

Mathematical Institute of Charles University

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Bifurcation analysis of viscoelastic flows using deflation method

Mathematical Aspects of Fluid Flows

Kácov 2024

Deflated Continuation Method

- Deflation techniques¹
 - Goal: find multiple distinct solutions for stationary nonlinear equations
 - Idea: systematically modify a nonlinear problem to ensure that Newton's method will not converge to known roots
- Continuation methods
 - Goal: extend solution branches for other values of λ

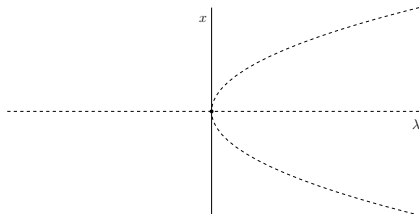


Figure: Pitchfork bifurcation $F(x, \lambda) = \lambda x - x^3 = 0$.

¹Farrell, Birkisson, and Funke, “Deflation Techniques for Finding Distinct Solutions of Nonlinear Partial Differential Equations”.

Deflation techniques

- Problem $F(u) = 0$, where $F \in C^1(X, Y)$
- Known solution $u_r \in X$, $F(u_r) = 0$, $F_u(u_r)$ non-singular
- Deflated problem $G(u) = M(u, u_r)F(u) = 0$ satisfying following properties
 1. if $u \neq u_r$ then $G(u) = 0 \iff F(u) = 0$
 2. Newton's method does not converge to u_r .
- The shifted deflation operator

$$M(u, u_r) = \left(\frac{1}{\|u - u_r\|^p} + \alpha \right) \mathbb{I}$$

- Solve the deflated problem with the same initial guesses
- Repeat the procedure until no more solutions are found

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Viscoelastic fluid

- Dimensionless equations for steady state flows

$$0 = \operatorname{div} \mathbf{v} \quad 0 = -(\mathbf{v} \bullet \nabla) \mathbf{v} + \operatorname{div} \mathbb{T} \quad 0 = -(\mathbf{v} \bullet \nabla) \mathbb{B}_{\kappa_{p(t)}} + (\nabla \mathbf{v}) \mathbb{B}_{\kappa_{p(t)}} + \mathbb{B}_{\kappa_{p(t)}} (\nabla \mathbf{v})^T - \frac{1}{\operatorname{Wi}} \mathbf{f}(\mathbb{B}_{\kappa_{p(t)}})$$

- $\mathbb{B}_{\kappa_{p(t)}}$ left Cauchy-Green tensor associated with the elastic part of the fluid response (**symmetric positive definite**)
- Two models

- FENE-CR model

$$\mathbf{f}(\mathbb{B}_{\kappa_{p(t)}}) = \frac{L^2}{L^2 - \operatorname{Tr} \mathbb{B}_{\kappa_{p(t)}}} (\mathbb{B}_{\kappa_{p(t)}} - \mathbb{I}) \quad \mathbb{T} = -p \mathbb{I} + 2 \frac{\beta}{\operatorname{Re}} \mathbb{B} + \frac{1-\beta}{\operatorname{ReWi}} \frac{L^2}{L^2 - \operatorname{Tr} \mathbb{B}_{\kappa_{p(t)}}} (\mathbb{B}_{\kappa_{p(t)}} - \mathbb{I})$$

- Giesekus model

$$\mathbf{f}(\mathbb{B}_{\kappa_{p(t)}}) = \alpha \mathbb{B}_{\kappa_{p(t)}}^2 + (1-2\alpha) \mathbb{B}_{\kappa_{p(t)}} - (1-\alpha) \mathbb{I} \quad \mathbb{T} = -p \mathbb{I} + 2 \frac{\beta}{\operatorname{Re}} \mathbb{B} + \frac{1-\beta}{\operatorname{ReWi}} (\mathbb{B}_{\kappa_{p(t)}} - \mathbb{I})$$

- Parameters: the Reynolds number Re , the Weissenberg number Wi and the solvent viscosity ratio β .

