An accurate finite element solution of interface flows with surfactants

S. Ganesan^a & L. Tobiska^b

... present collaborator

D. Doorly^a

^aDepartment of Aeronautics Imperial College London

^bInstitute for Analysis and Numerical Mathematics Otto-von-Guericke University, Germany

New Directions in Computational PDEs Warwick Mathematics Institute, Jan 12-16, 2009

Outline



Aim and objectiveflows with surfactants

- Modelling of two-phase flows with surfactants
 - mathematical model
 - numerical scheme
 - spurious velocities
 - FE discretisation
- 3 Results
 - computational results
 - summary and outlook

Outline



Outline



flows with surfactants

Aim

to develop an accurate and robust numerical scheme for two-phase flows with insoluble/soluble surfactants

Properties

- surfactant (surface active agent) is a substance that lowers the surface/interfacial tension on liquid-gas/liquid-liquid interface
- nonuniform distribution of surfactants on surface/interface induce Marangoni convection

・ロ・・ (日・・ (日・・ (日・)

Aim

to develop an accurate and robust numerical scheme for two-phase flows with insoluble/soluble surfactants

Properties

- surfactant (surface active agent) is a substance that lowers the surface/interfacial tension on liquid-gas/liquid-liquid interface
- nonuniform distribution of surfactants on surface/interface induce Marangoni convection

・ロット (雪) ・ ヨ) ・ ・ ー)

Application

- surfactant transport on the mucus film in nasal cavity
- mucus film is responsible for filtration and air-conditioning in nasal cavity

・ロ・・ (日・・ (日・・ (日・)

크

Assumptions and model problems

- the fluid is Newtonian and incompressible
- insoluble surfactant in free surface flows (e.g., freely oscillating droplet)
- insoluble/soluble surfactant in two-phase flows (e.g., rising bubble in a cylinder)

Axisymmetric representation of the computational domains





S. Ganesan FE simulation of of interface flows with surfactants

mathematical model numerical scheme spurious velocities FE discretisation

Definitions

- Γ_F be a hypersurface in \mathbb{R}^{n+1} n = 1, 2
- for any function φ defined on a open set N of Rⁿ⁺¹ containing Γ we define tangential gradient

$$\underline{\nabla}\phi = \nabla\phi - (\nu \cdot \nabla\phi)\nu, \qquad \underline{\nabla}\phi = (\underline{D}_{1}\phi, ..., \underline{D}_{n+1}\phi)$$

the Laplace-Beltrami operator

$$\underline{\Delta} = \underline{\nabla} \cdot \underline{\nabla} \phi = \sum_{i=1}^{n+1} \underline{D}_i \underline{D}_i \phi$$

・ロ・・ (日・・ (日・・ (日・)

mathematical model numerical scheme spurious velocities FE discretisation

Navier-Stokes equations

$$\rho_k\left(\frac{\partial u}{\partial t} + (u \cdot \nabla)u\right) - \nabla \cdot \mathbb{S}_k(u, p) = \rho_k \mathbf{e} \quad \text{in } \Omega_k(t) \subset \mathbb{R}^3$$

 $abla \cdot u = 0$ in $\Omega_k(t) \subset \mathbb{R}^3$

$$[|u|] = 0, \quad \nu \cdot [|\mathbb{S}(u, p)|] \cdot \nu + \sigma(\Gamma)\mathcal{K} = 0 \quad \text{on } \Gamma_{F}(t)$$

 $u = w, \quad \tau_i \cdot [|\mathbb{S}(u, p)|] \cdot \nu - \tau_i \cdot \nabla \sigma(\Gamma) = 0 \quad \text{on } \Gamma_F(t)$

+ appropriate BCs on $\partial \Omega_k(t) \setminus \Gamma_F(t)$

for k = 1, 2.

$$\mathbb{S}_k(u, p) = \mu_k \mathbb{D}(u) - p\mathbb{I}, \quad \mathbf{e} = (0, 0, -g)$$

u - velocity, p - pressure, t - time, ρ_k - density, μ_k - dynamic viscosity, σ - surface tension, Γ - surfactant

concentration, g - gravity

mathematical model numerical scheme spurious velocities FE discretisation

Navier-Stokes equations

$$\rho_{\mathbb{A}}\left(\frac{\partial u}{\partial t}+(u\cdot\nabla)u\right)-\nabla\cdot\mathbb{S}_{\mathbb{A}}(u,p) = \rho_{\mathbb{A}}\mathbf{e} \quad \text{in } \Omega_{\mathbb{A}}(t)\subset\mathbb{R}^{3}$$

- $abla \cdot u = 0$ in $\Omega_k(t) \subset \mathbb{R}^3$
- $[|u|] = 0, \quad \nu \cdot [|\mathbb{S}(u, p)|] \cdot \nu + \sigma(\Gamma)\mathcal{K} = 0 \quad \text{on } \Gamma_{\mathcal{F}}(t)$

 $u = w, \quad \tau_i \cdot [|\mathbb{S}(u, p)|] \cdot \nu - \tau_i \cdot \nabla \sigma(\Gamma) = 0 \quad \text{on } \Gamma_F(t)$

+ appropriate BCs on $\partial \Omega_k(t) \setminus \Gamma_F(t)$

for k = 1, 2.

