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A Poiseuille Flow of an Incompressible Fluid with Nonconstant Viscosity

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Abstract: The viscosity coefficient in steady Navier-Stokes equations is determined for a particular velocity vector which arises from the study of conformal embedding of a Riemann surface.

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1 Introduction

Consider the steady Navier-Stokes equations

$$(\boldsymbol{u} \cdot \nabla)\boldsymbol{u} + \frac{1}{\rho}\nabla p = \nu\Delta\boldsymbol{u} \quad \text{in } \Omega,$$
$$\nabla \cdot \boldsymbol{u} = 0 \quad \text{in } \Omega,$$
$$\boldsymbol{u} = \boldsymbol{0} \quad \text{on } \partial\Omega.$$

in a long uniform tube $\Omega=\Omega_0\times\mathbb{R}$ with the circular section

$$\Omega_0 := \{ (x_1, x_2) \in \mathbb{R}^2; \ (x_1 - a)^2 + (x_2 - b)^2 < R^2 \}.$$

Here, $\boldsymbol{u} = (u_1, u_2, u_3), p, \nu$ and ρ stand for the velocity field, the pressure, the viscosity and the density, respectively. We assume that ν and ρ are constant.

The solution of this problem with the additional assumption $u_1 = u_2 = 0$ is known as the Poiseuille flow. If this is the case, the pressure has a constant gradient $(0, 0, dp/dx_3)$ and u_3 is given by

$$u_3 = \frac{R^2 - (x_1 - a)^2 - (x_2 - b)^2}{4\nu\rho} \frac{dp}{dx_3}$$

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(see, e.g. [1]).

In the present paper we shall consider another kind of Poiseuille flow; the viscosity ν is not a priori supposed to be constant. The corresponding Navier-Stokes equations are then

$$(\boldsymbol{U}\cdot\nabla)\boldsymbol{U} + \frac{1}{\rho}\nabla p = \nabla\cdot(\boldsymbol{\nu}\mathbb{T}(\boldsymbol{U})) \quad \text{in }\Omega,$$
(1)

$$\nabla \cdot \boldsymbol{U} = 0 \qquad \text{in } \Omega, \qquad (2)$$

$$\boldsymbol{U} = \boldsymbol{0} \qquad \text{on } \partial\Omega, \qquad (3)$$

where $\mathbb{T}(U) = (U_{i,x_j} + U_{j,x_i})_{ij}$ stands for the deformation tensor. We assume furthermore that b > R, i.e., the section Ω_0 lies entirely in the upper half plane $\{(x_1, x_2) \in \mathbb{R} ; x_2 > 0\}$ and that the velocity field $U = (U_1, U_2, U_3)$ in (2) satisfy

$$U_1 = U_2 = 0, \ U_3 = \frac{R^2 - (x_1 - a)^2 - (x_2 - b)^2}{2Rx_2}.$$
 (4)

This assumption means that the section is a non-euclidean disk and the velocity component U_3 describes a paraboloid in the non-euclidean sense.

We now explain shortly the reason why we are interested in U_3 . For this purpose we first note that the function u_3 is closely connected with the theory of conformal mapping of a multiply connected plane domain. To be more precise, let D be an arbitrary but fixed domain in the (finite) complex z plane and $\zeta \in D$ be a fixed point. We consider all the (one-to-one) conformal mapping f of D into the Riemann sphere $\hat{\mathbb{C}} = \mathbb{C} \cup \{\infty\}$ such that

$$f(z) = \frac{1}{z - \zeta} + \kappa_f(z - \zeta) + \lambda_f(z - \zeta)^2 + \cdots, \qquad \kappa_f, \lambda_f, \dots \in \mathbb{C},$$

about ζ . It is a classical result that κ_f describes a (euclidean) closed disk in the complex plane. If we realize the disk as Ω_0 , then $u_3(x_1, x_2)$ represents the maximum area of $\hat{\mathbb{C}} \setminus f(D)$ for the function f with $\kappa_f = x_1 + ix_2$. We thus see that the velocity of the classical Poiseuille flow coincides with the (maximum) area function in the theory of conformal mapping of a planar Riemann surface.

