Professor Rio EN.585.615.81.SP21 Mathematical Methods Take Home Project 3 Johns Hopkins University Student: Yves Greatti

Question 1

The Wormersley equation for blood flow is:

$$\rho \frac{\partial w}{\partial t} = \frac{\mu}{r} \frac{\partial}{\partial r} (r \frac{\partial w}{\partial r}) + \frac{\partial P}{\partial z}$$

Using $\frac{\partial P}{\partial z}=Ae^{int}$ and taking $w(r,t)=u(r)e^{int}$ yields: $\frac{\partial w}{\partial t}=(in)ue^{int}$, $\frac{\partial w}{\partial r}=u'(r)e^{int}$, and $\frac{\partial^2 w}{\partial r^2}=u''(r)e^{int}$, $\frac{\partial}{\partial r}(r\frac{\partial w}{\partial r})=u'(r)e^{int}+ru''(r)e^{int}$ Therefore the Wormersley equation becomes:

$$\begin{split} \frac{\mu}{r} \bigg[u'(r)e^{int} + ru''(r)e^{int} \bigg] + Ae^{int} &= \rho(i\;n)u(r)e^{int} \\ \mu \frac{d^2u(r)}{dr^2} + \frac{\mu}{r}\frac{du(r)}{dr} + A &= (i\;n)\;\rho\;u(r) \text{ by dividing through }e^{int} \\ \frac{d^2u(r)}{dr^2} + \frac{1}{r}\frac{du(r)}{dr} - \frac{i\;n\;\rho}{\mu}u &= -\frac{A}{\mu} \text{ by dividing through }\mu \text{ and rearranging} \end{split}$$

Finally using $\nu = \frac{\mu}{\rho}$ we have:

$$\frac{d^2u(r)}{dr^2} + \frac{1}{r}\frac{du(r)}{dr} - \frac{i\,n}{\nu}u = -\frac{A}{\mu}$$

By simple inspection, one particular solution is a constant w.r.t. r, such as $u_p = C$, substituting it into the differential equation gives:

$$-\frac{i n \rho}{\mu} u_p = -\frac{A}{\mu}$$

thus $u_p = \frac{A}{in\rho}$ The homogeneous equation is:

$$\frac{d^2u(r)}{dr^2} + \frac{1}{r}\frac{du(r)}{dr} + \frac{i^3}{\nu}u = 0$$

Take $\lambda^2 = \frac{i^3 n}{\nu}$, we now have:

$$\frac{d^2 u(r)}{dr^2} + \frac{1}{r} \frac{du(r)}{dr} + \lambda^2 u = 0$$
$$r^2 \frac{d^2 u(r)}{dr^2} + r \frac{du(r)}{dr} + (\lambda r)^2 u = 0 \quad (1)$$

Take $x = \lambda r$, then:

$$\frac{du(x)}{dr} = \frac{du(\lambda r)}{dr} = \lambda \frac{du(x)}{dx}$$
$$\frac{d^2u(x)}{dr^2} = \lambda^2 \frac{d^2u(x)}{dx^2}$$

Substitute back into (1), we have

$$\lambda^{2} r^{2} \frac{d^{2} u(x)}{dx^{2}} + \lambda r \frac{du(x)}{dx} + (\lambda r)^{2} u(x) = 0$$
$$x^{2} \frac{d^{2} u(x)}{dx^{2}} + x \frac{du(x)}{dx} + x^{2} u = 0$$

The last equation is a Bessel's equation of order 0, therefore the solution, u_h , of the homogeneous equation is a solution of a Bessel's equation of order 0:

$$u_h(r) = C_1 J_0(\lambda r) + C_2 Y_0(\lambda r)$$

And

$$u(r) = u_h(r) + u_p(r) = C_1 J_0(\lambda r) + C_2 Y_0(\lambda r) + \frac{A}{i n \rho}$$

Now we apply the boundary conditions to our solution.

