# Secondary flow in a curved tube 

By D. GREENSPAN<br>Computer Sciences Department, University of Wisconsin

(Received 10 July 1972)
The work of Dean and that of McConalogue \& Srivastava on the steady motion of an incompressible fluid through a curved tube of circular cross-section is extended through the entire range of Reynolds numbers for which the flow is laminar. The coupled nonlinear system of partial differential equations which defines the motion is solved numerically by finite differences. Computer calculations are described and physical implications are discussed.

## 1. Introduction

The flow of a fluid in a curved tube has been of broad interest both experimentally (see, e.g. Eustice 1911; Taylor 1929) and theoretically (see, e.g. Dean 1927, 1928; McConalogue 1970; McConalogue \& Srivastava 1968). In this paper we shall study, in particular, the steady secondary flow of an incompressible fluid through a pipe of circular cross-section which is coiled in a circle. Our approach will be numerical and will be applied to the particular model studied qualitatively by Dean (1927) and numerically by McConalogue \& Srivastava (1968). The method to be used will be a finite-difference technique (Greenspan 1968, 1969) and will be both simpler and more comprehensive than that of McConalogue \& Srivastava.

Mathematically, the problem to be considered is formulated as follows. Consider a pipe of circular cross-section, coiled in the form of a circle. As shown in figure 1, let the axis of the circle in which the pipe is coiled be $O Y$ and let $C$ be the centre of the section of the pipe formed by a plane through $O Y$ which makes an angle $\theta$ with a fixed axial plane. Let $O C$ be of length $L$, and let the radius of the cross-section be $a$. The co-ordinates of any point $P$ of the cross-section are denoted by orthogonal co-ordinates ( $r^{\prime}, \alpha, \theta$ ), where $r^{\prime}$ is the distance $C P$ and $\alpha$ is the angle $C P$ makes with $O C$. Let the velocity components at $P$ be $(U, V, W)$, where $U$ is in the direction $C P, V$ is perpendicular to $U$ and in the plane of the crosssection, and $W$ is perpendicular to this plane. The motion of the fluid is assumed to be due to a fall in pressure in the direction of increasing $\theta$. It is assumed also that $a / L$ is relatively small (McConalogue \& Srivastava 1968); that $U, V$ and $W$ are independent of $\theta$; and that the motion is steady. Setting

$$
\begin{equation*}
r^{\prime} U=\partial f / \partial \alpha, \quad V=-\partial f / \partial r^{\prime} \tag{1.1}
\end{equation*}
$$

where $f$, the stream function of the secondary flow, is a function only of $r^{\prime}$ and $\alpha$; defining the constant $D$ by

$$
\begin{equation*}
D=4 R(2 a / L)^{\frac{1}{2}} \tag{1.2}
\end{equation*}
$$



Figure 1. Co-ordinate system
where $R$ is a given Reynolds number; and introducing the non-dimensionsional variables

$$
\begin{equation*}
f=\nu \phi, \quad W=w\left(\nu^{2} L / 2 a^{3}\right)^{\frac{1}{2}}, \quad r^{\prime}=a r \tag{1.3}
\end{equation*}
$$

where $\nu$ is the kinematic viscosity, yields the following equations of motion (McConalogue \& Srivastava 1968):

$$
\begin{gather*}
\nabla_{1}^{2} w+D=\frac{1}{r}\left(\frac{\partial \phi}{\partial \alpha} \frac{\partial w}{\partial r}-\frac{\partial \phi}{\partial r} \frac{\partial w}{\partial \alpha}\right)  \tag{1.4}\\
-\nabla_{\mathbf{1}}^{4} \phi=\frac{1}{r}\left(\frac{\partial \phi}{\partial r} \frac{\partial}{\partial \alpha}-\frac{\partial \phi}{\partial \alpha} \frac{\partial}{\partial r}\right) \nabla_{1}^{2} \phi+w\left(\frac{\partial w}{\partial r} \sin \alpha+\frac{\partial w}{\partial \alpha} \frac{\cos \alpha}{r}\right),  \tag{1.5}\\
\nabla_{1}^{2}=\frac{\partial^{2}}{\partial r^{2}}+\frac{1}{r} \frac{\partial}{\partial r}+\frac{1}{r^{2}} \frac{\partial^{2}}{\partial \alpha^{2}} \tag{1.6}
\end{gather*}
$$

in which
The boundary constraints at $r=1$ are

$$
\begin{equation*}
w=\phi=\partial \phi / \partial r=0 \tag{1.7}
\end{equation*}
$$

The problem, then, is to solve the coupled nonlinear partial differential equations (1.4) and (1.5) subject to boundary conditions (1.7).

