# Preferential concentration of impurities in turbulent suspensions

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## In collaboration with

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## **Particle-laden flows**



Finite-size and mass impurities advected by turbulent flow

## **Preferential concentration**



Particles have **inertia** and do **not** follow exactly the fluid flow ⇒ they distribute **non-homogeneously** 

## Outline

Lecture 1

#### Introduction

Model, applications (rain, planets), questions

#### **Small-scale clustering**

Relation with dissipative dynamical systems, fractal attractors, etc.

Lecture 2

#### Inertial range clustering

Scale-dependence of inertia effects

## **Dispersed suspensions**

- **Passive suspensions:** no feedback of the particles onto the fluid flow (e.g. very dilute suspensions)
- **Rigid spherical particles** that are assumed to

(i) be much smaller than the smallest active scale of the flow (Kolmogorov scale in turbulence)
 (ii) have a very small Reynolds number

 $\Rightarrow$  Surrounding flow = Stokes flow  $\Rightarrow$  Maxey & Riley (1983)



$$\begin{split} m_p \ddot{X} &= m_f \frac{\mathrm{D}\boldsymbol{u}}{\mathrm{D}t} (\boldsymbol{X}, t) - 6\pi a \mu [\dot{\boldsymbol{X}} - \boldsymbol{u}(\boldsymbol{X}, t)] - \frac{m_f}{2} \left[ \ddot{\boldsymbol{X}} - \frac{\mathrm{d}}{\mathrm{d}t} \left( \boldsymbol{u}(\boldsymbol{X}, t) \right) \right] \\ &+ \text{Buoyancy} \\ &+ \text{Faxén corrections} \qquad - \frac{6\pi a^2 \mu}{\sqrt{\pi \nu}} \int_0^t \frac{\mathrm{d}s}{\sqrt{t-s}} \frac{\mathrm{d}}{\mathrm{d}s} [\dot{\boldsymbol{X}} - \boldsymbol{u}(\boldsymbol{X}, s)] \end{split}$$

# **Very heavy inertial particles**

• Impurities with mass density  $\rho_p \gg \rho_f$  $\ddot{\boldsymbol{X}} = -\frac{1}{\tau} \left( \dot{\boldsymbol{X}} - \boldsymbol{u}(\boldsymbol{X}, t) \right)$ Prescribed velocity field (random or solution to Navier-Stokes) • Viscous drag  $\Rightarrow$  Response time (Stokes time):  $\tau = \frac{2}{9} \frac{\rho_p}{\rho_f} \frac{a^2}{\nu}$  **Stokes number**  $\mathbf{St} = \tau/\tau_\eta$   $\tau_\eta$  turnover time associated to the Kolmogorov dissipative scale  $au_n = \eta / \delta_n u = \varepsilon^{-1/3} \eta^{2/3}$ • Minimal model: 2 parameters  $\begin{cases} St & inertia \\ Re & turbulence intensity \end{cases}$ 

 $\Rightarrow$  allows for a systematic investigation

# **Clustering of heavy particles**

- Important for estimating
  - particle interactions (collisions, chemical reactions, gravitation)
  - fluctuations in the concentration of a pollutant
  - possible feedback of the particles on the fluid

#### • Different mechanisms

*Dissipative dynamics* ⇒ **attractor** 







## Philosophy

- Describe with as much generality as possible clustering in turbulent flows
- Find models to disentangle these effects and understand their physics

# **Rain initiation**

## Warm clouds

1 raindrop = 10<sup>9</sup> droplets Growth by continued condensation way = too slow







Collisions

Polydisperse suspensions with a wide range of droplet sizes with different velocities Larger, faster droplets overtake smaller ones and collide



Droplet growth by **coalescence** 

# Formation of the Solar system

#### Protoplanetary disk after the collapse of a nebula

- (I) Migration of dust toward the equatorial plane of the star
- (II) Accretion ⇒ 10<sup>9</sup> *planetesimals* from 100m to few km



From Bracco et al. (Phys. Fluids 1999)



# **Dissipative range clustering**

Stokes drag ⇒ dissipative dynamics

At large times, particle trajectories converge to a dynamically evolving **attractor**, which is in general multifractal

- In other terms, the phase-space particle density f(x, v, t) becomes singular in the asymptotic stationary regime
- Relevant tools: borrowed from dissipative dynamical systems (Lyapunov exponents, fractal dimensions, etc.)

