

**Table 2 Wall values of the temperature function  $g$** 

$Pr$	$g_0(0)$	$g_1(0)$	$g_2(0)$
0.6	0.386432	-0.0199978	0.0108439
0.7	0.417858	-0.0146513	0.00763153
0.8	0.447011	-0.00955783	0.00480933
0.9	0.474293	-0.00468295	0.00228608
1.0	0.500000	0.000000	0.000000
1.1	0.524358	0.00451234	-0.00209281

spondingly, the recovery factor for the cylinder is identical to that for the flat plate. When the Prandtl number departs from unity, the sign of the transverse curvature effect is different depending upon whether  $Pr > 1$  or  $Pr < 1$ . For moderate values of  $\xi$  ( $< 1$ ), the recovery factor for the cylinder falls below that for the flat plate when  $Pr < 1$ , whereas the opposite trend is in evidence when  $Pr > 1$ . The magnitude of the transverse curvature effect increases as the Prandtl number deviates more and more from unity.

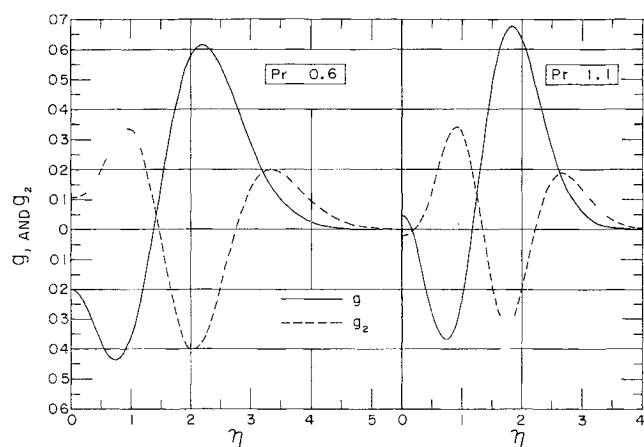
It is interesting to compare the foregoing results with corresponding information in the literature. From the work of Seban and Bond, it appears that the only available result is the value  $g_1(0) = 0.0034$  for  $Pr = 0.715$ . Upon comparing with the listing of Table 1, it is seen that this  $g_1(0)$  is both of opposite sign and smaller by a factor of four relative to the present results. Such a disparity may be due, at least in part, to inaccuracies in the velocity profiles that were used as input in the Seban-Bond solutions.

The distribution of  $g_0$  as a function of  $\eta$  is identical to the flat-plate solution that may be found in standard references such as Schlichting.<sup>4</sup> Space limitations preclude a complete presentation of the  $g_1$  and  $g_2$  profiles; however, representative results are shown in Fig. 1 for  $Pr = 0.6$  and 1.1. As is usual for perturbation functions, the curve for  $g_2$  crosses the zero line one more time than does the curve for  $g_1$ . Except in the neighborhood of the surface (i.e.,  $\eta = 0$ ), the profiles for  $Pr = 0.6$  and 1.1 are of the same general form. However, there are distinct differences near  $\eta = 0$ , and these are reflected in the adiabatic-wall temperature results.

It may also be mentioned that an attempt was made to derive recovery factors at large downstream distances from the leading edge of the cylinder by applying the method of Bourne and Davies,<sup>5</sup> but without success.

### References

- Seban, R. A. and Bond, R., "Skin-friction and heat-transfer characteristics of a laminar boundary layer on a cylinder in axial incompressible flow," *J. Aeronaut. Sci.* **18**, 671-675 (1951).
- Kelly, H. R., "A note on the laminar boundary layer in axial incompressible flow," *J. Aeronaut. Sci.* **21**, 634 (1954).
- Eckert, E. R. G., Ibele, W. E., and Irvine, T. F., Jr., "Prandtl number, thermal conductivity, and viscosity of air-helium mixtures," NASA TN D 533 (1960).



**Fig. 1 Representative profiles of the temperature functions  $g_1$  and  $g_2$**

<sup>4</sup>Schlichting, H., *Boundary Layer Theory*, (McGraw-Hill Book Co., Inc., New York, 1960), 4th ed., pp. 314-316.

<sup>5</sup>Bourne, D. E. and Davies, D. R., "Heat transfer through the laminar boundary layer on a circular cylinder in axial incompressible flow," *Quart. J. Mech. Appl. Math.* **11**, 52-66 (1958).

## Numerical Stability of the Three-Dimensional Method of Characteristics

HARRY SAUERWEIN\* AND MARK SUSSMAN\*

*Massachusetts Institute of Technology, Cambridge, Mass*

### Introduction

THE numerical calculation of hyperbolic flow fields in three independent variables has been considered recently by several authors.<sup>1-4</sup> Some fundamental differences occur in generalizing the method of characteristics from two independent variables to three. For example, with two independent variables, writing the governing equations in characteristic form reduces the partial differential equations to ordinary differential equations. In three independent variables the equations, even in characteristic form, are still partial differential equations.

