# Finite element method applied to 2D dynamic wetting problems with modelisation of interface formation effects

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These notes are a guide into the model here considered and were written for a beginer in the FEM who has certain familiartity with fluid mechanics. The notes were edited several times as improvements were made to the code implementation. It is possible that some portions of the text were not fully updated to be an exact match to the latest version of the code (version 43). Still, they constitute the roadmap used to code the FEM implementation, and the code that accompanies them is largely based on the notation here used. Questions or comments about these notes can be directed to the email of the author.

Key words: Dynamic wetting, finite element method, spine method.

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# 1. Introduction

We consider the 2-dimensional flow in a droplet of incompressible fluid, as it spreads over a solid surface. The fluid domain  $\Omega$  is enclosed by a free surface  $\partial\Omega^1$ , a solid surface  $\partial\Omega^2$  and the axis of symmetry  $\partial\Omega^3$  (see figure 1). We model the interface formation process following Shikhmurzaev (1993, 1997, 2007, 2020) and we closely follow Sprittles

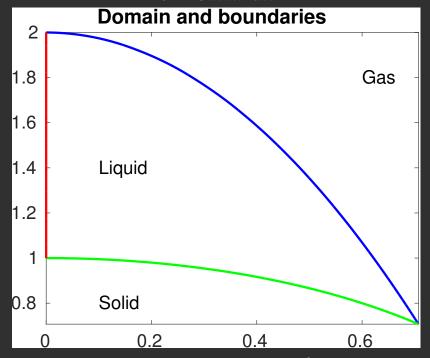


FIGURE 1. The fluid domain  $\Omega$  is enclosed by the free surface  $\partial\Omega^1$ , shown here in blue; the solid surface  $\partial\Omega^2$  along the r axis, shown in green; and the axis of symmetry  $\partial\Omega^3$  along the r=0 axis, shown in red. The contact line lies at a distance equal to f from the origin (here f=3). The liquid-solid line is curved here, as the method can in principle be easily adaptable for a curved solid surface; however, from here on we assume a flat solid surface.

& Shikhmurzaev (2013, 2012a) and adapt their finite-element-method framework to the case at hand.

# 2. Governing equations

The equations for conservation of momentum in an arbitrary Lagrangian-Eulerian (ALE) frame of reference are given by

$$\partial_t \mathbf{u}' + (\mathbf{u}' - \mathbf{c}') \cdot \nabla' \mathbf{u}' = \frac{\nabla' \cdot \mathbf{P}'}{\rho} + g\hat{\mathbf{g}}, \tag{2.1}$$

where  $\mathbf{u}' = (u', w')$  is the velocity of the fluid,  $\mathbf{c}'$  is the velocity of the ALE coordinates,  $\rho$  is the fluid density (which we assume is uniform and constant), g is the modulus of the acceleration of gravity,  $\hat{\mathbf{g}}$  is the unit vector that points in the direction of the gravitational acceleration, and  $\mathbf{P}'$  is the stress tensor defined by

$$\mathbf{P}' = \left\{ -p'\mathbf{I} + \rho\nu \left[ \nabla'\mathbf{u}' + (\nabla'\mathbf{u}')^T \right] \right\}, \tag{2.2}$$

where  $\nu$  is the kinematic viscosity of the fluid. All dimensional variables and differential operators are denoted with a '.

Conservation of mass is given by

$$\nabla' \cdot \mathbf{u}' = 0. \tag{2.3}$$

## 2.1. Boundary conditions at the axis of symmetry

Flow at the axis of symmetry is subject to impermeability

$$\mathbf{u}' \cdot \mathbf{n}^3 = 0, \tag{2.4}$$

where  $n^3$  is the unit normal to boundary 3 which points into the domain, and to no tangential stress

$$\boldsymbol{n}^3 \cdot \boldsymbol{P}' \cdot (\boldsymbol{I} - \boldsymbol{n}^3 \boldsymbol{n}^3) = 0. \tag{2.5}$$

#### 2.2. Interface formation boundary conditions

We treat the liquid-gas interface and the liquid-solid interface as separate 2-dimensional phases, whose velocities and 2-dimensional densities are represented by  $\mathbf{v}^{s_1\prime}$ ,  $\mathbf{v}^{s_2\prime}$ ,  $\rho^{s_1\prime}$  and  $\rho^{s_2\prime}$ , respectively; where the sub-index 1 refers to the liquid-gas interface, and sub-index 2 to the liquid-solid interface.

# 2.2.1. The free surface

On the free surface, the flow is subject to the kinematic boundary condition (KBC)

$$(\boldsymbol{v}^{s_1\prime} - \boldsymbol{c}') \cdot \boldsymbol{n}^1 = 0, \tag{2.6}$$

where  $n^1$  is the normal to boundary 1 that points into  $\Omega$ ; and to tangential and normal dynamic boundary conditions (DBC), given respectively by

$$\boldsymbol{n}^1 \cdot \boldsymbol{P}' \cdot (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = -\nabla^{s'} \sigma^{1'}, \tag{2.7}$$

and

$$(\boldsymbol{n}^1 \cdot \boldsymbol{P} \cdot \boldsymbol{n}^1) \, \boldsymbol{n}^1 = (\sigma^{1\prime} \nabla^{s\prime} \cdot \boldsymbol{n}^1) \, \boldsymbol{n}^1 - p^{g\prime} \boldsymbol{n}^1. \tag{2.8}$$

where  $\sigma^{1\prime}$  is the surface tension coefficient along surface  $\partial\Omega^1$ ,  $p^{g\prime}$  is the pressure of the gas on the free surface, and  $\nabla^{s\prime}$  is the surface  $\nabla$  (nabla) operator<sup>†</sup>.

The latter two equations can be combined into a single one (henceforth called DBC1) by noticing that

$$\nabla^{s'} \cdot \left[ \sigma' \left( \mathbf{I} - \mathbf{n}^{1} \mathbf{n}^{1} \right) \right] = \nabla^{s'} \cdot \left[ \sigma' \left( \mathbf{I} \right) - \nabla^{s'} \cdot \left[ \sigma' \left( \mathbf{n}^{1} \mathbf{n}^{1} \right) \right] \right]$$

$$= \left( \nabla^{s'} \sigma' \right) \mathbf{I} - \sigma' \underbrace{\nabla^{s'} \cdot \mathbf{I}}_{0} - \underbrace{\left( \nabla^{s'} \sigma' \right) \cdot \mathbf{n}^{1} \mathbf{n}^{1}}_{0} - \sigma' \left( \nabla^{s'} \cdot \mathbf{n}^{1} \right) \mathbf{n}^{1} \quad (2.9)$$

$$= \left( \nabla^{s'} \sigma' \right) \mathbf{I} - \sigma' \left( \nabla^{s'} \cdot \mathbf{n}^{1} \right) \mathbf{n}^{1},$$

and that adding equations (2.7) and (2.8) we have the DBC1

$$\mathbf{P}' \cdot \mathbf{n}^1 = -p^{g'} \mathbf{n}^1 - \nabla^{s'} \cdot \left[ \sigma^{1'} (\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1) \right]. \tag{2.10}$$

Four further conditions are needed for the free surface. These are

$$(\boldsymbol{v}^{s_1\prime} - \boldsymbol{u}') \cdot (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = \frac{1 + 4\alpha_g \beta_g}{4\beta_g} \nabla^s \sigma^{1\prime}, \tag{2.11}$$

which states that the tangential velocity between the free-surface phase and the bulk

† We recall that  $\nabla^s f$ , where f is a scalar function defined on the surface, is simply the weighted sum of each of the unit vectors tangent to the curvilinear coordinates, with the derivatives of f with respect to the corresponding curvilinear coordinate as the weights. Moreover,  $\nabla^s \cdot \boldsymbol{v}$  (where  $\boldsymbol{v}$  is a vector function defined on the surface) is the sum of the inner products of each unit vector tangent to the curvilinear coordinate by the derivative of  $\boldsymbol{v}$  with respect to the corresponding coordinate. We highlight that the inner products require the use of the metric tensor if the inner products are to be computed with respect to intrinsic coordinates.

phase at the same location is proportional to the surface gradient of surface tension (henceforth referred to a the SC1);

$$\sigma^{1} = \gamma_{a} \left( \rho^{s'}_{(0)} - \rho^{s_{1}}' \right), \tag{2.12}$$

which controls the changes in surface tension as a function of the changes in the density of the 2-dimensional free-surface phase (henceforth referred to as TDC1); the mass exchange between surface and bulk condition

$$\rho\left(\mathbf{u}' - \mathbf{v}^{s_1}'\right) \cdot \mathbf{n}^1 = \frac{(\rho^{s_1}' - \rho^{s_{1,e}},)}{\tau_q},\tag{2.13}$$

which quantifies the mass transfer between the surface phase and the bulk (henceforth referred to as MEC1); and the mass transport equations on the free surface

$$\partial_{t'} \rho^{s_1'} - c' \cdot \nabla^{s'} \rho^{s_1'} + \nabla^{s'} \cdot (\rho^{s_1'} v^{s_1'}) = \frac{\rho^{s_1, e} - \rho^{s_1'}}{\tau_q}, \tag{2.14}$$

which models density transport within the surface (notice that the second term on the left-hand side appears due to our adoption of an ALE reference system). This condition will be referred to as the DTC1 from here on.

We recall the vector calculus identity

$$\nabla^{s} \cdot (\phi \mathbf{A}) = \mathbf{A} \cdot \nabla^{s} \phi + \phi \nabla^{s} \cdot \mathbf{A}. \tag{2.15}$$

We take  $\phi = \rho^{s_1}$  and  $A = \mathbf{c}'$  and obtain

$$\nabla^{s\prime} \cdot (\rho^{s_1\prime} c') = c \cdot \nabla^{s\prime} \rho^{s_1\prime} + \rho^{s_1\prime} \nabla^{s\prime} \cdot c'. \tag{2.16}$$

i e

$$-\mathbf{c} \cdot \nabla^{s'} \rho^{s_1 \prime} = -\nabla^{s'} \cdot (\rho^{s_1 \prime} \mathbf{c}') + \rho^{s_1 \prime} \nabla^{s \prime} \cdot \mathbf{c}'. \tag{2.17}$$

Taking this result into condition DTC1, we have

$$\partial_t \rho^{s_1 \prime} + \rho^{s_1 \prime} \nabla^{s \prime} \cdot c' - \nabla^{s \prime} \cdot (\rho^{s_1 \prime} c') + \nabla^{s \prime} \cdot (\rho^{s_1 \prime} v^{s_1 \prime}) = \frac{\rho^{s_1, e} - \rho^{s_1 \prime}}{\tau_o}, \quad (2.18)$$

i e

$$\partial_t \rho^{s_1\prime} + \rho^{s_1\prime} \nabla^{s\prime} \cdot \mathbf{c}' + \nabla^{s\prime} \cdot [\rho^{s_1\prime} (\mathbf{v}^{s_1\prime} - \mathbf{c}')] = \frac{\rho^{s_1, e} - \rho^{s_1\prime}}{\tau_a}.$$
 (2.19)

In the equations above,  $\alpha_g$ ,  $\beta_g$ ,  $\gamma_g$  and  $\tau_g$  (the relaxation time of the surface) are constants that depend on the liquid being considered (and possibly the gas as well). Moreover,  $\rho_{(0)}^s$  is the surface density for which surface tension is null; which is a property of the liquid. Moreover,  $\rho_{(0)}^{s_1,e}$  is the equilibrium surface density for the liquid-gas interface.

#### 2.2.2. The liquid-solid surface

On the liquid-solid interface, we have the impermeability condition (IC)

$$\left(\boldsymbol{v}^{2\prime} - \boldsymbol{u}^{s\prime}\right) \cdot \boldsymbol{n}^2 = 0, \tag{2.20}$$

where  $u^{s'}$  is the velocity of the solid; the slip condition between the surface phase, the bulk and the solid (SC2)

$$\left[\boldsymbol{v}^{s_2\prime} - \frac{1}{2} \left(\boldsymbol{u}' + \boldsymbol{u}^{s\prime}\right)\right] \cdot \left(\boldsymbol{I} - \boldsymbol{n}^2 \boldsymbol{n}^2\right) = \alpha_s \nabla^{s\prime} \sigma^{2\prime}; \tag{2.21}$$

the Generalised Navier Slip Condition (GNSC), which plays the role of tangential DBC,

$$n^2 \cdot \mathbf{P}' \cdot (\mathbf{I} - n^2 n^2) + \frac{1}{2} \nabla^{s'} \sigma^{2'} = \beta_s(\mathbf{u}' - \mathbf{u}^{s'}) \cdot (\mathbf{I} - n^2 n^2),$$
 (2.22)

where  $n^2$  is the inward-pointing unit normal to  $\partial\Omega^2$ . We substitute condition SC1 into the GNSC and obtain

$$\boldsymbol{n}^{2} \cdot \boldsymbol{P}' \cdot (\boldsymbol{I} - \boldsymbol{n}^{2} \boldsymbol{n}^{2}) + \frac{1}{2\alpha_{s}} \left[ \boldsymbol{v}^{s_{2}\prime} - \frac{1}{2} \left( \boldsymbol{u}' + \boldsymbol{u}^{s\prime} \right) \right] \cdot \left( \boldsymbol{I} - \boldsymbol{n}^{2} \boldsymbol{n}^{2} \right) = \beta_{s} (\boldsymbol{u}' - \boldsymbol{u}^{s\prime}) \cdot (\boldsymbol{I} - \boldsymbol{n}^{2} \boldsymbol{n}^{2}), \tag{2.23}$$

the dependence of surface tension on surface density for boundary 2 (henceforth called TDC2)

$$\sigma^{2\prime} = \gamma_s \left( \rho_{(0)}^s - \rho^{s_2\prime} \right); \tag{2.24}$$

the condition for mass exchange between interface 2 and the bulk (henceforth called MEC2)

$$\rho\left(\mathbf{u}' - \mathbf{v}^{s_2}'\right) \cdot \mathbf{n}^2 = \frac{\rho^{s_2}' - \rho^{s_2} \cdot e}{\tau_s}; \tag{2.25}$$

and the condition for the transport of density along boundary 2 (henceforth called DTC2)

$$\partial_t \rho^{s_2 \prime} - c' \cdot \nabla' \rho^{s_2 \prime} + \nabla^{s \prime} \cdot (\rho^{s_2 \prime} v^{s_2 \prime}) = \frac{\rho^{s_2, e} - \rho^{s_2 \prime}}{\tau_s}, \tag{2.26}$$

which can be reformulated (using identical arguments as were used above for boundary 1) into

$$\partial_t \rho^{s_2 \prime} + \rho^{s_2 \prime} \nabla^{s \prime} \cdot c' + \nabla^{s \prime} \cdot [\rho^{s_2 \prime} (v^{s_2 \prime} - c')] = \frac{\rho^{s_2, e} - \rho^{s_2 \prime}}{\tau_s}. \tag{2.27}$$

# 2.3. Boundary conditions at contact line

DBC1 on the free surface and the GNSC on the liquid-solid interface require their own boundary conditions for the surface-tension variables, given that they involve terms in which the surface tension is differentiated along the respective interfaces. The condition for these two equations is given by Young's equation for the contact angle, i.e.

$$\sigma^{2\prime} + \sigma^{1\prime} \cos \theta_c = \sigma^{g-s}, \tag{2.28}$$

where  $\sigma^{g-s}$  is the surface tension between the gas and solid phases.

Similarly, DTC1 and DTC2 both need boundary conditions on the flux  $(\rho v)$ , for the same reason a stated above. The necessary condition is given by the mass balance (henceforth referred to as MBC) at the contact line, i.e.

$$\rho^{s_1\prime} \left( \mathbf{v}_{\parallel}^{s_1\prime} - \mathbf{u}_{c}^{\prime} \right) \cdot \mathbf{m}^{1} + \rho^{s_2\prime} \left( \mathbf{v}_{\parallel}^{s_2\prime} - \mathbf{u}_{c}^{\prime} \right) \cdot \mathbf{m}^{2} = 0, \tag{2.29}$$

where  $m^1$  and  $m^2$  are unit vectors that are normal to the contact line, tangent to the free surface and the liquid-solid interface, respectively, and that point into the corresponding surface; and  $u_c$  is the bulk velocity at the contact line.

Since  $m^1$  is given by a rotation of  $\theta_c$  of  $m^2$ , it is more convenient to express  $m^1$  as

$$\mathbf{m}^1 = \cos(\theta_c)\mathbf{m}^2 + \sin(\theta_c)\mathbf{n}^2(c), \tag{2.30}$$

where  $n^2(c)$  is the normal to surface 2 at the contact line. Where, in turn,

$$m^2 = (-\cos(-\theta_{s^c}), \sin(-\theta_{s^c})),$$
 (2.31)

where

$$\theta_{s^c} = \arctan(\partial_r z^s). \tag{2.32}$$

Equation (2.30) implies that

$$\cos(\theta_c) = \mathbf{m}^1 \cdot \mathbf{m}^2. \tag{2.33}$$

#### 2.4. The split-domain formulation

The formulation presented above is complete, provided initial conditions are given for the momentum (initial velocity) and the surface transport equations (initial surface densities); however, its solution by means of the standard finite element method has been shown to conduct to the correct solution only when the contact angle is acute (Sprittles & Shikhmurzaev 2011b). In the case of an obtuse contact angle, this formulation allows a spurious eigen-solution (i.e. a non-zero solution to the Stokes equation in a wedge, which is subject to impermeability and no-tangential-stress conditions on its boundary) to be captured by the standard finite element method when used to solve the problem above. This eigen-solution strongly disturbs the flow in the vicinity of the contact line resulting in the model predicting non-physical effects for the flow and the pressure distribution.

Consequently, when the contact angle is obtuse, we must resort to the methods developed in Sprittles & Shikhmurzaev (2011b), which are discussed in detail in the second half of this manuscript. The method there presented only modifies the treatment of the equations above in the vicinity of the contact line, so we can split the domain and use the standard method for a region that exclude the vicinity of the contact line and the obtuse-angle method only where needed (as it involves a more complex treatment of the flow).

As is well known, dynamic wetting flows may alternate between one case and the other; hence, when solving the equations above we need an algorithm that can seamlessly transition between one method and the other. This is achieved by always solving the problem in a split domain and matching the flow, stresses and pressure along their separatrix. When the angle is acute, both methods will solve the standard formulation; when it is obtuse, the near-field of the contact line will be solved with the special formulation.

We thus introduce one further boundary which is a separatrix of the domain for which we will also need boundary conditions. We will referred to this boundary as  $\partial\Omega^4$ , when we discus the far field formulation and it will be then understood that it is associated to its normal that points into the far-field portion of the split domain. In an entirely analogue manner we will refer to the same separatrix as  $\partial\Omega^5$  when we are dealing with the near-field formulation and it will be then understood that the opposite normal is chosen by default.

Matching conditions along boundary 4 will be discussed when the near field formulation is introduced. For now it suffices to act as if stresses and velocities along this boundary are given.

On boundary 4 we thus have

$$\boldsymbol{n}^4 \cdot \boldsymbol{P}' \cdot \boldsymbol{n}^4 = \lambda^4, \tag{2.34}$$

i.e. the normal stress on boundary 4 is given by  $\lambda^4 n^4$ .

Similarly

$$\boldsymbol{n}^4 \cdot \boldsymbol{P}' \cdot (\boldsymbol{I} - \boldsymbol{n}^4 \boldsymbol{n}^4) = \gamma^4 \boldsymbol{t}^4, \tag{2.35}$$

i.e. the tangential stress on boundary 4 is given by  $\lambda^4 t^4$ , where  $t^4$  is the unit tangent to surface 4.

#### 2.5. Non-dimensionalisation

# 2.5.1. Bulk equations

We choose U as the characteristic velocity, L as the characteristic length, and  $\rho\nu U/L$  as the characteristic stress; and we non-dimensionalise the momentum equation as follows

$$\frac{U^2}{L}\partial_t \boldsymbol{u} + \frac{U^2}{L}\boldsymbol{u}(\boldsymbol{u} - \boldsymbol{c}) \cdot \nabla \boldsymbol{u} = \frac{\rho \nu U}{L^2} \frac{\nabla \cdot \boldsymbol{P}}{\rho} + g\hat{\boldsymbol{g}}, \qquad (2.36)$$

with

$$\mathbf{P} = \left\{ -p\mathbf{I} + \left[ \nabla \mathbf{u} + (\nabla \mathbf{u})^T \right] \right\}, \tag{2.37}$$

where variables without a ' correspond to the dimensionless version of the respective variables with a '.

We multiply equation (2.36) by  $\nu U/L^2$  to obtain

$$Re \left[ \partial_t \boldsymbol{u} + (\boldsymbol{u} - \boldsymbol{c}) \cdot \nabla \boldsymbol{u} \right] - \nabla \cdot \boldsymbol{P} + St \, \boldsymbol{e}_z = 0, \tag{2.38}$$

where

$$Re = UL/\nu \tag{2.39}$$

and

$$St = gL^2/(\nu U) \tag{2.40}$$

are the Reynolds and Stokes numbers, respectively; and the continuity equation retains its form

$$\nabla \cdot \boldsymbol{u} = 0. \tag{2.41}$$

#### 2.5.2. The axis of symmetry

On the axis of symmetry, the boundary conditions are given by

$$\mathbf{u} \cdot \mathbf{n}^3 = 0, \tag{2.42}$$

and

$$\boldsymbol{n}^3 \cdot \boldsymbol{P} \cdot \left( \boldsymbol{I} - \boldsymbol{n}^3 \boldsymbol{n}^3 \right) = 0. \tag{2.43}$$

## 2.5.3. The free surface

On the free surface, the kinematic boundary condition yields

$$(\boldsymbol{v}^{\boldsymbol{s}_1} - \boldsymbol{c}) \cdot \boldsymbol{n}^1 = 0, \tag{2.44}$$

and the dynamic boundary condition

$$\frac{\rho\nu U}{L}\left(p^{g\prime}+\boldsymbol{P}^{\prime}\right)\cdot\boldsymbol{n}^{1}=-\frac{\sigma_{e}^{1\prime}}{L}\nabla^{s}\cdot\left[\sigma^{1\prime}(\boldsymbol{I}-\boldsymbol{n}^{1}\boldsymbol{n}^{1})\right],\tag{2.45}$$

results in

$$(p^g + \mathbf{P}) \cdot \mathbf{n}^1 = -\frac{\nabla^s \cdot \left[\sigma^1 (\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1)\right]}{Ca}, \tag{2.46}$$

where  $Ca = \rho \nu U/\sigma^{1,e}$ , with  $\sigma^{1,e}$  being the equilibrium surface tension of the gas-liquid interface and  $\sigma^1 = \sigma^{1'}/\sigma^{1,e}$  (as opposed to what would result if we used the stress and lengths units to define a surface tension unit).

Moreover, the SC1 becomes

$$(\boldsymbol{v}^{s_1} - \boldsymbol{u}) \cdot (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = \frac{1 + 4Eg Bg}{4Bg} \nabla^s \sigma^1, \tag{2.47}$$

where  $Eg = \alpha \sigma_e^1/(UL)$ ,  $Bg = \beta UL/\sigma^{1,e}$ ; the dependence of surface tension on boundary 1 is given by

$$\sigma^1 = Cq \, (1 - \rho^{s_1}) \,, \tag{2.48}$$

where  $Cg = \gamma_g \rho_{(0)}^s / \sigma^{1,e}$ , and  $\rho^{s_1} = \rho^{s_1} / \rho_{(0)}^s$  (as opposed to what would be if the surfacedensity unit were derived from the stress unit, the length unit and the time unit); and the mass exchange between the free surface and the bulk

$$(\boldsymbol{u} - \boldsymbol{v}^{s_1}) \cdot \boldsymbol{n}^1 = Fg \left( \rho^{s_1} - Dg \right), \tag{2.49}$$

where  $Fg = \rho_{(0)}^s/(\rho U \tau_g)$  and  $Dg = \rho^{s_{1,e}}/\rho_{(0)}^s$ . We highlight here that Fg is indeed dimensionless, as the units of  $\rho^{s_1}$  (2-dimensional density) are different from those of  $\rho$  (standard 3-dimensional density).

Furthermore, on boundary 1 we have the DTC1 which, in dimensionless form, is given by

$$Tg\left\{\partial_{t}\rho^{s_{1}} + \rho^{s_{1}}\nabla^{s} \cdot \boldsymbol{c} + \nabla^{s} \cdot [\rho^{s_{1}}(\boldsymbol{v}^{s_{1}} - \boldsymbol{c})]\right\} = Dg - \rho^{s_{1}}.$$
(2.50)

where  $Tg = \tau_q U/L$ .

# 2.5.4. The liquid-solid interface

On the solid surface we have the IC, which in dimensionless form is given by

$$(\boldsymbol{v}^2 - \boldsymbol{u}^s) \cdot \boldsymbol{n}^2 = 0; \tag{2.51}$$

the SC2 becomes

$$\left[\boldsymbol{v}^{s_2} - \frac{1}{2}\left(\boldsymbol{u} + \boldsymbol{u}^s\right)\right] \cdot \left(\boldsymbol{I} - \boldsymbol{n}^2 \boldsymbol{n}^2\right) = Es \, \nabla^s \sigma^2, \tag{2.52}$$

where we introduce  $Es = \alpha_s \sigma^{1,e}/(UL)$ . We highlight that  $\sigma^2 = \sigma^{2\prime}/\sigma^{1,e}$ , i.e. the free-surface equilibrium surface tension is taken as unit of surface tension and we note that if  $\alpha_g = \alpha_s$ , Es = Eg.

The GNSC is given by

$$\boldsymbol{n}^{2} \cdot \boldsymbol{P} \cdot (\boldsymbol{I} - \boldsymbol{n}^{2} \boldsymbol{n}^{2}) + \frac{1}{2Ca Es} \left[ \boldsymbol{v}^{s_{2}} - \frac{1}{2} \left( \boldsymbol{u} + \boldsymbol{u}^{s} \right) \right] \cdot \left( \boldsymbol{I} - \boldsymbol{n}^{2} \boldsymbol{n}^{2} \right) = Be \left( \boldsymbol{u} - \boldsymbol{u}^{s} \right) \cdot (\boldsymbol{I} - \boldsymbol{n}^{2} \boldsymbol{n}^{2}), \tag{2.53}$$

where  $Be = \beta_s L/(\rho \nu)$  and we recall that  $Ca = \rho \nu U/\sigma_e^1$ .

The dependence of surface tension on density (TDC2) becomes

$$\sigma^2 = Cs \, (1 - \rho^{s_2}); \tag{2.54}$$

where  $Cs = \gamma_s \rho^{s,0}/\sigma^{1,e}$  (we note that if  $\gamma_g = \gamma_s$ , Cs = Cg); and the mass exchange between the bulk and the surface is given by

$$(u - v^{s_2}) \cdot n^2 = Fs \left(\rho^{s_2} - Ds\right),$$
 (2.55)

where  $Ds = \rho^{s_2,e}/\rho^{s,0}$  and  $Fs = \rho^{s,0}/(\rho U \tau_s)$ .

Furthermore, we have the DTC2 which is given by

$$Ts \left\{ \partial_t \rho^{s_2} + \rho^{s_2} \nabla^s \cdot c + \nabla^s \cdot [\rho^{s_2} (v^{s_2} - c)] \right\} = Ds - \rho^{s_2}. \tag{2.56}$$

where we recall that  $Ts = \tau_s U/L$ .

#### 2.5.5. Contact-line conditions

For the stress condition at the contact line we have

$$\sigma^1 \cos(\theta_c) + \sigma^2 = So, \qquad (2.57)$$

where  $So = \sigma^{g-s}/\sigma^{1,e}$ 

Finally for the mass balance condition MBC between the two surfaces we have

$$\rho^{s_1} (\mathbf{v}^{s_1} - \mathbf{u}) \cdot \mathbf{m}^1 + \rho^{s_2} (\mathbf{v}^{s_2} - \mathbf{u}) \cdot \mathbf{m}^2 = 0, \tag{2.58}$$

which holds on the contact line.

The contact angle condition

$$\cos(\theta_c) = \mathbf{m}^1 \cdot \mathbf{m}^2 \tag{2.59}$$

remains unchanged.

# 3. Momentum, continuity and kinematic conditions in Cartesian coordinates

Defining  $\mathbf{u} = (u, w)$ ,  $\mathbf{c} = (u^c, w^c)$ ,  $\hat{\mathbf{g}} = (\hat{g}_r, \hat{g}_z)$  and re-writing the governing equations by components we have the r-momentum equation

$$Re \,\partial_t u + Re \,u \partial_r u + Re \,w \partial_z u - Re \,u^c \partial_r u - Re \,w^c \partial_z u - St \,\hat{g}_r - \boldsymbol{e}_r \cdot \nabla \cdot \boldsymbol{P} = 0, \quad (3.1)$$

the z-momentum equation

$$Re \,\partial_t w + Re \,u \partial_r w + Re \,w \partial_z w - Re \,u^c \partial_r w - Re \,w^c \partial_z w - St \,\hat{g}_z - \boldsymbol{e}_z \cdot \nabla \cdot \boldsymbol{P} = 0, \quad (3.2)$$

and the continuity equation

$$\partial_r u + \partial_z w = 0; (3.3)$$

which are subject to the KBC

$$(u - u^c)n_r^1 + (w - w^c)n_z^1 = 0 (3.4)$$

on the free surface, where  $\mathbf{n}^1 = (n_r^1, n_z^1)$ , and to the IC

$$(u - u^s)n_r^2 + (w - w^s)n_z^2 = 0, (3.5)$$

on the solid surface,  $n^2 = (n_r^2, n_z^2)$ . For the time being we will not write the DBC (2.10) and the NSC (2.53) in components.

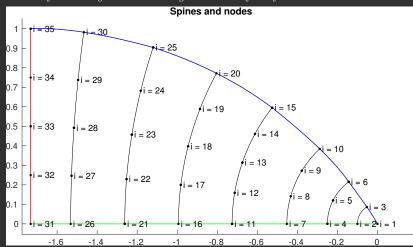


FIGURE 2. Schematics of the distribution of node in the domain. The lines connecting the horizontal solid surface to the free surface are the *spines*, whose lengths determine the shape of the domain and along which the nodes are evenly spaced out. The spine lengths will be variables in our equation system. Nodes are evenly spaced along spines which are arcs of circumferences of Apolonian circles in a bipolar coordinate system for which the contact line coincides with one of the coordinate system's foci, and boundary 3 is the mediatrix of the line determined by both foci. The set of spines to be used is chosen by setting the number of spines desired and the ratio of the distances between the "foo" of each spine (i.e. its intersection with boundary 2) to the foot of the two spines adjacent to it. That is to say, the distance between a given spine foot to the the first spine foot to its left over the distance from the the given spine foot to the first spine foot to its right (following Sprittles & Shikhmurzaev 2012b). The numbering convention of the nodes is also illustrated.

# 4. The r-momentum residuals

We define the i-th residuals of the r-momentum equation as

$$M_{i}^{r} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} u + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} u + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} u - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} u$$

$$- Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} u - St \int_{\Omega^{f}} \phi_{i} \hat{g}_{r} - \int_{\Omega^{f}} \phi_{i} e_{r} \cdot \nabla \cdot \mathbf{P},$$

$$(4.1)$$

where functions  $\phi_i$  are chosen to be low-degree piece-wise polynomials with the property that their value is equal to 1 in a single point inside the domain. Moreover, the i index goes from 1 to  $n_v$ , where each index is also associated with a different point in the domain, i.e. a velocity node (see figure 2). Naturally, residuals must be identically zero for all i.

We recall the tensor identity

$$\nabla \cdot (\boldsymbol{x} \cdot \boldsymbol{A}) = \boldsymbol{x} \cdot \nabla \cdot \boldsymbol{A} + \nabla \boldsymbol{x} : \boldsymbol{A}, \tag{4.2}$$

taking  $x = \phi_i e_r$  and  $\mathbf{A} = \mathbf{P}$  we have

$$-\phi_i \boldsymbol{e}_r \cdot \nabla \cdot \boldsymbol{P} = -\nabla \cdot (\phi_i \boldsymbol{e}_r \cdot \boldsymbol{P}) + \nabla (\phi_i \boldsymbol{e}_r) : \boldsymbol{P}, \tag{4.3}$$

† In the case of Cartesian coordinate, the : symbol can be thought of as the canonical inner product of matrices (sum of products of corresponding entries), when used between two tensors of second order.

which reduces  $M_i^r$  to

$$M_{i}^{r} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} u + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} u + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} u - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} u$$

$$- Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} u - St \int_{\Omega^{f}} \phi_{i} \hat{g}_{r} + \int_{\Omega^{f}} \nabla \left( \phi_{i} \mathbf{e}_{r} \right) : \mathbf{P} - \int_{\Omega^{f}} \nabla \cdot \left( \phi_{i} \mathbf{e}_{r} \cdot \mathbf{P} \right),$$

$$(4.4)$$

we can now apply the divergence theorem to the last term on the right hand side above to obtain  $\underline{\phantom{a}}$ 

$$M_{i}^{r} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} u + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} u + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} u - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} u$$

$$- Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} u - St \int_{\Omega^{f}} \phi_{i} \hat{g}_{r} + \int_{\Omega^{f}} \nabla \left( \phi_{i} \mathbf{e}_{r} \right) : \mathbf{P} + \int_{\partial\Omega} \phi_{i} \mathbf{e}_{r} \cdot \mathbf{P} \cdot \mathbf{n},$$

$$(4.5)$$

where  $\partial\Omega$  is the boundary of  $\Omega$ , and  $\boldsymbol{n}$  is its unit normal, that points into  $\Omega$ .

We notice that

$$\nabla(\phi_i \mathbf{e}_r) : \mathbf{P} = \begin{bmatrix} \partial_r \phi_i & \partial_z \phi_i \\ 0 & 0 \end{bmatrix} : \begin{bmatrix} \mathbf{P}_{rr} & \mathbf{P}_{rz} \\ \mathbf{P}_{zr} & \mathbf{P}_{zz} \end{bmatrix}$$
(4.6)

i.e

$$\nabla(\phi_i e_r) : \mathbf{P} = \begin{bmatrix} \partial_r \phi_i & \partial_z \phi_i \\ 0 & 0 \end{bmatrix} : \begin{bmatrix} -p + 2\partial_r u & \partial_z u + \partial_r w \\ \partial_r w + \partial_z u & -p + 2\partial_z w \end{bmatrix}, \tag{4.7}$$

which is

$$\nabla(\phi_i \boldsymbol{e}_r) : \boldsymbol{P} = \partial_r \phi_i \boldsymbol{P}_{rr} + \partial_z \phi_i \boldsymbol{P}_{rz} = -p \partial_r \phi_i + 2 \partial_r u \partial_r \phi_i + \partial_z u \partial_z \phi_i + \partial_r w \partial_z \phi_i. \quad (4.8)$$

Therefore we have

$$M_{i}^{r} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} u + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} u + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} u - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} u - Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} u$$

$$- St \int_{\Omega^{f}} \phi_{i} \hat{g}_{r} - \int_{\Omega^{f}} p \partial_{r} \phi_{i} + 2 \int_{\Omega^{f}} \partial_{r} u \partial_{r} \phi_{i} + \int_{\Omega^{f}} \partial_{z} u \partial_{z} \phi_{i} + \int_{\Omega^{f}} \partial_{r} w \partial_{z} \phi_{i} + \int_{\partial\Omega} \phi_{i} \mathbf{e}_{r} \cdot \mathbf{P} \cdot \mathbf{n},$$

$$(4.9)$$

We now consider the penultimate term in the RHS of the equation above, i.e.

$$\int_{\Omega f} \partial_r w \partial_z \phi_i. \tag{4.10}$$

We recall the multi-variable integration by parts formula given by

$$\int_{\Omega} f \partial_{x_i} g = -\int_{\Omega} g \partial_{x_i} f - \int_{\partial \Omega} f g n^i, \tag{4.11}$$

where  $n^i$  is the i-th Cartesian component of the inward-pointing unit normal to  $\Omega$ . †

† This expression can be derived from the Gauss-Green theorem, which is a scalar version of the Gauss divergence theorem that can, in turn, be derived from the standard vector version of the Gauss divergence theorem. Taking  $f = \partial_r w$  and  $q = \phi_i$ , we have

$$\int_{\Omega f} \partial_r w \partial_z \phi_i = -\int_{\Omega f} \phi_i \partial_z \partial_r w - \int_{\partial \Omega f} \phi_i n_z^1 \partial_r w. \tag{4.12}$$

We can then exchange the order of the derivatives of w in the first integral on the RHS above to obtain

$$\int_{\Omega^f} \partial_r w \partial_z \phi_i = -\int_{\Omega^f} \underbrace{\phi_i}_f \partial_r \underbrace{\partial_z w}_g - \int_{\partial \Omega^f} \phi_i n_z^1 \partial_r w, \tag{4.13}$$

and taking  $f = \phi_i$  and  $g = \partial_z w$  above, we can apply integration by parts once more, obtaining

$$\int_{\Omega^f} \partial_r w \partial_z \phi_i = \int_{\Omega^f} \partial_r \phi_i \partial_z w + \int_{\partial \Omega^f} \phi_i n_r^1 \partial_z w - \int_{\partial \Omega^f} \phi_i n_z^1 \partial_r w. \tag{4.14}$$

We now recall equation 2.41, which implies that  $\partial_z w = -\partial_r u$ , and we substitute this expression into the second integral on the RHS above, obtaining

$$\int_{\Omega^f} \partial_r w \partial_z \phi_i = \int_{\Omega^f} \partial_r \phi_i \partial_z w - \int_{\partial \Omega^f} \phi_i n_r^1 \partial_r u - \int_{\partial \Omega^f} \phi_i n_z^1 \partial_r w. \tag{4.15}$$

We substitute this into equation 4.9 and we have

$$M_{i}^{r} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} u + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} u + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} u - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} u$$

$$- Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} u - St \int_{\Omega^{f}} \phi_{i} \hat{g}_{r} - \int_{\Omega^{f}} p \partial_{r} \phi_{i} + \int_{\Omega^{f}} \partial_{r} u \partial_{r} \phi_{i} + \int_{\Omega^{f}} \partial_{z} u \partial_{z} \phi_{i}$$

$$+ \int_{\Omega^{f}} \partial_{r} \phi_{i} \underbrace{(\partial_{r} u + \partial_{z} w)}_{\partial \Omega^{f}} - \int_{\partial\Omega^{f}} \phi_{i} n_{r}^{1} \partial_{r} u - \int_{\partial\Omega^{f}} \phi_{i} n_{z}^{1} \partial_{r} w + \int_{\partial\Omega^{f}} \phi_{i} e_{r} \cdot \mathbf{P} \cdot \mathbf{n},$$

$$(4.16)$$

We now consider the last integral on the right hand side of the equation above

$$\int_{\partial\Omega} \phi_{i} \boldsymbol{e}_{r} \cdot \boldsymbol{P} \cdot \boldsymbol{n} = \int_{\partial\Omega^{1,f}} \phi_{i} \boldsymbol{e}_{r} \cdot \boldsymbol{P} \cdot \boldsymbol{n}^{1} + \int_{\partial\Omega^{2,f}} \phi_{i} \boldsymbol{e}_{r} \cdot \boldsymbol{P} \cdot \boldsymbol{n}^{2} 
+ \int_{\partial\Omega^{3}} \phi_{i} \boldsymbol{e}_{r} \cdot \boldsymbol{P} \cdot \boldsymbol{n}^{3} + \int_{\partial\Omega^{4}} \phi_{i} \boldsymbol{e}_{r} \cdot \boldsymbol{P} \cdot \boldsymbol{n}^{4},$$
(4.17)

where  $\partial\Omega^1$  is the free surface,  $\partial\Omega^2$  is the solid surface,  $\partial\Omega^3$  is the axis of symmetry, and  $\partial\Omega^4$  the separatrix.

Taking this expansion into equation (4.9) we have

$$M_i^r = M_i^{r,0} + M_i^{r,1} + M_i^{r,2} + M_i^{r,3} + M_i^{r,5}$$
(4.18)

where

$$M_{i}^{r,0} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} u + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} u + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} u - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} u$$

$$- Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} u - St \int_{\Omega^{f}} \phi_{i} \hat{g}_{r} - \int_{\Omega^{f}} p \partial_{r} \phi_{i} + \int_{\Omega^{f}} \partial_{r} u \partial_{r} \phi_{i} + \int_{\Omega^{f}} \partial_{z} u \partial_{z} \phi_{i},$$

$$(4.19)$$

$$M_i^{r,1} = -\int_{\partial\Omega^{1,f}} \phi_i n_r^1 \partial_r u - \int_{\partial\Omega^{1,f}} \phi_i n_z^1 \partial_r w + \int_{\partial\Omega^{1,f}} \phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^1, \tag{4.20}$$

$$M_i^{r,2} = -\int_{\partial\Omega^{2,f}} \phi_i n_r^2 \partial_r u - \int_{\partial\Omega^{2,f}} \phi_i n_z^2 \partial_r w + \int_{\partial\Omega^{2,f}} \phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^2, \tag{4.21}$$

$$M_i^{r,3} = -\int_{\partial\Omega^3} \phi_i n_r^3 \partial_r u - \int_{\partial\Omega^3} \phi_i n_z^3 \partial_r w + \int_{\partial\Omega^3} \phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^3, \tag{4.22}$$

$$M_i^{r,5} = -\int_{\partial\Omega^4} \phi_i n_r^4 \partial_r u - \int_{\partial\Omega^4} \phi_i n_z^4 \partial_r w + \int_{\partial\Omega^4} \phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^4, \tag{4.23}$$

For equation (4.20) we have equation (2.46), which states that

$$\mathbf{P} \cdot \mathbf{n}^1 = -p^g \mathbf{n}^1 - \frac{\nabla^s \cdot \left[\sigma^1 (\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1)\right]}{Ca},\tag{4.24}$$

and therefore

$$\phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^1 = -\phi_i p^g \boldsymbol{e}_r \cdot \boldsymbol{n}^1 - \frac{1}{Ca} \phi_i \boldsymbol{e}_r \cdot \nabla^s \cdot \left[ \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) \right]. \tag{4.25}$$

Now, we have the following surface vector calculus identity

$$\nabla^{s} \cdot (\boldsymbol{x} \cdot \boldsymbol{A}) = \boldsymbol{A} : \nabla^{s} \boldsymbol{x} + \boldsymbol{x} \cdot \nabla^{s} \cdot \boldsymbol{A}, \tag{4.26}$$

and taking  $x = \phi_i e_r$  and  $\mathbf{A} = \sigma^1 (\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1)$ , we have

$$\nabla^s \cdot (\phi_i \boldsymbol{e}_r \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) = \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) : \nabla^s (\phi_i \boldsymbol{e}_r) + \phi_i \boldsymbol{e}_r \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) \ (4.27)$$

which yields

$$\phi_i \boldsymbol{e}_r \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = \nabla^s \cdot (\phi_i \boldsymbol{e}_r \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) - \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) : \nabla^s (\phi_i \boldsymbol{e}_r). \tag{4.28}$$

In this 1D-surface case, we have

$$\nabla^{s}(\phi_{i}\boldsymbol{e}_{r}) = \begin{bmatrix} t_{r}^{1}\partial_{s}\phi_{i} & 0\\ t_{z}^{1}\partial_{s}\phi_{i} & 0 \end{bmatrix}, \tag{4.29}$$

where  $t^1 = (t_r^1, t_z^1)$ , and the tangent vector must be pointing in the direction of increasing arc-length s, therefore

$$(\mathbf{I} - \mathbf{n}^{1} \mathbf{n}^{1}) : \nabla^{s}(\phi_{i} \mathbf{e}_{r}) = \begin{bmatrix} 1 - n_{r}^{1} n_{r}^{1} & -n_{r}^{1} n_{z}^{1} \\ -n_{z}^{1} n_{r}^{1} & 1 - n_{z}^{1} n_{z}^{1} \end{bmatrix} : \begin{bmatrix} t_{r}^{1} \partial_{s} \phi_{i} & 0 \\ t_{z}^{1} \partial_{s} \phi_{i} & 0 \end{bmatrix}, \tag{4.30}$$

where  $n^1 = (n_r^1, n_z^1)$ , i.e.

$$(\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1) : \nabla^s \phi_i \mathbf{e}_r = t_r^1 \partial_s \phi_i - (\mathbf{t}^1 \cdot \mathbf{n}^1) n_r^1 \partial_s \phi_i = t_r^1 \partial_s \phi_i. \tag{4.31}$$

We therefore have in equation (4.28)

$$\phi_i \boldsymbol{e}_r \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = \nabla^s \cdot (\phi_i \boldsymbol{e}_r \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) - \sigma^1 t_r^1 \partial_s \phi_i, \tag{4.32}$$

and consequently in equation (4.25)

$$\phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^1 = -\phi_i p^g \boldsymbol{e}_r \cdot \boldsymbol{n}^1 - \frac{1}{Ca} \nabla^s \cdot (\phi_i \boldsymbol{e}_r \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) + \frac{1}{Ca} \sigma^1 t_r^1 \partial_s \phi_i. \quad (4.33)$$

Taking this result into (4.20) we have

$$\begin{split} M_{i}^{r,1} &= -\int\limits_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \partial_{r} u - \int\limits_{\partial\Omega^{1,f}} \phi_{i} n_{z}^{1} \partial_{r} w - \int\limits_{\partial\Omega^{1,f}} \phi_{i} p^{g} \boldsymbol{e}_{r} \cdot \boldsymbol{n}^{1} \\ &- \frac{1}{Ca} \int\limits_{\partial\Omega^{1,f}} \nabla^{s} \cdot (\sigma^{1} \phi_{i} \boldsymbol{e}_{r} \cdot (\boldsymbol{l} - \boldsymbol{n}^{1} \boldsymbol{n}^{1})) + \frac{1}{Ca} \int\limits_{\partial\Omega^{1,f}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i}, \end{split} \tag{4.34}$$

Using the surface divergence theorem and the definition of the surface divergence for a 1D surface, we have

$$M_{i}^{r,1} = -\int_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \partial_{r} u - \int_{\partial\Omega^{1,f}} \phi_{i} n_{z}^{1} \partial_{r} w - \int_{\partial\Omega^{1,f}} \phi_{i} p^{g} \boldsymbol{e}_{r} \cdot \boldsymbol{n}^{1}$$

$$+ \frac{1}{Ca} \int_{C_{1}} \sigma^{1} \phi_{i} \boldsymbol{e}_{r} \cdot \boldsymbol{m}^{1} + \frac{1}{Ca} \int_{\partial\Omega^{1,f}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i},$$

$$(4.35)$$

where  $C_1$  is actually the two points bounding the free surface, and  $m^1$  is the vector that is tangent to the free surface, normal to the contact line and points into the free surface. Above, we have also used that  $n^1 = (n_r^1, n_z^1)$ .

Therefore we have

$$\begin{split} M_{i}^{r,1} &= -\int_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \partial_{r} u - \int_{\partial\Omega^{1,f}} \phi_{i} n_{z}^{1} \partial_{r} w - \int_{\partial\Omega^{1,f}} \phi_{i} p^{g} \boldsymbol{e}_{r} \cdot \boldsymbol{n}^{1} \\ &+ \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}})}{Ca} m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}}) \\ &+ \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a})}{Ca} m_{r}^{1}(r_{a}, z_{a}) + \frac{1}{Ca} \int_{\partial\Omega^{1,f}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i}, \end{split}$$
(4.36)

where the sub-index  $J^1$  indicates the junction point of the two sub-domains along boundary 1. We recall that, for the case at hand  $\mathbf{m}^{1,f}(r_{J^1}, z_{J^1})$  is given by the tangent to the far-field portion of the free surface. Furthermore,

$$\mathbf{m}^{1}(r_{a}, z_{a}) = m_{r}^{1}(r_{a}, z_{a})\mathbf{e}_{r} + m_{z}^{1}(r_{a}, z_{a})\mathbf{e}_{z} = \sin(\theta_{a})\mathbf{e}_{r} - \cos(\theta_{a})\mathbf{e}_{z},$$
 (4.37)

at the other end of the free surface (droplet apex). We highlight that in our case  $\theta_a = \pi/2$ . We consider now the term

$$\int_{\partial\Omega^{2,f}} \phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^2, \tag{4.38}$$

in equation (4.21) where we have

$$\phi_{i}\boldsymbol{e}_{r}\cdot\boldsymbol{P}\cdot\boldsymbol{n}^{2} = \phi_{i}\boldsymbol{e}_{r}\cdot\underbrace{\boldsymbol{n}^{2}\cdot\boldsymbol{P}\cdot(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2})}_{Be\;(\boldsymbol{u}-\boldsymbol{u}^{s})\cdot(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2})-\frac{1}{2Ca\;Es}\left[\boldsymbol{v}^{s_{2}}-\frac{1}{2}(\boldsymbol{u}+\boldsymbol{u}^{s})\right]\cdot(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2})}_{(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2})} + \phi_{i}\boldsymbol{e}_{r}\cdot\underbrace{\left(\boldsymbol{n}^{2}\cdot\boldsymbol{P}\cdot\boldsymbol{n}^{2}\right)}_{\lambda^{2}}\boldsymbol{n}^{2},$$

$$(4.39)$$

where we have used equation (2.53) and we have introduced  $\lambda^2$ , i.e. the normal stress on boundary 2.

Hence, we have

$$\phi_{i}\boldsymbol{e}_{r}\cdot\boldsymbol{P}\cdot\boldsymbol{n}^{2} = Be\,\phi_{i}\left(\boldsymbol{u}\cdot\boldsymbol{t}^{2}\right)\boldsymbol{e}_{r}\cdot\boldsymbol{t}^{2} - Be\,\phi_{i}\left(\boldsymbol{u}^{s}\cdot\boldsymbol{t}^{2}\right)\boldsymbol{e}_{r}\cdot\boldsymbol{t}^{2} + \lambda^{2}\phi_{i}n_{r}^{2}$$

$$-\frac{1}{2Ca\,Es}\phi_{i}\left(\boldsymbol{v}^{s_{2}}\cdot\boldsymbol{t}^{2} - \frac{1}{2}\boldsymbol{u}\cdot\boldsymbol{t}^{2} - \frac{1}{2}\boldsymbol{u}^{s}\cdot\boldsymbol{t}^{2}\right)\boldsymbol{e}_{r}\cdot\boldsymbol{t}^{2}.$$

$$(4.40)$$

Rewriting we have

$$\phi_{i}\boldsymbol{e}_{r}\cdot\boldsymbol{P}\cdot\boldsymbol{n}^{2} = Be\,\phi_{i}\left(ut_{r}^{2} + wt_{z}^{2}\right)t_{r}^{2} - Be\,\phi_{i}\left(u^{s}t_{r}^{2} + w^{s}t_{z}^{2}\right)t_{r}^{2} + \lambda^{2}\phi_{i}n_{r}^{2} \\ -\frac{1}{2Ca\,Es}\phi_{i}\left(u^{s_{2}}t_{r}^{2} + w^{s_{2}}t_{z}^{2} - \frac{1}{2}ut_{r}^{2} - \frac{1}{2}wt_{z}^{2} - \frac{1}{2}u^{s}t_{r}^{2} - \frac{1}{2}w^{s}t_{z}^{2}\right)t_{r}^{2},$$

$$(4.41)$$

where  $u^s = (u^s, w^s)$ . Equivalently

$$\begin{split} \phi_{i} \boldsymbol{e}_{r} \cdot \boldsymbol{P} \cdot \boldsymbol{n}^{2} &= \lambda^{2} \phi_{i} n_{r}^{2} \\ &+ \left( \frac{1}{4Ca \, Es} + Be \right) \phi_{i} u t_{r}^{2} t_{r}^{2} + \left( \frac{1}{4Ca \, Es} + Be \right) \phi_{i} w t_{z}^{2} t_{r}^{2} \\ &+ \left( \frac{1}{4Ca \, Es} - Be \right) \phi_{i} u^{s} t_{r}^{2} t_{r}^{2} + \left( \frac{1}{4Ca \, Es} - Be \right) \phi_{i} w^{s} t_{z}^{2} t_{r}^{2} \\ &- \frac{1}{2Ca \, Es} \phi_{i} u^{s_{2}} t_{r}^{2} t_{r}^{2} - \frac{1}{2Ca \, Es} \phi_{i} w^{s_{2}} t_{z}^{2} t_{r}^{2}. \end{split}$$

$$(4.42)$$

We thus have

$$\begin{split} M_{i}^{r,2} &= -\int\limits_{\partial\Omega^{2,f}} \phi_{i} n_{r}^{2} \partial_{r} u - \int\limits_{\partial\Omega^{2,f}} \phi_{i} n_{z}^{2} \partial_{r} w + \int\limits_{\partial\Omega^{2,f}} \lambda^{2} \phi_{i} n_{r}^{2} \\ &+ \left(\frac{1}{4Ca Es} + Be\right) \int\limits_{\partial\Omega^{2,f}} \phi_{i} u t_{r}^{2} t_{r}^{2} + \left(\frac{1}{4Ca Es} + Be\right) \int\limits_{\partial\Omega^{2,f}} \phi_{i} w t_{r}^{2} t_{z}^{2} \\ &+ \left(\frac{1}{4Ca Es} - Be\right) \int\limits_{\partial\Omega^{2,f}} \phi_{i} u^{s} t_{r}^{2} t_{r}^{2} + \left(\frac{1}{4Ca Es} - Be\right) \int\limits_{\partial\Omega^{2,f}} \phi_{i} w^{s} t_{r}^{2} t_{z}^{2} \\ &- \frac{1}{2Ca Es} \int\limits_{\partial\Omega^{2,f}} \phi_{i} u^{s_{2}} t_{r}^{2} t_{r}^{2} - \frac{1}{2Ca Es} \int\limits_{\partial\Omega^{2,f}} \phi_{i} w^{s_{2}} t_{r}^{2} t_{z}^{2}. \end{split}$$

$$(4.43)$$

We consider now the term

$$\int_{\partial\Omega_3} \phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^3, \tag{4.44}$$

in equation (4.22) where we have

$$\phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^3 = \phi_i \boldsymbol{e}_r \cdot \underbrace{\boldsymbol{n}^3 \cdot \boldsymbol{P} \cdot (\boldsymbol{I} - \boldsymbol{n}^3 \boldsymbol{n}^3)}_{\gamma^3 \boldsymbol{t}^3} + \phi_i \boldsymbol{e}_r \cdot \underbrace{\left(\boldsymbol{n}^3 \cdot \boldsymbol{P} \cdot \boldsymbol{n}^3\right)}_{\lambda^3} \boldsymbol{n}^3, \tag{4.45}$$

where we have introduced  $\gamma^3$  and  $\lambda^3$ , the tangential and normal stresses on boundary 2 (respectively).

Hence, we have

$$\phi_i \mathbf{e}_r \cdot \mathbf{P} \cdot \mathbf{n}^3 = \gamma^3 \phi_i \mathbf{e}_r \cdot \mathbf{t}^3 + \lambda^3 \phi_i \mathbf{e}_r \cdot \mathbf{n}^3, \tag{4.46}$$

which yields

$$M_i^{r,3} = -\int_{\partial\Omega^3} \phi_i n_r^3 \partial_r u - \int_{\partial\Omega^3} \phi_i n_z^3 \partial_r w + \int_{\partial\Omega^3} \gamma^3 \phi_i t_r^3 + \int_{\partial\Omega^3} \lambda^3 \phi_i n_r^3.$$
 (4.47)

We consider now the term

$$\int_{\partial\Omega^4} \phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^4, \tag{4.48}$$

in equation (4.23) where we have

$$\phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^4 = \phi_i \boldsymbol{e}_r \cdot \underbrace{\boldsymbol{n}^4 \cdot \boldsymbol{P} \cdot (\boldsymbol{I} - \boldsymbol{n}^4 \boldsymbol{n}^4)}_{\gamma^4 t^4} + \phi_i \boldsymbol{e}_r \cdot \underbrace{(\boldsymbol{n}^4 \cdot \boldsymbol{P} \cdot \boldsymbol{n}^4)}_{\gamma^4} \boldsymbol{n}^4, \tag{4.49}$$

where we have introduced  $\gamma^4$  and  $\lambda^4$ , the tangential and normal stresses on boundary 4 (respectively).

Hence, we have

$$\phi_i \mathbf{e}_r \cdot \mathbf{P} \cdot \mathbf{n}^4 = \gamma^4 \phi_i \mathbf{e}_r \cdot \mathbf{t}^4 + \lambda^4 \phi_i \mathbf{e}_r \cdot \mathbf{n}^4, \tag{4.50}$$

which yields

$$M_i^{r,4} = -\int_{\partial\Omega^4} \phi_i n_r^4 \partial_r u - \int_{\partial\Omega^4} \phi_i n_z^4 \partial_r w + \int_{\partial\Omega^5} \gamma^4 \phi_i t_r^4 + \int_{\partial\Omega^5} \lambda^4 \phi_i n_r^4. \tag{4.51}$$

We now define  $\Delta_t^n = t_n - t_{n-1}$  and  $q_n = \Delta_t^n / \Delta_t^{n-1}$  and we make the following approximations

$$\partial_t u(t_n) \approx \frac{(1+2q_n)u(t_n) - (1+q_n)^2 u(t_{n-1}) + q_n^2 u(t_{n-2})}{(1+q_n)\Delta_t^n},\tag{4.52}$$

$$\partial_t w(t_n) \approx \frac{(1+2q_n)w(t_n) - (1+q_n)^2 w(t_{n-1}) + q_n^2 w(t_{n-2})}{(1+q_n)\Delta_t^n},\tag{4.53}$$

$$u^{c}(t_{n}) = \partial_{t} r^{c}(t_{n}) \approx \frac{(1 + 2q_{n})r^{c}(t_{n}) - (1 + q_{n})^{2} r^{c}(t_{n-1}) + q_{n}^{2} r^{c}(t_{n-2})}{(1 + q_{n})\Delta_{t}^{n}},$$
(4.54)

$$w^{c}(t_{n}) = \partial_{t}z^{c}(t_{n}) \approx \frac{(1 + 2q_{n})z^{c}(t_{n}) - (1 + q_{n})^{2}z^{c}(t_{n-1}) + q_{n}^{2}z^{c}(t_{n-2})}{(1 + q_{n})\Delta_{t}^{n}}.$$
 (4.55)

Substituting these into (4.18) and obtain

$$\mathfrak{M}_{i}^{r,0} = Re \int_{\Omega^{f}} \phi_{i} \frac{(1+2q_{n})u(t_{n}) - (1+q_{n})^{2}u(t_{n-1}) + q_{n}^{2}u(t_{n-2})}{(1+q_{n})\Delta_{t}^{n}}$$

$$+ Re \int_{\Omega^{f}} \phi_{i}u\partial_{r}u + Re \int_{\Omega^{f}} \phi_{i}w\partial_{z}u$$

$$- Re \int_{\Omega^{f}} \phi_{i} \frac{(1+2q_{n})r^{c}(t_{n}) - (1+q_{n})^{2}r^{c}(t_{n-1}) + q_{n}^{2}r^{c}(t_{n-2})}{(1+q_{n})\Delta_{t}^{n}} \partial_{r}u$$

$$- Re \int_{\Omega^{f}} \phi_{i} \frac{(1+2q_{n})z^{c}(t_{n}) - (1+q_{n})^{2}z^{c}(t_{n-1}) + q_{n}^{2}z^{c}(t_{n-2})}{(1+q_{n})\Delta_{t}^{n}} \partial_{z}u$$

$$- St \int_{\Omega^{f}} \phi_{i}\hat{g}_{r} - \int_{\Omega^{f}} p\partial_{r}\phi_{i} + \int_{\Omega^{f}} \partial_{r}u\partial_{r}\phi_{i} + \int_{\Omega^{f}} \partial_{z}u\partial_{z}\phi_{i},$$

$$(4.56)$$

$$\mathfrak{M}_{i}^{r,1} = -\int_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \partial_{r} u - \int_{\partial\Omega^{1,f}} \phi_{i} n_{z}^{1} \partial_{r} w - \int_{\partial\Omega^{1,f}} \phi_{i} p^{g} n_{r}^{1} 
- \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}})}{Ca} m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}}) 
+ \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a})}{Ca} m_{r}^{1}(r_{a}, z_{a}) + \frac{1}{Ca} \int_{\partial\Omega^{1,f}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i}.$$
(4.57)

$$\begin{split} \mathfrak{M}_{i}^{r,2} &= -\int\limits_{\partial\Omega^{2,f}} \phi_{i} n_{r}^{2} \partial_{r} u - \int\limits_{\partial\Omega^{2,f}} \phi_{i} n_{z}^{2} \partial_{r} w + \int\limits_{\partial\Omega^{2,f}} \lambda^{2} \phi_{i} n_{r}^{2} \\ &+ \left( \frac{1}{4Ca \, Es} + Be \right) \int\limits_{\partial\Omega^{2,f}} \phi_{i} u t_{r}^{2} t_{r}^{2} + \left( \frac{1}{4Ca \, Es} + Be \right) \int\limits_{\partial\Omega^{2,f}} \phi_{i} w t_{r}^{2} t_{z}^{2} \\ &+ \left( \frac{1}{4Ca \, Es} - Be \right) \int\limits_{\partial\Omega^{2,f}} \phi_{i} u^{s} t_{r}^{2} t_{r}^{2} + \left( \frac{1}{4Ca \, Es} - Be \right) \int\limits_{\partial\Omega^{2,f}} \phi_{i} w^{s} t_{r}^{2} t_{z}^{2} \\ &- \frac{1}{2Ca \, Es} \int\limits_{\partial\Omega^{2,f}} \phi_{i} u^{s_{2}} t_{r}^{2} t_{r}^{2} - \frac{1}{2Ca \, Es} \int\limits_{\partial\Omega^{2,f}} \phi_{i} w^{s_{2}} t_{r}^{2} t_{z}^{2}. \end{split}$$

$$\mathfrak{M}_{i}^{r,3} = -\int_{\partial\Omega^{3}} \phi_{i} n_{r}^{3} \partial_{r} u - \int_{\partial\Omega^{3}} \phi_{i} n_{z}^{3} \partial_{r} w + \int_{\partial\Omega^{3}} \gamma^{3} \phi_{i} t_{r}^{3} + \int_{\partial\Omega^{3}} \lambda^{3} \phi_{i} n_{r}^{3}, \tag{4.59}$$

and

$$\mathfrak{M}_{i}^{r,5} = -\int\limits_{\partial\Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} u - \int\limits_{\partial\Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} w + \int\limits_{\partial\Omega^{5}} \gamma^{5} \phi_{i} t_{r}^{5} + \int\limits_{\partial\Omega^{5}} \lambda^{5} \phi_{i} n_{r}^{5}. \tag{4.60}$$

Multiplying (4.56-4.60) by  $2\Delta_t/3$  and re-arranging terms we have

$$\mathcal{M}_{i}^{r,0}(t_{n}) = \underbrace{\frac{2(1+2q_{n})}{3(1+q_{n})}}_{a_{n}} Re \int_{\Omega^{f}} \phi_{i}u(r,z,t_{n})$$

$$- \underbrace{\frac{2(1+q_{n})Re}{3}}_{a_{n-1}} \int_{\Omega^{f}} \phi_{i}u(r,z,t_{n-1}) + \underbrace{\frac{2q_{n}^{2}Re}{3(1+q_{n})}}_{a_{n-2}} \int_{\Omega^{f}} \phi_{i}u(t_{n-2})$$

$$+ \frac{2\Delta_{t}Re}{3} \int_{\Omega^{f}} \phi_{i}u\partial_{r}u + \frac{2\Delta_{t}Re}{3} \int_{\Omega^{f}} \phi_{i}w\partial_{z}u$$

$$- \underbrace{\frac{2(1+2q_{n})}{3(1+q_{n})}}_{a_{n}} Re \int_{\Omega^{f}} \phi_{i}r^{c}(t_{n})\partial_{r}u - \underbrace{\frac{2q_{n}^{2}Re}{3(1+q_{n})}}_{a_{n-2}} \int_{\Omega^{f}} \phi_{i}r^{c}(t_{n-2})\partial_{r}u$$

$$+ \underbrace{\frac{2(1+q_{n})Re}{3}}_{a_{n-1}} \int_{\Omega^{f}} \phi_{i}z^{c}(t_{n})\partial_{z}u - \underbrace{\frac{2q_{n}^{2}Re}{3(1+q_{n})}}_{a_{n}} \int_{\Omega^{f}} \phi_{i}z^{c}(t_{n-2})\partial_{z}u$$

$$+ \underbrace{\frac{2(1+q_{n})Re}{3}}_{a_{n-1}} \int_{\Omega^{f}} \phi_{i}z^{c}(t_{n-1})\partial_{z}u - \underbrace{\frac{2q_{n}^{2}Re}{3(1+q_{n})}}_{a_{n-2}} \int_{\Omega^{f}} \phi_{i}z^{c}(t_{n-2})\partial_{z}u$$

$$- \underbrace{\frac{2\Delta_{t}St}{3}}_{\Omega^{f}} \int_{\Omega^{f}} \phi_{i}\hat{g}_{r} - \underbrace{\frac{2\Delta_{t}}{3}}_{\Omega^{f}} \int_{\Omega^{f}} \rho\partial_{r}\phi_{i} + \underbrace{\frac{2\Delta_{t}}{3}}_{\Omega^{f}} \int_{\Omega^{f}} \rho_{u}u\partial_{r}\phi_{i} + \underbrace{\frac{2\Delta_{t}}{3}}_{\Omega^{f}} \int_{\Omega^{f}} \partial_{z}u\partial_{z}\phi_{i},$$

$$(4.61)$$

$$\mathcal{M}_{i}^{r,1} = -\frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \partial_{r} u - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,f}} \phi_{i} n_{z}^{1} \partial_{r} w - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,f}} \phi_{i} p^{g} n_{r}^{1}$$

$$-2\Delta_{t} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}})}{3Ca} m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})$$

$$+2\Delta_{t} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a})}{3Ca} m_{r}^{1}(r_{a}, z_{a}) + \frac{2\Delta_{t}}{3Ca} \int_{\partial\Omega^{1,f}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i},$$

$$(4.62)$$

$$\mathcal{M}_{i}^{r,2} = -\frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,f}} \phi_{i} n_{r}^{2} \partial_{r} u - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,f}} \phi_{i} n_{z}^{2} \partial_{r} w + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,f}} \lambda^{2} \phi_{i} n_{r}^{2}$$

$$+ \left(\frac{1 + 4Be Ca Es}{6Ca Es}\right) \Delta_{t} \int_{\partial\Omega^{2,f}} \phi_{i} u t_{r}^{2} t_{r}^{2} + \left(\frac{1 + 4Be Ca Es}{6Ca Es}\right) \Delta_{t} \int_{\partial\Omega^{2,f}} \phi_{i} w t_{r}^{2} t_{z}^{2}$$

$$+ \left(\frac{1 - 4Be Ca Es}{6Ca Es}\right) \Delta_{t} \int_{\partial\Omega^{2,f}} \phi_{i} u^{s} t_{r}^{2} t_{r}^{2} + \left(\frac{1 - 4Be Ca Es}{6Ca Es}\right) \Delta_{t} \int_{\partial\Omega^{2,f}} \phi_{i} w^{s} t_{r}^{2} t_{z}^{2}$$

$$- \frac{\Delta_{t}}{3Ca Es} \int_{\partial\Omega^{2,f}} \phi_{i} u^{s_{2}} t_{r}^{2} t_{r}^{2} - \frac{\Delta_{t}}{3Ca Es} \int_{\partial\Omega^{2,f}} \phi_{i} w^{s_{2}} t_{r}^{2} t_{z}^{2} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{3}} \gamma^{3} \phi_{i} t_{r}^{3}$$

$$+ \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{3}} \lambda^{3} \phi_{i} n_{r}^{3} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{4}} \gamma^{4} \phi_{i} t_{r}^{4} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \lambda^{4} \phi_{i} n_{r}^{4},$$

$$(4.63)$$

$$\mathcal{M}_{i}^{r,3} = -\frac{2\Delta_{t}}{3} \int_{\partial\Omega^{3}} \phi_{i} n_{r}^{3} \partial_{r} u - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{3}} \phi_{i} n_{z}^{3} \partial_{r} w + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{3}} \gamma^{3} \phi_{i} t_{r}^{3} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{3}} \lambda^{3} \phi_{i} n_{r}^{3},$$

$$(4.64)$$

and

$$\mathcal{M}_{i}^{r,5} = -\frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} u - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} w + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \gamma^{5} \phi_{i} t_{r}^{5} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \lambda^{5} \phi_{i} n_{r}^{5},$$

$$(4.65)$$

where all time dependent functions whose argument are not explicitly presented are to be evaluated at time  $t_n$ .

We now introduce the following approximations

$$u(r, z, t) \approx \sum_{j=1}^{n_v} u_j(t)\phi_j(r, z),$$
 (4.66)

$$w(r, z, t) \approx \sum_{j=1}^{n_v} w_j(t)\phi_j(r, z),$$
 (4.67)

$$r^{c}(r,z,t) \approx \sum_{i=1}^{n_{v}} r_{j}^{c}(t)\phi_{j}(r,z),$$
 (4.68)

$$z^{c}(r,z,t) \approx \sum_{j=1}^{n_{v}} z_{j}^{c}(t)\phi_{j}(r,z),$$
 (4.69)

$$p(r, z, t) \approx \sum_{j=1}^{n_p} p_j(t)\psi_j(r, z),$$
 (4.70)

$$\sigma^{1}(r,z,t) \approx \sum_{i=1}^{n_{v}} \tilde{\sigma}_{j}^{1}(t)\phi_{j}^{1}(r,z),$$
 (4.71)

$$\lambda^2(r,z,t) \approx \sum_{j=1}^{n_v} \tilde{\lambda}_j^2(t) \phi_j^2(r,z), \tag{4.72}$$

$$\lambda^{3}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{3}(t)\phi_{j}^{3}(r,z),$$
(4.73)

$$\gamma^{3}(r,z,t) \approx \sum_{i=1}^{n_{v}} \tilde{\gamma}_{j}^{3}(t)\phi_{j}^{3}(r,z),$$
 (4.74)

$$\lambda^{4}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{4}(t)\phi_{j}^{4}(r,z),$$
 (4.75)

$$\gamma^4(r, z, t) \approx \sum_{j=1}^{n_v} \tilde{\gamma}_j^4(t) \phi_j^4(r, z),$$
 (4.76)

$$u^{s}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s}(t)\phi_{j}(r,z),$$
 (4.77)

$$w^{s}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s}(t)\phi_{j}(r,z),$$
 (4.78)

$$p^{g}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{p}_{j}^{g}(t)\phi_{j}^{1}(r,z),$$
 (4.79)

$$\sigma^{2}(r,z,t) \approx \sum_{i=1}^{n_{v}} \tilde{\sigma}_{j}^{2}(t)\phi_{j}^{2}(r,z);$$
 (4.80)

where  $n_v$  is the number of nodes where velocity is calculated,  $n_p$  is the number of nodes where pressure is calculated, the j index indicates global node numbers that we will use in the Galerkin method (that is to say,  $\phi_j$  is the hat function centred at the j-th node), and  $\phi_j^k$  coincides on the k-th boundary with  $\phi_j$ , and is identically null elsewhere. Moreover, functions  $\tilde{\sigma}_j^k$ ,  $\tilde{\lambda}_j^k$  and  $\tilde{\gamma}_j^k$  are identically null for all j such that  $\phi_j = 0$  on boundary k; and functions  $\tilde{u}_j^s$  and  $\tilde{w}_j^s$  are identically null away from the solid boundary. Furthermore, functions  $p_j$  are numbered following the pressure-node numbering, which are a subset of the global node numbering. That is to say, there is a subset of all nodes, that have two numbers, their velocity-node number and their pressure-node number, how we decide which subset of the nodes are simultaneously velocity and pressure nodes and which subset of the nodes consists just of velocity nodes will be described later.

We highlight that we are interpolating the gas pressure using the velocity-interpolating function rather than the pressure interpolating functions because what we actually need from the gas in the normal stress at the boundary, this just happens to be given by the gas pressure, had it been a non-ideal fluid, the correct quantity to insert here would be the normal stress which is interpolated by velocity-interpolating functions.

Substituting these approximations into (4.56-4.60) we define

$$\mathcal{M}_{i}^{r} = \mathcal{M}_{i}^{r,0} + \mathcal{M}_{i}^{r,1} + \mathcal{M}_{i}^{r,2} + \mathcal{M}_{i}^{r,3}$$
(4.81)

where

$$\mathcal{M}_{i}^{r,0}(t_{n}) = a_{n}Re \int_{\Omega f} \phi_{i} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right) - a_{n-1}Re \int_{\Omega f} \phi_{i} \left( \sum_{j=1}^{n_{v}} u_{j}(t_{n-1})\phi_{j} \right)$$

$$+ a_{n-2}Re \int_{\Omega f} \phi_{i} \left( \sum_{j=1}^{n_{v}} u_{j}(t_{n-2})\phi_{j} \right) + \frac{2\Delta_{t}Re}{3} \int_{\Omega f} \phi_{i} \left( \sum_{k=1}^{n_{v}} u_{k}\phi_{k} \right) \partial_{r} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right)$$

$$+ \frac{2\Delta_{t}Re}{3} \int_{\Omega f} \phi_{i} \left( \sum_{k=1}^{n_{v}} w_{k}\phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right) - a_{n}Re \int_{\Omega f} \phi_{i} \left( \sum_{k=1}^{n_{v}} r_{k}^{c}\phi_{k} \right) \partial_{r} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right)$$

$$+ a_{n-1}Re \int_{\Omega f} \phi_{i} \left( \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-1})\phi_{k} \right) \partial_{r} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right)$$

$$- a_{n-2}Re \int_{\Omega f} \phi_{i} \left( \sum_{k=1}^{n_{v}} z_{k}^{c}\phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right)$$

$$+ a_{n-1}Re \int_{\Omega f} \phi_{i} \left( \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-1})\phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right)$$

$$- a_{n-2}Re \int_{\Omega f} \phi_{i} \left( \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-1})\phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right)$$

$$- a_{n-2}Re \int_{\Omega f} \phi_{i} \left( \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2})\phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right)$$

$$- \frac{2\Delta_{t}St}{3} \int_{\Omega f} \phi_{i}\hat{g}_{r} - \frac{2\Delta_{t}}{3} \int_{\Omega f} \left( \sum_{j=1}^{n_{v}} p_{j}\psi_{j} \right) \partial_{r}\phi_{i}$$

$$+ \frac{2\Delta_{t}}{3} \int_{\Omega f} \partial_{r} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right) \partial_{r}\phi_{i} + \frac{2\Delta_{t}}{3} \int_{\Omega f} \partial_{z} \left( \sum_{j=1}^{n_{v}} u_{j}\phi_{j} \right) \partial_{z}\phi_{i}.$$

$$(4.82)$$

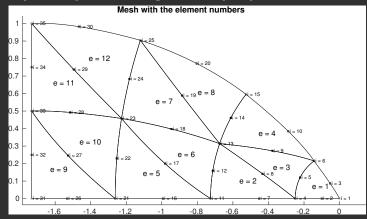


FIGURE 3. Example of domain partition into curve-sided triangular elements. Element and node numbering conventions used are also shown. The figure also shows that the number of elements along the first spines is increasing up to a given point, and then it is kept constant, so as to not make the resulting system of equations intractably large. The mesh used in this example has a single element at the contact line; however, in the implementation, 3 elements were used at the contact line.

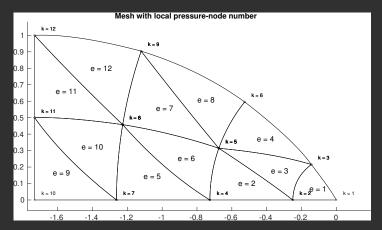


FIGURE 4. Element and pressure-node numbering conventions shown. Pressure nodes are a subset of the velocity nodes (see figure 3). These nodes only correspond to the corners of the curve-sided triangular elements. That is to say, we have fewer  $\psi_k$  functions than  $\phi_i$  functions.

$$\mathcal{M}_{i}^{r,1} = -\frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \partial_{r} \left( \sum_{j=1}^{n_{v}} u_{j} \phi_{j} \right) - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,f}} \phi_{i} n_{z}^{1} \partial_{r} \left( \sum_{j=1}^{n_{v}} w_{j} \phi_{j} \right)$$

$$-\frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \left( \sum_{j=1}^{n_{v}} \tilde{p}_{j}^{g} \phi_{j}^{1} \right)$$

$$-2\Delta_{t} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}})}{3Ca} m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})$$

$$+2\Delta_{t} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a})}{3Ca} m_{r}^{1}(r_{a}, z_{a}) + \frac{2\Delta_{t}}{3Ca} \int_{\partial\Omega^{1,f}} t_{r}^{1} \left( \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \phi_{j}^{1} \right) \partial_{s} \phi_{i},$$

$$(4.83)$$

$$\mathcal{M}_{i}^{r,2} = -\frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,f}} \phi_{i} n_{r}^{2} \partial_{r} \left( \sum_{j=1}^{n_{v}} u_{j} \phi_{j} \right) - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,f}} \phi_{i} n_{z}^{2} \partial_{r} \left( \sum_{j=1}^{n_{v}} w_{j} \phi_{j} \right)$$

$$+ \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,f}} \phi_{i} n_{r}^{2} \left( \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2} \phi_{j}^{2} \right) + \left( \frac{1 + 4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \int_{\partial\Omega^{2,f}} \phi_{i} t_{r}^{2} t_{r}^{2} \left( \sum_{j=1}^{n_{v}} u_{j} \phi_{j} \right)$$

$$+ \left( \frac{1 + 4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \int_{\partial\Omega^{2,f}} \phi_{i} t_{r}^{2} t_{z}^{2} \left( \sum_{j=1}^{n_{v}} w_{j} \phi_{j} \right)$$

$$+ \left( \frac{1 - 4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \int_{\partial\Omega^{2,f}} \phi_{i} t_{r}^{2} t_{r}^{2} \left( \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \phi_{j} \right)$$

$$+ \left( \frac{1 - 4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \int_{\partial\Omega^{2,f}} \phi_{i} t_{r}^{2} t_{z}^{2} \left( \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \phi_{j} \right)$$

$$- \frac{\Delta_{t}}{3Ca \, Es} \int_{\partial\Omega^{2,f}} \phi_{i} t_{r}^{2} t_{r}^{2} \left( \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s_{2}} \phi_{j} \right) - \frac{\Delta_{t}}{3Ca \, Es} \int_{\partial\Omega^{2,f}} \phi_{i} t_{r}^{2} t_{z}^{2} \left( \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s_{2}} \phi_{j} \right),$$

$$(4.84)$$

$$\mathcal{M}_{i}^{r,3} = -\frac{2\Delta_{t}}{3} \int_{\partial\Omega^{3,f}} \phi_{i} n_{r}^{3} \partial_{r} \left( \sum_{j=1}^{n_{v}} u_{j} \phi_{j} \right) - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{3,f}} \phi_{i} n_{z}^{3} \partial_{r} \left( \sum_{j=1}^{n_{v}} w_{j} \phi_{j} \right)$$

$$+ \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{3}} \left( \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{3} \phi_{j}^{3} \right) \phi_{i} n_{r}^{3} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{3}} \left( \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{3} \phi_{j}^{3} \right) \phi_{i} t_{r}^{3}$$

$$(4.85)$$

and

$$\mathcal{M}_{i}^{r,5} = -\frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5,f}} \phi_{i} n_{r}^{5} \partial_{r} \left( \sum_{j=1}^{n_{v}} u_{j} \phi_{j} \right) - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5,f}} \phi_{i} n_{z}^{5} \partial_{r} \left( \sum_{j=1}^{n_{v}} w_{j} \phi_{j} \right)$$

$$+ \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \left( \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{5} \phi_{j}^{5} \right) \phi_{i} n_{r}^{5} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \left( \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{5} \phi_{j}^{5} \right) \phi_{i} t_{r}^{5}.$$

$$(4.86)$$

Moving the integrals into the sums and re-arranging terms we have

$$\begin{split} \mathcal{M}_{i}^{r,0} &= a_{n} Re \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega^{f}} \phi_{i} \phi_{j} - a_{n-1} Re \sum_{j=1}^{n_{v}} u_{j}(t_{n-1}) \int_{\Omega^{f}} \phi_{i} \phi_{j} + a_{n-2} Re \sum_{j=1}^{n_{v}} u_{j}(t_{n-2}) \int_{\Omega^{f}} \phi_{i} \phi_{j} \\ &+ \frac{2\Delta_{t} Re}{3} \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} u_{k} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j} + \frac{2\Delta_{t} Re}{3} \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} w_{k} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j} \\ &- a_{n} Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} r_{k}^{c} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j} + a_{n-1} Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-1}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j} \\ &- a_{n-2} Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-2}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j} - a_{n} Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j} \\ &+ a_{n-1} Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-1}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j} \\ &- a_{n-2} Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j} - \frac{2\Delta_{t} St}{3} \int_{\Omega^{f}} \phi_{i} \hat{g}_{r} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{p}} p_{j} \int_{\Omega^{f}} \psi_{j} \partial_{r} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega^{f}} \partial_{r} \phi_{j} \partial_{r} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega^{f}} \partial_{z} \phi_{j} \partial_{z} \phi_{i}, \end{split}$$

$$\mathcal{M}_{i}^{r,1} = -\frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{1,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{p}_{j}^{g} \int_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \phi_{j}^{1}$$

$$-2\Delta_{t} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}})}{3Ca} m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})$$

$$+2\Delta_{t} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a})}{3Ca} m_{r}^{1}(r_{a}, z_{a}) + \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \int_{\partial\Omega^{1,f}} t_{r}^{1} \phi_{j}^{1} \partial_{s} \phi_{i},$$

$$\begin{split} \mathcal{M}_{i}^{r,2} &= -\frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int\limits_{\partial\Omega^{2,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int\limits_{\partial\Omega^{2,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \\ &+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2} \int\limits_{\partial\Omega^{2,f}} \phi_{i} \phi_{j}^{2} n_{r}^{2} + \left( \frac{1 + 4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{j=1}^{n_{v}} u_{j} \int\limits_{\partial\Omega^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{r}^{2} \\ &+ \left( \frac{1 + 4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{j=1}^{n_{v}} w_{j} \int\limits_{\partial\Omega^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{z}^{2} \\ &+ \left( \frac{1 - 4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \int\limits_{\partial\Omega^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{z}^{2} \\ &+ \left( \frac{1 - 4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \int\limits_{\partial\Omega^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{z}^{2} \\ &- \frac{\Delta_{t}}{3Ca \, Es} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s2} \int\limits_{\partial\Omega^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{r}^{2} - \frac{\Delta_{t}}{3Ca \, Es} \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s} \int\limits_{\partial\Omega^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{z}^{2}, \end{split}$$

$$\mathcal{M}_{i}^{r,3} = -\frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{3,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{3,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{3} \int_{\partial\Omega^{3}} \phi_{j}^{3} \phi_{i} n_{r}^{3} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{3} \int_{\partial\Omega^{3}} \phi_{j}^{3} \phi_{i} t_{r}^{3}$$

$$(4.90)$$

and

$$\mathcal{M}_{i}^{r,4} = -\frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{4,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{4,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{4} \int_{\partial\Omega^{4}} \phi_{j}^{4} \phi_{i} n_{r}^{4} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{4} \int_{\partial\Omega^{4}} \phi_{j}^{4} \phi_{i} t_{r}^{4}$$

$$(4.91)$$

Re-arranging terms we have

$$\mathcal{M}_{i}^{r,0} = -\frac{2\Delta_{t}St}{3} \int_{\Omega f} \phi_{i}\hat{g}_{r}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega f} \partial_{r}\phi_{j}\partial_{r}\phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega f} \partial_{z}\phi_{j}\partial_{z}\phi_{i} + a_{n}Re \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega f} \phi_{i}\phi_{j}$$

$$- a_{n-1}Re \sum_{j=1}^{n_{v}} u_{j} (t_{n-1}) \int_{\Omega f} \phi_{i}\phi_{j} + a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} (t_{n-2}) \int_{\Omega f} \phi_{i}\phi_{j}$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} u_{k} \int_{\Omega f} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} w_{k} \int_{\Omega f} \phi_{i}\phi_{k}\partial_{z}\phi_{j}$$

$$- a_{n}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} r_{k}^{c} \int_{\Omega f} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + a_{n-1}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \int_{\Omega f} \phi_{i}\phi_{k}\partial_{r}\phi_{j}$$

$$- a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} \int_{\Omega f} \phi_{i}\phi_{k}\partial_{z}\phi_{j} + a_{n-1}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-1}) \int_{\Omega f} \phi_{i}\phi_{k}\partial_{z}\phi_{j}$$

$$- a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-2}) \int_{\Omega f} \phi_{i}\phi_{k}\partial_{z}\phi_{j}$$

$$- a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-2}) \int_{\Omega f} \phi_{i}\phi_{k}\partial_{z}\phi_{j}$$

$$- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{p}} p_{j} \int_{\Omega f} \psi_{j}\partial_{r}\phi_{i},$$

$$(4.92)$$

 $\mathcal{M}_{i}^{r,1} = -2\Delta_{t} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})}{3Ca} m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}}) + 2\Delta_{t} \frac{\sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})}{3Ca} m_{r}^{1}(r_{a}, z_{a})$   $+ \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \int_{\partial\Omega^{1,f}} t_{r}^{1}\phi_{j}^{1}\partial_{s}\phi_{i} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{p}_{j}^{g} \int_{\partial\Omega^{1,f}} \phi_{i}n_{r}^{1}\phi_{j}^{1}$   $- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{1,f}} \phi_{i}n_{r}^{1}\partial_{r}\phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{1,f}} \phi_{i}n_{z}^{1}\partial_{r}\phi_{j},$ 

$$\mathcal{M}_{i}^{r,2} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2} \int_{\partial\Omega^{2,f}} \phi_{i}\phi_{j}^{2} n_{r}^{2} + \left(\frac{1+4Be\,Ca\,Es}{6Ca\,Es}\right) \Delta_{t} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{2,f}} \phi_{i}\phi_{j} t_{r}^{2} t_{r}^{2}$$

$$+ \left(\frac{1+4Be\,Ca\,Es}{6Ca\,Es}\right) \Delta_{t} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{2,f}} \phi_{i}\phi_{j} t_{r}^{2} t_{z}^{2}$$

$$+ \left(\frac{1-4Be\,Ca\,Es}{6Ca\,Es}\right) \Delta_{t} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \int_{\partial\Omega^{2,f}} \phi_{i}\phi_{j} t_{r}^{2} t_{r}^{2}$$

$$+ \left(\frac{1-4Be\,Ca\,Es}{6Ca\,Es}\right) \Delta_{t} \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s} \int_{\partial\Omega^{2,f}} \phi_{i}\phi_{j} t_{r}^{2} t_{z}^{2}$$

$$- \frac{\Delta_{t}}{3Ca\,Es} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s2} \int_{\partial\Omega^{2,f}} \phi_{i}\phi_{j} t_{r}^{2} t_{r}^{2} - \frac{\Delta_{t}}{3Ca\,Es} \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s} \int_{\partial\Omega^{2,f}} \phi_{i}\phi_{j} t_{r}^{2} t_{z}^{2}$$

$$- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{2,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{2,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j},$$

$$(4.94)$$

$$\mathcal{M}_{i}^{r,3} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{3} \int_{\partial\Omega^{3}} \phi_{j}^{3} \phi_{i} n_{r}^{3} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{3} \int_{\partial\Omega^{3}} \phi_{j}^{3} \phi_{i} t_{r}^{3}$$

$$- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{3,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{3,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j}$$

$$(4.95)$$

and

$$\mathcal{M}_{i}^{r,4} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{4} \int_{\partial\Omega^{4}} \phi_{j}^{4} \phi_{i} n_{r}^{4} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{4} \int_{\partial\Omega^{4}} \phi_{j}^{4} \phi_{i} t_{r}^{4}$$

$$- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{4,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{4,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j}$$

$$(4.96)$$

We now partition the domain into a series of closed curve-sided triangular elements (see figure 3), whose interiors are disjoint, and proceed to decompose the integrals above in a sum of integrals over each element. The boundary integrals, are in turn converted into a sum of integrals over line elements in the boundary, i.e. those portions of the boundary of the triangular elements that lie on the domain boundary  $\partial\Omega$ . Figure 4 shows that we have chosen only corner nodes of the elements to be pressure-and-velocity nodes, and illustrates the pressure-node numbering convention used.

This yields

$$\mathcal{M}_{i}^{r} = \underbrace{\mathcal{M}_{i}^{r,0a} + \mathcal{M}_{i}^{r,0b} + \mathcal{M}_{i}^{r,0c} + \mathcal{M}_{i}^{r,0d}}_{\mathcal{M}_{i}^{r,0}} + \mathcal{M}_{i}^{r,1} + \mathcal{M}_{i}^{r,2} + \mathcal{M}_{i}^{r,3} + \mathcal{M}_{i}^{r,4}, \quad (4.97)$$

where

$$\mathcal{M}_i^{r,0a} = \sum_{e=1}^{n_{el}} \left[ -\frac{2\Delta_t St}{3} \int_{\Omega_e} \phi_i \hat{g}_r \right], \tag{4.98}$$

$$\mathcal{M}_{i}^{r,0b} = \sum_{e=1}^{n_{el}} \left[ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega_{e}} \partial_{r} \phi_{j} \partial_{r} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega_{e}} \partial_{z} \phi_{j} \partial_{z} \phi_{i} + a_{n} Re \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega_{e}} \phi_{i} \phi_{j} \right]$$

$$- a_{n-1} Re \sum_{j=1}^{n_{v}} u_{j} (t_{n-1}) \int_{\Omega_{e}} \phi_{i} \phi_{j} + a_{n-2} Re \sum_{j=1}^{n_{v}} u_{j} (t_{n-2}) \int_{\Omega_{e}} \phi_{i} \phi_{j}$$

$$(4.99)$$

$$\mathcal{M}_{i}^{r,0c} = \sum_{e=1}^{n_{el}} \left[ \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} u_{k} \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} w_{k} \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right.$$

$$\left. - a_{n}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} r_{k}^{c} \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + a_{n-1}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-1}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} \right.$$

$$\left. - a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} - a_{n}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right.$$

$$\left. + a_{n-1}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-1}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right.$$

$$\left. - a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right],$$

$$\left. - a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right],$$

$$\left. - a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right],$$

$$\left. - a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right],$$

$$\left. - a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right],$$

$$\left. - a_{n-2}Re \sum_{j=1}^{n_{v}} u_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right],$$

$$\mathcal{M}_i^{r,0d} = \sum_{e=1}^{n_{\text{el}}} \left[ -\frac{2\Delta_t}{3} \sum_{j=1}^{n_p} p_j \int_{\Omega_e} \psi_j \partial_r \phi_i \right], \tag{4.101}$$

with  $\Omega_e$  being element number e. Similarly, we have

$$\mathcal{M}_{i}^{r,1} = -2\Delta_{t} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})}{3Ca} m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}}) + 2\Delta_{t} \frac{\sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})}{3Ca} m_{r}^{1}(r_{a}, z_{a}) + \sum_{e_{1}=1}^{n_{e}^{1,f}} \left[ \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \int_{\partial\Omega^{1,f}} t_{r}^{1} \phi_{j}^{1} \partial_{s} \phi_{i} - \sum_{j=1}^{n_{v}} \frac{2\Delta_{t}}{3} \tilde{p}_{j}^{g} \int_{\partial\Omega^{1}_{e_{1}}} \phi_{i} n_{r}^{1} \phi_{j}^{1} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{1,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right],$$

$$(4.102)$$

and for boundary 2

$$\mathcal{M}_{i}^{r,2} = \sum_{e_{2}=1}^{n_{e_{1}}^{2,f}} \left[ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{j}^{2} n_{r}^{2} + \left( \frac{1+4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{r}^{2} \right. \\ \left. + \left( \frac{1+4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{z}^{2} \right. \\ \left. + \left( \frac{1-4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{z}^{2} - \frac{\Delta_{t}}{3Ca \, Es} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{r}^{2} \right. \\ \left. - \frac{\Delta_{t}}{3Ca \, Es} \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{z}^{2} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \right. \\ \left. - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right].$$

$$\left. - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right].$$

$$\left. - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right].$$

$$\left. - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right].$$

$$\left. - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right].$$

$$\left. - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right].$$

$$\left. - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right].$$

$$\left. - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega_{e_{2}}^{2,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right].$$

Similarly, for boundary 3

$$\mathcal{M}_{i}^{r,3} = \sum_{e_{3}=1}^{n_{n_{el}}^{3,f}} \left[ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{3} \int_{\partial \Omega_{e_{3}}^{2}} \phi_{j}^{3} \phi_{i} n_{r}^{3} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{3} \int_{\partial \Omega_{e_{3}}^{2}} \phi_{j}^{3} \phi_{i} t_{r}^{3} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial \Omega^{3}, f} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega^{3}, f} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right],$$

$$(4.104)$$

and

$$\mathcal{M}_{i}^{r,4} = \sum_{e_{4}=1}^{n_{\text{el}}^{4}} \left[ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{4} \int_{\partial \Omega_{e_{4}}^{4}} \phi_{j}^{4} \phi_{i} n_{r}^{4} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{4} \int_{\partial \Omega_{e_{4}}^{4}} \phi_{j}^{4} \phi_{i} t_{r}^{4} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial \Omega_{e_{4}}^{4}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega_{e_{4}}^{4}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right];$$

$$(4.105)$$

where  $n_{\rm el}$  is the number of triangular elements,  $n_{\rm el}^k$  is the number of line elements on the k-th boundary and  $\partial \Omega_{e_k}^k$  is the part of  $\partial \Omega^k$  that is contained in  $e_k$ .

Now, we impose that each function  $\phi_j$ ,  $\psi_j$  will only be supported on the elements that contain node j. Upon imposing this, we notice that the vast majority of the j and k indexed terms that are added in the sum on each element is identically null. This is, of course, because the integral of the product of these functions will be summing zero unless all functions involved are associated to (i.e. attain the value 1 in) some node on

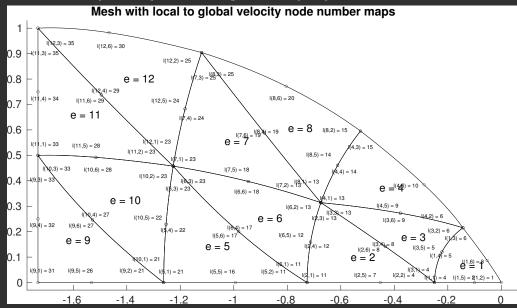


FIGURE 5. Mesh with local-to-global node number map l illustrated.

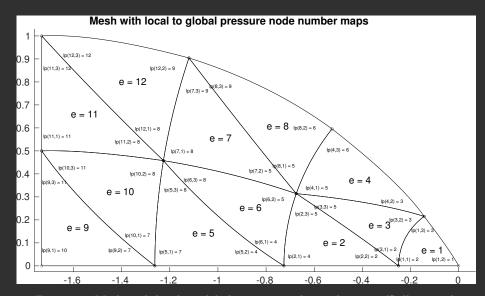


FIGURE 6. Mesh with local-to-global pressure-node number map  $l^p$  illustrated.

the element. Therefore, a more efficient way to express this sums is to resort to *local* node numbering. That is to say, when we are calculating the integral on each element, we know that non-zero contributions can only come from a basis function whose index corresponds to one of the node indices of the element at hand and it is therefore better to have the sums over k and j above to only go over the nodes contained in that element. In order to do this, we give each node another number for each element in which the

node is contained. Hence, it is more convenient to re-write the sum above as

$$\mathcal{M}_{i}^{r,0a} = \sum_{e=1}^{n_{\rm el}^f} \left[ -\frac{2\Delta_t St}{3} \int_{\Omega_e} \phi_i \hat{g}_r \right], \tag{4.106}$$

$$\mathcal{M}_{i}^{r,0b} = \sum_{e=1}^{n_{el}^{f}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \int_{\Omega_{e}} \partial_{r} \phi_{l(e,jj)} \partial_{r} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \int_{\Omega_{e}} \partial_{z} \phi_{l(e,jj)} \partial_{z} \phi_{i} \right. \\ \left. + a_{n} Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \int_{\Omega_{e}} \phi_{i} \phi_{l(e,jj)} - a_{n-1} Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)}(t_{n-1}) \int_{\Omega_{e}} \phi_{i} \phi_{l(e,jj)} \right. \\ \left. + a_{n-2} Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)}(t_{n-2}) \int_{\Omega_{e}} \phi_{i} \phi_{l(e,jj)} \right],$$

$$(4.107)$$

$$\mathcal{M}_{i}^{r,0c} = \sum_{e=1}^{n_{el}^{l}} \left[ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} u_{l(e,kk)} \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{r}\phi_{l(e,jj)} \right. \\ + \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} w_{l(e,kk)} \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{z}\phi_{l(e,jj)} \\ - a_{n}Re \sum_{jj=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} r_{l(e,kk)}^{c} \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{r}\phi_{l(e,jj)} \\ + a_{n-1}Re \sum_{jj=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} r_{l(e,kk)}^{c} (t_{n-1}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{r}\phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} r_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{r}\phi_{l(e,jj)} \\ - a_{n}Re \sum_{jj=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} z_{l(e,kk)}^{c} (t_{n-1}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{z}\phi_{l(e,jj)} \\ + a_{n-1}Re \sum_{jj=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} z_{l(e,kk)}^{c} (t_{n-1}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{z}\phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} z_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{z}\phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{j=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} z_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{z}\phi_{l(e,jj)} \\ + a_{n-1}Re \sum_{j=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} z_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{z}\phi_{l(e,jj)} \\ + a_{n-1}Re \sum_{j=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} z_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{z}\phi_{l(e,jj)} \\ + a_{n-1}Re \sum_{j=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} z_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{z}\phi_{l(e,jj)} \\ + a_{n-1}Re \sum_{j=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} z_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{z}\phi_{l(e,jj)} \\ + a_{n-1}Re \sum_{j=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} z_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{l(e,kk)} \partial_{z}\phi_{l(e,jj)} \\ + a_{n-1}Re \sum_{j=1}^{n_{ev}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{ev}^{e}} z_{l(e,kk)}^$$

(4.111)

FEM for 2D aynamic wetting with interface formation modelisation 35
$$\mathcal{M}_{i}^{r,1} = -2\Delta_{t} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})}{3Ca} m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}}) + 2\Delta_{t} \frac{\sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})}{3Ca} m_{r}^{1}(r_{a}, z_{a}) + \sum_{e_{1}=1}^{n_{el}^{1,f}} \left[ \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \int_{\partial\Omega^{1,f}} t_{r}^{1} \phi_{j}^{1} \partial_{s} \phi_{i} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}^{1,e_{1}}} \tilde{p}_{l_{1}(e_{1},jj)}^{g} \int_{\partial\Omega^{1}_{e_{1}}} \phi_{i}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{1,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{1,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right],$$

$$(4.110)$$

$$\begin{split} \mathcal{M}_{i}^{r,2} &= \sum_{e_{2}=1}^{n_{\mathrm{el}}^{2,f}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \tilde{\lambda}_{l_{2}(e_{2},jj)}^{2} \int_{\partial\Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{l_{2}(e_{2},jj)}^{2} n_{r}^{2} \right. \\ &+ \left( \frac{1+4Be\,Ca\,Es}{6Ca\,Es} \right) \Delta_{t} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}(e_{2},jj)} \int_{\partial\Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2} \\ &+ \left( \frac{1+4Be\,Ca\,Es}{6Ca\,Es} \right) \Delta_{t} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \tilde{w}_{l_{2}(e_{2},jj)}^{s} \int_{\partial\Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2} \\ &+ \left( \frac{1-4Be\,Ca\,Es}{6Ca\,Es} \right) \Delta_{t} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \tilde{w}_{l_{2}(e_{2},jj)}^{s} \int_{\partial\Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2} \\ &+ \left( \frac{1-4Be\,Ca\,Es}{6Ca\,Es} \right) \Delta_{t} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \tilde{w}_{l_{2}(e_{2},jj)}^{s} \int_{\partial\Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2} \\ &- \frac{\Delta_{t}}{3Ca\,Es} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \tilde{w}_{l_{2}(e_{2},jj)}^{s} \int_{\partial\Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2} \\ &- \frac{\Delta_{t}}{3Ca\,Es} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \tilde{w}_{l_{2}(e_{2},jj)}^{s} \int_{\partial\Omega_{e_{2}}^{2,f}} \phi_{i} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{$$

$$\mathcal{M}_{i}^{r,3} = \sum_{e_{3}=1}^{n_{\text{el}}^{3}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} \tilde{\lambda}_{l_{3}(e_{3},jj)}^{3} \int_{\partial \Omega_{e_{3}}^{3}} \phi_{l_{3}(e_{3},jj)}^{3} \phi_{i} n_{r}^{3} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} \tilde{\gamma}_{l_{3}(e_{3},jj)}^{3} \int_{\partial \Omega_{e_{3}}^{3}} \phi_{l_{3}(e_{3},jj)}^{3} \phi_{i} t_{r}^{3} - \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}} u_{l_{3}(e_{3},jj)} \int_{\partial \Omega^{3,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial \Omega^{3,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{j} \right],$$

$$(4.112)$$

and

$$\mathcal{M}_{e,ii}^{r,4} = \sum_{e_4=1}^{n_{\rm el}^4} \left[ \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \tilde{\lambda}_{l_4(e_4,jj)}^4 \int_{\partial \Omega_{e_4}^4} \phi_{l_4(e_4,jj)}^4 \phi_i^4 n_r^4 + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \tilde{\gamma}_{l_4(e_4,jj)}^4 \int_{\partial \Omega_{e_4}^4} \phi_{l_4(e_4,jj)}^4 \phi_i t_r^4 \right] \\ - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} u_j \int_{\partial \Omega^{4,f}} \phi_i n_r^1 \partial_r \phi_j - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} w_j \int_{\partial \Omega^{4,f}} \phi_i n_z^1 \partial_r \phi_j \right];$$

$$(4.113)$$

where double-letter indices are used to reference local node numbers,  $n_v^e$  is the number of nodes where velocity is calculated in element e,  $n_p^e$  is the number of nodes where pressure is calculated in element e,  $n_v^{i,e_i}$  is the number of nodes where velocity is to be calculated on line element  $e_i$  of boundary i, and l(e,jj)=j, i.e. l(e,jj) maps the local number jj of a node in element e to its global number j (see figure 5),  $l^p(e,jj)=j$  maps the local node number jj of element e onto its pressure-node number j (see figure 6), and similarly  $l_k(e_k,jj)=j$  maps the local node number jj of line-element  $e_k$  in boundary k to its global node number j (see figures 7 and 8).

We note that the terms that involve derivatives with respect to r and z in equations (4.110), (4.111), (4.112) and (4.113) did not change the j index for the  $l_x(e_x, jj)$ . This is beacuase, in these terms, we need to go through the bulk indexing, rather than the surface indexes, as bulk functions contribute to the derivatives.

We now consider functions  $\tilde{u}_{j}^{s}$ ,  $\tilde{w}_{j}^{s}$ ,  $\tilde{\sigma}_{j}^{1}$ ,  $\tilde{\sigma}_{j}^{2}$ ,  $\tilde{\lambda}_{j}^{2}$  and  $\tilde{\lambda}_{j}^{3}$ , and  $\tilde{p}_{j}^{g}$ . We recall that for all j indices that correspond to nodes outside their respective boundaries these functions are identically zero. It is therefore more convenient to introduce functions  $u_{j}^{s}$ ,  $w_{j}^{s}$ ,  $\sigma_{j}^{1}$ ,  $\sigma_{j}^{2}$ ,  $\lambda_{j}^{2}$  and  $\lambda_{j}^{3}$ , and  $p_{j}^{g}$  where j is the boundary numbering, i.e. a numbering of the nodes that lie on the corresponding boundary (boundary 2 in the case of functions with the superindex s, and boundary 1 in the case of the function with the super index g). We also introduce function  $l_{1}^{1}(e_{1}, jj)$  which maps local node number jj on element  $e_{1}$  on boundary 1 to its corresponding boundary-node number, and the analogue functions  $l_{2}^{2}(e_{2}, jj)$  and  $l_{3}^{3}(e_{3}, jj)$  (see figure 9, and compare it to 7). The only difference between functions  $l_{k}(e_{k}, jj)$  and  $l_{k}^{s}(e_{k}, jj)$  is that the image of the latter is the node number in the boundary numbering and in the former it is the node number in the global numbering. In other words,  $\tilde{\sigma}_{l_{1}(e_{1},jj)}^{l_{1}(e_{1},jj)} = \sigma_{l_{1}(e_{1},jj)}^{l_{1}(e_{1},jj)}$ , though the second notation avoids numbering identically null functions.

Re-writing the equations above under this new convention we have

$$\mathcal{M}_{i}^{r,0a} = \sum_{e=1}^{n_{el}^{f}} \left[ -\frac{2\Delta_{t}St}{3} \int_{\Omega_{e}} \phi_{i}\hat{g}_{r} \right], \tag{4.114}$$

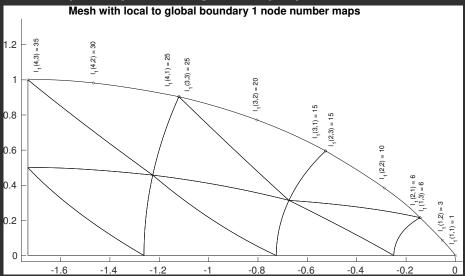


FIGURE 7. Local line-element to global-velocity-node number map  $l_1$ .

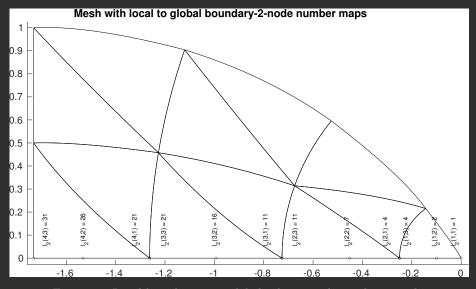


FIGURE 8. Local line-element to global-velocity-node number map  $l_2$ .

$$\mathcal{M}_{i}^{r,0b} = \sum_{e=1}^{n_{el}^{f}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \int_{\Omega_{e}} \partial_{r} \phi_{l(e,jj)} \partial_{r} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \int_{\Omega_{e}} \partial_{z} \phi_{l(e,jj)} \partial_{z} \phi_{i} \right. \\ + a_{n} Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \int_{\Omega_{e}} \phi_{i} \phi_{l(e,jj)} - a_{n-1} Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} (t_{n-1}) \int_{\Omega_{e}} \phi_{i} \phi_{l(e,jj)} \\ + a_{n-2} Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} (t_{n-2}) \int_{\Omega_{e}} \phi_{i} \phi_{l(e,jj)} \right],$$

$$(4.115)$$

 $\mathcal{M}_{i}^{r,0c} = \sum_{l=1}^{n_{el}^{f}} \left| \frac{2\Delta_{t}Re}{3} \sum_{j,i=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{l:k=1}^{n_{v}^{e}} u_{l(e,kk)} \int \phi_{i}\phi_{l(e,kk)} \partial_{r}\phi_{l(e,jj)} \right|$ 

$$\begin{split} \mathcal{M}_{t}^{r,2} &= \sum_{e_{2}=1}^{n_{2}^{2} l} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{2}^{2} c_{2}} \tilde{\lambda}_{l_{2}(e_{2}, jj)}^{2} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \phi_{l_{2}(e_{2}, jj)}^{2} n_{r}^{2} \right. \\ &+ \left( \frac{1+4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{jj=1}^{n_{2}^{2} c_{2}} w_{l_{2}(e_{2}, jj)} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \phi_{l_{2}(e_{2}, jj)}^{2} l_{r}^{2} t_{r}^{2} \\ &+ \left( \frac{1+4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{jj=1}^{n_{2}^{2} c_{2}} w_{l_{2}(e_{2}, jj)} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \phi_{l_{2}(e_{2}, jj)}^{2} l_{r}^{2} t_{r}^{2} \\ &+ \left( \frac{1-4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{jj=1}^{n_{2}^{2} c_{2}} \tilde{w}_{l_{2}(e_{2}, jj)}^{2} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \phi_{l_{2}(e_{2}, jj)}^{2} l_{r}^{2} t_{r}^{2} \\ &+ \left( \frac{1-4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{jj=1}^{n_{2}^{2} c_{2}} \tilde{w}_{l_{2}(e_{2}, jj)}^{2} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \phi_{l_{2}(e_{2}, jj)}^{2} l_{r}^{2} t_{r}^{2} \\ &+ \left( \frac{1-4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_{t} \sum_{jj=1}^{n_{2}^{2} c_{2}} \tilde{w}_{l_{2}(e_{2}, jj)}^{2} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \phi_{l_{2}(e_{2}, jj)}^{2} l_{r}^{2} t_{r}^{2} \\ &- \frac{\Delta_{t}}{3Ca \, Es} \sum_{jj=1}^{n_{2}^{2} c_{2}} \tilde{w}_{l_{2}(e_{2}, jj)}^{2} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \phi_{l_{2}(e_{2}, jj)}^{2} l_{r}^{2} t_{r}^{2} \\ &- \frac{\Delta_{t}}{3Ca \, Es} \sum_{jj=1}^{n_{2}^{2} c_{2}} \tilde{w}_{l_{2}(e_{2}, jj)}^{2} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \phi_{l_{2}(e_{2}, jj)}^{2} l_{r}^{2} t_{r}^{2} \\ &- \frac{2\Delta_{t}}{3Ca \, Es} \sum_{jj=1}^{n_{2}^{2} c_{2}} \tilde{w}_{l_{2}(e_{2}, jj)} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \eta_{r}^{1} \partial_{r} \phi_{l_{2}(e_{2}, jj)} l_{r}^{2} t_{r}^{2} \\ &- \frac{2\Delta_{t}}{3Ca \, Es} \sum_{jj=1}^{n_{2}^{2} c_{2}} \tilde{w}_{l_{2}(e_{2}, jj)} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \eta_{r}^{1} \partial_{r} \phi_{l_{2}(e_{2}, jj)} l_{r}^{2} t_{r}^{2} \\ &- \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{2}^{2} c_{2}} w_{l_{2}(e_{2}, jj)} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \eta_{r}^{1} \partial_{r} \phi_{l_{2}(e_{2}, jj)} d_{t}^{2} \eta_{r}^{2} \\ &- \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{2}^{2} c_{2}} w_{l_{2}(e_{3}, jj)} \int_{\partial \Omega_{2}^{2} l} \phi_{t} \eta_{r}^{2} d_{t}^{2} d_$$

and

$$\mathcal{M}_{e,ii}^{r,4} = \sum_{e_4=1}^{n_{\rm el}^4} \left[ \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \tilde{\lambda}_{l_4(e_4,jj)}^4 \int_{\partial \Omega_{e_4}^4} \phi_{l_4(e_4,jj)}^4 \phi_i^4 n_r^4 + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \tilde{\gamma}_{l_5(e_5,jj)}^4 \int_{\partial \Omega_{e_4}^4} \phi_{l_4(e_4,jj)}^4 \phi_i t_r^4 \right. \\ \left. - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} u_{l_4(e_4^T,jj)} \int_{\partial \Omega^{4,f}} \phi_i n_r^4 \partial_r \phi_{l_4(e_4^T,jj)} \right. \\ \left. - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} w_{l_4(e_4^T,jj)} \int_{\partial \Omega^{4,f}} \phi_i n_z^4 \partial_r \phi_{l_4(e_4^T,jj)} \right];$$

$$\left. - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} w_{l_4(e_4^T,jj)} \int_{\partial \Omega^{4,f}} \phi_i n_z^4 \partial_r \phi_{l_4(e_4^T,jj)} \right];$$

$$\left. - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} w_{l_4(e_4^T,jj)} \int_{\partial \Omega^{4,f}} \phi_i n_z^4 \partial_r \phi_{l_4(e_4^T,jj)} \right];$$

$$\left. - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} w_{l_4(e_4^T,jj)} \int_{\partial \Omega^{4,f}} \phi_i n_z^4 \partial_r \phi_{l_4(e_4^T,jj)} \right];$$

$$\left. - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} w_{l_4(e_4^T,jj)} \right.$$

where  $n_v^{1,e_x^{x,T}}$  stands for the number of velocity nodes in the triagular element that contains the line element over which we are integrating and  $e_x^T$ , use in  $l_x(e_x^T, jj)$ , stands for the traingular element wich contains line element  $e_x$ .

A form of index optimisation that is very similar to what was done with j can be done in terms of index i. For a given index i, only the integrals on the elements that contain this node can have a non-zero contribution to the i-th residual. Hence, its is more convenient to loop over each element's nodes and find the contribution to  $\mathcal{M}_i^{r,l}$  for each of the is that are indices of the nodes in the element at hand, and to sum this contribution to each  $\mathcal{M}_i^{r,l}$ . Passing to local node number for index i, we have

$$\mathcal{M}_{i}^{r,0a} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}^{f}} \left[ -\frac{2\Delta_{t}St}{3} \int_{\Omega_{e}} \phi_{l(e,ii)} \hat{g}_{r} \right], \tag{4.122}$$

$$\mathcal{M}_{i}^{r,0b} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}^{f}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \int_{\Omega_{e}} \partial_{r} \phi_{l(e,jj)} \partial_{r} \phi_{l(e,ii)} + a_{n} Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_{z} \phi_{l(e,ii)} + a_{n} Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,jj)} - a_{n-1} Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} (t_{n-1}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,jj)} + a_{n-2} Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,jj)} \right],$$

$$(4.123)$$

$$\mathcal{M}_{i}^{r,0c} = \sum_{i=-1\atop i=-(c,ii)}^{n'_{c}} \left[ \frac{2\Delta_{i}Re}{3} \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} u_{l(e,kk)} \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \right. \\ + \frac{2\Delta_{1}Re}{3} \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} w_{l(e,kk)} \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ - a_{n}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \\ + a_{n-1}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-1}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-2}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ - a_{n}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-2}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ + a_{n-1}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-1}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-2}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-2}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-2}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-2}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-2}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-2}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n''_{c}} u_{l(e,jj)} \sum_{kk=1}^{n''_{c}} r^{c}_{l(e,kk)} (t_{n-2}) \int_{\Omega_{x}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{x} \phi_{l(e,jj)} \\ - a_{n-2}Re \sum_{jj=1}^{n''_{c}} u_{l(e$$

$$\begin{split} \mathcal{M}_{t}^{r,2} &= \sum_{e_{2}=1}^{n_{e_{1}}^{2,1}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{e_{1}}^{2,-2}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} \int_{\partial \Omega_{e_{2}}^{2,1}} \phi_{t} \phi_{l_{2}(e_{2},jj)}^{2} n_{r}^{2} \right. \\ &+ \left( \frac{1+4Be\, Ca\, Es}{6Ca\, Es} \right) \Delta_{t} \sum_{jj=1}^{n_{e_{1}}^{2,-2}} u_{l_{2}(e_{2},jj)} \int_{\partial \Omega_{e_{2}}^{2,1}} \phi_{t} \phi_{l_{2}^{2}(e_{2},jj)}^{2} l_{r}^{2} l_{r}^{2} \\ &+ \left( \frac{1+4Be\, Ca\, Es}{6Ca\, Es} \right) \Delta_{t} \sum_{jj=1}^{n_{e_{1}}^{2,-2}} w_{l_{2}(e_{2},jj)} \int_{\partial \Omega_{e_{2}}^{2,1}} \phi_{t} \phi_{l_{2}^{2}(e_{2},jj)}^{2} l_{r}^{2} l_{z}^{2} \\ &+ \left( \frac{1-4Be\, Ca\, Es}{6Ca\, Es} \right) \Delta_{t} \sum_{jj=1}^{n_{e_{1}}^{2,-2}} u_{l_{2}^{2}(e_{2},jj)}^{2} \int_{\partial \Omega_{e_{2}}^{2,1}} \phi_{t} \phi_{l_{2}^{2}(e_{2},jj)}^{2} l_{r}^{2} l_{r}^{2} \\ &+ \left( \frac{1-4Be\, Ca\, Es}{6Ca\, Es} \right) \Delta_{t} \sum_{jj=1}^{n_{e_{1}}^{2,-2}} w_{l_{2}^{2}(e_{2},jj)}^{2} \int_{\partial \Omega_{e_{2}}^{2,1}} \phi_{t} \phi_{l_{2}^{2}(e_{2},jj)}^{2} l_{r}^{2} l_{r}^{2} \\ &- \frac{\Delta_{t}}{3Ca\, Es} \sum_{jj=1}^{n_{e_{1}}^{2,-2}} u_{l_{2}^{2}(e_{2},jj)}^{2} \int_{\partial \Omega_{e_{2}}^{2,1}} \phi_{t} \phi_{l_{2}^{2}(e_{2},jj)}^{2} l_{r}^{2} l_{r}^{2} \\ &- \frac{\Delta_{t}}{3Ca\, Es} \sum_{jj=1}^{n_{e_{1}}^{2,-2}} w_{l_{2}^{2}(e_{2},jj)} \int_{\partial \Omega_{e_{2}}^{2,1}} \phi_{t} \eta_{l_{2}^{2}(e_{2},jj)} l_{r}^{2} l_{r}^{2} l_{z}^{2} \\ &- \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{e_{1}}^{2,-2}} w_{l_{2}(e_{2},jj)} \int_{\partial \Omega_{e_{2}}^{2,1}} \phi_{t} \eta_{l_{2}^{2}(e_{2},jj)} l_{r}^{2} l_{r}^{2} l_{z}^{2} \\ &- \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{e_{1}}^{2,-2}} w_{l_{2}(e_{2},jj)} \int_{\partial \Omega_{e_{2}}^{2,1}} \phi_{t} \eta_{l_{2}^{2}(e_{2},jj)} l_{r}^{2} l_{r}^{2} l_{z}^{2} \\ &- \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{e_{1}}^{2,-2}} w_{l_{2}(e_{2},jj)} \int_{\partial \Omega_{e_{2}}^{2,1}} \gamma_{l_{3}^{2}(e_{3},jj)} \int_{\partial \Omega_{e_{3}}^{2,1}} \phi_{l_{3}^{2}(e_{3},jj)} d_{l_{3}^{2}(e_{3},jj)} d_{l_{3}^{2}(e_{3},jj)}$$

$$\mathcal{M}_{i}^{r,3} = \sum_{e_{3}=1}^{e_{4}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{v} \lambda_{l_{3}(e_{3},jj)}^{3} \int_{\partial \Omega_{e_{3}}^{2}} \phi_{l_{3}(e_{3},jj)}^{3} \phi_{i} n_{r}^{3} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{v} \gamma_{l_{3}(e_{3},jj)}^{3} \int_{\partial \Omega_{e_{3}}^{2}} \phi_{l_{3}(e_{3},jj)}^{3} \phi_{i} t_{r}^{3} - \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} u_{l_{3}(e_{3},jj)} \int_{\partial \Omega^{3,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{l_{3}(e_{3}^{T},jj)} - \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} w_{l_{3}(e_{3},jj)} \int_{\partial \Omega^{3,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{l_{3}(e_{3}^{T},jj)} \right],$$

$$(4.128)$$

and

$$\mathcal{M}_{i}^{r,4} = \sum_{e_{4}=1}^{n_{el}^{4}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}}} \lambda_{l_{4}^{4}(e_{4},jj)}^{4} \int_{\partial \Omega_{e_{4}}^{4}} \phi_{l_{4}(e_{4},jj)}^{4} \phi_{i}^{4} n_{r}^{4} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}}} \gamma_{l_{4}^{4}(e_{4},jj)}^{4} \int_{\partial \Omega_{e_{4}}^{4}} \phi_{l_{4}(e_{4},jj)}^{4} \phi_{i} t_{r}^{4} \right. \\ \left. - \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}^{T}}} u_{l_{4}(e_{4}^{T},jj)} \int_{\partial \Omega^{4,f}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{l_{4}(e_{4}^{T},jj)} \right] \\ \left. - \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}^{T}}} w_{l_{4}(e_{4}^{T},jj)} \int_{\partial \Omega^{4,f}} \phi_{i} n_{z}^{1} \partial_{r} \phi_{l_{4}(e_{4}^{T},jj)} \right];$$

$$\left. (4.129) \right.$$

We now introduce the decomposition

$$\mathcal{M}_{i}^{r} = \underbrace{\sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right]}_{\mathcal{M}_{i}^{r,0}}$$

$$- 2\Delta_{t} \frac{\sigma^{1}(r_{J1}, z_{J1})\phi_{i}(r_{J1}, z_{J1})}{3Ca} m_{r}^{1,n}(r_{J1}, z_{J1}) + 2\Delta_{t} \frac{\sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})}{3Ca} m_{r}^{1}(r_{a}, z_{a})$$

$$+ \underbrace{\sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \mathcal{M}_{e_{1},ii}^{r,1} + \underbrace{\sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \mathcal{M}_{e,ii}^{r,2} + \underbrace{\sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \mathcal{M}_{e_{3},ii}^{r,3} + \underbrace{\sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \mathcal{M}_{e_{4},ii}^{r,4};}_{\mathcal{M}_{i}^{r,4}}$$

$$\underbrace{(4.130)}$$

where

$$\mathcal{M}_{i}^{r,1} = -2\Delta_{t} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})}{3Ca} m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})$$

$$+2\Delta_{t} \frac{\sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})}{3Ca} m_{r}^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1} (e, ii)}}^{\bar{n}_{e_{1}}^{1}} \mathcal{M}_{e_{1}, ii}^{r,1}$$

$$(4.131)$$

and

$$\mathcal{M}_{e,ii}^{r,0a} = -\frac{2\Delta_t St}{3} \underbrace{\int_{\Omega_e} \phi_{l(e,ii)} \hat{g}_r,}_{Q_e}$$

$$(4.132)$$

$$\mathcal{M}_{e,ii}^{r,0b} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \underbrace{\int_{\Omega_e} \partial_r \phi_{l(e,ii)} \partial_r \phi_{l(e,jj)}}_{a_{ii,jj}^{r,r}(e)} + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \underbrace{\int_{\Omega_e} \partial_z \phi_{l(e,ii)} \partial_z \phi_{l(e,jj)}}_{a_{ii,jj}^{r,r}(e)}$$

$$+a_{n}Re\sum_{jj=1}^{n_{v}^{e}}u_{l(e,jj)}\underbrace{\int\limits_{\Omega_{e}}\phi_{l(e,ii)}\phi_{l(e,jj)}}_{a_{ii,jj}(e)}-a_{n-1}Re\sum_{jj=1}^{n_{v}^{e}}u_{l(e,jj)}(t_{n-1})\underbrace{\int\limits_{\Omega_{e}}\phi_{l(e,ii)}\phi_{l(e,jj)}}_{a_{ii,jj}(e)}$$

$$+a_{n-2}Re\sum_{jj=1}^{n_{e}^{v}}u_{l(e,jj)}(t_{n-2})\int_{\Omega_{e}} \phi_{l(e,ii)}\phi_{l(e,jj)},$$

$$\underbrace{a_{ii,jj}(e)}$$

$$\mathcal{M}_{e,ii}^{r,0c} = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} u_{l(e,kk)} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)}$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} w_{l(e,kk)} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}$$

$$-a_{n}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{e} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)}$$

$$+a_{n-1}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{e} (t_{n-1}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)}$$

$$-a_{n-2}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)}$$

$$-a_{n}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{e} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}$$

$$+a_{n-1}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-1}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}$$

$$-a_{n-2}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}$$

$$-a_{n-2}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)},$$

$$a_{i_{1,kk,jj}}^{e} (e)$$

and

$$\mathcal{M}_{e,ii}^{0,d} = -\frac{2\Delta_t}{3} \sum_{jj=1}^{n_p^e} p_{l^p(e,jj)} \underbrace{\int_{\Omega_e} \psi_{l^p(e,jj)} \partial_r \phi_{l(e,ii)}}_{b_{i,i,j}^r(e)}; \tag{4.135}$$

We recall that for boundary 1 we have

$$\mathcal{M}_{e,ii}^{r,1} = \frac{2\Delta_t}{3Ca} \sum_{jj=1}^{n_v^{1,e_1}} \sigma_{l_1^1(e_1,jj)}^1 \underbrace{\int\limits_{\partial\Omega^{1,f}} t_r^1 \phi_{l_1(e_1,jj)}^1 \partial_s \phi_{l_1(e_1,ii)}}_{c_{jj,ii,t_r}^s(e_1)}$$

(4.136)

$$-\frac{2\Delta_t}{3}\sum_{jj=1}^{n_v^{1,e_1}}p_{l_1^1(e_1,jj)}^g\underbrace{\int\limits_{\partial\Omega_{e_1}^1}\phi_{l_1(e_1,ii)}^1\phi_{l_1(e_1,jj)n_r^1}^1}_{c_{ii,jj,n_r}(e_1)}$$

$$-\frac{2\Delta_t}{3}\sum_{jj=1}^{n_v^{1,e_1^T}}u_{l_1(e_1^T,jj)}\underbrace{\int\limits_{\partial\Omega^{1,f}}\phi_{l_1(e_1,ii)}n_r^1\partial_r\phi_{l_1(e_1^T,jj)}}_{c_{ii,jj,n_r}^r(e_1)}$$

$$-\frac{2\Delta_{t}}{3}\sum_{jj=1}^{n_{v}^{1,e_{1}^{T}}}w_{j}\underbrace{\int\limits_{\partial\Omega^{1,f}}\phi_{l_{1}(e_{1},ii)}n_{z}^{1}\partial_{r}\phi_{l_{1}(e_{1}^{T},jj)};}_{c_{ii,jj,n_{z}}^{r}(e_{1})};$$

for boundary 2

$$\begin{split} \mathcal{M}_{e,ii}^{r,2} &= \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{e}^{2,e_{2}}} \lambda_{E_{2}^{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)}^{2} n_{r}^{2}}_{d_{ii,jj,tr,tr}(e_{2})} \\ &+ \left( \frac{1+4Be\,Ca\,Es}{6Ca\,Es} \right) \Delta_{t} \sum_{jj=1}^{n_{e}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2}}_{d_{ii,jj,tr,tr}(e_{2})} \\ &+ \left( \frac{1+4Be\,Ca\,Es}{6Ca\,Es} \right) \Delta_{t} \sum_{jj=1}^{n_{e}^{2,e_{2}}} w_{l_{2}(e_{2},jj)} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2}}_{d_{ii,jj,tr,tr}(e_{2})} \\ &+ \left( \frac{1-4Be\,Ca\,Es}{6Ca\,Es} \right) \Delta_{t} \sum_{jj=1}^{n_{e}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2}}_{d_{ii,jj,tr,tr}(e_{2})} \\ &+ \left( \frac{1-4Be\,Ca\,Es}{6Ca\,Es} \right) \Delta_{t} \sum_{jj=1}^{n_{e}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},ij)}^{2} t_{r}^{2} t_{r}^{2}}_{d_{ii,jj,tr,tr}(e_{2})} \\ &- \frac{\Delta_{t}}{3Ca\,Es} \sum_{jj=1}^{n_{e}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2}}_{d_{ii,jj,tr,tr}(e_{2})} \\ &- \frac{\Delta_{t}}{3Ca\,Es} \sum_{jj=1}^{n_{e}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2} \phi_{l_{2}(e_{2},ij)} \phi_{l_{2}^{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2}}_{d_{ii,jj,tr,tr}(e_{2})} \\ &- \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{e}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2} \phi_{l_{2}(e_{2},ii)} n_{r}^{2} \partial_{r} \phi_{l_{2}(e_{2},jj)}}_{d_{ii,jj,tr,tr}^{2}(e_{2})} \\ &- \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{e}^{2,e_{2}}} u_{l_{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2} \phi_{l_{2}(e_{2},ii)} n_{r}^{2} \partial_{r} \phi_{l_{2}(e_{2},jj)}}_{d_{ii,jj,tr,tr}^{2}(e_{2})} \\ &- \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{e}^{2,e_{2}}} w_{l_{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2} \phi_{l_{2}(e_{2},ii)} n_{r}^{2} \partial_{r} \phi_{l_{2}(e_{2},jj)}}_{d_{ii,jj,tr}^{2}(e_{2},jj)} \underbrace{\int_{\partial \Omega_{e,j}^{2,f}}^{2} \phi_{l_{2}^{2}(e_{2},jj)} d_{l_{2}^{2}(e_{2},jj)}^{2$$

for boundary 3

$$\mathcal{M}_{e,ii}^{r,3} = \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} \lambda_{l_{3}^{3}(e_{3},jj)}^{3} \underbrace{\int_{\partial\Omega_{e_{3}}^{3}} \phi_{l_{3}(e_{3},ii)}^{3} \phi_{l_{3}(e_{3},jj)}^{3} n_{r}^{3}}_{f_{ii,jj,n_{r}}(e_{3})} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} \gamma_{l_{3}^{3}(e_{3},jj)}^{3} \underbrace{\int_{\partial\Omega_{e_{3}}^{3}} \phi_{l_{3}(e_{3},ii)}^{3} \phi_{l_{3}(e_{3},ii)}^{3} \phi_{l_{3}(e_{3},jj)}^{3} t_{r}^{3}}_{f_{ii,jj,n_{r}}(e_{3})} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \underbrace{\int_{\partial\Omega_{3,f}^{3}} \phi_{i} n_{r}^{1} \partial_{r} \phi_{j}}_{l_{3}(e_{3},ii)} \underbrace{\int_{\partial\Omega_{3,f}^{3}} \phi_{l_{3}(e_{3},ii)} n_{z}^{1} \partial_{r} \phi_{l_{3}(e_{3}^{T},jj)}}_{f_{ii,jj,n_{z}}^{2}(e_{3})}$$

$$(4.138)$$

and for boundary 4

$$\mathcal{M}_{e,ii}^{r,4} = \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}}} \lambda_{l_{4}^{4}(e_{3},jj)}^{4} \underbrace{\int_{\partial \Omega_{e_{4}}^{4}}^{4} \phi_{l_{4}(e_{4},ii)}^{3} \phi_{l_{4}(e_{4},jj)}^{3} n_{r}^{4}}_{e_{ii,jj,n_{r}}(e_{4})} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}}} \gamma_{l_{4}^{4}(e_{4},jj)}^{4} \underbrace{\int_{\partial \Omega_{e_{4}}^{4}}^{4} \phi_{l_{4}(e_{4},ii)}^{4} \phi_{l_{4}(e_{4},jj)}^{4} t_{r}^{4}}_{e_{ii,jj,t_{r}}(e_{4})}$$

$$-\frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}^{T}}} u_{l_{4}(e_{4}^{T},jj)} \underbrace{\int_{\partial \Omega^{4,f}}^{4} \phi_{l_{4}(e_{4},ii)} n_{r}^{1} \partial_{r} \phi_{l_{4}(e_{4}^{T},jj)}}_{e_{ii,jj,n_{r}}(e_{4})}$$

$$-\frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}^{T}}} w_{l_{4}(e_{4}^{T},jj)} \underbrace{\int_{\partial \Omega^{4,f}}^{4} \phi_{l_{4}(e_{4},ii)} n_{z}^{1} \partial_{r} \phi_{l_{4}(e_{4}^{T},jj)}}_{e_{ii,jj,n_{r}}(e_{4})}$$

$$-\frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{4}^{4,e_{4}^{T}}} w_{l_{4}(e_{4}^{T},jj)} \underbrace{\int_{\partial \Omega^{4,f}}^{4} \phi_{l_{4}(e_{4},ii)} n_{z}^{1} \partial_{r} \phi_{l_{4}(e_{4}^{T},jj)}}_{e_{ii,jj,n_{r}}(e_{4})}$$

$$-\frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}^{T}}} w_{l_{4}(e_{4}^{T},jj)} \underbrace{\int_{\partial \Omega^{4,f}}^{4} \phi_{l_{4}(e_{4},ii)} n_{z}^{1} \partial_{r} \phi_{l_{4}(e_{4}^{T},jj)}}_{e_{ii,jj,n_{r}}(e_{4})}$$

The names of the integral quantities above, are chosen so that a and b always stand for integrals in a triangular element, with a been integral of the velocity-interpolating functions  $\phi$  and their spatial derivatives, and b been integrals of the pressure-interpolating functions  $\psi$  potentially multiplied by some  $\phi$  functions and/or their derivatives. Similarly, integrals identified as c, d and f have a domain on the free, solid and inflow boundary,

respectively. Moreover, sub-indices indicate the quantities been integrated and super-indices indicate which derivatives are taken of these quantities. Hence, the number of super-indices is always lower than the number of sub-indices. Furthermore, k super-indices indicate that the last k sub-indices correspond to differentiated variables and each one of the last k sub-indices is differentiated with respect to its matching number of k super-indices (e.g. if there are two super-indices, the last one indicates the variable with respect to which one is supposed to differentiate the function indicated in the last sub-index, and the first super-index indicates the variable with respect to which one must differentiate the function indicated in the sub-index the is just prior to the last sub-index).

Re-writing we have

$$\mathcal{M}_{e,ii}^{r,0a} = -\frac{2\Delta_t St}{3} a_{ii,g_r}(e), \tag{4.140}$$

$$\mathcal{M}_{e,ii}^{r,0b} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} a_{ii,jj}^{r,r}(e) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} a_{ii,jj}^{z,z}(e)$$

$$+ a_n Re \sum_{jj=1}^{n_v^e} u_{l(e,jj)} a_{ii,jj}(e) - a_{n-1} Re \sum_{jj=1}^{n_v^e} u_{l(e,jj)}(t_{n-1}) a_{ii,jj}(e) \qquad (4.141)$$

$$+ a_{n-2} Re \sum_{jj=1}^{n_v^e} u_{l(e,jj)}(t_{n-2}) a_{ii,jj}(e),$$

$$\mathcal{M}_{e,ii}^{r,0c} = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} u_{l(e,kk)} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} w_{l(e,kk)} a_{ii,kk,jj}^{z}(e)$$

$$- a_{n}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c} a_{ii,kk,jj}^{r}(e)$$

$$+ a_{n-1}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{r}(e)$$

$$- a_{n}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{r}(e)$$

$$- a_{n}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c} a_{ii,kk,jj}^{z}(e)$$

$$+ a_{n-1}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e)$$

$$- a_{n-2}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{z}(e),$$

$$- a_{n-2}Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{z}(e),$$

$$\mathcal{M}_{e,ii}^{0,d} = -\frac{2\Delta_t}{3} \sum_{i,j=1}^{n_p^e} p_{l^p(e,jj)} b_{jj,ii}^r(e); \tag{4.143}$$

For boundary 1 we have

$$\mathcal{M}_{e,ii}^{r,1} = \frac{2\Delta_t}{3Ca} \sum_{jj=1}^{n_v^{1,e_1}} \tilde{\sigma}_{l_1^1(e_1,jj)}^1 c_{jj,ii,t_r}^s(e_1) - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{1,e_1}} p_{l_1^1(e_1,jj)}^g c_{ii,jj,n_r}(e_1) - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{1,e_1}} u_{l_1(e_1^T,jj)}^1 c_{ii,jj,n_r}^r - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{1,e_1}} w_{l_1(e_1^T,jj)}^1 c_{ii,jj,n_z}^r;$$

$$(4.144)$$

for boundary 2

$$\begin{split} \mathcal{M}_{e,ii}^{r,2} &= \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{2,e_2}} \lambda_{l_2^2(e_2,jj)}^2 d_{ii,jj,n_r}(e_2) + \left(\frac{1+4Be\,Ca\,Es}{6Ca\,Es}\right) \Delta_t \sum_{jj=1}^{n_v^{2,e_2}} u_{l_2(e_2,jj)} d_{ii,jj,t_r,t_r}(e_2) \\ &+ \left(\frac{1+4Be\,Ca\,Es}{6Ca\,Es}\right) \Delta_t \sum_{jj=1}^{n_v^{2,e_2}} w_{l_2(e_2,jj)} d_{ii,jj,t_r,t_z}(e_2) \\ &+ \left(\frac{1-4Be\,Ca\,Es}{6Ca\,Es}\right) \Delta_t \sum_{jj=1}^{n_v^{2,e_2}} u_{l_2^2(e_2,jj)}^s d_{ii,jj,t_r,t_r}(e_2) \\ &+ \left(\frac{1-4Be\,Ca\,Es}{6Ca\,Es}\right) \Delta_t \sum_{jj=1}^{n_v^{2,e_2}} w_{l_2^2(e_2,jj)}^s d_{ii,jj,t_r,t_z}(e_2) \\ &- \frac{\Delta_t}{3Ca\,Es} \sum_{jj=1}^{n_v^{2,e_2}} u_{l_2^2(e_2,jj)}^{s_2} d_{ii,jj,t_r,t_r}(e_2) - \frac{\Delta_t}{3Ca\,Es} \sum_{jj=1}^{n_v^{2,e_2}} w_{l_2^2(e_2,jj)}^{s_2} d_{ii,jj,t_r,t_z}(e_2) \\ &- \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{2,e_2}} u_{l_2(e_2^T,jj)}^s d_{ii,jj,n_r}^r - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{2,e_2^T}} w_{l_2(e_2^T,jj)}^s d_{ii,jj,n_z}^r; \end{split}$$

for boundary 3

$$\mathcal{M}_{e,ii}^{r,3} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} \lambda_{l_3^3(e_3,jj)}^3 f_{ii,jj,n_r}(e_3) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} \gamma_{l_3^3(e_3,jj)}^3 f_{ii,jj,t_r}(e_3) - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}^3} u_{l_3(e_3^T,jj)} f_{ii,jj,n_r}^r - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}^3} w_{l_3(e_3^T,jj)} f_{ii,jj,n_z}^r.$$

$$(4.146)$$

and for boundary 4

$$\mathcal{M}_{e,ii}^{r,4} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \lambda_{l_4^4(e_3,jj)}^4 e_{ii,jj,n_r}(e_4) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \gamma_{l_4^4(e_4,jj)}^4 e_{ii,jj,t_r}(e_4) - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} u_{l_4(e_4^T,jj)} e_{ii,jj,n_r}^r - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} w_{l_4(e_4^T,jj)} e_{ii,jj,n_z}^r.$$

$$(4.147)$$

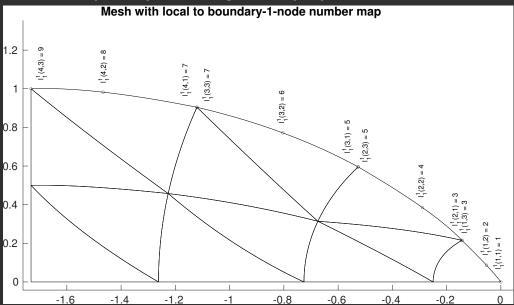


FIGURE 9. Local line-element-node number to boundary-1-node number map  $l_1^1$ .

Summarising and re-arranging terms, we have

$$\mathcal{M}_{i}^{r} = -\frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})m_{r}^{1}(r_{a}, z_{a})}{Ca}$$

$$+ \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \mathcal{M}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \mathcal{M}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \mathcal{M}_{e,ii}^{r,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \mathcal{M}_{e,ii}^{r,0d}$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \mathcal{M}_{e_{1},ii}^{r,1} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \mathcal{M}_{e,ii}^{r,2} + \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \mathcal{M}_{e_{4},ii}^{r,4};$$

$$(4.148)$$

where

$$\mathcal{M}_{e,ii}^{r,0a} = -\frac{2\Delta_t St}{3} a_{ii,g_r}(e), \tag{4.149}$$

$$\mathcal{M}_{e,ii}^{r,0b} = \sum_{jj=1}^{n_v^e} \left( \frac{2\Delta_t}{3} \left\{ w_{l(e,jj)} a_{ii,jj}^{z,r}(e) + u_{l(e,jj)} \left[ 2a_{ii,jj}^{r,r}(e) + a_{ii,jj}^{z,z}(e) \right] \right\} + Re \, a_{ii,jj}(e) \left[ a_n u_{l(e,jj)} - a_{n-1} u_{l(e,jj)}(t_{n-1}) + a_{n-2} u_{l(e,jj)}(t_{n-2}) \right] \right),$$

$$(4.150)$$

$$\mathcal{M}_{e,ii}^{r,0c} = \sum_{jj=1}^{n_v^e} Re \, u_{l(e,jj)} \left\{ \frac{2\Delta_t}{3} \sum_{k=1}^{n_v^e} \underbrace{\left[u_{l(e,kk)} a_{ii,kk,jj}^r(e) + w_{l(e,kk)} a_{ii,kk,jj}^z(e)\right]}_{A_{ii,jj}(e)} - \underbrace{\sum_{kk=1}^{n_v^e} a_{ii,kk,jj}^r(e) \left[a_n r_{l(e,kk)}^c - a_{n-1} r_{l(e,kk)}^c(t_{n-1}) + a_{n-2} r_{l(e,kk)}^c(t_{n-2})\right]}_{B_{ii,jj}(e)} - \underbrace{\sum_{kk=1}^{n_v^e} a_{ii,kk,jj}^z(e) \left[a_n z_{l(e,kk)}^c - a_{n-1} z_{l(e,kk)}^c(t_{n-1}) + a_{n-2} z_{l(e,kk)}^c(t_{n-2})\right]}_{C_{ii,jj}(e)} \right\},$$

$$(4.151)$$

$$\mathcal{M}_{e,ii}^{0,d} = \sum_{j=1}^{n_p^e} -\frac{2\Delta_t}{3} p_{l^p(e,jj)} b_{jj,ii}^r(e). \tag{4.152}$$

For boundary 1 we have

$$\mathcal{M}_{e,ii}^{r,1} = \sum_{jj=1}^{n_v^{1,e_1}} \frac{2\Delta_t}{3} \left\{ \frac{2\Delta_t}{3Ca} \sum_{j=1}^{n_v} \tilde{\sigma}_j^1 c_{jj,ii,t_r}^s(e_1) - p_{l_1^1(e_1,jj)}^g c_{ii,jj,n_r}(e_1) - u_j c_{ii,jj,n_r}^r - w_j c_{ii,jj,n_z}^r \right\};$$

$$(4.153)$$

for boundary 2

$$\mathcal{M}_{e,ii}^{r,2} = \sum_{jj=1}^{n_v^2, e_2} \left\{ \frac{2\Delta_t}{3} \lambda_{l_2^2(e_2, jj)}^2 d_{ii,jj,n_r}(e_2) \right.$$

$$\left. + \left( \frac{1 + 4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_t \left[ u_{l_2(e_2, jj)} d_{ii,jj,t_r,t_r}(e_2) + w_{l_2(e_2, jj)} d_{ii,jj,t_r,t_z}(e_2) \right] \right.$$

$$\left. + \left( \frac{1 - 4Be \, Ca \, Es}{6Ca \, Es} \right) \Delta_t \left[ u_{l_2^2(e_2, jj)}^s d_{ii,jj,t_r,t_r}(e_2) + w_{l_2^2(e_2, jj)}^s d_{ii,jj,t_r,t_z}(e_2) \right] \right.$$

$$\left. - \frac{\Delta_t}{3Ca \, Es} \left[ u_{l_2^2(e_2, jj)}^{s_2} d_{ii,jj,t_r,t_r}(e_2) + w_{l_2^2(e_2, jj)}^{s_2} d_{ii,jj,t_r,t_z}(e_2) \right] \right.$$

$$\left. - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} u_j d_{ii,jj,n_r}^r - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} w_j d_{ii,jj,n_z}^r \right\};$$

$$\left. (4.154) \right.$$

for boundary 3

$$\mathcal{M}_{e,ii}^{r,3} = \sum_{jj=1}^{n_v^{3,e_3}} \frac{2\Delta_t}{3} \left[ \lambda_{l_3^3(e_3,jj)}^3 f_{ii,jj,n_r}(e_3) + \gamma_{l_3^3(e_3,jj)}^3 f_{ii,jj,t_r}(e_3) - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} u_j f_{ii,jj,n_r}^r - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} w_j f_{ii,jj,n_z}^r \right].$$

$$(4.155)$$

and for boundary 5

$$\mathcal{M}_{e,ii}^{r,5} = \sum_{jj=1}^{n_v^{5,e_5}} \frac{2\Delta_t}{3} \left[ \lambda_{l_5^5(e_3,jj)}^5 e_{ii,jj,n_r}(e_5) + \gamma_{l_5^5(e_5,jj)}^5 e_{ii,jj,t_r}(e_5) - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} u_j e_{ii,jj,n_r}^r - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} w_j e_{ii,jj,n_z}^r \right].$$

$$(4.156)$$

In practice, we loop over the element nodes once again for index ii (i.e. the local index of the i-th residual component) defining and calculating  $\mathcal{M}_{e,ii}^r$  for each local node ii on each element and then adding the contribution to the  $\mathcal{M}^r$  vector at entry i = (e, ii).

#### 4.1. Jacobian terms

We now calculate the derivatives of  $\mathcal{M}_i^r$  with respect to  $u_q$ ,  $w_q$ ,  $p_q$ ,  $\sigma_q^1$ ,  $\sigma_q^2$ ,  $\lambda_q^2$ ,  $\lambda_q^3$ ,  $\gamma_q^3$ ,  $\lambda_q^4$ ,  $\gamma_q^4$ , and  $h_q$ .

#### 4.1.1. Derivatives of $\mathcal{M}_i^r$ with respect to $u_q$

This derivative has contribution from the bulk terms and boundary 2 terms. From equation (4.148)

$$\begin{split} \partial_{u_{q}}\mathcal{M}_{i}^{r} &= \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{u_{q}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right] \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{u_{q}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{u_{q}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} \\ &+ \frac{2\Delta_{t}}{3} \partial_{u_{q}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{u_{q}} \mathcal{M}_{e,ii}^{r,2} \\ &+ \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{u_{q}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{u_{q}} \mathcal{M}_{e_{4},ii}^{r,4}. \end{split}$$

i.e.

$$\partial_{u_{q}} \mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{u_{q}} \mathcal{M}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{u_{q}} \mathcal{M}_{e,ii}^{r,0c} + \sum_{\substack{e_{1}=1\\i=l(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{u_{q}} \mathcal{M}_{e,ii}^{r,1} + \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{u_{q}} \mathcal{M}_{e,ii}^{r,2} + \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{u_{q}} \mathcal{M}_{e,ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{u_{q}} \mathcal{M}_{e,ii}^{r,4}.$$

$$(4.158)$$

Now, from equation (4.141) we have

$$\partial_{u_{q}} \mathcal{M}_{e,ii}^{r,0b} = +\frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} a_{ii,jj}^{r,r}(e) \partial_{u_{q}} u_{l(e,jj)} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} a_{ii,jj}^{z,z}(e) \partial_{u_{q}} u_{l(e,jj)}$$

$$+Re \sum_{jj=1}^{n_{v}^{e}} a_{ii,jj}(e) \partial_{u_{q}} u_{l(e,jj)} - \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} a_{ii,jj}(e) \partial_{u_{q}} u_{l(e,jj)}(t_{n-1})$$

$$+\frac{Re}{3} \sum_{ij=1}^{n_{v}^{e}} a_{ii,jj}(e) \partial_{u_{q}} u_{l(e,jj)}(t_{n-2}),$$

$$(4.159)$$

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$$\partial_{u_q} \mathcal{M}_{e,ii}^{r,0b} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_e^v} a_{ii,jj}^{r,r}(e) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_e^v} a_{ii,jj}^{z,z}(e) + Re \sum_{jj=1}^{n_e^v} a_{ii,jj}(e), \quad (4.160)$$

or equivalently

$$\partial_{u_q} \mathcal{M}_{e,ii}^{r,0b} = \sum_{j=1}^{n_v^e} \left[ \frac{2\Delta_t}{3} \left( a_{ii,jj}^{r,r}(e) + a_{ii,jj}^{z,z}(e) \right) + Re \, a_{ii,jj}(e) \right]. \tag{4.161}$$

Similarly, from equation (4.142) we have

$$\begin{split} \partial_{u_q} \mathcal{M}_{e,ii}^{r,0c} &= \frac{2\Delta_t Re}{3} \sum_{jj=1}^{n_v^e} \partial_{u_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} u_{l(e,kk)} a_{ii,kk,jj}^r(e) \\ &+ \frac{2\Delta_t Re}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} a_{ii,kk,jj}^r(e) \partial_{u_q} u_{l(e,kk)} \\ &+ \frac{2\Delta_t Re}{3} \sum_{jj=1}^{n_v^e} \partial_{u_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} w_{l(e,kk)} a_{ii,kk,jj}^z(e) \\ &- Re \sum_{jj=1}^{n_v^e} \partial_{u_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} r_{l(e,kk)}^c a_{ii,kk,jj}^r(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{n_v^e} \partial_{u_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} r_{l(e,kk)}^c (t_{n-1}) a_{ii,kk,jj}^r(e) \\ &- \frac{Re}{3} \sum_{jj=1}^{n_v^e} \partial_{u_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} r_{l(e,kk)}^c (t_{n-2}) a_{ii,kk,jj}^r(e) \\ &- Re \sum_{jj=1}^{n_v^e} \partial_{u_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} z_{l(e,kk)}^c a_{ii,kk,jj}^z(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{n_v^e} \partial_{u_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} z_{l(e,kk)}^c (t_{n-1}) a_{ii,kk,jj}^z(e) \\ &- \frac{Re}{3} \sum_{i=1}^{n_v^e} \partial_{u_q} u_{l(e,jj)} \sum_{kl=1}^{n_v^e} z_{l(e,kk)}^c (t_{n-1}) a_{ii,kk,jj}^z(e) \\ &- \frac{Re}{3} \sum_{i=1}^{n_v^e} \partial_{u_q} u_{l(e,jj)} \sum_{kl=1}^{n_v^e} z_{l(e,kk)}^c (t_{n-2}) a_{ii,kk,jj}^z(e), \end{split}$$

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i.e.

$$\partial_{u_{q}} \mathcal{M}_{e,ii}^{r,0c} = \frac{2\Delta_{t}Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{v}} u_{l(e,kk)} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{\substack{jj=1\\q=l(e,kk)}}^{n_{v}^{e}} u_{l(e,jj)} a_{ii,kk,jj}^{r}(e) + \frac{2\Delta_{t}Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{e}} w_{l(e,kk)} a_{ii,kk,jj}^{z}(e)$$

$$- Re \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{e}} r_{l(e,kk)}^{c} a_{ii,kk,jj}^{r}(e) + \frac{4Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{r}(e)$$

$$- \frac{Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{e}} z_{l(e,kk)}^{c} a_{ii,kk,jj}^{z}(e) + \frac{4Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e)$$

$$- \frac{Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{e}} z_{l(e,kk)}^{c} a_{ii,kk,jj}^{z}(e) + \frac{4Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e)$$

$$- \frac{Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{z}(e),$$

$$(4.163)$$

or, equivalently,

$$\partial_{u_{q}} \mathcal{M}_{e,ii}^{r,0c} = \sum_{\substack{jj=1\\q=l(e,kk)}}^{n_{v}^{c}} \frac{2\Delta_{t}Re}{3} a_{ii,kk,jj}^{r}(e) u_{l(e,jj)}$$

$$+ \frac{2\Delta_{t}Re}{3} \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} \left[ u_{l(e,kk)} a_{ii,kk,jj}^{r}(e) + w_{l(e,kk)} a_{ii,kk,jj}^{z}(e) \right]}_{A_{ii,jj}(e)}$$

$$- Re \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} a_{ii,kk,jj}^{r}(e) \left[ r_{l(e,kk)}^{c} - \frac{4}{3} r_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^{c}(t_{n-2}) \right]}_{B_{ii,jj}(e)}$$

$$- Re \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} a_{ii,kk,jj}^{z}(e) \left[ z_{l(e,kk)}^{c} - \frac{4}{3} z_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^{c}(t_{n-2}) \right]}_{C_{ii,jj}(e)},$$

$$(4.164)$$

From equation (4.144), we have

$$\partial_{u_q} \mathcal{M}_{e,ii}^{r,1} = \frac{2\Delta_t}{3Ca} \sum_{jj=1}^{n_v^{1,e_1}} \partial_{u_q} \sigma_{l_1^1(e_1,jj)}^1 c_{jj,ii,t_r}^s(e_1) - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{1,e_1}} \partial_{u_q} p_{l_1^1(e_1,jj)}^g c_{ii,jj,n_r}(e_1)$$

$$- \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} c_{ii,jj,n_r}^r \partial_{u_q} u_j - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} \partial_{u_q} w_j c_{ii,jj,n_z}^r,$$

$$(4.165)$$

i.e.

$$\partial_{u_q} \mathcal{M}_{e,ii}^{r,1} = -\frac{2\Delta_t}{3} c_{ii,jj,n_r}^r |_{q=l_1(e_1,jj)}, \tag{4.166}$$

From equation (4.145), we have

$$\partial_{u_{q}} \mathcal{M}_{e,ii}^{r,2} = \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{u_{q}} u_{l_{2}(e,jj)} + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{u_{q}} w_{l_{2}(e,jj)}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{u_{q}} w_{l_{2}(e,jj)}^{s}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{u_{q}} w_{l_{2}(e,jj)}^{s}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,n_{r}}(e_{2}) \partial_{u_{q}} \lambda_{l_{2}(e_{2},jj)}^{2} - \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r}}^{s}(e_{2}) \partial_{u_{q}} \sigma_{l_{2}(e_{2},jj)}^{2}$$

$$- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,n_{r}}^{r} \partial_{u_{q}} u_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \partial_{u_{q}} w_{j} d_{ii,jj,n_{z}}^{r},$$

$$(4.167)$$

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$$\partial_{u_q} \mathcal{M}_{e,ii}^{r,2} = \frac{2\Delta_t}{3} \left[ Be \, d_{ii,jj,t_r,t_r}(e_2) - d_{ii,jj,n_r}^r(e_2) \right] |_{q=l_2(e_2,jj)}. \tag{4.168}$$

From equation (4.146), we have

$$\partial_{u_q} \mathcal{M}_{e,ii}^{r,3} = \frac{2\Delta_t}{3} \sum_{j=1}^{n_v^{3,e_3}} \partial_{u_q} \lambda_{l_3^3(e_3,jj)}^3 f_{ii,jj,n_r}(e_3) + \frac{2\Delta_t}{3} \sum_{j=1}^{n_v^{3,e_3}} \partial_{u_q} \gamma_{l_3^3(e_3,jj)}^3 f_{ii,jj,t_r}(e_3)$$

$$- \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} f_{ii,jj,n_r}^r \partial_{u_q} u_j - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} \partial_{u_q} w_j f_{ii,jj,n_z}^r$$

$$(4.169)$$

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$$\partial_{u_q} \mathcal{M}_{e,ii}^{r,3} = -\frac{2\Delta_t}{3} f_{ii,jj,n_r}^r|_{q=l_3(e_3,jj)}. \tag{4.170}$$

From equation (4.147), we have

$$\partial_{u_{q}} \mathcal{M}_{e,ii}^{r,4} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}^{4,e_{4}}} \partial_{u_{q}} \lambda_{l_{4}^{4}(e_{3},jj)}^{4} e_{ii,jj,n_{r}}(e_{4}) + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}^{4,e_{4}}} \partial_{u_{q}} \gamma_{l_{4}^{4}(e_{4},jj)}^{4} e_{ii,jj,t_{r}}(e_{4}) - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} e_{ii,jj,n_{r}}^{r} \partial_{u_{q}} u_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \partial_{u_{q}} w_{j} e_{ii,jj,n_{z}}^{r}$$

$$(4.171)$$

$$\partial_{u_q} \mathcal{M}_{e,ii}^{r,4} = -\frac{2\Delta_t}{3} e_{ii,jj,n_r}^r |_{q=l_4(e_4,jj)}. \tag{4.172}$$

#### 4.1.2. Derivatives of $\mathcal{M}_i^r$ with respect to $w_q$

This derivative has contribution from the bulk terms and boundary 2 terms. From equation (4.148)

$$\partial_{w_{q}} \mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right]$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{w_{q}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{w_{q}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$+ \frac{2\Delta_{t}}{3} \partial_{w_{q}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{r,2}$$

$$+ \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{w_{q}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{w_{q}} \mathcal{M}_{e_{4},ii}^{r,4}.$$

$$(4.173)$$

i.e.

$$\partial_{w_{q}} \mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{r,0c} + \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{-1}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{r,1} + \sum_{\substack{e_{1}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{r,2} + \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{4}.$$

$$(4.174)$$

Now, from equation (4.141) we have

$$\partial_{w_q} \mathcal{M}_{e,ii}^{r,0b} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} a_{ii,jj}^{r,r}(e) \partial_{w_q} u_{l(e,jj)} + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} a_{ii,jj}^{z,z}(e) \partial_{w_q} u_{l(e,jj)}$$

$$+ Re \sum_{jj=1}^{n_v^e} a_{ii,jj}(e) \partial_{w_q} u_{l(e,jj)} - \frac{4Re}{3} \sum_{jj=1}^{n_v^e} a_{ii,jj}(e) \partial_{w_q} u_{l(e,jj)}(t_{n-1})$$

$$+ \frac{Re}{3} \sum_{jj=1}^{n_v^e} a_{ii,jj}(e) \partial_{w_q} u_{l(e,jj)}(t_{n-2}),$$

$$(4.175)$$

i e

$$\partial_{w_a} \mathcal{M}_{e \ ii}^{r,0b} = 0. \tag{4.176}$$

Similarly, from equation (4.142) we have

$$\begin{split} \partial_{w_q} \mathcal{M}_{e,ii}^{r,0c} &= \frac{2\Delta_t Re}{3} \partial_{w_q} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} u_{l(e,kk)} a_{ii,kk,jj}^r(e) \\ &+ \frac{2\Delta_t Re}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} a_{ii,kk,jj}^z(e) \partial_{w_q} w_{l(e,kk)} \\ &- Re \sum_{jj=1}^{n_v^e} \partial_{w_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} r_{l(e,kk)}^c a_{ii,kk,jj}^r(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{n_v^e} \partial_{w_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} r_{l(e,kk)}^c (t_{n-1}) a_{ii,kk,jj}^r(e) \\ &- \frac{Re}{3} \sum_{jj=1}^{n_v^e} \partial_{w_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} r_{l(e,kk)}^c (t_{n-2}) a_{ii,kk,jj}^r(e) \\ &- Re \sum_{jj=1}^{n_v^e} \partial_{w_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} z_{l(e,kk)}^c a_{ii,kk,jj}^z(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{n_v^e} \partial_{w_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} z_{l(e,kk)}^c (t_{n-1}) a_{ii,kk,jj}^z(e) \\ &- \frac{Re}{3} \sum_{jj=1}^{n_v^e} \partial_{w_q} u_{l(e,jj)} \sum_{kk=1}^{n_v^e} z_{l(e,kk)}^c (t_{n-2}) a_{ii,kk,jj}^z(e), \end{split}$$

i e

$$\partial_{w_q} \mathcal{M}_{e,ii}^{r,0c} = \sum_{\substack{jj=1\\q=l(e,kk)}}^{n_e^v} \frac{2\Delta_t Re}{3} u_{l(e,jj)} a_{ii,kk,jj}^z(e). \tag{4.178}$$

From equation (4.145), we have

$$\partial_{w_q} \mathcal{M}_{e,ii}^{r,1} = \frac{2\Delta_t}{3Ca} \sum_{jj=1}^{n_v^{1,e_1}} \partial_{w_q} \sigma_{l_1^1(e_1,jj)}^1 c_{jj,ii,t_r}^s(e_1) - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{1,e_1}} \partial_{w_q} p_{l_1^1(e_1,jj)}^g c_{ii,jj,n_r}(e_1)$$

$$- \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} c_{ii,jj,n_r}^r \partial_{w_q} u_j - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} c_{ii,jj,n_z}^r \partial_{w_q} w_j,$$

$$(4.179)$$

i e

$$\partial_{w_q} \mathcal{M}_{e,ii}^{r,1} = -\frac{2\Delta_t}{3} c_{ii,jj,n_z}^r |_{q=l_1(e_1,jj)}, \tag{4.180}$$

From equation (4.145), we have

$$\partial_{w_{q}} \mathcal{M}_{e,ii}^{r,2} = \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{w_{q}} u_{l_{2}(e,jj)} + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{w_{q}} w_{l_{2}(e,jj)}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{w_{q}} u_{l_{2}(e,jj)}^{s}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{w_{q}} w_{l_{2}(e,jj)}^{s}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,n_{r}}(e_{2}) \partial_{w_{q}} \lambda_{l_{2}(e_{2},jj)}^{2} - \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r}}^{s}(e_{2}) \partial_{w_{q}} \sigma_{l_{2}(e_{2},jj)}^{2}$$

$$- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,n_{r}}^{r} \partial_{w_{q}} u_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,n_{z}}^{r} \partial_{w_{q}} w_{j},$$

$$(4.181)$$

i.e

$$\partial_{w_q} \mathcal{M}_{e,ii}^{r,2} = \frac{2\Delta_t}{3} \left[ Be \, d_{ii,jj,t_r,t_z}(e_2) - d_{ii,jj,n_z}^r \partial_{w_q} w_j \right] |_{q=l(e,jj)}. \tag{4.182}$$

From equation (4.146), we have

$$\partial_{w_q} \mathcal{M}_{e,ii}^{r,3} = \frac{2\Delta_t}{3} \sum_{j=1}^{n_v^{3,e_3}} \partial_{w_q} \lambda_{l_3^3(e_3,jj)}^3 f_{ii,jj,n_r}(e_3) + \frac{2\Delta_t}{3} \sum_{j=1}^{n_v^{3,e_3}} \partial_{w_q} \gamma_{l_3^3(e_3,jj)}^3 f_{ii,jj,t_r}(e_3)$$

$$- \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} f_{ii,jj,n_r}^r \partial_{w_q} u_j - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} f_{ii,jj,n_z}^r \partial_{w_q} w_j,$$

$$(4.183)$$

i.e.

$$\partial_{w_q} \mathcal{M}_{e,ii}^{r,3} = -\frac{2\Delta_t}{3} f_{ii,jj,n_z}^r |_{q=l_3(e_3,jj)}, \tag{4.184}$$

From equation (??), we have

$$\partial_{w_q} \mathcal{M}_{e,ii}^{r,4} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \partial_{w_q} \lambda_{l_4^4(e_3,jj)}^4 e_{ii,jj,n_r}(e_4) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \partial_{w_q} \gamma_{l_4^4(e_4,jj)}^4 e_{ii,jj,t_r}(e_4) - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} e_{ii,jj,n_r}^r \partial_{w_q} u_j - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} e_{ii,jj,n_z}^r \partial_{w_q} w_j,$$

$$(4.185)$$

$$\partial_{w_q} \mathcal{M}_{e,ii}^{r,4} = -\frac{2\Delta_t}{3} e_{ii,jj,n_z}^r |_{q=l_4(e_4,jj)}. \tag{4.186}$$

#### 4.1.3. Derivatives of $\mathcal{M}_i^r$ with respect to $p_a$

From equation (4.148)

$$\partial_{p_{q}} \mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right]$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{p_{q}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{p_{q}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$+ \frac{2\Delta_{t}}{3} \partial_{p_{q}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{p_{q}} \mathcal{M}_{e,ii}^{r,2}$$

$$+ \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{p_{q}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{p_{q}} \mathcal{M}_{e_{4},ii}^{r,4}.$$

$$(4.187)$$

i e

$$\partial_{p_q} \mathcal{M}_i^r = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_q} \mathcal{M}_{e,ii}^{r,0d}. \tag{4.188}$$

From equation (4.152), we have

$$\partial_{p_q} \mathcal{M}_{e,ii}^{0,d} = \sum_{jj=1}^{n_p^e} -\frac{2\Delta_t}{3} b_{jj,ii}^r(e) \partial_{p_q} p_{l^p(e,jj)}, \tag{4.189}$$

$$\partial_{p_q} \mathcal{M}_{e,ii}^{0,d} = -\frac{2\Delta_t}{3} b_{jj,ii}^r(e)|_{q=l^p(e,jj)}. \tag{4.190}$$

### 4.1.4. Derivatives of $\mathcal{M}_i^r$ with respect to $\sigma_a^1$

From equation (4.148)

$$\partial_{\sigma_{q}^{1}} \mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{1}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right]$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{1}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$+ \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{1}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e,ii}^{r,2}$$

$$+ \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e_{4},ii}^{r,4}.$$

$$(4.191)$$

i.e

$$\partial_{\sigma_{q}^{1}} \mathcal{M}_{i}^{r} = \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{1}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} + \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{1}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca},$$

$$(4.192)$$

or, equivalently,

$$\partial_{\sigma_q^1} \mathcal{M}_i^r = \sum_{\substack{e_1 = 1 \\ i = l_1(e, ii)}}^{\bar{n}_{el}^1} \partial_{\sigma_q^1} \mathcal{M}_{e_1, ii}^{r, 1} - \frac{2\Delta_t}{3} \frac{m_r^{1, n}(r_{J^1}, z_{J^1})}{Ca} \delta_{i, J^1} \delta_{q, J^1} + \frac{2\Delta_t}{3} \frac{m_r^{1}(r_a, z_a)}{Ca} \delta_{i, a} \delta_{q, a}.$$

$$(4.193)$$

From equation (4.144)

$$\partial_{\sigma_q^1} \mathcal{M}_{e,ii}^{r,1} = \frac{2\Delta_t}{3Ca} \sum_{ij=1}^{n_v^{1,e_1}} c_{jj,ii,t_r}^s(e_1) \partial_{\sigma_q^1} \sigma_{l_1^1(e_1,jj)}^1 - \frac{2\Delta_t}{3} \sum_{ij=1}^{n_v^{1,e_1}} c_{ii,jj,n_r}(e_1) \partial_{\sigma_q^1} p_{l_1^1(e_1,jj)}^g, \quad (4.194)$$

i e

$$\partial_{\sigma_q^1} \mathcal{M}_{e,ii}^{r,1} = \frac{2\Delta_t}{3Ca} c_{jj,ii,t_r}^s(e_1)|_{q=l_1^1(e_1,jj)}.$$
(4.195)

# 4.1.5. Derivatives of $\mathcal{M}_i^r$ with respect to $\sigma_a^2$

From equation (4.148)

$$\partial_{\sigma_{q}^{2}}\mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right]$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\sigma_{q}^{2}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{2}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$+ \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{2}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\sigma_{q}^{2}} \mathcal{M}_{e,ii}^{r,2}$$

$$+ \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{\sigma_{q}^{2}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{\sigma_{q}^{2}} \mathcal{M}_{e_{4},ii}^{r,4}.$$

$$(4.196)$$

i e

$$\partial_{\sigma_q^2} \mathcal{M}_i^r = \sum_{\substack{e_2 = 1 \\ i = l_2(e, ii)}}^{\bar{n}_{el}^2} \partial_{\sigma_q^2} \mathcal{M}_{e, ii}^{r, 2}.$$
(4.197)

From equation (4.145) we have

$$\begin{split} \partial_{\sigma_{q}^{2}}\mathcal{M}_{e,ii}^{r,2} &= \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\sigma_{q}^{2}} u_{l_{2}(e,jj)} + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\sigma_{q}^{2}} w_{l_{2}(e,jj)} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\sigma_{q}^{2}} u_{l_{2}(e,jj)}^{s} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\sigma_{q}^{2}} w_{l_{2}(e,jj)}^{s} \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,n_{r}}(e_{2}) \partial_{\sigma_{q}^{2}} \lambda_{l_{2}(e_{2},jj)}^{2} - \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r}}(e_{2}) \partial_{\sigma_{q}^{2}} \sigma_{l_{2}(e_{2},jj)}^{2}; \end{split}$$

i.e

$$\partial_{\sigma_q^2} \mathcal{M}_{e,ii}^{r,2} = -\frac{\Delta_t}{3Ca} d_{ii,jj,t_r}^s(e_2)|_{q=l_2^2(e_2,jj)}.$$
(4.199)

# 4.1.6. Derivatives of $\mathcal{M}_i^r$ with respect to $\lambda_a^2$

From equation (4.148)

$$\partial_{\lambda_{q}^{2}} \mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{2}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right]$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\lambda_{q}^{2}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{2}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$+ \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{2}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\lambda_{q}^{2}} \mathcal{M}_{e,ii}^{r,2}$$

$$+ \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{\lambda_{q}^{2}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{\lambda_{q}^{2}} \mathcal{M}_{e_{4},ii}^{r,4}.$$

$$(4.200)$$

i e

$$\partial_{\lambda_q^2} \mathcal{M}_i^r = \sum_{\substack{e_2=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^2} \partial_{\lambda_q^2} \mathcal{M}_{e,ii}^{r,2}.$$

$$(4.201)$$

From equation (4.145) we have

$$\begin{split} \partial_{\lambda_{q}^{2}}\mathcal{M}_{e,ii}^{r,2} &= \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\lambda_{q}^{2}} u_{l_{2}(e,jj)} + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\lambda_{q}^{2}} w_{l_{2}(e,jj)} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\lambda_{q}^{2}} u_{l_{2}^{2}(e,jj)}^{s} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\lambda_{q}^{2}} w_{l_{2}^{2}(e,jj)}^{s} \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,n_{r}}(e_{2}) \partial_{\lambda_{q}^{2}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} - \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r}}(e_{2}) \partial_{\lambda_{q}^{2}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2}, \end{split}$$

$$(4.202)$$

i.e

$$\partial_{\lambda_q^2} \mathcal{M}_{e,ii}^{r,2} = \frac{2\Delta_t}{3} d_{ii,jj,n_r}(e_2)|_{q=l_2^2(e_2,jj)}.$$
 (4.203)

### 4.1.7. Derivatives of $\mathcal{M}_i^r$ with respect to $\lambda_a^3$

From equation (4.148)

$$\partial_{\lambda_{q}^{3}} \mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{3}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right]$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{3}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$+ \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{3}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e,ii}^{r,2}$$

$$+ \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e_{4},ii}^{r,4}.$$

$$(4.204)$$

i e

$$\partial_{\lambda_q^3} \mathcal{M}_i^r = \sum_{\substack{e_3 = 1 \\ i = l_3(e, ii)}}^{\bar{n}_{el}^3} \partial_{\lambda_q^3} \mathcal{M}_{e_3, ii}^{r, 3}.$$
 (4.205)

From equation (4.146), we have

$$\partial_{\lambda_q^3} \mathcal{M}_{e,ii}^{r,3} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} f_{ii,jj,n_r}(e_3) \partial_{\lambda_q^3} \lambda_{l_3^3(e_3,jj)}^3 + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} f_{ii,jj,t_r}(e_3) \partial_{\lambda_q^3} \gamma_{l_3^3(e_3,jj)}^3, \quad (4.206)$$

$$\partial_{\lambda_q^3} \mathcal{M}_{e,ii}^{r,3} = \frac{2\Delta_t}{3} f_{ii,jj,n_r}(e_3)|_{q=l_3^3(e_3,jj)}. \tag{4.207}$$

# 4.1.8. Derivatives of $\mathcal{M}_i^r$ with respect to $\gamma_a^3$

From equation (4.148)

$$\partial_{\gamma_{q}^{3}} \mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{3}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right]$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\gamma_{q}^{3}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{\gamma_{q}^{3}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$+ \frac{2\Delta_{t}}{3} \partial_{\gamma_{q}^{3}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\gamma_{q}^{3}} \mathcal{M}_{e,ii}^{r,2}$$

$$+ \sum_{\substack{e_{3}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{\gamma_{q}^{3}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{\gamma_{q}^{3}} \mathcal{M}_{e_{4},ii}^{r,4}.$$

$$(4.208)$$

i e

$$\partial_{\gamma_q^3} \mathcal{M}_i^r = \sum_{\substack{e_3 = 1 \\ i = l_2(e, ii)}}^{\bar{n}_{el}^3} \partial_{\gamma_q^3} \mathcal{M}_{e_3, ii}^{r, 3}.$$
 (4.209)

From equation (4.146), we have

$$\partial_{\gamma^3} \mathcal{M}_{e,ii}^{r,3} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} f_{ii,jj,n_r}(e_3) \partial_{\gamma_q^3} \lambda_{l_3^3(e_3,jj)}^3 + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} f_{ii,jj,t_r}(e_3) \partial_{\gamma_q^3} \gamma_{l_3^3(e_3,jj)}^3, \quad (4.210)$$

$$\partial_{\gamma_q^3} \mathcal{M}_{e,ii}^{r,3} = \frac{2\Delta_t}{3} f_{ii,jj,t_r}(e_3)|_{q=l_3^3(e_3,jj)}. \tag{4.211}$$

# 4.1.9. Derivatives of $\mathcal{M}_i^r$ with respect to $\lambda_a^q$

From equation (4.148)

$$\begin{split} \partial_{\lambda_{q}^{4}} \mathcal{M}_{i}^{r} &= \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{4}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right] \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\lambda_{q}^{4}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{4}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} \\ &+ \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{4}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\lambda_{q}^{4}} \mathcal{M}_{e,ii}^{r,2} \\ &+ \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{\lambda_{q}^{4}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{\lambda_{q}^{4}} \mathcal{M}_{e_{4},ii}^{r,4}. \end{split}$$

$$(4.212)$$

i e

$$\partial_{\lambda_q^4} \mathcal{M}_i^r = \sum_{\substack{e_4 = 1 \\ i = l_4(e, ii)}}^{\bar{n}_{e1}^4} \partial_{\lambda_q^4} \mathcal{M}_{e_4, ii}^{r, 4}.$$
 (4.213)

From equation (??), we have

$$\partial_{\lambda_q^4} \mathcal{M}_{e,ii}^{r,4} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} e_{ii,jj,n_r}(e_4) \partial_{\lambda_q^4} \lambda_{l_4^4(e_3,jj)}^4 + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} e_{ii,jj,t_r}(e_4) \partial_{\lambda_q^4} \gamma_{l_4^4(e_4,jj)}^4. \tag{4.214}$$

$$\partial_{\lambda_q^4} \mathcal{M}_{e,ii}^{r,4} = \frac{2\Delta_t}{3} e_{ii,jj,n_r}(e_4)|_{q=l_4^4(e_4,jj)}. \tag{4.215}$$

# 4.1.10. Derivatives of $\mathcal{M}_i^r$ with respect to $\gamma_q^4$

From equation (4.148)

$$\partial_{\gamma_{q}^{4}} \mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{4}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right]$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\gamma_{q}^{4}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{\gamma_{q}^{4}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$+ \frac{2\Delta_{t}}{3} \partial_{\gamma_{q}^{4}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\gamma_{q}^{4}} \mathcal{M}_{e,ii}^{r,2}$$

$$+ \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{3}} \partial_{\gamma_{q}^{4}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{\gamma_{q}^{4}} \mathcal{M}_{e_{4},ii}^{r,4}.$$

$$(4.216)$$

i e

$$\partial_{\gamma_q^4} \mathcal{M}_i^r = \sum_{\substack{e_4 = 1 \\ i = l_4(e, ii)}}^{\bar{n}_{el}^4} \partial_{\gamma_q^4} \mathcal{M}_{e_4, ii}^{r, 4}.$$
 (4.217)

From equation (??), we have

$$\partial_{\gamma_q^4} \mathcal{M}_{e,ii}^{r,4} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} e_{ii,jj,n_r}(e_4) \partial_{\gamma_q^4} \lambda_{l_4^4(e_3,jj)}^4 + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} e_{ii,jj,t_r}(e_4) \partial_{\gamma_q^4} \gamma_{l_4^4(e_4,jj)}^4. \tag{4.218}$$

$$\partial_{\gamma_q^4} \mathcal{M}_{e,ii}^{r,4} = \frac{2\Delta_t}{3} e_{ii,jj,t_r}(e_4)|_{q=l_4^4(e_4,jj)}. \tag{4.219}$$

#### 4.1.11. Derivatives of $\mathcal{M}_i^r$ with respect to $h_q$

From equation (4.148)

$$\partial_{h_{q}} \mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}} \left[ \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c} + \mathcal{M}_{e,ii}^{r,0d} \right]$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{h_{q}} \mathcal{M}_{e_{1},ii}^{r,1} - \frac{2\Delta_{t}}{3} \partial_{h_{q}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$+ \frac{2\Delta_{t}}{3} \partial_{h_{q}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{r}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{h_{q}} \mathcal{M}_{e,ii}^{r,2}$$

$$+ \sum_{\substack{e_{3}=1\\i=l_{3}(e,ii)}}^{\bar{n}_{3}^{3}} \partial_{h_{q}} \mathcal{M}_{e_{3},ii}^{r,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{h_{q}} \mathcal{M}_{e_{4},ii}^{r,4}.$$

$$(4.220)$$

i.e.

$$\partial_{h_{q}}\mathcal{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}}\mathcal{M}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}}\mathcal{M}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}}\mathcal{M}_{e,ii}^{r,0d} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}}\mathcal{M}_{e,ii}^{r,0d} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}}\mathcal{M}_{e,ii}^{r,0} - \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})}{Ca} \partial_{h_{q}}m_{r}^{1,n}(r_{J^{1}}, z_{J^{1}}) + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})}{Ca} \partial_{h_{q}}m_{r}^{1}(r_{a}, z_{a}) + \sum_{\substack{e=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{h_{q}}\mathcal{M}_{e,ii}^{r,2} + \sum_{\substack{i=1\\i=l_{3}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{h_{q}}\mathcal{M}_{e_{3,ii}}^{r,3} + \sum_{\substack{e=1\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \partial_{h_{q}}\mathcal{M}_{e_{4,ii}}^{r,4}.$$

$$(4.221)$$

From equation (4.140) we have

$$\partial_{h_q} \mathcal{M}_{e,ii}^{r,0a} = -\frac{2\Delta_t St}{3} \partial_{h_q} a_{ii,g_r}(e). \tag{4.222}$$

We notice that in the sum by elements above, it is only those spines that contain nodes in these elements that are going to have an effect on each of the derivatives shown above. Put differently, the vast majority of the derivatives above will be identically null. Hence, we once again resort to a function that maps objects in the element to the global number of these elements. Here we define as the "local spines" of an element a those spines that contain nodes that are part of the element being considered, and we number those spines with a local spine number (from 1 to the number of spines that contain nodes from the element). We then introduce the local-spine-number to global-spine-number map S(e, qq) = q, which maps the qq-th local spine number on element e to its global spines number (previously referred to as simply the spine number) q. Similarly, we define

 $S_i(e_i, qq) = q$ , which maps the local spine number qq of element  $e_i$  on boundary i to its global spine number q.

Hence, using local spine numbers, we have

$$\partial_{h_q} \mathcal{M}_{e,ii}^{r,0a} = -\frac{2\Delta_t St}{3} \partial_{h_{S_{e,q_q}}} a_{ii,g_r}(e)|_{q=S(e,q_q)}. \tag{4.223}$$

Now, from equation (4.141), we have

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{r,0b} = \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \partial_{h_{q}} a_{ii,jj}^{r,r}(e) + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \partial_{h_{q}} a_{ii,jj}^{z,z}(e)$$

$$+Re \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \partial_{h_{q}} a_{ii,jj}(e) - \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)}(t_{n-1}) \partial_{h_{q}} a_{ii,jj}(e)$$

$$+ \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)}(t_{n-2}) \partial_{h_{q}} a_{ii,jj}(e),$$

$$(4.224)$$

i e

$$\partial_{h_q} \mathcal{M}_{e,ii}^{r,0b} = \sum_{jj=1}^{n_v^e} \frac{2\Delta_t}{3} u_{l(e,jj)} \left( \partial_{h_q} a_{ii,jj}^{r,r}(e) + \partial_{h_q} a_{ii,jj}^{z,z}(e) \right)$$

$$+ Re \sum_{jj=1}^{n_v^e} \partial_{h_q} a_{ii,jj}(e) \left[ u_{l(e,jj)} - \frac{4}{3} u_{l(e,jj)}(t_{n-1}) + \frac{1}{3} u_{l(e,jj)}(t_{n-2}) \right],$$

$$(4.225)$$

and using local spine numbers we have

$$\partial_{h_q} \mathcal{M}_{e,ii}^{r,0b} = \sum_{\substack{jj=1\\q=S(e,qq)}}^{n_e^v} \frac{2\Delta_t}{3} u_{l(e,jj)} \left( \partial_{h_{S(e,qq)}} a_{ii,jj}^{r,r}(e) + \partial_{h_{S(e,qq)}} a_{ii,jj}^{z,z}(e) \right)$$

$$+ Re \sum_{\substack{jj=1\\q=S(e,qq)}}^{n_e^v} \partial_{h_{S(e,qq)}} a_{ii,jj}(e) \left[ u_{l(e,jj)} - \frac{4}{3} u_{l(e,jj)}(t_{n-1}) + \frac{1}{3} u_{l(e,jj)}(t_{n-2}) \right].$$

From equation (4.142) we have

$$\begin{split} \partial_{h_{q}} \mathcal{M}_{e,ii}^{r,0c} &= \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{c}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{c}} u_{l(e,kk)} \partial_{h_{q}} a_{ii,kk,jj}^{r}(e) \\ &+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{c}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{c}} w_{l(e,kk)} \partial_{h_{q}} a_{ii,kk,jj}^{r}(e) \\ &- Re \sum_{jj=1}^{n_{v}^{c}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{c}} a_{ii,kk,jj}^{r}(e) \partial_{h_{q}} r_{l(e,kk)}^{c} \\ &- Re \sum_{jj=1}^{n_{v}^{c}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{c}} r_{l(e,kk)}^{c} \partial_{h_{q}} a_{ii,kk,jj}^{r}(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{c}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{c}} r_{l(e,kk)}^{c}(t_{n-1}) \partial_{h_{q}} a_{ii,kk,jj}^{r}(e) \\ &- \frac{Re}{3} \sum_{jj=1}^{n_{v}^{c}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{c}} r_{l(e,kk)}^{c}(t_{n-2}) \partial_{h_{q}} a_{ii,kk,jj}^{r}(e) \\ &- Re \sum_{jj=1}^{n_{v}^{c}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{c}} a_{ii,kk,jj}^{z}(e) \partial_{h_{q}} a_{ii,kk,jj}^{c}(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{c}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{c}} z_{l(e,kk)}^{c} \partial_{h_{q}} a_{ii,kk,jj}^{z}(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{c}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{c}} z_{l(e,kk)}^{c}(t_{n-1}) \partial_{h_{q}} a_{ii,kk,jj}^{z}(e) \\ &- \frac{Re}{3} \sum_{n_{v}^{c}} u_{l(e,jj)} \sum_{kk=1}^{n_{v}^{c}} z_{l(e,kk)}^{c}(t_{n-2}) \partial_{h_{q}} a_{ii,kk,jj}^{z}(e), \end{split}$$

i.e.

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{r,0c} = \sum_{jj=1}^{n_{v}^{e}} Re \, u_{l(e,jj)} \left\{ \underbrace{\frac{2\Delta_{t}}{3} \underbrace{\sum_{kk=1}^{n_{v}^{e}} \left[ u_{l(e,kk)} \partial_{h_{q}} a_{ii,kk,jj}^{r}(e) + w_{l(e,kk)} \partial_{h_{q}} a_{ii,kk,jj}^{z}(e) \right]}_{\partial_{h_{q}} A_{ii,jj}(e)} - \underbrace{\underbrace{\sum_{kk=1}^{n_{v}^{e}} \left( a_{ii,kk,jj}^{r}(e) \partial_{h_{q}} r_{l(e,kk)}^{c} + \partial_{h_{q}} a_{ii,kk,jj}^{r}(e) \left[ r_{l(e,kk)}^{c} - \frac{4}{3} r_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^{e}(t_{n-2}) \right] \right)}_{\partial_{h_{q}} B_{ii,jj}(e)}} - \underbrace{\underbrace{\sum_{kk=1}^{n_{v}^{e}} \left( a_{ii,kk,jj}^{z}(e) \partial_{h_{q}} z_{l(e,kk)}^{c} + \partial_{h_{q}} a_{ii,kk,jj}^{z}(e) \left[ z_{l(e,kk)}^{c} - \frac{4}{3} z_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^{c}(t_{n-2}) \right] \right)}_{\partial_{h_{q}} C_{ii,jj}(e)}} \right\},$$

and using local spines numbers we have

$$\begin{split} \partial_{h_{S(e,qq)}} \mathcal{M}^{r,0c}_{e,ii} &= \\ \sum_{\substack{jj=1\\q=S(e,qq)}}^{n_v^e} Re \, u_{l(e,jj)} \left\{ \frac{2\Delta_t}{3} \underbrace{\sum_{\substack{k=1\\k \neq 1}}^{n_v^e} \left[ u_{l(e,kk)} \partial_{h_{S(e,qq)}} a^r_{ii,kk,jj}(e) + w_{l(e,kk)} \partial_{h_{S(e,qq)}} a^z_{ii,kk,jj}(e) \right]}_{\partial_{h_{S(e,qq)}} A_{ii,jj}(e)} \\ &- \sum_{\substack{k=1\\k \neq 1}}^{n_v^e} \left( a^r_{ii,kk,jj}(e) \partial_{h_{S(e,qq)}} r^c_{l(e,kk)} + \partial_{h_{S(e,qq)}} a^r_{ii,kk,jj}(e) \left[ r^c_{l(e,kk)} - \frac{4}{3} r^c_{l(e,kk)}(t_{n-1}) + \frac{1}{3} r^c_{l(e,kk)}(t_{n-2}) \right] \right)} \\ &- \sum_{kk=1}^{n_v} \left( a^z_{ii,kk,jj}(e) \partial_{h_{S(e,qq)}} z^c_{l(e,kk)} + \partial_{h_{S(e,qq)}} a^z_{ii,kk,jj}(e) \left[ z^c_{l(e,kk)} - \frac{4}{3} z^c_{l(e,kk)}(t_{n-1}) + \frac{1}{3} z^c_{l(e,kk)}(t_{n-2}) \right] \right) \right\}, \end{split}$$

$$(4.229)$$

From equation (4.152), we have

$$\partial_{h_q} \mathcal{M}_{e,ii}^{0,d} = \sum_{jj=1}^{n_p} -\frac{2\Delta_t}{3} p_{l^p(e,jj)} \partial_{h_q} b_{jj,ii}^r(e), \tag{4.230}$$

and using local spine numbers

$$\partial_{h_q} \mathcal{M}_{e,ii}^{0,d} = \sum_{\substack{jj=1\\q=S(e,qq)}}^{n_p^e} -\frac{2\Delta_t}{3} p_{l^p(e,jj)} \partial_{h_{S(e,qq)}} b_{jj,ii}^r(e). \tag{4.231}$$

From equation (4.144)

$$\partial_{h_q} \mathcal{M}_{e,ii}^{r,1} = \frac{2\Delta_t}{3Ca} \sum_{jj=1}^{n_v^{1,e_1}} \sigma_{l_1^1(e_1,jj)}^1 \partial_{h_q} c_{jj,ii,t_r}^s(e_1) - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{1,e_1}} p_{l_1^1(e_1,jj)}^g \partial_{h_q} c_{ii,jj,n_r}(e_1)$$

$$- \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} u_j \partial_{h_q} c_{ii,jj,n_r}^r - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} w_j \partial_{h_q} c_{ii,jj,n_z}^r,$$

$$(4.232)$$

i.e

$$\partial_{h_q} \mathcal{M}_{e,ii}^{r,1} = \sum_{jj=1}^{n_v^{1,e_1}} \frac{2\Delta_t}{3} \left[ \frac{1}{Ca} \sigma_{l_1^1(e_1,jj)}^1 \partial_{h_q} c_{jj,ii,t_r}^s(e_1) - p_{l_1^1(e_1,jj)}^g \partial_{h_q} c_{ii,jj,n_r}(e_1) - u_j \partial_{h_q} c_{ii,jj,n_r}^r - w_j \partial_{h_q} c_{ii,jj,n_z}^r \right], \tag{4.233}$$

and using local spine numbers

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{r,1} = \sum_{\substack{jj=1\\q=S_{1}(e_{1},qq)}}^{n_{v}^{1,e_{1}}} \frac{2\Delta_{t}}{3} \left[ \frac{1}{Ca} \sigma_{l_{1}(e_{1},jj)}^{1} \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,ii,t_{r}}^{s}(e_{1}) - p_{l_{1}(e_{1},jj)}^{q} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}}(e_{1}) - u_{j} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}}^{r} - w_{j} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}}^{r} \right].$$

$$(4.234)$$

From equation (4.145) we have

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{r,2} = \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e,jj)} \partial_{h_{q}} d_{ii,jj,t_{r},t_{r}}(e_{2}) + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}(e,jj)} \partial_{h_{q}} d_{ii,jj,t_{r},t_{z}}(e_{2})$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e,jj)}^{s} \partial_{h_{q}} d_{ii,jj,t_{r},t_{z}}(e_{2})$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e,jj)}^{s} \partial_{h_{q}} d_{ii,jj,t_{r},t_{z}}(e_{2})$$

$$+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{ii,jj,n_{r}}(e_{2}) - \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{ii,jj,t_{r}}^{s}(e_{2})$$

$$- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \partial_{h_{q}} d_{ii,jj,n_{r}}^{r} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \partial_{h_{q}} d_{ii,jj,n_{z}}^{r},$$

$$(4.235)$$

i.e.