## Attractor and mass distribution

• Dissipative system  $\Rightarrow$  trajectories converge to a fractal



attractor f(x, v, t) density of particles is singular

 $\Rightarrow$  need for characterizing the particle distribution in terms of **mass**.

$$m_r(x,t) = \int_{|y| < r} f(x + y, t) \, dy \equiv \text{ probability to have a particle in}$$
  
the ball of size  $r$ 

x chosen as the position of a given particle  $m_r({old X}(t),t)=m_r(t)$ 

## **Fractal dimensions**

- Scale-dependence of the moments of mass  $\langle m_r^p(t) \rangle$  $\langle \cdot \rangle =$  average over all trajectories (i.e. w.r.t. the density f)
- Examples: particles uniformly distributed

• Generically, mass is not uniformly distributed on the set but there are fluctuations  $\Rightarrow \langle m_r^p \rangle \sim r^{p\mathcal{D}_{p+1}}$ 

## $\mathcal{D}_p$ = spectrum of dimension

(Grassberger, Hentschel-Procaccia 1983)

 $\mathcal{D}_1 = information dimension \qquad \mathcal{D}_2 = correlation dimension$ 

## **Tangent system**

• Linearization  $\dot{X} = F(X,t) \Rightarrow \dot{\delta X} = D_X F(X(t),t) \delta X$ 

• **1D**: 
$$\delta X(t) = \delta X(0) e^{\int_0^t D_X F(s) ds}$$
  
 $\frac{1}{t} \ln \frac{|\delta X(t)|}{|\delta X(0)|} = \frac{1}{t} \int_0^t D_X F(s) ds \xrightarrow{} \langle D_X F \rangle$   
 $t \to \infty$ 

 Generalization to multi-dimensional systems: Linearized system: δX(t) = W<sub>0,t</sub> δX(0) W<sub>0,t</sub><sup>T</sup> W<sub>0,t</sub> symmetric positive matrix diagonalizes in Q<sub>t</sub><sup>T</sup> Λ<sub>t</sub> Q<sub>t</sub> with Λ<sub>t</sub> = diag[e<sup>tρ<sub>1</sub>(t)</sup>,..., e<sup>tρ<sub>d</sub>(t)</sup>] ρ<sub>1</sub>(t) > ··· > ρ<sub>d</sub>(t) ρ<sub>i</sub>(t) = stretching rates (or finite-time Lyapunov exponents)

#### Lyapunov exponents

- **Oseledets** ergodic theorem:  $\rho_i(t) \to \lambda_i$  as  $t \to \infty$  $\lambda_1, \dots, \lambda_d = Lyapunov$  exponents ( $\approx$  law of large numbers)
- Large deviations of the stretching rates  $p_t(\rho_1, \dots, \rho_d) \propto e^{-t\mathcal{H}(\rho_1 - \lambda_1, \dots, \rho_d - \lambda_d)}$  $\mathcal{H} = rate function$

convex, attaining its minimum (equal to 0) at 0



## Lyapunov exponents and mass distribution

•  $\lambda_1 =$  growth rate of an infinitesimal segment  $\lambda_1 + \lambda_2 =$  growth rate on an infinitesimal surface  $\lambda_1 + \lambda_2 + \lambda_3 =$  growth rate on an infinitesimal volume

 $\lambda_1 + \cdots + \lambda_d$  = growth rate of phase-space volumes

• Chaotic dissipative systems:  $\begin{cases} \lambda_1 > 0 \\ \lambda_1 + \dots + \lambda_d < 0 \end{cases}$ 

J+1

J

 ${}^{k}$ 

 $\cdot + \lambda_k$ 

 $\lambda_1 + \cdots$ 

Lyapunov dimension (Kaplan & Yorke, 1979)

$$\mathcal{D}_{\mathrm{KY}} = J + rac{\lambda_1 + \dots + \lambda_J}{|\lambda_{J+1}|}$$

