



On derivation of thermodynamically consistent boundary conditions for Korteweg type fluids

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joint work with Martin Heida² and Josef Málek¹

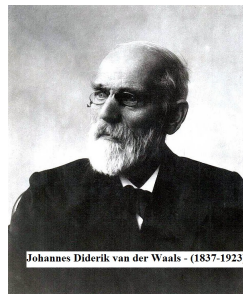
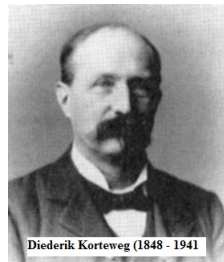
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Korteweg type fluids

- Allow to model phase co-existence and phase change phenomena (liquid-vapor)
- Allow to incorporate surface tension effects into bulk equations of motion (e.g. Navier Stokes eq.)
- Diffuse interface type model (\times sharp interface) - i.e. interface between phases is a bulk region of finite thickness (in reality typically $\sim 10\text{\AA}$)
- Order parameter = density - no extra equation for order parameter (as e.g. in Cahn-Hilliard eq.)



Korteweg type fluids

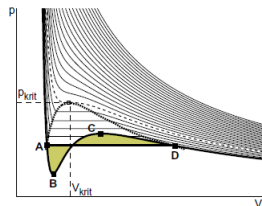
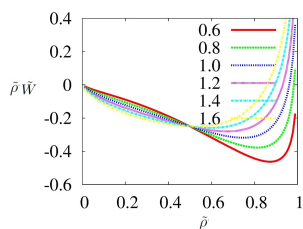
- Simplest Korteweg type model: van der Waals bulk free energy + interface penalization by non-local $|\nabla\rho|$ term

$$\mathcal{F} = \int_{\Omega} \rho \left(W(\rho, \vartheta) + \frac{\sigma}{2\rho} |\nabla\rho|^2 \right) dx$$

$$W(\rho, \vartheta) = -a\rho + R\vartheta \log\left(\frac{\rho}{b-\rho}\right) - c\vartheta \log\left(\frac{\vartheta}{\vartheta_0}\right) - d\vartheta + e$$

- van der Waals equation of state:

$$p = \rho^2 \frac{\partial W}{\partial \rho} = R\vartheta \rho \frac{b}{b-\rho}$$



from Brand (96)

Korteweg type fluids

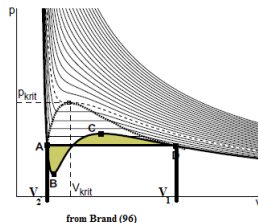
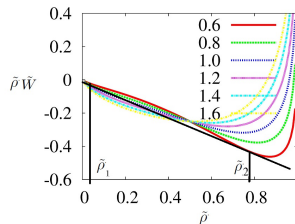
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Navier-Stokes-Korteweg system

- Coupling of surface tension effects with flow
- Additional stress - Korteweg stress tensor \mathbf{K}

$$\frac{\partial \rho}{\partial t} + \operatorname{div}(\rho \mathbf{v}) = 0$$
$$\frac{\partial(\rho \mathbf{v})}{\partial t} + \operatorname{div}(\rho \mathbf{v} \otimes \mathbf{v}) = -\nabla p + \operatorname{div} \mathbf{T} + \operatorname{div} \mathbf{K} + \rho \mathbf{f}$$

- Constitutive relations:

$$p = \rho^2 \frac{\partial W}{\partial \rho} = R \vartheta \rho \frac{b}{b - \rho}$$

$$\mathbf{T} = \lambda \operatorname{div} \mathbf{v} \mathbf{I} + 2\mu \mathbf{D}(\mathbf{v})$$

$$\mathbf{K} = \sigma \left(\rho \Delta \rho + \frac{1}{2} |\nabla \rho|^2 \right) \mathbf{I} - \sigma \nabla \rho \otimes \nabla \rho$$

- First thermodynamic derivation - Dunn&Serrin (1983) - rational thermodynamics
- We employ thermodynamic model in the bulk by Heida&Málek (2010)
- Starting point - **extension** of this model (free parameter $\alpha \in \langle 0, 1 \rangle$)

$$\text{Heat flux: } \mathbf{q} = \kappa \nabla \left(\frac{1}{\vartheta} \right) + \alpha \rho^2 \frac{\partial \hat{\varepsilon}}{\partial \nabla \rho} \operatorname{div} \mathbf{v}$$

$$\text{Entropy flux: } \eta \Phi_{\Omega} = \frac{1}{\vartheta} \left(\kappa \nabla \left(\frac{1}{\vartheta} \right) - (1 - \alpha) \rho^2 \frac{\partial \hat{\varepsilon}}{\partial \nabla \rho} \operatorname{div} \mathbf{v} \right)$$

