

# Appendix A

## Vector Formulae

### A.1 Identities

For any vectors  $\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{D}$  and any scalar  $\psi$ :

$$\mathbf{A} \cdot (\mathbf{B} \times \mathbf{C}) = \mathbf{B} \cdot (\mathbf{C} \times \mathbf{A}) = \mathbf{C} \cdot (\mathbf{A} \times \mathbf{B}) \quad (\text{A.1})$$

$$\mathbf{A} \times (\mathbf{B} \times \mathbf{C}) = (\mathbf{A} \cdot \mathbf{C})\mathbf{B} - (\mathbf{A} \cdot \mathbf{B})\mathbf{C} \quad (\text{A.2})$$

$$(\mathbf{A} \times \mathbf{B}) \cdot (\mathbf{B} \times \mathbf{D}) = (\mathbf{A} \cdot \mathbf{C})(\mathbf{B} \cdot \mathbf{D}) - (\mathbf{A} \cdot \mathbf{D})(\mathbf{B} \cdot \mathbf{C}) \quad (\text{A.3})$$

$$\nabla \times \nabla \psi = 0 \quad (\text{A.4})$$

$$\nabla \cdot (\nabla \times \mathbf{A}) = 0 \quad (\text{A.5})$$

$$\nabla \times (\nabla \times \mathbf{A}) = \nabla(\nabla \cdot \mathbf{A}) - \nabla^2 \mathbf{A} \quad (\text{A.6})$$

$$\nabla \cdot (\psi \mathbf{A}) = \mathbf{A} \cdot \nabla \psi + \psi \nabla \cdot \mathbf{A} \quad (\text{A.7})$$

$$\nabla \times (\psi \mathbf{A}) = \nabla \psi \times \mathbf{A} + \psi \nabla \times \mathbf{A} \quad (\text{A.8})$$

$$\nabla(\mathbf{A} \cdot \mathbf{B}) = (\mathbf{A} \cdot \nabla)\mathbf{B} + (\mathbf{B} \cdot \nabla)\mathbf{A} + \mathbf{A} \times (\nabla \times \mathbf{B}) + \mathbf{B} \times (\nabla \times \mathbf{A}) \quad (\text{A.9})$$

$$\nabla \cdot (\mathbf{A} \times \mathbf{B}) = \mathbf{B} \cdot (\nabla \times \mathbf{A}) - \mathbf{A} \cdot (\nabla \times \mathbf{B}) \quad (\text{A.10})$$

$$\nabla \times (\mathbf{A} \times \mathbf{B}) = \mathbf{A}(\nabla \cdot \mathbf{B}) - \mathbf{B}(\nabla \cdot \mathbf{A}) + (\mathbf{B} \cdot \nabla)\mathbf{A} - (\mathbf{A} \cdot \nabla)\mathbf{B} \quad (\text{A.11})$$

If  $\mathbf{x}$  is the coordinate of an arbitrary point,  $P$ , say, with respect to some origin,  $O$ , say, and we denote the radial distance of this point from the origin by  $r \equiv |\mathbf{x}|$ , then  $\mathbf{n} \equiv \hat{\mathbf{x}}$  is a unit radial vector pointing along the direction  $\overline{OP}$ . Assume that  $f(r)$  is a sufficiently well-behaved function. The following identities hold:

$$\nabla \cdot \mathbf{x} = 3 \quad (\text{A.12})$$

$$\nabla \times \mathbf{x} = 0 \quad (\text{A.13})$$

$$\nabla \cdot [\mathbf{n}f(r)] = \frac{2}{r}f + \frac{df}{dr} \quad (\text{A.14})$$

$$\nabla \times [\mathbf{n}f(r)] = 0 \quad (\text{A.15})$$

$$(\mathbf{A} \cdot \nabla) \mathbf{n}f(r) = \frac{f(r)}{r} [\mathbf{A} - \mathbf{n}(\mathbf{A} \cdot \mathbf{n})] + \mathbf{n}(\mathbf{A} \cdot \mathbf{n}) + \frac{df}{dr} \quad (\text{A.16})$$

## A.2 Integral Theorems from Calculus

In the following  $\mathbf{A}(\mathbf{x})$  and  $\phi(\mathbf{x}), \psi(\mathbf{x})$  are sufficiently well-behaved functions (vector or scalar) of the coordinates. We denote here by  $\mathcal{V}$  a three-dimensional volume bounded by the surface  $\partial\mathcal{V}$ . The differential element of the volume is written as  $d^3x$  and that of the surface as  $dS$ ; however, the latter has a direction (outward), and it is thus considered as a vector quantity, viz.,  $\mathbf{n}dS$ , where  $n$  is the unit normal perpendicular to the element in the *outward* of the closed surface direction. Sometimes we also denote  $\mathbf{n}dS = d\mathbf{S}$ . The following theorems are important in vector calculus:

$$\int_{\mathcal{V}} \nabla \cdot \mathbf{A} d^3x = \oint_{\partial\mathcal{V}} \mathbf{A} \cdot \mathbf{n} dS \quad (\text{Divergence, or the Gauss theorem}) \quad (\text{A.17})$$

$$\int_{\mathcal{V}} \nabla \psi d^3x = \oint_{\partial\mathcal{V}} \psi \mathbf{n} dS \quad (\text{A.18})$$

$$\int_{\mathcal{V}} \nabla \times \mathbf{A} d^3x = \oint_{\partial\mathcal{V}} \mathbf{n} \times \mathbf{A} dS \quad (\text{A.19})$$

$$\int_{\mathcal{V}} (\phi \nabla^2 \psi - \nabla \phi \cdot \nabla \psi) d^3x = \oint_{\partial\mathcal{V}} \phi \mathbf{n} \cdot \nabla \psi dS \quad (\text{Green's first identity}) \quad (\text{A.20})$$