Physically, the experiments of Eustice (1911) and Taylor (1929) have shown that, for curved tubes, flow can be laminar for much greater Reynolds numbers than is the case of a straight tube, and since Taylor (1929) showed that the critical Reynolds number rose to about 5000 for the case $L / a=31 \cdot 9$, interest has centred on the following range of $D$ :

$$
\begin{equation*}
0 \leqslant D \leqslant 5000 . \tag{1.8}
\end{equation*}
$$

Thus far, convergent results have been obtained only by Dean (1927) for $0 \leqslant D \leqslant 96$ and by McConalogue \& Srivastava (1968) for $96 \leqslant D \leqslant 605 \cdot 72$.

In our development of a numerical method which will be convergent for the entire range ( $1 \cdot 8$ ), we shall be motivated by the powerful difference methods and supporting theory which exist for second-order elliptic equations (Greenspan 1968). For this reason, let us rewrite (1.4) and (1.5) as the following system of second-order equations:

$$
\begin{gather*}
\frac{\partial^{2} \phi}{\partial r^{2}}+\frac{1}{r^{2}} \frac{\partial^{2} \phi}{\partial \alpha^{2}}+\frac{1}{r} \frac{\partial \phi}{\partial r}=-\Omega,  \tag{1.9}\\
\frac{\partial^{2} w}{\partial r^{2}}+\frac{1}{r^{2}} \frac{\partial^{2} w}{\partial \alpha^{2}}+\frac{1}{r}\left[\left(\frac{\partial \phi}{\partial r} \frac{\partial w}{\partial \alpha}\right)+\left(1-\frac{\partial \phi}{\partial \alpha}\right) \frac{\partial w}{\partial r}\right]=-D,  \tag{1.10}\\
\frac{\partial^{2} \Omega}{\partial r^{2}}+\frac{1}{r^{2}} \frac{\partial^{2} \Omega}{\partial \alpha^{2}}+\frac{1}{r}\left[\frac{\partial \phi}{\partial r} \frac{\partial \Omega}{\partial \alpha}+\left(1-\frac{\partial \phi}{\partial \alpha}\right) \frac{\partial \Omega}{\partial r}\right]=w\left(\sin \alpha \frac{\partial w}{\partial r}+\frac{\cos \alpha}{r} \frac{\partial w}{\partial \alpha}\right) . \tag{1.11}
\end{gather*}
$$

Observe that (1.9)-(1.11) are, in fact, valid only for $r>0$. The singularity at $r=0$ is, nevertheless, not physical but geometric, and is due to recasting of the equations

$$
\begin{gather*}
\frac{\partial^{2} \phi}{\partial x^{2}}+\frac{\partial^{2} \phi}{\partial y^{2}}=-\Omega  \tag{1.9a}\\
\frac{\partial^{2} w}{\partial x^{2}}+\frac{\partial^{2} w}{\partial y^{2}}+\left(\frac{\partial \phi}{\partial x} \frac{\partial w}{\partial y}-\frac{\partial \phi}{\partial y} \frac{\partial w}{\partial x}\right)=-D  \tag{1.10a}\\
\frac{\partial^{2} \Omega}{\partial x^{2}}+\frac{\partial^{2} \Omega}{\partial y^{2}}+\left(\frac{\partial \phi}{\partial x} \frac{\partial \Omega}{\partial y}-\frac{\partial \phi}{\partial y} \frac{\partial \Omega}{\partial x}\right)=w \frac{\partial w}{\partial y} \tag{1.11a}
\end{gather*}
$$

into polar co-ordinates.
However (1.9a)-(1.11a) yield, readily, the symmetry relationships

$$
\begin{gather*}
\phi(x, y)=-\phi(x,-y)  \tag{1.12}\\
\Omega(x, y)=-\Omega(x,-y)  \tag{1.13}\\
w(x, y)=w(x,-y) \tag{1.14}
\end{gather*}
$$

