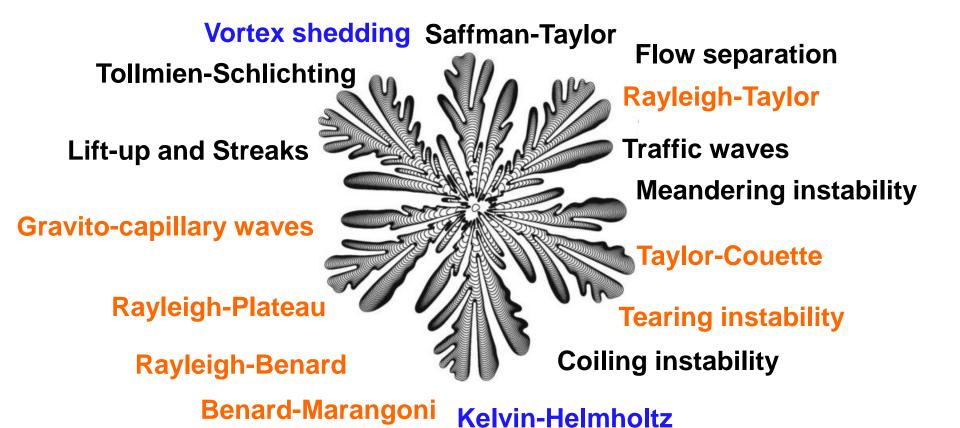
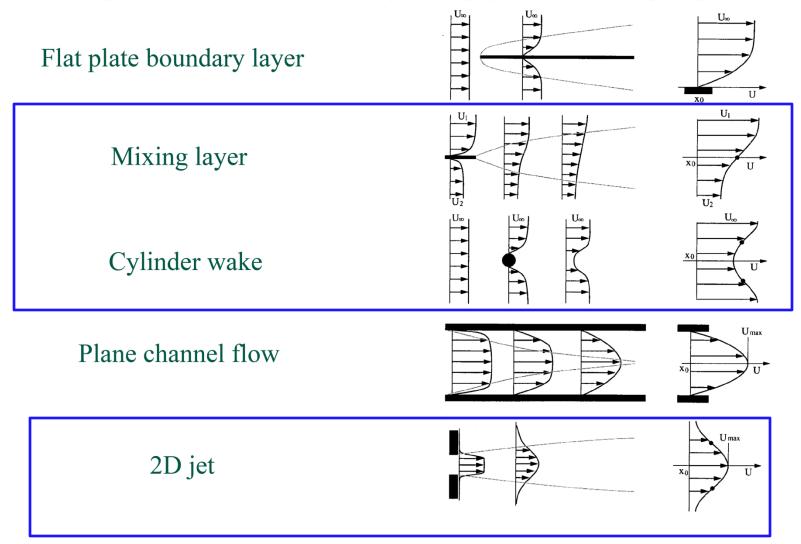
Most flows are unstable...



SPATIALLY DEVELOPING SHEAR FLOWS



Kelvin-Helmholtz

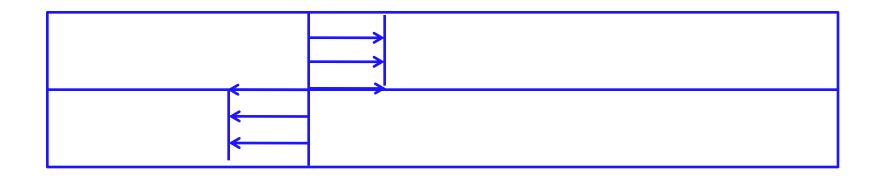


SPATIALLY DEVELOPING SHEAR FLOWS

Mixing layer

Holmboe's tube (Film A. Garcia)

Holmboe's tube Inviscid assumption



1. Equations Inviscid assumption

$$\left(\frac{\partial}{\partial t} + U_1 \frac{\partial}{\partial x} + V_1 \frac{\partial}{\partial y}\right) \Delta \Psi_1 = 0,$$

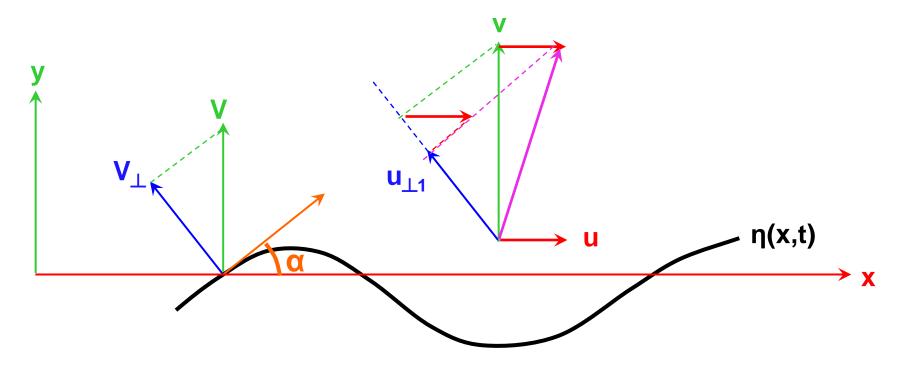
$$\left(\frac{\partial}{\partial t} + U_2 \frac{\partial}{\partial x} + V_2 \frac{\partial}{\partial y}\right) \Delta \Psi_2 = 0$$

Streamfunction formulation

$$U_1 = \frac{\partial \Psi_1}{\partial y}, \qquad V_1 = -\frac{\partial \Psi_1}{\partial x},$$
 $U_2 = \frac{\partial \Psi_2}{\partial y}, \qquad V_2 = -\frac{\partial \Psi_2}{\partial x}.$

Velocity field

1. Kinematic boundary condition



Kinematic condition: impermeability (no penetration)

No fluid particles going across the interface through the normal direction

$$\begin{array}{c} V_{\perp} = \partial \eta / \partial t \, cos(\alpha) \\ u_{\perp 1} = \, v_1 \, cos(\alpha) - \, u_1 \, sin(\alpha) \end{array} \end{array} \right\} \, \partial \eta / \partial t = v_1 - \, u_1 \, tan(\alpha) \ \, \Rightarrow \boxed{ \partial \eta / \partial t = v_1 - \, u_1 \partial \eta / \partial x }$$

1. Kinematic boundary conditions

$$\left|\begin{array}{l} \Psi_1=W_1y \text{ at } y=-\infty,\\ \Psi_2=W_2y \text{ at } y=+\infty. \end{array}\right| \text{ far-field}$$

$$-U_1 \frac{\partial \eta}{\partial x} + V_1 = \frac{\partial \eta}{\partial t}$$
$$-U_2 \frac{\partial \eta}{\partial x} + V_2 = \frac{\partial \eta}{\partial t}$$

1. Dynamic boundary conditions

$$P_1 - P_2 = -\gamma \frac{\frac{\partial^2 \eta}{\partial x^2}}{(1 + \frac{\partial \eta}{\partial x}^2)^{3/2}} \text{ at } z = \eta$$

2. Base state

$$\Psi_1 = W_1 y$$

$$\Psi_2 = W_2 y$$

$$\eta = 0$$

$$P_1 = -\rho_1 g z$$

$$P_2 = -\rho_2 g z$$

3. Perturb and linearize perturbation expansion

Variables Base state Small perturbation

Dispersion relation

2D vorticity equation

$$\left(\frac{\partial}{\partial t} + \frac{\partial \Psi}{\partial y} \frac{\partial}{\partial x} - \frac{\partial \Psi}{\partial x} \frac{\partial}{\partial y}\right) \nabla^2 \Psi = \mathbf{0}$$

