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Existence of solutions of a system of 3D axisymmetric inviscid stagnation flows

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Abstract

A system of two integral equations is presented to describe the system of 3D axisymmetric inviscid stagnation flows related to Navier-Stokes equations and existence of its solutions is studied. Utilizing it, we construct analytically the similarity solutions of the 3D system. A nonexistence result is obtained. Previous study was only supported by numerical results.

MSC: 34B18

Keywords: Navier-Stokes equations; 3D flows; similarity solutions; integral systems; existence results

1 Introduction

The following system of two differential equations arising in the boundary layer problems in fluid mechanics

$$f'''(\eta) + (f(\eta) + \lambda g(\eta))f''(\eta) + (1 - f'^2(\eta)) = 0 \quad \text{on } [0, \infty), \quad (1.1)$$

$$g'''(\eta) + (f(\eta) + \lambda g(\eta))g''(\eta) + \lambda(1 - g'^2(\eta)) = 0 \quad \text{on } [0, \infty) \quad (1.2)$$

with boundary conditions

$$\begin{aligned} f(0) = 0, \quad f'(0) = 0, \quad f'(\infty) = 1, \\ g(0) = 0, \quad g'(0) = 0, \quad g'(\infty) = 1 \end{aligned} \quad (1.3)$$

has been used to describe the system of 3D axisymmetric inviscid stagnation flow [1, 2], which consists of three partial differential equations [2, 3], where λ is a parameter related to the external flow components.

A solution of (1.1)-(1.3) is called a similarity solution and can be used to express the solutions of the 3D system. Regarding the study of (1.1)-(1.3), Howarth [3] presented a numerical study for the case $0 < \lambda < 1$ which can be applied to the stagnation region of an ellipsoid. Davey [2] investigated numerically the stagnation region near a saddle point ($-1 < \lambda < 0$). The two-dimensional cases, $\lambda = g = 0$ or $\lambda = 1$ and $g = f$, and the special cases of the Falkner-Skan equation were solved by Hiemenz [4] and by Homann [5], respectively. Regarding the Falkner-Skan problems, further analytical study can be found in [6–10]. Also, one may refer to recent review of similarity solutions of the Navier-Stokes equations [11].

However, up to now, there has been very little analytical study on the existence of solutions of (1.1)-(1.3).

The main aim of this paper is to study the existence of solutions of (1.1)-(1.3) analytically for the case of $|\lambda| < 1$. The method is to present a system of two integral equations and study the existence of its solutions and then use it to construct the solutions of (1.1)-(1.3). Also, a nonexistence result is obtained.

2 A system of two integral equations related to (1.1)-(1.3)

In this section, we present a system of two integral equations to describe a system of (1.1)-(1.3) under suitable conditions, which will be utilized in Section 4.

Let

$$\begin{aligned} Q_1 &= \{x \in C[0, 1] : x(t) > 0, t \in [0, 1]\}, \\ Q_2 &= \{y \in C[0, 1] \cap C^1[0, 1] : y(t) \geq 0, t \in [0, 1]\}, \\ Q &= Q_1 \times Q_2 \end{aligned}$$

and

$$\Gamma = \{(f, g) \in C^3[0, \infty) \times C^3[0, \infty) : f'(\eta) \geq 0, g''(\eta) > 0, \eta \in [0, \infty)\}.$$

Lemma 2.1 *If $(f, g) \in \Gamma$ is a solution of (1.1)-(1.3), then $g''(\infty) = 0$.*

Proof Since $g'(+\infty) = 1$, we have

$$\liminf_{\eta \rightarrow \infty} g''(\eta) = 0. \quad (2.1)$$

Notice that $(f, g) \in \Gamma$, $f(\eta) = \int_0^\eta f'(s) ds \geq 0$, $g'(\eta) = \int_0^\eta g''(s) ds \geq 0$, $g(\eta) = \int_0^\eta g'(s) ds > 0$ and $1 > g'(\eta) > 0$ for $\eta \in (0, +\infty)$.

If $\lambda \geq 0$, we know $g'''(\eta) = -(f(\eta) + \lambda g(\eta))g''(\eta) - \lambda(1 - g'^2(\eta)) \leq 0$ and then g'' is decreasing on $[0, +\infty)$, which implies that $\lim_{\eta \rightarrow \infty} g''(\eta)$ exists. Hence, $g''(\infty) = 0$ by (2.1).

If $\lambda < 0$, we have $g'''(0) = -\lambda > 0$ by (1.2). By (2.1), there exists $\eta_0 > 0$ such that $g''(\eta_0) < g''(0)$ and then there exists η^* such that $g''(\eta^*) = \max\{g''(\eta) : \eta \in [0, \eta_0]\}$. Obviously, $\eta^* \in (0, \eta_0]$ by $g'''(0) > 0$. We prove that g'' is decreasing on (η^*, ∞) .

In fact, if there exist $\eta_1, \eta_2 \in (\eta^*, +\infty)$ with $\eta_1 < \eta_2$ such that $g''(\eta_1) < g''(\eta_2)$. Let $\eta^* \in [\eta^*, \eta_2]$ such that $g''(\eta^*) = \min\{g''(\eta) : \eta \in [\eta^*, \eta_2]\} > 0$, then $g'''(\eta^*) = 0$ and $g^{(4)}(\eta^*) \geq 0$.

Differentiating (1.2) with η , we have

$$g^{(4)}(\eta) = (\lambda g'(\eta) - f'(\eta))g''(\eta) - (f(\eta) + \lambda g(\eta))g'''(\eta),$$

then

$$g^{(4)}(\eta^*) = (\lambda g'(\eta^*) - f'(\eta^*))g''(\eta^*) < 0,$$

a contradiction. Hence, $g''(\eta)$ is decreasing on $(\eta^*, +\infty)$ and then $g''(\infty) = 0$.

