Une analyse asymptotique des schémas de Boltzmann sur réseau

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### Exa's Powerflow software (2017)



complex vortex structure under the Boeing 777

www.nasa.gov

## LaBS-ProLB: aerodynamics software (Renault, 2013)



lyoncalcul.univ-lyon1.fr

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186 surfaces generate 2.3 millions of triangles10 levels of mesh refinement (octree) size of the smallest mesh: 1.25 mm88.6 millions of meshes, 300 000 time iterations

### LaBS-ProLB: aerodynamics software (Renault, 2013) 4



instantaneous velocity

m2p2.fr

# LaBS-ProLB : aérodynamique (Renault, 2013)



with the internal flow

m2p2.fr

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#### flows in porous media





Palabos project, university of Geneva

www.cfdem.com

#### fluid mechanics for civil engineering



#### Technische Universität Braunschweig

tu-braunschweig.de

# pylbm

Loïc Gouarin (CMAP, Écolpe Polytechnique) et Benjamin Graille (LMO Orsay)

github.com/pylbm



 $www.imo.universite-paris-saclay.fr/\sim benjamin.graille/pylbm.php\\www.youtube.com/channel/UCEfCyEjGAZx1UsjaqRmtcVg/videos$ 

- module Python permettant d'utiliser différentes méthodes de Boltzmann sur réseau
- s'appuie sur le package SymPy pour décrire de manière formelle les polynômes associés aux schémas utilisés
- un code est ensuite généré en fonction de ces paramètres physiques et mathématiques.
- l'utilisateur peut créer des domaines complexes
  - s'appuyant sur l'union de formes simples
- logiciel disponible à l'adresse pylbm.readthedocs.io

### pylbm : Orsag-Tang vortex



### pylbm : Karman vortex street (Re = 2500)





### pylbm : Karman vortex street (Re = 2500)





### pylbm : Karman vortex street (Re = 2500)

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### pylbm : Karman vortex street (Re = 2500)













### "collide-stream" for lattice Boltzmann schemes



advection

collision

advection

D2Q9 scheme

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### D2Q13



### D3Q19



D3Q27



### D1Q2, D1Q3



D1Q2 : Torsten Carleman (1892-1949)



D1Q3 : James Broadwell (1921-2018)

#### interior algorithm

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Boltzmann model with a finite number of velocities  $\frac{\partial f_i}{\partial t} + v_i . \nabla_x f_i = Q_i(f), \ 0 \le i < q$ 

$$\begin{split} m &= M f: \text{ vector of moments } m \in \mathbb{R}^q: \\ \text{ constant invertible matrix } M ( \text{``d'Humières matrix'', 1992}) \\ m_k &\equiv \sum_{0 \leq j < q} M_{kj} f_j, \ 0 \leq k < q \\ N \text{ conservation laws } (1 \leq N < q) \\ \text{ the } N \text{ first moments of the collision kernel are equal to zero:} \\ &\sum_{0 \leq j < q} M_{kj} Q_j(f) = 0, \quad \forall f \in \mathbb{R}^q, \ 0 \leq k < N \end{split}$$

divide the vector of moments into two families:  $m \equiv \begin{pmatrix} W \\ Y \end{pmatrix}$ 

N conservation laws for macroscopic variables W

 $\frac{\partial W_k}{\partial t} + \sum_{1 \le \alpha \le d} \sum_{0 \le j < q} M_{kj} \ v_j^{\alpha} \ \frac{\partial f_j}{\partial x_{\alpha}} = 0 \,, \quad 0 \le k < N$ q - N nonconserved moments or microscopic variables Y interior algorithm (ii)

 $\frac{\partial f_i}{\partial t} + v_i \cdot \nabla_x f_i = Q_i(f), \ 0 \le i < q$ equilibrim states  $f^{\text{eq}}$  defined by the conditions  $Q(f^{\text{eq}}) = 0$ characterized with a regular vector field  $\Phi : \mathbb{R}^N \longrightarrow \mathbb{R}^{q-N}$ 

$$f^{\mathrm{eq}} = M^{-1} \begin{pmatrix} W \\ \Phi(W) \end{pmatrix}$$

the vector field  $\, {\cal W} \longmapsto {\cal Y}^{\mathrm{eq}} \equiv \Phi({\cal W})\,$  defines the equilibrium states

hypothesis : the jacobian matrix  $dQ(f^{eq})$  at equilibrium is diagonalizable with real eigenvalues and real eigenvectors

$$M \,\mathrm{d}Q(f^{\mathrm{eq}}) \, M^{-1} = -\mathrm{diag}\left(0, \, \ldots, \, 0, \, \frac{1}{\tau_1}, \, \ldots, \, \frac{1}{\tau_{q-N}}\right), \, \, \tau_\ell > 0$$

MRT hypothesis: the jacobian operator  $dQ(f^{eq})$ admits the matrix  $M^{-1}$  as a matrix of eigenvectors

Bhatnagar-Gross-Krook type hypothesis the state f is close to equilibrium  $f^{eq}$ collision kernel Q approximated at first order:  $Q(f) \simeq Q(f^{eq}) + dQ(f^{eq}).(f - f^{eq}) \simeq dQ(f^{eq}).(f - f^{eq})$  interior algorithm (iii)

Lattice Boltzmann scheme with multiple relaxation times (d'Humières, 1992)

 $\begin{array}{l} f_j: \text{ discrete particle distribution with velocity } v_j \\ \text{ moments } m = (W, Y)^t \equiv M f \\ \frac{\partial f_i}{\partial t} + v_i . \nabla_x f_i = \left( \mathrm{d}Q(f^{\mathrm{eq}}).(f - f^{\mathrm{eq}}) \right)_i, \ 0 \leq i < q \end{array}$ 

(i) "collide": nonlinear relaxation, neglect the advection operator  $\frac{\partial W}{\partial t} = 0, \quad \frac{\partial Y}{\partial t} = -\text{diag}\left(\frac{1}{\tau_1}, \dots, \frac{1}{\tau_{q-N}}\right)(Y - \Phi(W))$ use a simple forward Euler scheme:  $W^* = W, \quad Y^* = Y + S\left(\Phi(W) - Y\right), \quad S = \text{diag}\left(\frac{\Delta t}{\tau}\right)$ 

 $f^* = M^{-1} \begin{pmatrix} W^* \\ Y^* \end{pmatrix}; \quad s_k = \frac{\Delta t}{\tau_k} \text{ fixed numerical parameter}$ 

(ii) "stream": linear advection, neglect the local nonlinear collision  $\frac{\partial f_i}{\partial t} + v_i \cdot \nabla_x f_i = 0$ method of characteristics when it is exact ! compact description:  $f_i(x, t + \Delta t) = f_i^*(x - v_i \Delta t, t)$ 

### interior algorithm (iv)





advectioncollisionadvectionf $m, W^*, Y^*, f^*$ f

#### boundary conditions : staircase approximation





Ed Llewellin, Dunham university

#### boundary conditions : precise approach





curved boundary: take into account all the red links Bouzidi - Firdaouss - Lallemand boundary condition (2001)

#### boundary conditions : precise approach (ii)





Mei, Yu, Shyy, Luo, Phys. Rev. E, april 2002

### boundary conditions : precise approach *(iii)* 30



#### "ABCD" method: exact exponential expansion

$$f_{j}(x, t + \Delta t) = f_{j}^{*}(x - v_{j}\Delta t, t)$$

$$m_{k}(x, t + \Delta t) = \sum_{j} M_{kj} f_{j}^{*}(x - v_{j}\Delta t, t)$$

$$= \sum_{j\ell} M_{kj} (M^{-1})_{j\ell} m_{\ell}^{*}(x - v_{j}\Delta t, t)$$

$$= \sum_{j\ell} M_{kj} (M^{-1})_{j\ell} \sum_{n=0}^{\infty} \frac{1}{n!} (-\Delta t \sum_{\alpha} v_{j}^{\alpha} \partial_{\alpha})^{n} m_{\ell}^{*}(x, t)$$

$$= \sum_{\ell} \sum_{n=0}^{\infty} \frac{1}{n!} \sum_{j} M_{kj} (-\Delta t \sum_{\alpha} v_{j}^{\alpha} \partial_{\alpha})^{n} (M^{-1})_{j\ell} m_{\ell}^{*}(x, t)$$

$$= \sum_{\ell} \left[ \sum_{n=0}^{\infty} \frac{1}{n!} (-\Delta t \Lambda)_{k\ell}^{n} \right] m_{\ell}^{*}(x, t)$$

$$= \sum_{\ell} \exp(-\Delta t \Lambda)_{k\ell} m_{\ell}^{*}(x, t)$$

$$= \left( \exp(-\Delta t \Lambda) m^{*}(x, t) \right)_{k}$$

### "ABCD" method: exact exponential expansion (ii) 32

$$f_j(x, t + \Delta t) = f_j^*(x - v_j \Delta t, t)$$

Momentum-velocity operator matrix

$$\begin{split} \Lambda &= M \operatorname{diag} \left( \sum_{1 \le \alpha \le d} v^{\alpha} \partial_{\alpha} \right) M^{-1} \\ m(x, t + \Delta t) &= \exp(-\Delta t \Lambda) m^{*}(x, t) \\ \exp(-\Delta t \Lambda) &= \mathrm{I} - \Delta t \Lambda + \frac{\Delta t^{2}}{2} \Lambda^{2} + \ldots + (-1)^{k} \frac{\Delta t^{k}}{k!} \Lambda^{k} + \ldots \end{split}$$

important elementary remark to obtain the final results

block decomposition 
$$\Lambda \equiv \begin{pmatrix} A & B \\ C & D \end{pmatrix}$$
  
 $\Lambda^2 = \Lambda \Lambda \equiv \begin{pmatrix} A_2 & B_2 \\ C_2 & D_2 \end{pmatrix}$  with  $\begin{pmatrix} A_2 & B_2 \\ C_2 & D_2 \end{pmatrix} = \begin{pmatrix} A & B \\ C & D \end{pmatrix} \begin{pmatrix} A & B \\ C & D \end{pmatrix}$   
 $A_2 = A^2 + B C, B_2 = A B + B D, C_2 = C A + D C, D_2 = C B + D^2$ 

#### example: D2Q9 scheme



the lines of this invertible matrix are chosen orthogonal

### example: D2Q9 scheme (ii)

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Momentum-velocity operator matrix  $\Lambda \equiv M \operatorname{diag} \left( \sum_{\alpha} v^{\alpha} \partial_{\alpha} \right) M^{-1}$   $1 \leq \alpha \leq 2 = \operatorname{space \ dimension}$ Block decomposition  $\Lambda \equiv \begin{pmatrix} A & B \\ C & D \end{pmatrix}$ 

Operator matrix  $\Lambda$  for the isothermal D2Q9 scheme



### "ABCD" method: asymptotic expansion at second order 35

Asymptotic hypothesis: emerging partial differential equations  $\partial_t W + \Gamma_1 + \Delta t \Gamma_2 = O(\Delta t^2)$ 

> $\Gamma_j$ : vector obtained after *j* space derivations of the conserved moments *W* and the equilibrium vector  $\Phi(W)$ .

