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Contents

<i>Introduction</i>	xi
1. Mathematical models governing fluid flows stability	1
1.1 General mathematical models of thermodynamics	1
1.1.1 Physical quantities and their mathematical description . .	1
1.1.2 Global quantities and their integral representation	4
1.1.3 Balance equations in integral form	5
1.1.4 Balance equations in differential form	8
1.1.5 Constitutive equations. State equations	9
1.2 Classical mathematical models in thermodynamics of fluids	15
1.2.1 Incompressible Navier-Stokes model	15
1.2.2 Navier-Stokes-Fourier model and Oberbeck-Boussinesq ap- proximation	16
1.3 Classical mathematical models in thermodynamics	18
1.4 Classical perturbation models	20
1.4.1 Perturbation models	20
1.4.2 Perturbation incompressible Navier-Stokes model	20
1.4.3 Perturbation model for viscous incompressible homoge- neous thermoelectrically conducting or nonconducting fluid	21
1.4.4 Perturbation model for viscous incompressible homoge- neous thermoelectrically fully ionized conducting fluids . .	24
1.4.5 Perturbation model for viscous incompressible homoge- neous thermoelectrically partially ionized conducting fluid	24
1.4.6 Perturbation model for a thermally conducting binary mix- ture in the presence of the Soret and Dufour effects	25
1.5 Generalized incompressible Navier-Stokes model	26
1.5.1 Generalized models	26
1.5.2 Generalized model for strong solutions	28
1.5.3 Perturbation generalized model for strong solutions	29

2.	Incompressible Navier-Stokes fluid	31
2.1	Back to integral setting; involvement of dynamics and bifurcation .	31
2.2	Stability in semidynamical systems	33
2.3	Perturbations; asymptotic stability; linear stability	39
2.4	Linear stability	40
2.4.1	Finite-dimensional case	41
2.4.2	Infinite-dimensional case	47
2.5	Prodi's linearization principle	50
2.6	Estimates for the spectrum of $\tilde{A}$	54
2.6.1	Necessary conditions for belonging to $\sigma(-\tilde{A})$	55
2.6.2	Spectrum bounds based on straight lines	57
2.6.3	Spectrum bounds based on parabolas	60
2.7	Universal stability criteria	62
2.7.1	Energy relation	62
2.7.2	Three-dimensional case	66
2.7.3	Two-dimensional case	69
3.	Elements of calculus of variations	75
3.1	Generalities	75
3.2	Direct and inverse problems of calculus of variations	80
3.2.1	Variational problems in classical, generalized and abstract setting	80
3.2.2	Construction of the boundary-value problem associated with a variational problem. Necessary conditions for extremum	83
3.2.3	Classical Euler equations associated with variational problems for particular functionals	85
3.2.4	Construction of the variational problem associated with an Euler equation: energy method. Quadratic functionals associated with affine or linear equations	92
3.2.5	Direct methods. Minimizing sequences	102
3.2.6	General isoperimetric problems and inequalities and associate eigenvalue problems	106
3.2.7	Energy method for non-stationary equations	111
3.3	Symmetrization of some matricial ordinary differential operators .	117
3.3.1	Four eigenvalue problems of thermal convection	118
3.3.2	Adjoint operators, their symmetric and skew-symmetric part for matricial ordinary differential operators defining problems (3.3.1)–(3.3.7)	121
3.3.3	Symmetrization of matricial ordinary differential operators defining problems (3.3.1)–(3.3.7)	124
3.4	Variational principles for problems (3.3.1)–(3.3.7)	129