Basic flow + perturbation

$$\Psi(x,t) = \int U(y)dy + \psi(x,y,t)$$

Linear vorticity equation

$$\left(\frac{\partial}{\partial t} + U(y)\frac{\partial}{\partial x}\right)\nabla^2\psi - U''(y)\frac{\partial\psi}{\partial x} = 0$$

3. Linearized equations

$$\Delta \psi_1 = 0,$$

$$\Delta \psi_2 = 0,$$

linear vorticity equation

$$u_1 = \frac{\partial \psi_1}{\partial y}, \qquad v_1 = -\frac{\partial \psi_1}{\partial x},$$
 $u_2 = \frac{\partial \psi_2}{\partial y}, \qquad v_2 = -\frac{\partial \psi_2}{\partial x}.$

velocity field

3. Perturbed kinematic boundary conditions

$$\psi_1 = 0 \text{ at } z = -\infty,$$
 $\psi_2 = 0 \text{ at } z = +\infty.$

$$-\epsilon W_1 \frac{\partial \sigma}{\partial x} - \epsilon^2 u_1 \frac{\partial \sigma}{\partial x} + \epsilon v_1 = \epsilon \frac{\partial \sigma}{\partial t} \text{ at } y = \epsilon \sigma,$$

$$-\epsilon W_2 \frac{\partial \sigma}{\partial x} - \epsilon^2 u_2 \frac{\partial \sigma}{\partial x} + \epsilon v_2 = \epsilon \frac{\partial \sigma}{\partial t} \text{ at } y = \epsilon \sigma,$$

3. Perturbed kinematic boundary conditions

$$\psi_1 = 0 \text{ at } z = -\infty,$$

$$\psi_2 = 0 \text{ at } z = +\infty.$$

$$-\epsilon W_1 \frac{\partial \sigma}{\partial x} - \epsilon^2 u_1 \frac{\partial \sigma}{\partial x} + \epsilon v_1 = \epsilon \frac{\partial \sigma}{\partial t} \text{ at } y = \epsilon \sigma,$$

$$-\epsilon W_2 \frac{\partial \sigma}{\partial x} - \epsilon^2 u_2 \frac{\partial \sigma}{\partial x} + \epsilon v_2 = \epsilon \frac{\partial \sigma}{\partial t} \text{ at } y = \epsilon \sigma,$$

3. Flattened kinematic boundary conditions

$$-W_1 \frac{\partial \sigma}{\partial x} - \frac{\partial \psi_1}{\partial x} = \frac{\partial \sigma}{\partial t} \text{ at } y = \epsilon \sigma,$$

$$-W_2 \frac{\partial \sigma}{\partial x} - \frac{\partial \psi_2}{\partial x} = \frac{\partial \sigma}{\partial t} \text{ at } y = \epsilon \sigma.$$

Taylor expansion around 0:

$$\psi(\epsilon\sigma) = \psi(0) + (\epsilon\sigma) \frac{\partial\psi}{\partial y} \Big|_{\mathbf{G}}$$

$$-W_1 \frac{\partial \sigma}{\partial x} - \frac{\partial \psi_1}{\partial x} = \frac{\partial \sigma}{\partial t} \text{ at } y = 0$$

$$-W_2 \frac{\partial \sigma}{\partial x} - \frac{\partial \psi_2}{\partial x} = \frac{\partial \sigma}{\partial t} \text{ at } y = 0$$

⇒transforms a b.c. at an unkwown interface into a fixed place! 17

3. Perturbed and linearized Euler

$$\frac{\partial u_1}{\partial t} + W_1 \frac{\partial u_1}{\partial x} = -\frac{1}{\rho_1} \frac{\partial p_1}{\partial x}$$
$$\frac{\partial u_2}{\partial t} + W_2 \frac{\partial u_2}{\partial x} = -\frac{1}{\rho_2} \frac{\partial p_2}{\partial x}$$

Fourier transform in x and t

$$\psi_1 = f_1(y) \exp(i(kx - \omega t)),$$

$$\psi_2 = f_2(y) \exp(i(kx - \omega t)),$$

$$\sigma = C \exp(i(kx - \omega t)),$$

k is the wavenumber and ω the frequency (in rad/s)

$$\lambda = 2\pi/k \qquad T = 2\pi/\omega$$

$$f = \omega/(2\pi)$$

Solution to Laplace equation:

Solution to Laplace equation:

$$\psi_1 = A \exp(ky) \exp(i(kx - \omega t)),$$

$$\psi_2 = B \exp(-ky) \exp(i(kx - \omega t)),$$

$$\sigma = C \exp(i(kx - \omega t)).$$

4. Perturbed and linearized Euler

$$\frac{-ik}{\rho_1}p_1 = (-i\omega + W_1ik)kA\exp(ky)\exp(i(kx - \omega t)),$$

$$\frac{-ik}{\rho_2}p_2 = -(-i\omega + W_2ik)kB\exp(-ky)\exp(i(kx - \omega t)),$$

$$p_1(0) = \rho_1(\omega - W_1k)A,$$

$$p_2(0) = -\rho_2(\omega - W_2k)B$$

Replace in boundary conditions

$$g(\rho_2 - \rho_1)C + \rho_1(\omega - W_1k)A + \rho_2(\omega - W_2k)B = \gamma k^2C$$
$$-ikW_1C - ikA = -i\omega C$$
$$-ikW_2C - ikB = -i\omega C.$$

This is an eigenvalue problem iωX=MX!

$$\rho_1(\omega/k - W_1)^2 + \rho_2(\omega/k - W_2)^2 + g(\rho_2 - \rho_1)/k - \gamma k = 0$$

5. Dispersion relation

$$\omega/k = \frac{\rho_1 W_1 + \rho_2 W_2}{\rho_1 + \rho_2} + \frac{\sqrt{(\rho_1 W_1 + \rho_2 W_2)^2 - (\rho_1 W_1^2 + \rho_2 W_2^2 - g(\rho_1 - \rho_2)/k - \gamma k)(\rho_1 + \rho_2)}}{\rho_1 + \rho_2}$$

- •Unstable if there exists one ω , Im(ω)>0
- •Neutral if for all ω , Im(ω)=0:
- •Stable (or damped) if for all ω , Im(ω)<0:

The flow considered is not damped, we have neglected dissipation by neglecting viscosity

