

A Fictitious Domain Method for Particulate Flows

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- Fictitious domain method with a distributed Lagrange multiplier.
- Fictitious domain method with a global Lagrange multiplier
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Introduction

- Eulerian vs. Lagrangian methods
- Fictitious Domain Methods
- Test Problems



Formulation

$$\rho_1 \frac{D\hat{\mathbf{u}}_1}{Dt} = \nabla \cdot \hat{\boldsymbol{\sigma}}_1, \quad \nabla \cdot \hat{\mathbf{u}}_1 = 0 \text{ in } \Omega_1$$

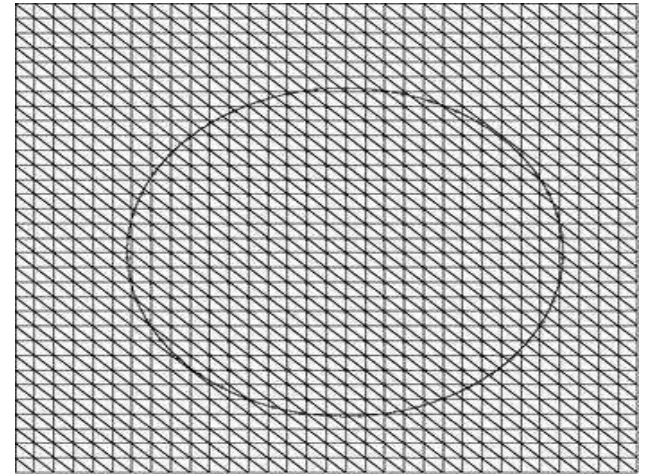
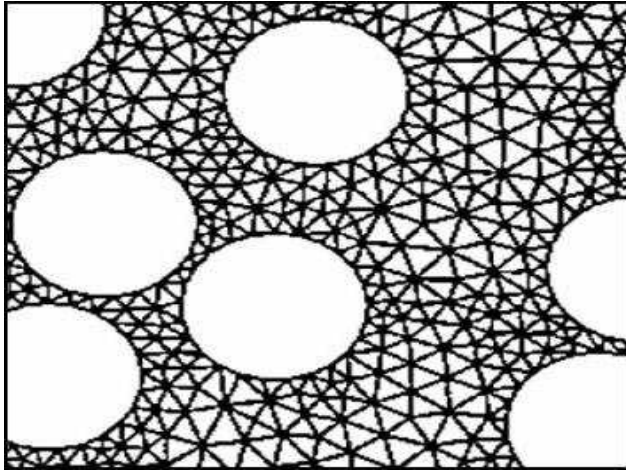
$$\hat{\boldsymbol{\sigma}}_1 = \hat{p}_1 \boldsymbol{\delta} + 2\mu_1 D[\hat{\mathbf{u}}_1]$$

$$M_i \frac{d\mathbf{U}_i}{dt} = M_i \mathbf{g} + \mathbf{F}_i$$

$$\mathbf{I}_i \frac{d\boldsymbol{\omega}_i}{dt} + \boldsymbol{\omega}_i \times \mathbf{I}_i \boldsymbol{\omega}_i = \mathbf{T}_i$$



Fictitious domain formulation



Fictitious domain formulation

$$\int_{\Omega} \rho_1 \left(\frac{d\mathbf{u}}{dt} - \mathbf{g} \right) \cdot \mathbf{v} d\mathbf{x} - M \left(\frac{d\mathbf{U}}{dt} - \mathbf{g} \right) \cdot \mathbf{V} - \left(\mathbf{I} \frac{d\boldsymbol{\omega}}{dt} + \boldsymbol{\omega} \times \mathbf{I} \boldsymbol{\omega} \right) \cdot \boldsymbol{\xi} + \int_{\Omega} \boldsymbol{\sigma} : \mathbf{D}[\mathbf{v}] d\mathbf{x} = \langle \lambda, \mathbf{v} - (\mathbf{V} + \boldsymbol{\xi} \times \mathbf{r}) \rangle_{P(t)} \quad (1)$$

$$\int_{\Omega} q \cdot \nabla \mathbf{u} d\mathbf{x} = 0 \quad (2)$$

$$\langle \eta, \mathbf{u} - (\mathbf{U} + \boldsymbol{\omega} \times \mathbf{r}) \rangle_{P(t)} = 0 \quad (3)$$



