# Nonlinear solutions of the amplitude equations governing fluid flow in rotating spherical geometries. 

Submitted by

## Edward William Blockley

to the University of Exeter as a thesis for the degree of Doctor of Philosophy in Applied Mathematics, December 2008.

This thesis is available for Library use on the understanding that it is copyright material and that no quotation from the thesis may be published without proper acknowledgement.

I certify that all material in this thesis which is not my own work has been identified and that no material is included for which a degree has previously been conferred upon me.

## Abstract

We are interested in the onset of instability of the axisymmetric flow between two concentric spherical shells that differentially rotate about a common axis in the narrow-gap limit. The expected mode of instability takes the form of roughly square axisymmetric Taylor vortices which arise in the vicinity of the equator and are modulated on a latitudinal length scale large compared to the gap width but small compared to the shell radii. At the heart of the difficulties faced is the presence of phase mixing in the system, characterised by a non-zero frequency gradient at the equator and the tendency for vortices located off the equator to oscillate. This mechanism serves to enhance viscous dissipation in the fluid with the effect that the amplitude of any initial disturbance generated at onset is ultimately driven to zero.

In this thesis we study a complex Ginzburg-Landau equation derived from the weakly nonlinear analysis of Harris, Bassom and Soward [D. Harris, A. P. Bassom, A. M. Soward, Global bifurcation to travelling waves with application to narrow gap spherical Couette flow, Physica D 177 (2003) p. 122-174] (referred to as HBS) to govern the amplitude modulation of Taylor vortex disturbances in the vicinity of the equator. This equation was developed in a regime that requires the angular velocities of the bounding spheres to be very close. When the spherical shells do not co-rotate, it has the remarkable property that the linearised form of the equation has no non-trivial neutral modes. Furthermore no steady solutions to the nonlinear equation have been found.

Despite these challenges Bassom and Soward [A. P. Bassom, A. M. Soward, On finite amplitude subcritical instability in narrow-gap spherical Couette flow,
J. Fluid Mech. 499 (2004) p. 277-314] (referred to as BS) identified solutions to the equation in the form of pulse-trains. These pulse-trains consist of oscillatory finite amplitude solutions expressed in terms of a single complex amplitude localised as a pulse about the origin. Each pulse oscillates at a frequency proportional to its distance from the equatorial plane and the whole pulse-train is modulated under an envelope and drifts away from the equator at a relatively slow speed. The survival of the pulse-train depends upon the nonlinear mutual-interaction of close neighbours; as the absence of steady solutions suggests, self-interaction is inadequate.

Though we report new solutions to the HBS co-rotation model the primary focus in this work is the physically more interesting case when the shell velocities are far from close. More specifically we concentrate on the investigation of BSstyle pulse-train solutions and, in the first part of this thesis, develop a generic framework for the identification and classification of pulse-train solutions.

Motivated by relaxation oscillations identified by Cole [S. J. Cole, Nonlinear rapidly rotating spherical convection, Ph.D. thesis, University of Exeter (2004)] whilst studying the related problem of thermal convection in a rapidly rotating self-gravitating sphere, we extend the HBS equation in the second part of this work. A model system is developed which captures many of the essential features exhibited by Cole's, much more complicated, system of equations. We successfully reproduce relaxation oscillations in this extended HBS model and document the solution as it undergoes a series of interesting bifurcations.

## Acknowledgements

First and foremost I would like to thank my supervisors without whom I would never have been able to complete this work.

Primarily I am indebted to Andrew Soward whose experience, knowledge and patience has been essential to the completion of this work. Throughout the term of this study his door has always been open to me and I have benefited greatly from his advice and guidance.

I would like also to thank Andrew Bassom for getting me interested in the project in the first place, following our successful partnership for my masters dissertation. His email-based encouragement has proven most useful and I particularly appreciated him inviting me to Australia as an academic visitor.

