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# ANALYSIS OF INCOMPRESSIBLE FLOW THROUGH A CASCADE OF PROFILES \*

Tomáš Neustupa

#### Abstract

The paper deals with analysis of mathematical model of incompressible viscous nonstationary flow through a plane cascade of profiles. We formulate the nonstationary problem and construct a solution by means of semidiscretization in time (Rothe's method).

## 1. Introduction

The concept "cascade of profiles" represents a 2D model of a 3D blade machine (compressor, pump, turbine). The model is considered in a domain which is bounded in the direction of the  $x_1$ -axis and unbounded but periodic in the direction of the  $x_2$ -axis. Due to the periodicity we can restrict our considerations only to one period  $\Omega$  and obtain a solution which can be periodically extended to the whole unbounded domain.



Fig. 1: Domain  $\Omega$ .

### 2. Formulation of the problem

The classical formulation of the problem consists of the Navier-Stokes equations

$$\frac{\partial \mathbf{u}}{\partial t} - \nu \Delta \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} - \nabla p = \mathbf{f} \quad \text{in } Q_T = \Omega \times (0, T), \tag{1}$$

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the continuity equation

$$\operatorname{div} \mathbf{u} = 0 \qquad \text{in } Q_T, \tag{2}$$

the initial condition

$$\mathbf{u}(x,0) = \mathbf{u}_0(x) \qquad \text{in } \Omega, \tag{3}$$

the boundary conditions

$$\mathbf{u}|_{\Gamma_i} = \mathbf{g}, \qquad \mathbf{u}|_{\Gamma_w} = \mathbf{0}, \tag{4}$$

$$-\nu \frac{\partial \mathbf{u}}{\partial \mathbf{n}} + p \,\mathbf{n} - \frac{1}{2} \,(\mathbf{u} \cdot \mathbf{n})^{-} \,\mathbf{u} = \mathbf{h}, \quad [x_1, x_2] \in \Gamma_o, \ t \in (0, T), \tag{5}$$

and of the conditions of periodicity in the  $x_2$ -direction

$$\mathbf{u}(x_1, x_2 + \tau, t) = \mathbf{u}(x_1, x_2, t), \tag{6}$$

$$\frac{\partial \mathbf{u}}{\partial \mathbf{n}}(x_1, x_2 + \tau, t) = -\frac{\partial \mathbf{u}}{\partial \mathbf{n}}(x_1, x_2, t), \tag{7}$$

$$p(x_1, x_2 + \tau, t) = p(x_1, x_2, t),$$
 (8)

for  $x = (x_1, x_2) \in \Gamma_-$ ,  $t \in (0, T)$ . Here  $\mathbf{u} = (u_1, u_2)$  denotes the velocity,  $\mathbf{f} = (f_1, f_2)$  denotes the external force, p is the pressure,  $\nu > 0$  is the constant viscosity and  $\nabla = (\partial/\partial x_1, \partial/\partial x_2)$ .

**Theorem.** Let  $\mathbf{u}$ , p be a classical solution of the problem in  $\overline{\Omega} \times [0, T]$ . If we extend  $\mathbf{u}$  and p from  $\overline{\Omega}$  onto the whole cascade of profiles as functions periodic in  $x_2$  with period  $\tau$ , then we obtain a classical solution in the whole unbounded domain. The main difficulties: The problem is nonstationary. The Dirichlet boundary condition on  $\partial\Omega$  is nonhomogeneous. The outlet boundary condition on  $\Gamma_o$  is nonlinear. The boundary conditions on  $\Gamma_-$  and  $\Gamma_+$  are periodic.

### **3.** Function spaces

 $H^{1}(\Omega) \text{ is a classical Sobolev space,}$   $\mathcal{X} = \{ \mathbf{v} \in C^{\infty}(\overline{\Omega})^{2}; \ \mathbf{v} = \mathbf{0} \text{ on } \Gamma_{i} \cup \Gamma_{w}, \ \mathbf{v}(x_{1}, x_{2} + \tau) = \mathbf{v}(x_{1}, x_{2}) \ \forall (x_{1}, x_{2}) \in \Gamma_{-} \},$   $\mathcal{V} = \{ \mathbf{v} \in \mathcal{X}; \ \text{div } \mathbf{v} = 0 \text{ in } \Omega \}, \ X \text{ is the closure of } \mathcal{X} \text{ in } H^{1}(\Omega)^{2},$   $V \text{ is the closure of } \mathcal{V} \text{ in } H^{1}(\Omega)^{2}, \ H \text{ is the closure of } \mathcal{V} \text{ in } L^{2}(\Omega)^{2}.$ The spaces X and V can be characterized as  $X = \{ \mathbf{v} \in H^{1}(\Omega)^{2}; \ \mathbf{v} = \mathbf{0} \text{ in } \Gamma_{i} \cup \Gamma_{w}, \ \mathbf{v}(x_{1}, x_{2} + \tau) = \mathbf{v}(x_{1}, x_{2}) \text{ for } (x_{1}, x_{2}) \in \Gamma_{-} \},$   $V = \{ \mathbf{v} \in X; \ \text{div } \mathbf{v} = 0 \text{ in } \Omega \}.$ Space V is equipped with the norm

