Transition to chaos in doublediffusive and penetrative convection

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Облачные вычисления: образование, исследования, разработки

Doubly diffusive convection



$$T = T_0 + (T_1 - T_0)(1 - z + \tau),$$

$$S = S_0 + (S_1 - S_0)(1 - z + s)$$

Boussinesq approximation

$$\rho = \rho_0 (1 - \alpha T + \beta S)$$







-6.4

0.5

-6.7 -6.65 -6.6 -6.55 -6.5 -6.45















Classical, "normal" fluids

Equation of state

$$\rho = \rho_0 (1 - \alpha (T - T_0))$$

In this sense water is "abnormal" fluid.

The interaction of the convective stable and unstable layers of a fluid often occurs in the geophysical and technical applications. It is known that the density of water has a maximum at the temperature close to 4°C. Any convective motions inside the layer result in the interaction of the stable and unstable parts of the layer so the convection differs from classical Rayleigh-Benard convection.

We considered the flat horizontal layer of water with constant temperatures and stress-free conditions at the boundaries. The evolution of the hydrodynamic regimes and the transition to the chaotic motions was investigated numerically by means of pseudospectral method. The horizontal scale of the periodicity cell was chosen with particular attention.

The problem was studied for the case when the point of density maximum in the conductive state is in the middle of the layer. The existence of the different areas of hysteresis was detected. It can be illustrated with the help of the average heat fluxes.

The scenario for the onset of turbulence is the following. At first, steady motions lose the stability and the periodic motion sets up. Then the bifurcation of the period-doubling occurs. After this mode, the quasiperiodic motion is observed for which the attractor in the phase space is a torus. Then the stochastic regime evolves. This chaotic motion shows a strongly pronounced intermittency with random turbulent bursts and the enhancement of the motion while there is a base motion with nearly constant amplitude at the background.

Errington, J. R. & Debenedetti, P. G. Nature 409, 318–321 (2001).



Water



Boundary conditions:

z = 0: w = 0, $\frac{\partial u}{\partial z} = 0$, $T = T_b$

$$z = h$$
: $w = 0$, $\frac{\partial u}{\partial z} = 0$, $T = T_u$

$$\min(T_b, T_u) < 4^\circ < \max(T_b, T_u)$$

For water with temperature 0° - 14° for atmospheric pressure experimental data are well described by quadratic approximation with the maximum at about 4° [Veronis 1963]*



General dependency of water density on temperature and pressure:

$$\rho(T, p) = \rho_m(p)(1 - \varphi(p)(T - T_m(p))^2)$$

where
$$\rho_m = 999.972 + 4.916021 \cdot 10^{-2} p$$

$$\varphi(p) = 8.572628 \cdot 10^{-6} - 7.061491 \cdot 10^{-9}p$$

$$T_m(p) = 3.985694 - 0.020617p$$

here p=0 corresponds to atmospheric pressure.

Veronis, G. *Penetrative Convection*. Astrophysical Journal, V. 137, P. 641-663, 1963.



Mathematical formulation

Veronis G. // Astrophys. J. 1963, V. 137, 641-663:

$$\rho = \rho_4 \left(1 - \alpha_4 (T - T_4)^2 \right),$$

$$\rho_4 = \rho|_{T=4^\circ}, \ T_4 = 4^\circ, \ \alpha_4 = 7.68 \cdot 10^{-6} \left(^\circ \text{C}\right)^{-1}$$



Steady and periodic regimes

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- 7. Nadolin K.A. Convection in a horizontal layer with inversion of specific volume. // Fluid dynamics. 1989, №1, C.43-49.
- 8. Gershuni G.Z., Zhuhovitsky E.M., Nepomniashi A.A. Stability of convective structures. // Moscow, Nauka, 1989. 320 c.
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- 10. Tong W., Koster N.J. Penetrative convection in sublayer of water including density inversion. // Wärme- und Stofftübertragung. 1993, V. 29, P. 37-49.
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Initial set of equations:

equations:

$$\rho \frac{d\mathbf{v}}{dt} = -\nabla p - g\rho \mathbf{e}_z + \mu \Delta \mathbf{v} + \left(\frac{\mu}{3} + \zeta\right) \nabla(\operatorname{div} \mathbf{v})$$

$$\frac{\partial \rho}{\partial t} + \mathbf{v} \cdot \nabla \rho + \rho \operatorname{div} \mathbf{v} = 0$$

$$\rho C_v \left(\frac{\partial}{\partial t} + \mathbf{v} \cdot \nabla\right) T + p \operatorname{div} \mathbf{v} = \varkappa \Delta T + \mu \nabla \cdot (\mathbf{v} \cdot \nabla \mathbf{v}) - \frac{2}{3} \mu (\operatorname{div} \mathbf{v})^2 + Q$$

$$\rho = \rho_4 (1 - \alpha_4 (T - T_4)^2)$$

Boussinesq approximation

Solution = static solution + perturbations:

