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2006

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Institut  
Camille  
Jordan

Originally: an  
industrial  
problem

Physical  
context

Mathematical  
Model

Numerical  
Methods.

First results

# Nonlinear Coupling of Thermal Explosion and Natural Convection: Numerical Simulation in Cylindrical Geometries

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Granada, April 24.

# Outline

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- 2 Physical context
- 3 Mathematical Model
- 4 Numerical Methods.
- 5 First results

# Originally: an industrial problem

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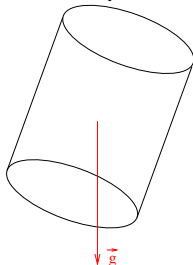
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Keeping potentially explosive liquid material in tanks.



Natural convection coupled with exothermal reaction.  
Need to make 3-dimensional simulations,  
**Compute very precisely explosion limits.**

# Thermal explosion without free convection

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**Exothermic reaction:** reaction rate rises with temperature, cooled boundaries.

If heat production is not balanced by heat loss at boundaries: **explosion**.

# Frank-Kamenetskii theory

1 step reaction, Arrhenius form of the reaction rate, consumption neglected.

- Large activation energy;
- High heat of reaction.

Frank-Kamenetskii transform: <sup>1</sup>

scaled temperature:  $\Theta = (T - T_0)E/\mathcal{R}T_0^2$ ,  
FK: **Frank-Kamenetskii number** (efficiency of heat production)

$$\frac{\partial \Theta}{\partial t} - \Delta \Theta = \text{FK} e^{\Theta}.$$

- $FK < 0.88$  (about 0.88) stationary stable solution.
- $FK > 0.88$  explosion.

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<sup>1</sup>Frank-Kamenetskii, Moscow, Nauka 2nd Ed. 1967

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# Free convection without explosion

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## Rayleigh-Bénard configuration:

Vessel filled with a static fluid, submitted to gravity.

If heating is large enough to overcome viscous forces, convection appears.

Modeling : [Boussinesq approximation](#).

Linear stability analysis of the static solution: convection appears as the result of a supercritical bifurcation on the **Rayleigh number** (buoyancy over viscosity).

# Thermal explosion and free convection

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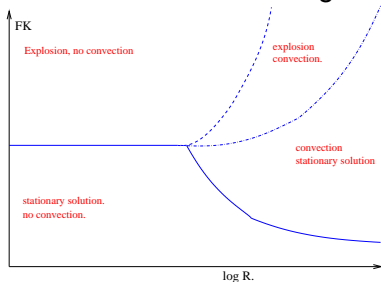
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## Merzhanov-Sthessel diagram:<sup>2</sup>



Upper half-part of the domain: Rayleigh-Bénard problem. If  $\Theta_{\max}$  is large enough: free convection.

Free convection (usually) increases heat losses through the walls: **can inhibit explosion.**

<sup>2</sup>Merzhanov-Sthessel. Astro. Acta, Vol.18 (1973) 191-199

# Mathematical Model

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$$\rho_0 \left( \frac{\partial \vec{u}}{\partial t} + \vec{u} \cdot \nabla \vec{u} \right) - \eta_0 \Delta \vec{u} + \nabla p = \beta_0 \vec{g} T, \quad (1)$$

$$\nabla \cdot \vec{u} = 0.$$

$$\rho_0 C_{p0} \left( \frac{\partial T}{\partial t} + \vec{u} \cdot \nabla T \right) - \lambda_0 \Delta T = Q k \exp(-E/RT). \quad (2)$$

+Boundary Conditions.

# Spatial discretization: spectral method

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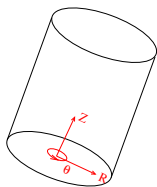
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- $(r, z)$ : Legendre Polynomials:  
$$\int_{-1}^1 P_i(x)P_j(x)dx = C_{ij}\delta_{ij}$$
- $\theta$  trigonometric polynomials.

**Why ?**

$$u \in H^k, \text{ then } \|error\|_k \leq C N^{-k}.$$

# Implementation

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Classical implementation: **full matrices.**

Idea of J. Shen:<sup>3</sup>

$-U'' + U = F$ , on  $(-1,1)$  + homogeneous b.c.

Build a basis:

$$\phi_k(x) = L_k(x) + a_k L_{k+1}(x) + b_k L_{k+2}(x)$$

such that  $\phi_k$  verifies b.c.

Then:

- stiffness matrix is **diagonal**
- mass matrix is **penta-diagonal.**

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<sup>3</sup>Efficient Spectral-Galerkin Methods. SIAM J.Sci. Comput. Vol 18, num. 6 1583-1604, 1997

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Solution of  $-\Delta U + \lambda U = F$  in 2d:

- 1d systems are small (method is precise!),
- Diagonalisation of matrices in **one** direction !

