

## Navier-Stokes Flow Down a Vertical Column : an Axisymmetric Case

By

Yoshiaki TERAMOTO

Department of Mathematics, Kyoto University  
Sakyo-ku, Kyoto 606, JAPAN

### 1 Introduction

The Navier-Stokes equations describing an axially symmetric flow down a vertical column can be written in the following form:

$$(1.1) \quad \frac{\partial v_r}{\partial t} + v_r \frac{\partial v_r}{\partial r} + v_z \frac{\partial v_r}{\partial z} = -\frac{\partial p}{\partial r} + \frac{1}{R} \left( \left( \frac{\partial}{\partial r} \right)^2 v_r + \frac{1}{r} \frac{\partial v_r}{\partial r} + \left( \frac{\partial}{\partial z} \right)^2 v_r - \frac{1}{r^2} v_r \right),$$

$$(1.2) \quad \frac{\partial v_z}{\partial t} + v_r \frac{\partial v_z}{\partial r} + v_z \frac{\partial v_z}{\partial z} = -\frac{\partial p}{\partial z} + \frac{1}{R} \left( \left( \frac{\partial}{\partial r} \right)^2 v_z + \frac{1}{r} \frac{\partial v_z}{\partial r} + \left( \frac{\partial}{\partial z} \right)^2 v_z - \frac{2}{R} \right),$$

$$(1.3) \quad \frac{\partial}{\partial r} (r v_r) + \frac{\partial}{\partial z} (r v_z) = 0$$

The flow takes place in the asymmetric layer whose cross-section along the  $z$ -axis is given by

$$\{ (r, z) ; a < r < a + 1 + h(z, t) \}$$

at time  $t > 0$ . For the equations themselves, see [ 1, 8, 4 ].

Here we have used the dimensionless variables adopted in [ 8 ]. The positive constant  $a$  is the nondimensional radius of column and  $r = a + 1 + h(z, t)$  is the unknown free surface. We take the mean thickness of the fluid layer as the

unit of length.  $v_r$  and  $v_z$  are the radial component and the  $z$  component of the velocity vector, respectively.  $p$  is the scalar pressure. The condition at the solid surface is the adhesion condition

$$(1.4) \quad v_r = v_z = 0 \quad \text{at} \quad r = a.$$

The stress balance conditions at the outer surface are the followings :

$$(1.5) \quad \left( \frac{\partial v_r}{\partial z} + \frac{\partial v_z}{\partial r} \right) \left( 1 - \left( \frac{\partial h}{\partial z} \right)^2 \right) + 2 \left( \frac{\partial v_r}{\partial r} - \frac{\partial v_z}{\partial z} \right) \frac{\partial h}{\partial z} = 0,$$

$$(1.6) \quad -p + \frac{2}{R} \left\{ \frac{\partial v_r}{\partial r} + \frac{\partial v_z}{\partial z} \left( \frac{\partial h}{\partial z} \right)^2 \right. \\ \left. - \left( \frac{\partial v_r}{\partial z} + \frac{\partial v_z}{\partial r} \right) \left( \frac{\partial h}{\partial z} \right) \right\} \left( 1 + \left( \frac{\partial h}{\partial z} \right)^2 \right)^{-1} \\ = -p_0 - \gamma \left\{ \frac{1}{r} \left( 1 + \left( \frac{\partial h}{\partial z} \right)^2 \right)^{-\frac{1}{2}} \right. \\ \left. - \frac{\partial^2 h}{\partial z^2} \left( 1 + \left( \frac{\partial h}{\partial z} \right)^2 \right)^{-\frac{3}{2}} \right\}$$

at  $r = a + 1 + h(z, t)$ ,  $z \in \mathbf{R}$ ,  $t > 0$ .

