

Solving Systems in Droplet Mechanics

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Computer Science and Engineering
University at Buffalo

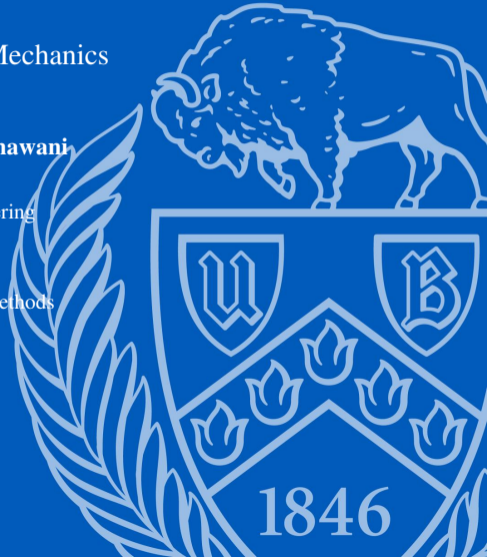
Acceleration and Extrapolation Methods
ICERM, Providence, RI
July 26, 2023



University at Buffalo

Center for Hybrid Rocket

Exascale Simulation Technology

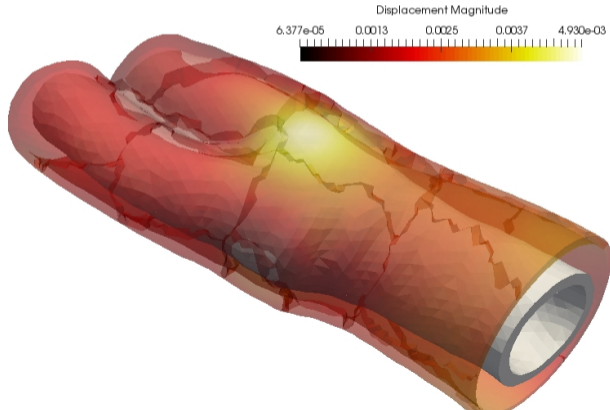


Never believe anything
until you run it.

Pioneering Work

Nonlinear Elimination for Computational Hyperelasticity

Shihua Gong and Xiao-Chuan Cai



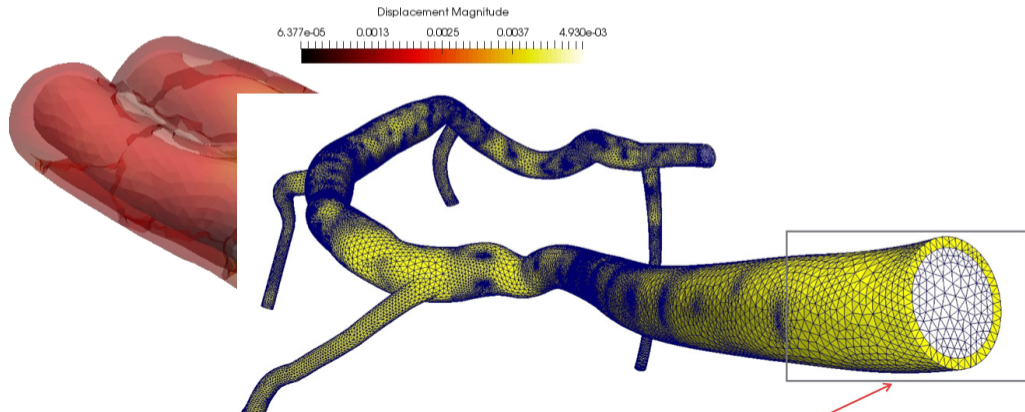
Pioneering Work

Nonlinear Elimination for Computational Hyperelasticity

Shihua Gong and Xiao-Chuan Cai

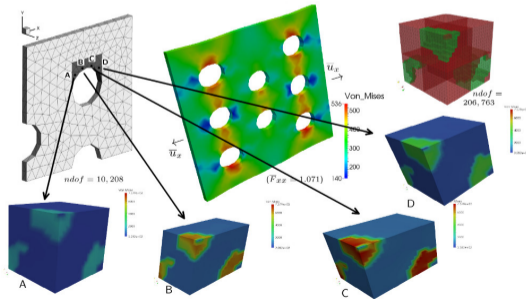
Nonlinear Elimination for Fluid-Structure Interaction

Fande Kong and Xiao-Chuan Cai



Pioneering Work

Nonlinear FETI-DP and BDDC methods: A unified framework and parallel results
Axel Klawonn, Martin Lanser, Oliver Rheinbach, Matthias Uran