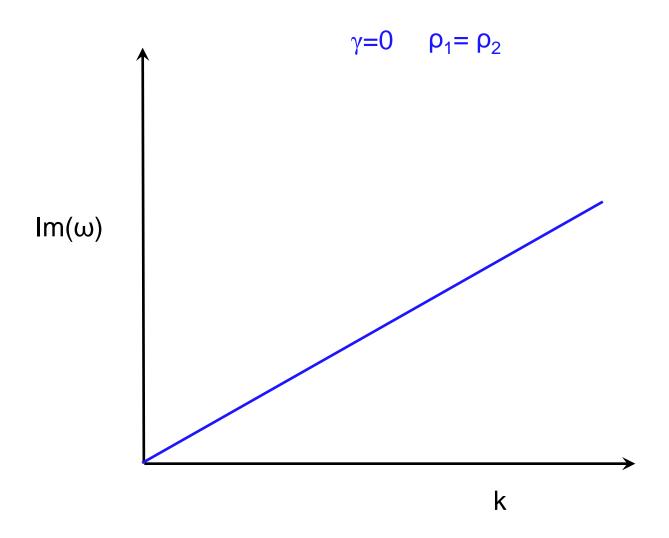
5. Dispersion relation

$$\omega/k = \frac{\rho_1 W_1 + \rho_2 W_2}{\rho_1 + \rho_2} + \frac{\sqrt{(\rho_1 W_1 + \rho_2 W_2)^2 - (\rho_1 W_1^2 + \rho_2 W_2^2 - g(\rho_1 - \rho_2)/k - \gamma k)(\rho_1 + \rho_2)}}{\rho_1 + \rho_2}$$

If $W_1=W_2=0$, Rayleigh-Taylor instability

$$\omega^2 = \frac{-kg(\rho_2 - \rho_1) + \gamma k^3}{\rho_1 + \rho_2}$$

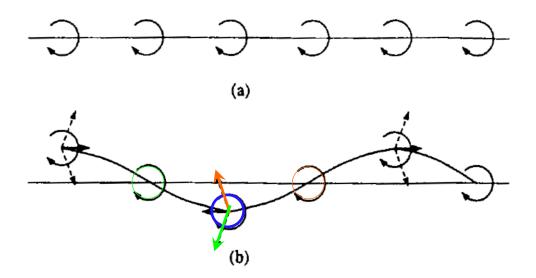
Kelvin-Helmholz instability of a vortex sheet



Inviscid instabilities

Vortex sheet

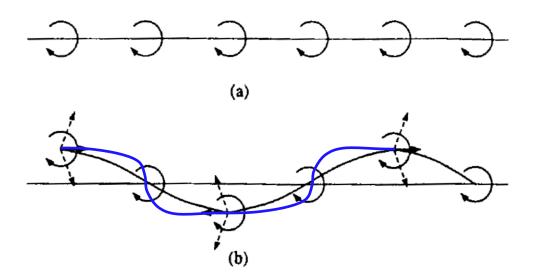
Instability mechanism



Inviscid instabilities

Vortex sheet

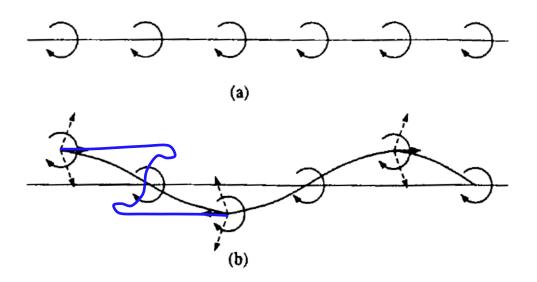
Instability mechanism



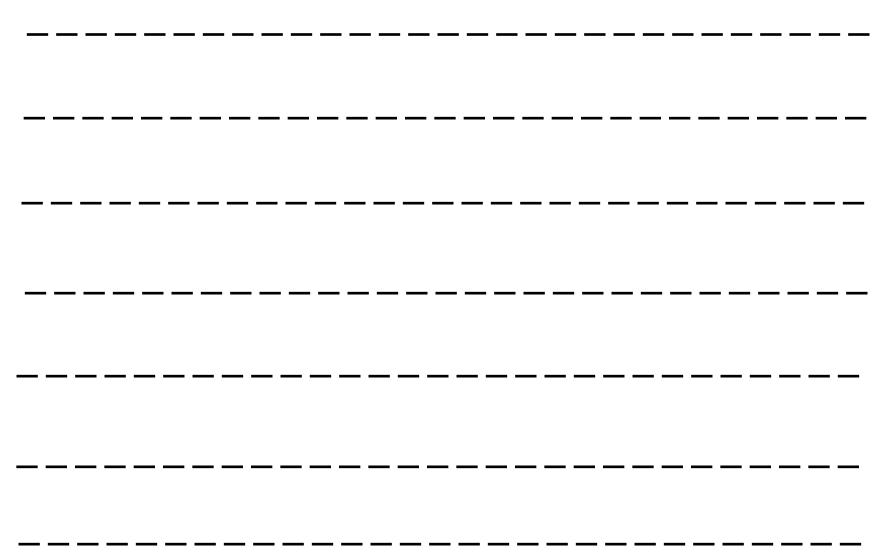
Inviscid instabilities

Vortex sheet

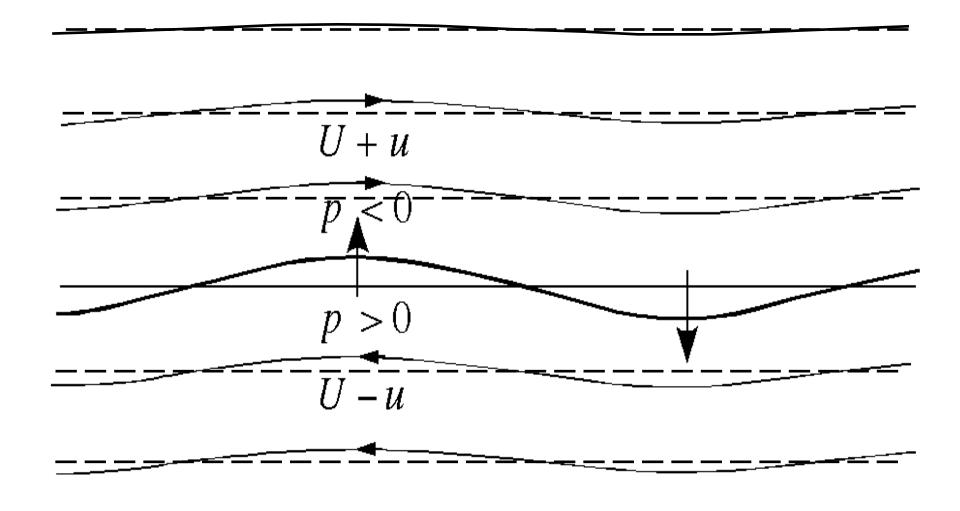
Instability mechanism



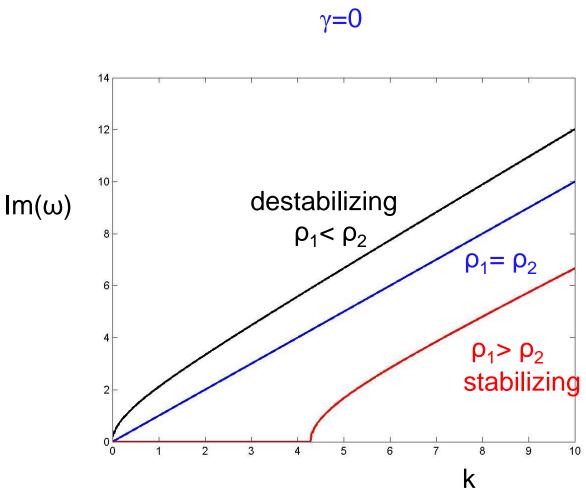
Interpretation "Bernoulli"



Interpretation "Bernoulli"

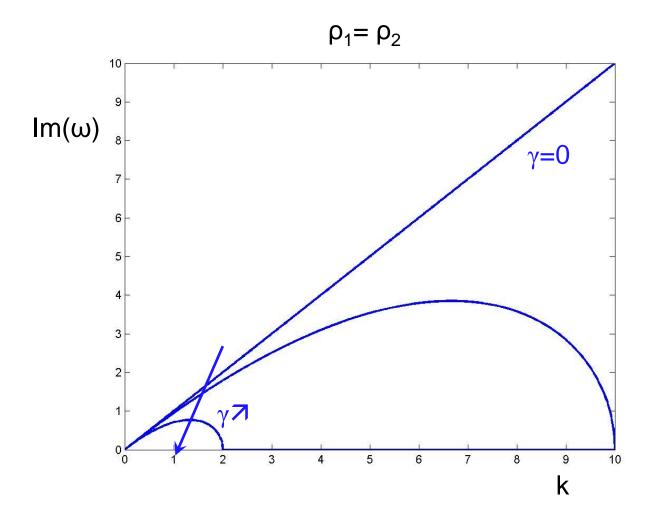


Influence of stratification



Buoyancy stabilizes large wavelengths!

