

Weakly Nonlinear Asymptotic Models of the Multi-D Compressible Euler Equations

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Abstract: We derive the unsteady transonic small disturbance equation (UTSD) and the pressure-gradient equation (PG) from the multi-dimensional compressible Euler system, and comment on their developments on (regular reflection and) double problems.

1. Introduction

There has been remarkable progress in the study of compressible Euler equations in multi-dimensions, see the work of Shuxing Chen, Zhouping Xin and Huicheng Yin, Zhang, and Guiqiang Chen and Feldman. There are also simplifications of the Euler system such as the isentropic or the irrotational (potential) flow equations, or steady flow. In this paper we want to present some asymptotic models: The unsteady transonic small disturbance equation (UTS) and the pressure gradient equation. They offer different perspectives on the full Euler system.

The full Euler system for an ideal fluid takes the form

$$\begin{aligned}\rho_t + \nabla \cdot (\rho u) &= 0, \\ (\rho u)_t + \nabla \cdot (\rho u \otimes u + pI) &= 0, \\ (\rho E)_t + \nabla \cdot (\rho E u + p u) &= 0,\end{aligned}$$

where

$$E := \frac{1}{2}|u|^2 + e$$

where e is the internal energy. For a polytropic gas,

$$e = \frac{1}{\gamma - 1} \frac{p}{\rho}$$

where $\gamma > 1$ is the gas constant.

2. Pressure gradient system

2.1. The asymptotic derivation

We consider an ideal polytropic gas, therefore

$$E = \frac{1}{2}|u|^2 + \varepsilon p/\rho$$

where

$$\varepsilon := \frac{1}{\gamma - 1}.$$

We look for an asymptotic solution of the form

$$\begin{aligned}\rho &= \rho_0 + \varepsilon \rho_1 + O(\varepsilon^2), \\ u &= \varepsilon u_1 + O(\varepsilon^2), \\ p &= \varepsilon p_1 + O(\varepsilon^2).\end{aligned}$$

This scaling corresponds to sound speeds of the order

$$c = \sqrt{\gamma p / \rho} = O(\varepsilon^0).$$

So we scale space and time variables by the same factor ($O(1)$) to study acoustic phenomena. *

The leading order perturbation equation from conservation of mass is

$$(\rho_0)_t = 0,$$

so

$$\rho_0 = \rho_0(x).$$

The leading order equation from conservation of momentum $O(\varepsilon)$ and conservation of energy $O(\varepsilon^2)$ form a variable coefficient wave equation.

*This is called order one, but it is the zeroth exponent term ε^0 .

pressure-gradient system

$$(\rho_0 u_1)_t + \nabla p_1 = 0,$$

$$\left(\frac{1}{2}\rho_0 |u_1|^2 + p_1\right)_t + \nabla \cdot (p_1 u_1) = 0.$$

For smooth solutions, the energy equation can be re

$$(p_1)_t + p_1 \nabla \cdot u_1 = 0.$$

One can eliminate u_1 to form a single equation for p_1

$$\left(\frac{(p_1)_t}{p_1}\right)_t - \nabla \cdot \left(\frac{1}{\rho_0} \nabla p_1\right) = 0.$$

If we let $\rho_0 = 1$, then we obtain a nice equation

$$\left(\frac{(p_1)_t}{p_1}\right)_t - \Delta p_1 = 0.$$

The above derivation was from John Hunter via private communication. This asymptotic regime lacks strong physical meaning because there is no such physical material for which it holds. There are no other nonphysical concerns though. For example, it is perfectly ok to have $p = \varepsilon p_1 + O(\varepsilon^2) \rightarrow 0$ as $\varepsilon \rightarrow 0$ if p_1 is an independent variable and one can adjust the temperature to achieve that.

One guiding principle in asymptotics is this philosophy: you can look at a physical process **at any scale** one wishes. The only point is whether you find anything interesting there.

Wake-up question: Can one shift the pressure by a small amount without affecting the equation?

