An Eulerian -Lagrangian framework for multi-scale/multi-physics (continuum-atomistic) modelling of liquids based on a hydrodynamic analogy

Sergey Karabasov

Dmitry Nerukh, Ivan Korotkin, Anton Markesteijn



School of Engineering and Materials Science

Acknowledgement

- Engineering and Physical Sciences Research Council (EP/J004308/1)
- A. Scukins, E. Pavlov, V.Farafonov, V. Glotov, V. Goloviznin, V. Semiletov, M.Taiji

Multiscale modelling



Time scale

Space scale

Multiscale modelling: areas of interest



Time scale

Multiscale modelling: acyclic "bottom-top" approach



Time scale

Integration, interpolation,...

Multiscale modelling: acyclic "top-bottom" approach



Time scale

Typically, ill-posed/ none-unique

Multiscale modelling: cyclic (fully coupled) approach



Time scale

Space scale

General strategy for hybrid schemes

- Define the large scale and the small scale
- Specify their interaction ('hand shaking') (arrows on the multiscale schematic)
- Develop efficient computational framework for multiscale simulations

Physical analogies as a multiscale modelling method

pros: may be physically insightful (depending on the construction) ... tractable solutions for complex systems!

cons: the solution method not unique, not from the first principles, "not elegant", etc..

Aerospace applications: sound generated by engineering flows





Vorticity and acoustic dilatation field of a turbulent jet

Acoustic pressure contours of a high-speed helicopter blade

For jets: Acoustic energy ~ 10⁻⁵ Mechanical energy

Aerodynamic scales<</th>Acoustic scalesδ b.layer/D~ 0.01-0.001L/D~100-1000

Aerodynamic fluctuations >> Acoustic fluctuations

Acoustic analogy



Lighthill, M. J. (1952). "On sound generated aerodynamically. I. General theory". Proceedings of the Royal Society A 211 (1107): 564–587

Acoustic analogy



Application to microscopic flow modelling

Grand challenges

Resolution adaptive allatom simulation of a nano-scale living organism (virus) in water



porcine circovirus in water

Conformational changes of macromolecules under the effect of hydrodynamics



Continuum-> MD ??..

- Prevent particles from drifting away
 - Problem: Missing interactions near wall
 - Results in unnatural "wiggles"
 - **Partial** Solution: Mimic missing force
 - Average force normally "felt" by particle
 - Value of force function of distance to wall



Numerical

buffer zone.



Particle in bulk all force interactions OK Particle near specular wall missing force interactions due to wall

Missing part try to mimic this force

Small scales = Molecular dynamics (MD) Large scales = ?

Large scales: Fluctuating Hydrodynamics

- Fluctuating Hydrodynamics
 - Dissipative fluxes treated as stochastic variables
 - Random variables, mimicking molecular motion
- Fluctuation-Dissipation theorem
- Equations of Fluctuating Hydrodynamics
 - Conservation of Mass / Conservation of Momentum
 - Added fluctuating stress tensor

$$\langle \delta \Pi_{ij}(\mathbf{r},t) \cdot \delta \Pi_{kl}(\mathbf{r}',t') \rangle = 2k_{\rm B}T \left[\eta \left(\delta_{ik} \delta_{jl} + \delta_{il} \delta_{jk} \right) + \left(\eta_{\rm v} - \frac{2}{3} \eta \right) \delta_{ij} \delta_{kl} \right] \\ \times \delta(\mathbf{r} - \mathbf{r}') \ \delta(t - t').$$

