

JOSO 2016
March 9-11 2015

Nonlinear Wave Theory

for Transport Phenomena

ILYA PESHKOV

CHLOE, University of Pau, France

EVGENIY ROMENSKI

Sobolev Institute of Mathematics, Novosibirsk, Russia

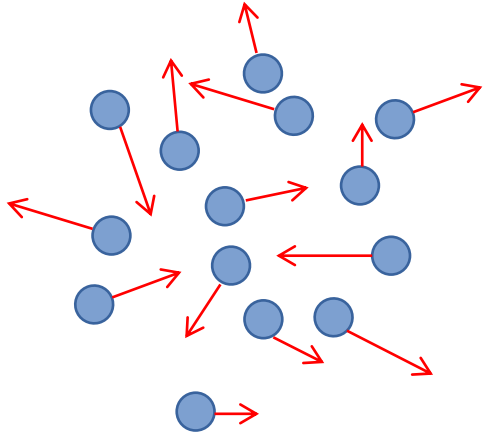
MICHAEL DUMBSER

University of Trento, Trento, Italy

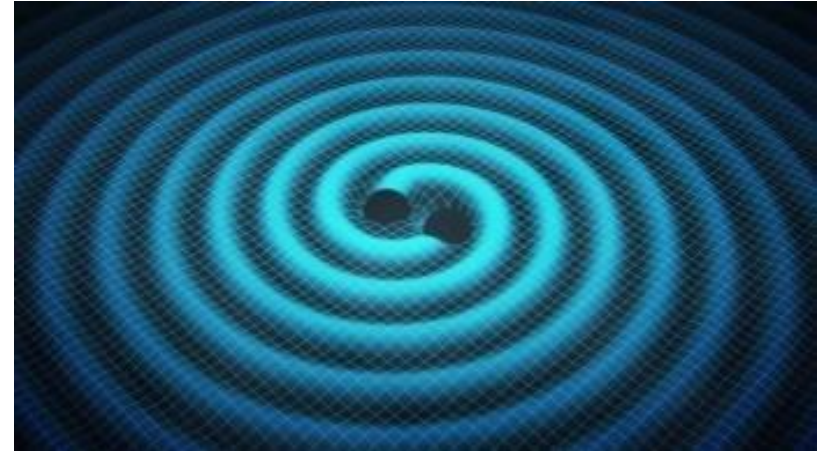
OLINDO ZANOTTI

University of Trento, Trento, Italy

Motivation for a New Fluid Dynamics



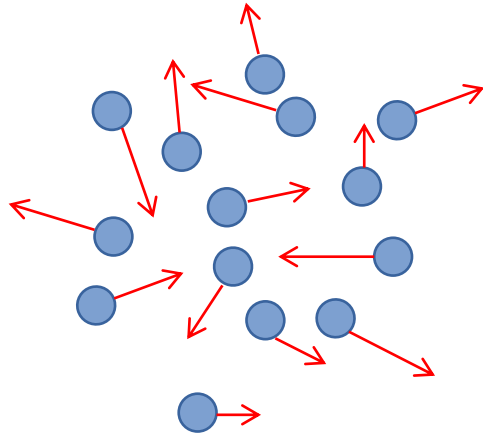
micro



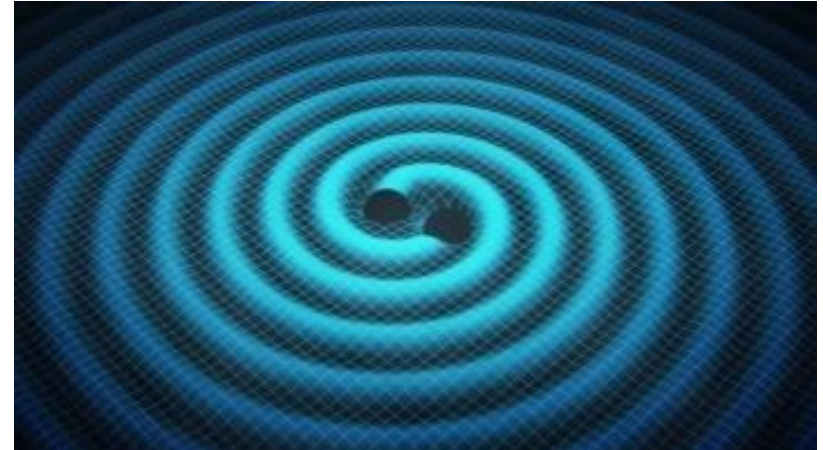
macro

Motivation for a New Fluid Dynamics

micro



macro



Classical **parabolic** transport theories (Navier-Stokes, Fourier, Fick) are not “**wave**” theories in a rigorous sense.

Classical **Kirchhoff** equation (dispersion relation for NS) says that at **high** frequencies

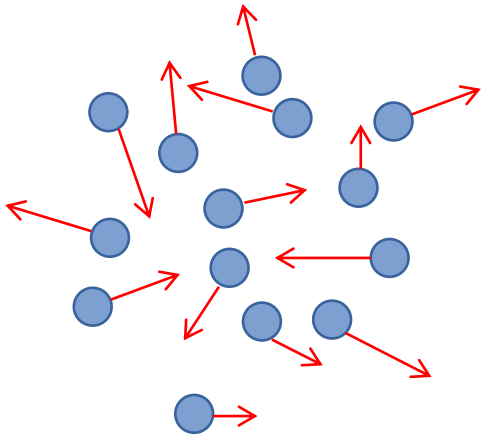
$$V \approx \omega^{1/2}$$

Unified hyperbolic model for fluids and solids

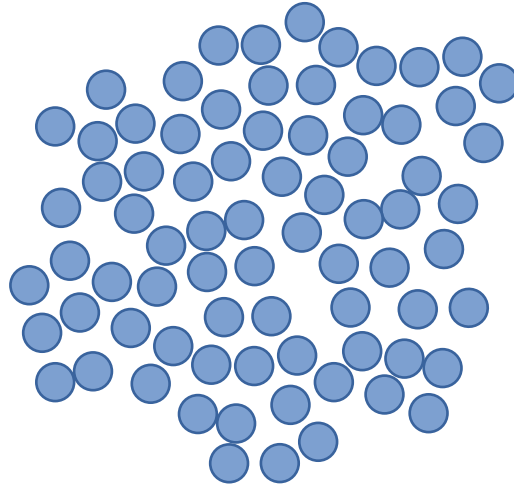
- First order **Hyperbolic** model (genuinely wave theory)
- Can describe **fluids and solids** in a one system of PDEs
- **Free of empirical steady-state** transport relations (Newton's law of viscosity, Fourier heat conduction law etc.)
- Applicable to **non-Newtonian, non-Fourier, non-Fickian** transport
- **Has less numerical issues** than parabolic theory (mesh quality, discontinuities, singularities)