Non-Conserved moments:

 $Y = \Phi(W) + \Delta t S^{-1} \Psi_1 + O(\Delta t^2)$ 

General nonlinear "Vilnius" algorithm at second order  $\Gamma_1 = A W + B \Phi(W)$   $\Psi_1 = d\Phi(W) \cdot \Gamma_1 - (C W + D \Phi(W))$   $\Gamma_2 = B \Sigma \Psi_1 \quad \text{with } \Sigma \text{ the Hénon matrix: } \Sigma \equiv S^{-1} - \frac{1}{2} I$ 

## "ABCD" method: fourth order expansion

asymptotic expansion for the microscopic moments  $Y = \Phi(W) + S^{-1} \left( \Delta t \Psi_1(W) + \Delta t^2 \Psi_2(W) + \Delta t^3 \Psi_3(W) \right) + O(\Delta t^4)$ 

partial differential equation for the conserved moments  $\partial_t W + \Gamma_1(W) + \Delta t \Gamma_2(W) + \Delta t^2 \Gamma_3(W) + \Delta t^3 \Gamma_4(W) = O(\Delta t^4)$ 

third order terms

$$\begin{split} \Psi_2(W) &= \Sigma \, \mathrm{d}\Psi_1(W).\Gamma_1(W) + \, \mathrm{d}\Phi(W).\Gamma_2(W) - D \, \Sigma \, \Psi_1(W) \\ \Gamma_3(W) &= B \, \Sigma \, \Psi_2(W) + \frac{1}{12} B_2 \, \Psi_1(W) - \frac{1}{6} \, B \, \, \mathrm{d}\Psi_1(W).\Gamma_1(W) \end{split}$$

fourth order terms

$$\begin{split} \Psi_{3}(W) &= \Sigma \ \mathrm{d}\Psi_{1}(W).\Gamma_{2}(W) + \ \mathrm{d}\Phi(W).\Gamma_{3}(W) - D \Sigma \Psi_{2}(W) \\ &+ \Sigma \ \mathrm{d}\Psi_{2}(W).\Gamma_{1}(W) + \frac{1}{6} \ D \ \mathrm{d}\Psi_{1}(W).\Gamma_{1}(W) \\ &- \frac{1}{12} \ D_{2} \Psi_{1}(W) - \frac{1}{12} \ \mathrm{d} \left( \ \mathrm{d}\Psi_{1}(W).\Gamma_{1} \right).\Gamma_{1}(W) \\ \Gamma_{4}(W) &= B \Sigma \Psi_{3}(W) + \frac{1}{4} \ B_{2} \Psi_{2}(W) + \frac{1}{6} \ B \ D_{2} \Sigma \Psi_{1}(W) \\ &- \frac{1}{6} \ A B \ \Psi_{2}(W) - \frac{1}{6} \ B \left( \ \mathrm{d} \left( \ \mathrm{d}\Phi.\Gamma_{1} \right).\Gamma_{2}(W) \\ &+ \ \mathrm{d} \left( \ \mathrm{d}\Phi.\Gamma_{2} \right).\Gamma_{1}(W) \right) - \frac{1}{6} \ B \Sigma \ \mathrm{d} \left( \ \mathrm{d}\Psi_{1}(W).\Gamma_{1} \right).\Gamma_{1}(W) \end{split}$$

FD, Asymptotic Analysis, 2022.

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(111)

### "ABCD" method: zero-order expansion

expand one iteration of the scheme:

$$m(x, t + \Delta t) = \exp(-\Delta t \Lambda) \ m^*(x, t), \qquad m \equiv \begin{pmatrix} W \\ Y \end{pmatrix}$$
$$m + \Delta t \partial_t m + \frac{1}{2} \Delta t^2 \partial_t^2 m + O(\Delta t^3) =$$
$$= m^* - \Delta t \Lambda \ m^* + \frac{1}{2} \Delta t^2 \Lambda^2 \ m^* + O(\Delta t^3)$$

replace the vector m by its two components W and Y

$$W + \Delta t \partial_t W + \frac{1}{2} \Delta t^2 \partial_t^2 W + O(\Delta t^3) =$$
  
=  $W - \Delta t (A W + B Y^*) + \frac{1}{2} \Delta t^2 (A_2 W + B_2 Y^*) + O(\Delta t^3)$   
$$Y + \Delta t \partial_t Y + \frac{1}{2} \Delta t^2 \partial_t^2 Y + O(\Delta t^3) =$$
  
=  $Y^* - \Delta t (C W + D Y^*) + \frac{1}{2} \Delta t^2 (C_2 W + D_2 Y^*) + O(\Delta t^3)$ 

at zero-order:  $Y - Y^* = O(\Delta t)$  and  $Y^* \equiv Y + S(\Phi(W) - Y)$ 

the matrix S is supposed fixed then  $Y = \Phi(W) + O(\Delta t)$  and  $Y^* = \Phi(W) + O(\Delta t)$ 

## "ABCD" method: first-order expansion

$$= \Phi(W) + O(\Delta t)$$

 $Y^*$ 

second-order partial differential equations reduced at first-order:

$$\partial_t W + \mathcal{O}(\Delta t) = -(AW + BY^*) + \mathcal{O}(\Delta t)$$
  
then  $\partial_t W + \Gamma_1 = \mathcal{O}(\Delta t)$  with  $\Gamma_1 = AW + B\Phi(W)$ 

we report this result for the microscopic variables  

$$\partial_t Y = d\Phi(W) \cdot \partial_t W + O(\Delta t) = d\Phi(W) \cdot (-\Gamma_1) + O(\Delta t)$$
  
 $\partial_t Y = -d\Phi(W) \cdot \Gamma_1 + O(\Delta t)$ 

but we know that

$$Y + \Delta t \,\partial_t Y + O(\Delta t^2) = Y^* - \Delta t \left(C W + D Y^*\right) + \frac{1}{2} + O(\Delta t^2)$$
  
then  $Y - Y^* = -\Delta t \,\partial_t Y - \Delta t \left(C W + D Y^*\right) + O(\Delta t^2)$   
and  $S(Y - \Phi) = \Delta t \left( d\Phi(W) \cdot \Gamma_1 - (C W + D \Phi) \right) + O(\Delta t^2)$ 

finally

$$Y = \Phi + \Delta t \ S^{-1} \left( d\Phi(W) \cdot \Gamma_1 - (C \ W + D \ \Phi) \right) + O(\Delta t^2)$$
  
and 
$$\Psi_1 = d\Phi(W) \cdot \Gamma_1 - (C \ W + D \ \Phi)$$

### "ABCD" method: non-conserved moments at first-order 39

$$\Psi_{1} = d\Phi(W).\Gamma_{1} - (CW + D\Phi)$$
Hénon matrix:  $\Sigma \equiv S^{-1} - \frac{1}{2}I$ 

$$Y = \Phi(W) + \Delta t \ S^{-1} \ \Psi_{1} + O(\Delta t^{2})$$
then
$$Y^{*} = Y + S(\Phi - Y)$$

$$= Y - (\Delta t \Psi_{1} + O(\Delta t^{2}))$$

$$= \Phi(W) + (\Sigma + \frac{1}{2}I) (\Delta t \Psi_{1} + O(\Delta t^{2})) - (\Delta t \Psi_{1} + O(\Delta t^{2}))$$

$$= \Phi(W) + (\Sigma - \frac{1}{2}I) \Delta t \Psi_{1} + O(\Delta t^{2})$$

and

$$\begin{split} Y &= \Phi(W) + \left(\Sigma + \frac{1}{2} \operatorname{I}\right) \Delta t \, \Psi_1 + \operatorname{O}(\Delta t^2) \\ Y^* &= \Phi(W) + \left(\Sigma - \frac{1}{2} \operatorname{I}\right) \Delta t \, \Psi_1 + \operatorname{O}(\Delta t^2) \end{split}$$

#### "ABCD" method: second-order expansion

 $Y^* = \Phi(W) + (\Sigma)$ 

$$Y^* = \Phi(W) + \left(\Sigma - \frac{1}{2}I\right)\Delta t \Psi_1 + O(\Delta t^2)$$
  
$$\partial_t W + \frac{1}{2}\Delta t \partial_t^2 W + O(\Delta t^2) =$$

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$$= (A W + B Y^*) + \frac{1}{2} \Delta t (A_2 W + B_2 Y^*) + O(\Delta t^2)$$
  
$$A_2 = A^2 + B C, B_2 = A B + B D$$

$$\partial_t W = -\Gamma_1 + O(\Delta t) = -(AW + B\Phi(W)) + O(\Delta t)$$
  
then  $\partial_t^2 W = -\partial_t (\Gamma_1 + O(\Delta t)) = -d\Gamma_1 \cdot \partial_t W + O(\Delta t)$   
 $= d\Gamma_1 \cdot \Gamma_1 + O(\Delta t)$   
 $= A\Gamma_1 + B d\Phi \cdot \Gamma_1 + O(\Delta t)$ 

$$\partial_t W = -\frac{1}{2} \Delta t \left( A \Gamma_1 + B \, \mathrm{d} \Phi . \Gamma_1 \right) - \mathbf{A} \mathbf{W} - B \left( \mathbf{\Phi} + \left( \Sigma - \frac{1}{2} \mathrm{I} \right) \Delta t \, \Psi_1 \right) \\ + \frac{1}{2} \Delta t \left( \left( A^2 + B \, C \right) W + \left( A B + B \, D \right) \Phi \right) + \mathrm{O}(\Delta t^2)$$

$$= -\mathbf{A} \mathbf{W} - \mathbf{B} \mathbf{\Phi} - \Delta t \left[ \frac{1}{2} (A(A W + B \Phi)) + \frac{1}{2} B d\Phi \Gamma_{1} + B \Sigma \Psi_{1} - \frac{1}{2} B (d\Phi \Gamma_{1} - C W - D \Phi) \right]$$

$$-\frac{1}{2}(A^{2} + BC)W - \frac{1}{2}(AB + BD)\Phi + O(\Delta t^{2})$$

$$= -\mathbf{A} \mathbf{W} - \mathbf{B} \mathbf{\Phi} - \Delta t B \Sigma \Psi_1 + \mathcal{O}(\Delta t^2)$$

 $\partial_t W = -\Gamma_1 - \Delta t B \Sigma \Psi_1 + O(\Delta t^2)$  $\Gamma_2 = B \Sigma \Psi_1$ and

### "ABCD" Taylor expansion method

$$\begin{split} \Lambda &= M \operatorname{diag} \left( \sum_{1 \leq \alpha \leq d} v^{\alpha} \partial_{\alpha} \right) M^{-1} \equiv \begin{pmatrix} A & B \\ C & D \end{pmatrix} \\ m(x, t + \Delta t) &\equiv \begin{pmatrix} W \\ Y \end{pmatrix} (x, t + \Delta t) = \exp(-\Delta t \Lambda) m^{*}(x, t) \\ W^{*} &= W, \ Y^{*} = Y + S \left( \Phi(W) - Y \right) \end{split}$$

**hypotheses:** *M*,  $\Lambda$ , *S* and  $\lambda \equiv \frac{\Delta x}{\Delta t}$  are **fixed** asymptotic expansion of the non-conserved moments

$$Y = \Phi(W) + \Delta t \, S^{-1} \, \Psi_1 + \mathrm{O}(\Delta t^2)$$

emerging asymptotic partial differential equations

 $\partial_t W + \Gamma_1 + \Delta t \, \Gamma_2 = \mathrm{O}(\Delta t^2)$ 

 $\Gamma_j$ : vector obtained after *j* space derivations

of the conserved moments W and the equilibrium  $\Phi(W)$ 

general nonlinear ABCD algorithm at second order

 $\Gamma_1 = A W + B \Phi(W)$ 

 $\Psi_1 = \mathrm{d}\Phi(W).\Gamma_1 - (CW + D\Phi(W))$ 

 $\Gamma_2 = B \Sigma \Psi_1$  with  $\Sigma$  the Hénon matrix:  $\Sigma \equiv S^{-1} - \frac{1}{2}I$ 

possible to recover formally the Navier-Stokes equations?

# formal calculus with SageMath





- SageMath: free open-source mathematics software system licensed under the GNU General Public License.
- It builds on top of many existing open-source packages: NumPy, SciPy, matplotlib, Sympy, Maxima, GAP, FLINT, R, ...

