

Multiscale Fluid Dynamics with Molecules

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- Introduction to Molecular Dynamics (MD)
- Insights from Molecular Dynamics (MD)
- Coupled Simulation

Section 1

INTRODUCTION TO MOLECULAR DYNAMICS

- Fields assumed to be continuous at every point in space
 - Mass Conservation

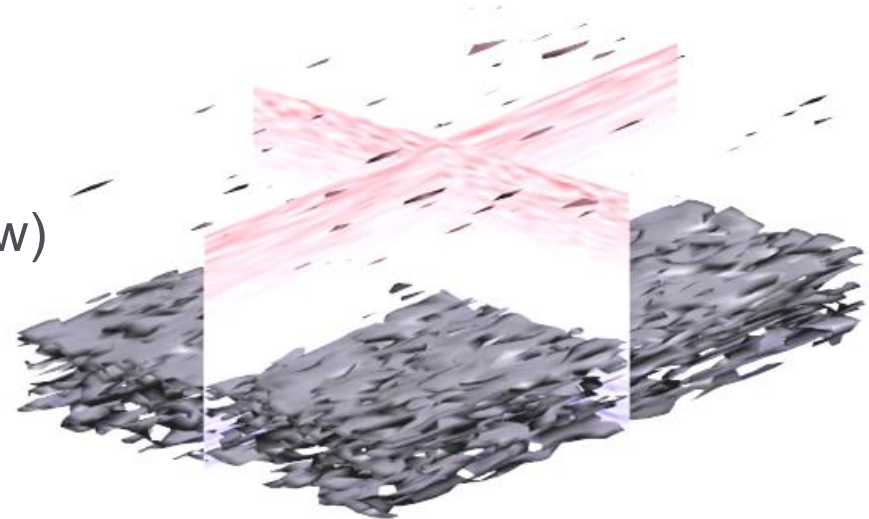
$$\frac{\partial \rho}{\partial t} = -\nabla \cdot \rho \mathbf{u}$$

- Momentum Balance (Newton's Law)

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

- Energy Conservation

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



Direct Numerical Simulation of
Turbulent Couette Flow

Computational Fluid Dynamics

- The Incompressible Navier-Stokes Equation

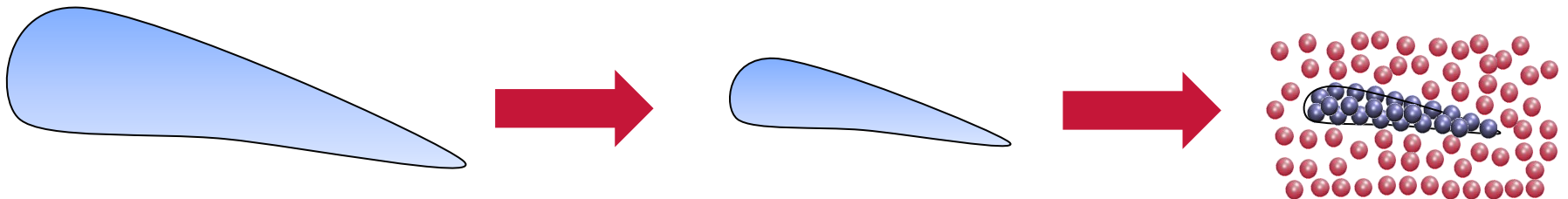
$$\frac{\partial}{\partial t} \rho \mathbf{u} + \nabla \cdot \rho \mathbf{u} \mathbf{u} = -\nabla P + \mu \nabla^2 \mathbf{u} \quad \nabla \cdot \mathbf{u} = 0$$

- Non dimensional form

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

- Reynolds number

- Ratio of convection to diffusion
- Scaling argument applied to any scale -- is there a minimum?



Computational Fluid Dynamics

- The Incompressible Navier-Stokes Equation

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

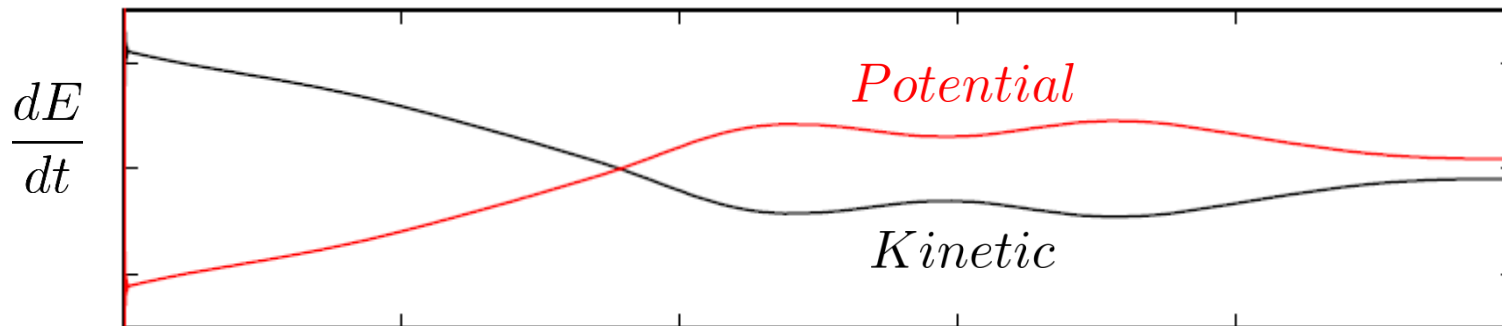
- Non dimensional form

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

- Reynolds number
 - Scaling argument applied to any scale
- Is there a minimum?
 - Travis et al (1997) continuum valid in a nanometer channel
 - Most fluid dynamics appears to be identical for multi-phase flows
 - Molecular dynamics is a more fundamental model

Molecular Dynamics

- Solving just Newton's law
 - Energy is automatically conserved \rightarrow total = kinetic + potential



- Pressure, viscosity, heat flux and surface tension do not need to be specified and, are in fact, all outputs of the simulation
- Phase change (evaporation, condensation) occur with no additional models needed
- Solid-liquid surface constructed with molecular roughness
- Can model complex molecules, water, polymers, biomolecules

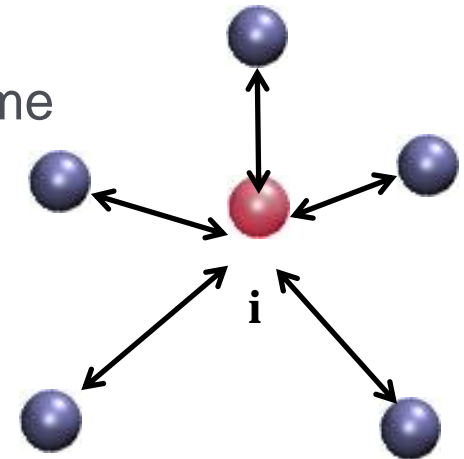
Molecular Dynamics

Discrete molecules in continuous space

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

$$\ddot{\mathbf{r}}_i \rightarrow \dot{\mathbf{r}}_i$$

$$\dot{\mathbf{r}}_i \rightarrow \mathbf{r}_i(t)$$

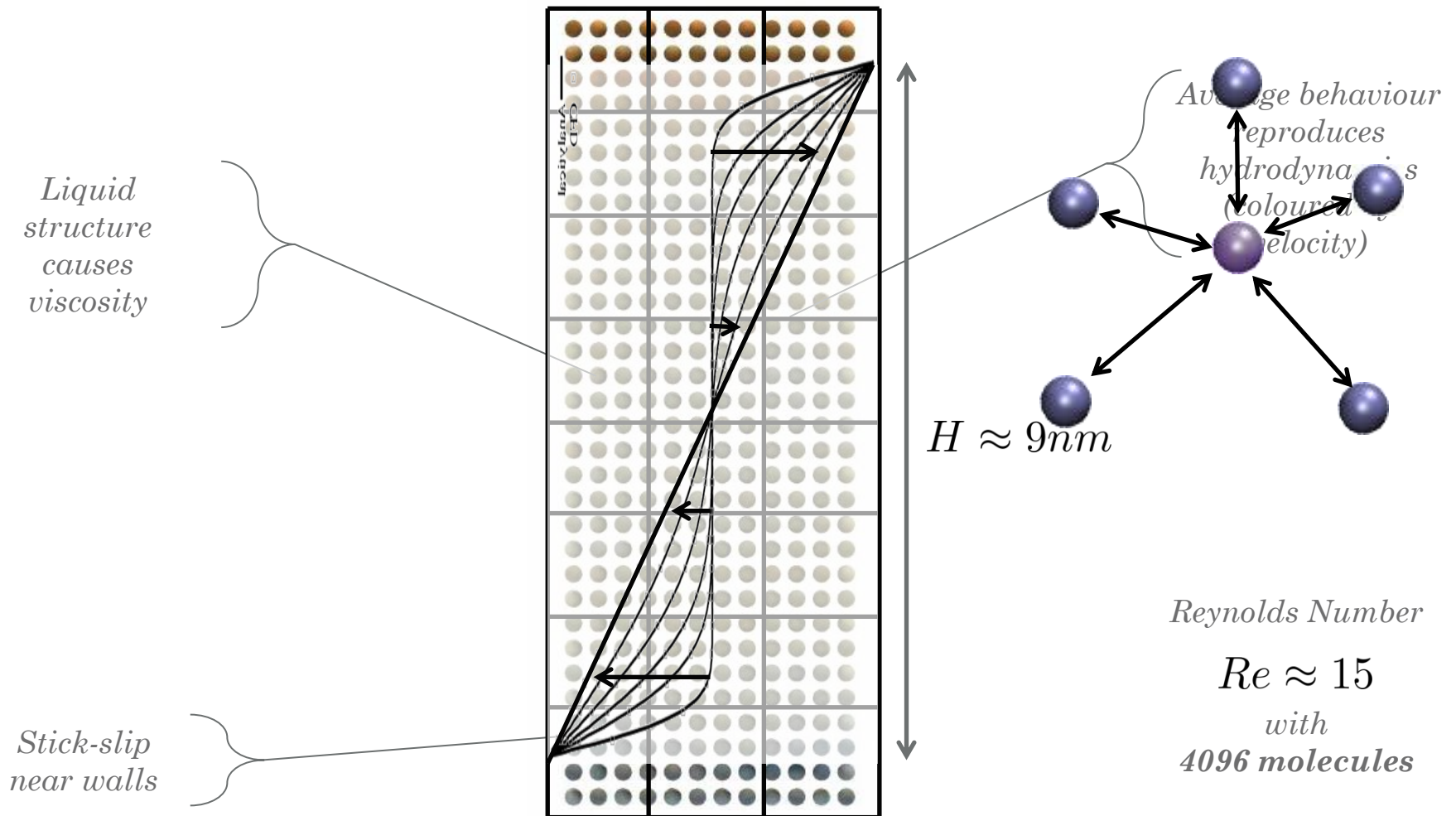


Acceleration obtained from forces

- Governed by Newton's law for an N-body system
- Point particles with pairwise interactions – electrostatics from quantum mechanics

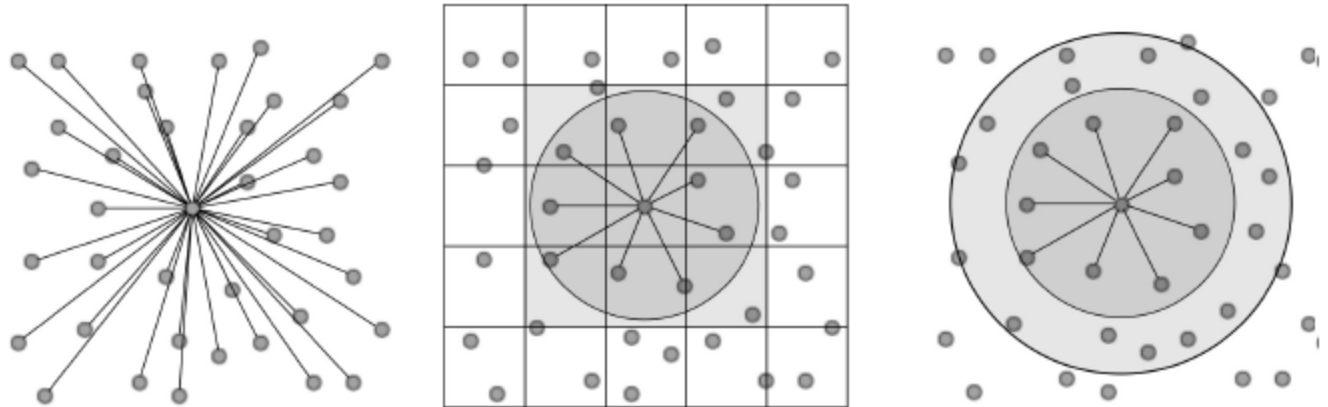
$$m_i \ddot{\mathbf{r}}_i = \mathbf{F}_i = \sum_{i \neq j}^N \mathbf{f}_{ij} = \sum_{i \neq j}^N \nabla \Phi_{ij} \quad \Phi(r_{ij}) = 4\epsilon \left[\left(\frac{\ell}{r_{ij}} \right)^{12} - \left(\frac{\ell}{r_{ij}} \right)^6 \right]$$

Molecular Dynamics



- Force Calculation
 - All pairs simulation uses local cell and neighbour lists to reduce the N^2 calculation to order N

$$F_i = \sum_{j \neq i}^N f_{ij}$$



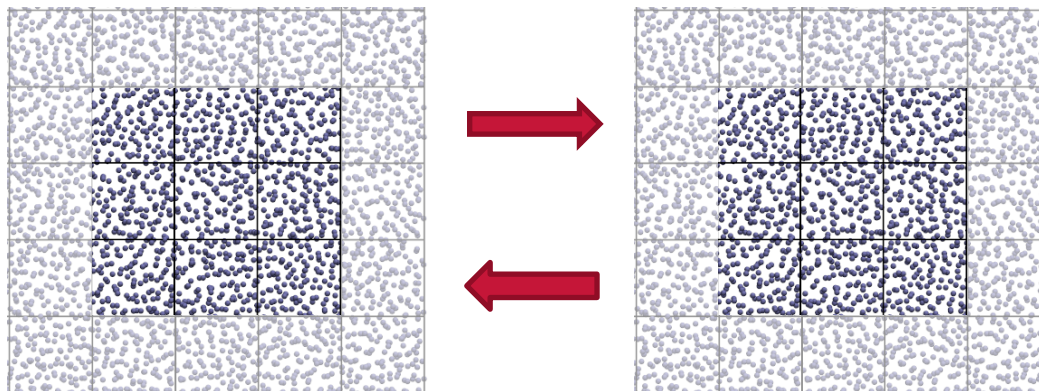
- Move particles (leapfrog in time)

$$m_i \frac{dv_i}{dt} \approx m_i \frac{v_i(t + \Delta t/2) - v_i(t - \Delta t/2)}{\Delta t} = F_i$$
$$\frac{dr_i}{dt} \approx \frac{r_i(t + \Delta t) - r_i(t)}{\Delta t}$$

MD Computing – Parallel optimisations

Localisations lends itself to parallel computing using MPI

- Spatial decomposition employed as in CFD
- Halo cells (ghost molecules) are used to link adjacent regions



Halo exchange of variable amounts of data

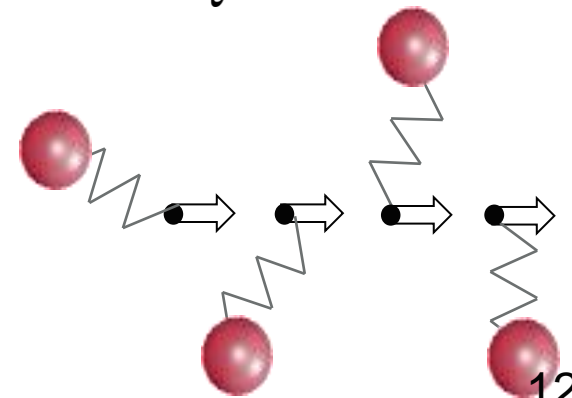
- MPI_Send
- MPI_Probe and MPI_Recv

NEMD - Tethering and Thermostatting

- Non Equilibrium Molecular Dynamics (NEMD) is the study of cases beyond thermodynamic equilibrium, with:
 - Temperature gradients
 - Flow of fluid (e.g. Couette or Poiseuille flow)
- We induce temperature gradients and flows
 - Thermostats (e.g. Nosé Hoover)
 - Remove heat from system
 - Tethered molecules
 - (An)harmonic spring to tether site
 - With sliding
 - Slide site and (optionally) molecules

$$m_i \ddot{\mathbf{r}}_i = \mathbf{F}_i + \mathbf{F}_i^{teth} - \psi m_i \mathbf{c}_i$$

$$\dot{\psi} = \frac{1}{Q} [T - 3T_{target}]$$



$$\mathbf{v}_i = \dot{\mathbf{r}}_i - \mathbf{u}$$

NEMD - Tethering and Thermostatting

- Non Equilibrium Molecular Dynamics (NEMD) is the study of cases beyond thermodynamic equilibrium, with:
 - An MD system is completely described by position \mathbf{r}_i and velocity \mathbf{v}_i of all N molecules in the system
 - Theoretical underpinning in the form of the Liouville equation – a continuity equation in 6N degrees $f = f(\mathbf{r}_i, \mathbf{v}_i)$ which gives,

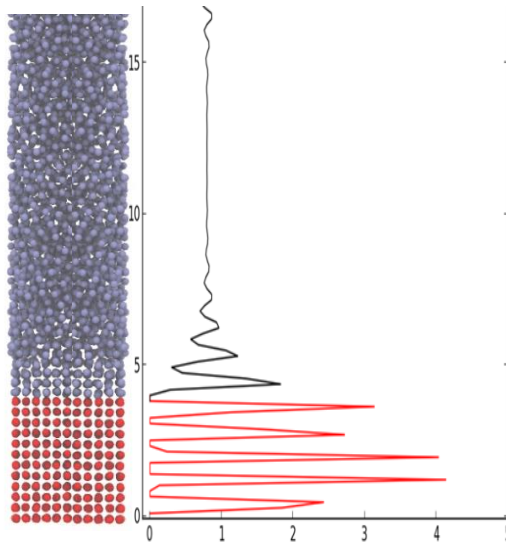
$$\frac{df}{dt} = \sum_{i=1}^N \left[\frac{\partial \mathbf{r}_i}{\partial t} \frac{\partial f}{\partial \mathbf{r}_i} + \frac{\partial \mathbf{v}_i}{\partial t} \frac{\partial f}{\partial \mathbf{v}_i} \right]$$

- Special interest group (SIG) in NEMD
 - Let me know if you want to join
 - Potential applications in a wide range of problems in fluid dynamics so need help identifying interesting challenges
 - The microscopic underpinnings of fluid dynamics

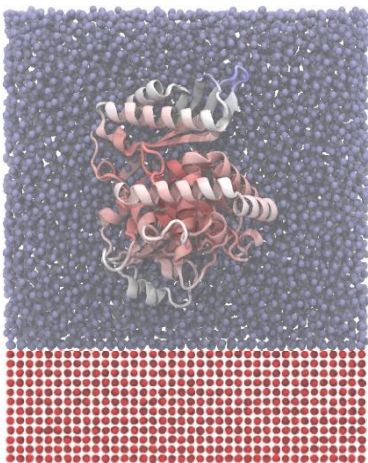
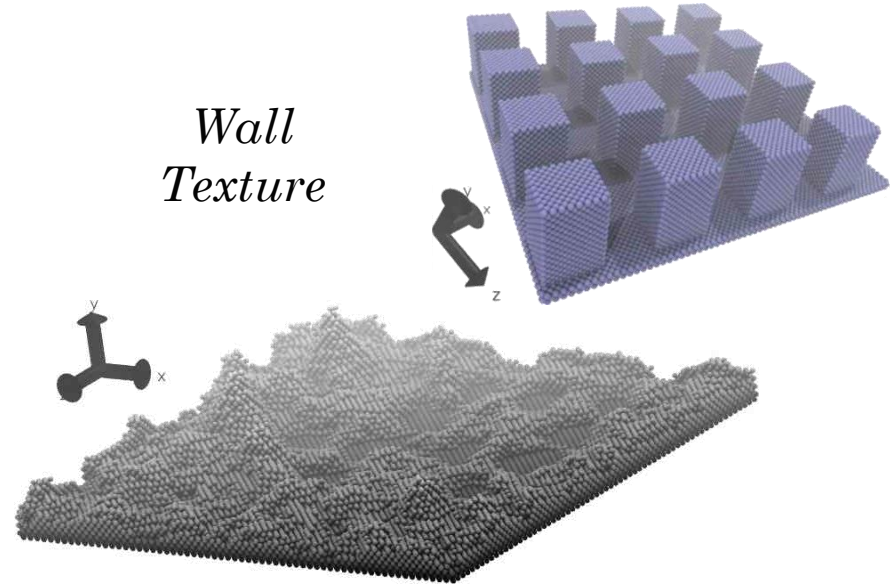
Molecular Dynamics – Complex Walls and Fluids

