Dimensions and Dimensional Analysis

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Outline

- The Advection-Diffusion Equation
 - Non-dimensionalising the equation
- Dimensional Analysis
 - Buckingham-Pi Theory
- Instabilities
 - Rayleigh-Taylor
 - Kelvin-Helmholtz
 - Plateau-Rayleigh

Learning Objectives

- Learn how to non-dimensionalise variables and equations
- Understand how to solve the advection-diffusion equation both analytically and numerically
- Learn how to carry out a dimensional analysis using the Buckingham-Pi theory
- Learn how to apply dimensional analysis to stability problems

Advection-Diffusion Equation

- Need an equation to demonstrate dimensional analysis on and the advection-diffusion equation is a good one to start with:
 - Consider a fluid with a chemical dissolved in it. The chemical will move with the fluid, but will also spread out due to diffusion
 - This is the classical example of advection-diffusion, but the equation appears in many other contexts as well
 - Even the Navier-Stokes equation has an advection-diffusion component at its heart, though for momentum rather than a substance (viscosity results in the diffusion of momentum):

$$\mathbf{f} = \mathbf{v} \, C \, -D \, \nabla C \qquad \qquad \frac{\partial C}{\partial t} = -\nabla \cdot C$$

 Where the lhs is the equation for the flux and the rhs is the continuity equation

Advection-Diffusion Equation

• If we substitute the flux equation into the continuity equation we get the following equation (assuming that the diffusion coefficient is constant):

$$\frac{\partial C}{\partial t} = -C \, \nabla \mathbf{v} \, - \mathbf{v} \, \cdot \nabla \mathbf{C} + D \nabla^2 \mathbf{C}$$

• If the fluid volume is conserved (i.e. $\nabla \mathbf{v} = 0$) then we arrive at the more familiar form of the advection-diffusion equation:

$$\frac{\partial C}{\partial t} = -\mathbf{v} \, \nabla \mathbf{C} + D \nabla^2 \mathbf{C}$$

Advection-Diffusion in 1D

$$\frac{\partial C}{\partial t} = -v \frac{\partial C}{\partial x} + D \frac{\partial^2 C}{\partial x^2}$$

- 1st derivative is the term associated with the motion of the chemical due to the movement of the liquid (advection)
 - Because of this 1st order terms are often referred to as "advective" even if the underlying physical mechanism isn't advection
- 2nd derivative is the term associated with the diffusion of the chemical
 - Similarly to above, 2nd order terms are often referred to as "diffusive" even if the underlying mechanism isn't diffusion

Example: Transport and Diffusion across a membrane

- Lets consider a membrane through which a fluid is being passed:
 - Within the fluid is a chemical that has a concentration C_0 on the upstream side
 - On the downstream side of the membrane it rapidly reacts and can be assumed to have a concentration of zero
 - The membrane has a thickness of h
- At first glance it appears that there are 4 different things that you can adjust in this problem:
 - *C*₀, *h*, *D* and *v*
 - How many of these things are actually independent?
 - Are there combinations of things that we can change without changing the form of the solution?

Non-dimensionalising the equation

- This is a useful way of finding the number of actual parameters in a problem
 - Also allows the underlying dependencies to be determined in a way that is independent of, for instance, the scale of the system
- Start by introducing dimensionless versions of the dependent and independent variables
- Concentration and distance have obvious ways of being made dimensionless:

$$C^* = \frac{C}{\text{With time there ar}} x^* = \frac{x}{h}$$
• With time there ar

- This is because there is no variable that only has units of time and it is found in two different variables
- We can choose either an advection time scale or a diffusion time scale

$$t^* = \frac{v t}{h}$$
 or $t^* = \frac{D t}{h^2}$

(note that there isn't a "correct" choice, with appropriate one depending on the system and personal preference)

Non-dimensionalising the equation

 Substituting for the dimensional variables and rearranging the equation leads to the following expression (using the diffusive time scale):

$$\frac{\partial C^*}{\partial t^*} = -\frac{vh}{D} \frac{\partial C^*}{\partial x^*} + \frac{\partial^2 C^*}{\partial x^{*2}}$$

 Note that the dimensionless solution only depends on one dimensionless parameter – the Peclet number

$$Pe = \frac{vh}{D}$$

What does the Peclet number represent?

