

*Numerical Simulation of Complex and Multiphase Flows.
IGESA. Porquerolles. 18th - 22nd April 2005*

Non Homogenous Riemann Solver to simulate two-phase flows.

K. Mohamed⁽¹⁾, L. Quivy^{(1),(2)}, F. Benkhaldoun^{(1),(2)}

(1) LAGA, Université Paris XIII, FRANCE

(2) CMLA, ENS de Cachan, FRANCE

1 Introduction :

- Presentation of VF scheme for non homogeneous systems, using flux values instead of eigenvectors.
- Scheme analysis.
- Numerical results in 1D and 2D.

2 Equations : balance laws

$$\frac{\partial U(x, t)}{\partial t} + \sum_{j=1}^d \frac{\partial F_j(U(x, t))}{\partial x_j} = Q(x, t, U), \quad (1)$$

$$x = (x_1, x_2, \dots, x_d) \in D \subset \mathbb{R}^d, t > 0,$$

$U : D \times \mathbb{R}^+ \longrightarrow \Omega$: physical values (p components),

Ω open bounded in \mathbb{R}^p ,

F_j ($1 \leq j \leq d$) : flux functions.

Non homogeneous term $Q(x, t, U)$ (source terms or non conservative terms).

$U(x, 0) = U_0(x)$: initial condition + boundary conditions.

\Rightarrow Modélisation of shallow water or multiphase flows.

$$\text{1D uniform case : } \frac{\partial U}{\partial t} + \frac{\partial F(U)}{\partial x} = Q(x, U), \quad 0 < t < T,$$

$$U(x, 0) = U_0(x), \quad \forall x \in \Omega \subset \mathbb{R}.$$

SRNHR scheme

$$\begin{cases} U_{j+\frac{1}{2}}^n = \frac{1}{2}(U_j^n + U_{j+1}^n) - \frac{\alpha_{j+\frac{1}{2}}^n}{2S_{j+\frac{1}{2}}^n} [F(U_{j+1}^n) - F(U_j^n)] + \frac{\alpha_{j+\frac{1}{2}}^n}{2} \frac{\Delta x}{S_{j+\frac{1}{2}}^n} \widehat{Q}_{j+\frac{1}{2}}^n \\ U_j^{n+1} = U_j^n - r^n [F(U_{j+\frac{1}{2}}^n) - F(U_{j-\frac{1}{2}}^n)] + \tau^n Q_j^n, \end{cases}$$

where $S_{j+\frac{1}{2}}^n = \max_{p=1, \dots, m} (|\lambda_{p,i}^n|, |\lambda_{p,i+1}^n|)$: local Rusanov velocity,

$\alpha_{j+\frac{1}{2}}^n$ real and positive parameter, $r^n = \frac{\tau^n}{\Delta x}$.

Remark : $\alpha_{j+\frac{1}{2}}^n$ is a parameter which aims to control numerical diffusion of scheme.

For example, for linear scalar equation on uniform mesh, $\alpha_{j+\frac{1}{2}}^n = 1$ corresponds to Lax-Wendroff scheme.

3 Scheme analysis :

Hypothesis : (scalar case)

H1) f' and f'' have a constant sign and does not vanish.

H2) u_0 has a constant sign and does not vanish. Suppose that

$$0 < u_m \leq u_0(x) \leq u_M.$$

Proposition 3.1 Suppose that $\alpha_{j+\frac{1}{2}}^n = (\alpha_{j+\frac{1}{2}}^n)_1 = \frac{S_{j+\frac{1}{2}}^n}{s_{j+\frac{1}{2}}^n}, \forall j, \forall n$, with

$$S_{j+\frac{1}{2}}^n = \max(|f'(u_j^n)|, |f'(u_{j+1}^n)|) \text{ and}$$

$$s_{j+\frac{1}{2}}^n = \min(|f'(u_j^n)|, |f'(u_{j+1}^n)|).$$

Denoting by $\alpha^n = \sup_{(j \in \mathbb{Z})} \frac{S_{j+\frac{1}{2}}^n}{s_{j+\frac{1}{2}}^n}, \alpha_{\max} = \frac{fp_M}{fp_m},$

$$fp_m = \min(|f'(u_m)|, |f'(u_M)|), fp_M = \max(|f'(u_m)|, |f'(u_M)|) \text{ and}$$

$$M = \sup |f'(w)|, w \in \{w \text{ in } \mathbb{R} / |w| \leq \alpha_{\max} \|u_0\|_{\infty}\}.$$

Then, under condition $\alpha^n M r^n \leq 1$, SRNHR scheme is TVD, satisfy maximum principle and then is L^{∞} stable.

Proposition 3.2 *Suppose now that $\alpha_{j+\frac{1}{2}}^n = (\alpha_{j+\frac{1}{2}}^n)_2 = r^n S_{j+\frac{1}{2}}^n$. Then scheme SRNHR writes*

$$\begin{cases} u_{j+\frac{1}{2}}^n = \frac{1}{2}(u_j^n + u_{j+1}^n) - \frac{r^n}{2} [f(u_{j+1}^n) - f(u_j^n)] \\ u_j^{n+1} = u_j^n - r^n [f(u_{j+\frac{1}{2}}^n) - f(u_{j-\frac{1}{2}}^n)]. \end{cases}$$

which is second order Richtmeyer scheme.

Then, the use of limiter theory :

$$\alpha_{j+\frac{1}{2}}^n = \Phi_j(\alpha_{j+\frac{1}{2}}^n)_1 + (1 - \Phi_j)(\alpha_{j+\frac{1}{2}}^n)_2 \quad (2)$$

where Φ_j is a limiter function (Superbee, Van-Leer,...).

4 Stationnary states preserving :

For Saint-Venant equations :

$$\begin{cases} \frac{\partial h}{\partial t}(x, t) + \frac{\partial hu}{\partial x}(x, t) = 0 \\ \frac{\partial hu}{\partial t}(x, t) + \frac{\partial(hu^2 + \frac{gh^2}{2})}{\partial x}(x, t) = -gh(x, t) \frac{dz}{dx}(x) \\ h_0(x), u_0(x), z(x) \text{ given} \end{cases}$$

Proposition 4.1 *Under condition that source term is discretized as*

$$Q_j^n = -\frac{1}{8\Delta x} g(u_{j-1}^n + 2u_j^n + u_{j+1}^n)(z_{j+1} - z_{j-1})$$

SRNHR scheme satisfy exact C-property.

Riemann invariants for Saint-Venant equations are $W_k = u + (-1)^k 2c$.

At step n , for each cell, local Rusanov velocity :

$$S_{j+\frac{1}{2}}^n = \max_p \left(\max (|\lambda_{p,j}^n|, |\lambda_{p,j+1}^n|) \right)$$

If ($W_{k_{j+1}} = W_{k_j}$) **then**

$$\theta_{W_k} = 0$$

else

Velocity at interface :

$$\tilde{c}_{j+\frac{1}{2}} = \sqrt{g \frac{h_j + h_{j+1}}{2}},$$

$$\tilde{V}_{j+\frac{1}{2}} = \frac{(u_j + u_{j+1})}{2},$$

$$\tilde{\lambda}_{k_{j+\frac{1}{2}}} = \tilde{V}_{j+\frac{1}{2}} + (-1)^k \tilde{c}_{j+\frac{1}{2}}$$

If ($\tilde{\lambda}_{k_{j+\frac{1}{2}}} > 0$) **then**

$$\theta_{W_k} = \frac{W_{k_j} - W_{k_{j-1}}}{W_{k_{j+1}} - W_{k_j}}$$

else

$$\theta_{W_k} = \frac{W_{k_{j+2}} - W_{k_{j+1}}}{W_{k_{j+1}} - W_{k_j}}$$

end If

end If

$$s_{j+\frac{1}{2}} = \min(|\tilde{\lambda}_{1_{j+\frac{1}{2}}}|, |\tilde{\lambda}_{2_{j+\frac{1}{2}}}|)$$

If ($s_{j+\frac{1}{2}} < \varepsilon$) **then**

$$s_{j+\frac{1}{2}} = \varepsilon$$

end If

If ($\theta_{W_1} < 0$ or $\theta_{W_2} < 0$) **then**

$$\phi = 0$$

else

$$\phi = \text{limiter function}$$

end If

$$\alpha_{j+\frac{1}{2}}^n =$$

$$\frac{S_{j+\frac{1}{2}}^n}{s_{j+\frac{1}{2}}} (1 - \phi) + \phi r^n S_{j+\frac{1}{2}}^n.$$

