A new calculus for two dimensional vortex dynamics

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In remembrance



Philip Geoffrey Saffman, FRS (1931–2008)

In remembrance



Philip Saffman, FRS Derek Moore, FRS (1931–2008)

Uniform flow past a cylinder



The first photograph in Van Dyke's *Album of Fluid Motion* Complex potential

$$w(z) = U\left(z+rac{1}{z}
ight)$$

Simple. But what about flow past *multiple* objects?



THE FRICTIONLESS FLOW IN THE REGION AROUND TWO CIRCLES

By M. Lagally

Zeitschrift für angewandte Kathomatik und Nechanik Vol. 9, No. 4, August, 1929

The complex potential will be

 $\Omega = -i \frac{\Gamma}{2\pi} \log_{\theta} \frac{\sigma(Z)}{\sigma(Z+2\beta)} + 2e \left[\pi_{m} \left((Z) - \overline{\pi}_{m} \left((Z+2\beta)\right)\right] + i\kappa Z + \kappa',$ (15)

Weierstrass σ -function \nearrow and ζ -function \nearrow

Here K' is a new additive constant which can be chosen as we please. For simplicity we shall put K' = 0. However, it should be noted that Ω is also an infinitely multiple-valued function; if $\log_{\Theta} \frac{\pi}{\sigma} \frac{f(Z)}{(Z + 2\beta)}$ changes by $\pm 2 \pi$ i by a revolution around a pole, then Ω itself changes by $\pm \Gamma$.

"Burkhardt-Faber, "Elliptische Funktionen," saction 30.

The Flettner rotor ship



Flettner rotors are rotating cylinders which exploit the Magnus effect for propulsion This mechanism was explored in the 1920's and 1930's

Triply connected analogues



The triplane

3-rotor Flettner yacht

These are examples where flows past three obstacles are relevant

Quadruply connected rotor vessels



(source: BBC website)

Futuristic "cloudseeder yachts" – wind-powered, unmanned vessels



(from Enercon press release)

"Enercon's E-ship uses "sailing rotors" to cut fuel costs by 30%"

Civil engineering



Storm surges

Civil engineers are interested in forces on multiple objects (e.g. bridge supports) in laminar flows

T. Yamamoto, "Hydrodynamic forces on multiple circular cylinders", *J. Hydraulics Division*, ASCE, **102**, (1976)

Topology of laminar mixing



Figure 3. (a) An arrangement of gears with attached stirring rods (grey circles) that intertwine in a way that is topologically rich enough to produce (b) pseudo-Anosov chaotic advection of a stirred marker according to Thurston–Nielsen theory. (Courtesy of M. D. Finn and J.-L. Thiffeault.)

Mixing in an octuply connected flow domain

Biolocomotion



Figure 4: Diagram of hinge-body setup for jellyfish-like locomotion simulations.

Recent interest in biolocomotion has led to resurgence in flow modelling techniques originally pioneered in aeronautics

Oceanic eddies



Geophysical fluid dynamicists want to model motion of oceanic eddies in complicated island topographies

Other engineering challenges



Other engineering challenges





"The World"

W.M. Hicks, On the motion of two cylinders in a fluid, Q. J. Pure Appl. Math., (1879)

- A. G. Greenhill, Functional images in Cartesians, Q. J. Pure Appl. Math., (1882)
- M. Lagally, The frictionless flow in the region around 2 circles, *ZAMM*, (1929).
- C. Ferrari, Sulla trasformazione conforme di due cerchi in due profili alari,

Mem. Real. Accad. Sci. Torino, (1930)

T. Yamamoto, Hydrodynamic forces on multiple circular cylinders,

J. Hydr. Div, ASCE, (1976).

E.R. Johnson & N. Robb McDonald, The motion of a vortex near two circular cylinders, *Proc. Roy. Soc. A*, (2004)

Burton, D.A., Gratus, J. & Tucker, R.W., Hydrodynamic forces on two moving discs, *Theor. Appl. Mech.*, (2004)

