

第三回 九州大学 産業技術数理研究センター ワークショップ  
[兼 第三回 連成シミュレーションフォーラム]  
自然現象における階層構造と数理的アプローチ」

Hierarchical Structures in Nature: how we can approach them in mathematics

March 6-8, 2008 (Mar. 8)

戸田幹人 (奈良女大), 青柳睦, 小林泰三, 高見利也 (九大)

九州大学 情報基盤研究開発センター3階 多目的講習室

# 渦流の3次元不安定性とそれによって誘導されるドリフト流：ラグランジュ的アプローチ

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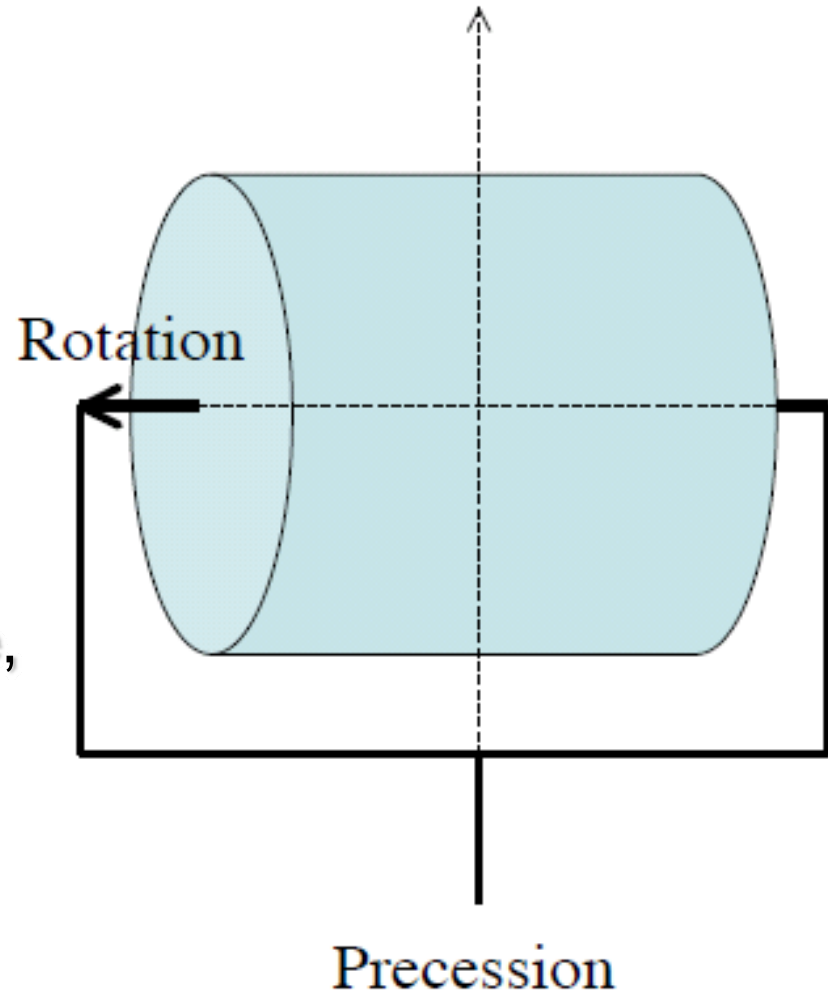
# Flows driven by a precessing container

J. Léorat '04

Motivation:

**experimental fluid  
dynamos**

What is the maximal speed  
which may be driven in a  
**closed container** of given size,  
using a given mechanical  
power?

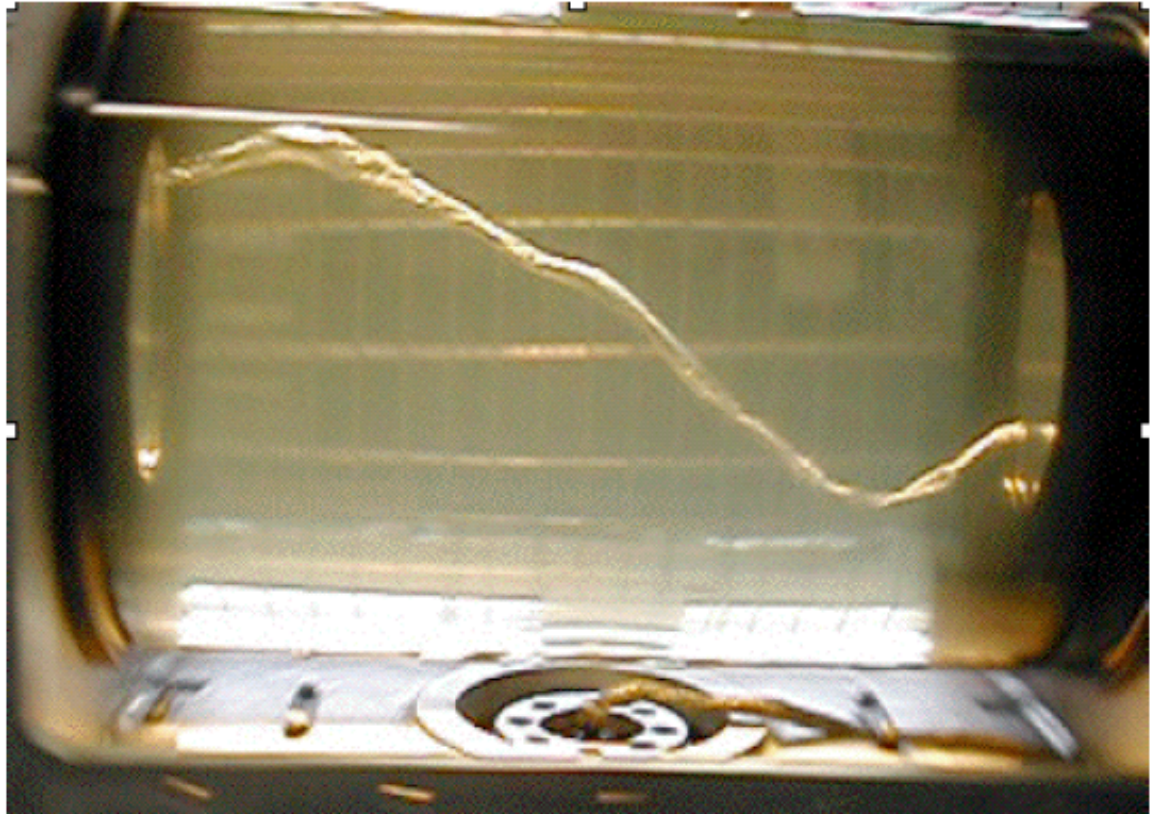


# Flows driven by a precessing container

J. Léorat '04

ATER experiment : laminar regime

ATER =  
Agitateur pour la  
Turbulence en  
Rotation



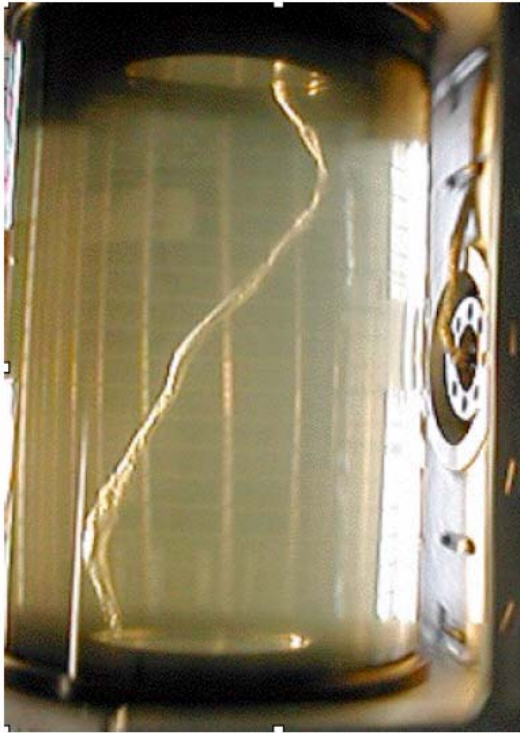
The line of minimal pressure is traced here by air bubbles

# A line of local pressure minimum (Theory)

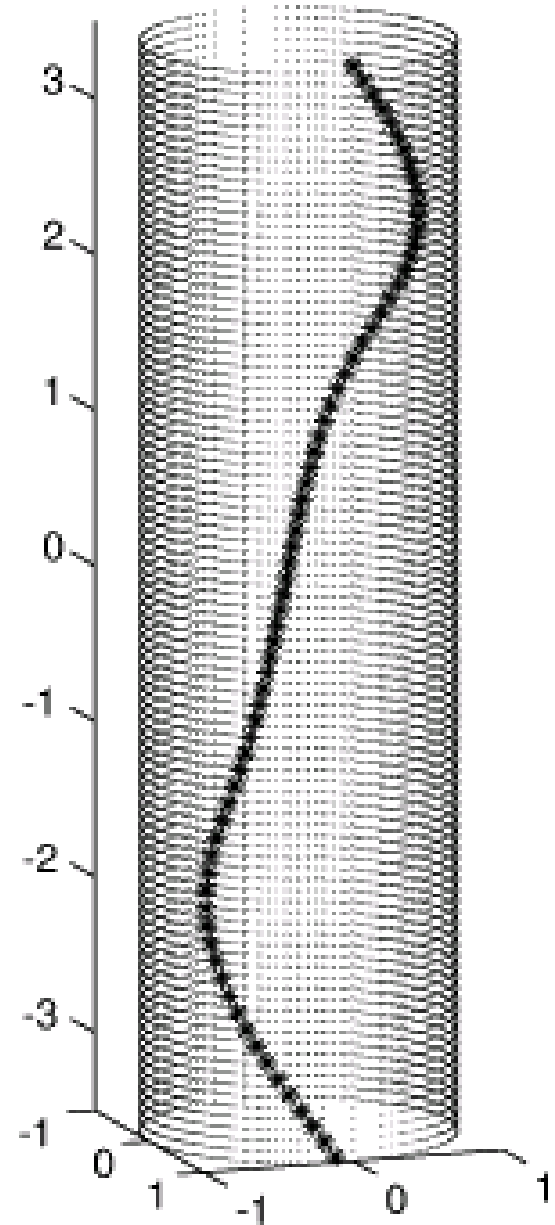
Adachi '04



ATER experiment : laminar regime



The line of minimal pressure is traced here by air bubbles



# Basic Flow

$$(\mathbf{U} \cdot \nabla) \mathbf{U} + 2\epsilon \mathbf{E} \times \mathbf{U} = -\nabla P,$$