Continuum mechanics

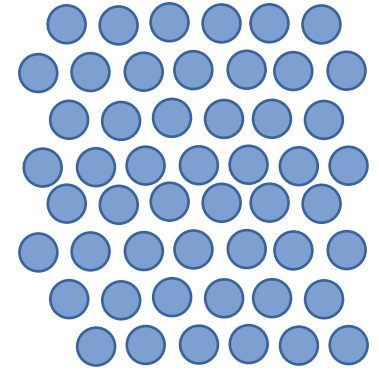
Gas



Liquid

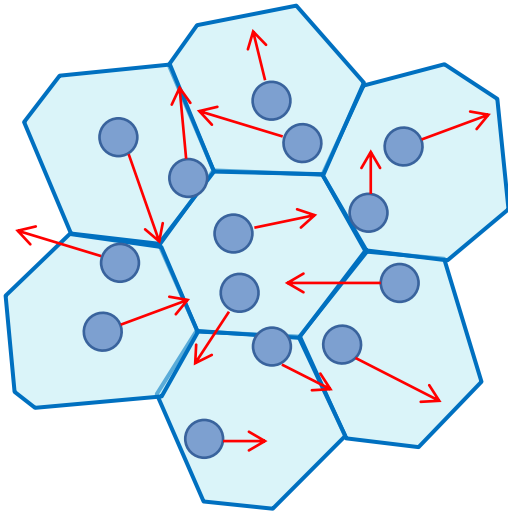


Solid



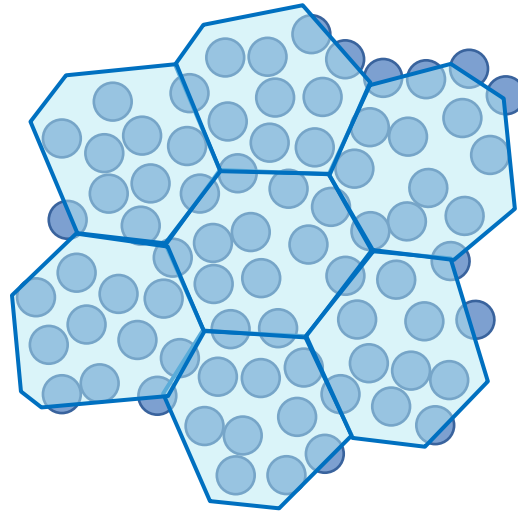
Continuum mechanics

Gas



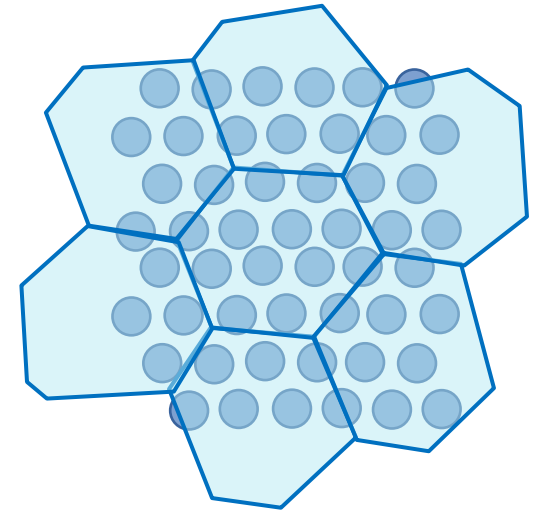
**Continuum
Gas**

Liquid



**Continuum
Liquid**

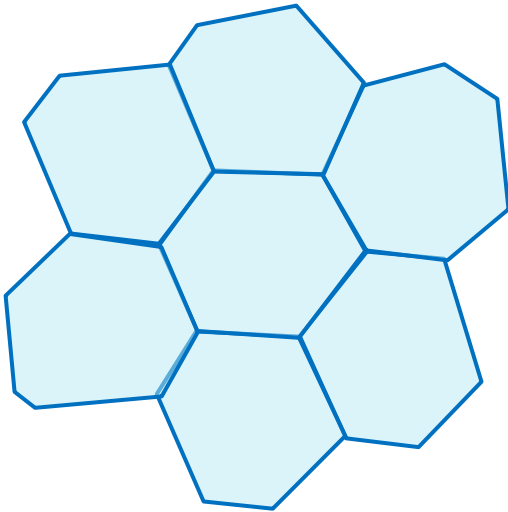
Solid



**Continuum
Solid**

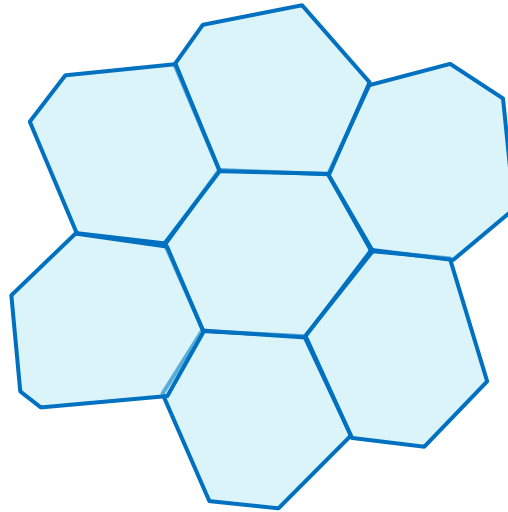
Continuum mechanics

Gas



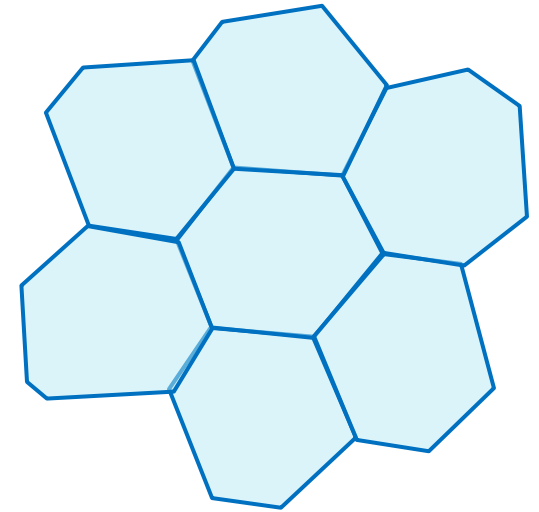
**Continuum
Gas**

Liquid



**Continuum
Liquid**

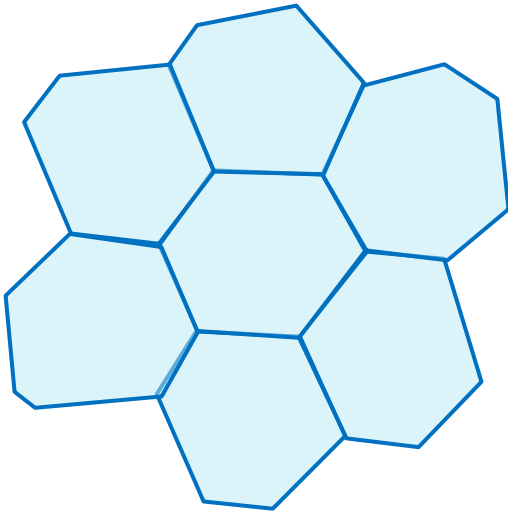
Solid



**Continuum
Solid**

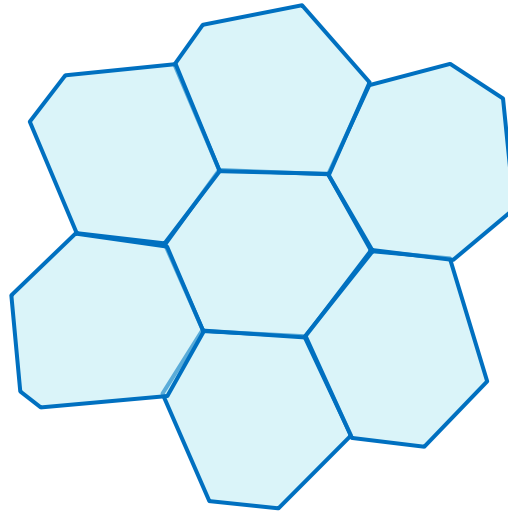
Continuum mechanics

Gas



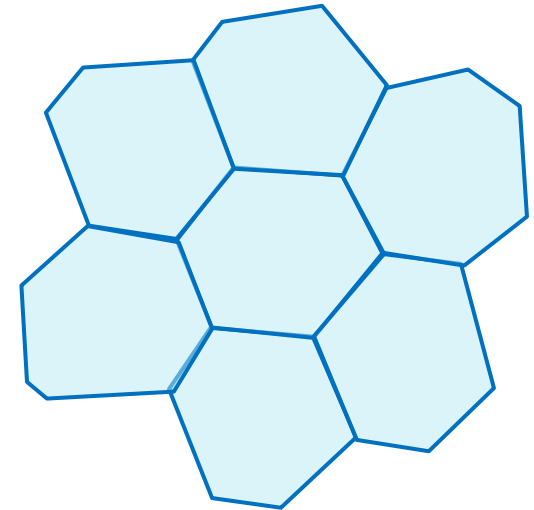
Continuum
Gas

Liquid



Continuum
Liquid

Solid



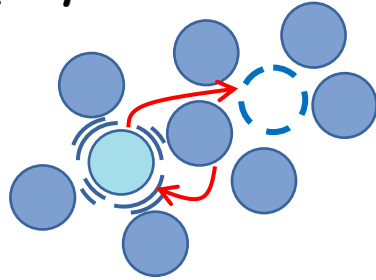
Continuum
Solid



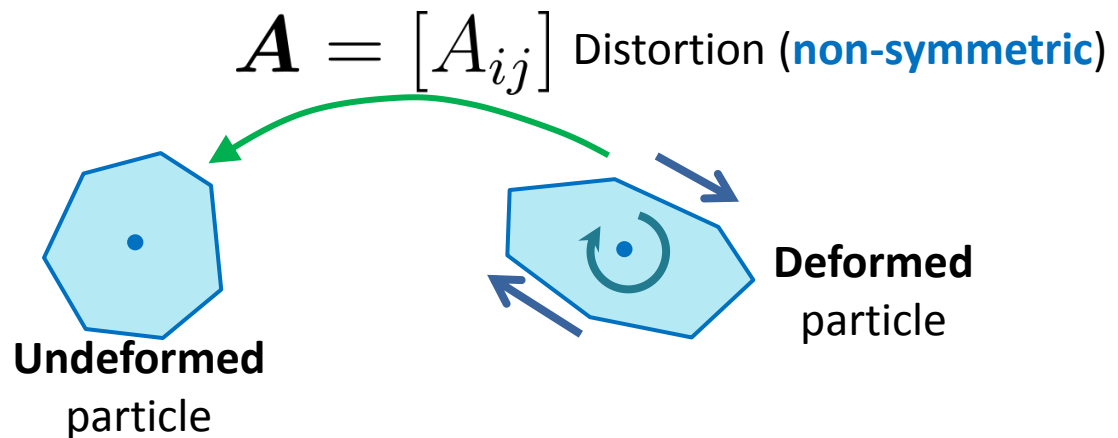
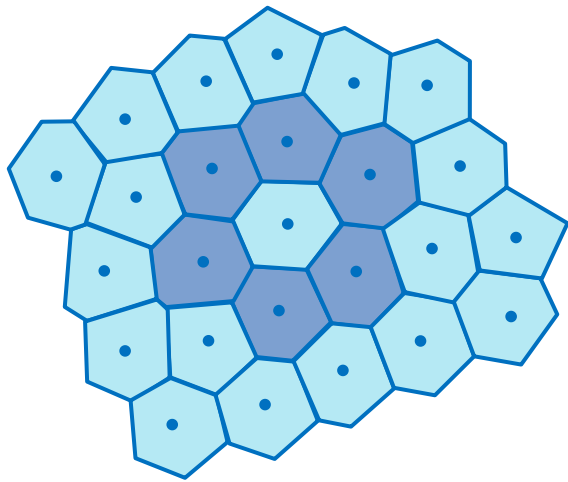
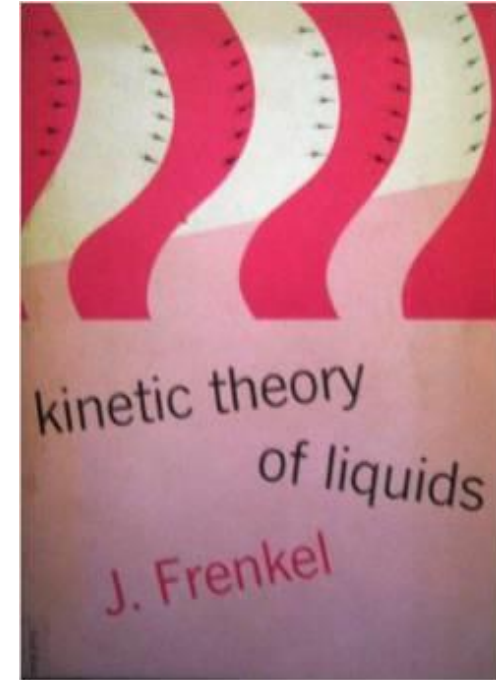
Flow is the Particle Rearrangement process

Particle rearrangements is a way to the Unified Flow Theory

- 🔥 Frenkel's idea to describe **fluidity** of liquids is to introduce time τ



- 🔥 Now, **molecules = fluid particles** or **fluid parcels**



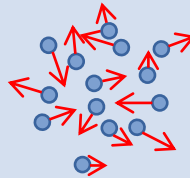
Main ingredients

- Dissipation **Time** \mathcal{T}
- **Distortion** field $\mathbf{A} = [A_{ij}]$
- **Energy potential** (equation of state):

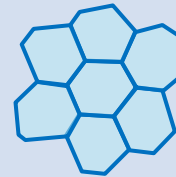
Equation of State

$$\mathcal{E}(\rho, s, \mathbf{A}, \mathbf{v}) = E_1(\rho, s) + E_2(\mathbf{A}) + E_3(\mathbf{v})$$

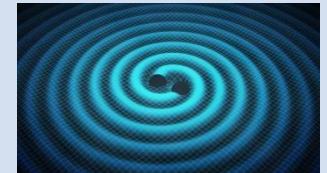
micro



meso



macro



Main ingredients

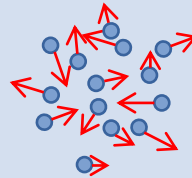
- Dissipation **Time** \mathcal{T}
- **Distortion** field $\mathbf{A} = [A_{ij}]$
- **Energy potential** (equation of state):

In classical theory

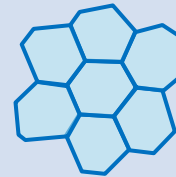
Equation of State

$$\mathcal{E}(\rho, s, \mathbf{A}, \mathbf{v}) = E_1(\rho, s) + \cancel{E_2(\mathbf{A})} + E_3(\mathbf{v})$$

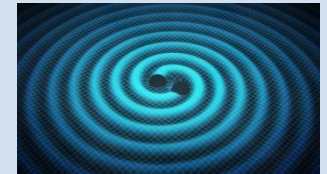
micro



meso



macro



Governing equations

Momentum:

$$\frac{\partial \rho v_i}{\partial t} + \frac{\partial (\rho v_i v_k + \rho^2 \mathcal{E}_\rho \delta_{ik} + \overset{\text{Visc. stresses}}{\rho A_{mi} \mathcal{E}_{A_{mk}}})}{\partial x_k} = 0$$

Equation for the distortion:

$$\frac{\partial A_{ik}}{\partial t} + \frac{\partial A_{im} v_m}{\partial x_k} = -v_j \left(\frac{\partial A_{ik}}{\partial x_j} - \frac{\partial A_{ij}}{\partial x_k} \right) - \frac{\mathcal{E}_{A_{ij}}}{\tau}$$


$$\mathcal{E}(\rho, s, \mathbf{A}, \mathbf{v}) = E_1(\rho, s) + E_2(\mathbf{A}) + E_3(\mathbf{v})$$

Governing equations

Momentum:

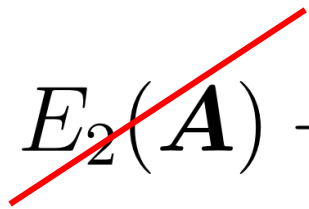
$$\frac{\partial \rho v_i}{\partial t} + \frac{\partial (\rho v_i v_k + \rho^2 \mathcal{E}_\rho \delta_{ik} + \rho A_{mi} \mathcal{E}_{A_{mk}})}{\partial x_k} = 0$$

Visc. stresses



Navier-Stokes stress tensor:

$$\mu \left[\left(\frac{\partial v_i}{\partial x_k} + \frac{\partial v_k}{\partial x_i} \right) - \frac{2}{3} \frac{\partial v_m}{\partial x_m} \delta_{ik} \right]$$

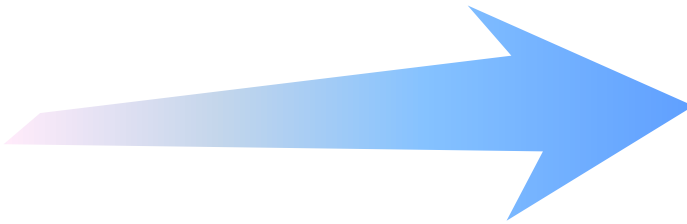
$$\mathcal{E}(\rho, s, \mathbf{A}, \mathbf{v}) = E_1(\rho, s) + \cancel{E_2(\mathbf{A})} + E_3(\mathbf{v})$$


Wave theory

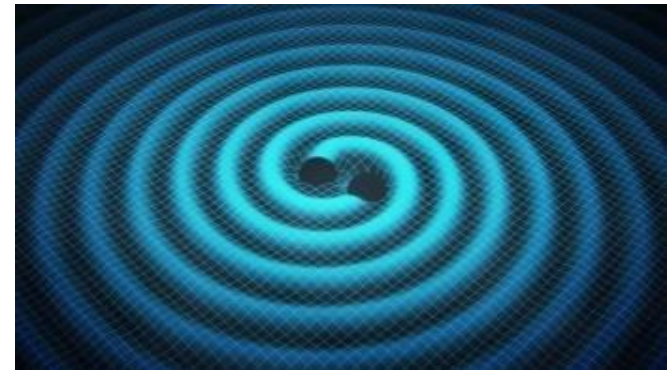
Fluid particles



Meso scale



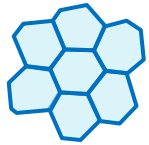
Waves



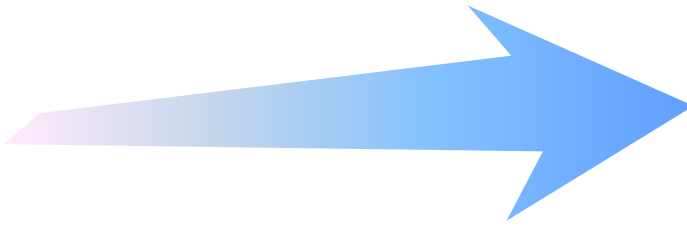
Macro scale

Wave theory

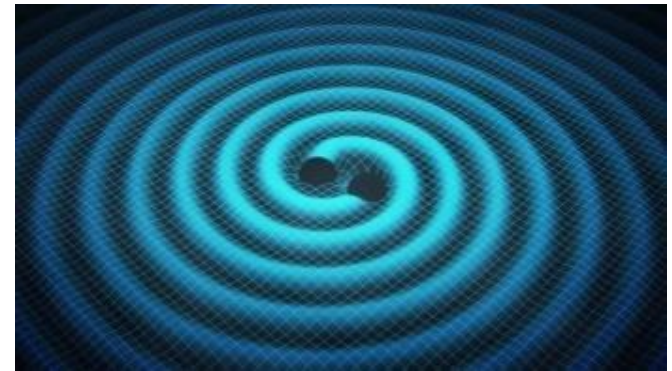
Fluid particles



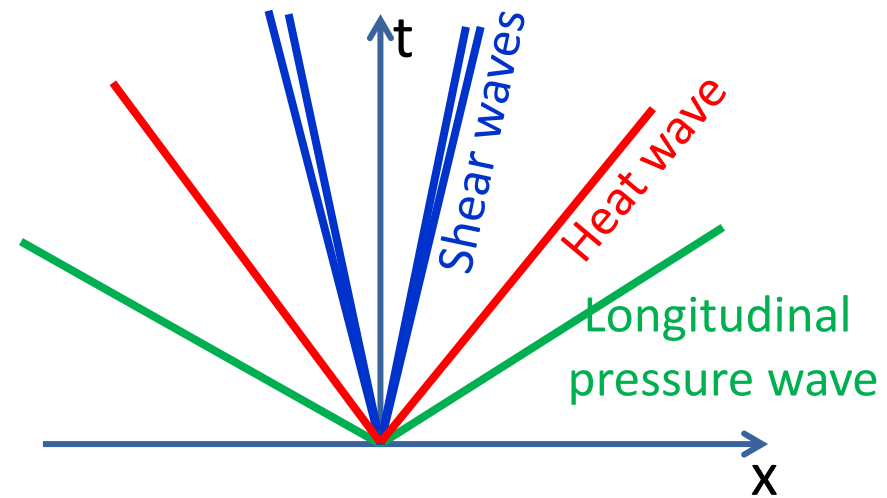
Meso scale



Waves

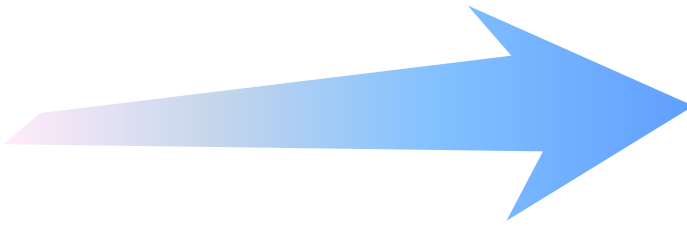
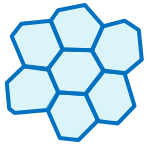


