Proposition 5.7. Consider a motion $\phi(\mathbf{x}, t)$ with corresponding spatial velocity field $\mathbf{v}(\mathbf{x}, t)$. Let the spatial vector field $\mathbf{h}(\mathbf{x}, t)$ satisfy

$$\frac{D}{Dt}\mathbf{h}(\mathbf{x},t) = \Gamma(\mathbf{x},t)\mathbf{h}(\mathbf{x},t), \quad \mathbf{x} \in \Omega_t, \quad \mathbf{h}(\mathbf{X},0) = \mathbf{h}_0(\mathbf{X}) \quad \mathbf{X} \in \Omega (=\Omega_0), \tag{5.6}$$

where $\Gamma = (\Gamma_{ij}) = \left(\frac{\partial v_i}{\partial x_j}(\mathbf{x}, t)\right)$ is the velocity gradient tensor. Then

$$\mathbf{h}(\mathbf{x},t)|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)} = D\boldsymbol{\phi}(\mathbf{X},t)\mathbf{h}_0(\mathbf{X}) = \mathbf{F}(\mathbf{X},t)\mathbf{h}_0(\mathbf{X}), \tag{5.7}$$

where $F(\mathbf{X},t) = D\boldsymbol{\phi}(\mathbf{X},t) = \nabla_{\mathbf{X}}\boldsymbol{\phi}(\mathbf{X},t)$ is the deformation gradient.

Proof. We first show that $\mathbf{h}(\mathbf{x}, t)$ defined by

$$\bar{\mathbf{h}}(\mathbf{x},t)\big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)} = F(\mathbf{X},t)\mathbf{h}_{\mathbf{0}}(\mathbf{X})$$

satisfies the given equation:

$$\left(\frac{D}{Dt}\bar{\mathbf{h}}(\mathbf{x},t)\right)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)} = \frac{\partial}{\partial t}F(\mathbf{X},t)\mathbf{h}_{\mathbf{0}}(\mathbf{X}) = \Gamma(\mathbf{x},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\mathbf{h}_{\mathbf{0}}(\mathbf{X}) = \Gamma(\mathbf{x},t)\bar{\mathbf{h}}(\mathbf{x},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\mathbf{h}_{\mathbf{0}}(\mathbf{X}) = \Gamma(\mathbf{x},t)\bar{\mathbf{h}}(\mathbf{x},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\mathbf{h}_{\mathbf{0}}(\mathbf{X}) = \Gamma(\mathbf{x},t)\bar{\mathbf{h}}(\mathbf{x},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\mathbf{h}_{\mathbf{0}}(\mathbf{X}) = \Gamma(\mathbf{x},t)\bar{\mathbf{h}}(\mathbf{x},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\mathbf{h}_{\mathbf{0}}(\mathbf{X}) = \Gamma(\mathbf{x},t)\bar{\mathbf{h}}(\mathbf{x},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\mathbf{h}_{\mathbf{0}}(\mathbf{X}) = \Gamma(\mathbf{x},t)\bar{\mathbf{h}}(\mathbf{x},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\mathbf{h}_{\mathbf{0}}(\mathbf{X}) = \Gamma(\mathbf{x},t)\bar{\mathbf{h}}(\mathbf{x},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t) = \Gamma(\mathbf{x},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\bar{\mathbf{h}}(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)F(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)}F(\mathbf{X},t)\Big|_{\mathbf{x}=\mathbf{x}(\mathbf{X},t)$$

To see that this is the unique solution, notice that if $\hat{\mathbf{h}}(\mathbf{x},t)$ is another solution then $\hat{\mathbf{h}}(\boldsymbol{\phi}(\mathbf{X},t),t)$ satisfies the same first order system of ordinary differential equations in t (viewing \mathbf{X} as a parameter) and the same initial conditions. Since solutions to such an initial value problem are unique, the result follows.

Corollary 5.8. (Cauchy's Theorem on transport of vorticity) Suppose further that that the velocity field $\mathbf{v}(\mathbf{x},t)$ satisfies the incompressible Euler Equations, then the vorticity satisfies

$$\boldsymbol{\omega}(\mathbf{x},t)|_{\mathbf{x}=\boldsymbol{\phi}(\mathbf{X},t)} = \nabla_{\mathbf{X}}\boldsymbol{\phi}(\mathbf{X},t)\boldsymbol{\omega}_{0}(\mathbf{X}) = F(\mathbf{X},t)\boldsymbol{\omega}_{0}(\mathbf{X}), \quad F(\mathbf{X},t) = D\boldsymbol{\phi}(\mathbf{X},t).$$
(5.8)

Proof. This follows from Sheet 4 Q3 since the vorticity satisfies

$$\frac{D}{Dt}\boldsymbol{\omega}(\mathbf{x},t) = (\boldsymbol{\omega}.\nabla)\mathbf{v}(\mathbf{x},t) = \Gamma(\mathbf{x},t)\boldsymbol{\omega}(\mathbf{x},t).$$

Theorem 5.9. (Helmholtz result on transport of vortex lines.) For solutions of the incompressible Euler-Equations, vortex lines are transported by the flow.

Proof.