$$\|\|\mathbf{v}\|\| = \left(\int_{\Omega} \sum_{i,j=1}^{2} \frac{\partial v_i}{\partial x_j} \frac{\partial v_i}{\partial x_j} \, dx\right)^{1/2},\tag{9}$$

which is equivalent with the norm  $\|\cdot\|_{H^1(\Omega)}$ .

### 4. Weak formulation

Using Green's theorem and the classical formulation of the problem, we can formally derive the following integral identity:

$$\left(\frac{\partial \mathbf{u}}{\partial t}, \mathbf{v}\right) + a(\mathbf{u}, \mathbf{v}) = (\mathbf{f}, \mathbf{v}) + b(\mathbf{h}, \mathbf{v}),$$
 (10)

where

$$\begin{aligned} \left(\frac{\partial \mathbf{u}}{\partial t}, \mathbf{v}\right) &= \int_{\Omega} \frac{\partial \mathbf{u}}{\partial t} \mathbf{v} \, dx, \\ a_1(\mathbf{u}, \mathbf{v}) &= \nu \int_{\Omega} \sum_{i,j=1}^2 \frac{\partial u_i}{\partial x_j} \frac{\partial v_i}{\partial x_j} \, dx, \\ a_2(\mathbf{u}, \mathbf{v}, \mathbf{w}) &= \int_{\Omega} \sum_{i,j=1}^2 u_j \frac{\partial v_i}{\partial x_j} w_i \, dx, \\ a_3(\mathbf{u}, \mathbf{v}, \mathbf{w}) &= \int_{\Gamma_o} \frac{1}{2} (\mathbf{u} \cdot \mathbf{n})^- \mathbf{v} \cdot \mathbf{w} \, dS, \\ a(\mathbf{u}, \mathbf{v}) &= a_1(\mathbf{u}, \mathbf{v}) + a_2(\mathbf{u}, \mathbf{u}, \mathbf{v}) + a_3(\mathbf{u}, \mathbf{u}, \mathbf{v}), \\ (\mathbf{f}, \mathbf{v}) &= \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, dx, \\ b(\mathbf{h}, \mathbf{v}) &= -\int_{\Gamma_o} \mathbf{h} \cdot \mathbf{v} \, dS. \end{aligned}$$

We look for a function  $\mathbf{u} \in L^2(0,T; V) \cap L^\infty(0,T; H)$  satisfying (10) with  $f \in L^2(0,T; V^*)$  for each function  $\mathbf{v} \in V$ , the initial condition, the boundary conditions on  $\Gamma_i$ ,  $\Gamma_w$  and the condition of periodicity on  $\Gamma_-$ . This  $\mathbf{u}$  is called the *weak solution*.

#### 5. Existence of a weak solution

The weak solution is constructed by means of the *semidiscretization in time* (the Rothe method, see [2]). This method transforms the nonstationary problem into a sequence of stationary problems.

For arbitrary  $n \in \mathbb{N}$  we put  $\theta = \theta_n = T/n$  and we consider the partition of the interval [0, T] defined by the points  $t_k = k\theta$ ,  $k = 0, 1, \ldots, n$ . We search for a sequence of stationary solutions of the modified stationary problems  $\mathbf{u}^0, \mathbf{u}^1, \ldots, \mathbf{u}^n$  on the time levels  $t_k$   $(k = 1, \ldots, n)$  in the form

$$\mathbf{u}^k = \mathbf{g}^* + \mathbf{z}^k,\tag{11}$$

where  $\mathbf{g}^*$  is the extension of the function  $\mathbf{g}$  from  $\Gamma_i$  onto domain  $\Omega$  fulfilling

$$\|\mathbf{g}^*\|_{H^1(\Omega)^2} \le c_3 \|\mathbf{g}\|_{H^{1/2}(\partial\Omega)^2} \le c_4 \|\mathbf{g}\|_{H^s(\Gamma_i)^2},$$

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more details can be found in [1]. We assume that  $\mathbf{g}^* \in W^{1,\infty}(\Omega)$  and put  $\mathbf{u}^0 = \mathbf{u}_0$ ( $\in H$ ). The solutions of the stationary problems satisfy:  $\mathbf{u}^k \in H^1(\Omega)^2$  have the form (11) with,  $\mathbf{z}^k \in V$  and

$$\left(\frac{\mathbf{u}^k - \mathbf{u}^{k-1}}{\theta}, \mathbf{v}\right) + a(\mathbf{u}^k, \mathbf{v}) = \langle \mathbf{f}^k, \mathbf{v} \rangle \quad \forall \mathbf{v} \in V$$
(12)

where

$$\mathbf{f}^{k} = \frac{1}{\theta} \int_{t_{k-1}}^{t_{k}} \mathbf{f}(t) dt \quad \in V^{*}, \quad k = 1, \dots, n.$$

It can be proven that there exist solutions of this modified stationary problems by the technique similar to [1].