Finally, I would like to extend my thanks Andrew Gilbert for stepping into the breach as my second supervisor following the departure of AB and, in particular, for his swift and extremely thorough draft reading skills.

I would also like to thank the remainder of the departmental staff many of whom have offered me advice on various subjects during my time here. In particular, Sebastian Wieczorek and Pete Ashwin afforded me some very helpful conversations relating to dynamical systems and topology. Many thanks too must go to the maths PhD gang, in particular those that I have shared office space with, for always being on hand to provide welcome distractions and for putting up with my hogging most of the space available to us!

I am also indebted to my employers The Met Office, and in particular my line manager John Siddorn, both for employing me in the first place and for being understanding and allowing me the flexibility needed to complete the writing of
this work.
On the personal side of things I am indebted to so many people including all my friends and family whose support has been a constant help. In particular I would like to thank my parents, my girlfriend Caroline and my housemate Tom for being there for me and for coping with the grumpiness that seems to go hand-in-hand with writing up a PhD thesis. My thanks also go to all the lads that I play Football and Ultimate Frisbee with for both helping me to relieve stress and for putting up with my erratic performances and attendance.

Last but definitely not least, I would like to gratefully acknowledge the Engineering and Physical Sciences Research Council (EPSRC) without whose funding this work would not have come about in the first place.

## Contents

Acknowledgements ..... 4
Contents ..... 6
List of Figures ..... 10
List of Tables ..... 14
1 Introduction and motivation ..... 15
1.1 Spherical Couette flow ..... 16
1.2 The narrow-gap problem ..... 21
1.3 Thermal convection in a rapidly rotating, self-gravitating sphere ..... 25
1.4 Outline of this work ..... 30
I Pulse-trains in narrow-gap spherical Couette flow ..... 32
2 Review of previous work ..... 33
2.1 The linear stability problem ..... 33
2.2 Weakly nonlinear extension ..... 38
2.2.1 Co-rotating spheres ..... 38
2.2.2 Pulse-train solutions ..... 39
2.2.3 Pulses under an envelope : a multiple length scale problem ..... 40
2.3 The HBS model : almost co-rotation ..... 41
2.4 The BS model : pulse-trains ..... 44
2.5 Summary ..... 46
3 New results and comparisons ..... 49
3.1 New solutions to the HBS model ..... 49
3.1.1 Methodology ..... 50
3.1.2 New HBS solutions : a large amplitude branch ..... 51
3.2 Comparison between HBS and BS solutions ..... 53
3.3 Extending the BS model ..... 57
4 General pulse-train solutions : formulation ..... 60
4.1 A Fourier series in space ..... 61
4.2 Symmetries of the problem ..... 62
4.3 Temporal periodicity $4 T_{\mathrm{PS}}$ ..... 64
