Force-driven rarefied flows between diffuse-reflecting boundaries

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Outline

- 1 Setup: one-dimensional flow in the gravitational field
- 2 Force in full-range models
- Force in half-range models
- 4 Validation
- 5 Conclusion

Setup: one-dimensional flow in the gravitational field

Boltzmann equation

The aim is to solve

$$\partial_t f + \frac{p}{m} \partial_x f - mg \partial_p f = -\frac{1}{\tau} [f - f^{(eq)}], \qquad \tau = \frac{Kn}{n}. \tag{1}$$

subject to diffuse reflection boundary conditions:

$$f(p > 0, x = -L/2) = f_{+}^{(eq)}, f(p < 0, x = L/2) = f_{-}^{(eq)},$$

$$f_{\pm}^{(eq)} = \frac{n_{\pm}}{\sqrt{2\pi mT_{\pm}}} e^{-p^{2}/2mT_{\pm}}$$
(2)

• n_{\pm} are fixed by imposing a vanishing mass flux at the wall:

$$n_{+} = -\frac{\int_{-\infty}^{0} dp \, f \, p}{\int_{0}^{\infty} dp \, p \, [f_{+}^{(\text{eq})}/n_{+}]}, \qquad n_{-} = -\frac{\int_{0}^{\infty} dp \, f \, p}{\int_{-\infty}^{0} dp \, p \, [f_{-}^{(\text{eq})}/n_{-}]}. \tag{3}$$

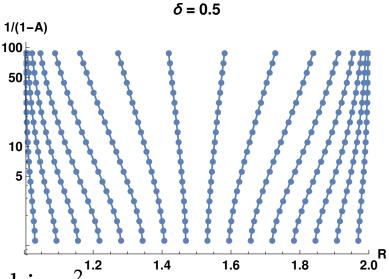
 The recovery of the above half-range integrals requires half-range quadratures!

Numerical scheme

• Let us write the Boltzmann equation in the following form:

$$\frac{\partial f}{\partial t} + \frac{p}{m} \frac{\partial f}{\partial z} = -\frac{1}{\tau} [f - f^{(eq)}] + mg \partial_p f.$$

- The time-stepping is implemented using the TVD RK-3 scheme.¹
- We employ the following coordinate stretching:^{2^{1,2}}



$$x(\eta) = \frac{L}{2A} \tanh \eta. \tag{4}$$

Writing the advection term as:

$$\frac{p}{m}\partial_{x}f = \frac{\mathcal{F}_{s+1/2} - \mathcal{F}_{s-1/2}}{x(\eta_{s+1/2}) - x(\eta_{s-1/2})},\tag{5}$$

the fluxes $\mathcal{F}_{s+1/2}$ are implemented using WENO-5.³

¹C.-W. Shu, S. Osher, J. Comput. Phys. **77** (1988) 439.

²R. Mei and W. Shyy, JCP **143** (1998) 426; Z. Guo and T. S. Zhao, PRE **67** (2003) 066709.

³L. Rezzolla, O. Zanotti, *Relativistic hydrodynamics* (Oxford University Press, Oxford, UK, 2013).

Force in full-range models

Expansion with respect to full-range polynomials

• *f* can be expanded as:

$$f = \frac{e^{-p^2/2}}{\sqrt{2\pi}} \sum_{\ell=0}^{\infty} \frac{1}{\ell!} \mathcal{F}_{\ell} H_{\ell}(p), \qquad \mathcal{F}_{\ell} = \int_{-\infty}^{\infty} dp f H_{\ell}(p). \tag{6}$$

• $\partial_p f$ can be obtained using $\partial_p [H_{\ell}(p)e^{-p^2/2}] = -e^{-p^2/2}H_{\ell+1}(p)^4$:

$$\partial_{p}f = -\frac{e^{-p^{2}/2}}{\sqrt{2\pi}} \sum_{\ell=0}^{\infty} \frac{1}{\ell!} \mathcal{F}_{\ell} H_{\ell+1}(p). \tag{7}$$

• Eq. (6) can be used to eliminate \mathcal{F}_{ℓ} :

$$\partial_{p}f = \int_{-\infty}^{\infty} dp' \, \mathcal{K}(p, p') f(p'), \qquad \mathcal{K}(p, p') = -\frac{e^{-p^{2}/2}}{\sqrt{2\pi}} \sum_{\ell=0}^{\infty} H_{\ell+1}(p) H_{\ell}(p'). \tag{8}$$

⁴V. E. Ambruş, V. Sofonea, J. Comput. Sci. **17** (2016) 403.