Landau-Lifshitz Fluctuating Hyrodynamics Equations

One dimensional case

Characteristic form of LL-NS equations

$$\begin{split} &\left(\frac{\partial u}{\partial t} + \frac{1}{\sqrt{c^2 \cdot \rho^2 - \rho(\gamma - 1)s}} \cdot \frac{\partial P}{\partial t}\right) + \left\{u + \sqrt{c^2 - \frac{(\gamma - 1)s}{\rho}}\right\} \cdot \left(\frac{\partial u}{\partial x} + \frac{1}{\sqrt{c^2 \cdot \rho^2 - \rho(\gamma - 1)s}} \cdot \frac{\partial P}{\partial x}\right) = G_1;\\ &\left(\frac{\partial u}{\partial t} - \frac{1}{\sqrt{c^2 \cdot \rho^2 - \rho(\gamma - 1)s}} \cdot \frac{\partial P}{\partial t}\right) + \left\{u - \sqrt{c^2 - \frac{(\gamma - 1)s}{\rho}}\right\} \cdot \left(\frac{\partial u}{\partial x} - \frac{1}{\sqrt{c^2 \cdot \rho^2 - \rho(\gamma - 1)s}} \cdot \frac{\partial P}{\partial x}\right) = G_2;\\ &\left[\frac{\partial}{\partial t} \left(\ln \frac{P}{\rho^{\gamma}}\right) - \frac{s}{c_{\nu}T} \cdot \frac{\partial}{\partial t} \left(\frac{1}{\rho}\right)\right] + u \cdot \left[\frac{\partial}{\partial x} \left(\ln \frac{P}{\rho^{\gamma}}\right) - \frac{s}{c_{\nu}T} \cdot \frac{\partial}{\partial x} \left(\frac{1}{\rho}\right)\right] = G_3;\\ &\text{Condition for hyperbolicity} \qquad |s| < \frac{\rho \cdot c^2}{(\gamma - 1)} \end{split}$$

Stochastic fluxes

Stochastic fluxes approximation

$$\left\langle s(x,t)s(x',t')\right\rangle = \frac{8\cdot k\cdot \eta\cdot T}{3\cdot \sigma} \cdot \delta(x-x')\cdot \delta(t-t'); \\ \left\langle q(x,t)q(x',t')\right\rangle = \frac{2\cdot k\cdot \kappa\cdot T^{2}}{\sigma} \cdot \delta(x-x')\cdot \delta(t-t'); \\ \right\} \Rightarrow \qquad s_{h}(x,t) = \sqrt{\frac{8\cdot k\cdot \eta\cdot T}{3\cdot \sigma}} \cdot Gauss(0,1); \\ s_{h}(x,t) = \sqrt{\frac{2\cdot k\cdot \kappa\cdot T^{2}}{\sigma\cdot \Delta x\cdot \Delta t}} \cdot Gauss(0,1); \\ s_{h}(x,t) = \sqrt{\frac{2\cdot k\cdot \kappa\cdot T^{2}}{\sigma\cdot \Delta x\cdot \Delta t}} \cdot Gauss(0,1);$$

•For high value of stochastic forcing (large s and q fluxes) the solution of the LL Navier-Stokes equations is challenging (but possible with the use of high-resolution schemes)



A new non-linear two-time-level Central Leapfrog scheme in staggered conservation–flux variables for fluctuating hydrodynamics equations with GPU implementation

A.P. Markesteijn^{a,*}, S.A. Karabasov^a, V.Yu. Glotov^b, V.M. Goloviznin^b

FH - MD coupling: the idea

Two-phase hydrodynamics analogy

Original MD system

Unit Eulerian volume (x) and partial concentration S=S(x)



The two 'phases' occupy the same elementary volume of the same liquid, no interface forces are relevant

LARGE SCALES Combing all scales



1D Schematic



Concurrent multiscale modelling of atomistic and hydrodynamic processes in liquids

Anton Markesteijn, Sergey Karabasov, Arturs Scukins, Dmitry Nerukh, Vyacheslav Glotov and Vasily Goloviznin

Phil. Trans. R. Soc. A 2014 372, 20130379, published 30 June 2014

Two-phase hydrodynamic analogy: mass conservation

Continuum phase

$$\delta_t(sm) + \sum_{\gamma=1,6} (s\rho \overline{\mathbf{u}}) d\mathbf{n}^{\gamma} dt = \delta_t J^{(\rho)}$$

Particle phase

$$\delta_t \left((1-s) \sum_{p=1,N(t)} m_p \right) + \sum_{\gamma=1,6} \left((1-s) \sum_{p=1,N_{\gamma}(t)} \rho_p \mathbf{u}_p \right) d\mathbf{n}^{\gamma} dt = -\delta_t J^{(\rho)}$$

