# THE NUMERICAL SOLUTION OF THE NAVIER-STOKES EQUATIONS FOR LAMINAR INCOMPRESSIBLE FLOW PAST A PARABOLOID OF REVOLUTION 

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#### Abstract

A numerical method is presented for the solution of the Navier-Stokes equations for flow past a paraboloid of revolution. This method is based upon the ideas of van de Vooren and collaborators [1, 2]. The flow field has been computed for a large range of Reynolds numbers. Results are presented for the skinfriction and the pressure together with their respective drag coefficients. The total drag has been checked by means of an application of the momentum theorem.


## 1. INTRODUCTION

The numerical solution of the Navier-Stokes equations for laminar incompressible flow past a semi-infinite flat plate has been obtained by van de Vooren and Dijkstra [1]. Later, their method was improved and applied to the problem of flow past a parabolic cylinder by Botta, Dijkstra and Veldman [2]. In the present paper the axisymmetric viscous flow past a paraboloid of revolution is investigated.

The problem depends on a Reynolds number $R e$, which is based upon the semi nose radius of curvature of the paraboloid. The following three cases can be distinguished:
(i) $R e=0$. This case corresponds to the semi-infinite needle which has no influence on any oncoming flow.
(ii) $R e \rightarrow \infty$. In this case the flow is governed by the boundary layer equations. These equations have been solved numerically by Smith and Clutter [3]. An approximate solution has been given by Davis [4] who has used a local series truncation method.
(iii) $0<\operatorname{Re}<\infty$. The governing equations then are the full Navier-Stokes equations. It is the purpose of this paper to cover this range of Reynolds numbers. A solution valid far downstream has already been given by Mather [5], Lee [6], Cebeci, Na and Mosinskis [7] and Miller [8, 9]. Tam [10] has proved the existence of such a solution for a heated paraboloid.
The basic idea of the methods used in [1] and [2] is the subtraction of the behaviour at infinity. With the aid of analytical arguments an expression is derived for the streamfunction and the vorticity valid for large values of the coordinates. The quantities used in the actual numerical calculations then are the deviations of the full solution from this asymptotic behaviour at infinity. Another important feature of the method is the transformation of the infinite region of interest to a finite region. This transformation is carefully adapted to the behaviour of the numerically calculated quantities. Using this method one obtains results for the full solution which are extremely accurate far downstream.

In this paper an iteration scheme is presented which differs from the one used in [2]. The scheme is based upon the almost parabolic behaviour of the Navier-Stokes equations and it leads to much faster convergence than could be obtained with the method from [2]. Especially for large and small values of $R e$ very fast convergence is obtained.

For the parabolic cylinder an analytic expression could be found for the total drag acting upon the parabola (see Botta, Dijkstra and Veldman [2]). For the paraboloid of revolution also such an expression can be derived. The total drag then is given by an asymptotic series valid far downstream. The first two terms of this series are generated by the subtracted behaviour at infinity, so that the most important term to which the numerically calculated quantities give a contribution is the third term of the series. The analytic value of this third term has been used as a check for the numerical results and good agreement is obtained.

By the time this paper was finished a paper by Davis and Werle [11] was published which also treats flow past a paraboloid. Davis and Werle solve the Navier-Stokes equations by means of an implicit alternating direction method. They solve parabolic boundary layer type equations in one iteration step, and correct for the elliptic behaviour of the NavierStokes equations in the next iteration step. The use of boundary layer techniques in the iteration process leads to a convergence of the numerical calculations which is comparable with ours. For large values of the coordinates their solution is believed to be less accurate, since Davis and Werle do not subtract the behaviour at infinity. Moreover their transformation of the infinite region of interest is not optimal. Because Davis and Werle present diagrams but no tables, only a rough graphical comparison with their results can be made. Good agreement is indicated.

## 2. BASIC EQUATIONS

The Navier-Stokes equations for an incompressible viscous fluid can be written as

$$
\begin{gather*}
\operatorname{div} \mathbf{q}=0 \\
\frac{1}{2} \operatorname{grad} q^{2}-\mathbf{q} \times \operatorname{rot} \mathbf{q}=-\frac{1}{\rho} \operatorname{grad} p-v \operatorname{rot} \operatorname{rot} \mathbf{q} \tag{2.1}
\end{gather*}
$$

where $\mathbf{q}$ denotes the velocity, $p$ the pressure, $\rho$ the density and $v$ the kinematic viscosity. The pressure can be eliminated from the second equation of (2.1) by taking its rot. When $\omega=$ rot $\mathbf{q}$ we can write

$$
\begin{align*}
\operatorname{div} \mathbf{q} & =0 \\
\operatorname{rot}(\mathbf{q} \times \omega) & =v \operatorname{rot} \operatorname{rot} \omega \tag{2.2}
\end{align*}
$$

Since we want to study axisymmetric flow, we introduce cylindrical polar coordinates ( $x, r, \theta$ ). Let the paraboloid be given by $r^{2}=4 a(x+a)$, where $a$ is half the nose-radius of the paraboloid. The oncoming flow is supposed to be uniform with velocity $U_{0}$ and parallel to the $x$-axis. Now the boundary conditions to equation (2.2) are

$$
\begin{array}{ll}
\mathbf{q}=0 & \text { at the paraboloid } \\
\mathbf{q} \rightarrow U_{0} \mathbf{i}_{x} & \text { for } x \rightarrow-\infty \tag{2.3}
\end{array}
$$

To satisfy the first equation of (2.2) we introduce a streamfunction $\psi$ according to

$$
u=r^{-1} \frac{\partial \psi}{\partial r} \text { and } v=-r^{-1} \frac{\partial \psi}{\partial x}
$$

where $u$ and $v$ are the velocity components in $x$ - and $r$-directions. Next we define nondimensional variables in the following way

$$
\begin{align*}
x+i r & =v(\sqrt{ } \xi+i \sqrt{ } \eta)^{2} / U_{0} \\
\psi & =2 v^{2} \Psi / U_{0} . \tag{2.4}
\end{align*}
$$

Now the paraboloid is given by

$$
\begin{equation*}
\eta=R e=U_{0} a / v \tag{2.5}
\end{equation*}
$$

where $R e$ is the Reynolds number based upon the characteristic length $a$.
In non-viscous plane flow, the vorticity $\omega$ remains constant along streamlines. The nondimensional quantity which has this property in axisymmetric flow is given by

$$
\begin{equation*}
G=\frac{2 v^{2}}{U_{0}^{3}} \frac{\omega}{r} \tag{2.6}
\end{equation*}
$$

With these new variables the Navier-Stokes equations (2.2) become

$$
\begin{align*}
\xi \frac{\partial^{2} G}{\partial \xi^{2}}+2 \frac{\partial G}{\partial \xi}+\eta \frac{\partial^{2} G}{\partial \eta^{2}}+2 \frac{\partial G}{\partial \eta} & =\frac{\partial G}{\partial \xi} \frac{\partial \Psi}{\partial \eta}-\frac{\partial G}{\partial \eta} \frac{\partial \Psi}{\partial \xi}  \tag{2.7a}\\
\xi \frac{\partial^{2} \Psi}{\partial \xi^{2}}+\eta \frac{\partial^{2} \Psi}{\partial \eta^{2}} & =-\xi \eta(\xi+\eta) G \tag{2.7b}
\end{align*}
$$

When $R e$ is very small, $G$ has an almost singular behaviour near the nose of the paraboloid. This can be seen as follows:

From symmetry we have $\Psi(0, \eta)=\Psi(\xi, R e)=0$ and the no-slip condition yields $\partial \Psi / \partial \eta(\xi, R e)=0$. Therefore a Taylor series for the streamfunction near the nose of the paraboloid must begin with $\Psi \sim A \xi(\eta-R e)^{2}$, where $A$ is some constant which is unlikely to be zero. From equation (2.7b) we find that the corresponding term for $G$ is given by $G \sim$ $-2 A(\xi+R e)^{-1}$, and this is a singular term when $R e=0$. Note the analogy with the vorticity in plane flow (see [1] and [2]).

Furthermore, when $\xi=0$ in the right hand side of (2.6) both numerator and denominator are zero, which leads to an undefined value for $G$. We therefore introduce a new variable

$$
\begin{equation*}
L=-\xi(\xi+\eta) G \tag{2.8}
\end{equation*}
$$

The factor $(\xi+\eta)$ is used to remove the singularity and the factor $\xi$ makes $L$ vanish on $\xi=0$. Equation (2.7) can now be expressed as

$$
\begin{align*}
\xi \frac{\partial^{2} L}{\partial \xi^{2}}+\eta \frac{\partial^{2} L}{\partial \eta^{2}}-\frac{2 \xi}{\xi+\eta}\left(\frac{\partial L}{\partial \xi}-\frac{\partial L}{\partial \eta}\right) & =\frac{\partial L}{\partial \xi} \frac{\partial \Psi}{\partial \eta}-\frac{\partial L}{\partial \eta} \frac{\partial \Psi}{\partial \xi}+\frac{L}{\xi+\eta}\left\{\frac{\partial \Psi}{\partial \xi}-\left(2+\frac{\eta}{\xi}\right) \frac{\partial \Psi}{\partial \eta}\right\}  \tag{2.9a}\\
\xi \frac{\partial^{2} \Psi}{\partial \xi^{2}}+\eta \frac{\partial^{2} \Psi}{\partial \eta^{2}} & =\eta L \tag{2.9b}
\end{align*}
$$

with boundary conditions

$$
\begin{gather*}
\xi=0: \quad \Psi=L=0  \tag{2.10a}\\
\eta=\operatorname{Re}: \quad \Psi=\frac{\partial \Psi}{\partial \eta}=0 \tag{2.10b}
\end{gather*}
$$

$$
\begin{equation*}
\xi \text { and/or } \eta \rightarrow \infty: \quad \Psi \sim \xi f(\eta)+\frac{\xi}{\xi+\eta} f_{0}(\eta), \quad L \sim \xi f^{\prime \prime}(\eta)+\frac{\xi}{\xi+\eta} f_{0}^{\prime \prime}(\eta) . \tag{2.10c}
\end{equation*}
$$