No prior analytical results for more than two aerofoils Standard fluids literature contains almost nothing on multi-obstacle flows

This talk seeks to fill this gap with an analytical treatment

Any simply connected domain D_z (bounded or unbounded) in the plane can be conformally mapped to the unit disc (and vice versa) Let the unit disc in a complex ζ -plane be denoted D_{ζ} Let the conformal mapping from D_{ζ} to D_z be $z(\zeta)$

If the domain is unbounded then a point $\beta \in D_{\zeta}$ maps to infinity and, locally

$$z(\zeta) = rac{a}{\zeta - eta} + ext{analytic}$$

There are three degrees of freedom in the mapping theorem This means, for example, that we can pick β arbitrarily

Consider a single point vortex outside a unit-radius cylinder Conformal map from the interior to the exterior of unit disc:

$$z(\zeta)=rac{1}{\zeta}$$

We have chosen $\beta = 0$ to map to $z = \infty$. Let the unit circle $|\zeta| = 1$ be denoted C_0



. – p.1

Complex potential for isolated point vortex at $\zeta = \alpha$:

$$w(\zeta) = -rac{\mathrm{i}}{2\pi}\log(\zeta-lpha)$$

But, we need it to be real on $|\zeta| = 1$ (so it is a streamline) A function, built from $w(\zeta)$, that <u>is</u> real:

$$w(\zeta)+\overline{w(\zeta)}$$

But this is not analytic. On $|\zeta| = 1$, $\zeta = 1/\overline{\zeta}$, so consider

$$w(\zeta)+w(1/\overline{\zeta})$$

$$= -\frac{\mathrm{i}}{2\pi} \log\left(\frac{\zeta - \alpha}{1/\zeta - \overline{\alpha}}\right) = -\frac{\mathrm{i}}{2\pi} \log\left(\frac{\zeta - \alpha}{|\alpha|(\zeta - 1/\overline{\alpha})}\right) - \frac{\mathrm{i}}{2\pi} \log\zeta + \mathrm{c}$$

<u>Another possible solution:</u>

$$-rac{\mathrm{i}}{2\pi}\log\left(rac{\zeta-lpha}{|lpha|(\zeta-1/\overline{lpha})}
ight)-rac{\mathrm{i}\gamma}{2\pi}\log\zeta$$

where γ is any real number Consider the two terms separately:

$$-\frac{\mathrm{i}}{2\pi}\log\left(\frac{\zeta-\alpha}{|\alpha|(\zeta-1/\overline{\alpha})}\right) \leftarrow \text{circulation} -1 \text{ around cylinder, vortex at } \alpha$$

and

Note: we are free to <u>choose</u> the round-obstacle circulation Pick $-1 - \gamma = 0$ if want zero circulation around cylinder

The function
$$G_0(\zeta,lpha)$$

It seems pedantic, but introduce the notation

$$\omega(\zeta, lpha) \equiv (\zeta - lpha)$$

Also introduce notation $G_0(\zeta, \alpha)$:

$$G_0(\zeta,lpha) = -rac{\mathrm{i}}{2\pi}\logigg(rac{\zeta-lpha}{|lpha|(\zeta-1/\overline{lpha})}igg) = -rac{\mathrm{i}}{2\pi}\logigg(rac{\omega(\zeta,lpha)}{|lpha|\omega(\zeta,1/\overline{lpha})}igg)$$

Recall, this is complex potential for:

- a point vortex, circulation +1, at α
- it has circulation -1 around obstacle whose boundary is image of C₀ (hence subscript)
- it has constant imaginary part on C_0

What about three cylinders?

