

I N S T I T U T P P R I M E
CNRS-UPR-3346 • UNIVERSITÉ DE POITIERS • ENSMA

DÉPARTEMENT D2 – FLUIDES
THERMIQUE ET COMBUSTION

An introduction to hydrodynamic stability

Lecture 4: Viscous instability

P. Jordan & A. V. G. Cavalieri*

peter.jordan@univ-poitiers.fr

- 1. A quick recap. of lecture 3**
- 2. Viscosity and stability of plane Poiseuille flow**
- 3. Orr-Sommerfeld solution for mixing layer**
- 4. Instability in boundary layers**
 - **Balsius**
 - **Falkner-Skan**
- 5. Rayleigh's inflection-point theorem**

1. Recap. of lecture 3

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Representing a differential operator as a matrix

Turning a differential equation into a matrix eigenvalue problem that can be solved in Matlab with `eig(L,F)`

$$\left[\frac{d^2}{dy^2} \right] \mathbf{v} = \lambda(-1) \mathbf{v}$$

$$L\mathbf{v} = cF\mathbf{v}$$

$$\left[U \left(\frac{d^2}{dy^2} - \alpha^2 \right) - \frac{d^2 U}{dy^2} \right] \mathbf{v} = c \left[\frac{d^2}{dy^2} - \alpha^2 \right] \mathbf{v}$$

1. Recap. of lecture 3

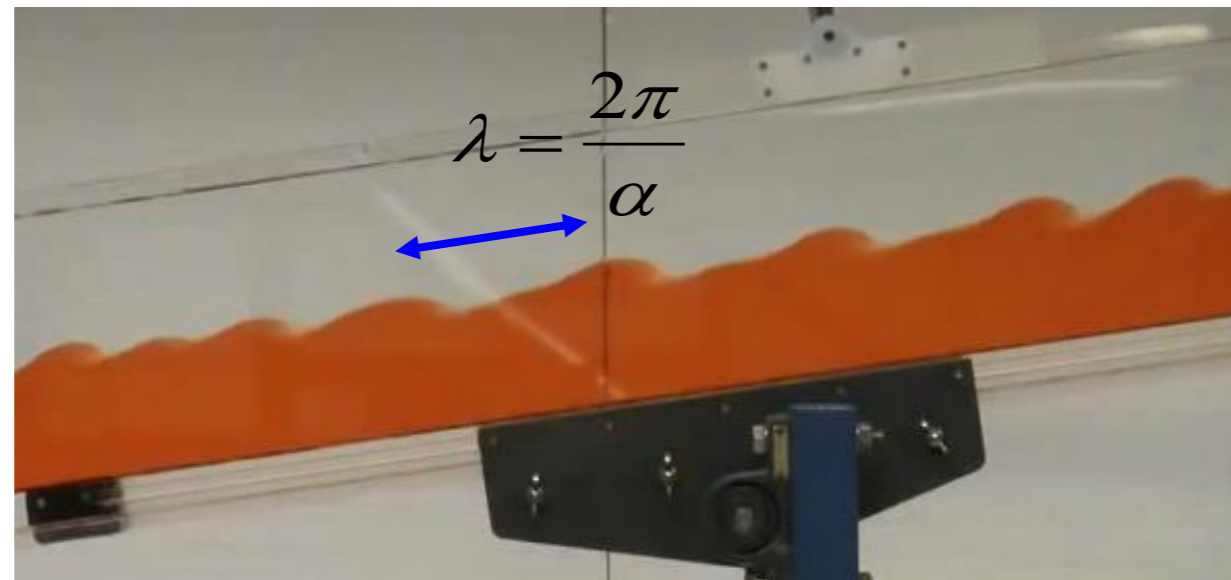
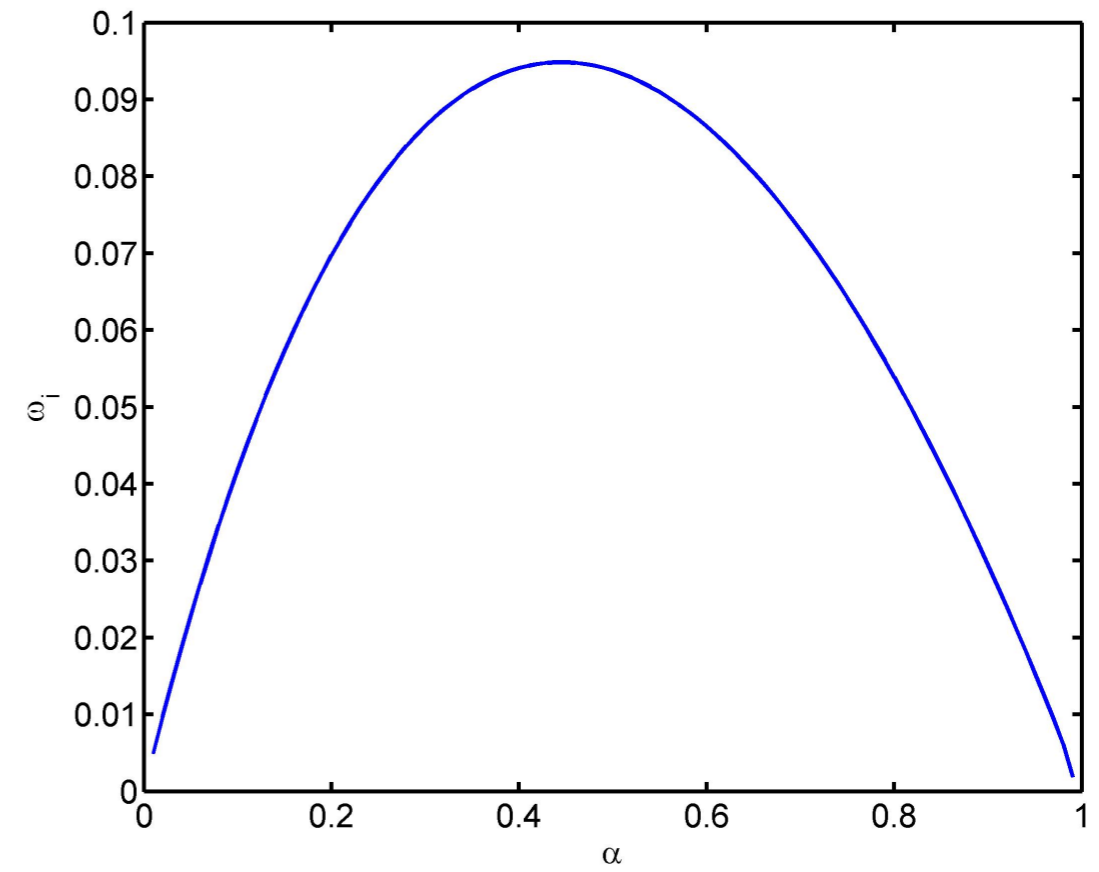
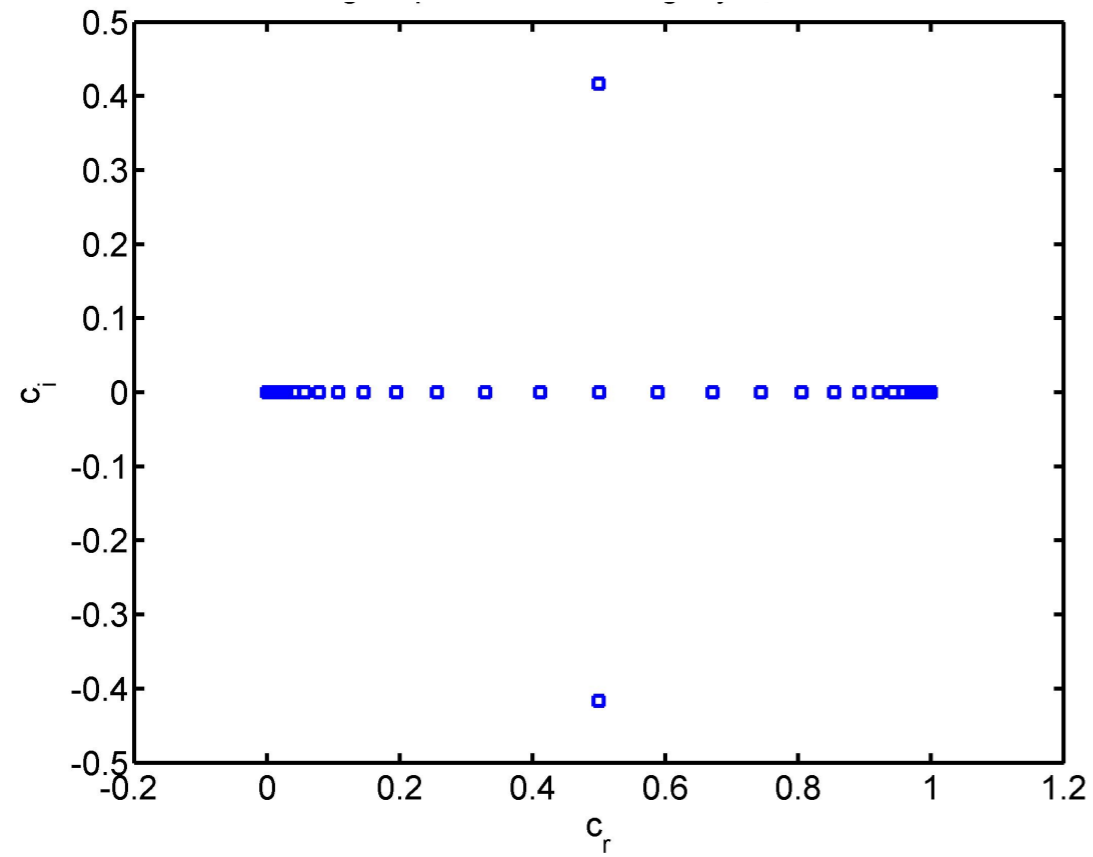
Can use finite-difference methods or...

Algebraic (polynomial) interpolants: appropriate for bounded and/or non-periodic domains, as opposed to trigonometric interpolants, suitable for periodic domains.

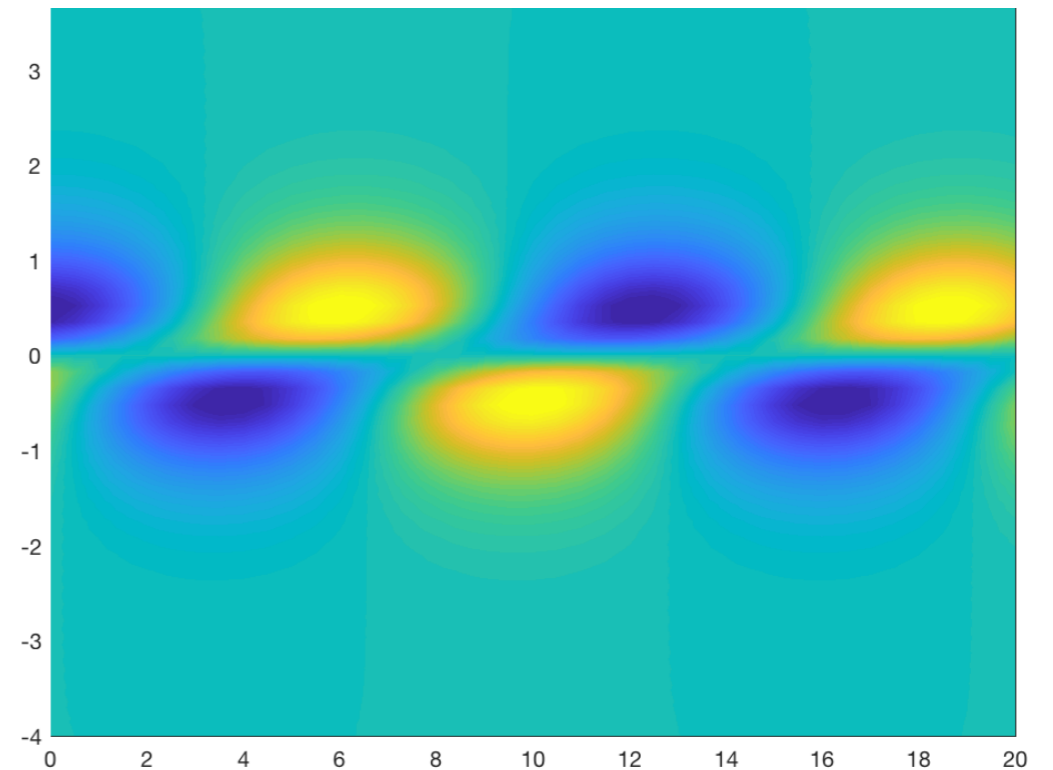
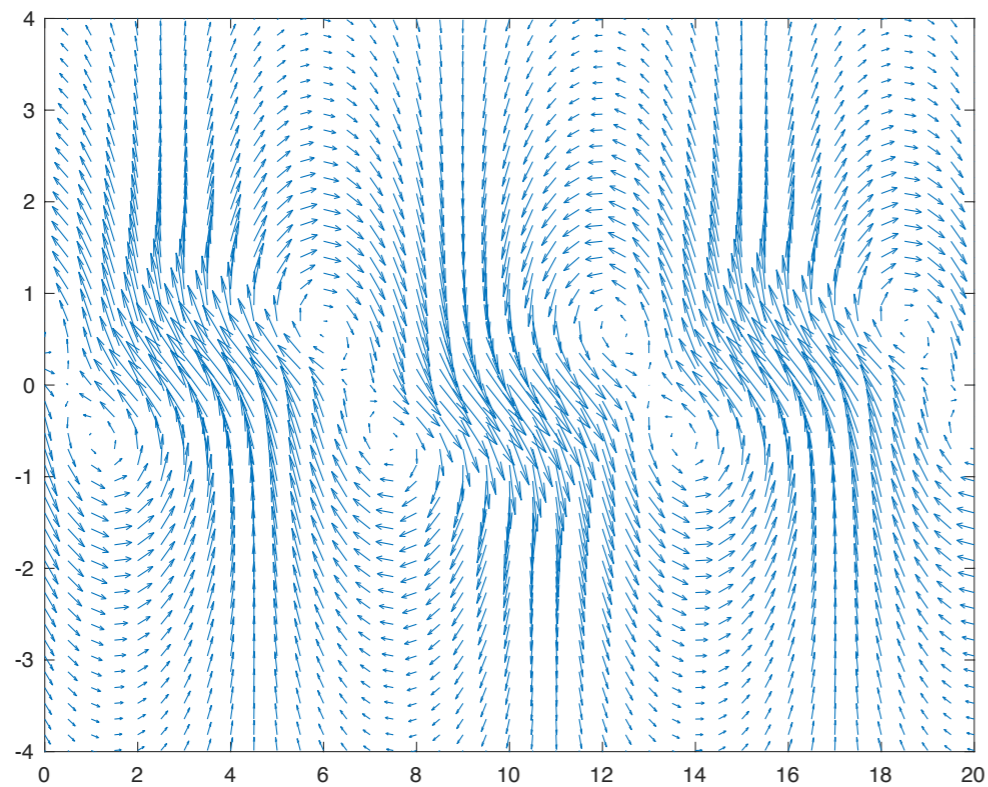
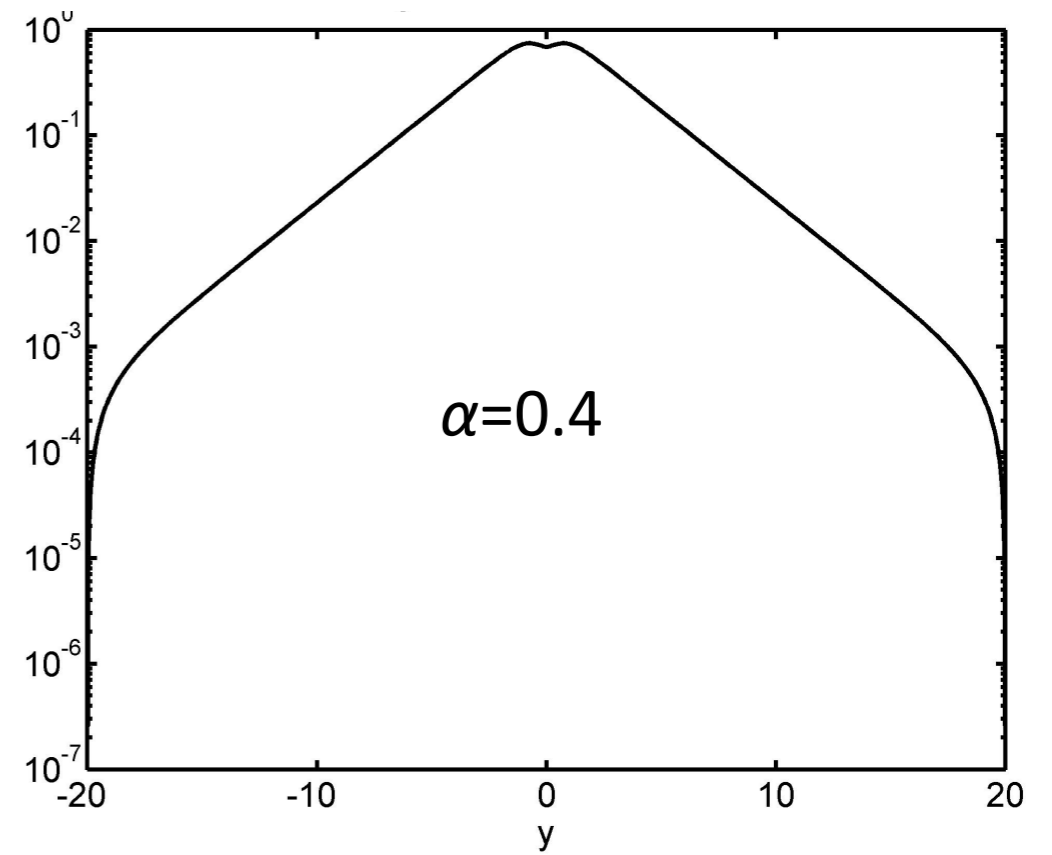
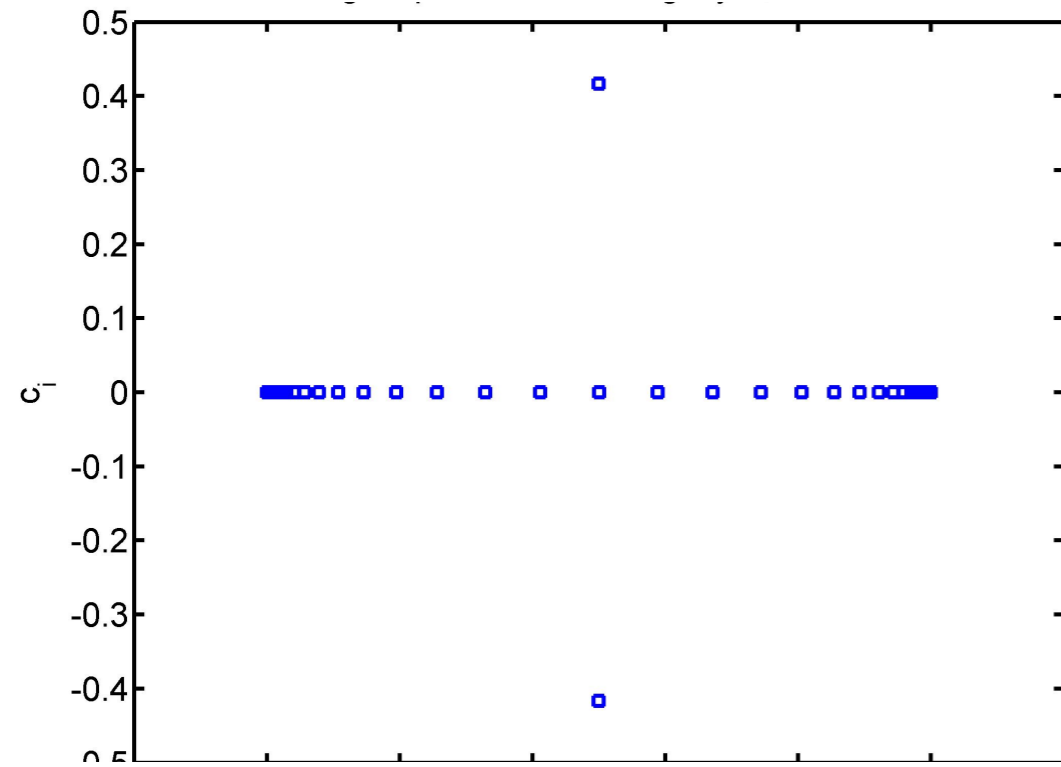
Procedure:

- Use an Nth-order polynomial to represent the discrete data,
- Derivative of discrete data expressed, at each grid point, in terms of (analytical) derivatives of the interpolant,
- This provides a set of polynomial coefficients for each grid point
- The derivatives at each grid point is a function of all other grid points,
- Differentiation can be expressed in matrix form; the matrix is full on account of previous point

1. Recap. of lecture 3

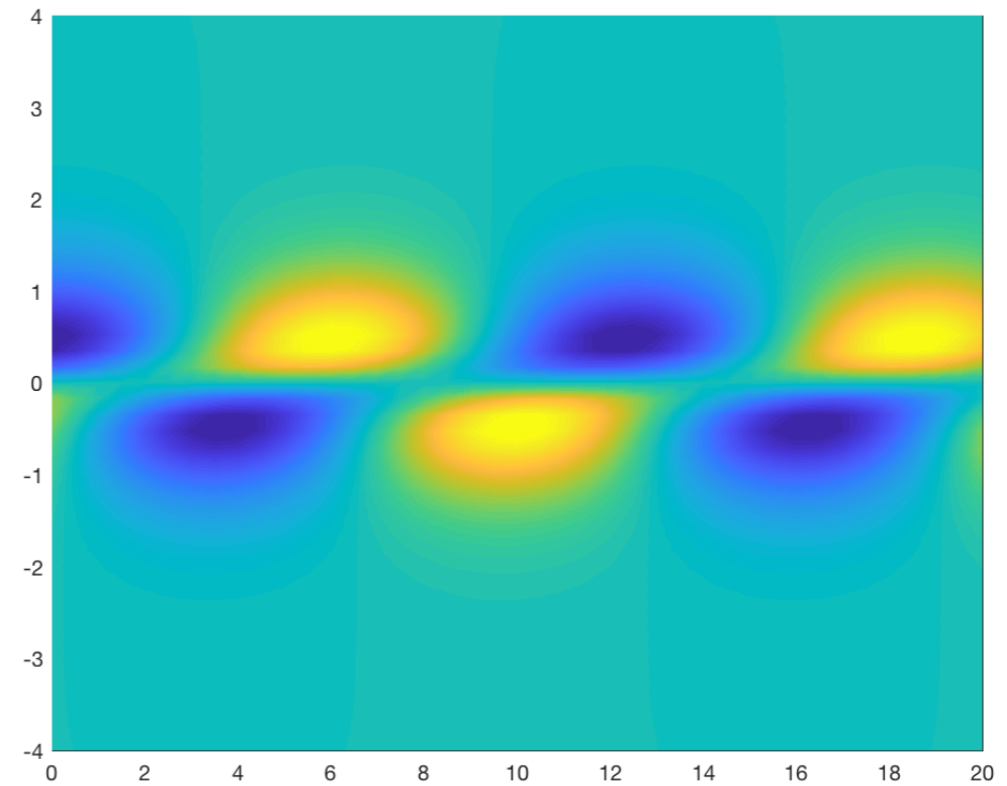
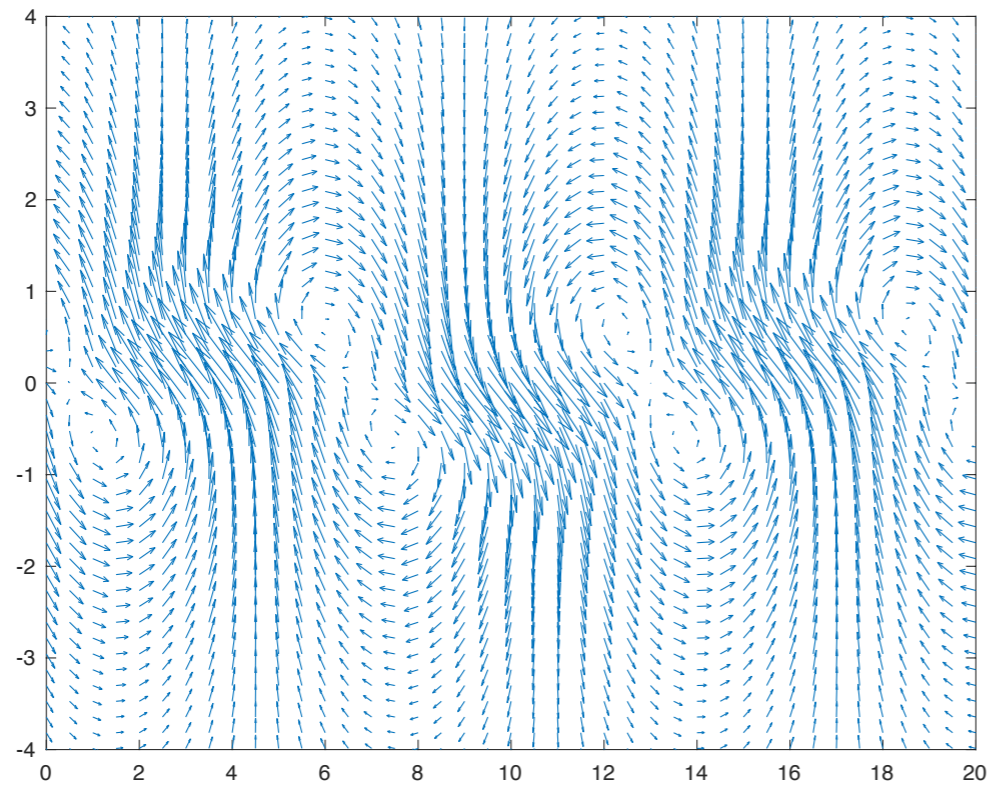
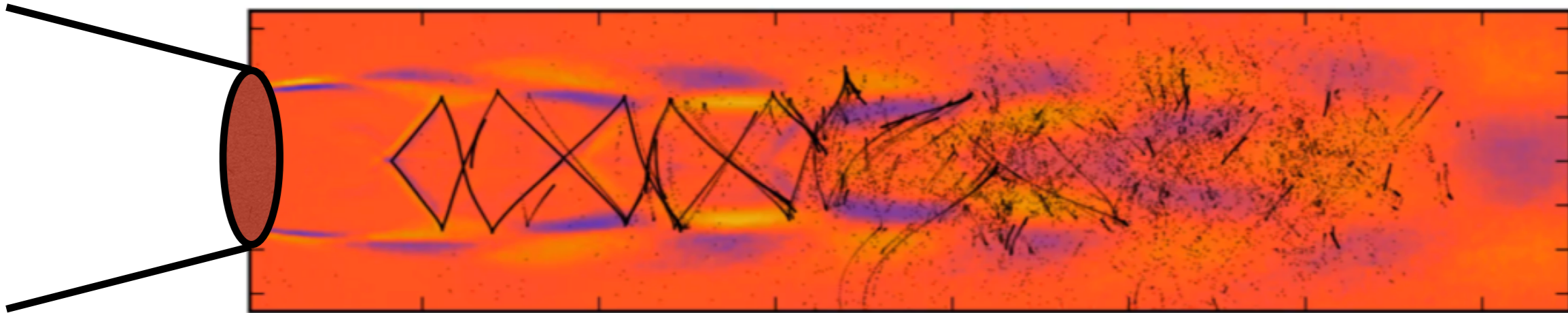