This note considers effects that arise from a second basic difference between problems in two and three independent variables. In the two-dimensional case there are two characteristic lines passing through a point (neglecting the streamline), whereas in the three-dimensional case an infinite number of characteristic surfaces pass through a point (a single-parameter family). This introduces a "degree of freedom" in the choice of the net to be used in the three-dimensional problem, which is not present in the two-dimensional case. This freedom of choice of the net has led to the investigation of various net configurations. Fowell<sup>1</sup> discusses five different net configurations and the various advantages and disadvantages of each. It is the purpose of this note to discuss the stability of certain of the net configurations being used at the present time.

### The Stability Criterion

Consider a set of first-order hyperbolic partial differential equations of the form

$$\frac{\partial u}{\partial t} = \sum_{k=1}^m A^k \frac{\partial u}{\partial x^k} \quad (1)$$

where  $u$  is a vector of  $n$  unknowns, and  $A^k$  are real constant coefficient matrices. Courant, Friedrichs, and Lewy<sup>2</sup> determined that a necessary condition for convergence of a difference scheme for this equation is that the domain of dependence of the difference scheme must contain the domain of dependence of the differential equation. Hahn,<sup>3</sup> using the work of Lax,<sup>4</sup> showed that for simplicial difference schemes (i.e., schemes that use a minimum number of points in the initial surface to determine a new point), the Courant-Friedrichs-Lewy condition is sufficient as well as necessary for convergence and, therefore, also for stability.

Received November 18, 1963. This work was sponsored by the Air Force Office of Scientific Research under Grant AF-AFOSR-156-63. The numerical computations were carried out at the Massachusetts Institute of Technology Computation Center on an IBM 7094 computer. The authors wish to gratefully acknowledge the invaluable assistance of Gilbert Strang of the Massachusetts Institute of Technology Mathematics Department who indicated the probable cause of instability and pointed out the references to the mathematical literature.

\* Research Assistant, Department of Aeronautics and Astronautics.

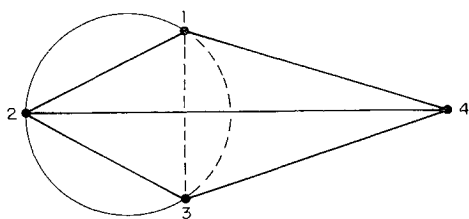


Fig 1 Network A, tetrahedral characteristic line network

The linearized equations for inviscid two-dimensional unsteady flow or steady three-dimensional supersonic flow can be put in the form of Eq (1). Thus, the stability and convergence criterion mentioned in the foregoing paragraph applies at least locally (because of the linearization) to these two types of flow.

It is possible to remove the restriction that the criterion applies only locally because of the linearization if the equations and the true solution possess a certain degree of smoothness. Strang<sup>8</sup> has shown that if the equations and their solution possess enough continuous derivatives then the convergence of the full nonlinear equations depends on the stability of the linearized equations. The existence of the continuous derivatives of the solution cannot be proved before the solution is known, but it might be expected that for "reasonably well-behaved" physical problems the solution will possess the required degree of smoothness.

#### Net Configurations

The stability criterion stated in the foregoing section can be applied to some of the basic finite difference networks proposed for the three-dimensional method of characteristics. Fowell discusses and compares the ease of computation for five basic net configurations. The first, which he refers to as the tetrahedral characteristic line network (Fig 1), is judged by Fowell to be the most advantageous. Unfortunately, when the stability criterion is applied to this network it is found to be unstable. Briefly, the net is formed by taking the points, numbered 1-3, in the initial surface and finding the common intersection of the envelopes of their characteristic surfaces (Mach cones). This point of intersection is numbered 4 in Fig 1. A good approximation to the domain of dependence of point 4 in the initial surface is the circle containing points 1-3. This is the domain of dependence for the differential equations. The domain of dependence of the difference net is the triangle with vertices at 1-3 (formally termed the convex hull of the difference scheme). The domain of dependence of the difference scheme does not contain the domain of dependence of the differential equations and therefore does not fulfill the stability criterion.

Physically, the stability criterion is very logical, because it is not hard to imagine that, in certain areas of a flow field, points lying within the circle but outside the triangle circumscribed by the circle could have a large influence on the new point being calculated. However, in this net, effects of points outside the triangle are not taken into account in the numerical calculation so that the solution could be erroneous.

