

# On the stability of the Jeffery-Hamel problem

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# Outline of the talk

- 1 Jeffery-Hamel solutions
- 2 Problem description
- 3 Dynamical system
- 4 Existence and uniqueness
- 5 Asymptotic behavior

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# Radial scale invariant solutions

- Radial scale invariant solutions of the incompressible Navier-Stokes system in a wedge

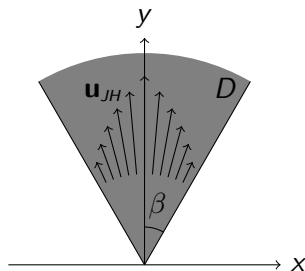
$$D = \left\{ (r \sin(\theta), r \cos(\theta)) \in \mathbb{R}^2 : r > 0 \text{ et } \theta \in (-\beta, \beta) \right\}.$$

- Jeffery-Hamel solution

$$\mathbf{u}_{JH}(r, \theta) = \frac{f(\theta)}{r} \mathbf{e}_r.$$

- Boundary condition

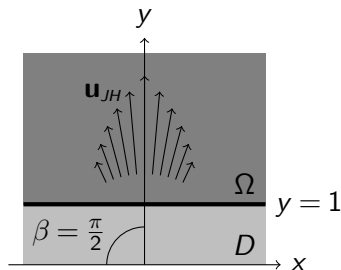
$$\mathbf{u}_{JH}|_{\partial D \setminus \{0\}} = \mathbf{0}.$$



# Regularization of Jeffery-Hamel solutions

- From now on, consider  $\beta = \pi/2$ , *i.e.* the half-plane.
  - Jeffery-Hamel solutions are singular at the origin.
  - Choice of regularization :  
restrict the domain from  $D$   
to the half-space
- $$\Omega = \left\{ (x, y) \in \mathbb{R}^2 : y > 1 \right\}.$$
- Singularity replaced by the inhomogeneous boundary condition

$$\mathbf{u}|_{\partial\Omega} = \mathbf{u}_{JH}|_{\partial\Omega}.$$



# Invariant quantities

Let  $\mathbf{u}_{JH} = (u_{JH}, v_{JH})$ .

Invariant quantity:

- Flux

$$\Phi_{JH} = \int_{\mathbb{R}} v_{JH}(x, 1) dx = \int_{\mathbb{R}} v_{JH}(x, y) dx = \lim_{y \rightarrow \infty} \int_{\mathbb{R}} v_{JH}(x, y) dx.$$

Supplementary invariant of Jeffery-Hamel solutions:

- Asymmetry

$$A_{JH} = \int_{\mathbb{R}} u_{JH}(x, 1) dx = \int_{\mathbb{R}} u_{JH}(x, y) dx = \lim_{y \rightarrow \infty} \int_{\mathbb{R}} u_{JH}(x, y) dx.$$

## Remark

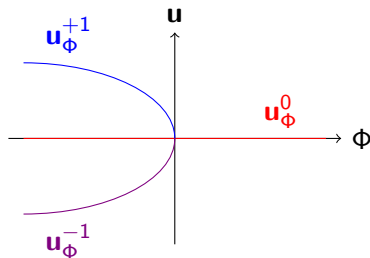
Motivation to analyze the problem as a dynamical system with  $y$  playing the role of time.

