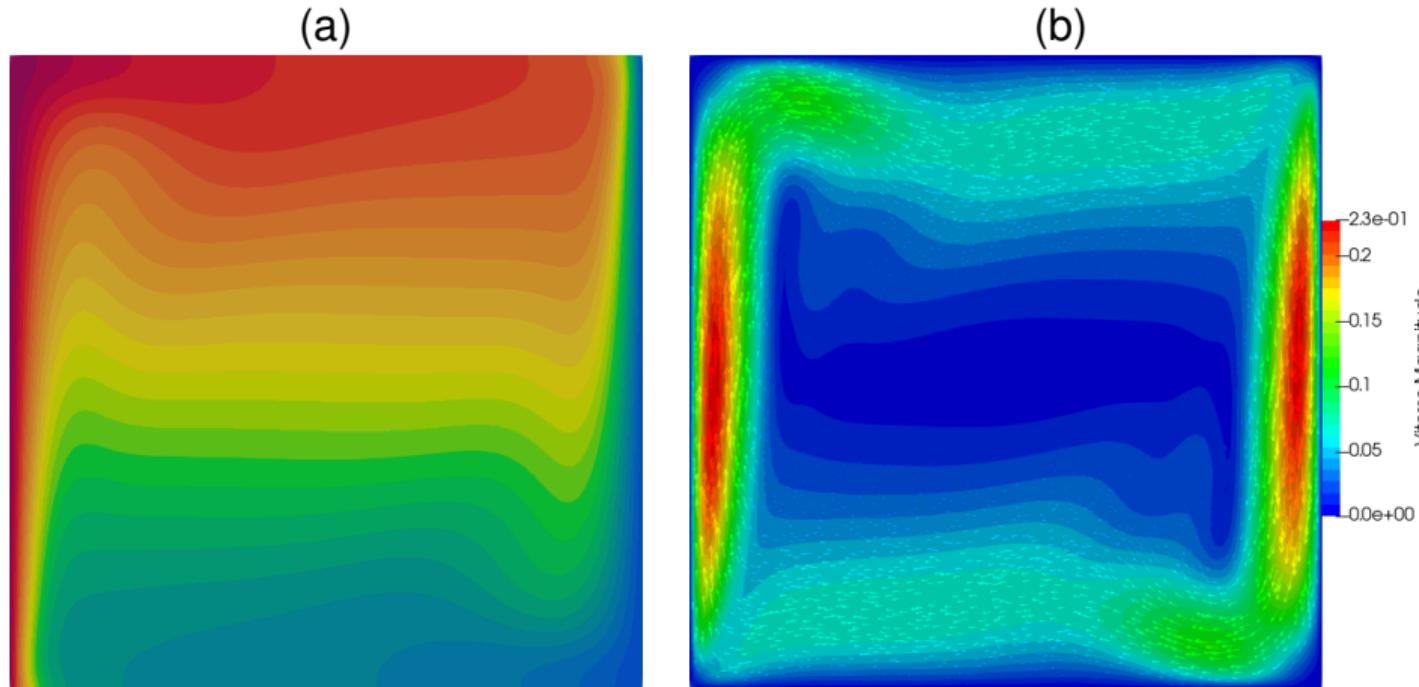


Figure 21: (a) temperature (b) velocity fields for  $\text{Gr} = 10^6$ ,  $\text{Pr} = 1$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