1. Recap. of lecture 3



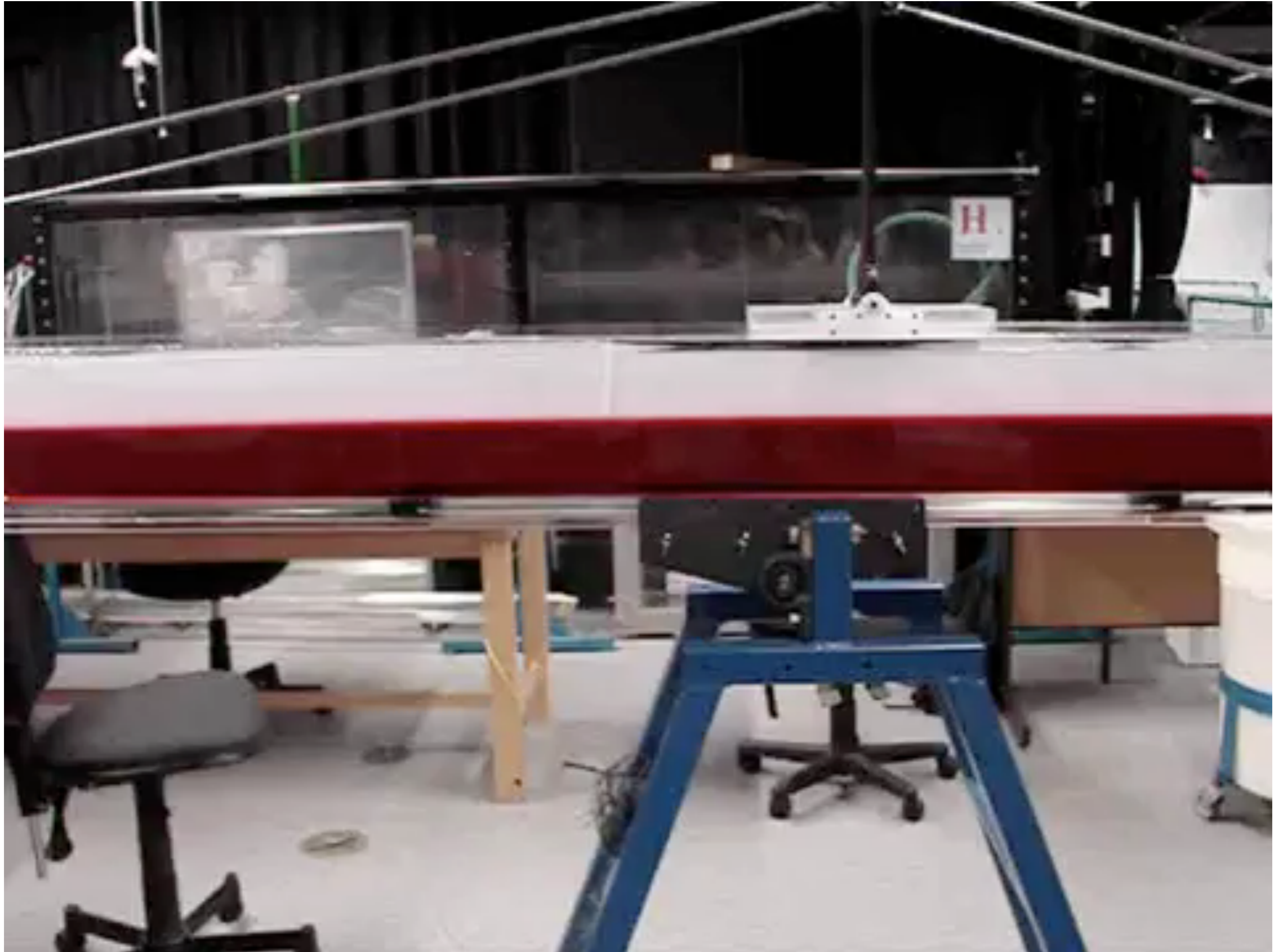
1. Recap. of lecture 3

Edgington-Mitchell et al. 2017

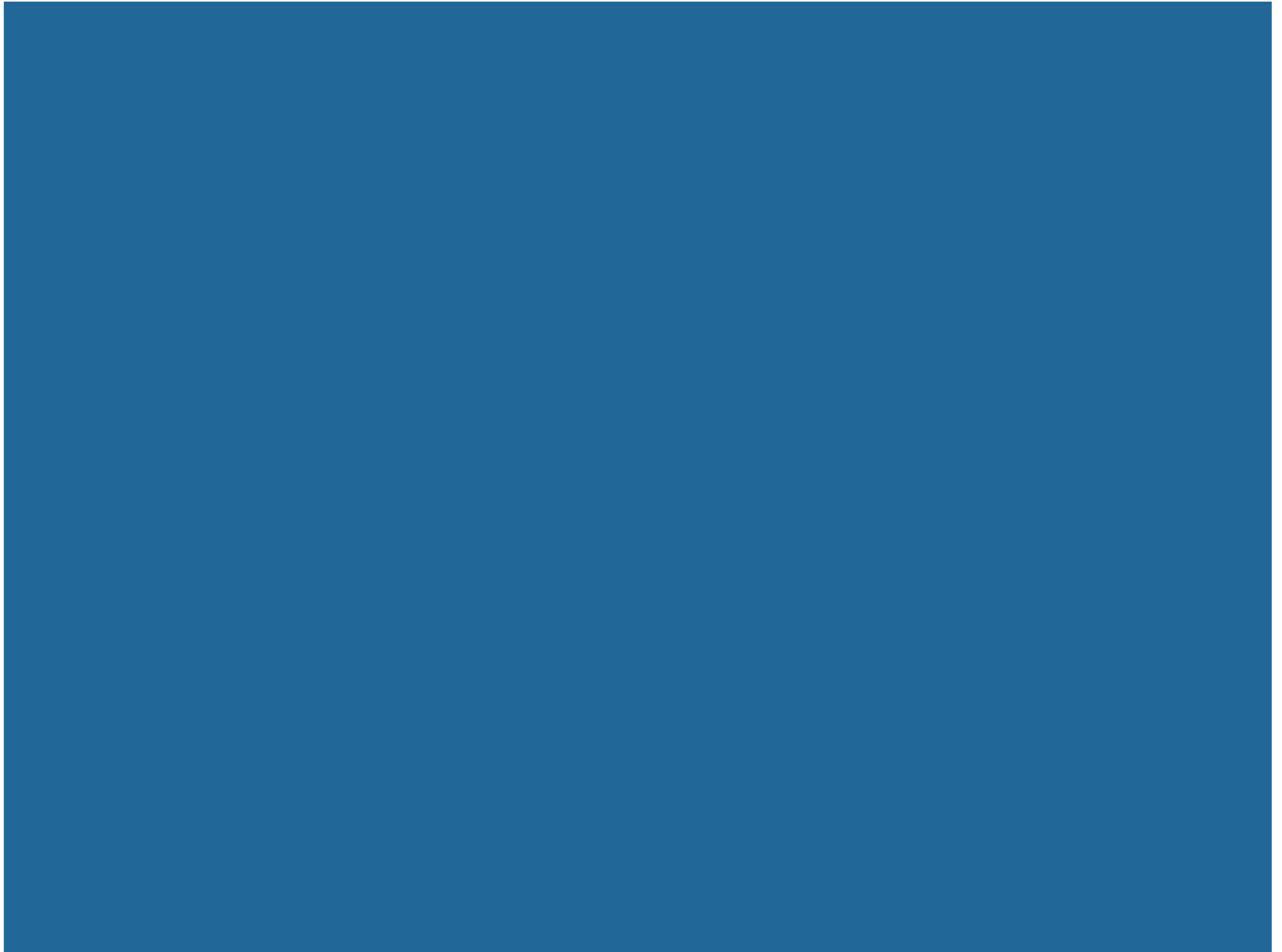


2. Viscosity and stability of plane Poiseuille flow

2. Viscosity and the stability of Poiseuille flow



2. Viscosity and the stability of Poiseuille flow




2. Viscosity and the stability of Poiseuille flow

Orr-Sommerfeld equation

$$(U - c) \left[\frac{d^2}{dy^2} - \alpha^2 \right] \hat{v} - \frac{d^2 U}{dy^2} \hat{v} = \frac{1}{i\alpha \text{Re}} \left[\frac{d^4}{dy^4} - 2\alpha^2 \frac{d^2}{dy^2} + \alpha^4 \right] \hat{v}$$

Rearrange to take form of eigenvalue problem

$$\left[U \left(\frac{d^2}{dy^2} - \alpha^2 \right) - \frac{d^2 U}{dy^2} - \frac{1}{i\alpha \text{Re}} \left(\frac{d^4}{dy^4} - 2\alpha^2 \frac{d^2}{dy^2} + \alpha^4 \right) \right] \hat{v} = c \left[\frac{d^2}{dy^2} - \alpha^2 \right] \hat{v}$$


$$\mathbf{L}\mathbf{v} = c\mathbf{F}\mathbf{v}$$

Exercise: write a code to solve the temporal stability problem for the Orr-Sommerfeld equation for plane Poiseuille flow ($U=1-y^2$), with BCs:

$$v(+1) = \frac{dv}{dy} (+1) = v(-1) = \frac{dv}{dy} (-1) = 0$$

2. Viscosity and the stability of Poiseuille flow

More numerical tricks: another way to impose homogeneous **Dirichlet** boundary conditions

$$\begin{array}{c} \text{ignored} \rightarrow \\ \left(\begin{array}{c} w_0 \\ w_1 \\ \vdots \\ \vdots \\ \vdots \\ w_{N-1} \\ w_N \end{array} \right) \\ \text{ignored} \rightarrow \end{array} = \left(\begin{array}{c|c|c} \text{dark gray} & \text{light gray} & \text{dark gray} \\ \hline & D_N^2 & \\ \hline \text{dark gray} & \text{light gray} & \text{dark gray} \end{array} \right) \cdot \begin{array}{c} \left(\begin{array}{c} v_0 \\ v_1 \\ \vdots \\ \vdots \\ \vdots \\ v_{N-1} \\ v_N \end{array} \right) \\ \leftarrow \text{zeroed} \\ \leftarrow \text{zeroed} \end{array}$$

$L=L(2:N,2:N)$
 $F=F(2:N,2:N)$

Because the boundary values have been specified, the number of degrees of freedom has been reduced by 2: the matrix must be reduced accordingly to ensure that it not be overconstrained.

2. Viscosity and the stability of Poiseuille flow

More numerical tricks: a way to simultaneously impose homogeneous Dirichlet and Neumann boundary conditions

Introduce a new variable, $q(y)$

$$v(y) = (1 - y^2)q(y)$$

$$\frac{dv}{dy}(y) = (2y)q(y) + (1 - y^2)q'(y)$$

If $q(-1)=q(1)=0$ then

$$\frac{d^4 v}{dy^4} = (1 - y^2) \frac{d^4 q}{dy^4} - 8y \frac{d^3 q}{dy^3} - 12 \frac{d^2 q}{dy^2}$$

$$v(-1)=v(1)=0$$

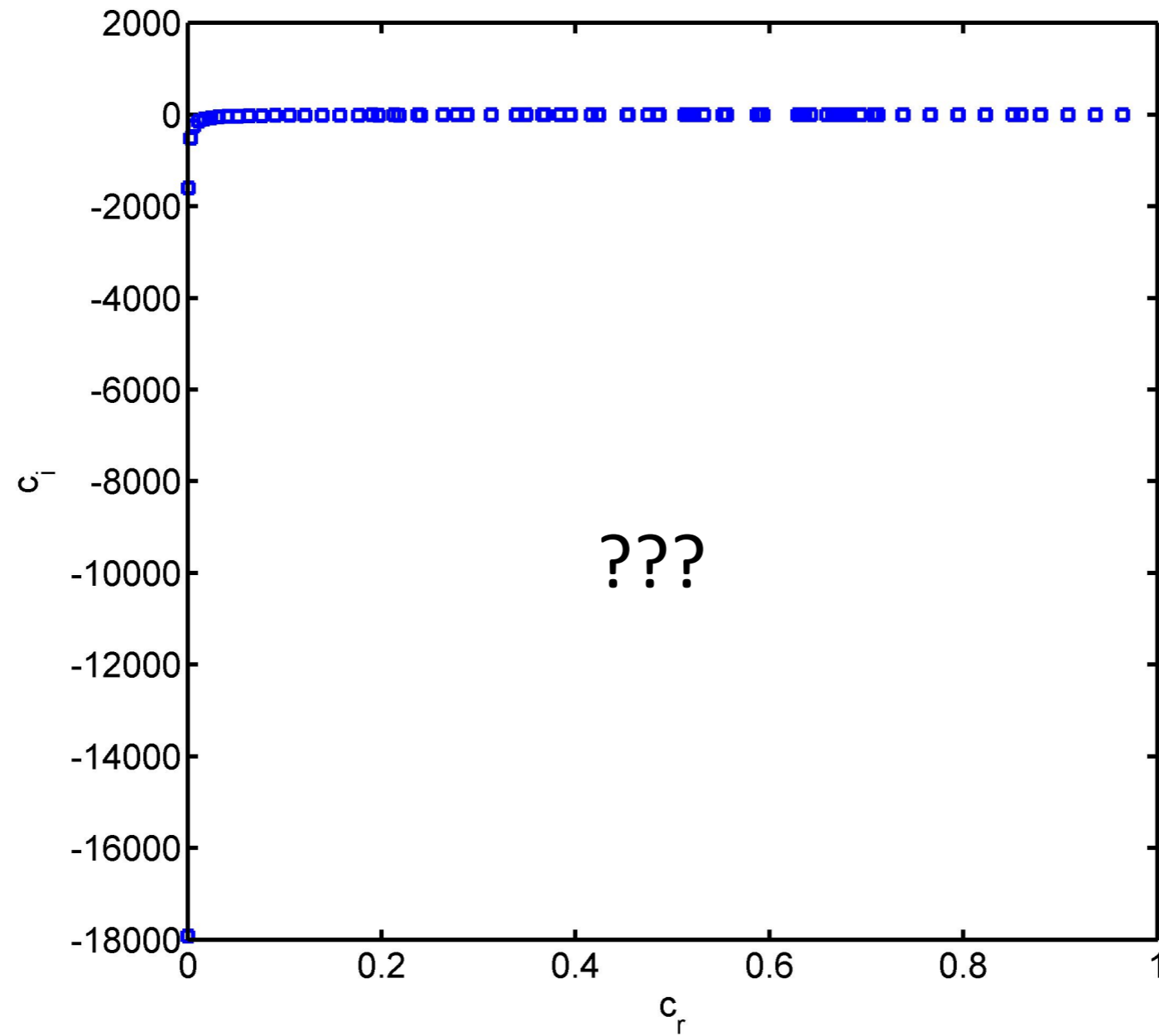
AND

$$dv/dy(-1)=dv/dy(1)=0$$

```
D2 = D*D; D2 = D2(2:N,2:N);
S = diag([0; 1./(1-y(2:N).^2); 0]);
D4 = (diag(1-y.^2)*D^4 - 8*diag(y)*D^3 - 12*D^2);
D4=D4(2:N,2:N);
D4=D4*S(2:N,2:N);
y = y(2:N);
D = D(2:N,2:N);
```