$$Pe = \frac{vh}{D}$$

 As with most dimensionless groups, the Peclet number is a ratio of two effects

- The Peclet number represents the relative importance of advection compared to diffusion
 - At low Peclet numbers ($Pe \ll 1$) diffusion dominates
 - At high Peclet numbers ($Pe \gg 1$) advection dominates

Numerical Solution

- Explicit numerical solution for this equation based on finite differencing is relatively straight forward to implement
 - More on this in ACSE-3

$$\frac{\partial C^*}{\partial t^*} \approx \frac{C(x^*, t^* + \Delta t^*) - C(x^*, t^*)}{\Delta t^*}$$

$$\frac{\partial C^*}{\partial x^*} \approx \frac{C(x^* + \Delta x^*, t^*) - C(x^* - \Delta x^*, t^*)}{2\Delta x^*}$$

$$\frac{\partial^2 C^*}{\partial x^{*2}} \approx \frac{C(x^* + \Delta x^*, t^*) + C(x^* - \Delta x^*, t^*) - 2C(x^*, t^*)}{\Delta x^{*2}}$$

Numerical Solution

The governing equation

$$\frac{\partial C^*}{\partial t^*} = -Pe \frac{\partial C^*}{\partial x^*} + \frac{\partial^2 C^*}{\partial x^{*2}}$$

...can be approximated as

$$C^*_{i,j} = C(x^*_0 + i\Delta x^*, t^*_0 + j\Delta t^*)$$

$$C^*_{i,j+1} \approx C^*_{i,j} + \Delta t^* \left(\frac{-Pe(C^*_{i+1,j} - C^*_{i-1,j})}{2\Delta x^*} + \frac{(C^*_{i+1,j} + C^*_{i-1,j} - 2C^*_{i,j})}{\Delta x^{*2}} \right)$$

- For stability in this explicit scheme:
 - Again more on why this is the case in ACSE-3

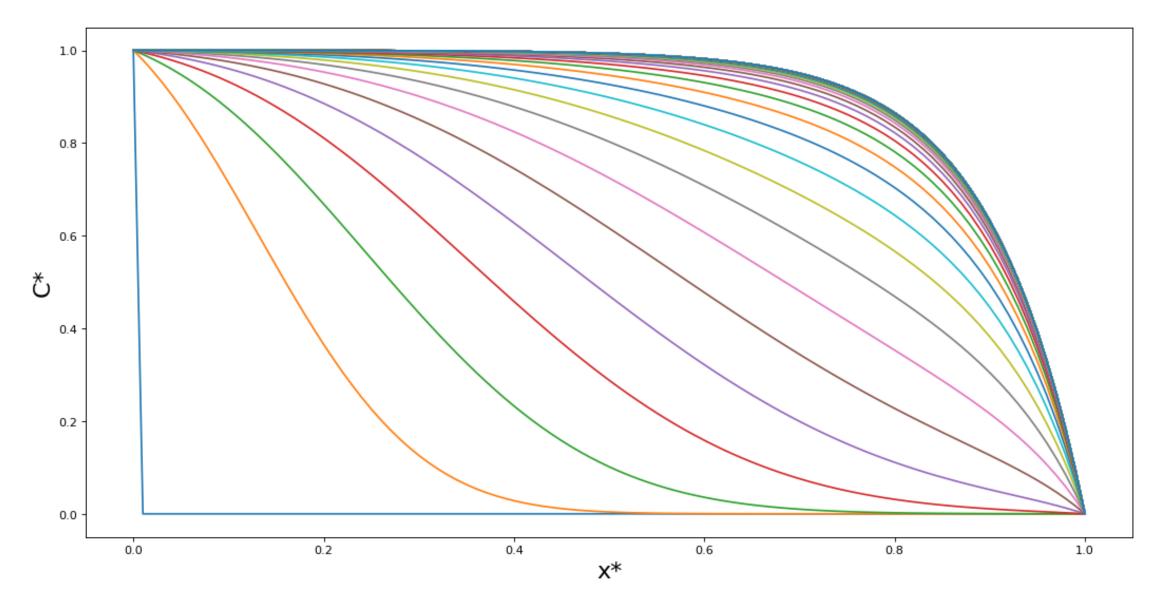
$$\Delta t^* \ll min\left(\frac{\Delta x^*}{Pe}, \frac{\Delta x^{*2}}{2}\right)$$