# Jeffery-Hamel solutions with small flux

## Proposition

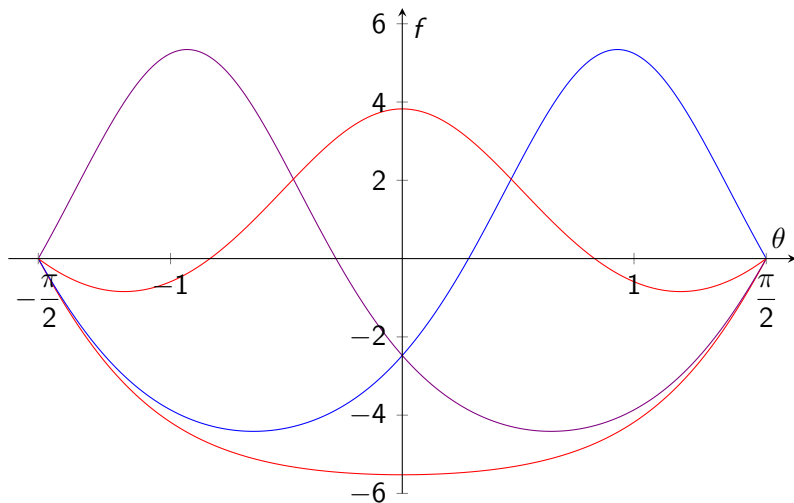
For any small enough flux  $\Phi$ , there exists a symmetric Jeffery-Hamel solution  $\mathbf{u}_\Phi^0$ . Moreover, if  $\Phi < 0$ , there exist two quasi-antisymmetric solutions  $\mathbf{u}_\Phi^{\pm 1}$ .

Tri-critical bifurcation at  $\Phi = 0$ :



# Graph of Jeffery-Hamel solutions

$$f'' + f^2 + 4f = C$$



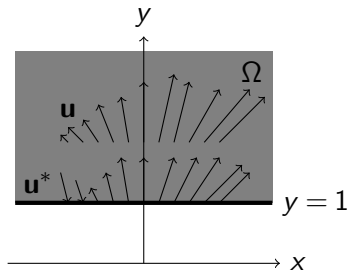


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# Outline of the problem

- Well-posedness of Navier-Stokes system in the half-space with fluid transport to infinity:



- Navier-Stokes and continuity equation:

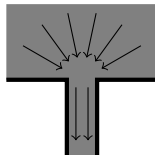
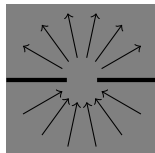
$$\Delta \mathbf{u} - (\mathbf{u} \cdot \nabla) \mathbf{u} - \nabla p = 0, \quad \nabla \cdot \mathbf{u} = 0.$$

- Boundary condition:

$$\mathbf{u}|_{\partial\Omega} = \mathbf{u}^*.$$

# History of results

- Symmetric aperture domain:  
G.P. Galdi, M. Padula & V.A. Solonnikov,  
*Existence, uniqueness and asymptotic  
behaviour of solutions of steady-state  
Navier-Stokes equations in a plane  
aperture domain*, Indiana University  
Mathematics Journal (1996)
- Half-plane channel junction:  
S. Nazarov, A. Sequeira & J. Videman,  
*Steady flows of Jeffrey-Hamel type from  
the half-plane into an infinite channel*,  
Journal de Mathématiques Pures et  
Appliquées (2001/2002)
- Open problem: asymmetric cases.



# Method of resolution

- 1 Write the Navier-Stokes equation as a Stokes system with an inhomogeneous term.
- 2 Rewrite the Stokes system as a dynamical system in  $y$ .
- 3 Fourier transform in  $x$ .
- 4 Integral equation and compatibility conditions for the Stokes system.
- 5 Fixed point argument to prove the existence of a solution for the Navier-Stokes equation.

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# Inhomogeneous Stokes system

- Stokes system

$$\Delta \mathbf{u} - \nabla p = \nabla \cdot \mathbf{Q}, \quad \nabla \cdot \mathbf{u} = 0, \quad \mathbf{u}|_{\partial\Omega} = \mathbf{u}^*.$$

- The Navier-Stokes equation corresponds to  $\mathbf{Q} = \mathbf{u} \otimes \mathbf{u}$ .
- Vorticity

$$\omega = \nabla \wedge \mathbf{u}.$$

- Stokes equation for the vorticity

$$\Delta \omega = \left( \partial_x^2 - \partial_y^2 \right) Q_{12} + \partial_x \partial_y (Q_{22} - Q_{11}).$$

