

4.1)

- A) Classification
- B) Boundary conditions
- C) Well-posedness.

Reading: White : 77-78

Anderson

Tammet → Comp. Fluid Mech. and Ht. Transfer } 19-31

Pletcher

A) Classification

Consider a linear, 2nd order, 2-D PDE operator

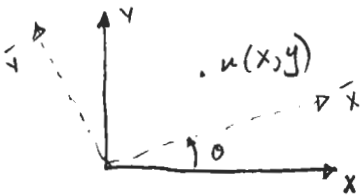
$$L(u) = g(x, y)$$

$$L(u) \equiv a \frac{\partial^2 u}{\partial x^2} + b \frac{\partial^2 u}{\partial x \partial y} + c \frac{\partial^2 u}{\partial y^2} + d \frac{\partial u}{\partial x} + e \frac{\partial u}{\partial y} + f u$$

By coordinate rotation

$$\begin{aligned} x &= \bar{x} \cos \theta - \bar{y} \sin \theta \\ y &= \bar{x} \sin \theta + \bar{y} \cos \theta \end{aligned}$$

$$\begin{aligned} \bar{x} &= x \cos \theta + y \sin \theta \\ \bar{y} &= -x \sin \theta + y \cos \theta \end{aligned}$$



The PDE can be written as

$$\bar{L}(u) \equiv \bar{a} \frac{\partial^2 u}{\partial \bar{x}^2} + \bar{b} \frac{\partial^2 u}{\partial \bar{y}^2} + \bar{d} \frac{\partial u}{\partial \bar{x}} + e \frac{\partial u}{\partial \bar{y}} + f u (= g)$$

$$\bar{a} = a \cos^2 \theta + b \sin \theta \cos \theta + c \sin^2 \theta$$

$$\bar{b} = 0$$

$$\bar{c} = a \sin^2 \theta - b \sin \theta \cos \theta + c \cos^2 \theta$$

$$\bar{d} = d \cos \theta + e \sin \theta$$

$$\bar{e} = -d \sin \theta + e \cos \theta$$

we can classify the PDE from the characteristic polynomial ↙ check

If $\bar{a}\bar{c} > 0$ or $b^2 - 4ac < 0$,

PDE is elliptic. Ex. Laplace's Eqn $\nabla^2 u = 0$

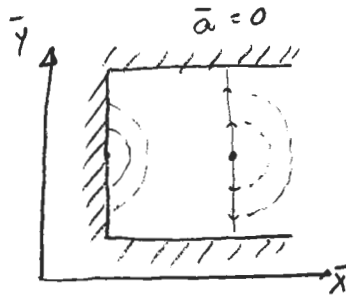
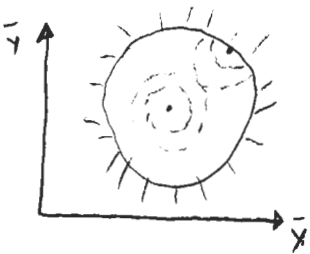
If $\bar{a}\bar{c} < 0$ (\bar{a} or $\bar{c} < 0$),

PDE is hyperbolic. Ex. wave eqn. $\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} = 0$

If $\bar{a} = 0$ or $\bar{c} = 0$ (not both),

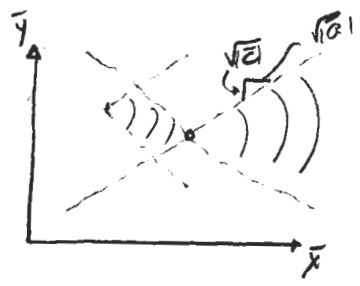
PDE is parabolic. Ex. diffusion eqn. $\frac{\partial^2 u}{\partial y^2} - \frac{\partial u}{\partial x} = 0$

Distinguishing features are different "domains of dependence" and "domains of influence" of PDE's. (Important for imposing correct boundary conditions & pick appropriate numerical scheme + numerical B.Cs)



Elliptic: each point influences and is influenced by all other points

Parabolic: each point influences points laterally and downstream from it.



Hyperbolic: each point influences points that lie with its characteristic cone, and is influenced by lying within the characteristic cone of another point

Small disturbance eqn.