Conservation law is automatically satisfied for the mixture density

$$\overline{\rho} = s\rho + (1-s)\sum_{p=1,N(t)}\rho_p$$

J is the model birth/death function that depends on S for the solution to satisfy compatibility conditions: for S-> 1 all phases -> continuum phase, for S-> 0 all phases -> atomistic phase

Two-phase hydrodynamic analogy : momentum conservation

Continuum phase Landau-Lifshitz' deterministic + stochastic stresses $\delta_t(smu_i) + \sum_{\gamma=1,6} (s\rho u_i \overline{\mathbf{u}}) d\mathbf{n}^{\gamma} dt = s \sum_{j=1,3} \sum_{\gamma=1,6} (\Pi_{ij} + \widetilde{\Pi}_{ij}) dn_j^{\gamma} dt + \delta_t J_i^{(\mathbf{u})} dt, i = 1,3$

Particle phase

$$\delta_{t}\left((1-s)\sum_{p=1,N(t)}m_{p}u_{ip}\right) + \sum_{\lambda=1,6}\left((1-s)\sum_{p=1,N_{\gamma}(t)}\rho_{p}u_{ip}\mathbf{u}_{p}\right)d\mathbf{n}^{\gamma}dt = (1-s)\sum_{p=1,N(t)}F_{ip}dt - \delta_{t}J_{i}^{(\mathbf{u})}dt, i = 1,3$$

Conservation law is automatically satisfied for the mixture momentum

$$\overline{\rho} \cdot \overline{u}_i$$
, where $\overline{u}_i = \left[s \rho u_i + (1-s) \sum_{p=1,N(t)} \rho_p u_{ip} \right]$

Modified macroscopic equations

Specify the source birth/death terms so that the density equation becomes a material balance equation for perturbation with respect to the averaged MD values where the right hand side is some linear (algebraic or diffusion) operator, same for the momentum equations (+continuum force)

$$\begin{split} D_t \Biggl(\overline{m} - \sum_{p=1,N(t)} m_p \Biggr) &= L^{(\rho)} \bullet \Biggl(\overline{m} - \sum_{p=1,N(t)} m_p \Biggr), \\ D_t \Biggl(\overline{u_i} \overline{m} - \sum_{p=1,N(t)} u_{ip} m_p \Biggr) &= L^{(u)} \bullet \Biggl(\overline{u_i} \overline{m} - \sum_{p=1,N(t)} u_{ip} m_p \Biggr) + s \sum_{j=1,3} \sum_{\gamma=1,6} \Bigl(\Pi_{ij} + \widetilde{\Pi}_{ij} \Bigr) dn_j^{\gamma} dt, \end{split}$$

So that in the 'buffer zone' 0< s < 1 the continuum solution is **exponentially sponged (hard)**, or **diffused (soft)**, towards the 'target' MD solution

Integral form of the convection derivative $\frac{D}{Dt_0} \bullet = \frac{\partial}{\partial t} \bullet + div(\overline{\mathbf{u}} \bullet)$

$$D_{t}\left(\overline{m}-\sum_{p=1,N(t)}m_{p}\right)=\delta_{t}\left(\overline{m}-\sum_{p=1,N(t)}m_{p}\right)+\sum_{\gamma=1,6}\left(\overline{\rho}-\sum_{p=1,N_{\gamma}(t)}\rho_{p}\right)\mathbf{u}d\mathbf{n}^{\gamma}dt,$$
$$D_{t}\left(\overline{u_{i}}\overline{m}-\sum_{p=1,N(t)}u_{ip}m_{p}\right)=\delta_{t}\left(\overline{u_{i}}\overline{m}-\sum_{p=1,N(t)}u_{ip}m_{p}\right)+\sum_{\gamma=1,6}\left(\overline{u_{i}}\overline{\rho}-\sum_{p=1,N_{\gamma}(t)}u_{ip}\rho_{p}\right)\mathbf{u}d\mathbf{n}^{\gamma}dt,$$