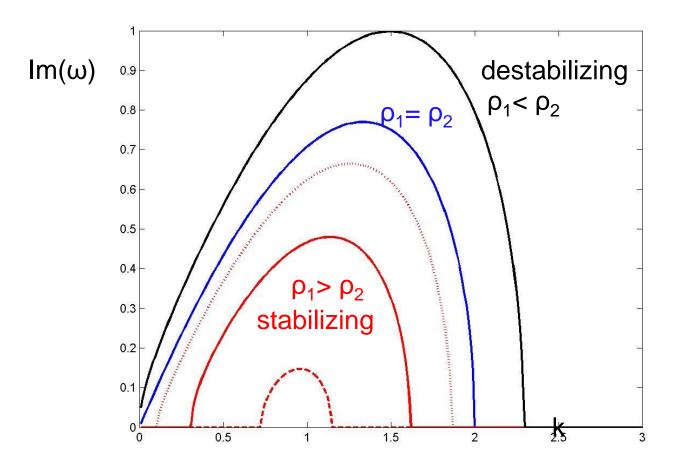
Influence of surface tension



surface tension creates a cut off high wavenumbers create large curvatures!

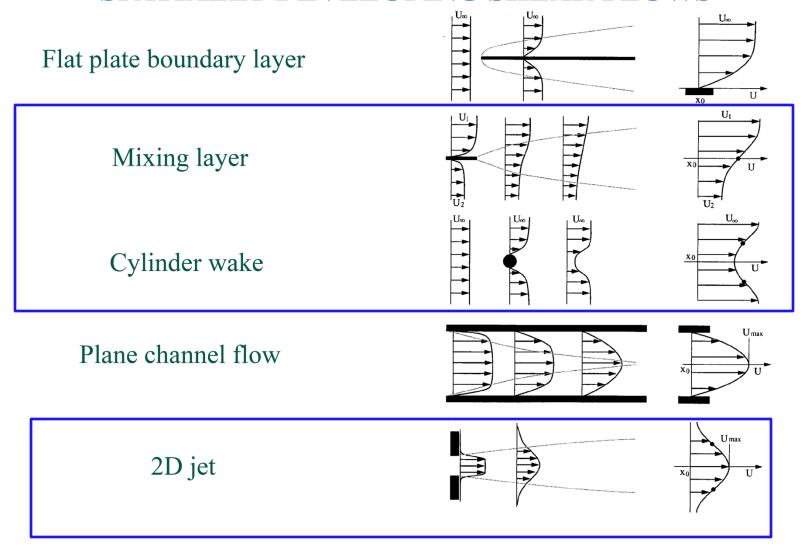
Joint influence of surface tension and stratification





Stratification and surface tension can restabilize the flow

SPATIALLY DEVELOPING SHEAR FLOWS



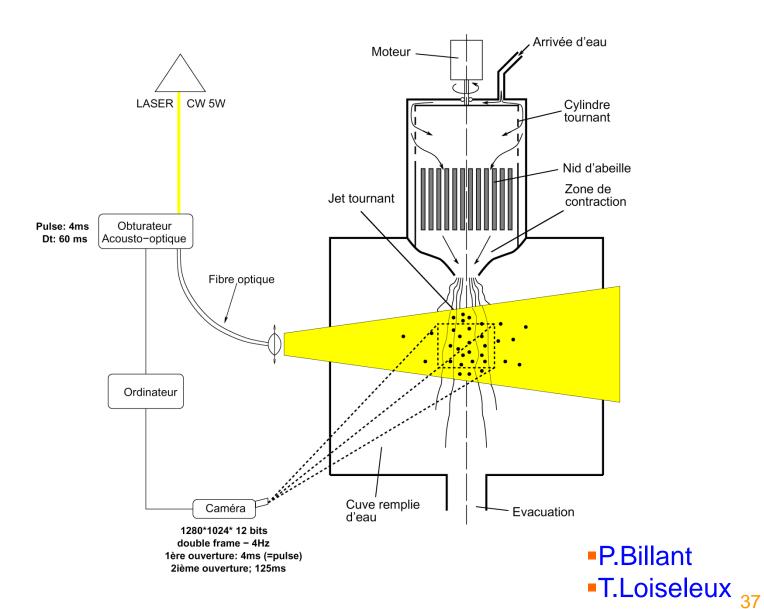
Kelvin Helmholtz in geophysics



Rio Negro (slow and clean) meets amazon (quick and dirty)