Fictitious domain formulation

- Step1 : **Advection**
- Step2 : **Generalized Stokes**
- Step3 : **Rigid body constraints**



Fictitious domain formulation

$$\mathbf{u}_2(\mathbf{x}, t)|_{\Omega_i} = \mathbf{U}_i(t) + \boldsymbol{\omega}_i(t) \times (\mathbf{x} - \mathbf{X}_i(t))$$

$$\frac{d}{dt} \int_{\Omega_{2,i}} \rho_{2,i} \mathbf{u}_2 d\Omega = \int_{\Omega_{2,i}} (\rho_{2,i} - \rho_1) \mathbf{g} d\Omega + \int_{\partial\Omega_{2,i}} \hat{\boldsymbol{\sigma}}_1 \mathbf{n}_i ds$$

$$\int_{\Omega_{2,i}} \frac{D}{Dt} (\rho_{2,i} \mathbf{u}_2) d\Omega = \int_{\Omega_{2,i}} (\rho_{2,i} - \rho_1) \mathbf{g} d\Omega + \int_{\Omega_{2,i}} \nabla \cdot \boldsymbol{\sigma}_1 d\Omega$$

$$\int_{\Omega_{2,i}} \frac{D}{Dt} (\rho_2 \mathbf{u}_{2,i}) d\Omega = \int_{\Omega_{2,i}} (\rho_{2,i} - \rho_1) \mathbf{g} d\Omega + \int_{\Omega_{2,i}} (-\nabla p_1 + \mu_1 \nabla^2 \mathbf{u}_1) d\Omega$$



Fictitious domain formulation

$$\mathbf{F} = \begin{cases} -\rho_1 \frac{D\mathbf{u}_1}{Dt} + \mu_1 \nabla^2 \mathbf{u}_1 - \nabla p_1, & \text{in } \Omega_{2,i}, \quad i = 1, \dots, n \\ 0, & \text{in } \Omega_1 \end{cases}$$

$$\rho_1 \frac{D\mathbf{u}_1}{Dt} = -\nabla p_1 + \mu_1 \nabla^2 \mathbf{u}_1 - \mathbf{F}, \quad \nabla \cdot \mathbf{u}_1 = 0 \text{ in } \Omega$$

$$\int_{\Omega_{2,i}} \frac{D}{Dt} (\rho_{2,i} \mathbf{u}_2 - \rho_1 \mathbf{u}_1) d\Omega = \int_{\Omega_{2,i}} [(\rho_{2,i} - \rho_1) \mathbf{g} + \mathbf{F}] d\Omega$$

$$\int_{\Omega_{2,i}} \frac{D}{Dt} [(\rho_{2,i} - \rho_1) \mathbf{u}_2] d\Omega = \int_{\Omega_{2,i}} [(\rho_{2,i} - \rho_1) \mathbf{g} + \mathbf{F}] d\Omega$$



Fictitious domain formulation

$$\rho_1 \frac{D\mathbf{u}_1}{Dt} = -\nabla p_1 + \mu_1 \nabla^2 \mathbf{u}_1 - \mathbf{F}, \quad \nabla \cdot \mathbf{u}_1 = 0 \text{ in } \Omega$$

$$\Delta M_i \frac{d\mathbf{U}_i}{dt} = \Delta M_i \mathbf{g} + \int_{\Omega_{2,i}} \mathbf{F} d\Omega, \quad i = 1, \dots, n$$

$$\mathbf{U}_i(t) + \boldsymbol{\omega}_i(t) \times (\mathbf{x} - \mathbf{X}_i(t)) = \mathbf{u}_1, \text{ in } \Omega_{2,i}, \quad i = 1, \dots, n$$

$$\boldsymbol{\omega}_i(t) V_{\Omega_i} = 0.5 \int_{\Omega_{2,i}} \nabla \times (\mathbf{u}_1 - \mathbf{U}_i(t)) d\Omega, \quad i = 1, \dots, n$$