# what lattice Boltzmann scheme for Naver-Stokes ? 43

• Isothermal Navier-Stokes

D2Q9 and D2Q13 D3Q19, D3Q27, D3Q33 and D3Q27-2

• Navier-Stokes with energy conservation D2Q13, D2Q17, D2V17 and D2W17 D3Q33 and D3Q27-2

D2Q9

 $\mathbf{5}$ 6 2 3  $\lambda = \frac{\Delta x}{\Delta t}$ 8  $\overline{7}$ 

the lines of this invertible matrix are chosen orthogonal

D2Q9 (ii)

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Momentum-velocity operator matrix  $\Lambda \equiv M \operatorname{diag}(\sum_{\alpha} v^{\alpha} \partial_{\alpha}) M^{-1}$  $1 \leq \alpha \leq 2 =$ space dimension Block decomposition  $\Lambda \equiv \begin{pmatrix} A & B \\ C & D \end{pmatrix}$ 

Operator matrix  $\Lambda$  for the isothermal D2Q9 scheme



# first order partial differential equations

at first order 
$$\Gamma_1 = AW + B\Phi(W)$$
  

$$\Gamma_1 = \begin{cases} \partial_x J_x + \partial_y J_y \\ \frac{2}{3}\lambda^2 \partial_x \rho + \frac{1}{6}\partial_x \Phi_{\varepsilon} + \frac{1}{2}\partial_x \Phi_{xx} + \partial_y \Phi_{xy} \\ \frac{2}{3}\lambda^2 \partial_y \rho + \frac{1}{6}\partial_y \Phi_{\varepsilon} - \frac{1}{2}\partial_y \Phi_{xx} + \partial_x \Phi_{xy} \end{cases}$$

first order terms of the Navier-Stokes equations (Euler equations)

$$\begin{cases} \partial_t \rho + \partial_x J_x + \partial_y J_y \\ \partial_t J_x + \partial_x \left(\frac{J_x^2}{\rho} + p\right) + \partial_y \left(\frac{J_x J_y}{\rho}\right) \\ \partial_t J_y + \partial_x \left(\frac{J_x J_y}{\rho}\right) + \partial_y \left(\frac{J_y^2}{\rho} + p\right) \end{cases}$$

identify the two expressions (  $J_{\rm x}\equiv\rho\,u,~J_{\rm y}\equiv\rho\,v)$ 

$$\begin{cases} \Phi_{\varepsilon} = 6p - 4\lambda^{2}\rho + 3\rho(u^{2} + v^{2}) \\ \Phi_{xx} = \rho(u^{2} - v^{2}) \\ \Phi_{xy} = \rho u v \end{cases}$$

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# D2Q9: towards second order equations

- $\Phi$ : vector of moments at equilibrium  $\Phi = \left(\Phi_{\varepsilon}, \, \Phi_{xx}, \, \Phi_{xy}, \, \Phi_{qx}, \, \Phi_{qy}, \, \Phi_{h}\right)^{\mathrm{t}}$  $\Psi_1 = \mathrm{d}\Phi(W).\Gamma_1 - (CW + D\Phi(W)) \in \mathbb{R}^6$ viscous fluxes  $-\Delta t \Gamma_2 = -\Delta t B \Sigma \Psi_1$  = physical fluxes ?  $= \begin{cases} 0\\ \partial_j \tau_{xj} \equiv \partial_x (2 \mu \partial_x u + (\zeta - \mu)(\partial_x u + \partial_y v)) + \partial_y (\mu(\partial_x v + \partial_y u))\\ \partial_i \tau_{vi} \equiv \partial_x (\mu(\partial_x v + \partial_y u)) + \partial_y ((\zeta - \mu)(\partial_x u + \partial_y v) + 2 \mu \partial_y v)) \end{cases}$ Linear system of  $2 \times 2 \times 2 \times 3 = 24$  equations, one equation for each of the 2 moments  $J_x$  and  $J_y$ one equation relative to each dimension
  - one equation for each of the associated partial derivatives  $\partial_x$  and  $\partial_y$ one equation for each of the 3 nonconserved variables  $\rho$ , u, vonly  $3 \times 2 = 6$  unknowns (partial derivatives of  $\Phi_{ax}$  and  $\Phi_{ay}$ )

try to avoid unphysical terms in  $\partial_x \rho$  and  $\partial_y \rho$ from the second order fluxes? no solution :-(

# D2Q9: towards second order equations (ii)

$$\begin{split} \Phi_{\varepsilon} &= 3\,\rho\left(u^{2} + v^{2}\right) - 2\,\lambda^{2}\,\rho, \ \Phi_{xx} = \rho\left(u^{2} - v^{2}\right), \ \Phi_{xy} = \rho\,u\,v\\ \text{discrepancy reduced to third order terms in velocity when}\\ p(\rho) &= \frac{\lambda^{2}}{3}\,\rho: \text{ isothermal fluid with } c_{s} = \frac{\lambda}{\sqrt{3}}\\ \Phi_{qx} &= -\rho\,\lambda^{2}\,u + 3\,\rho\left(u^{2} + v^{2}\right)u, \ \Phi_{qy} = -\rho\,\lambda^{2}\,v + 3\,\rho\left(u^{2} + v^{2}\right)v\\ \text{Hénon matrix } \Sigma &= \text{diag}\left(\sigma_{e}, \sigma_{x}, \sigma_{x}, *, **\right)\\ \text{shear viscosity } \mu &= \frac{\lambda}{3}\,\rho\,\sigma_{x}\,\Delta x, \text{ bulk viscosity } \zeta = \frac{\lambda}{3}\,\rho\,\sigma_{e}\,\Delta x\\ -\Delta t\,\Gamma_{2} &= \begin{pmatrix} 0\\\partial_{j}\tau_{xj}\\\partial_{j}\tau_{yj} \end{pmatrix}\\ &-\sigma_{x}\,\Delta t\,\partial_{x}\begin{pmatrix} u^{3}\,\partial_{x}\rho - v^{3}\,\partial_{y}\rho + 3\,\rho\left(u^{2}\,\partial_{x}u - v^{2}\,\partial_{y}v\right)\\ -v^{3}\,\partial_{x}\rho - u^{3}\,\partial_{y}\rho - 3\,\rho\left(u^{2}\,\partial_{y}u + v^{2}\,\partial_{x}v\right) \end{pmatrix}\\ &-\sigma_{x}\,\Delta t\,\partial_{y}\begin{pmatrix} 0\\ -v^{3}\,\partial_{x}\rho - u^{3}\,\partial_{y}\rho - 3\,\rho\left(u^{2}\,\partial_{y}u + v^{2}\,\partial_{x}v\right)\\ -u^{3}\,\partial_{x}\rho + v^{3}\,\partial_{y}\rho + 3\,\rho\left(-u^{2}\,\partial_{x}u + v^{2}\,\partial_{y}v\right) \end{pmatrix} \end{split}$$

# D2Q13





# D2Q13: first order equations

$$\begin{aligned} \partial_t \rho + \partial_x J_x + \partial_y J_y &= 0 & \partial_t \rho + \partial_x J_x + \partial_y J_y &= 0 \\ \partial_t J_x + \partial_x (\frac{14}{13} \lambda^2 \rho + \frac{1}{26} \Phi_{\varepsilon} + \frac{1}{2} \Phi_{xx}) + \partial_y \Phi_{xy} &= 0 \\ \partial_t J_x + \partial_x (\rho \, u^2 + \rho) + \partial_y (\rho \, u \, v) &= 0 \\ \partial_t J_y + \partial_x \Phi_{xy} + \partial_y (\frac{14}{13} \lambda^2 \rho + \frac{1}{26} \Phi_{\varepsilon} - \frac{1}{2} \Phi_{xx}) &= 0 \\ \partial_t J_y + \partial_x (\rho \, u \, v) + \partial_y (\rho \, v^2 + \rho) &= 0 \end{aligned}$$

then 
$$\begin{array}{ll} \frac{14}{13}\,\lambda^2\,\rho + \frac{1}{26}\Phi_{\varepsilon} + \frac{1}{2}\Phi_{xx} = \rho\,u^2 + \rho,\\ \frac{14}{13}\,\lambda^2\,\rho + \frac{1}{26}\Phi_{\varepsilon} - \frac{1}{2}\Phi_{xx} = \rho\,v^2 + \rho\\ \text{and} & \Phi_{xx} = \rho\,(u^2 - v^2),\,\Phi_{xy} = \rho\,u\,v\\ \frac{28}{13}\,\lambda^2\,\rho + \frac{1}{13}\Phi_{\varepsilon} = \rho\,(u^2 + v^2) + 2\,\rho\\ \text{then} & \Phi_{\varepsilon} = 13\,\rho\,|\mathbf{u}|^2 + 26\,p - 28\,\rho\,\lambda^2 \end{array}$$

The equilibrium values of the moments of degree two are fixed with the first order Euler equations

# D2Q13: second order equations

$$\begin{split} \Phi: \text{ vector of moments at equilibrium} \\ \Phi &= \left( \Phi_{\varepsilon}, \, \Phi_{xx}, \, \Phi_{xy}, \, \Phi_{qx} \,, \Phi_{qy} \,, \, \Phi_{rx}, \, \Phi_{ry}, \, \Phi_{h}, \, \Phi_{xxe} \,, \, \Phi_{h2} \right)^{t} \end{split}$$

conservative first order fluxes

 $\Psi_1 = \,\mathrm{d} \Phi(W). \Gamma_1 - (\mathcal{C} \, W + \mathcal{D} \, \Phi(W)) \in \mathbb{R}^6$ 

viscous fluxes  $-\Delta t \Gamma_2 = -\Delta t B \Sigma \Psi_1$  = physical fluxes ?  $= \begin{bmatrix} 0 \\ \partial_j \tau_{xj} \equiv \partial_x (2 \mu \partial_x u + (\zeta - \mu)(\partial_x u + \partial_y v)) + \partial_y (\mu (\partial_x v + \partial_y u)) \\ \partial_j \tau_{yj} \equiv \partial_x (\mu (\partial_x v + \partial_y u)) + \partial_y ((\zeta - \mu)(\partial_x u + \partial_y v) + 2 \mu \partial_y v)) \end{bmatrix}$ 

linear system of  $2 \times 2 \times 2 \times 3 = 24$  equations

for  $3 \times 4 = 12$  partial derivatives

of  $\Phi_{qx}$ ,  $\Phi_{qy}$ ,  $\Phi_{rx}$ ,  $\Phi_{ry}$  relative to  $\rho$ , u and v

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# D2Q13: second order equations (ii)

after identification, we find:

 $p = \lambda^2 c_s^2 \rho \qquad \text{and the parameter } c_s \text{ is not constrained}$   $\Phi_{qx} = \rho \left( |\mathbf{u}|^2 + 4\lambda^2 c_s^2 - 3\lambda^2 \right) u$   $\Phi_{qy} = \rho \left( |\mathbf{u}|^2 + 4\lambda^2 c_s^2 - 3\lambda^2 \right) v$   $\Phi_{rx} = \rho \left( -\frac{7}{6}\lambda^2 u^2 - 7\lambda^2 v^2 - \frac{21}{2}\lambda^4 c_s^2 + \frac{31}{6}\lambda^4 \right) u$   $\Phi_{ry} = \rho \left( -7\lambda^2 u^2 - \frac{7}{6}\lambda^2 v^2 - \frac{21}{2}\lambda^4 c_s^2 + \frac{31}{6}\lambda^4 \right) v$   $\mu = \rho \sigma_x \lambda c_s^2 \Delta x$   $\zeta = \rho \sigma_e \lambda c_s^2 \Delta x$ 

ok compared to a pure human algebraic calculus (april 2015)