**total cost for Poisson equation in 2d:  $O(n m)$ .**

3d in cylinders: Fast Fourier Transform on trigonometrical polynomials:

**total cost for Poisson equation in 3d:  $O(n m k \log(k))$ .**

# Time discretization

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- highest order possible,
- low numerical cost,
- stability.

# Time discretization

2nd order scheme:<sup>4</sup>

- $\frac{Dv^k}{Dt} = \frac{\frac{3}{2}v^k - 2v^{k-1} + \frac{1}{2}v^{k-2}}{dt}$  ( $dt$  is time step),
- $p^{*,k} = 2p^{k-1} - p^{k-2}$ ,
- $f^k = \beta_0 \vec{g} T^{k+1} - \rho_0 (u \cdot \nabla u)^{*,k}$
- The scheme:

$$\left\{ \begin{array}{l} \rho_0 \frac{Dv^{k+1}}{Dt} - \eta_0 \Delta v^{k+1} + \nabla p^{*,k+1} = f^{k+1}, \\ (\nabla \psi^{k+1}, \nabla q) = \left( \frac{Dv^{k+1}}{Dt}, \nabla q \right) \forall q \in H^1(\Omega) \\ p^{k+1} = \psi^{k+1} + p^{*,k+1} - \eta_0 \nabla \cdot v^{k+1} \end{array} \right.$$

**solve only Poisson equations!**

<sup>4</sup>Guermond J-L, Shen J. A new class of truly consistent splitting schemes for incompressible flows. J. Comput. Phys. 192 (2003), no. 1

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## Heat equation:

- $g^{k+1} = Q k \exp^{-E/RT^{*,k+1}} - \rho_0 C_{p0} (u \cdot \nabla T)^{*,k+1}$ ,
- the scheme:

$$\rho_0 C_{p0} \frac{DT^{k+1}}{Dt} - \lambda_0 \Delta T^{k+1} = g^{k+1}$$

2nd order.

# The coupled system

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Time step:

- 1 solve heat equation,
  - 2 compute velocity field.
- inexpensive and precise.
  - low memory cost.

# first results

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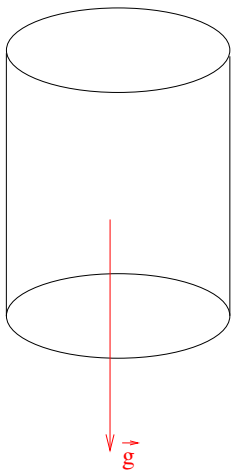
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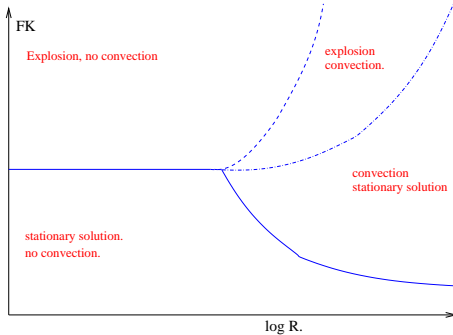
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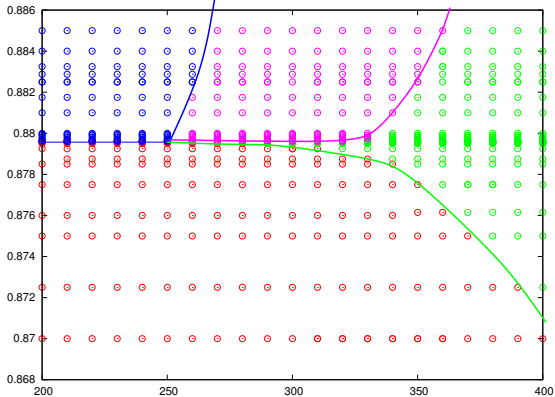
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## The Merzhanov-Sthessel diagram in 3d:

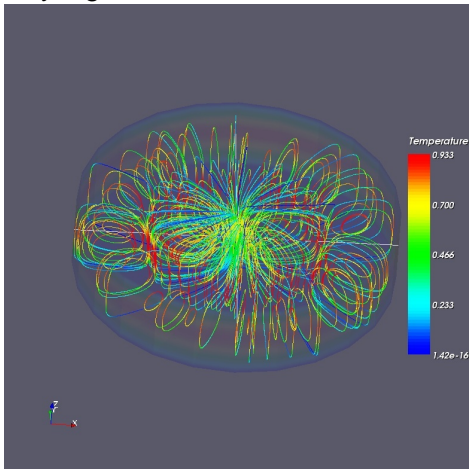


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Rayleigh= 700, FK=0.87.



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# in progress...

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- explore the complicated dynamics near the “critical” point, like in the paper of Dumont, Génieys, Massot and Volpert <sup>5</sup>. What happens in 3d?
- $\theta$  symmetry breakdown.

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<sup>5</sup>Interaction of Thermal Explosion and Natural Convection: Critical Conditions and New Oscillating Regimes. T. Dumont, S. Génieys, M. Massot, V. A. Volpert. SIAP, Volume 63 Issue 1 pages 351–372, 2002