Fictitious domain formulation

$$-\alpha\boldsymbol{\lambda} + \mu_1 \nabla^2 \boldsymbol{\lambda} = \mathbf{F}, \text{ in } \Omega$$

$$\boldsymbol{\lambda} = 0, \text{ on } \Gamma,$$

$$\rho_1 \frac{D\mathbf{u}_1}{Dt} = -\nabla p_1 + \mu_1 \nabla^2 \mathbf{u}_1 + \alpha\boldsymbol{\lambda} - \mu_1 \nabla^2 \boldsymbol{\lambda}, \quad \nabla \cdot \mathbf{u}_1 = 0 \text{ in } \Omega$$

$$\Delta M_i \frac{d\mathbf{U}_i}{dt} = \Delta M_i \mathbf{g} - \int_{\Omega_{2,i}} \alpha \boldsymbol{\lambda} d\Omega - \mu_1 \int_{\partial\Omega_{2,i}} \frac{\partial \boldsymbol{\lambda}}{\partial \mathbf{n}} ds, \quad i = 1, \dots, n$$



Discretization

- Substep 1 (advection-diffusion)

$$\mathbf{X}_i^{p,n+1} = \mathbf{X}_i^{n-1} + 2\delta t \mathbf{U}_i^n$$

$$\rho_1 \tau_0 \mathbf{u}_1^* - \mu_1 \nabla^2 \mathbf{u}_1^* = -\rho_1 (\tau_1 \tilde{\mathbf{u}}_1^n - \tau_2 \tilde{\mathbf{u}}_1^{n-1}) - \nabla p^n, \text{ in } \Omega$$

$$\mathbf{u}_1^* = 0 \text{ on } \Gamma$$

- Substep 2 (incompressibility)

$$\tau_0 (\mathbf{u}_1^{**} - \mathbf{u}_1^*) = -\nabla (p_1^{n+1} - p_1^n) \text{ in } \Omega$$

$$\nabla \cdot \mathbf{u}_1^{**} = 0 \text{ in } \Omega$$

$$\mathbf{u}_1^{**} \cdot \mathbf{n} = 0 \text{ on } \Gamma,$$



Discretization

- Substep 3 (rigid body constraint)

$$\lambda^{0,n+1} = 0$$

$$\mathbf{u}_1^{0,n+1} = \mathbf{u}_1^{**}$$

$$\tau_0 \mathbf{U}_i^{0,n+1} = -\tau_1 \mathbf{U}_i^n - \tau_2 \mathbf{U}_i^{n-1} + \mathbf{g}$$

$$V_{\Omega_i} \boldsymbol{\omega}_i^{0,n+1} = 0.5 \int_{\Omega_i} \nabla \times \mathbf{u}_1^{0,n+1} d\Omega$$

$$\mathbf{u}_2^{0,n+1} = \mathbf{U}_i^{0,n+1} + \boldsymbol{\omega}^{0,n+1} \times (\mathbf{x} - \mathbf{X}_i^{p,n+1})$$



Discretization

$$\left\{ \begin{array}{ll} \left(1 + \frac{\rho_1}{\rho_{2,i} - \rho_1}\right) (\alpha I - \mu_1 \nabla^2) \delta \boldsymbol{\lambda}^{k+1, n+1} \\ = -(\rho_1 \tau_0 I - \mu_1 \nabla^2) (\mathbf{u}_1^{k, n+1} - \mathbf{u}_2^{k, n+1}) & \text{in } \Omega_{2,i}, \quad i = 1, \dots, n \\ \left(1 + \frac{\rho_1}{\rho_{2,i} - \rho_1}\right) (\alpha I - \mu_1 \nabla^2) \delta \boldsymbol{\lambda}^{k+1, n+1} = 0 & \text{in } \Omega_1 \\ \delta \boldsymbol{\lambda}^{k+1, n+1} = 0 & \text{on } \Gamma, \end{array} \right.$$