 $f = f_m + f_0(z) + \tilde{f}$ (f - one of the functions ρ, T or p) Basic assumptions: $\frac{\Delta \rho_0}{\rho_m} \equiv \varepsilon \ll 1$ $\left|\frac{\tilde{\rho}}{\rho_m}\right| \le O(\varepsilon)$

where $\Delta \rho_0 = \max_{z} \rho_0 - \min_{z} \rho_0 > 0$ - maximum functions deviation of $\rho_0(z)$ In the layer.

In heat transfer equation dissipation is neglected

With this assumptions:

$$\frac{d\mathbf{v}}{dt} = -\nabla p + \nu \, \triangle \mathbf{v} + (\rho - \rho_4) g \mathbf{e}_z$$
$$\frac{dT}{dt} = \kappa \triangle T$$
$$\operatorname{div} \mathbf{v} = 0$$

Equations = static state + perturbations:

$$\begin{split} T_{total} &= T_b - T_0(z) + T = T_b - \frac{T_b - T_u}{h} z + T \\ p_{total} &= p_0(z) + p \\ \mathbf{v}_{total} &= \mathbf{v} = \{u, v, w\} \\ \rho_{total} &= \rho_4 + \rho_0(z) + \rho = \rho_4 (1 + \alpha_4 T_0^2) + \rho_4 \alpha_4 T (T - 2T_0 + 2(T_b - T_4)) \end{split}$$



Point of density maximum can be anywhere inside the layer and is determined by temperature on boundaries.





Nondimensional system of equations for perturbations :

$$\frac{\partial \mathbf{v}}{\partial t} - \zeta = -\nabla q + \sigma \, \Delta \mathbf{v} + \sigma R \, T (T + 2\lambda - 2z) \mathbf{e}_z$$

$$\frac{\partial T}{\partial t} + (\mathbf{v} \cdot \nabla) \, T = w + \Delta T$$

$$\operatorname{div} \mathbf{v} = 0$$

$$q = \sigma p + \frac{1}{2} |\mathbf{v}|^2, \ \zeta = \mathbf{v} \times \operatorname{rot} \mathbf{v}$$

$$\zeta_1 = -w \left(\frac{\partial u}{\partial z} - \frac{\partial w}{\partial x}\right)$$

$$\zeta_3 = u \left(\frac{\partial u}{\partial z} - \frac{\partial w}{\partial x}\right)$$

Parameters:

$$\sigma = \frac{\nu}{\kappa}$$
$$R = \frac{g\alpha_4 h^3 (T_b - T_u)^2}{\nu \kappa}$$
$$\lambda = \frac{T_b - T_4}{T_b - T_u}$$

Prandtl number (for water at 4°C σ=11.5968)

Rayleigh number

location of density maximum in conductive state

With stress free boundary conditions on vertical boundaries, trigonometric decomposition gives:

$$u = \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{u}_{mn} \sin(\pi m \alpha x) \cos(\pi n z), \ w = \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{w}_{mn} \cos(\pi m \alpha x) \sin(\pi n z),$$
$$T = \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{T}_{mn} \cos(\pi m \alpha x) \sin(\pi n z)$$

then

$$\begin{aligned} q &= \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{q}_{mn} \cos(\pi m \alpha x) \cos(\pi n z), \\ \zeta_1 &= \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{\zeta}_{1\ mn} \sin(\pi m \alpha x) \cos(\pi n z), \\ \zeta_3 &= \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{\zeta}_{3\ mn} \cos(\pi m \alpha x) \sin(\pi n z), \\ (\mathbf{v} \cdot \nabla) T &= \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{a}_{mn} \cos(\pi m \alpha x) \sin(\pi n z), \\ T(T+2\lambda-2z) \stackrel{def}{=} T_{nonlin} = \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{b}_{mn} \cos(\pi m \alpha x) \sin(\pi n z) \end{aligned}$$

Pseudospectral method

Let the Fourier coefficients are known for functions f and g:

I.e. it is nessesary to find Fourier of their multiplication:

Algorithm:

$$\begin{aligned}
\hat{f}_{mn} & \stackrel{IFFT}{\longrightarrow} \quad f_{kl} \equiv f(x_k, z_l) \\
\hat{g}_{mn} & \stackrel{IFFT}{\longrightarrow} \quad g_{kl} \equiv g(x_k, z_l) \\
& \downarrow \\
\\
f_{kl} \equiv f(x_k, z_l) \\
g_{kl} \equiv g(x_k, z_l) \\
& \downarrow \\
\end{aligned}$$

$$\begin{aligned}
f(fg)_{kl} & \stackrel{FFT}{\longrightarrow} \quad a_{mn} \equiv \widehat{fg}_{mn} \\
\end{aligned}$$

$$\hat{f}_{mn}$$
и \hat{g}_{mn}

$$a_{mn} \equiv \widehat{fg}_{mn} = ?$$

System for Fourier coefficients

$$\frac{d\hat{u}_{mn}}{dt} = \hat{\zeta}_{1\,mn} - \frac{B_m^X}{C_{mn}} \left(A_m^X \hat{\zeta}_{1\,mn} + A_n^Z \hat{\zeta}_{3\,mn} + \sigma R A_n^Z \hat{b}_{mn} \right) + \sigma C_{mn} \hat{u}_{mn}$$

$$\frac{d\hat{w}_{mn}}{dt} = \hat{\zeta}_{3\,mn} - \frac{B_n^Z}{C_{mn}} \left(A_m^X \hat{\zeta}_{1\,mn} + A_n^Z \hat{\zeta}_{3\,mn} + \sigma R A_n^Z \hat{b}_{mn} \right) + \sigma C_{mn} \hat{w}_{mn} + \sigma R \hat{b}_{mn}$$

$$\frac{d\hat{T}_{mn}}{dt} = -\hat{a}_{mn} + \hat{w}_{mn} + C_{mn} \hat{T}_{mn}$$

Nonlinear terms:

$$(\mathbf{v} \cdot \nabla) T = \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{a}_{mn} \cos(\pi m \alpha x) \sin(\pi n z),$$

$$T(T + 2\lambda - 2z) \stackrel{def}{=} T_{nonlin} = \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{b}_{mn} \cos(\pi m \alpha x) \sin(\pi n z)$$

$$\zeta_1 = \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{\zeta}_1 \ _{mn} \sin(\pi m \alpha x) \cos(\pi n z), \ \zeta_3 = \sum_{m=0}^{M} \sum_{n=0}^{N} \hat{\zeta}_3 \ _{mn} \cos(\pi m \alpha x) \sin(\pi n z),$$

Notations for coefficients corresponding to spacial differentiation in spectral space:

$$A_m^{\mathbf{X}} = \pi m\alpha, \ B_m^{\mathbf{X}} = -\pi m\alpha,$$
$$A_n^{\mathbf{Z}} = \pi n, \ B_n^{\mathbf{Z}} = -\pi n,$$
$$C_{mn} = -\pi^2 (m^2 \alpha^2 + n^2)$$



Comparison of results of penetrative convection and classical RB convection in the case of equal heights of stable and unstable layers



To visualise the difference, conductive temperature gradient is taken to be equal to gradient on one of the boundaries for penetrative convection

Classical RB (lhs) and penetrative (rhs) convection, steady mode (L/L₀=1)

Isotherms and streamlines





Classical RB (lhs) and penetrative (rhs) convection: steady mode (L/L₀=1)

Mean temperature profile



Classical RB (lhs) and penetrative (rhs) convection, time-periodical mode (L/L0=1). *Streamlines*

0.1





-0.5

-1

0

х

0

0.5

1

Classical RB (lhs) and penetrative (rhs) convection, time-periodical mode (L/L0=1) Temperature distribution

















Х



Classical RB (lhs) and penetrative (rhs) convection, time-periodical mode (L/L0=1) Mean temperature profiles


Differences from Rayleigh-Benard convection (linear $\rho(T)$ dependence)

The point of density maximum is in the middle plane of the layer for penetrative convection (heating from below).





RB:

-- motions arise only if there is heating from below

-- average temperature in the periodicity cell equals 4° C -- periodic mode is characterized by the circular motions in the half of the cell and existence of small vortices in the middle of larger structures

Penetrative convection:

-- motions can arise either in case of heating from below or in case of cooling from below

-- average temperature is close to the temperature at the lower boundary (in this case > 4°C)

-- existence of the vortices near the upper boundary

-- typical horizontal scale is 2 times less than for RB convection

-- periodic mode is characterized by oscillations of the temperature "tails" and formation/destruction of vortices in the upper part of the layer

Rayleigh-Benard convection (isotherms, streamlines)





x



Tankin R., Farhadieh R. // Int.J. Heat Mass Transfer. 1971, V.14, P.953-960

FIG. 7. Interferogram showing the cells that develop after the onset of instability.