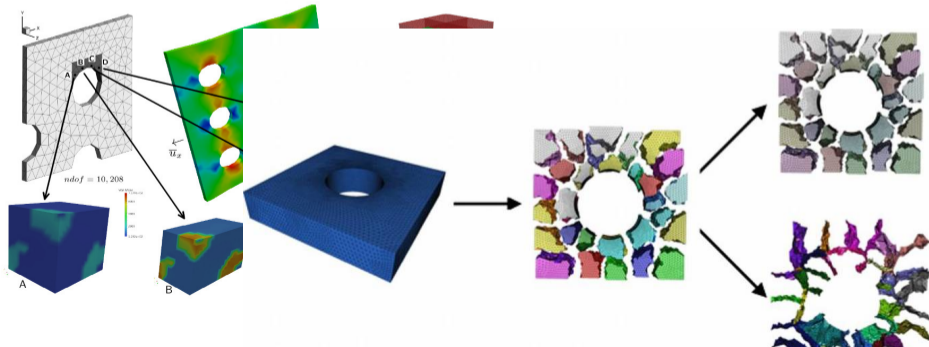


Pioneering Work

Nonlinear FETI-DP and BDDC methods: A unified framework and parallel results
Axel Klawonn, Martin Lanser, Oliver Rheinbach, Matthias Uran

A Highly Scalable Implementation of Inexact Nonlinear FETI-DP Without Sparse Direct Solvers

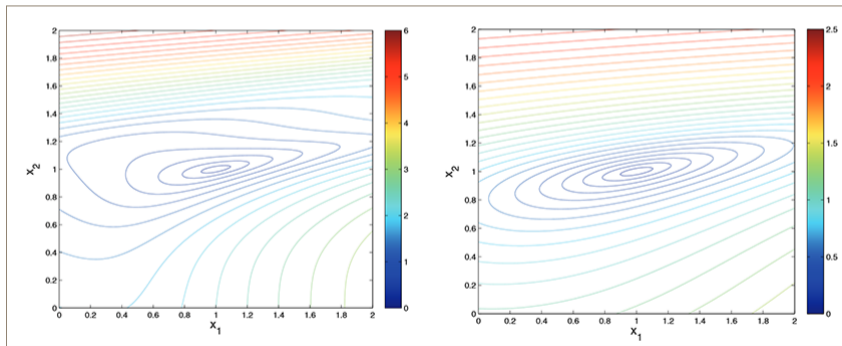
Axel Klawonn, Martin Lanser, Oliver Rheinbach