2.2. The flux-splitting theme

We consider a system of ordinary differential equations

$$\frac{d\mathbf{u}}{dt} - (\mathbf{A} + \mathbf{B})\mathbf{u} = \mathbf{0}, \quad (t > 0)$$

with initial data

$$\mathbf{u}(0) = \mathbf{u}_0,$$

where \mathbf{u} and \mathbf{u}_0 are vectors in \mathbb{R}^n and \mathbf{A} and \mathbf{B} are $n \times n$ matrices. A splitting idea is to split the sum $\mathbf{A} + \mathbf{B}$ into two parts and solve the two separate systems

$$\frac{d\mathbf{v}}{dt} - \mathbf{A}\mathbf{v} = \mathbf{0},$$

and

$$\frac{d\mathbf{w}}{dt} - \mathbf{B}\mathbf{w} = \mathbf{0}.$$

Use the original data

$$\mathbf{v}(0) = \mathbf{u}_0$$

for (7). Use the value $\mathbf{v}(\Delta t)$ of the solution $\mathbf{v}(t)$ at time Δt as initial data for (8):

$$\mathbf{w}(0) = \mathbf{v}(\Delta t).$$

The hope of the idea is that the solution $\mathbf{w}(t)$ at time $t = \Delta t$, $\mathbf{w}(\Delta t)$, is the same or close to the original solution $\mathbf{u}(\Delta t)$ if Δt is small.

We can quickly determine the merit of the idea. The solution to (5) (6) can be written as

$$\mathbf{u}(\Delta t) = e^{(\mathbf{A}+\mathbf{B})\Delta t} \mathbf{u}_0.$$

The final value of $\mathbf{w}(\Delta t)$ is

$$\mathbf{w}(\Delta t) = e^{\mathbf{B}\Delta t} \mathbf{v}(\Delta t) = e^{\mathbf{B}\Delta t} e^{\mathbf{A}\Delta t} \mathbf{u}_0.$$

It is clear that $\mathbf{u}(\Delta t) = \mathbf{w}(\Delta t)$ for all Δt if \mathbf{A} and \mathbf{B}

$$\mathbf{AB} = \mathbf{BA}.$$

In general (i.e., commutative or not), we obtain

$$\begin{aligned}\mathbf{u}(\Delta t) &= \mathbf{w}(\Delta t) + O((\Delta t)^2) \\ &= \mathbf{u}_0 + \Delta t(\mathbf{A} + \mathbf{B})\mathbf{u}_0 + O((\Delta t)^2)\end{aligned}$$

for small Δt .

To get to time $t = 2\Delta t$, one uses $\mathbf{w}(\Delta t)$ as the initial condition for \mathbf{v} and start the same process again. The purpose of splitting an equation is to achieve two problems which are more suitable for computation. The philosophical background is that the simultaneous evolution process by $\mathbf{A} + \mathbf{B}$ can be approximated approximately by the individual processes \mathbf{A} and \mathbf{B} executed alternately in equal short time intervals. A trivial example is to consider 1-D Euler in x, y, z directions.

2.3. The splitting derivation

The pressure gradient system was first obtained from the splitting scheme of Agarwal and Halt (1994). It was justified for small velocity and large γ values in Zhen

The philosophy is the observation that fluid flows are caused either because it has been flowing (**inertia**) or because there is a pressure difference (**pressure gradient**). Separating the pressure gradient and inertia in the flux of the Euler equations

$$\begin{pmatrix} \rho \\ \rho u \\ \rho v \\ \rho E \end{pmatrix}_t + \begin{pmatrix} \rho u \\ \rho u^2 + p \\ \rho uv \\ \rho uE + up \end{pmatrix}_x + \begin{pmatrix} \rho v \\ \rho uv \\ \rho v^2 + p \\ \rho vE + vp \end{pmatrix}_y = 0$$