Under some hypotheses:  $\mathcal{D}_{KY} = \mathcal{D}_1$ (Ledrappier & Young, 1988)

## **Generalization to the dimension spectrum**



- Mass conservation:  $m_{r_1,r_2} = m_{r_1e^{-T\rho_1},r_2e^{-T\rho_2}}$ "Markovianity"  $\langle m_{r_1,r_2}^p \rangle = \langle \langle m_{r_1e^{-T\rho_1},r_2e^{-T\rho_2}}^p \rangle_{]-\infty,t-T]} \rangle_{[t-T,t]}$   $r_1^p r_2^{p(\mathcal{D}_{p+1}-1)} \sim \langle r_1^p e^{-pT\rho_1} r_2^{p(\mathcal{D}_{p+1}-1)} e^{-p(\mathcal{D}_{p+1}-1)T\rho_2} \rangle_{[t-T,t]}$  $\Rightarrow \langle e^{-pT[\rho_1 + (\mathcal{D}_{p+1}-1)\rho_2]} \rangle \sim \text{const}$
- Large deviations:  $T \text{ large} \Rightarrow p_T(\rho_1, \rho_2) \propto e^{-T\mathcal{H}(\rho_1 \lambda_1, \rho_2 \lambda_2)}$  $\int e^{-T[p\rho_1 + p(\mathcal{D}_{p+1} - 1)\rho_2 + \mathcal{H}(\rho_1 - \lambda_1, \rho_2 - \lambda_2)]} d\rho_1 d\rho_2 \sim \text{const}$ Saddle point:  $\min_{\rho_1, \rho_2} [p\rho_1 + p(\mathcal{D}_{p+1} - 1)\rho_2 + \mathcal{H}(\rho_1 - \lambda_1, \rho_2 - \lambda_2)] = 0$

(JB, Gawedzki & Horvai, 2004)





Threshold in Stokes number for the presence of fractal clusters in physical space (JB 2003)





## **Correlation dimension**

• Estimated from  $\operatorname{Prob}(|\boldsymbol{R}| < r) \propto r^{\mathcal{D}_2}$ 



DNS (JB, Biferale, Cencini, Lanotte, Musacchio & Toschi, 2007)

#### **Correlation dimension**



#### **Multifractal distribution**



## **Kraichnan flow**

- Gaussian carrier flow with no time correlation Incompressible, homogeneous, isotropic  $\langle u_i(\boldsymbol{x},t) \, u_j(\boldsymbol{x}',t') \rangle = [2D_0\delta_{ij} - B_{ij}(\boldsymbol{x}-\boldsymbol{x}')] \, \delta(t-t')$  $B_{ij}(\boldsymbol{r}) \simeq D_1 \, \left[ (d+1) \, r^2 \delta_{ij} - 2 \, r_i r_j \right]$
- No structure  $\Rightarrow$  effect of dissipative dynamics isolated



## **Reduction of the dynamics**



 $dX = -[X + X^2 - Y^2] ds + \sqrt{2St} dB_1$   $dY = -[Y + 2XY] ds + \sqrt{6St} dB_2$  dR = XR dswith  $St = D_1 \tau$ 

• Lyapunov exponent  $\lambda_1 = \langle X \rangle / \tau$ 

Expansion in powers of the Stokes number = diverging series ⇒ Borel resummation Duncan, Mehlig, Östlund & Wilkinson (2005)



## "Solvable" cases

• One dimension (Wilkinson & Mehlig 2004, Derevyanko et al. 2006) Potential  $U(X) = \frac{X^2}{2} + \frac{X^3}{3}$  XConstant flux solution  $p_t(\rho_1) \propto e^{-tD_1 \operatorname{St}^{-2/3} h(\operatorname{St}^{2/3} \rho_1/D_1)}$ 

Lyapunov exponent: 
$$\lambda_1 = \frac{D_1}{2} \left[ -1 + \frac{\text{St}}{\alpha} \frac{\text{Ai}'(\alpha^2/\text{St}^2)}{\text{Ai}(\alpha^2/\text{St}^2)} \right]$$