4.4 Spatial pulses : a Fourier series in time ..... 67
5 Numerical pulse-train solutions ..... 70
5.1 Methodology ..... 70
5.1.1 Numerical strategy ..... 71
5.1.2 Visualising our numerical results ..... 72
5.2 The BS solution revisited ..... 75
5.3 Stability tests ..... 76
6 General pulse-train solutions : results ..... 78
6.1 Symmetry broken $\mathcal{P}_{-}^{\mathcal{H}}(T ; 2)$ solutions ..... 78
$6.2 \mathcal{P}_{ \pm}(T ; N)$ solutions with $N$ odd ..... 83
6.2.1 The case $N=3$ ..... 83
6.2.2 The search for odd $N$ solutions ..... 89
6.3 Zero-mean $\mathcal{P}_{-}(T ; N)$ solutions with $N$ even ..... 93
7 Summary of Part I ..... 96
II Relaxation oscillations in a model motivated by ther- mal convection ..... 100
8 Extension of the HBS model ..... 101
8.1 Relaxation oscillations in rotating systems ..... 101
8.2 Governing equations ..... 102
8.3 Methodology ..... 104
8.3.1 Numerical scheme ..... 104
8.4 HBS solutions : the case $\kappa_{T} \rightarrow \infty$ ..... 105
8.5 Relaxation oscillations: the case $\kappa_{T} \ll 1$ ..... 107
8.5.1 Relaxation oscillations explained ..... 108
8.5.2 The behaviour of the solution in space ..... 108
9 Route to chaos : the case $\lambda=7, \Upsilon_{\varepsilon}=1$ ..... 114
9.1 Moderate $\kappa_{T}$ ..... 115
9.2 Quasi-periodic motion on a torus ..... 120
9.3 Periodic windows in parameter space ..... 121
9.4 Identifying periodic windows and bifurcations ..... 127
9.5 Tori in "crises" ..... 132
9.6 Strange attractors ..... 137
9.7 Higher order toroidal attractors : the $N$-torus ..... 142
9.7.1 Some facts about $N$-dimensional tori ..... 143
9.7.2 Exploring the existence of a 3 -torus ..... 144
9.8 Summary ..... 150
10 Frequency power spectra analysis ..... 156
10.1 Single frequency periodicity ..... 156
10.2 Multi-frequency quasi-periodicity ..... 157
10.3 Using power spectra to find frequencies ..... 157
10.3.1 Frequency-locked periodic solutions on the 2-torus ..... 157
10.3.2 Quasi-periodic solutions on the 2-torus ..... 159
10.3.3 Quasi-periodic solutions on the 3-torus-like attractor ..... 160
10.3.4 Chaotic solutions ..... 165
11 Summary of Part II ..... 166
A The relationship with HBS ..... 169
B Spatially periodic pulses ..... 170
B. 1 Pulse structure : separation $L_{\mathrm{PS}}$ ..... 170
B. 2 The Fourier space-time link ..... 173
C Cole's Rapidly Rotating Spherical Convection Problem ..... 176
C. 1 The quasi-geostrophic model ..... 176
C. 2 Governing equations ..... 178
C.2.1 Boundary conditions ..... 180
C. 3 Solutions to the quasi-geostrophic model ..... 180
C.3.1 Time-dependent solutions ..... 180
C.3.2 Relaxation oscillations ..... 181
C. 4 Summary ..... 183
D Growth Rates and Frequencies; an Eigenvalue Problem ..... 184
D. 1 An eigenproblem on a local scale ..... 184
D. 2 Chebyshev collocation ..... 185
D. 3 Relaxation Oscillations for $\lambda=7, \Upsilon_{\varepsilon}=1$ ..... 187