$$\nabla \cdot \mathbf{U} = 0,$$

$$\text{where } \mathbf{E} = \mathbf{e}_x = (\cos \phi, \sin \phi, 0)$$

$$U = O(\epsilon^2), \quad V = V_0(r) + O(\epsilon^2),$$

$$W = \epsilon W_1(r, \phi) + O(\epsilon^2)$$

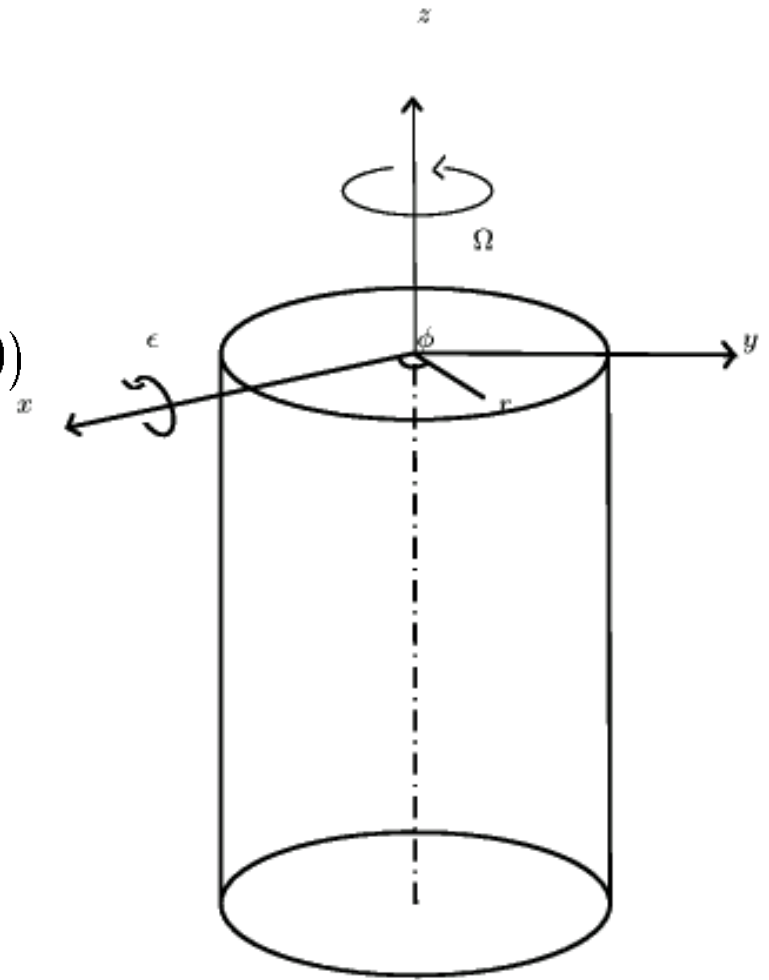
$O(\epsilon^0)$  rigid-body rotation

$$V_0 = r \quad (r \leq 1)$$

$O(\epsilon^1)$  simple shear

$$W_1 = -2r \sin \phi \quad (r \leq 1),$$

$$\rightarrow \mathbf{U} = (0, r, -2\epsilon r \sin \phi).$$



**Question:** Influence of **simple shear** upon *Kelvin waves*?

# Expand infinitesimal disturbance in $\epsilon$

We seek the disturbance velocity  $\tilde{\mathbf{u}}$   
in a power series of  $\epsilon$  to first order

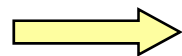
$$\tilde{\mathbf{u}} = (\mathbf{u}_0 + \epsilon \mathbf{u}_1 + \dots) e^{i(kz - \omega t)},$$

with wavenumber  $k$  and frequency  $\omega$  being

$$\underline{k = k_0 + \epsilon k_1 + \dots, \quad \omega = \omega_0 + \epsilon \omega_1 + \dots.}$$

$O(\epsilon^0)$  : Kelvin waves

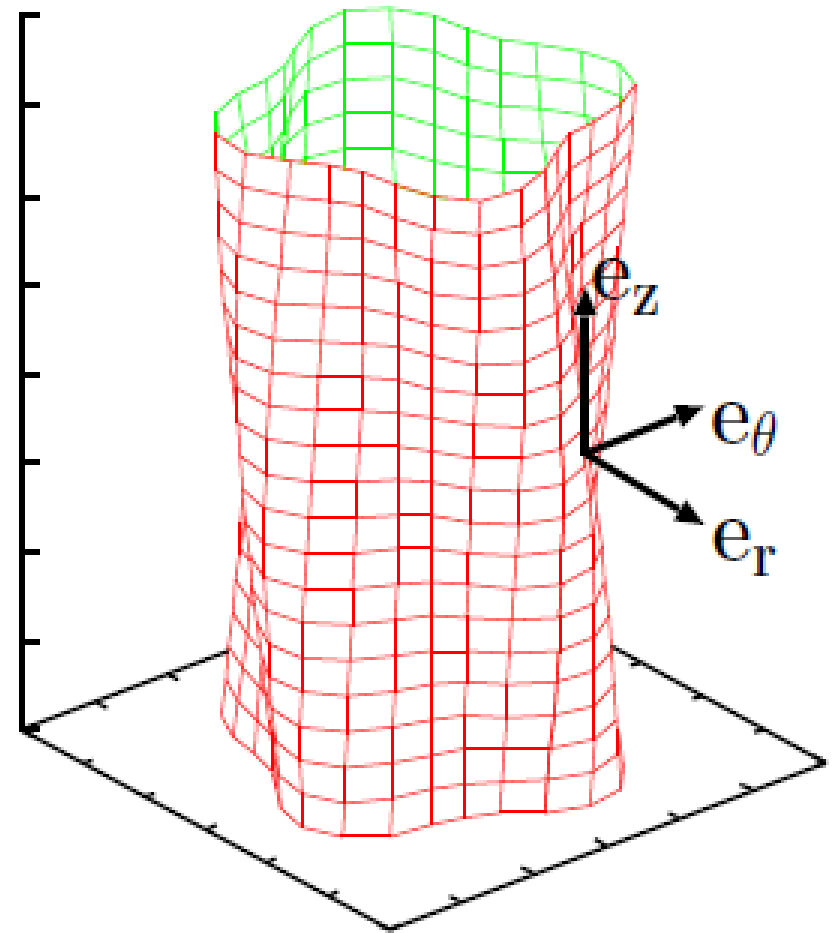
$$\mathbf{u}_0 = \mathbf{u}_0^{(m)}(r) e^{im\phi}, \quad p_0 = \pi_0^{(m)}(r) e^{im\phi}.$$



*the linearized Euler equations*

# Example of a Kelvin wave $m=4$

$$\tilde{u} \propto e^{i(k_0 z + m\phi - \omega_0 t)}$$

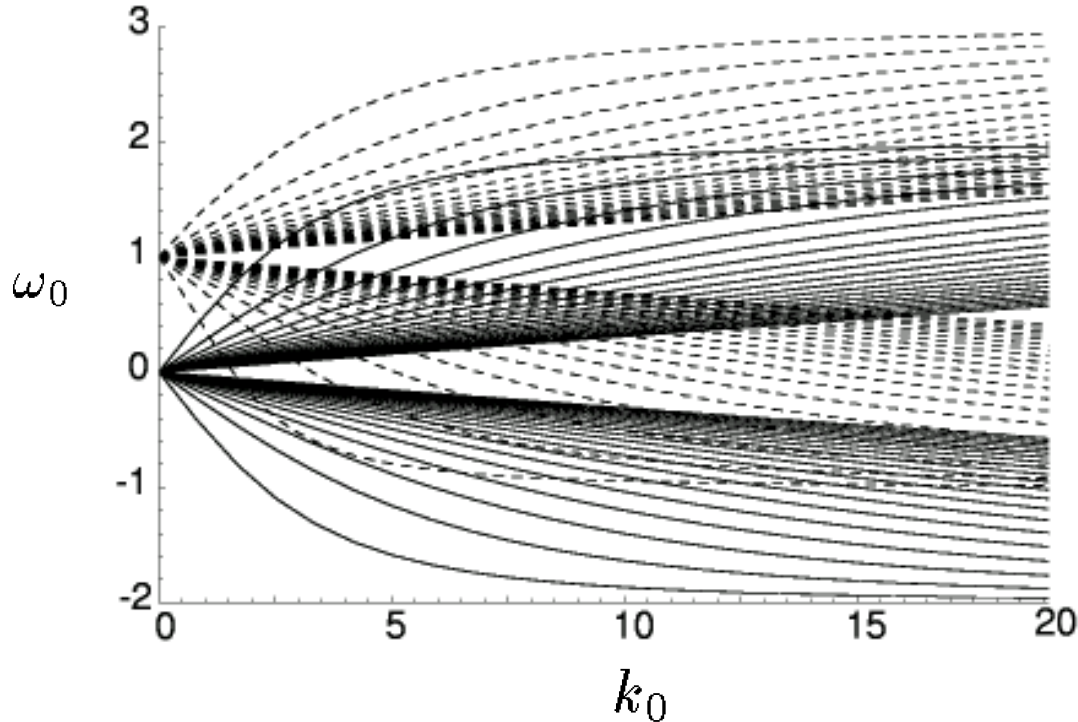




# Dispersion relation of Kelvin waves $O(\epsilon^0)$

$$\left( u_0^{(m)}(r=1, \phi) = 0 \Rightarrow \right)$$

$$J_m(\eta_1) = \frac{\eta_1(\omega_0 - m)}{m(\omega_0 - m - 2)} J_{m+1}(\eta_1); \quad \eta_j := k_0 \sqrt{\frac{4}{(\omega_0 - m + 1 - j)^2} - 1}$$



