# Coupling Molecular Dynamics to Continuum Models for Fluid Mechanics

Edward Smith

20/07/17

Collaborations with David Heyes, Daniele Dini, Tamer Zaki, David Trevelyan, Eduardo Fernando-Ramos, Omar Matar, Erich Muller and Richard Craster

# **Overview**

- Introduction
  - Continuum Fluid Dynamics (CFD)
  - Molecular Dynamics (MD)
  - Coupling
- Some Work on the Derivation of a Conservative Coupling Schemes
  - Mathematical Framework
  - Constrained Dynamics
- Simulation Results
  - Laminar Couette Flow and Nucleation
  - Minimal Channel Turbulent Couette Flow

# **Computational Fluid Dynamics**

- Assumed continuous at every point in space
  - Mass Conservation

$$\frac{\partial \rho}{\partial t} = -\boldsymbol{\nabla} \cdot \rho \boldsymbol{u}$$

Momentum Balance (Newton's Law)

$$\frac{\partial}{\partial t}\rho \boldsymbol{u} + \boldsymbol{\nabla}\cdot\rho \boldsymbol{u}\boldsymbol{u} = \boldsymbol{\nabla}\cdot\boldsymbol{\Pi}$$

• Energy Conservation

$$\frac{\partial}{\partial t}\rho \mathcal{E}dV = -\boldsymbol{\nabla}\cdot \left[\rho \mathcal{E}\boldsymbol{u} + \boldsymbol{\Pi}\cdot\boldsymbol{u} + \boldsymbol{q}\right]$$

Direct Numerical Simulation of Turbulent Couette Flow

# **Computational Fluid Dynamics**

• The Navier-Stokes Equation

$$\frac{\partial}{\partial t}\rho \boldsymbol{u} + \boldsymbol{\nabla} \cdot \rho \boldsymbol{u} \boldsymbol{u} = -\boldsymbol{\nabla} \cdot \boldsymbol{\Pi}$$

• Finite Difference Method

$$\frac{\partial u_i}{\partial x} \approx \frac{u_{i+1} - u_{i-1}}{2\Delta x}$$

• Spectral Methods  
$$u(x) = \sum_{n=1}^{X-1} \tilde{u}_n \overline{T}_n(y) e^{2\pi i (k_x x/L_x + k_z z/L_z)}$$

i

i+1

 $\mathbf{\Pi} = P \boldsymbol{I} - \mu \boldsymbol{\nabla} \boldsymbol{u}$ 

i-1

• Finite Volume (0<sup>th</sup> order element) Method

$$\frac{\partial}{\partial t} \int_{V} \rho \boldsymbol{u} dV = -\oint_{S} \rho \boldsymbol{u} \boldsymbol{u} \cdot d\mathbf{S} - \oint_{S} \boldsymbol{\Pi} \cdot d\boldsymbol{S}$$



# **Computational Fluid Dynamics**

- Domain split into a number of cells (points)
  - Solved at every point in space before next time step
  - Boundary conditions must be specified



- Wall driven or Couette flow
  - Two infinite plates with fluid in between
  - A good model for many industrial cases of interest

## **Computational Fluid Dynamics**

The Incompressible Navier-Stokes Equation

$$\frac{\partial}{\partial t}\rho \boldsymbol{u} + \boldsymbol{\nabla} \cdot \rho \boldsymbol{u} \boldsymbol{u} = -\boldsymbol{\nabla} P + \mu \nabla^2 \boldsymbol{u} \qquad \boldsymbol{\nabla} \cdot \boldsymbol{u} = 0$$

• Non dimensional form

$$\frac{\partial}{\partial t}\boldsymbol{u} + \boldsymbol{u} \cdot \boldsymbol{\nabla} \boldsymbol{u} = -\boldsymbol{\nabla} P + \frac{1}{Re} \nabla^2 \boldsymbol{u} \qquad \qquad Re = \frac{\rho U L}{\mu}$$

