## On the Coupling Between Length and Time Scales in Reactive Flow

Joseph M. Powers, Samuel Paolucci, Ashraf N. Al-Khateeb
Department of Aerospace and Mechanical Engineering
University of Notre Dame, Notre Dame, Indiana

International Workshop on Model Reduction in Reacting Flow Rome

3 September 2007
Support: National Science Foundation, ND Center for Applied Mathematics


U N IVERSITYOF
NOTRE DAME

## Objectives

- To illustrate the full coupling of length and time scales in reactive flows.
- To give evidence that a mathematically verified estimate for the finest length scale in a continuum model of a laminar flame with detailed kinetics is $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$.
- To show such a continuum model can be macrovalidated by comparing predictions of flames speeds to observations, while noting $10^{-4} \mathrm{~cm}$-scale structures are too fine for present-day diagnostics.


## Scale Coupling in Paradigm Linear System



- solving PDE gives

$$
\psi=C \exp \left(-\left(\nu k^{2}+\alpha+i k a\right) t\right) \exp (i k x)
$$

- length scale $\ell \sim 1 / k$; time scale $\tau \sim\left(\left(\nu k^{2}+\alpha\right)^{2}+k^{2} a^{2}\right)^{-1 / 2}$
- small $\ell, \tau \sim \ell^{2} / \nu ; \quad$ large $\ell, \tau \sim 1 / \alpha$
- Length scale fully coupled to time scale:

$$
\tau \sim \frac{\ell^{2}}{\nu}\left(1-\ell^{2}\left(\frac{\alpha}{\nu}+\frac{a^{2}}{2 \nu^{2}}\right)+\ldots\right)
$$

- local fast reaction induces high $k$, small $\ell$, and small $\tau$.


## Mathematical Model

## Governing Equations

$$
\begin{aligned}
\frac{\partial \rho}{\partial \tilde{t}} & =-\frac{\partial}{\partial \tilde{x}}(\rho \tilde{u}), \\
\frac{\partial}{\partial \tilde{t}}(\rho \tilde{u}) & =-\frac{\partial}{\partial \tilde{x}}\left(\rho \tilde{u}^{2}+p-\tau\right), \\
\frac{\partial}{\partial \tilde{t}}\left(\rho\left(e+\frac{\tilde{u}^{2}}{2}\right)\right) & =-\frac{\partial}{\partial \tilde{x}}\left(\rho \tilde{u}\left(e+\frac{\tilde{u}^{2}}{2}+\frac{p}{\rho}-\frac{\tau}{\rho}\right)+J^{q}\right), \\
\frac{\partial}{\partial \tilde{t}}\left(\rho Y_{i}\right) & =-\frac{\partial}{\partial \tilde{x}}\left(\rho \tilde{u} Y_{i}+J_{i}^{m}\right)+\dot{\omega}_{i} M_{i}, \quad i=1, \ldots, N-1 .
\end{aligned}
$$

## Constitutive Relations

$$
\begin{aligned}
J_{i}^{m} & =\rho \sum_{\substack{k=1 \\
k \neq i}}^{N} \frac{M_{i} D_{i k} Y_{k}}{M}\left(\frac{1}{\chi_{k}} \frac{\partial \chi_{k}}{\partial \tilde{x}}+\left(1-\frac{M_{k}}{M}\right) \frac{1}{p} \frac{\partial p}{\partial \tilde{x}}\right)-D_{i}^{T} \frac{1}{T} \frac{\partial T}{\partial \tilde{x}}, \\
J^{q} & =q+\sum_{i=1}^{N} J_{i}^{m} h_{i}-\Re T \sum_{i=1}^{N} \frac{D_{i}^{T}}{M_{i}}\left(\frac{1}{\chi_{i}} \frac{\partial \chi_{i}}{\partial \tilde{x}}+\left(1-\frac{M_{i}}{M}\right) \frac{1}{p} \frac{\partial p}{\partial \tilde{x}}\right), \\
\dot{\omega}_{i} & =\sum_{j=1}^{J} \nu_{i j} a_{j} T^{\beta_{j}} \exp \left(\frac{-\bar{E}_{j}}{\bar{R} T}\right)\left(\prod_{k=1}^{N} \bar{\rho}_{k}^{\nu_{k j}}\right)\left(1-\frac{1}{K_{c, j}} \prod_{k=1}^{N} \bar{\rho}_{k}^{\nu_{k j}}\right) \\
q & =-k \frac{\partial T}{\partial \tilde{x}}, \\
p & =\Re T \sum_{i=1}^{N} \frac{\rho Y_{i}}{M_{i}},
\end{aligned}
$$

