

Tm 2766

I. The Solution of the Equations of Motion for Arbitrary-Sized Spheres in a Linear Flow Field.

Here we describe the procedure used in the above paper for the solution of the functions $A_m(\nu)$ to $H_m(\nu)$.

Let V_r^N , V_ϕ^N and V_z^N , the cylindrical components of the velocities \underline{v}^N at the surface of the N^{th} sphere, be expanded as

$$\begin{pmatrix} V_r^N \\ V_\phi^N \\ V_z^N \end{pmatrix} = \sum_{m=0}^{\infty} \left\{ \begin{pmatrix} R_m^N \\ Z_m^N \end{pmatrix} \sin m\hat{\phi} + \begin{pmatrix} R_{-m}^N \\ Z_{-m}^N \end{pmatrix} \cos m\hat{\phi} \right\} \quad (A1)$$

$$V_\phi^N = \sum_{m=0}^{\infty} \left\{ \frac{1}{m} \Phi_m^N \frac{\partial}{\partial \hat{\phi}} \sin m\hat{\phi} + \frac{1}{m} \Phi_{-m}^N \frac{\partial}{\partial \hat{\phi}} \cos m\hat{\phi} \right\}$$

where R_m^N , Φ_m^N and Z_m^N are only functions of η . When the components of (A1) are equated to the corresponding components of (2.5), evaluated on the surface $\xi = \xi_N$, the following relations for the various auxiliary functions replace the no-slip requirement (2.4)

$$\left. \begin{aligned} \pi_m &= \frac{2}{z} Z_m^N - \frac{2}{z} w_m \\ v_m &= R_m^N + \Phi_m^N - \frac{r}{z} Z_m^N + \frac{r}{z} w_m \\ u_m &= R_m^N - \Phi_m^N - \frac{r}{z} Z_m^N + \frac{r}{z} w_m \end{aligned} \right\} \text{ at } \xi = \xi_N \quad (A2)$$

These, together with (2.7) and its equivalents, constitute implicit relations between the various function coefficients A_m to H_m .

For convenience in further evaluations we define

$$\begin{aligned}
 P_A(\nu) &= \frac{\sinh \lambda \nu \alpha \cosh \nu \alpha}{\sinh(\lambda+1) \nu \alpha} \\
 P_B(\nu) &= \frac{\sinh \nu \alpha \cosh \lambda \nu \alpha}{\sinh(\lambda+1) \nu \alpha} \\
 Q_A(\nu) &= \frac{\cosh \nu \alpha \cosh \lambda \nu \alpha}{\sinh(\lambda+1) \nu \alpha} \\
 Q_B(\nu) &= \frac{\sinh \nu \alpha \sinh \lambda \nu \alpha}{\sinh(\lambda+1) \nu \alpha}
 \end{aligned} \tag{A3}$$

where λ is the size-ratio of the two spheres.

Rearrangement of the expressions in (A2) by use of the differential equation and recurrence relations satisfied by $J_m(\nu\eta)$, followed by an integration by parts and application of the Hankel transform from the η space to the ν domain, yield finally the desired functional dependence of $C_m - H_m$ on A_m and B_m ,

$$\begin{aligned}
 C_m = \mathcal{C}_m + \frac{2(1-m^2)}{\nu^2 \alpha} \left[\left(1 - \frac{\lambda+1}{\lambda} P_B\right) A_m + \left(\frac{\lambda+1}{\lambda} Q_B - \frac{\nu \alpha}{1-m^2}\right) B_m \right] - \frac{2}{\nu \alpha} \left[\left(1 - \frac{\lambda+1}{\lambda} P_B\right) A'_m \right. \\
 \left. + \left(\frac{\lambda+1}{\lambda} Q_B - 2\nu \alpha\right) B'_m \right] + \frac{2}{\alpha} \left[\left(1 - \frac{\lambda+1}{\lambda} P_B\right) A''_m + \frac{\lambda+1}{\lambda} Q_B B''_m \right]
 \end{aligned} \tag{A4}$$

$$E_m = \mathcal{E}_m + \frac{m-1}{\nu \alpha} \left[\left(1 - \frac{\lambda+1}{\lambda} P_B\right) A_m + \left(\frac{\lambda+1}{\lambda} Q_B + \frac{\nu \alpha}{m-1}\right) B_m \right] + \frac{1}{\alpha} \left[\left(1 - \frac{\lambda+1}{\lambda} P_B\right) A'_m + \frac{\lambda+1}{\lambda} Q_B B'_m \right]$$

