

# Multiphase Flows – WS 2022/23

## Problem Session II – **Solution:** Statistical Modeling



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# Problem Session II: Statistical Modeling

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## Agenda

- Problem Session I0: Applications
- Problem Session II (today): Statistical modeling

## Volume-Averaged Equations

- Averages of quantity  $B$  typically expressed in terms of **volume average**  $\bar{B}$  or **phase average**  $\langle B \rangle$

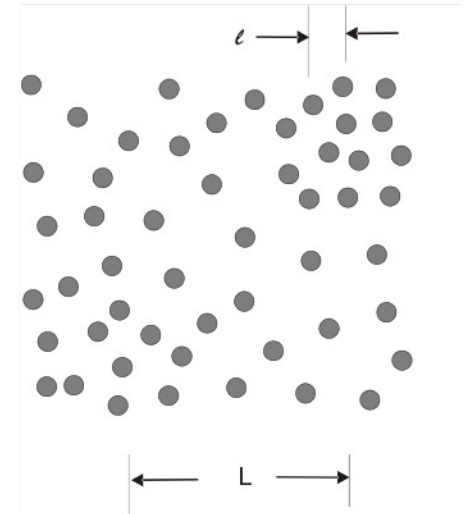
- Volume Averaging

$$\bar{u} = \frac{1}{V} \int_V u \, dV$$

- Phase Averaging

$$\langle u \rangle(\mathbf{x}, t) = \frac{1}{V_c} \int_V u(\mathbf{x}, t) \, dV$$

$$\langle u \rangle(\mathbf{x}, t) = \frac{V}{V_c} \frac{1}{V} \int_V u(\mathbf{x}, t) \, dV = \frac{1}{\alpha_c} \bar{u}(\mathbf{x}, t)$$



## Volume-Averaged Equations

- Averages of quantity  $B$  typically expressed in terms of **volume average**  $\bar{B}$  or **phase average**  $\langle B \rangle$
- For continuous phase density:  $\bar{\rho}_c = \alpha_c \langle \rho_c \rangle$
- Volume-averaged gradient operations for quantity  $B$  (for detailed derivation: see [1]):

$$\frac{\partial \bar{B}}{\partial t} = \frac{\partial \bar{B}}{\partial t} + \frac{1}{V} \int_{S_d} B(v_i n_i + \dot{r}) dS$$
$$\frac{\partial \bar{B}}{\partial x_i} = \frac{\partial \bar{B}}{\partial x_i} - \frac{1}{V} \int_{S_d} B n_i dS$$

with  $V$ : control volume,  $S_d$ : surface of dispersed phase in control volume,  
 $n_i$ : normal outward vector of particle surface,  $r$ : particle radius

## Problem I: Volume-Averaged Continuity Equation

*The general continuity equation for the carrier phase of a two-phase mixture is given as*

$$\frac{\partial \rho_c}{\partial t} + \frac{\partial \rho_c u_i}{\partial x_i} = 0.$$

*Derive the volume averaged continuity equation of the carrier phase!*

*(Express in terms of phase averages, and mass averaged velocity)*

# Problem Session I I: Statistical Modeling

## Problem I: Solution

Local volume average:  $\overline{\frac{\partial \rho_c}{\partial t}} + \overline{\frac{\partial \rho_c u_i}{\partial x_i}} = 0$

With gradient operators:  $\frac{\partial \overline{\rho_c}}{\partial t} + \frac{1}{V} \int_{S_d} \rho_c (v_i n_i + \dot{r}) dS + \frac{\partial \overline{\rho_c u_i}}{\partial x_i} - \frac{1}{V} \int_{S_d} \rho_c u_i n_i dS = 0 \quad (1)$

At droplet surface – velocity of continuous phase:  $u_i = v_i + (\dot{r} + w)n_i \quad (2)$

Inserting (2) in (1):  $\frac{\partial \overline{\rho_c}}{\partial t} + \frac{\partial \overline{\rho_c u_i}}{\partial x_i} = \frac{1}{V} \int_{S_d} \rho_c w dS$

Particle velocity  
Particle growth  
Velocity of medium with respect to surface

Average mass flux:  $\overline{\rho_c u_i} = \frac{1}{V} \int_V \rho_c u_i dV$ ; mass-aver. velocity:  $\langle \rho_c \rangle \tilde{u}_i = \frac{1}{V_c} \int_V \rho_c u_i dV$