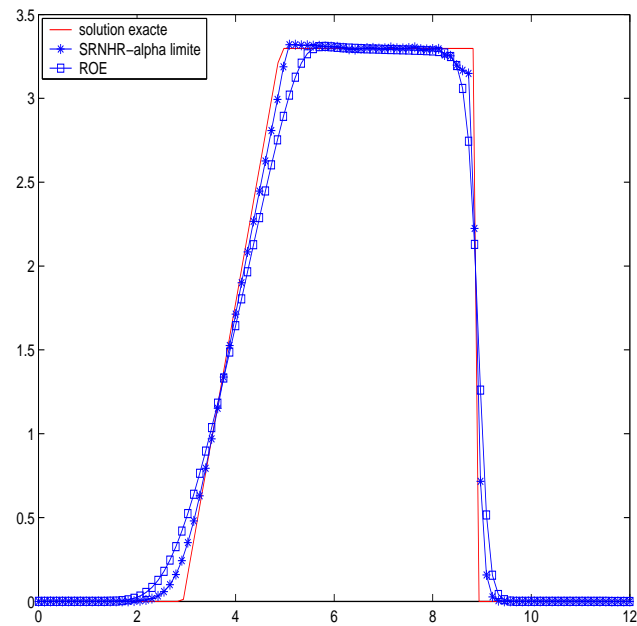
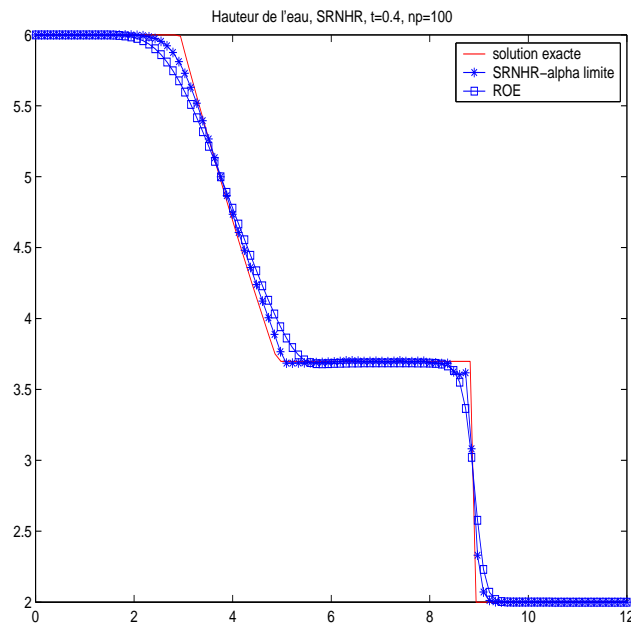
5 1D homogeneous Saint-Venant equations :

Consider a dam break with solution containing a shock wave and a rarefaction wave.

$$\begin{cases} \frac{\partial h}{\partial t}(x, t) + \frac{\partial(hu)}{\partial x}(x, t) = 0 \\ \frac{\partial(hu)}{\partial t}(x, t) + \frac{\partial\left(hu^2 + \frac{gh^2}{2}\right)}{\partial x}(x, t) = 0 \end{cases} \quad (3)$$

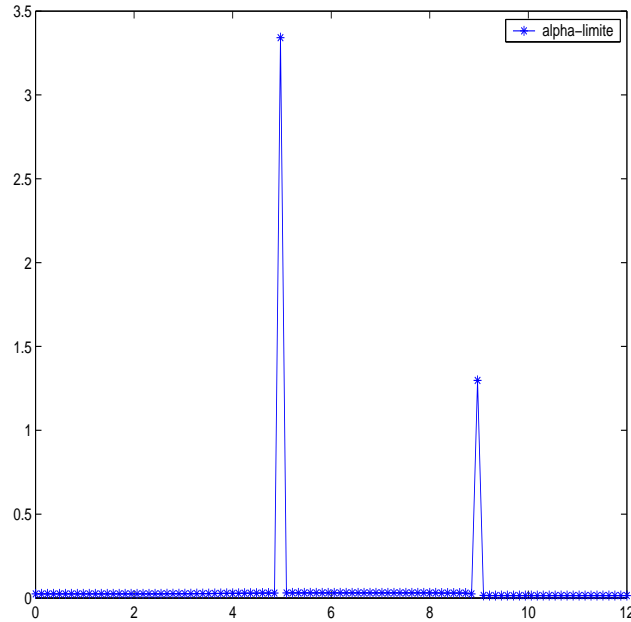
with initial conditions : $h_0(x) = \begin{cases} 6 & \text{if } x \leq 6 \\ 2 & \text{if } x > 6. \end{cases}$, and $u_0(x) = 0, \quad \forall x.$

Mesh contains 100 points and results are given at $t = 0.4.$

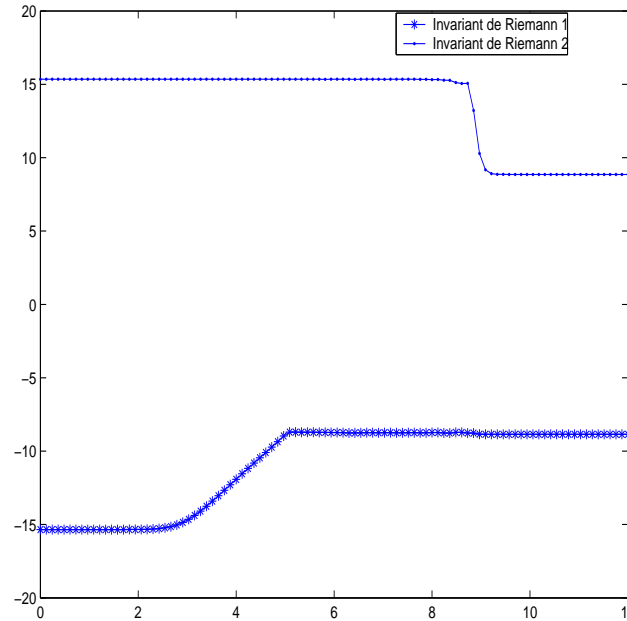


Homogeneous Shallow Water,
water level, SRNHR and Roe
schemes.

Homogeneous Shallow Water,
water velocity, SRNHR and Roe
schemes.



Homogeneous Shallow Water,
variations of $\alpha_{j+\frac{1}{2}}^n$.



Homogeneous Shallow Water,
Riemann invariants.

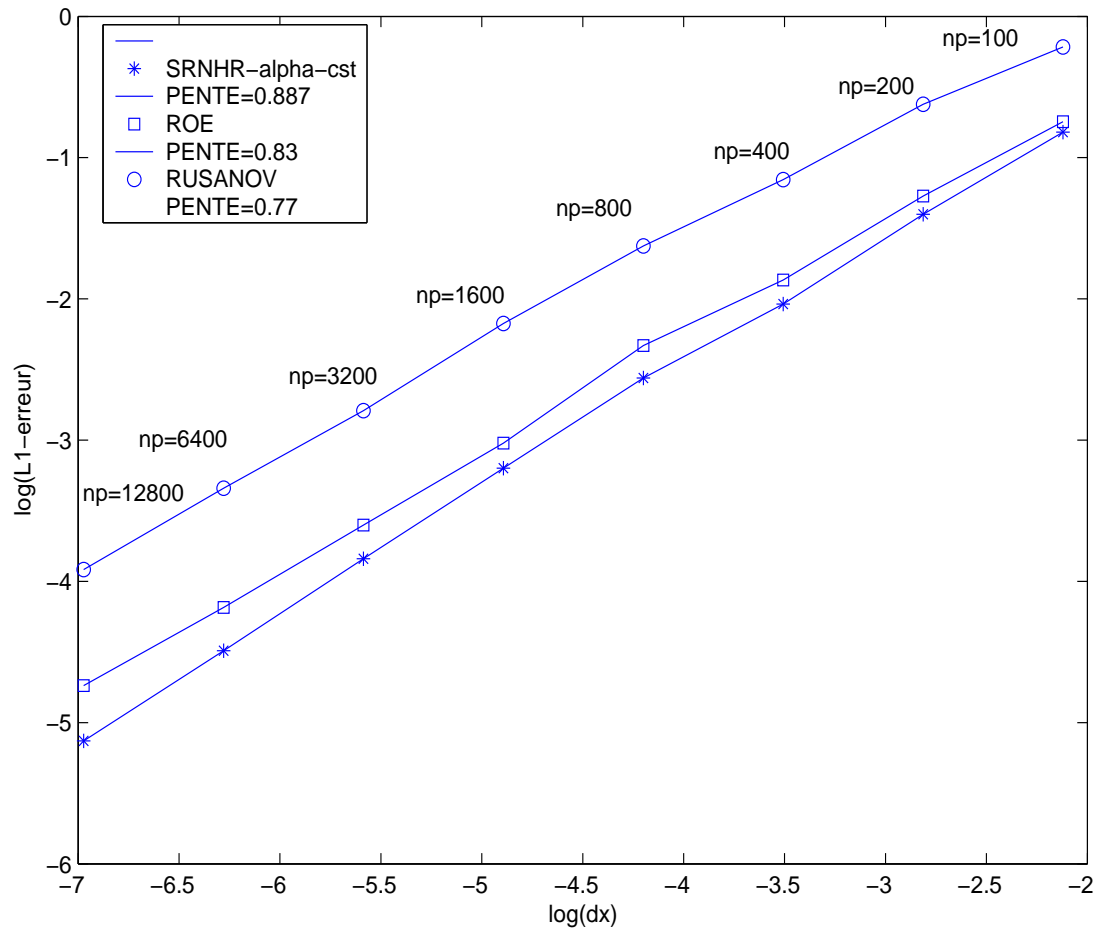


FIG. 1 – Homogeneous Shallow Water, water level, error curve.