3.4.1	Boundary-value problems versus associated variational functional	129
3.4.2	Variational principles for the first three two-point problems for (3.3.1)–(3.3.3)	131
3.4.3	Variational principles for problem (3.3.1)–(3.3.3), (3.3.7)	133
3.5	Fourier series solutions for variational problems	145
4.	Variants of the energy method for non-stationary equations	151
4.1	Variant based on differentiation of parameters	151
4.1.1	Classical mathematical model governing the conduction and convection in a binary mixture	151
4.1.2	Perturbation model	153
4.1.3	Energy relation	155
4.1.4	Energy inequality and the stability criterion	158
4.1.5	Case $N = \lambda = 0$, $s = 1$	160
4.1.6	Case $N = \lambda = 0$, $s = -1$	161
4.1.7	Coincidence of nonlinear (energy) and linear stability limits	162
4.2	Variant based on simplest symmetric part of operators	168
4.2.1	Symmetry and optimality condition	168
4.2.2	More general setting of our variant	171
4.2.3	Symmetry instead of optimality condition (4.2.23)	174
4.2.4	Case of nonsymmetric operators in a horizontal convection problem	177
4.2.5	Case of new vector unknown functions in a vertical hydro-magnetic convection	180
4.3	Variants based on energy splitting	183
4.3.1	Splitting of Lyapunov functional	183
4.3.2	Nonlinear stability of the MHD anisotropic Bénard problem	186
5.	Applications to linear Bénard convections	199
5.1	Magnetic Bénard convection in a partially ionized fluid	200
5.1.1	Mathematical results for the magnetic Bénard problem	201
5.1.2	Splitting of the two-point eigenvalue problem	202
5.1.3	Neutral curves for the even case	204
5.1.4	Neutral curves for the odd case	209
5.1.5	Thermosolutal instability of a compressible Soret-Dufour mixture with Hall and ion-slip currents in a porous medium	212
5.2	Magnetic Bénard convection for a fully ionized fluid	222
5.2.1	Neutral curves for the even case	222
5.2.2	Neutral curves for the odd case	226
5.3	Convection in a micro-polar fluid bounded by rigid walls	231
5.4	Convections governed by ode's with variable coefficients	233

5.4.1	Deep convection	234
5.4.2	Convection in a variable gravity field	237
5.4.3	Penetrative convection	241
5.4.4	Convection with a heat source in a rigid box	243
6.	Variational methods applied to linear stability	247
6.1	Magnetic Bénard problem with Hall effect	248
6.1.1	Reformulation of the evolution equations of perturbations as an integro-differential equation	249
6.1.2	The associated functional and Euler equations	251
6.1.3	Stability criteria	253
6.1.4	Concluding remarks and a list of formulae used in Section 6.1.3	256
6.2	Lyapunov method applied to the anisotropic Bénard problem . . .	258
6.2.1	Energy relation for the Lyapunov (energy) functional . . .	258
6.2.2	Associated Euler-Lagrange equations and the secular equa- tion	260
6.2.3	Positive definiteness of the Lyapunov functional E_I . . .	261
6.2.4	Stability criteria	261
6.3	Stability criteria for a quasi-geostrophic forced zonal flow	263
6.3.1	Perturbation model	263
6.3.2	Energy inequality	264
6.3.3	Criteria expressed in terms of the maximum basic vorticity μ_2 only. Use of (6.3.11)	266
6.3.4	Criteria in terms of μ_2 only. Use of (6.3.12)	267
6.3.5	Criteria in terms of μ_2 and μ_3	268
6.3.6	Criteria in terms of μ_2 only. Use of (6.3.11) and (6.3.12) .	269
6.4	Variational principle for problem (5.3.1), (5.3.2)	269
6.4.1	Variational principle for the case $Q = \bar{\delta} = 0$, $A, R \neq 0$. . .	270
6.5	Taylor-Dean problem	271
6.5.1	Eigenvalue problem	271
6.5.2	Reformulation of (6.5.2), (6.5.3) as a selfadjoint problem and the associated variational principle	273
6.5.3	Variational principle for the non-selfadjoint problem (6.5.2), (6.5.3)	275
7.	Applications of the direct method to linear stability	277
7.1	Couette flow between two cylinders subject to a magnetic field . .	277
7.1.1	Characteristic equation and its bifurcation sets	278
7.1.2	Secular equations dependent on boundary conditions . . .	280
7.1.3	Secular equations and points; independence of boundary conditions	281