Discretization

$$\begin{cases} (\rho_1 \tau_0 I - \mu_1 \nabla^2) \delta \mathbf{u}_1^{k+1, n+1} = (\alpha I - \mu_1 \nabla^2) \delta \boldsymbol{\lambda}^{k+1, n+1} & \text{in } \Omega \\ \delta \mathbf{u}_1^{k+1, n+1} = 0 & \text{on } \Gamma \end{cases}$$

$$\begin{cases} \Delta M_i \tau_0 \delta \mathbf{U}_i^{k+1, n+1} = -\frac{\rho_{2,i} - \rho_1}{\rho_{2,i}} \int_{\Omega_{2,i}} \alpha (\mathbf{u}_1^{k, n+1} - \mathbf{u}_2^{k, n+1}) d\Omega \\ + \mu_1 \frac{\rho_{2,i} - \rho_1}{\rho_{2,i}} \int_{\partial \Omega_{2,i}} \frac{\partial (\mathbf{u}_1^{k, n+1} - \mathbf{u}_2^{k, n+1})}{\partial \mathbf{n}} ds \\ V_{\Omega_i} \boldsymbol{\omega}_i^{k+1, n+1} = 0.5 \int_{\Omega_i} \nabla \times \mathbf{u}_1^{k+1, n+1} d\Omega \\ \mathbf{u}_2^{k+1, n+1} = \mathbf{U}_i^{k+1, n+1} + \boldsymbol{\omega}_i^{k+1, n+1} \times (\mathbf{x} - \mathbf{X}_i^{p, n+1}) \text{ in } \Omega_{2,i} \\ \mathbf{u}_2^{k+1, n+1} = 0 \text{ in } \Omega_1 \end{cases}$$



None-Lagrange formulation

$$\mathbf{F} = \begin{cases} \frac{1}{Fr} \mathbf{e}_g + \frac{\rho_1}{\rho_2 - \rho_1} \hat{\mathbf{F}}, & \text{in } \Omega_{2,i}, \quad i = 1, \dots, n \\ 0, & \text{in } \Omega_1 \end{cases}$$

$$\frac{D\mathbf{u}_1}{Dt} = -\nabla p_1 + \frac{1}{Re} \nabla^2 \mathbf{u}_1 + \frac{\rho_2 - \rho_1}{\rho_1} (\mathbf{G} - \mathbf{F}), \quad \text{in } \Omega$$

$$\frac{d\mathbf{U}_i}{dt} = \frac{1}{V_i} \int_{\Omega_{2,i}} \mathbf{F} d\Omega$$



None-Lagrange formulation

$$\tau_0(\mathbf{u}_1^{n+1} - \mathbf{u}_1^{**}) = -\frac{\rho_{2,i} - \rho_1}{\rho_1} \mathbf{F} \text{ in } \Omega,$$

$$\tau_0(\mathbf{U}_i^{n+1} - \mathbf{U}_i^*) = \frac{1}{V} \int_{\Omega_{2,i}} \mathbf{F} d\Omega,$$

$$\mathbf{u}_1^{n+1} - \left(\mathbf{U}_i^{n+1} + \boldsymbol{\omega}_i^{n+1} \times (\mathbf{x} - \mathbf{X}_i^{p,n+1}) \right) = 0 \text{ in } \Omega_{2,i}.$$



None-Lagrange formulation

$$-\frac{\rho_{2,i} - \rho_1}{\rho_1} \mathbf{F} - \frac{1}{V} \int_{\Omega_{2,i}} \mathbf{F} d\Omega = \tau_0 (\mathbf{U}_i^* - \mathbf{u}_1^{**})$$
$$+ \frac{\tau_0}{2V} \left(\int_{\Omega_{2,i}} \nabla \times \mathbf{u}_1^{n+1} d\Omega \right) \times (\mathbf{x} - \mathbf{X}_i^{p,n+1}) \text{ in } \Omega_{2,i}.$$

$$\int_{\Omega_{2,i}} \mathbf{F} d\Omega = \frac{\rho_1}{\rho_{2,i}} \tau_0 \int_{\Omega_{2,i}} (\mathbf{u}_1^{**} - \mathbf{U}_i^*) d\Omega.$$