The conditions (2.10c) will be discussed in the next section.
The quantities $\Psi$ and $L$ are unbounded at infinity. We therefore introduce the departures of the solution from the behaviour at infinity

$$
\begin{align*}
& \Psi_{1}=\Psi-\xi f(\eta)-\xi(\xi+\eta)^{-1} f_{0}(\eta)  \tag{2.11a}\\
& L_{1}=L-\xi f^{\prime \prime}(\eta)-\xi(\xi+\eta)^{-1} f_{0}^{\prime \prime}(\eta)+2 \xi(\xi+\eta)^{-2} f_{0}^{\prime}(\eta) \tag{2.11b}
\end{align*}
$$

The last term in (2.11b) is an extra term, inserted to keep equation (2.9b) in its simplest form after substitution. This substitution changes equations (2.9) into

$$
\begin{align*}
\xi\left(\frac{\partial^{2} L_{1}}{\partial \xi^{2}}+C_{1}\right)+\eta\left(\frac{\partial^{2} L_{1}}{\partial \eta^{2}}+\right. & \left.C_{2}\right)-\frac{2 \xi}{\xi+\eta}\left(\frac{\partial L_{1}}{\partial \xi}+C_{3}-\frac{\partial L_{1}}{\partial \eta}-C_{4}\right) \\
= & \left(\frac{\partial L_{1}}{\partial \xi}+C_{3}\right)\left(\frac{\partial \Psi_{1}}{\partial \eta}+C_{6}\right)-\left(\frac{\partial L_{1}}{\partial \eta}+C_{4}\right)\left(\frac{\partial \Psi_{1}}{\partial \xi}+C_{5}\right)  \tag{2.12}\\
& +\frac{L_{1}+C_{7}}{\xi+\eta}\left\{\frac{\partial \Psi_{1}}{\partial \xi}+C_{5}-\left(2+\frac{\eta}{\xi}\right)\left(\frac{\partial \Psi_{1}}{\partial \eta}+C_{6}\right)\right\} \\
\xi \frac{\partial^{2} \Psi_{1}}{\partial \xi^{2}}+\eta \frac{\partial^{2} \Psi_{1}}{\partial \eta^{2}}= & \eta L_{1} .
\end{align*}
$$

The boundary conditions are now completely homogeneous

$$
\begin{array}{ll}
\xi=0: & \Psi_{1}=L_{1}=0 \\
\eta=\operatorname{Re}: & \Psi_{1}=\frac{\partial \Psi_{1}}{\partial \eta}=0  \tag{2.13}\\
\xi \rightarrow \infty: & \Psi_{1} \rightarrow 0, \quad L_{1} \rightarrow 0 \\
\eta \rightarrow \infty: & \Psi_{1} \rightarrow 0, \quad L_{1} \rightarrow 0 \text { (exponentially) }
\end{array}
$$

To derive these conditions use has been made of results from the next section.
That the vorticity decays exponentially as $\eta \rightarrow \infty$ has been proved for flow past finite bodies by Clark [12]. For flow past infinite bodies no full mathematical proof is available until now.

The quantities $C_{i}, i=1, \ldots, 7$ appearing in equations (2.12) can be easily expressed in the subtracted functions $f$ and $f_{0}$.

## 3. THE ASYMPTOTIC BEHAVIOUR FAR FROM THE NOSE

Miller [9] has given a very detailed investigation on the behaviour of the solution for large values of the coordinates. In this section we will present his most important results.

The method used by Miller to find the behaviour at infinity is based upon the matching of two asymptotic expansions. One is valid far from the paraboloid surface ( $\xi, \eta \rightarrow \infty$ ) where we have potential flow. The other one is valid near the paraboloid surface ( $\xi \rightarrow \infty$, $\eta$ finite) where the full Navier-Stokes equations must be used. This last region we call boundary layer.

First consider the potential region. In the meridian plane we define nondimensional polar coordinates ( $\rho, \phi$ ) by

$$
U_{0} x / v=\rho \cos \phi, \quad U_{0} r / v=\rho \sin \phi
$$

In the potential region $L$ is exponentially small, hence equation ( 2.9 b ) reduces to

$$
\xi \frac{\partial^{2} \Psi}{\partial \xi^{2}}+\eta \frac{\partial^{2} \Psi}{\partial \eta^{2}}=0
$$

Written in polar coordinates we have

$$
\begin{equation*}
\rho^{2} \frac{\partial^{2} \Psi}{\partial \rho^{2}}+\left(1-\mu^{2}\right) \frac{\partial^{2} \Psi}{\partial \mu^{2}}=0 \tag{3.1}
\end{equation*}
$$

where $\mu=\cos \phi$. The relation between $(\rho, \mu)$ and $(\xi, \eta)$ is given by $\rho=\xi+\eta$ and $\mu=$ $(\xi-\eta) /(\xi+\eta)$.

To start with, we let the asymptotic series of $\Psi$ for large values of $\rho$ consist of integer powers of $\rho$. Together with the condition $\Psi=0$ as $\xi=0(\phi=\pi)$ equation (3.1) has exactly one solution for each power of $\rho$. The beginning of the series thus becomes

$$
\begin{equation*}
\Psi=A_{2} \rho^{2}\left(1-\mu^{2}\right)+A_{1} \rho(1+\mu)+A_{0}(1+\mu)+A_{-1}\left(\frac{1-\mu^{2}}{\rho}\right)+\cdots \tag{3.2}
\end{equation*}
$$

The coefficients $A_{i}$ must be determined by matching. The first term must match the oncoming flow $\Psi=\xi \eta$, which results in $A_{2}=\frac{1}{4}$. Equation (3.2) re-expanded for large $\xi$ and finite $\eta$ gives

$$
\begin{equation*}
\Psi=\xi \eta \quad 2 A_{1} \xi+2 A_{0}+\left(-2 A_{0} \eta\right) \frac{1}{\xi}+\cdots \tag{3.3}
\end{equation*}
$$

In the boundary layer region ( $\eta$ finite) we assume the asymptotic expansion to be

$$
\begin{equation*}
\Psi=\xi f(\eta)+f_{0}(\eta)+\frac{1}{\xi} f_{1}(\eta)+\cdots \tag{3.4}
\end{equation*}
$$

Substituting this in equation (2.9) and evaluating terms with equal powers of $\xi$ we derive equations for the unknown functions $f$ and $f_{i}, i=0,1, \ldots$.

The first equation is

$$
\eta f^{\prime \prime \prime \prime}+2 f^{\prime \prime \prime}+f^{\prime} f^{\prime \prime}+f f^{\prime \prime}=0
$$

which can be integrated once, obtaining

$$
\begin{equation*}
\eta f^{\prime \prime \prime}+f^{\prime \prime}+f f^{\prime \prime}=0 \tag{3.5a}
\end{equation*}
$$

The integration constant vanishes because for large $\eta$ all second and higher derivatives of $f$ must be exponentially small because of the exponential decay of vorticity. Boundary conditions are given by

$$
\begin{equation*}
f(R e)=f^{\prime}(R e)=0 \quad \text { and } \quad f^{\prime}(\infty)=1 \tag{3.5b}
\end{equation*}
$$

The first two follow from (2.10b). The third one comes from the matching of the first terms of (3.3) and (3.4). Equation (3.5) is used to calculate $f$. This has been done by means of a simple shooting method. Some numerical values concerning $f$ are presented by Veldman [13]. For large $\eta$ the behaviour of $f$ is

$$
\begin{equation*}
f \sim \eta-\beta+\text { exp. small terms. } \tag{3.6}
\end{equation*}
$$

Here $\beta$ is a constant which follows from the numerical computations. The second term of (3.3) can now be matched which results in $A_{1}=-\frac{1}{2} \beta$.

The equation for $f_{0}$ can be written as

$$
\begin{equation*}
\eta f_{0}{ }^{\prime \prime \prime}+(f+2) f_{0}^{\prime \prime \prime}+2 f^{\prime} f_{0}^{\prime \prime}+f^{\prime \prime} f_{0}^{\prime}=\eta f^{\prime} f^{\prime \prime}-f^{\prime \prime} . \tag{3.7a}
\end{equation*}
$$

The boundary conditions are

$$
\begin{equation*}
f_{0}(R e)=f_{0}^{\prime}(R e)=0 \quad \text { and } \quad f_{0}^{\prime}(\infty)=0 \tag{3.7b}
\end{equation*}
$$

Again the first two follow from (2.10b) and the third one from matching with (3.3). Also the second and higher derivatives of $f_{0}$ must decay exponentially. Since $f_{0}{ }^{\prime}(\infty)=0, f_{0}$ approaches a constant when $\eta \rightarrow \infty$. This constant determines $A_{0}$ in (3.3), viz. $A_{0}=\frac{1}{2} f_{0}(\infty)$. To calculate $f_{0}$ numerically equation (3.7) can be integrated twice resulting in

$$
\begin{equation*}
\eta f_{0}^{\prime \prime}+f f_{0}^{\prime}=\frac{1}{2}\left(\eta f^{\prime}-f^{2}+\eta^{2} f^{\prime \prime}+C_{1} \eta+C_{2}\right) . \tag{3.8}
\end{equation*}
$$