# D3Q19



# D3Q19: moments

$\rho$ $j_x, j_y, j_z$	4 conserved
ε xx, ww	6 of degree 2: fit the Euler equations
$\begin{array}{c} xy ,  yz ,  zx \\ q_x ,  q_y ,  q_z \\ x  yz \\ y  zx \end{array}$	6 to fit the viscous terms ?
z xy hh xx <sub>e</sub> , ww <sub>e</sub>	3 without any influence

# D3Q19: recovering first order isothermal equations

isothermal flow:  $p \equiv c_s^2 \rho$ 

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$$\begin{split} \Phi_{\varepsilon} &= \rho \left( 19 \, |\mathbf{u}|^2 - 30 \, \lambda^2 + 57 \, c_s^2 \right) \\ \Phi_{xx} &= \rho \left( 2 \, u^2 - v^2 - w^2 \right) \\ \Phi_{ww} &= \rho \left( v^2 - w^2 \right) \\ \Phi_{xy} &= \rho \, u \, v \\ \Phi_{yz} &= \rho \, v \, w \\ \Phi_{zx} &= \rho \, wu \end{split}$$

Then

$$\partial_t \rho + \operatorname{div}(\rho \,\mathbf{u}) = \mathcal{O}(\Delta x)$$
  
$$\partial_t(\rho \,\mathbf{u}) + \operatorname{div}(\rho \,\mathbf{u} \otimes \mathbf{u}) + \nabla \rho = \mathcal{O}(\Delta x)$$

the value of the sound velocity is not imposed at this step

# D3Q19: recovering second order equations?

at first order relative to velocity ...

the relation  $c_s = \frac{\lambda}{\sqrt{3}}$  is mandatory

a total of  $3 \times 3 \times 3 \times 4 = 108$  equations to solve to identify the second order terms of the Navier Stokes equations 3 equations for momentum  $j_x$ ,  $j_y$ ,  $j_z$ 3 conservation terms per equation:  $\partial_x[**]$ ,  $\partial_y[**]$  and  $\partial_z[**]$ 3 partial derivatives  $\partial_x$ ,  $\partial_y$  and  $\partial_z$  per variable 4 nonconserved variables  $\rho$ , u, v and w $4 \times 6 = 24$  unknowns

expressions that concentrate the error to high order velocity terms

$$\begin{split} \Phi_{qx} &= 5 \,\rho \,u \left( |\mathbf{u}|^2 - \frac{2}{3} \,\lambda^2 \right) \\ \Phi_{qy} &= 5 \,\rho \,v \left( |\mathbf{u}|^2 - \frac{2}{3} \,\lambda^2 \right) \\ \Phi_{qz} &= 5 \,\rho \,w \left( |\mathbf{u}|^2 - \frac{2}{3} \,\lambda^2 \right) \\ \Phi_{x \ yz} &= \rho \,u \left( v^2 - w^2 \right), \ \Phi_{x \ yz} = \rho \,u \left( v^2 - w^2 \right), \ \Phi_{z \ xy} = \rho \,w \left( u^2 - v^2 \right) \\ & \text{a total of 66 equations remain unsolved} \end{split}$$

#### D3Q19: recovering second order equations? (ii)

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#### relaxation of second order moments

$$\varepsilon^{*} = \varepsilon + s_{e} \left( \Phi_{\varepsilon} - \varepsilon \right), \quad xx^{*} = xx + s_{x} \left( \Phi_{xx} - xx \right)$$

$$ww^{*} = ww + s_{x} \left( \Phi_{ww} - ww \right), \quad xy^{*} = xy + s_{x} \left( \Phi_{xy} - xy \right)$$

$$yz^{*} = yz + s_{x} \left( \Phi_{yz} - yz \right), \quad zx^{*} = zx + s_{x} \left( \Phi_{zx} - zx \right)$$
Hénon relations:
$$\sigma_{x} \equiv \frac{1}{s_{x}} - \frac{1}{2}, \quad \sigma_{e} \equiv \frac{1}{s_{e}} - \frac{1}{2}$$
shear viscosity
$$\mu = \frac{1}{3} \rho \sigma_{x} \Delta t \left( \lambda^{2} + O(|\mathbf{u}|^{2}) \right)$$
bulk viscosity
$$\zeta = \frac{2}{9} \rho \sigma_{e} \Delta t \left( \lambda^{2} + O(|\mathbf{u}|^{2}) \right)$$
tensor of vicosities
$$\tau_{xx} = 2 \mu \partial_{x} u + \left( \zeta - \frac{2}{3} \mu \right) \operatorname{div} \mathbf{u}$$

$$\tau_{yy} = 2 \mu \partial_{y} v + \left( \zeta - \frac{2}{3} \mu \right) \operatorname{div} \mathbf{u}, \quad \tau_{zz} = 2 \mu \partial_{z} w + \left( \zeta - \frac{2}{3} \mu \right) \operatorname{div} \mathbf{u}$$

 $\tau_{xy} = \mu \left( \partial_x v + \partial_y u \right), \ \tau_{yz} = \mu \left( \partial_y w + \partial_z v \right), \ \tau_{zx} = \mu \left( \partial_z u + \partial_x w \right)$ 

Approximative isothermal Navier-Stokes equations at second order  $\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = O(\Delta x^2)$  $\partial_t (\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) + \nabla \rho - \Delta t \operatorname{div} \tau = \Delta x O(|\mathbf{u}|^3) + O(\Delta x^2)$ 

D3Q27



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# D3Q27: moments

ho	4 conserved
$j_x, j_y, j_z$	6 of dogree 2: fit the Euler equations
xx, ww	o of degree 2. In the Luter equations
xy , yz , zx	
$q_X, q_y, q_z$	/ to fit the viscous terms ?
y zx	
z xy	
xyz $r_x, r_y, r_z$	10 without influence
hh	
$xx_e$ , $WW_e$	
$xy_e$ , $yz_e$ , $zx_e$ h3	

# D3Q27: recovering first order isothermal equations? 60

isothermal flow:  $p \equiv c_s^2 \rho$ 

$$\Phi_{\varepsilon} = \rho \left( |\mathbf{u}|^2 + 3c_s^2 - 2\lambda^2 \right)$$
  

$$\Phi_{xx} = \rho \left( 2u^2 - v^2 - w^2 \right)$$
  

$$\Phi_{ww} = \rho \left( v^2 - w^2 \right)$$
  

$$\Phi_{xy} = \rho u v$$
  

$$\Phi_{yz} = \rho v w$$
  

$$\Phi_{zx} = \rho wu$$

Then

$$\partial_t \rho + \operatorname{div}(\rho \,\mathbf{u}) = \mathcal{O}(\Delta x)$$
  
$$\partial_t(\rho \,\mathbf{u}) + \operatorname{div}(\rho \,\mathbf{u} \otimes \mathbf{u}) + \nabla \rho = \mathcal{O}(\Delta x)$$

the value of the sound velocity is not imposed at this step essentially analogous to the D3Q19 case...

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#### D3Q27: recovering second order equations?

the relation  $c_s = \frac{\lambda}{\sqrt{3}}$  is imposed

a total of  $3 \times 3 \times 3 \times 4 = 108$  equations to solve to identify for  $4 \times 7 = 28$  unknown partial derivatives of  $\Phi_{ax}$ ,  $\Phi_{av}$ ,  $\Phi_{az}$ ,  $\Phi_{x vz}$ ,  $\Phi_{v zx}$ ,  $\Phi_{z xv}$ ,  $\Phi_{xvz}$ relative to  $\rho$ , u, v, and wnonisotropic expressions for high order velocity terms errors  $\Phi_{av} = \rho u (3 |\mathbf{u}|^2 - 2\lambda^2), \quad \Phi_{av} = \rho v (3 |\mathbf{u}|^2 - 2\lambda^2)$  $\Phi_{az} = \rho w (3 |\mathbf{u}|^2 - 2 \lambda^2)$  $\Phi_{x yz} = \rho u (v^2 - w^2) - \rho u^3$  $\Phi_{v,zx} = \rho v (w^2 - u^2) + \rho v^3$  $\Phi_{z vv} = \rho w (u^2 - v^2) - \rho w^3, \quad \Phi_{xvz} = \rho u v w$ approximative isothermal Navier-Stokes equations at second order  $\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = O(\Delta x^2)$  $\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) + \nabla p - \operatorname{div} \tau = \Delta x \operatorname{O}(|\mathbf{u}|^3) + \operatorname{O}(\Delta x^2)$ a total of 56 [44] equations remain unsolved

D3Q33



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# D3Q33: moments

$ ho,j_x,j_y,j_z$	4 conserved
ε	6 of degree 2: fit the Euler equations
xx, ww	
xy , yz , zx	
$q_x, q_y, q_z$	13 to fit the viscous terms
x yz, y zx, z xy	
xyz	
$r_x, r_y, r_z$	
$t_x, t_y, t_z$	
xx <sub>e</sub> , ww <sub>e</sub>	10 without any influence
$xx_h$ , $ww_h$	
$xy_e$ , $yz_e$ , $zx_e$	
hh, $h2$ , $h4$	

# D3Q33: equilibrium value to recover first order

isothermal flow:  $p \equiv c_s^2 \rho$ the sound velocity  $c_s$  is a priori not imposed 64

$$\Phi_{\varepsilon} = \rho \left( 11 |\mathbf{u}|^2 + 33 c_s^2 - 26 \lambda^2 \right)$$
  

$$\Phi_{xx} = \rho \left( 2 u^2 - v^2 - w^2 \right)$$
  

$$\Phi_{ww} = \rho \left( v^2 - w^2 \right)$$
  

$$\Phi_{xy} = \rho u v$$
  

$$\Phi_{yz} = \rho v w$$
  

$$\Phi_{zx} = \rho wu$$

then 
$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = O(\Delta x)$$
  
 $\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) + \nabla \rho = O(\Delta x)$ 

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# D3Q33: second order partial differential equations

the 108 equations are completely solved for  $4 \times 13 = 52$  unknown partial derivatives of 13 red moments relative to  $\rho$ , u, v, and walgebraic nonlinear expressions for high order moments

$$\begin{split} \Phi_{qx} &= \rho \, u \left( 13 \, |\mathbf{u}|^2 + 65 \, c_s^2 - 37 \, \lambda^2 \right) \\ \Phi_{qy} &= \rho \, v \left( 13 \, |\mathbf{u}|^2 + 65 \, c_s^2 - 37 \, \lambda^2 \right) \\ \Phi_{qz} &= \rho \, w \left( 13 \, |\mathbf{u}|^2 + 65 \, c_s^2 - 37 \, \lambda^2 \right) \\ \Phi_{x \, yz} &= \rho \, u \left( v^2 - w^2 \right) \\ \Phi_{y \, zx} &= \rho \, v \left( w^2 - u^2 \right) \\ \Phi_{z \, xy} &= \rho \, w \left( u^2 - v^2 \right) \\ \Phi_{xyz} &= \rho \, u \, v \, w \\ \Phi_{rx} + \frac{38}{13} \frac{\Phi_{tx}}{\lambda^2} &= \rho \, u \, \lambda^2 \left( - \frac{161}{39} \, u^2 - \frac{345}{13} \left( v^2 + w^2 \right) + \frac{1265}{39} \, \lambda^2 - \frac{2553}{39} \, c_s^2 \right) \\ \Phi_{ry} + \frac{38}{13} \frac{\Phi_{ty}}{\lambda^2} &= \rho \, v \, \lambda^2 \left( - \frac{161}{39} \, v^2 - \frac{345}{13} \left( w^2 + u^2 \right) + \frac{1265}{39} \, \lambda^2 - \frac{2553}{39} \, c_s^2 \right) \\ \Phi_{rz} + \frac{38}{13} \frac{\Phi_{ty}}{\lambda^2} &= \rho \, w \, \lambda^2 \left( - \frac{161}{39} \, w^2 - \frac{345}{13} \left( u^2 + v^2 \right) + \frac{1265}{39} \, \lambda^2 - \frac{2553}{39} \, c_s^2 \right) \end{split}$$