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{r,2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} \frac{2\Delta_{t}}{3} \left[ Be \left( u_{l_{2}(e,jj)} \partial_{h_{q}} d_{ii,jj,t_{r},t_{r}}(e_{2}) + w_{l_{2}(e,jj)} \partial_{h_{q}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \right. \right. \\ \left. - u_{l_{2}(e,jj)}^{s} \partial_{h_{q}} d_{ii,jj,t_{r},t_{r}}(e_{2}) - w_{l_{2}(e,jj)}^{s} \partial_{h_{q}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \right) \\ \left. + \lambda_{l_{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{ii,jj,n_{r}}(e_{2}) - \frac{1}{2Ca} \sigma_{l_{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{ii,jj,t_{r}}^{s}(e_{2}) - u_{j} \partial_{h_{q}} d_{ii,jj,n_{z}}^{r} \right] , \\ \left. - w_{j} \partial_{h_{q}} d_{ii,jj,n_{z}}^{r} \right],$$

$$\left. (4.236) \right.$$

or, equivalently

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{r,2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} \frac{2\Delta_{t}}{3} \left[ Be \left( \partial_{h_{q}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \left\{ u_{l_{2}(e,jj)} - u_{l_{2}(e,jj)}^{s} \right\} + \partial_{h_{q}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \left\{ w_{l_{2}(e,jj)} - w_{l_{2}(e,jj)}^{s} \right\} \right) + \lambda_{l_{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{ii,jj,n_{r}}(e_{2}) - \frac{1}{2Ca} \sigma_{l_{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{ii,jj,t_{r}}^{s}(e_{2}) - u_{j} \partial_{h_{q}} d_{ii,jj,n_{z}}^{r} \right],$$

$$\left. - w_{j} \partial_{h_{q}} d_{ii,jj,n_{z}}^{r} \right],$$

$$(4.237)$$

and using local spine numbers

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{r,2} = \sum_{\substack{jj=1\\q=S_{2}(e_{2},qq)}}^{n_{v}^{2,e_{2}}} \frac{2\Delta_{t}}{3} \left[ Be \left( \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \left\{ u_{l_{2}(e,jj)} - u_{l_{2}^{2}(e,jj)}^{s} \right\} \right. \\ \left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \left\{ w_{l_{2}(e,jj)} - w_{l_{2}^{2}(e,jj)}^{s} \right\} \right) \\ \left. + \lambda_{l_{2}^{2}(e_{2},jj)}^{2} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{r}}(e_{2}) - \frac{1}{2Ca} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r}}^{s}(e_{2}) \\ \left. - u_{j} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{r}}^{r} - w_{j} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{z}}^{r} \right].$$

$$(4.238)$$

From equation (4.146), we have

$$\partial_{h_q} \mathcal{M}_{e,ii}^{r,3} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} \lambda_{l_3^3(e_3,jj)}^3 \partial_{h_q} f_{ii,jj,n_r}(e_3) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} \gamma_{l_3^3(e_3,jj)}^3 \partial_{h_q} f_{ii,jj,t_r}(e_3) - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} u_j \partial_{h_q} f_{ii,jj,n_r}^r - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} w_j \partial_{h_q} f_{ii,jj,n_z}^r,$$

$$(4.239)$$

i e

$$\partial_{h_q} \mathcal{M}_{e,ii}^{r,3} = \sum_{jj=1}^{n_v^{3,e_3}} \frac{2\Delta_t}{3} \left[ \lambda_{l_3^3(e_3,jj)}^3 \partial_{h_q} f_{ii,jj,n_r}(e_3) + \gamma_{l_3^3(e_3,jj)}^3 \partial_{h_q} f_{ii,jj,t_r}(e_3) - u_j \partial_{h_q} f_{ii,jj,n_r}^r - w_j \partial_{h_q} f_{ii,jj,n_z}^r \right].$$

$$(4.240)$$

and using local spine numbers

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{r,3} = \sum_{\substack{jj=1\\q=S_{3}(e_{3},qq)}}^{n_{v}^{3,e_{3}}} \frac{2\Delta_{t}}{3} \left[ \lambda_{l_{3}^{3}(e_{3},jj)}^{3} \partial_{h_{S_{3}(e_{3},qq)}} f_{ii,jj,n_{r}}(e_{3}) + \gamma_{l_{3}^{3}(e_{3},jj)}^{3} \partial_{h_{S_{3}(e_{3},qq)}} f_{ii,jj,t_{r}}(e_{3}) \right. \\ \left. - u_{j} \partial_{h_{S_{3}(e_{3},qq)}} f_{ii,jj,n_{r}}^{r} - w_{j} \partial_{h_{S_{3}(e_{3},qq)}} f_{ii,jj,n_{z}}^{r} \right].$$

$$(4.241)$$

Finally, from equation (??), we have

$$\partial_{h_q} \mathcal{M}_{e,ii}^{r,4} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \lambda_{l_4^4(e_3,jj)}^4 \partial_{h_q} e_{ii,jj,n_r}(e_4) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \gamma_{l_4^4(e_4,jj)}^4 \partial_{h_q} e_{ii,jj,t_r}(e_4) - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} u_j \partial_{h_q} e_{ii,jj,n_r}^r - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} w_j \partial_{h_q} e_{ii,jj,n_z}^r.$$

$$(4.242)$$

i e

$$\partial_{h_q} \mathcal{M}_{e,ii}^{r,4} = \sum_{jj=1}^{n_v^{4,e_4}} \frac{2\Delta_t}{3} \left[ \lambda_{l_4^4(e_3,jj)}^4 \partial_{h_q} e_{ii,jj,n_r}(e_4) + \gamma_{l_4^4(e_4,jj)}^4 \partial_{h_q} e_{ii,jj,t_r}(e_4) - u_j \partial_{h_q} e_{ii,jj,n_r}^r - w_j \partial_{h_q} e_{ii,jj,n_z}^r \right],$$

$$(4.243)$$

and using local spine numbers we have

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{r,4} = \sum_{\substack{jj=1\\q=S_{4}(e_{4},qq)}}^{n_{v}^{4,e_{4}}} \frac{2\Delta_{t}}{3} \left[ \lambda_{l_{4}^{4}(e_{3},jj)}^{4} \partial_{h_{S_{4}(e_{4},qq)}} e_{ii,jj,n_{r}}(e_{4}) + \gamma_{l_{4}^{4}(e_{4},jj)}^{4} \partial_{h_{S_{4}(e_{4},qq)}} e_{ii,jj,t_{r}}(e_{4}) - u_{j} \partial_{h_{S_{4}(e_{4},qq)}} e_{ii,jj,n_{r}}^{r} - w_{j} \partial_{h_{S_{4}(e_{4},qq)}} e_{ii,jj,n_{z}}^{r} \right].$$

$$(4.244)$$

## 5. The z-momentum equation

Using equation (3.2), we define the *i*-th residuals of the z-momentum equation as

$$M_{i}^{z} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} w + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} w + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} w - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} w$$

$$- Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} w - St \int_{\Omega^{f}} \phi_{i} \hat{g}_{z} - \int_{\Omega^{f}} \phi_{i} \mathbf{e}_{z} \cdot \nabla \cdot \mathbf{P},$$

$$(5.1)$$

which must be identically zero for all i.

Once again, we recall the tensor identity

$$\nabla \cdot (\boldsymbol{x} \cdot \boldsymbol{A}) = \boldsymbol{x} \cdot \nabla \cdot \boldsymbol{A} + \nabla \boldsymbol{x} : \boldsymbol{A}, \tag{5.2}$$

taking  $\boldsymbol{x} = \phi_i \boldsymbol{e}_z$  and  $\boldsymbol{A} = \boldsymbol{P}$ , we have

$$-\phi_i \boldsymbol{e}_z \cdot \nabla \cdot \boldsymbol{P} = -\nabla \cdot (\phi_i \boldsymbol{e}_z \cdot \boldsymbol{P}) + \nabla (\phi_i \boldsymbol{e}_z) : \boldsymbol{P}, \tag{5.3}$$

which reduces  $M_i^z$  to

$$M_{i}^{z} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} w + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} w + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} w - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} w$$

$$- Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} w - St \int_{\Omega^{f}} \phi_{i} \hat{g}_{z} + \int_{\Omega^{f}} \nabla \left( \phi_{i} \boldsymbol{e}_{z} \right) : \boldsymbol{P} - \int_{\Omega^{f}} \nabla \cdot \left( \phi_{i} \boldsymbol{e}_{z} \cdot \boldsymbol{P} \right),$$

$$(5.4)$$

we can now apply the divergence theorem to the last integral on the right hand side above to obtain

$$M_{i}^{z} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} w + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} w + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} w - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} w$$

$$- Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} w - St \int_{\Omega^{f}} \phi_{i} \hat{g}_{z} + \int_{\Omega^{f}} \nabla \left( \phi_{i} \mathbf{e}_{z} \right) : \mathbf{P} + \int_{\partial\Omega} \phi_{i} \mathbf{e}_{z} \cdot \mathbf{P} \cdot \mathbf{n},$$

$$(5.5)$$

where  $\partial\Omega$  is the boundary of  $\Omega$  and  $\boldsymbol{n}$  is the normal to  $\partial\Omega$ , that points into  $\Omega$ . We notice that

$$\nabla(\phi_i \boldsymbol{e}_z) : \boldsymbol{P} = \begin{bmatrix} 0 & 0 \\ \partial_r \phi_i & \partial_z \phi_i \end{bmatrix} : \begin{bmatrix} \boldsymbol{P}_{rr} & \boldsymbol{P}_{rz} \\ \boldsymbol{P}_{zr} & \boldsymbol{P}_{zz} \end{bmatrix}$$
(5.6)

i.e.

$$\nabla(\phi_i \boldsymbol{e}_z) : \boldsymbol{P} = \begin{bmatrix} 0 & 0 \\ \partial_r \phi_i & \partial_z \phi_i \end{bmatrix} : \begin{bmatrix} -p + 2\partial_r u & \partial_z u + \partial_r w \\ \partial_r w + \partial_z u & -p + 2\partial_z w \end{bmatrix}, \tag{5.7}$$

which is

$$\nabla(\phi_i \boldsymbol{e}_z) : \boldsymbol{P} = \partial_r \phi_i \boldsymbol{P}_{zr} + \partial_z \phi_i \boldsymbol{P}_{zz} = \partial_r w \partial_r \phi_i + \partial_z u \partial_r \phi_i - p \partial_z \phi_i + 2 \partial_z w \partial_z \phi_i.$$
 (5.8)

Therefore we have

$$M_{i}^{z} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} w + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} w + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} w - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} w - Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} w$$
$$- St \int_{\Omega^{f}} \phi_{i} \hat{g}_{z} + \int_{\Omega^{f}} \partial_{r} w \partial_{r} \phi_{i} + \int_{\Omega^{f}} \partial_{z} u \partial_{r} \phi_{i} - \int_{\Omega^{f}} p \partial_{z} \phi_{i} + 2 \int_{\Omega^{f}} \partial_{z} w \partial_{z} \phi_{i} + \int_{\partial\Omega} \phi_{i} \mathbf{e}_{r} \cdot \mathbf{P} \cdot \mathbf{n},$$

$$(5.9)$$

We now consider the last integral in the right hand side of the equation above

$$\int_{\partial\Omega} \phi_{i} \boldsymbol{e}_{z} \cdot \boldsymbol{P} \cdot \boldsymbol{n} = \int_{\partial\Omega^{1,f}} \phi_{i} \boldsymbol{e}_{z} \cdot \boldsymbol{P} \cdot \boldsymbol{n}^{1} + \int_{\partial\Omega^{2,f}} \phi_{i} \boldsymbol{e}_{z} \cdot \boldsymbol{P} \cdot \boldsymbol{n}^{2} 
+ \int_{\partial\Omega^{3}} \phi_{i} \boldsymbol{e}_{z} \cdot \boldsymbol{P} \cdot \boldsymbol{n}^{4} + \int_{\partial\Omega^{4}} \phi_{i} \boldsymbol{e}_{z} \cdot \boldsymbol{P} \cdot \boldsymbol{n}^{4}, \tag{5.10}$$

where  $\partial\Omega^1$  is the free surface,  $\partial\Omega^2$  is the solid surface, and  $\partial\Omega^3$  is the axis of symmetry. For the free-surface we have equation (2.10), which states

$$\mathbf{P} \cdot \mathbf{n}^1 = -p^g \mathbf{n}^1 - \frac{\nabla^s \cdot \left[\sigma^1 (\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1)\right]}{Ca}, \tag{5.11}$$

and therefore

$$\phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^1 = -\phi_i p^g \boldsymbol{e}_z \cdot \boldsymbol{n}^1 - \frac{1}{Ca} \phi_i \boldsymbol{e}_z \cdot \nabla^s \cdot \left[ \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) \right]. \tag{5.12}$$

Now, we have the following surface vector calculus identity

$$\nabla^{s} \cdot (\boldsymbol{x} \cdot \boldsymbol{A}) = \boldsymbol{A} : \nabla^{s} \boldsymbol{x} + \boldsymbol{x} \cdot \nabla^{s} \cdot \boldsymbol{A}$$
 (5.13)

taking  $\boldsymbol{x} = \phi_i \boldsymbol{e}_z$  and  $\boldsymbol{A} = \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)$ , we have

$$\nabla^s \cdot (\phi_i \boldsymbol{e}_z \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) = \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) : \nabla^s (\phi_i \boldsymbol{e}_z) + \phi_i \boldsymbol{e}_z \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) \quad (5.14)$$

which yields

$$-\phi_i \boldsymbol{e}_z \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = -\nabla^s \cdot (\phi_i \boldsymbol{e}_z \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) + \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) : \nabla^s (\phi_i \boldsymbol{e}_z). \tag{5.15}$$

In this 1D-surface case, we have

$$\nabla^{s}(\phi_{i}\boldsymbol{e}_{z}) = \begin{bmatrix} 0 & \partial_{s}\phi_{i}t_{r}^{1} \\ 0 & \partial_{s}\phi_{i}t_{z}^{1} \end{bmatrix}$$
 (5.16)

and therefore

$$(\mathbf{I} - \mathbf{n}^{1} \mathbf{n}^{1}) : \nabla^{s}(\phi_{i} \mathbf{e}_{z}) = \begin{bmatrix} 1 - n_{r}^{1} n_{r}^{1} & -n_{r}^{1} n_{z}^{1} \\ -n_{z}^{1} n_{r}^{1} & 1 - n_{z}^{1} n_{z}^{1} \end{bmatrix} : \begin{bmatrix} 0 & \partial_{s} \phi_{i} t_{r}^{1} \\ 0 & \partial_{s} \phi_{i} t_{z}^{1} \end{bmatrix}$$
(5.17)

i e

$$(\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1) : \nabla^s(\phi_i \mathbf{e}_z) = \partial_s \phi_i t_z^1 - \partial_s \phi_i n_z^1 (\mathbf{t}^1 \cdot \mathbf{n}^1) = \partial_s \phi_i t_z^1.$$
 (5.18)

We therefore have in equation (5.15)

$$-\phi_i \boldsymbol{e}_z \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = -\nabla^s \cdot (\phi_i \boldsymbol{e}_z \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) + \sigma^1 \partial_s \phi_i t_z^1.$$
 (5.19)

Taking equation (5.19) into (5.12) and the result of that into (5.10) and finally taking

that into the z-momentum residual (5.9) we have

$$\begin{split} M_{i}^{z} &= Re \int_{\Omega^{f}} \phi_{i} \partial_{t} w + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} w + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} w - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} w \\ &- Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} w - St \int_{\Omega^{f}} \phi_{i} \hat{g}_{z} + \int_{\Omega^{f}} \partial_{r} w \partial_{r} \phi_{i} + \int_{\Omega^{f}} \partial_{z} u \partial_{r} \phi_{i} + 2 \int_{\Omega^{f}} \partial_{z} w \partial_{z} \phi_{i} \\ &- \int_{\Omega^{f}} p \partial_{z} \phi_{i} - \int_{\partial\Omega^{1,f}} \phi_{i} p^{g} \mathbf{e}_{z} \cdot \mathbf{n}^{1} - \frac{1}{Ca} \int_{\partial\Omega^{1,f}} \nabla^{s} \cdot (\sigma^{1} \phi_{i} \mathbf{e}_{z} \cdot (\mathbf{I} - \mathbf{n}^{1} \mathbf{n}^{1})) \\ &+ \frac{1}{Ca} \int_{\partial\Omega^{1,f}} \sigma^{1} \partial_{s} \phi_{i} t_{z}^{1} + \int_{\partial\Omega^{2,f}} \phi_{i} \mathbf{e}_{z} \cdot \mathbf{P} \cdot \mathbf{n}^{2} + \int_{\partial\Omega^{3}} \phi_{i} \mathbf{e}_{z} \cdot \mathbf{P} \cdot \mathbf{n}^{3} + \int_{\partial\Omega^{4}} \phi_{i} \mathbf{e}_{z} \cdot \mathbf{P} \cdot \mathbf{n}^{4}. \end{split}$$

$$(5.20)$$

Using the surface divergence theorem and the definition of the surface divergence for a 1D surface, we have

$$M_{i}^{z} = Re \int_{\Omega^{f}} \phi_{i} \partial_{t} w + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} w + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} w - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} w$$

$$- Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} w - St \int_{\Omega^{f}} \phi_{i} \hat{g}_{z} + \int_{\Omega^{f}} \partial_{r} w \partial_{r} \phi_{i} + \int_{\Omega^{f}} \partial_{z} u \partial_{r} \phi_{i} + 2 \int_{\Omega^{f}} \partial_{z} w \partial_{z} \phi_{i}$$

$$- \int_{\Omega^{f}} p \partial_{z} \phi_{i} - \int_{\partial\Omega^{1,f}} \phi_{i} p^{g} n_{z}^{1} - \int_{\partial\Omega^{1,f}} \phi_{i} p^{g} \mathbf{e}_{z} \cdot \mathbf{n}^{1} + \frac{1}{Ca} \int_{C_{1}} \sigma^{1} \phi_{i} \mathbf{e}_{z} \cdot \mathbf{m}^{1}$$

$$+ \frac{1}{Ca} \int_{\partial\Omega^{1,f}} \sigma^{1} \partial_{s} \phi_{i} t_{z}^{1} + \int_{\partial\Omega^{2,f}} \phi_{i} \mathbf{e}_{z} \cdot \mathbf{P} \cdot \mathbf{n}^{2} + \int_{\partial\Omega^{3}} \phi_{i} \mathbf{e}_{z} \cdot \mathbf{P} \cdot \mathbf{n}^{3} + \int_{\partial\Omega^{4}} \phi_{i} \mathbf{e}_{z} \cdot \mathbf{P} \cdot \mathbf{n}^{4},$$

$$(5.21)$$

where  $C_1$  is actually the two points bounding the free surface, and  $\mathbf{m}^1$  is the vector that is tangent to the free-surface, normal to the separatrix line or symmetry axis (accordingly) and points into the far-field free-surface. Therefore we have

$$\begin{split} M_{i}^{z} &= Re \int_{\Omega^{f}} \phi_{i} \partial_{t} w + Re \int_{\Omega^{f}} \phi_{i} u \partial_{r} w + Re \int_{\Omega^{f}} \phi_{i} w \partial_{z} w - Re \int_{\Omega^{f}} \phi_{i} u^{c} \partial_{r} w - Re \int_{\Omega^{f}} \phi_{i} w^{c} \partial_{z} w \\ &- St \int_{\Omega^{f}} \phi_{i} \hat{g}_{z} + \int_{\Omega^{f}} \partial_{r} w \partial_{r} \phi_{i} + \int_{\Omega^{f}} \partial_{z} u \partial_{r} \phi_{i} + 2 \int_{\Omega^{f}} \partial_{z} w \partial_{z} \phi_{i} - \int_{\Omega^{f}} p \partial_{z} \phi_{i} - \int_{\partial\Omega^{1,f}} \phi_{i} p^{g} n_{z}^{1} \\ &+ \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} + \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{z}^{1}(r_{a}, z_{a})}{Ca} \\ &+ \frac{1}{Ca} \int_{\partial\Omega^{1,f}} \sigma^{1} \partial_{s} \phi_{i} t_{z}^{1} + \int_{\partial\Omega^{2,f}} \phi_{i} e_{z} \cdot \mathbf{P} \cdot \mathbf{n}^{2} + \int_{\partial\Omega^{3}} \phi_{i} e_{z} \cdot \mathbf{P} \cdot \mathbf{n}^{3} + \int_{\partial\Omega^{4}} \phi_{i} e_{z} \cdot \mathbf{P} \cdot \mathbf{n}^{4}, \end{split}$$

$$(5.22)$$

where  $m^{1,n}(r_{J^1},z_{J^1})$  is tangent to the near-field portion of the free surface. This choice is important as it prevents formation of a corner on the free surface when solving the simulations.

We consider now the term

$$\int_{\partial\Omega^{2,f}} \phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^2. \tag{5.23}$$

We have

$$\phi_{i}\boldsymbol{e}_{z}\cdot\boldsymbol{P}\cdot\boldsymbol{n}^{2} = \phi_{i}\boldsymbol{e}_{z}\cdot\underbrace{\left(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2}\right)\cdot\boldsymbol{P}\cdot\boldsymbol{n}^{2}}_{Be\left(\boldsymbol{u}-\boldsymbol{u}^{s}\right)\cdot\left(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2}\right)-\frac{1}{2C_{2}}}\nabla^{2}\sigma^{2}}_{+\phi_{i}\boldsymbol{e}_{z}\cdot\underbrace{\left(\boldsymbol{n}^{2}\cdot\boldsymbol{P}\cdot\boldsymbol{n}^{2}\right)}_{\lambda^{2}}\boldsymbol{n}^{2},$$
(5.24)

where  $\lambda^2$  is the normal stress on surface 2 and we have used the GNSC (2.53), and therefore

$$\phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^2 = Be \, \phi_i \boldsymbol{e}_z \cdot (\boldsymbol{u} \cdot \boldsymbol{t}^2) \boldsymbol{t}^2 - Be \, \phi_i \boldsymbol{e}_z \cdot (\boldsymbol{u}^s \cdot \boldsymbol{t}^2) \boldsymbol{t}^2 - \frac{1}{2Ca} \phi_i \boldsymbol{e}_z \cdot \nabla^2 \sigma^2 + \lambda^2 \phi_i \boldsymbol{e}_z \cdot \boldsymbol{n}^2, \quad (5.25)$$

i.e

$$\phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^2 = Be \, \phi_i \boldsymbol{e}_z \cdot (ut_r^2 + wt_z^2) \boldsymbol{t}^2 - Be \, \phi_i \boldsymbol{e}_z \cdot (u^s t_r^2 + w^s t_z^2) \boldsymbol{t}^2 - \frac{1}{2Ca} \phi_i (\partial_s \sigma^2) \boldsymbol{e}_z \cdot \boldsymbol{t}^2 + \lambda^2 \phi_i n_z^2,$$

$$(5.26)$$

where we have used that  $\nabla^2 \sigma^2 = \partial_s \sigma^2 t^2$  (with  $t^2$  pointing in the direction of increasing arc-length s). Equivalently, we have

$$\phi_{i} \mathbf{e}_{z} \cdot \mathbf{P} \cdot \mathbf{n}^{2} = Be \, \phi_{i} u t_{r}^{2} t_{z}^{2} + Be \, \phi_{i} w t_{z}^{2} t_{z}^{2} - Be \, \phi_{i} u^{s} t_{r}^{2} t_{z}^{2} - Be \, \phi_{i} w^{s} t_{z}^{2} t_{z}^{2} - \frac{1}{2Ca} \phi_{i} t_{z}^{2} \partial_{s} \sigma^{2} + \lambda^{2} \phi_{i} n_{z}^{2}.$$

$$(5.27)$$

Consequently we have

$$\int_{\partial\Omega^{2,f}} \phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^2 = Be \int_{\partial\Omega^{2,f}} \phi_i u t_r^2 t_z^2 + Be \int_{\partial\Omega^{2,f}} \phi_i w t_z^2 t_z^2 - Be \int_{\partial\Omega^{2,f}} \phi_i u^s t_r^2 t_z^2 \\
- Be \int_{\partial\Omega^{2,f}} \phi_i w^s t_z^2 t_z^2 - \frac{1}{2Ca} \int_{\partial\Omega^{2,f}} \phi_i t_z^2 \partial_s \sigma^2 + \int_{\partial\Omega^{2,f}} \lambda^2 \phi_i n_z^2. \tag{5.28}$$

Similarly, we have for the term

$$\int_{\partial \Omega_3} \phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^3, \tag{5.29}$$

$$\mathbf{P} \cdot \mathbf{n}^3 = \mathbf{n}^3 \underbrace{\mathbf{n}^3 \cdot \mathbf{P} \cdot \mathbf{n}^3}_{\lambda^3} + \underbrace{(\mathbf{I} - \mathbf{n}^3 \mathbf{n}^3) \cdot \mathbf{P} \cdot \mathbf{n}^3}_{\gamma^3 t^3}, \tag{5.30}$$

where  $\lambda^3$  is the normal stress on surface 3 and  $\gamma^3$  is the tangential stress on surface 3. We therefore have

$$\mathbf{P} \cdot \mathbf{n}^3 = \lambda^3 \mathbf{n}^3 + \gamma^3 \mathbf{t}^3. \tag{5.31}$$

Consequently we have

$$\int_{\partial\Omega^3} \phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^3 = \int_{\partial\Omega^3} \phi_i \lambda^3 \boldsymbol{e}_z \cdot \boldsymbol{n}^3 + \int_{\partial\Omega^3} \phi_i \gamma^3 \boldsymbol{e}_z \cdot \boldsymbol{t}^3, \tag{5.32}$$

i.e.

$$\int_{\partial\Omega^3} \phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^3 = \int_{\partial\Omega^3} \lambda^3 n_z^3 \phi_i + \int_{\partial\Omega^3} \gamma^3 t_z^3 \phi_i.$$
 (5.33)

Finally, for the term

$$\int_{\partial \Omega^4} \phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^4, \tag{5.34}$$

$$\mathbf{P} \cdot \mathbf{n}^4 = \mathbf{n}^4 \underbrace{\mathbf{n}^4 \cdot \mathbf{P} \cdot \mathbf{n}^4}_{\lambda^4} + \underbrace{\left(\mathbf{I} - \mathbf{n}^4 \mathbf{n}^4\right) \cdot \mathbf{P} \cdot \mathbf{n}^4}_{\gamma^4 \mathbf{t}^4},\tag{5.35}$$

where  $\lambda^4$  is the normal stress on surface 4 and  $\gamma^4$  is the tangential stress on surface 4. We therefore have

$$\mathbf{P} \cdot \mathbf{n}^4 = \lambda^4 \mathbf{n}^4 + \gamma^4 \mathbf{t}^4. \tag{5.36}$$

Consequently we have

$$\int_{\partial\Omega^4} \phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^4 = \int_{\partial\Omega^4} \phi_i \lambda^4 \boldsymbol{e}_z \cdot \boldsymbol{n}^4 + \int_{\partial\Omega^4} \phi_i \gamma^4 \boldsymbol{e}_z \cdot \boldsymbol{t}^4, \tag{5.37}$$

i.e.

$$\int_{\partial\Omega^4} \phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^4 = \int_{\partial\Omega^4} \lambda^4 n_z^4 \phi_i + \int_{\partial\Omega^4} \gamma^4 t_z^4 \phi_i.$$
 (5.38)

Taking (5.28) and (5.33) into (5.22) we have

$$\begin{split} M_i^z &= Re \int\limits_{\Omega^f} \phi_i \partial_t w + Re \int\limits_{\Omega^f} \phi_i u \partial_r w + Re \int\limits_{\Omega^f} \phi_i w \partial_z w - Re \int\limits_{\Omega^f} \phi_i u^c \partial_r w \\ &- Re \int\limits_{\Omega^f} \phi_i w^c \partial_z w - St \int\limits_{\Omega^f} \phi_i \hat{g}_z + \int\limits_{\Omega^f} \partial_r w \partial_r \phi_i + \int\limits_{\Omega^f} \partial_z u \partial_r \phi_i + 2 \int\limits_{\Omega^f} \partial_z w \partial_z \phi_i \\ &- \int\limits_{\Omega^f} p \partial_z \phi_i - \int\limits_{\partial\Omega^{1,f}} \phi_i p^g n_z^1 + \frac{\sigma^1(r_{J^1}, z_{J^1}) \phi_i(r_{J^1}, z_{J^1}) m_z^{1,n}(r_{J^1}, z_{J^1})}{Ca} \\ &+ \frac{\sigma^1(r_a, z_a) \phi_i(r_a, z_a) m_z^1(r_a, z_a)}{Ca} + \frac{1}{Ca} \int\limits_{\partial\Omega^{1,f}} \sigma^1 \partial_s \phi_i t_z^1 + Be \int\limits_{\partial\Omega^{2,f}} \phi_i u t_r^2 t_z^2 \\ &+ Be \int\limits_{\partial\Omega^{2,f}} \phi_i w t_z^2 t_z^2 - Be \int\limits_{\partial\Omega^{2,f}} \phi_i u^s t_r^2 t_z^2 - Be \int\limits_{\partial\Omega^{2,f}} \phi_i w^s t_z^2 t_z^2 - \frac{1}{2Ca} \int\limits_{\partial\Omega^{2,f}} \phi_i t_z^2 \partial_s \sigma^2 \\ &+ \int\limits_{\partial\Omega^{2,f}} \lambda^2 \phi_i n_z^2 + \int\limits_{\partial\Omega^3} \lambda^3 n_z^3 \phi_i + \int\limits_{\partial\Omega^3} \gamma^3 t_z^3 \phi_i + \int\limits_{\partial\Omega^4} \lambda^4 n_z^4 \phi_i + \int\limits_{\partial\Omega^4} \gamma^4 t_z^4 \phi_i, \end{split}$$

We recall approximations (4.52)-(4.55) and substitute them into (5.39) obtaining

$$\mathfrak{M}_{i}^{z} = Re \int\limits_{\Omega^{f}} \phi_{i} \frac{3w(t_{n}) - 4w(t_{n-1}) + w(t_{n-2})}{2\Delta_{t}} + Re \int\limits_{\Omega^{f}} \phi_{i} u \partial_{r} w$$

$$+ Re \int_{\Omega^f} \phi_i w \partial_z w - Re \int_{\Omega^f} \phi_i \frac{3r^c(t_n) - 4r^c(t_{n-1}) + r^c(t_{n-2})}{2\Delta_t} \partial_r w$$

$$(5.40)$$

$$-Re\int_{\Omega^f} \phi_i \frac{3z^c(t_n) - 4z^c(t_{n-1}) + z^c(t_{n-2})}{2\Delta_t} \partial_z w - St\int_{\Omega^f} \phi_i \hat{g}_z$$

$$+ \int_{\Omega^f} \partial_r w \partial_r \phi_i + \int_{\Omega^f} \partial_z u \partial_r \phi_i + 2 \int_{\Omega^f} \partial_z w \partial_z \phi_i - \int_{\Omega^f} p \partial_z \phi_i - \int_{\partial\Omega^{1,f}} \phi_i p^g n_z^1$$

$$+\frac{\sigma^{1}(r_{J^{1}},z_{J^{1}})\phi_{i}(r_{J^{1}},z_{J^{1}})m_{z}^{1,n}(r_{J^{1}},z_{J^{1}})}{Ca}+\frac{\sigma^{1}(r_{a},z_{a})\phi_{i}(r_{a},z_{a})m_{z}^{1}(r_{a},z_{a})}{Ca}$$

$$+\frac{1}{Ca}\int_{\partial\Omega^{1,f}}\sigma^1\partial_s\phi_it_z^1+Be\int_{\partial\Omega^{2,f}}\phi_iut_r^2t_z^2+Be\int_{\partial\Omega^{2,f}}\phi_iwt_z^2t_z^2$$

$$+ \int\limits_{\partial\Omega^{2,f}} \lambda^2 \phi_i n_z^2 + \int\limits_{\partial\Omega^3} \lambda^3 n_z^3 \phi_i + \int\limits_{\partial\Omega^3} \gamma^3 t_z^3 \phi_i + \int\limits_{\partial\Omega^4} \lambda^4 n_z^4 \phi_i + \int\limits_{\partial\Omega^4} \gamma^4 t_z^4 \phi_i$$

and multiplying (26.43) by  $2\Delta_t/3$  we have

$$\mathcal{M}_{i}^{z} = Re \int_{\Omega I} \phi_{i}w - \frac{4Re}{3} \int_{\Omega I} \phi_{i}w(t_{n-1}) + \frac{Re}{3} \int_{\Omega I} \phi_{i}w(t_{n-2}) + \frac{2\Delta_{t}Re}{3} \int_{\Omega I} \phi_{i}u\partial_{\tau}w$$

$$+ \frac{2\Delta_{t}Re}{3} \int_{\Omega I} \phi_{i}w\partial_{z}w - Re \int_{\Omega I} \phi_{i}r^{c}\partial_{\tau}w + \frac{4Re}{3} \int_{\Omega I} \phi_{i}r^{c}(t_{n-1})\partial_{\tau}w$$

$$- \frac{Re}{3} \int_{\Omega I} \phi_{i}r^{c}(t_{n-2})\partial_{\tau}w - Re \int_{\Omega I} \phi_{i}z^{c}\partial_{z}w + \frac{4Re}{3} \int_{\Omega I} \phi_{i}z^{c}(t_{n-1})\partial_{z}w$$

$$- \frac{Re}{3} \int_{\Omega I} \phi_{i}z^{c}(t_{n-2})\partial_{z}w - \frac{2\Delta_{t}St}{3} \int_{\Omega I} \phi_{i}\hat{g}_{z} + \frac{2\Delta_{t}}{3} \int_{\Omega I} \partial_{\tau}w\partial_{\tau}\phi_{i}$$

$$+ \frac{2\Delta_{t}}{3} \int_{\Omega I} \partial_{z}u\partial_{\tau}\phi_{i} + \frac{4\Delta_{t}}{3} \int_{\Omega I} \partial_{z}w\partial_{z}\phi_{i} - \frac{2\Delta_{t}}{3} \int_{\Omega I} p\partial_{z}\phi_{i}$$

$$- \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1}J} \phi_{i}p^{g}n_{z}^{1} + \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{z}^{1,n}(r_{J^{1}}, z_{J^{1}})$$

$$+ \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})m_{z}^{1}(r_{a}, z_{a}) + \frac{2\Delta_{t}}{3Ca} \int_{\partial\Omega^{1}J} \sigma^{1}\partial_{s}\phi_{i}t_{z}^{1}$$

$$+ \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2}J} \phi_{i}ut_{z}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2}J} \phi_{i}wt_{z}^{2}t_{z}^{2} - \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2}J} \phi_{i}u^{s}t_{z}^{2}t_{z}^{2}$$

$$- \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2}J} \phi_{i}w^{s}t_{z}^{2}t_{z}^{2} - \frac{\Delta_{t}}{3Ca} \int_{\partial\Omega^{2}J} \phi_{i}t_{z}^{2}\partial_{s}\sigma^{2} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}J} \lambda^{2}\phi_{i}n_{z}^{2}$$

$$+ \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}J} \phi_{i}w^{s}t_{z}^{2}t_{z}^{2} - \frac{\Delta_{t}}{3Ca} \int_{\partial\Omega^{2}J} \phi_{i}t_{z}^{2}\partial_{s}\sigma^{2} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}J} \lambda^{2}\phi_{i}n_{z}^{2}$$

$$+ \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}J} \lambda^{3}n_{z}^{3}\phi_{i} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}J} \lambda^{4}n_{z}^{4}\phi_{i} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}J} \lambda^{4}t_{z}^{4}\phi_{i},$$

where time dependent function whose time argument is not indicated are evaluated at time  $t_n$ .

We now substitute approximations (4.66)-(4.80) into (5.41) and define

$$\begin{split} \mathcal{M}_{i}^{\tilde{x}} &= Re \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) - \frac{4Re}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{j=1}^{n_{w}} w_{j} (t_{n-1}) \phi_{j} \right) \\ &+ \frac{Re}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{j=1}^{n_{w}} w_{j} (t_{n-2}) \phi_{j} \right) \\ &+ \frac{2\Delta_{t} Re}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{k=1}^{n_{w}} w_{j} \phi_{k} \right) \partial_{r} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) + \frac{2\Delta_{t} Re}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{k=1}^{n_{w}} w_{k} \phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) \\ &- Re \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{k=1}^{n_{w}} r_{k}^{\tilde{y}} \phi_{k} \right) \partial_{r} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) + \frac{4Re}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{k=1}^{n_{w}} r_{k}^{\tilde{y}} (t_{n-1}) \phi_{k} \right) \partial_{r} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) \\ &- \frac{Re}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{k=1}^{n_{w}} r_{k}^{\tilde{y}} (t_{n-2}) \phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) + \frac{4Re}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{k=1}^{n_{w}} r_{k}^{\tilde{y}} (t_{n-1}) \phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) \\ &- Re \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{k=1}^{n_{w}} r_{k}^{\tilde{y}} (t_{n-2}) \phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) + \frac{4Re}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{k=1}^{n_{w}} r_{k}^{\tilde{y}} (t_{n-1}) \phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) \\ &- \frac{Re}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{k=1}^{n_{w}} r_{k}^{\tilde{y}} (t_{n-2}) \phi_{k} \right) \partial_{z} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) - \frac{2\Delta_{t} St}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \hat{g}_{z} \\ &+ \frac{2\Delta_{t}}{3} \int\limits_{\Omega I}^{\tilde{y}} \left( \sum_{j=1}^{n_{w}} w_{j} \phi_{j} \right) \partial_{z} \phi_{i} + \frac{2\Delta_{t}}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{j=1}^{n_{w}} u_{j} \phi_{j} \right) \partial_{z} \phi_{i} + \frac{2\Delta_{t}}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{j=1}^{n_{w}} u_{j} \phi_{j} \right) \partial_{z} \phi_{i} + \frac{2\Delta_{t}}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{j=1}^{n_{w}} u_{j} \phi_{j} \right) \int\limits_{I_{z}^{\tilde{y}} I}^{\tilde{y}} d_{z} \right) \\ &+ \frac{2\Delta_{t}}{3} \int\limits_{\Omega I}^{\tilde{y}} \left( \sum_{j=1}^{n_{w}} u_{j} \phi_{j} \right) t_{z}^{\tilde{y}} d_{z} + \frac{2\Delta_{t}}{3} \int\limits_{\Omega I}^{\tilde{y}} \phi_{i} \left( \sum_{j=1}^{n_{w}} u_{j} \phi_{j} \right) t_{z}^{\tilde{y}} d_{z} \right) \int\limits_{I_{z}^{\tilde{y}} I}^{\tilde{y}} d_{z} \right) \int\limits_{I_{z}^{\tilde{y}} I}^{\tilde{y}} d_{z} \left( \sum_{j=1}^{n_{w}} u_{j} \phi_{j} \right) t_{z}^{\tilde{y}} d_{z} + \frac{2\Delta_{t}$$

where the numbering in functions  $p_j$  and  $\psi_j$  corresponds to pressure-node numbering (see figure 6).

Moving the integrals into the sums, we can re-write this as

$$\begin{split} \hat{M}_{i}^{z} &= Re \sum_{j=1}^{n_{c}} w_{j} \int \phi_{i} \phi_{j} - \frac{4Re}{3} \sum_{j=1}^{n_{c}} w_{j}(t_{n-1}) \int_{\Omega^{f}} \phi_{i} \phi_{j} + \frac{Re}{3} \sum_{j=1}^{n_{c}} w_{j}(t_{n-2}) \int_{\Omega^{f}} \phi_{i} \phi_{j} \\ &+ \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{c}} w_{j} \sum_{k=1}^{n_{c}} u_{k} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j} + \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{c}} w_{j} \sum_{k=1}^{n_{c}} w_{k} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j} \\ &- Re \sum_{j=1}^{n_{c}} w_{j} \sum_{k=1}^{n_{c}} r_{k}^{c} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j} + \frac{4Re}{3} \sum_{j=1}^{n_{c}} w_{j} \sum_{k=1}^{n_{c}} r_{k}^{c}(t_{n-1}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j} \\ &- \frac{Re}{3} \sum_{j=1}^{n_{c}} w_{j} \sum_{k=1}^{n_{c}} r_{k}^{c}(t_{n-2}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j} - Re \sum_{j=1}^{n_{c}} w_{j} \sum_{k=1}^{n_{c}} z_{k}^{c} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j} \\ &+ \frac{4Re}{3} \sum_{j=1}^{n_{c}} w_{j} \sum_{k=1}^{n_{c}} z_{k}^{c}(t_{n-1}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j} - Re \sum_{j=1}^{n_{c}} w_{j} \sum_{k=1}^{n_{c}} z_{k}^{c}(t_{n-2}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{c}} w_{j} \int_{\Omega^{f}} \phi_{i} \hat{q}_{2} + \sum_{j=1}^{n_{c}} w_{j} \frac{2\Delta_{t}}{3} \int_{\Omega^{f}} \partial_{r} \phi_{j} \partial_{r} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{c}} w_{j} \int_{\partial Q^{j}} \partial_{r} \phi_{i} \partial_{r} \phi_{j} \\ &+ \frac{4\Delta_{t}}{3} \sum_{j=1}^{n_{c}} w_{j} \int_{\Omega^{f}} \partial_{z} \phi_{j} \partial_{z} \phi_{i} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{p}} p_{j} \int_{\Omega^{f}} \psi_{j} \partial_{z} \phi_{i} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{c}} \tilde{p}_{j}^{g} \int_{\partial Q^{1} \cup f} \phi_{i} \phi_{j}^{1} \eta_{z}^{1} \\ &+ \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{j_{1}}, z_{j_{1}}) \phi_{i}(r_{j_{1}}, z_{j_{1}}) m_{z_{i}}^{1,n}(r_{j_{1}}, z_{j_{1}}) + \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{z}^{1}(r_{a}, z_{a}) \\ &+ \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{n_{c}} \tilde{\sigma}_{j}^{2} \int_{\partial \Omega^{2,f}} \phi_{i} \psi_{z}^{1} \xi_{z}^{2} \partial_{z} \phi_{j} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{c}} \tilde{u}_{j}^{g} \int_{\partial \Omega^{2,f}} \phi_{i} \phi_{i} \psi_{z}^{1} \xi_{z}^{2} \partial_{z} \phi_{j} \\ &+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{c}} \tilde{w}_{j}^{2} \int_{\partial \Omega^{2,f}} \phi_{i} \phi_{j} \psi_{z}^{1} \xi_{z}^{2} - \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{c}} \tilde{\sigma}_{j}^{3} \int_{\partial \Omega^{2,f}} \phi_{i} \phi_{j}^{2} \phi_{j}^{4} \phi_{i} \phi_{i} \\ &+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{c}} \tilde{v}_{j}^{3} \int_{\partial \Omega^$$

We now introduce the decomposition

$$\mathcal{M}_{i}^{z} = \mathcal{M}_{i}^{z,0} + \mathcal{M}_{i}^{z,1} + \mathcal{M}_{i}^{z,2} + \mathcal{M}_{i}^{z,3}, \tag{5.44}$$

where

$$\mathcal{M}_{i}^{z,0} = Re \sum_{j=1}^{n_{v}} w_{j} \int_{\Omega^{f}} \phi_{i} \phi_{j} - \frac{4Re}{3} \sum_{j=1}^{n_{v}} w_{j} (t_{n-1}) \int_{\Omega^{f}} \phi_{i} \phi_{j} + \frac{Re}{3} \sum_{j=1}^{n_{v}} w_{j} (t_{n-2}) \int_{\Omega^{f}} \phi_{i} \phi_{j}$$

$$+ \frac{2\Delta_{t} Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} u_{k} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j} + \frac{2\Delta_{t} Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} w_{k} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j}$$

$$- Re \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} r_{k}^{c} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j} + \frac{4Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j}$$

$$- \frac{Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-2}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{r} \phi_{j} - Re \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j}$$

$$+ \frac{4Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-1}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j} - \frac{Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-2}) \int_{\Omega^{f}} \phi_{i} \phi_{k} \partial_{z} \phi_{j}$$

$$- \frac{2\Delta_{t} St}{3} \int_{\Omega^{f}} \phi_{i} \hat{g}_{z} + \sum_{j=1}^{n_{v}} w_{j} \frac{2\Delta_{t}}{3} \int_{\Omega^{f}} \partial_{r} \phi_{j} \partial_{r} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega^{f}} \partial_{z} \phi_{j} \partial_{r} \phi_{i}$$

$$+ \frac{4\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\Omega^{f}} \partial_{z} \phi_{j} \partial_{z} \phi_{i} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{p}} p_{j} \int_{\Omega^{f}} \psi_{j} \partial_{z} \phi_{i},$$

$$(5.45)$$

$$\mathcal{M}_{i}^{z,1} = -\frac{2\Delta_{t}}{3} \sum_{j=1}^{\infty} \tilde{p}_{j}^{g} \int_{\partial\Omega^{1,f}} \phi_{i} \phi_{j}^{1} n_{z}^{1} + \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}})$$

$$+ \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{z}^{1}(r_{a}, z_{a}) + \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \int_{\partial\Omega^{1,f}} \phi_{j}^{1} t_{z}^{1} \partial_{s} \phi_{i},$$

$$(5.46)$$

$$\mathcal{M}_{i}^{z,2} = \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{2,f}} \phi_{i} t_{r}^{2} t_{z}^{2} \phi_{j} + \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{2,f}} \phi_{i} t_{z}^{2} t_{z}^{2} \phi_{j}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \int_{\partial\Omega^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{z}^{2} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s} \int_{\partial\Omega^{2,f}} \phi_{i} \phi_{j} t_{z}^{2} t_{z}^{2} \qquad (5.47)$$

$$- \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{2} \int_{\partial\Omega^{2,f}} \phi_{i} t_{z}^{2} \partial_{s} \phi_{j}^{2} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2} \int_{\partial\Omega^{2,f}} \phi_{j} \phi_{i} n_{z}^{2},$$

$$\mathcal{M}_{i}^{z,3} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{3} \int_{\partial \Omega^{3}} \phi_{j} n_{z}^{3} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{3} \int_{\partial \Omega^{3}} t_{z}^{3} \phi_{j} \phi_{i}.$$
 (5.48)

and

$$\mathcal{M}_{i}^{z,4} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}^{4}{}_{j} \int_{\partial\Omega^{4}} \phi_{j} n_{z}^{4} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}^{4}{}_{j} \int_{\partial\Omega^{4}} t_{z}^{4} \phi_{j} \phi_{i}.$$
 (5.49)

Re-arranging terms we have

$$\mathcal{M}_{i}^{z,0} = -\frac{2\Delta_{t}St}{3} \int_{\Omega^{f}} \phi_{i}\hat{g}_{z} + Re \sum_{j=1}^{n_{v}} w_{j} \int_{\Omega^{f}} \phi_{i}\phi_{j} - \frac{4Re}{3} \sum_{j=1}^{n_{v}} w_{j}(t_{n-1}) \int_{\Omega^{f}} \phi_{i}\phi_{j}$$

$$+ \frac{Re}{3} \sum_{j=1}^{n_{v}} w_{j}(t_{n-2}) \int_{\Omega^{f}} \phi_{i}\phi_{j} + \sum_{j=1}^{n_{v}} w_{j} \frac{2\Delta_{t}}{3} \int_{\Omega^{f}} \partial_{r}\phi_{j}\partial_{r}\phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega^{f}} \partial_{z}\phi_{j}\partial_{r}\phi_{i}$$

$$+ \frac{4\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\Omega^{f}} \partial_{z}\phi_{j}\partial_{z}\phi_{i} + \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} u_{k} \int_{\Omega^{f}} \phi_{i}\phi_{k}\partial_{r}\phi_{j}$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} w_{k} \int_{\Omega^{f}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} - Re \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} r_{k}^{c} \int_{\Omega^{f}} \phi_{i}\phi_{k}\partial_{r}\phi_{j}$$

$$+ \frac{4Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-1}) \int_{\Omega^{f}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} - \frac{Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-2}) \int_{\Omega^{f}} \phi_{i}\phi_{k}\partial_{r}\phi_{j}$$

$$- Re \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} \int_{\Omega^{f}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} + \frac{4Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-1}) \int_{\Omega^{f}} \phi_{i}\phi_{k}\partial_{z}\phi_{j}$$

$$- \frac{Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2}) \int_{\Omega^{f}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{p}} p_{j} \int_{\Omega^{f}} \psi_{j}\partial_{z}\phi_{i},$$

$$(5.50)$$

$$\mathcal{M}_{i}^{z,1} = \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}}) + \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{z}^{1}(r_{a}, z_{a}) + \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \int_{\partial \Omega^{1,f}} \phi_{j}^{1} t_{z}^{1} \partial_{s} \phi_{i} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{p}_{j}^{g} \int_{\partial \Omega^{1,f}} \phi_{i} \phi_{j}^{1} n_{z}^{1},$$

$$(5.51)$$

$$\mathcal{M}_{i}^{z,2} = \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{2,f}} \phi_{i} t_{r}^{2} t_{z}^{2} \phi_{j} + \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{2,f}} \phi_{i} t_{z}^{2} t_{z}^{2} \phi_{j}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \int_{\partial\Omega^{2,f}} \phi_{i} \phi_{j} t_{r}^{2} t_{z}^{2} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s} \int_{\partial\Omega^{2,f}} \phi_{i} \phi_{j} t_{z}^{2} t_{z}^{2}$$

$$- \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{2} \int_{\partial\Omega^{2,f}} \phi_{i} t_{z}^{2} \partial_{s} \phi_{j}^{2} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2} \int_{\partial\Omega^{2,f}} \phi_{j} \phi_{i} n_{z}^{2},$$

$$(5.52)$$

$$\mathcal{M}_{i}^{z,3} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda^{3}}_{j} \int_{\partial\Omega^{3}} \phi_{j} n_{z}^{3} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma^{3}}_{j} \int_{\partial\Omega^{3}} t_{z}^{3} \phi_{j} \phi_{i}.$$
 (5.53)

and

$$\mathcal{M}_{i}^{z,4} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{4} \int_{\partial \Omega^{4}} \phi_{j} n_{z}^{4} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{4} \int_{\partial \Omega^{4}} t_{z}^{4} \phi_{j} \phi_{i}.$$
 (5.54)

We now use the same triangular domain partition partition and proceed to decompose

the integrals above in a sum of integrals over each element. The boundary integrals, are in turn converted into a sum of integrals over line elements on the boundary, i.e. those portions of the boundary of the triangular elements that lie on the domain boundary  $\partial\Omega$ . This yields

$$\mathcal{M}_{i}^{z} = \underbrace{\mathcal{M}_{i}^{z,0a} + \mathcal{M}_{i}^{z,0b} + \mathcal{M}_{i}^{z,0c} + \mathcal{M}_{i}^{z,0d}}_{\mathcal{M}_{i}^{z,0}} + \mathcal{M}_{i}^{z,1} + \mathcal{M}_{i}^{z,2} + \mathcal{M}_{i}^{z,3} + \mathcal{M}_{i}^{z,4}, \quad (5.55)$$

where

$$\mathcal{M}_{i}^{z,0a} = \sum_{e=1}^{n_{\rm el}} \left[ -\frac{2\Delta_t St}{3} \int_{\Omega_e} \phi_i \hat{g}_z \right], \tag{5.56}$$

$$\mathcal{M}_{i}^{z,0b} = \sum_{e=1}^{n_{el}} \left[ +Re \sum_{j=1}^{n_{v}} w_{j} \int_{\Omega_{e}} \phi_{i} \phi_{j} - \frac{4Re}{3} \sum_{j=1}^{n_{v}} w_{j} (t_{n-1}) \int_{\Omega_{e}} \phi_{i} \phi_{j} + \frac{Re}{3} \sum_{j=1}^{n_{v}} w_{j} (t_{n-2}) \int_{\Omega_{e}} \phi_{i} \phi_{j} \right]$$

$$+ \sum_{j=1}^{n_{v}} w_{j} \frac{2\Delta_{t}}{3} \int_{\Omega_{e}} \partial_{r} \phi_{j} \partial_{r} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\Omega_{e}} \partial_{z} \phi_{j} \partial_{r} \phi_{i} + \frac{4\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\Omega_{e}} \partial_{z} \phi_{j} \partial_{z} \phi_{i}$$

$$(5.57)$$

$$\mathcal{M}_{i}^{z,0c} = \sum_{e=1}^{n_{el}} \left[ \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} u_{k} \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} w_{k} \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right. \\ \left. - Re \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} r_{k}^{c} \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + \frac{4Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-1}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} \right. \\ \left. - \frac{Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} - Re \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right. \\ \left. + \frac{4Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-1}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} - \frac{Re}{3} \sum_{j=1}^{n_{v}} w_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2}) \int_{\Omega_{e}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \right],$$

$$(5.58)$$

$$\mathcal{M}_i^{z,0d} = \sum_{e=1}^{n_{\rm el}} \left[ -\frac{2\Delta_t}{3} \sum_{j=1}^{n_p} p_j \int_{\Omega_e} \psi_j \partial_z \phi_i \right], \tag{5.59}$$

and, as before,

$$\mathcal{M}_{i}^{z,1} = \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}}) + \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{z}^{1}(r_{a}, z_{a}) + \sum_{e_{1}=1}^{n_{e_{1}}} \left[ \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \int_{\partial \Omega_{e_{1}}^{1}} \phi_{j}^{1} t_{z}^{1} \partial_{s} \phi_{i} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{p}_{j}^{g} \int_{\partial \Omega_{e_{1}}^{1}} \phi_{i} \phi_{j}^{1} n_{z}^{1} \right],$$

$$(5.60)$$

$$\mathcal{M}_{i}^{z,2} = \sum_{e_{2}=1}^{n_{\mathrm{el}}^{2}} \left[ \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i} t_{r}^{2} t_{z}^{2} \phi_{j} + \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i} t_{z}^{2} t_{z}^{2} \phi_{j} \right. \\ \left. - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i} \phi_{j} t_{r}^{2} t_{z}^{2} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i} \phi_{j} t_{z}^{2} t_{z}^{2} \quad (5.61) \right. \\ \left. - \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i} t_{z}^{2} \partial_{s} \phi_{j}^{2} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{j} \phi_{i} n_{z}^{2} \right],$$

$$\mathcal{M}_{i}^{z,3} = \sum_{e_{3}=1}^{n_{\text{el}}^{3}} \left[ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{3} \int_{\partial \Omega_{e_{2}}^{3}} \phi_{j} n_{z}^{3} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{3} \int_{\partial \Omega_{e_{2}}^{3}} t_{z}^{3} \phi_{j} \phi_{i} \right], \quad (5.62)$$

and

$$\mathcal{M}_{i}^{z,4} = \sum_{e_{4}=1}^{n_{\text{el}}^{4}} \left[ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}^{4}{}_{j} \int_{\partial \Omega_{e_{4}}^{4}} \phi_{j} n_{z}^{4} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}^{4}{}_{j} \int_{\partial \Omega_{e_{4}}^{4}} t_{z}^{4} \phi_{j} \phi_{i} \right];$$
 (5.63)

where  $\Omega_e$  is the curved-sided triangular portion of the domain that defines element e and  $\partial\Omega_{e_k}$  is the portion of the boundary  $\partial\Omega_k$  that lies on the line element  $e_k$ .

We notice that the vast majority of the terms that are added in the sum on each element is identically null. This is, of course, because each one of the basis functions  $\phi_i$  and  $\psi_i$  is chosen so that they are only supported on the elements that contain node i. Therefore, a more efficient way to express this sums is to resort to local node numbering. That is to say, when we are calculating the integral on each element, we know that non-zero contributions can only come from a basis function whose index corresponds to one of the node indices of the element at hand and its it therefore better so have the sums over k and j above to only go over the nodes contained in that element. We then give each node another number for each element in which the node is contained. Hence, it is better to re-write the sum above as

$$\mathcal{M}_{i}^{z,0} = \sum_{e=1}^{n_{\rm el}} \left[ -\frac{2\Delta_{t}St}{3} \int_{\Omega_{e}} \phi_{i}\hat{g}_{z} \right], \tag{5.64}$$

$$\mathcal{M}_{i}^{z,0b} = \sum_{e=1}^{n_{el}} \left[ Re \sum_{jj=1}^{n_{e}^{v}} w_{l(e,jj)} \int_{\Omega_{e}} \phi_{i} \phi_{l(e,jj)} - \frac{4Re}{3} \sum_{jj=1}^{n_{e}^{v}} w_{l(e,jj)} (t_{n-1}) \int_{\Omega_{e}} \phi_{i} \phi_{l(e,jj)} + \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} (t_{n-2}) \int_{\Omega_{e}} \phi_{i} \phi_{l(e,jj)} + \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \frac{2\Delta_{t}}{3} \int_{\Omega_{e}} \partial_{r} \phi_{l(e,jj)} \partial_{r} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \int_{\Omega_{e}} \partial_{z} \phi_{l(e,jj)} \partial_{r} \phi_{i} + \frac{4\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \int_{\Omega_{e}} \partial_{z} \phi_{l(e,jj)} \partial_{z} \phi_{i} \right],$$

$$(5.65)$$

$$\mathcal{M}_{i}^{z,0c} = \sum_{c=1}^{n_{c1}} \left[ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{c}^{c}} w_{l(c,jj)} \sum_{kk=1}^{n_{c}^{c}} u_{l(c,kk)} \int_{\Omega_{c}} \phi_{l}\phi_{l(c,kk)} \partial_{r}\phi_{l(c,jj)} \right. \\
+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{c}^{c}} w_{l(c,jj)} \sum_{kk=1}^{n_{c}^{c}} w_{l(c,kk)} \int_{\Omega_{c}} \phi_{l}\phi_{l(c,kk)} \partial_{z}\phi_{l(c,jj)} \\
- Re \sum_{jj=1}^{n_{c}^{c}} w_{l(c,jj)} \sum_{kk=1}^{n_{c}^{c}} r_{l(c,kk)}^{c} (t_{n-1}) \int_{\Omega_{c}} \phi_{l}\phi_{l(c,kk)} \partial_{r}\phi_{l(c,jj)} \\
+ \frac{4Re}{3} \sum_{jj=1}^{n_{c}^{c}} w_{l(c,jj)} \sum_{kk=1}^{n_{c}^{c}} r_{l(c,kk)}^{c} (t_{n-1}) \int_{\Omega_{c}} \phi_{l}\phi_{l(c,kk)} \partial_{r}\phi_{l(c,jj)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{c}^{c}} w_{l(c,jj)} \sum_{kk=1}^{n_{c}^{c}} r_{l(c,kk)}^{c} (t_{n-2}) \int_{\Omega_{c}} \phi_{l}\phi_{l(c,kk)} \partial_{r}\phi_{l(c,jj)} \\
- Re \sum_{jj=1}^{n_{c}^{c}} w_{l(c,jj)} \sum_{kk=1}^{n_{c}^{c}} z_{l(c,kk)}^{c} (t_{n-2}) \int_{\Omega_{c}} \phi_{l}\phi_{l(c,kk)} \partial_{z}\phi_{l(c,jj)} \\
+ \frac{4Re}{3} \sum_{jj=1}^{n_{c}^{c}} w_{l(c,jj)} \sum_{kk=1}^{n_{c}^{c}} z_{l(c,kk)}^{c} (t_{n-1}) \int_{\Omega_{c}} \phi_{l}\phi_{l(c,kk)} \partial_{z}\phi_{l(c,jj)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{c}^{c}} w_{l(c,jj)} \sum_{kk=1}^{n_{c}^{c}} z_{l(c,kk)}^{c} (t_{n-2}) \int_{\Omega_{c}} \phi_{l}\phi_{l(c,kk)} \partial_{z}\phi_{l(c,jj)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{c}^{c}} w_{l(c,jj)} \sum_{kk=1}^{n_{c}^{c}} z_{l(c,kk)}^{c} (t_{n-2}) \int_{\Omega_{c}} \phi_{l}\phi_{l(c,kk)} \partial_{z}\phi_{l(c,jj)} \\
+ \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{t}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}}) \\
+ \frac{2\Delta_{t}}{3Ca} \sigma^{1}(r_{n}, z_{n}) \phi_{t}(r_{n}, z_{n}) m_{z}^{1}(r_{n}, z_{n}) + \sum_{c_{1}=1}^{n_{c}^{c}} \left[ \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{c}^{c}} \sigma_{l}^{1}(c_{1,jj}) \int_{\partial\Omega_{c_{1}}^{c}} \phi_{j}^{1} t_{z}^{1} \partial_{z}\phi_{i}^{1} \\
- \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{c}^{c}} \eta_{l_{1}^{c}(c_{1,jj})} \int_{\partial\Omega_{c_{1}}^{c}} \phi_{l_{1}^{c}(c_{1,jj}) \eta_{1}^{1}} \right], (5.67)$$

$$\mathcal{M}_{i}^{z,2} = \sum_{e_{2}=1}^{n_{el}^{2}} \left[ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i}t_{r}^{2}t_{z}^{2}\phi_{l_{2}(e_{2},jj)} \right. \\ + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}(e_{2},jj)} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i}t_{z}^{2}t_{z}^{2}\phi_{l_{2}(e_{2},jj)} \\ - \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i}\phi_{l_{2}(e_{2},jj)}t_{r}^{2}t_{z}^{2} \\ - \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i}\phi_{l_{2}(e_{2},jj)}t_{z}^{2}t_{z}^{2} \\ - \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i}^{2}t_{z}^{2}\partial_{s}\phi_{l_{2}(e_{2},jj)}^{2} \\ + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},jj)}\phi_{i}n_{z}^{2} \right],$$

$$\mathcal{M}_{i}^{z,3} = \sum_{e_{3}=1}^{n_{\text{el}}^{3}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} \lambda_{l_{3}^{3}(e_{3},jj)}^{3} \int_{\partial \Omega_{e_{3}}^{3}} \phi_{l_{3}(e_{3},jj)} n_{z}^{3} \phi_{i} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} \gamma_{l_{3}^{3}(e_{3},jj)}^{3} \int_{\partial \Omega_{e_{3}}^{3}} t_{z}^{3} \phi_{l_{3}(e_{3},jj)} \phi_{i} \right],$$

$$(5.70)$$

and

$$= \sum_{e_4=1}^{n_{\rm el}^4} \left[ \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \lambda_{l_4^4(e_4,jj)}^4 \int_{\partial \Omega_{e_4}^4} \phi_{l_4(e_4,jj)} n_z^4 \phi_i + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \gamma_{l_4^4(e_4,jj)}^4 \int_{\partial \Omega_{e_4}^4} t_z^4 \phi_{l_4(e_4,jj)} \phi_i \right];$$
(5.71)

where double-letter indices are used to reference local node numbers,  $n_v^e$  is the number of nodes where velocity is calculated in element e,  $n_v^e$  is the number of nodes where pressure is calculated in element e,  $n_v^{i,e_i}$  is the number of nodes where velocity is to be calculated on line element  $e_i$  of boundary i, l(e,jj) maps the local number jj of a node in element e to its global number,  $l^p(e,jj)$  maps the local node number jj of element e to its pressure-node number, and similarly  $l_k(e_k,jj)$  maps the local node number jj of line-element  $e_k$  in boundary k to its global node number, and  $l_k^k(e_k,jj)$  maps the local node number jj of line-element  $e_k$  on boundary k to its boundary node number. Moreover, we have introduced functions  $p_j^g$ ,  $\sigma_j^1$ ,  $\sigma_j^2$ ,  $w_j^s$ ,  $w_j^s$ ,  $\lambda_j^2$ ,  $\lambda_j^3$ ,  $\lambda_j^3$ , and  $\lambda_j^4$  whose index j corresponds to a boundary numbering and are defined as the non-identically-null

subset of the functions with the same name except for the tilde  $(\tilde{\cdot})$  symbol. The same analogy applies to functions  $l_k^k$ . That is to say  $\lambda_{l_2^2(e_2,jj)}^2 = \tilde{\lambda}_{l_2(e_2,jj)}^2$ .

A form of optimisation that is similar to what was done with j can be done in terms of index i. For a given index i, only the integrals on the elements that contain this node can have a non-zero contribution to the i-th residual. Hence, its is more convenient to loop over each element's nodes and find the contribution to  $\mathcal{M}_i^z$  for each of the is that are indices of the nodes in the element at hand, and to sum this contribution to each  $\mathcal{M}_i^z$ . We thus define

$$\mathcal{M}_{i}^{z,0a} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \left[ -\frac{2\Delta_{t}St}{3} \int_{\Omega_{e}} \phi_{l(e,ii)} \hat{g}_{z} \right], \tag{5.72}$$

$$\mathcal{M}_{i}^{z,0} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \left[ Re \sum_{jj=1}^{n_{e}^{v}} w_{l(e,jj)} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,jj)} - \frac{4Re}{3} \sum_{jj=1}^{n_{e}^{v}} w_{l(e,jj)} (t_{n-1}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,jj)} \right]$$

$$+\frac{Re}{3}\sum_{jj=1}^{n_v^e}w_{l(e,jj)}(t_{n-2})\int\limits_{\Omega_e}\phi_{l(e,ii)}\phi_{l(e,jj)} + \sum_{jj=1}^{n_v^e}w_{l(e,jj)}\frac{2\Delta_t}{3}\int\limits_{\Omega_e}\partial_r\phi_{l(e,jj)}\partial_r\phi_{l(e,ii)}$$

$$\left. + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \int\limits_{\Omega_e} \partial_z \phi_{l(e,jj)} \partial_r \phi_{l(e,ii)} + \frac{4\Delta_t}{3} \sum_{jj=1}^{n_v^e} w_{l(e,jj)} \int\limits_{\Omega_e} \partial_z \phi_{l(e,jj)} \partial_z \phi_{l(e,ii)} \right],$$

$$\mathcal{M}_{i}^{z,0c} = \sum_{i=l(c,ii)}^{n=1} \left[ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} u_{l(c,kk)} \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{r} \phi_{l(c,jj)} \right] \\
+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} v_{l(c,kk)}^{z} \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{z} \phi_{l(c,jj)} \\
- Re \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} r_{l(c,kk)}^{z} (t_{n-1}) \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{r} \phi_{l(c,jj)} \\
- \frac{4Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} r_{l(c,kk)}^{z} (t_{n-1}) \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{r} \phi_{l(c,jj)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} r_{l(c,kk)}^{z} (t_{n-2}) \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{z} \phi_{l(c,jj)} \\
- Re \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} z_{l(c,kk)}^{z} (t_{n-2}) \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{z} \phi_{l(c,jj)} \\
+ \frac{4Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} z_{l(c,kk)}^{z} (t_{n-1}) \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{z} \phi_{l(c,jj)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} z_{l(c,kk)}^{z} (t_{n-2}) \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{z} \phi_{l(c,jj)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} z_{l(c,kk)}^{z} (t_{n-2}) \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{z} \phi_{l(c,jj)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} z_{l(c,kk)}^{z} (t_{n-2}) \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{z} \phi_{l(c,jj)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{kk=1}^{n_{o}^{z}} z_{l(c,kk)}^{z} (t_{n-2}) \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{z} \phi_{l(c,jj)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \sum_{jj=1}^{n_{o}^{z}} z_{l(c,kk)}^{z} (t_{n-2}) \int_{\Omega_{z}} \phi_{l(c,ii)} \phi_{l(c,kk)} \partial_{z} \phi_{l(c,jj)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{o}^{z}} w_{l(c,jj)} \int_{\partial\Omega_{c}} \phi_{l(c,ij)} \partial_{z} \phi_{l(c,ij)} \partial_{z} \phi_{l(c,ij)} \phi_{l(c,kk)} \partial_{z} \phi_{l(c,ij)} \partial_{z} \phi_{l(c,ij)} \\
- \frac{Re}{3} \sum_{jj=1}^{n_{o}^{z}} \sigma_{l(c,ij)} \partial_{z} \phi_{l(c,ij)} \partial_{z} \phi_{l(c,ij)} \partial_{z} \phi_{l(c,ij)} \partial_{z} \phi_{l(c,ij)} \partial_{z} \phi_{l(c,ij$$

$$\mathcal{M}_{i}^{z,2} = \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{n_{el}^{2}} \left[ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2},e_{2}} u_{l_{2}(e_{2},jj)} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{r}^{2} t_{z}^{2} \phi_{l_{2}(e_{2},jj)} \right]$$

$$+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2},e_{2}} w_{l_{2}(e_{2},jj)} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{z}^{2} t_{z}^{2} \phi_{l_{2}(e_{2},jj)}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2},e_{2}} u_{l_{2}^{2}(e_{2},jj)}^{s} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)} t_{r}^{2} t_{z}^{2}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2},e_{2}} w_{l_{2}^{2}(e_{2},jj)}^{s} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)} t_{z}^{2} t_{z}^{2}$$

$$- \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{2}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{z}^{2} \partial_{s} \phi_{l_{2}(e_{2},jj)}^{2}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2},e_{2}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},jj)} \phi_{l_{2}(e_{2},ii)} n_{z}^{2}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2},e_{2}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},jj)} \phi_{l_{2}(e_{2},ii)} n_{z}^{2}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2},e_{2}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},jj)} \phi_{l_{2}(e_{2},ii)} n_{z}^{2}$$

$$\mathcal{M}_{i}^{z,3} = \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{n_{\text{el}}^{3}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} \lambda_{l_{3}^{3}(e_{3},jj)}^{3} \int_{\partial\Omega_{e_{3}}^{3}} \phi_{l_{3}(e_{3},jj)} n_{z}^{3} \phi_{l_{3}(e_{3},ii)} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} \gamma_{l_{3}^{3}(e_{3},jj)}^{3} \int_{\partial\Omega_{e_{3}}^{3}} t_{z}^{3} \phi_{l_{3}(e_{3},jj)} \phi_{l_{3}(e_{3},ii)} \right].$$

$$(5.78)$$

$$\mathcal{M}_{i}^{z,4} = \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{n_{el}^{4}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}}} \lambda_{l_{4}^{4}(e_{4},jj)}^{4} \int_{\partial \Omega_{e_{4}}^{4}} \phi_{l_{4}(e_{4},jj)} n_{z}^{4} \phi_{l_{4}(e_{4},ii)} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}}} \gamma_{l_{4}^{4}(e_{4},jj)}^{4} \int_{\partial \Omega_{e_{4}}^{4}} t_{z}^{4} \phi_{l_{4}(e_{4},jj)} \phi_{l_{4}(e_{4},ii)} \right].$$

$$(5.79)$$

We can now re-write the z-momentum residual as

$$\mathcal{M}_{i}^{z} = \underbrace{\sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \mathcal{M}_{e,ii}^{z,0} + \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{\bar{n}_{el}^{1}} \mathcal{M}_{e_{1},ii}^{z,1} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{z}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})m_{z}^{1}(r_{a}, z_{a})}{Ca} + \underbrace{\sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \mathcal{M}_{e,ii}^{z,2}}_{\mathcal{M}_{i}^{z,2}} + \underbrace{\sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{el}^{3}} \mathcal{M}_{e_{3},ii}^{z,3} + \underbrace{\sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}^{4}} \mathcal{M}_{e_{4},ii}^{z,4}}_{\mathcal{M}_{i}^{z,4}}}$$

$$(5.80)$$

where

$$\mathcal{M}_{i}^{z,1} = \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{cl}^{1}} \mathcal{M}_{e_{1},ii}^{z,1} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{z}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})m_{z}^{1}(r_{a}, z_{a})}{Ca},$$

$$(5.81)$$

and

$$\mathcal{M}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} \underbrace{\int_{\Omega_e} \phi_{l(e,ii)} \hat{g}_z,}_{\Omega_{e,ii}}$$
(5.82)

$$\mathcal{M}_{e,ii}^{z,0b} = Re \sum_{jj=1}^{n_v^e} w_{l(e,jj)} \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} - \frac{4Re}{3} \sum_{jj=1}^{n_v^e} w_{l(e,jj)}(t_{n-1}) \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)}$$

$$+ \frac{Re}{3} \sum_{jj=1}^{n_v^e} w_{l(e,jj)}(t_{n-2}) \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} + \sum_{jj=1}^{n_v^e} w_{l(e,jj)} \frac{2\Delta_t}{3} \int_{\Omega_e} \partial_r \phi_{l(e,jj)} \partial_r \phi_{l(e,ii)}$$

$$+ \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \int_{\Omega_e} \partial_r \phi_{l(e,ii)} \partial_z \phi_{l(e,jj)} + \frac{4\Delta_t}{3} \sum_{jj=1}^{n_v^e} w_{l(e,jj)} \int_{\Omega_e} \partial_z \phi_{l(e,jj)} \partial_z \phi_{l(e,ii)},$$

$$\underbrace{\frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \int_{\Omega_e} \partial_r \phi_{l(e,ii)} \partial_z \phi_{l(e,jj)} + \frac{4\Delta_t}{3} \sum_{jj=1}^{n_v^e} w_{l(e,jj)} \int_{\Omega_e} \partial_z \phi_{l(e,jj)} \partial_z \phi_{l(e,ii)},$$

$$\underbrace{\frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \int_{\Omega_e} \partial_r \phi_{l(e,ii)} \partial_z \phi_{l(e,jj)} + \frac{4\Delta_t}{3} \sum_{jj=1}^{n_v^e} w_{l(e,jj)} \int_{\Omega_e} \partial_z \phi_{l(e,jj)} \partial_z \phi_{l(e,ii)},$$

$$\underbrace{\frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \int_{\Omega_e} \partial_r \phi_{l(e,ii)} \partial_z \phi_{l(e,jj)} + \frac{4\Delta_t}{3} \sum_{jj=1}^{n_v^e} w_{l(e,jj)} \int_{\Omega_e} \partial_z \phi_{l(e,jj)} \partial_z \phi_{l(e,ii)},$$

$$\underbrace{\frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \int_{\Omega_e} \partial_r \phi_{l(e,ii)} \partial_z \phi_{l(e,jj)} + \frac{4\Delta_t}{3} \sum_{jj=1}^{n_v^e} w_{l(e,jj)} \int_{\Omega_e} \partial_z \phi_{l(e,jj)} \partial_z \phi_{l(e,ii)},$$

$$\underbrace{\frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \int_{\Omega_e} \partial_r \phi_{l(e,ii)} \partial_z \phi_{l(e,jj)} \partial_z \phi_{l(e,jj)}}_{\Omega_e} \partial_z \phi_{l(e,ii)},$$

$$\underbrace{\frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \partial_z \phi_{l(e,jj)}}_{\Omega_e} \partial_z \phi_{l(e,jj)},$$

$$\underbrace{\frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \partial_z \phi_{l(e,jj)}}_{\Omega_e} \partial_z \phi_{l(e,jj)}}_{\Omega_e} \partial_z \phi_{l(e,jj)},$$

$$\underbrace{\frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} \partial_z \phi_{l(e,jj)}}_{\Omega_e} \partial_z \phi_{l(e,jj)}}_{\Omega_e} \partial_z \phi_{l(e,jj)}}_{\Omega_e} \partial_z \phi_{l(e,jj)}}_{\Omega_e} \partial_z \phi_{l(e,jj)}}_{\Omega_e} \partial_z \phi_{l(e,jj)}}_{\Omega_e} \partial_z \phi_{l(e,jj)}_{\Omega_e} \partial_z \phi_{l(e,jj)}_{\Omega$$

$$\mathcal{M}_{e,ii}^{z,0c} = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} u_{l(e,kk)} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)}$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} w_{l(e,kk)} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}$$

$$-Re \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{e} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)}$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{e} (t_{n-1}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)}$$

$$- \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)}$$

$$- Re \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{e} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-1}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}$$

$$- \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)},$$

$$\frac{a_{ii,kk,jj}^{e}(e)}{a_{ii,kk,jj}^{e}(e)}$$

$$\mathcal{M}_{e,ii}^{z,0d} = -\frac{2\Delta_t}{3} \sum_{jj=1}^{n_p^e} p_{l^p(e,jj)} \int_{\Omega_e} \psi_{l^p(e,jj)} \partial_z \phi_{l(e,ii)}, \tag{5.85}$$

$$\mathcal{M}_{e_{1},ii}^{z,1} = \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}(e_{1},jj)}^{1} \underbrace{\int_{\partial \Omega_{e_{1}}^{1}}^{1} \phi_{l_{1}(e_{1},jj)}^{1} t_{z}^{1} \partial_{s} \phi_{l_{1}(e_{1},ii)}}_{c^{s}jj,ii,t_{z}}$$

$$-\frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e_{1}}} p_{l_{1}(e_{1},jj)}^{g} \underbrace{\int_{\partial \Omega_{e_{1}}^{1}}^{1} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{z}^{1},}_{c_{ij},ij,n_{z},(e_{1})}$$

$$(5.86)$$

$$\mathcal{M}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} \underbrace{\int_{\partial \Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{r}^{2} t_{z}^{2} \phi_{l_{2}(e_{2},jj)}}_{d_{ii,jj,tr,tr}(e_{2})}$$

$$+\frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{n_{v}^{2,e_{2}}}w_{l_{2}(e_{2},jj)}\underbrace{\int\limits_{\partial\Omega_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}t_{z}^{2}t_{z}^{2}\phi_{l_{2}(e_{2},jj)}}_{d_{ii,jj,t_{z},t_{z}}(e_{2})}$$

$$-\frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s} \underbrace{\int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)} t_{r}^{2} t_{z}^{2}}_{d_{i_{1},j_{j},t_{r},t_{z}}(e_{2})}$$
(5.87)

$$-\frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{n_{v}^{2,e_{2}}}w_{l_{2}^{2}(e_{2},jj)}^{s}\underbrace{\int\limits_{\partial\Omega_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}\phi_{l_{2}(e_{2},jj)}t_{z}^{2}t_{z}^{2}}_{d_{ii,jj,t_{z},t_{z}}(e_{2})}$$

$$-\frac{\Delta_{t}}{3Ca}\sum_{jj=1}^{n_{v}^{e_{2}}}\sigma_{l_{2}(e_{2},jj)}^{2}\underbrace{\int\limits_{\partial\Omega_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}^{2}t_{z}^{2}\partial_{s}\phi_{l_{2}(e_{2},jj)}^{2}}_{d_{ii,jj,t_{z}}^{s}(e_{2})}$$

$$+\frac{2\Delta_t}{3}\sum_{jj=1}^{n_v^{2,e_2}}\lambda_{l_2^2(e_2,jj)}^2\underbrace{\int\limits_{\partial\Omega_{e_2}^2}\phi_{l_2(e_2,jj)}\phi_{l_2(e_2,ii)}n_z^2,}_{d_{ii,jj,n_z}(e_2)}$$

$$\mathcal{M}_{e_{3},ii}^{z,3} = \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} \lambda_{l_{3}^{3}(e_{3},jj)}^{3} \underbrace{\int_{\Omega_{e_{3}}^{3}} \phi_{l_{3}(e_{3},jj)} n_{z}^{3} \phi_{l_{3}(e_{3},ii)}}_{f_{ii,jj,n_{z}}(e_{3})}$$
(5.88)

$$+\frac{2\Delta_t}{3}\sum_{jj=1}^{n_v^{3,e_3}}\gamma_{l_3^3(e_3,jj)}^3\underbrace{\int\limits_{\partial\Omega_{e_3}^2}t_z^3\phi_{l_3(e_3,jj)}\phi_{l_3(e_3,ii)}}_{f_{ii,jj,t_z}(e_3)}.$$

$$\mathcal{M}_{e_4,ii}^{z,4} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \lambda_{l_4^4(e_4,jj)}^4 \underbrace{\int_{\Omega_{e_4}^4}^{\Delta_t} \phi_{l_4(e_4,jj)} n_z^4 \phi_{l_4(e_4,ii)}}_{e_{ii,jj,n_z}(e_4)}$$
(5.89)

$$+\frac{2\Delta_t}{3}\sum_{jj=1}^{n_v^{4,e_4}}\gamma_{l_4^4(e_4,jj)}^4\underbrace{\int\limits_{\partial\Omega_{e_4}^4}t_z^4\phi_{l_4(e_4,jj)}\phi_{l_4(e_4,ii)}}_{e_{ii,jj,t_z}(e_4)}.$$

Using the notation introduced above and re-arranging terms we have

$$\mathcal{M}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} a_{ii,g_z}(e),$$
 (5.90)

$$\mathcal{M}_{e,ii}^{z,0b} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} u_{l(e,jj)} a_{ii,jj}^{r,z}(e) + \sum_{jj=1}^{n_v^e} w_{l(e,jj)} \frac{2\Delta_t}{3} a_{ii,jj}^{r,r}(e)$$

$$+ \frac{4\Delta_t}{3} \sum_{jj=1}^{n_v^e} w_{l(e,jj)} a_{ii,jj}^{z,z}(e) + Re \sum_{jj=1}^{n_v^e} w_{l(e,jj)} a_{ii,jj}(e)$$

$$- \frac{4Re}{3} \sum_{i,j=1}^{n_v^e} w_{l(e,jj)}(t_{n-1}) a_{ii,jj}(e) + \frac{Re}{3} \sum_{i,j=1}^{n_v^e} w_{l(e,jj)}(t_{n-2}) a_{ii,jj}(e),$$
(5.91)

$$\mathcal{M}_{e,ii}^{z,0c} = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{c}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} u_{l(e,kk)} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} w_{l(e,kk)} a_{ii,kk,jj}^{z}(e)$$

$$- Re \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c} (t_{n-1}) a_{ii,kk,jj}^{r}(e)$$

$$- \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c} (t_{n-2}) a_{ii,kk,jj}^{r}(e)$$

$$- Re \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c} a_{ii,kk,jj}^{z}(e)$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c} (t_{n-1}) a_{ii,kk,jj}^{z}(e)$$

$$- \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c} (t_{n-2}) a_{ii,kk,jj}^{z}(e),$$

$$\mathcal{M}_{e,ii}^{z,0d} = -\frac{2\Delta_t}{3} \sum_{j=1}^{n_p^e} p_{l^p(e,jj)} b_{jj,ii}^z(e), \tag{5.93}$$

$$\mathcal{M}_{e_1,ii}^{z,1} = \frac{2\Delta_t}{3Ca} \sum_{jj=1}^{n_v^{1,e_1}} \sigma_{l_1^1(e_1,jj)}^1 c_{jj,ii,t_z}^s - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{e_1}} p_{l_1^1(e_1,jj)}^g c_{ii,jj,n_z}(e_1), \qquad (5.94)$$

$$\mathcal{M}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r},t_{z}}(e_{2}) + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z},t_{z}}(e_{2})$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{r},t_{z}}(e_{2}) - \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{z},t_{z}}(e_{2})$$

$$- \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{z}}(e_{2}) + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} d_{ii,jj,n_{z}}(e_{2}),$$

$$(5.95)$$

$$\mathcal{M}_{e_3,ii}^{z,3} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} \lambda_{l_3^3(e_3,jj)}^3 f_{ii,jj,n_z}(e_3) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} \gamma_{l_3^3(e_3,jj)}^3 f_{ii,jj,t_z}(e_3), \quad (5.96)$$

and

$$\mathcal{M}_{e_4,ii}^{z,4} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \lambda_{l_4^4(e_4,jj)}^4 e_{ii,jj,n_z}(e_4) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \gamma_{l_4^4(e_4,jj)}^4 e_{ii,jj,t_z}(e_4).$$
 (5.97)

Finally, we summarise the z-momentum residual as

$$\mathcal{M}_{i}^{z} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \mathcal{M}_{e,ii}^{z,0d} + \sum_{\substack{e_1=1\\i=l(e,ii)}}^{\bar{n}_{el}} \mathcal{M}_{e_1,ii}^{z,1}$$

$$+ \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{z}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{a}, z_{a})\phi_{i}(r_{a}, z_{a})m_{z}^{1}(r_{a}, z_{a})}{Ca}$$

$$+ \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \mathcal{M}_{e,ii}^{z,2} + \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{el}^{3}} \mathcal{M}_{e_{3},ii}^{z,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}^{4}} \mathcal{M}_{e_{4},ii}^{z,4};$$

$$(5.98)$$

where

$$\mathcal{M}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} a_{ii,g_z}(e), \tag{5.99}$$

$$\mathcal{M}_{e,ii}^{z,0b} = \sum_{jj=1}^{n_v^e} \frac{2\Delta_t}{3} \left[ u_{l(e,jj)} a_{ii,jj}^{r,z}(e) + w_{l(e,jj)} \left( a_{ii,jj}^{r,r}(e) + 2a_{ii,jj}^{z,z}(e) \right) \right]$$

$$+ \sum_{jj=1}^{n_v^e} Re \, a_{ii,jj}(e) \left[ w_{l(e,jj)} - \frac{4}{3} w_{l(e,jj)}(t_{n-1}) + \frac{1}{3} w_{l(e,jj)}(t_{n-2}) \right],$$
(5.100)

$$\mathcal{M}_{e,ii}^{z,0c} = \sum_{jj=1}^{n_v^e} Re \, w_{l(e,jj)} \left[ \frac{2\Delta_t}{3} \underbrace{\sum_{kk=1}^{n_v^e} \left[ u_{l(e,kk)} a_{ii,kk,jj}^r(e) + w_{l(e,kk)} a_{ii,kk,jj}^z(e) \right]}_{A_{ii,jj}(e)} - \underbrace{\sum_{kk=1}^{n_v^e} a_{ii,kk,jj}^r(e) \left[ r_{l(e,kk)}^c - \frac{4}{3} r_{l(e,kk)}^c(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^c(t_{n-2}) \right]}_{B_{ii,jj}(e)} \right]_{B_{ii,jj}(e)}$$

$$- \underbrace{\sum_{kk=1}^{n_v^e} a_{ii,kk,jj}^z(e) \left[ z_{l(e,kk)}^c - \frac{4}{3} z_{l(e,kk)}^c(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^c(t_{n-2}) \right]}_{C_{ii,jj}(e)} ,$$

$$(5.101)$$

$$\mathcal{M}_{e,ii}^{z,0d} = \sum_{jj=1}^{n_p^z} -\frac{2\Delta_t}{3} p_{l^p(e,jj)} b_{jj,ii}^z(e), \tag{5.102}$$

$$\mathcal{M}_{e_1,ii}^{z,1} = \sum_{i,j=1}^{n_v^{1,e_1}} \left[ \frac{2\Delta_t}{3} \left( \frac{1}{Ca} \sigma_{l_1^1(e_1,jj)}^1 c^s jj, ii, t_z - p_{l_1^1(e_1,jj)}^g c_{ii,jj,n_z}(e_1) \right) \right], \quad (5.103)$$

$$\mathcal{M}_{e_{2},ii}^{z,2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} \frac{2\Delta_{t}}{3} \left[ Be \left( d_{ii,jj,t_{r},t_{z}}(e_{2}) \left\{ u_{l_{2}(e_{2},jj)} - u_{l_{2}(e_{2},jj)}^{s} \right\} + d_{ii,jj,t_{z},t_{z}}(e_{2}) \left\{ w_{l_{2}(e_{2},jj)} - w_{l_{2}(e_{2},jj)}^{s} \right\} \right)$$

$$\left. - \frac{1}{2Ca} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} d_{ii,jj,t_{z}}^{s}(e_{2}) + \lambda_{l_{2}^{2}(e_{2},jj)}^{2} d_{ii,jj,n_{z}}(e_{2}) \right],$$

$$(5.104)$$

$$\mathcal{M}_{e_3,ii}^{z,3} = \sum_{ij=1}^{n_v^{3,e_3}} \frac{2\Delta_t}{3} \left[ \lambda_{l_3^3(e_3,jj)}^3 f_{ii,jj,n_z}(e_3) + \gamma_{l_3^3(e_3,jj)}^3 f_{ii,jj,t_z}(e_3) \right], \tag{5.105}$$

and

$$\mathcal{M}_{e_4,ii}^{z,4} = \sum_{jj=1}^{n_v^{4,e_4}} \frac{2\Delta_t}{3} \left[ \lambda_{l_4^4(e_4,jj)}^4 e_{ii,jj,n_z}(e_4) + \gamma_{l_4^4(e_4,jj)}^4 e_{ii,jj,t_z}(e_4) \right].$$
 (5.106)

## 5.1. Jacobian terms

We now calculate the derivatives of  $\mathcal{M}_i^z$  with respect to  $u_q$ ,  $w_q$ ,  $p_q$ ,  $\sigma_q^1$ ,  $\sigma_q^2$ ,  $\lambda_q^2$ ,  $\lambda_q^3$ ,  $\gamma_q^3$ ,  $\lambda_q^4$ ,  $\gamma_q^4$  and  $h_q$ .

## 5.1.1. Derivatives of $\mathcal{M}_i^z$ with respect to $u_q$

From equation (5.98) we have

$$\begin{split} \partial_{u_{q}}\mathcal{M}_{i}^{z} &= \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{u_{q}}\mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{u_{q}}\mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{u_{q}}\mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{u_{q}}\mathcal{M}_{e,ii}^{z,0d} \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{\bar{n}_{el}^{1}} \partial_{u_{q}}\mathcal{M}_{e_{1},ii}^{z,1} + \frac{2\Delta_{t}}{3} \partial_{u_{q}} \frac{\sigma^{1}(r_{J^{1}},z_{J^{1}}) \phi_{i}(r_{J^{1}},z_{J^{1}}) m_{z}^{1,n}(r_{J^{1}},z_{J^{1}})}{Ca} \\ &+ \frac{2\Delta_{t}}{3} \partial_{u_{q}} \frac{\sigma^{1}(r_{a},z_{a}) \phi_{i}(r_{a},z_{a}) m_{z}^{1}(r_{a},z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \partial_{u_{q}} \mathcal{M}_{e,ii}^{z,2} \\ &+ \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{el}^{3}} \partial_{u_{q}} \mathcal{M}_{e_{3},ii}^{z,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}^{4}} \partial_{u_{q}} \mathcal{M}_{e_{4},ii}^{z,4}; \end{split}$$

$$(5.107)$$

which yields

$$\partial_{u_q} \mathcal{M}_i^z = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{u_q} \mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{u_q} \mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e_2=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^2} \partial_{u_q} \mathcal{M}_{e,ii}^{z,2}.$$
 (5.108)

Now, from equation (5.91) we have

$$\partial_{u_{q}} \mathcal{M}_{e,ii}^{z,0b} = \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} a_{ii,jj}^{r,z}(e) \partial_{u_{q}} u_{l(e,jj)} + \sum_{jj=1}^{n_{v}^{e}} \frac{2\Delta_{t}}{3} a_{ii,jj}^{r,r}(e) \partial_{u_{q}} w_{l(e,jj)}$$

$$+ \frac{4\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} a_{ii,jj}^{z,z}(e) \partial_{u_{q}} w_{l(e,jj)} + Re \sum_{jj=1}^{n_{v}^{e}} a_{ii,jj}(e) \partial_{u_{q}} w_{l(e,jj)}$$

$$- \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} a_{ii,jj}(e) \partial_{u_{q}} w_{l(e,jj)}(t_{n-1}) + \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} a_{ii,jj}(e) \partial_{u_{q}} w_{l(e,jj)}(t_{n-2}),$$

$$(5.109)$$

i.e.

$$\partial_{u_q} \mathcal{M}_{e,ii}^{z,0b} = \frac{2\Delta_t}{3} a_{ii,jj}^{r,z}(e)|_{q=l(e,jj)}.$$
 (5.110)

From equation (5.92) we have

$$\begin{split} \partial_{u_{q}}\mathcal{M}_{e,ii}^{z,0c} &= \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} \partial_{u_{q}} u_{l(e,kk)} a_{ii,kk,jj}^{r}(e) \\ &+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} \partial_{u_{q}} w_{l(e,kk)} a_{ii,kk,jj}^{z}(e) \\ &- Re \sum_{jj=1}^{n_{v}^{e}} \partial_{u_{q}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c} a_{ii,kk,jj}^{r}(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} \partial_{u_{q}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{r}(e) \\ &- \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} \partial_{u_{q}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{r}(e) \\ &- Re \sum_{jj=1}^{n_{v}^{e}} \partial_{u_{q}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c} a_{ii,kk,jj}^{z}(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} \partial_{u_{q}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) \\ &- \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} \partial_{u_{q}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{z}(e), \end{split}$$

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$$\partial_{u_q} \mathcal{M}_{e,ii}^{z,0c} = \frac{2\Delta_t Re}{3} \sum_{j=1}^{n_e^v} w_{l(e,jj)} a_{ii,kk,jj}^{r}(e)|_{q=l(e,kk)}.$$
 (5.112)

Finally from equation (5.95) we have

$$\partial_{u_{q}} \mathcal{M}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{u_{q}} u_{l_{2}(e_{2},jj)}$$

$$+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{z},t_{z}}(e_{2}) \partial_{u_{q}} w_{l_{2}(e_{2},jj)}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{u_{q}} u_{l_{2}(e_{2},jj)}^{s}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{z},t_{z}}(e_{2}) \partial_{u_{q}} w_{l_{2}(e_{2},jj)}^{s}$$

$$- \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{e_{2}}} d_{ii,jj,t_{z}}^{s}(e_{2}) \partial_{u_{q}} \sigma_{l_{2}(e_{2},jj)}^{2} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,n_{z}}(e_{2}) \partial_{u_{q}} \lambda_{l_{2}(e_{2},jj)}^{2},$$

$$(5.113)$$

i.e

$$\partial_{u_q} \mathcal{M}_{e_2,ii}^{z,2} = \frac{2\Delta_t Be}{3} d_{ii,jj,t_r,t_z}(e_2)|_{q=l_2(e_2,jj)}.$$
 (5.114)

## 5.1.2. Derivatives of $\mathcal{M}_i^z$ with respect to $w_a$

From equation (5.98) we have

$$\partial_{w_{q}} \mathcal{M}_{i}^{z} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{z,0d} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{z,2d} + \sum_{\substack{e=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \mathcal{M}_{e,ii}^{z,2d} + \sum_{\substack{e=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \mathcal{M}_{e_{3},ii}^{z,3} + \sum_{\substack{e=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}} \partial_{w_{q}} \mathcal{M}_{e_{4},ii}^{z,4};$$

$$(5.115)$$

which yields

$$\partial_{w_q} \mathcal{M}_i^z = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{w_q} \mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{w_q} \mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e_2=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^2} \partial_{w_q} \mathcal{M}_{e,ii}^{z,2}.$$
 (5.116)

Now, from equation (5.91) we have

$$\partial_{w_q} \mathcal{M}_{e,ii}^{z,0b} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^e} a_{ii,jj}^{r,z}(e) \partial_{w_q} u_{l(e,jj)} + \sum_{jj=1}^{n_v^e} \frac{2\Delta_t}{3} a_{ii,jj}^{r,r}(e) \partial_{w_q} w_{l(e,jj)}$$

$$+ \frac{4\Delta_t}{3} \sum_{jj=1}^{n_v^e} a_{ii,jj}^{z,z}(e) \partial_{w_q} w_{l(e,jj)} + Re \sum_{jj=1}^{n_v^e} a_{ii,jj}(e) \partial_{w_q} w_{l(e,jj)}$$

$$- \frac{4Re}{3} \sum_{jj=1}^{n_v^e} a_{ii,jj}(e) \partial_{w_q} w_{l(e,jj)}(t_{n-1}) + \frac{Re}{3} \sum_{jj=1}^{n_v^e} a_{ii,jj}(e) \partial_{w_q} w_{l(e,jj)}(t_{n-2}),$$

$$(5.117)$$

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$$\partial_{w_q} \mathcal{M}_{e,ii}^{z,0b} = \frac{2\Delta_t}{3} a_{ii,jj}^{r,r}(e)|_{q=l(e,jj)} + \frac{4\Delta_t}{3} a_{ii,jj}^{z,z}(e)|_{q=l(e,jj)} + Re \, a_{ii,jj}(e)|_{q=l(e,jj)}, \quad (5.118)$$

or, equivalently,

$$\partial_{w_q} \mathcal{M}_{e,ii}^{z,0b} = \frac{2\Delta_t}{3} \left[ Re \, a_{ii,jj}(e) + a_{ii,jj}^{r,r}(e) + 2a_{ii,jj}^{z,z}(e) \right]_{q=l(e,jj)}, \tag{5.119}$$

From equation (5.92) we have

$$\partial_{w_q} \mathcal{M}_{e,ii}^{z,0c} = \frac{2\Delta_t Re}{3} \sum_{jj=1}^{n_v^e} \partial_{w_q} w_{l(e,jj)} \sum_{kk=1}^{n_v^e} u_{l(e,kk)} a_{ii,kk,jj}^r(e)$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} \partial_{w_{q}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} w_{l(e,kk)} a_{ii,kk,jj}^{z}(e)$$

$$+\frac{2\Delta_{t}Re}{3}\sum_{jj=1}^{n_{v}^{e}}w_{l(e,jj)}\sum_{kk=1}^{n_{v}^{e}}\partial_{w_{q}}w_{l(e,kk)}a_{ii,kk,jj}^{z}(e)$$
(5.120)

$$-Re \sum_{jj=1}^{n_v^e} \partial_{w_q} w_{l(e,jj)} \sum_{kk=1}^{n_v^e} r_{l(e,kk)}^c a_{ii,kk,jj}^r(e)$$

$$+\frac{4Re}{3}\sum_{jj=1}^{n_v^e}\partial_{w_q}w_{l(e,jj)}\sum_{kk=1}^{n_v^e}r_{l(e,kk)}^c(t_{n-1})a_{ii,kk,jj}^r(e)$$

$$-\frac{Re}{3}\sum_{jj=1}^{n_v^e}\partial_{w_q}w_{l(e,jj)}\sum_{kk=1}^{n_v^e}r_{l(e,kk)}^c(t_{n-2})a_{ii,kk,jj}^r(e)$$

$$-Re\sum_{i,j=1}^{n_v^e} \partial_{w_q} w_{l(e,jj)} \sum_{kk=1}^{n_v^e} z_{l(e,kk)}^c a_{ii,kk,jj}^z(e)$$

$$+\frac{4Re}{3}\sum_{j=1}^{n_v^e} \partial_{w_q} w_{l(e,jj)} \sum_{kk=1}^{n_v^e} z_{l(e,kk)}^c(t_{n-1}) a_{ii,kk,jj}^z(e)$$

$$-\frac{Re}{3}\sum_{j,i=1}^{n_v^e}\partial_{w_q}w_{l(e,jj)}\sum_{k,k=1}^{n_v^e}z_{l(e,kk)}^c(t_{n-2})a_{ii,kk,jj}^z(e),$$

i.e.

$$\partial_{w_{q}} \mathcal{M}_{e,ii}^{z,0c} = \frac{2\Delta_{t}Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} u_{l(e,kk)} a_{ii,kk,jj}^{r}(e) + \frac{2\Delta_{t}Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} w_{l(e,kk)} a_{ii,kk,jj}^{z}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{\substack{jj=1\\q=l(e,kk)}}^{n_{v}^{c}} w_{l(e,jj)} a_{ii,kk,jj}^{z}(e) - Re \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} r_{l(e,kk)}^{c} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{4Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} r_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{r}(e) - \frac{Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} r_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{r}(e)$$

$$- Re \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} z_{l(e,kk)}^{c} a_{ii,kk,jj}^{z}(e) + \frac{4Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e)$$

$$- \frac{Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{n_{v}^{c}} z_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{z}(e),$$

$$(5.121)$$

or, equivalently,

$$\partial_{w_q} \mathcal{M}_{e,ii}^{z,0c} = \sum_{\substack{jj=1\\q=l(e,kk)}}^{n_v^e} \frac{2\Delta_t Re}{3} w_{l(e,jj)} a_{ii,kk,jj}^z(e)$$

$$+ \frac{2\Delta_t Re}{3} \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{n_v^e} \left[ u_{l(e,kk)} a_{ii,kk,jj}^r(e) + w_{l(e,kk)} a_{ii,kk,jj}^z(e) \right]}_{A_{ii,jj}(e)}$$

$$-Re \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{n_v^e} a_{ii,kk,jj}^r(e) \left[ r_{l(e,kk)}^c - \frac{4}{3} r_{l(e,kk)}^c(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^c(t_{n-2}) \right]}_{B_{ii,jj}(e)}$$

$$-Re \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{n_v^e} a_{ii,kk,jj}^z(e) \left[ z_{l(e,kk)}^c - \frac{4}{3} z_{l(e,kk)}^c(t_{n-1}) - \frac{1}{3} z_{l(e,kk)}^c(t_{n-2}) \right]}_{C_{ii,jj}(e)}.$$

Finally from equation (5.95) we have

$$\begin{split} \partial_{w_q} \mathcal{M}_{e_2,ii}^{z,2} &= \frac{2\Delta_t Be}{3} \sum_{jj=1}^{n_v^{2,e_2}} d_{ii,jj,t_r,t_z}(e_2) \partial_{w_q} u_{l_2(e_2,jj)} \\ &+ \frac{2\Delta_t Be}{3} \sum_{jj=1}^{n_v^{2,e_2}} d_{ii,jj,t_z,t_z}(e_2) \partial_{w_q} w_{l_2(e_2,jj)} \\ &- \frac{2\Delta_t Be}{3} \sum_{jj=1}^{n_v^{2,e_2}} d_{ii,jj,t_r,t_z}(e_2) \partial_{w_q} u_{l_2^2(e_2,jj)}^s \\ &- \frac{2\Delta_t Be}{3} \sum_{jj=1}^{n_v^{2,e_2}} d_{ii,jj,t_z,t_z}(e_2) \partial_{w_q} w_{l_2^2(e_2,jj)}^s \\ &- \frac{\Delta_t}{3Ca} \sum_{jj=1}^{n_v^{2,e_2}} d_{ii,jj,t_z}^s(e_2) \partial_{w_q} \sigma_{l_2^2(e_2,jj)}^2 + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{2,e_2}} d_{ii,jj,n_z}(e_2) \partial_{w_q} \lambda_{l_2^2(e_2,jj)}^2, \end{split}$$

$$(5.123)$$

i.e

$$\partial_{w_q} \mathcal{M}_{e_2, ii}^{z, 2} = \frac{2\Delta_t Be}{3} d_{ii, jj, t_z, t_z}(e_2)|_{q = l(e, jj)}.$$
(5.124)

#### 5.1.3. Derivatives of $\mathcal{M}_i^z$ with respect to $p_a$

From equation (5.98) we have

$$\partial_{p_{q}} \mathcal{M}_{i}^{z} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}} \mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}} \mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}} \mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}} \mathcal{M}_{e,ii}^{z,0d} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}} \mathcal{M}_{e,ii}^{z,1} + \frac{2\Delta_{t}}{3} \partial_{p_{q}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} + \frac{2\Delta_{t}}{3} \partial_{p_{q}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{z}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e=1\\i=l_{2}(e_{2}, ii)}}^{\bar{n}_{el}^{2}} \partial_{p_{q}} \mathcal{M}_{e,ii}^{z,2} + \sum_{\substack{i=1\\i=l_{3}(e_{3}, ii)}}^{\bar{n}_{el}^{3}} \partial_{p_{q}} \mathcal{M}_{e_{3}, ii}^{z,3} + \sum_{\substack{e=1\\i=l_{4}(e_{4}, ii)}}^{\bar{n}_{el}^{4}} \partial_{p_{q}} \mathcal{M}_{e_{4}, ii}^{z,4};$$

$$(5.125)$$

which yields

$$\partial_{p_q} \mathcal{M}_i^z = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_q} \mathcal{M}_{e,ii}^{z,0d}; \tag{5.126}$$

Now, from equation (5.93), we have

$$\partial_{p_q} \mathcal{M}_{e,ii}^{z,0d} = -\frac{2\Delta_t}{3} \sum_{jj=1}^{n_p^e} b_{jj,ii}^z(e) \partial_{p_q} p_{l^p(e,jj)}, \tag{5.127}$$

i.e

$$\partial_{p_q} \mathcal{M}_{e,ii}^{z,0d} = -\frac{2\Delta_t}{3} b_{jj,ii}^z(e)|_{q=l(e,jj)}.$$
 (5.128)

# 5.1.4. Derivatives of $\mathcal{M}_i^z$ with respect to $\sigma_a^1$

From equation (5.98) we have

$$\partial_{\sigma_{q}^{1}} \mathcal{M}_{i}^{z} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e,ii}^{z,0d} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e,ii}^{z,1} + \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{1}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} + \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{1}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{z}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e,ii}^{z,3} + \sum_{\substack{e=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}^{4}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e_{4},ii}^{z,3},$$

$$(5.129)$$

which yields

$$\partial_{\sigma_{q}^{1}} \mathcal{M}_{i}^{z} = \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e_{1},ii}^{z,1} + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} \partial_{\sigma_{q}^{1}} \sigma^{1}(r_{J^{1}}, z_{J^{1}}) + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{a}, z_{a}) m_{z}^{1}(r_{a}, z_{a})}{Ca} \partial_{\sigma_{q}^{1}} \sigma^{1}(r_{a}, z_{a}),$$

$$(5.130)$$

iд

$$\partial_{\sigma_{q}^{1}} \mathcal{M}_{i}^{z} = \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\sigma_{q}^{1}} \mathcal{M}_{e_{1},ii}^{z,1} + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} |_{q=J^{1}} + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{a}, z_{a}) m_{z}^{1}(r_{a}, z_{a})}{Ca} |_{q=a}.$$

$$(5.131)$$

Now from equation (5.94) we have

$$\partial_{\sigma_q^1} \mathcal{M}_{e_1, ii}^{z, 1} = \frac{2\Delta_t}{3Ca} \sum_{jj=1}^{n_v^{1, e_1}} c_{jj, ii, t_z}^s \partial_{\sigma_q^1} \sigma_{l_1^1(e_1, jj)}^1 - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{e_1}} c_{ii, jj, n_z}(e_1) \partial_{\sigma_q^1} p_{l_1^1(e_1, jj)}^g, \quad (5.132)$$

i e

$$\partial_{\sigma_q^1} \mathcal{M}_{e_1, ii}^{z, 1} = \frac{2\Delta_t}{3Ca} c_{jj, ii, t_z}^s |_{q = l_1^1(e_1, jj)}.$$
 (5.133)

# 5.1.5. Derivatives of $\mathcal{M}_i^z$ with respect to $\sigma_a^2$

From equation (5.98) we have

$$\begin{split} \partial_{\sigma_{q}^{2}}\mathcal{M}_{i}^{z} &= \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}}\mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}}\mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}}\mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}}\mathcal{M}_{e,ii}^{z,0d} \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}}\mathcal{M}_{e_{1},ii}^{z,1} + \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{2}} \frac{\sigma^{1}(r_{J^{1}},z_{J^{1}})\phi_{i}(r_{J^{1}},z_{J^{1}})m_{z}^{1,n}(r_{J^{1}},z_{J^{1}})}{Ca} \\ &+ \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{2}} \frac{\sigma^{1}(r_{a},z_{a})\phi_{i}(r_{a},z_{a})m_{z}^{1}(r_{a},z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \partial_{\sigma_{q}^{2}}\mathcal{M}_{e,ii}^{z,2} \\ &+ \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{el}^{3}} \partial_{\sigma_{q}^{2}}\mathcal{M}_{e_{3},ii}^{z,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}^{4}} \partial_{\sigma_{q}^{2}}\mathcal{M}_{e_{4},ii}^{z,4}, \end{cases} \tag{5.134} \end{split}$$

which yields

$$\partial_{\sigma_{q}^{2}} \mathcal{M}_{i}^{z} = \sum_{\substack{e_{2}=1\\i=l_{0}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\sigma_{q}^{2}} \mathcal{M}_{e,ii}^{z,2}.$$
(5.135)

From equation (5.95) we have

$$\partial_{\sigma_{q}^{2}} \mathcal{M}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\sigma_{q}^{2}} u_{l_{2}(e_{2},jj)}$$

$$+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{z},t_{z}}(e_{2}) \partial_{\sigma_{q}^{2}} w_{l_{2}(e_{2},jj)}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\sigma_{q}^{2}} u_{l_{2}^{2}(e_{2},jj)}^{s}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{z},t_{z}}(e_{2}) \partial_{\sigma_{q}^{2}} w_{l_{2}^{2}(e_{2},jj)}^{s}$$

$$- \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{e_{2}}} d_{ii,jj,t_{z}}^{s}(e_{2}) \partial_{\sigma_{q}^{2}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,n_{z}}(e_{2}) \partial_{\sigma_{q}^{2}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2},$$

$$(5.136)$$

$$\partial_{\sigma_q^2} \mathcal{M}_{e_2, ii}^{z, 2} = -\frac{\Delta_t}{3Ca} d_{ii, jj, t_z}^s(e_2)|_{q = l_2^2 e_2, jj}.$$
 (5.137)

## 5.1.6. Derivatives of $\mathcal{M}_i^z$ with respect to $\lambda_a^2$

From equation (5.98) we have

$$\begin{split} \partial_{\lambda_{q}^{2}}\mathcal{M}_{i}^{z} &= \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{2}}\mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{2}}\mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{2}}\mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{2}}\mathcal{M}_{e,ii}^{z,0d} \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{2}}\mathcal{M}_{e_{1},ii}^{z,1} + \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{2}} \frac{\sigma^{1}(r_{J^{1}},z_{J^{1}})\phi_{i}(r_{J^{1}},z_{J^{1}})m_{z}^{1,n}(r_{J^{1}},z_{J^{1}})}{Ca} \\ &+ \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{2}} \frac{\sigma^{1}(r_{a},z_{a})\phi_{i}(r_{a},z_{a})m_{z}^{1}(r_{a},z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \partial_{\lambda_{q}^{2}}\mathcal{M}_{e,ii}^{z,2} \\ &+ \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{el}^{3}} \partial_{\lambda_{q}^{2}}\mathcal{M}_{e_{3},ii}^{z,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}^{4}} \partial_{\lambda_{q}^{2}}\mathcal{M}_{e_{4},ii}^{z,4}, \end{cases} \tag{5.138}$$

which yields

$$\partial_{\lambda_q^2} \mathcal{M}_i^z = \sum_{\substack{e_2 = 1 \\ i = l_2(e, ii)}}^{\bar{n}_{el}^2} \partial_{\lambda_q^2} \mathcal{M}_{e, ii}^{z, 2}.$$

$$(5.139)$$

From equation (5.95) we have

$$\partial_{\lambda_{q}^{2}} \mathcal{M}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\lambda_{q}^{2}} u_{l_{2}(e_{2},jj)}$$

$$+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{z},t_{z}}(e_{2}) \partial_{\lambda_{q}^{2}} w_{l_{2}(e_{2},jj)}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\lambda_{q}^{2}} u_{l_{2}^{2}(e_{2},jj)}^{s}$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,t_{z},t_{z}}(e_{2}) \partial_{\lambda_{q}^{2}} w_{l_{2}^{2}(e_{2},jj)}^{s}$$

$$- \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{e_{2}}} d_{ii,jj,t_{z}}^{s}(e_{2}) \partial_{\lambda_{q}^{2}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} d_{ii,jj,n_{z}}(e_{2}) \partial_{\lambda_{q}^{2}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2},$$

$$(5.140)$$

$$\partial_{\lambda_q^2} \mathcal{M}_{e_2, ii}^{z, 2} = \frac{2\Delta_t}{3} d_{ii, jj, n_z}(e_2)|_{q = l_2^2(e_2, jj)}.$$
 (5.141)

# 5.1.7. Derivatives of $\mathcal{M}_i^z$ with respect to $\lambda_a^3$

From equation (5.98) we have

$$\begin{split} \partial_{\lambda_{q}^{3}} \mathcal{M}_{i}^{z} &= \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e,ii}^{z,0d} \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e_{1},ii}^{z,1} + \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{3}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1,n}(r_{J^{1}}, z_{J^{1}})}{Ca} \\ &+ \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{3}} \frac{\sigma^{1}(r_{a}, z_{a}) \phi_{i}(r_{a}, z_{a}) m_{z}^{1}(r_{a}, z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e,ii}^{z,2} \\ &+ \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{el}^{3}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e_{3},ii}^{z,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}^{4}} \partial_{\lambda_{q}^{3}} \mathcal{M}_{e_{4},ii}^{z,4}, \end{cases} \tag{5.142} \end{split}$$

which yields

$$\partial_{\lambda_q^3} \mathcal{M}_i^z = \sum_{\substack{e_3 = 1 \\ i = l_3(e, ii)}}^{\bar{n}_{el}^3} \partial_{\lambda_q^3} \mathcal{M}_{e_3, ii}^{z, 3}.$$
 (5.143)

From equation (5.96) we have

$$\partial_{\lambda_{q}^{3}} \mathcal{M}_{e_{3},ii}^{z,3} = \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} f_{ii,jj,n_{z}}(e_{3}) \partial_{\lambda_{q}^{3}} \lambda_{l_{3}^{3}(e_{3},jj)}^{3} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{3,e_{3}}} f_{ii,jj,t_{z}}(e_{3}) \partial_{\lambda_{q}^{3}} \gamma_{l_{3}^{3}(e_{3},jj)}^{3},$$

$$(5.144)$$

 ${
m i.e.}$ 

$$\partial_{\lambda_q^3} \mathcal{M}_{e_3, ii}^{z,3} = \frac{2\Delta_t}{3} f_{ii, jj, n_z}(e_3)|_{q=l_3^3(e_3, jj))}.$$
 (5.145)

# 5.1.8. Derivatives of $\mathcal{M}_i^z$ with respect to $\gamma_a^3$

From equation (5.98) we have

$$\begin{split} \partial_{\gamma_{q}^{3}}\mathcal{M}_{i}^{z} &= \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{3}}\mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{3}}\mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{3}}\mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{3}}\mathcal{M}_{e,ii}^{z,0d} \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{\bar{n}_{el}^{1}} \partial_{\gamma_{q}^{3}}\mathcal{M}_{e_{1},ii}^{z,1} + \frac{2\Delta_{t}}{3} \partial_{\gamma_{q}^{3}} \frac{\sigma^{1}(r_{J^{1}},z_{J^{1}})\phi_{i}(r_{J^{1}},z_{J^{1}})m_{z}^{1,n}(r_{J^{1}},z_{J^{1}})}{Ca} \\ &+ \frac{2\Delta_{t}}{3} \partial_{\gamma_{q}^{3}} \frac{\sigma^{1}(r_{a},z_{a})\phi_{i}(r_{a},z_{a})m_{z}^{1}(r_{a},z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \partial_{\gamma_{q}^{3}}\mathcal{M}_{e,ii}^{z,2} \\ &+ \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{el}^{3}} \partial_{\gamma_{q}^{3}}\mathcal{M}_{e_{3},ii}^{z,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}^{4}} \partial_{\gamma_{q}^{3}}\mathcal{M}_{e_{4},ii}^{z,4}, \end{cases} \tag{5.146} \end{split}$$

which yields

$$\partial_{\gamma_q^3} \mathcal{M}_i^z = \sum_{\substack{e_3 = 1 \\ i = l_3(e, ii)}}^{\bar{n}_{\text{el}}^3} \partial_{\gamma_q^3} \mathcal{M}_{e_3, ii}^{z, 3}, \tag{5.147}$$

From equation (5.96) we have

$$\partial_{\gamma_q^3} \mathcal{M}_{e_3,ii}^{z,3} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} f_{ii,jj,n_z}(e_3) \partial_{\gamma_q^3} \lambda_{l_3^3(e_3,jj)}^3 + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} f_{ii,jj,t_z}(e_3) \partial_{\gamma_q^3} \gamma_{l_3^3(e_3,jj)}^3,$$

$$(5.148)$$

$$\partial_{\gamma_q^3} \mathcal{M}_{e_3,ii}^{z,3} = \frac{2\Delta_t}{3} f_{ii,jj,t_z}(e_3)|_{q=l_3^3(e_3,jj)}.$$
 (5.149)

# 5.1.9. Derivatives of $\mathcal{M}_i^z$ with respect to $\lambda_q^a$

From equation (5.98) we have

$$\begin{split} \partial_{\lambda_{q}^{4}}\mathcal{M}_{i}^{z} &= \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{4}}\mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{4}}\mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{4}}\mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{4}}\mathcal{M}_{e,ii}^{z,0d} \\ &+ \sum_{\substack{e_1=1\\i=l_1(e_1,ii)}}^{\bar{n}_{el}^{1}} \partial_{\lambda_{q}^{4}}\mathcal{M}_{e_1,ii}^{z,1} + \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{4}} \frac{\sigma^{1}(r_{J^{1}},z_{J^{1}})\phi_{i}(r_{J^{1}},z_{J^{1}})m_{z}^{1,n}(r_{J^{1}},z_{J^{1}})}{Ca} \\ &+ \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{4}} \frac{\sigma^{1}(r_{a},z_{a})\phi_{i}(r_{a},z_{a})m_{z}^{1}(r_{a},z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \partial_{\lambda_{q}^{4}}\mathcal{M}_{e,ii}^{z,2} \\ &+ \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{3}^{3}} \partial_{\lambda_{q}^{4}}\mathcal{M}_{e_{3},ii}^{z,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{4}^{4}} \partial_{\lambda_{q}^{4}}\mathcal{M}_{e_{4},ii}^{z,4}, \end{split}$$

$$(5.150)$$

which yields

$$\partial_{\lambda_{q}^{4}} \mathcal{M}_{i}^{z} = \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{cl}^{4}} \partial_{\lambda_{q}^{4}} \mathcal{M}_{e_{4},ii}^{z,4}.$$
(5.151)

From equation (5.97) we have

$$\partial_{\lambda_{q}^{4}} \mathcal{M}_{e_{4},ii}^{z,4} = \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}}} e_{ii,jj,n_{z}}(e_{4}) \partial_{\lambda_{q}^{4}} \lambda_{l_{4}^{4}(e_{4},jj)}^{4} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{4,e_{4}}} e_{ii,jj,t_{z}}(e_{4}) \partial_{\lambda_{q}^{4}} \gamma_{l_{4}^{4}(e_{4},jj)}^{4},$$

$$(5.152)$$

i e

$$\partial_{\lambda_q^4} \mathcal{M}_{e_4,ii}^{z,4} = \frac{2\Delta_t}{3} e_{ii,jj,n_z}(e_4)|_{q=l_4^4(e_4,jj))}.$$
 (5.153)

# 5.1.10. Derivatives of $\mathcal{M}_i^z$ with respect to $\gamma_a^4$

From equation (5.98) we have

$$\begin{split} \partial_{\gamma_{q}^{4}}\mathcal{M}_{i}^{z} &= \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{4}}\mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{4}}\mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{4}}\mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{4}}\mathcal{M}_{e,ii}^{z,0d} \\ &+ \sum_{\substack{e_1=1\\i=l_1(e_1,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{4}}\mathcal{M}_{e_1,ii}^{z,1} + \frac{2\Delta_{t}}{3} \partial_{\gamma_{q}^{4}} \frac{\sigma^{1}(r_{J^{1}},z_{J^{1}})\phi_{i}(r_{J^{1}},z_{J^{1}})m_{z}^{1,n}(r_{J^{1}},z_{J^{1}})}{Ca} \\ &+ \frac{2\Delta_{t}}{3} \partial_{\gamma_{q}^{4}} \frac{\sigma^{1}(r_{a},z_{a})\phi_{i}(r_{a},z_{a})m_{z}^{1}(r_{a},z_{a})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \partial_{\gamma_{q}^{4}}\mathcal{M}_{e,ii}^{z,2} \\ &+ \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{el}^{3}} \partial_{\gamma_{q}^{4}}\mathcal{M}_{e_{3},ii}^{z,3} + \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}^{4}} \partial_{\gamma_{q}^{4}}\mathcal{M}_{e_{4},ii}^{z,4}, \end{cases} \tag{5.154} \end{split}$$

which yields

$$\partial_{\gamma_q^4} \mathcal{M}_i^z = \sum_{\substack{e_4 = 1\\i = l_4(e_4, ii)}}^{\bar{n}_{el}^4} \partial_{\gamma_q^4} \mathcal{M}_{e_4, ii}^{z, 4}, \tag{5.155}$$

From equation (5.97) we have

$$\partial_{\gamma_q^4} \mathcal{M}_{e_4,ii}^{z,4} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} e_{ii,jj,n_z}(e_4) \partial_{\gamma_q^4} \lambda_{l_4^4(e_4,jj)}^4 + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} e_{ii,jj,t_z}(e_4) \partial_{\gamma_q^4} \gamma_{l_4^4(e_4,jj)}^4,$$
(5.156)

i e

$$\partial_{\gamma_q^4} \mathcal{M}_{e_4, ii}^{z,4} = \frac{2\Delta_t}{3} e_{ii, jj, t_z}(e_4)|_{q = l_4^4(e_4, jj)}.$$
 (5.157)

### 5.1.11. Derivatives of $\mathcal{M}_i^z$ with respect to $h_q$

From equation (5.98) we have

$$\partial_{h_{q}} \mathcal{M}_{i}^{z} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}} \mathcal{M}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}} \mathcal{M}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}} \mathcal{M}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}} \mathcal{M}_{e,ii}^{z,0d} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{h_{q}} \mathcal{M}_{e,ii}^{z,1} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J1}, z_{J1})\phi_{i}(r_{J1}, z_{J1})}{Ca} \partial_{h_{q}} m_{z}^{1,n}(r_{J1}, z_{J1}) + \sum_{\substack{e=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \partial_{h_{q}} \mathcal{M}_{e,ii}^{z,2} + \sum_{\substack{e=1\\i=l_{2}(e_{2},ii)}}^{\bar{n}_{el}^{2}} \partial_{h_{q}} \mathcal{M}_{e,ii}^{z,2} + \sum_{\substack{e=1\\i=l_{3}(e_{3},ii)}}^{\bar{n}_{el}^{4}} \partial_{h_{q}} \mathcal{M}_{e_{3},ii}^{z,3} + \sum_{\substack{e=1\\i=l_{4}(e_{4},ii)}}^{\bar{n}_{el}^{4}} \partial_{h_{q}} \mathcal{M}_{e_{4},ii}^{z,4}.$$

$$(5.158)$$

From equation (5.90)

$$\partial_{h_q} \mathcal{M}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} \partial_{h_q} a_{ii,g_z}(e), \tag{5.159}$$

and passing to local spine numbers

$$\partial_{h_q} \mathcal{M}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} \partial_{h_{S(e,q_q)}} a_{ii,g_z}(e)|_{q=S(e,qq)}.$$
 (5.160)

Now, from equation (5.91) we have

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{z,0b} = \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} u_{l(e,jj)} \partial_{h_{q}} a_{ii,jj}^{r,z}(e) + \sum_{jj=1}^{n_{v}^{e}} \frac{2\Delta_{t}}{3} w_{l(e,jj)} \partial_{h_{q}} a_{ii,jj}^{r,r}(e)$$

$$+ \frac{4\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \partial_{h_{q}} a_{ii,jj}^{z,z}(e) + Re \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \partial_{h_{q}} a_{ii,jj}(e)$$

$$- \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)}(t_{n-1}) \partial_{h_{q}} a_{ii,jj}(e) + \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)}(t_{n-2}) \partial_{h_{q}} a_{ii,jj}(e),$$

$$(5.161)$$

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{z,0b} = \sum_{jj=1}^{n_{v}^{e}} \left\{ \frac{2\Delta_{t}}{3} \left[ u_{l(e,jj)} \partial_{h_{q}} a_{ii,jj}^{r,z}(e) + w_{l(e,jj)} \left( \partial_{h_{q}} a_{ii,jj}^{r,r}(e) + 2\partial_{h_{q}} a_{ii,jj}^{z,z}(e) \right) \right] + Re \, \partial_{h_{q}} a_{ii,jj}(e) \left[ w_{l(e,jj)} - \frac{4}{3} w_{l(e,jj)}(t_{n-1}) + \frac{1}{3} w_{l(e,jj)}(t_{n-2}) \right] \right\},$$

$$(5.162)$$

and passing to local spine numbers we have

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{z,0b} = \sum_{\substack{jj=1\\q=S(e,qq)}}^{n_{v}^{e}} \left\{ \frac{2\Delta_{t}}{3} \left[ u_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj}^{r,z}(e) + w_{l(e,jj)} \left( \partial_{h_{S(e,qq)}} a_{ii,jj}^{r,r}(e) + 2\partial_{h_{S(e,qq)}} a_{ii,jj}^{z,z}(e) \right) \right] + Re \, \partial_{h_{S(e,qq)}} a_{ii,jj}(e) \left[ w_{l(e,jj)} - \frac{4}{3} w_{l(e,jj)}(t_{n-1}) + \frac{1}{3} w_{l(e,jj)}(t_{n-2}) \right] \right\}.$$

$$(5.163)$$

From equation (5.92) we have

$$\partial_{h_{q}}\mathcal{M}_{e,ii}^{z,0c} = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{v}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{v}} u_{l(e,kk)} \partial_{h_{q}} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} w_{l(e,kk)} \partial_{h_{q}} a_{ii,kk,jj}^{z}(e)$$

$$- Re \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} a_{ii,kk,jj}^{r}(e) \partial_{h_{q}} a_{ii,kk,jj}^{r}(e)$$

$$- Re \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c} \partial_{h_{q}} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-1}) \partial_{h_{q}} a_{ii,kk,jj}^{r}(e)$$

$$- \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-2}) \partial_{h_{q}} a_{ii,kk,jj}^{r}(e)$$

$$- Re \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} a_{ii,kk,jj}^{z}(e) \partial_{h_{q}} z_{l(e,kk)}^{c}$$

$$- Re \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c} \partial_{h_{q}} a_{ii,kk,jj}^{z}(e)$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) \partial_{h_{q}} a_{ii,kk,jj}^{z}(e)$$

$$- \frac{Re}{3} \sum_{jj=1}^{n_{v}^{e}} w_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-2}) \partial_{h_{q}} a_{ii,kk,jj}^{z}(e),$$

i.e.

$$\partial_{h_{q}} \mathcal{M}_{e,ii}^{z,0c} = \sum_{jj=1}^{n_{v}^{e}} Re \, w_{l(e,jj)} \left\{ \underbrace{\frac{2\Delta_{t}}{3} \sum_{kk=1}^{n_{v}^{e}} \left[ u_{l(e,kk)} \partial_{h_{q}} a_{ii,kk,jj}^{r}(e) + w_{l(e,kk)} \partial_{h_{q}} a_{ii,kk,jj}^{z}(\mathbf{z}) \right]_{h_{q}}^{e} - \sum_{kk=1}^{n_{v}^{e}} \left[ a_{ii,kk,jj}^{r}(e) \partial_{h_{q}} r_{l(e,kk)}^{c} + \partial_{h_{q}} a_{ii,kk,jj}^{r}(e) \left( r_{l(e,kk)}^{c} - \frac{4}{3} r_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^{c}(t_{n-2}) \right) \right]_{h_{q}}^{e} - \sum_{kk=1}^{n_{v}^{e}} \left[ a_{ii,kk,jj}^{z}(e) \partial_{h_{q}} z_{l(e,kk)}^{c} + \partial_{h_{q}} a_{ii,kk,jj}^{z}(e) \left( z_{l(e,kk)}^{c} - \frac{4}{3} z_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^{c}(t_{n-2}) \right) \right]_{h_{q}C_{ii,jj}(e)}^{e} \right\},$$

and passing to local spine numbers we have

$$\partial_{h_q} \mathcal{M}_{e,ii}^{z,0c} =$$

$$\sum_{\substack{jj=1\\q=S(e,qq)}}^{n_v^e} Re \, w_{l(e,jj)} \left\{ \frac{2\Delta_t}{3} \underbrace{\sum_{kk=1}^{n_v^e} \left[ u_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^r(e) + w_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^z(e) \right]}_{\partial_{h_{S(e,qq)}} A_{ii,jj}(e)} - \sum_{kk=1}^{n_v^e} \left[ a_{ii,kk,jj}^r(e) \partial_{h_{S(e,qq)}} r_{l(e,kk)}^c + \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^r(e) \left( r_{l(e,kk)}^c - \frac{4}{3} r_{l(e,kk)}^c(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^c(t_{n-2}) \right) \right] - \sum_{kk=1}^{n_v^e} \left[ a_{ii,kk,jj}^z(e) \partial_{h_{S(e,qq)}} z_{l(e,kk)}^c + \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^z(e) \left( z_{l(e,kk)}^c - \frac{4}{3} z_{l(e,kk)}^c(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^c(t_{n-2}) \right) \right] \right\}.$$

$$(5.166)$$

Now, from equation (5.93), we have

$$\partial_{h_q} \mathcal{M}_{e,ii}^{z,0d} = \sum_{jj=1}^{n_p^e} -\frac{2\Delta_t}{3} p_{l^p(e,jj)} \partial_{h_q} b_{jj,ii}^z(e), \tag{5.167}$$

and passing to local spine numbers we have

$$\partial_{h_q} \mathcal{M}_{e,ii}^{z,0d} = \sum_{\substack{jj=1\\q=S(e,qq)}}^{n_p^e} -\frac{2\Delta_t}{3} p_{l^p(e,jj)} \partial_{h_{S(e,qq)}} b_{jj,ii}^z(e).$$
 (5.168)

Now from equation (5.94) we have

$$\partial_{h_q} \mathcal{M}_{e_1, ii}^{z, 1} = \frac{2\Delta_t}{3Ca} \sum_{jj=1}^{n_v^{1, e_1}} \sigma_{l_1^1(e_1, jj)}^1 \partial_{h_q} c_{jj, ii, t_z}^s - \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{e_1}} p_{l_1^1(e_1, jj)}^g \partial_{h_q} c_{ii, jj, n_z}(e_1), \quad (5.169)$$

i.e

$$\partial_{h_q} \mathcal{M}_{e_1, ii}^{z, 1} = \sum_{jj=1}^{n_v^{1, e_1}} \frac{2\Delta_t}{3} \left[ \frac{1}{Ca} \sigma_{l_1^1(e_1, jj)}^1 \partial_{h_q} c_{jj, ii, t_z}^s - p_{l_1^1(e_1, jj)}^g \partial_{h_q} c_{ii, jj, n_z}(e_1) \right], \quad (5.170)$$

and passing to local spine numbers

$$\partial_{h_{q}} \mathcal{M}_{e_{1},ii}^{z,1} = \sum_{\substack{jj=1\\q=S_{1}(e_{1},qq)}}^{n_{v}^{1,e_{1}}} \frac{2\Delta_{t}}{3} \left[ \frac{1}{Ca} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,ii,t_{z}}^{s} - p_{l_{1}^{1}(e_{1},jj)}^{g} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}}(e_{1}) \right].$$

$$(5.171)$$

From equation (5.95) we have

$$\partial_{h_{q}} \mathcal{M}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} \partial_{h_{q}} d_{ii,jj,t_{r},t_{z}}(e_{2})$$

$$+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}(e_{2},jj)} \partial_{h_{q}} d_{ii,jj,t_{z},t_{z}}(e_{2})$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{q}} d_{ii,jj,t_{r},t_{z}}(e_{2})$$

$$- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{q}} d_{ii,jj,t_{z},t_{z}}(e_{2})$$

$$- \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{e_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{ii,jj,t_{z}}^{s}(e_{2}) + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{ii,jj,n_{z}}(e_{2}),$$

$$(5.172)$$

i.e

$$\partial_{h_{q}} \mathcal{M}_{e_{2},ii}^{z,2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} \left[ \frac{2\Delta_{t}}{3} \left( Be \left\{ \partial_{h_{q}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \left[ u_{l_{2}(e_{2},jj)} - u_{l_{2}(e_{2},jj)}^{s} \right] + \partial_{h_{q}} d_{ii,jj,t_{z},t_{z}}(e_{2}) \left[ w_{l_{2}(e_{2},jj)} - w_{l_{2}(e_{2},jj)}^{s} \right] \right\}$$

$$- \frac{1}{2Ca} \sigma_{l_{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{ii,jj,t_{z}}^{s}(e_{2}) + \lambda_{l_{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{ii,jj,n_{z}}(e_{2}) \right) ,$$

$$(5.173)$$

and passing to local spine numbers

$$\partial_{h_{q}} \mathcal{M}_{e_{2},ii}^{z,2} = \sum_{\substack{jj=1\\q=S_{2}(e_{2},qq)}}^{n_{q}^{z,2}} \left[ \frac{2\Delta_{t}}{3} \left( Be \left\{ \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \left[ u_{l_{2}(e_{2},jj)} - u_{l_{2}^{2}(e_{2},jj)}^{s} \right] + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{z},t_{z}}(e_{2}) \left[ w_{l_{2}(e_{2},jj)} - w_{l_{2}^{2}(e_{2},jj)}^{s} \right] \right\} - \frac{1}{2Ca} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{z}}^{s}(e_{2}) + \lambda_{l_{2}^{2}(e_{2},jj)}^{2} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{z}}(e_{2}) \right].$$

$$(5.174)$$

From equation (5.96) we have

$$\partial_{h_q} \mathcal{M}_{e_3,ii}^{z,3} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} \lambda_{l_3^3(e_3,jj)}^3 \partial_{h_q} f_{ii,jj,n_z}(e_3) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{3,e_3}} \gamma_{l_3^3(e_3,jj)}^3 \partial_{h_q} f_{ii,jj,t_z}(e_3),$$

$$(5.175)$$

i.e.

$$\partial_{h_q} \mathcal{M}_{e_3, ii}^{z, 3} = \sum_{jj=1}^{n_v^{3, e_3}} \frac{2\Delta_t}{3} \left[ \lambda_{l_3^3(e_3, jj)}^3 \partial_{h_q} f_{ii, jj, n_z}(e_3) + \gamma_{l_3^3(e_3, jj)}^3 \partial_{h_q} f_{ii, jj, t_z}(e_3) \right], \quad (5.176)$$

and passing to local spine numbers

$$\partial_{h_{q}} \mathcal{M}_{e_{3},ii}^{z,3} = \sum_{\substack{jj=1\\q=S_{3}(e_{3},qq)}}^{n_{v}^{3,e_{3}}} \frac{2\Delta_{t}}{3} \left[ \lambda_{l_{3}^{3}(e_{3},jj)}^{3} \partial_{h_{S_{3}(e_{3},qq)}} f_{ii,jj,n_{z}}(e_{3}) + \gamma_{l_{3}^{3}(e_{3},jj)}^{3} \partial_{h_{S_{3}(e_{3},qq)}} f_{ii,jj,t_{z}}(e_{3}) \right].$$

$$(5.177)$$

From equation (5.97) we have

$$\partial_{h_q} \mathcal{M}_{e_4,ii}^{z,4} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \lambda_{l_4^4(e_4,jj)}^4 \partial_{h_q} e_{ii,jj,n_z}(e_4) + \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{4,e_4}} \gamma_{l_4^4(e_4,jj)}^4 \partial_{h_q} e_{ii,jj,t_z}(e_4),$$
(5.178)

i.e.

$$\partial_{h_q} \mathcal{M}_{e_4, ii}^{z, 4} = \sum_{jj=1}^{n_q^{4, e_4}} \frac{2\Delta_t}{3} \left[ \lambda_{l_4^4(e_4, jj)}^4 \partial_{h_q} e_{ii, jj, n_z}(e_4) + \gamma_{l_4^4(e_4, jj)}^4 \partial_{h_q} e_{ii, jj, t_z}(e_4) \right], \quad (5.179)$$

and passing to local spine numbers

$$\partial_{h_{q}} \mathcal{M}_{e_{4},ii}^{z,4} = \sum_{\substack{n_{v}^{4} = 4 \\ q = S_{4}(e_{4},qq)}}^{n_{v}^{4,e_{4}}} \frac{2\Delta_{t}}{3} \left[ \lambda_{l_{4}^{4}(e_{4},jj)}^{4} \partial_{h_{S_{4}(e_{4},qq)}} e_{ii,jj,n_{z}}(e_{4}) + \gamma_{l_{4}^{4}(e_{4},jj)}^{4} \partial_{h_{S_{4}(e_{4},qq)}} e_{ii,jj,t_{z}}(e_{4}) \right].$$
(5.180)

#### 6. The continuity equation

We consider

$$\partial_r u + \partial_z w = 0, (6.1)$$

and we define

$$C_{i} = \int_{\Omega^{f}} \psi_{i} \partial_{r} u + \int_{\Omega^{f}} \psi_{i} \partial_{z} w, \tag{6.2}$$

where i is an index that runs through the pressure node numbering. Substituting approximations (4.66) and (4.67) we have

$$C_i = \int_{\Omega^f} \psi_i \partial_r \left( \sum_{j=1}^{n_v} u_j \phi_j \right) + \int_{\Omega^f} \psi_i \partial_z \left( \sum_{j=1}^{n_v} w_j \phi_j \right), \tag{6.3}$$

where  $\hat{C}_i$  results from the substitution of the approximation of u and w into  $C_i$ . We can re-write this as

$$C_i = \sum_{j=1}^{n_v} u_j \int_{\Omega_f} \psi_i \partial_r \phi_j + \sum_{j=1}^{n_v} w_j \int_{\Omega_f} \psi_i \partial_z \phi_j, \tag{6.4}$$

gathering the sums we have

$$C_i = \sum_{j=1}^{n_v} \left[ u_j \int_{\Omega^f} \psi_i \partial_r \phi_j + w_j \int_{\Omega^f} \psi_i \partial_z \phi_j \right].$$
 (6.5)

We now express the integrals as a sum over the integrals on each element

$$C_{i} = \sum_{e=n_{j}}^{n_{el}} \sum_{j=1}^{n_{v}} \left[ u_{j} \int_{\Omega_{c}} \psi_{i} \partial_{r} \phi_{j} + w_{j} \int_{\Omega_{c}} \psi_{i} \partial_{z} \phi_{j} \right], \tag{6.6}$$

where  $n_{\text{el }s}^f$  is the first element in the far field

Moving to local numbering in variable j we have

$$C_i = \sum_{e=n_{el}^f} \sum_{s} \sum_{jj=1}^{n_e^e} \left[ u_{l(e,jj)} \int_{\Omega_e} \psi_i \partial_r \phi_{l(e,jj)} + w_{l(e,jj)} \int_{\Omega_e} \psi_i \partial_z \phi_{l(e,jj)} \right]. \tag{6.7}$$

Moving to local node numbers for index variable i we have

$$C_{i} = \sum_{e=n_{el,s}^{f}}^{n_{el}} \sum_{jj=1}^{n_{v}^{e}} \left[ u_{l(e,jj)} \underbrace{\int_{\Omega_{e}} \psi_{l^{p}(e,ii)} \partial_{r} \phi_{l(e,jj)}}_{b_{ii,jj}^{r}(e)} + w_{l(e,jj)} \underbrace{\int_{\Omega_{e}} \psi_{l^{p}(e,ii)} \partial_{z} \phi_{l(e,jj)}}_{b_{ii,jj}^{z}(e)} \right], \quad (6.8)$$

i e

$$C_i = \sum_{\substack{e=n_{el,s}^f \\ i=l^p(e\ ii)}}^{n_{el}} C_{e,ii}.$$

$$(6.9)$$

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where

$$C_{e,ii} = \sum_{jj=1}^{n_v^e} \left[ u_{l(e,jj)} b_{ii,jj}^r(e) + w_{l(e,jj)} b_{ii,jj}^z(e) \right].$$
 (6.10)

#### 6.1. Jacobian terms

We now consider the derivatives of  $C_i$  with respect to  $u_a$ ,  $w_a$  and  $h_a$ .

#### 6.1.1. Derivatives of $C_i$ with respect to $u_q$

From equation (6.9) we have

$$\partial_{u_q} \mathcal{C}_i = \sum_{\substack{e=n_{el,s}^f \\ i=l^p(e,ii)}}^{n_{el}} \partial_{u_q} \mathcal{C}_{e,ii}, \tag{6.11}$$

and from equation (6.10) we have

$$\partial_{u_q} \mathcal{C}_{e,ii} = \sum_{jj=1}^{n_v^e} \left[ b_{ii,jj}^r(e) \partial_{u_q} u_{l(e,jj)} + b_{ii,jj}^z(e) \partial_{u_q} w_{l(e,jj)} \right], \tag{6.12}$$

i.e.

$$\partial_{u_q} \mathcal{C}_{e,ii} = b_{ii,jj}^r(e)|_{q=l(e,jj)}. \tag{6.13}$$

#### 6.1.2. Derivatives of $C_i$ with respect to $w_q$

From equation (6.9) we have

$$\partial_{w_q} \mathcal{C}_i = \sum_{\substack{e=n_{el,s}^f \\ i=l^p(e,ii)}}^{n_{el}} \partial_{w_q} \mathcal{C}_{e,ii}, \tag{6.14}$$

and from equation (6.10) we have

$$\partial_{w_q} \mathcal{C}_{e,ii} = \sum_{j=1}^{n_v^e} \left[ b_{ii,jj}^r(e) \partial_{w_q} u_{l(e,jj)} + b_{ii,jj}^z(e) \partial_{w_q} w_{l(e,jj)} \right], \tag{6.15}$$

i e

$$\partial_{w_q} \mathcal{C}_{e,ii} = b_{ii,jj}^z(e)|_{q=l(e,jj)}.$$
(6.16)

## 6.1.3. Derivatives of $C_i$ with respect to $h_q$

From equation (6.9) we have

$$\partial_{h_q} \mathcal{C}_i = \sum_{\substack{e=n_{el,s}^f \\ i=l^p(e,ii)}}^{n_{el}} \partial_{h_q} \mathcal{C}_{e,ii}, \tag{6.17}$$

and from equation (6.10) we have

$$\partial_{h_q} \mathcal{C}_{e,ii} = \sum_{j_i=1}^{n_v^e} \left[ u_{l(e,jj)} \partial_{h_q} b_{ii,jj}^r(e) + w_{l(e,jj)} \partial_{h_q} b_{ii,jj}^z(e) \right], \tag{6.18}$$

and passing to local spine numbers we have

$$\partial_{h_q} \mathcal{C}_{e,ii} = \sum_{\substack{jj=1\\q=S(e,qq)}}^{n_e^v} \left[ u_{l(e,jj)} \partial_{h_{S(e,qq)}} b_{ii,jj}^r(e) + w_{l(e,jj)} \partial_{h_{S(e,qq)}} b_{ii,jj}^z(e) \right]. \tag{6.19}$$

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### 7. The slip condition on the liquid-solid interface (SC2)

We recall equation (2.52)

$$\left[\boldsymbol{v}^{s_2} - \frac{1}{2}\left(\boldsymbol{u} + \boldsymbol{u}^s\right)\right] \cdot \left(\boldsymbol{I} - \boldsymbol{n}^2 \boldsymbol{n}^2\right) = Es \, \nabla^s \sigma^2, \tag{7.1}$$

and we define the i-th SC2 residual as

$$S_i^2 = \int_{\partial\Omega^{2,n}} \phi_i^2 \left[ \boldsymbol{v}^{s_2} - \frac{1}{2} \left( \boldsymbol{u} + \boldsymbol{u}^s \right) \right] \cdot \boldsymbol{t}^2 - Es \int_{\partial\Omega^{2,n}} \phi_i^2 \boldsymbol{t}^2 \cdot \nabla^s \sigma^2, \tag{7.2}$$

which, of course we wish to make identically null.

We thus have

$$S_i^2 = \int_{\partial\Omega^{2,n}} \phi_i^2 \left[ \boldsymbol{v}^{s_2} \cdot \boldsymbol{t}^2 - \frac{1}{2} \boldsymbol{u} \cdot \boldsymbol{t}^2 - \frac{1}{2} \boldsymbol{u}^s \cdot \boldsymbol{t}^2 \right] - Es \int_{\partial\Omega^{2,n}} \phi_i^2 \left( \partial_s \sigma^2 \right) \boldsymbol{t}^2 \cdot \boldsymbol{t}^2, \quad (7.3)$$

i.e.

$$S_i^2 = \int_{\partial\Omega^{2,n}} \phi_i^2 \left[ u^{s_2} t_r^2 + w^{s_2} t_z^2 - \frac{1}{2} u t_r^2 - \frac{1}{2} w t_z^2 - \frac{1}{2} u^s t_r^2 - \frac{1}{2} w^s t_z^2 \right] - Es \int_{\partial\Omega^{2,n}} \phi_i^2 \partial_s \sigma^2, \quad (7.4)$$

equivalently

$$S_{i}^{2} = \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ u^{s_{2}} t_{r}^{2} \right] + \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ w^{s_{2}} t_{z}^{2} \right] + \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ -\frac{1}{2} u t_{r}^{2} \right] + \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ -\frac{1}{2} w t_{z}^{2} \right] + \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ -\frac{1}{2} u^{s} t_{r}^{2} \right] + \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ -\frac{1}{2} u^{s} t_{z}^{2} \right] - Es \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \partial_{s} \sigma^{2},$$

$$(7.5)$$

i.e.

$$S_{i}^{2} = \int_{\partial\Omega^{2,n}} \phi_{i}^{2} u^{s_{2}} t_{r}^{2} + \int_{\partial\Omega^{2,n}} \phi_{i}^{2} w^{s_{2}} t_{z}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} u t_{r}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} w t_{z}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} u^{s} t_{r}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} w^{s} t_{z}^{2} - Es \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \partial_{s} \sigma^{2},$$

$$(7.6)$$

We consider the last integral on the right hand side above and we integrate by parts to obtain

$$\int_{\partial\Omega^2} \phi_i^2 \partial_s \sigma^2 = \phi_i^2 \sigma^2 \Big|_{(r_c, z_c)}^{(r_o, z_o)} - \int_{\partial\Omega^2} \sigma^2 \partial_s \phi_i^2.$$
 (7.7)

This yields

$$S_{i}^{2} = Es \,\phi_{i}^{2}(r_{c}, z_{c})\sigma^{2}(r_{c}, z_{c}) - Es \,\phi_{i}^{2}(r_{o}, z_{o})\sigma^{2}(r_{o}, z_{o}) + \int_{\partial\Omega^{2,n}} \phi_{i}^{2}u^{s_{2}}t_{r}^{2} + \int_{\partial\Omega^{2,n}} \phi_{i}^{2}w^{s_{2}}t_{z}^{2}$$

$$-\frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2}ut_{r}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2}wt_{z}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2}u^{s}t_{r}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2}w^{s}t_{z}^{2} + Es \int_{\partial\Omega^{2,n}} \sigma^{2}\partial_{s}\phi_{i}^{2},$$

$$(7.8)$$

We recall the approximations

$$u \approx \sum_{j=1}^{n_v} u_j \phi_j, \tag{7.9}$$

$$w \approx \sum_{j=1}^{n_v} w_j \phi_j, \tag{7.10}$$

$$\sigma^2 \approx \sum_{i=1}^{n_v} \sigma_j^2 \phi_j^2, \tag{7.11}$$

$$u^s \approx \sum_{j=1}^{n_v} u_j^s \phi_j^2, \tag{7.12}$$

$$w^s \approx \sum_{i=1}^{n_v} w_j^s \phi_j^2, \tag{7.13}$$

$$u^{s_2} \approx \sum_{i=1}^{n_v} u_j^{s_2} \phi_j^2,$$
 (7.14)

and

$$w^{s_2} \approx \sum_{j=1}^{n_v} w_j^{s_2} \phi_j^2. \tag{7.15}$$

We thus have

$$S_{i}^{2} = Es \, \phi_{i}^{2}(r_{c}, z_{c}) \sigma^{2}(r_{c}, z_{c}) - Es \, \phi_{i}^{2}(r_{o}, z_{o}) \sigma^{2}(r_{o}, z_{o})$$

$$+ \int_{\partial \Omega^{2,n}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} u_{j}^{s_{2}} \phi_{j}^{2} \right) t_{r}^{2} + \int_{\partial \Omega^{2,n}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} w_{j}^{s_{2}} \phi_{j}^{2} \right) t_{z}^{2}$$

$$- \frac{1}{2} \int_{\partial \Omega^{2,n}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} u_{j} \phi_{j}^{2} \right) t_{r}^{2} - \frac{1}{2} \int_{\partial \Omega^{2,n}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} w_{j} \phi_{j}^{2} \right) t_{z}^{2}$$

$$- \frac{1}{2} \int_{\partial \Omega^{2,n}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} u_{j}^{s} \phi_{j}^{2} \right) t_{r}^{2} - \frac{1}{2} \int_{\partial \Omega^{2,n}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} w_{j}^{s} \phi_{j}^{2} \right) t_{z}^{2}$$

$$+ Es \int_{\partial \Omega^{2,n}} \left( \sum_{j=1}^{n_{v}} \sigma_{j}^{2} \phi_{j}^{2} \right) \partial_{s} \phi_{i}^{2}.$$

$$(7.16)$$

Moving the integrals into the sums, we have

$$S_{i}^{2} = Es \,\phi_{i}^{2}(r_{c}, z_{c})\sigma^{2}(r_{c}, z_{c}) - Es \,\phi_{i}^{2}(r_{o}, z_{o})\sigma^{2}(r_{o}, z_{o})$$

$$+ \sum_{j=1}^{n_{v}} u_{j}^{s_{2}} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \phi_{j}^{2} t_{r}^{2} + \sum_{j=1}^{n_{v}} w_{j}^{s_{2}} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \phi_{j}^{2} t_{z}^{2}$$

$$- \frac{1}{2} \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \phi_{j}^{2} t_{r}^{2} - \frac{1}{2} \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \phi_{j}^{2} t_{z}^{2}$$

$$- \frac{1}{2} \sum_{j=1}^{n_{v}} u_{j}^{s} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \phi_{j}^{2} t_{r}^{2} - \frac{1}{2} \sum_{j=1}^{n_{v}} w_{j}^{s} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \phi_{j}^{2} t_{z}^{2} + Es \sum_{j=1}^{n_{v}} \sigma_{j}^{2} \int_{\partial\Omega^{2,n}} \phi_{j}^{2} \partial_{s} \phi_{i}^{2}.$$

$$(7.17)$$

Decomposing the integrals into sums of integrals over each individual element and passing to local element node numbers we have

$$S_i^2 = Es \,\phi_i^2(r_c, z_c) \sigma^2(r_c, z_c) - Es \,\phi_i^2(r_o, z_o) \sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \ i = l_2(e_2, ii)}}^{n_{el}^2} S_{e_2, ii}^2, \quad (7.18)$$

where

$$S_{e_{2},ii}^{2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \underbrace{\int_{\partial\Omega^{2,n}}^{\partial l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2}}_{d_{ii,jj,t_{r}}(e_{2})}$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \underbrace{\int_{\partial\Omega^{2,n}}^{\partial l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)}^{2} t_{z}^{2}}_{d_{ii,jj,t_{z}}(e_{2})}$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} \underbrace{\int_{\partial\Omega^{2,n}}^{\partial l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2}}_{d_{ii,jj,t_{z}}(e_{2})}$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)} \underbrace{\int_{\partial\Omega^{2,n}}^{\partial l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2}}_{d_{ii,jj,t_{z}}(e_{2})}$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)} \underbrace{\int_{\partial\Omega^{2,n}}^{\partial l_{2}(e_{2},ii)} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2}}_{d_{ii,jj,t_{z}}(e_{2})}$$

$$+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial\Omega^{2,n}}^{\partial l_{2}(e_{2},jj)} \partial_{s} \phi_{l_{2}(e_{2},jj)}^{2} \partial_{s} \phi_{l_{2}(e_{2},ii)}^{2}}.$$

$$d_{ii,jj,t_{z}}(e_{2})$$

$$d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial\Omega^{2,n}}^{\partial l_{2}(e_{2},jj)} \partial_{s} \phi_{l_{2}(e_{2},jj)}^{2} \partial_{s} \phi_{l_{2}(e_{2},ii)}^{2}}.$$

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$$S_i^2 = Es \,\phi_i^2(r_c, z_c) \sigma^2(r_c, z_c) - Es \,\phi_i^2(r_o, z_o) \sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \\ i = l_0(e_2, ii)}}^{n_{el}^2} S_{e_2, ii}^2, \quad (7.20)$$

where

$$S_{e_{2},ii}^{2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{ij=1}^{n_{v}^{2,e_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} d_{jj,ii}^{s}(e_{2}).$$

$$(7.21)$$

Summarising and re-arranging terms we have

$$S_i^2 = Es \,\phi_i^2(r_c, z_c) \sigma^2(r_c, z_c) - Es \,\phi_i^2(r_o, z_o) \sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \\ i = lo(e_0, ii)}}^{n_{el}^2} S_{e_2, ii}^2, \quad (7.22)$$

where

$$S_{e_{2},ii}^{2} = \sum_{jj=1}^{n_{v}^{2},e_{2}} \left\{ d_{ii,jj,t_{r}}(e_{2}) \left[ u_{l_{2}(e_{2},jj)}^{s_{2}} - \frac{1}{2} u_{l_{2}(e_{2},jj)} - \frac{1}{2} u_{l_{2}^{2}(e_{2},jj)}^{s} \right] + d_{ii,jj,t_{z}}(e_{2}) \left[ w_{l_{2}(e_{2},jj)}^{s_{2}} - \frac{1}{2} w_{l_{2}(e_{2},jj)} - \frac{1}{2} w_{l_{2}^{2}(e_{2},jj)}^{s} \right] + Es \sigma_{l_{2}^{2}(e_{2},jj)}^{2} d_{jj,ii}^{s}(e_{2}) \right\}.$$

$$(7.23)$$

#### 7.1. Jacobian terms

Here we find the derivative of  $S_i^{2,r}$  with respect to  $u_q$ ,  $w_q$ ,  $u^{s_2}$ ,  $w^{s_2}$ ,  $\sigma^2$  and  $h_q$ .

## 7.1.1. Derivatives of $S_i^2$ with respect to $u_q$

From equation (7.20)

From equation (7.20)
$$\partial_{u_q} S_i^2 = Es \,\phi_i^2(r_c, z_c) \partial_{u_q} \sigma^2(r_c, z_c) - Es \,\phi_i^2(r_o, z_o) \partial_{u_q} \sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \ i = l_2(e_2, ii)}}^{n_{el}^2} \partial_{u_q} S_{e_2, ii}^2,$$
(7.24)

and from equation (7.21) we have

$$\partial_{u_{q}} \mathcal{S}_{e_{2},ii}^{2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} u_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} w_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} u_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} w_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} u_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} w_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{j=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} \sigma_{l_{2}(e_{2},jj)}^{s_{2}} d_{jj,ii}^{s_{2}}(e_{2}),$$

$$(7.25)$$

$$\partial_{u_q} \mathcal{S}_{e_2,ii}^2 = -\frac{1}{2} d_{ii,jj,t_r}(e_2)|_{q=l_2(e_2,jj))}, \tag{7.26}$$

# 7.1.2. Derivatives of $S_i^2$ with respect to $w_a$

From equation (7.20)

$$\partial_{w_q} \mathcal{S}_i^2 = Es \,\phi_i^2(r_c, z_c) \partial_{w_q} \sigma^2(r_c, z_c) - Es \,\phi_i^2(r_o, z_o) \partial_{w_q} \sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \ i = l_2(e_2, ii)}}^{n_{\text{el}}^2} \partial_{w_q} \mathcal{S}_{e_2, ii}^2,$$
(7.27)

and from equation (7.21) we have

$$\begin{split} \partial_{w_{q}} \mathcal{S}_{e_{2},ii}^{2} &= \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} u_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} w_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} u_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} w_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{z}}(e_{2}) \\ &+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} \sigma_{l_{2}^{2}(e_{2},jj)}^{s} d_{jj,ii}^{s}(e_{2}), \end{split}$$

$$\partial_{w_q} \mathcal{S}_{e_2,ii}^{2,r} = -\frac{1}{2} d_{ii,jj,t_z}(e_2)|_{q=l_2(e_2,jj)}. \tag{7.29}$$

# 7.1.3. Derivatives of $S_i^2$ with respect to $u_q^{s_2}$

From equation (7.20)

$$\partial_{u_{q}^{s_{2}}} \mathcal{S}_{i}^{2} = Es \, \phi_{i}^{2}(r_{c}, z_{c}) \partial_{u_{q}^{s_{2}}} \sigma^{2}(r_{c}, z_{c}) - Es \, \phi_{i}^{2}(r_{o}, z_{o}) \partial_{u_{q}^{s_{2}}} \sigma^{2}(r_{o}, z_{o}) + \sum_{\substack{e_{2} = 1 \\ i = l_{2}(e_{2}, ii)}}^{n_{cl}^{2}} \partial_{u_{q}^{s_{2}}} \mathcal{S}_{e_{2}, ii}^{2},$$

$$(7.30)$$

and from equation (7.21) we have

$$\begin{split} \partial_{u_{q}^{s_{2}}}\mathcal{S}_{e_{2},ii}^{2} &= \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} u_{l_{2}^{s_{2}}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} w_{l_{2}^{s_{2}}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} u_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} w_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} u_{l_{2}^{s_{2}}(e_{2},jj)}^{s} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} w_{l_{2}^{s_{2}}(e_{2},jj)}^{s} d_{ii,jj,t_{z}}(e_{2}) \\ &+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} \sigma_{l_{2}^{s_{2}}(e_{2},jj)}^{s} d_{jj,ii}(e_{2}), \end{split}$$

$$\partial_{u_q^{s_2}} \mathcal{S}_{e_2,ii}^2 = d_{ii,jj,t_r}(e_2)|_{q=l_2^2(e_2,jj)}. \tag{7.32}$$

# 7.1.4. Derivatives of $S_i^2$ with respect to $w_a^{s_2}$

From equation (7.20)

$$\partial_{w_q^{s_2}} \mathcal{S}_i^2 = Es \,\phi_i^2(r_c, z_c) \partial_{w_q^{s_2}} \sigma^2(r_c, z_c) - Es \,\phi_i^2(r_o, z_o) \partial_{w_q^{s_2}} \sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \ i = l_2(e_2, ii)}}^{n_{el}^2} \partial_{w_q^{s_2}} \mathcal{S}_{e_2, ii}^2,$$

$$(7.33)$$

and from equation (7.21) we have

$$\partial_{w_{q}^{s_{2}}} \mathcal{S}_{e_{2},ii}^{2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} u_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} w_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} u_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} w_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} u_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} w_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} \sigma_{l_{2}(e_{2},jj)}^{s_{2}} d_{jj,ii}^{s_{2}}(e_{2}),$$

$$(7.34)$$

$$\partial_{w_q^{s_2}} \mathcal{S}_{e_2,ii}^2 = d_{ii,jj,t_z}(e_2)|_{q=l_2^2(e_2,jj)}. \tag{7.35}$$

# 7.1.5. Derivatives of $S_i^2$ with respect to $\sigma_q^2$

From equation (7.20)

$$\partial_{\sigma_{q}^{2}} \mathcal{S}_{i}^{2} = Es \,\phi_{i}^{2}(r_{c}, z_{c}) \partial_{\sigma_{q}^{2}} \sigma^{2}(r_{c}, z_{c}) - Es \,\phi_{i}^{2}(r_{o}, z_{o}) \partial_{\sigma_{q}^{2}} \sigma^{2}(r_{o}, z_{o}) + \sum_{\substack{e_{2} = 1 \\ i = l_{2}(e_{2}, ii)}}^{n_{cl}^{2}} \partial_{\sigma_{q}^{2}} \mathcal{S}_{e_{2}, ii}^{2},$$

$$(7.36)$$

and from equation (7.21) we have

$$\partial_{\sigma_{q}^{2}} \mathcal{S}_{e_{2},ii}^{2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} u_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} w_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} u_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} w_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} u_{l_{2}(e_{2},jj)}^{s} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} w_{l_{2}(e_{2},jj)}^{s} d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} \sigma_{l_{2}(e_{2},jj)}^{s} d_{jj,ii}^{s}(e_{2}),$$

$$(7.37)$$

$$\partial_{\sigma_q^2} \mathcal{S}_{e_2,ii}^2 = Es \, d_{jj,ii}^s(e_2)|_{q=l_2^2(e_2,jj)}. \tag{7.38}$$

## 7.1.6. Derivatives of $S_i^2$ with respect to $h_q$

From equation (7.20)

$$\partial_{h_{q}} \mathcal{S}_{i}^{2} = Es \, \phi_{i}^{2}(r_{c}, z_{c}) \partial_{h_{q}} \sigma^{2}(r_{c}, z_{c}) - Es \, \phi_{i}^{2}(r_{o}, z_{o}) \partial_{h_{q}} \sigma^{2}(r_{o}, z_{o}) + \sum_{\substack{e_{2} = 1 \\ i = l_{2}(e_{2}, ii) \\ q = S_{2}(e_{2}, qq)}}^{n_{e_{1}}^{2}} \partial_{h_{S_{2}(e_{2}, qq)}} \mathcal{S}_{e_{2}, ii}^{2},$$

$$(7.39)$$

and from equation (7.21) we have

$$\partial_{h_{S_{2}(e_{2},qq)}} S_{e_{2},ii}^{2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}(e_{2},jj)} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{S_{2}(e_{2},qq)}} d_{jj,ii}(e_{2}),$$

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$$\partial_{h_{S_{2}(e_{2},qq)}} \mathcal{S}_{e_{2},ii}^{2} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} \left\{ \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,tr}(e_{2}) \left[ u_{l_{2}(e_{2},jj)}^{s_{2}} - \frac{1}{2} u_{l_{2}(e_{2},jj)} - \frac{1}{2} u_{l_{2}(e_{2},jj)}^{s} \right] + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,tz}(e_{2}) \left[ w_{l_{2}(e_{2},jj)}^{s_{2}} - \frac{1}{2} w_{l_{2}(e_{2},jj)} - \frac{1}{2} w_{l_{2}(e_{2},jj)} \right] + Es \, \sigma_{l_{2}(e_{2},jj)}^{2} \underbrace{\partial_{h_{S_{2}(e_{2},qq)}} d_{jj,ii}^{s}(e_{2})}_{=0} \right\},$$

$$(7.41)$$

## 8. Impermeability condition (I2)

we recall equation (2.51) which states

$$(\mathbf{v}^2 - \mathbf{u}^s) \cdot \mathbf{n}^2 = 0, \tag{8.1}$$

i.e

$$(u^{s_2} - u^s)n_r^2 + (w^{s_2} - w^s)n_z^2 = 0, (8.2)$$

where  $v^{s_2} = (u^{s_2}, w^{s_2})$ , and we define the *i*-th residual of the impermeability equation as

$$I_{i} = \int_{\partial\Omega^{2,f}} \phi_{i}^{2} u^{s_{2}} n_{r}^{2} + \int_{\partial\Omega^{2,f}} \phi_{i}^{2} w^{s_{2}} n_{z}^{2} - \int_{\partial\Omega^{2,f}} \phi_{i}^{2} u^{s} n_{r}^{2} - \int_{\partial\Omega^{2,f}} \phi_{i}^{2} w^{s} n_{z}^{2}, \tag{8.3}$$

where i is an index that runs through the boundary 2 node numbering.

We recall the approximations given by

$$u^s \approx \sum_{j=1}^{n_v} u_j^2 \phi_j^2 \tag{8.4}$$

and

$$w^s \approx \sum_{j=1}^{n_v} w_j^s \phi_j^2, \tag{8.5}$$

and we introduce

$$u^{s_2} \approx \sum_{j=1}^{n_v} u_j^{s_2} \phi_j^2,$$
 (8.6)

and

$$w^{s_2} \approx \sum_{i=1}^{n_v} w_j^{s_2} \phi_j^2. \tag{8.7}$$

Using these, we have

$$\mathcal{I}_{i} = \int_{\partial\Omega^{2,f}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}^{1,e_{2}}} u_{j}^{s_{2}} \phi_{j}^{2} \right) n_{r}^{2} + \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}^{1,e_{2}}} w_{j}^{s_{2}} \phi_{j}^{2} \right) n_{z}^{2} \\
- \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}^{1,e_{2}}} \tilde{u}_{j}^{s} \phi_{j}^{2} \right) n_{r}^{2} - \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}^{1,e_{2}}} \tilde{w}_{j}^{s} \phi_{j}^{2} \right) n_{z}^{2}, \tag{8.8}$$

i.e.

$$\mathcal{I}_{i} = \sum_{j=1}^{n_{v}^{1,e_{2}}} u_{j}^{s_{2}} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{r}^{2} + \sum_{j=1}^{n_{v}^{1,e_{2}}} w_{j}^{s_{2}} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{z}^{2} - \sum_{j=1}^{n_{v}^{1,e_{2}}} \tilde{u}_{j}^{s} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{r}^{2} - \sum_{j=1}^{n_{v}^{1,e_{2}}} \tilde{w}_{j}^{s} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{z}^{2},$$

$$(8.9)$$

gathering the sums we obtain

$$\mathcal{I}_{i} = \sum_{j=1}^{n_{v}^{1,e_{2}}} \left( u_{j}^{s_{2}} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{r}^{2} + w_{j}^{s_{2}} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{z}^{2} - \tilde{u}_{j}^{s} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{r}^{2} - \tilde{w}_{j}^{s} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{z}^{2} \right). \tag{8.10}$$

Now, we decompose the integrals into the sum of the integrals over each line-element on boundary 2

$$\mathcal{I}_{i} = \sum_{e_{2}=1}^{n_{\rm el}^{2}} \mathcal{I}_{e_{2},ii}, \tag{8.11}$$

where

$$\mathcal{I}_{e_{2},ii} = \sum_{j=1}^{n_{v}^{1,e_{2}}} \left( u_{j}^{s_{2}} \int_{\partial\Omega_{e_{2}}} \phi_{i}^{2} \phi_{j}^{2} n_{r}^{2} + w_{j}^{s_{2}} \int_{\partial\Omega_{e_{2}}} \phi_{i}^{2} \phi_{j}^{2} n_{z}^{2} - u_{j}^{s} \int_{\partial\Omega_{e_{2}}} \phi_{i}^{2} \phi_{j}^{2} n_{r}^{2} - w_{j}^{s} \int_{\partial\Omega_{e_{2}}} \phi_{i}^{2} \phi_{j}^{2} n_{z}^{2} \right),$$

$$(8.12)$$

and expressing sums over index j in terms of local node numbers we have

$$\mathcal{I}_{e_{2},ii} = \sum_{jj=1}^{n_{v}^{e_{2}}} \left( u_{l_{2}(e_{2},jj)}^{s_{2}} \underbrace{\int_{\partial \Omega_{e_{2}}} \phi_{i}^{2} \phi_{l_{2}(e_{2},jj)}^{2} n_{r}^{2} + w_{l_{2}(e_{2},jj)}^{s_{2}} \underbrace{\int_{\partial \Omega_{e_{2}}} \phi_{i}^{2} \phi_{l_{2}(e_{2},jj)}^{2} n_{z}^{2}}_{d_{ii,jj,n_{x}}(e_{2})} \right) \underbrace{-u_{l_{2}(e_{2},jj)}^{s_{2}} \underbrace{\int_{\partial \Omega_{e_{2}}} \phi_{i}^{2} \phi_{l_{2}(e_{2},jj)}^{2} n_{r}^{2} - w_{l_{2}(e_{2},jj)}^{s_{2}} \underbrace{\int_{\partial \Omega_{e_{2}}} \phi_{i}^{2} \phi_{l_{2}(e_{2},jj)}^{2} n_{z}^{2}}_{d_{ii,jj,n_{x}}(e_{2})}}, (8.13)$$

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$$\mathcal{I}_{e_{2},ii} = \sum_{jj=1}^{n_{v}^{e_{2}}} \left( u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2}) + w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) - u_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,n_{r}}(e_{2}) - w_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,n_{z}}(e_{2}) \right).$$
(8.14)

Summarising and re-arranging we have

$$\mathcal{I}_{i} = \sum_{e_{2}=1}^{n_{\text{el}}^{2}} \mathcal{I}_{e_{2}, ii}, \tag{8.15}$$

whore

#### 8.1. Jacobian terms

We now calculate the derivatives of  $\mathcal{I}_i$  with respect to  $u_q^{s_2}$ ,  $w_q^{s_2}$  and  $h_q$ .

# 8.1.1. Derivatives of $\mathcal{I}_i$ with respect to $u_q$

We consider

$$\partial_{u_{q}^{s_{2}}} \mathcal{I}_{i} = \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{s_{2}}} \partial_{u_{q}^{s_{2}}} \sum_{jj=1}^{n_{v}^{e_{2}}} \left[ u_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2}) + w_{l_{2}(e,jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) - u_{l_{2}^{s}(e_{2},jj)}^{s} d_{ii,jj,n_{r}}(e_{2}) - w_{l_{2}^{s}(e,jj)}^{s} d_{ii,jj,n_{z}}(e_{2}) \right],$$

$$\left. - u_{l_{2}^{s}(e_{2},jj)}^{s} d_{ii,jj,n_{r}}(e_{2}) - w_{l_{2}^{s}(e,jj)}^{s} d_{ii,jj,n_{z}}(e_{2}) \right],$$

$$(8.17)$$

passing the derivative into the sum we have

$$\partial_{u_q^{s_2}} \mathcal{I}_i = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2, ii)}}^{n_{e_1}^{e_2}} \sum_{jj=1}^{n_{v_q^{e_2}}^{e_2}} \underbrace{\partial_{u_q^{s_2}} u_{l_2(e_2, jj)}}_{\delta_{q, l_2(e_2, jj)}} d_{ii, jj, n_r}(e_2), \tag{8.18}$$

$$\overline{\partial_{u_q^{s_2}} \mathcal{I}_i = \sum_{\substack{e_2 = 1\\ i = l_2^2(e_2, ii)\\ q = l_2(e_2, jj)}}^{n_{el}^2} d_{ii, jj, n_r}(e_2).$$
(8.19)

### 8.1.2. Derivatives of $\mathcal{I}_i$ with respect to $w_a^{s_2}$

We consider

$$\partial_{w_{q}^{s_{2}}} \mathcal{I}_{i} = \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{2}} \partial_{w_{q}^{s_{2}}} \sum_{jj=1}^{n_{v}^{e_{2}}} \left[ u_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2}) + w_{l_{2}(e,jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) - u_{l_{2}(e_{2},jj)}^{s} d_{ii,jj,n_{r}}(e_{2}) - w_{l_{2}(e,jj)}^{s} d_{ii,jj,n_{z}}(e_{2}) \right],$$

$$(8.20)$$

passing the derivative into the sum we have

$$\partial_{w_q^{s_2}} \mathcal{I}_i = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2, ii)}}^{n_{e_1}^{e_2}} \sum_{jj=1}^{n_{e_2}^{e_2}} \underbrace{\partial_{w_q^{s_2}} w_{l_2(e_2, jj)}^{s_2}}_{\delta_{q, l_2(e_2, jj)}} d_{ii, jj, n_z}(e_2), \tag{8.21}$$

1.e.

$$\partial_{w_q^{s_2}} \mathcal{I}_i = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2, ii) \\ q = l_2(e_2, jj)}}^{n_{\text{el}}^2} d_{ii, jj, n_z}(e_2).$$
(8.22)

#### 8.1.3. Derivatives of $\mathcal{I}_i$ with respect to $h_a$

From equation (8.14) we have

$$\partial_{h_q} \mathcal{I}_i = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e, ii)}}^{n_{\text{cl}}^2} \sum_{jj=1}^{n_v^{e_2}} \partial_{h_q} \left( u_{l_2(e_2, jj)}^{s_2} d_{ii, jj, n_r}(e_2) + w_{l_2(e_2, jj)}^{s_2} d_{ii, jj, n_z}(e_2) \right. \\ \left. - u_{l_2^2(e_2, jj)}^s d_{ii, jj, n_r}(e_2) - w_{l_2^2(e_2, jj)}^s d_{ii, jj, n_z}(e_2) \right).$$

$$(8.23)$$

passing to local spine numbers we have

passing to local spine numbers we have 
$$\partial_{h_q} \mathcal{I}_i = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e,ii) \\ q = S_2(e_2,qq)}}^{n_{e_1}^2} \sum_{jj=1}^{n_{v}^{e_2}} \left( u_{l_2(e_2,jj)}^{s_2} \partial_{h_{S_2(e_2,qq)}} d_{ii,jj,n_r}(e_2) + w_{l_2(e_2,jj)}^{s_2} \partial_{h_{S_2(e_2,qq)}} d_{ii,jj,n_z}(e_2) \right) - u_{l_2^2(e_2,jj)}^{s} \partial_{h_{S_2(e_2,qq)}} d_{ii,jj,n_r}(e_2) - w_{l_2^2(e_2,jj)}^{s} \partial_{h_{S_2(e_2,qq)}} d_{ii,jj,n_z}(e_2) \right).$$

$$(8.24)$$

$$\partial_{h_{q}} \mathcal{I}_{i} = \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e,ii)\\q=S_{2}(e_{2},qq)}}^{n_{el}^{e_{2}}} \sum_{jj=1}^{n_{e}^{e_{2}}} \left( \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{r}}(e_{2}) \left[ u_{l_{2}(e_{2},jj)}^{s_{2}} - u_{l_{2}^{2}(e_{2},jj)}^{s} \right] + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{z}}(e_{2}) \left[ w_{l_{2}(e_{2},jj)}^{s_{2}} - w_{l_{2}^{2}(e_{2},jj)}^{s} \right] \right).$$

$$(8.25)$$

### 9. The mass exchange equation on boundary 2 (MEC2)

We recall equation (2.55), which states

$$(\boldsymbol{u} - \boldsymbol{v}^{s_2}) \cdot \boldsymbol{n}^2 = Fs \left( \rho^{s_2} - Ds \right), \tag{9.1}$$

and we combine it with the transport equation for surface 2, (2.56), we have

$$(u - v^{s_2}) \cdot n^2 + Ls \left\{ \partial_t \rho^{s_2} + \rho^{s_2} \nabla^s \cdot c + \nabla^s \cdot [\rho^{s_2} (v^{s_2} - c)] \right\} = 0, \tag{9.2}$$

where  $Ls = FsTs = \rho/(\rho_{(0)}^s L)$ . Treatment of terms that involve Ls is the same as the one given in condition DTC2 with terms involving Ts.

We thus have

$$(u - u^{s_2})n_r^2 + (w - w^{s_2})n_z^2 Ls \,\partial_t \rho^{s_2} + Ls \,\rho^{s_2} t_r^2 \partial_s \partial_t r^c + Ls \,\rho^{s_2} t_z^2 \partial_s \partial_t z^c + Ls \,\nabla^s \cdot [\rho^{s_2} (\boldsymbol{v}^{s_2} - \boldsymbol{c})] = 0,$$

$$(9.3)$$

and define the i-th MEC2 residual as

$$E_{i}^{2} = Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \partial_{t} \rho^{s_{2}} + Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{r}^{2} \partial_{s} \partial_{t} r^{c} + Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} \partial_{t} z^{c}$$

$$+ Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot [\rho^{s_{2}} (\mathbf{v}^{s_{2}} - \mathbf{c})] + \int_{\partial\Omega^{2}} \phi_{i}^{2} u n_{r}^{2} + \int_{\partial\Omega^{2}} \phi_{i}^{2} w n_{z}^{2} - \int_{\partial\Omega^{2}} \phi_{i}^{2} u^{s_{2}} n_{r}^{2} - \int_{\partial\Omega^{2}} \phi_{i}^{2} w^{s_{2}} n_{z}^{2},$$

$$(9.4)$$

where i is an index that runs through the boundary 2 node numbering.

We consider now the term

$$Ls \int_{\partial\Omega^2} \phi_i^2 \nabla^s \cdot [\rho^{s_2} (\boldsymbol{v}^{s_2} - \boldsymbol{c})], \tag{9.5}$$

and we recall the vector calculus identity

$$\nabla^{s} \cdot (\phi \mathbf{A}) = \mathbf{A} \cdot \nabla^{s} \phi + \phi \nabla^{s} \cdot \mathbf{A}$$

$$(9.6)$$

Using this identity with  $\phi = \phi_i^2$  and  $\mathbf{A} = \rho^{s_2} (\mathbf{v}^{s-2} - \mathbf{c})$ , we have

$$\nabla^{s} \cdot \left[ \phi_{i}^{2} \rho^{s_{2}} \left( \boldsymbol{v}^{s_{2}} - \boldsymbol{c} \right) \right] = \rho^{s_{2}} \left( \boldsymbol{v}^{s_{2}} - \boldsymbol{c} \right) \cdot \nabla^{s} \phi_{i}^{2} + \phi_{i}^{2} \nabla^{s} \cdot \left[ \rho^{s_{2}} \left( \boldsymbol{v}^{s_{2}} - \boldsymbol{c} \right) \right], \tag{9.7}$$

i.e.

$$\rho^{s_2} (\mathbf{v}^{s_2} - \mathbf{c}) \cdot \nabla^s \phi_i^2 + \phi_i^2 \nabla^s \cdot [\rho^{s_2} (\mathbf{v}^{s_2} - \mathbf{c})] = \nabla^s \cdot [\phi_i^2 \rho^{s_2} (\mathbf{v}^{s_2} - \mathbf{c})], \qquad (9.8)$$

equivalently

$$\phi_i^2 \nabla^s \cdot \left[ \rho^{s_2} \left( \boldsymbol{v}^{s_2} - \boldsymbol{c} \right) \right] = \nabla^s \cdot \left[ \phi_i^2 \rho^{s_2} \left( \boldsymbol{v}^{s_2} - \boldsymbol{c} \right) \right] - \rho^{s_2} \left( \boldsymbol{v}^{s_2} - \boldsymbol{c} \right) \cdot \nabla^s \phi_i^2, \tag{9.9}$$

i.e.

$$\phi_i^2 \nabla^s \cdot \left[ \rho^{s_2} \left( \boldsymbol{v}^{s_2} - \boldsymbol{c} \right) \right] = \nabla^s \cdot \left[ \phi_i^2 \rho^{s_2} \left( \boldsymbol{v}^{s_2} - \boldsymbol{c} \right) \right] - \rho^{s_2} \left( \boldsymbol{v}^{s_2} - \boldsymbol{c} \right) \cdot \nabla^s \phi_i^2. \tag{9.10}$$

We now separate the normal and tangential components of  $v^{s_2}$  and c, obtaining

$$\phi_{i}^{2}\nabla^{s}\cdot\left[\rho^{s_{2}}\left(\boldsymbol{v}^{s_{2}}-\boldsymbol{c}\right)\right] = \nabla^{s}\cdot\left[\phi_{i}^{2}\rho^{s_{2}}\left(\boldsymbol{v}_{\parallel}^{s_{2}}-\boldsymbol{c}_{\parallel}\right)\right] + \nabla^{s}\cdot\left[\phi_{i}^{2}\rho^{s_{2}}\underbrace{\left(\boldsymbol{v}_{\perp}^{s_{2}}-\boldsymbol{c}_{\perp}\right)}_{=0}\boldsymbol{n}^{2}\right] - \rho^{s_{2}}\left(\boldsymbol{v}^{s_{2}}-\boldsymbol{c}\right)\cdot\nabla^{s}\phi_{i}^{2},$$

$$(9.11)$$

where the underbraced factor is equal to zero by the impermeability condition.

Taking this into the integral above, we have

$$Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot \left[\rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right] = -Ls \int_{C^{2}} \boldsymbol{m}^{2} \cdot \left[\phi_{i}^{2} \rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right]$$

$$-Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right) \cdot \nabla^{s} \phi_{i}^{2},$$

$$(9.12)$$

where we have applied the surface divergence theorem to the first term on the right-hand side above.

Here we notice that in the 2D case which we are considering, the boundary of  $\partial\Omega^2$ , given by  $C^2$  is simply the end points of boundary 2, where the appropriate conditions are to be applied.

$$Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot [\rho^{s_{2}} (\boldsymbol{v}^{s_{2}} - \boldsymbol{c})] = -Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} (\boldsymbol{v}^{s_{2}} - \boldsymbol{c}) \cdot \nabla^{s} \phi_{i}^{2}$$

$$-Ls \phi_{i}^{2} (c) \rho_{c}^{s_{2}} (\boldsymbol{v}_{c}^{s_{2}} \cdot \boldsymbol{m}_{c}^{2} - \boldsymbol{c}_{c} \cdot \boldsymbol{m}_{c}^{2})$$

$$-Ls \phi_{i}^{2} (o) \rho_{o}^{s_{2}} \boldsymbol{v}_{o}^{s_{2}} \cdot \boldsymbol{m}_{o}^{2} + Ls \phi_{i}^{2} (o) \rho_{o}^{s_{2}} \boldsymbol{c}_{o} \cdot \boldsymbol{m}_{o}^{2},$$

$$= 0$$

$$(9.13)$$

where the o sub-index stands for the origin, where there velocity of the coordinates and the surface are both zero. This yields

$$Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot [\rho^{s_{2}} (\boldsymbol{v}^{s_{2}} - \boldsymbol{c})] = -Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} (\boldsymbol{v}^{s_{2}} - \boldsymbol{c}) \cdot \nabla^{s} \phi_{i}^{2}$$

$$-Ls \phi_{i}^{2}(c) \rho_{c}^{s_{2}} \boldsymbol{v}_{c}^{s_{2}} \cdot \boldsymbol{m}_{c}^{2} + Ls \phi_{i}^{2}(c) \rho_{c}^{s_{2}} \boldsymbol{c}_{c} \cdot \boldsymbol{m}_{c}^{2},$$

$$(9.14)$$

We notice here that we have not decomposed this equation into two parts (near-field and far-field), as it does not involve the bulk velocity variables, which are the only ones that require a separate treatment.

Re-writing the expression above we have

$$Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot \left[\rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right] = -Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} \left(\partial_{s} \phi_{i}^{2}\right) \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right) \cdot \boldsymbol{t}^{2}$$

$$-Ls \, \delta_{i,c} \rho_{c}^{s_{2}} u_{c}^{s_{2}} u_{r}^{c}(c) - Ls \, \delta_{i,c} \rho_{c}^{s_{2}} w_{c}^{s_{2}} m_{z}^{2}(c)$$

$$+Ls \, \delta_{i,c} \rho_{c}^{s_{2}} m_{r}^{2}(c) \partial_{t} r_{c}^{c} + Ls \, \delta_{i,c} \rho_{c}^{s_{2}} m_{z}^{2}(c) \partial_{t} z_{c}^{c},$$

$$(9.15)$$

$$Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot [\rho^{s_{2}} (\boldsymbol{v}^{s_{2}} - \boldsymbol{c})] = -Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} (\partial_{s} \phi_{i}^{2}) \boldsymbol{v}^{s_{2}} \cdot \boldsymbol{t}^{2} + Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} (\partial_{s} \phi_{i}^{2}) \boldsymbol{c} \cdot \boldsymbol{t}^{2}$$

$$-Ls \, \delta_{i,c} \rho_{c}^{s_{2}} u_{c}^{s_{2}} m_{r}^{2}(c) - Ls \, \delta_{i,c} \rho_{c}^{s_{2}} w_{c}^{s_{2}} m_{z}^{2}(c)$$

$$+ Ls \, \delta_{i,c} \rho_{c}^{s_{2}} m_{r}^{2}(c) \partial_{t} r_{c}^{c} + Ls \, \delta_{i,c} \rho_{c}^{s_{2}} m_{z}^{2}(c) \partial_{t} z_{c}^{c},$$

$$(9.16)$$

which is

$$Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot [\rho^{s_{2}} (\boldsymbol{v}^{s_{2}} - \boldsymbol{c})] = -Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} u^{s_{2}} t_{r}^{2} \partial_{s} \phi_{i}^{2} - Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} w^{s_{2}} t_{z}^{2} \partial_{s} \phi_{i}^{2}$$

$$+ Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{r}^{2} (\partial_{s} \phi_{i}^{2}) \partial_{t} r^{c} + Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{z}^{2} (\partial_{s} \phi_{i}^{2}) \partial_{t} z^{c}$$

$$- Ls \delta_{i,c} \rho_{c}^{s_{2}} u_{c}^{s_{2}} m_{r}^{2}(c) - Ls \delta_{i,c} \rho_{c}^{s_{2}} w_{c}^{s_{2}} m_{z}^{2}(c)$$

$$+ Ls \delta_{i,c} \rho_{c}^{s_{2}} m_{r}^{2}(c) \partial_{t} r_{c}^{c} + Ls \delta_{i,c} \rho_{c}^{s_{2}} m_{z}^{2}(c) \partial_{t} z_{c}^{c}.$$

$$(9.17)$$

We substitute this into the residual equation obtaining

$$E_{i}^{2} = Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \partial_{t} \rho^{s_{2}} + Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{r}^{2} \partial_{s} \partial_{t} r^{c} + Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} \partial_{t} z^{c} - Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} u^{s_{2}} t_{r}^{2} \partial_{s} \phi_{i}^{2}$$

$$- Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} w^{s_{2}} t_{z}^{2} \partial_{s} \phi_{i}^{2} + Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{r}^{2} (\partial_{s} \phi_{i}^{2}) \partial_{t} r^{c} + Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{z}^{2} (\partial_{s} \phi_{i}^{2}) \partial_{t} z^{c}$$

$$- Ls \delta_{i,c} \rho_{c}^{s_{2}} u_{c}^{s_{2}} m_{r}^{2} (c) - Ls \delta_{i,c} \rho_{c}^{s_{2}} w_{c}^{s_{2}} m_{z}^{2} (c) + Ls \delta_{i,c} \rho_{c}^{s_{2}} m_{r}^{2} (c) \partial_{t} r_{c}^{c}$$

$$+ Ls \delta_{i,c} \rho_{c}^{s_{2}} m_{z}^{2} (c) \partial_{t} z_{c}^{c} + \int_{\partial\Omega^{2}} \phi_{i}^{2} u n_{r}^{2} + \int_{\partial\Omega^{2}} \phi_{i}^{2} w n_{z}^{2} - \int_{\partial\Omega^{2}} \phi_{i}^{2} u^{s_{2}} n_{r}^{2} - \int_{\partial\Omega^{2}} \phi_{i}^{2} w^{s_{2}} n_{z}^{2},$$

$$(9.18)$$

We now recall the approximation

$$\partial_t r^c \approx \frac{3r^c - 4r^c(t_{n-1}) + r^c(t_{n-2})}{2\Delta_t}$$
 (9.19)

and

$$\partial_t z^c \approx \frac{3z^c - 4z^c(t_{n-1}) + z^c(t_{n-2})}{2\Delta_t};$$
 (9.20)

and we introduce

$$\partial_t \rho^{s_2} \approx \frac{3\rho^{s_2} - 4\rho^{s_2}(t_{n-1}) + \rho^{s_2}(t_{n-2})}{2\Delta_t}.$$
 (9.21)

Substituting these approximations in the residual equation we have

$$\begin{split} E_i^2 &= -Ls \, \delta_{i,c} \rho_c^{s_2} u_r^{s_2} m_r^2(c) - Ls \, \delta_{i,c} \rho_c^{s_2} w_c^{s_2} m_z^2(c) \\ &+ Ls \, \delta_{i,c} \rho_c^{s_2} m_r^2(c) \frac{3r_c^c - 4r_c^c(t_{n-1}) + r_c^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \delta_{i,c} \rho_s^{s_2} m_z^2(c) \frac{3z^c - 4z^c(t_{n-1}) + z^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \delta_{i,c} \rho_s^{s_2} m_z^2(c) \frac{3z^c - 4z^c(t_{n-1}) + z^c(t_{n-2})}{2\Delta_t} \\ &- Ls \, \int_{\partial \Omega^2} \rho^{s_2} u^{s_2} t_r^2 \partial_s \phi_i^2 - Ls \, \int_{\partial \Omega^2} \rho^{s_2} w^{s_2} t_z^2 \partial_s \phi_i^2 \\ &+ Ls \, \int_{\partial \Omega^2} \rho^{s_2} t_r^2 \frac{3r^c - 4r^c(t_{n-1}) + r^c(t_{n-2})}{2\Delta_t} \partial_s \phi_i^2 \\ &+ Ls \, \int_{\partial \Omega^2} \rho^{s_2} t_z^2 \frac{3z^c - 4z^c(t_{n-1}) + z^c(t_{n-2})}{2\Delta_t} \partial_s \phi_i^2 \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \\ &+ Ls \, \int_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s$$

Multiplying the residual equation by  $2\Delta_t/3$  we have

$$\begin{split} \mathcal{E}_{i}^{2} &= -\frac{2\Delta_{t}Ls}{3} \delta_{i,c} \rho_{c}^{s^{2}} u_{c}^{s^{2}} m_{r}^{2}(c) - \frac{2\Delta_{t}Ls}{3} \delta_{i,c} \rho_{c}^{s^{2}} w_{c}^{s^{2}} m_{z}^{2}(c) \\ &+ Ls \, \delta_{i,c} \rho_{c}^{s^{2}} m_{r}^{2}(c) r_{c}^{c} - \frac{4Ls}{3} \delta_{i,c} \rho_{c}^{s^{2}} m_{r}^{2}(c) r_{c}^{c}(t_{n-1}) + \frac{Ls}{3} \delta_{i,c} \rho_{c}^{s^{2}} m_{r}^{2}(c) r_{c}^{c}(t_{n-2}) \\ &+ Ls \, \delta_{i,c} \rho_{c}^{s^{2}} m_{z}^{2}(c) z^{c} - \frac{4Ls}{3} \delta_{i,c} \rho_{c}^{s^{2}} m_{z}^{2}(c) z^{c}(t_{n-1}) + \frac{Ls}{3} \delta_{i,c} \rho_{c}^{s^{2}} m_{z}^{2}(c) z^{c}(t_{n-2}) \\ &+ Ls \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} - \frac{4Ls}{3} \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}}(t_{n-1}) + \frac{Ls}{3} \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}}(t_{n-2}) \\ &- \frac{2\Delta_{t}Ls}{3} \int_{\partial \Omega^{2}} \rho^{s_{2}} u^{s_{2}} t_{r}^{2} \partial_{s} \phi_{i}^{2} - \frac{2\Delta_{t}Ls}{3} \int_{\partial \Omega^{2}} \rho^{s_{2}} w^{s_{2}} t_{z}^{2} \partial_{s} \phi_{i}^{2} \\ &+ Ls \int_{\partial \Omega^{2}} \rho^{s_{2}} u^{s_{2}} t_{r}^{2} \partial_{s} \phi_{i}^{2} - \frac{4Ls}{3} \int_{\partial \Omega^{2}} \rho^{s_{2}} t_{r}^{2} r^{c}(t_{n-1}) \partial_{s} \phi_{i}^{2} + \frac{Ls}{3} \int_{\partial \Omega^{2}} \rho^{s_{2}} t_{r}^{2} r^{c}(t_{n-2}) \partial_{s} \phi_{i}^{2} \\ &+ Ls \int_{\partial \Omega^{2}} \rho^{s_{2}} t_{r}^{2} z^{c} \partial_{s} \phi_{i}^{2} - \frac{4Ls}{3} \int_{\partial \Omega^{2}} \rho^{s_{2}} t_{z}^{2} z^{c}(t_{n-1}) \partial_{s} \phi_{i}^{2} + \frac{Ls}{3} \int_{\partial \Omega^{2}} \rho^{s_{2}} t_{r}^{2} r^{c}(t_{n-2}) \partial_{s} \phi_{i}^{2} \\ &+ Ls \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} r^{c} - \frac{4Ls}{3} \int_{\partial \Omega^{2}} \rho^{s_{2}} t_{z}^{2} z^{c}(t_{n-1}) \partial_{s} \phi_{i}^{2} + \frac{Ls}{3} \int_{\partial \Omega^{2}} \rho^{s_{2}} t_{z}^{2} z^{c}(t_{n-2}) \partial_{s} \phi_{i}^{2} \\ &+ Ls \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{r}^{2} \partial_{s} r^{c} - \frac{4Ls}{3} \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} r^{c}(t_{n-1}) + \frac{Ls}{3} \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} r^{c}(t_{n-2}) \\ &+ Ls \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} z^{c} - \frac{4Ls}{3} \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} r^{c}(t_{n-1}) + \frac{Ls}{3} \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} z^{c}(t_{n-2}) \\ &+ Ls \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} z^{c} - \frac{4Ls}{3} \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} r^{c}(t_{n-1}) + \frac{Ls}{3} \int_{\partial \Omega^{2}} \phi_{i}^{2} \rho^{s_{2}$$

We now introduce the decomposition

$$\mathcal{E}_{i}^{2} = -\frac{2\Delta_{t}Ls}{3}\delta_{i,c}\rho_{c}^{s_{2}}u_{c}^{s_{2}}m_{r}^{s_{2}}(c) - \frac{2\Delta_{t}Ls}{3}\delta_{i,c}\rho_{c}^{s_{2}}w_{c}^{s_{2}}m_{z}^{2}(c) 
+ Ls\,\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c} - \frac{4Ls}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c}(t_{n-1}) + \frac{Ls}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c}(t_{n-2}) 
+ Ls\,\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c} - \frac{4Ls}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c}(t_{n-1}) + \frac{Ls}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c}(t_{n-2}) 
+ \mathcal{E}_{i}^{2,b} + \mathcal{E}_{i}^{2,c},$$
(9.24)

where

$$\mathcal{E}_{i}^{2,b} = Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} - \frac{4Ls}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}}(t_{n-1}) + \frac{Ls}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}}(t_{n-2}) + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} u n_{r}^{2} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} w n_{z}^{2} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} u^{s_{2}} n_{r}^{2} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} w^{s_{2}} n_{z}^{2},$$

$$(9.25)$$

and

$$\mathcal{E}_{i}^{2,c} = -\frac{2\Delta_{t}Ls}{3} \int_{\partial\Omega^{2}} \rho^{s_{2}} u^{s_{2}} t_{r}^{2} \partial_{s} \phi_{i}^{2} - \frac{2\Delta_{t}Ls}{3} \int_{\partial\Omega^{2}} \rho^{s_{2}} w^{s_{2}} t_{z}^{2} \partial_{s} \phi_{i}^{2}$$

$$+ Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{r}^{2} r^{c} \partial_{s} \phi_{i}^{2} - \frac{4Ls}{3} \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{r}^{2} r^{c} (t_{n-1}) \partial_{s} \phi_{i}^{2} + \frac{Ls}{3} \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{r}^{2} r^{c} (t_{n-2}) \partial_{s} \phi_{i}^{2}$$

$$+ Ls \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{z}^{2} z^{c} \partial_{s} \phi_{i}^{2} - \frac{4Ls}{3} \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{z}^{2} z^{c} (t_{n-1}) \partial_{s} \phi_{i}^{2} + \frac{Ls}{3} \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{z}^{2} z^{c} (t_{n-2}) \partial_{s} \phi_{i}^{2}$$

$$+ Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{r}^{2} \partial_{s} r^{c} - \frac{4Ls}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{r}^{2} \partial_{s} r^{c} (t_{n-1}) + \frac{Ls}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{r}^{2} \partial_{s} z^{c} (t_{n-2})$$

$$+ Ls \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} z^{c} - \frac{4Ls}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} z^{c} (t_{n-1}) + \frac{Ls}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} z^{c} (t_{n-2}).$$

$$(9.26)$$

We recall approximations

$$u \approx \sum_{j=1}^{n_v} u_j \phi_j, \tag{9.27}$$

$$w \approx \sum_{j=1}^{n_v} w_j \phi_j, \tag{9.28}$$

$$u^{s_2} \approx \sum_{i=1}^{n_v} u_j^{s_2} \phi_j^2, \tag{9.29}$$

$$w^{s_2} \approx \sum_{j=1}^{n_v} w_j^{s_2} \phi_j \tag{9.30}$$

and

$$\rho^{s_2} \approx \sum_{i=1}^{n_v} \rho_j^{s_2} \phi_j. \tag{9.31}$$

Furthermore, we recall

$$\rho^{s_2} \approx \sum_{i=1}^{n_v} \rho_j^{s_2} \phi_j^2, \tag{9.32}$$

$$\rho^{s_2}(t_{n-1}) \approx \sum_{j=1}^{n_v} \rho_j^{s_2}(t_{n-1}) \phi_j^2, \tag{9.33}$$

$$\rho^{s_2}(t_{n-2}) \approx \sum_{j=1}^{n_v} \rho_j^{s_2}(t_{n-2}) \phi_j^2, \tag{9.34}$$

$$r^c \approx \sum_{i=1}^{n_v} r_j^c \phi_j, \tag{9.35}$$

$$r^{c}(t_{n-1}) \approx \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-1})\phi_{j},$$
 (9.36)

$$r^{c}(t_{n-2}) \approx \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-2})\phi_{j},$$
 (9.37)

$$z^c \approx \sum_{i=1}^{n_v} z_j^c \phi_j \tag{9.38}$$

$$z^{c}(t_{n-1}) \approx \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-1})\phi_{j}$$
(9.39)

$$z^{c}(t_{n-2}) \approx \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-2})\phi_{j}.$$
 (9.40)

We take these approximation into the residual equation above and obtain

$$\mathcal{E}_{i}^{2} = \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} u_{j} \phi_{j} \right) n_{r}^{2} + \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} w_{j} \phi_{j} \right) n_{z}^{2} - \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} u_{j}^{s_{2}} \phi_{j}^{2} \right) n_{r}^{2}$$

$$- \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} w_{j}^{s_{2}} \phi_{j} \right) n_{z}^{2} - Fs \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j} \right) + Fs Ds \int_{\partial\Omega^{2}} \phi_{i}^{2}.$$

$$(9.41)$$

Moving the integrals into the sums and re-arranging terms we have

$$\mathcal{E}_{i}^{2} = Fs Ds \int_{\partial\Omega^{2}} \phi_{i}^{2} + \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{r}^{2} + \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{z}^{2}$$

$$- \sum_{j=1}^{n_{v}} u_{j}^{s_{2}} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{r}^{2} - \sum_{j=1}^{n_{v}} w_{j}^{s_{2}} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{z}^{2} - Fs \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2}.$$

$$(9.42)$$

Decomposing the integrals into sums of integrals over each line-element and using local node-numbers we have

$$\mathcal{E}_i^2 = \sum_{e_2=1}^{n_{\rm el}^2} \mathcal{E}_{e_2,ii}^2, \tag{9.43}$$

where

$$\mathcal{E}_{e_{2},ii}^{2} = Fs Ds \underbrace{\int_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} + \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} \underbrace{\int_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} n_{r}^{2}}_{d_{ii,jj,n_{r}}(e_{2})} + \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}(e_{2},jj)} \underbrace{\int_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} n_{z}^{2} - \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{2} \underbrace{\int_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} n_{r}^{2}}_{d_{ii,jj,n_{z}}(e_{2})} - \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \underbrace{\int_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} n_{z}^{2} - Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \underbrace{\int_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2}}_{d_{ii,jj,n_{z}}(e_{2})} \underbrace{\underbrace{\int_{\partial\Omega^{2}} \phi_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \phi_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}^{2}(e_{2},jj)}_{d_{ii,jj}(e_{2})}}_{d_{ii,jj}(e_{2})} \underbrace{\underbrace{\int_{\partial\Omega^{2}} \phi_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \phi_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}^{2}(e_{2},jj)}_{d_{ii,jj}(e_{2})}}_{d_{ii,jj}(e_{2})} \underbrace{\underbrace{\int_{\partial\Omega^{2}} \phi_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}^{s_{2}}(e_{2},jj)}_{d_{ii,jj}(e_{2})}}_{d_{ii,jj}(e_{2})}}_{d_{ii,jj}(e_{2})} \underbrace{\underbrace{\int_{\partial\Omega^{2}} \phi_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}^{s_{2}}(e_{2},jj)}_{d_{ii,jj}(e_{2})}}_{d_{ii,jj}(e_{2})}}_{d_{ii,jj}(e_{2})}}$$

i e

$$\mathcal{E}_{e_{2},ii}^{2} = Fs \, Ds \, d_{ii}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2})$$

$$- \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) - Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}).$$

$$(9.45)$$

Summarising and re-arranging terms we have

$$\mathcal{E}_i^2 = \sum_{e_2=1}^{n_{\rm el}^2} \mathcal{E}_{e_2,ii}^2, \tag{9.46}$$

where

$$\mathcal{E}_{e_{2},ii}^{2} = Fs \, Ds \, d_{ii}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \left\{ d_{ii,jj,n_{r}}(e_{2}) \left[ u_{l_{2}(e_{2},jj)} - u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \right] + d_{ii,jj,n_{z}}(e_{2}) \left[ w_{l_{2}(e_{2},jj)} - w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \right] - Fs \, \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}) \right\}.$$

$$(9.47)$$

#### 9.1. Jacobian terms

We now calculate the derivatives of  $\mathcal{E}_i^2$  with respect to  $u_q$ ,  $w_q$ ,  $w_q^{s_2}$ ,  $w_q^{s_2}$ ,  $\rho_q^{s_2}$  and  $h_q$ .