Pioneering Work

Field-split preconditioned inexact Newton algorithms

Lulu Liu and David E. Keyes



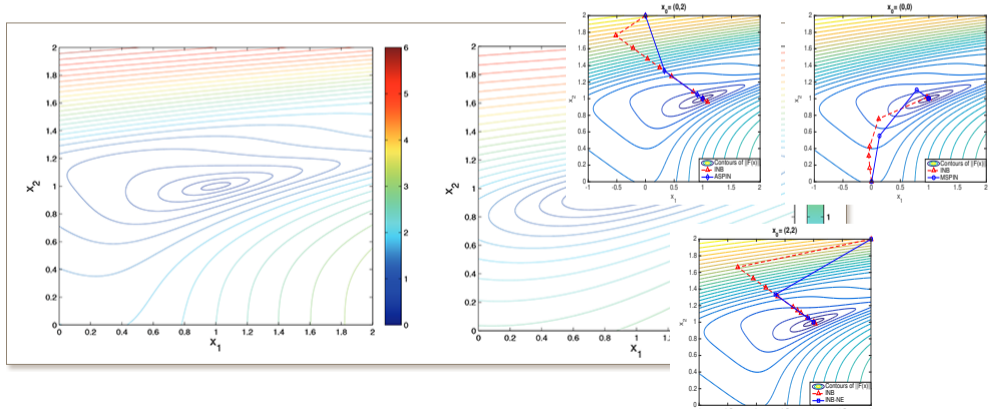
Pioneering Work

Field-split preconditioned inexact Newton algorithms

Lulu Liu and David E. Keyes

A Note on Adaptive Nonlinear Preconditioning Techniques

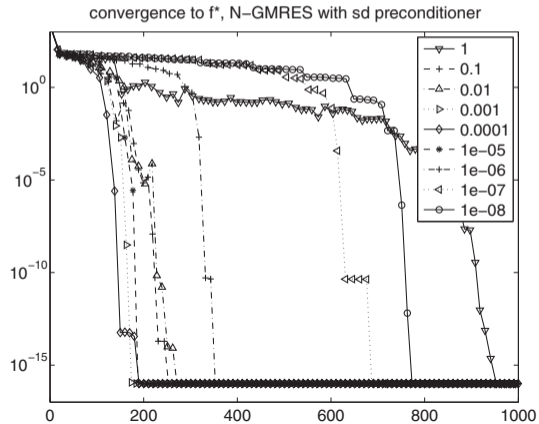
Lulu Liu, David E. Keyes, Rolf Krause



Pioneering Work

Steepest Descent Preconditioning for NGMRES Optimization

Hans De Sterck



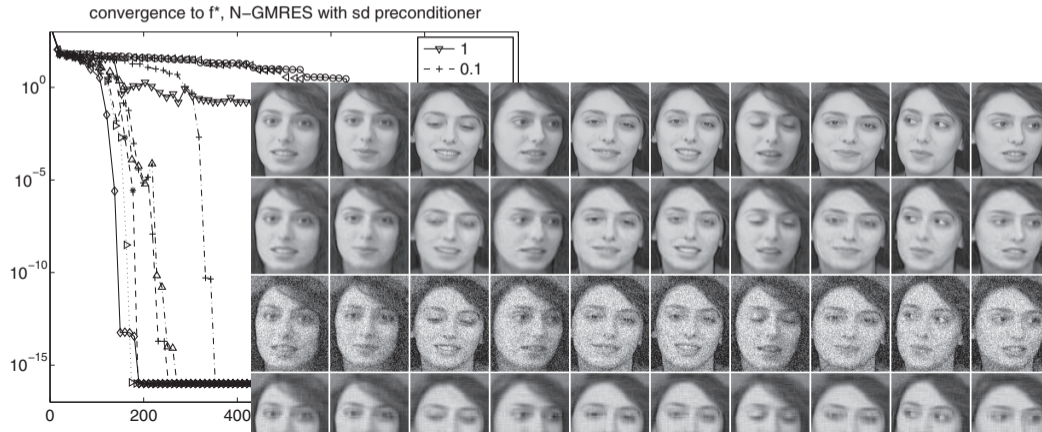
Pioneering Work

Steepest Descent Preconditioning for NGMRES Optimization

Hans De Sterck

Nonlinear Preconditioning for Tucker Decomposition

Alexander Howse and Hans De Sterck



Outline

Abstract System

Our prototypical nonlinear equation is:

$$\mathbf{F}(\mathbf{x}) = \mathbf{b}$$

and we define the residual as

$$\mathbf{r}(\mathbf{x}) = \mathbf{F}(\mathbf{x}) - \mathbf{b}$$

Abstract System

Our prototypical nonlinear equation is:

$$\mathbf{F}(\mathbf{x}) = \mathbf{b}$$

and we define the (linear) residual as

$$\mathbf{r}(\mathbf{x}) = A\mathbf{x} - \mathbf{b}$$

Linear Left Preconditioning

The modified equation becomes

$$P^{-1} (A\mathbf{x} - \mathbf{b}) = 0 \quad (1)$$

Linear Left Preconditioning

The modified defect correction equation becomes

$$P^{-1} (A\mathbf{x}_i - \mathbf{b}) = \mathbf{x}_{i+1} - \mathbf{x}_i \quad (2)$$

Additive Combination

The linear iteration

$$\mathbf{x}_{i+1} = \mathbf{x}_i - (\alpha P^{-1} + \beta Q^{-1})(A\mathbf{x}_i - \mathbf{b}) \quad (3)$$

becomes the nonlinear iteration

Additive Combination

The linear iteration

$$\mathbf{x}_{i+1} = \mathbf{x}_i - (\alpha P^{-1} + \beta Q^{-1})\mathbf{r}_i \quad (4)$$

becomes the nonlinear iteration

Additive Combination

The linear iteration

$$\mathbf{x}_{i+1} = \mathbf{x}_i - (\alpha P^{-1} + \beta Q^{-1})\mathbf{r}_i \quad (4)$$

becomes the nonlinear iteration

$$\mathbf{x}_{i+1} = \mathbf{x}_i + \alpha(\mathcal{N}(\mathbf{F}, \mathbf{x}_i, \mathbf{b}) - \mathbf{x}_i) + \beta(\mathcal{M}(\mathbf{F}, \mathbf{x}_i, \mathbf{b}) - \mathbf{x}_i) \quad (5)$$

Nonlinear Left Preconditioning

From the additive combination, we have

$$P^{-1}\mathbf{r} \implies \mathbf{x}_i - \mathcal{N}(\mathbf{F}, \mathbf{x}_i, \mathbf{b}) \quad (6)$$

so we define the preconditioning operation as

$$\mathbf{r}_L \equiv \mathbf{x} - \mathcal{N}(\mathbf{F}, \mathbf{x}, \mathbf{b}) \quad (7)$$

Multiplicative Combination

The linear iteration

$$\mathbf{x}_{i+1} = \mathbf{x}_i - (P^{-1} + Q^{-1} - Q^{-1}AP^{-1})\mathbf{r}_i \quad (8)$$

becomes the nonlinear iteration

Multiplicative Combination

The linear iteration

$$\mathbf{x}_{i+1/2} = \mathbf{x}_i - P^{-1}\mathbf{r}_i \quad (9)$$

$$\mathbf{x}_i = \mathbf{x}_{i+1/2} - Q^{-1}\mathbf{r}_{i+1/2} \quad (10)$$

becomes the nonlinear iteration

Multiplicative Combination

The linear iteration

$$\mathbf{x}_{i+1/2} = \mathbf{x}_i - P^{-1}\mathbf{r}_i \quad (9)$$

$$\mathbf{x}_i = \mathbf{x}_{i+1/2} - Q^{-1}\mathbf{r}_{i+1/2} \quad (10)$$

becomes the nonlinear iteration

$$\mathbf{x}_{i+1} = \mathcal{M}(\mathbf{F}, \mathcal{N}(\mathbf{F}, \mathbf{x}_i, \mathbf{b}), \mathbf{b}) \quad (11)$$

