

Thick sprays

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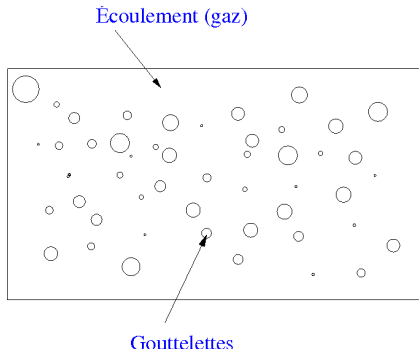
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Dispersed Phase (i.-e. of small volume fraction, for example **droplets** or **dust**) in an Underlying Gas: their study is a subdomain of the study of multiphase flows



Examples : Clouds, Diesel Engines.

Modeling of sprays at the Mesoscopic Level (Eulerian-Lagrangian methods; fluid-kinetic coupling)

- Unknowns for the gas :

$$\alpha(t, x) \geq 0 \quad \rho_g(t, x) \geq 0, \quad u_g(t, x) \in \mathbb{R}^3, \quad p(t, x) \geq 0;$$

- Unknown for the dispersed phase :

$$f(t, x, v) \geq 0;$$

Models explicitly written as PDEs: Williams 74; O'Rourke 81

Classification of sprays: Cf. P.J. O'Rourke

Critical quantity : Droplets volume fraction $1 - \alpha(t, x)$.

Example of thin spray equations $1 - \alpha(t, x) \ll 1$

Vlasov-compressible (barotropic) Euler equation with a two-way coupling by drag force, monodisperse (medical sprays in the mouth/throat)

$$\partial_t \rho_g + \nabla_x \cdot (\rho_g u_g) = 0,$$

$$\partial_t (\rho_g u_g) + \nabla_x \cdot (\rho_g u_g \otimes u_g) + \nabla_x [p(\rho_g)] = \int -m F f dv,$$

$$\partial_t f + v \cdot \nabla_x f + \nabla_v \cdot [F f] = 0,$$

$$m F = -D(\rho_g, |v - u_g|) (v - u_g).$$

Coherence of thin sprays equations

- **Well posedness:** There exist unique strong local-in time solutions to thin spray equations for smooth $(C_c^1 \cap H^s)$ initial data and "reasonable" D, p , Baranger, LD.
- **Derivation from well-established models:** There exists a formal asymptotics leading from coupled Boltzmann equations towards thin spray equations (with evolution of the energy) Golse, LD, Ricci.

Example of thick spray equations: $1 - \alpha(t, x) \sim 1 - 10\%$

Vlasov-Boltzmann-compressible (barotropic) Euler equations with two-way coupling through drag force and volume fraction (nuclear industry, pharmaceutical industry)

$$\partial_t(\alpha \rho_g) + \nabla_x \cdot (\alpha \rho_g u_g) = 0,$$

$$\partial_t(\alpha \rho_g u_g) + \nabla_x \cdot (\alpha \rho_g u_g \otimes u_g) + \alpha \nabla_x [p(\rho_g)] = \int D(\rho_g, |v - u_g|) (v - u_g) f dv,$$

$$\partial_t f + v \cdot \nabla_x f + \nabla_v \cdot (F f) = Q(f).$$

$$1 - \alpha = \int \frac{4}{3} \pi r^3 f dv,$$

$$m F = -\frac{4}{3} \pi r^3 \nabla_x [p(\rho_g)] - D(\rho_g, |v - u_g|) (v - u_g).$$

Collision kernel, with possibly inelastic collisions

$$Q(f)(t, x, v) = \int_{v_* \in \mathbb{R}^3} \int_{\sigma \in S^2} \left\{ \beta^{-4} f(t, x, v') f(t, x, v'_*) \right. \\ \left. - f(t, x, v) f(t, x, v_*) \right\} B dv_* d\sigma.$$

Cross section

$$B(|v - v_*|) = r^2 |v - v_*|.$$

Post collisional velocities ($\beta \in]0, 1]$)

$$v' = \frac{v + v_*}{2} + \frac{1}{2\beta} |v - v_*| \sigma,$$

$$v'_* = \frac{v + v_*}{2} - \frac{1}{2\beta} |v - v_*| \sigma.$$

Where are thick sprays equations coming from: Macroscopic modeling (Eulerian-Eulerian methods/Multiphase Euler equations)

