a0005

Point-Vortex Dynamics

S Boatto, IMPA, Rio de Janeiro, Brazil **D Crowdy**, Imperial College, London, UK

© 2006 Elsevier Ltd. All rights reserved.

s0005 Introduction

<u>p0005</u> Vortices have a long fascinating history. Descartes wrote in his *Le Monde*:

...que tous les mouvements qui se font au Monde sont en quelque façon circulaire: c'est à dire que, quand un corps quitte sa place, il entre toujours en celle d'un autre, et celui-ci en celle d'un autre, et ainsi de suite jusques au dernier, qui occupe au même instant le lieu délaissé par le premier.

p0010 In particular, Descartes thought of vortices to model the dynamics of the solar system, as reported by W W R Ball (1940):

Descartes' physical theory of the universe, embodying most of the results contained in his earlier and unpublished *Le Monde*, is given in his *Principia*, 1644,... He assumes that the matter of the universe must be in motion, and that the motion must result in a number of vortices. He stated that the sun is the center of an immense whirlpool of this matter, in which the planets float and are swept round like straws in a whirlpool of water.

p0015 Descartes' theory was later on recused by Newton in his Principia in 1687. Few centuries later, W Thomson (1867) the later Lord Kelvin, made use of vortices to formulate his atomic theory: each atom was assumed to be made up of vortices in a sort of ideal fluid. In 1878-79 the American physicist A M Mayer conducted a few experiments with needle magnets placed on floating pieces of cork in an applied magnetic field, as toy models for studying atomic interactions and forms (Mayer 1878, Aref et al. 2003). In 1883 inspired by Mayer experiments, J J Thomson combined W Thomson's atomic theory with H von Helmholtz's point-vortex theory (Helmholtz 1858): he thought as the electrons were point vortices inside a positively charged shell (see Figure 1), the vortices being located at the vertices of regular parallelograms and investigated about the stability of such structures (see Thomson (1883, section 2.1)). The vortex-atomic theory survived for quite a few years up to Rutherford's experiments proved that atoms have quite a different structure! Before continuing this historical/ modeling overview, let's address the following auestion:

what is a vortex and, more specifically, what is a point-vortex?

Roughly speaking, following Descartes, a vortex $\underline{p0020}$ is an entity which makes particles move along circular-like orbits. Examples are the cyclones and anticyclones in the atmosphere, (see Figure 2). Mathematically speaking, let $u = (u, v, w) \in \mathbb{R}^3$ be a velocity field, the associated vorticity field ω is defined to be

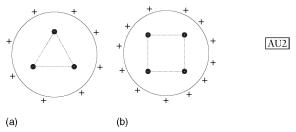
$$\omega = \nabla \wedge \boldsymbol{u} \tag{1}$$

In this article we are considering exclusively inviscid flows which are also incompressible, that is,

$$\nabla \cdot \boldsymbol{u} = 0 \tag{2}$$

and have constant density ρ , which we normalize to be equal to 1 (ρ =1). In two dimensions, a point-vortex field is the simplest of all vorticity fields: it can be thought as an entity where the vorticity field is concentrated into a point. In other words, point vortices are singularities of the vorticity field! Then, in the plane the vorticity field associated to a system of N point vortices is

$$\omega(\mathbf{r}) = \sum_{\alpha=1}^{N} \Gamma_{\alpha} \delta(\mathbf{r} - \mathbf{r}_{\alpha})$$
 [3]



electrons and (b) atom with four electrons. From Thomson JJ (1883) A Treatise on the Motion of Vortex Rings. New York: Macmillan and Thomson JJ (1904) Electricity and Matter Westmister Archibald Constable.

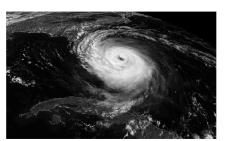
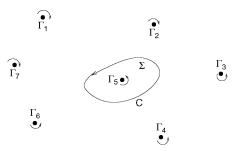


Figure 2 Hurricane Jeanne. Reproduced with permission from the National Oceanic and Atmospheric Administration (NOAA) (www.noaanews.noaa.gov).

0010

2 Point-Vortex Dynamics



AU3 <u>f0015</u>

Figure 3

where Γ_{α} , $\alpha = 1, ..., N$, is a constant and corresponds to the vorticity (or circulation) of the α -vortex, situated at r_{α} . In fact by definition, the circulation around a curve C delimiting a region Σ with boundary C,

$$\Gamma_{\mathrm{C}} = \oint_{\mathrm{C}} \boldsymbol{u} \cdot \mathrm{d}\boldsymbol{s} = \iint_{\Sigma} (\nabla \wedge \boldsymbol{u}) \cdot \boldsymbol{n} \, \mathrm{d}\boldsymbol{A} = \iint_{\Sigma} \omega \quad [4]$$

where we have used Stokes' theorem to bring in the vorticity. Then if the region contains only the α th point vortex, we obtain

$$\Gamma_{\rm C} = \int\!\!\int_{\Sigma} \omega \cdot \mathrm{d}A = \Gamma_{\alpha}$$
 [5]

by eqn [3]. A positive (resp. negative) sign of Γ_{α} indicates that the corresponding point vortex induces an anticlockwise (resp. clockwise) particle motion, see Figure 4a)). Is there an analog of a point-vortex system for a three-dimensional flow?

p0025

Yes, and this brings in the analogy between vortex lines and magnetic field lines that Mayer used in his experiments with floating magnets. In fact, in three dimensions, the notion of a point vortex can be extended to that one of a straight vortex line (see Figure 4b), where, by definition, a vortex line is a curve that is tangent to the vorticity vector ω at each of its point. In this context we would like to mention the beautiful experiments of Yarmchuck–Gordon–Packard on vortices in superfluid helium. They observed the formation of stable polygonal configurations of identical vortices, quite similar to the

ones observed by Mayer with his magnets (see Figures 5 and 1).

One would like to understand how such config- p0030 urations form and to give a theoretical account about their stability. In order to answer these questions we have to first be able to describe the dynamics of a system of point vortices from a mathematical point of view.

Evolution Equations

s0010

Can point vortices be viewed as "discrete" (or p0035 localized) solutions of Euler equation in two dimensions? Let us consider the Euler equation

$$\frac{\partial u}{\partial t} + u \cdot \nabla u = -\nabla p + f$$
 [6]

where p is the pressure, $f = -\nabla U$ is a conservative force, and restrict our attention to the two-dimensional setting, for example, vortex dynamics on the plane (or a sphere). Then it is immediate that by taking the curl of eqn [6] we obtain the evolution equation of the vorticity, that is,

$$\frac{\partial \omega}{\partial t} + \boldsymbol{u} \cdot \nabla \omega = 0, \quad \text{or} \quad \frac{D\omega}{Dt} = 0$$
 [7]

where the operator $D/Dt = \partial/\partial t + \mathbf{u} \cdot \nabla$ is called the material derivative and describes the evolution along the flow lines. It follows from eqn [7] that in two dimensions the vorticity is conserved as it is transported along the flow lines. Then a natural question arises: supposing the vorticity field ω is known, is it possible to deduce the velocity field ugenerating ω ? Or in other words, is it possible to solve the system of eqns [1]-[2]? It is immediate to see that in general the solution is not unique, if some boundary conditions are not specified (see Marchioro and Pulvirenti (1993)). Furthermore, as already observed by Kirchhoff in 1876 (Boatto and Cabral 2003), in two dimensions we can recast the fluid equations [1]-[2] into a Hamiltonian formalism. In fact, notice that on the plane $u = (\dot{x}, \dot{y})$ and eqn [2] is still satisfied if we represent the velocity components as

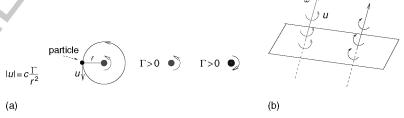


Figure 4 (a) Advected by the velocity field of one point vortex, a test particle follows a circular orbit, with a speed proportional to the absolute value of the vortex circulation and inversely proportional to the square of its distance from the vortex. (b) Straight vortex lines.