$$u'(r) = C_1 J_0'(\lambda r) + C_2 Y_0'(\lambda r)$$

We have

$$J_0(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n} n! \Gamma(1+n)}$$

$$= 1 - \frac{x^2}{2^2} + \frac{x^4}{2^2 4^2} - \cdots$$

$$J_0'(x) = -2\frac{x}{2^2} + 4\frac{x^3}{2^2 4^2} - \cdots$$

$$J_0'(0) = 0$$

$$\lim_{r \to 0} u'(r) = \lim_{r \to 0} C_1 J_0'(\lambda r) + C_2 Y_0'(\lambda r)$$

$$= 0 + \lim_{r \to 0} C_2 Y_0'(\lambda r)$$

Looking at the plot of $Y_0(x)$, we see that in order to have $\frac{\partial w}{\partial r}|_{r=0}=0$ or $\frac{\partial u}{\partial r}|_{r=0}=0$, the term in Y_0 must be discarded and we need $C_2=0$. Thus

$$u(r) = C_1 J_0(\lambda r) + \frac{A}{i n \rho}$$

Using the second boundary condition w(R)=u(R)=0 we have $C_1J_0(\lambda R)+\frac{A}{i\;n\;\rho}=0$ or $C_1=-\frac{A}{i\;n\;\rho J_0(\lambda R)}$ Putting everything back

$$\begin{split} u(r) &= \frac{A}{\rho \, i \, n} \bigg[1 - \frac{J_0(\lambda r)}{J_0(\lambda R)} \bigg] \\ &= \frac{A}{\rho \, i \, n} \bigg[1 - \frac{J_0(r\sqrt{\frac{\lambda}{\nu}}i^{\frac{3}{2}})}{J_0(R\sqrt{\frac{\lambda}{\nu}}i^{\frac{3}{2}})} \bigg] \end{split}$$

Take $\alpha=R\sqrt{\frac{\lambda}{\nu}}$ and $y=\frac{r}{R}$ then

$$J_0(r\sqrt{\frac{\lambda}{\nu}}i^{\frac{3}{2}}) = J_0(\frac{r}{R}R\sqrt{\frac{\lambda}{\nu}}i^{\frac{3}{2}}) = J_0(\alpha y i^{\frac{3}{2}})$$
$$J_0(R\sqrt{\frac{\lambda}{\nu}}i^{\frac{3}{2}}) = J_0(\alpha i^{\frac{3}{2}})$$

Lastly

$$w(y,t) = u(r)e^{int} = \frac{A}{\rho i n} \left[1 - \frac{J_0(\alpha y i^{\frac{3}{2}})}{J_0(\alpha i^{\frac{3}{2}})} \right] e^{int}$$

Question 2

From

$$Q = 2\pi \int_0^R w(r,t)rdr$$

Make the change of variable $y = \frac{r}{R}, dy = \frac{dr}{R}$ and we have

$$Q = 2\pi \int_0^1 w(y, t) R^2 y \, dy = 2\pi R^2 \int_0^1 w \, y \, dy$$

Plugging the expression of w found in the previous question

$$Q = 2\pi R^2 \frac{A}{\rho \, i \, n} \int_0^1 \left[1 - \frac{J_0(\alpha y i^{\frac{3}{2}})}{J_0(\alpha i^{\frac{3}{2}})} \right] e^{int} \, y \, dy$$
$$= \frac{2\pi R^2 A}{\rho \, i \, n} e^{int} \left[\int_0^1 y \, dy - \frac{1}{J_0(\alpha i^{\frac{3}{2}})} \int_0^1 y J_0(\alpha y i^{\frac{3}{2}}) \, dy \right]$$

 $\int_0^1 y\ dy=[rac{y^2}{2}]_0^1=rac{1}{2}$ and we make the change of variable $s=\alpha i^{rac{3}{2}}y,ds=\alpha i^{rac{3}{2}}dy$ so

$$\int_{0}^{1} y J_{0}(\alpha y i^{\frac{3}{2}}) dy = \int_{0}^{\alpha i^{\frac{3}{2}}} \frac{s}{\alpha i^{\frac{3}{2}}} J_{0}(s) \frac{1}{\alpha i^{\frac{3}{2}}} ds$$
$$= \frac{1}{\alpha^{2} i^{3}} \int_{0}^{\alpha i^{\frac{3}{2}}} s J_{0}(s) ds$$
$$= \frac{\alpha i^{\frac{3}{2}}}{\alpha^{2} i^{3}} J_{1}(\alpha i^{\frac{3}{2}})$$

Therefore

$$Q = \frac{2\pi R^2 A}{\rho i n} e^{int} \left[\frac{1}{2} - \frac{\alpha i^{\frac{3}{2}}}{\alpha^2 i^3} \frac{J_1(\alpha i^{\frac{3}{2}})}{J_0(\alpha i^{\frac{3}{2}})} \right]$$
$$= \frac{\pi R^2}{\rho} \frac{A}{i n} \left[1 - \frac{2\alpha i^{\frac{3}{2}}}{i^3 \alpha^2} \frac{J_1(\alpha i^{\frac{3}{2}})}{J_0(\alpha i^{\frac{3}{2}})} \right] e^{int}$$