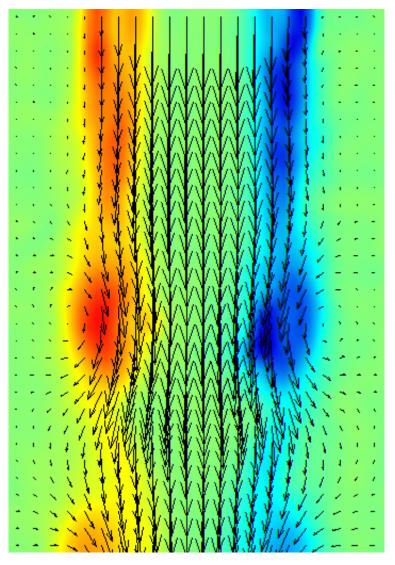
Round jet

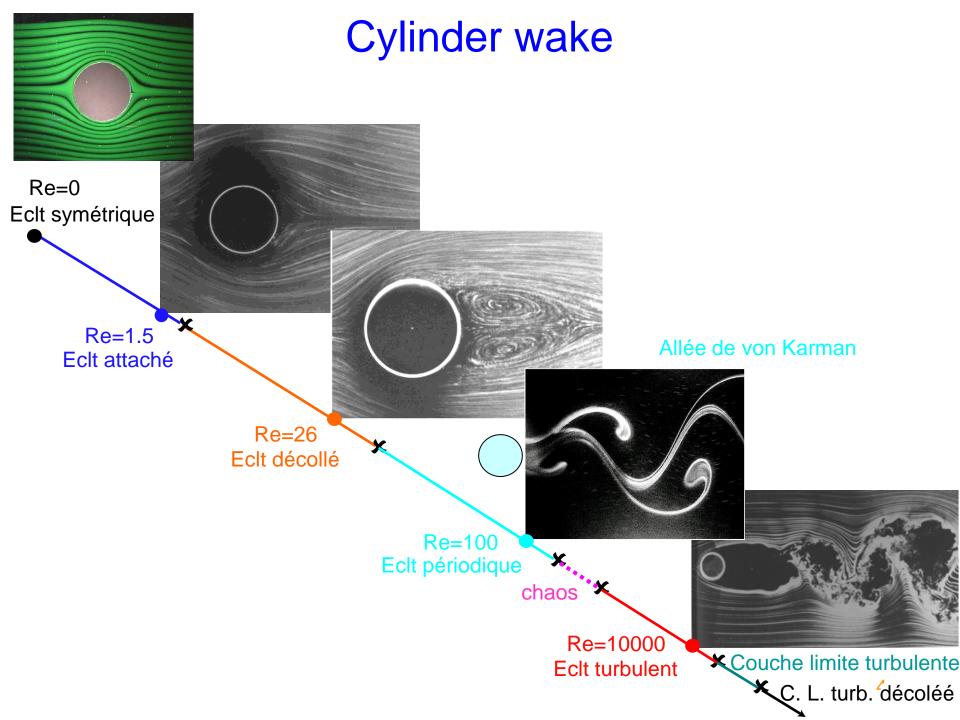


Toroidal vortices – vortex rings

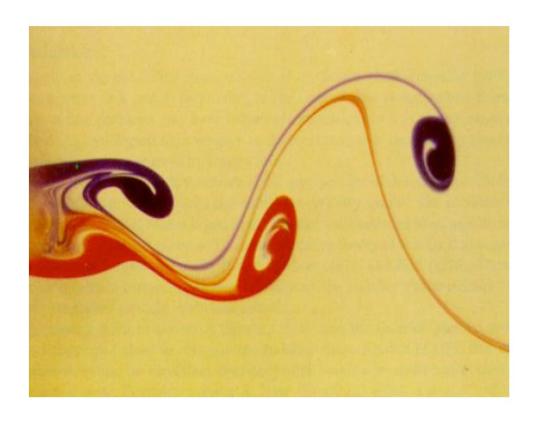


Vorticity field measured by PIV





Allée de von Karman

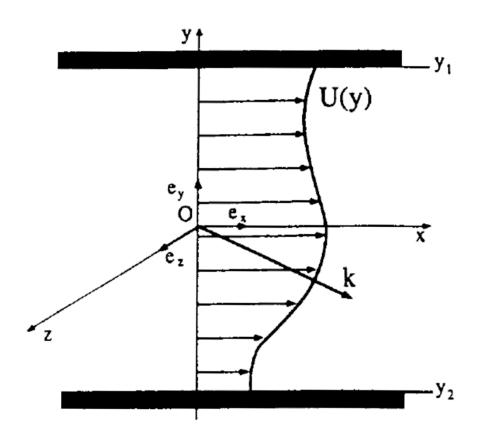


(Perry, Chong & Lim (1982)

Sinuous mode

Inviscid 3D instabilities

Basic flow



Inviscid 3D instabilities

3D Euler equations

$$\frac{\nabla \cdot \mathbf{U} = 0}{\partial \mathbf{U}} + (\mathbf{U} \cdot \nabla)\mathbf{U} = -\nabla P$$

Basic flow + perturbation

$$\mathbf{U}(\mathbf{x},t) = U(y)\mathbf{e}_x + \mathbf{u}(\mathbf{x},t)$$
$$P(\mathbf{x},t) = P_0 + p(\mathbf{x},t)$$

Linear Euler equations

$$\nabla \cdot \mathbf{u} = 0$$
 $\left(\frac{\partial}{\partial t} + U(y)\frac{\partial}{\partial x}\right)\mathbf{u} + U'(y)v\mathbf{e}_x = -\nabla p$

Inviscid 3D instabilities

Normal mode decomposition

$$\mathbf{u}(\mathbf{x},t) = \mathcal{R}e \left\{ \hat{\mathbf{u}}(y) \exp[i(k_x x + k_z z - \omega t)] \right\}$$
$$p(\mathbf{x},t) = \mathcal{R}e \left\{ \hat{p}(y) \exp[i(k_x x + k_z z - \omega t)] \right\}$$
$$\mathbf{k} = k_x \mathbf{e}_x + k_z \mathbf{e}_z \qquad c = \omega/k_x$$

Linear o.d.e.'s

3D dispersion relation

$$ik_x \hat{u} + ik_z \hat{w} + \frac{d\hat{v}}{dy} = 0$$

$$ik_x \left[U(y) - c \right] \hat{u} + U'(y) \hat{v} = -ik_x \hat{p}$$

$$ik_x \left[U(y) - c \right] \hat{v} = -\frac{d\hat{p}}{dy},$$

$$ik_x \left[U(y) - c \right] \hat{w} = -ik_z \hat{p}$$

$$\hat{v}(y_1) = \hat{v}(y_2) = 0$$

$$D(\mathbf{k},\omega)=0$$

Inviscid 3D instabilities

Squire's transformation

$$\begin{split} \tilde{k}^2 &= k_x^2 + k_z^2 \,, \qquad \tilde{c} = c \,, \\ \tilde{k}\tilde{u} &= k_x \hat{u} + k_z \hat{w} \,, \qquad \tilde{v} = \hat{v} \,, \qquad \tilde{p}/\tilde{k} = \hat{p}/k_x \,. \end{split}$$

Linear o.d.e.'s

$$i\tilde{k}\tilde{u} + \frac{d\tilde{v}}{dy} = 0,$$

$$i\tilde{k} [U(y) - \tilde{c}] \tilde{u} + U'(y)\tilde{v} = -i\tilde{k}\tilde{p},$$

 $i\tilde{k} [U(y) - \tilde{c}] \tilde{v} = -\frac{d\tilde{p}}{dy},$
 $\tilde{v}(y_1) = \tilde{v}(y_2) = 0,$

2D dispersion relation

$$\tilde{D}(\tilde{k},\tilde{\omega})=0$$

Inviscid 3D instabilities

Squire's transformation

$$D(\mathbf{k},\omega) \equiv \tilde{D}\left[\left(k_x^2 + k_z^2\right)^{1/2}, \left(\left(k_x^2 + k_z^2\right)^{1/2}/k_x\right)\omega\right] = 0$$

to each oblique mode (k,ω) of temporal growth rate ω_i is associated a two-dimensional mode $(\tilde{k},\tilde{\omega})$ of larger temporal growth rate $\tilde{\omega}_i = \sqrt{k_x^2 + k_z^2} \; \omega_i/k_x > \omega_i$. The wave of maximum growth rate is therefore two-dimensional

Dispersion relation

2D vorticity equation

$$\left(\frac{\partial}{\partial t} + \frac{\partial \Psi}{\partial y} \frac{\partial}{\partial x} - \frac{\partial \Psi}{\partial x} \frac{\partial}{\partial y}\right) \nabla^2 \Psi = \mathbf{0}$$

Basic flow + perturbation

$$\Psi(x,t) = \int U(y)dy + \psi(x,y,t)$$
$$u = \partial_y \psi \text{ et } v = -\partial_x \psi$$

Linear vorticity equation

$$\left(\frac{\partial}{\partial t} + U(y)\frac{\partial}{\partial x}\right)\nabla^2\psi - U''(y)\frac{\partial\psi}{\partial x} = 0$$