6 $1D$ homogeneous Euler equations :

Shock tube with initial conditions

$$\rho_0(x, y) = \begin{cases} 1 \text{ kg/m}^3 & \text{si } x \leq 0 \\ 0.01 \text{ kg/m}^3 & \text{si } x > 0, \end{cases}$$

$$u_0(x, y) = 0 \text{ m/s}, \quad \forall x \in [-10; 10],$$

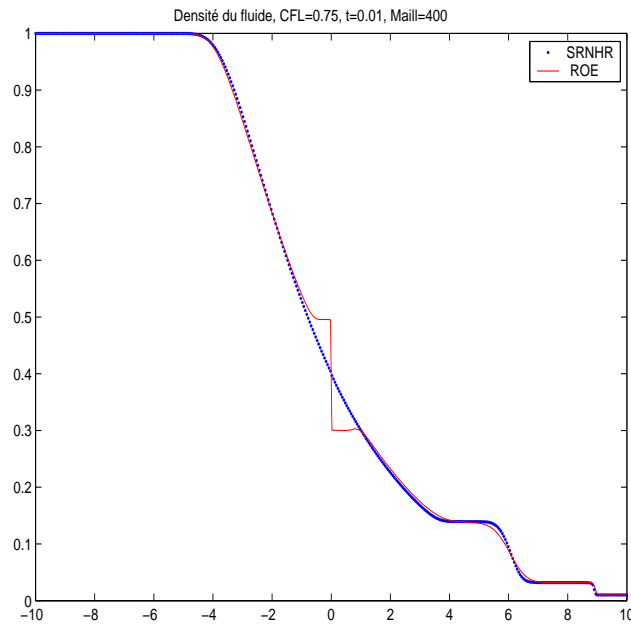
$$P_0(x, y) = \begin{cases} 10^5 \text{ Pa} & \text{si } x \leq 0 \\ 10^3 \text{ Pa} & \text{si } x > 0, \end{cases}$$

Mesh : 800 points ; $cfl = 0.95$; $t = 0.01$.

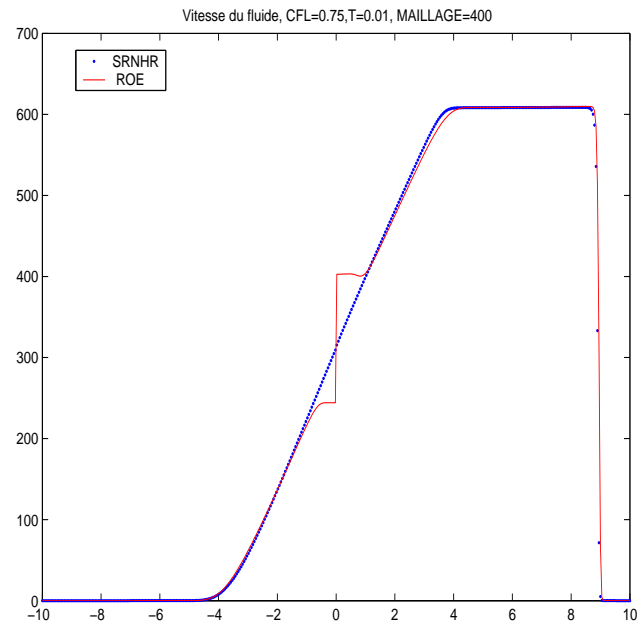
Comparison between SRNHR scheme and VFRoe scheme.

First characteristic field is a rarefaction wave which contains a sonic point.

Roe scheme needs to add entropic correction.



Fluid density ; SRNHR and Roe schemes.



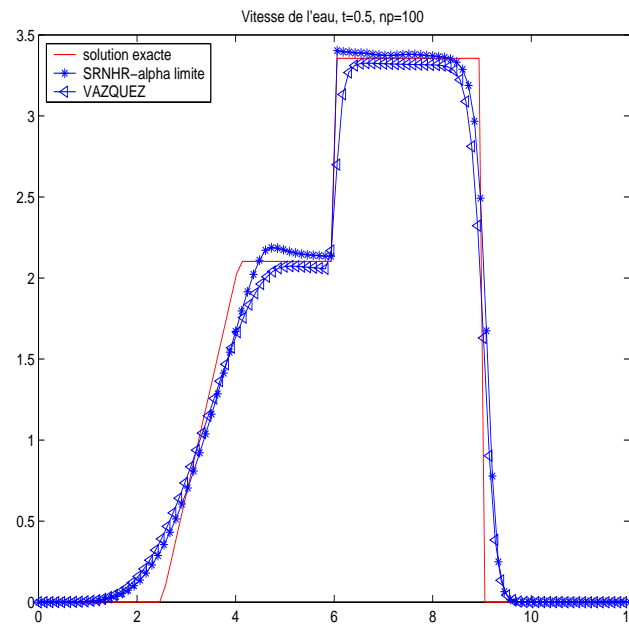
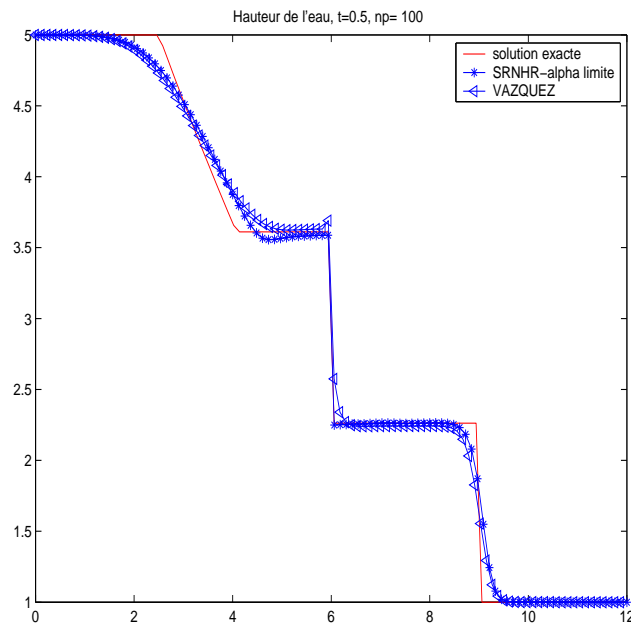
Fluid velocity ; SRNHR and Roe schemes.

7 **1D non homogeneous Saint-Venant equations :**

Consider a dam break over a step. Source term describes bottom geometry.

$$\left\{ \begin{array}{l} \frac{\partial h}{\partial t}(x, t) + \frac{\partial(hu)}{\partial x}(x, t) = 0 \\ \frac{\partial(hu)}{\partial t}(x, t) + \frac{\partial(hu^2 + \frac{gh^2}{2})}{\partial x}(x, t) = -gh(x, t) \frac{dz}{dx}(x) \\ z(x) = \begin{cases} 0 & \text{if } x \leq 6 \\ 1 & \text{if } x > 6 \end{cases} \\ h_0(x) = \begin{cases} 5 & \text{if } x \leq 6 \\ 1 & \text{if } x > 6. \end{cases} \\ u_0(x) = 0. \end{array} \right. \quad (4)$$

Comparison between SRNHR and Vazquez (equilibrium) schemes.
Mesh : 100 points ; results are given at $t = 0.5$.



Non homogeneous Shallow
Water, water level, SRNHR and
Vazquez schemes.

Non homogeneous Shallow
Water, water velocity, SRNHR
and Vazquez schemes.