Let now  $S$  be an open surface and  $C$  the contour binding it having a line element  $d\mathbf{l}$  along it. The normal  $\mathbf{n}$  to  $S$  defines by the right-hand screw "law," the positive direction along the contour  $C$ . The following theorems hold:

$$\int_S (\nabla \times \mathbf{A}) \cdot \mathbf{n} dS = \oint_C \mathbf{A} \cdot d\mathbf{l} \quad (\text{Stokes' theorem}) \quad (\text{A.21})$$

$$\int_S (\mathbf{n} \times \nabla) \psi dS = \oint_C \psi d\mathbf{l} \quad (\text{A.22})$$

# Appendix B

## A Primer of Numerical Methods for Computational Fluid Dynamics

### B.1 Introduction

*Computational fluid dynamics* (CFD) has been advancing rapidly together with the development of increasingly powerful high-performance computing infrastructure and more sophisticated numerical methods. In the beginning, this field of study was mainly applied to high-tech engineering areas of aeronautics and astronautics. Gradually, however, CFD found its way to the study of *bona fide* theoretical and experimental fluid dynamical problems. The most general equations, governing the latter, are *nonlinear* PDE, and thus analytical approaches to the full problems were bound to fail.

The field of fluid dynamics is much older than computers. In this book we tried to describe and understand fluid dynamical problems, which usually included a significant number of simplifying assumptions, so as to lend themselves to be treatable without recourse to CFD calculations. We exhibited analytical or perturbative methods of solutions, with only few instances where numerical calculations were exploited, but it remained clear, we hope, that more general problems, e.g., certain complex flows, require numerical simulation. Numerical simulations serve as a proxy for difficult or dangerous experiments, as well as to prod our intuition. Indeed, recently numerical calculations acquired sometimes the name of *numerical experiments*, but obviously, the question of the CFD result's *reliability* has continued to loom. The fast development of computer hardware and numerical algorithms has also reduced the researcher's cost to conduct big computational flow simulations. On the other hand, the need to simulate more extreme physical conditions, higher Reynolds and/or Mach numbers, higher temperature, etc., has brought an increase in effort associated with experimental testing. Thus, it has become sometimes more economical to conduct big CFD calculation and treat them as "experiments."

In this appendix, we shall try to give a short primer of available numerical methods, indicating their advantages and disadvantages together with some caveats. In an appendix to a book of this size, we are able to give only the basics. After all, this is not a book on CFD (on the contrary, if one may say so). There exists, today, an immense modern literature on computational methods in fluid dynamics. We shall mention in the text of this appendix some of the best (in our opinion) bibliographical sources. Clearly, a successful “attack” on a specific fluid dynamical problem should contain experiments, if possible, analytical and semi-analytical, methods (this book) to understand the basics of the problem, and numerical simulations, where it should be remembered that analytical, semi-analytical, and approximate methods may contribute to the *physical understanding* of the processes taking place in a given setting. Numerical simulation results in a solution to *one* case; however, if several such calculations are done so as to experiment with certain input parameters, it significantly increases the cost. Still the “sea” of numbers has to be visually analyzed, but the physics behind the results often remains obscure. A prominent professor of one of us (O.R.) insisted that *one should not learn physics from a computer*. Today, this may seem to some perhaps old-fashioned, but in the present state of affairs we find still much wisdom in this saying.

## B.2 Short Summary and References for the Local Methods

We shall concentrate here on methods for the numerical solution of fluid dynamical equations. As we know, these equations are a nonlinear set of partial differential equations (PDEs) in space and time variables, valid in well-defined spatial domains, with appropriate *boundary* and *initial conditions*. Unfortunately, there are rigorous mathematical results on the existence and uniqueness of solutions in only special cases. This usually does not prevent the fluid numericists from applying their methods obtaining some result, which they call a solution. Again, how reliable is this result? Indeed a lot of analysis (mainly based on linear and quasilinear equations) is performed, in order to unravel what is being called a *well-posed problem*, one that hopefully will numerically yield a unique, well-defined solution. We shall end this short paragraph by saying that it is very often advantageous to write the equation in the form of conservation laws (cf. Randall J. LeVeque, *Numerical methods for conservation laws*, 2nd ed., 1999, Birkhäuser). In this section we shall mention methods of expressing a PDE on a finite grid (or finite volumes) created in the domain of the calculation. Necessary derivatives (usually not of high order) are approximated using the (truncated) Taylor series expansion or by using other methods of calculus, e.g., integrating over the small, almost local volume and using the Gauss theorem.

### B.2.1 Finite Difference Methods

The finite difference method is the oldest of the numerical methods for the solution of PDE. It is believed that already L. Euler had in 1768 “discretized” differential equation on a grid and sought their solution by hand calculations. The finite difference method, as it was already hinted above, consists of dividing the computational domain into a *grid*, that is, each coordinate domain is divided to a number of points. At each point of the grid, the Taylor series expansion is utilized to generate finite difference approximations. In this way at each grid point an *algebraic equation* arises. The method is most commonly applied to structured grids, even though the grid spacing need not be uniform (remembering that grid stretching and distortion may hurt accuracy). We shall give here some basic possibilities in two dimensions, where the function discretized is  $\phi(x, y)$ . We may write

$$\begin{aligned} \left(\frac{\partial\phi}{\partial x}\right)_{i,j}^c &= \frac{\phi_{i+1,j} - \phi_{i-1,j}}{2\Delta x} + \mathcal{O}(\Delta x^2) \\ \left(\frac{\partial\phi}{\partial x}\right)_{i,j}^f &= \frac{\phi_{i+1,j} - \phi_{i,j}}{\Delta x} + \mathcal{O}(\Delta x) \\ \left(\frac{\partial\phi}{\partial x}\right)_{i,j}^b &= \frac{\phi_{i,j} - \phi_{i-1,j}}{\Delta x} + \mathcal{O}(\Delta x), \end{aligned} \quad (\text{B.1})$$

where for the sake of simplicity we have chosen a fixed grid spacing  $\Delta x = x_j - x_{j-1} = x_{j+1} - x_j$ . The remainder in each case estimates the accuracy of the scheme.