Integral form of the diffusive forcing

$$\mathcal{A} \left(\alpha \, \partial/\partial x \, \rho' \right) / \partial x$$

$$L^{(\rho)} \bullet \left(\overline{m} - \sum_{p=1,N(t)} m_p \right) = \sum_{k=1,3} \sum_{\gamma=1,6} \left(s(1-s) \cdot \alpha \cdot \frac{1}{V} \left(\sum_{\lambda=1,6} \left(\overline{\rho} - \sum_{p=1,N_{\lambda}(t)} \rho_p \right) dn_k^{\lambda} \right) \right) dn_k^{\gamma} dt,$$

$$L^{(u)} \bullet \left(\overline{u}_i \overline{m} - \sum_{p=1,N(t)} u_{ip} m_p \right) = \sum_{k=1,3} \sum_{\gamma=1,6} \left(s(1-s) \cdot \beta \cdot \frac{1}{V} \left(\sum_{\lambda=1,6} \left(\overline{u}_i \overline{\rho} - \sum_{p=1,N_{\lambda}(t)} u_{ip} \rho_p \right) dn_k^{\lambda} \right) \right) dn_k^{\gamma} dt,$$

~ ∂ ($\beta \partial/\partial x$ (pu)') $/\partial x$

Consistent modification of the MD equations

 Add forcing terms to the molecular dynamics kinematic and dynamic equation so that the macroscopic conservations for two "phases" hold:

$$\frac{dx_{ip}}{dt^{MD}} = u_{ip}^{Newton} + ?..$$

$$\frac{d}{dt}u_{ip}^{Newton} = -\frac{d}{dx_i}V_p^{MD} + ?..$$

Can work out the expressions for these terms from the corresponding conservation laws for MD particles

$$\begin{split} &\delta_t \sum_{p=1,N(t)} m_p + \sum_{\gamma=1,6} \left(\sum_{p=1,N_{\gamma}(t)} \frac{d\mathbf{x}_p}{dt} \,\rho_p \right) d\mathbf{n}^{\gamma} \cdot dt = 0 \\ &\delta_t \sum_{p=1,N(t)} m_p u_{ip} + \sum_{\gamma=1,6} \left(\sum_{p=1,N_{\gamma}(t)} \frac{d\mathbf{x}_p}{dt} \,\rho_p u_{ip} \right) d\mathbf{n}^{\gamma} \cdot dt = \sum_{p=1,N(t)} m_p a_{ip} dt, \quad a_{ip} = \frac{du_{ip}}{dt} \end{split}$$

Result for the modified MD equations:





Features of the hybrid model

- Strict preservation of mass and momentum macroscopic conservation laws
- Convergence to the classical Fluctuating Hydrodynamics model for s->1 and no particles with capturing both the mean and the fluctuations
- Automatic satisfaction of the fluctuationdissipation theorem for S=0 and S=1 and, for equilibrium, in between too

Example 1 Fluctuations of liquid argon at equilibrium conditions, s=const

Toy model: 15x15 cell domain, each cell contains 400 atoms with Leonard-Jones potential

Consistency of MD-FH coupling for s=0.01 (~pure MD)



Consistency of MD-FH coupling for s=0.99 (~pure FH)



Second order statistics



3D Open Source MD Code: Groningen Machine for Chemical Simulations

GROMACS

Groningen Machine for Chemical Simulations



USER MANUAL

Specialised hardware

MDGRAPE-4: 100 ps per day for a 100K atoms system



MDGRAPE-4 SoC Optical Transmitter/Receiver

Can do up to ~ 0.001 s for relatively small MD systems ~ 100,000 atoms

Example 2: 3D liquid argon and water at equilibrium (domain: 5x5x5 FH cells)





RDF and **VACF** for liquid argon



RDF and VACF for water



Preservation of mass, momentum, and correct fluctuations across the hybrid zone



Example 3: Acoustic wave passing through the hybrid MD/FH zone (20x5x5 FH cells)



With acoustic wave

Without acoustic wave

Acoustic wave passing through the hybrid MD/FH zone



Original signal

Phase and y&z averaged signal

Signal/noise ~0.01

Grand challenges – bridging the space/time scales?