#### D3Q33: second order partial differential equations (ii) 66

#### relaxation of second order moments

$$\varepsilon^* = \varepsilon + s_e (\Phi_{\varepsilon} - \varepsilon), \quad xx^* = xx + s_x (\Phi_{xx} - xx)$$

$$ww^* = ww + s_x (\Phi_{ww} - ww), \quad xy^* = xy + s_x (\Phi_{xy} - xy)$$

$$yz^* = yz + s_x (\Phi_{yz} - yz), \quad zx^* = zx + s_x (\Phi_{zx} - zx)$$
Hénon relations: 
$$\sigma_x \equiv \frac{1}{s_x} - \frac{1}{2}, \quad \sigma_e \equiv \frac{1}{s_e} - \frac{1}{2}$$
shear viscosity 
$$\mu = \rho c_{\varepsilon}^2 \lambda \sigma_x \Delta x$$

bulk viscosity 
$$\zeta = \frac{2}{3} \rho c_s^2 \lambda \sigma_e \Delta x$$

tensor of vicosities

$$\begin{aligned} \tau_{xx} &= 2\,\mu\,\partial_x u + \left(\zeta - \frac{2}{3}\,\mu\right) \operatorname{div} \mathbf{u} \\ \tau_{yy} &= 2\,\mu\,\partial_y \mathbf{v} + \left(\zeta - \frac{2}{3}\,\mu\right) \operatorname{div} \mathbf{u} \\ \tau_{zz} &= 2\,\mu\,\partial_z w + \left(\zeta - \frac{2}{3}\,\mu\right) \operatorname{div} \mathbf{u} \\ \tau_{xy} &= \mu\left(\partial_x \mathbf{v} + \partial_y u\right), \ \tau_{yz} &= \mu\left(\partial_y w + \partial_z \mathbf{v}\right), \ \tau_{zx} &= \mu\left(\partial_z u + \partial_x w\right) \end{aligned}$$

isothermal Navier-Stokes equations satisfied at second order :-)  $\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = O(\Delta x^2)$  $\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) + \nabla p - \operatorname{div} \tau = O(\Delta x^2)$ 

# D3Q27-2, Lallemand, d'Humières, Luo, Rubinstein (2003)67



### D3Q27-2: moments

 $\rho, j_x, j_v, j_z$ 4 conserved 6 of degree 2: fit the Euler equations ε XX, WW xy, yz, zx10 to fit the viscous terms  $q_x, q_y, q_z$ x yz, y zx, z xyxyz  $r_x$ ,  $r_y$ ,  $r_z$ hh 7 without influence on the Navier-Stokes equations XX<sub>e</sub>, WW<sub>e</sub>  $Xy_e$ ,  $yZ_e$ ,  $ZX_e$ h2

#### D3Q27-2 allows to recover isothermal Navier Stokes ! 69

:-)

 $p \equiv c_s^2 \rho$ ,  $c_s$  is a priori not imposed isothermal flow:  $\Phi_{\varepsilon} = \rho \left( 3 \, |\mathbf{u}|^2 + 9 \, c_{\varepsilon}^2 - 8 \lambda^2 \right)$  $\Phi_{xx} = \rho \left( 2 u^2 - v^2 - w^2 \right)$  $\Phi_{ww} = \rho \left( v^2 - w^2 \right)$  $\Phi_{xy} = \rho u v$ ,  $\Phi_{yz} = \rho v w$ ,  $\Phi_{zx} = \rho w u$  $\Phi_{ax} = \rho u (|\mathbf{u}|^2 + 5 c_c^2 - 3 \lambda^2)$  $\Phi_{av} = \rho v (|\mathbf{u}|^2 + 5 c_c^2 - 3 \lambda^2)$  $\Phi_{az} = \rho w (|\mathbf{u}|^2 + 5 c_e^2 - 3 \lambda^2)$  $\Phi_{x,yz} = \rho u (v^2 - w^2)$  $\Phi_{v,zx} = \rho v (w^2 - u^2)$  $\Phi_{z xy} = \rho w (u^2 - v^2)$  $\Phi_{xvz} = \rho u v w$  $\Phi_{rx} = \rho \, u \, \lambda^2 \left( 5 \, \lambda^2 - 9 \, c_{\epsilon}^2 - (u^2 + 3 \, v^2 + 3 \, w^2) \right)$  $\Phi_{rv} = \rho v \lambda^2 (5 \lambda^2 - 9 c_c^2 - (v^2 + 3 w^2 + 3 u^2))$  $\Phi_{rz} = \rho w \lambda^2 (5 \lambda^2 - 9 c_s^2 - (w^2 + 3 u^2 + 3 v^2))$ vicosities  $\mu = \rho c_{\epsilon}^2 \sigma_x \Delta t$ ,  $\zeta = \frac{2}{3} \rho c_{\epsilon}^2 \sigma_e \Delta t$ 

#### Navier - Stokes with conservation of energy

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... in one space dimension

conserved variables $\rho$ ,  $J \equiv \rho u$ ,  $E = \frac{1}{2} \rho u^2 + \rho e$ polytropic perfect gas $p = (\gamma - 1) \rho e$ ,  $e = c_v T$ ,  $\gamma = \frac{c_p}{c_v}$ Prandtl number $Pr = \frac{\mu c_p}{\kappa}$ 

mass conservation  $\partial_t \rho + \partial_x (\rho \, u) = 0$ 

momentum conservation

$$\partial_t(\rho u) + \partial_x(\rho u^2 + p) - \partial_x(\mu \partial_x u) = 0$$

energy conservation

 $\begin{array}{l} \partial_t E + \partial_x (E \ u + p \ u) - \partial_x (\mu \ u \ \partial_x u) - \frac{\gamma}{P_r} \partial_x (\mu \ \partial_x e) = 0 \\ \text{Fourier law of heat dissipation} & -\frac{\gamma}{P_r} \partial_x (\mu \ \partial_x e) \\ \text{viscous work} & \partial_x (\mu \ u \ \partial_x u) \end{array}$ 

#### thermal Navier-Stokes with lattice Boltzmann schemes 71



the viscous and thermal modes merge together for a critical wave number [P. Lallemand and L.-S. Luo, Phys. Rev. E, 2003]
linear analysis of D2Q13 lattice Boltzmann scheme for advective acoustics and tuning the parameters of the D2Q13

### De Vahl Davis thermal test case for natural convection 72



Rayleigh number  $= 10^5$ , Prandtl number = 0.71D2Q13 lattice Boltzmann scheme with a single particle distribution iso-velocity curves for the modulus of the fluid speed [Pierre Lallemand and FD, CiCP, 2015]
# D2Q13



# D2Q13: isothermal operator matrix $\Lambda$

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# D2Q13: momentum-velocity operator matrix A

 $\Lambda =$ 

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## D2Q13: first order equations

$$\begin{aligned} \partial_t \rho + \partial_x J_x + \partial_y J_y &= 0 & \partial_t \rho + \partial_x J_x + \partial_y J_y = 0 \\ \partial_t J_x + \partial_x (\frac{14}{13} \lambda^2 \rho + \frac{1}{26} \varepsilon + \frac{1}{2} \Phi_{xx}) + \partial_y \Phi_{xy} &= 0 \\ \partial_t J_x + \partial_x (\rho u^2 + \rho) + \partial_y (\rho u v) &= 0 \\ \partial_t J_y + \partial_x \Phi_{xy} + \partial_y (\frac{14}{13} \lambda^2 \rho + \frac{1}{26} \varepsilon - \frac{1}{2} \Phi_{xx}) &= 0 \\ \partial_t J_y + \partial_x (\rho u v) + \partial_y (\rho v^2 + \rho) &= 0 \\ \partial_t \varepsilon + 11 \lambda^2 (\partial_x J_x + \partial_y J_y) + 13 (\partial_x \Phi_{qx} + \partial_y \Phi_{qy}) &= 0 \\ \partial_t E + \partial_x (E u + \rho u) + \partial_y (E v + \rho v) &= 0 \end{aligned}$$
then 
$$\frac{14}{13} \lambda^2 \rho + \frac{1}{26} \varepsilon + \frac{1}{2} \Phi_{xx} &= \rho u^2 + \rho, \qquad \Phi_{xy} = \rho u v$$

 $\frac{14}{13}\lambda^2 \rho + \frac{1}{26}\varepsilon - \frac{1}{2}\Phi_{xx} = \rho v^2 + p \quad \text{and} \quad \Phi_{xx} = \rho \left(u^2 - v^2\right)$ Lattice Boltzmann:  $\frac{28}{12}\lambda^2 \rho + \frac{1}{12}\varepsilon = \rho \left(u^2 + v^2\right) + 2p$  is conserved

Physics:  $E \equiv \frac{1}{2} \rho (u^2 + v^2) + \rho e$  is conserved

then  $p = \rho e$ ,  $\gamma = 2$  and  $\varepsilon = 26 E - 28 \lambda^2 \rho$  $\Phi_{qx} = \rho u (|\mathbf{u}|^2 + 4 e - 3 \lambda^2), \quad \Phi_{qy} = \rho v (|\mathbf{u}|^2 + 4 e - 3 \lambda^2)$ 

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# D2Q13: towards second order equations

 $\Phi$ : vector of moments at equilibrium  $\Phi = \left(\Phi_{xx}, \Phi_{xy}, \Phi_{qx}, \Phi_{qy}, \Phi_{rx}, \Phi_{ry}, \Phi_{h}, \Phi_{xxe}, \Phi_{h2}\right)^{t}$  $\Psi_1 = \mathrm{d}\Phi(W).\Gamma_1 - (CW + D\Phi(W)) \in \mathbb{R}^9$ viscous fluxes  $-\Delta t \Gamma_2 = -\Delta t B \Sigma \Psi_1$  = physical fluxes ?  $= \begin{bmatrix} \partial_{j}\sigma_{xj} \equiv \partial_{x}(2\mu\partial_{x}u + (\zeta - \mu)(\partial_{x}u + \partial_{y}v)) + \partial_{y}(\mu(\partial_{x}v + \partial_{y}u)) \\ \partial_{j}\sigma_{yj} \equiv \partial_{x}(\mu(\partial_{x}v + \partial_{y}u)) + \partial_{y}((\zeta - \mu)(\partial_{x}u + \partial_{y}v) + 2\mu\partial_{y}v)) \\ 26[\partial_{j}(u_{i}\sigma_{ij}) + \frac{\gamma}{Pr}(\partial_{x}(\mu\partial_{x}e) + \partial_{y}(\mu\partial_{y}e))] \end{bmatrix}$  $3 \times 2 \times 2 \times 4 = 48$  equations to solve 3 equations  $(i_x, i_y, E)$ 2 conservation terms  $\partial_x$  and  $\partial_y$  per equation 2 partial derivatives  $\partial_x$  and  $\partial_y$  per variable 4 nonconserved variables  $\rho$ , u, v, e16 unknowns

- 4 moments  $\Phi_{rx}$ ,  $\Phi_{ry}$ ,  $\Phi_h$ ,  $\Phi_{xxe}$
- 4 partial derivatives relative to  $\rho$ , u, v, e per moment