*Liquid
structure
causes
viscosity*

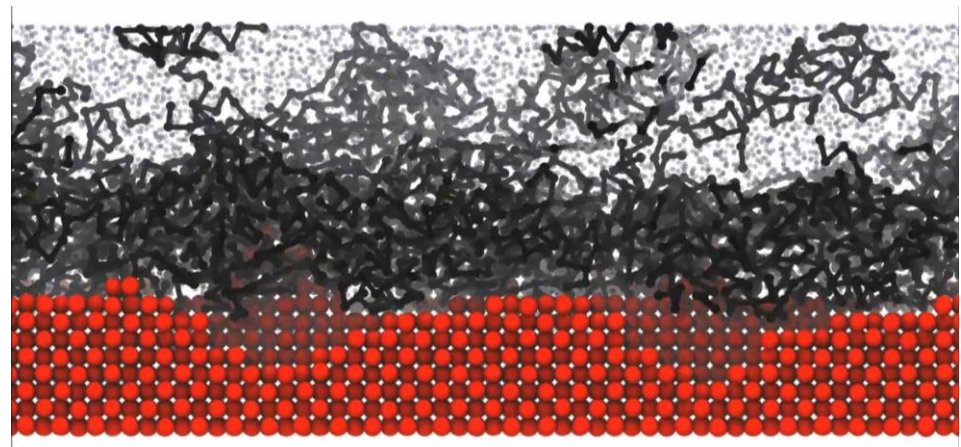
*Stick-slip
near walls*



*Wall
Texture*



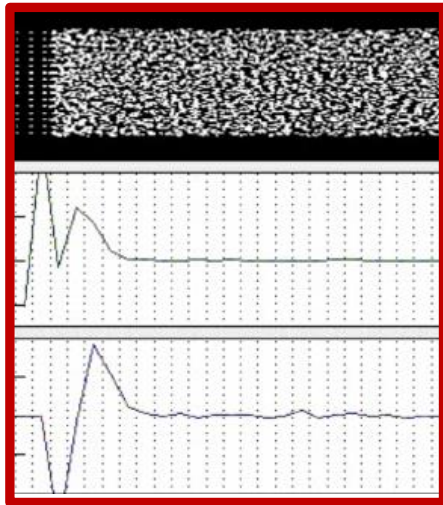
*Molecules
of arbitrary
complexity*



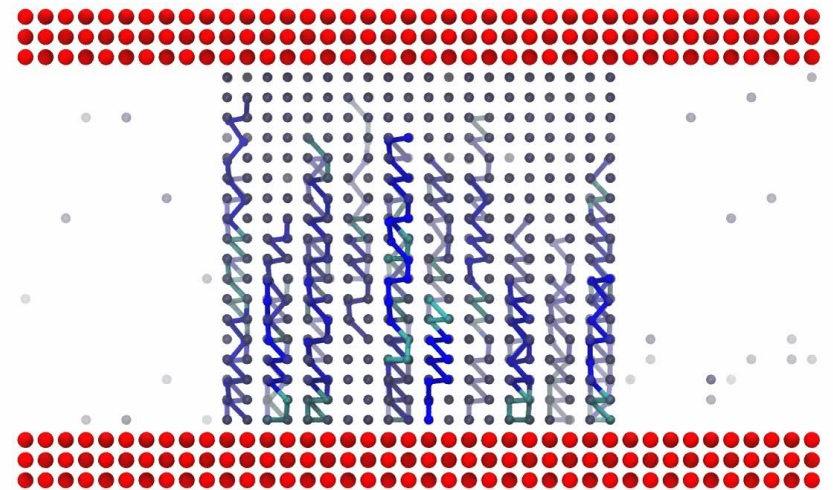
Oil, water and textured surface 14

Molecular Dynamics – Shocks and Multi-Phase

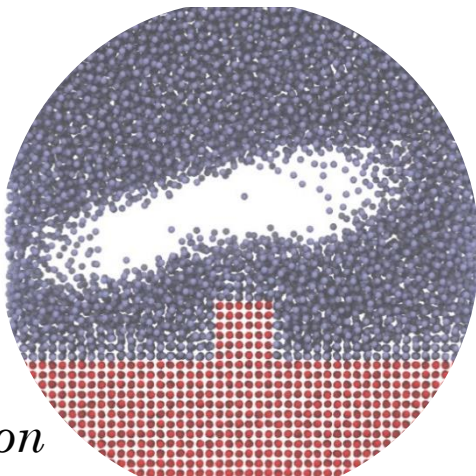
Shockwave



Droplet Formation

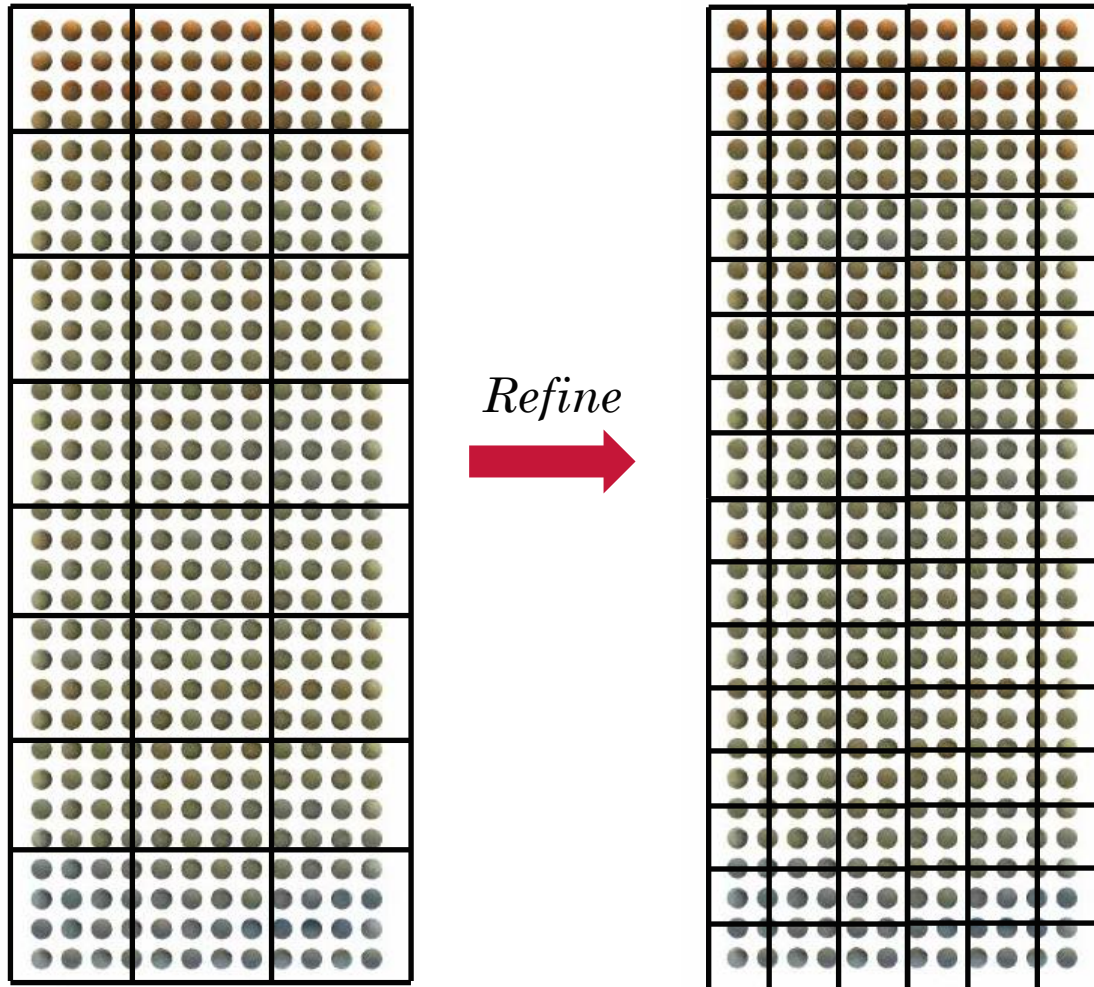


Nucleation



Contact line

Molecular Dynamics - Averaging



- Density in a cell

$$\rho = \frac{1}{V} \sum_{i=1}^N \langle m_i \rangle$$

- Momentum in a cell

$$\rho \mathbf{u} = \frac{1}{V} \sum_{i=1}^N \langle m_i \mathbf{v}_i \rangle$$

- Temperature in a cell

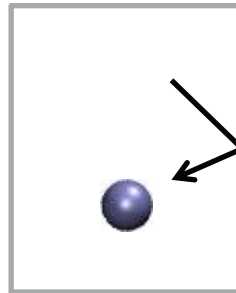
$$T = \frac{1}{3N} \sum_{i=1}^N \langle \mathbf{v}_i^2 \rangle$$

Pressure (stress) in an MD Simulation

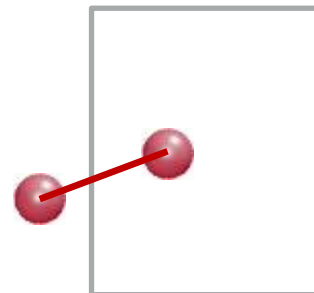
- Pressure definition in a dense molecular system
 - Kinetic part due to fluctuations
 - Configurational part due to liquid structure

$$\oint_S \Pi_{xy} \cdot dS_y = \underbrace{\sum_{i=1}^N \left\langle m_i v_{xi} v_{yi} dS_{yi} \right\rangle}_{\text{Kinetic}} + \underbrace{\frac{1}{2} \sum_{i=1}^N \sum_{j \neq i}^N \left\langle f_{xij} dS_{yij} \right\rangle}_{\text{Configurational}}$$

*Kinetic
theory part
Momentum due
to average of
molecules
crossing a plane
and returning*



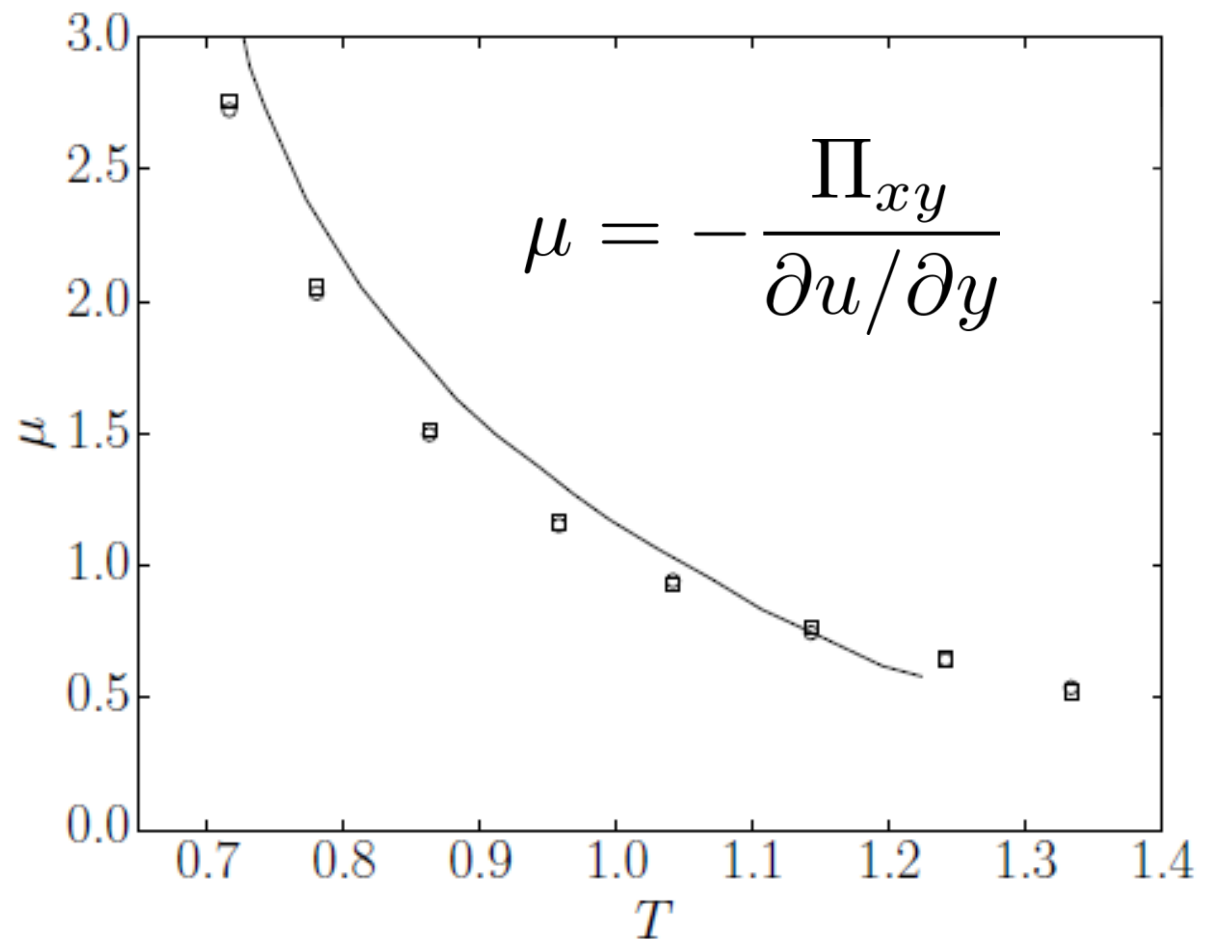
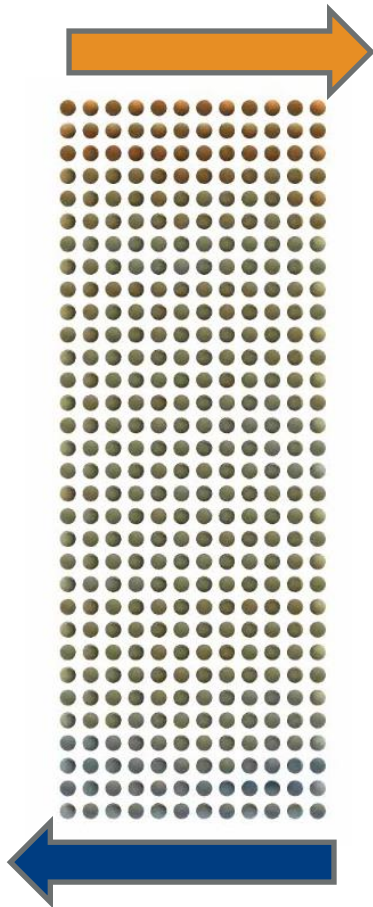
$$\dot{\mathbf{r}}_i = m_i \mathbf{v}_i + \mathbf{u}$$



*Configurational
part
Inter-molecular
bonds act like the
stress in a
stretched spring*

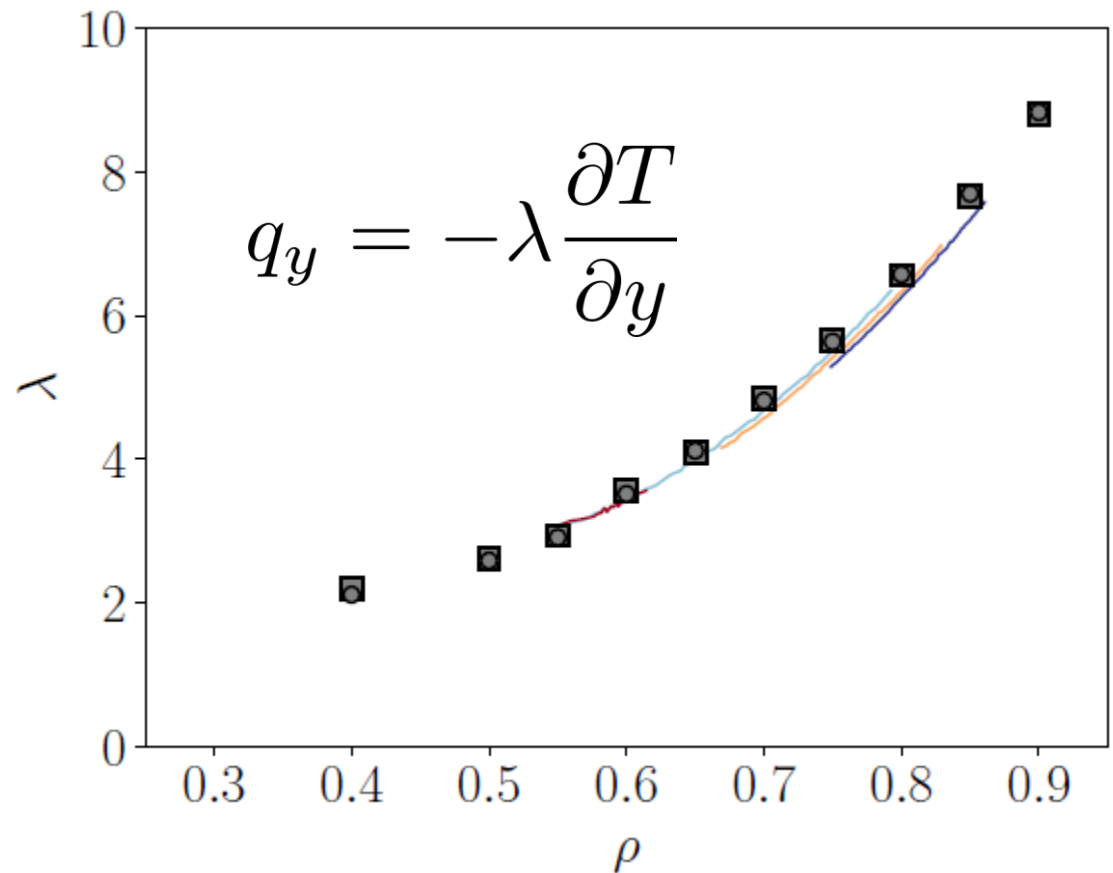
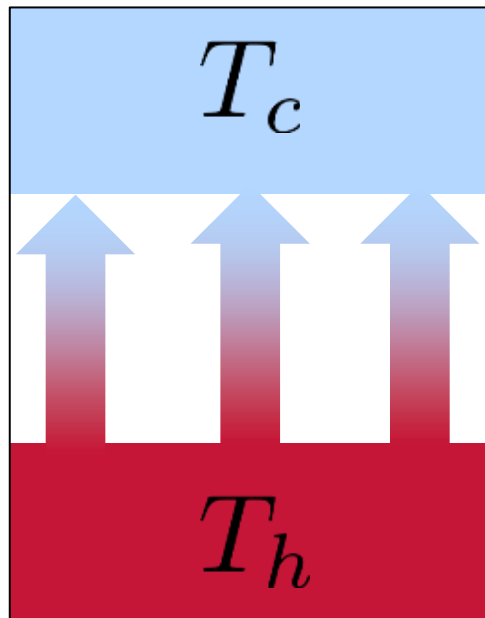
Viscosity

- Good agreement with experiments



Fourier's law of heat conduction

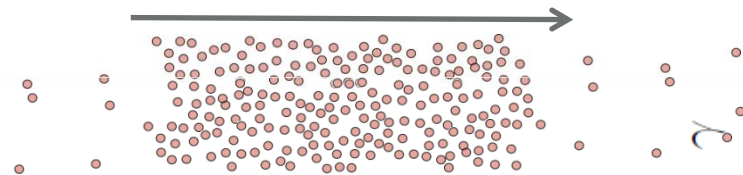
- Good agreement with experiments



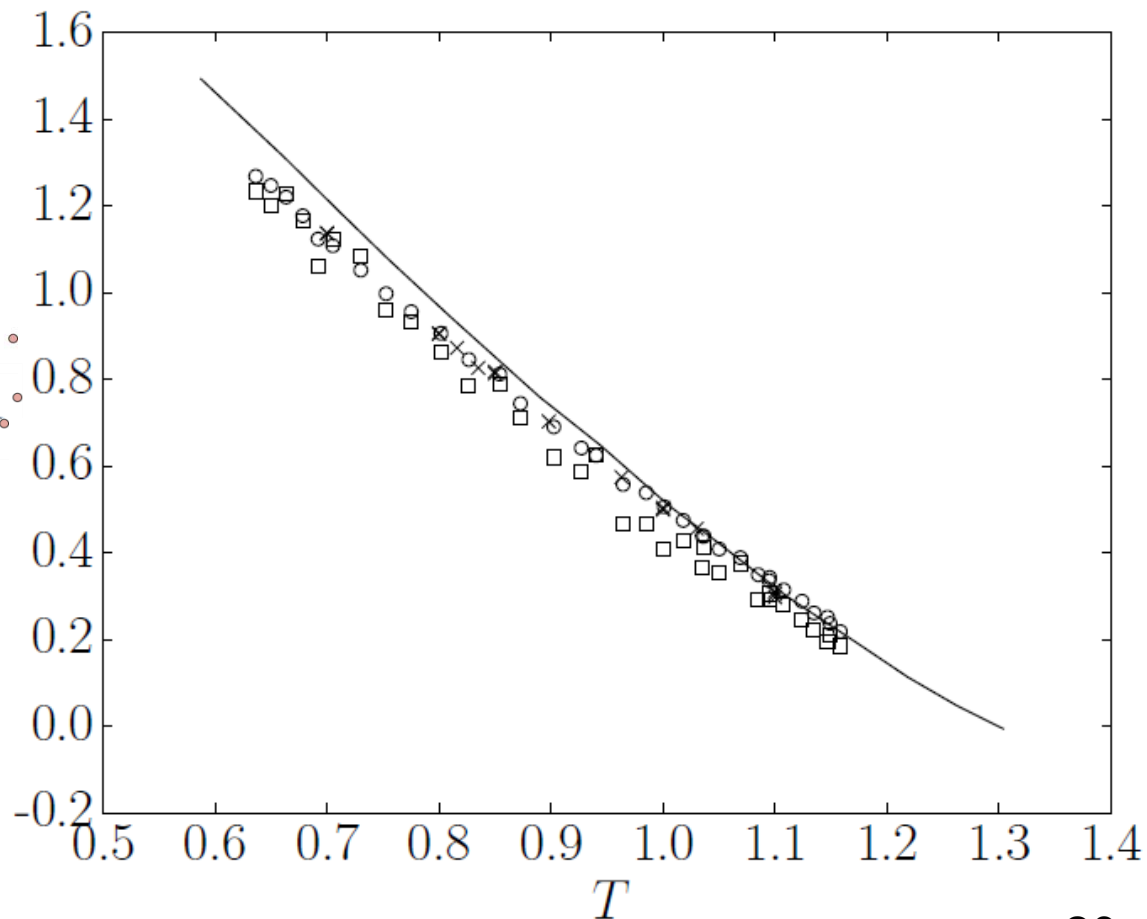
Results for Surface Tension

- Good agreement with experiments

$$\gamma = \int_{-\infty}^x [\Pi_N - \Pi_T] dx$$



Integrate
over
Liquid
Vapour
interface(s)



