Fractional Time-Stepping Techniques for Moving Contact Lines

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Nonstandard Discretizations for Fluid Flows November 25, 2010



#### Acknowledgments

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#### Outline

The Contact Line Paradox

The Generalized Navier Boundary Condition

Diffuse Interface Approach

Time Discretization

Numerical Experiments

Conclusions and Perspectives



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The motion of a viscous incompressible two-fluid system can be described by

$$\begin{cases} \rho_t + \nabla \cdot (\rho \mathbf{u}) = \mathbf{0}, & \text{in } \Omega \times (\mathbf{0}, T], \\ \rho(\mathbf{u}_t + \mathbf{u} \cdot \nabla \mathbf{u}) - \nabla \cdot (2\eta \varepsilon(\mathbf{u})) + \nabla \mathbf{p} = \rho \mathbf{f} + \gamma H \mathbf{n}_{\Sigma} \delta_{\Sigma}, & \text{in } \Omega \times (\mathbf{0}, T], \\ \nabla \cdot \mathbf{u} = \mathbf{0}, & \text{in } \Omega \times (\mathbf{0}, T], \\ \rho|_{t=0} = \rho_0, \quad \mathbf{u}|_{t=0} = \mathbf{u}_0, & \text{in } \Omega. \end{cases}$$

#### Where:

- $\triangleright \ \Omega \subset \mathbb{R}^d \ d = 2,3$  is a fluid domain.
- f is an external driving force density (gravity).
- $\gamma H_{0,2\delta_{\Sigma}}$  is the surface tension at the interface  $\Sigma$  between the fluids.
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What boundary conditions?

► The "container" is impermeable. Therefore:

 $\boldsymbol{u}{\cdot}\boldsymbol{n}|_{\Gamma}=\boldsymbol{0},$ 

where  $\Gamma=\partial\Omega$  and  $\boldsymbol{n}$  is the unit normal to  $\Gamma.$ 

- Impermeability implies that we do not need boundary conditions for the pressure and density.
- ▶ What about u × n?
- The usual condition is no-slip:

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The no-slip condition can be understood as an approximation of the Navier boundary condition

$$\beta \left( u - \mathbf{U} \right) \cdot \boldsymbol{\tau} + 2\eta \varepsilon(u) \mathbf{n} \cdot \boldsymbol{\tau} = \mathbf{0},$$

#### where ${f U}$ is the slip velocity and ${m au}$ is any vector tangent to ${f \Gamma}.$

- Usually  $\beta \gg 1$ , which is why the no-slip condition is considered.
- At the contact line, it is important to consider the uncompensated Young stress, i.e., the extra stress due to the difference between the current contact angle and the contact angle at equilibrium.



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Qian et al. (2003-2006) have proposed the so-called generalized Navier boundary condition

$$\beta \left( \mathsf{u} - \mathsf{U} \right) \cdot \boldsymbol{\tau} + 2\eta \varepsilon(\mathsf{u}) \mathsf{n} \cdot \boldsymbol{\tau} + \gamma \left( \cos \theta_d - \cos \theta_s \right) \mathsf{t} \cdot \boldsymbol{\tau} \delta_{\partial \Sigma} = \mathsf{0},$$

#### where

- $\blacktriangleright \gamma$  is the surface tension coefficient.
- Σ is the interface between the two fluids. ∂Σ = Σ ∩ Γ is the contact line.
- $\theta_{\sigma}$  is the static contact angle (at equilibrium),  $\theta_{\sigma}$  is the current (dynamic) contact angle.
- $t = n \times t_{\partial \Sigma_1}$  with  $t_{\partial \Sigma}$  the tangent vector to  $\Sigma_1$



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- Using a diffuse interface approach, it is possible to derive the generalized Navier boundary condition from variational principles (Qian et al. 2006).
- The free energy of the system is expressed by

$$\mathcal{F} = \int_{\Omega} \left[ \frac{\lambda}{2} |\nabla \phi|^2 + F(\phi) \right] + \int_{\Gamma} \gamma_{fs}(\phi),$$

where:

