

Dynamics of Stratified Fluids: A Mathematical Exploration of Viscous Flow with Salinity and Heat Transfer

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Abstract—A model of the mathematical fluid dynamics which describes the motion of a three-dimensional viscous rotating fluid in a homogeneous gravitational field with the consideration of the salinity and heat transfer is considered in a vertical finite layer. The model is a generalization of the linearized Navier-Stokes system with the addition of the Coriolis parameter and the equations for changeable density, salinity, and heat transfer. An explicit solution is constructed and the proof of the existence and uniqueness theorems is given. The localization and the structure of the spectrum of inner waves is also investigated. The results may be used, in particular, for constructing stable numerical algorithms for solutions of the considered models of fluid dynamics of the Atmosphere and the Ocean.

Stokes equations, stratified fluid.

I. INTRODUCTION

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ET us consider a bounded domain $\Omega \subset \mathbb{R}^3$ and the following system of fluid dynamics

$$\begin{aligned} \rho \frac{D u_1}{D t} - \mu \Delta u_1 + \rho \omega \times u_1 &= -\nabla p_1 + \rho \alpha_1 u_1 \\ \rho \frac{D u_2}{D t} - \mu \Delta u_2 + \rho \omega \times u_2 &= -\nabla p_2 + \rho \alpha_2 u_2 \\ \rho \frac{D u_3}{D t} - \mu \Delta u_3 + \rho \omega \times u_3 &= -\nabla p_3 + \rho \alpha_3 u_3 \end{aligned}$$

$$\begin{aligned} \rho \frac{D u}{D t} - \mu \Delta u + \rho \omega \times u &= -\nabla p + \rho \alpha u \\ \rho \frac{D t}{D t} - \kappa \Delta t + \rho \omega \times t &= -\nabla W + \rho \beta t \\ \rho \frac{D x}{D t} - \eta \Delta x + \rho \omega \times x &= -\nabla W + \rho \gamma x \end{aligned}$$

Here $u = (u_1, u_2, u_3)^T$ is a velocity field, $p(x, t)$ is the scalar field of the dynamic pressure, $\rho(x, t)$ is the dynamic density of the fluid, $W(x, t)$ is either dynamic salinity or dynamic temperature, $\rho \omega \times$ is the Coriolis parameter, and $\alpha_i, i = 1, \dots, 4$ are constant nonzero stratification parameters.

For the kinematic viscosity coefficient μ , we assume $\mu > 0$.

The considered equations are deduced, for example, in [1].

A. Giniatouline is with the Los Andes University, Bogotá D.C., 110111, Carrera 1 Este No. 18A-10, Colombia, South America (phone: 571-339-4949; fax: 571-332-4330; e-mail: aginiato@uniandes.edu.co). The study of mathematical properties of different systems of fluid dynamics of rotating fluid was started in [2]-[4]. Various problems involving the spectrum of normal vibrations for stratified and rotating fluid were considered in [5]-[10]. For non-linear model considered in bounded domains, but without the equations for salinity and heat transfer, the solution of similar systems was studied in [11]. We can observe that, for some problems of Ocean and Atmosphere dynamics, particularly for the cases when the horizontal dimensions are considerably larger than vertical dimensions, the third equation of the previous system does not contain the terms $\frac{\partial}{\partial x_3} u_3$ and $\frac{\partial}{\partial x_3} u_3$ (see, for example, [12]). Therefore, we will consider the system

$$\begin{aligned} \rho \frac{D v_1}{D t} - \mu \Delta v_1 + \rho \omega \times v_1 &= -\nabla p_1 \\ \rho \frac{D v_2}{D t} - \mu \Delta v_2 + \rho \omega \times v_2 &= -\nabla p_2 \\ \rho \frac{D v_3}{D t} - \mu \Delta v_3 &= -\nabla p_3 \end{aligned} \tag{1}$$



$$F_x \dots L_t \dots v p v v \dots x n t, \dots$$

$$L_t \dots v \dots p, v_4, v_5 \dots, n t \dots$$

$$v p v v \dots, \dots, n \dots,$$

$$F_x \dots v v \dots x n, \dots v v \dots$$

$$\dots, i \dots, 1, 2,$$

$$\dots \frac{2e \dots \sin^2 \dots}{\dots} \dots$$

$$\dots \frac{2e \dots \sin \dots}{\dots} \dots$$

$$\dots \frac{2e \dots \cos \dots}{\dots} \dots$$

$$\dots \sqrt{\dots} \dots$$

we obtain the system of algebraic equations

$$v \dots i p \dots v \dots$$

$$v \dots v \dots v \dots$$

$$p \dots v \dots$$

$$v \dots v \dots$$

$$v \dots v \dots$$

For the following, we assume $v_i^0 \dots W_i^4 \dots, i \dots 1, 2, 4, 5,$

$$v_1 \dots v_2 \dots$$

$$x_1 \dots x_2 \dots x_3 \dots$$

We also suppose that the condition of consistency of the initial data and boundary values is fulfilled.