Discretisation of momentum space⁵

• The full range moments of *f* can be recovered using the full-range Gauss-Hermite quadrature:

$$\int_{-\infty}^{\infty} dp f \, p^s \simeq \sum_{k=1}^{Q} f_k p_k^s, \tag{9}$$

where the equality is exact if Q > s and the series expansion of f is truncated at $\ell = Q - 1$.

• The discrete populations f_k are:

$$f_k = \frac{w_k}{e^{-p^2/2}/\sqrt{2\pi}} f(p_k), \qquad w_k = \frac{Q!}{[H_{Q+1}(p_k)]^2}, \tag{10}$$

while $\{p_k, k = 1, 2, ...\}$ is the set of roots of $H_Q(p)$.

• The kernel $\mathcal{K}(p,p') \to \mathcal{K}_{k,k'}$:

$$\mathcal{K}_{k,k'} = -w_k \sum_{\ell=0}^{Q-1} H_{\ell+1}(p_k) H_{\ell}(p_{k'}). \tag{11}$$

⁵V. E. Ambruş, V. Sofonea, J. Comput. Phys. **316** (2016) 1.

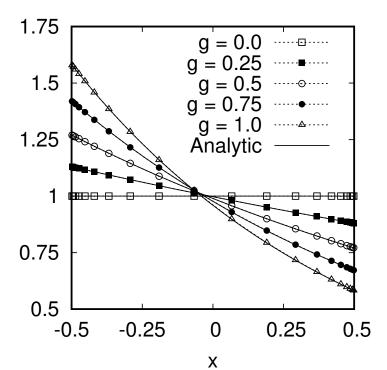
The good: equilibrium flow

• The particular case $T_+ = T_- = T_w$ admits an isothermal equilibrium solution:

$$f = \frac{n(x)}{\sqrt{2\pi mT_w}} e^{-p^2/2mT_w},$$

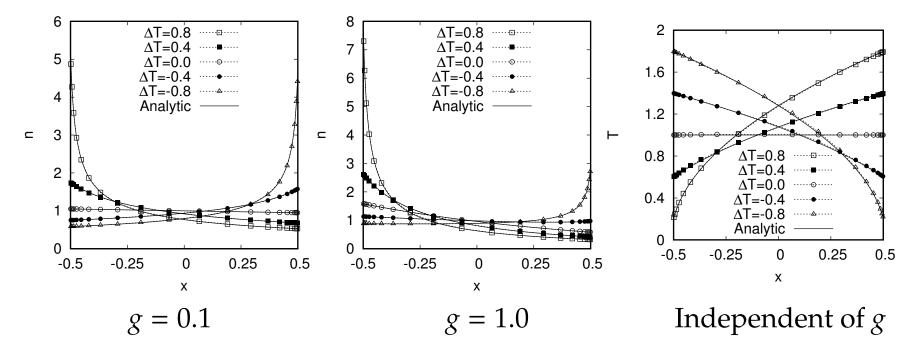
where n(x) is the barometric profile:

$$n(x) = \frac{mgN}{2T_w \sinh(mgL/2T_w)} \exp\left(-\frac{mgx}{T_w}\right).$$



- The above solution is valid for all values of τ .
- The results were obtained with HLB(5) at Kn = 0.5 (N_x = 20 nodes).

The good: Navier-Stokes



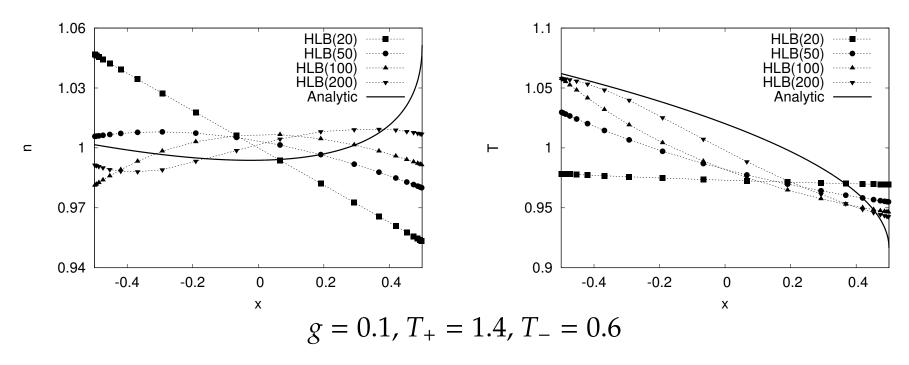
• The NS solution is:

$$n(x) = \frac{mgN}{2T(x)\sinh\frac{mgL}{T_{+}+T_{-}}} \exp\left[-\frac{mgL}{T_{-}^{2}-T_{+}^{2}}[2T(x)-T_{-}-T_{+}]\right],$$

$$T(x) = \sqrt{Ax+B}, \qquad A = \frac{T_{-}^{2}-T_{+}^{2}}{L}, \qquad B = \frac{T_{-}^{2}+T_{+}^{2}}{2}.$$

• Excellent agreement using HLB(5) at Kn = 0.001 using N_x = 100 nodes.