- ▶ F is the double well Ginzburg-Landau potential.
- γ<sub>6</sub> is the interfacial free energy per unit area at the fluid-solid interface,

# $\gamma_{\theta}(\phi) = \frac{\sigma}{2} \cos(\theta_{\theta}) \sin\left(\frac{\pi \phi}{2}\right) + \frac{\sigma_{\theta 0} + \sigma_{\theta 0}}{2}$

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One arrives at a Cahn Hilliard Navier Stokes system with the generalized Navier boundary condition

$$\begin{cases} \phi_t + \mathbf{u} \cdot \nabla \phi = \gamma \Delta \mu, \quad \mu = F'(\phi) - \Delta \phi, & \text{in } \Omega, \\ \partial_{\mathbf{n}} \mu = 0, \quad \phi_t + \mathbf{u}_{\tau} \partial_{\tau} \phi = -(\lambda \partial_{\mathbf{n}} \phi + \gamma'_{fs}(\phi)), & \text{on } \Gamma, \end{cases}$$

where:

- ▶ φ−phase variable.
- $\mu$ -chemical potential.
- γ–mobility.
- $\lambda$ -mixing energy density.



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The velocity and pressure satisfy

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$$\begin{cases} \mathbf{u}_{\mathbf{n}} = \mathbf{0}, & \text{on } \Gamma, \end{cases}$$

$$\left(\beta(\phi)\mathsf{u}_{\boldsymbol{\tau}}+2\eta\varepsilon(\mathsf{u})_{\mathsf{n}\boldsymbol{\tau}}=(\lambda\partial_{\mathsf{n}}\phi+\gamma_{f\mathsf{s}}'(\phi))\,\partial_{\boldsymbol{\tau}}\phi,\qquad \text{ on }\mathsf{\Gamma}.\right.$$

where  $\rho = \rho(\phi)$  and  $\eta = \eta(\phi)$ . Usually

$$\rho(\phi) = \frac{\rho_1 - \rho_2}{2}\phi + \frac{\rho_1 + \rho_2}{2} \quad \eta(\phi) = \frac{\eta_1 - \eta_2}{2}\phi + \frac{\eta_1 + \eta_2}{2}$$



#### Theorem

Assume  $\mathbf{f} \equiv 0$ . The Cahn Hilliard Navier Stokes system with generalized Navier boundary condition has the following energy law:

$$\begin{split} \frac{\mathrm{d}}{\mathrm{d}t} \left[ \int_{\Omega} \left( \frac{1}{2} |\sigma \mathbf{u}|^2 + \frac{\lambda}{2} |\nabla \phi|^2 + F(\phi) \right) + \int_{\Gamma} \gamma_{fs}(\phi) \right] \\ &+ \int_{\Omega} \left( \eta |\varepsilon(\mathbf{u})|^2 + \lambda \gamma |\nabla \mu|^2 \right) + \int_{\Gamma} \left( \beta(\phi) |\mathbf{u}_{\tau}|^2 + L(\phi)^2 \right) = 0, \end{split}$$

where

$$L(\phi) = \lambda \partial_{\mathbf{n}} \phi + \gamma_{fs}'(\phi).$$



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- Kay and Welford, Efficient numerical solution of Cahn Hilliard Navier Stokes fluids in 2D, SIAM J. Sci. Comput. 2007.
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 $\Delta \Phi = \Psi$ 

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- Guermond, Salgado Error analysis of a fractional time-stepping technique for incompressible flows with variable density. Submitted 2009.
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#### Nonstandard boundary conditions.

- Several works deal with "moving contact lines" by adding an ad hoc term to the contact line that does the trick.
- Only one reference deals with this boundary condition: Gerbeau-Lelièvre Generalized Navier Boundary Condition and Geometric Conservation Law for surface tension. CMAME 2009 (ALE approach).