7.1.4	Open problems for (7.1.1) and (7.1.2)	283
7.2	Soret-Dufour driven convection	283
7.2.1	Equations satisfied by the unknown functions	283
7.2.2	Case $a = 0$ and case $k = 0$	286
7.2.3	Case $k = -a^4$	287
7.3	Magnetic Soret-Dufour driven convection	288
7.3.1	Eigenvalue problem	288
7.3.2	Case $M > 0$. Double roots of the characteristic equation	289
7.3.3	Case $M = 0$	291
7.4	Convection in a porous medium	292
7.4.1	Lower rigid isothermal surface, upper free isolated surface	292
7.4.2	Two free isothermal surfaces	298
7.5	Convection in the presence of a dielectrophoretic force	300
7.6	Convection in an anisotropic M.H.D. thermodiffusive mixture	301
7.6.1	Formulation of the eigenvalue problem	301
7.6.2	Case $a = 0$ of the perturbations depending only on the vertical coordinate z and time	303
7.6.3	Case $a \neq 0$, $M = 0$, $b_1 = 0$	304
7.6.4	Case $a \neq 0$, $M^* = 0$, $R^* \neq 0$	305
7.6.5	Case $a \neq 0$, $M^* > 0$, $R^* = 0$	306
7.6.6	General case $a \neq 0$, $M^* > 0$, $R^* \neq 0$	309
7.6.7	Open problems	311
7.7	Inhibition of the thermal convection by a magnetic field	311
7.7.1	Multiplicity of the characteristic roots	312
7.7.2	Secular equations	313
7.8	Microconvection in a binary layer subject to a strong Soret effect	315
7.8.1	Eigenvalue problem	315
7.8.2	Characteristic equation and its bifurcation set	316
7.8.3	False secular points	319
7.9	Convection in the layer between the sea bed and the permafrost	319
Appendix 1	Sets with structure	323
Appendix 2	Operators and functionals	337
Appendix 3	Differential operators in $L^2(a, b)$	349
Appendix 4	Differential operators in $(L^2(a, b))^n$	353
Appendix 5	Fourier series expansions	361
Appendix 6	The direct method based on the characteristic equation	369

Appendix 7	First and second order differential matricial operators	375
	<i>Bibliography</i>	379

Introduction

In this volume, the main methods, techniques and tricks used to derive sufficient conditions for fluid flow stability are discussed. In general, nonlinear and linear cases require different treatments, thus we have to differentiate between linear and nonlinear criteria.

With a few exceptions, the treatment is analytical, but connections with the geometric viewpoint of dynamical systems are also outlined.

Inequalities and their use are crucial for finding stability criteria. That is why particular attention is paid to classical or generalized analytical inequalities, especially to those relating integrals of functions and their derivatives. The best constants involved into the last ones can be viewed as extrema of some associated functionals. If the extrema are with constraints, the corresponding inequalities are the so-called isoperimetric inequalities. Further, in order to solve the associated variational problems, direct methods, based on expansions in Fourier series upon total sets of functions, turned out to be among the most efficient. The Fourier series can be introduced directly into the functional or into the corresponding Euler equations, which, in the isoperimetric case, are eigenvalue problems. Moreover, the expansion functions may be chosen to satisfy all boundary conditions of the problem or part of them (especially when even and odd derivatives occur in equations or/and boundary conditions). Finally, in looking for variational principles natural conditions may occur. Several variational aspects related to functional inequalities used to prove stability criteria emerge, to justify the insertion of an entire chapter (3) devoted to variational problems. Algebraic and differential inequalities are summarized in Appendix 1 together with some formulae of tensor analysis.

A great amount of hydrodynamic and hydromagnetic stability criteria exist, and we do not intend to present them all, having chosen to limit ourselves to the founder's criteria, our own results, and a few other results of the Italian and Romanian schools in the field, for mixtures and in the Bénard magnetic case, for free or rigid walls. In addition, we are concerned mainly with convection problems

(including temperature; concentration; magnetic, Soret, Dufour, Hall, ion-slip, dielectrophoretic effects in horizontal layers) for viscous fluids or fluid mixtures. Only in a few cases, horizontal convection and other effects are considered.