# D2Q13: towards second order equations (ii)

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#### 48 equations to solve

16 unknowns

#### important remaining discrepancies

22 equations cannot be solved

$$\begin{aligned} \Phi_{rx} &= \rho \, u \, \lambda^2 \left( \frac{31}{6} \, \lambda^2 - \frac{7}{6} \left( u^2 + 6 \, v^2 \right) - \frac{21}{2} \, e \right) \\ \Phi_{ry} &= \rho \, v \, \lambda^2 \left( \frac{31}{6} \, \lambda^2 - \frac{7}{6} \left( 6 \, u^2 + v^2 \right) - \frac{21}{2} \, e \right) \\ \Phi_h &= \rho \left( \frac{77}{2} \, |\mathbf{u}|^4 + 308 \left( |\mathbf{u}|^2 + e \right) e - 361 \, \lambda^2 \left( e + |\mathbf{u}|^2 \right) + 140 \, \lambda^4 \right) \\ \Phi_{xxe} &= \rho \left( u^2 - v^2 \right) \left( \frac{17}{12} \, |\mathbf{u}|^2 + \frac{17}{2} \, e - \frac{65}{12} \, \lambda^2 \right) \end{aligned}$$

viscosities:  $\mu = 2 \rho e \sigma_x \Delta t$ ,  $\zeta = 0$ ,  $Pr = \frac{\sigma_x}{2 \sigma_e}$ ,

D2Q17



# D2Q17: first order equations

$$\begin{aligned} \partial_t \rho + \partial_x J_x + \partial_y J_y &= 0 & \partial_t \rho + \partial_x J_x + \partial_y J_y &= 0 \\ \partial_t J_x + \partial_x (\frac{30}{17} \lambda^2 \rho + \frac{1}{34} \varepsilon + \frac{1}{2} \Phi_{xx}) + \partial_y \Phi_{xy} &= 0 \\ \partial_t J_x + \partial_x (\rho u^2 + \rho) + \partial_y (\rho u v) &= 0 \\ \partial_t J_y + \partial_x \Phi_{xy} + \partial_y (\frac{30}{17} \lambda^2 \rho + \frac{1}{34} \varepsilon - \frac{1}{2} \Phi_{xx}) &= 0 \\ \partial_t J_y + \partial_x (\rho u v) + \partial_y (\rho v^2 + \rho) &= 0 \\ \partial_t \varepsilon + \frac{109}{3} \lambda^2 (\partial_x J_x + \partial_y J_y) + \frac{17}{3} (\partial_x \Phi_{qx} + \partial_y \Phi_{qy}) &= 0 \\ \partial_t E + \partial_x (E u + \rho u) + \partial_y (E v + \rho v) &= 0 \end{aligned}$$

then 
$$\begin{array}{ll} \frac{30}{17}\,\lambda^2\,\rho + \frac{1}{34}\varepsilon + \frac{1}{2}\Phi_{xx} = \rho\,u^2 + p, & \Phi_{xy} = \rho\,u\,v\\ \frac{30}{17}\,\lambda^2\,\rho + \frac{1}{34}\varepsilon - \frac{1}{2}\Phi_{xx} = \rho\,v^2 + p & \text{and} & \Phi_{xx} = \rho\left(u^2 - v^2\right) \end{array}$$

$$\frac{60}{17} \lambda^2 \rho + \frac{1}{17} \varepsilon = \rho \left( u^2 + v^2 \right) + 2p \text{ is conserved}$$
  
then  $p = \rho e \text{ and } \gamma = 2$ 

then  $\varepsilon = 34 E - 60 \lambda^2 \rho$ 

# D2Q17: first order equations (ii)

$$\varepsilon = 34 E - 60 \lambda^2 \rho$$
,  $p = \rho e$ 

$$\partial_t \varepsilon + \frac{109}{3} \lambda^2 \left( \partial_x J_x + \partial_y J_y \right) + \frac{17}{3} \left( \partial_x q_x + \partial_y q_y \right) = 0$$
  
$$\partial_t (34 E - 60 \lambda^2 \rho) + \partial_x (\varepsilon u + 34 \rho u) + \partial_y (\varepsilon v + 34 \rho v) = 0$$

then 
$$\begin{split} \Phi_{qx} &= \rho \, u \left( 3 \, |\mathbf{u}|^2 + 12 \, e - 17 \, \lambda^2 \right) \\ \Phi_{qy} &= \rho \, v \left( 3 \, |\mathbf{u}|^2 + 12 \, e - 17 \, \lambda^2 \right) \end{split}$$

 $\Phi$ : vector of moments at equilibrium

$$\Phi = \begin{pmatrix} \Phi_{xx}, \Phi_{xy}, \Phi_{qx}, \Phi_{qy} \\ \Phi_{rx}, \Phi_{ry}, \Phi_{sx}, \Phi_{sy}, \Phi_{h}, \Phi_{xxe}, \Phi_{xye} \\ \Phi_{h3}, \Phi_{h4} \end{pmatrix}$$

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# D2Q17: second order equations

linear system of  $3 \times 2 \times 2 \times 4 = 48$  equations for  $4 \times 7 = 28$  partial derivatives

possible reconstruction of the nonlinear functions:

$$\begin{split} \Phi_{rx} &+ \frac{2}{31} \frac{\Phi_{sx}}{\lambda^2} = \frac{1}{62} \rho \, u \, \lambda^2 \big( 221 \, \lambda^2 - 101 \, u^2 + 54 \, v^2 - 249 \, u \, e \big) \\ \Phi_{ry} &+ \frac{2}{31} \frac{\Phi_{sy}}{\lambda^2} = \frac{1}{62} \rho \, v \, \lambda^2 \big( 221 \, \lambda^2 - 101 \, v^2 + 54 \, u^2 - 249 \, u \, e \big) \\ \Phi_h &= \rho \left( 620 \, \lambda^4 + \frac{109}{2} \, |\mathbf{u}|^4 + 436 \, e \left( |\mathbf{u}|^2 + e \right) - \frac{969}{2} \, \lambda^2 \left( |\mathbf{u}|^2 + 2e \right) \right) \\ \Phi_{xxe} &= \rho \left( u^2 - v^2 \right) \big( - \frac{65}{12} \, \lambda^2 + \frac{17}{12} \, |\mathbf{u}|^2 + \frac{17}{2} \, e \big) \\ \Phi_{xye} &= \rho \, u \, v \, \left( - \frac{65}{12} \, \lambda^2 + \frac{17}{24} \, |\mathbf{u}|^2 + \frac{17}{4} \, e \right) \end{split}$$

viscosities:  $\mu = \rho e \sigma_x \Delta t$  and  $\zeta = 0$ satisfy the relation  $\sigma_x = \sigma_q$ Prandtl number: Pr = 1and all the equations are satisfied :-)

# D2V17 of Philippi and Hegele (2006)





D2V17: non null elements of the $\Lambda$ matrix																	
	0	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	*	0	0	*	*	*	0	0	0	0	0	0	0	0	0	0	0
	*	0	0	*	*	*	0	0	0	0	0	0	0	0	0	0	0
	0	*	*	0	0	0	*	*	0	0	0	0	0	0	0	0	0
	0	*	*	0	0	0	*	*	*	*	*	*	0	0	0	0	0
	0	*	*	0	0	0	*	*	*	*	*	*	0	0	0	0	0
	0	0	0	*	*	*	0	0	0	0	0	0	*	*	*	0	0
	0	0	0	*	*	*	0	0	0	0	0	0	*	*	*	0	0
	0	0	0	0	*	*	0	0	0	0	0	0	*	*	*	*	0
	0	0	0	0	*	*	0	0	0	0	0	0	*	*	*	*	0
	0	0	0	0	*	*	0	0	0	0	0	0	0	*	*	*	*
	0	0	0	0	*	*	0	0	0	0	0	0	0	*	*	*	*
	0	0	0	0	0	0	*	*	*	*	0	0	0	0	0	0	0
	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0	0	0
	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0	0	0
	0	0	0	0	0	0	0	0	*	*	*	*	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0	*	*	0	0	0	0	0

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### D2V17: first order equations

$$\begin{split} \partial_t \rho + \partial_x J_x + \partial_y J_y &= 0 & \partial_t \rho + \partial_x J_x + \partial_y J_y = 0 \\ \partial_t J_x + \partial_x (\frac{1}{2} \Phi_{xx} + \frac{1}{34} \varepsilon + \frac{40}{17} \rho \lambda^2) + \partial_y \Phi_{xy} &= 0 \\ \partial_t J_x + \partial_x (\rho u^2 + p) + \partial_y (\rho u v) &= 0 \\ \partial_t J_y + \partial_x \Phi_{xy} + \partial_y (-\frac{1}{2} \Phi_{xx} + \frac{1}{34} \varepsilon + \frac{40}{17} \rho \lambda^2) - \frac{1}{2} \Phi_{xx}) &= 0 \\ \partial_t J_y + \partial_x (\rho u v) + \partial_y (\rho v^2 + p) &= 0 \\ \partial_t \varepsilon + \frac{95}{2} \lambda^2 (\partial_x J_x + \partial_y J_y) + \frac{17}{2} (\partial_x \Phi_{qx} + \partial_y \Phi_{qy}) &= 0 \\ \partial_t E + \partial_x (E u + p u) + \partial_y (E v + p v) &= 0 \end{split}$$

Then  $\frac{1}{2} \Phi_{xx} + \frac{1}{34} \varepsilon + \frac{40}{17} \rho \lambda^{2} = \rho u^{2} + p$   $-\frac{1}{2} \Phi_{xx} + \frac{1}{34} \varepsilon + \frac{40}{17} \rho \lambda^{2} = \rho v^{2} + p$   $\Phi_{xy} = \rho u v \text{ and } \Phi_{xx} = \rho (u^{2} - v^{2})$   $\frac{1}{34} \varepsilon + \frac{40}{17} \rho \lambda^{2} = \frac{1}{2} \rho (u^{2} + v^{2}) + p$ so  $\frac{1}{2} \rho (u^{2} + v^{2}) + p$  must be conserved and  $\gamma = 2$ in consequence,  $\frac{1}{34} \varepsilon + \frac{40}{17} \rho \lambda^{2} = E \equiv \frac{1}{2} \rho (u^{2} + v^{2}) + \rho e$   $\varepsilon = 34 E - 80 \lambda^{2} \rho$ 

# D2V17: first order equations (ii)

$$\varepsilon = 34 E - 80 \lambda^2 \rho = 17 \rho (u^2 + v^2) + 34 \rho e - 80 \rho \lambda^2$$
  
$$\partial_t \varepsilon + \frac{95}{2} \lambda^2 (\partial_x J_x + \partial_y J_y) + \frac{17}{2} (\partial_x \Phi_{qx} + \partial_y \Phi_{qy}) = 0$$
  
$$\partial_t E + \partial_x (E u + p u) + \partial_y (E v + p v) = 0$$
  
$$\partial_t \varepsilon + \partial_x (\varepsilon u + 34 p u) + \partial_y (\varepsilon v + 34 p v) = 0$$

#### then

$$\frac{95}{2} \lambda^2 J_x + \frac{17}{2} \Phi_{qx} = \varepsilon \, u + 34 \, p \, u$$
  
$$\frac{95}{2} \lambda^2 J_y + \frac{17}{2} \Phi_{qy} = \varepsilon \, v + 34 \, p \, v$$