Section 2

INSIGHTS FROM MD

- Turbulence
- Non-Newtonian fluids
- Multi-phase flow and nucleation

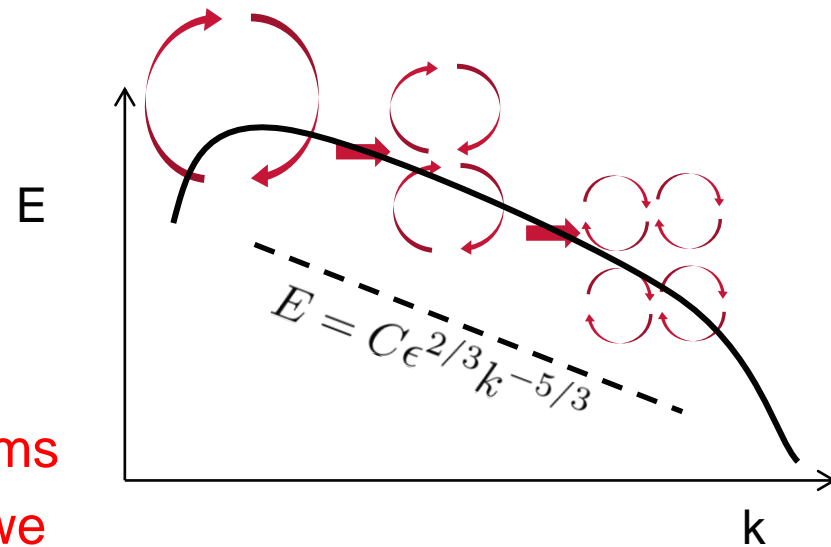
Section 2.1

INSIGHTS FROM MD

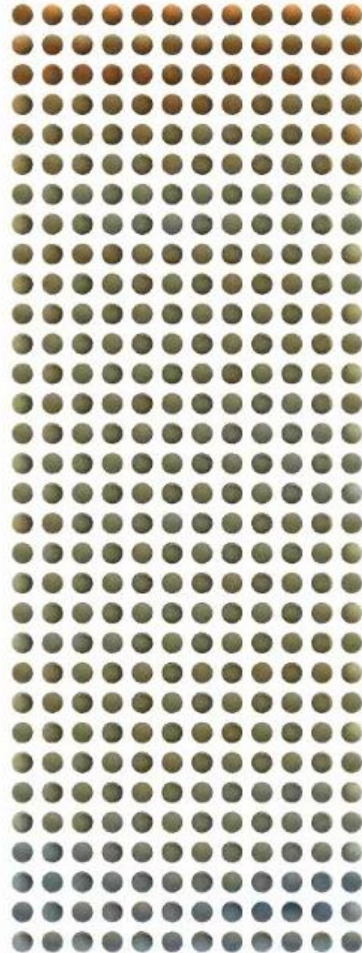
> Turbulence

Molecular Simulation of Turbulence

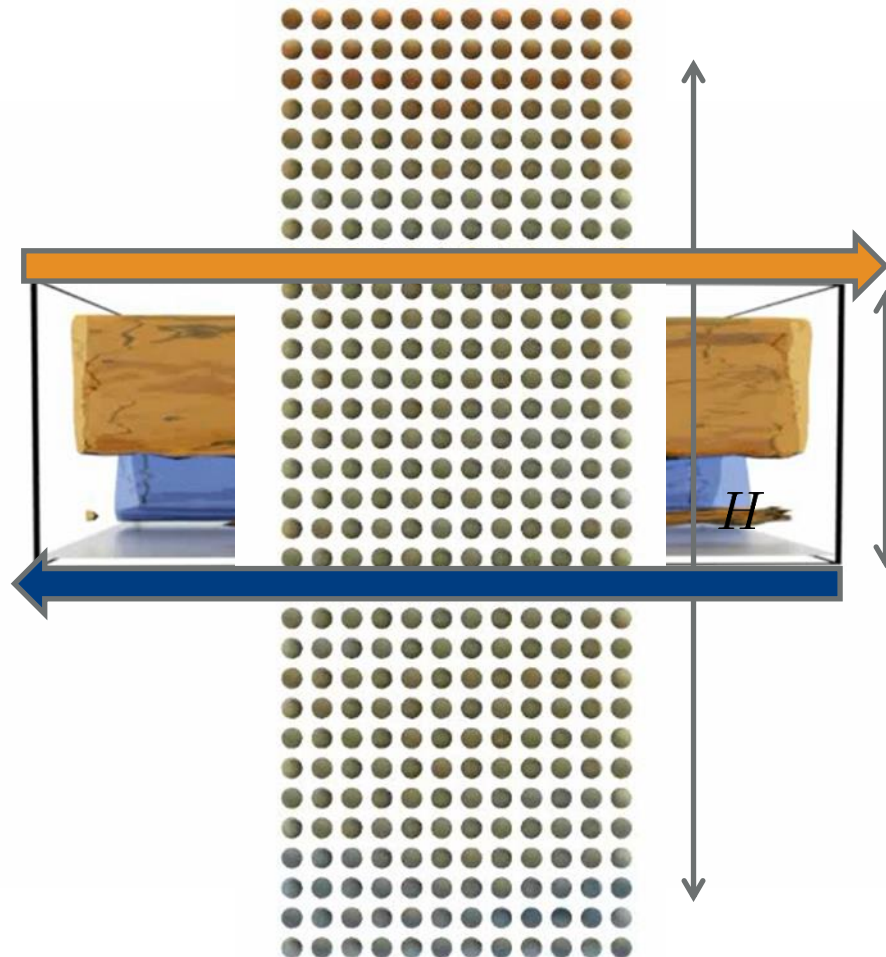
- Turbulent flow
 - Fluid flow which is spatially and temporally varying
 - Inertial effects dominate viscous
 - No clear order and not simply chaotic motions
- Some standard characteristics
 - Statistics are reproducible
 - The law of the wall
 - Range of scales
- Minimal Channel flow
 - Insight into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



Molecular Simulation of Turbulence



Molecular Simulation of Turbulence



Reynolds Number

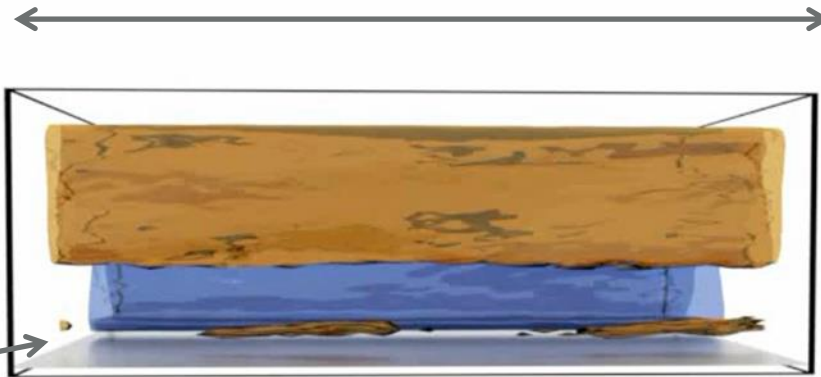
$Re \approx 400$

*with
300 million
molecules*

Molecular Simulation of Turbulence

*Minimal channel Couette
flow*

$$L \approx 523nm$$



$$H \approx 190nm$$

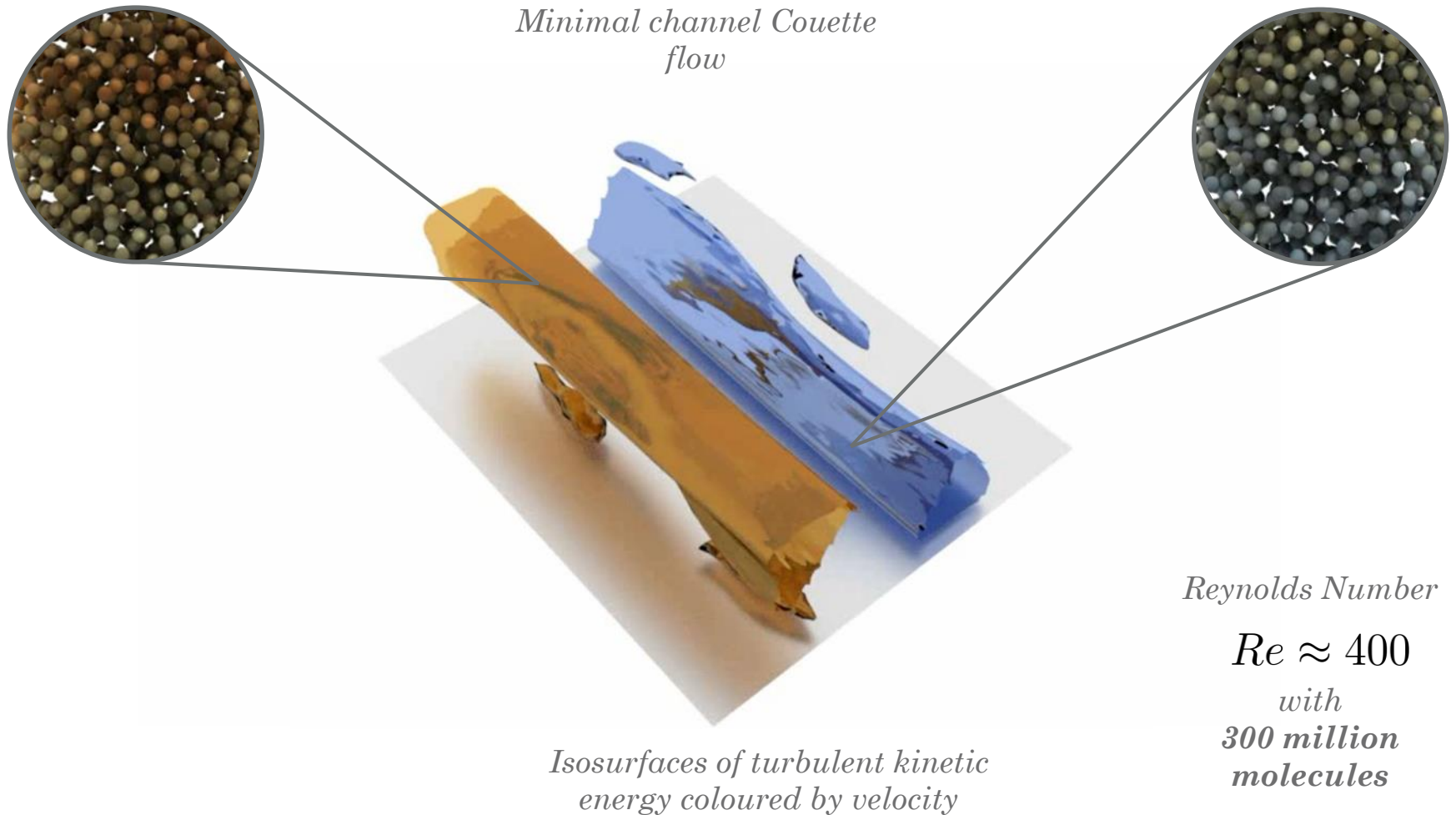
$$W \approx 359nm$$

Reynolds Number

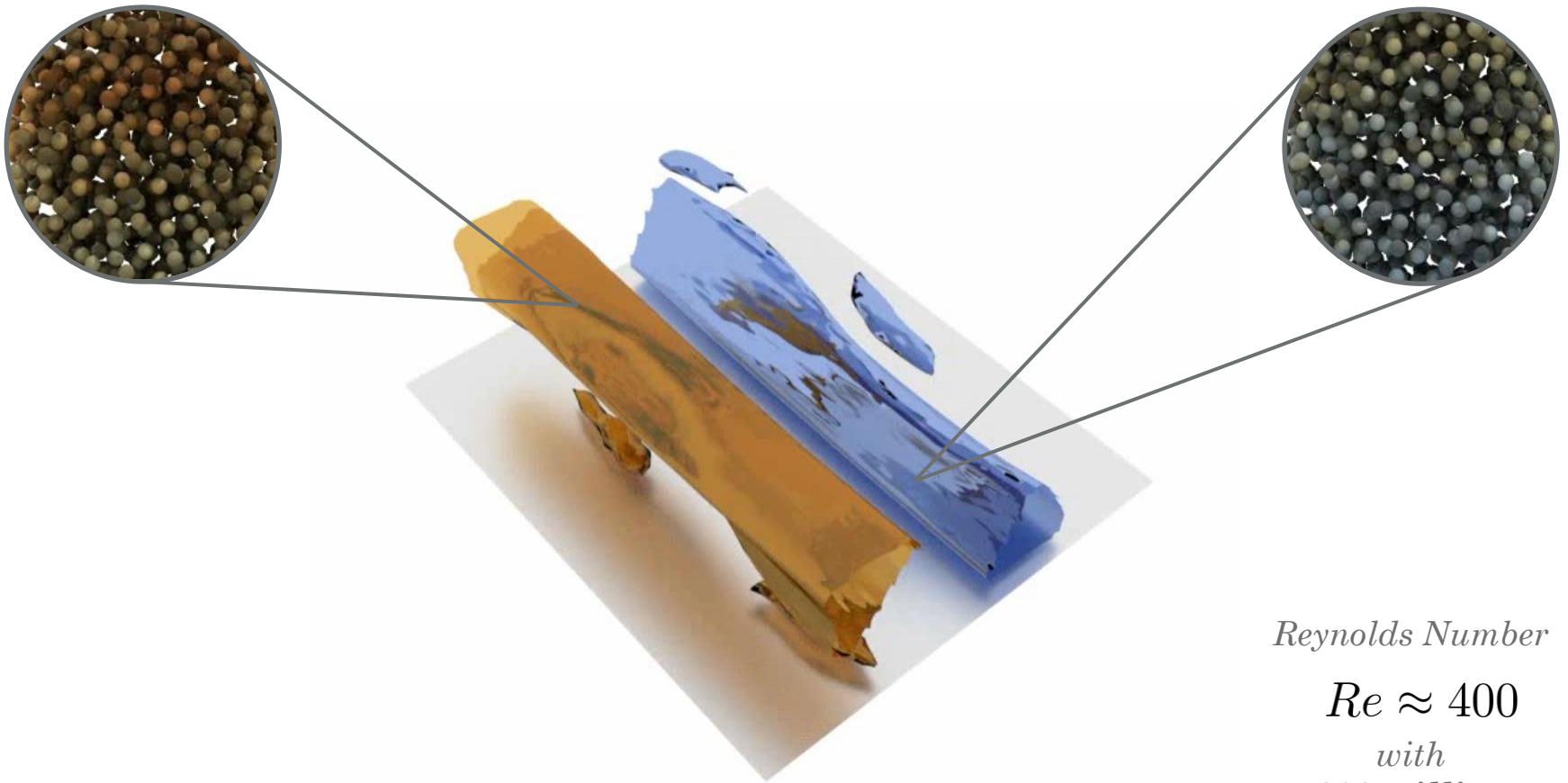
$$Re \approx 400$$

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Molecular Simulation of Turbulence



Molecular Simulation of Turbulence



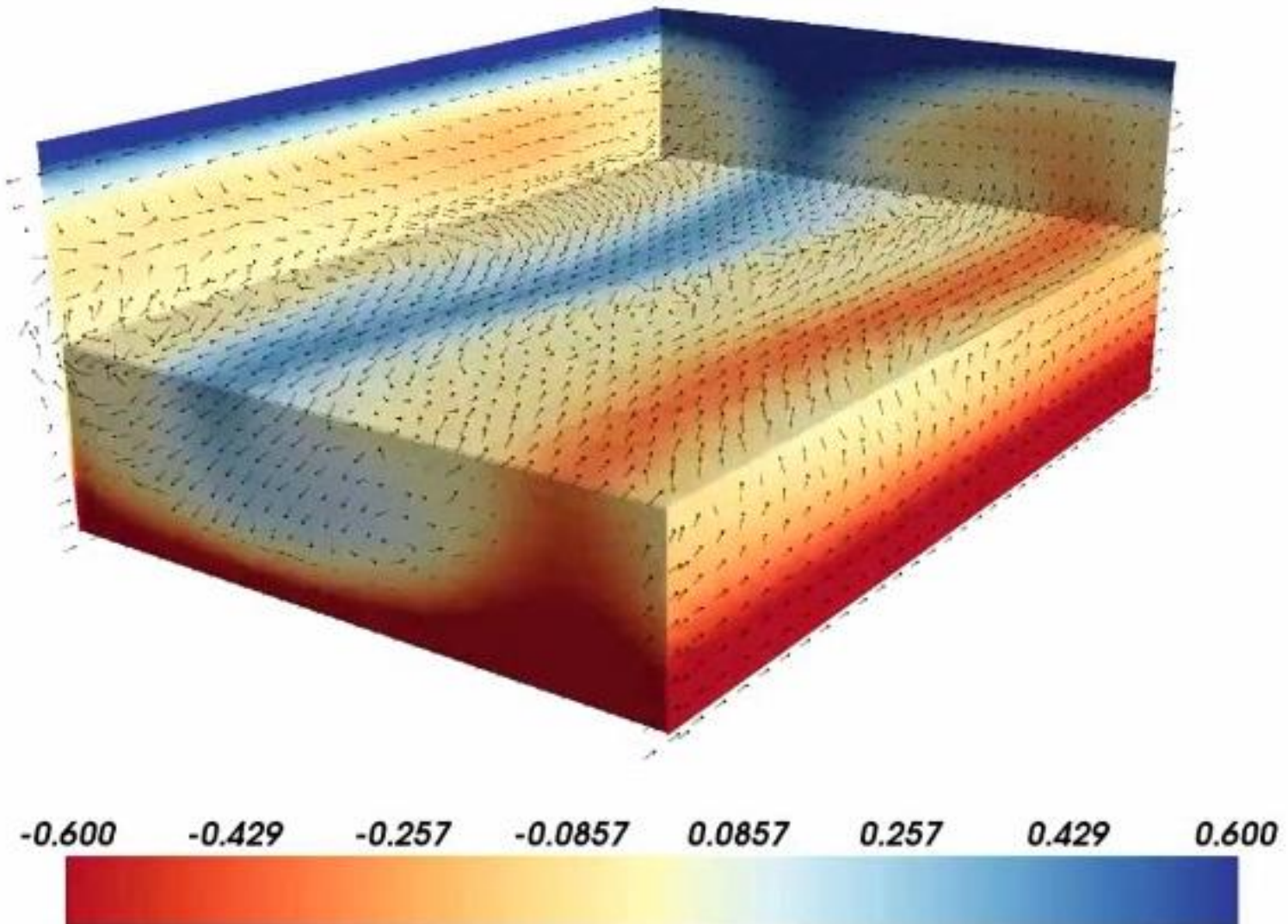
*Isosurfaces of turbulent kinetic
energy coloured by velocity*

Reynolds Number

$Re \approx 400$

*with
300 million
molecules*

Molecular Turbulent Couette Flow

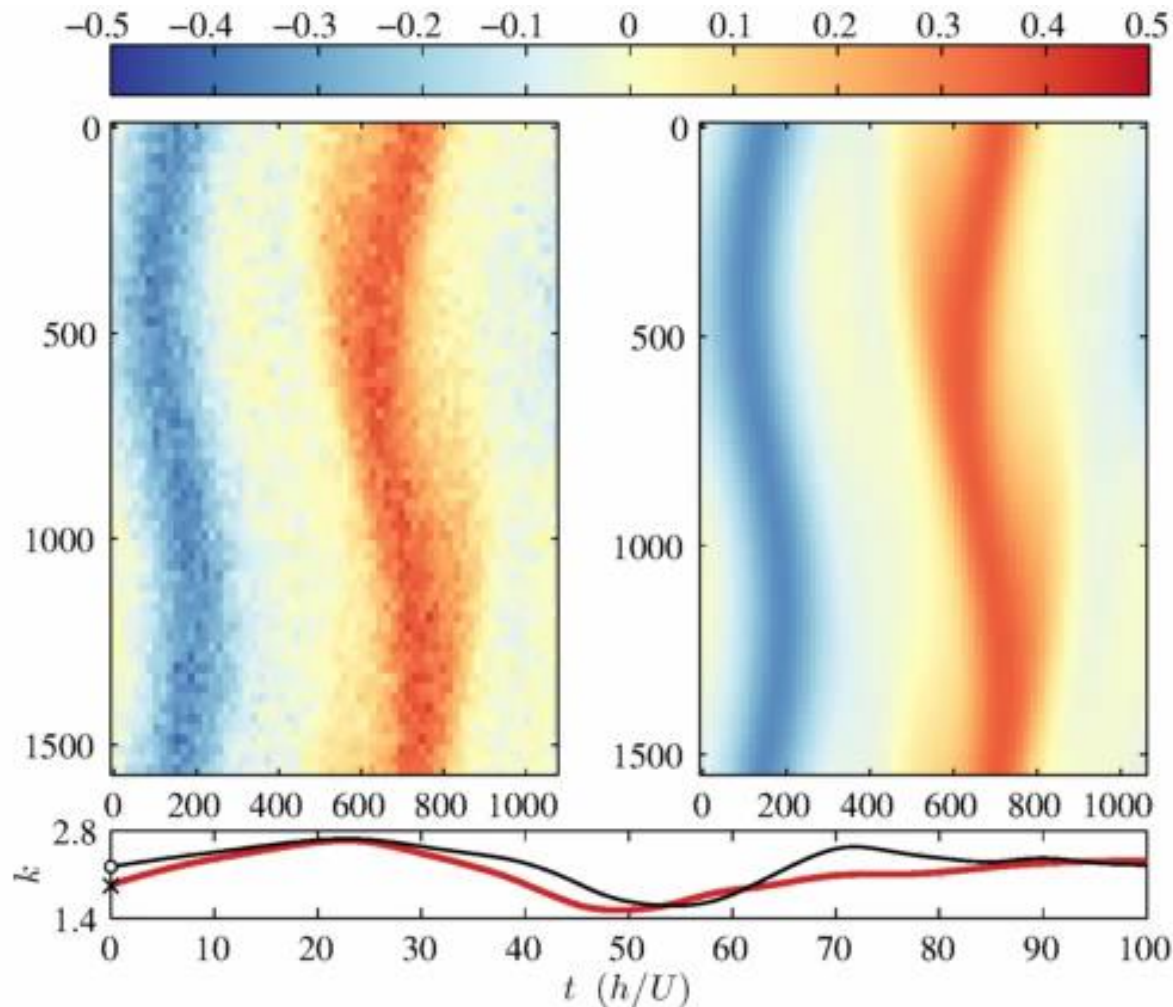


MD vs CFD



Brunel
University
London

Centre slice velocity



MD

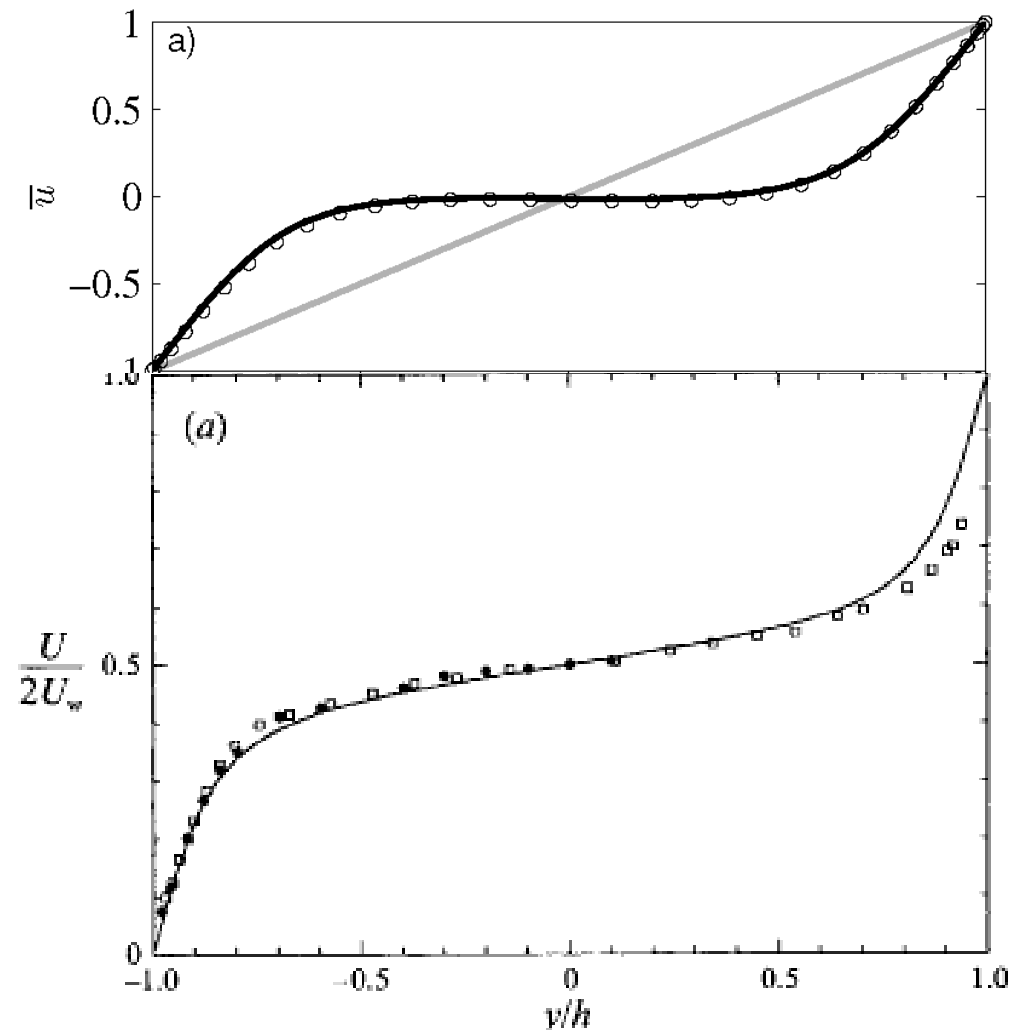
Own code
written in
Fortran and
parallelised
using MPI

CFD (Channelflow)

F. Gibson.
Channelflow: A
spectral Navier-
Stokes simulator
in C++.
Technical report,
U. New
Hampshire,
2012.
Channelflow.org.