Let $\phi : \Omega \times [0,T] \to \mathbb{R}^3$ be a motion. Let $\mathbf{y}(s), \mathbf{y} : [a,b] \to \Omega$ be a vortex line in the fluid at time t = 0. Then, by time t, this curve has deformed to become the curve $\bar{\mathbf{y}}(s) = \phi(\mathbf{y}(s), t), s \in [a, b]$. Since

$$\frac{d\bar{\mathbf{y}}(s)}{ds} = D\phi(\mathbf{X}, t)|_{\mathbf{X}=\mathbf{y}(s)} \frac{d\mathbf{y}(s)}{ds}
= D\phi(\mathbf{y}(s), t)\omega_0(\mathbf{y}(s))
= \omega(\phi(\mathbf{y}(s), t), t), \quad \text{(using Corollary 5.8)}
= \omega(\bar{\mathbf{y}}(s), t)$$

it follows that $\bar{\mathbf{y}}(s)$ is also a vortex line.

5.4 Steady irrotational flow in 2D, Complex Velocity

In this section we write $(x_1, x_2) = (x, y) \in \mathbb{R}^2$ and consider planar velocity fields of the form

$$\mathbf{v}(x,y) = \begin{pmatrix} u(x,y) \\ v(x,y) \\ 0 \end{pmatrix}, \tag{5.9}$$

where u, v are sufficiently smooth functions.

Given a 2D velocity field, we form the complex velocity function

$$W(z) = u(x,y) - iv(x,y) \text{ for } z = x + iy \in \mathbb{C}.$$
(5.10)

Now consider the complex contour integral around the closed simple contour C parametrised by $s \in [a, b]$.

$$\int_C W(z) \, dz = \int_a^b (u - iv) \left(\frac{dx}{ds} + i\frac{dy}{ds}\right) \, ds = \int_a^b u \frac{dx}{ds} + v \frac{dy}{ds} \, ds + i \int_a^b u \frac{dy}{ds} - v \frac{dx}{ds} \, ds, \tag{5.11}$$

hence the real part of the integral is the circulation around the contour C and the imaginary part is related to the flow perpendicular to C. (Note that $\begin{pmatrix} \frac{dy}{ds} \\ -\frac{dx}{ds} \end{pmatrix}$ is normal to the contour C.

If we suppose that the flow is incompressible, then

$$0 = \nabla \cdot \mathbf{v} = \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0 \Rightarrow \frac{\partial u}{\partial x} = \frac{\partial}{\partial y} (-v)$$
(5.12)

and if the flow is irrotational, then

$$\mathbf{0} = \nabla \times \mathbf{v} = \begin{pmatrix} 0 \\ 0 \\ \frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \end{pmatrix} \Rightarrow \frac{\partial u}{\partial y} = -\frac{\partial}{\partial x} (-v)$$
(5.13)

and so the real and imaginary parts of the complex velocity satisfy the Cauchy-Riemann equations of complex analysis. Hence, W(z) is a complex analytic function on its domain of definition.

Remark 5.10 (Velocity potential). If the flow is irrotational, then $\nabla \times \mathbf{v} = 0$ and so

$$\mathbf{v}(x,y) = \begin{pmatrix} \frac{\partial \phi}{\partial x} \\ \frac{\partial \phi}{\partial y} \\ 0 \end{pmatrix}, \tag{5.14}$$

where $\phi(x, y)$ is the velocity potential.

If we suppose further that the flow is incompressible, then

$$0 = \nabla \cdot \mathbf{v} = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = \Delta \phi, \qquad (5.15)$$

and so ϕ is harmonic.

Remark 5.11 (Stream function). Notice that if we do not assume that the flow is irrotational, then by a result from vector calculus, the incompressibility condition $\nabla \cdot \mathbf{v} = 0$ implies the existence of a scalar function ψ called the stream function such that

$$\nabla \times \left(\begin{array}{c} 0\\ 0\\ \psi \end{array}\right) = \left(\begin{array}{c} \psi_y\\ -\psi_x\\ 0 \end{array}\right)$$

and hence

$$\nabla \times \mathbf{v} = \nabla \times \begin{pmatrix} \psi_y \\ -\psi_x \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ -\Delta \psi \end{pmatrix}$$

is the corresponding vorticity. In particular, if the flow is also irrotational, then ψ is harmonic.

Consider flow in a 2D domain external to D (corresponding to a body immersed in the flow). Consider a 2D velocity field and form the complex function If we paramatrise the boundary of D as (x(s), y(s)) using arc length $s \in [a, b]$ as the parameter, then the vector field

$$\left(\begin{array}{c}
\frac{dx}{ds}\\
\frac{dy}{ds}
\end{array}\right)$$
(5.16)

is the unit tangent vector to ∂D and hence

$$\begin{pmatrix}
\frac{dy}{ds} \\
-\frac{dx}{ds}
\end{pmatrix}$$
(5.17)

is the outward pointing normal unit vector to D on ∂D .

On the boundary of the body D there is no normal component of velocity and so

$$0 = \mathbf{v}.\mathbf{n} = \begin{pmatrix} u(x,y) \\ v(x,y) \end{pmatrix} \cdot \begin{pmatrix} \frac{dy}{ds} \\ -\frac{dx}{ds} \end{pmatrix}.$$
 (5.18)

Now consider the complex contour integral

$$\int_{C} W(z) dz = \int_{\partial D} W(z) dz = \int_{a}^{b} (u - iv) \left(\frac{dx}{ds} + i\frac{dy}{ds}\right) ds$$

$$= \int_{a}^{b} u \frac{dx}{ds} + v \frac{dy}{ds} ds + i \int_{a}^{b} u \frac{dy}{ds} - v \frac{dx}{ds} ds = \text{Circulation around } C.$$
(5.19)