This completes the proof. \square

Theorem 2.1 *If $(f, g) \in \Gamma$ is a solution of (1.1)-(1.2), then*

$$x(t) = \int_t^1 \frac{(2\lambda s + \lambda + y(s))(1-s)}{x(s)} ds + (1-t) \int_0^t \frac{\lambda s + y(s)}{x(s)} ds, \quad (2.2)$$

$$y(t) = \int_0^1 G_{0,1}(t, s) \frac{\lambda(s^2 - 1)y'(s) + (1 - y^2(s))}{x^2(s)} ds + t \quad (2.3)$$

has a solution $(x, y) \in Q$, where $G_{0,1}(t, s)$ denotes the Green function for $u''(t) = 0$ with $u(0) = 0$ and $u(b) = 0$ defined by

$$G_{0,b}(t, s) = \begin{cases} t(b-s)/b, & 0 \leq t \leq s \leq b, \\ s(b-t)/b, & 0 \leq s \leq t \leq b. \end{cases} \quad (2.4)$$

Proof Assume that $(f, g) \in \Gamma$. Let $\eta := \eta(t) = (g')^{-1}(t)$ for $t \in [0, 1]$ be the inverse function to $t = g'(\eta) : [0, \infty) \rightarrow [0, 1]$. It follows that g' is strictly increasing on $[0, +\infty)$ and $\eta(t) = (g')^{-1}(t) : [0, 1] \rightarrow [0, \infty)$ with $(g')^{-1}(0) = 0$, $\lim_{t \rightarrow 1^-} (g')^{-1}(t) = \infty$. Let $x(t) = g''(\eta) > 0$ for $t \in [0, 1]$, by Lemma 2.1, $x(1) = \lim_{\eta \rightarrow \infty} g''(\eta) = 0$. This implies that $x(t) > 0$ for $t \in [0, 1]$ and x is continuous on $[0, 1]$. By Lemma 2.1, we see that x is continuous from the left at 1. Hence, we have $x(t) \in C[0, 1]$ and $x(1) = 0$, i.e., $x(t) \in Q_1$.

Using the chain rule to $x(t) = g''(\eta)$, we obtain $g'''(\eta) \frac{d\eta}{dt} = x'(t)$ and by the inverse function theorem, we have

$$\frac{d\eta}{dt} = \frac{1}{g''(\eta)} = \frac{1}{x(t)} \quad \text{for } t \in [0, 1].$$

This, together with $g'(\eta) = t$, implies

$$g'''(\eta) = x'(t)x(t), \quad \eta = \int_0^t \frac{1}{x(s)} ds \quad \text{and} \quad g'(\eta) \frac{d\eta}{dt} = \frac{t}{x(t)} \quad \text{for } t \in [0, 1].$$

Integrating the last equality from 0 to t implies

$$g(\eta(t)) = \int_0^t \frac{s}{x(s)} ds \quad \text{for } t \in [0, 1].$$

Let

$$y(t) = f'(\eta) = f' \left(\int_0^t \frac{1}{x(s)} ds \right) \quad \text{for } t \in [0, 1].$$

Then $y(0) = 0$. By $f'(\infty) = 1$, we know that y is continuous from the left at 1 and then $y(1) = 1$.

Notice that $f'(\eta) \frac{d\eta}{dt} = \frac{y(t)}{x(t)}$, $t \in [0, 1]$, we have $f(\eta) = \int_0^t \frac{y(s)}{x(s)} ds$.

Differentiating $y(t)$ with t , we have

$$y'(t) = f''(\eta) \frac{d\eta}{dt} = \frac{f''(\eta)}{x(t)} \quad \text{for } t \in [0, 1].$$

From this, we have $f''(\eta) = y'(t)x(t)$ for $\eta \in [0, \infty)$ and $y \in Q_2$.

Differentiating $f''(\eta)$ with t and utilizing $\frac{d\eta}{dt} = \frac{1}{x(t)}$, we have

$$\frac{f'''(\eta)}{x(t)} = y''(t)x(t) + y'(t)x'(t).$$

Hence,

$$f'''(\eta) = y''(t)x^2(t) + y'(t)x(t)x'(t).$$

Substituting g, g', g'', g''' and f into (1.2) implies

$$x'(t) = - \int_0^t \frac{y(s) + \lambda s}{x(s)} ds + \frac{\lambda(t^2 - 1)}{x(t)}, \quad t \in [0, 1]. \quad (2.5)$$

Integrating (2.5) from t to 1, we have

$$\begin{aligned} x(1) - x(t) &= - \int_t^1 \int_0^\sigma \frac{y(s) + \lambda s}{x(s)} ds d\sigma + \int_t^1 \frac{\lambda(s^2 - 1)}{x(s)} ds \\ &= \int_t^1 \frac{\lambda(s^2 - 1)}{x(s)} ds - \int_0^t \left(\int_t^1 \frac{y(s) + \lambda s}{x(s)} d\sigma \right) ds - \int_t^1 \left(\int_s^1 \frac{y(s) + \lambda s}{x(s)} d\sigma \right) ds \\ &= \int_t^1 \frac{\lambda(s^2 - 1)}{x(s)} ds - \int_0^t \frac{y(s) + \lambda s}{x(s)} (1 - t) ds - \int_t^1 \frac{(y(s) + \lambda s)(1 - s)}{x(s)} ds \\ &= \int_t^1 \frac{\lambda(s^2 - 1) - (\lambda s + y(s))(1 - s)}{x(s)} ds - (1 - t) \int_0^t \frac{\lambda s + y(s)}{x(s)} ds \\ &= \int_t^1 \frac{(2\lambda s + \lambda + y(s))(s - 1)}{x(s)} ds - (1 - t) \int_0^t \frac{\lambda s + y(s)}{x(s)} ds. \end{aligned}$$

By $x(1) = 0$, then

$$x(t) = \int_t^1 \frac{(2\lambda s + \lambda + y(s))(s - 1)}{x(s)} ds + (1 - t) \int_0^t \frac{\lambda s + y(s)}{x(s)} ds.$$

Substituting f, f', f'', f''' and g into (1.1) implies

$$y''(t)x^2(t) + y'(t)x(t)x'(t) + y'(t)x(t) \int_0^t \frac{\lambda s + y(s)}{x(s)} ds + (1 - y^2(t)) = 0.$$

By $\int_0^t \frac{\lambda s + y(s)}{x(s)} ds = \frac{\lambda(t^2 - 1)}{x(t)} - x'(t)$, we have

$$y''(t) + \frac{\lambda(t^2 - 1)y'(t) + (1 - y^2(t))}{x^2(t)} = 0.$$

Therefore,

$$y(t) = \int_0^1 G_{0,1}(t, s) \frac{\lambda(s^2 - 1)y'(s) + (1 - y^2(s))}{x^2(s)} ds + t, \quad t \in [0, 1],$$

where $G_{0,1}(t, s)$ is defined by (2.4). Hence, (x, y) is a solution of (2.2)-(2.3) in Q . \square

3 Positive solutions of the system (2.2)-(2.3)

In this section, we will use the fixed point theorem to study the existence of positive solutions of the system (2.2)-(2.3).