$C_{1}$ and $C_{2}$ are integration constants which can be evaluated by noting that the left hand side of equation (3.8) tends to zero as $\eta \rightarrow \infty$, and so must the right hand side. When we use the behaviour of $f$ given by (3.6) we obtain by putting the right hand side of (3.8) equal to zero, $C_{1}=-\beta$ and $C_{2}=\beta^{2}$. Equation (3.8) can now be integrated directly since two boundary conditions on the inner boundary are known. Some important values concerning $f_{0}$ are

$$
\begin{equation*}
f_{0}^{\prime \prime}(R e)=\frac{1}{2}\left\{\beta^{2} R e^{-1}-\beta+\operatorname{Re} f^{\prime \prime}(R e)\right\} \quad \text { and } \quad f_{0}^{\prime \prime}(R e)=-\frac{1}{2} \beta^{2} R e^{-2} . \tag{3.9}
\end{equation*}
$$

The values of $f_{0}(\infty)$ can also be found in Veldman [13].
Apart from the terms with integral powers of $\rho$ equation (3.1) also has solutions with non-integer powers of $\rho$. Miller has pointed out that the leading term of such a solution of order $\rho^{-k}$, when expanded for large $\xi$, has the form $A_{k} \xi^{-k}$. For a corresponding term $\xi^{-k} f_{k}(\eta)$ in (3.4) this means that an outer boundary condition $f_{k}^{\prime}(\infty)=0$ exists. The other conditions are as always $f_{k}(R e)=f_{k}^{\prime}(R e)=0$ and $f_{k}^{\prime \prime}(\infty)=0$ exp. The function $f_{k}(\eta)$ satisfies the homogeneous equation

$$
\begin{equation*}
\eta f_{k}^{\prime \prime \prime \prime}+(f+2) f_{k}^{m}+(k+2) f^{\prime} f_{k}^{n}+f^{\prime \prime} f_{k}^{\prime}-k f^{\prime \prime \prime} f_{k}=0 . \tag{3.10}
\end{equation*}
$$

It appears that for some values of $k$ this homogeneous equation together with the homogeneous boundary conditions has a non-trivial solution. These values of $k$ are called eigenvalues. Calculation of the eigenvalues shows that the smallest value $k_{1}$ lies between 0 and 1 for all Re . Therefore this creates in (3.4) a term of order $\xi^{-k_{1}}$ which comes directly after the term $f_{0}(\eta)$. For details on the calculation of the first four eigenvalues see Veldman [13]. In Table 1 we present $k_{1}$ for several values of Re. In the appendix we prove that all eigenvalues tend to integers as $R e$ approaches zero.

Table 1. The smallest eigenvalue $k_{1}$

| $R e$ | $k_{1}$ | $R e$ | $k_{1}$ |
| :---: | :---: | :---: | :---: |
| $10^{-3}$ | 0.088 | 10 | 0.686 |
| $10^{-3}$ | 0.142 | $10^{3}$ | 0.950 |
| $10^{-1}$ | 0.295 | $10^{5}$ | 0.995 |

We are now able to derive boundary conditions (2.10c). When we write (3.2) in terms of $\xi$ and $\eta$ we find after using the matching results for $A_{2}, A_{1}$ and $A_{0}$

$$
\begin{equation*}
\Psi \sim \xi(\eta-\beta)+\frac{\xi}{\xi+\eta} f_{0}(\infty) . \tag{3.11}
\end{equation*}
$$

Combining this with (3.4) we can form an expansion valid in both potential region and boundary layer when we write

$$
\begin{equation*}
\Psi \sim \xi f(\eta)+\frac{\xi}{\xi+\eta} f_{0}(\eta) . \tag{3.12}
\end{equation*}
$$

From this expansion together with (2.9b) boundary conditions (2.10c) are found.
We have also seen that the most important term after the two terms in (3.12) is of the order $\rho^{-k_{1}}$. This then is the order of the variables $\Psi_{1}$ and $L_{1}$ defined in (2.11). Since the smallest eigenvalue is positive we conclude that for large values of the coordinates the functions $\Psi_{1}$ and $L_{1}$ tend to zero, thus yielding homogeneous boundary conditions as was stated in section 2.

## 4. BEHAVIOUR OF THE SOLUTION FOR $R e \rightarrow \infty$ AND $R e \rightarrow 0$

If $R e \rightarrow \infty$, i.e. $v \rightarrow 0$ transformation (2.4) loses sense and it should be replaced by

$$
\begin{equation*}
x+i r=a(\sqrt{ } \lambda+i \sqrt{ } \mu)^{2}, \quad \psi=2 a^{2} U_{0} \psi_{b} \quad \text { and } \quad G=\operatorname{Re}^{-2} G_{b} \tag{4.1}
\end{equation*}
$$

The paraboloid can now be expressed by $\mu=1$. In these new variables the Navier-Stokes equations are given by

$$
\begin{align*}
\lambda \frac{\partial^{2} G_{b}}{\partial \lambda^{2}}+2 \frac{\partial G_{b}}{\partial \lambda}+\mu \frac{\partial^{2} G_{b}}{\partial \mu^{2}}+2 \frac{\partial G_{b}}{\partial \mu} & =\operatorname{Re}\left(\frac{\partial G_{b}}{\partial \lambda} \frac{\partial \psi_{b}}{\partial \mu}-\frac{\partial G_{b}}{\partial \mu} \frac{\partial \psi_{b}}{\partial \lambda}\right) \\
\lambda \frac{\partial^{2} \psi_{b}}{\partial \lambda^{2}}+\mu \frac{\partial^{2} \psi_{b}}{\partial \mu^{2}} & =-\lambda \mu(\lambda+\mu) G_{b} . \tag{4.2}
\end{align*}
$$

To describe the flow pattern properly for large $R e$ we must use a stretching transformation

$$
\begin{equation*}
\mu-1=\operatorname{Re}^{-1 / 2} \mu_{b}, \quad \psi_{b}=\operatorname{Re}^{-1 / 2} \Psi_{b} \tag{4.3}
\end{equation*}
$$

Substitution of the transformation (4.3) into equations (4.2) yields in the limit $\operatorname{Re} \rightarrow \infty$ a fourth order differential equation for the streamfunction $\Psi_{b}$ which can be integrated once with respect to $\mu_{b}$. The result then becomes

$$
\begin{equation*}
\lambda(\lambda+1)\left\{\frac{\partial^{3} \Psi_{b}}{\partial \mu_{b}^{3}}+\frac{\partial^{2} \Psi_{b}}{\partial \mu_{b}{ }^{2}} \frac{\partial \Psi_{b}}{\partial \lambda}-\frac{\partial^{2} \Psi_{b}}{\partial \mu_{b} \partial \lambda} \frac{\partial \Psi_{b}}{\partial \mu_{b}}\right\}+\left(\lambda+\frac{1}{2}\right)\left(\frac{\partial \Psi_{b}}{\partial \mu_{b}}\right)^{2}=-\frac{1}{2} \lambda^{2} \tag{4.4}
\end{equation*}
$$

where the right hand side has been determined by matching $\Psi_{b}$ for $\mu_{b} \rightarrow \infty$ with the outer potential flow given by $\lambda \mu_{b}$. The boundary conditions are

$$
\begin{align*}
& \Psi_{b}\left(0, \mu_{b}\right)=0 \\
& \Psi_{b}(\lambda, 0)=\frac{\partial \Psi_{b}}{\partial \mu_{b}}(\lambda, 0)=0,  \tag{4.5}\\
& \frac{\partial \Psi_{b}}{\partial \mu_{b}}\left(\lambda, \mu_{b}\right) \rightarrow \lambda \quad \text { for } \mu_{b} \rightarrow \infty .
\end{align*}
$$

For large values of $\lambda$ the solution of equation (4.4) can be written as $\Psi_{b}=\lambda F\left(\mu_{b}\right)$ where $F$ satisfies

$$
\begin{equation*}
F^{\prime \prime \prime}+F F^{\prime \prime}=0, \quad F(0)=F^{\prime}(0)=0, \quad F^{\prime}(\infty)=1 . \tag{4.6}
\end{equation*}
$$

Thus we see that $F$ is the well-known Blasius function.
For small values of $\lambda$ the solution can be written as $\Psi_{b}=\lambda G\left(\mu_{b}\right)$, with $G$ satisfying

$$
\begin{equation*}
G^{\prime \prime \prime}+G G^{\prime \prime}-\frac{1}{2}\left(G^{\prime 2}-1\right)=0, \quad G(0)=G^{\prime}(0)=0, \quad G^{\prime}(\infty)=1 \tag{4.7}
\end{equation*}
$$

This is a special case of the Falkner-Skan equation.
For all values of $\lambda$ equation (4.4) has been solved by Smith and Clutter [3] and by Davis [4].

From these solutions we infer that the variables $\lambda, \mu_{b}$ and $\Psi_{b}$ are the proper ones to work with when we deal with large values of $R e$. The relation between these variables and the ones introduced in section 2 can be found from (2.4), (4.1) and (4.3) resulting in

$$
\begin{equation*}
\xi=R e \lambda, \quad \eta-R e=R e^{1 / 2} \mu_{b}, \quad \Psi=R e^{3 / 2} \Psi_{b}, \quad L=R e^{1 / 2} L_{b} \tag{4.8}
\end{equation*}
$$

where $L_{b}$ is defined by $L_{b}=\partial^{2} \Psi_{b} / \partial \mu_{b}{ }^{2}$, which is the boundary layer form of ( 2.9 b ).
For small values of $R e$ there is a neighbourhood of the paraboloid where we have Stokes flow. The velocity in this region is so small that we may neglect the non-linear terms in the Navier-Stokes equations. It is appropriate to introduce Stokes variables according to

$$
\begin{equation*}
x+i r=a(\sqrt{ } \lambda+i \sqrt{ } \mu)^{2}, \quad \psi=2 a^{2} U_{0} \psi_{s}, \quad G=\operatorname{Re}^{-2} G_{s} \tag{4.9}
\end{equation*}
$$