- $\alpha = 1$ - Dunn&Serrin (1983) (interstitial working contribution in \mathbf{q}) and classical entropy flux

Integral balance, single continuum - general form

- Additive quantity Ψ

$$\Psi = \int_{\Omega \cup \Omega^-} \Psi_{\Omega} dx + \int_{\Gamma} \Psi_{\Gamma} dS$$

- Flux $\Psi_{\mathcal{F}}$

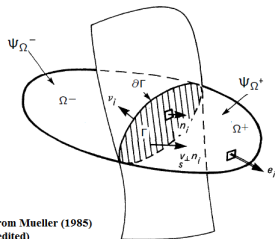
$$\Psi_{\mathcal{F}} = \int_{S \cup S^-} \Psi \Phi_{\Omega} \cdot \mathbf{n} dS + \int_{\partial \Gamma} \Psi \Phi_{\Gamma} \cdot \boldsymbol{\nu} dl$$

- Production $\Psi_{\mathcal{P}}$

$$\Psi_{\mathcal{P}} = \int_{\Omega \cup \Omega^-} \Psi \Pi_{\Omega} dx + \int_{\Gamma} \Psi \Pi_{\Gamma} dS$$

- Supply $\Psi_{\mathcal{S}}$

$$\Psi_{\mathcal{S}} = \int_{\Omega \cup \Omega^-} \Psi \Sigma_{\Omega} dx + \int_{\Gamma} \Psi \Sigma_{\Gamma} dS$$



Integral balance, single continuum - generic form

- Integral form

$$\frac{d}{dt} \Psi = -{}^\Psi \mathcal{F} + {}^\Psi \mathcal{P} + {}^\Psi \mathcal{S}$$

- Generalized Reynolds' transport theorem + Gauss theorem + diff. geometry \rightarrow local form

$$\frac{\partial \Psi_\Omega}{\partial t} + \operatorname{div}({}^\Psi \Phi_\Omega + \Psi_\Omega \mathbf{v}) - {}^\Psi \Pi - {}^\Psi \Sigma = 0 \quad \text{in } \Omega^+ \cup \Omega^-$$

$$\begin{aligned} & \frac{\partial \Psi_\Gamma}{\partial t} + \operatorname{div}_\Gamma({}^\Psi \Phi_\Gamma + \Psi_\Gamma \mathbf{v}_\Gamma) \underbrace{- 2K_m \Psi_\Gamma \mathbf{v}_\Gamma^\perp}_{\text{geom. curvature effect}} - {}^\Psi \Pi_\Gamma - {}^\Psi \Sigma_\Gamma \\ &= - \underbrace{[\Psi \Phi_\Omega + \Psi_\Omega (\mathbf{v} - \mathbf{v}_\Gamma^\perp) \mathbf{n}_\Gamma]_-^+ \cdot \mathbf{n}_\Gamma}_{\text{coupling with bulk}} \quad \text{at } \Gamma \end{aligned}$$

Local form of balance laws - bulk

- Mass balance

$$\frac{\partial \varrho}{\partial t} + \operatorname{div}(\varrho \mathbf{v}) = 0$$

- Momentum balance

$$\frac{\partial(\varrho \mathbf{v})}{\partial t} + \operatorname{div}(\varrho \mathbf{v} \otimes \mathbf{v}) = \operatorname{div} \mathbf{T} + \varrho \mathbf{f}$$

- Energy balance

$$\frac{\partial}{\partial t} \left(\varrho \left(e + \frac{1}{2} |\mathbf{v}|^2 \right) \right) + \operatorname{div} \left(\varrho \left(e + \frac{1}{2} |\mathbf{v}|^2 \right) \mathbf{v} \right) = \operatorname{div}(\mathbf{T} \mathbf{v} - \mathbf{q}) + \varrho (\mathbf{b} \cdot \mathbf{v} + q)$$

- Entropy balance

$$\frac{\partial(\varrho \eta)}{\partial t} + \operatorname{div}(\varrho \eta \mathbf{v}) + \operatorname{div} \Phi = \xi$$