In most cases, we use variational methods, methods of Hilbert spaces theory, methods based on inequalities (isoperimetric or not), the Fourier series method and a direct method based on the characteristic equation. This is why, with a few exceptions, in the linear cases treated by us, the ordinary differential equations (ode's) have constant coefficients but a higher order. In the nonlinear case, for the sake of simplicity, in order to have a symmetrizable linearized part, we preferred basic equilibria or steady flows described or approximated by affine functions. Consequently, this book considers fluid flows whose stability properties do not depend on local phenomena.

Nowadays, hydrodynamic stability theory is involved in important ecological and industrial problems, requiring a lot of effects, and characteristics of fluids configurations, other than traditional ones, being taken into account. Among them we quote: rotation in spherical and cylindrical configurations; capillarity; heat sources; magneto-elastic effects; compressibility; chemical reactions; temperature-dependent viscosity, nonlinear (*e.g.* cubic) dependence of temperature on the density; porosity; variable gravity; liquid drops; fluids heated rapidly in a time-dependent manner; finite conductivity of the walls; surface films in Bénard convection; concentration and temperature-dependent surface tension; impulsive heating or cooling; heating from above; uniformly accelerated fluids; sound effects in convection; time-dependent basic flows; multi-component fluid layers; physically nonlinear fluids or other continua (second grade fluids, simple fluids, dissociating fluids); fluids with structure (dipolar fluids, micro-polar fluids, ferromagnetic fluids); multiphasic continua and phase transition in continua (mixed phases, melting, mushy zones, frozen zones, phase changing snow packs, ice streets, glaciers directional solidification, solid friction); dynamo. We treat a few of these complex problems in a didactic way, in order to be useful to other similar topics. We do not repeat classical and, by now, simple results of hydrodynamic and hydromagnetic stability theory. They can be found in the basic monographs on the topic: [Lin], [Chan], [DraR], [J76], [Geo85], [Yu2], [Ioo2], [Kos]. We go further instead with more complex but still basic subjects, *e.g.* linearization principle, universal stability criteria, stability spectrum estimates, variational principles, improved energy methods, treatment of problems with intricate boundary conditions.

The treatment in Chapters 1-3 differs from that in Chapters 4-7. Each section in Chapters 4-7 concerns a single physical case and the presented cases are quite complicated. Most of them include several physical effects (*e.g.* mechanical, thermal, magnetic, chemical, porosity) and several mathematical methods (*e.g.* differential and/or integral inequalities, tensorial formulae, variational problems, eigenvalue problems). For each case the physical motivation and conditions are provided. On the contrary, in Chapter 1, a more modern physical basis of mathe-

mathematical modelling of fluid motions is given. Chapter 2 yields basic mathematical results on the stability involved in the resulted models. Chapter 3 is a brief presentation of needed variational arguments through simple examples whose physical bases are briefly explained. The proofs of the variational results are only sketched. In exchange, comments on their validity are carefully presented.

Moreover, for all worked examples, detailed computations are given.

Throughout the book we try as much as possible to treat the most realistic cases.

Firstly, this is related especially to the boundary conditions which “spoil the symmetry” of the mathematical problem, the given problem being reformulated so that elegant functional analytic methods apply to the new setting. Secondly, we bring into actuality some other powerful approaches (*e.g.* Budiansky-DiPrima (B-D) method, backward integration method) frequently used several decades ago, and almost forgotten by now by applied mathematicians. Thirdly, we call the attention of mathematicians interested in fluid flow stability towards powerful methods having an engineering flavor (*e.g.* Joseph’s differentiation of parameters approach, B-D method, the direct method).

Minimal prerequisites are: fundamentals of classical calculus of variations (Euler equations, isoperimetric problems, variational principles), linear and nonlinear functional analysis (normed spaces, symmetric operators, generalized derivatives, embedding theorems in Sobolev spaces, quadratic functionals, energy spaces), tensor analysis (flux-divergence formula, representation formulae for solenoidal and poloidal vectors, calculus with differential operators). Their brief presentation can be found in appendices and in Section 3.2.