Hence the Navier-Stokes equations become

$$
\begin{align*}
\lambda \frac{\partial^{2} G_{s}}{\partial \lambda^{2}}+2 \frac{\partial G_{s}}{\partial \lambda}+\mu \frac{\partial^{2} G_{s}}{\partial \mu^{2}}+2 \frac{\partial G_{s}}{\partial \mu} & =0 \\
\lambda \frac{\partial^{2} \psi_{s}}{\partial \lambda^{2}}+\mu \frac{\partial^{2} \psi_{s}}{\partial \mu^{2}} & =-\lambda \mu(\lambda+\mu) G_{s} \tag{4.10}
\end{align*}
$$

Boundary conditions are

$$
\psi_{s}(0, \mu)=\psi_{s}(\lambda, 1)=\frac{\partial \psi_{s}}{\partial \mu}(\lambda, 1)=0
$$

The solution of equation (4.10) is given by

$$
\begin{equation*}
\psi_{s}=C \lambda(\mu \log \mu-\mu+1) \tag{4.11}
\end{equation*}
$$

where $C$ has to be determined from an outer boundary condition. This condition can be found by matching (4.11) with an outer solution, for instance the Oseen solution. The leading term of such an outer solution is always $\xi \eta$. When we write (4.11) in outer variables $\xi, \eta$ and $\Psi$ the most important term for small $R e$ is given by $\Psi \sim-C \xi \eta \log R e$. This must match the outer flow, resulting in

$$
\begin{equation*}
C=-(\log R e)^{-1} \tag{4.12}
\end{equation*}
$$

We now observe the existence of three regions:
(i) The Stokes region where the Stokes approximation is valid. In this region $\mu=O(1)$ which means $\eta=O(R e)$.
(ii) A transition region where one might use the Oseen approximation. Here $\eta=O$ (1).
(iii) Far away from the surface of the paraboloid where the vorticity has become zero we have the potential region.


Fig. 1. Downstream velocity profiles in Stokes approximation, Oseen approximation and exact for $R e=10^{-5}$.

These regions are visible in Fig. 1 where the downstream velocity profile $f^{\prime}(\eta)$ is drawn for a Reynolds number of $10^{-5}$. We see that in the Stokes region where $\eta=O\left(10^{-5}\right)$ there is an important variation in $f^{\prime}(\eta)$. Therefore we must take this Stokes region into account if we want to solve the Navier-Stokes equations numerically.

Also shown in Fig. 1 are the Stokes approximation and the Oseen approximation for the velocity profile. The Stokes value can be obtained by combination of (3.4) and (4.11) which results in

$$
f_{s}^{\prime}(\eta)=1-\log \eta / \log R e
$$

The Oseen value is found most simply by linearization of equation (3.5) around the oncoming flow. We thus write

$$
\begin{equation*}
\eta f^{m}+(\eta+1) f^{n}=0, \quad f(R e)=f^{\prime}(R e)=0, \quad f^{\prime}(\infty)=1 \tag{4.13}
\end{equation*}
$$

From the solution of this equation we derive

$$
f_{0 s}^{\prime}(\eta)=1-E_{1}(\eta) / E_{1}(R e), \text { where } \quad E_{1}(x)=\int_{x}^{\infty} e^{-t} t^{-1} \mathrm{~d} t
$$

The thickness of the boundary layer is in Fig. 1 seen to be of the order $\eta=O(10)$. Hence the boundary layer of a thin paraboloid is much thicker than the paraboloid itself. But there is only a limited region $[\eta=o(1)]$ in the boundary layer where the flow differs significantly from the oncoming flow. In that region (4.13) may be approximated by

$$
\begin{equation*}
\eta f^{\prime \prime \prime}+f^{\prime \prime}=0 \tag{4.14}
\end{equation*}
$$

in which the non-linear term is neglected. There is almost no difference in that region between
(i) the solution of (4.14), which is the Stokes solution,
(ii) the solution of (4.13), which is the Oseen solution and
(iii) the solution of (3.5), which is the exact solution.

## 5. REFORMULATION OF THE PROBLEM

In the preceding section we have seen that the variables introduced in section 2, i.e. $\xi, \eta$, $\Psi$ and $L$, are not the best ones to use for all values of $\operatorname{Re}$. For large $\operatorname{Re}$ the variables $\lambda, \mu_{b}$, $\Psi_{b}$ and $L_{b}$ are the proper ones. For small $R e$ we have a Stokes region where Stokes variables should be used and a transition region where the variables from section 2 seem to be the best ones in order to keep all used quantities of order unity.

To combine these cases we introduce the following transformation

$$
\begin{equation*}
\zeta=A^{2} \hat{\xi}, \quad \eta-R e=A \hat{\eta} \tag{5.1}
\end{equation*}
$$

with

$$
A=1+\operatorname{Re}^{1 / 2}
$$

For large $R e$ we see that $\hat{\xi}$ and $\hat{\eta}$ tend to the boundary layer variables $\lambda$ and $\mu_{b}$. For small $R e$ we have chosen $\hat{\xi}$ to be approximately equal to $\xi$. Although $\xi$ now is no Stokes variable it appeared from the numerical calculations that $\xi$ was the best variable to use. In the $\eta$-direction we must accept a small difficulty, namely that $\hat{\eta}$ is $O(R e)$ in the Stokes region and $O(1)$ in the transition region.

The corresponding new variables for streamfunction and vorticity are given by

$$
\begin{equation*}
\Psi=A^{3} \hat{\Psi} \quad \text { and } \quad L=A \hat{L} \tag{5.2a}
\end{equation*}
$$

Instead of $\Psi_{1}$ and $L_{1}$ defined in (2.11) we use

$$
\begin{equation*}
\hat{\Psi}_{1}=A^{-3} \Psi_{1} \quad \text { and } \quad \varepsilon_{1}=A^{-1} L_{1} \tag{5.2b}
\end{equation*}
$$

Another difficulty arises from the infinite extent of the region of interest when we solve equations (2.12) numerically. To overcome this difficulty we follow the method used by van de Vooren and Dijkstra [1] by transforming the infinite region in the ( $\hat{\xi}$, $\hat{\eta}$ )-plane to a finite rectangle in the $(\sigma, \tau)$-plane. As finite region we take the square

$$
\begin{equation*}
0 \leqq \sigma \leqq 1, \quad 0 \leqq \tau \leqq 1 \tag{5.3}
\end{equation*}
$$

In $\hat{\xi}$-direction we base the transformation upon the behaviour of $\hat{\Psi}_{1}$ and $\hat{L}_{1}$ for $\hat{\xi} \rightarrow \infty$. In section 3 we have seen that this behaviour is like $\xi^{-k_{1}}$, where $k_{1}$ is the smallest eigenvalue. We choose the transformation such that the derivatives of the solution with respect to $\sigma$ are of the order unity for large $\hat{\xi}$. The transformation used is given by

$$
\begin{equation*}
\sigma=1-(E \hat{\xi}+1)^{-z_{1}} \tag{5.4}
\end{equation*}
$$

The constant $E$ appearing is chosen such that the maximum of $\left|\Sigma_{1}\right|$ lies in the middle of the $\sigma$-interval. The best way to choose $z_{1}$ is to take it equal to $k_{1}$. From the numerical calculation it appeared that this choice was not absolutely necessary, since any choice of $z_{1}$ not too far from $k_{1}$ gave satisfactory results. In the final calculations we have taken $z_{1}<k_{1}$ for a reason mentioned by Veldman [13]. For values of $R e>1$ we have used $z_{1}=\frac{1}{2}$ and $E=2$ (see Table 1 for the eigenvalues). For each of the other values of $\operatorname{Re}$ different $z_{1}$ and $E$ were chosen.

In $\hat{\eta}$-direction the transformation is taken such that the boundary layer region is transformed to $0 \leqq \tau \leqq \frac{1}{2}$ and the potential region to $\frac{1}{2} \leqq \tau \leqq 1$. For $R e>1$ the simple expression

$$
\begin{equation*}
\hat{\eta}=D \frac{\tau}{1-\tau} \tag{5.5}
\end{equation*}
$$

gives excellent results. The constant $D$ is evaluated such that the edge of the boundary layer is transformed to $\tau=\frac{1}{2}$. This edge is defined as the value of $\hat{\eta}$ where $\hat{L}_{1}$ becomes $O\left(10^{-7}\right)$ compared to $O\left(10^{-1}\right)$ at the paraboloid surface. Also at this value of $\hat{\eta}$ we have $1-f^{\prime}(\eta)=$ $O\left(10^{-8}\right)$.

For values of $R e \leqq 1$ transformation (5.5) cannot be used. The appearance of the Stokes region becomes important and (5.5) then gives too few points in this region. Now another transformation is used which gives more points near the paraboloid surface

$$
\begin{equation*}
\hat{\eta}=C_{1} \frac{\tau^{z_{2}}}{1-\tau}+C_{2} \tau, \quad z_{2}>1 \tag{5.6}
\end{equation*}
$$

The term $C_{2} \tau$ is needed because $d \hat{\eta} / \mathrm{d} \tau$ must be unequal to zero when $\tau=0$. The exponent $z_{2}$ and the constants $C_{1}$ and $C_{2}$ are chosen such that we have a reasonable spreading of the Stokes region and the transition region over $0 \leqq \tau \leqq \frac{1}{2}$. A good choice for most of the Reynolds numbers is $C_{1}=200$ and $C_{2}=5 R e$. The value of $z_{2}$ varies from 3 to 7 for $\operatorname{Re}$ between 1 and $10^{-5}$.