Now consider fluid region exterior of three circular cylinders



Geometry of D_{ζ} depends on geometry of given domain

Generalized Riemann Theorem



Any multiply (M + 1)-connected domain can be conformally mapped to from a circular domain D_{ζ} consisting of the unit disc with M smaller circular discs excised The radii of the discs will be $\{q_j | j = 1, ..., M\}$ The centres of the discs will be $\{\delta_j | j = 1, ..., M\}$ Let unit circle be C_0 ; all other circular boundaries $\{C_j | j = 1, ..., M\}$

Back to
$$G_0(\zeta, lpha)$$

Let's go back to $G_0(\zeta, \alpha)$ for the single cylinder example:

$$G_0(\zeta,lpha) = -rac{\mathrm{i}}{2\pi}\log\left(rac{\omega(\zeta,lpha)}{|lpha|\omega(\zeta,1/\overline{lpha})}
ight)$$

Recall, this is complex potential for:

- a point vortex, circulation +1, at α
- it has circulation -1 around obstacle whose boundary is image of C₀ (hence subscript)
- it has constant imaginary part on C_0

What is analogous complex potential for the <u>three</u> cylinder example?

Higher connected generalization?

Remarkable fact

$$G_0(\zeta,lpha)\equiv -rac{{
m i}}{2\pi}\log\left(rac{\omega(\zeta,lpha)}{|lpha|\omega(\zeta,1/\overline{lpha})}
ight)$$

is the required complex potential! It has exactly the same functional form!!

It has

- a point vortex, circulation +1, at α
- a circulation -1 around object whose boundary is image of C₀ (hence subscript)
- circulation 0 around all other objects
- it has constant imaginary part on C_j (j = 0, 1, ..., M)

– p.2

What can we possibly mean by this?

Fact: there exists a special transcendental function of two variables $\omega(.,.)$ – it is just a function of the data $\{q_j, \delta_j | j = 1, .., M\}$ – such that:

(1) $\omega(\zeta, \alpha)$ has a simple zero at $\zeta = \alpha$

(2) $G_0(\zeta, \alpha)$ has constant imaginary part on all the boundary circles of D_{ζ} (so that all the obstacle boundaries are streamlines)

The function $\omega(\zeta, \alpha)$ is called the *Schottky-Klein prime function*

It plays a fundamental role in complex function theory that extends far beyond the realm of fluid dynamics.

Consider it just a computable special function (cf: $sin(x), J_k(x)$)

Adding circulation around the other

obstacles

What if we want non-zero circulations around the other M obstacles? Then we need M additional complex potentials:

$$G_j(\zeta,lpha) = -rac{\mathrm{i}}{2\pi}\log\left(rac{\omega(\zeta,lpha)}{|lpha|\omega(\zeta, heta_j(1/\overline{lpha}))}
ight), \ j=1,..,M$$

The complex potential $G_j(\zeta, \alpha)$ has

- a point vortex, circulation +1, at α
- a circulation -1 around cylinder whose boundary is image of C_j (hence the subscript)
- circulation 0 around all other cylinders
- it has constant imaginary part on C_k (k = 0, 1, ..., M)

The functions $\{ heta_j(\zeta)|j=1,..,M\}$

The functions $\{\theta_j(\zeta)|j=1,..,M\}$ are simple functions of the data $\{q_j, \delta_j|j=1,..,M\}$:

$$heta_j(\zeta)\equiv \delta_j+rac{q_j^2\zeta}{1-\overline{\delta_j}\zeta}, \hspace{0.2cm} j=1,..,M$$

These functions are fully determined by $\{q_j, \delta_j | j = 1, .., M\}$

Example: Suppose D_{ζ} is the annulus $\rho < |\zeta| < 1$ then there is just <u>one</u> Möbius map (M = 1): $\delta_1 = 0, q_1 = \rho$

$$heta_1(\zeta)=
ho^2\zeta$$

What about adding background flows?