The bad: free molecular flow



Ballistic regime analytic solution:

$$n(x) = mgN \frac{\frac{1}{\sqrt{T_{+}}}e^{\frac{mg(L-2x)}{2T_{+}}}\operatorname{erfc}\left(-\sqrt{\frac{mg(L-2x)}{2T_{+}}}\right) + \frac{1}{\sqrt{T_{-}}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\left(\sqrt{\frac{mg(L-2x)}{2T_{-}}}\right)}{\sqrt{T_{+}}\left[e^{mgL/T_{+}}\operatorname{erfc}\left(-\sqrt{\frac{mgL}{T_{+}}}\right) - 1\right] + \sqrt{T_{-}}\left[e^{mgL/T_{-}}\operatorname{erfc}\left(\sqrt{\frac{mgL}{T_{-}}}\right) - 1\right]},$$

$$T(x) = \frac{\sqrt{T_{+}}e^{\frac{mg(L-2x)}{2T_{+}}}\operatorname{erfc}\left(-\sqrt{\frac{mg(L-2x)}{2T_{+}}}\right) + \sqrt{T_{-}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}} \cdot \frac{1}{\sqrt{T_{+}}e^{\frac{mg(L-2x)}{2T_{+}}}\operatorname{erfc}\left(-\sqrt{\frac{mg(L-2x)}{2T_{+}}}\right) + \frac{1}{\sqrt{T_{-}}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}}\cdot \frac{1}{\sqrt{T_{-}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\cdot \frac{1}{\sqrt{T_{-}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\cdot \frac{1}{\sqrt{T_{-}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\cdot \frac{1}{\sqrt{T_{-}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\cdot \frac{1}{\sqrt{T_{-}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\cdot \frac{1}{\sqrt{T_{-}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\cdot \frac{1}{\sqrt{T_{-}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x)}{2T_{-}}}\cdot \frac{1}{\sqrt{T_{-}}e^{\frac{mg(L-2x)}{2T_{-}}}\operatorname{erfc}\sqrt{\frac{mg(L-2x$$

Force in half-range models

Expansion with respect to half-range polynomials (naïve)

• In order to allow f(p) to become discontinuous at p = 0, the following split is assumed:

$$f(p) = \begin{cases} f^{+}(p), & p > 0, \\ f^{-}(p), & p < 0, \end{cases} \qquad f^{\pm} = \frac{e^{-p^{2}/2}}{\sqrt{2\pi}} \sum_{\ell=0}^{\infty} \mathcal{F}_{\ell}^{\pm} \mathfrak{h}_{\ell}(|p|),$$
$$\mathcal{F}_{\ell}^{+} = \int_{0}^{\infty} dp f(p) \, \mathfrak{h}_{\ell}(p), \qquad \mathcal{F}_{\ell}^{-} = \int_{-\infty}^{0} dp f(p) \, \mathfrak{h}_{\ell}(-p). \tag{12}$$

• The derivatives of f^{\pm} can be computed analytically:

$$\frac{\partial f^{\pm}}{\partial p} = \mp \frac{e^{-p^2/2}}{\sqrt{2\pi}} \sum_{\ell=0}^{\infty} \mathcal{F}_{\ell}^{\pm} \left[\frac{\mathfrak{h}_{\ell,\ell}}{\mathfrak{h}_{\ell+1,\ell+1}} \mathfrak{h}_{\ell+1}(|p|) + \sum_{s=0}^{\ell} \frac{\mathfrak{h}_{\ell,0} \mathfrak{h}_{s,0}}{\sqrt{2\pi}} \mathfrak{h}_{s}(|p|) \right]. \tag{13}$$

• The first order moment of $\partial_p f$ evaluates to:

$$\int_{-\infty}^{\infty} dp \, \partial_p f = -\sum_{\ell=0}^{\infty} \frac{\mathfrak{h}_{\ell,0}}{\sqrt{2\pi}} (\mathcal{F}_{\ell}^+ - \mathcal{F}_{\ell}^-) = -[f^+(0) - f^-(0)]. \tag{14}$$

- When a discontinuity is present at $p = 0, f^+(0) \neq f^-(0)$.
- The LHS of Eq. (14) always evaluates to 0!