Here  $p_0$  is the atmospheric pressure and  $\gamma$  is the surface tension coefficient. The kinematic impermeability condition at  $r = a + 1 + h(z, t)$ ,  $z \in \mathbf{R}$  is written as follows

$$(1.7) \quad \frac{\partial h}{\partial t} - v_r + v_z \frac{\partial h}{\partial z} = 0.$$

A stationary solution to this problem is the following:

$$(1.8) \quad (v_r^{(0)}, v_z^{(0)}) = \left( 0, \frac{1}{2}(r^2 - a^2) - (1+a)^2 \log \frac{r}{a} \right),$$

$$(1.9) \quad p^{(0)} = p_0 + \frac{\gamma}{1+a}, \quad h^{(0)} \equiv 0.$$

In this article we consider the evolution problem for downward periodic disturbances from this equilibrium state and announce some existence results.

## 2 Formulation

We first set

$$(v_r, v_z) = (u_r + v_r^{(0)}, u_z + v_z^{(0)}) , \quad p = q + p^{(0)}.$$

To reduce the problem to the one in a fixed domain, we use the method employed in [ 2 ]. Let  $\Omega$  be the equilibrium domain

$$\{ (r', z') ; a < r' < 1 + a, 0 < z' < \ell \} .$$

Here  $\ell$  denotes the periodicity in  $z - axis$ . Let  $\tilde{h}$  be an extension of  $h$  to  $\{a < r' < a + 1\}$ . For each  $t \geq 0$  we define diffeomorphisms

$$\Theta : \Omega \rightarrow \Omega(t) = \{(r, z) ; a < r < a + 1 + h(z, t), 0 < z < \ell\}$$

by

$$r = (r' - a) \left( 1 + \tilde{h}(r', z', t) \right) + a , \quad z = z' .$$

For  $(u_1, u_2)$  on  $\Omega$  we define  $(u_r, u_z)$  on  $\Omega(t)$  by

$$(2.1) \quad u_r = \frac{r'}{r} u_1 + \frac{r'(r' - a)}{rJ} \frac{\partial \tilde{h}}{\partial z'} u_2$$

$$(2.2) \quad u_z = \frac{r'}{rJ} u_2 .$$

$J$  denotes the jacobian of  $\Theta$ . Set  $q = q(\Theta(r', z'))$ .

We next introduce the coordinates attached to the unperturbed flow :

$$r' = x_1 , \quad z' = x_2 + \left\{ \frac{1}{2} ((a+1)^2 - a^2) - (1+a)^2 \log \frac{1+a}{a} \right\} t' ; \quad t = t' .$$

We finally introduce an auxiliary unknown defined by

$$(2.3) \quad \eta = \frac{1}{2} ((1+a+h))^2 - (1+a)^2 .$$

In the same manner as in [ Sect. 5, 2 ], we can derive the problem for the new unknowns. Collecting linear terms in the left hand sides, we can rewrite our problems as follows

$$(2.4) \quad \frac{\partial \eta}{\partial t} - (1+a)u_1 = - \frac{\partial}{\partial x_2} \left[ \frac{1}{2} \eta^2 - \frac{(1+a)^4}{4} \left( \left( 1 + \frac{2\eta}{(1+a)^2} \right) \times \left( \log \left( 1 + \frac{2\eta}{(1+a)^2} \right) - 1 \right) + 1 \right) \right] \quad \text{on } x_1 = 1 + a,$$

$$(2.5) \quad \frac{\partial u_j}{\partial t} + \left( \frac{1}{2} (x_1^2 - (1+a)^2) - (1+a)^2 \log \frac{x_1}{1+a} \right) \frac{\partial u_j}{\partial x_2} - \frac{1}{\mathcal{R}} \left( \frac{\partial^2 u_j}{\partial x_1^2} + \frac{1}{x_1} \frac{\partial u_j}{\partial x_1} + \frac{\partial u_j}{\partial x_2^2} - \delta_{j1} \frac{u_1}{x_1^2} \right) + u_1 \delta_{j2} \left( x_1 - \frac{(1+a)^2}{x_1} \right) + \frac{\partial p}{\partial x_j} = f_j, \quad j = 1, 2,$$

$$(2.6) \quad \frac{\partial}{\partial x_1} (x_1 u_1) + \frac{\partial}{\partial x_2} (x_1 u_2) = 0 \quad \text{in } a < x_1 < 1+a,$$

$$(2.7) \quad u_1 = u_2 = 0 \quad \text{on } x_1 = a,$$

$$(2.8) \quad (1+a) \frac{\partial u_1}{\partial x_2} + (1+a) \frac{\partial u_2}{\partial x_1} + 2\eta = f_3,$$