None-Lagrange formulation

$$\mathbf{u}_1^{n+1} = \mathbf{u}_1^{**} + \left[(\mathbf{U}_i^* - \mathbf{u}_1^{**}) + \frac{1}{2V} \left(\int_{\Omega_{2,i}} \nabla \times \mathbf{u}_1^{n+1} d\Omega \right) \times \right. \\ \left. - \frac{1}{V} \frac{\rho_1}{\rho_{2,i}} \int_{\Omega_{2,i}} (\mathbf{u}_1^{**} - \mathbf{U}_i^*) d\Omega \right] \mathbf{1}_{\Omega_2} \text{ in } \Omega,$$

$$\mathbf{U}_i^{n+1} = \frac{1}{V} \frac{\rho_1}{\rho_{2,i}} \int_{\Omega_{2,i}} \mathbf{u}_1^{**} d\Omega + \left(1 - \frac{\rho_1}{\rho_{2,i}} \right) \mathbf{U}_i^*.$$



Collision

$$F_i^w = \begin{cases} -6\pi r_i U_{\perp} \mu_1 \left(\frac{r_i}{\hat{h}} - \frac{r_i}{h} \right), & \text{if } \hat{h} < h \\ 0, & \text{otherwise} \end{cases}$$

$$s_{i,j} = |\mathbf{X}_i - \mathbf{X}_j| - (r_i + r_j)$$

$$\Delta \mathbf{r}_i = \frac{M_j (\epsilon - s_{i,j})}{M_i + M_j}$$



Mesh fitting

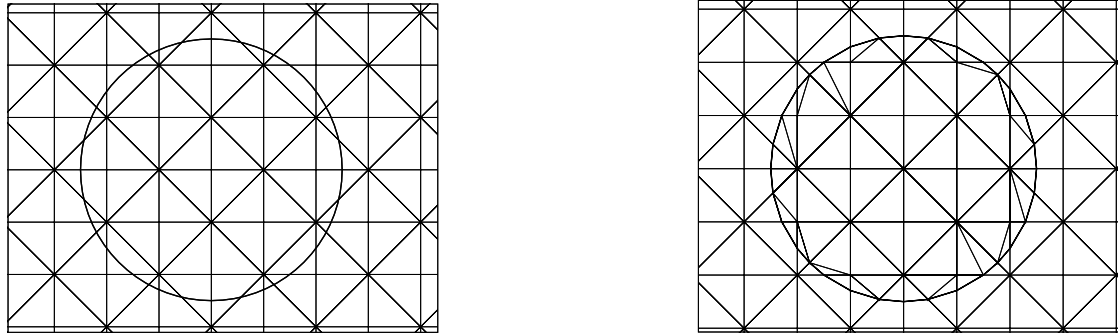
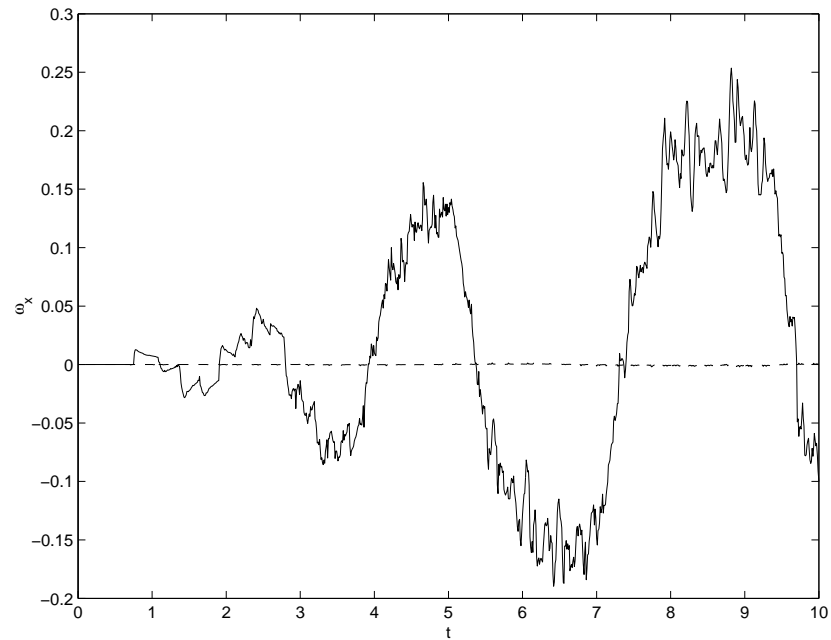