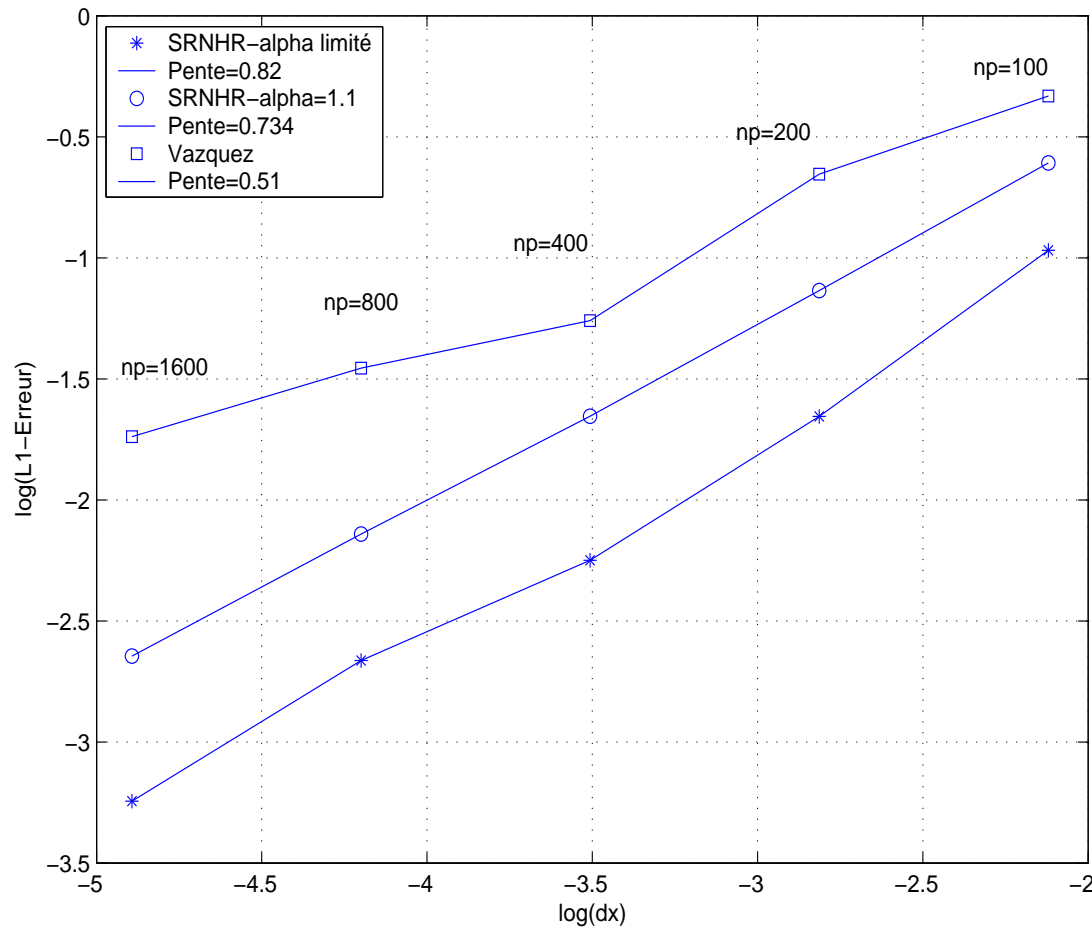


FIG. 2 – Non homogeneous Shallow Water, error curve, (water level), SRNHR and Vazquez schemes.

8 2D SRNHR scheme

Non homogeneous Saint-Venant equations :

$$\forall (x, y) \in \Omega \subset \mathbb{R}^2, \quad t \in \mathbb{R}^+,$$

$$\begin{cases} \frac{\partial h}{\partial t}(x, y, t) + \frac{\partial(hu)}{\partial x}(x, y, t) + \frac{\partial(hv)}{\partial y}(x, y, t) = 0 \\ \frac{\partial(hu)}{\partial t}(x, y, t) + \frac{\partial(hu^2 + \frac{1}{2}gh^2)}{\partial x}(x, y, t) + \frac{\partial(hv)}{\partial y}(x, y, t) = -gh(x, y, t) \frac{dz}{dx}(x, y) \\ \frac{\partial(hv)}{\partial t}(x, y, t) + \frac{\partial(hv)}{\partial x} + \frac{\partial(hv^2 + \frac{1}{2}gh^2)}{\partial y}(x, y, t) = -gh(x, y, t) \frac{dz}{dy}(x, y) \end{cases} \quad (5)$$

$$\text{with initial conditions } \begin{cases} h(x, y, 0) = h_0(x, y) \\ (hu)(x, y, 0) = (hu)_0(x, y) \\ (hv)(x, y, 0) = (hv)_0(x, y) \\ z(x, y) \text{ given.} \end{cases}$$

Using projection on normal direction at cell interface (R. Abgrall & al., 2003) :

Denoting by $\vec{V} = (u \ v)^t$, $\vec{\eta} = (n_x \ n_y)^t$,

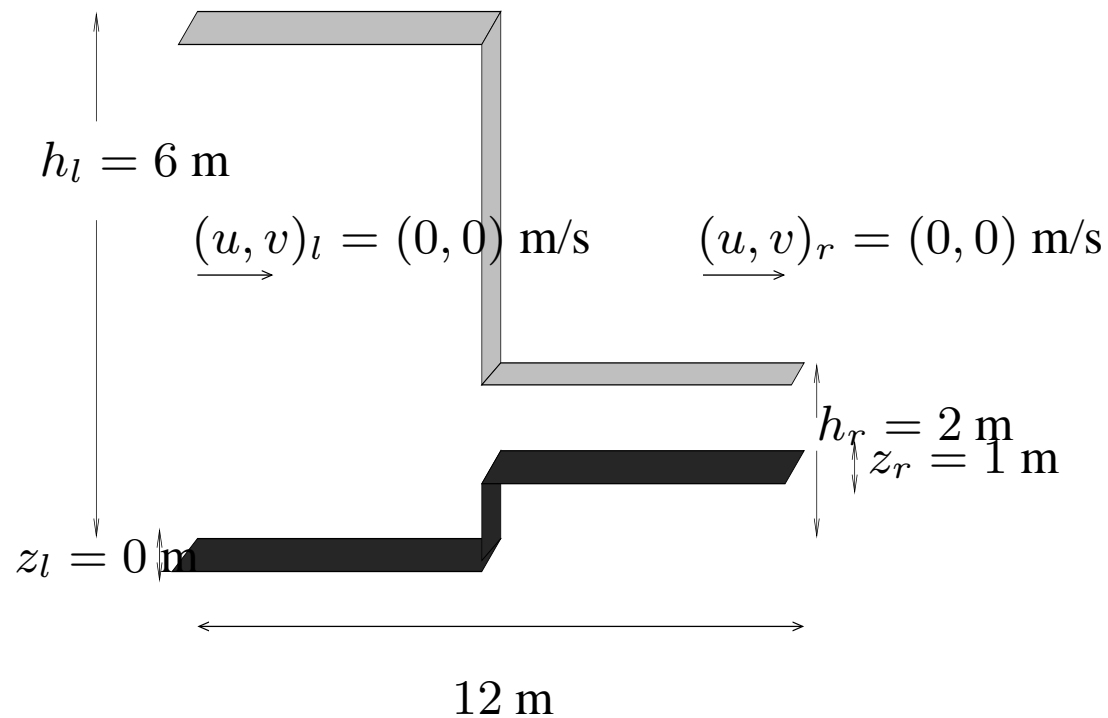
$U = \vec{V} \cdot \vec{\eta} = un_x + vn_y$ and $V = \vec{V} \cdot \vec{\eta}^\perp = -un_y + vn_x$, where U is the projection of \vec{V} on $\vec{\eta}$ and V , the projection of \vec{V} on $\vec{\eta}^\perp$.

$$\Rightarrow \left\{ \begin{array}{l} \frac{\partial h}{\partial t} + \frac{\partial hU}{\partial \eta} = 0 \\ \frac{\partial hU}{\partial t} + \frac{\partial (hU^2 + \frac{1}{2}gh^2)}{\partial \eta} + gh \frac{dz}{d\eta} = 0 \\ \frac{\partial hV}{\partial t} + \frac{\partial hUV}{\partial \eta} = 0. \end{array} \right.$$

