

Two-dimensional Euler flows in slowly deforming domains

Adiabatic invariance and geometric angle

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Motivation

Inviscid, incompressible fluids: infinite-dimensional Hamiltonian systems.

What is the effect of slow, Hamiltonian perturbations?

Simplest model:

- 2D incompressible fluid (2D Euler),
- quasi-steady flow,
- bounded domain,
- perturbations introduced by deformations of domain boundary.

Applications: flow control, mixing, . . .

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Two issues:

- Eulerian: what is the velocity field $v(x, y, t)$?
- Lagrangian: what is the position $(x(t), y(t))$ of fluid particles?

Finite-dimensional analogy: pendulum with variable length

$\Lambda(\varepsilon t)$, $\varepsilon \ll 1$.

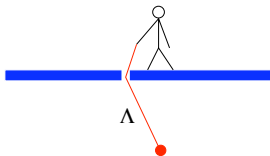
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2D Euler

Vorticity–streamfunction formulation:

$$\begin{aligned}\partial_t \omega + [\psi, \omega] &= 0, & [\psi, \omega] &= \psi_x \omega_y - \psi_y \omega_x \\ \omega &= \Delta \psi.\end{aligned}$$

Velocity field: $(u, v) = \nabla^\perp \psi := (-\partial_y \psi, \partial_x \psi)$.

- Fluid-particle position is given by the diffeomorphism g_t ,

$$\frac{d}{dt} g_t \mathbf{x} = \nabla^\perp \psi(g_t \mathbf{x}, t), \quad |\nabla g_t| = 1.$$

- Vorticity is rearranged by g_t : $\omega(\mathbf{x}, t) = \omega(g_t^{-1} \mathbf{x}, 0)$.
- Steady flows: $[\psi, \omega] = 0 \Rightarrow \psi = G(\omega)$.

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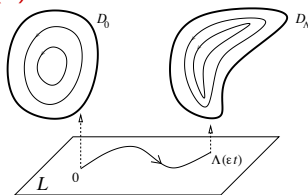
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Boundary conditions

Domain D_Λ , with fixed area, is defined by parameters $\Lambda = \Lambda(\varepsilon t)$ with $\varepsilon \ll 1$. Take $\Lambda(0) = 0$.



Domain $\partial D_{\Lambda(\varepsilon t)}$ can be defined implicitly: $B(\mathbf{x}; \Lambda(\varepsilon t)) = 0$.

Since ∂D_Λ is a material line

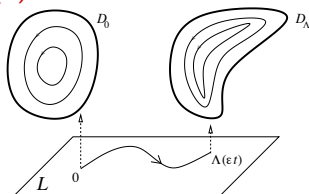
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Example: deformed disc

$$r = 1 + \delta \sum_m \Lambda_m e^{im\sigma} - \frac{\delta^2}{2} \sum_m |\Lambda_m|^2 + O(\delta^3).$$

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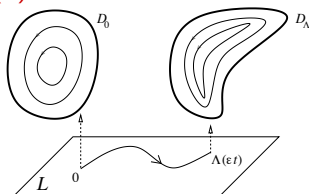
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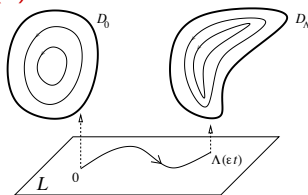
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Leading order

At $t = 0$, in domain D_0 , assume that the flow is:

- steady: $\psi = G_0(\omega)$,
- with simple topology,
- H1: sufficiently fast,

$$\oint \frac{dI}{|\nabla\psi|} \leq c.$$

- H2: Arnold stable:

$$-c_{\text{poi}} < F'_0 = 1/G'_0 < \infty$$

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Asymptotic expansion

For $t > 0$, the domain is deformed slowly: $D_\Lambda(\tau)$, $\tau = \varepsilon t$.