After solving (6) and applying the inverse Fourier and Laplace transforms $F_x \dots L_t \dots$, we can represent the solution of the problem (4)-(5) as

$$v^k \dots x n t, \dots e^{ix} \dots v e^{ko}$$

$$U \dots d \dots k \dots 1, 2,$$

$$U \dots d \dots$$

$$v^k \dots x n t, \dots e^{ix} \dots U \dots$$

Let us introduce the functions

$$R_i \dots, n \dots$$

$$i \dots 0, 1, 2, \dots$$

where

$$R \dots n^2, \dots$$

$$R \dots 2 \dots 2n \dots$$

$$R \dots 1 \dots 2 \dots 4,$$

From (7), we can represent the inverse Laplace transform

for the functions R_i as follows.

$$p x n t^k \dots e^{ix} \dots U \dots$$

$$\int_0^{t_0} \int_{R^2} \{v_1, v_2, v_3, v_4, v_5\} dx dt = 0$$

for all $t \in [0, t_0]$ and for every vector function

$$\hat{v} = \{v_1, v_2, v_3, v_4, v_5\}^T$$

Our aim now is to study the properties of existence and uniqueness of the strong and weak solutions for (1)-(3).

III. PROBLEM SOLUTION

Theorem 1 The system of functions (8) defines a strong solution of the problem (1)-(3).

Proof. Evidently, it is sufficient to show that the series (8) converge uniformly with respect to x and t , together with their term-by-term derivatives in x and t , and that the initial conditions (2) are satisfied. Let us investigate the first component of the solution, since the rest of the components are analogous. For $t \in [0, t_0]$, the derivatives of the series which define $v_1(x, t)$, are estimated in the following way:

$$|D_x v_1(x, t)| \leq \sum_{n=0}^{\infty} C_n e^{-\lambda_n t} \int_{R^2} \{v_{10}, v_{20}\} dx$$

$$= \sum_{n=0}^{\infty} C_n e^{-\lambda_n t} U_n$$

Similarly,

$$|D_x v_2(x, t)| \leq \sum_{n=0}^{\infty} C_n e^{-\lambda_n t} \int_{R^2} \{v_{10}, v_{20}\} dx = U_n$$

We observe that the constants C_i in (9) and (10), in general, depend on t_0 . Due to the arbitrary choice of t_0

it follows from (9), (10), that the series (8) converge uniformly in x and t , together with the series obtained as a result of term-by-term differentiation with respect to x and t .

Let us prove that $v_1(x, t)$ satisfies the initial condition (2).

For that, we represent the general term of the series as follows.

$$v_1(x, t) = \sum_{n=0}^{\infty} \int_{R^2} v_{10} dx e^{-\lambda_n t} \cos(\lambda_n x) + \int_{R^2} G(x, t) dx$$

where δ_{ij} is the Kronecker symbol and $G(x, t)$ is the singular solution of the heat transfer equation.

Since

$$G(x, t) = \sum_{n=0}^{\infty} C_n e^{-\lambda_n t} \cos(\lambda_n x) W_n(x)$$

and $W(x)$ is any of the functions $v_i^0(x)$, $i = 1, 2, 4, 5$.

$$\int_{R_2} e^{\dots}$$

$$\int_{n=0}^{\infty} \dots$$

are satisfied, which completes the proof.

Theorem 2 The weak solution of the problem (1)-(3), is unique.

Proof. Let $v \in V_{4,5}$ be a weak solution of the problem (1)-(3) for

$$v_i^0(x) = 0, i = 1, 2, 4, 5.$$

Our aim is to verify that $v_i(x, t) = 0, i = 1, 2, 3, 4, 5.$

We take $\phi_i \in V_{4,5}$ as test functions ϕ_i . In this way, we obtain

$$\int_{\Omega} \left(\frac{\partial v_i}{\partial t} - \nu \Delta v_i + \dots \right) \phi_i dx = 0$$

$$\int_{\Omega} \left(\frac{\partial v_i}{\partial t} - \nu \Delta v_i + \dots \right) \phi_i dx = 0$$

$$v_4 = v_5 = 0, i = 3, \text{ which}$$

It follows from (12) that $v_i(x, t) = 0, i = 1, 2, 3, 4, 5$

implies $v_4(x, t) = v_5(x, t) = 0$, due to the boundary conditions.