We have shown in [3] that an analogous theorem holds for the conformal embeddings of a noncompact Riemann surface S of genus one into (marked compact) tori T. The moduli of T accept the rôle which the coefficients κ_f played in the planar case, and the maximum area |f(S)| of f(S) for various conformal embeddings f of S into a fixed torus T is described by a constant multiple of the function u_3 . That is, the function u_3 works for the Riemann surface R of genus one as well as for the plane domain D. In [3] we have proved more: the function U_3 describes the maximum ratio |f(S)|/|T| for the fixed torus T.

Note that the unknown function in (2) is not the velocity U but the viscosity coefficient ν . We shall find a smooth function ν so that the vector $U = (0, 0, U_3)$ is the velocity of a steady flow in the tube of an incompressible fluid with the viscosity ν .

Since the viscosity ν is affected by, say, the temperature, it may change point to point in the tube, when the ambient space of the tube is of nonconstant temperature. Hence, the nonconstant character of ν would be expected to be realistically important.

2 Main Theorem

In the following, we assume the density $\rho > 0$ to be constant. The problem with which we are concerned in the present paper is:

Problem. Find the pressure $p = p(x_3)$ and the smooth viscosity $\nu = \nu(x_1, x_2)$, for which (\mathbf{U}, p) satisfies (1)–(3).

Our goal is the following:

Theorem 2.1 The system (1)–(3) has a unique smooth solution $(\nu(x_1, x_2), p(x_3))$. The pressure is given by $p = \gamma \rho x_3 + \gamma'$, where γ, γ' are constants with $\gamma < 0$, and ν is given by

$$\nu(x_1, x_2) = \begin{cases} -\frac{\gamma R x_2^2}{(x_1 - a)^2} \left[-x_2 + c + \frac{(x_1 - a)^2 + x_2^2 - c^2}{2(x_1 - a)} \right] \\ \times \operatorname{Sin}^{-1} \frac{2(x_1 - a)(x_2 + c)}{(x_1 - a)^2 + (x_2 + c)^2} \right], & \text{if } x_1 \neq a, \qquad (5) \\ -\frac{2}{3} \gamma R \frac{x_2^2(x_2 + 2c)}{(x_2 + c)^2}, & \text{if } x_1 = a, \end{cases}$$

where $c = \sqrt{b^2 - R^2}$.

3 Proof of Theorem

In this proof, we shall denote U_3 by U for simplicity. The deformation tensor of the velocity (4) is then written as

$$\mathbb{T}(\boldsymbol{U}) = \begin{pmatrix} 0 & 0 & U_{x_1} \\ 0 & 0 & U_{x_2} \\ U_{x_1} & U_{x_2} & 0 \end{pmatrix}.$$

We thus rewrite equation (1) as

$$\frac{1}{\rho}\nabla p = (0, 0, (\nu U_{x_1})_{x_1} + (\nu U_{x_2})_{x_2}).$$

From this equation we see first of all that $dp/dx_3 = \gamma \rho$ holds with a constant γ . We have then a PDE for ν of the first order:

$$\nu_{x_1} U_{x_1} + \nu_{x_2} U_{x_2} + \nu \Delta U = \gamma.$$
(6)

For later use we first note the following basic expressions.

$$U_{x_1}(x_1, x_2) = -\frac{x_1 - a}{Rx_2},\tag{7}$$

$$U_{x_2}(x_1, x_2) = \frac{(x_1 - a)^2 - x_2^2 + c^2}{2Rx_2^2},$$
(8)

$$\Delta U(x_1, x_2) = -\frac{(x_1 - a)^2 + x_2^2 + c^2}{Rx_2^3}.$$
(9)

Associated with (6) we now consider another equation

$$dx_1/U_{x_1} = dx_2/U_{x_2},\tag{10}$$

or

$$\left\{ (x_1 - a)^2 - x_2^2 + c^2 \right\} \, dx_1 + 2(x_1 - a)x_2 \, dx_2 = 0. \tag{11}$$

A solution of (10) (or (11)) is called a characteristic curve of (6). For general discussion of characteristic curves, see e.g. [2].