where

$$E = \frac{1}{2}(u^2 + v^2) + \frac{1}{\gamma - 1} \frac{p}{\rho},$$

we obtain two systems of equations

$$\begin{pmatrix} \rho \\ \rho u \\ \rho v \\ \rho E \end{pmatrix}_t + \begin{pmatrix} \rho u \\ \rho u^2 \\ \rho uv \\ \rho u E \end{pmatrix}_x + \begin{pmatrix} \rho v \\ \rho uv \\ \rho v^2 \\ \rho v E \end{pmatrix}_y = 0$$

and

$$\begin{pmatrix} \rho \\ \rho u \\ \rho v \\ \rho E \end{pmatrix}_t + \begin{pmatrix} 0 \\ p \\ 0 \\ up \end{pmatrix}_x + \begin{pmatrix} 0 \\ 0 \\ p \\ vp \end{pmatrix}_y = 0.$$

Agarwal and Halt have used this splitting (11)(12) novel scheme in numerical computations for airfoil observed a consistent improvement over other schemes (AUSM, CUSP, and Van Leer). Systems (11) and (12) are called the *transport* (or *convective*) and the *pressure*

systems respectively. Thus this splitting corresponds to the separation of the two mechanisms— pressure difference and density difference— responsible for fluid motion.

We do not deal with (11) in this talk. Right now we are more interested in system (12), which resembles (10) more than (11) does in their essential nonlinear structures. We simplify (12) slightly. From the first equation of system (12) we obtain

$$\rho_t = 0.$$

Thus ρ is independent of time. For simplicity, we will assume

$$\rho = 1.$$

Then system (12) can be written as

$$\begin{cases} u_t + p_x = 0, \\ v_t + p_y = 0, \\ E_t + (up)_x + (vp)_y = 0, \end{cases}$$

where $E = (u^2 + v^2)/2 + p/(\gamma - 1)$. For smooth solutions where a solution is smooth, system (13) can be rewritten to be

$$\begin{cases} u_t + px = 0, \\ v_t + py = 0, \\ \frac{1}{\gamma-1}pt + pu_x + pv_y = 0. \end{cases}$$

Through the transformation

$$\begin{cases} p = (\gamma - 1)P, \\ t = \frac{1}{\gamma-1}T, \end{cases}$$

system (14) can be rewritten to be

$$\begin{cases} u_T + P_x = 0, \\ v_T + P_y = 0, \\ P_T + Pu_x + Pv_y = 0. \end{cases}$$

From system (16) we can find that

$$\left(\frac{P_T}{P}\right)_T = P_{xx} + P_{yy}$$

which we think is a very interesting, and one of the 2-D quasilinear wave equation.

2.4. Progress of research

Both Cauchy and Riemann problems for systems or (17) are open.

- Peng Zhang, Jiequan Li, and Tong Zhang (D) given a set of conjectures (with numerics) for solution of the four-constant four-wave Riemann problem for these see Li Jiequan et al's or Section 9.3 of Zheng's book

The self-similar coordinates

$$\xi = \frac{x}{T}, \quad \eta = \frac{y}{T}$$

can reduce the Riemann problem by one dimension in all three systems (12), (13), and (17), and even their versions are of mixed type in the self-similar coordinates. A major difficulty in proving the conjectures is this character combined with the nonlinearity of the systems.

- Zheng (CPDE, 1997) has established the existence of solutions in the elliptic region. Equation (17) in the coordinates (ξ, η) takes the form

$$(P - \xi^2)P_{\xi\xi} - 2\xi\eta P_{\xi\eta} + (P - \eta^2)P_{\eta\eta} + \frac{1}{P}(\xi P_{\xi} + \eta P_{\eta})^2 - 2(\xi P_{\xi} + \eta P_{\eta}) = 0$$

The eigenvalues of the coefficient matrix of the second-order terms of (18) can be found to be P and $P - \xi^2 - \eta^2$.

proved in (cpde, 1997) the existence of a weak solution to equation (18) in any open, bounded and convex region with smooth boundary and the degenerate boundary

$$P|_{\partial\Omega} = \xi^2 + \eta^2$$

provided that the boundary of Ω does not contain $(0, 0)$.