## 6. Construction of a weak solution of the nonstationary problem

Let  $\mathbf{u}^0, \mathbf{u}^1, \ldots, \mathbf{u}^n$  be a sequence of solutions of the modified stationary problems on the time levels  $t_0, t_1, \ldots, t_n$ . Using this sequence, we construct the timedependent functions:

$$\mathbf{u}_{\theta}: \quad [0,T] \longrightarrow V$$
$$\mathbf{w}_{\theta}: \quad [0,T] \longrightarrow H$$
$$(13)$$
$$\mathbf{u}_{\theta}(0) = \mathbf{u}^{1}, \ \mathbf{u}_{\theta}(t) = \mathbf{u}^{k} \text{ for } t \in (t_{k-1}, t_{k}] \ k = 1, \dots, n,$$

 $\mathbf{w}_{\theta}$  is continuous on [0, T], linear on each  $[t_{k-1}, t_k]$  (k = 1, ..., n) and  $\mathbf{w}_{\theta}(t_k) = \mathbf{u}^k$  for  $k = 0, 1, ..., n, \mathbf{w}_{\theta} : [0, T] \longrightarrow H$  because  $\mathbf{u}^0 = \mathbf{u}_0 \in H$ . However  $\mathbf{w}_{\theta} : [\theta, T] \longrightarrow V$ . We denote by  $\tilde{\mathbf{w}}_{\theta}$  the function  $\mathbf{w}_{\theta}$  extended from  $[\theta, T]$  onto the whole time interval [0, T] by the equality  $\tilde{\mathbf{w}}_{\theta} = \mathbf{u}^1$  on  $[0, \theta]$ .

We can deduce from the form of the modified stationary problem and from the properties of the bilinear form  $a(\mathbf{u}, \mathbf{v})$  that

$$\begin{aligned} \mathbf{u}_{\theta}, \, \mathbf{w}_{\theta} & \text{is bounded in } L^{\infty}(0, T; \, H) \\ \mathbf{u}_{\theta}, \, \tilde{\mathbf{w}}_{\theta} & \text{is bounded in } L^{2}(0, T; \, V) \end{aligned} \tag{14} \\ \frac{d\mathbf{w}_{\theta}}{dt} & \text{is bounded in } L^{1}(0, T; \, V^{*}) \\ (\mathbf{u}_{\theta} - \mathbf{w}_{\theta}) & \longrightarrow 0 & \text{in } L^{2}(0, T; \, H) \text{ for } \theta \to 0 + . \end{aligned}$$

It is possible to prove that  $d\mathbf{w}_{\theta}/dt$  is bounded in the space  $L^1(0, T; V^*)$ . (The boundedness in  $L^2(0, T; V^*)$  is open.) Nevertheless, we can derive the strong convergence in  $L^2(0, T; H)$  by means of the generalization of the Lions–Temam theorem on the compact imbedding (see [3]).

Since the sequences are bounded, we can choose subsequences (which we denote in the same way) such that

$$\mathbf{u}_{\theta} \longrightarrow \mathbf{u}$$
 weakly in  $L^2(0,T;V)$ 

$$\begin{aligned} \mathbf{u}_{\theta} &\longrightarrow & \mathbf{u} \text{ weakly} - * \text{ in } L^{\infty}(0,T;H) \\ \mathbf{w}_{\theta} &\longrightarrow & \mathbf{u} \text{ weakly} - * \text{ in } L^{\infty}(0,T;H) \\ \frac{d\mathbf{w}_{\theta}}{dt} &\longrightarrow & \frac{d\mathbf{u}}{dt} \text{ weakly in } L^{1}(0,T;V^{*}) \\ \mathbf{w}_{\theta} &\longrightarrow & \mathbf{u} \text{ weakly in } L^{2}(\epsilon,T;V), \quad \forall \epsilon > 0 \end{aligned}$$

The weak-\* convergence of a sequence in  $L^{\infty}(0,T; H)$  means its convergence as a sequence of continuous linear functionals on  $L^{1}(0,T; H)$ .

Now it is already possible to prove that

$$\mathbf{w}_{\tau} \longrightarrow \mathbf{u}$$
 strongly in  $L^2(0,T;H)$ ,

and that  $\mathbf{u}$  is a sought weak solution.

This theory will be the basis for the derivation of a numerical solution of our problem. This detailed analysis will be a subject of a paper in preparation.

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