- Reynolds number
  - Scaling argument applied to any scale
- Is there a minimum?
  - Travis et al (1997) single phase valid down to nanometers
  - Local thermodynamic equilibrium vs. hydrodynamic scales
  - Knudsen Number fairly useless for dense fluids

## **Molecular Dynamics**

Discrete molecules in continuous space

- Molecular position evolves continuously in time
- Position and velocity from acceleration

$$egin{aligned} \dot{m{r}}_i &
ightarrow \dot{m{r}}_i \ \dot{m{r}}_i &
ightarrow m{r}_i(t) \end{aligned}$$

Acceleration obtained from forces

- Governed by Newton's law for an N-body system
- · Point particles with pairwise interactions only

$$m_i \ddot{\boldsymbol{r}}_i = \mathbf{F}_i = \sum_{i \neq j}^N \boldsymbol{f}_{ij} \qquad \qquad \boldsymbol{\Phi}(r_{ij}) = 4\epsilon \left[ \left( \frac{\ell}{r_{ij}} \right)^{12} - \left( \frac{\ell}{r_{ij}} \right)^6 \right]$$

### **Molecular Dynamics**



### **Molecular Dynamics**



Superspreading Surfactant, e.g. Silwet-L77





### **Coupling Overview**







Table Lookup or Coefficients

MD parameter study stored in table and CFD uses data

#### **Embedded Models (HMM)**

MD – embedded in a CFD simulation <sup>1)</sup>

#### **Domain Decomposition**

MD –CFD linked along an interface <sup>2)</sup>

1) Ren (2007), E et al (2003), Borg et al (2013) 2) O'Connell and Thompson (1995), Flekkøy at al (2000), Nie et al (2004), Hadjiconstantinou et al (1999), Delgado-Buscalioni & Coveney, (2003), Mohamed & Mohamad, (2009)

### **Coupling Assumptions**

- Domain decompositions makes no assumptions – full MD linked to CFD
- BUT, the length scales are the same and the timescales evolve together
- For accelerating molecular simulation NOT a boundary for CFD
- The most complex coupling
  - How to link the two descriptions of reality?
  - "Noise" in MD can cause problems (fluctuating hydrodynamic or smarter/better averaging)
  - If we solve this, we can provide insight and techniques for the other coupling



#### **Domain Decomposition**

MD –CFD linked along an interface

### **Domain Decomposition**



Many tuneable parameters – an art? Overlap size, timestep ratio, boundary force, etc

### **Domain Decomposition**



### **Irving and Kirkwood (1950)**

 $\delta(x-x_i)$ TRANSPORT PROCESSES -a) fias da - fias +(0, v) 7 rach other in much the same TRANSPORT PROCESSES J. bus not been a he 220 icen calcula to the prop ATHES is band ra normalize tion condition data; and to Dr.  $\int /d\mathbf{R}_1 \cdots d\mathbf{R}_N d\mathbf{p}_1 \cdots d\mathbf{p}_N = 1$ d at 828. to derive the equations of hydro wave-kugth regio (2.1) E.K. Plyle IL STATISTICAL MECHANICAL SAPER FOR DENSITIES Synta yoc band opding sum band JUNE. 1950 VOLUME IS. NUMBER 6. The Statistical Mechanical Theory of Transport Processes. IV. The Equations of Hydrodynamics" THE INCREAT OF CREMICAL PHYSICS We shall n values of dynamical  $x_i$ xThe Dirac delta infinitely high, ver phase space.) *infinitely thin peak* ; OdR. + (a; Va+U. Va+I) ]. (2.4) formally equivalent applied in the space of R. to the continuum differential -r)/(R,....; p,...; i)dR,. (B. - 1)/(R. formulation "; P1, ...; I)dR, ... dp1  $\overline{\partial t}^{(\alpha;f)} = \sum_{i}^{n} \left\langle \frac{\mathbf{p}_{i}}{\mathbf{w}_{i}} \cdot \nabla_{\mathbf{R}_{i}\alpha} \right\rangle$ BUT Pria; f) (2.7) (3(R,-T); f) that the kth molecula HEVA of the kill m No molecule is ever exactly at a point Ν  $\rho({m r},t) =$  $m_i \delta \left( oldsymbol{r} - oldsymbol{m}_i \delta \left( oldsymbol{r} - oldsymbol{r} - oldsymbol{m}_i \delta \left( oldsymbol{r} - oldsymbol{r} - oldsymbol{r} \right) \right) \right)$ 