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▶ Cahn Hilliard: Find  $(\phi^{k+1}, \mu^{k+1})$  that solve

$$\begin{cases} \frac{\phi^{k+1}-\phi^k}{\Delta t} + u^{k+1} \cdot \nabla \phi^{k+1} = \gamma \Delta \mu^{k+1}, & \text{in } \Omega \\ \mu^{k+1} = F'(\phi^k) + A \left(\phi^{k+1} - \phi^k\right) - \Delta \phi^{k+1}, & \text{in } \Omega \\ \frac{\phi^{k+1}-\phi^k}{\Delta t} + u_{\tau}^{k+1} \partial_{\tau} \phi^{k+1} = -L(\phi^{k+1}, \phi^k), & \text{on } \Gamma, \\ \partial_{\mathbf{n}} \mu^{k+1} = 0, & \text{on } \Gamma, \end{cases}$$

where

$$L(\phi^{k+1}, \phi^k) = \lambda \partial_{\mathbf{n}} \phi^{k+1} + \gamma'_{fs}(\phi^k) + B\left(\phi^{k+1} - \phi^k\right)$$



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Auxiliary Variables: Define

$$\begin{split} \rho^{k+1} &= \frac{\rho_1 - \rho_2}{2} \phi^{k+1} + \frac{\rho_1 + \rho_2}{2}, \quad \rho^{\star} = \frac{1}{2} \left( \rho^{k+1} + \rho^k \right), \\ \rho^{\sharp} &= 2\rho^k - \rho^{k-1}. \end{split}$$

Velocity: Find u<sup>k+1</sup> that solves:

$$\begin{aligned} & \left( \begin{array}{c} \frac{\rho^{\star} u^{k+1} - \rho^{k} u^{k}}{\Delta t} + \rho^{k} u^{k} \cdot \nabla u^{k+1} + \frac{1}{2} \nabla \cdot \left( \rho^{k} u^{k} \right) u^{k+1} \\ & - \nabla \cdot \left( 2\eta \varepsilon (u^{k+1}) \right) + \nabla \rho^{\sharp} = \rho^{k} \mathbf{f}^{k+1} + \lambda \mu^{k+1} \nabla \phi^{k+1}, & \text{in } \Omega, \\ & u_{\mathbf{n}}^{k+1} = 0, & \text{on } \Gamma, \\ & \beta(\phi^{k}) u_{\tau}^{k+1} + \eta \varepsilon (u^{k+1})_{\mathbf{n}\tau} = L(\phi^{k+1}, \phi^{k}) \partial_{\tau} \phi^{k+1}, & \text{on } \Gamma. \end{aligned}$$



Auxiliary Variables: Define

$$\begin{split} \rho^{k+1} &= \frac{\rho_1 - \rho_2}{2} \phi^{k+1} + \frac{\rho_1 + \rho_2}{2}, \quad \rho^{\star} = \frac{1}{2} \left( \rho^{k+1} + \rho^k \right), \\ \rho^{\sharp} &= 2\rho^k - \rho^{k-1}. \end{split}$$

• Velocity: Find  $u^{k+1}$  that solves:

$$\begin{cases} \frac{\rho^{\star} u^{k+1} - \rho^{k} u^{k}}{\Delta t} + \rho^{k} u^{k} \cdot \nabla u^{k+1} + \frac{1}{2} \nabla \cdot \left( \rho^{k} u^{k} \right) u^{k+1} \\ - \nabla \cdot \left( 2\eta \varepsilon (u^{k+1}) \right) + \nabla p^{\sharp} = \rho^{k} \mathbf{f}^{k+1} + \lambda \mu^{k+1} \nabla \phi^{k+1}, & \text{in } \Omega, \\ u_{\mathbf{n}}^{k+1} = 0, & \text{on } \Gamma, \end{cases}$$

$$(\beta(\phi^k)u_{\tau}^{k+1} + \eta\varepsilon(u^{k+1})_{\mathbf{n}\tau} = L(\phi^{k+1},\phi^k)\partial_{\tau}\phi^{k+1}, \quad \text{on } \Gamma.$$