Let

$$\delta = \delta(\lambda) = -\frac{\lambda}{2\lambda + 1}, \quad \lambda \in \left(-\frac{1}{3}, 0\right].$$

It is easy to verify

$$0 < \delta < 1 \quad \text{if and only if} \quad -\frac{1}{3} < \lambda < 0.$$

We define some functions

$$h(\lambda) = \int_{\delta}^1 (2\lambda s + \lambda + s)(1-s) ds + (1-\delta) \int_0^{\delta} (\lambda s + s) ds = \frac{(3\lambda + 1)^3}{6(2\lambda + 1)^2} + \frac{\lambda^2(\lambda + 1)(3\lambda + 1)}{2(2\lambda + 1)^3},$$

$$\sigma(\lambda) = \frac{\sqrt{\frac{3+5\lambda}{3}} + \sqrt{\frac{3-7\lambda}{3}}}{2},$$

$$l(\lambda) = -\lambda \int_0^{\delta} (1-s^2) ds = \frac{\lambda^2(11\lambda^2 + 12\lambda + 3)}{3(2\lambda + 1)^3},$$

$$\omega(\lambda) = \frac{h^2(\lambda)}{\sigma^2(\lambda)} - 2l(\lambda).$$

By computation, $\omega(0) = \frac{1}{36}$, $\omega(-\frac{1}{3}) = -\frac{4}{9}$, there exists $\lambda_0 \in (-\frac{1}{3}, 0)$ such that $\omega(\lambda) > 0$ for $\lambda \in (\lambda_0, 0]$ and $\omega(\lambda_0) = 0$.

In order to study the existence of solutions of (2.2)-(2.3) in Q for $\lambda \in (\lambda_0, 1)$, we denote the norm of the Banach space $C[0, 1] \times C^1[0, 1]$ by

$$\|(x, y)\| = \|x\| + \|y\| + \|y'\|,$$

where $\|x\| = \max\{|x(t)| : t \in [0, 1]\}$.

Let $(x, y) \in C[0, 1] \times C^1[0, 1]$ and $n > 0$ be a natural number, we define

$$\varphi x(t) = \max\{x(t), c(t)\}, \quad \varphi_n x(t) = \max\left\{x(t), c(t), \frac{1}{n}\right\}, \quad \theta y(t) = \max\{y(t), t\},$$

where $c(t) = c_{\lambda}(1-t)$, $t \in [0, 1]$,

$$c_{\lambda} = \begin{cases} \frac{1}{n}, & \lambda \geq 0, \\ \min\{\sqrt{h(\lambda)}, \sqrt{\omega(\lambda)}, \frac{(1+\lambda)(1-\delta)\delta^2}{4\sigma(\lambda)}\}, & \lambda_0 < \lambda < 0. \end{cases} \quad (3.1)$$

Notation

$$\alpha(y)(t) = 2\lambda t + \lambda + y(t),$$

$$\beta(y)(t) = \lambda t + y(t),$$

$$h(y)(t) = \lambda(t^2 - 1)y'(t) + (1 - (\theta y(t))^2)$$

and

$$\begin{aligned} B_n(x, y)(t) &= \int_0^1 G_{0,1}(t, s) \frac{h(y)(s)}{(\varphi_n x(s))^2} ds + t, \\ S_n(x, y)(t) &= \int_t^1 \frac{\alpha(y)(s)(1-s)}{\varphi_n x(s)} ds, \\ T_n(x, y)(t) &= \int_0^t \frac{\beta(y)(s)}{\varphi_n x(s)} ds, \end{aligned}$$

where $G_{0,1}(t, s)$ is defined by (2.4).

Let $(x, y) \in C[0, 1] \times C^1[0, 1]$, we define an operator F as follows:

$$F_n(x, y)(t) = (A_n(x, y)(t), B_n(x, y)(t)),$$

where

$$A_n(x, y)(t) = S_n(x, y)(t) + (1-t)T_n(x, y) + \frac{1}{n}.$$

It is easy to verify that φ_n, θ are continuous operators from $C[0, 1]$ into $C[0, 1]$ and $\varphi_n x(t) \geq \frac{1}{n}, t \in [0, 1]$, we know the following proposition holds:

Lemma 3.1 F_n is a continuous and compact operator from $C[0, 1] \times C^1[0, 1]$ to $C[0, 1] \times C^1[0, 1]$.

Lemma 3.2 Let $(\lambda, z, w) \in (-1, 1) \times C[0, 1] \times C^1[0, 1]$ and $0 < \mu \leq 1$ such that

$$x(t) = \mu A_n(x, y)(t), \quad (3.2)$$

$$y(t) = \mu B_n(x, y)(t). \quad (3.3)$$

Then the following assertions hold:

- (i) $\mu t \leq y(t) \leq 1$ for $t \in [0, 1]$.
- (ii) $\int_0^1 |y'(s)| ds \leq 2$ and $V_0^1(y) \leq 2$, where $V_0^1(y)$ is a total variation of y on $[0, 1]$.
- (iii) If $\mu = 1$, then $y(t)$ is increasing on $(0, 1)$ and then $\theta y(t) = y(t)$ for $t \in [0, 1]$.

Proof We shall use the basic fact: let $u(t) \in C[a, b] \times C^2(a, b)$ and $u(\xi)$ ($\xi \in (a, b)$) be local minimum (maximum), then $u''(\xi) \geq 0$ (≤ 0).

(i) If there exists $t_0 \in (0, 1)$ such that $y(t_0) > 1$, by $y(0) = 0 < \mu = y(1)$, we know that there exists $t_* \in (0, 1)$ such that $y(t_*) = \max\{y(t) : t \in [0, 1]\} > 1$. Differentiating (3.3) with t twice, we have

$$y''(t) = -\mu \frac{h(y)(t)}{(\varphi_n x(t))^2}. \quad (3.4)$$

By $y'(t_*) = 0$ and (3.4), we have

$$y''(t_*) = -\frac{\mu(1 - y^2(t_*))}{(\varphi_n x(t_*))^2} > 0,$$

a contradiction. Hence, $y(t) \leq 1$ for $t \in (0, 1)$.