Coupling through drag force and volume fraction of equations of Euler type (here one compressible and barotropic, the other incompressible):

$$\partial_t(\alpha \rho_g) + \nabla_x \cdot (\alpha \rho_g u_g) = 0,$$

$$\partial_t(\alpha \rho_g u_g) + \nabla_x \cdot (\alpha \rho_g u_g \otimes u_g) + \alpha \nabla_x [p(\rho_g)] = D_*(\alpha, \rho_g, |u_p - u_g|)(u_p - u_g),$$

$$\rho_p := \text{cst},$$

$$\partial_t((1 - \alpha) \rho_p) + \nabla_x \cdot ((1 - \alpha) \rho_p u_p) = 0,$$

$$\begin{aligned} \partial_t((1 - \alpha) \rho_p u_p) + \nabla_x \cdot ((1 - \alpha) \rho_p u_p \otimes u_p) + (1 - \alpha) \nabla_x [p(\rho_g)] \\ = -D_*(\alpha, \rho_g, |u_p - u_g|)(u_p - u_g). \end{aligned}$$

Where are thick sprays equations coming from: Passage from mesoscopic to macroscopic modeling

For **monodisperse** sprays, there is a formal passage from **thick spray** equations [with an equation for internal energy] towards **multiphase Euler** equations [with an equation for internal energy], based on the Hilbert expansion

$$\partial_t f^\varepsilon + v \cdot \nabla_x f^\varepsilon + \nabla_v \cdot (F f^\varepsilon) = \frac{1}{\varepsilon} Q(f^\varepsilon).$$

When $\varepsilon \rightarrow 0$,

$$m f^\varepsilon(t, x, v) \rightarrow (1 - \alpha(t, x)) \rho_p \delta_{v=u_p(t, x)}$$

at the formal level, where ρ_g , u_g , α , u_p satisfy the multiphase Euler equations, provided that that the collision kernel is inelastic $\beta < 1$, **LD**, **Mathiaud**.

Known difficulties of the macroscopic modeling

$$\partial_t(\alpha \rho_g) + \nabla_x \cdot (\alpha \rho_g u_g) = 0,$$

$$\partial_t(\alpha \rho_g u_g) + \nabla_x \cdot (\alpha \rho_g u_g \otimes u_g) + \alpha \nabla_x [p(\rho_g)] = D_*(\alpha, \rho_g, |u_p - u_g|)(u_p - u_g),$$

$$\rho_p := \text{cst}; \quad \partial_t((1 - \alpha) \rho_p) + \nabla_x \cdot ((1 - \alpha) \rho_p u_p) = 0,$$

$$\begin{aligned} \partial_t((1 - \alpha) \rho_p u_p) + \nabla_x \cdot ((1 - \alpha) \rho_p u_p \otimes u_p) + (1 - \alpha) \nabla_x [p(\rho_g)] \\ = -D_*(\alpha, \rho_g, |u_p - u_g|)(u_p - u_g). \end{aligned}$$

Traditional method of derivation: averaging of microscopic equations [uses empirical closures], Cf. [Ishii](#).

Difficulties: α outside of gradients; hyperbolicity not always satisfied (sometimes cured with the use of turbulent diffusion).

Do thick sprays equations suffer from the same difficulties?

Question: Are the equations of thick sprays as badly behaved (from the mathematical point of view) as the multiphase Euler equations?

Answer 1: We expect that the problem of shocks in nonconservative systems disappears, thanks to the use of the formulation:

$$\partial_t(\alpha \rho_g) + \nabla_x \cdot (\alpha \rho_g u_g) = 0,$$

$$\partial_t(\alpha \rho_g u_g) + \nabla_x \cdot (\alpha \rho_g u_g \otimes u_g) + \nabla_x [p(\rho_g)] = \int \int -m F f \, dv dr.$$

Answer 2: We expect that, as in the Chapman-Enskog asymptotics, in the limit $\varepsilon \rightarrow 0$, the thick spray equations behave like

$$\rho_p := \text{cst}; \quad \partial_t((1 - \alpha) \rho_p) + \nabla_x \cdot ((1 - \alpha) \rho_p u_p) = 0,$$

$$\begin{aligned} \partial_t((1 - \alpha) \rho_p u_p) + \nabla_x \cdot ((1 - \alpha) \rho_p u_p \otimes u_p) + (1 - \alpha) \nabla_x [p(\rho_g)] \\ = -D_*(\alpha, \rho_g, |u_p - u_g|)(u_p - u_g) + \text{cst} \varepsilon \Delta_x u_p. \end{aligned}$$