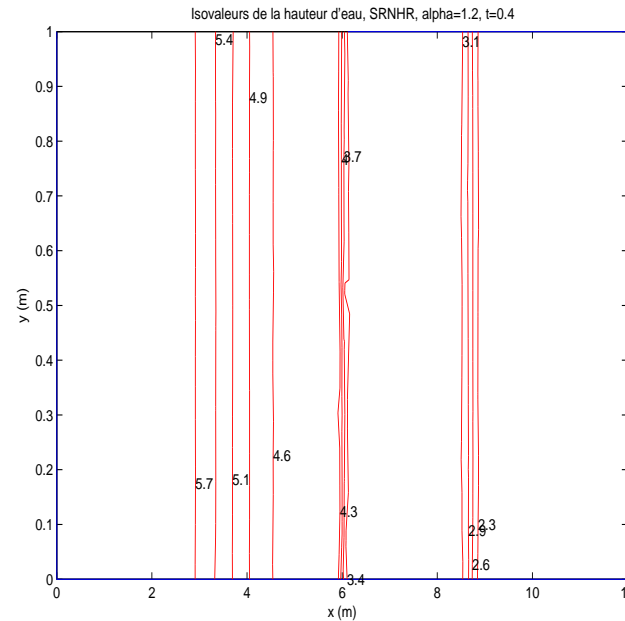
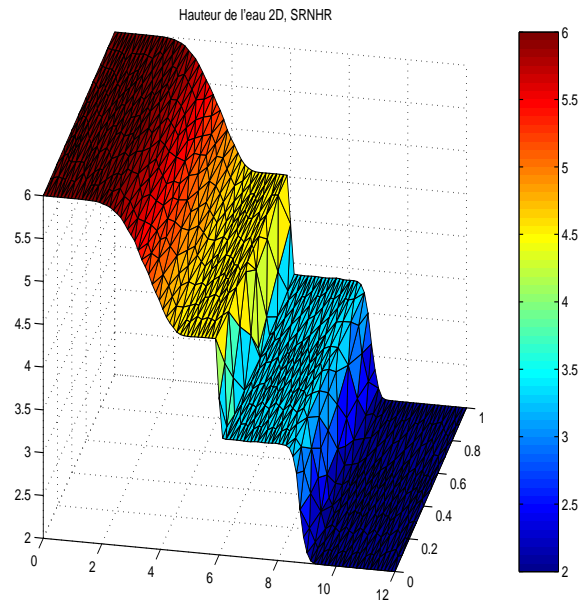
Numerical results :

$$\text{Initial conditions : } h_0(x, y) = \begin{cases} 6 & \text{if } x \leq 6, \quad \forall y \in [0; 1] \\ 2 & \text{if } x > 6, \quad \forall y \in [0; 1] \end{cases}$$

$$u_0(x, y) = v_0(x, y) = 0, \quad \forall x \in [0; 12], \quad \forall y \in [0; 1].$$

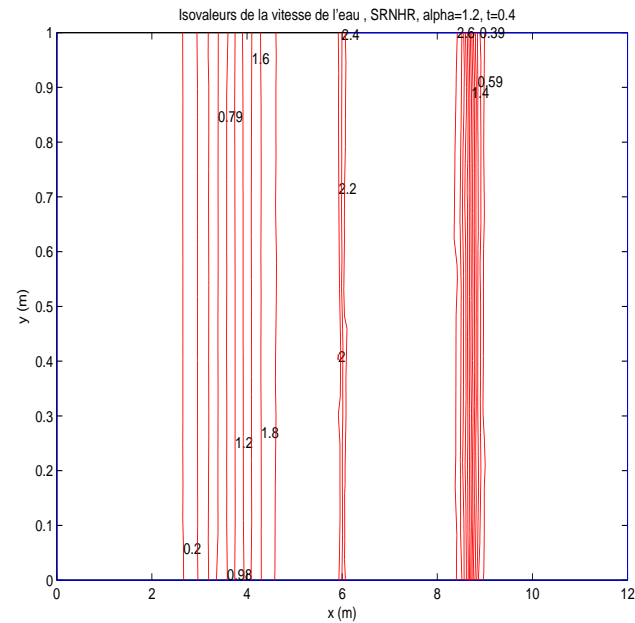
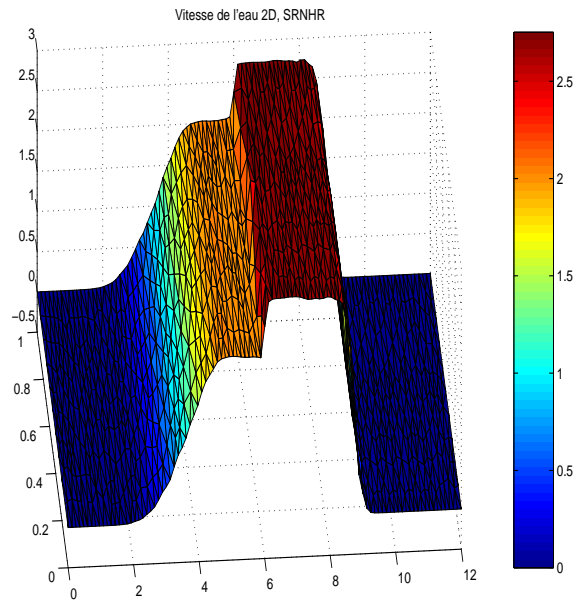


Results with unstructured mesh 100×10 .



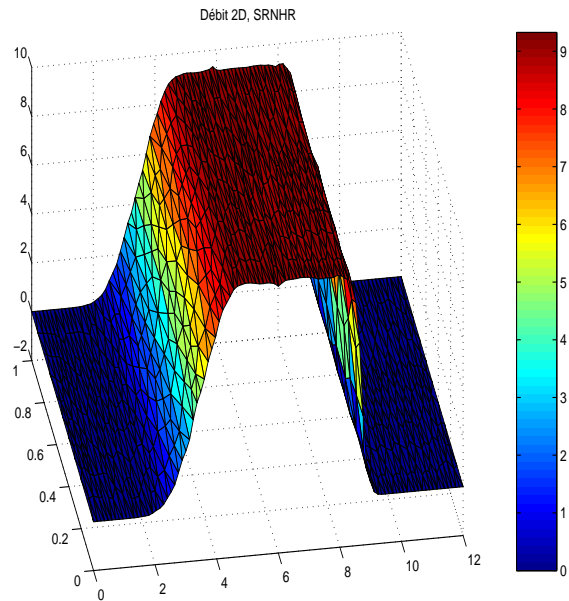
Non homogeneous 2D St-Venant, water level; SRNHR scheme.

Isolines; water level; SRNHR scheme.

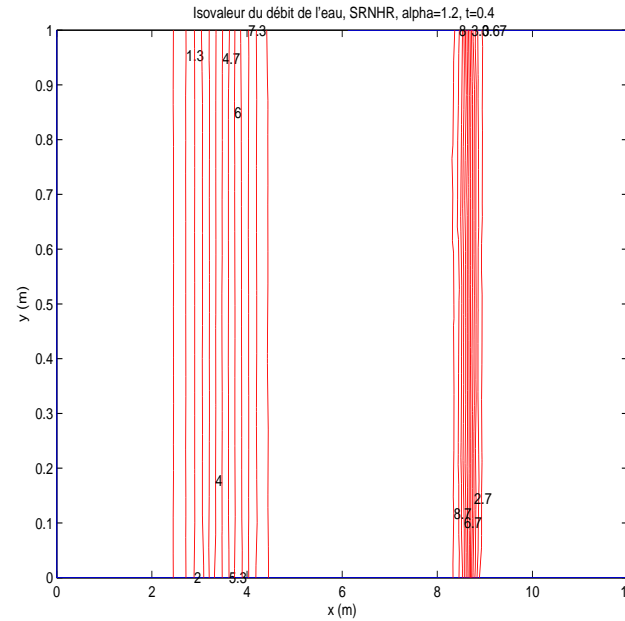


Non homogeneous 2D St-
Venant, water velocity; SRNHR
scheme.

Isolines; water velocity;
SRNHR scheme.



Non homogeneous 2D St-Venant, water flow; SRNHR scheme.



Isolines; water flow; SRNHR scheme.

9 Two phase flow

1D case :

$$\begin{cases} \frac{\partial U}{\partial t} + \frac{\partial f(U)}{\partial x} = Q_1(x, U) + Q_2(x, U) \\ U(x, 0) = U_0(x) \end{cases} \quad (6)$$

with

$$\begin{aligned} U &= (\mu_v \rho_v \quad \mu_v \rho_v u_v \quad \mu_l \rho_l \quad \mu_l \rho_l u_l)^t, \\ f(U) &= (\mu_v \rho_v u_v \quad \mu_v \rho_v u_v^2 \quad \mu_l \rho_l u_l \quad \mu_l \rho_l u_l^2)^t, \\ Q_1(x, U) &= \left(0 \quad -\mu_v \frac{\partial P}{\partial x} \quad 0 \quad -\mu_l \frac{\partial P}{\partial x} \right)^t, \\ Q_2(x, U) &= \left(0 \quad \mu_v \rho_v g \quad 0 \quad \mu_l \rho_l g \right)^t. \end{aligned}$$

Non hyperbolic and non conservative problem.