2. Viscosity and the stability of Poiseuille flow

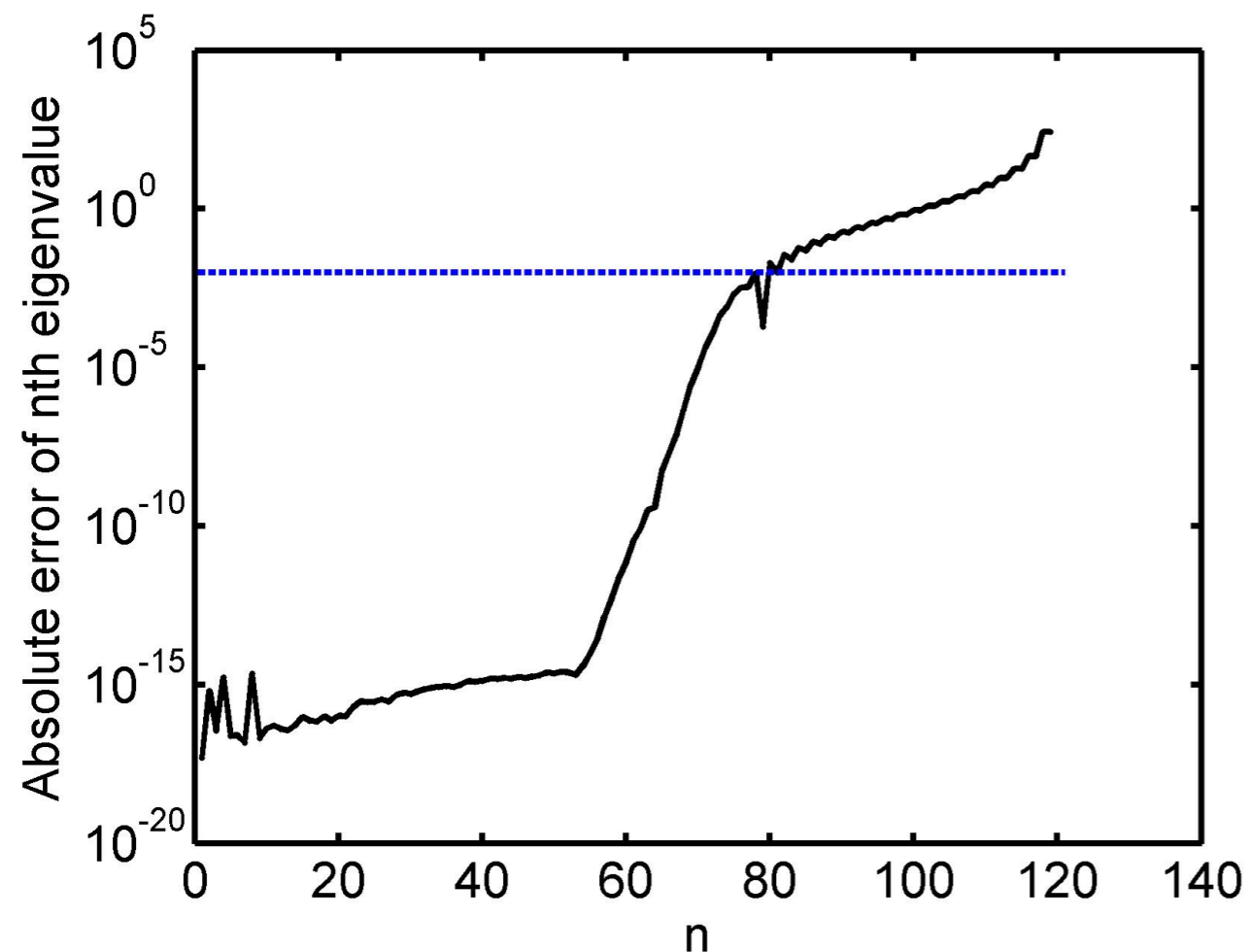
Results



2. Viscosity and the stability of Poiseuille flow

Remember this? Not all eigenvalues are converged

$$\left[\frac{d^2}{dy^2} \right] \mathbf{v} = \lambda(-1) \mathbf{v}$$

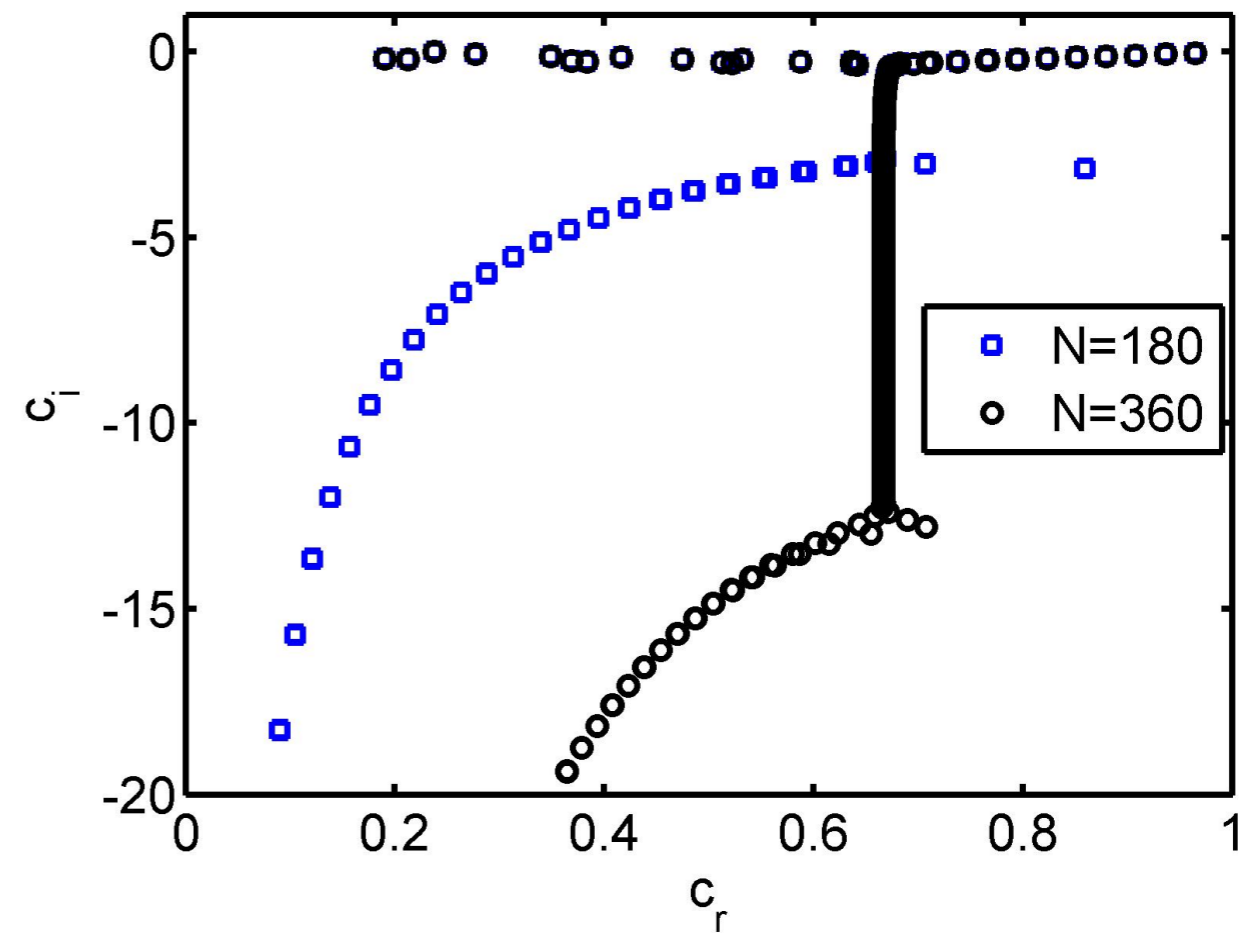
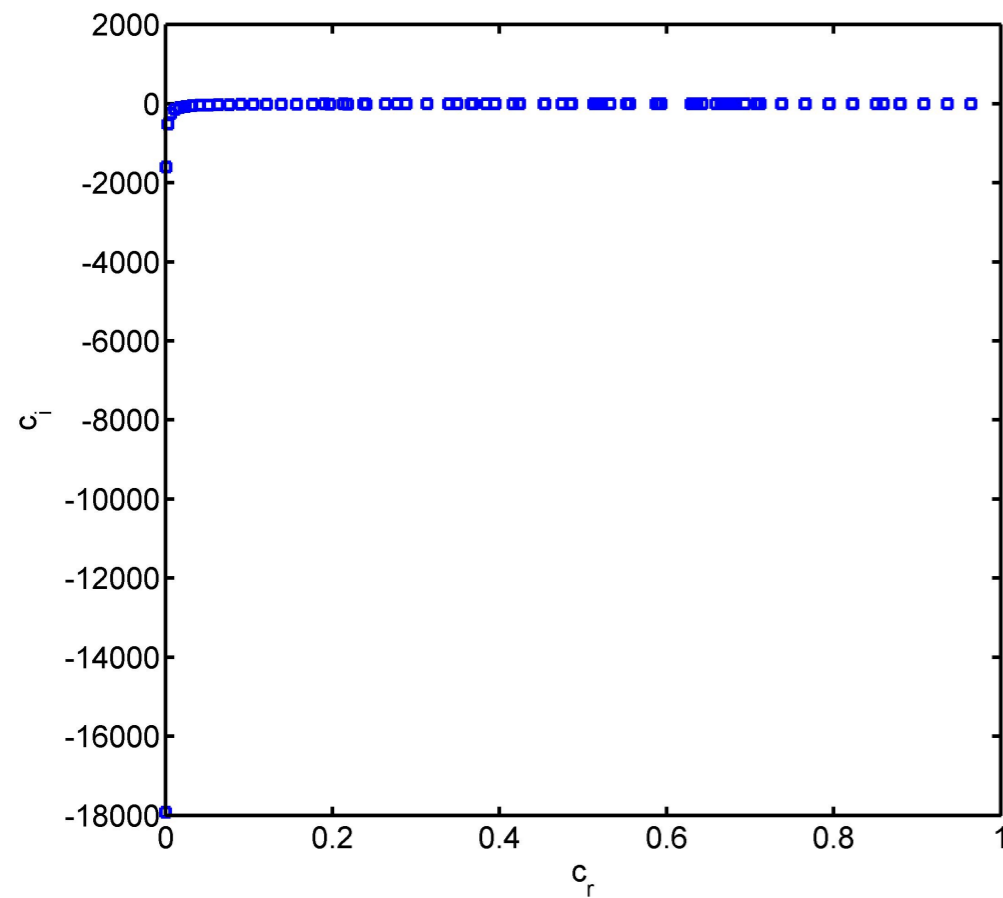


Orr-Sommerfeld:
no analytical solutions

**How do we decide which
eigenvalues are accurate?**

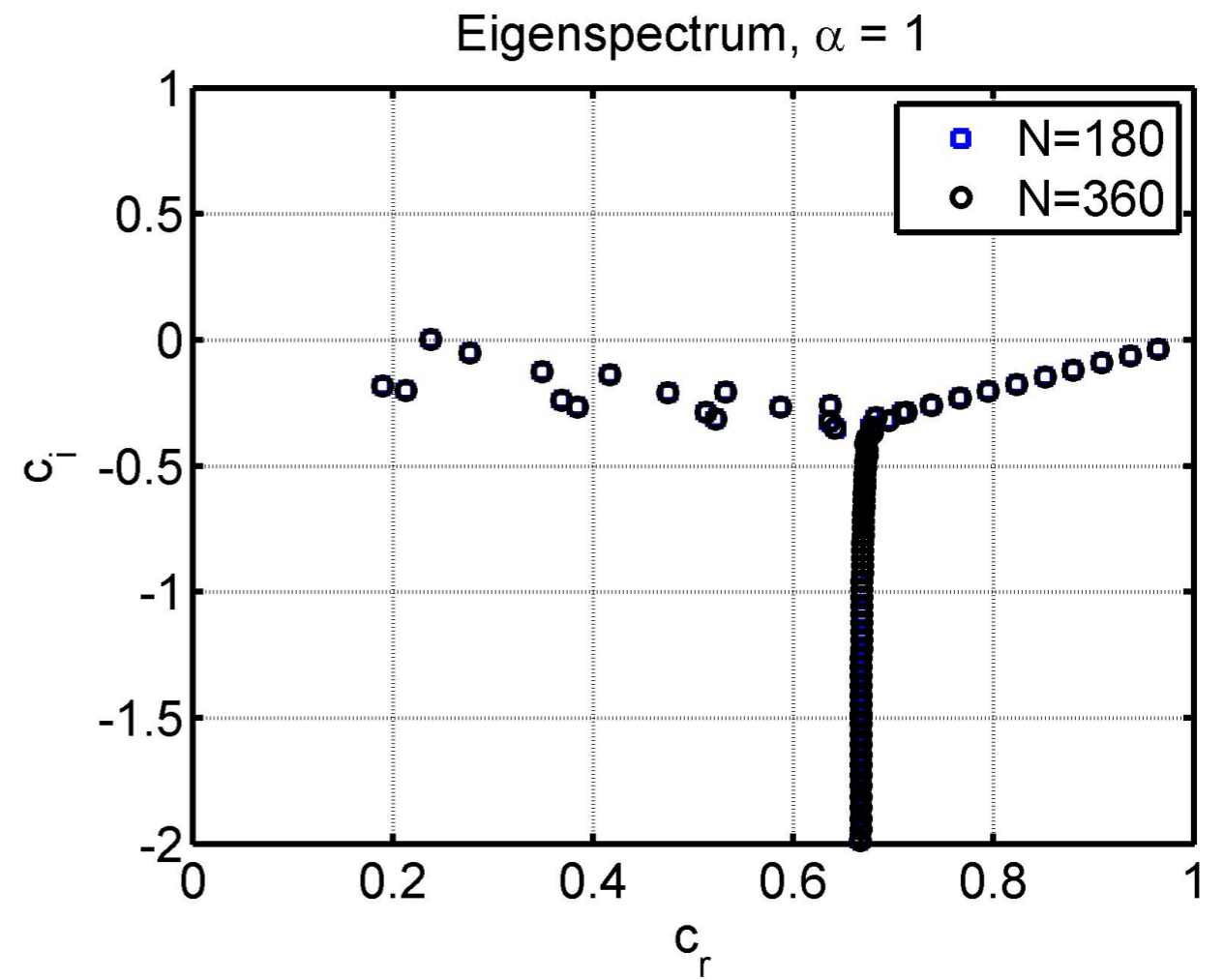
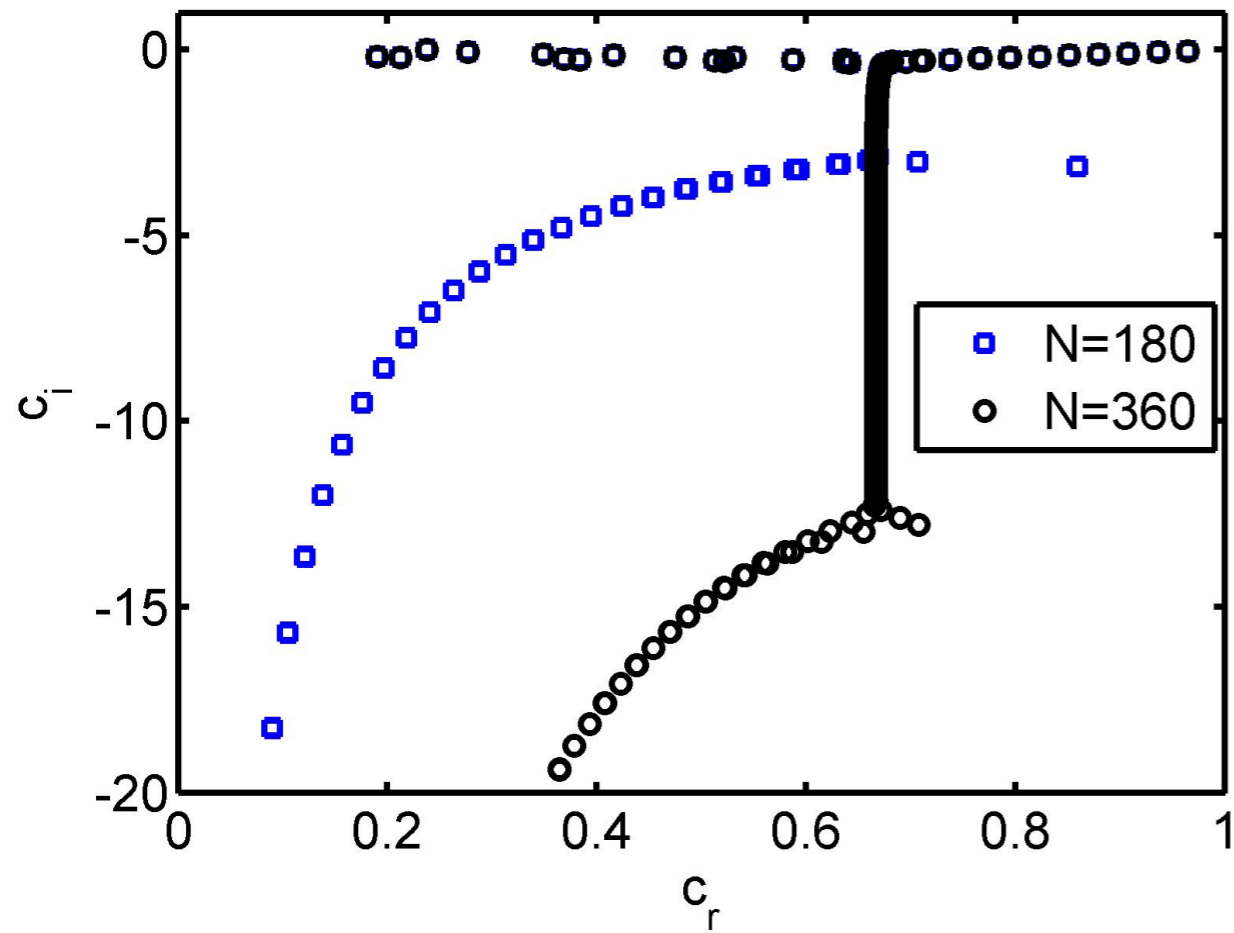
2. Viscosity and the stability of Poiseuille flow

Results



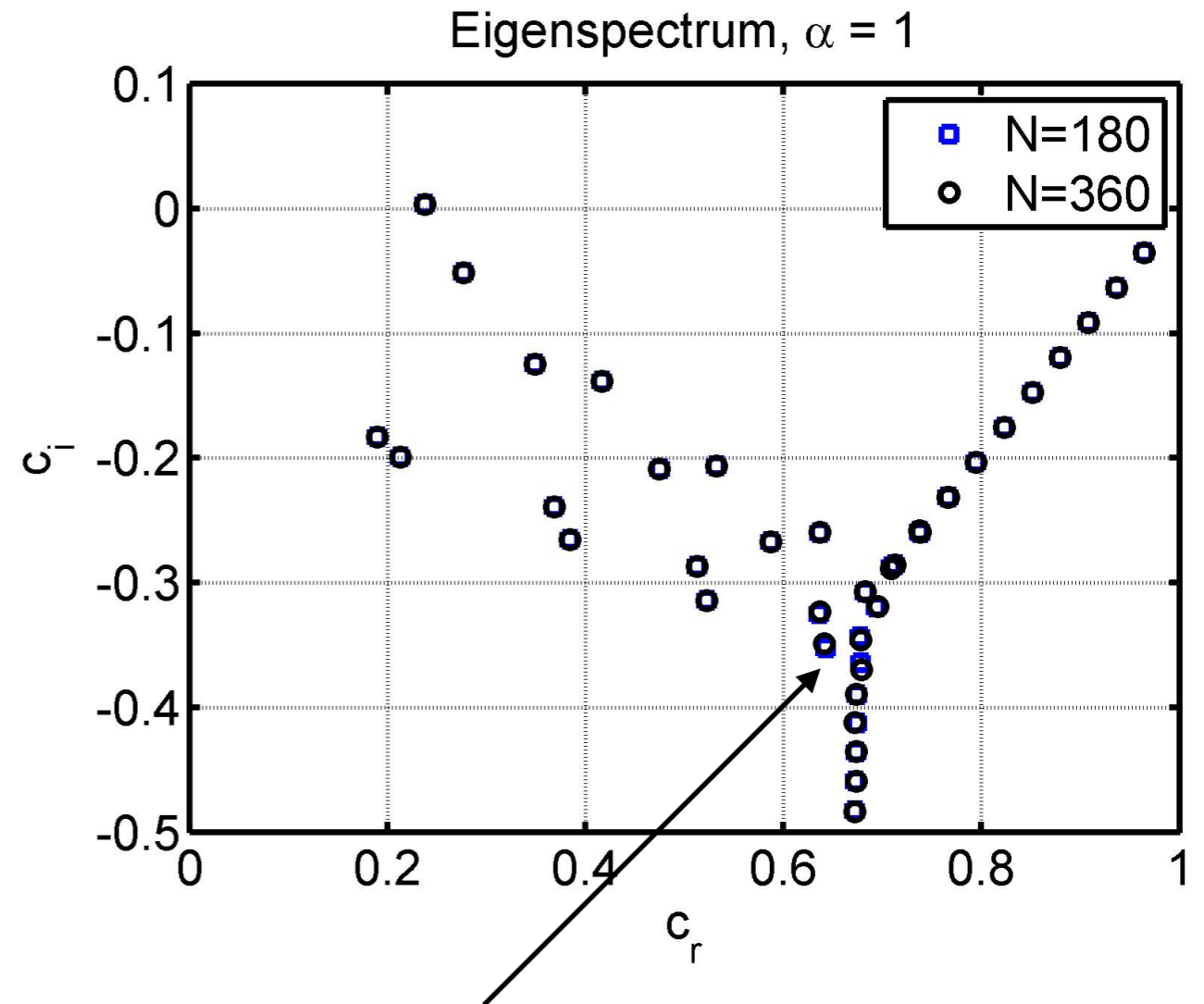
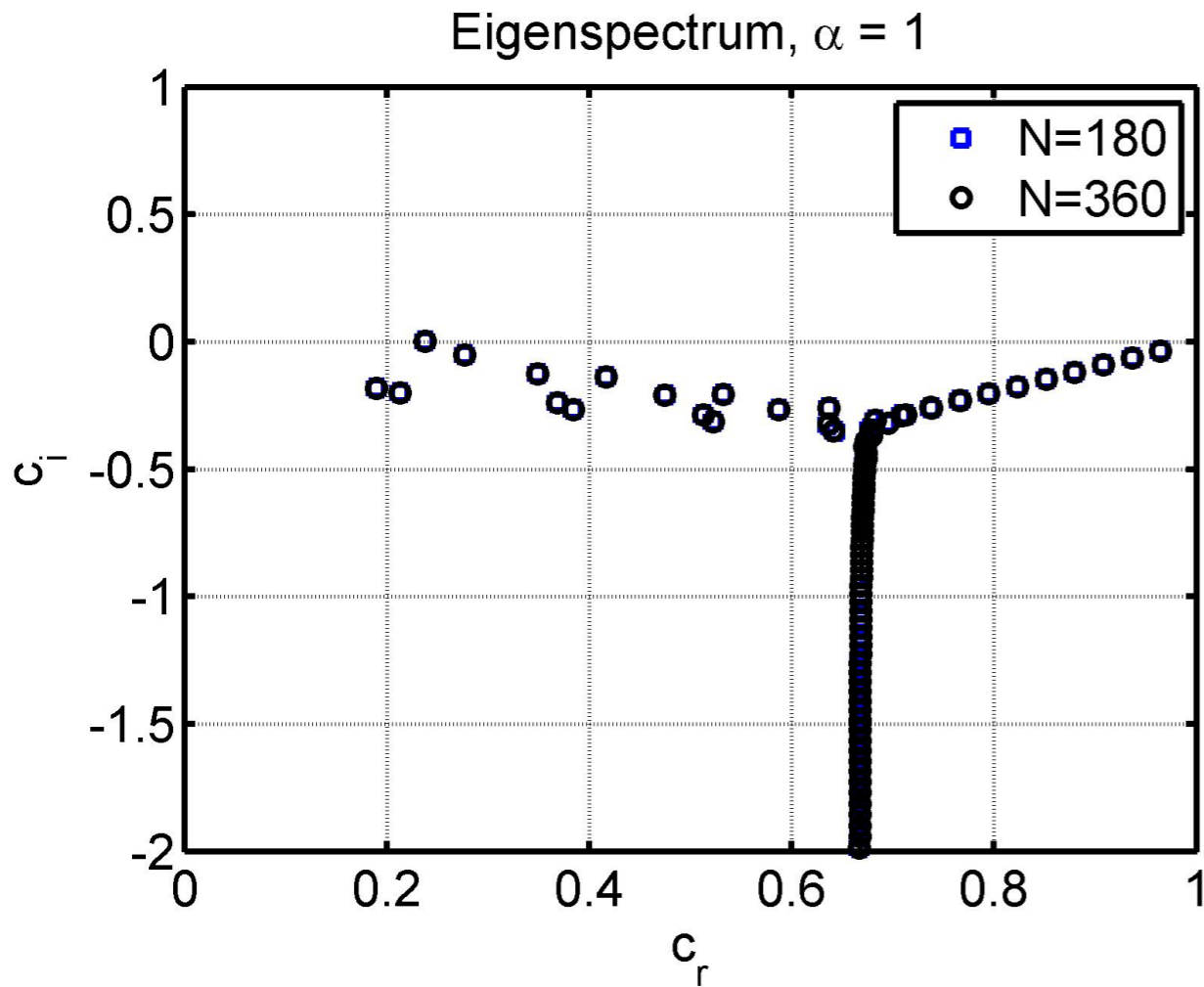
2. Viscosity and the stability of Poiseuille flow

Results



2. Viscosity and the stability of Poiseuille flow

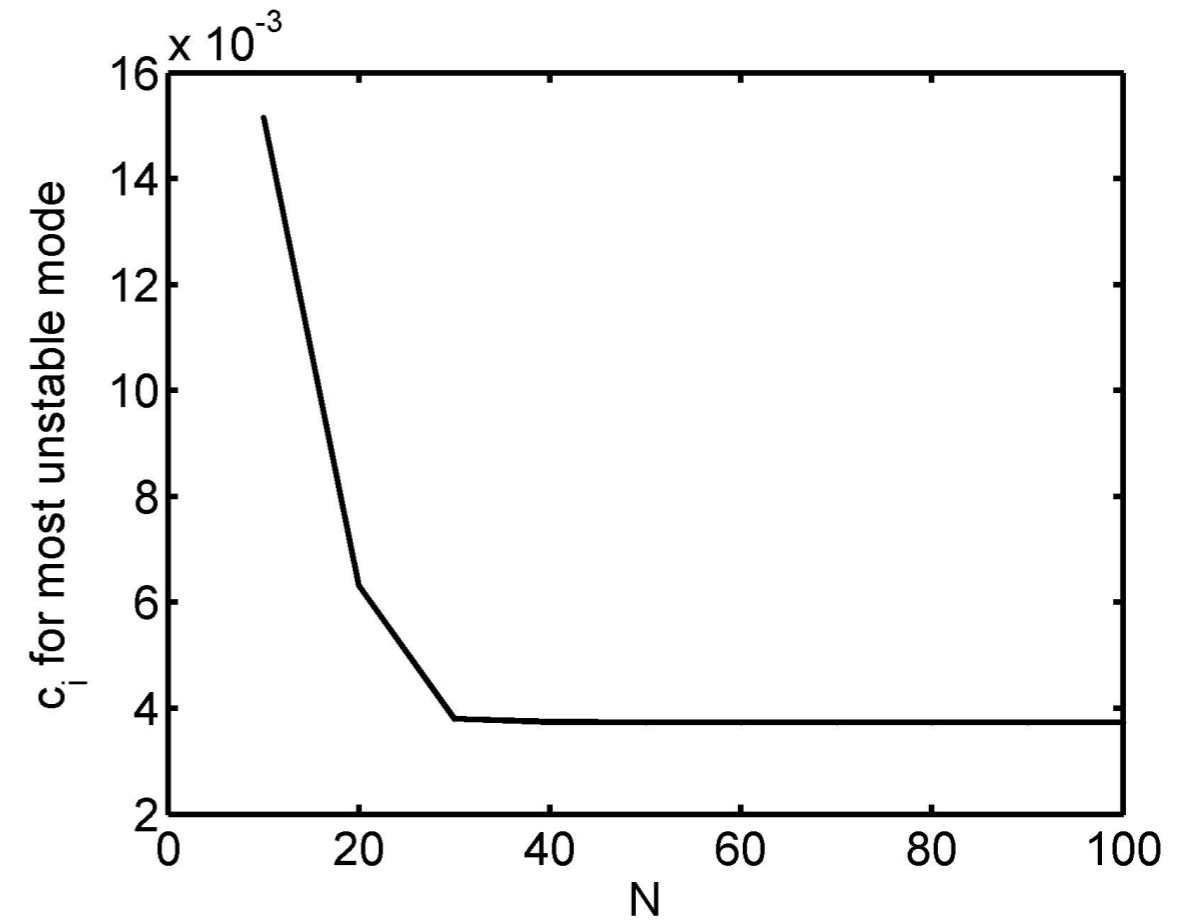
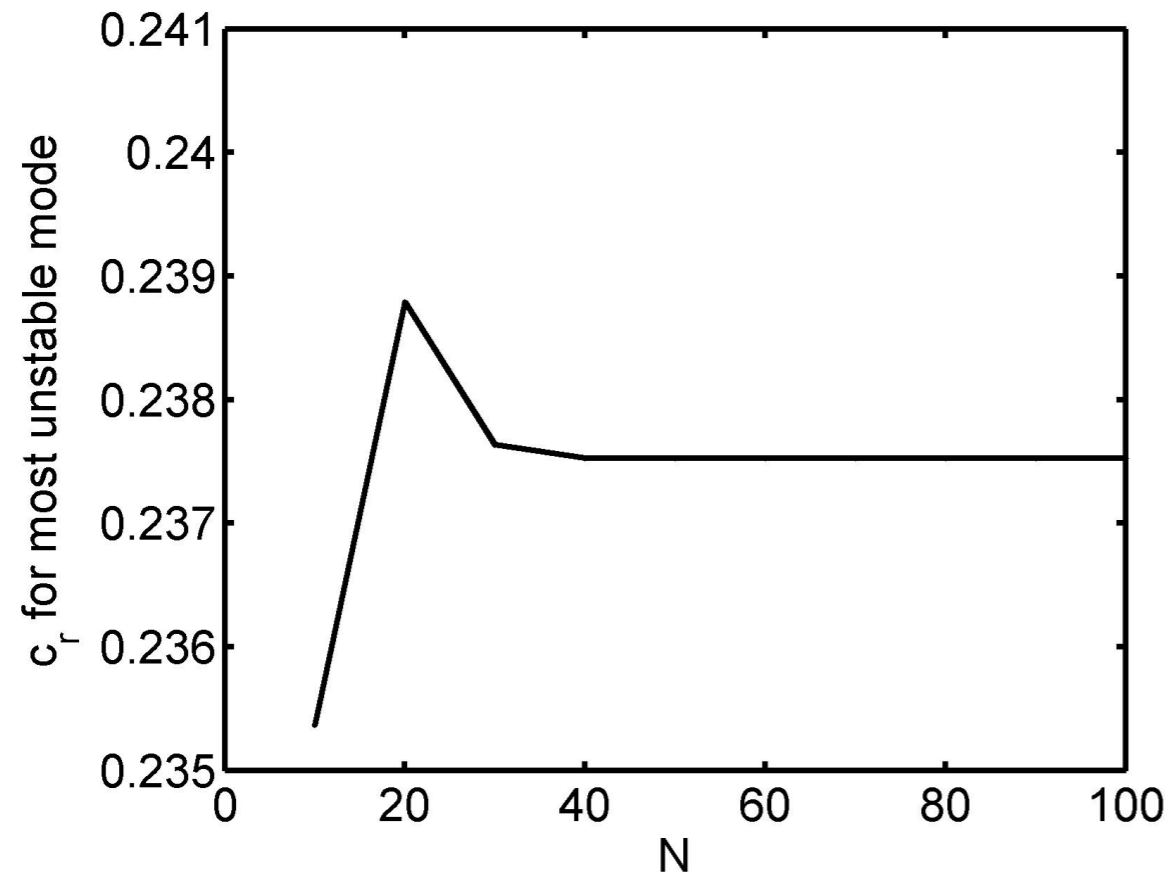
Results