Rigorous answer 2: Linear stability of thick sprays equations

To simplify, we assume that the spray is monodisperse with $m = \frac{4}{3}\pi r^3$, $Q = 0$, p is a strictly increasing function of ρ_g , and $D := cst$. Then the thick spray system becomes

$$\partial_t(\alpha \rho_g) + \nabla_x \cdot (\alpha \rho_g u_g) = 0,$$

$$\partial_t(\alpha \rho_g u_g) + \nabla_x \cdot (\alpha \rho_g u_g \otimes u_g) + \nabla_x [p(\rho_g)] = \int -m F f dv,$$

$$\partial_t f + v \cdot \nabla_x f + \nabla_v \cdot (F f) = 0,$$

$$1 - \alpha = m \int f dv,$$

$$m F = -m \nabla_x [p(\rho_g)] - D(v - u_g).$$

Linear stability: explicit solution

For any $\rho_0 > 0$, $T_* > 0$, $n_0 > 0$, and a nonnegative function G , an explicit (homogeneous, but time-dependent) solution to the thick spray equations is given by

$$\rho_g(t, x) = \rho_0,$$

$$u_g(t, x) = 0,$$

$$\alpha(t, x) = 1 - m n_0,$$

$$f(t, x, v) = f_0(t, v) := e^{3(D/m)t} \frac{n_0}{(K T_*)^{3/2}} G\left(\frac{e^{2(D/m)t} |v|^2}{2T_*}\right),$$

as soon as $m n_0 < 1$ and

$$K^{3/2} := 4\pi \int_0^\infty G(u) \sqrt{2u} du.$$

Linear stability: linearization of the unknowns

$$\rho(t, x) = \rho_0 + \varepsilon \rho_1(t, x) + O(\varepsilon^2),$$

$$u(t, x) = \varepsilon u_1(t, x) + O(\varepsilon^2),$$

$$\alpha(t, x) = 1 - m n_0 + \varepsilon \alpha_1(t, x) + O(\varepsilon^2),$$

$$f(t, x, v) = f_0(t, v) + \varepsilon \sqrt{f_0(t, v)} e^{(D/m)t} g_1(t, x, v) + O(\varepsilon^2).$$

Linear stability: linearization of the equations

$$\alpha_0 \rho_0 \partial_t \tau_1 = \alpha_0 \nabla \cdot u_1 + m \nabla \cdot \int \sqrt{f_0} e^{(D/m)t} g_1 v dv,$$

$$\alpha_0 \rho_0 \partial_t u_1 = \alpha_0 \rho_0^2 c_0^2 \nabla \tau_1 + D \int v \sqrt{f_0} e^{(D/m)t} g_1 dv - \frac{D}{m} u_1 \int f_0 dv,$$

$$\begin{aligned} & \partial_t g_1 + v \cdot \nabla_x g_1 - \frac{\rho_0^2 c_0^2}{T_*} \sqrt{f_0} e^{(D/m)t} v \cdot \nabla \tau_1 \left(-\frac{G'}{G} \right) \left(\frac{|v|^2}{2T(t)} \right) \\ &= \frac{D}{m T_*} \sqrt{f_0} e^{(D/m)t} v \cdot u_1 \left(-\frac{G'}{G} \right) \left(\frac{|v|^2}{2T(t)} \right) - \frac{D}{m} g_1 + \frac{D}{m g_1} \nabla_v \cdot \left(\frac{1}{2} v g_1^2 \right), \end{aligned}$$

where $\tau_1 = -\frac{\rho_1}{\rho_0}$ is the first order of the specific volume, and $c_0 = \sqrt{\rho'(\rho_0)}$ is the 0-th order of the speed of sound.

Linear stability: Lyapunov functional

Proposition (Buet, Desprès, LD):

$$\begin{aligned} \partial_t \left(\alpha_0 \rho_0 \left(\frac{\rho_0^2 c_0^2}{2} \tau_1^2 + \frac{1}{2} |u_1|^2 \right) + m_* T_* \int \frac{1}{2} g_1^2 R \, dv \right) \\ = \nabla \cdot H - D_* Q, \end{aligned}$$

where

$$H := \alpha_0 \rho_0^2 c_0^2 \tau_1 u_1 + m_* T_* \int \frac{g_1^2}{2} v R \, dv + \rho_0^2 c_0^2 m_* \tau_1 \int \sqrt{f_0} e^{d_* t} g_1 v \, dv,$$

$$Q := T_* \int \left| g_1 - \frac{1}{T_*} u_1 \cdot v \sqrt{f_0} e^{d_* t} R^{-1} \right|^2 R \, dv \geq 0,$$

and

$$R(t, v) = -\frac{G}{G'} \left(\frac{|v|^2}{2T(t)} \right) \geq 0$$

provided that G is decreasing as a function of $|v|$ [Penrose-style condition].

Perspectives for the study of thick sprays

- Extend the linear stability computation in cases when collisions between droplets are taken into account, and when an energy equation is present.
- Obtain a theorem of existence of local in time solutions, or of global in time solutions when the initial data are close to homogeneous
- Investigate modeling issues for spray equations as well as multiphase Euler systems: Find conditions under which the equations can be formally obtained from a kinetic system, typically involving Enskog equations (LD, Golse, Ricci).