$m=0$  (solid lines) and  $m=1$  (dashed lines)



# Equations for disturbance of $O(\epsilon^1)$

$$\mathbf{u}_1 e^{i(kz - \omega t)}; \quad \mathbf{u}_1 = \{u_1, v_1, w_1, p_1\}$$

$$-i\omega_0 u_1 + \frac{\partial u_1}{\partial \theta} - 2v_1 + \frac{\partial p_1}{\partial r} = i\omega_1 u_0 + ik_0 u_0 \sin \phi + 2w_0 \sin \phi,$$

$$\vdots$$

Disturbance field for the  $m, m+1$  waves

Pose to  $O(\epsilon^0)$

$$\mathbf{u}_0 = \mathbf{u}_0^{(1)} e^{im\phi} + \mathbf{u}_0^{(2)} e^{i(m+1)\phi}$$

Then at  $O(\epsilon^1)$

$$\Rightarrow \mathbf{u}_1 = \mathbf{u}_1^{(1)} e^{im\phi} + \mathbf{u}_1^{(2)} e^{i(m+1)\phi} + \mathbf{u}_1^{(3)} e^{i(m-1)\phi} + \mathbf{u}_1^{(4)} e^{i(m+2)\phi}$$

# Solution of disturbance of $O(\epsilon^1)$

For the  $m$  wave, we find, from the Euler equations,

$$p_1^{(1)} = C_1^{(1)} J_m(\eta_1 r) - i k_0 C_0^{(2)} r J_{m+1}(\eta_2 r) - \left\{ \frac{k_1 \eta_1}{k_0} - \frac{4 k_0^2 \omega_1}{(\omega_0 - m)^3 \eta_1} \right\} C_0^{(1)} r J_{m+1}(\eta_1 r) \\ - \frac{(\omega_0 - m)(\omega_0 - m + 2)(\omega_0 - m - 1) \eta_2}{2 k_0 (2 \omega_0 - 2 m - 1)(\omega_0 - m + 1)} i \beta C_0^{(2)} (A_1 + 1) J_m(\eta_2 r),$$

where

$$A_1 = \omega_0^2 - (2m + 1)\omega_0 + m^2 + m,$$

$$\eta_1^2 = \left[ \frac{4}{(\omega_0 - m)^2} - 1 \right] k_0^2, \quad \eta_2^2 = \left[ \frac{4}{(\omega_0 - m - 1)^2} - 1 \right] k_0^2$$

(radial wave numbers)



Disturbance field  $\tilde{u}_1$  is explicitly written out!

# Solvability condition and growth rate

The boundary conditions of  $O(\epsilon^1)$  :  $u_1^{(1)} = u_1^{(2)} = 0$

$$\Rightarrow \begin{bmatrix} \hat{M}_{11} & \hat{M}_{12} \\ \hat{M}_{21} & \hat{M}_{22} \end{bmatrix} \begin{bmatrix} C_0^{(1)} \\ C_0^{(2)} \end{bmatrix} = 0$$

where, for example,

$$\hat{M}_{11} = i \left[ \frac{k_1(k_0^2 + m^2)}{k_0(m - \omega_0)} - \frac{2\omega_1(2k_0^2 + m(m + \omega_0))}{(m - \omega_0)^2(m - 2 - \omega_0)(m + 2 - \omega_0)} \right] J_{m+1}(\eta_2)$$

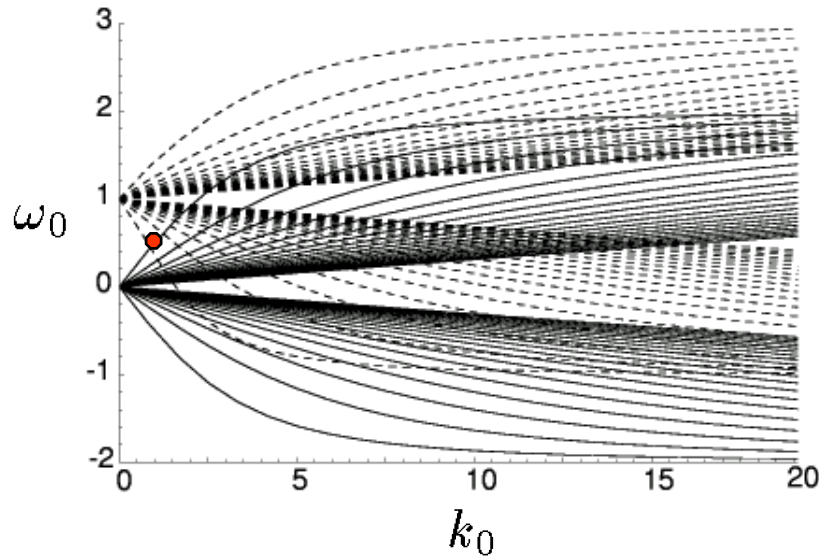
The solvability condition  $\hat{M}_{11}\hat{M}_{22} - \hat{M}_{12}\hat{M}_{21} = 0$  leads to

$$\sigma_{1max}^2 = (m - 2 - \omega_0)(m - 1 - \omega_0)(m - \omega_0)^2(m + 1 - \omega_0)^2(m + 2 - \omega_0) \\ \times (m + 3 - \omega_0)A_1(B_2)^2/[16k_0^2(2m + 1 - 2\omega_0)^2B_1];$$

$$B_1 := \{2k_0^2 + m(m + \omega_0)\}\{2k_0^2 + (m + 1)(m + 1 + \omega_0)\},$$

$$B_2 := k_0^2\{A_1 - 1\} + m(m + 1)\{A_1 + 1\}$$

# Growth rate of resonance of $(m=0, 1)$



$\sigma_{1max}$  : growth rate

$\Delta k_1$  : unstable band width

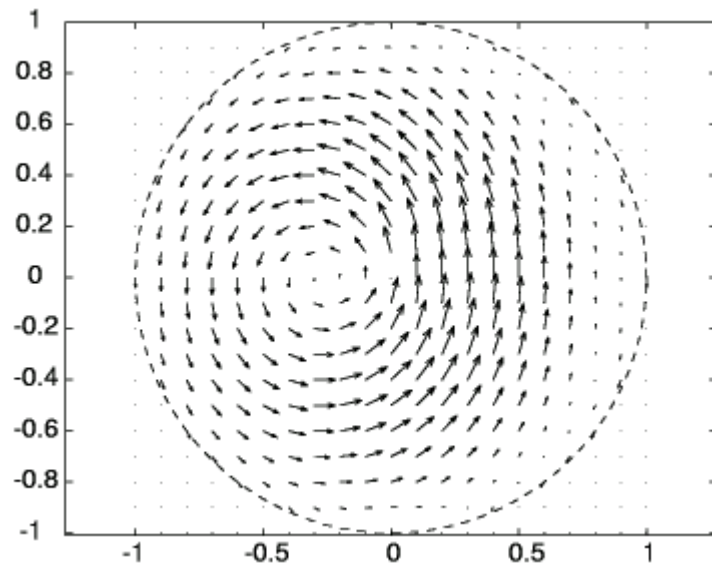
$k_0$	$\omega_0$	$\sigma_{1max}$	$\Delta k_1$
*●0.877558	0.446491	<u>0.548711</u>	0.751784
1.084229	0.305465	0.104335	0.217218
1.193733	0.233077	0.053563	0.126324
1.262679	0.188693	0.034115	0.086682
*1.220198	0.606867	<u>0.208353</u>	0.486499
1.661231	0.460839	0.495130	1.033362
1.934828	0.373670	0.122560	0.456422
2.125199	0.315028	0.067184	0.291455
*2.040796	0.558633	<u>0.274077</u>	0.864844

Instability occurs at **every** intersection points between an upgoing curve of  $m=0$  and a downgoing curve of  $m=1$ .

Instability **NEVER** occurs at intersection points between upgoing curves and between downgoing curves. **Why?**

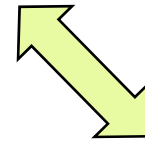
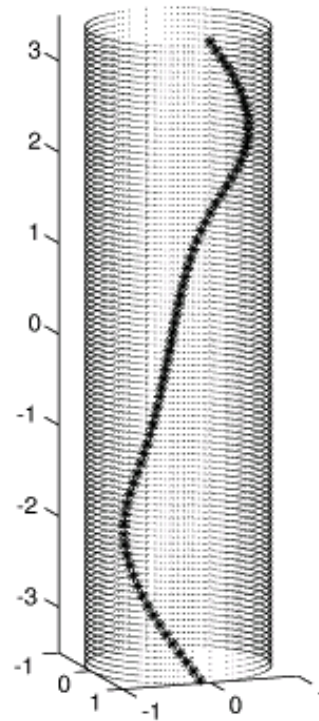
# Most unstable mode $(k_0, \omega_0) \approx (0.877558, 0.446491)$