Some errors remain in this region
of high sensitivity of the O-S operator

2. Viscosity and the stability of Poiseuille flow

Results - convergence of most unstable mode

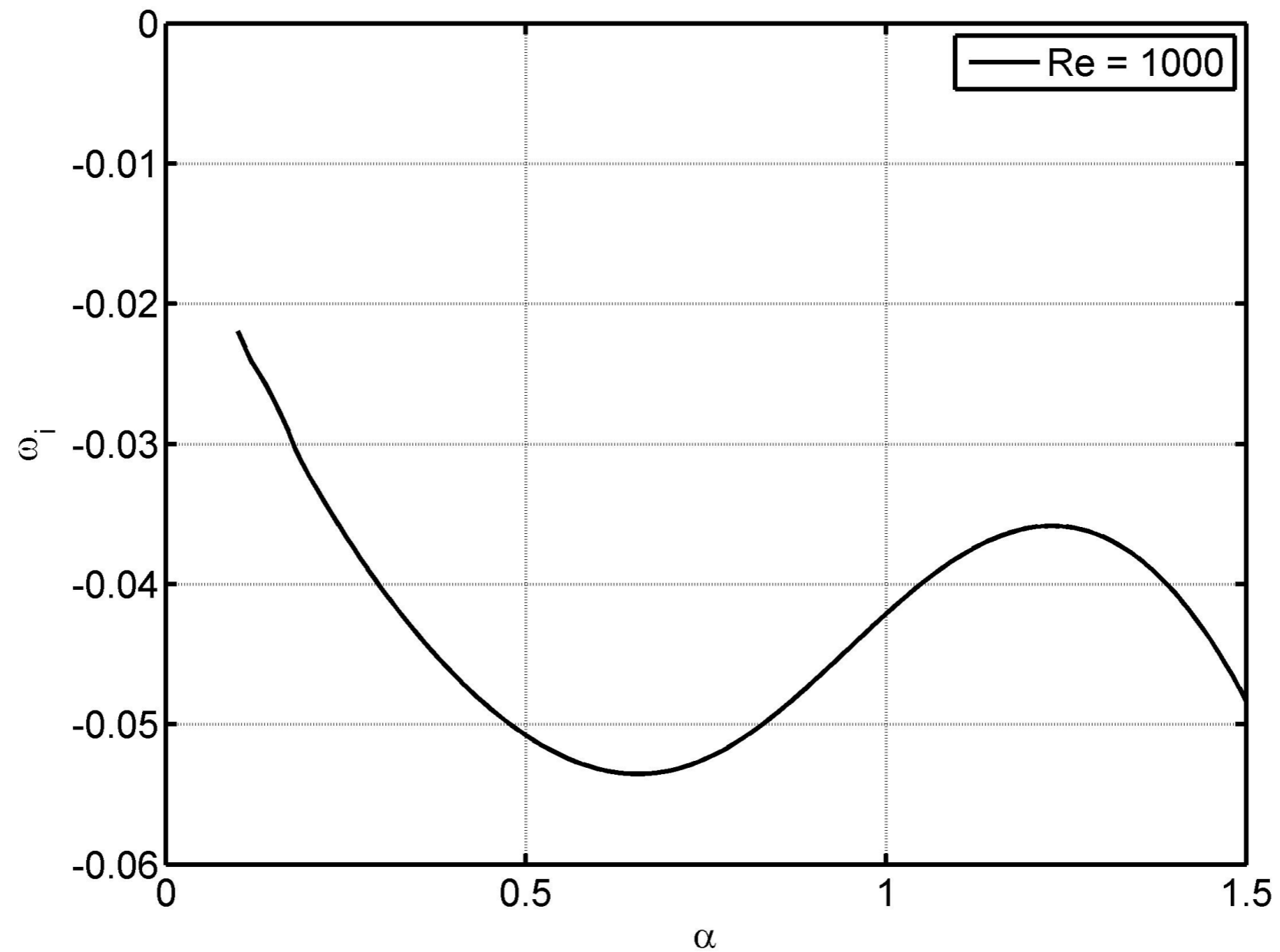


Orszag 1971:

$$0.23752649 + 0.00373967i$$

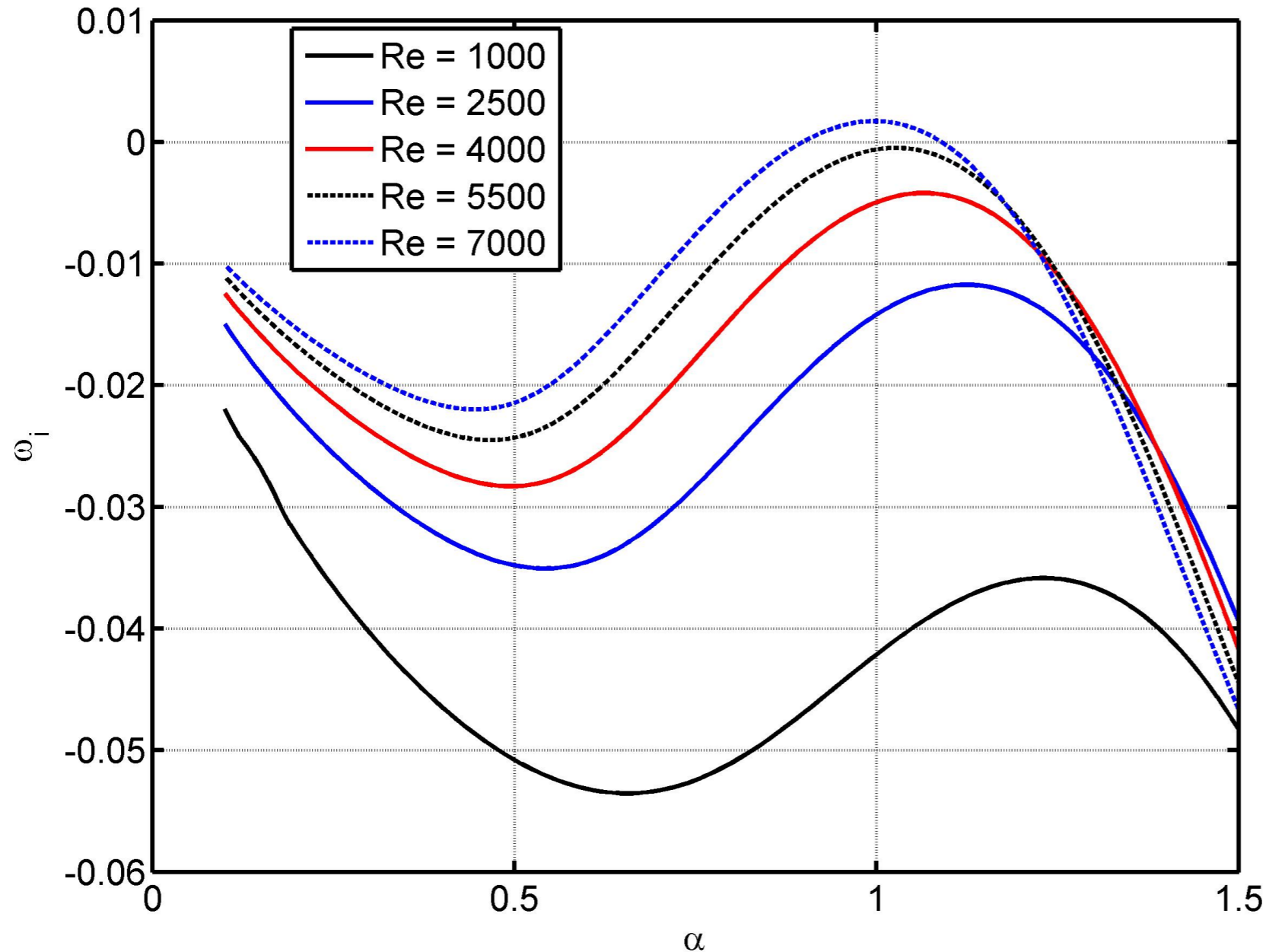
2. Viscosity and the stability of Poiseuille flow

Results - growth rate of most unstable mode & effect of Re



2. Viscosity and the stability of Poiseuille flow

Results - growth rate of most unstable mode & effect of Re



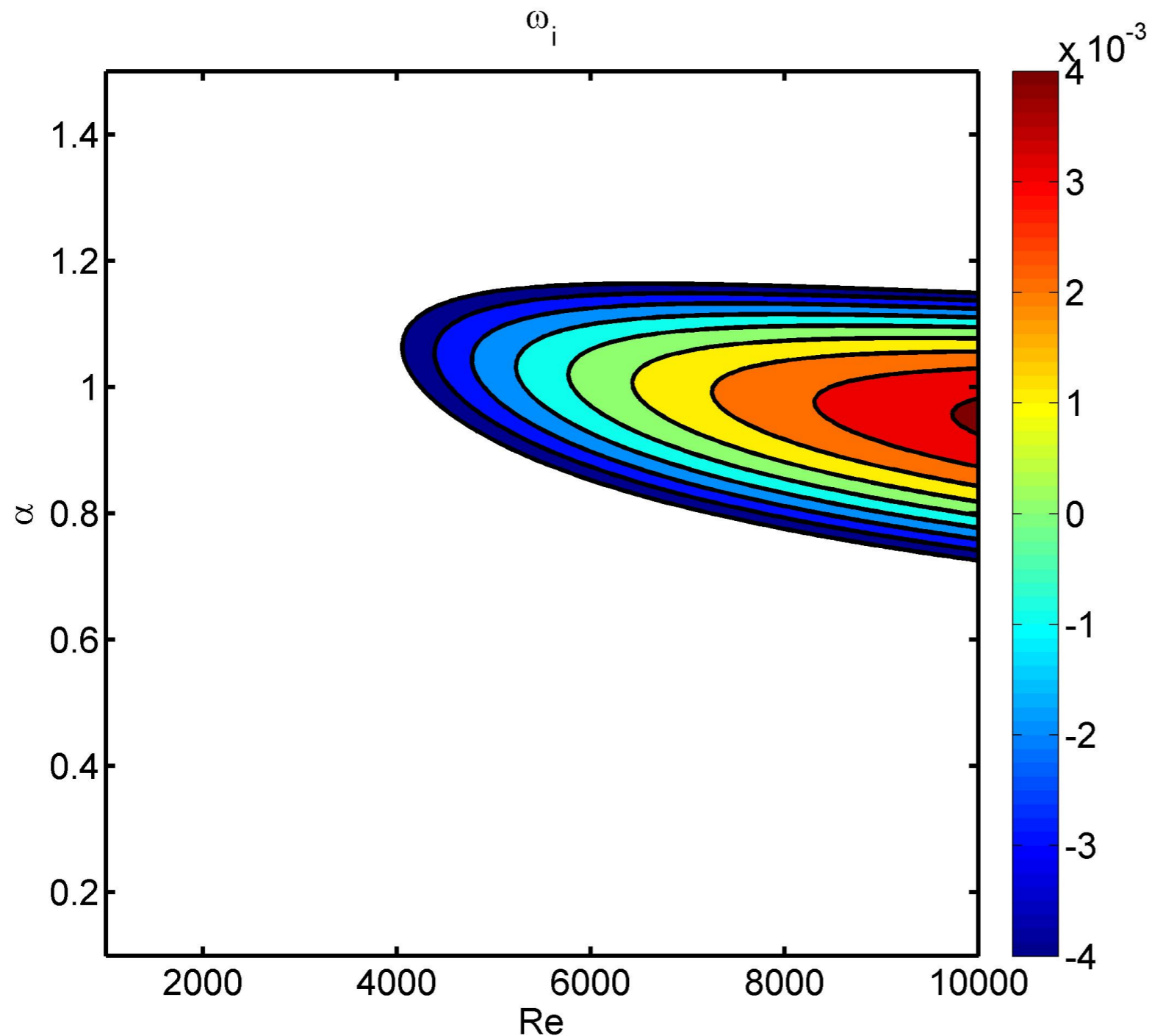
**Low Re is stabilising
(viscous damping)**

**Below a certain Re
all modes are stable**

**Above a certain Re
one mode becomes
unstable - sufficient
for transition**

2. Viscosity and the stability of Poiseuille flow

Results - growth rate of most unstable mode & effect of Re



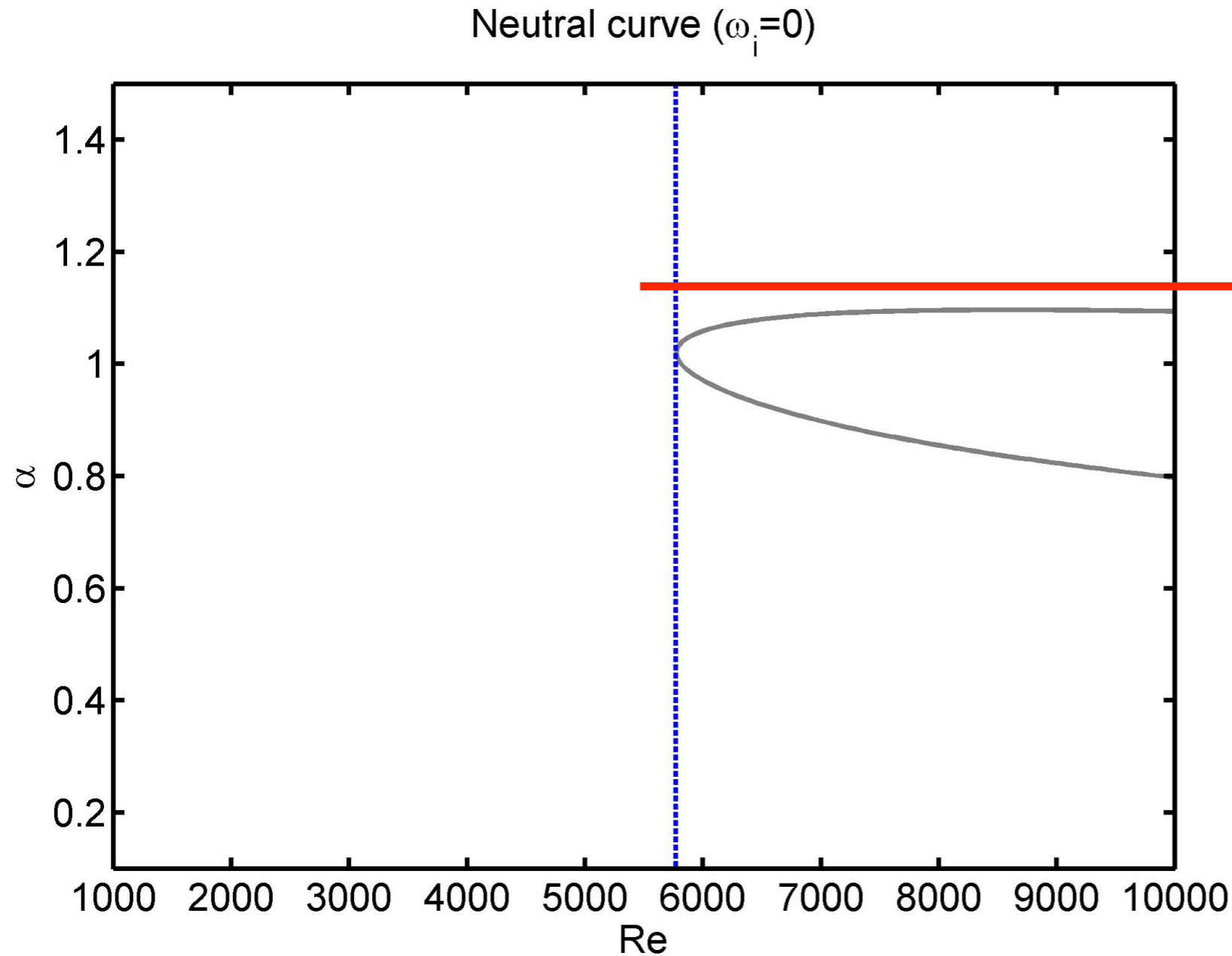
**Temporal growth
rate of most unstable
mode of Poiseuille flow**

**Green, yellow,
red: unstable**

**Cyan, blue,
white: stable**

2. Viscosity and the stability of Poiseuille flow

Results - growth rate of most unstable mode & effect of Re



**Critical Reynolds
number**

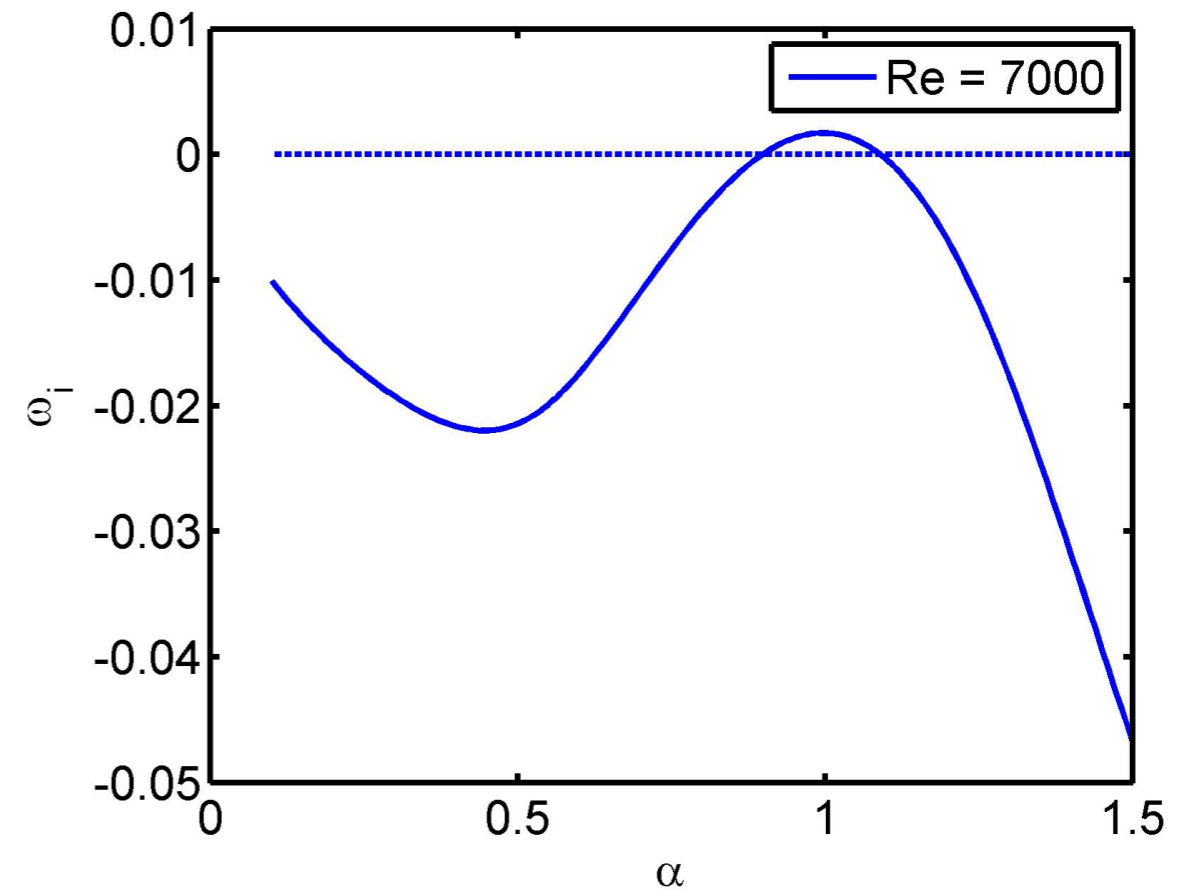
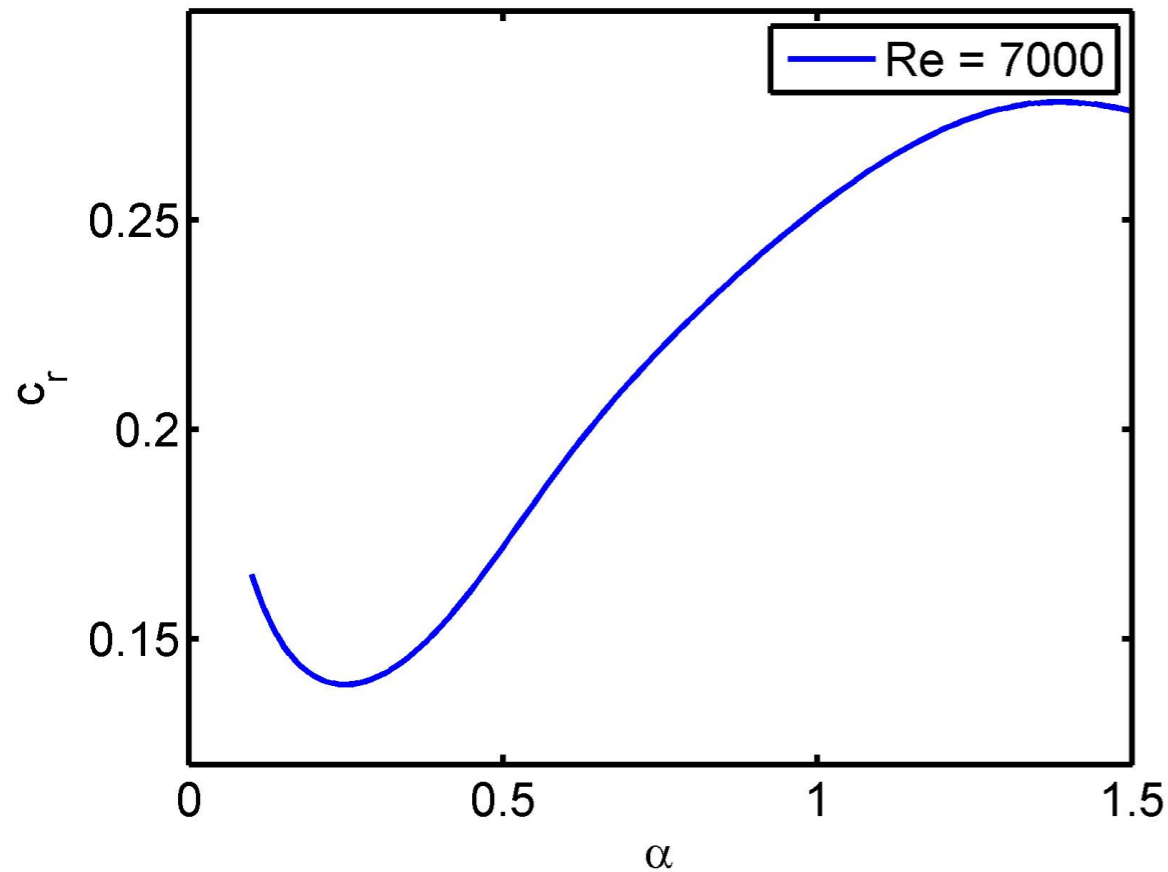
**Above this value a
range of wavenumbers
will grow exponentially
with time**