Python code for the implementation

```
%pylab inline
                                                                                                                        #run for 10 non-dimensional time steps
imax=101
                                                                                                                       t max = 1.0
L=1.0
#set intial condition as zero concentration
                                                                                                                       figure(num=None, figsize=(16, 8), dpi=80, facecolor='w', edgecolor='k')
Cold=zeros(imax)
                                                                                                                       xlabel('x*', fontsize=20)
                                                                                                                       ylabel('C*', fontsize=20)
Cnew=zeros(imax)
x=linspace(0,L,imax)
                                                                                                                       plot(x,Cold)
                                                                                                                       tout+=dtout
#set Peclet number
Pe = 10.0
                                                                                                                        #continue until the maximum time is exceded
                                                                                                                       while (t<t max):
dx=L/(imax-1)
                                                                                                                          #explicitely set new concentration based on old concentration
                                                                                                                          for i in range(1,imax-1,1):
#Time step set based on stability criterion
                                                                                                                            Cnew[i]=dt^*((1.0/(dx^*2))^*(Cold[i+1]+Cold[i-1]-2.0^*Cold[i])-(Pe/(2.*dx))^*(Cold[i+1]-Cold[i-1]))+Cold[i]
#advective stability criterion
dt=dx/(Pe)
                                                                                                                          t+=dt
#include diffusive criterion
dt = 0.2*min(dt, 0.5*(dx**2))
                                                                                                                          #plot a line at the specified time interval
                                                                                                                          if (t>=tout):
#set inlet concentration
                                                                                                                            plot(x,Cnew)
Cnew[0]=1.0
                                                                                                                            tout+=dtout
Cold[0]=1.0
                                                                                                                          #swap the old and the new arrays of concentration values
t=0.0
                                                                                                                          Ctemp=Cold
tout=0.0
                                                                                                                          Cold=Cnew
dtout=0.01
                                                                                                                          Cnew=Ctemp
if (dt>dtout):
                                                                                                                        show()
```

dt=dtout

Results for Pe = 10 (Each line is 0.01 dimensionless time units apart)



Analytical Solutions

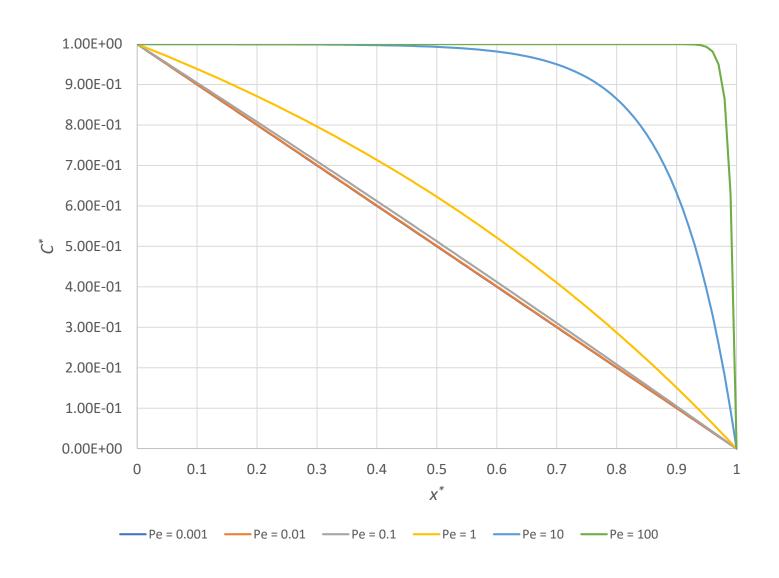
- It is straight forward to get an analytical solution to this equation if we assume steady-state
 - The behaviour that is approached as time tends to infinity
 - The PDE becomes an ODE

$$\frac{d^2C^*}{dx^{*2}} = Pe \frac{dC^*}{dx^*}$$

• Since C^* is 1 at $x^* = 0$ and C^* is 0 at $x^* = 1$ the following expression can be obtained (simple calculus, but quite a bit of algebra!):

$$C^* = \frac{e^{Pe} - e^{Pe x^*}}{e^{Pe} - 1}$$

Does the analytical solution make sense?



$$C^* = \frac{e^{Pe} - e^{Pe \, x^*}}{e^{Pe} - 1}$$

Dimensional Analysis

- As you have seen, we can obtain the relevant dimensionless groups and dependencies by non-dimensionalising the governing equations
 - This requires that we have a theory/model to describe the system

- We can still work out the relevant dimensionless groups even if we don't have a model for the system
 - How many things do we need to vary to study the system?
 - What are the dimensionless quantities that should be changed?