# Dynamical system

- By defining  $\gamma = \omega + Q_{12}$ , the Stokes system becomes

$$\begin{aligned}\partial_y u &= \partial_x v - \gamma + Q_{12}, & \partial_y \gamma &= \partial_x \eta + \partial_x (Q_{22} - Q_{11}) \\ \partial_y v &= -\partial_x u, & \partial_y \eta &= -\partial_x \gamma + 2\partial_x Q_{12}.\end{aligned}$$

- Fourier transform in  $x$ :

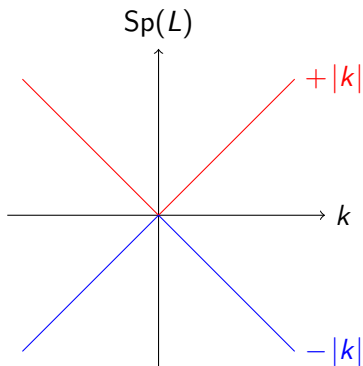
$$\partial_y \hat{\mathbf{r}} = L\hat{\mathbf{r}} + \hat{\mathbf{q}}, \quad \hat{\mathbf{u}}(k, 1) = \hat{\mathbf{u}}^*,$$

where

$$\hat{\mathbf{r}} = \begin{pmatrix} \hat{u} \\ \hat{v} \\ \hat{\gamma} \\ \hat{\eta} \end{pmatrix}, \quad L = \begin{pmatrix} 0 & ik & -1 & 0 \\ -ik & 0 & 0 & 0 \\ 0 & 0 & 0 & ik \\ 0 & 0 & -ik & 0 \end{pmatrix}, \quad \hat{\mathbf{q}} = \begin{pmatrix} \hat{Q}_{12} \\ 0 \\ 2ik(\hat{Q}_{22} - \hat{Q}_{11}) \\ 2ik\hat{Q}_{12} \end{pmatrix}.$$

# Spectrum of $L$

- Spectrum of  $L$  consists of two stable branches and two unstable ones:





# Integral equations

- Bounded solutions: projection  $P$  onto the stable branches.
- Integral equation

$$\begin{aligned}\hat{\mathbf{r}}(k, y) &= e^{L(y-1)}\hat{\mathbf{r}}_s(k) + \int_1^y P e^{L(y-z)}\hat{\mathbf{q}}(k, z)dz \\ &\quad - \int_y^\infty (1-P)e^{L(y-z)}\hat{\mathbf{q}}(k, z)dz \\ \hat{\mathbf{r}}_s(k) &= \int_1^\infty (1-P)e^{L(1-z)}\hat{\mathbf{q}}(k, z)dz + \hat{\mathbf{r}}^*(k),\end{aligned}$$

where  $\hat{\mathbf{r}}^*$  satisfies the boundary conditions.

- Velocity field

$$\hat{\mathbf{u}} = \mathcal{S}(\hat{\mathbf{Q}}, \hat{\mathbf{u}}^*).$$

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# Function spaces

- Let  $\mathcal{B}_{\alpha,p}$  be the closure of  $C_0^\infty(\mathbf{R} \times [1, \infty))$  with respect to the weighted norm

$$\|\hat{f}; \mathcal{B}_{\alpha,p}\| = \sup_{\mathbf{R} \times [1, \infty)} \frac{|\hat{f}|}{\mu_{\alpha,p}},$$

where the weight is given by

$$\mu_{\alpha,p}(k, y) = \frac{1}{y^p} \frac{1}{1 + (|k|y)^\alpha}.$$

- Let  $\mathcal{A}_{\alpha,p}$  the closure of  $C_0^\infty(\mathbf{R})$  with respect to the weighted norm

$$\|\hat{f}; \mathcal{A}_{\alpha,p}\| = \sup_{\mathbf{R}} \frac{|\hat{f}|}{\eta_{\alpha,p}} \quad \text{with} \quad \eta_{\alpha,p}(k) = \frac{|k|^p}{1 + |k|^{\alpha+p}}.$$