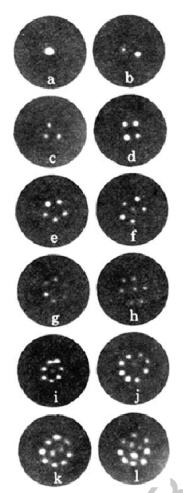


Figure 5 Photographs of vortex configurations in a rotated f0025 sample of superfluid helium with 1,...,11 vorticies. Reprinted figure with permission from Yarmchuk EJ, Gordon MJV, and Packard RE (1979) Observation of stationary vortices arrays in rotating superfluid Helium. Physical Review Letters 43(3): 214-217. Copyright (1979) by the American Physical Society.

$$\dot{x} = \frac{\partial \Psi}{\partial y}, \qquad \dot{y} = -\frac{\partial \Psi}{\partial x}$$
 [8]

that is, by means of Ψ , called the stream function. Formally, Ψ plays the rôle of a Hamiltonian for the pair of conjugate variables (x, y) and it is used to describe the dynamics of a test particle, located at (x, y) and advected by the flow. By substituting [8] into [1], we obtain

$$\Delta\Psi(\mathbf{r}) = \omega(\mathbf{r}) \tag{9}$$

that is, a Poisson equation with ω as a source term. Then, once we specify the vorticity field, by inverting [9] we obtain the stream function Ψ to be

$$\Psi(\mathbf{r}) = \int G(\mathbf{r}, \mathbf{r}') \omega(\mathbf{r}') \, d\mathbf{r}'$$
 [10]

where G(r, r') is the Green's function, solution of the equation $\Delta G(x, y) = -\delta(x, y)$. The Green's function both for the plane and the sphere is (Marchioro and Pulvirenti 1993)

$$G(r, r') = -\frac{1}{4\pi} \log ||r - r'||^2$$
 [11]

where $\|\mathbf{r} - \mathbf{r}'\|^2 = (x - x')^2 + (y - y')^2$. By [10], once we specify the vorticity field $\omega(\mathbf{r})$ we can compute Ψ , and by replacing it into [8] the velocity field becomes

$$u(r) = \int K(r, r')\omega(r') dr'$$
 [12]

where $K(r,r') = -(r-r')^{\perp}/[2\pi ||r-r'||^2]$ and it represents the velocity field generated by a point vortex of intensity one, located at r'. Then by considering the vorticity field generated by point vortices, eqn [3], together with eqn [11], eqn [10] becomes

$$\Psi(\mathbf{r}) = -\frac{1}{4\pi} \int \log \|\mathbf{r} - \mathbf{r}'\|^2 \left(\sum_{\alpha=1}^N \Gamma_\alpha \delta(\mathbf{r}' - \mathbf{r}_\alpha) \right) d\mathbf{r}'$$
$$= -\frac{1}{4\pi} \sum_{\alpha=1}^N \Gamma_\alpha \log \|\mathbf{r} - \mathbf{r}_\alpha\|^2$$
[13]

Equation [13] describes together with [8], the dynamics of a test particle at a point r = (x, y) in the plane. Analogously, it can be shown that the dynamics of a systems of point vortices in the plane is given by the equations

$$\Gamma_{\alpha} \frac{\mathrm{d}x_{\alpha}}{\mathrm{d}t} = \frac{\partial H_{\nu}}{\partial y_{\alpha}}, \qquad \Gamma_{\alpha} \frac{\mathrm{d}y_{\alpha}}{\mathrm{d}t} = -\frac{\partial H_{\nu}}{\partial x_{\alpha}}$$
 [14]

where $(q_{\alpha}, p_{\alpha}) = (x_{\alpha}, \Gamma_{\alpha} y_{\alpha}), \alpha = 1, \dots, N$, is pair of conjugate variables and H_{ν} is the generalization of the stream function Ψ (eqn [13]):

$$H_{
u} = -rac{1}{4\pi} \sum_{lphaeta=1top lpha lpha lpha}^{N} \Gamma_{lpha} \Gamma_{eta} \log \|m{r}_{lpha} - m{r}_{eta}\|^2 \qquad [15]$$

Notice that the vortex Hamiltonian H_{ν} (eqn [15]) is an autonomous Hamiltonian and, as we will discuss in the first subsection, it provides a good Lyapunovlike function to study stability properties of some vortex configurations. Moreover, H_{ν} is invariant with respect to rotations and translations, then by the Noether theorem there are other first integrals of motion, that is,

$$L = \sum_{k=1}^{N} \Gamma_k \parallel x_k \parallel^2, \qquad M_x = \sum_{k=1}^{N} \Gamma_k x_k, \ M_y = \sum_{k=1}^{N} \Gamma_k y_k$$

expressing, respectively, the conservation of angular momentum, L, and linear momentum, M = (M_x, M_y) , on the plane. We shall denote with M the magnitude of M (i.e., M = ||M||). Furthermore, by introducing the Poisson bracket

$$[f,g] = \sum_{\alpha=1}^{N} \left(\frac{\partial f}{\partial q_{\alpha}} \frac{\partial g}{\partial p_{\alpha}} - \frac{\partial f}{\partial p_{\alpha}} \frac{\partial g}{\partial q_{\alpha}} \right)$$
$$= \sum_{\alpha=1}^{N} \frac{1}{\Gamma_{\alpha}} \left(\frac{\partial f}{\partial x_{\alpha}} \frac{\partial g}{\partial y_{\alpha}} - \frac{\partial f}{\partial y_{\alpha}} \frac{\partial g}{\partial x_{\alpha}} \right)$$

we can construct three integrals in involution out of the four conserved quantities L, M_x , M_y , and H_y . These are L, $M_x^2 + M_y^2$ and H_v : in fact,

$$[H_{\nu}, L] = 0, \qquad \left[H_{\nu}, M_{x}^{2} + M_{y}^{2}\right] = 0,$$
$$\left[L, M_{x}^{2} + M_{y}^{2}\right] = 0$$

It is then possible to reduce the system of equations from N to N-2 degrees of freedom. A Hamiltonian system with N degrees of freedom is integrable whenever there are N independent integrals of motion in involution. It follows that a vortex system with $N \leq 3$ is integrable, whereas the system of equations of four identical vortices has been shown by Ziglin to be nonintegrable in the sense that there are no other first integrals analytically depending on the coordinates and circulations, and functionally independent of L, H_{ν}, M_{x}, M_{y} (see Ziglin (1982)). The following, however, has been shown:

1. Let $K = \sum_{\alpha=1}^{N} k_{\alpha}$ be the total vorticity, $M = (M_x, M_y)$ the total momentum and M = ||M||. Then, as shown by Aref and Stremler (1999), if K = 0and M = 0, N-vortex problem [16] is integrable.

2. A system of four identical vortices (i.e., $k_{\alpha} = k$ for $\alpha = 1, ..., 4$) can undergo periodic or quasiperiodic motion for special initial conditions (see Aref and Pomphrey (1982)). More specifically, the motion of a system of four identical vortices can be periodic, quasiperiodic, or chaotic depending on the symmetry of the initial configuration. In fact, every vortex configuration that belongs to the subspace of symmetric configurations – $x_{\alpha} = -x_{\alpha+2}$ and $y_{\alpha} =$ $y_{\alpha+2}, \alpha=1,2$ – gives rise to an integrable vortex motion.

p0040 We have that up to two vortices, the motion is almost always periodic and the orbits are circles; the only exception being the case for which $k_2 = -k_1$, when the circles degenerate into straight lines. Thus, a configuration of two point vortices is always a relative equilibrium configuration, that is, there exists a specific reference frame in which the two vortices are at rest. If the vortices are identical $(\Gamma_1 = \Gamma_2 = \Gamma)$, the motion is synchronous with frequency $\Omega = \Gamma/\pi$ and the vortices share the same circular orbit (see Figure 6a). If the vortices are not identical and have vorticities of different magnitudes (say $|\Gamma_1| > |\Gamma_2|$), their motion is still synchronous and periodic, with frequency $\Omega = (\Gamma_1 + \Gamma_2)/(2\pi)$, and the vortices move on different circular orbits (with $r_2 < r_1$) both centered at the center of vorticity. Note that for both cases, identical and nonidentical vortices, we can view the vortex dynamics in a co-rotating frame where the vortices are simply at rest.