### 9.1.1. Derivatives of $\mathcal{E}_i^2$ with respect to $u_q$

Using equation (9.43) we have

$$\partial_{u_q} \mathcal{E}_i^2 = \sum_{e_2=1}^{n_{\text{el}}^2} \partial_{u_q} \mathcal{E}_{e_2, ii}^2, \tag{9.48}$$

and from equation (9.45) we have

$$\partial_{u_{q}} \mathcal{E}_{e_{2},ii}^{2} = Fs Ds \, \partial_{u_{q}} d_{ii}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} u_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} w_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} u_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2})$$

$$- \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} w_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) - Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}} \rho_{l_{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}),$$

$$(9.49)$$

$$\partial_{u_q} \mathcal{E}^2_{e_2,ii} = d_{ii,jj,n_r}(e_2)|_{q=l_2(e_2,jj)}. \tag{9.50}$$

# 9.1.2. Derivatives of $\mathcal{E}_i^2$ with respect to $w_q$

Using equation (9.43) we have

$$\partial_{w_q} \mathcal{E}_i^2 = \sum_{e_2=1}^{n_{\rm el}^2} \partial_{w_q} \mathcal{E}_{e_2,ii}^2, \tag{9.51}$$

and from equation (9.45) we have

$$\partial_{w_{q}} \mathcal{E}_{e_{2},ii}^{2} = Fs Ds \, \partial_{w_{q}} d_{ii}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} u_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} w_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2})$$

$$- \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) - Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}),$$

$$(9.52)$$

$$\partial_{w_a} \mathcal{E}_{e_2,ii}^2 = d_{ii,jj,n_z}(e_2)|_{q=l_2(e_2,jj)}.$$
(9.53)

# 9.1.3. Derivatives of $\mathcal{E}_i^2$ with respect to $u_q^{s_2}$

Using equation (9.43) we have

$$\partial_{u_q^{s_2}} \mathcal{E}_i^2 = \sum_{e_2=1}^{n_{\text{el}}^2} \partial_{u_q^{s_2}} \mathcal{E}_{e_2, ii}^2, \tag{9.54}$$

and from equation (9.45) we have

$$\partial_{u_{q}^{s_{2}}} \mathcal{E}_{e_{2},ii}^{2} = Fs Ds \, \partial_{u_{q}^{s_{2}}} d_{ii}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} u_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} w_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2})$$

$$- \sum_{ji=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) - Fs \sum_{ji=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}),$$

$$(9.55)$$

$$\partial_{u_q^{s_2}} \mathcal{E}_{e_2,ii}^2 = -d_{ii,jj,n_r}(e_2)|_{q=l_2(e_2,jj)}. \tag{9.56}$$

# 9.1.4. Derivatives of $\mathcal{E}_i^2$ with respect to $w_q^{s_2}$

Using equation (9.43) we have

$$\partial_{w_q^{s_2}} \mathcal{E}_i^2 = \sum_{e_2=1}^{n_{\text{el}}^2} \partial_{w_q^{s_2}} \mathcal{E}_{e_2, ii}^2, \tag{9.57}$$

and from equation (9.45) we have

$$\begin{split} \partial_{w_{q}^{s_{2}}}\mathcal{E}_{e_{2},ii}^{2} &= Fs\,Ds\,\partial_{w_{q}^{s_{2}}}d_{ii}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{w_{q}^{s_{2}}}u_{l_{2}(e_{2},jj)}d_{ii,jj,n_{r}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{w_{q}^{s_{2}}}w_{l_{2}(e_{2},jj)}d_{ii,jj,n_{z}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{w_{q}^{s_{2}}}u_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,n_{r}}(e_{2}) \\ &- \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{w_{q}^{s_{2}}}w_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,n_{z}}(e_{2}) - Fs\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{w_{q}^{s_{2}}}\rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj}(e_{2}), \end{split} \tag{9.58}$$

$$\partial_{w_q^{s_2}} \mathcal{E}_{e_2,ii}^2 = -d_{ii,jj,n_z}(e_2)|_{q=l_2(e_2,jj)}. \tag{9.59}$$

# 9.1.5. Derivatives of $\mathcal{E}_i^2$ with respect to $\rho_q^{s_2}$

Using equation (9.43) we have

$$\partial_{\rho_q^{s_2}} \mathcal{E}_i^2 = \sum_{e_2=1}^{n_{\text{el}}^2} \partial_{\rho_q^{s_2}} \mathcal{E}_{e_2, ii}^2, \tag{9.60}$$

and from equation (9.45) we have

$$\partial_{\rho_{q}^{s_{2}}} \mathcal{E}_{e_{2},ii}^{2} = Fs Ds \, \partial_{\rho_{q}^{s_{2}}} d_{ii}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} u_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} w_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2})$$

$$- \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) - Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}),$$

$$(9.61)$$

$$\partial_{\rho_a^{s_2}} \mathcal{E}_{e_2,ii}^2 = -Fs \, d_{ii,jj}(e_2)|_{q=l_2(e_2,jj)}. \tag{9.62}$$

### 9.1.6. Derivatives of $\mathcal{E}_i^2$ with respect to $h_q$

Using equation (9.43) we have

$$\partial_{h_q} \mathcal{E}_i^2 = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2, ii) \\ q = S_2(e_2, qq)}}^{n_{\text{el}}^2} \partial_{h_{S_2(e_2, qq)}} \mathcal{E}_{e_2, ii}^2, \tag{9.63}$$

and from equation (9.45) we have

$$\partial_{h_{S_{2}(e_{2},qq)}} \mathcal{E}_{e_{2},ii}^{2} = Fs Ds \, \partial_{h_{S_{2}(e_{2},qq)}} d_{ii}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}(e_{2},jj)} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}(e_{2},jj)} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{z}}(e_{2})$$

$$- \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{r}}(e_{2})$$

$$- \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{z}}(e_{2})$$

$$- Fs \sum_{j=1}^{n_{v}^{2,e_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj}(e_{2}),$$

$$(9.64)$$

$$\begin{split} \partial_{h_{S_{2}(e_{2},qq)}} \mathcal{E}_{e_{2},ii}^{2} &= Fs \, Ds \, \partial_{h_{S_{2}(e_{2},qq)}} d_{ii}(e_{2}) \\ &+ \sum_{n_{v}^{2,e_{2}}} \left[ \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{r}}(e_{2}) \left\{ u_{l_{2}(e_{2},jj)} - u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \right\} \right. \\ &+ \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{z}}(e_{2}) \left\{ w_{l_{2}(e_{2},jj)} - w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \right\} \\ &- Fs \, \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj}(e_{2}) \right]. \end{split}$$

## 10. The density transport equation on boundary 2 (DTC2)

Derivations for this equation in the far field are identical to those in the near field, so we refer the reader to section 31

### 11. The $\sigma - \rho$ state equation on boundary 2 (TDC2)

We recall equation (2.54), which states the dependence of surface tension on density TDC2, given by

$$\sigma^2 = Cs \, (1 - \rho^{s_2}) \,. \tag{11.1}$$

The *i*-th residual for TDC2 is given by

$$T_i^2 = \sigma_i^2 + Cs \,\rho_i^{s_2} - Cs \,. \tag{11.2}$$

## 11.1. Jacobian terms

Here we find the derivatives of  $T_i^2$  with respect to  $\sigma_a^2$  and  $\rho_a^2$ .

11.1.1. Derivatives of  $T_i^2$  with respect to  $\sigma_q^2$ 

$$\partial_{\sigma_q^2} T_i^2 = \delta_{q,i}. \tag{11.3}$$

11.1.2. Derivatives of  $T_i^2$  with respect to  $\rho_q^2$ 

$$\partial_{\rho_s^{s_2}} T_i^2 = Cs \, \delta_{q,i}. \tag{11.4}$$

#### 12. The slip condition equation on boundary 1 (SC1)

We recall equation (2.47), which states

$$(\boldsymbol{v}^{s_1} - \boldsymbol{u}) \cdot (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = \frac{1 + 4EgBg}{4Bg} \nabla^s \sigma^1.$$
 (12.1)

We define the i-th SC1 residual as

$$S_i^1 = \int_{\partial \Omega^{1,f}} \phi_i^1 \left( \boldsymbol{v}^{s_1} - \boldsymbol{u} \right) \cdot \boldsymbol{t}^1 - \frac{1 + 4EgBg}{4Bg} \int_{\partial \Omega^{1,f}} \phi_i^1 \boldsymbol{t}^1 \cdot \nabla^s \sigma^1, \tag{12.2}$$

i.e.

$$S_{i}^{1} = \int_{\partial\Omega^{1,f}} \phi_{i}^{1} \boldsymbol{v}^{s_{1}} \cdot \boldsymbol{t}^{1} - \int_{\partial\Omega^{1,f}} \phi_{i}^{1} \boldsymbol{u} \cdot \boldsymbol{t}^{1} - \frac{1 + 4Eg Bg}{4Bg} \int_{\partial\Omega^{1,f}} \phi_{i}^{1} \left(\partial_{s}\sigma^{1}\right) \boldsymbol{t}^{1} \cdot \boldsymbol{t}^{1}, \qquad (12.3)$$

equivalently

$$S_{i}^{1} = \int_{\partial\Omega^{1,f}} \phi_{i}^{1} u^{s_{1}} t_{r}^{1} + \int_{\partial\Omega^{1,f}} \phi_{i}^{1} w^{s_{1}} t_{z}^{1} - \int_{\partial\Omega^{1,f}} \phi_{i}^{1} u t_{r}^{1} - \int_{\partial\Omega^{1,f}} \phi_{i}^{1} w t_{z}^{1} - \frac{1 + 4Eg Bg}{4Bg} \int_{\partial\Omega^{1,f}} \phi_{i}^{1} \partial_{s} \sigma^{1}.$$

$$(12.4)$$

We consider the last integral on the right hand side above and we integrate by parts to obtain

$$-\int_{\partial\Omega^{1,f}} \phi_i^1 \partial_s \sigma^1 = -\phi_i^1 \sigma^1 |_{(r_J, z_J)}^{(r_a, z_a)} + \int_{\partial\Omega^1} \sigma^1 \partial_s \phi_i^1.$$
 (12.5)

This yields

$$\begin{split} S_{i}^{1} &= \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} u^{s_{1}} t_{r}^{1} + \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} w^{s_{1}} t_{z}^{1} - \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} u t_{r}^{1} - \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} w t_{z}^{1} + \frac{1 + 4Eg \, Bg}{4Bg} \int\limits_{\partial\Omega^{1}} \sigma^{1} \partial_{s} \phi_{i}^{1} \\ &+ \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1} (r_{J}, z_{J}) \sigma^{1} (r_{J}, z_{J}) - \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1} (r_{a}, z_{a}) \sigma^{1} (r_{a}, z_{a}). \end{split}$$
 (12.6)

We now recall the approximations

$$u \approx \sum_{j=1}^{n_v} u_j \phi_j, \tag{12.7}$$

$$w \approx \sum_{j=1}^{n_v} w_j \phi_j \tag{12.8}$$

and

$$\sigma^1 \approx \sum_{i=1}^{n_v} \sigma_j^1 \phi_j \tag{12.9}$$

and we introduce

$$u^{s_1} \approx \sum_{j=1}^{n_v} u_j^{s_1} \phi_j \tag{12.10}$$

and

$$w^{s_1} \approx \sum_{i=1}^{n_v} w_j^{s_1} \phi_j. \tag{12.11}$$

Substituting these approximations into the residual equation we have

$$\begin{split} \mathcal{S}_{i}^{1} &= \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \phi_{j} \right) t_{r}^{1} + \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \phi_{j} \right) t_{z}^{1} \\ &- \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} u_{j} \phi_{j} \right) t_{r}^{1} - \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} w_{j} \phi_{j} \right) t_{z}^{1} \\ &+ \frac{1 + 4Eg \, Bg}{4Bg} \int_{\partial\Omega^{1}} \left( \sum_{j=1}^{n_{v}} \sigma_{j}^{1} \phi_{j} \right) \partial_{s} \phi_{i}^{1} \\ &+ \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \sigma^{1}(r_{c}, z_{c}) - \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \sigma^{1}(r_{a}, z_{a}). \end{split}$$

$$(12.12)$$

Moving the integrals into the sum we have

$$S_{i}^{1} = \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} t_{r}^{1} + \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} t_{z}^{1}$$

$$- \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} t_{r}^{1} - \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} t_{z}^{1}$$

$$+ \frac{1 + 4Eg Bg}{4Bg} \sum_{j=1}^{n_{v}} \sigma_{j}^{1} \int_{\partial\Omega^{1}} \phi_{j}^{1} \partial_{s} \phi_{i}^{1}.$$
(12.13)

Decomposing the integral into sums over line-elements and passing to local node numbers we have

$$S_{i}^{1} = \frac{1 + 4EgBg}{4Bg}\phi_{i}^{1}(r_{c}, z_{c})\sigma^{1}(r_{c}, z_{c}) - \frac{1 + 4EgBg}{4Bg}\phi_{i}^{1}(r_{a}, z_{a})\sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1}, ii)}}^{n_{el}^{1}}S_{e_{1}, ii}^{1},$$

$$(12.14)$$

where

$$S_{e_{1},ii}^{1} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} \underbrace{\int_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} t_{r}^{1}}_{c_{ii,jj,t_{r}}(e_{1})} + \underbrace{\sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} \underbrace{\int_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},jj)}^{1} t_{r}^{1}}_{c_{ii,jj,t_{r}}(e_{1})} + \underbrace{\sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} \underbrace{\int_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ij)}^{1} t_{r}^{1}}_{c_{ii,jj,t_{r}}(e_{1})} + \underbrace{\sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} \underbrace{\int_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},jj)}^{1} t_{r}^{1}}_{c_{ii,jj,t_{r}}(e_{1})} + \underbrace{1 + 4Eg Bg}_{4Bg} \underbrace{\sum_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} \underbrace{\int_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ii)}^{1} \partial_{s} \phi_{l_{1}(e_{1},jj)}^{1}}_{c_{jj,ii}(e_{1})},$$

$$\underbrace{(12.15)}_{c_{1},i_{1},i_{2}} \underbrace{\underbrace{\int_{ij=1}^{n_{v}^{1,e_{1}}} \phi_{l_{1}(e_{1},ij)}^{1} \partial_{s} \phi_{l_{1}(e_{1},jj)}^{1}}_{c_{ij,i_{1}}(e_{1})} \underbrace{\underbrace{\int_{ij=1}^{n_{v}^{1,e_{1}}} \phi_{l_{1}(e_{1},jj)}^{1} \partial_{s} \phi_{l_{1}(e_{1},jj)}^{1}}_{c_{ij,i_{1}}(e_{1})}}$$

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i.e.

$$S_{e_{1},ii}^{1} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)} c_{ii,jj,t_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1})$$

$$+ \frac{1 + 4Eg Bg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} c_{jj,ii}^{s}(e_{1}).$$

$$(12.16)$$

Summarising and re-arraging terms we have

$$S_{i}^{1} = \frac{1 + 4EgBg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \sigma^{1}(r_{c}, z_{c}) - \frac{1 + 4EgBg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii)}}^{n_{el}^{1}} S_{e_{1}, ii}^{1},$$

$$(12.17)$$

where

$$S_{e_{1},ii}^{1} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} \left\{ c_{ii,jj,t_{r}}(e_{1}) \left[ u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} - u_{l_{1}(e_{1},jj)} \right] + c_{ii,jj,t_{z}}(e_{1}) \left[ w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} - w_{l_{1}(e_{1},jj)} \right] \right.$$

$$\left. + \frac{1 + 4EgBg}{4Bq} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} c_{jj,ii}^{s}(e_{1}) \right\}.$$

$$(12.18)$$

#### 12.1. Jacobian terms

Here we find the derivatives of  $S_i^1$  with respect to  $u_q, w_q, u_q^{s_1}, w_q^{s_1}, \sigma_q^1$  and  $h_q$ .

### 12.1.1. Derivatives of $S_i^1$ with respect to $u_q$

Using equation (12.14) we have

$$\partial_{u_q} \mathcal{S}_i^1 = \frac{1 + 4Eg \, Bg}{4Bg} \phi_i^1(r_c, z_c) \partial_{u_q} \sigma^1(r_c, z_c)$$

$$- \frac{1 + 4Eg \, Bg}{4Bg} \phi_i^1(r_a, z_a) \partial_{u_q} \sigma^1(r_a, z_a) + \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii)}}^{n_{\text{el}}^1} \partial_{u_q} \mathcal{S}_{e_1, ii}^1.$$
(12.19)

Form equation (12.16) we have

$$\partial_{u_{q}} \mathcal{S}_{e_{1},ii}^{1} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} c_{ii,jj,t_{r}}(e_{1}) \partial_{u_{q}} u_{l_{1}(e_{1},jj)} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}} w_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1})$$

$$+ \frac{1 + 4EgBg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}} \sigma_{l_{1}(e_{1},jj)}^{1} c_{jj,ii}^{s}(e_{1}),$$

$$(12.20)$$

$$\partial_{u_q} \mathcal{S}_{e_1,ii}^1 = -c_{ii,jj,t_r}(e_1)|_{q=l_1(e_1,jj)}. \tag{12.21}$$

### 12.1.2. Derivatives of $S_i^1$ with respect to $w_q$

Using equation (12.14) we have

$$\partial_{w_q} \mathcal{S}_i^1 = \frac{1 + 4Eg \, Bg}{4Bg} \phi_i^1(r_c, z_c) \partial_{w_q} \sigma^1(r_c, z_c)$$

$$- \frac{1 + 4Eg \, Bg}{4Bg} \phi_i^1(r_a, z_a) \partial_{w_q} \sigma^1(r_a, z_a) + \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii)}}^{n_{e_1}^1} \partial_{w_q} \mathcal{S}_{e_1, ii}^1.$$
(12.22)

Form equation (12.16) we have

$$\partial_{w_{q}} \mathcal{S}_{e_{1},ii}^{1} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} c_{ii,jj,t_{r}}(e_{1}) \partial_{w_{q}} u_{l_{1}(e_{1},jj)} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}} w_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1})$$

$$+ \frac{1 + 4EgBg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}} \sigma_{l_{1}(e_{1},jj)}^{1} c_{jj,ii}^{s}(e_{1}),$$

$$(12.23)$$

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$$\partial_{w_q} \mathcal{S}_{e_1, ii}^1 = -c_{ii, jj, t_z}(e_1)|_{q = l_1(e_1, jj)}. \tag{12.24}$$

### 12.1.3. Derivatives of $S_i^1$ with respect to $u_a^{s_1}$

Using equation (12.14) we have

$$\partial_{u_{q}^{s_{1}}} \mathcal{S}_{i}^{1} = \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \partial_{u_{q}^{s_{1}}} \sigma^{1}(r_{c}, z_{c}) - \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \partial_{u_{q}^{s_{1}}} \sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \ i = l_{i}^{1}(e_{1}, ii)}}^{n_{e_{1}}^{1}} \partial_{u_{q}^{s_{1}}} \mathcal{S}_{e_{1}, ii}^{1}.$$

$$(12.25)$$

Form equation (12.16) we have

$$\partial_{u_{q}^{s_{1}}} \mathcal{S}_{e_{1},ii}^{1} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} c_{ii,jj,t_{r}}(e_{1}) \partial_{u_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1})$$

$$+ \frac{1 + 4Eg Bg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} \sigma_{l_{1}(e_{1},jj)}^{1} c_{jj,ii}^{s}(e_{1}),$$

$$(12.26)$$

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$$\partial_{u_q^{s_1}} \mathcal{S}_{e_1, ii}^1 = c_{ii, jj, t_r}(e_1)|_{q = l_1^1(e_1, jj)}. \tag{12.27}$$

### 12.1.4. Derivatives of $S_i^1$ with respect to $w_a^{s_1}$

Using equation (12.14) we have

$$\partial_{w_{q}^{s_{1}}} \mathcal{S}_{i}^{1} = \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \partial_{w_{q}^{s_{1}}} \sigma^{1}(r_{c}, z_{c})$$

$$- \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \partial_{w_{q}^{s_{1}}} \sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii)}}^{n_{e_{1}}^{1}} \partial_{w_{q}^{s_{1}}} \mathcal{S}_{e_{1}, ii}^{1}.$$
(12.28)

Form equation (12.16) we have

$$\partial_{w_{q}^{s_{1}}} \mathcal{S}_{e_{1},ii}^{1} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} c_{ii,jj,t_{r}}(e_{1}) \partial_{w_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1})$$

$$+ \frac{1 + 4Eg Bg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} \sigma_{l_{1}(e_{1},jj)}^{1} c_{jj,ii}^{s}(e_{1}),$$

$$(12.29)$$

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$$\partial_{w_q^{s_1}} \mathcal{S}_{e_1,ii}^1 = c_{ii,jj,t_z}(e_1)|_{q=l_1^1(e_1,jj)}. \tag{12.30}$$

## 12.1.5. Derivatives of $S_i^1$ with respect to $\sigma_q^1$

Using equation (12.14) and local spine numbers we have

$$\partial_{\sigma_{q}^{1}} \mathcal{S}_{i}^{1} = \frac{1 + 4Eg Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \partial_{\sigma_{q}^{1}} \sigma^{1}(r_{c}, z_{c})$$

$$- \frac{1 + 4Eg Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \partial_{\sigma_{q}^{1}} \sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1}(e_{1}, ii) \\ g = S_{1}(e_{1}, qq)}}^{n_{e_{1}}^{1}} \partial_{\sigma_{q}^{1}} \mathcal{S}_{e_{1}, ii}^{1}.$$

$$(12.31)$$

Form equation (12.16) we have

$$\partial_{\sigma_{q}^{1}} \mathcal{S}_{e_{1},ii}^{1} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\sigma_{q}^{1}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\sigma_{q}^{1}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\sigma_{q}^{1}} u_{l_{1}(e_{1},jj)} c_{ii,jj,t_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\sigma_{q}^{1}} w_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1}) \quad (12.32)$$

$$+ \frac{1 + 4Eg Bg}{4Bg} \sum_{ji=1}^{n_{v}^{1,e_{1}}} c_{jj,ii}^{s}(e_{1}) \partial_{\sigma_{q}^{1}} \sigma_{l_{1}(e_{1},jj)}^{1},$$

$$\sigma_{l_1^1(e_1,jj)}^1 \mathcal{S}_{e_1,ii}^1 = \frac{1 + 4Eg \, Bg}{4Bg} c_{jj,ii}^s(e_1)|_{q=L_1^1(e_1,jj)}.$$
 (12.33)

#### 12.1.6. Derivatives of $S_i^1$ with respect to $h_a$

Using equation (12.14) and local spine numbers we have

$$\partial_{h_q} \mathcal{S}_i^1 = \frac{1 + 4Eg \, Bg}{4Bg} \phi_i^1(r_c, z_c) \partial_{h_q} \sigma^1(r_c, z_c)$$

$$- \frac{1 + 4Eg \, Bg}{4Bg} \phi_i^1(r_a, z_a) \partial_{h_q} \sigma^1(r_a, z_a) + \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii) \\ g = S_1(e_1, gg)}}^{n_{e_1}^1} \partial_{h_{S_1(e_1, gg)}} \mathcal{S}_{e_1, ii}^1.$$
(12.34)

Form equation (12.16) we have

$$\partial_{h_{S_{1}(e_{1},qq)}} \mathcal{S}_{e_{1},ii}^{1} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{z}}(e_{1})$$

$$+ \frac{1 + 4Eg Bg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}(e_{1},jj)}^{1} \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,ii}^{s}(e_{1}),$$

$$(12.35)$$

$$\partial_{h_{S_{1}(e_{1},qq)}} \mathcal{S}_{e_{1},ii}^{1} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} \left[ \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{r}}(e_{1}) \left\{ u_{l_{1}(e_{1},jj)}^{s_{1}} - u_{l_{1}(e_{1},jj)} \right\} + \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{z}}(e_{1}) \left\{ w_{l_{1}(e_{1},jj)}^{s_{1}} - w_{l_{1}(e_{1},jj)} \right\} - \frac{1 + 4Eg \, Bg}{4Bg} \sigma_{l_{1}(e_{1},jj)}^{1} \underbrace{\partial_{h_{S_{1}(e_{1},qq)}} c_{jj,ii}^{s}(e_{1})}_{=0} \right].$$

$$(12.36)$$

#### 13. Kinematic boundary condition (KBC)

We consider equation (2.44) which states

$$(\boldsymbol{v}^{s_1} - \boldsymbol{c}) \cdot \boldsymbol{n}^1 = 0, \tag{13.1}$$

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$$u^{s_1}n_r^1 - u^c n_r^1 + w^{s_1}n_z^1 - w^c n_z^1 = 0, (13.2)$$

and define

$$K_{i} = \int_{\partial\Omega^{1,f}} \phi_{i}^{1} u^{s_{1}} n_{r}^{1} - \int_{\partial\Omega^{1,f}} \phi_{i}^{1} u^{c} n_{r}^{1} + \int_{\partial\Omega^{1,f}} \phi_{i}^{1} w^{s_{1}} n_{z}^{1} - \int_{\partial\Omega^{1,f}} \phi_{i}^{1} w^{c} n_{z}^{1}, \tag{13.3}$$

where i is an index that runs on the boundary 1 numbering of the free surface nodes. we substitute approximations (4.54) and (4.55) and obtain

$$\begin{split} \mathfrak{K}_{i} &= \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} u^{s_{1}} n_{r}^{1} - \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \frac{3r^{c}(t_{n}) - 4r^{c}(t_{n-1}) + r^{c}(t_{n-2})}{2\Delta_{t}} n_{r}^{1} \\ &+ \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} w^{s_{1}} n_{z}^{1} - \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \frac{3z^{c}(t_{n}) - 4z^{c}(t_{n-1}) + z^{c}(t_{n-2})}{2\Delta_{t}} n_{z}^{1}, \end{split}$$

$$(13.4)$$

multiplying by  $2\Delta_t/3$  we have

$$\mathcal{K}_{i} = \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} u^{s_{1}} n_{r}^{1} - \int_{\partial\Omega^{1}} \phi_{i}^{1} r^{c} n_{r}^{1} + \frac{4}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} r^{c} (t_{n-1}) n_{r}^{1} - \frac{1}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} r^{c} (t_{n-2}) n_{r}^{1} 
+ \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} w^{s_{1}} n_{z}^{1} - \int_{\partial\Omega^{1}} \phi_{i}^{1} z^{c} n_{z}^{1} + \frac{4}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} z^{c} (t_{n-1}) n_{z}^{1} - \frac{1}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} z^{c} (t_{n-2}) n_{z}^{1},$$
(13.5)

We substitute approximations (4.66)-(4.69) into the equation above and obtain

$$\mathcal{K}_{i} = \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \phi_{j}^{1} \right) n_{r}^{1} - \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} r_{j}^{c} \phi_{j}^{1} \right) n_{r}^{1} \\
+ \frac{4}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} r_{j}^{c} (t_{n-1}) \phi_{j}^{1} \right) n_{r}^{1} - \frac{1}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} r_{j}^{c} (t_{n-2}) \phi_{j}^{1} \right) n_{r}^{1} \\
+ \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \phi_{j}^{1} \right) n_{z}^{1} - \int_{\partial\Omega^{1}} \phi_{i}^{1} z^{c} \left( \sum_{j=1}^{n_{v}} z_{j}^{c} \phi_{j}^{1} \right) n_{z}^{1} \\
+ \frac{4}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} z_{j}^{c} (t_{n-1}) \phi_{j}^{1} \right) n_{z}^{1} - \frac{1}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} z_{j}^{c} (t_{n-2}) \phi_{j}^{1} \right) n_{z}^{1}. \tag{13.6}$$

Moving the integrals into the sums we have

$$\mathcal{K}_{i} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} - \sum_{j=1}^{n_{v}} r_{j}^{c} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} 
+ \frac{4}{3} \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-1}) \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} - \frac{1}{3} \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-2}) \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} 
+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} - \sum_{j=1}^{n_{v}} z_{j}^{c} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} 
+ \frac{4}{3} \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-1}) \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} - \frac{1}{3} \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-2}) \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} .$$
(13.7)

Now, we decompose the integrals into the sum of the integrals over each line-element on boundary 1

$$\begin{split} \mathcal{K}_{i} &= \sum_{e_{1}=1}^{n_{\mathrm{el}}^{1}} \left[ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \int\limits_{\Omega_{e_{1}}^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} - \sum_{j=1}^{n_{v}} r_{j}^{c} \int\limits_{\Omega_{e_{1}}^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} + \frac{4}{3} \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-1}) \int\limits_{\Omega_{e_{1}}^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} \right. \\ &\quad \left. - \frac{1}{3} \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-2}) \int\limits_{\Omega_{e_{1}}^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} \right. \\ &\quad \left. + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \int\limits_{\Omega_{e_{1}}^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} - \sum_{j=1}^{n_{v}} z_{j}^{c} \int\limits_{\Omega_{e_{1}}^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} + \frac{4}{3} \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-1}) \int\limits_{\Omega_{e_{1}}^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} \right. \\ &\quad \left. - \frac{1}{3} \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-2}) \int\limits_{\Omega_{e_{1}}^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} \right], \end{split}$$

and expressing sums over index j in terms of local node numbers we have

$$\mathcal{K}_{i} = \sum_{e_{1}=1}^{n_{el}^{1}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{t}^{1,e_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} \int_{\Omega_{e_{1}}^{1}} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} - \sum_{jj=1}^{n_{t}^{1,e_{1}}} r_{l_{1}(e_{1},jj)}^{c} \int_{\Omega_{e_{1}}^{1}} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} \right] \\
+ \frac{4}{3} \sum_{jj=1}^{n_{t}^{1,e_{1}}} r_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) \int_{\Omega_{e_{1}}^{1}} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} - \frac{1}{3} \sum_{jj=1}^{n_{t}^{1,e_{1}}} r_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \int_{\Omega_{e_{1}}^{1}} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} \\
+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{t}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} \int_{\Omega_{e_{1}}^{1}} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} - \sum_{jj=1}^{n_{t}^{1,e_{1}}} z_{l_{1}(e_{1},jj)}^{c} \int_{\Omega_{e_{1}}^{1}} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} \\
+ \frac{4}{3} \sum_{jj=1}^{n_{t}^{1,e_{1}}} z_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) \int_{\Omega_{e_{1}}^{1}} \phi_{l_{1}(e_{1},jj)}^{1} n_{z}^{1} \\
- \frac{1}{3} \sum_{jj=1}^{n_{t}^{1,e_{1}}} z_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \int_{\Omega_{e_{1}}^{1}} \phi_{l_{1}(e_{1},jj)}^{1} n_{z}^{1} \right], \tag{13.9}$$

and passing to local node numbers for index i, we have

$$\mathcal{K}_{i} = \sum_{\substack{i=1\\i=l_{1}(e_{1},ii)}}^{n_{c}^{1}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} \int_{\Omega_{e_{1}}^{l}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} \right. \\
\left. - \sum_{jj=1}^{n_{v}^{1,e_{1}}} r_{l_{1}(e_{1},jj)}^{c} \int_{\Omega_{e_{1}}^{l}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} \right. \\
\left. + \frac{4}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} r_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) \int_{\Omega_{e_{1}}^{l}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} \right. \\
\left. - \frac{1}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} r_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \int_{\Omega_{e_{1}}^{l}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} \right. \\
\left. + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} \int_{\Omega_{e_{1}}^{l}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} \right. \\
\left. + \frac{4}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} z_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) \int_{\Omega_{e_{1}}^{l}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{z}^{1} \right. \\
\left. - \frac{1}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} z_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \int_{\Omega_{e_{1}}^{l}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{z}^{1} \right. \\
\left. - \frac{1}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} z_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \int_{\Omega_{e_{1}}^{l}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{z}^{1} \right].$$

$$(13.10)$$

Re-writing we have

$$\mathcal{K}_{i} = \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{el}^{1}} \left[ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} r_{l_{1}(e_{1},jj)}^{c} c_{ii,jj,n_{r}} \right. \\
+ \frac{4}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} r_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) c_{ii,jj,n_{r}} - \frac{1}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} r_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) c_{ii,jj,n_{r}} \\
+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} z_{l_{1}(e_{1},jj)}^{c} c_{ii,jj,n_{z}} + \frac{4}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} z_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) c_{ii,jj,n_{z}} \\
- \frac{1}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} z_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) c_{ii,jj,n_{z}} \right]. \tag{13.11}$$

Re-arranging we have

$$\mathcal{K}_{i} = \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{\text{cl}}^{*}} \mathcal{K}_{e_{1},ii}$$
(13.12)

where

$$\mathcal{K}_{e_{1},ii} = \sum_{jj=1}^{n_{v}^{s,-1}} \left[ c_{ii,jj,n_{r}} \left\{ \frac{2\Delta_{t}}{3} u_{l_{1}(e_{1},jj)}^{s_{1}} - r_{l_{1}(e_{1},jj)}^{c} + \frac{4}{3} r_{l_{1}(e_{1},jj)}^{c}(t_{n-1}) - \frac{1}{3} r_{l_{1}(e_{1},jj)}^{c}(t_{n-2}) \right\} + c_{ii,jj,n_{z}} \left\{ \frac{2\Delta_{t}}{3} w_{l_{1}(e_{1},jj)}^{s_{1}} - z_{l_{1}(e_{1},jj)}^{c} + \frac{4}{3} z_{l_{1}(e_{1},jj)}^{c}(t_{n-1}) - \frac{1}{3} z_{l_{1}(e_{1},jj)}^{c}(t_{n-2}) \right\} \right].$$
(13.13)

#### 13.1. Jacobian terms

We now calculate the derivatives of  $\mathcal{K}_i$  with respect to  $u_q^{s_1}$ ,  $w_q^{s_1}$  and  $h_q$ .

### 13.1.1. Derivatives of $\mathcal{K}_i$ with respect to $u_q^{s_1}$

We consider (13.11), from where we have

$$\partial_{u_{q}^{s_{1}}} \mathcal{K}_{i} = \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{cl}^{l}} \sum_{jj=1}^{n_{v}^{l}-e_{1}} \partial_{u_{q}^{s_{1}}} \left[ \frac{2\Delta_{t}}{3} \left( u_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}} + w_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}} \right) - \left( r_{l_{1}(e_{1},jj)}^{c} c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} c_{ii,jj,n_{z}} \right) + \frac{4}{3} \left( r_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) c_{ii,jj,n_{z}} \right) - \frac{1}{3} \left( r_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) c_{ii,jj,n_{z}} \right) \right],$$

$$(13.14)$$

i.e

$$\partial_{u_q^{s_1}} \mathcal{K}_i = \sum_{\substack{e_1 = 1 \\ i = l_1(e_1, ii)}}^{n_{el}^1} \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{1, e_1}} c_{ii, jj, n_r} \partial_{u_q^{s_1}} u_{l_1(e_1, jj)}^{s_1}, \tag{13.15}$$

$$\partial_{u_q^{s_1}} \mathcal{K}_i = \sum_{\substack{e_1 = 1 \\ i = l_1(e_1, ii) \\ q = l_1(e_1, jj)}}^{n_{\text{el}}^1} \frac{2\Delta_t}{3} c_{ii, jj, n_r}$$
(13.16)

### 13.1.2. Derivatives of $\mathcal{K}_i$ with respect to $w_a^{s_1}$

We consider (13.13), from where we have

$$\partial_{w_{q}^{s_{1}}} \mathcal{K}_{i} = \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{v}^{1}} \sum_{jj=1}^{n_{v}^{1}} \partial_{w_{q}^{s_{1}}} \left[ \frac{2\Delta_{t}}{3} \left( u_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}} + w_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}} \right) \right. \\ \left. - \left( r_{l_{1}(e_{1},jj)}^{c} c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} c_{ii,jj,n_{z}} \right) \right. \\ \left. + \frac{4}{3} \left( r_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) c_{ii,jj,n_{z}} \right) \right. \\ \left. - \frac{1}{3} \left( r_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) c_{ii,jj,n_{z}} \right) \right],$$

i.e

$$\partial_{w_q^{s_1}} \mathcal{K}_i = \sum_{\substack{e_1 = 1 \\ i = l_1(e_1, ii)}}^{n_{el}^1} \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{1, e_1}} c_{ii, jj, n_z} \partial_{w_q^{s_1}} w_{l_1(e_1, jj)}^{s_1}, \tag{13.18}$$

$$\partial_{w_q^{s_1}} \mathcal{K}_i = \sum_{\substack{e_1 = 1\\ i = l_1(e_1, ii)\\ q = l_1(e_1, jj)}}^{n_{\text{el}}^1} \frac{2\Delta_t}{3} c_{ii, jj, n_z} .$$
(13.19)

#### 13.1.3. Derivatives of $\mathcal{K}_i$ with respect to $h_q$

We consider (13.13), from where we have

$$\partial_{h_q} \mathcal{K}_i = \sum_{\substack{e_1 = 1 \\ i = l_1(e_1, ii)}}^{n_v^{1, e_1}} \sum_{jj=1}^{n_v^{1, e_1}} \partial_{h_q} \left[ \frac{2\Delta_t}{3} \left( u_{l_1(e_1, jj)}^{s_1} c_{ii, jj, n_r} + w_{l_1(e_1, jj)} c_{ii, jj, n_z} \right) \right. \\ \left. - \left( r_{l_1(e_1, jj)}^c c_{ii, jj, n_r} + z_{l_1(e_1, jj)}^c c_{ii, jj, n_z} \right) \right. \\ \left. + \frac{4}{3} \left( r_{l_1(e_1, jj)}^c (t_{n-1}) c_{ii, jj, n_r} + z_{l_1(e_1, jj)}^c (t_{n-1}) c_{ii, jj, n_z} \right) \right. \\ \left. - \frac{1}{3} \left( r_{l_1(e_1, jj)}^c (t_{n-2}) c_{ii, jj, n_r} + z_{l_1(e_1, jj)}^c (t_{n-2}) c_{ii, jj, n_z} \right) \right],$$

i e

$$\partial_{h_{q}} \mathcal{K}_{i} = \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{el}^{1}} \sum_{jj=1}^{n_{v}^{1}-e_{1}} \left[ \frac{2\Delta_{t}}{3} \left( u_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{h_{q}} c_{ii,jj,n_{r}} + w_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{h_{q}} c_{ii,jj,n_{z}} \right) - \left( r_{l_{1}(e_{1},jj)}^{c} \partial_{h_{q}} c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} \partial_{h_{q}} c_{ii,jj,n_{z}} + c_{ii,jj,n_{r}} \partial_{h_{q}} r_{l_{1}(e_{1},jj)}^{c} + c_{ii,jj,n_{z}} \partial_{h_{q}} z_{l_{1}(e_{1},jj)}^{c} \right) + \frac{4}{3} \left( r_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) \partial_{h_{q}} c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) \partial_{h_{q}} c_{ii,jj,n_{z}} \right) - \frac{1}{3} \left( r_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \partial_{h_{q}} c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \partial_{h_{q}} c_{ii,jj,n_{z}} \right) \right],$$

$$(13.21)$$

and using local spine numbers we have

$$\partial_{h_{q}} \mathcal{K}_{i} = \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{el}^{1}} \sum_{\substack{jj=1\\j=1}}^{n_{v}^{1}-e_{1}} \left[ \frac{2\Delta_{t}}{3} \left( u_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}} + w_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}} \right) \right. \\ \left. + w_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}} \right) \\ \left. - \left( r_{l_{1}(e_{1},jj)}^{c} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}} \right. \\ \left. + c_{ii,jj,n_{r}} \partial_{h_{S_{1}(e_{1},qq)}} r_{l_{1}(e_{1},jj)}^{c} + c_{ii,jj,n_{z}} \partial_{h_{S_{1}(e_{1},qq)}} z_{l_{1}(e_{1},jj)}^{c} \right) \right. \\ \left. + \frac{4}{3} \left( r_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}} \right) \right. \\ \left. - \frac{1}{3} \left( r_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}} + z_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}} \right) \right],$$

$$(13.22)$$

i.e

$$\partial_{h_q} \mathcal{K}_i = \sum_{\substack{e_1 = 1 \\ i = l_1(e_1, ii) \\ q = S_1(e_1, qq)}}^{n_{el}^1} \partial_{h_{S_1(e_1, qq)}} \mathcal{K}_{e_1, ii}, \tag{13.23}$$

where

$$\partial_{h_{S_{1}(e_{1},qq)}} \mathcal{K}_{e_{1},ii} = \sum_{jj=1}^{n_{v}^{1,e_{1}}} \left[ \frac{2\Delta_{t}}{3} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}} - c_{ii,jj,n_{r}} \partial_{h_{S_{1}(e_{1},qq)}} r_{l_{1}(e_{1},jj)}^{c} - \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}} \left\{ r_{l_{1}(e_{1},jj)}^{c} - \frac{4}{3} r_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) + \frac{1}{3} r_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \right\} + \frac{2\Delta_{t}}{3} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}} - c_{ii,jj,n_{z}} \partial_{h_{S_{1}(e_{1},qq)}} z_{l_{1}(e_{1},jj)}^{c} - z_{l_{1}(e_{1},jj)}^{c} \partial_{h_{S_{1}(e_{1},qq)}} \left\{ c_{ii,jj,n_{z}} - \frac{4}{3} z_{l_{1}(e_{1},jj)}^{c} (t_{n-1}) + \frac{1}{3} z_{l_{1}(e_{1},jj)}^{c} (t_{n-2}) \right\} \right].$$

$$(13.24)$$

#### 14. The mass exchange equation on boundary 1 (MEC1)

We recall equation (2.49), which states

$$(\boldsymbol{u} - \boldsymbol{v}^{s_1}) \cdot \boldsymbol{n}^1 = Fg \left( \rho^{s_1} - Dg \right),$$
 (14.1)

i.e

$$(u - u^{s_1})n_r^1 + (w - w^{s_1})n_z^1 - Fg\,\rho^{s_1} + Fg\,Dg = 0, (14.2)$$

and define the i-th MEC1 residual as

$$E_{i}^{1} = \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} u n_{r}^{1} + \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} w n_{z}^{1} - \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} u^{s_{1}} n_{r}^{1} - \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} w^{s_{1}} n_{z}^{1} - Fg \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} + Fg Dg \int\limits_{\partial\Omega^{1}} \phi_{i}^{1},$$

$$(14.3)$$

where i is an index that runs through the boundary 1 node numbering.

We substitute approximations

$$u \approx \sum_{j=1}^{n_v} u_j \phi_j, \tag{14.4}$$

$$w \approx \sum_{j=1}^{n_v} w_j \phi_j, \tag{14.5}$$

$$u^{s_1} \approx \sum_{i=1}^{n_v} u_j^{s_1} \phi_j^1, \tag{14.6}$$

$$w^{s_1} \approx \sum_{j=1}^{n_v} w_j^{s_1} \phi_j^1 \tag{14.7}$$

and

$$\rho^{s_1} \approx \sum_{j=1}^{n_v} \rho_j^{s_1} \phi_j. \tag{14.8}$$

into the residual equation above and obtain

$$\mathcal{E}_{i}^{1} = \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} u_{j} \phi_{j} \right) n_{r}^{1} + \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} w_{j} \phi_{j} \right) n_{z}^{1} - \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \phi_{j}^{1} \right) n_{r}^{1}$$

$$- \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \phi_{j} \right) n_{z}^{1} - Fg \int_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{1}} \phi_{j} \right) + Fg Dg \int_{\partial\Omega^{1}} \phi_{i}^{1}.$$

$$(14.9)$$

Moving the integrals into the sums and re-arranging terms we have

$$\mathcal{E}_{i}^{1} = Fg Dg \int_{\partial\Omega^{1}} \phi_{i}^{1} + \sum_{j=1}^{n_{v}} u_{j} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} + \sum_{j=1}^{n_{v}} w_{j} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1}$$

$$- \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} - \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} - Fg \sum_{j=1}^{n_{v}} \rho_{j}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1}.$$
(14.10)

Decomposing the integrals into sums of integrals over each line-element and using local node-numbers we have

$$\mathcal{E}_{i}^{1} = \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{\text{el}}^{1}} \mathcal{E}_{e_{1},ii}^{1}, \tag{14.11}$$

where

$$\mathcal{E}_{e_{1},ii}^{1} = Fg Dg \underbrace{\int_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ii)}^{1} + \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)} \int_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1}}_{c_{ii,jj,n_{r}(e_{1})}} + \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)} \int_{\partial\Omega^{2}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{z}^{1} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ij)}^{1} n_{r}^{1} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},ij)}^{1} n_{z}^{1} - Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}(e_{1},jj)}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{z}^{1} d_{z}^{1} d_{z$$

i.e

$$\mathcal{E}_{e_{1},ii}^{1} = Fg Dg c_{ii}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1}) - Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj}(e_{1}).$$

$$(14.13)$$

Summarising and re-arranging terms we have

$$\mathcal{E}_{i}^{1} = \sum_{\substack{e_{1}=1\\i=l,(e_{1},ii)}}^{n_{el}^{1}} \mathcal{E}_{e_{1},ii}^{1}, \tag{14.14}$$

where

$$\mathcal{E}_{e_{1},ii}^{1} = Fg \, Dg \, c_{ii}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \left\{ c_{ii,jj,n_{r}}(e_{1}) \left[ u_{l_{1}(e_{1},jj)} - u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \right] + c_{ii,jj,n_{z}}(e_{1}) \left[ w_{l_{1}(e_{1},jj)} - w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \right] - Fg \, \rho_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj}(e_{1}) \right\}.$$

$$(14.15)$$

#### 14.1. Jacobian terms

We now calculate the derivatives of  $\mathcal{E}_i^1$  with respect to  $u_q$ ,  $w_q$ ,  $u_q^{s_1}$ ,  $w_q^{s_1}$ ,  $\rho_q^{s_1}$  and  $h_q$ .

### 14.1.1. Derivatives of $\mathcal{E}_i^1$ with respect to $u_q$

Using equation (14.11) we have

$$\partial_{u_q} \mathcal{E}_i^1 = \sum_{e_1 = 1}^{n_{\text{el}}^1} \partial_{u_q} \mathcal{E}_{e_1, ii}^1, \tag{14.16}$$

and from equation (14.13) we have

$$\partial_{u_{q}} \mathcal{E}_{e_{1},ii}^{1} = Fg Dg \,\partial_{u_{q}} c_{ii}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}} u_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}} w_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1}) \qquad (14.17)$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1}) - Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj}(e_{1}),$$

$$\partial_{u_q} \mathcal{E}^2_{e_2,ii} = c_{ii,jj,n_r}(e_2)|_{q=l_2(e_2,jj)}. \tag{14.18}$$

## 14.1.2. Derivatives of $\mathcal{E}_i^1$ with respect to $w_q$

Using equation (14.11) we have

$$\partial_{w_q} \mathcal{E}_i^1 = \sum_{e_1=1}^{n_{\text{el}}^1} \partial_{w_q} \mathcal{E}_{e_1, ii}^1, \tag{14.19}$$

and from equation (14.13) we have

$$\partial_{w_{q}} \mathcal{E}_{e_{1},ii}^{1} = Fg Dg \,\partial_{w_{q}} c_{ii}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}} u_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}} w_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1}) \qquad (14.20)$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1}) - Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj}(e_{1}),$$

$$\partial_{w_q} \mathcal{E}_{e_1, ii}^1 = c_{ii, jj, n_z}(e_1)|_{q = l_1(e_1, jj)}. \tag{14.21}$$

## 14.1.3. Derivatives of $\mathcal{E}_i^1$ with respect to $u_q^{s_1}$

Using equation (14.11) we have

$$\partial_{u_q^{s_1}} \mathcal{E}_i^1 = \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii)}}^{n_{\text{el}}^1} \partial_{u_q^{s_1}} \mathcal{E}_{e_1, ii}^1, \tag{14.22}$$

and from equation (14.13) we have

$$\partial_{u_{q}^{s_{1}}} \mathcal{E}_{e_{1},ii}^{1} = Fg Dg \, \partial_{u_{q}^{s_{1}}} c_{ii}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1}) - Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj}(e_{1}),$$

$$(14.23)$$

$$\partial_{u_q^{s_1}} \mathcal{E}_{e_1, ii}^2 = -c_{ii, jj, n_r}(e_1)|_{q = l_1(e_1, jj)}. \tag{14.24}$$

# 14.1.4. Derivatives of $\mathcal{E}_i^1$ with respect to $w_q^{s_1}$

Using equation (14.11) we have

$$\partial_{w_q^{s_1}} \mathcal{E}_i^1 = \sum_{\substack{e_1 = 1\\ i = l_1^1(e_1, ii)}}^{n_{\text{el}}^2} \partial_{w_q^{s_1}} \mathcal{E}_{e_1, ii}^1, \tag{14.25}$$

and from equation (14.13) we have

$$\partial_{w_{q}^{s_{1}}} \mathcal{E}_{e_{1},ii}^{1} = Fg Dg \, \partial_{w_{q}^{s_{1}}} c_{ii}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1}) - Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj}(e_{1}),$$

$$(14.26)$$

$$\partial_{w_q^{s_1}} \mathcal{E}_{e_1, ii}^1 = -c_{ii, jj, n_z}(e_1)|_{q = l_2(e_1, jj)}. \tag{14.27}$$

# 14.1.5. Derivatives of $\mathcal{E}_i^1$ with respect to $\rho_q^{s_1}$

Using equation (14.11) we have

$$\partial_{\rho_q^{s_1}} \mathcal{E}_i^1 = \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii)}}^{n_{\text{el}}^1} \partial_{\rho_q^{s_1}} \mathcal{E}_{e_1, ii}^1, \tag{14.28}$$

and from equation (14.13) we have

$$\partial_{\rho_{q}^{s_{1}}} \mathcal{E}_{e_{1},ii}^{1} = Fg Dg \, \partial_{\rho_{q}^{s_{1}}} c_{ii}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\rho_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\rho_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\rho_{q}^{s_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\rho_{q}^{s_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1}) - Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\rho_{q}^{s_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj}(e_{1}),$$

$$(14.29)$$

$$\partial_{\rho_q^{s_1}} \mathcal{E}_{e_1, ii}^1 = -Fg \, c_{ii, jj}(e_1)|_{q = l_1(e_1, jj)}. \tag{14.30}$$

### 14.1.6. Derivatives of $\mathcal{E}_i^1$ with respect to $h_q$

Using equation (14.11) we have

$$\partial_{h_q} \mathcal{E}_i^1 = \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii) \\ q = S_1(e_1, qq)}}^{n_{\text{el}}^1} \partial_{h_{S_1(e_1, qq)}} \mathcal{E}_{e_1, ii}^1, \tag{14.31}$$

and from equation (14.13) we have

$$\partial_{h_{S_{1}(e_{1},qq)}} \mathcal{E}_{e_{1},ii}^{1} = Fg \, Dg \, \partial_{h_{S_{1}(e_{1},qq)}} c_{ii}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}}(e_{1})$$

$$- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}(e_{1},qq)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj}(e_{1}),$$

$$- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}(e_{1},qq)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj}(e_{1}),$$

i.e

$$\begin{split} \partial_{h_{S_{1}(e_{1},qq)}} \mathcal{E}_{e_{1},ii}^{1} &= Fg \, Dg \, \partial_{h_{S_{1}(e_{1},qq)}} c_{ii}(e_{1}) \\ &+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \left[ \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}}(e_{1}) \left\{ u_{l_{1}(e_{1},jj)} - u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \right\} \right. \\ &+ \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}}(e_{1}) \left\{ w_{l_{1}(e_{1},jj)} - w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \right\} \\ &- Fg \, \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj}(e_{1}) \right]. \end{split}$$

$$(14.33)$$

# 15. The density transport equation on the free surface (DTC1)

Derivations for this equation in the far field are identical to those in the near field, so we refer the reader to section 36

# 16. The $\sigma - \rho$ state equation on boundary 1 (TDC1)

We recall equation (2.48), which states the dependence of surface tension on density TDC1, given by

$$\sigma^1 = Cg \, (1 - \rho^{s_1}) \,. \tag{16.1}$$

The *i*-th residual for TDC2 is given by

$$T_i^1 = \sigma_i^2 + Cg \,\rho_i^{s_1} - Cg \,, \tag{16.2}$$

i.e.

$$T_i^1 = \sigma_i^1 + Cg \left( \rho_i^{s_1} - 1 \right),$$
 (16.3)

# 16.1. Jacobian terms

Here we find the derivatives of  $T_i^1$  with respect to  $\sigma_q^1$  and  $\rho_q^{s_1}$ .

16.1.1. Derivatives of  $T_i^2$  with respect to  $\sigma_q^1$ 

$$\partial_{\sigma_q^1} T_i^1 = \delta_{q,i}. \tag{16.4}$$

16.1.2. Derivatives of  $T_i^1$  with respect to  $\rho_q^{s_1}$ 

$$\partial_{\rho_q^{s_1}} T_i^1 = Cg \,\delta_{q,i}. \tag{16.5}$$

# 17. Summary of residual equations

#### 17.1. Bulk terms

### 17.2. r-momentum residuals

$$\hat{M}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \hat{M}_{e,ii}^{r} + \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{el}^{1}} \hat{M}_{e_{1},ii}^{r,1} + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{n_{el}^{2}} \hat{M}_{e_{2},ii}^{r,2} + \sum_{\substack{e_{3}=1\\i=l_{2}(e_{2},ii)}}^{n_{el}^{3}} \hat{M}_{e_{3},ii}^{r,3} + \frac{\sigma_{d}^{1}\phi_{i}(r_{d},z_{d}) - \sigma_{c}^{1}\phi_{i}(r_{c},0)\cos(\theta)}{Ca}, \tag{17.1}$$

where

$$\hat{M}_{e,ii}^{r} = \sum_{jj=1}^{n_{v}} \left( u_{l(e,jj)} \left\{ Re \sum_{k=1}^{n_{v}} \left[ u_{l(e,kk)} a_{ii,kk,jj}^{r}(e) + w_{l(e,kk)} a_{ii,kk,jj}^{z}(e) \right] \right. \\
\left. + 2a_{ii,jj}^{r,r}(e) + a_{ii,jj}^{z,z}(e) \right\} + w_{l(e,jj)} a_{ii,jj}^{z,r}(e) - \sum_{j=1}^{n_{p}^{e}} p_{l^{p}(e,jj)} b_{jj,ii}^{r}(e), \tag{17.2}$$

$$\hat{M}_{e_1,ii}^{r,1} = \frac{1}{Ca} \sum_{jj=1}^{n_v} \sigma_{l_1^1(e_1,jj)}^1 c_{t_r,jj,ii}^s(e_1), \tag{17.3}$$

$$\hat{M}_{e_2,ii}^{r,2} = Be \left\{ \sum_{jj=1}^{n_v} \left[ u_{l_2(e_2,jj)} d_{t_r,t_r,ii,jj}(e_2) + w_{l_2(e_2,jj)} d_{t_r,t_z,ii,jj}(e_2) \right] + d_{t_r,t_r,ii}(e_2) \right\},$$
(17.4)

$$\hat{M}_{e_3,ii}^{r,3} = \sum_{ij=1}^{n_v^{e_3}} \left[ \lambda_{l_3^3(e_3,jj)}^3 f_{ii,jj,n_r}(e_3) + \gamma_{l_3^3(e_3,jj)}^3 f_{t_r,ii,jj}(e_3) \right].$$
 (17.5)

# $\overline{17.3}$ . z-momentum residuals

$$\hat{M}_{i}^{z} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{\text{el}}} \hat{M}_{e,ii}^{z} + \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{\text{el}}^{1}} \hat{M}_{e_{1},ii}^{z,1} + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)}}^{n_{\text{el}}^{2}} \hat{M}_{e_{2},ii}^{z,2} + \sum_{\substack{e_{1}=1\\i=l_{2}(e_{2},ii)}}^{n_{\text{el}}^{3}} \hat{M}_{e_{3},ii}^{z,3} + \frac{\sigma_{c}^{1}\phi_{i}(r_{c},0)\sin(\theta)}{Ca},$$

$$(17.6)$$

where

$$\hat{M}_{e,ii}^{z} = \sum_{jj=1}^{n_{v}^{e}} \left[ w_{l(e,jj)} \left\{ Re \underbrace{\sum_{kk=1}^{n_{v}^{e}} \left[ u_{l(e,kk)} a_{ii,kk,jj}^{r}(e) + w_{l(e,kk)} a_{ii,kk,jj}^{z}(e) \right]}_{A_{ii,jj}(u,w,e)} + 2a_{ii,jj}^{z,z}(e) + 2a_{ii,jj}^{z,z}(e) \right] + 2a_{ii,jj}^{z,z}(e) \right\} + u_{l(e,jj)} a_{ii,jj}^{r,z}(e) \left\{ + u_{l(e,jj)} a_{ii,jj}^{r,z}(e) - \sum_{jj=1}^{n_{p}^{e}} p_{l^{p}(e,jj)} b_{jj,ii}^{z}(e) + St a_{ii}(e), \right\}$$
(17.7)

$$\hat{M}_{e_1,ii}^{z,1} = \frac{1}{Ca} \sum_{jj=1}^{n_v^{e_1}} \sigma_{l_1^1(e_1,jj)}^1 c_{t_z,jj,ii}^s(e_1), \tag{17.8}$$

$$\hat{M}_{e_{2},ii}^{z,2} = Be \left\{ \sum_{jj=1}^{n_{v}^{z,e_{2}}} \left[ u_{l_{2}(e_{2},jj)} d_{t_{r},t_{r},ii,jj}(e_{2}) + w_{l_{2}(e_{2},jj)} d_{t_{r},t_{z},ii,jj}(e_{2}) \right] + d_{t_{r},t_{r},ii}(e_{2}) \right\} + \sum_{jj=1}^{n_{v}^{e_{2}}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} d_{ii,jj,n_{r}}(e_{2}),$$

$$(17.9)$$

$$\hat{M}_{e_3,ii}^{z,3} = \sum_{jj=1}^{n_v^{23}} \gamma_{l_3(e_3,jj)}^3 f_{t_r,ii,jj}(e).$$
(17.10)

#### 17.4. Continuity residuals

$$\hat{C}_{i} = \sum_{\substack{e=1\\i=l^{p}(e,jj)}}^{n_{el}} \sum_{i=1}^{n_{v}^{e}} \left[ u_{l(e,ii)} b_{jj,ii}^{r}(e) + w_{l(e,ii)} b_{jj,ii}^{z}(e_{3}) \right].$$
 (17.11)

# 17.5. Kinematic boundary condition residuals

$$\hat{K}_{i} = \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}} \sum_{jj=1}^{n_{v}^{e_{1}}} \left[ u_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1}) + w_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1}) \right].$$
(17.12)

# 17.6. Impermeability residuals

$$\hat{I}_{i} = \sum_{\substack{e_{2}=1\\i=l_{0}^{2}(e_{2},ii)}}^{n_{e1}^{2}} \sum_{jj=1}^{n_{v}^{e_{2}}} \left[ u_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2}) + w_{l_{2}(e,jj)} d_{ii,jj,n_{z}}(e_{2}) \right].$$
(17.13)

#### 18. System Jacobian

The system of equations given by the Residuals has the following Jabcobian

$$J_{R} = \begin{bmatrix} \partial_{u}\hat{M}^{r} & \partial_{w}\hat{M}^{r} & \partial^{p}\hat{M}^{r} & \partial_{\lambda^{2}}\hat{M}^{r} & \partial_{\lambda^{3}}\hat{M}^{r} & \partial_{\gamma^{3}}\hat{M}^{r} & \partial_{h}\hat{M}^{r} \\ \partial_{u}\hat{M}^{z} & \partial_{w}\hat{M}^{z} & \partial^{p}\hat{M}^{z} & \partial_{\lambda^{2}}\hat{M}^{z} & \partial_{\lambda^{3}}\hat{M}^{z} & \partial_{\gamma^{3}}\hat{M}^{z} & \partial_{h}\hat{M}^{z} \\ \partial_{u}\hat{C} & \partial_{w}\hat{C} & \partial^{p}\hat{C} & \partial_{\lambda^{2}}\hat{C} & \partial_{\lambda^{3}}\hat{C} & \partial_{\gamma^{3}}\hat{C} & \partial_{h}\hat{C} \\ \partial_{u}\hat{K} & \partial_{w}\hat{K} & \partial^{p}\hat{K} & \partial_{\lambda^{2}}\hat{K} & \partial_{\lambda^{3}}\hat{K} & \partial_{\gamma^{3}}\hat{K} & \partial_{h}\hat{K} \\ \partial_{u}\hat{I} & \partial_{w}\hat{I} & \partial^{p}\hat{I} & \partial_{\lambda^{2}}\hat{I} & \partial_{\lambda^{3}}\hat{I} & \partial_{\gamma^{3}}\hat{I} & \partial_{h}\hat{I} \end{bmatrix}. \quad (18.1)$$

Every entry in the Jacobian matrix can be calculated analytically, with the only exception of the elements on the first column on each block of the last block-column. These elements are calculated quasi-analytically, since the derivatives of the nodal positions with respect to the focal length is approximated numerically.

#### 18.1. Entries on the first block-row

Blocks in the first row are given by

$$\left(\partial_{u}\hat{M}^{r}\right)_{i,q} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \left\{ Re \sum_{\substack{jj=1\\q=l(e,kk)}}^{n_{v}^{e}} u_{l(e,jj)} a_{ii,kk,jj}^{r}(e) \right. \\
+ \sum_{\substack{jj=1\\q=l(e,jj)}}^{n_{v}^{e}} \left[ Re A_{ii,jj}(u,w,e) + 2a_{ii,jj}^{r,r}(e) + a_{ii,jj}^{z,z}(e) \right] \right\} (18.2) \\
+ \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)\\q=l_{2}(e_{2},jj)}}^{n_{el}^{2}} Be d_{t_{r},t_{r},ii,jj}(e_{2}),$$

$$\left(\partial_{w} \hat{M}^{r}\right)_{i,q} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \left\{ \sum_{\substack{jj=1\\q=l(e,kk)}}^{n_{v}^{e}} Re \ u_{l(e,jj)} a_{ii,kk,jj}^{z}(e) \right\} 
+ \sum_{\substack{e=1\\i=l(e,ii)\\q=l(e,jj)}}^{n_{el}} a_{ii,jj}^{z,r}(e) + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)\\q=l_{2}(e_{2},jj)}}^{n_{el}^{2}} Be \ d_{t_{r},t_{z},ii,jj}(e_{2}), \tag{18.3}$$

$$\left(\partial^{p} \hat{M}^{r}\right)_{i,q} = \sum_{\substack{e=1\\i=l(e,ii)\\q=l^{p}(e,jj)}}^{n_{el}} -b_{jj,ii}^{r}(e), \tag{18.4}$$

$$\left(\partial_{\lambda^2} \hat{M}^r\right)_{i,q} = \sum_{\substack{e_2 = 1 \\ i = l_2(e_2, ii) \\ q = l_2^2(e_2, jj)}}^{n_{\text{el}}^2} d_{ii,jj,n_r}(e_2), \tag{18.5}$$

$$\left(\partial_{\lambda^{3}}\hat{M}^{r}\right)_{i,q} = \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)\\q=l_{3}^{3}(e_{3},jj)}}^{n_{\text{el}}^{3}} f_{ii,jj,n_{r}}(e_{3}), \tag{18.6}$$

$$\left(\partial_{\gamma^{3}}\hat{M}^{r}\right)_{i,q} = \sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)\\q=l_{3}^{3}(e_{3},jj)}}^{n_{\text{el}}^{3}} f_{t_{r},ii,jj}(e_{3}), \tag{18.7}$$

$$\left(\partial_{\gamma^3} \hat{M}^r\right)_{i,q} = \sum_{\substack{e_3 = 1\\ i = l_3(e_3, ii)\\ q = l_3^3(e_3, jj)}}^{n_{\text{el}}^3} f_{t_r, ii, jj}(e_3), \tag{18.7}$$

$$\left(\partial_h \hat{M}^r\right)_{i,q} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{\mathrm{el}}} \sum_{\substack{jj=1\\j=S(e,qq)}}^{n_v^e} \left(u_{l(e,jj)}\right) \left\{ Be^{\sum_{i=1}^{n_v^e} \left[u_{l(e,ik)}\partial_h - a_i^r,\dots(e) + a_i^r\right]} \right)$$

$$Re \underbrace{\sum_{kk=1}^{n_v^e} \left[ u_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^r(e) + w_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^z(e) \right]}_{\partial_{h_{S(e,qq)}} A_{ii,jj}(u,w,e)}$$

$$+2\partial_{h_{S(e,qq)}}a_{ii,jj}^{r,r}(e) + \partial_{h_{S(e,qq)}}a_{ii,jj}^{z,z}(e) + w_{l(e,jj)}\partial_{h_{S(e,qq)}}a_{ii,jj}^{z,r}(e)$$

$$-\sum_{\substack{e=1\\i=l(e,ii)}}^{n_{\rm el}}\sum_{\substack{jj=1\\j=S(e,qq)}}^{n_p^e}p_{l^p(e,jj)}\partial_{h_{S(e,qq)}}b_{jj,ii}^r(e)$$

$$+\sum_{\substack{e_1=1\\i=l_1(e_1,ii)}}^{n_{\rm el}}\frac{1}{Ca}\sum_{\substack{jj=1\\q=S_1(e_1,qq)}}^{n_v}\sigma^1_{l_1^1(e_1,jj)}\partial_{h_{S_1(e_1,qq)}}c^s_{t_r,jj,ii}(e_1)$$

$$\begin{array}{l} e_{1}=1 & jj=1 \\ i=l_{1}(e_{1},ii) & q=S_{1}(e_{1},qq) \end{array}$$
 
$$+\sum_{\substack{e_{2}=1 \\ i=l_{2}(e_{2},ii) \\ q=S_{2}(e_{2},qq)}}^{n_{\mathrm{el}}^{2}} Be \, \partial_{h_{S_{2}(e_{2},qq)}} d_{tr,t_{r},ii}(e_{2})$$

$$+\sum_{\substack{e_2=1\\i=l_2(e_2,ii)}}^{n_{\rm el}^2}Be\left\{\sum_{\substack{jj=1\\q=S_2(e_2,qq)}}^{n_v^{2,e_2}}\left[u_{l_2(e_2,jj)}\partial_{h_{S_2(e_2,qq)}}d_{t_r,t_r,ii,jj}(e_2)\right]\right.$$

$$+ w_{l_2(e_2,jj)} \partial_{h_{S_2(e_2,qq)}} d_{t_r,t_z,ii,jj}(e_2) \bigg] \bigg\}$$

$$+\sum_{\substack{e_2=1\\i=l_2(e_2,ii)}}^{n_{\rm el}^2}\sum_{\substack{j=1\\j=2}}^{n_v^{e_2}}\lambda_{l_2^2(e_2,jj)}^2\partial_{h_{S_2(e_2,qq)}}d_{ii,jj,n_r}(e_2)$$

$$+\sum_{\substack{e_3=1\\i=l_3(e_3,ii)}}^{n_{\rm el}^3}\sum_{\substack{j=1\\j=S_3(e_3,qq)}}^{n_v^{e_3}}\Big[\lambda_{l_3^3(e_3,jj)}^3\partial_{h_{S_3(e_3,qq)}}f_{ii,jj,n_r}(e_3)$$

$$+ \gamma_{l_3^3(e_3,jj)}^3 \partial_{h_{S_3(e_3,qq)}} f_{t_r,ii,jj}(e_3) \Big]$$

(18.8)

#### 18.2. Entries on the second block-row

Blocks in the second row are given by

$$\left(\partial_{u}\hat{M}^{z}\right)_{i,q} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \sum_{\substack{jj=1\\j=l(e,kk)}}^{n_{e}^{e}} Re \ w_{l(e,jj)} a_{ii,kk,jj}^{r}(e)$$

$$+ \sum_{\substack{e=1\\i=l(e,ii)\\q=l(e,jj)}}^{n_{el}} a_{ii,jj}^{r,z}(e) + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)\\q=l_{2}(e_{2},jj)}}^{n_{el}^{2}} Be \ d_{t_{r},t_{z},ii,jj},$$

$$(18.9)$$

$$\left(\partial_{w}\hat{M}^{z}\right)_{i,q} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \left\{ \sum_{\substack{jj=1\\q=l(e,jj)}}^{n_{v}^{e}} \left[ Re \, A_{ii,jj}(u,w,e) + 2a_{ii,jj}^{z,z}(e) + a_{ii,jj}^{r,r}(e) \right] \right. \\
\left. + \sum_{\substack{jj=1\\q=l(e,kk)}}^{n_{v}^{e}} Re \, w_{l(e,jj)} a_{ii,kk,jj}^{z}(e) \right\} + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2},ii)\\q=l_{2}(e_{2},ii)}}^{n_{el}^{e}} Be \, d_{t_{z},t_{z},ii,jj}, \tag{18.10}$$

$$\left(\partial^{p} \hat{M}^{z}\right)_{i,q} = \sum_{\substack{e=1\\i=l(e,ii)\\q=l^{p}(e,jj)}}^{n_{el}} -b_{jj,ii}^{z}(e), \tag{18.11}$$

$$\left(\partial_{\lambda^2} \hat{M}^z\right)_{i,q} = \sum_{\substack{e_2=1\\i=l_2(e_2,ii)\\q=l_2^2(e_2,jj)}}^{n_{el}^2} d_{ii,jj,n_z}(e_2), \tag{18.12}$$

$$\left(\partial_{\lambda^3} \hat{M}^z\right)_{i,q} = \sum_{\substack{e_3 = 1\\ i = l_3(e_3, ii)\\ q = l_3^3(e_3, jj)}}^{n_{\text{el}}^3} f_{ii,jj,n_z}(e_3), \tag{18.13}$$

$$\left(\partial_{\gamma^3} \hat{M}^z\right)_{i,q} = \sum_{\substack{e_3 = 1\\ i = l_3(e_3, ii)\\ q = l_3^3(e_3, jj)}}^{n_{\text{el}}^2} f_{t_z, ii, jj}(e_3), \tag{18.14}$$

$$\left(\partial_{h} \hat{M}^{z}\right)_{i,q} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \sum_{\substack{jj=1\\q=S(e,qq)}}^{n_{v}^{e}} \left(w_{l(e,jj)}\right) \left\{$$

$$Re \underbrace{\sum_{kk=1}^{n_v^e} \left[ u_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^r(e) + w_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^z(e) \right]}_{\partial_{h_{S(e,qq)}} A_{ii,jj}(u,w,e)}$$

$$+2\partial_{h_{S(e,qq)}}a_{ii,jj}^{z,z}(e) + \partial_{h_{S(e,qq)}}a_{ii,jj}^{r,r}(e) + u_{l(e,jj)}\partial_{h_{S(e,qq)}}a_{ii,jj}^{r,z}(e)$$

$$+ \sum_{\substack{e=1\\i=l(e,ii)\\q=S(e,aq)}}^{n_{\text{el}}} St \, \partial_{h_{S(e,qq)}} a_{ii}(e) - \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{\text{el}}} \sum_{\substack{jj=1\\j=s(e,qq)}}^{n_{p}^{e}} p_{l^{p}(e,jj)} \partial_{h_{S(e,qq)}} b_{jj,ii}^{z}(e)$$

$$+ \sum_{\substack{e_1=1\\i=l_1(e_1,ii)}}^{n_{\rm el}^1} \frac{1}{Ca} \sum_{\substack{jj=1\\q=S_1(e_1,qq)}}^{n_{\rm el}^0} \sigma^1_{l_1(e_1,jj)} \partial_{h_{S_1(e_1,qq)}} c^s_{t_z,jj,ii}(e_1)$$

$$+\sum_{\substack{e_2=1\\i=l_2(e_2,ii)\\a=S_2(e_1,aq)}}^{n_{\rm el}^2} Be \,\partial_{h_{S_2(e_2,qq)}} d_{t_r,t_z,ii}$$

$$+ \sum_{\substack{e_2=1\\i=l_2(e_2,ij)}}^{n_{el}^2} Be \sum_{\substack{jj=1\\a=S_2(e_2,aa)}}^{n_v^{2,e_2}} \left[ u_{l_2(e_2,jj)} \partial_{h_{S_2(e_2,qa)}} d_{t_r,t_z,ii,jj} \right]$$

$$+ w_{l_2(e_2,jj)} \partial_{h_{S_2(e_2,qq)}} d_{t_z,t_z,ii,jj}$$

$$+ \sum_{\substack{e_2=1\\i=l_2(e_2,ii)}}^{n_{\rm el}^2} \sum_{\substack{jj=1\\j=2}}^{n_v^{e_2}} \lambda_{l_2^2(e_2,jj)}^2 \partial_{h_{S_2(e_2,qq)}} d_{ii,jj,n_z}(e_2)$$

$$+\sum_{\substack{e_{3}=1\\i=l_{3}(e_{3},ii)}}^{n_{e1}^{3}}\sum_{\substack{jj=1\\j=s_{3}(e_{3},qq)}}^{n_{v}^{3,e_{3}}}\Big[\lambda_{l_{3}^{3}(e_{3},jj)}^{3}\partial_{h_{S_{3}(e_{3},qq)}}f_{ii,jj,n_{z}}$$

$$+ \gamma_{l_3(e_3,jj)}^3 \partial_{h_{S_3(e_3,qq)}} f_{t_z,ii,jj}(e_3) \Big] .$$

(18.15)

#### 18.3. Entries on the third block-row

Blocks in the third row are given by

$$\left(\partial_{u}\hat{C}\right)_{k,q} = \sum_{\substack{e=1\\k=l^{p}(e,jj)\\q=l(e,ii)}}^{n_{el}} b_{jj,ii}^{r}(e), \tag{18.16}$$

$$\left(\partial_{w}\hat{C}\right)_{k,q} = \sum_{\substack{e=1\\k=l^{p}(e,jj)\\g=l(e,ii)}}^{n_{el}} b_{jj,ii}^{z}(e), \tag{18.17}$$

$$\left(\partial^p \hat{C}\right)_{i,q} = 0,\tag{18.18}$$

$$\left(\partial_{\lambda^2}\hat{C}\right)_{i,q} = 0,\tag{18.19}$$

$$\left(\partial_{\lambda^3}\hat{C}\right)_{i,q} = 0,\tag{18.20}$$

$$\left(\partial_{\gamma^3}\hat{C}\right)_{i,q} = 0,\tag{18.21}$$

$$\left(\partial_{h}\hat{C}\right)_{i,q} = \sum_{\substack{e=1\\i=l^{p}(e,ii)}}^{n_{el}} \sum_{\substack{jj=1\\j=S(e,aq)}}^{n_{e}^{c}} \left[u_{l(e,jj)}\partial_{h_{S(e,qq)}}b_{ii,jj}^{r}(e) + w_{l(e,jj)}\partial_{h_{S(e,qq)}}b_{ii,jj}^{z}(e)\right]. \quad (18.22)$$

# 18.4. Entries on the fourth block-row

Blocks in the fourth row are given by

$$\left(\partial_u \hat{K}\right)_{i,q} = \sum_{\substack{e_1=1\\i=l_1^1(e_1,ii)\\g=l_1(e_1,ij)}}^{n_{\text{el}}^1} c_{ii,jj,n_r}(e_1), \tag{18.23}$$

$$\left(\partial_w \hat{K}\right)_{i,q} = \sum_{\substack{e_1 = 1\\ i = l_1^1(e_1, ii)\\ a = l_1(e_1, ij)}}^{n_{\text{el}}^1} c_{ii,jj,n_z}(e_1), \tag{18.24}$$

$$\left(\partial^p \hat{K}\right)_{i,q} = 0, \tag{18.25}$$

$$\left(\partial_{\lambda^2}\hat{K}\right)_{i,q} = 0,\tag{18.26}$$

$$\left(\partial_{\lambda^3}\hat{K}\right)_{i,q} = 0, \tag{18.27}$$

$$\left(\partial_{\gamma^3}\hat{K}\right)_{i,a} = 0,\tag{18.28}$$

$$\left(\partial_{h}\hat{K}\right)_{i,q} = \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{el}^{1}} \sum_{\substack{jj=1\\q=S(e,qq)}}^{n_{v}^{e_{1}}} \left[u_{l_{1}(e_{1},jj)}\partial_{h_{S(e,qq)}}c_{ii,jj,n_{r}}(e_{1}) + w_{l_{1}(e_{1},jj)}\partial_{h_{S(e,qq)}}c_{ii,jj,n_{z}}(e_{1})\right].$$
(18.29)

#### 18.5. Entries on the fifth block-row

Blocks in the fifth row are given by

$$\left(\partial_{u}\hat{I}\right)_{i,q} = \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)\\q=l_{2}(e_{2},jj)}}^{n_{\text{el}}^{2}} d_{ii,jj,n_{r}}(e_{2}), \tag{18.30}$$

$$\left(\partial_w \hat{I}\right)_{i,q} = \sum_{\substack{e_2 = 1\\ i = l_2^2(e_2, ii)\\ q = l_2(e_2, jj)}}^{n_{\text{el}}^2} d_{ii,jj,n_z}(e_2), \tag{18.31}$$

$$\left(\partial^p \hat{I}\right)_{i,q} = 0,\tag{18.32}$$

$$\left(\partial_{\lambda^2}\hat{I}\right)_{i,q} = 0, \tag{18.33}$$

$$\left(\partial_{\lambda^3}\hat{I}\right)_{i,q} = 0, \tag{18.34}$$

$$\left(\partial_{\gamma^3}\hat{I}\right)_{i,q} = 0,\tag{18.35}$$

$$\left(\partial_{h}\hat{I}\right)_{i,q} = \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e,ii)}}^{n_{el}^{2}} \sum_{\substack{jj=1\\j=S_{2}(e_{2},qq)}}^{n_{v}^{e_{2}}} \left[u_{l_{2}(e_{2},jj)}\partial_{h_{q}}d_{ii,jj,n_{r}}(e_{2}) + w_{l_{2}(e,jj)}\partial_{h_{q}}d_{ii,jj,n_{z}}(e_{2})\right].$$
(18.36)

# 18.6. Jacobian with explicit zero-blocks

Re-writing the Jacobian indicating null blocks we have

$$J_{R} = \begin{bmatrix} \partial_{u}\hat{M}^{r} & \partial_{w}\hat{M}^{r} & \partial^{p}\hat{M}^{r} & \partial_{\lambda_{2}}\hat{M}^{r} & \partial_{\lambda^{3}}\hat{M}^{r} & \partial_{\gamma^{3}}\hat{M}^{r} & \partial_{h}\hat{M}^{r} \\ \partial_{u}\hat{M}^{z} & \partial_{w}\hat{M}^{z} & \partial^{p}\hat{M}^{z} & \partial_{\lambda^{2}}\hat{M}^{z} & \partial_{\lambda^{3}}\hat{M}^{z} & \partial_{\gamma^{3}}\hat{M}^{z} & \partial_{h}\hat{M}^{z} \\ \partial_{u}\hat{C} & \partial_{w}\hat{C} & 0 & 0 & 0 & 0 & \partial_{h}\hat{C} \\ \partial_{u}\hat{K} & \partial_{w}\hat{K} & 0 & 0 & 0 & 0 & \partial_{h}\hat{K} \\ \partial_{u}\hat{I} & \partial_{w}\hat{I} & 0 & 0 & 0 & 0 & \partial_{h}\hat{I} \end{bmatrix}, (18.37)$$

We highlight that when boundary 2 is a straight line parallel to the r axis, we also have

$$\partial_{\lambda^2} \hat{M}^r = 0, \tag{18.38}$$

and when boundary 3 is a straight line parallel to the z axis, we also have

$$\partial_{\gamma^3} \hat{M}^r = 0, \tag{18.39}$$

$$\partial_{\lambda^3} \hat{M}^z = 0. \tag{18.40}$$

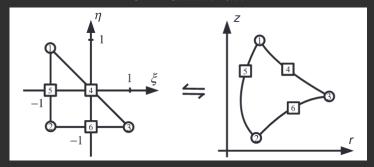


FIGURE 10. V6P3 Taylor-Hood master element. Reproduction of figure 13 in Sprittles & Shikhmurzaev (2012b)

#### 19. Basis functions

We follow Sprittles & Shikhmurzaev (2012b) and use the V6P3 Taylor-Hood master element, see figure 10, to which we map every element in our domain isoparametrically (see below for details).

Pressure interpolating functions  $\psi$  are given by:

$$\psi_1 = \frac{1+\eta}{2},\tag{19.1}$$

$$\psi_2 = -\frac{\xi + \eta}{2},\tag{19.2}$$

$$\psi_3 = \frac{1+\xi}{2}.\tag{19.3}$$

Nodes 1, 2 and 3 are pressure-velocity nodes, while 4, 5 and 6 are velocity only nodes. The sub-index in functions  $\psi$  indicate on which of the pressure-velocity nodes the functions attain the value 1, being zero in the other two, and linear over each element.

Velocity interpolating functions  $\phi$  are defined as follows

$$\phi_1 = \psi_1(2\psi_1 - 1) = \frac{1+\eta}{2}(1+\eta - 1) = \frac{\eta(\eta + 1)}{2} = \frac{\eta^2 + \eta}{2},$$
 (19.4)

$$\phi_2 = \psi_2(2\psi_2 - 1) = -\frac{\xi + \eta}{2} \left( -\xi - \eta - 1 \right) = \frac{(\xi + \eta)(\xi + \eta + 1)}{2} = \frac{\xi^2 + \eta^2 + 2\xi\eta + \xi + \eta}{2},$$
(19.5)

$$\phi_3 = \psi_3(2\psi_3 - 1) = \frac{1+\xi}{2}(1+\xi - 1) = \frac{\xi(\xi+1)}{2} = \frac{\xi^2 + \xi}{2},$$
 (19.6)

$$\phi_4 = 4\psi_1\psi_3 = 4\frac{1+\eta}{2}\frac{1+\xi}{2} = (\xi+1)(\eta+1) = \xi\eta + \xi + \eta + 1, \tag{19.7}$$

$$\phi_5 = 4\psi_2\psi_1 = -4\frac{\xi + \eta}{2}\frac{1 + \eta}{2} = -(\xi + \eta)(\eta + 1) = -\eta^2 - \xi\eta - \xi - \eta, \tag{19.8}$$

$$\phi_6 = 4\psi_3\psi_2 = -4\frac{1+\xi}{2}\frac{\xi+\eta}{2} = -(\xi+\eta)(\xi+1) = -\xi^2 - \xi\eta - \xi - \eta.$$
 (19.9)

Function  $S_e(\xi, \eta)$  maps the coordinates of the master element to the coordinates of element number e. More specifically

$$(r^e, z^e) = S_e(\xi, \eta).$$
 (19.10)

The fact that our mapping is isoparametric means that, much like the pressure and velocity functions, the  $r_e$  and  $z_e$  coordinates of the points in a given element are described as

$$r_e = \sum_{jj=1}^{6} r_{e,jj} \phi_{jj}, \tag{19.11}$$

and

$$z_e = \sum_{jj=1}^{6} z_{e,jj} \phi_{jj}, \tag{19.12}$$

with  $r_{e,jj}$  being the r coordinate of local node jj in element e. The obvious analogy applies to z.

# 19.1. Derivatives of the basis functions

The derivatives of the velocity interpolating functions with respect to  $\xi$  are given by:

$$\partial_{\xi}\phi_1 = \partial_{\xi} \left[ \frac{\eta^2 + \eta}{2} \right] = 0, \tag{19.13}$$

$$\partial_{\xi}\phi_{2} = \partial_{\xi} \left[ \frac{\xi^{2} + \eta^{2} + 2\xi\eta + \xi + \eta}{2} \right] = \frac{2\xi + 2\eta + 1}{2} = \xi + \eta + \frac{1}{2}, \tag{19.14}$$

$$\partial_{\xi}\phi_3 = \partial_{\xi} \left[ \frac{\xi^2 + \xi}{2} \right] = \xi + \frac{1}{2},\tag{19.15}$$

$$\partial_{\xi}\phi_4 = \partial_{\xi} \left[ \xi \eta + \xi + \eta + 1 \right] = \eta + 1, \tag{19.16}$$

$$\partial_{\xi}\phi_{5} = \partial_{\xi} \left[ -\eta^{2} - \xi \eta - \xi - \eta \right] = -\eta - 1, \tag{19.17}$$

$$\partial_{\xi}\phi_{6} = \partial_{\xi} \left[ -\xi^{2} - \xi \eta - \xi - \eta \right] = -2\xi - \eta - 1.$$
 (19.18)

The derivatives of the velocity interpolating functions with respect to  $\eta$  are given by:

$$\partial_{\eta}\phi_1 = \partial_{\eta} \left[ \frac{\eta^2 + \eta}{2} \right] = \eta + \frac{1}{2},\tag{19.19}$$

$$\partial_{\eta}\phi_{2} = \partial_{\eta} \left[ \frac{\xi^{2} + \eta^{2} + 2\xi\eta + \xi + \eta}{2} \right] = \frac{2\eta + 2\xi + 1}{2} = \xi + \eta + \frac{1}{2}, \tag{19.20}$$

$$\partial_{\eta}\phi_3 = \partial_{\eta} \left[ \frac{\xi^2 + \xi}{2} \right] = 0, \tag{19.21}$$

$$\partial_{\eta}\phi_4 = \partial_{\eta} \left[ \xi \eta + \xi + \eta + 1 \right] = \xi + 1,$$
 (19.22)

$$\partial_{\eta}\phi_{5} = \partial_{\eta} \left[ -\eta^{2} - \xi \eta - \xi - \eta \right] = -2\eta - \xi - 1,$$
 (19.23)

$$\partial_{\eta}\phi_{6} = \partial_{\eta} \left[ -\xi^{2} - \xi \eta - \xi - \eta \right] = -\xi - 1.$$
 (19.24)

# 20. Integrals over triangular elements

In order to simplify our calculations, it is convenient to express all integrals over an element as integrals over the master element. This requires changing the r and z variables of the element coordinates to the  $\xi$  and  $\eta$  variables of the master element. That is to say, we need to consider

$$\int_{\Omega_e} f(r,z)d\Omega_e = \int_{\eta=-1}^{\eta=1} \int_{\xi=-1}^{\xi=-\eta} f(\xi,\eta)|\det J_e|d\xi d\eta,$$
(20.1)

where  $J_e$  is the Jacobian of the isoparametric map  $S_e$  for that element, given by

$$J_{e} = \begin{bmatrix} \frac{\partial r_{e}}{\partial \xi} & \frac{\partial r_{e}}{\partial \eta} \\ \\ \frac{\partial z_{e}}{\partial \xi} & \frac{\partial z_{e}}{\partial \eta} \end{bmatrix}, \tag{20.2}$$

and therefore

$$\det J_e = \frac{\partial r_e}{\partial \xi} \frac{\partial z_e}{\partial \eta} - \frac{\partial r_e}{\partial \eta} \frac{\partial z_e}{\partial \xi}, \tag{20.3}$$

and from (19.11) and (19.12) we have

$$\det J_e = \left(\sum_{i=1}^6 r_{e,ii} \frac{\partial \phi_{ii}}{\partial \xi}\right) \left(\sum_{j=1}^6 z_{e,jj} \frac{\partial \phi_{jj}}{\partial \eta}\right) - \left(\sum_{i=1}^6 r_{e,ii} \frac{\partial \phi_{ii}}{\partial \eta}\right) \left(\sum_{j=1}^6 z_{e,jj} \frac{\partial \phi_{jj}}{\partial \xi}\right), \tag{20.4}$$

i.e

$$\det J_e = \sum_{i=1}^{6} \sum_{j=1}^{6} r_{e,ii} \frac{\partial \phi_{ii}}{\partial \xi} \frac{\partial \phi_{jj}}{\partial \eta} z_{e,jj} - \sum_{j=1}^{6} \sum_{i=1}^{6} r_{e,ii} \frac{\partial \phi_{jj}}{\partial \xi} \frac{\partial \phi_{ii}}{\partial \eta} z_{e,jj}, \tag{20.5}$$

which yields

$$\det J_e = \sum_{ii=1}^{6} \sum_{jj=1}^{6} r_{e,ii} \underbrace{\left(\frac{\partial \phi_{ii}}{\partial \xi} \frac{\partial \phi_{jj}}{\partial \eta} - \frac{\partial \phi_{jj}}{\partial \xi} \frac{\partial \phi_{ii}}{\partial \eta}\right)}_{T_{i,i}} z_{e,jj}. \tag{20.6}$$

Furthermore, if we make sure that the local numbering in all our elements is done in the same direction as our master element (counter-clockwise), and we do not have degenerate elements, we can ensure that the determinant of the Jacobian is always positive (which we assume from here on).

Many of the integrals over elements that are needed to create our system of equations and its Jacobian require that we calculate derivatives of the interpolating functions with respect to r and z. Following Sprittles & Shikhmurzaev (2012b), we will calculate these using the chain rule, first taking derivatives with respect to  $\xi$  and  $\eta$  and then differentiating  $\xi$  and  $\eta$  with respect to  $r_e$  and  $r_e$ . We do this by noticing that

$$J_e^{-1} = \begin{bmatrix} \frac{\partial \xi}{\partial r_e} & \frac{\partial \xi}{\partial z_e} \\ \frac{\partial \eta}{\partial r_e} & \frac{\partial \eta}{\partial z_e} \end{bmatrix} = \frac{1}{\det J_e} \begin{bmatrix} \frac{\partial z_e}{\partial \eta} & -\frac{\partial r_e}{\partial \eta} \\ -\frac{\partial r_e}{\partial \xi} & \frac{\partial z_e}{\partial \xi} \end{bmatrix}, \tag{20.7}$$

where the left equality follows by definition and the right one is the computation of the

inverse from the expression in (20.2). We thus have

$$\frac{\partial \phi_{jj}}{\partial r_e} = \frac{\partial \phi_{jj}}{\partial \xi} \frac{\partial \xi}{\partial r_e} + \frac{\partial \phi_{jj}}{\partial \eta} \frac{\partial \eta}{\partial r_e} = \frac{1}{\det J_e} \left( \frac{\partial \phi}{\partial \xi} \frac{\partial z_e}{\partial \eta} - \frac{\partial \phi}{\partial \eta} \frac{\partial z_e}{\partial \xi} \right), \tag{20.8}$$

and hence

$$\frac{\partial \phi_{jj}}{\partial r_e} = \frac{1}{\det J_e} \left[ \frac{\partial \phi_{jj}}{\partial \xi} \left( \sum_{kk=1}^6 z_{e,kk} \frac{\partial \phi_{kk}}{\partial \eta} \right) - \frac{\partial \phi_{jj}}{\partial \eta} \left( \sum_{kk=1}^6 z_{e,kk} \frac{\partial \phi_{kk}}{\partial \xi} \right) \right], \tag{20.9}$$

i.e.

$$\frac{\partial \phi_{jj}}{\partial r_e} = \frac{1}{\det J_e} \left[ \left( \sum_{kk=1}^6 z_{e,kk} \frac{\partial \phi_{jj}}{\partial \xi} \frac{\partial \phi_{kk}}{\partial \eta} \right) - \left( \sum_{kk=1}^6 z_{e,kk} \frac{\partial \phi_{jj}}{\partial \eta} \frac{\partial \phi_{kk}}{\partial \xi} \right) \right], \tag{20.10}$$

yielding

$$\frac{\partial \phi_{jj}}{\partial r_e} = \frac{1}{\det J_e} \sum_{kk=1}^{6} \underbrace{\left(\frac{\partial \phi_{jj}}{\partial \xi} \frac{\partial \phi_{kk}}{\partial \eta} - \frac{\partial \phi_{jj}}{\partial \eta} \frac{\partial \phi_{kk}}{\partial \xi}\right)}_{T_{jj,kk}} z_{e,kk}}_{(20.11)}$$

Similarly

$$\frac{\partial \phi_{jj}}{\partial z^e} = \frac{\partial \phi_{jj}}{\partial \xi} \frac{\partial \xi}{\partial z^e} + \frac{\partial \phi_{jj}}{\partial \eta} \frac{\partial \eta}{\partial z^e} = \frac{1}{\det J_e} \left( -\frac{\partial \phi}{\partial \xi} \frac{\partial r^e}{\partial \eta} + \frac{\partial \phi}{\partial \eta} \frac{\partial r^e}{\partial \xi} \right), \tag{20.12}$$

and hence

$$\frac{\partial \phi_{jj}}{\partial z^e} = \frac{1}{\det J_e} \left[ -\frac{\partial \phi_{jj}}{\partial \xi} \left( \sum_{kk=1}^6 r_{kk}^e \frac{\partial \phi_{kk}}{\partial \eta} \right) + \frac{\partial \phi_{jj}}{\partial \eta} \left( \sum_{kk=1}^6 r_{kk}^e \frac{\partial \phi_{kk}}{\partial \xi} \right) \right], \tag{20.13}$$

i.e.

$$\frac{\partial \phi_{jj}}{\partial z^e} = \frac{1}{\det J_e} \left[ -\left( \sum_{kk=1}^6 r_{kk}^e \frac{\partial \phi_{jj}}{\partial \xi} \frac{\partial \phi_{kk}}{\partial \eta} \right) + \left( \sum_{kk=1}^6 r_{kk}^e \frac{\partial \phi_{jj}}{\partial \eta} \frac{\partial \phi_{kk}}{\partial \xi} \right) \right], \tag{20.14}$$

vielding

$$\frac{\partial \phi_{jj}}{\partial z^e} = \frac{1}{\det J_e} \sum_{kk=1}^{6} \underbrace{\left( -\frac{\partial \phi_{jj}}{\partial \xi} \frac{\partial \phi_{kk}}{\partial \eta} + \frac{\partial \phi_{jj}}{\partial \eta} \frac{\partial \phi_{kk}}{\partial \xi} \right)}_{-T_{jj,kk}} r_{kk}^e . \tag{20.15}$$

Hence, we have now all the elements needed to compute all integrals over elements using the map to the master element.

# 20.1. Integrals over elements mapped to master element

Integration over the master element will be carried out using Gaussian quadrature, following Zhang et al. (2009). Therefore, all integrals will be transformed into sums over sampling points. Here we give the expression for each integral over a triangular element that was used above. Boxed equations correspond to the most convenient way of expressing the terms when coding them.

#### 20.1.1. a terms

From (??), we have

$$a_{g_r,ii}(e) = \int_{\Omega_e} g_r \phi_{l(e,ii)},$$
 (20.16)

which we can re-write as

$$a_{g_z,ii}(e) = \int_{F} g_r \phi_{l(e,ii)} \det J_e,$$
 (20.17)

and using Gaussian quadrature we have

$$a_{g_z,ii} \approx \sum_{p=1}^{n_G} W(p) g_r \phi_{ii}(p) \det J_e(p)$$
 (20.18)

From (??), we have

$$a_{ii,jj}(e) = \int_{\Omega_{-}} \phi_{l(e,ii)} \phi_{l(e,jj)},$$
 (20.19)

which we can re-write as

$$a_{ii,jj}(e) = \int_{E} \phi_{l(e,ii)} \phi_{l(e,jj)} \det J_e,$$
 (20.20)

and using Gaussian quadrature we have

$$a_{ii,jj}(e) \approx \sum_{p=1}^{n_G} W(p)\phi_{ii}(p)\phi_{jj}(p) \det J_e(p).$$
(20.21)

From (??) we also have

$$a_{ii,kk,jj}^{r}(e) = \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_r \phi_{l(e,jj)}, \qquad (20.22)$$

which we can re-write as

$$a_{ii,kk,jj}^{r}(e) = \int_{F} \phi_{ii}\phi_{kk} \left( \sum_{mm=1}^{6} T_{jj,mm} z_{e,mm} \right),$$
 (20.23)

where we have cancelled the det  $J_e$  in the denominator of the expression for the derivative of  $\phi_{l(e,jj)}$  with the one that corresponds to the Jacobian of the change of coordinates. Moreover,

$$\phi_{ii}(\cdot) = \phi_{l(e,ii)}(S_e(\cdot)), \tag{20.24}$$

where, as mentioned before,  $S_e$  maps points in the master element onto points in the element being considered. We highlight that  $\phi_{ii}$  can be named in this way (with no reference to the original element, i.e. element number e) because once the integral is mapped to the master element, all information about the original element is stored in  $J_e$  (i.e. the Jacobian of  $S_e$ ). That is to say,  $\phi_{ii}$  no longer depends on the specific element.

Now, using Gaussian quadrature we have

$$a_{ii,kk,jj}^{r}(e) \approx \sum_{p=1}^{n_G} W(p)\phi_{ii}(p)\phi_{kk}(p) \left(\sum_{m=1}^{6} T_{jj,mm}(p)z_{e,mm}\right),$$
(20.25)

where we are using the notation f(p) as a short version for  $f(\xi_p, \eta_p)$ , with  $(\xi_p, \eta_p)$  being the p-th Gaussian quadrature point, and W(p) is the weight associated to the p-th Gaussian quadrature point (out of  $n_G$  points); and, as usual, double letter indexes are used to indicate local numbering.

Also from (??) we have

$$a_{ii,kk,jj}^{z}(e) = \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}, \qquad (20.26)$$

which we can re-write as

$$a_{ii,kk,jj}^{z}(e) = -\int_{E} \phi_{ii}\phi_{kk} \left(\sum_{mm=1}^{6} T_{jj,mm}r_{e,mm}\right),$$
 (20.27)

and using Gaussian quadrature we have

$$a_{ii,kk,jj}^{z}(e) \approx -\sum_{p=1}^{n_G} W(p)\phi_{ii}(p)\phi_{kk}(p) \left(\sum_{mm=1}^{6} T_{jj,mm}(p)r_{e,mm}\right).$$
 (20.28)

From (??) we also have

$$a_{ii,jj}^{r,r}(e) = \int_{\Omega_c} \partial_r \phi_{l(e,ii)} \partial_r \phi_{l(e,jj)}, \qquad (20.29)$$

which we can re-write as

$$a_{ii,jj}^{r,r}(e) = \int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} z_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} z_{e,nn}\right)}{\det J_{e}},$$
 (20.30)

where we have cancelled one of the  $\det Je$  terms in the denominators of the derivatives with the Jacobian of the change of coordinates.

Now, using Gaussian quadrature we have

$$a_{ii,jj}^{r,r}(e) \approx \sum_{p=1}^{n_G} W(p) \frac{\left(\sum_{mm=1}^{6} T_{ii,mm}(p) z_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn}(p) z_{e,nn}\right)}{\det J_e(p)}.$$
 (20.31)

From (??) we also have

$$a_{ii,jj}^{z,r}(e) = \int_{\Omega_z} \partial_z \phi_{l(e,ii)} \partial_r \phi_{l(e,jj)}$$
(20.32)

which we can re-write as

$$a_{ii,jj}^{z,r}(e) = -\int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} r_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} z_{e,nn}\right)}{\det J_{e}}.$$
 (20.33)

Using Gaussian quadrature we have

$$a_{ii,jj}^{z,r}(e) \approx -\sum_{p=1}^{n_G} W(p) \frac{\left(\sum_{mm=1}^{6} T_{ii,mm}(p) r_{mm}^e\right) \left(\sum_{nn=1}^{6} T_{jj,nn}(p) z_{nn}^e\right)}{\det J_e(p)}.$$
 (20.34)

From (??) we also have

$$a_{ii,jj}^{z,z}(e) = \int_{\Omega_z} \partial_z \phi_{l(e,ii)} \partial_z \phi_{l(e,jj)}, \qquad (20.35)$$

which we can re-write as

$$a_{ii,jj}^{z,z}(e) = \int_{F} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} r_{e,mm}\right) \left(\sum_{nm=1}^{6} T_{jj,nn} r_{e,nn}\right)}{\det J_{e}},$$
 (20.36)

and using Gaussian quadrature we have

$$a_{ii,jj}^{z,z}(e) \approx \sum_{p=1}^{n_G} W(p) \frac{\left(\sum_{mm=1}^{6} T_{ii,mm}(p) r_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn}(p) r_{e,nn}\right)}{\det J_e(p)}.$$
 (20.37)

From (??) we have

$$a_{ii,jj}^{r,z}(e) = \int_{\Omega_r} \partial_r \phi_{l(e,ii)} \partial_z \phi_{l(e,jj)}, \qquad (20.38)$$

which we can re-write as

$$a_{ii,jj}^{r,z}(e) = -\int_{\Gamma} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} z_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} r_{e,nn}\right)}{\det J_{e}},$$
 (20.39)

where we have once again cancelled one of the  $\det Je$  terms in the denominators of the derivatives with the Jacobian of the change of coordinates.

Using Gaussian quadrature we have

$$a_{ii,jj}^{r,z}(e) \approx -\sum_{p=1}^{n_G} W(p) \frac{\left(\sum_{mm=1}^{6} T_{ii,mm}(p) z_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn}(p) r_{e,nn}\right)}{\det J_e(p)}.$$
 (20.40)

Finally, from (??), we have

$$a_{g_z,ii}(e) = \int_{\Omega_c} g_z \phi_{l(e,ii)},$$
 (20.41)

which we can re-write as

$$a_{g_z,ii}(e) = \int_E g_z \phi_{l(e,ii)} \det J_e,$$
 (20.42)

and using Gaussian quadrature we have

$$a_{g_z,ii} \approx \sum_{p=1}^{n_G} W(p) g_z \phi_{ii}(p) \det J_e(p)$$
 (20.43)

#### 20.1.2. b terms

From equation (??) we have

$$b_{jj,ii}^{r}(e) = \int_{\Omega} \psi_{l^{p}(e,jj)} \partial_{r} \phi_{l(e,ii)}, \qquad (20.44)$$

which we can re-write as

$$b_{jj,ii}^{r}(e) = \int_{E} \psi_{jj} \left( \sum_{mm=1}^{6} T_{ii,mm} z_{e,mm} \right), \tag{20.45}$$

where we have cancelled the terms det  $J_e$  in the denominator of the expression for the derivative of  $\phi$  with the one in the Jacobian of the change of coordinates. Here we have once again used the notation

$$\psi_{jj}(\cdot) = \psi_{l^p(e,jj)}(S_e(\cdot)), \tag{20.46}$$

where  $S_e$  maps the master element onto the specific element being considered. We highlight again that once the maps to the master element is done there is no need to preserve a reference to the specific element in the notation (which is why the is no mention of the element index e in the notation introduced). Once again, all the information regarding the specific element is stored in  $S_e$  and, consequently, in its Jacobian  $J_e$ . However, there is one exception to this rule that is worth noting. An element that contains the contact line is likely to contain a pressure singularity, and therefore it can be convenient to use a different (specifically a singular) interpolating function for pressure at this node. For our meshing this corresponds to element 1 only, which might therefore need to be treated separately.

Now, using Gaussian quadrature we have

$$b_{jj,ii}^{r} \approx \sum_{p=1}^{n_G} W(p)\psi_{jj}(p) \sum_{mm=1}^{6} T_{ii,mm}(p) z_{e,mm}$$
(20.47)

Similarly, from equation (??), we have

$$b_{jj,ii}^{z}(e) = \int_{\Omega_{-}} \psi_{l^{p}(e,jj)} \partial_{z} \phi_{l(e,ii)}$$

$$(20.48)$$

which we can re-write as

$$b_{jj,ii}^{z}(e) = -\int_{E} \psi_{jj} \left( \sum_{mm=1}^{6} T_{ii,mm} r_{e,mm} \right), \tag{20.49}$$

and using Gaussian quadrature we have

$$b_{jj,ii}^{z}(e) \approx -\sum_{p=1}^{n_G} W(p)\psi_{jj}(p) \sum_{mm=1}^{6} T_{ii,mm}(p)r_{e,mm}.$$
 (20.50)

# 20.2. Derivatives of integrals over triangle elements

The expressions above contain all terms that depend of the coordinates of each element. That is to say, the residuals are given by the product of these expressions by variables that (for the purpose of the resulting non-linear system of equations) do not depend of the variables (h) that determine the shape of our domain. Therefore, in order to calculate the derivatives of the residuals with respect to the lengths of the spines, we need to calculate the derivatives of these expressions.

Furthermore, in the above expressions, all functions are independent of the location of the nodes, except for  $r_{e,mm}$ ,  $z_{e,mm}$  and det  $J_e$ . We consider now the derivative of det  $J_e$ 

$$\partial_{h_q} \det J_e = \sum_{i=1}^{6} \sum_{j=1}^{6} \partial_{h_q} \left( r_{e,ii} T_{ii,jj} z_{e,jj} \right), \tag{20.51}$$

which yields

$$\partial_{h_q} \det J_e = \sum_{i=1}^{6} \sum_{jj=1}^{6} \left[ \left( \partial_{h_q} r_{ii}^e \right) T_{ii,jj} z_{e,jj} + r_{e,ii} T_{ii,jj} \left( \partial_{h_q} z_{e,jj} \right) \right], \tag{20.52}$$

which reduces the problem to finding the derivatives of  $r_{e,ii}$  and  $z_{e,jj}$  with respect to each  $h_q$ . The way to calculate the latter two derivatives will be explained in later sections.

## 20.2.1. Derivatives of a terms

From (20.17) we have

$$\partial_{h_q} a_{g_r,ii}(e) = \partial_{h_q} \int_{\mathcal{L}} g_r \phi_{l(e,ii)} \det J_e, \qquad (20.53)$$

i.e.

$$\partial_{h_q} a_{g_r,ii}(e) = \int_E g_r \phi_{l(e,ii)} \left( \partial_{h_q} \det J_e \right), \tag{20.54}$$

and using Gaussian quadrature

$$\partial_{h_q} a_{g_r,ii} \approx \sum_{p=1}^{n_G} W(p) g_r \phi_{ii}(p) \left( \partial_{h_q} \det J_e(p) \right). \tag{20.55}$$

From (20.20) we have

$$\partial_{h_q} a_{ii,jj}(e) = \partial_{h_q} \int_{\Gamma} \phi_{l(e,ii)} \phi_{l(e,jj)} \det J_e, \qquad (20.56)$$

i e

$$\partial_{h_q} a_{ii,jj}(e) = \int_{F} \phi_{l(e,ii)} \phi_{l(e,jj)} \left( \partial_{h_q} \det J_e \right), \tag{20.57}$$

and using Gaussian quadrature

$$\left| \partial_{h_q} a_{ii,jj} \approx \sum_{p=1}^{n_G} W(p) \phi_{l(e,ii)} \phi_{l(e,jj)} \left( \partial_{h_q} \det J_e(p) \right) \right|. \tag{20.58}$$

From (20.23), we have

$$\partial_{h_q} a^r_{ii,kk,jj}(e) = \partial_{h_q} \int_E \phi_{ii} \phi_{kk} \left( \sum_{mm=1}^6 T_{jj,mm} z^e_{mm} \right), \tag{20.59}$$

i.e.

$$\partial_{h_q} a_{ii,kk,jj}^r(e) = \int_{\Gamma} \phi_{ii} \phi_{kk} \left( \sum_{mm=1}^6 T_{jj,mm} \left( \partial_{h_q} z_{e,mm} \right) \right), \tag{20.60}$$

and using Gaussian quadrature we have

$$\left| \partial_{h_q} a_{ii,kk,jj}^r(e) \approx \sum_{p=1}^{n_G} W(p) \phi_{ii}(p) \phi_{kk}(p) \left[ \sum_{m=1}^{6} T_{jj,mm}(p) \left( \partial_{h_q} z_{e,mm} \right) \right] \right|. \tag{20.61}$$

Similarly, from (20.27), we have

$$\partial_{h_q} a_{ii,kk,jj}^z(e) = -\partial_{h_q} \int_E \phi_{ii} \phi_{kk} \left( \sum_{mm=1}^6 T_{jj,mm} r_{e,mm} \right), \tag{20.62}$$

i e

$$\partial_{h_q} a_{ii,kk,jj}^z(e) = -\int_{F} \phi_{ii} \phi_{kk} \left( \sum_{mm=1}^{6} T_{jj,mm} \left( \partial_{h_q} r_{e,mm} \right) \right), \tag{20.63}$$

and using Gaussian quadrature we have

$$\partial_{h_q} a_{ii,kk,jj}^z(e) \approx -\sum_{p=1}^{n_G} W(p)\phi_{ii}(p)\phi_{kk}(p) \left[\sum_{m=1}^6 T_{jj,mm}(p) \left(\partial_{h_q} r_{e,mm}\right)\right].$$
(20.64)

From (20.30) we have

$$\partial_{h_q} a_{ii,jj}^{r,r}(e) = \partial_{h_q} \int \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} z_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} z_{e,nn}\right)}{\det J_e}, \tag{20.65}$$

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i.e.

$$\partial_{h_{q}} a_{ii,jj}^{r,r}(e) = \int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} \left(\partial_{h_{q}} z_{e,mm}\right)\right) \left(\sum_{nn=1}^{6} T_{jj,nn} z_{e,nn}\right)}{\det J_{e}} + \int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} z_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} \left(\partial_{h_{q}} z_{e,nn}\right)\right)}{\det J_{e}} - \int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} z_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} z_{e,nn}\right)}{\left(\det J_{e}\right)^{2}} \partial_{h_{q}} \det J_{e},$$
(20.66)

and using Gaussian quadrature we have

$$\partial_{h_{q}} a_{ii,jj}^{r,r}(e) 
\approx \sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{m=1}^{6} T_{ii,mm}(p) \left(\partial_{h_{q}} z_{e,mm}\right)\right] \left[\sum_{n=1}^{6} T_{jj,nn}(p) z_{e,nn}\right]}{\det J_{e}(p)} 
+ \sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{m=1}^{6} T_{ii,mm}(p) z_{e,mm}\right] \left[\sum_{n=1}^{6} T_{jj,nn}(p) \left(\partial_{h_{q}} z_{e,nn}\right)\right]}{\det J_{e}(p)} 
- \sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{m=1}^{6} T_{ii,mm}(p) z_{e,mm}\right] \left[\sum_{n=1}^{6} T_{jj,nn}(p) z_{e,nn}\right]}{\left[\det J_{e}(p)\right]^{2}} \partial_{h_{q}} \det J_{e}(p), \tag{20.67}$$

Similarly, from (20.39), we have

$$\partial_{h_q} a_{ii,jj}^{r,z}(e) = -\partial_{h_q} \int_{\Gamma} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} z_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} r_{e,nn}\right)}{\det J_e}, \tag{20.68}$$

i.e.

$$\partial_{h_{q}} a_{ii,jj}^{r,z}(e) = -\int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} \left(\partial_{h_{q}} z_{e,mm}\right)\right) \left(\sum_{nn=1}^{6} T_{jj,nn} r_{e,nn}\right)}{\det J_{e}} - \int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} z_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} \left(\partial_{h_{q}} r_{e,nn}\right)\right)}{\det J_{e}} + \int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} z_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} r_{e,nn}\right)}{\left(\det J_{e}\right)^{2}} \partial_{h_{q}} \det J_{e},$$
(20.69)

and using Gaussian quadrature we have

$$\partial_{h_{q}} a_{ii,jj}^{r,z}(e)$$

$$\approx -\sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{mm=1}^{6} T_{ii,mm}(p) \left(\partial_{h_{q}} z_{e,mm}\right)\right] \left[\sum_{n=1}^{6} T_{jj,nn}(p) r_{e,nn}\right]}{\det J_{e}(p)}$$

$$-\sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{mm=1}^{6} T_{ii,mm}(p) z_{e,mm}\right] \left[\sum_{n=1}^{6} T_{jj,nn}(p) \left(\partial_{h_{q}} r_{e,nn}\right)\right]}{\det J_{e}(p)}$$

$$+\sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{mm=1}^{6} T_{ii,mm}(p) z_{e,mm}\right] \left[\sum_{n=1}^{6} T_{jj,nn}(p) r_{e,nn}\right]}{\left[\det J_{e}(p)\right]^{2}} \partial_{h_{q}} \det J_{e}(p).$$

$$(20.70)$$

From (20.33) we have

$$\partial_{h_q} a_{ii,jj}^{z,r}(e) = -\partial_{h_q} \int_E \frac{\left(\sum_{mm=1}^6 T_{ii,mm} r_{e,mm}\right) \left(\sum_{nn=1}^6 T_{jj,nn} z_{e,nn}\right)}{\det J_e}, \tag{20.71}$$

i.e.

$$\partial_{h_q} a_{ii,jj}^{z,r}(e) = -\int_E \frac{\left(\sum_{mm=1}^6 T_{ii,mm} \left(\partial_{h_q} r_{e,mm}\right)\right) \left(\sum_{nn=1}^6 T_{jj,nn} z_{e,nn}\right)}{\det J_e}$$

$$-\int_E \frac{\left(\sum_{mm=1}^6 T_{ii,mm} r_{e,mm}\right) \left(\sum_{nn=1}^6 T_{jj,nn} \left(\partial_{h_q} z_{e,nn}\right)\right)}{\det J_e}$$

$$+\int_E \frac{\left(\sum_{mm=1}^6 T_{ii,mm} r_{e,mm}\right) \left(\sum_{nn=1}^6 T_{jj,nn} z_{e,nn}\right)}{\left(\det J_e\right)^2} \partial_{h_q} \det J_e,$$

$$(20.72)$$

which, using Gaussian quadrature yields,

$$\partial_{h_{q}} a_{ii,jj}^{z,r}(e)$$

$$\approx -\sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{mm=1}^{6} T_{ii,mm}(p) \left(\partial_{h_{q}} r_{e,mm}\right)\right] \left[\sum_{nn=1}^{6} T_{jj,nn}(p) z_{e,nn}\right]}{\det J_{e}(p)}$$

$$-\sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{mm=1}^{6} T_{ii,mm}(p) r_{e,mm}\right] \left[\sum_{nn=1}^{6} T_{jj,nn}(p) \left(\partial_{h_{q}} z_{e,nn}\right)\right]}{\det J_{e}(p)}$$

$$+\sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{mm=1}^{6} T_{ii,mm}(p) r_{e,mm}\right] \left[\sum_{nn=1}^{6} T_{jj,nn}(p) z_{e,nn}\right]}{\left[\det J_{e}(p)\right]^{2}} \partial_{h_{q}} \det J_{e}(p).$$
(20.73)

From (20.36) we have

$$\partial_{h_q} a_{ii,jj}^{z,z}(e) = \partial_{h_q} \int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} r_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} r_{e,nn}\right)}{\det J_e}, \tag{20.74}$$

i.e.

$$\partial_{h_{q}} a_{ii,jj}^{z,z}(e) = \int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} \left(\partial_{h_{q}} r_{e,mm}\right)\right) \left(\sum_{nn=1}^{6} T_{jj,nn} r_{e,nn}\right)}{\det J_{e}} + \int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} r_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} \left(\partial_{h_{q}} r_{e,nn}\right)\right)}{\det J_{e}} - \int_{E} \frac{\left(\sum_{mm=1}^{6} T_{ii,mm} r_{e,mm}\right) \left(\sum_{nn=1}^{6} T_{jj,nn} r_{e,nn}\right)}{\left(\det J_{e}\right)^{2}} \partial_{h_{q}} \det J_{e},$$
(20.75)

and using Gaussian quadrature we have

$$\partial_{h_{q}} a_{ii,jj}^{z,z}(e) 
\approx \sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{mm=1}^{6} T_{ii,mm}(p) \partial_{h_{q}}(r_{e,mm})\right] \left[\sum_{nn=1}^{6} T_{jj,nn}(p) r_{e,nn}\right]}{\det J_{e}(p)} 
+ \sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{mm=1}^{6} T_{ii,mm}(p) r_{e,mm}\right] \left[\sum_{nn=1}^{6} T_{jj,nn}(p) \partial_{h_{q}}(r_{e,nn})\right]}{\det J_{e}(p)} 
- \sum_{p=1}^{n_{G}} W(p) \frac{\left[\sum_{mm=1}^{6} T_{ii,mm}(p) r_{e,mm}\right] \left[\sum_{nn=1}^{6} T_{jj,nn}(p) r_{e,nn}\right]}{\left[\det J_{e}(p)\right]^{2}} \partial_{h_{q}}(\det J_{e}(p)). \tag{20.76}$$

Finally, from (20.42) we have

$$\partial_{h_q} a_{g_z,ii}(e) = \partial_{h_q} \int_{\mathcal{L}} g_z \phi_{l(e,ii)} \det J_e, \qquad (20.77)$$

i.e.

$$\partial_{h_q} a_{g_z,ii}(e) = \int_E g_z \phi_{l(e,ii)} \left( \partial_{h_q} \det J_e \right), \tag{20.78}$$

and using Gaussian quadrature

$$\partial_{h_q} a_{g_z,ii} \approx \sum_{p=1}^{n_G} W(p) g_z \phi_{ii}(p) \left( \partial_{h_q} \det J_e(p) \right). \tag{20.79}$$

#### 20.2.2. Derivatives of b terms

From equation (20.44) we have

$$\partial_{h_q} b_{jj,ii}^r(e) = \partial_{h_q} \int_E \psi_{jj} \left( \sum_{mm=1}^6 T_{ii,mm} z_{e,mm} \right), \tag{20.80}$$

i e

$$\partial_{h_q} b_{jj,ii}^r(e) = \int_{\mathcal{F}} \psi_{jj} \left( \sum_{mm=1}^6 T_{ii,mm} \left( \partial_{h_q} z_{e,mm} \right) \right), \tag{20.81}$$

which using Gaussian quadrature yields

$$\overline{\partial_{h_q} b_{jj,ii}^r \approx \sum_{p=1}^{n_G} W(p) \psi_{jj}(p) \left[ \sum_{m=1}^{6} T_{ii,mm}(p) \left( \partial_{h_q} z_{e,mm} \right) \right]}.$$
(20.82)

Similarly, from (20.48) we have

$$\partial_{h_q} b_{jj,ii}^z(e) = -\partial_{h_q} \int_E \psi_{jj} \left( \sum_{mm=1}^6 T_{ii,mm} r_{e,mm} \right), \tag{20.83}$$

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$$\partial_{h_q} b_{jj,ii}^z(e) = -\int_E \psi_{jj} \left( \sum_{m=1}^6 T_{ii,mm} \left( \partial_{h_q} r_{e,mm} \right) \right), \tag{20.84}$$

and using Gaussian quadrature we have

$$\partial_{h_q} b_{jj,ii}^r \approx -\sum_{p=1}^{n_G} W(p)\psi_{jj}(p) \left[ \sum_{m=1}^6 T_{ii,mm}(p) \left( \partial_{h_q} r_{e,mm} \right) \right]. \tag{20.85}$$

# 21. Integrals over line elements

#### 21.1. The free-surface line elements

From (??) we have

$$c_{t_r,jj,ii}^s(e_1) = \int_{\partial\Omega_{e_1}} t_r^1 \phi_{l_1(e_1,jj)}^1 \partial_s \phi_{l_1(e_1,ii)}^1.$$
 (21.1)

In order to simplify our calculations when we consider the integral above and others on the same boundary, we will ensure that our line elements that lay on the free-surface always correspond to the side of the element containing the nodes of local number 2, 6 and 3 (see figure 10). Hence, line-elements on boundary 1 are easily parameterised by the variable  $\xi$ . More specifically we have

$$\phi_1^1(\xi) = \phi_2(\xi, \eta = -1), \tag{21.2}$$

$$\phi_2^1(\xi) = \phi_6(\xi, \eta = -1) \tag{21.3}$$

and

$$\phi_3^1(\xi) = \phi_3(\xi, \eta = -1); \tag{21.4}$$

since the line element is given by the equation  $\eta = -1$  in the master element.

From equation (19.5) we have

$$\phi_1^1(\xi) = \frac{\xi^2 + \eta^2 + 2\xi\eta + \xi + \eta}{2}|_{\eta = -1} = \frac{\xi^2 + 1 - 2\xi + \xi - 1}{2},\tag{21.5}$$

$$\phi_1^1(\xi) = \frac{\xi^2 - \xi}{2}; \tag{21.6}$$

from (19.9) we have

$$\phi_2^1(\xi) = -\xi^2 - \xi \eta - \xi - \eta|_{\eta = -1} = -\xi^2 + \xi - \xi + 1, \tag{21.7}$$

$$\phi_2^1(\xi) = -\xi^2 + 1; (21.8)$$

and from (19.6) we have

$$\phi_3^1(\xi) = \frac{\xi^2 + \xi}{2} \, . \tag{21.9}$$

Consequently,

$$\overline{\partial_{\xi}\phi_1^1(\xi) = \xi - \frac{1}{2}},$$
(21.10)

$$\partial_{\xi}\phi_2^1(\xi) = -2\xi, \tag{21.11}$$

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$$\overline{\partial_{\xi}\phi_3^1(\xi) = \xi + \frac{1}{2}}.$$
(21.12)

We can calculate the tangent to the line element by

$$t^{1} = \frac{(\partial_{\xi} r_{e_{1}}^{1}, \partial_{\xi} z_{e_{1}}^{1})}{\sqrt{(\partial_{\xi} r_{e_{1}}^{1})^{2} + (\partial_{\xi} z_{e_{1}}^{1})^{2}}},$$
(21.13)

where the tangent points in the direction of increasing  $\xi$  and  $r_{e_1}^1$  is the r coordinate along on element  $e_1$  on boundary 1.  $r_{e_1}^1$  and its analogue for z are defined by the map  $S_{e_1}^1$  which takes the interval [-1,1] to the line element in boundary one, i.e.

$$(r_{e_1}^1, z_{e_1}^1) = S_{e_1}^1(\xi). (21.14)$$

Moreover, we have

$$\partial_{\xi} r_{e_1}^1 = \sum_{jj=1}^3 r_{e_1,jj}^1 \partial_{\xi} \phi_{jj}^1, \qquad (21.15)$$

and

$$\partial_{\xi} z_{e_1}^1 = \sum_{jj=1}^3 z_{e_1,jj}^1 \partial_{\xi} \phi_{jj}^1, \qquad (21.16)$$

where we have once again used the fact that once we have mapped to the master element (in this case the interval [-1,1]) the interpolating functions  $\phi$  no longer depend on the coordinate of the specific element to introduce the notation

$$\phi_{ii}^{1}(\cdot) = \phi_{l_{1}(e_{1}, jj)}^{1}(S_{e_{1}}^{1}(\cdot)). \tag{21.17}$$

Furthermore, the derivatives with respect to the arc-length s, can be calculated using

$$\partial_s f = \partial_{\varepsilon} f \partial_s \xi, \tag{21.18}$$

and we introduce

$$J_{e_1}^1 := \partial_{\xi} s = \sqrt{\left(\partial_{\xi} r_{e_1}^1\right)^2 + \left(\partial_{\xi} z_{e_1}^1\right)^2}, \tag{21.19}$$

which is the determinant of the Jacobian of  $S_{e_1}^1$ .

We also highlight the the integral we are considering is a line integral and therefore when parameterising by  $\xi$  to actually perform the calculation we need to multiply the integrand by the derivative of the arc-length, yielding

$$c_{t_r,jj,ii}^s(e_1) = \int_{\xi=-1}^{\xi=1} \frac{\partial_{\xi} r_{e_1}^1(\xi)}{J_{e_1}^1(\xi)} \phi_{jj}^1(\xi) \partial_s \phi_{ii}^1(\xi) \partial_{\xi} s.$$
 (21.20)

We now use the chain rule on the last two terms in the integrand, which yields

$$c_{t_r,jj,ii}^s(e_1) = \int_{\xi=-1}^{\xi=1} \frac{\partial_{\xi} r_{e_1}^1(\xi)}{J_{e_1}^1(\xi)} \phi_{jj}^1(\xi) \partial_{\xi} \phi_{ii}^1(\xi), \tag{21.21}$$

Hence, using Gaussian quadrature we have

$$c_{t_r,jj,ii}^s(e_1) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{\partial_{\xi} r_{e_1}^1(p)}{J_{e_1}^1(p)} \phi_{jj}^1(p) \partial_{\xi} \phi_{ii}^1(p) , \qquad (21.22)$$

where we are using the notation f(p) as a short version of  $f(\xi_p)$ , with  $\xi_p$  is the p-th Gaussian quadrature point and  $W_l(p)$  is the p-th Gaussian quadrature weights (out of  $n_{lG}$  total points).

Similarly, from (5.86) we have

$$c_{t_z,jj,ii}^s(e_1) = \int_{\partial\Omega_{e_1}} t_z^1 \phi_{l_1(e_1,jj)}^1 \partial_s \phi_{l_1(e_1,ii)}^1,$$
 (21.23)

which can be re-written as

$$c_{t_z,jj,ii}^s(e_1) = \int_{\xi=-1}^{\xi=1} \frac{\partial_{\xi} z_{e_1}^1(\xi)}{J_{e_1}^1(\xi)} \phi_{jj}^1(\xi) \partial_{\xi} \phi_{ii}^1(\xi), \qquad (21.24)$$

which, using Gaussian quadrature, yields

$$c_{t_z,jj,ii}^s(e_1) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{\partial_{\xi} z(p)}{J_{e_1}^1(p)} \phi_{jj}^1(p) \partial_{\xi} \phi_{ii}^1(p)$$
(21.25)

From equation (13.13) we have

$$c_{ii,jj,n_r}(e_1) = \int_{\Omega_{e_1}} n_r^1 \phi_{l_1(e_1,ii)}^1 \phi_{l_1(e_1,jj)}^1.$$
 (21.26)

Here, we recall that

$$\boldsymbol{n}^{1} = \frac{\alpha(-\partial_{\xi} z_{e_{1}}^{1}, \partial_{\xi} r_{e_{1}}^{1})}{\sqrt{(\partial_{\xi} r_{e_{1}}^{1})^{2} + (\partial_{\xi} z_{e_{1}}^{1})^{2}}},$$
(21.27)

where  $\alpha = 1$  is the rotation is counter-clockwise and  $\alpha = -1$  if the rotation is clockwise. On boundary 1 we decided to have the local line-element numbering so as to have  $\alpha = 1$ . We can now re-write the integral above as

$$c_{ii,jj,n_r}(e_1) = -\int_{\xi - -1}^{\xi - 1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \phi_{jj}^1(\xi), \qquad (21.28)$$

where we have cancelled the denominator of the expression for the normal to surface 1 with the Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$c_{ii,jj,n_r}(e_1) \approx -\sum_{p=1}^{n_{lG}} W_l(p) \partial_{\xi} z_{e_1}^1(p) \phi_{ii}^1(p) \phi_{jj}^1(p)$$
(21.29)

From equation (13.13) we also have

$$c_{ii,jj,n_z}(e_1) = \int_{\Omega_{e_1}} n_z^1 \phi_{l_1(e_1,ii)}^1 \phi_{l_1(e_1,jj)}^1, \qquad (21.30)$$

which can be re-written as

$$c_{ii,jj,n_z}(e_1) = \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \phi_{jj}^1(\xi), \qquad (21.31)$$

and using Gaussian quadrature we have

$$c_{ii,jj,n_z}(e_1) \approx \sum_{p=1}^{n_{lG}} W_l(p) \partial_{\xi} r_{e_1}^1(p) \phi_{ii}^1(p) \phi_{jj}^1(p)$$
(21.32)

# 21.2. The liquid-solid surface line elements

We can also arrange all local node numbering to guarantee that every side of a triangular element that falls on boundary 2 is the side containing local nodes 1, 5 and 2 (see figure 10). This allows us to have a natural parametrisation of these line elements using variable  $\eta$ . More specifically we have

$$\phi_1^2(\xi) = \phi_2(\xi = -1, \eta), \tag{21.33}$$

$$\phi_2^2(\xi) = \phi_5(\xi = -1, \eta) \tag{21.34}$$

and

$$\phi_3^2(\xi) = \phi_1(\xi = -1, \eta); \tag{21.35}$$

since the line element is given by the equation  $\xi = -1$  in the master element.

From equation (19.5) we have

$$\phi_1^2(\eta) = \frac{\xi^2 + \eta^2 + 2\xi\eta + \xi + \eta}{2}|_{\xi = -1} = \frac{1 + \eta^2 - 2\eta - 1 + \eta}{2},$$
 (21.36)

i.e.

$$\phi_1^2(\eta) = \frac{\eta^2 - \eta}{2}; \tag{21.37}$$

from (19.8) we have

$$\phi_2^2(\eta) = -\eta^2 - \xi \eta - \xi - \eta|_{\xi = -1} = -\eta^2 + \eta + 1 - \eta, \tag{21.38}$$

i.e.

$$\phi_2^2(\eta) = -\eta^2 + 1 \,; \tag{21.39}$$

and from (19.4) we have

$$\phi_3^2(\eta = \frac{\eta^2 + \eta}{2} \,. \tag{21.40}$$

Consequently

$$\partial_{\eta}\phi_1^2(\eta) = \eta - \frac{1}{2} \,, \tag{21.41}$$

$$\partial_{\eta}\phi_2^2(\eta) = -2\eta \,, \tag{21.42}$$

and

$$\partial_{\eta}\phi_3^2(\eta) = \eta + \frac{1}{2}.$$
(21.43)

Now, from (??) we have

$$d_{t_r,t_r,ii,jj}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_r^2 \phi_{l_2(e_2,ii)}^2 \phi_{l_2(e_2,jj)}^2,$$
 (21.44)

where we now have

$$t^{2} = \frac{(\partial_{\eta} r_{e_{2}}^{2}, \partial_{\eta} z_{e_{2}}^{2})}{\sqrt{(\partial_{\eta} r_{e_{2}}^{2})^{2} + (\partial_{\eta} z_{e_{2}}^{2})^{2}}},$$
(21.45)

which yields a tangent vector that points in the direction of increasing  $\eta$ .

Naturally, we also have

$$\partial_{\eta} r_{e_2}^2 = \sum_{jj=1}^3 r_{e_2,jj}^2 \partial_{\eta} \phi_{jj}^1, \qquad (21.46)$$

and

$$\boxed{J_{e_2}^2 \coloneqq \partial_{\eta} s = \sqrt{(\partial_{\eta} r)^2 + (\partial_{\eta} z)^2}}.$$
(21.48)

Hence, we can re-write (21.44) as

$$d_{t_r,t_r,ii,jj}(e_2) = \int_{r-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2}{J_{e_2}^2} \phi_{ii}^2 \phi_{jj}^2, \tag{21.49}$$

where we have cancelled one of the square roots from the denominator of the tangent vector components with the  $\partial_{\eta}s$ .

Now, using Gaussian quadrature we have

$$d_{t_r,t_r,ii,jj}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r(p))^2}{J_{e_2}^2(p)} \phi_{ii}^2(p) \phi_{jj}^2(p), \qquad (21.50)$$

where we are using the notation f(p) as a short version of  $f(\eta_p)$ , with  $\eta_p$  is the p-th Gaussian quadrature point and  $W_l(p)$  is the p-th Gaussian quadrature weight (out of  $n_{lG}$  total points).

Similarly, from (??) we also have

$$d_{t_r,t_z,ii,jj} = \int_{\partial\Omega^2} t_r^2 t_z^2 \phi_{l_2(e_2,ii)} \phi_{l_2(e_2,jj)}, \tag{21.51}$$

which can be re-written as

$$d_{t_r,t_z,ii,jj}(e_2) = \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)}{J_{e_2}^2} \phi_{ii}^2 \phi_{jj}^2, \tag{21.52}$$

and using Gaussian quadrature we have

$$d_{t_r,t_z,ii,jj}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))(\partial_{\eta} z_{e_2}^2(p))}{J_{e_2}^2(p)} \phi_{ii}^2(p) \phi_{jj}^2(p)$$
(21.53)

Now from (5.87) we have

$$d_{t_z,t_z,ii,jj} = \int_{\partial\Omega^2} t_z^2 t_z^2 \phi_{l_2(e_2,ii)} \phi_{l_2(e_2,jj)}, \tag{21.54}$$

which can be re-written as

$$d_{t_z,t_z,ii,jj}(e_2) = \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2}{J_{e_2}^2} \phi_{ii}^2 \phi_{jj}^2,$$
 (21.55)

and using Gaussian quadrature we have

$$d_{t_z,t_z,ii,jj}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))^2}{J_{e_2}^2(p)} \phi_{ii}^2(p) \phi_{jj}^2(p).$$
(21.56)

From (5.87) we also have

$$d_{ii,jj,n_r}(e_2) = \int_{\partial\Omega_{e_2}} n_r^2 \phi_{l_2(e_2,ii)} \phi_{l_2(e_2,jj)}.$$
 (21.57)

Here, we recall that

$$n^{2} = \frac{\alpha(-\partial_{\eta}z_{e_{2}}^{2}, \partial_{\eta}r_{e_{2}}^{2})}{\sqrt{(\partial_{\eta}r_{e_{2}}^{2})^{2} + (\partial_{\eta}z_{e_{2}}^{2})^{2}}},$$
(21.58)

where  $\alpha = 1$  is the rotation is counter-clockwise and  $\alpha = -1$  if the rotation is clockwise. In boundary 2 we decided to have the local line-element numbering so as to have  $\alpha = -1$ . Hence, we have

$$d_{ii,jj,n_r}(e_2) = \int_{n=-1}^{\eta=1} \frac{\partial_{\eta} z_{e_2}^2}{J_{e_2}^2} \phi_{ii} \phi_{jj}, \qquad (21.59)$$

and, using Gaussian quadrature, we have

$$d_{ii,jj,n_r}(e_2) \approx \sum_{p=1}^{n_{lG}} \frac{\partial_{\eta} z_{e_2}^2(p)}{J_{e_2}^2(p)} \phi_{ii}(p) \phi_{jj}(p)$$
(21.60)

Similarly, from (5.87) we have

$$d_{ii,jj,n_z}(e_2) = \int_{\partial\Omega_{e_2}} n_z^2 \phi_{l_2(e_2,ii)} \phi_{l_2(e_2,jj)}, \tag{21.61}$$

which can be re-written as

$$d_{ii,jj,n_z}(e_2) = -\int_{n=-1}^{\eta=1} \frac{\partial_{\eta} r_{e_2}^2}{J_{e_2}^2} \phi_{ii} \phi_{jj}, \qquad (21.62)$$

and, using Gaussian quadrature, we have

$$d_{ii,jj,n_z}(e_2) \approx -\sum_{p=1}^{n_{lG}} \frac{\partial_{\eta} r_{e_2}^2(p)}{J_{e_2}^2(p)} \phi_{ii}(p) \phi_{jj}(p)$$
(21.63)

### 21.3. The inflow boundary line elements

As a consequence of our prior choice of local numbering, the line elements along boundary 3 must correspond to the side of the master element that contains nodes 3, 4 and 1 (see figure 10). We then choose to parameterise these line elements using variable  $\xi$ . This implies that we have

$$\phi_1^3(\xi) = \phi_1(\xi, \eta = -\xi), \tag{21.64}$$

$$\phi_2^3(\xi) = \phi_4(\xi, \eta = -\xi) \tag{21.65}$$

and

$$\phi_3^3(\xi) = \phi_3(\xi, \eta = -\xi); \tag{21.66}$$

since the line element is given by the equation  $\eta = -\xi$  in the master element.

From equation (19.4) we have

$$\phi_1^3(\xi) = \frac{\eta^2 + \eta}{2}|_{\eta = -\xi},\tag{21.67}$$

i.e.

$$\phi_1^3(\xi) = \frac{\xi^2 - \xi}{2}; \tag{21.68}$$

from (19.7) we have

$$\phi_2^3(\xi) = \xi \eta + \xi + \eta + 1|_{\eta = -\xi} = -\xi^2 + \xi - \xi + 1, \tag{21.69}$$

i.e

$$\phi_2^3(\xi) = -\xi^2 + 1; (21.70)$$

and from (19.6) we have

$$\phi_3^3(\xi) = \frac{\xi^2 + \xi}{2} \, . \tag{21.71}$$

Consequently,

$$\partial_{\xi}\phi_1^3(\xi) = \xi - \frac{1}{2},$$
(21.72)

$$\overline{\partial_{\xi}\phi_2^3(\xi) = -2\xi}$$
(21.73)

and

$$\partial_{\xi}\phi_3^3(\xi) = \xi + \frac{1}{2}.$$
(21.74)

Now, from equation (??) we have

$$f_{t_r,ii,jj}(e_3) = \int_{\partial\Omega_{e_3}} t_r^3 \phi_{l_3(e_3,ii)} \phi_{l_3(e_3,jj)}.$$
 (21.75)

where we now have

$$t^{3} = \frac{(\partial_{\xi} r_{e_{3}}^{3}, \partial_{\xi} z_{e_{3}}^{3})}{\sqrt{(\partial_{\xi} r_{e_{3}}^{3})^{2} + (\partial_{\xi} z_{e_{3}}^{3})^{2}}},$$
(21.76)

which yields a tangent vector that points in the direction of increasing  $\eta$ .

Naturally, we also have

$$\partial_{\eta} r_{e_3}^3 = \sum_{jj=1}^3 r_{e_3,jj}^3 \partial_{\eta} \phi_{jj}^1, \qquad (21.77)$$

$$\partial_{\eta} r_{e_3}^3 = \sum_{jj=1}^3 r_{e_3,jj}^3 \partial_{\eta} \phi_{jj}^1, \qquad (21.78)$$

and

$$J_{e_3}^3 := \partial_{\xi} s = \sqrt{\left(\partial_{\xi} r_{e_3}^3\right)^2 + \left(\partial_{\eta} z_{e_3}^3\right)^2}.$$
 (21.79)

Hence, we can re-write (21.75) as

$$f_{t_r,ii,jj}(e_3) = \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_3}^3 \phi_{ii}^3 \phi_{jj}^3, \qquad (21.80)$$

where we have cancelled the denominator of the expression for the tangent with the Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$f_{t_r,ii,jj}(e_3) \approx \sum_{p=1}^{n_{lG}} \partial_{\eta} r_{e_3}^3(p) \phi_{ii}(p) \phi_{jj}(p)$$
 (21.81)

From equation (5.88) we have

$$f_{t_z,ii,jj}(e_3) = \int_{\partial\Omega_{e_3}} t_z^3 \phi_{l_3(e_3,ii)}^3 \phi_{l_3(e_3,jj)}^3, \tag{21.82}$$

which can be re-written as

$$f_{t_z,ii,jj}(e_3) = \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_3}^3 \phi_{ii}^3 \phi_{jj}^3, \qquad (21.83)$$

and using Gaussian quadrature we have

$$f_{t_z,ii,jj}(e_3) \approx \sum_{p=1}^{n_{lG}} \partial_{\eta} z_{e_3}^3(p) \phi_{ii}(p) \phi_{jj}(p)$$
 (21.84)

From equation (??) we have

$$f_{ii,jj,n_r}(e_3) = \int_{\partial\Omega_{e_3}} n_r^3 \phi_{l_3(e_3,ii)} \phi_{l_3(e_3,jj)}.$$
 (21.85)

Here, we recall that

$$\mathbf{n}^{3} = \frac{\alpha(-\partial_{\xi}z_{e_{3}}^{3}, \partial_{\xi}r_{e_{3}}^{3})}{\sqrt{(\partial_{\xi}r_{e_{3}}^{3})^{2} + (\partial_{\xi}z_{e_{3}}^{3})^{2}}},$$
(21.86)

where  $\alpha = 1$  is the rotation is counter-clockwise and  $\alpha = -1$  if the rotation is clockwise. For boundary 3 we decided to have the local line-element numbering so as to have  $\alpha = -1$ . Hence, we have

$$f_{ii,jj,n_r}(e_3) = \int_{n=-1}^{\eta=1} \partial_{\xi} z_{e_3}^3 \phi_{ii} \phi_{jj}, \qquad (21.87)$$

where we have cancelled the Jacobian of the change of coordinates with the denominator of the expression for the normal. Now, using Gaussian quadrature we have

$$f_{ii,jj,n_r}(e_3) \approx \sum_{p=1}^{n_{lG}} \partial_{\xi} z_{e_3}^3(p) \phi_{ii}(p) \phi_{jj}(p)$$
(21.88)

From equation (5.88) we have

$$f_{ii,jj,n_z}(e_3) = \int_{\partial\Omega_{e_3}} n_z^3 \phi_{l_3(e_3,ii)}^3 \phi_{l_3(e_3,jj)}^3, \tag{21.89}$$

which can be re-written as

$$f_{ii,jj,n_z}(e_3) = -\int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_3}^3 \phi_{ii}^3 \phi_{jj}^3, \qquad (21.90)$$

and using Gaussian quadrature we have

$$f_{ii,jj,n_z}(e_3) \approx -\sum_{p=1}^{n_{lG}} \partial_{\eta} r_{e_3}^3(p) \phi_{ii}(p) \phi_{jj}(p)$$
(21.91)

# 21.4. Derivatives of line-element integrals

We recall

$$J_{e_i}^i(p) = \sqrt{\left(\partial_{\xi_i} r_{e_i}^i(p)\right)^2 + \left(\partial_{\xi_i} z_{e_i}^i(p)\right)^2},$$
 (21.92)

where  $\xi_i = \xi$  for i = 1, 3 and  $\xi_i = \eta$  for i = 2; and we notice that

$$\partial_{h_q} J_{e_i}^i(p) = \frac{1}{2} \frac{1}{J_{e_i}^i(p)} \left[ 2 \partial_{\xi_i} r_{e_i}^i(p) \partial_{h_q} \left( \partial_{\xi_i} r_{e_i}^i(p) \right) + 2 \partial_{\xi_i} z_{e_i}^i(p) \partial_{h_q} \left( \partial_{\xi_i} z_{e_i}^i(p) \right) \right], \quad (21.93)$$

i.e

$$\overline{\partial_{h_q} J_{e_i}^i(p) = \frac{\left[\partial_{\xi_i} r_{e_i}^i(p) \partial_{h_q} \left(\partial_{\xi_i} r_{e_i}^i(p)\right) + \partial_{\xi_i} z_{e_i}^i(p) \partial_{h_q} \left(\partial_{\xi_i} z_{e_i}^i(p)\right)\right]}}{J_{e_i}^i(p)},$$
(21.94)

which reduces the problem to finding

$$\partial_{h_q} \left( \partial_{\xi_i} r_{e_i}^i \right) = \partial_{h_q} \partial_{\xi_i} \left( \sum_{mm=1}^3 r_{e_i,mm}^i \phi_{mm}^i \right), \tag{21.95}$$

i.e

$$\partial_{h_q} \left( \partial_{\xi_i} r_{e_i}^i \right) = \partial_{h_q} \left( \sum_{mm=1}^3 r_{e_i,mm}^i \partial_{\xi_i} \phi_{mm}^i \right), \tag{21.96}$$

which yields

$$\left| \partial_{h_q} \left( \partial_{\xi_i} r_{e_i}^i \right) = \sum_{mm=1}^3 \left( \partial_{\xi_i} \phi_{mm}^i \right) \left( \partial_{h_q} r_{e_i,mm}^i \right) \right|; \tag{21.97}$$

and, similarly,

$$\overline{\partial_{h_q} \left( \partial_{\xi_i} z_{e_i}^i \right) = \sum_{mm=1}^{3} \left( \partial_{\xi_i} \phi_{mm}^i \right) \left( \partial_{h_q} z_{e_i, mm}^i \right)}.$$
(21.98)

#### 21.4.1. Derivatives of c terms

From equation (21.21) we have

$$\partial_{h_q} c_{t_r, jj, ii}^s(e_1) = \partial_{h_q} \int_{\xi = -1}^{\xi = 1} \frac{\partial_{\xi} r_{e_1}^1(\xi)}{J_{e_1}^1(\xi)} \phi_{jj}^1(\xi) \partial_{\xi} \phi_{ii}^1(\xi), \tag{21.99}$$

i.e.

$$\partial_{h_{q}} c_{t_{r},jj,ii}^{s}(e_{1}) = \int_{\xi=-1}^{\xi=1} \frac{\partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(\xi)}{J_{e_{1}}^{1}(\xi)} \phi_{jj}^{1}(\xi) \partial_{\xi} \phi_{ii}^{1}(\xi) - \int_{\xi=-1}^{\xi=1} \frac{\left[\partial_{\xi} r_{e_{1}}^{1}(\xi)\right] \partial_{h_{q}} J_{e_{1}}^{1}(\xi)}{\left(J_{e_{1}}^{1}(\xi)\right)^{2}} \phi_{jj}^{1}(\xi) \partial_{\xi} \phi_{ii}^{1}(\xi),$$
(21.100)

and, using Gaussian quadrature, this yields

$$\partial_{h_{q}} c_{t_{r},jj,ii}^{s}(e_{1}) \approx \sum_{p=1}^{n_{lG}} \frac{\phi_{jj}^{1}(p) \left[\partial_{\xi} \phi_{ii}^{1}(p)\right] \partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(p)}{J_{e_{1}}^{1}(p)} \\ - \sum_{p=1}^{n_{lG}} \frac{\phi_{jj}^{1}(\xi) \left[\partial_{\xi} \phi_{ii}^{1}(p)\right] \left[\partial_{\xi} r_{e_{1}}^{1}(p)\right] \partial_{h_{q}} J_{e_{1}}^{1}(p)}{\left(J_{e_{1}}^{1}(p)\right)^{2}}.$$
(21.101)

From equation (21.24) we have

$$\partial_{h_q} c_{t_z,jj,ii}^s(e_1) = \partial_{h_q} \int_{\xi=-1}^{\xi=1} \frac{\partial_{\xi} z_{e_1}^1(\xi)}{J_{e_1}^1(\xi)} \phi_{jj}^1(\xi) \partial_{\xi} \phi_{ii}^1(\xi), \qquad (21.102)$$

i.e.

$$\partial_{h_{q}} c_{t_{z},jj,ii}^{s}(e_{1}) = \int_{\xi=-1}^{\xi=1} \frac{\partial_{h_{q}} \partial_{\xi} z_{e_{1}}^{1}(\xi)}{J_{e_{1}}^{1}(\xi)} \phi_{jj}^{1}(\xi) \partial_{\xi} \phi_{ii}^{1}(\xi) - \int_{\xi=-1}^{\xi=1} \frac{\left[\partial_{\xi} z_{e_{1}}^{1}(\xi)\right] \partial_{h_{q}} J_{e_{1}}^{1}(\xi)}{\left(J_{e_{1}}^{1}(\xi)\right)^{2}} \phi_{jj}^{1}(\xi) \partial_{\xi} \phi_{ii}^{1}(\xi),$$
(21.103)

and, using Gaussian quadrature, this yields

$$\partial_{h_{q}} c_{t_{z},jj,ii}^{s}(e_{1}) \approx \sum_{p=1}^{n_{lG}} \frac{\phi_{jj}^{1}(p) \left[\partial_{\xi} \phi_{ii}^{1}(p)\right] \partial_{h_{q}} \partial_{\xi} z_{e_{1}}^{1}(p)}{J_{e_{1}}^{1}(p)} \\ - \sum_{p=1}^{n_{lG}} \frac{\phi_{jj}^{1}(\xi) \left[\partial_{\xi} \phi_{ii}^{1}(p)\right] \left[\partial_{\xi} z_{e_{1}}^{1}(p)\right] \partial_{h_{q}} J_{e_{1}}^{1}(p)}{\left(J_{e_{1}}^{1}(p)\right)^{2}}.$$
(21.104)

From (21.28) we have

$$\partial_{h_q} c_{ii,jj,n_r}(e_1) = -\partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \phi_{jj}^1(\xi), \qquad (21.105)$$

i.e.

$$\partial_{h_{q}} c_{n_{r},jj,ii}(e_{1}) = -\int_{\xi=-1}^{\xi=1} \frac{\partial_{h_{q}} \partial_{\xi} z_{e_{1}}^{1}(\xi)}{J_{e_{1}}^{1}(\xi)} \phi_{jj}^{1}(\xi) \partial_{\xi} \phi_{ii}^{1}(\xi)$$

$$+ \int_{\xi=-1}^{\xi=1} \frac{\left[\partial_{\xi} z_{e_{1}}^{1}(\xi)\right] \partial_{h_{q}} J_{e_{1}}^{1}(\xi)}{\left(J_{e_{1}}^{1}(\xi)\right)^{2}} \phi_{jj}^{1}(\xi) \partial_{\xi} \phi_{ii}^{1}(\xi),$$

$$(21.106)$$

and, using Gaussian quadrature, this yields

$$\partial_{h_{q}} c_{n_{r},jj,ii}(e_{1}) \approx -\sum_{p=1}^{n_{lG}} \frac{\phi_{jj}^{1}(p) \left[\partial_{\xi} \phi_{ii}^{1}(p)\right] \partial_{h_{q}} \partial_{\xi} z_{e_{1}}^{1}(p)}{J_{e_{1}}^{1}(p)} + \sum_{p=1}^{n_{lG}} \frac{\phi_{jj}^{1}(\xi) \left[\partial_{\xi} \phi_{ii}^{1}(p)\right] \left[\partial_{\xi} z_{e_{1}}^{1}(p)\right] \partial_{h_{q}} J_{e_{1}}^{1}(p)}{\left(J_{e_{1}}^{1}(p)\right)^{2}}.$$
(21.107)

From (21.31) we have

$$\partial_{h_q} c_{ii,jj,n_z}(e_1) = \partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \phi_{jj}^1(\xi), \qquad (21.108)$$

i.e.

$$\partial_{h_{q}} c_{n_{z},jj,ii}(e_{1}) = \int_{\xi=-1}^{\xi=1} \frac{\partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(\xi)}{J_{e_{1}}^{1}(\xi)} \phi_{jj}^{1}(\xi) \partial_{\xi} \phi_{ii}^{1}(\xi) - \int_{\xi=-1}^{\xi=1} \frac{\left[\partial_{\xi} r_{e_{1}}^{1}(\xi)\right] \partial_{h_{q}} J_{e_{1}}^{1}(\xi)}{\left(J_{e_{1}}^{1}(\xi)\right)^{2}} \phi_{jj}^{1}(\xi) \partial_{\xi} \phi_{ii}^{1}(\xi),$$
(21.109)

and, using Gaussian quadrature, this yields

$$\partial_{h_{q}} c_{n_{z},jj,ii}^{s}(e_{1}) \approx \sum_{p=1}^{n_{lG}} \frac{\phi_{jj}^{1}(p) \left[\partial_{\xi} \phi_{ii}^{1}(p)\right] \partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(p)}{J_{e_{1}}^{1}(p)} - \sum_{p=1}^{n_{lG}} \frac{\phi_{jj}^{1}(\xi) \left[\partial_{\xi} \phi_{ii}^{1}(p)\right] \left[\partial_{\xi} r_{e_{1}}^{1}(p)\right] \partial_{h_{q}} J_{e_{1}}^{1}(p)}{\left(J_{e_{1}}^{1}(p)\right)^{2}}.$$
(21.110)

#### 21.4.2. Derivatives of d terms

From equation (21.49) we have

$$\partial_{h_q} d_{t_r, t_r, ii, jj}(e_2) = \partial_{h_q} \int_{\eta = -1}^{\eta = 1} \frac{\left[\partial_{\eta} r_{e_2}^2(\eta)\right]^2}{J_{e_2}^2(\eta)} \phi_{ii}^2(\eta) \phi_{jj}^2(\eta), \tag{21.111}$$

i.e.

$$\partial_{h_{q}} d_{t_{r},t_{r},ii,jj}(e_{2}) = \int_{\eta=-1}^{\eta=1} \frac{2 \left[ \partial_{\eta} r_{e_{2}}^{2}(\eta) \right] \partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2}(\eta)}{J_{e_{2}}^{2}(\eta)} \phi_{ii}^{2}(\eta) \phi_{jj}^{2}(\eta)} - \int_{\eta=-1}^{\eta=1} \frac{\left[ \partial_{\eta} r_{e_{2}}^{2}(\eta) \right]^{2} \partial_{h_{q}} J_{e_{2}}^{2}(\eta)}{\left( J_{e_{2}}^{2}(\eta) \right)^{2}} \phi_{ii}^{2}(\eta) \phi_{jj}^{2}(\eta),$$

$$(21.112)$$

and, using Gaussian quadrature, we have

$$\partial_{h_{q}} d_{t_{r},t_{r},ii,jj}(e_{2}) \approx 2 \sum_{p=1}^{n_{lG}} \frac{\phi_{ii}^{2}(p)\phi_{jj}^{2}(p) \left[\partial_{\eta} r_{e_{2}}^{2}(p)\right] \partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2}(p)}{J_{e_{2}}^{2}(p)} - \sum_{p=1}^{n_{lG}} \frac{\phi_{ii}^{2}(p)\phi_{jj}^{2}(p) \left[\partial_{\eta} r_{e_{2}}^{2}(p)\right]^{2} \partial_{h_{q}} J_{e_{2}}^{2}(p)}{\left(J_{e_{2}}^{2}(p)\right)^{2}}.$$
(21.113)

From equation (21.52)

$$\partial_{h_q} d_{t_r, t_z, ii, jj}(e_2) = \partial_{h_q} \int_{\eta = -1}^{\eta = 1} \frac{\left[ \partial_{\eta} r_{e_2}^2(\eta) \right] \partial_{\eta} z_{e_2}^2(\eta)}{J_{e_2}^2(\eta)} \phi_{ii}^2(\eta) \phi_{jj}^2(\eta), \tag{21.114}$$

i.e.

$$\partial_{h_{q}} d_{t_{r},t_{z},ii,jj}(e_{2}) = \int_{\eta=-1}^{\eta=1} \frac{\left[\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2}(\eta)\right] \partial_{\eta} z_{e_{2}}^{2}(\eta)}{J_{e_{2}}^{2}(\eta)} \phi_{ii}^{2}(\eta) \phi_{jj}^{2}(\eta)$$

$$+ \int_{\eta=-1}^{\eta=1} \frac{\left[\partial_{\eta} r_{e_{2}}^{2}(\eta)\right] \partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2}(\eta)}{J_{e_{2}}^{2}(\eta)} \phi_{ii}^{2}(\eta) \phi_{jj}^{2}(\eta)$$

$$- \int_{\eta=-1}^{\eta=1} \frac{\left[\partial_{\eta} r_{e_{2}}^{2}(\eta)\right] \left[\partial_{\eta} z_{e_{2}}^{2}(\eta)\right] \partial_{h_{q}} J_{e_{2}}^{2}(\eta)}{\left(J_{e_{2}}^{2}(\eta)\right)^{2}} \phi_{ii}^{2}(\eta) \phi_{jj}^{2}(\eta),$$

$$\left(J_{e_{2}}^{2}(\eta)\right)^{2}$$

$$(21.115)$$

and, using Gaussian quadrature, we have

$$\partial_{h_{q}} d_{t_{r},t_{z},ii,jj}(e_{2}) \approx \sum_{p=1}^{n_{lG}} \frac{\phi_{ii}^{2}(p)\phi_{jj}^{2}(p) \left[\partial_{\eta} r_{e_{2}}^{2}(p)\right] \partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2}(p)}{J_{e_{2}}^{2}(p)}$$

$$+ \sum_{p=1}^{n_{lG}} \frac{\phi_{ii}^{2}(p)\phi_{jj}^{2}(p) \left[\partial_{\eta} z_{e_{2}}^{2}(p)\right] \partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2}(p)}{J_{e_{2}}^{2}(p)}$$

$$- \sum_{p=1}^{n_{lG}} \frac{\phi_{ii}^{2}(p)\phi_{jj}^{2}(p) \left[\partial_{\eta} r_{e_{2}}^{2}(p)\right] \left[\partial_{\eta} z_{e_{2}}^{2}(p)\right] \partial_{h_{q}} J_{e_{2}}^{2}(p)}{\left(J_{e_{2}}^{2}(p)\right)^{2}}.$$

$$(21.116)$$

From (21.55) we have

$$\partial_{h_q} d_{t_z, t_z, ii, jj}(e_2) = \partial_{h_q} \int_{\eta = -1}^{\eta = 1} \frac{(\partial_{\eta} z_{e_2}^2)^2}{J_{e_2}^2} \phi_{ii}^2 \phi_{jj}^2, \tag{21.117}$$

i.e.

$$\partial_{h_{q}} d_{t_{z},t_{z},ii,jj}(e_{2}) = \int_{\eta=-1}^{\eta=1} \frac{2 \left[ \partial_{\eta} z_{e_{2}}^{2}(\eta) \right] \partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2}(\eta)}{J_{e_{2}}^{2}(\eta)} \phi_{ii}^{2}(\eta) \phi_{jj}^{2}(\eta)} - \int_{\eta=-1}^{\eta=1} \frac{\left[ \partial_{\eta} z_{e_{2}}^{2}(\eta) \right]^{2} \partial_{h_{q}} J_{e_{2}}^{2}(\eta)}{\left( J_{e_{2}}^{2}(\eta) \right)^{2}} \phi_{ii}^{2}(\eta) \phi_{jj}^{2}(\eta),$$

$$(21.118)$$

and, using Gaussian quadrature, we have

$$\partial_{h_{q}} d_{t_{z},t_{z},ii,jj}(e_{2}) \approx 2 \sum_{p=1}^{n_{lG}} \frac{\phi_{ii}^{2}(p)\phi_{jj}^{2}(p) \left[\partial_{\eta} z_{e_{2}}^{2}(p)\right] \partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2}(p)}{J_{e_{2}}^{2}(p)} - \sum_{p=1}^{n_{lG}} \frac{\phi_{ii}^{2}(p)\phi_{jj}^{2}(p) \left[\partial_{\eta} z_{e_{2}}^{2}(p)\right]^{2} \partial_{h_{q}} J_{e_{2}}^{2}(p)}{\left(J_{e_{2}}^{2}(p)\right)^{2}}.$$
(21.119)

From (21.59)

$$\partial_{h_q} d_{ii,jj,n_r}(e_2) = \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{\partial_{\eta} z_{e_2}^2(\eta)}{J_{e_2}^2(\eta)} \phi_{ii}(\eta) \phi_{jj}(\eta), \tag{21.120}$$

i o

$$\partial_{h_q} d_{ii,jj,n_r}(e_2) = \int_{\eta=-1}^{\eta=1} \frac{\partial_{h_q} \partial_{\eta} z_{e_2}^2(\eta)}{J_{e_2}^2(\eta)} \phi_{ii}^2(\eta) \phi_{jj}^2(\eta) - \int_{\eta=-1}^{\eta=1} \frac{\left[\partial_{\eta} z_{e_2}^2(\eta)\right] \partial_{h_q} J_{e_2}^2(\eta)}{\left(J_{e_2}^2(\eta)\right)^2} \phi_{ii}^2(\eta) \phi_{jj}^2(\eta),$$
(21.121)

and, using Gaussian quadrature, we have

From (21.62) we have

$$\partial_{h_q} d_{ii,jj,n_z}(e_2) = -\partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{\partial_{\eta} r_{e_2}^2}{J_{e_2}^2} \phi_{ii} \phi_{jj}, \qquad (21.123)$$

i.e.

$$\partial_{h_{q}} d_{ii,jj,n_{z}}(e_{2}) = -\int_{\eta=-1}^{\eta=1} \frac{\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2}(\eta)}{J_{e_{2}}^{2}(\eta)} \phi_{ii}^{2}(\eta) \phi_{jj}^{2}(\eta) + \int_{\eta=-1}^{\eta=1} \frac{\left[\partial_{\eta} r_{e_{2}}^{2}(\eta)\right] \partial_{h_{q}} J_{e_{2}}^{2}(\eta)}{\left(J_{e_{2}}^{2}(\eta)\right)^{2}} \phi_{ii}^{2}(\eta) \phi_{jj}^{2}(\eta),$$
(21.124)

and, using Gaussian quadrature, we have

$$\frac{\partial_{h_{q}} d_{ii,jj,n_{z}}(e_{2})}{\sum_{p=1}^{n_{IG}} \frac{\phi_{ii}^{2}(p)\phi_{jj}^{2}(p)\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2}(p)}{J_{e_{2}}^{2}(p)} - \sum_{p=1}^{n_{IG}} \frac{\phi_{ii}^{2}(p)\phi_{jj}^{2}(p)\left[\partial_{\eta}z_{e_{2}}^{2}(p)\right]\partial_{h_{q}}J_{e_{2}}^{2}(p)}{\left(J_{e_{2}}^{2}(p)\right)^{2}}.$$
(21.125)

# 21.4.3. Derivatives of f terms

From equation (21.75) we have

$$\partial_{h_q} f_{t_r, ii, jj}(e_3) = \partial_{h_q} \int_{\xi = -1}^{\xi = 1} \partial_{\xi} r_{e_3}^3(\xi) \phi_{ii}^3(\xi) \phi_{jj}^3(\xi), \tag{21.126}$$

i.e.

$$\partial_{h_q} f_{t_r, ii, jj}(e_3) = \int_{\xi = -1}^{\xi = 1} \phi_{ii}^3(\xi) \phi_{jj}^3(\xi) \partial_{h_q} \partial_{\xi} r_{e_3}^3(\xi), \qquad (21.127)$$

and, using Gaussian quadrature, we have

$$\partial_{h_q} f_{t_r, ii, jj}(e_3) \approx \sum_{p=1}^{n_{lG}} \phi_{ii}^3(p) \phi_{jj}^3(p) \partial_{h_q} \partial_{\xi} r_{e_3}^3(p)$$
(21.128)

From equation (21.83) we have

$$\partial_{h_q} f_{t_z, ii, jj}(e_3) = \partial_{h_q} \int_{\xi = -1}^{\xi = 1} \partial_{\xi} z_{e_3}^3 \phi_{ii}^3 \phi_{jj}^3, \tag{21.129}$$

i e

$$\partial_{h_q} f_{t_z, ii, jj}(e_3) = \int_{\xi = -1}^{\xi = 1} \phi_{ii}^3(\xi) \phi_{jj}^3(\xi) \partial_{h_q} \partial_{\xi} z_{e_3}^3(\xi), \qquad (21.130)$$

and, using Gaussian quadrature, we have

$$\partial_{h_q} f_{t_z, ii, jj}(e_3) \approx \sum_{p=1}^{n_{lG}} \phi_{ii}^3(p) \phi_{jj}^3(p) \partial_{h_q} \partial_{\xi} z_{e_3}^3(p)$$
 (21.131)

From equation (21.87) we have

$$\partial_{h_q} f_{ii,jj,n_r}(e_3) = \partial_{h_q} \int_{\eta=-1}^{\eta=1} \partial_{\xi} z_{e_3}^3 \phi_{ii} \phi_{jj}, \qquad (21.132)$$

i.e

$$\partial_{h_q} f_{ii,jj,n_r}(e_3) = \int_{\xi=-1}^{\xi=1} \phi_{ii}^3(\xi) \phi_{jj}^3(\xi) \partial_{h_q} \partial_{\xi} z_{e_3}^3(\xi), \qquad (21.133)$$

and, using Gaussian quadrature, we have

$$\partial_{h_q} f_{ii,jj,n_r}(e_3) \approx \sum_{p=1}^{n_{IG}} \phi_{ii}^3(p) \phi_{jj}^3(p) \partial_{h_q} \partial_{\xi} z_{e_3}^3(p)$$
(21.134)

From equation (21.90)

$$\partial_{h_q} f_{ii,jj,n_z}(e_3) = -\partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_3}^3 \phi_{ii}^3 \phi_{jj}^3, \qquad (21.135)$$

i e

$$\partial_{h_q} f_{ii,jj,n_z}(e_3) = -\int_{\xi=-1}^{\xi=1} \phi_{ii}^3(\xi) \phi_{jj}^3(\xi) \partial_{h_q} \partial_{\xi} r_{e_3}^3(\xi), \qquad (21.136)$$

and, using Gaussian quadrature, we have

$$\partial_{h_q} f_{ii,jj,n_z}(e_3) \approx -\sum_{p=1}^{n_{lG}} \phi_{ii}^3(p) \phi_{jj}^3(p) \partial_{h_q} \partial_{\xi} r_{e_3}^3(p)$$
(21.137)

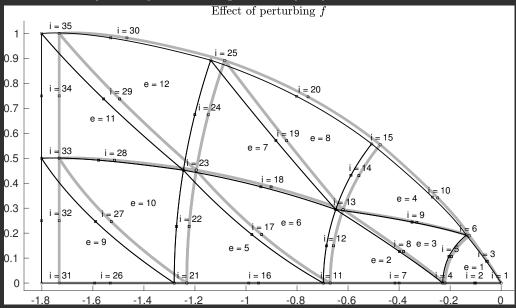


FIGURE 11. Effect of the forward perturbation of f. Grey lines correspond to the unperturbed mesh, black lines to the perturbed mesh. Element numbers and global node numbers are indicated.

# 22. Derivatives of r and z with respect to h

We will calculate the derivatives of the nodal positions with respect to all spine lengths exactly, and the derivatives of nodal positions with respect to the focal length f (which we consider to be spine number 1) numerically.

The  $n_q$  nodes placed along spine q are equally spaced along it, with the first node on the solid surface and the last node on the free surface. The spines are arcs of circumference; except for the first and last ones, which are a horizontal and a vertical segment, respectively. Hence, the i-th node along a spine, that is not the first or last, is located along the q-th spine at a fraction  $\alpha_i^q = (i-1)/(n_q-1)$  of its total length, measuring from the solid towards the free surface; and, therefore, its coordinates are

$$r_{i,q} = r_q - R_q \cos\left(\frac{\alpha_i^q h_q}{R_q}\right) \tag{22.1}$$

and

$$z_{i,q} = R_q \sin\left(\frac{\alpha_i^q h_q}{R_q}\right),\tag{22.2}$$

where  $r_q$  and  $R_q$  are the r coordinate of the centre, and the radius of the q-th spines respectively. Consequently, we have

$$\partial_{h_q} r_{i,q} = \alpha_i^q \sin\left(\frac{\alpha_i^q h_q}{R_q}\right) \tag{22.3}$$

and

$$\partial_{\alpha_q} z_{i,q} = \alpha_i^q \cos\left(\frac{\alpha_i^q h_q}{R_q}\right). \tag{22.4}$$

The coordinates of the *i*-th node along the last spine are given by

$$r_{i,q} = -f \tag{22.5}$$

and

$$z_{i,q} = \alpha_i^q h_q, \tag{22.6}$$

and, therefore, derivatives with respect to the length of the last spine are simply given by

$$\partial_{h_q} r_{i,q} = 0 \tag{22.7}$$

and

$$\partial_{h_q} z_{i,q} = \alpha_i^q. \tag{22.8}$$

Finally, to calculate derivatives with respect to f (the focal length, i.e. spine number 1), we perturb the length of f forward (see figure 11) and backward and we assess the differential quotient given by

$$\partial_f r \approx \frac{r^+ - r^-}{f^+ - f^-},\tag{22.9}$$

where the + and - signs indicate the result of the forward and the backward perturbation, respectively. A completely analogue formula applies to the z coordinate of the nodes.

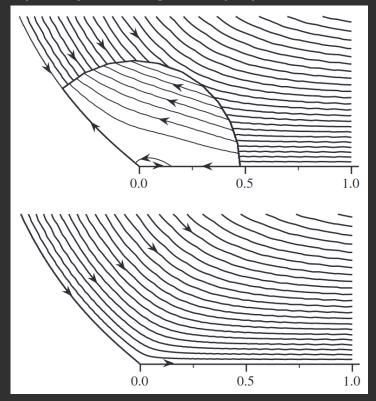


FIGURE 12. Figure from Sprittles & Shikhmurzaev (2011a). Top: Domain split into two region, with streamlines for u shown in the outer region and streamlines for  $\tilde{u}$  shown in the inner region. Bottom: Result of the application of the method, once the eigen-solution is added.

# 23. Formulation for obtuse contact angles

In Sprittles & Shikhmurzaev (2011a) it was shown that, when the contact angle is greater than  $\pi/2$ , a different treatment is necessary in the vicinity of the contact line. As it happens, the solution that we would obtain form directly applying the numerical scheme above described, even including the singular element at the contact line, fails at capturing the correct fluid behaviour. Instead, we need a combination of finite elements and asymptotic methods to obtain the physically relevant solution. The method developed in Sprittles & Shikhmurzaev (2011a), essentially requires that we write the solution of the Navier-Stokes equations for incompressible flow in the vicinity of the contact line (see figure 12) as the sum of two velocity fields, namely

$$u = \bar{u} + A\check{u},\tag{23.1}$$

where  $\bar{u}$  and A are to be determined and  $\check{u}$  is an eigen-solution; that is to say, it is a non-zero element of the 1-dimensional vector space of solutions to the Stokes equation for incompressible flow in a wedge of angle  $\theta_c$ , with no tangential stress conditions on the bounding surfaces; i.e.

$$\nabla \cdot \dot{\mathbf{P}} = 0, \tag{23.2}$$

and

$$\nabla \cdot \dot{\boldsymbol{u}} = 0, \tag{23.3}$$

where

$$\dot{\mathbf{P}} = -\dot{p}\mathbf{I} + \nabla \dot{\mathbf{u}} + (\nabla \dot{\mathbf{u}})^T \tag{23.4}$$

which hold on  $\dagger 0 < r$  and  $0 < \theta < \theta_c$ , and are subject to

$$\mathbf{n}^i \cdot \dot{\mathbf{P}} \cdot (\mathbf{I} - \mathbf{n}^i \mathbf{n}^i) = 0, \tag{23.5}$$

for both bounding surfaces (i = 1 and i = 2). Equations above are presented in dimensionless form.

Solution  $\check{\boldsymbol{u}}$  is found using a stream function, i.e.

$$\dot{\mathbf{u}} = \nabla^{\perp} \dot{\mathbf{\psi}},\tag{23.6}$$

where

$$\check{\psi} = \left(\sqrt{r^2 + z^2}\right)^{\lambda} \sin\left(\lambda \left(\pi - \theta\right)\right), \tag{23.7}$$

with  $\lambda = \pi/\theta_c$ ,  $\theta = \arctan(z/r)$ , and function arctan is assumed to take values between 0 and  $\pi$ . See Appendix A for a derivation of the solution.

We notice that the pressure for the this solution is globally constant and only determined up to an additive constant, which means we can impose

$$\dot{p} = 0$$
(23.8)

in (23.4).

### 23.1. Bulk equations

We thus substitute this decomposition into the Navier-Stokes equation for incompressible flow of uniform density with an ALE system of reference, obtaining in the conservation of mass

$$\nabla \cdot \boldsymbol{u} = \nabla \cdot \bar{\boldsymbol{u}} + A \underbrace{\nabla \cdot \check{\boldsymbol{u}}}_{=0} = 0, \tag{23.9}$$

i.e

$$\nabla \cdot \bar{\boldsymbol{u}} = 0; \tag{23.10}$$

in the conservation of momentum

$$Re \left[\partial_t(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}}) + (\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} - \boldsymbol{c}) \cdot \nabla \left(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}}\right)\right] = \nabla \cdot \bar{\boldsymbol{P}} + A \underbrace{\nabla \cdot \check{\boldsymbol{P}}}_{=0} + St \,\hat{\boldsymbol{g}}, \qquad (23.11)$$

where

$$\bar{\mathbf{P}} = -p\mathbf{I} + \nabla \bar{\mathbf{u}} + (\nabla \bar{\mathbf{u}})^T, \qquad (23.12)$$

and c is the velocity of the ALE coordinate. Where we highlight that the pressure of the numerical part of the solution is the pressure of the full problem as a consequence of our choice of  $\check{p}$ .

We thus have

$$Re \left[ \partial_t \bar{\boldsymbol{u}} + \bar{\boldsymbol{u}} \cdot \nabla \bar{\boldsymbol{u}} - \boldsymbol{c} \cdot \nabla \bar{\boldsymbol{u}} + A \check{\boldsymbol{u}} \cdot \nabla \bar{\boldsymbol{u}} + A \bar{\boldsymbol{u}} \cdot \nabla \check{\boldsymbol{u}} \right]$$

$$+ A \partial_t \check{\boldsymbol{u}} - A \boldsymbol{c} \cdot \nabla \check{\boldsymbol{u}} + (A)^2 \check{\boldsymbol{u}} \cdot \nabla \check{\boldsymbol{u}} - \nabla \cdot \bar{\boldsymbol{P}} - St \, \hat{\boldsymbol{g}} = 0,$$

$$(23.13)$$

which must hold in  $\Omega$ , i.e. the domain where the modified equation is solved.

† Actually, the solution we will find holds on the entire plane and this is important in cases when the fluid in the vicinity of the contact line does not form a convex wedge. However, the description given above is enough to specify the problem and to identify its solution (as is shown in Appendix A)

#### 23.2. Interface formation equations

### 23.2.1. Free surface

On the free surface, the kinematic boundary condition (2.44) retains its form as

$$(\boldsymbol{v}^{s_1} - \boldsymbol{c}) \cdot \boldsymbol{n}^1 = 0, \tag{23.14}$$

the dynamic boundary condition given by (2.46) becomes

$$(p^g + \bar{\mathbf{P}} + A\check{\mathbf{P}}) \cdot \mathbf{n}^1 = -\frac{\nabla^s \cdot \left[\sigma^1 (\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1)\right]}{Ca}.$$
 (23.15)

The slip condition on boundary 1, SC1, given in equation (2.47) becomes

$$(\boldsymbol{v}^{s_1} - \bar{\boldsymbol{u}} - A\check{\boldsymbol{u}}) \cdot (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = \frac{1 + 4EgBg}{4Bg} \nabla^s \sigma^1.$$
 (23.16)

The dependence of surface tension on surface density TDC1 (2.48) remains in the same form

$$\sigma^1 = Cg \ (1 - \rho^{s_1}) \,. \tag{23.17}$$

The mass exchange between the free surface and the bulk (2.49), MEC1, now reads

$$(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} - \boldsymbol{v}^{s_1}) \, \boldsymbol{n}^1 = Fg \, (\rho^{s_1} - Dg) \,.$$
 (23.18)

The density transport condition (2.50), DTC1, maintains the form

$$Tg \left\{ \partial_t \rho^{s_1} + \rho^{s_1} \nabla^s \cdot c + \nabla^s \cdot [\rho^{s_1} (v^{s_1} - c)] \right\} = Dg - \rho^{s_1}. \tag{23.19}$$

In this split-domain formulation, boundary conditions for SC1 and the DBC1 are required at the contact line and at the junction point of the near-field and the far-field sections of the free surface. The conditions for the near field are given by the angle at which the surface is pulled by the far-field half of boundary 1. Similarly, the boundary conditions for the same equations in the far field are defined by the surface tension pull from the near field. This interchange of tensions ensures that the surface will not have a corner at the junction point.

Regarding the boundary conditions for the surface-density transport DTC1, the mass flux coming in from the far-field portion of surface 1 is simply equated to the flux going into the near-field portion of surface 1.

# 23.2.2. Liquid-solid interface

On the liquid-solid interface, the IC (2.51) maintains its form

$$\left(\boldsymbol{v}^2 - \boldsymbol{u}^s\right) \cdot \boldsymbol{n}^2 = 0; \tag{23.20}$$

where  $u^s$  is the velocity of the solid.

The GNSC (2.53) becomes

$$\boldsymbol{n}^2 \cdot \left(\bar{\boldsymbol{P}} + A\check{\boldsymbol{P}}\right) \cdot (\boldsymbol{I} - \boldsymbol{n}^2 \boldsymbol{n}^2) + \frac{1}{2Ca} \nabla^s \sigma^2 = Be\left(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} - \boldsymbol{u}^s\right) \cdot (\boldsymbol{I} - \boldsymbol{n}^2 \boldsymbol{n}^2), \quad (23.21)$$

We highlight that the free surface and the liquid-solid surface for the modified obtuseangle formulation are the same free as those for the original formulation; whereas the eigen-solution was derived for the case when the free surface is planar (though the eigensolution is defined on the entire plane). In particular, the boundaries of the problem to be solved are not planar, and thus one must be sure not to apply the no-tangential-stress condition for the eigen-solution when evaluating it on the full problem's free surface or liquid-solid surface. If the liquid-solid interface happens to be planar, some terms could be dropped; however, for greater generality here we considered the case where it could either be planar or not.

Slip condition SC2 (2.52) becomes

$$\left[\boldsymbol{v}^{s_2} - \frac{1}{2}\left(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} + \boldsymbol{u}^s\right)\right] \cdot \left(\boldsymbol{I} - \boldsymbol{n}^2\boldsymbol{n}^2\right) = Es\,\nabla^s\sigma^2. \tag{23.22}$$

The dependence of surface tension on density TDC2 (2.54) retains its form

$$\sigma^2 = Cs \ (1 - \rho^{s_2}) \,. \tag{23.23}$$

The mass exchange between the bulk and the surface MEC2 (2.55) is given by

$$(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} - \boldsymbol{v}^{s_2}) \cdot \boldsymbol{n}^2 = Fs \left(\rho^{s_2} - Ds\right). \tag{23.24}$$

The density transport equation DTC2 (2.56) retains its form

$$Ts \left\{ \partial_t \rho^{s_2} + \rho^{s_2} \nabla^s \cdot c + \nabla^s \cdot [\rho^{s_2} (v^{s_2} - c)] \right\} = Ds - \rho^{s_2}. \tag{23.25}$$

The required boundary conditions for SC2, GNSC and DTC2 at the junction point between the near-field and the far-field halves of boundary 2 is provided by imposing continuity of surface tension and mass flux at the junction point.

#### 23.2.3. Contact line

The contact angle condition CAC (2.57) is given by

$$\sigma_c^1 \cos \theta_c + \sigma_c^2 = So. \tag{23.26}$$

The mass balance condition at the contact line MBCL is given by

$$\rho^{s_1} \left( \boldsymbol{v}_{\parallel}^{s_1} - \boldsymbol{c}_c \right) \cdot \boldsymbol{m}^1 + \rho^{s_2} \left( \boldsymbol{v}_{\parallel}^{s_2} - \boldsymbol{c}_c \right) \cdot \boldsymbol{m}^2 = 0, \tag{23.27}$$

i.e.

$$\rho^{s_1} \mathbf{v}^{s_1} \cdot \mathbf{m}^1 - \rho^{s_1} \mathbf{c}_c \cdot \mathbf{m}^1 + \rho^{s_2} \mathbf{v}^{s_2} \cdot \mathbf{m}^2 - \rho^{s_2} \mathbf{c}_c \cdot \mathbf{m}^2 = 0.$$
 (23.28)

For this 2D problem, we can always choose  $t^1 = m^1$  and  $t^2 = m^2$ . We thus have

$$\rho^{s_1} u_c^{s_1} t_r^1 + \rho^{s_1} w_c^{s_1} t_z^1 - \rho^{s_1} t_r^1 \partial_t r_c^c - \rho^{s_1} t_z^1 \partial_t z_c^c + \rho^{s_2} u^{s_2} t_r^2 + \rho^{s_2} w^{s_2} t_z^2 - \rho^{s_2} t_r^2 \partial_t r_c^c - \rho^{s_2} t_z^2 \partial_t z_c^c = 0.$$

$$(23.29)$$

# 23.3. Separatrix

Finally, we impose continuity conditions for the velocity and stress at the boundary that separates the regions where the standard and the modified Navier-Stokes equations are solved. That is,

$$\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} = \boldsymbol{u}_{\text{out}} \tag{23.30}$$

and

$$\boldsymbol{n}^5 \cdot (\bar{\boldsymbol{P}} + A\check{\boldsymbol{P}}) = -\boldsymbol{n}^4 \cdot \boldsymbol{P}_{\text{out}},$$
 (23.31)

where  $n^5 = -n^4$  is the normal to the surface that separates the two regions, and points into the modified equation region. The subscript <sub>out</sub> indicates the velocity in the region where we solve the standard Navier-Stokes equation. It is important to notice that the equations for both regions are coupled through these conditions, and they must be solved as a joint system.

# 24. Component equations near obtuse contact angle

Defining  $\bar{\boldsymbol{u}} = (\bar{u}, \bar{w})$ ,  $\check{\boldsymbol{u}} = (\check{u}, v_e)$  and re-writing the governing equations by components we have the r-momentum equation

$$Re \partial_{t}\bar{u} + Re \bar{u}\partial_{r}\bar{u} + Re \bar{w}\partial_{z}\bar{u} - Re u_{c}\partial_{r}\bar{u} - Re w_{c}\partial_{z}\bar{u} + ARe \check{u}\partial_{r}\bar{u} + ARe \check{w}\partial_{z}\bar{u} + ARe \bar{u}\partial_{r}\check{u} + ARe \bar{w}\partial_{z}\check{u} + ARe \partial_{t}\check{u} - ARe u_{c}\partial_{r}\check{u} - ARe w_{c}\partial_{z}\check{u} + (A)^{2} Re \check{u}\partial_{r}\check{u} + (A)^{2} Re \check{w}\partial_{z}\check{u} - e_{r} \cdot \nabla \cdot \bar{\mathbf{P}} - St \underbrace{e_{r} \cdot \hat{g}}_{\hat{g}_{r}} = 0,$$

$$(24.1)$$

the z-momentum equation

$$Re \,\partial_{t}\bar{w} + Re \,\bar{u}\partial_{r}\bar{w} + Re \,\bar{w}\partial_{z}\bar{w} - Re \,u_{c}\partial_{r}\bar{w} - Re \,w_{c}\partial_{z}\bar{w}$$

$$+ ARe \,\check{u}\partial_{r}\bar{w} + ARe \,\check{w}\partial_{z}\bar{w} + ARe \,\bar{u}\partial_{r}\check{w} + ARe \,\bar{w}\partial_{z}\check{w}$$

$$+ ARe \,\partial_{t}\check{w} - ARe \,u_{c}\partial_{r}\check{w} - ARe \,w_{c}\partial_{z}\check{w}$$

$$+ (A)^{2} \,Re \,\check{u}\partial_{r}\check{w} + (A)^{2} \,Re \,\check{w}\partial_{z}\check{w}$$

$$- e_{z} \cdot \nabla \cdot \bar{\mathbf{P}} - St \,\underbrace{e_{z} \cdot \hat{g}}_{\bar{g}_{z}} = 0,$$

$$(24.2)$$

and the continuity equation

$$\partial_r \bar{u} + \partial_z \bar{w} = 0; \tag{24.3}$$

which, on the free surface, are subject to

$$\bar{u}n_r^1 + \bar{w}n_z^1 + A\check{u}n_r^1 + A\check{w}n_z^1 - u_cn_r^1 - w_cn_z^1 = 0, \tag{24.4}$$

on the solid surface, must satisfy

$$\bar{u}n_r^2 + \bar{w}n_z^2 + A\check{u}n_r^2 + A\check{w}n_z^2 = 0, (24.5)$$

and on the separatrix of the domains we have

$$\bar{u} + A\check{u} = u_{\text{out}}.\tag{24.6}$$

For the time being we will not write equations (23.15), (??) and (23.31) in components.

#### 25. The r-momentum residuals in the near-field

We define the i-th residuals of the r-momentum equation as

$$\begin{split} \bar{M}_{i}^{r} &= Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{u} \\ &+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{z} \check{u} \\ &+ ARe \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{u} \\ &+ Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{u} + Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{u} \\ &- St \int_{\Omega^{n}} \phi_{i} \hat{\mathbf{g}}_{r} - \int_{\Omega^{n}} \phi_{i} e_{r} \cdot \nabla \cdot \bar{\mathbf{P}}, \end{split} \tag{25.1}$$

where  $\Omega^n$  in the near-field (with respect to the contact line) sub-domain, in which we solve the modified Navier-Stokes equation.