Macro scale

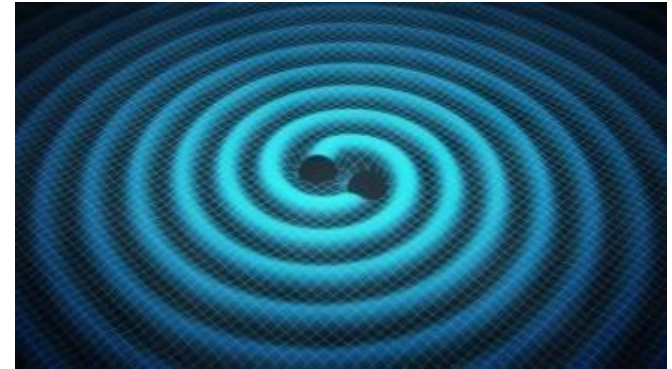


Wave theory

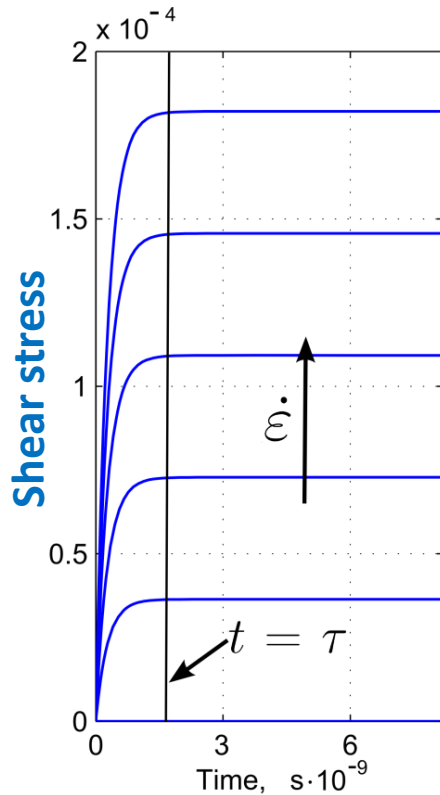
Fluid particles



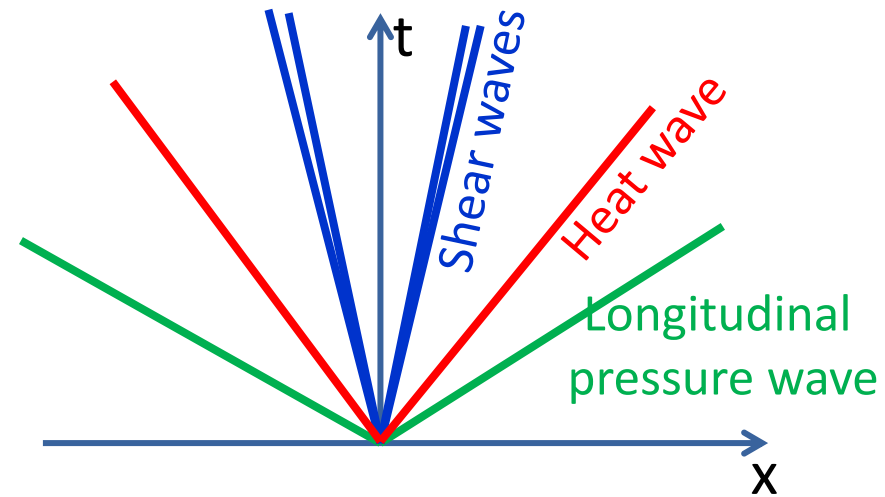
Waves



Meso scale

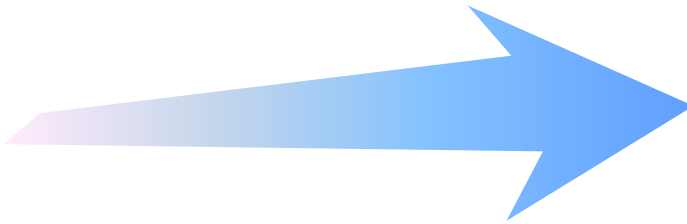
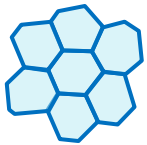


Macro scale

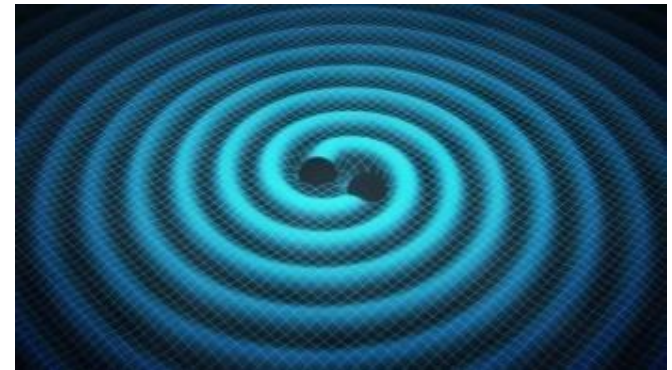


Wave theory

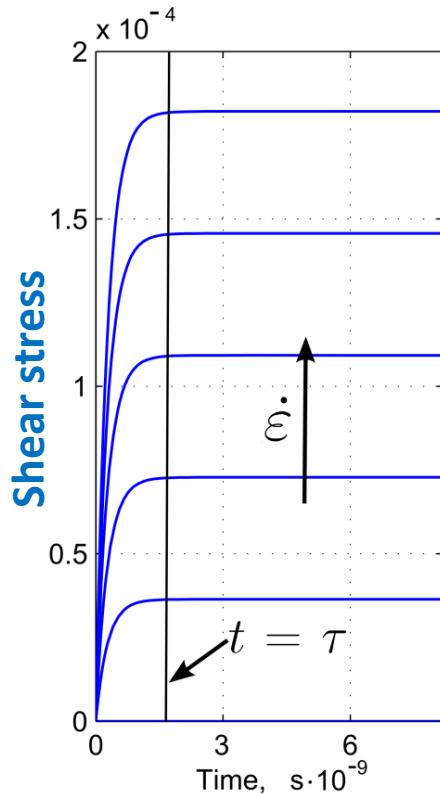
Fluid particles



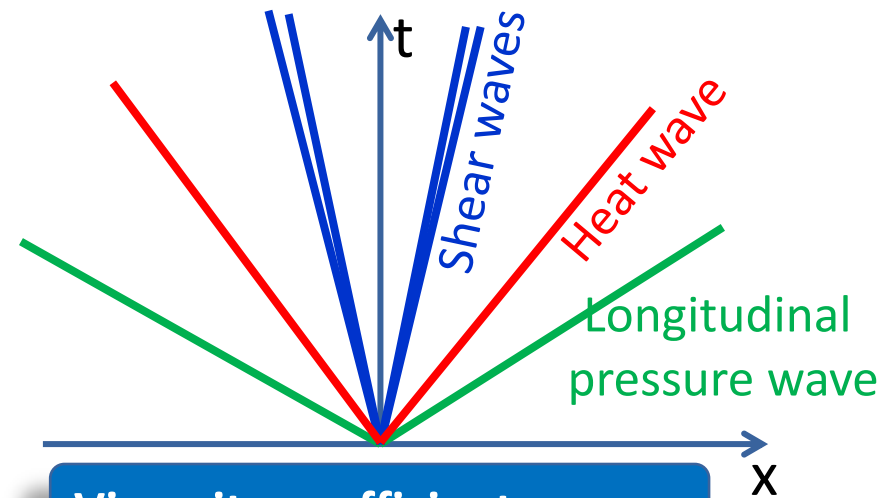
Waves



Meso scale



Macro scale



Viscosity coefficient

$$\eta = \rho \tau c_t^2$$

Hyperbolic Heat Conduction

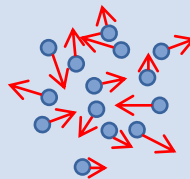
$$\frac{\partial \rho J_i}{\partial t} + \frac{\partial (\rho J_i v_k + E_s \delta_{ik})}{\partial x_k} = -\frac{\rho E_{J_i}}{\theta}$$

$$\frac{\partial \rho s}{\partial t} + \frac{\partial (\rho s v_k + E_{J_k})}{\partial x_k} = \frac{\rho}{\theta E_s} E_{J_i} E_{J_i} \geq 0$$

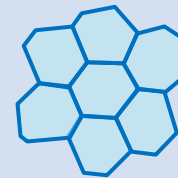
Equation of State

$$E(\rho, s, \mathbf{A}, \mathbf{J}, \mathbf{v}) = E_1(\rho, s) + E_2(\mathbf{A}, \mathbf{J}) + E_3(\mathbf{v})$$

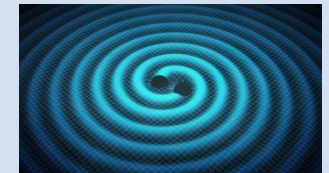
micro



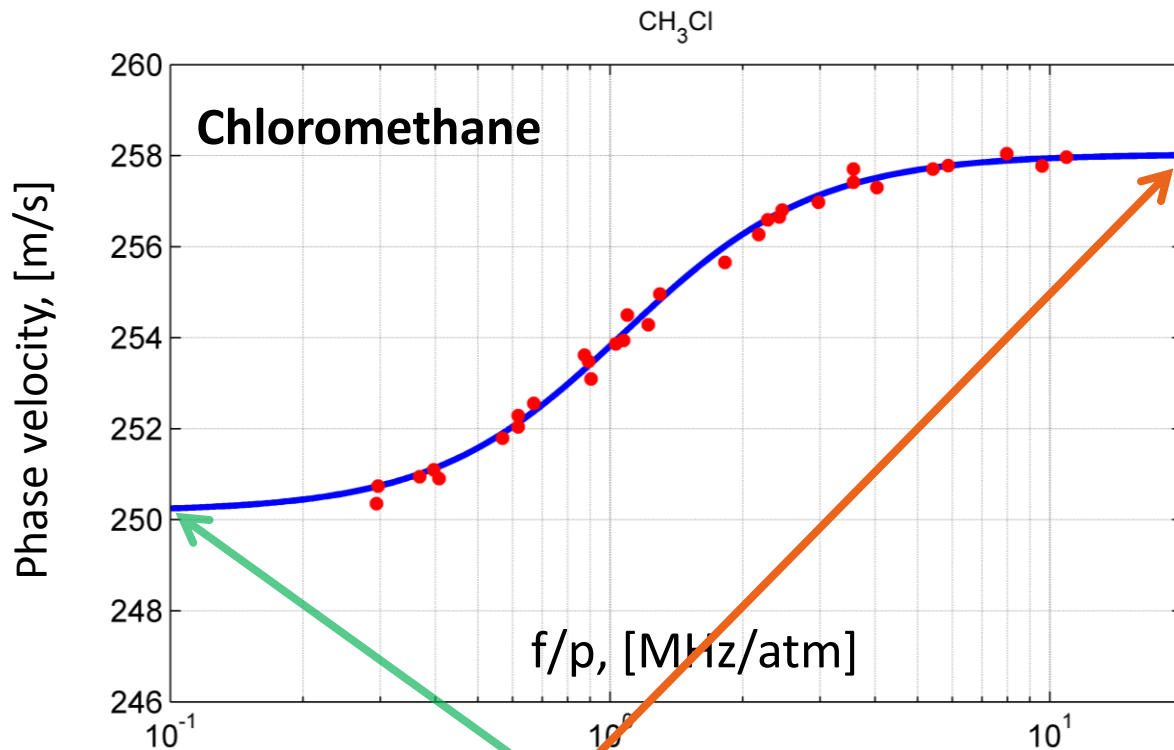
meso



macro



But how to get the parameters? High frequency measurements



$$c_{\infty} = \sqrt{c_0^2 + \frac{4}{3}c_t^2}$$

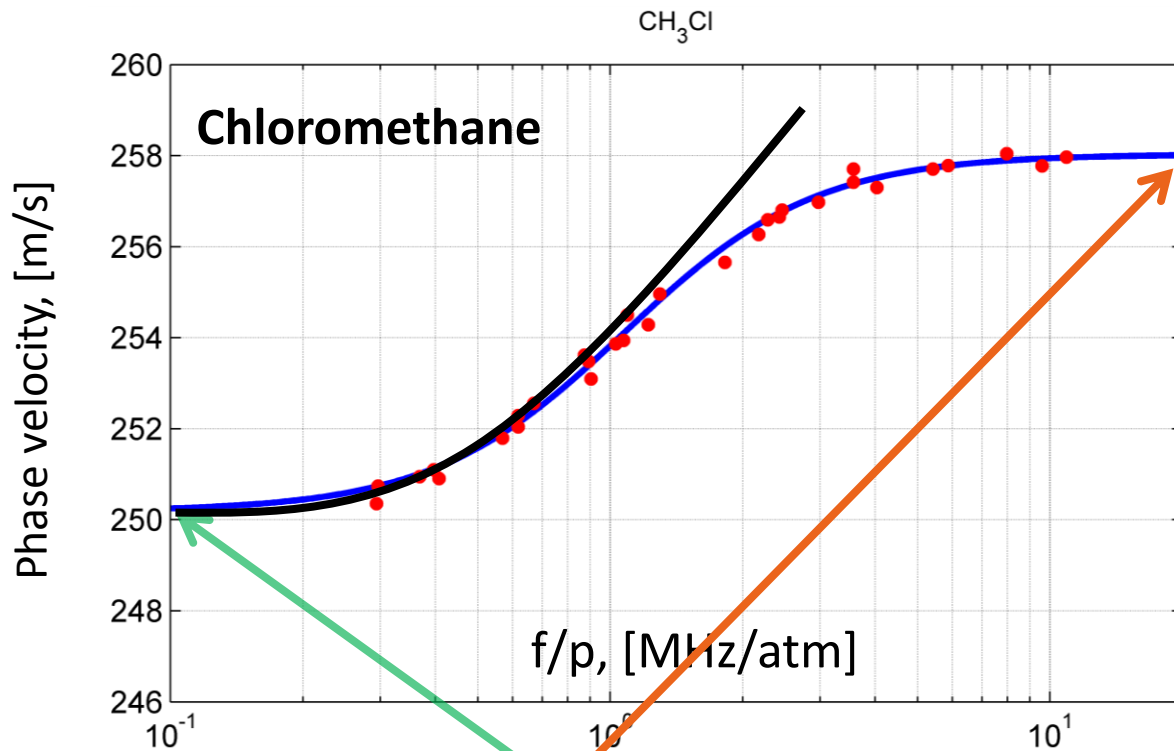
$$\longrightarrow c_t \approx 50 \text{ [m/s]}$$

Viscosity coefficient

$$\eta = \rho \tau c_t^2$$

$$\longrightarrow \tau \approx 10^{-8} \text{ [sec]}$$

But how to get the parameters? High frequency measurements



$$c_{\infty} = \sqrt{c_0^2 + \frac{4}{3}c_t^2}$$

$$\longrightarrow c_t \approx 50 \text{ [m/s]}$$

Viscosity coefficient

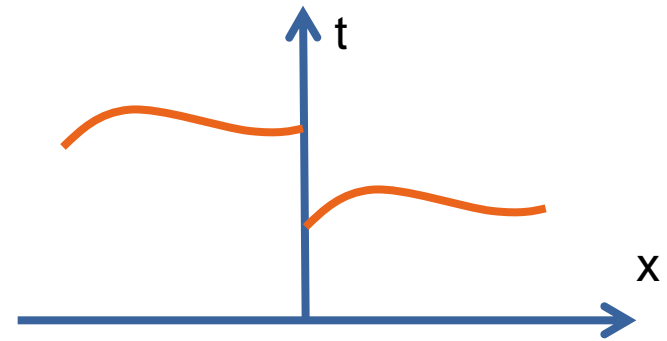
$$\eta = \rho \tau c_t^2$$

$$\longrightarrow \tau \approx 10^{-8} \text{ [sec]}$$

ADER-WENO-FVM-DG framework, (also $P_N P_M$ methods)

$$\frac{\partial \mathbf{q}}{\partial t} + \frac{\partial \mathbf{F}(\mathbf{q})}{\partial x} = \mathbf{S}(\mathbf{q})$$

$$\mathbf{q}_i^{n+1} = \mathbf{q}_i^n - \frac{\Delta t}{\Delta x_i} (\mathbf{F}_{i+1/2} - \mathbf{F}_{i-1/2}) + \Delta t \mathbf{S}_i$$