Additionally, it follows from (2) that

$$\int_{\Omega} v_i^2 dx = 0 \text{ for all } t \in [0, \infty); i = 1, 2, 3, 4, 5$$

which implies $v_i(x, t) = 0, i = 1, 2$. From the equation of

and from the boundary conditions, we finally obtain that $v_3(x, t) = 0$. Therefore, $v_3 = 0$.

and from the boundary conditions, we finally obtain that $v_4(x, t) = v_5(x, t) = 0$, and thus, the theorem is proved.

Theorem 3 The strong solution of the problem (1)-(3), is unique and belongs to the class VQ .

Proof. Let us consider the component $v(x, t)$ of the solution.

Using the Parseval formula and the explicit representation (8), we have

$$\|v(x, t)\|_{L^2(\Omega)}^2 = \sum_{n=1}^{\infty} \|v_n(x, t)\|_{L^2(\Omega)}^2$$

$$\|v_n(x, t)\|_{L^2(\Omega)}^2 = \sum_{i=1}^n \|v_{ni}(x, t)\|_{L^2(\Omega)}^2$$

Let us estimate the general term of the last series. With the help of the obvious inequality $a^2 + b^2 \geq 2ab$ and the explicit form of the functions ϕ_i , we obtain

$$\|v_1\|_{L^2(\Omega)}, \|nt\|_{L^2(\Omega)} \leq C e^{-\alpha t} \left\{ \|v_0\|_{L^2(\Omega)} + \|v_1\|_{L^2(\Omega)} + \|v_2\|_{L^2(\Omega)} + \|v_3\|_{L^2(\Omega)} + \|v_4\|_{L^2(\Omega)} + \|v_5\|_{L^2(\Omega)} \right\} d\Omega.$$

. Thus, we

From the last relation and the proof of Theorem 1, we have

$$\|v_1\|_{L^2(\Omega)}, \|nt\|_{L^2(\Omega)} \leq C \|v_0\|_{L^2(\Omega)} + C \|v_1\|_{L^2(\Omega)} + C \|v_2\|_{L^2(\Omega)} + C \|v_3\|_{L^2(\Omega)} + C \|v_4\|_{L^2(\Omega)} + C \|v_5\|_{L^2(\Omega)} \tag{13}$$

which implies that $v_1 \in C^1(\Omega, \mathbb{R})$.

Let $\Omega \subset \mathbb{R}^3$ be a bounded domain. Analogously, for $\Omega \subset \mathbb{R}^3$, we obtain

$$Dv(x,t) \in L^2(\Omega \times [0, \infty)), \|v_1\|_{L^2(\Omega)}, \|nt\|_{L^2(\Omega)} \leq C \|v_0\|_{L^2(\Omega)} + C \|v_1\|_{L^2(\Omega)} + C \|v_2\|_{L^2(\Omega)} + C \|v_3\|_{L^2(\Omega)} + C \|v_4\|_{L^2(\Omega)} + C \|v_5\|_{L^2(\Omega)}$$

$$\|v_1\|_{L^2(\Omega)}, \|nt\|_{L^2(\Omega)} \leq C \|v_0\|_{L^2(\Omega)} + C \|v_1\|_{L^2(\Omega)} + C \|v_2\|_{L^2(\Omega)} + C \|v_3\|_{L^2(\Omega)} + C \|v_4\|_{L^2(\Omega)} + C \|v_5\|_{L^2(\Omega)}$$

Due to the inclusion property $W_1^4 \subset W_2^2$, the general term of the series may be estimated as follows:

$$\{v_i\}_{i=1,2,4,5}$$

$$\|v_i\|_{L^2(\Omega)}$$

obtained that

$$u = 0, \quad x = 0, \quad t = 0.$$

in a bounded domain $\Omega \subset \mathbb{R}^3$ with the boundary $\partial\Omega$ of the class C^1 . We associate system (13) to the boundary conditions

$$n \cdot \nabla v = 0 \tag{14}$$

where n is the exterior normal to the surface $\partial\Omega$. Let us consider the following problem of normal vibrations

$$\begin{aligned} u(x,t) &= 0, \quad v(x,t) = 0 \\ p(x,t) &= -v_4(x,t) \\ v_5(x,t) &= v_6(x,t) \end{aligned} \tag{15}$$