$\Rightarrow \overline{\rho_c u_i} = \alpha_c \langle \rho_c \rangle \tilde{u}_i$

Mass transfer rate per particle

$\Rightarrow \frac{\partial \alpha_c \langle \rho_c \rangle}{\partial t} + \frac{\partial \alpha_c \langle \rho_c \rangle \tilde{u}_i}{\partial x_i} = -n\dot{m}$

Local number density

## Problem 2: Rosin-Rammler Distribution

*The Rosin-Rammler distribution is frequently used to describe droplet size distributions during fuel injection. In terms of the cumulative mass distribution, it can be expressed as*

$$F_m(D) = 1 - \exp\left(-\left(\frac{D}{\delta}\right)^n\right)$$

- a) *Derive the corresponding PDF.*
- b) *For the parameters  $\delta = 144 \mu\text{m}$  and  $n = 2$ , compute the mean diameter and variance by numerical integration in MATLAB. Plot the resulting PDF and CDF.*

## Problem 2: Solution

a) PDF:  $f_m(D) = \frac{dF_m}{dD} = \exp\left(-\left(\frac{D}{\delta}\right)^n\right) \frac{n}{\delta} \left(\frac{D}{\delta}\right)^{n-1}$

b) Mean diameter:  $\mu_m = \int_0^\infty D f_m(D) dD = \int_0^\infty D \exp\left(-\left(\frac{D}{\delta}\right)^n\right) \frac{n}{\delta} \left(\frac{D}{\delta}\right)^{n-1} dD$

Variance:

$$\sigma^2 = \int_0^\infty D^2 f_m(D) dD - \mu_m^2 = \int_0^\infty D^2 \exp\left(-\left(\frac{D}{\delta}\right)^n\right) \frac{n}{\delta} \left(\frac{D}{\delta}\right)^{n-1} dD - \mu_m^2$$

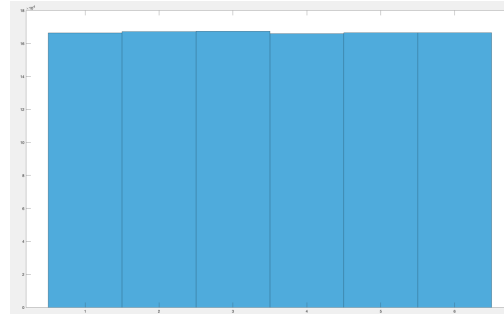
The complete code has been uploaded to Moodle.



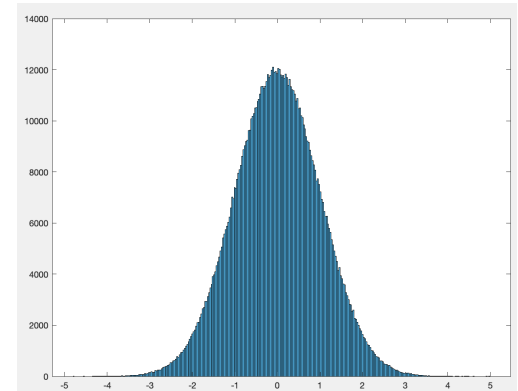
# Problem Session I I: Statistical Modeling

## Some common PDFs

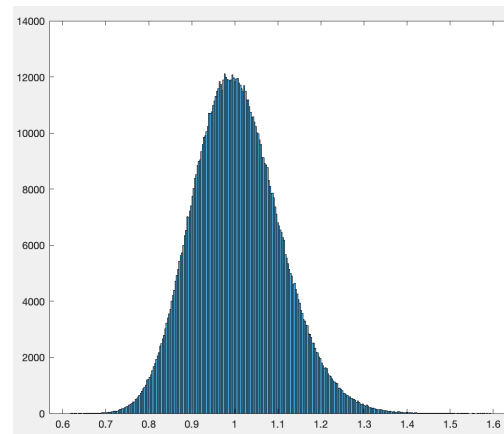
1. Flat PDF (die roll)