Nonlinear Right Preconditioning

For the linear case, we have

$$AP^{-1}\mathbf{y} = \mathbf{b} \quad (12)$$

$$\mathbf{x} = P^{-1}\mathbf{y} \quad (13)$$

so we define the preconditioning operation as

$$\mathbf{y} = \mathcal{M}(\mathbf{F}(\mathcal{N}(\mathcal{F}, \cdot, \mathbf{b})), \mathbf{x}_i, \mathbf{b}) \quad (14)$$

$$\mathbf{x} = \mathcal{N}(\mathbf{F}, \mathbf{y}, \mathbf{b}) \quad (15)$$

Nonlinear Preconditioning

Type	Sym	Statement	Abbreviation
Additive	+	$\mathbf{x} + \alpha(\mathcal{M}(\mathbf{F}, \mathbf{x}, \mathbf{b}) - \mathbf{x})$ $+ \beta(\mathcal{N}(\mathbf{F}, \mathbf{x}, \mathbf{b}) - \mathbf{x})$	$\mathcal{M} + \mathcal{N}$
Multiplicative	*	$\mathcal{M}(\mathbf{F}, \mathcal{N}(\mathbf{F}, \mathbf{x}, \mathbf{b}), \mathbf{b})$	$\mathcal{M} * \mathcal{N}$
Left Prec.	$-L$	$\mathcal{M}(\mathbf{x} - \mathcal{N}(\mathbf{F}, \mathbf{x}, \mathbf{b}), \mathbf{x}, \mathbf{b})$	$\mathcal{M} -L \mathcal{N}$
Right Prec.	$-R$	$\mathcal{M}(\mathbf{F}(\mathcal{N}(\mathbf{F}, \mathbf{x}, \mathbf{b})), \mathbf{x}, \mathbf{b})$	$\mathcal{M} -R \mathcal{N}$
Inner Lin. Inv.	\	$\mathbf{y} = J(\mathbf{x})^{-1} \mathbf{r}(\mathbf{x}) = \mathbf{K}(J(\mathbf{x}), \mathbf{y}_0, \mathbf{b})$	$\mathcal{N} \setminus \mathbf{K}$

Composing Scalable Nonlinear Algebraic Solvers (bruneknepleysmithtu15)

Newton

```
./bubble  
-h_0 0.00135 -u_0 0.01 -rho_d 1.20 -nu_d 1.5E-05 -gamma 0.0728 -rho_c 1000.00  
-nu_c 1.0E-06 -R 0.0254 -G 0.00 -gr -9.81  
-cells 100 -dm_plex_transform_type refine_1d -dm_plex_hash_location  
-vel_petscspace_degree 3 -rad_petscspace_degree 3 -slope_petscspace_degree 2  
-ts_dt 1e-6 -ts_type beuler -ts_max_reject 20 -ts_max_steps 1 -ts_monitor  
-snes_converged_reason -snes_max_funcs 1000000 -snes_mf_operator -snes_view  
-ksp_rtol 1e-10 -pc_type lu
```

Newton

SNES Object: 1 MPI process

type: newtonls

maximum iterations=50, maximum **function** evaluations=1000000

tolerances: relative=1e-08, absolute=1e-50, solution=1e-08

total number of linear solver iterations=6

total number of **function** evaluations=20

norm schedule ALWAYS

Jacobian is applied matrix-free with differencing

SNESLineSearch Object: 1 MPI process

type: bt

interpolation: cubic

alpha=1.000000e-04

maxstep=1.000000e+08, minlambda=1.000000e-12

tolerances: relative=1.000000e-08, absolute=1.000000e-15, lambda=1.000000e-08

maximum iterations=40

Newton

KSP Object: 1 MPI process

type: gmres

restart=30, using Classical (unmodified) Gram-Schmidt Orthogonalization with no ite

happy breakdown tolerance 1e-30

maximum iterations=10000, initial guess is zero

tolerances: relative=1e-05, absolute=1e-50, divergence=10000.

left preconditioning

using PRECONDITIONED norm **type for convergence test**

PC Object: 1 MPI process

type: lu

out-of-place factorization

tolerance **for** zero pivot 2.22045e-14

matrix ordering: nd

factor fill ratio given 5., needed 1.14047

Factored matrix follows:

Mat Object: 1 MPI process

type: seqaij

rows=800, cols=800

package used to perform factorization: petsc

total: nonzeros=12714, allocated nonzeros=12714

using I-node routines: found 201 nodes, limit used is 5

Newton

```
linear system matrix followed by preconditioner matrix:  
Mat Object: 1 MPI process  
  type: mffd  
  rows=800, cols=800  
  Matrix-free approximation:  
    err=1.49012e-08 (relative error in function evaluation)  
    Using wp compute h routine  
    Does not compute normU  
Mat Object: 1 MPI process  
  type: seqaij  
  rows=800, cols=800  
  total: nonzeros=11148, allocated nonzeros=11148  
  total number of mallocs used during MatSetValues calls=0  
  using I-node routines: found 201 nodes, limit used is 5
```