To insure stability, the authors propose a modification (shown in Fig 2) to the tetrahedral characteristic line network. Starting with the original initial points 1-3, points 5-7 are determined by inscribing a circle in the triangle with vertices at 1-3. The points of tangency between the circle and sides of the triangle are chosen as intermediate initial points, and the flow properties at these points are determined by interpolation between the points 1-3. Points 5-7 are then used in exactly the same way as 1-3 were used in the original network shown in Fig 1. This modified network fulfills the stability criterion, in that the circular domain of dependence of the differential equations falls within the triangular domain of dependence of the difference scheme.

If the same initial points are used to calculate a new point with both network A and network B, the step size from the initial surface to the new point is smaller for network B. Thus, the use of network B requires a larger number of calculations to do a given problem, but it is well known that, in straightforward finite difference techniques, decreasing the step size has a stabilizing influence. Numerical results of calculations that compare the two networks are given in the next section.

The second net configuration discussed by Fowell is the tetrahedral characteristic surface network. This net is also simplicial, but is found to be stable when the stability criterion is applied. Tsung<sup>4</sup> used this network and indeed found no instability in his calculations.

Three other nets are discussed by Fowell, but none of these are simplicial. The physical argument given in the second paragraph of this section would still seem to apply to these networks, however. Hence, application of the criterion would seem to give some insight into the stability of the net even though it does not formally apply.

It appears that these three networks might be unstable if only the local net configuration is considered. However, Moretti<sup>3</sup> has used the network of intersections of reference planes with characteristic surfaces and Butler<sup>2</sup> the pentahedral bicharacteristic line network, and they encountered no instability in their calculations. Closer examination of the networks reveals that in each of the calculations the points in the initial surface must be moved around in the initial surface as the solution at the new point is obtained by iteration. This requires that the properties at the initial points must be obtained by interpolation in the initial surface. The interpolation schemes used by Moretti and Butler are such that they effectively increase the domain of dependence of the difference scheme to the extent that it contains the domain of dependence of the differential equations. Hence, the over-all schemes should be stable.

#### Numerical Results

The authors are interested in applying the method of characteristics to two- and three dimensional unsteady flow problems and have made calculations using networks A and B shown in Figs 1 and 2. Network B is exactly the same as A except that one initial interpolation is carried out. This interpolation is carried out only once and is not repeated during the iteration process, so that network B still retains the advantages cited by Fowell for network A.

As one application of the method of characteristics in two-dimensional unsteady flow, the authors have considered the flow over a blunt body submerged in a supersonic stream. Starting from some known initial flow or from some initial approximation, the body surface can be held constant or made to perform some motion and the flow field determined in the mixed subsonic supersonic region for the blunt body. It is hoped that interesting steady flows might be obtained by starting from some known flow about a simple blunt body and then warping the body surface to a different shape and allowing the flow field to settle to a new steady flow.

A calculation has been made of the flow of a perfect gas about a circular cylinder with its axis normal to a Mach 5 freestream. Data on the initial surface were obtained from the work of Belotserkovskii,<sup>9</sup> which was calculated using two strips in the method of integral relations. The method

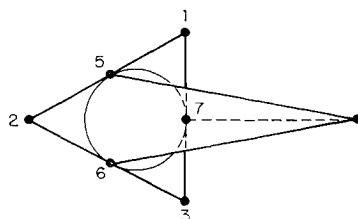


Fig 2 Network B, proposed modified network

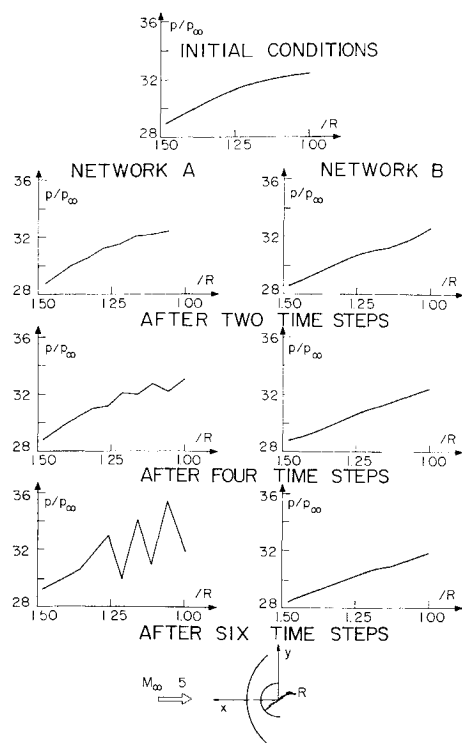


Fig 3 The pressure near the axis of symmetry for a blunt-body flow

of characteristics using network A was first used to calculate the flow with the body surface held constant in time to check that the initial solution would hold steady as the flow was calculated at later times. It was found that the pressure along the axis of symmetry was the most sensitive indicator of the onset of instability. Figure 3 shows plots of the pressure ratio vs the coordinate parallel to the freestream velocity for points closest to the axis after various time steps in the calculation. Note that these points are not located exactly on the axis and do not have the same space coordinates at each step so that the magnitudes of the pressure ratio should not be exactly the same on each plot; however, they do indicate very graphically the onset of instability. Network B then was used to repeat the calculation with the results shown on the right side of Fig 3. The instability with network A had grown so large by the eighth step that calculation could not be continued, whereas no instability has been detected while using the modified network B.