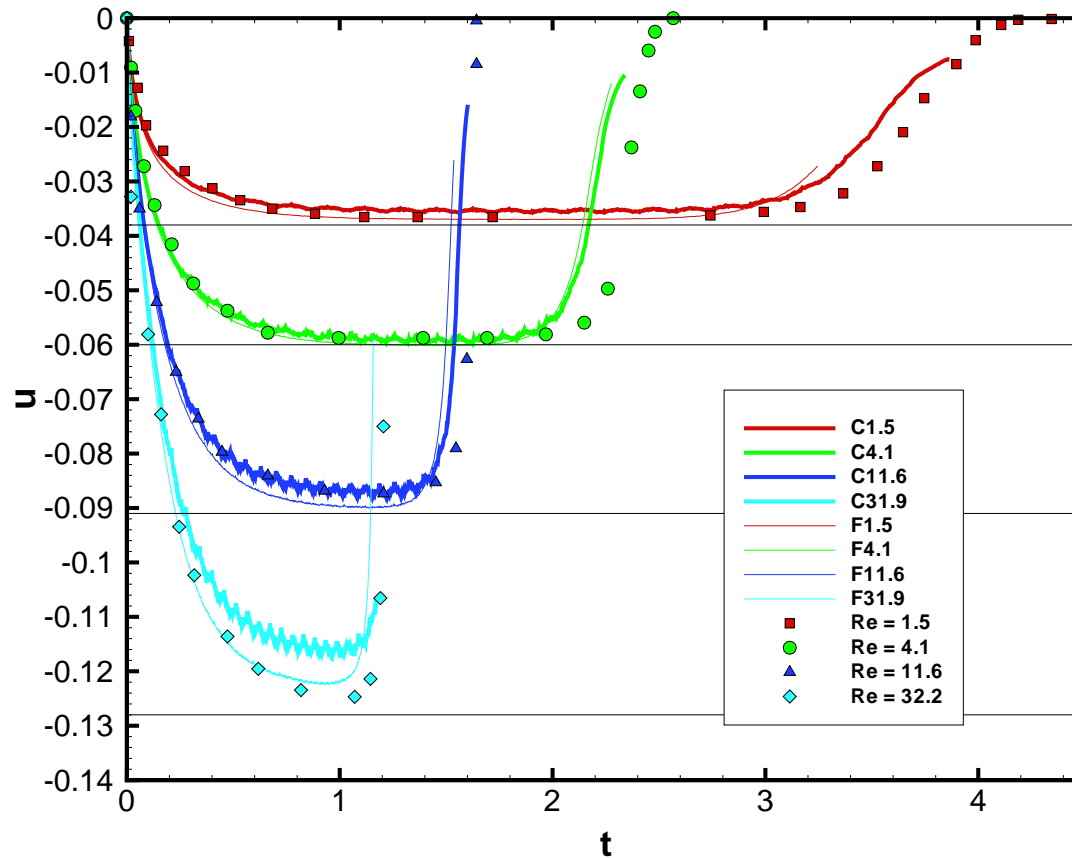
Figure 1: A cross section of the basic tetrahedral grid (left) and the boundary fitted grid (right).