If there exists $t_0 \in [0, 1]$ such that $\mu t_0 > y(t_0)$, let $\tau(t) = \mu t - y(t)$, by $\tau(0) = 0 = \tau(1)$ and $\tau(t_0) > 0$, we may assume $t_* \in (0, 1)$ such that $\tau(t_*) = \max\{\tau(t) : t \in [0, 1]\}$. This implies $\tau'(t_*) = 0$, i.e., $y'(t_*) = \mu$, and $\tau''(t_*) \leq 0$. By (3.4) and $\theta y(t_*) = t_*$, we know

$$h(y)(t_*) = \lambda(t_*^2 - 1)\mu + (1 - t_*^2) = (1 - \lambda\mu)(1 - t_*^2) > 0,$$

then

$$\tau''(t_*) = -y''(t_*) = \frac{\mu h(y)(t_*)}{(\varphi_n x(t_*))^2} > 0,$$

a contradiction. Hence, (i) holds.

(ii) Let $\tilde{t} \in [0, 1]$ such that $y(\tilde{t}) = \max\{y(t) : t \in [0, 1]\}$ and $\gamma = \sup\{\tilde{t}\}$. If $\gamma < 1$, we prove that $y(t)$ is increasing on $(0, \gamma)$ and decreasing on $(\gamma, 1)$.

Since $y(0) = 0$ and $y(1) = \mu > 0$, then $\gamma > 0$. Let $\gamma < 1$. If there exist $t_1, t_2 \in (0, \gamma)$ with $t_1 < t_2$ such that $y(t_1) > y(t_2)$, let $t_* \in (t_1, \gamma)$ such that $y(t_*) = \min\{y(t) : t \in [t_1, \gamma]\}$, then $y(t_*) < 1$ by (i). From $y'(t_*) = 0$, $t_* \leq \theta y(t_*) < 1$ and (3.4), we know

$$y''(t_*) = -\frac{\mu(1 - (\theta y(t_*))^2)}{(\varphi_n x(t_*))^2} < 0,$$

a contradiction.

If there exist $t_1, t_2 \in (\gamma, 1)$ with $t_1 < t_2$ such that $y(t_1) < y(t_2)$, let $t_* \in (\gamma, t_2)$ such that $y(t_*) = \min\{y(t) : t \in [\gamma, t_2]\}$, then $y(t_*) < 1$ by (i). Analogously, we know easily

$$y''(t_*) = -\frac{\mu(1 - (\theta y(t_*))^2)}{(\varphi_n x(t_*))^2} < 0,$$

a contradiction. Hence,

$$\int_0^1 |y'(s)| ds = \int_0^\gamma y'(s) ds - \int_\gamma^1 y'(s) ds = 2y(\gamma) - \mu \leq 2,$$

and $V_0^1(y) = \int_0^1 |y'(s)| ds \leq 2$, i.e., (ii) holds.

(iii) Let $\mu = 1$. By (i) and $y(1) = 1$, we know $\gamma = 1$ and then $y(t)$ is increasing on $(0, 1)$ and then $\theta y(t) = y(t)$ for $t \in [0, 1]$. Hence, (iii) holds. \square

Lemma 3.3 [12] *Let E be a Banach space, D be a bounded open set of E and $\theta \in D$, $F : \overline{D} \rightarrow E$ is compact. If $x \neq \mu Fx$ for any $0 < \mu < 1$ and $x \in \partial D$, then F has a fixed point in \overline{D} .*

Lemma 3.4 *Let $\lambda \in (-1, 1)$, then F has a fixed point (x_n, y_n) in $C[0, 1] \times C^1[0, 1]$, i.e., there exists $(x_n, y_n) \in C[0, 1] \times C^1[0, 1]$ such that*

$$x_n(t) = A(x_n, y_n)(t), \tag{3.5}$$

$$y_n(t) = B(x_n, y_n)(t) \tag{3.6}$$

hold.

Proof Let

$$\Omega = \{(x, y) : (x, y) \in C[0, 1] \times C^1[0, 1], \|(x, y)\| < R\},$$

where $R = 16n^2$. We prove $(x, y) \neq \mu F(x, y)$ for $0 < \mu < 1$ and with $\|(x, y)\| = R$.

In fact, if there exist (x, y) and μ with $\|(x, y)\| = R$ and $0 < \mu < 1$ such that $(x, y) \neq \mu F(x, y)$, by Lemma 3.2(i) and (iii), we have $\|y\| \leq 1$.

Since $|\alpha(y)(s)| \leq (2|\lambda| + |\lambda| + 1) = 3|\lambda| + 1$ and $|\beta(y)(s)| \leq |\lambda| + 1$ for $s \in [0, 1]$, this, together with $1 - t \leq 1 - s$ for $s \leq t$ and $\varphi_n x(t) \geq \frac{1}{n}$, implies

$$|S_n(x, y)(t)| \leq n \int_0^1 |\alpha(y)(s)| ds \leq (3|\lambda| + 1)n,$$

$$(1 - t)|T(x, y)(t)| \leq n \int_0^1 |\beta(s)| ds \leq (|\lambda| + 1)n.$$

And then $|x(t)| \leq |S_n(x, y)(t)| + (1 - t)|T_n(x, y)(t)| + 1 \leq 2(2|\lambda| + 1)n + 1$, i.e., $\|x\| \leq 2(2|\lambda| + 1)n + 1$.