$$G_m = \mathcal{G}_m + \frac{m+1}{\nu \alpha} \left[\left(1 - \frac{\lambda+1}{\lambda} P_B\right) A_m + \left(\frac{\lambda+1}{\lambda} Q_B - \frac{\nu \alpha}{m-1}\right) B_m \right] - \frac{1}{\alpha} \left[\left(1 - \frac{\lambda+1}{\lambda} P_B\right) A'_m + \frac{\lambda+1}{\lambda} Q_B B'_m \right],$$

together with similar expressions for D_m , F_m and H_m in which the set

$(\mathcal{C}_m, \mathcal{E}_m, \mathcal{G}_m, P_B, Q_B, A_m, B_m)$ is replaced by, respectively, $(\mathcal{D}_m,$

$\mathcal{F}_m, \mathcal{H}_m, P_A, Q_A, B_m, A_m)$, and the prime denotes differentiation with respect to ν . (2.10) now follows readily.

In (A4) the known integrals resulting from the transformation are

$$\begin{pmatrix} \xi_m \\ \mathcal{D}_m \end{pmatrix} = 2\nu \begin{pmatrix} Q_B \operatorname{csch} \nu\alpha \\ Q_A \operatorname{sech} \nu\alpha \end{pmatrix} \int_0^\infty \frac{\eta(\alpha^2 + \eta^2)^{\frac{1}{2}}}{\alpha} Z_m^I J_m(\nu\eta) d\eta \\ \mp 2\nu \begin{pmatrix} Q_B \operatorname{csch} \lambda\nu\alpha \\ Q_A \operatorname{sech} \lambda\nu\alpha \end{pmatrix} \int_0^\infty \frac{\eta(\lambda^2 + \eta^2)^{\frac{1}{2}}}{\lambda\alpha} Z_m^{\text{II}} J_m(\nu\eta) d\eta$$

$$\begin{pmatrix} \xi_m \\ \mathcal{F}_m \end{pmatrix} = \nu \begin{pmatrix} Q_B \operatorname{csch} \nu\alpha \\ Q_A \operatorname{sech} \nu\alpha \end{pmatrix} \int_0^\infty \frac{\eta}{(\alpha^2 + \eta^2)^{\frac{1}{2}}} \left(R_m^I + \Phi_m^I - \frac{\eta}{\alpha} Z_m^I \right) J_{m-1}(\nu\eta) d\eta$$

(A5)

$$\pm \nu \begin{pmatrix} Q_B \operatorname{csch} \lambda\nu\alpha \\ Q_A \operatorname{sech} \lambda\nu\alpha \end{pmatrix} \int_0^\infty \frac{\eta}{(\lambda^2 \alpha^2 + \eta^2)^{\frac{1}{2}}} \left(R_m^{\text{II}} + \Phi_m^{\text{II}} + \frac{\eta}{\lambda\alpha} Z_m^{\text{II}} \right) J_{m-1}(\nu\alpha) d\eta$$

$$\begin{pmatrix} \xi_m \\ \mathcal{H}_m \end{pmatrix} = \nu \begin{pmatrix} Q_B \operatorname{csch} \nu\alpha \\ Q_A \operatorname{sech} \nu\alpha \end{pmatrix} \int_0^\infty \frac{\eta}{(\alpha^2 + \eta^2)^{\frac{1}{2}}} \left(R_m^I - \Phi_m^I - \frac{\eta}{\alpha} Z_m^I \right) J_{m+1}(\nu\eta) d\eta$$

$$\pm \nu \begin{pmatrix} Q_B \operatorname{csch} \lambda\nu\alpha \\ Q_A \operatorname{sech} \lambda\nu\alpha \end{pmatrix} \int_0^\infty \frac{\eta}{(\lambda^2 \alpha^2 + \eta^2)^{\frac{1}{2}}} \left(R_m^I - \Phi_m^{\text{II}} + \frac{\eta}{\lambda\alpha} Z_m^{\text{II}} \right) J_{m+1}(\nu\alpha) d\eta .$$