Different ways of differencing (in particular when also the time variable is discretized) exist, and we will not be able to bring even most of the accepted schemes (they are usually named) here. See, e.g., C.A.J. Fletcher, *Computational Techniques for Fluid Dynamics, vol 1, ed, 2*, 1990, Springer. Fletcher’s book contains in Chap. 3 and especially in Sect. 3.5 most of the known finite difference schemes and their estimated accuracy. In addition, he discusses also the conditions for numerical stability of explicit methods, using the celebrated Courant-Friedrichs-Lewy (CFL) condition, which in its simplest formulation reads  $C \equiv u\Delta t/\Delta x \leq C_m$ . If the numerical calculation is stable (i.e., does not develop growing oscillations with a short, i.e., of very few grid points, “wavelength”),  $C$  the Courant number has to be less than  $C_m$ . In simplest explicit schemes  $C_m = 1$ . This effectively bounds from above the allowed timestep and makes calculations more expensive in computer time. Implicit methods also exist, which suffer from much less stringent conditions, but they require usually complex iterative calculations. Do you understand the *physical* basis for the CFL condition?

### B.2.2 Finite Volume Methods

This method is not applied on PDE in their conservation form (as mentioned in the first paragraph of Sect. B.2) but rather on the integral form of the conservation equations in physical space. The computational domain is subdivided into a finite number of contiguous volumes, which go under the name of control volumes. The value of the relevant functions is formally evaluated at the centroid of the control volume. The surfaces bound the control volumes in the appropriate integral conservation relations. For example, we shall give here the appropriate approximation in two dimensions of the  $x$  and  $y$  derivative of the function  $\phi(x, y)$ . We shall apply the Gauss divergence theorem in the second equality of each formula below, with  $dS^x$  and  $dS^y$  denoting the *projected* areas, in the  $x$  and  $y$  directions, respectively, of the bounding surfaces of a volume element.

Thus,

$$\left(\frac{\partial \phi}{\partial x}\right) = \frac{1}{\Delta V} \int_{\Delta V} \frac{\partial \phi}{\partial x} d^3x = \frac{1}{\Delta V} \int_A \phi dS^x \approx \frac{1}{\Delta V} \sum_{j=1}^N \phi_j S_j^x, \quad (\text{B.2})$$

where  $\phi^j$  are the values of the function at the elemental surfaces,  $\Delta V$  is the element volume, and  $N$  denotes the number of bounding surfaces of this volume. Similarly,

$$\left(\frac{\partial \phi}{\partial y}\right) = \frac{1}{\Delta V} \int_{\Delta V} \frac{\partial \phi}{\partial y} d^3x = \frac{1}{\Delta V} \int_A \phi dS^y \approx \frac{1}{\Delta V} \sum_{j=1}^N \phi_j S_j^y. \quad (\text{B.3})$$

For a more detailed description of the finite volume method, including examples, see Sect. 5.2 of the book by C.A.J. Fletcher, *Computational Techniques for Fluid Dynamics, vol 1, ed, 2, 1990, Springer*.

### B.3 Weighted Residual Methods

Weighted residual methods (WRM) are different in their basic concept from finite difference and volume methods. The approximations, necessary for numerical solutions to be extracted from, are defined by truncated series expansions, such that the *residual* (actually the error) is made as small as possible, at least in the mean. Consider the following approximation to the solution function  $\phi(x)$  (all is done in one dimension, for simplicity, in some finite segment,  $(a, b)$ , say):

$$\phi_N(x) = \sum_{j=0}^N \hat{\phi}_j \varphi_j(x), \quad (\text{B.4})$$

where  $\varphi_j(x)$  are a set of basis (a.k.a. “approximating”) functions, assumed here orthogonal, for the sake of simplicity (however, see below).

The residual is thus  $R_N(x) = \psi - \psi_N$  and we shall now show how it may be canceled, at least in the mean. One way of canceling the residual can be understood in the following sense: first form

$$(R_N, \Psi_j)_{w_*} = \int_a^b w_* R_N \bar{\Psi}_j dx, \quad j = 0, 1, 2, \dots, N \tag{B.5}$$

Note that the above is a kind of  $w^*(x)$  weighted scalar product of the residual with a member of a set of *trial* functions:  $\Psi_j(x)$ . One of the possibilities (“traditional Galerkin approach”) to proceed is to choose the trial functions to coincide with the basis functions,  $\varphi_k(x) = \Psi_k(x)$ . Orthogonality of the basis/trial functions now allows one to determine the coefficients  $\hat{\phi}_j$ ; thus,

$$\hat{\phi}_j = \int_a^b \phi \bar{\Psi}_j w_* dx, \quad j = 0, 1, \dots, N. \tag{B.6}$$

Doesn’t this remind one of the well-known “least squares method”? The above mentioned book by Fletcher devotes his Chap. 5 to WRM.

### B.3.1 Spectral Methods

Spectral methods belong to the broad category of WRM. The first possibility of a *spectral* method uses a similar form as the Galerkin method, mentioned above. The approximating functions and the weight functions are nonzero throughout the computational domain. In this sense these are *global* methods. The important attribute of a *spectral* method that it uses *orthogonal*, under the constant weight  $w$ , functions for *both* the approximating functions and the weight functions, written here in one dimension, for simplicity. Note that we have chosen the basis function to be orthogonal for simplicity of presentation only, they need not be:

$$(\varphi_j, \varphi_k)_w = \int \varphi_j(x) \varphi_k(x) w dx = \delta_{jk} \tag{B.7}$$

Fourier series, Legendre polynomials, and Chebyshev polynomials are well-known examples of orthogonal functions.