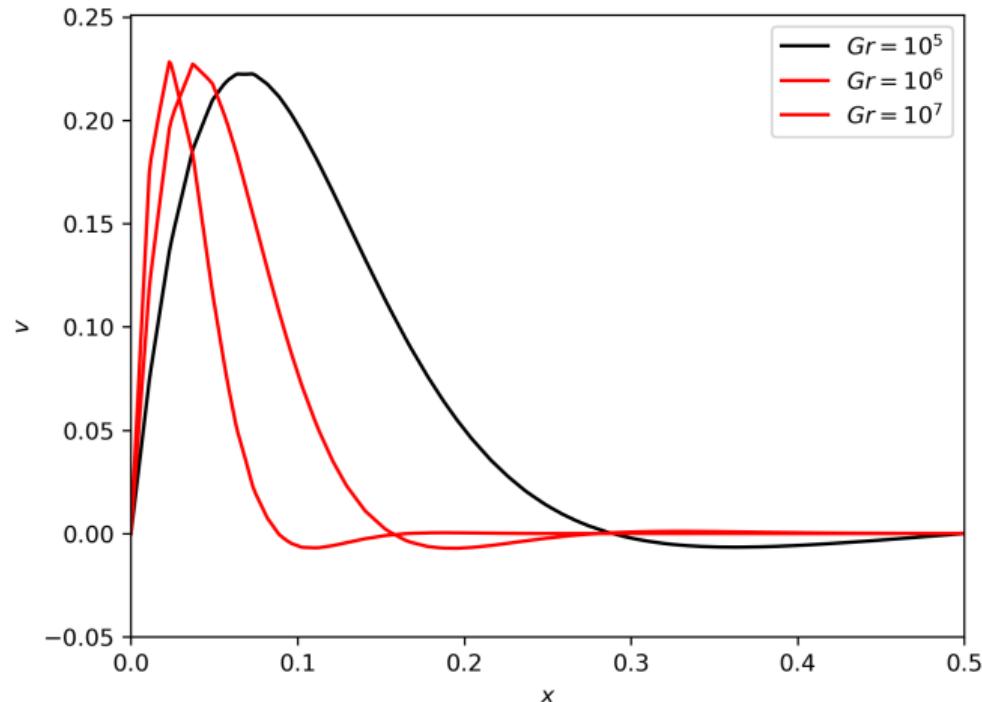


Figure 22:  $v$  vs.  $x$  on  $\partial\Omega_{\text{left}}$  for  $Gr = 10^5$ ,  $10^6$  and  $10^7$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

- ▶ Boundary layer appears close to the vertical walls similar to the previous study in open system.
- ▶ The boundary layer scales as  $1/\sqrt[4]{Gr}$ .

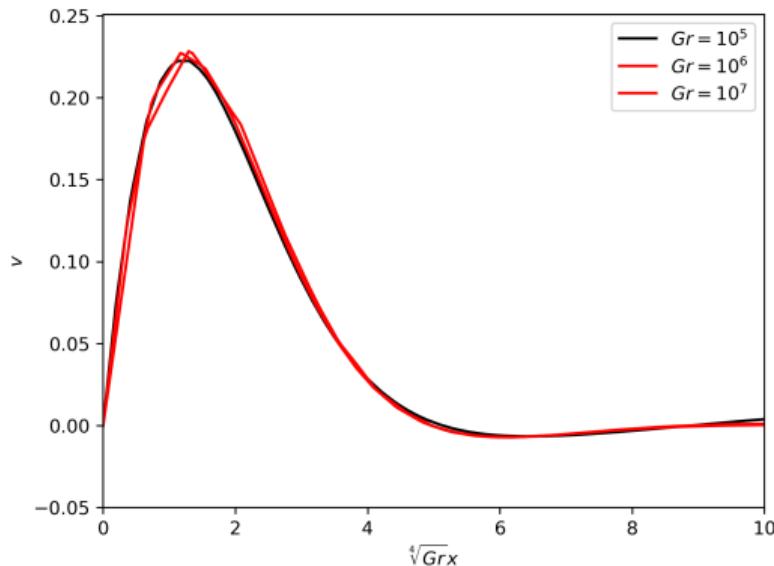


Figure 23:  $v$  vs.  $x^{4/Gr}$  on  $\partial\Omega_{left}$  for  $Gr = 10^5$ ,  $10^6$  and  $10^7$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