Their explicit expressions, obtained with the use of the following definite integrals

$$\nu \int_0^{\infty} \frac{\eta J_0(\nu\eta)}{(\alpha^2 + \eta^2)^{\frac{1}{2}}} d\eta = \frac{\nu^2}{1 + \nu\alpha} \int_0^{\infty} \frac{\eta^2 J_1(\nu\eta)}{(\alpha^2 + \eta^2)^{\frac{1}{2}}} d\eta = \frac{\nu^3}{3 + 3\nu\alpha + \nu^2\alpha^2} \int_0^{\infty} \frac{\eta^3 J_2(\nu\eta)}{(\alpha^2 + \eta^2)^{\frac{1}{2}}} d\eta = e^{-\nu\alpha} \quad (A6)$$

and related expressions arrived at by differentiation of (A6) with respect to α or ν , are given in Table A1.

When the above expressions, (A5), together with (A4) are substituted into (2.9), the explicit form of (2.11) is found

$$\begin{aligned} & \left[\nu P'_A + \left(\frac{\lambda}{\lambda+1} - P_A \right) \right] B''_m + \left[-\nu Q'_A + Q_A \right] A''_m + \left[\nu P''_A + P'_A - \frac{1}{\nu} \left(\frac{\lambda}{\lambda+1} - P_A \right) \right] B'_m \\ & + \left[-\nu Q''_A - Q'_A - \frac{Q_A}{\nu} + \frac{2\lambda\alpha}{\lambda+1} \right] A'_m + \left[-P''_A - \frac{1}{\nu} (1+m^2) P'_A + \frac{1}{\nu^2} (1-m^2) \left(\frac{\lambda}{\lambda+1} - P_A \right) \right] B_m \\ & + \left[Q''_A + \frac{1}{\nu} (1+m^2) Q'_A + \frac{1}{\nu^2} (1-m^2) Q_A - \frac{2\lambda\alpha}{\nu(\lambda+1)} \right] A_m = \frac{\lambda\alpha}{2(\lambda+1)} \mathcal{A}_m \end{aligned} \quad (A7)$$

together with a similar equation in which the set $(A_m, B_m, P_A, Q_A, \mathcal{A}_m)$ is replaced by, respectively, $(B_m, A_m, P_B, Q_B, \mathcal{B}_m)$. The various inhomogeneous terms are given in Table A1.

To solve (A7) we examine the asymptotic behavior of its solutions. As $\nu \rightarrow 0$ the form of the equations is

$$\frac{4}{\lambda\alpha^2} \left[A''_m - \frac{1}{\nu} A'_m + \frac{(1-m^2)}{\nu^2} A_m \right] - \frac{2(\lambda-1)\alpha}{3} \left[\nu^3 B''_m + 5\nu^2 B'_m - (5+m^2)\nu B_m \right] = K_m(\nu) + O(\nu^n)$$

and

$$\frac{2(\lambda-1)}{\lambda\alpha} \left[\frac{1}{\nu} A''_m - \frac{1}{\nu^2} A'_m + \frac{(1-m^2)}{\nu^3} A_m \right] + \frac{4\lambda\alpha^2}{3} \left[\nu^2 B''_m + 5\nu B'_m - (5+m^2) B_m \right] = L_m(\nu) + O(\nu^n) \quad (A8)$$

while, as $\nu \rightarrow \infty$

$$\frac{\lambda+1}{\lambda\alpha} \left[A_m'' + \frac{4\lambda\alpha}{\lambda+1} A_m' - \frac{4\lambda\alpha}{\lambda+1} A_m \right] + \frac{\lambda-1}{\lambda\alpha} \left[B_m'' - \frac{1}{\nu} B_m' + \frac{1-m^2}{\nu^2} B_m \right] = S_m(\nu) e^{-2\nu\alpha} + O(e^{-2\lambda\nu\alpha}) + O(e^{-4\nu\alpha})$$

and

$$\frac{\lambda-1}{\lambda\alpha} \left[A_m'' - \frac{1}{\nu} A_m' + \frac{(1-m^2)}{\nu^2} A_m \right] + \frac{\lambda+1}{\lambda\alpha} \left[B_m'' + \frac{4\lambda\alpha}{\lambda+1} B_m' - \frac{4\lambda\alpha}{\lambda+1} B_m \right] = T_m(\nu) e^{-2\nu\alpha} + O(e^{-2\lambda\nu\alpha}) + O(e^{-4\nu\alpha})$$