By (3.3), we have

$$y'(t) = - \int_0^t s \frac{h(y)(s)}{(\varphi_n x(s))^2} ds + \int_t^1 (1 - s) \frac{h(y)(s)}{(\varphi_n x(s))^2} ds + 1. \quad (3.7)$$

Noticing that $|h(y)(s)| \leq |\lambda||y'(s)| + 1$ and $\varphi_n x(s) \geq \frac{1}{n}$ for $s \in [0, 1]$, we obtain $|\frac{h(y)(s)}{(\varphi_n x(s))^2}| \leq n^2(|\lambda||y'(s)| + 1)$ for $s \in [0, 1]$. This, together with (3.7) and Lemma 3.2(ii), implies

$$\begin{aligned} |y'(t)| &\leq \int_0^1 \left| \frac{h(y)(s)}{(\varphi_n x(s))^2} \right| ds + \int_0^1 \left| \frac{h(y)(s)}{(\varphi_n x(s))^2} \right| ds + 1 \\ &\leq 2(2|\lambda| + 1)n^2 + 1, \end{aligned}$$

i.e., $\|y'\| \leq 2(2|\lambda| + 1)n^2 + 1$. Hence,

$$\begin{aligned} \|(x, y)\| &= \|x\| + \|y\| + \|y'\| \\ &\leq 2(2|\lambda| + 1)n + 1 + 2(2|\lambda| + 1)n^2 + 1 < R, \end{aligned}$$

a contradiction.

By Lemmas 3.1 and 3.3, F has a fixed point (x_n, y_n) in $C[0, 1] \times C^1[0, 1]$. □

Lemma 3.5 *Let (x_n, y_n) be in Lemma 3.4, then*

- (i) $\{x_n(t)\}$ is bounded on $[0, 1]$.
- (ii) $\{x'_n(t)\}$ is bounded on $[0, b]$ for any $b \in (\frac{1}{2}, 1)$.

Proof By Lemma 3.3(i), we know $0 \leq y_n(t) \leq 1$. By (3.5), we have

$$x'_n(t) = \frac{-\lambda(1 - t^2)}{\varphi x_n(t)} - \int_0^t \frac{y_n(s) + \lambda s}{\varphi x_n(s)} ds, \quad t \in [0, 1]. \quad (3.8)$$

(i) For $\lambda \geq 0$, we know $x'_n(t) < 0$ for $t \in [0, 1]$, i.e., $x_n(t)$ is decreasing in $[0, 1]$, by $x_n(1) = \frac{1}{n}$, $\varphi x_n(t) = x_n(t)$ for $t \in [0, 1]$. By $\alpha(y_n)(t) \geq t$ for $t \in [0, 1]$ and (3.5), we have

$$x_n(t) \geq S_n(x_n, y_n)(t) \geq \int_t^1 \frac{s}{\varphi_n x(s)} ds \geq \frac{t}{x_n(t)} \int_t^1 (1-s) ds. \quad (3.9)$$

And then $x_n(t) \geq \frac{(1-t)\sqrt{2t}}{2}$ for $t \in [0, 1]$. Obviously, $x_n(t) \geq \frac{1-t}{2}$ for $t \in [\frac{1}{2}, 1]$. This, together with the decrease in x_n , implies

$$x_n(t) \geq \frac{1-t}{4} \quad \text{for } t \in [0, 1]. \quad (3.10)$$

Let $c^*(t) = \mu(1-t)$, μ defined by

$$\mu = \begin{cases} \frac{1}{4} & \text{if } \lambda \geq 0, \\ c_\lambda & \text{if } \lambda < 0, \end{cases}$$

where c_λ defined in (3.1).

It is easy to verify $\varphi_n x_n(t) \geq c^*(t)$ for $t \in [0, 1]$. And then

$$\begin{aligned} |S_n(x_n, y_n)(t)| &\leq \int_0^1 \frac{|\alpha(y_n)(s)|(1-s)}{c^*(s)} ds \leq \int_0^1 \frac{3|\lambda|+1}{\mu} ds < +\infty, \\ (1-t)|T_n(x_n, y_n)(t)| &\leq (1-t) \int_0^t \frac{|\beta(y_n)(s)|}{c^*(s)} ds \leq \int_0^1 \frac{1+|\lambda|}{\mu} ds < +\infty. \end{aligned}$$

The last two inequalities imply that $\{x_n(t)\}$ is bounded on $[0, 1]$.

(ii) By (3.8),

$$|x'_n(t)| \leq \frac{|\lambda|(1+t)}{\mu} + \int_0^t \frac{2}{c^*(s)} ds, \quad t \in [0, 1],$$

we know that $\{x'_n(t)\}$ is bounded on $[0, b]$ for any $b \in (\frac{1}{2}, 1)$. □

Lemma 3.6 *Let (x_n, y_n) be in Lemma 3.4, then*

- (i) $t \leq y_n(t) \leq 1$ and $y_n(t)$ is increasing in $[0, 1]$.
- (ii) $\{y'_n(t)\}$ is bounded and equicontinuous in $[0, b]$ for any $b \in (\frac{1}{2}, 1)$.

Proof

- (i) Lemma 3.2(i) and (iii) imply the desired results.
- (ii) For $b \in (\frac{1}{2}, 1)$, let $t_b \in [0, b]$ such that $y'_n(t_b) = \min\{y'_n(t) : t \in [0, b]\}$. Since $y'_n(t) \geq 0$ on $[0, 1]$, by Lemma 3.2(ii), $y'_n(t_b)b \leq \int_0^b y'_n(s) ds \leq \int_0^1 y'_n(s) ds \leq 2$, we obtain $y'_n(t_b) \leq \frac{2}{b}$.

Differentiating (3.6) with t twice, we have $y''_n(t) = -\frac{h(y_n)(t)}{(\varphi_n x_n(t))^2}$. Integrating this equality from 0 to $t \leq b$, we have

$$y'_n(t) - y'_n(t_b) = - \int_{t_b}^t \frac{h(y_n)(s)}{(\varphi_n x_n(s))^2} ds.$$

Noticing that $|h(y_n)(t)| \leq |\lambda|y'_n(t) + 1$ and $c^*(t) \geq c^*(b)$ for $t \in [0, b]$ and Lemma 3.2(ii), we know

$$|y'_n(t)| \leq \frac{2|\lambda| + 1}{(c^*(b))^2} + |y'_n(t_b)| \leq \frac{2|\lambda| + 1}{(c^*(b))^2} + \frac{2}{b},$$

i.e., $\{y'_n(t)\}$ is bounded on $[0, b]$. Let $M_b = \sup\{M_n\}$ (where $M_n = \max\{y'_n(t) : t \in [0, b]\}$), we know

$$|y''_n(t)| = \frac{|h(y_n)(t)|}{(\varphi x_n(t))^2} \leq \frac{|\lambda|M_b + 1}{(c^*(b))^2} < +\infty \quad \text{for } 0 \leq t \leq b.$$