Suppose, as $\zeta \rightarrow \beta$, we have

$$z(\zeta) = rac{a}{\zeta - eta} + ext{analytic}$$

for some constant a, and we want the complex potential for uniform flow of speed U at angle χ to the x-axis

The required complex potential is

$$2\pi Ua\mathrm{i}\left(e^{\mathrm{i}\chi}rac{\partial G_{0}}{\partial\overline{lpha}}-e^{-\mathrm{i}\chi}rac{\partial G_{0}}{\partiallpha}
ight)\Big|_{lpha=eta}$$

It is just a function of $G_0(\zeta, \alpha)$

If we let
$$\omega(\zeta, \alpha) = (\zeta - \alpha)$$
 so that

-1

$$G_0(\zeta,lpha) = -rac{\mathrm{i}}{2\pi}\log\left(rac{\zeta-lpha}{|lpha|(\zeta-1/\overline{lpha})}
ight)$$

then the formula

$$2\pi U a \mathrm{i} \left(e^{\mathrm{i} \chi} rac{\partial G_0}{\partial \overline{lpha}} - e^{-\mathrm{i} \chi} rac{\partial G_0}{\partial lpha}
ight) \Big|_{lpha = eta}$$

with

$$z(\zeta) = rac{1}{\zeta} \quad \leftarrow ext{flow past circular cylinder } (eta = 0)$$

reduces to

$$U\left(rac{1}{\zeta}+\zeta
ight)=U\left(z+rac{1}{z}
ight) \quad ext{(choosing } \chi=0)$$

What about higher-order flows?

Suppose, as $\zeta \rightarrow \beta$, we have

$$z(\zeta) = rac{a}{\zeta - eta} + ext{analytic}$$

for some constant a, and we want the complex potential for straining flow tending to $\Omega e^{i\lambda}z^2$ as $z o\infty$

The required complex potential is

$$2\pi\Omega a^2\mathrm{i}\left(e^{-\mathrm{i}\lambda}rac{\partial^2 G_0}{\partial\overline{lpha}^2}-e^{\mathrm{i}\lambda}rac{\partial^2 G_0}{\partiallpha^2}
ight)\Big|_{lpha=eta}$$

Again, it is just a function of $G_0(\zeta, \alpha)$

What if the objects move?

Complex potential when jth obstacle moves with complex velocity U_j :

$$egin{aligned} W_{\mathrm{U}}(\zeta) &= rac{1}{2\pi} \oint_{C_0} \left[\mathrm{Re}[-\mathrm{i}\overline{U_0}z(\zeta')]
ight] \left[d\log\left(rac{\omega(\zeta',\zeta)}{\overline{\omega}(\zeta'^{-1},\zeta^{-1})}
ight)
ight] \ &- \sum_{j=1}^M rac{1}{2\pi} \oint_{C_j} \left[\mathrm{Re}[-\mathrm{i}\overline{U_j}z(\zeta')] + d_j
ight] \left[d\log\left(rac{\omega(\zeta',\zeta)}{\overline{\omega}(\overline{ heta_j}(\zeta'^{-1}),\zeta^{-1})}
ight)
ight] \end{aligned}$$

 $\mathrm{U}\equiv (U_0,U_1,...,U_M)$

The constants $\{d_j | j = 1, ..., M\}$ solve a linear system This time, expression is an integral depending on $\omega(.,.)$

(Useful for modelling biological organisms, vortex control problems)

Step 1: Analyse the geometry and determine D_{ζ} , the data $\{q_j, \delta_j | j = 1, ..., M\}$ and map $z(\zeta)$ (use numerical conformal mapping if necessary)

\Downarrow

Step 2: Construct the Möbius maps $\{\theta_j(\zeta)|j=1,...,M\}$ and compute $\omega(.,.)$ (it all depends on this function!)

\Downarrow

Step 3: Do calculus with the functions $\{G_j(\zeta, \alpha)|j=0, 1, ..., M\}$ to solve the fluid problem

Let's do some examples!

Three point vortices near three circular

islands



 D_{ζ} is the unit ζ -disc with two smaller discs excised, each of radius qand centred at $\pm \delta$. The point $\beta = 0$ maps to infinity. Assume point vortices all have circulation Γ Assume circulation γ_j around island D_j



What is the lift on a biplane?