Rayleigh equation

Dispersion relation

Normal mode decomposition

$$\psi(x, y, t) = \mathcal{R}e\left\{\phi(y) e^{i(kx - \omega t)}\right\}$$

$$[U(y) - c] [\phi'' - k^2 \phi] - U''(y) \phi = 0$$

$$\phi(y) \Rightarrow 0$$
 at $y = \pm \infty$

Dispersion relation

$$D(k,\omega) = 0$$

Inviscid instabilities

Rayleigh's inflection point criterion

In order for the basic flow U(y) to be unstable, it should have an inflection point, say at $y = y_s$, such that $U''(y_s) = 0$

or, in other words $\Omega(y)$ has an extremum

Rayleigh theorem (1916)

$$(U-c)(\frac{d^2\psi}{dy^2} - k^2\psi) - U''(y)\psi = 0$$

$$\int_{y_1}^{y_2} \left((\frac{d^2\psi}{dy^2} - k^2\psi)\psi^* - \frac{U''(y)\psi\psi^*}{U-c} \right) dy = 0$$

$$\int_{y_1}^{y_2} \left((\frac{d^2\psi}{dy^2} - k^2\psi)\psi^* - \frac{U''(y)\psi\psi^*}{|U-c|^2} (U-c^*) \right) dy = 0$$

$$\left[\frac{d\psi}{dy} \psi^* \right]_{y_1}^{y_2} + \int_{y_1}^{y_2} \left(-\frac{d\psi}{dy} \frac{d\psi^*}{dy} - k^2\psi\psi^* - \frac{U''(y)\psi\psi^*}{|U-c|^2} (U-c^*) \right) dy = 0$$

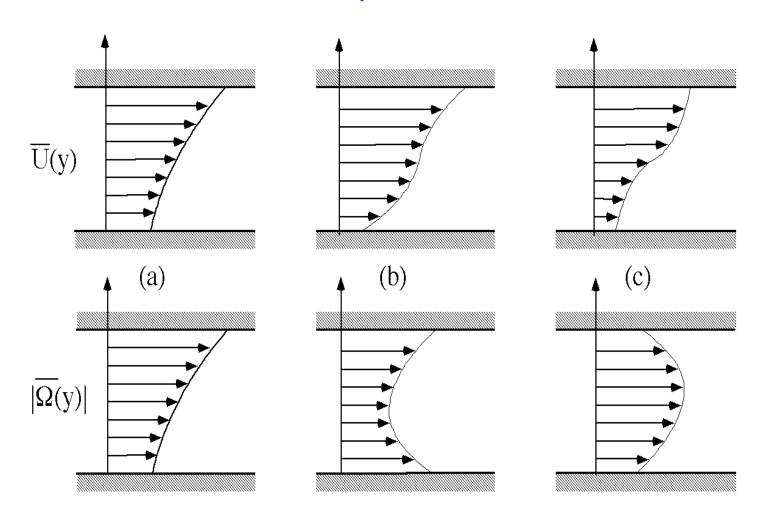
Rayleigh theorem

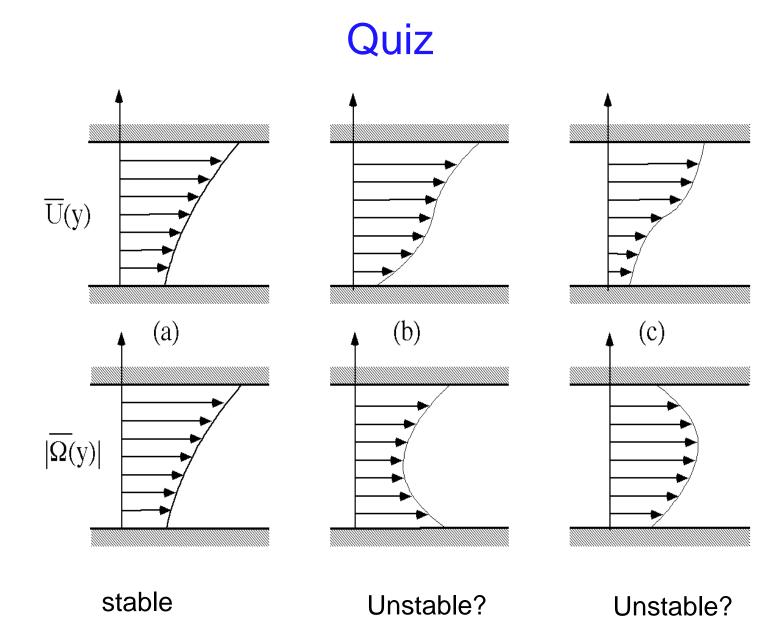
$$[\frac{d\psi}{dy}\psi^*]_{y_1}^{y_2} + \int_{y_1}^{y_2} \left(-\frac{d\psi}{dy}\frac{d\psi^*}{dy} - k^2\psi\psi^* - \frac{U''(y)\psi\psi^*}{|U-c|^2}(U-c^*)\right)dy = 0$$
 real real

take the imaginary part

$$\int_{y_1}^{y_2} \frac{U''(y)|\psi|^2}{|U - c|^2} c_i dy = 0$$

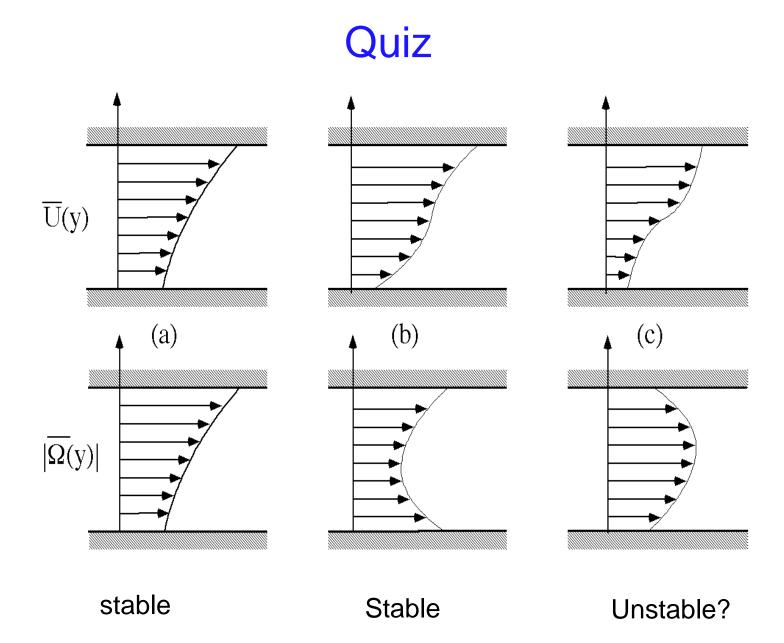
Quiz



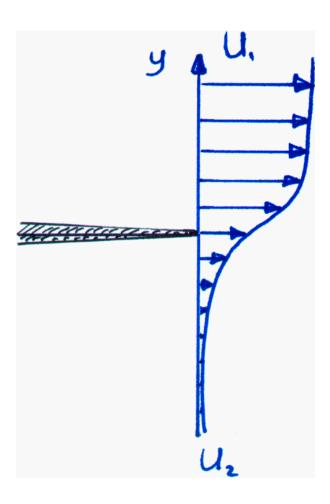


Fjorthoft criterion (1950)