Question 3

Start with the equation for w(y, t) established in question 1:

$$w(y,t) = \frac{A}{\rho i n} \left[1 - \frac{J_0(\alpha y i^{\frac{3}{2}})}{J_0(\alpha i^{\frac{3}{2}})} \right] e^{int}$$

Substituting into the previous equation n with $\alpha=R\sqrt{\frac{n}{\nu}}, n=\nu\frac{\alpha}{R}^2$

$$w(y,t) = \frac{A R^2}{i\rho\nu} \left[\frac{J_0(\alpha i^{\frac{3}{2}}) - J_0(\alpha y i^{\frac{3}{2}})}{\alpha^2 J_0(\alpha i^{\frac{3}{2}})} \right] e^{i\frac{\nu}{R^2}\alpha^2}$$

Let $B=\alpha yi^{\frac{3}{2}}, C=\alpha i^{\frac{3}{2}}$ and $D=i\frac{\nu\ t}{R^2}\alpha^2$, rewrite the previous equation

$$w(y,t) = \frac{A R^2}{i\rho\nu} \left[\frac{J_0(C) - J_0(B)}{\alpha^2 J_0(C)} \right] e^D$$

When $n\to 0, \alpha\to 0$ and we have the indeterminate form for $w(y,t)=\frac{A\ R^2}{i\rho\nu}(\frac{1-1}{0\cdot 1})\cdot 1=\frac{0}{0}$. Therefore we apply L'Hospital's rule, compute the derivatives of numerator and denominator and taking the limit $\alpha\to 0$:

$$\frac{d}{d\alpha}(J_0(C) - J_0(B))e^D = \frac{d}{d\alpha}(J_0(C) - J_0(B))e^D + (J_0(C) - J_0(B))\frac{d}{d\alpha}e^D
\frac{d}{d\alpha}(J_0(C) - J_0(B)) = -i^{\frac{3}{2}}J_1(C) + i^{\frac{3}{2}}yJ_1(B)
= i^{\frac{3}{2}}(yJ_1(B) - J_1(C))e^D
\frac{d}{d\alpha}e^D = \frac{2i\nu t}{R^2}\alpha e^D$$

So

$$\frac{d}{d\alpha}(J_0(C) - J_0(B))e^D = \left(i^{\frac{3}{2}}(yJ_1(B) - J_1(C)) + (J_0(C) - J_0(B))\frac{2i\nu t}{R^2}\alpha\right)e^D$$

$$\frac{d}{d\alpha}\alpha^2 J_0(C) = 2\alpha J_0(C) + \alpha^2 i^{\frac{3}{2}}(-J_1(C))$$

$$= \alpha(2J_0(C) - i^{\frac{3}{2}}\alpha J_1(C))$$

And

$$\lim_{\alpha \to 0} \frac{d}{d\alpha} (J_0(C) - J_0(B)) e^D = \left(i^{\frac{3}{2}} (y \cdot 0 - 0) + (0 - 0) \frac{2i\nu t}{R^2} \cdot 0 \right) 1 = 0$$

$$\lim_{\alpha \to 0} \frac{d}{d\alpha} \alpha^2 J_0(C) = 0 \cdot (2 \cdot 1 - i^{\frac{3}{2}} \cdot 0 \cdot 0) = 0$$

We still have the indeterminate form $\frac{0}{0}$, so we apply one more time L'Hospital's

rule

$$\frac{d^{2}}{d\alpha^{2}}(J_{0}(C) - J_{0}(B))e^{D} = \left(i^{\frac{3}{2}}(y\frac{d}{d\alpha}J_{1}(B) - \frac{d}{d\alpha}J_{1}(C)) + (\frac{d}{d\alpha}J_{0}(C) - \frac{d}{d\alpha}J_{0}(B))\frac{2i\nu t}{R^{2}}\alpha^{2} + (J_{0}(C) - J_{0}(B))\frac{2i\nu t}{R^{2}}\right)e^{D}$$

$$+ (J_{0}(C) - J_{0}(B))\frac{2i\nu t}{R^{2}}\right)e^{D}$$

$$= \left(i^{\frac{3}{2}}(yJ_{1}(B) - J_{1}(C)) + (J_{0}(C) - J_{0}(B))\frac{2i\nu t}{R^{2}}\alpha\right)\frac{2i\nu t}{R^{2}}\alpha e^{D}$$