The line of local pressure minimum



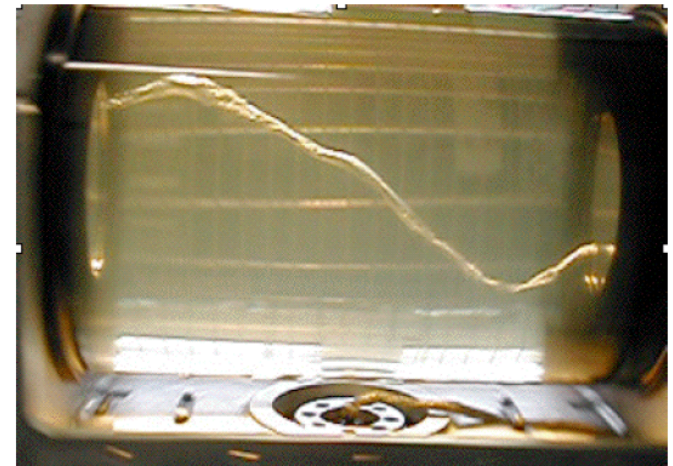
Disturbance velocity field  
at the section of  $z=0$

eigen-function



*Léorat '04*

ATER experiment : laminar regime



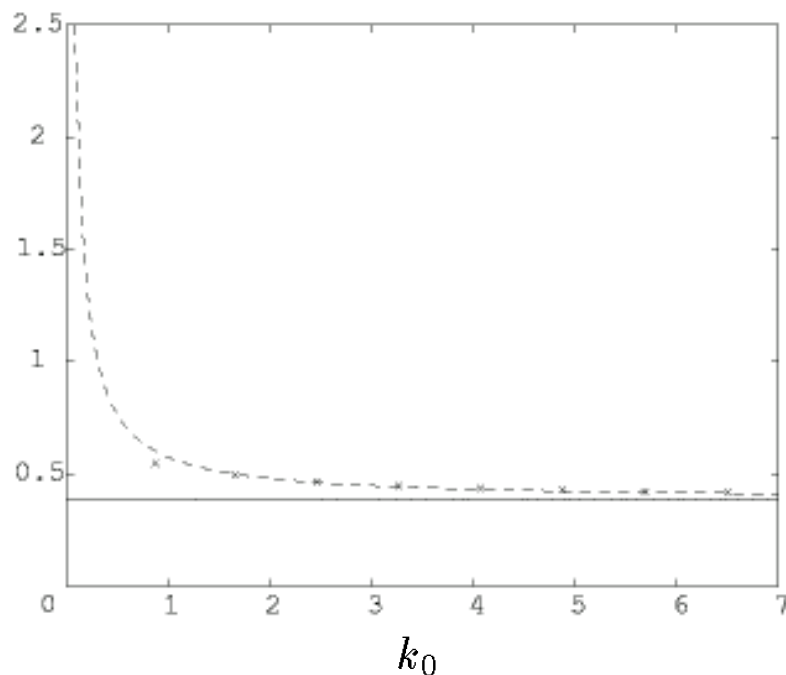
The line of minimal pressure is traced here by air bubbles

# Short-wavelength asymptotics

Large  $k_0$  with  $m$  fixed, along the principal mode

$$\omega_0 \approx 0.5 \text{ for } (m, m+1) = (0, 1)$$

$\sigma_{1max}$



$$\sigma_{1max} = \frac{5\sqrt{15}}{16\pi} + \frac{35(2m+1)}{16\pi^2 k_0} + O\left(\frac{1}{k_0^2}\right),$$
$$\Delta k_1 = \frac{2\sqrt{5}}{\sqrt{3}\pi} k_0 + \frac{4}{\pi^2} + O\left(\frac{1}{k_0}\right)$$

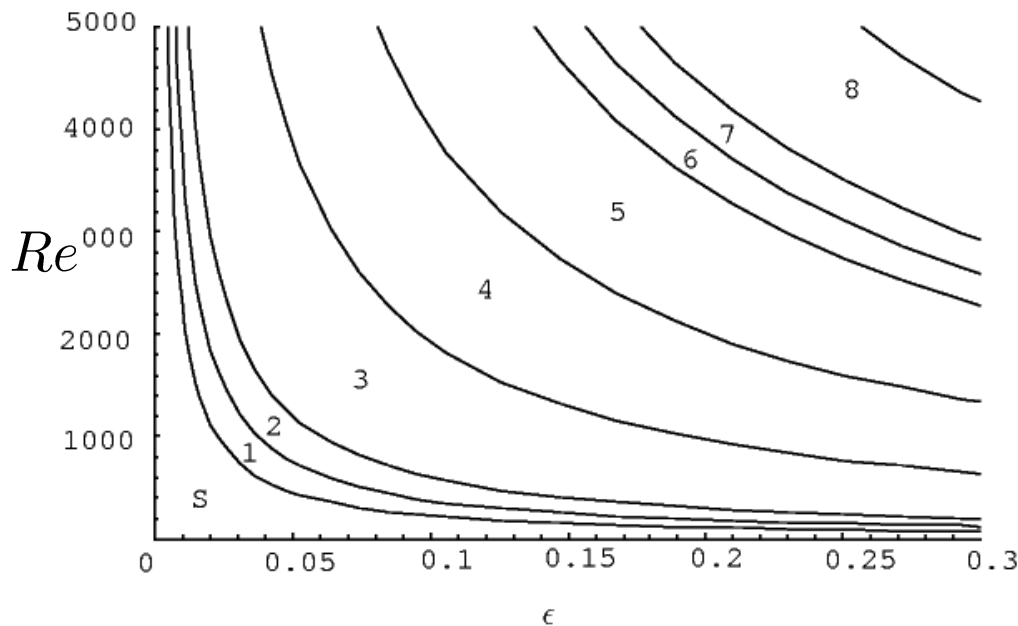
$$\frac{5\sqrt{15}}{16\pi} \approx 0.385253$$

# Effect of viscosity

Assume  $Re = \frac{\Omega R^2}{\nu} \geq O(\epsilon^{-1})$

Kelvin wave  
 $\frac{1}{Re} \nabla^2 \tilde{u}_0$

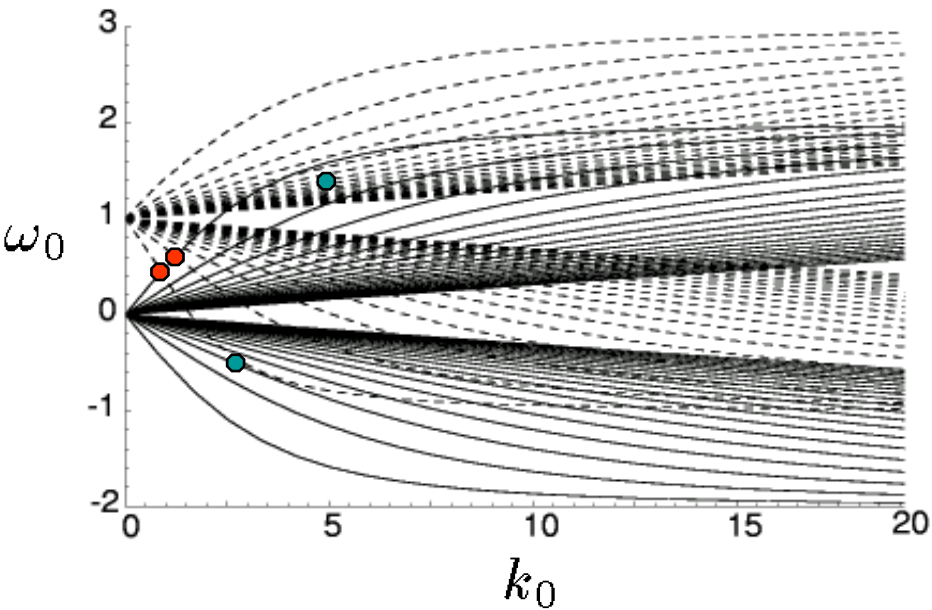
$$\epsilon \sigma_{1max}^\nu = \left[ \epsilon^2 \sigma_{1max}^2 - \frac{4k_0^4}{Re^2} \frac{(A_1 + 1)(3A_1 + 1)}{(m - \omega_0)^4(m + 1 - \omega_0)^4} \right]^{1/2} - \frac{2k_0^2}{Re} \frac{2A_1 + 1}{(m - \omega_0)^2(m + 1 - \omega_0)^2}$$



The most unstable mode  
 $(m-1, m)$  for given  $(\epsilon, Re)$



# Why stable and why unstable?

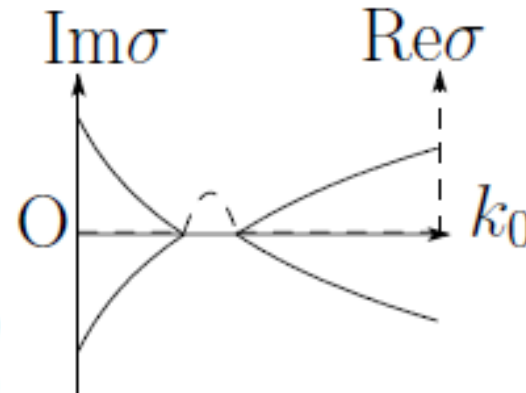
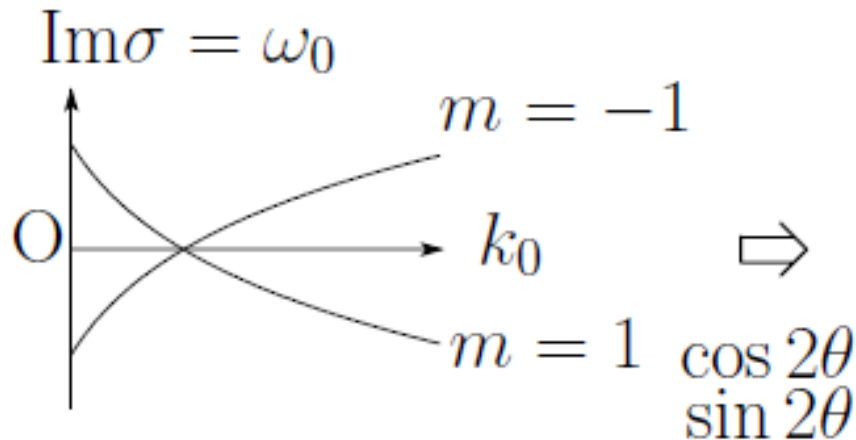
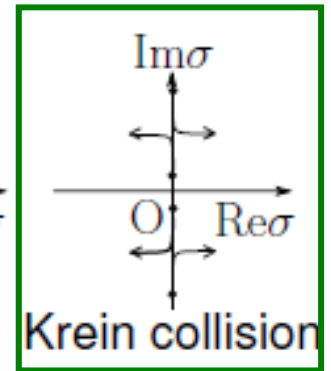
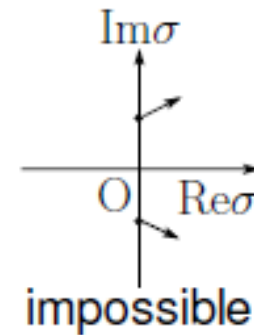
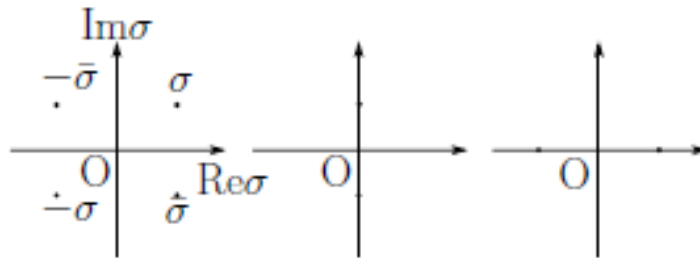