What are ψ and ω for $\tau = O(1)$, ie $t = O(\varepsilon^{-1})$?

Expand in powers of ε :

$$\omega = \omega_\Lambda + \varepsilon \omega^{(1)} + \varepsilon^2 \omega^{(2)} + \dots, \quad \psi = \psi_\Lambda + \varepsilon \psi^{(1)} + \varepsilon^2 \psi^{(2)} + \dots.$$

At leading order, the flow is steady:

$$[\psi_\Lambda, \omega_\Lambda] = 0 \quad \Rightarrow \quad \psi_\Lambda = G_\Lambda(\omega_\Lambda).$$

At the next order, vorticity is transported:

$$\partial_\tau \omega_\Lambda + [\psi^{(1)}, \omega_\Lambda] + [\psi_\Lambda, \omega^{(1)}] = 0 \quad \Rightarrow \quad \partial_\tau \omega_\Lambda + [\phi, \omega_\Lambda] = 0,$$

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Computing ψ_Λ et ω_Λ : formulation in terms of a diffeomorphism g_Λ réarranging ω_Λ :

- $|\nabla g_\Lambda| = 1$,
- $g_\Lambda D_0 = D_\Lambda$,
- $\omega_\Lambda = \omega_0 \circ g_\Lambda^{-1} = (g_\Lambda^{-1})^* \omega_0$.

It follows that

$$\psi_\Lambda = G_\Lambda(\omega_\Lambda) \Rightarrow \omega_\Lambda = \Delta G_\Lambda(\omega_\Lambda) \Rightarrow \omega_0 = g_\Lambda^* \Delta (g_\Lambda^{-1})^* (G_\Lambda \circ \omega_0),$$

a nonlinear PDE for g_Λ and G_Λ .

For sufficiently small domain deformations and for

$\psi_0 \in C^{k,\alpha}$, $k \geq 3$: contraction mapping argument shows

- existence of a solution g_Λ , unique modulo translation along contours of ω_0 (V & Wirosoetisno 2005),
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Deformed disc

Example: axisymmetric flow

$$\psi^{(0)} = \psi^{(0)}(r),$$

is the deformed disc:

$$r = 1 + \delta \sum_m \Lambda_m e^{im\sigma} - \frac{\delta^2}{2} \sum_m |\Lambda_m|^2 + O(\delta^3).$$

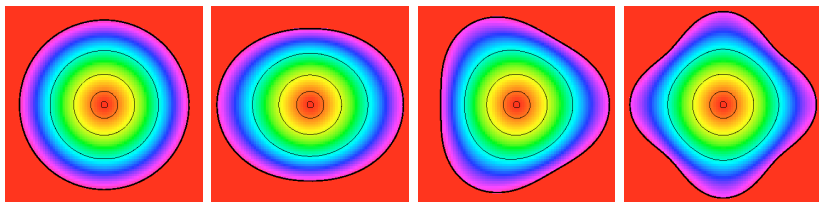
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$$\psi^{(0)} = r^{1/2}, \quad \delta = 0.05.$$

Infinitesimal deformation

Let \mathbf{d} denote the differential in parameter space. Consider

$$\frac{d}{d\tau} g_\Lambda = \mathbf{d}g_\Lambda \cdot \dot{\Lambda} =: (\nabla^\perp \Phi \circ g_\Lambda) \cdot \dot{\Lambda}.$$

This defines $\Phi = \Phi_1 d\Lambda_1 + \Phi_2 d\Lambda_2 + \dots$:

- function-valued 1-form over parameter space,
 $\Phi : T\mathcal{L} \rightarrow C(D_\Lambda)$, ie, $\Phi \cdot \dot{\Lambda} : D_\Lambda \rightarrow \mathbb{R}$,
- the function represents a vector field through ∇^\perp ,
- Φ is a connection form.