 $\mathsf{and}$ 

$$\Phi_{qx} = \frac{2}{17} \varepsilon u + 4 p u - \frac{95}{17} \lambda^2 J_x$$
  

$$\Phi_{qy} = \frac{2}{17} \varepsilon v + 4 p v - \frac{95}{17} \lambda^2 J_y$$
  

$$\Phi_{qx} = (2 |\mathbf{u}|^2 + 8 e - 15 \lambda^2) \rho u$$
  

$$\Phi_{qy} = (2 |\mathbf{u}|^2 + 8 e - 15 \lambda^2) \rho v$$

## D2V17: second order equations

reconstruction of the nonlinear functions:

$$\begin{split} \Phi_{rx} + \frac{5}{3} \frac{\Phi_{sx}}{\lambda^2} &= \rho \, u \, \lambda^2 \left( \frac{1}{9} \, u^2 - \frac{8}{3} \, v^2 - \frac{7}{3} \, e + \frac{35}{9} \, \lambda^2 \right) \\ \Phi_{ry} + \frac{5}{3} \frac{\Phi_{sy}}{\lambda^2} &= \rho \, v \, \lambda^2 \left( \frac{1}{9} \, v^2 - \frac{8}{3} \, u^2 - \frac{7}{3} \, e + \frac{35}{9} \, \lambda^2 \right) \\ \Phi_h &= \rho \left( \frac{19}{2} \, |\mathbf{u}|^4 + 76 \, e \left( |\mathbf{u}|^2 + e \right) - 185 \, \lambda^2 \left( \frac{1}{2} |\mathbf{u}|^2 + e \right) + 100 \, \lambda^4 \right) \\ \Phi_{xxe} &= \rho \left( u^2 - v^2 \right) \left( \frac{41}{36} \, |\mathbf{u}|^2 + \frac{41}{6} \, e - \frac{365}{36} \, \lambda^2 \right) \\ \Phi_{xye} &= \rho \, u \, v \left( \frac{17}{24} \, |\mathbf{u}|^2 + \frac{17}{4} \, e - \frac{65}{12} \, \lambda^2 \right) \end{split}$$

viscosities:  $\mu = \rho e \sigma_x \Delta t$  and  $\zeta = 0$ satisfy the relation  $\sigma_x = \sigma_q$ Prandtl number: Pr = 1as for the D2Q17 lattice Boltzmann scheme

:-)

### D2W17 of Pierre Lallemand





### D2W17: first order equations

$$\begin{split} \partial_t \rho + \partial_x J_x + \partial_y J_y &= 0 & \partial_t \rho + \partial_x J_x + \partial_y J_y = 0 \\ \partial_t J_x + \partial_x (\frac{1}{2} \Phi_{xx} + \frac{1}{34} \varepsilon + \frac{26}{17} \rho \lambda^2) + \partial_y \Phi_{xy} &= 0 \\ \partial_t J_x + \partial_x (\rho u^2 + p) + \partial_y (\rho u v) &= 0 \\ \partial_t J_y + \partial_x \Phi_{xy} + \partial_y (-\frac{1}{2} \Phi_{xx} + \frac{1}{34} \varepsilon + \frac{26}{17} \rho \lambda^2) - \frac{1}{2} \Phi_{xx}) &= 0 \\ \partial_t J_y + \partial_x (\rho u v) + \partial_y (\rho v^2 + p) &= 0 \\ \partial_t \varepsilon + \frac{259}{13} \lambda^2 (\partial_x J_x + \partial_y J_y) + \frac{17}{13} (\partial_x \Phi_{qx} + \partial_y \Phi_{qy}) &= 0 \\ \partial_t E + \partial_x (E u + p u) + \partial_y (E v + p v) &= 0 \end{split}$$

then  $\frac{1}{2} \Phi_{xx} + \frac{1}{34} \varepsilon + \frac{26}{17} \rho \lambda^2 = \rho u^2 + p$   $-\frac{1}{2} \Phi_{xx} + \frac{1}{34} \varepsilon + \frac{26}{17} \rho \lambda^2 = \rho v^2 + p$   $\Phi_{xy} = \rho u v \text{ and } \Phi_{xx} = \rho (u^2 - v^2)$   $\frac{1}{34} \varepsilon + \frac{26}{17} \rho \lambda^2 = \frac{1}{2} \rho (u^2 + v^2) + p$ so  $\frac{1}{2} \rho (u^2 + v^2) + p$  must be conserved and  $\gamma = 2$ in consequence,  $\frac{1}{34} \varepsilon + \frac{26}{17} \rho \lambda^2 = E \equiv \frac{1}{2} \rho (u^2 + v^2) + \rho e$  $\varepsilon = 34 E - 52 \lambda^2 \rho$ 

# D2W17: first order equations (ii)

$$\varepsilon = 34 E - 52 \lambda^2 \rho = 17 \rho (u^2 + v^2) + 34 \rho e - 52 \rho \lambda^2$$
  

$$\partial_t \varepsilon + \frac{259}{13} \lambda^2 (\partial_x J_x + \partial_y J_y) + \frac{17}{13} (\partial_x \Phi_{qx} + \partial_y \Phi_{qy}) = 0$$
  

$$\partial_t E + \partial_x (E u + p u) + \partial_y (E v + p v) = 0$$
  

$$\partial_t \varepsilon + \partial_x (\varepsilon u + 34 p u) + \partial_y (\varepsilon v + 34 p v) = 0$$

#### then

$$\frac{259}{13} \lambda^2 J_x + \frac{17}{13} \Phi_{qx} = \varepsilon \, u + 34 \, p \, u$$
$$\frac{259}{13} \lambda^2 J_y + \frac{17}{13} \Phi_{qy} = \varepsilon \, v + 34 \, p \, v$$

and

$$\begin{split} \Phi_{qx} &= \frac{13}{17} \varepsilon \, u + 26 \, p \, u - \frac{259}{17} \, \lambda^2 \, J_x \\ \Phi_{qy} &= \frac{13}{17} \varepsilon \, v + 26 \, p \, v - \frac{259}{17} \, \lambda^2 \, J_y \\ \Phi_{qx} &= (13 \, |\mathbf{u}|^2 + 52 \, e - 55 \, \lambda^2) \, \rho \, u \\ \Phi_{qy} &= (13 \, |\mathbf{u}|^2 + 52 \, e - 55 \, \lambda^2) \, \rho \, v \end{split}$$

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### D2W17: second order equations

reconstruction of the nonlinear functions:

$$\begin{split} \Phi_{rx} &+ \frac{171}{2} \, \Phi_{xy2} = \rho \, u \, \lambda^2 \left( \frac{85}{4} \, u^2 - 50 \, v^2 + \frac{55}{4} \, e + \frac{35}{4} \, \lambda^2 \right) \\ \Phi_{ry} &+ \frac{171}{2} \, \Phi_{yx2} = \rho \, u \, \lambda^2 \left( -50 \, u^2 + \frac{85}{4} \, v^2 + \frac{55}{4} \, e + \frac{35}{4} \, \lambda^2 \right) \\ \Phi_h &= \rho \left( \frac{259}{2} \, |\mathbf{u}|^4 + 1036 \left( |\mathbf{u}|^2 + e \right) e - 1543 \, \lambda^2 \left( \frac{1}{2} \, |\mathbf{u}|^2 + e \right) + 684 \, \lambda^4 \right) \\ \Phi_{xxe} &= \rho \left( u^2 - v^2 \right) \left( \frac{19}{12} \, |\mathbf{u}|^2 + \frac{19}{2} \, e - \frac{91}{12} \, \lambda^2 \right) \\ \Phi_{xye} &= \rho \, u \, v \left( \frac{3}{2} \, |\mathbf{u}|^2 + 9 \, e - 7 \, \lambda^2 \right) \end{split}$$

viscosities:  $\mu = \rho e \sigma_x \Delta t$  and  $\zeta = 0$ satisfy the relation  $\sigma_x = \sigma_q$ Prandtl number: Pr = 1as for the previous D2Q17 and D2V17 schemes

:-)

D3Q33



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# D3Q33: moments

0	2
u	-≺
3	9

$ ho,j_{X},j_{y},j_{z},\varepsilon$	5 conserved
xx, ww	8 to fit the Euler equations
xy, yz, zx	
$q_x, q_y, q_z$	
x yz, y zx, z xy	16 to fit the viscous terms
xyz	
$r_x, r_y, r_z$	
$t_x, t_y, t_z$	
$xx_e$ , $ww_e$	
$xy_e, yz_e, zx_e$	
hh	
$XX_h$ , $WW_h$	4 without any influence
h3 h4	

# D3Q33: first order equations

$$\begin{array}{l} \partial_t \rho + \partial_x J_x + \partial_y J_y + \partial_z J_z = 0 & \partial_t \rho + \partial_x J_x + \partial_y J_y + \partial_z J_z = 0 \\ \partial_t J_x + \partial_x (\frac{1}{3} \rho |\mathbf{u}|^2 + \frac{1}{3} \Phi_{xx} + \frac{2}{3} \rho e) + \partial_y \Phi_{xy} + \partial_z \Phi_{zx} = 0 \\ \partial_t J_x + \partial_x (\rho u^2 + p) + \partial_y (\rho u v) + \partial_z (\rho u w) = 0 \\ \partial_t J_y + \partial_x \Phi_{xy} + \partial_y (\frac{1}{3} \rho |\mathbf{u}|^2 - \frac{1}{6} \Phi_{xx} + \frac{1}{2} \Phi_{ww} + \frac{2}{3} \rho e) + \partial_z \Phi_{yz} = 0 \\ \partial_t J_y + \partial_x (\rho u v) + \partial_y (\rho v^2 + p) + \partial_z (\rho v w) = 0 \\ \partial_t J_z + \partial_x (\rho u w) + \partial_y (\rho v w) + \partial_z (\rho w^2 + p) = 0 \\ \partial_t J_z + \partial_x (\rho u w) + \partial_y (\rho v w) + \partial_z (\rho w^2 + p) = 0 \\ \partial_t \varepsilon + \partial_x (3 \Phi_{qx} + \rho u \lambda^2) + \partial_y (3 \Phi_{qy} + \rho v \lambda^2) + \partial_z (3 \Phi_{qz} + \rho w \lambda^2) = 0 \\ \partial_t E + \partial_x (E u + p u) + \partial_y (E v + p v) + \partial_z (E w + p w) = 0 \\ \end{array}$$
then
$$\begin{cases} \frac{1}{3} \rho |\mathbf{u}|^2 - \frac{1}{6} \Phi_{xx} + \frac{1}{2} \Phi_{ww} + \frac{2}{3} \rho e = \rho u^2 + p \\ \frac{1}{3} \rho |\mathbf{u}|^2 - \frac{1}{6} \Phi_{xx} - \frac{1}{2} \Phi_{ww} + \frac{2}{3} \rho e = \rho w^2 + p \end{cases}$$
so
$$p = \frac{2}{3} \rho e, \quad \gamma \equiv \frac{c_p}{5} = \frac{5}{3} \\ \text{and} \quad \varepsilon = 22 E - 26 \lambda^2 \rho \quad \text{with} \quad E = \frac{1}{2} \rho |\mathbf{u}|^2 + \rho e \\ \varepsilon + 26 \rho \lambda^2 = 11 \rho |\mathbf{u}|^2 + 22 \rho e \quad \text{and} \quad e = \frac{1}{22\rho} \varepsilon - \frac{1}{2} |\mathbf{u}|^2 + \frac{13}{11} \lambda^2 \end{cases}$$

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### D3Q33: necessary relations for the equilibria

$$\begin{aligned} \Phi_{xx} &= \rho \left( 2 \, u^2 - v^2 - w^2 \right), \ \Phi_{ww} = \rho \left( v^2 - w^2 \right) \\ \Phi_{xy} &= \rho \, u \, v \,, \ \Phi_{yz} = \rho \, v \, w \,, \ \Phi_{zx} = \rho \, w \, u \\ \Phi_{qx} &= \left( 13 \, |\mathbf{u}|^2 + \frac{130}{3} \, e - 37 \, \lambda^2 \right) \rho \, u \\ \Phi_{qy} &= \left( 13 \, |\mathbf{u}|^2 + \frac{130}{3} \, e - 37 \, \lambda^2 \right) \rho \, v \\ \Phi_{qz} &= \left( 13 \, |\mathbf{u}|^2 + \frac{130}{3} \, e - 37 \, \lambda^2 \right) \rho \, w \end{aligned}$$
[15 equations]

algebraic equations for second order partial differential equations

a total of 4 × 3 × 5 × 3 = 180 equations to solve to identify the second order terms of the Navier Stokes equations 4 equations for momentum and energy 3 conservation terms per equation: ∂<sub>x</sub>[\*\*], ∂<sub>y</sub>[\*\*] and ∂<sub>z</sub>[\*\*] 5 nonconserved variables ρ, u, v, w and e 3 partial derivatives ∂<sub>x</sub>, ∂<sub>y</sub> and ∂<sub>z</sub> per variable for 5 × 16 = 80 partial derivatives