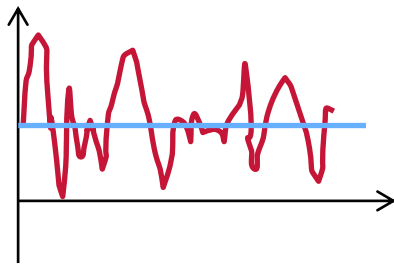
Statistical Results

- Averaged velocity profile
- No longer Laminar profile across domain
- Good agreement with literature
 - Numerical continuum studies (points)
 - Experimental results from turbulent simulations (bottom graph)



Reynolds Decomposition

- Inspired by kinetic theory, Osborne Reynolds split fluid motion into average and fluctuating part



$$u = \overline{u} - u'$$



- Time average to get the Reynold Averaged Navier-Stokes equations
 - Reynolds stress tensor** doesn't disappear
 - Approximated by eddy viscosity

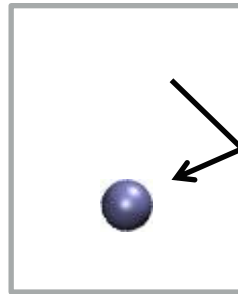
$$\frac{\partial}{\partial t} \overline{u} + \overline{u} \cdot \nabla \overline{u} = -\nabla \overline{P} + \frac{1}{Re} \nabla^2 \overline{u} + \boxed{\overline{u' u'}} \quad \longrightarrow \quad \overline{u' u'} \approx \mu_\tau \nabla u$$

Pressure Tensor in an MD Simulation

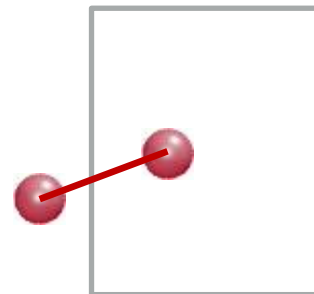
- Pressure definition in a dense molecular system
 - Kinetic part due to fluctuations
 - Configurational part due to liquid structure

$$\oint_S \Pi_{xy} \cdot dS_y = \underbrace{\sum_{i=1}^N \left\langle m_i v_{xi} v_{yi} dS_{yi} \right\rangle}_{\text{Kinetic}} + \underbrace{\frac{1}{2} \sum_{i=1}^N \sum_{j \neq i}^N \left\langle f_{xij} dS_{yij} \right\rangle}_{\text{Configurational}}$$

*Kinetic
theory part
Momentum due
to average of
molecules
crossing a plane
and returning*

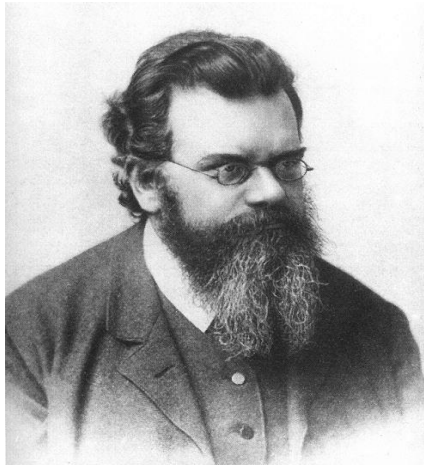


$$\dot{\mathbf{r}}_i = \mathbf{v}_i + \mathbf{u}$$



*Configurational
part
Inter-molecular
bonds act like the
stress in a
stretched spring*

Same Concept, Different Scales



Peculiar velocity

$$\dot{\mathbf{r}}_i = \mathbf{v}_i + \mathbf{u}$$

Reynolds' Decomposition

$$\mathbf{u} = \mathbf{u}' + \bar{\mathbf{u}}$$



- Kinetic part of the pressure tensor and Reynolds stress same mathematical quantity averaged over different length/time scales

$$\sum_{i=1}^N \overline{\langle \dot{\mathbf{r}}_i \dot{\mathbf{r}}_i \rangle} = \sum_{i=1}^N \overline{\langle \mathbf{v}_i \mathbf{v}_i \rangle} + \overline{\mathbf{u}' \mathbf{u}'} + \overline{\mathbf{u} \mathbf{u}}$$

Molecular average time

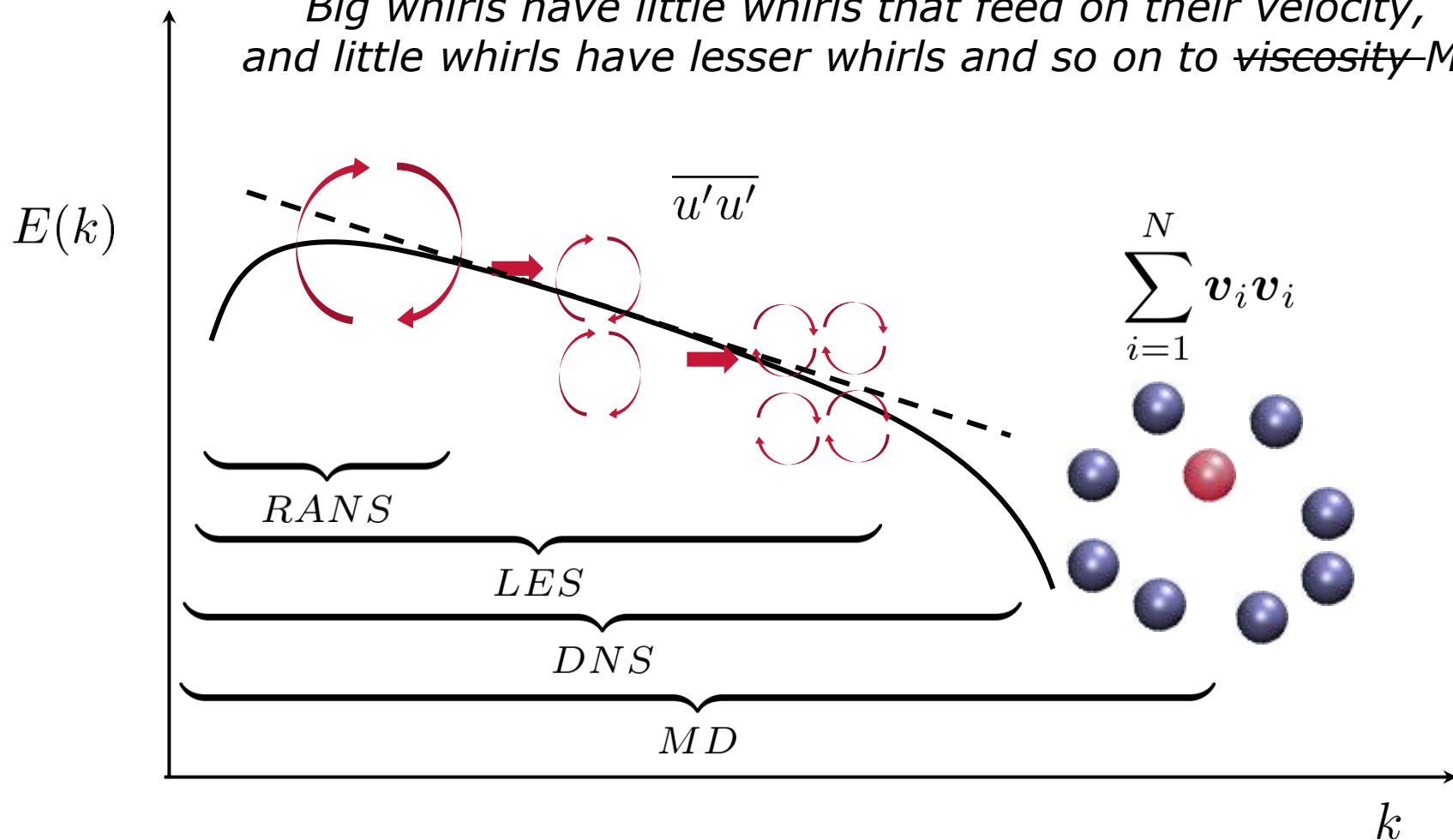
$\langle \dots \rangle$

Continuum average time

$\overline{\dots}$

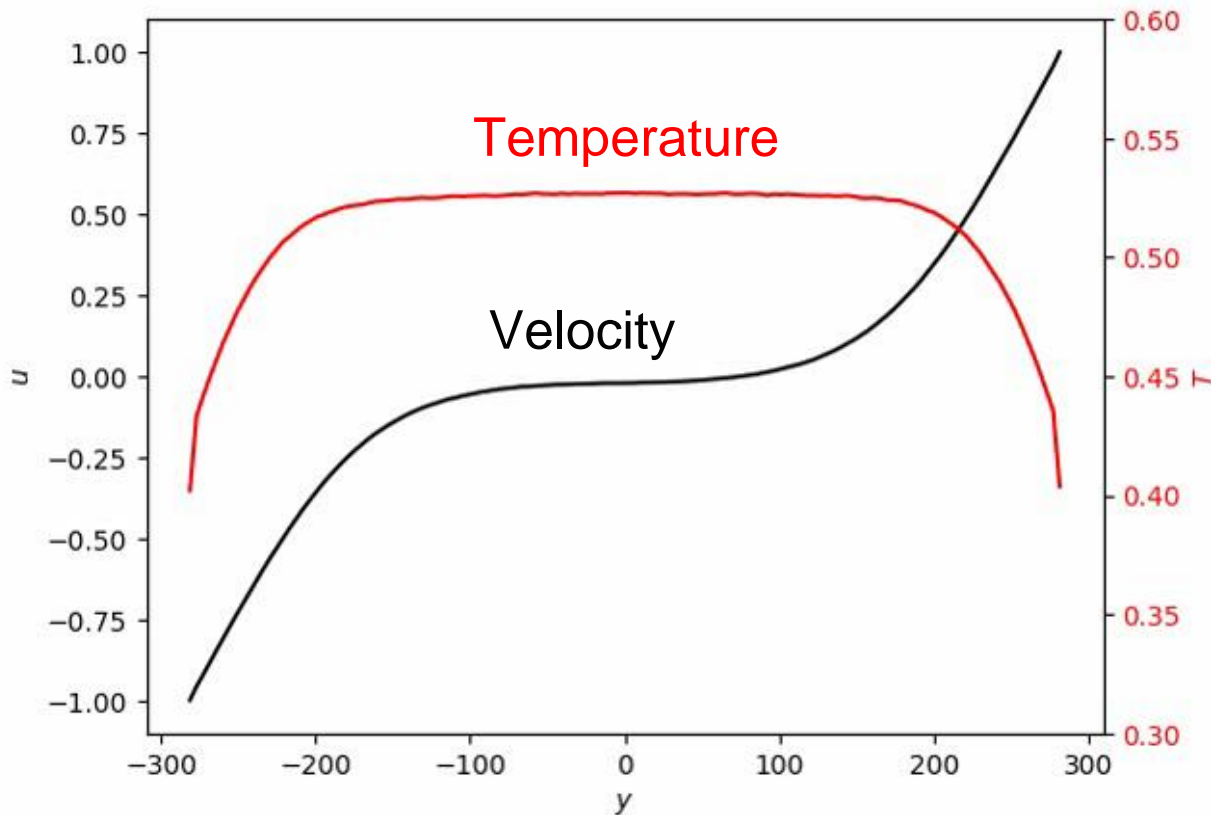
Is Reynolds Stress just Kinetic Pressure?

*Big whirls have little whirls that feed on their velocity,
and little whirls have lesser whirls and so on to viscosity—MD*



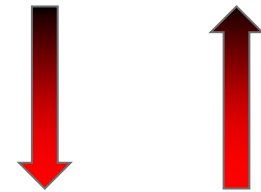
MD Conserves Energy

- Run over ~5 cycles or 500 flow through times
 - Temperature and Velocity are interconnected over a regeneration cycle



- Velocity in a cell

$$u = \frac{1}{N} \sum_{i=1}^N \langle v_i \rangle$$



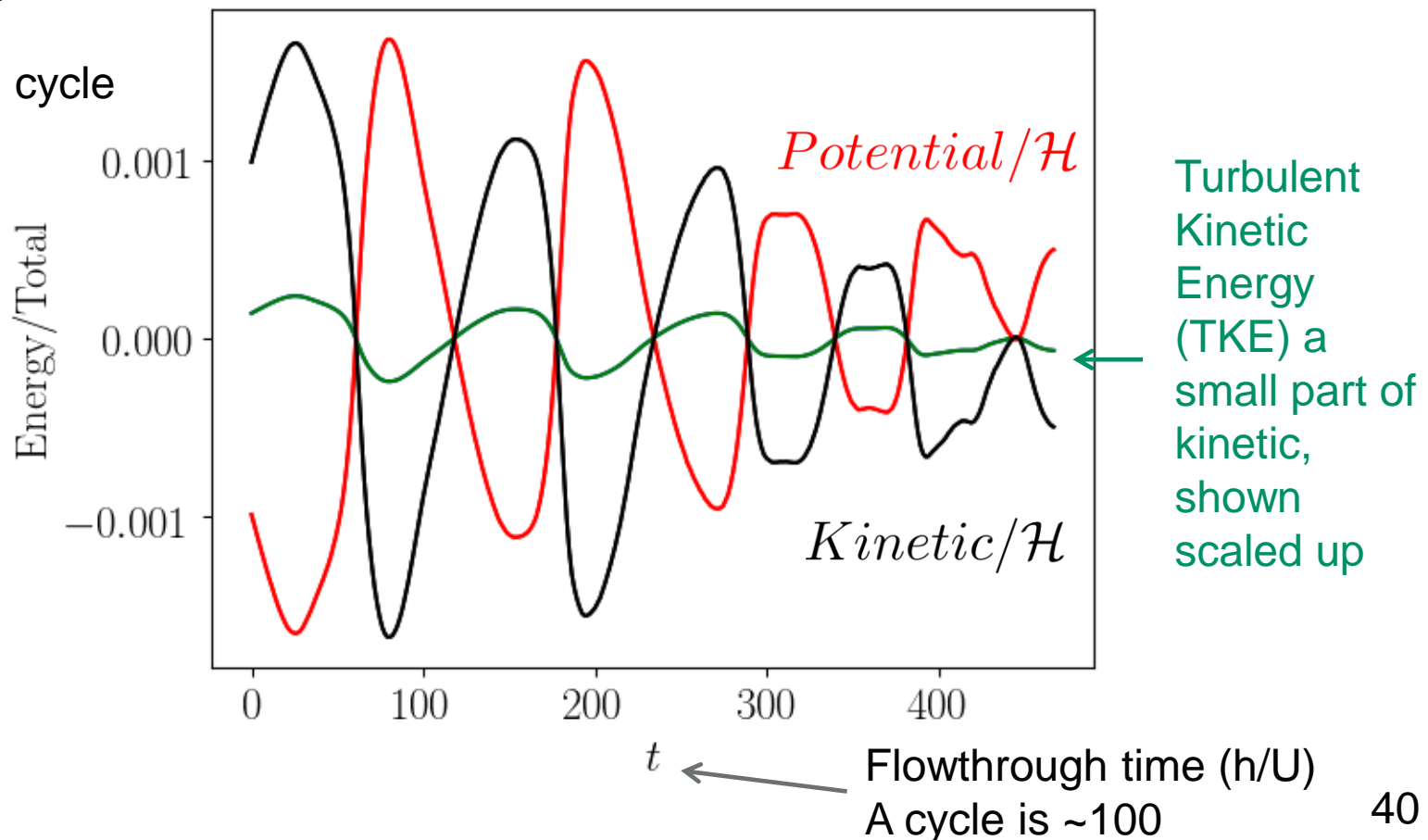
- Temperature in a cell

$$T = \frac{1}{3N} \sum_{i=1}^N \langle v_i^2 \rangle$$

MD Conserves Energy

Interchange of
kinetic, **potential**
& **TKE** energy
following the
regeneration cycle

$$\frac{Kinetic}{\mathcal{H}} + \frac{Potential}{\mathcal{H}} = 1$$

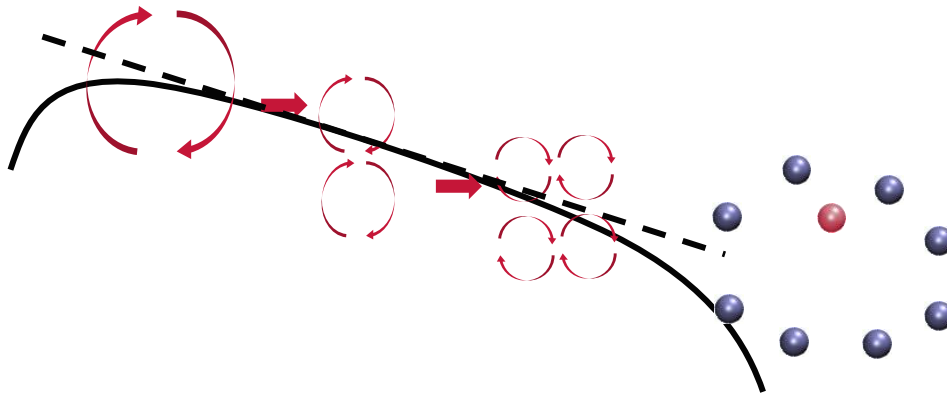


Section 2.2

INSIGHTS FROM MD

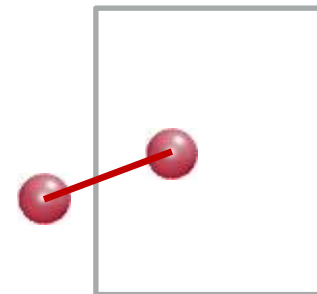
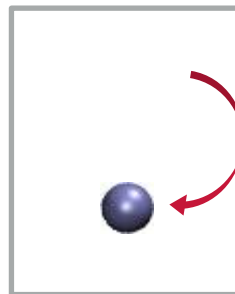
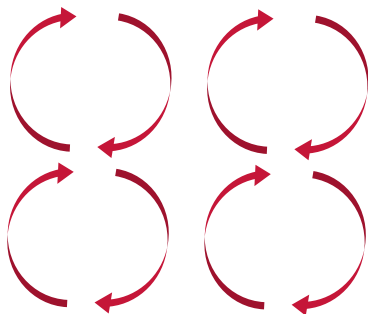
> Non-Newtonian Flows

Back to the Hierarchy of Scales

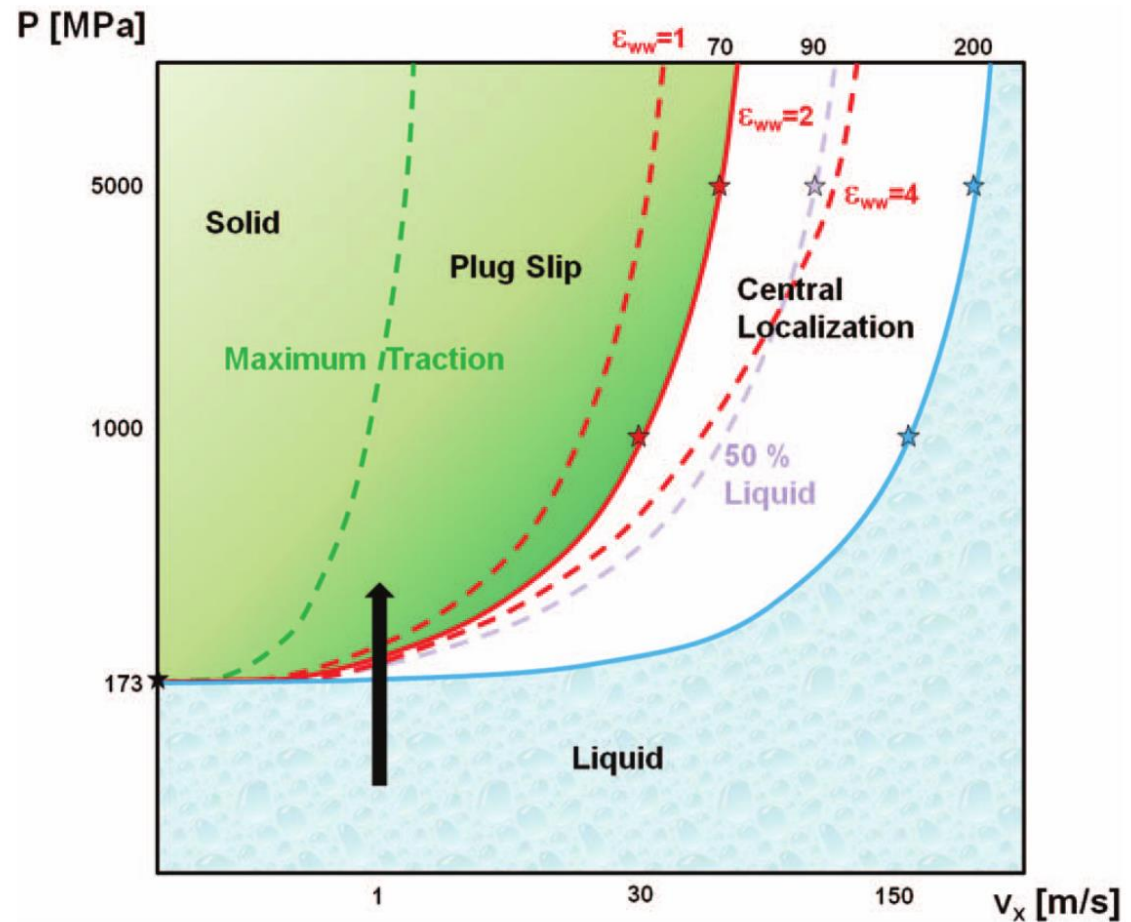
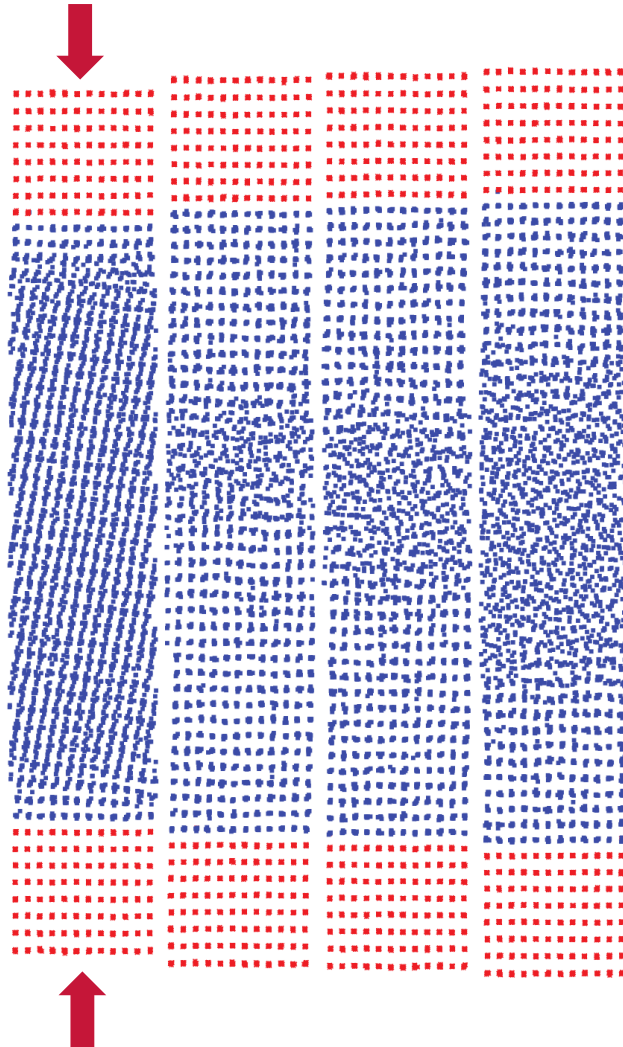