### Linking the two formulations

 Irving and Kirkwood (1950) express field based quantities using the Dirac delta functional and ensemble averages

$$\rho(\boldsymbol{r},t) = \sum_{i=1}^{N} \left\langle m_i \delta\left(\boldsymbol{r} - \boldsymbol{r}_i\right); f \right\rangle$$

• Same temporal scale

$$\rho(\boldsymbol{r},t) = \sum_{i=1}^{N} m_i \delta\left(\boldsymbol{r} - \boldsymbol{r}_i\right)$$



- Same **spatial** scale
  - Dirac delta formally correct but no molecule ever at point r
  - Any approximation to the Dirac delta is no longer formally correct
  - A discrete system can only be approximately represented using a continuous field

# The Control Volume Formulation

# **Computational Fluid Dynamics**

• The Navier-Stokes Equation

$$\frac{\partial}{\partial t}\rho \boldsymbol{u} + \boldsymbol{\nabla} \cdot \rho \boldsymbol{u} \boldsymbol{u} = -\boldsymbol{\nabla} \cdot \boldsymbol{\Pi} \qquad \boldsymbol{\Pi} = P \boldsymbol{I} - \mu \boldsymbol{\nabla} \boldsymbol{u}$$

Finite Difference Method

$$\frac{\partial u_i}{\partial x} \approx \frac{u_{i+1} - u_{i-1}}{\Delta x}$$

• Spectral Methods  
$$u(x) = \sum_{n=1}^{X-1} \tilde{u}_n \overline{T}_n(y) e^{2\pi i (k_x x/L_x + k_z z/L_z)}$$

• Finite Volume (0<sup>th</sup> order element) Method

$$\frac{\partial}{\partial t} \int_{V} \rho \boldsymbol{u} dV = -\oint_{S} \rho \boldsymbol{u} \boldsymbol{u} \cdot d\mathbf{S} - \oint_{S} \boldsymbol{\Pi} \cdot d\boldsymbol{S}$$



### The Control Volume (Weak) Form

• The "weak formulation" expressed the equations in integrated form

$$\int_{V} \rho(\boldsymbol{r}, t) dV = \sum_{i=1}^{N} m_{i} \int_{V} \delta(\boldsymbol{r} - \boldsymbol{r}_{i}) dV$$

 Integrating the Dirac delta function exactly provides a combination of Heaviside functions

Integrating the Dirac delta functional gives a combination of Heaviside functionals, which can:

- Be mathematically manipulated to give fluxes and forces
- Be implemented directly in MD codes
- Be linked to the continuum control volume.

The second

### **The Control Volume Functional**

• The Control volume functional is the formal integral of the Dirac delta functional in 3 dimensions (3D top hat or box car function)  $\vartheta_{i} \equiv \int_{x^{-}}^{x^{+}} \int_{y^{-}}^{y^{+}} \int_{z^{-}}^{z^{+}} \delta(x_{i} - x) \delta(y_{i} - y) \delta(z_{i} - z) dx dy dz$   $= \left[ H(x^{+} - x_{i}) - H(x^{-} - x_{i}) \right]$   $\times \left[ H(y^{+} - y_{i}) - H(y^{-} - y_{i}) \right]$ 

$$\times \left[ H(z^+ - z_i) - H(z^- - z_i) \right]$$

- In words
- $\vartheta \equiv \begin{cases} 1 & \text{if molecule is inside volume} \\ 0 & \text{if molecule is outside volume} \end{cases}$