We denote $v = (v_1, v_2, v_3, v_4, v_5, v_6)^T$ and write the system (13) in the matrix form

$$Lv = 0 \tag{16}$$

where

$$L = M - I$$

and

$$\begin{pmatrix}
 1 & 0 & 0 & 0 & 0 & 0 \\
 0 & -\alpha_1 & 0 & 0 & 0 & 0 \\
 0 & 0 & 1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 1
 \end{pmatrix}
 \begin{pmatrix}
 x_1 \\
 x_2 \\
 x_3 \\
 x_4 \\
 x_5 \\
 x_6
 \end{pmatrix}
 =
 \begin{pmatrix}
 0 \\
 0 \\
 0 \\
 0 \\
 0 \\
 0
 \end{pmatrix}
 \tag{17}$$

We define the domain of the differential operator M with the boundary condition (14) as follows.

$$DM(\nu) = \left\{ \nu \in L_2 : M\nu \in L_2 \right\}$$

The consideration of the separated variables of the form (15) permits to interpret every non-stationary process as a linear sum of the normal oscillations. The spectrum of inner vibrations may be used for investigating the properties of the stability of the solutions. As well, the spectral properties of M may be used in the studying of weakly non-linear flows, since the points of bifurcation are the points of the spectrum of the operator M .

We observe that the above defined operator M is a closed operator, and its domain is dense in L_2 .

Let us denote by $\sigma_{ess} N$ the essential spectrum of a closed linear operator N . We recall that, according to the definition of the essential spectrum [15], [16],

$\sigma_{ess} N \subset C$: $N \in I$ is not of Fredholm type,

it consists of the eigenvalues of infinite multiplicity, limit points of the point spectrum, and the points of the continuous spectrum.

Therefore, the spectral points outside of the essential spectrum, are eigenvalues of finite multiplicity. For calculating the essential spectrum of M , we would like to refer to the property [17]:

$$\sigma_{ess} M \subset Q \cup S,$$

where

$Q \subset C$: $M \in I$ is not elliptic in sense of Douglis-Nirenberg

and

$S \subset C \setminus Q$: the boundary conditions of $M \in I$

do not satisfy Lopatinski conditions

Theorem 4 The essential spectrum of the operator M is

composed of one real point $\sigma_{ess} M \subset \mathbb{R}^1$.

Proof. We observe that, according to the definition of the ellipticity in sense of Douglis-Nirenberg [18], the main symbol of the operator $L \in M \in I$ will be expressed as:

$$L \in M \in I = \begin{pmatrix}
 \alpha_2 & 0 & 0 & 1 & 0 & 0 \\
 0 & \alpha_1 & 0 & 0 & 0 & 0 \\
 0 & 0 & \alpha_2 & 0 & \alpha_2 & 0 \\
 0 & 0 & 0 & - & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & \alpha_2 \\
 \alpha_1 & 0 & 0 & 0 & 0 & 0
 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 1 & 1 & \dots & 0 & 0 & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & 0 & \dots & \dots & 0 & \dots & \dots \\ \dots & \dots & 0 & 0 & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots \end{pmatrix}$$

We calculate the determinant of the last matrix:

$$\det M_{\dots} I_{\dots} = \dots$$

and thus, we can see that for only one point \dots the operator $L = M_{\dots} I_{\dots}$ is not elliptic in sense of Douglis-Nirenberg. Now, we will show, additionally, that the conditions of Lopatinski [17] are satisfied.

The boundary condition (14) can be written in a matrix form

$$Gv_{\dots} = 0, G_{\dots} n_1 \dots n_2 \dots n_3 \dots 0 \dots 0 \dots$$

If we denote \dots ; then

$$\det M_{\dots} I_{\dots} = \dots$$

and thus, the equation $\det M_{\dots} I_{\dots} = 0$ has one root \dots of multiplicity four in the upper half of the complex plane.

In this way, M_{\dots} . Since the elements of the matrices $M_{\dots} I_{\dots}$ and G are homogeneous functions with respect to \dots , then it is sufficient to verify the Lopatinski conditions for unitary vectors \dots . Let us choose a local system of coordinates so that \dots .

For the matrix $M_{\dots} I_{\dots}$, we construct first the adjoint matrix $M_{\dots} I_{\dots}$, then we multiply $M_{\dots} I_{\dots}$ by the boundary conditions matrix G and thus obtain the following.

$$GM_{\dots} I_{\dots} = \dots$$

where B_{\dots} .

Since $GM_{\dots} I_{\dots}$ is a vector row, then evidently, the Lopatinski conditions are satisfied, and thus, the theorem is proved.

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