Additive NPC

```
./bubble
...
-snes_type composite -snes_composite_type additiveoptimal
  -snes_composite_sneses nrichardson,newtonls
  -sub_0_snes_linesearch_type cp
  -sub_1_snes_mf_operator -sub_1_ksp_rtol 1e-10 -sub_1_pc_type lu -sub_1_snes_max_it 1
-snes_converged_reason -snes_max_funcs 1000000 -snes_view
```

Additive NPC

SNES Object: 1 MPI process

type: composite

type - ADDITIVEOPTIMAL

SNESes on composite preconditioner follow

SNES Object: (sub_0_) 1 MPI process

type: nrichardson

maximum iterations=1, maximum **function** evaluations=1000000

tolerances: relative=1e-08, absolute=1e-50, solution=1e-08

total number of **function** evaluations=2

norm schedule FINALONLY

SNESLineSearch Object: (sub_0_) 1 MPI process

type: cp

maxstep=1.000000e+08, minlambda=1.000000e-12

tolerances: relative=1.000000e-08, absolute=1.000000e-15, lambda=1.000000e-08

maximum iterations=1

SNES Object: (sub_1_) 1 MPI process

type: newtonls

maximum iterations=1, maximum **function** evaluations=1000000

tolerances: relative=1e-08, absolute=1e-50, solution=1e-08

total number of linear solver iterations=2

total number of **function** evaluations=4

norm schedule FINALONLY

Jacobian is applied matrix-free with differencing

Multiplicative NPC

```
./bubble
...
-snes_type composite -snes_composite_type multiplicative
  -snes_composite_sneses nrichardson,newtonls
  -sub_0_snes_linesearch_type cp
  -sub_1_snes_mf_operator -sub_1_ksp_rtol 1e-10 -sub_1_pc_type lu -sub_1_snes_max_it 1
-snes_converged_reason -snes_max_funcs 1000000 -snes_view
```

Multiplicative NPC

SNES Object: 1 MPI process

type: composite

type - MULTIPLICATIVE

SNESes on composite preconditioner follow

SNES Object: (sub_0_) 1 MPI process

type: nrichardson

maximum iterations=1, maximum **function** evaluations=1000000

tolerances: relative=1e-08, absolute=1e-50, solution=1e-08

total number of **function** evaluations=2

norm schedule FINALONLY

SNESLineSearch Object: (sub_0_) 1 MPI process

type: cp

maxstep=1.000000e+08, minlambda=1.000000e-12

tolerances: relative=1.000000e-08, absolute=1.000000e-15, lambda=1.000000e-08

maximum iterations=1

SNES Object: (sub_1_) 1 MPI process

type: newtonls

maximum iterations=1, maximum **function** evaluations=1000000

tolerances: relative=1e-08, absolute=1e-50, solution=1e-08

total number of linear solver iterations=2

total number of **function** evaluations=4

norm schedule FINALONLY

Jacobian is applied matrix-free with differencing

Left NPC

```
./bubble
```

```
...
```

```
-snes_mf_operator -ksp_rtol 1e-10 -pc_type lu
```

```
  -npc_snes_type nrichardson -snes_npc_side left -npc_snes_linesearch_type cp
```

```
-snes_converged_reason -snes_max_funcs 1000000 -snes_view
```

Left NPC

SNES Object: 1 MPI process

type: newtonls

maximum iterations=50, maximum **function** evaluations=1000000

tolerances: relative=1e-08, absolute=1e-50, solution=1e-08

total number of linear solver iterations=0

total number of **function** evaluations=0

norm schedule ALWAYS

Jacobian is applied matrix-free with differencing, no explicit Jacobian

SNESLineSearch Object: 1 MPI process

type: bt

interpolation: cubic

alpha=1.000000e-04

maxstep=1.000000e+08, minlambda=1.000000e-12

tolerances: relative=1.000000e-08, absolute=1.000000e-15, lambda=1.000000e-08

maximum iterations=40

Left NPC

NPC side LEFT

SNES Object: (npc_) 1 MPI process

type: nrichardson

maximum iterations=1, maximum **function** evaluations=30000

tolerances: relative=0., absolute=0., solution=0.

total number of **function** evaluations=3

Jacobian is applied matrix-free with differencing

SNESLineSearch Object: (npc_) 1 MPI process

type: cp

maxstep=1.000000e+08, minlambda=1.000000e-12

tolerances: relative=1.000000e-08, absolute=1.000000e-15, lambda=1.000000e-08

maximum iterations=1

Right NPC

```
./bubble
```

```
...
```

```
-snes_mf_operator -ksp_rtol 1e-10 -pc_type lu
```

```
  -npc_snes_type nrichardson -snes_npc_side right -npc_snes_linesearch_type cp
```

```
-snes_converged_reason -snes_max_funcs 1000000 -snes_view
```

Right NPC

NPC side RIGHT

SNES Object: (npc_) 1 MPI process

type: nrichardson

maximum iterations=1, maximum **function** evaluations=30000

tolerances: relative=0., absolute=0., solution=0.