2. Normal distribution



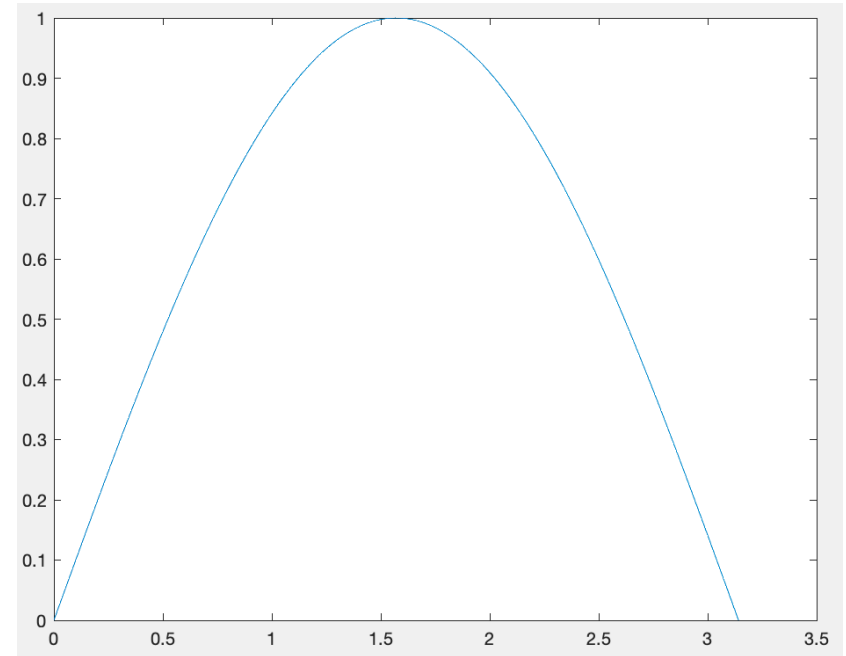
3. Log-normal distribution



## Inverse Transform Sampling

- Algorithm to generate any arbitrary distribution

1. Decide on PDF
2. Calculate CDF
3. Seed random numbers in  $y$ -axis of CDF
4. Corresponding  $x$ -values is your desired PDF