After the transformation to ( $\sigma, \tau$ ) and the substitution of (5.2b) the Navier-Stokes equations (2.12) are written as

$$
\begin{align*}
& \frac{\partial^{2} \mathcal{L}_{1}}{\partial \sigma^{2}} \xi \sigma^{\prime 2}+\frac{\partial^{2} \mathcal{L}_{1}}{\partial \tau^{2}} \eta \tau^{\prime 2}+\frac{\partial \mathcal{L}_{1}}{\partial \tau}\left\{\eta \tau^{\prime \prime}+A^{2} \tau^{\prime}\left(\frac{2 A \hat{\xi}}{\xi+\eta}+\frac{\partial \tilde{\Psi}_{1}}{\partial \sigma} \sigma^{\prime}+\mathcal{C}_{5}\right)\right\} \\
& -\mathcal{L}_{1} \frac{A^{2}}{\xi+\eta}\left\{A\left(\frac{\partial \hat{\Psi}_{1}}{\partial \sigma} \sigma^{\prime}+\hat{C}_{5}\right)-\left(2 A^{2}+\frac{\eta}{\hat{\xi}}\right)\left(\frac{\partial \hat{\Psi}_{1}}{\partial \tau} \tau^{\prime}+\hat{C}_{6}\right)\right\} \\
& -\frac{\partial \Psi_{1}}{\partial \tau} A^{2} \tau^{\prime}\left\{\frac{\partial \hat{L}_{1}}{\partial \sigma} \sigma^{\prime}+\hat{C}_{3}-\frac{\hat{C}_{7}}{\xi+\eta}\left(2 A^{2}+\frac{\eta}{\xi}\right)\right\} \\
& =\frac{\partial \hat{L}_{1}}{\partial \sigma}\left\{-\hat{\xi} \sigma^{\prime \prime}+A^{2} \sigma^{\prime}\left(\frac{2 \hat{\xi}}{\xi+\eta}+\hat{C}_{6}\right)\right\}+\frac{\partial \hat{\Psi}_{1}}{\partial \sigma} A^{2} \sigma^{\prime}\left\{\frac{A C_{7}}{\xi+\eta}-\hat{C}_{4}\right\} \\
& -\hat{C}_{1} \hat{\xi}-\hat{C}_{2} \eta+A^{2}\left[\hat{C}_{3} \frac{2 \hat{\xi}}{\xi+\eta}-\hat{C}_{4} \frac{2 A \hat{\xi}}{\xi+\eta}+\hat{C}_{3} \hat{C}_{6}-\hat{C}_{4} \hat{C}_{5}\right. \\
& \left.+\frac{C_{7}}{\xi+\eta}\left\{A \hat{C}_{5}-\left(2 A^{2}+\frac{\eta}{\xi}\right) \hat{C}_{6}\right\}\right]  \tag{5.7a}\\
& \frac{\partial^{2} \widehat{\Psi}_{1}}{\partial \sigma^{2}} \hat{\xi} \sigma^{\prime 2}+\frac{\partial^{2} \Psi_{1}}{\partial \tau^{2}} \eta \tau^{\prime 2}+\frac{\partial \hat{\Psi}_{1}}{\partial \tau} \eta \tau^{n}-\hat{L}_{1} \eta=-\frac{\partial \hat{\Psi}_{1}}{\partial \sigma} \hat{\xi} \sigma^{\prime \prime} \tag{5.7b}
\end{align*}
$$

In the potential region we may take $\hat{L}_{1}$ numerically equal to zero and from equations (2.12) there only remains

$$
\begin{equation*}
\frac{\partial^{2} \hat{\Psi}_{1}}{\partial \sigma^{2}} \xi \sigma^{\prime 2}+\frac{\partial^{2} \hat{\Psi}_{1}}{\partial \tau^{2}} \eta \tau^{\prime 2}+\frac{\partial \Psi_{1}}{\partial \tau} \eta \tau^{n}=-\frac{\partial \Psi_{1}}{\partial \sigma} \xi \sigma^{\prime \prime} \tag{5.7c}
\end{equation*}
$$

The boundary conditions are given by

$$
\begin{align*}
\sigma=0: & \hat{\Psi}_{1}=\hat{L}_{1}=0, \\
\tau=0: & \hat{\Psi}_{1}=\partial \hat{\Psi}_{1} / \partial \tau=0, \\
\sigma=1: & \hat{\Psi}_{1}=\hat{L}_{1}=0,  \tag{5.8}\\
\tau=1: & \hat{\Psi}_{1}=0, \\
\tau=\frac{1}{2}+\Delta \tau: & \hat{L}_{1}=0 .
\end{align*}
$$

The boundary condition for $\hat{L}_{1}$ at infinity $(\hat{\theta} \rightarrow \infty)$ can be taken at the edge of the boundary layer. It has been taken at $\tau=\frac{1}{2}+\Delta \tau$ where $\Delta \tau$ is the meshsize in $\tau$-direction.

## 6. THE NUMERICAL PROCEDURE

Equations (5.7) have been replaced by a system of difference equations based on a net of which the netpoints have coordinates

$$
\begin{align*}
\sigma=p h & (p=0,1, \ldots, N ; N h=1) \\
\tau=q k & (q=0,1, \ldots, 2 M ; 2 M k=1) \tag{6.1}
\end{align*}
$$

Derivatives have been replaced by central difference expressions. Then equations (5.7) can be written in the following form

$$
\begin{align*}
& a_{11} \hat{L}_{1 n, m-1}+b_{11} \hat{L}_{1 n, m}+c_{11} \hat{L}_{1 n, m+1}+a_{12} \hat{\Psi}_{1 n, m-1}+b_{12} \hat{\Psi}_{1 n, m}+c_{12} \hat{\Psi}_{1 n, m+1} \\
&=d_{11} \hat{L}_{1 n-1, m}+e_{11} \hat{L}_{1 n+1, m}+d_{12} \hat{\Psi}_{1 n-1, m}+e_{12}  \tag{6.2a}\\
& a_{22} \hat{\Psi}_{1 n+1, m}+f_{1}  \tag{6.2b}\\
&+b_{22} \hat{\Psi}_{1 n, m}+c_{22} \hat{\Psi}_{1 n, m+1}+b_{21} \hat{L}_{1 n, m}=d_{22} \hat{\Psi}_{1 n-1, m} e_{22}+\hat{\Psi}_{1 n+1, m}
\end{align*}
$$

This form is valid in the boundary layer $m=1, \ldots, M$. In the potential region it simplifies to
with

$$
\begin{equation*}
a \hat{\Psi}_{1 n, m-1}+b \hat{\Psi}_{1 n, m}+c \hat{\Psi}_{1 n, m+1}=d \hat{\Psi}_{1 n-1, m}+e \hat{\Psi}_{1 n+1, m} \tag{6.2c}
\end{equation*}
$$

$$
m=M+1, \ldots, 2 M-1
$$

In these expressions $\hat{L}_{1 n, m-1}$ denotes $\hat{L}_{1}(n h,(m-1) k)$ and analogously for the other terms.
The coefficients $a_{11}, b_{11}, \ldots$ are found by writing out (5.7). The term $b_{12} \hat{\Psi}_{1 n, m}$ will be introduced in the sequel. How the non-linear terms in (5.7a) are treated is suggested by the form in which this equation is written. For instance in the term

$$
\frac{\partial L_{1}}{\partial \tau}\left\{\eta \tau^{\prime \prime}+A^{2} \tau^{\prime}\left(2 A \hat{\xi}(\xi+\eta)^{-1}+\frac{\partial \hat{\Psi}_{1}}{\partial \sigma} \sigma^{\prime}+\hat{C}_{5}\right)\right\}
$$

we regard the expression between parentheses including $\partial \hat{\Psi}_{1} / \partial \sigma$ as a coefficient and calculate it from previously found values of $\hat{\Psi}_{1}$. In (6.2a) it then gives a contribution to $a_{11}$ and $c_{11}$.

The boundary conditions to equations (6.2) are found directly from (5.8) except for the condition $\partial \Psi_{1} / \partial \tau(\sigma, 0)=0$ which must be written in a different form. To do so we combine it with equation (5.7b) which at the parabola surface reduces to $\tau^{\prime 2}\left(\partial^{2} \Psi_{1} / \partial \tau^{2}\right)=\hat{L}_{1}$. We then can derive that

$$
\hat{L}_{1 n, 0}=\frac{8 \hat{\Psi}_{1 n, 1}-\hat{\Psi}_{1 n, 2}}{2 k^{2}} \tau^{\prime 2}
$$

This form has also been used in [2].

After substitution of the boundary conditions, equations (6.2) have been solved using a line-iteration method along lines $\sigma=$ constant. The computations are started along the line $\sigma=h$ and proceed in the direction of increasing $\sigma$. The unknowns $\hat{L}_{1}(\sigma, \tau)$ and $\hat{\Psi}_{1}(\sigma, \tau)$ along a line $\sigma=$ constant, $\tau=q k, q=1,2, \ldots, 2 M-1$, are solved simultaneously from equations (6.2). For the values of $\hat{\Psi}_{1}$ and $L_{1}$ appearing in the right hand side of (6.2) as well as in the coefficients in the left hand side we take the last calculated values.

In spite of the use of underrelaxation the iteration process described above appeared to be unstable for values of $R e>1$. This instability was caused by the following phenomenon:

Regard a very simplified form of equation (5.7a)

$$
\begin{equation*}
\frac{1}{R e} \frac{\partial^{2} L}{\partial \sigma^{2}}+\frac{\partial^{2} L}{\partial \tau^{2}}-2 \frac{\partial L}{\partial \sigma}-2 \frac{\partial L}{\partial \tau}=0 \tag{6.3}
\end{equation*}
$$

Discretize this equation in the $(\sigma, \tau)$-plane in the usual way with meshsizes $h$ in both directions. Then we get

$$
\begin{aligned}
\left(R e^{-1}-h\right) L_{n+1, m}+\left(R e^{-1}\right. & +h) L_{n-1, m}+(1-h) L_{n, m+1} \\
& +(1+h) L_{n, m-1}-2\left(1+R e^{-1}\right) L_{n, m}=0
\end{aligned}
$$

When this equation is solved by point iteration-Jacobi or Gauss-Seidel-the iteration process may be divergent if the matrix associated is not diagonally dominant. In fact diagonal dominance is a sufficient condition for convergence of linear systems. In our example diagonal dominance means

$$
2\left|R e^{-1}+1\right| \geqq|1+h|+|1-h|+\left|R e^{-1}+h\right|+\left|R e^{-1}-h\right|
$$

When $h \leqq 1$ and $h \leqq R e^{-1}$ this condition is satisfied. But for large $R e$ it is impossible in practice to choose $h \leqq R e^{-1}$ and hence diagonal dominance cannot be obtained in this way.

