

Application of Kelvin's Inversion Theorem to the Solution of Laplace's Equation Over a Domain That Includes the Unbounded Exterior of a Sphere

J. Russell¹

¹Florida Institute of Technology, Melbourne, FL, USA

Abstract

In the simulation of physical systems modeled as solutions of partial differential equations over an unbounded domain, a challenge arises immediately owing to the impossibility to cover an unbounded domain with a mesh. The talk addresses this challenge for three-dimensional simulations, taking a classical problem in Fluid Dynamics as an example.

A solid sphere of radius a_s is submerged in a tank of water of much larger size. The water is initially at rest and is disturbed by the sudden acceleration of the sphere to speed Q in the direction of some ray, which I will take to be the positive x_3 -, or z -axis. If the acceleration is sudden enough, then the sphere will translate only a short distance compared to its radius during the start-up and the fluid motion just afterwards is irrotational. The fluid velocity vector is then the gradient of a potential, ϕ . Treating the water as incompressible, the fluid velocity is divergence-free and ϕ becomes a solution of Laplace's equation. The exact solution for ϕ , of nineteenth century vintage, is $(-1/2) * Q * x_3 * (a_s/r)^3$, in which r is the radial coordinate denoting distance from the center of the sphere. One may generate this solution in COMSOL Multiphysics® by decomposing the exterior of the sphere into two subdomains, of which one is the exterior of a larger sphere of radius a , which I call the reflecting sphere. Given a position arrow with cartesian coordinates (x_1, x_2, x_3) , which I will call the x -arrow, one may define the coordinates (q_1, q_2, q_3) of a corresponding q -arrow that points the same direction as the x -arrow and represents the image of the x -arrow as reflected by the larger sphere by the rule $x_i = (a/q)^2 * q_i$, $i \in \{1, 2, 3\}$, in which q is the magnitude of the q -arrow. In the 1840s, Lord Kelvin proved that if ϕ is a solution of Laplace's equation in a domain whose coordinates are (x_1, x_2, x_3) , then $\Phi = (a/q)\phi$ is a solution of Laplace's equation in the corresponding image domain with coordinates (q_1, q_2, q_3) . The exterior of the reflecting sphere in the x -coordinates maps to an inverted exterior in the q -coordinates -- which looks like an interior -- and is suitable for meshing. COMSOL allows a simultaneous solution for ϕ in the region where r is between a_s and a (Figure 1) and for Φ in the inverted exterior (Figure 2). In accordance with the predictions of Kelvin's theorem, the results are not sensitive to the ratio a_s/a . Figures 3 and 4 correspond to Figures 1 and 2, respectively, but with the ratio a_s/a increased from $1/3$ to $2/3$ and there is no mismatch between the COMSOL and analytical solutions in either case.

Reference

[1] William Thomson, Extrait d'une lettre de M. William Thomson à M. Liouville. Journal de Mathématiques, Vol. 10, 1845. [In Lord Kelvin, Reprint of Papers on Electrostatics and Magnetism Cambridge 1884, pages 144-146]

[2] William Thomson, Extraits de deux lettres adressées à M. Liouville par M. William Thomson. Journal de Mathématiques, Vol. 12, 1847. [In Lord Kelvin, Reprint of Papers on Electrostatics and Magnetism, Cambridge 1884, pages 146-154]

Figures used in the abstract

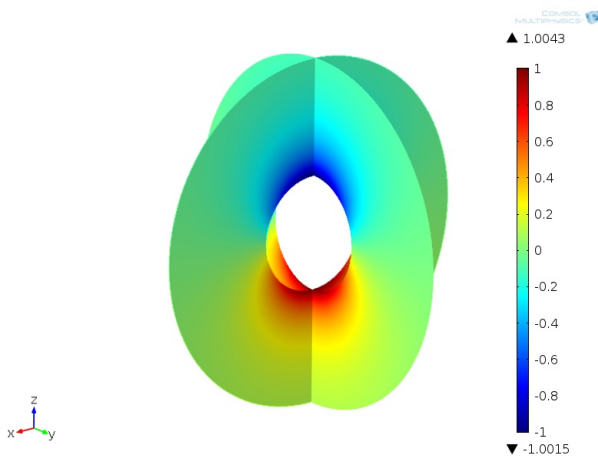


Figure 1: Comparison between the COMSOL simulation of ϕ/ϕ_{scale} (the y-z plane) and the analytic solution (the z-x plane). The ratio a_s/a equals $1/3$ and ϕ_{scale} is the value of ϕ at $z=a_s$. The domain is the region between the solid sphere and the reflecting sphere, so the position coordinates are $(x_1, x_2, x_3)=(x,y,z)$. Here, and elsewhere, $Q=1[\text{m/s}]$ and $a=1[\text{m}]$.