Number of Parameters

- The first question we can ask is how many parameters are required to describe the system?
- To do this we need to know how many variables are required to describe the system
 - E.g. length scale, viscosity, density, velocity, diffusivity etc.
- ...as well as how many base dimensions these variables involve
 - E.g. distance, time, mass etc.
 - Note base dimensions To determine the base dimensions find the minimum number required for the variables? E.g. Energy, force and pressure can all be broken down into dimensions of mass, length and time in different proportions. Sometimes you might not want to break down a dimension if it appears in more than one variable and breaking it down would introduce more dimensions than are eliminated.
- Because any resultant model must be dimensionally consistent, the number of dimensionless groups required to specify a system is equal to the number of variables minus the number of base dimensions

How do we determine the dimensionless groups? Buckingham Pi Theory

 The first thing to do is to identify the variables involved in a system and their associated dimensions

- As an example I will use a fluid flowing down a pipe under the influence of gravity
 - Relevant variables: Density (ρ) , viscosity (μ) , pipe diameter (d), velocity (v) and gravity (g)
 - Dimensions: Length (L), mass (M) and time (T)

$$\rho = \frac{M}{L^3} \qquad \mu = \frac{M}{LT} \qquad d = L \qquad v = \frac{L}{T} \qquad g = \frac{L}{T^2}$$

 We can write this problem as a matrix of variables and their associated dimensions:

- We now need to find combinations of the variables that result in the total of each of the dimensions in the combination being zero (i.e. the combination is dimensionless)
 - We already know that for this problem there can be two such independent combinations
- Mathematically this can be expressed as follows, where \mathbf{x} is a vector containing the number of each of the variables that need to be combined and $\mathbf{0}$ is a zero vector:

$$A \mathbf{x} = \mathbf{0}$$

$A \mathbf{x} = \mathbf{0}$

- Because A is not square we can't simply invert (and if it was square and invertible, the only solution would be the trivial one of a dimensionless group containing no variables!)
- For a small A we could quite easily find valid xs by inspection
 - The system is underspecified and so there are actually infinitely many solutions
- I will show a more rigorous way to achieve it

Let us split A into a square portion and a remaining portion:

$$A = \begin{pmatrix} 1 & 1 & 0 & 0 & 0 \\ -3 & -1 & 1 & 1 & 1 \\ 0 & -1 & 0 & -1 & -2 \end{pmatrix} \qquad A_1 = \begin{pmatrix} 1 & 1 & 0 \\ -3 & -1 & 1 \\ 0 & -1 & 0 \end{pmatrix} \qquad A_2 = \begin{pmatrix} 0 & 0 \\ 1 & 1 \\ -1 & -2 \end{pmatrix}$$

$$\mathbf{A}_1 = \begin{pmatrix} 1 & 1 & 0 \\ -3 & -1 & 1 \\ 0 & -1 & 0 \end{pmatrix}$$

$$\mathbf{A}_2 = \begin{pmatrix} 0 & 0 \\ 1 & 1 \\ -1 & -2 \end{pmatrix}$$

• We must similarly split **x**:

$$\mathbf{x} = \begin{pmatrix} x_{\rho} \\ x_{\mu} \\ x_{d} \\ x_{v} \\ x_{g} \end{pmatrix}$$

$$\mathbf{x_1} = \begin{pmatrix} x_{\rho} \\ x_{\mu} \\ x_{d} \end{pmatrix}$$

$$\mathbf{x_2} = \begin{pmatrix} x_v \\ x_g \end{pmatrix}$$

• We can now express the problem as follows:

$$A_1 \mathbf{x_1} = -A_2 \mathbf{x_2}$$

Or in a solvable form:

$$\mathbf{x_1} = -\mathbf{A_1}^{-1} \mathbf{A_2} \mathbf{x_2}$$

- While there are only 2 independent dimensionless groups that can be produced for this problem, there is more than one way to achieve this
 - Each value of x_2 produces a different value for x_1
 - Two independent dimensionless groups would result from having (1, 0) and (0, 1) as two vectors for $\boldsymbol{x_2}$
 - We know that they are independent because they each contain a variable that the other one does not contain

- We can obtain the following inverse
 - Note that if there is no inverse for the square matrix you should choose a different pair of variables to take to the RHS

$$A_1^{-1} = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 0 & -1 \\ 3 & 1 & 2 \end{pmatrix}$$