 $\mathbb{S}_k(u, p) = \mu_k \mathbb{D}(u) - p\mathbb{I}, \quad \mathbf{e} = (0, 0, -g)$

u - velocity, p - pressure, t - time, $\rho_{\mathbb{R}}$ - density, $\mu_{\mathbb{R}}$ - dynamic viscosity, σ - surface tension, Γ - surfactant

concentration, g - gravity

mathematical model numerical scheme spurious velocities FE discretisation

Surfactant concentration in outer phase

 $\frac{\partial C}{\partial t} + (u \cdot \nabla)C = D_c \Delta C \quad \text{in } \Omega_1(t) \subset \mathbb{R}^3$ $-D_c(\nu \cdot \nabla C) = S(\Gamma, C) \quad \text{on } \Gamma_F(t)$ $+ \text{ appropriate BCs} \quad \text{on } \partial \Omega_1(t) \setminus \Gamma_F(t)$

Surfactant concentration on the interface

 $\frac{\partial \Gamma}{\partial t} + U \cdot \underline{\nabla} \Gamma + \Gamma \underline{\nabla} \cdot u = D_{s} \underline{\Delta} \Gamma + \mathbf{S}(\Gamma, \mathbf{C}) \text{ on } \Gamma_{F}(t)$

where $S(\Gamma, C) = k_a C \left(1 - \frac{\Gamma}{\Gamma_{\infty}}\right) - k_d \Gamma$

C - surfactant in outer phase, D_c - diffusion coefficient of C, Γ - surfactant on interface, D_s - diffusion coefficient of Γ

 k_a - adsorption coefficient, k_d - desorption coefficient, Γ_{∞} - maximum surface packing surfactant concentration

mathematical model numerical scheme spurious velocities FE discretisation

Surfactant concentration in outer phase

 $\frac{\partial C}{\partial t} + (u \cdot \nabla)C = D_c \Delta C \quad \text{in } \Omega_1(t) \subset \mathbb{R}^3$ $-D_c(\nu \cdot \nabla C) = S(\Gamma, C) \quad \text{on } \Gamma_F(t)$

Surfactant concentration on the interface $\frac{\partial \Gamma}{\partial t} + U \cdot \underline{\nabla} \Gamma + \Gamma \underline{\nabla} \cdot u = D_s \underline{\Delta} \Gamma + S(\Gamma, C) \text{ on } \Gamma_F(t)$

where $S(\Gamma, C) = k_a C \left(1 - \frac{\Gamma}{\Gamma_{\infty}}\right) - k_d \Gamma$

C - surfactant in outer phase, D_c - diffusion coefficient of C, Γ - surfactant on interface, D_s - diffusion coefficient of Γ

 k_a - adsorption coefficient, k_d - desorption coefficient, Γ_{∞} - maximum surface packing surfactant concentration

mathematical model numerical scheme spurious velocities FE discretisation

Eulerian Approach

- mesh is fixed, interface moves through it
- interface non-resolving mesh

Pros and cons

- easy to implement
- merging and breaking of interface can be handled easily
- require special techniques to incorporate the surface force and material properties
- spurious velocities



・ロ・・ (日・・ (日・・ (日・)

mathematical model numerical scheme spurious velocities FE discretisation

Eulerian Approach

- mesh is fixed, interface moves through it
- interface non-resolving mesh

Pros and cons

- easy to implement
- merging and breaking of interface can be handled easily
- require special techniques to incorporate the surface force and material properties
- spurious velocities



mathematical model numerical scheme spurious velocities FE discretisation

Lagrangian Approach

- mesh moves with fluid
- interface resolving mesh

Pros and cons

- surface force can be incorporated accurately
- no convection term
- handling of merging and breaking of interface is more challenging



э

・ロン ・回 と ・ヨン ・ ヨン

mathematical model numerical scheme spurious velocities FE discretisation

Lagrangian Approach

- mesh moves with fluid
- interface resolving mesh

Pros and cons

- surface force can be incorporated accurately
- no convection term
- handling of merging and breaking of interface is more challenging



mathematical model numerical scheme spurious velocities FE discretisation

Arbitrary Lagrangian Eulerian approach

- interface resolving mesh
- interface moves with the fluid (Lagrangian manner)
- inner points can be displaced arbitrarily
- spurious velocities can be avoided
- needs remeshing occasionally