Generalized Riemann Problem
GRP
(smoothed initial data)

1. **WENO reconstruction (degree N)**
2. **Solve GRP coupled with the source terms (degree $M > N$)**
(Cauchy-Kovalevski or DG)
3. **Update at $n+1$**

See papers by E. Toro, V. Titarev, M. Dumbser since 2000

ADER-WENO-FVM-DG framework, (also $P_N P_M$ methods)

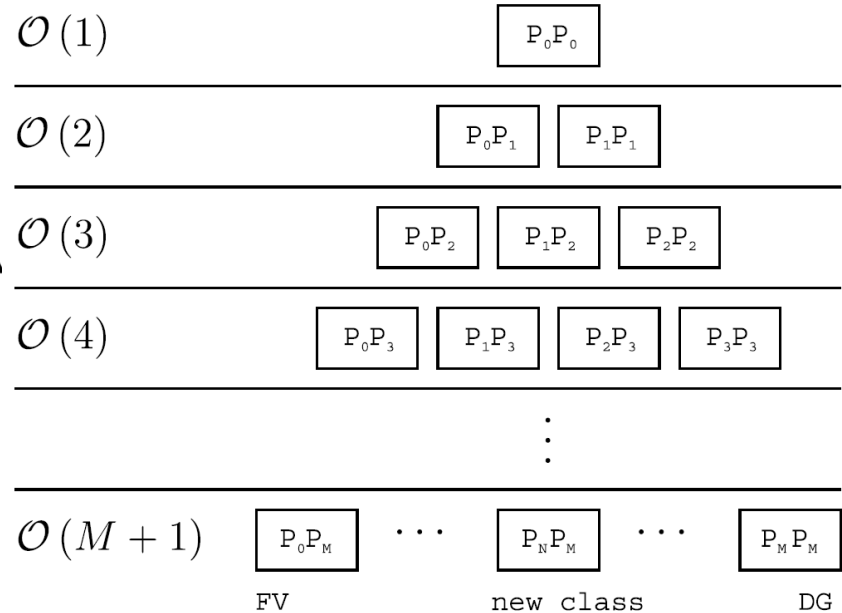
$$\frac{\partial \mathbf{q}}{\partial t} + \frac{\partial \mathbf{F}(\mathbf{q})}{\partial x} = \mathbf{S}(\mathbf{q})$$

$$\mathbf{q}_i^{n+1} = \mathbf{q}_i^n - \frac{\Delta t}{\Delta x_i} (\mathbf{F}_{i+1/2} - \mathbf{F}_{i-1/2}) + \Delta$$

Code characteristics:

- Explicit globally (implicit locally)
- Massively Parallel
- Arbitrary order (up to 10 implemented)
- Equally High Order in both, **space and time**
- One step in time
- Robust WENO FV or ultra compact DG
- Unstructured grids (complex geometries)
- Stiff source terms (asymptotic preserving)

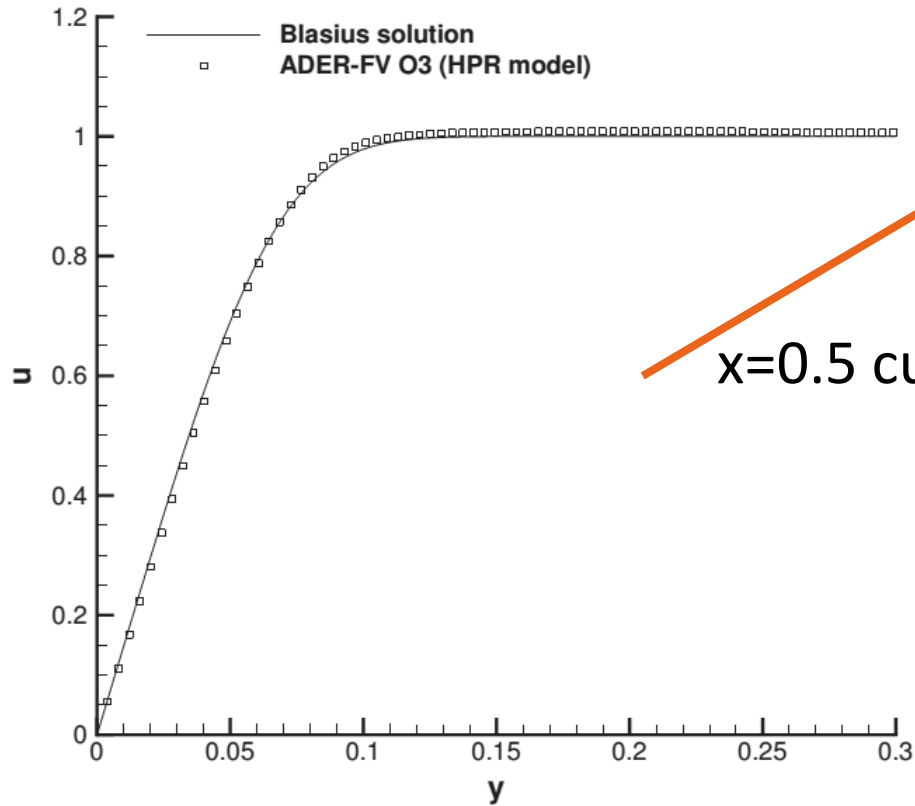
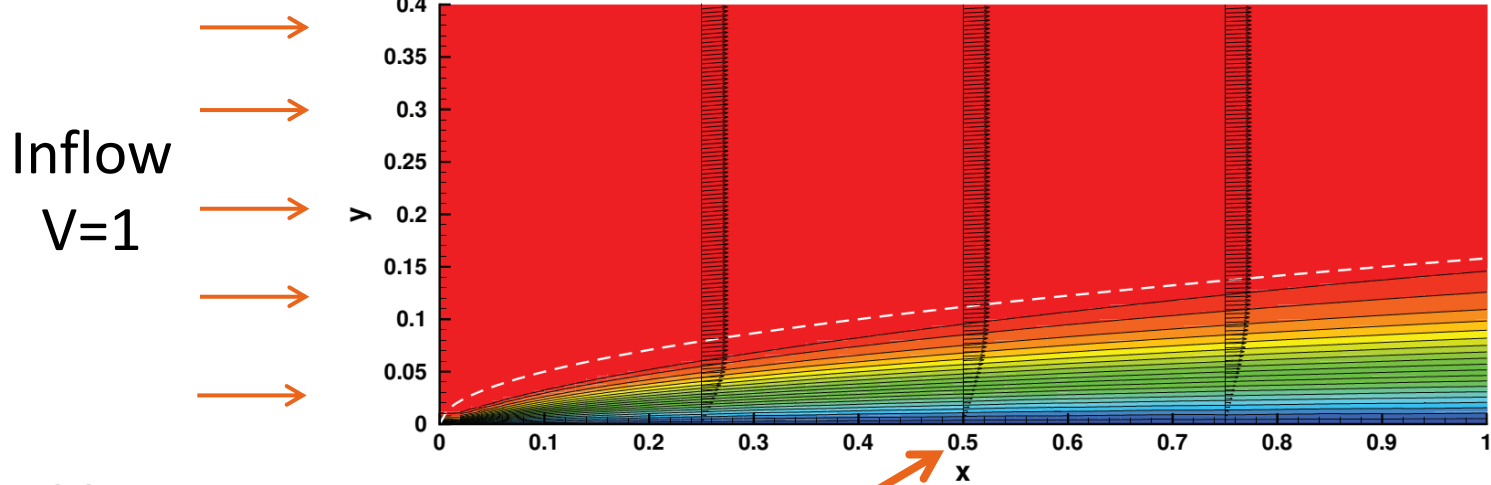
Unified $P_N P_M$ family of methods



See papers by
Michael Dumbser since ~2008

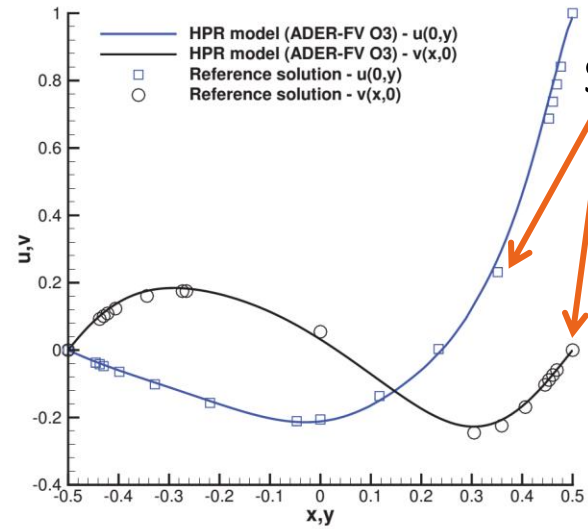
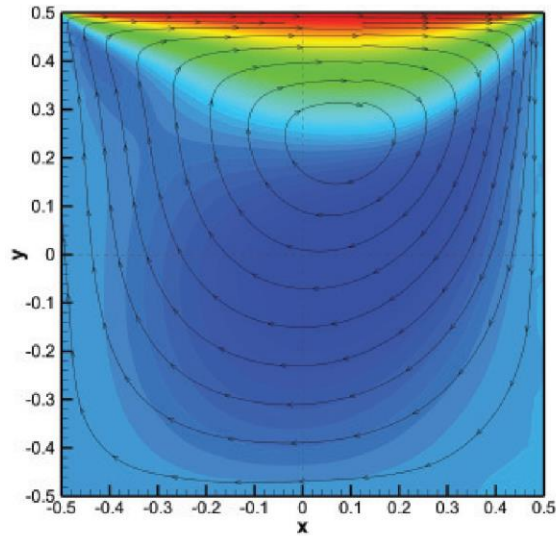
Blasius boundary layer, $Re=1000$

Velocity contours



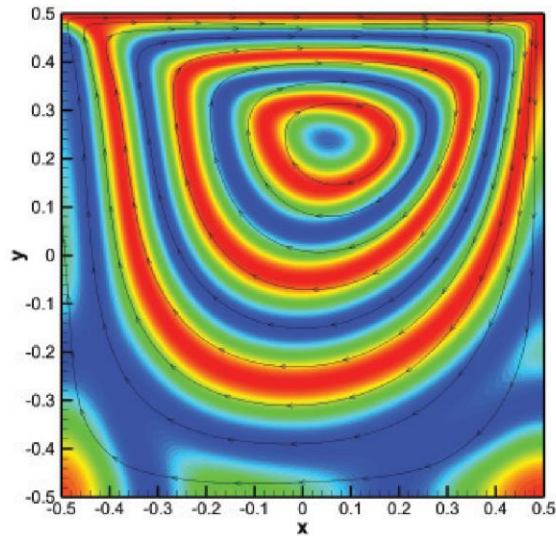
Lid driven cavity flow at $Re=100$

Velocity, u

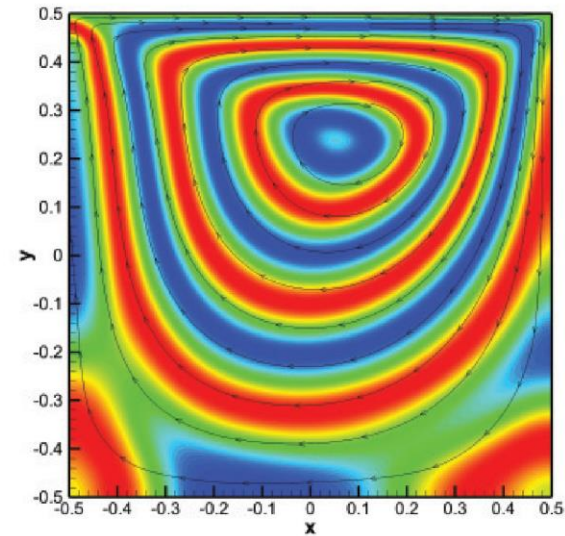


Symbols are NS model, velocities

A_{11}



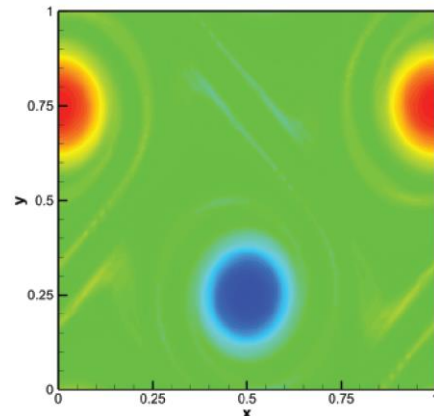
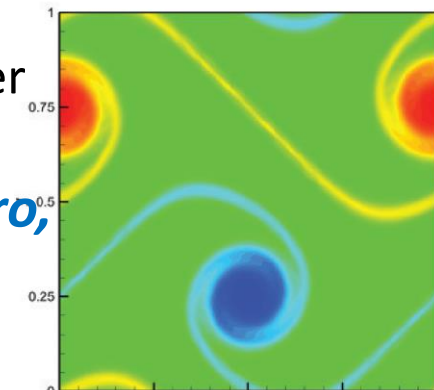
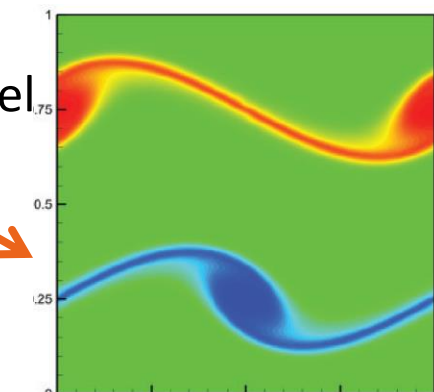
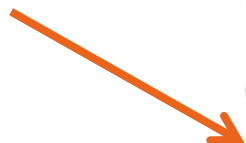
A_{12}



Double shear layer, $\text{visc}=2 \cdot 10^{-4}$

Vorticity

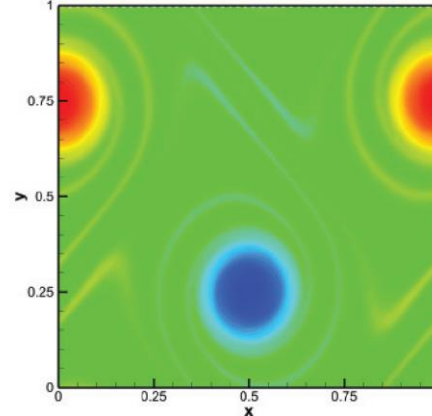
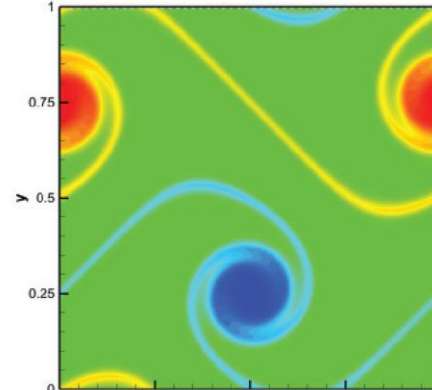
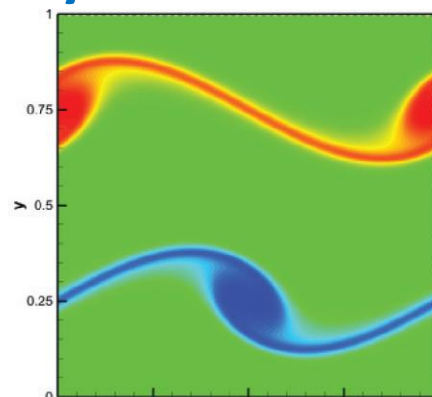
Left: Hyperbolic model