### **Derivative yields surface fluxes and stresses**

. Taking the Derivative of the CV function

$$dS_{ix} \equiv -\frac{\partial \vartheta_i}{\partial x_i} = \left[\delta(x^+ - x_i) - \delta(x^- - x_i)\right] \\ \times \left[H(y^+ - y_i) - H(y^- - y_i)\right] \\ \times \left[H(z^+ - z_i) - H(z^- - z_i)\right]$$

• Vector form defines six surfaces

$$d\mathbf{S}_i = \mathbf{i}dS_{xi} + \mathbf{j}dS_{yi} + \mathbf{k}dS_{zi}$$

• Or in words

 $d\mathbf{S}_i \equiv \begin{cases} \infty & \text{if molecule on surface} \\ 0 & \text{otherwise} \end{cases}$ 



### The Control Volume (Weak) Form

• The "weak formulation" expressed the equations in integrated form

$$\int_{V} \rho(\boldsymbol{r}, t) dV = \sum_{i=1}^{N} m_{i} \int_{V} \delta\left(\boldsymbol{r} - \boldsymbol{r}_{i}\right) dV = \sum_{i=1}^{N} m_{i} \vartheta_{i} \equiv \sum_{i \in \text{Cell}}^{N} m_{i}$$
$$\frac{d}{dt} \int_{V} \rho(\boldsymbol{r}, t) dV = \sum_{i=1}^{N} m_{i} \frac{d\vartheta_{i}}{dt} = \sum_{i=1}^{N} m_{i} \frac{d\boldsymbol{r}_{i}}{dt} \cdot \frac{d\vartheta_{i}}{dr_{i}} = \sum_{i=1}^{N} m_{i} \boldsymbol{v}_{i} \cdot d\mathbf{S}_{i}$$

- Integrating the Dirac delta function exactly provides a combination of Heaviside functions, which can:
  - Be mathematically manipulated to give fluxes and forces
  - Be implemented directly in MD codes (assembly version)
  - Be linked to the continuum control volume (or finite volume) equations as they are no expressed in the same form

### **Control Volume Functional**

The Control volume function is the integral of the Dirac delta function in 3 dimensions



$$\vartheta_i \equiv \int_V \delta\left(\boldsymbol{r} - \boldsymbol{r}_i\right) dV$$

Its derivative gives the fluxes over the surface

$$dS_{ix} \equiv -\frac{\partial \vartheta_i}{\partial x_i}$$

### **Control Volume Functional - Forces**

A CV based on the length of intermolecular interaction inside the volume (used in the volume average stress)



$$\vartheta_s \equiv \int_V \delta(\mathbf{r} - \mathbf{r}_i + s\mathbf{r}_{ij}) dV$$

Its derivative gives the forces over the surface (as in the method of planes stress)



$$dS_{xij} \equiv \int_{0}^{1} \frac{\partial \vartheta_s}{\partial x} ds$$

### **The Control Volume Equations**

. Mass Conservation  

$$\frac{d}{dt} \sum_{i=1}^{N} m_i \vartheta_i = -\sum_{i=1}^{N} m_i \mathbf{v}_i \cdot d\mathbf{S}_i$$

$$\frac{\partial}{\partial t} \int_{V} \rho dV = -\oint_{S} \rho \boldsymbol{u} \cdot d\mathbf{S}$$