We can solve (11) and obtain the family of curves

$$C_k : \begin{cases} x_2^2 = c^2 - (x_1 - a)(x_1 - k), & \text{if } k \neq a, \\ x_1 = a, \ x_2 > 0, & \text{if } k = a. \end{cases}$$
(12)

It is easy to see that C_a is a characteristic curve. On the other hand for $k \neq a$, the function

$$\Phi(x_1, x_2) := \frac{x_1(x_1 - a) + x_2^2 - c^2}{x_1 - a} \left[= x_1 + \frac{x_2^2 - c^2}{x_1 - a} \right]$$
(13)

satisfies

$$\frac{\partial\Phi}{\partial x_1} = \frac{(x_1 - a)^2 - x_2^2 + c^2}{(x_1 - a)^2},\tag{14}$$

$$\frac{\partial \Phi}{\partial x_2} = \frac{2x_2}{x_1 - a}.\tag{15}$$

Then, along the curve

$$\Phi(x_1, x_2) = k \tag{16}$$

for a constant k, the identity

$$0 = d\Phi = \frac{\partial\Phi}{\partial x_1}dx_1 + \frac{\partial\Phi}{\partial x_2}dx_2 = \frac{(x_1 - a)^2 - x_2^2 + c^2}{(x_1 - a)^2}dx_1 + \frac{2x_2}{x_1 - a}dx_2$$

holds, which shows that (16) is a characteristic curve of (6) for any constant k. That is, (12) are the characteristic curves of (6). We observe that each characteristic curve C_k ($k \neq a$) represents a half-circle

$$\left(x_1 - \frac{a+k}{2}\right)^2 + x_2^2 = d_k^2, \qquad x_2 > 0,$$
(17)

of the radius d_k :

$$d_k := \sqrt{c^2 + \left(\frac{a-k}{2}\right)^2}.$$
(18)

We remark that each curve C_k $(k \in \mathbb{R})$ passes through the point (a, c). Furthermore for each (x_1, x_2) other than (a, c), there exists a unique $k \in \mathbb{R}$ such that C_k passes through (x_1, x_2) .

We now fix a $k \in \mathbb{R} \setminus \{a\}$ and consider the characteristic curve C_k . On this curve we can express x_2 as a single-valued function of x_1 , since $x_2 > 0$ for the present problem. We next consider the function $\tilde{\nu}(x_1) := \nu(x_1, x_2(x_1))$ on (17). Since

$$\frac{d\tilde{\nu}}{dx_1} = \frac{\partial\nu}{\partial x_1} + \frac{\partial\nu}{\partial x_2}\frac{dx_2}{dx_1} = \left(\nu_{x_1}U_{x_1} + \nu_{x_2}U_{x_2}\right)\frac{1}{U_{x_1}},$$

our equation (6) becomes now of the form

$$\frac{d\tilde{\nu}}{dx_1} + \tilde{\nu}\frac{\Delta U}{U_{x_1}} = \frac{\gamma}{U_{x_1}},\tag{19}$$

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or, equivalently

$$\frac{d}{dx_1}\left(\tilde{\nu}(x_1)\exp\int\frac{\Delta U}{U_{x_1}}\,dx_1\right) = \frac{\gamma}{U_{x_1}}\exp\int\frac{\Delta U}{U_{x_1}}\,dx_1.$$
(20)

To solve this equation explicitly we first observe that

$$\frac{\Delta U(x_1, x_2)}{U_{x_1}(x_1, x_2)} = \frac{(x_1 - a)^2 + x_2^2 + c^2}{(x_1 - a)x_2^2},$$
(21)

which follows immediately from (7) and (9). This, together with equation (12), yields

$$\frac{\Delta U(x_1, x_2)}{U_{x_1}(x_1, x_2)} = \frac{(x_1 - a)(x_1 - k) - (x_1 - a)^2 - 2c^2}{(x_1 - a)\{(x_1 - a)(x_1 - k) - c^2\}}.$$
(22)