Right: Navier-Stokes model
staggered Semi-implicit DG P3



*Tavelli, Dumbser
2014*



time=0.8

time=1.2

time=1.8

ADER-WENO 4th order
scheme from

*Dumbser, Enaux, Toro,
2008*

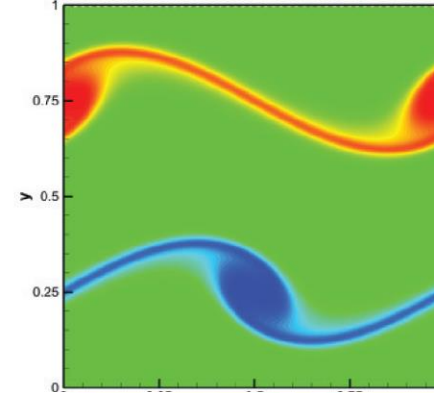
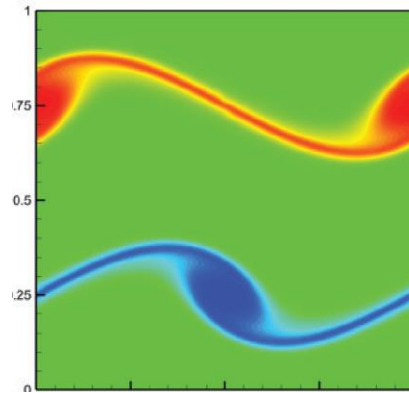
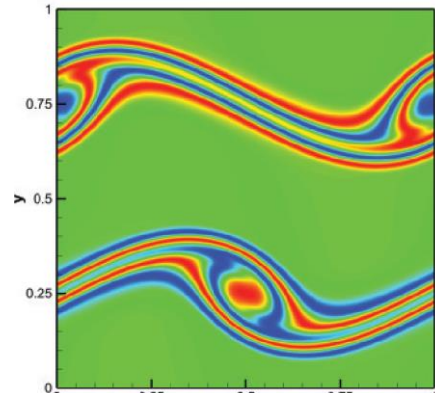
Double shear layer,

A_{12}

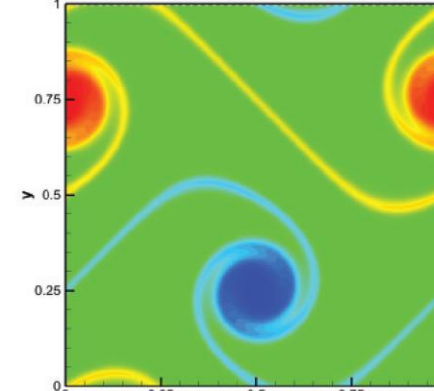
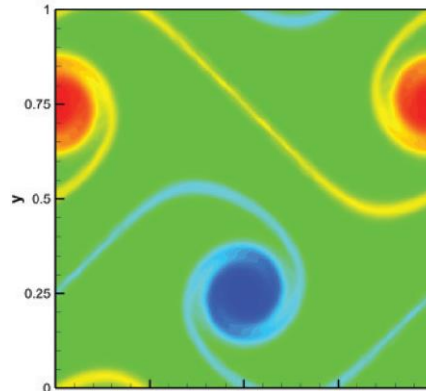
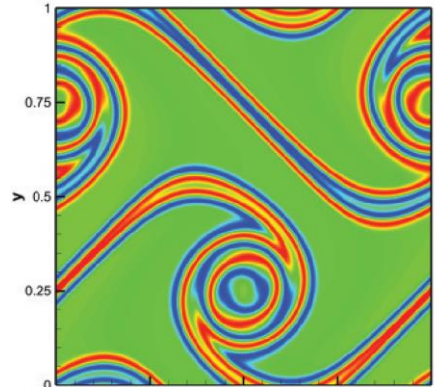
Vorticity

Right: Navier-Stokes model
staggered Semi-implicit DG P3

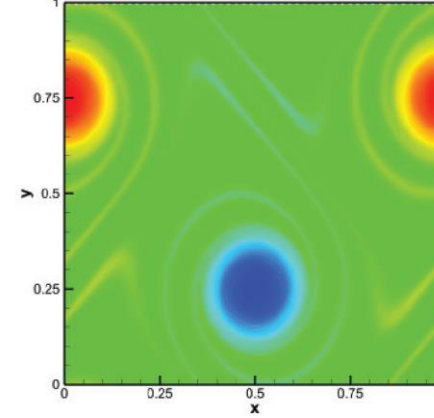
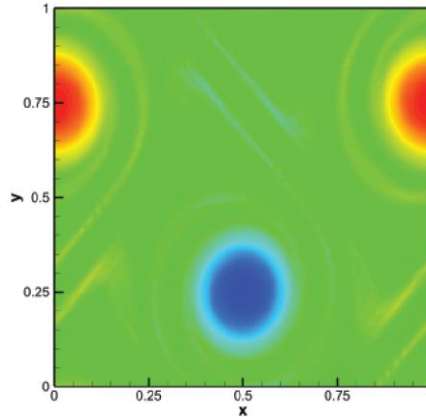
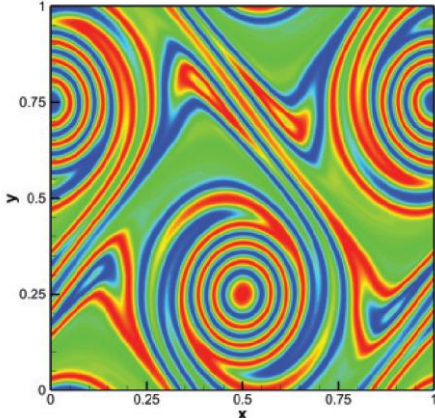
Tavelli, Dumbser
2014



time=0.8



time=1.2

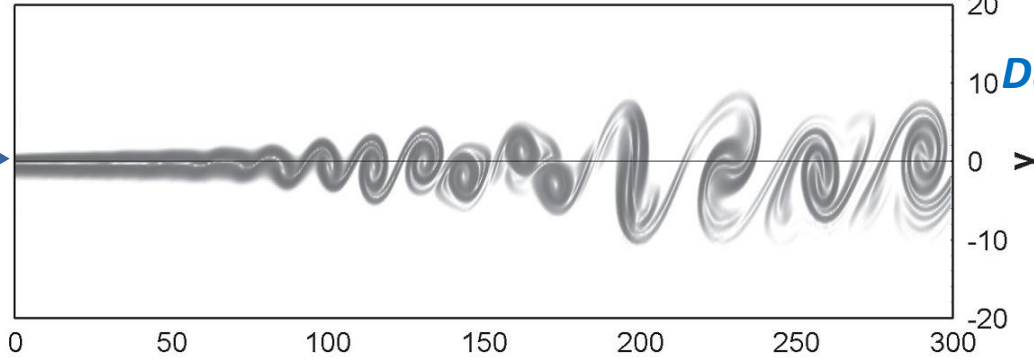
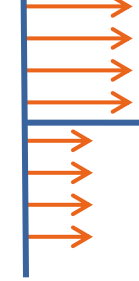


time=1.8

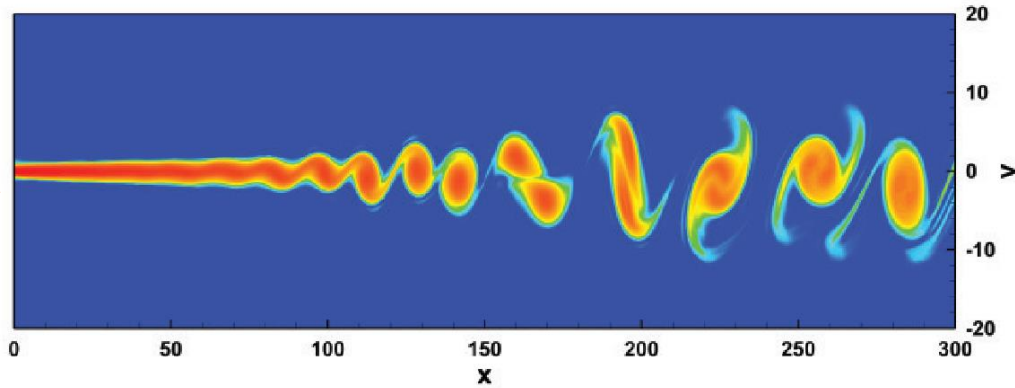
Compressible mixing layer, $Re=250$

Top: 6th order $P_N P_M$ scheme
Navier-Stokes model
Dumbser, Zanotti, 2009

Velocity

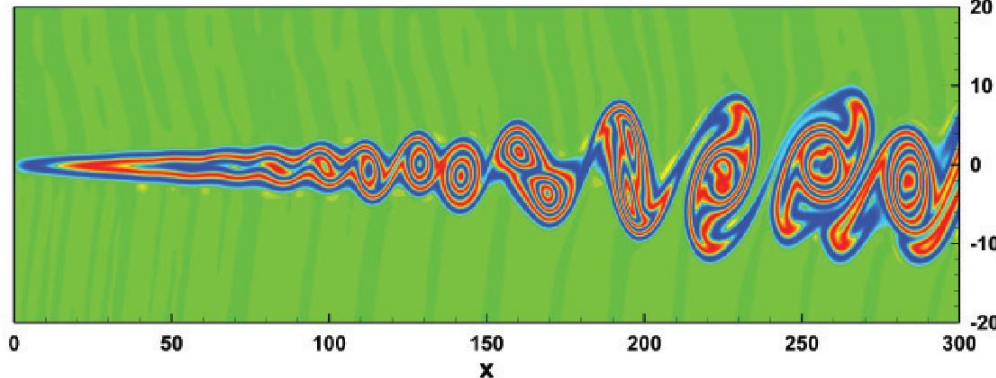


Vorticity



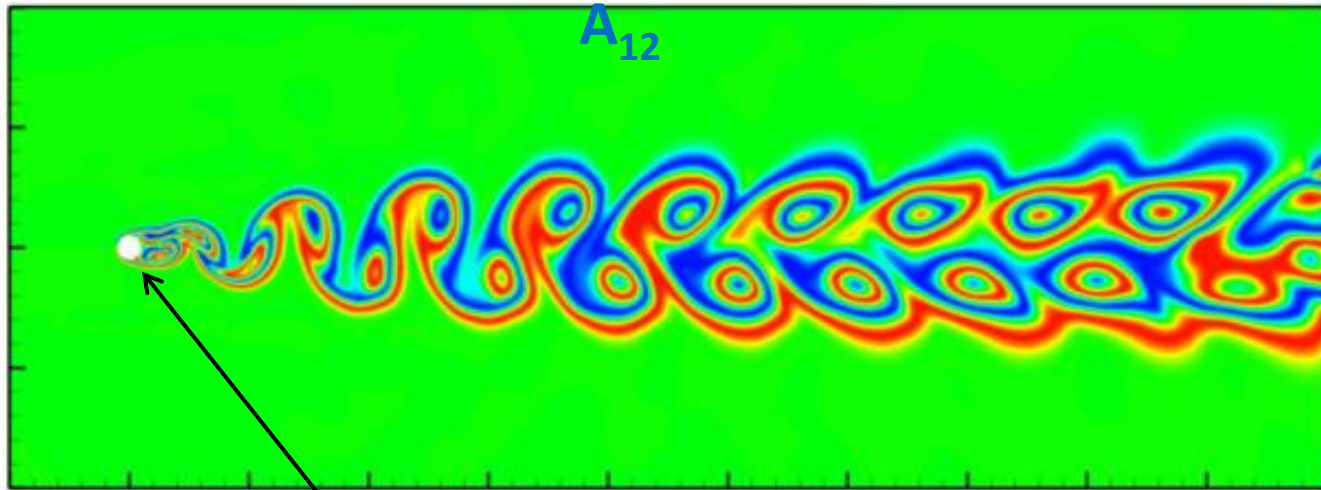
Hyperbolic model
3rd order ADER-WENO
Dumbser, Enaux, Toro, 2008

A_{12}



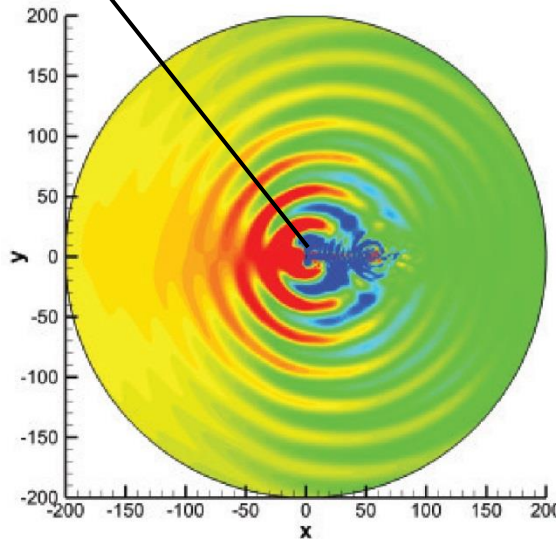
Flow around a circular cylinder, $Re=150$

→
→
Flow
→
direction
→
→



Strouhal number

$$St = \frac{fL}{U} = 0.18$$



Pressure field.

Full computational
domain

Why would one use order Hyperbolic PDEs?

Severe **time step restriction in Parabolic problems** (explicit scheme) **critical** for complex flows and HPC

(# turbulence, viscoacoustics, 2-phase pore-scale modeling, etc.)