### Conclusions

Previously, it has been tacitly assumed in three-dimensional characteristic calculations that integration on the characteristic surface, or at least along bicharacteristic lines, assures the convergence and stability of the process. This is not the case. Care must be taken in choosing a net configuration that is stable and convergent. The Courant-Friedrichs-Lewy condition can be employed as a test for stability and convergence of a finite difference network that is simplicial, and it can be argued physically that this provides a necessary condition for the stability of networks that are not simplicial.

### References

- <sup>1</sup> Fowell, L. R., "Flow field analysis for lifting re entry configurations by the method of characteristics," IAS Preprint 61-208-1902 (June 1961).
- <sup>2</sup> Butler, D. S., "The numerical solution of hyperbolic systems of partial differential equations in three independent variables," Proc Royal Soc (London) **255A**, 232-252 (1960).
- <sup>3</sup> Moretti, G., "Three dimensional supersonic flow computations," AIAA J **1**, 2192-2193 (1963).

<sup>4</sup> Tsung C. C., "Study of three-dimensional supersonic flow problems by a numerical method based on the method of characteristics," Ph D Thesis, Univ Ill (1960).

<sup>5</sup> Courant R., Friedrichs K. O., and Lewy, H., "Über die partiellen Differenzialgleichungen der mathematischen Physik," Math Ann **100**, 32-74 (1928).

<sup>6</sup> Hahn, S. G., "Stability criteria for difference schemes," Commun Pure Appl Math **11**, 243-255 (1958).

<sup>7</sup> Lax, P. D., "Differential equations, difference equations and matrix theory," Commun Pure Appl Math **11**, 175-194 (1958).

<sup>8</sup> Strang, G., "Accurate partial difference methods II: Non-linear problems," Numerische Math (to be published).

<sup>9</sup> Belotserkovskii, O. M., "Flow past a circular cylinder with a detached shock wave," Vychislitelnaia Matematika **3**, 149-185 (1958); also transl as Avco Corp Tech Memo, RAD 9-TM-59-66 (September 1959).

## Elastic Stability of Conical Shells under Axisymmetric Pressure Band Loadings

JOSEPH C. SERPICO\*

Avco Corporation, Wilmington, Mass

IN a recent publication,<sup>1</sup> the buckling characteristics of circular cones and cylinders subjected to axisymmetric loadings were investigated. Typical results were illustrated for various loadings and compared with previous analytical and experimental studies.

This paper is concerned with applying the theoretical equations developed in Ref 1 to assess the stability response of simply supported cones and cylinders under circumferential band loadings. One important purpose of the present investigation is to illustrate a simplified method for estimating the critical pressures for circumferential band loadings. Another objective is to demonstrate that the predictions based on such a method are satisfactorily correlated with those rigorously obtained by Almroth and Brush<sup>2</sup> for the limiting case of a circumferential band loading that is uniformly distributed and equally spaced between cylinder supports.

The value of such a correlation is that it lends credence to the present method of approach and, further, indicates the usefulness of the Donnell-type theory used in Ref 1 for estimating the stability response for arbitrary, axisymmetric loading conditions. The analysis now is extended for the simply supported cylinder under a uniformly distributed and equally spaced, circumferential band loading.

The equation governing the elastic buckling of circular cylinders subjected to axisymmetric loadings is given by [e.g., Ref 1, Eq (28)]

$$\bar{P} = [\bar{\phi}^2 + 1/\bar{\phi}^2]/(\bar{\phi} + \bar{S}/2) \quad (1)$$

where

$$\bar{P} = \bar{p}_e K_2 12(1 - \nu^2)/\lambda^2 \bar{H}^{1/4} E h^3$$

$$\bar{\phi} = (1 + n^2/\lambda^2 a^2)/\bar{H}^{1/4}$$

$$\bar{S}/2 = [(K_1/a^2 K_2) - 1]/\bar{H}^{1/4} \quad (2)$$

$$\bar{H} = 12(1 - \nu^2)/\lambda^4 a^2 h^2$$

$$\lambda = m\pi/L$$

and

$$K_1 = -\frac{2a^2}{L} \int_0^L \left( \frac{\bar{N}_\xi}{p} \right) \cos^2 \lambda \xi d\xi$$

$$K_2 = -\frac{2}{L} \int_0^L \left( \frac{\bar{N}_\theta}{p} \right) \sin^2 \lambda \xi d\xi \quad (3)$$

Received November 27, 1963

\* Staff scientist