We recall the tensor identity;

$$\nabla \cdot (\boldsymbol{x} \cdot \boldsymbol{Q}) = \boldsymbol{x} \cdot \nabla \cdot \boldsymbol{Q} + \nabla \boldsymbol{x} : \boldsymbol{Q}, \tag{25.2}$$

taking  $x = \phi_i e_r$  and  $Q = \bar{P}$  we have

$$-\phi_i \boldsymbol{e}_r \cdot \nabla \cdot \bar{\boldsymbol{P}} = -\nabla \cdot (\phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}}) + \nabla (\phi_i \boldsymbol{e}_r) : \bar{\boldsymbol{P}}, \tag{25.3}$$

which reduces  $\bar{M}_{i}^{r}$  to

$$\bar{M}_{i}^{r} = Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{u} \\
+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \check{u} \\
+ ARe \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{u} \\
+ Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{u} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{u} \\
- St \int_{\Omega^{n}} \phi_{i} \hat{g}_{r} + \int_{\Omega^{n}} \nabla (\phi_{i} e_{r}) : \bar{\mathbf{P}} - \int_{\Omega^{n}} \nabla \cdot (\phi_{i} e_{r} \cdot \bar{\mathbf{P}}), \tag{25.4}$$

we can now apply the divergence theorem to the last term on the right hand side above

† In the case of Cartesian coordinate, the : symbol can be thought of just as the canonical inner product of matrices when used between two tensors of second order.

to obtain

$$\begin{split} \bar{M}_{i}^{r} &= Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{u} \\ &+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \check{u} \\ &+ ARe \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{u} \\ &+ Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{u} + Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{u} \\ &- St \int_{\Omega^{n}} \phi_{i} \hat{\mathbf{g}}_{r} + \int_{\Omega^{n}} \nabla \left(\phi_{i} \mathbf{e}_{r}\right) : \bar{\mathbf{P}} + \int_{\partial\bar{\Omega}} \phi_{i} \mathbf{e}_{r} \cdot \bar{\mathbf{P}} \cdot \mathbf{n}, \end{split} \tag{25.5}$$

where  $\partial \bar{\Omega}$  is the boundary of  $\bar{\Omega}$  and  $\boldsymbol{n}$  is its normal, that points into  $\bar{\Omega}$ . We notice that

$$\nabla(\phi_i \boldsymbol{e}_r) : \bar{\boldsymbol{P}} = \begin{bmatrix} \partial_r \phi_i & \partial_z \phi_i \\ 0 & 0 \end{bmatrix} : \begin{bmatrix} \bar{P}_{rr} & \bar{P}_{rz} \\ \bar{P}_{zr} & \bar{P}_{zz} \end{bmatrix}$$
(25.6)

i.e

$$\nabla(\phi_i \boldsymbol{e}_r) : \bar{\boldsymbol{P}} = \begin{bmatrix} \partial_r \phi_i & \partial_z \phi_i \\ 0 & 0 \end{bmatrix} : \begin{bmatrix} -p + 2\partial_r \bar{u} & \partial_z \bar{u} + \partial_r \bar{w} \\ \partial_r \bar{w} + \partial_z \bar{u} & -p + 2\partial_z \bar{w} \end{bmatrix}, \tag{25.7}$$

which is

$$\nabla(\phi_i e_r) : \bar{\mathbf{P}} = \partial_r \phi_i \bar{P}_{rr} + \partial_z \phi_i \bar{P}_{rz} = -p \partial_r \phi_i + 2 \partial_r \bar{u} \partial_r \phi_i + \partial_z \bar{u} \partial_z \phi_i + \partial_r \bar{w} \partial_z \phi_i. \quad (25.8)$$

Therefore we have

$$\begin{split} \bar{M}_{i}^{r} &= Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{u} \\ &+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \check{u} \\ &+ ARe \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{u} \\ &+ Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{u} + Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{u} \\ &- St \int_{\Omega^{n}} \phi_{i} \hat{g}_{r} - \int_{\Omega^{n}} p \partial_{r} \phi_{i} + 2 \int_{\Omega^{n}} \partial_{r} \bar{u} \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{z} \bar{u} \partial_{z} \phi_{i} + \int_{\partial\Omega} \partial_{r} \bar{w} \partial_{z} \phi_{i} + \int_{\partial\Omega} \phi_{i} e_{r} \cdot \bar{\mathbf{P}} \cdot \mathbf{n}. \end{split}$$

$$(25.9)$$

We now consider the penultimate term in the RHS of the equation above, i.e.

$$\int_{\Omega^n} \partial_r \bar{w} \partial_z \phi_i. \tag{25.10}$$

We recall the multi-variable integration by parts formula given by

$$\int_{\Omega^n} f \partial_{x_i} g = -\int_{\Omega^n} g \partial_{x_i} f - \int_{\partial \Omega^n} f g n^i, \qquad (25.11)$$

where  $n^i$  is the *i*-th Cartesian component of the inward-pointing unit normal to  $\Omega$ . † Taking  $f = \partial_r \bar{w}$  and  $g = \phi_i$ , we have

$$\int_{\Omega f} \partial_r \bar{w} \partial_z \phi_i = -\int_{\Omega f} \phi_i \partial_z \partial_r \bar{w} - \int_{\partial \Omega f} \phi_i n_z \partial_r \bar{w}. \tag{25.12}$$

We can then exchange the order of the derivatives of  $\bar{w}$  in the first integral on the RHS above to obtain

$$\int_{\Omega^n} \partial_r \bar{w} \partial_z \phi_i = -\int_{\Omega^n} \underbrace{\phi_i}_f \partial_r \underbrace{\partial_z \bar{w}}_g - \int_{\partial \Omega^n} \phi_i n_z \partial_r \bar{w}, \tag{25.13}$$

and taking  $f = \phi_i$  and  $g = \partial_z \bar{w}$  above, we can apply integration by parts once more, obtaining

$$\int_{\Omega^n} \partial_r \bar{w} \partial_z \phi_i = \int_{\Omega^n} \partial_r \phi_i \partial_z \bar{w} + \int_{\partial \Omega^n} \phi_i n_r \partial_z \bar{w} - \int_{\partial \Omega^n} \phi_i n_z \partial_r \bar{w}, \tag{25.14}$$

i e

$$\int_{\Omega^n} \partial_r \bar{w} \partial_z \phi_i = \int_{\Omega^n} \partial_r \phi_i \partial_z \bar{w} + \int_{\partial \Omega^n} \phi_i n_r \partial_z \bar{w} - \int_{\partial \Omega^n} \phi_i n_z \partial_r \bar{w}, \tag{25.15}$$

We now recall equation 2.41, which implies that  $\partial_z \bar{w} = -\partial_r \bar{u}$ , and we substitute this expression into the second integral on the RHS above, obtaining

$$\int_{\Omega^n} \partial_r \bar{w} \partial_z \phi_i = \int_{\Omega^n} \partial_r \phi_i \partial_z \bar{w} - \int_{\partial \Omega^n} \phi_i n_r \partial_r \bar{u} - \int_{\partial \Omega^n} \phi_i n_z \partial_r \bar{w}, \tag{25.16}$$

i.e.

$$\int_{\Omega^{n}} \partial_{r} \bar{w} \partial_{z} \phi_{i} = \int_{\Omega^{n}} \partial_{r} \phi_{i} \partial_{z} \bar{w} - \int_{\partial \Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \int_{\partial \Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} - \int_{\partial \Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \bar{u} 
- \int_{\partial \Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \bar{w} - \int_{\partial \Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \int_{\partial \Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w},$$
(25.17)

† This expression can be derived from the Gauss-Green theorem, which is a scalar version of the Gauss divergence theorem that can, in turn, be derived from the standard vector version of the Gauss divergence theorem. We substitute this into equation 25.9 and we have

$$\bar{M}_{i}^{T} = Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{u} \\
+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{u} \\
+ ARe \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{u} \\
+ Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{u} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{u} \\
- St \int_{\Omega^{n}} \phi_{i} \hat{g}_{r} - \int_{\Omega^{n}} p \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{r} \bar{u} \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{z} \bar{u} \partial_{z} \phi_{i} \\
+ \int_{\Omega^{n}} \partial_{r} \phi_{i} \underbrace{(\partial_{r} \bar{u} + \partial_{z} \bar{w})}_{=0} - \int_{\partial \Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \int_{\partial \Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} - \int_{\partial \Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \bar{u} \\
- \int_{\partial \Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \bar{w} - \int_{\partial \Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \int_{\partial \Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w} + \int_{\partial \Omega} \phi_{i} e_{r} \cdot \bar{\mathbf{P}} \cdot \mathbf{n}. \tag{25.18}$$

Here, we will introduce a couple of terms that cancel each other out, but which will be useful as we proceed with the derivations. From the divergence theorem we have

$$-A \int_{\partial \Omega^n} \phi_i (\nabla \check{u}) \cdot \boldsymbol{n} = A \int_{\Omega^n} \nabla \cdot (\phi_i \nabla \check{u}), \qquad (25.19)$$

i.e.

$$-A \int_{\partial\Omega^n} \phi_i (\nabla \check{u}) \cdot \boldsymbol{n} = A \int_{\Omega^n} (\nabla \phi_i) \cdot (\nabla \check{u}) + A \int_{\Omega^n} \phi_i \underbrace{\nabla \cdot \nabla \check{u}}_{=0}, \tag{25.20}$$

where the last term is zero because the eigensolution velocity field satisfies the Stokes equation.

Equivalently, we have

$$A \int_{\Omega_{n}} \partial_{r} \phi_{i} \partial_{r} \check{u} + A \int_{\Omega_{n}} \partial_{z} \phi_{i} \partial_{z} \check{u} + A \int_{\partial\Omega_{n}} \phi_{i} (\nabla \check{u}) \cdot \boldsymbol{n} = 0,$$
 (25.21)

i.e.

$$A \int_{\Omega^{n}} \partial_{r} \phi_{i} \partial_{r} \check{\mathbf{u}} + A \int_{\Omega^{n}} \partial_{z} \phi_{i} \partial_{z} \check{\mathbf{u}} + A \int_{\partial \Omega^{1,n}} \phi_{i} (\nabla \check{\mathbf{u}}) \cdot \mathbf{n}^{1}$$

$$+ A \int_{\partial \Omega^{2,n}} \phi_{i} (\nabla \check{\mathbf{u}}) \cdot \mathbf{n}^{2} + A \int_{\partial \Omega^{5}} \phi_{i} (\nabla \check{\mathbf{u}}) \cdot \mathbf{n}^{5} = 0.$$

$$(25.22)$$

We now consider the last integral on the right hand side of equation (25.18)

$$\int_{\partial\Omega^n} \phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n} = \int_{\partial\Omega^{1,n}} \phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^1 + \int_{\partial\Omega^{2,n}} \phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^2 + \int_{\partial\Omega^5} \phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^5, \quad (25.23)$$

where  $\partial\Omega^{1,n}$  is the near-field portion of the free surface,  $\partial\Omega^{2,n}$  is the near-field portion

of the liquid-solid interface, and  $\partial\Omega^5$  is the separatrix surface (whose normal  $n^5$  points into the near-field sub-domain).

Substituting equations (25.22) and (25.18) into 25.9, we have

$$\bar{M}_{i}^{r} = \bar{M}_{i}^{r,0} + \bar{M}_{i}^{r,1} + \bar{M}_{i}^{r,2} + \bar{M}_{i}^{r,3} + \bar{M}_{i}^{r,5}$$
(25.24)

where

$$\begin{split} \bar{M}_{i}^{r,0} &= Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{u} \\ &+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{z} \check{u} \\ &+ ARe \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{u} - ARe \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{u} \\ &+ Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{u} + Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{u} \\ &- St \int_{\Omega^{n}} \phi_{i} \hat{g}_{r} - \int_{\Omega^{n}} p \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{r} u \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{z} u \partial_{z} \phi_{i} + A \int_{\Omega} \partial_{r} \phi_{i} \partial_{r} \check{u} + A \int_{\Omega} \partial_{z} \phi_{i} \partial_{z} \check{u}, \end{split}$$

$$(25.25)$$

$$\bar{M}_{i}^{r,1} = A \int_{\partial\Omega^{1}} \phi_{i} \left(\nabla \check{u}\right) \cdot \boldsymbol{n}^{1} - \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} + \int_{\partial\Omega^{1,n}} \phi_{i} \boldsymbol{e}_{r} \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^{1}, \quad (25.26)$$

$$\bar{M}_{i}^{r,2} = A \int\limits_{\partial\Omega^{2}} \phi_{i} \left(\nabla \check{u}\right) \cdot \boldsymbol{n}^{2} - \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \bar{u} - \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \bar{w} + \int\limits_{\partial\Omega^{2,n}} \phi_{i} \boldsymbol{e}_{r} \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^{2}, \quad (25.27)$$

and

$$\bar{M}_{i}^{r,5} = A \int_{\partial\Omega^{5}} \phi_{i} \left(\nabla \check{u}\right) \cdot \boldsymbol{n}^{5} - \int_{\partial\Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \int_{\partial\Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w} + \int_{\partial\Omega^{5}} \phi_{i} \boldsymbol{e}_{r} \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^{5}. \quad (25.28)$$

For the free-surface, equation (25.26), we have equation (23.15), which states

$$(\bar{\mathbf{P}} + A\check{\mathbf{P}}) \cdot n^{1} = -p^{g} n^{1} - \frac{\nabla^{s} \cdot [\sigma^{1}(\mathbf{I} - n^{1}n^{1})]}{Ca}.$$
 (25.29)

and therefore

$$\phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^1 = -\phi_i p^g \boldsymbol{e}_r \cdot \boldsymbol{n}^1 - \frac{1}{Ca} \phi_i \boldsymbol{e}_r \cdot \nabla^s \cdot \left[ \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) \right] - A \phi_i \boldsymbol{e}_r \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^1. \quad (25.30)$$

Now, we have the following surface vector calculus identity

$$\nabla^s \cdot (\boldsymbol{x} \cdot \boldsymbol{Q}) = \boldsymbol{Q} : \nabla^s \boldsymbol{x} + \boldsymbol{x} \cdot \nabla^s \cdot \boldsymbol{Q}, \tag{25.31}$$

and taking  $\boldsymbol{x} = \phi_i \boldsymbol{e}_r$  and  $\boldsymbol{Q} = \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)$ , we have

$$\nabla^s \cdot (\phi_i \boldsymbol{e}_r \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) = \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) : \nabla^s (\phi_i \boldsymbol{e}_r) + \phi_i \boldsymbol{e}_r \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) \quad (25.32)$$
 which yields

$$\phi_i e_r \cdot \nabla^s \cdot \sigma^1 (\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1) = \nabla^s \cdot (\phi_i e_r \cdot \sigma^1 (\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1)) - \sigma^1 (\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1) : \nabla^s \phi_i e_r. \quad (25.33)$$

In this 1D-surface case, we have

$$\nabla^s \phi_i \mathbf{e}_r = \begin{bmatrix} t_r^1 \partial_s \phi_i & 0 \\ t_z^1 \partial_s \phi_i & 0 \end{bmatrix}, \tag{25.34}$$

where  $t^1 = (t_r^1, t_z^1)$ , and the tangent vector must be pointing in the direction of increasing arc-length s, therefore

$$(\mathbf{I} - \mathbf{n}^{1} \mathbf{n}^{1}) : \nabla^{s} \phi_{i} \mathbf{e}_{r} = \begin{bmatrix} 1 - n_{r}^{1} n_{r}^{1} & -n_{r}^{1} n_{z}^{1} \\ -n_{z}^{1} n_{r}^{1} & 1 - n_{z}^{1} n_{z}^{1} \end{bmatrix} : \begin{bmatrix} t_{r}^{1} \partial_{s} \phi_{i} & 0 \\ t_{z}^{1} \partial_{s} \phi_{i} & 0 \end{bmatrix},$$
(25.35)

where  $n^1 = (n_r^1, n_z^1)$ , i.e.

$$(\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1) : \nabla^s \phi_i \mathbf{e}_r = t_r^1 \partial_s \phi_i - (\mathbf{t}^1 \cdot \mathbf{n}^1) n_r^1 \partial_s \phi_i = t_r^1 \partial_s \phi_i. \tag{25.36}$$

We therefore have in equation (25.33)

$$\phi_i \boldsymbol{e}_r \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = \nabla^s \cdot (\phi_i \boldsymbol{e}_r \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) - \sigma^1 t_r^1 \partial_s \phi_i. \tag{25.37}$$

Taking this result into (25.30), the result of that into (25.23) and the subsequent result into equation (25.26) we have

$$\begin{split} \bar{M}_{i}^{r,1} &= A \int\limits_{\partial\Omega^{1}} \phi_{i} \left( \nabla \check{u} \right) \cdot \boldsymbol{n}^{1} - \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} - \int\limits_{\partial\Omega^{1,n}} \phi_{i} p^{g} n_{r}^{1} \\ &- \frac{1}{Ca} \int\limits_{\partial\Omega^{1,n}} \nabla^{s} \cdot \left( \sigma^{1} \phi_{i} \boldsymbol{e}_{r} \cdot (\boldsymbol{l} - \boldsymbol{n}^{1} \boldsymbol{n}^{1}) \right) + \frac{1}{Ca} \int\limits_{\partial\Omega^{1,n}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i} \end{split}$$

$$(25.38)$$

$$- A \int\limits_{\partial\Omega^{1,n}} \phi_{i} \boldsymbol{e}_{r} \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^{1}.$$

Using the surface divergence theorem and the definition of the surface divergence for a 1D surface, we have

$$\bar{M}_{i}^{r,1} = A \int_{\partial\Omega^{1}} \phi_{i} (\nabla \check{u}) \cdot \boldsymbol{n}^{1} - \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} 
+ \frac{1}{Ca} \int_{C_{1}^{n}} \sigma^{1} \phi_{i} \boldsymbol{e}_{r} \cdot \boldsymbol{m}^{1} + \frac{1}{Ca} \int_{\partial\Omega^{1,n}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i} 
+ A \int_{\partial\Omega^{1}} \phi_{i} (\nabla \check{u}) \cdot \boldsymbol{n}^{1} - A \int_{\partial\Omega^{1,n}} \phi_{i} \boldsymbol{e}_{r} \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^{1}, \tag{25.39}$$

where  $C_1^n$  is actually the two points bounding the free surface, and  $m^1$  is the vector that is tangent to the free surface, normal to the contact line and points into the free surface.

We can thus reduce the expression above to

$$\begin{split} \bar{M}_{i}^{r,1} &= A \int_{\partial\Omega^{1}} \phi_{i} \left( \nabla \check{u} \right) \cdot \boldsymbol{n}^{1} - \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} - \int_{\partial\Omega^{1,n}} \phi_{i} p^{g} n_{r}^{1} \\ &+ \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{r}^{1}(r_{c}, z_{c})}{Ca} + \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}})}{Ca} \\ &+ \frac{1}{Ca} \int_{\partial\Omega^{1,n}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i} + \frac{1}{Ca} \int_{\partial\Omega^{1,n}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i} \\ &- A \int_{\partial\Omega^{1,n}} \phi_{i} \boldsymbol{e}_{r} \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^{1}, \end{split}$$

$$(25.40)$$

where  $(r_c, z_c)$  is the location of the contact line and  $(r_{J^1}, z_{J^1})$  are the coordinates of the junction between near-field and far-field on the free surface. Moreover,  $\boldsymbol{m}_r^{1,f}$  is the r-component of the unit vector that is tangent to the far field half of the free surface at the junction point and points into the near-field sub-domain.

We consider now the integrand in the last term of equation (25.40), i.e.

$$\phi_{i}\boldsymbol{e}_{r}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{1}=\left[\begin{array}{c}\phi_{i}\\0\end{array}\right]\cdot\left[\begin{array}{cc}2\partial_{r}\check{u}&\partial_{z}\check{u}+\partial_{r}\check{w}\\\partial_{r}\check{w}+\partial_{z}\check{u}&2\partial_{z}\check{w}\end{array}\right]\cdot\left[\begin{array}{c}n_{r}^{1}\\n_{z}^{1}\end{array}\right],\tag{25.41}$$

i.e.

$$\phi_i \boldsymbol{e}_r \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^1 = \begin{bmatrix} \phi_i \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 2n_r^1 \partial_r \check{\boldsymbol{u}} + n_z^1 (\partial_z \check{\boldsymbol{u}} + \partial_r \check{\boldsymbol{w}}) \\ n_r^1 (\partial_r \check{\boldsymbol{w}} + \partial_z \check{\boldsymbol{u}}) + 2n_z^1 \partial_z \check{\boldsymbol{w}} \end{bmatrix}. \tag{25.42}$$

Hence

$$\phi_i \mathbf{e}_r \cdot \check{\mathbf{P}} \cdot \mathbf{n}^1 = 2\phi_i n_r^1 \partial_r \check{\mathbf{u}} + \phi_i n_z^1 \partial_z \check{\mathbf{u}} + \phi_i n_z^1 \partial_r \check{\mathbf{w}}. \tag{25.43}$$

Integrating over the boundary of the domain, we have

$$\int_{\partial \Omega^n} \phi_i \boldsymbol{e}_r \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^1 = 2 \int_{\partial \Omega^n} \phi_i n_r^1 \partial_r \check{\boldsymbol{u}} + \int_{\partial \Omega^n} \phi_i n_z^1 \partial_z \check{\boldsymbol{u}} + \int_{\partial \Omega^n} \phi_i n_z^1 \partial_r \check{\boldsymbol{w}}, \tag{25.44}$$

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$$\int\limits_{\partial\Omega^{1,n}}\phi_{i}\boldsymbol{e}_{r}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{1}=\int\limits_{\partial\Omega^{1,n}}\phi_{i}n_{r}^{1}\partial_{r}\check{\boldsymbol{u}}+\int\limits_{\partial\Omega^{1,n}}\phi_{i}n_{z}^{1}\partial_{r}\check{\boldsymbol{w}}+\int\limits_{\partial\Omega^{1,n}}\phi_{i}n_{r}^{1}\partial_{r}\check{\boldsymbol{u}}+\int\limits_{\partial\Omega^{1,n}}\phi_{i}n_{z}^{1}\partial_{z}\check{\boldsymbol{u}}\,.$$

For an explicit formula for each of the velocities of the eigen-solution and its derivatives that are required throughout this text, see Appendix B.

we can now take (25.45) into (25.40), yielding

$$\begin{split} \bar{M}_{i}^{r,1} &= -\int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} - \int\limits_{\partial\Omega^{1,n}} \phi_{i} p^{g} n_{r}^{1} + \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{r}^{1}(r_{c}, z_{c})}{Ca} \\ &+ \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}})}{Ca} + \frac{1}{Ca} \int\limits_{\partial\Omega^{1,n}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i} + \frac{1}{Ca} \int\limits_{\partial\Omega^{1,n}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i} \\ &- A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \check{u} - A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \check{w}. \end{split}$$

$$(25.46)$$

On equation (25.27), we consider now the term

$$\int_{\partial\Omega^2} \phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^2, \tag{25.47}$$

where we have

$$\phi_{i}\boldsymbol{e}_{r}\cdot\left(\bar{\boldsymbol{P}}+A\check{\boldsymbol{P}}\right)\cdot\boldsymbol{n}^{2}=\phi_{i}\boldsymbol{e}_{r}\cdot\underbrace{\boldsymbol{n}^{2}\cdot\left(\bar{\boldsymbol{P}}+A\check{\boldsymbol{P}}\right)\cdot\left(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2}\right)}_{Be\;\left(\bar{\boldsymbol{u}}+A\check{\boldsymbol{u}}-\boldsymbol{u}^{s}\right)\cdot\left(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2}\right)-\frac{1}{2Ca\;Es}\left[\boldsymbol{v}^{s_{2}}-\frac{1}{2}\left(\bar{\boldsymbol{u}}+A\check{\boldsymbol{u}}+\boldsymbol{u}^{s}\right)\right]\cdot\left(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2}\right)}_{+\phi_{i}\boldsymbol{e}_{r}\cdot\left(\underline{\boldsymbol{n}^{2}\cdot\left(\bar{\boldsymbol{P}}+A\check{\boldsymbol{P}}\right)\cdot\boldsymbol{n}^{2}\right)}\boldsymbol{n}^{2},$$

$$(25.48)$$

where we have used equations (23.21) and (23.22). Moreover, we recall variable  $\lambda^2$ , i.e. the normal stress on boundary 2.

Hence, we have

$$\phi_{i}\boldsymbol{e}_{r}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{2} = \phi_{i}\boldsymbol{e}_{r}\cdot\boldsymbol{B}\boldsymbol{e}\left(\bar{\boldsymbol{u}}+\boldsymbol{A}\check{\boldsymbol{u}}-\boldsymbol{u}^{s}\right)\cdot(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2})$$

$$-\frac{1}{2CaEs}\phi_{i}\boldsymbol{e}_{r}\cdot\left[\boldsymbol{v}^{s_{2}}-\frac{1}{2}\left(\bar{\boldsymbol{u}}+\boldsymbol{A}\check{\boldsymbol{u}}+\boldsymbol{u}^{s}\right)\right]\cdot\left(\boldsymbol{I}-\boldsymbol{n}^{2}\boldsymbol{n}^{2}\right)$$

$$+\phi_{i}\boldsymbol{e}_{r}\cdot\lambda^{2}\boldsymbol{n}^{2}-\boldsymbol{A}\phi_{i}\boldsymbol{e}_{r}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{2}.$$

$$(25.49)$$

i.e.

$$\begin{split} \phi_{i}\boldsymbol{e}_{r}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{2} &= Be\,\phi_{i}\boldsymbol{e}_{r}\cdot\left[\left(\bar{\boldsymbol{u}}+A\check{\boldsymbol{u}}-\boldsymbol{u}^{s}\right)\cdot\boldsymbol{t}^{2}\right]\boldsymbol{t}^{2} \\ &-\frac{1}{2Ca\,Es}\phi_{i}\boldsymbol{e}_{r}\cdot\left[\boldsymbol{v}^{s_{2}}\cdot\boldsymbol{t}^{2}-\frac{1}{2}\left(\bar{\boldsymbol{u}}+A\check{\boldsymbol{u}}+\boldsymbol{u}^{s}\right)\cdot\boldsymbol{t}^{2}\right]\boldsymbol{t}^{2} \\ &+\lambda^{2}\phi_{i}n_{r}^{2}-A\phi_{i}\boldsymbol{e}_{r}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{2}, \end{split} \tag{25.50}$$

where we have used that, in 2D,  $\mathbf{l} - \mathbf{n}^2 \mathbf{n}^2 = \mathbf{t}^2 \mathbf{t}^2$ , with  $\mathbf{t}^2$  being the unit tangent to the boundary 2 which points in the direction of increasing arc-length s. We highlight that the term  $\mathbf{n}^2 \cdot \mathbf{P} \cdot (\mathbf{l} - \mathbf{n}^2 \mathbf{n}^2)$  is zero when the solid surface is flat, which follows from the no-tangential-stress condition for the eigen-solution; however, for a generic curved solid surface it is not zero.

Re-writing we have

$$\phi_{i}\boldsymbol{e}_{r}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{2} = Be\,\phi_{i}\boldsymbol{e}_{r}\cdot\left(\bar{\boldsymbol{u}}\cdot\boldsymbol{t}^{2}\right)\boldsymbol{t}^{2} + Be\,A\phi_{i}\boldsymbol{e}_{r}\cdot\left(\check{\boldsymbol{u}}\cdot\boldsymbol{t}^{2}\right)\boldsymbol{t}^{2} - Be\,\phi_{i}\boldsymbol{e}_{r}\cdot\left(\boldsymbol{u}^{s}\cdot\boldsymbol{t}^{2}\right)\boldsymbol{t}^{2}$$

$$-\frac{1}{2Ca\,Es}\phi_{i}\boldsymbol{e}_{r}\cdot\left[\boldsymbol{v}^{s_{2}}\cdot\boldsymbol{t}^{2}\right]\boldsymbol{t}^{2}$$

$$-\frac{1}{2Ca\,Es}\phi_{i}\boldsymbol{e}_{r}\cdot\left[-\frac{1}{2}\left(\bar{\boldsymbol{u}}\right)\cdot\boldsymbol{t}^{2}\right]\boldsymbol{t}^{2}$$

$$-\frac{1}{2Ca\,Es}\phi_{i}\boldsymbol{e}_{r}\cdot\left[-\frac{1}{2}\left(A\check{\boldsymbol{u}}\right)\cdot\boldsymbol{t}^{2}\right]\boldsymbol{t}^{2}$$

$$-\frac{1}{2Ca\,Es}\phi_{i}\boldsymbol{e}_{r}\cdot\left[-\frac{1}{2}\left(\boldsymbol{u}^{s}\right)\cdot\boldsymbol{t}^{2}\right]\boldsymbol{t}^{2}$$

$$+\lambda^{2}\phi_{i}n_{r}^{2}-A\phi_{i}\boldsymbol{e}_{r}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{2},$$

$$(25.51)$$

i.e.

$$\begin{split} \phi_{i}\boldsymbol{e}_{r}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{2} &= Be\,\phi_{i}t_{r}^{2}\left(\bar{\boldsymbol{u}}\cdot\boldsymbol{t}^{2}\right) + Be\,A\phi_{i}t_{r}^{2}\left(\check{\boldsymbol{u}}\cdot\boldsymbol{t}^{2}\right) - Be\,\phi_{i}t_{r}^{2}\left(\boldsymbol{u}^{s}\cdot\boldsymbol{t}^{2}\right) \\ &-\frac{1}{2Ca\,Es}\,\phi_{i}t_{r}^{2}\left[\boldsymbol{v}^{s_{2}}\cdot\boldsymbol{t}^{2}\right] \\ &+\frac{1}{4Ca\,Es}\,\phi_{i}t_{r}^{2}\left[\bar{\boldsymbol{u}}\cdot\boldsymbol{t}^{2}\right] \\ &+\frac{1}{4Ca\,Es}\,A\phi_{i}t_{r}^{2}\left[\check{\boldsymbol{u}}\cdot\boldsymbol{t}^{2}\right] \\ &+\frac{1}{4Ca\,Es}\,\phi_{i}t_{r}^{2}\left[\boldsymbol{u}^{s}\cdot\boldsymbol{t}^{2}\right] \\ &+\frac{1}{4Ca\,Es}\,\phi_{i}t_{r}^{2}\left[\boldsymbol{u}^{s}\cdot\boldsymbol{t}^{2}\right] \\ &+\lambda^{2}\phi_{i}n_{r}^{2}-A\phi_{i}\boldsymbol{e}_{r}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{2}. \end{split}$$

Expanding the innermost products in the equations above we have

$$\begin{split} \phi_{i} \boldsymbol{e}_{r} \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^{2} &= Be \, \phi_{i} t_{r}^{2} \left( \bar{u} t_{r}^{2} + \bar{w} t_{z}^{2} \right) + Be \, A \phi_{i} t_{r}^{2} \left( \bar{u} t_{r}^{2} + \bar{w} t_{z}^{2} \right) - Be \, \phi_{i} t_{r}^{2} \left( u^{s} t_{r}^{2} + w^{s} t_{z}^{2} \right) \\ &- \frac{1}{2 Ca \, Es} \, \phi_{i} t_{r}^{2} \left( u^{s} t_{r}^{2} + w^{s} t_{z}^{2} \right) \\ &+ \frac{1}{4 Ca \, Es} \, \phi_{i} t_{r}^{2} \left( \bar{u} t_{r}^{2} + \bar{w} t_{z}^{2} \right) \\ &+ \frac{1}{4 Ca \, Es} \, A \phi_{i} t_{r}^{2} \left( \bar{u} t_{r}^{2} + \bar{w} t_{z}^{2} \right) \\ &+ \frac{1}{4 Ca \, Es} \, \phi_{i} t_{r}^{2} \left( u^{s} t_{r}^{2} + w^{s} t_{z}^{2} \right) \\ &+ \lambda^{2} \phi_{i} n_{r}^{2} - A \phi_{i} \boldsymbol{e}_{r} \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^{2}. \end{split}$$

Grouping terms we have

$$\begin{split} \phi_{i} \boldsymbol{e}_{r} \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^{2} &= \lambda^{2} \phi_{i} n_{r}^{2} \\ &+ \left(\frac{1}{4Ca \, Es} + Be\right) \phi_{i} \bar{\boldsymbol{u}} t_{r}^{2} t_{r}^{2} + \left(\frac{1}{4Ca \, Es} + Be\right) \phi_{i} \bar{\boldsymbol{w}} t_{r}^{2} t_{z}^{2} \\ &+ \left(\frac{1}{4Ca \, Es} + Be\right) A \phi_{i} t_{r}^{2} \tilde{\boldsymbol{u}} t_{r}^{2} + \left(\frac{1}{4Ca \, Es} + Be\right) A \phi_{i} t_{r}^{2} \tilde{\boldsymbol{w}} t_{z}^{2} \\ &+ \left(\frac{1}{4Ca \, Es} - Be\right) \phi_{i} t_{r}^{2} t_{r}^{2} u^{s} + \left(\frac{1}{4Ca \, Es} - Be\right) \phi_{i} t_{r}^{2} t_{z}^{2} w^{s} \\ &- \frac{1}{2Ca \, Es} \phi_{i} t_{r}^{2} t_{r}^{2} u^{s_{2}} - \frac{1}{2Ca \, Es} \phi_{i} t_{r}^{2} t_{z}^{2} w^{s_{2}} \\ &- A \phi_{i} \boldsymbol{e}_{r} \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^{2}. \end{split}$$

We consider now the term

$$-A\phi_{i}\boldsymbol{e}_{r}\cdot\boldsymbol{\check{P}}\cdot\boldsymbol{n}^{2}=-A\phi_{i}\left[\begin{array}{cc}1\\0\end{array}\right]\cdot\left[\begin{array}{cc}2\partial_{r}\check{u}&\partial_{z}\check{u}+\partial_{r}\check{w}\\\partial_{r}\check{w}+\partial_{z}\check{u}&2\partial_{z}\check{w}\end{array}\right]\cdot\left[\begin{array}{c}n_{r}^{2}\\n_{z}^{2}\end{array}\right],\quad(25.55)$$

i.e.

$$-A\phi_i \mathbf{e}_r \cdot \check{\mathbf{P}} \cdot \mathbf{n}^2 = -2A\phi_i n_r^2 \partial_r \check{u} - A\phi_i n_z^2 \partial_r \check{w} - A\phi_i n_z^2 \partial_z \check{u}. \tag{25.56}$$

Taking this result into 25.54, we have

$$\begin{split} \phi_{i}e_{r}\cdot\bar{\pmb{P}}\cdot n^{2} &= \lambda^{2}\phi_{i}n_{r}^{2} \\ &+ \left(\frac{1}{4Ca\,Es} + Be\right)\phi_{i}\bar{u}t_{r}^{2}t_{r}^{2} + \left(\frac{1}{4Ca\,Es} + Be\right)\phi_{i}\bar{w}t_{r}^{2}t_{z}^{2} \\ &+ \left(\frac{1}{4Ca\,Es} + Be\right)A\phi_{i}t_{r}^{2}\check{u}t_{r}^{2} + \left(\frac{1}{4Ca\,Es} + Be\right)A\phi_{i}t_{r}^{2}\check{w}t_{z}^{2} \\ &+ \left(\frac{1}{4Ca\,Es} - Be\right)\phi_{i}t_{r}^{2}t_{r}^{2}u^{s} + \left(\frac{1}{4Ca\,Es} - Be\right)\phi_{i}t_{r}^{2}t_{z}^{2}w^{s} \\ &- \frac{1}{2Ca\,Es}\phi_{i}t_{r}^{2}t_{r}^{2}u^{s_{2}} - \frac{1}{2Ca\,Es}\phi_{i}t_{r}^{2}t_{z}^{2}w^{s_{2}} \\ &- 2A\phi_{i}n_{r}^{2}\partial_{r}\check{u} - A\phi_{i}n_{r}^{2}\partial_{r}\check{w} - A\phi_{i}n_{z}^{2}\partial_{z}\check{u}. \end{split}$$

Integrating we have

$$\begin{split} \int_{\partial\Omega^{2,n}} \phi_{i} \boldsymbol{e}_{r} \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^{2} &= \left(\frac{1}{4Ca\,Es} + Be\right) \int_{\partial\Omega^{2,n}} \phi_{i} \bar{\boldsymbol{u}} t_{r}^{2} t_{r}^{2} + \left(\frac{1}{4Ca\,Es} + Be\right) \int_{\partial\Omega^{2,n}} \phi_{i} \bar{\boldsymbol{w}} t_{z}^{2} t_{r}^{2} \\ &+ \left(\frac{1}{4Ca\,Es} + Be\right) \int_{\partial\Omega^{2,n}} A\phi_{i} \bar{\boldsymbol{u}} t_{r}^{2} t_{r}^{2} + \left(\frac{1}{4Ca\,Es} + Be\right) A \int_{\partial\Omega^{2,n}} \phi_{i} \bar{\boldsymbol{w}} t_{z}^{2} t_{r}^{2} \\ &+ \left(\frac{1}{4Ca\,Es} - Be\right) \int_{\partial\Omega^{2,n}} \phi_{i} \boldsymbol{u}^{s} t_{r}^{2} t_{r}^{2} + \left(\frac{1}{4Ca\,Es} - Be\right) \int_{\partial\Omega^{2,n}} \phi_{i} \boldsymbol{w}^{s} t_{z}^{2} t_{r}^{2} \\ &- \frac{1}{2Ca\,Es} \int_{\partial\Omega^{2,n}} \phi_{i} \boldsymbol{u}^{s_{2}} t_{r}^{2} t_{r}^{2} - \frac{1}{2Ca\,Es} \int_{\partial\Omega^{2,n}} \phi_{i} \boldsymbol{w}^{s_{2}} t_{z}^{2} t_{r}^{2} \\ &+ \int_{\partial\Omega^{2,n}} \lambda^{2} \phi_{i} n_{r}^{2} \\ &- A \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \check{\boldsymbol{u}} - A \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \check{\boldsymbol{w}} \\ &- A \int_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \check{\boldsymbol{u}} - A \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{z} \check{\boldsymbol{u}} \\ &- A \int_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \check{\boldsymbol{u}} - A \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{z} \check{\boldsymbol{u}} \end{aligned} \tag{25.58}$$

Taking the result above into equation (25.27) we have

$$\begin{split} \bar{M}_{i}^{r,2} &= -\int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \bar{u} - \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \bar{w} \\ &+ \left(\frac{1}{4Ca \, Es} + Be\right) \int\limits_{\partial\Omega^{2,n}} \phi_{i} \bar{u} t_{r}^{2} t_{r}^{2} + \left(\frac{1}{4Ca \, Es} + Be\right) \int\limits_{\partial\Omega^{2,n}} \phi_{i} \bar{w} t_{z}^{2} t_{r}^{2} \\ &+ \left(\frac{1}{4Ca \, Es} + Be\right) \int\limits_{\partial\Omega^{2,n}} A \phi_{i} \check{u} t_{r}^{2} t_{r}^{2} + \left(\frac{1}{4Ca \, Es} + Be\right) A \int\limits_{\partial\Omega^{2,n}} \phi_{i} \check{w} t_{z}^{2} t_{r}^{2} \\ &+ \left(\frac{1}{4Ca \, Es} - Be\right) \int\limits_{\partial\Omega^{2,n}} \phi_{i} u^{s} t_{r}^{2} t_{r}^{2} + \left(\frac{1}{4Ca \, Es} - Be\right) \int\limits_{\partial\Omega^{2,n}} \phi_{i} w^{s} t_{z}^{2} t_{r}^{2} \\ &- \frac{1}{2Ca \, Es} \int\limits_{\partial\Omega^{2,n}} \phi_{i} u^{s_{2}} t_{r}^{2} t_{r}^{2} - \frac{1}{2Ca \, Es} \int\limits_{\partial\Omega^{2,n}} \phi_{i} w^{s_{2}} t_{z}^{2} t_{r}^{2} \\ &+ \int\limits_{\partial\Omega^{2,n}} \lambda^{2} \phi_{i} n_{r}^{2} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \check{u} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \check{w}, \end{split}$$

We consider now the term

$$\int_{\partial O_5} \phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^5, \tag{25.60}$$

where we have

$$\phi_i \boldsymbol{e}_r \cdot (\bar{\boldsymbol{P}} + A\check{\boldsymbol{P}}) \cdot \boldsymbol{n}^5 = \phi_i \boldsymbol{e}_r \cdot \boldsymbol{P} \cdot \boldsymbol{n}^5, \tag{25.61}$$

i.e.

$$\phi_{i}\boldsymbol{e}_{r}\cdot\left(\bar{\boldsymbol{P}}+A\check{\boldsymbol{P}}\right)\cdot\boldsymbol{n}^{5}=\phi_{i}\boldsymbol{e}_{r}\cdot\left[\underbrace{(\boldsymbol{n}^{5}\cdot\boldsymbol{P}\cdot\boldsymbol{n}^{5})}_{\lambda^{5}}\boldsymbol{n}^{5}+\underbrace{\boldsymbol{n}^{5}\cdot\boldsymbol{P}\cdot\left(\boldsymbol{I}-\boldsymbol{n}^{5}\boldsymbol{n}^{5}\right)}_{\gamma^{5}\boldsymbol{t}^{5}}\right],\tag{25.62}$$

hence we have

$$\phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^5 = \phi_i \lambda^5 \boldsymbol{e}_r \cdot \boldsymbol{n}^5 + \phi_i \gamma^5 \boldsymbol{e}_r \cdot \boldsymbol{t}^5 - A \phi_i \boldsymbol{e}_r \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^5, \tag{25.63}$$

i.e.

$$\phi_{i}\boldsymbol{e}_{r}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{5} =$$

$$\phi_{i}\lambda^{5}n_{r}^{5} + \phi_{i}\gamma^{5}t_{r}^{5} + \begin{bmatrix} \phi_{i} \\ 0 \end{bmatrix} \cdot \begin{bmatrix} -2A\partial_{r}\check{u} & -A\partial_{r}\check{w} - A\partial_{z}\check{u} \\ -A\partial_{z}\check{u} - A\partial_{r}\check{w} & -2A\partial_{z}\check{w} \end{bmatrix} \cdot \begin{bmatrix} n_{r}^{5} \\ n_{z}^{5} \end{bmatrix},$$

$$(25.64)$$

or equivalently

$$\phi_{i}\boldsymbol{e}_{r}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{5} = \phi_{i}\lambda^{4}n_{r}^{4} + \phi_{i}\gamma^{4}t_{r}^{4} + \begin{bmatrix} \phi_{i} \\ 0 \end{bmatrix} \cdot \begin{bmatrix} -2An_{r}^{5}\partial_{r}\check{u} - An_{z}^{5}\partial_{r}\check{w} - An_{z}^{5}\partial_{z}\check{u} \\ -An_{r}^{5}\partial_{z}\check{u} - An_{r}^{5}\partial_{r}\check{w} - 2An_{z}^{5}\partial_{z}\check{w} \end{bmatrix},$$

$$(25.65)$$

which yields

$$\phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^5 = \phi_i \lambda^5 n_r^5 + \phi_i \gamma^5 t_r^5 + -2A n_r^5 \phi_i \partial_r \check{\boldsymbol{u}} - A n_z^5 \phi_i \partial_r \check{\boldsymbol{w}} - A n_z^5 \phi_i \partial_z \check{\boldsymbol{u}}. \quad (25.66)$$

Integrating we have

$$\int_{\partial\Omega^{5}} \phi_{i} \boldsymbol{e}_{r} \cdot \boldsymbol{\bar{P}} \cdot \boldsymbol{n}^{5} = \int_{\partial\Omega^{5}} \phi_{i} \lambda^{5} n_{r}^{5} + \int_{\partial\Omega^{5}} \phi_{i} \gamma^{5} t_{r}^{5} - A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \check{u} 
- A \int_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{r} \check{u} - A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \check{u} - A \int_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{z} \check{u}. \tag{25.67}$$

$$\underbrace{-A \int_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{r} \check{u} - A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \check{u} - A \int_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{z} \check{u}}_{\partial\Omega^{5}}.$$

Taking this result into equation (25.28) we have

$$\begin{split} \bar{M}_{i}^{r,5} &= -\int\limits_{\partial\Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \int\limits_{\partial\Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w} + \int\limits_{\partial\Omega^{5}} \phi_{i} \lambda^{5} n_{r}^{5} \\ &+ \int\limits_{\partial\Omega^{5}} \phi_{i} \gamma^{5} t_{r}^{5} - A\int\limits_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \check{u} - A\int\limits_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{r} \check{w}. \end{split} \tag{25.68}$$

We thus have

$$\bar{M}_i^r = \bar{M}_i^{r,0} + \bar{M}_i^{r,1} + \bar{M}_i^{r,2} + \bar{M}_i^{r,5}, \tag{25.69}$$

where

$$\begin{split} \bar{M}_{i}^{r,0} &= -St \int_{\Omega^{n}} \phi_{i} \hat{g}_{r} + A \int_{\Omega^{n}} \partial_{r} \phi_{i} \partial_{r} \tilde{u} + A \int_{\Omega^{n}} \partial_{z} \phi_{i} \partial_{z} \tilde{u} \\ &+ Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{u} \\ &- Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{u} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{u} \\ &+ Re A \int_{\Omega^{n}} \phi_{i} \tilde{u} \partial_{r} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \tilde{w} \partial_{z} \bar{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \tilde{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \tilde{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \tilde{u} \\ &- ARe \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \tilde{u} - Re A \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \tilde{u} \\ &- \int_{\Omega^{n}} p \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{r} u \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{z} u \partial_{z} \phi_{i} \\ &+ ARe \int_{\Omega^{n}} \phi_{i} \partial_{t} \tilde{u} + Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \tilde{u} \partial_{r} \tilde{u} + Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \tilde{w} \partial_{z} \tilde{u}, \end{split}$$

$$(25.70)$$

$$\bar{M}_{i}^{r,1} = \frac{\sigma^{1}(r_{c}, z_{c})\phi_{i}(r_{c}, z_{c})m_{r}^{1}(r_{c}, z_{c})}{Ca} + \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$-A\int_{\partial\Omega^{1,n}} \phi_{i}n_{r}^{1}\partial_{r}\check{u} - A\int_{\partial\Omega^{1,n}} \phi_{i}n_{z}^{1}\partial_{r}\check{w}$$

$$-\int_{\partial\Omega^{1,n}} \phi_{i}n_{r}^{1}\partial_{r}\bar{u} - \int_{\partial\Omega^{1,n}} \phi_{i}n_{z}^{1}\partial_{r}\bar{w} - \int_{\partial\Omega^{1,n}} \phi_{i}p^{g}n_{r}^{1} + \frac{1}{Ca}\int_{\partial\Omega^{1,n}} t_{r}^{1}\sigma^{1}\partial_{s}\phi_{i},$$

$$\frac{1}{2}\partial_{r}u_{r}^{1}\partial_{r}u_{r}^{$$

$$\begin{split} \bar{M}_{i}^{r,2} &= -A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \check{u} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \check{w} \\ &+ \left( \frac{1}{4Ca \, Es} + Be \right) \int\limits_{\partial\Omega^{2,n}} A \phi_{i} \check{u} t_{r}^{2} t_{r}^{2} + \left( \frac{1}{4Ca \, Es} + Be \right) A \int\limits_{\partial\Omega^{2,n}} \phi_{i} \check{w} t_{z}^{2} t_{r}^{2} \\ &- \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \bar{u} - \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \bar{w} \\ &+ \left( \frac{1}{4Ca \, Es} + Be \right) \int\limits_{\partial\Omega^{2,n}} \phi_{i} \bar{u} t_{r}^{2} t_{r}^{2} + \left( \frac{1}{4Ca \, Es} + Be \right) \int\limits_{\partial\Omega^{2,n}} \phi_{i} \bar{w} t_{z}^{2} t_{r}^{2} \\ &+ \left( \frac{1}{4Ca \, Es} - Be \right) \int\limits_{\partial\Omega^{2,n}} \phi_{i} u^{s} t_{r}^{2} t_{r}^{2} + \left( \frac{1}{4Ca \, Es} - Be \right) \int\limits_{\partial\Omega^{2,n}} \phi_{i} w^{s} t_{z}^{2} t_{r}^{2} \\ &- \frac{1}{2Ca \, Es} \int\limits_{\partial\Omega^{2,n}} \phi_{i} u^{s_{2}} t_{r}^{2} t_{r}^{2} - \frac{1}{2Ca \, Es} \int\limits_{\partial\Omega^{2,n}} \phi_{i} w^{s_{2}} t_{z}^{2} t_{r}^{2} \\ &+ \int\limits_{\partial\Omega^{2,n}} \lambda^{2} \phi_{i} n_{r}^{2}, \end{split}$$

and

$$\bar{M}_{i}^{r,5} = -A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \check{u} - A \int_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{r} \check{u} - \int_{\partial\Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u}$$

$$- \int_{\partial\Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w} + \int_{\partial\Omega^{5}} \phi_{i} \lambda^{5} n_{r}^{5} + \int_{\partial\Omega^{5}} \phi_{i} \gamma^{5} t_{r}^{5}.$$
(25.73)

We now recall the approximations made in (4.54) and (4.55), namely

$$u^{c}(t_{n}) = \partial_{t} r^{c}(t_{n}) \approx \frac{(1 + 2q_{n})r^{c}(t_{n}) - (1 + q_{n})^{2}r^{c}(t_{n-1}) + q_{n}^{2}r^{c}(t_{n-2})}{(1 + q_{n})\Delta_{t}^{n}}, \qquad (25.74)$$

$$w^{c}(t_{n}) = \partial_{t}z^{c}(t_{n}) \approx \frac{(1 + 2q_{n})z^{c}(t_{n}) - (1 + q_{n})^{2}z^{c}(t_{n-1}) + q_{n}^{2}z^{c}(t_{n-2})}{(1 + q_{n})\Delta_{t}^{n}}, \qquad (25.75)$$

and we introduce the following approximations

$$\partial_t \bar{u}(t_n) \approx \frac{(1+2q_n)\bar{u}(t_n) - (1+q_n)^2 \bar{u}(t_{n-1}) + q_n^2 \bar{u}(t_{n-2})}{(1+q_n)\Delta_t^n},$$
(25.76)

$$\partial_t \bar{w}(t_n) \approx \frac{(1+2q_n)\bar{w}(t_n) - (1+q_n)^2 \bar{w}(t_{n-1}) + q_n^2 \bar{w}(t_{n-2})}{(1+q_n)\Delta_t^n},$$
(25.77)

$$\partial_t \check{u}(t_n) \approx \frac{(1+2q_n)\check{u}(t_n) - (1+q_n)^2 \check{u}(t_{n-1}) + q_n^2 \check{u}(t_{n-2})}{(1+q_n)\Delta_t^n},$$
 (25.78)

$$\partial_t \check{w}(t_n) \approx \frac{(1 + 2q_n)\check{w}(t_n) - (1 + q_n)^2 \check{w}(t_{n-1}) + q_n^2 \check{w}(t_{n-2})}{(1 + q_n)\Delta_t^n}, \tag{25.79}$$

Substituting these into (25.69) and (??)-(??), though the last three remain unaltered, we obtain

$$\begin{split} \widetilde{\mathfrak{M}}_{i}^{r} &= \widetilde{\mathfrak{M}}_{i}^{r,0} + \widetilde{\mathfrak{M}}_{i}^{r,1} + \widetilde{\mathfrak{M}}_{i}^{r,2} + \widetilde{\mathfrak{M}}_{i}^{r,4}, \qquad (25.80) \\ \widetilde{\mathfrak{M}}_{i}^{r,0} &= -St \int_{\Omega^{n}} \phi_{i} \hat{g}_{r} + A \int_{\Omega^{n}} \partial_{r} \phi_{i} \partial_{r} \check{u} + A \int_{\Omega^{n}} \partial_{z} \phi_{i} \partial_{z} \check{u} \\ &+ Re \int_{\Omega^{n}} \phi_{i} \frac{(1+2q_{n})\bar{u}(t_{n}) - (1+q_{n})^{2}\bar{u}(t_{n-1}) + q_{n}^{2}\bar{u}(t_{n-2})}{(1+q_{n})\Delta_{t}^{n}} \\ &+ Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{u} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \check{u} \\ &- Re \int_{\Omega^{n}} \phi_{i} \frac{(1+2q_{n})r^{c}(t_{n}) - (1+q_{n})^{2}r^{c}(t_{n-1}) + q_{n}^{2}r^{c}(t_{n-2})}{(1+q_{n})\Delta_{t}^{n}} \partial_{r} \check{u} \\ &- Re \int_{\Omega^{n}} \phi_{i} \frac{(1+2q_{n})z^{c}(t_{n}) - (1+q_{n})^{2}z^{c}(t_{n-1}) + q_{n}^{2}z^{c}(t_{n-2})}{(1+q_{n})\Delta_{t}^{n}} \partial_{z} \check{u} \\ &+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{u} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{u} + Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{u} + Re A \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \check{u} \\ &- Re A \int_{\Omega^{n}} \phi_{i} \frac{(1+2q_{n})r^{c}(t_{n}) - (1+q_{n})^{2}r^{c}(t_{n-1}) + q_{n}^{2}r^{c}(t_{n-2})}{(1+q_{n})\Delta_{t}^{n}} \partial_{z} \check{u} \\ &- Re A \int_{\Omega^{n}} \phi_{i} \frac{(1+2q_{n})z^{c}(t_{n}) - (1+q_{n})^{2}z^{c}(t_{n-1}) + q_{n}^{2}z^{c}(t_{n-2})}{(1+q_{n})\Delta_{t}^{n}} \partial_{z} \check{u} \\ &- \int_{\Omega^{n}} p \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{r} \bar{u} \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{z} \bar{u} \partial_{z} \phi_{i} \\ &+ ARe \int_{\Omega^{n}} \phi_{i} \underbrace{(1+2q_{n})\check{u}(t_{n}) - (1+q_{n})^{2}\check{u}(t_{n-1}) + q_{n}^{2}\check{u}(t_{n-2})}{(1+q_{n})\Delta_{t}^{n}}} \\ &+ Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{u} + Re \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \check{u}. \end{split}$$

$$\begin{split} \bar{\mathfrak{M}}_{i}^{r,1} &= \frac{1}{Ca} \int\limits_{\partial\Omega^{1,n}} t_{1}^{1} \sigma^{1} \partial_{s} \phi_{i} - \int\limits_{\partial\Omega^{1,n}} \phi_{i} p^{g} n_{r}^{1} - A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \check{u} \\ &- A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \check{w} - \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} \\ &+ \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{r}^{1}(r_{c}, z_{c})}{Ca} + \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}})}{Ca}, \end{split}$$

(25.81)

$$\bar{\mathfrak{M}}_{i}^{r,2} = Be \int\limits_{\partial\Omega^{2,n}} \phi_{i}\bar{u}t_{r}^{2}t_{r}^{2} + Be \int\limits_{\partial\Omega^{2,n}} \phi_{i}\bar{w}t_{r}^{2}t_{z}^{2} + Be A \int\limits_{\partial\Omega^{2,n}} \phi_{i}\check{u}t_{r}^{2}t_{r}^{2} + Be A \int\limits_{\partial\Omega^{2,n}} \phi_{i}\check{w}t_{r}^{2}t_{z}^{2}$$

$$-\operatorname{Be}\int\limits_{\partial\Omega^{2,n}}\phi_{i}u^{s}t_{r}^{2}t_{r}^{2}-\operatorname{Be}\int\limits_{\partial\Omega^{2,n}}\phi_{i}w^{s}t_{r}^{2}t_{z}^{2}-\frac{1}{2\operatorname{Ca}}\int\limits_{\partial\Omega^{2,n}}\phi_{i}t_{r}^{2}\partial_{s}\sigma^{2}+\int\limits_{\partial\Omega^{2,n}}\lambda^{2}\phi_{i}n_{r}^{2}$$

$$-A\int\limits_{\partial\Omega^{2,n}}\phi_{i}n_{r}^{2}\partial_{r}\check{u}-A\int\limits_{\partial\Omega^{2,n}}\phi_{i}n_{z}^{2}\partial_{r}\check{w}-\int\limits_{\partial\Omega^{2,n}}\phi_{i}n_{r}^{2}\partial_{r}\bar{u}-\int\limits_{\partial\Omega^{2,n}}\phi_{i}n_{z}^{2}\partial_{r}\bar{w}$$

(25.83)

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and

$$\bar{\mathfrak{M}}_{i}^{r,5} = \int\limits_{\partial\Omega^{5}} \lambda^{5} n_{r}^{5} \phi_{i} + \int\limits_{\partial\Omega^{5}} \gamma^{5} t_{r}^{5} \phi_{i} - A \int\limits_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \tilde{u}$$
(25.84)

$$-A\int\limits_{\partial\Omega^5}n_z^5\phi_i\partial_r\check{w}-\int\limits_{\partial\Omega^5}\phi_in_r^5\partial_r\bar{u}-\int\limits_{\partial\Omega^5}\phi_in_z^5\partial_r\bar{w}.$$

We now multiply equations (25.81)-(25.84) by  $2\Delta_t/3$  and re-arrange terms to obtain

$$\bar{\mathcal{M}}_{i}^{r} = \bar{\mathcal{M}}_{i}^{r,0} + \bar{\mathcal{M}}_{i}^{r,1} + \bar{\mathcal{M}}_{i}^{r,2} + \bar{\mathcal{M}}_{i}^{r,4}, \tag{25.85}$$

with

$$\begin{split} \widehat{\mathcal{M}}_{i}^{r,0} &= -\frac{2\Delta_{t}St}{3}\int_{\Omega^{n}}\phi_{i}\hat{g}_{r} + \frac{2\Delta_{t}A}{3}\int_{\Omega^{n}}\partial_{r}\phi_{i}\partial_{r}\tilde{u} + \frac{2\Delta_{t}A}{3}\int_{\Omega^{n}}\partial_{z}\phi_{i}\partial_{z}\tilde{u} + \frac{2(1+2q_{n})}{3(1+q_{n})}Re\int_{\Omega^{n}}\phi_{i}\tilde{u} \\ &- \frac{2(1+q_{n})}{3}Re\int_{\Omega^{n}}\phi_{i}u(t_{n-1}) + \frac{2q_{n}^{2}}{3(1+q_{n})}Re\int_{\Omega^{n}}\phi_{i}u(t_{n-2}) \\ &+ \frac{2\Delta_{t}Re}{3}\int_{\Omega^{n}}\phi_{i}\bar{u}\partial_{r}\bar{u} + \frac{2\Delta_{t}Re}{3}\int_{\Omega^{n}}\phi_{i}\bar{w}\partial_{z}\bar{u} \\ &- a_{n}Re\int_{\Omega^{n}}\phi_{i}r^{c}\partial_{r}\bar{u} + a_{n-1}Re\int_{\Omega^{n}}\phi_{i}r^{c}(t_{n-1})\partial_{r}\bar{u} - a_{n-2}Re\int_{\Omega^{n}}\phi_{i}r^{c}(t_{n-2})\partial_{r}\bar{u} \\ &- a_{n}Re\int_{\Omega^{n}}\phi_{i}z^{c}\partial_{z}\bar{u} + a_{n-1}Re\int_{\Omega^{n}}\phi_{i}z^{c}(t_{n-1})\partial_{z}\bar{u} - a_{n-2}Re\int_{\Omega^{n}}\phi_{i}z^{c}(t_{n-2})\partial_{z}\bar{u} \\ &+ \frac{2\Delta_{t}Re}{3}\int_{\Omega^{n}}\phi_{i}\bar{u}\partial_{r}\bar{u} + \frac{2\Delta_{t}Re}{3}\int_{\Omega^{n}}\phi_{i}\bar{w}\partial_{z}\bar{u} \\ &+ \frac{2\Delta_{t}Re}{3}\int_{\Omega^{n}}\phi_{i}\bar{u}\partial_{r}\bar{u} + \frac{2\Delta_{t}Re}{3}\int_{\Omega^{n}}\phi_{i}\bar{w}\partial_{z}\bar{u} \\ &- a_{n}Re\int_{\Omega^{n}}\phi_{i}r^{c}\partial_{r}\bar{u} + a_{n-1}Re\int_{\Omega^{n}}\phi_{i}r^{c}(t_{n-1})\partial_{r}\bar{u} - a_{n-2}Re\int_{\Omega^{n}}\phi_{i}r^{c}(t_{n-2})\partial_{r}\bar{u} \\ &- a_{n}Re\int_{\Omega^{n}}\phi_{i}r^{c}\partial_{r}\bar{u} + a_{n-1}Re\int_{\Omega^{n}}\phi_{i}r^{c}(t_{n-1})\partial_{r}\bar{u} - a_{n-2}Re\int_{\Omega^{n}}\phi_{i}r^{c}(t_{n-2})\partial_{r}\bar{u} \\ &- \frac{2\Delta_{t}}{3}\int_{\Omega^{n}}\phi_{i}z^{c}\partial_{z}\bar{u} + a_{n-1}Re\int_{\Omega^{n}}\phi_{i}z^{c}(t_{n-1})\partial_{z}\bar{u} - a_{n-2}Re\int_{\Omega^{n}}\phi_{i}z^{c}(t_{n-2})\partial_{z}\bar{u} \\ &- \frac{2\Delta_{t}}{3}\int_{\Omega^{n}}p\partial_{r}\phi_{i} + \frac{2\Delta_{t}}{3}\int_{\Omega^{n}}\partial_{r}\bar{u}\partial_{r}\phi_{i} + \frac{2\Delta_{t}Re}{3}\int_{\Omega^{n}}\partial_{z}\bar{u}\partial_{z}\phi_{i} \\ &+ Aa_{n}Re\int_{\Omega^{n}}\phi_{i}\bar{u}\partial_{r}\bar{u} + \frac{2\Delta_{t}Re}{3}(A)^{2}\int_{\Omega^{n}}\phi_{i}\bar{u}\partial_{z}\bar{u}. \end{split}$$

$$\begin{split} \bar{\mathcal{M}}_{i}^{r,1} &= \frac{2\Delta_{t}}{3Ca} \int\limits_{\partial\Omega^{1,n}} t_{r}^{1} \sigma^{1} \partial_{s} \phi_{i} - \frac{2\Delta_{t}}{3} \int\limits_{\partial\Omega^{1,n}} \phi_{i} p^{g} n_{r}^{1} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \check{u} \\ &- \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \check{w} - \frac{2\Delta_{t}}{3} \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} \\ &+ \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{r}^{1}(r_{c}, z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}})}{Ca}, \end{split}$$

$$(25.87)$$

FEM for 2D dynamic wetting with interface formation modelisation

$$\widetilde{\mathcal{M}}_{i}^{r,2} = \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i}\bar{u}t_{r}^{2}t_{r}^{2} + \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i}\bar{w}t_{r}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}\check{u}t_{r}^{2}t_{r}^{2} 
+ \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}\check{w}t_{r}^{2}t_{z}^{2} - \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i}u^{s}t_{r}^{2}t_{r}^{2} - \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i}w^{s}t_{r}^{2}t_{z}^{2} 
- \frac{\Delta_{t}}{3Ca} \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}\partial_{s}\sigma^{2} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \lambda^{2}\phi_{i}n_{r}^{2} - \frac{2\Delta_{t}A}{3} \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}\partial_{r}\check{u} 
- \frac{2\Delta_{t}A}{3} \int_{\partial\Omega^{2,n}} \phi_{i}n_{z}^{2}\partial_{r}\check{w} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}\partial_{r}\bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \phi_{i}n_{z}^{2}\partial_{r}\bar{w},$$
(25.88)

and

$$\bar{\mathcal{M}}_{i}^{r,5} = \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \lambda^{5} n_{r}^{5} \phi_{i} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \gamma^{5} t_{r}^{5} \phi_{i} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \tilde{u} 
- \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{r} \tilde{w} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w},$$
(25.89)

where time-dependent functions for which the time argument is omitted are evaluated at time  $t_n$  and we have used  $u(t_{n-1}) = \bar{u}(t_{n-1}) + A\check{u}(t_{n-1})$  and  $u(t_{n-2}) = \bar{u}(t_{n-2}) + A\check{u}(t_{n-2})$ .

We now recall the approximations made in (4.68)-(4.80), given by

$$u(r, z, t) \approx \sum_{j=1}^{n_v} u_j(t)\phi_j(r, z),$$
 (25.90)

$$w(r, z, t) \approx \sum_{j=1}^{n_v} w_j(t)\phi_j(r, z),$$
 (25.91)

$$r^{c}(r,z,t) \approx \sum_{j=1}^{n_{v}} r_{j}^{c}(t)\phi_{j}(r,z),$$
 (25.92)

$$z^{c}(r,z,t) \approx \sum_{j=1}^{n_{v}} z_{j}^{c}(t)\phi_{j}(r,z),$$
 (25.93)

$$p(r, z, t) \approx \sum_{j=1}^{n_p} p_j(t)\psi_j(r, z),$$
 (25.94)

$$\sigma^{1}(r, z, t) \approx \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1}(t)\phi_{j}^{1}(r, z),$$
 (25.95)

$$\lambda^{2}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2}(t)\phi_{j}^{2}(r,z),$$
 (25.96)

$$\lambda^{3}(r,z,t) \approx \sum_{i=1}^{n_{v}} \tilde{\lambda}_{j}^{3}(t)\phi_{j}^{3}(r,z),$$
 (25.97)

$$\gamma^3(r, z, t) \approx \sum_{j=1}^{n_v} \tilde{\gamma}_j^3(t) \phi_j^3(r, z),$$
 (25.98)

$$\lambda^4(r,z,t) \approx \sum_{j=1}^{n_v} \tilde{\lambda}_j^4(t) \phi_j^4(r,z),$$
 (25.99)

$$\gamma^4(r, z, t) \approx \sum_{j=1}^{n_v} \tilde{\gamma}_j^4(t) \phi_j^4(r, z),$$
 (25.100)

$$u^{s}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s}(t)\phi_{j}(r,z),$$
 (25.101)

$$w^{s}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s}(t)\phi_{j}(r,z),$$
 (25.102)

$$p^{g}(r,z,t) \approx \sum_{i=1}^{n_{v}} \tilde{p}_{j}^{g}(t)\phi_{j}^{1}(r,z),$$
 (25.103)

$$\sigma^{2}(r,z,t) \approx \sum_{i=1}^{n_{v}} \tilde{\sigma}_{j}^{2}(t)\phi_{j}^{2}(r,z);$$
 (25.104)

where  $n_v$  is the total number of velocity nodes,  $n_p$  is the number of nodes where pressure is calculated, the j index indicates global node numbers that we will use in the Galerkin method (that is to say,  $\phi_j$  is the hat function centred at the j-th node), and  $\phi_j^k$  coincides on the k-th boundary with  $\phi_j$ , and is identically null elsewhere. Moreover, we can assume functions  $\tilde{\sigma}_j^1$  and  $\tilde{\lambda}_j^2$  are identically null (as all functions these multiply will be null everywhere by our construction of the basis functions) for all j such that  $\phi_j=0$  on boundary 1 and 2, respectively. Furthermore, functions  $p_j$  are numbered following the pressure-node numbering.

In a similar spirit, we now introduce the following approximations

$$\bar{u}(r,z,t) \approx \sum_{i=1}^{\bar{n}_v} \bar{u}_j(t)\phi_j(r,z)$$
 (25.105)

$$\bar{w}(r,z,t) \approx \sum_{j=1}^{\bar{n}_v} \bar{w}_j(t)\phi_j(r,z),$$
 (25.106)

$$\lambda^{5}(r,z,t) \approx \sum_{i=1}^{n_{v}} \tilde{\lambda}_{j}^{5}(t)\phi_{j}^{5}(r,z)$$
 (25.107)

and

$$\gamma^5(r, z, t) \approx \sum_{j=1}^{n_v} \tilde{\gamma}_j^5(t) \phi_j^5(r, z)$$
 (25.108)

where  $n_v^n$  is the number of velocity nodes in  $\Omega^n$ . We highlight that the numbering convention is chosen so as to have the first  $\bar{n}_v$  nodes correspond to  $\bar{\Omega}$ .

Substituting these approximations into equations (25.86)-(25.89) we define

$$\begin{split} \widetilde{\mathcal{M}}_{i}^{r,0} &= -\frac{2\Delta_{t}Rf}{3}\int_{\Omega^{n}}\phi_{i}\widehat{g}_{r} + \frac{2\Delta_{t}A}{3}\int_{\Omega^{n}}\partial_{r}\phi_{i}\partial_{r}\widetilde{u} + \frac{2\Delta_{t}A}{3}\int_{\Omega^{n}}\partial_{z}\phi_{i}\partial_{z}\widetilde{u} + a_{n}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) \\ &= a_{n-1}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}u_{j}(t_{n-1})\phi_{j}\right) + a_{n-2}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{n_{v}}u_{j}(t_{n-2})\phi_{j}\right) \\ &+ \frac{2\Delta_{t}Re}{3}\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}\widetilde{u}_{k}\phi_{k}\right)\partial_{r}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) + \frac{2\Delta_{t}Re}{3}\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}\widetilde{u}_{k}\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) \\ &- a_{n}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}r_{k}^{c}\phi_{k}\right)\partial_{r}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) + a_{n-1}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}r_{k}^{c}(t_{n-1})\phi_{k}\right)\partial_{r}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) \\ &- a_{n}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}r_{k}^{c}(t_{n-2})\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) + a_{n-1}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}z_{k}^{c}(t_{n-1})\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) \\ &- a_{n}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}z_{k}^{c}\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) + a_{n-1}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}z_{k}^{c}(t_{n-1})\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) \\ &- a_{n-2}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}z_{k}^{c}(t_{n-2})\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) + \frac{2\Delta_{i}Re}{3}\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{n_{v}}z_{k}^{c}(t_{n-1})\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) \\ &+ \frac{2\Delta_{i}Re}{3}\int_{\Omega^{n}}\phi_{i}\widetilde{u}\partial_{z}\left(\sum_{j=1}^{n_{v}}\widetilde{u}_{j}\phi_{j}\right) \partial_{z}\widetilde{u} - a_{n}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{n_{v}}z_{j}^{c}\phi_{j}\right)\partial_{r}\widetilde{u} \\ &+ \frac{2\Delta_{i}Re}{3}\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{n_{v}}z_{j}^{c}(t_{n-1})\phi_{j}\right)\partial_{z}\widetilde{u} - a_{n-2}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{n_{v}}r_{j}^{c}(t_{n-2})\phi_{j}\right)\partial_{r}\widetilde{u} \\ &- a_{n-2}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{n_{v}}z_{j}^{c}(t_{n-2})\phi_{j}\right)\partial_{z}\widetilde{u} - a_{n-2}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{n_{v}}z_{j}^{c}(t_{n-2})\phi_{j}\right)\partial_{r}\widetilde{u} \\ &- a_{n-2}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{n_{v}}z_{j}^{c}(t_{n-2})\phi_{j}\right)\partial_{z}\widetilde{u} - a_{n-2}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{n_{v}}z_{j}^{c}(t_{n-2})\phi_{j}\right)\partial_{r}\widetilde{u} \\ &- a_{n-2}Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{n_{v}}$$

where  $n_n^n$  is the number of pressure nodes in  $\Omega^n$ ,

$$\begin{split} \bar{\mathcal{M}}_{i}^{r,1} &= \frac{2\Delta_{t}}{3Ca} \int_{\partial\Omega^{1,n}} t_{r}^{1} \left( \sum_{j=1}^{\bar{n}^{v}} \bar{\sigma}^{1} \phi_{j}^{1} \right) \partial_{s} \phi_{i} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \phi_{i} \left( \sum_{j=1}^{n_{v}^{v}} \bar{p}_{j}^{g} \phi_{j}^{1} \right) n_{r}^{1} \\ &- \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} \\ &- \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{r}^{1}(r_{c}, z_{c})}{Ca} \\ &+ \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca}, \\ \bar{\mathcal{M}}_{i}^{r,2} &= \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left( \sum_{j=1}^{\bar{n}_{v}} \bar{u}_{j} \phi_{j}^{2} \right) t_{r}^{2} t_{r}^{2} + \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left( \sum_{j=1}^{\bar{n}_{w}} \bar{w}_{j} \phi_{j}^{2} \right) t_{r}^{2} t_{r}^{2} \\ &+ \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega^{2,n}} \phi_{i} \bar{u}_{r}^{2} t_{r}^{2} + \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega^{2,n}} \phi_{i} \bar{w}_{r}^{2} t_{r}^{2} \\ &- \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i} \left( \sum_{j=1}^{n_{v}} \bar{u}_{j}^{s} \phi_{j} \right) t_{r}^{2} t_{r}^{2} - \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i} \left( \sum_{j=1}^{\bar{n}_{w}} \bar{w}_{j}^{s} \phi_{j} \right) t_{r}^{2} t_{z}^{2} \\ &- \frac{\Delta_{t}}{3Ca} \int_{\partial\Omega^{2,n}} \phi_{i} t_{r}^{2} \partial_{s} \left( \sum_{j=1}^{n_{v}} \bar{\sigma}_{j}^{2} \phi_{j}^{2} \right) \sigma^{2} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \left( \sum_{j=1}^{\bar{n}_{v}} \tilde{u}_{j}^{2} \phi_{j}^{2} \right) \phi_{i}^{2} n_{r}^{2} \\ &- \frac{2\Delta_{t}A}{3} \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \bar{u} - \frac{2\Delta_{t}A}{3} \int_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \bar{w} \\ &- \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \bar{w}, \end{split}$$

and

$$\bar{\mathcal{M}}_{i}^{r,5} = \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \left( \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{5} \phi_{j}^{5} \right) n_{r}^{5} \phi_{i} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \left( \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{5} \phi_{j}^{5} \right) t_{r}^{5} \phi_{i} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \check{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w}, \tag{25.112}$$

where we have replaced each instance of  $\phi_i$  by  $\phi_i^k$ , whenever the integral takes place on the k-th boundary (recalling that  $\phi_i^k$  is equal to  $\phi_i$  on the k-th boundary and zero everywhere else). The same was done for basis functions  $\psi_i$  where applicable.

Moving the integrals into the sums, we can re-write the expressions above as

$$\begin{split} \tilde{\mathcal{M}}_{i}^{r,0} &= -\frac{2\Delta_{i}St}{3} \int_{\Omega^{n}} \phi_{i}\hat{g}_{r} + \frac{2\Delta_{i}A}{3} \int_{\Omega^{n}} \partial_{r}\phi_{i}\partial_{r}\bar{u} + \frac{2\Delta_{i}A}{3} \int_{\Omega^{n}} \partial_{z}\phi_{i}\partial_{z}\bar{u} + a_{n}Re \ A \int_{\Omega^{n}} \phi_{i}\bar{u} \\ &+ \frac{2\Delta_{i}Re}{3} \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\bar{u} + \frac{2\Delta_{i}Re}{3} \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i}\bar{w}\partial_{z}\bar{u} + a_{n}Re \sum_{j=1}^{n_{n}} \bar{u}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j} \\ &- a_{n-1}Re \sum_{j=1}^{n_{n}} u_{j}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{j} + a_{n-2}Re \sum_{j=1}^{n_{n}} u_{j}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{j} \\ &+ \frac{2\Delta_{i}Re}{3} A \sum_{j=1}^{n_{n}} \bar{u}_{j} \int_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\phi_{j} + \frac{2\Delta_{i}Re}{3} A \sum_{j=1}^{n_{n}} \bar{u}_{j} \int_{\Omega^{n}} \phi_{i}\bar{w}\partial_{z}\phi_{j} \\ &+ \frac{2\Delta_{i}Re}{3} A \sum_{j=1}^{n_{n}} \bar{u}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\bar{u} + \frac{2\Delta_{i}Re}{3} A \sum_{j=1}^{n_{n}} \bar{u}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\bar{u} \\ &- a_{n}Re \ A \sum_{j=1}^{n_{n}} r_{j}^{c} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\bar{u} + a_{n-1}Re \ A \sum_{j=1}^{n_{n}} r_{j}^{c}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\bar{u} \\ &- a_{n-2}Re \ A \sum_{j=1}^{n_{n}} r_{j}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\bar{u} - a_{n}Re \ A \sum_{j=1}^{n_{n}} z_{j}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\bar{u} \\ &+ a_{n-1}Re \ A \sum_{j=1}^{n_{n}} z_{j}^{c}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\bar{u} - a_{n-2}Re \ A \sum_{j=1}^{n_{n}} z_{j}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\bar{u} \\ &+ \frac{2\Delta_{i}te}{3} \sum_{j=1}^{n_{n}} \bar{u}_{j} \int_{\Omega^{n}} \psi_{j}\partial_{r}\phi_{i} + \frac{2\Delta_{i}}{3} \sum_{j=1}^{n_{n}} \bar{u}_{j} \int_{\Omega^{n}} \partial_{r}\phi_{j}\partial_{r}\phi_{i} + \frac{2\Delta_{i}te}{3} \sum_{j=1}^{n_{n}} \bar{u}_{j} \int_{\Omega^{n}} \partial_{i}\phi_{j}\partial_{z}\phi_{i} \\ &+ \frac{2\Delta_{i}te}{3} \sum_{j=1}^{n_{n}} \bar{u}_{j} \sum_{k=1}^{n_{n}} \bar{u}_{k} \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + a_{n-1}Re \sum_{j=1}^{n_{n}} \bar{u}_{j} \sum_{k=1}^{n_{n}} \bar{u}_{j} \int_{\Omega^{n}} \partial_{i}\phi_{k}\partial_{r}\phi_{j} \\ &- a_{n}Re \sum_{j=1}^{n_{n}} \bar{u}_{j} \sum_{k=1}^{n_{n}} r_{k}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} - a_{n}Re \sum_{j=1}^{n_{n}} \bar{u}_{j} \sum_{k=1}^{n_{n}} z_{k}^{c} \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} \\ &- a_{n-2}Re \sum_{j=1}^{n_{n}} \bar{u}_{j} \sum_{k=1}^{n_{n}} r_{k}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} - a_{n-2}Re \sum_{j=1}^{n_{n}} \bar{u}_{j} \sum_{k=1}^{n_{n}} z_{k}$$

$$\bar{\mathcal{M}}_{i}^{r,1} = -\frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \check{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \check{w} + \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{\bar{n}^{v}} \tilde{\sigma}^{1} \int_{\partial\Omega^{1,n}} t_{r}^{1} \phi_{j}^{1} \partial_{s} \phi_{i} 
- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}^{n}} \tilde{p}_{j}^{g} \int_{\partial\Omega^{1,n}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w} 
+ \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{r}^{1}(r_{c}, z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}})}{Ca}, \tag{25.114}$$

$$\begin{split} \bar{\mathcal{M}}_{i}^{r,2} &= \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}\check{u}t_{r}^{2}t_{r}^{2} + \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}\check{w}t_{r}^{2}t_{z}^{2} - \frac{2\Delta_{t}A}{3} \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}\partial_{r}\check{u} \\ &- \frac{2\Delta_{t}A}{3} \int_{\partial\Omega^{2,n}} \phi_{i}n_{z}^{2}\partial_{r}\check{w} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \int_{\partial\Omega^{2,n}} \phi_{i}\phi_{j}t_{r}^{2}t_{r}^{2} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s} \int_{\partial\Omega^{2,n}} \phi_{i}\phi_{j}t_{r}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{u}_{j} \int_{\partial\Omega^{2,n}} \phi_{i}^{2}\phi_{j}^{2}t_{r}^{2}t_{r}^{2} \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \int_{\partial\Omega^{2,n}} \phi_{i}^{2}\phi_{j}^{2}t_{r}^{2}t_{z}^{2} - \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{2} \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}\partial_{s}\phi_{j}^{2} \\ &+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{\bar{n}_{v}} \tilde{\lambda}_{j}^{2} \int_{\partial\Omega^{2,n}} \phi_{j}^{2}\phi_{i}^{2}n_{r}^{2} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}\partial_{r}\bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \phi_{i}n_{z}^{2}\partial_{r}\bar{u}, \end{split}$$

$$(25.115)$$

and

$$\bar{\mathcal{M}}_{i}^{r,5} = -\frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \tilde{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{r} \tilde{w} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{5} \int_{\partial\Omega^{5}} \phi_{j}^{5} n_{r}^{5} \phi_{i} 
+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{5} \int_{\partial\Omega^{5}} \phi_{j}^{5} t_{r}^{5} \phi_{i} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w}.$$
(25.116)

We now partition the domain into closed curve-sided triangular elements (see figure 3), whose interiors are disjoint, and proceed to decompose the integrals above in a sum of integrals over each element. The boundary integrals, are in turn converted into a sum of integrals over line elements in the boundary, i.e. those portions of the boundary of the triangular elements that lie on the domain boundary  $\partial\Omega$ . Figure 4 shows that we have chosen only corner nodes of the elements to be pressure-and-velocity nodes, and illustrates the pressure-node numbering convention used.

This yields (recall equation 25.69)

$$\bar{\mathcal{M}}_{i}^{r} = \underbrace{\sum_{e=1}^{\bar{n}_{\text{el}}} \bar{\mathcal{M}}_{e,ii}^{r,0}}_{i=l(e,ii)}$$

$$\bar{\mathcal{M}}_{i}^{r,0}$$

25.117)

$$+\underbrace{\underbrace{\sum_{e_{1}=1}^{\bar{n}_{e_{1}}^{1}}}_{e_{1},i_{i}} \mathcal{\bar{M}}_{e_{1},i_{i}}^{r,1} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c},z_{c})\phi_{i}(r_{c},z_{c})m_{r}^{1}(r_{c},z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J1},z_{J1})\phi_{i}(r_{J1},z_{J1})m_{r}^{1,f}(r_{J1},z_{J1})}{Ca}}_{\widetilde{\mathcal{M}}_{i}^{r,1}}$$

$$+\underbrace{\underbrace{\sum_{\substack{e_2=1\\ i=l_2(e,ii)\\ \overrightarrow{M}^{r,2}}}^{\overrightarrow{n_{e1}^2}}}_{\overrightarrow{M}^{r,2}} \underbrace{A^{r,2}_{e_5=1}}_{\underbrace{e_5=1}} \underbrace{A^{r,5}_{e_5,ii}}_{\overrightarrow{M}^{r,5}}$$

where  $\bar{n}_{\rm el}$  is the number of triangular elements in  $\bar{\Omega}$ ,  $\bar{n}_{\rm el}^k$  is the number of line elements on the k-th boundary of  $\bar{\Omega}$ . We now introduce local node numbering, i.e. give each node another number for each element in which the node is contained, we represent local node numbers using double letter indices. Moreover, function l(e,ii) maps the local number ii of a node in element e to its global number i, i.e. l(e,ii)=i (see figure 5), and similarly  $l_k(e_k,ii)$  maps the local node number ii of line-element  $e_k$  in boundary k to its global node number i, i.e.  $l_k(e_k,ii)=1$  (see figures 7 and 8).

Moreover, we have

$$\begin{split} \tilde{\mathcal{M}}_{e,ii}^{v,0} &= -\frac{2\Delta_{t}St}{3}\int_{\Omega_{x}}\phi_{l(e,ii)}\hat{g}_{r} + \frac{2\Delta_{t}A}{3}\int_{\Omega^{n}}\partial_{r}\phi_{i}\partial_{r}\check{u} + \frac{2\Delta_{t}A}{3}\int_{\Omega^{n}}\partial_{z}\phi_{i}\partial_{z}\check{u} + a_{n}Re\ A\int_{\Omega^{n}}\phi_{l(e,ii)}\check{u}\\ &+ \frac{2\Delta_{t}Re}{3}\left(A\right)^{2}\int_{\Omega_{e}}\phi_{l(e,ii)}\check{u}\partial_{r}\check{u} + \frac{2\Delta_{t}Re}{3}\left(A\right)^{2}\int_{\Omega_{e}}\phi_{l(e,ii)}\check{w}\partial_{z}\check{u} + a_{n}Re\ \sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j}\\ &- a_{n-1}Re\ \sum_{j=1}^{n_{v}}u_{j}\left(t_{n-1}\right)\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j} + a_{n-2}Re\ \sum_{j=1}^{n_{v}}u_{j}\left(t_{n-2}\right)\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j}\\ &+ \frac{2\Delta_{t}Re}{3}A\sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Omega_{e}}\phi_{l(e,ii)}\check{u}\partial_{r}\phi_{j} + \frac{2\Delta_{t}Re}{3}A\sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Omega_{e}}\phi_{l(e,ii)}\check{w}\partial_{z}\phi_{j}\\ &+ \frac{2\Delta_{t}Re}{3}A\sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j}\partial_{r}\check{u} + \frac{2\Delta_{t}Re}{3}A\sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j}\partial_{z}\check{u}\\ &- a_{n}Re\ A\sum_{j=1}^{n_{v}}r_{j}^{c}\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j}\partial_{r}\check{u} + a_{n-1}Re\ A\sum_{j=1}^{n_{v}}r_{j}^{c}\left(t_{n-1}\right)\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j}\partial_{z}\check{u}\\ &- a_{n-2}Re\ A\sum_{j=1}^{n_{v}}r_{j}^{c}\left(t_{n-2}\right)\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j}\partial_{z}\check{u} - a_{n}Re\ A\sum_{j=1}^{n_{v}}z_{j}^{c}\left(t_{n-2}\right)\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j}\partial_{z}\check{u}\\ &+ a_{n-1}Re\ A\sum_{j=1}^{n_{v}}z_{j}^{c}\left(t_{n-1}\right)\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j}\partial_{z}\check{u} - a_{n}Re\ A\sum_{j=1}^{n_{v}}z_{j}^{c}\left(t_{n-2}\right)\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{j}\partial_{z}\check{u}\\ &- \frac{2\Delta_{t}}{3}\sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Omega_{e}}\psi_{j}\partial_{r}\phi_{l(e,ii)}\phi_{j}\partial_{z}\dot{u} - a_{n-2}Re\ A\sum_{j=1}^{n_{v}}z_{j}^{c}\left(t_{n-2}\right)\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{k}\partial_{z}\phi_{j}\\ &+ \frac{2\Delta_{t}Re}{3}\sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{k}\partial_{z}\phi_{j} + \frac{2\Delta_{t}Re}{3}\sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Omega_{e}}\phi_{l(e,ii)}\phi_{k}\partial_{z}\phi_{j}\\ &- a_{n}Re\ \sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Sigma_{e}}\phi_{l(e,ii)}\phi_{k}\partial_{z}\phi_{j} + a_{n-1}Re\ \sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Sigma_{e}}\phi_{l(e,ii)}\phi_{k}\partial_{z}\phi_{j}\\ &- a_{n-2}Re\ \sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Sigma_{e}}\phi_{l(e,ii)}\phi_{k}\partial_{z}\phi_{j} + a_{n-1}Re\ \sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Sigma_{e}}\phi_{l(e,ii)}\phi_{k}\partial_{z}\phi_{j}\\ &- a_{n-2}Re\ \sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Sigma_{e}}\phi_{l(e,ii)}\phi_{k}\partial_{z}\phi_{j}, \\ &+ a_{n-1}Re\ \sum_{j=1}^{n_{v}}\check{u}_{j}\int_{\Sigma_$$

$$\begin{split} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} &= -\frac{2\Delta_{t}}{3} A \int\limits_{\partial \Omega_{e_{1}}^{1}} \phi_{l_{1}(e_{1},ii)}^{1} n_{r}^{1} \partial_{r} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \Omega_{e_{1}}^{1}} \phi_{l_{1}(e_{1},ii)}^{1} n_{z}^{1} \partial_{r} \check{w} \\ &+ \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{\bar{n}_{v}} \tilde{\sigma}_{j}^{1} \int\limits_{\partial \Omega^{1,n}} t_{r}^{1} \phi_{j}^{1} \partial_{s} \phi_{l_{1}(e_{1},ii)} - \frac{2\Delta_{t}}{3} \sum\limits_{j=1}^{n_{v}^{n}} \tilde{p}_{j}^{g} \int\limits_{\partial \Omega^{1,n}} \phi_{l_{1}(e_{1},ii)} \phi_{j}^{1} n_{r}^{1} \quad (25.119) \\ &- \frac{2\Delta_{t}}{3} \int\limits_{\partial \Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int\limits_{\partial \Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r} \bar{w}, \\ \bar{\mathcal{M}}_{e_{2},ii}^{r,2} &= \frac{2\Delta_{t} Be}{3} A \int\limits_{\partial \Omega^{2}_{e_{2}}} \phi_{l_{2}(e_{2},ii)}^{2} \check{u} t_{r}^{2} t_{r}^{2} + \frac{2\Delta_{t} Be}{3} A \int\limits_{\partial \Omega^{2}_{e_{2}}} \phi_{l_{2}(e_{2},ii)}^{2} \check{w} t_{r}^{2} t_{z}^{2} - \frac{2\Delta_{t} A}{3} \int\limits_{\partial \Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \check{u} \\ &- \frac{2\Delta_{t} A}{3} \int\limits_{\partial \Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \check{w} - \frac{2\Delta_{t} Be}{3} \sum\limits_{j=1}^{n_{v}} \check{u}_{j}^{s} \int\limits_{\partial \Omega^{2}_{e_{2}}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{j}^{2} t_{r}^{2} t_{z}^{2} \\ &- \frac{2\Delta_{t} Be}{3} \sum\limits_{j=1}^{n_{v}} \check{w}_{j}^{s} \int\limits_{\partial \Omega^{2}_{e_{2}}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{j}^{2} t_{r}^{2} t_{z}^{2} + \frac{2\Delta_{t} Be}{3} \sum\limits_{j=1}^{\bar{n}_{v}} \bar{u}_{j} \int\limits_{\partial \Omega^{2}_{e_{2},ii}} \phi_{j}^{2} t_{r}^{2} t_{r}^{2} \\ &+ \frac{2\Delta_{t} Be}{3} \sum\limits_{j=1}^{\bar{n}_{v}} \check{w}_{j} \int\limits_{\partial \Omega^{2}_{e_{2}}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{j}^{2} t_{r}^{2} t_{z}^{2} - \frac{\Delta_{t}}{3Ca} \sum\limits_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{2} \int\limits_{\partial \Omega^{2,n}} \phi_{l_{2}(e_{2},ii)} t_{r}^{2} \partial_{s} \phi_{j}^{2} \\ &+ \frac{2\Delta_{t}}{3} \sum\limits_{j=1}^{\bar{n}_{v}} \check{\lambda}_{j}^{2} \int\limits_{\partial \Omega^{2}_{e_{2}}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{j}^{2} \eta_{r}^{2} - \frac{2\Delta_{t}}{3} \int\limits_{\partial \Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int\limits_{\partial \Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \bar{w}, \end{split}$$

and

$$\begin{split} \bar{\mathcal{M}}_{e,ii}^{r,5} &= -\frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{l_{5}(e_{5},ii)}^{5} n_{r}^{5} \partial_{r} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{l_{5}(e_{5},ii)}^{5} n_{z}^{5} \partial_{r} \check{w} \\ &+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{5} \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{j}^{5} n_{r}^{5} \phi_{l_{5}(e_{5},ii)} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{5} \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{j}^{5} t_{r}^{5} \phi_{l_{5}(e_{5},ii)} & (25.121) \\ &- \frac{2\Delta_{t}}{3} \int\limits_{\partial \Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int\limits_{\partial \Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w}, \end{split}$$

with  $\partial\Omega_{e_k}$  is the part of  $\partial\Omega_k$  that is contained in  $e_k$ .

Now, we impose that each function  $\phi_j$ ,  $\psi_j$  will only be supported on the elements that contain node j. Upon imposing this, we notice that the vast majority of the j and k indexed terms that are added in the sum on each element is identically null. This is, of course, because the integral of the product of these functions will be summing zero unless all functions involved are associated to (i.e. attain the value 1 in) some node on the element. Therefore, a more efficient way to express this sums is to resort to local node numbering. That is to say, when we are calculating the integral on each element, we know that non-zero contributions can only come from a basis function whose index

corresponds to one of the node indices of the element at hand and it is therefore better to have the sums over k and j above to only go over the nodes contained in that element. Hence, it is more convenient to re-write the expressions above as

$$\begin{split} \bar{\mathcal{M}}_{e,ii}^{r,0a} &= -\frac{2\Delta_t St}{3} \int\limits_{\bar{\Omega}_e} \phi_{l(e,ii)} g_r + \frac{2\Delta_t A}{3} \int\limits_{\Omega^n} \partial_r \phi_i \partial_r \check{u} + \frac{2\Delta_t A}{3} \int\limits_{\Omega^n} \partial_z \phi_i \partial_z \check{u} \\ &+ a_n Re \, A \int\limits_{\Omega^n} \phi_{l(e,ii)} \check{u} + \frac{2\Delta_t Re}{3} \, (A)^2 \int\limits_{\bar{\Omega}_e} \phi_{l(e,ii)} \check{u} \partial_r \check{u} + \frac{2\Delta_t Re}{3} \, (A)^2 \int\limits_{\bar{\Omega}_e} \phi_{l(e,ii)} \check{w} \partial_z \check{u}, \end{split}$$

$$(25.122)$$

$$\begin{split} & \bar{\mathcal{M}}_{e,ii}^{r,0b} = a_n Re \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} - a_{n-1} Re \sum_{jj=1}^{\bar{n}_v^e} u_{l(e,jj)} (t_{n-1}) \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \\ & + a_{n-2} Re \sum_{jj=1}^{\bar{n}_v^e} u_{l(e,jj)} (t_{n-2}) \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \\ & + \frac{2\Delta_t Re}{3} A \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \int_{\Omega_e} \phi_{l(e,ii)} \bar{u} \partial_r \phi_{l(e,jj)} \\ & + \frac{2\Delta_t Re}{3} A \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \int_{\Omega_e} \phi_{l(e,ii)} \bar{u} \partial_z \phi_{l(e,jj)} + \frac{2\Delta_t Re}{3} A \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \bar{u} \\ & + \frac{2\Delta_t Re}{3} A \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \bar{u} - a_n Re A \sum_{jj=1}^{\bar{n}_v^e} r_{l(e,jj)}^e \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_r \bar{u} \\ & + a_{n-1} Re A \sum_{j=1}^{\bar{n}_v^e} r_{l(e,jj)}^e (t_{n-1}) \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_r \bar{u} \\ & - a_n - 2Re A \sum_{jj=1}^{\bar{n}_v^e} r_{l(e,jj)}^e \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \bar{u} \\ & + a_{n-1} Re A \sum_{jj=1}^{\bar{n}_v^e} z_{l(e,jj)}^e \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \bar{u} \\ & + a_{n-1} Re A \sum_{jj=1}^{\bar{n}_v^e} z_{l(e,jj)}^e \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \bar{u} \\ & + a_{n-2} Re A \sum_{jj=1}^{\bar{n}_v^e} z_{l(e,jj)}^e \int_{\Omega_e} \phi_{l(e,ii)} \phi_{l(e,ij)} \phi_{l(e,jj)} \partial_z \bar{u} \\ & + \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \int_{\Omega_e} \partial_r \phi_{l(e,jj)} \partial_r \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \bar{u} \\ & + \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \partial_z \phi_{l(e,jj)} \partial_r \phi_{l(e,ii)} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \bar{u} \\ & + \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \partial_z \phi_{l(e,ij)} \partial_r \phi_{l(e,ii)} \phi_{l(e,ii)} \phi_{l(e,ij)} \partial_z \bar{u} \\ & + \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \partial_z \phi_{l(e,ii)} \partial_r \phi_{l(e,ii)} \phi_{l(e,ii)} \phi_{l(e,ii)} \phi_{l(e,ij)} \partial_z \bar{u} \\ & + \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \partial_z \phi_{l(e,ii)} \partial_r \phi_{l(e,ii)} \partial_r \phi_{l(e,ii)} \partial_z \phi_{l(e,ii)} \partial_z \bar{u} \\ & + \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \partial_z \phi_{l(e,ii)} \partial_z$$

$$\begin{split} \bar{\mathcal{M}}_{c,ii}^{r,0c} &= \frac{2\Delta_{l}Rc}{3} \sum_{jj=1}^{n_{c}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{n_{c}^{c}} \bar{u}_{l(e,kk)} \int_{\Omega_{c}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \\ &+ \frac{2\Delta_{c}Rc}{3} \sum_{jj=1}^{n_{c}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{n_{c}^{c}} \bar{w}_{l(e,kk)} \int_{\Omega_{c}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)} \\ &- a_{n}Rc \sum_{jj=1}^{n_{c}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{n_{c}^{c}} r_{l(e,kk)}^{c} \int_{\Omega_{c}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \\ &+ a_{n-1}Rc \sum_{jj=1}^{n_{c}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{n_{c}^{c}} r_{l(e,kk)}^{c} (t_{n-1}) \int_{\Omega_{c}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \\ &- a_{n-2}Rc \sum_{jj=1}^{n_{c}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{n_{c}^{c}} r_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{c}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \\ &- a_{n}Rc \sum_{jj=1}^{n_{c}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{n_{c}^{c}} r_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{c}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)} \\ &+ a_{n-1}Rc \sum_{jj=1}^{n_{c}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{n_{c}^{c}} z_{l(e,kk)}^{c} (t_{n-1}) \int_{\Omega_{c}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)} \\ &- a_{n-2}Rc \sum_{jj=1}^{n_{c}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{n_{c}^{c}} z_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{c}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)} \\ &- a_{n-2}Rc \sum_{jj=1}^{n_{c}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{n_{c}^{c}} z_{l(e,kk)}^{c} (t_{n-2}) \int_{\Omega_{c}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)} , \\ &\bar{\mathcal{M}}_{c,ii}^{c,0d} &= -\frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{c}^{c}} \bar{u}_{l(e,jj)} \int_{\partial\Omega_{c}^{2}} t^{l} \phi_{l} (t_{n-2,j}) \int_{\Omega_{c}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)} \partial_{r} \phi_{l(e,jj)} \\ &+ \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{c}^{c}} \bar{\sigma}_{l_{1}^{c}}^{l} (t_{n-1},ij) \int_{\partial\Omega_{c}^{2}} t^{l} \phi_{l_{1}^{c}}^{l} (t_{n-1},ij) \partial_{x} \phi_{l_{1}^{c}} (t_{n-1},ii) \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{c}^{c}} \bar{\sigma}_{l_{1}^{c}}^{l} (t_{n-1}^{c},ij) \phi_{j}^{l} \eta_{r_{1}^{c}}^{l} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega_{n}^{c},n} \phi_{n_{1}^{c}}^{l} \partial_{r} \bar{u}_{n_{1}^{c}} \partial_{r} \bar{u}_{n_{2}^{c}} \partial_{r} \bar{u}_{$$

$$\begin{split} \bar{\mathcal{M}}_{e_{2},ii}^{r,2} &= \frac{2\Delta_{t}Be}{3} A \int\limits_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \check{u}t_{r}^{2}t_{r}^{2} + \frac{2\Delta_{t}Be}{3} A \int\limits_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \check{w}t_{r}^{2}t_{z}^{2} \\ &- \frac{2\Delta_{t}A}{3} \int\limits_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} n_{r}^{2} \partial_{r} \check{u} - \frac{2\Delta_{t}A}{3} \int\limits_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} n_{z}^{2} \partial_{r} \check{w} \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l_{2}(e_{2},jj)} \int\limits_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2} \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l_{2}(e_{2},jj)} \int\limits_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{z}^{2} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{\bar{n}_{v}} \tilde{w}_{l_{2}(e_{2},jj)}^{s} \int\limits_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{r}^{2} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{\bar{n}_{v}} \tilde{w}_{l_{2}(e_{2},jj)}^{s} \int\limits_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2} t_{z}^{2} \\ &- \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{\bar{n}_{v}} \tilde{\sigma}_{l_{2}(e_{2},jj)}^{2} \int\limits_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)}^{2} t_{r}^{2} \partial_{s} \phi_{l_{2}(e_{2},jj)}^{2} \eta_{r}^{2} \\ &+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{\bar{n}_{v}^{e_{2}}} \tilde{\lambda}_{l_{2}(e_{2},jj)}^{2} \int\limits_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} \eta_{r}^{2} \\ &- \frac{2\Delta_{t}}{3} \int\limits_{\partial\Omega_{e_{2},n}} \phi_{i} n_{r}^{2} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int\limits_{\partial\Omega_{e_{2},n}^{2}} \phi_{i} n_{z}^{2} \partial_{r} \bar{w}}, \end{split}$$

and

$$\begin{split} \bar{\mathcal{M}}_{e,ii}^{r,5} &= -\frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{l_{5}(e_{5},ii)}^{5} n_{r}^{5} \partial_{r} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{l_{5}(e_{5},ii)}^{5} n_{z}^{5} \partial_{r} \check{w} \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{e}^{v}} \tilde{\lambda}_{l_{5}(e_{5},jj)}^{5} \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{l_{5}(e_{5},jj)}^{5} n_{r}^{5} \phi_{l_{5}(e_{5},ii)} \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}} \tilde{\gamma}_{l_{5}(e_{5},jj)}^{5} \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{l_{5}(e_{5},jj)} t_{r}^{5} \phi_{l_{5}(e_{5},ii)} \\ &- \frac{2\Delta_{t}}{3} \int\limits_{\partial \Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int\limits_{\partial \Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w}; \end{split} \tag{25.128}$$

where double-letter indices are used to reference local node numbers,  $n_v^e$  is the number of velocity nodes in element e,  $n_p^e$  is the number of pressure nodes e,  $n_v^{e_i}$  is the number of velocity nodes on line element  $e_i$  of boundary i,  $n_p^{e_i}$  is the number of pressure nodes on line element  $e_i$  of boundary i, and l(e, jj) = j, i.e. l(e, jj) maps the local number jj of a node in element e to its global number j (see figure 5),  $l^p(e, jj) = j$  maps the

local node number jj of element e onto its pressure-node number j (see figure 6), and similarly  $l_k(e_k, jj) = j$  maps the local node number jj of line-element  $e_k$  in boundary k to its global node number j (see figures 7 and 8. Naturally,  $l_k^p(e_k, jj) = j$ , maps the local pressure node number jj of element  $e_k$  on boundary k, to its global pressure-node number j.

Moreover, we have introduced  $\mathcal{M}_{e,ii}^{\bar{r},0a}$ ,  $\mathcal{M}_{e,ii}^{\bar{r},0b}$  and  $\mathcal{M}_{e,ii}^{\bar{r},0c}$ , where

$$\mathcal{M}_{e,ii}^{r,0} = \mathcal{M}_{e,ii}^{r,0a} + \mathcal{M}_{e,ii}^{r,0b} + \mathcal{M}_{e,ii}^{r,0c}.$$
 (25.129)

We now consider functions  $\tilde{\sigma}_j^1$ ,  $\tilde{\lambda}_j^2$ ,  $\tilde{\lambda}_j^4$  and  $\tilde{\gamma}_j^4$ . We recall that for all j indices that correspond to nodes outside their respective boundaries these functions are identically zero. It is therefore more convenient to introduce functions  $\sigma_j^1$ ,  $\lambda_j^2$ ,  $\lambda_j^4$  and  $\gamma_j^4$  where j is a numbering of the nodes that lie on the corresponding boundary. We also introduce functions  $l_1^1(e_1,jj)$  which maps local node number jj on element  $e_1$  on boundary 1 to its corresponding boundary-node number, and the analogue functions  $l_2^2(e_2,jj)$  and  $l_4^4(e_4,jj)$  (see figures 9 and ??; and compare them to 9 and ??, respectively). The only difference between functions  $l_k(e_k,jj)$  and  $l_k^k(e_k,jj)$  is that the image of the latter is the node number in the boundary numbering and in the former it is the node number in the global numbering. Re-writing the equations above under this new convention we have

$$\bar{\mathcal{M}}_{e,ii}^{r,0a} = -\frac{2\Delta_t St}{3} \underbrace{\int\limits_{\bar{\Omega}_e} \phi_{l(e,ii)} \hat{\mathbf{g}}_r}_{a_{ii,g_r(e)}} + \frac{2\Delta_t A}{3} \underbrace{\int\limits_{\Omega^n} \partial_r \phi_i \partial_r \check{\mathbf{u}}}_{a_{ii,\partial_r \check{\mathbf{u}}}^r(e)} + \frac{2\Delta_t A}{3} \underbrace{\int\limits_{\Omega^n} \partial_z \phi_i \partial_z \check{\mathbf{u}}}_{a_{ii,\partial_z \check{\mathbf{u}}}^r(e)}$$

$$+a_{n}Re A \int_{\underline{\Omega_{n}^{n}}} \phi_{l(e,ii)} \check{u} + \frac{2\Delta_{t}Re}{3} (A)^{2} \int_{\underline{\Omega_{e}}} \phi_{l(e,ii)} \check{u} \partial_{r} \check{u} + \frac{2\Delta_{t}Re}{3} (A)^{2} \int_{\underline{\Omega_{e}}} \phi_{l(e,ii)} \check{w} \partial_{z} \check{u},$$

$$\bar{\mathcal{M}}_{e,ii}^{r,0b} = a_n Re \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \underbrace{\int_{\underline{\Omega}_e} \phi_{l(e,ii)} \phi_{l(e,jj)}}_{a_{ii,jj}(e)} - a_{n-1} Re \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)}(t_{n-1}) \underbrace{\int_{\underline{\Omega}_e} \phi_{l(e,ii)} \phi_{l(e,jj)}}_{a_{ii,jj}(e)}$$

$$+ a_{n-2} Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)}(t_{n-2}) \underbrace{\int_{\underline{\tilde{\Omega}_{e}}} \phi_{l(e,ii)} \phi_{l(e,jj)}}_{a_{ii,jj}(e)} + \underbrace{\frac{2\Delta_{t} Re}{3}}_{A} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \underbrace{\int_{\underline{\tilde{\Omega}_{e}}} \phi_{l(e,ii)} \check{u} \partial_{r} \phi_{l(e,jj)}}_{a_{ii,jj,\hat{u}}^{e}(e)}$$

$$+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{e}^{e}}\bar{u}_{l(e,jj)}\underbrace{\int\limits_{\Omega_{e}}\phi_{l(e,ii)}\check{w}\partial_{z}\phi_{l(e,jj)}}_{a_{ii,jj,\bar{w}}^{z}(e)}+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{e}^{e}}\bar{u}_{l(e,jj)}\underbrace{\int\limits_{\Omega_{e}}\phi_{l(e,ii)}\phi_{l(e,jj)}\partial_{r}\check{u}_{l(e,jj)}}_{a_{ii,jj},\partial_{r}\check{u}(e)}$$

$$+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{e}^{v}}\bar{w}_{l(e,jj)}\underbrace{\int\limits_{\underline{\tilde{\Omega}_{e}}}\phi_{l(e,ii)}\phi_{l(e,jj)}\partial_{z}\check{u}}_{a_{ii,jj},\partial_{z}\check{u}(e)}-a_{n}Re\,A\sum_{jj=1}^{\bar{n}_{e}^{v}}r_{l(e,jj)}^{c}\underbrace{\int\limits_{\underline{\tilde{\Omega}_{e}}}\phi_{l(e,ii)}\phi_{l(e,jj)}\partial_{r}\check{u}}_{a_{ii,jj},\partial_{r}\check{u}(e)}$$

$$+a_{n-1}Re A \sum_{j=1}^{\bar{n}_{e}^{v}} r_{l(e,jj)}^{c}(t_{n-1}) \underbrace{\int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_{r} \check{u}}_{a_{ij}, j, j, a_{r}\check{u}(e)}$$

$$-a_{n-2}Re A \sum_{jj=1}^{\bar{n}_e^e} r_{l(e,jj)}^c(t_{n-2}) \underbrace{\int_{\underline{\Omega}_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_r \check{u}}_{a_{ij,jj,\partial_n \check{u}}(e)}$$

$$-a_{n}Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{c} \underbrace{\int_{\underline{\Omega}_{e}} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_{z} \check{u}}_{a_{ii,jj}, \partial_{z} \check{u}(e)} + a_{n-1}Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{c} (t_{n-1}) \underbrace{\int_{\underline{\Omega}_{e}} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_{z} \check{u}}_{a_{ii,jj}, \partial_{z} \check{u}(e)}$$

$$-a_{n-2}Re A \sum_{jj=1}^{\bar{n}_e^v} z_{l(e,jj)}^c(t_{n-2}) \underbrace{\int_{\underline{\Omega}_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \check{u}}_{a_{ii,jj}, \partial_z \check{u}(e)}$$

$$+\frac{2\Delta_t}{3}\sum_{jj=1}^{\bar{n}_e^v}\bar{u}_{l(e,jj)}\underbrace{\int\limits_{\underline{\Omega}_e}\partial_r\phi_{l(e,jj)}\partial_r\phi_{l(e,ii)}}_{\underline{\alpha_{ii,jj}^r(e)}}+\frac{2\Delta_t}{3}\sum_{jj=1}^{\bar{n}_e^v}\bar{u}_{l(e,jj)}\underbrace{\int\limits_{\underline{\Omega}_e}\partial_z\phi_{l(e,jj)}\partial_z\phi_{l(e,ii)}}_{\underline{\alpha_{ii,jj}^r(e)}},$$

$$\begin{split} \bar{\mathcal{M}}_{e,ii}^{r,0c} &= \frac{2\Delta_{l}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,kk)} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \\ &+ \frac{2\Delta_{l}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,kk)} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)} \\ &- a_{n}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{e} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \\ &+ a_{n-1}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{e} (t_{n-1}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \\ &- a_{n-2}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{e} (t_{n-2}) \int_{\bar{\Omega}_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)} \\ &- a_{n}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{e} \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)} \\ &+ a_{n-1}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-1}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)} \\ &- a_{n-2}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}, \\ &- a_{n-2}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}, \\ &- a_{n-2}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}, \\ &- a_{n-2}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}, \\ &- a_{n-2}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}, \\ &- a_{n-2}Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,j)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{e} (t_{n-2}) \int_{\Omega_{e}} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,kk)}$$

$$\bar{\mathcal{M}}_{e,ii}^{r,0d} = -\frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_p^e} p_{l^p(e,jj)} \underbrace{\int_{\bar{\Omega}_e} \psi_{l^p(e,jj)} \partial_r \phi_{l(e,ii)}}_{b_{i,i,i}^r(e)}, \tag{25.133}$$

$$\bar{\mathcal{M}}_{e_1,ii}^{r,1} = -\frac{2\Delta_t}{3} A \underbrace{\int\limits_{\partial \bar{\Omega}_{e_1}^1} \phi_{l_1(e_1,ii)}^1 n_r^1 \partial_r \check{u}}_{c_{ii,n_r,\partial_r \check{u}}(e_1)} - \frac{2\Delta_t}{3} A \underbrace{\int\limits_{\partial \bar{\Omega}_{e_1}^1} \phi_{l_1(e_1,ii)}^1 n_z^1 \partial_r \check{w}}_{c_{ii,n_z,\partial_r \check{u}}(e_1)}$$

(25.134)

$$+\frac{2\Delta_{t}}{3Ca}\sum_{jj=1}^{\bar{n}_{v}^{e_{1}}}\sigma_{l_{1}(e_{1},jj)}^{1}\underbrace{\int\limits_{\partial\bar{\Omega}_{e_{1}}^{l}}t_{r}^{1}\phi_{l_{1}(e_{1},jj)}^{1}\partial_{s}\phi_{l_{1}(e_{1},ii)}}_{c_{jj,ii,t_{r}}^{s}(e_{1})}$$

$$-\frac{2\Delta_t}{3}\sum_{j=1}^{n_v^n} \tilde{p}_{l_1(e_1,jj)}^g \underbrace{\int\limits_{\partial \Omega^{1,n}} \phi_{l_1(e_1,ii)}^1 \phi_{l_1(e_1,jj)}^1 n_r^1}_{c_{ii,jj,n^r}(e_1)}$$

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$$\bar{\mathcal{M}}_{e_{2},ii}^{r,2} = \frac{2\Delta_{t}Be}{3} A \underbrace{\int\limits_{\partial\bar{\Omega}_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \check{u}t_{r}^{2}t_{r}^{2} + \frac{2\Delta_{t}Be}{3} A \underbrace{\int\limits_{\partial\bar{\Omega}_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \check{w}t_{r}^{2}t_{z}^{2}}_{d_{ii,t_{r},t_{x},\check{w}}(e_{2})}$$

$$-\frac{2\Delta_t A}{3}\underbrace{\int\limits_{\partial\Omega^2_{e_2}}\phi_{l_2(e_2,ii)}n_r^2\partial_r\check{u}}_{d_{ii,n_r},\partial_r\check{u}(e_2)} -\frac{2\Delta_t A}{3}\underbrace{\int\limits_{\partial\Omega^2_{e_2}}\phi_{l_2(e_2,ii)}n_z^2\partial_r\check{w}}_{d_{ii,n_z},\partial_r\check{w}(e_2)}$$

$$+\frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{\bar{n}_{e}^{v}}\bar{u}_{l_{2}(e_{2},jj)}\underbrace{\int\limits_{\partial\bar{\Omega}_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}^{2}\phi_{l_{2}(e_{2},jj)}^{2}t_{r}^{2}t_{r}^{2}}_{d_{ii,jj,t_{r},t_{r}}(e_{2})}$$

$$+\frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l_{2}(e_{2},jj)}\underbrace{\int\limits_{\partial\tilde{\Omega}_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}^{2}\phi_{l_{2}(e_{2},jj)}^{2}t_{r}^{2}t_{z}^{2}}_{d_{ii,jj,t_{r},t_{z}}(e_{2})}$$

$$-\frac{2\Delta_{t}Be}{3}\sum_{j=1}^{n_{v}}u_{l_{2}^{2}(e_{2},jj)}^{s}\underbrace{\int\limits_{\partial\bar{\Omega}_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}^{2}\phi_{l_{2}(e_{2},jj)}^{2}t_{r}^{2}t_{r}^{2}}_{d_{ii,jj,t_{r},t_{r}}(e_{2})}$$

$$-\frac{2\Delta_{t}Be}{3}\sum_{j=1}^{n_{v}}w_{l_{2}(e_{2},jj)}^{s}\underbrace{\int\limits_{\partial\Omega_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}^{2}\phi_{l_{2}(e_{2},jj)}^{2}t_{r}^{2}t_{z}^{2}}_{d_{ii,jj,t_{r},t_{z}}(e_{2})}$$

$$-\frac{\Delta_{t}}{3Ca}\sum_{j=1}^{n_{v}}\sigma_{l_{2}^{2}(e_{2},jj)}^{2}\underbrace{\int\limits_{\partial\Omega^{2,n}}^{\int}\phi_{l_{2}(e_{2},ii)}t_{r}^{2}\partial_{s}\phi_{j}^{2}}_{d_{i_{1},jj,t_{r}}(e_{2})}+\frac{2\Delta_{t}}{3}\sum_{jj=1}^{\bar{n}_{v}^{e_{2}}}\lambda_{l_{2}^{2}(e_{2},jj)}^{2}\underbrace{\int\limits_{\partial\Omega^{2}_{e_{2}}}^{\int}\phi_{l_{2}(e_{2},ii)}^{2}\phi_{l_{2}(e_{2},jj)}^{2}n_{r}^{2}}_{d_{i_{1},jj,n_{r}}(e_{2})}$$

$$-\frac{2\Delta_t}{3}\int\limits_{\partial\Omega^{2,n}}\phi_in_r^2\partial_r\bar{u}-\frac{2\Delta_t}{3}\int\limits_{\partial\Omega^{2,n}}\phi_in_z^2\partial_r\bar{w}$$

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and

$$\bar{\mathcal{M}}_{e,ii}^{r,5} = -\frac{2\Delta_{t}}{3} A \int_{\partial \Omega_{e_{5}}^{5}} \phi_{l_{5}(e_{5},ii)}^{5} n_{r}^{5} \partial_{r} \check{u} - \frac{2\Delta_{t}}{3} A \int_{\partial \Omega_{e_{5}}^{5}} \phi_{l_{5}(e_{5},ii)}^{5} n_{z}^{5} \partial_{r} \check{w}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \lambda_{l_{5}(e_{5},jj)}^{5} \int_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{l_{5}(e_{5},jj)}^{5} n_{r}^{5} \phi_{l_{5}(e_{5},ii)}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}} \gamma_{l_{5}(e_{5},jj)}^{5} \int_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{l_{5}(e_{5},jj)}^{5} t_{r}^{5} \phi_{l_{5}(e_{5},ii)}$$

$$+ \frac{2\Delta_{t}}{3} \int_{jj=1}^{n_{v}} \gamma_{l_{5}(e_{5},jj)}^{5} \int_{\partial \bar{\Omega}_{e_{5}}^{5}} \phi_{l_{5}(e_{5},jj)}^{5} t_{r}^{5} \phi_{l_{5}(e_{5},ii)}$$

$$- \frac{2\Delta_{t}}{3} \int_{\partial \Omega^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial \Omega^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w}.$$

$$(25.136)$$

The names of the integral quantities above, are chosen so that a and b always stand for integrals in a triangular element, with a been integral of the velocity-interpolating functions  $\phi$  and their spatial derivatives, and b been integrals of the pressure-interpolating functions  $\psi$  potentially multiplied by some  $\phi$  functions and/or their derivatives. Similarly, integrals identified as c, d and g have a domain on the free, solid and separatrix boundary, respectively. Moreover, sub-indices indicate the quantities been integrated and super-indices indicate which derivatives are taken of these quantities. Hence, the number of super-indices is always lower than the number of sub-indices. Furthermore, k super-indices indicate that the last k sub-indices correspond to differentiated variables and each one of these last k variables (last k sub-indices) is differentiated with respect to its matching number of k super-indices.

In practice, we loop over the element nodes once again for index ii (i.e. the local index of the i-th residual component) defining and calculating  $\hat{M}_{e,ii}^r$  for each local node ii on each element and then adding the contribution to the  $\hat{M}^r$  vector at entry i = (e, ii).

Re-writing equations (25.117) and (25.130)-(25.136) we have

$$\bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \left[ \bar{\mathcal{M}}_{e,ii}^{r,0a} + \bar{\mathcal{M}}_{e,ii}^{r,0b} + \bar{\mathcal{M}}_{e,ii}^{r,0c} + \bar{\mathcal{M}}_{e,ii}^{r,0d} \right] 
+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c})\phi_{i}(r_{c}, z_{c})m_{r}^{1}(r_{c}, z_{c})}{Ca} 
+ \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_{5}=1\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \bar{\mathcal{M}}_{e_{5,ii}}^{r,5}, \tag{25.137}$$

where

$$\bar{\mathcal{M}}_{e,ii}^{r,0a} = -\frac{2\Delta_{t}St}{3}a_{ii,g_{r}}(e) + \frac{2\Delta_{t}A}{3}a_{ii,\partial_{r}\tilde{u}}^{r}(e) + \frac{2\Delta_{t}A}{3}a_{ii,\partial_{z}\tilde{u}}^{z}(e) 
+ a_{n}Re\,Aa_{ii,\tilde{u}}(e) + \frac{2\Delta_{t}Re}{3}(A)^{2}a_{ii,\tilde{u},\partial_{r}\tilde{u}}(e) + \frac{2\Delta_{t}Re}{3}(A)^{2}a_{ii,\tilde{w},\partial_{z}\tilde{u}}(e),$$
(25.138)

$$\begin{split} \bar{\mathcal{M}}_{e,ii}^{r,0b} &= \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} a_{ii,jj}^{r,r}(e) + \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} a_{ii,jj}^{z,z}(e) \\ &+ \frac{2\Delta_t Re}{3} A \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} a_{ii,jj,\bar{u}}^r(e) + \frac{2\Delta_t Re}{3} A \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} a_{ii,jj,\bar{w}}^z(e) \\ &+ \frac{2\Delta_t Re}{3} A \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} a_{ii,jj,\partial_r \bar{u}}(e) + \frac{2\Delta_t Re}{3} A \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} a_{ii,jj,\partial_z \bar{u}}(e) \\ &+ a_n Re \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} a_{ii,jj}(e) - a_{n-1} Re \sum_{jj=1}^{\bar{n}_v^e} u_{l(e,jj)}(t_{n-1}) a_{ii,jj}(e) \\ &+ a_{n-2} Re \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)}(t_{n-2}) a_{ii,jj}(e) - a_n Re A \sum_{jj=1}^{\bar{n}_v^e} r_{l(e,jj)}^e a_{ii,jj,\partial_r \bar{u}}(e) \\ &+ a_{n-1} Re A \sum_{j=1}^{\bar{n}_v^e} r_{l(e,jj)}^e (t_{n-1}) a_{ii,jj,\partial_r \bar{u}}(e) - a_{n-2} Re A \sum_{jj=1}^{\bar{n}_v^e} r_{l(e,jj)}^e (t_{n-2}) a_{ii,jj,\partial_r \bar{u}}(e) \\ &- a_n Re A \sum_{jj=1}^{\bar{n}_v^e} z_{l(e,jj)}^e a_{ii,jj,\partial_z \bar{u}}(e) + a_{n-1} Re A \sum_{jj=1}^{\bar{n}_v^e} z_{l(e,jj)}^e (t_{n-1}) a_{ii,jj,\partial_z \bar{u}}(e) \end{split}$$

$$-a_{n-2}Re A \sum_{j=1}^{\bar{n}_{e}^{c}} z_{l(e,jj)}^{c}(t_{n-2}) a_{ii,jj,\partial_{z}\check{u}}(e),$$

$$\begin{split} \bar{\mathcal{M}}_{e,ii}^{r,0c} &= \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,kk)} a_{ii,kk,jj}^{r}(e) \\ &+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,kk)} a_{ii,kk,jj}^{z}(e) \\ &- a_{n}Re \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} r_{l(e,kk)}^{c} a_{ii,kk,jj}^{r}(e) \\ &+ a_{n-1}Re \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} r_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{r}(e) \\ &- a_{n-2}Re \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} r_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{r}(e) \\ &- a_{n}Re \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} z_{l(e,kk)}^{c} a_{ii,kk,jj}^{z}(e) \\ &+ a_{n-1}Re \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) \\ &- a_{n-2}Re \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} z_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{z}(e), \end{split}$$

$$\bar{\mathcal{M}}_{e,ii}^{r,0d} = -\frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_p^e} p_{l^p(e,jj)} b_{jj,ii}^r(e), \qquad (25.141)$$

$$\bar{\mathcal{M}}_{e_{1},ii}^{r,1} = -\frac{2\Delta_{t}}{3} A c_{ii,n_{r},\partial_{r}\bar{u}}(e_{1}) - \frac{2\Delta_{t}}{3} A c_{ii,n_{z},\partial_{r}\bar{w}}(e_{1}) + \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{\bar{n}_{v}^{-1}} \sigma_{l_{1}(e_{1},jj)}^{1} c_{jj,ii,t_{r}}^{s}(e_{1})$$

$$-\frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}^{n}} p_{l_{1}(e_{1},jj)}^{g} c_{ii,jj,n^{r}}(e_{1}) - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r}\bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r}\bar{w},$$

$$(25.142)$$

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$$\bar{\mathcal{M}}_{e_{2},ii}^{r,2} = \frac{2\Delta_{t}Be}{3}Ad_{ii,t_{r},t_{r},\check{u}}(e_{2}) + \frac{2\Delta_{t}Be}{3}Ad_{ii,t_{r},t_{z},\check{w}}(e_{2}) - \frac{2\Delta_{t}A}{3}d_{ii,n_{r},\partial_{r}\check{u}}(e_{2})$$

$$-\frac{2\Delta_{t}A}{3}d_{ii,n_{z},\partial_{r}\check{w}}(e_{2}) + \frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{u}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{r},t_{r}}(e_{2})$$

$$+\frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{r},t_{z}}(e_{2}) - \frac{2\Delta_{t}Be}{3}\sum_{j=1}^{n_{v}}u_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{r},t_{r}}(e_{2})$$

$$-\frac{2\Delta_{t}Be}{3}\sum_{j=1}^{n_{v}}w_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{r},t_{z}}(e_{2}) - \frac{\Delta_{t}}{3Ca}\sum_{j=1}^{n_{v}}\sigma_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{r}}(e_{2})$$

$$+\frac{2\Delta_{t}}{3}\sum_{jj=1}^{\bar{n}_{v}^{e_{2}}}\lambda_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,n_{r}}(e_{2}) - \frac{2\Delta_{t}}{3}\int_{\partial\Omega^{2,n}}\phi_{i}n_{r}^{2}\partial_{r}\bar{u} - \frac{2\Delta_{t}}{3}\int_{\partial\Omega^{2,n}}\phi_{i}n_{z}^{2}\partial_{r}\bar{w},$$

$$(25.143)$$

and

$$\bar{\mathcal{M}}_{e,ii}^{r,5} = -\frac{2\Delta_t}{3} A g_{ii,n_r,\partial_r \bar{u}}(e_5) - \frac{2\Delta_t}{3} A g_{ii,n_z,\partial_r \bar{w}}(e_5) + \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_e^v} \lambda_{l_5(e_5,jj)}^5 g_{ii,jj,n_r}(e_5) + \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v} \gamma_{l_5(e_5,jj)}^5 g_{ii,jj,t_r}(e_5) - \frac{2\Delta_t}{3} \int_{\partial \Omega^5} \phi_i n_r^5 \partial_r \bar{u} - \frac{2\Delta_t}{3} \int_{\partial \Omega^5} \phi_i n_z^5 \partial_r \bar{w}.$$
(25.144)

Summarising and grouping terms we have

$$\bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{-1}} \bar{\mathcal{M}}_{e,ii}^{r,1} + \sum_{\substack{e_2=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{-2}} \bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_5=1\\i=l_5(e,ii)}}^{\bar{n}_{el}^{-5}} \bar{\mathcal{M}}_{e_5,ii}^{r,5} + \sum_{\substack{e_1=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{-7}} \bar{\mathcal{M}}_{e_5,ii}^{r,5} + \sum_{\substack{e_1=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{-7}} \bar{\mathcal{M}}_{e_5,ii}^{r,5} + \sum_{\substack{e_1=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{-7}} \bar{\mathcal{M}}_{e_5,ii}^{r,5} + \sum_{\substack{e_1=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{-7}} \bar{\mathcal{M}}_{e_5,ii}^{r,5} + \sum_{\substack{e_2=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{-7}} \bar{\mathcal{M}}_{e_5,ii}^{r,5} + \sum_{\substack{e_1=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{-7}} \bar{\mathcal{M}}_{e_5,ii}^{\bar{n}_{el}^{$$

where

$$\bar{\mathcal{M}}_{e,ii}^{r,0a} = a_n Re A a_{ii,\check{u}}(e) + \frac{2\Delta_t}{3} \left[ -St \, a_{ii,g_r}(e) + A \left( a_{ii,\partial_r\check{u}}^r(e) + a_{ii,\partial_z\check{u}}^z(e) \right) + Re \, A^2 \left( a_{ii,\check{u},\partial_r\check{u}}(e) + a_{ii,\check{w},\partial_z\check{u}}(e) \right) \right],$$
(25.146)

$$\bar{\mathcal{M}}_{e,ii}^{r,0b} = \sum_{jj=1}^{\bar{n}_{v}^{c}} \left( \frac{2\Delta_{t}}{3} \left\{ \bar{u}_{l(e,jj)} \left[ a_{ii,jj}^{r,r}(e) + a_{ii,jj}^{z,z}(e) \right] \right. \\
+ Re A \left[ \bar{w}_{l(e,jj)} a_{ii,jj,\partial_{z}\bar{u}}(e) + \bar{u}_{l(e,jj)} \left( a_{ii,jj,\bar{u}}^{r}(e) + a_{ii,jj,\bar{w}}^{z}(e) + a_{ii,jj,\partial_{r}\bar{u}}(e) \right) \right] \right\} \\
+ Re \left\{ a_{ii,jj}(e) \left[ a_{n}\bar{u}_{l(e,jj)} - a_{n-1}u_{l(e,jj)}(t_{n-1}) + a_{n-2}u_{l(e,jj)}(t_{n-2}) \right] \right. \\
\left. - Aa_{ii,jj,\partial_{r}\bar{u}}(e) \left[ a_{n}r_{l(e,jj)}^{c} - a_{n-1}r_{l(e,jj)}^{c}(t_{n-1}) + a_{n-2}r_{l(e,jj)}^{c}(t_{n-2}) \right] \right\} \right) , \\
\left. - Aa_{ii,jj,\partial_{z}\bar{u}}(e) \left[ a_{n}z_{l(e,jj)}^{c} - a_{n-1}z_{l(e,jj)}^{c}(t_{n-1}) + a_{n-2}z_{l(e,jj)}^{c}(t_{n-2}) \right] \right\} \right) , \tag{25.147}$$

$$\bar{\mathcal{M}}_{e,ii}^{r,0c} = Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \left[ \frac{2\Delta_{t}}{3} \underbrace{\sum_{kk=1}^{\bar{n}_{v}^{e}} \left\{ \bar{u}_{l(e,kk)} a_{ii,kk,jj}^{r}(e) + \bar{w}_{l(e,kk)} a_{ii,kk,jj}^{z}(e) \right\}}_{\bar{A}_{ii,jj}(e)} - \underbrace{\sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{r}(e) \left\{ a_{n} r_{l(e,kk)}^{c} - a_{n-1} r_{l(e,kk)}^{c}(t_{n-1}) + a_{n-2} r_{l(e,kk)}^{c}(t_{n-2}) \right\}}_{B_{ii,jj}(e)}$$

$$-\underbrace{\sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{z}(e) \left\{ a_{n} z_{l(e,kk)}^{c} - a_{n-1} z_{l(e,kk)}^{c}(t_{n-1}) + a_{n-2} z_{l(e,kk)}^{c}(t_{n-2}) \right\}}_{C_{ii,jj}(e)},$$
(25.148)

$$\bar{\mathcal{M}}_{e,ii}^{r,0d} = \sum_{jj=1}^{\bar{n}_p^e} -\frac{2\Delta_t}{3} p_{l^p(e,jj)} b_{jj,ii}^r(e), \qquad (25.149)$$

$$\bar{\mathcal{M}}_{e_{1},ii}^{r,1} = -\frac{2\Delta_{t}}{3} A \left[ c_{ii,n_{r},\partial_{r}\bar{u}}(e_{1}) + c_{ii,n_{z},\partial_{z}\bar{u}}(e_{1}) \right] 
+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e_{1}}} \left[ \frac{1}{Ca} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} c_{jj,ii,t_{r}}^{s}(e_{1}) - p_{l_{1}^{1}(e_{1},jj)}^{g} c_{ii,jj,n_{r}}(e_{1}) \right] 
- \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r}\bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{r}\bar{w},$$
(25.150)

$$\begin{split} \bar{\mathcal{M}}_{e_{2},ii}^{r,2} &= \frac{2\Delta_{t}}{3} A \left[ Be \left( d_{ii,t_{r},t_{r},\check{u}}(e_{2}) + d_{ii,t_{r},t_{z},\check{w}}(e_{2}) \right) - d_{ii,n_{r},\partial_{r}\check{u}}(e_{2}) - d_{ii,n_{z},\partial_{r}\check{w}}(e_{2}) \right] \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \left[ Be \left( d_{ii,jj,t_{r},t_{r}}(e_{2}) \left\{ \bar{u}_{l_{2}(e_{2},jj)} - u_{l_{2}^{2}(e_{2},jj)}^{s} \right\} \right. \\ &+ d_{ii,jj,t_{r},t_{z}}(e_{2}) \left\{ \bar{w}_{l_{2}(e_{2},jj)} - w_{l_{2}^{2}(e_{2},jj)}^{s} \right\} \right) \\ &- \frac{1}{2Ca} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} d_{ii,jj,t_{r}}^{s}(e_{2}) + \lambda_{l_{2}^{2}(e_{2},jj)}^{2} d_{ii,jj,n_{r}}(e_{2}) \right] \\ &- \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{r} \bar{w}, \end{split}$$

$$(25.151)$$

and

$$\begin{split} \bar{\mathcal{M}}_{e,ii}^{r,5} &= -\frac{2\Delta_{t}}{3} A g_{ii,n_{r},\partial_{r}\bar{u}}(e_{5}) - \frac{2\Delta_{t}}{3} A g_{ii,n_{z},\partial_{r}\bar{w}}(e_{5}) \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \left[ \lambda_{l_{5}(e_{5},jj)}^{5} g_{ii,jj,n_{r}}(e_{5}) + \gamma_{l_{5}(e_{5},jj)}^{5} g_{ii,jj,t_{r}}(e_{5}) \right] \\ &- \frac{2\Delta_{t}}{3} \int_{\partial \mathcal{O}^{5}} \phi_{i} n_{r}^{5} \partial_{r} \bar{u} - \frac{2\Delta_{t}}{3} \int_{\partial \mathcal{O}^{5}} \phi_{i} n_{z}^{5} \partial_{r} \bar{w}. \end{split}$$
 (25.152)

#### 25.1. Jacobian terms

We now calculate the derivatives of  $\bar{\mathcal{M}}_i^r$  with respect to  $\bar{u}_q$ ,  $\bar{w}_q$ ,  $p_q$ ,  $\sigma_q^1$ ,  $\theta_c$ ,  $\sigma_q^2$ ,  $\lambda_q^2$ ,  $\lambda_q^5$ ,  $\gamma_q^5$ , A and  $h_q$ .

### 25.1.1. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\bar{u}_q$

Using equation (25.137) we have

$$\partial_{\bar{u}_q} \bar{\mathcal{M}}_i^r = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{\rm el}} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{\rm el}} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{\rm el}} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,ii}^{r,0c}$$

$$+\sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{\rm el}}\partial_{\bar{u}_q}\bar{\mathcal{M}}_{e,ii}^{r,0d}+\sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{\rm el}^1}\partial_{\bar{u}_q}\bar{\mathcal{M}}_{e_1,ii}^{r,1}+\frac{2\Delta_t}{3}\partial_{\bar{u}_q}\frac{\sigma^1(r_c,z_c)\phi_i(r_c,z_c)m_r^1(r_c,z_c)}{Ca}$$

$$+\frac{2\Delta_t}{3}\partial_{\bar{u}_q}\frac{\sigma^1(r_{J^1},z_{J^1})\phi_i(r_{J^1},z_{J^1})m_r^{1,f}(r_{J^1},z_{J^1})}{Ca}$$

$$+\sum_{\substack{e_2=1\\i=l_2(e,ii)}}^{\bar{n}_{\rm el}^2}\partial_{\bar{u}_q}\bar{\mathcal{M}}_{e,ii}^{r,2}+\sum_{\substack{e_5=1\\i=l_5(e,ii)}}^{\bar{n}_{\rm el}^5}\partial_{\bar{u}_q}\bar{\mathcal{M}}_{e_5,ii}^{r,5},$$

(25.153)

i e

$$\partial_{\bar{u}_q} \bar{\mathcal{M}}_i^r = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e_2=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^2} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,ii}^{r,2}, \quad (25.154)$$

Now, from equation (25.139)

$$\begin{split} \partial_{\bar{u}_{q}} \bar{\mathcal{M}}_{e,ii}^{r,0b} &= \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}^{z,r}(e) \partial_{\bar{u}_{q}} \bar{w}_{l(e,jj)} + \frac{4\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}^{r,r}(e) \partial_{\bar{u}_{q}} \bar{u}_{l(e,jj)} \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}^{z,z}(e) \partial_{\bar{u}_{q}} \bar{u}_{l(e,jj)} + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\bar{u}}^{r,r}(e) \partial_{\bar{u}_{q}} \bar{u}_{l(e,jj)} \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\bar{w}}^{z,z}(e) \partial_{\bar{u}_{q}} \bar{u}_{l(e,jj)} + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{r}\bar{u}}(e) \partial_{\bar{u}_{q}} \bar{u}_{l(e,jj)} \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\bar{u}}(e) \partial_{\bar{u}_{q}} \bar{w}_{l(e,jj)} + Re \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}(e) \partial_{\bar{u}_{q}} \bar{u}_{l(e,jj)} \\ &- \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}(e) \partial_{\bar{u}_{q}} u_{l(e,jj)}(t_{n-1}) + \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}(e) \partial_{\bar{u}_{q}} u_{l(e,jj)}(t_{n-2}) \\ &- Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{r}\bar{u}}(e) \partial_{\bar{u}_{q}} r_{l(e,jj)}^{c}(+1) + \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\bar{u}}(e) \partial_{\bar{u}_{q}} r_{l(e,jj)}^{c}(t_{n-1}) \\ &- \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{r}\bar{u}}(e) \partial_{\bar{u}_{q}} r_{l(e,jj)}^{c}(t_{n-2}) - Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\bar{u}}(e) \partial_{\bar{u}_{q}} z_{l(e,jj)}^{c}(t_{n-2}) \\ &+ \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\bar{u}}(e) \partial_{\bar{u}_{q}} z_{l(e,jj)}^{c}(t_{n-1}) - \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\bar{u}}(e) \partial_{\bar{u}_{q}} z_{l(e,jj)}^{c}(t_{n-2}), \end{split}$$

i e

$$\begin{split} \partial_{\bar{u}_{q}} \bar{\mathcal{M}}_{e,ii}^{r,0b} &= \frac{4\Delta_{t}}{3} a_{ii,jj}^{r,r}(e)|_{q=l(e,jj)} + \frac{2\Delta_{t}}{3} a_{ii,jj}^{z,z}(e)|_{q=l(e,jj)} \\ &+ \frac{2\Delta_{t} Re}{3} A a_{ii,jj,\check{u}}^{r}(e)|_{q=l(e,jj)} + \frac{2\Delta_{t} Re}{3} A a_{ii,jj,\check{w}}^{z}(e)|_{q=l(e,jj)} \\ &+ \frac{2\Delta_{t} Re}{3} A a_{ii,jj,\partial_{r}\check{u}}(e)|_{q=l(e,jj)} + Re \, a_{ii,jj}(e)|_{q=l(e,jj)}. \end{split}$$
 (25.156)

equivalently

$$\partial_{\bar{u}_{q}} \bar{\mathcal{M}}_{e,ii}^{r,0b} = \operatorname{Re} a_{ii,jj}(e)|_{q=l(e,jj)}$$

$$+ \frac{2\Delta_{t}}{3} \left[ 2a_{ii,jj}^{r,r}(e) + a_{ii,jj}^{z,z}(e) + a_{ii,jj}^{z,z}(e) + A_{ii,jj}^{z,z}(e) + A_{ii,jj,\partial_{r}\check{u}}(e) \right]|_{q=l(e,jj)}.$$

$$(25.157)$$

From equation (25.140)

$$\begin{split} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,ii}^{r,0c} &= \frac{2\Delta_t Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{u}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} \bar{u}_{l(e,kk)} a_{ii,kk,jj}^r(e) \\ &+ \frac{2\Delta_t Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} \partial_{\bar{u}_q} \bar{u}_{l(e,kk)} a_{ii,kk,jj}^r(e) \\ &+ \frac{2\Delta_t Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{u}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} \bar{w}_{l(e,kk)} a_{ii,kk,jj}^z(e) \\ &- Re \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{u}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} r_{l(e,kk)}^c a_{ii,kk,jj}^r(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{u}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} r_{l(e,kk)}^e(t_{n-1}) a_{ii,kk,jj}^r(e) \\ &- \frac{Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{u}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} r_{l(e,kk)}^c(t_{n-2}) a_{ii,kk,jj}^r(e) \\ &- Re \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{u}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} z_{l(e,kk)}^c(t_{n-2}) a_{ii,kk,jj}^r(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{u}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} z_{l(e,kk)}^c(t_{n-1}) a_{ii,kk,jj}^z(e) \end{split}$$

 $-\frac{Re}{3}\sum_{i=1}^{\bar{n}_v^c}\partial_{\bar{u}_q}\bar{u}_{l(e,jj)}\sum_{i=1}^{\bar{n}_v^c}z_{l(e,kk)}^c(t_{n-2})a_{ii,kk,jj}^z(e),$ 

(25.158)

i.e.

$$\begin{split} \partial_{\bar{u}_{q}} \mathcal{M}_{e,ii}^{r,0c} &= \frac{2\Delta_{t}Re}{3} \sum_{\substack{jj=1\\q=l(e,kk)}}^{\bar{n}_{v}^{e}} \partial_{\bar{u}_{q}} \bar{u}_{l(e,jj)} a_{ii,kk,jj}^{r}(e) + \frac{2\Delta_{t}Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,kk)} a_{ii,kk,jj}^{r}(e) \\ &+ \frac{2\Delta_{t}Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,kk)} a_{ii,kk,jj}^{z}(e) - Re \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} a_{ii,kk,jj}^{r}(e) \\ &+ \frac{4Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{r}(e) - \frac{Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{r}(e) \\ &- Re \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} a_{ii,kk,jj}^{z}(e) + \frac{4Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) \\ &- \frac{Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{z}(e), \end{split}$$

equivalently

$$\begin{split} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,ii}^{r,0c} &= \frac{2\Delta_t Re}{3} \sum_{\substack{jj=1\\q=l(e,kk)}}^{\bar{n}_v^c} \partial_{\bar{u}_q} \bar{u}_{l(e,jj)} a_{ii,kk,jj}^r(e) \\ &+ \frac{2\Delta_t Re}{3} \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_v^c} \left[ \bar{u}_{l(e,kk)} a_{ii,kk,jj}^r(e) + \bar{w}_{l(e,kk)} a_{ii,kk,jj}^z(e) \right]}_{\bar{A}_{ii,jj}(e)} \\ &- Re \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_v^c} a_{ii,kk,jj}^r(e) \left[ r_{l(e,kk)}^c - \frac{4}{3} r_{l(e,kk)}^c(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^c(t_{n-2}) \right]}_{B_{ii,jj}(e)} \\ &- Re \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_v^c} a_{ii,kk,jj}^z(e) \left[ z_{l(e,kk)}^c - \frac{4}{3} z_{l(e,kk)}^c(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^c(t_{n-2}) \right]}_{C_{ii,jj}(e)}. \end{split}$$

Finally from equation (25.143) we have

$$\begin{split} \partial_{\bar{u}_{q}} \bar{\mathcal{M}}_{e_{2},ii}^{r,2} &= \frac{2\Delta_{t}Be}{3} A \partial_{\bar{u}_{q}} d_{ii,t_{r},t_{r},\bar{u}}(e_{2}) + \frac{2\Delta_{t}Be}{3} A \partial_{\bar{u}_{q}} d_{ii,t_{r},t_{z},\bar{w}}(e_{2}) \\ &- \frac{2\Delta_{t}A}{3} \partial_{\bar{u}_{q}} d_{ii,n_{r},\partial_{r}\bar{u}}(e_{2}) - \frac{2\Delta_{t}A}{3} \partial_{\bar{u}_{q}} d_{ii,n_{z},\partial_{r}\bar{w}}(e_{2}) \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\bar{u}_{q}} \bar{u}_{l_{2}(e_{2},jj)} + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\bar{u}_{q}} \bar{w}_{l_{2}(e_{2},jj)} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\bar{u}_{q}} u_{l_{2}(e_{2},jj)}^{s} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\bar{u}_{q}} w_{l_{2}(e_{2},jj)}^{s} \\ &- \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r}}^{s}(e_{2}) \partial_{\bar{u}_{q}} \sigma_{l_{2}(e_{2},jj)}^{2} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e_{2}}} d_{ii,jj,n_{r}}(e_{2}) \partial_{\bar{u}_{q}} \lambda_{l_{2}(e_{2},jj)}^{2}, \end{split}$$

$$(25.161)$$

i.e.

$$\partial_{\bar{u}_q} \bar{\mathcal{M}}_{e_2,ii}^{r,2} = \frac{2\Delta_t Be}{3} \sum_{jj=1}^{\bar{n}_v^e} d_{ii,jj,t_r,t_r}(e_2)|_{q=l_2(e_2,jj)}. \tag{25.162}$$

#### 25.1.2. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\bar{w}_q$

Using equation (25.137) we have

$$\partial_{\bar{w}_{q}}\bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\bar{w}_{q}}\bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\bar{w}_{q}}\bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\bar{w}_{q}}\bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\bar{w}_{q}}\bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\bar{w}_{q}}\bar{\mathcal{M}}_{e_{1},ii}^{r,1} + \frac{2\Delta_{t}}{3} \partial_{\bar{w}_{q}} \frac{\sigma^{1}(r_{c}, z_{c})\phi_{i}(r_{c}, z_{c})m_{T}^{1}(r_{c}, z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \partial_{\bar{w}_{q}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{T}^{1,f}(r_{J^{1}}, z_{J^{1}})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\bar{w}_{q}}\bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_{3}=1\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\bar{w}_{q}}\bar{\mathcal{M}}_{e_{5},ii}^{r,5},$$

$$(25.163)$$

i.e

$$\partial_{\bar{w}_q} \bar{\mathcal{M}}_i^r = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\bar{w}_q} \bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\bar{w}_q} \bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e_2=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^2} \partial_{\bar{w}_q} \bar{\mathcal{M}}_{e,ii}^{r,2}, \quad (25.164)$$

Now, from equation (25.139)

$$\begin{split} \partial_{\bar{w}_{q}} \bar{\mathcal{M}}_{e,ii}^{r,0b} &= \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj}^{z,r}(e) \partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)} + \frac{4\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj}^{r,r}(e) \partial_{\bar{w}_{q}} \bar{u}_{l(e,jj)} \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj}^{z,z}(e) \partial_{\bar{w}_{q}} \bar{u}_{l(e,jj)} + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{u}}^{r,r}(e) \partial_{\bar{w}_{q}} \bar{u}_{l(e,jj)} \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{v}\bar{u}}(e) \partial_{\bar{w}_{q}} \bar{u}_{l(e,jj)} + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{v}\bar{u}}(e) \partial_{\bar{w}_{q}} \bar{u}_{l(e,jj)} \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{v}\bar{u}}(e) \partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)} + Re \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj}(e) \partial_{\bar{w}_{q}} \bar{u}_{l(e,jj)} \\ &- \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj}(e) \partial_{\bar{w}_{q}} u_{l(e,jj)}(t_{n-1}) + \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj}(e) \partial_{\bar{w}_{q}} u_{l(e,jj)}(t_{n-2}) \\ &- Re A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{v}\bar{u}}(e) \partial_{\bar{w}_{q}} r_{l(e,jj)}^{c} + \frac{4Re}{3} A \sum_{j=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{v}\bar{u}}(e) \partial_{\bar{w}_{q}} r_{l(e,jj)}^{c}(t_{n-1}) \\ &- \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{v}\bar{u}}(e) \partial_{\bar{w}_{q}} r_{l(e,jj)}^{c}(t_{n-2}) - Re A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{z}\bar{u}}(e) \partial_{\bar{w}_{q}} z_{l(e,jj)}^{c}(t_{n-2}), \\ &+ \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{z}\bar{u}}(e) \partial_{\bar{w}_{q}} z_{l(e,jj)}^{c}(t_{n-1}) - \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{z}\bar{u}}(e) \partial_{\bar{w}_{q}} z_{l(e,jj)}^{c}(t_{n-2}), \\ &+ \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{z}\bar{u}}(e) \partial_{\bar{w}_{q}} z_{l(e,jj)}^{c}(t_{n-1}) - \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{z}\bar{u}}(e) \partial_{\bar{w}_{q}} z_{l(e,jj)}^{c}(t_{n-2}), \\ &+ \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{z}\bar{u}}(e) \partial_{\bar{w}_{q}} z_{l(e,jj)}^{c}(t_{n-1}) - \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{z}\bar{u}}(e) \partial_{\bar{w}_{q}} z_{l(e,jj)}^{c}(t_{n-2}), \\ &+ \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\bar{\partial}_{z}\bar{u}}(e) \partial_{\bar{w}_{q}^{c}} a_{ii,jj,\bar{\partial}_{z}\bar{u$$

i.e.

$$\partial_{\bar{w}_q} \bar{\mathcal{M}}_{e,ii}^{r,0b} = \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_e^c} \left[ a_{ii,jj}^{z,r}(e) + Re \, A a_{ii,jj,\partial_z \tilde{u}}(e) \right]_{q=l(e,jj)}. \tag{25.166}$$

From equation (25.140)

$$\begin{split} \partial_{\bar{w}_q} \bar{\mathcal{M}}_{e,ii}^{r,0c} &= \frac{2\Delta_t Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{w}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} \bar{u}_{l(e,kk)} a_{ii,kk,jj}^r(e) \\ &+ \frac{2\Delta_t Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} \partial_{\bar{w}_q} \bar{u}_{l(e,kk)} a_{ii,kk,jj}^r(e) \\ &+ \frac{2\Delta_t Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} a_{ii,kk,jj}^z(e) \partial_{\bar{w}_q} \bar{w}_{l(e,kk)} \\ &- Re \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{w}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} r_{l(e,kk)}^c a_{ii,kk,jj}^r(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{w}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} r_{l(e,kk)}^c (t_{n-1}) a_{ii,kk,jj}^r(e) \\ &- \frac{Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{w}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} r_{l(e,kk)}^c (t_{n-2}) a_{ii,kk,jj}^r(e) \\ &- Re \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{w}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} z_{l(e,kk)}^c (t_{n-1}) a_{ii,kk,jj}^z(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \partial_{\bar{w}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} z_{l(e,kk)}^c (t_{n-1}) a_{ii,kk,jj}^z(e) \\ &- \frac{Re}{3} \sum_{j=1}^{\bar{n}_v^e} \partial_{\bar{w}_q} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} z_{l(e,kk)}^c (t_{n-1}) a_{ii,kk,jj}^z(e) \\ &- \frac{Re}{3} \sum_{j=1}^{\bar{n}_v^e} \partial_{\bar{w}_q} \bar{u}_{l(e,jj)} \sum_{l=1}^{\bar{n}_v^e} z_{l(e,kk)}^c (t_{n-2}) a_{ii,kk,jj}^z(e), \end{split}$$

i e

$$\partial_{\bar{w}_q} \bar{\mathcal{M}}_{e,ii}^{r,0c} = \frac{2\Delta_t Re}{3} \sum_{\substack{jj=1\\g=l(e,kk)}}^{\bar{n}_e^v} \bar{u}_{l(e,jj)} a_{ii,kk,jj}^z(e). \tag{25.168}$$

Finally from equation (25.143) we have

$$\begin{split} \partial_{\bar{w}_{q}} \bar{\mathcal{M}}_{e_{2},ii}^{r,2} &= \frac{2\Delta_{t}Be}{3} A \partial_{\bar{w}_{q}} d_{ii,t_{r},t_{r},\check{u}}(e_{2}) + \frac{2\Delta_{t}Be}{3} A \partial_{\bar{w}_{q}} d_{ii,t_{r},t_{z},\check{w}}(e_{2}) \\ &- \frac{2\Delta_{t}A}{3} \partial_{\bar{w}_{q}} d_{ii,n_{r},\partial_{r}\check{u}}(e_{2}) - \frac{2\Delta_{t}A}{3} \partial_{\bar{w}_{q}} d_{ii,n_{z},\partial_{r}\check{w}}(e_{2}) \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\bar{w}_{q}} \bar{u}_{l_{2}(e_{2},jj)} + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\bar{w}_{q}} \bar{w}_{l_{2}(e_{2},jj)} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\bar{w}_{q}} u_{l_{2}(e_{2},jj)}^{s} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\bar{w}_{q}} w_{l_{2}(e_{2},jj)}^{s} \\ &- \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r}}^{s}(e_{2}) \partial_{\bar{w}_{q}} \sigma_{l_{2}(e_{2},jj)}^{2} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e_{2}}} d_{ii,jj,n_{r}}(e_{2}) \partial_{\bar{w}_{q}} \lambda_{l_{2}(e_{2},jj)}^{2}, \end{split}$$

$$(25.169)$$

i e

$$\partial_{\bar{w}_q} \bar{\mathcal{M}}_{e_2,ii}^{r,2} = \frac{2\Delta_t Be}{3} d_{ii,jj,t_r,t_z}(e_2)|_{q=l_2(e_2,jj)}. \tag{25.170}$$

#### 25.1.3. Derivatives of $\bar{\mathcal{M}}_{i}^{r}$ with respect to $p_{q}$

Using equation (25.137) we have

$$\partial_{p_{q}}\bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}}\bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}}\bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}}\bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}}\bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}} \partial_{p_{q}}\bar{\mathcal{M}}_{e,ii}^{r,0} + \frac{2\Delta_{t}}{3} \partial_{p_{q}} \frac{\sigma^{1}(r_{c}, z_{c})\phi_{i}(r_{c}, z_{c})m_{r}^{1}(r_{c}, z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \partial_{p_{q}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}})}{Ca} + \sum_{\substack{e=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{p_{q}}\bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e=1\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{p_{q}}\bar{\mathcal{M}}_{e_{5},ii}^{r,5},$$

$$(25.171)$$

i.e

$$\partial_{p_q} \bar{\mathcal{M}}_i^r = \sum_{\substack{e_1 = 1 \\ i = l_1(e, ii)}}^{\bar{n}_{el}^1} \partial_{p_q} \bar{\mathcal{M}}_{e_1, ii}^{r, 1}.$$
 (25.172)

From equation (25.141) we have

$$\partial_{p_q} \bar{\mathcal{M}}_{e,ii}^{r,0d} = -\frac{2\Delta_t}{3} \sum_{i,i=1}^{\bar{n}_e^e} b_{jj,ii}^r(e) \partial_{p_q} p_{l^p(e,jj)}, \tag{25.173}$$

i.e.

$$\partial_{p_q} \bar{\mathcal{M}}_{e,ii}^{r,0d} = -\frac{2\Delta_t}{3} b_{jj,ii}^r(e)|_{q=l(e,jj)}, \tag{25.174}$$

# 25.1.4. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\sigma_a^1$

Using equation (25.137) we have

$$\partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{c}, z_{c})m_{r}^{1}(r_{c}, z_{c})}{Ca} \partial_{\sigma_{q}^{1}} \sigma^{1}(r_{c}, z_{c}) + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{r}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e_{1},ii}^{r,5} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_{3}=1\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e_{5},ii}^{r,5},$$

$$(25.175)$$

i.e

$$\partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} + \frac{2\Delta_{t}}{3} \frac{m_{r}^{1}(r_{c},z_{c})}{Ca} \delta_{c,i} \delta_{c,q} + \frac{2\Delta_{t}}{3} \frac{m_{r}^{1,f}(r_{J^{1}},z_{J^{1}})}{Ca} \delta_{J^{1},i} \delta_{J^{1},q}.$$

$$(25.176)$$

From equation (25.142) we have

$$\begin{split} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} &= -\frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{1}} A c_{ii,n_{r},\partial_{r}\check{u}}(e_{1}) - \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{1}} A c_{ii,n_{z},\partial_{r}\check{w}}(e_{1}) \\ &+ \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{\bar{n}_{v}^{e_{1}}} c_{jj,ii,t_{r}}^{s}(e_{1}) \partial_{\sigma_{q}^{1}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}^{n}} c_{ii,jj,n^{r}}(e_{1}) \partial_{\sigma_{q}^{1}} p_{l_{1}^{1}(e_{1},jj)}^{g}, \end{split}$$

$$(25.177)$$

$$\partial_{\sigma_q^1} \bar{\mathcal{M}}_{e_1,ii}^{r,1} = \frac{2\Delta_t}{3Ca} c_{jj,ii,t_r}^s(e_1)|_{q=l_1^1(e_1,jj)}.$$
 (25.178)

### 25.1.5. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\theta_c$

Using equation (25.137) we have

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{1},ii}^{r,0} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c})\phi_{i}(r_{c}, z_{c})}{Ca} \underbrace{\partial_{\theta_{c}} m_{r}^{1}(r_{c}, z_{c})}_{\partial_{\theta_{c}}(-\cos(\theta_{c}))} + \frac{2\Delta_{t}}{3} \partial_{\theta_{c}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}})}{Ca} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_{5}=1\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{5},ii}^{r,5},$$

$$(25.179)$$

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$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c})}{Ca} \delta_{i,c} \sin(\theta_{c}) + \sum_{\substack{e=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e=1\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{5,ii}}^{r,5}.$$

$$(25.180)$$

Now, from equation (25.138) we have

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0a} = -\frac{2\Delta_{t}St}{3} \partial_{\theta_{c}} a_{ii,g_{r}}(e) + \frac{2\Delta_{t}A}{3} \partial_{\theta_{c}} a_{ii,\partial_{r}\check{u}}^{r}(e) + \frac{2\Delta_{t}A}{3} \partial_{\theta_{c}} a_{ii,\partial_{z}\check{u}}^{z}(e)$$

$$+ Re A \partial_{\theta_{c}} a_{ii,\check{u}}(e) + \frac{2\Delta_{t}Re}{3} (A)^{2} \partial_{\theta_{c}} a_{ii,\check{u},\partial_{r}\check{u}}(e) + \frac{2\Delta_{t}Re}{3} (A)^{2} \partial_{\theta_{c}} a_{ii,\check{w},\partial_{z}\check{u}}(e),$$

$$(25.181)$$

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$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0a} = A \left[ Re \, \partial_{\theta_{c}} a_{ii,\check{u}}(e) + \frac{2\Delta_{t}}{3} \partial_{\theta_{c}} a_{ii,\partial_{r}\check{u}}^{r}(e) + \frac{2\Delta_{t}}{3} \partial_{\theta_{c}} a_{ii,\partial_{z}\check{u}}^{z}(e) \right. \\ \left. + \frac{2\Delta_{t}}{3} Re \, A \left( \partial_{\theta_{c}} a_{ii,\check{u},\partial_{r}\check{u}}(e) + \partial_{\theta_{c}} a_{ii,\check{w},\partial_{z}\check{u}}(e) \right) \right].$$

$$\left. (25.182)$$

From equation (25.139)

$$\begin{split} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0b} &= \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj}^{z,r}(e) + \frac{4\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj}^{r,r}(e) \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj}^{z,z}(e) + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\bar{u}}^{r,r}(e) \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\bar{u}}^{z}(e) + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\bar{u}}(e) \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{u}}(e) + Re \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj}(e) \\ &- \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} u_{l(e,jj)}(t_{n-1}) \partial_{\theta_{c}} a_{ii,jj}(e) + \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} u_{l(e,jj)}(t_{n-2}) \partial_{\theta_{c}} a_{ii,jj}(e) \\ &- Re A \sum_{jj=1}^{\bar{n}_{v}^{c}} r_{l(e,jj)}^{c} \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\bar{u}}(e) + \frac{4Re}{3} A \sum_{j=1}^{\bar{n}_{v}^{c}} r_{l(e,jj)}^{c} \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\bar{u}}(e) \\ &- \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} r_{l(e,jj)}^{c}(t_{n-2}) \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\bar{u}}(e) - Re A \sum_{jj=1}^{\bar{n}_{v}^{c}} z_{l(e,jj)}^{c} \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{u}}(e) \\ &+ \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} z_{l(e,jj)}^{c}(t_{n-1}) \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{u}}(e) - \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{c}} z_{l(e,jj)}^{c}(t_{n-2}) \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{u}}(e), \end{split}$$

i.e.

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0b} = \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\check{u}}^{r}(e) + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\check{w}}^{z}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\check{u}}(e) + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\check{u}}(e)$$

$$- Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} r_{l(e,jj)}^{c} \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\check{u}}(e) + \frac{4Re}{3} A \sum_{j=1}^{\bar{n}_{v}^{e}} r_{l(e,jj)}^{c} (t_{n-1}) \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\check{u}}(e)$$

$$- \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} r_{l(e,jj)}^{c} (t_{n-2}) \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\check{u}}(e) - Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{c} \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\check{u}}(e)$$

$$+ \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{c} (t_{n-1}) \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\check{u}}(e) - \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{c} (t_{n-2}) \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\check{u}}(e),$$

$$(25.184)$$

equivalently

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0b} = \operatorname{Re} A \sum_{jj=1}^{\bar{n}_{e}^{c}} \left\{ \frac{2\Delta_{t}}{3} \left[ \bar{w}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\check{u}}(e) \right. \right. \\ \left. + \bar{u}_{l(e,jj)} \left( \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\check{u}}(e) + \partial_{\theta_{c}} a_{ii,jj,\check{u}}^{r}(e) + \partial_{\theta_{c}} a_{ii,jj,\check{w}}^{z}(e) \right) \right] \right. \\ \left. - \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\check{u}}(e) \left[ r_{l(e,jj)}^{c} - \frac{4}{3} r_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,jj)}^{c}(t_{n-2}) \right] \right. \\ \left. - \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\check{u}}(e) \left[ z_{l(e,jj)}^{c} - \frac{4}{3} z_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,jj)}^{c}(t_{n-2}) \right] \right\},$$

From equation (25.140)

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,0c} = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,kk)} \partial_{\theta_{c}} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,kk)} \partial_{\theta_{c}} a_{ii,kk,jj}^{z}(e)$$

$$- Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} \partial_{\theta_{c}} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} (t_{n-1}) \partial_{\theta_{c}} a_{ii,kk,jj}^{r}(e)$$

$$- \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} (t_{n-2}) \partial_{\theta_{c}} a_{ii,kk,jj}^{r}(e)$$

$$- Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} \partial_{\theta_{c}} a_{ii,kk,jj}^{z}(e)$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} (t_{n-1}) \partial_{\theta_{c}} a_{ii,kk,jj}^{z}(e)$$

$$- \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} (t_{n-1}) \partial_{\theta_{c}} a_{ii,kk,jj}^{z}(e),$$

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$$\partial_{\theta_c} \bar{\mathcal{M}}_{e,ii}^{r,0c} = 0. \tag{25.187}$$

From equation (25.141)

$$\partial_{\theta_c} \bar{\mathcal{M}}_{e,ii}^{r,0d} = -\frac{2\Delta_t}{3} \sum_{j=1}^{\bar{n}_p^e} p_{l^p(e,jj)} \partial_{\theta_c} b_{jj,ii}^r(e),$$
 (25.188)

i.e.

$$\partial_{\theta_c} \bar{\mathcal{M}}_{e\,ii}^{r,0d} = 0. \tag{25.189}$$

From equation (25.142)

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} = -\frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} c_{ii,n_{r},\partial_{r}\bar{u}}(e_{1}) - \frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} c_{ii,n_{z},\partial_{r}\bar{w}}(e_{1})$$

$$+ \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{\bar{n}_{v}^{e_{1}}} \sigma_{l_{1}(e_{1},jj)}^{1} \partial_{\theta_{c}} c_{jj,ii,t_{r}}^{s}(e_{1}) - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}^{n}} p_{l_{1}(e_{1},jj)}^{g} \partial_{\theta_{c}} c_{ii,jj,n_{r}}(e_{1}),$$

$$(25.190)$$

i.e.

$$\partial_{\theta_c} \bar{\mathcal{M}}_{e_1,ii}^{r,1} = -\frac{2\Delta_t}{3} A \partial_{\theta_c} c_{ii,n_r,\partial_r \check{u}}(e_1) - \frac{2\Delta_t}{3} A \partial_{\theta_c} c_{ii,n_z,\partial_r \check{w}}(e_1), \qquad (25.191)$$

equivalently

$$\partial_{\theta_c} \bar{\mathcal{M}}_{e_1,ii}^{r,1} = -\frac{2\Delta_t}{3} A \left[ \partial_{\theta_c} c_{ii,n_r,\partial_r \check{u}}(e_1) + \partial_{\theta_c} c_{ii,n_z,\partial_r \check{w}}(e_1) \right]. \tag{25.192}$$

From equation (25.143)

$$\begin{split} \partial_{\theta_{c}} \bar{\mathcal{M}}^{r,2}_{e_{2},ii} &= \frac{2\Delta_{t}Be}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{r},\check{u}}(e_{2}) + \frac{2\Delta_{t}Be}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},\check{w}}(e_{2}) \\ &- \frac{2\Delta_{t}A}{3} \partial_{\theta_{c}} d_{ii,n_{r},\partial_{r}\check{u}}(e_{2}) - \frac{2\Delta_{t}A}{3} \partial_{\theta_{c}} d_{ii,n_{z},\partial_{r}\check{w}}(e_{2}) \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}^{e}_{v}} \bar{u}_{l_{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,t_{r},t_{r}}(e_{2}) + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}^{e}_{v}} \bar{w}_{l_{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \\ &- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} u^{s}_{l_{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,t_{r},t_{r}}(e_{2}) - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} w^{s}_{l_{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \\ &- \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \sigma^{2}_{l_{2}(e_{2},jj)} \partial_{\theta_{c}} d^{s}_{ii,jj,t_{r}}(e_{2}) + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}^{e_{2}}} \lambda^{2}_{l_{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,n_{r}}(e_{2}), \end{split}$$

i.e.

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{2},ii}^{r,2} = \frac{2\Delta_{t}Be}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{r},\check{u}}(e_{2}) + \frac{2\Delta_{t}Be}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},\check{w}}(e_{2}) - \frac{2\Delta_{t}A}{3} \partial_{\theta_{c}} d_{ii,n_{r},\partial_{r}\check{u}}(e_{2}) - \frac{2\Delta_{t}A}{3} \partial_{\theta_{c}} d_{ii,n_{z},\partial_{r}\check{w}}(e_{2}),$$

$$(25.194)$$

equivalently

$$\partial_{\theta_c} \bar{\mathcal{M}}_{e_2,ii}^{r,2} = \frac{2\Delta_t}{3} A \left[ Be \left( \partial_{\theta_c} d_{ii,t_r,t_r,\tilde{u}}(e_2) + \partial_{\theta_c} d_{ii,t_r,t_z,\tilde{w}}(e_2) \right) - \partial_{\theta_c} d_{ii,n_r,\partial_r\tilde{u}}(e_2) \right. \left. \left. \left( 25.195 \right) \right. \\ \left. \left. \left. - \partial_{\theta_c} d_{ii,n_r,\partial_r\tilde{u}}(e_2) \right] \right]$$

From (25.144)

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{r,5} = -\frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} g_{ii,n_{r},\partial_{r}\check{u}}(e_{5}) - \frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} g_{ii,n_{z},\partial_{r}\check{w}}(e_{5}) + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \lambda_{l_{5}(e_{5},jj)}^{5} \partial_{\theta_{c}} g_{ii,jj,n_{r}}(e_{5}) + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}} \gamma_{l_{5}(e_{5},jj)}^{5} \partial_{\theta_{c}} g_{ii,jj,t_{r}}(e_{5}),$$

$$(25.196)$$

i.e.

$$\partial_{\theta_c} \bar{\mathcal{M}}_{e,ii}^{r,5} = -\frac{2\Delta_t}{3} A \partial_{\theta_c} g_{ii,n_r,\partial_r \check{u}}(e_5) - \frac{2\Delta_t}{3} A \partial_{\theta_c} g_{ii,n_z,\partial_r \check{w}}(e_5), \qquad (25.197)$$

equivalently

$$\partial_{\theta_c} \bar{\mathcal{M}}_{e,ii}^{r,5} = -\frac{2\Delta_t}{3} A \left[ \partial_{\theta_c} g_{ii,n_r,\partial_r \check{u}}(e_5) + \partial_{\theta_c} g_{ii,n_z,\partial_r \check{w}}(e_5) \right]. \tag{25.198}$$

# 25.1.6. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\sigma_q^2$

Using equation (25.137) we have

$$\partial_{\sigma_{q}^{2}}\bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}}\bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}}\bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}}\bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}}\bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}} \partial_{\sigma_{q}^{2}}\bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\sigma_{q}^{2}}\bar{\mathcal{M}}_{e,ii}^{r,1} + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{c}, z_{c})m_{r}^{1}(r_{c}, z_{c})}{Ca} \partial_{\sigma_{q}^{2}}\sigma^{1}(r_{c}, z_{c}) + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{r}^{1}f(r_{J^{1}}, z_{J^{1}})}{Ca} \partial_{\sigma_{q}^{2}}\sigma^{1}(r_{J^{1}}, z_{J^{1}}) + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\sigma_{q}^{2}}\bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_{3}=1\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\sigma_{q}^{2}}\bar{\mathcal{M}}_{e_{5},ii}^{r,5},$$

$$(25.199)$$

i.e

$$\partial_{\sigma_q^2} \bar{\mathcal{M}}_i^r = \sum_{\substack{e_2 = 1 \\ i = l_0(e, ii)}}^{\bar{n}_{el}^r} \partial_{\sigma_q^2} \bar{\mathcal{M}}_{e, ii}^{r, 2}.$$
 (25.200)

From equation (25.143) we have

$$\begin{split} &\partial_{\sigma_{q}^{2}} \bar{\mathcal{M}}_{e_{2},ii}^{r,2} = \frac{2\Delta_{t}Be}{3} A \partial_{\sigma_{q}^{2}} d_{ii,t_{r},t_{r},\bar{u}}(e_{2}) + \frac{2\Delta_{t}Be}{3} A \partial_{\sigma_{q}^{2}} d_{ii,t_{r},t_{z},\bar{w}}(e_{2}) \\ &- \frac{2\Delta_{t}A}{3} \partial_{\sigma_{q}^{2}} d_{ii,n_{r},\partial_{r}\bar{u}}(e_{2}) - \frac{2\Delta_{t}A}{3} \partial_{\sigma_{q}^{2}} d_{ii,n_{z},\partial_{r}\bar{w}}(e_{2}) \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\sigma_{q}^{2}} \bar{u}_{l_{2}(e_{2},jj)} + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\sigma_{q}^{2}} \bar{w}_{l_{2}(e_{2},jj)} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\sigma_{q}^{2}} u_{l_{2}(e_{2},jj)}^{s} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\sigma_{q}^{2}} w_{l_{2}(e_{2},jj)}^{s} \\ &- \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r}}^{s}(e_{2}) \partial_{\sigma_{q}^{2}} \sigma_{l_{2}(e_{2},jj)}^{2} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e_{2}}} d_{ii,jj,n_{r}}(e_{2}) \partial_{\sigma_{q}^{2}} \lambda_{l_{2}(e_{2},jj)}^{2}, \end{split}$$

$$(25.201)$$

i.e.

$$\partial_{\sigma_q^2} \bar{\mathcal{M}}_{e_2,ii}^{r,2} = -\frac{\Delta_t}{3Ca} d_{ii,jj,t_r}^s(e_2)|_{q=l_2^2(e_2,jj)}.$$
 (25.202)

### 25.1.7. Derivatives of $\bar{\mathcal{M}}_{i}^{r}$ with respect to $\lambda_{a}^{2}$

Using equation (25.137) we have

$$\partial_{\lambda_{q}^{2}} \bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{2}} \bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{2}} \bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{2}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\lambda_{q}^{2}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\lambda_{q}^{2}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{c}, z_{c}) m_{r}^{1}(r_{c}, z_{c})}{Ca} \partial_{\lambda_{q}^{2}} \sigma^{1}(r_{c}, z_{c}) + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{r}^{1}(r_{c}, z_{c})}{Ca} \partial_{\lambda_{q}^{2}} \sigma^{1}(r_{J^{1}}, z_{J^{1}}) \partial_{\lambda_{q}^{2}} \sigma^{1}(r_{J^{1}}, z_{J^{1}}) + \sum_{\substack{e_{1}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\lambda_{q}^{2}} \bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_{3}=1\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\lambda_{q}^{2}} \bar{\mathcal{M}}_{e_{5},ii}^{r,5},$$

$$(25.203)$$

i.e

$$\partial_{\lambda_q^2} \bar{\mathcal{M}}_i^r = \sum_{\substack{e_2 = 1 \\ i = l_2(e, ii)}}^{\bar{n}_{el}^2} \partial_{\lambda_q^2} \bar{\mathcal{M}}_{e, ii}^{r, 2}. \tag{25.204}$$

From equation (25.143) we have

$$\begin{split} &\partial_{\lambda_{q}^{2}} \bar{\mathcal{M}}_{e_{2},ii}^{r,2} = \frac{2\Delta_{t}Be}{3} A \partial_{\lambda_{q}^{2}} d_{ii,t_{r},t_{r},\bar{u}}(e_{2}) + \frac{2\Delta_{t}Be}{3} A \partial_{\lambda_{q}^{2}} d_{ii,t_{r},t_{z},\bar{w}}(e_{2}) \\ &- \frac{2\Delta_{t}A}{3} \partial_{\lambda_{q}^{2}} d_{ii,n_{r},\partial_{r}\bar{u}}(e_{2}) - \frac{2\Delta_{t}A}{3} \partial_{\lambda_{q}^{2}} d_{ii,n_{z},\partial_{r}\bar{w}}(e_{2}) \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\lambda_{q}^{2}} \bar{u}_{l_{2}(e_{2},jj)} + \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\lambda_{q}^{2}} \bar{w}_{l_{2}(e_{2},jj)} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \partial_{\lambda_{q}^{2}} u_{l_{2}^{2}(e_{2},jj)}^{s} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \partial_{\lambda_{q}^{2}} w_{l_{2}^{2}(e_{2},jj)}^{s} \\ &- \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} d_{ii,jj,t_{r}}^{s}(e_{2}) \partial_{\lambda_{q}^{2}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e_{2}}} d_{ii,jj,n_{r}}(e_{2}) \partial_{\lambda_{q}^{2}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2}, \end{split}$$

$$(25.205)$$

$$\partial_{\lambda_q^2} \bar{\mathcal{M}}_{e_2,ii}^{r,2} = \frac{2\Delta_t}{3} d_{ii,jj,n_r}(e_2)|_{q=l_2^2(e_2,jj)}. \tag{25.206}$$

# 25.1.8. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\lambda_q^5$

Using equation (25.137) we have

$$\partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_3=1\\i=l_5(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,5} + \sum$$

i.e

$$\partial_{\lambda_q^5} \bar{\mathcal{M}}_i^r = \sum_{\substack{e_5 = 1\\ i = l_5(e, ii)}}^{\bar{n}_6^{c_1}} \partial_{\lambda_q^5} \bar{\mathcal{M}}_{e_5, ii}^{r, 5}.$$
 (25.208)

From equation (25.144)

$$\partial_{\lambda_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,5} = -\frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{5}} A g_{ii,n_{r},\partial_{r}\tilde{u}}(e_{5}) - \frac{2\Delta_{t}}{3} \partial_{\lambda_{q}^{5}} A g_{ii,n_{z},\partial_{r}\tilde{w}}(e_{5}) + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} g_{ii,jj,n_{r}}(e_{5}) \partial_{\lambda_{q}^{5}} \lambda_{l_{5}(e_{5},jj)}^{5} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}} g_{ii,jj,t_{r}}(e_{5}) \partial_{\lambda_{q}^{5}} \gamma_{l_{5}(e_{5},jj)}^{5},$$

$$(25.209)$$

$$\partial_{\lambda_q^5} \bar{\mathcal{M}}_{e,ii}^{r,5} = \frac{2\Delta_t}{3} g_{ii,jj,n_r}(e_5)|_{q=l_5^5 e_5, jj}. \tag{25.210}$$

# 25.1.9. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\gamma_a^5$

Using equation (25.137) we have

$$\partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_3=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_3=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,5} + \sum_{\substack{e_3$$

i e

$$\partial_{\gamma_q^5} \bar{\mathcal{M}}_i^r = \sum_{\substack{e_5 = 1\\ i = l_5(e, ii)}}^{\bar{n}_{e_1}^c} \partial_{\gamma_q^5} \bar{\mathcal{M}}_{e_5, ii}^{r, 5}.$$
 (25.212)

From equation (25.144)

$$\partial_{\gamma_{q}^{5}} \bar{\mathcal{M}}_{e,ii}^{r,5} = -\frac{2\Delta_{t}}{3} \partial_{\gamma_{q}^{5}} A g_{ii,n_{r},\partial_{r}\check{u}}(e_{5}) - \frac{2\Delta_{t}}{3} \partial_{\gamma_{q}^{5}} A g_{ii,n_{z},\partial_{r}\check{w}}(e_{5}) + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} g_{ii,jj,n_{r}}(e_{5}) \partial_{\gamma_{q}^{5}} \lambda_{l_{5}(e_{5},jj)}^{5} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}} g_{ii,jj,t_{r}}(e_{5}) \partial_{\gamma_{q}^{5}} \gamma_{l_{5}(e_{5},jj)}^{5},$$

$$(25.213)$$

$$\partial_{\gamma_q^5} \bar{\mathcal{M}}_{e,ii}^{r,5} = \frac{2\Delta_t}{3} g_{ii,jj,t_r}(e_5)|_{q=l_5^5 e_5,jj}. \tag{25.214}$$

## 25.1.10. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to A

Using equation (25.137) we have

$$\partial_{A}\bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{A}\bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{A}\bar{\mathcal{M}}_{e,ii}^{r,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{A}\bar{\mathcal{M}}_{e,ii}^{r,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{A}\bar{\mathcal{M}}_{e,ii}^{r,0d} + \sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{el}} \partial_{A}\bar{\mathcal{M}}_{e_1,ii}^{r,1} + \frac{2\Delta_t}{3} \frac{\phi_i(r_c, z_c)m_r^1(r_c, z_c)}{Ca} \partial_{A}\sigma^1(r_c, z_c) + \frac{2\Delta_t}{3} \frac{\phi_i(r_{J^1}, z_{J^1})m_r^{1,f}(r_{J^1}, z_{J^1})}{Ca} \partial_{A}\sigma^1(r_{J^1}, z_{J^1}) + \sum_{\substack{e_2=1\\i=l_2(e,ii)}}^{\bar{n}_{el}^2} \partial_{A}\bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_5=1\\i=l_5(e,ii)}}^{\bar{n}_{el}^5} \partial_{A}\bar{\mathcal{M}}_{e_5,ii}^{r,5},$$

$$(25.215)$$

i.e.

$$\partial_{A}\bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{A}\bar{\mathcal{M}}_{e,ii}^{r,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{A}\bar{\mathcal{M}}_{e,ii}^{r,0b}$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{A}\bar{\mathcal{M}}_{e_{1},ii}^{r,1} + \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{A}\bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_{5}=1\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{A}\bar{\mathcal{M}}_{e_{5},ii}^{r,5}.$$

$$(25.216)$$

From equation (25.138)

$$\partial_{A}\bar{\mathcal{M}}_{e,ii}^{r,0a} = -\frac{2\Delta_{t}St}{3}\partial_{A}a_{ii,g_{r}}(e) + \frac{2\Delta_{t}}{3}a_{ii,\partial_{r}\tilde{u}}^{r}(e)\partial_{A}A + \frac{2\Delta_{t}}{3}a_{ii,\partial_{z}\tilde{u}}^{z}(e)\partial_{A}A + Re\,a_{ii,\tilde{u}}(e)\partial_{A}A + \frac{2\Delta_{t}Re}{3}a_{ii,\tilde{u},\partial_{r}\tilde{u}}(e)\partial_{A}(A)^{2} + \frac{2\Delta_{t}Re}{3}a_{ii,\tilde{w},\partial_{z}\tilde{u}}(e)\partial_{A}(A)^{2},$$

$$(25.217)$$

i.e.

$$\partial_{A} \bar{\mathcal{M}}_{e,ii}^{r,0a} = Re \, a_{ii,\check{u}}(e) + \frac{2\Delta_{t}}{3} a_{ii,\partial_{r}\check{u}}^{r}(e) + \frac{2\Delta_{t}}{3} a_{ii,\partial_{z}\check{u}}^{z}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} a_{ii,\check{u},\partial_{r}\check{u}}(e)2A + \frac{2\Delta_{t}Re}{3} a_{ii,\check{w},\partial_{z}\check{u}}(e)2A,$$

$$(25.218)$$

equivalently

$$\partial_{A} \bar{\mathcal{M}}_{e,ii}^{r,0a} = Re \left[ a_{ii,\check{u}}(e) + \frac{2\Delta_{t}}{3} \left( a_{ii,\partial_{r}\check{u}}^{r}(e) + a_{ii,\partial_{z}\check{u}}^{z}(e) \right) + \frac{4\Delta_{t}A}{3} \left( a_{ii,\check{u},\partial_{r}\check{u}}(e) + a_{ii,\check{w},\partial_{z}\check{u}}(e) \right) \right].$$

$$(25.219)$$

Now, from equation (25.139)

$$\begin{split} \partial_{A} \bar{\mathcal{M}}_{e,ii}^{r,0b} &= \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}} a_{ii,jj}^{z,r}(e) \partial_{A} \bar{w}_{l(e,jj)} + \frac{4\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}} a_{ii,jj}^{r,r}(e) \partial_{A} \bar{u}_{l(e,jj)} \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}^{z,z}(e) \partial_{A} \bar{u}_{l(e,jj)} + \frac{2\Delta_{t}Re}{3} \partial_{A} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\bar{u}}^{r,r}(e) \bar{u}_{l(e,jj)} \\ &+ \frac{2\Delta_{t}Re}{3} \partial_{A} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\bar{u}}^{z,v}(e) \bar{u}_{l(e,jj)} + \frac{2\Delta_{t}Re}{3} \partial_{A} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{r}\bar{u}}(e) \bar{u}_{l(e,jj)} \\ &+ \frac{2\Delta_{t}Re}{3} \partial_{A} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\bar{u}}(e) \bar{w}_{l(e,jj)} + Re \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}(e) \partial_{A} \bar{u}_{l(e,jj)} \\ &- \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}(e) \partial_{A} u_{l(e,jj)}(t_{n-1}) + \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}(e) \partial_{A} u_{l(e,jj)}(t_{n-2}) \\ &- Re \, \partial_{A} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{r}\bar{u}}(e) r_{l(e,jj)}^{c} + \frac{4Re}{3} \partial_{A} A \sum_{j=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{r}\bar{u}}(e) r_{l(e,jj)}^{c}(t_{n-1}) \\ &- \frac{Re}{3} \partial_{A} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{r}\bar{u}}(e) r_{l(e,jj)}^{c}(t_{n-2}) - Re \, \partial_{A} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\bar{u}}(e) z_{l(e,jj)}^{c}(t_{n-2}) \\ &+ \frac{4Re}{3} \partial_{A} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\bar{u}}(e) z_{l(e,jj)}^{c}(t_{n-1}) - \frac{Re}{3} \partial_{A} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\bar{u}}(e) z_{l(e,jj)}^{c}(t_{n-2}), \end{split}$$

i.e.

$$\partial_{A} \bar{\mathcal{M}}_{e,ii}^{r,0b} = Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \left[ \frac{2\Delta_{t}}{3} \left\{ a_{ii,jj,\partial_{z}\bar{u}}(e) \bar{w}_{l(e,jj)} + \bar{u}_{l(e,jj)} \left[ a_{ii,jj,\bar{u}}^{r}(e) + a_{ii,jj,\bar{w}}^{r}(e) + a_{ii,jj,\partial_{r}\bar{u}}(e) \right] \right\}$$

$$- a_{ii,jj,\partial_{r}\bar{u}}(e) \left\{ r_{l(e,jj)}^{c} - \frac{4}{3} r_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,jj)}^{c}(t_{n-2}) \right\}$$

$$- a_{ii,jj,\partial_{z}\bar{u}}(e) \left\{ z_{l(e,jj)}^{c} - \frac{4}{3} z_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,jj)}^{c}(t_{n-2}) \right\} \right].$$

$$(25.221)$$

From equation (25.142) we have

$$\partial_{A}\bar{\mathcal{M}}_{e_{1},ii}^{r,1} = -\frac{2\Delta_{t}}{3}\partial_{A}Ac_{ii,n_{r},\partial_{r}\check{u}}(e_{1}) - \frac{2\Delta_{t}}{3}\partial_{A}Ac_{ii,n_{z},\partial_{r}\check{w}}(e_{1}) + \frac{2\Delta_{t}}{3Ca}\sum_{jj=1}^{\bar{n}_{v}^{e_{1}}}c_{jj,ii,t_{r}}^{s}(e_{1})\partial_{A}\sigma_{l_{1}(e_{1},jj)}^{1} - \frac{2\Delta_{t}}{3}\sum_{j=1}^{n_{v}^{n}}c_{ii,jj,n_{r}}(e_{1})\partial_{A}p_{l_{1}(e_{1},jj)}^{g},$$

$$(25.222)$$

i.e.

$$\partial_A \bar{\mathcal{M}}_{e_1, ii}^{r, 1} = -\frac{2\Delta_t}{3} c_{ii, n_r, \partial_r \check{u}}(e_1) - \frac{2\Delta_t}{3} c_{ii, n_z, \partial_r \check{w}}(e_1), \tag{25.223}$$

equivalently

$$\partial_A \bar{\mathcal{M}}_{e_1, ii}^{r, 1} = -\frac{2\Delta_t}{3} \left[ c_{ii, n_r, \partial_r \check{u}}(e_1) + c_{ii, n_z, \partial_r \check{w}}(e_1) \right]. \tag{25.224}$$

From equation (25.143) we have

$$\partial_{A}\bar{\mathcal{M}}_{e_{2},ii}^{r,2} = \frac{2\Delta_{t}Be}{3}\partial_{A}Ad_{ii,t_{r},t_{r},\check{u}}(e_{2}) + \frac{2\Delta_{t}Be}{3}d_{ii,t_{r},t_{z},\check{w}}(e_{2})\partial_{A}A$$

$$-\frac{2\Delta_{t}}{3}d_{ii,n_{r},\partial_{r}\check{u}}(e_{2})\partial_{A}A - \frac{2\Delta_{t}}{3}d_{ii,n_{z},\partial_{r}\check{w}}(e_{2})\partial_{A}A$$

$$+\frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}d_{ii,jj,t_{r},t_{r}}(e_{2})\partial_{A}\bar{u}_{l_{2}(e_{2},jj)} + \frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}d_{ii,jj,t_{r},t_{z}}(e_{2})\partial_{A}\bar{w}_{l_{2}(e_{2},jj)}$$

$$-\frac{2\Delta_{t}Be}{3}\sum_{j=1}^{n_{v}}d_{ii,jj,t_{r},t_{r}}(e_{2})\partial_{A}u_{l_{2}(e_{2},jj)}^{s} - \frac{2\Delta_{t}Be}{3}\sum_{j=1}^{n_{v}}d_{ii,jj,t_{r},t_{z}}(e_{2})\partial_{A}w_{l_{2}(e_{2},jj)}^{s}$$

$$-\frac{\Delta_{t}}{3Ca}\sum_{j=1}^{n_{v}}d_{ii,jj,t_{r}}^{s}(e_{2})\partial_{A}\sigma_{l_{2}(e_{2},jj)}^{2} + \frac{2\Delta_{t}}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}d_{ii,jj,n_{r}}(e_{2})\partial_{A}\lambda_{l_{2}(e_{2},jj)}^{2},$$

$$(25.225)$$

i.e.

$$\partial_{A}\bar{\mathcal{M}}_{e_{2},ii}^{r,2} = \frac{2\Delta_{t}Be}{3}d_{ii,t_{r},t_{r},\check{u}}(e_{2}) + \frac{2\Delta_{t}Be}{3}d_{ii,t_{r},t_{z},\check{w}}(e_{2}) - \frac{2\Delta_{t}}{3}d_{ii,n_{r},\partial_{r}\check{u}}(e_{2}) - \frac{2\Delta_{t}}{3}d_{ii,n_{z},\partial_{r}\check{w}}(e_{2}),$$
(25.226)

equivalently

$$\partial_{A}\bar{\mathcal{M}}_{e_{2},ii}^{r,2} = \frac{2\Delta_{t}}{3} \left[ Be \left( d_{ii,t_{r},t_{r},\check{u}}(e_{2}) + d_{ii,t_{r},t_{z},\check{w}}(e_{2}) \right) - d_{ii,n_{r},\partial_{r}\check{u}}(e_{2}) - d_{ii,n_{z},\partial_{r}\check{w}}(e_{2}) \right].$$

$$(25.227)$$

From equation (25.144)

$$\begin{split} \partial_{A} \bar{\mathcal{M}}_{e,ii}^{r,5} &= -\frac{2\Delta_{t}}{3} g_{ii,n_{r},\partial_{r}\check{u}}(e_{5}) \partial_{A} A - \frac{2\Delta_{t}}{3} g_{ii,n_{z},\partial_{r}\check{w}}(e_{5}) \partial_{A} A \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} g_{ii,jj,n_{r}}(e_{5}) \partial_{A} \lambda_{l_{5}(e_{5},jj)}^{5} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}} g_{ii,jj,t_{r}}(e_{5}) \partial_{A} \gamma_{l_{5}(e_{5},jj)}^{5}, \end{split}$$

$$(25.228)$$

i.e

$$\partial_A \bar{\mathcal{M}}_{e,ii}^{r,5} = -\frac{2\Delta_t}{3} g_{ii,n_r,\partial_r \check{u}}(e_5) - \frac{2\Delta_t}{3} g_{ii,n_z,\partial_r \check{w}}(e_5), \tag{25.229}$$

equivalently

$$\partial_{A} \bar{\mathcal{M}}_{e,ii}^{r,5} = -\frac{2\Delta_{t}}{3} \left[ g_{ii,n_{r},\partial_{r}\check{u}}(e_{5}) + g_{ii,n_{z},\partial_{r}\check{w}}(e_{5}) \right]. \tag{25.230}$$

## 25.1.11. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $h_q$

We denote the spine lengths by h, and we consider the derivatives of the residuals with respect to each spine.

From equation (25.117) we have

$$\bar{\mathcal{M}}_{i}^{r} = \underbrace{\sum_{\substack{e=1\\i=l(e,ii)\\\bar{\mathcal{M}}_{r}^{r,0}}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{r,0}}_{i=l_{1}(e,ii)} + \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c},z_{c})\phi_{i}(r_{c},z_{c})m_{r}^{1}(r_{c},z_{c})}{Ca}$$

$$+\frac{2\Delta_{t}}{3}\frac{\sigma^{1}(r_{J^{1}},z_{J^{1}})\phi_{i}(r_{J^{1}},z_{J^{1}})m_{r}^{1,f}(r_{J^{1}},z_{J^{1}})}{Ca}+\underbrace{\sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)\\\bar{\mathcal{M}}_{i}^{r,2}}}^{\bar{n}_{el}^{2}}\bar{\mathcal{M}}_{e,ii}^{r,2}+\underbrace{\sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)\\\bar{\mathcal{M}}_{i}^{r,4}}}^{\bar{n}_{el}^{4}}\bar{\mathcal{M}}_{e_{4},ii}^{r,4},$$

(25.231)

We notice that in the sum by elements above, it is only those spines that contain nodes in these elements that are going to have an effect on each of the derivatives shown above. Put differently, the vast majority of the derivatives above will be identically null. Hence, we once again resort to a function that maps objects in the element to the global number of these elements. Here we define as the "local spines" of an element those spines that contain nodes that are part of the element being considered, and we number those spines with a local spine number (from 1 to the number of spines that contain nodes of the element). We then introduce the local-spine-number to global-spine-number map S(e,qq)=q, which maps the qq-th local spine number on element e to its global spines number (previously referred to as simply the spine number) q. Similarly, we define  $S_i(e_i,qq)=q$ , which maps the local spine number qq of element  $e_i$  on boundary q to its global spine number q.