Infinitesimal deformations

The differential of $\omega_0 = g_\Lambda^* \Delta (g_\Lambda^{-1})^* (G_\Lambda \circ \omega_0)$ gives

$$(\Delta - F'_\Lambda) [\psi_\Lambda, \Phi] + \Delta(\mathbf{d}G_\Lambda \circ \omega_\Lambda) = 0.$$

For given ψ_Λ and ω_Λ satisfying H1–H2, this equation has a solution Φ unique, modulo addition of an arbitrary 1-form $\Pi \circ \omega_\Lambda$.

The curvature associated with Φ satisfies

$$\mathbf{d}\Phi + \frac{1}{2}[\Phi \wedge \Phi] = w \circ \omega_\Lambda,$$

where w is an arbitrary 2-form. This expresses the instantaneous dependence of g_Λ on Λ (modulo translation along contours of ω_Λ).

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Fluid-particle position

The position of fluid particles is governed by the Hamiltonian system

$$\frac{dx}{dt} = -\frac{\partial\psi}{\partial y} \quad \text{et} \quad \frac{dy}{dt} = \frac{\partial\psi}{\partial x},$$

For $t = O(\varepsilon^{-1})$, the Hamiltonian can be taken as

$$\psi = \psi_\Lambda + \varepsilon\psi^{(1)}.$$

Necessary to compute $\psi^{(1)}$.

The information needed is encoded in Φ !

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Recall that

$$\partial_\tau \omega_\Lambda + [(1 - G'_\Lambda \Delta) \psi^{(1)}, \omega_\Lambda] = 0,$$

and

$$\mathbf{d}\omega_\Lambda + [\Phi, \omega_\Lambda] = 0 \Rightarrow \partial_\tau \omega_\Lambda + [\Phi, \omega_\Lambda] \cdot \dot{\Lambda} = 0,$$

Identifying gives

$$[1 - G'_\Lambda \Delta] \psi^{(1)} = (\Phi + \Pi \circ \omega_\Lambda) \cdot \dot{\Lambda} =: \Phi^* \cdot \dot{\Lambda},$$

where the 1-form Π remains to be determined.

The connection Φ^*

- differs from other Φ by a function of ω_Λ ,
- is natural through its link with $\psi^{(1)}$,
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To determine $\psi^{(1)}$ and Φ^* , invoke vorticity conservation to 2nd order:

$$\int_{\omega_\Lambda + \varepsilon\omega^{(1)} + \dots < \Omega} d^2\mathbf{x} = \int_{\omega_\Lambda < \Omega} d^2\mathbf{x} \Rightarrow \oint_{\omega_\Lambda = \Omega} \omega^{(1)} \frac{dI}{|\nabla\psi_\Lambda|} = 0.$$

Hence

$$\oint_{\omega_\Lambda = \Omega} \Delta\psi^{(1)} \frac{dI}{|\nabla\psi_\Lambda|} = 0.$$

Trajectories

Once $\psi^{(1)}$ is determined, one can solve

$$\frac{dx}{dt} = -\frac{\partial\psi}{\partial y} \quad \text{and} \quad \frac{dy}{dt} = \frac{\partial\psi}{\partial x}, \quad \psi = \psi_\Lambda + \varepsilon\psi^{(1)}.$$

Doubly perturbed Hamiltonian system:

- slow variation of the parameters $\psi_\Lambda = \psi_\Lambda(\Lambda(\varepsilon t))$,
- additive perturbation $\varepsilon\psi^{(1)}$.

Standard analysis: use action–angle variables, $(x, y) \mapsto (I, \theta)$, with

- $I = I(\omega_\Lambda)$: area inside vorticity contour ω_Λ ,
- θ conjugate variable.