**Initial stage of
transition to turbulence**

2. Viscosity and the stability of Poiseuille flow

Results - phase speed, showing dispersive nature of instability waves (unlike those of Rayleigh equation)

Most unstable wave in Poiseuille flow



Each mode has a dispersion relation $\omega = \omega(\alpha)$

2. Viscosity and the stability of Poiseuille flow

Experimental results

Nishioka, Iida & Ichikawa 1975 – channel flow, background turbulence=0.05%

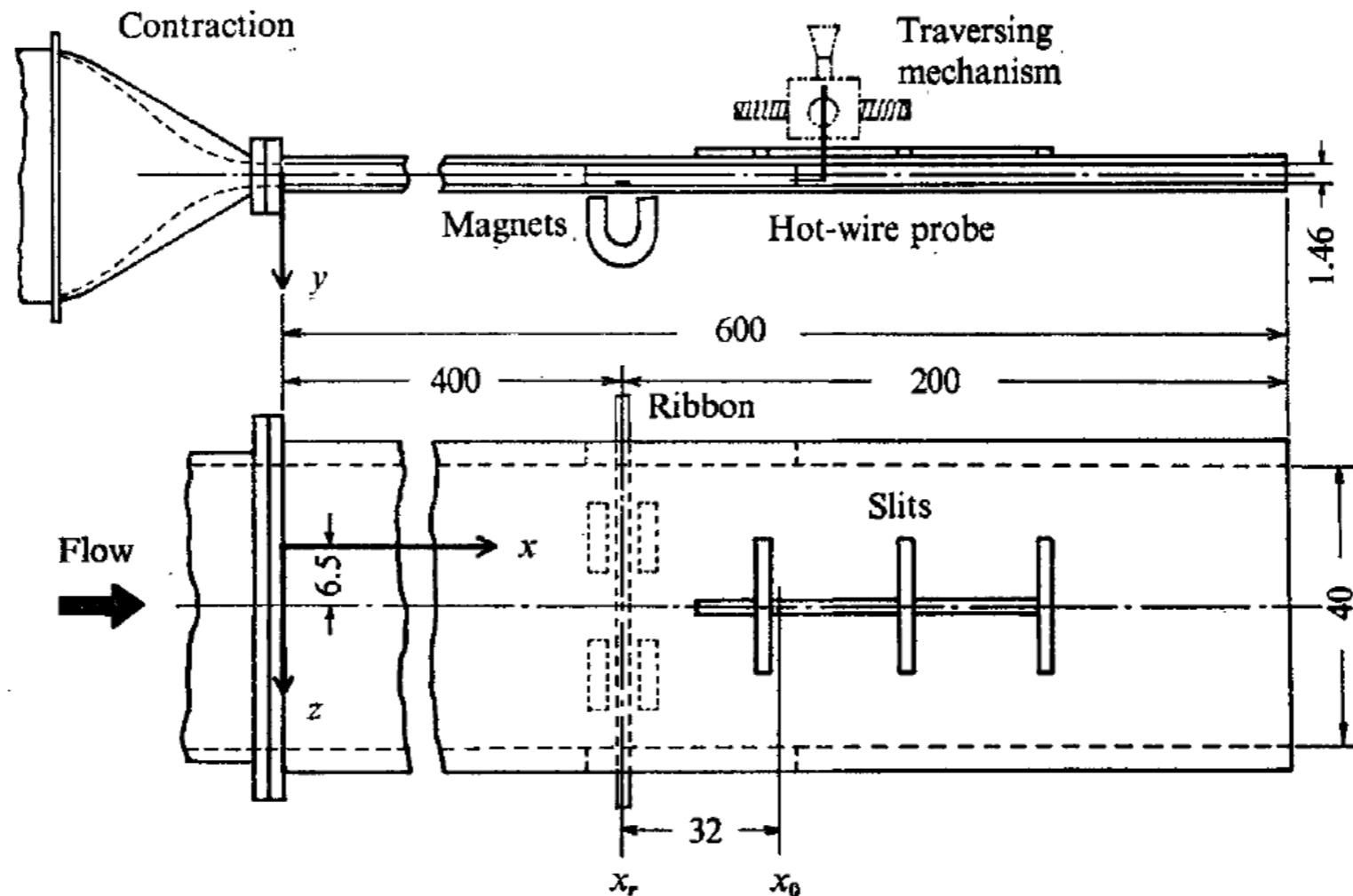
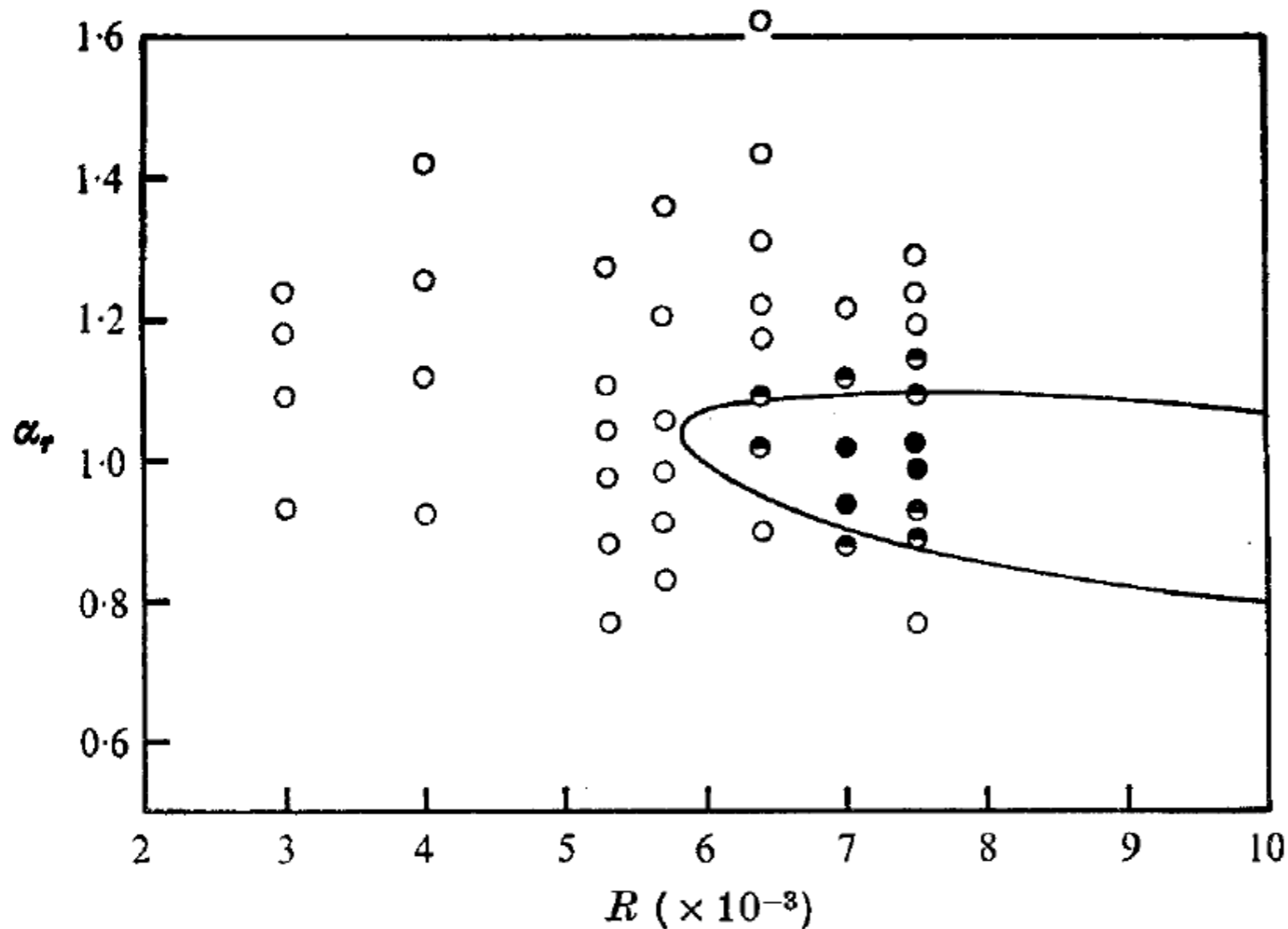


FIGURE 1. Channel apparatus and co-ordinate system. Dimensions in centimetres.

2. Viscosity and the stability of Poiseuille flow

Experimental results



Note: other experiments report transition at lower Re

Patel & Head 1969:
at Re=2500

Karnitz, Potter & Smith 1974:
at Re=5000
(background turbulence: 0.3%)

Subcritical transition:
more on that later

FIGURE 11. Stability boundary for small disturbances. —, Ito's neutral curve.
Our results: ○, damped; ◐, nearly neutral; ●, amplified.

2. Viscosity and the stability of Poiseuille flow

Exercises:

- Evaluate the Reynolds-number effect on the temporal growth rate for a mixing layer (tanh profile, Michalke 1964). Is it possible to determine a critical Reynolds number?
- Study the temporal stability of the Blasius boundary layer.
- Study the effect of favourable and adverse pressure gradients in the stability boundary layers using the Falkner-Skan family of velocity profiles.

3. Orr-Sommerfeld for the mixing layer


3. Orr-Sommerfeld for the mixing layer

Orr-Sommerfeld equation

$$(U - c) \left[\frac{d^2}{dy^2} - \alpha^2 \right] \hat{v} - \frac{d^2 U}{dy^2} \hat{v} = \frac{1}{i\alpha \text{Re}} \left[\frac{d^4}{dy^4} - 2\alpha^2 \frac{d^2}{dy^2} + \alpha^4 \right] \hat{v}$$

Rearrange to take form of eigenvalue problem

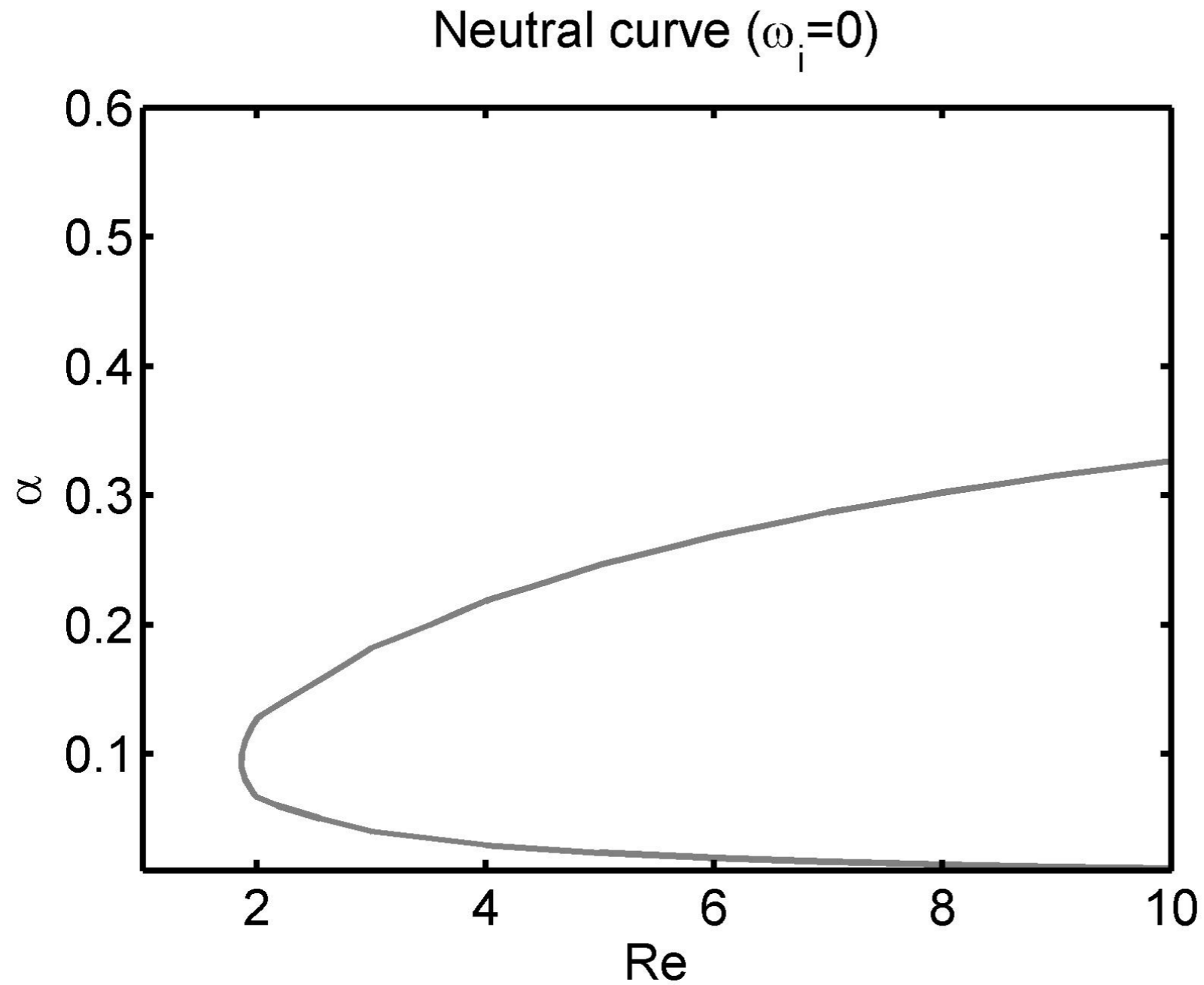
$$\left[U \left(\frac{d^2}{dy^2} - \alpha^2 \right) - \frac{d^2 U}{dy^2} - \frac{1}{i\alpha \text{Re}} \left(\frac{d^4}{dy^4} - 2\alpha^2 \frac{d^2}{dy^2} + \alpha^4 \right) \right] \hat{v} = c \left[\frac{d^2}{dy^2} - \alpha^2 \right] \hat{v}$$


$$L\mathbf{v} = cF\mathbf{v}$$

Exercise: write a code to solve the temporal stability problem for the mixing layer ($U=0.5(1+\tanh(y))$), with BCs: $v=dv/dy \rightarrow 0$ for $y \rightarrow \text{infinity}$. Is it possible to find critical Reynolds number?

3. Orr-Sommerfeld for the mixing layer

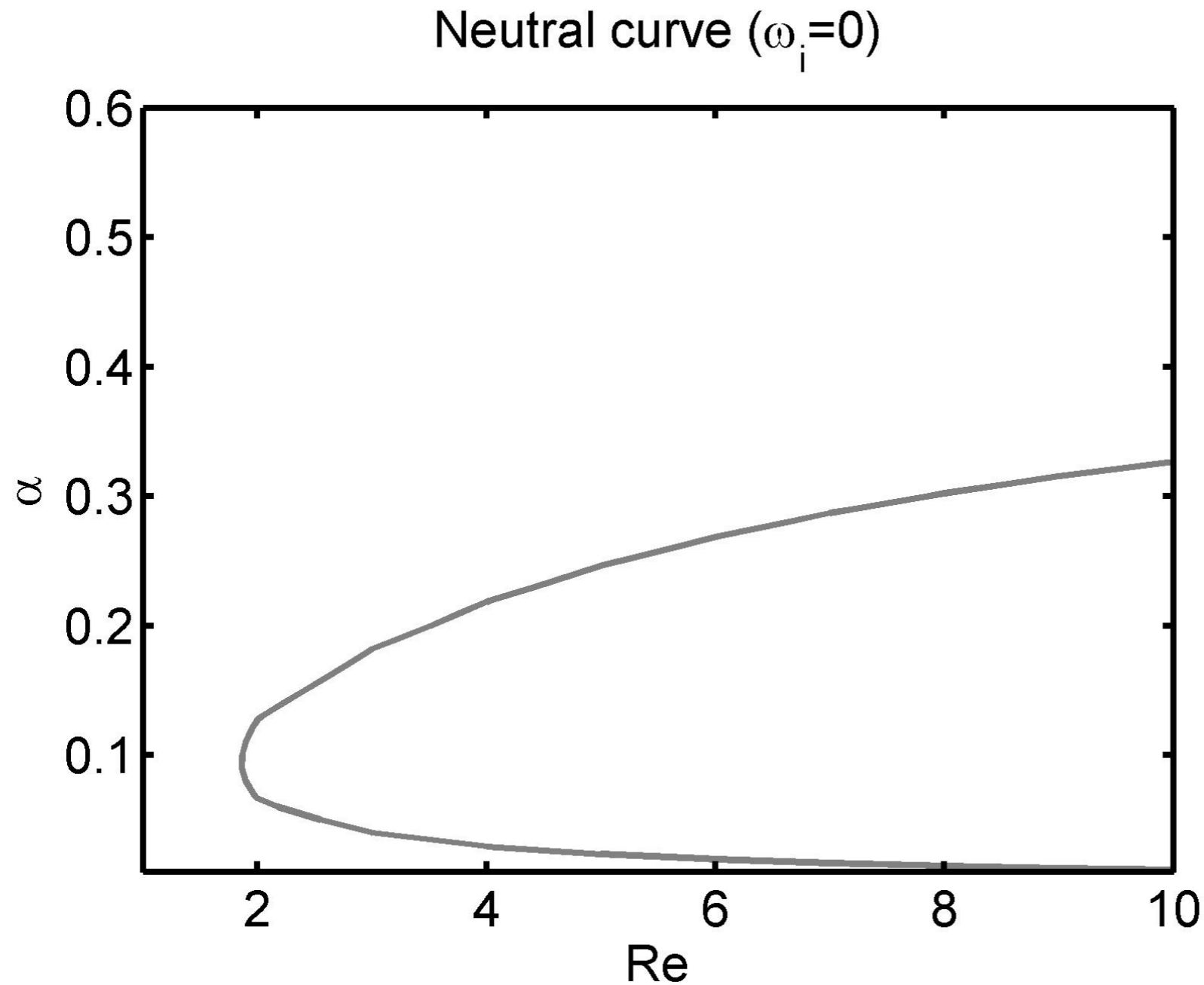
Results



Does this make sense?

3. Orr-Sommerfeld for the mixing layer

Results



Does this make sense?

Boundary-layer theory:

$$\delta \approx \frac{x}{\sqrt{\text{Re}}}$$

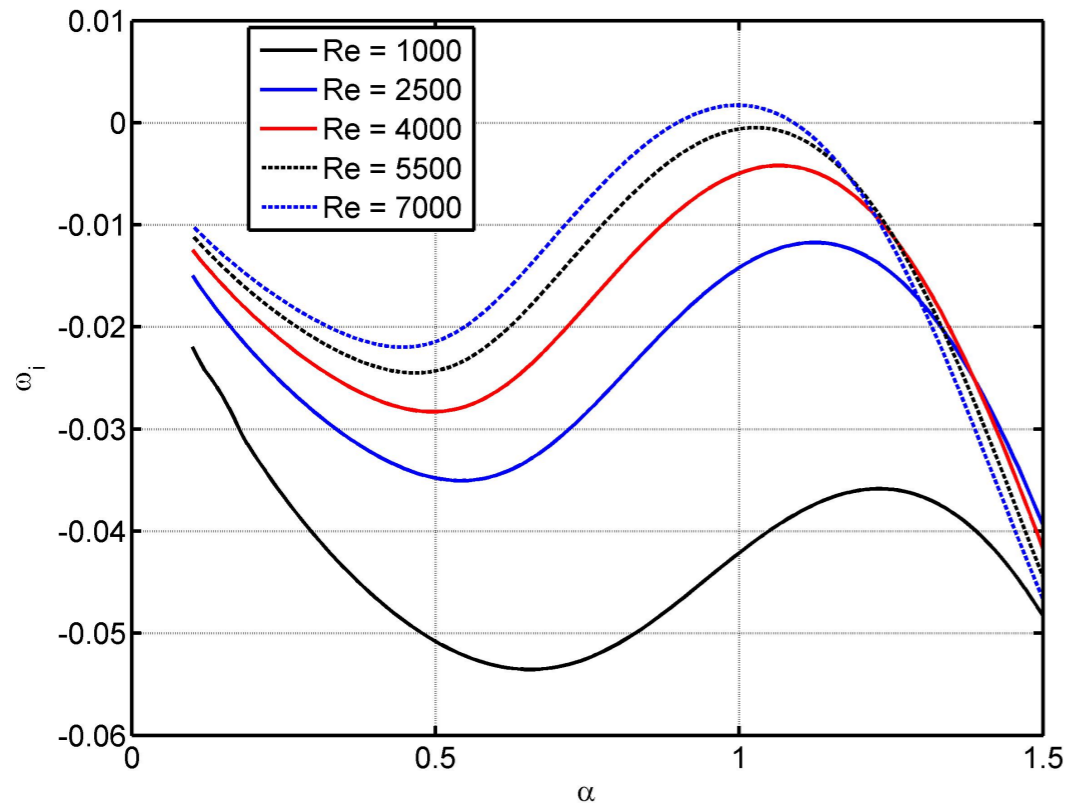
But we assume $U=U(y)$

Parallel flow hypothesis
only applicable for $\text{Re} \gg 1$

3. Orr-Sommerfeld for the mixing layer

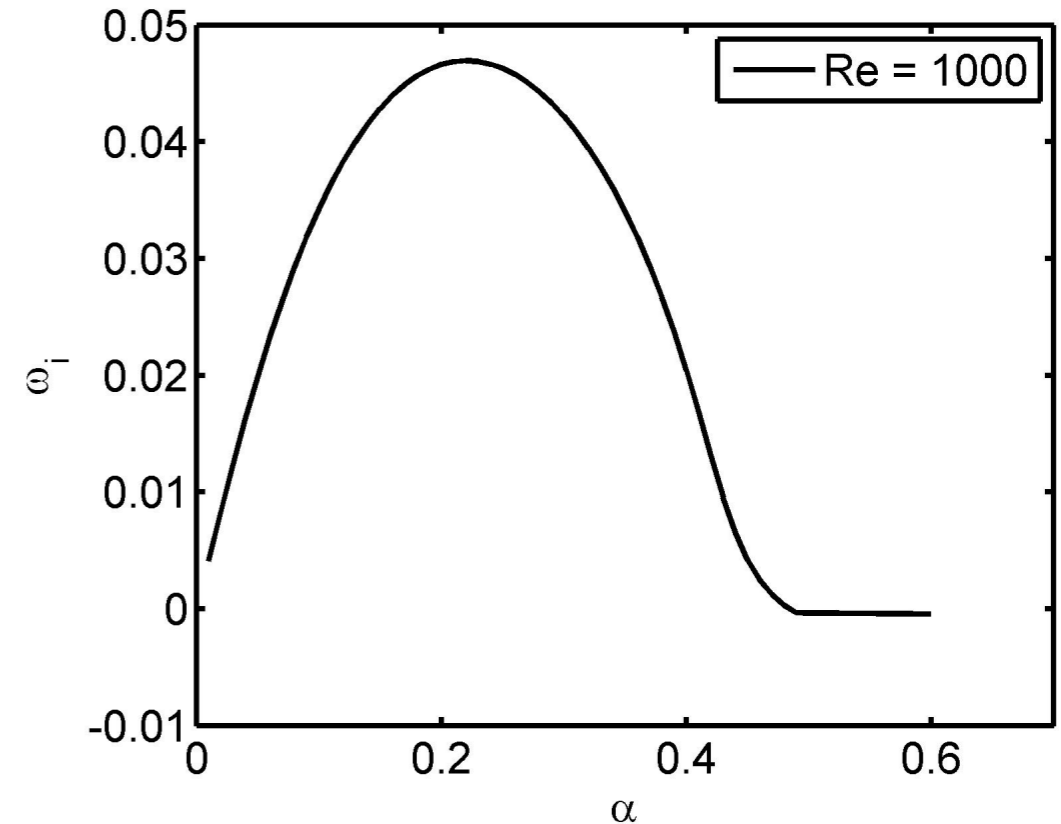
Compare plane Poiseuille and mixing-layer flows

Plane Poiseuille flow



- **High crit. Re**
- **Small range of unstable wavenumbers**
- **Stable for Re \rightarrow infinity**

Mixing layer flow



- **No crit. Re**
- **Large range of unstable wavenumbers**
- **Unstable for Re \rightarrow infinity**

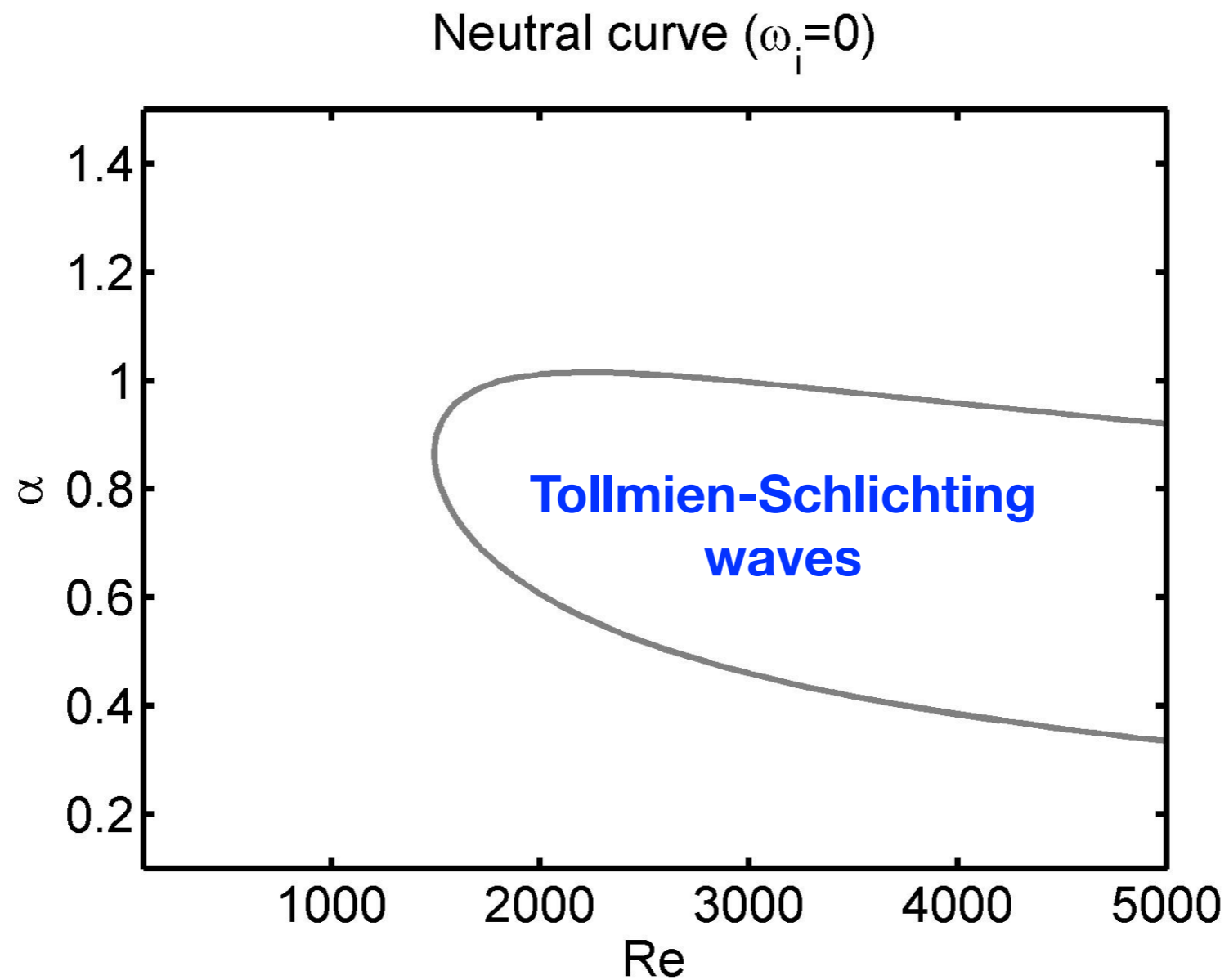
WHY?