	2nd order Parabolic		1st order Hyperbolic	
	Navier-Stokes equations		Extended HPR model	
Mesh	time steps	CPU time	time steps	CPU time
ADER finite volume scheme ($O3$)				
100	1587	18.7	479	98.0
200	5535	112.2	926	298.3
ADER-DG scheme (P3)				
100	87080	2317.2	4545	1743
200	340646	18476	9059	6133

$$\Delta t \sim (\Delta x)^2$$

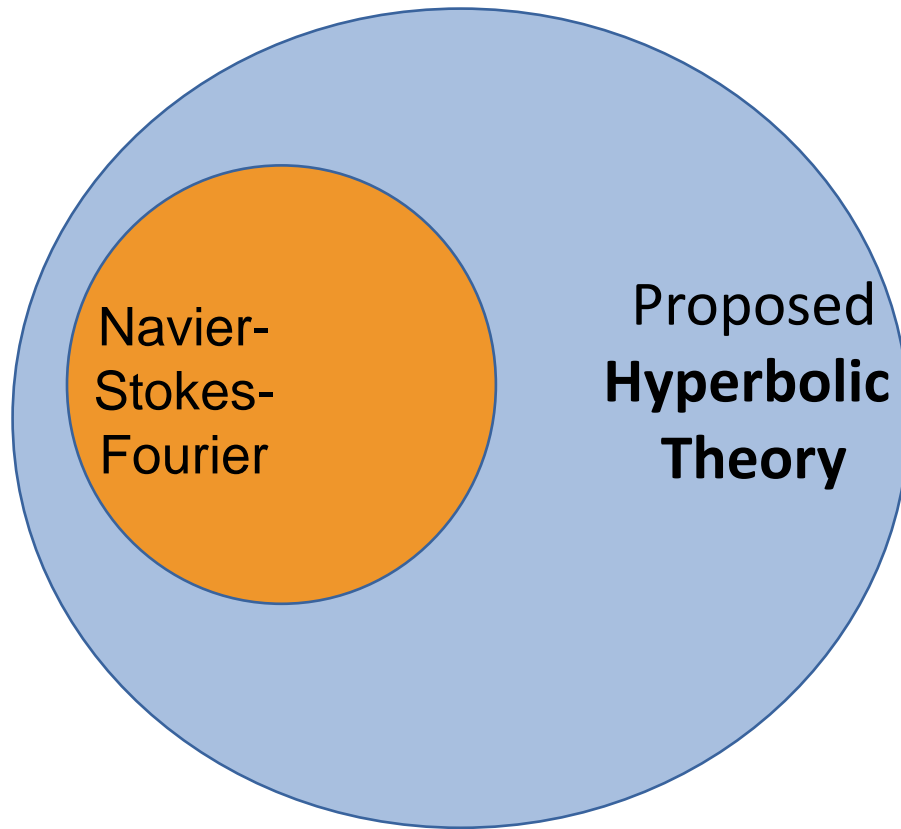
$$\Delta t \sim \Delta x$$

Turbulence

A large orange circle with a thin blue outline, containing the text "Navier-Stokes-Fourier" in black. The circle is positioned on the left side of the slide.

Navier-
Stokes-
Fourier

Turbulence



Now we have 2 **fundamentally different** models

Parabolic vs. Hyperbolic

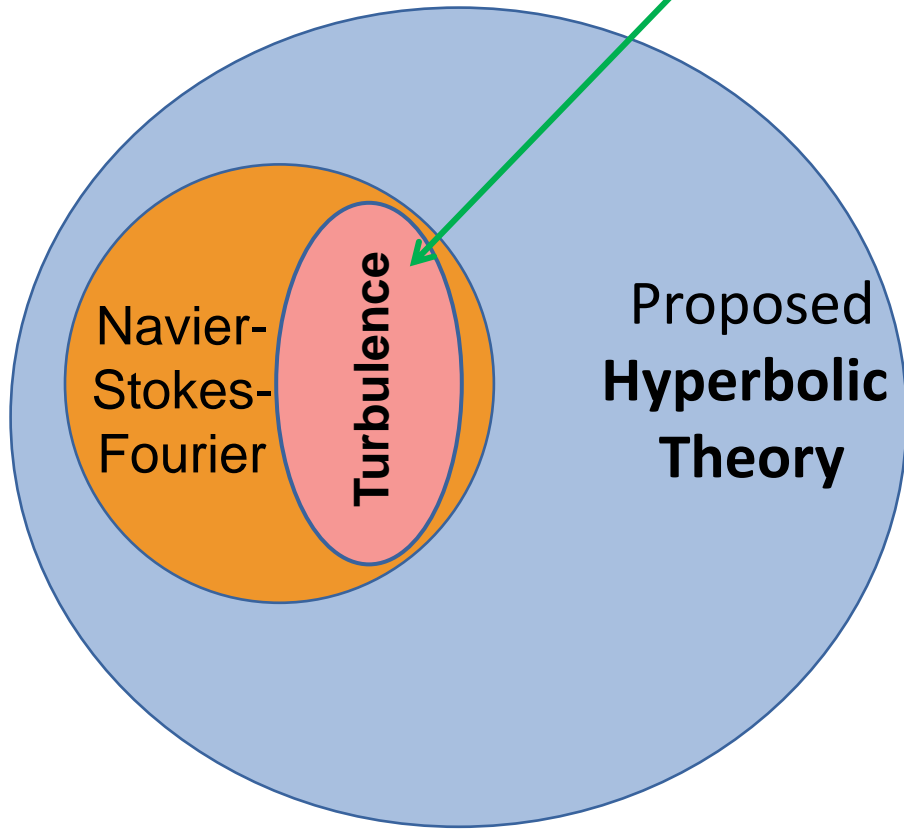
Dumbser, Peshkov, Romenski, Zanotti

“High order ADER schemes for a unified first order hyperbolic formulation of continuum mechanics: viscous heat-conducting fluids and elastic solids”

Journal of Computational Physics. 2016. (Open access)

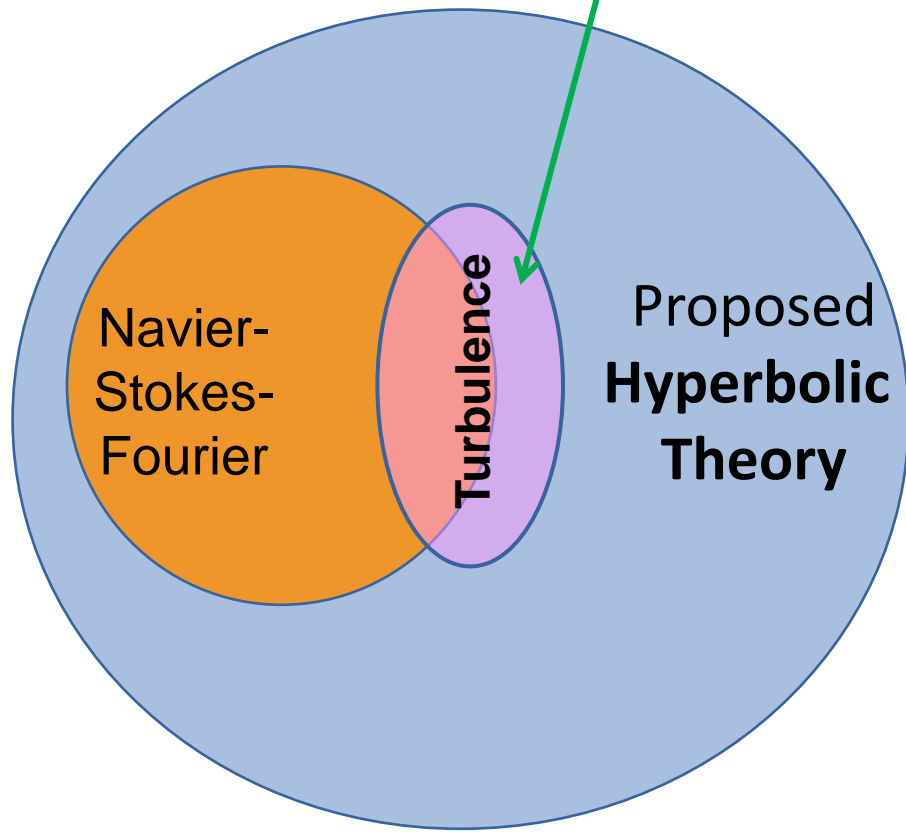
Turbulence

Most of us believes that



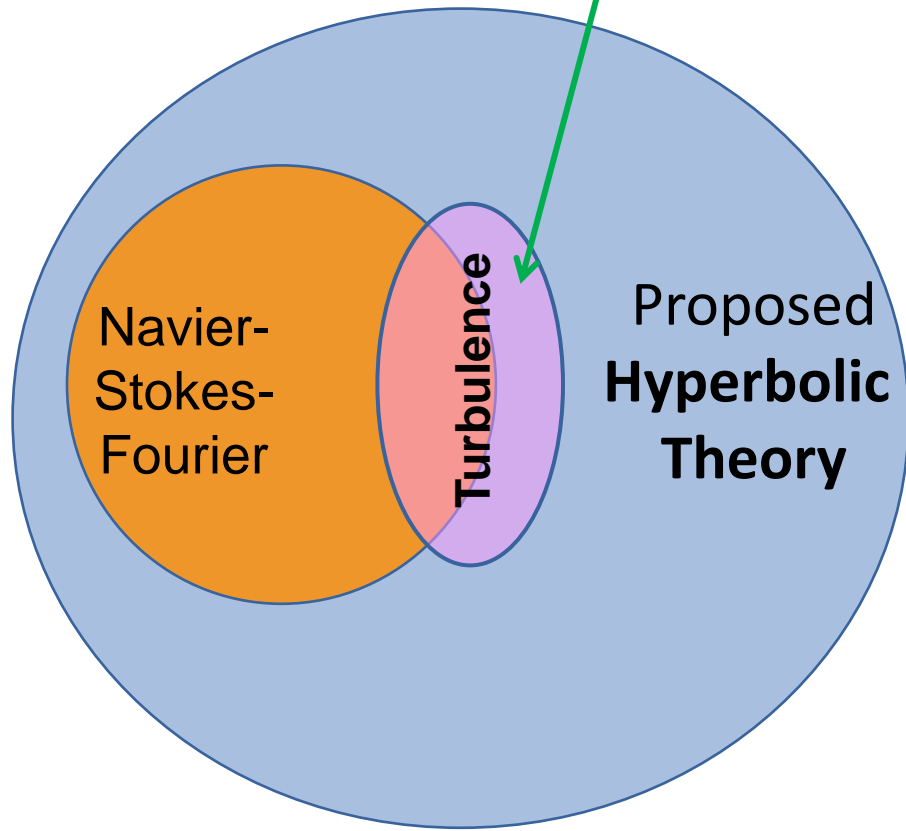
Turbulence

But what if ???



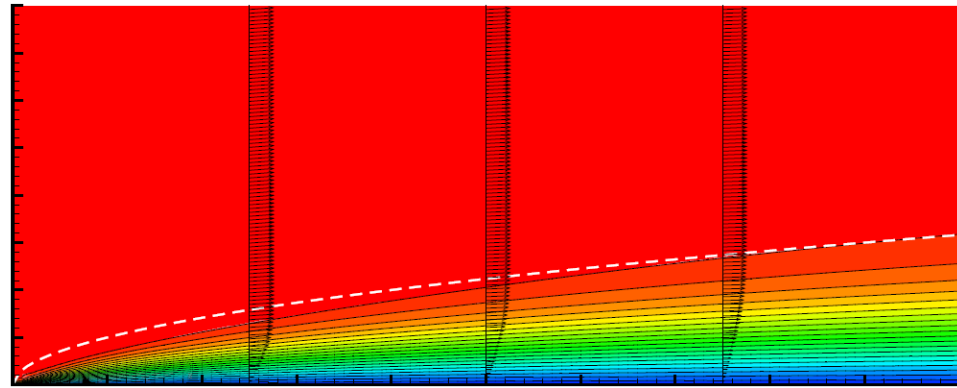
Turbulence

But what if ???

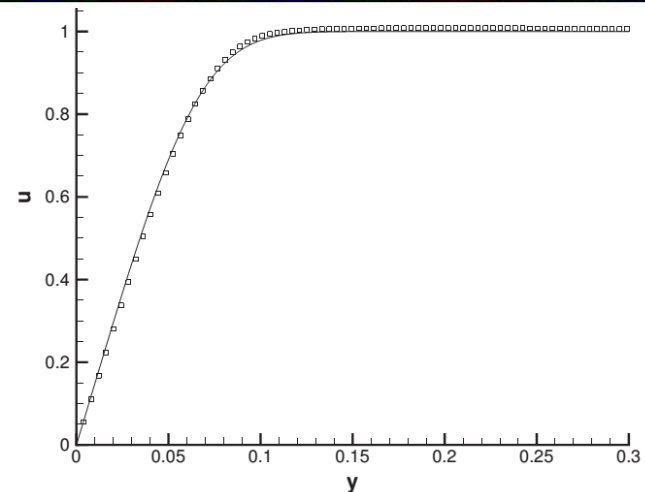
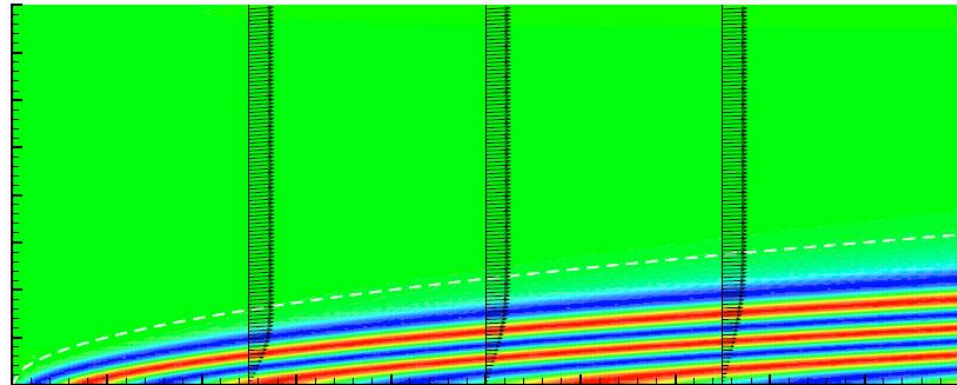