Take D_ζ as the annulus $ho < |\zeta| < 1$:

$$egin{split} z(\zeta) &= i \sqrt{d^2 - s^2} \left(rac{\zeta - \sqrt{
ho}}{\zeta + \sqrt{
ho}}
ight), \
ho &= rac{1 - (1 - (s/d)^2)^{1/2}}{1 + (1 - (s/d)^2)^{1/2}}, \end{split}$$



. – p.3

We have $z(\zeta)=rac{a}{\zeta+\sqrt{
ho}}+ ext{analytic}, \ \ a=-2\mathrm{i}\sqrt{
ho(d^2-s^2)}$

What is the lift on a biplane?



$$w_2(\zeta) = 2\pi Uai \left(rac{\partial G_0}{\partial \overline{lpha}} - rac{\partial G_0}{\partial lpha}
ight) \Big|_{lpha = -\sqrt{
ho}} \leftarrow ext{uniform flow } (\chi = 0)$$

 $- \sum_{j=0}^1 \gamma G_j(\zeta, -\sqrt{
ho}) \quad \leftarrow ext{ add round obstacle circulations}$

(now use Blasius integral formula for $F_x - iF_y$)

Generalized Föppl flows with two cylinders



$$egin{aligned} w_3(\zeta) &= 2\pi Ua\mathrm{i}\left(rac{\partial G_0}{\partial \overline{lpha}} - rac{\partial G_0}{\partial lpha}
ight) igg|_{lpha = -\sqrt{
ho}} &\leftarrow ext{uniform flow } (\chi = \mathbf{0}) \ &+ \Gamma G_0(\zeta, lpha_1) - \Gamma G_0(\zeta, lpha_2) \ &+ \Gamma G_0(\zeta, \delta_1) - \Gamma G_0(\zeta, \delta_2) \ &\leftarrow ext{point vortices} \end{aligned}$$

(now search finite dimensional parameter space for equilibria)

. – p.3

Cylinder with wake approaching a wall



$$z(\zeta)=rac{\mathrm{i}(1-
ho^2)}{2
ho}\left(rac{\zeta+
ho}{\zeta-
ho}
ight), \;\; d=rac{(1-
ho)^2}{2
ho}.$$

 $|\zeta| = 1$ maps to the boundary of the cylinder $|\zeta| = \rho$ maps to wall.

Cylinder with wake approaching a wall



 $w_4(\zeta) = \Gamma G_0(\zeta, \alpha) - \Gamma G_0(\zeta, -\overline{\alpha}) \quad \leftarrow \text{ point vortices}$ + $W_U(\zeta) \quad \leftarrow \text{ flow due to moving cylinder}$

where $\mathbf{U} = (-\mathbf{i}, \mathbf{0})$

Model of school of swimming fish



Conformal mapping non-trivial in this case. It happens to be

$$z(\zeta) = \left[-a \frac{\partial}{\partial \alpha} \Big|_{\alpha=0} + b \frac{\partial}{\partial \overline{\alpha}} \Big|_{\alpha=0} \right] G_0(\zeta, \alpha) + c$$

Near $\zeta = 0$ (so $\beta = 0$):

$$z = rac{a}{\zeta} + ext{analytic}$$

. – p.4

Model of school of swimming fish



How to compute $\omega(.,.)$?

Option 1: There is a classical infinite product formula for it:

$$\omega(\zeta,\alpha) = (\zeta - \alpha) \prod_{\theta_k} \frac{(\theta_k(\zeta) - \alpha)(\theta_k(\alpha) - \zeta)}{(\theta_k(\zeta) - \zeta)(\theta_k(\alpha) - \alpha)}$$

Example: In the doubly connected case, D_{ζ} to be $\rho < |\zeta| < 1$ There is just a single Möbius map given by $\theta_1(\zeta) = \rho^2 \zeta$ The infinite product is then

$$\omega(\zeta,lpha) \propto P(\zeta/lpha,
ho)$$

where

$$P(\zeta,
ho)\equiv (1-\zeta)\prod_{k=1}^\infty (1-
ho^{2k}\zeta)(1-
ho^{2k}\zeta^{-1}).$$