This implies that $\{y'_n(t)\}$ is equicontinuous on $[0, b]$. □

Theorem 3.1 *There exists $(x, y) \in C[0, 1] \times (C[0, 1] \cap C^1[0, 1])$ such that*

$$x(t) = S(x, y)(t) + (1 - t)T(x, y), \quad (3.11)$$

$$y(t) = B(x, y)(t) \quad (3.12)$$

hold, where

$$\begin{aligned} S(x, y)(t) &= \int_t^1 \frac{\alpha(y)(s)(1-s)}{\varphi x(s)} ds, \\ T(x, y)(t) &= \int_0^t \frac{\beta(y)(s)}{\varphi x(s)} ds, \\ B(x, y)(t) &= \int_0^1 G_{0,1}(t, s) \frac{h(y)(s)}{(\varphi x(s))^2} ds + t. \end{aligned}$$

Proof Let (x_n, y_n) be in Lemma 3.4, by Lemma 3.5(ii) and (iii), we know that $\{x_n(t)\}$ is bounded and equicontinuous on $[0, b]$ for any $b \in (\frac{1}{2}, 1)$. Letting $b = 1 - \frac{1}{k}$ ($k = 3, 4, \dots$), utilizing the diagonal principle and the Arzela-Ascoli theorem, we know that there exists a subsequence $\{x_{n_k}(t)\}$ of $\{x_n(t)\}$ and $x(t) \in C[0, 1]$ such that $x_{n_k}(t)$ converges to $x(t)$ for $t \in [0, 1]$. Without loss of generality, we assume that $\{x_{n_k}(t)\}$ is itself of $\{x_n(t)\}$.

By Lemma 3.6, we know that $\{y'_n(t)\}$ is bounded and equicontinuous on $[0, b]$ for any $b \in (\frac{1}{2}, 1)$ and then $\{y_n(t)\}$ is bounded and equicontinuous on $[0, b]$. Let $b = 1 - \frac{1}{k}$ ($k = 3, 4, \dots$), the diagonal principle and the Arzela-Ascoli theorem imply that there exist y and y_0 in $C[0, 1]$ and two subsequences $\{y_{n_k}(t)\}$ and $\{y'_{n_i}(t)\}$ with $\{y_{n_i}(t)\} \subseteq \{y_{n_k}(t)\} \subseteq \{y_n(t)\}$ such that $y_{n_k}(t)$ converges to $y(t)$ for $t \in [0, 1]$ with $y(1) = 1$ and $y'_{n_i}(t)$ converges to $y_0(t)$ for each $t \in [0, 1]$. For the sake of convenience, we assume that $\{y_{n_i}(t)\}$ and $\{y_{n_k}(t)\}$ are itself of $\{y_n(t)\}$. By $y_n(t) = \int_0^t y'_n(s) ds$, we obtain $y(t) = \int_0^t y_0(s) ds$ and then $y_0(t) = y'(t)$ for $t \in [0, 1]$.

Since

$$\begin{aligned} \left| \frac{\alpha(y_n)(s)(1-s)}{\varphi x_n(s)} \right| &\leq \frac{3|\lambda| + 1}{c^*}, \\ (1-t) \left| \frac{\beta(y_n)(s)}{\varphi x_n(s)} \right| &\leq \frac{1 + |\lambda|}{c^*} \quad (s \leq t), \end{aligned}$$

$\alpha(y_n)(t)$ converges to $\alpha(y)(t)$ and $\beta(y_n)(t)$ converges to $\beta(y)(t)$ for $t \in [0, 1]$, by the Lebesgue dominated theorem (the dominated function $F(s) = \frac{3|\lambda|+1}{c^*}$, $s \in [0, 1]$), we have that (x, y) satisfies (3.11) and $x \in Q_1$.

Fix $t \in (0, 1)$ and choose $b \in (0, 1)$ such that $t \leq b$, then

$$y_n(t) = \int_0^b G_{0,b} \frac{h(y_n)(s)}{(\varphi x_n(s))^2} ds + \frac{t}{b} y_n(b) \quad \text{for } t \in [0, b].$$

Noticing that $|h(y_n)(s)| \leq |\lambda| |y'_n(s)| + 1 \leq |\lambda| M_b + 1$ and $h(y_n)(s)$ converges to $h(y)(s)$ for $s \in [0, b]$, by the Lebesgue dominated theorem (the dominated function $F(s) = \frac{M_b+1}{(c'(b))^2}$ on $\in [0, b]$), we have

$$y(t) = \int_0^b G_{0,b} \frac{h(y)(s)}{(\varphi x(s))^2} ds + \frac{t}{b} y(b) \quad \text{for } t \in [0, b].$$

Differentiating the last equality twice, we know

$$y''(t) = -\frac{h(y)(t)}{(\varphi x(t))^2} \quad \text{for } t \in [0, 1].$$

By (i), we know $t \leq y(t) \leq 1$ and $\lim_{t \rightarrow 1} y(t) = 1 = y(1)$ and then $y \in C[0, 1] \cap C^1[0, 1]$. This, together with (2.4), implies that $y(t)$ satisfies (3.12). Clearly, $(x, y) \in Q$. \square

Theorem 3.2 For $\lambda \in (\lambda_0, 1)$, the system (2.2)-(2.3) has at least a solution (x, y) in Q .

Proof Let (x, y) in Theorem 3.1. It is clear that we only prove $\varphi x(t) = x(t)$. If $\lambda \geq 0$, by (3.10), we obtain $x(t) \geq \frac{1-t}{4}$ for $t \in [0, 1]$ and then $\varphi x(t) = x(t)$. Next, we prove $x(t) \geq c_\lambda(1-t)$ for $t \in [0, 1]$ for $\lambda_0 < \lambda < 0$.