total number of **function** evaluations=3

Jacobian is applied matrix-free with differencing

SNESLineSearch Object: (npc_) 1 MPI process

type: cp

maxstep=1.000000e+08, minlambda=1.000000e-12

tolerances: relative=1.000000e-08, absolute=1.000000e-15, lambda=1.000000e-08

maximum iterations=1

Outline

Subproblems

- ▶ Field subset
- ▶ Subdomain
- ▶ Coarse mesh
- ▶ Approximate equations

Subproblems

PETSc provides `DMCreateSubDM()`:

- ▶ Creates embedding of subproblem (IS)
- ▶ Parallel data layout for subproblem
- ▶ Subsets discretizations and equations
- ▶ Subsets boundary conditions

Block Nonlinear Gauss-Seidel

```
./bubble  
...  
-snes_type multiblock -snes_multiblock_0_fields 0 -snes_multiblock_1_fields 1,2  
  -multiblock_0_snes_mf_operator -multiblock_0_pc_type lu  
  -multiblock_1_snes_mf_operator -multiblock_1_pc_type lu  
-snes_converged_reason -snes_max_funcs 1000000 -snes_view
```

Block Nonlinear Gauss-Seidel

SNES Object: 1 MPI process

type: multiblock

SNES Multiblock with MULTIPLICATIVE composition: total blocks = 2

Solver info **for** each split is **in** the following SNES objects:

Block 0 Fields 0

SNES Object: (multiblock_0_) 1 MPI process

type: newtonls

maximum iterations=50, maximum **function** evaluations=10000

tolerances: relative=1e-08, absolute=1e-50, solution=1e-08

total number of linear solver iterations=1

total number of **function** evaluations=4

norm schedule ALWAYS

Jacobian is applied matrix-free with differencing

SNESLineSearch Object: (multiblock_0_) 1 MPI process

type: bt

interpolation: cubic

alpha=1.000000e-04

maxstep=1.000000e+08, minlambda=1.000000e-12

tolerances: relative=1.000000e-08, absolute=1.000000e-15, lambda=1.000000e-08

maximum iterations=40

Block Nonlinear Gauss-Seidel

KSP Object: (multiblock_0_) 1 MPI process

type: gmres

restart=30, using Classical (unmodified) Gram-Schmidt Orthogonalization with no

happy breakdown tolerance 1e-30

maximum iterations=10000, initial guess is zero

tolerances: relative=1e-05, absolute=1e-50, divergence=10000.

left preconditioning

using PRECONDITIONED norm **type for** convergence **test**

PC Object: (multiblock_0_) 1 MPI process

type: lu

out-of-place factorization

tolerance **for** zero pivot 2.22045e-14

matrix ordering: nd

factor fill ratio given 5., needed 1.11647

Factored matrix follows:

Mat Object: (multiblock_0_) 1 MPI process

type: seqaij

rows=300, cols=300

package used to perform factorization: petsc

total: nonzeros=1668, allocated nonzeros=1668

using I-node routines: found 199 nodes, limit used is 5

Block Nonlinear Gauss-Seidel

linear system matrix followed by preconditioner matrix:

Mat Object: 1 MPI process

type: mffd

rows=300, cols=300

Matrix-free approximation:

err=1.49012e-08 (relative error **in function** evaluation)

Using wp compute h routine

Does not compute normU

Mat Object: 1 MPI process

type: seqaij

rows=300, cols=300

total: nonzeros=1494, allocated nonzeros=1494

total number of mallocs used during MatSetValues calls=0

using I-node routines: found 200 nodes, limit used is 5

Block Nonlinear Gauss-Seidel

Block 1 Fields 1, 2

SNES Object: (multiblock_1_) 1 MPI process

type: newtonls

maximum iterations=50, maximum **function** evaluations=10000

tolerances: relative=1e-08, absolute=1e-50, solution=1e-08

total number of linear solver iterations=1

total number of **function** evaluations=4

norm schedule ALWAYS

Jacobian is applied matrix-free with differencing

SNESLineSearch Object: (multiblock_1_) 1 MPI process

type: bt

interpolation: cubic

alpha=1.000000e-04

maxstep=1.000000e+08, minlambda=1.000000e-12

tolerances: relative=1.000000e-08, absolute=1.000000e-15, lambda=1.000000e-08

maximum iterations=40

Block Nonlinear Gauss-Seidel

KSP Object: (multiblock_1_) 1 MPI process

type: gmres

restart=30, using Classical (unmodified) Gram-Schmidt Orthogonalization with no

happy breakdown tolerance 1e-30

maximum iterations=10000, initial guess is zero

tolerances: relative=1e-05, absolute=1e-50, divergence=10000.

left preconditioning

using PRECONDITIONED norm **type for** convergence **test**

PC Object: (multiblock_1_) 1 MPI process

type: lu

out-of-place factorization

tolerance **for** zero pivot 2.22045e-14

matrix ordering: nd

factor fill ratio given 5., needed 1.15543

Factored matrix follows:

Mat Object: (multiblock_1_) 1 MPI process

type: seqaij

rows=500, cols=500

package used to perform factorization: petsc

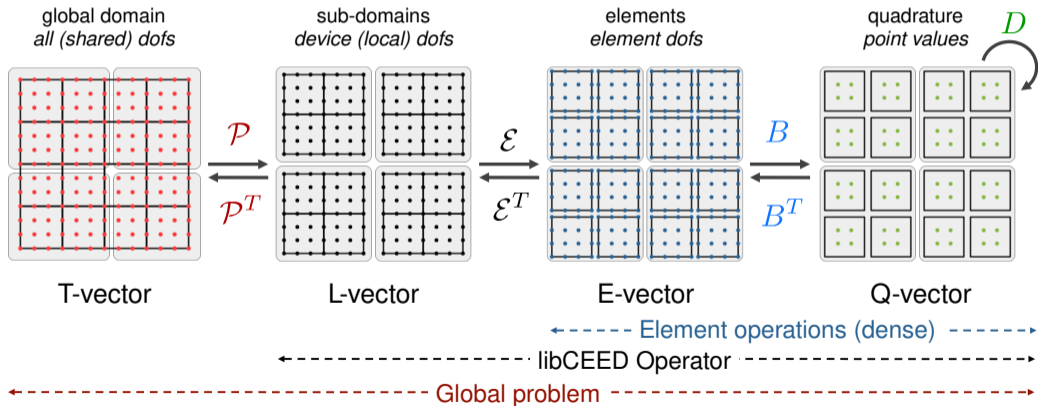
total: nonzeros=5174, allocated nonzeros=5174

using I-node routines: found 199 nodes, limit used is 5

Block Nonlinear Gauss-Seidel

```
linear system matrix followed by preconditioner matrix:
Mat Object: 1 MPI process
  type: mffd
  rows=500, cols=500
  Matrix-free approximation:
    err=1.49012e-08 (relative error in function evaluation)
    Using wp compute h routine
    Does not compute normU
Mat Object: 1 MPI process
  type: seqaij
  rows=500, cols=500
  total: nonzeros=4478, allocated nonzeros=4478
  total number of mallocs used during MatSetValues calls=0
    using I-node routines: found 201 nodes, limit used is 5
maximum iterations=50, maximum function evaluations=1000000
tolerances: relative=1e-08, absolute=1e-50, solution=1e-08
total number of function evaluations=51
norm schedule ALWAYS
```

$$A = \mathcal{P}^T \mathcal{E}^T B^T D B \mathcal{E} \mathcal{P}$$



Assembly

- ▶ In order not to change kernels on subsetting, they need to
 - ▶ receive the full space
 - ▶ output for a single test space
- ▶ PETSc handles restriction (\mathcal{P} and \mathcal{E})
- ▶ Need restrictions for full space and subset for each kernel
- ▶ Propagate adapted mesh to all subsolvers

Outer Timestepping

- ▶ Create a subTS for each block, copy state and adjust callbacks
- ▶ Callbacks need to receive both the subspace and fullspace inputs
 - ▶ Have to preserve \mathbf{u}^n while updating copy of state
- ▶ For FEM, we need to handle the mass matrix

Outline

Mathematical Modeling: NS equations

The Navier-Stokes equations in cylindrical coordinates:

$$\frac{\partial u_r}{\partial r} + \frac{\partial u_z}{\partial z} + \frac{u_r}{r} = 0$$

$$\frac{\partial u_r}{\partial t} + u_r \frac{\partial u_r}{\partial r} + u_z \frac{\partial u_r}{\partial z} + \frac{1}{\rho} \frac{\partial p}{\partial r} - \nu \left(\frac{\partial^2 u_r}{\partial r^2} + \frac{\partial^2 u_r}{\partial z^2} + \frac{1}{r} \frac{\partial u_r}{\partial r} - \frac{u_r}{r^2} \right) = 0$$

$$\frac{\partial u_z}{\partial t} + u_r \frac{\partial u_z}{\partial r} + u_z \frac{\partial u_z}{\partial z} + \frac{1}{\rho} \frac{\partial p}{\partial z} - \nu \left(\frac{\partial^2 u_z}{\partial r^2} + \frac{\partial^2 u_z}{\partial z^2} + \frac{1}{r} \frac{\partial u_z}{\partial r} \right) - g = 0$$

Mathematical Modeling: Interface tracking

The motion is axisymmetric and the interface moves with the fluid velocity
(EggersDupont1994)

$$\frac{\partial h}{\partial t} + u_z \frac{\partial h}{\partial z} = u_r \Big|_{r=h}$$

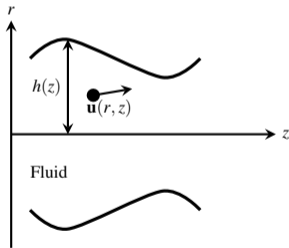


Figure: Generic flow geometry describing the interface $h(z)$ and rotational symmetry around the z axis.

Mathematical Modeling: Asymptotic expansion

- ▶ The radius of the fluid column is much smaller than the length.
- ▶ The radial contraction is faster than the elongation.