For three vortices we can have periodic and p0045 quasiperiodic motion, depending on the initial conditions, and for four vortices we can have periodic, quasiperiodic, or weakly chaotic motion.

Remarks p0050

(i) The nonintegrability of the 4-vortex system was also proved for configurations of nonidentical vortices. Koiller and Carvalho (1989) gave an analytical proof for $\Gamma_1 = -\Gamma_2$ and $\Gamma_3 = \Gamma_4 = \epsilon$, $0 \ll$ $\epsilon \ll 1$. Moreover, Castilla et al. (1993) considered the case: $\Gamma_1 = \Gamma_2 = \Gamma_3 = 1$ and $\Gamma_4 = \epsilon$.

(ii) Due to the translational and rotational symmetries of H_{ν} , there are some analogies between the N-vortex problem and the N-body problem,

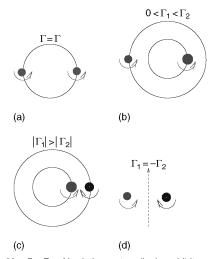


Figure 6(a-d) For N=2 the vortex dipole exhibits a synchronous and the orbits are in general circular orbits, with the exception of the case (d) for which $\Gamma_1 = -\Gamma_2$ and the circular orbit degenerates into a line (or a circle of infinite radius).

f0030

AU4

especially for what concerns configurations of relative equilibria (see Albouy (1996) and Glass (2000)). A relative equilibrium is a vortex (or mass) configuration that moves without change of shape or form, that is, a configuration which is steadily rotating or translating. A few examples are vortex polygons (see Figure 7) like the ones studied by Thomson, Mayer, Yarmchuk–Gordon–Packard, Boatto–Cabral (2003), Cabral–Schmidt (1999/2000), Dritschel–Polvani (1993), Lim–Montaldi–Roberts (2001), Sakajo (2004). For an exhaustive review on relative equilibria of vortices, see the article by Aref *et al.* (2003). We shall discuss about stability of polygonal vortex configuration in the

(iii) As shown by Kimura (1999) in a beautiful geometrical formalism, on the unit sphere (S^2) and on the Hyperbolic plane (H^2), the vortex Hamiltonians [15] are

$$H_v = -rac{1}{4\pi} {\sum_{lpha
eq eta}^N \Gamma_lpha \Gamma_eta \log (1-\cos
ho_{lpha eta})} \quad ext{on } S^2$$

$$H_{
u} = -rac{1}{4\pi} \sum_{lpha
eq eta}^{N} \Gamma_{lpha} \Gamma_{eta} \log rac{\cosh
ho_{lphaeta} - 1}{\cosh
ho_{lphaeta} + 1} \quad ext{on } H^2$$

where

following subsection.

$$\begin{split} \cos\rho_{\alpha\beta} &= \cos\theta_{\alpha}\cos\theta_{\beta} \\ &+ \sin\theta_{\alpha}\sin\theta_{\beta}\cos(\phi_{\alpha} - \phi_{\beta}) \quad \text{on } S^{2} \\ \cosh\rho_{\alpha\beta} &= \cosh\theta_{\alpha}\cosh\theta_{\beta} \\ &+ \sinh\theta_{\alpha}\sinh\theta_{\beta}\cos(\phi_{\alpha} - \phi_{\beta}) \quad \text{on } H^{2} \end{split}$$

On S^2 , θ_{α} and ϕ_{α} are, respectively, the co-latitude and the longitude of the α -vortex, $\alpha = 1, ..., N$. We

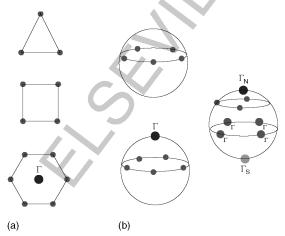


Figure 7 Polygonal configuration of vortices: (a) planar configurations and (b) configurations of vortex rings on a sphere, with and without polar vortices.

can define canonical variables q_{α} and p_{α} on S^2 and H^2 , respectively, as

$$q_{\alpha} = \Gamma_{\alpha} \cos \theta_{\alpha},$$
 $p_{\alpha} = \phi_{\alpha}$ on S^{2}
 $q_{\alpha} = \Gamma_{\alpha} \cosh \theta_{\alpha},$ $p_{\alpha} = \phi_{\alpha}$ on H^{2}

Montaldi *et al.* (2002) studied vortex dynamics on a cylindrical surface, and Soulière and Tokieda (2002) considered vortex dynamics on surfaces with symmetries.

(iv) As we shall see in the section on point vortex motion, it is sometimes useful to employ the complex analysis formalism. Then the variables of interest are $z_{\alpha} = x_{\alpha} + \mathrm{i} y_{\alpha}, \alpha = 1, \ldots, N$, and its conjugate \bar{z}_{α} , the Hamiltonian [15] takes the form

$$H_{
u} = -rac{1}{2\pi} {\sum_{lpha
eq eta} \Gamma_{lpha} \Gamma_{eta} \log |z_{lpha} - z_{eta}|}$$

and the equations of motions become

$$\dot{z}_{lpha} = rac{\mathrm{i}}{2\pi} \sum_{eta
eq lpha, eta = 1}^{N} \Gamma_{eta} rac{z_{lpha} - z_{eta}}{\left|z_{lpha} - z_{eta}
ight|^{2}}, \quad lpha = 1, \dots, N \quad [16]$$

(v) Equation [14] can we rewritten in a more compact form as

$$\frac{\mathrm{d}X}{\mathrm{d}t} = J\nabla_X H_{\nu} \tag{17}$$

where

$$X = (q_1, \dots, q_N, p_1, \dots, p_N)$$

$$\nabla_X = \left(\frac{\partial}{\partial q_1}, \dots, \frac{\partial}{\partial q_N}, \frac{\partial}{\partial p_1}, \dots, \frac{\partial}{\partial p_N}\right)$$

$$J = \begin{pmatrix} O & \mathbb{I} \\ -\mathbb{I} & O \end{pmatrix}$$

I being the $N \times N$ identity matrix.