Let $\gamma \in [0, 1]$ such that $M = \varphi x(\gamma) = \max\{\varphi x(t) : t \in [0, 1]\}$, then

$$\begin{aligned} M &\geq x(\delta) = \int_\delta^1 \frac{(2\lambda s + \lambda + y(s))(1-s)}{\varphi x(s)} ds + (1-\delta) \int_0^\delta \frac{\lambda s + y(s)}{\varphi x(s)} ds \\ &\geq \int_\delta^1 \frac{(2\lambda s + \lambda + s)(1-s)}{\max\{M, c_\lambda\}} ds + (1-\delta) \int_0^\delta \frac{\lambda s + s}{\max\{M, c_\lambda\}} ds \\ &= \frac{1}{\max\{M, c_\lambda\}} \int_\delta^1 (2\lambda s + \lambda + s)(1-s) ds + (1-\delta) \int_0^\delta (\lambda s + s) ds \\ &= \frac{h(\lambda)}{\max\{M, c_\lambda\}}. \end{aligned}$$

From this and $c_\lambda \leq \sqrt{h(\lambda)}$, we obtain $M \geq \sqrt{h(\lambda)}$ and $x(\gamma) = \varphi x(\gamma) = M$.

Let $S(t) = S(x, y)(t)$ and $S = \max\{S(t) : t \in [0, 1]\}$, we prove

$$S \leq \sqrt{\frac{3+5\lambda}{3}}. \quad (3.13)$$

By $\alpha(y)(0) = \lambda < 0$ and $\alpha(y)(1) = 3\lambda + 1 > 0$, there exists $t_0 \in (0, 1)$ such that $\alpha(y)(t_0) = 0$. Since $\alpha(y)''(t) = y''(t) \leq 0$ for $t \in [0, 1]$, i.e., $\alpha(y)(t)$ is concave down on $[0, 1]$, then $\alpha(y)(s) \leq 0$ for $s \in [0, t_0]$ and $\alpha(y)(s) \geq 0$ for $s \in [t_0, 1]$. Hence, $S = S(t_0)$.

By (3.11), we have

$$\varphi x(t) \geq x(t) \geq S(t) \quad \text{for } t \in [t_0, 1],$$

we know

$$S(t)(-S'(t)) = \frac{S(t)\alpha(y)(t)}{\varphi x(t)} \leq 2\lambda t + \lambda + 1 \quad \text{for } t \in [t_0, 1].$$

Integrating the last inequality from t_0 to 1 and utilizing $S(1) = 0$, we have

$$\frac{S^2(t_0)}{2} \leq \int_{t_0}^1 (2\lambda s + \lambda + 1)(1-s) ds \leq \int_0^1 (2\lambda s + \lambda + 1)(1-s) ds = \frac{3+5\lambda}{6}.$$

Hence, (3.13) holds.

By $x'(0) > 0$, $x(\delta) > 0$ and $x(1) = 0$, we have $0 < \gamma < 1$ and $x'(\gamma) = 0$, then

$$0 = x'(\gamma) = -\frac{\lambda(1-\gamma^2)}{\varphi x(\gamma)} - \int_0^\gamma \frac{\lambda s + y(s)}{\varphi x(s)} ds,$$

i.e.,

$$\int_0^\gamma \frac{\lambda s + y(s)}{\varphi x(s)} ds = -\frac{\lambda(1-\gamma^2)}{\varphi x(\gamma)}.$$

Hence,

$$(1-\gamma)T(x, y)(\gamma) = -\frac{\lambda(1-\gamma)(1-\gamma^2)}{\varphi x(\gamma)} \leq -\frac{\lambda}{M}.$$

This, together with (3.13), implies

$$M = x(\gamma) = S(x, y)(\gamma) + (1-\gamma)T(x, y)(\gamma) \leq \sqrt{\frac{3+5\lambda}{3}} - \frac{\lambda}{M},$$

i.e.,

$$M \leq \frac{\sqrt{\frac{3+5\lambda}{3}} + \sqrt{\frac{3-7\lambda}{3}}}{2} = \sigma(\lambda).$$

Since $\alpha(y)(t) \geq 2\lambda t + \lambda + t \geq 0$ for $t \in [\delta, 1]$, we have

$$\begin{aligned} x(t) &\geq (1-t)T(x, y)(t) \geq (1-t)T(x, y)(\delta) \\ &\geq (1-t) \int_0^\delta \frac{\lambda s + s}{\sigma(\lambda)} ds \geq \frac{(\lambda+1)\delta^2}{2\sigma(\lambda)}(1-t), \quad t \in [\delta, 1]. \end{aligned}$$

And then $x(t) \geq c_\lambda(t)$ for $t \in [\delta, 1]$.

Finally, we prove $x(t) \geq c_\lambda$ for $t \in [0, \delta]$.

In fact, if there exists $t \in [0, \delta]$ such that $x(t) < c_\lambda$, by $x(\delta) > c_\lambda$, there exists $t' \in (0, \delta)$ such that $x(t) > c_\lambda$ for $t \in (t', \delta]$ and $x(t') = c_\lambda$.

From

$$x(\delta) = S(x, y)(\delta) + (1-\delta)T(x, y)(\delta),$$

$S(x, y)(\delta) \geq \int_{\delta}^1 \frac{2\lambda s + \lambda + s}{\sigma(\lambda)} ds$ and $T(x, y)(\delta) \geq \int_0^{\delta} \frac{\lambda s + s}{\sigma(\lambda)} ds$, we obtain

$$x(\delta) \geq \frac{h(\lambda)}{\sigma(\lambda)}.$$

By (3.11), we have

$$x'(t) = -\frac{\lambda(1-t^2)}{x(t)} - \int_0^t \frac{\lambda s + y(s)}{\varphi x(s)} ds \leq -\frac{\lambda(1-t^2)}{x(t)}, \quad t \in [t', \delta],$$

i.e., $x(t)x'(t) \leq -\lambda(1-t^2)$, $t \in [t', \delta]$. Integrating this inequality from t' to δ , we have

$$\frac{x^2(\delta) - c_{\lambda}^2}{2} \leq \int_{t'}^{\delta} -\lambda(1-s^2) ds < \int_0^{\delta} -\lambda(1-s^2) ds$$

and then $c_{\lambda}^2 > x^2(\delta) + 2 \int_0^{\delta} \lambda(1-s^2) ds \geq \frac{h^2(\lambda)}{\sigma^2(\lambda)} - 2l(\lambda) = \omega(\lambda)$, a contradiction.

This completes the proof. \square

4 Existence of solutions of (1.1)-(1.3)

In this section, we use positive solutions obtained in Theorem 3.2 to construct the solutions of (1.1)-(1.3) in Γ .