$$\omega \phi_{xx} - c \phi_{yy} = 0$$

$$\tan M = \frac{1}{\sqrt{M^2 - 1}} = \sqrt{\frac{c}{a}}$$

$$(1 - M^2) \phi_{xx} + \phi_{yy} = 0$$

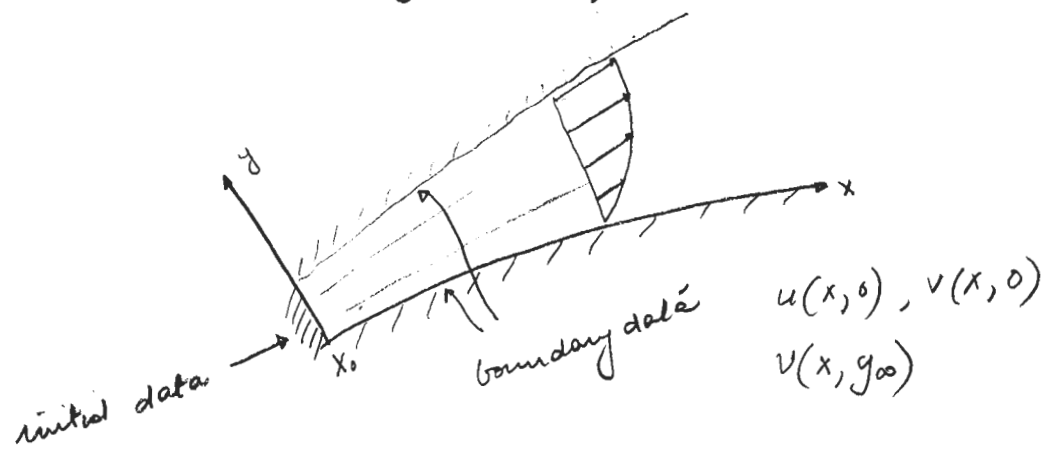


Note for $M_{\infty} = 1 \rightarrow$ parabolic, $M_{\infty} < 1 \rightarrow$ elliptic

(for $M_{\infty} > 1$)

$$\bar{x} = x / \sqrt{1 - M_{\infty}^2} \rightarrow \phi_{\bar{x}\bar{x}} - \phi_{yy} = 0$$

Examine the TSL mom. equation \rightarrow parabolic with some hyperbolic character depending on Re_{θ}

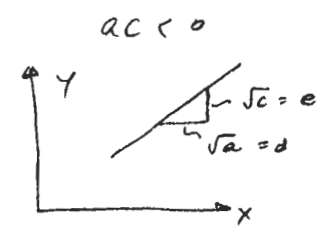


$u(x_0, y)$
 $v(x_0, y)$

$$du_x + e u_y + \dots$$

$$\Rightarrow \frac{d^2 u_{xx}}{a} - \frac{c^2 u_{yy}}{c} + \dots$$

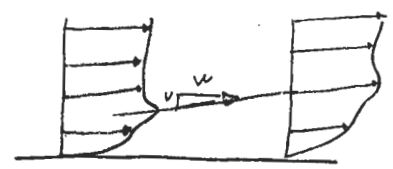
$$\frac{u \partial u}{\partial x} + \frac{v \partial u}{\partial y} = RHS$$



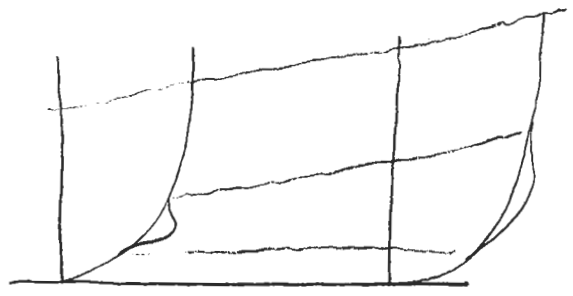
1st order eqn. for $u(x, y)$
characteristic is streamline

u is conserved along a streamline

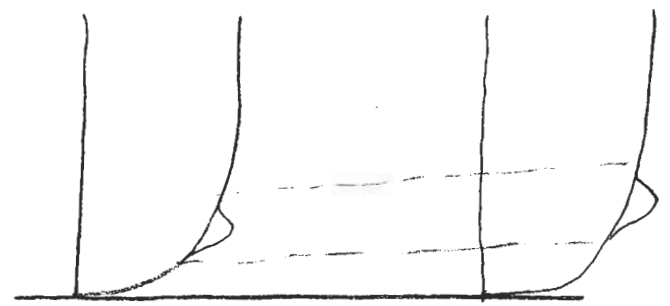
Example $\frac{D(s)}{Dt} = \vec{u} \cdot \nabla(s) = 0$



TSL Equation contains diffusion term also



Low Re_0 or Re_s
Rel. fast decay



Large Re_0, δ a disturbance
convects along streamline with
little decay

Retard axis along streamline,

$$u \frac{\partial u}{\partial x} \approx \nu \frac{\partial^2 u}{\partial y^2}$$

$$\frac{\partial u}{\partial x} \approx \frac{\nu}{u} \frac{\partial^2 u}{\partial y^2} \approx O\left(\frac{\nu}{u_0} \cdot \frac{u_0}{\delta^2}\right)$$

$$\Rightarrow \frac{du/u_0}{d(x/\delta)} \approx O\left(1/Re_0\right) \quad \text{measure of decay rate}$$

Re_s or Re_0 determines relative importance of convection vs. diffusion

B)