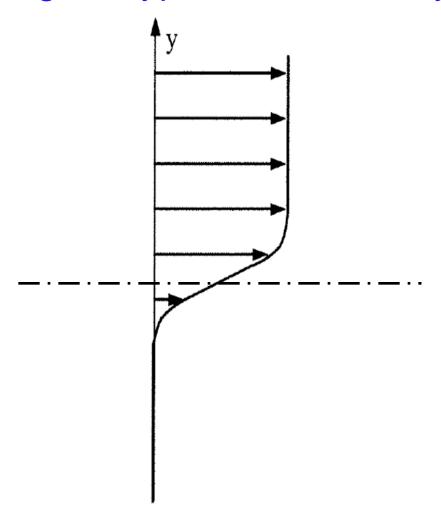
For monotonous velocity profiles with only one inflection point, $\Omega(y)$ should have a maximum for instability to be possible



Tangent hyperbolic mixing layer

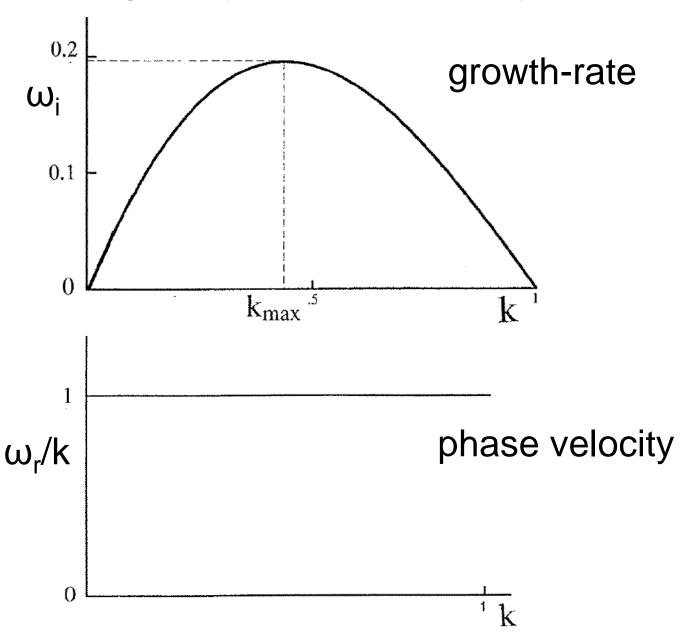


Tangent hyperbolic shear layer



$$U_{\rm B}(y) = \tanh y$$

Tangent hyperbolic shear layer

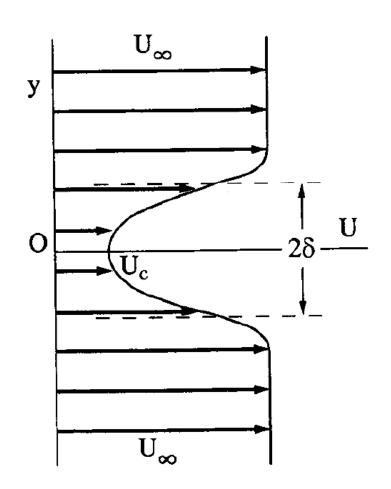


Wake instability

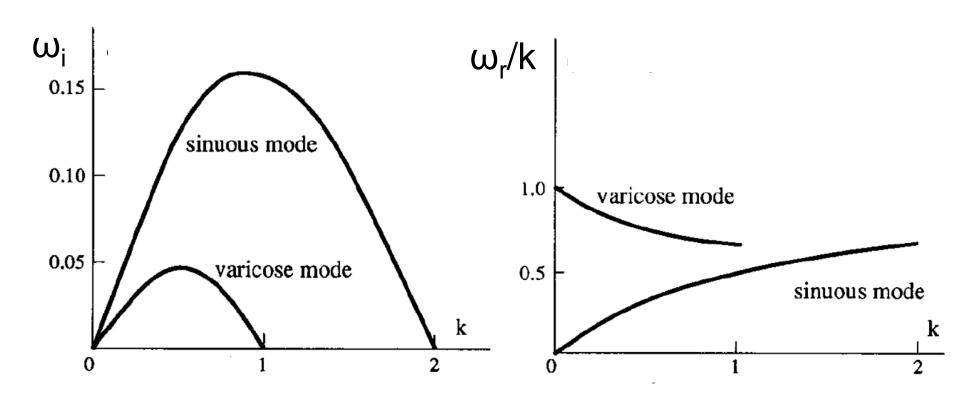
$$U(y) = U_{\infty} + (U_{\rm c} - U_{\infty}) \operatorname{sech}^2 \frac{y}{\delta}$$

Velocity ratio

$$R \equiv (U_{\rm c} - U_{\infty})/(U_{\rm c} + U_{\infty})$$



Wake instability



Betchov & Criminale (1966)

How to solve Rayleigh equation?

We fix k, we need to find all c and ψ such that

$$\left(U\left(\frac{d^2}{dy^2} - k^2\right) - U''(y)\right)\psi = c\left(\frac{d^2}{dy^2} - k^2\right)\psi$$
$$\psi(-L) = \psi(L) = 0$$

Formally,

$$\mathcal{A}\psi = c\,\mathcal{E}\psi$$

Discretize

$$\mathbf{A}\Psi = c\mathbf{E}\Psi$$

Generalized eigenvalue problem

How to solve Rayleigh equation?

Method 1: Finite differences of order 1.

$$\Psi = \begin{pmatrix} \psi(y_1) \\ \psi(y_2) \\ \vdots \\ \psi(y_N) \\ \psi(y_{N+1}) \end{pmatrix} = \begin{pmatrix} \psi_1 \\ \psi_2 \\ \vdots \\ \psi_N \\ \psi_{N+1} \end{pmatrix} \qquad \Psi'' = \begin{pmatrix} \psi''(y_1) \\ \psi''(y_2) \\ \vdots \\ \psi''(y_N) \\ \psi''(y_{N+1}) \end{pmatrix}$$

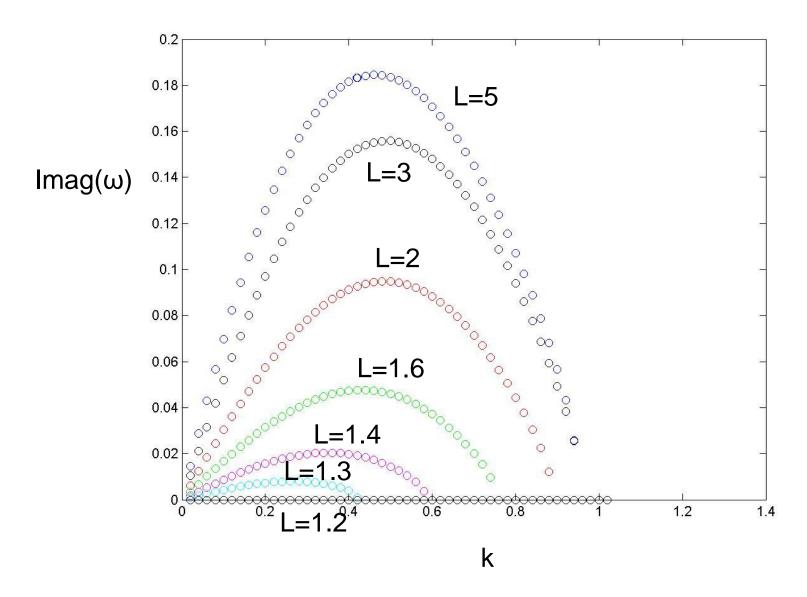
How to solve Rayleigh equation?