Another possibility is to select the trial functions as

$$\bar{\Psi}_j = \delta(x - x_j), \quad x \in (a, b), \tag{B.8}$$

where the points  $x_j$  are chosen in a nonarbitrary manner and the weight function is  $w_* = w = 1$ . This is called a *collocation* approach and the method is called *pseudo-spectral*. In general, a pseudo-spectral method is closely related to spectral methods, but it complements the basis by an additional pseudo-spectral basis, which

allows one to represent functions on a quadrature grid. This simplifies the evaluation of certain operators and can considerably speed up the calculation when using fast algorithms such as the fast Fourier transform.

Spectral methods gained prominence in the 1970s. Substantial work started to appear in the professional literature, culminating by the seminal treatise of D. Gottlieb and S.A. Orszag, *Numerical Analysis of Spectral Methods*, 1977, SIAM-CMBS. Today spectral and pseudo-spectral methods are considered the most accurate and reliable and are routinely used for the most difficult direct numerical simulations (DNS) of complex and, in particular, turbulent flows. Today, there exist a substantial number of books on spectral methods. Suffice it to say that the huge work of C. Canuto, M.Y. Hussaini, A. Quateroni, and T.A. Zang, *Spectral Methods*, 2 vols, 2006, Springer, contains over a thousand pages in its two volumes. This excellent book, written by experts in the field, is recommended for any student who wishes to learn and perhaps use these powerful methods.

## B.4 Summary and Some Caveats

We hope that it is clear to the reader that this appendix is *not* the extension of our book to include numerical methods in CFD. Rather than that, it is a short primer, mentioning the methods and their principles and citing the extensive bibliography that on the subject. Successful and careful application of the right CFD method (finding the most appropriate one is not an easy task) in physics, astrophysics, and indeed all the physical sciences has become an important part of modern research. However, it should not be forgotten that theoretical physics and astrophysics are not just computation. There is the danger that inaccurate or just wrong results of numerical calculations may mislead a generation of researchers. CFD *by itself* cannot lead, in our opinion, to proper physical understanding and progress. It can, if it is carefully and correctly executed, *simulate* nature, but as it is attributed to F. Dyson “We have already one nature (Universe), we want to understand it.” This is one of the main reasons that this book was written.

Finally, some caveats: we think that it would be fair to say that the knowledge of the solution can go a long way in deciding on the proper numerical scheme. More seriously, *accuracy*, *scheme stability*, and *convergence* strengthen the computation reliability. By *convergence* we mean here sufficient resolution, which can be tested by examining how the result changes with the amount of grid points or spectral functions. Obviously, it is a must to perform tests on problems to which analytical solutions are known. Feasibility (as far as computer resources allow) is also an important factor in the choice of a CFD method for a particular problem. Here it seems that progress is unlimited, having perhaps the power to change our science, one day. Right now, it would be still fair to say that choosing the right problem plus a CFD method that is the best for it and conducting a successful simulation contain an element of “art,” similarly to knowing how to employ analytical methods.

# Index

## A

accretion, 71  
  disk, 287  
    backflow, 295  
    enhanced viscosity, 287  
    steady model, 286–296  
  spherical, 71  
acoustic, 310  
  approximation, 316  
  branch, 402  
  depth, 45  
  energy, 324  
    conservation of, 325  
    equation, 327  
    flux density, 332  
  intensity, 324  
  momentum flux, 324  
  streaming, 405  
  vibrations, 312  
    normal modes of, 327  
  wave equation, 310, 313  
  waves, 319  
acoustics, 307, 310, 355  
  characteristics for, 356  
  dispersion relation for, 319  
adiabatic exponent  $\gamma$ , 32  
ageostrophic effects, 281  
Alfvén, H, 597  
  (rotational) discontinuities, 629  
  compressional waves, 625  
  Mach number, 606  
  number, 606  
  shear waves, 624  
  speed, 605  
  waves, 623

Ampère's law, 603  
  post Maxwellian, 603  
  pre Maxwellian, 603  
anelastic approximation, 213  
asymptotic expansions, 293–295  
  method of matched, 104, 150–152,  
  260–268  
asymptotically reduced equations, 210  
atmosphere, 28  
  plane-parallel, 28  
  waves in, 215–218  
average (mean), 511  
  ensemble, probability, 533  
  spatial, 511  
  temporal, 511  
  weighted space-time, 530

## B

baroclinic, 62  
  waves, 283  
barotropic, 62  
  waves, 283  
Bernoulli, D, 35  
  formula, 35  
  theorems, 68  
  function, 35, 60  
beta plane ( $\beta$ -plane), 281  
bifurcation, 415  
bifurcation, 473  
  Hopf, 477  
  in Taylor-Couette problem, 450  
  subcritical pitchfork, 477  
  supercritical pitchfork, 475