1D Ransom Problem

Initial condition :

$$\forall x \in [x_0, x_l], \mu_v(t = 0) = 0.2,$$

$$u_l(t = 0) = 10,$$

$$u_v(t = 0) = 0,$$

$$p(t = 0) = 10^5,$$

$$\rho_v(t = 0) = 1,$$

$$\rho_l(t = 0) = 988,0638.$$

Boundary conditions :

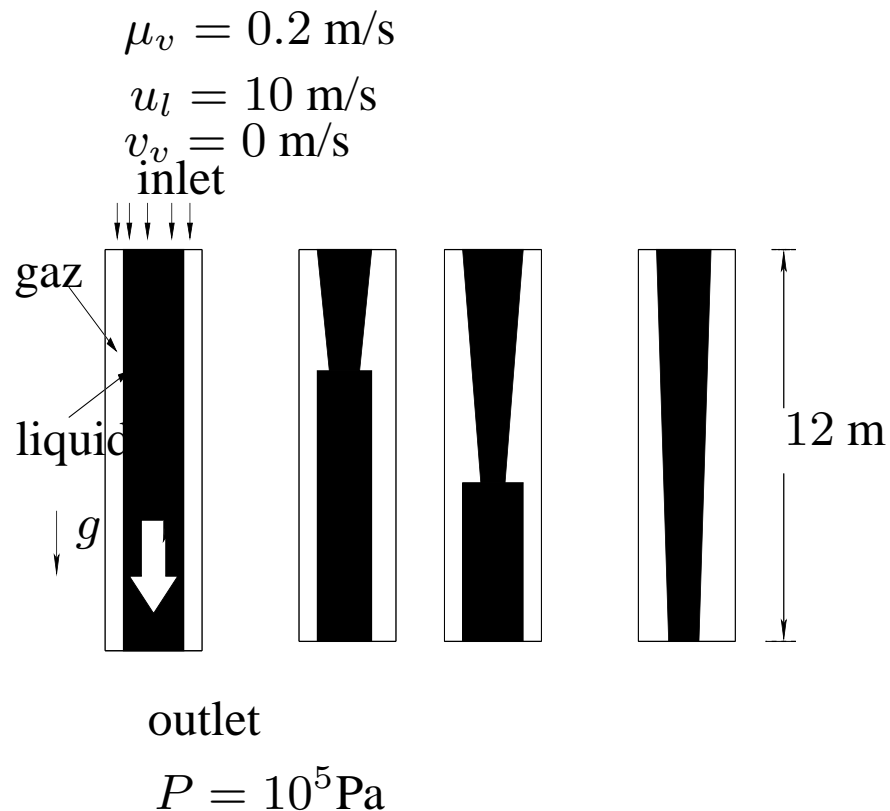
– inlet ($x_0 = 0$) :

$$\mu_v(0, t) = 0.2,$$

$$u_l(0, t) = 10, u_v(0, t) = 0.$$

– outlet ($x_l = 12$) :

$$p(12, t) = 10^5.$$



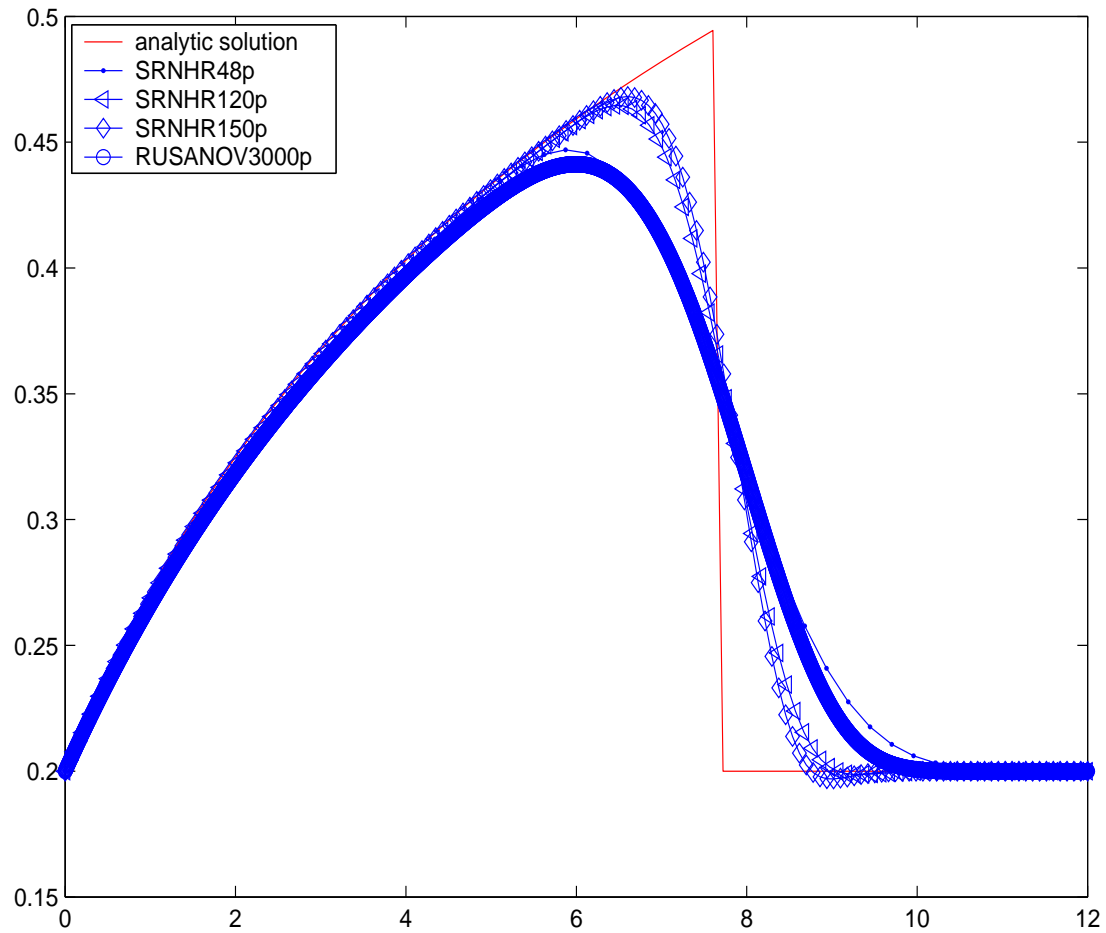


FIG. 3 – Void fraction.

10 Discretization of source term

SRNHR scheme :

$$\begin{cases} U_{j+\frac{1}{2}}^n = (\nu U_j^n + (1-\nu)U_{j+1}^n) - \frac{\alpha_{j+\frac{1}{2}}^n}{2s_{j+\frac{1}{2}}^n} [f(U_{j+1}^n) - f(U_j^n)] - \frac{\alpha_{j+\frac{1}{2}}^n}{2} \frac{\Delta x}{s_{j+\frac{1}{2}}^n} \hat{Q}_{j+\frac{1}{2}}^n \\ U_j^{n+1} = U_j^n - r \left[f \left(U_{j+\frac{1}{2}}^n \right) - f \left(U_{j-\frac{1}{2}}^n \right) \right] + \Delta t^n Q_j^n, \end{cases}$$

$$Q_j^n = \frac{1}{2\Delta x} (\mu_j^n) (P_{j+1} - P_{j-1}) \text{ (second step).}$$

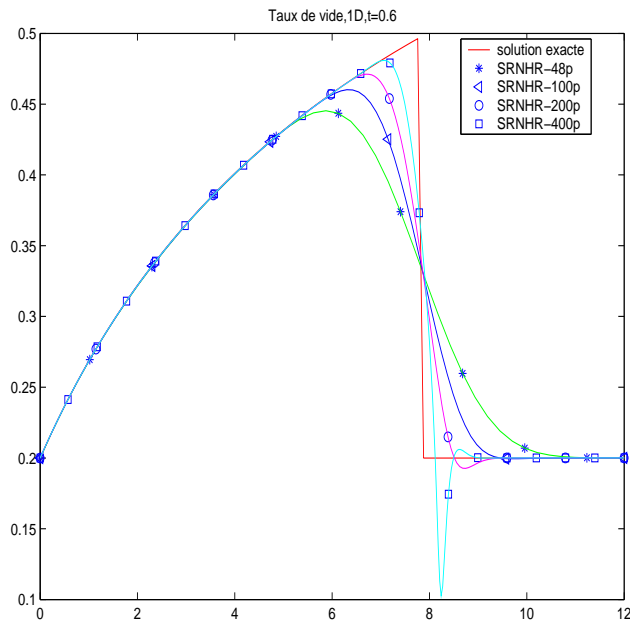
$$\hat{Q}_{j+\frac{1}{2}}^n = \frac{\tilde{\mu}_{j+\frac{1}{2}}^n}{2} \frac{(P_{j+1} - P_j)}{h} \text{ (first step).}$$

$\tilde{\mu}_{j+\frac{1}{2}}^n$: intermediate value between μ_j^n and μ_{j+1}^n .