Using the equations from the previous slide this results in

$$\mathbf{x} = \begin{pmatrix} 1 \\ -1 \\ 1 \\ 1 \\ 0 \end{pmatrix} \qquad \text{and} \qquad \mathbf{x} = \begin{pmatrix} 2 \\ -2 \\ 3 \\ 0 \\ 1 \end{pmatrix}$$

 $\mathbf{x} = \begin{pmatrix} x_{\rho} \\ x_{\mu} \\ x_{d} \\ x_{v} \\ x_{g} \end{pmatrix}$

• Which represent the following two dimensionless groups

$$N_1 = \frac{\rho dv}{\mu} \quad \text{and} \qquad N_2 = \frac{\rho^2 g d^3}{\mu^2}$$

Reynolds Number

$$Re = \frac{
ho dv}{\mu}$$

- The Reynolds number is the most ubiquitous dimensionless group in fluid dynamics
 - Much more on it in a later lecture
 - Important use in predicting the onset of turbulence
- It represents a balance between inertial and viscous forces

$$Re \propto \frac{Inertial\ Force}{Viscous\ Force} \propto \frac{\rho v \frac{dv}{dx}}{\mu \frac{d^2 v}{dx^2}} \propto \frac{\rho v \frac{v}{d}}{\mu \frac{v}{d^2}} = \frac{\rho dv}{\mu}$$
 You should hopefully recognise the inertial and viscous terms from the Navier-Stokes equation

Galileo Number

$$Ga = \frac{\rho^2 g d^3}{\mu^2}$$

- Represents the balance between the gravitational, inertial and viscous forces
 - Will appear in problems with gravitationally driven flows
- It is proportional to the inertial force times the gravitational force divided by the viscous force squared

$$Ga \propto \frac{Inertial\ Force \times Gravity\ Force}{Viscous\ Force^2} \propto \frac{\rho v \frac{dv}{dx} \rho g}{\left(\mu \frac{d^2 v}{dx^2}\right)^2} \propto \frac{\rho v \frac{v}{d} \rho g}{\left(\mu \frac{v}{d^2}\right)^2} = \frac{\rho^2 g d^3}{\mu^2}$$

Other Dimensionless Combinations

- Note that Buckingham Pi analysis allows you to identify how many dimensionless groups are required to specify the system and allows you to identify a set of suitable numbers
- ..., but these numbers are not unique and other valid combinations are possible
- If the dimensionless groups found are N_1 , N_2 ... N_i then a new valid dimensionless can be created:

$$N_{new} = N_1^{n_1} N_2^{n_2} \dots N_i^{n_i}$$

- The main restriction on doing this is that the new set of dimensionless numbers must contain all the same variables as the original set
 - I.e. you must not use the above relationship to eliminate a variable from the set of dimensionless groups

Other Dimensionless Combinations Our Problem

- In our case, for instance we could divide the Galileo number by the Reynolds
 - This results in a new dimensionless group that represents the ratio of the gravitational to the viscous force (if this dimensionless group has a name, I don't know it!)

$$Re = \frac{\rho dv}{\mu} \qquad \qquad N = \frac{\rho g d^2}{\mu v}$$

- Alternatively we can get another set that both have names: Divide the Reynolds number squared by the Galileo number
 - This results in the Froude number Ratio of inertial to gravity forces

$$Re = \frac{\rho dv}{\mu} \qquad Fr = \frac{v^2}{gd}$$

Choosing the Appropriate Numbers

 As all of these are valid combinations the appropriate ones to use are subjective, but should be based on an understanding of the system

Use dimensionless groups that represent the main interactions in the system

- Often useful to try and keep the dimensionless groups associated with the main output variables in dimensionless groups of their own
 - This allows us to study the dimensionless outputs as functions of the dimensionless inputs

Other Non-Dimensional Quantities

 Dimensional analysis gives a method for determining appropriate combinations of dimensional quantities

- Remember that any quantities that are already dimensionless need to also be included in any analysis
 - Exponents
 - Shape
 - For simple shapes there may be dimensionless groups made of dimensional variables that can specify the problem (e.g. aspect ratios)
 - More complex shapes may not be as simply quantified