which, in turn, will allow us to study our problem on the semicircle defined by $0 \leqslant r \leqslant 1,0 \leqslant \alpha \leqslant \pi$. Indeed, from (1.12) and (1.13), one has immediately, in rectangular co-ordinates, that

$$
\begin{equation*}
\phi(x, 0)=\Omega(x, 0)=0 \tag{1.15}
\end{equation*}
$$

## 2. Difference-equation approximations

Fundamental to the method to be developed is the approximation of differential equations (1.9)-(1.11) and (1.10a) by difference equations which are associated with diagonally dominant, linear algebraic systems. This will be accomplished by using a combination of central-, forward- and backward-difference approximations for derivatives as follows, in the same spirit as in Greenspan (1969).

Consider first $r=0$ and (1.10a). In rectangular co-ordinates, and for $\Delta r>0$, let the five points $(0,0),(\Delta r, 0),(0, \Delta r),(-\Delta r, 0)$ and $(0,-\Delta r)$ be numbered $0,1,2,3$ and 4 , respectively. Then, in the usual subscript notation (Greenspan 1969) approximate the second-order derivative terms at ( 0,0 ) by

$$
\begin{equation*}
\frac{\partial^{2} w}{\partial x^{2}}+\frac{\partial^{2} w}{\partial y^{2}}=\frac{-4 w_{0}+w_{1}+w_{2}+w_{3}+w_{4}}{(\Delta r)^{2}} \tag{2.1}
\end{equation*}
$$

Next, set

$$
\begin{equation*}
\frac{\partial \phi}{\partial x}=\frac{\phi_{1}-\phi_{3}}{2 \Delta r}, \quad \frac{\partial \phi}{\partial y}=\frac{\phi_{2}-\phi_{4}}{2 \Delta r} \tag{2.2}
\end{equation*}
$$

and

$$
\begin{align*}
& \epsilon=\phi_{1}-\phi_{3},  \tag{2.3}\\
& \beta=\phi_{2}-\phi_{4} . \tag{2.4}
\end{align*}
$$

Then, approximate $\partial w / \partial y$ and $\partial w / \partial x$ by

$$
\begin{align*}
& \frac{\partial w}{\partial y}= \begin{cases}\left(w_{2}-w_{0}\right) / \Delta r & (\epsilon \geqslant 0), \\
\left(w_{0}-w_{4}\right) / \Delta r & (\epsilon<0),\end{cases}  \tag{2.5}\\
& \frac{\partial w}{\partial x}= \begin{cases}\left(w_{0}-w_{3}\right) / \Delta r & (\beta \geqslant 0), \\
\left(w_{1}-w_{0}\right) / \Delta r & (\beta<0) .\end{cases} \tag{2.6}
\end{align*}
$$

If one now defines the quantities $A, B$ and $C$ by

$$
\begin{align*}
A & =-4-\frac{1}{2}|\epsilon|-\frac{1}{2}|\beta|,  \tag{2.7}\\
B & =1+\frac{1}{2}|\epsilon|,  \tag{2.8}\\
C & =1+\frac{1}{2}|\beta|, \tag{2.9}
\end{align*}
$$

then the difference approximation of $(1.10 a)$ which results is

$$
\left.\begin{array}{lll}
A w_{0}+w_{1}+B w_{2}+C w_{3}+w_{4}=-(\Delta r)^{2} D & (\epsilon \geqslant 0, & \beta \geqslant 0),  \tag{2.10}\\
A w_{0}+C w_{1}+B w_{2}+w_{3}+w_{4}=-(\Delta r)^{2} D & (\epsilon \geqslant 0, & \beta<0), \\
A w_{0}+w_{1}+w_{2}+C w_{3}+B w_{4}=-(\Delta r)^{2} D & (\epsilon<0, & \beta \geqslant 0), \\
A w_{0}+C w_{1}+w_{2}+w_{3}+B w_{4}=-(\Delta r)^{2} D & (\epsilon<0, & \beta<0) .
\end{array}\right\}
$$