4. Instability in boundary layers

- Blasius**
- Falkner-Skan**

4. Instability in boundary layers

Blasius boundary layer $\beta = 0$



Tollmien 1931, 1936
Schlichting 1932, 1933, 1935

4. Instability in boundary layers

Blasius boundary layer $\beta = 0$

Visualisation of T-S waves

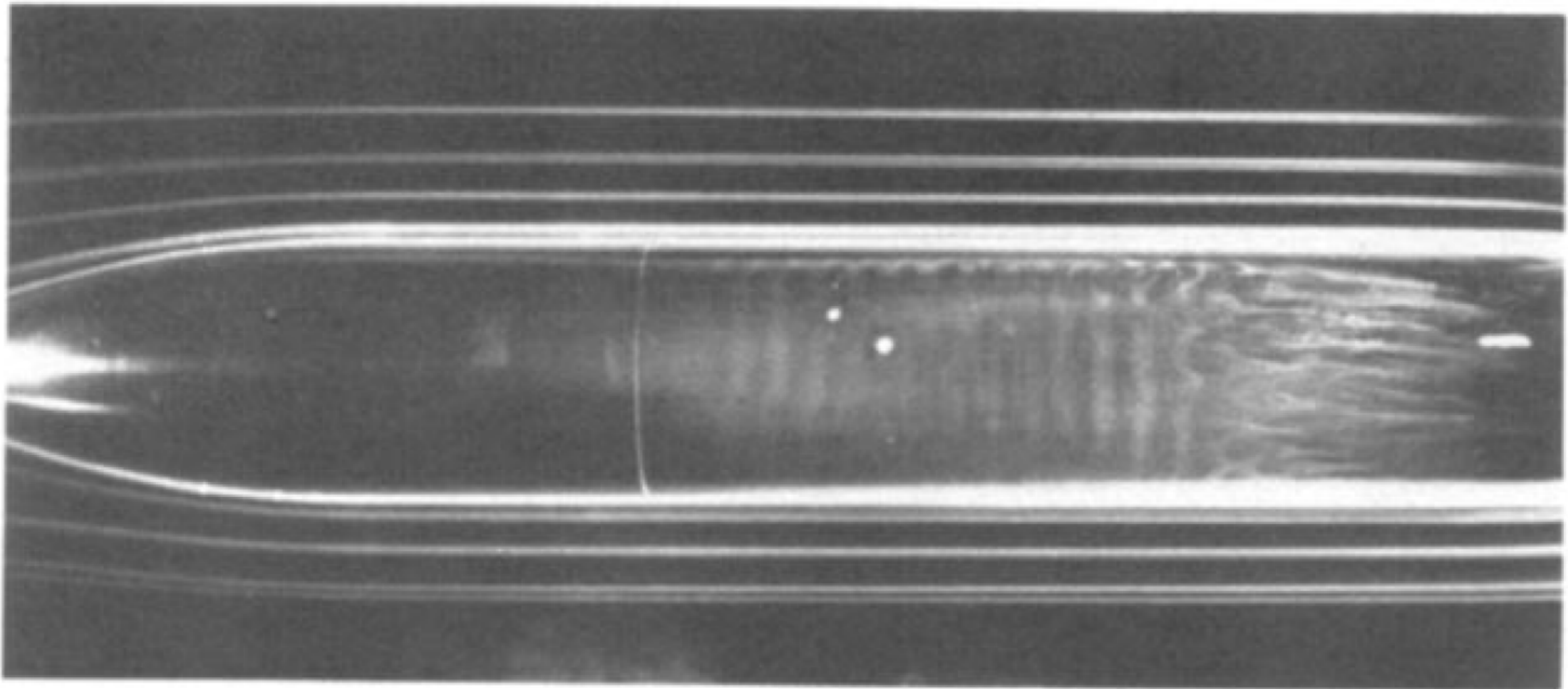
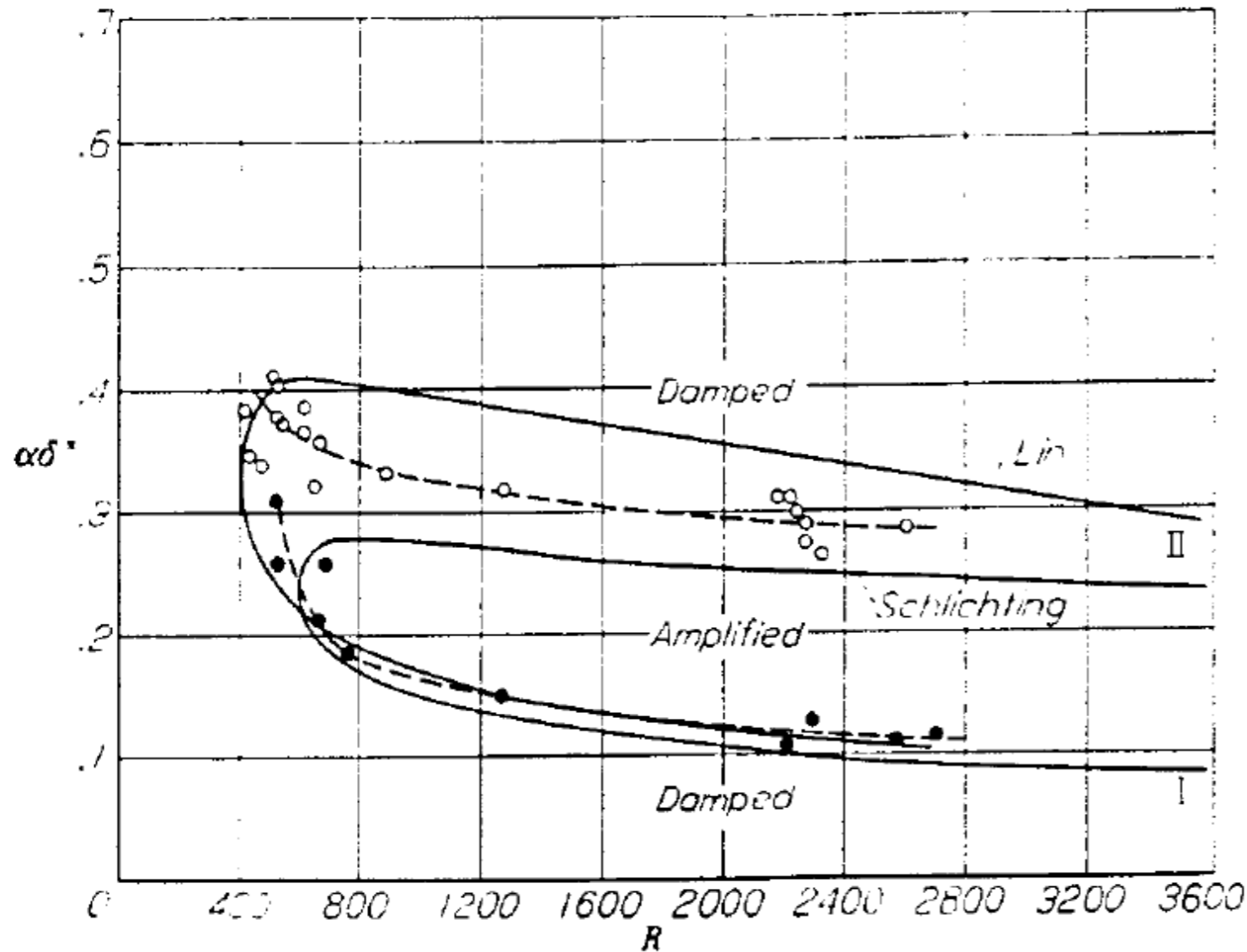


Figure 1 Smoke-flow visualization in the boundary layer over an axisymmetric body. Photograph by F. N. M. Brown (courtesy of the University of Notre Dame).

4. Instability in boundary layers

Experimental observations



Note: Reynolds number based on displacement thickness

FIGURE 25.—Wave length of neutral oscillations excited in boundary layer by vibrating ribbon. Theoretical neutral curves shown solid, neutral curves defined by experimental points shown broken. Closed circles, branch I. Open circles, branch II.

4. Instability in boundary layers

Experimental observations

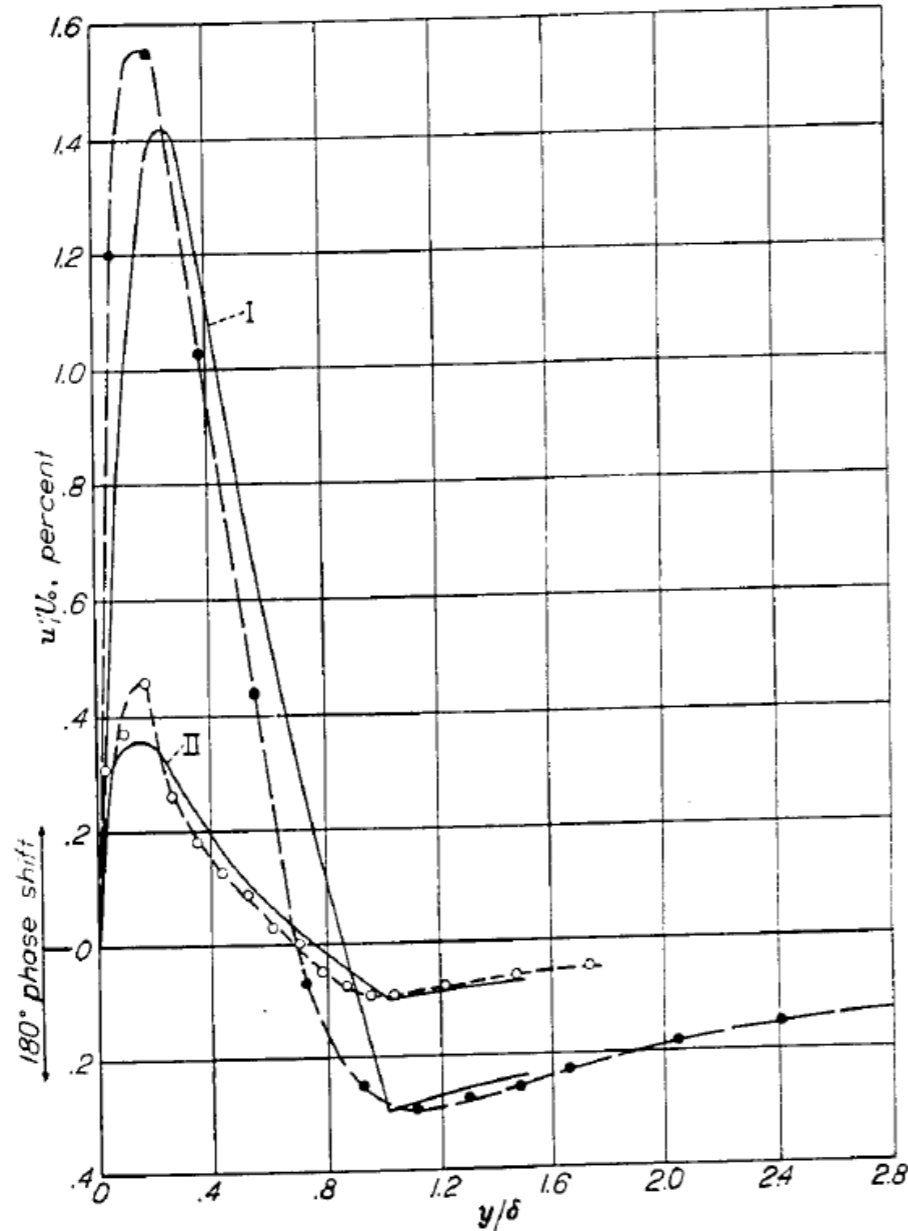


FIGURE 21.—Distribution of amplitude of oscillations across boundary layer. Solid curves are theoretical according to Schlichting. Broken curves are experimental.

Eigenfunctions

Full lines: experiment

Dashed lines: theory (Schlichting)

**All done with only vibrating ribbons
and hot wires...**

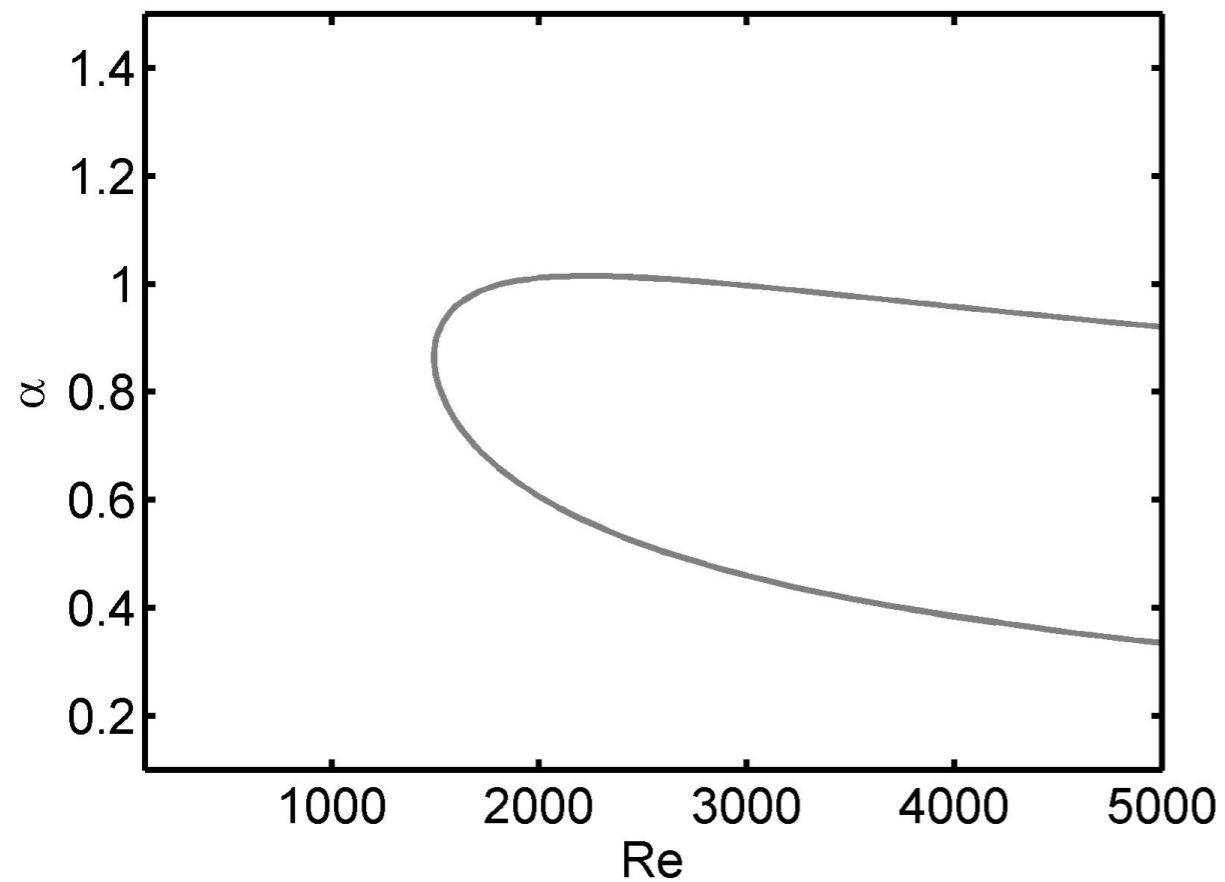
4. Instability in boundary layers

Results

Blasius boundary layer

$$\beta = 0$$

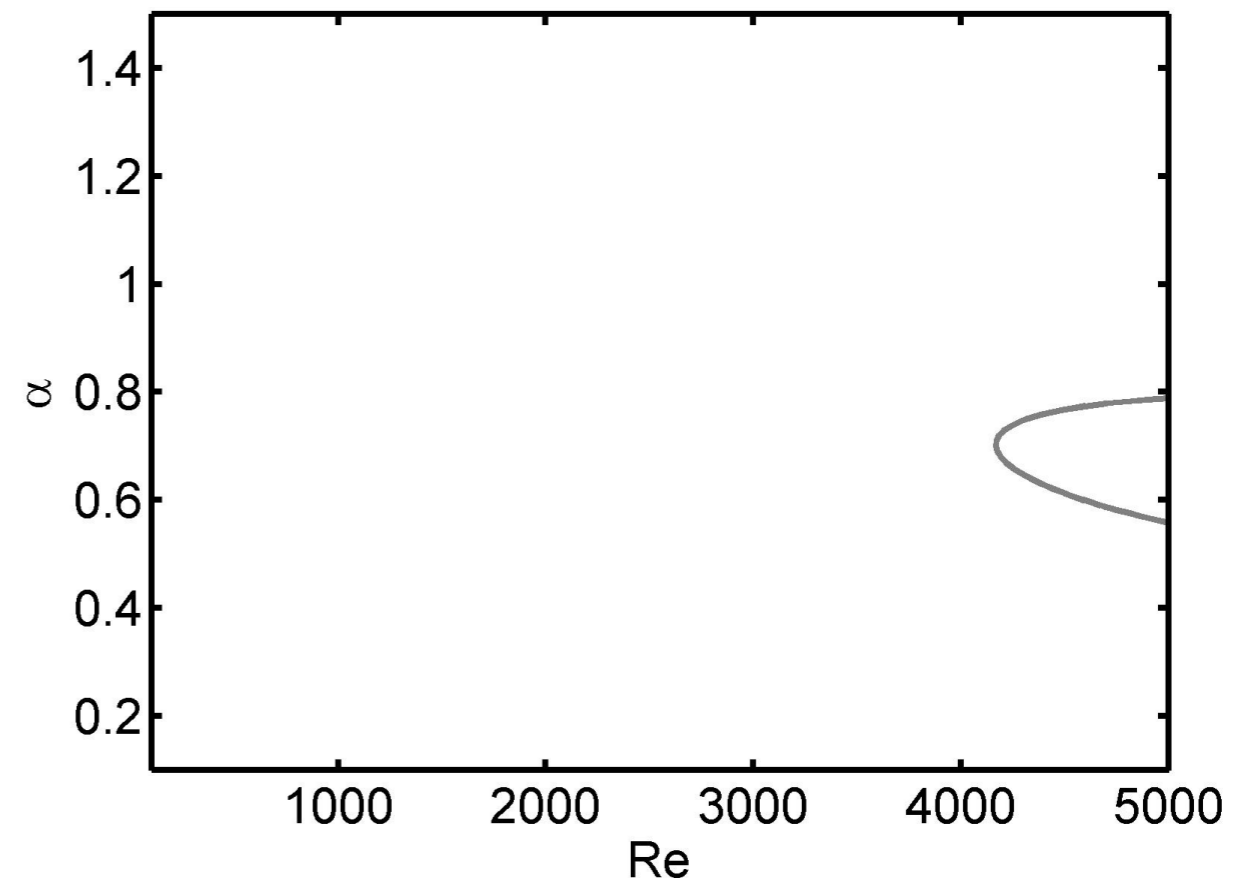
Neutral curve ($\omega_i = 0$)



Favourable pressure gradient

$$\beta = 0.1$$

Neutral curve ($\omega_i = 0$)