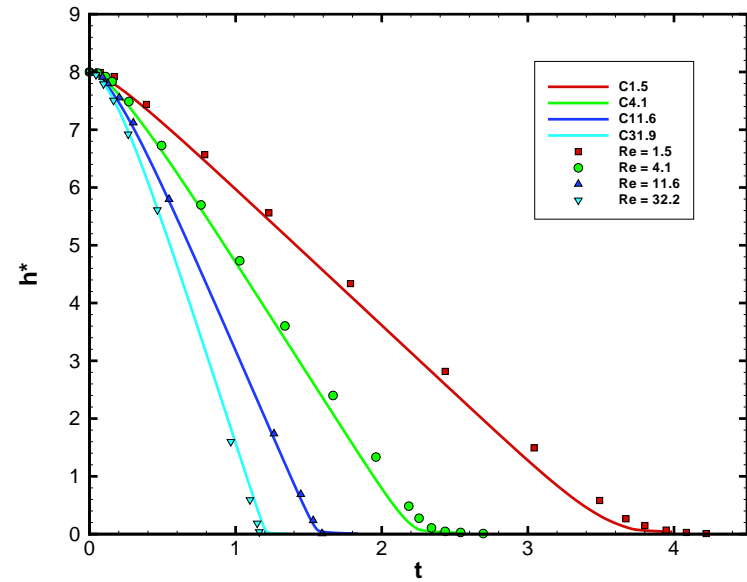
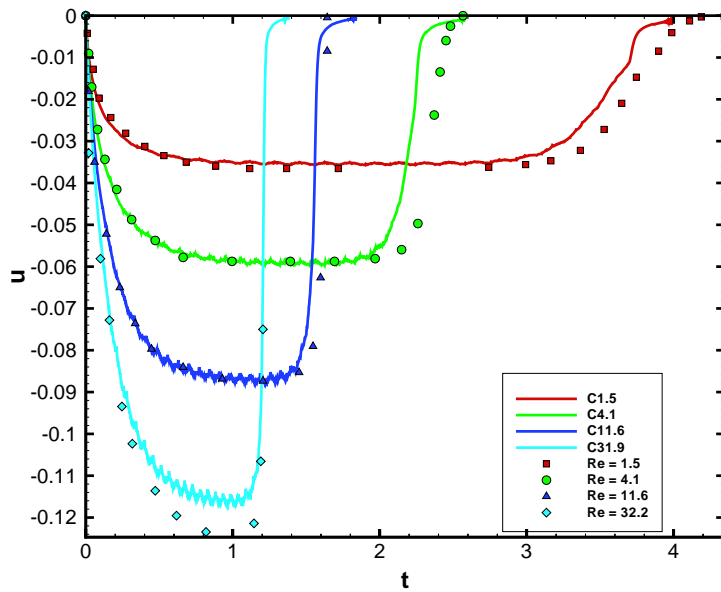
Validation



Validation



Validation



Two spheres

Sedimenting particles
Heavy and neutral particles
Light and neutral particles



Three spheres

Three spheres interaction



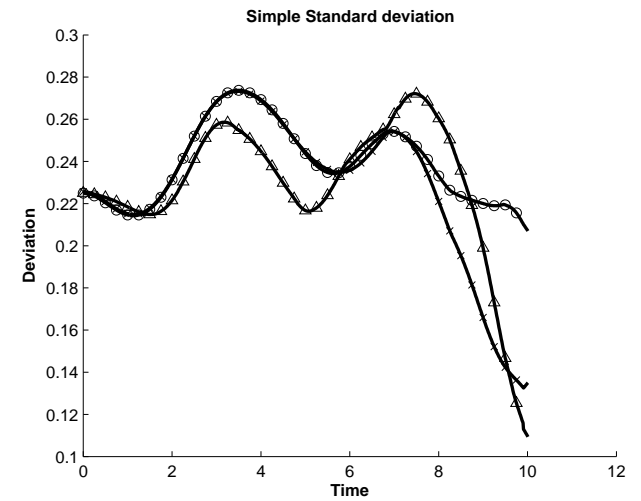
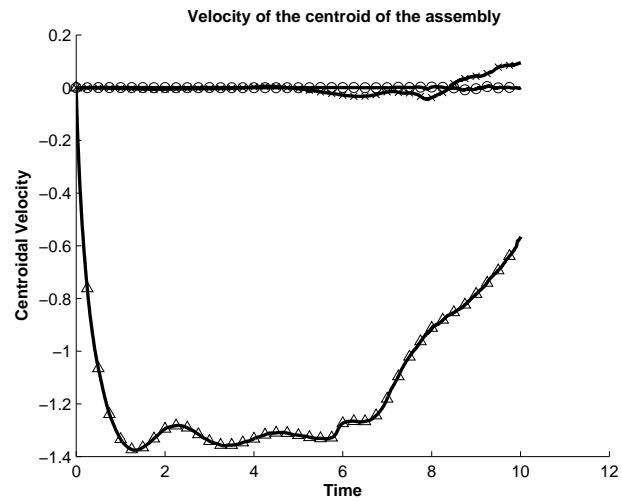
64 spheres