Blasius boundary layer problem

Velocity

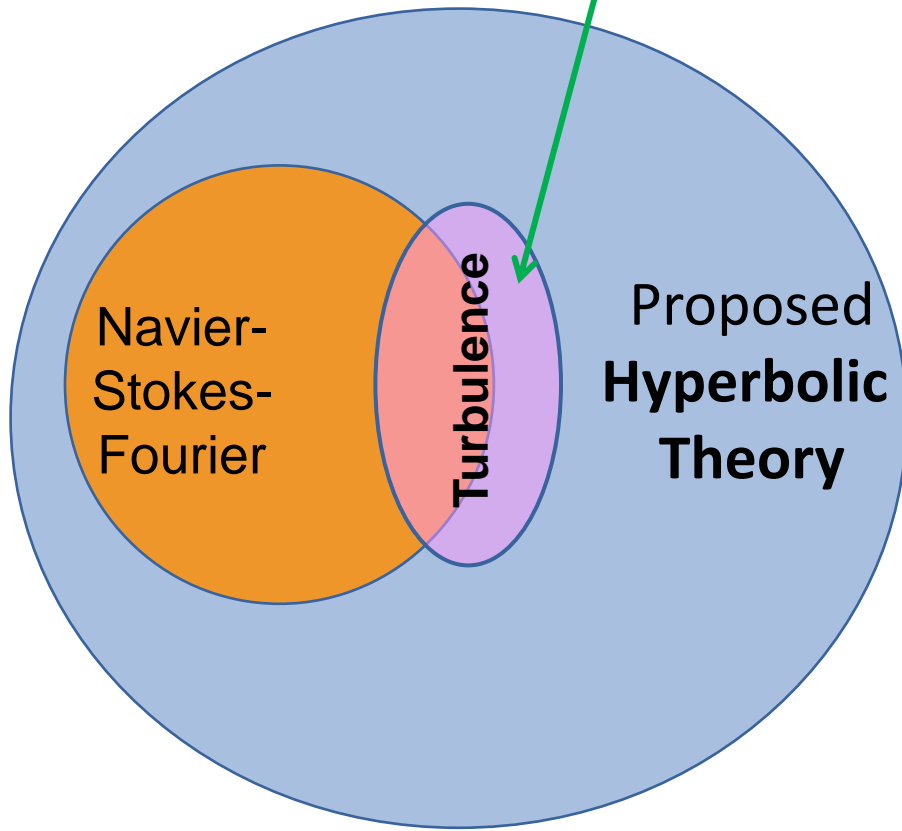


Distortion, A_{11}

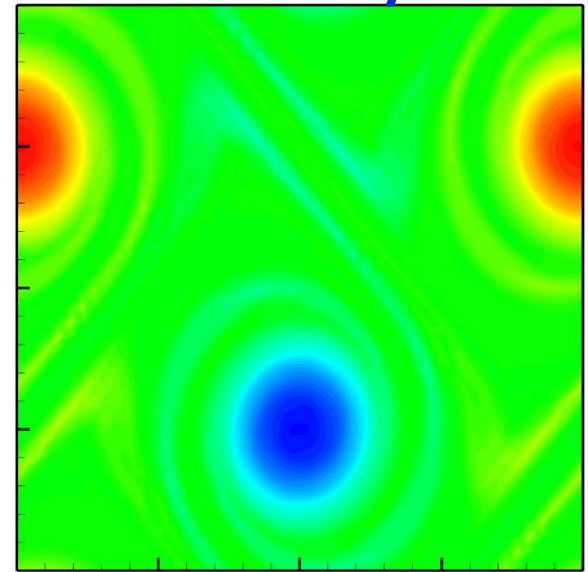


Turbulence

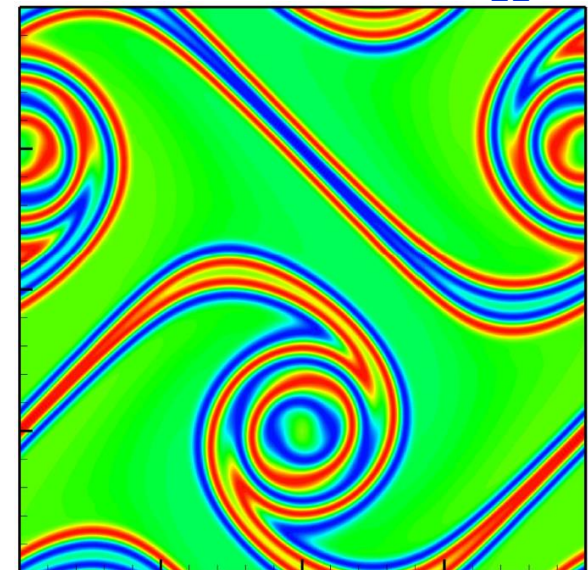
But what if ???



Vorticity



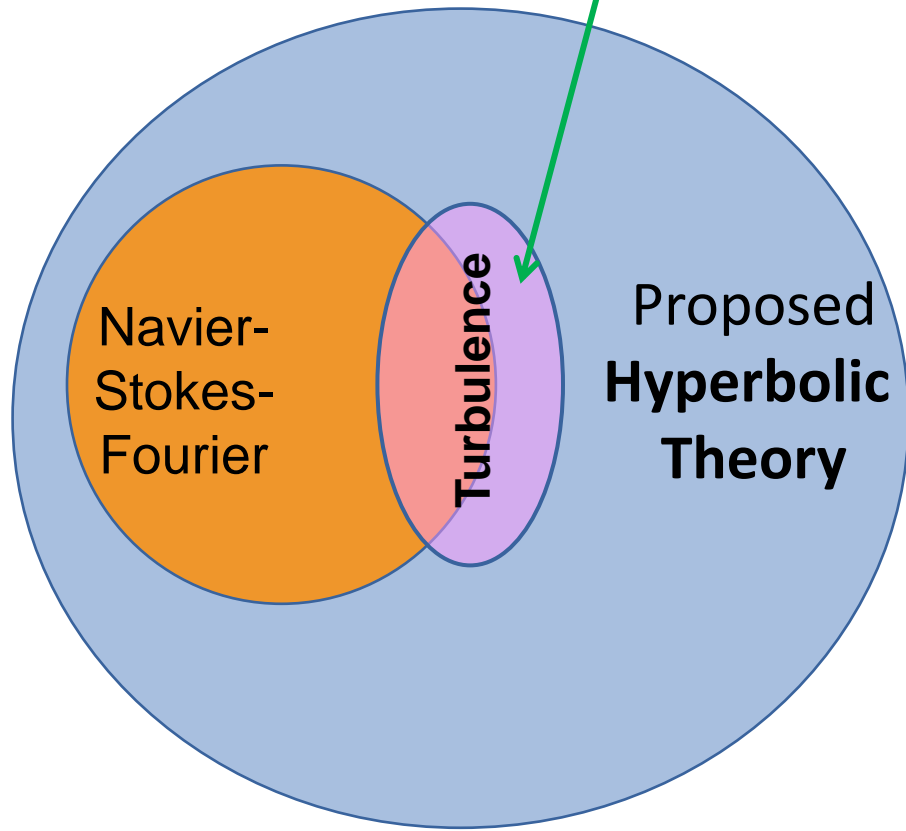
Distortion, A_{11}



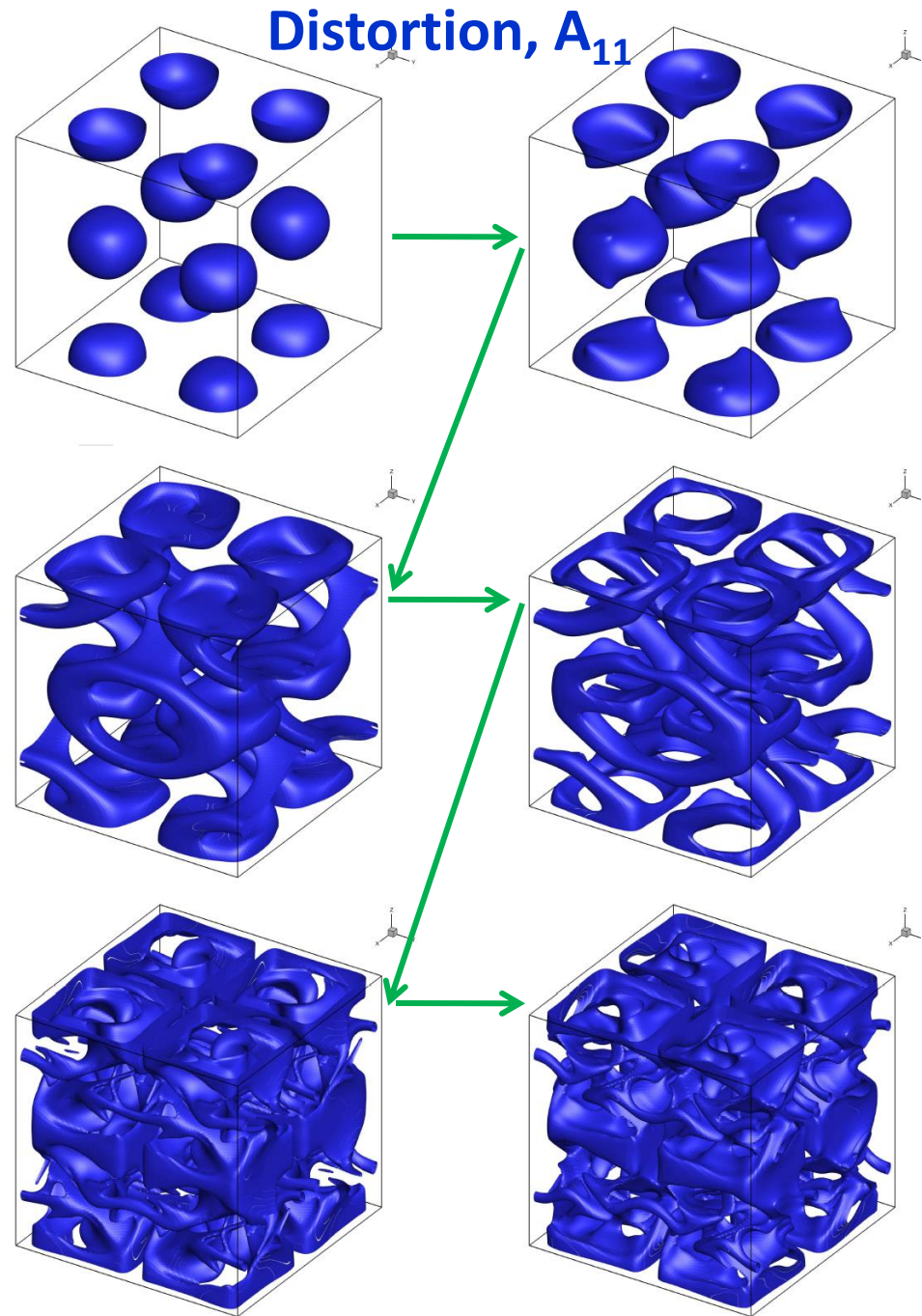
Double shear layer
problem

Turbulence

But what if ???

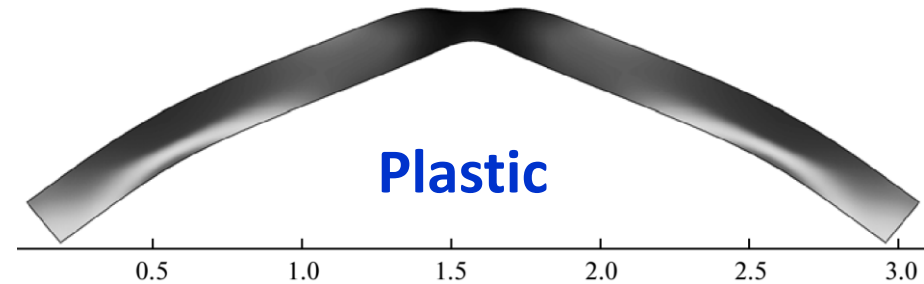
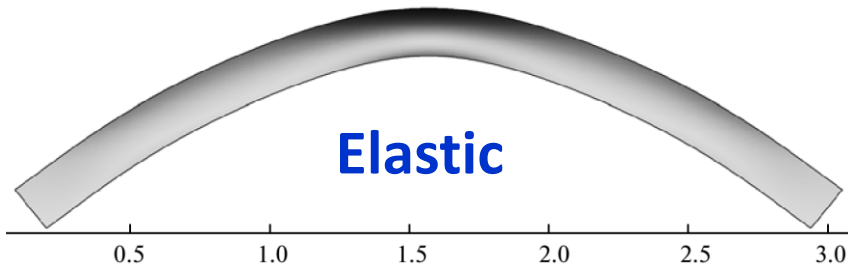


3D Taylor-Green vortex



Solid dynamics

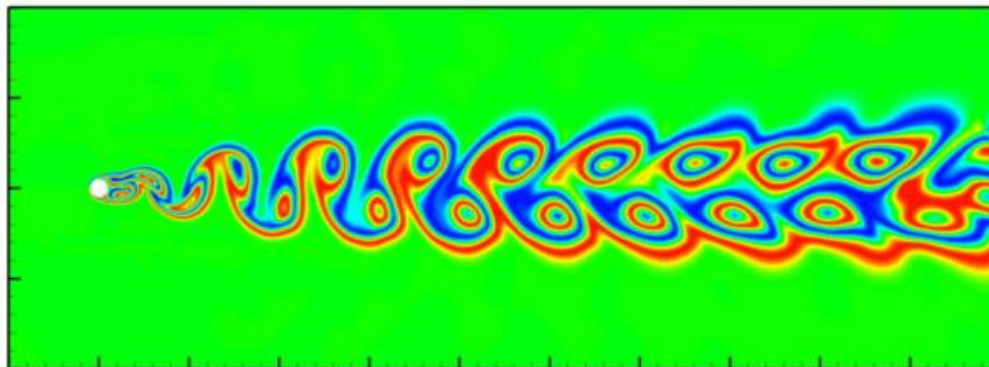
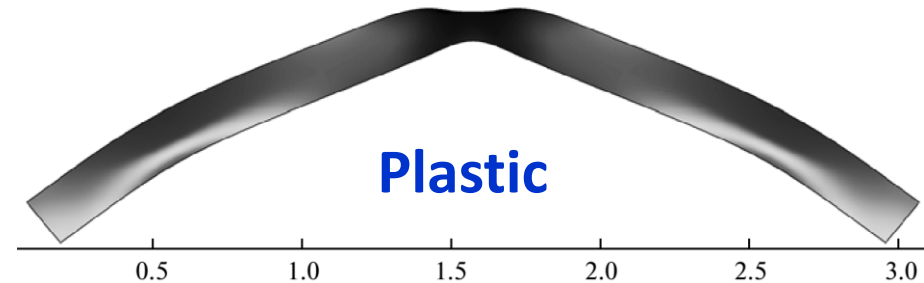
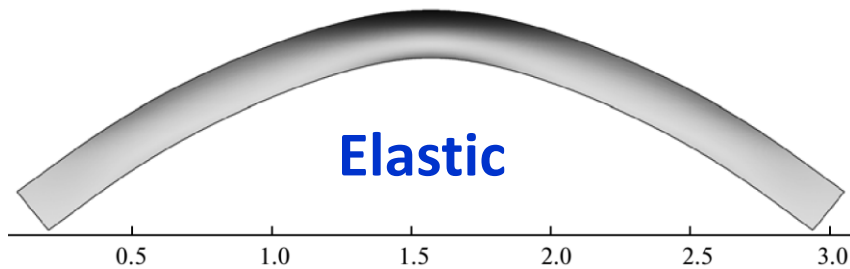
Using the **same(!) system of PDEs** we can simulate
dynamics of solids as well