Large-Stokes asymptotics

(Horvai nlin.CD/0511023)  $\lambda_1 \propto D_1 {
m St}^{-2/3}$ 

+ same for stretching rate  $\rho_1(t) = \frac{1}{t} \ln[|\mathbf{R}(t)|/|\mathbf{R}(0)|]$ 

 $p_t(\rho_1) \propto \mathrm{e}^{-tD_1\mathrm{St}^{-2/3}h(\mathrm{St}^{2/3}\rho_1/D_1)}$ (JB, Cencini & Hillerbrand, 2007)



## Lyapunov exponent in DNS



## **Correlation with the local flow structure**

• Depending whether the eigenvalues of the strain matrix are real or complex conjuguate: different local structure



# **Inertial range clustering**



St = 1.34

# **Coarse-grained mass**

•  $\rho_r = m_r/r^3$  = density averaged in a box of size r



# Small Stokes / Large box scaling

- The two limits  $au_s 
  ightarrow 0$  and  $r 
  ightarrow \infty$  are equivalent
- Naïve idea: Local Stokes number

$$St(r) = \frac{\tau_s}{\varepsilon^{-1/3} r^{2/3}}$$

works in random self-similar flows

• Actually, scaling determined by the **increments of pressure**: Small inertia: Maxey's approximation

$$\dot{\boldsymbol{X}} - \boldsymbol{u}(\boldsymbol{X}, t) = \tau \ddot{\boldsymbol{X}} \approx \boldsymbol{a}(\boldsymbol{X}, t)$$

 $\Rightarrow \text{ synthetic compressible flow:} \\ \dot{X} \approx \boldsymbol{v}(\boldsymbol{X}, t) \qquad \boldsymbol{v} = \boldsymbol{u} - \tau_s(\partial_t \boldsymbol{u} + \boldsymbol{u} \cdot \nabla \boldsymbol{u})$ 

## **Small Stokes / Large box scaling**

- Relevant time scale for the time evolution of a blob of particles  $\Gamma = \frac{1}{r^3} \int_{B_r} \nabla \cdot \boldsymbol{v} \, d^3 x \sim -\frac{\tau_s}{r} \Delta_r \nabla p$
- Dimensional analysis:  $\Delta_r \nabla p \sim \varepsilon^{2/3} r^{-1/3}$

Observed: scaling dominated by sweeping

 $\Delta_r \nabla p \sim U \varepsilon^{1/3} r^{-2/3}$  so that  $\Gamma \propto \tau_s r^{-5/3}$ 



# Small Stokes / Large box scaling

- The density distribution depends only on  $\Gamma \propto \tau_s \, r^{-5/3}$ 



# **Modeling mass dynamics**

(JB & R. Chétrite, 2007)

- **Motivation:** understand how universal is the shape of the mass distribution observed
- Flow divided in cells. With a probability *p* the cells are rotating and eject particles to their non-rotating neighbors
- Each cell contains a continuous mass  $m_j$  of particles



## **Motivations for such a model**

• Two dimensions: approximation = piecewise linear strain Particle dynamics in a constant vorticity  $\omega$ 

$$\frac{d^2 \mathbf{X}}{dt^2} = -\frac{1}{\tau} \frac{d \mathbf{X}}{dt} + \frac{\omega}{\tau} \begin{bmatrix} 0 & 1\\ -1 & 0 \end{bmatrix} \mathbf{X}$$

- The distance from the center of the cell increases exponentially with rate  $\mu = \frac{-1 + \frac{1}{2}\sqrt{2\sqrt{1 + 16\tau^2\omega^2} + 2}}{2\tau}$
- The mass in the cell of size decreases exponentially in time  $m(T) = m(0) (1 - \gamma) = m(0) \exp\left[-\frac{T}{\tau}\left(-1 + \frac{1}{2}\sqrt{2\sqrt{1 + 16\tau^2\omega^2} + 2}\right)\right]$