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Numerical Method

- Finite element method
- Straightforward discretization
 - $\mathbb{B}_{\kappa_{\rho(t)}}$ loses positive definiteness during computation
 - Continuation and deflation method often fail
- Reformulation of the equations based on the symmetric square root²

$$\mathbb{B}_{\kappa_{\rho(t)}} = \mathbb{C}^2$$

- Finite element stabilization techniques³ (DEVSS–TG, SUPG)
- The norm in the deflation operator

$$\|v - v_r\| + \|\nabla v - \nabla v_r\|.$$

²Balci et al., “Symmetric factorization of the conformation tensor in viscoelastic fluid models”.

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Viscoelastic fluid

- Planar sudden expansion with expansion ratio 1:4 where symmetry breaking bifurcation occurs above critical Reynolds number

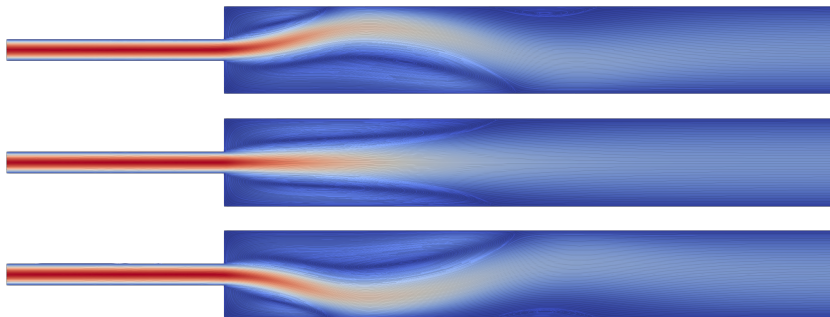


Figure: FENE-CR model, $Re = 80$, $Wi = 2$, $\beta = 0.5$, $L^2 = 100$

Sudden expansion⁴ with expansion ratio 1:4

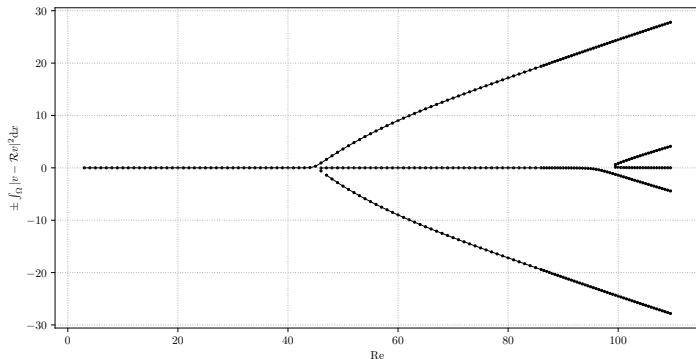


Figure: Bifurcation diagram, FENE-CR model, $Wi = 2$, $L^2 = 100$, $\beta = 0.5$

⁴Rocha, Poole, and Oliveira, “Bifurcation phenomena in viscoelastic flows through a symmetric 1:4 expansion”.

Sudden expansion with expansion ratio 1:4

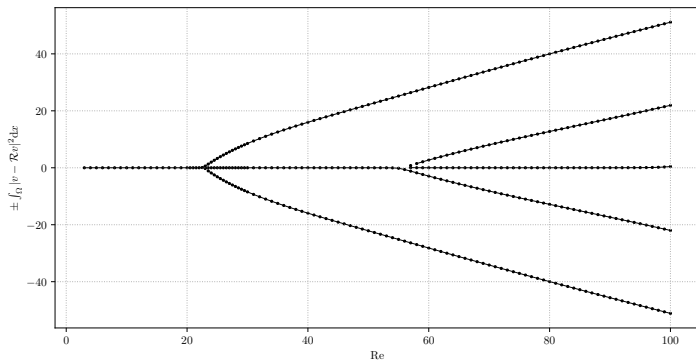


Figure: Bifurcation diagram, Giesekus model, $Wi = 5$, $\alpha = 0.5$, $\beta = 0.5$