$$(2.9) \quad p - \frac{2}{\mathcal{R}} \frac{\partial u_1}{\partial x_1} + \gamma \left( \frac{1}{(1+a)^3} \eta + \frac{1}{(1+a)} \frac{\partial^2 \eta}{\partial x_2^2} \right) = f_4, \quad \text{on } x_1 = 1+a,$$

$$(2.10) \quad \int_0^\ell \eta(x_2, t) dx_2 = 0, \quad t > 0.$$

Each  $f_j$  in the right hand sides consists of nonlinear terms.

Suppose that initial data

$$(2.11) \quad \eta_0(x_2), \quad 0 < x_2 < \ell,$$

$$(2.12) \quad u_0(x_1, x_2), \quad a < x_1 < 1+a, \quad 0 < x_2 < \ell$$

are given with certain compatibility conditions.

### 3 Results

Let  $\Omega = (a, a+1) \times (0, \ell)$  in  $\mathbf{R}^2$ . Let  $r \geq 0$ .  $H^r(\Omega)$  denotes the space of functions which belong to  $H_{loc}^r((a, 1+a) \times \mathbf{R})$  and are periodic in  $x_2$  with period  $\ell$ . Let  $S_F = \Omega \cap \{X_1 = 1+a\}$  and let  $S_W = \Omega \cap \{X_1 = a\}$ . We identify  $S_F$  with the interval  $(0, \ell)$ . Denote  $H^r(S_F)$  by the space of functions which belong to  $H_{loc}^r(\mathbf{R})$  and are periodic with period  $\ell$ .

We now state our results obtained until now.

**Theorem 3.1** Let  $\mathcal{R} > 0$  and  $\gamma > 0$  be arbitrary. Let  $0 < \delta < \frac{1}{4}$ . Let  $u_0 \in H^{1+2\delta}(\Omega)$  and  $\eta_0 \in H^{\frac{3}{2}+2\delta}(S_F)$ . Assume that

$$(3.1) \quad \frac{\partial}{\partial x_1}(x_1 u_{0,1}) + \frac{\partial}{\partial x_2}(x_1 u_{0,2}) = 0 \quad \text{in } \Omega,$$

$$(3.2) \quad u_0 = 0 \quad \text{on } S_W,$$

$$(3.3) \quad \sup \left( |\eta_0| + \left| \frac{\partial \eta_0}{\partial x_2} \right| \right) < 1 \quad \text{on } S_F,$$

$$(3.4) \quad \int_0^\ell \eta_0(x_2) d_2 = 0.$$

Then there is  $T > 0$ , so that the problem (2.4) – (2.12) has a solution  $(\eta, u, q)$  with

$$(3.5) \quad \eta \in H^0(0, T; H^{\frac{5}{2}+2\delta}(S_F)) \cap H^{\frac{5}{4}+\delta}(0, T; H^0(S_F)),$$

$$(3.6) \quad u \in H^0(0, T; H^{2+2\delta}(\Omega)) \cap H^{1+\delta}(0, T; H^0(\Omega)),$$

$$(3.7) \quad q \in H^0(0, T; H^{1+2\delta}(\Omega)) \cap H^{\frac{1}{2}+\delta}(0, T; H^0(\Omega)).$$

**Theorem 3.2** Let  $T_1 > 0$  be given. Assume that (3.1)–(3.4). Then there exist  $\mathcal{R}_0 > 0$ ,  $\gamma_0 > 0$ ,  $a_0 > 0$  and  $\varepsilon > 0$  such that, if

$$\mathcal{R}_0 > \mathcal{R}, \quad \gamma_0 < \gamma, \quad a_0 < a$$

and

$$\|u_0\|_{1+2\delta} + |\eta_0|_{H^{\frac{3}{2}+2\delta}(S_F)} \leq \varepsilon,$$

then the solution  $(\eta, u, q)$  obtained in Theorem 3.1 can be continued to any  $t > 0$  and satisfies

$$\begin{aligned} u &\in C(T_1, \infty; H^2(\Omega)), \\ \eta &\in C(T_1, \infty; H^3(S_F)), \\ \nabla q &\in C(T_1, \infty; H^0(\Omega)). \end{aligned}$$