Consider, next, $r>0$ and (1.9)-(1.11). For given positive values of $\Delta r$ and $\Delta \alpha$, let the five polar points $(r, \alpha),(r+\Delta r, \alpha),(r, \alpha+\Delta \alpha),(r-\Delta r, \alpha)$ and $(r, \alpha-\Delta \alpha)$ be numbered $0,1,2,3$ and 4 , respectively. Let the second-order derivatives in (1.9)-(1.11) be approximated by

$$
\begin{gather*}
\left.\frac{\partial^{2} \phi}{\partial r^{2}}\right|_{0}=\frac{\phi_{1}-2 \phi_{0}+\phi_{3}}{(\Delta r)^{2}},\left.\quad \frac{\partial^{2} \phi}{\partial \alpha^{2}}\right|_{0}=\frac{\phi_{2}-2 \phi_{0}+\phi_{4}}{(\Delta \alpha)^{2}},  \tag{2.11}\\
\left.\frac{\partial^{2} w}{\partial r^{2}}\right|_{0}=\frac{w_{1}-2 w_{0}+w_{3}}{(\Delta r)^{2}},\left.\quad \frac{\partial^{2} w}{\partial \alpha^{2}}\right|_{0}=\frac{w_{2}-2 w_{0}+w_{2}}{(\Delta \alpha)^{2}},  \tag{2.12}\\
\left.\frac{\partial^{2} \Omega}{\partial r^{2}}\right|_{0}=\frac{\Omega_{1}-2 \Omega_{0}+\Omega_{3}}{(\Delta r)^{2}},\left.\quad \frac{\partial^{2} \Omega}{\partial \alpha^{2}}\right|_{0}=\frac{\Omega_{2}-2 \Omega_{0}+\Omega_{4}}{(\Delta \alpha)^{2}} .  \tag{2.13}\\
\left.\frac{\partial \phi}{\partial r}\right|_{0}=\frac{\phi_{1}-\phi_{0}}{\Delta r} . \tag{2.14}
\end{gather*}
$$

In (1.9), set
Then, in (1.10), use

$$
\begin{equation*}
\left.\left(1-\frac{\partial \phi}{\partial \alpha}\right)\right|_{0}=\frac{2 \Delta \alpha-\phi_{2}+\phi_{4}}{2 \Delta \alpha},\left.\quad\left(\frac{\partial \phi}{\partial r}\right)\right|_{0}=\frac{\phi_{1}-\phi_{3}}{2 \Delta r} . \tag{2.15}
\end{equation*}
$$

Now, define $\gamma$ and $\delta$ by

$$
\begin{equation*}
\phi_{1}-\phi_{3}=\gamma, \quad 2 \Delta \alpha-\phi_{2}+\phi_{4}=\delta \tag{2.16}
\end{equation*}
$$

and approximate $\partial w / \partial \alpha$ and $\partial w / \partial r$ in (1.10) as follows:

$$
\begin{align*}
& \frac{\partial w}{\partial \alpha}=\left\{\begin{array}{ll}
\left(w_{2}-w_{0}\right) / \Delta \alpha & (\gamma \geqslant 0), \\
\left(w_{0}-w_{4}\right) / \Delta \alpha & (\gamma<0),
\end{array}\right\}  \tag{2.17}\\
& \frac{\partial w}{\partial r}=\left\{\begin{array}{ll}
\left(w_{1}-w_{0}\right) / \Delta r & (\delta \geqslant 0), \\
\left(w_{0}-w_{3}\right) / \Delta r & (\delta<0) .
\end{array}\right\} \tag{2.18}
\end{align*}
$$

For (1.11), use (2.13), (2.14), (2.15) and, with $w$ replaced by $\Omega$, (2.17) and (2.18). Finally, in (1.11), approximate $\partial w / \partial r$ and $\partial w / \partial \alpha$ by

$$
\begin{equation*}
\frac{\partial w}{\partial r}=\frac{w_{1}-w_{3}}{2 \Delta r}, \quad \frac{\partial w}{\partial \alpha}=\frac{w_{2}-w_{4}}{2 \Delta \alpha} . \tag{2.19}
\end{equation*}
$$