(vi) How close is the point-vortex model to the original Euler equation? Point-vortex systems represent discrete solutions of the Euler equation in a "weak" sense – see both the book and the article by Marchioro and Pulvirenti (1993, 1994). These authors proved that the Euler dynamics is "similar" to the vortex dynamics in which the vortices are localized in very small regions, and the vortex intensities are the total vorticities associated to such small regions. In particular, let us consider a vorticity field with compact support on a family of ϵ -balls, that is,

$$\omega^{\epsilon} = \sum_{i=1}^{N} \omega_{i}^{\epsilon}$$

AU6



<u>f0040</u> **Figure 8** In the limit $\epsilon \rightarrow 0$, the dynamics of the center of vorticity of a vortex ϵ -ball is approximated by the dynamics of a point vortex.

with support of ω_i^{ϵ} contained in the ball of center x_i (independent of ϵ) and radius ϵ . Furthermore let us assume that

$$\int_{|\boldsymbol{r}-\boldsymbol{r}_i| \le \epsilon} \omega_i^{\epsilon} \, \mathrm{d}\boldsymbol{r} = \Gamma_i$$

with the γ_i independent of ϵ . Then in the limit $\epsilon \rightarrow 0$ dynamics of the center of vorticity $B_{\epsilon}(t) = \int r\omega_{\epsilon}(r,t) dr$, of a given ϵ -ball, "converges" to the motion of a single point vortex (see Figure 8). This result is important to illustrate as vortex systems provide both a useful heuristic tool in the analysis of the general properties of the solutions of Euler's equations (Poupaud 2002, Schochet 1995), and a useful starting point for the construction of practical algorithms for solving equations in specific situations. In particular, it provides a theoretical justification to the vortex method previously introduced by Carnevale et al. (1992). These authors constructed a numerical algorithm to study turbulence decaying in two dimensions. Their vortex method greatly simplifies fluid simulations as basically it relies on a discretization of the fluid into circular patches. The dynamics of patches is given by the centers of vorticity, which interact as a pointvortex system, endowed with a rule dictating as patches merge (see Figure 9).

s0015 Stability of a Vortex Ring

f0045

As mentioned in Introduction, the study of vortex relative equilibria has a long history. Kelvin showed that steadily rotating patterns of identical vortices

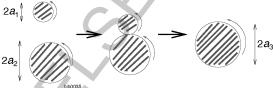


Figure 9 In Carnevale *et al.* (1992) the fluid is modeled by a dilute vortex gas with density ρ and typical radius a. The dynamics is governed by the point-vortex dynamics of the disk centers, each disk corresponding to a point vortex of intensity $\Gamma = \pi \xi_{ext} a^2$, where ξ_{ext} plays the role of a vorticity density. Two vortices or radius a_1 and a_2 merge when their center-to-center distance is less or equal to the sum of their radii, $a_1 + a_1$. Then a new vortex is created and its radius a_3 is given by $a_3 = (a_1^4 + a_2^4)^{1/4}$.

arise as solutions of a variational problem in which the interaction energy (vortex Hamiltonian) is minimized subject to the constraint that the angular impulse be maintained (see Aref (2003). In 1883, while studying and modeling the atomic structure, J J Thomson investigated the linear stability of corotating point vortices in the plane. In particular, his interest was in configurations of identical vortices equally spaced along the circumference of a circle, that is, located at the vertices of a regular polygon (see Figure 7). He proved that for six of fewer vortices the polygonal configurations are stable, while for seven vortices - the Thomson heptagon he erroneously concluded that the configuration is slightly unstable. It took more than a century to make some progresses on this problem. D G Dritschel (1985) succeeded in solving the heptagon mystery for what concerns its linear stability analysis, leaving open the nonlinear stability question: he proved that the Thomson heptagon is neutrally stable and that for eight or more vortices the corresponding polygonal configurations are linearly unstable. Later on in 1993, Polvani and Dritschel (1993) generalized the techniques used in Dritschel (1985) to study the linear stability of a "latitudinal" ring of point vortices on the sphere, as a function of the number N of vortices in the ring, and of the ring's co-latitude θ (see Figure 10). They proved that polygonal configurations are more unstable on the sphere than in the plane. In particular, they showed that at the pole, for N < 7 the configuration is stable, for N=7 it is neutrally stable and for N>7 it is unstable. By means of the energy momentum method (Marsden-Meyer-Weistein reduction), J E Marsden and S Pekarsky (1998) studied the nonlinear stability analysis for the integrable case of polygonal configurations of three vortices of arbitrary vorticities (Γ_1 , Γ_2 and Γ_3) on the sphere, letting open the stability analysis for nonintegrable vortex systems (N > 3). In 1999 H E Cabral and D S Schmidt completed the linear and nonlinear stability

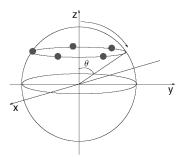


Figure 10 Latitudinal ring of vortices. Reproduced from *SIAM Journal of Applied Mathematics*.



analysis at once for polygonal configurations in the plane. In 2003 Boatto and Cabral studied the nonlinear stability of a ring of vortices on the sphere, as a function of the number of vortices N and the ring colatitude θ . Boatto and Simó (2004) generalized the stability analysis to the case of a ring with polar vortices and of multiple rings, the key idea being, as we shall discuss in this section, the structure of the Hassian of the Hamiltonian.

p0060 How to infer about linear and nonlinear stability of steadily rotating configurations?

Let us restrict the discussion to a polygonal ring of p0065 identical vortices on a sphere as illustrated in Figure 7 (Boatto and Cabral 2003, Boatto and Simó 2004). The reasoning is easily generalized for the planar case. The case of multiple rings is discussed in great detail in Boatto and Simó (2004). A polygonal ring is a relative equilibrium of coordinates $X(t) = (q_1(t), \dots, q_N(t), p_1(t), \dots,$ $p_N(t)$), where

$$q_{\alpha}(t) = \phi_{\alpha}(t) = \omega t + \phi_{o\alpha}$$

$$p_{\alpha}(t) = p_{o} = \Gamma \cos \theta_{o} \quad \alpha = 1, \dots, N$$
[18]

 $\omega = (N-1)p_o/r_o^2$, $r_o = \sqrt{1-p_o^2/\Gamma^2}$, $\phi_{o\alpha}$ and $\theta_{o\alpha} = \theta_{o\alpha}$ being the initial longitude and co-latitude of the α th vortex.

Theorem 1 (Spherical case) (Boatto and Simó p0070 2004). The relative equilibrium [18] is (linearly and nonlinearly) stable if

$$-4(N-1)(11-N) + 24(N-1)r_o^2 +2N^2 + 1 + 3(-1)^N < 0$$
 [19]

and it is unstable if the inequality is reversed.

p0075 Remarks

(i) By Theorem 1 a vortex polygon, of N point vortices, is stable for $0^{\circ} \le \theta_o \le \theta_o^*$ and $(180^{\circ} - \theta_o^*) \le$ $\theta_o \leq 180^\circ$, where $\theta_o^* = \arcsin(r_o^*)$ and

$$r_o^{*2} < \frac{7 - N}{4}$$
 for N odd $r_o^{*2} < \frac{N^2 - 8N + 8}{4(N - 1)}$ for N even

where $r_o^* = \sin \theta_o^*$.

(ii) Theorem 1 includes at once the results of Thomson (1883), Dritschel (1985), and Polvani and Dritschel (1993) (and other authors which have been working in the area (Aref et al. 2003)). We recover the planar case by setting $r_o = 0$ in eqn [19], deducing that stability is guaranteed for N < 7.

To prove Theorem 1 it is useful to consider the p0080 Hamiltonian equations as in eqn [17]. The first step is to change of reference frame: view the dynamics in a frame co-rotating with the relative equilibrium configuration. In the co-rotating reference system, the Hamiltonian takes the form

$$\tilde{H} = H + \omega M_{\bullet}$$

where M is the momentum of the system, and H and ω are, respectively, the Hamiltonian and the rotational frequency of the relative equilibrium in the original frame of reference. In the new reference frame, the relative equilibrium becomes an equilibrium, X^* , and the standard techniques can be used to study its stability.

To study linear stability, the relevant equation is

$$\frac{\mathrm{d}\Delta X}{\mathrm{d}t} = JS\Delta X \tag{20}$$

where $X = X^* + \Delta X$, and S is the Hessian of \tilde{H} evaluated at the equilibrium X^* . Then linear (or spectral) stability is deduced by studying the eigenvalues of the matrix IS (spectral stability). For nonlinear stability we make use of a sufficient stability criterion due to Dirichlet (1897) (Boatto and Cabral 2003):

Theorem 2 Let X* be an equilibrium of anauto- p0090 nomous system of ordinary differential equations

$$\frac{\mathrm{d}X}{\mathrm{d}t} = f(X), \qquad \Omega \subset \mathbb{R}^{2N}$$
 [21]

that is, $f(X^*) = 0$. If there exists a positive (or negative) definite integral F of the system [21] in a neighborhood of the equilibrium X^* , then X^* is stable.