Instability **NEVER** occurs at intersection points between upgoing curves and between downgoing curves. **Why?**

# Krein's theory of Hamiltonian spectra

Spectra of a *finte*-dimensional Hamilton system

$$z(t) \propto e^{\sigma t}$$



# Energy of a Kelvin wave

$$\mathbf{u} = \mathbf{U} + \tilde{\mathbf{u}}; \quad \mathbf{U} = V_0 \mathbf{e}_\theta$$

base flow

disturbance

*(averaged)*  
**Excess energy**  
for generating  
a Kelvin wave

$$\begin{aligned} & \frac{1}{2} \int \overline{\mathbf{u}^2} dV - \frac{1}{2} \int \mathbf{U}^2 dV \\ &= \int \mathbf{U} \cdot \overline{\tilde{\mathbf{u}}} dV + \frac{1}{2} \int \overline{\tilde{\mathbf{u}}^2} dV \end{aligned}$$

$O(\varepsilon^0)$   
(no strain)

$$\tilde{\mathbf{u}} = \alpha \tilde{\mathbf{u}}_{01} + \alpha^2 \tilde{\mathbf{u}}_{02}$$

Kelvin wave

stationary component ???

# Carins' formula (Carins '79)

— Boundary  $\eta(\theta, z, t) = 1 + A_0^{(m)} \cos(m\theta + k_0 z - \omega_0 t) .$

Boundary pressure  $p_{<} = p|_{r=\eta-}, p_{>} = p|_{r=\eta+};$

$$p_{>} = D_{>}(k_0, \omega_0) A_0^{(m)} \cos(m\theta + k_0 z - \omega_0 t), \quad p_{<} = D_{<}(k_0, \omega_0) A_0^{(m)} \cos(m\theta + k_0 z - \omega_0 t) .$$

$$\Rightarrow \text{dispersion relation : } D(k_0, \omega_0) := D_{>}(k_0, \omega_0) - D_{<}(k_0, \omega_0) = 0$$

Fukumoto '03

$$E = -\frac{1}{2} \pi \omega_0 \frac{\partial D}{\partial \omega_0} A^2$$

Where is the boundary?

# Difficulty in Eulerian treatment

$$\mathbf{u} = \mathbf{U} + \tilde{\mathbf{u}}; \quad \tilde{\mathbf{u}} = \alpha \tilde{\mathbf{u}}_{01} + \alpha^2 \tilde{\mathbf{u}}_{02}$$

↗
↖

base flow
disturbance

**Excess energy**

$$\begin{aligned} & \frac{1}{2} \int \mathbf{u}^2 dV - \frac{1}{2} \int \mathbf{U}^2 dV \\ &= \alpha \delta H + \alpha^2 \delta^2 H; \end{aligned}$$

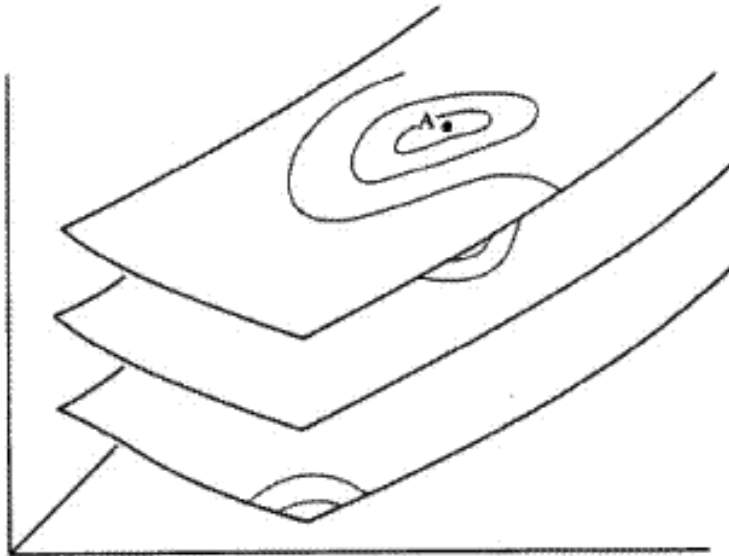
$$\delta H = \int \mathbf{U} \cdot \tilde{\mathbf{u}}_{01} dV, \quad \delta^2 H = \frac{1}{2} \int (\tilde{\mathbf{u}}_{01}^2 + 2\mathbf{U} \cdot \tilde{\mathbf{u}}_{02}) dV$$

\*  $\delta H \neq \text{const.}$      $\delta^2 H \neq \text{const.}$

\* Complicated calculation would be required for  $\tilde{\mathbf{u}}_{02}$

# Steady Euler flows

*G. K. Vallis, G. F. Carnevale and W. R. Young*



iso-vortical sheets

Kinematically accessible variation  
(= preservation of circulation)

$$\omega := \frac{1}{2} \epsilon_{ijk} \omega_k(\mathbf{x}, t) dx_i \wedge dx_j$$

$$\mathbf{x} \rightarrow \tilde{\mathbf{x}} \Rightarrow \omega = \tilde{\omega};$$

$$\begin{aligned} & \frac{1}{2} \epsilon_{ijk} \omega_k(\mathbf{x}, t) dx_i \wedge dx_j \\ &= \frac{1}{2} \epsilon_{pqr} \tilde{\omega}_r(\tilde{\mathbf{x}}, t) d\tilde{x}_p \wedge d\tilde{x}_q \\ & \quad (\tilde{\omega}_r = \omega_r + \delta\omega_r) \end{aligned}$$

**Theorem** (Kelvin, Arnold '66) A steady Euler flow is a conditional extremum of energy  $H$  on an iso-vortical sheet (= w.r.t. kinematically accessible variations).

# Variational principle for *stationary* vortical region

★ **Volume preserving** displacement of fluid particles:

$$\mathbf{x} \rightarrow \mathbf{x} + \delta \boldsymbol{\xi}(\mathbf{x}); \quad \nabla \cdot \delta \boldsymbol{\xi} = 0$$

★ **Iso-vorticity:**  $\boldsymbol{\omega}(\mathbf{x}) \rightarrow \boldsymbol{\omega}(\mathbf{x}) + \delta \boldsymbol{\omega}(\mathbf{x}); \quad \delta \boldsymbol{\omega} = \nabla \times (\delta \boldsymbol{\xi} \times \boldsymbol{\omega})$

$$\int_{\tilde{S}} \{\boldsymbol{\omega} + \delta \boldsymbol{\omega}\} \cdot \mathbf{n} dA = \int_S \boldsymbol{\omega} \cdot \mathbf{n} dA \quad (S: \text{material surface})$$

Then. using

$$\mathbf{A} \cdot \delta \boldsymbol{\omega} = -\nabla \cdot (h \delta \boldsymbol{\xi} + \mathbf{A} \times (\delta \boldsymbol{\xi} \times \boldsymbol{\omega})),$$

$$\delta H = \rho \int \mathbf{u} \cdot \delta \mathbf{u} dV = \rho \int \mathbf{A} \cdot \delta \boldsymbol{\omega} dV$$

$$= -\rho \int \{h \delta \boldsymbol{\xi} + \mathbf{A} \times (\delta \boldsymbol{\xi} \times \boldsymbol{\omega})\} \cdot \mathbf{n} dA = 0$$

$$(\mathbf{u} = \nabla \times \mathbf{A})$$



# First and second variations

## The first variation

Given  $\delta \xi$ , which satisfies

(  $\mathcal{P}$  : projection operator )

$$\frac{\partial}{\partial t} \delta \xi = \nabla \times (U \times \delta \xi) + \delta u; \quad \delta u := \mathcal{P} (\delta \xi \times \omega), \quad (\mathcal{P} : \nabla \cdot \delta u = 0)$$

Then  $\delta \omega := \nabla \times \delta u = \nabla \times (\delta \xi \times \omega)$  is a solution of

$$\frac{\partial}{\partial t} \delta \omega = \nabla \times (U \times \delta \omega) + \nabla \times (\delta u \times \omega)$$

## The second variation

Further, given  $\delta \eta$ , which satisfies

$$\frac{\partial}{\partial t} \delta \eta = \nabla \times (U \times \delta \eta) + \mathcal{P} (\delta \eta \times \omega) + \nabla \times (\delta \xi \times \delta u) - \mathcal{P} (\delta \xi \times \delta u)$$

Then  $\delta^2 \omega := \frac{1}{2} [\nabla \times (\delta \xi \times \delta \omega) - \nabla \times (\delta \eta \times \omega)]$  is a solution of

$$\frac{\partial}{\partial t} \delta^2 \omega = \nabla \times (U \times \delta^2 \omega) + 2 \nabla \times (\delta u \times \delta \omega) + \nabla \times (U \times \delta^2 \omega)$$

# Wave energy in terms of iso-vortical disturbance

$$u = U + \delta u + \delta^2 u$$

Excess energy

$$\begin{aligned} \Delta H : &= \frac{1}{2} \int u^2 dV - \frac{1}{2} \int U^2 dV \\ &= \cancel{\delta H} + \delta^2 H; \end{aligned}$$

$$\delta H = \int U \cdot \delta u dV = 0 \quad \text{by Arnold's theorem}$$

$$\delta^2 H = \frac{1}{2} \int (\delta u \cdot \delta u + 2U \cdot \delta^2 u) dV$$

It is proved that  $\frac{d}{dt} \delta^2 H = 0 \implies \boxed{\delta^2 H \text{ is the wave-energy}}$

and that  $\delta \eta$  does not contribute to  $\delta^2 H$

$\implies \delta^2 u \approx \mathcal{P}(\delta \xi \times \delta \omega)$  ;  $\delta \xi, \delta \omega$  are **linear** disturbances!!