# D3Q33: equilibria for second order equations

$$\begin{aligned} \Phi_{x \ yz} &= \rho \ u \ (v^2 - w^2), \ \Phi_{y \ zx} = \rho \ v \ (w^2 - u^2), \ \Phi_{z \ xy} = \rho \ w \ (u^2 - v^2) \\ \Phi_{xyz} &= \rho \ u \ v \ w \\ \Phi_{rx} + \frac{38}{13} \frac{\Phi_{rx}}{\lambda^2} = \rho \ u \ \lambda^2 \ (-\frac{161}{39} \ u^2 - \frac{345}{13} \ (v^2 + w^2) - \frac{1702}{39} \ e + \frac{1265}{39} \ \lambda^2) \\ \Phi_{ry} + \frac{38}{13} \frac{\Phi_{rx}}{\lambda^2} = \rho \ v \ \lambda^2 \ (-\frac{161}{39} \ v^2 - \frac{345}{13} \ (w^2 + u^2) - \frac{1702}{39} \ e + \frac{1265}{39} \ \lambda^2) \\ \Phi_{rz} + \frac{38}{33} \frac{\Phi_{rx}}{\lambda^2} = \rho \ w \ \lambda^2 \ (-\frac{161}{39} \ w^2 - \frac{345}{13} \ (u^2 + v^2) - \frac{1702}{39} \ e + \frac{1265}{39} \ \lambda^2) \\ \Phi_{xxe} &= \rho \ (2 \ u^2 - v^2 - w^2) \ (38 \ |\mathbf{u}|^2 + \frac{266}{3} \ e - 38 \ \lambda^2) \\ \Phi_{xxe} &= \rho \ (v^2 - w^2) \ (38 \ |\mathbf{u}|^2 + \frac{266}{3} \ e - 38 \ \lambda^2) \\ \Phi_{xye} &= \rho \ v \ w \ (3 \ |\mathbf{u}|^2 + 14 \ e - 8 \ \lambda^2) \\ \Phi_{yze} &= \rho \ v \ w \ (3 \ |\mathbf{u}|^2 + 14 \ e - 8 \ \lambda^2) \\ \Phi_{bh} &= \rho \ (\frac{69}{2} \ |\mathbf{u}|^4 + 230 \ (|\mathbf{u}|^2 + e) \ e - 325 \ \lambda^2 \ (\frac{1}{2} \ |\mathbf{u}|^2 + e) + 152 \ \lambda^4) \\ \text{the equilibrium functions} \ \Phi_{xxh}, \ \Phi_{wwh}, \ \Phi_{h2}, \ \Phi_{h4} \ \text{are undetermined satisfy the relation} \ \sigma_x &= \sigma_q \\ \text{viscosities:} \ \mu &= \frac{2}{3} \ \rho \ e \ \sigma_x \ \Delta t \ \text{and} \ \zeta &= 0 \\ Prandtl number: \ Pr = 1 \end{aligned}$$

# surprising D3Q27-2



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# D3Q27-2: moments

$\rho,j_{X},j_{y},j_{z},\varepsilon$	5 conserved
xx, ww	8 to fit the Euler equations
<i>xy</i> , <i>yz</i> , <i>zx</i>	
$q_x, q_y, q_z$	
x yz, y zx, z xy	13 to fit the viscous terms
xyz	
$r_x, r_y, r_z$ hh	
xx <sub>e</sub> , ww <sub>e</sub>	
$xy_e$ , $yz_e$ , $zx_e$	

h3 1 without influence on the Navier-Stokes equations

# D3Q27-2: Euler equations

$$\begin{aligned} \partial_t \rho + \partial_x J_x + \partial_y J_y + \partial_z J_z &= 0 & \partial_t \rho + \partial_x J_x + \partial_y J_y + \partial_z J_z &= 0 \\ \partial_t J_x + \partial_x (\frac{1}{3} \Phi_{xx} + \frac{1}{9} \varepsilon + \frac{8}{9} \rho \lambda^2) + \partial_y \Phi_{xy} + \partial_z \Phi_{zx} &= 0 \\ \partial_t J_x + \partial_x (\rho u^2 + p) + \partial_y (\rho u v) + \partial_z (\rho u w) &= 0 \\ \partial_t J_y + \partial_x \Phi_{xy} + \partial_y (-\frac{1}{6} \Phi_{xx} + \frac{1}{2} \Phi_{ww} + \frac{1}{9} \varepsilon + \frac{8}{9} \rho \lambda^2) + \partial_z \Phi_{yz} &= 0 \\ \partial_t J_y + \partial_x (\rho u v) + \partial_y (\rho v^2 + p) + \partial_z (\rho v w) &= 0 \\ \partial_t J_z + \partial_x \Phi_{zx} + \partial_y \Phi_{yz} + \partial_z (-\frac{1}{6} \Phi_{xx} - \frac{1}{2} \Phi_{ww} + \frac{1}{9} \varepsilon + \frac{8}{9} \rho \lambda^2) &= 0 \\ \partial_t J_z + \partial_x (\rho u w) + \partial_y (\rho v w) + \partial_z (\rho w^2 + p) &= 0 \\ \partial_t \varepsilon + \partial_x (3 \Phi_{qx} + \rho u \lambda^2) + \partial_y (3 \Phi_{qy} + \rho v \lambda^2) + \partial_z (3 \Phi_{qz} + \rho w \lambda^2) &= 0 \end{aligned}$$

$$\partial_t E + \partial_x (E u + p u) + \partial_y (E v + p v) + \partial_z (E w + p w) = 0$$

then 
$$\begin{cases} \frac{1}{3} \Phi_{xx} + \frac{1}{9} \varepsilon + \frac{8}{9} \rho \lambda^2 &= \rho u^2 + p \\ -\frac{1}{6} \Phi_{xx} + \frac{1}{2} \Phi_{ww} + \frac{1}{9} \varepsilon + \frac{8}{9} \rho \lambda^2 &= \rho v^2 + p \\ -\frac{1}{6} \Phi_{xx} - \frac{1}{2} \Phi_{ww} + \frac{1}{9} \varepsilon + \frac{8}{9} \rho \lambda^2 &= \rho w^2 + p \\ \frac{1}{3} \varepsilon + \frac{8}{3} \rho \lambda^2 &= \rho |\mathbf{u}|^2 + 3p \quad \text{and} \quad \mathbf{e} = \frac{1}{6\rho} \varepsilon - \frac{1}{2} |\mathbf{u}|^2 + \frac{4}{3} \lambda^2 \\ \text{so } p = \frac{2}{3} \rho \, \mathbf{e} \,, \ \gamma \equiv \frac{c\rho}{c_v} = \frac{5}{3} \text{ and } \varepsilon = 6 \, E - 8 \, \lambda^2 \, \rho \end{cases}$$

### D3Q27-2: necessary relations for the equilibria

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$$\begin{aligned} \Phi_{xx} &= \rho \left( 2 \, u^2 - v^2 - w^2 \right), \ \Phi_{ww} = \rho \left( v^2 - w^2 \right) \\ \Phi_{xy} &= \rho \, u \, v \,, \ \Phi_{yz} = \rho \, v \, w \,, \ \Phi_{zx} = \rho \, w \, u \\ \Phi_{qx} &= \rho \, u \left( |\mathbf{u}|^2 + \frac{10}{3} \, e - 3 \, \lambda^2 \right) \\ \Phi_{qy} &= \rho \, v \left( |\mathbf{u}|^2 + \frac{10}{3} \, e - 3 \, \lambda^2 \right) \\ \Phi_{qz} &= \rho \, w \left( |\mathbf{u}|^2 + \frac{10}{3} \, e - 3 \, \lambda^2 \right) \end{aligned}$$
[15 equations]

fit the Navier Stokes with conservation of energy at second order:  $4 \times 3 \times 3 \times 5 = 180 \text{ equations to solve}$ for  $5 \times 13 = 65$  partial derivatives

 $\Phi_{x \ yz} = \rho \ u \left( v^2 - w^2 \right)$  $\Phi_{y \ zx} = \rho \ v \left( w^2 - u^2 \right)$  $\Phi_{z \ xy} = \rho \ w \left( u^2 - v^2 \right)$  $\Phi_{xyz} = \rho \ u \ v \ w$ 

### D3Q27-2 available for thermal Navier - Stokes ! 101

$$\begin{split} \Phi_{rx} &= \rho \, u \, \lambda^2 \left( - \left( u^2 + 3 \, v^2 + 3 \, w^2 \right) - 6 \, e + 5 \, \lambda^2 \right) \\ \Phi_{ry} &= \rho \, v \, \lambda^2 \left( - \left( 3 \, u^2 + v^2 + 3 \, w^2 \right) - 6 \, e + 5 \, \lambda^2 \right) \\ \Phi_{rz} &= \rho \, w \, \lambda^2 \left( - \left( 3 \, u^2 + 3 \, v^2 + w^2 \right) - 6 \, e + 5 \, \lambda^2 \right) \\ \Phi_{xxe} &= \rho \left( 2 \, u^2 - v^2 - w^2 \right) \left( \frac{9}{8} \, |\mathbf{u}|^2 + \frac{21}{4} \, e - \frac{17}{4} \, \lambda^2 \right) \\ \Phi_{wwe} &= \rho \left( v^2 - w^2 \right) \left( \frac{9}{8} \, |\mathbf{u}|^2 + \frac{21}{4} \, e - \frac{17}{4} \, \lambda^2 \right) \\ \Phi_{xye} &= \rho \, u \, v \left( 3 \, |\mathbf{u}|^2 + 14 \, e - 8 \, \lambda^2 \right) \\ \Phi_{yze} &= \rho \, v \, w \left( 3 \, |\mathbf{u}|^2 + 14 \, e - 8 \, \lambda^2 \right) \\ \Phi_{zxe} &= \rho \, w \, u \left( 3 \, |\mathbf{u}|^2 + 14 \, e - 8 \, \lambda^2 \right) \\ \Phi_{hh} &= \rho \left( \frac{3}{2} \, |\mathbf{u}|^4 + 10 \left( |\mathbf{u}|^2 + e \right) \, e - 15 \, \lambda^2 \left( \frac{1}{2} \, |\mathbf{u}|^2 + e \right) + 8 \, \lambda^4 \right) \end{split}$$

the equilibrium function is determinded for all microscopic moments

satisfy the relation  $\sigma_x = \sigma_q$ viscosities:  $\mu = \frac{2}{3} \rho e \sigma_x \Delta t$  and  $\zeta = 0$ Prandtl number: Pr = 1

:-)

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### conclusion

lattice Boltzmann approach without the Gauss and Hermite paradigm

less velocities than proposed in previous works Philippi, Hegele, dos Santos, Surmas (2006): D2V37 Shan (2016): D3Q103

stability: a fundamental remaining question

extensions

changing the d'Humières matrix M:

no difficulty if M is well chosen! but to be done!

centered moments: no major difficulty? but to be done!

cumulants: a nonlinear version of the ABCD method?

coupling mass-momentum and energy with two distributions: no major difficulty? but to be done!

vectorial schemes like  $(D2Q4)^4$  or  $(D3Q7)^5$ :

no major difficulty? but to be done! diffusive scaling with fixed ratio  $\frac{\Delta x^2}{\Delta t}$ 

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# merci de votre attention !