Instabilities

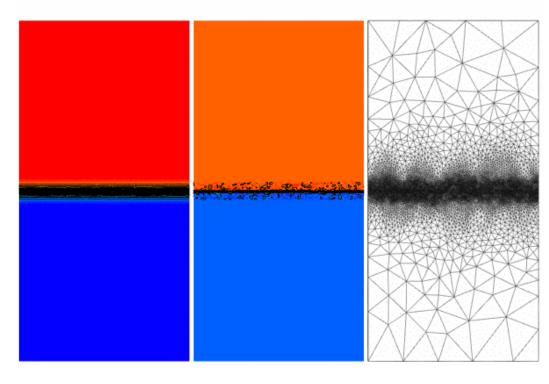
- Instabilities can be tricky to model
 - Inherently time dependent
 - Can be triggered by small fluctuations
 - Numerical errors may trigger instabilities more easily than they really occur
 - ... or models can be more stable than the real world and instabilities are not triggered
- Dimensional analysis useful for investigating and quantifying instabilities
 - Both the conditions for the onset and the subsequent behaviour
- An important instability is that associated with the transition from laminar to turbulent flow
 - Characterised by the Reynolds number
 - We will not be looking at this instability here as you will be doing more on this transition in the Fluid Mechanics lecture

Rayleigh-Taylor Instability

A dense fluid over a less dense one

- Inherently unstable unless there are interfacial effects
 - Surface tension or diffusion can potentially stop the instability
- Density, gravity and viscosity can all impact the size of the instabilities and how fast they grows

Simulation of Rayleigh-Taylor instability with miscible fluids using Fluidity



- ullet To reduce the size of our analysis lets assume that both fluids have the same kinematic viscosity, v
 - $v = \frac{\mu}{\rho} (\text{units: m}^2/\text{s})$
 - If the viscosities were different then the ratio of the viscosities could appear as one of the dimensionless groups
- There are two densities ρ_h and ρ_l
- Gravity, g, is the other physical property of the system
- We want to investigate two parameters:
 - λ is the wavelength of the instability
 - We could equivalently have used the wavenumber of the instability, which is proportional to the inverse of the wavelength
 - *t* is the timescale of the instability
 - E.g. how long the instability takes to grow to a given size

- We have 6 variables $(v, g, \rho_h, \rho_l, \lambda \text{ and } t)$ and 3 dimensions (M, L and T)
- This implies that 3 dimensionless groups are required to define the system
 - We want two of them to involve λ and t keep what we want to predict separate
 - There will then be a 3rd independent one

- We can solve using the x associated with either ρ_l , λ or t as one and the others zero for each of the variables
- This will result in the following 3 dimensionless groups:

$$\lambda^* = \frac{\lambda g^{1/3}}{v^{2/3}}$$
 $t^* = \frac{t v^{1/3}}{g^{2/3}}$ $N_\rho = \frac{\rho_h}{\rho_l}$

• For the density contrast it is actually more usual to use the Atwood number:

$$A=rac{
ho_h-
ho_l}{
ho_h+
ho_l}$$
 ...but this is just a function of the above dimensionless group anyway $N_{
ho}-1$

$$A = \frac{N_{\rho} - 1}{N_{\rho} + 1}$$

$$\lambda^* = \frac{\lambda g^{1/3}}{v^{2/3}} \qquad t^* = \frac{t v^{1/3}}{g^{2/3}} \qquad A = \frac{\rho_h - \rho_l}{\rho_h + \rho_l}$$

- Having done this analysis we can say, for instance, that the dimensionless wavelength of the instability at a given dimensionless time should be a function of the Atwood number only (assuming the same starting geometry)
- This, of course, assumes that we were correct in our identification of the important variables in the system!

Plateau-Rayleigh Instability

- Confusingly there are two common instabilities named after Lord Rayleigh
 - The other person associated with this instability is Joseph Plateau was a Belgian physicist who did a lot of work on foam, much of it after going blind
- The Plateau-Rayleigh instability is what causes a stream of liquid to break into droplets
- This phenomena is used in ink-jet printing



Plateau-Rayleigh Instability

- Surface Tension will try to break the stream into droplets
 - Surface area can be reduced by forming a neck and, ultimately, breaking up the stream into spheres
- Momentum of the fluid counteracts this tendency
 - This will depend on the velocity of the liquid in the jet and its density
- Note that viscosity plays a role, but it is a secondary one for fast flowing jets
- The perturbations will grow with time
- ... with a size which depends on the parameters of the system
 - Can control droplet size in an ink-jet printer for instance