- Blasius, P. R., 148  
 boundary layer, 152–155, 433  
 theorem, 90
- blast wave, 378, 391
- Boltzmann, L., 37
- Bona-Benjamin-Mahoney equation, 499
- Bondi, H., 71  
 problem, 71–75  
 radius, 72
- boundary layer, 433  
 in a solution of ODE, 149  
 laminar, 148  
 separation, 76  
 theory, 433  
 viscous, 77, 148
- Boussinesq, J. V., 211  
 approximation, 213
- Bromwich integral, 170
- Brunt-Väisälä frequency, 250, 280, 438  
 Schwarzschild criterion, 439
- buoyancy, 213
- Burger number, 249
- Burgers equation, 183  
 solution of, 183
- C**
- Cahn-Hillard equation, 495
- Cauchy, A.-L., 11  
 fluid equation of motion, 20  
 stress theory, 11
- Cauchy-Riemann conditions, 87
- centrifugal force, 242
- Chandrasekhar S  
 mass limit, 400
- Chandrasekhar, S., 46  
 virial theorem general formulation, 46
- Chapman-Jouguet point, 397
- characteristics, 184, 355  
 for Burgers equation, 188  
 for Burgers equation, 186–188  
 for linear sound wave, 356  
 method of, 182, 309, 342  
 of a linear water wave, 184–186  
 two families of, 356
- Charney and Eady models, 285
- circulation, 17  
 definition of, 66  
 transport theorem, 17
- Clausius, R., 46  
 inequality, 37
- combustion, 396
- complex potential, 87  
 method for two dimensional flows, 89–93
- concentric cylinders, 255
- condensation, 339
- conductivity, electrical  $\sigma_{el}$ , 607
- continuity equation, 19
- continuum, 1  
 dynamics of, 9  
 kinematics of, 2
- control parameter, 473, 508  
 critical value, 480  
 dimensionless, 474
- convection, 26  
 buoyant, 211, 444  
 cells, 409  
 entropy gradient, 439  
 estimate of energy flux in stars, 583  
 magnetic, 632, 639  
 relation to sunspots, 638  
 Rayleigh-Bénard (RB), 215, 440, 449  
 stellar, 439  
 turbulent, 580
- Coriolis force, 242  
 effect, 242  
 effect of, 244, 247, 248, 252, 261, 269, 271, 298
- Coulomb logarithm, 600
- Cowling number, 606
- Crocco theorem, 60  
 viscous, 60
- D**
- d'Alembert's paradox, 85
- de Laval nozzle, 69–71, 376
- Debye length, 599
- decibel (dB), 324
- deflagration, 395, 398, 400
- deformation, rate of, 9
- density (of mass)  $\rho$ , 31
- derivative, 5  
 Eulerian, 6  
 Lagrangian, 5  
 material, advective, 5
- detonation, 395, 400  
 weak, 398  
 Chapman-Jouguet, 397  
 strong, 398  
 vs. deflagration, problem, 401
- deviatoric stress, *see* stress, deviatoric
- Dirac, P.A.M., 176  
 $\delta$  function, 176
- disk, 242  
 accretion, 287  
 proto-planetary (proplyd), 459

dispersion relation, 195, 218, 229  
 two limits for water waves, 197  
 displacement current, 603  
 displacement gradient matrix, 4  
 dissipation, 10, 26  
 function, 36  
 distinguished limit, 483  
 domain of determination, 361  
 domain of influence, 362  
 drag, 40, 85, 90, 91  
 drag coefficient, 557  
 Dungey's solution, 618  
 dynamo, *see* MHD dynamo

**E**

Ekman, V. W., 243  
 layer, 256, 264, 296  
 number, 250  
 spin-down flow, 258–268  
 spiral, 257  
 elliptical coordinates, 107  
 enstrophy -  $Z$ , 551  
 enthalpy  $h$ , 31  
 entropy (specific)  $s$ , 35  
 equation of state, 31  
 ergodic hypothesis, 542  
 ergodic theorem, 544  
 Ertel's theorem, 64  
 Euler, L., 2  
 equation of fluid motion, 21  
 formula, 15  
 velocity field, 15  
 description, 6

**F**

$f(f)$ -plane, 280  
 Faraday's law, 603  
 Fjortoft's criterion, 425  
 Floquet analysis, 415  
 flow  
 adiabatic, 36  
 approximately incompressible, 81  
 barotropic, 62  
 homentropic, 35  
 incompressible, 19  
 defined, 19  
 inviscid, 62–69  
 irrotational, *see* potential flow  
 isentropic, 35  
 laminar, *see* laminar  
 maximum velocity, 350

potential, 67  
 similarity, 377  
 steady, 7  
 subsonic, 342  
 supersonic, 342  
 viscous, 121–156  
 fluid, 1  
 ideal, 20  
 ionized, 597  
 charge neutrality of, 598  
 screening in, 599  
 Newtonian, 22  
 parcel, particle, 3  
 simple, 31  
 fluid frame, 606  
 force-free magnetic fields, 619–620  
 Fourier, J., 37  
 law of thermal conduction, 37  
 cumulative quantities, 554  
 discrete series, 546  
 integral theorem, 548  
 series  
 component cutoff operator,  $\mathbb{P}_q$ , 554  
 space, 553  
 low or high pass filters, 553  
 transform, 171  
 discrete, 547  
 integral, 547  
 Fredholm alternative, 489  
 free-fall time, 461  
 Froude number, 40, 306  
 fundamental gasdynamic derivative, 345, 375

**G**

gas dynamics, 305  
 one-dimensional, 353  
 gas sphere, 41  
 isothermal, 43  
 collapse of, 45  
 polytropic, 41  
 Gaster's transformation, 417  
 explained, 434  
 Gaussian field, 541  
 geostrophic balance, 252  
 geostrophy, 249, 252  
 Gibbs, J. W., 33  
 relations, 34  
 thermodynamic function, 34  
 Grad-Shafranov equation, 617  
 gravity wave-speed, 194  
 group velocity  $V_g$ , 197  
 gyromotion, 602

**H**

Hartman flow, 610–612  
 Hartman number, 611  
 heat flux, 25  
 Hele-Shaw flow, 145–147  
 helicity (fluid dynamical) -  $H$ , 58  
 helicity (fluid dynamical) -  $H$ , 551, 643  
 helicity (vortical) -  $H_\omega$ , 551  
 Helmholtz, v. H, 94  
   decomposition theorem, 444  
   vortex theorems, 94  
 horns of musical instruments, 336  
 Howard's semicircle theorem, 425  
 hydraulic jump, 370  
 hydrodynamical similarity, 38–41  
 hydrostatic equilibrium, 21  
 hydrostatic pressure, 21

**I**

ideal gas, 31  
 incompressible flow, *see* flow, incompressible  
 incompressible fluid, 19  
 indicator function, 532  
 induction equation, 607  
   ideal MHD limit, 608  
   very resistive MHD limit, 608  
 instability, 409  
   absolute vs. convective, 434  
   centrifugal, 449  
   Eckhaus, 501  
   energy method, 638  
   exchange (MHD), 633  
   Kelvin-Helmholtz, 426  
   Kelvin-Helmholz (MHD), 635  
   kink (MHD), 634  
   linear, 414–419  
   liquid jet, 455  
   magneto-rotational (MRI), 635  
   MHD, 631–639  
   MHD buoyancy, 637  
     sunspots, 639  
   nonlinear, 419  
   special methods, 419  
   Parker (MHD), 638, 643  
   pinch (MHD), 632  
   Rayleigh-Taylor, 435–436  
   sausage (MHD), 633  
   threshold, 474  
 integrable PDE, 231  
 internal (thermal) energy  $e$ , 23  
 inviscid flow, *see* flow, inviscid  
 irrotational flow, *see* potential flow