Thus using local spine numbers we have

$$\partial_{h_{q}} \bar{\mathcal{M}}_{i}^{r} = \sum_{\substack{e=1\\i=l(e,ii)\\q=S(e,qq)}}^{\bar{n}_{el}} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{r,0} + \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)\\q=S(e,qq)}}^{\bar{n}_{el}^{1}} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1}$$

$$+ \frac{2\Delta_{t}}{3} \underbrace{\partial_{h_{q}} \frac{\sigma_{c}^{1} \delta_{i,c} m_{r}^{1}(r_{c}, z_{c})}{Ca}}_{=0} + \frac{2\Delta_{t}}{3} \frac{\sigma_{J^{1}}^{1} \delta_{i,J^{1}}}{Ca} \partial_{h_{q}} m_{r}^{1,f}(r_{J^{1}}, z_{J^{1}})$$

$$+ \sum_{\substack{e_{2}=1\\i=l_{2}(e,ii)\\q=S(e,qq)}}^{\bar{n}_{el}^{2}} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{r,2} + \sum_{\substack{e_{4}=1\\i=l_{4}(e,ii)\\q=S(e,qq)}}^{\bar{n}_{el}^{4}} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e_{4},ii}^{r,4}.$$

$$(25.232)$$

Then; we have, from equation (25.138),

$$\begin{split} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{r,0a} &= -\frac{2\Delta_{t}St}{3} \partial_{h_{S(e,qq)}} a_{ii,g_{r}}(e) + \frac{2\Delta_{t}A}{3} \partial_{h_{S(e,qq)}} a_{ii,\partial_{r}\check{u}}^{r}(e) \\ &+ \frac{2\Delta_{t}A}{3} \partial_{h_{S(e,qq)}} a_{ii,\partial_{z}\check{u}}^{z}(e) + Re \, A \partial_{h_{S(e,qq)}} a_{ii,\check{u}}(e) \\ &+ \frac{2\Delta_{t}Re}{3} \left(A\right)^{2} \partial_{h_{S(e,qq)}} a_{ii,\check{u},\partial_{r}\check{u}}(e) + \frac{2\Delta_{t}Re}{3} \left(A\right)^{2} \partial_{h_{S(e,qq)}} a_{ii,\check{w},\partial_{z}\check{u}}(e), \end{split}$$

$$(25.233)$$

i.e

$$\begin{split} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}^{r,0a}_{e,ii} &= Re \, A \partial_{h_{S(e,qq)}} a_{ii,\check{u}}(e) \\ &+ \frac{2\Delta_t}{3} \left\{ -St \, \partial_{h_{S(e,qq)}} a_{ii,g_r}(e) + A \left[ \partial_{h_{S(e,qq)}} a^r_{ii,\partial_r\check{u}}(e) + \partial_{h_{S(e,qq)}} a^z_{ii,\partial_z\check{u}}(e) \right] \right. \\ &+ Re \, \left. (A)^2 \left[ \partial_{h_{S(e,qq)}} a_{ii,\check{u},\partial_r\check{u}}(e) + \partial_{h_{S(e,qq)}} a_{ii,\check{w},\partial_z\check{u}}(e) \right] \right\}; \end{split}$$

from equation (25.131),

$$\begin{split} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{r,0b} &= Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj}(e) - \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} u_{l(e,jj)}(t_{n-1}) \partial_{h_{S(e,qq)}} a_{ii,jj}(e) \\ &+ \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} u_{l(e,jj)}(t_{n-2}) \partial_{h_{S(e,qq)}} a_{ii,jj}(e) + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u}}^{r}(e) \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u}}^{z}(e) + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}(e) \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}(e) - Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\bar{u},\bar{u}}(e) \partial_{h_{S(e,qq)}} r_{l(e,jj)}^{e}(e) \\ &- Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} r_{l(e,jj)}^{e} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}(e) + \frac{4Re}{3} A \sum_{j=1}^{\bar{n}_{v}^{e}} r_{l(e,jj)}^{e}(t_{n-1}) \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}(e) \\ &- \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} r_{l(e,jj)}^{e} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}(e) - Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\bar{u},\bar{u}}^{e}(e) \partial_{h_{S(e,qq)}} z_{l(e,jj)}^{e}(e,j) \\ &- Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} r_{l(e,jj)}^{e} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}^{e}(e) + \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{e}(t_{n-1}) \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}^{e}(e) \\ &- \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{e} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}^{e}(e) + \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{e} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}^{e}(e) \\ &- \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)}^{e} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}^{e}(e) + \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)}^{e} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}^{e}(e) \\ &- \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)}^{e} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}^{e}(e) + \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)}^{e} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u}}^{e}(e) \\ &- \frac{Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)}^{e} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{u},\bar{u},\bar{$$

i.e.

$$\partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{r,0b} = \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_e^e} \bar{w}_{l(e,jj)} \left[ \partial_{h_{S(e,qq)}} a_{ii,jj}^{z,r}(e) + \operatorname{Re} A \partial_{h_{S(e,qq)}} a_{ii,jj,\partial_z \check{u}}(e) \right]$$

$$+ \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^r} \bar{u}_{l(e,jj)} \left\{ 2\partial_{h_{S(e,qq)}} a_{ii,jj}^{r,r}(e) + \partial_{h_{S(e,qq)}} a_{ii,jj}^{z,z}(e) \right.$$

$$+\operatorname{Re}A\left[\partial_{h_{S(e,qq)}}a_{ii,jj,\check{u}}^{r}(e)+\partial_{h_{S(e,qq)}}a_{ii,jj,\check{w}}^{z}(e)+\partial_{h_{S(e,qq)}}a_{ii,jj,\partial_{r}\check{u}}(e)\right]\right\}$$

$$+ Re \sum_{j_{l}=1}^{\bar{n}_{v}^{e}} \partial_{h_{S(e,qq)}} a_{ii,jj}(e) \left[ \bar{u}_{l(e,jj)} - \frac{4}{3} u_{l(e,jj)}(t_{n-1}) + \frac{1}{3} u_{l(e,jj)}(t_{n-2}) \right]$$

$$-\operatorname{Re} A \sum_{ij=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\partial_{r}\bar{u}}(e) \partial_{h_{S(e,qq)}} r_{l(e,jj)}^{c}$$

$$-\operatorname{Re} A \sum_{jj=1}^{\bar{n}_{v}^{c}} \partial_{h_{S(e,qq)}} a_{ii,jj,\partial_{r}\check{u}}(e) \left[ r_{l(e,jj)}^{c} - \frac{4}{3} r_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,jj)}^{c}(t_{n-2}) \right]$$

$$-\operatorname{Re} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\tilde{u}}(e) \partial_{h_{S(e,qq)}} z_{l(e,jj)}^{c}$$

$$-\operatorname{Re} A \sum_{i:=1}^{\bar{n}_{v}^{c}} \partial_{h_{S(e,qq)}} a_{ii,jj,\partial_{z}\check{u}}(e) \left[ z_{l(e,jj)}^{c} - \frac{4}{3} z_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,jj)}^{c}(t_{n-2}) \right]$$

$$-\frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_p^e} p_{l^p(e,jj)} \partial_{h_{S(e,qq)}} b_{jj,ii}^r(e);$$

FEM for 2D dynamic wetting with interface formation modelisation from equation (25.132),

$$\begin{split} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{c,ii}^{r,0c} &= \frac{2\Delta_{l}Re}{3} \sum_{jj=1}^{n_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{n_{v}^{e}} \bar{u}_{i(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e) \\ &+ \frac{2\Delta_{l}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e) \\ &- Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{r}(e) \partial_{h_{S(e,qq)}} r_{l(e,kk)}^{r} \\ &- Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{e} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{r} (h_{n-1}) \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e) \\ &- \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{z}(e) \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e) \\ &- Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(ee,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{z}(e) \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{z}(e) \\ &+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{r} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{z}(e) \\ &- \frac{Re}{3} \sum_{j=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{r} (t_{n-1}) \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{z}(e), \\ &- \frac{Re}{3} \sum_{j=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{r} (t_{n-2}) \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{z}(e), \end{split}$$

i.e

$$\begin{split} \partial_{h_{S(e,qq)}}\mathcal{M}_{e,ii}^{,,oc} &= \\ \sum_{jj=1}^{\bar{n}_{v}^{e}} Re \, \bar{u}_{l(e,jj)} \left\{ \frac{2\Delta_{t}}{3} \underbrace{\sum_{kk=1}^{\bar{n}_{v}^{e}} \left[ \bar{u}_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e) + \bar{w}_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{z}(e) \right]}_{\partial_{h_{S(e,qq)}} \bar{A}_{ij}} \right. \\ &\left. - \sum_{kk=1}^{\bar{n}_{v}^{e}} \left( a_{ii,kk,jj}^{r}(e) \partial_{h_{S(e,qq)}} r_{l(e,kk)}^{c} + \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e) \left[ r_{l(e,kk)}^{c} - \frac{4}{3} r_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^{c}(t_{n-2}) \right] \right) \\ &\left. - \sum_{kk=1}^{\bar{n}_{v}^{e}} \left( a_{ii,kk,jj}^{z}(e) \partial_{h_{S(e,qq)}} z_{l(e,kk)}^{c} + \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{z}(e) \left[ z_{l(e,kk)}^{c} - \frac{4}{3} z_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^{c}(t_{n-2}) \right] \right) \right\} \\ \end{split}$$

$$(25.238)$$

or, equivalently,

$$\partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{r,0c} = \sum_{jj=1}^{\bar{n}_{v}^{e}} Re \, \bar{u}_{l(e,jj)} \left\{ \frac{2\Delta_{t}}{3} \partial_{h_{S(e,qq)}} \bar{A}_{ij} - \partial_{h_{S(e,qq)}} B_{ii,jj} - \partial_{h_{S(e,qq)}} C_{ii,jj} \right\},$$
(25.239)

where

$$\partial_{h_{S(e,qq)}} B_{ii,jj} = \sum_{kk=1}^{\bar{n}_{e}^{v}} \left( a_{ii,kk,jj}^{r}(e) \partial_{h_{S(e,qq)}} r_{l(e,kk)}^{c} + \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e) \left[ r_{l(e,kk)}^{c} - \frac{4}{3} r_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^{c}(t_{n-2}) \right] \right)$$
(25.240)

and

$$\partial_{h_{S(e,qq)}} C_{ii,jj} = \left( \sum_{k=1}^{\bar{n}_{v}^{c}} a_{ii,kk,jj}^{z}(e) \partial_{h_{S(e,qq)}} z_{l(e,kk)}^{c} + \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{z}(e) \left[ z_{l(e,kk)}^{c} - \frac{4}{3} z_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^{c}(t_{n-2}) \right] \right);$$

$$(25.241)$$

moreover

$$\partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{r,0d} = -\frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_p^e} p_{l^p(e,jj)} \partial_{h_{S(e,qq)}} b_{jj,ii}^r(e).$$
 (25.242)

From equation (25.142),

$$\begin{split} \partial_{h_{S_{1}(e_{1},qq)}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} &= -\frac{2\Delta_{t}}{3} A \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,n_{r},\partial_{r}\check{u}}(e_{1}) - \frac{2\Delta_{t}}{3} A \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,n_{z},\partial_{r}\check{w}}(e_{1}) \\ &+ \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{\bar{n}_{v}^{e_{1}}} \sigma_{l_{1}(e_{1},jj)}^{1} \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,ii,t_{r}}^{s}(e_{1}) \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}^{n}} p_{l_{1}(e_{1},jj)}^{g} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n^{r}}(e_{1}); \end{split}$$

$$(25.243)$$

from equation (25.143),

$$\begin{split} \partial_{h_{S_{2}(e_{2},qq)}} \bar{\mathcal{M}}_{e_{2},ii}^{r,2} &= \frac{2\Delta_{t}Be}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{r},t_{r},\check{u}}(e_{2}) + \frac{2\Delta_{t}Be}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{r},t_{z},\check{w}}(e_{2}) \\ &- \frac{2\Delta_{t}A}{3} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,n_{r},\partial_{r}\check{u}}(e_{2}) - \frac{2\Delta_{t}A}{3} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,n_{z},\partial_{r}\check{w}}(e_{2}) \\ &- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} u_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r},t_{r}}(e_{2}) \\ &- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} w_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{u}_{l_{2}(e_{2},jj)} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l_{2}(e_{2},jj)} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r},t_{z}}(e_{2}) \\ &- \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \sigma_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r}}(e_{2}) + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e_{2}}} \lambda_{l_{2}^{2}(e_{2},jj)}^{2} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{r}}(e_{2}), \end{split}$$

and from equation (25.144),

$$\begin{split} \partial_{h_{S_{5}(e_{5},qq)}} \bar{\mathcal{M}}^{r,5}_{e_{5},ii} &= -\frac{2\Delta_{t}}{3} A \partial_{h_{S_{5}(e_{5},qq)}} g_{ii,n_{r},\partial_{r}\check{u}}(e_{5}) - \frac{2\Delta_{t}}{3} A \partial_{h_{S_{5}(e_{5},qq)}} g_{ii,n_{z},\partial_{r}\check{w}}(e_{5}) \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}^{e}_{v}} \lambda^{5}_{l_{5}(e_{5},jj)} \partial_{h_{S_{5}(e_{5},qq)}} g_{ii,jj,n_{r}}(e_{5}) \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}} \gamma^{5}_{l_{5}(e_{5},jj)} \partial_{h_{S_{5}(e_{5},qq)}} g_{ii,jj,t_{r},t_{z}}(e_{5}). \end{split}$$

## 26. The z-momentum residuals near an obtuse contact angle

We recall equation (24.2)

$$Re \,\partial_t \bar{w} + Re \,\bar{u}\partial_r \bar{w} + Re \,\bar{w}\partial_z \bar{w} - Re \,u_c\partial_r \bar{w} - Re \,w_c\partial_z \bar{w}$$

$$+ ARe \,\check{u}\partial_r \bar{w} + ARe \,\check{w}\partial_z \bar{w} + ARe \,\bar{u}\partial_r \check{w} + ARe \,\bar{w}\partial_z \check{w}$$

$$+ ARe \,\partial_t \check{w} - ARe \,u_c\partial_r \check{w} - ARe \,w_c\partial_z \check{w}$$

$$+ (A)^2 \,Re \,\check{u}\partial_r \check{w} + (A)^2 \,Re \,\check{w}\partial_z \check{w}$$

$$- e_z \cdot \nabla \cdot \bar{\mathbf{P}} - St \,\underbrace{e_z \cdot \hat{g}}_{\hat{g}_z} = 0,$$

$$(26.1)$$

and we define the i-th residuals of the z-momentum equation as

$$\bar{M}_{i}^{z} = Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{w} \\
+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \check{w} \\
+ Re A \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{w} - Re A \int_{\Omega^{n}} u_{c} \partial_{r} \check{w} - Re A \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{w} \\
+ Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{w} \\
- St \int_{\Omega^{n}} \phi_{i} \hat{g}_{z} - \int_{\Omega^{n}} \phi_{i} e_{z} \cdot \nabla \cdot \bar{\mathbf{P}}, \tag{26.2}$$

where  $\Omega$  in the domain in which we solve the modified Navier-Stokes equation. We recall the tensor identity<sup>†</sup>

recall the tensor identity

$$\nabla \cdot (\boldsymbol{x} \cdot \boldsymbol{Q}) = \boldsymbol{x} \cdot \nabla \cdot \boldsymbol{Q} + \nabla \boldsymbol{x} : \boldsymbol{Q}, \tag{26.3}$$

taking  $\boldsymbol{x} = \phi_i \boldsymbol{e}_z$  and  $\boldsymbol{Q} = \boldsymbol{P}$  we have

$$-\phi_i \boldsymbol{e}_z \cdot \nabla \cdot \bar{\boldsymbol{P}} = -\nabla \cdot (\phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}}) + \nabla (\phi_i \boldsymbol{e}_z) : \bar{\boldsymbol{P}}, \tag{26.4}$$

<sup>†</sup> In the case of Cartesian coordinate, the : symbol can be thought of just as the canonical inner product of matrices when used between two tensors of second order.

which reduces  $\bar{M}_i^z$  to

$$\bar{M}_{i}^{z} = Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{w} \\
+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{z} \check{w} \\
- Re A \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{w} - Re A \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{w} + Re A \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{w} \\
+ Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{w} \\
- St \int_{\Omega^{n}} \phi_{i} \hat{g}_{z} + \int_{\Omega^{n}} \nabla (\phi_{i} e_{z}) : \bar{\mathbf{P}} - \int_{\Omega^{n}} \nabla \cdot (\phi_{i} e_{z} \cdot \bar{\mathbf{P}}), \tag{26.5}$$

we can now apply the divergence theorem to the last term on the right hand side above to obtain

$$\bar{M}_{i}^{z} = Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{w} \\
+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{w} \\
- Re A \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{w} - Re A \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{w} + Re A \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{w} \\
+ Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{w} \\
- St \int_{\Omega^{n}} \phi_{i} \hat{\mathbf{g}}_{z} + \int_{\Omega^{n}} \nabla (\phi_{i} \mathbf{e}_{z}) : \bar{\mathbf{P}} + \int_{\partial\Omega^{n}} \phi_{i} \mathbf{e}_{z} \cdot \bar{\mathbf{P}} \cdot \mathbf{n}, \tag{26.6}$$

where  $\partial \Omega^n$  is the boundary of  $\Omega^n$  and n is its unit normal that points into  $\bar{\Omega}$ . We notice that

$$\nabla(\phi_i \boldsymbol{e}_z) : \bar{\boldsymbol{P}} = \begin{bmatrix} 0 & 0 \\ \partial_r \phi_i & \partial_z \phi_i \end{bmatrix} : \begin{bmatrix} \bar{P}_{rr} & \bar{P}_{rz} \\ \bar{P}_{zr} & \bar{P}_{zz} \end{bmatrix}$$
(26.7)

i.e.

$$\nabla(\phi_i \boldsymbol{e}_z) : \bar{\boldsymbol{P}} = \begin{bmatrix} 0 & 0 \\ \partial_r \phi_i & \partial_z \phi_i \end{bmatrix} : \begin{bmatrix} -p + 2\partial_r \bar{u} & \partial_z \bar{u} + \partial_r \bar{w} \\ \partial_r \bar{w} + \partial_z \bar{u} & -p + 2\partial_z \bar{w} \end{bmatrix}, \tag{26.8}$$

which is

$$\nabla(\phi_i \boldsymbol{e}_r) : \bar{\boldsymbol{P}} = \partial_r \phi_i \bar{P}_{zr} + \partial_z \phi_i \bar{P}_{zz} = \partial_r \bar{w} \partial_r \phi_i + \partial_z \bar{u} \partial_r \phi_i - p \partial_z \phi_i + 2 \partial_z \bar{w} \partial_z \phi_i. \quad (26.9)$$

Therefore we have

$$\begin{split} \bar{M}_{i}^{z} &= Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{w} \\ &+ Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{z} \check{w} \\ &- Re A \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{w} - Re A \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{w} \\ &+ Re A \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{w} \\ &- St \int_{\Omega^{n}} \phi_{i} \hat{g}_{z} - \int_{\Omega^{n}} p \partial_{z} \phi_{i} + 2 \int_{\Omega^{n}} \partial_{z} \bar{w} \partial_{z} \phi_{i} + \int_{\Omega^{n}} \partial_{z} \bar{u} \partial_{r} \phi_{i} + \int_{\partial\Omega^{n}} \partial_{r} \bar{w} \partial_{r} \phi_{i} + \int_{\partial\Omega^{n}} \phi_{i} e_{z} \cdot \bar{\mathbf{P}} \cdot \mathbf{n}. \end{split}$$

We now consider the last integral on the right hand side of the equation above

$$\int_{\partial \bar{\Omega}} \phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n} = \int_{\partial \Omega^{1,n}} \phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^1 + \int_{\partial \Omega^{2,n}} \phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^2 + \int_{\partial \Omega^5} \phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^5, \quad (26.11)$$

where  $\partial \bar{\Omega}_1$  is the free surface,  $\partial \bar{\Omega}_2$  is the solid surface, and  $\partial \bar{\Omega}_4$  is the surface that separates the domain where the two different PDEs are solved numerically.

For the free-surface we have equation (23.15), which states

$$(\bar{\mathbf{P}} + A\check{\mathbf{P}}) \cdot \mathbf{n}^1 = -p^g \mathbf{n}^1 - \frac{\nabla^s \cdot [\sigma^1 (\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1)]}{Ca}.$$
 (26.12)

and therefore

$$\phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^1 = -p^g \phi_i \boldsymbol{e}_z \cdot \boldsymbol{n}^1 - \frac{1}{Ca} \phi_i \boldsymbol{e}_z \cdot \nabla^s \cdot \left[ \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) \right] - A \phi_i \boldsymbol{e}_z \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^1. \quad (26.13)$$

Now, we have the following surface vector calculus identity

$$\nabla^s \cdot (\boldsymbol{x} \cdot \boldsymbol{Q}) = \boldsymbol{Q} : \nabla^s \boldsymbol{x} + \boldsymbol{x} \cdot \nabla^s \cdot \boldsymbol{Q}, \tag{26.14}$$

and taking  $\boldsymbol{x} = \phi_i \boldsymbol{e}_z$  and  $\boldsymbol{Q} = \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)$ , we have

$$\nabla^s \cdot (\phi_i \boldsymbol{e}_z \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) = \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) : \nabla^s (\phi_i \boldsymbol{e}_r) + \phi_i \boldsymbol{e}_z \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)$$
 (26.15)

 $\phi_i \boldsymbol{e}_z \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = \nabla^s \cdot (\phi_i \boldsymbol{e}_z \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) - \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) : \nabla^s \phi_i \boldsymbol{e}_z. \quad (26.16)$ 

In this 1D-surface case, we have

$$\nabla^s \phi_i \mathbf{e}_z = \begin{bmatrix} 0 & t_r^1 \partial_s \phi_i \\ 0 & t_z^1 \partial_s \phi_i \end{bmatrix}, \tag{26.17}$$

where  $t^1 = (t_r^1, t_z^1)$ , and the tangent vector must be pointing in the direction of increasing arclength s, therefore

$$(\mathbf{I} - \mathbf{n}^{1} \mathbf{n}^{1}) : \nabla^{s} \phi_{i} \mathbf{e}_{z} = \begin{bmatrix} 1 - n_{r}^{1} n_{r}^{1} & -n_{r}^{1} n_{z}^{1} \\ -n_{z}^{1} n_{r}^{1} & 1 - n_{z}^{1} n_{z}^{1} \end{bmatrix} : \begin{bmatrix} 0 & t_{r}^{1} \partial_{s} \phi_{i} \\ 0 & t_{z}^{1} \partial_{s} \phi_{i} \end{bmatrix},$$
(26.18)

where  $n^1 = (n_r^1, n_z^1)$ , i.e.

$$(\mathbf{I} - \mathbf{n}^1 \mathbf{n}^1) : \nabla^s \phi_i \mathbf{e}_z = t_z^1 \partial_s \phi_i - (\mathbf{t}^1 \cdot \mathbf{n}^1) n_z^1 \partial_s \phi_i = t_z^1 \partial_s \phi_i. \tag{26.19}$$

We therefore have in equation (26.16)

$$\phi_i \boldsymbol{e}_z \cdot \nabla^s \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = \nabla^s \cdot (\phi_i \boldsymbol{e}_z \cdot \sigma^1 (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1)) - \sigma^1 t_z^1 \partial_s \phi_i. \tag{26.20}$$

Taking this result into (26.11) and the result of that into the *i*-th *z*-momentum residual equation (26.10) we have

$$\bar{M}_{i}^{z} = Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{u}$$

$$+Re A \int_{\Omega^n} \phi_i \check{u} \partial_r \bar{w} + Re A \int_{\Omega^n} \phi_i \check{w} \partial_z \bar{w} + Re A \int_{\Omega^n} \phi_i \bar{u} \partial_r \check{w} + Re A \int_{\Omega^n} \phi_i \bar{w} \partial_z \check{u}$$

$$-\int\limits_{\Omega^n} p \partial_z \phi_i + 2\int\limits_{\Omega^n} \partial_z \bar{w} \partial_z \phi_i + \int\limits_{\Omega^n} \partial_z \bar{u} \partial_r \phi_i + \int\limits_{\Omega^n} \partial_r \bar{w} \partial_r \phi_i$$

$$-Re A \int_{\Omega^n} \phi_i u_c \partial_r \check{w} - Re A \int_{\Omega^n} \phi_i w_c \partial_z \check{w}$$

$$+Re A \int_{\Omega^n} \phi_i \partial_t \check{w} + Re (A)^2 \int_{\Omega^n} \phi_i \check{u} \partial_r \check{w} + Re (A)^2 \int_{\Omega^n} \phi_i \check{w} \partial_z \check{w} - St \int_{\Omega^n} \phi_i \hat{g}_z$$

$$-\int\limits_{\partial\Omega^{1,n}}p^g\phi_i\boldsymbol{e}_z\cdot\boldsymbol{n}^1-\frac{1}{Ca}\int\limits_{\partial\Omega^{1,n}}\nabla^s\cdot(\sigma^1\phi_i\boldsymbol{e}_z\cdot(\boldsymbol{l}-\boldsymbol{n}^1\boldsymbol{n}^1))+\frac{1}{Ca}\int\limits_{\partial\Omega^{1,n}}t_z^1\sigma^1\partial_s\phi_i$$

$$- \, A \int\limits_{\partial\Omega^{1,n}} \phi_i \boldsymbol{e}_z \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^1 + \int\limits_{\partial\Omega^{2,n}} \phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^2 + \int\limits_{\partial\Omega^5} \phi_i \boldsymbol{e}_r \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^5.$$

(26.21)

Using the surface divergence theorem and the definition of the surface divergence for a

1D surface, we have

$$\begin{split} \bar{M}_{i}^{z} &= Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \bar{w} \\ &+ Re A \int_{\Omega^{n}} \phi_{i} \tilde{u} \partial_{r} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \tilde{w} \partial_{z} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{w} \\ &- \int_{\Omega^{n}} p \partial_{z} \phi_{i} + 2 \int_{\Omega^{n}} \partial_{z} \bar{w} \partial_{z} \phi_{i} + \int_{\Omega^{n}} \partial_{z} \bar{u} \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{r} \bar{w} \partial_{r} \phi_{i} \\ &- Re A \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{w} - Re A \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{w} \\ &+ Re A \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{w} - St \int_{\Omega^{n}} \phi_{i} \hat{\mathbf{g}}_{z} \\ &+ \frac{1}{Ca} \int_{C_{1}} \sigma^{1} \phi_{i} \mathbf{e}_{z} \cdot \check{\mathbf{P}} \cdot \mathbf{n}^{1} + \int_{\partial \Omega^{1,n}} \phi_{i} \mathbf{e}_{z} \cdot \check{\mathbf{P}} \cdot \mathbf{n}^{2} + \int_{\partial \Omega^{5}} \phi_{i} \mathbf{e}_{z} \cdot \check{\mathbf{P}} \cdot \mathbf{n}^{4}, \\ &- A \int_{\partial \Omega^{1,n}} \phi_{i} \mathbf{e}_{z} \cdot \check{\mathbf{P}} \cdot \mathbf{n}^{1} + \int_{\partial \Omega^{2,n}} \phi_{i} \mathbf{e}_{z} \cdot \check{\mathbf{P}} \cdot \mathbf{n}^{2} + \int_{\partial \Omega^{5}} \phi_{i} \mathbf{e}_{z} \cdot \check{\mathbf{P}} \cdot \mathbf{n}^{4}, \\ &- (26.22) \end{split}$$

where  $\bar{C}_1$  is actually the two points bounding the free surface, and  $m^1$  is the vector that is tangent to the free surface, normal to the contact line and points into the free surface. We can thus reduce the expression above to

$$\begin{split} & \bar{M}_{i}^{z} = Re \int_{\Omega^{n}} \phi_{i} \partial_{t} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{w} + Re \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{w} - Re \int_{\Omega^{n}} \phi_{i} (26223) \\ & + Re A \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \bar{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \check{w} + Re A \int_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \check{w} \\ & - \int_{\Omega^{n}} p \partial_{z} \phi_{i} + 2 \int_{\Omega^{n}} \partial_{z} \bar{w} \partial_{z} \phi_{i} + \int_{\Omega^{n}} \partial_{z} \bar{u} \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{r} \bar{w} \partial_{r} \phi_{i} \\ & - Re A \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \check{w} - Re A \int_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \check{w} \\ & + Re A \int_{\Omega^{n}} \phi_{i} \partial_{t} \check{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{u} \partial_{r} \check{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \check{w} \partial_{z} \check{w} - St \int_{\Omega^{n}} \phi_{i} \hat{g}_{z} \\ & - \int_{\partial\Omega^{1,n}} p^{g} \phi_{i} e_{z} \cdot n^{1} + \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{z}^{1}(r_{c}, z_{c})}{Ca} + \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca} \\ & + \frac{1}{Ca} \int_{\partial\Omega^{1,n}} t_{z}^{1} \sigma^{1} \partial_{s} \phi_{i} - A \int_{\partial\Omega^{1,n}} \phi_{i} e_{z} \cdot \check{\boldsymbol{P}} \cdot n^{1} \\ & + \int_{\partial\Omega^{2,n}} \phi_{i} e_{z} \cdot \check{\boldsymbol{P}} \cdot n^{2} + \int_{\partial\Omega^{0}} \phi_{i} e_{z} \cdot \check{\boldsymbol{P}} \cdot n^{4}, \end{split}$$

where  $(r_c, z_c)$  is the location of the contact line and  $(r_d, z_d)$  are the coordinates of the inflow end of the free surface.

We consider now the integrand in the third to last term above

$$\phi_{i}\boldsymbol{e}_{z}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{1}=\left[\begin{array}{c}0\\\phi_{i}\end{array}\right]\cdot\left[\begin{array}{cc}2\partial_{r}\check{u}&\partial_{z}\check{u}+\partial_{r}\check{w}\\\partial_{r}\check{w}+\partial_{z}\check{u}&2\partial_{z}\check{w}\end{array}\right]\cdot\left[\begin{array}{c}n_{r}^{1}\\n_{z}^{1}\end{array}\right],\tag{26.24}$$

i.e.

$$\phi_i \boldsymbol{e}_z \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^1 = \begin{bmatrix} 0 \\ \phi_i \end{bmatrix} \cdot \begin{bmatrix} 2n_r^1 \partial_r \check{\boldsymbol{u}} + n_z^1 (\partial_z \check{\boldsymbol{u}} + \partial_r \check{\boldsymbol{w}}) \\ n_r^1 (\partial_r \check{\boldsymbol{w}} + \partial_z \check{\boldsymbol{u}}) + 2n_z^1 \partial_z \check{\boldsymbol{w}} \end{bmatrix}. \tag{26.25}$$

Hence

$$\phi_i \boldsymbol{e}_r \cdot \boldsymbol{\check{P}} \cdot \boldsymbol{n}^1 = \phi_i n_r^1 \partial_r \check{\boldsymbol{w}} + \phi_i n_r^1 \partial_z \check{\boldsymbol{u}} + 2\phi_i n_z^1 \partial_z \check{\boldsymbol{w}}. \tag{26.26}$$

The expressions for  $\check{u}$ ,  $\check{w}$  and its derivatives above, are to be obtained form the expressions in (B1), (B2), (??), (??), (??) and (??). Having these explicit expressions, we can take (26.26) into (26.23), yielding

$$\begin{split} & \bar{M}_{i}^{z} = Re \int\limits_{\Omega^{n}} \phi_{i} \partial_{t} \bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{w} - Re \int\limits_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \bar{w} - Re \int\limits_{\Omega^{n}} \phi_{i} (26227) \\ & + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{w} \partial_{z} \bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} \partial_{r} \bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} \partial_{r} \bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} \bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} \partial_{r} \bar{u} + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} \partial_{r} \bar{u} \partial_{r} \bar{u} + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{u} \partial_{r} \bar{u} \partial_{r} \bar{u} + Re \int\limits_{\Omega^{n}} \phi_{i} \bar{u} \partial_{r} \bar{$$

We consider now the term

$$\int_{\partial\Omega^2} \phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^2, \tag{26.28}$$

where we have

$$\phi_{i}e_{z}\cdot(\bar{\mathbf{P}}+A\check{\mathbf{P}})\cdot n^{2} = \phi_{i}e_{z}\cdot\underbrace{n^{2}\cdot(\bar{\mathbf{P}}+A\check{\mathbf{P}})\cdot(\mathbf{I}-n^{2}n^{2})}_{Be\;(\bar{\mathbf{u}}+A\check{\mathbf{u}}-\mathbf{u}^{s})\cdot(\bar{\mathbf{I}}-n^{2}n^{2})-\frac{1}{2Ca}}_{}+\phi_{i}e_{z}\cdot\underbrace{(n^{2}\cdot(\bar{\mathbf{P}}+A\check{\mathbf{P}})\cdot n^{2})}_{\lambda^{2}}n^{2},$$

$$(26.29)$$

where we have used equations (23.21) and variable  $\lambda^2$ , i.e. the normal stress on boundary 2.

Hence, we have

$$\phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^2 = \phi_i \boldsymbol{e}_z \cdot Be(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} - \boldsymbol{u}^s) \cdot (\boldsymbol{I} - \boldsymbol{n}^2 \boldsymbol{n}^2) - \frac{1}{2Ca} \phi_i \boldsymbol{e}_z \cdot \nabla^s \sigma^2$$

$$+ \phi_i \boldsymbol{e}_z \cdot \lambda^2 \boldsymbol{n}^2 - A\phi_i \boldsymbol{e}_z \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^2,$$

$$(26.30)$$

i e

$$\phi_{i}\boldsymbol{e}_{z}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{2} = Be\,\phi_{i}\boldsymbol{e}_{z}\cdot(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} - \boldsymbol{u}^{s})\cdot(\boldsymbol{I} - \boldsymbol{n}^{2}\boldsymbol{n}^{2}) - \frac{1}{2Ca}\phi_{i}(\partial_{s}\sigma^{2})\boldsymbol{e}_{z}\cdot\boldsymbol{t}^{2} + \lambda^{2}\phi_{i}\boldsymbol{e}_{z}\cdot\boldsymbol{n}^{2}$$

$$- A\phi_{i}\boldsymbol{e}_{z}\cdot\left[\left(\boldsymbol{n}^{2}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{2}\right)\boldsymbol{n}^{2} + \boldsymbol{n}^{2}\cdot\check{\boldsymbol{P}}\cdot(\boldsymbol{I} - \boldsymbol{n}^{2}\boldsymbol{n}^{2})\right],$$
(26.31)

where we have used that  $\nabla^s \sigma^2 = \partial_s \sigma^2 t^2$ , with s being the arc-length variable and  $t^2$  the unit tangent to the surface which points in the direction of increasing s. We notice that the term  $n^2 \cdot \check{\mathbf{P}} \cdot (\mathbf{I} - n^2 n^2)$  is zero when the solid surface is flat, which follows from the no-tangential-stress condition for the eigen-solution, i.e. equation (??); however, for a generic curved solid surface it is not zero.

Re-writing we have

$$\phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^2 = Be \, \phi_i \boldsymbol{e}_z \cdot \left( (\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} - \boldsymbol{u}^s) \cdot \boldsymbol{t}^2 \right) \boldsymbol{t}^2 - \frac{1}{2Ca} \phi_i t_z^2 \partial_s \sigma^2 + \lambda^2 \phi_i \boldsymbol{e}_z \cdot \boldsymbol{n}^2$$

$$- A\phi_i \boldsymbol{e}_z \cdot \left( \boldsymbol{n}^2 \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^2 \right) \boldsymbol{n}^2 - A\phi_i \boldsymbol{e}_z \cdot \left( \boldsymbol{n}^2 \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{t}^2 \right) \boldsymbol{t}^2,$$

$$(26.32)$$

i.e

$$\phi_{i}\boldsymbol{e}_{z}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{2} = Be\,\phi_{i}\boldsymbol{e}_{z}\cdot\left(\bar{\boldsymbol{u}}\cdot\boldsymbol{t}^{2}\right)\boldsymbol{t}^{2} + Be\,A\phi_{i}\boldsymbol{e}_{z}\cdot\left(\check{\boldsymbol{u}}\cdot\boldsymbol{t}^{2}\right)\boldsymbol{t}^{2}$$

$$-Be\,\phi_{i}\boldsymbol{e}_{z}\cdot\left(\boldsymbol{u}^{s}\cdot\boldsymbol{t}^{2}\right)\boldsymbol{t}^{2} - \frac{1}{2Ca}\phi_{i}t_{z}^{2}\partial_{s}\sigma^{2} + \lambda^{2}\phi_{i}\boldsymbol{e}_{z}\cdot\boldsymbol{n}^{2} \qquad (26.33)$$

$$-A\phi_{i}\boldsymbol{e}_{z}\cdot\left(\boldsymbol{n}^{2}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{2}\right)\boldsymbol{n}^{2} - A\phi_{i}\left(\boldsymbol{n}^{2}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{t}^{2}\right)\boldsymbol{e}_{z}\cdot\boldsymbol{t}^{2}.$$

Expanding the innermost products in the equations above we have

$$\phi_{i}\boldsymbol{e}_{z}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{2} = Be\,\phi_{i}\left(\bar{u}t_{r}^{2} + \bar{w}t_{z}^{2}\right)\boldsymbol{e}_{z}\cdot\boldsymbol{t}^{2} + Be\,A\phi_{i}\left(\check{u}t_{r}^{2} + \check{w}t_{z}^{2}\right)\boldsymbol{e}_{z}\cdot\boldsymbol{t}^{2}$$

$$-Be\,\phi_{i}\left(u^{s}t_{r}^{2} + w^{s}t_{z}^{2}\right)\boldsymbol{e}_{z}\cdot\boldsymbol{t}^{2} - \frac{1}{2Ca}\phi_{i}t_{z}^{2}\partial_{s}\sigma^{2} + \lambda^{2}\phi_{i}\boldsymbol{e}_{z}\cdot\boldsymbol{n}^{2} \quad (26.34)$$

$$-A\phi_{i}\left(\boldsymbol{n}^{2}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{2}\right)\boldsymbol{e}_{z}\cdot\boldsymbol{n}^{2} - A\phi_{i}\left(\boldsymbol{n}^{2}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{t}^{2}\right)t_{z}^{2},$$

and performing one further product we have

$$\phi_{i}\boldsymbol{e}_{z}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{2} = Be\,\phi_{i}\bar{\boldsymbol{u}}t_{r}^{2}t_{z}^{2} + Be\,\phi_{i}\bar{\boldsymbol{w}}t_{z}^{2}t_{z}^{2} + Be\,A\phi_{i}\check{\boldsymbol{w}}t_{r}^{2}t_{z}^{2} + Be\,A\phi_{i}\check{\boldsymbol{w}}t_{z}^{2}t_{z}^{2}$$

$$-Be\,\phi_{i}\boldsymbol{u}^{s}t_{r}^{2}t_{z}^{2} - Be\,\phi_{i}\boldsymbol{w}^{s}t_{z}^{2}t_{z}^{2} - \frac{1}{2Ca}\phi_{i}t_{z}^{2}\partial_{s}\sigma^{2} + \lambda^{2}\phi_{i}n_{z}^{2} \qquad (26.35)$$

$$-A\phi_{i}\left(\boldsymbol{n}^{2}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{n}^{2}\right)n_{z}^{2} - A\phi_{i}\left(\boldsymbol{n}^{2}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{t}^{2}\right)t_{z}^{2}.$$

We consider now the term

$$\boldsymbol{n}^2 \cdot \boldsymbol{\check{P}} \cdot \boldsymbol{n}^2 = \begin{bmatrix} n_r^2 \\ n_z^2 \end{bmatrix} \cdot \begin{bmatrix} 2\partial_r \check{u} & \partial_z \check{u} + \partial_r \check{w} \\ \partial_r \check{w} + \partial_z \check{u} & 2\partial_z \check{w} \end{bmatrix} \cdot \begin{bmatrix} n_r^2 \\ n_z^2 \end{bmatrix}, \tag{26.36}$$

in the equation above. Expanding we have

$$\mathbf{n}^{2} \cdot \check{\mathbf{P}} \cdot \mathbf{n}^{2} = 2n_{r}^{2} n_{r}^{2} \partial_{r} \check{\mathbf{u}} + 2n_{r}^{2} n_{z}^{2} \partial_{z} \check{\mathbf{u}} + 2n_{r}^{2} n_{z}^{2} \partial_{r} \check{\mathbf{w}} + 2n_{z}^{2} n_{z}^{2} \partial_{z} \check{\mathbf{w}}.$$
(26.37)

Taking this result back into equation (26.35) we have

$$\phi_{i}\boldsymbol{e}_{z}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{2} = Be\,\phi_{i}\bar{\boldsymbol{u}}t_{r}^{2}t_{z}^{2} + Be\,\phi_{i}\bar{\boldsymbol{w}}t_{z}^{2}t_{z}^{2} + Be\,A\phi_{i}\check{\boldsymbol{u}}t_{r}^{2}t_{z}^{2} + Be\,A\phi_{i}\check{\boldsymbol{w}}t_{z}^{2}t_{z}^{2}$$

$$-Be\,\phi_{i}\boldsymbol{u}^{s}t_{r}^{2}t_{z}^{2} - Be\,\phi_{i}\boldsymbol{w}^{s}t_{z}^{2}t_{z}^{2} - \frac{1}{2Ca}\phi_{i}t_{z}^{2}\partial_{s}\sigma^{2} + \lambda^{2}\phi_{i}n_{z}^{2}$$

$$-2A\phi_{i}n_{r}^{2}n_{r}^{2}n_{z}^{2}\partial_{r}\check{\boldsymbol{u}} - 2A\phi_{i}n_{r}^{2}n_{z}^{2}\partial_{z}\check{\boldsymbol{u}} - 2A\phi_{i}n_{r}^{2}n_{z}^{2}n_{z}^{2}\partial_{r}\check{\boldsymbol{w}}$$

$$-2A\phi_{i}n_{z}^{2}n_{z}^{2}\partial_{z}\check{\boldsymbol{w}} - A\phi_{i}\left(\boldsymbol{n}^{2}\cdot\check{\boldsymbol{P}}\cdot\boldsymbol{t}^{2}\right)t_{z}^{2}.$$

$$(26.38)$$

We consider now the term

$$\boldsymbol{n}^2 \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{t}^2 = \left[ \begin{array}{c} n_r^2 \\ n_z^2 \end{array} \right] \cdot \left[ \begin{array}{cc} 2\partial_r \check{u} & \partial_z \check{u} + \partial_r \check{w} \\ \partial_r \check{w} + \partial_z \check{u} & 2\partial_z \check{w} \end{array} \right] \cdot \left[ \begin{array}{c} t_r^2 \\ t_z^2 \end{array} \right], \tag{26.39}$$

in the equation above. Expanding we have

$$\boldsymbol{n}^2 \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{t}^2 = \begin{bmatrix} n_r^2 \\ n_z^2 \end{bmatrix} \cdot \begin{bmatrix} 2t_r^2 \partial_r \check{u} + t_z^2 \partial_z \check{u} + t_z^2 \partial_r \check{w} \\ t_r^2 \partial_r \check{w} + t_r^2 \partial_z \check{u} + 2t_z^2 \partial_z \check{w} \end{bmatrix}, \tag{26.40}$$

i.e.

$$\boldsymbol{n}^2\cdot\boldsymbol{\check{P}}\cdot\boldsymbol{t}^2=2t_r^2n_r^2\partial_r\check{u}+t_r^2n_z^2\partial_z\check{u}+t_z^2n_r^2\partial_z\check{u}+t_z^2n_r^2\partial_r\check{w}+t_r^2n_z^2\partial_r\check{w}+2t_z^2n_z^2\partial_z\check{w}. \quad (26.41)$$

Taking this result back into equation (26.38) we have

$$\begin{split} \phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^2 &= Be \, \phi_i \bar{\boldsymbol{u}} t_r^2 t_z^2 + Be \, \phi_i \bar{\boldsymbol{w}} t_z^2 t_z^2 - Be \, \phi_i \boldsymbol{u}^s t_r^2 t_z^2 - Be \, \phi_i \boldsymbol{w}^s t_z^2 t_z^2 - \frac{1}{2Ca} \phi_i t_z^2 \partial_s \sigma^2 \\ &+ \lambda^2 \phi_i n_z^2 \\ &+ Be \, A \phi_i \check{\boldsymbol{u}} t_r^2 t_z^2 + Be \, A \phi_i \check{\boldsymbol{w}} t_z^2 t_z^2 \\ &- 2A \phi_i n_r^2 n_r^2 n_z^2 \partial_r \check{\boldsymbol{u}} - 2A \phi_i n_r^2 n_z^2 n_z^2 \partial_z \check{\boldsymbol{u}} - 2A \phi_i n_r^2 n_z^2 n_z^2 \partial_r \check{\boldsymbol{w}} - 2A \phi_i n_z^2 n_z^2 n_z^2 \partial_z \check{\boldsymbol{w}} \\ &- 2A \phi_i t_r^2 t_z^2 n_r^2 \partial_r \check{\boldsymbol{u}} - A \phi_i t_r^2 t_z^2 n_z^2 \partial_z \check{\boldsymbol{u}} - A \phi_i t_z^2 t_z^2 n_r^2 \partial_z \check{\boldsymbol{u}} \\ &- A \phi_i t_z^2 t_z^2 n_r^2 \partial_r \check{\boldsymbol{w}} - A \phi_i t_r^2 t_z^2 n_z^2 \partial_r \check{\boldsymbol{w}} - 2A \phi_i t_z^2 t_z^2 n_z^2 \partial_z \check{\boldsymbol{w}}. \end{split}$$

Taking the result above into equation (26.23) we have

$$\begin{split} & \vec{M}_{i}^{z} = Re \int\limits_{\Omega^{n}} \phi_{i} \partial_{t} \dot{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \ddot{w} \partial_{r} \ddot{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \dot{w} \partial_{z} \dot{w} - Re \int\limits_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \dot{w} + Re A \int\limits_{\Omega^{n}} \phi_{i} \ddot{w} \partial_{z} \dot{w} \\ & - \int_{\Omega^{n}} p \partial_{z} \phi_{i} + 2 \int\limits_{\Omega^{n}} \partial_{z} \dot{w} \partial_{z} \phi_{i} + \int\limits_{\Omega^{n}} \partial_{z} \dot{u} \partial_{r} \phi_{i} + \int\limits_{\Omega^{n}} \partial_{r} \ddot{w} \partial_{r} \phi_{i} \\ & - Re A \int\limits_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \ddot{w} - Re A \int\limits_{\Omega^{n}} \phi_{i} u_{c} \partial_{z} \dot{w} \\ & + Re A \int\limits_{\Omega^{n}} \phi_{i} \partial_{t} \dot{w} + Re \left(A\right)^{2} \int\limits_{\Omega^{n}} \phi_{i} \ddot{u} \partial_{r} \dot{w} + Re \left(A\right)^{2} \int\limits_{\Omega^{n}} \phi_{i} \dot{w} \partial_{z} \dot{w} - St \int\limits_{\Omega^{n}} \phi_{i} \dot{g}_{z} \\ & - \int\limits_{\partial\Omega^{1,n}} p^{9} \phi_{i} e_{z} \cdot n^{1} + \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{z}^{1}(r_{c}, z_{c})}{Ca} \\ & + \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca} \\ & + \frac{1}{Ca} \int\limits_{\partial\Omega^{1,n}} t_{z}^{1} \sigma^{1} \partial_{s} \phi_{i} - 2A \int\limits_{\partial\Omega^{1,n}} \phi_{i} m_{z}^{1} \partial_{z} \dot{w} - A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{z} \dot{u} - A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \dot{w} \\ & + Be \int\limits_{\partial\Omega^{2,n}} \phi_{i} \vec{u} t_{r}^{2} t_{z}^{2} + Be \int\limits_{\partial\Omega^{2,n}} \phi_{i} m_{z}^{2} \partial_{s} \sigma^{2} + \int\limits_{\partial\Omega^{2,n}} \lambda^{2} \phi_{i} n_{z}^{2} \\ & + Be \int\limits_{\partial\Omega^{2,n}} \phi_{i} w^{s} t_{z}^{2} t_{z}^{2} - \frac{1}{2Ca} \int\limits_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} \partial_{s} \sigma^{2} + \int\limits_{\partial\Omega^{2,n}} \lambda^{2} \phi_{i} n_{z}^{2} \\ & + Be \int\limits_{\partial\Omega^{2,n}} \phi_{i} m_{z}^{2} t_{z}^{2} \partial_{z} \dot{u} - 2A \int\limits_{\partial\Omega^{2,n}} \phi_{i} m_{z}^{2} \eta_{z}^{2} \partial_{z} \dot{u} - 2A \int\limits_{\partial\Omega^{2,n}} \phi_{i} m_{z}^{2} \eta_{z}^{2} \partial_{z} \dot{u} - 2A \int\limits_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} \partial_{z} \dot{u} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} \partial_{z} \dot{u} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} \eta_{z}^{2} \partial_{z} \dot{u} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} \eta_{z}^{2} \partial_{z} \dot{u} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} \eta_{z}^{2} \dot{u} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} \eta_{z}^{2} \dot{u} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i$$

We consider now the term

$$\int_{\partial\Omega^5} \phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^5, \tag{26.44}$$

where we have

$$\phi_i \boldsymbol{e}_z \cdot (\bar{\boldsymbol{P}} + A\check{\boldsymbol{P}}) \cdot \boldsymbol{n}^5 = \phi_i \boldsymbol{e}_z \cdot \boldsymbol{P} \cdot \boldsymbol{n}^5, \tag{26.45}$$

i.e.

$$\phi_i \boldsymbol{e}_z \cdot \left(\bar{\boldsymbol{P}} + A\check{\boldsymbol{P}}\right) \cdot \boldsymbol{n}^5 = \phi_i \boldsymbol{e}_z \cdot \underbrace{\left(\boldsymbol{n}^5 \cdot \boldsymbol{P} \cdot \boldsymbol{n}^5\right)}_{\lambda^5} \boldsymbol{n}^5 + \phi_i \boldsymbol{e}_z \cdot \underbrace{\left(\boldsymbol{n}^5 \cdot \boldsymbol{P} \cdot (\boldsymbol{I} - \boldsymbol{n}^5 \boldsymbol{n}^5)\right)}_{\gamma^5 \boldsymbol{t}^5}, \quad (26.46)$$

hence we have

$$\phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^5 = \phi_i \lambda^5 \boldsymbol{e}_z \cdot \boldsymbol{n}^5 + \phi_i \gamma^5 \boldsymbol{e}_z \cdot \boldsymbol{t}^5 - A \phi_i \boldsymbol{e}_z \cdot \check{\boldsymbol{P}} \cdot \boldsymbol{n}^5, \tag{26.47}$$

i.e.

$$\phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^5 = \phi_i \lambda^5 n_z^4 + \phi_i \gamma^5 t_z^5$$
(26.48)

$$+A\left[\begin{array}{c} 0 \\ \phi_i \end{array}\right]\cdot \left[\begin{array}{cc} -2\partial_r\check{u} & -\partial_r\check{w}-\partial_z\check{u} \\ -\partial_z\check{u}-\partial_r\check{w} & -2\partial_z\check{w} \end{array}\right]\cdot \left[\begin{array}{c} n_r^5 \\ n_z^5 \end{array}\right],$$

or equivalently

$$\phi_{i}\boldsymbol{e}_{z}\cdot\bar{\boldsymbol{P}}\cdot\boldsymbol{n}^{5}=\phi_{i}\lambda^{5}n_{z}^{5}+\phi_{i}\gamma^{5}t_{z}^{5}+A\begin{bmatrix}0\\\phi_{i}\end{bmatrix}\cdot\begin{bmatrix}-2n_{r}^{5}\partial_{r}\check{u}-n_{z}^{5}\partial_{r}\check{w}-n_{z}^{5}\partial_{z}\check{u}\\-n_{r}^{5}\partial_{z}\check{u}-n_{r}^{5}\partial_{r}\check{w}-2n_{z}^{5}\partial_{z}\check{w}\end{bmatrix},\quad(26.49)$$

which yields

$$\phi_i \boldsymbol{e}_z \cdot \bar{\boldsymbol{P}} \cdot \boldsymbol{n}^5 = \phi_i \lambda^5 n_z^5 + \phi_i \gamma^5 t_z^5 - A n_r^5 \phi_i \partial_z \check{\boldsymbol{u}} - A n_r^5 \phi_i \partial_r \check{\boldsymbol{w}} - 2A n_z^5 \phi_i \partial_z \check{\boldsymbol{w}}. \quad (26.50)$$

Taking this result into equation (26.43) we have

$$\begin{split} & \vec{M}_{i}^{z} = Re \int\limits_{\Omega^{n}} \phi_{i} \partial_{t} \vec{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \vec{w} \partial_{r} \vec{w} + Re \int\limits_{\Omega^{n}} \phi_{i} \vec{w} \partial_{z} \vec{w} - Re \int\limits_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \vec{w} - Re \int\limits_{\Omega^{n}} \phi_{i} w_{c} \partial_{z} \vec{w} \\ & + Re A \int\limits_{\Omega^{n}} \phi_{i} \vec{w} \partial_{r} \vec{w} + Re A \int\limits_{\Omega^{n}} \phi_{i} \vec{w} \partial_{z} \vec{w} + Re A \int\limits_{\Omega^{n}} \phi_{i} \vec{w} \partial_{r} \vec{w} + Re A \int\limits_{\Omega^{n}} \phi_{i} \vec{w} \partial_{z} \vec{w} \\ & - \int\limits_{\Omega^{n}} p \partial_{z} \phi_{i} + 2 \int\limits_{\Omega^{n}} \partial_{z} \vec{w} \partial_{z} \phi_{i} + \int\limits_{\Omega^{n}} \partial_{z} \vec{w} \partial_{r} \phi_{i} + \int\limits_{\Omega^{n}} \partial_{r} \vec{w} \partial_{r} \phi_{i} \\ & - Re A \int\limits_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \vec{w} - Re A \int\limits_{\Omega^{n}} \phi_{i} u_{c} \partial_{z} \vec{w} \\ & + Re A \int\limits_{\Omega^{n}} \phi_{i} \partial_{t} \vec{w} + Re \left(A\right)^{2} \int\limits_{\Omega^{n}} \phi_{i} \vec{w} \partial_{r} \vec{w} + Re \left(A\right)^{2} \int\limits_{\Omega^{n}} \phi_{i} \vec{w} \partial_{z} \vec{w} - St \int\limits_{\Omega^{n}} \phi_{i} \dot{g}_{z} \\ & - \int\limits_{\partial\Omega^{1,n}} p^{g} \phi_{i} e_{z} \cdot n^{1} + \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{z}^{1}(r_{c}, z_{c})}{Ca} \\ & + \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca} + \frac{1}{Ca} \int\limits_{\partial\Omega^{1,n}} t_{z}^{1} \partial_{s} \phi_{i} \\ & - 2A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{z} \vec{w} - A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{z} \vec{u} - A \int\limits_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \vec{w} \\ & + Be \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} t_{z}^{2}^{2} + Be \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{1} t_{z}^{2}^{2} - Be \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{3} \eta_{r}^{2} \eta_{r}^{2} \eta_{r}^{2} \partial_{r} \vec{w} \\ & + Be A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} t_{r}^{2}^{2} + Be A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} t_{z}^{2} \partial_{s} \sigma^{2} + \int\limits_{\partial\Omega^{2,n}} \lambda^{2} \phi_{i} n_{z}^{2} \\ & + Be A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \eta_{r}^{2} \eta_{z}^{2} \partial_{z} \vec{u} - 2A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \eta_{r}^{2} \eta_{z}^{2} \partial_{z} \vec{w} - 2A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \eta_{r}^{2} \eta_{r}^{2} \partial_{z} \vec{w} \\ & - 2A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \eta_{r}^{2} \eta_{r}^{2} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \eta_{r}^{2} \eta_{r}^{2} \partial_{z} \vec{w} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \eta_{r}^{2} \eta_{r}^{2} \partial_{z} \vec{w} \\ & - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \eta_{r}^{2} \eta_{r}^{2} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} \eta_{r}^{2} \partial_{z} \vec{w} - A \int\limits_{\partial\Omega^{2,n}} \phi_{i} \eta_{r}^{2} \eta_{r}^$$

Given the size of the equation above, it is more convenient to introduce the following equality

$$\bar{M}_i^z = \bar{M}_i^{z,0} + \bar{M}_i^{z,1} + \bar{M}_i^{z,2} + \bar{M}_i^{z,4},$$
 (26.52)

where

$$\begin{split} & \vec{M}_{i}^{z,0} = Re \int_{\Omega^{2}} \phi_{i} \partial_{i} \vec{w} + Re \int_{\Omega^{2}} \phi_{i} \vec{u} \partial_{r} \vec{w} + Re \int_{\Omega^{2}} \phi_{i} \vec{w} \partial_{z} \vec{w} - Re \int_{\Omega^{2}} \phi_{i} u_{c} \partial_{r} \vec{w} - Re \int_{\Omega^{2}} \phi_{i} u_{c} \partial_{r} \vec{w} - Re \int_{\Omega^{2}} \phi_{i} \vec{u} \partial_{z} \vec{w} \\ & + Re A \int_{\Omega^{n}} \phi_{i} \vec{u} \partial_{r} \vec{w} + Re A \int_{\Omega^{n}} \phi_{i} \vec{w} \partial_{z} \vec{w} + Re A \int_{\Omega^{n}} \phi_{i} \vec{u} \partial_{r} \vec{w} + Re A \int_{\Omega^{n}} \phi_{i} \vec{w} \partial_{z} \vec{w} \\ & - \int_{\Omega^{n}} p \partial_{z} \phi_{i} + 2 \int_{\Omega^{n}} \partial_{z} \vec{w} \partial_{z} \phi_{i} + \int_{\Omega^{n}} \partial_{z} \vec{u} \partial_{r} \phi_{i} + \int_{\Omega^{n}} \partial_{r} \vec{w} \partial_{r} \phi_{i} \\ & - Re A \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{r} \vec{w} - Re A \int_{\Omega^{n}} \phi_{i} u_{c} \partial_{z} \vec{w} \\ & + Re A \int_{\Omega^{n}} \phi_{i} \partial_{i} \vec{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \vec{u} \partial_{r} \vec{w} + Re (A)^{2} \int_{\Omega^{n}} \phi_{i} \vec{w} \partial_{z} \vec{w} - St \int_{\Omega^{n}} \phi_{i} \dot{\theta}_{z}, \\ & \vec{M}_{i}^{z,1} = \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{z}^{1}(r_{c}, z_{c})}{Ca} + \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca} \\ & - \int_{\partial\Omega^{1,n}} p^{2} \phi_{i} e_{z} \cdot n^{1} + \frac{1}{Ca} \int_{\partial\Omega^{1,n}} t_{z}^{1} \partial_{z} \dot{u} - A \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{z} \dot{w} - Re \int_{\partial\Omega^{2,n}} \phi_{i} \vec{w}^{1} d_{z}^{2} d_{z}^{2} - Re \int_{\partial\Omega^{2,n}} \phi_{i} \vec{w}^{1} d_{z}^{2} d_{z}^{2} - Re \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{1} \partial_{z} \dot{u} - A \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{1} \partial_{z} \dot{w} - Re \int_{\partial\Omega^{2,n}} \phi_{i} \vec{w}^{1} d_{z}^{2} d_{z}^{2} d_{z} \dot{w} \\ & - 2A \int_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} \partial_{z} \partial_{z}^{2} + \int_{\partial\Omega^{2,n}} \lambda^{2} \phi_{i} \vec{w}^{2} - 2A \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} n_{z}^{2} \partial_{z} \dot{w} \\ & - 2A \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} n_{z}^{2} \partial_{r} \dot{w} - A \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} n_{z}^{2} \partial_{z} \dot{w} - A \int_{\partial\Omega^{2,n}} \phi_{i} n_{r}^{2} n_{z}^{2} \partial_{z} \dot{w} - A \int_{\partial\Omega^{2,n}} \phi_{i} n_{z}^{2} n_{z}^{2} \partial_{z} \dot{w} - A \int_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} n_{z}^{2} \partial_{z} \dot{w} - A \int_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} n_{z}^{2} \partial_{z} \dot{w} - A \int_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} n_{z}^{2} \partial_{z} \dot{w} - A \int_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} n_{z}^{2} \partial_{z} \dot{w} - A \int_{\partial\Omega^{2,n}} \phi_{i} t_{z}^{2} t_{z}^{2} n_{z}^{2} \partial_{z} \dot{w$$

and

$$\bar{M}_{i}^{z,5} = \int\limits_{\partial\Omega^{5}} \phi_{i}\lambda^{5}n_{z}^{5} + \int\limits_{\partial\Omega^{5}} \phi_{i}\gamma^{5}t_{z}^{5} - 2A\int\limits_{\partial\Omega^{5}} n_{z}^{5}\phi_{i}\partial_{z}\check{w} - A\int\limits_{\partial\Omega^{5}} n_{r}^{5}\phi_{i}\partial_{z}\check{u} - A\int\limits_{\partial\Omega^{5}} n_{r}^{5}\phi_{i}\partial_{r}\check{w}. \tag{26.56}$$

We now recall approximations (25.74), (??), (25.76), (25.77), (25.78), (25.79),

$$u^{c}(t_{n}) = \partial_{t} r^{c}(t_{n}) \approx \frac{3r^{c}(t_{n}) - 4r^{c}(t_{n-1}) + r^{c}(t_{n-2})}{2\Delta_{t}},$$
(26.57)

$$w^{c}(t_{n}) = \partial_{t}z^{c}(t_{n}) \approx \frac{3z^{c}(t_{n}) - 4z^{c}(t_{n-1}) + z^{c}(t_{n-2})}{2\Delta_{t}},$$
(26.58)

$$\partial_t \bar{u}(t_n) \approx \frac{3\bar{u}(t_n) - 4\bar{u}(t_{n-1}) + \bar{u}(t_{n-2})}{2\Delta_t},$$
 (26.59)

$$\partial_t \bar{w}(t_n) \approx \frac{3\bar{w}(t_n) - 4\bar{w}(t_{n-1}) + \bar{w}(t_{n-2})}{2\Delta_t},$$
 (26.60)

$$\partial_t \check{u}(t_n) \approx \frac{3\check{u}(t_n) - 4\check{u}(t_{n-1}) + \check{u}(t_{n-2})}{2\Delta_t},\tag{26.61}$$

$$\partial_t \check{w}(t_n) \approx \frac{3\check{w}(t_n) - 4\check{w}(t_{n-1}) + \check{w}(t_{n-2})}{2\Delta_t}.$$
 (26.62)

Substituting these into (26.52) and (26.53)-(26.56), though the last three remain unaltered, we obtain

$$\bar{M}_i^z \approx \bar{\mathfrak{M}}_i^z := \bar{\mathfrak{M}}_i^{z,0} + \bar{\mathfrak{M}}_i^{z,1} + \bar{\mathfrak{M}}_i^{z,2} + \bar{\mathfrak{M}}_i^{z,4},$$
 (26.63)

where

$$\begin{split} &\tilde{\mathfrak{M}}_{i}^{z,0} \coloneqq Re \int\limits_{\Omega^{n}} \phi_{i} \frac{3\bar{w}(t_{n}) - 4\bar{w}(t_{n-1}) + \bar{w}(t_{n-2})}{2\Delta_{t}} + Re \int\limits_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i}\bar{w}\partial_{z}\bar{w} \ \, (26.64) \\ &-Re \int\limits_{\Omega^{n}} \phi_{i} \frac{3r^{c}(t_{n}) - 4r^{c}(t_{n-1}) + r^{c}(t_{n-2})}{2\Delta_{t}} \partial_{r}\bar{w} - Re \int\limits_{\Omega^{n}} \phi_{i} \frac{3z^{c}(t_{n}) - 4z^{c}(t_{n-1}) + z^{c}(t_{n-2})}{2\Delta_{t}} \partial_{z}\bar{w} \\ &+ Re A \int\limits_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\bar{w} + Re A \int\limits_{\Omega^{n}} \phi_{i}\bar{w}\partial_{z}\bar{w} + Re A \int\limits_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\bar{w} + Re A \int\limits_{\Omega^{n}} \phi_{i}\bar{w}\partial_{z}\bar{w} \\ &- \int\limits_{\Omega^{n}} p\partial_{z}\phi_{i} + 2 \int\limits_{\Omega^{n}} \partial_{z}\bar{w}\partial_{z}\phi_{i} + \int\limits_{\Omega^{n}} \partial_{z}\bar{u}\partial_{r}\phi_{i} + \int\limits_{\Omega^{n}} \partial_{r}\bar{w}\partial_{r}\phi_{i} \\ &- Re A \int\limits_{\Omega^{n}} \phi_{i} \frac{3r^{c}(t_{n}) - 4r^{c}(t_{n-1}) + r^{c}(t_{n-2})}{2\Delta_{t}} \partial_{r}\bar{w} - Re A \int\limits_{\Omega^{n}} \phi_{i} \frac{3z^{c}(t_{n}) - 4z^{c}(t_{n-1}) + z^{c}(t_{n-2})}{2\Delta_{t}} \partial_{z}\bar{w} \\ &+ Re A \int\limits_{\Omega^{n}} \phi_{i} \frac{3\bar{w}(t_{n}) - 4\bar{w}(t_{n-1}) + \bar{w}(t_{n-2})}{2\Delta_{t}} + Re \left(A\right)^{2} \int\limits_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\bar{w} + Re \left(A\right)^{2} \int\limits_{\Omega^{n}} \phi_{i}\bar{w}\partial_{z}\bar{w} \\ &\leq t \int\limits_{\Omega^{n}} \phi_{i} \hat{u}\partial_{r}\bar{w} + Re \left(A\right)^{2} \int\limits_{\Omega^{n}} \phi_{i}\bar{w}\partial_{z}\bar{w} \\ &\leq t \int\limits_{\Omega^{n}} \phi_{i}\hat{u}\partial_{r}\bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\bar{u}\partial_{r}\bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\bar{u}\partial_{r}\bar{w} + Re \int\limits_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\bar{u}\partial_{r}\bar{u}\partial_{r}\bar{u}\partial_{r}\bar{u} + Re \int\limits_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\bar$$

$$\begin{split} &\widetilde{\mathfrak{M}}_{i}^{z,1} \coloneqq \frac{\sigma^{1}(r_{c},z_{c})\phi_{i}(r_{c},z_{c})m_{z}^{1}(r_{c},z_{c})}{Ca} + \frac{\sigma^{1}(r_{J^{1}},z_{J^{1}})\phi_{i}(r_{J^{1}},z_{J^{1}})m_{z}^{1}(r_{J^{1}},z_{J^{1}})}{Ca} \\ &- \int_{\partial\Omega^{1,n}} p^{g}\phi_{i}e_{z} \cdot n^{1} + \frac{1}{Ca} \int_{\partial\Omega^{1,n}} t_{z}^{1}\sigma^{1}\partial_{s}\phi_{i} & (26.65) \\ &- 2A \int_{\partial\Omega^{1,n}} \phi_{i}n_{z}^{1}\partial_{z}\tilde{w} - A \int_{\partial\Omega^{1,n}} \phi_{i}n_{r}^{1}\partial_{z}\tilde{u} - A \int_{\partial\Omega^{1,n}} \phi_{i}n_{r}^{1}\partial_{r}\tilde{w}, \\ &\widetilde{\mathfrak{M}}_{i}^{z,2} \coloneqq Be \int_{\partial\Omega^{2,n}} \phi_{i}\tilde{u}t_{r}^{2}t_{z}^{2} + Be \int_{\partial\Omega^{2,n}} \phi_{i}\tilde{w}t_{z}^{2}t_{z}^{2} - Be \int_{\partial\Omega^{2,n}} \phi_{i}u^{s}t_{r}^{2}t_{z}^{2} - Be \int_{\partial\Omega^{2,n}} \phi_{i}u^{s}t_{z}^{2}t_{z}^{2} \\ &- \frac{1}{2Ca} \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}\partial_{s}\sigma^{2} + \int_{\partial\Omega^{2,n}} \lambda^{2}\phi_{i}n_{z}^{2} \\ &+ Be A \int_{\partial\Omega^{2,n}} \phi_{i}\tilde{u}t_{r}^{2}t_{z}^{2} + Be A \int_{\partial\Omega^{2,n}} \phi_{i}\tilde{w}t_{z}^{2}t_{z}^{2} \\ &- 2A \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{r}^{2}n_{z}^{2}\partial_{r}\tilde{u} - 2A \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}n_{z}^{2}\partial_{z}\tilde{u} \\ &- 2A \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}n_{z}^{2}\partial_{r}\tilde{w} - 2A \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}n_{z}^{2}\partial_{z}\tilde{w} \\ &- 2A \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{r}^{2}\partial_{r}\tilde{u} - A \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\tilde{u} - A \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{r}^{2}\partial_{r}\tilde{u} - A \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{r}\tilde{w} - 2A \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\tilde{w}, \end{cases}$$

and

$$\bar{\mathfrak{M}}_{i}^{z,4} := \int_{\partial\Omega^{5}} \phi_{i} \lambda^{4} n_{z}^{4} + \int_{\partial\Omega^{5}} \phi_{i} \gamma^{4} t_{z}^{4} - 2A \int_{\partial\Omega^{5}} n_{z}^{4} \phi_{i} \partial_{z} \check{w} - A \int_{\partial\Omega^{5}} n_{r}^{4} \phi_{i} \partial_{z} \check{u} - A \int_{\partial\Omega^{5}} n_{r}^{4} \phi_{i} \partial_{r} \check{w}.$$

$$(26.67)$$

We now multiply equations (26.63), and therefore (26.64)-(26.67), by  $2\Delta_t/3$  and rearrange terms to obtain

$$\bar{\mathcal{M}}_i^z \coloneqq \frac{2\Delta_t}{3}\bar{\mathfrak{M}}_i^z,\tag{26.68}$$

where

$$\bar{\mathcal{M}}_{i}^{z} = \bar{\mathcal{M}}_{i}^{z,0} + \bar{\mathcal{M}}_{i}^{z,1} + \bar{\mathcal{M}}_{i}^{z,2} + \bar{\mathcal{M}}_{i}^{z,4}, \tag{26.69}$$

with

$$\widetilde{\mathcal{M}}_{i}^{z,0} \coloneqq Re \int_{\Omega^{n}} \phi_{i} \overline{w} - \frac{4Re}{3} \int_{\Omega^{n}} \phi_{i} w(t_{n-1}) + \frac{Re}{3} \int_{\Omega^{n}} \phi_{i} w(t_{n-2}) \\
+ \frac{2\Delta_{t} Re}{3} \int_{\Omega^{n}} \phi_{i} \overline{u} \partial_{r} \overline{w} + \frac{2\Delta_{t} Re}{3} \int_{\Omega^{n}} \phi_{i} \overline{w} \partial_{z} \overline{w} \\
-Re \int_{\Omega^{n}} \phi_{i} r^{c} \partial_{r} \overline{w} + \frac{4Re}{3} \int_{\Omega^{n}} \phi_{i} r^{c} (t_{n-1}) \partial_{r} \overline{w} - \frac{Re}{3} \int_{\Omega^{n}} \phi_{i} r^{c} (t_{n-2}) \partial_{r} \overline{w} \\
-Re \int_{\Omega^{n}} \phi_{i} z^{c} \partial_{z} \overline{w} + \frac{4Re}{3} \int_{\Omega^{n}} \phi_{i} z^{c} (t_{n-1}) \partial_{z} \overline{w} - \frac{Re}{3} \int_{\Omega^{n}} \phi_{i} z^{c} (t_{n-2}) \partial_{z} \overline{w} \\
+ \frac{2\Delta_{t} Re}{3} A \int_{\Omega^{n}} \phi_{i} \overline{u} \partial_{r} \overline{w} + \frac{2\Delta_{t} Re}{3} A \int_{\Omega^{n}} \phi_{i} \overline{w} \partial_{z} \overline{w} + \frac{2\Delta_{t} Re}{3} A \int_{\Omega^{n}} \phi_{i} \overline{u} \partial_{r} \overline{w} + \frac{2\Delta_{t} Re}{3} A \int_{\Omega^{n}} \phi_{i} \overline{w} \partial_{z} \overline{w} \\
- \frac{2\Delta_{t}}{3} \int_{\Omega^{n}} p \partial_{z} \phi_{i} + \frac{4\Delta_{t}}{3} \int_{\Omega^{n}} \partial_{z} \overline{w} \partial_{z} \phi_{i} + \frac{2\Delta_{t}}{3} \int_{\Omega^{n}} \partial_{z} \overline{u} \partial_{r} \phi_{i} + \frac{2\Delta_{t}}{3} \int_{\Omega^{n}} \partial_{r} \overline{w} \partial_{r} \phi_{i} \\
- Re A \int_{\Omega^{n}} \phi_{i} r^{c} \partial_{r} \overline{w} + \frac{4Re}{3} A \int_{\Omega^{n}} \phi_{i} r^{c} (t_{n-1}) \partial_{z} \overline{w} - \frac{Re}{3} A \int_{\Omega^{n}} \phi_{i} r^{c} (t_{n-2}) \partial_{z} \overline{w} \\
- Re A \int_{\Omega^{n}} \phi_{i} z^{c} \partial_{z} \overline{w} + \frac{4Re}{3} A \int_{\Omega^{n}} \phi_{i} z^{c} (t_{n-1}) \partial_{z} \overline{w} - \frac{Re}{3} A \int_{\Omega^{n}} \phi_{i} z^{c} (t_{n-2}) \partial_{z} \overline{w} \\
+ Re A \int_{\Omega^{n}} \phi_{i} \overline{w} + \frac{2\Delta_{t} Re}{3} (A)^{2} \int_{\Omega^{n}} \phi_{i} \overline{u} \partial_{r} \overline{w} + \frac{2\Delta_{t} Re}{3} (A)^{2} \int_{\Omega^{n}} \phi_{i} \overline{w} \partial_{z} \overline{w} \\
- \frac{2\Delta_{t} St}{3} \int_{\Omega^{n}} \phi_{i} \widehat{u}_{z},$$

$$\begin{split} & \bar{\mathcal{M}}_{i}^{z,1} \coloneqq \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c})\phi_{i}(r_{c}, z_{c})m_{z}^{1}(r_{c}, z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca} \\ & - \frac{2\Delta_{t}}{3} \int\limits_{\partial\Omega^{1,n}} p^{g}\phi_{i}\boldsymbol{n}_{z}^{1} + \frac{2\Delta_{t}}{3Ca} \int\limits_{\partial\Omega^{1,n}} t_{z}^{1}\sigma^{1}\partial_{s}\phi_{i} \\ & - \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{1,n}} \phi_{i}n_{z}^{1}\partial_{z}\check{w} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{1,n}} \phi_{i}n_{r}^{1}\partial_{z}\check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{1,n}} \phi_{i}n_{r}^{1}\partial_{r}\check{w}, \end{split}$$

$$\begin{split} \tilde{\mathcal{M}}_{i}^{z,2} &:= \frac{2\Delta_{t}Be}{3} \int\limits_{\partial\Omega^{2,n}} \phi_{i}\bar{u}t_{r}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} \int\limits_{\partial\Omega^{2,n}} \phi_{i}\bar{w}t_{z}^{2}t_{z}^{2} \\ &- \frac{2\Delta_{t}Be}{3} \int\limits_{\partial\Omega^{2,n}} \phi_{i}u^{s}t_{r}^{2}t_{z}^{2} - \frac{2\Delta_{t}Be}{3} \int\limits_{\partial\Omega^{2,n}} \phi_{i}w^{s}t_{z}^{2}t_{z}^{2} \\ &- \frac{\Delta_{t}}{3Ca} \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}\partial_{s}\sigma^{2} + \frac{2\Delta_{t}}{3} \int\limits_{\partial\Omega^{2,n}} \lambda^{2}\phi_{i}n_{z}^{2} \\ &+ \frac{2\Delta_{t}Be}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}\bar{u}t_{r}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}\bar{w}t_{z}^{2}t_{z}^{2} \\ &- \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{r}^{2}\partial_{r}\bar{u} - \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}\partial_{z}\bar{u} \\ &- \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}\partial_{r}\bar{u} - \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}n_{z}^{2}n_{z}^{2}\partial_{z}\bar{u} \\ &- \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{r}^{2}\partial_{r}\bar{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\bar{u} \\ &- \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{r}^{2}\partial_{r}\bar{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\bar{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\bar{u} \\ &- \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{r}^{2}\partial_{r}\bar{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{r}\bar{u} - \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\bar{u}, \end{cases}$$

and

$$\bar{\mathcal{M}}_{i}^{z,5} := \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} \lambda^{5} n_{z}^{5} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} \gamma^{5} t_{z}^{5} 
-\frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{z} \check{w} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \check{w}.$$
(26.73)

where all time-dependent function whose time argument is not indicated are evaluated at time  $t = t_n$ , and we have used  $\bar{w}(t_{n-1}) + \check{w}(t_{n-1}) = w(t_{n-1})$  and  $\bar{w}(t_{n-2}) + \check{w}(t_{n-2}) = w(t_{n-2})$ , in  $\mathscr{M}_i^0$ .

We now recall the approximations made in (25.92)-(25.108); which are given by

$$r^{c}(r, z, t) \approx \sum_{j=1}^{n_{v}} r_{j}^{c}(t)\phi_{j}(r, z)$$
 (26.74)

$$z^{c}(r,z,t) \approx \sum_{i=1}^{n_{v}} z_{j}^{c}(t)\phi_{j}(r,z)$$
 (26.75)

$$p(r, z, t) \approx \sum_{j=1}^{n_p} p_j(t)\psi_j(r, z)$$
 (26.76)

$$\sigma^{1}(r,z,t) \approx \sum_{i=1}^{n_{v}} \tilde{\sigma}_{j}^{1}(t)\phi_{j}^{1}(r,z)$$
 (26.77)

$$p^{g}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{p}_{j}^{g}(t)\phi_{j}^{1}(r,z)$$
 (26.78)

$$\sigma^{2}(r,z,t) \approx \sum_{i=1}^{n_{v}} \tilde{\sigma}_{j}^{2}(t)\phi_{j}^{1}(r,z)$$
 (26.79)

$$\lambda^{2}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2}(t)\phi_{j}^{2}(r,z)$$
 (26.80)

$$u^{s}(r,z,t) \approx \sum_{i=1}^{n_{v}} \tilde{u}_{j}^{s}(t)\phi_{j}^{2}(r,z)$$
 (26.81)

$$w^{s}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s}(t)\phi_{j}^{2}(r,z)$$
 (26.82)

$$\bar{u}(r,z,t) \approx \sum_{j=1}^{\bar{n}_v} \bar{u}_j(t)\phi_j(r,z)$$
 (26.83)

$$\bar{w}(r,z,t) \approx \sum_{j=1}^{\bar{n}_v} \bar{w}_j(t)\phi_j(r,z),$$
 (26.84)

$$\lambda^{5}(r,z,t) \approx \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{5}(t)\phi_{j}^{5}(r,z)$$
 (26.85)

and

$$\gamma^5(r, z, t) \approx \sum_{j=1}^{n_v} \tilde{\gamma}_j^5(t) \phi_j^5(r, z)$$
 (26.86)

where  $n_v$  is the total number of velocity nodes,  $n_p$  is the number of nodes where pressure is calculated, the j index indicates global node numbers that we will use in the Galerkin method (that is to say,  $\phi_j$  is the hat function centred at the j-th node), and  $\phi_j^k$  coincides on the k-th boundary with  $\phi_j$ , and is identically null elsewhere. Moreover, we can assume functions  $\tilde{\sigma}_j^1$  and  $\tilde{\lambda}_j^2$  are identically null (as all functions these multiply will be null everywhere by our construction of the basis functions) for all j such that  $\phi_j = 0$  on boundary 1 and 2, respectively. Furthermore, functions  $p_j$  are numbered following the pressure-node numbering. where  $\bar{n}_v$  is the number of velocity nodes in  $\bar{\Omega}$ . We highlight that the numbering convention is chosen so as to have the first  $\bar{n}_v$  nodes correspond to  $\bar{\Omega}$ .

Substituting these approximations into (26.69), and consequently into (26.70)-(26.73) we define

$$\bar{\mathcal{M}}_{i}^{z} \approx \bar{\mathcal{M}}_{i}^{z} := \bar{\mathcal{M}}_{i}^{z,0} + \bar{\mathcal{M}}_{i}^{z,1} + \bar{\mathcal{M}}_{i}^{z,2} + \bar{\mathcal{M}}_{i}^{z,5},$$
 (26.87)

with

$$\begin{split} \bar{\mathcal{M}}_{i}^{z,0} &\coloneqq Re \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) - \frac{4Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} w_{j}(t_{n-1}) \phi_{j} \right) \\ &+ \frac{Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} w_{j}(t_{n-2}) \phi_{j} \right) + \frac{2\Delta_{i}Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{u}_{j} \phi_{j} \right) \partial_{r} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \\ &+ \frac{2\Delta_{t}Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \\ &- Re \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} r_{j}^{e}(t_{n-2}) \phi_{j} \right) \partial_{r} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \\ &- Re \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} r_{j}^{e}(t_{n-2}) \phi_{j} \right) \partial_{r} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \\ &- Re \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} z_{j}^{e} \phi_{j} \right) \partial_{z} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \\ &- Re \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} z_{j}^{e} \phi_{j} \right) \partial_{z} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \\ &+ \frac{2\Delta_{t}Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} z_{j}^{e} \phi_{j} \right) \partial_{z} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \\ &+ \frac{2\Delta_{t}Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} z_{j}^{e} \phi_{j} \right) \partial_{z} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \\ &+ \frac{2\Delta_{t}Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{2\Delta_{t}Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{2\Delta_{t}Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{2\Delta_{t}}{3} \int_{\Omega^{n}} \partial_{z} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{2\Delta_{t}}{3} \int_{\Omega^{n}} \partial_{z} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{Re}{3} \int_{\Omega^{n}} \phi_{i} \left( \sum_{j=1}^{n_{e}} \bar{w}_{j} \phi_{j} \right) \partial_{z} \phi_{i} \\ &+ \frac{Re}{3} \int_{\Omega^{n}} \phi$$

$$\begin{split} \bar{\mathcal{M}}_{i}^{z,1} &:= -\frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{z} \check{w} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \check{w} \\ &+ \frac{2\Delta_{t}}{3Ca} \int_{\partial\Omega^{1,n}} t_{z}^{1} \left( \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \phi_{j}^{1} \right) \partial_{s} \phi_{i} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \left( \sum_{j=1}^{n_{v}} \tilde{p}_{j}^{g} \phi_{j}^{1} \right) \phi_{i} n_{z}^{1} \\ &+ \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{z}^{1}(r_{c}, z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca}, \end{split}$$

$$(26.89)$$

$$\begin{split} \bar{\mathcal{M}}_{i}^{z,2} &:= \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2} \left(\sum_{j=1}^{\bar{n}_{v}} \bar{u}_{j}\phi_{j}\right) + \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2} \left(\sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j}\phi_{j}\right) \\ &- \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i} \left(\sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s}(t)\phi_{j}^{2}\right) t_{r}^{2}t_{z}^{2} - \frac{2\Delta_{t}Be}{3} \int_{\partial\Omega^{2,n}} \phi_{i} \left(\sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s}(t)\phi_{j}^{2}\right) t_{z}^{2}t_{z}^{2} \\ &- \frac{\Delta_{t}}{3Ca} \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}\partial_{s} \left(\sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{2}(t)\phi_{j}^{1}\right) + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2,n}} \left(\sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2}\phi_{j}^{2}\right) \phi_{i}n_{z}^{2} \\ &+ \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}\tilde{u}t_{r}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}\tilde{w}t_{z}^{2}t_{z}^{2} \\ &- \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{r}^{2}n_{z}^{2}\partial_{r}\tilde{u} - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}n_{z}^{2}\partial_{z}\tilde{u} \\ &- \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}n_{z}^{2}\partial_{r}\tilde{w} - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}n_{z}^{2}n_{z}^{2}n_{z}^{2}\partial_{z}\tilde{w} \\ &- \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{r}\tilde{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\tilde{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\tilde{u} \\ &- \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{r}^{2}\partial_{r}\tilde{w} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{r}\tilde{w} - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\tilde{w}, \end{split}$$

and

$$\bar{\mathcal{M}}_{i}^{z,5} := \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} \left( \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{5} \phi_{j}^{5} \right) n_{z}^{5} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} \left( \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{5} \phi_{j}^{5} \right) t_{z}^{5} \\
- \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{z} \check{w} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \check{w}. \tag{26.91}$$

Re-arranging terms we have

$$\begin{split} \mathcal{M}_{i}^{s,0} &= -\frac{2\Delta_{i}St}{3}\int_{\Omega^{n}}\phi_{i}\hat{g}_{z} + Re\,A\int_{\Omega^{n}}\phi_{i}\bar{w} + \frac{2\Delta_{i}Re}{3}\left(A\right)^{2}\int_{\Omega^{n}}\phi_{i}\bar{w}\partial_{r}\bar{w} \\ &+ \frac{2\Delta_{i}Re}{3}\left(A\right)^{2}\int_{\Omega^{n}}\phi_{i}\bar{w}\partial_{z}\bar{w} \\ &+ Re\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right) - \frac{4Re}{3}\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}w_{j}(t_{n-1})\phi_{j}\right) + \frac{Re}{3}\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}w_{j}(t_{n-2})\phi_{j}\right) \\ &+ \frac{2\Delta_{i}Re}{3}A\int_{\Omega^{n}}\phi_{i}\bar{u}\partial_{r}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right) + \frac{2\Delta_{i}Re}{3}A\int_{\Omega^{n}}\phi_{i}\bar{w}\partial_{z}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right) \\ &+ \frac{2\Delta_{i}Re}{3}A\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{u}_{j}\phi_{j}\right)\partial_{r}\bar{w} + \frac{2\Delta_{i}Re}{3}A\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right)\partial_{z}\bar{w} \\ &- \frac{2\Delta_{i}}{3}\int_{\Omega^{n}}\left(\sum_{j=1}^{\tilde{n}_{v}}p_{j}\psi_{j}\right)\partial_{z}\phi_{i} + \frac{4\Delta_{i}}{3}\int_{\Omega^{n}}\partial_{z}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right)\partial_{r}\phi_{i} \\ &- Re\,A\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}r_{j}^{c}\phi_{j}\right)\partial_{r}\bar{w} + \frac{4Re}{3}A\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}r_{j}^{c}(t_{n-1})\phi_{j}\right)\partial_{r}\bar{w} - \frac{Re}{3}A\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}r_{j}^{c}(t_{n-2})\phi_{j}\right)\tilde{w}_{i} \\ &- Re\,A\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}r_{j}^{c}\phi_{j}\right)\partial_{z}\bar{w} + \frac{4Re}{3}A\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}z_{j}^{c}(t_{n-1})\phi_{j}\right)\partial_{z}\bar{w} - \frac{Re}{3}A\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}x_{j}^{c}(t_{n-2})\phi_{j}\right)\tilde{w}_{j} \\ &+ \frac{2\Delta_{i}Re}{3}\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}v_{k}\phi_{k}\right)\partial_{r}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right) + \frac{4Re}{3}\int_{\Omega^{n}}\phi_{i}\left(\sum_{j=1}^{\tilde{n}_{v}}v_{k}^{c}(t_{n-1})\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right) \\ &- Re\,\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{\tilde{n}_{v}}r_{k}^{c}\phi_{k}\right)\partial_{r}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right) + \frac{4Re}{3}\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{\tilde{n}_{v}}r_{k}^{c}(t_{n-1})\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right) \\ &- Re\,\int_{\Omega^{n}}\phi_{i}\left(\sum_{k=1}^{\tilde{n}_{v}}r_{k}^{c}(t_{n-2})\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right), \\ &- \frac{Re}{3}\int\phi_{i}\left(\sum_{k=1}^{\tilde{n}_{v}}z_{k}^{c}(t_{n-2})\phi_{k}\right)\partial_{z}\left(\sum_{j=1}^{\tilde{n}_{v}}\bar{w}_{j}\phi_{j}\right), \end{aligned}$$

$$\begin{split} \bar{\mathcal{M}}_{i}^{z,1} &= -\frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{z} \check{w} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \check{w} \\ &+ \frac{2\Delta_{t}}{3Ca} \int_{\partial\Omega^{1,n}} t_{z}^{1} \left( \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \phi_{j}^{1} \right) \partial_{s} \phi_{i} - \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1,n}} \left( \sum_{j=1}^{n_{v}} \tilde{p}_{j}^{g} \phi_{j}^{1} \right) \phi_{i} n_{z}^{1} \\ &+ \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{z}^{1}(r_{c}, z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca}, \end{split}$$

$$(26.93)$$

$$\begin{split} \bar{\mathcal{M}}_{i}^{z,2} &= \frac{2\Delta_{t}Be}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}\check{u}t_{r}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}\check{w}t_{z}^{2}t_{z}^{2} \\ &- \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{r}^{2}n_{z}^{2}\partial_{r}\check{u} - \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}\partial_{z}\check{u} \\ &- \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}n_{z}^{2}\partial_{r}\check{w} - \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}n_{z}^{2}n_{z}^{2}\partial_{z}\check{w} \\ &- \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{r}^{2}\partial_{r}\check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{r}^{2}\partial_{z}\check{u} \\ &- \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{r}^{2}\partial_{r}\check{w} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{r}\check{w} - \frac{4\Delta_{t}}{3} A \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\check{w} \\ &- \frac{2\Delta_{t}Be}{3} \int\limits_{\partial\Omega^{2,n}} \phi_{i} \left(\sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s}\phi_{j}^{2}\right) t_{r}^{2}t_{z}^{2} - \frac{2\Delta_{t}Be}{3} \int\limits_{\partial\Omega^{2,n}} \phi_{i} \left(\sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s}\phi_{j}^{2}\right) t_{z}^{2}t_{z}^{2} \\ &+ \frac{2\Delta_{t}Be}{3} \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2} \left(\sum_{j=1}^{\bar{n}_{v}} \bar{u}_{j}\phi_{j}\right) + \frac{2\Delta_{t}Be}{3} \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2} \left(\sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j}\phi_{j}\right) \\ &- \frac{\Delta_{t}}{3Ca} \int\limits_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}\partial_{s} \left(\sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{2}\phi_{j}^{1}\right) + \frac{2\Delta_{t}}{3} \int\limits_{\partial\Omega^{2,n}} \left(\sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2}\phi_{j}^{2}\right) \phi_{i}n_{z}^{2}, \end{split}$$

and

$$\bar{\mathcal{M}}_{i}^{z,5} = -\frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{z}^{5} \phi_{i} \partial_{z} \check{w} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{5} \phi_{i} \partial_{r} \check{w}$$

$$\frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} \left( \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{5} \phi_{j}^{5} \right) n_{z}^{5} + \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{5}} \phi_{i} \left( \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{5} \phi_{j}^{5} \right) t_{z}^{5}.$$

$$(26.95)$$

Moving the integrals into the sums

$$\begin{split} \mathcal{M}_{i}^{z,0} &= -\frac{2\Delta_{t}St}{3} \int_{\Omega^{n}} \phi_{i}\hat{g}_{z} + Re A \int_{\Omega^{n}} \phi_{i}\bar{w} \\ &+ \frac{2\Delta_{t}Re}{3} \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i}\bar{u}\partial_{v}\bar{w} + \frac{2\Delta_{t}Re}{3} \left(A\right)^{2} \int_{\Omega^{n}} \phi_{i}\bar{w}\partial_{z}\bar{w} \\ &+ Re \sum_{j=1}^{n_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j} - \frac{4Re}{3} \sum_{j=1}^{n_{v}} w_{j}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{j} + \frac{Re}{3} \sum_{j=1}^{n_{v}} w_{j}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{j} \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{j=1}^{n_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\bar{u}\partial_{r}\phi_{j} + \frac{2\Delta_{t}Re}{3} A \sum_{j=1}^{n_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\bar{w}\partial_{z}\phi_{j} \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{j=1}^{n_{v}} \bar{u}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\bar{w} + \frac{2\Delta_{t}Re}{3} A \sum_{j=1}^{n_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\bar{w} \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} p_{j} \int_{\Omega^{n}} \psi_{j}\partial_{z}\phi_{i} + \frac{4\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \bar{w}_{j} \int_{\Omega^{n}} \partial_{z}\phi_{j}\partial_{r}\phi_{i} \\ &+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \bar{u}_{j} \int_{\Omega^{n}} \partial_{z}\phi_{j}\partial_{r}\phi_{i} + \frac{4Re}{3} A \sum_{j=1}^{n_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\bar{w} - \frac{Re}{3} A \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\bar{w} - \frac{Re}{3} A \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\bar{w} \\ &- Re A \sum_{j=1}^{n_{v}} r_{j}^{c} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\bar{w} + \frac{4Re}{3} A \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\bar{w} - \frac{Re}{3} A \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\bar{w} \\ &+ \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\bar{w} \\ &+ \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + \frac{4Re}{3} \sum_{j=1}^{n_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \\ &+ \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{n_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} c_{k}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} \\ &- \frac{Re}{3} \sum_{j=1}^{n_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} + \frac{4Re}{3} \sum_{j=1}^{n_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} r_{k}^{c$$

$$\bar{\mathcal{M}}_{i}^{z,1} = -\frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{z}^{1} \partial_{z} \check{w} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{1,n}} \phi_{i} n_{r}^{1} \partial_{r} \check{w} 
+ \frac{2\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{1} \int_{\partial\Omega^{1,n}} t_{z}^{1} \phi_{j}^{1} \partial_{s} \phi_{i} - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{p}_{j}^{g} \int_{\partial\Omega^{1,n}} \phi_{j}^{1} \phi_{i} n_{z}^{1} 
+ \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c}) \phi_{i}(r_{c}, z_{c}) m_{z}^{1}(r_{c}, z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}}) \phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca},$$
(26.97)

$$\begin{split} \bar{\mathcal{M}}_{i}^{z,2} &= \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}\tilde{u}t_{r}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}\tilde{w}t_{z}^{2}t_{z}^{2} \\ &- \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{r}^{2}n_{z}^{2}\partial_{r}\tilde{u} - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}n_{z}^{2}\partial_{z}\tilde{u} \\ &- \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}n_{r}^{2}n_{z}^{2}n_{z}^{2}\partial_{r}\tilde{w} - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}n_{z}^{2}n_{z}^{2}n_{z}^{2}\partial_{z}\tilde{w} \\ &- \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{r}^{2}\partial_{r}\tilde{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\tilde{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{r}^{2}\partial_{z}\tilde{u} \\ &- \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{r}^{2}\partial_{r}\tilde{w} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{r}^{2}t_{z}^{2}n_{z}^{2}\partial_{r}\tilde{w} - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}t_{z}^{2}n_{z}^{2}\partial_{z}\tilde{w} \\ &- \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{u}_{j}^{s} \int_{\partial\Omega^{2,n}} \phi_{i}\phi_{j}^{2}t_{r}^{2}t_{z}^{2} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{w}_{j}^{s} \int_{\partial\Omega^{2,n}} \phi_{i}\phi_{j}^{2}t_{z}^{2}t_{z}^{2} \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{u}_{j} \int_{\partial\Omega^{2,n}} \phi_{i}\phi_{j}t_{r}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{n_{v}} \tilde{w}_{j} \int_{\partial\Omega^{2,n}} \phi_{i}\phi_{j}t_{z}^{2}t_{z}^{2} \\ &- \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n_{v}} \tilde{\sigma}_{j}^{2} \int_{\partial\Omega^{2,n}} \phi_{i}t_{z}^{2}\partial_{s}\phi_{j}^{1} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{2} \int_{\partial\Omega^{2,n}} \phi_{j}^{2}\phi_{i}n_{z}^{2}, \end{split}$$

$$(26.98)$$

and

$$\bar{\mathcal{M}}_{i}^{z,4} = -\frac{4\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{z}^{4} \phi_{i} \partial_{z} \check{w} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{4} \phi_{i} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega^{5}} n_{r}^{4} \phi_{i} \partial_{r} \check{w}$$

$$\frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\lambda}_{j}^{4} \int_{\partial\Omega^{5}} \phi_{i} \phi_{j}^{2} n_{z}^{4} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \tilde{\gamma}_{j}^{4} \int_{\partial\Omega^{5}} \phi_{i} \phi_{j}^{2} t_{z}^{4}.$$
(26.99)

We now decompose  $\bar{\mathcal{M}}_i^{z,0}$  as follows

$$\bar{\mathcal{M}}_{i}^{z,0} = \bar{\mathcal{M}}_{i}^{z,0a} + \bar{\mathcal{M}}_{i}^{z,0b} + \bar{\mathcal{M}}_{i}^{z,0c} + \bar{\mathcal{M}}_{i}^{z,0d}, \tag{26.100}$$

where

$$\bar{\mathcal{M}}_{i}^{z,0a} = -\frac{2\Delta_{t}St}{3} \int_{\Omega^{n}} \phi_{i}\hat{\boldsymbol{g}}_{z} + Re A \int_{\Omega^{n}} \phi_{i}\check{\boldsymbol{w}} 
+ \frac{2\Delta_{t}Re}{3} (A)^{2} \int_{\Omega^{n}} \phi_{i}\check{\boldsymbol{u}}\partial_{r}\check{\boldsymbol{w}} + \frac{2\Delta_{t}Re}{3} (A)^{2} \int_{\Omega^{n}} \phi_{i}\check{\boldsymbol{w}}\partial_{z}\check{\boldsymbol{w}},$$
(26.101)

$$\begin{split} &\bar{\mathcal{M}}_{i}^{z,0b} = Re \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j} - \frac{4Re}{3} \sum_{j=1}^{\bar{n}_{v}} w_{j}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{j} + \frac{Re}{3} \sum_{j=1}^{\bar{n}_{v}} w_{j}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\langle 2\beta.102\rangle \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\check{w}\partial_{r}\phi_{j} + \frac{2\Delta_{t}Re}{3} A \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\check{w}\partial_{z}\phi_{j} \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{j=1}^{\bar{n}_{v}} \bar{u}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\check{w} + \frac{2\Delta_{t}Re}{3} A \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\check{w} \\ &+ \frac{4\Delta_{t}}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \int_{\Omega^{n}} \partial_{z}\phi_{j}\partial_{r}\phi_{i} \\ &+ \frac{2\Delta_{t}}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{u}_{j} \int_{\Omega^{n}} \partial_{z}\phi_{j}\partial_{r}\phi_{i} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \int_{\Omega^{n}} \partial_{r}\phi_{j}\partial_{r}\phi_{i} \\ &- Re A \sum_{j=1}^{\bar{n}_{v}} r_{j}^{c} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\check{w} + \frac{4Re}{3} A \sum_{j=1}^{\bar{n}_{v}} r_{j}^{c}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{r}\check{w} - \frac{Re}{3} A \sum_{j=1}^{\bar{n}_{v}} r_{j}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\check{w}, \\ &- Re A \sum_{j=1}^{\bar{n}_{v}} z_{j}^{c} \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\check{w} + \frac{4Re}{3} A \sum_{j=1}^{\bar{n}_{v}} z_{j}^{c}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\check{w} - \frac{Re}{3} A \sum_{j=1}^{\bar{n}_{v}} z_{j}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{j}\partial_{z}\check{w}, \end{split}$$

$$\bar{\mathcal{M}}_{i}^{z,0c} = \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \sum_{k=1}^{\bar{n}_{v}} \bar{u}_{k} \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \sum_{k=1}^{\bar{n}_{v}} \bar{w}_{k} \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{z}\phi_{j}$$

$$-Re \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} r_{k}^{c} \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{r}\phi_{j} + \frac{4Re}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{r}\phi_{j}$$

$$-\frac{Re}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} r_{k}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{r}\phi_{j}$$

$$-Re \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} z_{k}^{c} \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{z}\phi_{j} + \frac{4Re}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-1}) \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{z}\phi_{j}$$

$$-\frac{Re}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \sum_{k=1}^{n_{v}} z_{k}^{c}(t_{n-2}) \int_{\Omega^{n}} \phi_{i}\phi_{k}\partial_{z}\phi_{j},$$

$$(26.103)$$

$$\bar{\mathcal{M}}_i^{z,0d} = -\frac{2\Delta_t}{3} \sum_{j=1}^{\bar{n}_p} p_j \int_{\Omega_p} \psi_j \partial_z \phi_i. \tag{26.104}$$

Using the partition into elements that we described above and the local element-node numbers for variable i we have

$$\bar{\mathcal{M}}_{i}^{z} = \underbrace{\sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{\text{el}}} \bar{\mathcal{M}}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{\text{el}}} \bar{\mathcal{M}}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{\text{el}}} \bar{\mathcal{M}}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{\text{el}}} \bar{\mathcal{M}}_{e,ii}^{z,0d}}$$

$$+\frac{2\Delta_t}{3}\frac{\sigma^1(r_c,z_c)\phi_i(r_c,z_c)m_z^1(r_c,z_c)}{Ca}+\frac{2\Delta_t}{3}\frac{\sigma^1(r_{J^1},z_{J^1})\phi_i(r_{J^1},z_{J^1})m_z^1(r_{J^1},z_{J^1})}{Ca}$$

$$+\sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{\rm el}^1}\bar{\mathcal{M}}_{e_1,ii}^{z,1}+\underbrace{\sum_{\substack{e_2=1\\i=l_2(e,ii)}}^{\bar{n}_{\rm el}^2}\bar{\mathcal{M}}_{e,ii}^{z,2}}_{\bar{\mathcal{M}}_{e,ii}^{z,2}}+\underbrace{\sum_{\substack{e_4=1\\i=l_4(e,ii)}}^{\bar{n}_{\rm el}^4}\bar{\mathcal{M}}_{e_4,ii}^{z,4},$$

(26.105)

and we have

$$\bar{\mathcal{M}}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} \int_{\bar{\Omega}_e} \phi_{l(e,ii)} \hat{\mathbf{g}}_z + \operatorname{Re} A \int_{\bar{\Omega}_e} \phi_{l(e,ii)} \check{\mathbf{w}}$$
(26.106)

$$+\frac{2\Delta_{t}Re}{3}\left(A\right)^{2}\int_{\bar{\Omega}_{e}}\phi_{l(e,ii)}\check{u}\partial_{r}\check{w}+\frac{2\Delta_{t}Re}{3}\left(A\right)^{2}\int_{\bar{\Omega}_{e}}\phi_{l(e,ii)}\check{w}\partial_{z}\check{w},$$

$$\bar{\mathcal{M}}_{e,ii}^{z,0b} = Re \sum_{j=1}^{\bar{n}_v} \bar{w}_j \int_{\bar{\Omega}_z} \phi_{l(e,ii)} \phi_j - \frac{4Re}{3} \sum_{j=1}^{\bar{n}_v} w_j(t_{n-1}) \int_{\bar{\Omega}_z} \phi_{l(e,ii)} \phi_j$$

$$+\frac{Re}{3}\sum_{j=1}^{\bar{n}_v}w_j(t_{n-2})\int\limits_{\bar{\Omega}_c}\phi_{l(e,ii)}\phi_j$$

$$+\frac{2\Delta_t Re}{3}A\sum_{j=1}^{\bar{n}_v}\bar{w}_j\int\limits_{\bar{\Omega}_e}\phi_{l(e,ii)}\check{u}\partial_r\phi_j+\frac{2\Delta_t Re}{3}A\sum_{j=1}^{\bar{n}_v}\bar{w}_j\int\limits_{\bar{\Omega}_e}\phi_{l(e,ii)}\check{w}\partial_z\phi_j$$

$$+\frac{2\Delta_{t}Re}{3}A\sum_{j=1}^{\bar{n}_{v}}\bar{u}_{j}\int_{\bar{\Omega}_{e}}\phi_{l(e,ii)}\phi_{j}\partial_{r}\check{w}+\frac{2\Delta_{t}Re}{3}A\sum_{j=1}^{\bar{n}_{v}}\bar{w}_{j}\int_{\bar{\Omega}_{e}}\phi_{l(e,ii)}\phi_{j}\partial_{z}\check{w}$$

$$(26.107)$$

$$+\frac{4\Delta_t}{3}\sum_{j=1}^{\bar{n}_v}\bar{w}_j\int\limits_{\bar{\Omega}_e}\partial_z\phi_j\partial_z\phi_{l(e,ii)}$$

$$+\frac{2\Delta_t}{3}\sum_{j=1}^{\bar{n}_v}\bar{u}_j\int\limits_{\bar{\Omega}_e}\partial_z\phi_j\partial_r\phi_{l(e,ii)}+\frac{2\Delta_t}{3}\sum_{j=1}^{\bar{n}_v}\bar{w}_j\int\limits_{\bar{\Omega}_e}\partial_r\phi_j\partial_r\phi_{l(e,ii)}$$

$$-Re\,A\sum_{j\,=1}^{n_v}r_j^c\int\limits_{\bar{\Omega}_e}\phi_{l(e,ii)}\phi_j\partial_r\check{w}+\frac{4Re}{3}A\sum_{j\,=1}^{n_v}r_j^c(t_{n-1})\int\limits_{\bar{\Omega}_e}\phi_{l(e,ii)}\phi_j\partial_r\check{w}$$

$$-\frac{Re}{3}A\sum_{j=1}^{n_v}r_j^c(t_{n-2})\int\limits_{\bar{\Omega}_e}\phi_{l(e,ii)}\phi_j\partial_r\check{w}$$

$$-Re\,A\sum_{j\,=\,1}^{n_v}z_j^c\int\limits_{\bar{\Omega}_e}\phi_{l(e,ii)}\phi_j\partial_z\check{w}+\frac{4Re}{3}A\sum_{j\,=\,1}^{n_v}z_j^c(t_{n-1})\int\limits_{\bar{\Omega}_e}\phi_{l(e,ii)}\phi_j\partial_z\check{w}$$

$$-\frac{Re}{3}A\sum_{j=1}^{n_v}z_j^c(t_{n-2})\int\limits_{\tilde{\Omega}}\phi_{l(e,ii)}\phi_j\partial_z\check{w},$$

$$\bar{\mathcal{M}}_{i}^{z,0c} = \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \sum_{k=1}^{\bar{n}_{v}} \bar{u}_{k} \int_{\bar{\Omega}_{e}} \phi_{l(e,ii)} \phi_{k} \partial_{r} \phi_{j} + \frac{2\Delta_{t}Re}{3} \sum_{j=1}^{\bar{n}_{v}} \bar{w}_{j} \sum_{\bar{\Omega}_{e}}^{\bar{n}_{v}} \bar{w}_{k} \int_{\bar{\Omega}_{e}} \phi_{l(e,ii)} \phi_{k} \partial_{z} \phi_{j}$$

$$-Re\sum_{j=1}^{\bar{n}_v} \bar{w}_j \sum_{k=1}^{n_v} r_k^c \int_{\bar{\Omega}_c} \phi_{l(e,ii)} \phi_k \partial_r \phi_j + \frac{4Re}{3} \sum_{j=1}^{\bar{n}_v} \bar{w}_j \sum_{k=1}^{n_v} r_k^c(t_{n-1}) \int_{\bar{\Omega}_c} \phi_{l(e,ii)} \phi_k \partial_r \phi_j$$

$$-\frac{Re}{3}\sum_{j=1}^{\bar{n}_v}\bar{w}_j\sum_{k=1}^{n_v}r_k^c(t_{n-2})\int\limits_{\bar{\Omega}_-}\phi_{l(e,ii)}\phi_k\partial_r\phi_j$$

$$-Re\sum_{j=1}^{\bar{n}_v} \bar{w}_j \sum_{k=1}^{n_v} z_k^c \int\limits_{\bar{\Omega}_c} \phi_{l(e,ii)} \phi_k \partial_z \phi_j + \frac{4Re}{3} \sum_{j=1}^{\bar{n}_v} \bar{w}_j \sum_{k=1}^{n_v} z_k^c(t_{n-1}) \int\limits_{\bar{\Omega}_c} \phi_{l(e,ii)} \phi_k \partial_z \phi_j$$

$$-\frac{Re}{3}\sum_{j=1}^{\bar{n}_v}\bar{w}_j\sum_{k=1}^{n_v}z_k^c(t_{n-2})\int\limits_{\bar{\Omega}_c}\phi_{l(e,ii)}\phi_k\partial_z\phi_j,$$

(26.108)

$$\bar{\mathcal{M}}_i^{z,0d} = -\frac{2\Delta_t}{3} \sum_{j=1}^{\bar{n}_p} p_j \int_{\bar{\Omega}_e} \psi_j \partial_z \phi_{l(e,ii)}, \qquad (26.109)$$

$$\begin{split} \bar{\mathcal{M}}_{e_{1},ii}^{z,1} &= -\frac{4\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{1}}^{1}} \phi_{l_{1}(e_{1},ii)} n_{z}^{1} \partial_{z} \check{w} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{1}}^{1}} \phi_{l_{1}(e_{1},ii)} n_{r}^{1} \partial_{z} \check{u} \\ &- \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{1}}^{1}} \phi_{l_{1}(e_{1},ii)} n_{r}^{1} \partial_{r} \check{w} \end{split} \tag{26.110}$$

$$+ \; \frac{2\Delta_t}{3Ca} \sum_{j=1}^{n_v} \tilde{\sigma}_j^1 \int\limits_{\partial \bar{\Omega}_{e_1}^1} t_z^1 \phi_j^1 \partial_s \phi_{l_1(e_1,ii)} - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} \tilde{p}_j^g \int\limits_{\partial \Omega_{e_1}^1} \phi_j^1 \phi_{l_1(e_1,ii)} n_z^1,$$

$$\begin{split} & \tilde{\mathcal{M}}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \tilde{u}t_{r}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \tilde{w}t_{z}^{2}t_{z}^{2} \\ & - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} n_{r}^{2} n_{r}^{2} n_{z}^{2} \partial_{r} \tilde{u} - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} n_{r}^{2} n_{z}^{2} \partial_{z} \tilde{u} \\ & - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} n_{r}^{2} n_{z}^{2} n_{z}^{2} \partial_{r} \tilde{w} - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} n_{z}^{2} n_{z}^{2} \partial_{z} \tilde{w} \\ & - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{r}^{2} t_{z}^{2} n_{r}^{2} \partial_{r} \tilde{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{r}^{2} t_{z}^{2} n_{z}^{2} \partial_{z} \tilde{u} \\ & - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{z}^{2} t_{z}^{2} n_{r}^{2} \partial_{z} \tilde{u} - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{z}^{2} t_{z}^{2} n_{r}^{2} \partial_{r} \tilde{w} \\ & - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{r}^{2} t_{z}^{2} n_{z}^{2} \partial_{r} \tilde{w} - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{z}^{2} t_{z}^{2} n_{r}^{2} \partial_{r} \tilde{w} \\ & - \frac{2\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{r}^{2} t_{z}^{2} n_{z}^{2} \partial_{r} \tilde{w} - \frac{4\Delta_{t}}{3} A \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} t_{z}^{2} t_{z}^{2} n_{z}^{2} \partial_{x} \tilde{w} \\ & - \frac{2\Delta_{t}}{3} B \sum_{j=1}^{e} \tilde{u}_{j} \tilde{u}_{j}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{j}^{2} t_{z}^{2} t_{z}^{2} - \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{e} \tilde{w}_{j}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{j}^{2} t_{z}^{2} t_{z}^{2} \\ & + \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{\tilde{n}_{e}} \tilde{u}_{j} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{j}^{2} t_{z}^{2} t_{z}^{2} + \frac{2\Delta_{t}Be}{3} \sum_{j=1}^{e} \tilde{u}_{j}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \phi_{j}^{2} t_{z}^{2} t_{z}^{2} \\ & - \frac{\Delta_{t}}{3Ca} \sum_{j=1}^{n} \tilde{u}_{j}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{i} t_{z}^{2} \partial_{s} \phi_{j}^{1} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{n} \tilde{u}_{j}^{2} \int_{\partial\Omega_{e_{2}}^{2}} \phi_{j}^{2} \phi_{l_{2}(e_{2},ii)} \phi_{j}^{2} t_{z}^{2} t_{z}^{2} \\ & -$$

and

$$\begin{split} \bar{\mathcal{M}}_{e_{5},ii}^{z,5} &= -\frac{4\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{z}^{5} \phi_{l_{5}(e_{5},ii)} \partial_{z} \check{w} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{l_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} - \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} + \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} + \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} + \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} + \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} + \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} + \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} + \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} + \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} + \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^{5} \phi_{i_{5}(e_{5},ii)} \partial_{z} \check{u} + \frac{2\Delta_{t}}{3} A \int\limits_{\partial \bar{\Omega}_{e_{5}}^{5}} n_{r}^$$

We now switch to local node numbers for variables j and k, obtaining

$$\bar{\mathcal{M}}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} \underbrace{\int_{\underline{\Omega}_e} \phi_{l(e,ii)} \hat{\mathbf{g}}_z + Re A \int_{\underline{\Omega}_e} \phi_{l(e,ii)} \check{\mathbf{w}}}_{a_{ii,y_z}(e)} + \underbrace{\frac{2\Delta_t Re}{3} (A)^2 \int_{\underline{\Omega}_e} \phi_{l(e,ii)} \check{\mathbf{u}} \partial_r \check{\mathbf{w}}}_{a_{ii,\bar{y},\partial_r,\bar{y}}(e)} + \underbrace{\frac{2\Delta_t Re}{3} (A)^2 \int_{\underline{\Omega}_e} \phi_{l(e,ii)} \check{\mathbf{w}} \partial_z \check{\mathbf{w}}}_{a_{ii,\bar{y},\partial_r,\bar{y}}(e)}, \tag{26.113}$$

$$+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\underbrace{\int\limits_{\underline{\Omega_{e}}}^{}\phi_{l(e,ii)}\check{u}\partial_{r}\phi_{l(e,jj)}}_{a_{ii,jj,\bar{u}}^{r}(e)}+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\underbrace{\int\limits_{\underline{\Omega_{e}}}^{}\phi_{l(e,ii)}\check{w}\partial_{z}\phi_{l(e,jj)}}_{a_{ii,jj,\bar{w}}^{z}(e)}$$

$$+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{u}_{l(e,jj)}\underbrace{\int\limits_{\underline{\tilde{Q}_{e}}}\phi_{l(e,ii)}\phi_{l(e,jj)}\partial_{r}\check{w}}_{a_{ii,jj},\partial_{r}\check{w}(e)}+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\underbrace{\int\limits_{\underline{\tilde{Q}_{e}}}\phi_{l(e,ii)}\phi_{l(e,jj)}\partial_{z}\check{w}}_{a_{ii,jj},\partial_{z}\check{w}(e)}$$

$$+ \frac{4\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)} \underbrace{\int_{\bar{\Omega}_e} \partial_z \phi_{l(e,ii)} \partial_z \phi_{l(e,jj)}}_{a_z^z, z \dots (e)}$$

$$+\frac{2\Delta_{t}}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{u}_{l(e,jj)}\underbrace{\int\limits_{\underline{\tilde{\Omega}_{e}}}\partial_{r}\phi_{l(e,ii)}\partial_{z}\phi_{l(e,jj)}}_{\underline{a_{ii,jj}^{r,z}(e)}}+\frac{2\Delta_{t}}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\underbrace{\int\limits_{\underline{\tilde{\Omega}_{e}}}\partial_{r}\phi_{l(e,ii)}\partial_{r}\phi_{l(e,jj)}}_{\underline{a_{ii,jj}^{r,z}(e)}}$$

$$-Re\,A\sum_{jj=1}^{\tilde{n}_{v}^{e}}r_{l(e,jj)}^{c}\underbrace{\int\limits_{\Omega_{e}}^{}\phi_{l(e,ii)}\phi_{l(e,jj)}\partial_{r}\check{w}}_{a_{ii,jj},\partial_{r}\check{w}(e)}+\frac{4Re}{3}A\sum_{jj=1}^{\tilde{n}_{v}^{e}}r_{l(e,jj)}^{c}(t_{n-1})\underbrace{\int\limits_{\Omega_{e}}^{}\phi_{l(e,ii)}\phi_{l(e,jj)}\partial_{r}\check{w}}_{a_{ii,jj},\partial_{r}\check{w}(e)}$$

$$-\frac{Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}r_{l(e,jj)}^{c}(t_{n-2})\underbrace{\int\limits_{\underline{\Omega}_{e}}\phi_{l(e,ii)}\phi_{l(e,jj)}\partial_{r}\check{w}}_{a_{ii,jj},\partial_{r}\check{w}(e)}$$

$$-Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{c} \underbrace{\int_{\underline{\Omega}_{e}}^{} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_{z} \check{w}}_{a_{ii,jj}, \partial_{z} \check{w}(e)} + \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{c} (t_{n-1}) \underbrace{\int_{\underline{\Omega}_{e}}^{} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_{z} \check{w}}_{a_{ii,jj}, \partial_{z} \check{w}(e)}$$

$$-\frac{Re}{3}A\sum_{jj=1}^{\bar{n}_v^e} z_{l(e,jj)}^c(t_{n-2}) \underbrace{\int_{\bar{\Omega}_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \check{w}}_{a_{ij,j}, a_{ji}, e},$$

$$\bar{\mathcal{M}}_{i}^{z,0c} \ = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{e}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,kk)} \underbrace{\int\limits_{\bar{\Omega}_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)}}_{a_{ii,kk,jj}^{r}(e)}$$

$$+\frac{2\Delta_{t}Re}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\sum_{kk=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,kk)}\underbrace{\int\limits_{\underline{\Omega}_{e}}\phi_{l(e,ii)}\phi_{l(e,kk)}\partial_{z}\phi_{l(e,jj)}}_{a_{\tilde{i}_{l},kk,jj}(e)}$$

$$-Re\sum_{jj=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} r_{l(e,kk)}^c \underbrace{\int\limits_{\underline{\Omega}_e} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_r \phi_{l(e,jj)}}_{a_{ii,kk,jj}^r(e)}$$

$$+\frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-1}) \underbrace{\int_{\underline{\Omega}_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{r} \phi_{l(e,jj)}}_{a_{ii,kk,jj}^{r}(e)}$$
(26.115)

$$-\frac{Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} r_{l(e,kk)}^c(t_{n-2}) \underbrace{\int_{\underline{\Omega}_e} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_r \phi_{l(e,jj)}}_{a_{ii,kk,jj}^r(e)}$$

$$-Re\sum_{jj=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} z_{l(e,kk)}^c \underbrace{\int\limits_{\underline{\tilde{\Omega}_e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_z \phi_{l(e,jj)}}_{a_{ii,kk,jj}^z(e)}$$

$$+\frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) \underbrace{\int_{\underline{\Omega}_{e}} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_{z} \phi_{l(e,jj)}}_{a_{ii,kk,jj}^{z}(e)}$$

$$-\frac{Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} z_{l(e,kk)}^c(t_{n-2}) \underbrace{\int\limits_{\underline{\Omega}_e} \phi_{l(e,ii)} \phi_{l(e,kk)} \partial_z \phi_{l(e,jj)}}_{a_{ii,kk,jj}^z(e)},$$

$$\bar{\mathcal{M}}_{i}^{z,0d} = -\frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{p}^{e}} p_{l(e,jj)} \underbrace{\int_{\Omega_{e}} \psi_{l(e,jj)} \partial_{z} \phi_{l(e,ii)}}_{b_{j_{i},ii}^{z}(e)}$$
(26.116)

$$\bar{\mathcal{M}}_{e_1,ii}^{z,1} = -\frac{4\Delta_t}{3} A \underbrace{\int\limits_{\partial\bar{\Omega}_{e_1}^1} \phi_{l_1(e_1,ii)} n_z^1 \partial_z \check{w}}_{c_{ii,n_z,\partial_z\check{w}}(e)} - \frac{2\Delta_t}{3} A \underbrace{\int\limits_{\partial\bar{\Omega}_{e_1}^1} \phi_{l_1(e_1,ii)} n_r^1 \partial_z \check{u}}_{c_{ii,n_r,\partial_z\check{u}}(e)}$$

(26.117)

$$-\frac{2\Delta_t}{3}A\int\limits_{\partial\bar{\Omega}^1_{e_1}}\phi_{l_1(e_1,ii)}n^1_r\partial_r\check{w}$$

$$+\underbrace{\frac{2\Delta_{t}}{3Ca}\sum_{jj=1}^{n_{v}^{e}}\sigma_{l_{1}^{1}(e_{1},jj)}^{1}\int\limits_{\underbrace{\partial_{l_{1}}^{\tilde{\Omega}_{e_{1}}^{1}}t_{z}^{1}\phi_{l_{1}(e_{1},jj)}^{1}\partial_{s}\phi_{l_{1}(e_{1},ii)}}_{c_{jj,ii,t_{z}}^{s}(e)}}$$

$$-\frac{2\Delta_t}{3}\sum_{j=1}^{n_v}p_{l_1^1(e_1,jj)}^g\underbrace{\int\limits_{\partial\Omega_{e_1}^1}\phi_{l_1(e_1,jj)}^1\phi_{l_1(e_1,ii)}n_z^1,}_{c_{ii,jj,n_z}(e_1)}$$

$$\bar{\mathcal{M}}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}Be}{3} A \int_{\partial \bar{\Omega}_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \check{u}t_{r}^{2}t_{z}^{2} + \frac{2\Delta_{t}Be}{3} A \int_{\partial \bar{\Omega}_{e_{2}}^{2}} \phi_{l_{2}(e_{2},ii)} \check{w}t_{z}^{2}t_{z}^{2}$$

$$(26.118)$$

$$-\frac{4\Delta_t}{3}A\underbrace{\int\limits_{\partial\Omega_{e_2}^2}\phi_{l_2(e_2,ii)}n_r^2n_r^2n_z^2\partial_r\check{u}}_{d_{ii,n_r,n_z,n_z,\partial_r\check{u}}(e)}-\frac{4\Delta_t}{3}A\underbrace{\int\limits_{\partial\Omega_{e_2}^2}\phi_{l_2(e_2,ii)}n_r^2n_z^2n_z^2\partial_z\check{u}}_{d_{ii,n_r,n_z,n_z,\partial_z\check{u}}(e)}$$

$$-\frac{4\Delta_t}{3}A\underbrace{\int\limits_{\partial\bar{\Omega}_{e_2}^2}\phi_{l_2(e_2,ii)}n_r^2n_z^2n_z^2\partial_r\check{w}}_{d_{ii,n_r,n_z,n_z,\partial_r\check{w}}(e)}-\frac{4\Delta_t}{3}A\underbrace{\int\limits_{\partial\bar{\Omega}_{e_2}^2}\phi_{l_2(e_2,ii)}n_z^2n_z^2n_z^2\partial_z\check{w}}_{d_{ii,n_z,n_z,n_z,\partial_z\check{w}}(e)}$$

$$-\frac{4\Delta_t}{3}A\int\limits_{\partial\tilde{\Omega}_{e_2}^2}\phi_{l_2(e_2,ii)}t_r^2t_z^2n_r^2\partial_r\check{u} -\frac{2\Delta_t}{3}A\int\limits_{\partial\tilde{\Omega}_{e_2}^2}\phi_{l_2(e_2,ii)}t_r^2t_z^2n_z^2\partial_z\check{u} \\ \underbrace{-\frac{4\Delta_t}{3}A\int\limits_{\partial\tilde{\Omega}_{e_2}^2}\phi_{l_2(e_2,ii)}t_r^2t_z^2n_z^2\partial_z\check{u}}_{d_{ii,t_r,t_z,n_z,\partial_z\check{u}}(e)}$$

$$-\frac{2\Delta_t}{3}A\int\limits_{\partial\bar{\Omega}_{e_2}^2}\phi_{l_2(e_2,ii)}t_z^2t_z^2n_r^2\partial_z\check{u} - \frac{2\Delta_t}{3}A\int\limits_{\partial\bar{\Omega}_{e_2}^2}\phi_{l_2(e_2,ii)}t_z^2t_z^2n_r^2\partial_r\check{w} \\ \underbrace{-\frac{2\Delta_t}{3}A\int\limits_{\partial\bar{\Omega}_{e_2}^2}\phi_{l_2(e_2,ii)}t_z^2t_z^2n_r^2\partial_r\check{w}}_{d_{ii,t_z,t_z,n_r,\partial_r\check{w}}(e)}$$

$$-\frac{2\Delta_t}{3}A\underbrace{\int\limits_{\partial \tilde{\Omega}_{e_2}^2} \phi_{l_2(e_2,ii)}t_r^2t_z^2n_z^2\partial_r\check{w}}_{d_{ii,t_r,t_z,n_z,\partial_r\check{w}}(e)} -\frac{4\Delta_t}{3}A\underbrace{\int\limits_{\partial \tilde{\Omega}_{e_2}^2} \phi_{l_2(e_2,ii)}t_z^2t_z^2n_z^2\partial_z\check{w}}_{d_{ii,t_z,t_z,n_z,\partial_z\check{w}}(e)}$$

$$-\frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{n_{v}}\tilde{u}_{l_{2}(e_{2},jj)}^{s}\underbrace{\int\limits_{\partial\Omega_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}\phi_{l_{2}(e_{2},jj)}^{2}t_{r}^{2}t_{z}^{2}}_{d_{i_{1},j_{1},t_{r},t_{z}}(e_{2})}-\frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{n_{v}}\tilde{w}_{l_{2}(e_{2},jj)}^{s}\underbrace{\int\limits_{\partial\Omega_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}^{2}\phi_{l_{2}(e_{2},jj)}^{2}t_{z}^{2}t_{z}^{2}}_{d_{i_{1},j_{1},t_{r},t_{z}}(e_{2})}$$

$$+\frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{\bar{n}_{v}^{e2}}\bar{u}_{l_{2}(e_{2},jj)}\int_{\underbrace{\partial\bar{\Omega}_{e_{2}}^{2}}}\phi_{l_{2}(e_{2},ii)}\phi_{l_{2}(e_{2},jj)}t_{r}^{2}t_{z}^{2}$$

$$+\frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{\bar{n}_{v}^{e_{2}}}\bar{w}_{l_{2}(e_{2},jj)}\underbrace{\int\limits_{\partial\Omega_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}\phi_{l_{2}(e_{2},jj)}t_{z}^{2}t_{z}^{2}}_{d_{ii,jj,t_{z},t_{z}}(e)}$$

$$-\frac{\Delta_{t}}{3Ca}\sum_{jj=1}^{n_{v}}\sigma_{l_{2}^{2}(e_{2},jj)}^{2}\underbrace{\int\limits_{\partial\Omega_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}t_{z}^{2}\partial_{s}\phi_{l_{2}(e_{2},jj)}^{1}}_{d_{i_{1},j_{1},t_{2}}(e_{2})}+\frac{2\Delta_{t}}{3}\sum_{jj=1}^{\bar{n}_{v}^{e_{2}}}\lambda_{l_{2}^{2}(e_{2},jj)}^{2}\underbrace{\int\limits_{\partial\Omega_{e_{2}}^{2}}\phi_{l_{2}(e_{2},ii)}\phi_{l_{2}(e_{2},jj)}^{2}n_{z}^{2},}_{d_{i_{1},j_{1},t_{2}}(e_{2})}$$

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and

$$\bar{\mathcal{M}}_{e_5,ii}^{z,5} = -\frac{4\Delta_t}{3} A \underbrace{\int\limits_{\partial\bar{\Omega}_{e_5}^5} n_z^5 \phi_{l_5(e_5,ii)} \partial_z \check{w} - \frac{2\Delta_t}{3} A \int\limits_{\partial\bar{\Omega}_{e_5}^5} n_r^5 \phi_{l_5(e_5,ii)} \partial_z \check{u}}_{g_{ii,n_x,\partial_z\check{u}}}$$

$$-\frac{2\Delta_t}{3} A \int_{\partial \tilde{\Omega}_{e_5}^5} n_r^5 \phi_{l_5(e_5,ii)} \partial_r \check{w}$$

$$\underbrace{g_{ii,n_r,\partial_r \check{w}}}$$

$$(26.119)$$

$$\underbrace{\frac{2\Delta_{t}}{3}\sum_{jj=1}^{\bar{n}_{v}^{e_{5}}}\lambda_{l_{5}^{5}(e_{5},jj)}^{5}\underbrace{\int\limits_{\partial\bar{\Omega}_{e_{5}}^{5}}\phi_{l_{5}(e_{5},ii)}^{5}\phi_{l_{5}(e_{5},jj)}^{5}n_{z}^{5}}_{g_{ii,jj,n_{z}}}$$

$$+\frac{2\Delta_{t}}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}\gamma_{l_{5}^{5}(e_{5},jj)}^{5}\underbrace{\int\limits_{\partial\bar{\Omega}_{e_{5}}^{5}}\phi_{l_{5}(e_{5},ii)}^{5}\phi_{l_{5}(e_{5},jj)}^{5}t_{z}^{5}}_{q_{ii,j,tz}}.$$

Summarising and re-writing we have

$$\bar{\mathcal{M}}_{i}^{z} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{z,0d} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c})\phi_{i}(r_{c}, z_{c})m_{z}^{1}(r_{c}, z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca} + \sum_{\substack{e=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \bar{\mathcal{M}}_{e_{1},ii}^{z,1} + \sum_{\substack{e=2\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \bar{\mathcal{M}}_{e,ii}^{z,2} + \sum_{\substack{e=4\\i=l_{4}(e,ii)}}^{\bar{n}_{el}^{4}} \bar{\mathcal{M}}_{e_{4},ii}^{z,4},$$

$$(26.120)$$

where

$$\bar{\mathcal{M}}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} a_{ii,g_z}(e) + Re \, A a_{ii,\tilde{w}}(e)$$

$$+\frac{2\Delta_t Re}{3} (A)^2 a_{ii,\tilde{w},\partial_r \tilde{w}}(e) + \frac{2\Delta_t Re}{3} (A)^2 a_{ii,\tilde{w},\partial_z \tilde{w}}(e),$$
(26.121)

$$\bar{\mathcal{M}}_{e,ii}^{z,0b} = Re \sum_{jj=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)} a_{ii,jj}(e) - \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_v^e} w_{l(e,jj)}(t_{n-1}) a_{ii,jj}(e)$$

$$+\frac{Re}{3}\sum_{ij=1}^{\bar{n}_v^e} w_{l(e,jj)}(t_{n-2})a_{ii,jj}(e)$$

$$+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}a_{ii,jj,\tilde{w}}^{r}(e)+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}a_{ii,jj,\tilde{w}}^{z}(e)$$

$$+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{u}_{l(e,jj)}a_{ii,jj,\partial_{r}\check{w}}(e) + \frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}a_{ii,jj,\partial_{z}\check{w}}(e)$$
(26.122)

$$+\frac{4\Delta_t}{3}\sum_{i,j=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)}a_{ii,jj}^{z,z}(e)$$

$$+\frac{2\Delta_t}{3} \sum_{ij=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} a_{ii,jj}^{r,z}(e) + \frac{2\Delta_t}{3} \sum_{ij=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)} a_{ii,jj}^{r,r}(e)$$

$$-Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} r_{l(e,jj)}^{c} a_{ii,jj,\partial_{r}\check{w}}(e) + \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} r_{l(e,jj)}^{c}(t_{n-1}) a_{ii,jj,\partial_{r}\check{w}}(e)$$

$$-\frac{Re}{3}A\sum_{ij=1}^{\bar{n}_{e}^{e}}r_{l(e,jj)}^{c}(t_{n-2})a_{ii,jj,\partial_{r}\tilde{w}}(e)$$

$$-Re A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{c} a_{ii,jj,\partial_{z}\check{w}}(e) + \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} z_{l(e,jj)}^{c}(t_{n-1}) a_{ii,jj,\partial_{z}\check{w}}(e)$$

$$-\frac{Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{c}}z_{l(e,jj)}^{c}(t_{n-2})a_{ii,jj,\partial_{z}\bar{w}}(e),$$

$$\bar{\mathcal{M}}_{i}^{z,0c} = \frac{2\Delta_{i}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,kk)} a_{ii,kk,jj}^{r}(e) 
+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,kk)} a_{ii,kk,jj}^{z}(e) 
- Re \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} r_{l(e,kk)}^{c} a_{ii,kk,jj}^{r}(e) 
+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} r_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{r}(e) 
- \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} r_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{r}(e) 
- Re \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} z_{l(e,kk)}^{c} a_{ii,kk,jj}^{z}(e) 
+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) 
- \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{c}} z_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{z}(e),$$

$$\bar{\mathcal{M}}_{i}^{z,0d} = -\frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{p}^{e}} p_{l^{p}(e,jj)} b_{jj,ii}^{z}(e)$$
 (26.124)

$$\begin{split} \bar{\mathcal{M}}_{e_{1},ii}^{z,1} &= -\frac{4\Delta_{t}}{3} A c_{ii,n_{z},\partial_{z}\check{w}}(e) - \frac{2\Delta_{t}}{3} A c_{ii,n_{r},\partial_{z}\check{u}}(e) \\ &- \frac{2\Delta_{t}}{3} A c_{ii,n_{r},\partial_{r}\check{w}}(e) \\ &+ \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{e}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} c_{jj,ii,t_{z}}^{s}(e) - \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} p_{l_{1}^{1}(e_{1},jj)}^{g} c_{ii,jj,n_{z}}(e_{1}), \end{split}$$

$$(26.125)$$

$$\begin{split} \bar{\mathcal{M}}_{e_{2},ii}^{z,2} &= \frac{2\Delta_{t}Be}{3}Ad_{ii,t_{r},t_{z},\bar{u}}(e) + \frac{2\Delta_{t}Be}{3}Ad_{ii,t_{z},t_{z},\bar{w}}(e) \\ &- \frac{4\Delta_{t}}{3}Ad_{ii,n_{r},n_{r},n_{z},\partial_{r}\bar{u}}(e) - \frac{4\Delta_{t}}{3}Ad_{ii,n_{r},n_{z},n_{z},\partial_{z}\bar{u}}(e) \\ &- \frac{4\Delta_{t}}{3}Ad_{ii,n_{r},n_{z},n_{z},\partial_{r}\bar{w}}(e) - \frac{4\Delta_{t}}{3}Ad_{ii,n_{z},n_{z},n_{z},\partial_{z}\bar{w}}(e) \\ &- \frac{4\Delta_{t}}{3}Ad_{ii,t_{r},t_{z},n_{r},\partial_{r}\bar{u}}(e) - \frac{2\Delta_{t}}{3}Ad_{ii,t_{r},t_{z},n_{z},\partial_{z}\bar{w}}(e) \\ &- \frac{2\Delta_{t}}{3}Ad_{ii,t_{z},t_{z},n_{r},\partial_{z}\bar{u}}(e) - \frac{2\Delta_{t}}{3}Ad_{ii,t_{z},t_{z},n_{r},\partial_{r}\bar{w}}(e) \\ &- \frac{2\Delta_{t}}{3}Ad_{ii,t_{r},t_{z},n_{z},\partial_{r}\bar{w}}(e) - \frac{4\Delta_{t}}{3}Ad_{ii,t_{z},t_{z},n_{z},\partial_{z}\bar{w}}(e) \\ &- \frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{n_{v}}\tilde{u}_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{r},t_{z}}(e_{2}) - \frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{n_{v}}\tilde{w}_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{z},t_{z}}(e_{2}) \\ &+ \frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{\bar{n}^{v}}\bar{u}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{z},t_{z}}(e) \\ &+ \frac{2\Delta_{t}Be}{3}\sum_{jj=1}^{\bar{n}^{v}}\bar{w}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{z},t_{z}}(e) \\ &- \frac{\Delta_{t}}{3Ca}\sum_{jj=1}^{n_{v}}\sigma_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{z}}(e_{2}) + \frac{2\Delta_{t}}{3}\sum_{jj=1}^{\bar{n}^{v}}\lambda_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,n_{z}}(e), \end{split}$$

and

$$\begin{split} \bar{\mathcal{M}}_{e_{5},ii}^{z,5} &= -\frac{4\Delta_{t}}{3} A g_{ii,n_{z},\partial_{z}\check{w}} - \frac{2\Delta_{t}}{3} A g_{ii,n_{r},\partial_{z}\check{u}} - \frac{2\Delta_{t}}{3} A g_{ii,n_{r},\partial_{r}\check{w}} \\ &\frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e_{5}}} \lambda_{l_{5}^{5}(e_{5},jj)}^{5} g_{ii,jj,n_{z}} \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \gamma_{l_{5}^{5}(e_{5},jj)}^{5} g_{ii,j,t_{z}}. \end{split} \tag{26.127}$$

#### 26.1. Jacobian terms

We now calculate the derivatives of  $\bar{\mathcal{M}}_i^z$  with respect to  $\bar{u}_q$ ,  $\bar{w}_q$ ,  $p_q$ ,  $\sigma_q^1$ ,  $\theta_c$ ,  $\sigma_q^2$ ,  $\lambda_q^2$ ,  $\lambda_q^5$ ,  $\gamma_q^5$ , A and  $h_q$ .

# 26.1.1. Derivatives of $\bar{\mathcal{M}}_i^z$ with respect to $\bar{u}_q$

Using equation (26.87) and equations (26.121)-(??) we have

$$\partial_{\bar{w}_q} \bar{\mathcal{M}}_i^z = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{\rm el}} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{\rm el}} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,ii}^{z,0c} + \sum_{\substack{e_2=1\\i=l_2(e_2,ii)}}^{n_{\rm el}^2} \partial_{\bar{u}_q} \bar{\mathcal{M}}_{e_2,ii}^{z,2}, \quad (26.128)$$

where the terms that do not depend on  $\bar{u}_q$  have been removed. Expanding each term we have

$$\partial_{\bar{u}_{q}} \bar{\mathcal{M}}_{e,i}^{z,0b} = \frac{2\Delta_{t} Re}{3} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{r}\check{w}}(e) \underbrace{\partial_{\bar{u}_{q}} \bar{u}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj}^{r,z}(e) \underbrace{\partial_{\bar{u}_{q}} \bar{u}_{l(e,jj)}}_{\delta_{q,l(e,jj)}},$$
(26.129)

$$\partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,i}^{z,0c} = \frac{2\Delta_t Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} a_{ii,kk,jj}^r(e) \underbrace{\partial_{\bar{u}_q} \bar{u}_{l(e,kk)}}_{\delta_{g,l(e,kk)}}, \tag{26.130}$$

and

$$\partial_{\bar{u}_q} \bar{\mathcal{M}}_{e_2,ii}^{z,2} = \frac{2\Delta_t Be}{3} \sum_{j=1}^{\bar{n}_v^{e_2}} d_{ii,jj,t_r,t_z}(e) \underbrace{\partial_{\bar{u}_q} \bar{u}_{l_2(e_2,jj)}}_{\delta_{q,l_2(e_2,jj)}}.$$
 (26.131)

This yields

$$\partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,i}^{z,0b} = \frac{2\Delta_t Re}{3} A a_{ii,jj,\partial_r \tilde{w}}(e)|_{q=l(e,jj)} + \frac{2\Delta_t}{3} a_{ii,jj}^{r,z}(e)|_{q=l(e,jj)}, \quad (26.132)$$

i.e.

$$\partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,i}^{z,0b} = \frac{2\Delta_t}{3} \left[ a_{ii,jj}^{r,z}(e) + Re \, A a_{ii,jj,\partial_r,\bar{w}}(e) \right]_{g=l(e,jj)}, \tag{26.133}$$

$$\partial_{\bar{u}_q} \bar{\mathcal{M}}_{e,i}^{z,0c} = \frac{2\Delta_t Re}{3} \sum_{j,i=1}^{\bar{n}_v^c} \bar{w}_{l(e,jj)} a_{ii,kk,jj}^r(e)|_{q,l(e,kk)}, \tag{26.134}$$

and

$$\partial_{\bar{u}_q} \bar{\mathcal{M}}_{e_2,ii}^{z,2} = \frac{2\Delta_t Be}{3} d_{ii,jj,t_r,t_z}(e)|_{q=l_2(e_2,jj)}.$$
 (26.135)

### 26.1.2. Derivatives of $\bar{\mathcal{M}}_i^z$ with respect to $\bar{w}_q$

Using equation (26.87) and equations (26.121)-(??) we have

$$\partial_{\bar{w}_q} \bar{\mathcal{M}}_i^z = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{\rm el}} \partial_{\bar{w}_q} \bar{\mathcal{M}}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{\rm el}} \partial_{\bar{w}_q} \bar{\mathcal{M}}_{e,ii}^{z,0c} + \sum_{\substack{e_2=1\\i=l_2(e_2,ii)}}^{n_{\rm el}^2} \partial_{\bar{w}_q} \bar{\mathcal{M}}_{e_2,ii}^{z,2}, \quad (26.136)$$

where the terms that do not depend on  $\bar{w}_q$  have been removed.

Expanding each term we have

$$\partial_{\bar{w}_q} \bar{\mathcal{M}}_{e,ii}^{z,0b} = Re \sum_{jj=1}^{\bar{n}_v^e} a_{ii,jj}(e) \underbrace{\partial_{\bar{w}_q} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} + \frac{2\Delta_t Re}{3} A \sum_{jj=1}^{\bar{n}_v^e} a_{ii,jj,\bar{u}}^r(e) \underbrace{\partial_{\bar{w}_q} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}}$$

(26.137)

$$+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}a_{ii,jj,\check{w}}^{z}(e)\underbrace{\partial_{\bar{w}_{q}}\bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}}+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}a_{ii,jj,\partial_{z}\check{w}}(e)\underbrace{\partial_{\bar{w}_{q}}\bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}}$$

$$+\frac{4\Delta_t}{3}\sum_{jj=1}^{\bar{n}_v^e}a_{ii,jj}^{z,z}(e)\underbrace{\partial_{\bar{w}_q}\bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}}$$

$$+\frac{2\Delta_t}{3}\sum_{jj=1}^{\bar{n}_v^e}a_{ii,jj}^{r,r}(e)\underbrace{\partial_{\bar{w}_q}\bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}},$$

$$\begin{split} &\partial_{\bar{w}_{q}} \bar{\mathcal{M}}_{e,ii}^{z,0c} = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,kk)} a_{ii,kk,jj}^{r}(e) \\ &+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,kk)} a_{ii,kk,jj}^{z}(e) + \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{z}(e) \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,kk)}}_{\delta_{q,l(e,kk)}} \underbrace{\sigma_{i}^{z}_{l(e,kk)} \sigma_{ii,kk,jj}^{z}(e)}_{\delta_{q,l(e,jj)}} \\ &+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{r}(e) \\ &- \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c}(t_{n-2}) a_{ii,kk,jj}^{r}(e) \\ &- Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) \\ &+ \underbrace{4Re}_{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) \\ &- \underbrace{Re}_{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) \\ &- \underbrace{Re}_{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) \\ &- \underbrace{Re}_{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) \\ &- \underbrace{Re}_{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,jj)}}_{\delta_{q,l(e,jj)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) \\ &- \underbrace{Re}_{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,j)}}_{\delta_{q,l(e,j)}} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c}(t_{n-1}) a_{ii,kk,jj}^{z}(e) \\ &- \underbrace{Re}_{3} \sum_{jj=1}^{\bar{n}_{w}^{e}} \underbrace{\partial_{\bar{w}_{q}} \bar{w}_{l(e,j)}}_{\delta_{q,l(e,j)}} \underbrace{\sum_{kk=1}^{\bar{n}_{w}^{e}} z_{l(e,$$

and

$$\partial_{\bar{w}_q} \bar{\mathcal{M}}_{e_2,ii}^{z,2} = \frac{2\Delta_t Be}{3} \sum_{jj=1}^{\bar{n}_v^{e_2}} d_{ii,jj,t_z,t_z}(e) \underbrace{\partial_{\bar{w}_q} \bar{w}_{l_2(e_2,jj)}}_{\delta_{g,l_2(e_2,jj)}}, \tag{26.139}$$

where we have ignored all terms that do not involve  $\bar{w}$ . This yields

$$\partial_{\bar{w}_{q}} \bar{\mathcal{M}}_{e,ii}^{z,0b} = Re \, a_{ii,jj}(e)|_{q=l(e,jj)} + \frac{2\Delta_{t}Re}{3} A a_{ii,jj,\bar{u}}^{r}(e)|_{q=l(e,jj)} \\
+ \frac{2\Delta_{t}Re}{3} A a_{ii,jj,\bar{w}}^{z}(e)|_{q=l(e,jj)} + \frac{2\Delta_{t}Re}{3} A a_{ii,jj,\partial_{z}\bar{w}}(e)|_{q=l(e,jj)} \\
+ \frac{4\Delta_{t}}{3} a_{ii,jj}^{z,z}(e)|_{q=l(e,jj)} \\
+ \frac{2\Delta_{t}}{3} a_{ii,jj}^{r,r}(e)|_{q=l(e,jj)},$$
(26.140)

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$$\partial_{\bar{w}_{q}} \bar{\mathcal{M}}_{e,ii}^{z,0b} = \frac{2\Delta_{t}}{3} \left[ a_{ii,jj}^{r,r}(e) + 2a_{ii,jj}^{z,z}(e) \right]_{q=l(e,jj)}$$

$$+ Re \left\{ a_{ii,jj}(e) + \frac{2\Delta_{t}}{3} A \left[ a_{ii,jj,\tilde{u}}^{r}(e) + a_{ii,jj,\tilde{w}}^{z}(e) + a_{ii,jj,\partial_{z}\tilde{w}}(e) \right] \right\}_{q=l(e,jj)},$$
(26.141)

$$\partial_{\bar{w}_{q}} \bar{\mathcal{M}}_{e,ii}^{z,0c} = \frac{2\Delta_{t}Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,kk)} a_{ii,kk,jj}^{r}(e) + \frac{2\Delta_{t}Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,kk)} a_{ii,kk,jj}^{z}(e) + \frac{2\Delta_{t}Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,kk)} a_{ii,kk,jj}^{z}(e) - Re \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} a_{ii,kk,jj}^{z}(e) + \frac{Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} (t_{n-1}) a_{ii,kk,jj}^{r}(e) - \frac{Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} (t_{n-2}) a_{ii,kk,jj}^{z}(e) + \frac{4Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} (t_{n-1}) a_{ii,kk,jj}^{z}(e) + \frac{4Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} (t_{n-1}) a_{ii,kk,jj}^{z}(e) + \frac{Re}{3} \sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} (t_{n-2}) a_{ii,kk,jj}^{z}(e),$$

$$(26.142)$$

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$$\partial_{\bar{w}_{q}} \bar{\mathcal{M}}_{e,ii}^{z,0c} = \frac{2\Delta_{t}Re}{3} \sum_{\substack{jj=1\\q=l(e,kk)}}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} a_{ii,kk,jj}^{z}(e) + \frac{2\Delta_{t}Re}{3} \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} \left[ \bar{u}_{l(e,kk)} a_{ii,kk,jj}^{r}(e) + \bar{w}_{l(e,kk)} a_{ii,kk,jj}^{z}(e) \right]}_{\bar{A}_{ii,jj}(e)} - Re \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{r}(e) \left[ r_{l(e,kk)}^{c} - \frac{4}{3} r_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^{c}(t_{n-2}) \right]}_{B_{ii,jj}(e)} - Re \underbrace{\sum_{\substack{kk=1\\q=l(e,jj)}}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{z}(e) \left[ z_{l(e,kk)}^{c} - \frac{4}{3} z_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^{c}(t_{n-2}) \right]}_{C_{ii,ij}(e)},$$

and

$$\partial_{\bar{w}_q} \bar{\mathcal{M}}_{e_2,ii}^{z,2} = \frac{2\Delta_t Be}{3} d_{ii,jj,t_z,t_z}(e)|_{q=l_2(e_2,jj)}.$$
 (26.144)

### 26.1.3. Derivatives of $\bar{\mathcal{M}}_i^z$ with respect to $p_q$

Using equation (26.87) and equations (26.121)-(??) we have

$$\partial_{p_q} \bar{\mathcal{M}}_i^z = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \partial_{p_q} \bar{\mathcal{M}}_{e,ii}^{z,0d},$$
 (26.145)

ignoring terms that do not depend on  $p_q$  and expanding we have

$$\partial_{p_q} \bar{\mathcal{M}}_{e,ii}^{z,0b} = -\frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_p^e} b_{jj,ii}^z(e) \underbrace{\partial_{p_q} p_{l^p(e,jj)}}_{\delta_{q,l^p(e,jj)}}, \tag{26.146}$$

$$\partial_{p_q} \bar{\mathcal{M}}_{e,ii}^{z,0b} = -\frac{2\Delta_t}{3} b_{jj,ii}^z(e)_{q=l^p(e,jj)}.$$
 (26.147)

## 26.1.4. Derivatives of $\bar{\mathcal{M}}_i^z$ with respect to $\sigma_q^1$

Using equation (26.87) and equations (26.121)-(??) we have

$$\partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{i}^{z} = \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{1}} \frac{\sigma^{1}(r_{c}, z_{c})\phi_{i}(r_{c}, z_{c})m_{z}^{1}(r_{c}, z_{c})}{Ca} + \frac{2\Delta_{t}}{3} \partial_{\sigma_{q}^{1}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca} + \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1}, ii)}}^{n_{e_{1}}^{1}} \partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{e_{1}, ii}^{z,1},$$
(26.148)

ignoring terms that do not depend on  $\sigma^1$  and expanding we have

$$\partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{i}^{z} = \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{c}, z_{c}) m_{z}^{1}(r_{c}, z_{c})}{Ca} \underbrace{\partial_{\sigma_{q}^{1}} \sigma^{1}(r_{c}, z_{c})}_{\delta_{q,c}} + \frac{2\Delta_{t}}{3} \frac{\phi_{i}(r_{J^{1}}, z_{J^{1}}) m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca} \underbrace{\partial_{\sigma_{q}^{1}} \sigma^{1}(r_{J^{1}}, z_{J^{1}})}_{\delta_{q,J^{1}}} + \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1}, ii)}}^{n_{el}^{1}} \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{e}^{v}} c_{jj, ii, t_{z}}^{s}(e) \underbrace{\partial_{\sigma_{q}^{1}} \sigma_{l_{1}^{1}(e_{1}, jj)}^{1}}_{\delta_{q, l_{1}^{1}(e_{1}, jj)}},$$

$$(26.149)$$

where the sub-indices c and d indicate the boundary-1-node numbers that correspond to the contact line and the apex, respectively. This yields

$$\partial_{\sigma_{q}^{1}} \bar{\mathcal{M}}_{i}^{z} = \frac{2\Delta_{t}}{3} \frac{m_{z}^{1}(r_{c}, z_{c})}{Ca} \delta_{i,c} \delta_{q,c} + \frac{2\Delta_{t}}{3} \frac{m_{z}^{1}(r_{d}, z_{d})}{Ca} \delta_{i,d} \delta_{q,d} + \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1}, ii)\\q=l_{1}^{1}(e_{1}, jj)}}^{n_{e_{1}}^{1}} \frac{2\Delta_{t}}{3Ca} c_{jj,ii,t_{z}}^{s}(e),$$

$$(26.150)$$

where used that every basis function equals one on its node and zero at all other nodes.

#### 26.1.5. Derivatives of $\bar{\mathcal{M}}_i^z$ with respect to $\theta_c$

Using equation (26.87)

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{i}^{z} = \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,0a} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c})\phi_{i}(r_{c}, z_{c})}{Ca} \underbrace{\partial_{\theta_{c}} m_{z}^{1}(r_{c}, z_{c})}_{\partial_{\theta_{c}}(\sin(\theta_{c}))}$$

$$+ \frac{2\Delta_{t}}{3} \partial_{\theta_{c}} \frac{\sigma^{1}(r_{J^{1}}, z_{J^{1}})\phi_{i}(r_{J^{1}}, z_{J^{1}})m_{z}^{1}(r_{J^{1}}, z_{J^{1}})}{Ca}$$

$$+ \sum_{\substack{e=1\\i=l_{1}(e,ii)}}^{\bar{n}_{el}^{1}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{1},ii}^{z,1} + \sum_{\substack{e=2\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,2} + \sum_{\substack{e=5\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{5},ii}^{z,5},$$

$$(26.151)$$

i.e.

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{i}^{z} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,0b} + \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,0d} + \frac{2\Delta_{t}}{3} \frac{\sigma^{1}(r_{c}, z_{c})}{Ca} \delta_{i,c} \cos(\theta_{c})$$

$$+ \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,0d} + \sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,1} + \sum_{\substack{e=1\\i=l_{2}(e,ii)}}^{\bar{n}_{el}^{2}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,2} + \sum_{\substack{e=1\\i=l_{5}(e,ii)}}^{\bar{n}_{el}^{5}} \partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{5},ii}^{z,5}.$$

$$(26.152)$$

Now, from equation (26.121)

$$\partial_{\theta_c} \bar{\mathcal{M}}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} \partial_{\theta_c} a_{ii,g_z}(e) + Re A \partial_{\theta_c} a_{ii,\tilde{w}}(e)$$

$$+ \frac{2\Delta_t Re}{3} (A)^2 \partial_{\theta_c} a_{ii,\tilde{u},\partial_r \tilde{w}}(e) + \frac{2\Delta_t Re}{3} (A)^2 \partial_{\theta_c} a_{ii,\tilde{w},\partial_z \tilde{w}}(e),$$
(26.153)

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$$\partial_{\theta_c} \bar{\mathcal{M}}_{e,ii}^{z,0a} = Re A \left[ \partial_{\theta_c} a_{ii,\check{w}}(e) + \frac{2\Delta_t}{3} A \left( \partial_{\theta_c} a_{ii,\check{u},\partial_r\check{w}}(e) + \partial_{\theta_c} a_{ii,\check{w},\partial_z\check{w}}(e) \right) \right]. \quad (26.154)$$

From equation (26.122) we have

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,0b} = Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj}(e) - \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} w_{l(e,jj)}(t_{n-1}) \partial_{\theta_{c}} a_{ii,jj}(e)$$

$$+\frac{Re}{3}\sum_{i,j=1}^{\bar{n}_v^e} w_{l(e,jj)}(t_{n-2})\partial_{\theta_c} a_{ii,jj}(e)$$

$$+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\partial_{\theta_{c}}a_{ii,jj,\check{w}}^{r}(e)+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\partial_{\theta_{c}}a_{ii,jj,\check{w}}^{z}(e)$$

$$+\frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{u}_{l(e,jj)}\partial_{\theta_{c}}a_{ii,jj,\partial_{r}\check{w}}(e) + \frac{2\Delta_{t}Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\partial_{\theta_{c}}a_{ii,jj,\partial_{z}\check{w}}(e)$$

$$(26.155)$$

$$+rac{4\Delta_t}{3}\sum_{jj=1}^{ar{n}_v^e}ar{w}_{l(e,jj)}\partial_{ heta_e}a_{ii,jj}^{z,z}(e)$$

$$+\frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_e^v} \bar{u}_{l(e,jj)} \partial_{\theta_c} a_{ii,jj}^{r,z}(e) + \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_e^v} \bar{w}_{l(e,jj)} \partial_{\theta_c} a_{ii,jj}^{r,r}(e)$$

$$-Re A \sum_{jj=1}^{\bar{n}_v^e} r_{l(e,jj)}^c \partial_{\theta_c} a_{ii,jj,\partial_r \check{w}}(e) + \frac{4Re}{3} A \sum_{jj=1}^{\bar{n}_v^e} r_{l(e,jj)}^c(t_{n-1}) \partial_{\theta_c} a_{ii,jj,\partial_r \check{w}}(e)$$

$$-\frac{Re}{3}A\sum_{jj=1}^{\bar{n}_e^c}r_{l(e,jj)}^c(t_{n-2})\partial_{\theta_c}a_{ii,jj,\partial_r\tilde{w}}(e)$$

$$-Re\,A\sum_{jj=1}^{\bar{n}_{v}^{e}}z_{l(e,jj)}^{c}\partial_{\theta_{c}}a_{ii,jj,\partial_{z}\check{w}}(e) + \frac{4Re}{3}A\sum_{jj=1}^{\bar{n}_{v}^{e}}z_{l(e,jj)}^{c}(t_{n-1})\partial_{\theta_{c}}a_{ii,jj,\partial_{z}\check{w}}(e)$$

$$-\frac{Re}{3}A\sum_{i,j=1}^{\bar{n}_v^e} z_{l(e,jj)}^c(t_{n-2})\partial_{\theta_c} a_{ii,jj,\partial_z \check{w}}(e),$$

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i.e.

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,0b} = \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\tilde{n}_{e}^{e}} \bar{w}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\bar{u}}^{r}(e) + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\tilde{n}_{e}^{e}} \bar{w}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\bar{w}}^{z}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\tilde{n}_{e}^{e}} \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\bar{w}}(e) + \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\tilde{n}_{e}^{e}} \bar{w}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{w}}(e)$$

$$-Re A \sum_{jj=1}^{\tilde{n}_{e}^{e}} r_{l(e,jj)}^{c} \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\bar{w}}(e) + \frac{4Re}{3} A \sum_{jj=1}^{\tilde{n}_{e}^{e}} r_{l(e,jj)}^{c} (t_{n-1}) \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\bar{w}}(e)$$

$$-\frac{Re}{3} A \sum_{jj=1}^{\tilde{n}_{e}^{e}} r_{l(e,jj)}^{c} (t_{n-2}) \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\bar{w}}(e)$$

$$-Re A \sum_{jj=1}^{\tilde{n}_{e}^{e}} r_{l(e,jj)}^{c} \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{w}}(e) + \frac{4Re}{3} A \sum_{jj=1}^{\tilde{n}_{e}^{e}} z_{l(e,jj)}^{c} (t_{n-1}) \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{w}}(e)$$

$$-\frac{Re}{3} A \sum_{jj=1}^{\tilde{n}_{e}^{e}} z_{l(e,jj)}^{c} (t_{n-2}) \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{w}}(e) + \frac{4Re}{3} A \sum_{jj=1}^{\tilde{n}_{e}^{e}} z_{l(e,jj)}^{c} (t_{n-1}) \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{w}}(e)$$

$$-\frac{Re}{3} A \sum_{jj=1}^{\tilde{n}_{e}^{e}} z_{l(e,jj)}^{c} (t_{n-2}) \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{w}}(e) ,$$

$$(26.156)$$

equivalently

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e,ii}^{z,0b} = \sum_{jj=1}^{\bar{n}_{v}^{c}} Re A \left\{ \frac{2\Delta_{t}}{3} \left[ \bar{u}_{l(e,jj)} \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\bar{w}}(e) \right] \right.$$

$$\left. + \bar{w}_{l(e,jj)} \left( \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{w}}(e) + \partial_{\theta_{c}} a_{ii,jj,\bar{u}}^{r}(e) + \partial_{\theta_{c}} a_{ii,jj,\bar{w}}^{z}(e) \right) \right]$$

$$\left. - \partial_{\theta_{c}} a_{ii,jj,\partial_{r}\bar{w}}(e) \left[ r_{l(e,jj)}^{c} - \frac{4}{3} r_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,jj)}^{c}(t_{n-2}) \right] \right.$$

$$\left. - \partial_{\theta_{c}} a_{ii,jj,\partial_{z}\bar{w}}(e) \left[ z_{l(e,jj)}^{c} - \frac{4}{3} z_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,jj)}^{c}(t_{n-2}) \right] \right\}.$$

From equation (26.123) we have

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{i}^{z,0c} = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,kk)} \partial_{\theta_{c}} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,kk)} \partial_{\theta_{c}} a_{ii,kk,jj}^{z}(e)$$

$$-Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} \partial_{\theta_{c}} a_{ii,kk,jj}^{r}(e)$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} (t_{n-1}) \partial_{\theta_{c}} a_{ii,kk,jj}^{r}(e)$$

$$- \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} (t_{n-2}) \partial_{\theta_{c}} a_{ii,kk,jj}^{r}(e)$$

$$- Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} \partial_{\theta_{c}} a_{ii,kk,jj}^{z}(e)$$

$$+ \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} (t_{n-1}) \partial_{\theta_{c}} a_{ii,kk,jj}^{z}(e)$$

$$- \frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} (t_{n-2}) \partial_{\theta_{c}} a_{ii,kk,jj}^{z}(e) ,$$

i.e.

$$\partial_{\theta_s} \bar{\mathcal{M}}_i^{z,0c} = 0. \tag{26.159}$$

From equation (26.124) we have

$$\partial_{\theta_c} \bar{\mathcal{M}}_i^{z,0d} = -\frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_e^c} p_{l^p(e,jj)} \partial_{\theta_c} b_{jj,ii}^z(e),$$
 (26.160)

i.e.

$$\partial_{\theta_c} \bar{\mathcal{M}}_i^{z,0d} = 0. \tag{26.161}$$

From equation (26.125) we have

$$\begin{split} \partial_{\theta_c} \bar{\mathcal{M}}^{z,1}_{e_1,ii} &= -\frac{4\Delta_t}{3} A \partial_{\theta_c} c_{ii,n_z,\partial_z \check{w}}(e) - \frac{2\Delta_t}{3} A \partial_{\theta_c} c_{ii,n_r,\partial_z \check{u}}(e) \\ -\frac{2\Delta_t}{3} A \partial_{\theta_c} c_{ii,n_r,\partial_r \check{w}}(e) & (26.162) \\ &+ \frac{2\Delta_t}{3Ca} \sum_{jj=1}^{n_v^e} \sigma^1_{l_1^1(e_1,jj)} \partial_{\theta_c} c^s_{jj,ii,t_z}(e) - \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} p^g_{l_1^1(e_1,jj)} \partial_{\theta_c} c_{ii,jj,n_z}(e_1), \end{split}$$

i.e

$$\partial_{\theta_c} \bar{\mathcal{M}}_{e_1,ii}^{z,1} = -\frac{4\Delta_t}{3} A \partial_{\theta_c} c_{ii,n_z,\partial_z \check{w}}(e) - \frac{2\Delta_t}{3} A \partial_{\theta_c} c_{ii,n_r,\partial_z \check{w}}(e) - \frac{2\Delta_t}{3} A \partial_{\theta_c} c_{ii,n_r,\partial_z \check{w}}(e),$$

$$(26.163)$$

equivalently

$$\partial_{\theta_c} \bar{\mathcal{M}}^{z,1}_{e_1,ii} = -\frac{2\Delta_t}{3} A \left[ 2\partial_{\theta_c} c_{ii,n_z,\partial_z \check{w}}(e) + \partial_{\theta_c} c_{ii,n_r,\partial_z \check{u}}(e) + \partial_{\theta_c} c_{ii,n_r,\partial_r \check{w}}(e) \right]. \quad (26.164)$$

From equation (26.126) we have

$$\begin{split} &\partial_{\theta_{c}} \bar{\mathcal{M}}^{z,2}_{e_{2},ii} \\ &= \frac{2\Delta_{t}Be}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},\bar{u}}(e) + \frac{2\Delta_{t}Be}{3} A \partial_{\theta_{c}} d_{ii,t_{z},t_{z},\bar{w}}(e) \\ &- \frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,n_{r},n_{r},n_{z},\partial_{r}\bar{u}}(e) - \frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,n_{r},n_{z},n_{z},\partial_{z}\bar{u}}(e) \\ &- \frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,n_{r},n_{z},n_{z},\partial_{r}\bar{w}}(e) - \frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,n_{z},n_{z},n_{z},\partial_{z}\bar{w}}(e) \\ &- \frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},n_{r},\partial_{r}\bar{w}}(e) - \frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},n_{z},\partial_{z}\bar{w}}(e) \\ &- \frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},n_{r},\partial_{z}\bar{w}}(e) - \frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{z},t_{z},n_{r},\partial_{r}\bar{w}}(e) \\ &- \frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},n_{z},\partial_{r}\bar{w}}(e) - \frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{z},t_{z},n_{z},\partial_{z}\bar{w}}(e) \\ &- \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}} \tilde{w}^{s}_{l_{2}^{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,t_{r},t_{z}}(e_{2}) - \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}} \tilde{w}^{s}_{l_{2}^{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,t_{z},t_{z}}(e_{2}) \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2}} \bar{w}_{l_{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,t_{z},t_{z}}(e) \\ &+ \frac{2\Delta_{t}Be}{3} \sum_{jj=1}^{n_{v}^{2}} \bar{w}_{l_{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,t_{z},t_{z}}(e) \\ &- \frac{\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}} \sigma^{2}_{l_{2}^{2}(e_{2},jj)} \partial_{\theta_{c}} d^{s}_{ii,jj,t_{z}}(e_{2}) + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{n_{v}^{2}} \lambda^{2}_{l_{2}^{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,n_{z}}(e), \end{cases}$$

$$(26.165)$$

i.e

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}Be}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},\check{u}}(e) + \frac{2\Delta_{t}Be}{3} A \partial_{\theta_{c}} d_{ii,t_{z},t_{z},\check{u}}(e)$$

$$-\frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,n_{r},n_{r},n_{z},\partial_{r}\check{u}}(e) - \frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,n_{r},n_{z},n_{z},\partial_{z}\check{u}}(e)$$

$$-\frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,n_{r},n_{z},n_{z},\partial_{r}\check{u}}(e) - \frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,n_{z},n_{z},n_{z},\partial_{z}\check{u}}(e) \quad (26.166)$$

$$-\frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},n_{r},\partial_{r}\check{u}}(e) - \frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{u}}(e)$$

$$-\frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{z},t_{z},n_{r},\partial_{z}\check{u}}(e) - \frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{z},t_{z},n_{r},\partial_{r}\check{w}}(e)$$

$$-\frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{r},t_{z},n_{z},\partial_{r}\check{w}}(e) - \frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} d_{ii,t_{z},t_{z},n_{z},\partial_{z}\check{w}}(e),$$

equivalently

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}}{3} A \left\{ Be \left[ \partial_{\theta_{c}} d_{ii,t_{r},t_{z},\check{u}}(e) + \partial_{\theta_{c}} d_{ii,t_{z},t_{z},\check{w}}(e) \right] \right. \\ \left. - 2\partial_{\theta_{c}} d_{ii,n_{r},n_{r},n_{z},\partial_{r}\check{u}}(e) - 2\partial_{\theta_{c}} d_{ii,n_{r},n_{z},n_{z},\partial_{z}\check{u}}(e) \right. \\ \left. - 2\partial_{\theta_{c}} d_{ii,n_{r},n_{z},n_{z},\partial_{r}\check{w}}(e) - 2\partial_{\theta_{c}} d_{ii,n_{z},n_{z},n_{z},\partial_{z}\check{w}}(e) \right. \\ \left. - 2\partial_{\theta_{c}} d_{ii,t_{r},t_{z},n_{r},\partial_{r}\check{u}}(e) - \partial_{\theta_{c}} d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{u}}(e) \right. \\ \left. - \partial_{\theta_{c}} d_{ii,t_{z},t_{z},n_{r},\partial_{z}\check{u}}(e) - \partial_{\theta_{c}} d_{ii,t_{z},t_{z},n_{r},\partial_{r}\check{w}}(e) \right. \\ \left. - \partial_{\theta_{c}} d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{w}}(e) - 2\partial_{\theta_{c}} d_{ii,t_{z},t_{z},n_{z},\partial_{z}\check{w}}(e) \right\}.$$

From equation (26.127) we have

$$\partial_{\theta_{c}} \bar{\mathcal{M}}_{e_{5},ii}^{z,5} = -\frac{4\Delta_{t}}{3} A \partial_{\theta_{c}} g_{ii,n_{z},\partial_{z}\bar{w}} - \frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} g_{ii,n_{r},\partial_{z}\bar{u}} - \frac{2\Delta_{t}}{3} A \partial_{\theta_{c}} g_{ii,n_{r},\partial_{r}\bar{w}}$$

$$\frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e_{5}}} \lambda_{5}^{5}_{(e_{5},jj)} \partial_{\theta_{c}} g_{ii,jj,n_{z}}$$

$$+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \gamma_{l_{5}^{5}(e_{5},jj)}^{5} \partial_{\theta_{c}} g_{ii,j,t_{z}},$$

$$(26.168)$$

iе

$$\partial_{\theta_c} \bar{\mathcal{M}}_{e_5,ii}^{z,5} = -\frac{4\Delta_t}{3} A \partial_{\theta_c} g_{ii,n_z,\partial_z \check{w}} - \frac{2\Delta_t}{3} A \partial_{\theta_c} g_{ii,n_r,\partial_z \check{u}} - \frac{2\Delta_t}{3} A \partial_{\theta_c} g_{ii,n_r,\partial_r \check{w}}, \quad (26.169)$$

# 26.1.6. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\sigma_q^2$

Using equation (26.87) and equations (26.121)-(??) we have

$$\partial_{\sigma_q^2} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_2 = 1 \\ i = l_2(e_2, ii)}}^{n_{\text{el}}^2} \partial_{\sigma_q^2} \bar{\mathcal{M}}_{e_2, ii}^{z, 2}; \tag{26.170}$$

ignoring terms that do not depend on  $\sigma^2$  and expanding we have

$$\partial_{\sigma_q^2} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_2 = 1 \\ i = l_2(e_2, ii)}}^{n_{\text{cl}}^2} - \frac{\Delta_t}{3Ca} \sum_{jj=1}^{n_v} d_{ii, jj, t_z}^s(e_2) \underbrace{\partial_{\sigma_q^2} \sigma_{l_2^2(e_2, jj)}^2}_{\delta_{q, l_2^2(e_2, jj)}}, \tag{26.171}$$

$$\partial_{\lambda_q^2} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_2 = 1\\ i = l_2(e_2, ii)\\ q = l_2^2(e_2, jj)}}^{n_{\text{el}}^2} -\frac{\Delta_t}{3Ca} d_{ii, jj, t_z}^s(e_2). \tag{26.172}$$

# 26.1.7. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\lambda_q^2$

Using equation (26.87) and equations (26.121)-(??) we have

$$\partial_{\lambda_q^2} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_2 = 1 \\ i = l_2(e_2, ii)}}^{n_{el}^2} \partial_{\lambda_q^2} \bar{\mathcal{M}}_{e_2, ii}^{z, 2}; \tag{26.173}$$

ignoring terms that do not depend on  $\lambda^2$  and expanding we have

$$\partial_{\lambda_q^2} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_2 = 1\\ i = l_2(e_2, ii)}}^{n_{\text{el}}^2} \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^{e_2}} d_{ii, jj, n_z}(e) \underbrace{\partial_{\lambda_q^2} \lambda_{l_2^2(e_2, jj)}^2}_{\delta_{q, l_2^2(e_2, jj)}}.$$
 (26.174)

$$\partial_{\lambda_q^2} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_2 = 1 \\ i = l_2(e_2, ii) \\ q = l_2^2(e_2, jj)}}^{n_{\text{el}}^2} \frac{2\Delta_t}{3} d_{ii, jj, n_z}(e). \tag{26.175}$$

# 26.1.8. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\lambda_q^5$

Using equation (26.87) and equations (26.121)-(??) we have

$$\partial_{\lambda_q^5} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_2 = 1 \\ i = l_5(e_5, ii)}}^{n_{\text{el}}^5} \partial_{\lambda_q^5} \bar{\mathcal{M}}_{e_5, ii}^{z, 5}; \tag{26.176}$$

ignoring terms that do not depend on  $\lambda^5$  and expanding we have

$$\partial_{\lambda_q^5} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_5 = 1\\ i = l_5(e_5, ii)}}^{n_{\text{el}}^5} \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^{e_5}} g_{ii,jj,n_z}(e) \underbrace{\partial_{\lambda_q^5} \lambda_{l_5^5(e_5, jj)}^5}_{\delta_{q,l_5^5(e_5, jj)}}.$$
 (26.177)

$$\partial_{\lambda_q^5} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_5 = 1\\ i = l_5(e_5, ii)\\ q = l_5^5(e_5, jj)}}^{n_{\text{el}}^5} \frac{2\Delta_t}{3} g_{ii, jj, n_z}(e).$$
(26.178)

# 26.1.9. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to $\gamma_q^5$

Using equation (26.87) and equations (26.121)-(??) we have

$$\partial_{\gamma_q^5} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_2 = 1\\ i = l_5(e_5, ii)}}^{n_{\rm el}^5} \partial_{\gamma_q^5} \bar{\mathcal{M}}_{e_5, ii}^{z, 5}; \tag{26.179}$$

ignoring terms that do not depend on  $\lambda^5$  and expanding we have

$$\partial_{\gamma_q^5} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_5 = 1\\ i = l_5(e_5, ii)}}^{n_{\text{el}}^5} \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^{e_5}} g_{ii,jj,t_z}(e) \underbrace{\partial_{\gamma_q^5} \gamma_{l_5^5(e_5, jj)}^5}_{\delta_{q,l_5^5(e_5, jj)}}.$$
 (26.180)

$$\partial_{\gamma_q^5} \bar{\mathcal{M}}_i^z = \sum_{\substack{e_5 = 1\\ i = l_5(e_5, ii)\\ q = l_5^5(e_5, jj)}}^{n_{\text{el}}^5} \frac{2\Delta_t}{3} g_{ii, jj, t_z}(e).$$
(26.181)

#### 26.1.10. Derivatives of $\bar{\mathcal{M}}_i^r$ with respect to A

Using equation (26.87) and equations (26.121)-(??) we have

$$\partial_{A}\bar{\mathcal{M}}_{i}^{z} = \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{\text{el}}} \partial_{A}\bar{\mathcal{M}}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{\text{el}}} \partial_{A}\bar{\mathcal{M}}_{e,ii}^{z,0b} + \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{\text{el}}^{1}} \partial_{A}\bar{\mathcal{M}}_{e_{1},ii}^{z,1}$$

$$(26.182)$$

$$+\sum_{\substack{e_2=1\\i=l_2(e_2,ii)}}^{n_{\rm el}^2}\partial_A\bar{\mathcal{M}}_{e_2,ii}^{z,2}+\sum_{\substack{e_5=1\\i=l_5(e_5,ii)}}^{n_{\rm el}^5}\partial_A\bar{\mathcal{M}}_{e_5,ii}^{z,5},$$

where

$$\partial_A \bar{\mathcal{M}}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} \partial_A a_{ii,g_z}(e)$$
(26.183)

$$+Re\,\partial_{A}\left(A\right)a_{ii,\check{w}}(e)-\frac{4Re}{3}\partial_{A}\left(A\right)a_{ii,\check{w}_{n-1}}(e)+\frac{Re}{3}\partial_{A}\left(A\right)a_{ii,\check{w}_{n-2}}(e)$$

$$+\frac{2\Delta_{t}Re}{3}a_{ii,\check{w},\partial_{r}\check{w}}(e)\partial_{A}\left(A\right)^{2}+\frac{2\Delta_{t}Re}{3}a_{ii,\check{w},\partial_{z}\check{w}}(e)\partial_{A}\left(A\right)^{2},$$

$$\partial_{A} \bar{\mathcal{M}}_{e,ii}^{z,0a} = Re \, a_{ii,\check{w}}(e)$$

$$+ \frac{4\Delta_{t} Re}{3} A a_{ii,\check{w},\partial_{r}\check{w}}(e) + \frac{4\Delta_{t} Re}{3} A a_{ii,\check{w},\partial_{z}\check{w}}(e);$$

$$(26.184)$$

$$\partial_{A} \bar{\mathcal{M}}_{e,ii}^{z,0b} = \operatorname{Re} \partial_{A} \left( \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} a_{ii,jj}(e) \right) - \frac{4\operatorname{Re}}{3} \partial_{A} \left( \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)}(t_{n-1}) a_{ii,jj}(e) \right)$$

$$+\frac{Re}{3}\partial_A\left(\sum_{jj=1}^{\bar{n}_v^e}\bar{w}_{l(e,jj)}(t_{n-2})a_{ii,jj}(e)\right)$$

$$+\frac{2\Delta_{t}Re}{3}\partial_{A}\left(A\right)\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}a_{ii,jj,\check{w}}^{r}(e)+\frac{2\Delta_{t}Re}{3}\partial_{A}\left(A\right)\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}a_{ii,jj,\check{w}}^{z}(e)$$

$$+\frac{2\Delta_{t}Re}{3}\partial_{A}\left(A\right)\sum_{j,j=1}^{\bar{n}_{v}^{e}}\bar{u}_{l(e,jj)}a_{ii,jj,\partial_{r}\check{w}}(e)+\frac{2\Delta_{t}Re}{3}\partial_{A}\left(A\right)\sum_{j,j=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}a_{ii,jj,\partial_{z}\check{w}}(e)$$

$$+\frac{4\Delta_t}{3}\partial_A\left(\sum_{jj=1}^{\bar{n}_v^e}\bar{w}_{l(e,jj)}a_{ii,jj}^{z,z}(e)\right)$$

$$+\frac{2\Delta_{t}}{3}\partial_{A}\left(\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{u}_{l(e,jj)}a_{ii,jj}^{r,z}(e)\right)+\frac{2\Delta_{t}}{3}\partial_{A}\left(\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}a_{ii,jj}^{r,r}(e)\right)$$

$$-Re\,\partial_{A}(A)\sum_{jj=1}^{\bar{n}_{v}^{c}}r_{l(e,jj)}^{c}a_{ii,jj,\partial_{r}\check{w}}(e) + \frac{4Re}{3}\partial_{A}(A)\sum_{jj=1}^{\bar{n}_{v}^{c}}r_{l(e,jj)}^{c}(t_{n-1})a_{ii,jj,\partial_{r}\check{w}}(e)$$

$$-\frac{Re}{3}\partial_A(A)\sum_{jj=1}^{\bar{n}_v^e}r_{l(e,jj)}^c(t_{n-2})a_{ii,jj,\partial_r\check{w}}(e)$$

$$-Re\,\partial_{A}\left(A\right)\sum_{j\,j\,=\,1}^{\bar{n}_{v}^{e}}z_{l(e,jj)}^{c}a_{ii,jj,\partial_{z}\check{w}}(e)+\frac{4Re}{3}\partial_{A}\left(A\right)\sum_{j\,j\,=\,1}^{\bar{n}_{v}^{e}}z_{l(e,jj)}^{c}(t_{n-1})a_{ii,jj,\partial_{z}\check{w}}(e)$$

$$-\frac{Re}{3}\partial_A(A)\sum_{j=1}^{\bar{n}_v^e} z_{l(e,jj)}^c(t_{n-2})a_{ii,jj,\partial_z\check{w}}(e),$$

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i.e.

$$\partial_{A}\bar{\mathcal{M}}_{e,ii}^{z,0b} = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} a_{ii,jj,\bar{u}}^{r}(e) + \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} a_{ii,jj,\bar{w}}^{z}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} a_{ii,jj,\partial_{r}\bar{w}}(e) + \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} a_{ii,jj,\partial_{z}\bar{w}}(e)$$

$$-Re \sum_{jj=1}^{\bar{n}_{v}^{c}} r_{l(e,jj)}^{c} a_{ii,jj,\partial_{r}\bar{w}}(e) + \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} r_{l(e,jj)}^{c} (t_{n-1}) a_{ii,jj,\partial_{r}\bar{w}}(e)$$

$$-\frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} r_{l(e,jj)}^{c} (t_{n-2}) a_{ii,jj,\partial_{r}\bar{w}}(e)$$

$$-Re \sum_{jj=1}^{\bar{n}_{v}^{c}} z_{l(e,jj)}^{c} a_{ii,jj,\partial_{z}\bar{w}}(e) + \frac{4Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} z_{l(e,jj)}^{c} (t_{n-1}) a_{ii,jj,\partial_{z}\bar{w}}(e)$$

$$-\frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} z_{l(e,jj)}^{c} (t_{n-2}) a_{ii,jj,\partial_{z}\bar{w}}(e),$$

$$-\frac{Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} z_{l(e,jj)}^{c} (t_{n-2}) a_{ii,jj,\partial_{z}\bar{w}}(e),$$

i.e

$$\partial_{A}\bar{\mathcal{M}}_{e,ii}^{z,0b} = \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{u}_{l(e,jj)} a_{ii,jj,\partial_{r}\bar{w}}(e)$$

$$+ \frac{2\Delta_{t}Re}{3} \sum_{jj=1}^{\bar{n}_{v}^{c}} \bar{w}_{l(e,jj)} \left[ a_{ii,jj,\bar{w}}^{r}(e) + a_{ii,jj,\bar{w}}^{z}(e) + a_{ii,jj,\partial_{z}\bar{w}}(e) \right]$$

$$- Re \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\partial_{r}\bar{w}}(e) \left[ r_{l(e,jj)}^{c} - \frac{4}{3}r_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3}r_{l(e,jj)}^{c}(t_{n-2}) \right]$$

$$- Re \sum_{jj=1}^{\bar{n}_{v}^{c}} a_{ii,jj,\partial_{z}\bar{w}}(e) \left[ z_{l(e,jj)}^{c} - \frac{4}{3}z_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3}z_{l(e,jj)}^{c}(t_{n-2}) \right] ,$$

$$\partial_{A}\bar{\mathcal{M}}_{e_{1},ii}^{z,1} = -\frac{4\Delta_{t}}{3}\partial_{A}(A) c_{ii,n_{z},\partial_{z}\bar{w}}(e) - \frac{2\Delta_{t}}{3}\partial_{A}(A) c_{ii,n_{r},\partial_{z}\bar{w}}(e)$$

$$-\frac{2\Delta_{t}}{3}\partial_{A}(A) c_{ii,n_{r},\partial_{r}\bar{w}}(e)$$

$$+ \partial_{A} \left( \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{\bar{n}_{v}^{c}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} c_{jj,ii,t_{z}}^{s}(e) \right) - \partial_{A} \left( \frac{2\Delta_{t}}{3} \sum_{j=1}^{\bar{n}_{v}} p_{l_{1}^{1}(e_{1},jj)}^{g} c_{ii,jj,n_{z}}(e_{1}) \right) ,$$

$$(26.188)$$

$$\partial_{A} \bar{\mathcal{M}}_{e_{1},ii}^{z,1} = -\frac{4\Delta_{t}}{3} c_{ii,n_{z},\partial_{z}\check{w}}(e) - \frac{2\Delta_{t}}{3} c_{ii,n_{r},\partial_{z}\check{u}}(e)$$

$$-\frac{2\Delta_{t}}{3} c_{ii,n_{r},\partial_{r}\check{w}}(e);$$

$$(26.189)$$

$$\begin{split} \partial_{A} \bar{\mathcal{M}}_{e_{2},ii}^{z,2} &= \frac{2\Delta_{t}Be}{3} \partial_{A}\left(A\right) d_{ii,t_{r},t_{z},\bar{u}}(e) + \frac{2\Delta_{t}Be}{3} \partial_{A}\left(A\right) d_{ii,t_{z},t_{z},\bar{w}}(e) \\ &- \frac{4\Delta_{t}}{3} \partial_{A}\left(A\right) d_{ii,n_{r},n_{r},n_{z},\partial_{r}\bar{u}}(e) - \frac{4\Delta_{t}}{3} \partial_{A}\left(A\right) d_{ii,n_{r},n_{z},n_{z},\partial_{z}\bar{u}}(e) \\ &- \frac{4\Delta_{t}}{3} \partial_{A}\left(A\right) d_{ii,n_{r},n_{z},n_{z},\partial_{r}\bar{w}}(e) - \frac{4\Delta_{t}}{3} \partial_{A}\left(A\right) d_{ii,n_{z},n_{z},n_{z},\partial_{z}\bar{w}}(e) \\ &- \frac{4\Delta_{t}}{3} \partial_{A}\left(A\right) d_{ii,t_{r},t_{z},n_{r},\partial_{r}\bar{u}}(e) - \frac{2\Delta_{t}}{3} \partial_{A}\left(A\right) d_{ii,t_{r},t_{z},n_{z},\partial_{z}\bar{u}}(e) \\ &- \frac{2\Delta_{t}}{3} \partial_{A}\left(A\right) d_{ii,t_{z},t_{z},n_{r},\partial_{z}\bar{u}}(e) - \frac{2\Delta_{t}}{3} \partial_{A}\left(A\right) d_{ii,t_{z},t_{z},n_{r},\partial_{r}\bar{w}}(e) \\ &- \frac{2\Delta_{t}}{3} \partial_{A}\left(A\right) d_{ii,t_{r},t_{z},n_{z},\partial_{r}\bar{w}}(e) - \frac{4\Delta_{t}}{3} \partial_{A}\left(A\right) d_{ii,t_{z},t_{z},n_{z},\partial_{z}\bar{w}}(e) \\ &- \frac{2\Delta_{t}Be}{3} \partial_{A}\sum_{jj=1}^{n_{v}} \tilde{u}_{l_{2}^{2}\left(e_{2},jj\right)}^{2} d_{ii,jj,t_{r},t_{z}}(e_{2}) - \frac{2\Delta_{t}Be}{3} \partial_{A}\sum_{jj=1}^{n_{v}} \tilde{w}_{l_{2}^{2}\left(e_{2},jj\right)}^{2} d_{ii,jj,t_{z},t_{z}}(e_{2}) \\ &+ \frac{2\Delta_{t}Be}{3} \partial_{A}\sum_{jj=1}^{n_{v}^{2}} \bar{u}_{l_{2}\left(e_{2},jj\right)} d_{ii,jj,t_{z},t_{z}}(e) \\ &+ \frac{2\Delta_{t}Be}{3Ca} \partial_{A}\sum_{jj=1}^{n_{v}^{2}} \bar{w}_{l_{2}\left(e_{2},jj\right)} d_{ii,jj,t_{z},t_{z}}(e_{2}) + \frac{2\Delta_{t}}{3} \partial_{A}\sum_{jj=1}^{n_{v}^{2}} \lambda_{l_{2}^{2}\left(e_{2},jj\right)}^{2} d_{ii,jj,n_{z}}(e), \end{split}$$

1.e

$$\partial_{A}\bar{\mathcal{M}}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}Be}{3}d_{ii,t_{r},t_{z},\check{u}}(e) + \frac{2\Delta_{t}Be}{3}d_{ii,t_{z},t_{z},\check{w}}(e)$$

$$-\frac{4\Delta_{t}}{3}d_{ii,n_{r},n_{z},n_{z},\partial_{r}\check{u}}(e) - \frac{4\Delta_{t}}{3}d_{ii,n_{r},n_{z},n_{z},\partial_{z}\check{u}}(e)$$

$$-\frac{4\Delta_{t}}{3}d_{ii,n_{r},n_{z},n_{z},\partial_{r}\check{w}}(e) - \frac{4\Delta_{t}}{3}d_{ii,n_{z},n_{z},n_{z},\partial_{z}\check{w}}(e)$$

$$-\frac{4\Delta_{t}}{3}d_{ii,t_{r},t_{z},n_{r},\partial_{r}\check{u}}(e) - \frac{2\Delta_{t}}{3}d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{u}}(e)$$

$$-\frac{2\Delta_{t}}{3}d_{ii,t_{z},t_{z},n_{r},\partial_{z}\check{u}}(e) - \frac{2\Delta_{t}}{3}d_{ii,t_{z},t_{z},n_{r},\partial_{r}\check{w}}(e)$$

$$-\frac{2\Delta_{t}}{3}d_{ii,t_{r},t_{z},n_{z},\partial_{r}\check{w}}(e) - \frac{4\Delta_{t}}{3}d_{ii,t_{z},t_{z},n_{z},\partial_{z}\check{w}}(e),$$
(26.191)

and

$$\partial_{A} \bar{\mathcal{M}}_{e_{5},ii}^{z,5} = -\frac{4\Delta_{t}}{3} \partial_{A} (A) g_{ii,n_{z},\partial_{z}\check{w}} - \frac{2\Delta_{t}}{3} \partial_{A} (A) g_{ii,n_{r},\partial_{z}\check{u}} - \frac{2\Delta_{t}}{3} \partial_{A} (A) g_{ii,n_{r},\partial_{r}\check{w}} 
- \frac{2\Delta_{t}}{3} \partial_{A} \sum_{jj=1}^{\bar{n}_{v}^{e_{5}}} \lambda_{l_{5}^{5}(e_{5},jj)}^{5} g_{ii,jj,n_{z}} 
+ \frac{2\Delta_{t}}{3} \partial_{A} \sum_{jj=1}^{\bar{n}_{v}^{e}} \gamma_{l_{5}^{5}(e_{5},jj)}^{5} g_{ii,j,t_{z}},$$
(26.192)

i.e

#### 26.1.11. Derivatives of $\bar{\mathcal{M}}_i^z$ with respect to $h_q$

We denote the spine lengths by h, and we consider the derivatives of the residuals with respect to the length of each spine.

From equation (??) we have

$$\partial_{h_{q}}\bar{\mathcal{M}}_{i}^{z} = \frac{2\Delta_{t}}{3} \frac{\sigma_{c}^{1}}{Ca} \delta_{i,c} \partial_{h_{q}} m_{z}^{1}(r_{c}, z_{c}) + \frac{2\Delta_{t}}{3} \frac{\sigma_{d}^{1}}{Ca} \delta_{i,d} \partial_{h_{q}} m_{z}^{1}(r_{d}, z_{d}) + \sum_{\substack{e=1\\i=l(e,ii)}}^{n_{el}} \partial_{h_{q}} \bar{\mathcal{M}}_{e,ii}^{z,0} + \sum_{\substack{e=1\\i=l_{1}(e_{1},ii)}}^{n_{el}^{2}} \partial_{h_{q}} \bar{\mathcal{M}}_{e_{1},ii}^{r,1} + \sum_{\substack{e=2\\i=l_{2}(e_{2},ii)}}^{n_{el}^{2}} \partial_{h_{q}} \bar{\mathcal{M}}_{e_{2},ii}^{r,2} + \sum_{\substack{e_{4}=1\\i=l_{4}(e_{4},ii)}}^{n_{el}^{2}} \partial_{h_{q}} \bar{\mathcal{M}}_{e_{4},ii}^{r,4}.$$

$$(26.194)$$

We notice that in the sum by elements above, it is only those spines that contain nodes in these elements that are going to have an effect on each of the derivatives shown above. Put differently, the vast majority of the derivatives above will be identically null. Hence, we once again resort to a function that maps objects in the element to the global number of these elements. Here we define as the "local spines" of an element a those spines that contain nodes that are part of the element being considered, and we number those spines with a local spine number (from 1 to the number of spines that contain nodes of the element). We then introduce the local-spine-number to global-spine-number map S(e,qq)=q, which maps the qq-th local spine number on element e to its global spines number (previously referred to as simply the spine number) q. Similarly, we define  $S_i(e_i,qq)=q$ , which maps the local spine number qq of element  $e_i$  on boundary q to its global spine number q.