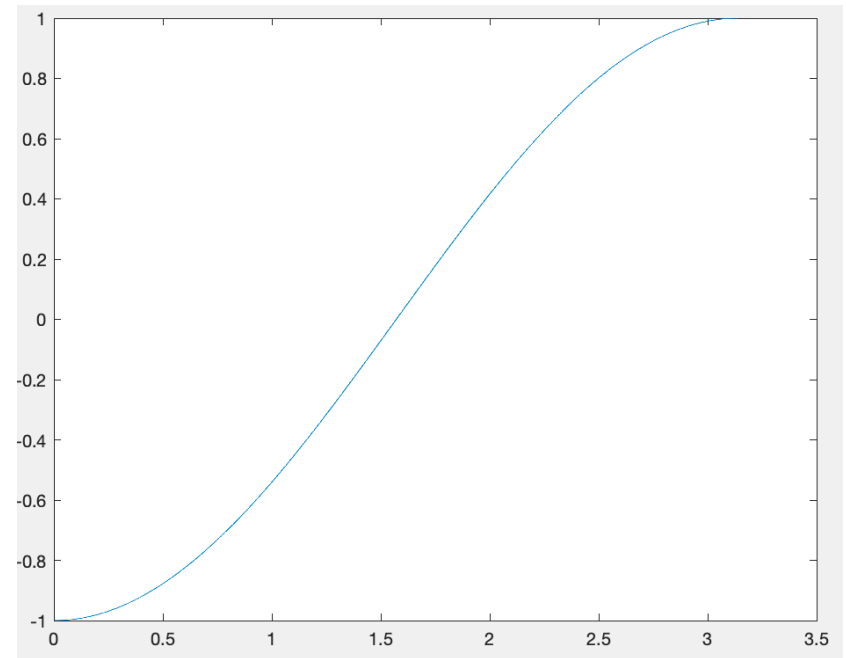


Example pdf =  $\sin(x)$

## Inverse Transform Sampling

- Algorithm to generate any arbitrary distribution

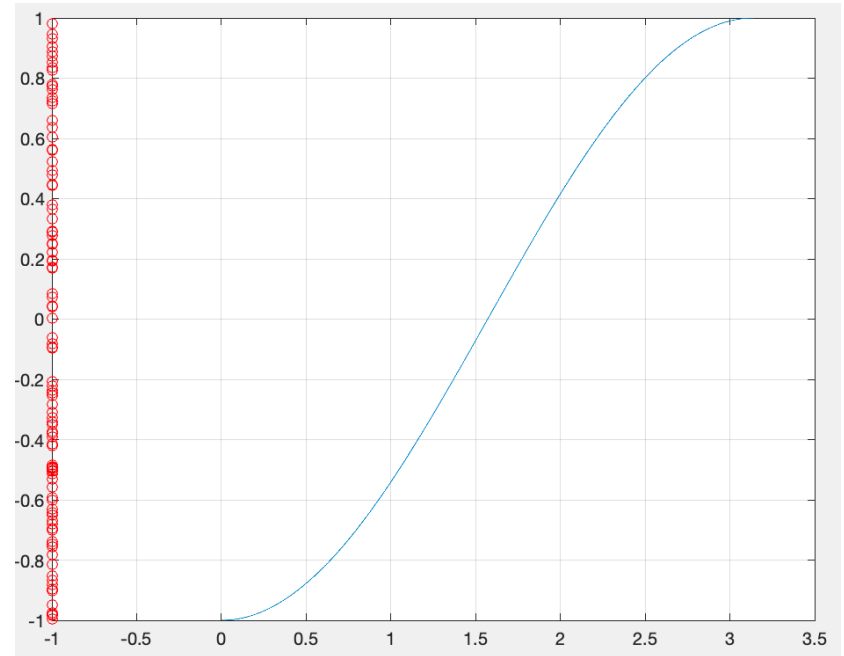
1. Decide on PDF
2. Calculate CDF
3. Seed random numbers in  $y$ -axis of CDF
4. Corresponding  $x$ -values is your desired PDF



Example cdf =  $-\cos(x)$

## Inverse Transform Sampling

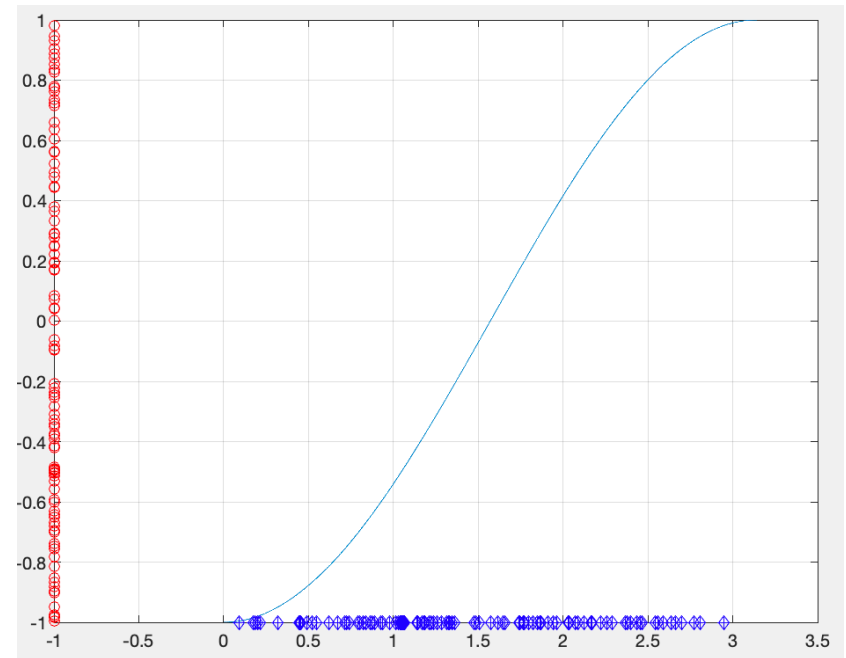
- Algorithm to generate any arbitrary distribution
  1. Decide on PDF
  2. Calculate CDF
  3. Seed random numbers in y-axis of CDF
  4. Corresponding x-values is your desired PDF



