## PANG 12

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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 2 D 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

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

[^0]the continuity equation
\[

$$
\begin{equation*}
\operatorname{div} \mathbf{u}=0 \quad \text { in } \quad Q_{T} \tag{2}
\end{equation*}
$$

\]

the initial condition

$$
\begin{equation*}
\mathbf{u}(x, 0)=\mathbf{u}_{0}(x) \quad \text { in } \Omega, \tag{3}
\end{equation*}
$$

the boundary conditions

$$
\begin{gather*}
\left.\mathbf{u}\right|_{\Gamma_{i}}=\mathbf{g},\left.\quad \mathbf{u}\right|_{\Gamma_{w}}=\mathbf{0}  \tag{4}\\
-\nu \frac{\partial \mathbf{u}}{\partial \mathbf{n}}+p \mathbf{n}-\frac{1}{2}(\mathbf{u} \cdot \mathbf{n})^{-} \mathbf{u}=\mathbf{h}, \quad\left[x_{1}, x_{2}\right] \in \Gamma_{o}, t \in(0, T), \tag{5}
\end{gather*}
$$

and of the conditions of periodicity in the $x_{2}$-direction

$$
\begin{align*}
\mathbf{u}\left(x_{1}, x_{2}+\tau, t\right) & =\mathbf{u}\left(x_{1}, x_{2}, t\right),  \tag{6}\\
\frac{\partial \mathbf{u}}{\partial \mathbf{n}}\left(x_{1}, x_{2}+\tau, t\right) & =-\frac{\partial \mathbf{u}}{\partial \mathbf{n}}\left(x_{1}, x_{2}, t\right),  \tag{7}\\
p\left(x_{1}, x_{2}+\tau, t\right) & =p\left(x_{1}, x_{2}, t\right), \tag{8}
\end{align*}
$$

for $x=\left(x_{1}, x_{2}\right) \in \Gamma_{-}, t \in(0, T)$. Here $\mathbf{u}=\left(u_{1}, u_{2}\right)$ denotes the velocity, $\mathbf{f}=\left(f_{1}, f_{2}\right)$ denotes the external force, $p$ is the pressure, $\nu>0$ is the constant viscosity and $\nabla=\left(\partial / \partial x_{1}, \partial / \partial x_{2}\right)$.
Theorem. Let $\mathbf{u}, p$ be a classical solution of the problem in $\bar{\Omega} \times[0, T]$. If we extend $\mathbf{u}$ and $p$ from $\bar{\Omega}$ 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

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

$$
\begin{equation*}
\|\mathbf{v}\|=\left(\int_{\Omega} \sum_{i, j=1}^{2} \frac{\partial v_{i}}{\partial x_{j}} \frac{\partial v_{i}}{\partial x_{j}} d x\right)^{1 / 2} \tag{9}
\end{equation*}
$$

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:

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

where

$$
\begin{aligned}
\left(\frac{\partial \mathbf{u}}{\partial t}, \mathbf{v}\right) & =\int_{\Omega} \frac{\partial \mathbf{u}}{\partial t} \mathbf{v} d x \\
a_{1}(\mathbf{u}, \mathbf{v}) & =\nu \int_{\Omega} \sum_{i, j=1}^{2} \frac{\partial u_{i}}{\partial x_{j}} \frac{\partial v_{i}}{\partial x_{j}} d x \\
a_{2}(\mathbf{u}, \mathbf{v}, \mathbf{w}) & =\int_{\Omega} \sum_{i, j=1}^{2} u_{j} \frac{\partial v_{i}}{\partial x_{j}} w_{i} d x \\
a_{3}(\mathbf{u}, \mathbf{v}, \mathbf{w}) & =\int_{\Gamma_{o}} \frac{1}{2}(\mathbf{u} \cdot \mathbf{n})^{-} \mathbf{v} \cdot \mathbf{w} d S \\
a(\mathbf{u}, \mathbf{v}) & =a_{1}(\mathbf{u}, \mathbf{v})+a_{2}(\mathbf{u}, \mathbf{u}, \mathbf{v})+a_{3}(\mathbf{u}, \mathbf{u}, \mathbf{v}) \\
(\mathbf{f}, \mathbf{v}) & =\int_{\Omega} \mathbf{f} \cdot \mathbf{v} d x \\
b(\mathbf{h}, \mathbf{v}) & =-\int_{\Gamma_{o}} \mathbf{h} \cdot \mathbf{v} d S
\end{aligned}
$$

We look for a function $\mathbf{u} \in L^{2}(0, T ; V) \cap L^{\infty}(0, T ; H)$ satisfying (10) with $f \in$ $L^{2}\left(0, T ; V^{*}\right)$ 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

$$
\begin{equation*}
\mathbf{u}^{k}=\mathrm{g}^{*}+\mathrm{z}^{k} \tag{11}
\end{equation*}
$$

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

$$
\left\|\mathbf{g}^{*}\right\|_{H^{1}(\Omega)^{2}} \leq c_{3}\|\mathbf{g}\|_{H^{1 / 2}(\partial \Omega)^{2}} \leq c_{4}\|\mathbf{g}\|_{H^{s}\left(\Gamma_{i}\right)^{2}}
$$

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

$$
\begin{equation*}
\left(\frac{\mathbf{u}^{k}-\mathbf{u}^{k-1}}{\theta}, \mathbf{v}\right)+a\left(\mathbf{u}^{k}, \mathbf{v}\right)=<\mathbf{f}^{k}, \mathbf{v}>\quad \forall \mathbf{v} \in V \tag{12}
\end{equation*}
$$

where

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

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:

$$
\begin{align*}
\mathbf{u}_{\theta}: & {[0, T] \longrightarrow V } \\
\mathbf{w}_{\theta}: & {[0, T] \longrightarrow H }  \tag{13}\\
\mathbf{u}_{\theta}(0)=\mathbf{u}^{1}, \mathbf{u}_{\theta}(t)= & \mathbf{u}^{k} \text { for } t \in\left(t_{k-1}, t_{k}\right] k=1, \ldots, n
\end{align*}
$$

$\mathbf{w}_{\theta}$ is continuous on $[0, T]$, linear on each $\left[t_{k-1}, t_{k}\right](k=1, \ldots, n)$ and $\mathbf{w}_{\theta}\left(t_{k}\right)=\mathbf{u}^{k}$ for $k=0,1, \ldots, n, \mathbf{w}_{\theta}:[0, T] \longrightarrow H$ 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

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

It is possible to prove that $d \mathbf{w}_{\theta} / d t$ is bounded in the space $L^{1}\left(0, T ; V^{*}\right)$. (The boundedness in $L^{2}\left(0, T ; V^{*}\right)$ 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

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

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

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

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

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.

## References

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[2] Kačur J.: Method of Rothe in evolution equations. Leipzig, Teubner, 1985.
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