In our case the Hamiltonian itself is an integral of p0095 motion. Then by studying definiteness of its Hessian, S, evaluated at X^* , we infer minimal stability intervals in θ and N. Details are given in Boatto and Cabral (2003) and Boatto and Simó (2004). The proof is mainly based on the following considerations:

1. Since S is a symmetric matrix it is diagonalizable, that is, there exists an orthogonal matrix C such that $C^TSC = D$, where D is a diagonal matrix, $D = \operatorname{diag}(\lambda_1, \dots, \lambda_N)$. Furthermore, the matrix C can be chosen to leave invariant the symplectic form (equivalently $J = C^{T}JC$). Then by the canonical change of variables $Y = C^TX$ eqn [20] becomes

$$\frac{\mathrm{d}\Delta Y}{\mathrm{d}t} = JD\Delta Y \tag{22}$$

where $Y = (\tilde{q}_1, \dots, \tilde{q}_N, \tilde{p}_1, \dots, \tilde{p}_N)$ and $(\tilde{q}_i, \tilde{p}_i)$, $j=1,\ldots,N$, are pairs of conjugate variables. Equation [22] can be rewritten as

$$\frac{\mathrm{d}^2 \Delta \tilde{q}_j}{\mathrm{d}t^2} = -\lambda_j \lambda_{j+N} \Delta \tilde{q}_j, \quad j = 1, \dots, N$$

2. When evaluated at the equilibrium X^* , the Hessian S takes the block structure

$$\tilde{S} = \begin{pmatrix} Q & \mathbf{O} \\ \mathbf{O} & P \end{pmatrix}$$

where the matrices Q and P are symmetric circulant matrices, that is, $(N \times N)$ matrices of the form

$$A = \begin{pmatrix} a_1 & a_2 & \dots & a_N \\ a_N & a_1 & \dots & a_{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ a_2 & a_3 & \dots & a_1 \end{pmatrix}$$
 [23]

Circulant matrices are of special interest to us because we can easily compute their eigenvalues and eigenvectors for all N. In fact, it is immediate to show that:

Lemma 3 All circulant matrices [23] have p0100 eigenvalues

$$\lambda_j = \sum_{k=1}^N a_k r_j^{k-1}, \quad j = 1, \dots, N$$

and $_corresponding$ eigenvectors $v_j = (1, r_j, ...,$ $(i,j,j,k,r)^{\mathrm{T}}, j=1,...N$, where $r_j=\exp{(2\pi(j-1)/N)}$ are solutions of $r^{\mathrm{N}}=1$.

s0020 Passive Tracers in the Velocity Fields of N Point Vortices: The Restricted (N+1)-Vortex Problem

The terminology "restricted (N+1)-vortex problem" is used in analogy with celestial mechanics literature, when one of the vorticities is taken to be zero. The zero-vorticity vortex does not effect the dynamics of the remaining N-vortices. For this reason, it is said to be passively advected by the flow of the remaining N-vortices and in the fluid mechanics' literature the terminology passive tracer is also employed. The tracer dynamics is given by the Hamiltonian equations [8]. Notice that in general the Hamiltonian Ψ is time dependent, through the vortex variables $r_i, j = 1, ..., N$, that is,

$$\Psi(\mathbf{r},t) = \Psi(\mathbf{r},\mathbf{r}_1(t),\ldots,\mathbf{r}_N(t))$$

and (q, p) = (x, y) play the role of conjugate canonical variables. There is an extensive literature on the subject both from a theoretical (see, e.g., Boatto and Simó (2004) and Newton (2001)) and an experimental (van Heijst 1993, Ottino 1990) points of view. As discussed in the previous section, there are some vortex configurations, such as the polygonal ones, for which vortices undergo to a periodic circular motion. Then by viewing the dynamics in a reference frame co-rotating with the vortices the tracer Hamiltonian is manifestly time independent and, therefore, integrable - since it reduces to a Hamiltonian of one degree of freedom. In such an occurrence, tracer trajectories form a web of homoclinic and heteroclinic orbits. An interesting theoretical problem is to study how the tracer transport properties (i.e., existence of barriers to transport, diffusion etc.) are effected by perturbing the poly- AU26 gonal vortex configuration, that is, by introducing in Ψ a "genuine" time dependence (periodic, quasiperiodic, or chaotic) (see, e.g., Boatto and Pierrehumbert (1999), Rom-Kedar, Leonard and Wiggins (1990), Kuznetsov and Zaslavsky (2000), and Newton (2001)). Furthermore, in the lab experiments, color dyes, which monitor the flow velocity field, are often used as the experimental equivalent of tracer particles. In this contest we would like to stress the striking resemblance between theoretical particle trajectories, deduced from point vortex dynamics, and the actual dye visualizations observed by van Heijst and Flor for vortex dipoles in a stratified fluid (see Figures 11 and 12) (van Heijst 1993). Similarly, tripolar structures have been observed both in lab experiments (see Figure 13) and in nature (see Figure 14). Recently, the Danish group of Jansson-Haspang-Jensen-Hersen-Bohr has observed beautiful rotating polygons, such as squares and pentagons, on a fluid surface in the presence of a rotating cylinder (see Figure 15).

Point Vortex Motion with Boundaries

In comparison with the extensive literature on point p0110 vortex motion in unbounded domains, the study of point vortex motion in the presence of walls is modest. There is, however, a general theory for such problems, and some recent new developments in this area has resulted in a versatile tool for analyzing point vortex motion with boundaries. Both Saffman and Newton (Newton 2001) contain chapters on point vortex motion with boundaries, the latter also featuring a detailed bibliography. The reader is referred there for standard treatments; here, we focus on more recent developments of the mathematical theory.

The Method of Images

When point vortices move around in bounded p0115 domains, it is clear that the motion is subject to the constraint that no fluid should penetrate any of

s0025

s0030

the boundary walls of the domain. If n denotes the local normal to the boundary walls, the boundary condition on the velocity field \boldsymbol{u} is therefore $\boldsymbol{u} \cdot \boldsymbol{n} = 0$ everywhere on the walls. Another way to say the same thing is that all the walls must be streamlines so that the streamfunction, ψ say, must be constant on any boundary wall.

p0120

A classical approach to bounded vortex motion is the celebrated method of images - a rather special technique limited to cases where the domain of interest has certain geometrical symmetries so that an appropriate distribution of image vorticity can be ascertained, essentially by inspection. This image vorticity is placed in nonphysical regions of the plane in order to satisfy the boundary conditions that the walls act as impenetrable barriers for the flow.

p0125

The simplest example is the motion of a single vortex next to a straight plane wall of infinite extent. Suppose the wall is along y = 0 in an (x, y)plane and that the fluid occupies the upper-half plane. If a circulation- Γ vortex is at the complex position $z_0 = x_0 + iy_0$, the solution for the streamfunction is

$$\psi(z,\overline{z}) = -\frac{\Gamma}{2\pi} \log \left| \frac{z - z_0}{z - \overline{z_0}} \right|$$
 [24]

where z = x + iy. This has a single logarithmic singularity in the upper-half plane at $z=z_0$

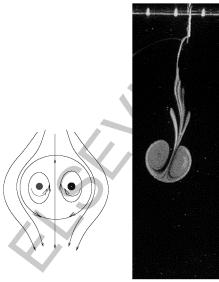
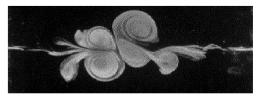
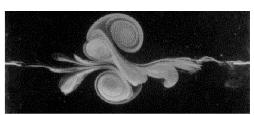


Figure 11 Test-particle trajectories: on the left, theoretical trajectories, from the point-vortex model; on the right, a top view of a laboratory experiment in stratified flows. Reproduced from van Heijst GJF and Flor JB (1989) Dipole formation and collisions in a stratified fluid. Nature 340: 212-215, with AU10 permission from Nature Publishing Group.