Local form of balance laws - interface

- Mass balance

$$\frac{\partial \varrho_\Gamma}{\partial t} + \operatorname{div}_\Gamma(\varrho_\Gamma \mathbf{v}_\Gamma) - 2K_m \varrho_\Gamma \mathbf{v}_\Gamma^\perp = -[\varrho(\mathbf{v} - \mathbf{v}_\Gamma)]_-^+ \cdot \mathbf{n}_\Gamma$$

- Momentum balance

$$\begin{aligned} \frac{\partial(\varrho_\Gamma \mathbf{v}_\Gamma)}{\partial t} + \operatorname{div}_\Gamma(\varrho_\Gamma \mathbf{v}_\Gamma \otimes \mathbf{v}_\Gamma) - 2K_m \varrho_\Gamma \mathbf{v}_\Gamma - \operatorname{div}_\Gamma \mathbf{T}_\Gamma - \varrho_\Gamma \mathbf{f}_\Gamma \\ = [\varrho \mathbf{v} \otimes (\mathbf{v} - \mathbf{v}_\Gamma^\perp \mathbf{n}_\Gamma) - \mathbf{T}]_-^+ \cdot \mathbf{n}_\Gamma \end{aligned}$$

- Energy balance

$$\begin{aligned} \frac{\partial}{\partial t} \left(\varrho_\Gamma (e_\Gamma + \frac{1}{2} |\mathbf{v}_\Gamma|^2) \right) + \operatorname{div}_\Gamma \left(\varrho_\Gamma (e_\Gamma + \frac{1}{2} |\mathbf{v}_\Gamma|^2) \mathbf{v}_\Gamma \right) - 2K_m \varrho_\Gamma (e_\Gamma + \frac{1}{2} |\mathbf{v}_\Gamma|^2) \mathbf{v}_\Gamma^\perp \\ - \operatorname{div}_\Gamma (\mathbf{T}_\Gamma \mathbf{v}_\Gamma - \mathbf{q}_\Gamma) - \varrho_\Gamma (\mathbf{b}_\Gamma \cdot \mathbf{v}_\Gamma + q_\Gamma) = - \left[\varrho (e + \frac{1}{2} |\mathbf{v}|^2) (\mathbf{v} - \mathbf{v}_\Gamma) - \mathbf{T} \mathbf{v} + \mathbf{q} \right]_-^+ \cdot \mathbf{n}_\Gamma \end{aligned}$$

- Entropy balance

$$\frac{\partial(\varrho_\Gamma \eta_\Gamma)}{\partial t} + \operatorname{div}_\Gamma(\varrho_\Gamma \eta_\Gamma \mathbf{v}_\Gamma) - 2K_m \varrho_\Gamma \eta_\Gamma \mathbf{v}_\Gamma^\perp - \operatorname{div}_\Gamma \Phi_\Gamma + [\Phi + \varrho \eta (\mathbf{v} - \mathbf{v}_\Gamma^\perp \mathbf{n}_\Gamma)]_-^+ \cdot \mathbf{n}_\Gamma = \xi_\Gamma$$

Local form of balance laws - interface

- Mass balance

$$\frac{\partial \varrho_\Gamma}{\partial t} + \operatorname{div}_\Gamma(\varrho_\Gamma \mathbf{v}_\Gamma) - 2K_m \varrho_\Gamma \mathbf{v}_\Gamma^\perp = -[\varrho(\mathbf{v} - \mathbf{v}_\Gamma)]_-^+ \cdot \mathbf{n}_\Gamma$$

- Momentum balance

$$\varrho_\Gamma \frac{d_\Gamma \mathbf{v}_\Gamma}{dt} - \operatorname{div}_\Gamma \mathbf{T}_\Gamma - \varrho_\Gamma \mathbf{f}_\Gamma = [\varrho(\mathbf{v} - \mathbf{v}_\Gamma) \otimes (\mathbf{v} - \mathbf{v}_\Gamma^\perp \mathbf{n}_\Gamma) - \mathbf{T}]_-^+ \cdot \mathbf{n}_\Gamma$$