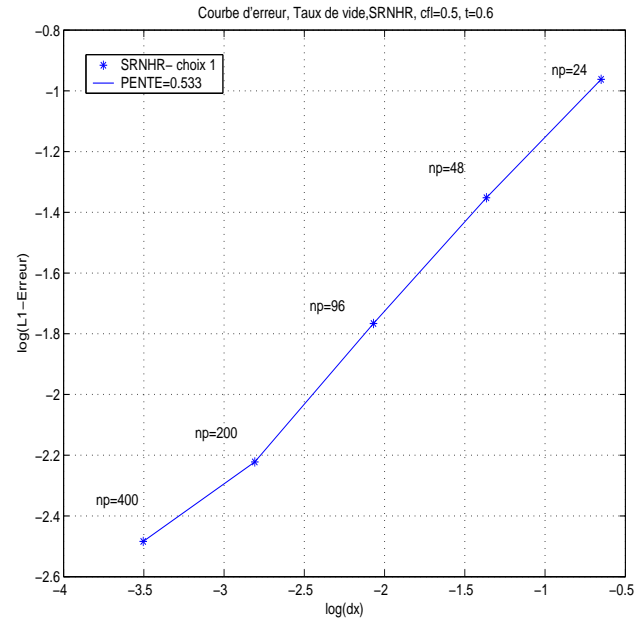
To preserve stationary states, 2 choices :

$$\tilde{\mu}_{j+\frac{1}{2}}^n = \frac{1}{2} (\mu_j^n + \mu_{j+1}^n) : \text{results given before.}$$

$$\tilde{\mu}_{j+\frac{1}{2}}^n = \mu_{j+\frac{1}{2}}^n \text{ obtained with } U_{j+\frac{1}{2}}^n \text{ computed at same step } \rightarrow \text{better in this case.}$$



Void fraction ; $\tilde{\mu}_{j+\frac{1}{2}}^n = \mu_{j+\frac{1}{2}}^n$.



Error curve ; Void fraction ;

$$\tilde{\mu}_{j+\frac{1}{2}}^n = \mu_{j+\frac{1}{2}}^n$$

11 Model with interfacial pressure

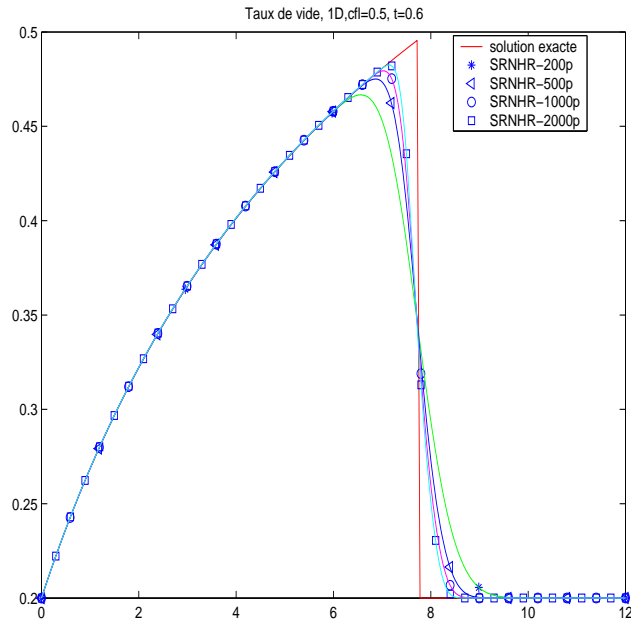
Source term writes now :

$$Q_1(x, W) = \left(0 \quad -\mu_v \frac{\partial P}{\partial x} - (P - P_i) \partial \mu_v \partial x \quad 0 \quad -\mu_l \frac{\partial P}{\partial x} - (P - P_i) \frac{\partial \mu_l}{\partial x} \right)^t,$$

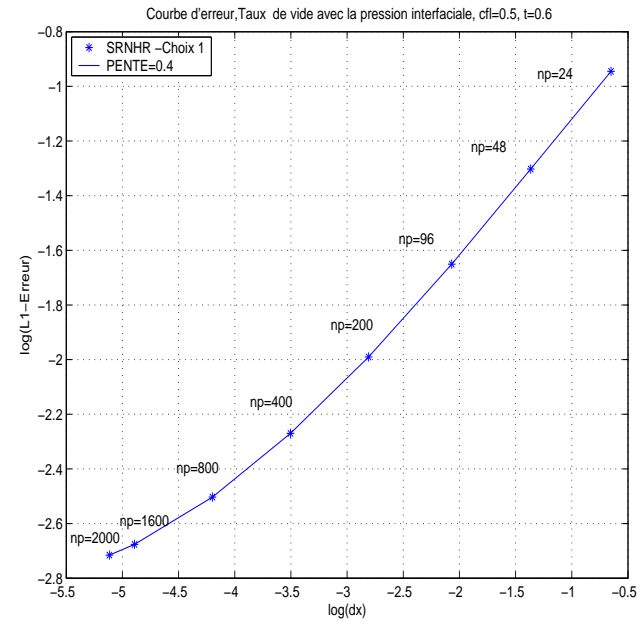
$$Q_2(x, W) = \left(0 \quad \mu_v \rho_v g \quad 0 \quad \mu_l \rho_l g \right)^t,$$

with $P - P_i = \rho_v (u_v - u_l)^2$: interfacial pressure.

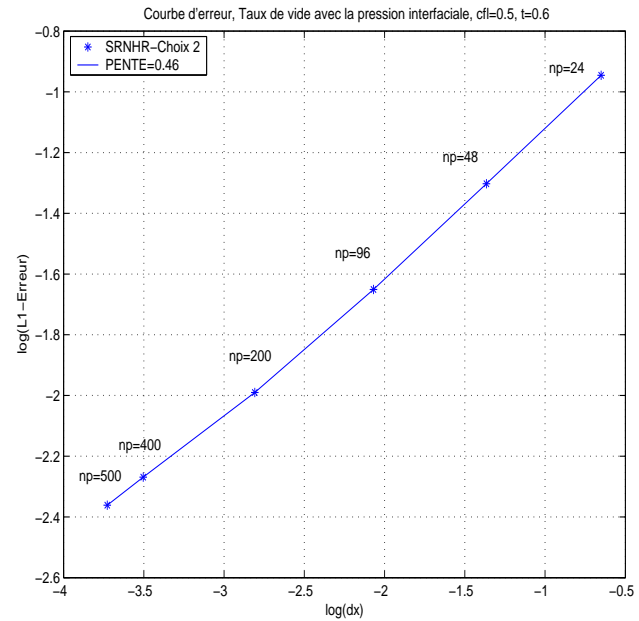
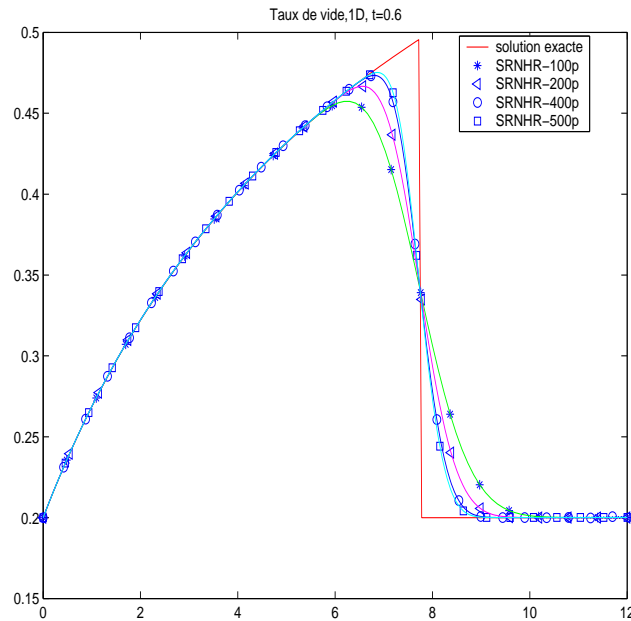
→ Hyperbolic problem



Void Fraction (with interfacial pressure); $\tilde{\mu}_{j+\frac{1}{2}}^n = \mu_{j+\frac{1}{2}}^n$.