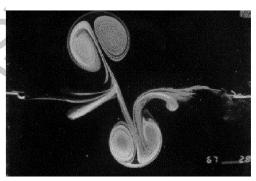


Figure 12 A frontal collision of two dipoles as observed in a stratified fluid: after a so called "partner-exchange" two new dipoles are formed. Reproduced from van Heiist GJF and Flor JB (1989) Dipole formation and collisions in a stratified fluid. Nature 340: 212-215, with permission from Nature Publishing Group.

f0060

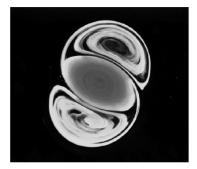


Figure 13 A tripolar vortex structure as observed in a rotating stratified fluid. Reproduced from van Heijst GJF, Kloosterziel RC, and Williams CWM (1991) Laboratory experiments on the tripolar vortex in a rotating fluid. Journal of Fluid Mechanics 225: 301-331, with permission from Cambridge University Press.

f0065

Figure 14 Infrared image taken by NOAA11 satellite on January 4 1990 (0212 UT) shows a tripolar structure in the Bay of Biscay. The central part of the tripole measures about 50-70 km and rotates clockwise, whereas the two satellite vortices rotate anticlockwise. The dipoles persisted for a few days before it fell apart. Reproduced from Pingree RD and Le Cann B, Anticyclonic Eddy X91 in the Southern Bay of Biscay, Journal of Geophysical Research, 97: 14353-14362, May 1991 to February 1992. Copyright (1992) American Geophysical Union. Reproduced/modified by permission of American Geophysical Union.



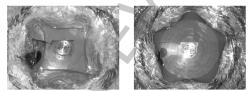


Figure 15 The free surface of a rotating fluid will, due to the f0075 centrifugal force, be pressed radially outward. If the flow is driven by rotating the bottom plate, the axial symmetry can break spontaneously and the surface can take the shape of a rigidly rotating polygon. With water Jansson-Haspang-Jensen-Hersen-Bohr have observed polygons with up to six corners. The rotation speed of the polygons does not coincide with that of the plate, but it is often mode-locked, such that the polygon rotates by one corner for each complete rotation of the plate. Reproduced from Jansson TRN, Haspang M, Jensen KH, Hersen P, and Bohr T (2005) Rotating polygons on a fluid surface. Preprint, with permission from T Bohr.

(corresponding to the point vortex) and it is easily checked that $\psi = 0$ on y = 0. Therefore, no fluid penetrates the wall. Equation [24] can be written as

$$\psi(z,\overline{z}) = -\frac{\Gamma}{2\pi}\log|z - z_0| + \frac{\Gamma}{2\pi}\log|z - \overline{z_0}| \qquad [25]$$

which is the sum of the streamfunction due to a point vortex of circulation Γ at $z_0 = x_0 + iy_0$ and another, one imagines, of circulation $-\Gamma$ at $\overline{z_0}$ = $x_0 - iy_0$. In this case, the image vortex distribution is simple: it is just the second vortex sitting at the reflected point in the wall. The method of images can be applied to flows in other regions bounded by straight line segments (e.g., wedge regions of various angles (Newton 2001)).

A variant of the method of images is the Milne- p0130 Thomson circle theorem relevant to planar flow around a circular cylinder. Given a complex potential w(z) with the required singularities in the fluid region exterior to the cylinder, but failing to satisfy the boundary condition that the surface of the cylinder is a streamline, this theorem says that the correct potential W(z) is

$$W(z) = w(z) + \overline{w}(a^2/z)$$
 [26]

where a is the cylinder radius and $\overline{w}(z)$ is the conjugate function to w(z). It is easy to verify that the imaginary part of W(z), that is, the streamfunction, is zero on |z| = a. The second term, $\overline{w}(a^2/z)$, produces the required distribution of image vorticity inside the cylinder. A famous example is the Föppl vortex pair which is the simplest model of the trailing vortices shed in the wake of a circular aerofoil traveling at uniform speed.

Kirchhoff-Routh-Lin Theory

The most important general mathematical tool for p0135 point vortex motion in bounded planar regions is the Hamiltonian approach associated with the names of Kirchhoff (1876) and Routh (1881), AU12 who developed the early theory. Lamb gives an account of their original work. It is now known that the problem of N-vortex motion in a simply connected domain is a Hamiltonian dynamical system. Moreover, the Hamiltonian has simple transformation properties when a given flow domain of interest is mapped conformally to another - a result originally due to Routh. A formula for the Hamiltonian can be built from knowledge of the instantaneous Green's function associated with motion of the point vortex in the simply connected domain D. In fact, [24] is precisely the relevant Green's function when D is the upper-half plane.

s0035

Much later, in 1941, Lin (1941) extended these p0140 general results to the case of multiply connected fluid regions. To visualize such a region, think of a bounded region of the plane containing fluid but

also a finite number of impenetrable islands whose boundaries act as barriers for the fluid motion. If the islands are infinitely thin, they can be thought of as straight wall segments immersed in the flow (see later examples). Lin (1941) showed that both the Hamiltonian structure, and the transformation properties of the Hamiltonian under conformal mapping, are preserved in the multiply connected case.

<u>s0040</u> Lin's Special Green's Function

Since Lin's result subsumes the earlier simply p0145 connected studies, we now outline the key results as presented in Lin (1941). Consider a fluid region D, with outer boundary C_0 and M enclosed islands each having boundaries $\{C_i|i=1,\ldots,M\}$. Lin introduced a special Green's function $G(x, y; x_0, y_0)$ satisfying the following properties:

1. the function

$$g(x, y; x_0, y_0) = -G(x, y; x_0, y_0) - \frac{1}{2\pi} \log r_0$$
 [27]

is harmonic with respect to (x, y) throughout the region D including at the point (x_0, y_0) . Here,

$$r_0 = \sqrt{(x-x_0)^2 + (y-y_0)^2};$$

2. if $\partial G/\partial n$ is the normal derivative of G on a curve then

$$G(x, y; x_0, y_0) = A_k$$
, on $C_k, k = 1, ..., M$

$$\oint_{C_k} \frac{\partial G}{\partial n} ds = 0, \quad k = 1, ..., M$$
[28]

where ds denotes an element of arc and $\{A_k\}$ are constants;

3. $G(x, y; x_0, y_0) = 0$ on C_0 .

Flucher and Gustafsson (1997) refer to this G as the hydrodynamic Green's function. (In fact, it coincides with the modified Green's function arising in abstract potential theory - a function that is dual to the usual first-type Green's function that equals zero on all the domain boundaries.) On use of G, Lin established the following two key results:

p0150 Theorem 4 If N vortices of strengths $\{\Gamma_k | k =$ $1, \ldots, N$ are present in an incompressible fluid at the points $\{(x_k, y_k)|k=1,\ldots,N\}$ in a general multiply connected region D bounded by fixed boundaries, the stream function of the fluid motion is given by

$$\psi(x, y; x_k, y_k) = \psi_0(x, y) + \sum_{k=1}^{N} \Gamma_k G(x, y; x_k, y_k)$$
 [29]

where $\psi_0(x,y)$ is the streamfunction due to outside agencies and is independent of the point vortex positions.