If one defines the quantities $E, F, G, H, I$ and $J$ by

$$
\begin{gathered}
E=-\frac{2}{(\Delta r)^{2}}-\frac{2}{r^{2}(\Delta \alpha)^{2}}-\frac{|\gamma|+|\delta|}{2 r \Delta r \Delta \alpha}, \quad F=\frac{1}{(\Delta r)^{2}}+\frac{|\delta|}{2 r \Delta r \Delta \alpha}, \quad H=\frac{1}{(\Delta r)^{2}}, \\
G=\frac{1}{r^{2}(\Delta \alpha)^{2}}+\frac{|\gamma|}{2 r \Delta r \Delta \alpha}, \quad I=\frac{1}{r^{2}(\Delta \alpha)^{2}}, \quad J=w_{0} \sin \alpha\left(\frac{w_{1}-w_{3}}{2 \Delta r}\right)+\frac{w_{0} \cos \alpha}{r}\left(\frac{w_{2}-w_{4}}{2 \Delta \alpha}\right),
\end{gathered}
$$

then the respective difference approximations of (1.9)-(1.11) which result are

$$
\left.\begin{array}{rl}
{\left[-\frac{2}{(\Delta r)^{2}}-\frac{2}{r^{2}(\Delta \alpha)^{2}}-\frac{1}{r \Delta r}\right] \phi_{0}+\left[\frac{1}{(\Delta r)^{2}}+\frac{1}{r \Delta r}\right] \phi_{1}} \\
& \quad+\frac{1}{r^{2}(\Delta \alpha)^{2}} \phi_{2}+\frac{1}{(\Delta r)^{2}} \phi_{3}+\frac{1}{r^{2}(\Delta \alpha)^{2}} \phi_{4}=-\Omega_{0}, \\
& E w_{0}+F w_{1}+G w_{2}+H w_{3}+I w_{4}=-D \quad(\gamma \geqslant 0, \quad \delta \geqslant 0), \\
E w_{0}+H w_{1}+G w_{2}+F w_{3}+I w_{4}=-D & (\gamma \geqslant 0, \quad \delta<0), \\
E w_{0}+F w_{1}+I w_{2}+H w_{3}+G w_{4}=-D & (\gamma<0, \quad \delta \geqslant 0), \\
E w_{0}+H w_{1}+I w_{2}+F w_{3}+G w_{4}=-D & (\gamma<0, \quad \delta<0) .
\end{array}\right)
$$

## 3. The numerical method

As shown in figure 2 , let $R$ be the semicircular region defined by

$$
0<r<1, \quad 0<\alpha<\pi
$$

and let $S$ be the boundary of $R$. For finite positive grid sizes $\Delta r$ and $\Delta \alpha$, where $(\Delta r)^{-1}$ and $\frac{1}{2} \pi(\Delta \alpha)^{-1}$ are integers, construct and number in the usual way the interior polar grid points $R_{h}$ and the boundary polar grid points $S_{h}$.

In general, we shall construct on $R_{h} \cup S_{h}$ a triple sequence of discrete functions

$$
\begin{align*}
& \phi^{(0)}, \phi^{(1)}, \phi^{(2)}, \ldots  \tag{3.1}\\
& w^{(0)}, w^{(1)}, w^{(2)}, \ldots  \tag{3.2}\\
& \Omega^{(0)}, \Omega^{(1)}, \Omega^{(2)}, \ldots \tag{3.3}
\end{align*}
$$

with the property that, for some integer $k$, and for given positive tolerances $\epsilon_{1}, \epsilon_{2}$ and $\epsilon_{3}$,

$$
\begin{align*}
& \left|\phi^{(k)}-\phi^{(k+1)}\right|<\epsilon_{1},  \tag{3.4}\\
& \left|w^{(k)}-w^{(k+1)}\right|<\epsilon_{2},  \tag{3.5}\\
& \left|\Omega^{(k)}-\Omega^{(k+1)}\right|<\epsilon_{3} \tag{3.6}
\end{align*}
$$



Figure 2. Grid system.
uniformly on $R_{h} \cup S_{h}$. Each of the discrete functions in sequences (3.1)-(3.3) will be called an outer iterate. For $j=1,2, \ldots$, each $\phi^{(j)}$ will be a solution of (2.20), each $w^{(j)}$ will be a solution of (2.10) or (2.21), and each $\Omega^{(j)}$ will be a solution of (2.22). Numerical convergence to the tolerances (3.4)-(3.6) will yield the discrete approximate solutions $\phi^{(k+1)}, w^{(k+1)}$ and $\Omega^{(k+1)}$ for $\phi, w$ and $\Omega$, respectively.