ALE form of the NSE

 $\frac{\partial u}{\partial t}\Big|_{\hat{\Omega}} + (u \cdot \nabla)u - (w \cdot \nabla)u - \nabla \cdot \mathbb{T}(u, p) = f, \qquad \nabla \cdot u = 0$

w - grid velocity

◆□ → ◆□ → ◆ □ → ◆ □ → ◆ □ →

mathematical model numerical scheme spurious velocities FE discretisation

Arbitrary Lagrangian Eulerian approach

- interface resolving mesh
- interface moves with the fluid (Lagrangian manner)
- inner points can be displaced arbitrarily
- spurious velocities can be avoided
- needs remeshing occasionally

ALE form of the NSE

 $\frac{\partial u}{\partial t}\Big|_{\hat{\Omega}} + (u \cdot \nabla)u - (w \cdot \nabla)u - \nabla \cdot \mathbb{T}(u, p) = f, \qquad \nabla \cdot u = 0$

w - grid velocity

mathematical model numerical scheme spurious velocities FE discretisation

Spurious velocities

Static bubble problem

 $\begin{aligned} -\nabla \cdot \mathbb{T}(u,p) &= 0 & \text{in } \Omega_1 \cup \Omega_2 \\ \nabla \cdot u &= 0 & \text{in } \Omega_1 \cup \Omega_2 \\ u &= 0 & \text{on } \Gamma_D \\ [|u|] &= 0 & \text{on } \Gamma_F \\ n \cdot [|\mathbb{T}(u,p)|] &= n \cdot \sigma \mathcal{K} & \text{on } \Gamma_F \end{aligned}$

Error estimate

$$|u_h|_1 \leq C \left(\inf_{q_h \in Q_h} \|p - q_h\|_0 + \sup_{v_h \in V_{h,0}} \frac{|\langle \mathcal{K}_h, v_h \cdot n \rangle - \langle \mathcal{K}, v_h \cdot n \rangle|}{|v_h|_1} \right)$$

・ロ・・ (日・・ (日・・ (日・)

mathematical model numerical scheme spurious velocities FE discretisation

Spurious velocities



Suppresing spurious velocities

- discontinuous pressure approximation in interface resolved mesh
- cubic spline or Laplace-Beltrami operator with iso-parametric elements has to be used for curvature approximation

mathematical model numerical scheme spurious velocities FE discretisation

Weak Formulation

Implementing the boundary conditions

- Dirichlet type boundary conditions in both ansatz and test space
- all other boundary conditions in the weak form

Material properties in two-phase flows

$$\rho(\mathbf{x}) = \begin{cases} 1 & \text{for } \mathbf{x} \text{ in } \Omega_1(t) \\ \frac{\rho_2}{\rho_1} & \text{for } \mathbf{x} \text{ in } \Omega_2(t) \end{cases} \quad Re(\mathbf{x}) = \begin{cases} \frac{\rho_1 UL}{\mu_1} & \text{for } \mathbf{x} \text{ in } \Omega_1(t) \\ \frac{\rho_1 UL}{\mu_2} & \text{for } \mathbf{x} \text{ in } \Omega_2(t) \end{cases}$$

・ロ・・ (日・・ ヨ・・

mathematical model numerical scheme spurious velocities FE discretisation

Weak form of NSE

$$\left(\rho(\mathbf{x})\frac{\partial u}{\partial t},\mathbf{v}\right) + \mathbf{a}(u-w,u,v) - \mathbf{b}(\mathbf{p},\mathbf{v}) + \mathbf{b}(q,u) = f(\mathcal{K},\mathbf{v})$$

$$\begin{aligned} \mathsf{a}(\hat{u}, u, v) &= 2 \int_{\Omega_t} \frac{1}{R e(x)} \mathbb{D}(u) : \mathbb{D}(v) \, dx + \int_{\Omega_t} \rho(x) (\hat{u} \cdot \nabla) u \cdot v \, dx, \\ b(q, v) &= \int_{\Omega_t} q \, \nabla \cdot v \, dx, \\ f(\mathcal{K}, v) &= \int_{\Omega_t} \rho(x) \, \mathbf{e} \cdot v \, dx - \frac{1}{Eo} \int_{\Gamma_{F_t}} \left(1 + E\left(\frac{\Gamma_0}{\Gamma_{\infty}} - \Gamma\right) \right) \, (v \cdot v) \, \mathcal{K} \, dS \\ &- \frac{E}{Eo} \int_{\Gamma_{F_t}} (v \cdot \tau_i) \nabla \, \Gamma \cdot \tau_i \, dS \end{aligned}$$

with $\sigma(\Gamma) = \sigma_1 + RT_a(\Gamma_1 - \Gamma)$, and $E = RT_a\Gamma_{\infty}/\sigma_0$