Error curve; Void Fraction (with interfacial pressure); $\tilde{\mu}_{j+\frac{1}{2}}^n = \mu_{j+\frac{1}{2}}^n$.



Void Fraction (with Error curve; Void Fraction
interfacial pressure); (with interfacial pressure);

$$\tilde{\mu}_{j+\frac{1}{2}}^n = \frac{1}{2}(\mu_j^n + \mu_{j+1}^n).$$

$$\tilde{\mu}_{j+\frac{1}{2}}^n = \frac{1}{2}(\mu_j^n + \mu_{j+1}^n).$$

	$\tilde{\mu}_{j+\frac{1}{2}}^n = \frac{1}{2}(\mu_j^n + \mu_{j+1}^n)$	$\tilde{\mu}_{j+\frac{1}{2}}^n = \mu_{j+\frac{1}{2}}^n$
Classical model	Refinement until 150 points	Refinement until 400 points
Interfacial pressure	Refinement until 500 points	Refinement until 2000 points

2D case :

$$\begin{cases} \frac{\partial W}{\partial t} + \frac{\partial F(W)}{\partial x} + \frac{\partial G(W)}{\partial y} = Q_1(x, y, W) + Q_2(x, y, W) \\ W(x, y, 0) = W_0(x, y), \end{cases} \quad (7)$$

with $W(x, y, t) = (\mu_l \rho_l \quad \mu_l \rho_l u_l \quad \mu_l \rho_l v_l \quad \mu_v \rho_v \quad \mu_v \rho_v u_v \quad \mu_v \rho_v v_v)^t$,

$F(W(x, y, t)) = (\mu_l \rho_l u_l \quad \mu_l \rho_l u_l^2 \quad \mu_l \rho_l u_l v_l \quad \mu_v \rho_v u_v \quad \mu_v \rho_v u_v^2 \quad \mu_v \rho_v u_v v_v)^t$,

$G(W(x, y, t)) = (\mu_l \rho_l v_l \quad \mu_l \rho_l u_l v_l \quad \mu_l \rho_l v_l^2 \quad \mu_v \rho_v v_v \quad \mu_v \rho_v u_v v_v \quad \mu_v \rho_v v_v^2)^t$,

$Q_1(x, y, W) = (0 \quad -\mu_l \frac{\partial P}{\partial x} \quad -\mu_l \frac{\partial P}{\partial y} \quad 0 \quad -\mu_v \frac{\partial P}{\partial x} \quad -\mu_v \frac{\partial P}{\partial y})^t$,

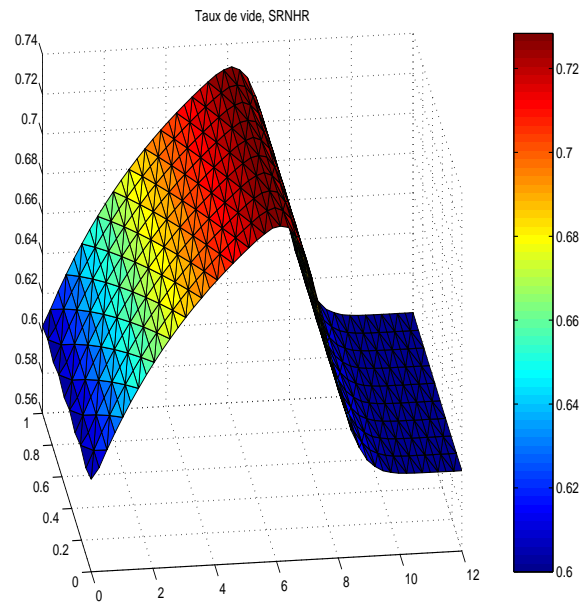
$Q_2(x, y, W) = (0 \quad \mu_l \rho_l g \quad 0 \quad 0 \quad \mu_v \rho_v g \quad 0)^t$.

ρ_k, μ_k, u_k, v_k : density, void fraction, velocities.

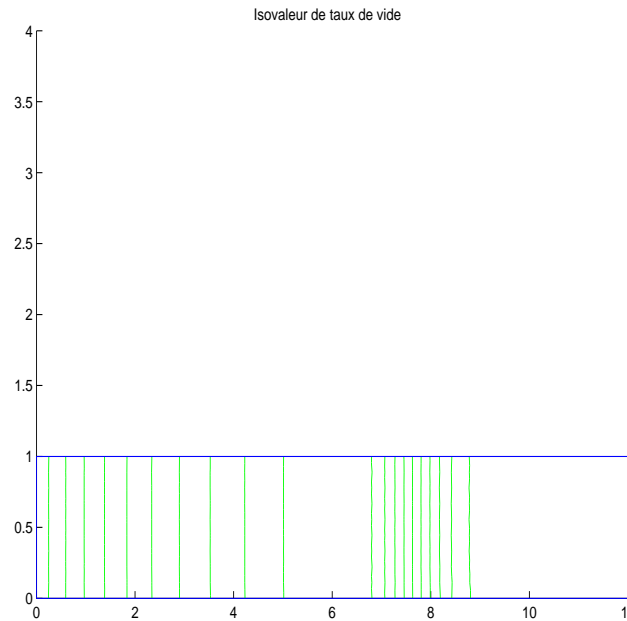
P : commun pressure.

$P = A_v \rho_v^\gamma, \rho_l = K_l P^a, A_v, \gamma, K_l, a$: constantes.

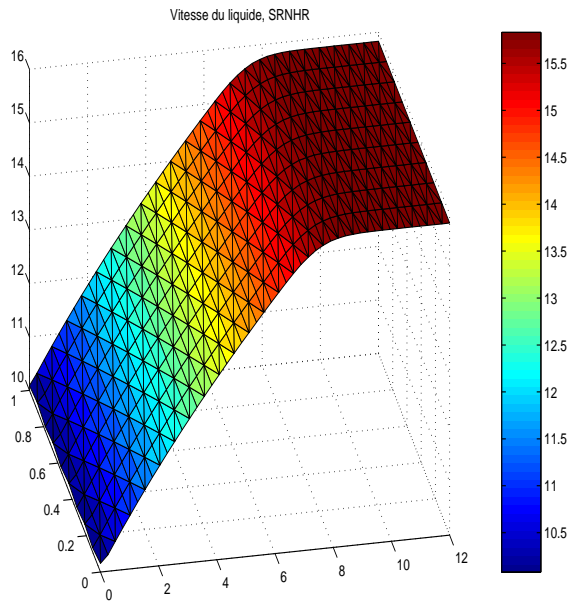
$\mu_v = 0.6$. UK Drag mesh 48×10 .



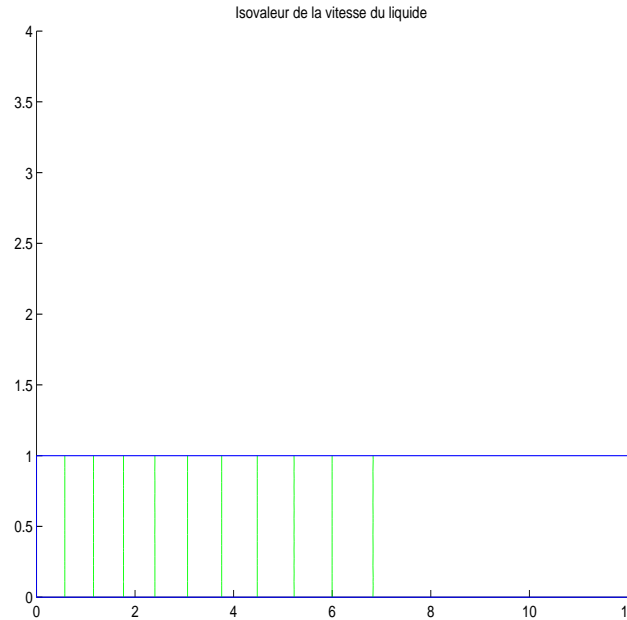
Void fraction; SRNHR scheme
($\alpha = 2$).



Void fraction; Isolines; SRNHR
scheme ($\alpha = 2$).



Liquid velocity ; SRNHR scheme
($\alpha = 2$).



Liquid velocity ; Isolines ;
SRNHR scheme ($\alpha = 2$).

Conclusion :

- Robust and efficient scheme for non homogeneous systems.
- Do not need calculus of jacobien fields decomposition.
- Accurate results obtained with few mesh points.