Theorem 4.1 For $\lambda \in (\lambda_0, 1)$, the system (1.1)-(1.3) has at least a solution $(f, g) \in \Gamma$.

Proof Let $\lambda \in (\lambda_0, 1)$, by Theorem 3.2, the system (2.2)-(2.3) has at least a solution (x, y) in Q . By $x(t) \geq c_*(t)$ and (2.2), we know

$$\begin{aligned} x(t) &\leq \int_t^1 \frac{(1-s)(3|\lambda|+1)}{c_*(s)} ds + (1-t) \int_0^t \frac{|\lambda|+1}{c_*(s)} ds \\ &\leq \frac{1}{c_*} \left(\int_t^1 (3|\lambda|+1) ds + (1-t) \int_0^t \frac{1+|\lambda|}{1-s} ds \right) \\ &\leq \frac{1}{c_*} (3|\lambda|+1 - (1+|\lambda|) \ln(1-t))(1-t). \end{aligned}$$

Let $u(t) = \frac{1}{c_*} (3|\lambda|+1 - (1+|\lambda|) \ln(1-t))$, $du = \frac{1+|\lambda|}{c_*(1-t)} dt$ and then

$$\int_0^1 \frac{1}{z(s)} ds \geq \int_0^1 \frac{1}{u(s)(1-s)} ds = \frac{c_*}{1+|\lambda|} \int_0^{\infty} \frac{du}{u} = \infty,$$

we have $\int_0^1 \frac{1}{x(s)} ds = \infty$.

Let

$$\eta := \eta(t) = \int_0^t \frac{1}{x(s)} ds, \quad 0 \leq t < 1. \quad (4.1)$$

Then $\eta(t)$ is strictly increasing on $[0, 1)$ and

$$\eta(0) = 0, \quad \eta(1-0) = \int_0^1 \frac{1}{x(s)} ds = +\infty.$$

Let $t = h(\eta)$ be the inverse function to $\eta = \eta(t)$, we define the function

$$g(\eta) = \int_0^\eta h(s) ds, \quad f(\eta) = \int_0^\eta y(h(s)) ds, \quad 0 \leq \eta < +\infty.$$

Then

$$g'(\eta) = h(\eta), \quad g(0) = 0, \quad g'(0) = 0, \quad g'(\infty) = 1$$

and

$$f'(\eta) = y(h(\eta)), \quad f(0) = 0, \quad f'(0) = 0, \quad f'(\infty) = 1.$$

From (4.1), we have

$$\eta = \eta(g'(\eta)) = \int_0^{g'(\eta)} \frac{1}{x(s)} ds, \quad 0 \leq \eta < +\infty. \quad (4.2)$$

Differentiating (4.2) with respect to η , we have

$$g''(\eta) = x(g'(\eta)) = x(t), \quad 0 \leq \eta < +\infty. \quad (4.3)$$

Then $g''(\eta) > 0$ for $0 \leq \eta < +\infty$.

Differentiating (4.3) with respect to η , we have

$$g'''(\eta) = x'(g'(\eta)), \quad g''(\eta) = x'(t)x(t), \quad 0 \leq t < 1. \quad (4.4)$$

Differentiating (2.2) with respect to t , we have

$$x'(t) = - \int_0^t \frac{\lambda s + y(s)}{x(s)} ds + \frac{-\lambda(1-t^2)}{x(t)}, \quad 0 \leq t < 1. \quad (4.5)$$

By setting $s = g'(\sigma)$ and utilizing $t = g'(\eta)$ and (4.3), we have

$$\begin{aligned} \int_0^t \frac{\lambda s + y(s)}{x(s)} ds &= \int_0^{g'(\eta)} \frac{\lambda s + y(s)}{x(s)} ds \\ &= \int_0^\eta (f'(\sigma) + \lambda g'(\sigma)) d\sigma = f(\eta) + \lambda g(\eta). \end{aligned} \quad (4.6)$$

By (4.3), (4.4), (4.5) and (4.6), we have

$$g''' = -(f + \lambda g)g'' + \lambda(g'^2 - 1).$$

By (4.1), we have $\frac{dt}{d\eta} = x(t)$. Differentiating $f'(\eta)$ with respect to η , we have

$$f''(\eta) = y'(t) \frac{dt}{d\eta} = y'(t)x(t), \quad f'''(\eta) = y''(t)x^2(t) + y'(t)x'(t)x(t).$$

Differentiating (2.3) with t twice and combining (4.5) and (4.6), we obtain

$$\begin{aligned} & f''' + (f + \lambda g)f'' + (1 - f'^2) \\ &= y''(t)x^2(t) + y'(t)x'(t)x(t) + y'(t)x(t) \int_0^t \frac{\lambda s + y(s)}{x(s)} ds + (1 - y'^2(t)) \\ &= x^2(t) \left[y''(t) + \frac{\lambda(t^2 - 1)y'(t) + (1 - y'^2(t))}{x^2(t)} \right] = 0. \end{aligned}$$

This completes the proof. \square

Remark 4.1 For $\lambda < -1$, by Theorem 1 [2], (1.1)-(1.3) has no solution such that $\lim_{\eta \rightarrow \infty} g'(\eta) = 1$ with $|g'(\eta)| < 1$ for $\eta \geq \eta_0$, $\eta_0 \geq 0$ is a constant.

Utilizing the system (2.2)-(2.3), we know easily that (1.1)-(1.3) has no solution in Γ for $\lambda \leq -1$.

In fact, if (1.1)-(1.3) has a solution $(f, g) \in \Gamma$ for some $\lambda \leq -1$, by Theorem 2.1, then (1.1)-(1.3) has a solution in $(x, y) \in Q$. Noticing that

$$\alpha(y)(t) = 2\lambda t + \lambda + y(t) \leq 2\lambda t + \lambda + 1 < 0 \quad \text{for } t \in (0, 1),$$

we know

$$g''(0) = x(0) = \int_0^1 \frac{\alpha(y)(s)(1-s)}{\varphi x(s)} ds < 0,$$

a contradiction.

This research uses integrals of equations to investigate the existence of solutions of the 3D axisymmetric inviscid stagnation flows related to Navier-Stokes equations and supplies a gap of analytical study in this field.

Competing interests

The authors declare that they have no competing interests.

Authors' contributions

All authors read and approved the final manuscript.

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