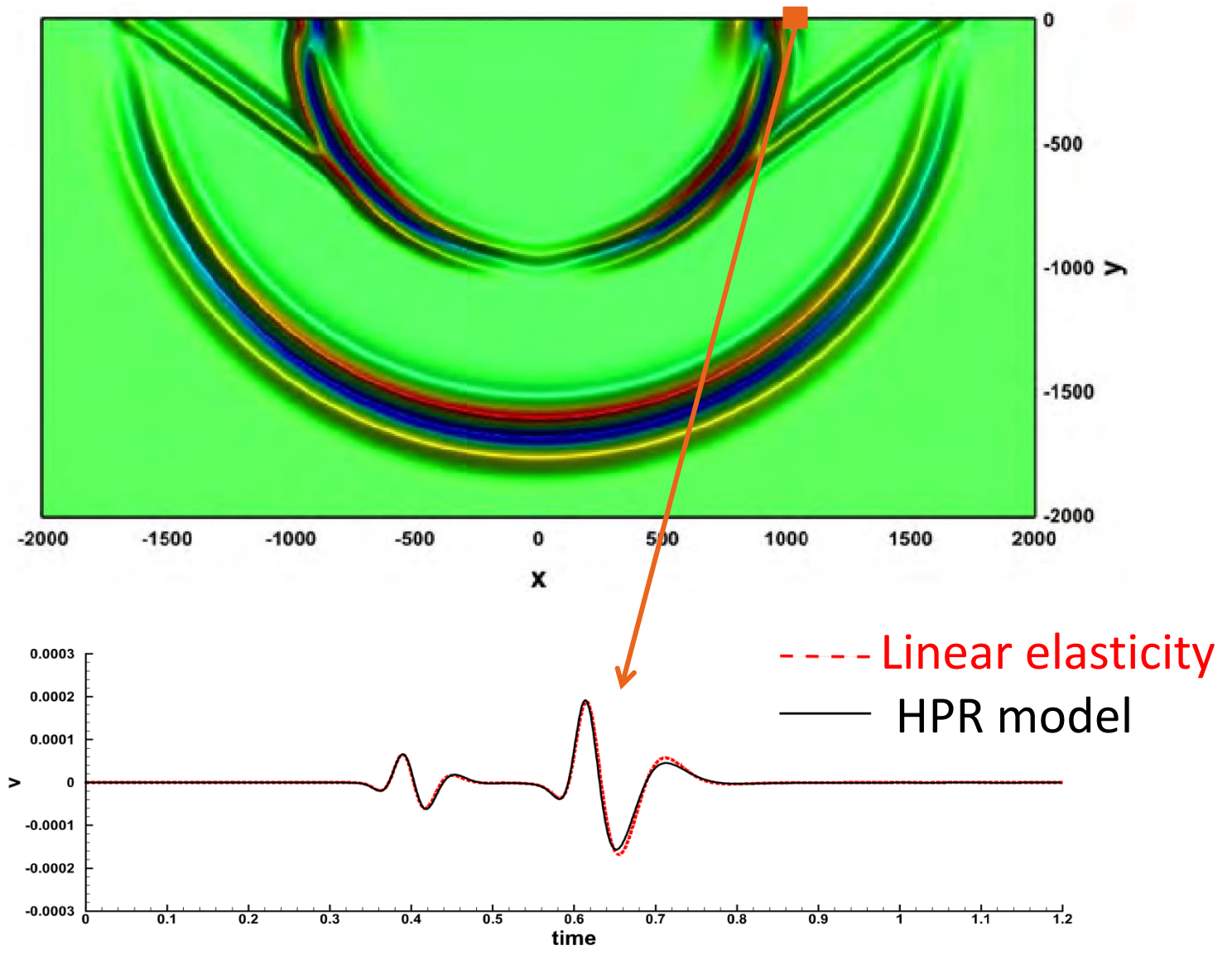
Bending of a plate

Solid dynamics

Using the **same(!) system of PDEs** we can simulate
dynamics of solids as well



Seismic wave propagation



Poroelasticity

Biot's Theory

$$\rho_{11}\ddot{\mathbf{U}} + \rho_{12}\ddot{\mathbf{V}} - (P - N)\nabla\text{div}\mathbf{U} - Q\nabla\text{div}\mathbf{V} - N\Delta\mathbf{U} + b(\dot{\mathbf{U}} - \dot{\mathbf{V}}) = 0$$

$$\rho_{22}\ddot{\mathbf{V}} + \rho_{12}\ddot{\mathbf{U}} - Q\nabla\text{div}\mathbf{U} - R\nabla\text{div}\mathbf{V} + b(\dot{\mathbf{V}} - \dot{\mathbf{U}}) = 0$$

Drawbacks:

- Established as a **Linear theory** from the very beginning
 - modification problems (viscoelastic media, fraction time derivative, etc.)
- Composite elastic modulus **Q** of the whole media (phase coupling parameter)
 - measurement problems
 - interpretation

Nonlinear Mixture Theory: state parameters

$\mathbf{v}_s, \mathbf{v}_f$ Velocities of the solid and fluid phase

$\mathbf{F} = \mathbf{A}^{-1}$ Deformation gradient

α_s Volume fraction of the solid matrix

$\rho = \alpha_s \rho_s + \alpha_f \rho_f$ Mixture density

The missing parameter in the Biot's theory

$c_s = \frac{\alpha_s \rho_s}{\rho}$ **Mass fractions (concentrations)**

Nonlinear Mixture Theory: state parameters

$$\mathbf{v}_s, \mathbf{v}_f \quad \longrightarrow \quad \begin{aligned} \mathbf{v} &= c_s \mathbf{v}_s + c_f \mathbf{v}_f \\ \mathbf{w} &= \mathbf{v}_s - \mathbf{v}_f \end{aligned}$$

Solid-Fluid mixture model

$$\frac{\partial \rho v_i}{\partial t} + \frac{(\rho v_i v_k + \rho^2 E_\rho \delta_{ik} + \rho w_i E_{w_k} - \rho F_{km} E_{F_{im}})}{\partial x_k} = 0 \quad \text{momentum}$$

$$\frac{\partial F_{ij}}{\partial t} + \frac{(\rho F_{ij} v_k - \rho F_{kj} v_i)}{\partial x_k} = 0 \quad \text{deformation}$$

$$\frac{\partial \rho c_s}{\partial t} + \frac{(\rho c_s v_k + \rho E_{w_k})}{\partial x_k} = 0 \quad \text{Mass fraction}$$

$$\frac{\partial w_k}{\partial t} + \frac{(v_m w_m + E_{c_s})}{\partial x_k} = e_{klj} \omega_j - \chi E_{w_k} \quad \text{Relative velocity}$$

$$\frac{\partial \rho \alpha_s}{\partial t} + \frac{\rho \alpha_s v_k}{\partial x_k} = -\lambda \rho E_{\alpha_s} \quad \text{Volume fraction} \quad \frac{\partial \rho}{\partial t} + \frac{\rho v_k}{\partial x_k} = 0$$

Linearised model: single pressure model

$$\frac{\partial \mathbf{q}}{\partial t} + A(\mathbf{q}^0) \frac{\partial \mathbf{q}}{\partial x} = \mathbf{f} \quad \mathbf{q} = (v_s, v_f, p, \varepsilon_{ij})$$

$$\mathbf{f} = \left(-\frac{\rho_s^0 c_f^0 (v_s - v_f)}{\tau}, -\frac{\rho_f^0 c_s^0 (v_f - v_s)}{\tau}, 0, 0_{ij} \right)$$

Linearised model: single pressure model

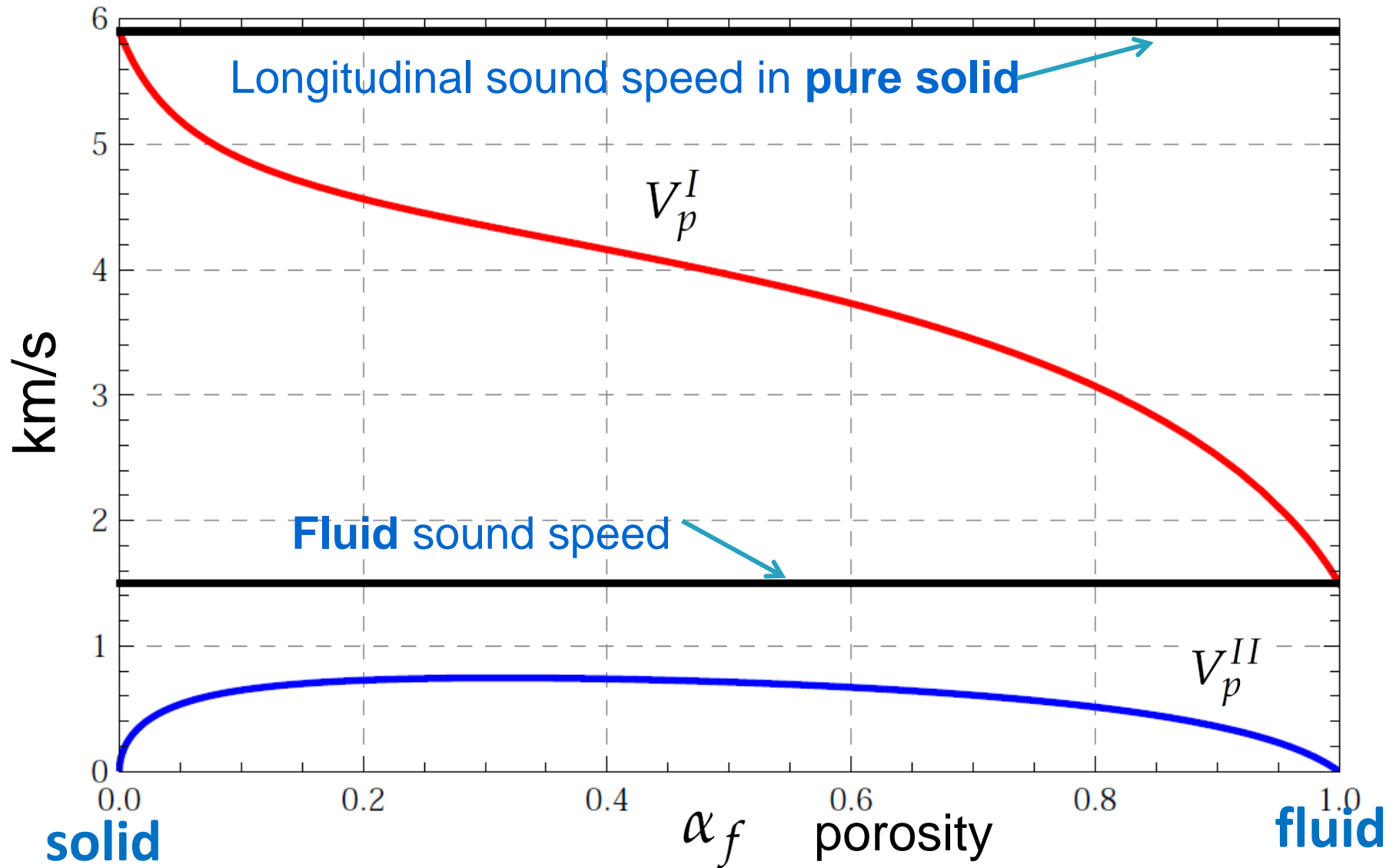
$$\frac{\partial \mathbf{q}}{\partial t} + A(\mathbf{q}^0) \frac{\partial \mathbf{q}}{\partial x} = \mathbf{f} \quad \mathbf{q} = (v_s, v_f, p, \varepsilon_{ij})$$

$$\mathbf{f} = \left(-\frac{\rho_s^0 c_f^0 (v_s - v_f)}{\tau}, -\frac{\rho_f^0 c_s^0 (v_f - v_s)}{\tau}, 0, 0_{ij} \right)$$

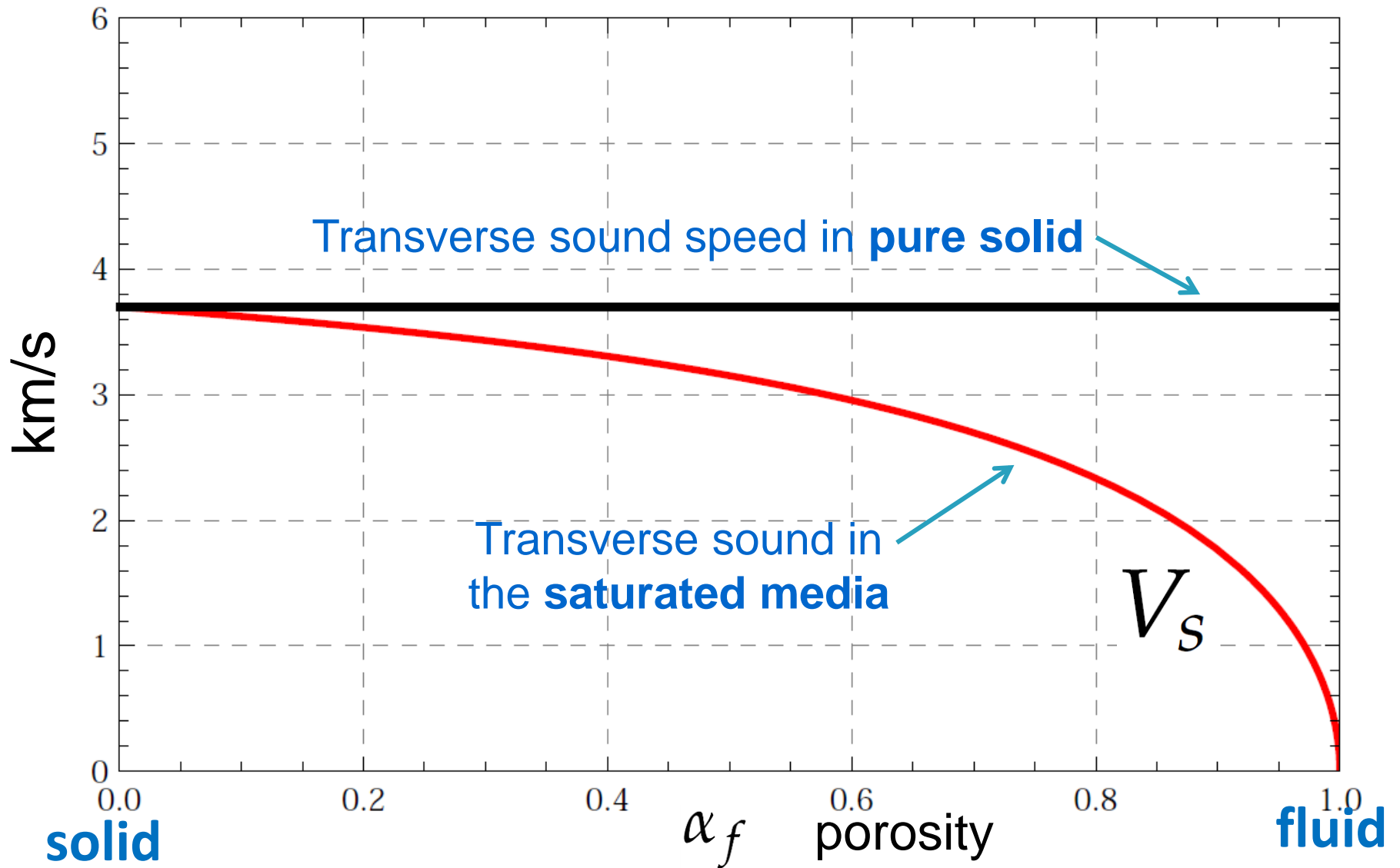
α_s Volume fraction of the solid matrix

c_s **Mass fractions (concentrations)**

Two Longitudinal sound waves (P-waves)



Transverse sound wave



Conclusion

- Hyperbolic (**wave theory**) for viscous, heat and mass transport
- The **unified model** can describe **fluids and solids** in a single system of PDEs
- The model was implemented in the **ADER-FVM-DG** code and tested on a large number of test cases
- Nonlinear solid-fluid mixture model was presented. Application to poroelasticity is expected

Thank you for your attention