Greenspan [14] has suggested a method to retain diagonal dominance by using a backward difference expression for $\partial L / \partial \sigma$

$$
\begin{equation*}
\frac{\partial L}{\partial \sigma}=\frac{L_{n, m}-L_{n-1, m}}{h} \tag{6.4}
\end{equation*}
$$

Using this method the iteration process becomes stable, but some accuracy is lost since central discretization of $\partial L / \partial \sigma$ has a smaller discretization error than the backward expression (6.4). To obtain central discretization accuracy Dennis and Chang [15] have suggested to add a correction term. They write

$$
\begin{equation*}
\frac{\partial L}{\partial \sigma}=\frac{L_{n, m}-L_{n-1, m}}{h}+\frac{L_{n+1, m}^{(\alpha)}-2 L_{n, m}^{(a)}+L_{n-1, m}^{(a)}}{2 h} \tag{6.5}
\end{equation*}
$$

The second part of (6.5) is the correction term and the superscript (a) indicates that it is calculated from previous values of $L$. In fact Dennis and Chang first solve (6.3) using (6.4) and, with this solution, they calculate the correction term and solve (6.3) again now using (6.5). They continue this process until overall convergence is obtained.

In the method used in this paper we calculate the correction term from the last calculated values, i.e. when we are doing the $k$ th iteration step we write

$$
\frac{\partial L}{\partial \sigma}=\frac{L_{n, m}^{(k)}-L_{n-1, m}^{(k)}}{h}+\frac{L_{n+1, m}^{(k-1)}-2 L_{n, m}^{(k-1)}+L_{n-1, m}^{(k)}}{2 h} .
$$

We can rewrite this as

$$
\begin{equation*}
\frac{\partial L}{\partial \sigma}=\frac{L_{n+1, m}^{(k-1)}-L_{n-1, m}^{(k)}}{2 h}+\frac{L_{n, m}^{(k)}-L_{n, m}^{(k-1)}}{h} . \tag{6.6}
\end{equation*}
$$

In this form we see that the usual central difference expression for $\partial L / \partial \sigma$ is used with a correction term which has the form of a time derivative (the iteration steps can be regarded as time steps). With expressions of the form (6.6) for $\partial \mathcal{L}_{1} / \partial \sigma$ and $\partial \hat{\Psi}_{1} / \partial \sigma$ substituted in (5.7) the resulting equations (6.2) were modified such that the iteration process became stable. A relaxation factor of 1 gave the fastest convergence.

For small $R e$ a problem appeared concerning the subtracted terms in (2.11). The presence of a factor $(\xi+\eta)^{-1}$ in these subtracted terms means that at $\eta=R e$ these terms are considerably larger than $\Psi$ and $L$. Since finally $\Psi$ and $L$ must be calculated from (2.11) after $\Psi_{1}$ and $L_{1}$ have been obtained, we are faced with loss of significant figures. This can be avoided by replacing $(\xi+\eta)^{-1}$ by $(\xi+\eta+1)^{-1}$ which has the same behaviour for $\xi$ and $\eta \rightarrow \infty$.
The initial solution for the iterative process has been taken identically zero, except for large $R e$ where it appeared useful to start the iterations with the solution of equation (5.7) without the second order $\xi$-derivatives. To calculate this initial solution the method of Blottner and Flügge-Lotz [16] for the solution of the boundary layer equations has been used.

## 7. RESULTS

The flow field has been computed for the following values of the Reynolds number $R e=U_{0} a / v:$

$$
\operatorname{Re}=10^{n}, \quad n=\text { integral values between }-5 \text { and } 5
$$

These values have been chosen such that they are representative of the entire range $0<R e$ $<\infty$. For each of these values, calculations have been performed with nets of the form $N \times 2 M$ (see (6.1)). The used netsizes were $8 \times 32,16 \times 64$ and $32 \times 128$. The presented results are the ones obtained with the finest grid.

The iteration process was stopped when in the whole field the change in the variables $\hat{\Psi}_{1}$ and $\hat{L}_{1}$ due to 1 iteration step was nowhere more than a given tolerance. Convergence appeared to be the best for large and small $R e$. The slowest convergence occurred at $R e=$ 10. To give an idea of the rate of convergence we have found that, at $\operatorname{Re}=10$, after 140 iterations the values of $\hat{L}_{1}$ in the whole field differed nowhere more than about $0.1 \%$ from the finally-obtained values (after 287 iterations), when the finest grid was used. One iteration step with the $32 \times 128$ grid lasted 1.3 sec on a CDC Cyber $74-16$ computer.

### 7.1. Pressure

At the paraboloid surface we have $\mathbf{q}=0$ when the Navier-Stokes equations (2.1) can be written as

$$
\frac{1}{\rho} \operatorname{grad} p=-v \operatorname{rot} \operatorname{rot} \mathbf{q}
$$

When we combine this with (2.6) we can derive the following relations valid at the paraboloid surface

$$
\begin{equation*}
\frac{\partial P}{\partial \xi}=-\frac{\partial}{\partial \eta}(n G), \quad \frac{\partial P}{\partial \eta}=\frac{\partial}{\partial \xi}(\xi G) \tag{7.1}
\end{equation*}
$$

where $P$ is the nondimensional pressure $P=\left(p-p_{\infty}\right) / \rho U_{0}{ }^{2}$. Using (2.8) and (2.11) we obtain for the directional derivative of the pressure along the surface of the paraboloid the expression

$$
\begin{equation*}
\frac{\partial P}{\partial \xi}=\frac{\partial}{\partial \eta}\left\{\frac{\eta}{\xi+\eta}\left(\frac{L_{1}}{\xi}+f^{\prime \prime}+\frac{1}{\xi+\eta} f_{0}^{\prime \prime}-\frac{2}{(\xi+\eta)^{2}} f_{0}^{\prime}\right)\right\} \text { at } \eta=R e \tag{7.2}
\end{equation*}
$$

The pressure $P$ can be found by integration of equation (7.2), starting at $\xi=\infty$ with a value of $P$ equal to zero and integrating back along the surface.

The pressure $P$ consists of two parts; one part is generated by the terms with $f$ and $f_{0}$ and the other part is the contribution of the term involving $L_{1}$. These parts we denote by $P_{S}$ and $P_{N}$ respectively. Thus we have

$$
\begin{equation*}
P_{s}(\xi, R e)=\frac{R e}{\xi+R e}\left(f^{\prime \prime}(R e)-f_{0}^{\prime \prime}(R e)\right)+\frac{R e-\xi}{(\xi+R e)^{2}} f_{0}^{\prime \prime}(R e) \tag{7.3a}
\end{equation*}
$$

and

$$
\begin{equation*}
P_{N}(\xi, R e)=-\int_{\xi}^{\infty}\left\{\frac{L_{1}(\xi, R e)}{(\xi+R e)^{2}}+\frac{R e}{\xi(\xi+R e)} \frac{\partial L_{1}}{\partial \eta}(\xi, R e)\right\} \mathrm{d} \xi \tag{7.3b}
\end{equation*}
$$

For large $\operatorname{Re}$ the pressure $P$ approaches the pressure $P_{i}$ which follows from inviscid theory. This inviscid pressure is given by

$$
\begin{equation*}
P_{i}=\frac{1}{2} \frac{R e}{\xi+R e} . \tag{7.4}
\end{equation*}
$$

For a derivation of this result see Veldman [13]. He has also shown that

$$
\begin{equation*}
\lim _{R e \rightarrow \infty} P_{N}=P_{i} \tag{7.5}
\end{equation*}
$$

Results for $P$ along the paraboloid surface are presented in Tables 2 a and 2 b and graphically in Fig. 2. A normalization factor $\operatorname{Re}\left(1+R e^{1 / 2}\right)^{-2}$ has been used to keep the results of order unity for all Re. In Table 2a we have also tabulated the values of the inviscid pressure $P_{i}$ at $R e=\infty$. These values can be found from (7.4) by letting $R e$ go to infinity. Using (5.1) we find for this pressure $P_{i}(\xi)=\frac{1}{2}(\hat{\xi}+1)^{-1}$.


Fig. 2. Pressure at the paraboloid surface.