# Energy formula

## Euler equations

$$\frac{\partial \boldsymbol{u}}{\partial t} = B(\boldsymbol{u}, \boldsymbol{u}); \quad B(\boldsymbol{v}, \boldsymbol{w}) = \boldsymbol{P}[\boldsymbol{w} \times (\nabla \times \boldsymbol{v})]$$

## Kinetic energy

$$\delta^2 H = \frac{1}{2} \langle B(\boldsymbol{U}, \delta \boldsymbol{\xi}), B(\boldsymbol{U}, \delta \boldsymbol{\xi}) \rangle + \frac{1}{2} \langle [\boldsymbol{U}, \delta \boldsymbol{\xi}], B(\boldsymbol{U}, \delta \boldsymbol{\xi}) \rangle$$

$$\Rightarrow \delta^2 H = \frac{1}{2} \left\langle \frac{\partial \delta \boldsymbol{\xi}}{\partial t} \times \delta \boldsymbol{\xi}, \boldsymbol{\Omega} \right\rangle$$

# Energy of Kelvin waves

**Lagrangian displacement**  $\delta \xi = \text{Re} \left[ C_0 \hat{\xi}(r; \omega_0, m, k_0) e^{i(m\theta + k_0 r - \omega_0 t)} \right];$

$$\hat{\xi}_r^{(m)} = \frac{\omega_0 - m}{\sqrt{4 - (\omega_0 - m)^2}} \left\{ \frac{m}{r} (\omega_0 - m - 2) J_m(\eta_m r) - (\omega_0 - m) \eta_m J_{m+1}(\eta_m r) \right\},$$

$$\hat{\xi}_\theta^{(m)} = i \frac{\omega_0 - m}{\sqrt{4 - (\omega_0 - m)^2}} \left\{ -\frac{m}{r} (\omega_0 - m - 2) J_m(\eta_m r) - 2 \eta_m J_{m+1}(\eta_m r) \right\},$$

$$\hat{\xi}_z^{(m)} = -i k_0 \sqrt{4 - (\omega_0 - m)^2} J_m(\eta_m r), \quad \text{where } \eta_m := k_0 \sqrt{4/(\omega_0 - m)^2 - 1}.$$

The wave energy per unit length in  $z$  is  $E_0 = \omega_0 \mu_0;$

$$\mu_0 = 2\pi |C_0|^2 \frac{\omega_0 - m}{2} \int_0^1 |\hat{\xi}|^2 dr$$

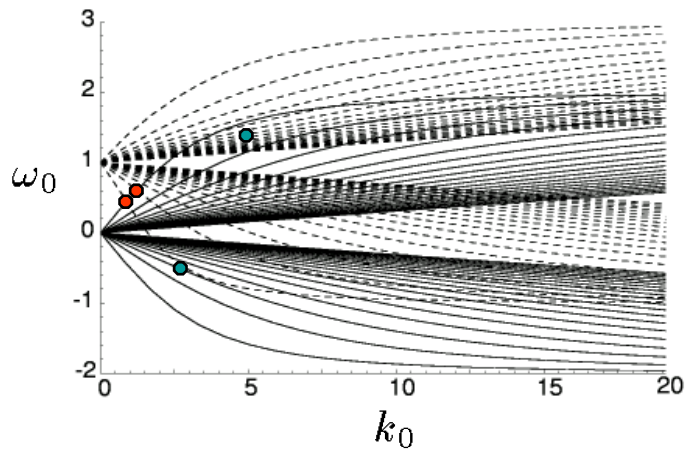
$$= \pi |C_0|^2 \frac{\partial D}{\partial \omega_0}(\omega_0; m, k);$$

$$D(\omega_0, m, k) := (\omega_0 - m)^3 J_m(\eta_m) [(\omega_0 - m) \eta_m J_{m-1}(\eta_m) - m(\omega_0 - m + 2) J_m(\eta_m)]$$

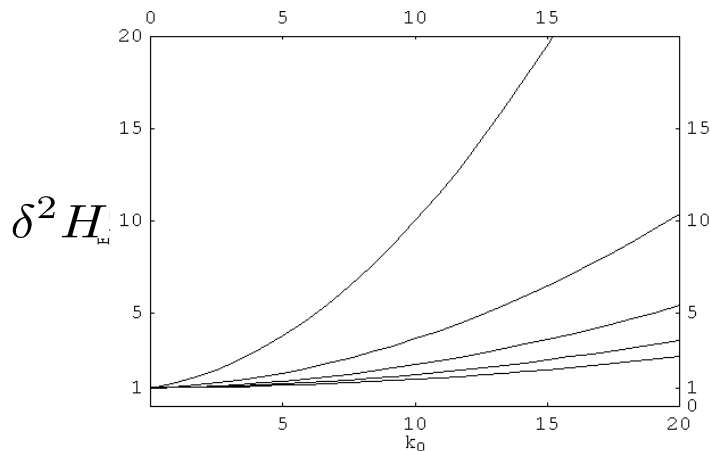
$\mu_0 = E_0/\omega_0$  : wave action,

$D = 0$  : dispersion relation

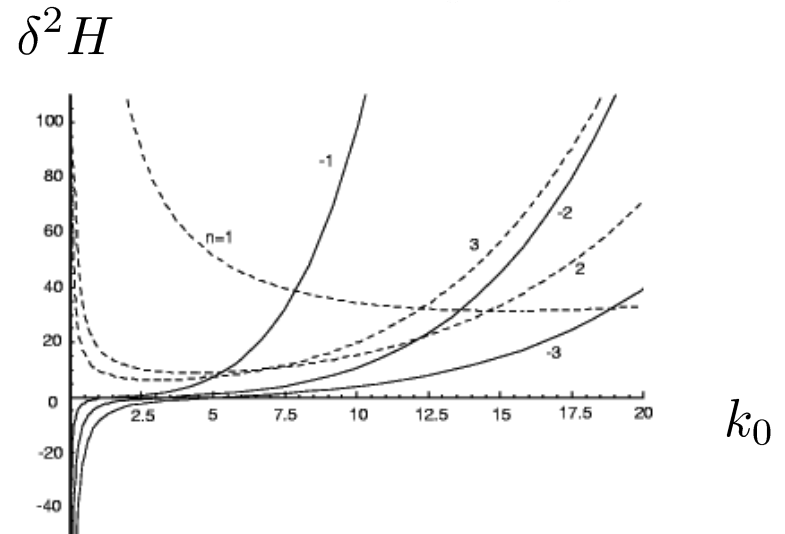
# Energy of Kelvin waves



Bulge wave ( $m=0$ )



Helical wave ( $m=1$ )



$$E_0^{(m)} = 2\pi\omega_0 |C_0|^2 \frac{\omega_0 - m}{2} \int_0^1 |\hat{\xi}|^2 dr$$

The sign of **wave action**  $\mu_0 = E_0/\omega_0$  is essential !

# Derivation of Energy formula

Let  $\Xi(r, \Omega; m, k_0)$ ,  $\Omega \in \mathbb{C}$ , be the Laplace transform of  $C_0 r \hat{\xi}_r(r; \omega_0, m, k_0) e^{-i\omega_0 t}$ ,

**Laplace transform**  $\Xi(r, \Omega) = \int_0^\infty [C_0 r \hat{\xi}_r(r; \omega_0) e^{-i\omega_0 t}] e^{i\Omega t} dt, \quad \text{Im}(\Omega) > 0$   
 $= \frac{iC_0}{\Omega - \omega_0} r \hat{\xi}_r(r; \omega_0).$

its inverse transform is represented by

$$C_0 r \hat{\xi}_r(r; \omega_0) e^{-i\omega_0 t} = -\frac{1}{2\pi} \oint_{\Gamma(\omega_0)} \Xi(r, \Omega) e^{-i\Omega t} d\Omega,$$

**dispersion relation**

$$\mathcal{D}(\Omega) := 2\pi L \int_0^1 \overline{\Xi(r, \overline{\Omega})} \mathcal{E}(\Omega) \Xi(r, \Omega) dr,$$

it would be obtained by the residue of  $\mathcal{T}$

**Action**

$$\mu_o = E_0 / \omega_0$$

$$2\mu_0 = \frac{1}{2\pi i} \oint_{\Gamma(\omega_j)} \mathcal{D}(\Omega) d\Omega.$$

$$2\mu_0 = 2\pi L |C_0|^2 \int_0^1 r \hat{\xi}_r \frac{\partial \mathcal{E}}{\partial \Omega}(\omega_0) r \hat{\xi}_r dr,$$

$$\mathcal{D}(\Omega) \simeq 2\pi L \frac{|C_0|^2}{(\Omega - \omega_0)^2} D(\Omega; m, k)$$

$$2\mu_0 = \frac{1}{2\pi i} \oint \mathcal{D}(\Omega) d\Omega, \\ = 2\pi L |C_0|^2 \frac{\partial D}{\partial \Omega}(\omega_0; m, k).$$