Expansion with respect to half-range polynomials: distributions

- The error is due to a missing term when taking the derivative of f.
- This term is due to the implicit split at p = 0:

$$f(p) = \theta(p)f^{+}(p) + \theta(-p)f^{-}(p).$$
 (15)

• The derivative also acts on $\theta(\pm p)$:

$$\partial_{p}f = \theta(p)\partial_{p}f^{+} + \theta(-p)\partial_{p}f^{-}(p) + \delta(p)[f^{+}(0) - f^{-}(0)]. \tag{16}$$

- The δ term is sufficient to ensure $\int dp \, \partial_p f = 0$.
- The projection of $\delta(p)[f^{+}(p) f^{-}(p)] = \delta(p)[f^{+}(0) f^{-}(0)]$ is:

$$[\delta(p)]^{\pm}[f^{+}(p) - f^{-}(p)] = \frac{e^{-p^{2}/2}}{4\pi} \left[\sum_{s=0}^{\infty} \mathfrak{h}_{s,0}(\mathcal{F}_{s}^{+} - \mathcal{F}_{s}^{-}) \right] \left[\sum_{\ell=0}^{\infty} \mathfrak{h}_{\ell,0} \mathfrak{h}_{\ell}(|p|) \right]. \tag{17}$$

Discretisation of the momentum space⁶

• The half range moments of *f* can be recovered using the half-range Gauss-Hermite quadrature:

$$\int_0^\infty dp f \, p^s \simeq \sum_{k=1}^Q f_k p_k^s, \qquad \int_{-\infty}^0 dp f \, p^s \simeq \sum_{k=1}^Q f_{Q+k} (-p_k)^s, \tag{18}$$

where the equality is exact if Q > s and the series expansion of f^{\pm} is truncated at $\ell = Q - 1$.

• The discrete populations $\{f_1, f_2, ..., f_{2Q}\}$ are $(1 \le k \le Q)$:

$$\begin{pmatrix} f_k \\ f_{Q+k} \end{pmatrix} = \frac{w_k}{e^{-p^2/2} / \sqrt{2\pi}} \begin{pmatrix} f(p_k) \\ f(-p_k) \end{pmatrix}, \qquad w_k = \frac{p_k a_Q^2}{\mathfrak{h}_{Q+1}^2(p_k) \left[p_k + \mathfrak{h}_{Q,0}^2 / \sqrt{2\pi} \right]}, \quad (19)$$

while $\{p_k, k = 1, 2, \dots Q\}$ is the set of roots of $\mathfrak{h}_Q(p)$ and $p_{Q+k} = -p_k$.

⁶V. E. Ambruş, V. Sofonea, J. Comput. Phys. **316** (2016) 1.

The ugly: kernel for force term

 We are now looking for a recipe to calculate the momentum space derivative of f:

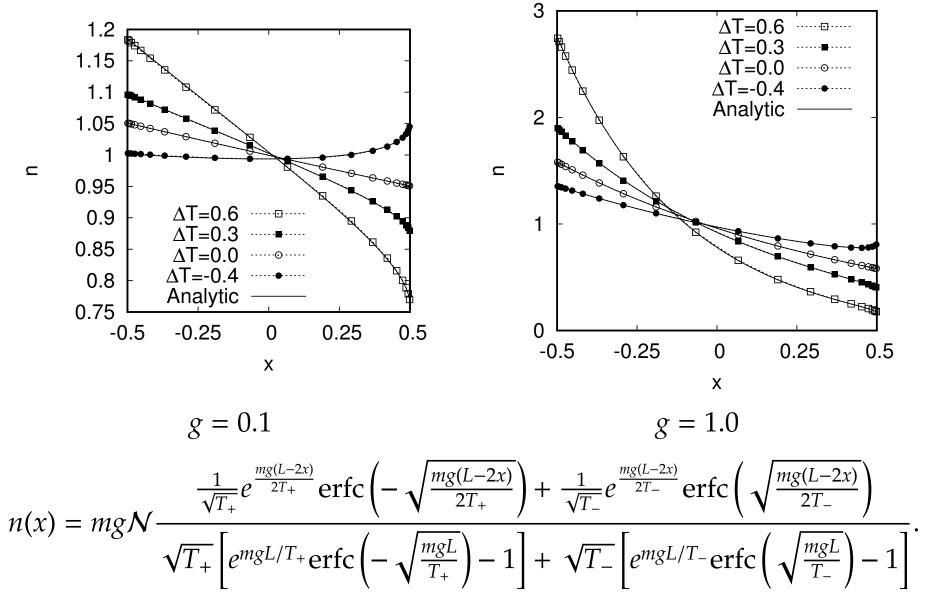
$$(\partial_p f)_k = \sum_{k'=1}^{2Q} \mathcal{K}_{k,k'} f_{k'}. \tag{20}$$