64 particles swirl

64 particles wave



64 spheres

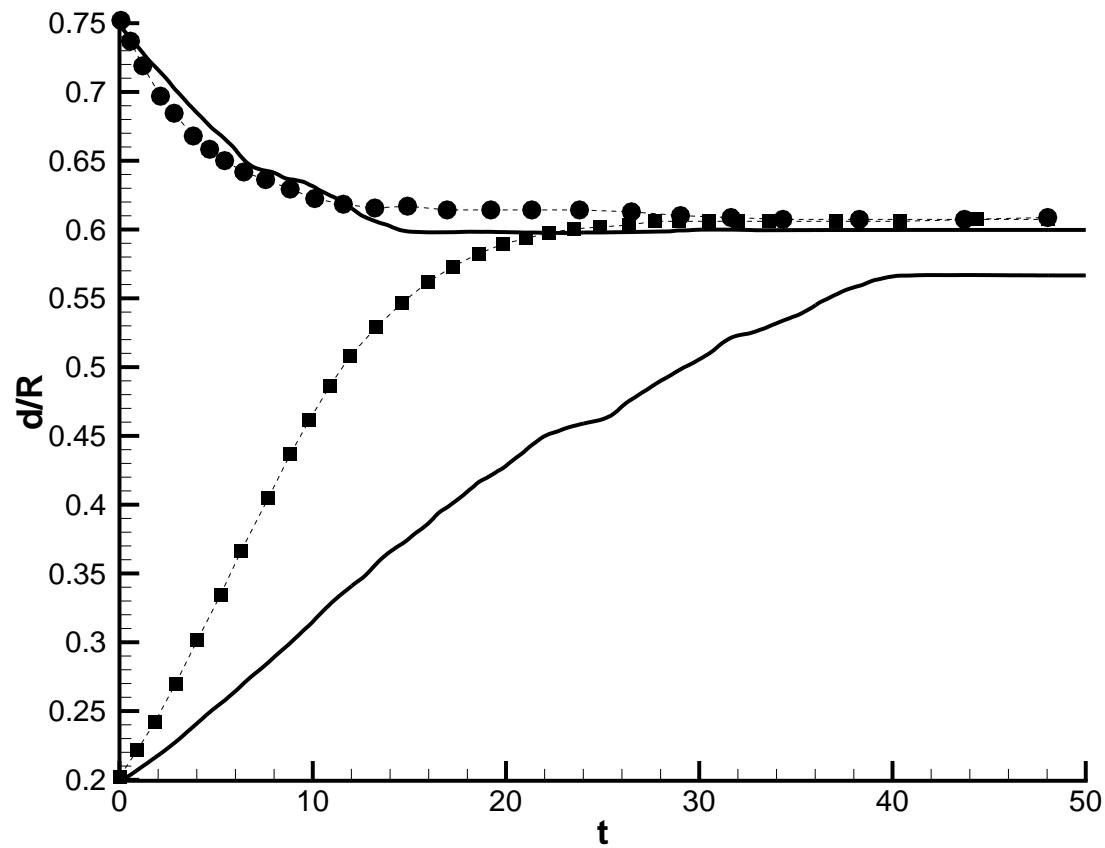


Poiseuille flow

$U_m = 20.0$	DLM	Present	DLM	Present
d/R	U_y		ω_z	
0.10	19.4965	19.5805	0.7751	0.7812
0.20	18.8841	18.9658	1.5514	1.5734
0.30	17.8656	17.9730	2.3235	2.3537
0.40	16.4442	16.5582	3.0872	3.1523
0.50	14.6210	14.7561	3.8409	3.9060
0.60	12.3957	12.5155	4.5824	4.7483



Poiseuille flow



References

- C. Diaz-Goano, P. Minev, and K. Nandakumar, A fictitious domain/finite element method for particulate flows. **J. Comp. Phys** 192 (2003), 105-123.
- C. Veeramani, P. Minev, and K. Nandakumar, A fictitious domain method for particle sedimentation, to appear in **Lecture Notes in Computer Science**, Springer (2005).