$$= \left(i^{\frac{3}{2}}(y^{2} - i^{\frac{3}{2}}\alpha J_{1}(C) + \alpha(2\frac{d}{d\alpha}J_{0}(C) - i^{\frac{3}{2}}J_{1}(C) - i^{\frac{3}{2}}\alpha \frac{d}{d\alpha}J_{1}(C)\right)$$

$$= 2J_{0}(C) - i^{\frac{3}{2}}\alpha J_{1}(C) + \alpha(2i^{\frac{3}{2}}(-J_{1}(C))$$

$$- i^{\frac{3}{2}}J_{1}(C) - i^{3}\alpha\frac{J_{0}(C) - J_{2}(C)}{2}$$

$$= 2J_{0}(C) - i^{\frac{3}{2}}J_{1}(C) - 3i^{\frac{3}{2}}J_{1}(C)\alpha - \frac{i^{3}}{2}(J_{0}(C) - J_{2}(C))\alpha$$

Using the expression of the differential equation established in question (1) and with n = 0, we want to solve

$$r^2 \frac{d^2 u(r)}{dr^2} + r \frac{du(r)}{dr} = -\frac{A}{\mu} r^2$$

This is an Euler equation or Legendre ordinary differential equation $\alpha=1,\beta=0$, so we make the change of variable $e^t=r$ or $\ln r=t$. Then $r\frac{du}{dr}=\frac{du}{dt}$ and $r^2 \frac{d^2y}{dr^2} = \frac{d^2u}{dt^2} - \frac{du}{dt}$. which yields for the ODE

$$\frac{d^2u}{dt^2} - \frac{du}{dt} + \frac{du}{dt} = -\frac{A}{\mu}e^{2t}$$
$$\frac{d^2u}{dt^2} = -\frac{A}{\mu}e^{2t}$$

Considering the homogeneous equation and integrating twice gives $u(t) = C_1 t + C_2 t + C_3 t + C_4 t + C_5 t + C_5$ C_2 or $u(r) = C_1 \ln(r) + C_2$. Take for one particular solution of the ODE: $u_p(t) =$ $C_3 e^{2t}, u_p'(t) = 2C_3 e^{2t}, u_p''(t) = 4C_3 e^{2t}$, substitute in the ODE gives $4C_3 e^{2t} = -\frac{A}{\mu} e^{2t}$ or $C_3 = -\frac{A}{4\mu}$ thus $u_p(t) = -\frac{A}{4\mu} e^{2t}$ or $u_p(r) = -\frac{A}{4\mu} r^2$. The total solution is

$$u(r) = -\frac{A}{4\mu}r^2 + C_1\ln(r) + C_2$$

From this, we write $u'(r)=-\frac{A}{2\mu}r+\frac{C_1}{r}$. So to have the boundary condition $\frac{\partial w}{\partial r}|_{r=0}=0$ or $\frac{\partial u}{\partial r}|_{r=0}=0$, C_1 has to be zero. The second boundary condition w(R)=0, or u(R)=0, gives $C_2=\frac{A}{4\mu}R^2$. Finally

$$u(r) = -\frac{A}{4\mu}(r^2 - R^2) = \frac{A}{4\mu}R^2(1 - (\frac{r}{R})^2) = \frac{A}{4\mu}R^2(1 - y^2)$$

which is equation (2) in Wormersley's paper with $A = \frac{p_1 - p_2}{l}$

Question 4

For Poiseuille's flow

$$w = \frac{p_1 - p_2}{4\mu l} R^2 (1 - y^2)$$

And

$$Q = 2\pi \int_{0}^{R} w(r,t)rdr$$

Make the change of variable $y = \frac{r}{R}, dy = \frac{dr}{R}$ and we have

$$Q = 2\pi \int_0^1 \frac{p_1 - p_2}{4\mu l} R^2 (1 - y^2) R y R dy$$

$$= 2\pi \frac{p_1 - p_2}{4\mu l} R^4 \int_0^1 (1 - y^2) y dy$$

$$= 2\pi \frac{p_1 - p_2}{4\mu l} R^4 [\frac{y^2}{2} - \frac{y^4}{4}]_0^1$$

$$= 2\pi \frac{p_1 - p_2}{4\mu l} R^4 \frac{1}{4}$$

$$= \frac{p_1 - p_2}{8\mu l} \pi R^4$$