Specifically, the algorithm proceeds in the following fashion, with the origin being expressed in rectangular co-ordinates and all other points being expressed in polar co-ordinates.

Step 1. Define $\phi^{(0)}, w^{(0)}$ and $\Omega^{(0)}$ arbitrarily on $R_{h} \cup S_{h}$ except that $\phi^{(0)}=0$ on $S_{h}, w^{(0)}=0$ at each point of $S_{h}$ for which $r=1$, and $\Omega^{(0)}=0$ at each point of $S_{h}$ which is also a point of the $X$ axis.

Step 2. At each point of $S_{h}$, set

$$
\begin{equation*}
\phi=0 . \tag{3.7}
\end{equation*}
$$

At each point of $R_{h}$ for which $r=1-\Delta r$, set

$$
\begin{equation*}
\phi(1-\Delta r, \alpha)=\frac{1}{4} \phi(1-2 \Delta r, \alpha) . \tag{3.8}
\end{equation*}
$$

On the remaining points of $R_{h}$, write down (2.20) with $\Omega_{0}$ replaced by $\Omega_{0}^{(k)}$. Solve the linear algebraic system so generated by $S O R$ (Greenspan 1968) with overrelaxation factor $r_{\phi}$ and denote the solution by $\bar{\phi}^{(k+1)}$. Then, define $\phi^{(k+1)}$ on $R_{h} \cup S_{h}$ by the smoothing formula

$$
\begin{equation*}
\phi^{(k+1)}=\xi_{1} \phi^{(k)}+\left(1-\xi_{1}\right) \bar{\phi}^{(k+1)} \quad\left(0 \leqslant \xi_{1} \leqslant 1\right) . \tag{3.9}
\end{equation*}
$$

Step 3. At each point of $S_{h}$ for which $r=1$, set $w=0$. At the origin write down (2.10) with each $\phi_{i}$ replaced by the known value $\phi_{i}^{(k+1)}$ given by (3.9), with $\phi_{4}$ replaced by $-\phi_{2}$, and with $w_{4}$ replaced by $w_{2}$. On the remaining points of $R_{h}$, write down (2.21) with $\phi_{i}$ replaced by $\phi_{i}^{(k+1)}$. On the remaining points of $S_{h}$, write down (2.21) with $\phi_{i}$ replaced by $\phi_{i}^{(k+1)}$, with $\phi_{4}$ replaced by $-\phi_{2}$ and $w_{4}$ replaced by $w_{2}$ between $O$ and $P_{1}$, and with $\phi_{2}$ replaced by $-\phi_{4}$ and $w_{2}$ replaced by $w_{4}$ between $O$ and $P_{3}$.
Number

Solve the linear algebraic system generated above by $S O R$ using $r_{w}$ as overrelaxation factor, and denote the solution by $\bar{w}^{(k+1)}$. Then, define $w^{(k+1)}$ on $R_{h} \cup S_{h}$ by $\quad w^{(k+1)}=\xi_{2} w^{(k)}+\left(1-\xi_{2}\right) \bar{w}^{(k+1)} \quad\left(0 \leqslant \xi_{2} \leqslant 1\right)$.

Step 4. At each point of $S_{h}$ for which $r=1$, set

$$
\bar{\Omega}^{(k+1)}(1, \alpha)=-2(\Delta r)^{-2} \phi^{(k+1)}(1-\Delta r, \alpha) .
$$

Then define $\Omega^{(k+1)}$ on this set of points by

$$
\begin{equation*}
\Omega^{(k+1)}=\xi_{3} \Omega^{(k)}+\left(1-\xi_{3}\right) \bar{\Omega}^{(k+1)}, \quad 0 \leqslant \xi_{3} \leqslant 1 . \tag{3.11}
\end{equation*}
$$