## List of Figures

### 1.1 Taylor vortices in the classical Taylor-Couette flow configuration. <br> 18

1.2 The spherical Couette flow configuration. ..... 20
1.3 A sketch showing Taylor vortices in the spherical Couette flow con- figuration. ..... 22
1.4 An illustration of the construction of a pulse train ..... 24
1.5 A sketch of convective motions in an internally heated, rotating sphere ..... 26
1.6 Relaxation oscillation behaviour in the results of Cole ..... 29
2.1 Contours of $\sqrt{ }\langle\mathcal{E}\rangle$ vs. $L_{\mathrm{PS}}$ for the BS-style solutions at various values of $\lambda$ ..... 47
3.1 The maximum amplitude and frequency vs. driving coefficient $\lambda(0)$ for the new solutions of the HBS problem ..... 52
3.2 Pulses for the case $\lambda=10, L_{\mathrm{PS}} \approx 2.487\left(T_{\mathrm{PS}} \approx 1.263\right)$ ..... 54
3.3 Contours of constant $\operatorname{Re}\{a\}(x, t)$ and $\operatorname{Im}\{a\}(x, t)$ in the $x / L_{\mathrm{PS}}-t / T_{\mathrm{PS}}$ plane for the $\lambda=10, L_{\mathrm{PS}} \approx 2.487$ case ..... 56
3.4 The time series $a(0, t)$ for the new solutions of the HBS problem andthe BS pulse-train solutions for $\Upsilon_{\varepsilon}=\frac{1}{4}, \lambda=10$ and $L_{\mathrm{PS}} \approx 2.487 \ldots 57$
3.5 Contours of $\sqrt{ }\langle\mathcal{E}\rangle$ vs. $L_{\mathrm{PS}}$ at $\lambda=10$ for the BS-style solutions, new broken-symmetry solutions and the related HBS solution59
5.1 The functions $A_{\alpha}(t)$ for the $N=2$ case $\lambda=10, L \approx 2.094(T=1.5)$ ..... 73
5.2 The pulses $\bar{a}^{\alpha}(x)$ for the $N=2$ case $\lambda=10, L \approx 2.094$ ..... 74
6.1 The modulus functions of the pulses corresponding to the symmetrybroken $\mathcal{P}_{-}^{\mathcal{H}}(T ; 2)$ wave-train solution for $\lambda=10, L_{\mathrm{PS}}=L \approx 2.094$
6.2 Contours of $\sqrt{ }\langle\mathcal{E}\rangle$ vs. spatial pulse-separation $L_{\mathrm{PS}}$ for the $\mathcal{P}_{-}^{\mathcal{Q}}(T ; 2)$, $\mathcal{P}_{-}^{\mathcal{H}}(T ; 2), \mathcal{P}(T ; 3)$ and $\mathcal{P}_{-}^{\mathcal{H}}(T ; 6)$ solutions with $\lambda=16$ and $22 \ldots 82$
6.3 The $\mathcal{P}_{+}(T ; 3)$ and $\mathcal{P}_{-}(T ; 3)$ solution amplitudes $A_{\alpha}(t)$ and $\{\mathcal{L} A\}_{\alpha}(t)$ for the case $\lambda=22, T=1.15$
6.4 The time series and the phase portraits of the $\mathcal{P}(T ; 3)$ solutions for the case $\lambda=22, T=1.15(L \approx 2.732)$
6.5 The amplitudes $\bar{a}^{\alpha}(x)$ corresponding to the functions $\widehat{A}^{\alpha}(t)$ for the $\mathcal{P}_{-}(T ; 3)$ case $\lambda=22, T=1.15$
6.6 The pulse amplitudes $\bar{b}^{0}(x)$ and $\bar{b}^{\mp 2}\left(x \pm L_{\mathrm{PS}}\right)$ for the $\mathcal{P}_{-}(T ; 3)$ case $\lambda=22, T=1.15, L_{\mathrm{PS}} \approx 1.821$88
6.7 Contours of constant amplitude for the $\mathcal{P}(T ; 3)$ solution in the $x / L_{\mathrm{PS}^{-}}$ $t / T_{\mathrm{PS}}$ plane for the case $\lambda=22, T=1.15\left(L \approx 2.732, L_{\mathrm{PS}} \approx 1.821\right)$
6.8 Contours of $\sqrt{ }\langle\mathcal{E}\rangle$ vs. $L_{\mathrm{PS}}$ for a variety of solutions at $\lambda=5$
7.1 Latitude-longitude plane distributions of various quantities of the azimuthal vorticity equation studied by Sha and Nakabayashi
8.1 The behaviour of the HBS solution $\lambda=7, \Upsilon_{\varepsilon}=1, \kappa_{T} \rightarrow \infty$ in time and space
8.2 HBS solutions recap : time series and temperature gradient for $\lambda=7$ $\Upsilon_{\varepsilon}=1$
8.3 Relaxation oscillations in detail : the time series and temperature gradient for $\lambda=7 \Upsilon_{\varepsilon}=1$