Resolution adaptive allatom simulation of a nano-scale living organism (virus) in water



porcine circovirus

Conformational changes of macromolecules under the effect of hydrodynamics



Multiscale Computing, e.g. TARDIS=Time Asynchronous Relative Dimension In Space



Journal of Computational Physics 258 (2014) 137-164



Contents lists available at ScienceDirect

Journal of Computational Physics

www.elsevier.com/locate/jcp

"Time And Relative Dimensions In Space" Doctor Who



Time asynchronous relative dimension in space method for multi-scale problems in fluid dynamics



A.P. Markesteijn, S.A. Karabasov*

Time Asynchronous Relative Dimension in Space (TARDIS)

- Simple advection equation: $\frac{\partial \rho}{\partial t} + c \frac{\partial \rho}{\partial x} = 0$
- Transformation:

- $\begin{array}{ccc} \partial t & \partial x \\ \bar{x} x_0 = \alpha \left(x x_0 \right) & \bar{t} t_0 \left(t \right) = \alpha t \\ \alpha = \left(\frac{L_s}{l_s} \right) = \left(\frac{T_s}{t_s} \right) \end{array}$
- Introduce time-delay: $\frac{d}{dt}t_0(t) = (x x_0)\frac{d}{dx}\alpha(x)$
 - Where: $\frac{d}{dx}\alpha(x) = \frac{(\alpha_0 1)}{dx}$
- Final transformations:

$$\frac{\partial}{\partial x} = \frac{\partial}{\partial \bar{x}} \left(\alpha + (x - x_0) \frac{d}{dx} \alpha \right)$$
$$\frac{\partial}{\partial t} = \frac{\partial}{\partial \bar{t}} \left(\alpha + (x - x_0) \frac{d}{dx} \alpha \right)$$



• With compatibility condition: $dx \to 0: \rho(x,t) \sim \rho(x_0, \overline{t}(x_0) - (\alpha_0 - 1)t) = \rho(x_0, \overline{t}(x_0))$ Time Asynchronous Relative Dimension in Space (TARDIS)

- Result of transformations:
 - Advection equation in transformed space-time coordinates has the same form as original equation

$$\frac{\partial}{\partial x} = \frac{\partial}{\partial \bar{x}} \left(\alpha + (x - x_0) \frac{d}{dx} \alpha \right) \qquad \frac{\partial}{\partial t} = \frac{\partial}{\partial \bar{t}} \left(\alpha + (x - x_0) \frac{d}{dx} \alpha \right)$$

 The compatibility condition amounts to a time-delay boundary condition between the large scale/small scale solution domains

 $dx \to 0: \rho(x,t) \sim \rho(x_0, \bar{t}(x_0) - (\alpha_0 - 1)t) = \rho(x_0, \bar{t}(x_0))$

- Frequency of a wave propagating from the large scales to the small scales will reduce its frequency α_0 times
- Due to time delay, wavelength will broaden α_0 times

Example: 1D Plane Wave

- Incoming acoustics wave
 - Scale difference of 5
 - Both mesh size and local time scal
- Results:
 - Wave length should increase 5x
 - Frequency should decrease 5x
 - Physical domain: normal wave



Computational Domain - Transformed Coordinates

 Herein Herein
 Herein

 Physical Domain - Untransformed Coordinates

Homogeneous time-stepping



Х

Asynchronous time-stepping



Example: 1D Plane Wave

5

- Scale function: 1 to 5 to 1 linearly
 - Incoming acoustic wave: 20 PPW



Example: 2D Radial Zoom-In Grid Generation

- Flat boundary equivalent
 - Adjusting aspect ratios of cells
 - Accomplished in ray-tracing technique





2D Example: Fluctuating Hydrodynamics



2D Example: Fluctuating Hydrodynamics

- Density fluctuations and the speed of sound
 - Domain 2560x10, Scale: 1 to 256 to 1 in plateaus
 - Volumes: 2190 \rightarrow 8 water molecules
 - Speed of sound, relation density, momentum, volume
 - Determined from linear fit: ~1510 m/s (equal to MD results)



Conclusions

- Physical analogy approach for MD/FH simulations is discussed for liquid argon and water
 - Pros: conservation laws, physical interpretation of "interpolation parameter" s (including s(t)) and the hybrid MD/FH region, potentially can bridge MD with very large HD scales/ be computationally efficient for engineering applications
 - Cons: the current fully-atomistic MD/FH zone needs calibration, extensions of TARDIS to fully atomistic MD?
- Possible solution: fully atomistic MD/FH -> MD/CG/FH