If we denote by α and β the roots of the quadratic equation $(x_1 - a)(x_1 - k) - c^2 = 0$, we have

$$\frac{\Delta U(x_1, x_2)}{U_{x_1}(x_1, x_2)} = \frac{2}{x_1 - a} - \frac{1}{x_1 - \alpha} - \frac{1}{x_1 - \beta}.$$
(23)

As usual, we can ignore an integration constant and obtain

$$\int \frac{\Delta U}{U_{x_1}} dx_1 = \log \frac{(x_1 - a)^2}{c^2 - (x_1 - a)(x_1 - k)}.$$
(24)

Hence we have

$$\frac{\gamma}{U_{x_1}} \exp \int \frac{\Delta U}{U_{x_1}} dx_1 = -\gamma R \cdot \frac{x_1 - a}{x_2}$$
(25)

along the characteristic curve C_k $(k \neq a)$.

In order to integrate (20), it is convenient to parametrize the curve (17). Namely, for each k, we consider the parametrization

$$\begin{cases} x_1 = -d_k \sin \theta + \frac{a+k}{2}, & (-\pi/2 < \theta < \pi/2) \\ x_2 = d_k \cos \theta, \end{cases}$$
(26)

of the curve (12). Then, according to (17), (18) and (26), the function $\tilde{\nu}(x_1) = \nu(x_1, x_2(x_1))$ can be expressed as $\tilde{\nu}(k, \theta) = \nu(x_1(k, \theta), x_2(k, \theta))$. Let θ_k $(-\pi/2 < \theta_k < \pi/2)$ be the value of θ for which

$$\begin{cases} a = -d_k \sin \theta_k + \frac{a+k}{2}, \\ c = d_k \cos \theta_k, \end{cases}$$
(27)

holds.

Because of the relation $dx_1 = -d_k \cos \theta d\theta = -x_2 d\theta$ on C_k we have

$$\int_{a}^{x_{1}} \left(\frac{\gamma}{U_{x_{1}}} \exp \int \frac{\Delta U}{U_{x_{1}}} dx_{1} \right) dx_{1} = -\gamma R \int_{a}^{x_{1}} \frac{x_{1} - a}{x_{2}} dx_{1}$$
$$= \gamma R \left\{ d_{k} (\cos \theta - \cos \theta_{k}) + \frac{k - a}{2} (\theta - \theta_{k}) \right\}.$$

Noting that $\frac{k-a}{2} = d_k \sin \theta_k$, we have

$$\int_{a}^{x_{1}} \left(\frac{\gamma}{U_{x_{1}}} \exp \int \frac{\Delta U}{U_{x_{1}}} dx_{1} \right) dx_{1} = d_{k} \gamma R\{ (\cos \theta - \cos \theta_{k}) + (\theta - \theta_{k}) \sin \theta_{k} \}.$$
(28)

Now, in virtue of equation (25) we obtain

$$\tilde{\nu}(k,\theta) = d_k \gamma R \cos^2 \theta \cdot \frac{(\cos \theta - \cos \theta_k) + (\theta - \theta_k) \sin \theta_k}{(\sin \theta - \sin \theta_k)^2}.$$
(29)

This is the solution of (19) on C_k $(k \neq a)$.