Method 1: Finite differences

$$\begin{pmatrix} \psi_2'' \\ \psi_3'' \\ \psi_4'' \\ \vdots \\ \psi_{N-3}'' \\ \psi_{N-2}'' \\ \psi_{N-1}'' \end{pmatrix} = \begin{pmatrix} -2 & 1 & 0 & \dots & \dots & 0 \\ 1 & -2 & 1 & 0 & \dots & \dots & 0 \\ 0 & 1 & -2 & 1 & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & \dots & 0 & 1 & -2 & 1 & 0 \\ 0 & \dots & \dots & 0 & 1 & -2 & 1 \\ 0 & \dots & \dots & \dots & 0 & 1 & -2 \end{pmatrix} \begin{pmatrix} \psi_2 \\ \psi_3 \\ \psi_4 \\ \vdots \\ \psi_{N-3} \\ \psi_{N-2} \\ \psi_{N-1} \end{pmatrix}$$

Sparse matrix but low order!

Influence of confinement



Viscous 3D instabilities

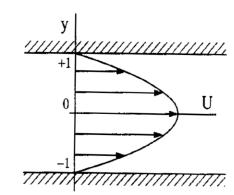
3D Navier - Stokes equations

$$\begin{split} \boldsymbol{\nabla} \cdot \mathbf{U} &= 0\,,\\ \frac{\partial \mathbf{U}}{\partial t} + (\mathbf{U} \cdot \boldsymbol{\nabla}) \mathbf{U} &= -\,\boldsymbol{\nabla} P + \frac{1}{\mathrm{Re}} \nabla^2 \mathbf{U} \end{split}$$

Basic flow + perturbation

$$\mathbf{U}(\mathbf{x},t) = U(y)\mathbf{e}_x + \mathbf{u}(\mathbf{x},t)$$

$$P(\mathbf{x},t) = P_0(x) + p(\mathbf{x},t)$$



Basic flow

Viscous 3D instabilities

Squire's transformation

$$\begin{split} \tilde{k}^2 &= k_x^2 + k_z^2 \,, \qquad \tilde{c} = c \,, \\ \tilde{k}\tilde{u} &= k_x \hat{u} + k_z \hat{w} \,, \qquad \tilde{v} = \hat{v} \,, \qquad \tilde{p}/\tilde{k} = \hat{p}/k_x \,. \\ \tilde{k}\widetilde{\mathrm{Re}} &= k_x \,\mathrm{Re} \end{split}$$

3D dispersion relation

$$D(\mathbf{k}, \omega; \text{Re}) \equiv \tilde{D}\left[(k_x^2 + k_z^2)^{1/2}, \frac{(k_x^2 + k_z^2)^{1/2}}{k_x} \omega; \frac{k_x}{(k_x^2 + k_z^2)^{1/2}} \text{Re} \right] = 0$$

To each oblique mode (\mathbf{k}, ω) of temporal growth rate ω_i , at Reynolds number Re, corresponds a two-dimensional mode $(\tilde{k}, \tilde{\omega})$ of larger growth rate $\tilde{\omega}_i = \omega_i \sqrt{k_x^2 + k_z^2}/k_x$, at a lower Reynolds number $\widetilde{\mathrm{Re}} = \mathrm{Re}\,k_x/\sqrt{k_x^2 + k_z^2}$.

Dispersion relation

2D vorticity equation

$$\left(\frac{\partial}{\partial t} + \frac{\partial \Psi}{\partial y}\frac{\partial}{\partial x} - \frac{\partial \Psi}{\partial x}\frac{\partial}{\partial y}\right)\nabla^2\Psi = \frac{1}{Re}\nabla^4\Psi$$

Basic flow + perturbation

$$\Psi(x,t) = \int U(y)dy + \psi(x,y,t)$$

Linear vorticity equation

$$\left(\frac{\partial}{\partial t} + U(y)\frac{\partial}{\partial x}\right)\nabla^2\psi - U''(y)\frac{\partial\psi}{\partial x} = \frac{1}{Re}\nabla^4\psi$$

Dispersion relation

Normal mode decomposition

$$\psi(x, y, t) = \mathcal{R}e\left\{\phi(y) e^{i(kx - \omega t)}\right\}$$

Orr-Sommerfeld equation

$$[U(y) - c][\phi'' - k^2 \phi] - U''(y) \phi = \frac{1}{i \, k \, Re} \left(\frac{d^2}{dy^2} - k^2\right)^2 \phi$$
$$\phi(y) \Rightarrow 0 \qquad \text{at } y = \pm \infty$$

Dispersion relation

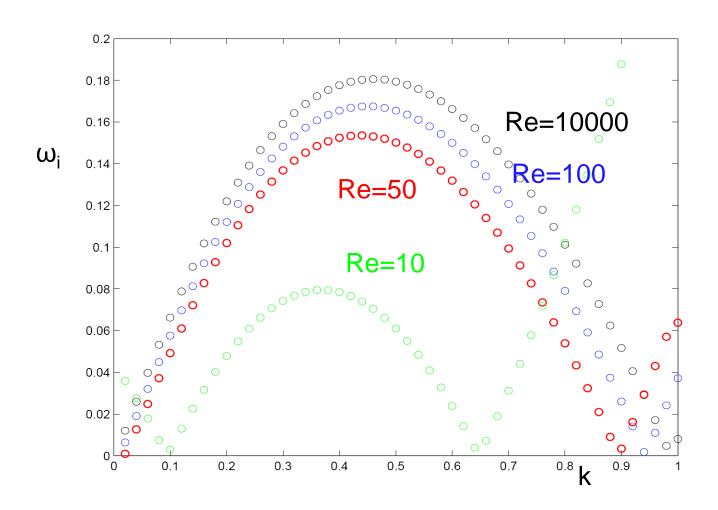
$$D(k,\omega;Re)=0$$

Viscosity has limited stabilizing influence on K-H instability

$$Re:=\Delta U\,\delta/
u$$

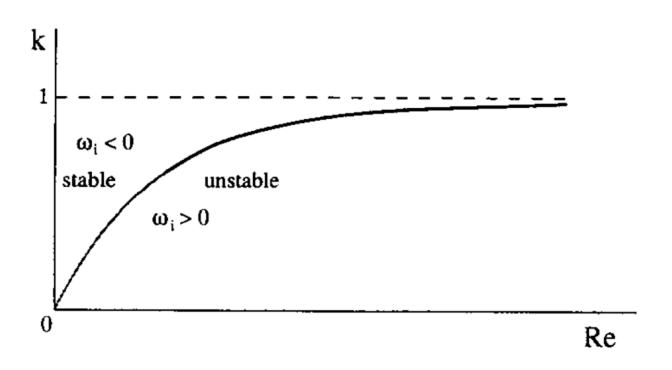
$$\omega_{i,max} \frac{\delta}{\Delta U} pprox \sqrt{\frac{0,2}{1+0/0,2Re}}$$
 constant

Viscosity has stabilizing influence on K-H instability



Viscous instabilities

Hyperbolic tangent mixing layer



What about stable flows (no inflexion point)?