where the coefficients of the polynomials K , L , S and T depend on e_{ij} and $(\Omega_i - \omega_i)$, and n is determined by their truncation. The leading terms in the first order approximation to the homogeneous solutions (A_{mh} , B_{mh}) and the particular solutions (A_{mp} , B_{mp})

$$\begin{aligned} A_{mh} &= \nu^{1+m}, \quad A_{op} = O(\nu), \quad A_{\pm 1p} = O(\nu), \quad A_{\pm 2} = O(\nu^5) \\ B_{mh} &= \nu^{-2 \pm \sqrt{9+m^2}}, \quad B_{op} = -\frac{24\lambda}{(\lambda+1)^3}, \quad B_{\pm 1p} = -\frac{2}{3} \frac{(\lambda-1)}{(\lambda+1)^2}, \quad B_{\pm 2} = O(\nu^2) \end{aligned} \quad (A10)$$

for (A8), and

$$A_{mh} = B_{mh} = (\nu, e^{-2\nu\alpha}), \quad A_{mp} = O(S_m e^{-2\nu\alpha}), \quad B_{mp} = O(T_m e^{-2\nu\alpha}) \quad (A11)$$

for (A9) provide then the appropriate boundary conditions for the numerical solution in view of (2.10) and the requirement that both A_m and B_m decay exponentially for large ν .

The above system was solved numerically as a boundary value problem by representing the derivatives in the usual finite differences scheme which, in turn, yields

$$\begin{aligned} \approx \approx Y + \approx \approx Z &= \approx \\ \approx \approx Y + \approx \approx Z &= \approx \end{aligned} \quad (A12)$$

where \underline{Y} , \underline{Z} , \underline{D} and \underline{W} are the vectors of the values of A_m , B_m , F_m and G_m at the grid points and \underline{N} , \underline{T} , \underline{A} and \underline{Z} represent the matrix forms of the linear operators of (A7). It was found possible to avoid a straightforward solution of (A12), which would have involved inverting a complicated matrix, and to by-pass numerical instabilities, which, in view of (A8), arise in the regions $\lambda \rightarrow 1$ and $\lambda \rightarrow \infty$, as $\nu \rightarrow 0$, by the use of the simple iterative procedure

$$\left(\underline{A} - \frac{\nu\lambda}{1-\lambda} \underline{N} \right) \underline{Y}^{(n+1)} = \left(\underline{W} - \frac{\nu\lambda}{1-\lambda} \underline{D} \right) - \left(\underline{T} - \frac{\nu\lambda}{1-\lambda} \underline{Z} \right) \underline{Z}^{(n)}$$

$$\underline{T} \underline{Z}^{(n+1)} = \underline{W} - \underline{A} \underline{Y}^{(n+1)}$$

where n is the iteration number.

Table A1: The explicit expressions for the integrals in (A5)

and the inhomogeneous terms in (A7) (for $U_3 = -\zeta e_{33}$)*

$$R_o = [10\nu(P'_B - P'_A) + 3\nu^2(P''_B - P''_A)] e_{33}$$

$$B_o = (20\nu Q'_B + 6\nu^2 Q''_B) e_{33}$$

$$C_o = -2(1 - 2Q_B) e_{33}$$

$$D_o = -2(P_B - P_A) e_{33}$$

$$E_o = -\nu(1 - 2Q_B)(\Omega_3 - \omega_3 + \frac{3}{2}e_{33})$$

$$F_o = \nu(P_B - P_A)(\Omega_3 - \omega_3 + \frac{3}{2}e_{33})$$

$$G_o = -\nu(1 - 2Q_B)(\Omega_3 - \omega_3 - \frac{3}{2}e_{33})$$

$$H_o = \nu(P_B - P_A)(\Omega_3 - \omega_3 - \frac{3}{2}e_{33})$$

$$A_{-1} = -\left[\frac{2}{\nu\alpha}(1 - 2Q_A) + 4(\nu + \frac{1}{\alpha})Q'_A - \frac{2}{\nu\alpha}\left(\frac{\lambda-1}{\lambda}\right)(P_A - Q_A - \nu P'_A + \nu Q'_A) - 2\zeta\nu(P''_B - P''_A) \right] (\Omega_2 - \omega_2)$$