**J**

Jacobian, 4  
   matrix, 4  
 Jeans, J. H., 457  
   instability, 458  
     exchange of stabilities, 459  
   wavelength, 458  
   wavenumber, 458  
 jet, 455  
   laminar, 455  
   liquid, 455  
     instability, 455  
   turbulent, 526  
 jet stream, 284

**K**

Kármán, T. v., 77  
   constant,  $\kappa$ , 524  
   vortex street, 77  
 Kármán-Howarth equation, 560  
 Kelvin, Lord, 66  
   circulation theorem, 66  
 Kelvin-Helmholtz instability, 426  
 Knudsen number, 2  
 Kolmogorov, A. N., 510  
   microscale,  $\eta_K$ , 511  
 Kolmogorov-Obukhov law, 512  
 Korteweg-de Vries (KdV) equation, 228  
   derivation, 223–229  
 Kraichnan, R. H.  
   intermittency, 584  
 Kuramoto-Sivashinsky equation, 500  
 Kutta-Joukowski theorem, 91

**L**

Lagrange, J.-L., 2  
   derivative, 5  
   description, 3  
   variables, 21  
 Lamb waves, 402  
 laminar, 76, 412  
   boundary layer, 148, 522  
   flow, 76, 410  
     coexistence with turbulent, 526  
     definition, 76  
     in Reynolds's experiment, 410  
     instability of, 508  
     route to turbulent, 413  
   stress, *see* stress  
     analogy to Reynolds stress, 519

- to turbulent, transition, 635
- wake, 77
- Landau, L. D., 475
  - equation, 475
- Lane-Emden equation, 42
- Laplace, P.-S., 78
  - equation, 78, 80, 81
    - conditions for solution, 81
  - transform, 169
- lift, 85, 90
- limit cycle, 478
- Lin, C.C., 426
- linearization, 191, 193
- Lorentz force, 604
- Lundquist number, 614
  
- M**
- Mach, E., 70, 306
  - angle, 344
  - cone, 343
  - normalized number, 352
  - number, 70, 306, 342
    - analogy with the Fr number, 306
    - normalized, 350
  - shock number, 384
- magnetic
  - field diffusion, 609
  - field line, 613
  - flux freezing, 608
  - flux tube, 612
  - pinch, 615
  - pressure, 605
  - surfaces, 615
  - tension, 605
  - waves, 622
- magnetic flux tubes, theorems on, 613–614
- magneto-acoustic waves, 626
- magneto-hydrostatic equilibrium, 614
- magnetohydrodynamics (MHD), 595–651
  - advanced topics, 650–651
  - assumptions for narrow sense of, 596–606
  - astrophysical jets, 648
  - dynamo, 639–647
  - fusion research, 647
  - ideal, 627
    - jump conditions, 627
  - instability, 631–639
  - kinematic dynamo
    - lower Rm bounds (Childress & Backus), 643
  - pinch instability, 632
  - shock waves, 629–631
  - waves, *see* waves, MHD
- material invariant, 19
  - definition of, 64
- Maxwell, J.C., 595
  - equations, 602
    - without displacement current, 603
- mean, *see* average
- MHD dynamo, 640–647
  - $\alpha$  &  $\alpha - \Omega$ , 645
  - ABC flows, 643
  - Cowling's antidynamo theorem, 640
  - kinematic, 642
  - Ponomarenko, 644
  - Roberts, 643
    - slow & fast, 646
- microscopic charged particles collisions, 597
  - frequency  $\nu_c$ , 601
  - mean free path,  $\ell$ , 600
- Milne-Thomson theorem, 90
- Monge, G., 307
- multiple scale analysis, 479–481
  - of weakly nonlinear system, 479–481
- multiple timescale, 225
  
- N**
- Navier-Stokes equations, 27
- negative specific heat, 50
- non-normal operator, 418
- nonlinearity, 473
  - weak, 478
- normal mode, 174, 229
  - analysis, 195
    - in linear stability, 417
- Numbers
  - Alfvén Mach  $A_M$ , 606
  - Alfvén A, 606
  - Burger  $Bu$ , 249
  - Cowling Co, 606
  - Ekman E, 250
  - Froude Fr, 306
  - Froude Fr, 40
  - Hartman Ha, 611
  - Knudsen Kn, 2
  - Lundquist Lu, 614
  - Mach M, 306, 342
  - Mach m, 70
  - magnetic Prandtl Pm, 610
  - magnetic Reynolds Rm, 607
  - Prandtl Pr, 40
  - Prandtl Pr, 443
  - Rayleigh Ra, 444
  - Reynolds Re, 38
  - Reynolds Re, 411
  - Rossby Ro, 249

Numbers (*Cont.*)