 $P(\zeta,
ho)$ is analytic in $ho < |\zeta| < 1$, so <u>also</u> has Laurent series

$$P(\zeta,
ho)=A\sum_{n=-\infty}^{\infty}(-1)^n
ho^{n(n-1)}\zeta^n,$$

where A is a constant. This converges faster than product! Crowdy & Marshall have extended this idea to produce a fast numerical algorithm for higher connectivity

It is based on Fourier-Laurent representations (not infinite products)

MATLAB M-files will be freely available soon at

www.ma.ic.ac.uk/~dgcrowdy/SKPrime.

Crowdy & Marshall, "Computing the Schottky-Klein prime function on the Schottky double of planar domains", *Comput. Methods Func. Th.*, **7**, (2007)

It can be shown that

$$P(\zeta,
ho) = -rac{\mathrm{i} C e^{- au/2}}{
ho^{1/4}} \Theta_1(\mathrm{i} au/2,
ho)$$

where $au = -\log \zeta$ and Θ_1 is first Jacobi theta function

The Jacobi theta function can be related to the Weierstrass σ and ζ function

Recall: Lagally (1929) used the latter functions in his solution to the biplane problem

Our calculus simplies and extends this two-obstacle result

Streamlines for uniform flow



Very easy to plot using analytical formulae for complex potential Conformal maps from circular domains D_{ζ} are just Möbius maps This answers the question prompted by Van Dyke's first photograph!

Two aerofoils in unstaggered stack



Two aerofoils with gradually increasing circulation



In 1941, C.C. Lin wrote two papers in which he established that N-vortex motion in multiply connected domains is Hamiltonian He relied on the existence of a "*special Green's function*" This special Green's function is precisely $G_0(\zeta, \alpha)$! He also showed the following transformation property of Hamiltonians:

$$H^{(z)}(\{z_k\}) = H^{(\zeta)}(\{\zeta_k\}) + \sum_{k=1}^N rac{\Gamma_k^2}{4\pi} \log \left|rac{dz}{d\zeta}
ight|_{\zeta_k}$$

where $z_k = z(\zeta_k)$

This fact completes the theory!

A general analytical framework now exists for N-vortex motion

Crowdy & Marshall, Analytical formulae for the Kirchhoff-Routh path function in multiply connected domains", *Proc. Roy. Soc. A*, **461**, (2005)

Life's little ironies



My office door at MIT

Modelling geophysical flows



Simmons & Nof, "The squeezing of eddies through gaps", J. Phys. Ocean., (2002).

Vortex motion through gaps in walls



Critical vortex trajectories for two offshore islands

Crowdy & Marshall, "The motion of a point vortex through gaps in walls" *J. Fluid Mech.*, **551**, (2006)

Critical vortex trajectories



Note: Even the conformal slit maps are obtained analytically!

The calculus has many other applications:

<u>Contour dynamics</u>: Facilitates numerical determination of vortex patch dynamics (kernels in contour integrals expressed using $\omega(.,.)$)

Crowdy & Surana, Contour dynamics in complex domains, J. Fluid Mech., 593, (2007)

Surface of a sphere

(need to endow spherical surface with complex analytic structure by means of stereographic projection)

Surana & Crowdy, Vortex dynamics in complex domains on a spherical surface, *J. Comp. Phys.*, **227**, (2008)

Test of the method

Comparison with "free space" code [Dritschel (1989)]:





. – p.5

Compares well with Johnson & MacDonald, Phys. Fluids, (2004):



Crowdy/Surana

Johnson/McDonald



Patch motion near a barrier on a sphere



Simulation of vortex patch penetrating a barrier on a spherical surface

For

- Published papers
- A PDF copy of this talk
- A preprint of the paper: "A new calculus for two dimensional vortex dynamics"
- Downloadable MATLAB M-files for computing $\omega(.,.)$ (soon)

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