To prove these we use the ideas developed in [ 2 ] and [ 7 ]. The integral identity below plays an important role. If  $v, u \in H^2(\Omega)$ ,  $p \in H^1(\Omega)$  and

$$\frac{\partial}{\partial x_1}(x_1 u_1) + \frac{\partial}{\partial x_2}(x_1 u_2) = 0 \quad \text{in } \Omega,$$

then integration by parts gives

$$\begin{aligned}
 & \int_{\Omega} v_1 \left[ -\frac{1}{\mathcal{R}} \left( \frac{\partial^2 u_1}{\partial x_1^2} + \frac{1}{x_1} \frac{\partial u_1}{\partial x_1} + \frac{\partial^2 u_1}{\partial x_2^2} - \frac{u_1}{x_1^2} \right) + \frac{\partial p}{\partial x_1} \right] x_1 d_1 d_2 \\
 & + \int_{\Omega} v_2 \left[ -\frac{1}{\mathcal{R}} \left( \frac{\partial^2 u_2}{\partial x_1^2} + \frac{1}{x_1} \frac{\partial u_2}{\partial x_1} + \frac{\partial^2 u_2}{\partial x_2^2} \right) + \frac{\partial p}{\partial x_2} \right] x_1 d_1 d_2 \\
 = & \int_{\partial\Omega} v_1 \left( p - \frac{2}{\mathcal{R}} \frac{\partial u_1}{\partial x_1} \right) x_1 d_2 + \int_{\partial\Omega} v_2 \left( -\frac{2}{\mathcal{R}} \right) \left( \frac{\partial u_1}{\partial x_2} + \frac{\partial u_2}{\partial x_1} \right) x_1 d_2 \\
 & + \frac{1}{2\mathcal{R}} \langle v, u \rangle,
 \end{aligned}$$

where

$$\begin{aligned}
 \langle v, u \rangle = & \sum_{j,k=1}^2 \int_{\Omega} \left( \frac{\partial v_j}{\partial x_k} + \frac{\partial v_k}{\partial x_j} \right) \left( \frac{\partial u_j}{\partial x_k} + \frac{\partial u_k}{\partial x_j} \right) x_1 d_1 d_2 \\
 & + 4 \int_{\Omega} \frac{v_1}{x_1} \frac{u_1}{x_1} x_1 d_1 d_2.
 \end{aligned}$$

Note that, in  $\Omega$ ,  $0 < a < x_1 < 1 + a$ . By Korn's inequality (see, for example, [3, 5]), we have

**Proposition 3.3** *If  $v \in H^1(\Omega)$  and  $v = 0$  on  $S_W$ , then it holds that*

$$(3.8) \quad \|v\|_1 \leq C \langle v, u \rangle.$$

Here  $C$  is independent of  $v$ .

### References

- [1] Aris, R., *Vectors, tensors and the basic equations of fluid mechanics*, Prentice-Hall, (1962).
- [2] Beale, J. T., Large-time regularity of viscous surface waves, Arch. Rational Mech. Anal. 84, 307 - 352 (1984).
- [3] Duvaut, G. and Lions, J. L., *Inequalities in mechanics and physics*, Springer-Verlag, (1976).
- [4] Frenkel, A. L., On evolution equations for thin films flowing down solid surfaces, Phys. Fluids A 5 (10), 2342 - 2347 (1993).

- [5] Ito, H., Extended Korn's inequalities and the associated best possible constant, *J. Elasticity* 24, 43 - 78 (1990).
- [6] Lions, J. L. and Magenes, E., *Non-Homogeneous boundary value problems and applications*, Springer-Verlag, (1972).
- [7] Nishida, T. , Teramoto, Y. and Win, H. A., Navier-Stokes flow down an inclined plane: Downward periodic motion, *J. Math. Kyoto Univ.* 33 - 3, 787 - 801 (1993).
- [8] Shlang, T. and Sivashinsky, G. I., Irregular flow of a liquid film down a vertical column, *J. Physique* 43, 459 - 466 (1982).