Random seeds (yvals) in y-axis

## Inverse Transform Sampling

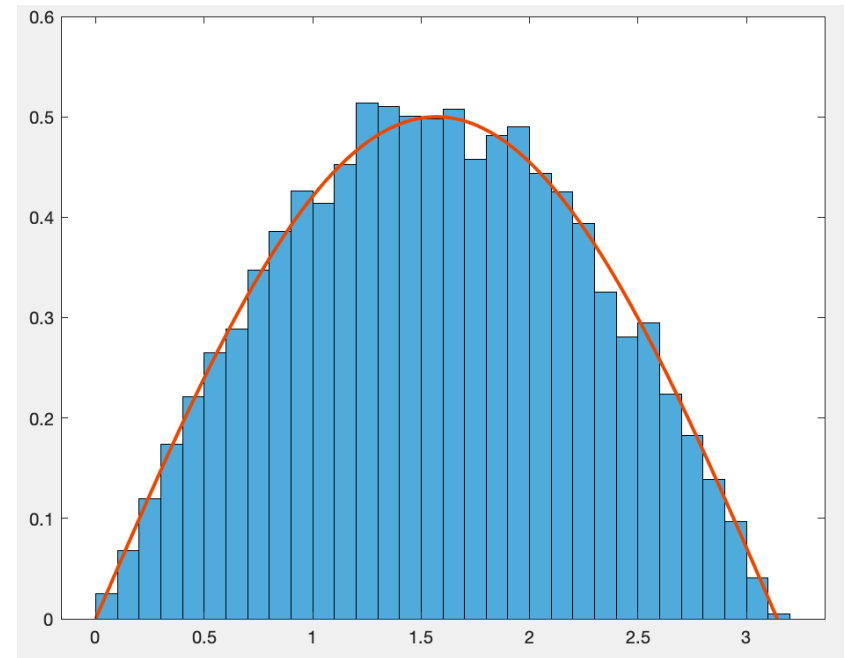
- Algorithm to generate any arbitrary distribution
  1. Decide on PDF
  2. Calculate CDF
  3. Seed random numbers in  $y$ -axis of CDF
  4. Corresponding  $x$ -values is your desired PDF



Corresponding xvals found using  $\text{acos}(-yvals)$

## Inverse Transform Sampling

- Algorithm to generate any arbitrary distribution
  1. Decide on PDF
  2. Calculate CDF
  3. Seed random numbers in  $y$ -axis of CDF
  4. Corresponding  $x$ -values is your desired PDF



Histogram of xvals

# Problem Session I I: Statistical Modeling

## Problem 3: Monte-Carlo Sampling (in MATLAB)

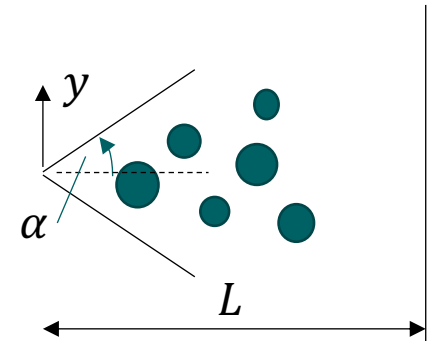
Solid particles are injected into a large chamber. Their size is assumed to be **log-normally** distributed inside their **minimum and maximum bounds of 0.2 mm and 10 mm**, respectively, with parameters  $D_m = 2\text{mm}$  and variance  $v = 0.2\text{ mm}^2$ . The particles are ejected by the nozzle at a constant absolute velocity of  $u_0 = 100\text{ m/s}$ , while their injection angle  $\alpha$  is uniformly distributed between  $-\pi/8$  and  $+\pi/8$ . The carrier phase has a constant velocity in y-direction of  $v_c = 10\text{ m/s}$ .

**Simulate the droplet motion by Monte-Carlo sampling with the given distributions of particle diameter  $D$  and injection angle  $\alpha$ . Visualize the particle distribution in terms of vertical position  $y_L$ , residence time in the chamber  $t_L$ , and x-velocity  $u_L$  at  $x = L = 1\text{m}$  as well as their joint distributions. Compute the corresponding mean values and standard deviations.**

Use MATLAB's built-in functions `rand()` and `lognrnd()` for sampling.

Other parameters:

$$\rho_d = 1000 \frac{\text{kg}}{\text{m}^3}, \mu_c = 1.846 \cdot 10^{-5} \frac{\text{kg}}{\text{m} \cdot \text{s}}, \rho_c = 1.2 \frac{\text{kg}}{\text{m}^3}$$



## Problem 3: Solution

Definition log-normal distribution:

$$f_n(D) = \frac{1}{\sqrt{2\pi\nu}D} \exp \left[ -\frac{1}{2} \left( \frac{\ln D - \ln m}{\nu} \right)^2 \right]$$

Here:  $m$  and  $\nu$  are mean and variance of the log-normal distribution of  $D$

→ but mean  $\mu$  and standard deviation  $\sigma$  of the corresponding normal distribution of  $\ln D$  are required for Matlab

with  $\mu = \ln \left( \frac{m^2}{\sqrt{\nu+m^2}} \right)$  and  $\sigma = \sqrt{\ln \left( \frac{\nu}{m^2} + 1 \right)}$

The complete code has been uploaded to Moodle.





**Thank you for your attention**

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<http://www.itv.rwth-aachen.de>