The book is mainly addressed to applied mathematicians and other researchers in hydrodynamic and hydromagnetic stability. It can also be a companion paper to courses in these fields, *e.g.* [Geo85].

Chapter 1 presents briefly the modelling and the linear and general mathematical models of thermodynamics of fluids in the I. Müller framework. Then the particular classical models used in the book and their corresponding perturbation models around a steady solution are written. The generalized settings of some classical models are provided too.

Chapter 2 deals with geometric reframing of analytical models of hydrodynamic stability theory in dynamical system theory as evolution equations in Banach spaces in view of their use in the linearization principle and energy method in the non-stationary case. Physical and mathematical concepts of energy leading to different definitions of stability are discussed. Improvements of the Prodi estimations for the spectrum of the operator defining the linearized incompressible Navier-Stokes (N-S) equations are obtained, enabling us to derive some universal stability criteria. Some others are obtained by a better use of integral inequalities in a generalized form of the N-S equations. Bounds for linear stability which are also criteria for nonlinear stability are given. Below them, no perturbation amplifies. If these bounds become limits of linear stability, then the existence of subcritical instabilities is excluded.

This is quite a rarely treated case. We considered it in Chapter 4.

Chapter 3, the core of the book, is a systematic presentation of the results of the calculus of variations used in hydrodynamic and hydromagnetic stability theory. First it introduces the two main traditional topics in calculus of variations, *i.e.* variational problems and Euler equations, then shows their relationship revealed by means of the energy method, cases where they are equivalent, and their numerical realization. Due to their notable involvement in deriving stability criteria, the isoperimetric problems, associated isoperimetric inequalities and eigenvalue problems are separately dealt with. Then all these variational methods are exemplified by four two-point problems for a system of three ode's governing the linear stability of some mechanical equilibrium of a fluid: The nonsymmetric matricial differential operators are associated, then they are symmetrized, variational principles for the obtained equations are written, and the use of Fourier series expansions yields stability criteria. This first part provides powerful tools for the investigation of stationary problems. A distinct topic, namely energy method for evolution equations, suited to non-stationary problems, is then dealt with. A bridge between the two tools is represented by isoperimetric inequalities, deduced by stationary tools but used in the non-stationary case.

Chapter 4 deals only with three variants of the non-stationary energy method and their application to concrete nonlinear convection problems governed by pde's. We present only those variants closely related to our own. The first variant is Joseph's method and it was developed by him for a thermal convection problem in the case of a binary fluid mixture, characterized by one vector (velocity) and two scalar (temperature and concentration) unknown functions. His first basic idea was to define a new energy capturing the contribution of some variable-sign terms from the energy relation. This was achieved by introducing as new scalar unknown functions some linear combinations of temperature and concentration. The second idea was to establish a relationship between the undetermined coefficients (parameters) such that the energy relation contains no derivatives of any new scalar functions. The third main idea was to derive the constraint on the parameters in order for the stability bound to be optimal. In Section 4.1 we present our extension of Joseph's method for a convection problem containing an additional interaction between thermal diffusivity and diffusive thermal conductivity. Joseph's lines are followed, but instead of using as unknown parameters the coefficients in the above-mentioned combinations, we use the coefficients in the inverse combinations, yielding a much easier computation. In Section 4.2 the Georgescu-Palese-Redaelli (G-P-R) method is described. It generalizes Joseph's approach translating his ideas in terms of symmetrization of the operators occurring in some equations equivalent to the governing equations and derived from them by suitable scalar multiplications. It is found that the linear and nonlinear stability limits coincide, proving the equivalence of Joseph's and our method. Even more efficient approaches are given in Sections 4.2.2 and 4.2.3. In them we use only the optimality Joseph condition, all other arguments

being new. In Section 4.2.4 a horizontal convection is analyzed. For a vertical hydromagnetic convection problem in Section 4.2.5 the G-P-R method is extended to the case of two vector and one scalar unknown functions. The variants based on the energy splitting are sketched in Section 4.3.1. Some of the ideas developed in Section 4.3.1 are applied in Section 4.3.2 to a very complicated hydromagnetic convection problem, whose solution uses our ideas from the linear case (Section 6.2).