• Pressure: Find  $p^{k+1}$  that solves:

$$\Delta\left(p^{k+1}-p^k\right)=\frac{\varrho}{\Delta t}\nabla u^{k+1},\quad \partial_{\mathbf{n}}\left(p^{k+1}-p^k\right)=0.$$

where

 $\varrho = \min\{\rho_1, \rho_2\}.$ 



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#### Theorem

The scheme is stable provided that

$$A\geq rac{1}{2}\sup_{x\in\mathbb{R}}|F''(x)|,\quad B\geq rac{1}{2}\sup_{x\in\mathbb{R}}|\gamma_{\mathit{fs}}''(x)|.$$

- The Ginzburg-Landau potential F can be modified so that the condition on A can be easily satisfied.
- The interface free energy γ<sub>fs</sub> is smooth and bounded.
- The the phase field and velocity steps are coupled through terms of the form u<sup>k+1</sup> V d<sup>k+1</sup>. In practice, these terms can be treated semi-implicitly, i.e., u<sup>k</sup> V d<sup>k+1</sup>.



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#### Outline

The Contact Line Paradox

The Generalized Navier Boundary Condition

Diffuse Interface Approach

Time Discretization

Numerical Experiments

**Conclusions and Perspectives** 



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## Numerical Experiments. "Couette Flow" (Symmetric)



• 
$$\rho_1 = 1 \ \rho_2 = 100.$$
  
•  $\eta_1 = \eta_2 = 10^{-2}.$ 

$$\blacktriangleright \beta_1 = \beta_2 = 1.5$$

▶ λ = 0.001.

$$\blacktriangleright \ \theta_s = \pi/2.$$

► *V* = 0.25.



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## Numerical Experiments. "Couette Flow" (Asymmetric)



• 
$$\rho_1 = 1 \ \rho_2 = 100.$$

► 
$$\eta_1 = \eta_2 = 10^{-2}$$
.

• 
$$\beta_1 = 1.5, \ \beta_2 = 0.591$$

- γ = 0.02.
- ▶ λ = 0.001.
- $\theta_s$  is such that  $\cos \theta_s \approx 0.38$ .
- ► *V* = 0.25.



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## Numerical Experiments. Couette Flow (Curved Interfaces)



- $\rho_1 = 1 \ \rho_2 = 100.$
- ►  $\eta_1 = \eta_2 = 10^{-2}$ .

• 
$$\beta_1 = 1.5, \ \beta_2 = 0.591$$

- γ = 0.02.
- λ = 0.001.
- $\theta_s$  is such that  $\cos \theta_s \approx 0.38$ .
- ► *V* = 0.25.



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## Numerical Experiments. Couette Flow (Comparison)

Comparison between the steady-state profiles for the symmetric, asymmetric and curved cases.



## **Droplet Relaxation**



$$\rho_1 = 1 \ \rho_2 = 100.$$
 $\eta_1 = \eta_2 = 10^{-2}.$ 
 $\beta_1 = 1.5, \ \beta_2 = 0.591$ 
 $\gamma = 0.02.$ 
 $\lambda = 0.001.$ 
 $\theta_s = \pi/4.$ 



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#### Conclusions

- The generalized Navier boundary condition is one possible solution to the contact line paradox.
- ► The Cahn Hilliard Navier Stokes system with generalized Navier boundary condition has an energy law.
- Unconditionally stable time-discrete scheme.



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Unconditionally stable time-discrete scheme.

## Future Work

#### Contact line pinning. • Pictures

Efficient solvers for the Cahn Hilliard part. Bänsch, Morin, Nochetto. Preconditioning a class of fourth order problems by operator splitting, Numer. Math. 2010.



#### Future Work

- Contact line pinning. Pictures
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## THANK YOU!





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