# Drift current

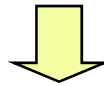
Take the average over a long time  $\rightarrow \bar{u} = U + \overline{\delta^2 u} + O(\alpha^3)$

$$\overline{\delta^2 u} = \frac{1}{2} \mathcal{P}(\overline{\delta \xi \times [\nabla \times (\delta \xi \times \omega)]} - \overline{\delta \eta} \times \omega)$$

For the **Rankine vortex**  $U = V_0 \mathbf{e}_\theta$ ;  $V_0 = \begin{cases} r & (r \leq 1) \\ 1/r & (r > 1) \end{cases}$

Substitute the **Kelvin wave**

$$\delta \xi = \text{Re} \left[ \hat{\xi} e^{i(m\theta + k_0 z - \omega_0 t)} \right]$$



$$\mathcal{P}(\overline{\delta \xi \times [\nabla \times (\delta \xi \times \omega)]}) = \begin{cases} ik_0(0, \hat{\xi}_z^* \hat{\xi}_r - \hat{\xi}_r^* \hat{\xi}_z, \hat{\xi}_r^* \hat{\xi}_\theta - \hat{\xi}_\theta^* \hat{\xi}_r) & (r \leq 1) \\ 0 & (r > 1). \end{cases}$$

$$I_z := \int \overline{\delta^2 u_z} dA = \int_0^{2\pi} d\theta \int_0^1 dr \left( \hat{\xi}_r^* \hat{\xi}_\theta - \hat{\xi}_\theta^* \hat{\xi}_r \right)$$

• There is no contribution from  $\overline{\delta \eta}$

• For 2D wave,  $I_z = 0$

**genuinely 3D effect !!**



# Drift current caused by Kelvin waves

Displacement vector of  $m$  wave  $\delta \xi = \text{Re} \left[ C_0 \hat{\xi}(r; \omega_0, m, k_0) e^{i(m\theta + k_0 z - \omega_0 t)} \right];$

$$\hat{\xi}_r^{(m)} = \frac{\omega_0 - m}{\sqrt{4 - (\omega_0 - m)^2}} \left\{ \frac{m}{r} (\omega_0 - m - 2) J_m(\eta_m r) - (\omega_0 - m) \eta_m J_{m+1}(\eta_m r) \right\},$$

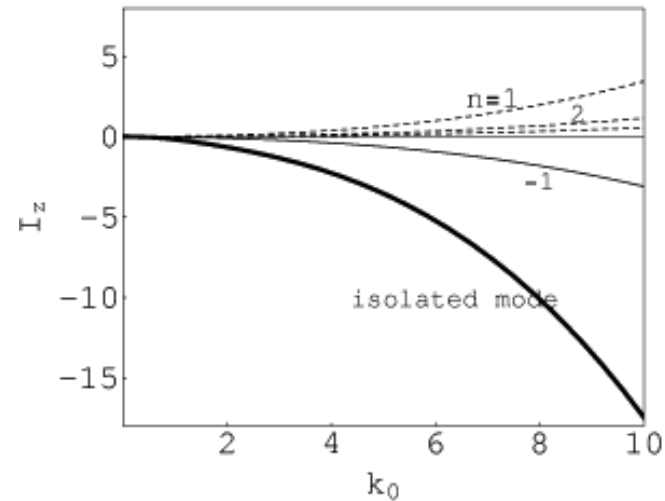
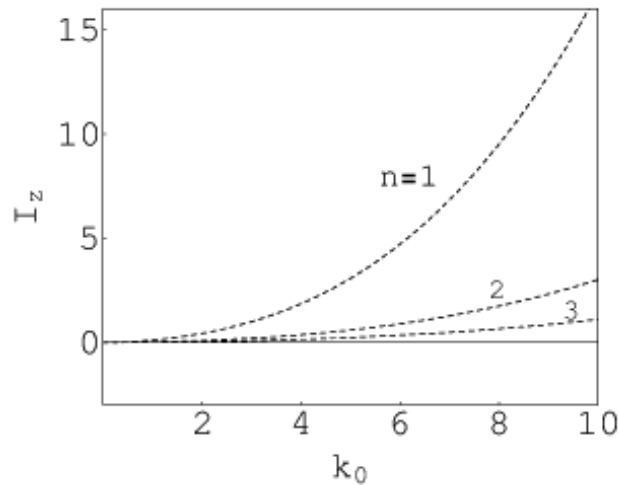
$$\hat{\xi}_\theta^{(m)} = i \frac{\omega_0 - m}{\sqrt{4 - (\omega_0 - m)^2}} \left\{ -\frac{m}{r} (\omega_0 - m - 2) J_m(\eta_m r) - 2 \eta_m J_{m+1}(\eta_m r) \right\},$$

$$\hat{\xi}_z^{(m)} = -i k_0 \sqrt{4 - (\omega_0 - m)^2} J_m(\eta_m r), \quad \text{where } \eta_m := k_0 \sqrt{4 / (\omega_0 - m)^2 - 1}.$$

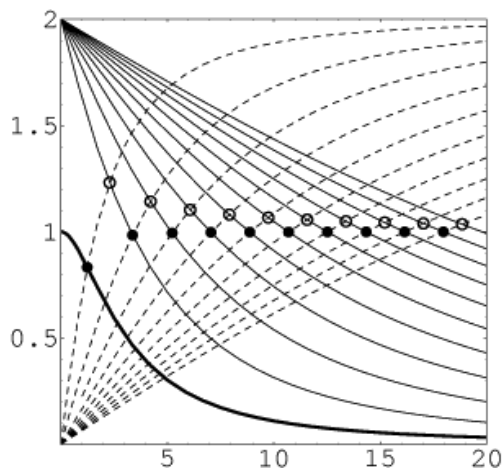
Flow-flux, of  $m$  wave, in the *axial* direction

$$\begin{aligned} I_z^{(m)}(k_0, \omega_0) &= \int \overline{\delta^2 u_z} dA \\ &= |C_0|^2 \frac{k_0}{\eta_m^4} \left\{ \frac{2k_0^2}{\omega_0 - m} \left[ \eta_m^2 (J'_m(\eta_m))^2 + 2\eta_m J_m(\eta_m) J'_m(\eta_m) \right. \right. \\ &\quad \left. \left. + (\eta_m^2 - m^2) J_m^2(\eta_m) \right] - m(\eta_m^2 + 2k_0^2) J_m^2(\eta_m) \right\} \end{aligned}$$

# Axial flow-flux of bulge wave ( $m=0$ ), elliptic wave ( $m=2$ )



Dispersion  
relation

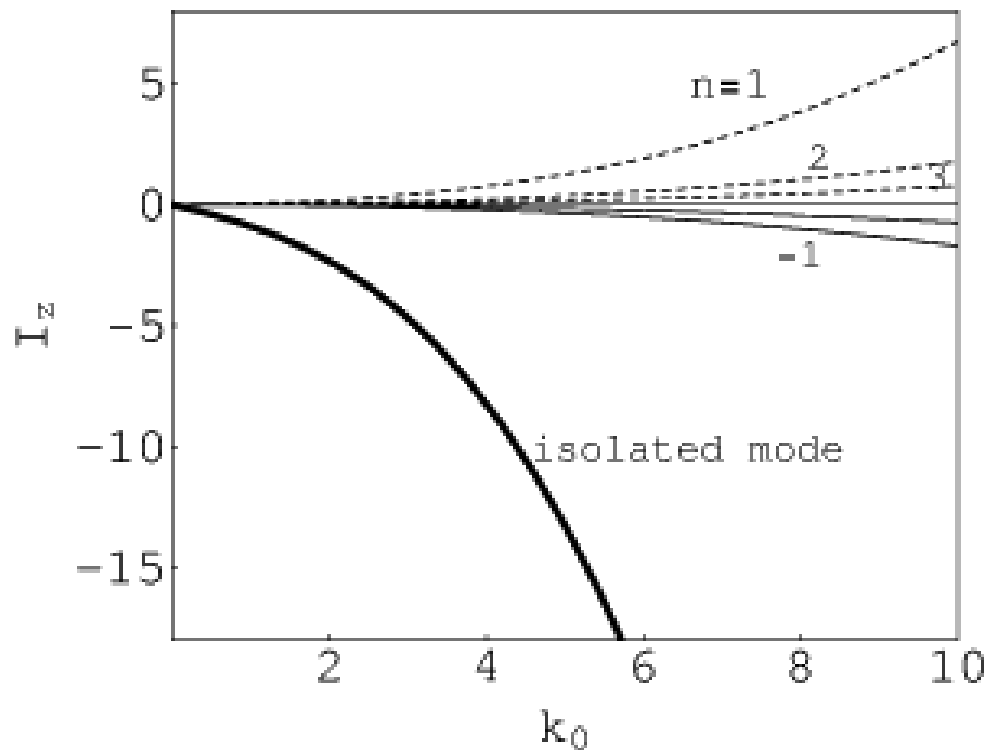
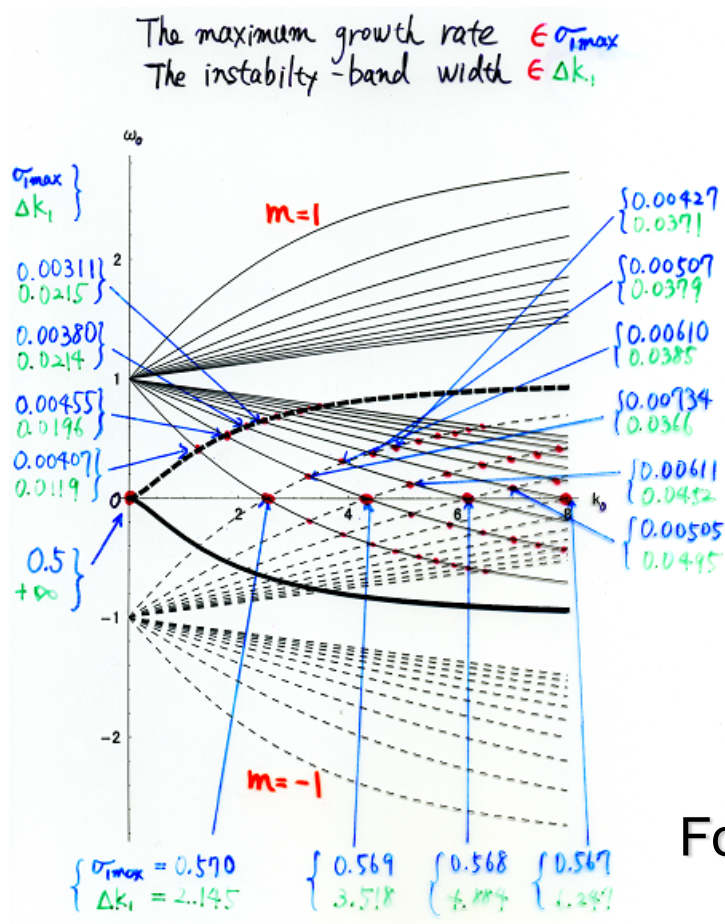