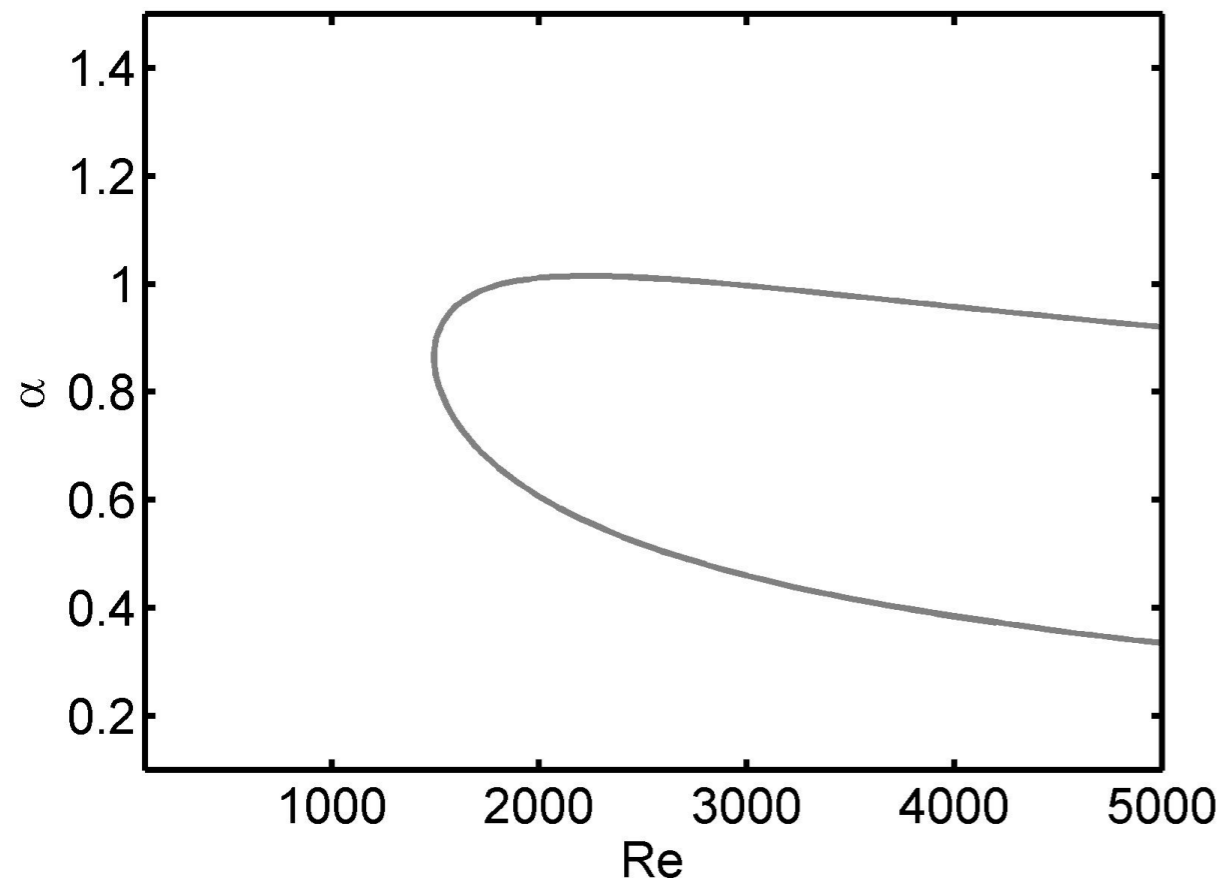
4. Instability in boundary layers

Results

Blasius boundary layer

$$\beta = 0$$

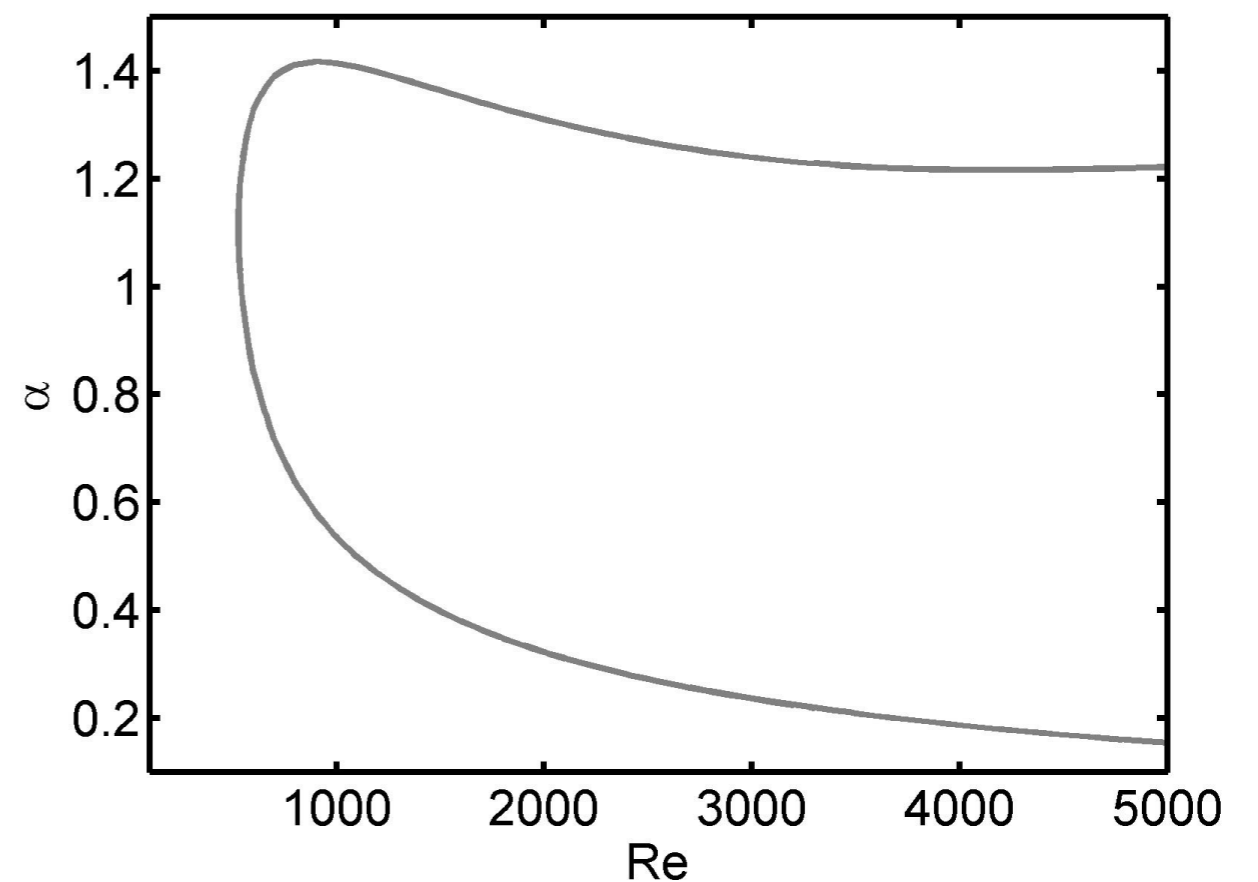
Neutral curve ($\omega_i=0$)



Adverse pressure gradient

$$\beta = -0.1$$

Neutral curve ($\omega_i=0$)



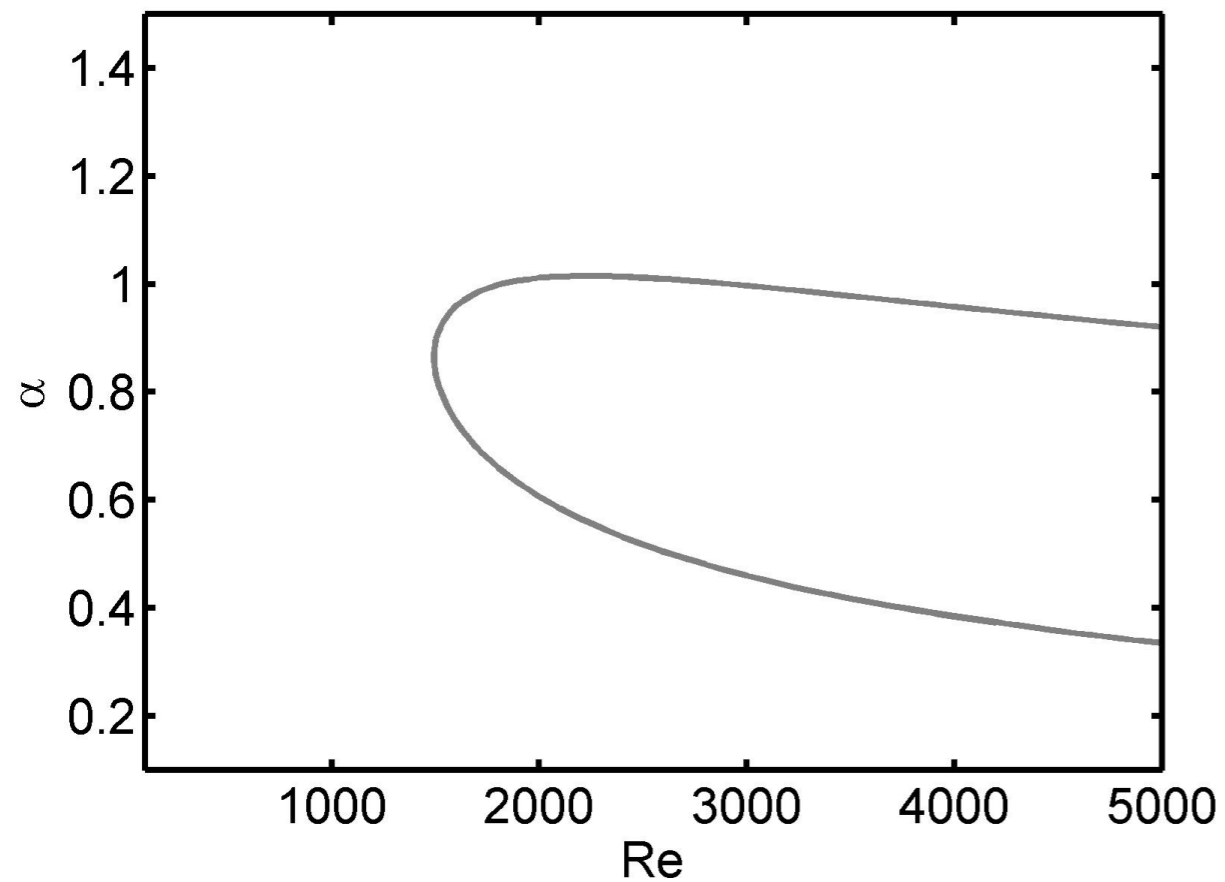
4. Instability in boundary layers

Results

Blasius boundary layer

$$\beta = 0$$

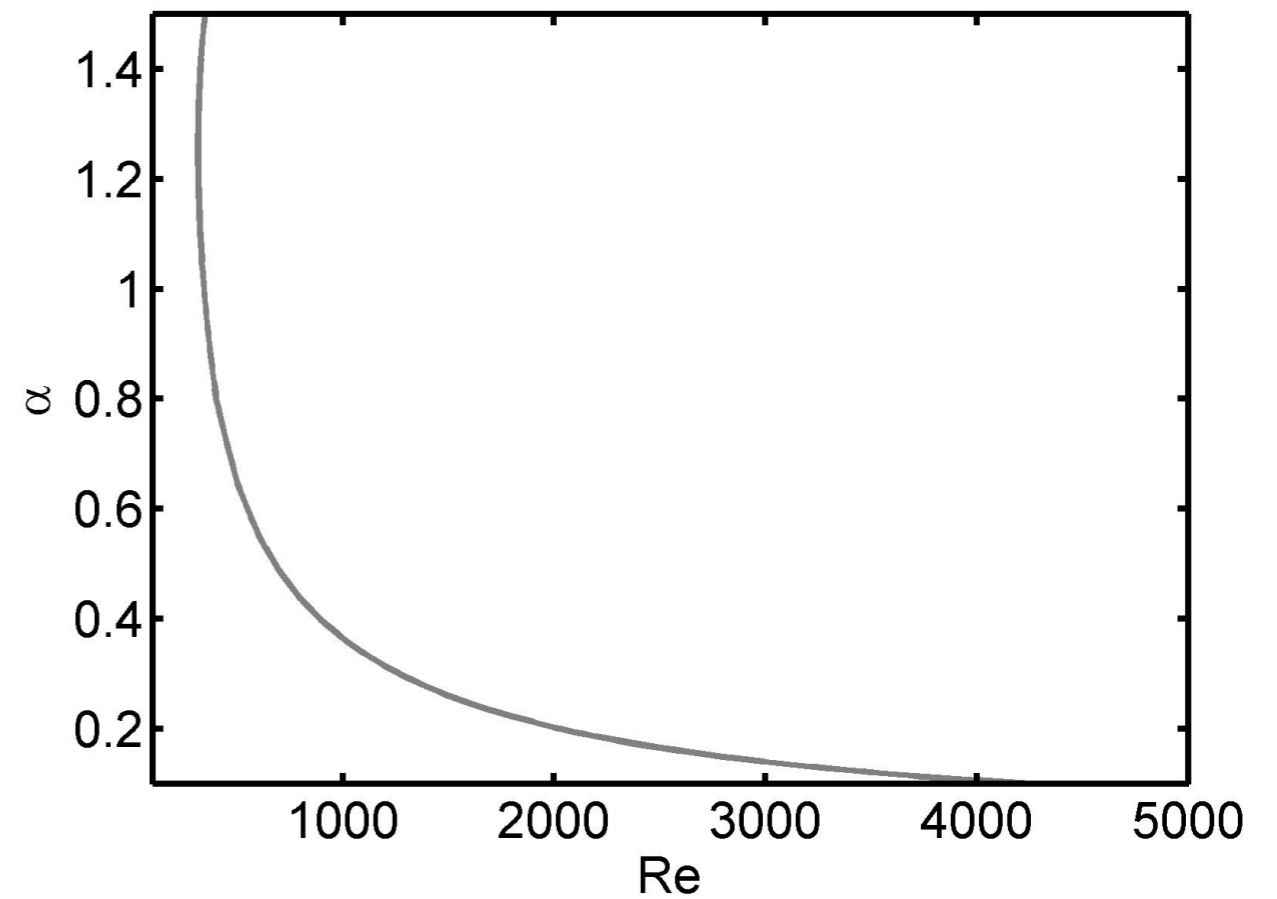
Neutral curve ($\omega_i = 0$)



Adverse pressure gradient

$$\beta = -0.15$$

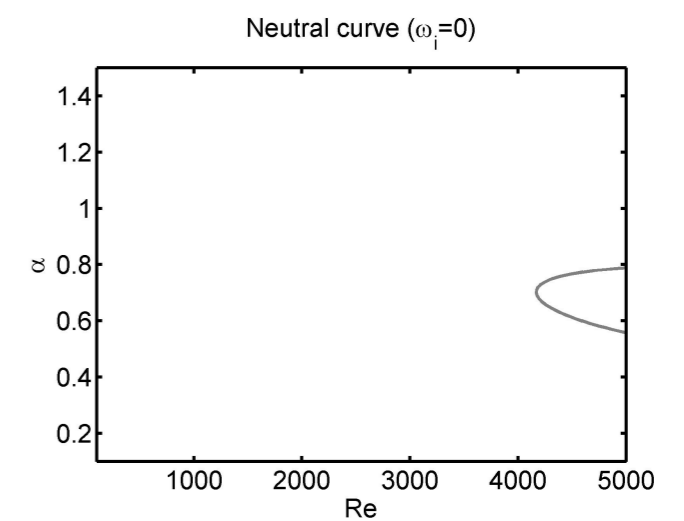
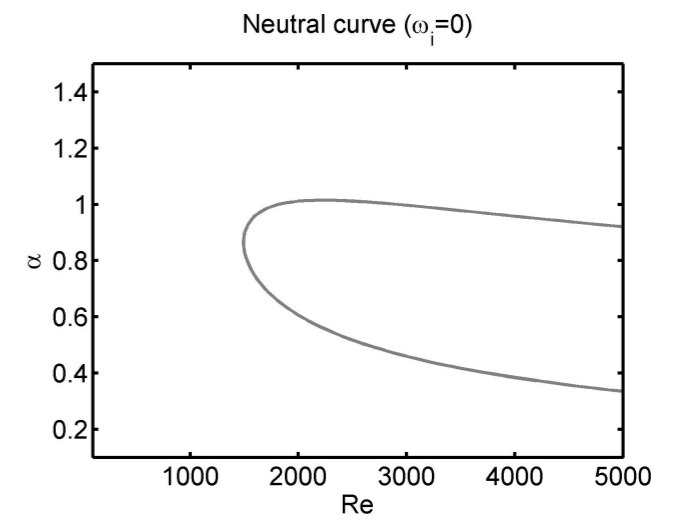
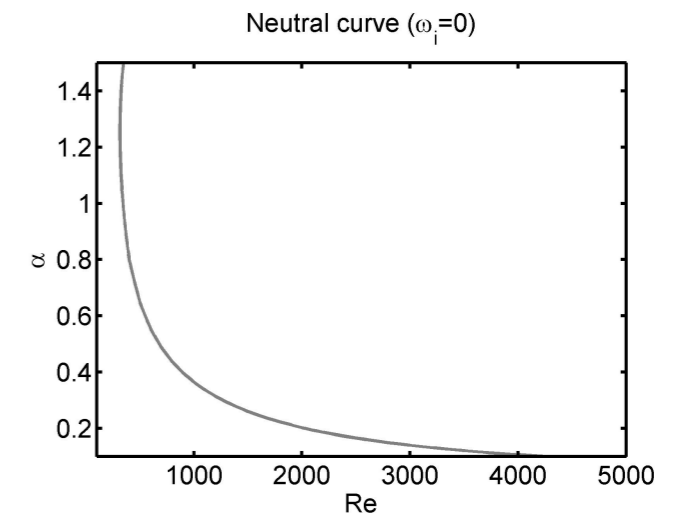
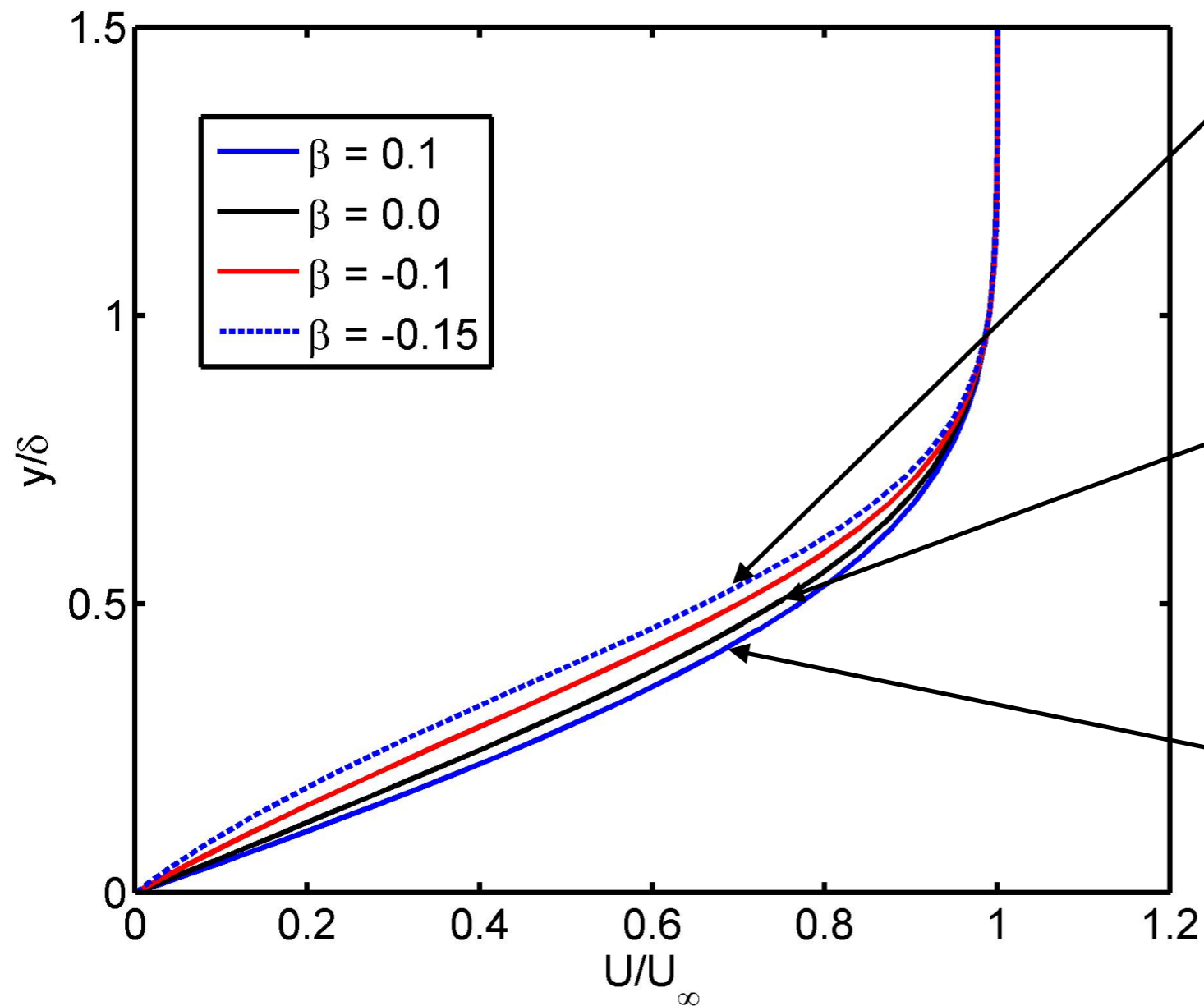
Neutral curve ($\omega_i = 0$)



WHY?

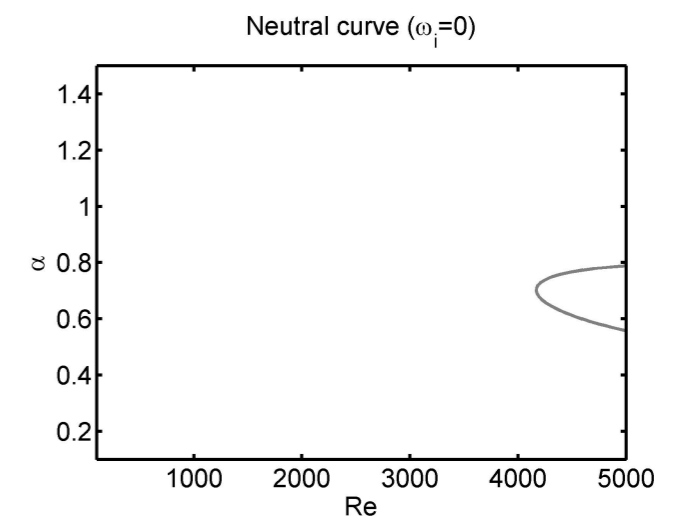
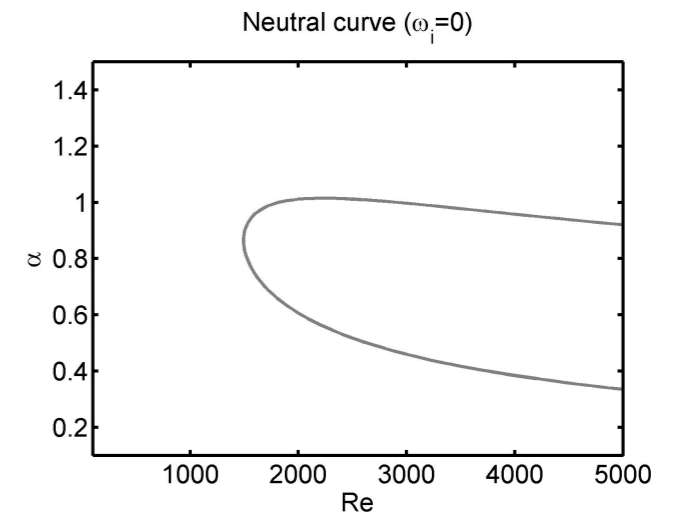
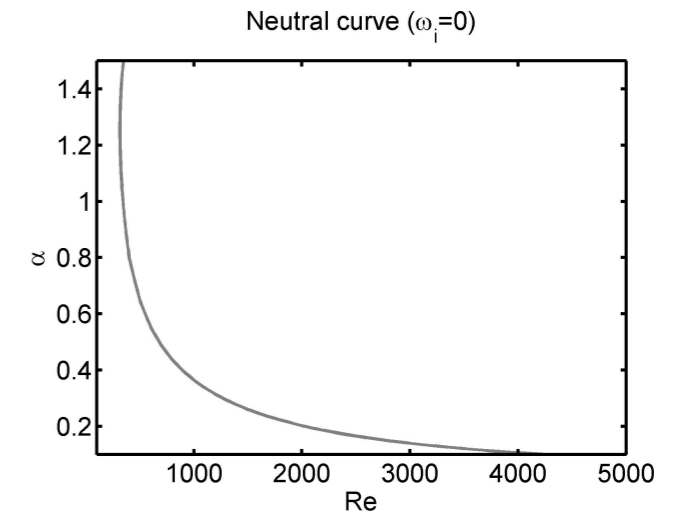
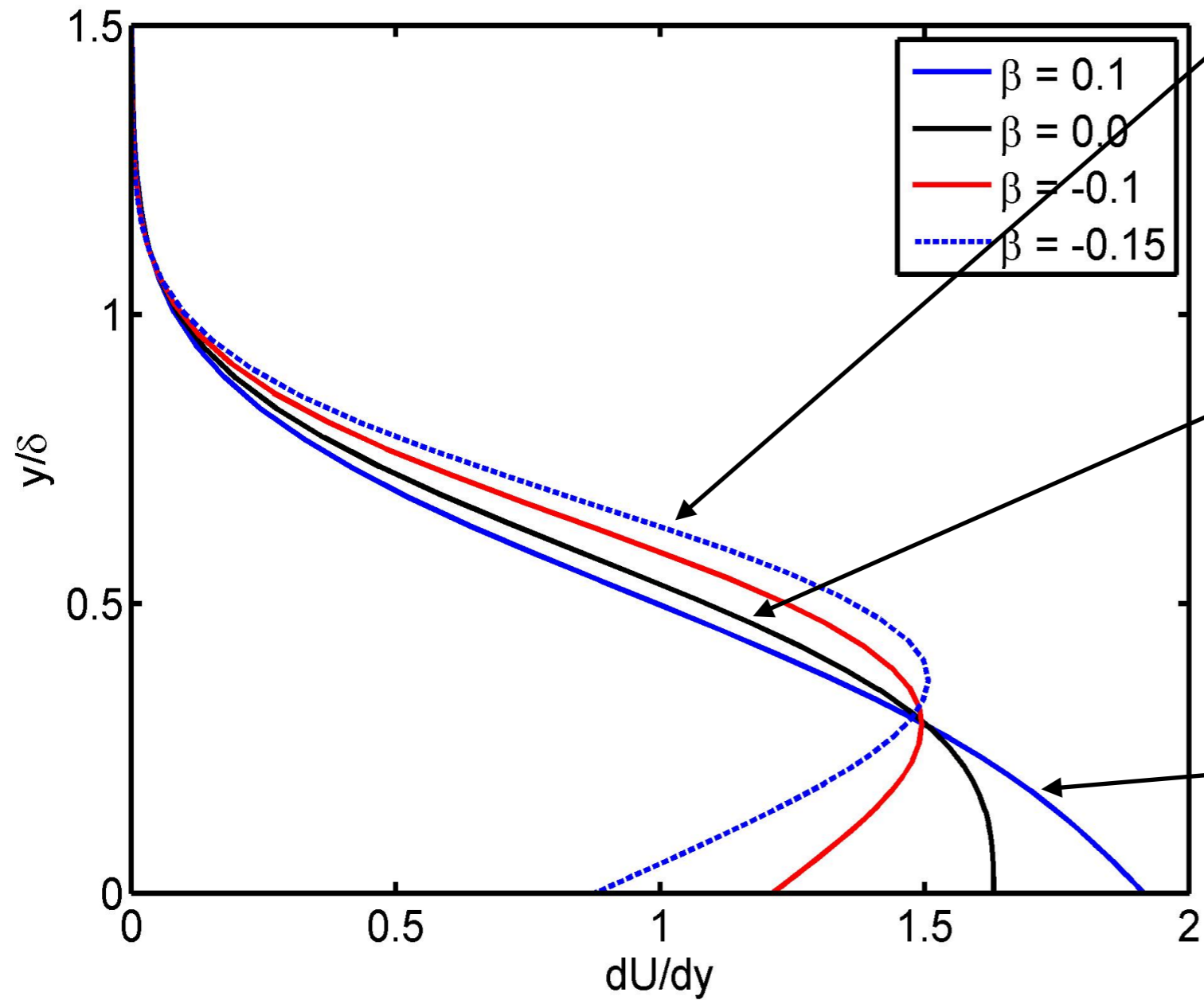
4. Instability in boundary layers