$$- \left[\frac{2}{\nu\alpha}(1 - 2Q_A) + 4(5\nu + \frac{1}{\alpha})Q'_A + 8\nu^2 Q''_A - \frac{2}{\nu\alpha}\left(\frac{\lambda-1}{\lambda}\right)(P_A - Q_A - \nu P'_A + \nu Q'_A) + 2\zeta\nu(P''_B - P''_A) \right] e_{13}$$

$$B_{-1} = -\left[\frac{2}{\nu\alpha}(P_B - P_A) - 2(\nu + \frac{1}{\alpha})(P'_B - P'_A) - \frac{2}{\nu\alpha}\left(\frac{\lambda-1}{\lambda}\right)(P_B - Q_B - \nu P'_B + \nu Q'_B) - 4\zeta\nu Q''_B \right] (\Omega_2 - \omega_2)$$

$$- \left[\frac{2}{\nu\alpha}(P_B - P_A) - 2(5\nu + \frac{1}{\alpha})(P'_B - P'_A) - 4\nu^2(P''_B - P''_A) - \frac{2}{\nu\alpha}\left(\frac{\lambda-1}{\lambda}\right)(P_B - Q_B - \nu P'_B + \nu Q'_B) + 4\zeta\nu Q''_B \right] e_{13}$$

*for $m = +1$ replace $\Omega_2 - \omega_2$ by $-\Omega_1 + \omega_1$ and e_{13} by e_{23} in expressions with $m = -1$; similarly, for $m = +2$ replace $e_{11} - e_{22}$ by $2e_{12}$ in $m = -2$.

Table A1: Continued

$$C_{-1} = 2 \left[\left(1 + \frac{1}{\nu\alpha}\right) (P_B - P_A) - \frac{1}{\nu\alpha} \left(\frac{\lambda-1}{\lambda}\right) (P_B - Q_B) \right] (\Omega_2^{-\omega_2 + e_{13}})$$

$$D_{-1} = 2 \left[\left(1 + \frac{1}{\nu\alpha}\right) (1 - 2Q_A) - \frac{1}{\nu\alpha} \left(\frac{\lambda-1}{\lambda}\right) (P_A - Q_A) \right] (\Omega_2^{-\omega_2 + e_{13}})$$

$$E_{-1} = - \left[\left(\nu + \frac{1}{\alpha}\right) (P_B - P_A) - \frac{\lambda-1}{\lambda\alpha} (P_B - Q_B) + 2\zeta(1 - 2Q_B) \right] (\Omega_2^{-\omega_2}) \\ + \left[\left(3\nu - \frac{1}{\alpha}\right) (P_B - P_A) + \frac{\lambda-1}{\lambda\alpha} (P_B - Q_B) + 2\zeta(1 - 2Q_B) \right] e_{13}$$

$$F_{-1} = - \left[\left(\nu + \frac{1}{\alpha}\right) (1 - 2Q_A) - \frac{\lambda-1}{\lambda\alpha} (P_A - Q_A) - 2\zeta(P_B - P_A) \right] (\Omega_2^{-\omega_2}) \\ + \left[\left(3\nu - \frac{1}{\alpha}\right) (1 - 2Q_A) + \frac{\lambda-1}{\lambda\alpha} (P_A - Q_A) - 2\zeta(P_B - P_A) \right] e_{13}$$

$$G_{-1} = - \left[\left(\nu + \frac{1}{\alpha}\right) (P_B - P_A) - \frac{\lambda-1}{\lambda\alpha} (P_B - Q_B) \right] (\Omega_2^{-\omega_2 + e_{13}})$$

$$H_{-1} = - \left[\left(\nu + \frac{1}{\alpha}\right) (1 - 2Q_A) - \frac{\lambda-1}{\lambda\alpha} (P_A - Q_A) \right] (\Omega_2^{-\omega_2 + e_{13}})$$

$$A_{-2} = \nu^2 (P_B'' - P_A'') (e_{11} - e_{22})$$

$$B_{-2} = 2\nu^2 Q_B'' (e_{11} - e_{22})$$

$$E_{-2} = \nu(1 - 2Q_B) (e_{11} - e_{22})$$

$$F_{-2} = \nu(P_B - P_A) (e_{11} - e_{22})$$