• Momentum Balance

$$\frac{d}{dt} \sum_{i=1}^{N} m_i \mathbf{v}_i \vartheta_i = -\sum_{i=1}^{N} m_i \mathbf{v}_i \mathbf{v}_i \cdot d\mathbf{S}_i$$
$$+ \frac{1}{2} \sum_{i,j}^{N} f_{ij} \mathbf{n} \cdot d\mathbf{S}_{ij}$$

$$\frac{\partial}{\partial t} \int_{V} \rho \boldsymbol{u} dV = -\oint_{S} \rho \boldsymbol{u} \boldsymbol{u} \cdot d\mathbf{S}$$

$$-\oint_{S} \mathbf{\Pi} \cdot d\mathbf{S}$$



### **Exact Conservation**

### Results from any arbitrary volume

Accumulation = Forcing + Advection



### **Exact Conservation – Arbitrary Volume**

### Results from any arbitrary volume

• Accumulation = Forcing + Advection



### **Domain Decomposition**



### **Domain Decomposition**



### **Key Points**

- We can't get molecular values at an infinitesimal point in space
- But, by integrating over a known control volume average changes inside a volume and flux over the surface can be related
- Exactly satisfaction of the conservation laws in both descriptions (mathematical framework)
- Control Volumes are the only meaningful way to relate the two systems

> Constrained Dynamics

### **Domain Decomposition**



## **Constrained Control Volume**

### **Non-unique solution**

- Continuum field properties must specify dynamics of N molecules
- Hamilton's principle (subject to a constraint) used in the first fluids coupling scheme (O'Connell and Thompson 1995)

### We apply a constraint localised using the control volume function

- CV function takes care of the localisation for us
- Non-holonomic constraint

$$g(\boldsymbol{r}_i, \dot{\boldsymbol{r}}_i) = \sum_{i=1}^N m_i \dot{\boldsymbol{r}}_i \vartheta_i - \int_V \rho \boldsymbol{u} dV = 0$$

### **Gauss Principle of Least Constraint Applied**

• Valid for any form of constraint (Based on years of NEMD theory)

$$\frac{\partial}{\partial \boldsymbol{r}_{ij}} \sum_{i=1}^{N} \left[ \boldsymbol{F}_{i} - \boldsymbol{r}_{ij} \right]^{2} - \boldsymbol{\lambda} \cdot \boldsymbol{g} = 0$$

### **Constrained Control Volume**

### **Gauss Principle of Least Constraint Applied**

• Valid for any form of constraint (Based on years of NEMD theory)

$$rac{\partial}{\partial oldsymbol{r}_{ij}} \sum_{i=1}^{N} \left[oldsymbol{F}_{i} - oldsymbol{r}_{ij}
ight]^{2} - oldsymbol{\lambda} \cdot oldsymbol{g} = 0 \qquad g(oldsymbol{r}_{i}, \dot{oldsymbol{r}}_{i}) = \sum_{i=1}^{N} m_{i} \dot{oldsymbol{r}}_{i} artheta_{i} - \int_{V} 
ho oldsymbol{u} dV = 0$$

### **Resulting equation is Newton's Law plus a correction**

- Exact control of momentum to machine precision
- Iteration needed to convergence

$$m_i \ddot{\boldsymbol{r}}_i = \boldsymbol{F}_i + \frac{m_i \vartheta_i}{M_I} \left[ \frac{d}{dt} \int_V \rho \boldsymbol{u} dV - \frac{d}{dt} \sum_{i=1}^N m_i \dot{\boldsymbol{r}}_i \vartheta_i \right]$$

### **Constrained Control Volume**



- Zero time evolution applied
- No velocity evolution
- Exact control of momentum using iteration to cancel both Forcing and

= 0

### **Constrained Control Volume**



### **Constrained Control Volume**

Only the average for the whole control volume is constrained

• Force is the same for all molecules in volume form

$$m_i \ddot{\boldsymbol{r}}_i = \boldsymbol{F}_i + \frac{m_i \vartheta_i}{M_I} \left[ \frac{d}{dt} \int_V \rho \boldsymbol{u} dV - \frac{d}{dt} \sum_{i=1}^N m_i \dot{\boldsymbol{r}}_i \vartheta_i \right]$$