WHY? Hint: base flows



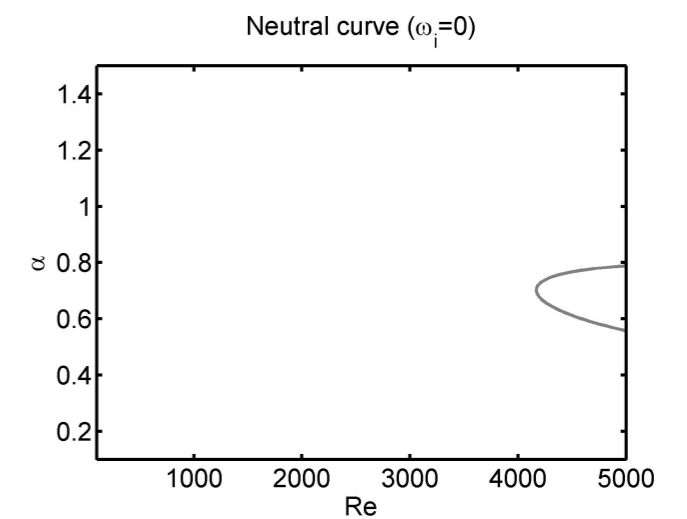
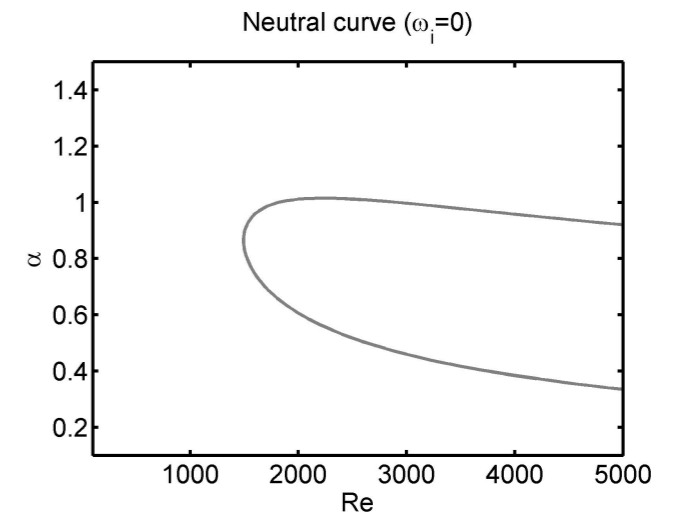
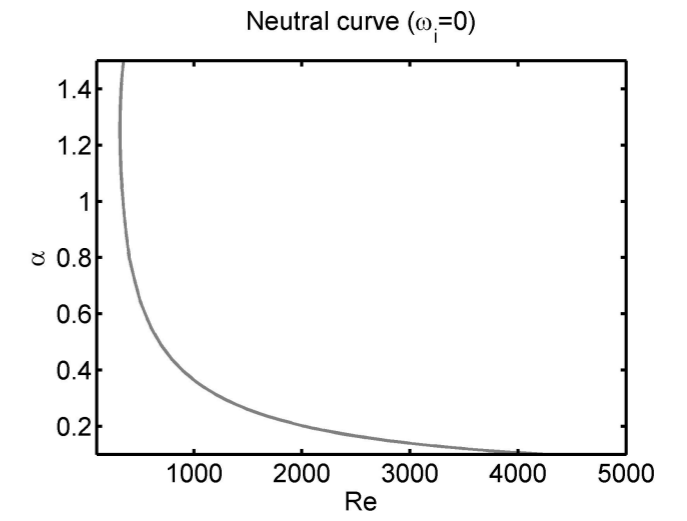
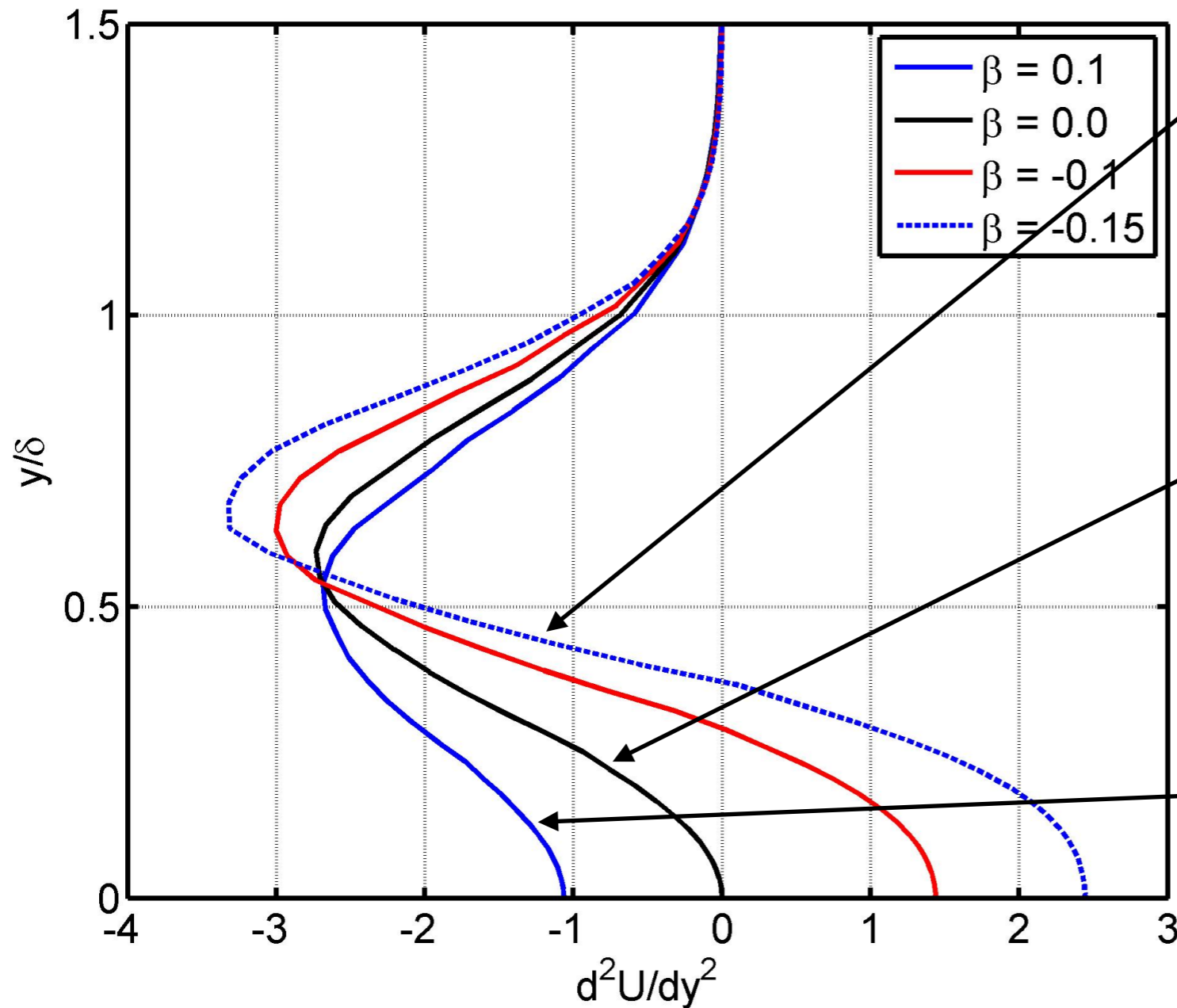
4. Instability in boundary layers

WHY? Hint: base flows



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5. Rayleigh's inflection-point theorem

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$$(U - c) \left(\frac{d^2 \phi(y)}{dy^2} - \alpha^2 \phi(y) \right) - \frac{d^2 U}{dy^2} \phi(y) = 0$$

$$(U - c)(\phi_{yy} - \alpha^2 \phi) - U_{yy} \phi = 0$$

5. Rayleigh's inflection-point theorem

$$(U - c)(\phi_{yyy} - \alpha^2 \phi) - U_{yy} \phi = 0$$

Assume flow is temporally unstable: $c_i > 0$.

Integrate equation subject of the boundary conditions:

$$\phi = 0 \quad \text{at} \quad y = a, b$$

Bearing in mind that solution implies instability.

5. Rayleigh's inflection-point theorem

Multiply through by complex conjugate of ϕ : ϕ^* and integrate:

$$\int_a^b \left[\phi^* \phi_{yy} - \alpha^2 \phi \phi^* - \frac{U_{yy}}{U - c} \phi \phi^* \right] dy = 0$$

Integrate the first term by parts:

$$\int_a^b \phi^* \phi_{yy} dy = \phi^* \phi_y \Big|_a^b - \int_a^b \phi_y^* \phi_y dy$$

0 (boundary conditions)

5. Rayleigh's inflection-point theorem

$$\int_a^b \left[\phi^* \phi_{yy} - \alpha^2 \phi \phi^* - \frac{U_{yy}}{U - c} \phi \phi^* \right] dy = 0$$

$$\int_a^b [|\phi_y|^2 + \alpha^2 |\phi|^2] dy + \int_a^b \frac{U_{yy}}{(U - c)} |\phi|^2 dy = 0$$

Multiply the numerator and denominator of the second integral by $(U - c^*)$

5. Rayleigh's inflection-point theorem

$$\int_a^b [|\phi_y|^2 + \alpha^2 |\phi|^2] dy + \int_a^b \frac{U_{yy}}{(U - c)} |\phi|^2 dy = 0$$

$$\int_a^b [|\phi_y|^2 + \alpha^2 |\phi|^2] dy + \int_a^b \frac{U_{yy}(U - c^*)}{|U - c|^2} |\phi|^2 dy = 0$$

The only complex quantity remaining is c^*

Separate equation into real and imaginary parts.

5. Rayleigh's inflection-point theorem

$$\int_a^b [|\phi_y|^2 + \alpha^2 |\phi|^2] dy + \int_a^b \frac{U_{yy}(U - c^*)}{|U - c|^2} |\phi|^2 dy = 0$$

$$\int_a^b [|\phi_y|^2 + \alpha^2 |\phi|^2] dy + \int_a^b \frac{U_{yy}(U - c_r)}{|U - c|^2} |\phi|^2 dy = 0$$

$$c_i \int_a^b \frac{U_{yy}}{|U - c|^2} |\phi|^2 dy = 0$$

ALL POSITIVE

If the flow is unstable $c_i > 0$ and the equation can only be satisfied if U_{yy} changes sign somewhere on the interval, i.e. there must be an inflection point

$$U_{yy}(y_s) = 0$$

5. Rayleigh's inflection-point theorem

$$\int_a^b [|\phi_y|^2 + \alpha^2 |\phi|^2] dy + \int_a^b \frac{U_{yy}(U - c_r)}{|U - c|^2} |\phi|^2 dy = 0$$
$$c_i \int_a^b \frac{U_{yy}}{|U - c|^2} |\phi|^2 dy = 0$$

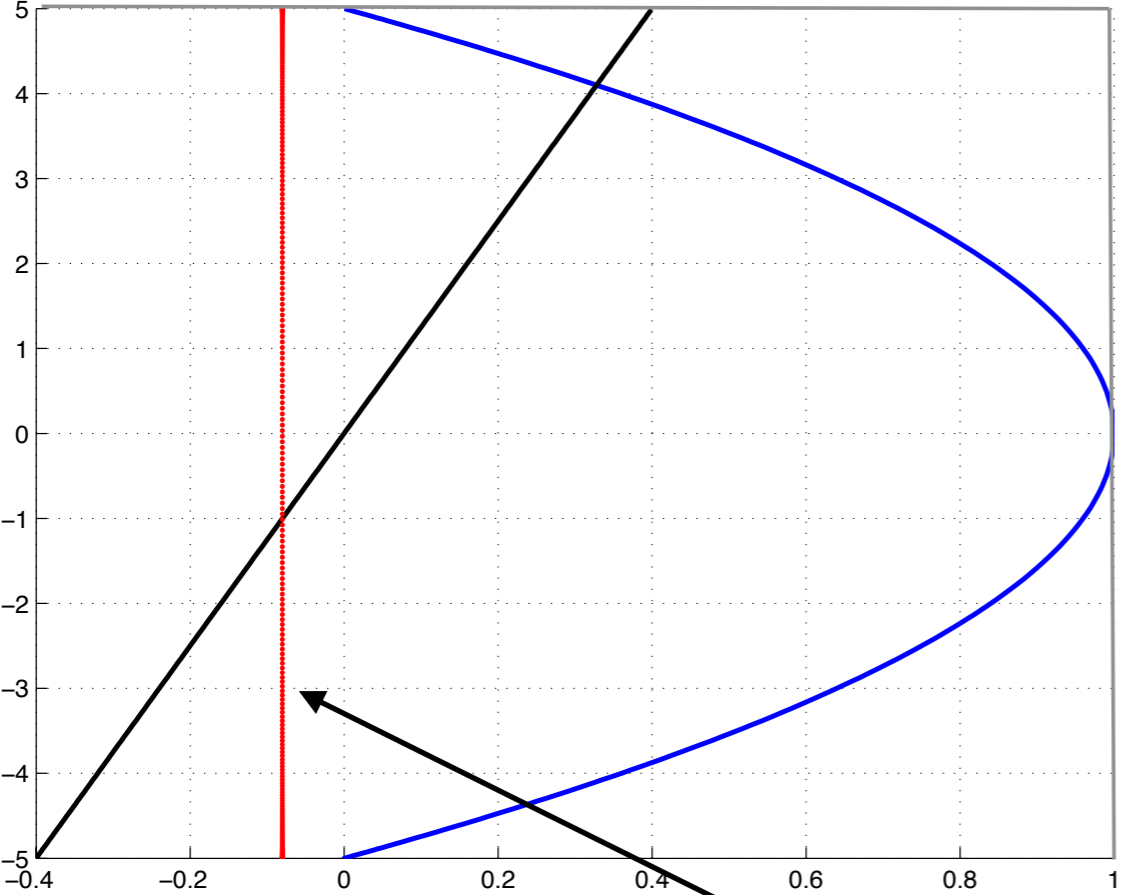
A necessary (but non sufficient) condition for **INVISCID INSTABILITY** is that

$U_{yy}(y_s) = 0$ -> Mean curvature (rate of change of vorticity) changes sign.

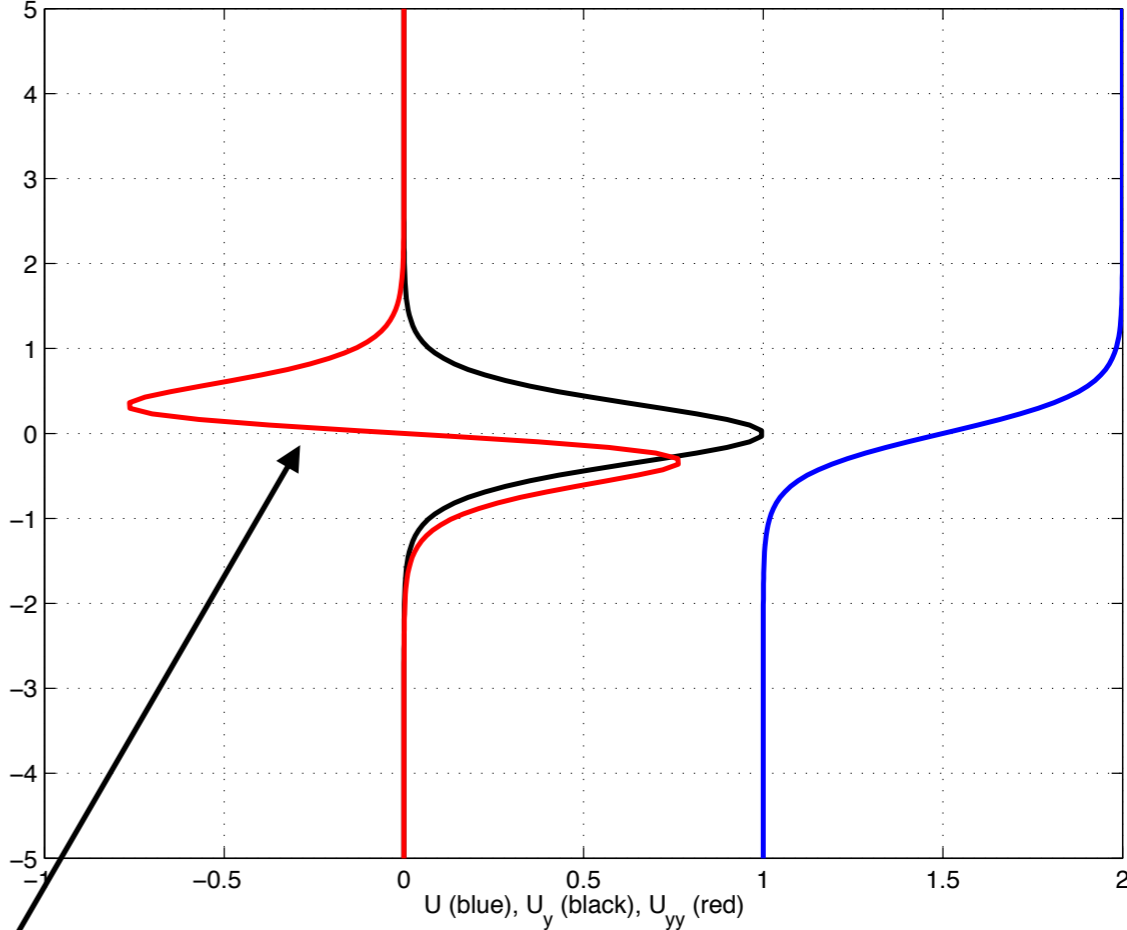
A flow without an inflection point will be **INVISCIDLY STABLE**

5. Rayleigh's inflection-point theorem

Plane Poiseuille flow



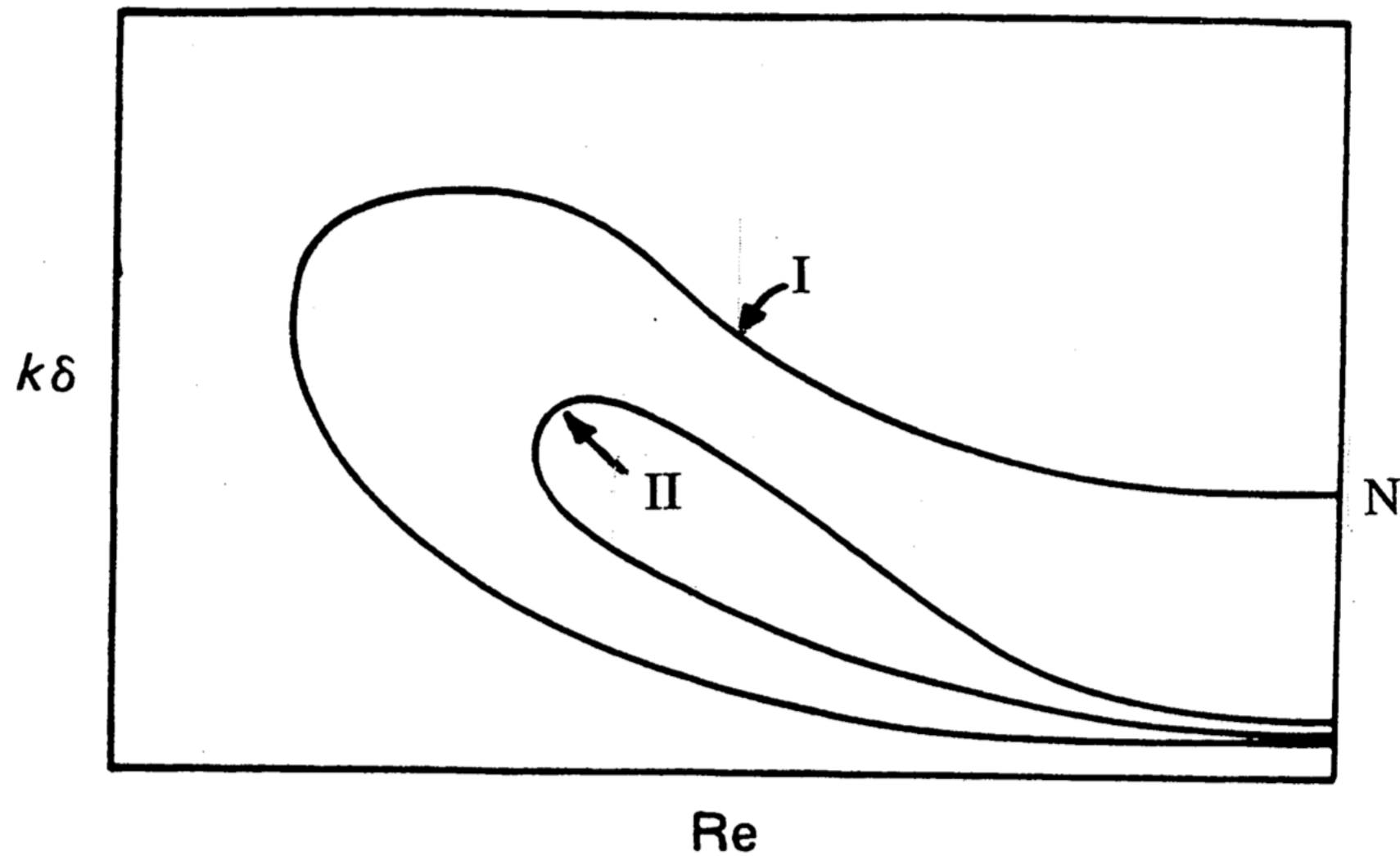
Mixing layer flow



U_{yy}

5. Rayleigh's inflection-point theorem

Marginal stability curves for inviscidly unstable (I)
and inviscidly stable (II) shear-flow profiles



5. Rayleigh's inflection-point theorem

How can viscosity destabilise?

At low Re inertial forces are balanced by viscous forces.

But viscosity acts with a small phase delay.

Use analogy of an oscillator with mass, m , and a linear restoring force proportional to k but with a small time delay, τ

$$m \frac{d^2 x(t)}{dt^2} + kx(t - \tau) = 0$$

$$m \frac{d^2 x(t)}{dt^2} - \tau k \frac{dx(t)}{dt} + kx(t) = 0$$

Negative damping - destabilising.