Chapters 5 and 6 provide linear stability results mainly obtained by our group using the direct (Chapter 5) or variational (Chapter 6) B-D method. The perturbation fields are taken in the form of normal modes, reducing the problem to a one-dimensional case. Further the B-D method applies: the unknown functions are expanded in Fourier series on sets of sines and cosines which are total in some separable Hilbert subspaces of some Sobolev spaces. In fact, we tried to keep as close to the theory of these spaces as possible in view of avoiding any earlier approximation and its uncontrollable error propagation due to the cumbersome computations involved. In this way, the boundary value problem for a system of ode's becomes an algebraic system in the Fourier coefficients.

Unlike other methods based on Fourier series, in the B-D method the expansion functions are easy to construct and satisfy only part of the boundary conditions of the problem. The other boundary conditions introduce some constraints, to be satisfied by the Fourier coefficients, leading to secular equation defined by a finite-dimensional determinant each entry of which is a converging series. This equation is exact and easier to compute in comparison with the standard secular equation defined by a determinant of infinite order and corresponding to Chandrasekhar-Galerkin methods, where the expansion functions satisfy all boundary conditions. Supplementary simplifications are obtained by splitting the problem into even and odd problems. These advantages show that the B-D method is appropriate to flows subject to several physical effects and to complicated boundary conditions, when the standard methods are practically nonapplicable. In Chapter 5 we illustrate them on complicated cases of convections, involving many unknown functions and parameters, various boundary conditions and high order derivatives which can be of even and odd order. There the B-D method is applied directly to the equations.

In Chapter 6, a variational principle is first shown to hold, and then the series expansions are introduced into the functional. As this functional involves a smaller number of derivatives, the computations are easier the closer is the operator defining the equations to a symmetric operator. Some results obtained by means of the B-D method are the best and, sometimes, the only ones to be found in literature, pleading for the reconsideration of this method. It was applied to stability of elastica in the '40-s and in the '60-s to fluid flow stability. Subsequently, it was almost forgotten until its systematic use by our group.

The transition from the generalized treatment of nonlinear pde's (Chapters 2-4) to the (apparently) classical study of linear ode's (Chapters 5-7) is somehow abrupt. However, the linearized equations are often involved and used in the first step of

nonlinear approaches and in their numerical realization based on the eigenvalues of linear problems.

Moreover, in the absence of a quite general linearization principle, comparing nonlinear and linear stability limits is necessary to the physical interpretation of the results. Chapter 5 realizes a “translation” of properties of ode’s into those of the associated algebraic system of Fourier coefficients of their solutions. Further, Chapter 6 provides equivalent variational settings for eigenvalue problems defined by matricial differential operators. The direct method applied to several fluid flows in Chapter 7 yields complementary results to linear problems dealt with by methods from Chapters 5 and 6. Among them there are two topics rarely treated in the literature, namely the detection of false neutral manifolds and of the secular equations independent of the boundary conditions. The involved investigation of the multiplicity of the characteristic roots allows one the determination of the true secular equations and, consequently, the detection of false neutral manifolds (occurring in formal direct use of numerical methods). Various approaches to study this multiplicity are shown and the associated bifurcation sets are revealed. The complex cases treated in Chapter 7 by the direct method show its adequacy to real-world problems involving any type of boundary conditions, many parameters and high orders of differentiation. Providing closed-form solutions as a sum of a small number of terms, this method enables one to find secular equations independent of the boundary conditions. In this way, some paradoxical behaviors of certain eigenvalue perturbation problems are explained.

In this book the formulae, theorems, remarks, definitions, lemmas are labeled by three numbers, while in the appendices, by two numbers. The physical quantities occurring in the book are listed at the end of Section 1.1.1.

Apart from section titles, the following abbreviations are frequently used in the text: Budianski-DiPrima (B-D), Navier-Stokes (N-S), Navier-Stokes-Fourier (N-S-F), Oberbeck-Boussinesq (O-B), ordinary differential equation (ode), partial differential equation (pde).

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