Mathematical Modeling: Asymptotic expansion

- ▶ The radius of the fluid column is much smaller than the length.
- ▶ The radial contraction is faster than the elongation.
- ▶ Therefore, using r as the asymptotic parameter, we expand the field variables.

$$u_z^d = u_0^d + u_2^d r^2 + \dots \quad (16)$$

$$p^d = p_0^d + p_2^d r^2 + \dots \quad (17)$$

Mathematical Modeling: Asymptotic expansion

- ▶ The radius of the fluid column is much smaller than the length.
- ▶ The radial contraction is faster than the elongation.
- ▶ Therefore, using r as the asymptotic parameter, we expand the field variables.

$$u_z^d = u_0^d + u_2^d r^2 + \dots \quad (16)$$

$$p^d = p_0^d + p_2^d r^2 + \dots \quad (17)$$

and using u_z^d in continuity equation, we get u_r^d .

$$u_r^d = -\frac{\partial u_0^d}{\partial z} \frac{r}{2} - \frac{\partial u_2^d}{\partial z} \frac{r^3}{4} - \dots \quad (18)$$

Mathematical Modeling: Continuous phase flow

The velocity profile in a co-flow type environment is assumed to be parabolic (**Hua2007**)

$$u_z^c(r) = \frac{r^2}{4\mu^c} \frac{dp^c}{dz} + C_1 \ln(r) + C_2$$

Mathematical Modeling: Continuous phase flow

The velocity profile in a co-flow type environment is assumed to be parabolic (**Hua2007**)

$$u_z^c(r) = \frac{r^2}{4\mu^c} \frac{dp^c}{dz} + C_1 \ln(r) + C_2$$

The constants are defined using following conditions.

$$r = h \quad u_z^c = u_z^d$$

$$r = Ch \quad u_z^c = \frac{1}{4\mu^c} \frac{dp}{dz} (C^2 h^2 - R^2)$$

Here, the parameter C must be greater than 1.

Mathematical Modeling: Continuous phase flow

- ▶ The continuous phase velocity profile

$$u_z^c = u_0^d + u_0^d \frac{\ln(h/r)}{\ln(C)} + \frac{(r^2 - h^2)}{4\mu^c} \frac{dp}{dz} - \frac{(h^2 - R^2)}{4\mu^c} \frac{dp}{dz} \frac{\ln(h/r)}{\ln(C)}$$

Mathematical Modeling: Continuous phase flow

- ▶ The continuous phase velocity profile

$$u_z^c = u_0^d + u_0^d \frac{\ln(h/r)}{\ln(C)} + \frac{(r^2 - h^2)}{4\mu^c} \frac{dp}{dz} - \frac{(h^2 - R^2)}{4\mu^c} \frac{dp}{dz} \frac{\ln(h/r)}{\ln(C)}$$

- ▶ The force balance on the interface.

$$\hat{\mathbf{n}}\sigma^d\hat{\mathbf{n}} + \hat{\mathbf{n}}\sigma^c\hat{\mathbf{n}} = -\gamma\mathcal{K}$$

$$\hat{\mathbf{n}}\sigma^d\hat{\mathbf{t}} + \hat{\mathbf{n}}\sigma^c\hat{\mathbf{t}} = 0$$

where, σ^c and σ^d represents the stress tensor for the continuous phase and diffuse phase respectively.

Mathematical Modeling: Governing equations

- ▶ The advecting boundary equation

$$\frac{\partial h}{\partial t} + u \frac{\partial h}{\partial z} + \frac{1}{2} \frac{\partial u}{\partial z} h = 0$$

- ▶ The momentum equation in case of no outer flow,

$$\frac{\partial u_0^d}{\partial t} + u_0^d \frac{\partial u_0^d}{\partial z} + \frac{\gamma}{\rho} \frac{\partial \mathcal{K}}{\partial z} - \frac{6\nu^d}{h} \frac{\partial u_0^d}{\partial z} \frac{\partial h}{\partial z} - 3\nu^d \frac{\partial^2 u_0^d}{\partial z^2} - g = 0$$

Mathematical Modeling: Governing equations

- ▶ The advecting boundary equation

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- ▶ The momentum equation in case of no outer flow,

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- ▶ The momentum equation in case of outer flow,

$$\begin{aligned} \frac{\partial u_0^d}{\partial t} + u_0^d \frac{\partial u_0^d}{\partial z} + \frac{\gamma}{\rho} \frac{\partial \mathcal{K}}{\partial z} - \frac{6\nu^d}{h} \frac{\partial u_0^d}{\partial z} \frac{\partial h}{\partial z} \left(1 + \frac{\mu^c}{\mu^d}\right) - 3\nu^d \frac{\partial^2 u_0^d}{\partial z^2} \left(1 + \frac{2}{3} \frac{\mu^c}{\mu^d}\right) \\ + \frac{2}{\rho^d} \frac{dp^c}{dz} + \frac{1}{2\rho^d \ln(C)} \frac{dp^c}{dz} - \left(1 - \frac{\rho^c}{\rho^d}\right) g = 0 \end{aligned}$$

where,

$$\mathcal{K} = \left[\frac{1}{h \left(1 + \frac{\partial h^2}{\partial z^2}\right)^{1/2}} - \frac{\frac{\partial^2 h}{\partial z^2}}{\left(1 + \frac{\partial h^2}{\partial z^2}\right)^{3/2}} \right]$$