8.4 The behaviour of the relaxation oscillation solution $\lambda=7, \Upsilon_{\varepsilon}=1$, $\kappa_{T}=0.001$ in time and space109
8.5 The behaviour of the relaxation oscillation solution $\lambda=7, \Upsilon_{\varepsilon}=1$, $\kappa_{T}=0.001$ in time and space
8.6 Comparisons between HBS solutions $\kappa_{T} \rightarrow \infty$ and relaxation oscillations at small $\kappa_{T} \ll 1$ for various parameter values studied by HBS
9.1 The nature of solutions for various values of decreasing $\kappa_{T}$ : part I . 116
9.2 The nature of solutions for various values of decreasing $\kappa_{T}$ : part II 117
9.3 The state of the system for $\kappa_{T}$ values either side of the Hopf bifurcation at $\kappa_{T} \sim 0.0516$. . . . . . . . . . . . . . . . . . . . . . . . . . 119
9.4 Three-dimensional pictures of the newly emerged torus at $\kappa_{T}=0.05121$
9.5 Sketch illustrating the winding number, periodicity and quasi-periodicity on a torus . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 122
9.6 An illustration of Arnold tongues in parameter space adapted from the work of Arnold . . . . . . . . . . . . . . . . . . . . . . . . . . . 123
9.7 The situation surrounding the first periodic window at $\kappa_{T}=0.045$ winding number $R=1 / 2$. . . . . . . . . . . . . . . . . . . . . . . . 124
9.8 Bifurcation diagram under reducing $\kappa_{T}$ for the case $\lambda=7 \Upsilon_{\varepsilon}=1$. 126
9.9 The situation surrounding the periodic window at $\kappa_{T}=0.028$ with winding number $R=2 / 5$129
9.10 Homoclinic wiggles, phase-locking and break-up of the 2-torus-like attractor about $\kappa_{T}=0.02075$
9.11 Three-dimensional pictures of the 'coiled' torus at $\kappa_{T}=0.0199 \ldots 135$
9.12 break-up of the 'coiled' torus and emergence of a weakly chaotic strange attractor for $\kappa_{T}$ just below 0.02136
9.13 The underlying complicated structure of the strange attractor at $\kappa_{T}=0.0193$
9.14 The system surrounding the periodic solution at $\kappa_{T}=0.0177$ leading to emergence of a larger, more chaotic, attractor at $\kappa_{T}=0.0176$. . 140
9.15 Poincaré section of the suspected 3-torus at $\kappa_{T}=0.0149 \ldots . .$.
9.16 Illustration of a periodic window in the suspected 3-torus regime about $\kappa_{T}=0.0150$. . . . . . . . . . . . . . . . . . . . . . . . . . . 147
9.17 Periodic solution within the chaotic region at $\kappa_{T}=0.0094 \ldots$. . . 149
9.18 The extent of separation of the two time scales shown by the time series $a(0, t)$ for sevaral small values of $\kappa_{T}$
9.19 Sketch of the path taken through parameter space for decreasing $\kappa_{T}$ illustrating Arnold tongues and the Hopf bifurcation154
10.1 Frequency power spectra for various periodic solutions . . . . . . . 158
10.2 Frequency power spectra for quasi-periodic solutions 159
10.3 Frequency power spectra for a quasi-periodic solution in the suspected 3 -torus regime161
10.4 Frequency power spectra for the $R=1 / 5$ periodic solution in the suspected 3-torus regime163
10.5 Frequency power spectra for the chaotic relaxation solution ..... 164
C. 1 A cross-section of the modified cylindrical annulus, or Busse annulus, model
C. 2 Time series of the kinetic energy for various values of the Rayleigh number $R$ when $P=1$ and $E=10^{-6}$. . . . . . . . . . . . . . . . . 182
D. $1 \log$ plot of a relaxation oscillation for the case $\kappa_{T}=0.001$ showing the system growth rates and frequencies188

## List of Tables

D. 1 A table showing real and imaginary parts of the dominant eigenvalue $p=p_{r}+\mathrm{i} p_{i}$, the growth rate and frequency respectively, at various points in time $t=T$ (corresponding to points in Figure D.1). . . . 190