Theorem 5 For the motion of vortices of strengths p0155 $\{\Gamma_k | k=1,\ldots,N\}$ in a general region D bounded by fixed boundaries, there exists a Kirchhoff-Routh function $H(\{x_k, y_k\})$, depending on the point vortex positions, such that

$$\Gamma_k \frac{\mathrm{d}x_k}{\mathrm{d}t} = \frac{\partial H}{\partial y_k}, \qquad \Gamma_k \frac{\mathrm{d}y_k}{\mathrm{d}t} = -\frac{\partial H}{\partial x_k}$$
 [30]

where $H(\{x_k, y_k\})$ is given by

$$H(\{x_{k}, y_{k}\}) = \sum_{k=1}^{N} \Gamma_{k} \psi_{0}(x_{k}, y_{k})$$

$$+ \sum_{\substack{k_{1}, k_{2}-1\\k_{1}>k_{2}}}^{N} \Gamma_{k_{1}} \Gamma_{k_{2}} G(x_{k_{1}}, y_{k_{1}}; x_{k_{2}}, y_{k_{2}})$$

$$- \frac{1}{2} \sum_{k=1}^{N} \Gamma_{k}^{2} g(x_{k}, y_{k}; x_{k}, y_{k})$$
[31]

In rescaled coordinates $(x_k, \Gamma_k y_k)$, [30] is a Hamiltonian system in canonical form. For historical reasons, H is often called the Kirchhoff-Routh path function. Analyzing the separate contributions to the path function [31] is instructive: the first term is the contribution from flows imposed from outside (e.g., background flows and round-island circulations), the second term is the "free-space" contribution (it is the relevant Hamiltonian when no boundaries are present) while the third term encodes the effect of the boundary walls (or, the effect of the "image vorticity" distribution discussed earlier).

Lin (1941) went on to show that, with the p0160 Hamiltonian in some D given by H in [31], the Hamiltonian relevant to vortex motion in another domain obtained from D by a conformal mapping $z(\zeta)$ consists of [31] with some simple extra additive contributions dependent only on the derivative of the map $z(\zeta)$ evaluated at the point vortex positions.

Flucher and Gustafsson (1997) also introduce the Robin function $\mathcal{R}(x_0, y_0)$ defined as the regular part of the above hydrodynamic Green's function evaluated at the point vortex. Indeed, $\mathcal{R}(x_0, y_0) \equiv$ $g(x_0, y_0; x_0, y_0)$, where g is defined in [27]. An interesting fact is that, for single-vortex motion in a simply connected domain, $\mathcal{R}(x_0, y_0)$ satisfies the quasilinear elliptic Liouville equation everywhere in

D with the boundary condition that it becomes infinite everywhere on the boundary of D.

p0170

By combining the Kirchhoff-Routh theory with conformal mapping theory, many interesting problems can be studied. What happens, for example, if there is a gap in the wall of Figure 16? In recent work, Johnson and McDonald (2005) show that if the vortex starts off, far from the gap, at a distance of less than half the gap width from the wall, then it will eventually penetrate the gap. Otherwise, it will dip towards the gap but not go through it. The trajectories are shown in Figure 17.

p0175

Unfortunately, Lin did not provide any explicit analytical expressions for G in the multiply connected case. This has limited the applicability of his theory beyond fluid regions that are anything other than simply and doubly connected. Recently, however, Lin's theory has recently been brought to implementational fruition by Crowdy and Marshall

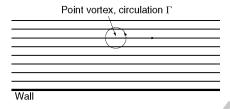


Image vortex, circulation-I

Figure 16 The motion of a point vortex near an infinite straight wall. The vortex moves, at constant speed, maintaining a constant distance from the wall. Other possible trajectories are shown; they are all straight lines parallel to the wall. The motion can be thought of as being induced by an opposite-circulation "image" vortex at the reflected point in the wall.

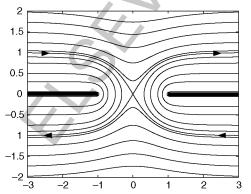


Figure 17 Distribution of point vortex trajectories near a wall f0085 with a single gap of length 2. There is a critical trajectory which, far from the gap, is unit distance from the wall.

(2005), who, up to conformal mapping, have derived explicit formulas for the hydrodynamic Green's function in multiply connected fluid regions of arbitrary finite connectivity. Their approach makes use of elements of classical function theory dating back to the work of Poincare, Schottky, and Klein (among others). This allows new problems involving bounded vortex motion to be tackled. For example, the motion of a single vortex around multiple circular islands has been studied in Crowdy and Marshall (2005), thereby extending recent work on the two-island problem (Johnson and McDonald 2005). If the wall in Figure 17 happens to have two (or more) gaps, then the fluid region is multiply connected. The two-gap (doubly connected) case was recently solved by Johnson and McDonald (2005) using Schwarz-Christoffel maps combined with elements of elliptic function theory (see Figure 18). Crowdy and Marshall have solved the problem of an arbitrary number of gaps in a wall by exploiting the new general theory presented in Crowdy and Marshall (2005) (and related works by the authors). The case of a wall with three gaps represents a triply connected fluid region and the critical vortex trajectory is plotted in Figure 19.

Point vortex motion in bounded domains on the p0180 surface of a sphere has received scant attention in

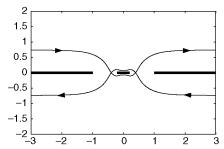


Figure 18 The critical trajectory when there are two symmetric gaps in a wall. The fluid region is now doubly connected This problem is solved in Johnson and McDonald (2005) and Crowdy and Marshall (2005).

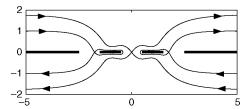


Figure 19 The critical vortex trajectories when there are three gaps in the wall. This time the fluid region is triply connected. This problem is solved in Crowdy and Marshall (2005) using the general methods in Crowdy and Marshall (2005).

the literature, although Kidambi and Newton (2000) and Newton (2001) have recently made a contribution. Such paradigms are clearly relevant to planetary-scale oceanographic flows in which oceanic eddies interact with topography such as ridges and land masses and deserve further study.

	and land masses and deserve further study.
	Further Reading
<u>b0005</u>	Albouy A (1996) The symmetric central configurations of four
<u>b0010</u>	equal masses. Contemporary Mathematics 198: 131–135. Aref H, Newton PK, Stremler MA, Tokieda T, and Vainchtein DL
AU14	(2003) Vortex crystals. Advances in Applied Mathematics 39.
b0015	Aref H and Stremler MA (1999) Four-vortex motion with zero
	total circulation and impulse. <i>Physics of Fluids</i> 11(12): 3704–3715.
<u>b0020</u>	Ball WWR (1940) A Short Account of the History of Mathe-
AU15	matics, 12th edn. MacMillan.
<u>b0025</u>	Boatto S and Cabral HE (2003) Nonlinear stability of a
	latitudinal ring of point vortices on a non-rotating sphere. SIAM Journal of Applied Mathematics 64: 216–230.
b0030	Boatto S and Simó C (2004) Stability of latitudinal vortex rings
AU16	with polar vortices. Preprint.
b0035	Carnevale GF, McWilliams JC, Pomeau Y, Weiss JB, and Young
	WR (1992) Rates, pathways, and end states of nonlinear
	evolution in decaying two-dimensional. <i>Physics of Fluids A</i> 4(6): 1314–1316.
<u>b0040</u>	Carnevale GF, McWilliams JC, Pomeau Y, Weiss JB, and Young
	WR (1991) Evolution of vortex statistics in two-dimensional
b0045	turbulence. <i>Physical Review Letters</i> 66(21): 2735–2737. Castilla MSAC, Moauro V, Negrini P, and Oliva WM (1993) The
<u>500 15</u>	four positive vortices problem – regions of chaotic behavior
	and non-integrability. Annales de l'Institut Henri Poincaré -
AU17	Phys. Theor 59(1): 99-115.
<u>b0050</u>	Crowdy DG and Marshall JS (2005) Analytical formulae for the
	Kirchhoff–Routh path function in multiply connected
b0055	domains. <i>Proceedings of the Royal Society A</i> 461: 2477–2501. Crowdy DG and Marshall JS (2005) The motion of a point vortex
<u>00033</u>	around multiple circular islands. <i>Physics of Fluids</i> 17:
	560–602.
<u>b0060</u>	Dritschel DG (1985) The stability and energetics of co-rotating
	uniform vortices. Journal of Fluid Mechanics 157: 95-134.
<u>b0065</u>	Flucher M and Gustafsson B (1997) Vortex Motion in Two
	Dimensional Hydrodynamics. Royal Institute of Technology Report No. TRITA-MAT-1997-MA-02.
<u>b0070</u>	Glass K (2000) Symmetry and bifurcations of planar configura-
00070	tions of the N-body and other problems. Dynamics and
	Stability of Systems 15(2): 59-73.
<u>b0075</u>	van Heijst GJF and Flor JB (1989) Dipole formation and
	collisions in a stratified fluid. <i>Nature</i> 340: 212–215.
<u>b0080</u>	van Heijst GJF, Kloosterziel RC, and Williams CWM (1991)
	Laboratory experiments on the tripolar vortex in a rotating fluid. <i>Journal of Fluid Mechanics</i> 225: 301–331.
b0085	van Heijst GJF (1993) Self-organization of two-dimensional
50003	flows. Nederlands Tijdschrift voor Natuurkunde 59:
	221 225 (http://www.fluid.tro.pl)