B) Boundary Conditions

- Needed to close or full determine a PDE problem
- The problem must be well-posed - ~~the~~ implying B.C respect / related to domains of dependance & influence (depend continuously on B.C and I.C data, be unique, and must exist)

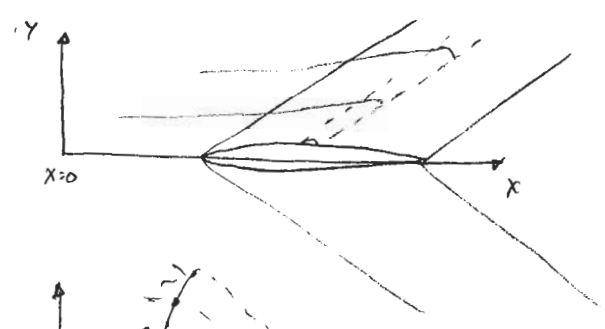
Example

linearized s.s flow

$$(1 - M_\infty^2) \phi_{xx} + \phi_{yy} = 0$$

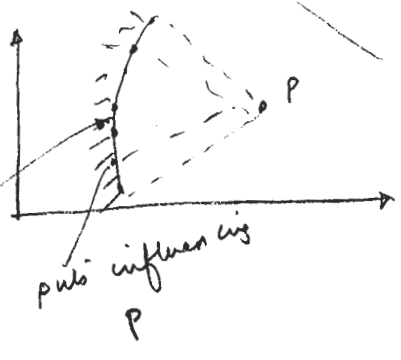
$$\phi_y = U_\infty \frac{dy}{dx} /_{wall} \leftarrow \text{airfoil slope}$$

$$\phi(0, y) = 0$$



Note

require I.C or B.C to get solution at P

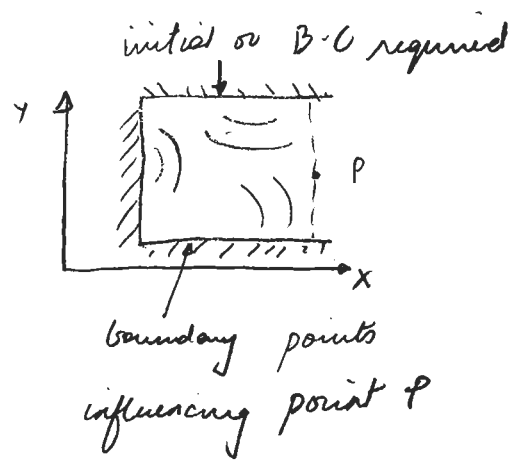


- Details "sweep direction" of solution & minimum BC data required

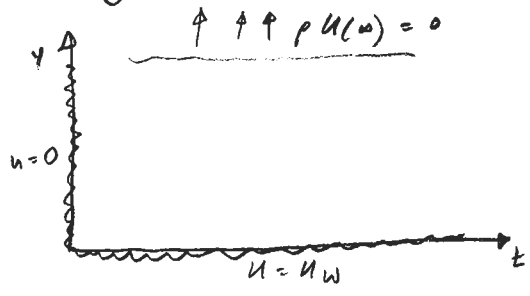
Parabolic Eqns.

Example $\frac{\partial^2 u}{\partial y^2} - \frac{\partial u}{\partial x} = 0$

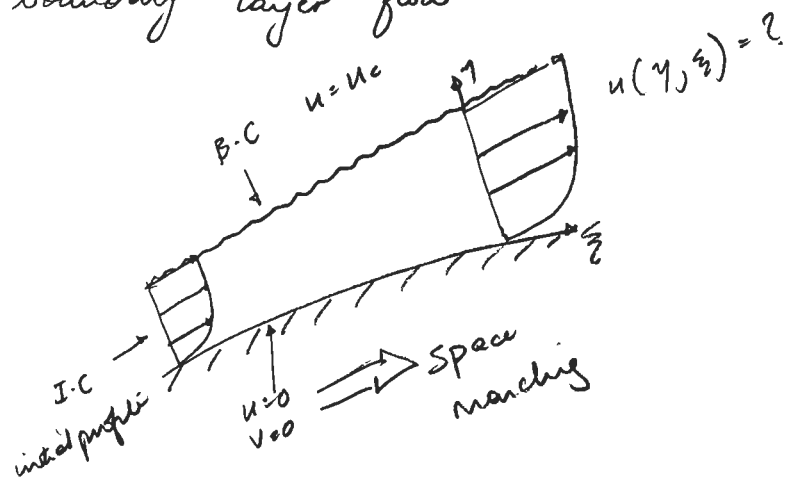
(x is called "time-like" variable
similarly for hyperbolic eqn)
 $\phi_{xx} - \phi_{yy} = 0$



In the Rayleigh problem:



For a boundary layer flow



New solution become I.C for next profile.