Table 2a. Pressure at the paraboloid

|  | $R e\left(1+R e^{1 / 2}\right)^{-2} P(\xi, R e)$ |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $\hat{c} \hat{\xi}$ | $R e=10$ | $R e=10^{2}$ | $R e=10^{3}$ | $R e=10^{4}$ | $R e=10^{5}$ | $R e=\infty$ |
| 0 | 0.332 | 0.422 | 0.472 | 0.491 | 0.498 | 0.5 |
| 0.1531 | 0.275 | 0.363 | 0.408 | 0.426 | 0.431 | 0.434 |
| 0.3889 | 0.219 | 0.299 | 0.338 | 0.353 | 0.358 | 0.360 |
| 0.7800 | 0.165 | 0.233 | 0.264 | 0.275 | 0.279 | 0.281 |
| 1.5000 | 0.114 | 0.164 | 0.187 | 0.196 | 0.199 | 0.200 |
| 3.0556 | 0.069 | 0.101 | 0.115 | 0.121 | 0.123 | 0.123 |
| 7.5000 | 0.032 | 0.048 | 0.055 | 0.058 | 0.058 | 0.059 |
| 31.5000 | 0.008 | 0.012 | 0.014 | 0.015 | 0.015 | 0.015 |

Table 2b. Pressure at the paraboloid

|  |  | $\operatorname{Re}\left(1+R e^{1 / 2}\right)^{-2} P(\xi, R e)$ |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\xi / R e$ | $R e=1$ | $R e=10^{-1}$ | $R e=10^{-2}$ | $R e=10^{-3}$ | $R e=10^{-4}$ | $R e=10^{-9}$ |
| 0 | 0.264 | 0.227 | 0.192 | 0.152 | 0.118 | 0.095 |
| 0.01 | 0.260 | 0.225 | 0.190 | 0.152 | 0.117 | 0.094 |
| 0.1 | 0.235 | 0.202 | 0.173 | 0.139 | 0.107 | 0.086 |
| 1 | 0.147 | 0.113 | 0.088 | 0.075 | 0.059 | 0.048 |
| 10 | 0.038 | 0.024 | 0.020 | 0.011 | 0.010 | 0.009 |
| 100 | 0.004 | 0.003 | 0.002 | 0.002 | 0.002 | 0.002 |

The pressure drag, i.e. the force in $x$-direction on the paraboloid caused by the pressure is given by

$$
\begin{equation*}
D_{p}=2 \pi \int_{0}^{s} r P^{*} \sin \gamma \mathrm{~d} s \tag{7.6}
\end{equation*}
$$

where $\gamma$ is the slope of the paraboloid surface and $s$ is the curvilinear distance from the top along the surface. The dimensional pressure $P^{*}$ is defined by $P^{*}=p-p_{\infty}$. Along the paraboloid we can write, using (2.4), $\sin \gamma \mathrm{d} s=\mathrm{d} r=v(R e / \xi)^{1 / 2} \mathrm{~d} \xi / U_{0}$ and the non-dimensional pressure drag coefficient becomes

$$
\begin{align*}
C_{D_{p}} & =\frac{D_{\rho}}{\rho v^{2}}=4 \pi \operatorname{Re} \int_{0}^{\xi} P \mathrm{~d} \xi=4 \pi \operatorname{Re} \int_{0}^{\xi}\left(P_{N}+P_{S}\right) \mathrm{d} \xi \\
& =4 \pi \operatorname{Re}\left[\left\{\operatorname{Re}\left(f^{\prime \prime}(\operatorname{Re})-f_{0}^{\prime \prime \prime}(\operatorname{Re})\right)-f_{0}^{\prime \prime}(\operatorname{Re})\right\} \ln \left(\frac{\xi+\operatorname{Re}}{\operatorname{Re}}\right)+2 f_{0}^{\prime \prime}(\operatorname{Re}) \frac{\xi}{\xi+\operatorname{Re}}+\int_{0}^{\xi} P_{N} \mathrm{~d} \xi\right] \tag{7.7}
\end{align*}
$$

The pressure drag coefficient tends to infinity as $\xi$ grows without limit. Therefore we introduce a modified drag coefficient $\bar{C}_{D_{p}}$ by subtracting the leading term which is given by

$$
\begin{equation*}
4 \pi \operatorname{Re}\left\{\operatorname{Re}\left(f^{\prime \prime}(R e)-f_{0}^{\prime \prime \prime}(R e)\right)-f_{0}^{\prime \prime}(R e)\right\} \ln \xi \tag{7.8}
\end{equation*}
$$

For $\bar{C}_{D_{\mathrm{p}}}$ there remains at $\xi=\infty$

$$
\begin{equation*}
\bar{C}_{D_{p}}(\infty)=4 \pi R e\left[\left\{\operatorname{Re}\left(f^{\prime \prime}(R e)-f_{0}^{\prime \prime \prime}(R e)\right)-f_{0}^{\prime \prime}(R e)\right\} \ln R e^{-1}+2 f_{0}^{\prime \prime}(R e)+\int_{0}^{\infty} P_{N} \mathrm{~d} \xi\right] \tag{7.9}
\end{equation*}
$$

which is a finite value.

### 7.2. Skin friction

When $\tau$ denotes the shear stress, the local coefficient of skin friction is given by

$$
\begin{equation*}
C_{f}=\frac{\tau}{\frac{1}{2} \rho U_{0}^{2}}=\frac{2 v}{U_{0}^{2}} \frac{\partial}{\partial n} v_{\xi}=\frac{2 R e^{1 / 2}}{(\xi+R e) \xi^{1 / 2}} L(\xi, R e) \tag{7.10}
\end{equation*}
$$

In this expression $(\partial / \partial n) v_{\xi}$ denotes the normal derivative of the dimensional velocity component $v_{\xi}$. Using (2.11) and (3.7b) we obtain

$$
\begin{equation*}
C_{f}=\frac{2(\xi R e)^{1 / 2}}{\xi+R e}\left\{f^{\prime \prime}(R e)+\frac{1}{\xi+\operatorname{Re}} f_{0}^{\prime \prime}(R e)+\frac{1}{\xi} L_{1}(\xi, R e)\right\} . \tag{7.11}
\end{equation*}
$$

In Tables 3 a and 3 b and in Fig. 3 we present values of $\frac{1}{2}(\xi+R e)(\xi R e)^{-1 / 2} C_{f}$ along the paraboloid surface. A normalization factor $R e\left(1+R e^{1 / 2}\right)^{-1}$ has been used. In Fig. 4 results for

Table 3a. Skin-friction at the paraboloid. $A=1+R e^{1 / 2}$

|  | $\frac{1}{2} A^{-1}(R e / \xi)^{1 / 2}(\xi+R e) C_{f}$ |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $\hat{\xi}$ | $R e=10$ | $R e=10^{2}$ | $R e=10^{3}$ | $R e=10^{4}$ | $R e=10^{5}$ |
| 0 | 0.598 | 0.775 | 0.871 | 0.989 | 0.921 |
| 0.1531 | 0.586 | 0.747 | 0.833 | 0.866 | 0.877 |
| 0.3889 | 0.571 | 0.714 | 0.787 | 0.816 | 0.825 |
| 0.7800 | 0.552 | 0.673 | 0.734 | 0.757 | 0.764 |
| 1.5000 | 0.528 | 0.626 | 0.673 | 0.690 | 0.696 |
| 3.0556 | 0.499 | 0.574 | 0.607 | 0.619 | 0.623 |
| 7.5000 | 0.466 | 0.519 | 0.541 | 0.548 | 0.551 |
| 31.5000 | 0.435 | 0.472 | 0.487 | 0.491 | 0.493 |
| $\infty$ | 0.421 | 0.452 | 0.464 | 0.468 | 0.469 |

Table 3b. Skin-friction at the paraboloid. $A=1+R e^{1 / 2}$

|  | $\frac{1}{2} A^{-1}(R e / \xi)^{1 / 2}(\xi+R e) C_{f}$ |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\xi$ | $R e=1$ | $R e=10^{-1}$ | $R e=10^{-2}$ | $R e=10^{-3}$ | $R e=10^{-4}$ | $R e=10^{-5}$ |
| 0 | 0.413 | 0.284 | 0.199 | 0.145 | 0.112 | 0.090 |
| $10^{-1}$ | 0.413 | 0.284 | 0.199 | 0.145 | 0.112 | 0.090 |
| 1 | 0.410 | 0.282 | 0.198 | 0.145 | 0.111 | 0.089 |
| 10 | 0.390 | 0.277 | 0.197 | 0.144 | 0.111 | 0.089 |
| $10^{2}$ | 0.365 | 0.272 | 0.196 | 0.144 | 0.111 | 0.089 |
| $\infty$ | 0.357 | 0.271 | 0.195 | 0.144 | 0.111 | 0.089 |

the skin friction in the nose are presented together with the values found by Davis and Werle [11]. For large Re these values should tend to the value assumed in first order boundary layer theory. This value is given by $G^{\prime \prime}(0)$, the function $G$ being defined in (4.7). From the numerical solution of equation (4.7) we have $G^{\prime \prime}(0)=0.927680$. For small $\operatorname{Re}$ the Stokes approximation is valid. Therefore we present in Fig. 4 also the Stokes values of the presented quantity, which are found with the aid of the results of section 4 .

The friction drag $D_{f}$ can be written as

$$
\begin{equation*}
D_{f}=2 \pi \int_{0}^{s} r \tau \cos \gamma \mathrm{~d} s \tag{7.12}
\end{equation*}
$$



Fig. 3. Skin friction at the paraboloid surface.


Fig. 4. Skin friction at the nose of the paraboloid.
Following the same reasoning as above for the pressure drag the non-dimensional friction drag coefficient is written in the form

$$
C_{D_{f}}=\frac{D_{f}}{\rho v^{2}}=2 \pi \int_{0}^{\xi}(\xi R e)^{1 / 2} C_{f} \mathrm{~d} \xi .
$$

With the aid of (7.11) this becomes

$$
\begin{align*}
& C_{D_{f}}(\xi)=4 \pi R e\left[f^{\prime \prime}(R e) \xi-\left\{R e f^{\prime \prime}(R e)-f_{0}^{\prime \prime}(R e)\right\} \ln \left(\frac{\xi+R e}{R e}\right)\right. \\
&\left.-f_{0}^{\prime \prime}(R e) \frac{\xi}{\xi+R e}+\int_{0}^{\xi} \frac{L_{1}}{\xi+R e} d \xi\right] . \tag{7.13}
\end{align*}
$$

We see that the friction drag coefficient also tends to infinity as $\boldsymbol{\xi} \rightarrow \infty$. Again we subtract the leading terms, viz.

$$
\begin{equation*}
4 \pi \operatorname{Re}\left[f^{\prime \prime}(\operatorname{Re}) \xi-\left\{\operatorname{Re} f^{\prime \prime}(R e)-f_{0}^{\prime \prime}(R e)\right\} \ln \xi\right] \tag{7.14}
\end{equation*}
$$

and we thus define a modified friction drag coefficient $\bar{C}_{D}$, which at $\xi=\infty$ has a finite value

$$
\begin{equation*}
\bar{C}_{D_{f}}(\infty)=4 \pi R e\left[\left\{\operatorname{Re} f^{\prime \prime}(R e)-f_{0}^{\prime \prime}(R e)\right\} \ln \operatorname{Re}-f_{0}^{\prime \prime}(R e)+\int_{0}^{\infty} \frac{L_{1}}{\xi+\operatorname{Re}} \mathrm{d} \xi\right] . \tag{7.15}
\end{equation*}
$$