- Internal energy balance

$$\begin{aligned} & \frac{\partial}{\partial t} (\varrho_\Gamma e_\Gamma) + \operatorname{div}_\Gamma (\varrho_\Gamma e_\Gamma \mathbf{v}_\Gamma) - 2K_m \varrho_\Gamma e_\Gamma \mathbf{v}_\Gamma^\perp - \operatorname{div}_\Gamma \mathbf{q}_\Gamma - \varrho_\Gamma q_\Gamma \\ & - \left(\mathbf{T}_\Gamma : \nabla_\Gamma \mathbf{v}_\Gamma + \left[\frac{\varrho}{2} (\mathbf{v}_\Gamma - \mathbf{v})^2 (\mathbf{v} - \mathbf{v}_\Gamma^\perp \mathbf{n}_\Gamma) - \mathbf{T}(\mathbf{v}_\Gamma - \mathbf{v}) \right]_-^+ \cdot \mathbf{n}_\Gamma \right) \\ & = - [\varrho e (\mathbf{v} - \mathbf{v}_\Gamma^\perp \mathbf{n}_\Gamma) + \mathbf{q}]_-^+ \cdot \mathbf{n}_\Gamma \end{aligned}$$

- Entropy balance

$$\frac{\partial(\varrho_\Gamma \eta_\Gamma)}{\partial t} + \operatorname{div}_\Gamma(\varrho_\Gamma \eta_\Gamma \mathbf{v}_\Gamma) - 2K_m \varrho_\Gamma \eta_\Gamma \mathbf{v}_\Gamma^\perp - \operatorname{div}_\Gamma \Phi_\Gamma + [\Phi + \varrho \eta (\mathbf{v} - \mathbf{v}_\Gamma^\perp \mathbf{n}_\Gamma)]_-^+ \cdot \mathbf{n}_\Gamma = \xi_\Gamma$$

- Key observation: Boundaries are just special interfaces
- Second law: $\xi \geq 0$, $\xi_{\Gamma} \geq 0$
- Constitutive procedure:
 - ① Assumption on thermodynamic potential in its natural variables
 - ② Identification of the bulk and surface entropy flux
 - ③ Identification of the bulk and surface entropy production terms
 - ④ Constitutive ansatz or "maximization of the rate of entropy production"-derivation which ensures the fulfillment of the second law

Example - boundary conditions for Korteweg type fluids

- 3 models of different complexity

$$\tilde{\varepsilon}_\Gamma = \tilde{\varepsilon}_\Gamma(\tilde{\eta}_\Gamma, \rho), \quad \tilde{\varepsilon}_\Gamma = \tilde{\varepsilon}_\Gamma(\tilde{\eta}_\Gamma), \quad \tilde{\varepsilon}_\Gamma \equiv 0, \quad \tilde{\eta}_\Gamma \equiv 0$$

- Boundary considered as a static membrane, non-penetrating

$$\mathbf{v}^+ = \mathbf{0} \quad \mathbf{v}_\Gamma = \mathbf{0} \quad \mathbf{v}^- \cdot \mathbf{n}_\Gamma = 0$$

- Surface momentum balance

$$-\operatorname{div}_\Gamma \mathbf{T}_\Gamma = [\mathbf{T}] \cdot \mathbf{n}_\Gamma$$

- Membrane model - only constant surface tension constitutes the surface stress tensor:

$$\operatorname{div}_\Gamma \mathbf{T}_\Gamma = 2K_m \sigma \mathbf{n}_\Gamma \Rightarrow ([\mathbf{T}] \cdot \mathbf{n}_\Gamma)_\tau = 0,$$

- Friction:

$$\left[\mathbf{T}^T \mathbf{v} \right] \cdot \mathbf{n}_\Gamma = (\mathbf{T} \mathbf{n}_\Gamma)_\tau \cdot [\mathbf{v}_\tau] = -(\mathbf{T} \mathbf{n}_\Gamma)_\tau \cdot \mathbf{v}_\tau^-.$$

Example - boundary conditions for Korteweg type fluids

- Heat flux from the bulk

$$\mathbf{q}^- = \kappa \nabla \left(\frac{1}{\vartheta} \right) + \alpha (\rho^-)^2 \frac{\partial \hat{\varepsilon}^-}{\partial \nabla \rho^-} \operatorname{div} \mathbf{v}^-$$

- Entropy flux from the bulk

$$\eta \Phi_{\Omega} = \frac{1}{\vartheta} \left(\kappa \nabla \left(\frac{1}{\vartheta} \right) - (1 - \alpha) (\rho^-)^2 \frac{\partial \hat{\varepsilon}^-}{\partial \nabla \rho^-} \operatorname{div} \mathbf{v}^- \right)$$

- Identity

$$\operatorname{div} \mathbf{v}^- = \frac{\partial \mathbf{v}_n^-}{\partial n_{\Gamma}} + 2K_m \mathbf{v}^- \cdot \mathbf{n}_{\Gamma} + \operatorname{div}_{\Gamma} \mathbf{v}_{\tau}^- = \frac{\partial \mathbf{v}_n^-}{\partial n_{\Gamma}} + \operatorname{div}_{\Gamma} \mathbf{v}_{\tau}^-$$