- Kyungwoo Song (2003, CPDE (in press)) has removed the restriction on the origin and the complete smoothness of the boundary.
- Kim and Song (preprint 2003) have obtained the regularity of the solution in the interior of the domain and up to and includes the boundary.

- Dai and Zhang (ARMA, 2000) have obtained the existence of two rarefaction waves adjacent to the vacuum.

- Zheng has recently established the existence of a solution involving a shock as a free boundary (AMA press)).

Jiequan Li has been able to use the result as model to solve the gas expansion to vacuum problem for the system.

3. UTSD equation

Let the strength of incident shock be ϵ , the angle of deflection be $\alpha = O(1)\sqrt{\epsilon}$, and $c_0 = \sqrt{\gamma p_0/\rho_0}$ be the sound speed on a region of the triple point. See a Figure.

Scale the independent variables

$$\hat{x} = \frac{x - c_0 t}{\epsilon}, \quad \hat{y} = \frac{y}{\sqrt{\epsilon}}, \quad \hat{t} = t.$$

Scale the dependent variables

$$\begin{pmatrix} \rho \\ \mathbf{u} \\ p \end{pmatrix} = \begin{pmatrix} \rho_0 \\ 0 \\ p_0 \end{pmatrix} + \epsilon \begin{pmatrix} \rho^{(1)} \\ \mathbf{u}^{(1)} \\ p^{(1)} \end{pmatrix} + \epsilon^{3/2} \begin{pmatrix} \rho^{(2)} \\ \mathbf{u}^{(2)} \\ p^{(2)} \end{pmatrix} + O(\epsilon^2)$$

It turns out that

$$\begin{pmatrix} \rho^{(1)} \\ \mathbf{u}^{(1)} \\ p^{(1)} \end{pmatrix} = \hat{u} \begin{pmatrix} \rho_0 \\ c_0 \mathbf{e}_{\hat{x}} \\ \gamma p_0 \end{pmatrix}, \quad \begin{pmatrix} \rho^{(2)} \\ \mathbf{u}^{(2)} \\ p^{(2)} \end{pmatrix} = \hat{v} \begin{pmatrix} 0 \\ c_0 \mathbf{e}_{\hat{y}} \\ 0 \end{pmatrix}$$

The equation is

$$\begin{cases} \hat{u}_{\hat{t}} + \left(\frac{c_0}{2\sigma} \hat{u}^2\right)_{\hat{x}} + \frac{1}{2} c_0 \hat{v}_{\hat{y}} = 0, \\ \hat{v}_{\hat{x}} - \hat{u}_{\hat{y}} = 0 \end{cases}$$

where $\sigma = 2/(\gamma + 1)$. Using scaling, one obtain the

$$\begin{cases} u_t + \left(\frac{1}{2}u^2\right)_x + v_y = 0 \\ v_x - u_y = 0. \end{cases}$$

This presentation is from Chapter 11 of Zheng's b

4. Non-asymptotic models

For comparison, we list some non-asymptotic models.

- We can assume that the entropy $S = Ap/\rho^\gamma$ is a constant, which means that the Euler system has one equation fewer. This is the *isentropic Euler system*, consisting of the equations
- We can assume that the flow initially contains no vorticity, and it follows that the flow will have no vorticity for all time, thus resulting in an irrotational flow system, generally known as *potential flows*.

5. Typical problems

One typically proposes initial value or boundary value, or a combination of both values problems.

Riemann problems have physical background in 1-D, but are usually considered as a special case of 2-D.

Mach reflection problems (oblique shock reflection) are set in 2-D and are a constant source of open problems.

Flow in a channel with a bump, such as considered by Cook (book, 1986), is another interesting physical situation in transonic problems.

Summary

We have derived the pressure-gradient and the UTS