Large E.D. An Experimental Investigation of Penetrative Convection in Water Near 4°C. // Dissertation, The Ohio State University, 2010

Symmetrical structures

Different ratios of stable and unstable sublayers



Dependency on horizontal dimensions $(L=1/\alpha - half a period)$

To define dimensions for the study of transitions to chaos simulations were made for horizontal lengths up to $20L_0$, L_0 – being taken from linear theory.

Conclusions:

- for steady mode the period = L₀
- for periodic mode with 1 maximum period length = 2L₀
- for periodic mode with 2 maxima period length = $4L_0$



Dependence on aspect ratio (L=1/ α – half a period)





Dependence on aspect ratio (L=1/ α – half a period)



Period-2 solution



Dependence on aspect ratio (L=1/ α – half a period)





X

Transitional modes

Mean Nusselt number on temperature on boundaries (and corresponding Rayleigh numbers) when density maximum is in the middle of conductive temperature distribution $(T_4-T_u = T_b-T_4)$







T_b =4.15 T_u =3.85, two steady solutions



Mean temperature profile and Nusselt number





These steady modes are stable after doubling the horizontal length







1 0.9 0.8 0.7

0.6

N 0.5

T_{total}: h=0.1 T_b=4.085 T_u=3.915 M'=64 N'=32 L/L₀=2.00 t=30.0561





T_{total}: h=0.1 T_b=4.350 T_u=3.650 M'=64 N'=40 L/L₀=2.00 t=53.1768



Mean temperature profile and Nusselt number







T_{b} =4.66 T_{u} =3.34, periodic mode (1 maximum for a period)



$T_b=4.67$ $T_u=3.33$, periodic mode (2 maxima for a period)



Period-doubling bifurcation



Supercritical torus bifurcation

Period-6 cycle



saddle-node bifurcation for maps





Periodic and period-2 motion on torus

T_b=4.6604 T_{..}=3.3396 ∆T=1.3208 M=64 N=32







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T_b=4.705 T_u=3.295, quasiperiodic mode



0.5

0.4

0.3

0.2

0.1

0 L 0

10

20

30

Frequency

40

50

60

Amplitude





 T_b =4.74 T_u =3.26 Intermittency and bursts of heat flux



 T_{b} =4.74 T_{u} =3.26











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Intermittency and bursts of heat flux in stochastic modes











Three-dimensional patterns



Alexander Getling 2003
Three-dimensional modes







Spectral methods

 Functions are represented with the aid of Fourier Series

$$f(x_i) = \sum_{q=-N/2}^{N/2-1} \hat{f}(k_q) e^{ik_q x_i} ,$$

NT/0 1

• Spatial derivatives are evaluated exactly

$$\frac{\mathrm{d}f}{\mathrm{d}x} = \sum_{q=-N/2}^{N/2-1} \mathrm{i}k_q \hat{f}(k_q) \,\mathrm{e}^{\mathrm{i}k_q x}$$

- Effective wavenumber, discretization
 error
- Joel H. Ferziger and Milovan Peric Computational Methods for Fluid Dynamics (to be published in Russian in MSU 2013)



Resolution up to 1000^3

Energy spectra and fluxes for turbulent convection in complex fluids

Energy transfer between various Fourier modes Kolmogorov's energy spectrum

 $E^{u}(k) = K_{ko}(\epsilon^{u})^{\frac{2}{3}}k^{-\frac{5}{3}} \qquad E^{\theta}(k) = K_{\theta}\epsilon^{\theta}(\epsilon^{u})^{-\frac{1}{3}}k^{-\frac{5}{3}}$

Bolgiano and Obukhov dual cascade for stratified fluids

 $E^{u}(k) = C_{k}(\epsilon^{\theta})^{\frac{2}{5}}(\alpha g)^{\frac{4}{5}}k^{-\frac{11}{5}} \qquad E^{\theta}(k) = C_{\theta}(\epsilon^{\theta})^{\frac{4}{5}}(\alpha g)^{-\frac{2}{5}}k^{-\frac{7}{5}}$

M. Verma et al Mode-to-mode energy transfer, energy cascade in RBC

Further development

Classification of three-dimensional modes.

- Comparative analysis with fully periodic boundary conditions.
- Height of density maximum variation.
- Slip boundary conditions.

Energy transfer between various Fourier modes and energy spectrum