By distributing over molecules, we can prevent jumps and add extra constraints

### **Constrained Control Volume**



### **Constrained Control Volume**



X

### **Constrained Control Volume**



### **Domain Decomposition**



### **Key Points**

- How do we ensure conservation between domains?
- Attempted to do this with a consistent CV formulation and exact constraints derived from energy minimisation formulations
- Ideally we would have no overlap and a sharp interface with flux between MD-CFD solvers
- Lots of things not considered: fluctuations, complex molecules, multi-phases, timesteps, overlap, buffer, insertion, etc

# Coupled Simulation Results

### **Coupling Results – Couette Flow**



### **Coupling Results – Couette Flow**



### **Coupling Results – Couette Flow**



u

### **Coupling Results – Couette Flow**



By David Trevelyan

# Beyond Single Phase Laminar Flow

### **Molecular Dynamics simulation of Nucleation**



### **Isosurface of Density**



### **Coupled Simulation of Boiling**



# **Molecular Simulation of Turbulence**

- Turbulent flow
  - Fluid flow which is spatially and temporally varying

Ε

- Inertial effects dominate viscous
- No clear order and not simply chaotic motions
- Some standard characteristics
  - Statistics are reproducible
  - The law of the wall
  - Range of scales
- Minimal Channel flow
  - Insight into fundamental mechanisms
  - For molecular dynamics this is all we can do with current computers



k

# **Domain Overview**

- Simulation Setup
  - All Molecular Dynamics (not coupled)
  - Sliding top and bottom walls in y with  $u = \pm 1$
  - Periodic in x and z directions
  - Walls are tethered, sliding molecules with NH thermostat with T=0.4



 Domain in reduced units: x = 1560.4, y = 566.7, z = 1069.9 at density=0.3, ~300 million molecules on 256+ processors

### **Molecular Simulation of Turbulence**



### **Molecular Simulation of Turbulence**



 $Reynolds\ Number$ 

 $Re \approx 400$ 

with 300 million molecules

### **Molecular Simulation of Turbulence**



Reynolds Number

 $Re \approx 400$ 

with 300 million molecules

### **Molecular Simulation of Turbulence**



Isosurfaces of turbulent kinetic energy coloured by velocity

### **Molecular Simulation of Turbulence**



Isosurfaces of turbulent kinetic energy coloured by velocity

molecules

### **Molecular Simulation of Turbulence**



### Law of the wall



### **Coupled Turbulent Couette**



### **Large Scale Simulation : CPL library**

- Open Source Fortran, C, C++ and Python bindings
- Designed to facilitate the linking of massively parallel codes
- No external dependencies beyond standard packages
- Suite of Python and google tests with continuous integration testing
- Minimal set of functions and examples to lower barrier to entry for coupled simulation CPL\_init CPL\_setup CPL\_send CPL\_recv



### **Topology Design Tool**



### **Minimal Examples to Lower Barrier to Entry**



(www.cpl-library.org)

#### MINIMAL CFD AND MD CODE WITH COUPLING

Bringing the previous examples of topological setup and data exchange, along with a minimal CFD solver for the 2D unsteady diffusive equation,

$$\frac{\partial u}{\partial t} = \nu \left[ \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right]$$

### **Conclusions**

- Molecular dynamics (MD) allows unique insight into wall textures, chemical coatings, bio-molecules, etc
- Coupled simulation links continuum CFD to extend to system sizes which would be too expensive with MD
- The control volume relates continuum and discrete system with both expressed in conservative form
- Mathematical operator framework (CV functional) helps to get CV values and fluxes in a molecular system
- CV functional applied to derive a local constraint using constrained dynamics which unifies literature
- Applied to laminar Couette flow, turbulent flow with examples of texture, chemical and nucleation

# Thank you – Any Questions?

Collaborations with David Heyes, Daniele Dini, Tamer Zaki, David Trevelyan, Eduardo Fernando-Ramos,

**Omar Matar, Erich Muller and Richard Craster**