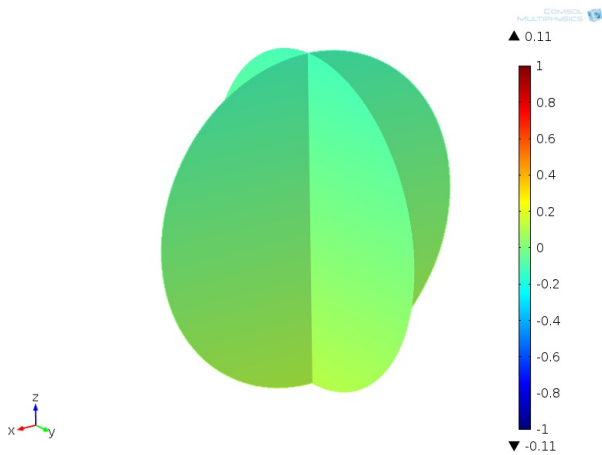


Figure 2: Comparison between the COMSOL simulation of Φ/ϕ_{scale} (the y-z plane) and the analytic solution (the z-x plane). The domain is the inverted exterior of the reflecting sphere, so the position coordinates are $(q_1, q_2, q_3)=(x,y,z)$. Other parameters are as in Figure 1.

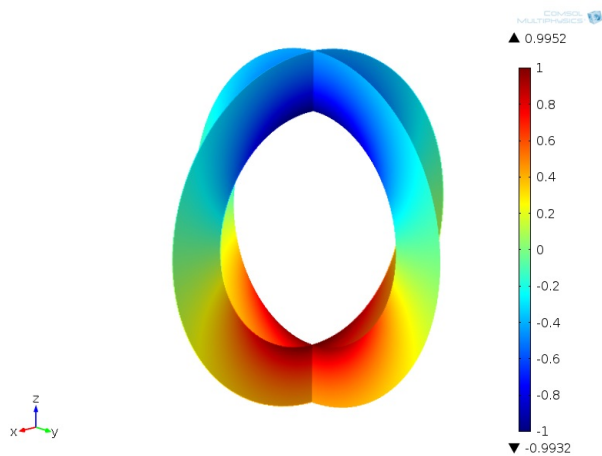


Figure 3: Comparison between the COMSOL simulation of ϕ/ϕ_{scale} (the y-z plane) and the analytic solution (the z-x plane). The ratio a_s/a equals $2/3$ and ϕ_{scale} is the value of ϕ at $z=a_s$. The domain is the region between the solid sphere and the reflecting sphere, so the position coordinates are $(x_1, x_2, x_3)=(x,y,z)$. The data replicates those of Figure 1 within a spherical subdomain of radius $1/2[m]$.

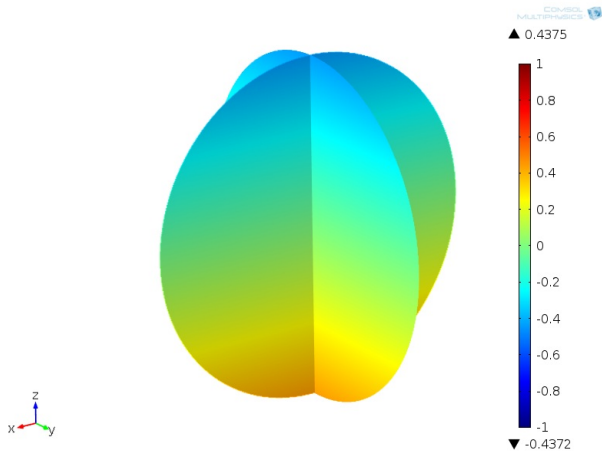


Figure 4: Comparison between the COMSOL simulation of Φ/ϕ_{scale} (the y-z plane) and the analytic solution (the z-x plane). The domain is the inverted exterior of the reflecting sphere, so the position coordinates are $(q_1, q_2, q_3)=(x,y,z)$. Other parameters are as in Figure 3.