*Can we gain
insight from
the liquid
structure?*

$$\underbrace{\rho \overline{u' v'}}_{\text{Reynold's Stress Tensor}} + \underbrace{\sum_{i=1}^N \left\langle m_i v_{xi} v_{yi} dS_{yi} \right\rangle}_{\text{Kinetic}} + \underbrace{\frac{1}{2} \sum_{i=1}^N \sum_{j \neq i}^N \left\langle f_{xij} dS_{yij} \right\rangle}_{\text{Configurational}}$$



Different Tribological Regimes



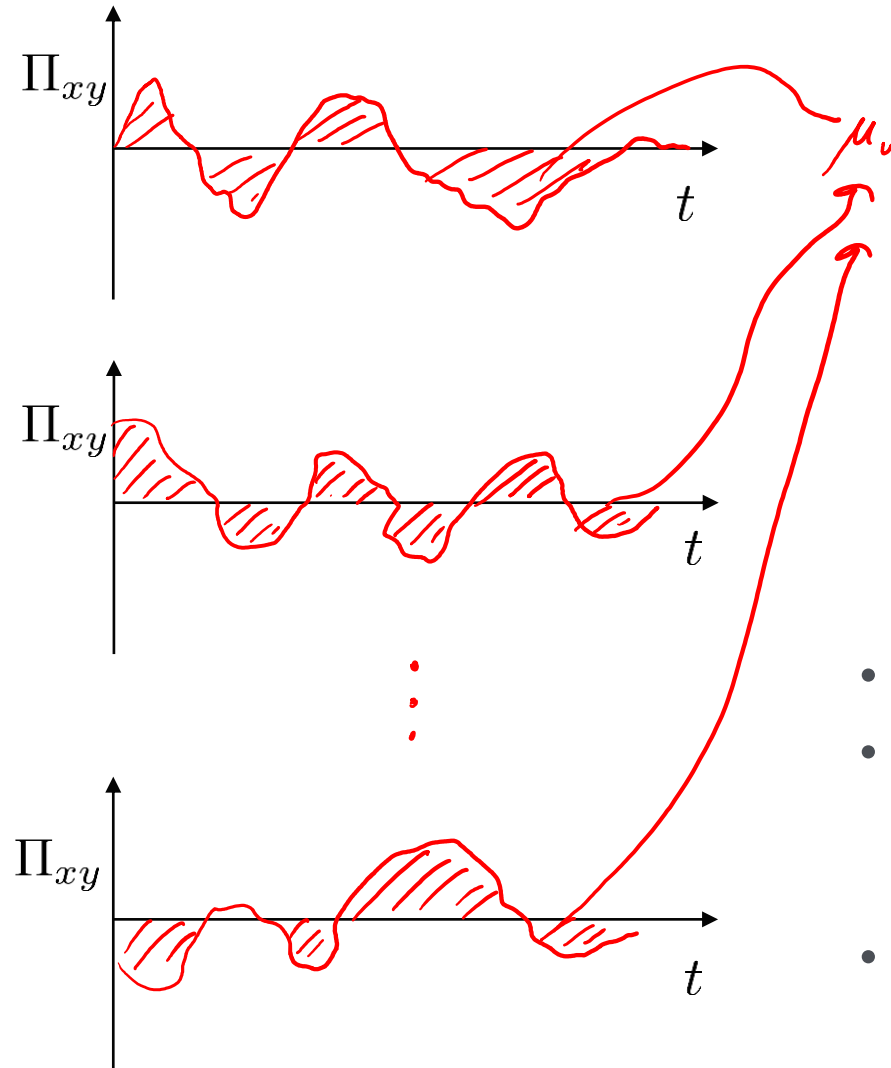
- Approximate stress in terms of viscosity

$$\frac{\partial}{\partial t} \rho \mathbf{u} + \nabla \cdot \rho \mathbf{u} \mathbf{u} = -\nabla \cdot \mathbf{\Pi} \approx -\nabla P + \mu \nabla^2 \mathbf{u}$$

- Viscosity is the integral of the shear-stress correlation (Green Kubo) of **individual stress trajectories**

$$\mu = \frac{V}{k_B T} \int_0^t \langle \Pi_{xy}(\tau) \Pi_{xy}(0) \rangle d\tau$$

Viscosity

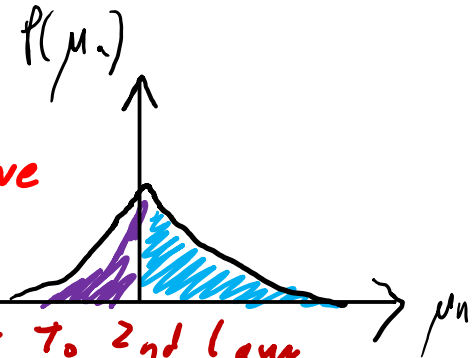


$$\mu_u = \frac{V}{k_B T} \int_0^t \Pi_{xy}(\tau) \Pi_{xy}(0) d\tau$$

Ratio +ve to -ve

$$\frac{P(\mu_u > 0)}{P(\mu_u < 0)} = e^{-A\mu_u}$$

↳ Like to 2nd law

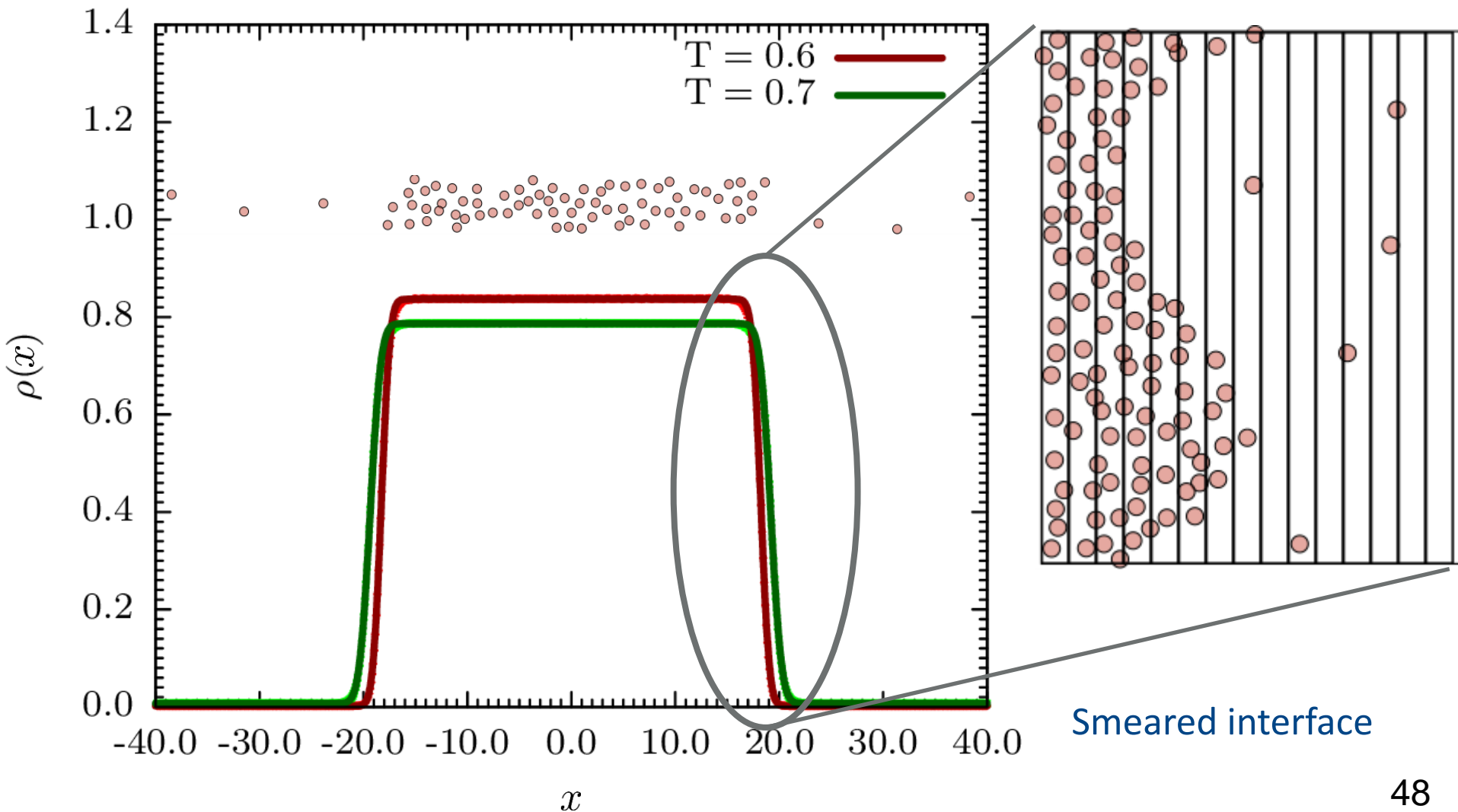


- Viscosity can be negative
- The second law of thermodynamics is not absolute, just exponentially more likely as system size increases
- Known as fluctuation theorem

Section 2.3

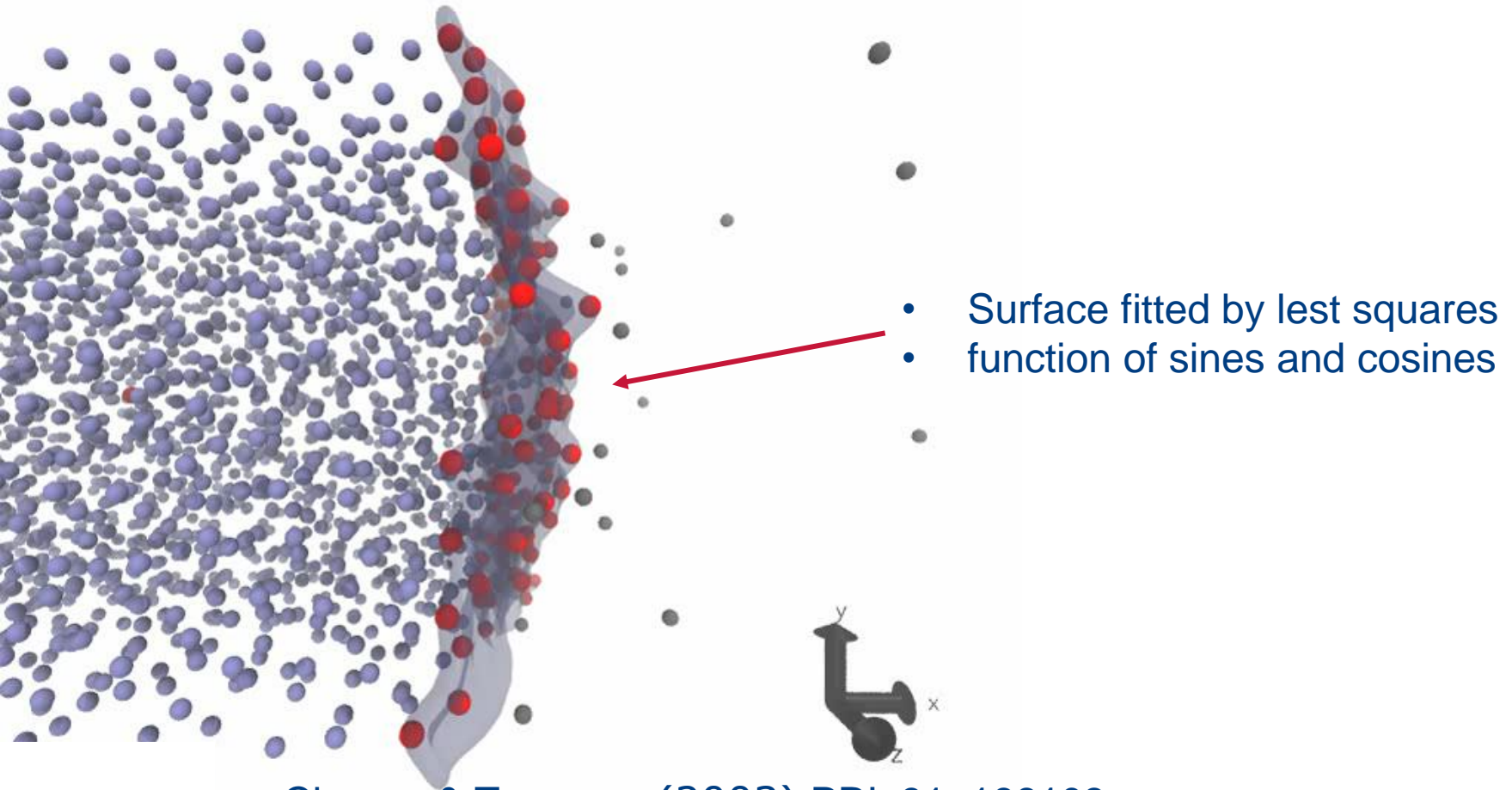
INSIGHTS FROM MD

> Multi-phase Flow



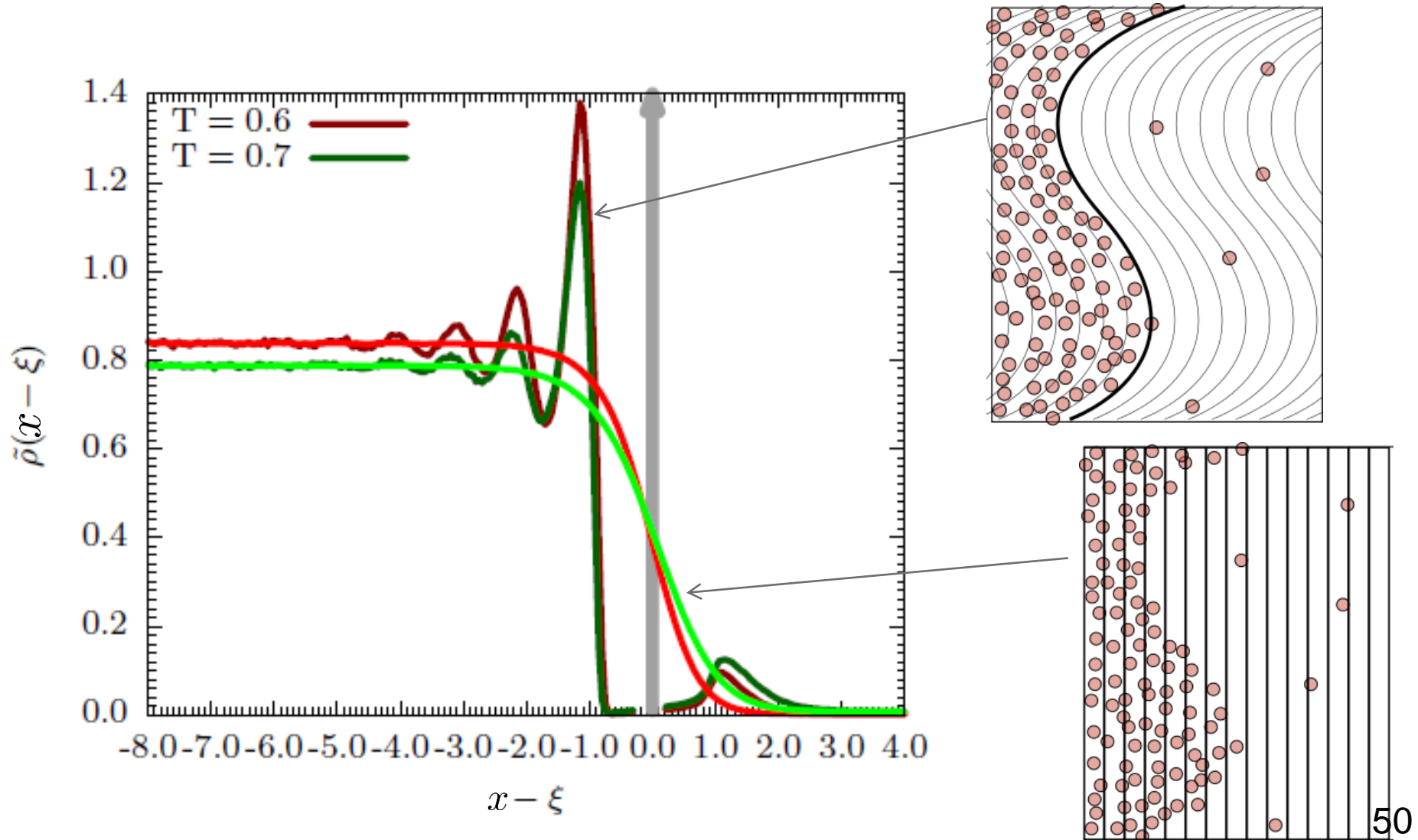
Intrinsic surface

- Molecular dynamics naturally forms a liquid vapour interface

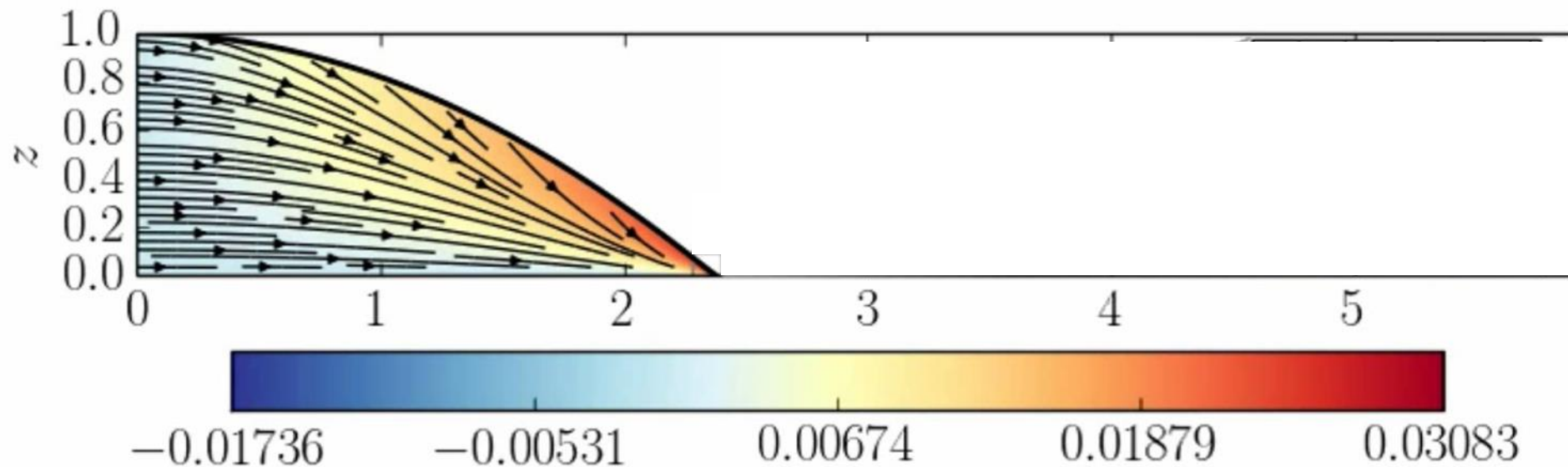


Chacon & Tarazona (2003) PRL 91, 166103

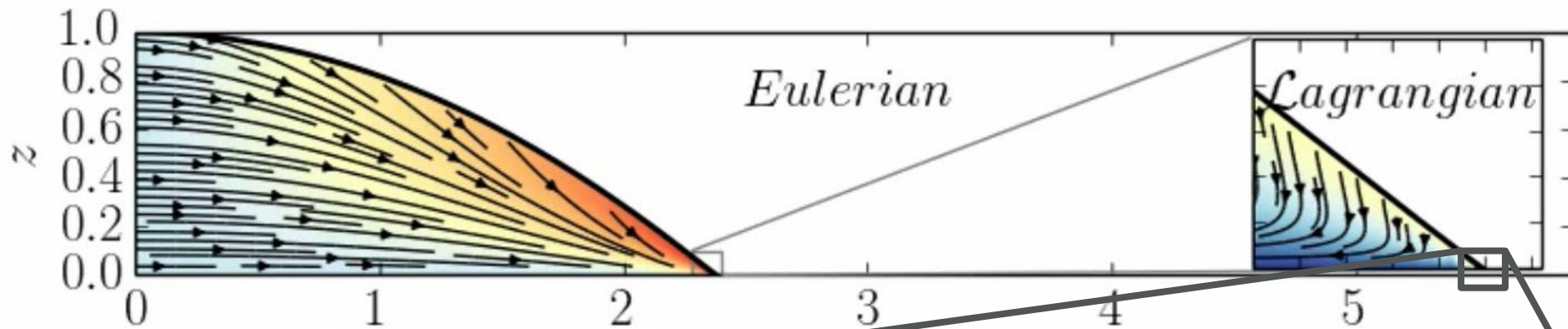
Results for Density



Dynamic Contact Line

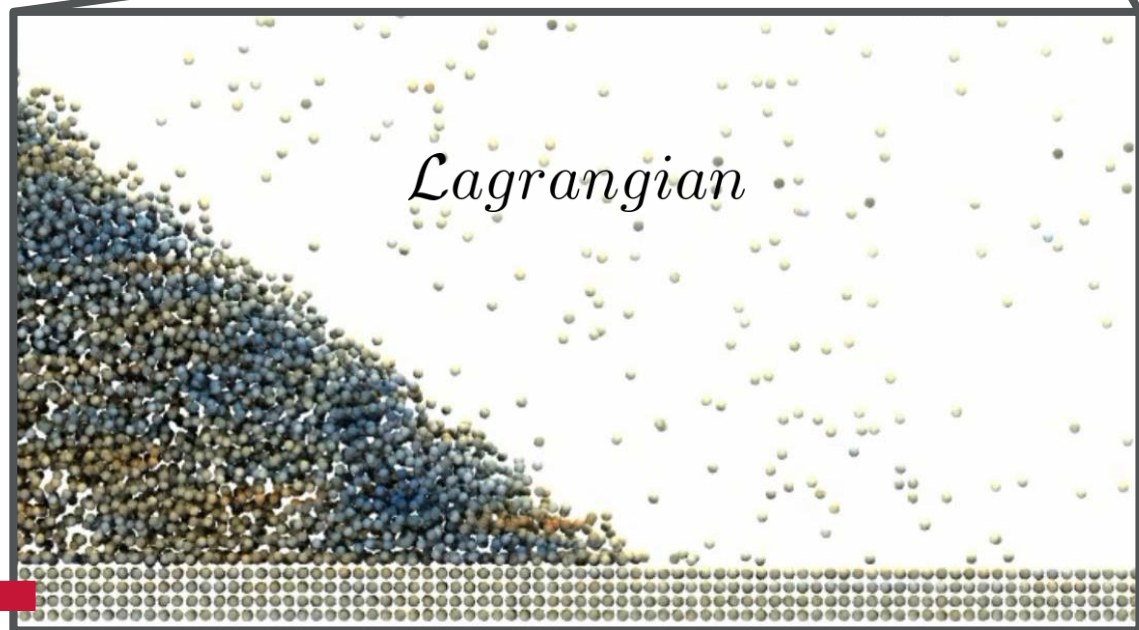


Dynamic Contact Line



- Model the moving contact line with MD
- We want contact line speed as a function of continuum contact angle