Dimensional Analysis Plateau-Rayleigh

- There are a number of parameters in this system:
 - Density of the fluid, ρ
 - Velocity of the fluid, v
 - Surface tension, γ
 - Radius of the stream, r
- There are two important variables that need to be investigated:
 - ullet The size of the instabilities (related to the size of the droplets formed), l_{crit}
 - ullet The time taken for the instability to grow, t_{crit}

Dimensional Analysis Plateau-Rayleigh

- We have 6 variables (ρ , v, γ , r, l_{crit} and t_{crit})
- 3 dimensions (M, L and T)
- There are therefore 3 dimensionless groups
- Show for yourself that a suitable set are:

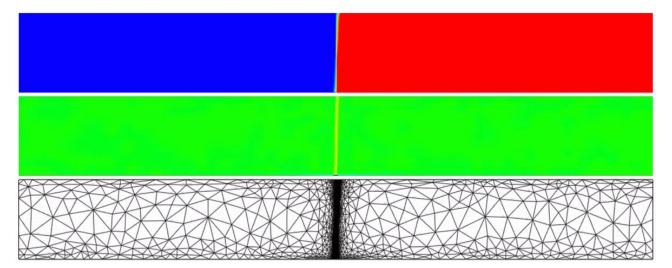
$$l^* = \frac{l_{crit}}{r} \qquad \qquad t^* = t_{crit} \sqrt{\frac{\gamma}{\rho r^3}} \qquad \qquad N_2 = \frac{v^2 \rho r}{\gamma}$$

• If you wish to include viscosity, μ , there will be an extra dimensionless group, with the obvious candidate being the Reynolds number

Kelvin-Helmholtz Instabilities

- Occur when two different fluids of different densities flow over one another with an interface between them or when different regions of a single density stratified fluid are experiencing shearing flow
 - This is different to the Rayleigh-Taylor instability in that the fluids are assumed to initially be stably stratified

Simulation with Kelvin-Helmholtz instabilities (lock exchange problem)

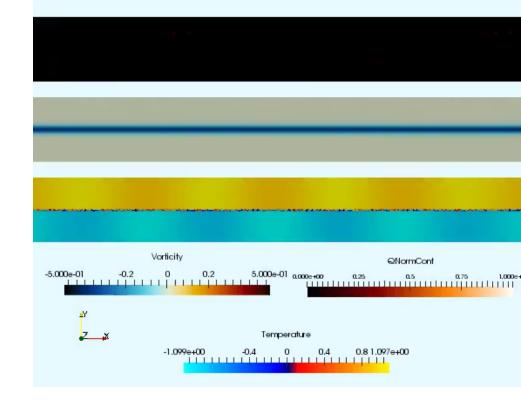


Kelvin-Helmholtz instability seen in clouds



Dimensional Analysis Kelvin-Helmholtz

- Consider the inviscid case
- We have the following physical variables:
 - Density of the two fluids ho_h and ho_l
 - Gravity -*g*
 - Difference in velocity between the fluids Δv
- ullet We wish to investigate the size of the instability generated h
- Derive a set of dimensionless groups to characterise this problem
 - Ensure that one of them represents a dimensionless height h^st
- What additional dimensionless group would be required if we wished to include viscosity?



Some Commonly Used Dimensionless Groups

Name	Formula	Ratio
Reynolds Number	$Re = \frac{\rho dv}{\mu}$	Ratio of fluid inertial and viscous forces
Bond Number	$Bo = \frac{\rho g d^2}{\gamma}$	Ratio of gravity to capillary forces
Froude Number	$Fr = \frac{v}{\sqrt{gd}}$	Ratio of inertial to gravitational forces (actually the sqrt). Important for fluid waves
Nusselt Number	$Nu = \frac{hd}{k}$	Ratio of convective to conductive heat transfer
Prandtl Number	$Pr = \frac{C_{PB}\mu}{k}$	Ratio of viscous to thermal diffusion
Peclet Number	$Pe = \frac{dv}{D}$	Ratio of advection to diffusion
Schmidt Number	$Sc = \frac{\mu}{\rho D}$	Ratio of viscous to molecular diffusion
Laplace Number	$La = \frac{\gamma \rho d}{\mu^2}$	Ratio of viscous to molecular diffusion

This is just a small selection of dimensionless numbers that mainly reflects my research interests – All fields of Physics and Engineering will have their own collection of important dimensionless numbers