- Strouhal  $St$ , 40
- Taylor  $Ta$ , 454
- Taylor  $Ta$ , 412

**O**

- Ohm's law, 606
- Orion nebula, 459
- Orr-Sommerfeld equation, 422

**P**

- palinstrophy, 553
- partial differential equations (PDEs), 353
  - classification, 355
    - elliptic, hyperbolic, parabolic, 355
    - quasilinear, 353
- Pascal's law, 21
- perfect gas, 31
- periodic boundary conditions (PBC), 546, 550
- phase velocity, *see* wave, phase velocity
- pipe Poiseuille flow, 123
  - a.k.a. Poiseuille-Hagen flow, 410, 461
  - discharge, 124
- plane Couette flow, 123
- planetary waves, 282
- plasma, 595, 596
  - beta,  $\beta_{pl}$ , 605
  - confinement, 633
    - Lawson's criterion, 647
  - controlled fusion failure, 648
  - dilute, 598
  - frequency  $\omega_{pl}$ , 602
  - in equilibrium, 614
  - kinetic coefficients, 599–601
  - parameter, 601
  - parameters, 601, 602
  - word origin, 597
- Poisson, S., D, 313
  - formula, 313
- potential flow, 67, 75–89
  - incompressible, 82
  - past general body, 82–84
- potential vorticity, 64
  - geophysical definition, 279
  - traditional form, 280
- Prandtl, L, 40, 85, 148
  - boundary layer equations, 149
  - magnetic number, 610
  - mixing length theory, 517
    - in stellar convection, 581
  - number, 40

- numbers, 443
- turbulent jet, 526
- probability, 533
  - density, 533
  - distribution, 533

**Q**

- quasi-geostrophy (QG), 274
- quasi-geostrophy, QG, 284

**R**

- random fields, 540, 542
  - moments of, 540–541
- random fields, 539
- random variable, 533
- Rankine-Hugoniot, 309
  - adiabat, 383
  - jump conditions, 382–388
- Rayleigh, Lord, 126
  - criterion for rotating flows, 451
  - equation, 424
  - inflection point criterion, 425
  - mechanism, 428
  - number, 444
    - critical, 448
    - marginal, 447
  - problem, 126
  - profile, 432
  - shear profile, 428
- Rayleigh-Bénard (RB) convection, 440–449
  - exchange of stabilities, 447
  - fixed flux BC, 493–495
  - fixed temperature BC, 481–490
- Rayleigh-Taylor instability, 435–436
- real Ginzburg-Landau equation (RGL), 489
- reciprocity of Stokes flows, 141
- region of influence, 342
- resistivity  $\eta_m$ , 607
- Reynolds, O, 17, 38, 411, 513
  - averaged equations, 515
  - conditions for averages, 531
  - magnetic number, 607
  - number, 38, 411
  - stress tensor, 515
  - transport theorems, 16
- Reynolds-Orr equation, 431
- Richardson, L. F, 511
  - cascade, 511
- Riemann, B, 307
  - invariants, 359–362, 370
- Rossby, C-G. A, 243
  - deformation radius, 301

- number, 249
- waves, 269, 271–273
- rotating frame, 242, 259, 268, 279, 297
  - of a small Cartesian segment, 246
  - of cylindrical coordinates, 244
  - of spherical coordinates, 247
- rotation, rate of, 9
  
- S**
- scale-height, 250, 621
- scaleheight, 317
- Schrödinger, E, 168
  - wave equation, 168
- Schwarzschild criterion
  - sub(super)-adiabatic temperature gradient, 439
- self-similarity, 45
- separation, 526
- shallow water, 205
  - approximation, 205–210
  - equations, 209
  - waves, 206
- shear, 59
  - background, 271
  - stability of plane parallel flow, 420–434
    - role of viscosity, 430–431
  - vertical, in zonal flow, 285
- shock, 77
  - adiabat, 384
    - isentropes, 384
  - bow, 378, 381
  - collisionless, 394
  - oblique, 405
  - radiative, 389
  - strong, 386, 387, 391
  - wave, 307, 362, 365
    - definition of, 378
    - jump conditions, 381
    - normal, 381
    - relations, 379–382
    - water wave analogy, 370
  - weak, 386, 388, 405
- shockwave, *see* shock, shocks
- similarity flow, 377
- simply connected, 67
- solitary wave, 221
  - as a KdV soliton, 229
  - observed, 222
  - on shallow water, 222
  - propagating, 225
- soliton, 221
  - a pair colliding, 231
  - as KdV solutions, 230
  - solvability condition, 228, 489, 494, 495, 498
  - sonic boom, 344
  - sonic point, 73, 349
  - sonic transition, 71
  - sound, *see* acoustics, acoustic
    - attenuation, 341
  - sound crossing time, 461
  - sound speed  $c_s$ , 32
    - adiabatic, 32, 70, 311
    - in gas dynamics, 353
    - in perfect gas, 317
    - infinite (nominally), 369
    - information propagation, 81, 378
    - isothermal, 43
      - at infinity, 72
    - relation to fluid velocity, 316
    - stagnation value of, 363
    - vector  $\mathbf{c}_s$ , 327
  - specific heats, 33
  - specific volume  $v \equiv 1/\rho$ , 32
  - spectrum, 417
  - spin-down, 258–268
  - spin-up, 259
    - time, 268
  - Squire, H. B., 422
    - modes, 423
    - transformation, 423
  - stability, *see* instability
    - asymptotic, 416
    - in Liapunov sense, 416
  - stagnation, 348
    - enthalpy, 348
    - sound speed, 349
    - temperature, 349
  - stagnation point, 128
  - star formation, 459
  - statistical ensemble, 531
  - Stokes, G. G., 132
    - stream function, 138
      - first problem, 432
    - flow, 132–142
      - uniform motion of a sphere, 138–140
      - uniqueness and reversibility, 133–134
    - paradox, 141
  - streaklines, 7
  - stream function, 85
    - in polar coordinates, 87
  - streamlines, 7
  - stress, 11
    - deviatoric, 22
    - shearing, 12
    - tensor, 11
      - symmetry of, 14
    - viscous, 22