The thermal flux at a boundary is given by

$$\varphi = \lambda \frac{\partial T}{\partial n}, \quad (174)$$

$$= \frac{\lambda}{L} \frac{\partial \theta}{\partial n} \Delta T. \quad (175)$$

The thermal heat coefficient is

$$\alpha = \frac{\lambda}{L} \frac{\partial \theta}{\partial n}. \quad (176)$$

We define the Nusselt number

$$\text{Nu} = \frac{\alpha L}{\lambda} = f(\text{Ra}, \text{Pr}). \quad (177)$$

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

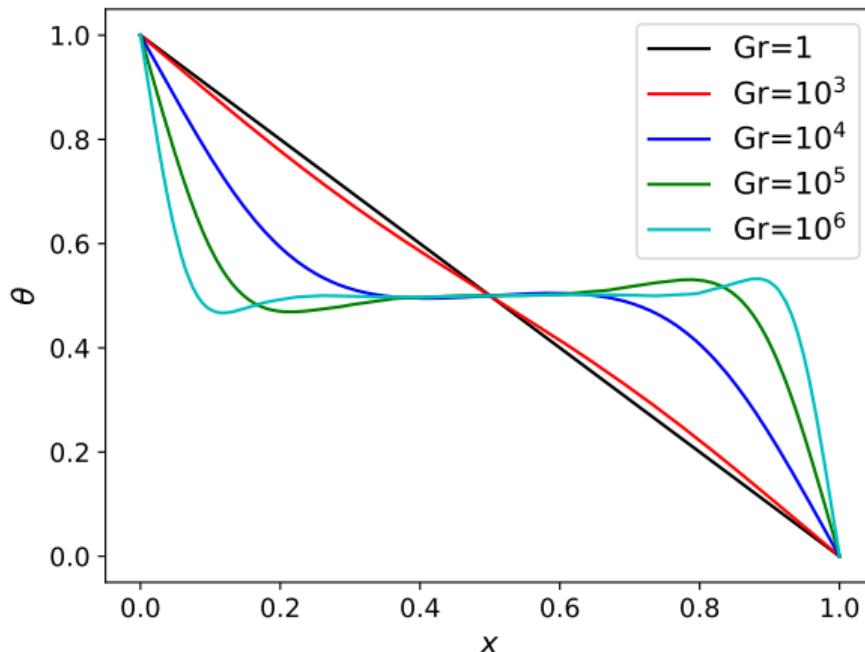


Figure 24:  $\theta$  vs.  $x$  for various  $Gr$ .

## 5. Natural convection in open and closed domains

### ○ 5.2 Differentially heated square cavity

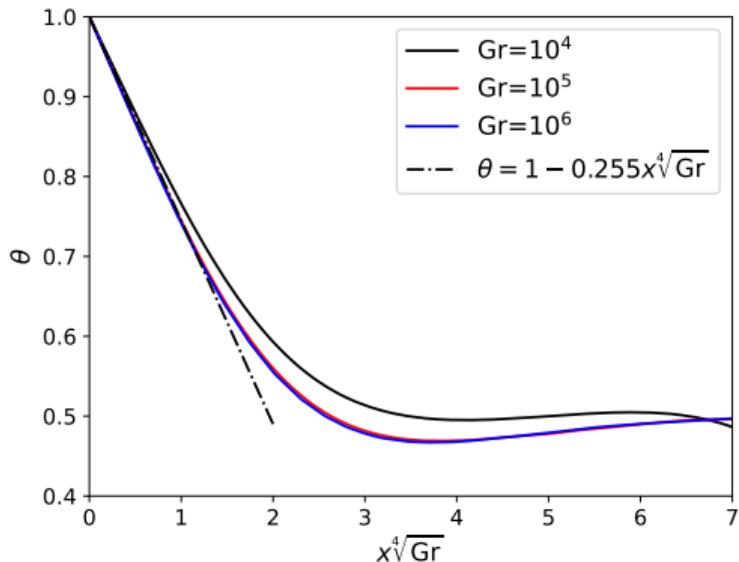


Figure 25:  $\theta$  vs.  $x\sqrt[4]{Gr}$  for various  $Gr = 10^4, 10^5$  and  $10^6$ .

$$|Nu| = 0.255\sqrt[4]{Gr}. \quad (178)$$

## 6. Synthesis

---

- ▶ Before to investigate a numerical or experimental problem, the scaling analysis must be done:
  - ▶ To determine the relevant control parameters (dimensionless numbers);
  - ▶ To define scaling laws;
  - ▶ To do the best choice of the numerical solvers.
- ▶ Crucial to have approximated or exact solutions:
  - ▶ To control the accuracy of the numerical solutions.
  - ▶ Very useful to write articles coupling numerical solution vs. theory.
- ▶ Scaling analysis is a powerful tool to study the turbulent flows.