- Surface energy balance
- Surface entropy balance

Example - boundary conditions for Korteweg type fluids

- Identification of surface entropy supply

$$\eta_{\Sigma\Gamma} = \frac{\rho_{\Gamma} r_{\Gamma}}{\vartheta_{\Gamma}},$$

- Identification of surface entropy flux
- Identification of surface entropy production as a product of thermodynamic fluxes and affinities

$$\eta_{\Pi\Gamma} = \sum_{\alpha} \mathcal{J}_{\alpha} \mathcal{X}_{\alpha}$$

- Linear Irreversible Thermodynamics closure relations - positive definiteness of entropy production

Boundary conditions for Korteweg type fluids - general form

- Heat transfer along Γ

$$\mathbf{q}_\Gamma = c_1 \nabla_\Gamma \left(\frac{1}{\vartheta_\Gamma} \right) + c_2 \mathbf{v}_\tau^-$$

- Generalized slip

$$(\mathbf{T}_{\mathbf{n}_\Gamma})_\tau = c_3 \mathbf{v}_\tau^- + c_4 \nabla_\Gamma \left(\frac{1}{\vartheta_\Gamma} \right) + c_5 (\nabla \rho^-)_\tau$$

- Kapitza resistance (“temperature slip”)

$$\kappa \frac{\partial}{\partial \mathbf{n}_\Gamma} \left(\frac{1}{\vartheta} \right)^- = c_6 \left(\frac{1}{\vartheta_\Gamma} - \frac{1}{\vartheta^-} \right)$$

- Dynamic contact angle

$$\frac{\partial \rho^-}{\partial \mathbf{n}_\Gamma} = c_7 + c_8 \frac{\partial \mathbf{v}_n^-}{\partial \mathbf{n}_\Gamma} + c_9 \operatorname{div} \mathbf{v}^-$$

Dynamic contact angle - numerical experiments

- Dimensionless formulation according to Gomez et al. (2010)

$$\frac{\partial \tilde{\rho}}{\partial \tilde{t}} + \operatorname{div}(\tilde{\rho} \tilde{\mathbf{v}}) = 0$$
$$\frac{\partial(\tilde{\rho} \tilde{\mathbf{v}})}{\partial \tilde{t}} + \operatorname{div}(\tilde{\rho} \tilde{\mathbf{v}} \otimes \tilde{\mathbf{v}} - \tilde{p} \mathbf{I}) = \frac{1}{\operatorname{Re}} \operatorname{div} \tilde{\mathbf{T}}^v - \operatorname{Ca}^2 \tilde{\rho} \tilde{\nabla}(\tilde{\Delta} \tilde{\rho}) + \tilde{\rho} \tilde{\mathbf{f}}$$

- Constitutive relations:

$$\tilde{p} = \frac{8}{27} \frac{\tilde{\vartheta} \tilde{\rho}}{1 - \tilde{\rho}} - \tilde{\rho}^2$$
$$\tilde{\mathbf{T}}^v = -\frac{1}{3} \operatorname{div} \tilde{\mathbf{v}} \mathbf{I} + (\tilde{\nabla} \tilde{\mathbf{v}} + \tilde{\nabla}^T \tilde{\mathbf{v}})$$

- Dimensionless parameters:

$$\operatorname{Ca} = \frac{\sqrt{\sigma/a}}{L_0} = \frac{h}{L_0} \quad \operatorname{Re} = \frac{L_0 b \sqrt{ab}}{\mu} = \alpha \operatorname{Ca}^{-1}$$

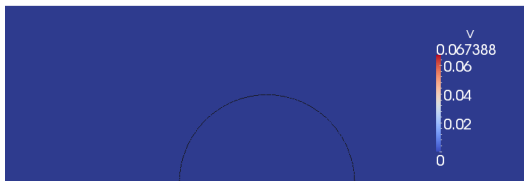
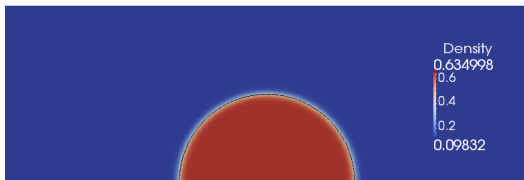
Dynamic contact angle - numerical experiments

- Isothermal compressible Navier-Stokes-Korteweg system
- Implementation: FEM package FEniCS (www.fenics.com)
- Non-conservative form of the K. tensor: $\operatorname{div} \mathbf{K} = \sigma \rho \nabla \Delta \rho$
- SUPG stabilization of mass transport eq.
- $P_1(P)$ - $P_2(\rho, \Delta \rho, \mathbf{v})$ space discretization
- Backward-Euler time-discretization
- Domain $\Omega = (0, 3) \times (0, 1)$, $100 \times 100 \times 4$
- free-slip + no-slip b.c.