- Strouhal number, 40  
 subsonic, 70  
     flow, 342  
 Sun, solar, 409, 440, 444, 596, 620, 632, 638, 647  
 sunspots, 638  
     11 year cycle, 639  
     Spörer's ("butterfly") law, 639  
 supernova, 394  
     type Ia, 398, 400  
 supersonic, 70  
     flight, 306  
     flow, 306, 342  
 surface tension, 199, 455  
 suspension, 142  
     viscosity of dilute, 143–145  
 Swift-Hohenberg equation, 500  
 swimming  
     difficulty in Stokes flow, 134  
     resolution by symmetry breaking, 137
- T**
- Taylor, G. I., 134, 252, 255, 412  
     columns, 272  
     number, 412, 454  
 Taylor-Couette (TC) flow, 255, 449  
     inviscid  
         stability, 451  
     steady state, 412  
     viscous  
         stability, 452  
 Taylor-Couette flow  
     exchange of stabilities, 454  
 Taylor-Proudman theorem, 251  
 Taylor-Sedov problem, 393  
 temperature  $T$ , 31  
 thermal conductivity, 26  
 thermodynamic equilibrium, 30  
     local, 30  
 thermodynamic pressure  $P$ , 31  
 thermodynamics, 30  
     first law, 34  
     second law, 36  
 topographic waves, 272  
 traction force, 12  
 transient growth, 411, 463  
 transition, 410  
     bypass, 463  
     subcritical, 411, 413  
     supercritical, 412, 413  
 turbulence, 410, 507–585  
     "definition" of, 509  
     closure problem of, 516  
     conservation laws, 552  
     correlation functions, 533–539  
         cross correlation, 541  
     dissipation range, 563  
     dissipation rate,  $\varepsilon$ , 552  
     dissipation scale,  $\eta$ , 559  
     dynamical range, 567  
     eddy turnover time, 566  
     energy - E, 551  
     forced, 511  
         injection scale, 563  
     free shear slow, 526  
     freely decaying, 567  
     homogeneous, 536  
     in astrophysical objects, 583  
     incompressible, 508  
         the central statistical problem of, 545  
     inertial range, 561, 562, 564  
     integral scale,  $\ell_0$ , 511, 558, 564  
         time dependent, 567  
     intermittency, 584  
     isotropic, 536  
     Kármán-Howarth equation, 561  
     Kolmogorov's 4/5 law, 561  
     log-law of the wall, 525  
     onset, 410  
     phenomenological approach, 563  
     Richardson's cascade, 565  
     strength, 535  
     structure functions, 533–536  
     summary of Kolmogorov's 1941 theory, 558–559  
     the 2/3 power law, 556  
     the drag crisis, 558  
     transition to, 509  
     triple correlation tensor,  $S_{ijk}$ , 560  
     two kinds of numerical approaches, 585  
     two-dimensional, 568–580  
         condensate, 569  
         direct cascade, 576–578  
         double cascade, 569, 572–578  
         inverse cascade, 569, 575  
         word origin, 507  
     turbulent, 507  
         eddies, 411, 508, 511  
         viscosity, 510  
     twisted magnetic fields, 620
- U**
- uniform rotation, 29

## V

- velocity gradient tensor, 8
- velocity potential, 75
- virial theorem, 46
- viscosity, 22
  - dynamic and kinematic coefficients, 22
  - shear and bulk (second), 22
- viscous flow, 121–156
  - in converging channel, 130
  - on inclined plane, 125
  - with very low Reynolds number, 131
- viscous stress, *see* stress, viscous
- vortex, 94
  - Helmholtz theorems, 94
  - Kirchhoff-Kida, 102
  - lines, 94
  - points, 97
    - Hamiltonian system, 98
  - Rankine, bathtub, 99–102
  - sheet, 94
  - strength, 94
  - tube, 94
  - two dimensional equations, 96
  - von Kármán street, 77
- vorticity, 9, 58–60, 66, 76
  - in planar flows, 96
  - in rotating frame, 268
  - in Taylor columns, 272
  - near a wall, 130
  - of a rotating column, 264
  - patch, 273
  - perturbation, 216
  - sources, 61
  - total, as a sum, 273
  - unique velocity, conditions for, 99
  - vertical component of, 216, 245
- vorticity-stream function representation, 136, 247

## W

- wave, 161
  - amplitude, 162
  - angular frequency  $\omega$ , 162
  - blast, 391
  - detonation, 395
  - frequency
    - in deep water waves, 197
  - frequency  $f, \nu$ , 162
  - period  $T$ , 162
  - phase velocity  $V_p$ , 163
  - rarefaction, 365–368
    - centered, 367
  - shock, 307, 309
  - spherical, 320
  - standing, 329
  - wavelength  $\lambda$ , 162
    - in deep water waves, 197
  - wavenumber  $k$ , 162, 165
    - in gravo-capillarity waves, 202
    - in nonlinear waves, 231
  - wavevector  $\mathbf{k}$ , 164
- wave-packet, 178
  - carrier wave, 180
  - group velocity  $V_g$ , 178
  - spectrum, 178
- waves, 161
  - Alfvén, 623
    - compressional, 625
    - shear, 624
  - atmospheric, 215–218
    - energy propagation, 220
  - baroclinic, 283
  - barotropic, 283
  - blast, 378
  - breaking, 348
  - dispersion relation, 164
  - electromagnetic, 595
  - gravity, 188–205
    - internal, 218
  - group velocity  $V_g$  - energy propagation speed, 219
  - inertia-gravity, 218, 269–271
  - Lamb, 319
  - linear, 161
    - capillary, on liquid surface, 202
    - effect of corrugated bottom, 202–205
    - general solution, 168
    - gravity, on liquid surface, 191–198
    - packet, 179
    - superposition, 168
  - longitudinal, 315
  - magnetic, 622
  - magneto-acoustic, 626
  - mathematical primer, 162–188
  - MHD shock, 629–631
  - nonlinear, 182
    - breaking of Burgers solution, 183
    - unidirectional, 182
  - planetary, 282

waves (*Cont.*)

- Rossby, 271–273
  - shock, 378
  - topographic, 272
  - transversal, 315
- weak discontinuity, 365  
weak solution, 183, 309  
Webster equation, 336  
white dwarf star, 399

## wind, 75

- Parker, 75
- spherical, 75
- thermal, 284–285

**Z**

- Zeldovich, Ya, B, 308  
zonal flow, 285