For the *principal mode*,

$k_0 =$	$I_z^{(0)} + I_z^{(2)} =$
• 1.242,	-1.242
• 3.370,	-0.2443
• 7.058,	-0.09046
• 8.882,	-0.06828
• 12.521,	-0.04564

$m=0$  (dashed lines) and  $m=2$  (solid lines)

# Axial flow-flux of a helical wave ( $m=1$ )



For the *principal mode* (=stationary)

$$k_0 = I_z^{(-1)} + I_z^{(1)} = 0$$

- 2.505
- 4.349

# Pseudomomentum

$$u(x, t) = u_e(x) + \epsilon \tilde{u}(x, t) + \frac{\epsilon^2}{2} \tilde{\tilde{u}}(x, t) + O(\epsilon^3), \quad \begin{cases} \tilde{u} = \mathcal{P}[\xi \times w_e], \\ \tilde{\tilde{u}} = \mathcal{P}[\xi \times (\nabla \times (\xi \times w_e)) - \eta \times w_e], \end{cases}$$

$\mathcal{P}$  : projection operator that maps any vector field into solenoidal one.

Let  $\mathbf{v}$  be an arbitrary vector field.

Note that, if  $\mathbf{v}$  satisfies  $\mathcal{P}[\mathbf{v} \times \mathbf{w}_e] = 0$  (namely, if  $\mathcal{L}_{\mathbf{v}}\mathbf{w}_e = 0$ ), this expression reduces to

$$\int_V \mathbf{u} \cdot \mathbf{v} d^3x = \int_V \mathbf{u}_e \cdot \mathbf{v} d^3x + \frac{\epsilon^2}{2} \int_V \mathbf{w}_e \cdot (\xi \times \mathcal{L}_{\mathbf{v}}\xi) d^3x + O(\epsilon^3), \quad (101)$$

and  $\eta$  is not required for this computation.

$$\mathcal{L}_{\mathbf{v}}\xi = (\mathbf{v} \cdot \nabla)\xi - (\xi \cdot \nabla)\mathbf{v}$$

For a **Kelvin wave**,  $\xi = \text{Re} \left[ C_0 \hat{\xi}(r; \omega_0, m, k_0) e^{i(m\theta + k_0 z - \omega_0 t)} \right]$  on  $\mathbf{w}_e = (0, 0, 2)$

we may choose  $\mathbf{v} = \mathbf{e}_z = (0, 0, 1)$

$$\begin{aligned} P_z &= \int_V \mathbf{u} \cdot \mathbf{e}_z d^3x = \frac{\epsilon^2}{2} \tilde{\tilde{P}}_z + O(\epsilon^3), & \tilde{\tilde{P}}_z &= \int_V \tilde{\tilde{u}} \cdot \mathbf{e}_z d^3x = \int_V \mathbf{w}_e \cdot (\xi \times \partial_z \xi) d^3x, \\ & & &= 2\pi L \frac{|C_0|^2}{2} i k \int_0^1 \mathbf{w}_e \cdot (\bar{\hat{\xi}} \times \hat{\xi}) r dr, \\ & & &= k\mu_0. \quad \text{pseudomomentum} \end{aligned}$$

# Lagrangian description of wave mean-flow interaction

Andrews & McIntyre '78

$$\begin{cases} \mathbf{x} : & \text{mean position} \\ \Xi(\mathbf{x}, t) := \mathbf{x} + \boldsymbol{\xi}(\mathbf{x}, t) : & \text{displaced position} \end{cases}$$

Assume  $\overline{\boldsymbol{\xi}(\mathbf{x}, t)} = \mathbf{0}$

*Lagrangian mean operator*

$$\overline{\varphi(\mathbf{x}, t)}^{\text{L}} := \overline{\varphi^{\xi}(\mathbf{x}, t)}; \quad \varphi^{\xi}(\mathbf{x}, t) := \varphi(\mathbf{x} + \boldsymbol{\xi}(\mathbf{x}, t), t)$$

$$\mathbf{v} := \frac{d\mathbf{x}}{dt} = \bar{\mathbf{u}}^{\text{L}} \quad \leftarrow \quad \left( \frac{\partial}{\partial t} + \mathbf{v} \cdot \nabla \right) \Xi = \mathbf{u}^{\xi}$$

$$\begin{aligned} (D\varphi/Dt)^{\xi} &= \bar{D}^{\text{L}} \varphi^{\xi} \\ \bar{D}^{\text{L}} &:= \frac{\partial}{\partial t} + \bar{\mathbf{u}}^{\text{L}} \cdot \nabla \end{aligned} \quad \leftarrow \quad \left( \frac{\partial}{\partial t} + \mathbf{v} \cdot \nabla \right) \varphi^{\xi} = (D\varphi/Dt)^{\xi}$$

# Lagrangian mean vs Eulerian mean

## *Lagrangian mean*

$$(D\varphi/Dt)^\xi = \bar{D}^L \varphi^\xi \quad \longrightarrow \quad \boxed{\begin{aligned} \overline{(D\varphi/Dt)}^L &= \bar{D}^L \bar{\varphi}^L \\ (D\varphi/Dt)^l &= \bar{D}^L \varphi^l \end{aligned}} \quad \text{exact!}$$

Lagrangian disturbance field  $\varphi^l := \varphi^\xi - \bar{\varphi}^L$  ( $\bar{\varphi}^l = 0$ )

## *Eulerian mean*

Eulerian disturbance field  $\varphi' := \varphi - \bar{\varphi}$  ( $\bar{\varphi}' = 0$ )

$$\begin{aligned} \overline{(D\varphi/Dt)} &= \bar{D}\bar{\varphi} + \overline{\mathbf{u}' \cdot \nabla \varphi'}, \\ (D\varphi/Dt)' &= \bar{D}\varphi' + \mathbf{u}' \cdot \nabla \bar{\varphi} + \mathbf{u}' \cdot \nabla \varphi' - \overline{\mathbf{u}' \cdot \nabla \varphi'} \end{aligned}$$

## *Stokes correction*

$$\bar{\varphi}^S(\mathbf{x}, t) = \bar{\varphi}^L(\mathbf{x}, t) - \bar{\varphi}(\mathbf{x}, t)$$

$$\bar{\varphi}^S = \overline{\xi_j \varphi'_{,j}} + \frac{1}{2} \overline{\xi_j \xi_k} \bar{\varphi}_{,jk} + O(a^3); \quad (\varphi_{,j} := \partial \varphi / \partial x_k)$$

# Equations of Lagrangian mean field

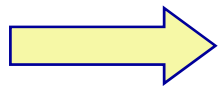
$$\bar{D}^L \tilde{\rho} + \tilde{\rho} \nabla \cdot \bar{u}^L = 0; \quad \tilde{\rho} := \rho^\xi J, \quad J := \det \{ \Xi_{i,j} \}$$

$$\bar{D}^L \bar{S}^L + \bar{Q}^L = 0,$$

$$\bar{D}^L (\bar{u}_i^L - p_i) = \overline{(p^l)_{,i} q};$$

$$\rho := F(s, p), \quad q := \{F(\bar{S}^L, p^\xi)\}^{-1} - \{F(\bar{S}^\xi, p^\xi)\}^{-1}$$

$$p_i(\boldsymbol{x}, t) := -\overline{\xi_{j,i} u_j^l} \quad \text{pseudomomentum}$$



modelling that respects topological invariants

use of variational principle:


**Euler-Poincare framework**

**turbulent modelling: *LES***



# Summary

Linear stability of an *circular vortex* subjected to *Coriolis force*, confined in a cylinder, to *three-dimensional* disturbances is calculated. This is a parametric resonance instability between two Kelvin waves caused by a perturbation breaking  $S^1$ -symmetry of the circular core.

1. Maharov ('93) is simplified;      Disturbance field and growth rate are written out in terms of the Bessel and modified Bessel functions.
2. Energetics: Energy of the Kelvin waves is calculated by adapting *Cairns' formula* (= *black box*)  $\longleftrightarrow$  consistent with *Krein's theory*
3. **Lagrangian approach:** Energy of the Kelvin waves is calculated by restricting disturbance to *kinematically accessible field*  
*linear* perturbation is sufficient to calculate energy, quadratic in amplitude!  
 Generation of mean azimuthal velocity  $\overline{\delta^2 u_\theta}$
4. *Axial current:* For the *Rankine vortex*, 2 nd-order drift current  $\overline{\delta^2 u}$  includes not only azimuthal but also *axial* component  $\overline{\delta^2 u_z}$ .