# Stokes solutions

## Theorem

For any  $\alpha > 1$  and  $p \geq 0$ , the Stokes operator  $S : \mathcal{R}_{\alpha,p}^4 \times \mathcal{T}_{\alpha,p}^2 \rightarrow \mathcal{V}_{\alpha,p}^2$ ,  $\hat{\mathbf{u}} = S(\hat{\mathbf{Q}}, \hat{\mathbf{u}}^*)$ , is well-defined and continuous, provided the compatibility condition  $\hat{\mathbf{u}}_s \in \mathcal{U}_{\alpha,p}^2$  holds.

## Corollary

For  $p = 0$ , there is no compatibility condition, for  $0 < p \leq 1$ , there is two compatibility conditions

$$\hat{u}^*(0) + \int_1^\infty \hat{Q}_{12}(0, y) dy = 0, \quad \hat{v}^*(0) = 0,$$

and for  $1 < p \leq 2$ , one has in addition a condition for  $\partial_k \hat{\mathbf{u}}^*(0)$ .

# Existence of strong solutions

## Theorem (existence)

*For all  $\alpha > 3$ , and all sufficiently small boundary condition  $\hat{\mathbf{u}}^* \in \mathcal{T}_{\alpha,0}^2$ , there exists a strong solution  $u \in C^2(\Omega)$  of the Navier-Stokes equation which satisfies  $y\mathbf{u} \in L^\infty(\Omega)$ .*

## Proof.

- 1 Navier-Stokes equation

$$\hat{\mathbf{u}} = \mathcal{S}(\hat{\mathbf{Q}}(\hat{\mathbf{u}}, \hat{\mathbf{u}}), \hat{\mathbf{u}}^*), \quad \hat{\mathbf{Q}}(\hat{\mathbf{u}}, \hat{\mathbf{u}}) = \hat{\mathbf{u}} \otimes \hat{\mathbf{u}}.$$

- 2 Continuity of the operators  $\mathcal{S} : \mathcal{R}_{\alpha,0}^4 \times \mathcal{T}_{\alpha,0}^2 \rightarrow \mathcal{V}_{\alpha,0}^2$  and  $\hat{\mathbf{Q}} : \mathcal{V}_{\alpha,0}^2 \times \mathcal{V}_{\alpha,0}^2 \rightarrow \mathcal{R}_{\alpha,0}^4$  with no compatibility conditions.
- 3 Fixed point argument.
- 4 Construction of the pressure.
- 5 Inverse Fourier transform.



# Weak-strong uniqueness

## Theorem (existence of weak solutions)

*For any boundary condition  $\mathbf{u}^*$  which admits an extension  $\mathbf{a}$  with  $\|\nabla \mathbf{a}\|_2 + \|\mathbf{y}\mathbf{a}\|_\infty \leq \frac{1}{4}$ , there exists a weak solution  $\mathbf{u}$  in  $\Omega$ .*

## Theorem (weak-strong uniqueness)

*For any small enough boundary condition  $\mathbf{u}^*$ , any weak-solution coincides with the strong solution. In particular any weak solution with small enough boundary data satisfies  $\mathbf{y}\mathbf{u} \in L^\infty(\Omega)$ .*

## Proof.

*Similar to: M. Hillairet & P. Wittwer, Asymptotic description of solutions of the exterior Navier-Stokes problem in a half space, Archive for Rational Mechanics and Analysis (2012)*



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# Asymptotic behavior: difficulties and work-around

- The asymptotic behavior can not be extracted from the existence theorem.
- Search solutions of the form  $\hat{\mathbf{u}} = \hat{\mathbf{u}}_{\Phi}^0 + \tilde{\mathbf{u}}$ .
- Since  $\hat{\mathbf{u}}_{\Phi}^0 \in \mathcal{V}_{\alpha,0}$ , to detach the asymptotics from  $\hat{\mathbf{u}}$  we have to take  $\tilde{\mathbf{u}} \in \mathcal{V}_{\alpha,p}$  with  $p > 0$ .