## Dynamical System Formulation

- PDEs $\longrightarrow$ ODEs

$$
\begin{aligned}
\frac{d}{d x}(\rho u) & =0 \\
\frac{d}{d x}\left(\rho u h+J^{q}\right) & =0 \\
\frac{d}{d x}\left(\rho u Y_{l}^{e}+J_{l}^{e}\right) & =0, \quad l=1, \ldots, L-1 \\
\frac{d}{d x}\left(\rho u Y_{i}+J_{i}^{m}\right) & =\dot{\omega}_{i} M_{i}, \quad i=1, \ldots, N-L
\end{aligned}
$$

- ODEs $\longrightarrow$ DAEs

$$
\mathbf{A}(\mathbf{z}) \cdot \frac{d \mathbf{z}}{d x}=\mathbf{f}(\mathbf{z})
$$

## Results

## Steady Laminar Premixed Hydrogen-Air Flame

- $N=9$ species, $L=3$ atomic elements, and $J=19$ reversible reactions,
- Stoichiometric Hydrogen-Air: $2 \mathrm{H}_{2}+\left(\mathrm{O}_{2}+3.76 \mathrm{~N}_{2}\right)$,
- $p_{o}=1 \mathrm{~atm}$,
- CHEMKIN and IMSL are employed.


## Macro-Mathematical Verification

- Good "picture norm" agreement with Smooke et al., '83.



## Macro-Experimental Validation

- Good agreement with flame speed data (Dixon-Lewis, '79).


Micro-verification: log-log plot reveals structure at $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$

- mass fractions versus distance



## Variation of grid shows physical scales are at $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$

- $4000 \%$ error in $Y_{O H}$ when $\Delta x=10^{-2} \mathrm{~cm}$ !
- $4 \%$ error in $Y_{O H}$ at $\Delta x \sim 10^{-4} \mathrm{~cm}$.


Grid convergence shows physical scales are at $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$


Calculations here are done on a uniform grid

AMR strategy shows physical scales are at $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$

- PREMIX algorithm has an adaptive mesh refinement option for steady laminar one-dimensional flames
- Using common error-control criteria, the algorithm selects a finest grid of $6 \times 10^{-5} \mathrm{~cm}$ for an $\mathrm{H}_{2}$ - air flame at 1 atm .


## Spatial eigenvalue analysis shows scales are $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$

- Found from generalized eigenvalues of $\mathbf{A}(\mathbf{z}) \cdot d \mathbf{z} / d x=\mathbf{f}(\mathbf{z})$.


Temporal eigenvalue analysis estimates scales are $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$

- Link between space and time scales in steady flames given by advection time of a Lagrangian particle through the reaction zone.
- Simple time scale estimate found from temporal eigenvalues of spatially homogeneous problem $d \mathbf{z} / d t=\mathbf{f}(\mathbf{z})$ shows $\tau_{\text {finest }} \sim$ $3 \times 10^{-7} s$ in induction zone.
- Product of flame speed and finest time scale estimates the finest length scale:

$$
\begin{gathered}
\ell_{\text {finest }} \sim S \tau_{\text {finest }} \\
\ell_{\text {finest }} \sim(200 \mathrm{~cm} / \mathrm{s})\left(3 \times 10^{-7} \mathrm{~s}\right)=6 \times 10^{-5} \mathrm{~cm} \\
\ell_{\text {finest }}=\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)
\end{gathered}
$$

## Mean-Free-Path Estimate

- Mean-free-path scale is the cutoff minimum length scale associated with continuum theories.
- Simple estimate given by Vincenti and Kruger, 1965:

$$
\ell_{m f p}=\frac{M}{\sqrt{2} \mathcal{N} \pi d^{2} \rho}
$$

- Continuum theory linearized near equilibrium reveals analytically that continuum length scales are correlated with mean free path:

$$
\ell_{\text {finest }} \approx \ell_{m f p} \underbrace{\left(\frac{8 \sqrt{\pi} e^{\frac{E}{\Re T}} \sqrt{K_{e q}} \rho S}{\left(16 \bar{\rho}_{O_{2} i}+8 \bar{\rho}_{O i}\right)^{3 / 2} \mathcal{N} \sqrt{k T m}}\right)}_{=O(1)}
$$

Mean free path estimates shows scales are $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$

- $\ell_{m f p}=\frac{M}{\sqrt{2} \mathcal{N} \pi d^{2} \rho}$, the cutoff scale for continuum theory.


Hydrocarbon deflagration has scales at $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$





Hydrocarbon detonation has scales at $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$


## Variable equivalence ratio gives scales at $\mathcal{O}\left(10^{-4} \mathrm{~cm}\right)$


(a) Laminar premixed flame

(b) Chapman-Jouguet detonation

## Independent unsteady calculations show scales are $\mathcal{O}\left(10^{-4}\right) \mathrm{cm}$

For recent DNS of unsteady hydrogen-air flames...
"The domain is 4.1 mm in each of the two spatial directions. A uniform grid spacing of 4.3 microns was required to resolve the ignition fronts..."
J. H. Chen, et al., "Direct numerical simulation of ignition front propagation in a constant volume with temperature inhomogeneities.
I. Fundamental analysis and diagnostics," Combustion and Flame, 145:128-144, 2006.