#### **Ejection rate vs. Stokes number**



## **One-dimensional version of the model**

$$\begin{array}{c} \alpha_{j} & \Omega_{j+1} \\ \hline & & & \\ 0 \\ \hline & & & \\ -1 \\ \hline & & & \\ j-1 \\ \hline & & \\ j-1 \\ \hline & & \\ j+1 \\ \end{array} \xrightarrow{\mu_{j}} \xrightarrow{\chi_{j+1}} \xrightarrow{\chi_{j}} \times \times \times \\ m_{j}(n+1) = \begin{cases} m_{j}(n) - \frac{\gamma}{2} \left[2 - \Omega_{j-1} - \Omega_{j+1}\right] m_{j}(n) & \text{if } \Omega_{j} = 1 \\ m_{j}(n) + \frac{\gamma}{2} \left[\Omega_{j-1} m_{j-1}(n) + \Omega_{j+1} m_{j+1}(n)\right] & \text{if } \Omega_{j} = 0 \end{cases}$$

Steady state given by stationary solutions to the Markov equation  $p_{1}(m) = \left[p^{3} + (1-p)^{3}\right] p_{1}(m) + \frac{2p^{2}(1-p)}{1-\gamma/2} p_{1}\left(\frac{m}{1-\gamma/2}\right) \\
+ \frac{p(1-p)^{2}}{1-\gamma} p_{1}\left(\frac{m}{1-\gamma}\right) + 2p(1-p)^{2} \int_{0}^{2m/\gamma} dm' p_{2}\left(m', m - \frac{\gamma}{2}m'\right) \\
+ p^{2}(1-p) \int_{0}^{2m/\gamma} dm' \int_{0}^{2m/\gamma-m'} dm'' p_{3}\left(m', m - \frac{\gamma}{2}(m'+m''), m''\right)$ 

#### **One-cell mass distribution**

PDF of  $m_j$  very similar to that obtained in DNS (same tails)



# Left tail

Algebraic behavior  $p(m) \propto m^{lpha(\gamma)}$  when  $m \ll 1$ 

Mass-ejecting realization



Requirements that mass  $m_j = m$  and that Prob is maximal

 $\Rightarrow$  Leading behavior at small masses

## Left tail

$$lpha(\gamma,p)$$
 solution of

$$\frac{2p}{(1-\gamma/2)^{\alpha+1}} + \frac{(1-p)}{(1-\gamma)^{\alpha+1}} = 3$$



# **Right tail**



Probability of such configurations

$$\mathcal{P} = \left[p^2(1-p)\right]^{NM} = \exp\left[\log(p^2(1-p))NM(m,N)\right]$$

Dominant contribution given by choosing N such that  $\mathcal{P}$  is maximal

$$N^{\star} \propto \log m \implies \left( p(m) \propto \exp(-C m \log m) \right)$$

## **Right tail**



# **Coarse graining**



Right tail  $p(\bar{m}_L) \propto \exp(-C\bar{m}_L \log \bar{m}_L)$ Left tail  $p(\bar{m}_L) \propto \bar{m}_L^{\alpha_L(\gamma)}$ 

In both limits  $\gamma \to 0$  and  $L \to \infty$  we recover uniformity Is there a rescaling in this limit?



 $\Rightarrow \text{ Prediction for the exponent}$ of the left tail when  $L \gg \ell$   $\alpha_L \approx \frac{1}{2} \frac{L}{\log(1 - \gamma/2)} \log \left[ p^4 (1 - p)^2 \right]$   $\Rightarrow \text{ Picture repeated for}$   $L/\log(1 - \gamma/2) = const$ 



#### **Different mechanisms for clustering:**

- Dissipative dynamics in the viscous range scale invariance relevant fluid time scale = Kolmogorov time insensitivity to flow intermittency use of tools borrowed from dynamical systems, model flows
- Ejection from vortices in the inertial range scale invariance broken relevant fluid time scale given by acceleration particle mass distribution has a universal shape need for better quantifying correlations with the flow structures and with the acceleration field

# **Open questions**

# **Collision / reaction rates** (important for applications) requires to quantify not only the distribution but also the velocity

difference between particles

#### **Correlation with the flow structure**

Inertial-range distribution of acceleration (pressure gradient) plays a crucial rôle

## Quantify inertial biases in particle tracking experiments

for e.g. acceleration, Lagrangian structure functions, etc.