## Problem

The Stokes operator  $\mathcal{S}$  has one compatibility condition for  $0 < p < 1$ . We need an additional real parameter  $\nu$ , otherwise, we can only prove existence for the boundary conditions  $\tilde{\mathbf{u}}^*$  in a subspace of co-dimension one.



# Invariant quantities

Two quantities influence the decay of solutions as a function of  $y$ :

- The flux

$$\Phi = \int_{\mathbb{R}} v(x, 1) dx = \int_{\mathbb{R}} v(x, y) dx = \lim_{y \rightarrow \infty} \int_{\mathbb{R}} v(x, y) dx.$$

- The asymmetry

$$A = \int_{\mathbb{R}} v(x, 1) dx \neq \int_{\mathbb{R}} v(x, y) dx \neq \lim_{y \rightarrow \infty} \int_{\mathbb{R}} v(x, y) dx.$$

## Remark

To find the asymptotic behavior, we add a real parameter  $\nu$  which allows to interpolate between the asymmetry at  $y = 1$  and the one at  $y \rightarrow \infty$ .

# Asymptotic behavior

## Theorem

For any Jeffery-Hamel solution  $\mathbf{u}_\Phi^0$  with flux  $\Phi$  small enough, and all boundary conditions of the form

$$\mathbf{u}|_{\partial\Omega} = \mathbf{u}_\Phi^0|_{\partial\Omega} + \lambda \mathbf{u}_1^\nu|_{\partial\Omega} + \mathbf{u}_2^*, \quad \int_{\partial\Omega} \mathbf{u}_1^\nu = (1, 0), \quad \int_{\partial\Omega} \mathbf{u}_2^* = \mathbf{0},$$

with

$$|\lambda| \lesssim \Phi^2, \quad \|\hat{\mathbf{u}}_2^*; \mathcal{U}_{\alpha,p}^2\| \lesssim |\lambda|/\Phi,$$

there exists a solution  $\mathbf{u}$  of the Navier-Stokes equation with

$$\lim_{y \rightarrow \infty} y \left( \sup_{x \in \mathbb{R}} |\mathbf{u} - \mathbf{u}_\Phi^0| \right) = 0.$$

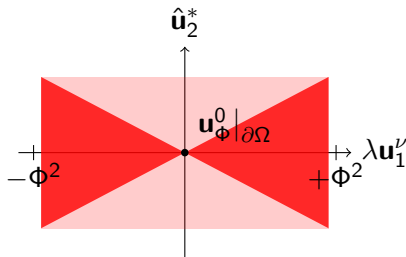
# Admissible boundary conditions

## Problem

The size of  $\mathbf{u}_1^\nu$  is large compared to its asymmetry:

$$\|\lambda \hat{\mathbf{u}}_1^\nu\| \lesssim |\lambda| / |\Phi|, \quad \int_{\partial\Omega} \lambda \mathbf{u}_1^\nu = (\lambda, 0), \quad |\lambda| \lesssim \Phi^2.$$





Sketch of admissible boundary conditions:



# Conclusions

- 1 The existence theorem in  $\mathcal{V}_{\alpha,0}$  reduces the possible asymptotic behavior to  $y\mathbf{u} \in L^\infty(\Omega)$ .
- 2 Spatial stability of the symmetric Jeffery-Hamel in a wedge.
- 3 Inversion of more than just the Stokes system. See M. Hillairet and P. Wittwer, *Asymptotic description of solutions of the exterior Navier-Stokes problem in a half space*, arXiv:1107.1028v1
- 4 Numerical results still inconclusive.

# References

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