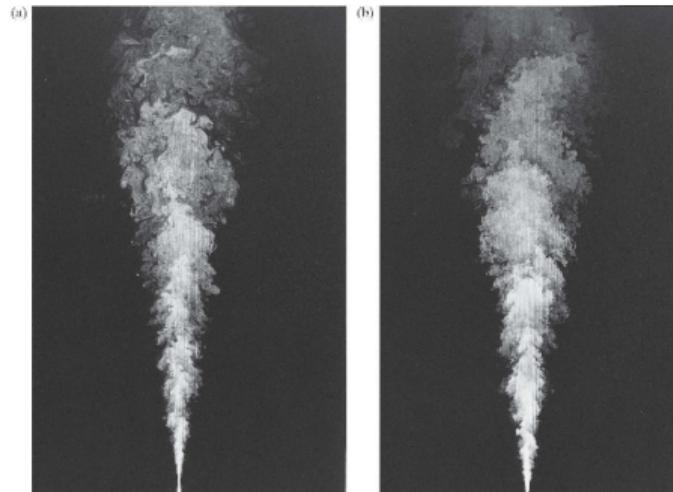
## 6. Synthesis

Other beautiful problems not addressed here

(a)



(b)



**Figure 26:** free shear turbulent flows: (a) Kelvin-Helmholtz instability, (b) Turbulent jets,  $\text{Re}=5000$  and  $20000^{10}$ .

---

<sup>10</sup>S. B. Pope: Turbulent flows, 2000.

## 6. Synthesis

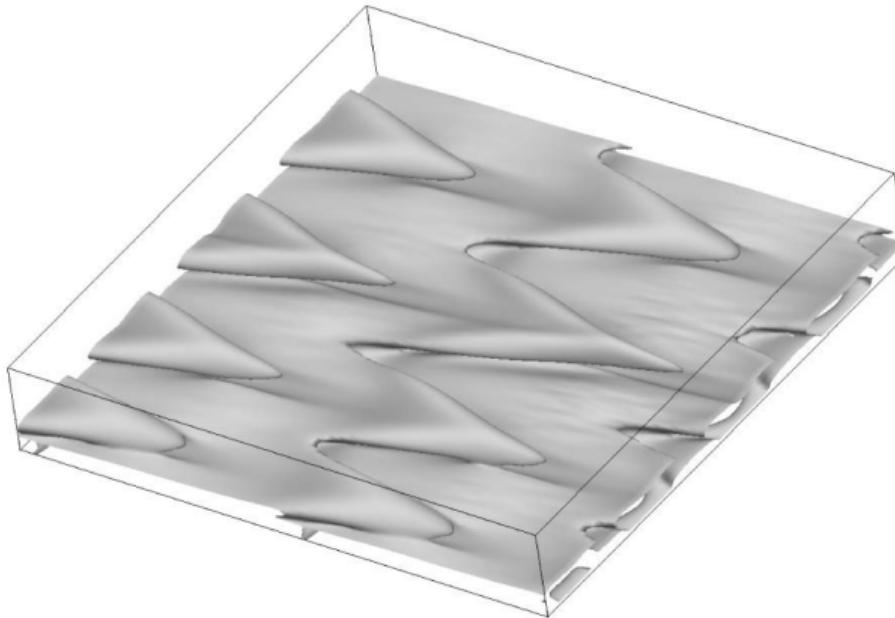


Figure 27: Vorticity of DNS solution of periodic channel flow at high Reynolds number<sup>11</sup>.

<sup>11</sup> M. Lesieur: Turbulence in fluids, 4th, 2008.

## 6. Synthesis

---

To go further:

- ▶ G. I. Barenblatt (1996). *Scaling, Self-similarity, and intermediate asymptotics*, Cambridge Univ. Press.
- ▶ P. Germain (1977). *Méthodes asymptotiques en mécanique des fluides*, in Fluid dynamics, pp. 1-147, Gordon and Breach.
- ▶ E. J. Hinch (1991). *Perturbation Methods*, Cambridge Univ. Press.
- ▶ S. B. Pope (2000). *Turbulent flows*, Cambridge Univ. Press.
- ▶ M. Van Dyke (1975). *Perturbation methods in fluid mechanics*, The parabolic Press.
- ▶ R. K. Zeytounian (1994). *Modélisation asymptotique en mécanique des fluides newtoniens*, Springer-Verlag.