Numerical experiments

- Static contact angle - no gravity, $\vartheta = 0.85\vartheta^{crit}$

$$\frac{\partial \rho}{\partial n_{\Gamma}} = -\cos \gamma |\nabla \rho| \sim -\cos \gamma \frac{(\rho - \rho_{min})(\rho_{max} - \rho)}{4} \frac{\rho_{max} - \rho_{min}}{\delta}$$



Numerical experiments

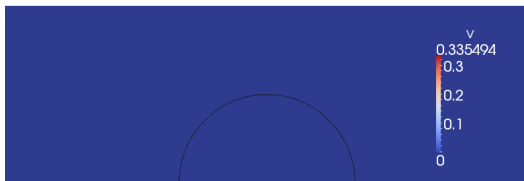
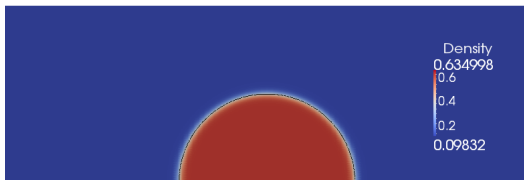
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Numerical experiments

- Static contact angle + gravity, $\vartheta = 0.85\vartheta^{crit}$

$$\frac{\partial \rho}{\partial n_{\Gamma}} = -\cos \gamma \frac{(\rho - \rho_{min})(\rho_{max} - \rho)}{4} \frac{\rho_{max} - \rho_{min}}{\delta}$$



Numerical experiments

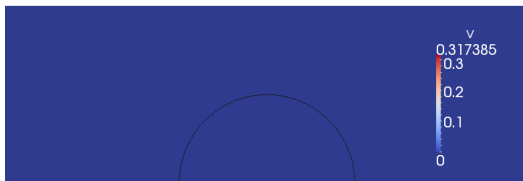
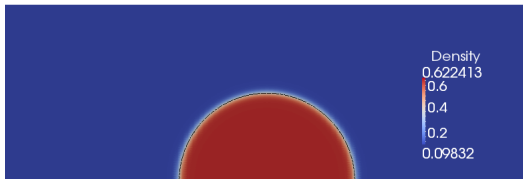
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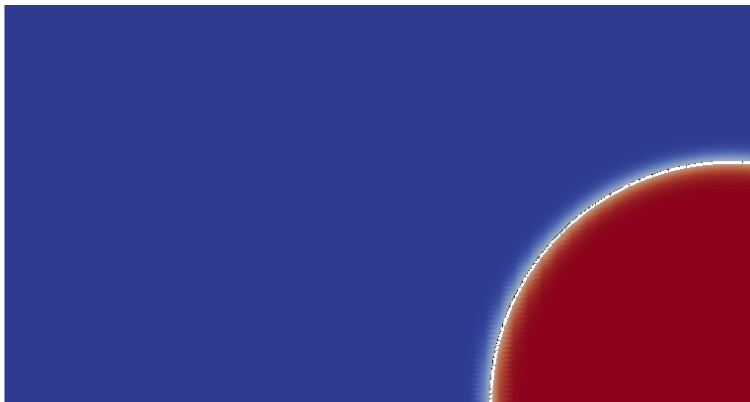
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Numerical experiments

- Comparison - dynamic (white contour) v.s. static (black contour) contact angle + gravity, $\vartheta = 0.85\vartheta^{crit}$



Numerical experiments

- Comparison - dynamic (white contour) v.s. static (black contour) contact angle + gravity, $\vartheta = 0.85\vartheta^{crit}$

- We presented a self-consistent thermodynamic framework for the treatment of boundary conditions
- For Korteweg fluid model the general class of b.c. represents a generalization of Xu et al. (2012)
- A particular interesting result is the class of dynamic contact angle conditions
- Preliminary numerical experiments indicate possible interesting dynamical effects

Thank you for your attention!