Thus using local spine numbers we have

$$\begin{split} \partial_{h_{q}} \bar{\mathcal{M}}_{i}^{r} &= \frac{2\Delta_{t}}{3} \frac{\sigma_{c}^{1}}{Ca} \delta_{i,c} \partial_{h_{q}} m_{z}^{1}(r_{c}, z_{c}) + \frac{2\Delta_{t}}{3} \frac{\sigma_{d}^{1}}{Ca} \delta_{i,d} \partial_{h_{q}} m_{z}^{1}(r_{d}, z_{d}) \\ &+ \sum_{\substack{e=1\\i=l(e,ii)\\q=S(e,qq)}}^{n_{el}} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{z,0a} + \sum_{\substack{e=1\\i=l(e,ii)\\q=S(e,qq)}}^{n_{el}} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{z,0c} + \sum_{\substack{e=1\\i=l(e,ii)\\q=S(e,qq)}}^{n_{el}} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{z,0d} + \sum_{\substack{e_1=1\\i=l_1(e_1,ii)\\q=S_1(e_1,qq)}}^{n_{el}} \partial_{h_{S_1(e_1,qq)}} \bar{\mathcal{M}}_{e_1,ii}^{z,1} \\ &+ \sum_{\substack{e_2=1\\i=l_2(e_2,ii)\\q=S_2(e_2,qq)}}^{n_{el}} \partial_{h_{S_2(e_2,qq)}} \bar{\mathcal{M}}_{e_2,ii}^{z,2} + \sum_{\substack{e_5=1\\i=l_5(e_5,ii)\\q=S_5(e_5,qq)}}^{n_{el}} \partial_{h_{S_4(e_5,qq)}} \bar{\mathcal{M}}_{e_5,ii}^{z,5}. \end{split}$$

$$(26.195)$$

Then; we have, from equation (26.121),

$$\partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{z,0a} = -\frac{2\Delta_t St}{3} \partial_{h_{S(e,qq)}} a_{ii,g_z}(e) + Re \, A \partial_{h_{S(e,qq)}} a_{ii,\check{w}}(e) 
+ \frac{2\Delta_t Re}{3} (A)^2 \, \partial_{h_{S(e,qq)}} a_{ii,\check{w},\partial_r \check{w}}(e) + \frac{2\Delta_t Re}{3} (A)^2 \, \partial_{h_{S(e,qq)}} a_{ii,\check{w},\partial_z \check{w}}(e),$$
(26.196)

i.e.

$$\partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{z,0a} = \operatorname{Re} A \partial_{h_{S(e,qq)}} a_{ii,\check{w}}(e) 
\frac{2\Delta_{t}}{3} \left\{ -\operatorname{St} \partial_{h_{S(e,qq)}} a_{ii,g_{z}}(e) 
+ \operatorname{Re} (A)^{2} \left[ \partial_{h_{S(e,qq)}} a_{ii,\check{u}}, \partial_{r}\check{w}}(e) + \partial_{h_{S(e,qq)}} a_{ii,\check{w}}, \partial_{z}\check{w}}(e) \right] \right\},$$
(26.197)

from equation (26.122),

$$\begin{split} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{z,0b} &= Re \sum_{jj=1}^{\tilde{n}_{v}^{u}} \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj}(e) \\ &- \frac{4Re}{3} \sum_{jj=1}^{\tilde{n}_{v}^{c}} \bar{w}_{l(e,jj)}(t_{n-1}) \partial_{h_{S(e,qq)}} a_{ii,jj}(e) \\ &+ \frac{Re}{3} \sum_{jj=1}^{\tilde{n}_{v}^{c}} \bar{w}_{l(e,jj)}(t_{n-2}) \partial_{h_{S(e,qq)}} a_{ii,jj}(e) \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\tilde{n}_{v}^{c}} \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{w}}^{r}(e) \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\tilde{n}_{v}^{c}} \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{w}}^{z}(e) \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\tilde{n}_{v}^{c}} \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{w}}^{z}(e) \\ &+ \frac{2\Delta_{t}Re}{3} A \sum_{jj=1}^{\tilde{n}_{v}^{c}} \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{w}}^{z}(e) \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\tilde{n}_{v}^{c}} \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj}^{z}(e) \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\tilde{n}_{v}^{c}} \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj}^{z}(e) \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\tilde{n}_{v}^{c}} \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{w}}^{z}(e) \\ &- Re A \sum_{jj=1}^{\tilde{n}_{v}^{c}} \bar{v}_{l(e,jj)}^{c}(h_{h_{S(e,qq)}} a_{ii,jj,\bar{a}_{v}\bar{w}}(e) - Re A \sum_{jj=1}^{\tilde{n}_{v}^{c}} a_{ii,jj,\bar{a}_{v}\bar{w}}^{z}(e) \partial_{h_{S(e,qq)}} a_{ii,jj,\bar{a}_{v}\bar{w}}(e) \\ &- Re A \sum_{jj=1}^{\tilde{n}_{v}^{c}} r_{l(e,jj)}^{c}(h_{h_{S(e,qq)}} a_{ii,jj,\bar{a}_{v}\bar{w}}(e) - Re A \sum_{jj=1}^{\tilde{n}_{v}^{c}} r_{l(e,jj)}^{c}(h_{h_{S(e,qq)}} a_{ii,jj,\bar{$$

$$\partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{z,0b} \, = \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{u}_{l(e,jj)} \left[ \partial_{h_{S(e,qq)}} a_{ii,jj}^{r,z}(e) + \operatorname{Re} A \partial_{h_{S(e,qq)}} a_{ii,jj,\partial_r \tilde{w}}(e) \right]$$

$$+\; \frac{2\Delta_t}{3} \bar{w}_{l(e,jj)} \sum_{jj\;=1}^{\bar{n}_v^e} \left\{ \partial_{h_{S(e,qq)}} a^{r,r}_{ii,jj}(e) + 2\partial_{h_{S(e,qq)}} a^{z,z}_{ii,jj}(e) \right.$$

$$+\operatorname{Re}A\left[\partial_{h_{S(e,qq)}}a_{ii,jj,\check{u}}^{r}(e)+\partial_{h_{S(e,qq)}}a_{ii,jj,\check{w}}^{z}(e)+\partial_{h_{S(e,qq)}}a_{ii,jj,\partial_{z}\check{w}}(e)\right]\right\}$$

+ 
$$Re \sum_{j_1=1}^{\bar{n}_v^e} \partial_{h_{S(e,qq)}} a_{ii,jj}(e) \left[ \bar{w}_{l(e,jj)} - \frac{4}{3} \bar{w}_{l(e,jj)}(t_{n-1}) + \frac{1}{3} \bar{w}_{l(e,jj)}(t_{n-2}) \right]$$

$$-\operatorname{Re} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{r}\check{w}}(e) \partial_{h_{S(e,qq)}} r_{l(e,jj)}^{c}$$

$$-\operatorname{Re} A \sum_{jj=1}^{\bar{n}_{v}^{e}} \partial_{h_{S(e,qq)}} a_{ii,jj,\partial_{r}\check{w}}(e) \left[ r_{l(e,jj)}^{c} - \frac{4}{3} r_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,jj)}^{c}(t_{n-2}) \right]$$

$$-\operatorname{Re} A \sum_{jj=1}^{\bar{n}_{v}^{e}} a_{ii,jj,\partial_{z}\check{w}}(e) \partial_{h_{S(e,qq)}} z_{l(e,jj)}^{c}$$

$$-\operatorname{Re} A \sum_{jj=1}^{\bar{n}_{v}^{c}} \partial_{h_{S(e,qq)}} a_{ii,jj,\partial_{z}\bar{w}}(e) \left[ z_{l(e,jj)}^{c} - \frac{4}{3} z_{l(e,jj)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,jj)}^{c}(t_{n-2}) \right]$$

$$-\frac{2\Delta_t}{3}\sum_{j:j=1}^{\bar{n}_p^e} p_{l^p(e,jj)}\partial_{h_{S(e,qq)}} b_{jj,ii}^z(e),$$

from equation (26.123),

$$\partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{z,0c} = \frac{2\Delta_{t} Re}{3} \sum_{ij=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} \bar{u}_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e)$$

$$+\frac{2\Delta_{t}Re}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\sum_{kk=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,kk)}\partial_{h_{S(e,qq)}}a_{ii,kk,jj}^{z}(e)$$

$$-Re \sum_{ij=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} r_{l(e,kk)}^{c} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e)$$

$$-Re \sum_{j_{i}=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{k_{k}=1}^{\bar{n}_{v}^{e}} a_{ii,k_{k},jj}^{r}(e) \partial_{h_{S(e,qq)}} r_{l(e,k_{k})}^{c}$$

$$(26.200)$$

$$+\frac{4Re}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\sum_{kk=1}^{\bar{n}_{v}^{e}}r_{l(e,kk)}^{c}(t_{n-1})\partial_{h_{S(e,qq)}}a_{ii,kk,jj}^{r}(e)$$

$$-\frac{Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} r_{l(e,kk)}^c(t_{n-2}) \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^r(e)$$

$$-Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{v}^{e}} z_{l(e,kk)}^{c} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{z}(e)$$

$$-Re \sum_{jj=1}^{\bar{n}_{e}^{e}} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_{e}^{e}} a_{ii,kk,jj}^{z}(e) \partial_{h_{S(e,qq)}} z_{l(e,kk)}^{c}$$

$$+\frac{4Re}{3}\sum_{jj=1}^{\bar{n}_{v}^{e}}\bar{w}_{l(e,jj)}\sum_{kk=1}^{\bar{n}_{v}^{e}}z_{l(e,kk)}^{c}(t_{n-1})\partial_{h_{S(e,qq)}}a_{ii,kk,jj}^{z}(e)$$

$$-\frac{Re}{3} \sum_{jj=1}^{\bar{n}_v^e} \bar{w}_{l(e,jj)} \sum_{kk=1}^{\bar{n}_v^e} z_{l(e,kk)}^c(t_{n-2}) \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^z(e),$$

i.e.

$$\begin{split} \partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{z,0c} &= Re \sum_{jj=1}^{\bar{n}_{v}^{e}} \bar{w}_{l(e,jj)} \left\{ \frac{2\Delta_{t}}{3} \sum_{kk=1}^{\bar{n}_{v}^{e}} \left[ \bar{u}_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e) \right. \right. \\ &\qquad \qquad + \bar{w}_{l(e,kk)} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{z}(e) \right] \\ &\qquad \qquad - \sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{r}(e) \partial_{h_{S(e,qq)}} r_{l(e,kk)}^{c} \\ &\qquad \qquad - \sum_{kk=1}^{\bar{n}_{v}^{e}} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{r}(e) \left[ r_{l(e,kk)}^{c} + \frac{4}{3} r_{l(e,kk)}^{c}(t_{n-1}) - \frac{1}{3} r_{l(e,kk)}^{c}(t_{n-2}) \right] \\ &\qquad \qquad - \sum_{kk=1}^{\bar{n}_{v}^{e}} \partial_{h_{S(e,qq)}} a_{ii,kk,jj}^{z}(e) \left[ z_{l(e,kk)}^{c} - \frac{4}{3} z_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^{c}(t_{n-2}) \right] \right\}, \end{split}$$

$$\partial_{h_{S(e,qq)}} \bar{\mathcal{M}}_{e,ii}^{z,0d} = -\frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_p^e} p_{l^p(e,jj)} \partial_{h_{S(e,qq)}} b_{jj,ii}^z(e). \tag{26.202}$$

from equation (26.125),

$$\begin{split} \partial_{h_{S_{1}(e_{1},qq)}} \bar{\mathcal{M}}_{e_{1},ii}^{z,1} &= -\frac{4\Delta_{t}}{3} A \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,n_{z},\partial_{z}\check{w}}(e) - \frac{2\Delta_{t}}{3} A \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,n_{r},\partial_{z}\check{u}}(e) \\ &- \frac{2\Delta_{t}}{3} A \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,n_{r},\partial_{r}\check{w}}(e) + \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{e}} \sigma^{1}_{l_{1}(e_{1},jj)} \partial_{h_{S_{1}(e_{1},qq)}} c^{s}_{jj,ii,t_{z}}(e) \\ &- \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} p^{g}_{l_{1}(e_{1},jj)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}}(e_{1}), \end{split}$$

from equation (26.126),

$$\begin{split} \partial_{h_{S_{2}(e_{2},qq)}} \bar{\mathcal{M}}_{e_{2},ii}^{z,2} &= \frac{2\Delta_{t}Be}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{r},t_{z},\check{u}}(e) \\ &+ \frac{2\Delta_{t}Be}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{r},t_{z},\check{w}}(e) \\ &- \frac{4\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,n_{r},n_{r},n_{z},\partial_{r}\check{u}}(e) - \frac{4\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,n_{r},n_{z},n_{z},\partial_{z}\check{u}}(e) \\ &- \frac{4\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,n_{r},n_{z},n_{z},\partial_{r}\check{w}}(e) - \frac{4\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,n_{z},n_{z},n_{z},\partial_{z}\check{w}}(e) \\ &- \frac{4\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{r},t_{z},n_{r},\partial_{r}\check{w}}(e) - \frac{2\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{w}}(e) \\ &- \frac{2\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{r},t_{z},n_{r},\partial_{r}\check{w}}(e) - \frac{2\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{z},t_{z},n_{r},\partial_{r}\check{w}}(e) \\ &- \frac{2\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{r},t_{z},n_{z},\partial_{r}\check{w}}(e) - \frac{4\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{z},t_{z},n_{z},\partial_{z}\check{w}}(e) \\ &- \frac{2\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{r},t_{z},n_{z},\partial_{r}\check{w}}(e) - \frac{4\Delta_{t}}{3} A \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{z},t_{z},n_{z},\partial_{z}\check{w}}(e) \\ &- \frac{2\Delta_{t}Be}{3} \partial_{A} \sum_{jj=1}^{n_{w}} \tilde{w}_{l_{2}^{2}(e_{2},jj)}^{j} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r},t_{z}}(e_{2}) - \frac{2\Delta_{t}Be}{3} \partial_{A} \sum_{jj=1}^{n_{w}} \tilde{w}_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r},t_{z}}(e) \\ &+ \frac{2\Delta_{t}Be}{3} \partial_{A} \sum_{jj=1}^{n_{w}} \tilde{w}_{l_{2}(e_{2},jj)}^{j} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{z},t_{z}}(e_{2}) + \frac{2\Delta_{t}}{3} \partial_{A} \sum_{jj=1}^{n_{w}} \lambda_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{z},t_{z}}(e) \\ &+ \frac{2\Delta_{t}Be}{3} \partial_{A} \sum_{jj=1}^{n_{w}} \tilde{w}_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{z}}(e_{2}) + \frac{2\Delta_{t}}{3} \partial_{A} \sum_{jj=1}^{n_{w}} \lambda_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{S_{2}(e_{2},qq)}}^{s} d_{ii,jj,t_{z}}(e_{2}) + \frac{2\Delta_{t}}{3} \partial_{A} \sum_{jj=1}^{n_{w}} \lambda_{l_{2}^{2}(e_{2},qq)}^{s} d_{ii,jj,n_{z}}(e_{2}), \end{split}$$

and from equation (26.127),

$$\begin{split} \partial_{h_{S_{5}(e_{5},qq)}} \bar{\mathcal{M}}^{z,5}_{e_{5},ii} &= -\frac{4\Delta_{t}}{3} A \partial_{h_{S_{5}(e_{5},qq)}} g_{ii,n_{z},\partial_{z}\check{u}} - \frac{2\Delta_{t}}{3} A \partial_{h_{S_{5}(e_{5},qq)}} g_{ii,n_{r},\partial_{z}\check{u}} \\ &- \frac{2\Delta_{t}}{3} A \partial_{h_{S_{5}(e_{5},qq)}} g_{ii,n_{r},\partial_{r}\check{w}} \\ &\frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}^{e_{5}}_{v}} \lambda^{4}_{l^{5}_{5}(e_{5},jj)} \partial_{h_{S_{5}(e_{5},qq)}} g_{ii,jj,n_{z}} \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}^{e}_{v}} \gamma^{4}_{l^{5}_{5}(e_{5},jj)} \partial_{h_{S_{5}(e_{5},qq)}} g_{ii,j,t_{z}}. \end{split} \tag{26.205}$$

#### 27. The continuity equation near an obtuse contact angle

We consider equation (24.3)

$$\partial_r \bar{u} + \partial_z \bar{w} = 0, \tag{27.1}$$

and we define

$$\bar{C}_i = \int_{\Omega} \psi_i \partial_r \bar{u} + \int_{\Omega} \psi_i \partial_z \bar{w}, \qquad (27.2)$$

where i is an index that runs through the pressure node numbering. Substituting approximations (26.83) and (26.84) we have

$$\bar{\mathcal{C}}_i = \int_{\Omega} \psi_i \partial_r \left( \sum_{j=1}^{n_v} \bar{u}_j \phi_j \right) + \int_{\Omega} \psi_i \partial_z \left( \sum_{j=1}^{n_v} \bar{w}_j \phi_j \right), \tag{27.3}$$

where  $\check{C}_i$  results from the substitution of the approximation of  $\bar{u}$  and  $\bar{w}$  into  $\bar{C}_i$ .

We can re-write this as

$$\bar{\mathcal{C}}_i = \sum_{j=1}^{n_v} \hat{u}_j \int_{\Omega} \psi_i \partial_r \phi_j + \sum_{j=1}^{n_v} \bar{w}_j \int_{\Omega} \psi_i \partial_z \phi_j, \tag{27.4}$$

gathering the sums we have

$$\bar{C}_i = \sum_{j=1}^{n_v} \left[ \bar{u}_j \int_{\Omega} \psi_i \partial_r \phi_j + \bar{w}_j \int_{\Omega} \psi_i \partial_z \phi_j \right]. \tag{27.5}$$

We now express the integrals as a sum over the integrals on each element

$$\bar{C}_i = \sum_{e=1}^{n_{\rm el}} \sum_{j=1}^{n_v} \left[ \bar{u}_j \int_{\Omega} \psi_i \partial_r \phi_j + \bar{w}_j \int_{\Omega} \psi_i \partial_z \phi_j \right], \tag{27.6}$$

and moving to local numbering in variable j we have

$$\bar{\mathcal{C}}_{i} = \sum_{e=1}^{n_{el}} \sum_{jj=1}^{n_{v}^{e}} \left[ \bar{u}_{l(e,jj)} \int_{\Omega_{e}} \psi_{i} \partial_{r} \phi_{l(e,jj)} + \bar{w}_{l(e,jj)} \int_{\Omega_{e}} \psi_{i} \partial_{z} \phi_{l(e,jj)} \right]. \tag{27.7}$$

We now define

$$\bar{C}_{e,ii} = \sum_{jj=1}^{n_v^e} \left[ \bar{u}_{l(e,jj)} \underbrace{\int_{\Omega_e} \psi_{l^p(e,ii)} \partial_r \phi_{l(e,jj)}}_{b_{ii,jj}^r(e)} + \bar{w}_{l(e,jj)} \underbrace{\int_{\Omega_e} \psi_{l^p(e,ii)} \partial_z \phi_{l(e,jj)}}_{b_{ii,jj}^z(e)} \right], \quad (27.8)$$

and therefore

$$\bar{C}_i = \sum_{\substack{e=1\\i=l^p(e,ii)}}^{n_{\text{el}}} \bar{C}_{e,ii}, \tag{27.9}$$

i.e

$$\bar{\mathcal{C}}_{i} = \sum_{\substack{e=1\\ j-l^{p}(e,ij)}}^{n_{el}} \sum_{jj=1}^{n_{v}^{e}} \left[ \bar{u}_{l(e,jj)} b_{ii,jj}^{r}(e) + \bar{w}_{l(e,jj)} b_{ii,jj}^{z}(e) \right]. \tag{27.10}$$

#### 27.1. Jacobian terms

We now consider the derivatives of  $\bar{\mathcal{C}}_i$  with respect to  $\bar{u}_q$ ,  $\bar{w}_q$  and  $h_q$ .

#### 27.1.1. Derivatives of $\bar{\mathcal{C}}_i$ with respect to $\bar{u}_q$

$$\partial_{\bar{u}_q} \bar{\mathcal{C}}_i = \sum_{\substack{e=1\\i=l^p(e,ii)}}^{n_{el}} \partial_{u_q} \left\{ \sum_{jj=1}^{n_e^e} \left[ \bar{u}_{l(e,jj)} b_{ii,jj}^r(e) + \bar{w}_{l(e,jj)} b_{ii,jj}^z(e) \right] \right\}, \tag{27.11}$$

moving the derivative into the sum and removing quantities that do not depend on u we have

$$\partial_{\bar{u}_q} \bar{\mathcal{C}}_i = \sum_{\substack{e=1\\i=l^p(e,ii)}}^{n_{el}} \left\{ \sum_{jj=1}^{n_v^e} \underline{\partial_{\bar{u}_q} \bar{u}_{l(e,jj)}} b_{ii,jj}^r(e) \right\},$$
(27.12)

i.e

#### 27.1.2. Derivatives of $\bar{\mathcal{C}}_i$ with respect to $\bar{w}_q$

$$\partial_{\bar{w}_q} \bar{\mathcal{C}}_i = \sum_{\substack{e=1\\ i=l^p(e,ji)}}^{n_{\text{el}}} \partial_{\bar{w}_q} \left\{ \sum_{jj=1}^{n_v^e} \left[ \bar{u}_{l(e,jj)} b_{ii,jj}^r(e) + \bar{w}_{l(e,jj)} b_{ii,jj}^z(e) \right] \right\}, \tag{27.14}$$

moving the derivative into the sum and removing quantities that do not depend on  $\bar{u}$  we have

$$\partial_{\bar{w}_{q}}\bar{\mathcal{C}}_{i} = \sum_{\substack{e=1\\i=l^{p}(e,ii)}}^{n_{el}} \left\{ \sum_{jj=1}^{n_{v}^{e}} \underline{\partial_{\bar{w}_{q}}\bar{w}_{l(e,jj)}} b_{ii,jj}^{z}(e) \right\}, \tag{27.15}$$

i.e

#### 27.1.3. Derivatives of $\bar{\mathcal{C}}_i$ with respect to $h_q$

From equation (??) we have

$$\partial_{h_q} \bar{\mathcal{C}}_i = \sum_{\substack{e=1\\i=l^p(e,ii)}}^{n_{el}} \partial_{h_q} \bar{\mathcal{C}}_{e,ii}. \tag{27.17}$$

Using local spine numbers we have

$$\partial_{h_q} \bar{\mathcal{C}}_i = \sum_{\substack{e=1\\i=l^p(e,ii)}}^{n_{el}} \partial_{h_{S(e,qq)}} \bar{\mathcal{C}}_{e,ii}. \tag{27.18}$$

Therefore, using equation (27.8), we have

$$\partial_{h_{S(e,qq)}} \bar{\mathcal{C}}_{e,ii} = \sum_{jj=1}^{n_v^e} \left[ \bar{u}_{l(e,jj)} \partial_{h_{S(e,qq)}} b_{ii,jj}^r(e) + \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} b_{ii,jj}^z(e) \right], \quad (27.19)$$

and hence

$$\frac{\partial_{h_{S(e,qq)}} \bar{\mathcal{C}}_{i} = \sum_{\substack{e=1\\i=l^{p}(e,ii)}}^{n_{el}} \sum_{\substack{jj=1\\q=S(e,qq)}}^{n_{e}^{e}} \left[ \bar{u}_{l(e,jj)} \partial_{h_{S(e,qq)}} b_{ii,jj}^{r}(e) + \bar{w}_{l(e,jj)} \partial_{h_{S(e,qq)}} b_{ii,jj}^{z}(e) \right]}{(27.20)}$$

# 28. The slip condition on the liquid-solid interface (SC2) in the near-field

We recall equation (23.22)

$$\left[\boldsymbol{v}^{s_2} - \frac{1}{2}\left(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} + \boldsymbol{u}^s\right)\right] \cdot \left(\boldsymbol{I} - \boldsymbol{n}^2\boldsymbol{n}^2\right) = Es\,\nabla^s\sigma^2. \tag{28.1}$$

and we define the i-th SC2 residual as

$$\bar{\mathcal{S}}_{i}^{2} = \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ \boldsymbol{v}^{s_{2}} - \frac{1}{2} \left( \bar{\boldsymbol{u}} + A \check{\boldsymbol{u}} + \boldsymbol{u}^{s} \right) \right] \cdot \boldsymbol{t}^{2} - Es \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \boldsymbol{t}^{2} \cdot \nabla^{s} \sigma^{2}, \qquad (28.2)$$

which, of course we wish to make identically null

We thus have

$$\bar{\mathcal{S}}_{i}^{2} = \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ \boldsymbol{v}^{s_{2}} \cdot \boldsymbol{t}^{2} - \frac{1}{2} \bar{\boldsymbol{u}} \cdot \boldsymbol{t}^{2} - \frac{1}{2} A \check{\boldsymbol{u}} \cdot \boldsymbol{t}^{2} - \frac{1}{2} \boldsymbol{u}^{s} \cdot \boldsymbol{t}^{2} \right] - Es \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left( \partial_{s} \sigma^{2} \right) \boldsymbol{t}^{2} \cdot \boldsymbol{t}^{2},$$

$$(28.3)$$

i.e.

$$\bar{S}_{i}^{2} = \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ u^{s_{2}} t_{r}^{2} + w^{s_{2}} t_{z}^{2} - \frac{1}{2} \bar{u} t_{r}^{2} - \frac{1}{2} \bar{w} t_{z}^{2} - \frac{1}{2} A \check{u} t_{r}^{2} - \frac{1}{2} A \check{w} t_{z}^{2} - \frac{1}{2} u^{s} t_{r}^{2} - \frac{1}{2} w^{s} t_{z}^{2} \right] - Es \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left( \partial_{s} \sigma^{2} \right),$$
(28.4)

equivalently

$$\begin{split} \bar{\mathcal{S}}_{i}^{2} &= \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ u^{s_{2}} t_{r}^{2} \right] + \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ w^{s_{2}} t_{z}^{2} \right] + \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ -\frac{1}{2} \bar{u} t_{r}^{2} \right] + \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ -\frac{1}{2} \bar{u} t_{z}^{2} \right] \\ &+ \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ -\frac{1}{2} A \check{u} t_{r}^{2} \right] + \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ -\frac{1}{2} A \check{u} t_{z}^{2} \right] \\ &+ \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ -\frac{1}{2} u^{s} t_{r}^{2} \right] + \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \left[ -\frac{1}{2} w^{s} t_{z}^{2} \right] \\ &- Es \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \partial_{s} \sigma^{2}, \end{split} \tag{28.5}$$

$$\begin{split} \bar{\mathcal{S}}_{i}^{2} &= \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} u^{s_{2}} t_{r}^{2} + \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} w^{s_{2}} t_{z}^{2} - \frac{1}{2} \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \bar{u} t_{r}^{2} - \frac{1}{2} \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \bar{w} t_{z}^{2} \\ &- \frac{1}{2} A \int\limits_{\partial\Omega^{2,n}} \check{u} t_{r}^{2} - \frac{1}{2} A \int\limits_{\partial\Omega^{2,n}} \check{w} t_{z}^{2} - \frac{1}{2} \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} u^{s} t_{r}^{2} - \frac{1}{2} \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} w^{s} t_{z}^{2} \\ &- Es \int\limits_{\partial\Omega^{2,n}} \phi_{i}^{2} \partial_{s} \sigma^{2}, \end{split}$$
(28.6)

We consider the last integral on the right hand side above and we integrate by parts to obtain

$$\int_{\partial\Omega^2} \phi_i^2 \partial_s \sigma^2 = \phi_i^2 \sigma^2 \Big|_{(r_c, z_c)}^{(r_o, z_o)} - \int_{\partial\Omega^2} \sigma^2 \partial_s \phi_i^2.$$
(28.7)

This yields

$$\bar{S}_{i}^{2} = Es \,\phi_{i}^{2}(r_{c}, z_{c})\sigma^{2}(r_{c}, z_{c}) - Es \,\phi_{i}^{2}(r_{o}, z_{o})\sigma^{2}(r_{o}, z_{o}) + \int_{\partial\Omega^{2,n}} \phi_{i}^{2}u^{s_{2}}t_{r}^{2} \\
+ \int_{\partial\Omega^{2,n}} \phi_{i}^{2}w^{s_{2}}t_{z}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2}\bar{u}t_{r}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2}\bar{w}t_{z}^{2} \\
- \frac{1}{2}A \int_{\partial\Omega^{2,n}} \check{u}t_{r}^{2} - \frac{1}{2}A \int_{\partial\Omega^{2,n}} \check{w}t_{z}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2}u^{s}t_{r}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2}w^{s}t_{z}^{2} \\
+ Es \int_{\partial\Omega^{2,n}} \sigma^{2}\partial_{s}\phi_{i}^{2}, \qquad (28.8)$$

We recall the approximations

$$\bar{u} \approx \sum_{j=1}^{n_v} \bar{u}_j \phi_j, \tag{28.9}$$

$$\bar{w} \approx \sum_{j=1}^{n_v} \bar{w}_j \phi_j, \tag{28.10}$$

$$\sigma^2 \approx \sum_{i=1}^{n_v} \sigma_j^2 \phi_j^2, \tag{28.11}$$

$$u^{s} \approx \sum_{i=1}^{n_{v}} u_{j}^{s} \phi_{j}^{2},$$
 (28.12)

$$w^s \approx \sum_{j=1}^{n_v} w_j^s \phi_j^2;$$
 (28.13)

$$u^{s_2} \approx \sum_{j=1}^{n_v} u_j^{s_2} \phi_j^2,$$
 (28.14)

and

$$w^{s_2} \approx \sum_{i=1}^{n_v} w_j^{s_2} \phi_j^2. \tag{28.15}$$

We thus have

$$\bar{S}_{i}^{2} = Es \,\phi_{i}^{2}(r_{c}, z_{c})\sigma^{2}(r_{c}, z_{c}) - Es \,\phi_{i}^{2}(r_{o}, z_{o})\sigma^{2}(r_{o}, z_{o}) - \frac{1}{2}A \int_{\partial\Omega^{2,n}} \phi_{i}^{2}\check{u}t_{r}^{2} - \frac{1}{2}A \int_{\partial\Omega^{2,n}} \phi_{i}^{2}\check{w}t_{z}^{2} \\
+ \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left(\sum_{j=1}^{n_{v}} u_{j}^{s_{2}}\phi_{j}^{2}\right) t_{r}^{2} + \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left(\sum_{j=1}^{n_{v}} w_{j}^{s_{2}}\phi_{j}^{2}\right) t_{z}^{2} \\
- \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left(\sum_{j=1}^{n_{v}} \bar{u}_{j}\phi_{j}^{2}\right) t_{r}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left(\sum_{j=1}^{n_{v}} \bar{w}_{j}\phi_{j}^{2}\right) t_{z}^{2} \\
- \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left(\sum_{j=1}^{n_{v}} u_{j}^{s}\phi_{j}^{2}\right) t_{r}^{2} - \frac{1}{2} \int_{\partial\Omega^{2,n}} \phi_{i}^{2} \left(\sum_{j=1}^{n_{v}} w_{j}^{s}\phi_{j}^{2}\right) t_{z}^{2} \\
+ Es \int_{\partial\Omega^{2,n}} \left(\sum_{j=1}^{n_{v}} \sigma_{j}^{2}\phi_{j}^{2}\right) \partial_{s}\phi_{i}^{2}. \tag{28.16}$$

Moving the integrals into the sums, we have

$$S_{i}^{2} = Es \, \phi_{i}^{2}(r_{c}, z_{c}) \sigma^{2}(r_{c}, z_{c}) - Es \, \phi_{i}^{2}(r_{o}, z_{o}) \sigma^{2}(r_{o}, z_{o}) - \frac{A}{2} \int_{\partial \Omega^{2, n}} \phi_{i}^{2} \tilde{u} t_{r}^{2} - \frac{A}{2} \int_{\partial \Omega^{2, n}} \phi_{i}^{2} \tilde{u} t_{z}^{2}$$

$$+ \sum_{j=1}^{n_{v}} u_{j}^{s_{2}} \int_{\partial \Omega^{2, n}} \phi_{i}^{2} \phi_{j}^{2} t_{r}^{2} + \sum_{j=1}^{n_{v}} w_{j}^{s_{2}} \int_{\partial \Omega^{2, n}} \phi_{i}^{2} \phi_{j}^{2} t_{z}^{2}$$

$$- \frac{1}{2} \sum_{j=1}^{n_{v}} \bar{u}_{j} \int_{\partial \Omega^{2, n}} \phi_{i}^{2} \phi_{j}^{2} t_{r}^{2} - \frac{1}{2} \sum_{j=1}^{n_{v}} \bar{w}_{j} \int_{\partial \Omega^{2, n}} \phi_{i}^{2} \phi_{j}^{2} t_{z}^{2}$$

$$- \frac{1}{2} \sum_{j=1}^{n_{v}} u_{j}^{s} \int_{\partial \Omega^{2, n}} \phi_{i}^{2} \phi_{j}^{2} t_{r}^{2} - \frac{1}{2} \sum_{j=1}^{n_{v}} w_{j}^{s} \int_{\partial \Omega^{2, n}} \phi_{i}^{2} \phi_{j}^{2} t_{z}^{2}$$

$$+ Es \sum_{j=1}^{n_{v}} \sigma_{j}^{2} \int_{\partial \Omega^{2, n}} \phi_{j}^{2} \partial_{s} \phi_{i}^{2}.$$

$$(28.17)$$

Decomposing the integrals into sums of integrals over each individual element and passing to local element node numbers we have

$$S_i^{2,r} = Es \,\phi_i^2(r_c, z_c)\sigma^2(r_c, z_c) - Es \,\phi_i^2(r_o, z_o)\sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \ i = l_2(e_2, ii)}}^{n_{el}} S_{e_2, ii}^2, \quad (28.18)$$

where

$$S_{e_{2},ii}^{2} = -\frac{A}{2} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ii)}^{2} u t_{r}^{2} - \frac{A}{2} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ii)}^{2} \bar{w} t_{z}^{2}$$

$$+ \sum_{jj=1}^{n_{v}^{2}-2} u_{l_{2}^{2}(e_{2},jj)}^{s} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},ij)}^{2} t_{r}^{2}$$

$$+ \sum_{jj=1}^{n_{v}^{2}-2} u_{l_{2}^{2}(e_{2},jj)}^{s} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},ij)}^{2} t_{z}^{2}$$

$$+ \sum_{jj=1}^{n_{v}^{2}-2} \bar{u}_{l_{2}(e_{2},jj)} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},ij)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2}$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2}-2} \bar{u}_{l_{2}(e_{2},jj)} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},ij)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} t_{z}^{2}$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2}-2} \bar{u}_{l_{2}(e_{2},jj)} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},ij)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2}$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2}-2} u_{l_{2}^{2}(e_{2},jj)}^{s} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2}$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2}-2} u_{l_{2}^{2}(e_{2},jj)}^{s} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},ij)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} t_{r}^{2}$$

$$+ Es \sum_{jj=1}^{n_{v}^{2}-2} \sigma_{l_{2}^{2}(e_{2},jj)}^{s} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},ij)}^{2} \partial_{s} \phi_{l_{2}(e_{2},jj)}^{2} \int_{\Omega^{2,n}} \phi_{l_{2}(e_{2},ij)}^{2} \phi_{l_{2}(e_{2},ij)}^{2} \partial_{s} \phi_{l_{2}(e_{2},jj)}^{2} d_{s} d_{$$

$$S_{i}^{2,r} = Es \,\phi_{i}^{2}(r_{c}, z_{c})\sigma^{2}(r_{c}, z_{c}) - Es \,\phi_{i}^{2}(r_{o}, z_{o})\sigma^{2}(r_{o}, z_{o}) + \sum_{\substack{e_{2}=1\\i-l_{o}(e_{c}, ii)}}^{n_{el}^{2}} S_{e_{2}, ii}^{2}, \quad (28.20)$$

where

$$S_{e_{2},ii}^{2} = -\frac{A}{2}d_{ii,t_{r},\check{u}}(e_{2}) - \frac{A}{2}d_{ii,t_{z},\check{w}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,t_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{u}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{w}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{r},t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{ij=1}^{n_{v}^{2,e_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2}d_{jj,ii}^{s}(e_{2}).$$

$$(28.21)$$

Summarising and re-arranging terms we have

$$S_i^{2,r} = Es \,\phi_i^2(r_c, z_c)\sigma^2(r_c, z_c) - Es \,\phi_i^2(r_o, z_o)\sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \ i = l_2(e_2, ii)}}^{n_{\text{el}}^2} S_{e_2, ii}^2, \quad (28.22)$$

where

$$S_{e_{2},ii}^{2} = -\frac{A}{2} \left[ d_{ii,t_{r},\check{u}}(e_{2}) + d_{ii,t_{z},\check{w}}(e_{2}) \right]$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \left\{ d_{ii,jj,t_{r}}(e_{2}) \left[ u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} - \frac{1}{2} \bar{u}_{l_{2}(e_{2},jj)} - \frac{1}{2} u_{l_{2}^{2}(e_{2},jj)}^{s} \right] \right.$$

$$+ d_{ii,jj,t_{z}}(e_{2}) \left[ w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} - \frac{1}{2} \bar{w}_{l_{2}(e_{2},jj)} - \frac{1}{2} w_{l_{2}^{2}(e_{2},jj)}^{s} \right]$$

$$+ Es \sigma_{l_{2}^{2}(e_{2},jj)}^{2} d_{jj,ii}^{s}(e_{2}) \right\}.$$

$$(28.23)$$

#### 28.1. Jacobian terms

Here we find the derivative of  $S_i^2$  with respect to  $\bar{u}_q$ ,  $\bar{w}_q$ ,  $u^{s_2}$ ,  $w^{s_2}$ ,  $\sigma^2$ ,  $\theta_c$ , A and  $h_q$ .

#### 28.1.1. Derivatives of $\bar{S}_i^2$ with respect to $\bar{u}_q$

From equation (28.20) we have

From equation (28.20) we have 
$$\partial_{\bar{u}_q} \mathcal{S}_i^2 = Es \, \phi_i^2(r_c, z_c) \partial_{\bar{u}_q} \sigma^2(r_c, z_c) - Es \, \phi_i^2(r_o, z_o) \partial_{\bar{u}_q} \sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \\ i = l_2(e_2, ii)}}^{n_{\rm el}^2} \partial_{\bar{u}_q} \mathcal{S}_{e_2, ii}^2. \tag{28.24}$$

Now, from equation (28.21) we have

$$\partial_{\bar{u}_{q}} \bar{S}_{e_{2},ii}^{2} = -\frac{A}{2} \partial_{\bar{u}_{q}} d_{ii,t_{r},\check{u}}(e_{2}) - \frac{A}{2} \partial_{\bar{u}_{q}} d_{ii,t_{z},\check{w}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} \bar{u}_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} u_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} w_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} d_{jj,ii}^{s}(e_{2}),$$

$$(28.25)$$

$$\partial_{\bar{u}_q} \mathcal{S}_{e_2, ii}^2 = -\frac{1}{2} d_{ii, jj, t_r}(e_2)|_{q = l_2(e_2, jj))}, \tag{28.26}$$

#### 28.1.2. Derivatives with respect to $\bar{w}_a$

From equation (28.20) we have

$$\partial_{\bar{w}_{q}} \mathcal{S}_{i}^{2,r} = Es \, \phi_{i}^{2}(r_{c}, z_{c}) \partial_{\bar{w}_{q}} \sigma^{2}(r_{c}, z_{c}) - Es \, \phi_{i}^{2}(r_{o}, z_{o}) \partial_{\bar{w}_{q}} \sigma^{2}(r_{o}, z_{o}) + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2}, ii)}}^{n_{\mathrm{el}}^{2}} \partial_{\bar{w}_{q}} \mathcal{S}_{e_{2}, ii}^{2}.$$

$$(28.27)$$

Now, from equation (28.21) we have

$$\partial_{\bar{w}_{q}} \mathcal{S}_{e_{2},ii}^{2} = -\frac{A}{2} \partial_{\bar{w}_{q}} d_{ii,t_{r},\bar{u}}(e_{2}) - \frac{A}{2} \partial_{\bar{w}_{q}} d_{ii,t_{z},\bar{w}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} \bar{u}_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} u_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} w_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} d_{jj,ii}^{s}(e_{2}),$$

$$(28.28)$$

$$\partial_{\bar{w}_q} \bar{S}_{e_2,ii}^2 = -\frac{1}{2} d_{ii,jj,t_z}(e_2)|_{q=l_2(e_2,jj)}. \tag{28.29}$$

#### 28.1.3. Derivatives with respect to $u_a^{s_2}$

From equation (28.20) we have

$$\partial_{u_q^{s_2}} \mathcal{S}_i^{2,r} = Es \,\phi_i^2(r_c, z_c) \partial_{u_q^{s_2}} \sigma^2(r_c, z_c) - Es \,\phi_i^2(r_o, z_o) \partial_{u_q^{s_2}} \sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \ i = l_2(e_2, ii)}}^{n_{e_1}^2} \partial_{u_q^{s_2}} \mathcal{S}_{e_2, ii}^2.$$

$$(28.30)$$

Now, from equation (28.21) we have

$$\begin{split} \partial_{u_{q}^{s_{2}}}\mathcal{S}_{e_{2},ii}^{2} &= -\frac{A}{2}\partial_{u_{q}^{s_{2}}}d_{ii,t_{r},\check{u}}(e_{2}) - \frac{A}{2}\partial_{u_{q}^{s_{2}}}d_{ii,t_{z},\check{w}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}u_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,t_{r}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}w_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2}\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}\bar{u}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2}\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}\bar{w}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2}\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}u_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2}\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}w_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{z}}(e_{2}) \\ &+ Es\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}\sigma_{l_{2}^{2}(e_{2},jj)}^{2}d_{jj,ii}^{s}(e_{2}), \end{split}$$

i.e

$$\partial_{u_q^{s_2}} \mathcal{S}_{e_2,ii}^2 = d_{ii,jj,t_r}(e_2)|_{q=l_2^2(e_2,jj)}. \tag{28.32}$$

#### 28.1.4. Derivatives with respect to $w_a^{s_2}$

From equation (28.20) we have

$$\partial_{w_{q}^{s_{2}}} \mathcal{S}_{i}^{2,r} = Es \,\phi_{i}^{2}(r_{c}, z_{c}) \partial_{w_{q}^{s_{2}}} \sigma^{2}(r_{c}, z_{c}) - Es \,\phi_{i}^{2}(r_{o}, z_{o}) \partial_{w_{q}^{s_{2}}} \sigma^{2}(r_{o}, z_{o}) + \sum_{\substack{e_{2} = 1 \\ i = l_{2}(e_{2}, ii)}}^{n_{el}^{2}} \partial_{w_{q}^{s_{2}}} \mathcal{S}_{e_{2}, ii}^{2}.$$

$$(28.33)$$

Now, from equation (28.21) we have

$$\begin{split} \partial_{w_{q}^{s_{2}}} \mathcal{S}_{e_{2},ii}^{2} &= -\frac{A}{2} \partial_{w_{q}} d_{ii,t_{r},\check{u}}(e_{2}) - \frac{A}{2} \partial_{w_{q}} d_{ii,t_{z},\check{w}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} \bar{u}_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2}) \\ &+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{jj,ii}^{s}(e_{2}), \end{split}$$

$$\partial_{w_q^{s_2}} \mathcal{S}_{e_2,ii}^2 = d_{ii,jj,t_z}(e_2)|_{q=l_2^2(e_2,jj)}.$$
 (28.35)

## 28.1.5. Derivatives with respect to $\sigma_q^2$

From equation (28.20) we have

From equation (26.20) we have
$$\partial_{\sigma_{q}^{2}} \mathcal{S}_{i}^{2} = Es \,\phi_{i}^{2}(r_{c}, z_{c}) \partial_{\sigma_{q}^{2}} \sigma^{2}(r_{c}, z_{c}) - Es \,\phi_{i}^{2}(r_{o}, z_{o}) \partial_{\sigma_{q}^{2}} \sigma^{2}(r_{o}, z_{o}) + \sum_{\substack{e_{2} = 1 \\ i = l_{2}(e_{2}, ii)}}^{n_{e_{1}}^{2}} \partial_{\sigma_{q}^{2}} \mathcal{S}_{e_{2}, ii}^{2}.$$
(28.36)

Now, from equation (28.21) we have

$$\begin{split} \partial_{\sigma_{q}^{2}} \mathcal{S}_{e_{2},ii}^{2} &= -\frac{A}{2} \partial_{\sigma_{q}^{2}} d_{ii,t_{r},\check{u}}(e_{2}) - \frac{A}{2} \partial_{\sigma_{q}^{2}} d_{ii,t_{z},\check{u}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} \bar{u}_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} u_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} w_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{z}}(e_{2}) \\ &+ Es \sum_{ij=1}^{n_{v}^{2,e_{2}}} \partial_{\sigma_{q}^{2}} \sigma_{l_{2}^{2}(e_{2},jj)}^{s} d_{jj,ii}(e_{2}), \end{split}$$

$$\partial_{\sigma_q^2} \bar{S}_{e_2,ii}^2 = Es \, d_{jj,ii}^s(e_2)|_{q=l_2^2(e_2,jj)}. \tag{28.38}$$

#### 28.1.6. Derivatives of $\bar{S}_i^2$ with respect to $\theta_c$

From equation (28.20) we have

Troil equation (26.26) we have
$$\partial_{\theta_c} \mathcal{S}_i^{2,r} = Es \, \phi_i^2(r_c, z_c) \partial_{\theta_c} \sigma^2(r_c, z_c) - Es \, \phi_i^2(r_o, z_o) \partial_{\theta_c} \sigma^2(r_o, z_o) + \sum_{\substack{e_2 = 1 \\ i = l_2(e_2, ii)}}^{n_{\text{el}}^2} \partial_{\theta_c} \mathcal{S}_{e_2, ii}^2.$$
(28.39)

Now, from (28.21) we have

$$\partial_{\theta_{c}} \bar{S}_{e_{2},ii}^{2} = -\frac{A}{2} \partial_{\theta_{c}} d_{ii,t_{r},\check{u}}(e_{2}) - \frac{A}{2} \partial_{\theta_{c}} d_{ii,t_{z},\check{u}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\theta_{c}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\theta_{c}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\theta_{c}} \bar{u}_{l_{2}(e_{2},jj)} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\theta_{c}} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\theta_{c}} u_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\theta_{c}} w_{l_{2}^{2}(e_{2},jj)}^{s} d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\theta_{c}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} d_{jj,ii}^{s}(e_{2}),$$

$$(28.40)$$

$$\partial_{\theta_c} \bar{\mathcal{S}}_{e_2,ii}^2 = -\frac{A}{2} \left[ \partial_{\theta_c} d_{ii,t_r,\check{u}}(e_2) + \partial_{\theta_c} d_{ii,t_z,\check{w}}(e_2) \right], \tag{28.41}$$

#### 28.1.7. Derivatives with respect to A

From equation (28.20) we have

$$\partial_{A} \mathcal{S}_{i}^{2} = Es \,\phi_{i}^{2}(r_{c}, z_{c}) \partial_{A} \sigma^{2}(r_{c}, z_{c}) - Es \,\phi_{i}^{2}(r_{o}, z_{o}) \partial_{A} \sigma^{2}(r_{o}, z_{o}) + \sum_{\substack{e_{2} = 1 \\ i = l_{o}(e_{2}, ii)}}^{n_{el}^{2}} \partial_{A} \mathcal{S}_{e_{2}, ii}^{2}. \quad (28.42)$$

Now, from equation (28.21) we have

$$\begin{split} \partial_{A}\mathcal{S}^{2}_{e_{2},ii} &= -\partial_{A}\frac{A}{2}d_{ii,t_{r},\tilde{u}}(e_{2}) - \partial_{A}\frac{A}{2}d_{ii,t_{z},\tilde{w}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{A}u_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,t_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{A}w_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2}\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{A}\bar{u}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2}\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{A}\bar{w}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{z}}(e_{2}) \\ &- \frac{1}{2}\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{A}u_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2}\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{A}w_{l_{2}^{2}(e_{2},jj)}^{s}d_{ii,jj,t_{z}}(e_{2}) \\ &+ Es\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{A}\sigma_{l_{2}^{2}(e_{2},jj)}^{2}d_{jj,ii}^{s}(e_{2}), \end{split}$$

i.e.

$$\partial_A \mathcal{S}_{e_2,ii}^2 = -\frac{1}{2} d_{ii,t_r,\check{u}}(e_2) - \frac{1}{2} d_{ii,t_z,\check{w}}(e_2), \tag{28.44}$$

$$\partial_A \mathcal{S}_{e_2,ii}^2 = -\frac{1}{2} \left[ d_{ii,t_r,\tilde{u}}(e_2) + d_{ii,t_z,\tilde{w}}(e_2) \right]. \tag{28.45}$$

#### 28.1.8. Derivatives of $S_i^2$ with respect to $h_q$

From equation (28.20) we have

$$\partial_{h_{q}} \mathcal{S}_{i}^{2,r} = Es \, \phi_{i}^{2}(r_{c}, z_{c}) \partial_{h_{q}} \sigma^{2}(r_{c}, z_{c}) - Es \, \phi_{i}^{2}(r_{o}, z_{o}) \partial_{h_{q}} \sigma^{2}(r_{o}, z_{o}) + \sum_{\substack{e_{2}=1\\i=l_{2}(e_{2}, ii)\\q=S_{2}(e_{2}, qq)}}^{n_{el}^{2}} \partial_{S_{2}(e_{2}, qq)} \mathcal{S}_{e_{2}, ii}^{2}.$$

$$(28.46)$$

Now, from equation (28.21) we have

$$\partial_{h_{q}} \mathcal{S}_{e_{2},ii}^{2} = -\frac{A}{2} \partial_{h_{q}} d_{ii,t_{r},\check{u}}(e_{2}) - \frac{A}{2} \partial_{h_{q}} d_{ii,t_{z},\check{w}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{q}} d_{ii,jj,t_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{q}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{u}_{l_{2}(e_{2},jj)} \partial_{h_{q}} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{w}_{l_{2}(e_{2},jj)} \partial_{h_{q}} d_{ii,jj,t_{z}}(e_{2})$$

$$- \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{q}} d_{ii,jj,t_{r}}(e_{2}) - \frac{1}{2} \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s} \partial_{h_{q}} d_{ii,jj,t_{z}}(e_{2})$$

$$+ Es \sum_{jj=1}^{n_{v}^{2,e_{2}}} \sigma_{l_{2}^{2}(e_{2},jj)}^{2} \partial_{h_{q}} d_{jj,ii}^{s}(e_{2}),$$

$$(28.47)$$

passing to local spine numbers and re-arranging terms we have

$$\partial_{h_{S_{2}(e_{2},qq)}} \mathcal{S}_{e_{2},ii}^{2} = -\frac{A}{2} \left[ \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{r},\bar{u}}(e_{2}) + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,t_{z},\bar{w}}(e_{2}) \right]$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \left\{ \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{r}}(e_{2}) \left[ u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} - \frac{1}{2} \bar{u}_{l_{2}(e_{2},jj)} - \frac{1}{2} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \right] \right.$$

$$+ \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,t_{z}}(e_{2}) \left[ w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} - \frac{1}{2} \bar{w}_{l_{2}(e_{2},jj)} - \frac{1}{2} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \right]$$

$$+ Es \sigma_{l_{2}^{2}(e_{2},jj)}^{2} \underbrace{\partial_{h_{S_{2}(e_{2},qq)}} d_{jj,ii}^{s_{2}(e_{2},jj)}}_{=0} \right\},$$

$$(28.48)$$

## 29. Impermeability condition near obtuse contact angle (I2)

The impermeability equation in the near field has the exact same form as in the far field, so we need not repeat all the derivations from section 8 here.

## **30.** The mass exchange condition on boundary 2 (MEC2) in the near-field

We recall MEC2 which in the near field is given by equation (23.24) which states

$$(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} - \boldsymbol{v}^{s_2}) \cdot \boldsymbol{n}^2 = Fs \left( \rho^{s_2} - Ds \right).$$
 (30.1)

i.e.

$$(\bar{u} + A\check{u} - u^{s_2})n_r^2 + (\bar{w} + A\check{w} - w^{s_2})n_z^2 - Fs\,\rho^{s_2} + Fs\,Ds = 0,\tag{30.2}$$

and define the i-th MEC2 residual as

$$\begin{split} \bar{E}_{i}^{2} &= \int\limits_{\partial\Omega^{2}} \phi_{i}^{2} \bar{u} n_{r}^{2} + \int\limits_{\partial\Omega^{2}} \phi_{i}^{2} \bar{w} n_{z}^{2} + A \int\limits_{\partial\Omega^{2}} \phi_{i}^{2} \check{u} n_{r}^{2} + A \int\limits_{\partial\Omega^{2}} \phi_{i}^{2} \check{w} n_{z}^{2} \\ &- \int\limits_{\partial\Omega^{2}} \phi_{i}^{2} u^{s_{2}} n_{r}^{2} - \int\limits_{\partial\Omega^{2}} \phi_{i}^{2} w^{s_{2}} n_{z}^{2} - Fs \int\limits_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} + Fs Ds \int\limits_{\partial\Omega^{2}} \phi_{i}^{2}, \end{split}$$
(30.3)

where i is an index that runs through the boundary 2 node numbering.

We substitute approximations

$$\bar{u} \approx \sum_{j=1}^{n_v} \bar{u}_j \phi_j, \tag{30.4}$$

$$\bar{w} \approx \sum_{j=1}^{n_v} \bar{w}_j \phi_j, \tag{30.5}$$

$$u^{s_2} \approx \sum_{j=1}^{n_v} u_j^{s_2} \phi_j^2, \tag{30.6}$$

$$w^{s_2} \approx \sum_{j=1}^{n_v} w_j^{s_2} \phi_j \tag{30.7}$$

and

$$\rho^{s_2} \approx \sum_{i=1}^{n_v} \rho_j^{s_2} \phi_j. \tag{30.8}$$

into the residual equation above and obtain

$$\bar{\mathcal{E}}_{i}^{2} = \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} \bar{u}_{j} \phi_{j} \right) n_{r}^{2} + \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} \bar{u}_{j} \phi_{j} \right) n_{z}^{2} 
+ A \int_{\partial\Omega^{2}} \phi_{i}^{2} \check{u} n_{r}^{2} + A \int_{\partial\Omega^{2}} \phi_{i}^{2} \check{w} n_{z}^{2} - \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} u_{j}^{s_{2}} \phi_{j}^{2} \right) n_{r}^{2} 
- \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} w_{j}^{s_{2}} \phi_{j} \right) n_{z}^{2} - Fs \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j} \right) + Fs Ds \int_{\partial\Omega^{2}} \phi_{i}^{2}.$$
(30.9)

Moving the integrals into the sums and re-arranging terms we have

$$\bar{\mathcal{E}}_{i}^{2} = Fs Ds \int_{\partial\Omega^{2}} \phi_{i}^{2} + A \int_{\partial\Omega^{2}} \phi_{i}^{2} \check{u} n_{r}^{2} + A \int_{\partial\Omega^{2}} \phi_{i}^{2} \check{w} n_{z}^{2} + \sum_{j=1}^{n_{v}} \bar{u}_{j} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{r}^{2} + \sum_{j=1}^{n_{v}} \bar{u}_{j} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{z}^{2} - \sum_{j=1}^{n_{v}} w_{j}^{s_{2}} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2} n_{z}^{2} - Fs \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \int_{\partial\Omega^{2}} \phi_{i}^{2} \phi_{j}^{2}.$$
(30.10)

Decomposing the integrals into sums of integrals over each line-element and using local node-numbers we have

$$\bar{\mathcal{E}}_{i}^{2} = \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{\text{el}}^{2}} \bar{\mathcal{E}}_{e_{2},ii}^{2}, \tag{30.11}$$

where

$$\begin{split} \bar{\mathcal{E}}_{e_{2},ii}^{2} &= Fs\,Ds \underbrace{\int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} + A \int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \check{u}n_{r}^{2} + A \int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \check{w}n_{z}^{2}}{d_{ii,n_{r},\check{u}}(e_{2})} \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{u}_{l_{2}(e_{2},jj)} \underbrace{\int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} n_{r}^{2} + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{w}_{l_{2}(e_{2},jj)} \underbrace{\int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},jj)}^{2} n_{z}^{2}}{d_{ii,jj,n_{r}}(e_{2})} \\ &- \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \underbrace{\int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},jj)}^{2} n_{r}^{2}} - \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \underbrace{\int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},jj)}^{2} n_{z}^{2}}_{d_{ii,jj,n_{r}}(e_{2})} \\ &- Fs \underbrace{\sum_{jj=1}^{n_{v}^{2,e_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \underbrace{\int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},ii)}^{2} \phi_{l_{2}(e_{2},ij)}^{2} \phi_{l_{2}(e_{2},jj)}^{2}}_{d_{ii,jj},n_{r}}}, \underbrace{\underbrace{\int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},jj)}^{2} \int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},jj)}^{2} \int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},jj)}^{2} \underbrace{\int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},jj)}^{2} \int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},jj)}^{2} \int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2},jj)}^{2} \underbrace{\int\limits_{\partial\Omega^{2}} \phi_{l_{2}(e_{2$$

i.e.

$$\bar{\mathcal{E}}_{e_{2},ii}^{2} = Fs \, Ds \, d_{ii}(e_{2}) + A d_{ii,n_{r},\tilde{u}}(e_{2}) + A d_{ii,n_{z},\tilde{w}}(e_{2}) 
+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{u}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2}) 
- \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) - Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}).$$
(20.18)

(30.13)

Summarising and re-arranging terms we have

$$\bar{\mathcal{E}}_{i}^{2} = \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{2}} \bar{\mathcal{E}}_{e_{2},ii}^{2}, \tag{30.14}$$

where

$$\tilde{c}_{e_{2},ii}^{2} = Fs Ds d_{ii}(e_{2}) + A \left[ d_{ii,n_{r},\check{u}}(e_{2}) + d_{ii,n_{z},\check{w}}(e_{2}) \right] 
+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \left\{ d_{ii,jj,n_{r}}(e_{2}) \left[ \bar{u}_{l_{2}(e_{2},jj)} - u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \right] \right. 
+ d_{ii,jj,n_{z}}(e_{2}) \left[ \bar{w}_{l_{2}(e_{2},jj)} - w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \right] 
- Fs \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}) \right\}.$$
(30.15)

#### 30.1. Jacobian terms

We now calculate the derivatives of  $\bar{\mathcal{E}}_i^2$  with respect to  $\bar{u}_q$ ,  $\bar{w}_q$ ,  $u_q^{s_2}$ ,  $w_q^{s_2}$ ,  $\rho_q^{s_2}$ ,  $\theta_c$ ,  $\bar{A}$  and  $h_q$ .

## 30.1.1. Derivatives of $\bar{\mathcal{E}}_i^2$ with respect to $\bar{u}_q$

Using equation (30.11) we have

$$\partial_{\bar{u}_q} \bar{\mathcal{E}}_i^2 = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2, ii)}}^{n_{el}^2} \partial_{\bar{u}_q} \bar{\mathcal{E}}_{e_2, ii}^2, \tag{30.16}$$

and from equation (30.13) we have

$$\begin{split} \partial_{\bar{u}_{q}} \bar{\mathcal{E}}_{e_{2},ii}^{2} &= Fs \, Ds \, \partial_{\bar{u}_{q}} d_{ii}(e_{2}) + A \partial_{\bar{u}_{q}} d_{ii,n_{r},\bar{u}}(e_{2}) + A \partial_{\bar{u}_{q}} d_{ii,n_{z},\bar{w}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} \bar{u}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2}) \\ &- \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) \\ &- Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{u}_{q}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}), \end{split}$$
(30.17)

$$\partial_{\bar{u}_q} \mathcal{E}_{e_2,ii}^2 = d_{ii,jj,n_r}(e_2)|_{q=l_2(e_2,jj)}.$$
(30.18)

## 30.1.2. Derivatives of $\bar{\mathcal{E}}_i^2$ with respect to $\bar{w}_q$

Using equation (30.11) we have

$$\partial_{\bar{w}_q} \bar{\mathcal{E}}_i^2 = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2, ii)}}^{n_{\text{el}}^2} \partial_{\bar{w}_q} \bar{\mathcal{E}}_{e_2, ii}^2, \tag{30.19}$$

and from equation (30.13) we have

$$\partial_{\bar{w}_{q}} \bar{\mathcal{E}}_{e_{2},ii}^{2} = Fs \, Ds \, \partial_{\bar{w}_{q}} d_{ii}(e_{2}) + A \partial_{\bar{w}_{q}} d_{ii,n_{r},\check{u}}(e_{2}) + A \partial_{\bar{w}_{q}} d_{ii,n_{z},\check{w}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} \bar{u}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2})$$

$$- \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2})$$

$$- Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\bar{w}_{q}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}),$$

$$(30.20)$$

$$\partial_{\bar{w}_q} \bar{\mathcal{E}}_{e_2,ii}^2 = d_{ii,jj,n_z}(e_2)|_{q=l_2(e_2,jj)}. \tag{30.21}$$

### 30.1.3. Derivatives of $\bar{\mathcal{E}}_i^2$ with respect to $u_q^{s_2}$

Using equation (30.11) we have

$$\partial_{u_q^{s_2}} \bar{\mathcal{E}}_i^2 = \sum_{\substack{e_2 = 1\\ i = l_2^2(e_2, ii)}}^{n_{\text{el}}^2} \partial_{u_q^{s_2}} \bar{\mathcal{E}}_{e_2, ii}^2, \tag{30.22}$$

and from equation (30.13) we have

$$\begin{split} \partial_{u_{q}^{s_{2}}}\bar{\mathcal{E}}_{e_{2},ii}^{2} &= Fs\,Ds\,\partial_{u_{q}^{s_{2}}}d_{ii}(e_{2}) + A\partial_{u_{q}^{s_{2}}}d_{ii,n_{r},\check{u}}(e_{2}) + A\partial_{\bar{w}_{q}}d_{ii,n_{z},\check{w}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}u_{l_{2}(e_{2},jj)}d_{ii,jj,n_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}w_{l_{2}(e_{2},jj)}d_{ii,jj,n_{z}}(e_{2}) \\ &- \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}\bar{u}_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,n_{r}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}\bar{w}_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,n_{z}}(e_{2}) \\ &- Fs\sum_{jj=1}^{n_{v}^{2,e_{2}}}\partial_{u_{q}^{s_{2}}}\rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj}(e_{2}), \end{split}$$

$$\partial_{u_q^{s_2}} \bar{\mathcal{E}}_{e_2,ii}^2 = -d_{ii,jj,n_r}(e_2)|_{q=l_2(e_2,jj)}. \tag{30.24}$$

## 30.1.4. Derivatives of $bar\mathcal{E}_i^2$ with respect to $w_q^{s_2}$

Using equation (30.11) we have

$$\partial_{w_q^{s_2}} \bar{\mathcal{E}}_i^2 = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2, ii)}}^{n_{\text{cl}}^2} \partial_{w_q^{s_2}} \bar{\mathcal{E}}_{e_2, ii}^2, \tag{30.25}$$

and from equation (30.13) we have

$$\partial_{w_{q}^{s_{2}}} \bar{\mathcal{E}}_{e_{2},ii}^{2} = Fs Ds \, \partial_{w_{q}^{s_{2}}} d_{ii}(e_{2}) + A \partial_{w_{q}^{s_{2}}} d_{ii,n_{r},\check{u}}(e_{2}) + A \partial_{w_{q}^{s_{2}}} d_{ii,n_{z},\check{w}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} \bar{u}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2})$$

$$- \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2})$$

$$- Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}),$$

$$(30.26)$$

i e

$$\partial_{w_q^{s_2}} \bar{\mathcal{E}}_{e_2,ii}^2 = -d_{ii,jj,n_z}(e_2)|_{q=l_2(e_2,jj)}. \tag{30.27}$$

## 30.1.5. Derivatives of $\mathcal{E}_i^2$ with respect to $\rho_q^{s_2}$

Using equation (30.11) we have

$$\partial_{\rho_q^{s_2}} \bar{\mathcal{E}}_i^2 = \sum_{\substack{e_2 = 1\\ i = l_2^2(e_2, ii)}}^{n_{el}^2} \partial_{\rho_q^{s_2}} \bar{\mathcal{E}}_{e_2, ii}^2, \tag{30.28}$$

and from equation (30.13) we have

$$\begin{split} \partial_{\rho_{q}^{s_{2}}} \bar{\mathcal{E}}_{e_{2},ii}^{2} &= Fs \, Ds \, \partial_{\rho_{q}^{s_{2}}} d_{ii}(e_{2}) + A \partial_{w_{q}^{s_{2}}} d_{ii,n_{r},\check{u}}(e_{2}) + A \partial_{w_{q}^{s_{2}}} d_{ii,n_{z},\check{w}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} \bar{u}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2}) \\ &- \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{r}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj,n_{z}}(e_{2}) \\ &- Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}), \end{split} \tag{30.29}$$

i e

$$\partial_{\rho_q^{s_2}} \bar{\mathcal{E}}_{e_2,ii}^2 = -Fs \, d_{ii,jj}(e_2)|_{q=l_2(e_2,jj)}.$$
 (30.30)

## 30.1.6. Derivatives of $\mathcal{E}_i^2$ with respect to $\theta_c$

Using equation (30.11) we have

$$\partial_{\theta_c} \bar{\mathcal{E}}_i^2 = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2, ii)}}^{n_{\text{el}}^2} \partial_{\theta_c} \bar{\mathcal{E}}_{e_2, ii}^2, \tag{30.31}$$

and from equation (30.13) we have

$$\partial_{\theta_{c}} \bar{\mathcal{E}}_{e_{2},ii}^{2} = Fs Ds \,\partial_{\theta_{c}} d_{ii}(e_{2}) + A \partial_{\theta_{c}} d_{ii,n_{r},\tilde{u}}(e_{2}) + A \partial_{\theta_{c}} d_{ii,n_{z},\tilde{w}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{u}_{l_{2}(e_{2},jj)} \partial_{\theta_{c}} d_{ii,jj,n_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{A} \bar{w}_{l_{2}(e_{2},jj)} d_{ii,jj,n_{z}}(e_{2})$$

$$- \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{\theta_{c}} d_{ii,jj,n_{r}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} w_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{\theta_{c}} d_{ii,jj,n_{z}}(e_{2})$$

$$- Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{\theta_{c}} d_{ii,jj}(e_{2}),$$

$$(30.32)$$

$$\partial_{\theta_c} \bar{\mathcal{E}}_{e_2,ii}^2 = A \partial_{\theta_c} d_{ii,n_r,\check{u}}(e_2) + A \partial_{\theta_c} d_{ii,n_z,\check{w}}(e_2). \tag{30.33}$$

## 30.1.7. Derivatives of $\mathcal{E}_i^2$ with respect to A

Using equation (30.11) we have

$$\partial_A \bar{\mathcal{E}}_i^2 = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2, ii)}}^{n_{el}^2} \partial_A \bar{\mathcal{E}}_{e_2, ii}^2, \tag{30.34}$$

and from equation (30.13) we have

$$\partial_{A}\bar{\mathcal{E}}_{e_{2},ii}^{2} = Fs Ds \,\partial_{A}d_{ii}(e_{2}) + \partial_{A}Ad_{ii,n_{r},\check{u}}(e_{2}) + \partial_{A}Ad_{ii,n_{z},\check{w}}(e_{2})$$

$$+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{A}\bar{u}_{l_{2}(e_{2},jj)}d_{ii,jj,n_{r}}(e_{2}) + \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{A}\bar{w}_{l_{2}(e_{2},jj)}d_{ii,jj,n_{z}}(e_{2})$$

$$- \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{A}u_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,n_{r}}(e_{2}) - \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{A}w_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj,n_{z}}(e_{2})$$

$$- Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{A}\rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}}d_{ii,jj}(e_{2}),$$

$$(30.35)$$

$$\partial_A \bar{\mathcal{E}}_{e_2,ii}^2 = d_{ii,n_r,\check{u}}(e_2) + d_{ii,n_z,\check{w}}(e_2).$$
 (30.36)

### 30.1.8. Derivatives of $\bar{\mathcal{E}}_i^2$ with respect to $h_q$

Using equation (30.11) we have

$$\partial_{h_q} \bar{\mathcal{E}}_i^2 = \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2, ii) \\ q = S_2(e_2, qq)}}^{n_{\text{el}}^2} \partial_{h_{S_2(e_2, qq)}} \bar{\mathcal{E}}_{e_2, ii}^2, \tag{30.37}$$

and from equation (30.13) we have

$$\begin{split} \partial_{h_{S_{2}(e_{2},qq)}} \bar{\mathcal{E}}_{e_{2},ii}^{2} &= Fs \, Ds \, \partial_{h_{S_{2}(e_{2},qq)}} d_{ii}(e_{2}) + \partial_{h_{S_{2}(e_{2},qq)}} A d_{ii,n_{r},\check{u}}(e_{2}) + \partial_{h_{S_{2}(e_{2},qq)}} A d_{ii,n_{z},\check{w}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{u}_{l_{2}(e_{2},jj)} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{r}}(e_{2}) \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \bar{w}_{l_{2}(e_{2},jj)} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{z}}(e_{2}) \\ &- \sum_{jj=1}^{n_{v}^{2,e_{2}}} u_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{r}}(e_{2}) \\ &- \sum_{jj=1}^{n_{v}^{2,e_{2}}} v_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{z}}(e_{2}) \\ &- Fs \sum_{jj=1}^{n_{v}^{2,e_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj}(e_{2}), \end{split}$$

$$\begin{split} \partial_{h_{S_{2}(e_{2},qq)}} \bar{\mathcal{E}}_{e_{2},ii}^{2} &= Fs \, Ds \, \partial_{h_{S_{2}(e_{2},qq)}} d_{ii}(e_{2}) \\ &+ A \left[ \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,n_{r},\check{u}}(e_{2}) + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,n_{z},\check{w}}(e_{2}) \right] \\ &+ \sum_{jj=1}^{n_{v}^{2,e_{2}}} \left[ \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{r}}(e_{2}) \left\{ \bar{u}_{l_{2}(e_{2},jj)} - u_{l_{2}(e_{2},jj)}^{s_{2}} \right\} \right. \\ &+ \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,n_{z}}(e_{2}) \left\{ \bar{w}_{l_{2}(e_{2},jj)} - w_{l_{2}(e_{2},jj)}^{s_{2}} \right\} \\ &- Fs \, \rho_{l_{2}(e_{2},jj)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj}(e_{2}) \right]. \end{split} \tag{30.39}$$

# 31. The density transport equation on boundary 2 (DTC2) in the near field

We recall equation (23.25) given by

$$Ts \left\{ \partial_t \rho^{s_2} + \rho^{s_2} \nabla^s \cdot c + \nabla^s \cdot [\rho^{s_2} (v^{s_2} - c)] \right\} = Ds - \rho^{s_2}. \tag{31.1}$$

i.e.

$$Ts\,\partial_t \rho^{s_2} + Ts\,\rho^{s_2} t_r^2 \partial_s \partial_t r^c + Ts\,\rho^{s_2} t_z^2 \partial_s \partial_t z^c + Ts\,\nabla^s \cdot [\rho^{s_2} \left(\boldsymbol{v}^{s_2} - \boldsymbol{c}\right)] = Ds - \rho^{s_2}, \quad (31.2)$$

where  $\partial_s$  is the derivative with respect to the arc-length (which increases in the direction in which the tangent points).

We thus define the i-th DTC2 residual as

$$D_{i}^{2} = Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \partial_{t} \rho^{s_{2}} + Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{r}^{2} \partial_{s} \partial_{t} r^{c} + Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} t_{z}^{2} \partial_{s} \partial_{t} z^{c}$$

$$+ Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot \left[ \rho^{s_{2}} \left( \boldsymbol{v}^{s_{2}} - \boldsymbol{c} \right) \right] - Ds \int_{\partial\Omega^{2}} \phi_{i}^{2} + \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}}.$$

$$(31.3)$$

We consider now the term

$$Ts \int_{\partial\Omega^2} \phi_i^2 \nabla^s \cdot [\rho^{s_2} (\boldsymbol{v}^{s_2} - \boldsymbol{c})], \tag{31.4}$$

and we recall the vector calculus identity

$$\nabla^{s} \cdot (\phi \mathbf{A}) = \mathbf{A} \cdot \nabla^{s} \phi + \phi \nabla^{s} \cdot \mathbf{A}$$
(31.5)

Using this identity with  $\phi = \phi_i^2$  and  $\mathbf{A} = \rho^{s_2} (\mathbf{v}^{s-2} - \mathbf{c})$ , we have

$$\nabla^{s} \cdot \left[\phi_{i}^{2} \rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right] = \rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right) \cdot \nabla^{s} \phi_{i}^{2} + \phi_{i}^{2} \nabla^{s} \cdot \left[\rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right], \quad (31.6)$$

i.e.

$$\rho^{s_2} \left( \mathbf{v}^{s_2} - \mathbf{c} \right) \cdot \nabla^s \phi_i^2 + \phi_i^2 \nabla^s \cdot \left[ \rho^{s_2} \left( \mathbf{v}^{s_2} - \mathbf{c} \right) \right] = \nabla^s \cdot \left[ \phi_i^2 \rho^{s_2} \left( \mathbf{v}^{s_2} - \mathbf{c} \right) \right], \quad (31.7)$$

equivalently

$$\phi_i^2 \nabla^s \cdot [\rho^{s_2} (\mathbf{v}^{s_2} - \mathbf{c})] = \nabla^s \cdot [\phi_i^2 \rho^{s_2} (\mathbf{v}^{s_2} - \mathbf{c})] - \rho^{s_2} (\mathbf{v}^{s_2} - \mathbf{c}) \cdot \nabla^s \phi_i^2, \quad (31.8)$$

i.e.

$$\phi_i^2 \nabla^s \cdot \left[ \rho^{s_2} \left( \boldsymbol{v}^{s_2} - \boldsymbol{c} \right) \right] = \nabla^s \cdot \left[ \phi_i^2 \rho^{s_2} \left( \boldsymbol{v}^{s_2} - \boldsymbol{c} \right) \right] - \rho^{s_2} \left( \boldsymbol{v}^{s_2} - \boldsymbol{c} \right) \cdot \nabla^s \phi_i^2. \tag{31.9}$$

We now separate the normal and tangential components of  $v^{s_2}$  and c, obtaining

$$\phi_i^2 \nabla^s \cdot \left[\rho^{s_2} \left(\boldsymbol{v}^{s_2} - \boldsymbol{c}\right)\right] = \nabla^s \cdot \left[\phi_i^2 \rho^{s_2} \left(\boldsymbol{v}_{\parallel}^{s_2} - \boldsymbol{c}_{\parallel}\right)\right] + \nabla^s \cdot \left[\phi_i^2 \rho^{s_2} \underbrace{\left(\boldsymbol{v}_{\perp}^{s_2} - \boldsymbol{c}_{\perp}\right)}_{=0} \boldsymbol{n}^2\right] - \rho^{s_2} \left(\boldsymbol{v}^{s_2} - \boldsymbol{c}\right) \cdot \nabla^s \phi_i^2,$$

$$(31.10)$$

where the underbraced factor is equal to zero by the impermeability condition.

Taking this into the integral above, we have

$$Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot \left[\rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right] = -Ts \int_{C^{2}} \boldsymbol{m}^{2} \cdot \left[\phi_{i}^{2} \rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right]$$

$$-Ts \int_{\partial\Omega^{2}} \rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right) \cdot \nabla^{s} \phi_{i}^{2},$$

$$(31.11)$$

where we have applied the surface divergence theorem to the first term on the right-hand side above.

Here we notice that in the 2D case which we are considering, the boundary of  $\partial\Omega^2$ , given by  $C^2$  is simply the end points of boundary 2, where the appropriate conditions are to be applied.

$$Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot \left[\rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right] = -Ts \int_{\partial\Omega^{2}} \rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right) \cdot \nabla^{s} \phi_{i}^{2}$$

$$- Ts \phi_{i}^{2}(c) \rho_{c}^{s_{2}} \left(\boldsymbol{v}_{c}^{s_{2}} \cdot \boldsymbol{m}_{c}^{2} - \boldsymbol{c}_{c} \cdot \boldsymbol{m}_{c}^{2}\right)$$

$$- Ts \phi_{i}^{2}(o) \rho_{o}^{s_{2}} \boldsymbol{v}_{o}^{s_{2}} \cdot \boldsymbol{m}_{o}^{2} + Ts \phi_{i}^{2}(o) \rho_{o}^{s_{2}} \boldsymbol{c}_{o} \cdot \boldsymbol{m}_{o}^{2},$$

$$(31.12)$$

where the o sub-index stands for the origin, where there velocity of the coordinates and the surface are both zero. This yields

$$Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot \left[\rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right] = -Ts \int_{\partial\Omega^{2}} \rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right) \cdot \nabla^{s} \phi_{i}^{2}$$

$$- Ts \phi_{i}^{2} \left(c\right) \rho_{c}^{s_{2}} \boldsymbol{v}_{c}^{s_{2}} \cdot \boldsymbol{m}_{c}^{2} + Ts \phi_{i}^{2} \left(c\right) \rho_{c}^{s_{2}} \boldsymbol{c}_{c} \cdot \boldsymbol{m}_{c}^{2},$$

$$(31.13)$$

We notice here that we have not decomposed this equation into two parts (near-field and far-field), as it does not involve the bulk velocity variables, which are the only ones that require a separate treatment.

Re-writing the expression above we have

$$Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot \left[\rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right] = -Ts \int_{\partial\Omega^{2}} \rho^{s_{2}} \left(\partial_{s} \phi_{i}^{2}\right) \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right) \cdot \boldsymbol{t}^{2}$$

$$- Ts \delta_{i,c} \rho_{c}^{s_{2}} u_{c}^{s_{2}} m_{r}^{2}(c) - Ts \delta_{i,c} \rho_{c}^{s_{2}} w_{c}^{s_{2}} m_{z}^{2}(c)$$

$$+ Ts \delta_{i,c} \rho_{c}^{s_{2}} m_{r}^{2}(c) \partial_{t} r_{c}^{c} + Ts \delta_{i,c} \rho_{c}^{s_{2}} m_{z}^{2}(c) \partial_{t} z_{c}^{c},$$

$$(31.14)$$

i e

$$Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot \left[\rho^{s_{2}} \left(\boldsymbol{v}^{s_{2}} - \boldsymbol{c}\right)\right] = -Ts \int_{\partial\Omega^{2}} \rho^{s_{2}} \left(\partial_{s} \phi_{i}^{2}\right) \boldsymbol{v}^{s_{2}} \cdot \boldsymbol{t}^{2} + Ts \int_{\partial\Omega^{2}} \rho^{s_{2}} \left(\partial_{s} \phi_{i}^{2}\right) \boldsymbol{c} \cdot \boldsymbol{t}^{2}$$

$$- Ts \delta_{i,c} \rho_{c}^{s_{2}} u_{c}^{s_{2}} m_{r}^{s_{2}}(c) - Ts \delta_{i,c} \rho_{c}^{s_{2}} w_{c}^{s_{2}} m_{z}^{s_{2}}(c)$$

$$+ Ts \delta_{i,c} \rho_{c}^{s_{2}} m_{r}^{s_{2}}(c) \partial_{t} r_{c}^{c} + Ts \delta_{i,c} \rho_{c}^{s_{2}} m_{z}^{s_{2}}(c) \partial_{t} z_{c}^{c},$$

$$(31.15)$$

which is

$$Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \nabla^{s} \cdot [\rho^{s_{2}} (\boldsymbol{v}^{s_{2}} - \boldsymbol{c})] = -Ts \int_{\partial\Omega^{2}} \rho^{s_{2}} u^{s_{2}} t_{r}^{2} \partial_{s} \phi_{i}^{2} - Ts \int_{\partial\Omega^{2}} \rho^{s_{2}} w^{s_{2}} t_{z}^{2} \partial_{s} \phi_{i}^{2}$$

$$+ Ts \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{r}^{2} (\partial_{s} \phi_{i}^{2}) \partial_{t} r^{c} + Ts \int_{\partial\Omega^{2}} \rho^{s_{2}} t_{z}^{2} (\partial_{s} \phi_{i}^{2}) \partial_{t} z^{c}$$

$$- Ts \delta_{i,c} \rho_{c}^{s_{2}} u_{c}^{s_{2}} m_{r}^{2}(c) - Ts \delta_{i,c} \rho_{c}^{s_{2}} w_{c}^{s_{2}} m_{z}^{2}(c)$$

$$+ Ts \delta_{i,c} \rho_{c}^{s_{2}} m_{r}^{2}(c) \partial_{t} r_{c}^{c} + Ts \delta_{i,c} \rho_{c}^{s_{2}} m_{z}^{2}(c) \partial_{t} z_{c}^{c},$$

$$(31.16)$$

Taking this result into the residual equation 31.3 we have

$$\begin{split} D_i^2 &= -Ts\,\delta_{i,c}\rho_c^{s_2}u_c^{s_2}m_r^2(c) - Ts\,\delta_{i,c}\rho_c^{s_2}w_c^{s_2}m_z^2(c) \\ &+ Ts\,\delta_{i,c}\rho_c^{s_2}m_r^2(c)\partial_tr_c^c + Ts\,\delta_{i,c}\rho_c^{s_2}m_z^2(c)\partial_tz_c^c \\ &+ Ts\,\int_{\partial\Omega^2}\rho^{s_2}u^{s_2}t_r^2\partial_s\phi_i^2 - Ts\int_{\partial\Omega^2}\rho^{s_2}w^{s_2}t_z^2\partial_s\phi_i^2 \\ &+ Ts\int_{\partial\Omega^2}\rho^{s_2}t_r^2\left(\partial_s\phi_i^2\right)\partial_tr^c + Ts\int_{\partial\Omega^2}\rho^{s_2}t_z^2\left(\partial_s\phi_i^2\right)\partial_tz^c \\ &+ Ts\int_{\partial\Omega^2}\phi_i^2\partial_t\rho^{s_2} + Ts\int_{\partial\Omega^2}\phi_i^2\rho^{s_2}t_r^2\partial_s\partial_tr^c \\ &+ Ts\int_{\partial\Omega^2}\phi_i^2\rho^{s_2}t_z^2\partial_s\partial_tz^c - Ds\int_{\partial\Omega^2}\phi_i^2 + \int_{\partial\Omega^2}\phi_i^2\rho^{s_2}. \end{split}$$

We now recall the approximation

$$\partial_t r^c \approx \frac{3r^c - 4r^c(t_{n-1}) + r^c(t_{n-2})}{2\Delta_t}$$
 (31.18)

and

$$\partial_t z^c \approx \frac{3z^c - 4z^c(t_{n-1}) + z^c(t_{n-2})}{2\Delta_t};$$
 (31.19)

and we introduce

$$\partial_t \rho^{s_2} \approx \frac{3\rho^{s_2} - 4\rho^{s_2}(t_{n-1}) + \rho^{s_2}(t_{n-2})}{2\Delta_t}.$$
 (31.20)

Substituting these approximations in the residual equation we have

 $\mathfrak{D}_{i}^{2} = -Ts\,\delta_{i,c}\rho_{c}^{s_{2}}u_{c}^{s_{2}}m_{r}^{2}(c) - Ts\,\delta_{i,c}\rho_{c}^{s_{2}}w_{c}^{s_{2}}m_{r}^{2}(c)$ 

$$\begin{split} &+ Ts \, \delta_{i,c} \rho_c^{s_2} m_r^2(c) \frac{3r_c^c - 4r_c^c(t_{n-1}) + r_c^c(t_{n-2})}{2\Delta_t} \\ &+ Ts \, \delta_{i,c} \rho_c^{s_2} m_z^2(c) \frac{3z^c - 4z^c(t_{n-1}) + z^c(t_{n-2})}{2\Delta_t} \\ &- Ts \int\limits_{\partial \Omega^2} \rho^{s_2} u^{s_2} t_r^2 \partial_s \phi_i^2 - Ts \int\limits_{\partial \Omega^2} \rho^{s_2} w^{s_2} t_z^2 \partial_s \phi_i^2 \\ &+ Ts \int\limits_{\partial \Omega^2} \rho^{s_2} t_r^2 \frac{3r^c - 4r^c(t_{n-1}) + r^c(t_{n-2})}{2\Delta_t} \partial_s \phi_i^2 \\ &+ Ts \int\limits_{\partial \Omega^2} \rho^{s_2} t_z^2 \frac{3z^c - 4z^c(t_{n-1}) + z^c(t_{n-2})}{2\Delta_t} \partial_s \phi_i^2 \\ &+ Ts \int\limits_{\partial \Omega^2} \phi_i^2 \frac{3\rho^{s_2} - 4\rho^{s_2}(t_{n-1}) + \rho^{s_2}(t_{n-2})}{2\Delta_t} \\ &+ Ts \int\limits_{\partial \Omega^2} \phi_i^2 \rho^{s_2} t_r^2 \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t} \end{split}$$

 $+ Ts \int_{\partial\Omega^2} \phi_i^2 \rho^{s_2} t_z^2 \frac{3\partial_s z^c - 4\partial_s z^c(t_{n-1}) + \partial_s z^c(t_{n-2})}{2\Delta_t} - Ds \int_{\partial\Omega^2} \phi_i^2 + \int_{\partial\Omega^2} \phi_i^2 \rho^{s_2}.$ 

Multiplying the residual equation by  $2\Delta_t/3$  we have

$$\begin{split} \mathcal{D}_{i}^{2} &= -\frac{2\Delta_{t}Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}u_{c}^{s_{2}}m_{r}^{2}(c) - \frac{2\Delta_{t}Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}w_{c}^{s_{2}}m_{z}^{2}(c) \\ &+ Ts\,\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c} - \frac{4Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c}(t_{n-1}) + \frac{Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c}(t_{n-2}) \\ &+ Ts\,\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c} - \frac{4Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c}(t_{n-1}) + \frac{Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c}(t_{n-2}) \\ &- \frac{2\Delta_{t}Ds}{3}\int_{\partial\Omega^{2}}\phi_{i}^{2} + \frac{2\Delta_{t}}{3}\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}} \\ &+ Ts\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}} - \frac{4Ts}{3}\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}}(t_{n-1}) + \frac{Ts}{3}\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}}(t_{n-2}) \\ &- \frac{2\Delta_{t}Ts}{3}\int_{\partial\Omega^{2}}\rho^{s_{2}}u^{s_{2}}t_{r}^{2}\partial_{s}\phi_{i}^{2} - \frac{2\Delta_{t}Ts}{3}\int_{\partial\Omega^{2}}\rho^{s_{2}}w^{s_{2}}t_{z}^{2}\partial_{s}\phi_{i}^{2} \\ &+ Ts\int_{\partial\Omega^{2}}\rho^{s_{2}}t_{r}^{2}r^{c}\partial_{s}\phi_{i}^{2} - \frac{4Ts}{3}\int_{\partial\Omega^{2}}\rho^{s_{2}}t_{r}^{2}r^{c}(t_{n-1})\partial_{s}\phi_{i}^{2} + \frac{Ts}{3}\int_{\partial\Omega^{2}}\rho^{s_{2}}t_{r}^{2}r^{c}(t_{n-2})\partial_{s}\phi_{i}^{2} \\ &+ Ts\int_{\partial\Omega^{2}}\rho^{s_{2}}t_{z}^{2}z^{c}\partial_{s}\phi_{i}^{2} - \frac{4Ts}{3}\int_{\partial\Omega^{2}}\rho^{s_{2}}t_{z}^{2}z^{c}(t_{n-1})\partial_{s}\phi_{i}^{2} + \frac{Ts}{3}\int_{\partial\Omega^{2}}\rho^{s_{2}}t_{r}^{2}z^{c}(t_{n-2})\partial_{s}\phi_{i}^{2} \\ &+ Ts\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}z^{c}\partial_{s}\phi_{i}^{2} - \frac{4Ts}{3}\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}z^{c}(t_{n-1})\partial_{s}\phi_{i}^{2} + \frac{Ts}{3}\int_{\partial\Omega^{2}}\rho^{s_{2}}t_{z}^{2}z^{c}(t_{n-2})\partial_{s}\phi_{i}^{2} \\ &+ Ts\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}\partial_{s}r^{c} - \frac{4Ts}{3}\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}\partial_{s}r^{c}(t_{n-1}) + \frac{Ts}{3}\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}\partial_{s}z^{c}(t_{n-2}) \\ &+ Ts\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}\partial_{s}z^{c} - \frac{4Ts}{3}\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}\partial_{s}z^{c}(t_{n-1}) + \frac{Ts}{3}\int_{\partial\Omega^{2}}\phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}\partial_{s}z^{c}(t_{n-2}). \end{split}$$

We now introduce the decomposition

$$\begin{split} \mathscr{D}_{i}^{2} &= -\frac{2\Delta_{t}Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}u_{c}^{s_{2}}m_{r}^{2}(c) - \frac{2\Delta_{t}Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}w_{c}^{s_{2}}m_{z}^{2}(c) \\ &+ Ts\,\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c} - \frac{4Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c}(t_{n-1}) + \frac{Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c}(t_{n-2}) \\ &+ Ts\,\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c} - \frac{4Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c}(t_{n-1}) + \frac{Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c}(t_{n-2}) \\ &+ \mathscr{D}_{i}^{2,a} + \mathscr{D}_{i}^{2,b} + \mathscr{D}_{i}^{2,c}, \end{split}$$

$$(31.23)$$

where

$$\mathcal{D}_i^{2,a} = -\frac{2\Delta_t Ds}{3} \int\limits_{\partial\Omega^2} \phi_i^2, \tag{31.24}$$

$$\mathcal{D}_{i}^{2,b} = \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} + Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}} - \frac{4Ts}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}}(t_{n-1}) + \frac{Ts}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \rho^{s_{2}}(t_{n-2}),$$
(31.25)

and

$$\begin{split} \mathcal{D}_{i}^{2,c} &= -\frac{2\Delta_{t}Ts}{3} \int\limits_{\partial\Omega^{2}} \rho^{s_{2}}u^{s_{2}}t_{r}^{2}\partial_{s}\phi_{i}^{2} - \frac{2\Delta_{t}Ts}{3} \int\limits_{\partial\Omega^{2}} \rho^{s_{2}}w^{s_{2}}t_{z}^{2}\partial_{s}\phi_{i}^{2} \\ &+ Ts \int\limits_{\partial\Omega^{2}} \rho^{s_{2}}t_{r}^{2}r^{c}\partial_{s}\phi_{i}^{2} - \frac{4Ts}{3} \int\limits_{\partial\Omega^{2}} \rho^{s_{2}}t_{r}^{2}r^{c}(t_{n-1})\partial_{s}\phi_{i}^{2} + \frac{Ts}{3} \int\limits_{\partial\Omega^{2}} \rho^{s_{2}}t_{r}^{2}r^{c}(t_{n-2})\partial_{s}\phi_{i}^{2} \\ &+ Ts \int\limits_{\partial\Omega^{2}} \rho^{s_{2}}t_{z}^{2}z^{c}\partial_{s}\phi_{i}^{2} - \frac{4Ts}{3} \int\limits_{\partial\Omega^{2}} \rho^{s_{2}}t_{z}^{2}z^{c}(t_{n-1})\partial_{s}\phi_{i}^{2} + \frac{Ts}{3} \int\limits_{\partial\Omega^{2}} \rho^{s_{2}}t_{z}^{2}z^{c}(t_{n-2})\partial_{s}\phi_{i}^{2} \\ &+ Ts \int\limits_{\partial\Omega^{2}} \phi_{i}^{2}\rho^{s_{2}}t_{r}^{2}\partial_{s}r^{c} - \frac{4Ts}{3} \int\limits_{\partial\Omega^{2}} \phi_{i}^{2}\rho^{s_{2}}t_{r}^{2}\partial_{s}r^{c}(t_{n-1}) + \frac{Ts}{3} \int\limits_{\partial\Omega^{2}} \phi_{i}^{2}\rho^{s_{2}}t_{r}^{2}\partial_{s}r^{c}(t_{n-2}) \\ &+ Ts \int\limits_{\partial\Omega^{2}} \phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}\partial_{s}z^{c} - \frac{4Ts}{3} \int\limits_{\partial\Omega^{2}} \phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}\partial_{s}z^{c}(t_{n-1}) + \frac{Ts}{3} \int\limits_{\partial\Omega^{2}} \phi_{i}^{2}\rho^{s_{2}}t_{z}^{2}\partial_{s}z^{c}(t_{n-2}). \end{split}$$

Furthermore, we recall

$$\rho^{s_2} \approx \sum_{j=1}^{n_v} \rho_j^{s_2} \phi_j^2, \tag{31.27}$$

$$\rho^{s_2}(t_{n-1}) \approx \sum_{j=1}^{n_v} \rho_j^{s_2}(t_{n-1}) \phi_j^2, \tag{31.28}$$

$$\rho^{s_2}(t_{n-2}) \approx \sum_{j=1}^{n_v} \rho_j^{s_2}(t_{n-2}) \phi_j^2, \tag{31.29}$$

$$r^c \approx \sum_{i=1}^{n_v} r_j^c \phi_j, \tag{31.30}$$

$$r^{c}(t_{n-1}) \approx \sum_{i=1}^{n_{v}} r_{j}^{c}(t_{n-1})\phi_{j},$$
 (31.31)

$$r^{c}(t_{n-2}) \approx \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-2})\phi_{j},$$
 (31.32)

$$z^c \approx \sum_{j=1}^{n_v} z_j^c \phi_j \tag{31.33}$$

$$z^{c}(t_{n-1}) \approx \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-1})\phi_{j}$$
(31.34)

$$z^{c}(t_{n-2}) \approx \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-2})\phi_{j}$$
(31.35)

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$$u^{s_2} \approx \sum_{i=1}^{n_v} u_j^{s_2} \phi_j^2 \tag{31.36}$$

and

$$w^{s_2} \approx \sum_{i=1}^{n_v} w_j^{s_2} \phi_j. \tag{31.37}$$

Substituting the approximations above into the residual we have where

$$\mathcal{D}_i^{2,a} = -\frac{2\Delta_t Ds}{3} \int_{\partial \Omega^2} \phi_i^2, \tag{31.38}$$

$$\mathcal{D}_i^{2,b} = \frac{2\Delta_t}{3} \int\limits_{\partial\Omega^2} \phi_i^2 \left( \sum_{j=1}^{n_v} \rho_j^{s_2} \phi_j^2 \right)$$

$$+ Ts \int_{\partial\Omega^2} \phi_i^2 \left( \sum_{j=1}^{n_v} \rho_j^{s_2} \phi_j^2 \right)$$
 (31.39)

$$-\frac{4Ts}{3} \int_{\partial\Omega^2} \phi_i^2 \left( \sum_{j=1}^{n_v} \rho_j^{s_2}(t_{n-1}) \phi_j^2 \right)$$

$$+\frac{Ts}{3}\int\limits_{\partial\Omega^2}\phi_i^2\left(\sum_{j=1}^{n_v}\rho_j^{s_2}(t_{n-2})\phi_j^2\right),$$

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and

$$\begin{split} \mathcal{D}_{i}^{2,c} &= -\frac{2\Delta_{t}Ts}{3} \int_{\partial\Omega^{2}} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) \left( \sum_{k=1}^{n_{v}} u_{k}^{s_{2}} \phi_{k}^{2} \right) t_{r}^{2} \partial_{s} \phi_{i}^{2} \\ &- \frac{2\Delta_{t}Ts}{3} \int_{\partial\Omega^{2}} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) \left( \sum_{k=1}^{n_{v}} w_{k}^{s_{2}} \phi_{k}^{2} \right) t_{2}^{2} \partial_{s} \phi_{i}^{2} \\ &+ Ts \int_{\partial\Omega^{2}} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{r}^{2} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} \phi_{k} \right) \partial_{s} \phi_{i}^{2} \\ &- \frac{4Ts}{3} \int_{\partial\Omega^{2}} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{r}^{2} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \phi_{k} \right) \partial_{s} \phi_{i}^{2} \\ &+ \frac{Ts}{3} \int_{\partial\Omega^{2}} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{r}^{2} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-2}) \phi_{k} \right) \partial_{s} \phi_{i}^{2} \\ &+ Ts \int_{\partial\Omega^{2}} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{r}^{2} \left( \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-1}) \phi_{k} \right) \partial_{s} \phi_{i}^{2} \\ &+ Ts \int_{\partial\Omega^{2}} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{z}^{2} \left( \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-1}) \phi_{k} \right) \partial_{s} \phi_{i}^{2} \\ &+ Ts \int_{\partial\Omega^{2}} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{r}^{2} \left( \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-2}) \phi_{k} \right) \partial_{s} \phi_{i}^{2} \\ &+ Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{r}^{2} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} \partial_{s} \phi_{k} \right) \\ &- \frac{4Ts}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{r}^{2} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \partial_{s} \phi_{k} \right) \\ &+ Ts \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{r}^{2} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-2}) \partial_{s} \phi_{k} \right) \\ &+ \frac{Ts}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{z}^{2} \left( \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-1}) \partial_{s} \phi_{k} \right) \\ &+ \frac{Ts}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{z}^{2} \left( \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-1}) \partial_{s} \phi_{k} \right) \\ &+ \frac{Ts}{3} \int_{\partial\Omega^{2}} \phi_{i}^{2} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{2}} \phi_{j}^{2} \right) t_{z}^{2} \left( \sum_{k=1}^{n_{v}} z_{k}^{c} (t_{n-1}) \partial_{s} \phi_{k} \right). \end{aligned}$$

$$\mathcal{D}_{i}^{2,a} = \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{\text{el}}^{2}} \mathcal{D}_{e_{2},ii}^{2,a}, \tag{31.41}$$

$$\mathcal{D}_{i}^{2,b} = \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{2,b}} \mathcal{D}_{e_{2},ii}^{2,b}$$
(31.42)

and

$$\mathcal{D}_{i}^{2,c} = \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{2}} \mathcal{D}_{e_{2},ii}^{2,c}; \tag{31.43}$$

where

$$\mathcal{D}_{e_2,ii}^{2,a} = -\frac{2\Delta_t Ds}{3} \int_{\underbrace{\partial\Omega^2}} \phi_i^2, \tag{31.44}$$

$$\mathcal{D}_{e_2,ii}^{2,b} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{2,e_2}} \rho_{l_2^2(e_2,jj)}^{s_2} \underbrace{\int\limits_{\partial\Omega^2} \phi_i^2 \phi_j^2}_{d_{ii,jj}(e_2)}$$

$$+Ts \sum_{jj=1}^{n_v^{2,e_2}} \rho_{l_2^2(e_2,jj)}^{s_2} \underbrace{\int_{\partial \Omega^2} \phi_i^2 \phi_j^2}_{d_{ii,jj}(e_2)}$$
(31.45)

$$-\frac{4Ts}{3} \sum_{jj=1}^{n_v^{2,e_2}} \rho_{l_2^2(e_2,jj)}^{s_2}(t_{n-1}) \int_{\underbrace{\partial \Omega^2}} \phi_i^2 \phi_j^2$$

$$+\frac{Ts}{3}\sum_{jj=1}^{n_v^{2,e_2}} \rho_{l_2^2(e_2,jj)}^{s_2}(t_{n-2}) \underbrace{\int\limits_{\partial\Omega^2} \phi_i^2 \phi_j^2}_{d_{ii,jj}(e_2)},$$

and

$$\begin{split} \mathcal{D}_{c_{2},ii}^{2,c} &= -\frac{2\Delta_{i}T_{S}}{3} \sum_{jj=1}^{n_{i}^{2}-2} \rho_{ij}^{2}(c_{2},jj) \sum_{kk=1}^{n_{i}^{2}-2} w_{ij}^{2}(c_{2},kk) \int_{\partial\Omega^{2}} t_{ij}^{2}(c_{2},kk) \int_{\partial\Omega^{2}} t_{ij}^{2}(c_{2},k) \int_{\partial\Omega^{2}} t_{ij}^$$

Re-writing we have

$$\mathcal{D}_{e_2,ii}^{2,a} = -\frac{2\Delta_t Ds}{3} d_{ii}(e_2), \tag{31.47}$$

$$\mathcal{D}_{e_2,ii}^{2,b} = \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v^{2,e_2}} \rho_{l_2^2(e_2,jj)}^{s_2} d_{ii,jj}(e_2)$$
(31.48)

$$+ \operatorname{Ts} \sum_{jj=1}^{n_v^{2,e_2}} \rho_{l_2^2(e_2,jj)}^{s_2} d_{ii,jj}(e_2)$$

$$-\frac{4Ts}{3}\sum_{ij=1}^{n_v^{2,e_2}} \rho_{l_2^2(e_2,jj)}^{s_2}(t_{n-1})d_{ii,jj}(e_2)$$

$$+\frac{Ts}{3}\sum_{j,i=1}^{n_v^{2,e_2}}\rho_{l_2^2(e_2,jj)}^{s_2}(t_{n-2})d_{ii,jj}(e_2),$$

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and

$$\mathcal{D}_{e_{2},ii}^{2,c} = -\frac{2\Delta_{i}Ts}{3} \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{l_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} u_{l_{2}^{2}(e_{2},kk)}^{s_{2}} d_{jj,kk,ii,t_{r}}^{s}(e_{2})$$

$$-\frac{2\Delta_{t}Ts}{3} \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} w_{l_{2}^{2}(e_{2},kk)}^{s_{2}} d_{jj,kk,ii,t_{r}}^{s}(e_{2})$$

$$+Ts \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} r_{c_{2}(e_{2},kk)}^{c} d_{jj,kk,ii,t_{r}}^{s}(e_{2})$$

$$-\frac{4Ts}{3} \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} r_{c_{2}(e_{2},kk)}^{c} (t_{n-1}) d_{jj,kk,ii,t_{r}}^{s}(e_{2})$$

$$+\frac{Ts}{3} \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} r_{c_{2}(e_{2},kk)}^{c} (t_{n-2}) d_{jj,kk,ii,t_{r}}^{s}(e_{2})$$

$$+Ts \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} z_{c_{2}(e_{2},kk)}^{c} (t_{n-1}) d_{jj,kk,ii,t_{z}}^{s}(e_{2})$$

$$-\frac{4Ts}{3} \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} z_{c_{2}(e_{2},kk)}^{c} (t_{n-1}) d_{jj,kk,ii,t_{z}}^{s}(e_{2})$$

$$+Ts \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} r_{c_{2}(e_{2},kk)}^{c} (t_{n-2}) d_{jj,kk,ii,t_{z}}^{s}(e_{2})$$

$$-\frac{4Ts}{3} \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} r_{c_{2}(e_{2},kk)}^{c} (t_{n-1}) d_{ii,jj,kk,t_{r}}^{s}(e_{2})$$

$$+Ts \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} r_{c_{2}(e_{2},kk)}^{c} (t_{n-2}) d_{ii,jj,kk,t_{r}}^{s}(e_{2})$$

$$+Ts \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} z_{c_{2}(e_{2},kk)}^{s} (t_{n-1}) d_{ii,jj,kk,t_{r}}^{s}(e_{2})$$

$$+Ts \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} z_{c_{2}(e_{2},kk)}^{s} (t_{n-1}) d_{ii,jj,kk,t_{r}}^{s}(e_{2})$$

$$-\frac{4Ts}{3} \sum_{jj=1}^{n_{i}^{2,c_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \sum_{kk=1}^{n_{i}^{2,c_{2}}} z_{c_{2}(e_{2}$$

Summarising and re-arranging we have

$$\begin{split} \mathcal{D}_{i}^{2} &= -\frac{2\Delta_{t}Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}\left[u_{c}^{s_{2}}m_{r}^{2}(c) + w_{c}^{s_{2}}m_{z}^{2}(c)\right] \\ &+ Ts\,\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)\left[r_{c}^{c} - \frac{4}{3}r_{c}^{c}(t_{n-1}) + \frac{1}{3}r_{c}^{c}(t_{n-2})\right] \\ &+ Ts\,\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)\left[z_{c}^{c} - \frac{4}{3}z_{c}^{c}(t_{n-1}) + \frac{1}{3}z_{c}^{c}(t_{n-2})\right] \\ &+ \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}} \mathcal{D}_{e_{2},ii}^{2,a} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}} \mathcal{D}_{e_{2},ii}^{2,b} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{e_{1}}^{2}} \mathcal{D}_{e_{2},ii}^{2,c}, \end{split}$$

$$(31.50)$$

with

$$\mathcal{D}_{e_2,ii}^{2,a} = -\frac{2\Delta_t Ds}{3} d_{ii}(e_2), \tag{31.51}$$

$$\mathcal{D}_{e_{2},ii}^{2,b} = \sum_{j=1}^{n_{v}} d_{ii,jj}(e_{2}) \left\{ \frac{2\Delta_{t}}{3} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} + Ts \left[ \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} - \frac{4}{3} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}}(t_{n-1}) + \frac{1}{3} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}}(t_{n-2}) \right] \right\},$$
(31.52)

and

$$\mathcal{D}_{e_{2},ii}^{2,c} = \sum_{jj=1}^{n_{v}^{2}-e_{2}} Ts \, \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} \left\{ -\frac{2\Delta_{t}}{3} \sum_{k=1}^{n_{v}^{2}-e_{2}} \left[ u_{l_{2}^{2}(e_{2},kk)}^{s_{2}} d_{jj,kk,ii,t_{r}}^{s}(e_{2}) + w_{l_{2}^{2}(e_{2},kk)}^{s_{2}} d_{jj,kk,ii,t_{z}}^{s}(e_{2}) \right] + \sum_{k=1}^{n_{v}^{2}-e_{2}} d_{jj,kk,ii,t_{r}}^{s}(e_{2}) \left[ r_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] + \sum_{k=1}^{n_{v}^{2}-e_{2}} d_{jj,kk,ii,t_{z}}^{s}(e_{2}) \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] - \sum_{k=1}^{n_{v}^{2}-e_{2}} d_{ii,jj,kk,t_{r}}^{s}(e_{2}) \left[ r_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] - \sum_{k=1}^{n_{v}^{2}-e_{2}} d_{ii,jj,kk,t_{r}}^{s}(e_{2}) \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] + \sum_{k=1}^{n_{v}^{2}-e_{2}} d_{ii,jj,kk,t_{z}}^{s}(e_{2}) \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right\}.$$

$$(31.53)$$

#### 31.1. Jacobian terms

Here we find the derivatives of  $\mathcal{D}_i^2$  with respect to  $\rho_q^{s_2}$ ,  $u_q^{s_2}$ ,  $w_q^{s_2}$  and  $h_q$ .

## 31.1.1. Derivatives of $\mathcal{D}_i^2$ with respect to $\rho_q^{s_2}$

Using equations (31.50) we have

$$\begin{split} \partial_{\rho_q^{s_2}} \mathcal{D}_i^2 &= -\frac{2\Delta_t Ts}{3} \delta_{i,c} u_c^{s_2} m_r^2(c) \partial_{\rho_q^{s_2}} \rho_c^{s_2} - \frac{2\Delta_t Ts}{3} \delta_{i,c} w_c^{s_2} m_z^2(c) \partial_{\rho_q^{s_2}} \rho_c^{s_2} \\ &+ Ts \, \delta_{i,c} m_r^2(c) r_c^c \partial_{\rho_q^{s_2}} \rho_c^{s_2} - \frac{4Ts}{3} \delta_{i,c} m_r^2(c) r_c^c(t_{n-1}) \partial_{\rho_q^{s_2}} \rho_c^{s_2} \\ &+ \frac{Ts}{3} \delta_{i,c} m_r^2(c) r_c^c(t_{n-2}) \partial_{\rho_q^{s_2}} \rho_c^{s_2} \\ &+ Ts \, \delta_{i,c} m_z^2(c) z^c \partial_{\rho_q^{s_2}} \rho_c^{s_2} - \frac{4Ts}{3} \delta_{i,c} m_z^2(c) z^c(t_{n-1}) \partial_{\rho_q^{s_2}} \rho_c^{s_2} \\ &+ \frac{Ts}{3} \delta_{i,c} m_z^2(c) z^c(t_{n-2}) \partial_{\rho_q^{s_2}} \rho_c^{s_2} \\ &+ \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2,ii)}} \partial_{\rho_q^{s_2}} \mathcal{D}_{e_2,ii}^{2,a} + \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2,ii)}}^{n_{el}^{el}} \partial_{\rho_q^{s_2}} \mathcal{D}_{e_2,ii}^{2,b} + \sum_{\substack{e_2 = 1 \\ i = l_2^2(e_2,ii)}}^{n_{el}^{el}} \partial_{\rho_q^{s_2}} \mathcal{D}_{e_2,ii}^{2,c}, \end{split}$$

i e

$$\begin{split} \partial_{\rho_{q}^{s_{2}}} \mathcal{D}_{i}^{2} &= -\frac{2\Delta_{t} Ts}{3} \delta_{i,c} \delta_{c,q} u_{c}^{s_{2}} m_{r}^{2}(c) - \frac{2\Delta_{t} Ts}{3} \delta_{i,c} \delta_{c,q} w_{c}^{s_{2}} m_{z}^{2}(c) \\ &+ Ts \, \delta_{i,c} \delta_{c,q} m_{r}^{2}(c) r_{c}^{c} - \frac{4Ts}{3} \delta_{i,c} \delta_{c,q} m_{r}^{2}(c) r_{c}^{c}(t_{n-1}) + \frac{Ts}{3} \delta_{i,c} \delta_{c,q} m_{r}^{2}(c) r_{c}^{c}(t_{n-2}) \\ &+ Ts \, \delta_{i,c} \delta_{c,q} m_{z}^{2}(c) z^{c} - \frac{4Ts}{3} \delta_{i,c} \delta_{c,q} m_{z}^{2}(c) z^{c}(t_{n-1}) + \frac{Ts}{3} \delta_{i,c} \delta_{c,q} m_{z}^{2}(c) z^{c}(t_{n-2}) \\ &\sum_{\substack{c_{2}=1\\i=l_{2}^{2}(e_{2},ii)}} \partial_{\rho_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,a} + \sum_{\substack{c_{2}=1\\i=l_{2}^{2}(e_{2},ii)}} \partial_{\rho_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,b} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}} \partial_{\rho_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,c}. \end{split}$$

$$(31.55)$$

From equation (31.47) we have

$$\partial_{\rho_q^{s_2}} \mathcal{D}_{e_2, ii}^{2, a} = -\frac{2\Delta_t Ds}{3} \partial_{\rho_q^{s_2}} d_{ii}(e_2), \tag{31.56}$$

i e

$$\partial_{\rho_a^{s_2}} \mathcal{D}_{e_2, ii}^{2, a} = 0. {31.57}$$

From equation (31.48) we have

$$\partial_{\rho_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,b} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \partial_{\rho_{q}^{s_{2}}} \rho_{j}^{s_{2}} d_{ii,jj}(e_{2}) + Ts \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2})$$

$$- \frac{4Ts}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} (t_{n-1}) d_{ii,jj}(e_{2})$$

$$+ \frac{Ts}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{\rho_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} (t_{n-2}) d_{ii,jj}(e_{2}),$$
(31.58)

i.e.

$$\partial_{\rho_q^{s_2}} \mathcal{D}_{e_2,ii}^{2,b} = \frac{2\Delta_t}{3} d_{ii,jj}(e_2)|_{q=l_2^2(e_2,jj)} + Ts \, d_{ii,jj}(e_2)|_{q=l_2^2(e_2,jj)}. \tag{31.59}$$

From equation (31.49) we have

$$\begin{split} &\partial_{\rho_q^{s2}}\mathcal{D}^{2,c}_{e_2,ii} = -\frac{2\Delta_t Ts}{3} \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} u_{l_2^{s_2}(e_2,kk)}^{s_2} d_{jj,kk,ii,t_r}^{s_2}(e_2) \\ &-\frac{2\Delta_t Ts}{3} \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} w_{l_2^{s_2}(e_2,kk)}^{s_2} d_{jj,kk,ii,t_r}^{s_2}(e_2) \\ &+ Ts \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} r_{2}^{c}_{(e_2,kk)} d_{jj,kk,ii,t_r}^{s_2}(e_2) \\ &-\frac{4Ts}{3} \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} r_{2}^{c}_{(e_2,kk)}(t_{n-1}) d_{jj,kk,ii,t_r}^{s_2}(e_2) \\ &+ \frac{Ts}{3} \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} r_{2}^{c}_{(e_2,kk)}(t_{n-2}) d_{jj,kk,ii,t_r}^{s_2}(e_2) \\ &+ Ts \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} z_{2}^{c}_{(e_2,kk)} d_{jj,kk,ii,t_r}^{s_2}(e_2) \\ &- \frac{4Ts}{3} \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} z_{2}^{c}_{(e_2,kk)}(t_{n-1}) d_{jj,kk,ii,t_r}^{s_2}(e_2) \\ &+ Ts \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} z_{1}^{c}_{2}_{2}_{2,kk}(t_{n-1}) d_{ii,jj,kk,t_r}^{s}(e_2) \\ &- \frac{4Ts}{3} \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} r_{2}^{c}_{2}_{2,kk}(t_{n-1}) d_{ii,jj,kk,t_r}^{s}(e_2) \\ &+ Ts \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} r_{12}^{c}_{2,kk}(t_{n-1}) d_{ii,jj,kk,t_r}^{s}(e_2) \\ &+ Ts \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} z_{12}^{c}_{2,kk}(t_{n-1}) d_{ii,jj,kk,t_r}^{s}(e_2) \\ &+ Ts \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} z_{12}^{c}_{2,kk}(t_{n-1}) d_{ii,jj,kk,t_r}^{s}(e_2) \\ &- \frac{4Ts}{3} \sum_{jj=1}^{n_q^{2,c_2}} \partial_{\rho_q^{s_2}} \rho_{l_2^{s_2}(e_2,jj)}^{s_2} \sum_{kk=1}^{n_q^{2,c_2}} z_{12}^{c}_{2,kk}(t_{n-1}) d_{ii,jj,kk,t_r}^{s}(e_$$

i.e.

$$\begin{split} &\partial_{\rho_{q}^{sz}}\mathcal{D}^{2,c}_{2,ii} = -\frac{2\Delta_{l}Ts}{3}\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},kl)}}^{n_{2}^{s,e_{2}}}u_{l_{2}^{s}(e_{2},kk)}^{s_{2}}d_{jj,kk,ii,t_{r}}^{s_{2}}(e_{2})\\ &-\frac{2\Delta_{l}Ts}{3}\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},kk)}}^{s_{2}^{s}(e_{2},kk)}d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &+Ts\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}r_{l_{2}(e_{2},kk)}^{e}d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &-\frac{4Ts}{3}\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}r_{l_{2}(e_{2},kk)}^{e}(t_{n-1})d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}r_{l_{2}(e_{2},kk)}^{e}(t_{n-2})d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &+Ts\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}z_{l_{2}(e_{2},kk)}^{e}(t_{n-1})d_{jj,kk,ii,t_{z}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}z_{l_{2}(e_{2},kk)}^{e}(t_{n-2})d_{jj,kk,ii,t_{z}}^{s}(e_{2})\\ &+Ts\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}r_{l_{2}(e_{2},kk)}^{e}d_{ii,jj,kk,t_{r}}^{s}(e_{2})-\frac{4Ts}{3}\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}r_{l_{2}(e_{2},kk)}^{e}(t_{n-2})d_{ii,jj,kk,t_{r}}^{s}(e_{2})\\ &+Ts\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}z_{l_{2}(e_{2},kk)}^{s}d_{ii,jj,kk,t_{z}}^{s}(e_{2})-\frac{4Ts}{3}\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}z_{l_{2}(e_{2},kk)}^{s}(t_{n-1})d_{ii,jj,kk,t_{z}}^{s}(e_{2})\\ &+Ts\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}z_{l_{2}(e_{2},kk)}^{s}d_{ii,jj,kk,t_{z}}^{s}(e_{2})-\frac{4Ts}{3}\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}z_{l_{2}(e_{2},kk)}^{s}(t_{n-1})d_{ii,jj,kk,t_{z}}^{s}(e_{2})\\ &+Ts\sum_{\substack{kk=1\\q=l_{2}^{s}(e_{2},jj)}}^{n_{2}^{s,e_{2}}}z_{l_{2}(e_{2},kk)}^{s}d_{ii,jj,kk,t_{z}}^{s}(e_{2}). \end{aligned}$$

(31.61)

Equivalently,

$$\partial_{\rho_q^{s_2}} \mathcal{D}_{e_2,ii}^{2,c} = \sum_{\substack{kk=1\\q=l_2^2(e_2,jj)}}^{n_v^{2,c_2}} Ts \left\{ -\frac{2\Delta_t}{3} \left[ u_{l_2^2(e_2,kk)}^{s_2} d_{jj,kk,ii,t_r}^s(e_2) + w_{l_2^2(e_2,kk)}^{s_2} d_{jj,kk,ii,t_z}^s(e_2) \right] \right. \\ \left. + d_{jj,kk,ii,t_r}^s(e_2) \left[ r_{l_2(e_2,kk)}^c - \frac{4}{3} r_{l_2(e_2,kk)}^c(t_{n-1}) + \frac{1}{3} r_{l_2(e_2,kk)}^c(t_{n-2}) \right] \right. \\ \left. + d_{jj,kk,ii,t_z}^s(e_2) \left[ z_{l_2(e_2,kk)}^c - \frac{4}{3} z_{l_2(e_2,kk)}^c(t_{n-1}) + \frac{1}{3} z_{l_2(e_2,kk)}^c(t_{n-2}) \right] \right. \\ \left. + d_{ii,jj,kk,t_r}^s(e_2) \left[ r_{l_2(e_2,kk)}^c - \frac{4}{3} r_{l_2(e_2,kk)}^c(t_{n-1}) + \frac{1}{3} r_{l_2(e_2,kk)}^c(t_{n-2}) \right] \right. \\ \left. + d_{ii,jj,kk,t_z}^s(e_2) \left[ z_{l_2(e_2,kk)}^c - \frac{4}{3} z_{l_2(e_2,kk)}^c(t_{n-1}) + \frac{1}{3} z_{l_2(e_2,kk)}^c(t_{n-2}) \right] \right\},$$

$$(31.62)$$

i e

$$\partial_{\rho_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,c} = \sum_{\substack{kk=1\\q=l_{2}^{2}(e_{2},jj)}}^{n_{v}^{2,c_{2}}} Ts \left\{ -\frac{2\Delta_{t}}{3} \left[ u_{l_{2}^{2}(e_{2},kk)}^{s_{2}} d_{jj,kk,ii,t_{r}}^{s}(e_{2}) + w_{l_{2}^{2}(e_{2},kk)}^{s_{2}} d_{jj,kk,ii,t_{z}}^{s}(e_{2}) \right] \right. \\ + \left[ d_{jj,kk,ii,t_{r}}^{s}(e_{2}) + d_{ii,jj,kk,t_{r}}(e_{2}) \right] \left[ r_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \\ + \left[ d_{jj,kk,ii,t_{z}}^{s}(e_{2}) + d_{ii,jj,kk,t_{z}}(e_{2}) \right] \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right\}.$$

$$(31.63)$$

## 31.1.2. Derivatives of $\mathcal{D}_i^2$ with respect to $u_q^{s_2}$

Using equations (31.50) we have

$$\begin{split} \partial_{u_{q}^{s_{2}}}\mathcal{D}_{i}^{2} &= -\frac{2\Delta_{t}Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)\partial_{u_{q}^{s_{2}}}u_{c}^{s_{2}} - \frac{2\Delta_{t}Ts}{3}\delta_{i,c}\partial_{u_{q}^{s_{2}}}\rho_{c}^{s_{2}}w_{c}^{s_{2}}m_{z}^{2}(c) \\ &+ Ts\,\delta_{i,c}\partial_{u_{q}^{s_{2}}}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c} - \frac{4Ts}{3}\delta_{i,c}\partial_{u_{q}^{s_{2}}}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c}(t_{n-1}) \\ &+ \frac{Ts}{3}\delta_{i,c}\partial_{u_{q}^{s_{2}}}\rho_{c}^{s_{2}}m_{r}^{2}(c)r_{c}^{c}(t_{n-2}) \\ &+ Ts\,\delta_{i,c}\partial_{u_{q}^{s_{2}}}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c} - \frac{4Ts}{3}\delta_{i,c}\partial_{u_{q}^{s_{2}}}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c}(t_{n-1}) \\ &+ \frac{Ts}{3}\delta_{i,c}\partial_{u_{q}^{s_{2}}}\rho_{c}^{s_{2}}m_{z}^{2}(c)z^{c}(t_{n-2}) \\ &+ \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}} \partial_{u_{q}^{s_{2}}}\mathcal{D}_{e_{2},ii}^{s_{2}} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{e_{1}}}\partial_{u_{q}^{s_{2}}}\mathcal{D}_{e_{2},ii}^{s_{2}} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{e_{1}}}\partial_{u_{q}^{s_{2}}}\mathcal{D}_{e_{2},ii}^{s_{2}}, \end{split}$$

i.e

$$\partial_{u_{q}^{s_{2}}} \mathcal{D}_{i}^{2} = -\frac{2\Delta_{t} T s}{3} \delta_{i,c} \delta_{c,q} \rho_{c}^{s_{2}} m_{r}^{2}(c)$$

$$+ \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{2}} \partial_{u_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,a} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{2}} \partial_{u_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,b} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{2}} \partial_{u_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,c},$$

$$(31.65)$$

From equation (31.47) we have

$$\partial_{u_q^{s_2}} \mathcal{D}_{e_2, ii}^{2, a} = -\frac{2\Delta_t Ds}{3} \partial_{u_q^{s_2}} d_{ii}(e_2), \tag{31.66}$$

i e

$$\partial_{u_a^{s_2}} \mathcal{D}_{e_2, ii}^{2, a} = 0. (31.67)$$

From equation (31.48) we have

$$\partial_{u_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,b} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \partial_{u_{q}^{s_{2}}} \rho_{j}^{s_{2}} d_{ii,jj}(e_{2})$$

$$+ Ts \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}) - \frac{4Ts}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}}(t_{n-1}) d_{ii,jj}(e_{2})$$

$$+ \frac{Ts}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{u_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}}(t_{n-2}) d_{ii,jj}(e_{2}),$$

$$(31.68)$$

i.e

$$\partial_{u_s^{s_2}} \mathcal{D}_{e_2, ii}^{2, b} = 0. {31.69}$$

From equation (31.49) we have

$$\begin{split} &\partial_{u_{q}^{s_{2}}}\mathcal{D}^{2,c}_{e_{2},ii} = -\frac{2\Delta_{i}Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\rho_{1j}^{2}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}d_{jj,kk,ii,t_{r}}^{2}(e_{2})\partial_{u_{q}^{s_{2}}}u_{1j}^{s_{2}}(e_{2},kk)\\ &-\frac{2\Delta_{i}Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{2}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}T_{12}^{2}(e_{2},kk)d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &+Ts\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{2}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}T_{12}^{c}(e_{2},kk)d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &-\frac{4Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{s_{2}}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}T_{12}^{c}(e_{2},kk)(t_{n-1})d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{s_{2}}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}T_{12}^{c}(e_{2},kk)(t_{n-2})d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{s_{2}}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}Z_{12}^{c}(e_{2},kk)(t_{n-1})d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{s_{2}}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}Z_{12}^{c}(e_{2},kk)(t_{n-1})d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{s_{2}}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}Z_{12}^{c}(e_{2},kk)(t_{n-2})d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{s_{2}}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}T_{12}^{c}(e_{2},kk)(t_{n-2})d_{jj,kk,ii,t_{r}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{s_{2}}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}T_{12}^{c}(e_{2},kk)(t_{n-1})d_{ii,jj,kk,t_{r}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{s_{2}}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}Z_{12}^{c}(e_{2},kk)(t_{n-2})d_{ii,jj,kk,t_{r}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{s_{2}}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}Z_{12}^{c}(e_{2},kk)(t_{n-1})d_{ii,jj,kk,t_{r}}^{s}(e_{2})\\ &+\frac{Ts}{3}\sum_{j=1}^{n_{i}^{2}-2}\partial_{u_{i}^{s_{2}}}\rho_{1j}^{s_{2}}(e_{2},jj)\sum_{kk=1}^{n_{i}^{2}-2}Z_{12}^{c}(e_{2},kk)(t_{n-1})d_{ii,jj,kk,t_{r}}^{s}(e_{2}). \end{aligned}$$

$$\partial_{u_q^{s_2}} \mathcal{D}_{e_2,ii}^{2,c} = \sum_{\substack{jj=1\\q=l_2^2(e_2.kk)}}^{n_v^{2,e_2}} -\frac{2\Delta_t Ts}{3} \rho_{l_2^2(e_2,jj)}^{s_2} d_{jj,kk,ii,t_r}^s(e_2).$$
(31.71)

## 31.1.3. Derivatives of $\mathcal{D}_i^2$ with respect to $w_q^{s_2}$

Using equations (31.50) we have

$$\begin{split} \partial_{w_{q}^{s_{2}}} \mathcal{D}_{i}^{2} &= -\frac{2\Delta_{t} Ts}{3} \delta_{i,c} \partial_{w_{q}^{s_{2}}} \rho_{c}^{s_{2}} m_{r}^{2}(c) u_{c}^{s_{2}} - \frac{2\Delta_{t} Ts}{3} \delta_{i,c} \rho_{c}^{s_{2}} m_{z}^{2}(c) \partial_{w_{q}^{s_{2}}} w_{c}^{s_{2}} \\ &+ Ts \, \delta_{i,c} \partial_{w_{q}^{s_{2}}} \rho_{c}^{s_{2}} m_{r}^{2}(c) r_{c}^{c} - \frac{4Ts}{3} \delta_{i,c} \partial_{w_{q}^{s_{2}}} \rho_{c}^{s_{2}} m_{r}^{2}(c) r_{c}^{c}(t_{n-1}) \\ &+ \frac{Ts}{3} \delta_{i,c} \partial_{w_{q}^{s_{2}}} \rho_{c}^{s_{2}} m_{r}^{2}(c) r_{c}^{c}(t_{n-2}) + Ts \, \delta_{i,c} \partial_{w_{q}^{s_{2}}} \rho_{c}^{s_{2}} m_{z}^{2}(c) z^{c} \\ &- \frac{4Ts}{3} \delta_{i,c} \partial_{w_{q}^{s_{2}}} \rho_{c}^{s_{2}} m_{z}^{2}(c) z^{c}(t_{n-1}) + \frac{Ts}{3} \delta_{i,c} \partial_{w_{q}^{s_{2}}} \rho_{c}^{s_{2}} m_{z}^{2}(c) z^{c}(t_{n-2}) \\ &+ \sum_{\substack{e_{2}=1\\i=l_{c}^{2}(e_{2},ii)}} \partial_{w_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,a} + \sum_{\substack{e_{2}=1\\i=l_{c}^{2}(e_{2},ii)}} \partial_{w_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,b} + \sum_{\substack{e_{2}=1\\i=l_{c}^{2}(e_{2},ii)}} \partial_{w_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,c}, \end{split}$$

i e

$$\partial_{w_{q}^{s_{2}}} \mathcal{D}_{i}^{2} = -\frac{2\Delta_{t} T s}{3} \delta_{i,c} \delta_{c,q} \rho_{c}^{s_{2}} m_{z}^{2}(c)$$

$$+ \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{2}} \partial_{w_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,a} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{2}} \partial_{w_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,b} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)}}^{n_{el}^{2}} \partial_{w_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,c},$$

$$(31.73)$$

From equation (31.47) we have

$$\partial_{w_q^{s_2}} \mathcal{D}_{e_2, ii}^{2, a} = -\frac{2\Delta_t Ds}{3} \partial_{w_q^{s_2}} d_{ii}(e_2), \tag{31.74}$$

i.e.

$$\partial_{w_n^{s_2}} \mathcal{D}_{e_2, ii}^{2, a} = 0. (31.75)$$

From equation (31.48) we have

$$\partial_{w_{q}^{s_{2}}} \mathcal{D}_{e_{2},ii}^{2,b} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \partial_{w_{q}^{s_{2}}} \rho_{j}^{s_{2}} d_{ii,jj}(e_{2})$$

$$+ Ts \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} d_{ii,jj}(e_{2}) - \frac{4Ts}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}}(t_{n-1}) d_{ii,jj}(e_{2})$$

$$+ \frac{Ts}{3} \sum_{jj=1}^{n_{v}^{2,e_{2}}} \partial_{w_{q}^{s_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}}(t_{n-2}) d_{ii,jj}(e_{2}),$$

$$(31.76)$$

$$\partial_{w_a^{s_2}} \mathcal{D}_{e_2, ii}^{2, b} = 0. (31.77)$$

From equation (31.49) we have

$$\begin{split} &\partial_{w_{q}^{n}2}\mathcal{D}_{c_{2},ii}^{2,c} = -\frac{2\Delta_{l}Ts}{3}\sum_{jj=1}^{n_{c}^{n,c}2}\rho_{l_{2}^{n}(c_{2},jj)}^{s_{2}}\sum_{kk=1}^{n_{c}^{n,c}2}d_{jj,kk,ii,tr}^{s}(c_{2})\partial_{w_{q}^{s}2}u_{l_{2}^{s}(c_{2},kk)}^{s_{2}}\\ &-\frac{2\Delta_{l}Ts}{3}\sum_{jj=1}^{n_{c}^{n,c}2}\rho_{l_{2}^{n}(c_{2},jj)}^{s_{2}}\sum_{kk=1}^{n_{c}^{n,c}2}d_{jj,kk,ii,tr}^{s}(c_{2})\partial_{w_{q}^{s}2}w_{l_{2}^{s}(c_{2},kk)}^{s_{2}}\\ &+Ts\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{q}^{s}2}\rho_{l_{2}^{s}(c_{2},jj)}^{s_{2}}\sum_{kk=1}^{n_{c}^{n,c}2}r_{l_{2}^{s}(c_{2},kk)}^{c}d_{jj,kk,ii,tr}^{s}(c_{2})\\ &-\frac{4Ts}{3}\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{q}^{s}2}\rho_{l_{2}^{s}(c_{2},jj)}^{s_{2}}\sum_{kk=1}^{n_{c}^{n,c}2}r_{l_{2}^{s}(c_{2},kk)}^{c}(t_{n-1})d_{jj,kk,ii,tr}^{s}(c_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{q}^{s}2}\rho_{l_{2}^{s}(c_{2},jj)}^{s_{2}}\sum_{kk=1}^{n_{c}^{n,c}2}r_{l_{2}^{s}(c_{2},kk)}^{c}(t_{n-2})d_{jj,kk,ii,tr}^{s}(c_{2})\\ &+Ts\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{q}^{s}2}\rho_{l_{2}^{s}(c_{2},jj)}^{s_{2}}\sum_{kk=1}^{n_{c}^{n,c}2}z_{l_{2}^{s}(c_{2},kk)}^{s}d_{jj,kk,ii,tr}^{s}(c_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{q}^{s}2}\rho_{l_{2}^{s}(c_{2},jj)}^{s_{2}^{s}}\sum_{kk=1}^{n_{c}^{n,c}2}z_{l_{2}^{s}(c_{2},kk)}^{s}(t_{n-2})d_{jj,kk,ii,tr}^{s}(c_{2})\\ &+Ts\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{q}^{s}2}\rho_{l_{2}^{s}(c_{2},jj)}^{s_{2}^{s}}\sum_{kk=1}^{n_{c}^{n,c}2}r_{l_{2}^{s}(c_{2},kk)}^{s}(t_{n-2})d_{ii,jj,kk,tr}^{s}(c_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{q}^{s}2}\rho_{l_{2}^{s}(c_{2},jj)}^{s_{2}^{s}}\sum_{kk=1}^{n_{c}^{n,c}2}r_{l_{2}^{s}(c_{2},kk)}^{s}(t_{n-1})d_{ii,jj,kk,tr}^{s}(c_{2})\\ &+\frac{Ts}{3}\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{q}^{s}2}\rho_{l_{2}^{s}(c_{2},jj)}^{s_{2}^{s}}\sum_{kk=1}^{n_{c}^{n,c}2}r_{l_{2}^{s}(c_{2},kk)}^{s}(t_{n-1})d_{ii,jj,kk,tr}^{s}(c_{2})\\ &+Ts\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{q}^{s}2}\rho_{l_{2}^{s}(c_{2},jj)}^{s}\sum_{kk=1}^{n_{c}^{n,c}2}z_{l_{2}^{s}(c_{2},kk)}^{s}(t_{n-1})d_{ii,jj,kk,t_{s}^{s}}^{s}(c_{2})\\ &-\frac{4Ts}{3}\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{q}^{s}2}\rho_{l_{2}^{s}(c_{2},jj)}^{s}\sum_{kk=1}^{n_{c}^{n,c}2}z_{l_{2}^{s}(c_{2},kk)}^{s}(t_{n-1})d_{ii,jj,kk,t_{s}^{s}}^{s}(c_{2})\\ &-\frac{4Ts}{3}\sum_{jj=1}^{n_{c}^{n,c}2}\partial_{w_{$$

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$$\partial_{w_q^{s_2}} \mathcal{D}_{e_2,ii}^{2,c} = \sum_{\substack{jj=1\\q=l_2^2(e_2,kk)}}^{n_v^{2,e_2}} -\frac{2\Delta_t Ts}{3} \rho_{l_2^2(e_2,jj)}^{s_2} d_{jj,kk,ii,t_z}^s(e_2).$$
(31.79)

# 31.1.4. Derivatives of $\mathcal{D}_i^2$ with respect to $h_a$

Using equations (31.50) we have

$$\begin{split} \partial_{h_{q}}\mathcal{D}_{i}^{2} &= -\frac{2\Delta_{t}Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}u_{c}^{s_{2}}\partial_{h_{q}}m_{r}^{2}(c) - \frac{2\Delta_{t}Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}w_{c}^{s_{2}}\partial_{h_{q}}m_{z}^{2}(c) \\ &+ Ts\,\delta_{i,c}\rho_{c}^{s_{2}}m_{r}^{2}(c)\partial_{h_{q}}r_{c}^{c} - \frac{4Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}r_{c}^{c}(t_{n-1})\partial_{h_{q}}m_{r}^{2}(c) \\ &+ \frac{Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}r_{c}^{c}(t_{n-2})\partial_{h_{q}}m_{r}^{2}(c) \\ &+ Ts\,\delta_{i,c}\rho_{c}^{s_{2}}m_{z}^{2}(c)\partial_{h_{q}}z_{c}^{c} - \frac{4Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}z^{c}(t_{n-1})\partial_{h_{q}}m_{z}^{2}(c) \\ &+ \frac{Ts}{3}\delta_{i,c}\rho_{c}^{s_{2}}z^{c}(t_{n-2})\partial_{h_{q}}m_{z}^{2}(c) \\ &+ \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)\\q=S_{2}(e_{2},qq)}}\partial_{h_{S_{2}(e_{2},qq)}\mathcal{D}_{e_{2},ii}^{2,a} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)\\q=S_{2}(e_{2},qq)}}\partial_{h_{S_{2}(e_{2},qq)}\mathcal{D}_{e_{2},ii}^{2,c}, \end{split}$$

$$(31.80)$$

$$+ \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)\\q=S_{2}(e_{2},qq)}}\partial_{h_{S_{2}(e_{2},qq)}\mathcal{D}_{e_{2},ii}^{2,c}, \\q=S_{2}(e_{2},qq)}$$

i.e.

$$\begin{split} \partial_{h_{q}}\mathcal{D}_{i}^{2} &= Ts \, \delta_{i,c} \rho_{c}^{s_{2}} m_{r}^{2}(c) \partial_{h_{q}} r_{c}^{c} + Ts \, \delta_{i,c} \rho_{c}^{s_{2}} m_{z}^{2}(c) \partial_{h_{q}} z_{c}^{c} \\ &+ \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)\\q=S_{2}(e_{2},qq)}}^{n_{\text{el}}^{2}} \partial_{h_{S_{2}(e_{2},qq)}} \mathcal{D}_{e_{2},ii}^{2,a} + \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)\\q=S_{2}(e_{2},qq)}}^{n_{e_{1}}^{2}} \partial_{h_{S_{2}(e_{2},qq)}} \mathcal{D}_{e_{2},ii}^{2,b} \\ &+ \sum_{\substack{e_{2}=1\\i=l_{2}^{2}(e_{2},ii)\\q=S_{2}(e_{2},qq)}}^{n_{el}} \partial_{h_{S_{2}(e_{2},qq)}} \mathcal{D}_{e_{2},ii}^{2,c}. \end{split}$$

$$(31.81)$$

**Observation:** Notice that for wetting on a flat surface we have

$$\partial_{h_q} \mathbf{m}^2 = \partial_{h_q} \left( \mathbf{m}^2 \cos(\theta_c) + \mathbf{n}^2(c) \sin(\theta_c) \right)$$

$$= 0;$$
(31.82)

however, for the case of liquid spreading on a smooth but non-planar surface, we have that  $m^2$  and  $n^2(c)$  are functions of the length of the first spine (the wetted length).

Now, from equation (31.47) we have

$$\partial_{h_{S_2(e_2,q_q)}} \mathcal{D}_{e_2,ii}^{2,a} = -\frac{2\Delta_t Ds}{3} \partial_{h_{S_2(e_2,q_q)}} d_{ii}(e_2). \tag{31.83}$$

From equation (31.48) we have

$$\partial_{h_{S_2(e_2,qq)}} \mathcal{D}_{e_2,ii}^{2,b} = \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} \rho_j^{s_2} \partial_{h_{S_2(e_2,qq)}} d_{ii,jj}(e_2)$$
(31.84)

$$+ \operatorname{Ts} \sum_{jj=1}^{n_v^{2,e_2}} \rho_{l_2^2(e_2,jj)}^{s_2} \partial_{h_{S_2(e_2,qq)}} d_{ii,jj}(e_2)$$

$$-\frac{4Ts}{3} \sum_{jj=1}^{n_v^{2,e_2}} \rho_{l_2^2(e_2,jj)}^{s_2}(t_{n-1}) \partial_{h_{S_2(e_2,qq)}} d_{ii,jj}(e_2)$$

$$+ \, \frac{Ts}{3} \sum_{jj=1}^{n_v^{2,e_2}} \rho_{l_2^2(e_2,jj)}^{s_2}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d_{ii,jj}(e_2),$$

$$\partial_{h_{S_2(e_2,qq)}} \mathcal{D}_{e_2,ii}^{2,b} = \sum_{jj=1}^{n_v^{2,e_2}} \partial_{h_{S_2(e_2,qq)}} d_{ii,jj}(e_2) \left\{ \frac{2\Delta_t}{3} \rho_{l_2^2(e_2,jj)}^{s_2} \right\}$$
(31.85)

$$\left. + \, Ts \, \left[ \rho^{s_2}_{l^2_2(e_2,jj)} - \frac{4}{3} \rho^{s_2}_{l^2_2(e_2,jj)}(t_{n-1}) + \frac{1}{3} \rho^{s_2}_{l^2_2(e_2,jj)}(t_{n-2}) \right] \right\}.$$

From equation (31.49) we have

$$\begin{split} \partial_{h_{S_2(e_2,qq)}} \mathcal{D}^{2,c}_{e_2,ii} &= \sum_{jj=1}^{n_g^{2,e_2}} \rho^{s}_{l_2^2(e_2,jj)} Ts \left\{ -\frac{2\Delta_t}{3} \sum_{k=1}^{n_g^{2,e_2}} u^{s_2}_{l_2^2(e_2,kk)} \partial_{h_{S_2(e_2,qq)}} d^{s}_{jj,kk,ii,t_r}(e_2) \right. \\ &\quad \left. - \frac{2\Delta_t}{3} \sum_{k=1}^{n_g^{2,e_2}} w^{s_2}_{l_2^2(e_2,kk)} \partial_{h_{S_2(e_2,qq)}} d^{s}_{jj,kk,ii,t_r}(e_2) \right. \\ &\quad \left. + \sum_{k=1}^{n_g^{2,e_2}} d^{s}_{jj,kk,ii,t_r}(e_2) \partial_{h_{S_2(e_2,qq)}} r^{c}_{l_2(e_2,kk)} + \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)} \partial_{h_{S_2(e_2,qq)}} d^{s}_{jj,kk,ii,t_r}(e_2) \right. \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-1}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{jj,kk,ii,t_r}(e_2) \right. \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{jj,kk,ii,t_r}(e_2) \right. \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-1}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{jj,kk,ii,t_r}(e_2) \right. \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-1}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{jj,kk,ii,t_r}(e_2) \right. \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{jj,kk,ii,t_r}(e_2) \right. \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{jj,kk,ii,t_r}(e_2) \right. \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{ii,jj,kk,t_r}(e_2) \right. \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{ii,jj,kk,t_r}(e_2) \right. \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{ii,jj,kk,t_r}(e_2) \right. \\ \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{ii,jj,kk,t_r}(e_2) \right. \\ \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{ii,jj,kk,t_r}(e_2) \right. \\ \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{ii,jj,kk,t_r}(e_2) \right. \\ \\ &\quad \left. + \frac{1}{3} \sum_{k=1}^{n_g^{2,e_2}} r^{c}_{l_2(e_2,kk)}(t_{n-2}) \partial_{h_{S_2(e_2,qq)}} d^{s}_{ii,jj,kk,t_r}($$

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$$\partial_{h_{S_{2}(e_{2},qq)}} \mathcal{D}_{e_{2},ii}^{2,c} = \sum_{jj=1}^{n_{v}^{2,e_{2}}} \rho_{l_{2}^{2}(e_{2},jj)}^{s_{2}} Ts \sum_{kk=1}^{n_{v}^{2,e_{2}}} \left\{ -\frac{2\Delta_{t}}{3} \left[ u_{l_{2}^{2}(e_{2},kk)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{jj,kk,ii,t_{r}}^{s}(e_{2}) \right. \right. \\ \left. + w_{l_{2}^{2}(e_{2},kk)}^{s_{2}} \partial_{h_{S_{2}(e_{2},qq)}} d_{jj,kk,ii,t_{r}}^{s}(e_{2}) \right] \\ \left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{jj,kk,ii,t_{r}}^{s}(e_{2}) \left[ r_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right. \\ \left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{jj,kk,ii,t_{z}}^{s}(e_{2}) \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right. \\ \left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{jj,kk,ii,t_{z}}^{s}(e_{2}) \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right. \\ \left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,kk,t_{r}}^{s}(e_{2}) \left[ r_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right. \\ \left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,kk,t_{r}}^{s}(e_{2}) \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right\}.$$

$$\left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,kk,t_{z}}^{s}(e_{2}) \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right\}.$$

$$\left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,kk,t_{z}}^{s}(e_{2}) \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right\}.$$

$$\left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,kk,t_{z}}^{s}(e_{2}) \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right\}.$$

$$\left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,kk,t_{z}}^{s}(e_{2}) \left[ z_{l_{2}(e_{2},kk)}^{c} - \frac{4}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{2}(e_{2},kk)}^{c}(t_{n-2}) \right] \right] \right\}.$$

$$\left. + \partial_{h_{S_{2}(e_{2},qq)}} d_{ii,jj,kk,t_{z}}^{s}(e_{2}) \left[ z_$$

# 32. The $\sigma - \rho$ state equation on boundary 2 (TDC2) in the near field

Residuals for this equation are identical to those in the far-field so we will not repeat here the derivations of section 11.

### 33. The slip condition on boundary 1 (SC1) in the near-field

We recall equation (23.16) which states

$$(\boldsymbol{v}^{s_1} - \bar{\boldsymbol{u}} - A\check{\boldsymbol{u}}) \cdot (\boldsymbol{I} - \boldsymbol{n}^1 \boldsymbol{n}^1) = \frac{1 + 4EgBg}{4Bg} \nabla^s \sigma^1.$$
 (33.1)

We define the i-th SC1 residual as

$$\bar{S}_{i}^{1} = \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \left( \boldsymbol{v}^{s_{1}} - \bar{\boldsymbol{u}} - A\check{\boldsymbol{u}} \right) \cdot \boldsymbol{t}^{1} - \frac{1 + 4Eg\,Bg}{4Bg} \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \boldsymbol{t}^{1} \cdot \nabla^{s} \sigma^{1}, \tag{33.2}$$

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$$\bar{S}_{i}^{1} = \int_{\partial\Omega^{1}} \phi_{i}^{1} \boldsymbol{v}^{s_{1}} \cdot \boldsymbol{t}^{1} - \int_{\partial\Omega^{1}} \phi_{i}^{1} \bar{\boldsymbol{u}} \cdot \boldsymbol{t}^{1} - \int_{\partial\Omega^{1}} \phi_{i}^{1} A \check{\boldsymbol{u}} \cdot \boldsymbol{t}^{1} - \frac{1 + 4Eg Bg}{4Bg} \int_{\partial\Omega^{1}} \phi_{i}^{1} \left(\partial_{s} \sigma^{1}\right) \boldsymbol{t}^{1} \cdot \boldsymbol{t}^{1},$$
(33.3)

equivalently

$$\begin{split} \bar{S}_{i}^{1} &= \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} u^{s_{1}} t_{r}^{1} + \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} w^{s_{1}} t_{z}^{1} - \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \bar{u} t_{r}^{1} - \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \bar{w} t_{z}^{1} \\ &- A \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \check{u} t_{r}^{1} - A \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \check{w} t_{z}^{1} - \frac{1 + 4Eg \, Bg}{4Bg} \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \partial_{s} \sigma^{1}. \end{split}$$

$$(33.4)$$

We consider the last integral on the right hand side above and we integrate by parts to obtain

$$-\int_{\partial\Omega^{1}} \phi_{i}^{1} \partial_{s} \sigma^{1} = -\phi_{i}^{1} \sigma^{1} |_{(r_{c}, z_{c})}^{(r_{J}, z_{J})} + \int_{\partial\Omega^{1}} \sigma^{1} \partial_{s} \phi_{i}^{1}.$$
 (33.5)

This yields

$$\bar{S}_{i}^{1} = \int_{\partial\Omega^{1}} \phi_{i}^{1} u^{s_{1}} t_{r}^{1} + \int_{\partial\Omega^{1}} \phi_{i}^{1} w^{s_{1}} t_{z}^{1} - \int_{\partial\Omega^{1}} \phi_{i}^{1} \bar{u} t_{r}^{1} - \int_{\partial\Omega^{1}} \phi_{i}^{1} \bar{w} t_{z}^{1} 
- A \int_{\partial\Omega^{1}} \phi_{i}^{1} \check{u} t_{r}^{1} - A \int_{\partial\Omega^{1}} \phi_{i}^{1} \check{w} t_{z}^{1} + \frac{1 + 4EgBg}{4Bg} \int_{\partial\Omega^{1}} \sigma^{1} \partial_{s} \phi_{i}^{1} 
+ \frac{1 + 4EgBg}{4Bg} \phi_{i}^{1} (r_{c}, z_{c}) \sigma^{1} (r_{c}, z_{c}) - \frac{1 + 4EgBg}{4Bg} \phi_{i}^{1} (r_{J}, z_{J}) \sigma^{1} (r_{J}, z_{J}).$$
(33.6)

We now recall the approximations

$$\bar{u} \approx \sum_{j=1}^{n_v} \bar{u}_j \phi_j, \tag{33.7}$$

$$\bar{w} \approx \sum_{i=1}^{n_v} \bar{w}_j \phi_j \tag{33.8}$$

and

$$\sigma^1 \approx \sum_{j=1}^{n_v} \sigma_j^1 \phi_j \tag{33.9}$$

and we introduce

$$u^{s_1} \approx \sum_{i=1}^{n_v} u_j^{s_1} \phi_j \tag{33.10}$$

and

$$w^{s_1} \approx \sum_{i=1}^{n_v} w_j^{s_1} \phi_j. \tag{33.11}$$

Substituting these approximations into the residual equation we have

$$\bar{S}_{i}^{1} = \frac{1 + 4Eg Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \sigma^{1}(r_{c}, z_{c}) \\
- \frac{1 + 4Eg Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \sigma^{1}(r_{a}, z_{a}) - A \int_{\partial \Omega^{1}} \phi_{i}^{1} \check{u} t_{r}^{1} - A \int_{\partial \Omega^{1}} \phi_{i}^{1} \check{w} t_{z}^{1} \\
\int_{\partial \Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \phi_{j} \right) t_{r}^{1} + \int_{\partial \Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \phi_{j} \right) t_{z}^{1} \\
- \int_{\partial \Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \bar{u}_{j} \phi_{j} \right) t_{r}^{1} - \int_{\partial \Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \bar{w}_{j} \phi_{j} \right) t_{z}^{1} \\
+ \frac{1 + 4Eg Bg}{4Bg} \int_{\partial \Omega^{1}} \left( \sum_{j=1}^{n_{v}} \sigma_{j}^{1} \phi_{j} \right) \partial_{s} \phi_{i}^{1}. \tag{33.12}$$

Moving the integrals into the sum we have

$$\bar{S}_{i}^{1} = \frac{1 + 4Eg Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \sigma^{1}(r_{c}, z_{c}) \\
- \frac{1 + 4Eg Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \sigma^{1}(r_{a}, z_{a}) - A \int_{\partial \Omega^{1}} \phi_{i}^{1} \check{u} t_{r}^{1} - A \int_{\partial \Omega^{1}} \phi_{i}^{1} \check{w} t_{z}^{1} \\
+ \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \int_{\partial \Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} t_{r}^{1} + \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \int_{\partial \Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} t_{z}^{1} \\
- \sum_{j=1}^{n_{v}} \bar{u}_{j} \int_{\partial \Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} t_{r}^{1} - \sum_{j=1}^{n_{v}} \bar{w}_{j} \int_{\partial \Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} t_{z}^{1} \\
+ \frac{1 + 4Eg Bg}{4Bg} \sum_{j=1}^{n_{v}} \sigma_{j}^{1} \int_{\partial \Omega^{1}} \phi_{j}^{1} \partial_{s} \phi_{i}^{1}. \tag{33.13}$$

Decomposing the integral into sums over line-elements and passing to local node numbers we have

$$\bar{\mathcal{S}}_{i}^{1} = \frac{1 + 4Eg\,Bg}{4Bg}\phi_{i}^{1}(r_{c}, z_{c})\sigma^{1}(r_{c}, z_{c}) - \frac{1 + 4Eg\,Bg}{4Bg}\phi_{i}^{1}(r_{a}, z_{a})\sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1\\i = l_{1}^{1}(e_{1}, ii)}}^{n_{e_{1}}^{1}}\mathcal{S}_{e_{1}, ii}^{1},$$

$$(33.14)$$

where

$$\begin{split} \bar{\mathcal{S}}_{e_{1},ii}^{1} &= -A \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \check{u} t_{r}^{1} - A \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \check{u} t_{z}^{1} \\ &+ \sum_{ij=1}^{n_{v}^{1,e_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} t_{r}^{1} + \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ij)}^{1} t_{z}^{1} \\ &- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{u}_{l_{1}(e_{1},jj)} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} t_{r}^{1} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{w}_{l_{1}(e_{1},jj)} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} t_{z}^{1} \\ &- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{u}_{l_{1}(e_{1},jj)} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},ij)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} t_{r}^{1} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{w}_{l_{1}(e_{1},jj)} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},jj)}^{1} t_{z}^{1} \\ &+ \frac{1 + 4EgBg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},jj)}^{1} \partial_{s} \phi_{l_{1}(e_{1},ii)}^{1}, \\ &+ \frac{1 + 4EgBg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},jj)}^{1} \partial_{s} \phi_{l_{1}(e_{1},ii)}^{1}, \\ &+ \frac{1 + 4EgBg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},jj)}^{1} \partial_{s} \phi_{l_{1}(e_{1},ii)}^{1}, \\ &+ \frac{1 + 4EgBg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}(e_{1},jj)}^{1} \partial_{s} \phi_{l_{1}^{1}(e_{1},ii)}^{1}, \\ &+ \frac{1 + 4EgBg}{4Bg} \int\limits_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}^{1}(e_{1},jj)}^{1} \partial_{s} \phi_{l_{1}^{1}(e_{1},ji)}^{1}, \\ &+ \frac{1 + 4EgBg}{4Bg} \int\limits_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}^{1}(e_{1},jj)}^{1} \partial_{s} \phi_{l_{1}^{1}(e_{1},jj)}^{1}, \\ &+ \frac{1 + 4EgBg}{4Bg} \int\limits_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}^{1}(e_{1},jj)}^{1} \partial_{s} \phi_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1}^{1}(e_{1},jj)}^{1} \int\limits_{\partial\Omega^{1}} \phi_{l_{1$$

i.e

$$S_{e_{1},ii}^{1} = -Ac_{ii,t_{r},\check{u}} - Ac_{ii,t_{z},\check{w}}$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{u}_{l_{1}(e_{1},jj)} c_{ii,jj,t_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{w}_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1})$$

$$- \frac{1 + 4Eg Bg}{4Bg} \sum_{i=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}(e_{1},jj)}^{1} c_{jj,ii}^{s}(e_{1}).$$

$$(33.16)$$

Summarising and re-arraging terms we have

$$\bar{S}_{i}^{1} = \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{\text{cl}}^{1}} \mathcal{S}_{e_{1},ii}^{1}, \tag{33.17}$$

where

$$S_{e_{1},ii}^{1} = -A \left[ c_{ii,t_{r},\check{u}} + c_{ii,t_{z},\check{w}} \right]$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \left\{ c_{ii,jj,t_{r}}(e_{1}) \left[ u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} - \bar{u}_{l_{1}(e_{1},jj)} \right] \right.$$

$$+ c_{ii,jj,t_{z}}(e_{1}) \left[ w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} - \bar{w}_{l_{1}(e_{1},jj)} \right]$$

$$+ \frac{1 + 4Eg Bg}{4Ba} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} c_{jj,ii}^{s}(e_{1}) \right\}.$$

$$(33.18)$$

#### 33.1. Jacobian terms

Here we find the derivatives of  $\bar{\mathcal{S}}_i^1$  with respect to  $\bar{u}_q$ ,  $\bar{w}_q$ ,  $u_q^{s_1}$ ,  $w_q^{s_1}$ ,  $\sigma_q^1$ ,  $\theta_c$ , A and  $h_q$ .

### 33.1.1. Derivatives of $\bar{S}_i^1$ with respect to $\bar{u}_q$

Using equation (33.14) we have

$$\partial_{\bar{u}_{q}} \bar{\mathcal{S}}_{i}^{1} = \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \partial_{u_{q}} \sigma^{1}(r_{c}, z_{c})$$

$$- \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \partial_{u_{q}} \sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii)}}^{n_{e_{1}}^{1}} \partial_{\bar{u}_{q}} \bar{\mathcal{S}}_{e_{1}, ii}^{1}.$$
(33.19)

Form equation (33.16) we have

$$\partial_{\bar{u}_{q}} \bar{S}_{e_{1},ii}^{1} = -\partial_{\bar{u}_{q}} A c_{ii,t_{r},\bar{u}} - \partial_{\bar{u}_{q}} A c_{ii,t_{z},\bar{w}}$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{u}_{q}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{u}_{q}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} c_{ii,jj,t_{r}}(e_{1}) \partial_{\bar{u}_{q}} \bar{u}_{l_{1}(e_{1},jj)} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{u}_{q}} \bar{w}_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1})$$

$$+ \frac{1 + 4Eg \, Bg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{u}_{q}} \sigma_{l_{1}(e_{1},jj)}^{1} c_{jj,ii}(e_{1}),$$

$$(33.20)$$

$$\partial_{\bar{u}_q} \bar{\mathcal{S}}_{e_1,ii}^1 = -c_{ii,jj,t_r}(e_1)|_{q=l_1(e_1,jj)}. \tag{33.21}$$

### 33.1.2. Derivatives of $\bar{\mathcal{S}}_i^1$ with respect to $\bar{w}_q$

Using equation (33.14) we have

$$\partial_{\bar{w}_{q}} \bar{\mathcal{S}}_{i}^{1} = \frac{1 + 4Eg Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \partial_{w_{q}} \sigma^{1}(r_{c}, z_{c})$$

$$- \frac{1 + 4Eg Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \partial_{w_{q}} \sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1} (e_{1}, ii)}}^{n_{e_{1}}^{1}} \partial_{\bar{w}_{q}} \bar{\mathcal{S}}_{e_{1}, ii}^{1}.$$
(33.22)

Form equation (33.16) we have

$$\partial_{\bar{w}_{q}} \bar{S}_{e_{1},ii}^{1} = -\partial_{\bar{w}_{q}} A c_{ii,t_{r},\bar{u}} - \partial_{\bar{w}_{q}} A c_{ii,t_{z},\bar{w}}$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{w}_{q}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{w}_{q}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} c_{ii,jj,t_{r}}(e_{1}) \partial_{\bar{w}_{q}} \bar{u}_{l_{1}(e_{1},jj)} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{w}_{q}} \bar{w}_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1})$$

$$+ \frac{1 + 4Eg Bg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{w}_{q}} \sigma_{l_{1}(e_{1},jj)}^{1} c_{jj,ii}(e_{1}),$$

$$(33.23)$$

$$\partial_{\bar{w}_q} \bar{S}^1_{e_1, ii} = -c_{ii, jj, t_z}(e_1)|_{q = l_1(e_1, jj)}. \tag{33.24}$$

# 33.1.3. Derivatives of $\bar{S}_i^1$ with respect to $u_q^{s_1}$

Using equation (33.14) we have

$$\begin{split} \partial_{u_{q}^{s_{1}}}\bar{\mathcal{S}}_{i}^{1} &= \frac{1+4Eg\,Bg}{4Bg}\phi_{i}^{1}(r_{c},z_{c})\partial_{u_{q}^{s_{1}}}\sigma^{1}(r_{c},z_{c}) \\ &- \frac{1+4Eg\,Bg}{4Bg}\phi_{i}^{1}(r_{a},z_{a})\partial_{u_{q}^{s_{1}}}\sigma^{1}(r_{a},z_{a}) + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}}\partial_{u_{q}^{s_{1}}}\bar{\mathcal{S}}_{e_{1},ii}^{1}. \end{split} \tag{33.25}$$

Form equation (33.16) we have

$$\begin{split} \partial_{u_{q}^{s_{1}}} \bar{\mathcal{S}}_{e_{1},ii}^{1} &= -\partial_{u_{q}^{s_{1}}} A c_{ii,t_{r},\check{u}} - \partial_{u_{q}^{s_{1}}} A c_{ii,t_{z},\check{w}} \\ &+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1}) \\ &- \sum_{jj=1}^{n_{v}^{1,e_{1}}} c_{ii,jj,t_{r}}(e_{1}) \partial_{u_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1}) \\ &+ \frac{1 + 4Eg \, Bg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} c_{jj,ii}^{s}(e_{1}), \end{split}$$

$$\partial_{u_q^{s_1}} \bar{\mathcal{S}}_{e_1,ii}^1 = c_{ii,jj,t_r}(e_1)|_{q=l_1(e_1,jj)}. \tag{33.27}$$

### 33.1.4. Derivatives of $S_i^1$ with respect to $w_a^{s_1}$

Using equation (33.14) we have

$$\partial_{w_{q}^{s_{1}}} \bar{\mathcal{S}}_{i}^{1} = \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \partial_{w_{q}^{s_{1}}} \sigma^{1}(r_{c}, z_{c}) - \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \partial_{w_{q}^{s_{1}}} \sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii)}}^{n_{e_{1}}^{1}} \partial_{w_{q}^{s_{1}}} \mathcal{S}_{e_{1}, ii}^{1}.$$
(33.28)

Form equation (33.16) we have

$$\begin{split} \partial_{w_{q}^{s_{1}}} \bar{S}_{e_{1},ii}^{1} &= -\partial_{w_{q}^{s_{1}}} A c_{ii,t_{r},\check{u}} - \partial_{w_{q}^{s_{1}}} A c_{ii,t_{z},\check{w}} \\ &+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,t_{z}}(e_{1}) \\ &- \sum_{jj=1}^{n_{v}^{1,e_{1}}} c_{ii,jj,t_{r}}(e_{1}) \partial_{w_{q}^{s_{1}}} \bar{u}_{l_{1}(e_{1},jj)} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} \bar{w}_{l_{1}(e_{1},jj)} c_{ii,jj,t_{z}}(e_{1}) \\ &+ \frac{1 + 4Eg \, Bg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} c_{jj,ii}^{s}(e_{1}), \end{split}$$

$$\partial_{w_q^{s_1}} \bar{\mathcal{S}}_{e_1,ii}^1 = c_{ii,jj,t_z}(e_1)|_{q=l_1(e_1,jj)}. \tag{33.30}$$

## 33.1.5. Derivatives of $S_i^1$ with respect to $\sigma_q^1$

Using equation (12.14) we have

$$\partial_{\sigma_{q}^{1}} \bar{\mathcal{S}}_{i}^{1} = \frac{1 + 4EgBg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \partial_{\sigma_{q}^{1}} \sigma^{1}(r_{c}, z_{c})$$

$$- \frac{1 + 4EgBg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \partial_{\sigma_{q}^{1}} \sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii)}}^{n_{e_{1}}^{1}} \partial_{\sigma_{q}^{1}} \bar{\mathcal{S}}_{e_{1}, ii}^{1}.$$
(33.31)

Form equation (12.16) we have

$$\begin{split} \partial_{\sigma_{q}^{1}} \bar{\mathcal{S}}_{e_{1},ii}^{1} &= -\partial_{\sigma_{q}^{1}} A c_{ii,t_{r},\check{u}} - \partial_{\sigma_{q}^{1}} A c_{ii,t_{z},\check{w}} \\ &+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{\sigma_{q}^{1}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{\sigma_{q}^{1}} c_{ii,jj,t_{z}}(e_{1}) \\ &- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{u}_{l_{1}(e_{1},jj)} \partial_{\sigma_{q}^{1}} c_{ii,jj,t_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{w}_{l_{1}(e_{1},jj)} \partial_{\sigma_{q}^{1}} c_{ii,jj,t_{z}}(e_{1}) \\ &+ \frac{1 + 4Eg \, Bg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} c_{jj,ii}^{s}(e_{1}) \partial_{\sigma_{q}^{1}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1}, \end{split}$$

$$\partial_{\sigma_q^1} \bar{\mathcal{S}}_{e_1,ii}^1 = \frac{1 + 4Eg \, Bg}{4Bg} c_{jj,ii}^s(e_1)|_{q=l_1^1(e_1,jj)},\tag{33.33}$$

### 33.1.6. Derivatives of $S_i^1$ with respect to $\theta_c$

Using equation (33.14) we have

$$\partial_{\theta_{c}} \bar{S}_{i}^{1} = \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \partial_{\theta_{c}} \sigma^{1}(r_{c}, z_{c})$$

$$- \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \partial_{\theta_{c}} \sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii)}}^{n_{e_{1}}^{1}} \partial_{\theta_{c}} \bar{S}_{e_{1}, ii}^{1}.$$
(33.34)

Form equation (33.16) we have

$$\partial_{\theta_{c}} \bar{S}_{e_{1},ii}^{1} = -A \partial_{\theta_{c}} c_{ii,t_{r},\check{u}} - A \partial_{\theta_{c}} c_{ii,t_{z},\check{w}}$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{\theta_{c}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{\theta_{c}} c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{u}_{l_{1}(e_{1},jj)} \partial_{\theta_{c}} c_{ii,jj,t_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{w}_{l_{1}(e_{1},jj)} \partial_{\theta_{c}} c_{ii,jj,t_{z}}(e_{1})$$

$$+ \frac{1 + 4EgBg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}(e_{1},jj)}^{1} \partial_{\theta_{c}} c_{jj,ii}^{s}(e_{1}),$$

$$(33.35)$$

$$\partial_{\theta_c} \bar{\mathcal{S}}^1_{e_1,ii} = -A \left[ \partial_{\theta_c} c_{ii,t_r,\check{\mathbf{u}}} + \partial_{\theta_c} c_{ii,t_z,\check{\mathbf{w}}} \right]. \tag{33.36}$$

## 33.1.7. Derivatives of $S_i^1$ with respect to A

Using equation (33.14) we have

$$\partial_{A}\bar{S}_{i}^{1} = \frac{1 + 4Eg Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \partial_{A}\sigma^{1}(r_{c}, z_{c})$$

$$- \frac{1 + 4Eg Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \partial_{A}\sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii)}}^{n_{e_{1}}^{1}} \partial_{A}\bar{S}_{e_{1}, ii}^{1}.$$
(33.37)

Form equation (33.16) we have

$$\partial_{A}\bar{S}_{e_{1},ii}^{1} = -\partial_{A}Ac_{ii,t_{r},\check{u}} - \partial_{A}Ac_{ii,t_{z},\check{w}}$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{A}c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{A}c_{ii,jj,t_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{u}_{l_{1}(e_{1},jj)} \partial_{A}c_{ii,jj,t_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{w}_{l_{1}(e_{1},jj)} \partial_{A}c_{ii,jj,t_{z}}(e_{1})$$

$$+ \frac{1 + 4EgBg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} c_{jj,ii}^{s}(e_{1}) \partial_{A}\sigma_{l_{1}(e_{1},jj)}^{1},$$

$$(33.38)$$

$$\partial_A \bar{\mathcal{S}}^1_{e_1,ii} = -c_{ii,t_r,\check{u}} - c_{ii,t_z,\check{w}}.$$
 (33.39)

### 33.1.8. Derivatives of $S_i^1$ with respect to $h_q$

Using equation (12.14) and local spine numbers we have

$$\partial_{h_{q}} \bar{\mathcal{S}}_{i}^{1} = \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{c}, z_{c}) \partial_{h_{q}} \sigma^{1}(r_{c}, z_{c})$$

$$- \frac{1 + 4Eg \, Bg}{4Bg} \phi_{i}^{1}(r_{a}, z_{a}) \partial_{h_{q}} \sigma^{1}(r_{a}, z_{a}) + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii) \\ q = S_{1}(e_{1}, qq)}}^{n_{e_{1}}^{1}} \bar{\mathcal{S}}_{e_{1}, ii}^{1}.$$
(33.40)

Form equation (33.16) we have

$$\begin{split} \partial_{h_{S_{1}(e_{1},qq)}} \bar{S}_{e_{1},ii}^{1} &= -\partial_{h_{S_{1}(e_{1},qq)}} A c_{ii,t_{r},\check{u}} - \partial_{h_{S_{1}(e_{1},qq)}} A c_{ii,t_{z},\check{w}} \\ &+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{z}}(e_{1}) \\ &- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{u}_{l_{1}(e_{1},jj)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{w}_{l_{1}(e_{1},jj)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{z}}(e_{1}) \\ &+ \frac{1 + 4Eg \, Bg}{4Bg} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \sigma_{l_{1}^{1}(e_{1},jj)}^{1} \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,ii}^{s}(e_{1}), \end{split}$$

$$(33.41)$$

i.e

$$\partial_{h_{S_{1}(e_{1},qq)}} \bar{S}_{e_{1},ii}^{1} = -A \left[ \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,t_{r},\tilde{u}} + \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,t_{z},\tilde{w}} \right]$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \left[ \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{r}}(e_{1}) \left\{ u_{l_{1}(e_{1},jj)}^{s_{1}} - \bar{u}_{l_{1}(e_{1},jj)} \right\} \right.$$

$$+ \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,t_{z}}(e_{1}) \left\{ w_{l_{1}(e_{1},jj)}^{s_{1}} - \bar{w}_{l_{1}(e_{1},jj)} \right\}$$

$$+ \frac{1 + 4EgBg}{4Bg} \sigma_{l_{1}(e_{1},jj)}^{1} \underbrace{\partial_{h_{S_{1}(e_{1},qq)}} c_{jj,ii}^{s}(e_{1})}_{=0} \right].$$

$$(33.42)$$

## 34. Kinematic boundary condition (KBC) in the near field

This is identical to the far-field case discussed in section (13), so we will not repeat the derivations here.

### 35. Mass transfer condition on boundary 1 (MEC1) in the near-field

We recall MEC1 which in the near field is given by equation (23.18) which states

$$(\bar{\boldsymbol{u}} + A\check{\boldsymbol{u}} - \boldsymbol{v}^{s_1}) \cdot \boldsymbol{n}^1 = Fg \left(\rho^{s_1} - Dg\right). \tag{35.1}$$

i.e.

$$(\bar{u} + A\check{u} - u^{s_1})n_r^1 + (\bar{w} + A\check{w} - w^{s_1})n_z^1 - Fg\,\rho^{s_1} + Fg\,Dg = 0,\tag{35.2}$$

and define the i-th MEC1 residual as

$$\begin{split} \bar{E}_{i}^{1} &= \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \bar{u} n_{r}^{1} + \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \bar{w} n_{z}^{1} + A \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \check{u} n_{r}^{1} + A \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \check{w} n_{z}^{1} \\ &- \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} u^{s_{1}} n_{r}^{1} - \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} w^{s_{1}} n_{z}^{1} - Fg \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} + Fg Dg \int\limits_{\partial\Omega^{1}} \phi_{i}^{1}, \end{split}$$
(35.3)

where i is an index that runs through the boundary 1 node numbering.

We substitute approximations

$$\bar{u} \approx \sum_{j=1}^{n_v} \bar{u}_j \phi_j, \tag{35.4}$$

$$\bar{w} \approx \sum_{j=1}^{n_v} \bar{w}_j \phi_j, \tag{35.5}$$

$$u^{s_1} \approx \sum_{j=1}^{n_v} u_j^{s_1} \phi_j^1, \tag{35.6}$$

$$w^{s_1} \approx \sum_{i=1}^{n_v} w_j^{s_1} \phi_j^1 \tag{35.7}$$

and

$$\rho^{s_1} \approx \sum_{i=1}^{n_v} \rho_j^{s_1} \phi_j^1. \tag{35.8}$$

into the residual equation above and obtain

$$\begin{split} \bar{\mathcal{E}}_{i}^{1} &= \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \bar{u}_{j} \phi_{j}^{1} \right) n_{r}^{1} + \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \bar{w}_{j} \phi_{j}^{1} \right) n_{z}^{1} \\ &+ A \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \check{u} n_{r}^{1} + A \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \check{w} n_{z}^{1} - \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \phi_{j}^{1} \right) n_{r}^{1} \\ &- \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \phi_{j}^{1} \right) n_{z}^{2} - Fg \int\limits_{\partial\Omega^{1}} \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{1}} \phi_{j}^{1} \right) + Fg Dg \int\limits_{\partial\Omega^{1}} \phi_{i}^{1}. \end{split} \tag{35.9}$$

Moving the integrals into the sums and re-arranging terms we have

$$\bar{\mathcal{E}}_{i}^{1} = Fg Dg \int_{\partial\Omega^{1}} \phi_{i}^{1} + A \int_{\partial\Omega^{1}} \phi_{i}^{1} \check{u} n_{r}^{1} + A \int_{\partial\Omega^{1}} \phi_{i}^{1} \check{w} n_{z}^{1} + \sum_{j=1}^{n_{v}} \bar{u}_{j} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} + \sum_{j=1}^{n_{v}} \bar{w}_{j} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} \\
- \sum_{j=1}^{n_{v}} u_{j}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{r}^{1} - \sum_{j=1}^{n_{v}} w_{j}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1} n_{z}^{1} - Fg \sum_{j=1}^{n_{v}} \rho_{j}^{s_{1}} \int_{\partial\Omega^{1}} \phi_{i}^{1} \phi_{j}^{1}. \tag{35.10}$$

Decomposing the integrals into sums of integrals over each line-element and using local node-numbers we have

$$\bar{\mathcal{E}}_{i}^{1} = \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{\text{el}}^{1}} \bar{\mathcal{E}}_{e_{1},ii}^{1}, \tag{35.11}$$

where

$$\bar{\mathcal{E}}_{e_{1},ii}^{1} = Fg Dg \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},ii)}^{1} + A \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},ii)}^{1} \check{u}n_{r}^{1} + A \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},ii)}^{1} \check{w}n_{z}^{1} \\
+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{u}_{l_{1}(e_{1},jj)} \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{w}_{l_{1}(e_{1},jj)} \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},jj)}^{1} n_{z}^{1} \\
- \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},jj)}^{1} n_{r}^{1} - \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},jj)}^{1} n_{z}^{1} \\
- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},ij)}^{1} \phi_{l_{1}(e_{1},jj)}^{1}, \\
- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},ij)}^{1} \phi_{l_{1}(e_{1},jj)}^{1}, \\
- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},ij)}^{1} \phi_{l_{1}(e_{1},jj)}^{1}, \\
- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},ij)}^{1} \phi_{l_{1}(e_{1},ij)}^{1} \phi_{l_{1}(e_{1},ij)}^{1}, \\
- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \int_{\underbrace{\partial\Omega^{1}}} \phi_{l_{1}(e_{1},ii)}^{1} \phi_{l_{1}(e_{1},ij)}^{1} \phi_{l$$

$$\frac{\bar{c}_{e_1,ii}^{1}}{\bar{c}_{e_1,ii}^{1}} = Fg \, Dg \, c_{ii}(e_1) + Ac_{ii,n_r,\check{u}}(e_1) + Ac_{ii,n_z,\check{w}}(e_1) 
+ \sum_{jj=1}^{n_v^{1,e_1}} \bar{u}_{l_1(e_1,jj)} c_{ii,jj,n_r}(e_1) + \sum_{jj=1}^{n_v^{1,e_1}} \bar{w}_{l_1(e_1,jj)} c_{ii,jj,n_z}(e_1) - \sum_{jj=1}^{n_v^{1,e_1}} u_{l_1(e_1,jj)}^{s_1} c_{ii,jj,n_r}(e_1) 
- \sum_{jj=1}^{n_v^{1,e_1}} w_{l_1(e_1,jj)}^{s_1} c_{ii,jj,n_z}(e_1) - Fg \sum_{jj=1}^{n_v^{1,e_1}} \rho_{l_1(e_1,jj)}^{s_1} c_{ii,jj} c_{ii,jj}(e_1).$$
(35.13)

Summarising and re-arranging terms we have

$$\bar{\mathcal{E}}_{i}^{1} = \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}} \bar{\mathcal{E}}_{e_{1},ii}^{1}, \tag{35.14}$$

where

$$\bar{c}_{e_{1},ii}^{1} = Fg \, Dg \, c_{ii}(e_{1}) + A \left[ c_{ii,n_{r},\check{u}}(e_{1}) + c_{ii,n_{z},\check{w}}(e_{1}) \right] 
+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \left\{ c_{ii,jj,n_{r}}(e_{1}) \left[ \bar{u}_{l_{1}(e_{1},jj)} - u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \right] \right. 
+ c_{ii,jj,n_{z}}(e_{1}) \left[ \bar{w}_{l_{1}(e_{1},jj)} - w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \right] 
- Fg \, \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj}(e_{1}) \right\}.$$
(35.15)

#### 35.1. Jacobian terms

We now calculate the derivatives of  $\bar{\mathcal{E}}_i^1$  with respect to  $\bar{u}_q$ ,  $\bar{w}_q$ ,  $u_q^{s_1}$ ,  $w_q^{s_1}$ ,  $\rho_q^{s_1}$ ,  $\theta_c$ , A and  $h_q$ .

## 35.1.1. Derivatives of $\bar{\mathcal{E}}_i^1$ with respect to $\bar{u}_q$

Using equation (35.11) we have

$$\partial_{\bar{u}_q} \bar{\mathcal{E}}_i^1 = \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii)}}^{n_{el}^1} \partial_{\bar{u}_q} \bar{\mathcal{E}}_{e_1, ii}^1, \tag{35.16}$$

and from equation (35.13) we have

$$\partial_{\bar{u}_{q}} \bar{\mathcal{E}}_{e_{1},ii}^{1} = Fg Dg \partial_{\bar{u}_{q}} c_{ii}(e_{1}) + A \partial_{\bar{u}_{q}} c_{ii,n_{r},\bar{u}}(e_{1}) + A \partial_{\bar{u}_{q}} c_{ii,n_{z},\bar{w}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{u}_{q}} \bar{u}_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{u}_{q}} \bar{w}_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{u}_{q}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{u}_{q}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1})$$

$$- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{u}_{q}} \rho_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj} c_{ii,jj}(e_{1}),$$

$$(35.17)$$

$$\partial_{\bar{u}_q} \mathcal{E}_{e_1, ii}^1 = c_{ii, jj, n_r}(e_1)|_{q = l_1(e_1, jj)}. \tag{35.18}$$

# 35.1.2. Derivatives of $\bar{\mathcal{E}}_i^1$ with respect to $\bar{w}_q$

Using equation (35.11) we have

$$\partial_{\bar{w}_q} \bar{\mathcal{E}}_i^1 = \sum_{\substack{e_1 = 1\\ i = l_1^1(e_1, ii)}}^{n_{\text{el}}^1} \partial_{\bar{w}_q} \bar{\mathcal{E}}_{e_1, ii}^1, \tag{35.19}$$

and from equation (35.13) we have

$$\partial_{\bar{w}_{q}} \bar{\mathcal{E}}_{e_{1},ii}^{1} = Fg Dg \partial_{\bar{w}_{q}} c_{ii}(e_{1}) + A \partial_{\bar{w}_{q}} c_{ii,n_{r},\check{u}}(e_{1}) + A \partial_{\bar{w}_{q}} c_{ii,n_{z},\check{w}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{w}_{q}} \bar{u}_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{w}_{q}} \bar{w}_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{w}_{q}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{w}_{q}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1})$$

$$- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\bar{w}_{q}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj}(e_{1}),$$

$$(35.20)$$

i e

$$\partial_{\bar{w}_q} \bar{\mathcal{E}}_{e_1,ii}^1 = c_{ii,jj,n_z}(e_1)|_{q=l_1(e_1,jj)}. \tag{35.21}$$

# 35.1.3. Derivatives of $\bar{\mathcal{E}}_i^1$ with respect to $u_q^{s_1}$

Using equation (35.11) we have

$$\partial_{u_q^{s_1}} \bar{\mathcal{E}}_i^1 = \sum_{\substack{e_1 = 1\\ i = l_1^1(e_1, ii)}}^{n_{\text{el}}^1} \partial_{u_q^{s_1}} \bar{\mathcal{E}}_{e_1, ii}^1, \tag{35.22}$$

and from equation (35.13) we have

$$\begin{split} \partial_{u_{q}^{s_{1}}} \bar{\mathcal{E}}_{e_{1},ii}^{1} &= Fg \, Dg \, \partial_{u_{q}^{s_{1}}} c_{ii}(e_{1}) + A \partial_{u_{q}^{s_{1}}} c_{ii,n_{r},\check{u}}(e_{1}) + A \partial_{\bar{w}_{q}} c_{ii,n_{z},\check{w}}(e_{1}) \\ &+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1}) \\ &- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} \bar{u}_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} \bar{w}_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1}) \\ &- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} c_{ii,jj} c_{ii,jj}(e_{1}), \end{split}$$

i e

$$\partial_{u_q^{s_1}} \bar{\mathcal{E}}_{e_1,ii}^1 = -c_{ii,jj,n_r}(e_1)|_{q=l_1(e_1,jj)}. \tag{35.24}$$

# 35.1.4. Derivatives of $bar\mathcal{E}_i^1$ with respect to $w_q^{s_1}$

Using equation (35.11) we have

$$\partial_{w_q^{s_1}} \bar{\mathcal{E}}_i^1 = \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii)}}^{n_{\text{el}}^1} \partial_{w_q^{s_1}} \bar{\mathcal{E}}_{e_1, ii}^1, \tag{35.25}$$

and from equation (35.13) we have

$$\partial_{w_{q}^{s_{1}}} \bar{\mathcal{E}}_{e_{1},ii}^{1} = Fg Dg \, \partial_{w_{q}^{s_{1}}} c_{ii}(e_{1}) + A \partial_{w_{q}^{s_{1}}} c_{ii,n_{r},\check{u}}(e_{1}) + A \partial_{w_{q}^{s_{1}}} c_{ii,n_{z},\check{w}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} \bar{u}_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} \bar{w}_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1})$$

$$- Fg \sum_{j=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} \rho_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj}(e_{1}),$$

$$(35.26)$$

$$\partial_{w_q^{s_1}} \bar{\mathcal{E}}_{e_1,ii}^1 = -c_{ii,jj,n_z}(e_1)|_{q=l_1(e_1,jj)}. \tag{35.27}$$

# 35.1.5. Derivatives of $\mathcal{E}_i^1$ with respect to $\rho_q^{s_1}$

Using equation (35.11) we have

$$\partial_{\rho_q^{s_1}} \bar{\mathcal{E}}_i^1 = \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii)}}^{n_{el}^1} \partial_{\rho_q^{s_1}} \bar{\mathcal{E}}_{e_1, ii}^1, \tag{35.28}$$

and from equation (35.13) we have

$$\begin{split} \partial_{\rho_{q}^{s_{1}}} \bar{\mathcal{E}}_{e_{1},ii}^{1} &= Fg \, Dg \, \partial_{\rho_{q}^{s_{1}}} c_{ii}(e_{1}) + A \partial_{w_{q}^{s_{1}}} c_{ii,n_{r},\check{u}}(e_{1}) + A \partial_{w_{q}^{s_{1}}} c_{ii,n_{z},\check{w}}(e_{1}) \\ &+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\rho_{q}^{s_{1}}} \bar{u}_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\rho_{q}^{s_{1}}} \bar{w}_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1}) \\ &- \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\rho_{q}^{s_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\rho_{q}^{s_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj,n_{z}}(e_{1}) \\ &- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{\rho_{q}^{s_{1}}} \rho_{l_{1}(e_{1},jj)}^{s_{1}} c_{ii,jj} c_{ii,jj}(e_{1}), \end{split} \tag{35.29}$$

$$\partial_{\rho_q^{s_1}} \bar{\mathcal{E}}_{e_1,ii}^1 = c_{ii,jj}(e_1)|_{q=l_1(e_1,jj)}.$$
(35.30)

# 35.1.6. Derivatives of $\mathcal{E}_i^1$ with respect to $\theta_c$

Using equation (35.11) we have

$$\partial_{\theta_c} \bar{\mathcal{E}}_i^1 = \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii)}}^{n_{\text{el}}^1} \partial_{\theta_c} \bar{\mathcal{E}}_{e_1, ii}^1, \tag{35.31}$$

and from equation (35.13) we have

$$\partial_{\theta_{c}} \bar{\mathcal{E}}_{e_{1},ii}^{1} = Fg Dg \,\partial_{\theta_{c}} c_{ii}(e_{1}) + A \partial_{\theta_{c}} c_{ii,n_{r},\tilde{u}}(e_{1}) + A \partial_{\theta_{c}} c_{ii,n_{z},\tilde{w}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{u}_{l_{1}(e_{1},jj)} \partial_{\theta_{c}} c_{ii,jj,n_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{w}_{l_{1}(e_{1},jj)} \partial_{\theta_{c}} c_{ii,jj,n_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{\theta_{c}} c_{ii,jj,n_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{\theta_{c}} c_{ii,jj,n_{z}}(e_{1})$$

$$- Fg \sum_{j=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}(e_{1},jj)}^{s_{1}} \partial_{\theta_{c}} c_{ii,jj}(e_{1}),$$

$$(35.32)$$

$$\partial_{\theta_c} \bar{\mathcal{E}}_{e_1,ii}^1 = A \left[ \partial_{\theta_c} c_{ii,n_r,\check{u}}(e_1) + \partial_{\theta_c} c_{ii,n_z,\check{w}}(e_1) \right]. \tag{35.33}$$

## 35.1.7. Derivatives of $\mathcal{E}_i^1$ with respect to A

Using equation (35.11) we have

$$\partial_{A}\bar{\mathcal{E}}_{i}^{1} = \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{\text{el}}^{1}} \partial_{A}\bar{\mathcal{E}}_{e_{1},ii}^{1}, \tag{35.34}$$

and from equation (35.13) we have

$$\partial_{A}\bar{\mathcal{E}}_{e_{1},ii}^{1} = Fg Dg \partial_{A}c_{ii}(e_{1}) + \partial_{A}Ac_{ii,n_{r},\check{u}}(e_{1}) + \partial_{A}Ac_{ii,n_{z},\check{w}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{A}\bar{u}_{l_{1}(e_{1},jj)}c_{ii,jj,n_{r}}(e_{1}) + \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{A}\bar{w}_{l_{1}(e_{1},jj)}c_{ii,jj,n_{z}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{A}u_{l_{1}(e_{1},jj)}^{s_{1}}c_{ii,jj,n_{r}}(e_{1}) - \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{A}w_{l_{1}(e_{1},jj)}^{s_{1}}c_{ii,jj,n_{z}}(e_{1}) - Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{A}\rho_{l_{1}(e_{1},jj)}^{s_{1}}c_{ii,jj}(e_{1}),$$

$$(35.35)$$

$$\partial_A \bar{\mathcal{E}}^1_{e_1,ii} = c_{ii,n_r,\check{u}}(e_1) + c_{ii,n_z,\check{w}}(e_1).$$
 (35.36)

### 35.1.8. Derivatives of $\bar{\mathcal{E}}_i^1$ with respect to $h_q$

Using equation (35.11) we have

$$\partial_{h_q} \bar{\mathcal{E}}_i^1 = \sum_{\substack{e_1 = 1 \\ i = l_1^1(e_1, ii) \\ q = S_1(e_1, qq)}}^{n_{\text{el}}^1} \partial_{h_{S_1(e_1, qq)}} \bar{\mathcal{E}}_{e_1, ii}^1, \tag{35.37}$$

and from equation (35.13) we have

$$\partial_{h_{S_{1}(e_{1},qq)}} \bar{\mathcal{E}}_{e_{1},ii}^{1} = Fg Dg \, \partial_{h_{S_{1}(e_{1},qq)}} c_{ii}(e_{1}) + \partial_{h_{S_{1}(e_{1},qq)}} A c_{ii,n_{r},\tilde{u}}(e_{1}) + \partial_{h_{S_{1}(e_{1},qq)}} A c_{ii,n_{z},\tilde{w}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{u}_{l_{1}(e_{1},jj)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}}(e_{1})$$

$$+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \bar{w}_{l_{1}(e_{1},jj)} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}}(e_{1})$$

$$- \sum_{jj=1}^{n_{v}^{1,e_{1}}} w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}}(e_{1})$$

$$- Fg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj}(e_{1}),$$

$$(35.38)$$

i.e

$$\begin{split} \partial_{h_{S_{1}(e_{1},qq)}} \bar{\mathcal{E}}_{e_{1},ii}^{1} &= Fg \, Dg \, \partial_{h_{S_{1}(e_{1},qq)}} c_{ii}(e_{1}) + A \left[ \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,n_{r},\check{u}}(e_{1}) + \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,n_{z},\check{w}}(e_{1}) \right] \\ &+ \sum_{jj=1}^{n_{v}^{1,e_{1}}} \left[ \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{r}}(e_{1}) \left\{ \bar{u}_{l_{1}(e_{1},jj)} - u_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \right\} \right. \\ &+ \left. \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,n_{z}}(e_{1}) \left\{ \bar{w}_{l_{1}(e_{1},jj)} - w_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \right\} \right. \\ &- Fg \, \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj}(e_{1}) \right]. \end{split} \tag{35.39}$$

# **36.** The density transport equation on boundary 1 (DTC1) in the near field

We recall equation (23.19) given by

$$Tg\left\{\partial_{t}\rho^{s_{1}} + \rho^{s_{1}}\nabla^{s} \cdot \boldsymbol{c} + \nabla^{s} \cdot [\rho^{s_{1}}(\boldsymbol{v}^{s_{1}} - \boldsymbol{c})]\right\} = Dg - \rho^{s_{1}}.$$
 (36.1)

i.e

$$Tg \,\partial_t \rho^{s_1} + Tg \,\rho^{s_1} t_r^1 \partial_s \partial_t r^c + Tg \,\rho^{s_1} t_z^2 \partial_s \partial_t z^c + Tg \,\nabla^s \cdot [\rho^{s_1} (\boldsymbol{v}^{s_1} - \boldsymbol{c})] = Dg \,- \rho^{s_1}. \quad (36.2)$$

We thus define the i-th DTC1 residual as

$$D_{i}^{1} = Tg \int_{\partial\Omega^{1}} \phi_{i}^{1} \partial_{t} \rho^{s_{1}} + Tg \int_{\partial\Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{r}^{1} \partial_{t} \partial_{s} r^{c} + Tg \int_{\partial\Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{z}^{1} \partial_{t} \partial_{s} z^{c}$$

$$+ Tg \int_{\partial\Omega^{1}} \phi_{i}^{1} \nabla^{s} \cdot [\rho^{s_{1}} (\boldsymbol{v}^{s_{1}} - \boldsymbol{c})] - Dg \int_{\partial\Omega^{1}} \phi_{i}^{1} + \int_{\partial\Omega^{1}} \phi_{i}^{1} \rho^{s_{1}}.$$

$$(36.3)$$

We consider now the term

$$Tg \int_{\partial\Omega^1} \phi_i^1 \nabla^s \cdot [\rho^{s_1} (\boldsymbol{v}^{s_1} - \boldsymbol{c})], \tag{36.4}$$

and we recall the vector calculus identity

$$\nabla^{s} \cdot (\phi \mathbf{A}) = \mathbf{A} \cdot \nabla^{s} \phi + \phi \nabla^{s} \cdot \mathbf{A}, \tag{36.5}$$

i.e.

$$\phi \nabla^s \cdot \mathbf{A} = \nabla^s \cdot (\phi \mathbf{A}) - \mathbf{A} \cdot \nabla^s \phi. \tag{36.6}$$

Using this identity with  $\phi = \phi_i^1$  and  $\mathbf{A} = \rho^{s_1} (\mathbf{v}^{s_1} - \mathbf{c})$ , we have

$$\phi_i^1 \nabla^s \cdot \left[ \rho^{s_1} \left( \boldsymbol{v}^{s_1} - \boldsymbol{c} \right) \right] = \nabla^s \cdot \left[ \phi_i^1 \rho^{s_1} \left( \boldsymbol{v}^{s_1} - \boldsymbol{c} \right) \right] - \rho^{s_1} \left( \boldsymbol{v}^{s_1} - \boldsymbol{c} \right) \cdot \nabla^s \phi_i^1. \tag{36.7}$$

Separating the tangential and normal components of  $v^{s_1}$  and c in the first term of the RHS, we have

$$\phi_{i}^{1}\nabla^{s} \cdot \left[\rho^{s_{1}}\left(\boldsymbol{v}^{s_{1}}-\boldsymbol{c}\right)\right] = \nabla^{s} \cdot \left[\phi_{i}^{1}\rho^{s_{1}}\left(\boldsymbol{v}_{\parallel}^{s_{1}}-\boldsymbol{c}_{\parallel}\right)\right] + \nabla^{s} \cdot \left[\phi_{i}^{1}\rho^{s_{1}}\underbrace{\left(\boldsymbol{v}_{\perp}^{s_{1}}-\boldsymbol{c}_{\perp}\right)}_{=0}\boldsymbol{n}^{1}\right] - \rho^{s_{1}}\left(\boldsymbol{v}^{s_{1}}-\boldsymbol{c}\right) \cdot \nabla^{s}\phi_{i}^{1},$$

$$(36.8)$$

where the underbraced factor is zero by the KBC.