◆□ → ◆□ → ◆ □ → ◆ □ → ◆ □ → ◆ □ →

mathematical model numerical scheme spurious velocities FE discretisation

Laplace Beltrami operator technique for curvature

$$\frac{1}{Eo} \int_{\Gamma_{F_{t}}} \left(1 + E\left(\frac{\Gamma_{0}}{\Gamma_{\infty}} - \Gamma\right) \right) v \left(\mathcal{K} \cdot \nu\right) dS$$
$$= \frac{1}{Eo} \int_{\Gamma_{F}} \left(1 + E\left(\frac{\Gamma_{0}}{\Gamma_{\infty}} - \Gamma\right) \right) v \underline{\Delta} i d_{\Gamma_{F}} dS$$
$$= -\frac{1}{Eo} \int_{\Gamma_{F_{t}}} \underline{\nabla} i d: \left(\left[1 + E\left(\frac{\Gamma_{0}}{\Gamma_{\infty}} - \Gamma\right) \right] \underline{\nabla} v - E \underline{\nabla} \Gamma \otimes v \right) dS$$

Note: Only first order derivatives needed!

Semi-implicit time discretisation of the curvature term

$$\int_{\Gamma_{F_t}} \underline{\nabla} i d_{\Gamma_F} : \underline{\nabla} v \, dS \approx \int_{\Gamma_{F_t}} \underline{\nabla} i d_{\Gamma_F(t_{n+1})} : \underline{\nabla} v \, dS$$

・ロン ・回 と ・ ヨン・

크

mathematical model numerical scheme spurious velocities FE discretisation

Weak form of surfactant equations

$$\begin{pmatrix} \frac{\partial C}{\partial t}, \phi \end{pmatrix} + ((u - w) \cdot \nabla) C, \phi) \\ + \frac{1}{Pe_{C}} (\nabla C, \nabla \phi) = -\langle S_{C}(\Gamma, C), \phi \rangle$$

Surfactant concentration on the interface

$$\left(\frac{\partial \Gamma}{\partial t}, \psi \right) + \frac{1}{Pe_{\Gamma}} (\underline{\nabla} \Gamma, \underline{\nabla} \psi)$$
$$+ (\Gamma \underline{\nabla} \cdot u, \psi) = (S_{\Gamma}(\Gamma, \mathbf{C}), \psi)$$

・ロン ・回 と ・ ヨン・

크

mathematical model numerical scheme spurious velocities FE discretisation

Discretization in time and space

Time discretisation

- Euler schemes are only first order, Crank-Nicolson scheme is second order but not strongly A-stable
- fractional step ⊖-scheme is second order and strongly A-stable

Stable finite elements

- partition of the domain into simplices
- isoparametric P^{bubble}/P^{disc} element for velocity and pressure



mathematical model numerical scheme spurious velocities FE discretisation

 P_2^{bubble}/P_1^{disc} element

Advantages

- second order in energy norm
- satisfies Babuška-Brezzi stability condition
- allows extension to 3D

$$P_2^{bubble} = P_2(K) \oplus \operatorname{span}\{\lambda_1 \lambda_2 \lambda_3 \lambda_4\} \\ \oplus \operatorname{span}\{\lambda_i \lambda_j \lambda_k : i \neq j \neq k\}$$



 3×15 dofs

mathematical model numerical scheme spurious velocities FE discretisation

Elastic mesh deformation

move the boundary points (X^n) and compute their displacement

$$X^{n+1} = X^n + (t_{n+1} - t_n) u^{n+1}, \quad d^n = X^{n+1} - X^n$$

compute the inner points displacement (Ψ^n)

$$\nabla \cdot \mathbb{T}(\Psi^n) = 0$$
 in $\Omega_k(t_n)$, $\Psi^n(\mathbf{x}^n) = d^n$ on $\partial \Omega_k(t_n)$

where $\mathbb{T}(\phi) = \lambda_1 (\nabla \cdot \phi) \mathbb{I} + 2\lambda_2 \mathbb{D}(\phi)$.



Computational results

- surfactant diffusion over a solid sphere
- surfactant diffusion over a torus
- mass flux test (soluble surfactant)
- 2D oscillating bubble with insoluble surfactant
- 2D rising bubble with insoluble surfactant



(I)

computational results summary and outlook

Summary and outlook

- second order isoparametric finite element scheme for solving two-phase flows with soluble/insoluble surfactants
- optimal rate of convergence is obtained
- extend the numerical scheme for flows in nasal cavity

Acknowledgement

This work has been partially supported by the German Research Foundation (DFG) through the grant TO 143/9-1 and BBSRC

www3.imperial.ac.uk/people/s.ganesan