• The $2Q \times 2Q$ matrix $\mathcal{K}_{k,k'}$ has the following elements:

$$\mathcal{K}_{k,k'}^{\mathfrak{h}} = \frac{w_{k}\sigma_{k}}{p_{0}} \left\{ \frac{1 + \sigma_{k}\sigma_{k'}}{2} \sum_{\ell=0}^{Q-2} \mathfrak{h}_{\ell}(|p_{k'}|) \left[\sum_{s=\ell+1}^{Q-1} \frac{\mathfrak{h}_{\ell,0}\mathfrak{h}_{s,0}}{\sqrt{2\pi}} \mathfrak{h}_{s}(|\overline{p}_{k}|) - \frac{\mathfrak{h}_{\ell+1}(|\overline{p}_{k}|)}{a_{\ell}} \right] - \frac{1}{2\sqrt{2\pi}} \left[\sum_{s=0}^{Q-1} \mathfrak{h}_{s,0}\mathfrak{h}_{s}(|p_{k}|) \right] \times \left[\sum_{\ell=0}^{Q-1} \mathfrak{h}_{\ell,0}\mathfrak{h}_{\ell}(|p_{k'}|) \right] \right\}. \tag{21}$$

Validation

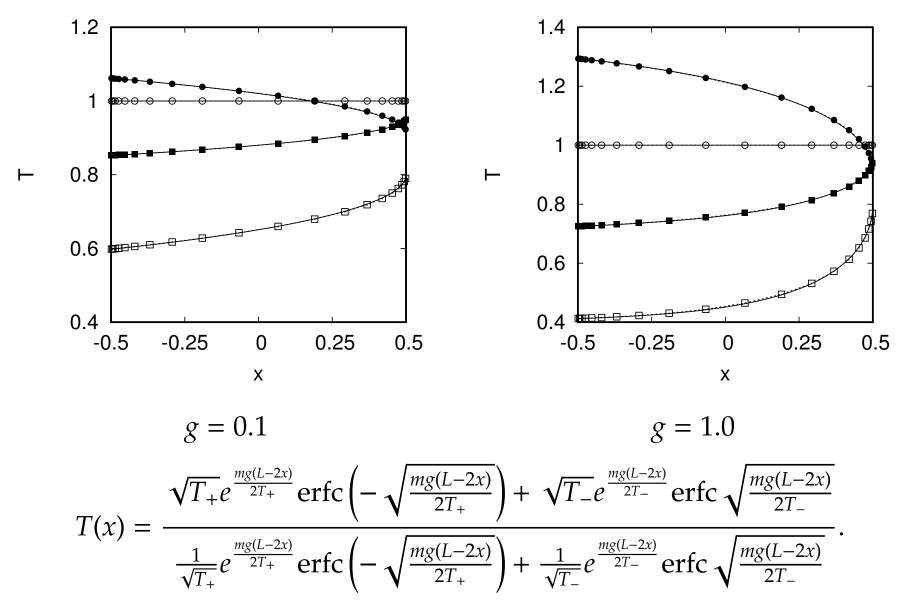
Ballistic regime: density profile



Excellent agreement using HHLB(200), $N_x = 20$ nodes and A = 0.99.

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Ballistic regime: temperature



Excellent agreement using HHLB(200), $N_x = 20$ nodes and A = 0.99.

Conclusion

Conclusion

- The simulation of bounded flows in the rarefied regime requires the use of half-range quadratures.
- Implementing $\partial_p f$ using half-range quadratures requires the theory of distributions.
- Applications include:
 - Heat transfer between coaxial cylinders and concentric spheres;⁷
 - Circular Couette flow; circular lid-driven cavity;⁸
 - Other force-driven flows or flows in curved geometries in the rarefied regime.
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⁷Presentation by Sergiu Busuioc on Tuesday.

⁸Presentation by Victor Sofonea on Wednesday.