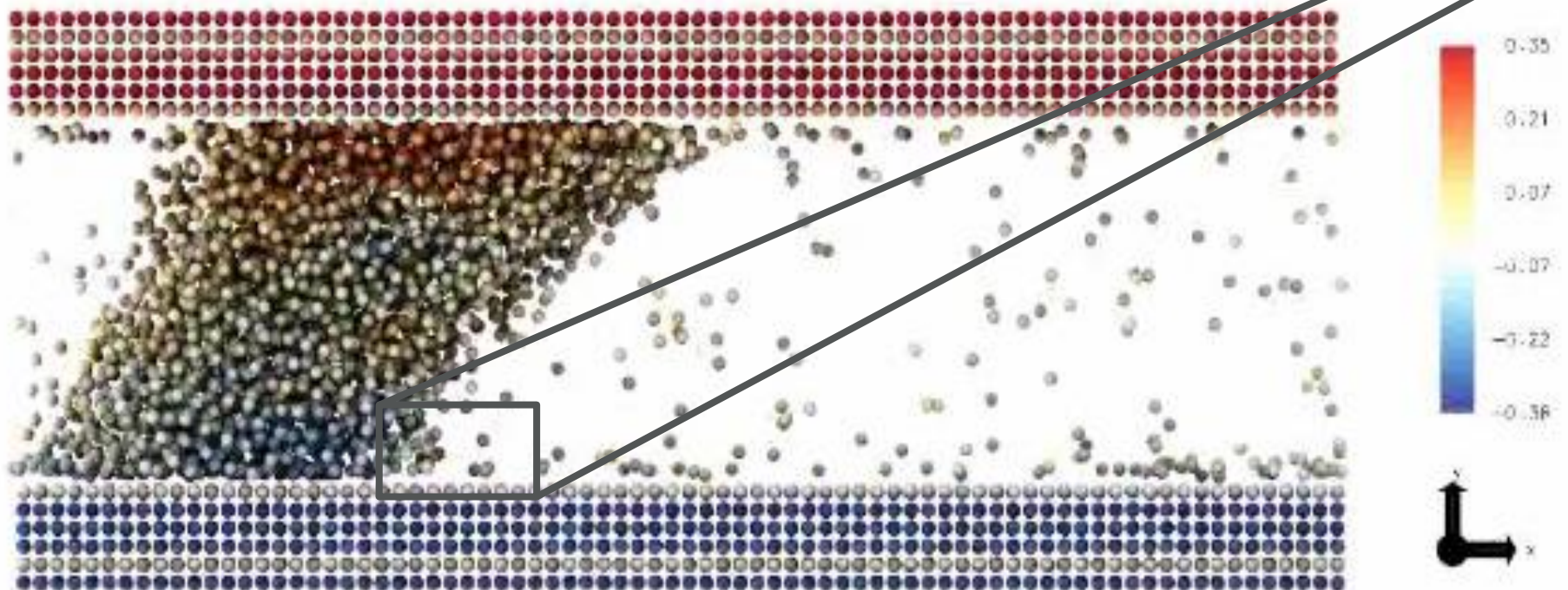
$$\frac{dx_c}{dt}$$





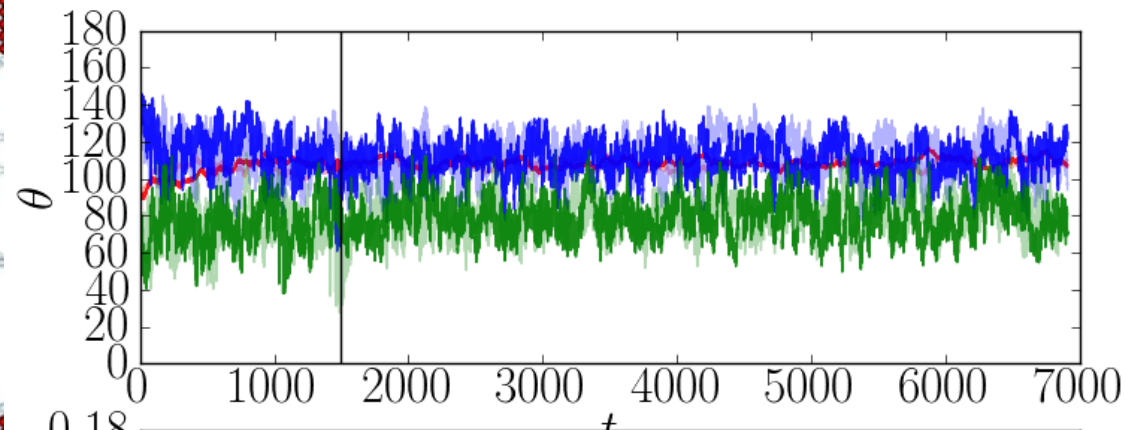
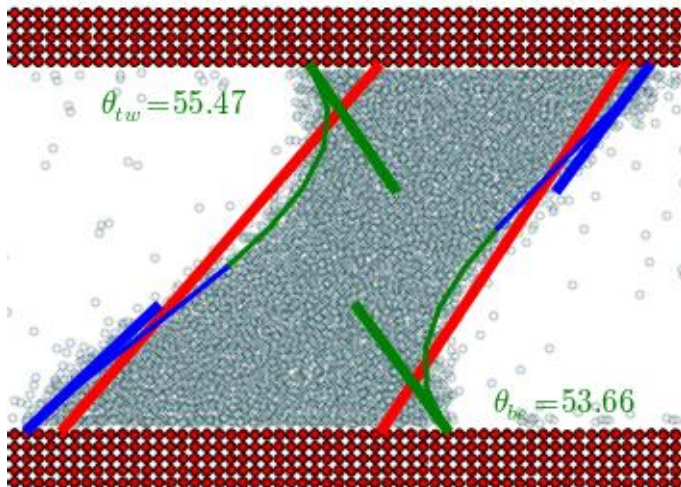
Dynamic Contact Line

- In Continuum, an empirical contact line model is needed. Output of MD
- Two fluid phases and sliding molecular walls
- Wall velocity vs contact line angle

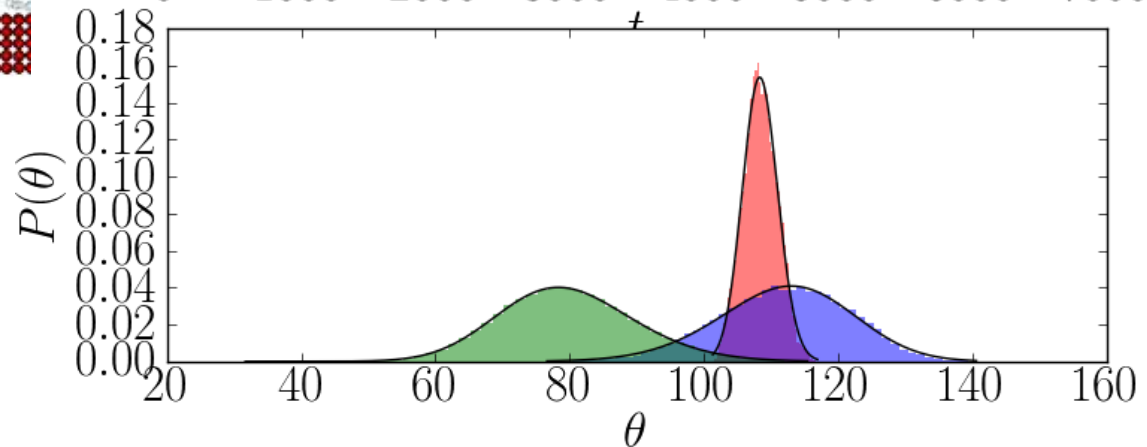


Time Evolution of Contact Angle

- Contact angles fluctuates as a function of time



- Probability density function of angle shows range of micro-scale behaviour



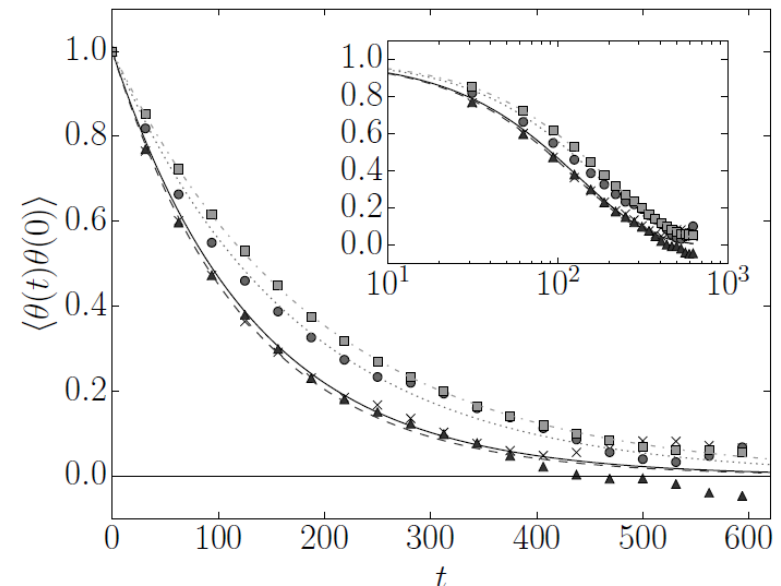
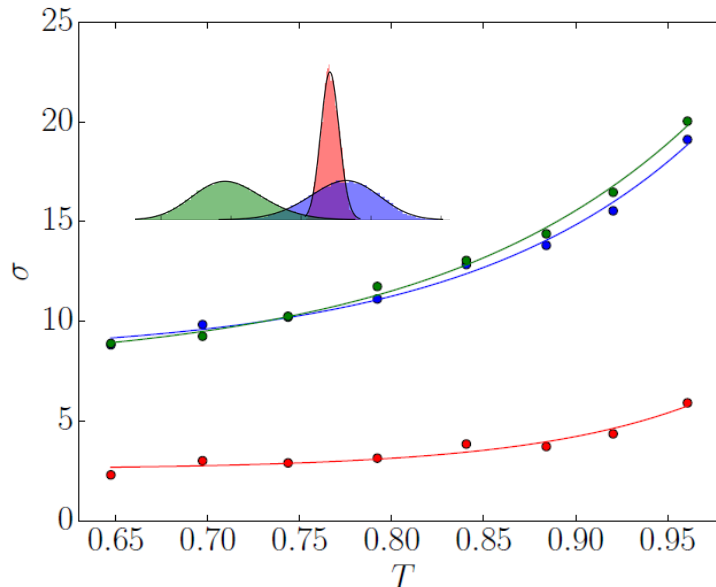
- Linear*, *Advancing* and *Receding* angles

Building this into the Continuum Model

- A Langevin Equation uses random noise to model this

$$\dot{\theta} + \frac{k}{\Gamma} [\theta - \langle \theta \rangle] - \frac{1}{\Gamma} \xi(t) = 0 \text{ where } \langle \xi(t) \xi(t') \rangle = C \delta(t - t'),$$

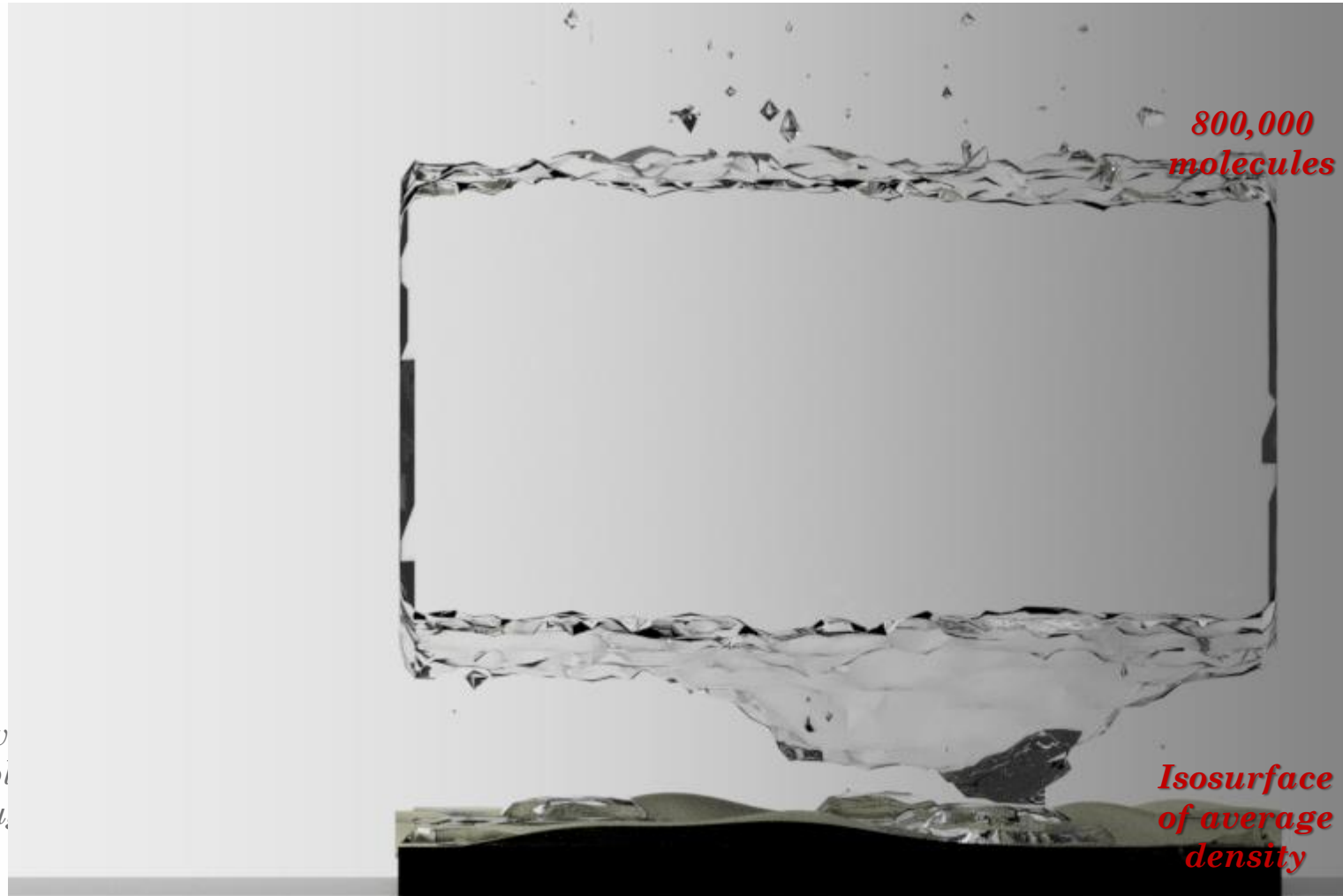
- Coefficients parameterised using
 - Standard deviation – range of fluctuations
 - Autocorrelation – how quickly they decay.



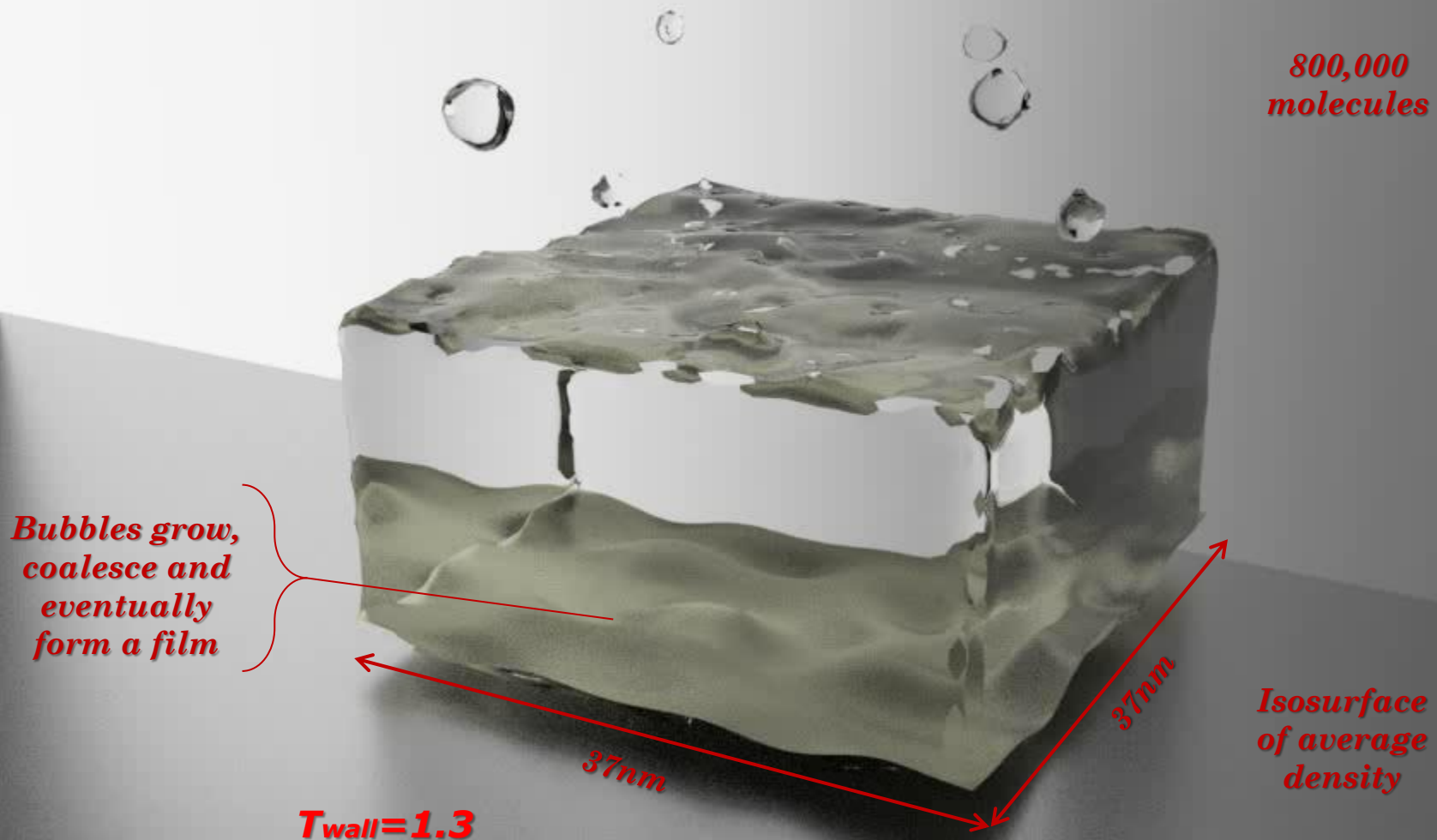


Molecular Dynamics simulation of Nucleation

Wall w
mol
rou,



Isosurface of Density



Section 2

COUPLED SIMULATION

Coupling – Using MD with CFD

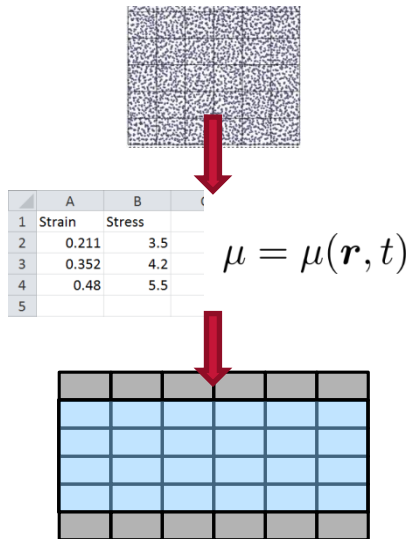
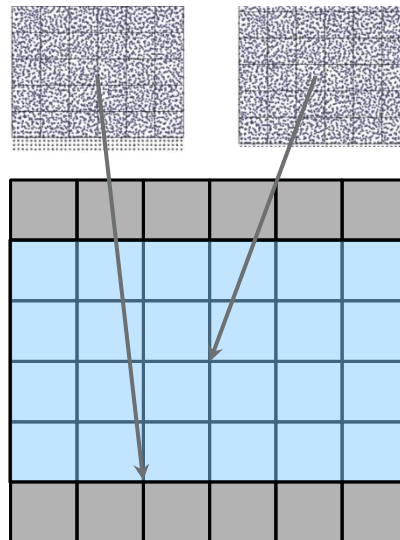


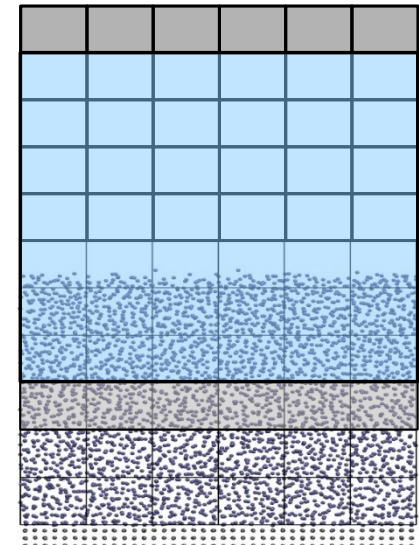
Table Lookup or Coefficients

MD parameter study stored in table and CFD uses data



Embedded Models (HMM)