This gives:

$$\frac{dI}{dt} = -\varepsilon \frac{\partial}{\partial \theta}(\dots) \Rightarrow \Delta I = O(\varepsilon):$$

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$$\frac{d\theta}{dt} = \frac{\partial\psi_\Lambda}{\partial I} + \varepsilon \frac{\partial}{\partial I} \{ \dots \} \cdot \dot{\Lambda} \Rightarrow \Delta\theta = \Delta\theta_{\text{dyn}} + \Delta\theta_{\text{geo}}$$

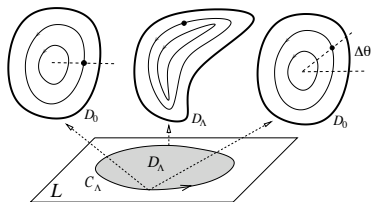
where

- the dynamic angle is

$$\Delta\theta_{\text{dyn}} = \frac{1}{\varepsilon} \frac{\partial}{\partial I} \int_0^\tau \psi_{\Lambda(\tau')}(I) d\tau' = O(\varepsilon^{-1}),$$

- the geometric angle $\Delta\theta_{\text{geo}}$ is defined unambiguously for cyclic deformations of D_Λ .

Geometric angle

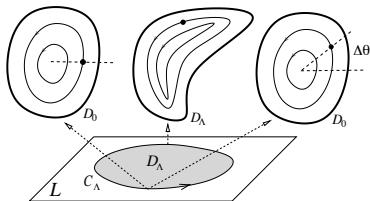


Averaging gives:

$$\Delta\theta_{\text{geo}} = \frac{d}{dt} \int_{S_\Lambda} \mathbf{d}\Phi^* + \frac{1}{2}[\Phi^* \wedge \Phi^*].$$

- $\Delta\theta_{\text{geo}}$ is the integral in parameter space of the curvature of the natural connection Φ^* (cf Hannay & Berry).
- $\Delta\theta_{\text{geo}}$ depends only on ω_Λ and hence on I , and is independent of the speed of deformation.

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To leading order in δ ,

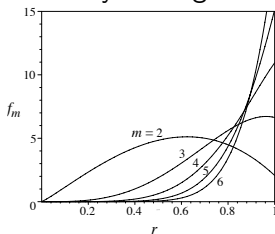
$$\Delta\theta_{\text{geo}} = \delta^2 \sum_{m>0} f_m(r) \mathcal{A}_m + O(\delta^3),$$

where

$$\mathcal{A}_m = -\frac{i}{2} \int_{\mathcal{D}_\Lambda} \mathbf{d}\Lambda_m \wedge \mathbf{d}\Lambda_m^*$$

is the area enclosed by Λ_m in \mathbb{C} .

The $f_m(r)$ can be calculated by solving 2nd-order ODEs.



$$\psi(0) = r^{1/2}.$$

Conclusions

- A procedure to compute the quasi-steady 2D flows in slowly deforming domains.
- To leading order,
 - Eulerian fields ψ et ω depend on domain shape instantaneously, independent of deformation history,
 - particle positions depend on deformation history in a geometric manner.
- Key variable: connection $\Phi : \mathcal{TL} \rightarrow C(\mathbb{R}^2)$, defined up to arbitrary function of vorticity, and its natural version, Φ^* , related to 2nd order flow fields.

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Open problems

- What happens when $H2$ ceases to hold:

$$\oint \frac{dl}{|\nabla\psi|} = O(\varepsilon^{-1})?$$

Formation of separatrices: non-parallel critical layers.

- 3D version?

- Geometric interpretation:
 - G = group of area-preserving diffeomorphisms of \mathbb{R}^2 ,
 - $H \subset G$ = diffeomorphisms leaving D_0 invariant,
 - $H_0 \subset H$ = diffeomorphisms leaving ω_0 ,
 - $G/H = \mathcal{L}$ = set of possible domain shapes,
 - G/H_0 = set of possible rearrangements of the vorticity
 $\omega_\Lambda = g_\Lambda^* \omega_0$.
 - G and G/H_0 are fibre bundles with base G/H .
- The computation of ω_Λ defines a section of G/H_0 .
- Φ^* is a connection on G .