Therefore

$$Tg \int_{\partial\Omega^{1}} \phi_{i}^{1} \nabla^{s} \cdot \left[\rho^{s_{1}} \left(\boldsymbol{v}^{s_{1}} - \boldsymbol{c}\right)\right]$$

$$= -Tg \int_{\partial\Omega^{1}} \rho^{s_{1}} \left(\boldsymbol{v}^{s_{1}} - \boldsymbol{c}\right) \cdot \nabla^{s} \phi_{i}^{1} - Tg \int_{C^{1}} \boldsymbol{m}^{1} \cdot \left[\phi_{i}^{1} \rho^{s_{1}} \left(\boldsymbol{v}^{s_{1}} - \boldsymbol{c}\right)\right],$$
(36.9)

where we have applied the surface divergence theorem to the second term on the right-hand side above. Here we notice that in the 2D case which we are considering, the boundary of  $\partial\Omega^1$ , given by  $C^1$  is simply the end points of boundary 1. Where the appropriate conditions are to be applied.

This yields

$$Tg \int_{\partial\Omega^{1}} \phi_{i}^{1} \nabla^{s} \cdot [\rho^{s_{1}} (\boldsymbol{v}^{s_{1}} - \boldsymbol{c})] = -Tg \int_{\partial\Omega^{1}} \rho^{s_{1}} (\boldsymbol{v}^{s_{1}} - \boldsymbol{c}) \cdot \nabla^{s} \phi_{i}^{1}$$

$$- Tg \phi_{i}^{1}(c) \rho_{c}^{s_{1}} \boldsymbol{v}_{c}^{s_{1}} \cdot \boldsymbol{m}_{c}^{1} + Tg \phi_{i}^{1}(c) \rho_{c}^{s_{1}} \boldsymbol{c}_{c} \cdot \boldsymbol{m}_{c}^{1}$$

$$\underbrace{-Tg \phi_{i}^{1}(a) \rho_{a}^{s_{1}} \boldsymbol{v}_{a}^{s_{1}} \cdot \boldsymbol{m}_{a}^{1} + Tg \phi_{i}^{1}(a) \rho_{a}^{s_{1}} \boldsymbol{c}_{a} \cdot \boldsymbol{m}_{a}^{1}}_{-\rho_{a}},$$

$$\underbrace{-Tg \phi_{i}^{1}(a) \rho_{a}^{s_{1}} \boldsymbol{v}_{a}^{s_{1}} \cdot \boldsymbol{m}_{a}^{1} + Tg \phi_{i}^{1}(a) \rho_{a}^{s_{1}} \boldsymbol{c}_{a} \cdot \boldsymbol{m}_{a}^{1}}_{-\rho_{a}},$$

$$\underbrace{-Tg \phi_{i}^{1}(a) \rho_{a}^{s_{1}} \boldsymbol{v}_{a}^{s_{1}} \cdot \boldsymbol{m}_{a}^{1} + Tg \phi_{i}^{1}(a) \rho_{a}^{s_{1}} \boldsymbol{c}_{a} \cdot \boldsymbol{m}_{a}^{1}}_{-\rho_{a}},$$

where the a sub-index stands for the apex, where the tangential velocity of the coordinates and the surface are both zero. We notice here that we have not decomposed this equation into two parts (near-field and far-field), as it does not involve the bulk velocity variables, which are the only ones that require a separate treatment.

Re-writing the expression above we have

$$Tg \int_{\partial\Omega^{1}} \phi_{i}^{1} \nabla^{s} \cdot \left[\rho^{s_{1}} \left(\boldsymbol{v}^{s_{1}} - \boldsymbol{c}\right)\right] = -Tg \int_{\partial\Omega^{1}} \rho^{s_{1}} \left(\partial_{s} \phi_{i}^{1}\right) \left(\boldsymbol{v}^{s_{1}} - \boldsymbol{c}\right) \cdot \boldsymbol{t}^{1}$$

$$- Tg \, \delta_{i,c} \rho_{c}^{s_{1}} u_{c}^{s_{1}} m_{r}^{1}(c) - Tg \, \delta_{i,c} \rho_{c}^{s_{1}} w_{c}^{s_{1}} m_{z}^{1}(c)$$

$$+ Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{r}^{1}(c) \partial_{t} r_{c}^{c} + Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{z}^{1}(c) \partial_{t} z_{c}^{c},$$

$$(36.11)$$

i.e.

$$Tg \int_{\partial\Omega^{2}} \phi_{i}^{1} \nabla^{s} \cdot \left[\rho^{s_{1}} \left(\boldsymbol{v}^{s_{1}} - \boldsymbol{c}\right)\right] = -Tg \int_{\partial\Omega^{1}} \rho^{s_{1}} \left(\partial_{s}\phi_{i}^{2}\right) \boldsymbol{v}^{s_{1}} \cdot \boldsymbol{t}^{1} + Tg \int_{\partial\Omega^{1}} \rho^{s_{1}} \left(\partial_{s}\phi_{i}^{1}\right) \boldsymbol{c} \cdot \boldsymbol{t}^{1}$$

$$- Tg \, \delta_{i,c} \rho_{c}^{s_{1}} u_{c}^{s_{1}} m_{r}^{1}(c) - Tg \, \delta_{i,c} \rho_{c}^{s_{1}} w_{c}^{s_{1}} m_{z}^{1}(c)$$

$$+ Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{r}^{1}(c) \partial_{t} r_{c}^{c} + Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{z}^{1}(c) \partial_{t} z_{c}^{c},$$

$$(36.12)$$

which is

$$Tg \int_{\partial\Omega^{1}} \phi_{i}^{1} \nabla^{s} \cdot [\rho^{s_{1}} (\boldsymbol{v}^{s_{1}} - \boldsymbol{c})] = -Tg \int_{\partial\Omega^{1}} \rho^{s_{1}} u^{s_{1}} t_{r}^{1} \partial_{s} \phi_{i}^{1} - Tg \int_{\partial\Omega^{1}} \rho^{s_{1}} w^{s_{1}} t_{z}^{1} \partial_{s} \phi_{i}^{1}$$

$$+ Tg \int_{\partial\Omega^{1}} \rho^{s_{1}} t_{r}^{1} (\partial_{s} \phi_{i}^{1}) \partial_{t} r^{c} + Tg \int_{\partial\Omega^{1}} \rho^{s_{1}} t_{z}^{1} (\partial_{s} \phi_{i}^{1}) \partial_{t} z^{c}$$

$$- Tg \delta_{i,c} \rho_{c}^{s_{1}} u_{c}^{s_{1}} m_{r}^{1}(c) - Tg \delta_{i,c} \rho_{c}^{s_{1}} w_{c}^{s_{1}} m_{z}^{1}(c)$$

$$+ Tg \delta_{i,c} \rho_{c}^{s_{1}} m_{r}^{1}(c) \partial_{t} r_{c}^{c} + Tg \delta_{i,c} \rho_{c}^{s_{1}} m_{z}^{1}(c) \partial_{t} z_{c}^{c},$$

$$(36.13)$$

Taking this result into the residual equation we have

$$\begin{split} D_i^1 &= -Tg \, \delta_{i,c} \rho_c^{s_1} u_c^{s_1} m_r^1(c) - Tg \, \delta_{i,c} \rho_c^{s_1} w_c^{s_1} m_z^1(c) \\ &+ Tg \, \delta_{i,c} \rho_c^{s_1} m_r^1(c) \partial_t r_c^c + Tg \, \delta_{i,c} \rho_c^{s_1} m_z^1(c) \partial_t z_c^c \\ &- Tg \, \int\limits_{\partial \Omega^1} \rho^{s_1} u^{s_1} t_r^1 \partial_s \phi_i^1 - Tg \, \int\limits_{\partial \Omega^1} \rho^{s_1} w^{s_1} t_z^1 \partial_s \phi_i^1 \\ &+ Tg \, \int\limits_{\partial \Omega^1} \rho^{s_1} t_r^1 \left( \partial_s \phi_i^1 \right) \partial_t r^c + Tg \, \int\limits_{\partial \Omega^1} \rho^{s_1} t_z^1 \left( \partial_s \phi_i^1 \right) \partial_t z^c \\ &+ Tg \, \int\limits_{\partial \Omega^1} \phi_i^1 \partial_t \rho^{s_1} + Tg \, \int\limits_{\partial \Omega^1} \phi_i^1 \rho^{s_1} t_r^1 \partial_t \partial_s r^c \\ &+ Tg \, \int\limits_{\partial \Omega^1} \phi_i^1 \rho^{s_1} t_z^1 \partial_t \partial_s z^c - Dg \, \int\limits_{\partial \Omega^1} \phi_i^1 + \int\limits_{\partial \Omega^1} \phi_i^1 \rho^{s_1} . \end{split}$$

We now recall the approximations

$$\partial_t r^c \approx \frac{3r^c - 4r^c(t_{n-1}) + r^c(t_{n-2})}{2\Delta_t}$$
 (36.15)

and

$$\partial_t z^c \approx \frac{3z^c - 4z^c(t_{n-1}) + z^c(t_{n-2})}{2\Delta_t};$$
 (36.16)

and we introduce

$$\partial_t \rho^{s_1} \approx \frac{3\rho^{s_1} - 4\rho^{s_1}(t_{n-1}) + \rho^{s_1}(t_{n-2})}{2\Delta_t},$$
 (36.17)

$$\partial_t \partial_s r^c \approx \frac{3\partial_s r^c - 4\partial_s r^c(t_{n-1}) + \partial_s r^c(t_{n-2})}{2\Delta_t}$$
(36.18)

and

$$\partial_t \partial_s z^c \approx \frac{3\partial_s z^c - 4\partial_s z^c(t_{n-1}) + \partial_s z^c(t_{n-2})}{2\Delta_t}; \tag{36.19}$$

Substituting these approximations in the residual equation we have

$$\begin{split} \mathfrak{D}_{i}^{1} &= -Tg \, \delta_{i,c} \rho_{c}^{s_{1}} u_{c}^{s_{1}} m_{r}^{1}(c) - Tg \, \delta_{i,c} \rho_{c}^{s_{1}} w_{c}^{s_{1}} m_{z}^{1}(c) \\ &+ Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{r}^{1}(c) \frac{3r_{c}^{c} - 4r_{c}^{c}(t_{n-1}) + r_{c}^{c}(t_{n-2})}{2\Delta_{t}} \\ &+ Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{z}^{1}(c) \frac{3z^{c} - 4z^{c}(t_{n-1}) + z^{c}(t_{n-2})}{2\Delta_{t}} \\ &- Tg \, \int_{\partial \Omega^{1}} \rho^{s_{1}} u^{s_{1}} t_{r}^{1} \partial_{s} \phi_{i}^{1} - Tg \, \int_{\partial \Omega^{1}} \rho^{s_{1}} w^{s_{1}} t_{z}^{1} \partial_{s} \phi_{i}^{1} \\ &+ Tg \, \int_{\partial \Omega^{1}} \rho^{s_{1}} t_{r}^{1} \frac{3r^{c} - 4r^{c}(t_{n-1}) + r^{c}(t_{n-2})}{2\Delta_{t}} \partial_{s} \phi_{i}^{1} \\ &+ Tg \, \int_{\partial \Omega^{1}} \rho^{s_{1}} t_{z}^{1} \frac{3z^{c} - 4z^{c}(t_{n-1}) + z^{c}(t_{n-2})}{2\Delta_{t}} \partial_{s} \phi_{i}^{1} \\ &+ Tg \, \int_{\partial \Omega^{1}} \phi_{i}^{1} \frac{3\rho^{s_{1}} - 4\rho^{s_{1}}(t_{n-1}) + \rho^{s_{1}}(t_{n-2})}{2\Delta_{t}} \\ &+ Tg \, \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{r}^{1} \frac{3\partial_{s} r^{c} - 4\partial_{s} r^{c}(t_{n-1}) + \partial_{s} r^{c}(t_{n-2})}{2\Delta_{t}} \end{split}$$

$$+ \, Tg \int\limits_{\partial\Omega^1} \phi_i^1 \rho^{s_1} t_z^1 \frac{3\partial_s z^c - 4\partial_s z^c(t_{n-1}) + \partial_s z^c(t_{n-2})}{2\Delta_t} - Dg \int\limits_{\partial\Omega^1} \phi_i^1 + \int\limits_{\partial\Omega^1} \phi_i^1 \rho^{s_1}.$$

Multiplying the residual equation by  $2\Delta_t/3$  we have

$$\begin{split} \mathscr{D}_{i}^{1} &= -\frac{2\Delta_{t}Tg}{3} \delta_{i,c} \rho_{c}^{s_{1}} u_{c}^{s_{1}} m_{r}^{1}(c) - \frac{2\Delta_{t}Tg}{3} \delta_{i,c} \rho_{c}^{s_{1}} w_{c}^{s_{1}} m_{z}^{1}(c) \\ &+ Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{r}^{1}(c) r_{c}^{c} - \frac{4Tg}{3} \delta_{i,c} \rho_{c}^{s_{1}} m_{r}^{1}(c) r_{c}^{c}(t_{n-1}) + \frac{Tg}{3} \delta_{i,c} \rho_{c}^{s_{1}} m_{r}^{1}(c) r_{c}^{c}(t_{n-2}) \\ &+ Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{z}^{1}(c) z^{c} - \frac{4Tg}{3} \delta_{i,c} \rho_{c}^{s_{1}} m_{z}^{1}(c) z^{c}(t_{n-1}) + \frac{Tg}{3} \delta_{i,c} \rho_{c}^{s_{1}} m_{z}^{1}(c) z^{c}(t_{n-2}) \\ &- \frac{2\Delta_{t}Dg}{3} \int_{\partial \Omega^{1}} \phi_{i}^{1} + \frac{2\Delta_{t}}{3} \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} \\ &+ Tg \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} - \frac{4Tg}{3} \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}}(t_{n-1}) + \frac{Tg}{3} \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}}(t_{n-2}) \\ &- \frac{2\Delta_{t}Tg}{3} \int_{\partial \Omega^{1}} \rho^{s_{1}} u^{s_{1}} t_{r}^{1} \partial_{s} \phi_{i}^{1} - \frac{2\Delta_{t}Tg}{3} \int_{\partial \Omega^{1}} \rho^{s_{1}} w^{s_{1}} t_{z}^{1} \partial_{s} \phi_{i}^{1} \\ &+ Tg \int_{\partial \Omega^{1}} \rho^{s_{1}} t_{r}^{1} r^{c} \partial_{s} \phi_{i}^{1} - \frac{4Tg}{3} \int_{\partial \Omega^{1}} \rho^{s_{1}} t_{r}^{1} r^{c}(t_{n-1}) \partial_{s} \phi_{i}^{1} + \frac{Tg}{3} \int_{\partial \Omega^{1}} \rho^{s_{1}} t_{r}^{1} r^{c}(t_{n-2}) \partial_{s} \phi_{i}^{1} \\ &+ Tg \int_{\partial \Omega^{1}} \rho^{s_{1}} t_{z}^{1} z^{c} \partial_{s} \phi_{i}^{1} - \frac{4Tg}{3} \int_{\partial \Omega^{1}} \rho^{s_{1}} t_{z}^{1} z^{c}(t_{n-1}) \partial_{s} \phi_{i}^{1} + \frac{Tg}{3} \int_{\partial \Omega^{1}} \rho^{s_{1}} t_{z}^{1} z^{c}(t_{n-2}) \partial_{s} \phi_{i}^{1} \\ &+ Tg \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{z}^{1} \partial_{s} r^{c} - \frac{4Tg}{3} \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{r}^{1} \partial_{s} r^{c}(t_{n-1}) + \frac{Tg}{3} \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{z}^{1} \partial_{s} r^{c}(t_{n-2}) \\ &+ Tg \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{z}^{1} \partial_{s} z^{c} - \frac{4Tg}{3} \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{z}^{1} \partial_{s} z^{c}(t_{n-1}) + \frac{Tg}{3} \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{z}^{1} \partial_{s} r^{c}(t_{n-2}) \\ &+ Tg \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{z}^{1} \partial_{s} z^{c} - \frac{4Tg}{3} \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{z}^{1} \partial_{s} z^{c}(t_{n-1}) + \frac{Tg}{3} \int_{\partial \Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} t_{z}^{1} \partial_{s} z^{c}(t_{n-2}). \end{split}$$

We now introduce the decomposition

$$\begin{split} \mathscr{D}_{i}^{1} &= -\frac{2\Delta_{t}Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}u_{c}^{s_{1}}m_{r}^{1}(c) - \frac{2\Delta_{t}Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}w_{c}^{s_{1}}m_{z}^{1}(c) \\ &+ Tg\,\delta_{i,c}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c} - \frac{4Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c}(t_{n-1}) + \frac{Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c}(t_{n-2}) \\ &+ Tg\,\delta_{i,c}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c} - \frac{4Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c}(t_{n-1}) + \frac{Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c}(t_{n-2}) \\ &+ \mathscr{D}_{i}^{1,a} + \mathscr{D}_{i}^{1,b} + \mathscr{D}_{i}^{1,c}, \end{split} \tag{36.22}$$

where

$$\mathcal{D}_i^{1,a} = -\frac{2\Delta_t Dg}{3} \int_{\partial \Omega_q} \phi_i^1, \tag{36.23}$$

$$\mathscr{D}_{i}^{1,b} = \frac{2\Delta_{t}}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} + Tg \int_{\partial\Omega^{1}} \phi_{i}^{1} \rho^{s_{1}} - \frac{4Tg}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} \rho^{s_{1}}(t_{n-1}) + \frac{Tg}{3} \int_{\partial\Omega^{1}} \phi_{i}^{1} \rho^{s_{1}}(t_{n-2}),$$
(36.24)

and

$$\begin{split} \mathcal{D}_{i}^{1,c} &= -\frac{2\Delta_{t}Tg}{3} \int\limits_{\partial\Omega^{1}} \rho^{s_{1}}u^{s_{1}}t_{r}^{1}\partial_{s}\phi_{i}^{1} - \frac{2\Delta_{t}Tg}{3} \int\limits_{\partial\Omega^{1}} \rho^{s_{1}}w^{s_{1}}t_{z}^{1}\partial_{s}\phi_{i}^{1} \\ &+ Tg \int\limits_{\partial\Omega^{1}} \rho^{s_{1}}t_{r}^{1}r^{c}\partial_{s}\phi_{i}^{1} - \frac{4Tg}{3} \int\limits_{\partial\Omega^{1}} \rho^{s_{1}}t_{r}^{1}r^{c}(t_{n-1})\partial_{s}\phi_{i}^{1} + \frac{Tg}{3} \int\limits_{\partial\Omega^{1}} \rho^{s_{1}}t_{r}^{1}r^{c}(t_{n-2})\partial_{s}\phi_{i}^{1} \\ &+ Tg \int\limits_{\partial\Omega^{1}} \rho^{s_{1}}t_{z}^{1}z^{c}\partial_{s}\phi_{i}^{1} - \frac{4Tg}{3} \int\limits_{\partial\Omega^{1}} \rho^{s_{1}}t_{z}^{1}z^{c}(t_{n-1})\partial_{s}\phi_{i}^{1} + \frac{Tg}{3} \int\limits_{\partial\Omega^{1}} \rho^{s_{1}}t_{z}^{1}z^{c}(t_{n-2})\partial_{s}\phi_{i}^{1} \\ &+ Tg \int\limits_{\partial\Omega^{1}} \phi_{i}^{1}\rho^{s_{1}}t_{r}^{1}\partial_{s}r^{c} - \frac{4Tg}{3} \int\limits_{\partial\Omega^{1}} \phi_{i}^{1}\rho^{s_{1}}t_{r}^{1}\partial_{s}r^{c}(t_{n-1}) + \frac{Tg}{3} \int\limits_{\partial\Omega^{1}} \phi_{i}^{1}\rho^{s_{1}}t_{r}^{1}\partial_{s}r^{c}(t_{n-2}) \\ &+ Tg \int\limits_{\partial\Omega^{1}} \phi_{i}^{1}\rho^{s_{1}}t_{z}^{1}\partial_{s}z^{c} - \frac{4Tg}{3} \int\limits_{\partial\Omega^{1}} \phi_{i}^{1}\rho^{s_{1}}t_{z}^{1}\partial_{s}z^{c}(t_{n-1}) + \frac{Tg}{3} \int\limits_{\partial\Omega^{1}} \phi_{i}^{1}\rho^{s_{1}}t_{z}^{1}\partial_{s}z^{c}(t_{n-2}). \end{split}$$

Furthermore, we recall

$$\rho^{s_1} \approx \sum_{i=1}^{n_v} \rho_j^{s_1} \phi_j^1, \tag{36.26}$$

$$\rho^{s_1}(t_{n-1}) \approx \sum_{j=1}^{n_v} \rho_j^{s_1}(t_{n-1}) \phi_j^1, \tag{36.27}$$

$$\rho^{s_1}(t_{n-2}) \approx \sum_{j=1}^{n_v} \rho_j^{s_1}(t_{n-2}) \phi_j^1, \tag{36.28}$$

$$r^c \approx \sum_{i=1}^{n_v} r_j^c \phi_j, \tag{36.29}$$

$$r^{c}(t_{n-1}) \approx \sum_{i=1}^{n_{v}} r_{j}^{c}(t_{n-1})\phi_{j},$$
 (36.30)

$$r^{c}(t_{n-2}) \approx \sum_{j=1}^{n_{v}} r_{j}^{c}(t_{n-2})\phi_{j},$$
 (36.31)

$$z^c \approx \sum_{j=1}^{n_v} z_j^c \phi_j \tag{36.32}$$

$$z^{c}(t_{n-1}) \approx \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-1})\phi_{j}$$
(36.33)

$$z^{c}(t_{n-2}) \approx \sum_{j=1}^{n_{v}} z_{j}^{c}(t_{n-2})\phi_{j}$$
 (36.34)

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$$u^{s_1} \approx \sum_{j=1}^{n_v} u_j^{s_1} \phi_j^1 \tag{36.35}$$

and

$$w^{s_1} \approx \sum_{i=1}^{n_v} w_j^{s_1} \phi_j. \tag{36.36}$$

Substituting the approximations above into the residual we have where

$$\mathcal{D}_i^{1,a} = -\frac{2\Delta_t Dg}{3} \int_{\partial \Omega^1} \phi_i^1, \tag{36.37}$$

$$\mathcal{D}_i^{1,b} = \frac{2\Delta_t}{3} \int\limits_{\partial\Omega^1} \phi_i^1 \left( \sum_{j=1}^{n_v} \rho_j^{s_1} \phi_j^1 \right)$$

$$+ Tg \int_{\partial\Omega^1} \phi_i^1 \left( \sum_{j=1}^{n_v} \rho_j^{s_1} \phi_j^1 \right)$$
 (36.38)

$$-\frac{4Tg}{3} \int_{\partial\Omega^1} \phi_i^1 \left( \sum_{j=1}^{n_v} \rho_j^{s_1}(t_{n-1}) \phi_j^1 \right)$$

$$+\frac{Tg}{3}\int\limits_{\partial\Omega^1}\phi_i^1\left(\sum_{j=1}^{n_v}\rho_j^{s_1}(t_{n-2})\phi_j^1\right),$$

and

$$\begin{split} \mathcal{D}_{i}^{1,c} &= -\frac{2\Delta_{i}Tg}{3} \int \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) \left( \sum_{k=1}^{n_{v}} u_{k}^{s_{i}} \phi_{k}^{1} \right) t_{r}^{1} \partial_{s} \phi_{i}^{1} \\ &- \frac{2\Delta_{i}Tg}{3} \int \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) \left( \sum_{k=1}^{n_{v}} w_{k}^{s_{i}} \phi_{k}^{1} \right) t_{r}^{1} \partial_{s} \phi_{i}^{1} \\ &+ Tg \int \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} \phi_{k} \right) \partial_{s} \phi_{i}^{1} \\ &- \frac{4Tg}{3} \int \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \phi_{k} \right) \partial_{s} \phi_{i}^{1} \\ &+ \frac{Tg}{3} \int \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-2}) \phi_{k}^{1} \right) \partial_{s} \phi_{i}^{1} \\ &+ Tg \int \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \phi_{k} \right) \partial_{s} \phi_{i}^{1} \\ &+ Tg \int \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \phi_{k} \right) \partial_{s} \phi_{i}^{1} \\ &+ Tg \int \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \phi_{k} \right) \partial_{s} \phi_{i}^{1} \\ &+ Tg \int \int \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} \partial_{s} \phi_{k} \right) \\ &- \frac{4Tg}{3} \int \int \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \partial_{s} \phi_{k} \right) \\ &+ Tg \int \int \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \partial_{s} \phi_{k} \right) \\ &- \frac{4Tg}{3} \int \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \partial_{s} \phi_{k} \right) \\ &- \frac{4Tg}{3} \int \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \partial_{s} \phi_{k} \right) \\ &+ \frac{Tg}{3} \int \phi_{i}^{1} \left( \sum_{j=1}^{n_{v}} \rho_{j}^{s_{i}} \phi_{j}^{1} \right) t_{r}^{1} \left( \sum_{k=1}^{n_{v}} r_{k}^{c} (t_{n-1}) \partial_{s} \phi_{k} \right). \end{split}$$

Moving the integrals into the sums, decomposing the integrals in sums of integrals of

each line-element and passing to local node numbers we have

$$\mathcal{D}_{i}^{1,a} = \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}} \mathcal{D}_{e_{1},ii}^{1,a}, \tag{36.40}$$

$$\mathcal{D}_{i}^{1,b} = \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{\text{el}}^{1}} \mathcal{D}_{e_{1},ii}^{1,b}$$
(36.41)

and

$$\mathcal{D}_{i}^{1,c} = \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{e1}^{1}} \mathcal{D}_{e_{1},ii}^{1,c}; \tag{36.42}$$

where

$$\mathcal{D}_{e_1,ii}^{1,a} = -\frac{2\Delta_t Dg}{3} \int_{\partial\Omega_{e_1}^1} \phi_i^1,$$
(36.43)

$$\mathcal{D}_{e_1,ii}^{1,b} = \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} \rho_{l_1^1(e_1,jj)}^{s_1} \int_{\underbrace{\partial \Omega_{e_1}^1}} \phi_i^1 \phi_j^1$$

$$+Tg \sum_{jj=1}^{n_v^{1,e_1}} \rho_{l_1^1(e_1,jj)}^{s_1} \underbrace{\int\limits_{\partial\Omega_{e_1}^1} \phi_i^1 \phi_j^1}_{c_{ii,jj}(e_1)}$$
(36.44)

$$-\frac{4Tg}{3}\sum_{jj=1}^{n_v^{1,e_1}}\rho_{l_1^1(e_1,jj)}^{s_1}(t_{n-1})\underbrace{\int\limits_{\partial\Omega_{e_1}^1}\phi_i^1\phi_j^1}_{c_{ii,jj}(e_1)}$$

$$+\frac{Tg}{3}\sum_{jj=1}^{n_v^{1,e_1}}\rho_{l_1^1(e_1,jj)}^{s_1}(t_{n-2})\underbrace{\int\limits_{\partial\Omega_{e_1}^1}\phi_i^1\phi_j^1}_{c_{ii,jj}(e_1)},$$

and

$$\begin{split} & \mathcal{D}_{2;,ii}^{l,o} = -\frac{2\Delta_i Tg}{3} \sum_{jj=1}^{n_{i}^{l+2}} \rho_{1;(e_{1},jj)}^{i_{1}} \sum_{kk=1}^{n_{i}^{l+2}} w_{1;(e_{1},kk)}^{e_{1}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{j}^{l} \phi_{k}^{l} \partial_{i} \phi_{i}^{l}}_{i_{j}^{l}}}_{i_{j}^{l},i_{j},i_{j},i_{j},i_{j}^{l}} \\ & -\frac{2\Delta_i Tg}{3} \sum_{jj=1}^{n_{i}^{l+2}} \rho_{1;(e_{1},jj)}^{e_{1}} \sum_{kk=1}^{n_{i}^{l+2}} w_{1;(e_{1},kk)}^{e_{1}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{j}^{l} \phi_{k}^{l} \partial_{i} \phi_{i}^{l}}_{i_{j}^{l},i_{j},i_{j}^{l},i_{j}^{l},i_{j}^{l}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{j}^{l} \phi_{k}^{l} \partial_{i} \phi_{i}^{l}}_{i_{j}^{l},i_{j},i_{j}^{l},i_{j}^{l},i_{j}^{l}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{j}^{l} \phi_{k}^{l} \partial_{i} \phi_{i}^{l}}_{i_{j}^{l},i_{j}^{l},i_{j}^{l},i_{j}^{l},i_{j}^{l}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{j}^{l} \phi_{k}^{l} \partial_{i} \phi_{i}^{l}}_{i_{j}^{l},i_{j}^{l},i_{j}^{l},i_{j}^{l},i_{j}^{l}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{j}^{l} \partial_{i} \phi_{i}^{l} \partial_{i} \phi_{i}^{l}}_{i_{j}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{j}^{l} \partial_{i} \phi_{i}^{l} \partial_{i} \phi_{i}^{l}}_{i_{j}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{j}^{l} \partial_{i} \phi_{i}^{l} \partial_{i} \phi_{i}^{l}}_{i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l}}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{j}^{l} \partial_{i} \phi_{i}^{l} \partial_{i} \phi_{i}^{l}}_{i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{j}^{l} \partial_{i} \phi_{i}^{l} \partial_{i} \phi_{i}^{l}}_{i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l}}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l}} t_{i}^{l} \phi_{i}^{l} \partial_{i}^{l} \partial_{i} \phi_{i}^{l}}_{i_{i}^{l},i_{i}^{l},i_{i}^{l}}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l}}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l}}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l},i_{i}^{l}}} \underbrace{\int_{\partial \mathcal{Q}_{1}^{l},i_{i}^{l},i$$

Re-writing we have

$$\mathcal{D}_{e_1,ii}^{1,a} = -\frac{2\Delta_t Dg}{3} c_{ii}(e_1), \tag{36.46}$$

$$\mathcal{D}_{e_1,ii}^{1,b} = \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} \rho_{l_1^1(e_1,jj)}^{s_1} c_{ii,jj}(e_1)$$
(36.47)

$$+ Tg \sum_{jj=1}^{n_v^{1,e_1}} \rho_{l_1^1(e_1,jj)}^{s_1} c_{ii,jj}(e_1)$$

$$-\frac{4Tg}{3}\sum_{jj=1}^{n_v^{1,e_1}} \rho_{l_1^1(e_1,jj)}^{s_1}(t_{n-1})c_{ii,jj}(e_1)$$

$$+\frac{Tg}{3}\sum_{j,i=1}^{n_v^{1,e_1}}\rho_{l_1^1(e_1,j_j)}^{s_1}(t_{n-2})c_{ii,jj}(e_1),$$

and

$$\mathcal{D}_{e_{1},ii}^{1,c} = -\frac{2\Delta_{i}Tg}{3} \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} u_{l_{1}^{1}(e_{1},kk)}^{s_{1}} c_{jj,kk,ii,t_{r}}^{s_{1}}(e_{1})$$

$$-\frac{2\Delta_{t}Tg}{3} \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} w_{l_{1}^{1}(e_{1},kk)}^{s_{1}} c_{jj,kk,ii,t_{r}}^{s_{1}}(e_{1})$$

$$+Tg \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} r_{l_{1}^{1}(e_{1},kk)}^{s_{1}} d_{jj,kk,ii,t_{r}}^{s_{1}}(e_{1})$$

$$-\frac{4Tg}{3} \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} r_{l_{1}^{1}(e_{1},kk)}^{s_{1}}(t_{n-1}) d_{jj,kk,ii,t_{r}}^{l_{1}}(e_{1})$$

$$+Tg \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} z_{l_{1}^{1}(e_{1},kk)}^{s_{1}}(t_{n-2}) e_{jj,kk,ii,t_{r}}^{s_{1}}(e_{1})$$

$$-\frac{4Tg}{3} \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} z_{l_{1}^{1}(e_{1},kk)}^{s_{1}}(t_{n-1}) e_{jj,kk,ii,t_{r}}^{s_{1}}(e_{1})$$

$$+Tg \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} z_{l_{1}^{1}(e_{1},kk)}^{s_{1}}(t_{n-2}) e_{jj,kk,ii,t_{r}}^{s_{1}}(e_{1})$$

$$+Tg \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} r_{l_{1}^{1}(e_{1},kk)}^{s_{1}}(t_{n-2}) e_{j,j,kk,t_{r}}^{s_{1}}(e_{1})$$

$$+Tg \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} r_{l_{1}^{1}(e_{1},kk)}^{s_{1}}(t_{n-2}) e_{ii,jj,kk,t_{r}}^{s_{1}}(e_{1})$$

$$+Tg \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} z_{l_{1}^{1}(e_{1},kk)}^{s_{1}}(t_{n-1}) e_{ii,jj,kk,t_{r}}^{s_{1}}(e_{1})$$

$$-\frac{4Tg}{3} \sum_{jj=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} z_{l_{1}^{1}(e_{1},kk)}^{s_{1}}(t_{n-1}) e_{ii,jj,kk,t_{r}}^{s_{1}}(e_{1})$$

$$-\frac{4Tg}{3} \sum_{ij=1}^{n_{1}^{1,c_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \sum_{kk=1}^{n_{1}^{1,c_{1}}} z_{l_{1}^{1}(e_{1},kk)}^{s_{1}}(t_{n-1}) e_{ii,jj,kk,t_{r}}^{s_{1}}(e_$$

Summarising and re-arranging we have

$$\begin{split} \mathcal{D}_{i}^{1} &= -\frac{2\Delta_{t}Tg}{3} \delta_{i,c} \rho_{c}^{s_{1}} \left[ u_{c}^{s_{1}} m_{r}^{1}(c) + w_{c}^{s_{1}} m_{z}^{1}(c) \right] \\ &+ Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{r}^{1}(c) \left[ r_{c}^{c} - \frac{4}{3} r_{c}^{c}(t_{n-1}) + \frac{1}{3} r_{c}^{c}(t_{n-2}) \right] \\ &+ Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{z}^{1}(c) \left[ z^{c} - \frac{4}{3} z^{c}(t_{n-1}) + \frac{1}{3} z^{c}(t_{n-2}) \right] \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}} \mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}} \mathcal{D}_{e_{1},ii}^{1,b} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{e_{1}}^{1,b}} \mathcal{D}_{e_{1},ii}^{1,c}, \end{split}$$

$$(36.49)$$

with

$$\mathcal{D}_{e_1,ii}^{1,a} = -\frac{2\Delta_t Dg}{3} c_{ii}(e_1), \tag{36.50}$$

$$\mathcal{D}_{e_{1},ii}^{1,b} = \sum_{j=1}^{n_{v}} c_{ii,jj}(e_{1}) \left\{ \frac{2\Delta_{t}}{3} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} + Tg \left[ \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} - \frac{4}{3} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}}(t_{n-1}) + \frac{1}{3} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}}(t_{n-2}) \right] \right\},$$
(36.51)

and

$$\mathcal{D}_{e_{1},ii}^{1,c_{1}} = \sum_{jj=1}^{n_{v}^{1,c_{1}}} Tg \, \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \left\{ -\frac{2\Delta_{t}}{3} \sum_{k=1}^{n_{v}^{1,c_{1}}} \left[ u_{l_{1}^{1}(e_{1},kk)}^{s_{1}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) + w_{l_{1}^{1}(e_{1},kk)}^{s_{1}} c_{jj,kk,ii,t_{z}}^{s}(e_{1}) \right] + \sum_{k=1}^{n_{v}^{1,c_{1}}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \left[ r_{l_{1}(e_{1},kk)}^{c} - \frac{4}{3} r_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \right] + \sum_{k=1}^{n_{v}^{1,c_{1}}} c_{jj,kk,ii,t_{z}}^{s}(e_{1}) \left[ z_{l_{1}(e_{1},kk)}^{c} - \frac{4}{3} z_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \right] - \sum_{k=1}^{n_{v}^{1,c_{1}}} c_{i,i,jj,kk,t_{r}}^{s}(e_{1}) \left[ r_{l_{1}(e_{1},kk)}^{c} - \frac{4}{3} r_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \right] - \sum_{k=1}^{n_{v}^{1,c_{1}}} c_{i,i,jj,kk,t_{z}}^{s}(e_{1}) \left[ z_{l_{1}(e_{1},kk)}^{c} - \frac{4}{3} z_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \right] + \sum_{k=1}^{n_{v}^{1,c_{1}}} c_{i,i,jj,kk,t_{z}}^{s}(e_{1}) \left[ z_{l_{1}(e_{1},kk)}^{c} - \frac{4}{3} z_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \right] \right\}.$$

$$(36.52)$$

#### 36.1. Jacobian terms

Here we find the derivatives of  $\mathcal{D}_i^1$  with respect to  $\rho_q^{s_1}$ ,  $u_q^{s_1}$ ,  $w_q^{s_1}$ ,  $\theta_c$  and  $h_q$ .

## 36.1.1. Derivatives of $\mathcal{D}_i^1$ with respect to $\rho_q^{s_1}$

Using equations (36.49) we have

$$\begin{split} \partial_{\rho_{q}^{s_{1}}}\mathcal{D}_{i}^{1} &= -\frac{2\Delta_{t}Tg}{3}\delta_{i,c}\partial_{\rho_{q}^{s_{1}}}\rho_{c}^{s_{1}}u_{c}^{s_{1}}m_{r}^{1}(c) - \frac{2\Delta_{t}Tg}{3}\delta_{i,c}\partial_{\rho_{q}^{s_{1}}}\rho_{c}^{s_{1}}w_{c}^{s_{1}}m_{z}^{1}(c) \\ &+ Tg\,\delta_{i,c}\partial_{\rho_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c} - \frac{4Tg}{3}\delta_{i,c}\partial_{\rho_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c}(t_{n-1}) \\ &+ \frac{Tg}{3}\delta_{i,c}\partial_{\rho_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c}(t_{n-2}) \\ &+ Tg\,\delta_{i,c}\partial_{\rho_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c} - \frac{4Tg}{3}\delta_{i,c}\partial_{\rho_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c}(t_{n-1}) \\ &+ \frac{Tg}{3}\delta_{i,c}\partial_{\rho_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c}(t_{n-2}) \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{e_{1}}}\partial_{\rho_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{e_{1}}}\partial_{\rho_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c} + \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{e_{1}}}\partial_{\rho_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c}, \\ &= \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{e_{1}}}\partial_{\rho_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c}, \\ \end{pmatrix}$$

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$$\begin{split} \partial_{\rho_{q}^{s_{1}}} \mathcal{D}_{i}^{1} &= \frac{2\Delta_{t} Tg}{3} \delta_{i,c} \delta_{q,c} u_{c}^{s_{1}} m_{r}^{1}(c) + \frac{2\Delta_{t} Tg}{3} \delta_{i,c} \delta_{q,c} w_{c}^{s_{1}} m_{z}^{1}(c) \\ &- Tg \, \delta_{i,c} \delta_{q,c} m_{r}^{1}(c) \left[ r_{c}^{c} - \frac{4}{3} r_{c}^{c}(t_{n-1}) + \frac{1}{3} r_{c}^{c}(t_{n-2}) \right] \\ &- Tg \, \delta_{i,c} \delta_{q,c} m_{z}^{1}(c) \left[ z^{c} - \frac{4}{3} z^{c}(t_{n-1}) + \frac{1}{3} z^{c}(t_{n-2}) \right] \\ &+ \sum_{\substack{e_{1}=1\\i=l^{1}(e,\ ii)}}^{n_{el}} \partial_{\rho_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{e_{1}=1\\i=l^{1}(e,\ ii)}}^{n_{el}} \partial_{\rho_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,b} + \sum_{\substack{e_{1}=1\\i=l^{1}(e,\ ii)}}^{n_{el}} \partial_{\rho_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,c}, \end{split}$$

$$(36.54)$$

equivalently

$$\begin{split} \partial_{\rho_{q}^{s_{1}}}\mathcal{D}_{i}^{1} &= Tg\,\delta_{i,c}\delta_{q,c}\,\bigg\{\frac{2\Delta_{t}}{3}\,\Big[u_{c}^{s_{1}}m_{r}^{1}(c) + w_{c}^{s_{1}}m_{z}^{1}(c)\Big] \\ &\quad - m_{r}^{1}(c)\,\Big[r_{c}^{c} - \frac{4}{3}r_{c}^{c}(t_{n-1}) + \frac{1}{3}r_{c}^{c}(t_{n-2})\Big] \\ &\quad - m_{z}^{1}(c)\,\Big[z^{c} - \frac{4}{3}z^{c}(t_{n-1}) + \frac{1}{3}z^{c}(t_{n-2})\Big]\bigg\} \\ &\quad + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}}\partial_{\rho_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}}\partial_{\rho_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}}\partial_{\rho_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c}, \end{split}$$

From equation (36.46) we have

$$\partial_{\rho_q^{s_1}} \mathcal{D}_{e_1, ii}^{1,a} = -\frac{2\Delta_t Dg}{3} \partial_{\rho_q^{s_1}} c_{ii}(e_1), \tag{36.56}$$

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i.e.

$$\partial_{\rho_g^{s_1}} \mathcal{D}_{e_1, ii}^{1, a} = 0. {(36.57)}$$

From equation (36.47) we have

$$\partial_{\rho_q^{s_1}} \mathcal{D}_{e_1,ii}^{1,b} = \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} \partial_{\rho_q^{s_1}} \rho_j^{s_1} c_{ii,jj}(e_1) + Tg \sum_{jj=1}^{n_v^{1,e_1}} \partial_{\rho_q^{s_1}} \rho_{l_1^{1}(e_1,jj)}^{s_1} c_{ii,jj}(e_1)$$
(36.58)

$$-\frac{4Tg}{3}\sum_{jj=1}^{n_v^{1,e_1}}\partial_{\rho_q^{s_1}}\rho_{l_1^1(e_1,jj)}^{s_1}(t_{n-1})c_{ii,jj}(e_1)$$

$$+\frac{Tg}{3}\sum_{j,j=1}^{n_v^{1,e_1}}\partial_{\rho_q^{s_1}}\rho_{l_1^1(e_1,jj)}^{s_1}(t_{n-2})c_{ii,jj}(e_1),$$

i.e.

$$\partial_{\rho_q^{s_1}} \mathcal{D}_{e_1, ii}^{1, b} = \frac{2\Delta_t}{3} c_{ii, jj}(e_1)|_{q = l_1^1(e_1, jj)} + Tg \, c_{ii, jj}(e_1)|_{q = l_1^1(e_1, jj)}, \tag{36.59}$$

equivalently

$$\partial_{\rho_q^{s_1}} \mathcal{D}_{e_1, ii}^{1, b} = c_{ii, jj}(e_1)|_{q = l_1^1(e_1, jj)} \left[ \frac{2\Delta_t}{3} + Tg \right]. \tag{36.60}$$

From equation (36.48) we have

$$\begin{split} &\partial_{\rho_{q}^{S_{1}}}\mathcal{D}_{e_{1},ii}^{1,c_{1}} = -\frac{2\Delta_{t}Tg}{3}\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{1-c_{1}}}u_{l_{1}^{1}(e_{1},kk)}^{s}c_{jj,kk,ii,t_{r}}^{s}(e_{1})\\ &-\frac{2\Delta_{t}Tg}{3}\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{1-c_{1}}}w_{l_{1}^{1}(e_{1},kk)}^{s_{1}}c_{jj,kk,ii,t_{s}}^{s}(e_{1})\\ &+Tg\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{1-c_{1}}}r_{l_{1}^{c}(e_{1},kk)}^{s}c_{jj,kk,ii,t_{r}}^{s}(e_{1})\\ &-\frac{4Tg}{3}\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{1-c_{1}}}r_{l_{1}^{c}(e_{1},kk)}^{s}(t_{n-1})c_{jj,kk,ii,t_{r}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{1-c_{1}}}r_{l_{1}^{c}(e_{1},kk)}^{s}(t_{n-2})c_{jj,kk,ii,t_{r}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{1-c_{1}}}z_{l_{1}^{c}(e_{1},kk)}^{s}(t_{n-1})c_{jj,kk,ii,t_{r}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{S_{1}(e_{1},jj)}^{s}\sum_{kk=1}^{n_{t}^{1-c_{1}}}z_{l_{1}^{c}(e_{1},kk)}^{s}(t_{n-2})c_{jj,kk,ii,t_{r}}^{s}(e_{1})\\ &+Tg\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{S_{1}(e_{1},jj)}^{s}\sum_{kk=1}^{n_{t}^{1-c_{1}}}r_{l_{1}^{c}(e_{1},kk)}^{s}(t_{n-2})c_{jj,kk,l_{r}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{S_{1}(e_{1},jj)}^{s}\sum_{kk=1}^{n_{t}^{1-c_{1}}}r_{l_{1}^{c}(e_{1},kk)}^{s}(t_{n-2})c_{ii,jj,kk,l_{r}}^{s}(e_{1})\\ &+Tg\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{S_{1}(e_{1},jj)}^{s}\sum_{kk=1}^{n_{t}^{1-c_{1}}}z_{l_{1}^{c}(e_{1},kk)}^{s}(t_{n-1})c_{ii,jj,kk,l_{r}}^{s}(e_{1})\\ &+Tg\sum_{jj=1}^{n_{t}^{1-c_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{S_{1}(e_{1},jj)}^{s}\sum_{kk=1}^{n_{t}^{1-c_{1}}}z_{l_{1}^{c}(e_{1},kk)}^{s}(t_{n-1})c_{ii,jj,kk,l_{r}}^{s}(e_{1})\\ &-\frac{4Tg}{3}\sum_{jj=1}^{n_{t}^{S_{1}}}\partial_{\rho_{q}^{S_{1}}}\rho_{l_{1}^{S_{1}(e_{1},jj)}^{s}\sum_{kk=1}^{$$

$$\begin{split} &\partial_{\rho_{i}^{s_{i}}} \mathcal{D}_{e_{1},ii}^{1,c} = -\frac{2\Delta_{i}Tg}{3} \sum_{\substack{kk=1\\q=l_{1}^{i}(e_{1},jj)}}^{n_{i}^{k-c_{1}}} u_{l_{1}^{i}(e_{1},kk)}^{s_{i}} c_{jj,kk,ii,t_{r}}^{s_{i}}(e_{1}) \\ &-\frac{2\Delta_{i}Tg}{3} \sum_{\substack{kk=1\\q=l_{1}^{i}(e_{1},jj)}}^{n_{i}^{k-c_{1}}} w_{l_{1}^{i}(e_{1},kk)}^{s_{i}} c_{jj,kk,ii,t_{r}}^{s_{i}}(e_{1}) \\ &+ Tg \sum_{\substack{kk=1\\q=l_{1}^{i}(e_{1},jj)}}^{n_{i}^{k-c_{1}}} r_{l_{1}^{i}(e_{1},kk)}^{s_{i}} c_{jj,kk,ii,t_{r}}^{s_{i}}(e_{1}) \\ &-\frac{4Tg}{3} \sum_{\substack{kk=1\\q=l_{1}^{i}(e_{1},jj)}}^{n_{i}^{k-c_{1}}} r_{l_{1}^{i}(e_{1},kk)}^{s_{i}}(t_{n-1}) c_{jj,kk,ii,t_{r}}^{s_{i}}(e_{1}) \\ &+ \frac{Tg}{3} \sum_{\substack{kk=1\\q=l_{1}^{i}(e_{1},jj)}}^{n_{i}^{k-c_{1}}} r_{l_{1}^{i}(e_{1},kk)}^{s_{i}}(t_{n-2}) c_{jj,kk,ii,t_{r}}^{s_{i}}(e_{1}) \\ &+ Tg \sum_{\substack{kk=1\\q=l_{1}^{i}(e_{1},jj)}}^{n_{i}^{k-c_{1}}} z_{l_{1}^{i}(e_{1},kk)}^{s_{i}}(t_{n-1}) c_{jj,kk,ii,t_{r}}^{s_{i}}(e_{1}) \\ &+ \frac{Tg}{3} \sum_{\substack{kk=1\\q=l_{1}^{i}(e_{1},jj)}}^{n_{i}^{k-c_{1}}} z_{l_{1}^{i}(e_{1},kk)}^{s_{i}}(t_{n-2}) c_{jj,kk,ii,t_{r}}^{s_{i}}(e_{1}) \\ &+ Tg \sum_{\substack{kk=1\\q=l_{1}^{i}(e_{1},jj)}}^{n_{i}^{k-c_{1}}} r_{l_{1}^{i}(e_{1},kk)}^{s_{i}}(t_{n-2}) c_{ii,jj,kk,t_{r}}^{s_{i}}(e_{1}) \\ &+ \frac{Tg}{3} \sum_{\substack{kk=1\\q=l_{1}^{i}(e_{1},jj)}}^{n_{i}^{k-c_{1}}} r_{l_{1}^{i}(e_{1},kk)}^{s_{i}}(t_{n-2}) c_{ii,jj,kk,t_{r}}^{s_{i}}(e_{1}) \\ &+ Tg \sum_{kk=1}^{n_{i}^{k-c_{1}}} z_{l_{1}^{i}(e_{1},kk)}^{s_{i}}(t_{n-2}) c_{ii,jj,kk,t_{r}}^{s_{i}}(e_{1}) \\ &+ Tg \sum_{kk=1}^{n_{i}^{k-c_{1}}} z_{l_{1}^{i}(e_{1},kk)}^{s_{i}}(t_{n-2}) c_{ii,jj,kk,t_{r}}^{s_{i}}(e_{1}) - \frac{4Tg}{3} \sum_{kk=1}^{n_{i}^{k-c_{1}}} z_{l_{1}^{i}(e_{1},kk)}^{s_{i}}(t_{n-1}) c_{ii,jj,kk,t_{r}}^{s_{i}}(e_{1}) \\ &+ Tg \sum_{kk=1}^{n_{i}^{k-c_{1}}} z_{l_{1}^{i}(e_{1},kk)}^{s_{i}}(t_{n-2}) c_{ii,jj,kk,t_{r}}^{s_{i}}(e_{1}) - \frac{4Tg}{3} \sum_{k=1}^{n_{i}^{k-c_{1}}} z_{l_{1}^{i}(e_{1},jk)}^{s_{i}}(t_{n-1}) c_{ii,jj,kk,t_{r}}^{s_{i}}(e_{1}) \\ &+ Tg \sum_{kk=1}^{n_{i}^{k-c_{1}}} z_{i}^{s_{i}}(t_{i}) z_{i}^{s_{i}}(t_{i}) z_{i}^{s_{i}}(t_{i}) z_{i}^{s_{i}}(t_{i}) z_{i}^{s_{i}}(t_{i}) z_{i}^{s_{i}}(t_{i}) z_{i}^{s_{i}}(t_{i}) z_{i}^{s_{i}}(t_{i}) z_{i}^{s$$

Equivalently,

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$$\partial_{\rho_{q}^{s1}} \mathcal{D}_{e_{1},ii}^{1,c} = \sum_{\substack{kk=1\\q=l_{1}^{1}(e_{1},jj)}}^{n_{v}^{1,c}} Tg \left\{ -\frac{2\Delta_{t}}{3} \left[ u_{l_{1}^{1}(e_{1},kk)}^{s_{1}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) + w_{l_{1}^{1}(e_{1},kk)}^{s_{1}} c_{jj,kk,ii,t_{z}}^{s}(e_{1}) \right] + c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \left[ r_{l_{1}(e_{1},kk)}^{c} - \frac{4}{3} r_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \right] + c_{jj,kk,ii,t_{z}}^{s}(e_{1}) \left[ z_{l_{1}(e_{1},kk)}^{c} - \frac{4}{3} z_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \right] + c_{ii,jj,kk,t_{r}}^{s}(e_{1}) \left[ r_{l_{1}(e_{1},kk)}^{c} - \frac{4}{3} r_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \right] + c_{ii,jj,kk,t_{z}}^{s}(e_{1}) \left[ z_{l_{1}(e_{1},kk)}^{c} - \frac{4}{3} z_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \right] \right\}.$$

$$(36.63)$$

## 36.1.2. Derivatives of $\mathcal{D}_i^1$ with respect to $u_a^{s_1}$

Using equations (36.49) we have

$$\begin{split} \partial_{u_{q}^{s_{1}}}\mathcal{D}_{i}^{1} &= -\frac{2\Delta_{t}Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}m_{r}^{1}(c)\partial_{u_{q}^{s_{1}}}u_{c}^{s_{1}} - \frac{2\Delta_{t}Tg}{3}\delta_{i,c}\partial_{u_{q}^{s_{1}}}\rho_{c}^{s_{1}}w_{c}^{s_{1}}m_{z}^{1}(c) \\ &+ Tg\,\delta_{i,c}\partial_{u_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c} - \frac{4Tg}{3}\delta_{i,c}\partial_{u_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c}(t_{n-1}) \\ &+ \frac{Tg}{3}\delta_{i,c}\partial_{u_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c}(t_{n-2}) \\ &+ Tg\,\delta_{i,c}\partial_{u_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c} - \frac{4Tg}{3}\delta_{i,c}\partial_{u_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c}(t_{n-1}) \\ &+ \frac{Tg}{3}\delta_{i,c}\partial_{u_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c}(t_{n-2}) \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}} \partial_{u_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}} \partial_{u_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}} \partial_{u_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c}, \\ &= \sum_{\substack{e_{1}=1\\i=l_{1$$

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$$\partial_{u_{q}^{s_{1}}} \mathcal{D}_{i}^{1} = -\frac{2\Delta_{t} Tg}{3} \delta_{i,c} \delta_{q,c} \rho_{c}^{s_{1}} m_{r}^{1}(c) + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}} \partial_{u_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,a}$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}} \partial_{u_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,b} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}} \partial_{u_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,c},$$

$$(36.65)$$

From equation (31.47) we have

$$\partial_{u_{-1}^{s_1}} \mathcal{D}_{e_1, ii}^{1, a} = -Dg \, \partial_{u_{-1}^{s_1}} d_{ii}(e_1), \tag{36.66}$$

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$$\partial_{u_{\sigma}^{s_1}} \mathcal{D}_{e_1, ii}^{1, a} = 0. {(36.67)}$$

From equation (36.47) we have

$$\partial_{u_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,b} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \partial_{u_{q}^{s_{1}}} \rho_{j}^{s_{1}} d_{ii,jj}(e_{1}) + Tg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} \rho_{l_{1}(e_{1},jj)}^{s_{1}} d_{ii,jj}(e_{1})$$

$$- \frac{4Tg}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} \rho_{l_{1}(e_{1},jj)}^{s_{1}}(t_{n-1}) d_{ii,jj}(e_{1})$$

$$+ \frac{Tg}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{u_{q}^{s_{1}}} \rho_{l_{1}(e_{1},jj)}^{s_{1}}(t_{n-2}) d_{ii,jj}(e_{1}),$$

$$(36.68)$$

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$$\partial_{u_s^{s_1}} \mathcal{D}_{e_1, ii}^{1, b} = 0. {36.69}$$

From equation (36.48) we have

$$\begin{split} &\partial_{u_{q}^{i_{1}}}\mathcal{D}_{e_{1},ii}^{1,c_{1}} = -\frac{2\Delta_{t}Tg}{3}\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\rho_{i_{1}^{i_{c_{1}}}(c_{1},jj)}^{n_{t}^{i_{c_{1}}}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}c_{j,kk,ii,t,r}^{i_{c_{1}}}(e_{1})\partial_{u_{q}^{i_{1}}}u_{i_{1}^{i_{1}}(c_{1},kk)}^{s_{1}}\\ &-\frac{2\Delta_{t}Tg}{3}\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\partial_{u_{q}^{s_{1}}}\rho_{i_{1}^{i_{1}}(c_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}w_{i_{1}^{i_{1}}(c_{1},kk)}^{s_{1}}c_{j,kk,ii,t_{x}}^{s_{1}}(e_{1})\\ &+Tg\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\partial_{u_{q}^{s_{1}}}\rho_{i_{1}^{i_{1}}(c_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}r_{i_{1}(c_{1},kk)}^{c}c_{j,kk,ii,t_{x}}^{s_{1}}(e_{1})\\ &-\frac{4Tg}{3}\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\partial_{u_{q}^{s_{1}}}\rho_{i_{1}^{i_{1}}(c_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}r_{i_{1}(c_{1},kk)}^{c}(t_{n-1})c_{jj,kk,ii,t_{x}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\partial_{u_{q}^{s_{1}}}\rho_{i_{1}^{i_{1}}(c_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}r_{i_{1}(c_{1},kk)}^{c}(t_{n-2})c_{jj,kk,ii,t_{x}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\partial_{u_{q}^{s_{1}}}\rho_{i_{1}^{i_{1}}(c_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}z_{i_{1}(c_{1},kk)}^{c}(t_{n-2})c_{jj,kk,ii,t_{x}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\partial_{u_{q}^{s_{1}}}\rho_{i_{1}^{i_{1}}(c_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}z_{i_{1}(c_{1},kk)}^{c}(t_{n-2})c_{jj,kk,ii,t_{x}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\partial_{u_{q}^{s_{1}}}\rho_{i_{1}^{i_{1}}(c_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}r_{i_{1}(c_{1},kk)}^{c}(t_{n-2})c_{i,jj,kk,t_{x}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\partial_{u_{q}^{s_{1}}}\rho_{i_{1}^{i_{1}}(c_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}r_{i_{1}(c_{1},kk)}^{c}(t_{n-1})c_{i,jj,kk,t_{x}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\partial_{u_{q}^{s_{1}}}\rho_{i_{1}^{i_{1}}(c_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}z_{i_{1}^{i_{1}}(c_{1},kk)}^{s_{1}}(t_{n-1})c_{i,jj,kk,t_{x}}^{s}(e_{1})\\ &+\frac{Tg}{3}\sum_{jj=1}^{n_{t}^{i_{c_{1}}}}\partial_{u_{q}^{s_{1}}}\rho_{i_{1}^{i_{1}}(c_{1},jj)}^{s_{1}}\sum_{kk=1}^{n_{t}^{i_{c_{1}}}}z_{i_{1}^{i_{1}}(c_{1},kk)}^{$$

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$$\partial_{u_q^{s_1}} \mathcal{D}_{e_1, ii}^{1, c} = \sum_{\substack{jj=1\\q=l_1^1(e_1, kk)}}^{n_v^{1, e_1}} - \frac{2\Delta_t Tg}{3} \rho_{l_1^1(e_1, jj)}^{s_1} c_{jj, kk, ii, t_r}^s(e_1).$$
 (36.71)

### 36.1.3. Derivatives of $\mathcal{D}_i^1$ with respect to $w_q^{s_1}$

Using equations (36.49) we have

$$\begin{split} \partial_{w_{q}^{s_{1}}}\mathcal{D}_{i}^{1} &= -\frac{2\Delta_{t}Tg}{3}\delta_{i,c}\partial_{w_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{r}^{1}(c)u_{c}^{s_{1}} - \frac{2\Delta_{t}Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}m_{z}^{1}(c)\partial_{w_{q}^{s_{1}}}w_{c}^{s_{1}} \\ &+ Tg\,\delta_{i,c}\partial_{w_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c} - \frac{4Tg}{3}\delta_{i,c}\partial_{w_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c}(t_{n-1}) \\ &+ \frac{Tg}{3}\delta_{i,c}\partial_{w_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{r}^{1}(c)r_{c}^{c}(t_{n-2}) \\ &+ Tg\,\delta_{i,c}\partial_{w_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c} - \frac{4Tg}{3}\delta_{i,c}\partial_{w_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c}(t_{n-1}) \\ &+ \frac{Tg}{3}\delta_{i,c}\partial_{w_{q}^{s_{1}}}\rho_{c}^{s_{1}}m_{z}^{1}(c)z^{c}(t_{n-2}) \\ &+ \sum_{\substack{c_{1}=1\\i=l_{1}^{1}(e_{1},ii)}} \partial_{w_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{c_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{c}^{l}}\partial_{w_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c} + \sum_{\substack{c_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{c}^{l}}\partial_{w_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c}, \\ &+ \sum_{\substack{c_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{c}^{l}}\partial_{w_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{c_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{c}^{l}}\partial_{w_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c}, \\ &+ \sum_{\substack{c_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{c}^{l}}\partial_{w_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{c_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{c}^{l}}\partial_{w_{q}^{s_{1}}}\mathcal{D}_{e_{1},ii}^{1,c}, \\ \end{pmatrix}$$

i e

$$\partial_{w_{q}^{s_{1}}} \mathcal{D}_{i}^{1} = -\frac{2\Delta_{t} Tg}{3} \delta_{i,c} \delta_{q,c} \rho_{c}^{s_{1}} m_{z}^{1}(c) + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}} \partial_{w_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,a}$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}} \partial_{w_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,b} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}^{1}} \partial_{w_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,c},$$

$$(36.73)$$

From equation  $(36.\overline{46})$  we have

$$\partial_{w_a^{s_1}} \mathcal{D}_{e_1, ii}^{1, a} = -Dg \, \partial_{w_a^{s_1}} d_{ii}(e_1), \tag{36.74}$$

i 🗚

$$\partial_{w_a^{s_1}} \mathcal{D}_{e_1, ii}^{1, a} = 0. {(36.75)}$$

From equation (36.47) we have

$$\partial_{w_{q}^{s_{1}}} \mathcal{D}_{e_{1},ii}^{1,b} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \partial_{w_{q}^{s_{1}}} \rho_{j}^{s_{1}} d_{ii,jj}(e_{1}) + Tg \sum_{j=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} \rho_{l_{1}(e_{1},jj)}^{s_{1}} d_{ii,jj}(e_{1})$$

$$- \frac{4Tg}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} \rho_{l_{1}(e_{1},jj)}^{s_{1}}(t_{n-1}) d_{ii,jj}(e_{1})$$

$$+ \frac{Tg}{3} \sum_{ij=1}^{n_{v}^{1,e_{1}}} \partial_{w_{q}^{s_{1}}} \rho_{l_{1}(e_{1},jj)}^{s_{1}}(t_{n-2}) d_{ii,jj}(e_{1}),$$

$$(36.76)$$

i e

$$\partial_{w_n^{s_1}} \mathcal{D}_{e_1, ii}^{1, b} = 0. {(36.77)}$$

From equation (36.48) we have

$$\begin{split} \partial_{w_q^{s_1}} \mathcal{D}_{e_1,ii}^{1,c} &= -\frac{2\Delta_i Tg}{3} \sum_{jj=1}^{n_i^{h,c_1}} \rho_{l_1^{s_1}(e_1,jj)}^{s_1^{h,c_1}} \sum_{kk=1}^{e_j^{s_1},kk,ii,t_r} e_1) \partial_{w_q^{s_1}} u_{l_1^{s_1}(e_1,kk)}^{s_1} \\ &- \frac{2\Delta_i Tg}{3} \sum_{jj=1}^{n_i^{h,c_1}} \partial_{w_q^{s_1}} \rho_{l_1^{s_1}(e_1,jj)}^{s_1^{h,c_1}} \sum_{kk=1}^{e_j^{s_1},kk,ii,t_z} e_1) \partial_{w_q^{s_1}} u_{l_1^{s_1}(e_1,kk)}^{s_1} \\ &+ Tg \sum_{jj=1}^{n_i^{h,c_1}} \partial_{w_q^{s_1}} \rho_{l_1^{s_1}(e_1,jj)}^{s_1^{h,c_1}} \sum_{kk=1}^{n_i^{h,c_1}} r_{l_1^{s_1}(e_1,kk)}^{s_1^{h,c_1}} e_1) \\ &- \frac{4Tg}{3} \sum_{jj=1}^{n_i^{h,c_1}} \partial_{w_q^{s_1}} \rho_{l_1^{s_1}(e_1,jj)}^{s_1^{h,c_1}} \sum_{kk=1}^{n_i^{h,c_1}} r_{l_1^{s_1}(e_1,kk)}^{s_1^{h,c_1}} (t_{n-1}) e_{jj,kk,ii,t_r}^{s_j^{h,k,ii,t_r}} (e_1) \\ &+ \frac{Tg}{3} \sum_{jj=1}^{n_i^{h,c_1}} \partial_{w_q^{s_1}} \rho_{l_1^{s_1}(e_1,jj)}^{s_1^{h,c_1}} \sum_{kk=1}^{n_i^{h,c_1}} r_{l_1^{s_1}(e_1,kk)}^{s_1^{h,c_1}} (t_{n-2}) e_{jj,kk,ii,t_x}^{s_1^{h,k,ii,t_x}} (e_1) \\ &+ Tg \sum_{jj=1}^{n_i^{h,c_1}} \partial_{w_q^{s_1}} \rho_{l_1^{s_1}(e_1,jj)}^{s_1^{h,c_1}} \sum_{kk=1}^{n_i^{h,c_1}} z_{l_1^{s_1}(e_1,kk)}^{s_1^{h,c_1}} (t_{n-2}) e_{jj,kk,ii,t_x}^{s_1^{h,k,ii,t_x}} (e_1) \\ &+ \frac{Tg}{3} \sum_{jj=1}^{n_i^{h,c_1}} \partial_{w_q^{s_1}} \rho_{l_1^{s_1}(e_1,jj)}^{s_1^{h,c_1}} \sum_{kk=1}^{n_i^{h,c_1}} z_{l_1^{s_1}(e_1,kk)}^{s_1^{h,c_1}} (t_{n-2}) e_{jj,kk,ii,t_x}^{s_1^{h,k,i_1}} (e_1) \\ &+ Tg \sum_{jj=1}^{n_i^{h,c_1}} \partial_{w_q^{s_1}} \rho_{l_1^{s_1}(e_1,jj)}^{s_1^{h,c_1}} \sum_{kk=1}^{n_i^{h,c_1}} r_{l_1^{s_1}(e_1,kk)}^{s_1^{h,c_1}} (t_{n-2}) e_{i,jj,kk,t_r}^{s_1^{h,k,i_1}} (e_1) \\ &+ \frac{Tg}{3} \sum_{jj=1}^{n_i^{h,c_1}} \partial_{w_q^{s_1}} \rho_{l_1^{s_1^{h_1}}(e_1,jj)}^{s_1^{h,c_1}} \sum_{kk=1}^{n_i^{h,c_1}} r_{l_1^{s_1}(e_1,kk)}^{s_1^{h,c_1}} (t_{n-2}) e_{i,jj,kk,t_x}^{s_1^{h,k,i_1}} (e_1) \\ &+ Tg \sum_{jj=1}^{n_i^{h,c_1}} \partial_{w_q^{s_1}} \rho_{l_1^{s_1^{h_1}}(e_1,jj)}^{s_1^{h,c_1}} \sum_{kk=1}^{n_i^{h,c_1}} r_{l_1^{s_1}(e_1,kk)}^{s_1^{h,s_1}} (t_{n-2}) e_{i,jj,kk,t_x}^{s_1^{h,k,i_1}} (e_1) \\ &+ Tg \sum_{jj=1}^{n_i^{h,c_1}} \partial_{w_q^{s_1}} \rho_{l_1^{s_1^{h_1}}(e_1,jj)}^{s_1^{h_1^{h_1}}} \sum_{kk=1}^{n_i^{h,c_1}} r_{l_1^{s_1}(e_1,kk)}^{s_1^{h_1}} (t_{n-2}) e_{i,jj,kk,t_x$$

i.e

$$\partial_{w_q^{s_1}} \mathcal{D}_{e_1,ii}^{1,c} = \sum_{\substack{jj=1\\q=l_1^1(e_1,kk)}}^{n_v^{1,e_1}} -\frac{2\Delta_t Tg}{3} \rho_{l_1^1(e_1,jj)}^{s_1} c_{jj,kk,ii,t_z}^s(e_1).$$
 (36.79)

### 36.1.4. Derivatives of $\mathcal{D}_i^1$ with respect to $\theta_c$

Using equations (36.49) we have

$$\begin{split} \partial_{\theta_{c}}\mathcal{D}_{i}^{1} &= -\frac{2\Delta_{t}Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}u_{c}^{s_{1}}\partial_{\theta_{c}}m_{r}^{1}(c) - \frac{2\Delta_{t}Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}w_{c}^{s_{1}}\partial_{\theta_{c}}m_{z}^{1}(c) \\ &+ Tg\,\delta_{i,c}\rho_{c}^{s_{1}}r_{c}^{c}\partial_{\theta_{c}}m_{r}^{1}(c) - \frac{4Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}r_{c}^{c}(t_{n-1})\partial_{\theta_{c}}m_{r}^{1}(c) \\ &+ \frac{Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}r_{c}^{c}(t_{n-2})\partial_{\theta_{c}}m_{r}^{1}(c) \\ &+ Tg\,\delta_{i,c}\rho_{c}^{s_{1}}z_{c}^{c}\partial_{\theta_{c}}m_{z}^{1}(c) - \frac{4Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}z^{c}(t_{n-1})\partial_{\theta_{c}}m_{z}^{1}(c) \\ &+ \frac{Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}z^{c}(t_{n-2})\partial_{\theta_{c}}m_{z}^{1}(c) \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}}\partial_{\theta_{c}}\mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}}\partial_{\theta_{c}}\mathcal{D}_{e_{1},ii}^{1,c} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}}\partial_{\theta_{c}}\mathcal{D}_{e_{1},ii}^{1,c} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}}\partial_{\theta_{c}}\mathcal{D}_{e_{1},ii}^{1,c}. \end{split}$$

$$(36.80)$$

i e

$$\partial_{\theta_{c}} \mathcal{D}_{i}^{1} = \frac{2\Delta_{t} Tg}{3} \delta_{i,c} \rho_{c}^{s_{1}} \left[ u_{c}^{s_{1}} \partial_{\theta_{c}} m_{r}^{1}(c) + w_{c}^{s_{1}} \partial_{\theta_{c}} m_{z}^{1}(c) \right]$$

$$- Tg \delta_{i,c} \rho_{c}^{s_{1}} \partial_{\theta_{c}} m_{r}^{1}(c) \left[ r_{c}^{c} - \frac{4}{3} r_{c}^{c}(t_{n-1}) + \frac{1}{3} r_{c}^{c}(t_{n-2}) \right]$$

$$- Tg \delta_{i,c} \rho_{c}^{s_{1}} \partial_{\theta_{c}} m_{z}^{1}(c) \left[ z_{c}^{c} - \frac{4}{3} z^{c}(t_{n-1}) + \frac{1}{3} z^{c}(t_{n-2}) \right]$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}} \partial_{\theta_{c}} \mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}} \partial_{\theta_{c}} \mathcal{D}_{e_{1},ii}^{1,b} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{el}} \partial_{\theta_{c}} \mathcal{D}_{e_{1},ii}^{1,c},$$

$$(36.81)$$

equivalently

$$\partial_{\theta_{c}} \mathcal{D}_{i}^{1} = Tg \, \delta_{i,c} \rho_{c}^{s_{1}} \left\{ \frac{2\Delta_{t}}{3} \left[ u_{c}^{s_{1}} \partial_{\theta_{c}} m_{r}^{1}(c) + w_{c}^{s_{1}} \partial_{\theta_{c}} m_{z}^{1}(c) \right] - \partial_{\theta_{c}} m_{r}^{1}(c) \left[ r_{c}^{c} - \frac{4}{3} r_{c}^{c}(t_{n-1}) + \frac{1}{3} r_{c}^{c}(t_{n-2}) \right] - \partial_{\theta_{c}} m_{z}^{1}(c) \left[ z_{c}^{c} - \frac{4}{3} z^{c}(t_{n-1}) + \frac{1}{3} z^{c}(t_{n-2}) \right] \right\}$$

$$+ \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{e_{1}}^{1}} \partial_{\theta_{c}} \mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{e_{1}}^{1}} \partial_{\theta_{c}} \mathcal{D}_{e_{1},ii}^{1,b} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)}}^{n_{e_{1}}^{1}} \partial_{\theta_{c}} \mathcal{D}_{e_{1},ii}^{1,c}.$$

$$(36.82)$$

From equation (36.46) we have

$$\partial_{\theta_c} \mathcal{D}^{1,a}_{e_1,ii} = -Dg \,\partial_{\theta_c} c_{ii}(e_1), \tag{36.83}$$

i.e

$$\partial_{\theta_c} \mathcal{D}_{e_1, ii}^{1,a} = 0. \tag{36.84}$$

From equation (36.47) we have

$$\partial_{\theta_{c}} \mathcal{D}_{e_{1},ii}^{1,b} = \frac{2\Delta_{t}}{3} \sum_{j=1}^{n_{v}} \rho_{j}^{s_{1}} \partial_{\theta_{c}} c_{ii,jj}(e_{1})$$

$$+ Tg \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} \partial_{\theta_{c}} c_{ii,jj}(e_{1}) - \frac{4Tg}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}}(t_{n-1}) \partial_{\theta_{c}} c_{ii,jj}(e_{1})$$

$$+ \frac{Tg}{3} \sum_{jj=1}^{n_{v}^{1,e_{1}}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}}(t_{n-2}) \partial_{\theta_{c}} c_{ii,jj}(e_{1}),$$

$$(36.85)$$

i.e

$$\partial_{\theta_c} \mathcal{D}^{1,b}_{e_1,ii} = 0.$$
 (36.86)

From equation (36.48) we have

$$\partial_{\theta_{c}} \mathcal{D}_{e_{1},ii}^{1,c} = \sum_{jj=1}^{n_{v}^{1,c}} \rho_{l_{1}^{1}(e_{1},jj)}^{s_{1}} Tg \left\{ -\frac{2\Delta_{t}}{3} \sum_{kk=1}^{n_{v}^{1,c}} u_{l_{1}^{1}(e_{1},kk)}^{s_{1}} \partial_{\theta_{c}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \right. \\ \left. - \frac{2\Delta_{t}}{3} \sum_{kk=1}^{n_{v}^{1,c_{1}}} w_{l_{1}^{1}(e_{1},kk)}^{s_{1}} \partial_{\theta_{c}} c_{jj,kk,ii,t_{z}}^{s}(e_{1}) \right. \\ \left. + \sum_{kk=1}^{n_{v}^{1,c_{1}}} r_{l_{1}(e_{1},kk)}^{c} \partial_{\theta_{c}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) - \frac{4}{3} \sum_{kk=1}^{n_{v}^{1,c_{1}}} r_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) \partial_{\theta_{c}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \right. \\ \left. + \frac{1}{3} \sum_{kk=1}^{n_{v}^{1,c_{1}}} r_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \partial_{\theta_{c}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) + \frac{1}{3} \sum_{kk=1}^{n_{v}^{1,c_{1}}} z_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) \partial_{\theta_{c}} c_{jj,kk,ii,t_{z}}^{s}(e_{1}) \right. \\ \left. + \frac{1}{3} \sum_{kk=1}^{n_{v}^{1,c_{1}}} z_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \partial_{\theta_{c}} c_{jj,kk,ii,t_{z}}^{s}(e_{1}) + \frac{1}{3} \sum_{kk=1}^{n_{v}^{1,c_{1}}} r_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) \partial_{\theta_{c}} c_{ii,jj,kk,t_{r}}^{s}(e_{1}) \right. \\ \left. + \frac{1}{3} \sum_{kk=1}^{n_{v}^{1,c_{1}}} r_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \partial_{\theta_{c}} c_{ii,jj,kk,t_{r}}^{s}(e_{1}) + \frac{1}{3} \sum_{kk=1}^{n_{v}^{1,c_{1}}} r_{l_{1}(e_{1},kk)}^{c}(t_{n-1}) \partial_{\theta_{c}} c_{ii,jj,kk,t_{r}}^{s}(e_{1}) \right. \\ \left. + \frac{1}{3} \sum_{kk=1}^{n_{v}^{1,c_{1}}} r_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \partial_{\theta_{c}} c_{ii,jj,kk,t_{r}}^{s}(e_{1}) + \frac{1}{3} \sum_{kk=1}^{n_{v}^{1,c_{1}}} r_{l_{1}(e_{1},kk)}^{c}(t_{n-2}) \partial_{\theta_{c}} c_{ii,jj,kk,t_{r}}^{s}(e_{1}) \right.$$

$$\partial_{\theta_c} \mathcal{D}_{e_1, ii}^{1,c} = 0. \tag{36.88}$$

### 36.1.5. Derivatives of $\mathcal{D}_i^1$ with respect to $h_q$

Using equations (36.49) we have

$$\begin{split} \partial_{h_{q}}\mathcal{D}_{i}^{1} &= -\frac{2\Delta_{t}Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}u_{c}^{s_{1}}\partial_{h_{q}}m_{r}^{1}(c) - \frac{2\Delta_{t}Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}w_{c}^{s_{1}}\partial_{h_{q}}m_{z}^{1}(c) \\ &+ Tg\,\delta_{i,c}\rho_{c}^{s_{1}}m_{r}^{1}(c)\partial_{h_{q}}r_{c}^{c} - \frac{4Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}r_{c}^{c}(t_{n-1})\partial_{h_{q}}m_{r}^{1}(c) \\ &+ \frac{Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}r_{c}^{c}(t_{n-2})\partial_{h_{q}}m_{r}^{1}(c) \\ &+ Tg\,\delta_{i,c}\rho_{c}^{s_{1}}m_{z}^{1}(c)\partial_{h_{q}}z_{c}^{c} - \frac{4Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}z^{c}(t_{n-1})\partial_{h_{q}}m_{z}^{1}(c) \\ &+ \frac{Tg}{3}\delta_{i,c}\rho_{c}^{s_{1}}z^{c}(t_{n-2})\partial_{h_{q}}m_{z}^{1}(c) \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)\\q=S_{1}(e_{1},qq)}}^{n_{e_{1}}}\partial_{h_{S_{1}(e_{1},qq)}}\mathcal{D}_{e_{1},ii}^{1,a} + \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)\\q=S_{1}(e_{1},qq)}}^{n_{e_{1}}}\partial_{h_{S_{1}(e_{1},qq)}}\mathcal{D}_{e_{1},ii}^{1,c} \\ &+ \sum_{\substack{e_{1}=1\\i=l_{1}^{1}(e_{1},ii)\\q=S_{1}(e_{1},qq)}}^{n_{e_{1}}}\partial_{h_{S_{1}(e_{1},qq)}}\mathcal{D}_{e_{1},ii}^{1,c}. \end{split}$$

i.e.

$$\partial_{h_{q}} \mathcal{D}_{i}^{1} = Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{r}^{1}(c) \partial_{h_{q}} r_{c}^{c} + Tg \, \delta_{i,c} \rho_{c}^{s_{1}} m_{z}^{1}(c) \partial_{h_{q}} z_{c}^{c} + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii) \\ q = S_{1}(e_{1}, qq)}}^{n_{e_{1}}^{1}} \partial_{h_{S_{1}(e_{1}, qq)}} \mathcal{D}_{e_{1}, ii}^{1,b} + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii) \\ q = S_{1}(e_{1}, qq)}}^{n_{e_{1}}^{1}} \partial_{h_{S_{1}(e_{1}, qq)}} \mathcal{D}_{e_{1}, ii}^{1,b} + \sum_{\substack{e_{1} = 1 \\ i = l_{1}^{1}(e_{1}, ii) \\ q = S_{1}(e_{1}, qq)}}^{n_{e_{1}}^{1}} \partial_{h_{S_{1}(e_{1}, qq)}} \mathcal{D}_{e_{1}, ii}^{1,c}.$$

$$(36.90)$$

<u>Observation</u>: The derivatives of  $m^1$  with respect to the spine lengths here are zero, however in the general case of a smooth but non-planar surface, this would depend on the length of the first spine.

From equation (36.46) we have

$$\partial_{h_{S_1(e_1,q_q)}} \mathcal{D}_{e_1,ii}^{1,a} = -\frac{2\Delta_t Dg}{3} \partial_{h_{S_1(e_1,q_q)}} c_{ii}(e_1). \tag{36.91}$$

From equation (36.47) we have

$$\partial_{h_{S_1(e_1,q_q)}} \mathcal{D}_{e_1,ii}^{1,b} = \frac{2\Delta_t}{3} \sum_{j=1}^{n_v} \rho_j^{s_1} \partial_{h_{S_1(e_1,q_q)}} c_{ii,jj}(e_1)$$
(36.92)

$$+ Tg \sum_{jj=1}^{n_v^{1,e_1}} \rho_{l_1^1(e_1,jj)}^{s_1} \partial_{h_{S_1(e_1,qq)}} c_{ii,jj}(e_1)$$

$$-\frac{4Tg}{3}\sum_{jj=1}^{n_v^{1,e_1}} \rho_{l_1^1(e_1,jj)}^{s_1}(t_{n-1})\partial_{h_{S_1(e_1,qq)}} c_{ii,jj}(e_1)$$

$$+ \, \frac{Tg}{3} \sum_{jj=1}^{n_v^{1,e_1}} \rho_{l_1^1(e_1,jj)}^{s_1}(t_{n-2}) \partial_{h_{S_1(e_1,qq)}} c_{ii,jj}(e_1),$$

$$\partial_{h_{S_1(e_1,qq)}} \mathcal{D}_{e_1,ii}^{1,b} = \sum_{jj=1}^{n_v^{1,e_1}} \partial_{h_{S_1(e_1,qq)}} c_{ii,jj}(e_1) \left\{ \frac{2\Delta_t}{3} \rho_{l_1^1(e_1,jj)}^{s_1} \right\}$$
(36.93)

$$\left. + Tg \, \left[ \rho^{s_1}_{l^1_1(e_1,jj)} - \frac{4}{3} \rho^{s_1}_{l^1_1(e_1,jj)}(t_{n-1}) + \frac{1}{3} \rho^{s_1}_{l^1_1(e_1,jj)}(t_{n-2}) \right] \right\}.$$

From equation (36.48) we have

$$\begin{split} \partial_{h_{S_{1}(e_{1},qq)}} \mathcal{D}_{e_{1},ii}^{1,e_{1}} &= \sum_{jj=1}^{n_{s}^{1,e_{1}}} Tg \, \rho_{I_{1}^{s}(e_{1},jj)}^{s_{1}} \left\{ -\frac{2\Delta_{t}}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} u_{I_{1}^{s}(e_{1},kk)}^{s_{1}} \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. - \frac{2\Delta_{t}}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} c_{jj,kk,ii,t_{s}}^{s}(e_{1}) \partial_{h_{S_{1}(e_{1},qq)}} w_{I_{1}^{s}(e_{1},kk)}^{s_{1}} \right. \\ &\quad \left. + \sum_{kk=1}^{n_{s}^{1,e_{1}}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \partial_{h_{S_{1}(e_{1},qq)}} r_{I_{1}(e_{1},kk)}^{s} + \sum_{kk=1}^{n_{s}^{1,e_{1}}} r_{I_{1}(e_{1},kk)}^{s} \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. - \frac{4}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} r_{I_{1}(e_{1},kk)}^{s}(t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. + \frac{1}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} r_{I_{1}(e_{1},kk)}^{s}(t_{n-2}) \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. + \frac{1}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} z_{I_{1}(e_{1},kk)}^{s}(t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. + \frac{1}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} z_{I_{1}(e_{1},kk)}^{s}(t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. + \frac{1}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} z_{I_{1}(e_{1},kk)}^{s}(t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{jj,kk,ii,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. + \frac{1}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} r_{I_{1}(e_{1},kk)}^{s}(t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,kk,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. + \frac{1}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} r_{I_{1}(e_{1},kk)}^{s}(t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,kk,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. + \frac{1}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} r_{I_{1}(e_{1},kk)}^{s}(t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,kk,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. + \frac{1}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} r_{I_{1}(e_{1},kk)}^{s}(t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,kk,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. + \frac{1}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} r_{I_{1}(e_{1},kk)}^{s}(t_{n-1}) \partial_{h_{S_{1}(e_{1},qq)}} c_{ii,jj,kk,t_{r}}^{s}(e_{1}) \right. \\ &\quad \left. + \frac{1}{3} \sum_{kk=1}^{n_{s}^{1,e_{1}}} r_{I_{1}(e_{1},kk)}^{s}(t_{n-1})$$

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$$\begin{split} \partial_{h_{S_{1}(e_{1},qq)}} \mathcal{D}^{1,c}_{e_{1},ii} &= \sum_{jj=1}^{n_{i}^{t,c_{1}}} Tg \, \rho^{s_{1}}_{l_{1}^{t}(e_{1},jj)} \left\{ -\frac{2\Delta_{t}}{3} \sum_{k=1}^{n_{i}^{t,c_{1}}} \left[ u^{s_{1}}_{l_{1}^{t}(e_{1},kk)} \partial_{h_{S_{1}(e_{1},qq)}} c^{s}_{jj,kk,ii,t_{r}}(e_{1}) \right. \right. \\ &+ w^{s_{1}}_{l_{1}^{t}(e_{1},kk)} \partial_{h_{S_{1}(e_{1},qq)}} c^{s}_{jj,kk,ii,t_{z}}(e_{1}) \right] \\ &+ \sum_{kk=1}^{n_{i}^{t,c_{1}}} \left( c^{s}_{jj,kk,ii,t_{r}}(e_{1}) \partial_{h_{S_{1}(e_{1},qq)}} r^{c}_{l_{1}(e_{1},kk)} \right. \\ &+ \partial_{h_{S_{1}(e_{1},qq)}} c^{s}_{jj,kk,ii,t_{r}}(e_{1}) \left[ r^{c}_{l_{1}(e_{1},kk)} - \frac{4}{3} r^{c}_{l_{1}(e_{1},kk)}(t_{n-1}) + \frac{1}{3} r^{c}_{l_{1}(e_{1},kk)}(t_{n-2}) \right] \right) \\ &+ \sum_{kk=1}^{n_{i}^{t,c_{1}}} \left( c^{s}_{jj,kk,ii,t_{z}}(e_{1}) \partial_{h_{S_{1}(e_{1},qq)}} z^{c}_{l_{1}(e_{1},kk)} \right. \\ &+ \partial_{h_{S_{1}(e_{1},qq)}} c^{s}_{ii,jj,kk,ii,t_{z}}(e_{1}) \left[ r^{c}_{l_{1}(e_{1},kk)} - \frac{4}{3} r^{c}_{l_{1}(e_{1},kk)}(t_{n-1}) + \frac{1}{3} r^{c}_{l_{1}(e_{1},kk)}(t_{n-2}) \right] \right) \\ &+ \sum_{kk=1}^{n_{i}^{t,c_{1}}} \left( c^{s}_{ii,jj,kk,t_{r}}(e_{1}) \partial_{h_{S_{1}(e_{1},qq)}} r^{c}_{l_{1}(e_{1},kk)}(t_{n-2}) \right] \right) \\ &+ \sum_{kk=1}^{n_{i}^{t,c_{1}}} \left( c^{s}_{ii,jj,kk,t_{z}}(e_{1}) \partial_{h_{S_{1}(e_{1},qq)}} z^{c}_{l_{1}(e_{1},kk)}(t_{n-2}) \right] \right) \\ &+ \sum_{kk=1}^{n_{i}^{t,c_{1}}} \left( c^{s}_{ii,jj,kk,t_{z}}(e_{1}) \partial_{h_{S_{1}(e_{1},qq)}} z^{c}_{l_{1}(e_{1},kk)}(t_{n-2}) \right] \right) \\ &+ \sum_{kk=1}^{n_{i}^{t,c_{1}}} \left( c^{s}_{ii,jj,kk,t_{z}}(e_{1}) \partial_{h_{S_{1}(e_{1},qq)}} z^{c}_{l_{1}(e_{1},kk)}(t_{n-2}) \right] \right) \\ &+ \sum_{kk=1}^{n_{i}^{t,c_{1}}} \left( c^{s}_{ii,jj,kk,t_{z}}(e_{1}) \partial_{h_{S_{1}(e_{1},qq)}} z^{c}_{l_{1}(e_{1},kk)}(t_{n-2}) \right) \right) \right\}. \end{split}$$

# 37. The $\sigma - \rho$ state equation on boundary 1 (TDC1) in the near field

These residuals are identical to those in the far-field, so the full derivation from section 16 will not be repeated here.

## 38. Young's equation (CAC)

We recall equation (23.26) which states the contact angle condition CAC, given by

$$\sigma_c^1 \cos \theta_c + \sigma_c^2 = So. (38.1)$$

The residual equation associated to it is

$$\mathcal{Y} = \sigma_c^1 \cos \theta_c + \sigma_c^2 - So, \qquad (38.2)$$

where the sub-index c indicates that the function is evaluated at the contact line.

#### 38.1. Jacobian terms

Here we find the derivative of  $\mathcal{Y}$  with respect to  $\sigma^1$ ,  $\sigma^2$  and  $\theta_c$ .

## 38.1.1. Derivatives of $\mathcal{Y}$ with respect to $\sigma_q^1$

From equation (38.2) we have

$$\partial_{\sigma_a^1} \mathcal{Y} = \partial_{\sigma_a^1} \sigma_c^1 \cos \theta_c + \partial_{\sigma_a^1} \sigma_c^2 - \partial_{\sigma_a^1} So, \qquad (38.3)$$

i.e

$$\partial_{\sigma_{-}^{1}} \mathcal{Y} = \delta_{q,c} \cos \theta_{c}. \tag{38.4}$$

## 38.1.2. Derivatives of $\mathcal{Y}$ with respect to $\sigma_q^2$

From equation (38.2) we have

$$\partial_{\sigma_a^2} \mathcal{Y} = \partial_{\sigma_a^2} \sigma_c^1 \cos \theta_c + \partial_{\sigma_a^2} \sigma_c^2 - \partial_{\sigma_a^2} So, \qquad (38.5)$$

i.e

$$\partial_{\sigma_q^2} \mathcal{Y} = \delta_{q,c}. \tag{38.6}$$

### 38.1.3. Derivatives of $\mathcal{Y}$ with respect to $\theta_c$

From equation (38.2) we have

$$\partial_{\theta_c} \mathcal{Y} = \partial_{\theta_c} \sigma_c^1 \cos \theta_c + \partial_{\theta_c} \sigma_c^2 - \partial_{\theta_c} So, \qquad (38.7)$$

i.e.

$$\partial_{\sigma_c^2} \mathcal{Y} = -\delta_{q,c} \sigma_c^1 \sin \theta_c. \tag{38.8}$$

### 39. Mass balance at contact line (MBC)

From equation (2.58), we have

$$\rho^{s_1} \left( \mathbf{v}^{s_1} - \mathbf{c} \right) \cdot \mathbf{m}^1 + \rho^{s_2} \left( \mathbf{v}^{s_2} - \mathbf{c} \right) \cdot \mathbf{m}^2 = 0., \tag{39.1}$$

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$$\rho^{s_1} \mathbf{v}^{s_1} \cdot \mathbf{m}^1 - \rho^{s_1} \mathbf{c} \cdot \mathbf{m}^1 + \rho^{s_2} \mathbf{v}^{s_2} \cdot \mathbf{m}^2 - \rho^{s_2} \mathbf{c} \cdot \mathbf{m}^2 = 0, \tag{39.2}$$

or, equivalently,

$$\rho^{s_1} \left( u^{s_1} m_r^1 + w^{s_1} m_z^1 \right) - \rho^{s_1} \left( m_r^1 \partial_t r^c + m_z^1 \partial_t z^c \right)$$

$$+ \rho^{s_2} \left( u^{s_2} m_r^2 + w^{s_2} m_z^2 \right) - \rho^{s_2} \left( m_r^2 \partial_t r^c + m_z^2 \partial_t z^c \right) = 0.$$
(39.3)

Re-writing we have

$$B = \rho^{s_1} u^{s_1} m_r^1 + \rho^{s_1} w^{s_1} m_z^1 - \rho^{s_1} m_r^1 \partial_t r^c - \rho^{s_1} m_z^1 \partial_t z^c$$

$$+ \rho^{s_2} u^{s_2} m_r^2 + \rho^{s_2} w^{s_2} m_z^2 - \rho^{s_2} m_r^2 \partial_t r^c - \rho^{s_2} m_z^2 \partial_t z^c.$$

$$(39.4)$$

We now recall the BDF2 approximation of  $\partial_t r^c$  and  $\partial_t z^c$ , and we substitute them above obtaining

$$\mathfrak{B} = \rho^{s_1} u^{s_1} m_r^1 + \rho^{s_1} w^{s_1} m_z^1$$

$$- \rho^{s_1} m_r^1 \frac{3r^c - 4r^c(t_n - 1) + r^c(t_n - 2)}{2\Delta_t} - \rho^{s_1} m_z^1 \frac{3z^c - 4z^c(t_n - 1) + z^c(t_n - 2)}{2\Delta_t}$$

$$+ \rho^{s_2} u^{s_2} m_r^2 + \rho^{s_2} w^{s_2} m_z^2$$

$$- \rho^{s_2} m_r^2 \frac{3r^c - 4r^c(t_n - 1) + r^c(t_n - 2)}{2\Delta_t} - \rho^{s_2} m_z^2 \frac{3z^c - 4z^c(t_n - 1) + z^c(t_n - 2)}{2\Delta_t}.$$

$$(39.5)$$

Multiplying this equation by  $2\Delta_t/3$ , we have

$$\mathcal{B} = \frac{2\Delta_t}{3} \rho^{s_1} u^{s_1} m_r^1 + \frac{2\Delta_t}{3} \rho^{s_1} w^{s_1} m_z^1$$

$$- \rho^{s_1} m_r^1 r^c + \frac{4}{3} \rho^{s_1} m_r^1 r^c (t_n - 1) - \frac{1}{3} \rho^{s_1} m_r^1 r^c (t_n - 2)$$

$$- \rho^{s_1} m_z^1 z^c + \frac{4}{3} \rho^{s_1} m_z^1 z^c (t_n - 1) - \frac{1}{3} \rho^{s_1} m_z^1 z^c (t_n - 2)$$

$$+ \frac{2\Delta_t}{3} \rho^{s_2} u^{s_2} m_r^2 + \frac{2\Delta_t}{3} \rho^{s_2} w^{s_2} m_z^2$$

$$- \rho^{s_2} m_r^2 r^c + \frac{4}{3} \rho^{s_2} m_r^2 r^c (t_n - 1) - \frac{1}{3} \rho^{s_2} m_r^2 r^c (t_n - 2)$$

$$- \rho^{s_2} m_z^2 z^c + \frac{4}{3} \rho^{s_2} m_z^2 z^c (t_n - 1) - \frac{1}{3} \rho^{s_2} m_z^2 z^c (t_n - 2).$$

$$(39.6)$$

Grouping terms we have

$$\mathcal{B} = \frac{2\Delta_t}{3} \rho^{s_1} \left[ u^{s_1} m_r^1 + w^{s_1} m_z^1 \right]$$

$$- \rho^{s_1} m_r^1 \left[ r^c - \frac{4}{3} r^c (t_n - 1) + \frac{1}{3} r^c (t_n - 2) \right]$$

$$- \rho^{s_1} m_z^1 \left[ z^c - \frac{4}{3} z^c (t_n - 1) + \frac{1}{3} z^c (t_n - 2) \right]$$

$$+ \frac{2\Delta_t}{3} \rho^{s_2} \left[ u^{s_2} m_r^2 + w^{s_2} m_z^2 \right]$$

$$- \rho^{s_2} m_r^2 \left[ r^c - \frac{4}{3} r^c (t_n - 1) + \frac{1}{3} r^c (t_n - 2) \right]$$

$$- \rho^{s_2} m_z^2 \left[ z^c - \frac{4}{3} z^c (t_n - 1) + \frac{1}{3} z^c (t_n - 2) \right] .$$
(39.7)

#### 39.1. Jacobian terms

Here we find the derivatives of the mass balance equation with respect to  $u^{s_2}$ ,  $w^{s_2}$ ,  $\rho^{s_2}$ ,  $u^{s_1}$ ,  $w^{s_1}$ ,  $\rho^{s_1}$ ,  $h_q$  and  $\theta_c$ .

# 39.1.1. Derivatives with respect to $u_q^{s_2}$

From equation (39.6) we have

$$\begin{split} \partial_{u_{q}^{s_{2}}}\mathcal{B} &= \frac{2\Delta_{t}}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{1}}u^{s_{1}}m_{r}^{1} + \frac{2\Delta_{t}}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{1}}w^{s_{1}}m_{z}^{1} \\ &- \partial_{u_{q}^{s_{2}}}\rho^{s_{1}}m_{r}^{1}r^{c} + \frac{4}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{1}}m_{r}^{1}r^{c}(t_{n}-1) - \frac{1}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{1}}m_{r}^{1}r^{c}(t_{n}-2) \\ &- \partial_{u_{q}^{s_{2}}}\rho^{s_{1}}m_{z}^{1}z^{c} + \frac{4}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{1}}m_{z}^{1}z^{c}(t_{n}-1) - \frac{1}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{1}}m_{z}^{1}z^{c}(t_{n}-2) \\ &+ \frac{2\Delta_{t}}{3}\rho^{s_{2}}m_{r}^{2}\partial_{u_{q}^{s_{2}}}u^{s_{2}} + \frac{2\Delta_{t}}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{2}}w^{s_{2}}m_{z}^{2} \\ &- \partial_{u_{q}^{s_{2}}}\rho^{s_{2}}m_{r}^{2}r^{c} + \frac{4}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{2}}m_{r}^{2}r^{c}(t_{n}-1) - \frac{1}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{2}}m_{r}^{2}r^{c}(t_{n}-2) \\ &- \partial_{u_{q}^{s_{2}}}\rho^{s_{2}}m_{z}^{2}z^{c} + \frac{4}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{2}}m_{z}^{2}z^{c}(t_{n}-1) - \frac{1}{3}\partial_{u_{q}^{s_{2}}}\rho^{s_{2}}m_{z}^{2}z^{c}(t_{n}-2) \end{split}$$

i.e.

$$\partial_{u_q^{s_2}} \mathcal{B} = \frac{2\Delta_t}{3} m_r^2 \rho^{s_2} \delta_{q, c_2}. \tag{39.9}$$

### 39.1.2. Derivatives with respect to $w_a^{s_2}$

From equation (39.6) we have

$$\begin{split} \partial_{w_{q}^{s_{2}}}\mathcal{B} &= \frac{2\Delta_{t}}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{1}}u^{s_{1}}m_{r}^{1} + \frac{2\Delta_{t}}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{1}}w^{s_{1}}m_{z}^{1} \\ &- \partial_{w_{q}^{s_{2}}}\rho^{s_{1}}m_{r}^{1}r^{c} + \frac{4}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{1}}m_{r}^{1}r^{c}(t_{n}-1) - \frac{1}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{1}}m_{r}^{1}r^{c}(t_{n}-2) \\ &- \partial_{w_{q}^{s_{2}}}\rho^{s_{1}}m_{z}^{1}z^{c} + \frac{4}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{1}}m_{z}^{1}z^{c}(t_{n}-1) - \frac{1}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{1}}m_{z}^{1}z^{c}(t_{n}-2) \\ &+ \frac{2\Delta_{t}}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{2}}u^{s_{2}}m_{r}^{2} + \frac{2\Delta_{t}}{3}\rho^{s_{2}}m_{z}^{2}\partial_{w_{q}^{s_{2}}}w^{s_{2}} \\ &- \partial_{w_{q}^{s_{2}}}\rho^{s_{2}}m_{r}^{2}r^{c} + \frac{4}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{2}}m_{r}^{2}r^{c}(t_{n}-1) - \frac{1}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{2}}m_{r}^{2}r^{c}(t_{n}-2) \\ &- \partial_{w_{q}^{s_{2}}}\rho^{s_{2}}m_{z}^{2}z^{c} + \frac{4}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{2}}m_{z}^{2}z^{c}(t_{n}-1) - \frac{1}{3}\partial_{w_{q}^{s_{2}}}\rho^{s_{2}}m_{z}^{2}z^{c}(t_{n}-2), \end{split}$$

i.e

$$\partial_{w_q^{s_2}} \mathcal{B} = \frac{2\Delta_t}{3} m_z^2 \rho^{s_2} \delta_{q,c_2}. \tag{39.11}$$

### 39.1.3. Derivatives with respect to $\rho_a^{s_2}$

From equation (39.6) we have

$$\begin{split} \partial_{\rho_q^{s_2}} \mathcal{B} &= \frac{2\Delta_t}{3} \partial_{\rho_q^{s_2}} \rho^{s_1} u^{s_1} m_r^1 + \frac{2\Delta_t}{3} \partial_{\rho_q^{s_2}} \rho^{s_1} w^{s_1} m_z^1 \\ &- \partial_{\rho_q^{s_2}} \rho^{s_1} m_r^1 r^c + \frac{4}{3} \partial_{\rho_q^{s_2}} \rho^{s_1} m_r^1 r^c (t_n - 1) - \frac{1}{3} \partial_{\rho_q^{s_2}} \rho^{s_1} m_r^1 r^c (t_n - 2) \\ &- \partial_{\rho_q^{s_2}} \rho^{s_1} m_z^1 z^c + \frac{4}{3} \partial_{\rho_q^{s_2}} \rho^{s_1} m_z^1 z^c (t_n - 1) - \frac{1}{3} \partial_{\rho_q^{s_2}} \rho^{s_1} m_z^1 z^c (t_n - 2) \\ &+ \frac{2\Delta_t}{3} u^{s_2} m_r^2 \partial_{\rho_q^{s_2}} \rho^{s_2} + \frac{2\Delta_t}{3} m_z^2 w^{s_2} \partial_{\rho_q^{s_2}} \rho^{s_2} \\ &- m_r^2 r^c \partial_{\rho_q^{s_2}} \rho^{s_2} + \frac{4}{3} m_r^2 r^c (t_n - 1) \partial_{\rho_q^{s_2}} \rho^{s_2} - \frac{1}{3} m_r^2 r^c (t_n - 2) \partial_{\rho_q^{s_2}} \rho^{s_2} \\ &- m_z^2 z^c \partial_{\rho_q^{s_2}} \rho^{s_2} + \frac{4}{3} m_z^2 z^c (t_n - 1) \partial_{\rho_q^{s_2}} \rho^{s_2} - \frac{1}{3} m_z^2 z^c (t_n - 2) \partial_{\rho_q^{s_2}} \rho^{s_2}, \end{split}$$
(39.12)

i.e

$$\partial_{\rho_q^{s_2}} \mathcal{B} = \delta_{q,c_2} \left\{ \frac{2\Delta_t}{3} u^{s_2} m_r^2 + \frac{2\Delta_t}{3} m_z^2 w^{s_2} - m_r^2 r^c + \frac{4}{3} m_r^2 r^c (t_n - 1) - \frac{1}{3} m_r^2 r^c (t_n - 2) - (39.13) - m_z^2 z^c + \frac{4}{3} m_z^2 z^c (t_n - 1) - \frac{1}{3} m_z^2 z^c (t_n - 2) \right\},$$

or, equivalently,

$$\partial_{\rho_q^{s_2}} \mathcal{B} = \delta_{q,c_2} \left\{ \frac{2\Delta_t}{3} \left[ u^{s_2} m_r^2 + w^{s_2} m_z^2 \right] - m_r^2 \left[ r^c - \frac{4}{3} r^c (t_n - 1) + \frac{1}{3} r^c (t_n - 2) \right] \right.$$

$$\left. - m_z^2 \left[ z^c - \frac{4}{3} z^c (t_n - 1) + \frac{1}{3} z^c (t_n - 2) \right] \right\}.$$
(39.14)

## 39.1.4. Derivatives with respect to $u_a^{s_1}$

From equation (39.4) we have

$$\begin{split} \partial_{u_{q}^{s_{1}}}\mathcal{B} &= \frac{2\Delta_{t}}{3}\rho^{s_{1}}m_{r}^{1}\partial_{u_{q}^{s_{1}}}u^{s_{1}} + \frac{2\Delta_{t}}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{1}}w^{s_{1}}m_{z}^{1} \\ &- \partial_{u_{q}^{s_{1}}}\rho^{s_{1}}m_{r}^{1}r^{c} + \frac{4}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{1}}m_{r}^{1}r^{c}(t_{n}-1) - \frac{1}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{1}}m_{r}^{1}r^{c}(t_{n}-2) \\ &- \partial_{u_{q}^{s_{1}}}\rho^{s_{1}}m_{z}^{1}z^{c} + \frac{4}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{1}}m_{z}^{1}z^{c}(t_{n}-1) - \frac{1}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{1}}m_{z}^{1}z^{c}(t_{n}-2) \\ &+ \frac{2\Delta_{t}}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{2}}u^{s_{2}}m_{r}^{2} + \frac{2\Delta_{t}}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{2}}m_{z}^{2}w^{s_{2}} \\ &- \partial_{u_{q}^{s_{1}}}\rho^{s_{2}}m_{r}^{2}r^{c} + \frac{4}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{2}}m_{r}^{2}r^{c}(t_{n}-1) - \frac{1}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{2}}m_{r}^{2}r^{c}(t_{n}-2) \\ &- \partial_{u_{q}^{s_{1}}}\rho^{s_{2}}m_{z}^{2}z^{c} + \frac{4}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{2}}m_{z}^{2}z^{c}(t_{n}-1) - \frac{1}{3}\partial_{u_{q}^{s_{1}}}\rho^{s_{2}}m_{z}^{2}z^{c}(t_{n}-2), \end{split}$$

i.e.

$$\partial_{u_q^{s_1}} \mathcal{B} = \frac{2\Delta_t}{3} m_r^1 \rho^{s_1} \delta_{q,c_1}. \tag{39.16}$$

### 39.1.5. Derivatives with respect to $w_a^{s_1}$

From equation (39.6) we have

$$\begin{split} \partial_{w_{q}^{s_{1}}}\mathcal{B} &= \frac{2\Delta_{t}}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{1}}m_{r}^{1}u^{s_{1}} + \frac{2\Delta_{t}}{3}\rho^{s_{1}}m_{z}^{1}\partial_{w_{q}^{s_{1}}}w^{s_{1}} \\ &- \partial_{w_{q}^{s_{1}}}\rho^{s_{1}}m_{r}^{1}r^{c} + \frac{4}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{1}}m_{r}^{1}r^{c}(t_{n}-1) - \frac{1}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{1}}m_{r}^{1}r^{c}(t_{n}-2) \\ &- \partial_{w_{q}^{s_{1}}}\rho^{s_{1}}m_{z}^{1}z^{c} + \frac{4}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{1}}m_{z}^{1}z^{c}(t_{n}-1) - \frac{1}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{1}}m_{z}^{1}z^{c}(t_{n}-2) \\ &+ \frac{2\Delta_{t}}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{2}}u^{s_{2}}m_{r}^{2} + \frac{2\Delta_{t}}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{2}}m_{z}^{2}w^{s_{2}} \\ &- \partial_{w_{q}^{s_{1}}}\rho^{s_{2}}m_{r}^{2}r^{c} + \frac{4}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{2}}m_{r}^{2}r^{c}(t_{n}-1) - \frac{1}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{2}}m_{r}^{2}r^{c}(t_{n}-2) \\ &- \partial_{w_{q}^{s_{1}}}\rho^{s_{2}}m_{z}^{2}z^{c} + \frac{4}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{2}}m_{z}^{2}z^{c}(t_{n}-1) - \frac{1}{3}\partial_{w_{q}^{s_{1}}}\rho^{s_{2}}m_{z}^{2}z^{c}(t_{n}-2), \end{split}$$

i.e.

$$\partial_{w_q^{s_1}} \mathcal{B} = \frac{2\Delta_t}{3} m_z^1 \rho^{s_1} \delta_{q,c_1}. \tag{39.18}$$

### 39.1.6. Derivatives with respect to $\rho_a^{s_1}$

From equation (39.6) we have

$$\begin{split} \partial_{\rho_q^{s_1}} \mathcal{B} &= \frac{2\Delta_t}{3} m_r^1 u^{s_1} \partial_{\rho_q^{s_1}} \rho^{s_1} + \frac{2\Delta_t}{3} m_z^1 w^{s_1} \partial_{\rho_q^{s_1}} \rho^{s_1} \\ &- m_r^1 r^c \partial_{\rho_q^{s_1}} \rho^{s_1} + \frac{4}{3} m_r^1 r^c (t_n - 1) \partial_{\rho_q^{s_1}} \rho^{s_1} - \frac{1}{3} m_r^1 r^c (t_n - 2) \partial_{\rho_q^{s_1}} \rho^{s_1} \\ &- m_z^1 z^c \partial_{\rho_q^{s_1}} \rho^{s_1} + \frac{4}{3} m_z^1 z^c (t_n - 1) \partial_{\rho_q^{s_1}} \rho^{s_1} - \frac{1}{3} m_z^1 z^c (t_n - 2) \partial_{\rho_q^{s_1}} \rho^{s_1} \\ &+ \frac{2\Delta_t}{3} \partial_{\rho_q^{s_1}} \rho^{s_2} u^{s_2} m_r^2 + \frac{2\Delta_t}{3} \partial_{\rho_q^{s_1}} \rho^{s_2} m_z^2 w^{s_2} \\ &- \partial_{\rho_q^{s_1}} \rho^{s_2} m_r^2 r^c + \frac{4}{3} \partial_{\rho_q^{s_1}} \rho^{s_2} m_r^2 r^c (t_n - 1) - \frac{1}{3} \partial_{\rho_q^{s_1}} \rho^{s_2} m_r^2 r^c (t_n - 2) \\ &- \partial_{\rho_q^{s_1}} \rho^{s_2} m_z^2 z^c + \frac{4}{3} \partial_{\rho_q^{s_1}} \rho^{s_2} m_z^2 z^c (t_n - 1) - \frac{1}{3} \partial_{\rho_q^{s_1}} \rho^{s_2} m_z^2 z^c (t_n - 2), \end{split}$$

i.e.

$$\partial_{\rho_q^{s_1}} \mathcal{B} = \delta_{q,c_1} \left\{ \frac{2\Delta_t}{3} m_r^1 u^{s_1} + \frac{2\Delta_t}{3} m_z^1 w^{s_1} - m_r^1 r^c + \frac{4}{3} m_r^1 r^c (t_n - 1) - \frac{1}{3} m_r^1 r^c (t_n - 2) - m_z^1 z^c + \frac{4}{3} m_z^1 z^c (t_n - 1) - \frac{1}{3} m_z^1 z^c (t_n - 2) \right\},$$

$$(39.20)$$

or, equivalently,

$$\partial_{\rho_q^{s_1}} \mathcal{B} = \delta_{q,c_1} \left\{ \frac{2\Delta_t}{3} \left[ m_r^1 u^{s_1} + m_z^1 w^{s_1} \right] - m_r^1 \left[ r^c + \frac{4}{3} r^c (t_n - 1) - \frac{1}{3} r^c (t_n - 2) \right] \right.$$

$$\left. - m_z^1 \left[ z^c + \frac{4}{3} z^c (t_n - 1) - \frac{1}{3} z^c (t_n - 2) \right] \right\}.$$

$$\left. (39.21)$$

## 39.1.7. Derivatives with respect to $h_q$

From equation (39.6) we have

$$\begin{split} \partial_{h_q}\mathcal{B} &= \frac{2\Delta_t}{3}\partial_{h_q}m_r^1u^{s_1}\rho^{s_1} + \frac{2\Delta_t}{3}\partial_{h_q}m_z^1w^{s_1}\rho^{s_1} \\ &- \rho^{s_1}m_r^1\partial_{h_q}r^c + \frac{4}{3}\partial_{h_q}m_r^1r^c(t_n-1)\rho^{s_1} - \frac{1}{3}\partial_{h_q}m_r^1r^c(t_n-2)\rho^{s_1} \\ &- \rho^{s_1}m_z^1\partial_{h_q}z^c + \frac{4}{3}\partial_{h_q}m_z^1z^c(t_n-1)\rho^{s_1} - \frac{1}{3}\partial_{h_q}m_z^1z^c(t_n-2)\rho^{s_1} \\ &+ \frac{2\Delta_t}{3}\partial_{h_q}\rho^{s_2}u^{s_2}m_r^2 + \frac{2\Delta_t}{3}\partial_{h_q}\rho^{s_2}m_z^2w^{s_2} \\ &- \rho^{s_2}m_r^2\partial_{h_q}r^c + \frac{4}{3}\partial_{h_q}\rho^{s_2}m_r^2r^c(t_n-1) - \frac{1}{3}\partial_{h_q}\rho^{s_2}m_r^2r^c(t_n-2) \\ &- \rho^{s_2}m_z^2\partial_{h_q}z^c + \frac{4}{3}\partial_{h_q}\rho^{s_2}m_z^2z^c(t_n-1) - \frac{1}{3}\partial_{h_q}\rho^{s_2}m_z^2z^c(t_n-2), \end{split}$$

i.e.

$$\partial_{h_q} \mathcal{B} = -\delta_{q,c} \left\{ \rho^{s_1} \left[ m_r^1 \partial_{h_q} r^c + m_z^1 \partial_{h_q} z^c \right] + \rho^{s_2} \left[ m_r^2 \partial_{h_q} r^c + m_z^2 \partial_{h_q} z^c \right] \right\}. \quad (39.23)$$

### 39.1.8. Derivative with respect to $\theta_c$

From equation (39.6) we have

$$\partial_{\theta_{c}}\mathcal{B} = \frac{2\Delta_{t}}{3}u^{s_{1}}\rho^{s_{1}}\partial_{\theta_{c}}m_{r}^{1} + \frac{2\Delta_{t}}{3}w^{s_{1}}\rho^{s_{1}}\partial_{\theta_{c}}m_{z}^{1}$$

$$-\rho^{s_{1}}r^{c}\partial_{\theta_{c}}m_{r}^{1} + \frac{4}{3}r^{c}(t_{n}-1)\rho^{s_{1}}\partial_{\theta_{c}}m_{r}^{1} - \frac{1}{3}r^{c}(t_{n}-2)\rho^{s_{1}}\partial_{\theta_{c}}m_{r}^{1}$$

$$-\rho^{s_{1}}z^{c}\partial_{\theta_{c}}m_{z}^{1} + \frac{4}{3}\rho^{s_{1}}z^{c}(t_{n}-1)\partial_{\theta_{c}}m_{z}^{1} - \frac{1}{3}\rho^{s_{1}}z^{c}(t_{n}-2)\partial_{\theta_{c}}m_{z}^{1}$$

$$+\frac{2\Delta_{t}}{3}\rho^{s_{2}}u^{s_{2}}\partial_{\theta_{c}}m_{r}^{2} + \frac{2\Delta_{t}}{3}\rho^{s_{2}}w^{s_{2}}\partial_{\theta_{c}}m_{z}^{2}$$

$$-\partial_{\theta_{c}}\rho^{s_{2}}m_{r}^{2}r^{c} + \frac{4}{3}\partial_{\theta_{c}}\rho^{s_{2}}m_{r}^{2}r^{c}(t_{n}-1) - \frac{1}{3}\partial_{\theta_{c}}\rho^{s_{2}}m_{r}^{2}r^{c}(t_{n}-2)$$

$$-\partial_{\theta_{c}}\rho^{s_{2}}m_{z}^{2}z^{c} + \frac{4}{3}\partial_{\theta_{c}}\rho^{s_{2}}m_{z}^{2}z^{c}(t_{n}-1) - \frac{1}{3}\partial_{\theta_{c}}\rho^{s_{2}}m_{z}^{2}z^{c}(t_{n}-2),$$
(39.24)

i.e.

$$\partial_{\theta_c} \mathcal{B} = \frac{2\Delta_t}{3} \rho^{s_1} \left[ u^{s_1} \partial_{\theta_c} m_r^1 + w^{s_1} \partial_{\theta_c} m_z^1 \right]$$

$$- \rho^{s_1} \partial_{\theta_c} m_r^1 \left[ r^c + \frac{4}{3} r^c (t_n - 1) - \frac{1}{3} r^c (t_n - 2) \right]$$

$$- \rho^{s_1} \partial_{\theta_c} m_z^1 \left[ z^c + \frac{4}{3} z^c (t_n - 1) - \frac{1}{3} z^c (t_n - 2) \right],$$
(39.25)

which is

$$\partial_{\theta_{c}} \mathcal{B} = \frac{2\Delta_{t}}{3} \rho^{s_{1}} \left[ u^{s_{1}} \partial_{\theta_{c}} (-\cos(\theta_{c})) + w^{s_{1}} \partial_{\theta_{c}} (\sin(\theta_{c})) \right]$$

$$- \rho^{s_{1}} \partial_{\theta_{c}} (-\cos(\theta_{c})) \left[ r^{c} + \frac{4}{3} r^{c} (t_{n} - 1) - \frac{1}{3} r^{c} (t_{n} - 2) \right]$$

$$- \rho^{s_{1}} \partial_{\theta_{c}} (\sin(\theta_{c})) \left[ z^{c} + \frac{4}{3} z^{c} (t_{n} - 1) - \frac{1}{3} z^{c} (t_{n} - 2) \right],$$
(39.26)

or, equivalently,

$$\partial_{\theta_c} \mathcal{B} = \frac{2\Delta_t}{3} \rho^{s_1} \left[ u^{s_1} (\sin(\theta_c)) + w^{s_1} (\cos(\theta_c)) \right] - \rho^{s_1} (\sin(\theta_c)) \left[ r^c + \frac{4}{3} r^c (t_n - 1) - \frac{1}{3} r^c (t_n - 2) \right] - \rho^{s_1} (\cos(\theta_c)) \left[ z^c + \frac{4}{3} z^c (t_n - 1) - \frac{1}{3} z^c (t_n - 2) \right].$$
 (39.27)

## 40. Pressure limit condition

$$\lim_{\zeta \to 0} \partial_{\theta} p = 0 \tag{40.1}$$

## 41. Compatibility of r-velocity

At the separatrix of the domains we have

$$\boldsymbol{u} = \bar{\boldsymbol{u}} + A\check{\boldsymbol{u}}.\tag{41.1}$$

We thus impose

$$u_{l_s(ii)} - \bar{u}_{l_s(ii)} - A\check{u}_{l_s(ii)} = 0, \tag{41.2}$$

at each velocity node on the separatrix.

41.1. Jacobian terms

41.2. Derivatives of  $C_i^u$  with respect to  $h_a$ 

$$\partial_{h_a} C_i^u = \partial_{h_a} u_{b^5(ii)} - \partial_{h_a} \bar{u}_{b^4(ii)} - A \partial_{h_a} \check{u}_{b^4(ii)} \tag{41.3}$$

i.e

$$\partial_{h_q} C_i^u = -A \left[ \partial_r \check{u}_{b^4(ii)} \partial_{h_q} r + \partial_z \check{u}_{b^4(ii)} \partial_{h_q} z \right] \tag{41.4}$$

## 42. Compatibility of z-velocity

$$\boldsymbol{w} = \bar{\boldsymbol{w}} + A\check{\boldsymbol{w}},\tag{42.1}$$

### 43. Equation summary for obtuse contact angle flow

#### 43.1. r-momentum residuals

We recall equations (25.117) and (25.129) form which we have

$$\bar{\mathcal{M}}_{i}^{r} = \underbrace{\sum_{\substack{e=1\\i=l(e,ii)}}^{\bar{n}_{el}} \left[ \bar{\mathcal{M}}_{e,ii}^{r,0a} + \bar{\mathcal{M}}_{e,ii}^{r,0b} + \bar{\mathcal{M}}_{e,ii}^{r,0c} \right]}_{\bar{\mathcal{M}}_{i}^{r,0}}$$
(43.1)

$$+\underbrace{\sum_{\substack{e_1=1\\i=l_1(e,ii)}}^{\bar{n}_{\rm el}^1} \bar{\mathcal{M}}_{e_1,ii}^{r,1} + \frac{2\Delta_t}{3} \frac{\sigma^1(r_c,z_c)\phi_i(r_c,z_c)m_r^1(r_c,z_c)}{Ca} + \frac{2\Delta_t}{3} \frac{\sigma^1(r_d,z_d)\phi_i(r_d,z_d)m_r^1(r_d,z_d)}{Ca}}{\bar{\mathcal{M}}_{r,1}^{r,1}}$$

$$+\underbrace{\sum_{\substack{e_2=1\\ i=l_2(e,ii)}}^{\bar{n}_{\rm el}^2}\bar{\mathcal{M}}_{e,ii}^{r,2}}_{\bar{\mathcal{M}}_i^{r,2}} + \underbrace{\sum_{\substack{e_4=1\\ i=l_4(e,ii)}}^{\bar{n}_{\rm el}^4}\bar{\mathcal{M}}_{e_4,ii}^{r,4},$$

where; form equation (25.138), we have

$$\bar{\mathcal{M}}_{e,ii}^{r,0a} = \frac{2\Delta_t}{3} \left\{ -St \, a_{ii,g_r}(e) + Re \, \left(A\right)^2 \left[ a_{ii,\check{u},\partial_r\check{u}}(e) + a_{ii,\check{w},\partial_z\check{u}}(e) \right] \right\} + Re \, Aa_{ii,\check{u}}(e), \quad (43.2)$$

from equation (25.131) we have

$$\begin{split} \bar{\mathcal{M}}_{e,ii}^{r,0b} &= \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^c} \bar{w}_{l(e,jj)} \left[ a_{ii,jj}^{z,r}(e) + Re \, A a_{ii,jj,\partial_z \check{u}}(e) \right] \\ &+ \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^c} \bar{u}_{l(e,jj)} \left\{ 2 a_{ii,jj}^{r,r}(e) + a_{ii,jj}^{z,z}(e) + Re \, A \left[ a_{ii,jj,\check{u}}^r(e) + a_{ii,jj,\check{w}}^z(e) + a_{ii,jj,\partial_r \check{u}}(e) \right] \right\} \\ &+ Re \, \sum_{jj=1}^{\bar{n}_v^c} a_{ii,jj}(e) \bar{u}_{l(e,jj)} + Re \, \sum_{jj=1}^{\bar{n}_v^c} a_{ii,jj}(e) \left[ -\frac{4}{3} u_{l(e,jj)}(t_{n-1}) + \frac{1}{3} u_{l(e,jj)}(t_{n-2}) \right] \\ &- Re \, A \, \sum_{jj=1}^{\bar{n}_v^c} a_{ii,jj,\partial_r \check{u}}(e) \left[ r_{l(e,jj)}^c - \frac{4}{3} r_{l(e,jj)}^c(t_{n-1}) + \frac{1}{3} r_{l(e,jj)}^c(t_{n-2}) \right] \\ &- Re \, A \, \sum_{jj=1}^{\bar{n}_v^c} a_{ii,jj,\partial_z \check{u}}(e) \left[ z_{l(e,jj)}^c - \frac{4}{3} z_{l(e,jj)}^c(t_{n-1}) - \frac{1}{3} z_{l(e,jj)}^c(t_{n-2}) \right] \\ &- \frac{2\Delta_t}{3} \, \sum_{jj=1}^{\bar{n}_v^c} p_{l^p(e,jj)} b_{jj,ii}^r(e), \end{split}$$

from equation (25.132) we have

$$\bar{\mathcal{M}}_{e,ii}^{r,0c} = \sum_{jj=1}^{\bar{n}_{v}^{e}} Re \, \bar{u}_{l(e,jj)} \left\{ \underbrace{\frac{2\Delta_{t}}{3} \underbrace{\sum_{kk=1}^{\bar{n}_{v}^{e}} \left[ \bar{u}_{l(e,kk)} a_{ii,kk,jj}^{r}(e) + \bar{w}_{l(e,kk)} a_{ii,kk,jj}^{z}(e) \right]}_{\bar{A}_{ii,jj}(e)} - \underbrace{\sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{r}(e) \left[ r_{l(e,kk)}^{c} - \frac{4}{3} r_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^{c}(t_{n-2}) \right]}_{\bar{B}_{ij}} - \underbrace{\sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{z}(e) \left[ z_{l(e,kk)}^{c} - \frac{4}{3} z_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^{c}(t_{n-2}) \right]}_{C_{ii}} \right\}, \quad (43.4)$$

from equation (25.142) we have

$$\bar{\mathcal{M}}_{e_{1},ii}^{r,1} = -\frac{2\Delta_{t}}{3} \left\{ A \left[ 2c_{ii,n_{r},\partial_{r}\tilde{u}}(e_{1}) + c_{ii,n_{z},\partial_{z}\tilde{u}}(e_{1}) + c_{ii,n_{z},\partial_{r}\tilde{w}}(e_{1}) \right] - \frac{1}{Ca} \sum_{jj=1}^{\bar{n}_{v}^{e_{1}}} \sigma_{l_{1}(e_{1},jj)}^{1} c_{jj,ii,t_{r}}^{s}(e_{1}) \right\},$$

$$(43.5)$$

from equation (25.143) we have

$$\begin{split} \bar{\mathcal{M}}_{e_{2},ii}^{r,2} &= \frac{2\Delta_{t}}{3} \left\{ Be \left[ -d_{ii,t_{r},t_{r},u^{s}}(e_{2}) - d_{ii,t_{r},t_{z},w^{s}}(e_{2}) + A \left\{ d_{ii,t_{r},t_{r},\check{u}}(e_{2}) + d_{ii,t_{r},t_{z},\check{w}}(e_{2}) \right\} \right] \\ &- A \left[ 2d_{ii,n_{r},n_{r},n_{r},\partial_{r}\check{u}}(e_{2}) + 2d_{ii,n_{r},n_{r},n_{z},\partial_{z}\check{u}}(e_{2}) + 2d_{ii,n_{r},n_{r},n_{z},\partial_{r}\check{w}}(e_{2}) \\ &+ 2d_{ii,n_{r},n_{z},n_{z},\partial_{z}\check{w}}(e_{2}) + 2d_{ii,t_{r},t_{r},n_{r},\partial_{r}\check{u}}(e_{2}) + d_{ii,t_{r},t_{r},n_{z},\partial_{z}\check{u}}(e_{2}) \\ &+ d_{ii,t_{r},t_{z},n_{r},\partial_{z}\check{u}}(e_{2}) + d_{ii,t_{r},t_{r},n_{r},\partial_{r}\check{w}}(e_{2}) + d_{ii,t_{r},t_{r},n_{z},\partial_{z}\check{w}}(e_{2}) \right] \\ &+ \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e}} \left\{ Be \left[ \bar{u}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{r},t_{r}}(e_{2}) + \bar{w}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{r},t_{z}}(e_{2}) \right] \\ &+ \lambda_{l_{2}(e_{2},jj)}^{2}d_{ii,jj,n_{r}}(e_{2}) \right\}, \end{split}$$

$$(43.6)$$

and from equation (??) we have

$$\bar{\mathcal{M}}_{e,ii}^{r,4} = -\frac{2\Delta_t}{3} \left\{ A \left[ 2g_{ii,n_r,\partial_r \check{u}}(e_4) + g_{ii,n_z,\partial_r \check{w}}(e_4) + g_{ii,n_z,\partial_z \check{u}}(e_4) \right] - \sum_{jj=1}^{\bar{n}_v^e} \lambda_{l_4(e_4,jj)}^4 g_{ii,jj,n_r}(e_4) - \sum_{jj=1}^{n_v} \gamma_{l_4(e_4,jj)}^4 g_{ii,jj,t_r}(e_4) \right\};$$
(43.7)

#### 43.2. z-momentum residuals

We recall equation (26.105) which states

$$\bar{\mathcal{M}}_{i}^{z} = \underbrace{\sum_{\substack{e=1\\i=l(e,ii)\\\bar{\mathcal{M}}_{i}^{z,0a}}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{z,0a} + \underbrace{\sum_{\substack{e=1\\i=l(e,ii)\\\bar{\mathcal{M}}_{i}^{z,0b}}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{z,0b} + \underbrace{\sum_{\substack{e=1\\i=l(e,ii)\\\bar{\mathcal{M}}_{i}^{z,0c}}}^{\bar{n}_{el}} \bar{\mathcal{M}}_{e,ii}^{z,0c}}$$
(43.8)

$$+\underbrace{\frac{2\Delta_{t}}{3}\frac{\sigma^{1}(r_{c},z_{c})\phi_{i}(r_{c},z_{c})m_{z}^{1}(r_{c},z_{c})}{Ca} + \frac{2\Delta_{t}}{3}\frac{\sigma^{1}(r_{d},z_{d})\phi_{i}(r_{d},z_{d})m_{z}^{1}(r_{d},z_{d})}{Ca} + \sum_{\substack{e_{1}=1\\i=l_{1}(e,ii)}}^{\bar{n}_{e_{1}}^{1}}\bar{\mathcal{M}}_{e_{1},ii}^{z,1}}$$

$$+\underbrace{\sum_{\substack{e_2=1\\ i=l_2(e,ii)}}^{\bar{n}_{el}^2}\bar{\mathcal{M}}_{e,ii}^{z,2}}_{\bar{\mathcal{M}}_{e}^{z,2}}+\underbrace{\sum_{\substack{e_4=1\\ i=l_4(e,ii)}}^{\bar{n}_{el}^4}\bar{\mathcal{M}}_{e_4,ii}^{z,4},$$

where, from equation (26.121) we have

$$\bar{\mathcal{M}}_{e,ii}^{z,0a} = \frac{2\Delta_t}{3} \left\{ -St \, a_{ii,g_z}(e) + Re \, \left(A\right)^2 \left[ a_{ii,\check{\mathbf{u}},\partial_r\check{\mathbf{w}}}(e) + a_{ii,\check{\mathbf{w}},\partial_z\check{\mathbf{w}}}(e) \right] \right\} + Re \, Aa_{ii,\check{\mathbf{w}}}(e), \tag{43.9}$$

from equation (26.122) we have

$$\begin{split} \bar{\mathcal{M}}_{e,ii}^{z,0b} &= \frac{2\Delta_t}{3} \sum_{jj=1}^{n_v} \bar{u}_{l(e,jj)} \left[ a_{ii,jj}^{r,z}(e) + Re \, A a_{ii,jj,\partial_r \bar{w}}(e) \right] \\ &+ \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_e^c} \bar{w}_{l(e,jj)} \left\{ a_{ii,jj}^{r,r}(e) + 2 a_{ii,jj}^{z,z}(e) + Re \, A \left[ a_{ii,jj,\bar{w}}^r(e) + a_{ii,jj,\bar{w}}^z(e) + a_{ii,jj,\partial_z \bar{w}}(e) \right] \right\} \\ &+ Re \, \sum_{jj=1}^{\bar{n}_e^c} \bar{w}_{l(e,jj)} a_{ii,jj}(e) + \frac{Re}{3} \sum_{jj=1}^{\bar{n}_e^c} a_{ii,jj}(e) \left[ -4 w_{l(e,jj)}(t_{n-1}) + w_{l(e,jj)}(t_{n-2}) \right] \\ &- Re \, A \, \sum_{jj=1}^{\bar{n}_e^c} a_{ii,jj,\partial_z \bar{w}}(e) \left[ r_{l(e,jj)}^c - \frac{4}{3} r_{l(e,jj)}^c(t_{n-1}) + \frac{1}{3} r_{l(e,jj)}^c(t_{n-2}) \right] \\ &- Re \, A \, \sum_{jj=1}^{\bar{n}_e^c} a_{ii,jj,\partial_z \bar{w}}(e) \left[ z_{l(e,jj)}^c - \frac{4}{3} z_{l(e,jj)}^c(t_{n-1}) + \frac{1}{3} z_{l(e,jj)}^c(t_{n-2}) \right] \\ &- \frac{2\Delta_t}{3} \, \sum_{jj=1}^{\bar{n}_e^c} p_{l^p(e,jj)} b_{jj,ii}^z(e), \end{split}$$

from equation (26.123) we have

$$\bar{\mathcal{M}}_{i}^{z,0c} = \sum_{jj=1}^{\bar{n}_{v}^{e}} Re \, \bar{w}_{l(e,jj)} \left\{ \frac{2\Delta_{t}}{3} \underbrace{\sum_{kk=1}^{\bar{n}_{v}^{e}} \left[ \bar{u}_{l(e,kk)} a_{ii,kk,jj}^{r}(e) + \bar{w}_{l(e,kk)} a_{ii,kk,jj}^{z}(e) \right]}_{\bar{A}_{i,j}} \right. \\
- \underbrace{\sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{r}(e) \left[ r_{l(e,kk)}^{c} - \frac{4}{3} r_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} r_{l(e,kk)}^{c}(t_{n-2}) \right]}_{B_{i,j}} \\
- \underbrace{\sum_{kk=1}^{\bar{n}_{v}^{e}} a_{ii,kk,jj}^{z}(e) \left[ z_{l(e,kk)}^{c} - \frac{4}{3} z_{l(e,kk)}^{c}(t_{n-1}) + \frac{1}{3} z_{l(e,kk)}^{c}(t_{n-2}) \right]}_{C_{ij}} \right\}, \tag{43.11}$$

from equation (26.125) we have

$$\bar{\mathcal{M}}_{e_{1},ii}^{z,1} = -\frac{2\Delta_{t}}{3} A \left[ 2c_{ii,n_{z},\partial_{z}\check{w}}(e) + c_{ii,n_{r},\partial_{r}\check{w}}(e) + c_{ii,n_{r},\partial_{z}\check{u}}(e) \right]$$

$$+ \frac{2\Delta_{t}}{3Ca} \sum_{jj=1}^{n_{v}^{e}} \sigma_{l_{1}(e_{1},jj)}^{1} c_{jj,ii,t_{z}}^{s}(e),$$

$$(43.12)$$

from (26.126) we have

$$\bar{\mathcal{M}}_{e_{2},ii}^{z,2} = \frac{2\Delta_{t}}{3} \left\{ Be \left[ -d_{ii,t_{r},t_{z},u^{s}}(e) - d_{ii,t_{z},t_{z},w^{s}}(e) + A \left( d_{ii,t_{r},t_{z},\tilde{u}}(e) + d_{ii,t_{z},t_{z},\tilde{w}}(e) \right) \right] - A \left[ 2d_{ii,n_{r},n_{r},n_{z},\partial_{r}\tilde{u}}(e) + 2d_{ii,n_{r},n_{z},n_{z},\partial_{z}\tilde{u}}(e) + 2d_{ii,n_{r},n_{z},n_{z},\partial_{r}\tilde{w}}(e) + 2d_{ii,n_{r},n_{z},n_{z},\partial_{r}\tilde{u}}(e) + 2d_{ii,t_{r},t_{z},n_{r},\partial_{r}\tilde{u}}(e) + d_{ii,t_{r},t_{z},n_{z},\partial_{z}\tilde{u}}(e) + d_{ii,t_{z},t_{z},n_{r},\partial_{r}\tilde{u}}(e) + d_{ii,t_{z},t_{z},n_{z},\partial_{r}\tilde{w}}(e) + d_{ii,t_{z},t_{z},n_{z},\partial_{z}\tilde{w}}(e) + 2d_{ii,t_{z},t_{z},n_{z},\partial_{z}\tilde{w}}(e) \right] \right\} + \frac{2\Delta_{t}}{3} \sum_{j=1}^{\bar{n}_{e}^{e_{2}}} \left\{ Be \left[ \bar{u}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{r},t_{z}}(e) + \bar{w}_{l_{2}(e_{2},jj)}d_{ii,jj,t_{z},t_{z}}(e) \right] + \lambda_{l_{2}(e_{2},jj)}^{2}d_{ii,jj,n_{z}}(e) \right\},$$

$$(43.13)$$

and from (??)

$$\bar{\mathcal{M}}_{e_4,ii}^{z,4} = -\frac{4\Delta_t}{3} A g_{ii,n_z,\partial_z \tilde{u}} - \frac{2\Delta_t}{3} A g_{ii,n_r,\partial_z \tilde{u}} - \frac{2\Delta_t}{3} A g_{ii,n_r,\partial_r \tilde{w}} 
- \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^{e_4}} \lambda_{l_4^4(e_4,jj)}^4 g_{ii,jj,n_z} 
+ \frac{2\Delta_t}{3} \sum_{jj=1}^{\bar{n}_v^e} \gamma_{l_4^4(e_4,jj)}^4 g_{ii,j,t_z}.$$
(43.14)

#### 43.3. Continuity residuals

From equation (27.10) we have

$$\bar{\mathcal{C}}_{i} = \sum_{\substack{e=1\\i=l^{p}(e,ii)}}^{n_{el}} \sum_{jj=1}^{n_{v}^{e}} \left[ \bar{u}_{l(e,jj)} b_{ii,jj}^{r}(e) + \bar{w}_{l(e,jj)} b_{ii,jj}^{z}(e) \right]. \tag{43.15}$$

### 43.4. KBC residuals

We recall equations (??) and (??), which imply that

$$\bar{\mathcal{K}}_{i} = \sum_{\substack{e_{1}=1\\i=l_{1}(e_{1},ii)}}^{n_{el}} \left\{ \frac{2\Delta_{t}}{3} A \left[ c_{ii,n_{r},\check{u}}(e_{1}) + c_{ii,n_{z},\check{w}}(e_{1}) \right] + \frac{2\Delta_{t}}{3} \sum_{jj=1}^{\bar{n}_{v}^{e_{1}}} \left[ \bar{u}_{l_{1}(e_{1},jj)} c_{ii,jj,n_{r}}(e_{1}) + \bar{w}_{l_{1}(e_{1},jj)} c_{ii,jj,n_{z}}(e_{1}) \right] - \sum_{j=1}^{n_{v}^{e_{1}}} c_{ii,jj,n_{r}}(e_{1}) \left[ r_{l_{1}(e_{1},jj)}^{c} - \frac{4}{3} r_{l_{1}(e_{1},jj)}^{c}(t_{n-1}) + \frac{1}{3} r_{l_{1}(e_{1},jj)}^{c}(t_{n-2}) \right] - \sum_{jj=1}^{n_{v}^{e_{1}}} c_{ii,jj,n_{z}}(e_{1}) \left[ z_{l_{1}(e_{1},jj)}^{c} - \frac{4}{3} z_{l_{1}(e_{1},jj)}^{c}(t_{n-1}) + \frac{1}{3} z_{l_{1}(e_{1},jj)}^{c}(t_{n-2}) \right] \right\}.$$

#### 43.5. Impermeability residuals

We recall equation (??), which states

# 44. System Jacobian for split-domain formulation

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			$\partial_A S_n^2$										$\partial_{\Lambda} C^{u}$		0													0	$\begin{bmatrix} 0 \\ 44.1 \end{bmatrix}$
											$\partial_{\theta_c} \mathcal{D}_{\mathrm{n}}^{\mathrm{l}}$		2000		0													80.3	
0	0	0	0	0	0	0	0	$\partial_{\sigma_j} S_{\rm n}^1$	0	0	0	0	0	0	$\partial_{\sigma_l^1} \mathcal{M}^r$	$\partial_{\sigma_t^1} \mathcal{M}^z$	0	0	0	0	0	0	$\partial_{\sigma_f^1} S_f^1$	0	0	0	$\partial_{\sigma_f^1} \mathcal{T}_f^1$	0	0
								$\partial_{\boldsymbol{w}_{f}^{\mathbb{P}_{1}}}\mathcal{S}_{\mathbf{n}}^{1}$	$\partial_{\mathbf{w}_f^{r,1}} \mathcal{K}_n$		$\partial_{\mathbf{w}_f^{-1}}\mathcal{D}_n^1$													$\partial_{\mathbf{w}_f^{\gamma_1}} K_f$		$\partial_{\mathbf{w}_f^{s_1}}\mathcal{D}_f^1$			
		$\partial_{\mathbf{h}_{t}}\mathcal{C}_{\mathbf{n}}$		$\partial_{\mathbf{h}_{\mathrm{f}}}\mathcal{I}_{\mathrm{n}}$		$\partial_{\boldsymbol{h}_{\mathrm{f}}}\mathcal{D}_{\mathrm{n}}^{2}$			$\partial_{\mathbf{h}_{\mathrm{f}}}\mathcal{K}_{\mathrm{n}}$		$\partial_{h_{\rm f}}\mathcal{D}_{\rm n}^{\rm l}$						$\partial_{h_t} C_f$		$\partial_{\mathbf{h}_{i}}\mathcal{I}_{f}$					$\partial_{h_f} K_f$					
			$\partial_{\sigma_f^2} S_n^2$															$\partial_{\sigma_f^2} S_f^2$				$\partial_{\sigma_f^2} \mathcal{T}_f^2$							
					00 5 80																								
			$\partial_{w_f^{s_2}} \mathcal{S}_n^2$	$\partial_{\mathbf{w}_{\mathrm{f}}^{s_{2}}}\mathcal{I}_{\mathrm{n}}$		$\partial_{\mathbf{w}_f^{22}}\mathcal{D}_{\mathrm{n}}^2$														$\partial_{\mathbf{w}_f^{p_2}}\mathcal{E}_f^2$	$\partial_{\mathbf{w}_f^{s_2}}\mathcal{D}_f^2$								
			$\partial_{\mathbf{u}_f^{s_2}} \mathcal{S}_{\mathrm{n}}^2$	$\partial_{\mathbf{u}_{\mathbf{f}}^{s2}}\mathcal{I}_{\mathbf{n}}$		$\partial_{{m u}_f^{s_2}} {\cal D}_{ m n}^2$														$\partial_{u_f^{p_2}}\mathcal{E}_f^2$	$\partial_{\mathbf{u}_f^{s_2}}\mathcal{D}_f^2$								
		$\partial_{w_{\rm f}} C_{ m n}$															$\partial_{\mathbf{w}_{f}} C_{f}$												
													$\partial_{\mathbf{u}_{l}}C^{u}$				$\partial_{u_{i}}C_{f}$												
$\partial_{\gamma^4} \bar{\mathcal{M}}^r$	$\partial_{\gamma^4} \bar{\mathcal{M}}^z$												0		By Mr	$\partial_{\gamma^4}\mathcal{M}^z$												0	
$\partial_{\sigma_{n}^{1}} \bar{\mathcal{M}}^{r}$	$\partial_{\sigma_{n}^{1}}\bar{\mathcal{M}}^{r}$							$\partial_{\sigma_n^1} S_n^1$				$\partial_{\sigma_n^1} \bar{\mathcal{T}}^1$	0		$\partial_{\sigma_n^1} \mathcal{M}^r$	$\partial_{\sigma_n^1} \mathcal{M}^z$							$\partial_{\sigma_n^1} S_f^1$					$\left  \begin{array}{c} \partial_{\sigma_n^1} \mathcal{Y} \end{array} \right $	
										$\partial_{\rho_n^{(1)}}\mathcal{E}_n^1$																			
						$\partial_{\mathbf{w}_n^{21}}\mathcal{D}_n^2$		$\partial_{\boldsymbol{w}_n^{c_1}}\mathcal{S}_n^1$	$\partial_{\mathbf{w}_{n}^{21}}\mathcal{K}_{n}$	$\partial_{w_n^{\varepsilon_1}}\mathcal{E}_n^1$	$\partial_{\mathbf{w}_n^{21}}\mathcal{D}_n^1$												$\partial_{\boldsymbol{w}_n^{s_1}} \mathcal{S}_f^1$	$\partial_{\mathbf{w}_{\mathbf{n}^{2}}}K_{f}$	$\partial_{w_n^{-1}}\mathcal{E}_f^1$	$\partial_{\mathbf{w}_n^{s_1}}\mathcal{D}_f^1$			
						$\partial_{{m u}_n^{z_1}} {\mathcal D}_n^2$			$\partial_{u_n^{n_1}} K_n$	$\partial_{\boldsymbol{u}_n^{s,1}}\mathcal{E}_n^1$	$\partial_{{m u}_n^{s_1}} {\mathcal D}_n^1$													$\partial_{\mathbf{u}_{\mathbf{n}}^{n2}}K_{f}$					
		$\partial_{h_n} \mathcal{C}_n$			$\partial_{\mathbf{h}_n} \mathcal{E}_n^2$												$\partial_{h_n} C_f$			$\partial_{h_n} \mathcal{E}_f^2$			$\partial_h S_f^1$						
$\partial_{\sigma_n^2} \bar{\mathcal{M}}^r$	$\partial_{\sigma_n^2} \bar{\mathcal{M}}^r$		$\partial_{\sigma_n^2} S_n^2$				$\partial_{\sigma_n^2} \mathcal{T}_n^2$											$\partial_{\sigma_n^2} S_f^2$										$\partial_{\sigma_n^2} \mathcal{Y}$	
					$\partial_{\rho_n^{-2}}\mathcal{E}_n^2$	$\partial_{\rho_n^{22}}\mathcal{D}_n^2$	θρ., Τ.														$\partial_{\rho_n^{-2}} \mathcal{D}_f^2$								
			$\partial_{\mathbf{w}_n^{s_2}} \mathcal{S}_n^2$	$\partial_{\mathbf{w}_n^{p_2}}\mathcal{I}_n$	$\partial_{w_n^{r2}} \mathcal{E}_n^2$	$\partial_{\mathbf{w}_{n}^{s_{2}}}\mathcal{D}_{n}^{2}$												$\partial_{\mathbf{w}_{n}^{s_{2}}} S_{f}^{2}$	$\partial_{\mathbf{w}_{n}^{o_{2}}}\mathcal{I}_{f}$	$\partial_{\mathbf{w}_{n}^{s_{2}}}\mathcal{E}_{f}^{2}$	$\partial_{\mathbf{w}_n^{s,2}} \mathcal{D}_f^2$								
			$\partial_{u_n^{s_2}} S_n^2$		$\partial_{u_n^{-2}}\mathcal{E}_n^2$	$\partial_{\mathbf{u}_{n}^{22}}\mathcal{D}_{n}^{2}$ .													$\partial_{m{u}_{n}^{p_{2}}}\mathcal{I}_{f}$		$\partial_{\mathbf{u}_n^{s,2}} \mathcal{D}_f^2$								
																													$\partial_{p_n} C^p$
		$\partial_w \mathcal{C}_n$	$\partial_{\bar{w}} S_n^2$		$\partial_{\bar{w}} \mathcal{E}_n^2$			$\partial_{\bar{w}} S_n^1$						$\partial_{m{w}} C^w$															
		$\partial_a \mathcal{C}_n$	$\partial_{\mathbf{u}} S_{\mathbf{n}}^2$		$\partial_{\bar{u}}\mathcal{E}_{n}^{2}$			$\partial_{a}S_{n}^{1}$		$\partial_{a}\mathcal{E}_{n}^{1}$			$\partial_{\overline{u}}C^u$																

The matrix above is organised to guarantee that all diagonal blocks are square. This is not necessary but it helps when thinking of the balance between the number of equations and unknowns. Moreover, we have organised the block matrix in super-blocks or metablocks, i.e. blocks of blocks, in order to better illustrate how it is to be assembled.

The first meta-block column corresponds to all the unknowns in the near field, the second to the variables that are shared by the near and far fields through the matching conditions at the separatrix spine. The third column corresponds to variables defined on the far field only and the fourth column contains a single variable, namely A, which is necessary to specify the amplitude of the eigen-solution.

Rows are organised on the basis of an entirely analogue principle though, naturally, dealing with equations rather than variables. That is to say, the first meta-block row contains Jacobians of equations defined on the near field, the second contains the Jacobians of those equations that define the matching conditions at the separatrix spine, the third row corresponds to equations define only in the far field and the last row contains that Jacobian of a single equation (i.e. the equation gradient) which is there to guarantee that the radial nature of the pressure distribution is preserved in the limit near the contact line (see Sprittles & Shikhmurzaev (2011b)).

It is important to highlight that, regarding the assembly of the system of equations and its Jacobian, the treatment of the momentum residuals and the velocity variables is rather different from the rest of the equations and unknowns of the problem. Indeed, there are no velocity variables that play a role in the near and far field momentum equations simultaneously. The only link between them is established by the compatibility conditions, which are considered in a separate meta-block. That is to say, we have two velocity variables defined on each node of the separatrix (one for each sub-domain), one being the  $\bar{\cdot}$  variable on the near field and the other being the full velocity.

On the other hand, all remaining variables defined on the separatrix (i.e. p,  $\lambda^4$ ,  $\gamma^4$ ,  $\lambda^2$ , h) are shared by the corresponding residual equations on both sub-domains. Moreover, residual equations associated to nodes on the separatrix will have contributions from both sub-domains. There is room for deciding how to arrange these residuals split in the two domains. Here, we chose to place those residual equations in the first rows, together with the near-field equations.

This means, for instance, that the continuity residual associated to a pressure node on the separatrix spine will be placed in the first block of rows of the residual vector, and that it will be given by the sum of the contributions of the residuals on both sides. Consequently, the first row of meta-block in the Jacobian must include the derivatives of these residuals with respect to the far-field variables, as well as with respect to the near field variables.

The need for derivatives of these split residuals with respect to the far field variables is the origin of the blocks in the first row and third column meta-blocks. The observation above is critical to properly consider the derivatives of the continuity residuals associated to the pressure nodes on the separatrix with respect to the far field velocities and spine lengths. The same is true for one residual in the KBC and the impermeability equations.

We also chose that the variables which are shared amongst both sub-domains will be placed amongst those in the near field. Here, it is important to notice that residuals that are not associated to nodes on the separatrix, but their nodes share and element with those in the separatrix will have a contribution from the separatrix-node variables. Put differently, if a node is in the far field and close enough to the separatrix (though not on it), its residual will be in the third block of equations but its Jacobian will still include columns that correspond to those variables associated to nodes on the separatrix, which

are placed amongst the first block of variables, together with the near field ones. This is the origin of the blocks in the third row and first column meta-block.

Finally, it is important to highlight that the residual equations that have contributions from both sub-domains, and were thus moved into the first group of equations, will also (quite naturally) depend on variables defined on the separatrix. This implies that some matrices in the first row and first column meta-block will have to have the contribution of these derivatives added to them. For the present system, this is only the case with the variable given by the length of the separatrix spine and the first spine (i.e. the length of the wetted area of the solid). This is because the three vector equations that have contributions from both sides (continuity, impermeability and KBC) only depend on the velocities (which are not shared variables) and the spine lengths, of which only the first spine and the separatrix spine are variables in the first column of meta-blocks.

Put simply, the first and last column of matrices  $\partial_{h_n} \bar{\mathcal{C}}$ ,  $\partial_{h_n} \bar{\mathcal{I}}$  and  $\partial_{h_n} \bar{\mathcal{K}}$  will have to be incremented by the derivatives of the far field contribution to the rows that correspond to the separatrix.

This first and last column perturbation is also all that distinguishes the blocks  $\partial_{h_n} \mathcal{M}^r$ ,  $\partial_{h_n} \mathcal{C}_f$ ,  $\partial_{h_n} \mathcal{C}_f$ ,  $\partial_{h_n} \mathcal{L}_f$  and  $\partial_{h_n} \mathcal{K}_f$  (in the last block column of the third row, first column meta-block) from zero matrices.

This might take some time and effort to be digested; however, it must be well understood as it is an essential part of mounting the Jacobian of the system.

### 45. Integrals over triangular elements for obtuse contact angles

Similarly as done in section 20, we now consider the terms that are added in the obtuse angle formulation.

From (25.130) we have

$$a_{g_r,ii}(e) = \int_{\hat{O}} \phi_{l(e,ii)} \hat{\boldsymbol{g}}_r, \tag{45.1}$$

which we can re-write as

$$a_{g_r,ii}(e) = \int_{\mathcal{L}} \phi_{ii} \hat{\mathbf{g}}_r \det J_e, \tag{45.2}$$

with

$$\phi_{ii}(\cdot) = \phi_{l(e,ii)}(S_e(\cdot)), \tag{45.3}$$

where, as mentioned before,  $S_e$  maps points in the master element onto points in the element being considered. We highlight that  $\phi_{ii}$  can be named in this way (with no reference to the original element, i.e. element number e) because once the integral is mapped to the master element, all information about the original element is stored in  $J_e$  (i.e. the Jacobian of  $S_e$ ). That is to say,  $\phi_{ii}$  no longer depends on the specific element.

Now, using Gaussian quadrature we have

$$a_{g_r,ii}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\hat{\mathbf{g}}_r(pp) \det J_e(pp),$$
(45.4)

where we are using the notation f(p) as a short version for  $f(\xi_p, \eta_p)$ , with  $(\xi_p, \eta_p)$  being the p-th Gaussian quadrature point, and W(p) is the weight associated to the p-th Gaussian quadrature point (out of  $n_G$  points); and, as usual, double letter indexes are used to indicate local numbering.

Also from (25.130) we have

$$a_{ii,\check{u}}(e) = \int_{\Omega} \phi_{l(e,ii)}\check{u}$$
(45.5)

which we can re-write as

$$a_{ii,\check{u}}(e) = \int_{\mathbb{R}} \check{u}(r_e(\xi,\eta), z_e(\xi,\eta))\phi_{ii} \det J_e, \tag{45.6}$$

and using Gaussian quadrature we have

$$a_{ii,\check{u}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{u}(pp) \det J_e(pp),$$
(45.7)

where

$$\check{u}(pp) = \check{u}(r_e(\xi_{pp}, \eta_{pp}), z_e(\xi_{pp}, \eta_{pp})).$$
(45.8)

Also from (25.130) we have

$$a_{ii,\tilde{u}_{n-1}}(e) = \int_{\tilde{\Omega}_e} \phi_{l(e,ii)} \tilde{u}_{n-1}$$
 (45.9)

which we can re-write as

$$a_{ii,\check{u}_{n-1}}(e) = \int_{E} \check{u}_{n-1}(r_e(\xi,\eta), z_e(\xi,\eta))\phi_{ii} \det J_e, \tag{45.10}$$

and using Gaussian quadrature we have

$$a_{ii,\check{u}_{n-1}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{u}_{n-1}(pp) \det J_e(pp).$$
(45.11)

From (25.130) we have

$$a_{ii,\tilde{u}_{n-2}}(e) = \int_{\tilde{\Omega}_e} \phi_{l(e,ii)} \tilde{u}_{n-2}$$
(45.12)

which we can re-write as

$$a_{ii,\tilde{u}_{n-2}}(e) = \int_{E} \check{u}_{n-2}(r_e(\xi,\eta), z_e(\xi,\eta))\phi_{ii} \det J_e, \tag{45.13}$$

and using Gaussian quadrature we have

$$a_{ii,\check{u}_{n-2}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{u}_{n-2}(pp) \det J_e(pp),$$
(45.14)

where

$$\check{u}_{n-2}(pp) = \check{u}_{n-2}(r_e(\xi_{pp}, \eta_{pp}), z_e(\xi_{pp}, \eta_{pp})).$$
(45.15)

From (25.130) we have

$$a_{\check{u}\partial_r\check{u},ii}(e) = \int_{\check{\Omega}} \phi_{l(e,ii)}\check{u}\partial_r\check{u}, \tag{45.16}$$

which we can re-write as

$$a_{\check{u}\partial_r\check{u},ii}(e) = \int_{\Gamma} \phi_{ii}\check{u}\partial_r\check{u} \det J_e, \qquad (45.17)$$

and using Gaussian quadrature we have

$$a_{\check{u}\partial_r\check{u},ii}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{u}(pp)\partial_r\check{u}(pp) \det J_e(pp), \qquad (45.18)$$

where

$$\check{u}(pp) = \check{u}(r_e(\xi_{pp}, \eta_{pp}), z_e(\xi_{pp}, \eta_{pp})),$$
(45.19)

and the same holds for the derivatives of  $\check{u}$ , and the obvious analogues for  $\check{w}$  are used below.

From (25.130) we also have

$$a_{\tilde{w}\partial_z\tilde{u},ii}(e) = \int_{\tilde{\Omega}_x} \phi_{l(e,ii)} \check{w} \partial_z \check{u}, \tag{45.20}$$

which we can re-write as

$$a_{\check{w}\partial_z\check{u},ii}(e) = \int_{\mathcal{F}} \phi_{ii}\check{w}\partial_z\check{u}\det J_e, \tag{45.21}$$

and using Gaussian quadrature we have

$$a_{\check{w}\partial_z\check{u},ii}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{w}(pp)\partial_z\check{u}(pp) \det J_e(pp). \tag{45.22}$$

From (25.131) we also have  $a_{ii,jj}(e)$ ,  $a_{ii,jj}^{r,r}(e)$ ,  $a_{ii,jj}^{z,z}(e)$ ,  $a_{ii,jj}^{z,r}(e)$  and  $b_{jj,ii}^{r}(e)$  which are identical to the ones used in the far field. Moreover, we have

$$a_{ii,jj,\tilde{u}}^{r}(e) = \int_{\tilde{O}} \check{u}\phi_{l(e,ii)}\partial_{r}\phi_{l(e,jj)}, \tag{45.23}$$

which we can re-write as

$$a_{ii,jj,\tilde{u}}^{r}(e) = \int_{E} \tilde{u}\phi_{ii} \left( \sum_{mm=1}^{6} T_{jj,mm} z_{e,mm} \right),$$
 (45.24)

where we have cancelled the det  $J_e$  in the denominator of the expression for the derivative of  $\phi_{l(e,jj)}$  with the one that corresponds to the Jacobian of the change of coordinates.

Using Gaussian quadrature we have

$$a_{ii,jj,\check{u}}^{r}(e) \approx \sum_{pp=1}^{n_G} W(pp)\check{u}(pp)\phi_{ii}(pp) \left(\sum_{mm=1}^{6} T_{jj,mm}(pp)z_{e,mm}\right).$$
(45.25)

From (25.131) we also have

$$a_{ii,jj,\check{w}}^{z}(e) = \int_{\Omega} \check{w}\phi_{l(e,ii)}\partial_{z}\phi_{l(e,jj)}, \qquad (45.26)$$

which we can re-write as

$$a_{ii,jj,\tilde{w}}^{z}(e) = -\int_{c} \check{w}\phi_{ii} \left(\sum_{mm=1}^{6} T_{jj,mm} r_{e,mm}\right).$$
 (45.27)

Using Gaussian quadrature we have

$$a_{ii,jj,\tilde{w}}^{z}(e) \approx -\sum_{pp=1}^{n_G} W(pp)\tilde{w}(pp)\phi_{ii}(pp) \left(\sum_{m=1}^{6} T_{jj,mm}(pp)r_{e,mm}\right). \tag{45.28}$$

From (25.131) we also have

$$a_{ii,jj,\partial_r \tilde{u}}(e) = \int_{\tilde{\Omega}} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_r \tilde{u}, \qquad (45.29)$$

which we can re-write as

$$a_{ii,jj,\partial_r \check{u}}(e) = \int_{F} \phi_{ii}\phi_{jj}\partial_r \check{u} \det J_e, \qquad (45.30)$$

and using Gaussian quadrature we have

$$a_{ii,jj,\partial_r\check{u}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\phi_{jj}(pp)\partial_r\check{u}(pp) \det J_e(pp) . \tag{45.31}$$

From (25.131) we also have

$$a_{ii,jj,\partial_z \tilde{u}}(e) = \int_{\Omega_x} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \tilde{u}, \tag{45.32}$$

which we can re-write as

$$a_{ii,jj,\partial_z \check{u}}(e) = \int_E \phi_{ii}\phi_{jj}\partial_z \check{u} \det J_e, \tag{45.33}$$

and using Gaussian quadrature we have

$$a_{ii,jj,\partial_z \check{u}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\phi_{jj}(pp)\partial_z \check{u}(pp) \det J_e(pp) . \tag{45.34}$$

From (26.121) we have

$$a_{g_z,ii}(e) = \int_{\hat{O}} \phi_{l(e,ii)} \hat{\boldsymbol{g}}_z, \tag{45.35}$$

which we can re-write as

$$a_{g_z,ii}(e) = \int_E \phi_{ii} \hat{\boldsymbol{g}}_z \det J_e. \tag{45.36}$$

Using Gaussian quadrature we have

$$a_{g_z,ii}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\hat{\boldsymbol{g}}_z(pp) \det J_e(pp).$$
(45.37)

Also from (26.121) we have

$$a_{ii,\tilde{w}}(e) = \int_{\tilde{\Omega}_e} \phi_{l(e,ii)}\tilde{w}, \tag{45.38}$$

which we can re-write as

$$a_{ii,\check{w}}(e) = \int_{\Gamma} \phi_{ii}\check{w} \det J_e, \tag{45.39}$$

and using Gaussian quadrature we have

$$a_{ii,\tilde{w}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\tilde{w}(pp) \det J_e(pp) . \tag{45.40}$$

From (26.121) we have

$$a_{ii,\tilde{w}_{n-1}}(e) = \int_{\Omega_e} \phi_{l(e,ii)} \check{w}_{n-1},$$
 (45.41)

which we can re-write as

$$a_{ii,\tilde{w}_{n-1}}(e) = \int_{E} \phi_{ii}\tilde{w}_{n-1} \det J_e,$$
 (45.42)

and using Gaussian quadrature we have

$$a_{ii,\tilde{w}_{n-1}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{w}_{n-1}(pp) \det J_e(pp)$$
 (45.43)

From (26.121) we have

$$a_{ii,\tilde{w}_{n-2}}(e) = \int_{\Omega_e} \phi_{l(e,ii)} \check{w}_{n-2},$$
 (45.44)

which we can re-write as

$$a_{ii,\check{w}_{n-2}}(e) = \int_{E} \phi_{ii}\check{w}_{n-2} \det J_e,$$
 (45.45)

and using Gaussian quadrature we have

$$a_{ii,\check{w}_{n-2}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{w}_{n-2}(pp) \det J_e(pp)$$
(45.46)

Also from (26.121) we have

$$a_{ii,\tilde{u}\partial_r\tilde{w}}(e) = \int_{\Omega_r} \phi_{l(e,ii)}\tilde{u}\partial_r\tilde{w}, \tag{45.47}$$

which we can re-write as

$$a_{ii,\tilde{u}\partial_r\tilde{w}}(e) = \int_E \phi_{ii}\tilde{u}\partial_r\tilde{w} \det J_e, \tag{45.48}$$

and using Gaussian quadrature we have

$$a_{ii,\check{u}\partial_r\check{w}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{u}(pp)\partial_r\check{w}(pp) \det J_e(pp) . \tag{45.49}$$

From (26.121) we also have

$$a_{ii,\check{w}\partial_z\check{w}}(e) = \int_{\bar{\mathcal{O}}} \phi_{l(e,ii)}\check{w}\partial_z\check{w}, \tag{45.50}$$

which we can re-write as

$$a_{ii,\tilde{w}\partial_z\tilde{w}}(e) = \int_E \phi_{ii}\tilde{w}\partial_z\tilde{w}\det J_e, \tag{45.51}$$

and using Gaussian quadrature we have

$$a_{ii,\check{w}\partial_z\check{w}}(e) \approx \sum_{pp=1}^{n_G} W(p)\phi_{ii}(pp)\check{w}(pp)\partial_z\check{w}(pp) \det J_e(pp)$$
(45.52)

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From (26.122) we also have

$$a_{ii,jj,\partial_r \check{w}}(e) = \int_{\check{\Omega}} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_r \check{w}, \tag{45.53}$$

which we can re-write as

$$a_{ii,jj,\partial_r \check{w}}(e) = \int_E \phi_{ii}\phi_{jj}\partial_r \check{w} \det J_e, \qquad (45.54)$$

and using Gaussian quadrature we have

$$a_{ii,jj,\partial_r \check{w}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\phi_{jj}(pp)\partial_r \check{w}(pp) \det J_e(pp)$$
(45.55)

From (26.122) we also have

$$a_{ii,jj,\partial_z \check{w}}(e) = \int_{\tilde{\Omega}_e} \phi_{l(e,ii)} \phi_{l(e,jj)} \partial_z \check{w}, \tag{45.56}$$

which we can re-write as

$$a_{ii,jj,\partial_z \check{w}}(e) = \int_E \phi_{ii}\phi_{jj}\partial_z \check{w} \det J_e, \tag{45.57}$$

and using Gaussian quadrature we have

$$a_{ii,jj,\partial_z \check{w}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\phi_{jj}(pp)\partial_z \check{w}(pp) \det J_e(pp)$$
(45.58)

#### 45.1. Derivatives of integrals over triangular elements

The expressions given in section 45 contain all terms that depend of the coordinates of each element and that were added by the presence of the eigen-solution in the obtuse angle formulation. That is to say, the residuals are given by the product of these expressions by variables that (for the purpose of the resulting non-linear system of equations) do not depend of the variables (h) that determine the shape of our domain. Therefore, in order to calculate the derivatives of the residuals with respect to the lengths of the spines, we need to calculate the derivatives of these expressions.

Furthermore, in the integral expressions in section 45, all functions are independent of the location of the nodes, except for  $r_{e,mm}$ ,  $z_{e,mm}$ ,  $\check{u}$ ,  $\check{w}$ ,  $\partial_r \check{u}$ ,  $\partial_r \check{w}$ ,  $\partial_z \check{u}$ ,  $\partial_z \check{w}$  and det  $J_e$ . We recall now the derivative of det  $J_e$ 

$$\partial_{h_q} \det J_e = \sum_{i=1}^{6} \sum_{j=1}^{6} \partial_{h_q} \left( r_{e,ii} T_{ii,jj} z_{e,jj} \right), \tag{45.59}$$

which yields

$$\partial_{h_q} \det J_e = \sum_{i=1}^{6} \sum_{j=1}^{6} \left[ \left( \partial_{h_q} r_{ii}^e \right) T_{ii,jj} z_{e,jj} + r_{e,ii} T_{ii,jj} \left( \partial_{h_q} z_{e,jj} \right) \right], \tag{45.60}$$

which reduces the problem to finding the derivatives of  $r_{e,ii}$  and  $z_{e,jj}$  with respect to each  $h_q$ . The way to calculate the latter two derivatives was presented in section 22.

Moreover, the derivatives of  $\check{u}$ ,  $\check{w}$ ,  $\partial_r \check{u}$ ,  $\partial_r \check{u}$ ,  $\partial_z \check{u}$  and  $\partial_z \check{w}$  with respect to  $h_q$  can be calculated using equations (B 1)-(B 32). We take derivatives of each of those expressions with respect to r and z, and using the chain rule, we can reduce the problem of finding these derivatives to that of finding  $\partial_{h_q} r$  and  $\partial_{h_q} z$ .

#### 45.1.1. Derivatives of a terms

From (20.17), we have

$$\partial_{h_q} a_{g_r,ii}(e) = \partial_{h_q} \int_E \phi_{ii} \hat{\boldsymbol{g}}_r \det J_e. \tag{45.61}$$

i.e.

$$\partial_{h_q} a_{g_r,ii}(e) = \int_E \phi_{ii} \hat{\boldsymbol{g}}_r \partial_{h_q} \det J_e. \tag{45.62}$$

and using Gaussian quadrature we have

$$\partial_{h_q} a_{g_r,ii}(e) \approx \sum_{p=1}^{n_G} W(p)\phi_{ii}(p)\hat{\boldsymbol{g}}_r(p)\partial_{h_q} \det J_e(p). \tag{45.63}$$

From equation (45.6) we have

$$\partial_{h_q} a_{ii,\check{u}}(e) = \partial_{h_q} \int_E \check{u}(r_e(\xi, \eta), z_e(\xi, \eta)) \phi_{ii} \det J_e, \tag{45.64}$$

i.e.

$$\partial_{h_{q}} a_{ii,\check{u}}(e) = \int_{E} \phi_{ii} \partial_{r} \check{u}(r_{e}(\xi, \eta), z_{e}(\xi, \eta)) \left(\partial_{h_{q}} r_{e}\right) \det J_{e}$$

$$+ \int_{E} \phi_{ii} \partial_{z} \check{u}(r_{e}(\xi, \eta), z_{e}(\xi, \eta)) \left(\partial_{h_{q}} z_{e}\right) \det J_{e}$$

$$+ \int_{E} \phi_{ii} \check{u}(r_{e}(\xi, \eta), z_{e}(\xi, \eta)) \left(\partial_{h_{q}} \det J_{e}\right). \tag{45.65}$$

Now, using Gaussian quadrature we have

$$\begin{split} \partial_{h_q} a_{ii,\check{u}}(e) \approx \sum_{pp=1}^{n_G} W(pp) \phi_{ii}(pp) \left\{ \partial_r \check{u}(pp) \left[ \sum_{mm=1}^6 \phi_{mm}(pp) \partial_{h_q} r_{e,mm} \right] \det J_e(pp) \right. \\ &+ \partial_z \check{u}(pp) \left[ \sum_{mm=1}^6 \phi_{mm}(pp) \partial_{h_q} z_{e,mm} \right] \det J_e(pp) \\ &+ \check{u}(pp) \partial_{h_q} \det J_e(pp) \right\}. \end{split} \tag{45.66}$$

From equation (45.10) we have

$$\partial_{h_q} a_{ii,\tilde{u}_{n-1}}(e) = \partial_{h_q} \int_E \check{u}_{n-1}(r_e(\xi, \eta), z_e(\xi, \eta)) \phi_{ii} \det J_e,$$
 (45.67)

i.e.

$$\partial_{h_q} a_{ii,\tilde{u}_{n-1}}(e) = \int_{\mathbb{F}} \phi_{ii} \tilde{u}_{n-1}(r_e(\xi, \eta), z_e(\xi, \eta)) \partial_{h_q} \det J_e. \tag{45.68}$$

Now, using Gaussian quadrature we have

$$\partial_{h_q} a_{ii,\check{u}_{n-1}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{u}_{n-1}(pp)\partial_{h_q} \det J_e(pp). \tag{45.69}$$

From equation (45.13) we have

$$\partial_{h_q} a_{ii, \tilde{u}_{n-2}}(e) = \partial_{h_q} \int_E \check{u}_{n-2}(r_e(\xi, \eta), z_e(\xi, \eta)) \phi_{ii} \det J_e, \tag{45.70}$$

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$$\partial_{h_q} a_{ii, \check{u}_{n-2}}(e) = \int_E \phi_{ii} \check{u}_{n-2}(r_e(\xi, \eta), z_e(\xi, \eta)) \partial_{h_q} \det J_e.$$
 (45.71)

Now, using Gaussian quadrature we have

$$\partial_{h_q} a_{ii,\tilde{u}_{n-2}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\tilde{u}_{n-2}(pp)\partial_{h_q} \det J_e(pp). \tag{45.72}$$

From equation (45.17) we have

$$\partial_{h_q} a_{\check{u}\partial_r\check{u},ii}(e) = \partial_{h_q} \int_E \phi_{ii}\check{u}\partial_r\check{u} \det J_e, \tag{45.73}$$

which yields

$$\partial_{h_{q}} a_{\check{u}\partial_{r}\check{u},ii}(e) = \int_{E} \phi_{ii} \left(\partial_{h_{q}}\check{u}\right) \partial_{r}\check{u} \det J_{e} + \int_{E} \phi_{ii}\check{u} \left(\partial_{h_{q}}\partial_{r}\check{u}\right) \det J_{e} + \int_{E} \phi_{ii}\check{u}\partial_{r}\check{u}\partial_{h_{q}} \det J_{e},$$

$$(45.74)$$

i e

$$\begin{split} \partial_{h_{q}} a_{\check{u}\partial_{r}\check{u},ii}(e) &= \int_{E} \phi_{ii} \left(\partial_{r}\check{u}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right) \right] \left(\partial_{r}\check{u}\right) \det J_{e} \\ &+ \int_{E} \phi_{ii} \left(\partial_{z}\check{u}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right) \right] \left(\partial_{r}\check{u}\right) \det J_{e} \\ &+ \int_{E} \phi_{ii}\check{u} \left(\partial_{rr}\check{u}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right) \right] \det J_{e} \\ &+ \int_{E} \phi_{ii}\check{u} \left(\partial_{rz}\check{u}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right) \right] \det J_{e} \\ &+ \int_{E} \phi_{ii}\check{u} \left(\partial_{r}\check{u}\right) \partial_{h_{q}} \det J_{e}. \end{split}$$

$$(45.75)$$

Now, using Gaussian quadrature we have

$$\partial_{h_{q}} a_{\check{u}\partial_{r}\check{u},ii}(e)$$

$$\approx \sum_{pp=1}^{n_{G}} W(pp)\phi_{ii}(pp) \left\{ \partial_{r}\check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} r_{e,mm} \right] \partial_{r}\check{u}(pp) \det J_{e}(pp) \right.$$

$$\left. + \partial_{z}\check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} z_{e,mm} \right] \partial_{r}\check{u}(pp) \det J_{e}(pp) \right.$$

$$\left. + \check{u}(pp)\partial_{rr}\check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} r_{e,mm} \right] \det J_{e}(pp) \right.$$

$$\left. + \check{u}(pp)\partial_{rz}\check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} z_{e,mm} \right] \det J_{e}(pp) \right.$$

$$\left. + \check{u}(pp)\partial_{r}\check{u}(pp) \partial_{h_{q}} \det J_{e}(pp) \right\}.$$

$$\left. + \check{u}(pp)\partial_{r}\check{u}(pp)\partial_{h_{q}} \det J_{e}(pp) \right\}.$$

From equation (45.21) we have

$$\partial_{h_q} a_{\check{w}\partial_z\check{u},ii}(e) = \partial_{h_q} \int_{F} \phi_{ii}\check{w}\partial_z\check{u} \det J_e, \tag{45.77}$$

which yields

$$\partial_{h_q} a_{\check{w}\partial_z\check{u},ii}(e) = \int_E \phi_{ii} \left( \partial_{h_q} \check{w} \right) \partial_z \check{u} \det J_e + \int_E \phi_{ii} \check{w} \left( \partial_{h_q} \partial_z \check{u} \right) \det J_e + \int_E \phi_{ii} \check{w} \partial_z \check{u} \partial_{h_q} \det J_e,$$

$$(45.78)$$

i.e

$$\partial_{h_{q}} a_{\check{w}\partial_{z}\check{u},ii}(e) = \int_{E} \phi_{ii} \left(\partial_{r}\check{w}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right) \right] \left(\partial_{z}\check{u}\right) \det J_{e}$$

$$+ \int_{E} \phi_{ii} \left(\partial_{z}\check{w}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right) \right] \left(\partial_{z}\check{u}\right) \det J_{e}$$

$$+ \int_{E} \phi_{ii}\check{w} \left(\partial_{rz}\check{u}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right) \right] \det J_{e}$$

$$+ \int_{E} \phi_{ii}\check{w} \left(\partial_{zz}\check{u}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right) \right] \det J_{e}$$

$$+ \int_{E} \phi_{ii}\check{w} \left(\partial_{zz}\check{u}\right) \partial_{h_{q}} \det J_{e}.$$

$$(45.79)$$

$$+ \int_{E} \phi_{ii}\check{w} \left(\partial_{zz}\check{u}\right) \partial_{h_{q}} \det J_{e}.$$

Now, using Gaussian quadrature we have

$$\partial_{h_{q}} a_{\check{w}\partial_{z}\check{u},ii}(e)$$

$$\approx \sum_{pp=1}^{n_{G}} W(pp)\phi_{ii}(pp) \left\{ \partial_{r}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} r_{e,mm} \right] \partial_{z}\check{u}(pp) \det J_{e}(pp) + \partial_{z}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} z_{e,mm} \right] \partial_{z}\check{u}(pp) \det J_{e}(pp) + \check{w}(pp)\partial_{rz}\check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} r_{e,mm} \right] \det J_{e}(pp) + \check{w}(pp)\partial_{zz}\check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} z_{e,mm} \right] \det J_{e}(pp) + \check{w}(pp)\partial_{z}\check{u}(pp) \partial_{h_{q}} \det J_{e}(pp) \right\}.$$

$$(45.80)$$

From equation (45.24) we have

$$\partial_{h_q} a^r_{\check{u},ii,jj}(e) = \partial_{h_q} \int_E \check{u} \phi_{ii} \left( \sum_{mm=1}^6 T_{jj,mm} z_{e,mm} \right), \tag{45.81}$$

which yields

$$\partial_{h_q} a^r_{\check{u},ii,jj}(e) = \int_E \phi_{ii} \left( \partial_{h_q} \check{u} \right) \left( \sum_{mm=1}^6 T_{jj,mm} z_{e,mm} \right) + \int_E \phi_{ii} \check{u} \left( \sum_{mm=1}^6 T_{jj,mm} \partial_{h_q} z_{e,mm} \right),$$

$$(45.82)$$

i.e

$$\partial_{h_{q}} a_{\check{u},ii,jj}^{r}(e) = \int_{E} \phi_{ii} \left(\partial_{r} \check{u}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \partial_{h_{q}} r_{e,mm} \right] \left( \sum_{mm=1}^{6} T_{jj,mm} z_{e,mm} \right)$$

$$+ \int_{E} \phi_{ii} \left(\partial_{z} \check{u}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \partial_{h_{q}} z_{e,mm} \right] \left( \sum_{mm=1}^{6} T_{jj,mm} z_{e,mm} \right)$$

$$+ \int_{E} \phi_{ii} \check{u} \left( \sum_{mm=1}^{6} T_{jj,mm} \partial_{h_{q}} z_{e,mm} \right). \tag{45.83}$$

Now, using Gaussian quadrature we have

$$\partial_{h_{q}} a_{\check{u},ii,jj}^{r}(e)$$

$$= \sum_{pp=1}^{n_{G}} W(pp) \phi_{ii} \left\{ \partial_{r} \check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp) \partial_{h_{q}} r_{e,mm} \right] \left( \sum_{mm=1}^{6} T_{jj,mm}(pp) z_{e,mm} \right) + \partial_{z} \check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp) \partial_{h_{q}} z_{e,mm} \right] \left( \sum_{mm=1}^{6} T_{jj,mm}(pp) z_{e,mm} \right) + \check{u}(pp) \left( \sum_{mm=1}^{6} T_{jj,mm}(pp) \partial_{h_{q}} z_{e,mm} \right) \right\},$$

$$(45.84)$$

From equation (45.27) we have

$$\partial_{h_q} a_{\check{w},ii,jj}^z(e) = -\partial_{h_q} \int_E \phi_{ii} \check{w} \left( \sum_{mm=1}^6 T_{jj,mm} r_{e,mm} \right), \tag{45.85}$$

which yields

$$\partial_{h_{q}} a_{\tilde{w},ii,jj}^{z}(e) = -\int_{E} \phi_{ii} \left(\partial_{h_{q}} \tilde{w}\right) \left(\sum_{mm=1}^{6} T_{jj,mm} r_{e,mm}\right) - \int_{E} \phi_{ii} \tilde{w} \left(\sum_{mm=1}^{6} T_{jj,mm} \partial_{h_{q}} r_{e,mm}\right), \tag{45.86}$$

i.e.

$$\partial_{h_{q}} a_{\tilde{w},ii,jj}^{z}(e) = -\int_{E} \phi_{ii} \left(\partial_{r} \check{w}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \partial_{h_{q}} r_{e,mm} \right] \left( \sum_{mm=1}^{6} T_{jj,mm} r_{e,mm} \right)$$

$$-\int_{E} \phi_{ii} \left(\partial_{z} \check{w}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \partial_{h_{q}} z_{e,mm} \right] \left( \sum_{mm=1}^{6} T_{jj,mm} r_{e,mm} \right)$$

$$-\int_{E} \phi_{ii} \check{w} \left( \sum_{mm=1}^{6} T_{jj,mm} \partial_{h_{q}} r_{e,mm} \right).$$

$$(45.87)$$

Now, using Gaussian quadrature we have

$$\partial_{h_{q}} a_{\tilde{w},ii,jj}^{z}(e)$$

$$= -\sum_{pp=1}^{n_{G}} \phi_{ii}(pp) \left\{ \partial_{r} \check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp) \partial_{h_{q}} r_{e,mm} \right] \left( \sum_{mm=1}^{6} T_{jj,mm}(pp) r_{e,mm} \right) + \partial_{z} \check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp) \partial_{h_{q}} z_{e,mm} \right] \left( \sum_{mm=1}^{6} T_{jj,mm}(pp) r_{e,mm} \right) + \check{w}(pp) \left( \sum_{mm=1}^{6} T_{jj,mm}(pp) \partial_{h_{q}} r_{e,mm} \right) \right\},$$

$$(45.88)$$

From equation (45.30) we have

$$\partial_{h_q} a_{ii,jj,\partial_r \check{u}}(e) = \partial_{h_q} \int_E \phi_{ii} \phi_{jj} \partial_r \check{u} \det J_e, \tag{45.89}$$

which yields

$$\partial_{h_q} a_{ii,jj,\partial_r \check{u}}(e) = \int_E \phi_{ii} \phi_{jj} \left( \partial_{h_q} \partial_r \check{u} \right) \det J_e + \int_E \phi_{ii} \phi_{jj} \partial_r \check{u} \partial_{h_q} \det J_e, \quad (45.90)$$

i e

$$\partial_{h_{q}} a_{ii,jj,\partial_{r}\check{u}}(e) = \int_{E} \phi_{ii}\phi_{jj} \left(\partial_{rr}\check{u}\right) \left[\sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right)\right] \det J_{e}$$

$$+ \int_{E} \phi_{ii}\phi_{jj} \left(\partial_{rz}\check{u}\right) \left[\sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right)\right] \det J_{e} \qquad (45.91)$$

$$+ \int_{E} \phi_{ii}\phi_{jj} \left(\partial_{r}\check{u}\right) \partial_{h_{q}} \det J_{e}.$$

$$\begin{split} \partial_{h_q} a_{ii,jj,\partial_r \check{u}}(e) \\ \approx \sum_{pp=1}^{n_G} W(pp) \phi_{ii}(pp) \phi_{jj}(pp) \left\{ \partial_{rr} \check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp) \partial_{h_q} r_{e,mm} \right] \det J_e(pp) \right. \\ \left. + \partial_{rz} \check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp) \partial_{h_q} z_{e,mm} \right] \det J_e(pp) + \partial_r \check{u}(pp) \partial_{h_q} \det J_e(pp) \right\}. \end{split}$$

$$(45.92)$$

From equation (45.33) we have

$$\partial_{h_q} a_{\partial_z \check{u}, ii, jj}(e) = \partial_{h_q} \int_E \phi_{ii} \phi_{jj} \partial_z \check{u} \det J_e, \tag{45.93}$$

which yields

$$\partial_{h_q} a_{\partial_z \check{u}, ii, jj}(e) = \int_E \phi_{ii} \phi_{jj} \left( \partial_{h_q} \partial_z \check{u} \right) \det J_e + \int_E \phi_{ii} \phi_{jj} \partial_z \check{u} \partial_{h_q} \det J_e, \quad (45.94)$$

i.e.

$$\partial_{h_{q}} a_{\partial_{z} \check{u}, ii, jj}(e) = \int_{E} \phi_{ii} \phi_{jj} \left(\partial_{rz} \check{u}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e, mm}\right) \right] \det J_{e}$$

$$+ \int_{E} \phi_{ii} \phi_{jj} \left(\partial_{zz} \check{u}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e, mm}\right) \right] \det J_{e}$$

$$+ \int_{E} \phi_{ii} \phi_{jj} \left(\partial_{z} \check{u}\right) \partial_{h_{q}} \det J_{e}. \tag{45.95}$$

Now, using Gaussian quadrature we have

$$\partial_{h_{q}} a_{\partial_{z}\check{u},ii,jj}(e) 
\approx \sum_{pp=1}^{n_{G}} W(pp)\phi_{ii}(pp)\phi_{jj}(pp) \left\{ \partial_{rz}\check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}}r_{e,mm} \right] \det J_{e}(pp) \right. 
\left. + \partial_{zz}\check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}}z_{e,mm} \right] \det J_{e}(pp) + \partial_{z}\check{u}(pp)\partial_{h_{q}} \det J_{e}(pp) \right\}.$$
(45.96)

From (20.42), we have

$$\partial_{h_q} a_{g_z, ii}(e) = \partial_{h_q} \int_E \phi_{ii} \hat{\mathbf{g}}_z \det J_e. \tag{45.97}$$

i.e.

$$\partial_{h_q} a_{g_z,ii}(e) = \int_E \phi_{ii} \hat{\mathbf{g}}_z \partial_{h_q} \det J_e. \tag{45.98}$$

and using Gaussian quadrature we have

$$\partial_{h_q} a_{g_z,ii}(e) \approx \sum_{p=1}^{n_G} W(p)\phi_{ii}(p)\hat{\boldsymbol{g}}_z(p)\partial_{h_q} \det J_e(p). \tag{45.99}$$

From equation (45.39) we have

$$\partial_{h_q} a_{ii,\check{w}}(e) = \partial_{h_q} \int_E \check{w}(r_e(\xi, \eta), z_e(\xi, \eta)) \phi_{ii} \det J_e, \tag{45.100}$$

i.e.

$$\partial_{h_q} a_{ii,\check{w}}(e) = \int_E \phi_{ii} \partial_r \check{w}(r_e(\xi, \eta), z_e(\xi, \eta)) \left(\partial_{h_q} r_e\right) \det J_e$$

$$+ \int_E \phi_{ii} \partial_z \check{w}(r_e(\xi, \eta), z_e(\xi, \eta)) \left(\partial_{h_q} z_e\right) \det J_e$$

$$+ \int_E \phi_{ii} \check{w}(r_e(\xi, \eta), z_e(\xi, \eta)) \left(\partial_{h_q} \det J_e\right). \tag{45.101}$$

Now, using Gaussian quadrature we have

$$\partial_{h_q} a_{ii,\check{w}}(e) \approx \sum_{pp=1}^{n_G} W(pp) \phi_{ii}(pp) \left\{ \partial_r \check{w}(pp) \left[ \sum_{mm=1}^6 \phi_{mm}(pp) \partial_{h_q} r_{e,mm} \right] \det J_e(pp) + \partial_z \check{w}(pp) \left[ \sum_{mm=1}^6 \phi_{mm}(pp) \partial_{h_q} z_{e,mm} \right] \det J_e(pp) + \check{w}(pp) \partial_{h_q} \det J_e(pp) \right\}.$$

$$(45.102)$$

From equation (45.42) we have

$$\partial_{h_q} a_{ii,\check{w}_{n-1}}(e) = \partial_{h_q} \int_E \check{w}_{n-1}(r_e(\xi, \eta), z_e(\xi, \eta)) \phi_{ii} \det J_e, \tag{45.103}$$

i.e.

$$\partial_{h_q} a_{ii,\check{w}_{n-1}}(e) = \int_{E} \phi_{ii} \check{w}_{n-1}(r_e(\xi, \eta), z_e(\xi, \eta)) \partial_{h_q} \det J_e.$$
 (45.104)

Now, using Gaussian quadrature we have

$$\partial_{h_q} a_{ii,\check{w}_{n-1}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{w}_{n-1}(pp)\partial_{h_q} \det J_e(pp).$$
 (45.105)

From equation (45.45) we have

$$\partial_{h_q} a_{ii,\tilde{w}_{n-2}}(e) = \partial_{h_q} \int_{E} \check{w}_{n-2}(r_e(\xi, \eta), z_e(\xi, \eta)) \phi_{ii} \det J_e, \tag{45.106}$$

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i.e

$$\partial_{h_q} a_{ii,\check{w}_{n-2}}(e) = \int_E \phi_{ii} \check{w}_{n-2}(r_e(\xi,\eta), z_e(\xi,\eta)) \partial_{h_q} \det J_e.$$
 (45.107)

Now, using Gaussian quadrature we have

$$\partial_{h_q} a_{ii,\check{w}_{n-2}}(e) \approx \sum_{pp=1}^{n_G} W(pp)\phi_{ii}(pp)\check{w}_{n-2}(pp)\partial_{h_q} \det J_e(pp).$$
 (45.108)

From equation (45.48) we have

$$\partial_{h_q} a_{\check{u}\partial_r\check{w},ii}(e) = \partial_{h_q} \int_E \phi_{ii}\check{u}\partial_r\check{w} \det J_e, \tag{45.109}$$

which yields

$$\partial_{h_{q}} a_{\check{u}\partial_{r}\check{w},ii}(e) = \int_{E} \phi_{ii} \left( \partial_{h_{q}} \check{u} \right) (\partial_{r}\check{w}) \det J_{e} + \int_{E} \phi_{ii}\check{u} \left( \partial_{h_{q}}\partial_{r}\check{w} \right) \det J_{e} + \int_{E} \phi_{ii}\check{u} \left( \partial_{r}\check{w} \right) \partial_{h_{q}} \det J_{e},$$

$$(45.110)$$

i.e.

$$\partial_{h_{q}} a_{\check{u}\partial_{r}\check{w},ii}(e) = \int_{E} \phi_{ii} \left(\partial_{r}\check{u}\right) \left[\sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right)\right] \left(\partial_{r}\check{w}\right) \det J_{e}$$

$$+ \int_{E} \phi_{ii} \left(\partial_{z}\check{u}\right) \left[\sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right)\right] \left(\partial_{r}\check{w}\right) \det J_{e}$$

$$+ \int_{E} \phi_{ii}\check{u} \left(\partial_{rr}\check{w}\right) \left[\sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right)\right] \det J_{e}$$

$$+ \int_{E} \phi_{ii}\check{u} \left(\partial_{rz}\check{w}\right) \left[\sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right)\right] \det J_{e}$$

$$+ \int_{E} \phi_{ii}\check{u} \left(\partial_{r}\check{w}\right) \partial_{h_{q}} \det J_{e}.$$

$$(45.111)$$

$$\partial_{h_{q}} a_{\check{u}\partial_{r}\check{w},ii}(e)$$

$$\approx \sum_{pp=1}^{n_{G}} W(pp)\phi_{ii}(pp) \left\{ \partial_{r}\check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} r_{e,mm} \right] \partial_{r}\check{w}(pp) \det J_{e}(pp) \right.$$

$$\left. + \partial_{z}\check{u}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} z_{e,mm} \right] \partial_{r}\check{w}(pp) \det J_{e}(pp) \right.$$

$$\left. + \check{u}(pp)\partial_{rr}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} r_{e,mm} \right] \det J_{e}(pp) \right.$$

$$\left. + \check{u}(pp)\partial_{rz}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} z_{e,mm} \right] \det J_{e}(pp) \right.$$

$$\left. + \check{u}(pp)\partial_{r}\check{w}(pp)\partial_{h_{q}} \det J_{e}(pp) \right\}.$$

$$\left. (45.112)$$

From equation (45.51) we have

$$\partial_{h_q} a_{\check{w}\partial_z\check{w},ii}(e) = \partial_{h_q} \int_E \phi_{ii}\check{w}\partial_z\check{w} \det J_e, \tag{45.113}$$

which yields

$$\partial_{h_{q}} a_{\tilde{w}\partial_{z}\tilde{w},ii}(e) = \int_{E} \phi_{ii} \left(\partial_{h_{q}}\check{w}\right) \partial_{z}\check{w} \det J_{e} + \int_{E} \phi_{ii}\check{w} \left(\partial_{h_{q}}\partial_{z}\check{w}\right) \det J_{e} + \int_{E} \phi_{ii}\check{w}\partial_{z}\check{w}\partial_{h_{q}} \det J_{e},$$

$$(45.114)$$

i.e.

$$\partial_{h_{q}} a_{\check{w}\partial_{z}\check{w},ii}(e) = \int_{E} \phi_{ii} \left(\partial_{r}\check{w}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right) \right] \left(\partial_{z}\check{w}\right) \det J_{e}$$

$$+ \int_{E} \phi_{ii} \left(\partial_{z}\check{w}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right) \right] \left(\partial_{z}\check{w}\right) \det J_{e}$$

$$+ \int_{E} \phi_{ii}\check{w} \left(\partial_{rz}\check{w}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right) \right] \det J_{e}$$

$$+ \int_{E} \phi_{ii}\check{w} \left(\partial_{zz}\check{w}\right) \left[ \sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right) \right] \det J_{e}$$

$$+ \int_{E} \phi_{ii}\check{w} \left(\partial_{z}\check{w}\right) \partial_{h_{q}} \det J_{e}.$$

$$(45.115)$$

$$\partial_{h_{q}} a_{\check{w}\partial_{z}\check{w},ii}(e)$$

$$\approx \sum_{pp=1}^{n_{G}} W(pp)\phi_{ii}(pp) \left\{ \partial_{r}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} r_{e,mm} \right] \partial_{z}\check{w}(pp) \det J_{e}(pp) \right.$$

$$\left. + \partial_{z}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} z_{e,mm} \right] \partial_{z}\check{w}(pp) \det J_{e}(pp) \right.$$

$$\left. + \check{w}(pp)\partial_{rz}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} r_{e,mm} \right] \det J_{e}(pp) \right.$$

$$\left. + \check{w}(pp)\partial_{zz}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} z_{e,mm} \right] \det J_{e}(pp) \right.$$

$$\left. + \check{w}(pp)\partial_{zz}\check{w}(pp) \partial_{h_{q}} \det J_{e}(pp) \right\}.$$

$$\left. + \check{w}(pp)\partial_{z}\check{w}(pp)\partial_{h_{q}} \det J_{e}(pp) \right\}.$$

From equation (45.54) we have

$$\partial_{h_q} a_{\partial_r \check{w}, ii, jj}(e) = \partial_{h_q} \int_E \phi_{ii} \phi_{jj} (\partial_r \check{w}) \det J_e, \tag{45.117}$$

which yields

$$\partial_{h_q} a_{\partial_r \check{w}, ii, jj}(e) = \int_E \phi_{ii} \phi_{jj} \left( \partial_{h_q} \partial_r \check{w} \right) \det J_e + \int_E \phi_{ii} \phi_{jj} \left( \partial_r \check{w} \right) \partial_{h_q} \det J_e, \quad (45.118)$$

i.e.

$$\partial_{h_{q}} a_{\partial_{r}\check{w},ii,jj}(e) = \int_{E} \phi_{ii}\phi_{jj} \left(\partial_{rr}\check{w}\right) \left[\sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right)\right] \det J_{e}$$

$$+ \int_{E} \phi_{ii}\phi_{jj} \left(\partial_{rz}\check{w}\right) \left[\sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right)\right] \det J_{e}$$

$$+ \int_{E} \phi_{ii}\phi_{jj} \left(\partial_{r}\check{w}\right) \partial_{h_{q}} \det J_{e}.$$

$$(45.119)$$

$$\partial_{h_{q}} a_{\partial_{r}\check{w},ii,jj}(e)$$

$$\approx \sum_{pp=1}^{n_{G}} W(pp)\phi_{ii}(pp)\phi_{jj}(pp) \left\{ \partial_{rr}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} r_{e,mm} \right] \det J_{e}(pp) + \partial_{rz}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} z_{e,mm} \right] \det J_{e}(pp) + \partial_{r}\check{w}(pp)\partial_{h_{q}} \det J_{e}(pp) \right\}.$$

$$(45.120)$$

From equation (45.57) we have

$$\partial_{h_q} a_{\partial_z \check{w}, ii, jj}(e) = \partial_{h_q} \int_{F} \phi_{ii} \phi_{jj} \left( \partial_z \check{w} \right) \det J_e, \tag{45.121}$$

which yields

$$\partial_{h_q} a_{\partial_z \check{w}, ii, jj}(e) = \int_E \phi_{ii} \phi_{jj} \left( \partial_{h_q} \partial_z \check{w} \right) \det J_e + \int_E \phi_{ii} \phi_{jj} \left( \partial_z \check{w} \right) \partial_{h_q} \det J_e, \quad (45.122)$$

i.e.

$$\partial_{h_{q}} a_{\partial_{z}\check{w},ii,jj}(e) = \int_{E} \phi_{ii}\phi_{jj} \left(\partial_{rz}\check{w}\right) \left[\sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} r_{e,mm}\right)\right] \det J_{e}$$

$$+ \int_{E} \phi_{ii}\phi_{jj} \left(\partial_{zz}\check{w}\right) \left[\sum_{mm=1}^{6} \phi_{mm} \left(\partial_{h_{q}} z_{e,mm}\right)\right] \det J_{e} \quad (45.123)$$

$$+ \int_{E} \phi_{ii}\phi_{jj} \left(\partial_{z}\check{w}\right) \partial_{h_{q}} \det J_{e}.$$

$$\partial_{h_{q}} a_{\partial_{z}\check{w},ii,jj}(e)$$

$$\approx \sum_{pp=1}^{n_{G}} W(pp)\phi_{ii}(pp)\phi_{jj}(pp) \left\{ \partial_{rz}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} r_{e,mm} \right] \det J_{e}(pp) + \partial_{z}\check{w}(pp) \left[ \sum_{mm=1}^{6} \phi_{mm}(pp)\partial_{h_{q}} z_{e,mm} \right] \det J_{e}(pp) + \partial_{z}\check{w}(pp)\partial_{h_{q}} \det J_{e}(pp) \right\}.$$

$$(45.124)$$

## 46. Integrals over line elements for obtuse contact angles

We proceed as we did in section 21, now including the new terms.