## Comparison with Other Published Results

| Ref. | Mixture molar ratio | $\Delta x,(c m)$ | $\ell_{\text {finest }},(\mathrm{cm})$ | $\ell_{m f p},(\mathrm{~cm})$ |
| :---: | :---: | :---: | :---: | :---: |
| 1 | $1.26 H_{2}+O_{2}+3.76 N_{2}$ | $2.50 \times 10^{-2}$ | $8.05 \times 10^{-4}$ | $4.33 \times 10^{-5}$ |
| 2 | $C H_{4}+2 O_{2}+10 N_{2}$ | unknown | $6.12 \times 10^{-4}$ | $4.33 \times 10^{-5}$ |
| 3 | $0.59 H_{2}+O_{2}+3.76 N_{2}$ | $3.54 \times 10^{-2}$ | $4.35 \times 10^{-5}$ | $7.84 \times 10^{-6}$ |
| 4 | $C H_{4}+2 O_{2}+10 N_{2}$ | $1.56 \times 10^{-3}$ | $2.89 \times 10^{-5}$ | $6.68 \times 10^{-6}$ |

1. Katta V. R. and Roquemore W. M., 1995, Combustion and Flame, 102 (1-2), pp. 21-40.
2. Najm H. N. and Wyckoff P. S., 1997, Combustion and Flame, 110 (1-2), pp. 92-112.
3. Patnaik G. and Kailasanath K., 1994, Combustion and Flame, 99 (2), pp. 247-253.
4. Knio O. M. and Najm H. N., 2000, Proc. Combustion Institute, 28, pp. 1851-1857.

## The modified equation for the paradigm problem, inert limit

$$
\begin{aligned}
& \frac{\partial \psi}{\partial t}+a \frac{\partial \psi}{\partial x}=\nu \frac{\partial^{2} \psi}{\partial x^{2}} \\
& \frac{\psi_{i}^{n+1}-\psi_{i}^{n}}{\Delta t}+ a \frac{\psi_{i}^{n}-\psi_{i-1}^{n}}{\Delta x}=\nu \frac{\psi_{i+1}^{n}-2 \psi_{i}^{n}+\psi_{i-1}^{n}}{\Delta x^{2}} \\
& \frac{\partial \psi}{\partial t}+a \frac{\partial \psi}{\partial x}=\left(\begin{array}{l}
\text { leading order numerical diffusion }
\end{array}\right. \\
&+\underbrace{\frac{a \Delta x^{2}}{6}\left(-1+\left(\frac{a \Delta t}{\Delta x}\right)^{2}+6 \frac{\nu \Delta t}{\Delta x^{2}}\right)}_{\text {leading order numerical dispersion }} \frac{\partial^{3} \psi}{\partial x^{3}}+\ldots
\end{aligned}
$$

- Discretization-based terms alter the dynamics.
- Numerical diffusion could suppress physical instability.
- To solve for the steady structure

$$
\begin{aligned}
a \frac{d \psi}{d x} & =\nu \frac{d^{2} \psi}{d x^{2}} \\
\text { Exact solution } \Rightarrow \psi & =C_{1}+C_{2} \exp \left(\frac{a x}{\nu}\right) .
\end{aligned}
$$

- Analogous to what has been done in our work

$$
\begin{aligned}
\lambda & =\left[\begin{array}{ll}
0 & a / \nu
\end{array}\right], \\
\Rightarrow \ell_{\text {finest }} & =\nu / a .
\end{aligned}
$$

- The required grid resolution is $\Delta x<\nu / a$.
- This grid size guarantees that the steady parts of the dissipation and dispersion errors in the model problem are small.


## Implications for combustion

- Equilibrium quantities are insensitive to resolution of fine scales.
- Due to non-linearity, errors at micro-scale level may alter the macro-scale behavior.
- The sensitivity of results to fine scale structures is not known a priori.
- Lack of resolution may explain some failures, e.g. DDT.
- Linear stability analysis:
- Requires the fully resolved steady state structure.
- For one-step kinetics, Sharpe, '03 shows failure to resolve steady structures leads to quantitative and qualitative errors in premixed laminar flame dynamics.


## Conclusions

- Verification of species concentrations in one-dimensional steady flames require $10^{-4} \mathrm{~cm}$-level resolution.
- Result holds for multi-dimensional unsteady flows (Chen, 2006).
- The finest length scales are fully reflective of the underlying physics and not the particular mixture, chemical kinetics mechanism, or numerical method.
- The required grid resolution can be easily estimated a priori by a simple mean-free-path calculation.
- Validation of steady one-dimensional flame speeds is not difficult.
- Validation of complex flame dynamics will likely require $10^{-4} \mathrm{~cm}$ resolution.