MD – embedded in a CFD simulation ¹⁾



Domain Decomposition

MD –CFD linked along an interface ²⁾

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

Coupling – Using MD with CFD

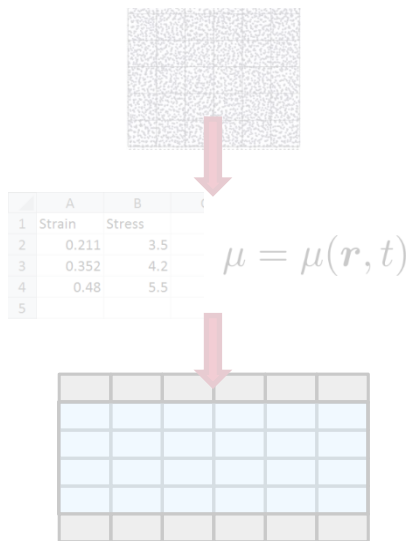
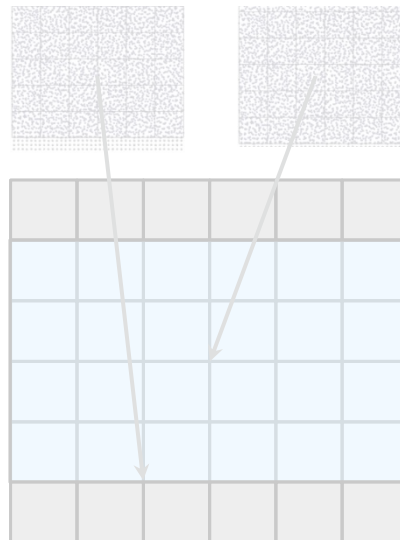


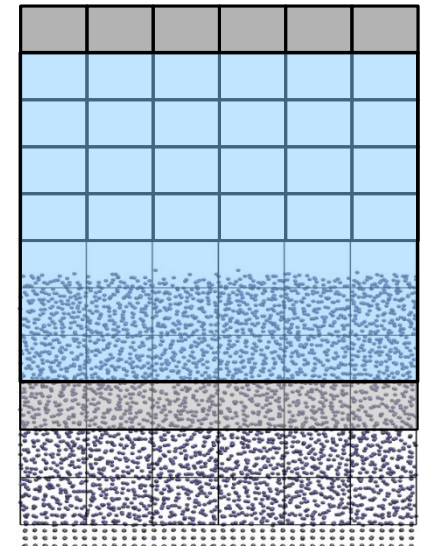
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Coupled CFD-MD Simulation

- Finite Volume Solver

$$\frac{\partial}{\partial t} \int_V \rho \mathbf{u} dV = - \oint_S \rho \mathbf{u} \mathbf{u} \cdot d\mathbf{S} - \oint_S \boldsymbol{\Pi} \cdot d\mathbf{S}$$

$$m_i \ddot{\mathbf{r}}_i = \mathbf{F}_i + \mathbf{F}_i^C \quad i \in \text{cell}$$

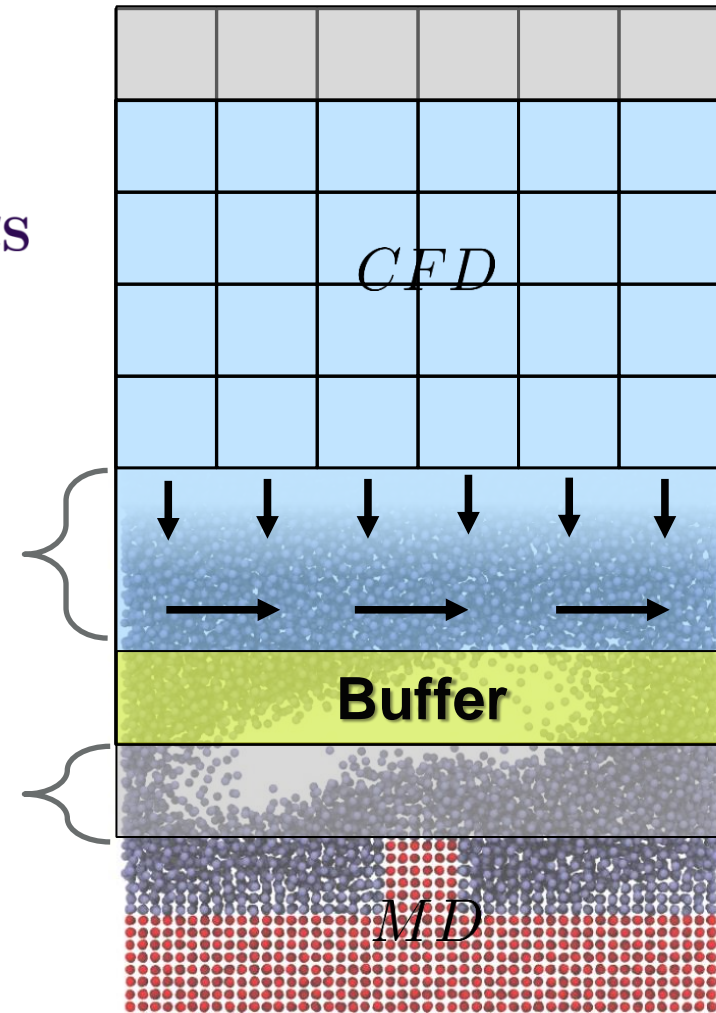
CFD→MD
Boundary
condition

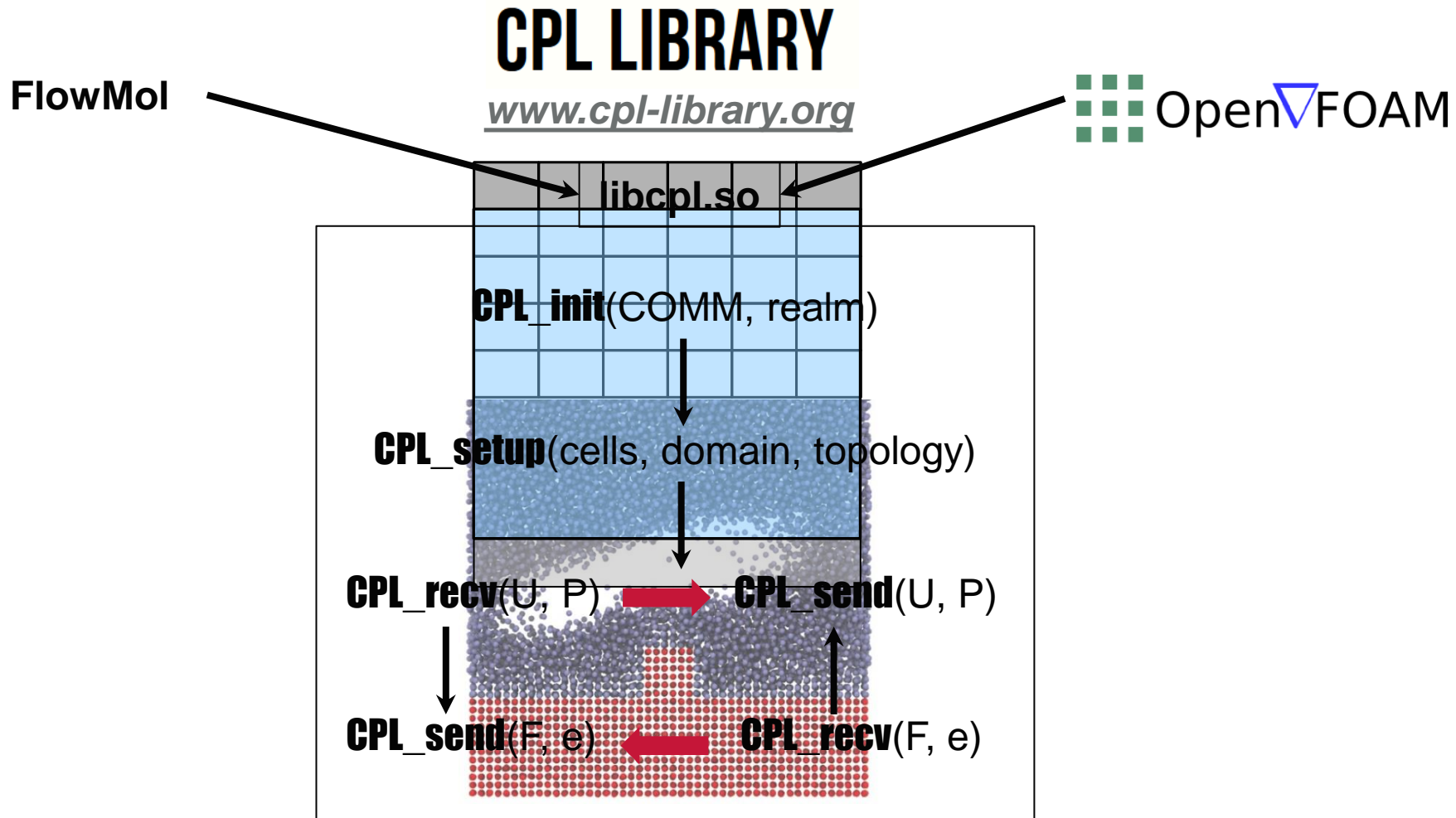
$$\mathbf{u}^{BC} = \sum_{i \in \text{cell}} \mathbf{v}_i$$

MD→CFD
Boundary
condition

- Discrete molecules

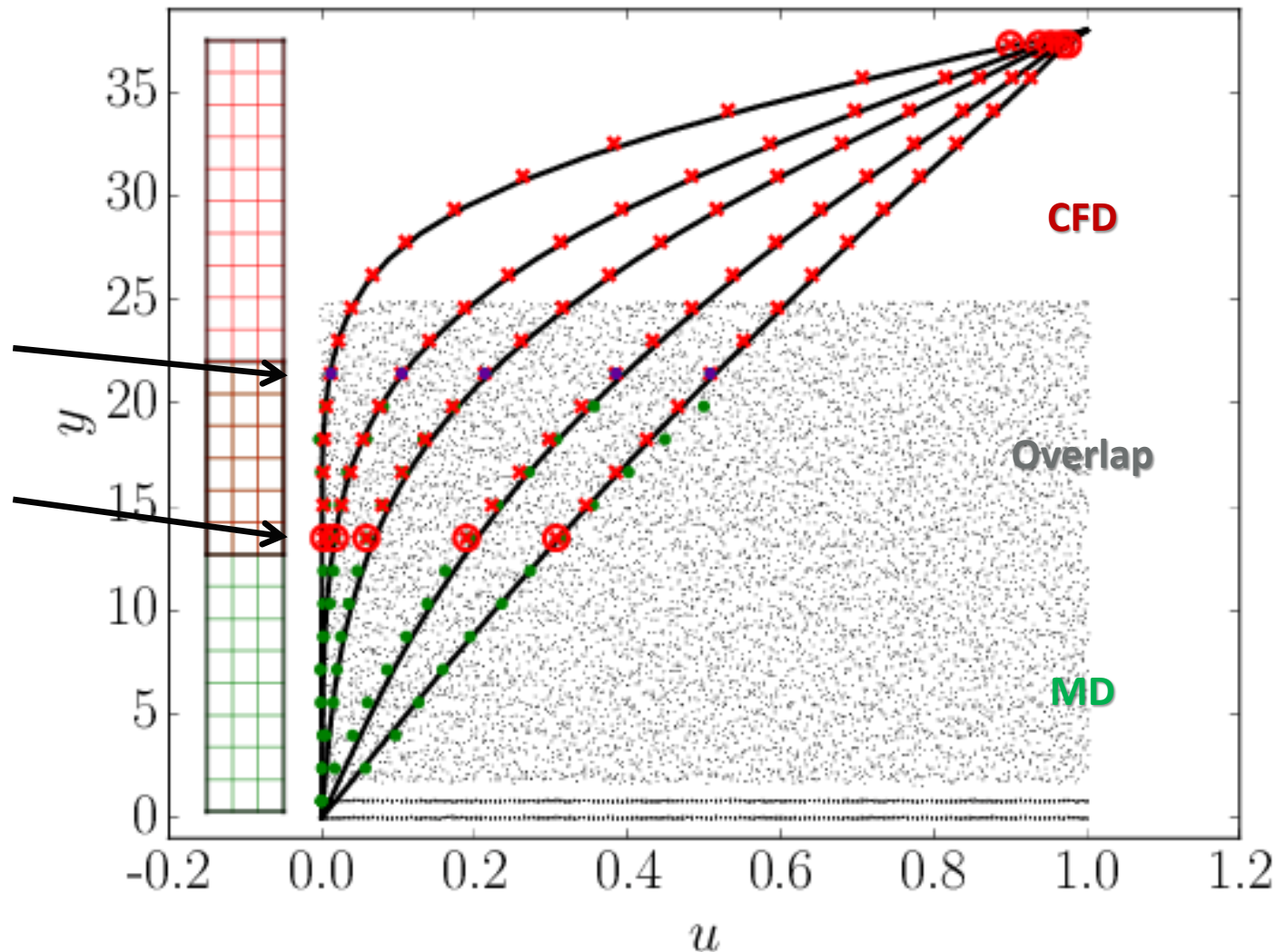
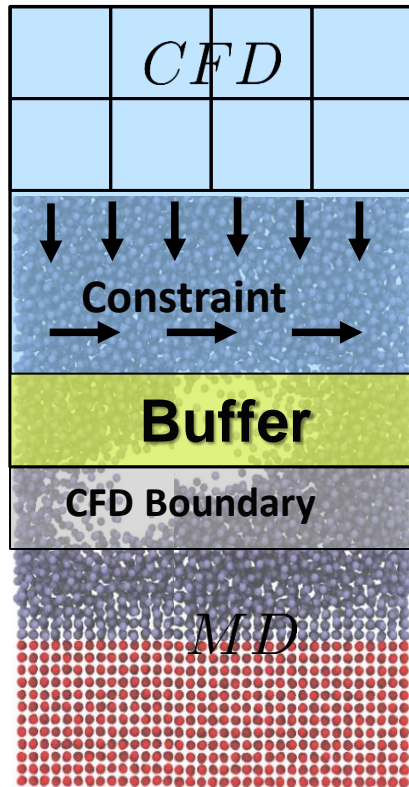
$$m_i \ddot{\mathbf{r}}_i = \mathbf{F}_i \quad \text{for all } i \text{ in } N$$





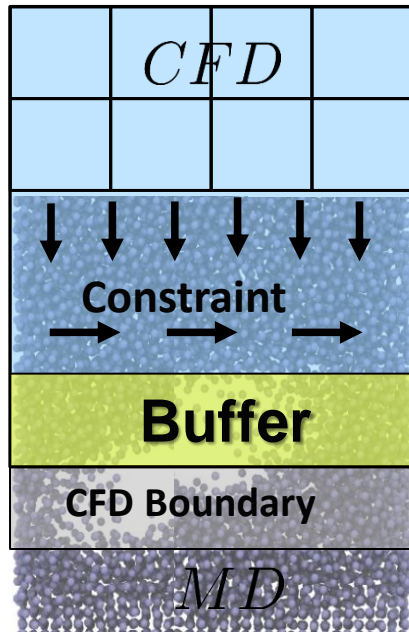


Coupling Results – Couette Flow

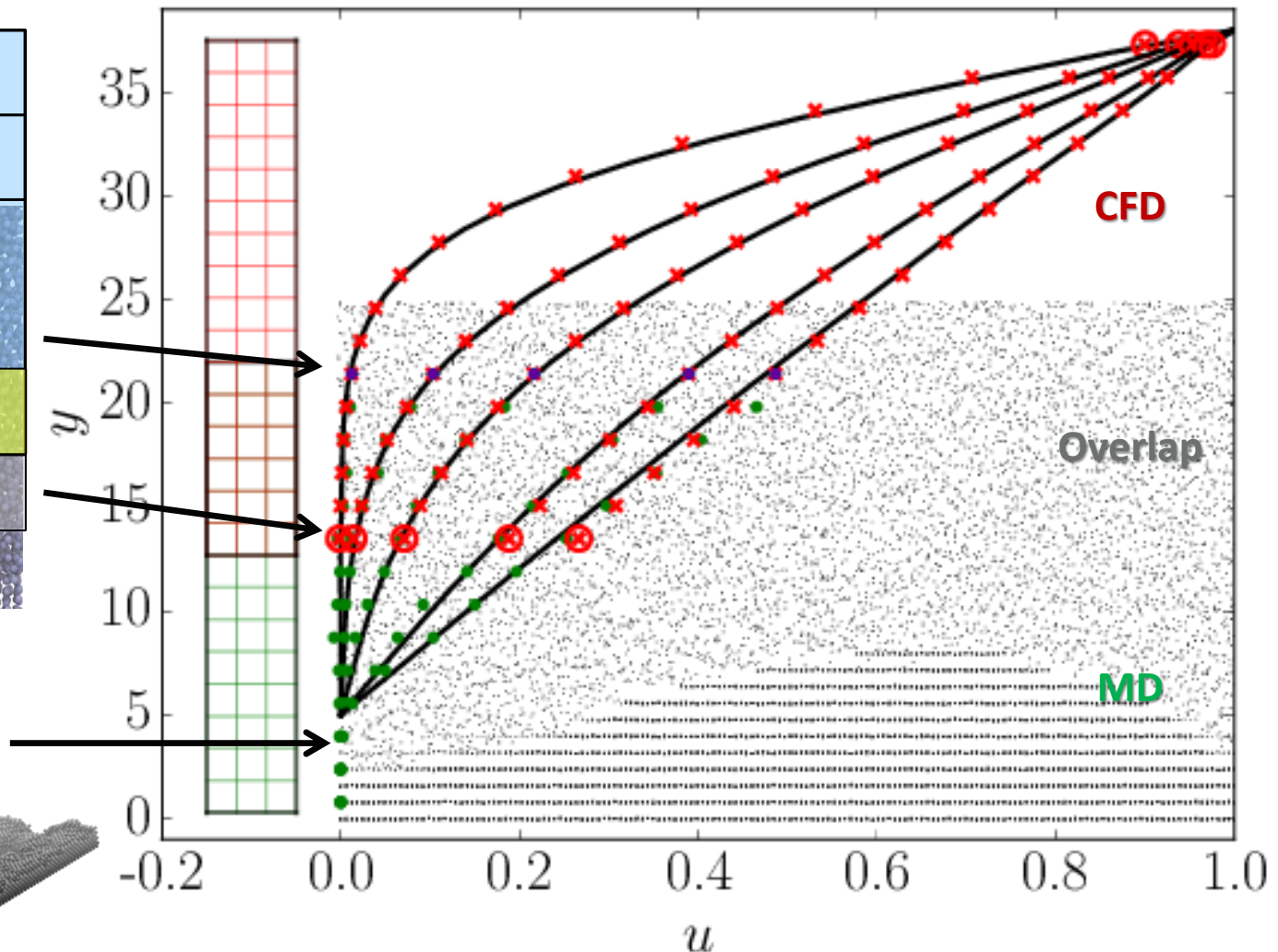
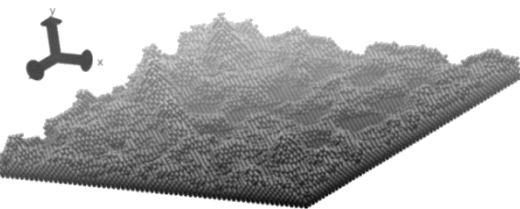




Coupling Results – Couette Flow

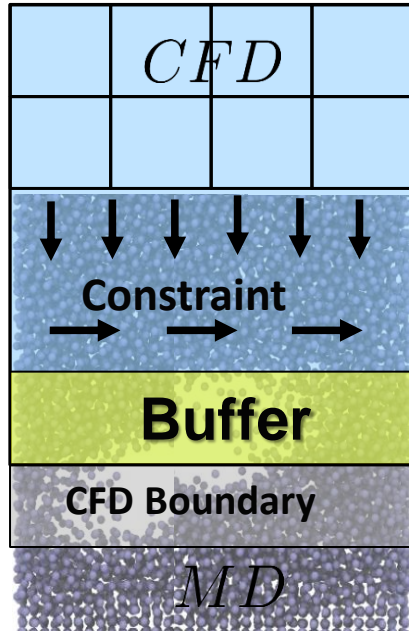


Rough wall shifts
zero location

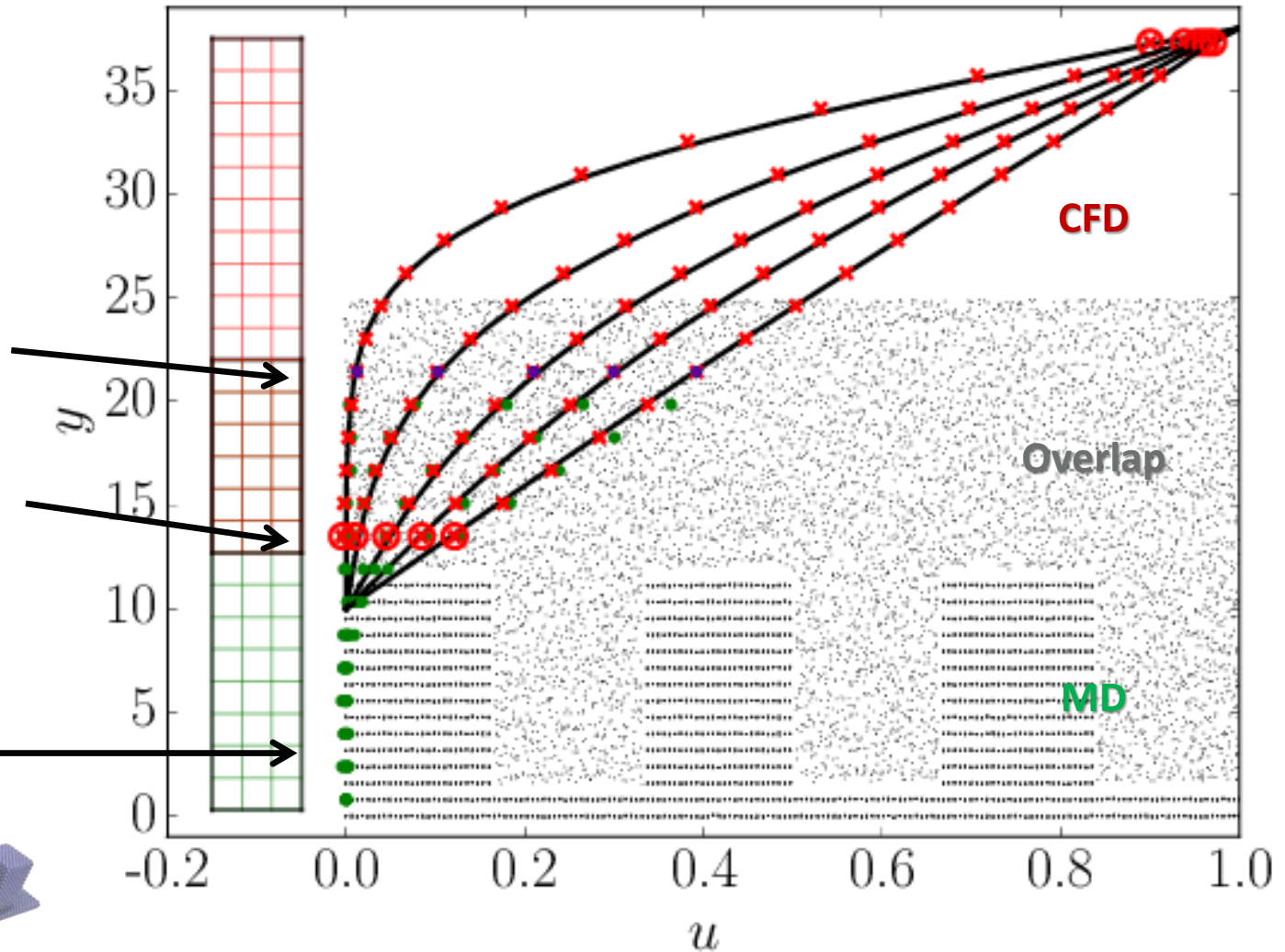
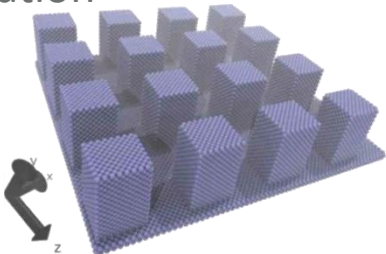