Step 5. At the points of $S_{h}$ not considered in step 4, which are all on the $X$ axis, set $\Omega=0$. At each point of $R_{h}$, write down (2.22) with $\phi_{i}$ replaced by $\phi_{i}^{(k+1)}$, with $w_{i}$ replaced by $w_{i}^{(k+1)}$, and with $\Omega$ at each boundary point for which $r=1$ determined by (3.11). Solve the linear algebraic system so generated by $S O R$ with over-relaxation factor $r_{\Omega}$. Denote the solution by $\bar{\Omega}^{(k+1)}$. Finally, define $\Omega^{(k+1)}$ on the set of points not included in step 4 by

$$
\begin{equation*}
\Omega^{(k+1)}=\xi_{3} \Omega^{(k)}+\left(1-\xi_{4}\right) \bar{\Omega}^{(k+1)} \quad\left(0 \leqslant \xi_{4} \leqslant 1\right) . \tag{3.12}
\end{equation*}
$$

Step 6. Do steps 2-5 for $k=0,1,2, \ldots$. Terminate when (3.4)-(3.6) are satisfied. For a complete FORTRAN program of the above algorithm, see Schubert (1972).

## 4. Examples and results

A large variety of examples using the method of $\S 3$ were run on the UNIVAC 1108 at the University of Wisconsin and a selection of convergent ones in which $D=10,100,250,500,1000,2000$ and 5000 are summarized in table 1. Economic


Figure 3. Constant- $\phi$ curves for (a) $D=10$, (b) $D=100$, (c) $D=500$, (d) $D=2000$, (e) $D=5000$.
constraints restricted the grid sizes in each case to $\Delta r=0 \cdot 1$ and $\Delta \alpha=\frac{1}{18} \pi$, and no case required more than three minutes of computing time. The input values for $D=10$ were $\phi^{(0)}=w^{(0)}=\Omega^{(0)}=0$. The input values for any other $D$ in table 1 were the converged results obtained for the previous value of $D$. The $S O R$ tolerances associated with $\phi, w$ and $\Omega$ were set at $\frac{1}{20} \epsilon_{i}, i=1,2,3$, respectively. Graphs of constant- $\phi$ and constant-w curves for $D=10,100,500,2000$ and 5000 are given in figures 3 and 4.

Most of the qualitative physical trends observed by McConalogue \& Srivastava continue to develop so that, with increasing $D$, the axial-momentum peak moves well away from the origin, the secondary-flow velocity becomes more uniform in a large central region and there is a considerable reduction in the flux in the curved tube compared with that of the straight tube. The unexpected result is that the core of the constant- $\phi$ curves exhibits a clockwise motion about the


Figure 4. Constant-w curves for (a) $D=10$, (b) $D=100$, (c) $D=500,(d) D=2000,(e) D=5000$.
origin up to $D=500$ and then, for $D \geqslant 500$, reverses to one which is counterclockwise. It is also of interest to note that, for $D=5000$, the constant-w curves have developed several oscillatory portions near the origin, which would seem to presage the onset of turbulence.

Quantitatively, almost nothing of a precise nature can be said in comparing the results of this paper and those of McConalogue \& Srivastava. Of course one can note, for example, that our result $w_{\max }=22.5$ for $D=100$ corresponds well with their result $w_{\text {max }}=23.4$ for $D=96$, or that our result $\phi_{\max }=6.7$ for $D=500$ is comparable to their result $\phi_{\max }=6.81$ for $D=605 \cdot 72$. Unfortunately, their calculations and ours are for different sets of $D$ values and linear interpolation cannot be applied to deduce valid comparisons.

## REFERENCES

Dean, W. R. 1927 Phil. Mag. 4, 208.
Dean, W. R. 1928 Phil. Mag. 5, 673.
Eustice, J. 1911 Proc. Roy. Soc. A85, 119.
Greenspan, D. 1968 Lectures on the Numerical Solution of Linear, Singular, and Nonlinear Differential Equations, p. 2. Prentice-Hall.
Greenspan, D. 1969 Computer J. 12, 89.
McConalogue, D. J. 1970 Proc. Roy. Soc. A315, 99.
McConalogue, D. J. \& Srivastava, R. S. 1968 Proc. Roy. Soc. A307, 37.
Schubert, A. B. 1972 University of Wisconsin Computer Sci. Dept. Tech. Rep. no. 155 (appendix).
Taylor, G. I. 1929 Proc. Roy. Soc. A124, 243.