321-325 (http://www.fluid.tue.nl).

zine 4(33): 485-512.

b0090 von Helmholtz H (1858) On the integrals of the hydrodynamical

equations which express vortex motion. Philosophical Maga-

Jansson TRN, Haspang M, Jensen KH, Hersen P, and Bohr T	<u>b0095</u>	
	50100	
	00100	
Kimura Y (1999) Vortex motion on surfaces with constant	<u>b0105</u>	
	b0110	
	<u>D0110</u>	
matical Physics 120(4): 643–652.		
	<u>b0115</u>	
	b0120	
	<u>D0120</u>	
Proceedings of the National Academy Sciences 27(12):		
575–577.		
	<u>b0125</u>	
	b0130	
Incompressible Non-viscous Fluids vol. 96 AMS vol. 96. New		
	1.0425	
		ı
		İ
	b0145	Ì
	<u>b0150</u>	ļ
		Į
	<u>DU16U</u>	
2(3): 417–430.		
Newton PK (2001) The N-Vortex Problem. Analytical Techni-	<u>b0165</u>	
	1.0470	
	<u>b0170</u>	
	b0175	
Southern Bay of Biscay. Journal of Geophysical Research 97:		
	1.04.00	
	<u>b0180</u>	
35–64.		
Poupaud F (2002) Diagonal defect measures, adhesion dynamics	<u>b0185</u>	
and Euler equation. Methods and Applications of Analysis		
	b0190	
	<u>00170</u>	
tions in Partial Differential Equations 20(5&6): 1077–1104.		
	<u>b0195</u>	
	1.0200	
	=	
	b0205	
Constable.		
	<u>b0210</u>	
IN PROPERTY AND PORTED TO A STATE OF A STATE		
Ziglin SL (1982) Quasi-periodic motions of vortex systems.	b0215	
	(2005) Rotating polygons on a fluid surface. Preprint. Johnson ER and McDonald NR (2005) Vortices near barriers with multiple gaps. Journal of Fluid Mechanics 531: 335–358. Kimura Y (1999) Vortex motion on surfaces with constant curvature. Proceedings of the Royal Society of London A 455: 245–259. Koiller J and Carvalho SP (1989) Non-integrability of the 4-vortex system: analytical proof. Communications in Mathematical Physics 120(4): 643–652. Lin CC (1941) On the motion of vortices in two dimensions. I. Existence of the Kirchhoff-Routh function. Proceedings of the National Academy of Sciences 27(12): 570–575. Lin CC (1941) On the motion of vortices in two dimensions. II. Some further investigations on the Kirchhoff-Routh function. Proceedings of the National Academy Sciences 27(12): 575–577. Marchioro C and Pulvirenti M (1993) Vortices and localization in Euler flows. Communications in Mathematical Physics 154: 49–61. Marchioro C and Pulvirenti M (1994) Mathematical Theory of Incompressible Non-viscous Fluids vol. 96 AMS vol. 96. New York: Springer. Mayer AM (1878) American Journal of Science and Arts 15: 276–277. Mayer AM (1878) Nature 17: 487–488. Mayer AM (1878) Scientific American 2045–2047. Mayer AM (1878) Romerican Journal of Science 16: 247–256. Mayer AM (1878) Philosophical Magazine 7: 98–108. Montaldi J, Soulière A, and Tokieda T (2002) Vortex dyanmics on a cylinder. SIAM Journal of Applied Dynamical Systems 2(3): 417–430. Newton PK (2001) The N-Vortex Problem. Analytical Techniques. New York: Springer. Ottino JM (1990) The Kimematics of Mixing: Stretching, Chaos and Transport. Cambridge: Cambridge University Press. Pingree RD and Le Cann B (1992) Anticyctonic Eddy X91 in the Southern Bay of Biscay. Journal of Geophysical Research 97: 14353–14362. Polvani LM and Dritschel DG (1993) Wave and vortex dynamics on the surface of a sphere. Journal of Fluid Mechanics 255: 35–64. Poupaud F (2002) Diagonal defect measures, adhesion dynamics and Euler equations and concentration-cancellation. Communications in	(2005) Rotating polygons on a fluid surface. Preprint. Johnson ER and McDonald NR (2005) Vortices near barriers with multiple gaps. Journal of Fluid Mechanics 531: 335–358. Kimura Y (1999) Vortex motion on surfaces with constant curvature. Proceedings of the Royal Society of London A 455: 245–259. Koiller J and Carvalho SP (1989) Non-integrability of the 4-vortex system: analytical proof. Communications in Mathematical Physics 120(4): 643–652. Lin CC (1941) On the motion of vortices in two dimensions. I. Existence of the Kirchhoff-Routh function. Proceedings of the National Academy of Sciences 27(12): 570–575. Lin CC (1941) On the motion of vortices in two dimensions. II. Some further investigations on the Kirchhoff-Routh function. Proceedings of the National Academy Sciences 27(12): 575–577. Marchioro C and Pulvirenti M (1993) Vortices and localization in Euler flows. Communications in Mathematical Physics 154: 49–61. Marchioro C and Pulvirenti M (1994) Mathematical Theory of Incompressible Non-viscous Fluids vol. 96 AMS vol. 96. New York: Springer. Mayer AM (1878) Nature 17: 487–488. Mayer AM (1878) Nature 17: 487–488. Mayer AM (1878) Nature 17: 487–488. Mayer AM (1878) Memican Journal of Science and Arts 15: 276–277. Mayer AM (1878) Nature 17: 487–488. Montaldi J, Soulière A, and Tokieda T (2002) Vortex dyanmics on a cylinder. SIAM Journal of Applied Dynamical Systems 2(3): 417–430. Newton PK (2001) The N-Vortex Problem. Analytical Techniques. New York: Springer. Ottino JM (1990) The Kimematics of Mixing: Stretching, Chaos and Transport. Cambridge: Cambridge University Press. Pingree RD and Le Cann B (1992) Anticyctonic Eddy X91 in the Southern Bay of Biscay. Journal of Geophysical Research 97: 14353–14362. Polvani LM and Dritschel DG (1993) Wave and vortex dynamics on the surface of a sphere. Journal of Fluid Mechanics 255: 35–64. Poupaud F (2002) Diagonal defect measures, adhesion dynamics and Euler equations and concentration-cancellation. Communications in Partial Differential Equations 20(5866): 1077–11