We shall next solve (6) on the characteristic curve C_a . On the half line $\{(a, x_2); x_2 > 0\}$, equations (1)–(3) reduce to

$$\nu'(a, x_2)\frac{c^2 - x_2^2}{2Rx_2^2} - \nu \frac{x_2^2 + c^2}{Rx_2^3} = k$$

It has a unique continuous solution

$$\nu(a, x_2) = -\frac{2}{3}\gamma R \, \frac{x_2^2(x_2 + 2c)}{(x_2 + c)^2}.$$
(30)

The function

$$\nu(x_1, x_2) := \begin{cases} \tilde{\nu}(k(x_1, x_2), \theta(x_1, x_2)), & \text{for } (x_1, x_2) \in C_k, \ k \neq a, \\ \nu(a, x_2), & \text{for } (x_1, x_2) \in C_a \end{cases}$$

is now well-defined on $\Omega_0 \setminus (a, c)$, since for each $(x_1, x_2) \neq (a, c)$ we can find a unique $k \in \mathbb{R}$ with $(x_1, x_2) \in C_k$. If (x_1, x_2) approaches to (a, c) along a characteristic curve C_k , the function $\nu(x_1, x_2)$ has a finite limit which is independent of k. To show this, we first discuss the case $k \neq a$. We can then apply the de l'Hôpital theorem to obtain

$$\lim_{\theta \to \theta_k} \frac{(\cos \theta - \cos \theta_k) + (\theta - \theta_k) \sin \theta_k}{(\sin \theta - \sin \theta_k)^2} = \lim_{\theta \to \theta_k} \frac{-\sin \theta + \sin \theta_k}{2(\sin \theta - \sin \theta_k) \cos \theta} = -\frac{1}{2\cos \theta_k}.$$

Consequently along each C_k , we have

$$\lim_{(x_1, x_2) \to (a, c)} \nu(x_1, x_2) = -\frac{c\gamma R}{2}.$$

If k = a, it is easy to see $\nu(a, x_2) \to -c\gamma R/2$ as $x_2 \to c$ along C_a . Hence, $\nu(x_1, x_2)$ is a continuous function on Ω_0 .

We next rewrite the function ν explicitly in terms of the euclidean coordinates (x_1, x_2) . In virtue of (26), we have

$$\sin(\theta - \theta_k) = -\frac{1}{2d_k^2} \frac{(x_2 + c)\{(x_1 - a)^2 + (x_2 - c)^2\}}{x_1 - a}$$

Since

$$d_k^2 = \frac{\{(x_1 - a)^2 + (x_2 + c)^2\}\{(x_1 - a)^2 + (x_2 - c)^2\}}{4(x_1 - a)^2}$$

by (16) and (18), we obtain

$$\sin(\theta - \theta_k) = \frac{-2(x_1 - a)(x_2 + c)}{(x_1 - a)^2 + (x_2 + c)^2}.$$
(31)

If we substitute (26), (27) and (31) into (29), we conclude

$$\nu(x_1, x_2) = -\frac{\gamma R x_2^2}{(x_1 - a)^2} \left[-x_2 + c + \frac{(x_1 - a)^2 + x_2^2 - c^2}{2(x_1 - a)} \right] \times \operatorname{Sin}^{-1} \frac{2(x_1 - a)(x_2 + c)}{(x_1 - a)^2 + (x_2 + c)^2} \right]$$

for $x_1 \neq a$.

Finally we shall show ν is $C^1(\Omega_0)$. In fact, putting $y = \frac{2(x_1 - a)(x_2 + c)}{(x_1 - a)^2 + (x_2 + c)^2}$ in the Maclaurin series

$$\operatorname{Sin}^{-1} y = \sum_{j=0}^{\infty} \frac{(2j)!}{2^{2j} (j!)^2} \frac{y^{2j+1}}{2j+1},$$

we have the expansion

$$-\frac{\nu(x_1, x_2)}{\gamma R x_2^2} = \frac{2}{3} \frac{x_2 + 2c}{(x_2 + c)^2} + O(|x_1 - a|^2).$$

Thus $\frac{\partial \nu}{\partial x_1}(a, x_2)$ exists and equals to 0. Since the regularity of $\nu(x_1, x_2)$ is obvious except the half line $\{(a, x_2); x_2 > 0\}$, we conclude that ν is continuously differentiable in Ω_0 .

Remark. From (5), we can see $\gamma < 0$ if the viscous constant ν is positive.

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