### 7.3. The momentum theorem

For the flow past a parabolic cylinder Botta, Dijkstra and Veldman [2] have derived an analytic expression for the drag coefficients with which these numerically calculated coefficients can be compared. This is also possible for flow past a paraboloid. We can derive the following equation

$$
\begin{equation*}
\frac{1}{2 \pi}\left\{C_{D_{f}}(\xi)+C_{D_{p}}(\xi)\right\}=2 \xi \operatorname{Re} f^{\prime \prime}(\operatorname{Re})+\beta^{2} \ln \xi+M(\operatorname{Re})+0\left(\xi^{-k_{1}}\right) \tag{7.16}
\end{equation*}
$$

where

$$
\begin{aligned}
M(R e)=-2 R e^{2} f^{\prime \prime}(R e)+ & 2 f_{0}(\infty)-\frac{3}{2} \beta^{2}-\frac{1}{2} R e^{2} \\
& +3 \beta R e-\beta-\beta^{2} \ln R e-\int_{R e}^{\infty}\left[4 f^{\prime} f_{0}^{\prime}+\left\{(\eta-\beta)^{2}-f^{2}\right\} / \eta\right] \mathrm{d} \eta
\end{aligned}
$$

A derivation of this result is given by Veldman [13]. When we use (3.9) we see that the leading terms in (7.16) are produced by the sum of (7.8) and (7.14), that is they are generated by the subtracted terms. The first term to which the numerically computed quantities $\Psi_{1}$ and $L_{1}$ give a contribution is the term $M(R e)$. This term must satisfy the following equation

$$
\begin{equation*}
\frac{1}{2 \pi}\left\{C_{D_{f}}(\infty)+C_{D_{p}}(\infty)\right\}=M(R e) \tag{7.17}
\end{equation*}
$$

Table 4. The drag-coefficients and the total drag compared with the exact
result from (7.17). $B=-2 \pi\left(1+R e^{1 / 2}\right)^{4}$

|  | $\multicolumn{4}{c}{C_{D f}(\infty)+C_{D_{p}}(\infty)} / B$ |
| :--- | :---: | :---: | :---: | :---: | :---: |
| extra- |  |
| polated |  |$\quad 2 \pi M($ Re $) / B$

In Table 4 the calculated values of $\bar{C}_{D_{j}}(\infty), \bar{C}_{D_{p}}(\infty)$ and both sides of equation (7.17) are given. All values have been normalized by $\left(1+R e^{1 / 2}\right)^{4}$. For small $R e$ there appeared
to be a large discretization error in the numerical calculated quantities, which causes the rather large discrepancy between the values of both sides of (7.17). To show that this discrepancy decreases when we use a finer grid we also present in Table 4 the values of the left hand side of (7.17) obtained with a Richardson extrapolation from the two finest grids based on a discretization error of $O\left(h^{2}\right)$. The extremely good agreement between both sides of equation (7.17) for large Reynolds numbers is caused by the fact that not only the pressure is approached by the contribution of the subtracted terms as $\operatorname{Re} \rightarrow \infty$ (see equation (7.5)) but also the modified pressure drag $\bar{C}_{D_{p}}$. For details see Veldman [13].

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## APPENDIX

In Section 4 we have seen that for small Re the Oseen approximation gives a good description of the flow pattern. Therefore it may be expected that the Oseen approximation also gives good results for the eigenvalues mentioned in Section 3.

The eigenvalue equation (3.10) can be integrated once

$$
\begin{equation*}
\eta f_{k}^{\prime \prime}+(f+1) f_{k}^{\prime \prime}+(k+1) f^{\prime} f_{k}^{\prime}-k f^{\prime \prime} f_{k}=0 \tag{A.1}
\end{equation*}
$$

where the integration constant vanishes by reason of the boundary conditions for $\eta \rightarrow \infty$. For convenience we do not use the original Oseen approximation, i.e. a linearization around the oncoming flow, but we linearize around the potential flow past the paraboloid given by $\Psi=\xi(\eta-R e)$. Thus we substitute in equation (A.1) $f=\eta-R e$ and we obtain

$$
\eta f_{k}^{\prime \prime}+(\eta-\operatorname{Re}+1) f_{k}^{\prime \prime}+(k+1) f_{k}^{\prime}=0
$$

In this equation we substitute $\eta=-x$ and $f_{k}^{\prime}(\eta)=g(x)$, which results in

$$
\begin{equation*}
x g^{\prime \prime}+(1-R e-x) g^{\prime}-(k+1) g=0 \tag{A.2}
\end{equation*}
$$

with boundary conditions $g(-R e)=0, g(-\infty)=g^{\prime}(-\infty)=0$ exp.
Equation (A.2) is Kummer's equation and the full solution in the complex $z$-plane can be written as

$$
g=C_{11} F_{1}(k+1 ; 1-R e ; z)+C_{2} z^{R e} e_{1} F_{1}(k+\operatorname{Re}+1 ; 1+R e ; z)
$$

where $C_{1}$ and $C_{2}$ are constants, which can be evaluated by imposing the boundary conditions. First we examine the behaviour of $g$ as $z \rightarrow \infty$, arg $z=\pi$. This behaviour is given by (see [17], equation 13.5.1)

$$
\begin{align*}
g \sim C_{1} \Gamma(1-R e) & \left\{\frac{\mathrm{e}^{i \pi(k+1)} z^{-(k+1)}}{\Gamma(-R e-k)} A+\frac{\mathrm{e}^{z} z^{k+R e}}{\Gamma(k+1)} B\right\} \\
& +C_{2} z^{R e} \Gamma(1-R e)\left\{\frac{\mathrm{e}^{i \pi(k+1+R e)} z^{-(k+1+R e)}}{\Gamma(-k)} A+\frac{\mathrm{e}^{z} z^{k}}{\Gamma(k+1+R e)} B\right\} \tag{A.3}
\end{align*}
$$

where

$$
A=\sum_{n=0}^{N-1} \frac{(k+1)_{n}(1+k+\operatorname{Re})_{n}}{n!}(-z)^{-n}+O\left(|z|^{-N}\right)
$$

and

$$
B=\sum_{n=0}^{M-1} \frac{(-k)_{n}(-k-R e)_{n}}{n!} z^{-n}+O\left(|z|^{-M}\right)
$$

The exponential decay of $g$ now implies the cancelling of the first terms between the parentheses in (A.3). This yields

$$
\begin{equation*}
C_{1} \frac{\Gamma(1-R e)}{\Gamma(-k-R e)}+C_{2} \mathrm{e}^{i \pi R e} \frac{\Gamma(1+R e)}{\Gamma(-k)}=0 \tag{A.4}
\end{equation*}
$$

Next we demand that $g(-R e)=0$. Since $R e$ is small we can develop $g(-R e)$ in a power series in $R e$

$$
g(-R e) \sim C_{1}\left(1-\frac{k+1}{1-\operatorname{Re}} \operatorname{Re}+O\left(R e^{2}\right)\right)+C_{2}(-R e)^{R e}\left(1-\frac{k+\operatorname{Re}+1}{1+\operatorname{Re}} \operatorname{Re}+O\left(R e^{2}\right)\right)
$$

Further we have $(-R e)^{R e}=e^{i \pi R e}\left(1+R e \ln R e+O\left(R e^{2} \ln ^{2} R e\right)\right)$. When we substitute this in the expansion for $g(-R e)$ and set $g(-R e)=0$ we obtain

$$
\begin{equation*}
C_{1}+C_{2} e^{i \pi R e}(1+R e \ln R e)=0 \tag{A.5}
\end{equation*}
$$

The two equations for $C_{1}$ and $C_{2}$, (A.4) and (A.5), must have a nontrivial solution hence we must set its determinant equal to zero

$$
\begin{equation*}
\Gamma(-k) \Gamma(1-R e)(1+R e \ln R e)=\Gamma(-R e-k) \Gamma(1+R e) \tag{A.6}
\end{equation*}
$$

Since $R e$ is small we can develop $\Gamma(1-R e), \Gamma(1+R e)$ and $\Gamma(-R e-k)$ in Taylor series whence equation (A.6) becomes

$$
\begin{equation*}
\frac{\Gamma^{\prime}(-k)}{\Gamma(-k)}=-\ln R e+2 \Gamma^{\prime}(1) \tag{A.7}
\end{equation*}
$$

For the left hand side of (A.7) a series expansion is available ([17], equation 6.3.16) and $\Gamma^{\prime}(1)=-\gamma$ where $\gamma$ is Euler's constant, so we can transform (A.7) to

$$
\begin{equation*}
\sum_{n=0}^{\infty} \frac{-1-k}{(n+1)(n-k)}=-\ln \operatorname{Re}-\gamma . \tag{A.8}
\end{equation*}
$$

The error in (A.8) is of the order $R e \ln ^{2} R e$.
As $\operatorname{Re}$ approaches zero, In $\operatorname{Re}$ grows without limit thus we conclude that $-k$ lies near a pole of $\Gamma(z)$. Suppose $k \approx m, m$ integer, then the main contribution to the sum in (A.8) is given by the term with $n=m$. Setting this term equal to the right hand side of (A.8) we finally obtain

$$
\begin{equation*}
k=m-1 / \ln R e, \quad m=0,1,2, \ldots \tag{A.9}
\end{equation*}
$$

with an error of the order $(\ln R e)^{-2}$. Thus we see that the eigenvalues tend to integers as Re tends to zero. This result is completely in agreement with the numerically calculated eigenvalues by Veldman [13].

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