#### 46.1. The free-surface line elements

From (25.142) we have

$$c_{ii,n_r,\partial_r\tilde{u}}(e_1) = \int_{\partial\Omega_{e_i}} n_r^1 \phi_{l_1(e_1,ii)}^1 \partial_r \check{u}. \tag{46.1}$$

We recall that, in order to simplify our calculations when we consider the integral above and others on the same boundary, we will ensure that our line elements that lay on the free-surface always correspond to the side of the element containing the nodes of local number 2, 6 and 3 (see figure 10). Hence, line-elements on boundary 1 are easily parameterised by the variable  $\xi$ . See section 21 for more details.

We recall that the tangent to the line element is given by

$$t^{1} = \frac{(\partial_{\xi} r_{e_{1}}^{1}, \partial_{\xi} z_{e_{1}}^{1})}{\sqrt{(\partial_{\xi} r_{e_{1}}^{1})^{2} + (\partial_{\xi} z_{e_{1}}^{1})^{2}}},$$
(46.2)

where the tangent points in the direction of increasing  $\xi$  and  $r_{e_1}^1$  is the r coordinate along on element  $e_1$  on boundary 1.  $r_{e_1}^1$  and its analogue for z are defined by the map  $S_{e_1}^1$  which takes the interval [-1,1] to the line element in boundary one, i.e.

$$(r_{e_1}^1, z_{e_1}^1) = S_{e_1}^1(\xi). (46.3)$$

We also recall that

$$\mathbf{n}^{1} = \frac{\alpha(-\partial_{\xi}z_{e_{1}}^{1}, \partial_{\xi}r_{e_{1}}^{1})}{\sqrt{(\partial_{\xi}r_{e_{1}}^{1})^{2} + (\partial_{\xi}z_{e_{1}}^{1})^{2}}},$$
(46.4)

where  $\alpha=1$  is the rotation is counter-clockwise and  $\alpha=-1$  if the rotation is clockwise. On boundary 1 we decided to have the local line-element numbering so as to have  $\alpha=1$ . Moreover, we have

$$\partial_{\xi} r_{e_1}^1 = \sum_{jj=1}^3 r_{e_1,jj}^1 \partial_{\xi} \phi_{jj}^1, \tag{46.5}$$

and

$$\partial_{\xi} z_{e_1}^1 = \sum_{jj=1}^3 z_{e_1,jj}^1 \partial_{\xi} \phi_{jj}^1, \tag{46.6}$$

where we have once again used the fact that once we have mapped to the master element (in this case the interval [-1,1]) the interpolating functions  $\phi$  no longer depend on the coordinate of the specific element to introduce the notation

$$\phi_{ii}^{1}(\cdot) = \phi_{l_1(e_1,jj)}^{1}(S_{e_1}^{1}(\cdot)). \tag{46.7}$$

Furthermore, the derivatives with respect to the arc-length s, can be calculated using

$$\partial_s f = \partial_{\varepsilon} f \partial_s \xi, \tag{46.8}$$

and we introduce

$$J_{e_1}^1 := \partial_{\xi} s = \sqrt{\left(\partial_{\xi} r_{e_1}^1\right)^2 + \left(\partial_{\xi} z_{e_1}^1\right)^2},\tag{46.9}$$

which is the determinant of the Jacobian of  $S_{e_1}^1$ .

We also highlight the the integral we are considering is a line integral and therefore when parameterising by  $\xi$  to actually perform the calculation we need to multiply the integrand by the derivative of the arc-length, yielding

$$c_{ii,n_r,\partial_r\tilde{u}}(e_1) = -\alpha \int_{\xi=-1}^{\xi=1} \frac{\partial_{\xi} z_{e_1}^1(\xi)}{J_{e_1}^1(\xi)} \phi_{ii}^1(\xi) \partial_r \check{u} \partial_{\xi} s.$$

$$(46.10)$$

We cancel  $\partial_{\xi} s$  with  $J_{e_1}^1$ , which yields

$$c_{ii,n_r,\partial_r\check{u}}(e_1) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_r \check{u}.$$

$$(46.11)$$

Hence, using Gaussian quadrature we have

$$c_{ii,n_r,\partial_r\check{u}}(e_1) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \partial_{\xi} z_{e_1}^1(p) \phi_{ii}^1(p) \partial_r \check{u}(p) , \qquad (46.12)$$

where we are using the notation f(p) as a short version of  $f(\xi_p)$ , with  $\xi_p$  is the p-th Gaussian quadrature point and  $W_l(p)$  is the p-th Gaussian quadrature weights (out of  $n_{lG}$  total points). Moreover,

$$\partial_r \check{u}(p) = \partial_r \check{u}(r(p), z(p)). \tag{46.13}$$

From (25.142) we also have

$$c_{ii,n_z,\partial_z\check{u}}(e_1) = \int_{\partial\Omega_{e_1}} n_z^1 \phi_{l_1(e_1,ii)}^1 \partial_z \check{u}, \tag{46.14}$$

which in terms of the master line element is

$$c_{ii,n_z,\partial_z \check{u}}(e_1) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_z \check{u}, \tag{46.15}$$

where we have cancelled the Jacobian of the change of variables with the denominator in the expression for the normal.

Hence, using Gaussian quadrature we have

$$c_{ii,n_z,\partial_z \check{u}}(e_1) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \partial_\xi r_{e_1}^1(p) \phi_{ii}^1(p) \partial_z \check{u}(p), \qquad (46.16)$$

where we are using the notations described above.

From (25.142) we also have

$$c_{ii,n_z,\partial_r \check{w}}(e_1) = \int_{\partial \Omega_{e_1}} n_z^1 \phi_{l_1(e_1,ii)}^1 \partial_r \check{w}, \qquad (46.17)$$

which in terms of the master line element is

$$c_{ii,n_z,\partial_r \tilde{w}}(e_1) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_r \tilde{w},$$
 (46.18)

where we have cancelled the Jacobian of the change of variables with the denominator in the expression for the normal.

Hence, using Gaussian quadrature we have

$$c_{ii,n_z,\partial_z\check{u}}(e_1) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \partial_\xi r_{e_1}^1(p) \phi_{ii}^1(p) \partial_r \check{w}(p), \qquad (46.19)$$

where we are using the notations described above.

From (26.125) we have

$$c_{ii,n_z,\partial_z \check{w}}(e_1) = \int_{\partial \Omega_{e_1}} n_z^1 \phi_{l_1(e_1,ii)}^1 \partial_z \check{w}, \qquad (46.20)$$

which in terms of the master line element is

$$c_{ii,n_z,\partial_z\check{w}}(e_1) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_z \check{w}, \tag{46.21}$$

where we have cancelled the Jacobian of the change of variables with the denominator in the expression for the normal.

Hence, using Gaussian quadrature we have

$$c_{ii,n_z,\partial_z\check{w}}(e_1) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \partial_\xi r_{e_1}^1(p) \phi_{ii}^1(p) \partial_z \check{w}(p)$$
(46.22)

From (26.125) we have

$$c_{ii,n_r,\partial_z\check{u}}(e_1) = \int_{\partial\Omega_e} n_r^1 \phi_{l_1(e_1,ii)}^1 \partial_z \check{u}, \qquad (46.23)$$

which in terms of the master line element is

$$c_{ii,n_r,\partial_z\check{u}}(e_1) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_z \check{u}, \tag{46.24}$$

where we have cancelled the Jacobian of the change of variables with the denominator in the expression for the normal.

Hence, using Gaussian quadrature we have

$$c_{ii,n_z,\partial_z\check{u}}(e_1) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \partial_\xi z_{e_1}^1(p) \phi_{ii}^1(p) \partial_z \check{u}(p)$$
(46.25)

From (26.125) we have

$$c_{ii,n_r,\partial_r\check{w}}(e_1) = \int_{\partial\Omega_{e_1}} n_r^1 \phi_{l_1(e_1,ii)}^1 \partial_r \check{w}, \qquad (46.26)$$

which in terms of the master line element is

$$c_{ii,n_r,\partial_r\check{w}}(e_1) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_r \check{w}, \qquad (46.27)$$

where we have cancelled the Jacobian of the change of variables with the denominator in the expression for the normal.

Hence, using Gaussian quadrature we have

$$c_{ii,n_r,\partial_r\check{w}}(e_1) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \partial_{\xi} z_{e_1}^1(p) \phi_{ii}^1(p) \partial_r \check{w}(p)$$
(46.28)

From equation (??) we have

$$c_{ii,n_r,\check{u}}(e_1) = \int_{\partial\Omega_{e_1}} n_r^1 \phi_{l_1(e_1,ii)}^1 \check{u}, \qquad (46.29)$$

which in terms of the master line element is

$$c_{ii,n_r,\check{u}}(e_1) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \check{u}, \qquad (46.30)$$

where we have cancelled the Jacobian of the change of variables with the denominator in the expression for the normal.

Hence, using Gaussian quadrature we have

$$c_{ii,n_r,\check{u}}(e_1) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \partial_{\xi} z_{e_1}^1(p) \phi_{ii}^1(p) \check{u}(p)$$
(46.31)

From equation (??) we have

$$c_{ii,n_z,\tilde{w}}(e_1) = \int_{\partial\Omega_{e_1}} n_z^1 \phi_{l_1(e_1,ii)}^1 \tilde{w}, \qquad (46.32)$$

which in terms of the master line element is

$$c_{ii,n_z,\check{w}}(e_1) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \check{w}, \qquad (46.33)$$

where we have cancelled the Jacobian of the change of variables with the denominator in the expression for the normal.

Hence, using Gaussian quadrature we have

$$c_{ii,n_z,\tilde{w}}(e_1) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \partial_{\xi} r_{e_1}^1(p) \phi_{ii}^1(p) \check{w}(p)$$
(46.34)

## 46.2. The liquid-solid boundary line elements

Here we follow what was done in section 21.2, adding the expressions for the extra terms.

We recall that we can also arrange all local node numbering to guarantee that every side of a triangular element that falls on boundary 2 is the side containing local nodes 1, 5 and 2 (see figure 10). This allows us to have a natural parametrisation of these line elements using variable  $\eta$ . See section 21.2 for further details.

Now, from (25.143) we have

$$d_{ii,t_r,t_r,\tilde{u}}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_r^2 \phi_{l_2(e_2,ii)}^2 \tilde{u}, \qquad (46.35)$$

where we have

$$\mathbf{t}^{2} = \frac{(\partial_{\eta} r_{e_{2}}^{2}, \partial_{\eta} z_{e_{2}}^{2})}{\sqrt{(\partial_{\eta} r_{e_{2}}^{2})^{2} + (\partial_{\eta} z_{e_{2}}^{2})^{2}}},$$
(46.36)

which yields a tangent vector that points in the direction of increasing  $\eta$ .

Naturally, we also have

and

$$J_{e_2}^2 := \partial_{\eta} s = \sqrt{\left(\partial_{\eta} r\right)^2 + \left(\partial_{\eta} z\right)^2} \,. \tag{46.39}$$

Hence, we can re-write (46.35) as

$$d_{ii,t_r,t_r,\check{u}}(e_2) = \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2}{J_{e_2}^2} \phi_{ii}^2 \check{u}, \tag{46.40}$$

where we have cancelled one of the square roots from the denominator of the tangent vector components with the  $\partial_{\eta}s$ .

Now, using Gaussian quadrature we have

$$d_{ii,t_r,t_r,\check{u}}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))^2}{J_{e_2}^2(p)} \phi_{ii}^2(p) \check{u}(p)$$
(46.41)

From (25.143) we also have

$$d_{ii,t_r,t_z,\tilde{w}}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_z^2 \phi_{l_2(e_2,ii)}^2 \tilde{w}, \qquad (46.42)$$

and moving to the master line element we have

$$d_{ii,t_r,t_z,\check{w}}(e_2) = \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)}{J_{e_2}^2} \phi_{ii}^2 \check{w}. \tag{46.43}$$

Using Gaussian quadrature we have

$$d_{ii,t_r,t_z,\check{w}}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))(\partial_{\eta} z_{e_2}^2(p))}{J_{e_2}^2(p)} \phi_{ii}^2(p) \check{w}(p)$$
(46.44)

From (25.143) we also have

$$d_{ii,t_r,t_r,u^s}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_r^2 \phi_{l_2(e_2,ii)}^2 u^s,$$
(46.45)

and moving to the master line element we have

$$d_{ii,t_r,t_r,u^s}(e_2) = \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} r_{e_2}^2)}{J_{e_2}^2} \phi_{ii}^2 u^s.$$
 (46.46)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_r,u^s}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))(\partial_{\eta} r_{e_2}^2(p))}{J_{e_2}^2(p)} \phi_{ii}^2(p) u^s(p)$$
(46.47)

From (25.143) we also have

$$d_{ii,t_r,t_z,w^s}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_z^2 \phi_{l_2(e_2,ii)}^2 w^s,$$
 (46.48)

and moving to the master line element we have

$$d_{ii,t_r,t_z,w^s}(e_2) = \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)}{J_{e_2}^2} \phi_{ii}^2 w^s.$$
 (46.49)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_z,w^s}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))(\partial_{\eta} z_{e_2}^2(p))}{J_{e_2}^2(p)} \phi_{ii}^2(p) w^s(p)$$
(46.50)

From (25.143) we also have

$$d_{ii,n_r,n_r,n_r,\partial_r\check{u}}(e_2) = \int_{\partial\Omega_{r_2}} n_r^2 n_r^2 \rho_{l_2(e_2,ii)}^2 \partial_r \check{u}, \tag{46.51}$$

and moving to the master line element we have

$$d_{ii,n_r,n_r,n_r,\partial_r \check{u}}(e_2) = -\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{u}.$$
 (46.52)

$$d_{ii,n_r,n_r,n_r,\partial_r \check{u}}(e_2) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))^3}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \check{w}(p)$$
(46.53)

From (25.143) we also have

$$d_{ii,n_r,n_r,n_z,\partial_z \tilde{u}}(e_2) = \int_{\partial \Omega_{e_2}} n_r^2 n_r^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_z \tilde{u}, \tag{46.54}$$

and moving to the master line element we have

$$d_{ii,n_r,n_r,n_z,\partial_z\check{u}}(e_2) = \alpha \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2 (\partial_{\eta} r_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{u}.$$
(46.55)

Using Gaussian quadrature we have

$$d_{ii,n_r,n_r,n_z,\partial_z \check{u}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))^2 (\partial_{\eta} r_{e_2}^2(p))}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_z \check{u}(p)}{(46.56)}.$$
 (46.56)

From (25.143) we also have

$$d_{ii,n_r,n_r,n_z,\partial_r \check{w}}(e_2) = \int_{\partial \Omega_{e_2}} n_r^2 n_r^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_r \check{w}, \tag{46.57}$$

and moving to the master line element we have

$$d_{ii,n_r,n_r,n_z,\partial_r \check{w}}(e_2) = \alpha \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2 (\partial_{\eta} r_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{w}.$$
(46.58)

Using Gaussian quadrature we have

$$d_{ii,n_r,n_r,n_z,\partial_r\check{w}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))^2 (\partial_{\eta} r_{e_2}^2(p))}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_r \check{w}(p) \right|. \quad (46.59)$$

From (25.143) we also have

$$d_{ii,n_r,n_z,n_z,\partial_z \check{w}}(e_2) = \int_{\partial \Omega_{e_2}} n_r^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_z \check{w}, \tag{46.60}$$

and moving to the master line element we have

$$d_{ii,n_r,n_z,n_z,\partial_z \tilde{w}}(e_2) = -\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)(\partial_{\eta} r_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \tilde{w}.$$
(46.61)

Using Gaussian quadrature we have

$$d_{ii,n_r,n_z,n_z,\partial_z\check{w}}(e_2) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))(\partial_{\eta} r_{e_2}^2(p))^2}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_z \check{w}(p) \right|. \quad (46.62)$$

From (25.143) we also have

$$d_{ii,t_r,t_r,n_r,\partial_r\check{u}}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_r^2 n_r^2 \phi_{l_2(e_2,ii)}^2 \partial_r \check{u}, \tag{46.63}$$

and moving to the master line element we have

$$d_{ii,t_r,t_r,n_r,\partial_r\tilde{u}}(e_2) = -\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2 (\partial_{\eta} z_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \tilde{u}.$$
(46.64)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_r,n_r,\partial_r\check{u}}(e_2) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))^2 (\partial_{\eta} z_{e_2}^2(p))}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_r \check{u}(p). \tag{46.65}$$

From (25.143) we also have

$$d_{ii,t_r,t_r,n_z,\partial_z\check{u}}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_r^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_z \check{u}, \tag{46.66}$$

and moving to the master line element we have

$$d_{ii,t_r,t_r,n_z,\partial_z \check{u}}(e_2) = \alpha \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{u}.$$
 (46.67)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_r,n_z,\partial_z \check{u}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))^3}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_z \check{u}(p)$$
(46.68)

From (25.143) we also have

$$d_{ii,t_r,t_z,n_r,\partial_z \tilde{u}}(e_2) = \int_{\partial \Omega_{e_2}} t_r^2 t_z^2 n_r^2 \phi_{l_2(e_2,ii)}^2 \partial_z \check{u}, \tag{46.69}$$

and moving to the master line element we have

$$d_{ii,t_r,t_z,n_r,\partial_z \tilde{u}}(e_2) = -\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \tilde{u}.$$
(46.70)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_z,n_r,\partial_z\check{u}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))(\partial_{\eta} z_{e_2}^2(p))^2}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_z \check{u}(p)$$
(46.71)

From (25.143) we also have

$$d_{ii,t_r,t_r,n_r,\partial_r \tilde{w}}(e_2) = \int_{\partial \Omega_{e_2}} t_r^2 t_r^2 n_r^2 \phi_{l_2(e_2,ii)}^2 \partial_r \tilde{w}, \tag{46.72}$$

and moving to the master line element we have

$$d_{ii,t_r,t_r,n_r,\partial_r\check{w}}(e_2) = -\alpha \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2 (\partial_{\eta} z_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{w}.$$
(46.73)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_r,n_r,\partial_r\check{w}}(e_2) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))^2 (\partial_{\eta} z_{e_2}^2(p))}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_r \check{w}(p)$$
(46.74)

From (25.143) we also have

$$d_{ii,t_r,t_r,n_z,\partial_r \check{w}}(e_2) = \int_{\partial \Omega_{e_2}} t_r^2 t_r^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_r \check{w}, \tag{46.75}$$

and moving to the master line element we have

$$d_{ii,t_r,t_r,n_z,\partial_r\check{w}}(e_2) = \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{w}.$$
 (46.76)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_r,n_z,\partial_r\check{w}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))^3}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_r \check{w}(p)$$
(46.77)

From (25.143) we also have

$$d_{ii,t_r,t_z,n_z,\partial_z\check{w}}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_z^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_z \check{w}, \tag{46.78}$$

and moving to the master line element we have

$$d_{ii,t_r,t_z,n_z,\partial_z\check{w}}(e_2) = \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2 (\partial_{\eta} z_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{w}.$$
(46.79)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_z,n_z,\partial_z\check{w}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))^2 (\partial_{\eta} z_{e_2}^2(p))}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_z \check{w}(p)$$
(46.80)

From (26.126) we have

$$d_{ii,t_r,t_z,\check{u}}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_z^2 \phi_{l_2(e_2,ii)}^2 \check{u}, \tag{46.81}$$

which we can write in terms of the master line element as

$$d_{ii,t_r,t_z,\check{u}}(e_2) = \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)}{J_{e_2}^2} \phi_{ii}^2 \check{u}, \tag{46.82}$$

where we have cancelled one of the square roots from the denominator of the tangent vector components with the  $\partial_{\eta}s$ .

$$d_{ii,t_r,t_z,\check{u}}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))(\partial_{\eta} z_{e_2}^2(p))}{J_{e_2}^2(p)} \phi_{ii}^2(p) \check{u}(p)$$
(46.83)

From (26.126) we also have

$$d_{ii,t_z,t_z,\tilde{w}}(e_2) = \int_{\partial\Omega_{e_2}} t_z^2 t_z^2 \phi_{l_2(e_2,ii)}^2 \tilde{w}, \qquad (46.84)$$

and moving to the master line element we have

$$d_{ii,t_z,t_z,\check{w}}(e_2) = \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2}{J_{e_2}^2} \phi_{ii}^2 \check{w}. \tag{46.85}$$

Using Gaussian quadrature we have

$$d_{ii,t_z,t_z,\check{w}}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))^2}{J_{e_2}^2(p)} \phi_{ii}^2(p) \check{w}(p)$$
(46.86)

From (26.126) we also have

$$d_{ii,t_r,t_z,u^s}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_z^2 \phi_{l_2(e_2,ii)}^2 u^s,$$
(46.87)

and moving to the master line element we have

$$d_{ii,t_r,t_z,u^s}(e_2) = \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)}{J_{e_2}^2} \phi_{ii}^2 u^s.$$
 (46.88)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_z,u^s}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))(\partial_{\eta} z_{e_2}^2(p))}{J_{e_2}^2(p)} \phi_{ii}^2(p) u^s$$
(46.89)

From (26.126) we also have

$$d_{ii,t_z,t_z,w^s}(e_2) = \int_{\partial\Omega_{e_2}} t_z^2 t_z^2 \phi_{l_2(e_2,ii)}^2 w^s, \tag{46.90}$$

and moving to the master line element we have

$$d_{ii,t_z,t_z,w^s}(e_2) = \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2}{J_{e_2}^2} \phi_{ii}^2 w^s.$$
 (46.91)

Using Gaussian quadrature we have

$$d_{ii,t_z,t_z,w^s}(e_2) \approx \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))^2}{J_{e_2}^2(p)} \phi_{ii}^2(p) w^s$$
(46.92)

From (26.126) we also have

$$d_{ii,n_r,n_r,n_z,\partial_r \check{u}}(e_2) = \int_{\partial \Omega_{e_2}} n_r^2 n_r^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_r \check{u}, \tag{46.93}$$

and moving to the master line element we have

$$d_{ii,n_r,n_r,n_z,\partial_r\check{u}}(e_2) = \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2 (\partial_{\eta} r_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{u}.$$
(46.94)

Using Gaussian quadrature we have

$$d_{ii,n_r,n_r,n_z,\partial_r\check{u}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))^2 (\partial_{\eta} r_{e_2}^2(p))}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \check{w}(p)$$
(46.95)

From (26.126) we also have

$$d_{ii,n_r,n_z,n_z,\partial_z \check{u}}(e_2) = \int_{\partial \Omega_{e_2}} n_r^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_z \check{u}, \tag{46.96}$$

and moving to the master line element we have

$$d_{ii,n_r,n_z,n_z,\partial_z \check{u}}(e_2) = -\alpha \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)(\partial_{\eta} r_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{u}.$$
(46.97)

Using Gaussian quadrature we have

$$d_{ii,n_r,n_z,n_z,\partial_z\check{u}}(e_2) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))(\partial_{\eta} r_{e_2}^2(p))^2}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_z \check{u}(p) \right|. \quad (46.98)$$

From (26.126) we also have

$$d_{ii,n_r,n_z,n_z,\partial_r\tilde{w}}(e_2) = \int_{\partial\Omega_{e_2}} n_r^2 n_z^2 \rho_{l_2(e_2,ii)}^2 \partial_r \tilde{w}, \tag{46.99}$$

and moving to the master line element we have

$$d_{ii,n_r,n_z,n_z,\partial_r \tilde{w}}(e_2) = -\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)(\partial_{\eta} r_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \tilde{w}.$$
(46.100)

Using Gaussian quadrature we have

$$d_{ii,n_r,n_z,n_z,\partial_r\check{w}}(e_2) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))(\partial_{\eta} r_{e_2}^2(p))^2}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_r \check{w}(p)$$
(46.101)

From (26.126) we also have

$$d_{ii,n_z,n_z,n_z,\partial_z \check{w}}(e_2) = \int_{\partial \Omega_{e_2}} n_z^2 n_z^2 \rho_{l_2(e_2,ii)}^2 \partial_z \check{w}, \tag{46.102}$$

and moving to the master line element we have

$$d_{ii,n_z,n_z,n_z,\partial_z\check{w}}(e_2) = \alpha \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{w}.$$
(46.103)

Using Gaussian quadrature we have

$$d_{ii,n_z,n_z,n_z,\partial_z\check{w}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))^3}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_z \check{w}(p).$$
(46.104)

From (26.126) we also have

$$d_{ii,t_r,t_z,n_r,\partial_r \check{u}}(e_2) = \int_{\partial \Omega_{e_2}} t_r^2 t_z^2 n_r^2 \phi_{l_2(e_2,ii)}^2 \partial_r \check{u}, \tag{46.105}$$

and moving to the master line element we have

$$d_{ii,t_r,t_z,n_r,\partial_r\check{u}}(e_2) = -\alpha \int_{r-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{u}.$$
 (46.106)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_z,n_r,\partial_r \tilde{u}}(e_2) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))(\partial_{\eta} z_{e_2}^2(p))^2}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_r \tilde{u}(p)$$
(46.107)

From (26.126) we also have

$$d_{ii,t_r,t_z,n_z,\partial_z \tilde{u}}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_z^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_z \tilde{u},$$
 (46.108)

and moving to the master line element we have

$$d_{ii,t_r,t_z,n_z,\partial_z\check{u}}(e_2) = \alpha \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2 (\partial_{\eta} z_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{u}.$$
(46.109)

Using Gaussian quadrature we have

$$d_{ii,t_r,t_z,n_z,\partial_z\check{u}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))^2 (\partial_{\eta} z_{e_2}^2(p))}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_z \check{u}(p)$$
(46.110)

From (26.126) we also have

$$d_{ii,t_z,t_z,n_r,\partial_z \check{u}}(e_2) = \int_{\partial \Omega_{e_2}} t_z^2 t_z^2 n_r^2 \phi_{l_2(e_2,ii)}^2 \partial_z \check{u}, \tag{46.111}$$

and moving to the master line element we have

$$d_{ii,t_z,t_z,n_r,\partial_z\check{u}}(e_2) = -\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{u}.$$
 (46.112)

$$d_{ii,t_z,t_z,n_r,\partial_z\check{u}}(e_2) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))^3}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_z \check{u}(p)$$
(46.113)

From (26.126) we also have

$$d_{ii,t_z,t_z,n_r,\partial_r\tilde{w}}(e_2) = \int_{\partial\Omega_{e_2}} t_z^2 t_z^2 n_r^2 \phi_{l_2(e_2,ii)}^2 \partial_r \tilde{w},$$
 (46.114)

and moving to the master line element we have

$$d_{ii,t_z,t_z,n_r,\partial_r\check{w}}(e_2) = -\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{w}.$$
 (46.115)

Using Gaussian quadrature we have

$$d_{ii,t_z,t_z,n_r,\partial_r\check{w}}(e_2) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} z_{e_2}^2(p))^3}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_r \check{w}(p)$$
(46.116)

From (26.126) we also have

$$d_{t_r,t_z,n_z,\partial_r\check{w},ii}(e_2) = \int_{\partial\Omega_{e_2}} t_r^2 t_z^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_r \check{w}, \tag{46.117}$$

and moving to the master line element we have

$$d_{ii,t_r,t_z,n_z,\partial_r\check{w}}(e_2) = \alpha \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2 (\partial_{\eta} z_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{w}. \tag{46.118}$$

Using Gaussian quadrature we have

$$d_{ii,t_r,t_z,n_z,\partial_r\check{w}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))^2 (\partial_{\eta} z_{e_2}^2(p))}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_r \check{w}(p)$$
(46.119)

From (26.126) we also have

$$d_{ii,t_z,t_z,n_z,\partial_z\check{w}}(e_2) = \int_{\partial\Omega_{e_2}} t_z^2 t_z^2 n_z^2 \phi_{l_2(e_2,ii)}^2 \partial_z \check{w}, \tag{46.120}$$

and moving to the master line element we have

$$d_{ii,t_z,t_z,n_z,\partial_z \tilde{w}}(e_2) = \alpha \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \tilde{w}.$$
(46.121)

Using Gaussian quadrature we have

$$d_{ii,t_z,t_z,n_z,\partial_z\check{w}}(e_2) \approx \alpha \sum_{p=1}^{n_{lG}} W_l(p) \frac{(\partial_{\eta} r_{e_2}^2(p))(\partial_{\eta} z_{e_2}^2(p))^2}{(J_{e_2}^2(p))^2} \phi_{ii}^2(p) \partial_z \check{w}(p)$$
(46.122)

From (??) we also have

$$d_{ii,n_r,\tilde{u}}(e_2) = \int_{\partial\Omega_{e_2}} n_r^2 \tilde{u} \phi_{l_2(e_2,ii)}^2, \tag{46.123}$$

and moving to the master line element we have

$$d_{ii,n_r,\check{u}}(e_2) = -\alpha \int_{\eta=-1}^{\eta=1} (\partial_{\eta} z_{e_2}^2) \check{u} \phi_{ii}^2.$$
 (46.124)

Using Gaussian quadrature we have

$$d_{ii,n_r,\check{u}}(e_2) \approx -\alpha \sum_{p=1}^{n_{lG}} W_l(p) (\partial_{\eta} z_{e_2}^2(p)) \check{u}(p) \phi_{ii}^2(p). \tag{46.125}$$

From (??) we also have

$$d_{ii,n_z,\check{w}}(e_2) = \int_{\partial\Omega_{e_2}} n_z^2 \check{w} \phi_{l_2(e_2,ii)}^2, \tag{46.126}$$

and moving to the master line element we have

$$d_{ii,n_z,\check{w}}(e_2) = \alpha \int_{\eta=-1}^{\eta=1} (\partial_{\eta} r_{e_2}^2) \check{w} \phi_{ii}^2.$$
 (46.127)

$$d_{ii,n_z,\tilde{w}}(e_2) \approx \alpha \sum_{p=1}^{n_{l_G}} W_l(p) (\partial_{\eta} r_{e_2}^2(p)) \check{w}(p) \phi_{ii}^2(p)$$
(46.128)

## 46.3. The separatrix boundary line elements

As was discussed in section 21.3, a consequence of our prior choice of local numbering is that the line elements along boundary 4 must correspond to the side of the master element that contains nodes 3, 4 and 1 (see figure 10). We then choose to parameterise these line elements using variable  $\xi$ . See section 21.3 for more details.

From equation (??) we have

$$g_{ii,n_r,\partial_r\check{u}}(e_4) = \int_{\partial\Omega_{e_3}} \phi_{l_4(e_4,ii)} n_r^4 \partial_r \check{u}, \tag{46.129}$$

which in terms of the master line element is given by

$$g_{ii,n_r,\partial_r\check{u}}(e_4) = -\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^4 \partial_{\xi} z_{e_4}^4 \partial_r \check{u}, \qquad (46.130)$$

where we have cancelled the denominator of the expression for the tangent with the Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$g_{ii,n_r,\partial_r\check{u}}(e_4) \approx -\alpha \sum_{p=1}^{n_{lG}} \phi_{ii}^4(p) \partial_{\xi} z_{e_4}^4(p) \partial_r \check{u}(p)$$
(46.131)

From equation (??) we have

$$g_{ii,n_z,\partial_r\check{w}}(e_4) = \int_{\partial\Omega_{e_3}} \phi_{l_4(e_4,ii)} n_z^4 \partial_r \check{w}, \qquad (46.132)$$

which in terms of the master line element is given by

$$g_{ii,n_z,\partial_r\check{w}}(e_4) = \alpha \int_{\xi=-1}^{\xi=1} \partial_\xi r_{e_4}^4 \phi_{ii}^4 \partial_r \check{w}, \qquad (46.133)$$

where we have cancelled the denominator of the expression for the tangent with the Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$g_{ii,n_z,\partial_r \check{w}}(e_4) \approx \alpha \sum_{p=1}^{n_{lG}} \phi_{ii}^4(p) \partial_\xi r_{e_4}^4(p) \partial_r \check{w}(p)$$
(46.134)

From equation (??) we have

$$g_{ii,n_z,\partial_z\check{u}}(e_4) = \int_{\partial\Omega_{e_2}} \phi_{l_4(e_4,ii)} n_z^4 \partial_z \check{u}, \tag{46.135}$$

which in terms of the master line element is given by

$$g_{ii,n_z,\partial_z\check{u}}(e_4) = \alpha \int_{\epsilon=-1}^{\xi=1} \phi_{ii}^4 \partial_\xi r_{e_4}^4 \partial_z \check{u}, \tag{46.136}$$

where we have cancelled the denominator of the expression for the tangent with the

Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$g_{ii,n_z,\partial_z\check{u}}(e_4) \approx \alpha \sum_{p=1}^{n_{lG}} \phi_{ii}^4(p) \partial_\xi r_{e_4}^4(p) \partial_z \check{u}(p)$$
(46.137)

From equation (??) we have

$$g_{ii,jj,n_r}(e_4) = \int_{\partial\Omega_{e_3}} \phi_{l_4(e_4,ii)} \phi_{l_4(e_4,jj)} n_r^4, \tag{46.138}$$

which in terms of the master line element is given by

$$g_{ii,jj,n_r}(e_4) = -\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^4 \phi_{jj}^4 \partial_{\xi} z_{e_4}^4, \qquad (46.139)$$

where we have cancelled the denominator of the expression for the tangent with the Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$g_{ii,jj,n_r}(e_4) \approx -\alpha \sum_{p=1}^{n_{lG}} \phi_{ii}^4(p) \phi_{jj}^4(p) \partial_{\xi} z_{e_4}^4(p)$$
 (46.140)

From equation (??) we have

$$g_{ii,jj,t_r}(e_4) = \int_{\partial\Omega_{e_2}} \phi_{l_4(e_4,ii)} \phi_{l_4(e_4,jj)} t_r^4, \tag{46.141}$$

which in terms of the master line element is given by

$$g_{ii,jj,t_r}(e_4) = \int_{\xi=-1}^{\xi=1} \phi_{ii}^4 \phi_{jj}^4 \partial_{\xi} r_{e_4}^4, \tag{46.142}$$

where we have cancelled the denominator of the expression for the tangent with the Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$g_{ii,jj,n_r}(e_4) \approx \sum_{p=1}^{n_{lG}} \partial_{\xi} t_{e_4}^4(p) \psi_{jj}^4(p) \phi_{ii}^4(p)$$
(46.143)

From equation (??) we have

$$g_{ii,n_z,\partial_z\check{u}}(e_4) = \int_{\partial\Omega_{e_2}} n_z^4 \phi_{l_4(e_4,ii)} \partial_z \check{u}, \qquad (46.144)$$

which in terms of the master line element is given by

$$g_{ii,n_z,\partial_z\check{u}}(e_4) = \alpha \int_{\epsilon=-1}^{\xi=1} \partial_{\xi} r_{e_4}^4 \phi_{ii}^4 \partial_z \check{u}, \qquad (46.145)$$

where we have cancelled the denominator of the expression for the tangent with the

Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$g_{ii,n_z,\partial_z\check{u}}(e_4) \approx \alpha \sum_{p=1}^{n_{lG}} \partial_\xi r_{e_4}^4(p) \phi_{ii}^4(p) \partial_z \check{u}(p)$$
(46.146)

From equation (??) we have

$$g_{ii,n_r,\partial_z\check{u}}(e_4) = \int_{\partial\Omega_{e_2}} n_r^4 \phi_{l_4(e_4,ii)} \partial_z \check{u}, \qquad (46.147)$$

which in terms of the master line element is given by

$$g_{ii,n_r,\partial_z \check{u}}(e_4) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_4}^4 \phi_{ii}^4 \partial_z \check{u}, \qquad (46.148)$$

where we have cancelled the denominator of the expression for the tangent with the Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$g_{ii,n_r,\partial_z \check{u}}(e_4) \approx -\alpha \sum_{p=1}^{n_{lG}} \phi_{ii}^4(p) \partial_\xi z_{e_4}^4(p) \partial_z \check{u}(p)$$
(46.149)

From equation (??) we have

$$g_{ii,n_r,\partial_r\check{w}}(e_4) = \int_{\partial\Omega_{e_2}} n_r^4 \phi_{l_4(e_4,ii)} \partial_r \check{w}, \qquad (46.150)$$

which in terms of the master line element is given by

$$g_{ii,n_r,\partial_r\check{w}}(e_4) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_4}^4 \phi_{ii}^4 \partial_r \check{w}, \qquad (46.151)$$

where we have cancelled the denominator of the expression for the tangent with the Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$g_{ii,n_r,\partial_r\check{w}}(e_4) \approx -\alpha \sum_{p=1}^{n_{lG}} \partial_{\xi} z_{e_4}^4(p) \phi_{ii}^4(p) \partial_r \check{w}(p)$$
(46.152)

From equation (??) we have

$$g_{ii,jj,n_z}(e_4) = \int_{\partial\Omega_{e_3}} \phi_{l_4(e_4,ii)} \phi_{l_4(e_4,jj)} n_z^4, \tag{46.153}$$

which in terms of the master line element is given by

$$g_{ii,jj,n_z}(e_4) = \alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^4 \phi_{jj}^4 \partial_{\xi} r_{e_4}^4, \tag{46.154}$$

where we have cancelled the denominator of the expression for the tangent with the

Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$g_{ii,jj,n_z}(e_4) \approx \alpha \sum_{p=1}^{n_{lG}} \phi_{ii}^4(p) \phi_{jj}^4(p) \partial_{\xi} r_{e_4}^4(p)$$
 (46.155)

From equation (??) we have

$$g_{ii,jj,t_z}(e_4) = \int_{\partial\Omega_{e_2}} \phi_{l_4(e_4,ii)} \phi_{l_4(e_4,jj)} t_z^4, \tag{46.156}$$

which in terms of the master line element is given by

$$g_{ii,jj,t_z}(e_4) = \int_{\xi=-1}^{\xi=1} \phi_{ii}^4 \phi_{jj}^4 \partial_{\xi} z_{e_4}^4, \tag{46.157}$$

where we have cancelled the denominator of the expression for the tangent with the Jacobian of the change of coordinates. Using Gaussian quadrature we have

$$g_{ii,jj,t_z}(e_4) \approx \sum_{p=1}^{n_{lG}} \phi_{ii}^4(p) \phi_{jj}^4(p) \partial_{\xi} z_{e_4}^4(p)$$
 (46.158)

# 46.4. Derivatives of line element integrals near the contact line 46.5. Derivatives of line-element integrals

We recall that

$$J_{e_i}^i(p) = \sqrt{\left(\partial_{\xi_i} r_{e_i}^i(p)\right)^2 + \left(\partial_{\xi_i} z_{e_i}^i(p)\right)^2},\tag{46.159}$$

where  $\xi_i = \xi$  for i = 1, 4 and  $\xi_i = \eta$  for i = 2; and we notice that

$$\partial_{h_q} J_{e_i}^i(p) = \frac{1}{2} \frac{1}{J_{e_i}^i(p)} \left[ 2 \partial_{\xi_i} r_{e_i}^i(p) \partial_{h_q} \left( \partial_{\xi_i} r_{e_i}^i(p) \right) + 2 \partial_{\xi_i} z_{e_i}^i(p) \partial_{h_q} \left( \partial_{\xi_i} z_{e_i}^i(p) \right) \right], \quad (46.160)$$

i.e.

$$\partial_{h_q} J_{e_i}^i(p) = \frac{\left[\partial_{\xi_i} r_{e_i}^i(p) \partial_{h_q} \left(\partial_{\xi_i} r_{e_i}^i(p)\right) + \partial_{\xi_i} z_{e_i}^i(p) \partial_{h_q} \left(\partial_{\xi_i} z_{e_i}^i(p)\right)\right]}{J_{e_i}^i(p)}, \tag{46.161}$$

which reduces the problem of finding the derivative of the Jacobian to finding

$$\partial_{h_q} \left( \partial_{\xi_i} r_{e_i}^i \right) = \partial_{h_q} \partial_{\xi_i} \left( \sum_{mm=1}^3 r_{e_i,mm}^i \phi_{mm}^i \right), \tag{46.162}$$

i.e

$$\partial_{h_q} \left( \partial_{\xi_i} r_{e_i}^i \right) = \partial_{h_q} \left( \sum_{mm=1}^3 r_{e_i, mm}^i \partial_{\xi_i} \phi_{mm}^i \right), \tag{46.163}$$

which yields

$$\left| \partial_{h_q} \left( \partial_{\xi_i} r_{e_i}^i \right) = \sum_{mm=1}^3 \left( \partial_{\xi_i} \phi_{mm}^i \right) \left( \partial_{h_q} r_{e_i,mm}^i \right) \right|; \tag{46.164}$$

and, similarly,

$$\partial_{h_q} \left( \partial_{\xi_i} z_{e_i}^i \right) = \sum_{mm=1}^3 \left( \partial_{\xi_i} \phi_{mm}^i \right) \left( \partial_{h_q} z_{e_i,mm}^i \right). \tag{46.165}$$

### 46.5.1. Derivatives of c terms

From equation (46.11) we have

$$\partial_{h_q} c_{ii,n_r,\partial_r \check{u}}(e_1) = -\alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_r \check{u}. \tag{46.166}$$

or equivalently

$$\partial_{h_q} c_{ii,n_r,\partial_r \check{u}}(e_1) = -\alpha \int_{\xi=-1}^{\xi=1} \left[ \partial_{h_q} \partial_{\xi} z_{e_1}^1(\xi) \right] \phi_{ii}^1(\xi) \partial_r \check{u} - \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_{h_q} \partial_r \check{u}.$$

$$(46.167)$$

i.e.

$$\partial_{h_{q}} c_{ii,n_{r},\partial_{r}\check{u}}(e_{1}) = -\alpha \int_{\xi=-1}^{\xi=1} \left[ \partial_{h_{q}} \partial_{\xi} z_{e_{1}}^{1}(\xi) \right] \phi_{ii}^{1}(\xi) \partial_{r}\check{u}$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \left[ \partial_{rr}\check{u} \right] \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} r_{e,mm} \right]$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \left[ \partial_{rz}\check{u} \right] \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} z_{e,mm} \right].$$

$$(46.168)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} c_{n_r,\partial_r \check{u},ii}(e_1) &\approx -\alpha \sum_{pp=1}^{n_{lG}} W_{l_G}(pp) \phi_{ii}^1(pp) \left\{ \left[ \partial_{h_q} \partial_\xi z_{e_1}^1(pp) \right] \partial_r \check{u}(pp) \right. \\ &\left. + \partial_\xi z_{e_1}^1(pp) \left[ \partial_{rr} \check{u}(pp) \right] \left[ \sum_{mm=1}^3 \phi_{mm}^1(pp) \partial_{h_q} r_{e,mm} \right] \right. \\ &\left. + \partial_\xi z_{e_1}^1(pp) \left[ \partial_{rz} \check{u}(pp) \right] \left[ \sum_{mm=1}^3 \phi_{mm}^1(pp) \partial_{h_q} z_{e,mm} \right] \right\}. \end{split}$$

From equation (46.15) we have

$$\partial_{h_q} c_{ii,n_z,\partial_z \check{u}}(e_1) = \alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_z \check{u}, \tag{46.170}$$

or equivalently

$$\partial_{h_q} c_{ii,n_z,\partial_z \tilde{u}}(e_1) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{h_q} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_z \tilde{u} + \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_{h_q} \partial_z \tilde{u}. \quad (46.171)$$

i e

$$\partial_{h_{q}} c_{n_{z},\partial_{z}\tilde{u},ii}(e_{1}) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{z}\tilde{u}$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{rz}\tilde{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} r_{e,mm} \right]$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{zz}\tilde{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} z_{e,mm} \right].$$

$$(46.172)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} c_{n_z,\partial_z \check{u},ii}(e_1) &\approx \alpha \sum_{pp=1}^{n_{lG}} W_{l_G}(pp) \phi_{ii}^1(pp) \left\{ \partial_{h_q} \partial_\xi r_{e_1}^1(pp) \partial_z \check{u}(pp) \right. \\ &\left. + \partial_\xi r_{e_1}^1(\xi) \partial_{rz} \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^1(\xi) \partial_{h_q} r_{e,mm} \right] \right. \\ &\left. + \partial_\xi r_{e_1}^1(pp) \partial_{zz} \check{u}(pp) \left[ \sum_{mm=1}^3 \phi_{mm}^1(pp) \partial_{h_q} z_{e,mm} \right] \right\}. \end{split}$$

From equation (46.18) we have

$$\partial_{h_q} c_{ii,n_z,\partial_r \check{w}}(e_1) = \alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_r \check{w}, \tag{46.174}$$

or equivalently

$$\partial_{h_q} c_{ii,n_z,\partial_r \check{w}}(e_1) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{h_q} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_r \check{w} + \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_{h_q} \partial_r \check{w}, \quad (46.175)$$

i.e.

$$\partial_{h_{q}} c_{ii,n_{z},\partial_{r}\check{w}}(e_{1}) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{r}\check{w}$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{rr}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} r_{e,mm} \right]$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} z_{e,mm} \right],$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} z_{e,mm} \right],$$

$$(46.176)$$

Using Gaussian quadrature, this yields

$$\partial_{h_{q}} c_{ii,n_{z},\partial_{r}\check{w}}(e_{1}) \approx \alpha \sum_{pp=1}^{n_{lG}} W_{l_{G}}(pp) \phi_{ii}^{1}(pp) \left\{ \partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(pp) \partial_{r} \check{w}(pp) + \partial_{\xi} r_{e_{1}}^{1}(pp) \partial_{rr} \check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(pp) \partial_{h_{q}} r_{e,mm} \right] + \partial_{\xi} r_{e_{1}}^{1}(pp) \partial_{rz} \check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(pp) \partial_{h_{q}} z_{e,mm} \right] \right\}.$$

$$\left. + \partial_{\xi} r_{e_{1}}^{1}(pp) \partial_{rz} \check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(pp) \partial_{h_{q}} z_{e,mm} \right] \right\}.$$

From equation (46.21) we have

$$\partial_{h_q} c_{ii,n_z,\partial_z \check{w}}(e_1) = \alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_z \check{w}, \tag{46.178}$$

or equivalently

$$\partial_{h_{q}} c_{ii,n_{z},\partial_{z}\tilde{w}}(e_{1}) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{z}\tilde{w} + \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{h_{q}} \partial_{z}\tilde{w}, \quad (46.179)$$

i.e.

$$\partial_{h_{q}} c_{ii,n_{z},\partial_{z}\check{w}}(e_{1}) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{z}\check{w}$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} r_{e,mm} \right]$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{zz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} r_{e,mm} \right],$$

$$(46.180)$$

Using Gaussian quadrature, this yields

$$\partial_{h_{q}} c_{ii,n_{z},\partial_{r}\check{w}}(e_{1}) \approx \alpha \sum_{pp=1}^{n_{lG}} W_{l_{G}}(pp) \phi_{ii}^{1}(pp) \left\{ \partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(pp) \partial_{r} \check{w}(pp) + \partial_{\xi} r_{e_{1}}^{1}(pp) \partial_{rr} \check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(pp) \partial_{h_{q}} r_{e,mm} \right] + \partial_{\xi} r_{e_{1}}^{1}(pp) \partial_{rz} \check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(pp) \partial_{h_{q}} z_{e,mm} \right] \right\}.$$

$$\left. + \partial_{\xi} r_{e_{1}}^{1}(pp) \partial_{rz} \check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(pp) \partial_{h_{q}} z_{e,mm} \right] \right\}.$$

From equation (46.24) we have

$$\partial_{h_q} c_{ii,n_r,\partial_z \check{u}}(e_1) = -\alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_z \check{u}, \tag{46.182}$$

or equivalently

$$\partial_{h_q} c_{ii,n_r,\partial_z\check{u}}(e_1) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{h_q} \partial_\xi z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_z \check{u} - \alpha \int_{\xi=-1}^{\xi=1} \partial_\xi z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_{h_q} \partial_z \check{u}$$

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i.e.

$$\begin{split} \partial_{h_q} c_{ii,n_r,\partial_z \check{u}}(e_1) &= -\alpha \int\limits_{\xi=-1}^{\xi=1} \partial_{h_q} \partial_\xi z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_z \check{u} \\ &- \alpha \int\limits_{\xi=-1}^{\xi=1} \partial_\xi z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_{rz} \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^1(\xi) \partial_{h_q} r_{e,mm} \right] \\ &- \alpha \int\limits_{\xi=-1}^{\xi=1} \partial_\xi z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_{zz} \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^1(\xi) \partial_{h_q} z_{e,mm} \right], \end{split}$$
(46.184)

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} c_{ii,n_r,\partial_z \check{u}}(e_1) &\approx -\alpha \sum_{pp=1}^{n_{lG}} W_{l_G}(pp) \phi_{ii}^1(pp) \left\{ \partial_{h_q} \partial_\xi z_{e_1}^1(pp) \partial_z \check{u}(pp) \right. \\ &\left. + \partial_\xi z_{e_1}^1(pp) \partial_{rz} \check{u}(pp) \left[ \sum_{mm=1}^3 \phi_{mm}^1(pp) \partial_{h_q} r_{e,mm} \right] \right. \\ &\left. + \partial_\xi z_{e_1}^1(pp) \partial_{zz} \check{u}(pp) \left[ \sum_{mm=1}^3 \phi_{mm}^1(pp) \partial_{h_q} z_{e,mm} \right] \right\}. \end{split}$$

From equation (46.27) we have

$$\partial_{h_q} c_{ii,n_r,\partial_r \check{w}}(e_1) = -\alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_r \check{w}, \qquad (46.186)$$

or equivalently

$$\partial_{h_{q}} c_{ii,n_{r},\partial_{r}\check{w}}(e_{1}) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{r}\check{w} - \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{h_{q}} \partial_{r}\check{w},$$
(46.187)

i.e.

$$\partial_{h_{q}} c_{ii,n_{r},\partial_{r}\check{w}}(e_{1}) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{r}\check{w}$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{rr}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} r_{e,mm} \right]$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} z_{e,mm} \right],$$

$$(46.188)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} c_{ii,n_r,\partial_r \check{w}}(e_1) &\approx -\alpha \sum_{pp=1}^{n_{lG}} W_{l_G}(pp) \phi_{ii}^1(pp) \left\{ \partial_{h_q} \partial_\xi z_{e_1}^1(\xi) \partial_r \check{w} \right. \\ &+ \partial_\xi z_{e_1}^1(\xi) \partial_{rr} \check{w} \left[ \sum_{mm=1}^3 \phi_{mm}^1(\xi) \partial_{h_q} r_{e,mm} \right] \\ &+ \partial_\xi z_{e_1}^1(\xi) \partial_{rz} \check{w} \left[ \sum_{mm=1}^3 \phi_{mm}^1(\xi) \partial_{h_q} z_{e,mm} \right] \right\}. \end{split} \tag{46.189}$$

From equation (46.30) we have

$$\partial_{h_q} c_{ii,n_r,\check{u}}(e_1) = -\alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_1}^1(\xi) \phi_{ii}^1(\xi) \check{u}, \tag{46.190}$$

or equivalently

$$\partial_{h_{q}} c_{ii,n_{r},\partial_{r}\check{w}}(e_{1}) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{r}\check{w} - \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{h_{q}} \partial_{r}\check{w},$$

$$(46.191)$$

i.e.

$$\partial_{h_{q}} c_{ii,n_{r},\partial_{r}\check{w}}(e_{1}) = -\alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{r}\check{w}$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{rr}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} r_{e,mm} \right]$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} z_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} z_{e,mm} \right].$$

$$(46.192)$$

Using Gaussian quadrature, this yields

$$\partial_{h_{q}} c_{ii,n_{r},\partial_{r}\check{w}}(e_{1}) \approx -\alpha \sum_{pp=1}^{n_{lG}} W_{l_{G}}(pp) \phi_{ii}^{1}(pp) \left\{ \partial_{h_{q}} \partial_{\xi} z_{e_{1}}^{1}(pp) \partial_{r}\check{w}(pp) + \partial_{\xi} z_{e_{1}}^{1}(pp) \partial_{rr}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(pp) \partial_{h_{q}} r_{e,mm} \right] + \partial_{\xi} z_{e_{1}}^{1}(\xi) \partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(pp) \partial_{h_{q}} z_{e,mm} \right] \right\}.$$

$$\left. + \partial_{\xi} z_{e_{1}}^{1}(\xi) \partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(pp) \partial_{h_{q}} z_{e,mm} \right] \right\}.$$

From equation (46.33) we have

$$\partial_{h_q} c_{ii,n_z,\check{w}}(e_1) = \alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \check{w}, \tag{46.194}$$

or equivalently

$$\partial_{h_q} c_{ii,n_z,\check{w}}(e_1) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{h_q} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \check{w} + \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_1}^1(\xi) \phi_{ii}^1(\xi) \partial_{h_q} \check{w}, \quad (46.195)$$

i.e.

$$\partial_{h_{q}} c_{ii,n_{z},\check{w}}(e_{1}) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \check{w}$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{r} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} r_{e,mm} \right]$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{z} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} z_{e,mm} \right].$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_{1}}^{1}(\xi) \phi_{ii}^{1}(\xi) \partial_{z} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} z_{e,mm} \right].$$

$$(46.196)$$

Using Gaussian quadrature, this yields

$$\partial_{h_{q}} c_{ii,n_{z},\check{w}}(e_{1}) \approx \alpha \sum_{pp=1}^{n_{lG}} W_{l_{G}}(pp) \phi_{ii}^{1}(pp) \left\{ \partial_{h_{q}} \partial_{\xi} r_{e_{1}}^{1}(\xi) \check{w} + \partial_{\xi} r_{e_{1}}^{1}(\xi) \partial_{r} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} r_{e,mm} \right] + \partial_{\xi} r_{e_{1}}^{1}(\xi) \partial_{z} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{1}(\xi) \partial_{h_{q}} z_{e,mm} \right] \right\}.$$

$$(46.197)$$

#### 46.5.2. Derivatives of d terms

From equation (46.40) we have

$$\partial_{h_q} d_{ii,t_r,t_r,\check{u}}(e_2) = \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2}{J_{e_2}^2} \phi_{ii}^2 \check{u}, \tag{46.198}$$

or equivalently

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{r},\check{u}}(e_{2}) &= \int_{\eta=-1}^{\eta=1} \phi_{ii}^{2} \frac{2\partial_{\eta}r_{e_{2}}^{2}(\eta)\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2}(\eta)}{J_{e_{2}}^{2}} \check{u} \\ &+ \int_{\eta=-1}^{\eta=1} \phi_{ii}^{2} \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}}{J_{e_{2}}^{2}} \partial_{r}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \int_{\eta=-1}^{\eta=1} \phi_{ii}^{2} \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}}{J_{e_{2}}^{2}} \partial_{z}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- \int_{\eta=-1}^{\eta=1} \phi_{ii}^{2} \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \check{u}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} d_{ii,t_r,t_r,\check{u}}(e_2) \approx \sum_{pp=1}^{n_{lG}} W_{l_G}(pp) \phi_{ii}^2(pp) \left\{ \frac{2 \partial_{\eta} r_{e_2}^2(\eta) \partial_{h_q} \partial_{\eta} r_{e_2}^2(\eta)}{J_{e_2}^2} \check{u} \right. \\ & + \frac{(\partial_{\eta} r_{e_2}^2)^2}{J_{e_2}^2} \partial_r \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^2(\eta) \partial_{h_q} r_{e_2,mm}^2 \right] \\ & + \frac{(\partial_{\eta} r_{e_2}^2)^2}{J_{e_2}^2} \partial_z \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^2(\eta) \partial_{h_q} z_{e_2,mm}^2 \right] - \frac{(\partial_{\eta} r_{e_2}^2)^2}{\left(J_{e_2}^2\right)^2} \check{u} \partial_{h_q} J_{e_2}^2 \right\}. \end{split}$$

$$(46.200)$$

From equation (46.43) we have

$$\partial_{h_q} d_{ii,t_r,t_z,\check{w}}(e_2) = \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)}{J_{e_2}^2} \phi_{ii}^2 \check{w}, \tag{46.201}$$

or equivalently

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},\check{w}}(e_{2}) &= \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2}\check{w} + \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2}\check{w} \\ &+ \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2}\partial_{r}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2}\partial_{z}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{h_{q}}\check{w}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split} \tag{46.202}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},\check{w}}(e_{2}) \approx \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ \frac{(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\check{w} + \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\check{w} \right. \\ & + \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\partial_{r}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ & + \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\partial_{z}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ & - \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\check{w}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split}$$

$$(46.203)$$

From equation (46.46) we have

$$\partial_{h_q} d_{ii,t_r,t_r,u^s}(e_2) = \partial_{h_q} \int_{n-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2}{J_{e_2}^2} \phi_{ii}^2 u^s, \tag{46.204}$$

or equivalently

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{r},u^{s}}(e_{2}) &= \int\limits_{\eta=-1}^{\eta=1}\phi_{ii}^{2}\frac{2\partial_{\eta}r_{e_{2}}^{2}(\eta)\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2}(\eta)}{J_{e_{2}}^{2}}u^{s} \\ &+ \int\limits_{\eta=-1}^{\eta=1}\phi_{ii}^{2}\frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}}{J_{e_{2}}^{2}}\partial_{h_{q}}u^{s} - \int\limits_{\eta=-1}^{\eta=1}\phi_{ii}^{2}\frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}}{\left(J_{e_{2}}^{2}\right)^{2}}u^{s}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split} \tag{46.205}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} d_{ii,t_r,t_r,\check{u}}(e_2) &\approx \sum_{pp=1}^{n_{lG}} W_{l_G}(pp) \phi_{ii}^2(pp) \left\{ \frac{2 \partial_{\eta} r_{e_2}^2(pp) \partial_{h_q} \partial_{pp} r_{e_2}^2(\eta)}{J_{e_2}^2} u^s(pp) \right. \\ &+ \frac{(\partial_{\eta} r_{e_2}^2)^2}{J_{e_2}^2} \partial_{h_q} u^s(pp) - \frac{(\partial_{\eta} r_{e_2}^2)^2}{\left(J_{e_2}^2\right)^2} u^s(pp) \partial_{h_q} J_{e_2}^2 \right\}. \end{split} \tag{46.206}$$

From equation (46.49) we have

$$\partial_{h_q} d_{ii,t_r,t_z,w^s}(e_2) = \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)}{J_{e_2}^2} \phi_{ii}^2 w^s, \tag{46.207}$$

or equivalently

$$\partial_{h_{q}} d_{ii,t_{r},t_{z},w^{s}}(e_{2}) = \int_{\eta=-1}^{\eta=1} \frac{(\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2} w^{s} + \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2} w^{s} + \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2} \partial_{h_{q}} w^{s} - \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} w^{s} \partial_{h_{q}} J_{e_{2}}^{2}.$$

$$(46.208)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},w^{s}}(e_{2}) \approx \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ \frac{(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{J_{e_{2}}^{2}(pp)}w^{s}(pp) \right. \\ \left. + \frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(pp)}{J_{e_{2}}^{2}(pp)}w^{s}(pp) \right. \\ \left. + \frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{J_{e_{2}}^{2}(pp)}\partial_{h_{q}}w^{s}(pp) \right. \\ \left. - \frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2}(pp))^{2}}w^{s}(pp)\partial_{h_{q}}J_{e_{2}}^{2}(pp) \right\}. \end{split}$$

$$(46.209)$$

Observation: In the 2 integrals above the nature of the dependence of  $u^s$  and  $w^s$  on  $h_q$  is to be determined.

From equation (46.52) we have

$$\partial_{h_q} d_{ii,n_r,n_r,n_r,\partial_r \check{u}}(e_2) = -\alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{u}, \tag{46.210}$$

or equivalently

$$\partial_{h_{q}} d_{ii,n_{r},n_{r},n_{r},n_{r},\partial_{r}\check{u}}(e_{2}) = -\alpha \int_{\eta=-1}^{\eta=1} \frac{3(\partial_{\eta} z_{e_{2}}^{2})^{2}(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{r}\check{u}$$

$$-\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rr}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right]$$

$$(46.211)$$

$$-\alpha \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_{rz} \check{u} \left[ \sum_{m=1}^{3} \phi_{mm}^2(\eta) \partial_{h_q} z_{e_2,mm}^2 \right]$$

$$+2\alpha\int_{n=-1}^{\eta=1}\frac{(\partial_{\eta}z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{3}}\phi_{ii}^{2}\partial_{r}\check{u}\partial_{h_{q}}J_{e_{2}}^{2}.$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{r},n_{r},\partial_{r}\check{u}}(e_{2}) \approx -\alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 3\frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{r}\check{u} + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}}\partial_{rr}\check{u} \left[ \sum_{mm=1}^{3}\partial_{h_{q}}r_{e_{2},mm}^{2} \right] + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}}\partial_{rz}\check{u} \left[ \sum_{mm=1}^{3}\partial_{h_{q}}z_{e_{2},mm}^{2} \right] - 2\frac{(\partial_{\eta}z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{3}}\partial_{r}\check{u}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split}$$

$$(46.212)$$

From equation (46.55) we have

$$\partial_{h_q} d_{ii,n_r,n_r,n_z,\partial_z \check{u}}(e_2) = \alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2 (\partial_{\eta} r_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{u}. \tag{46.213}$$

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{r},n_{z},\partial_{z}\check{u}}(e_{2}) &= \alpha \int_{\eta=-1}^{\eta=1} \frac{2(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{z}\check{u} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{z}\check{u} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{zz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2}\partial_{z}\check{u}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split} \tag{46.214}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{r},n_{z},\partial_{z}\check{u}}(e_{2}) &\approx \alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 2\frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{z}\check{u} \right. \\ &\quad + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{z}\check{u} \left. \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \right. \\ &\quad + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{zz}\check{u} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &\quad - 2\frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}}\phi_{ii}^{2}\partial_{z}\check{u}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split} \tag{46.215}$$

From equation (46.58) we have

$$\partial_{h_q} d_{ii,n_r,n_r,n_z,\partial_r \check{w}}(e_2) = \alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2 (\partial_{\eta} r_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{w}. \tag{46.216}$$

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{r},n_{z},\partial_{r}\check{w}}(e_{2}) &= \alpha \int\limits_{\eta=-1}^{\eta=1} 2\frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\phi_{ii}^{2}\partial_{r}\check{w} \\ &+ \alpha \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\phi_{ii}^{2}\partial_{r}\check{w} \\ &+ \alpha \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\phi_{ii}^{2}\partial_{rr}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \alpha \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\phi_{ii}^{2}\partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- 2\alpha \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}}\phi_{ii}^{2}\partial_{r}\check{w}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split} \tag{46.217}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{r},n_{z},\partial_{r}\check{w}}(e_{2}) \approx \alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 2\frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\phi_{ii}^{2}\partial_{r}\check{w} \right. \\ & + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\phi_{ii}^{2}\partial_{r}\check{w} \\ & + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\phi_{ii}^{2}\partial_{rr}\check{w} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ & + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\phi_{ii}^{2}\partial_{rz}\check{w} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ & - 2\frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}}\phi_{ii}^{2}\partial_{r}\check{w}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split} \tag{46.218}$$

From equation (46.61) we have

$$\partial_{h_q} d_{ii,n_r,n_z,n_z,\partial_z \check{w}}(e_2) = -\alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)(\partial_{\eta} r_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{w}, \tag{46.219}$$

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{r},n_{z},\partial_{z}\bar{w}}(e_{2}) &= \alpha \int_{\eta=-1}^{\eta=1} 2 \frac{2(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{r}\check{w} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{r}\check{w} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{zz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2}\partial_{r}\check{w}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split} \tag{46.220}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{r},n_{z},\partial_{z}\check{w}}(e_{2}) &\approx \alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 2\frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{z}\check{w} \right. \\ &\quad + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{z}\check{w} \\ &\quad + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{rz}\check{w} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &\quad + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{zz}\check{w} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &\quad - 2\frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}}\partial_{z}\check{w}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split} \tag{46.221}$$

From equation (46.64) we have

$$\partial_{h_q} d_{ii,t_r,t_r,n_r,\partial_r \check{u}}(e_2) = -\alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2 (\partial_{\eta} z_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{u}, \tag{46.222}$$

$$\begin{split} \partial_{h_{q}} d_{ii,t_{r},t_{r},n_{r},\partial_{r}\check{u}}(e_{2}) &= -\alpha \int_{\eta=-1}^{\eta=1} 2 \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{r} \check{u} \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rr} \check{u} \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rr} \check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rz} \check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &+ 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2} \partial_{r} \check{u} \partial_{h_{q}} J_{e_{2}}^{2}. \end{split}$$

$$(46.223)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{r},n_{r},\partial_{r}\check{u}}(e_{2}) \approx -\alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 2\frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{r}\check{u} \right. \\ & + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{r}\check{u} \left. \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \right. \\ & + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{rz}\check{u} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ & - 2\frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}}\partial_{r}\check{u}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split}$$

$$(46.224)$$

From equation (46.67) we have

$$\partial_{h_q} d_{ii,t_r,t_r,n_z,\partial_z \check{u}}(e_2) = \alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{u}, \tag{46.225}$$

$$\partial_{h_{q}} d_{ii,t_{r},t_{r},n_{z},\partial_{z}\check{u}}(e_{2}) = \alpha \int_{\eta=-1}^{\eta=1} 3 \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2} (\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{z}\check{u}$$

$$+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right]$$

$$+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{zz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right]$$

$$- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2} \partial_{z}\check{u} \partial_{h_{q}} J_{e_{2}}^{2}.$$

$$(46.226)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{r},n_{z},\partial_{z}\check{u}}(e_{2}) &\approx \alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 3\frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{z}\check{u} \right. \\ &+ \frac{(\partial_{\eta}r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}}\partial_{rz}\check{u} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \frac{(\partial_{\eta}r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}}\partial_{zz}\check{u} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- 2\frac{(\partial_{\eta}r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{3}}\partial_{z}\check{u}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split}$$

From equation (46.73) we have

$$\partial_{h_q} d_{ii,t_r,t_r,n_r,\partial_r \check{w}}(e_2) = -\alpha \partial_{h_q} \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2 (\partial_{\eta} z_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{w}, \tag{46.228}$$

$$\begin{split} \partial_{h_{q}} d_{ii,t_{r},t_{r},n_{r},\partial_{r}\check{w}}(e_{2}) &= -\alpha \int_{\eta=-1}^{\eta=1} 2 \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{r} \check{w} \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{r} \check{w} \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rr} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rz} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &+ 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2} \partial_{r} \check{w} \partial_{h_{q}} J_{e_{2}}^{2}. \end{split}$$

$$(46.229)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{r},n_{r},\partial_{r}\check{w}}(e_{2}) \\ &\approx -\alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 2\frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{r}\check{w}(pp) \right. \\ & + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{r}\check{u}(pp) \\ & + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rr}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ & + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rz}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ & - 2\frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{3}(pp)} \partial_{r}\check{w}(pp)\partial_{h_{q}}J_{e_{2}}^{2}(pp) \right\}. \end{split}$$

$$(46.230)$$

From equation (46.76) we have

$$\partial_{h_q} d_{ii,t_r,t_r,n_z,\partial_r \check{w}}(e_2) = \alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{w}, \tag{46.231}$$

$$\begin{split} \partial_{h_{q}} d_{ii,t_{r},t_{r},n_{z},\partial_{r}\check{w}}(e_{2}) &= \alpha \int_{\eta=-1}^{\eta=1} 3 \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2} (\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{r}\check{w} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rr}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2} \partial_{r}\check{w} \partial_{h_{q}} J_{e_{2}}^{2}. \end{split}$$

Using Gaussian quadrature, this yields

$$\partial_{h_{q}} d_{ii,t_{r},t_{r},n_{z},\partial_{r}\check{w}}(e_{2}) \approx \alpha \sum_{pp=1}^{n_{lG}} W_{l_{G}}(pp) \phi_{ii}^{2}(pp) \left\{ 3 \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(pp)(\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{r}\check{w}(pp) + \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rr}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}} r_{e_{2},mm}^{2} \right] + \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rz}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}} z_{e_{2},mm}^{2} \right] - 2 \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}(pp)}{(J_{e_{2}}^{2})^{3}(pp)} \partial_{r}\check{w}(pp)\partial_{h_{q}} J_{e_{2}}^{2}(pp) \right\}.$$

$$(46.233)$$

From equation (46.79) we have

$$\partial_{h_q} d_{ii,t_r,t_z,n_z,\partial_z \check{w}}(e_2) = \alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2 (\partial_{\eta} z_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{w}, \tag{46.234}$$

$$\begin{split} \partial_{h_{q}} d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{w}}(e_{2}) &= \alpha \int_{\eta=-1}^{\eta=1} 2 \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{z}\check{w} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{z}\check{w} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{zz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2} \partial_{z}\check{w} \partial_{h_{q}} J_{e_{2}}^{2}. \end{split}$$

$$(46.235)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{w}}(e_{2}) \\ &\approx \alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 2\frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{z}\check{w}(pp) \right. \\ &\quad + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rz}\check{w}(pp) \left[ \sum_{m=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &\quad + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{zz}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &\quad + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{zz}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &\quad - 2\frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{3}(pp)} \partial_{z}\check{w}(pp)\partial_{h_{q}}J_{e_{2}}^{2}(pp) \right\}. \end{split} \tag{46.236}$$

From equation (46.82) we have

$$\partial_{h_q} d_{ii,t_r,t_z,\check{u}}(e_2) = \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)}{J_{e_2}^2} \phi_{ii}^2 \check{u}, \tag{46.238}$$

$$\begin{split} \partial_{h_{q}} d_{ii,t_{r},t_{z},\check{u}}(e_{2}) &= \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2} \check{u} + \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2} \check{u} \\ &+ \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2} \partial_{r} \check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &+ \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2} \partial_{z} \check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &- \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \check{u} \partial_{h_{q}} J_{e_{2}}^{2}. \end{split}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},\check{u}}(e_{2}) &= \\ &\approx \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ \frac{(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\check{u} + \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\check{u} \right. \\ &\quad + \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\partial_{r}\check{u} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &\quad + \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\partial_{z}\check{u} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &\quad - \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\check{u}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split} \tag{46.240}$$

From equation (46.85) we have

$$\partial_{h_q} d_{ii,t_z,t_z,\check{w}}(e_2) = \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2}{J_{e_2}^2} \phi_{ii}^2 \check{w}, \tag{46.241}$$

$$\begin{split} \partial_{h_{q}}d_{ii,t_{z},t_{z},\check{w}}(e_{2}) &= \int\limits_{\eta=-1}^{\eta=1} 2\frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\phi_{ii}^{2}\check{w} \\ &+ \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}}{J_{e_{2}}^{2}}\phi_{ii}^{2}\partial_{r}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}}{J_{e_{2}}^{2}}\phi_{ii}^{2}\partial_{z}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}}\phi_{ii}^{2}\check{w}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split}$$

$$(46.242)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{z},t_{z},\check{w}}(e_{2}) \approx \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 2\frac{(\partial_{\eta}z_{e_{2}}^{2})(pp)(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(pp)}{J_{e_{2}}^{2}(pp)}\check{w}(pp) \right. \\ &+ \frac{(\partial_{\eta}z_{e_{2}}^{2}(pp))^{2}}{J_{e_{2}}^{2}(pp)} \partial_{r}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \frac{(\partial_{\eta}z_{e_{2}}^{2}(pp))^{2}}{J_{e_{2}}^{2}(pp)} \partial_{z}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- \frac{(\partial_{\eta}z_{e_{2}}^{2}(pp))^{2}}{(J_{e_{2}}^{2}(pp))^{2}}\check{w}(pp)\partial_{h_{q}}J_{e_{2}}^{2}(pp) \right\}. \end{split} \tag{46.243}$$

From equation (46.88) we have

$$\partial_{h_q} d_{ii,t_r,t_z,u^s}(e_2) = \partial_{h_q} \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)}{J_{e_2}^2} \phi_{ii}^2 u^s, \tag{46.245}$$

or equivalently

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},u^{s}}(e_{2}) &= \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\phi_{ii}^{2}u^{s} + \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\phi_{ii}^{2}u^{s} \\ &+ \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{J_{e_{2}}^{2}}\phi_{ii}^{2}\partial_{h_{q}}u^{s} - \int\limits_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\phi_{ii}^{2}u^{s}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split}$$

$$(46.246)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},u^{s}}(e_{2}) &= \\ &\approx \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ \frac{(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{J_{e_{2}}^{2}} u^{s}(pp) \right. \\ &+ \frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(pp)}{J_{e_{2}}^{2}(pp)} u^{s}(pp) \\ &+ \frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{J_{e_{2}}^{2}(pp)} \partial_{h_{q}}u^{s}(pp) \\ &- \frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2}(pp))^{2}} u^{s}(pp)\partial_{h_{q}}J_{e_{2}}^{2}(pp) \right\}. \end{split}$$

$$(46.247)$$

From equation (46.91) we have

$$\partial_{h_q} d_{ii,t_z,t_z,w^s}(e_2) = \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2}{J_{e_2}^2} \phi_{ii}^2 w^s, \tag{46.248}$$

or equivalently

$$\partial_{h_{q}} d_{ii,t_{z},t_{z},w^{s}}(e_{2}) = \int_{\eta=-1}^{\eta=1} 2 \frac{(\partial_{\eta} z_{e_{2}}^{2})(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})}{J_{e_{2}}^{2}} \phi_{ii}^{2} w^{s}$$

$$+ \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{2}}{J_{e_{2}}^{2}} \phi_{ii}^{2} \partial_{h_{q}} w^{s} - \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} w^{s} \partial_{h_{q}} J_{e_{2}}^{2}.$$

$$(46.249)$$

Using Gaussian quadrature, this yields

$$\partial_{h_q} d_{ii,t_z,t_z,w^s}(e_2) \approx \sum_{pp=1}^{n_{lG}} W_{l_G}(pp) \phi_{ii}^2(pp) \left\{ 2 \frac{(\partial_{\eta} z_{e_2}^2)(pp)(\partial_{h_q} \partial_{\eta} z_{e_2}^2)(pp)}{J_{e_2}^2(pp)} w^s(pp) + \frac{(\partial_{\eta} z_{e_2}^2(pp))^2}{J_{e_2}^2(pp)} \partial_{h_q} w^s(pp) - \frac{(\partial_{\eta} z_{e_2}^2(pp))^2}{(J_{e_2}^2(pp))^2} w^s(pp) \partial_{h_q} J_{e_2}^2(pp) \right\}.$$

$$(46.250)$$

From equation (46.94) we have

$$\partial_{h_q} d_{ii,n_r,n_r,n_z,\partial_r \check{u}}(e_2) = \alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^2 (\partial_{\eta} r_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{u}, \tag{46.251}$$

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{r},n_{z},\partial_{r}\check{u}}(e_{2}) &= \alpha \int_{\eta=-1}^{\eta=1} 2 \frac{2(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{r}\check{u} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{r}\check{u} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rr}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2}\partial_{r}\check{u}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split} \tag{46.252}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{r},n_{z},\partial_{r}\check{u}}(e_{2}) &\approx \alpha \sum_{pp=1}^{n_{lG}} W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 2\frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \partial_{r}\check{u} \right. \\ &\quad + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \partial_{r}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &\quad + \frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \partial_{rz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &\quad - 2\frac{(\partial_{\eta}z_{e_{2}}^{2})^{2}(\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}} \partial_{r}\check{u}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split} \tag{46.253}$$

From equation (46.97) we have

$$\partial_{h_q} d_{ii,n_r,n_z,n_z,\partial_z \check{u}}(e_2) = -\alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)(\partial_{\eta} r_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{u}. \tag{46.254}$$

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{z},n_{z},\partial_{z}\check{u}}(e_{2}) &= -\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{z}\check{u} \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{z}\check{u} \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rz}\check{u} \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{zz}\check{u} \\ &+ 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2}\partial_{z}\check{u}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split} \tag{46.255}$$

Using Gaussian quadrature, this yields

$$\partial_{h_{q}} d_{ii,n_{r},n_{z},n_{z},\partial_{z}\check{u}}(e_{2}) = -\alpha \sum_{pp=1}^{n_{lG}} W_{l_{G}}(pp) \phi_{ii}^{2}(pp) \left\{ \frac{(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})(\partial_{\eta} r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \partial_{z}\check{u} + 2 \frac{(\partial_{\eta} z_{e_{2}}^{2})(\partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \partial_{z}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] + \frac{(\partial_{\eta} z_{e_{2}}^{2})(\partial_{\eta} r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \partial_{zz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] - 2 \frac{(\partial_{\eta} z_{e_{2}}^{2})(\partial_{\eta} r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{3}} \partial_{z}\check{u} \partial_{h_{q}} J_{e_{2}}^{2} \right\}.$$

$$(46.256)$$

From equation (46.100) we have

$$\partial_{h_q} d_{ii,n_r,n_z,n_z,\partial_r \check{w}}(e_2) = -\alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)(\partial_{\eta} r_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{w}. \tag{46.257}$$

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{z},n_{z},\partial_{r}\check{w}}(e_{2}) &= -\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{r}\check{w} \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{r}\check{w} \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rr}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &+ 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2}\partial_{r}\check{w}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},n_{z},n_{z},\partial_{r}\bar{w}}(e_{2}) \approx -\alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ \frac{(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}}\partial_{r}\bar{w} \right. \\ & + 2\frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{r}\bar{w} \\ & + \frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}}\partial_{rr}\bar{w} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ & + \frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}}\partial_{rz}\bar{w} \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ & - 2\frac{(\partial_{\eta}z_{e_{2}}^{2})(\partial_{\eta}r_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{3}}\partial_{r}\bar{w}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split}$$

$$(46.259)$$

From equation (46.103) we have

$$\partial_{h_q} d_{ii,n_z,n_z,n_z,\partial_z \check{w}}(e_2) = \alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{w}, \tag{46.260}$$

$$\begin{split} \partial_{h_{q}} d_{ii,n_{z},n_{z},n_{z},\partial_{z} \check{w}}(e_{2}) &= 3\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2} (\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{z} \check{w} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rz} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{zz} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &- 2\alpha \int_{-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2} \partial_{z} \check{w} \partial_{h_{q}} J_{e_{2}}^{2}. \end{split}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,n_{z},n_{z},n_{z},\partial_{z}\check{w}}(e_{2}) &\approx \alpha \sum_{pp=1}^{n_{lG}} W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 3\frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}}\partial_{z}\check{w} \right. \\ &+ \frac{(\partial_{\eta}r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}}\partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \frac{(\partial_{\eta}r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}}\partial_{zz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- 2\frac{(\partial_{\eta}r_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{3}}\partial_{z}\check{w}\partial_{h_{q}}J_{e_{2}}^{2} \right\}. \end{split}$$
(46.262)

From equation (46.106) we have

$$\partial_{h_q} d_{ii,t_r,t_z,n_r,\partial_r \check{u}}(e_2) = -\alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{u}, \tag{46.263}$$

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},n_{r},\partial_{r}\check{u}}(e_{2}) &= -\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{r}\check{u} \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{r}\check{u} \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rr}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &+ 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2}\partial_{r}\check{u}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},n_{r},\partial_{r}\check{u}}(e_{2}) \\ &\approx -\alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ \frac{(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2}(pp))(\partial_{\eta}z_{e_{2}}^{2})^{2}(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{r}\check{u}(pp) \right. \\ &+ 2 \frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2}(pp))}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{r}\check{u}(pp) \\ &+ \frac{(\partial_{\eta}r_{e_{2}}^{2}(pp))(\partial_{\eta}z_{e_{2}}^{2}(pp))^{2}}{(J_{e_{2}}^{2}(pp))^{2}} \partial_{rr}\check{u}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \frac{(\partial_{\eta}r_{e_{2}}^{2}(pp))(\partial_{\eta}z_{e_{2}}^{2}(pp))^{2}}{(J_{e_{2}}^{2}(pp))^{2}} \partial_{rz}\check{u}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- 2 \frac{(\partial_{\eta}r_{e_{2}}^{2}(pp))(\partial_{\eta}z_{e_{2}}^{2}(pp))^{2}}{(J_{e_{2}}^{2}(pp))^{3}} \partial_{r}\check{u}(pp)\partial_{h_{q}}J_{e_{2}}^{2}(pp) \right\}. \end{split}$$

From equation (46.109) we have

$$\partial_{h_q} d_{ii,t_r,t_z,n_z,\partial_z \check{u}}(e_2) = \alpha \partial_{h_q} \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2 (\partial_{\eta} z_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{u}, \tag{46.266}$$

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{u}}(e_{2}) &= 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{z}\check{u} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{z}\check{u} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{zz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2}\partial_{z}\check{u}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split} \tag{46.267}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{u}}(e_{2}) \\ &\approx \alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 2\frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{z}\check{u}(pp) \right. \\ &\qquad \qquad + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{z}\check{u}(pp) \\ &\qquad \qquad + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rz}\check{u}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &\qquad \qquad + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{zz}\check{u}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &\qquad \qquad - 2\frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{3}(pp)} \partial_{z}\check{u}(pp)\partial_{h_{q}}J_{e_{2}}^{2}(pp) \right\}. \end{split} \tag{46.268}$$

From equation (46.112) we have

$$\partial_{h_q} d_{ii,t_z,t_z,n_r,\partial_z \tilde{u}}(e_2) = -\alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \tilde{u}, \tag{46.269}$$

$$\begin{split} \partial_{h_{q}} d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{u}}(e_{2}) &= -3\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{2} (\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{z}\check{u} \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{zz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &+ 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2} \partial_{z}\check{u}\partial_{h_{q}} J_{e_{2}}^{2}. \end{split}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}} d_{ii,t_{r},t_{z},n_{z},\partial_{z}\check{u}}(e_{2}) \\ &\approx -\alpha \sum_{pp=1}^{n_{IG}} W_{l_{G}}(pp) \phi_{ii}^{2}(pp) \left\{ 3 \frac{(\partial_{\eta} z_{e_{2}}^{2})^{2}(pp)(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{z}\check{u}(pp) \right. \\ &+ \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta} z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rz}\check{u}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &+ \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{zz}\check{u}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &- 2 \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}(pp)}{(J_{e_{2}}^{2})^{3}(pp)} \partial_{z}\check{u}(pp)\partial_{h_{q}} J_{e_{2}}^{2}(pp) \right\}. \end{split}$$

From equation (46.115) we have

$$\partial_{h_q} d_{ii,t_z,t_z,n_r,\partial_r \check{w}}(e_2) = -\alpha \partial_{h_q} \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_2}^2)^3}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \check{w}, \tag{46.272}$$

$$\begin{split} \partial_{h_{q}} d_{ii,t_{r},t_{z},n_{z},\partial_{r}\check{w}}(e_{2}) &= -3\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{2} (\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{r} \check{w} \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rr} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &- \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rz} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &+ 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2} \partial_{r} \check{w} \partial_{h_{q}} J_{e_{2}}^{2}. \end{split}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}} d_{ii,t_{r},t_{z},n_{z},\partial_{r}\check{w}}(e_{2}) \\ &\approx -\alpha \sum_{pp=1}^{n_{lG}} W_{l_{G}}(pp) \phi_{ii}^{2}(pp) \left\{ 3 \frac{(\partial_{\eta} z_{e_{2}}^{2})^{2}(pp)(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{r}\check{w}(pp) \right. \\ &+ \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta} z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rr}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &+ \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rz}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &- 2 \frac{(\partial_{\eta} z_{e_{2}}^{2})^{3}(pp)}{(J_{e_{2}}^{2})^{3}(pp)} \partial_{r}\check{w}(pp)\partial_{h_{q}} J_{e_{2}}^{2}(pp) \right\}. \end{split}$$

From equation (46.118) we have

$$\partial_{h_q} d_{ii,t_r,t_z,n_z,\partial_r \tilde{w}}(e_2) = \alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)^2 (\partial_{\eta} z_{e_2}^2)}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_r \tilde{w}, \tag{46.275}$$

$$\begin{split} \partial_{h_{q}} d_{ii,t_{r},t_{z},n_{z},\partial_{r}\check{w}}(e_{2}) &= 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})(\partial_{h_{q}} \partial_{\eta} r_{e_{2}}^{2})(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{r} \check{w} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{r} \check{w} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rr} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2} \partial_{rz} \check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_{2}}^{2})^{2}(\partial_{\eta} z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2} \partial_{r} \check{w} \partial_{h_{q}} J_{e_{2}}^{2}. \end{split}$$

$$(46.276)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{r},t_{z},n_{z},\partial_{r}\check{w}}(e_{2}) \\ &\approx \alpha \sum_{pp=1}^{n_{IG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ 2\frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{r}\check{w}(pp) \right. \\ &\quad + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{r}\check{w}(pp) \\ &\quad + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rr}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &\quad + \frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)} \partial_{rz}\check{w}(pp) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(pp)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &\quad - 2\frac{(\partial_{\eta}r_{e_{2}}^{2})^{2}(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{3}(pp)} \partial_{r}\check{w}(pp)\partial_{h_{q}}J_{e_{2}}^{2}(pp) \right\}. \end{split} \tag{46.277}$$

From equation (46.121) we have

$$\partial_{h_q} d_{ii,t_z,t_z,n_z,\partial_z \check{w}}(e_2) = \alpha \partial_{h_q} \int_{n=-1}^{\eta=1} \frac{(\partial_{\eta} r_{e_2}^2)(\partial_{\eta} z_{e_2}^2)^2}{(J_{e_2}^2)^2} \phi_{ii}^2 \partial_z \check{w}, \tag{46.278}$$

$$\begin{split} \partial_{h_{q}}d_{ii,t_{z},t_{z},n_{z},\partial_{z}\check{w}}(e_{2}) &= \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{z}\check{w} \\ &+ 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{z}\check{w} \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{rz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{2}} \phi_{ii}^{2}\partial_{zz}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- 2\alpha \int_{\eta=-1}^{\eta=1} \frac{(\partial_{\eta}r_{e_{2}}^{2})(\partial_{\eta}z_{e_{2}}^{2})^{2}}{(J_{e_{2}}^{2})^{3}} \phi_{ii}^{2}\partial_{z}\check{w}\partial_{h_{q}}J_{e_{2}}^{2}. \end{split}$$

$$(46.279)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}}d_{ii,t_{z},t_{z},n_{z},\partial_{z}\check{w}}(e_{2}) \\ &\approx \alpha \sum_{pp=1}^{n_{lG}}W_{l_{G}}(pp)\phi_{ii}^{2}(pp) \left\{ \frac{(\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})^{2}(pp)}{(J_{e_{2}}^{2})^{2}(pp)}\partial_{z}\check{w}(pp) \right. \\ &+ 2\frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})(pp)(\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})(pp)}{(J_{e_{2}}^{2})^{2}(pp)}\partial_{z}\check{w}(pp) \\ &+ \frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})^{2}(pp)}{(J_{e_{2}}^{2})^{2}(pp)}\partial_{rz}\check{w}(pp) \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(pp)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &+ \frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})^{2}(pp)}{(J_{e_{2}}^{2})^{2}(pp)}\partial_{zz}\check{w}(pp) \left[ \sum_{mm=1}^{3}\phi_{mm}^{2}(pp)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \\ &- 2\frac{(\partial_{\eta}r_{e_{2}}^{2})(pp)(\partial_{\eta}z_{e_{2}}^{2})^{2}(pp)}{(J_{e_{2}}^{2})^{3}(pp)}\partial_{z}\check{w}(pp)\partial_{h_{q}}J_{e_{2}}^{2}(pp) \right\}. \end{split}$$

From equation (46.124) we have

$$\partial_{h_q} d_{ii,n_r,\tilde{u}}(e_2) = -\alpha \partial_{h_q} \int_{\eta=-1}^{\eta=1} (\partial_{\eta} z_{e_2}^2) \tilde{u} \phi_{ii}^2, \tag{46.281}$$

$$\begin{split} \partial_{h_{q}}d_{ii,n_{r},\check{u}}(e_{2}) &= -\alpha \int\limits_{\eta=-1}^{\eta=1} (\partial_{h_{q}}\partial_{\eta}z_{e_{2}}^{2})\check{u}\phi_{ii}^{2} \\ &- \alpha \int\limits_{\eta=-1}^{\eta=1} (\partial_{\eta}z_{e_{2}}^{2})\partial_{r}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \phi_{ii}^{2} \\ &- \alpha \int\limits_{n=-1}^{\eta=1} (\partial_{\eta}z_{e_{2}}^{2})\partial_{z}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \phi_{ii}^{2}. \end{split}$$
(46.282)

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_{q}} d_{ii,n_{r},\check{u}}(e_{2}) &\approx -\alpha \sum_{pp=1}^{n_{lG}} W_{l_{G}}(pp) \phi_{ii}^{2}(pp) \left\{ (\partial_{h_{q}} \partial_{\eta} z_{e_{2}}^{2}) \check{u} \right. \\ & \left. + (\partial_{\eta} z_{e_{2}}^{2}) \partial_{r} \check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} r_{e_{2},mm}^{2} \right] \right. \\ & \left. + (\partial_{\eta} z_{e_{2}}^{2}) \partial_{z} \check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta) \partial_{h_{q}} z_{e_{2},mm}^{2} \right] \right\}. \end{split}$$

From equation (46.127) we have

$$\partial_{h_q} d_{ii,n_z,\check{w}}(e_2) = \alpha \partial_{h_q} \int_{n=-1}^{\eta=1} (\partial_{\eta} r_{e_2}^2) \check{w} \phi_{ii}^2, \tag{46.284}$$

or equivalently

$$\begin{split} \partial_{h_{q}}d_{n_{z},\check{w},ii}(e_{2}) &= \alpha \int\limits_{\eta=-1}^{\eta=1} (\partial_{h_{q}}\partial_{\eta}r_{e_{2}}^{2})\check{w}\phi_{ii}^{2} \\ &+ \alpha \int\limits_{\eta=-1}^{\eta=1} (\partial_{\eta}r_{e_{2}}^{2})\partial_{r}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \phi_{ii}^{2} \\ &+ \alpha \int\limits_{\eta=-1}^{\eta=1} (\partial_{\eta}r_{e_{2}}^{2})\partial_{z}\check{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\eta)\partial_{h_{q}}z_{e_{2},mm}^{2} \right] \phi_{ii}^{2}. \end{split}$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} d_{n_z,\check{w},ii}(e_2) &\approx \alpha \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^2(pp) \left\{ (\partial_{h_q} \partial_{\eta} r_{e_2}^2) \check{w} \right. \\ & \left. + (\partial_{\eta} r_{e_2}^2) \partial_r \check{w} \left[ \sum_{mm=1}^3 \phi_{mm}^2(\eta) \partial_{h_q} r_{e_2,mm}^2 \right] \right. \\ & \left. + (\partial_{\eta} r_{e_2}^2) \partial_z \check{w} \left[ \sum_{mm=1}^3 \phi_{mm}^2(\eta) \partial_{h_q} z_{e_2,mm}^2 \right] \right\}. \end{split}$$

## 46.5.3. Derivatives of q terms

From equation (46.130) we have

$$\partial_{h_q} g_{n_r, \partial_r \tilde{u}, ii}(e_4) = -\alpha \partial_{h_q} \int_{\xi = -1}^{\xi = 1} \partial_{\xi} z_{e_4}^4(\xi) \phi_{ii}^4 \partial_r \tilde{u}, \tag{46.287}$$

or equivalently

$$\begin{split} \partial_{h_{q}}g_{ii,n_{r},\partial_{r}\check{u}}(e_{4}) &= -\alpha \int\limits_{\xi=-1}^{\xi=1} \partial_{h_{q}}\partial_{\xi}z_{e_{4}}^{4}(\xi)\phi_{ii}^{4}\partial_{r}\check{u}(\xi) \\ &- \alpha \int\limits_{\xi=-1}^{\xi=1} \partial_{\xi}z_{e_{4}}^{4}(\xi)\phi_{ii}^{4}(\partial_{rr}\check{u}) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\xi)\partial_{h_{q}}r_{e_{2},mm}^{2} \right] \\ &- \alpha \int\limits_{\xi=-1}^{\xi=1} \partial_{\xi}z_{e_{4}}^{4}(\xi)\phi_{ii}^{4}(\partial_{rz}\check{u}) \left[ \sum_{mm=1}^{3} \phi_{mm}^{2}(\xi)\partial_{h_{q}}z_{e_{2},mm}^{2} \right]. \end{split}$$
(46.288)

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} g_{ii,n_r,\partial_r \check{u}}(e_4) &\approx -\alpha \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \left\{ \partial_{h_q} \partial_\xi z_{e_4}^4(pp) \partial_r \check{u}(pp) \right. \\ &\left. + \partial_\xi z_{e_4}^4(pp) \partial_{rr} \check{u}(pp) \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} r_{e_4,mm}^4 \right] \right. \\ &\left. + \partial_\xi z_{e_4}^4(pp) \partial_{rz} \check{u}(pp) \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} z_{e_4,mm}^4 \right] \right\}. \end{split}$$

From equation (46.133) we have

$$\partial_{h_q} g_{ii,n_z,\partial_r \check{w}}(e_4) = \alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \partial_{\xi} r_{e_4}^4 \phi_{ii}^4 \partial_r \check{w}, \tag{46.290}$$

or equivalently

$$\partial_{h_{q}}g_{ii,n_{z},\partial_{r}\tilde{w}}(e_{4}) = \alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}}\partial_{\xi}r_{e_{4}}^{4}(\xi)\phi_{ii}^{4}(\xi)\partial_{r}\tilde{w}$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi}r_{e_{4}}^{4}(\xi)\phi_{ii}^{4}(\xi)\partial_{rr}\tilde{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right]$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi}r_{e_{4}}^{4}(\xi)\phi_{ii}^{4}(\xi)\partial_{rz}\tilde{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}z_{e_{4},mm}^{4} \right].$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi}r_{e_{4}}^{4}(\xi)\phi_{ii}^{4}(\xi)\partial_{rz}\tilde{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}z_{e_{4},mm}^{4} \right].$$

$$(46.291)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} g_{ii,n_z,\partial_r \check{w}}(e_4) &\approx \alpha \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \left\{ \partial_{h_q} \partial_\xi r_{e_4}^4(pp) \partial_r \check{w} \right. \\ &\left. + \partial_\xi r_{e_4}^4(pp) \partial_{rr} \check{w} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} r_{e_4,mm}^4 \right] \right. \\ &\left. + \partial_\xi r_{e_4}^4(pp) \partial_{rz} \check{w} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} z_{e_4,mm}^4 \right] \right\}. \end{split} \tag{46.292}$$

From equation (46.136) we have

$$\partial_{h_q} g_{ii,n_z,\partial_z \check{u}}(e_4) = \alpha \partial_{h_q} \int_{\xi - -1}^{\xi - 1} \partial_{\xi} r_{e_4}^4 \phi_{ii}^4 \partial_z \check{u}, \tag{46.293}$$

or equivalently

$$\begin{split} \partial_{h_{q}}g_{ii,n_{z},\partial_{z}\check{u}}(e_{4}) &= \alpha \int_{\xi=-1}^{\xi=1} \partial_{h_{q}}\partial_{\xi}r_{e_{4}}^{4}(\xi)\phi_{ii}^{4}(\xi)\partial_{z}\check{u} \\ &+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi}r_{e_{4}}^{4}(\xi)\phi_{ii}^{4}(\xi)\partial_{rz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right] \\ &+ \alpha \int_{\xi=-1}^{\xi=1} \partial_{\xi}r_{e_{4}}^{4}(\xi)\phi_{ii}^{4}(\xi)\partial_{zz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right]. \end{split}$$
(46.294)

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} g_{ii,n_z,\partial_r \check{w}}(e_4) &\approx \alpha \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \left\{ \partial_{h_q} \partial_\xi r_{e_4}^4(pp) \partial_r \check{w} \right. \\ &+ \partial_\xi r_{e_4}^4(pp) \partial_{rr} \check{w} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} r_{e_4,mm}^4 \right] \\ &+ \partial_\xi r_{e_4}^4(pp) \partial_{rz} \check{w} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} z_{e_4,mm}^4 \right] \right\}. \end{split}$$

From equation (46.139) we have

$$\partial_{h_q} g_{ii,jj,n_r}(e_4) = -\alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \phi_{jj}^4(\xi) \partial_{\xi} z_{e_4}^4(\xi), \tag{46.296}$$

or equivalently

$$\partial_{h_q} g_{ii,jj,n_r}(e_4) = -\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \phi_{jj}^4(\xi) \partial_{h_q} \partial_{\xi} z_{e_4}^4(\xi).$$
 (46.297)

Using Gaussian quadrature, this yields

$$\partial_{h_q} g_{ii,jj,n_r}(e_4) \approx -\alpha \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \phi_{jj}^4(pp) \partial_{h_q} \partial_{\xi} z_{e_4}^4(pp). \quad (46.298)$$

From equation (46.142) we have

$$\partial_{h_q} g_{ii,jj,t_r}(e_4) = \partial_{h_q} \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \phi_{jj}^4(\xi) \partial_{\xi} r_{e_4}^4(\xi), \tag{46.299}$$

or equivalently

$$\partial_{h_q} g_{ii,jj,t_r}(e_4) = \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \phi_{jj}^4(\xi) \partial_{h_q} \partial_{\xi} r_{e_4}^4(\xi). \tag{46.300}$$

Using Gaussian quadrature, this yields

$$\partial_{h_q} g_{ii,jj,t_r}(e_4) \approx \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \phi_{jj}^4(pp) \partial_{h_q} \partial_{\xi} r_{e_4}^4(pp).$$
 (46.301)

From equation (46.136) we have

$$\partial_{h_q} g_{ii,n_z,\partial_z \check{u}}(e_4) = \alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \partial_\xi r_{e_4}^4(\xi) \partial_z \check{u}, \tag{46.302}$$

or equivalently

$$\partial_{h_{q}}g_{ii,n_{z},\partial_{z}\check{u}}(e_{4}) = \alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{h_{q}}\partial_{\xi}r_{e_{4}}^{4}(\xi)\partial_{z}\check{u}$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}r_{e_{4}}^{4}(\xi)\partial_{rz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right]$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}r_{e_{4}}^{4}(\xi)\partial_{zz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right].$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}r_{e_{4}}^{4}(\xi)\partial_{zz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right].$$

$$(46.303)$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} g_{ii,n_z,\partial_z \check{u}}(e_4) &\approx \alpha \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \left\{ \partial_{h_q} \partial_\xi r_{e_4}^4(pp) \partial_z \check{u}(pp) \right. \\ &\left. + \partial_\xi r_{e_4}^4(pp) \partial_{rz} \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} r_{e_4,mm}^4 \right] \right. \\ &\left. + \partial_\xi r_{e_4}^4(pp) \partial_{zz} \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} z_{e_4,mm}^4 \right] \right\}. \end{split} \tag{46.304}$$

From equation (46.136) we have

$$\partial_{h_q} g_{ii,n_z,\partial_z \check{u}}(e_4) = \alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \partial_\xi r_{e_4}^4(\xi) \partial_z \check{u}, \tag{46.305}$$

or equivalently

$$\partial_{h_{q}}g_{ii,n_{z},\partial_{z}\check{u}}(e_{4}) = \alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{h_{q}}\partial_{\xi}r_{e_{4}}^{4}(\xi)\partial_{z}\check{u}$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}r_{e_{4}}^{4}(\xi)\partial_{rz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right]$$

$$+ \alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}r_{e_{4}}^{4}(\xi)\partial_{zz}\check{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right].$$

$$(46.306)$$

Using Gaussian quadrature, this yields

$$\partial_{h_q} g_{ii,n_z,\partial_z \check{u}}(e_4) \approx \alpha \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \left\{ \partial_{h_q} \partial_{\xi} r_{e_4}^4(pp) \partial_z \check{u}(pp) + \partial_{\xi} r_{e_4}^4(pp) \partial_{r_z \check{u}} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} r_{e_4,mm}^4 \right] + \partial_{\xi} r_{e_4}^4(pp) \partial_{zz} \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} z_{e_4,mm}^4 \right] \right\}.$$

$$\left. + \partial_{\xi} r_{e_4}^4(pp) \partial_{zz} \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} z_{e_4,mm}^4 \right] \right\}.$$

From equation (46.148) we have

$$\partial_{h_q} g_{ii,n_r,\partial_z \check{u}}(e_4) = -\alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \partial_\xi z_{e_4}^4(\xi) \partial_z \check{u}, \tag{46.308}$$

$$\partial_{h_{q}}g_{ii,n_{r},\partial_{z}\tilde{u}}(e_{4}) = -\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{h_{q}}\partial_{\xi}z_{e_{4}}^{4}(\xi)\partial_{z}\tilde{u}$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}z_{e_{4}}^{4}(\xi)\partial_{rz}\tilde{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right]$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}z_{e_{4}}^{4}(\xi)\partial_{zz}\tilde{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right].$$

$$(46.309)$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}z_{e_{4}}^{4}(\xi)\partial_{zz}\tilde{u} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right].$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} g_{ii,n_r,\partial_z \check{u}}(e_4) &\approx -\alpha \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \left\{ \partial_{h_q} \partial_\xi z_{e_4}^4(pp) \partial_z \check{u}(pp) \right. \\ &\left. + \partial_\xi z_{e_4}^4(pp) \partial_{rz} \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} r_{e_4,mm}^4 \right] \right. \\ &\left. + \partial_\xi z_{e_4}^4(pp) \partial_{zz} \check{u} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} z_{e_4,mm}^4 \right] \right\}. \end{split}$$

From equation (46.151) we have

$$\partial_{h_q} g_{ii,n_r,\partial_r \check{w}}(e_4) = -\alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \partial_{\xi} z_{e_4}^4(\xi) \partial_r \check{w}, \tag{46.311}$$

or equivalently

$$\partial_{h_{q}}g_{ii,n_{r},\partial_{r}\tilde{w}}(e_{4}) = -\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{h_{q}}\partial_{\xi}z_{e_{4}}^{4}(\xi)\partial_{r}\tilde{w}$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}z_{e_{4}}^{4}(\xi)\partial_{rr}\tilde{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right]$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}z_{e_{4}}^{4}(\xi)\partial_{rz}\tilde{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right].$$

$$(46.312)$$

$$-\alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^{4}(\xi)\partial_{\xi}z_{e_{4}}^{4}(\xi)\partial_{rz}\tilde{w} \left[ \sum_{mm=1}^{3} \phi_{mm}^{4}(\xi)\partial_{h_{q}}r_{e_{4},mm}^{4} \right].$$

Using Gaussian quadrature, this yields

$$\begin{split} \partial_{h_q} g_{ii,n_r,\partial_r \check{w}}(e_4) &\approx -\alpha \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \left\{ \partial_{h_q} \partial_\xi z_{e_4}^4(pp) \partial_r \check{w}(pp) \right. \\ &\left. + \partial_\xi z_{e_4}^4(pp) \partial_{rr} \check{w} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} r_{e_4,mm}^4 \right] \right. \\ &\left. + \partial_\xi z_{e_4}^4(pp) \partial_{rz} \check{w} \left[ \sum_{mm=1}^3 \phi_{mm}^4(pp) \partial_{h_q} z_{e_4,mm}^4 \right] \right\}. \end{split}$$

From equation (46.154) we have

$$\partial_{h_q} g_{ii,jj,n_z}(e_4) = \alpha \partial_{h_q} \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \phi_{jj}^4(\xi) \partial_{\xi} r_{e_4}^4(\xi), \tag{46.314}$$

or equivalently

$$\partial_{h_q} g_{ii,jj,n_z}(e_4) = \alpha \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \phi_{jj}^4(\xi) \partial_{h_q} \partial_{\xi} r_{e_4}^4(\xi).$$
 (46.315)

Using Gaussian quadrature, this yields

$$\partial_{h_q} g_{ii,jj,n_z}(e_4) \approx \alpha \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \phi_{jj}^4(pp) \partial_{h_q} \partial_{\xi} r_{e_4}^4(pp).$$
 (46.316)

From equation (46.157) we have

$$\partial_{h_q} g_{ii,jj,t_z}(e_4) = \partial_{h_q} \int_{\xi_{--1}}^{\xi=1} \phi_{ii}^4(\xi) \phi_{jj}^4(\xi) \partial_{\xi} z_{e_4}^4(\xi), \tag{46.317}$$

or equivalently

$$\partial_{h_q} g_{ii,jj,t_z}(e_4) = \int_{\xi=-1}^{\xi=1} \phi_{ii}^4(\xi) \phi_{jj}^4(\xi) \partial_{h_q} \partial_{\xi} z_{e_4}^4(\xi). \tag{46.318}$$

Using Gaussian quadrature, this yields

$$\partial_{h_q} g_{ii,jj,t_z}(e_4) \approx \sum_{pp=1}^{n_{l_G}} W_{l_G}(pp) \phi_{ii}^4(pp) \phi_{jj}^4(pp) \partial_{h_q} \partial_{\xi} z_{e_4}^4(pp). \tag{46.319}$$

## 47. Singular element at contact line

It was shown in Sprittles & Shikhmurzaev (2011a) that, for the boundary conditions here considered, the pressure has a logarithmic singularity at the contact line. This represents a problem for our present formulation when approximating the pressure in the vicinity of the contact line if, as described above, we approximate the solution using piece-wise smooth polynomials. A solution to a very similar problem was given in Sprittles & Shikhmurzaev (2011b), where boundary conditions were similar. In principle, the same solution should work in this case provided we continue to deal with an acute contact angle.

The solution given in Sprittles & Shikhmurzaev (2011b) consists in defining function

$$\psi_c^* = \psi_c \ln(\sqrt{r^2 + z^2}),\tag{47.1}$$

and using this function as the interpolating function for pressure associated to node c (i.e. the contact line), instead of using  $\psi_c$  (as the prior sections would suggest).

Introducing this change, requires that we treat the element at the contact line (i.e. element 1 in our numbering) in a different way from the other triangular elements when considering the sum per elements of the residual and Jacobian contribution. More specifically, we need to provide a different expression for  $b_{ii,jj}^r(e)$ ,  $b_{ii,jj}^z(e)$ ,  $\partial_{h_q}b_{ii,jj}^r(e)$  and  $\partial_{h_q}b_{ii,jj}^z(e)$ , for e=1.

From equation (20.44)

$$b_{jj,ii}^{r}(e) = \int_{\Omega_r} \psi_{l^p(e,jj)} \partial_r \phi_{l(e,ii)}, \tag{47.2}$$

and for e = 1 and jj = 2, we have  $l^p(e, jj) = c$ . That is to say, we are dealing with  $\psi_{jj}$  been the pressure-interpolating function associated to the contact line. Therefore we re-define

$$b_{jj=2,ii}^{r}(e=1) = \int_{\Omega_{r}} \psi_{l^{p}(e,jj)}^{*} \partial_{r} \phi_{l(e,ii)}, \tag{47.3}$$

and using local node numbering and equation (20.11) we have

$$b_{jj=2,ii}^{r}(e=1) = \int_{E} \psi_{jj}^{*} \left( \sum_{mm=1}^{6} T_{ii,mm} z_{e,mm} \right), \tag{47.4}$$

where

$$\psi_{jj}^* = \psi_{jj} \ln \left( \sqrt{\left(\sum_{k=1}^6 r_{e,kk} \phi_{kk}\right)^2 + \left(\sum_{k=1}^6 z_{e,kk} \phi_{kk}\right)^2} \right). \tag{47.5}$$

As advised in Sprittles & Shikhmurzaev (2011b), we use Gaussian quadrature with at least 16 points to approximate this integration, yielding

$$b_{jj=2,ii}^{r}(e=1) \approx \sum_{pp=1}^{n_G} \left[ \psi_{jj}^*(pp) \left( \sum_{mm=1}^{6} T_{ii,mm}(pp) z_{e,mm} \right) \right], \tag{47.6}$$

where we once again have used the abbreviated notation  $f(pp) = f(\xi_{pp}, \eta_{pp})$ ; and we also

use

$$\psi_{jj}^{*}(pp) = \psi_{jj}(pp) \ln \left( \sqrt{\left(\sum_{kk=1}^{6} r_{e,kk} \phi_{kk}(pp)\right)^{2} + \left(\sum_{kk=1}^{6} z_{e,kk} \phi_{kk}(pp)\right)^{2}} \right).$$
(47.7)

Similarly, using equation (20.48), we re-define

$$b_{jj=2,ii}^{z}(e=1) = -\int_{F} \psi_{jj}^{*} \left( \sum_{m=1}^{6} T_{ii,mm} r_{e,mm} \right), \tag{47.8}$$

which, using Gaussian quadrature, yields

$$b_{jj=2,ii}^{z}(e=1) \approx -\sum_{pp=1}^{n_G} \left[ \psi_{jj}^*(pp) \left( \sum_{mm=1}^{6} T_{ii,mm}(pp) r_{e,mm} \right) \right].$$
 (47.9)

We consider now  $\partial_{h_q} b^r_{jj=2,ii}(e=1)$  and  $\partial_{h_q} b^z_{jj=2,ii}(e=1)$ , which involve the newly introduce function  $\psi^*$ . We highlight that, in contrast with function  $\psi_2$ , function  $\psi^*_2$  actually depends on  $r_{e=1,kk}$  and  $z_{e=1,kk}$  (with  $kk=1,\ldots,6$ ); and these functions in turn depend on  $h_q$  (for those q-indexed spines that affect the shape of the first element). Therefore, our re-definition of  $b^r_{jj=2,ii}(e=1)$  and  $b^z_{jj=2,ii}(e=1)$  implies that their derivatives with respect to  $h_q$  will have a different expression, which is given in what follows

From equation (47.4) we have

$$\partial_{h_q} b_{jj=2,ii}^r(e=1) = \partial_{h_q} \int_E \psi_{jj}^* \left( \sum_{mm=1}^6 T_{ii,mm} z_{e,mm} \right), \tag{47.10}$$

i.e

$$\partial_{h_{q}} b_{jj=2,ii}^{r}(e=1) = \int_{E} \left[ \left( \partial_{h_{q}} \psi_{jj}^{*} \right) \left( \sum_{mm=1}^{6} T_{ii,mm} z_{e,mm} \right) \right] + \int_{E} \psi_{jj}^{*} \left( \sum_{mm=1}^{6} T_{ii,mm} \partial_{h_{q}} z_{e,mm} \right),$$
(47.11)

where

$$\frac{\partial_{h_{q}}\psi_{jj}^{*}}{\partial z_{jj}} = \psi_{jj} \frac{\left(\sum_{k=1}^{6} r_{e,kk}\phi_{kk}\right) \left(\sum_{k=1}^{6} \phi_{kk}\partial_{h_{q}}r_{e,kk}\right) + \left(\sum_{k=1}^{6} z_{e,kk}\phi_{kk}\right) \left(\sum_{k=1}^{6} \phi_{kk}\partial_{h_{q}}z_{e,kk}\right)}{\left(\sum_{kk=1}^{6} r_{e,kk}\phi_{kk}\right)^{2} + \left(\sum_{kk=1}^{6} z_{e,kk}\phi_{kk}\right)^{2}}.$$
(47.12)

Using Gaussian quadrature we have

$$\begin{split} \partial_{h_{q}}b_{jj}^{r} &= 2, ii}(e = 1) \approx \sum_{pp=1}^{n_{G}} \left\{ \left( \partial_{h_{q}}\psi_{jj}^{*}(pp) \right) \left( \sum_{mm=1}^{6} T_{ii,mm}(pp) z_{e,mm} \right) \right\} \\ &+ \sum_{pp=1}^{n_{G}} \left\{ \psi_{jj}^{*}(pp) \left( \sum_{mm=1}^{6} T_{ii,mm}(pp) \partial_{h_{q}} z_{e,mm} \right) \right\}, \end{split} \tag{47.13}$$

where

$$\partial_{h_{q}} \psi_{jj}^{*}(pp) = \psi_{jj}(pp) \left[ \frac{\left(\sum_{kk=1}^{6} r_{e,kk} \phi_{kk}(pp)\right) \left(\sum_{kk=1}^{6} \phi_{kk}(pp) \partial_{h_{q}} r_{e,kk}\right)}{\left(\sum_{kk=1}^{6} r_{e,kk} \phi_{kk}(pp)\right)^{2} + \left(\sum_{kk=1}^{6} z_{e,kk} \phi_{kk}(pp)\right)^{2}} + \frac{\left(\sum_{kk=1}^{6} z_{e,kk} \phi_{kk}(pp)\right) \left(\sum_{kk=1}^{6} \phi_{kk}(pp) \partial_{h_{q}} z_{e,kk}\right)}{\left(\sum_{kk=1}^{6} r_{e,kk} \phi_{kk}(pp)\right)^{2} + \left(\sum_{kk=1}^{6} z_{e,kk} \phi_{kk}(pp)\right)^{2}} \right].$$

$$(47.14)$$

Similarly, from equation (47.8) we have

$$\partial_{h_q} b_{jj=2,ii}^z(e=1) = -\partial_{h_q} \int_E \psi_{jj}^* \left( \sum_{m=1}^6 T_{ii,mm} r_{e,mm} \right), \tag{47.15}$$

i.e.

$$\partial_{h_{q}} b_{jj=2,ii}^{z}(e=1) = -\int_{E} \left[ \left( \partial_{h_{q}} \psi_{jj}^{*} \right) \left( \sum_{mm=1}^{6} T_{ii,mm} r_{e,mm} \right) \right] - \int_{E} \psi_{jj}^{*} \left( \sum_{mm=1}^{6} T_{ii,mm} \partial_{h_{q}} r_{e,mm} \right).$$
(47.16)

Using Gaussian quadrature we have

$$\begin{split} \partial_{h_{q}}b_{jj=2,ii}^{z}(e=1) \approx & -\sum_{pp=1}^{n_{G}} \left\{ \left(\partial_{h_{q}}\psi_{jj}^{*}(pp)\right) \left(\sum_{mm=1}^{6} T_{ii,mm}(pp)r_{e,mm}\right) \right\} \\ & -\sum_{pp=1}^{n_{G}} \left\{ \psi_{jj}^{*}(pp) \left(\sum_{mm=1}^{6} T_{ii,mm}(pp)\partial_{h_{q}}r_{e,mm}\right) \right\}. \end{split} \tag{47.17}$$

## Appendix A. Exact solution to the Stokes equation in a wedge with no tangential stress on the boundaries

We follow Sprittles & Shikhmurzaev (2011 a) and consider the flow of an incompressible Newtonian fluid with uniform density in a wedge-shaped region. We use polar coordinates  $(\zeta, \theta)$ , where  $\zeta = \sqrt{r^2 + z^2}$  and  $\theta = \arctan(z/r)$ , with the origin on the contact line and the fluid occupying the region given by  $0 \le \theta \le \theta_c$ . The radial and azimuthal velocity components are respectively given by  $v_{\zeta}$  and  $v_{\theta}$ . The law of conservation of mass is given by

$$\partial_{\zeta}(\zeta v_{\zeta}) + \partial_{\theta} v_{\theta} = 0, \tag{A1}$$

radial conservation of momentum is given by

$$\partial_{\zeta} p = \Delta v_{\zeta} - \frac{v_{\zeta}}{\zeta} - \frac{2}{\zeta^{2}} \partial_{\theta} v_{\theta} \tag{A 2}$$

and azimuthal conservation of momentum is given by

$$\frac{1}{\zeta}\partial_{\theta}p = \Delta v_{\theta} - \frac{v_{\theta}}{\zeta^2} + \frac{2}{\zeta^2}\partial_{\theta}v_{\zeta},\tag{A3}$$

where

$$\Delta = \partial_{\zeta\zeta} + \frac{1}{\zeta}\partial_{\zeta} + \frac{2}{\zeta^2}\partial_{\theta\theta}.$$
 (A4)

At  $\theta = 0$ , the flow satisfies the impermeability condition

$$v_{\theta}(\zeta, \theta = 0) = 0, \tag{A 5}$$

and the condition of no tangential stress

$$\partial_{\theta} v_{\zeta} = 0. \tag{A 6}$$

At  $\theta = \theta_c$  we impose the kinematic boundary condition

$$v_{\theta} = 0, \tag{A7}$$

and

$$\partial_{\theta} v_{\zeta} = 0. \tag{A 8}$$

We introduce the stream function  $\psi(\zeta,\theta)$ , with

$$v_{\zeta} = \frac{1}{\zeta} \partial_{\theta} \psi \tag{A 9}$$

and

$$v_{\theta} = -\partial_{\zeta}\psi. \tag{A 10}$$

Naturally, the substitution of (A 9) and (A 10) into (A 1) shows it is identically satisfied. Now, substituting them into (A 2) we have

$$\partial_{\zeta} p = \partial_{\zeta\zeta} \left( \frac{1}{\zeta} \partial_{\theta} \psi \right) + \frac{1}{\zeta} \partial_{\zeta} \left( \frac{1}{\zeta} \partial_{\theta} \psi \right) + \frac{1}{\zeta^{2}} \partial_{\theta\theta} \left( \frac{1}{\zeta} \partial_{\theta} \psi \right) - \frac{1}{\zeta^{2}} \left( \frac{1}{\zeta} \partial_{\theta} \psi \right) - \frac{2}{\zeta^{2}} \partial_{\theta} \left( -\partial_{\zeta} \psi \right)$$
(A 11)

which implies

$$\partial_{\zeta} p = \partial_{\zeta} \left( -\frac{1}{\zeta^{2}} \partial_{\theta} \psi + \frac{1}{\zeta} \partial_{\zeta\theta} \psi \right) + \frac{1}{\zeta} \left( -\frac{1}{\zeta^{2}} \partial_{\theta} \psi + \frac{1}{\zeta} \partial_{\zeta\theta} \psi \right) + \frac{1}{\zeta^{3}} \partial_{\theta\theta\theta} \psi - \frac{1}{\zeta^{3}} \partial_{\theta} \psi + \frac{2}{\zeta^{2}} \partial_{\zeta\theta} \psi$$
(A 12)

i.e

$$\partial_{\zeta} p = \frac{2}{\zeta^{3}} \partial_{\theta} \psi - \frac{1}{\zeta^{2}} \partial_{\zeta\theta} \psi - \frac{1}{\zeta^{2}} \partial_{\zeta\theta} \psi + \frac{1}{\zeta} \partial_{\zeta\zeta\theta} \psi - \frac{1}{\zeta^{3}} \partial_{\theta} \psi + \frac{1}{\zeta^{2}} \partial_{\zeta\theta} \psi + \frac{1}{\zeta^{3}} \partial_{\theta\theta} \psi - \frac{1}{\zeta^{3}} \partial_{\theta} \psi + \frac{2}{\zeta^{2}} \partial_{\zeta\theta} \psi,$$
(A 13)

grouping similar terms and re-arranging we have

$$\partial_{\zeta} p = \frac{1}{\zeta^3} \partial_{\theta\theta\theta} \psi + \frac{1}{\zeta} \partial_{\zeta\zeta\theta} \psi + \frac{1}{\zeta^2} \partial_{\zeta\theta} \psi. \tag{A 14}$$

Taking one derivative with respect to  $\theta$  of the equation above and dividing both sides by  $\zeta$ , we have

$$\frac{1}{\zeta}\partial_{\zeta\theta}p = \frac{1}{\zeta^4}\partial_{\theta\theta\theta\theta}\psi + \frac{1}{\zeta^2}\partial_{\zeta\zeta\theta\theta}\psi + \frac{1}{\zeta^3}\partial_{\zeta\theta\theta}\psi. \tag{A 15}$$

Now, substituting equations (A9) and (A10) into (A3), we have

$$\frac{1}{\zeta}\partial_{\theta}p = \partial_{\zeta\zeta}\left(-\partial_{\zeta}\psi\right) + \frac{1}{\zeta}\partial_{\zeta}\left(-\partial_{\zeta}\psi\right) + \frac{1}{\zeta^{2}}\partial_{\theta\theta}\left(-\partial_{\zeta}\psi\right) - \frac{1}{\zeta^{2}}\left(-\partial_{\zeta}\psi\right) + \frac{2}{\zeta^{2}}\partial_{\theta}\left(\frac{1}{\zeta}\partial_{\theta}\psi\right), \quad (A 16)$$

i.e.

$$\frac{1}{\zeta}\partial_{\theta}p = -\partial_{\zeta\zeta\zeta}\psi - \frac{1}{\zeta}\partial_{\zeta\zeta}\psi - \frac{1}{\zeta^2}\partial_{\zeta\theta\theta}\psi + \frac{1}{\zeta^2}\partial_{\zeta}\psi + \frac{2}{\zeta^3}\partial_{\theta\theta}\psi, \tag{A 17}$$

multiplying the equation above by  $\zeta$ , we have

$$\partial_{\theta} p = -\zeta \partial_{\zeta\zeta\zeta} \psi - \partial_{\zeta\zeta} \psi - \frac{1}{\zeta} \partial_{\zeta\theta\theta} \psi + \frac{1}{\zeta} \partial_{\zeta} \psi + \frac{2}{\zeta^2} \partial_{\theta\theta} \psi, \tag{A 18}$$

and the taking derivatives with respect to  $\zeta$ 

$$\partial_{\zeta\theta}p = -\partial_{\zeta\zeta\zeta}\psi - \zeta\partial_{\zeta\zeta\zeta\zeta}\psi - \partial_{\zeta\zeta\zeta}\psi + \frac{1}{\zeta^2}\partial_{\zeta\theta\theta}\psi - \frac{1}{\zeta}\partial_{\zeta\zeta\theta\theta}\psi - \frac{1}{\zeta}\partial_{\zeta\zeta\theta\theta}\psi - \frac{1}{\zeta^2}\partial_{\zeta}\psi + \frac{1}{\zeta}\partial_{\zeta}\psi - \frac{4}{\zeta^3}\partial_{\theta\theta}\psi + \frac{2}{\zeta^2}\partial_{\zeta\theta\theta}\psi,$$
(A 19)

and dividing both sides by  $\zeta$  we have

$$\frac{1}{\zeta}\partial_{\zeta\theta}p = -\frac{1}{\zeta}\partial_{\zeta\zeta\zeta}\psi - \partial_{\zeta\zeta\zeta\zeta}\psi - \frac{1}{\zeta}\partial_{\zeta\zeta\zeta}\psi + \frac{1}{\zeta^3}\partial_{\zeta\theta\theta}\psi - \frac{1}{\zeta^2}\partial_{\zeta\zeta\theta\theta}\psi 
- \frac{1}{\zeta^3}\partial_{\zeta}\psi + \frac{1}{\zeta^2}\partial_{\zeta\zeta}\psi - \frac{4}{\zeta^4}\partial_{\theta\theta}\psi + \frac{2}{\zeta^3}\partial_{\zeta\theta\theta}\psi.$$
(A 20)

Re-arraging terms we have

$$\frac{1}{\zeta}\partial_{\zeta\theta}p = -\partial_{\zeta\zeta\zeta\zeta}\psi - \frac{1}{\zeta^2}\partial_{\zeta\zeta\theta\theta}\psi - \frac{2}{\zeta}\partial_{\zeta\zeta\zeta}\psi + \frac{3}{\zeta^3}\partial_{\zeta\theta\theta}\psi + \frac{1}{\zeta^2}\partial_{\zeta\zeta}\psi - \frac{4}{\zeta^4}\partial_{\theta\theta}\psi - \frac{1}{\zeta^3}\partial_{\zeta}\psi. \quad (A\ 21)$$

We subtract equation (A 20) from (A 15) and obtain

$$\frac{1}{\zeta^4} \partial_{\theta\theta\theta\theta} \psi + \frac{1}{\zeta^2} \partial_{\zeta\zeta\theta\theta} \psi + \frac{1}{\zeta^3} \partial_{\zeta\theta\theta} \psi + \partial_{\zeta\zeta\zeta\zeta} \psi + \frac{1}{\zeta^2} \partial_{\zeta\zeta\theta\theta} \psi 
+ \frac{2}{\zeta} \partial_{\zeta\zeta\zeta} \psi - \frac{3}{\zeta^3} \partial_{\zeta\theta\theta} \psi - \frac{1}{\zeta^2} \partial_{\zeta\zeta} \psi + \frac{4}{\zeta^4} \partial_{\theta\theta} \psi + \frac{1}{\zeta^3} \partial_{\zeta} \psi = 0.$$
(A 22)

Re-arranging terms we have

$$\partial_{\zeta\zeta\zeta\zeta}\psi + \frac{2}{\zeta^2}\partial_{\zeta\zeta\theta\theta}\psi + \frac{1}{\zeta^4}\partial_{\theta\theta\theta\theta}\psi + \frac{2}{\zeta^2}\partial_{\zeta\zeta}\psi - \frac{2}{\zeta^3}\partial_{\zeta\theta\theta}\psi - \frac{1}{\zeta^2}\partial_{\zeta\zeta}\psi + \frac{4}{\zeta^4}\partial_{\theta\theta}\psi + \frac{1}{\zeta^3}\partial_{\zeta}\psi = 0.$$
(A 23)

Adding and subtracting convenient terms we have

$$\partial_{\zeta\zeta\zeta\zeta}\psi + \frac{1}{\zeta^{2}}\partial_{\zeta\zeta\theta\theta}\psi + \frac{2}{\zeta}\partial_{\zeta\zeta\zeta}\psi - \frac{3}{\zeta^{3}}\partial_{\zeta\theta\theta}\psi - \frac{1}{\zeta^{2}}\partial_{\zeta\zeta}\psi + \frac{4}{\zeta^{4}}\partial_{\theta\theta}\psi + \frac{1}{\zeta^{3}}\partial_{\zeta}\psi + \underbrace{\frac{1}{\zeta^{2}}\partial_{\zeta\zeta\theta\theta}\psi + \frac{1}{\zeta^{3}}\partial_{\zeta\theta\theta}\psi + \frac{1}{\zeta^{4}}\partial_{\theta\theta\theta\theta}\psi}_{\frac{1}{\zeta^{2}}\partial_{\theta\theta}\Delta\psi} = 0.$$
(A 24)

Re-writing we have

$$\partial_{\zeta\zeta\zeta\zeta}\psi + \frac{1}{\zeta^{2}}\partial_{\zeta\zeta\theta\theta}\psi + \frac{1}{\zeta}\partial_{\zeta\zeta\zeta}\psi - \frac{4}{\zeta^{3}}\partial_{\zeta\theta\theta}\psi - \frac{2}{\zeta^{2}}\partial_{\zeta\zeta}\psi + \frac{6}{\zeta^{4}}\partial_{\theta\theta}\psi + \frac{2}{\zeta^{3}}\partial_{\zeta}\psi + \frac{1}{\zeta^{2}}\partial_{\zeta\zeta}\psi - \frac{1}{\zeta^{3}}\partial_{\zeta}\psi + \frac{1}{\zeta^{2}}\partial_{\zeta\zeta}\psi - \frac{2}{\zeta^{4}}\partial_{\theta\theta}\psi + \frac{1}{\zeta^{3}}\partial_{\zeta\theta\theta}\psi + \frac{1}{\zeta^{2}}\partial_{\theta\theta}\Delta\psi = 0.$$
(A 25)

The three under-braced terms are equal to  $\frac{1}{\zeta}\partial_{\zeta}\Delta\psi$ , therefore we get

$$\underbrace{\frac{\partial_{\zeta\zeta\zeta\zeta}\psi}{\partial_{\zeta\zeta}(\partial_{\zeta\zeta}\psi)}}_{\partial_{\zeta\zeta}(\partial_{\zeta\zeta}\psi)} + \underbrace{\frac{2}{\zeta^{3}}\partial_{\zeta}\psi - \frac{1}{\zeta^{2}}\partial_{\zeta\zeta}\psi - \frac{1}{\zeta^{2}}\partial_{\zeta\zeta}\psi + \frac{1}{\zeta}\partial_{\zeta\zeta}\psi}_{\partial_{\zeta}\left(-\frac{1}{\zeta^{2}}\partial_{\zeta}\psi + \frac{1}{\zeta}\partial_{\zeta\zeta}\psi\right)} + \underbrace{\frac{6}{\zeta^{4}}\partial_{\theta\theta}\psi - \frac{2}{\zeta^{3}}\partial_{\zeta\theta\theta}\psi - \frac{2}{\zeta^{3}}\partial_{\zeta\theta\theta}\psi + \frac{1}{\zeta^{2}}\partial_{\zeta\zeta\theta\theta}\psi + \frac{1}{\zeta}\partial_{\zeta}\Delta\psi + \frac{1}{\zeta^{2}}\partial_{\theta\theta}\Delta\psi = 0.}_{\partial_{\zeta}\left(-\frac{2}{23}\partial_{\theta\theta}\psi + \frac{1}{\zeta^{2}}\partial_{\zeta\theta\theta}\psi\right)}$$
(A 26)

That is

$$\partial_{\zeta\zeta}(\partial_{\zeta\zeta}\psi) + \underbrace{\partial_{\zeta}\left(-\frac{1}{\zeta^{2}}\partial_{\zeta}\psi + \frac{1}{\zeta}\partial_{\zeta\zeta}\psi\right)}_{\partial_{\zeta\zeta}\left(\frac{1}{\zeta}\partial_{\zeta}\psi\right)} + \underbrace{\partial_{\zeta}\left(-\frac{2}{\zeta^{3}}\partial_{\theta\theta}\psi + \frac{1}{\zeta^{2}}\partial_{\zeta\theta\theta}\psi\right)}_{\partial_{\zeta\zeta}\left(\frac{1}{\zeta^{2}}\partial_{\theta\theta}\psi\right)} + \frac{1}{\zeta}\partial_{\zeta}\Delta\psi + \frac{1}{\zeta^{2}}\partial_{\theta\theta}\Delta\psi = 0,$$
(A 27)

which reveals that equation (A23) is just the bi-harmonic equation

$$\Delta^2 \psi = 0, \tag{A 28}$$

and which, from equations (A 5), (A 6), (A 7) and (A 8), must be subject to the boundary conditions

$$\psi(\zeta, \theta = 0) = 0, \tag{A 29}$$

$$\partial_{\theta\theta}\psi(\zeta,\theta=0) = 0,\tag{A 30}$$

$$\psi(\zeta, \theta = \theta_c) = 0, \tag{A 31}$$

and

$$\partial_{\theta\theta}\psi(\zeta,\theta=\theta_c) = 0. \tag{A 32}$$

We consider solution candidates to the bi-harmonic equation which are of the form

$$\psi(\zeta, \theta) = \zeta^{\lambda} F(\theta). \tag{A 33}$$

Substituting this into equation (A 23) we have

$$\frac{1}{\zeta^4} \partial_{\theta\theta\theta\theta}(\zeta^{\lambda} F) + \frac{2}{\zeta^2} \partial_{\zeta\zeta\theta\theta}(\zeta^{\lambda} F) + \partial_{\zeta\zeta\zeta\zeta}(\zeta^{\lambda} F) - \frac{2}{\zeta^3} \partial_{\zeta\theta\theta}(\zeta^{\lambda} F) + \frac{2}{\zeta} \partial_{\zeta\zeta\zeta}(\zeta^{\lambda} F) + \frac{4}{\zeta^4} \partial_{\theta\theta}(\zeta^{\lambda} F) - \frac{1}{\zeta^2} \partial_{\zeta}\zeta(\zeta^{\lambda} F) + \frac{1}{\zeta^3} \partial_{\zeta}(\zeta^{\lambda} F) = 0,$$
(A 34)

i.e.

$$\begin{split} &\zeta^{\lambda-4}F''''+\frac{2}{\zeta^2}F''\lambda(\lambda-1)\zeta^{\lambda-2}+F\lambda(\lambda-1)(\lambda-2)(\lambda-3)\zeta^{\lambda-4}-\frac{2}{\zeta^3}F''\lambda\zeta^{\lambda-1}\\ &+\frac{2}{\zeta}F\lambda(\lambda-1)(\lambda-2)\zeta^{\lambda-3}+\frac{4}{\zeta^4}F''\zeta^{\lambda}-\frac{1}{\zeta^2}F\lambda(\lambda-1)\zeta^{\lambda-2}+\frac{1}{\zeta^3}F\lambda\zeta^{\lambda-1}=0, \end{split} \tag{A 35}$$

which yields

$$\zeta^{\lambda-4}F'''' + 2\lambda(\lambda-1)\zeta^{\lambda-4}F'' + \lambda(\lambda-1)(\lambda-2)(\lambda-3)\zeta^{\lambda-4}F - 2\lambda\zeta^{\lambda-4}F''$$

$$+ 2\lambda(\lambda-1)(\lambda-2)\zeta^{\lambda-4}F + 4\zeta^{\lambda-4}F'' - \lambda(\lambda-1)\zeta^{\lambda-4}F + \lambda\zeta^{\lambda-4}F = 0.$$
(A 36)

Re-arranging we have

$$\zeta^{\lambda-4} \left\{ F'''' + [2\lambda(\lambda - 1) - 2\lambda + 4] F'' + \lambda \left[ (\lambda - 1)(\lambda - 2)(\lambda - 3) + 2(\lambda - 1)(\lambda - 2) - (\lambda - 1) + 1 \right] F \right\} = 0,$$
(A 37)

hence

$$F'''' + 2[\lambda(\lambda - 1) - \lambda + 2]F'' + \lambda[(\lambda - 1)(\lambda - 2)\{(\lambda - 3) + 2\} - \lambda + 2]F = 0, \quad (A.38)$$

i e

$$F'''' + 2 \left[ \lambda^2 - 2\lambda + 2 \right] F'' + \lambda \left[ (\lambda - 1)^2 (\lambda - 2) - (\lambda - 2) \right] F = 0, \tag{A 39}$$

which can be re-written as

$$F'''' + 2\left[\lambda^2 - 2\lambda + 2\right]F'' + \lambda(\lambda - 2)\underbrace{\left[(\lambda - 1)^2 - 1\right]}_{\lambda^2 - 2\lambda}F = 0,$$
 (A 40)

i.e.

$$F'''' + 2[\lambda^2 - 2\lambda + 2]F'' + \lambda^2(\lambda - 2)^2F = 0.$$
(A 41)

Equivalently

$$D^{4}F + [2\lambda^{2} - 4\lambda + 4] D^{2}F + \lambda^{2}(\lambda - 2)^{2}F = 0,$$
 (A 42)

re-arranging e have

$$D^{4}F + \lambda^{2}D^{2}F + (\lambda - 2)^{2}D^{2}F + \lambda^{2}(\lambda - 2)^{2}F = 0,$$
 (A 43)

i e

$$D^{2}(D^{2} + \lambda^{2}) F + (\lambda - 2)^{2}(D^{2} + \lambda^{2}) F = 0.$$
(A 44)

FEM for 2D dynamic wetting with interface formation modelisation

Consequently

$$(D^{2} + \lambda^{2}) (D^{2} + (\lambda - 2)^{2}) F = 0.$$
 (A 45)

When  $\lambda \neq 2$  we have

$$F = A\sin(\lambda\theta) + B\cos(\lambda\theta) + C\sin((\lambda - 2)\theta) + D\cos((\lambda - 2)\theta), \quad (A46)$$

and for  $\lambda = 2$  we have

$$F = A\sin(\lambda\theta) + B\cos(\lambda\theta) + C\theta + D. \tag{A 47}$$

Verifying boundary condition (A 29) we have

$$\psi(\zeta, \theta = 0) = \zeta^{\lambda} (B + D) = 0, \tag{A 48}$$

which implies

$$D = -B \tag{A 49}$$

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For  $\lambda \neq 2$ , condition (A 30) yields

$$\partial_{\theta\theta}\psi(\zeta,\theta=0) = -\zeta^{\lambda}\lambda^{2}B - \zeta^{\lambda}(\lambda-2)^{2}B = 0, \tag{A 50}$$

i.e.

$$-\lambda^{2}(B+D) - (-4\lambda + 4)B = 0, \tag{A 51}$$

which, unless  $\lambda = 1$  implies B = D = 0. In the case  $\lambda = 2$ , we simply have

$$\partial_{\theta\theta}\psi(\zeta,\theta=0) = -\zeta^{\lambda}\lambda^2 B = 0, \tag{A 52}$$

i.e.

$$B = 0. (A 53)$$

In so far, for  $\lambda \neq 2$  and  $\lambda \neq 1$  we have

$$F = A\sin(\lambda\theta) + C\sin((\lambda - 2)\theta), \qquad (A 54)$$

for  $\lambda = 2$ 

$$F = A\sin(\lambda\theta) + C\theta,\tag{A 55}$$

and for  $\lambda = 1$ 

$$F = A\sin(\lambda\theta) + B\cos(\lambda\theta) + C\sin((\lambda - 2)\theta) - B\cos((\lambda - 2)\theta). \tag{A 56}$$

We now verify condition (A 31) which for  $\lambda \neq 2$  and  $\lambda \neq 1$  yields

$$\psi(\zeta, \theta_c) = \zeta^{\lambda} \left( A \sin(\lambda \theta_c) + C \sin\left((\lambda - 2)\theta_c\right) \right) = 0, \tag{A 57}$$

i.e.

$$A\sin(\lambda\theta_c) + C\sin((\lambda - 2)\theta_c) = 0, \tag{A 58}$$

and from (A32) we have

$$\partial_{\theta\theta}\psi(\zeta,\theta_c) = \zeta^{\lambda} \left( -A\lambda^2 \sin(\lambda\theta_c) - C(\lambda - 2)^2 \sin((\lambda - 2)\theta) \right) = 0, \tag{A 59}$$

i.e.

$$-\lambda^{2} \underbrace{\left(A\sin(\lambda\theta_{c}) + C\sin((\lambda - 2)\theta_{c})\right)}_{=0} + (-4\lambda + 4)C\sin((\lambda - 2)\theta_{c}) = 0, \tag{A 60}$$

so, unless  $\lambda = 2 + k\pi/\theta_c$  for an integer k, we have

$$C = 0. (A 61)$$

Assuming  $\lambda \neq 2 + k\pi/\theta_c$ , we have from (A 58)

$$A\sin(\lambda\theta_c) = 0, (A 62)$$

which implies that either A=0 (i.e. the trivial solution  $\check{\psi}=0$ ) or

$$\lambda = k\pi/\theta_c,\tag{A 63}$$

with integer k. We'll take k = 1. This yields

$$\psi = A\zeta^{\frac{\pi}{\theta_c}}\sin(\pi\frac{\theta}{\theta_c}). \tag{A 64}$$

We highlight that the solution is only determined up to a scaling factor A. For convenience we define

$$\check{\psi} = \zeta^{\frac{\pi}{\theta_c}} \sin(\pi \frac{\theta}{\theta_c}). \tag{A 65}$$

The cases  $\lambda = 2$ ,  $\lambda = 1$  and  $\lambda = 2 + k\pi/\theta_c$  are to be dealt with separately, but are not of direct interest in our present application.

For simplicity and added generality, the derivation above was done for a wedge contained between  $\theta = 0$  and  $\theta = \theta_c$ ; however, the model we are using actually describes the fluid as being between  $\theta = \pi - \theta_c + \theta_s$  and  $\theta = \pi + \theta_s$ , where  $\theta_s$  is the angle the outward pointing tangent to the liquid-solid interface at the contact line makes with the r axis. Consequently, the actual solution that we are interested in is

$$\psi = \zeta^{\lambda} \sin \left( \lambda (\theta + \theta_c + \theta_s - \pi) \right), \tag{A 66}$$

i.e

$$\psi = -\zeta^{\lambda} \sin\left(\lambda(\pi - \theta_c - \theta_s - \theta)\right), \tag{A 67}$$

We highlight that the horizontal and vertical components of velocity for this stream function are given by

$$\tilde{u} = \partial_z \psi 
= \partial_\zeta \psi \partial_z \zeta + \partial_\theta \psi \partial_z \theta 
= - \left[ \lambda \zeta^{\lambda - 1} \sin \left( \lambda (\pi - \theta_c - \theta_s - \theta) \right) \right] \partial_z \left( \sqrt{r^2 + z^2} \right) 
- \left[ -\lambda \zeta^{\lambda} \cos \left( \lambda (\pi - \theta_c - \theta_s - \theta) \right) \right] \partial_z \left( \arctan \left( \frac{z}{r} \right) \right)$$

$$= - \left[ \lambda \zeta^{\lambda - 1} \sin \left( \lambda (\pi - \theta_c - \theta_s - \theta) \right) \right] \left( \frac{z}{\sqrt{r^2 + z^2}} \right) 
- \left[ -\lambda \zeta^{\lambda} \cos \left( \lambda (\pi - \theta_c - \theta_s - \theta) \right) \right] \left( \frac{r}{r^2 + z^2} \right) 
= -\lambda z (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin \left( \lambda \left\{ \pi - \theta_c - \theta_s - \arctan \left( \frac{z}{r} \right) \right\} \right) 
+ \lambda r (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos \left( \lambda \left\{ \pi - \theta_c - \theta_s - \arctan \left( \frac{z}{r} \right) \right\} \right),$$

and

$$\check{w} = -\partial_{r}\psi 
= -\partial_{\zeta}\psi\partial_{r}\zeta - \partial_{\theta}\psi\partial_{r}\theta 
= \left[\lambda\zeta^{\lambda-1}\sin\left(\lambda(\pi - \theta_{c} - \theta_{s} - \theta)\right)\right]\partial_{r}\left(\sqrt{r^{2} + z^{2}}\right) 
+ \left[-\lambda\zeta^{\lambda}\cos\left(\lambda(\pi - \theta_{c} - \theta_{s} - \theta)\right)\right]\partial_{r}\left(\arctan\left(\frac{z}{r}\right)\right) 
= \left[\lambda\zeta^{\lambda-1}\sin\left(\lambda(\pi - \theta_{c} - \theta_{s} - \theta)\right)\right]\left(\frac{r}{\sqrt{r^{2} + z^{2}}}\right) 
+ \left[-\lambda\zeta^{\lambda}\cos\left(\lambda(\pi - \theta_{c} - \theta_{s} - \theta)\right)\right]\left(-\frac{z}{r^{2} + z^{2}}\right) 
= \lambda r(r^{2} + z^{2})^{\frac{\lambda-2}{2}}\sin\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right) 
+ \lambda z(r^{2} + z^{2})^{\frac{\lambda-2}{2}}\cos\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right);$$
(A 69)

where  $\theta_s \leq \arctan(z/r) \leq \pi + \theta_s$ .

It is also important to mention that substituting the solution into equations (A 2) and (A 3), we see that the resulting flow has constant pressure everywhere on the domain and it is only determined up to translation by a constant, which we conveniently select to be p = 0.

## Appendix B. Eigen-solution velocities and their derivatives

To calculate the derivatives of the velocities of the eigen-solution required above, we recall (see equations (A 68) and (A 69) in Appendix A) that

$$\check{u} = -\lambda z (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin\left(\lambda \left\{\pi - \theta_c - \theta_s - \arctan\left(\frac{z}{r}\right)\right\}\right) 
+ \lambda r (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos\left(\lambda \left\{\pi - \theta_c - \theta_s - \arctan\left(\frac{z}{r}\right)\right\}\right),$$
(B1)

and

$$\check{w} = \lambda r (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin\left(\lambda \left\{\pi - \theta_c - \theta_s - \arctan\left(\frac{z}{r}\right)\right\}\right) 
+ \lambda z (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos\left(\lambda \left\{\pi - \theta_c - \theta_s - \arctan\left(\frac{z}{r}\right)\right\}\right),$$
(B 2)

where  $\theta_s \leq \arctan(z/r) \leq \pi + \theta_s$  and

$$\lambda = \pi/\theta_c. \tag{B3}$$

From (B 1), we have

$$\partial_{r} \tilde{u} = -\lambda z \left[ \frac{\lambda - 2}{2} \left( r^{2} + z^{2} \right)^{\frac{\lambda - 4}{2}} 2r \right] \sin \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right)$$

$$- \lambda z (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \left[ \cos \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right) \lambda \frac{1}{1 + \frac{z^{2}}{r^{2}}} \frac{z}{r^{2}} \right]$$

$$+ \lambda \left[ (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} + r \frac{\lambda - 2}{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} 2r \right] \cos \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right)$$

$$+ \lambda r (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \left[ -\sin \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right) \lambda \frac{1}{1 + \frac{z^{2}}{r^{2}}} \frac{z}{r^{2}} \right],$$
(B 4)

$$\partial_{r}\check{u} = -\lambda \left(\lambda - 2\right) rz \left(r^{2} + z^{2}\right)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$-\lambda^{2} z^{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \cos\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$+\lambda (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \cos\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$+\lambda (\lambda - 2) r^{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \cos\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$-\lambda^{2} rz (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \sin\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right).$$
(B 5)

Similarly, we have

$$\partial_{z}\tilde{u} = -\lambda \left[ (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} + z \frac{\lambda - 2}{2} \left( r^{2} + z^{2} \right)^{\frac{\lambda - 4}{2}} 2z \right] \sin \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right)$$

$$- \lambda z (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \left[ \cos \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right) \lambda \frac{1}{1 + \frac{z^{2}}{r^{2}}} \left( -\frac{1}{r} \right) \right]$$

$$+ \lambda r \left[ \frac{\lambda - 2}{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} 2z \right] \cos \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right)$$

$$+ \lambda r (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \left[ -\sin \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right) \lambda \frac{1}{1 + \frac{z^{2}}{r^{2}}} \left( -\frac{1}{r} \right) \right],$$
(B 6)

i e

$$\begin{split} \partial_z \check{u} &= -\lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin \left( \lambda \left\{ \pi - \theta_c - \theta_s - \arctan \left( \frac{z}{r} \right) \right\} \right) \\ &- \lambda (\lambda - 2) z^2 \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \left\{ \pi - \theta_c - \theta_s - \arctan \left( \frac{z}{r} \right) \right\} \right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \left\{ \pi - \theta_c - \theta_s - \arctan \left( \frac{z}{r} \right) \right\} \right) \\ &+ \lambda (\lambda - 2) r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \left\{ \pi - \theta_c - \theta_s - \arctan \left( \frac{z}{r} \right) \right\} \right) \\ &+ \lambda^2 r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \left\{ \pi - \theta_c - \theta_s - \arctan \left( \frac{z}{r} \right) \right\} \right). \end{split}$$
 (B7)

From (B2) we have

$$\partial_{r}\check{w} = \lambda \left[ (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} + r \frac{\lambda - 2}{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} 2r \right] \sin \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right)$$

$$+ \lambda r (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \left[ \cos \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right) \lambda \frac{1}{1 + \frac{z^{2}}{r^{2}}} \frac{z}{r^{2}} \right]$$

$$+ \lambda z \left[ \frac{\lambda - 2}{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} 2r \right] \cos \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right)$$

$$+ \lambda z (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \left[ -\sin \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right) \lambda \frac{1}{1 + \frac{z^{2}}{r^{2}}} \frac{z}{r^{2}} \right],$$
(B 8)

$$\partial_{r}\check{w} = \lambda(r^{2} + z^{2})^{\frac{\lambda-2}{2}} \sin\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right) + \lambda(\lambda - 2)r^{2}(r^{2} + z^{2})^{\frac{\lambda-4}{2}} \sin\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right) + \lambda^{2}rz(r^{2} + z^{2})^{\frac{\lambda-4}{2}} \cos\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right) + \lambda(\lambda - 2)rz(r^{2} + z^{2})^{\frac{\lambda-4}{2}} \cos\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right) - \lambda^{2}z^{2}(r^{2} + z^{2})^{\frac{\lambda-4}{2}} \sin\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right),$$
(B9)

Similarly, we have

$$\partial_z \check{w} = \partial_z \left[ \lambda r (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin \left( \lambda \left\{ \pi - \theta_c - \theta_s - \arctan \left( \frac{z}{r} \right) \right\} \right) \right] + \partial_z \left[ \lambda z (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos \left( \lambda \left\{ \pi - \theta_c - \theta_s - \arctan \left( \frac{z}{r} \right) \right\} \right) \right],$$
(B 10)

i.e.

$$\partial_{z}\check{w} = \lambda r \partial_{z} \left[ (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \right] \sin \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right)$$

$$+ \lambda r (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \partial_{z} \left[ \sin \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right) \right]$$

$$+ \lambda \partial_{z} \left[ z \right] (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \cos \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right)$$

$$+ \lambda z \partial_{z} \left[ (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \right] \cos \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right)$$

$$+ \lambda z (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \partial_{z} \left[ \cos \left( \lambda \left\{ \pi - \theta_{c} - \theta_{s} - \arctan \left( \frac{z}{r} \right) \right\} \right) \right],$$
(B 11)

or, equivalently

$$\partial_{z}\check{w} = \lambda r \frac{\lambda - 2}{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} 2z \sin\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$+ \lambda r (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \cos\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right) \lambda \frac{1}{1 + \frac{r^{2}}{z^{2}}} \left(-\frac{1}{r}\right)$$

$$+ \lambda \partial_{z} \left[z\right] (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \cos\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$+ \lambda z \partial_{z} \left[(r^{2} + z^{2})^{\frac{\lambda - 2}{2}}\right] \cos\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$+ \lambda z (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \partial_{z} \left[\cos\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)\right],$$
(B 12)

which is

$$\partial_{z}\tilde{w} = \lambda r z \left(\lambda - 2\right) \left(r^{2} + z^{2}\right)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$+ \lambda r \left(r^{2} + z^{2}\right)^{\frac{\lambda - 2}{2}} \left[\cos\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right) \lambda \frac{1}{1 + \frac{z^{2}}{r^{2}}} \left(-\frac{1}{r}\right)\right]$$

$$+ \lambda \left[\left(r^{2} + z^{2}\right)^{\frac{\lambda - 2}{2}} + z \frac{\lambda - 2}{2} \left(r^{2} + z^{2}\right)^{\frac{\lambda - 4}{2}} 2z\right] \cos\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$+ \lambda z \left(r^{2} + z^{2}\right)^{\frac{\lambda - 2}{2}} \left[-\sin\left(\lambda \left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right) \lambda \frac{1}{1 + \frac{z^{2}}{r^{2}}} \left(-\frac{1}{r}\right)\right],$$
(B 13)

$$\partial_{z}\check{w} = \lambda(\lambda - 2)rz(r^{2} + z^{2})^{\frac{\lambda - 4}{2}}\sin\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$-\lambda^{2}r^{2}(r^{2} + z^{2})^{\frac{\lambda - 4}{2}}\cos\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$+\lambda(r^{2} + z^{2})^{\frac{\lambda - 2}{2}}\cos\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$+\lambda(\lambda - 2)z^{2}(r^{2} + z^{2})^{\frac{\lambda - 4}{2}}\cos\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right)$$

$$+\lambda^{2}rz(r^{2} + z^{2})^{\frac{\lambda - 4}{2}}\sin\left(\lambda\left\{\pi - \theta_{c} - \theta_{s} - \arctan\left(\frac{z}{r}\right)\right\}\right).$$
(B 14)

The second order derivatives of the velocity components are as follows. From equation  $(B\,5)$  we have

$$\partial_{rr}\tilde{u} = \partial_{r} \left\{ \lambda \left( \lambda - 2 \right) rz \left( r^{2} + z^{2} \right)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \left[ \pi + \theta_{s} - \arctan \left( \frac{z}{r} \right) \right] \right) \right\}$$
(B 15)

$$+\lambda^2 z^2 (r^2+z^2)^{\frac{\lambda-4}{2}} \cos\left(\lambda \left[\pi+\theta_s-\arctan\left(\frac{z}{r}\right)\right]\right)$$

$$-\lambda \left[ (r^2 + z^2)^{\frac{\lambda - 2}{2}} \right] \cos \left( \lambda \left[ \pi + \theta_s - \arctan \left( \frac{z}{r} \right) \right] \right)$$

$$-\lambda(\lambda-2)r^2(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\left[\pi+\theta_s-\arctan\left(\frac{z}{r}\right)\right]\right)$$

$$+\lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\left[\pi+\theta_s-\arctan\left(\frac{z}{r}\right)\right]\right)\right\}.$$

$$\begin{split} \partial_{rr}\check{u} &= \lambda \left(\lambda - 2\right) z \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda \left(\lambda - 2\right) r z \frac{\lambda - 4}{2} \left(r^2 + z^2\right)^{\frac{\lambda - 6}{2}} \cancel{2} r \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda \left(\lambda - 2\right) r z \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} (-z) (-1) \frac{1}{r^2} \\ &+ \lambda^2 z^2 \frac{\lambda - 4}{2} \left(r^2 + z^2\right)^{\frac{\lambda - 6}{2}} \cancel{2} r \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} (-z) (-1) \frac{1}{r^2} \\ &- \lambda \frac{\lambda - 2}{\cancel{2}} \left[ (r^2 + z^2)^{\frac{\lambda - 4}{2}} \right] \cancel{2} r \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda \left[ (r^2 + z^2)^{\frac{\lambda - 2}{2}} \right] \lambda \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} (-z) (-1) \frac{1}{r^2} \end{split} \tag{B 16} \\ &- \lambda (\lambda - 2) 2 r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2) r^2 \frac{\lambda - 4}{\cancel{2}} (r^2 + z^2)^{\frac{\lambda - 6}{2}} \cancel{2} r \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda (\lambda - 2) r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} (-z) (-1) \frac{1}{r^2} \\ &+ \lambda^2 z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \cancel{2} r \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right)$$

$$\begin{split} \partial_{rr}\check{u} &= \lambda \left(\lambda - 2\right) z \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda \left(\lambda - 2\right) \left(\lambda - 4\right) r^2 z \left(r^2 + z^2\right)^{\frac{\lambda - 6}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 \left(\lambda - 2\right) r z^2 \left(r^2 + z^2\right)^{\frac{\lambda - 6}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 (\lambda - 4) r z^2 (r^2 + z^2)^{\frac{\lambda - 6}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda^3 z^3 (r^2 + z^2)^{\frac{\lambda - 6}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2) r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- 2 \lambda (\lambda - 2) r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2) (\lambda - 4) r^3 (r^2 + z^2)^{\frac{\lambda - 6}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 (\lambda - 2) r^2 z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^3 r z^2 (r^2 + z^2)^{\frac{\lambda - 6}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^3 r z^2 (r^2 + z^2)^{\frac{\lambda - 6}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right), \end{split}$$

and

$$\partial_{rz}\check{u} = \partial_z \left\{ \lambda (\lambda - 2) rz \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right\}$$

$$+\,\lambda^2 z^2 (r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) - \lambda\left[(r^2+z^2)^{\frac{\lambda-2}{2}}\right]\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)$$

$$- \lambda (\lambda - 2) r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right)$$

$$+\lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)$$
.

$$\begin{split} \partial_{rz}\check{u} &= \lambda \left(\lambda - 2\right) r \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda \left(\lambda - 2\right) r z \frac{\lambda - 4}{2} \left(r^2 + z^2\right)^{\frac{\lambda - 6}{2}} \not Z z \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda \left(\lambda - 2\right) r z \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \lambda \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} \left(-\frac{1}{r}\right) \\ &+ \lambda^2 2 z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 2^2 \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} \not Z z \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} \left(-\frac{1}{r}\right) \\ &- \lambda \frac{\lambda - 2}{2} \left[ (r^2 + z^2)^{\frac{\lambda - 4}{2}} \right] \not Z z \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} \left(-\frac{1}{r}\right) \\ &- \lambda \left[ (r^2 + z^2)^{\frac{\lambda - 2}{2}} \right] \lambda \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} \left(-\frac{1}{r}\right) \\ &- \lambda (\lambda - 2) r^2 \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} \not Z z \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda (\lambda - 2) r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} \left(-\frac{1}{r}\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} \left(-\frac{1}{r}\right). \end{split}$$

$$\begin{split} \partial_{rz}\check{u} &= \lambda \left(\lambda - 2\right) r \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda \left(\lambda - 2\right) \left(\lambda - 4\right) r z^2 \left(r^2 + z^2\right)^{\frac{\lambda - 6}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 \left(\lambda - 2\right) r^2 z \left(r^2 + z^2\right)^{\frac{\lambda - 6}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ 2\lambda^2 z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 (\lambda - 4) z^3 (r^2 + z^2)^{\frac{\lambda - 6}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^3 r z^2 (r^2 + z^2)^{\frac{\lambda - 6}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2) z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2) (\lambda - 4) r^2 z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 (\lambda - 2) r^3 (r^2 + z^2)^{\frac{\lambda - 6}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 (\lambda - 4) r z^2 (r^2 + z^2)^{\frac{\lambda - 6}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda^3 r^2 z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right). \end{split}$$

Similarly, from (B7), we have

$$\partial_{zz}\check{u} = \partial_z \left\{ \lambda(r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right.$$

$$\left. + \lambda(\lambda - 2)z^2 \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right.$$

$$\left. - \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right.$$

$$\left. - \lambda(\lambda - 2) r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right.$$

$$\left. - \lambda^2 r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right\},$$

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i.e.

$$\begin{split} \partial_{zz}\check{u} &= \lambda \frac{\lambda - 2}{2} (r^2 + z^2)^{\frac{\lambda - 4}{2}} \not Z \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &+ \lambda (\lambda - 2) 2z \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda (\lambda - 2) z^2 \frac{\lambda - 4}{2} \left( r^2 + z^2 \right)^{\frac{\lambda - 6}{2}} \not Z z \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda (\lambda - 2) z^2 \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &- \lambda^2 r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} \not Z z \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &- \lambda (\lambda - 2) r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda (\lambda - 2) r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \not Z z \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda (\lambda - 2) r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &- \lambda^2 r^2 \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} \not Z z \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &- \lambda^2 r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right), \end{split}$$

which yields

$$\begin{split} \partial_{zz}\check{u} &= \lambda(\lambda-2)z(r^2+z^2)^{\frac{\lambda-4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 r(r^2+z^2)^{\frac{\lambda-4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ 2\lambda(\lambda-2)z\left(r^2+z^2\right)^{\frac{\lambda-4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda(\lambda-2)(\lambda-4)z^3\left(r^2+z^2\right)^{\frac{\lambda-6}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2(\lambda-2)rz^2\left(r^2+z^2\right)^{\frac{\lambda-6}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 r(r^2+z^2)^{\frac{\lambda-4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 (\lambda-4)rz^2(r^2+z^2)^{\frac{\lambda-6}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^3 r^2 z(r^2+z^2)^{\frac{\lambda-6}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)r(r^2+z^2)^{\frac{\lambda-4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)(\lambda-4)rz^2(r^2+z^2)^{\frac{\lambda-6}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2(\lambda-2)r^2 z(r^2+z^2)^{\frac{\lambda-6}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2(\lambda-4)r^2 z(r^2+z^2)^{\frac{\lambda-6}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^3 r^3 (r^2+z^2)^{\frac{\lambda-6}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right), \end{split}$$

From equation (B9), we have

$$\partial_{rr}\check{w} = \partial_{r} \left\{ -\lambda (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right.$$

$$\left. - \lambda (\lambda - 2)r^{2}(r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right.$$

$$\left. - \lambda^{2}rz(r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right.$$

$$\left. - \lambda(\lambda - 2)rz(r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right.$$

$$\left. + \lambda^{2}z^{2}(r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right\},$$

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i.e.

$$\begin{split} \partial_{rr} \check{w} &= -\lambda \frac{\lambda - 2}{2} (r^2 + z^2)^{\frac{\lambda - 4}{2}} \mathcal{L}r \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} (-z) (-1) \frac{1}{r^2} \\ &- \lambda (\lambda - 2) 2r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2) r^2 \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} \mathcal{L}r \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2) r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} (-z) (-1) \frac{1}{r^2} \\ &- \lambda^2 z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 r z \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} \mathcal{L}r \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} (-z) (-1) \frac{1}{r^2} \\ &- \lambda (\lambda - 2) z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2) r z \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} \mathcal{L}r \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda (\lambda - 2) r z (r^2 + z^2)^{\frac{\lambda - 6}{2}} \lambda \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} (-z) (-1) \frac{1}{r^2} \\ &+ \lambda^2 z^2 \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} \mathcal{L}r \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \frac{1}{1 + \frac{z^2}{r^2}} (-z) (-1) \frac{1}{r^2}, \end{split}$$

which yields

$$\begin{split} \partial_{rr}\check{w} &= -\lambda(\lambda-2)r(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2z(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- 2\lambda(\lambda-2)r(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)(\lambda-4)r^3(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2(\lambda-2)r^2z(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2z(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2z(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2(\lambda-4)r^2z(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^3rz^2(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)z(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)(\lambda-4)r^2z(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2(\lambda-2)rz^2(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2(\lambda-4)rz^2(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^3z^3(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right), \end{split}$$

and

$$\partial_{rz}\tilde{w} = \partial_{z} \left\{ -\lambda (r^{2} + z^{2})^{\frac{\lambda-2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) - \lambda (\lambda - 2)r^{2}(r^{2} + z^{2})^{\frac{\lambda-4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) - \lambda^{2}rz(r^{2} + z^{2})^{\frac{\lambda-4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) - \lambda (\lambda - 2)rz(r^{2} + z^{2})^{\frac{\lambda-4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) + \lambda^{2}z^{2}(r^{2} + z^{2})^{\frac{\lambda-4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right\},$$

$$(B 27)$$

i.e.

$$\begin{split} \partial_{rz} \check{w} &= -\lambda \frac{\lambda - 2}{2} (r^2 + z^2)^{\frac{\lambda - 4}{2}} 2 z \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &- \lambda (\lambda - 2) r^2 \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} 2 z \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (\lambda - 2) r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &- \lambda^2 r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} 2 z \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &- \lambda (\lambda - 2) r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (\lambda - 2) r z \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} 2 z \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda (\lambda - 2) r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &+ \lambda^2 2 z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 z^2 \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} 2 z \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{z^2}} \left( -\frac{1}{r} \right), \end{split}$$

which yields

$$\begin{split} \partial_{rz}\check{w} &= -\lambda(\lambda-2)z(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2r(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)(\lambda-4)r^2z(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2(\lambda-2)r^3(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2r(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2r(x^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^3r^2z(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)r(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)(\lambda-4)rz^2(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2(\lambda-2)r^2z(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ 2\lambda^2z(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2(\lambda-4)z^3(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^3rz^2(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^3rz^2(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right), \end{split}$$

Finally, from equation (B 14), we have

$$\partial_{zz}\check{w} = \partial_z \left\{ -\lambda(\lambda - 2)rz(r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) + \lambda^2 r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right.$$

$$\left. -\lambda(r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) - \lambda(\lambda - 2)z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right.$$

 $\left\{-\lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{z}\right)\right)\right\}$ 

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i.e.

$$\begin{split} \partial_{zz} \check{w} &= -\lambda (\lambda - 2) r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (\lambda - 2) r z \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} 2 z \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (\lambda - 2) r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &+ \lambda^2 r^2 \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} 2 z \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &- \lambda \frac{\lambda - 2}{2} (r^2 + z^2)^{\frac{\lambda - 4}{2}} 2 z \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \lambda \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &- \lambda (\lambda - 2) 2 z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (\lambda - 2) z^2 \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} 2 z \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda (\lambda - 2) z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \frac{1}{1 + \frac{z^2}{r^2}} \left( -\frac{1}{r} \right) \\ &- \lambda^2 r (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} 2 z \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z \frac{\lambda - 4}{2} (r^2 + z^2)^{\frac{\lambda - 6}{2}} 2 z \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (r^2 + z^2)^{\frac{\lambda - 4}{2}} \lambda \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda$$

which yields

$$\begin{split} \partial_{zz}\check{w} &= -\lambda(\lambda-2)r(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)(\lambda-4)rz^2(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2(\lambda-2)r^2z(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2(\lambda-4)r^2z(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^3r^3(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)z(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2r(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- 2\lambda(\lambda-2)z(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)(\lambda-4)z^3(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2(\lambda-2)rz^2(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2r(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2(\lambda-4)rz^2(r^2+z^2)^{\frac{\lambda-6}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^3r^2z(r^2+z^2)^{\frac{\lambda-6}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right). \end{split}$$

Furthermore, we will also need to calculate derivatives with respect to  $\lambda$  of the velocities and velocity gradients of the eigen-solution. We recall equation B 1, which states that

$$\check{u} = \lambda z (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) - \lambda r (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right), \quad (B 33)$$

from where we have

$$\begin{split} & \partial_{\lambda} \check{u} \\ &= \partial_{\lambda} \left[ \lambda z (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] - \partial_{\lambda} \left[ \lambda r (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \end{split} \tag{B 34}$$

i e

$$\partial_{\lambda} \check{u} = z(r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ + \lambda z \partial_{\lambda} \left[ (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \right] \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ + \partial_{\lambda} \lambda z (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \partial_{\lambda} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ - r(r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ - \lambda r \partial_{\lambda} \left[ (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \right] \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ - \lambda r (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \partial_{\lambda} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right),$$
(B 35)

or, equivalently,

$$\begin{split} \partial_{\lambda}\check{u} &= z(r^2+z^2)^{\frac{\lambda-2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda z(r^2+z^2)^{\frac{\lambda-2}{2}} \ln\left(r^2+z^2\right) \frac{1}{2} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda z(r^2+z^2)^{\frac{\lambda-2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &- r(r^2+z^2)^{\frac{\lambda-2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda r(r^2+z^2)^{\frac{\lambda-2}{2}} \ln\left(r^2+z^2\right) \frac{1}{2} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda r(r^2+z^2)^{\frac{\lambda-2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right). \end{split}$$
 (B 36)

Similarly, we recall equation B2, which states that

$$\check{w} = -\lambda r (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) - \lambda z (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right), \tag{B 37}$$

from where we have

$$\begin{split} \partial_{\lambda} \check{w} &= -\partial_{\lambda} \left[ \lambda r (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \partial_{\lambda} \left[ \lambda z (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right], \end{split} \tag{B 38}$$

i.e.

$$\partial_{\lambda} \check{w} = -\partial_{\lambda} \left[ \lambda r \right] (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right)$$

$$- \lambda r \partial_{\lambda} \left[ (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \right] \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right)$$

$$- \lambda r (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \partial_{\lambda} \left[ \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right]$$

$$- \partial_{\lambda} \left[ \lambda z \right] (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right)$$

$$- \lambda z \partial_{\lambda} \left[ (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \right] \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right)$$

$$- \lambda z (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \partial_{\lambda} \left[ \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right],$$
(B 39)

or, equivalently,

$$\partial_{\lambda} \check{w} = -r(r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right)$$

$$- \lambda r(r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \ln\left(r^{2} + z^{2}\right) \frac{1}{2} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right)$$

$$- \lambda r(r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right)$$

$$- z(r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right)$$

$$- \lambda z(r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \frac{\ln\left(r^{2} + z^{2}\right)}{2} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right)$$

$$+ \lambda z(r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right).$$
(B 40)

We also recall equation B 5

$$\begin{split} \partial_r \check{u} &= \lambda \left(\lambda - 2\right) rz \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) - \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2) r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left(\lambda \arctan \left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 rz (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left(\lambda \arctan \left(-\frac{z}{r}\right)\right), \end{split} \tag{B 41}$$

from where we have

$$\partial_{r\lambda} \check{u} = \partial_{\lambda} \left[ \lambda \left( \lambda - 2 \right) rz \left( r^{2} + z^{2} \right)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right]$$

$$+ \partial_{\lambda} \left[ \lambda^{2} z^{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right]$$

$$- \partial_{\lambda} \left[ \lambda (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right]$$

$$- \partial_{\lambda} \left[ \lambda (\lambda - 2) r^{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right]$$

$$+ \partial_{\lambda} \left[ \lambda^{2} rz (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] ,$$
(B 42)

$$\begin{split} \partial_{r\lambda}\check{u} &= \partial_{\lambda} \left[ \lambda \left( \lambda - 2 \right) rz \right] \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda \left( \lambda - 2 \right) rz \partial_{\lambda} \left[ \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \right] \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda \left( \lambda - 2 \right) rz \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \partial_{\lambda} \left[ \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &+ \partial_{\lambda} \left[ \lambda^2 z^2 \right] \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 z^2 \partial_{\lambda} \left[ \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \right] \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \partial_{\lambda} \left[ \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \partial_{\lambda} \left[ \lambda \right] \left( r^2 + z^2 \right)^{\frac{\lambda - 2}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda \partial_{\lambda} \left[ \left( r^2 + z^2 \right)^{\frac{\lambda - 2}{2}} \right] \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda \left( r^2 + z^2 \right)^{\frac{\lambda - 2}{2}} \partial_{\lambda} \left[ \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \lambda \left( \lambda - 2 \right) r^2 \partial_{\lambda} \left[ \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \lambda (\lambda - 2) r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \partial_{\lambda} \left[ \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &+ \partial_{\lambda} \left[ \lambda^2 rz \right] \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 rz \partial_{\lambda} \left[ \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &+ \lambda^2 rz (r^2 + z^2)^{\frac{\lambda - 4}{2}} \partial_{\lambda} \left[ \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right]. \end{split}$$

or, equivalently,

$$\begin{split} \partial_{r\lambda}\check{u} &= 2\left(\lambda-1\right)rz\left(r^2+z^2\right)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda\left(\lambda-2\right)rz\left(r^2+z^2\right)^{\frac{\lambda-4}{2}}\frac{\ln\left(r^2+z^2\right)}{2}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda\left(\lambda-2\right)rz\left(r^2+z^2\right)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)\arctan\left(-\frac{z}{r}\right) \\ &+ 2\lambda z^2(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &+ \lambda^2 z^2(r^2+z^2)^{\frac{\lambda-4}{2}}\frac{\ln\left(r^2+z^2\right)}{2}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 z^2(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)\arctan\left(-\frac{z}{r}\right) \\ &- (r^2+z^2)^{\frac{\lambda-2}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(r^2+z^2)^{\frac{\lambda-2}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda(r^2+z^2)^{\frac{\lambda-2}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)\arctan\left(-\frac{z}{r}\right) \\ &- 2(\lambda-1)r^2(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda(\lambda-2)r^2(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda(\lambda-2)r^2(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &+ 2\lambda rz(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}}\frac{\ln\left(r^2+z^2\right)}{2}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &+ \lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &+ \lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right$$

We also recall equation B 7

$$\begin{split} \partial_z \check{u} &= \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) + \lambda (\lambda - 2) z^2 \left( r^2 + z^2 \right)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (\lambda - 2) r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right), \end{split}$$

from where we have

$$\partial_{z\lambda}\check{u} = \partial_{\lambda} \left[ \lambda (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right]$$

$$+ \partial_{\lambda} \left[ \lambda (\lambda - 2)z^{2} \left(r^{2} + z^{2}\right)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right]$$

$$- \partial_{\lambda} \left[ \lambda^{2}rz(r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right]$$

$$- \partial_{\lambda} \left[ \lambda (\lambda - 2)rz(r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right]$$

$$- \partial_{\lambda} \left[ \lambda^{2}r^{2}(r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right]$$

$$- \partial_{\lambda} \left[ \lambda^{2}r^{2}(r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right],$$

$$\begin{split} \partial_{z\lambda} \check{u} &= (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \frac{\ln\left(r^2 + z^2\right)}{2} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &+ 2(\lambda - 1)z^2 \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda (\lambda - 2)z^2 \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \frac{\ln\left(r^2 + z^2\right)}{2} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda (\lambda - 2)z^2 \left(r^2 + z^2\right)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &- 2\lambda rz (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 rz (r^2 + z^2)^{\frac{\lambda - 4}{2}} \frac{\ln\left(r^2 + z^2\right)}{2} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 rz (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &- 2(\lambda - 1)rz (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2)rz (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda (\lambda - 2)rz (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &- 2\lambda r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \frac{\ln\left(r^2 + z^2\right)}{2} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &- \lambda^2 r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right), \end{split}$$

We also recall equation B9

$$\begin{split} \partial_r \check{w} &= -\lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) - \lambda (\lambda - 2) r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda^2 r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2) r z (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &+ \lambda^2 z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right), \end{split} \tag{B 48}$$

from where we have

$$\partial_{r\lambda} \check{w} = -\partial_{\lambda} \left[ \lambda (r^{2} + z^{2})^{\frac{\lambda - 2}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right]$$

$$- \partial_{\lambda} \left[ \lambda (\lambda - 2) r^{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right]$$

$$- \partial_{\lambda} \left[ \lambda^{2} r z (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right]$$

$$- \partial_{\lambda} \left[ \lambda (\lambda - 2) r z (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right]$$

$$+ \partial_{\lambda} \left[ \lambda^{2} z^{2} (r^{2} + z^{2})^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] ,$$
(B 49)

i.e.

$$\begin{split} \partial_{r\lambda} \ddot{w} &= -\partial_{\lambda} \left[ \lambda \right] (r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda \partial_{\lambda} \left[ (r^2 + z^2)^{\frac{\lambda - 2}{2}} \right] \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \partial_{\lambda} \left[ \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \partial_{\lambda} \left[ \lambda (\lambda - 2) r^2 \right] (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (\lambda - 2) r^2 \partial_{\lambda} \left[ (r^2 + z^2)^{\frac{\lambda - 4}{2}} \right] \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (\lambda - 2) r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \partial_{\lambda} \left[ \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \partial_{\lambda} \left[ \lambda^2 rz \right] (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 rz \partial_{\lambda} \left[ (r^2 + z^2)^{\frac{\lambda - 4}{2}} \right] \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda^2 rz (r^2 + z^2)^{\frac{\lambda - 4}{2}} \partial_{\lambda} \left[ \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \partial_{\lambda} \left[ \lambda (\lambda - 2) rz \right] (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda (\lambda - 2) rz \partial_{\lambda} \left[ (r^2 + z^2)^{\frac{\lambda - 4}{2}} \right] \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \partial_{\lambda} \left[ \lambda^2 z^2 \right] (r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 z^2 \partial_{\lambda} \left[ (r^2 + z^2)^{\frac{\lambda - 4}{2}} \right] \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \partial_{\lambda} \left[ \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right], \end{split}$$

or, equivalently,

$$\begin{split} \partial_{r\lambda} \check{w} &= -(r^2 + z^2)^{\frac{\lambda - 2}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \frac{\ln\left(r^2 + z^2\right)}{2} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &- 2(\lambda - 1)r^2(r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2)r^2(r^2 + z^2)^{\frac{\lambda - 4}{2}} \frac{\ln\left(r^2 + z^2\right)}{2} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \\ &- \lambda (\lambda - 2)r^2(r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &- 2\lambda rz(r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &- \lambda^2 rz(r^2 + z^2)^{\frac{\lambda - 4}{2}} \frac{\ln\left(r^2 + z^2\right)}{2} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &+ \lambda^2 rz(r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &- 2(\lambda - 1)rz(r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &- \lambda(\lambda - 2)rz(r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &+ \lambda(\lambda - 2)rz(r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &+ \lambda^2 z^2(r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &+ \lambda^2 z^2(r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right) \\ &+ \lambda^2 z^2(r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \arctan\left(-\frac{z}{r}\right), \end{split}$$

We also recall equation B 14

$$\partial_z \check{w} = -\lambda(\lambda - 2)rz(r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right)$$

$$+ \lambda^2 r^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right)$$

$$- \lambda(r^2 + z^2)^{\frac{\lambda - 2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right)$$

$$- \lambda(\lambda - 2)z^2 (r^2 + z^2)^{\frac{\lambda - 4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right)$$

$$- \lambda^2 rz(r^2 + z^2)^{\frac{\lambda - 4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right),$$
(B 52)

from where we have

$$\begin{split} \partial_{z\lambda}\check{w} &= -\partial_{\lambda} \left[ \lambda(\lambda-2)rz(r^2+z^2)^{\frac{\lambda-4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right] \\ &+ \partial_{\lambda} \left[ \lambda^2 r^2 (r^2+z^2)^{\frac{\lambda-4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right] \\ &- \partial_{\lambda} \left[ \lambda(r^2+z^2)^{\frac{\lambda-2}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right] \\ &- \partial_{\lambda} \left[ \lambda(\lambda-2)z^2 (r^2+z^2)^{\frac{\lambda-4}{2}} \cos\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right] \\ &- \partial_{\lambda} \left[ \lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}} \sin\left(\lambda \arctan\left(-\frac{z}{r}\right)\right) \right], \end{split} \tag{B 53}$$

i.e.

$$\begin{split} \partial_{z\lambda}\check{w} &= -\partial_{\lambda} \left[ \lambda(\lambda-2)rz \right] (r^2+z^2)^{\frac{\lambda-4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda(\lambda-2)rz\partial_{\lambda} \left[ (r^2+z^2)^{\frac{\lambda-4}{2}} \right] \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda(\lambda-2)rz(r^2+z^2)^{\frac{\lambda-4}{2}} \partial_{\lambda} \left[ \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &+ \partial_{\lambda} \left[ \lambda^2 r^2 \right] (r^2+z^2)^{\frac{\lambda-4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 r^2 \partial_{\lambda} \left[ (r^2+z^2)^{\frac{\lambda-4}{2}} \right] \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &+ \lambda^2 r^2 (r^2+z^2)^{\frac{\lambda-4}{2}} \partial_{\lambda} \left[ \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \partial_{\lambda} \left[ \lambda \right] (r^2+z^2)^{\frac{\lambda-2}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda \partial_{\lambda} \left[ (r^2+z^2)^{\frac{\lambda-2}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \lambda (r^2+z^2)^{\frac{\lambda-2}{2}} \partial_{\lambda} \left[ \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \partial_{\lambda} \left[ \lambda(\lambda-2)z^2 \right] (r^2+z^2)^{\frac{\lambda-4}{2}} \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \\ &- \lambda(\lambda-2)z^2 \partial_{\lambda} \left[ (r^2+z^2)^{\frac{\lambda-4}{2}} \partial_{\lambda} \left[ \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \partial_{\lambda} \left[ \lambda^2 rz \right] (r^2+z^2)^{\frac{\lambda-4}{2}} \partial_{\lambda} \left[ \cos \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \lambda^2 rz \partial_{\lambda} \left[ (r^2+z^2)^{\frac{\lambda-4}{2}} \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right] \\ &- \lambda^2 rz (r^2+z^2)^{\frac{\lambda-4}{2}} \partial_{\lambda} \left[ \sin \left( \lambda \arctan \left( -\frac{z}{r} \right) \right) \right], \end{split}$$

or, equivalently,

$$\begin{split} \partial_{z\lambda}\check{w} &= -2(\lambda-1)rz(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &-\lambda(\lambda-2)rz(r^2+z^2)^{\frac{\lambda-4}{2}}\frac{\ln\left(r^2+z^2\right)}{2}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &-\lambda(\lambda-2)rz(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)\arctan\left(-\frac{z}{r}\right) \\ &+2\lambda r^2(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)\arctan\left(-\frac{z}{r}\right) \\ &+\lambda^2 r^2(r^2+z^2)^{\frac{\lambda-4}{2}}\frac{\ln\left(r^2+z^2\right)}{2}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &-\lambda^2 r^2(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)\arctan\left(-\frac{z}{r}\right) \\ &-(r^2+z^2)^{\frac{\lambda-2}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &-\lambda(r^2+z^2)^{\frac{\lambda-2}{2}}\frac{\ln\left(r^2+z^2\right)}{2}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+\lambda(r^2+z^2)^{\frac{\lambda-2}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)\arctan\left(-\frac{z}{r}\right) \\ &-2(\lambda-1)z^2(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &-\lambda(\lambda-2)z^2(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &+\lambda(\lambda-2)z^2(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)\arctan\left(-\frac{z}{r}\right) \\ &-2\lambda rz(r^2+z^2)^{\frac{\lambda-4}{2}}\sin\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &-\lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right)\arctan\left(-\frac{z}{r}\right) \\ &-\lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right)\right) \\ &-\lambda^2 rz(r^2+z^2)^{\frac{\lambda-4}{2}}\cos\left(\lambda\arctan\left(-\frac{z}{r}\right$$

Here we highlight that the origin is assumed to be at the contact line, and therefore translation (and possibly a rotation) of the original (r, z) coordinates is likely to be needed before replacing the independent variables in the expressions above. Moreover, when calculating derivatives with respect to the r and z variables as given everywhere else in the text, extra terms are needed, which arise from the translation (and possibly rotation of the coordinates assumed above).

## Appendix C. Asymptotic solution in a wedge with Navier slip on one side and no tangential stress on the other

We follow Sprittles & Shikhmurzaev (2011 a) and consider the flow of an incompressible Newtonian fluid with uniform density in a wedge-shaped region. We use polar coordinates  $(r, \theta)$ , with the origin on the contact line and the fluid occupying the region given by  $0 \le \theta \le \theta_c$ . The radial and azimuthal velocity components are respectively given by  $v_{\zeta}$  and v. The law of conservation of mass is given by

$$\partial_r(rv_\zeta) + \partial_\theta v = 0, (C1)$$

radial conservation of momentum is given by

$$\partial_r p = \Delta v_\zeta - \frac{v_\zeta}{r} - \frac{2}{r^2} \partial_\theta v \tag{C2}$$

and azimuthal conservation of momentum is given by

$$\frac{1}{r}\partial_{\theta}p = \Delta v - \frac{v}{r^2} + \frac{2}{r^2}\partial_{\theta}v_{\zeta},\tag{C3}$$

where

$$\Delta = \partial_{rr} + \frac{1}{r}\partial_r + \frac{2}{r^2}\partial_{\theta\theta}.$$
 (C4)

At  $\theta = 0$ , the flow satisfies the impermeability condition

$$v(r, \theta = 0) = 0, (C5)$$

the Navier slip condition

$$\partial_{\theta} v_{\zeta} = rBe (v_{\zeta} - 1). \tag{C 6}$$

At  $\theta = \theta_c$  we impose the kinematic boundary condition

$$v = 0, (C7)$$

and

$$\partial_{\theta} v_{\zeta} = 0. \tag{C8}$$

bi-harmonic equation

$$\Delta^2 \psi = 0, \tag{C9}$$

and which, from equations (A 5), (A 6), (A 7) and (A 8), must be subject to the boundary conditions

$$\psi(r, \theta = 0) = 0,\tag{C10}$$

$$\partial_{\theta\theta}\psi(r,\theta=0) = rBe \left(\partial_{\theta}\psi(r,\theta=0) - r\right),$$
 (C 11)

$$\psi(r, \theta = \theta_c) = 0, \tag{C 12}$$

and

$$\partial_{\theta\theta}\psi(r,\theta=\theta_c)=0.$$
 (C13)

We consider solution candidates to the bi-harmonic equation which are of the form

$$\psi(r,\theta) = r^{\lambda} F(\theta). \tag{C 14}$$

Substituting this into equation (A 23) we have

$$\frac{1}{r^4}\partial_{\theta\theta\theta\theta}(r^{\lambda}F) + \frac{2}{r^2}\partial_{rr\theta\theta}(r^{\lambda}F) + \partial_{rrrr}(r^{\lambda}F) - \frac{2}{r^3}\partial_{r\theta\theta}(r^{\lambda}F) + \frac{2}{r}\partial_{rrr}(r^{\lambda}F) + \frac{4}{r^4}\partial_{\theta\theta}(r^{\lambda}F) - \frac{1}{r^2}\partial_{rr}(r^{\lambda}F) + \frac{1}{r^3}\partial_{r}(r^{\lambda}F) = 0,$$
(C 15)

i.e.

$$r^{\lambda-4}F'''' + \frac{2}{r^2}F''\lambda(\lambda-1)r^{\lambda-2} + F\lambda(\lambda-1)(\lambda-2)(\lambda-3)r^{\lambda-4} - \frac{2}{r^3}F''\lambda r^{\lambda-1} + \frac{2}{r}F\lambda(\lambda-1)(\lambda-2)r^{\lambda-3} + \frac{4}{r^4}F''r^{\lambda} - \frac{1}{r^2}F\lambda(\lambda-1)r^{\lambda-2} + \frac{1}{r^3}F\lambda r^{\lambda-1} = 0,$$
(C 16)

which yields

$$r^{\lambda - 4}F'''' + 2\lambda(\lambda - 1)r^{\lambda - 4}F'' + \lambda(\lambda - 1)(\lambda - 2)(\lambda - 3)r^{\lambda - 4}F - 2\lambda r^{\lambda - 4}F'' + 2\lambda(\lambda - 1)(\lambda - 2)r^{\lambda - 4}F + 4r^{\lambda - 4}F'' - \lambda(\lambda - 1)r^{\lambda - 4}F + \lambda r^{\lambda - 4}F = 0.$$
 (C 17)

Re-arranging we have

$$r^{\lambda-4} \left\{ F'''' + \left[ 2\lambda(\lambda - 1) - 2\lambda + 4 \right] F'' + \lambda \left[ (\lambda - 1)(\lambda - 2)(\lambda - 3) + 2(\lambda - 1)(\lambda - 2) - (\lambda - 1) + 1 \right] F \right\} = 0,$$
(C 18)

hence

$$F'''' + 2[\lambda(\lambda - 1) - \lambda + 2]F'' + \lambda[(\lambda - 1)(\lambda - 2)\{(\lambda - 3) + 2\} - \lambda + 2]F = 0, \quad (C19)$$

i.e.

$$F'''' + 2[\lambda^2 - 2\lambda + 2]F'' + \lambda[(\lambda - 1)^2(\lambda - 2) - (\lambda - 2)]F = 0,$$
 (C 20)

which can be re-written as

$$F'''' + 2\left[\lambda^2 - 2\lambda + 2\right]F'' + \lambda(\lambda - 2)\underbrace{\left[(\lambda - 1)^2 - 1\right]}_{\lambda^2 - 2\lambda}F = 0,$$
 (C 21)

i.e

$$F'''' + 2 \left[ \lambda^2 - 2\lambda + 2 \right] F'' + \lambda^2 (\lambda - 2)^2 F = 0.$$
 (C 22)

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