Coupling Results – Couette Flow

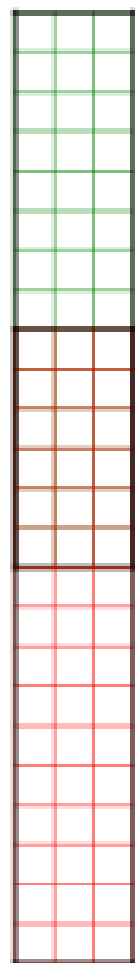


Posts shift zero
location





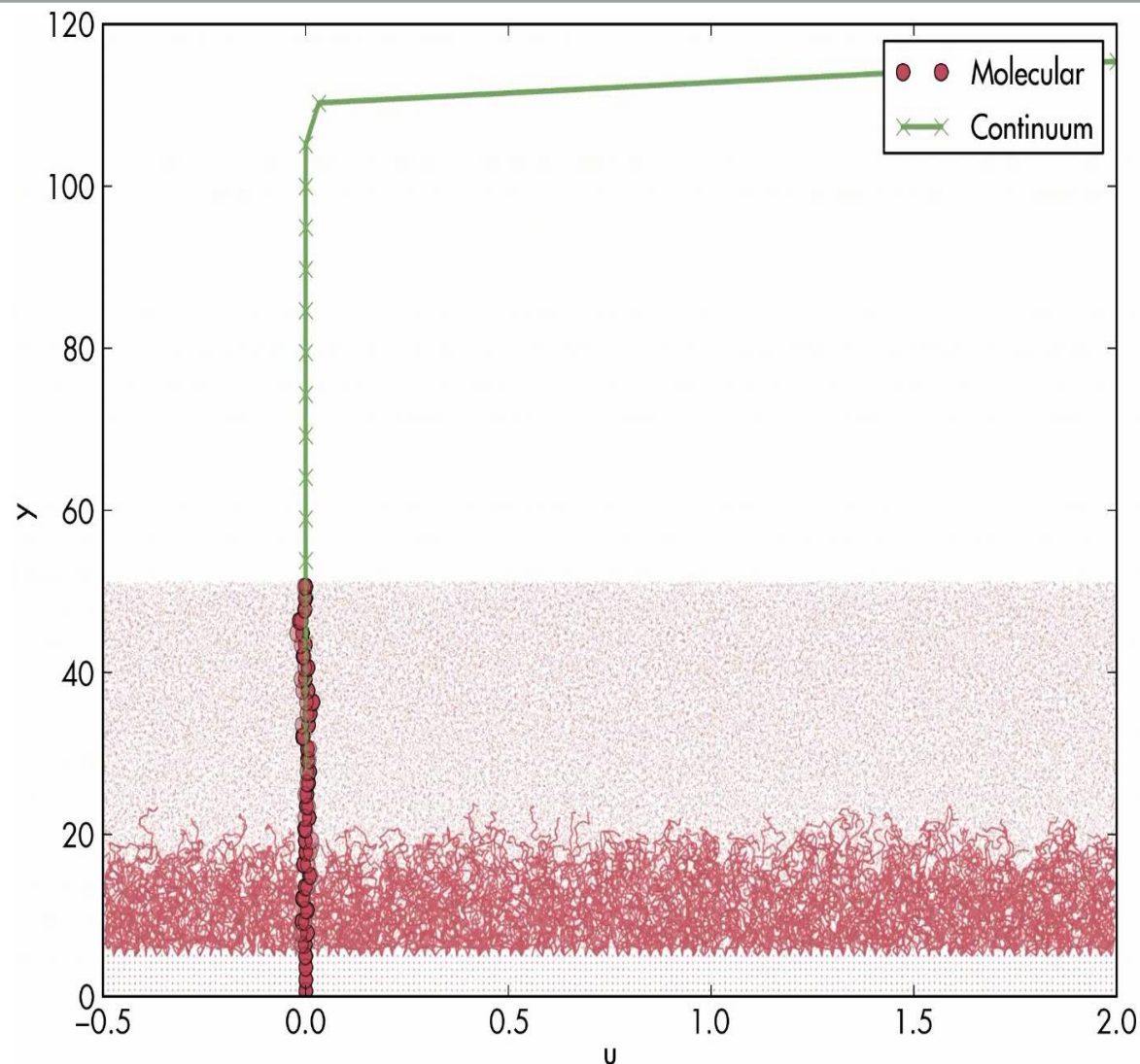
Coupling Results – Polymer Brushes



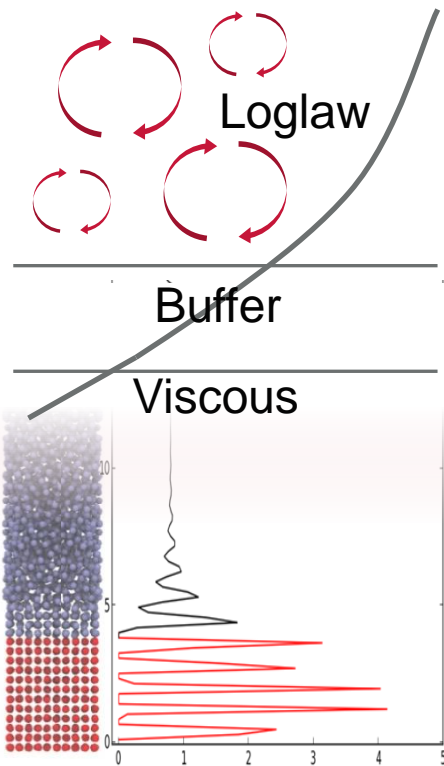
CFD
Region

Overlap
Region

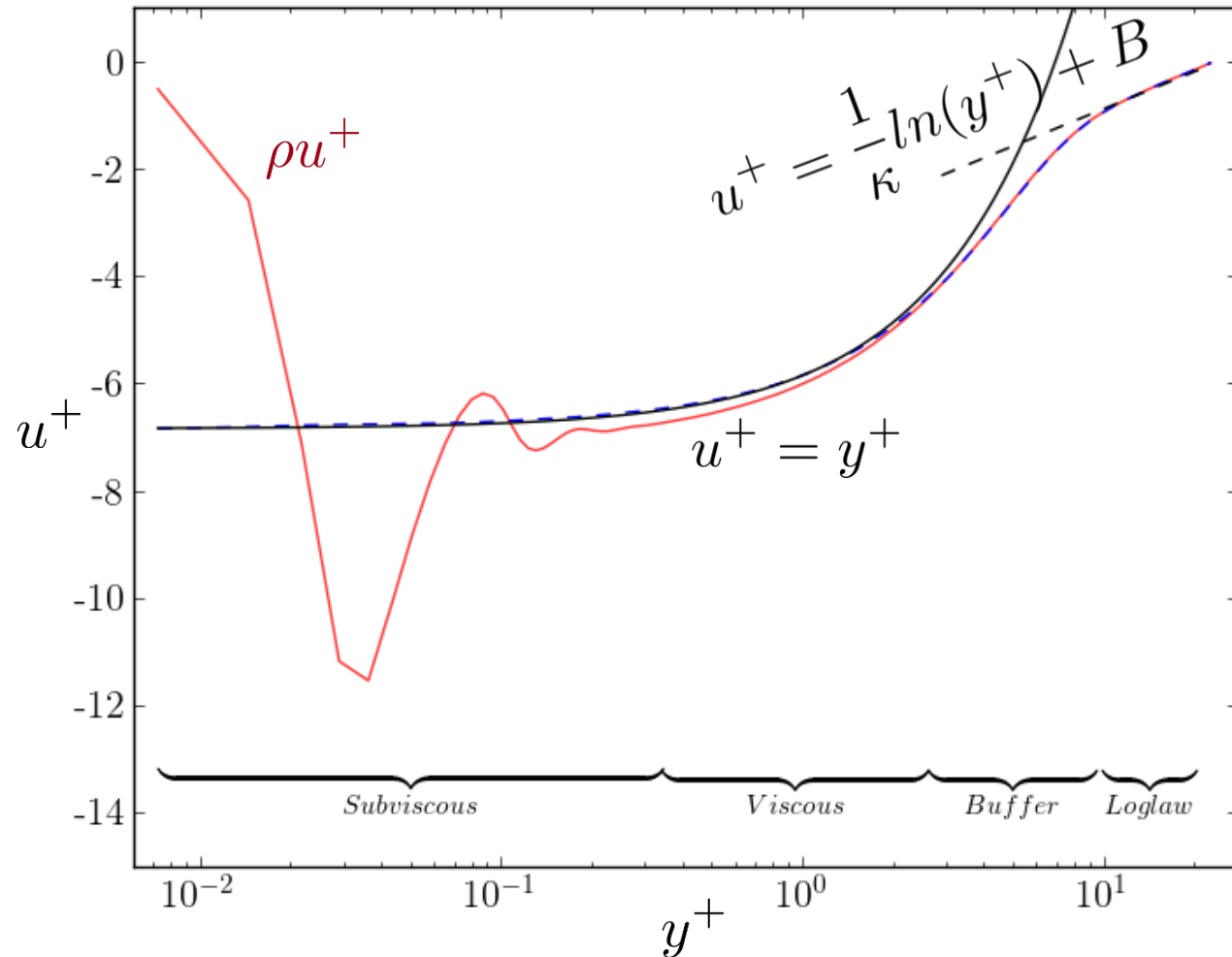
MD
Region



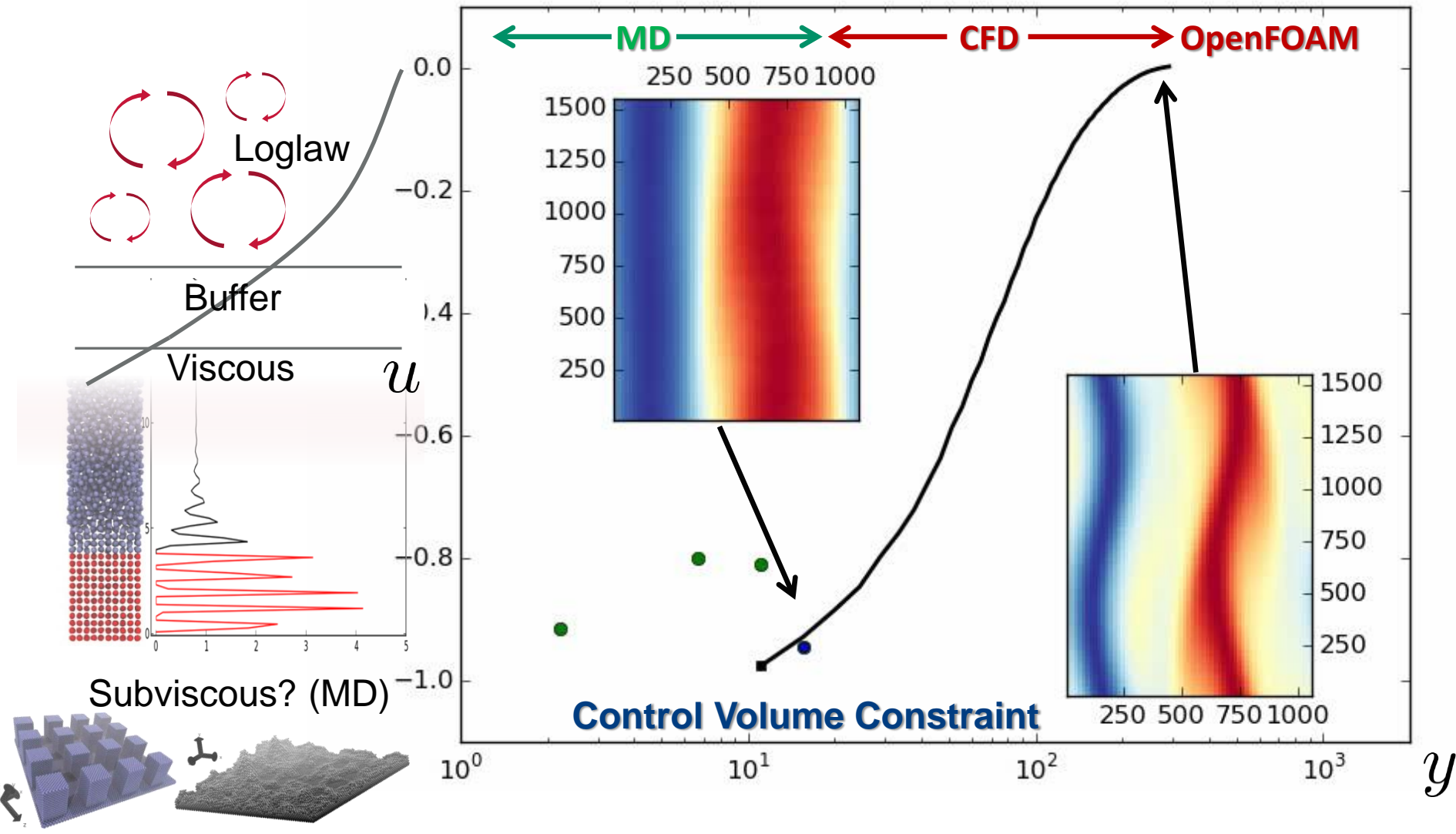
Coupling Results – Turbulent Couette



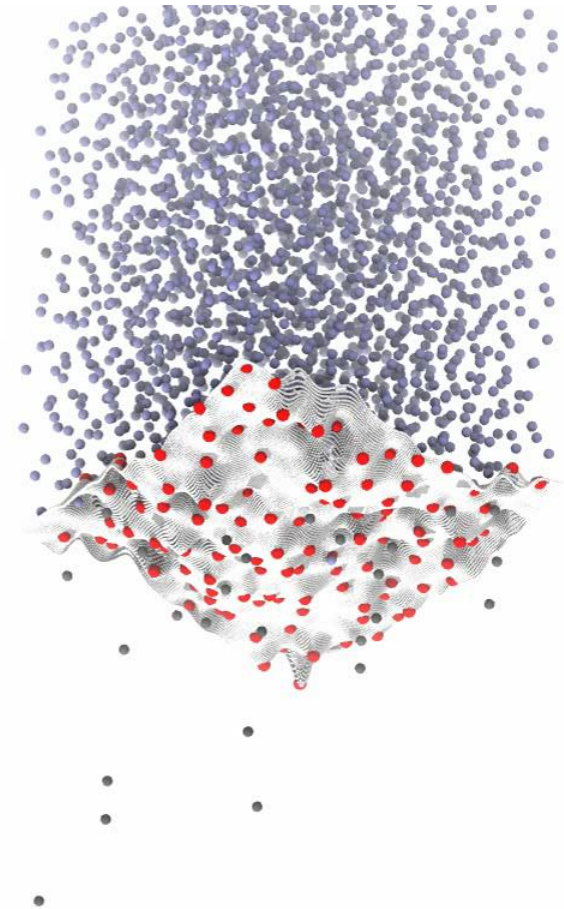
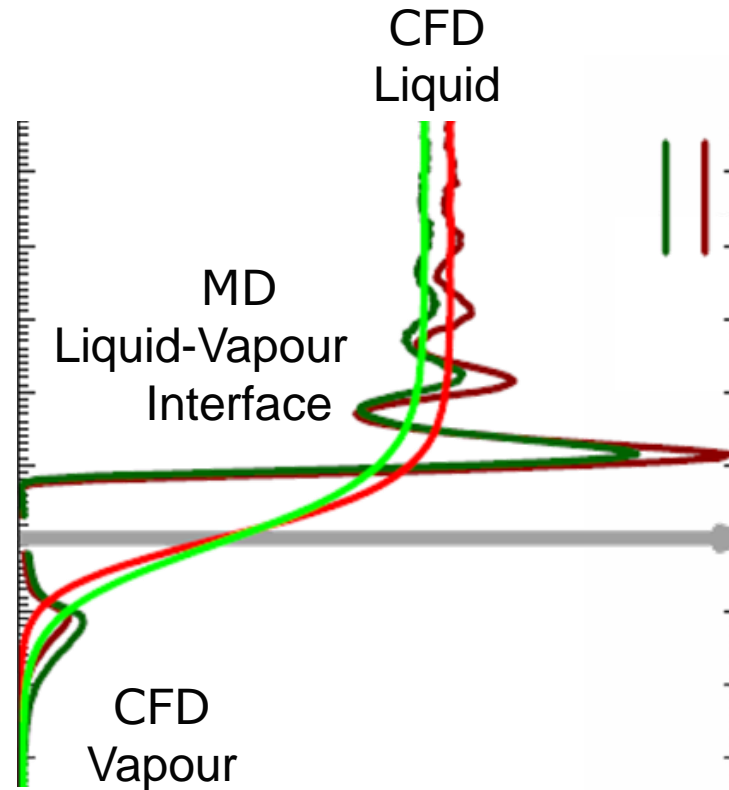
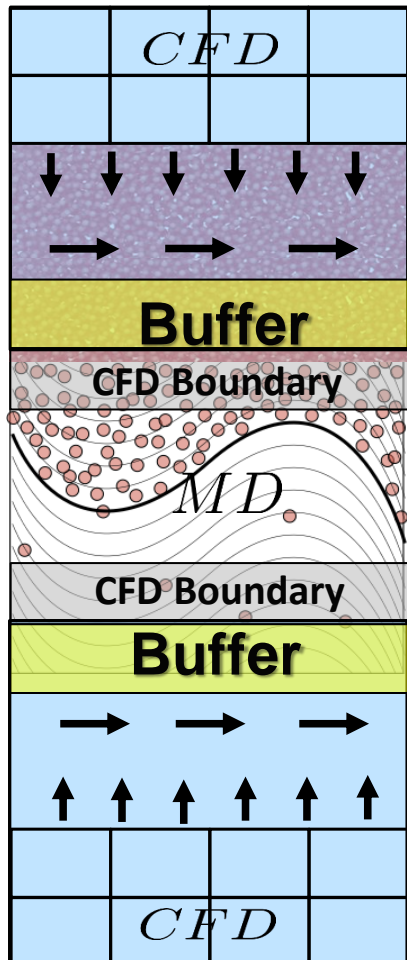
Subviscous? (MD)



Coupling Results – Turbulent Couette

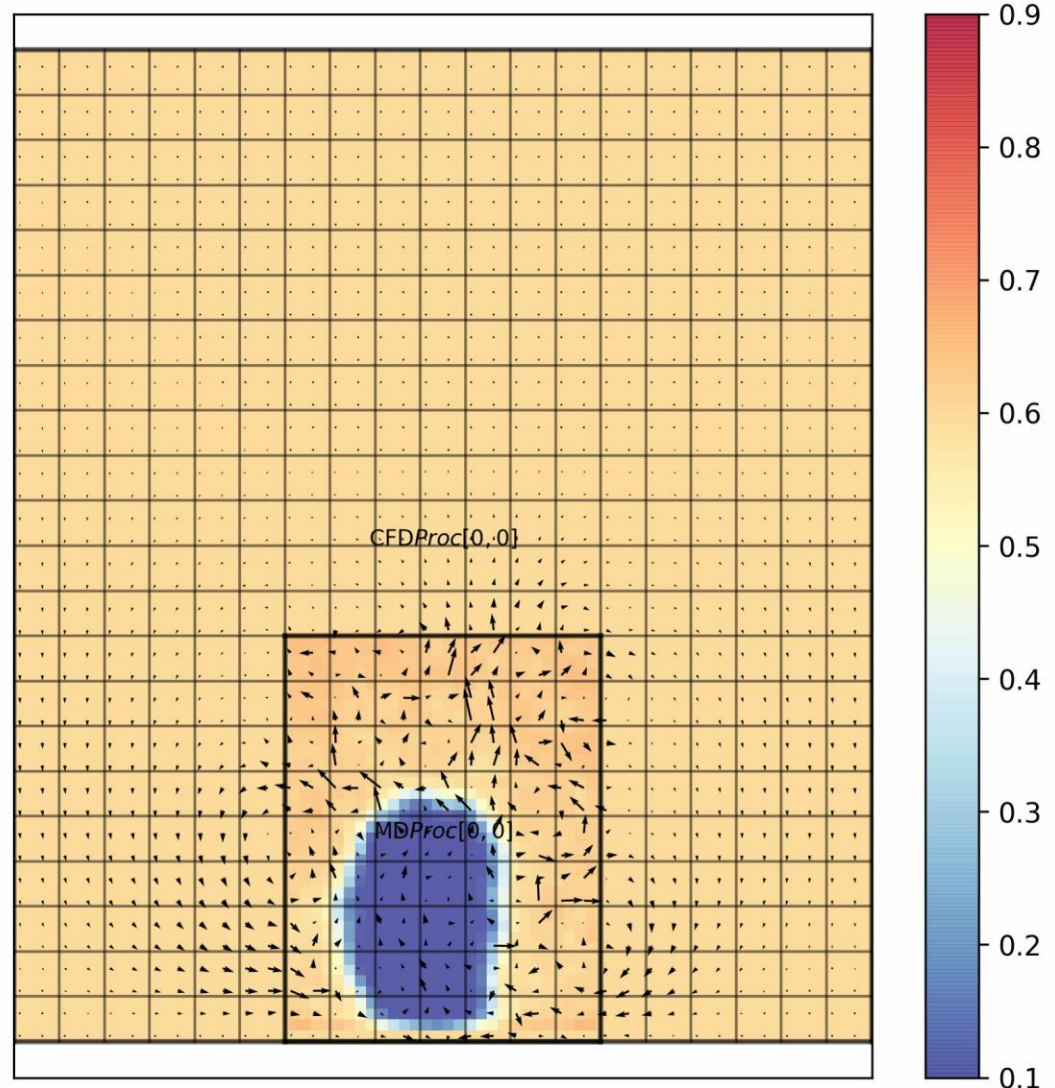


Coupled Simulation of An Interface



Coupled Simulation of Boiling

- Bubble nucleation occurs naturally in MD
- Density, velocity and temperature passed as boundary conditions



- Introduction to Molecular Dynamics (MD)
 - Solves Newton's law for individual molecules
 - Only empirical assumption is inter-molecular interaction (tuned by quantum mechanics detail)
 - Energy conserved and viscosity, surface tension, etc outputs
- Insights from Molecular Dynamics (MD)
 - Insights into minimal channel turbulent flow
 - Turbulent eddies are viscosity at inter-molecular scale, viscosity can be negative
 - Multi-phase flow, contact line and nucleation modelled
- Coupled Simulation
 - Use MD only where needed as part of a CFD simulation – including near wall, liquid vapour interfaces
 - Allows large simulations to be run cheaply