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Fundamentals of Lattice Boltzmann Methods

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Acknowledgements: Eliodoro Chiavazzo, Matteo Fasano, Matteo Morciano, Uktam Salomov, Annalisa Cardellini...





May 28th, 2018, 15:00 – 17:00, room FA, bldg. C5

Outline



- Lattice Boltzmann Method (LBM): What is it?
- Heat and mass transfer phenomena: Conductive heat transfer; Convective heat transfer, turbulence and MHD; Radiative heat transfer; Multi-component flows
- Applications: Porous media and foams; Fuel cells; Nanofluids, suspensions and particulates; Multiphase flows, emulsions and droplets; Micro-flows
- Computational efficiency: Boundary conditions; Enhanced stability, HPC and GP-GPU; Revised Artificial Compressibility Method as an alternative



Lattice Boltzmann Method (LBM): What is it?

Kinetic modelling: Traditional view 🟵





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Lattice Boltzmann Method – LBM

- Notable examples include:
 - ✤ Lattice Gas Cellular Automata (LGCA)

Lattice Boltzmann Method (LBM)

- ✤ Gas Kinetic Scheme (GKS)
- Smoothed Particle Hydrodynamics (SPH)
- LBM is essentially a fluid flow modeling approach utilizing a unique combination of discretizing physics (i.e. velocity space) and space-time (numerical grid), allowing to describe the dynamics of discrete distribution functions subject to a an iterative collision-propagation process.
- Tuning the size and shape of the lattice and adding coarsegrained (Brownian and/or molecular) models into the collision process allows one to go beyond continuum models

Careful about beyond continuum...



90% of the LBM models actually solve continuum equations by a pseudo-kinetic formulation: Hence they are <u>indirect</u>

Indirect methods, not always the best...



Example of Rube Goldberg (1883-1970) machine

LBM: Some more details

(1) $f^*(\hat{x}, \hat{t}+1) = f(\hat{x}, \hat{t}) - \omega \left[f(\hat{x}, \hat{t}) - f_{EQ}(\hat{x}, \hat{t}) \right]$



Non-linearity is local (1), non-locality is linear (2) [Succi2001]
 For more details, visit http://www.lbmethod.org

Some available numerical codes



Commercial codes (some examples):

- PowerFLOW by EXA Corporation (USA), (<u>http://www.exa.com</u>)
- XFlow by Next Limit Technologies (ES) (<u>http://www.xflow-cfd.com/</u>)
- Open-source codes (some examples):
 - PALABOS by University of Geneva (CH), (<u>http://www.palabos.org/</u>)
 - OpenLB by Karlsruhe Institute of Technology (DE), (<u>http://www.numhpc.org/openlb/</u>)
 - SAILFISH elementary solver optimized for modern GPUs (<u>http://sailfish.us.edu.pl/</u>)]

A vibrant community

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- More than 4,300 papers in roughly 25 years (on Scopus)
- 10 books (on Amazon). See
 [Succi2001] and [Wolf-Gladrow2000]
- Commercial software
- Strongly increasing research funding in Europe, Asia, USA



- International annual meetings:
 - International Conference for Mesoscopic Methods in Engineering and Science – ICMMES (<u>http://www.icmmes.org/</u>): Next Newark, July, 2018
 - International Conference on Discrete Simulation of Fluid Dynamics DSFD (<u>http://dsfd.org/</u>)

The European Materials Modelling Council

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SPECIAL TOPICS

Advice for LEIT Proposers

EVENTS

EMMC-Training for Translators within Joint ECCOMAS Conferences ECCM-ECFD 2018 14/06/2018 EMMC-CSA: Workshop on "Materials and molecular modelling in the 21st century: Physics-based or data-driven?"

11/06/2018 - 13/06/2018

EMMC-CSA: Webinar on Best Practices for Software Development 29/05/2018



EMMC-CSA TRAINING

Training for Translators

June 14, 2018 11:00-13:00, 16:30-18:30 MS147, ECCM-ECFD 2018, Glasgow, UK



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Join the EMMC on discrete models !!!





Let us have a closer look...

See [DiRienzo2012] PhD thesis



Why having a closer look?

"Faith" is fine invention BY EMILY DICKINSON

"Faith" is a fine invention For Gentlemen who *see!* But Microscopes are prudent In an Emergency!

Source: The Poems of Emily Dickinson Edited by R. W. Franklin (Harvard University Press, 1999)



Lattice Gas Automata

- Firstly let us consider an homogeneous Cartesian mesh in the physical space with d dimensions (Dd)
- Secondly let us consider a finite set of q discrete (particle) velocities (Qq) (*)

$$\hat{\mathbf{v}}_i \in \{\hat{\mathbf{v}}\},\tag{B1}$$

- Combining previous assumptions for discretizing the phase-space leads to the so-called DdQq lattice
- Let us modify the BGK model such that to fit on the previous DdQq lattice
- (*) Equation labeling hereafter refers to [Asinari2013]

What is a lattice ?!



- Firstly let us consider an homogeneous Cartesian mesh in the physical space with d dimensions (Dd)
- Secondly let us consider a finite set of q discrete (particle) velocities (Qq)

$$\hat{\mathbf{v}}_i \in \{\hat{\mathbf{v}}\},\tag{B1}$$

- Combining previous assumptions for discretizing the phase-space leads to the so-called DdQq lattice
- Let us modify the BGK model such that to fit on the previous DdQq lattice



Example: D2Q9 lattice







- The discrete models of the BGK equation can be obtained by assuming that particles are allowed to move with a finite number of velocities
- It is basically the same idea of the Discrete Velocity Method (DVM) in kinetic theory

$$\frac{\partial f_i}{\partial \hat{t}} + \hat{\mathbf{v}}_i \cdot \frac{\partial f_i}{\partial \hat{\mathbf{x}}} = \omega \left(f_i^{(e)} - f_i \right), \tag{B2}$$
$$f_i^{(e)} = w_i \rho \left[1 + 3\hat{\mathbf{v}}_i \cdot \mathbf{u} + \frac{9}{2} \left(\hat{\mathbf{v}} \cdot \mathbf{u} \right)^2 - \frac{3}{2} \mathbf{u}^2 \right], \tag{B3}$$



Lattices in 1D, 2D and 3D





Discrete equilibrium (D2Q9)

$$\begin{bmatrix} 4/9\rho - 2/3\rho (u^2 + v^2) \\ 1/9\rho + 1/6\rho (2u^2 + 2u - v^2) \\ 1/9\rho + 1/6\rho (2v^2 + 2v - u^2) \\ 1/9\rho - 1/6\rho (-2u^2 + 2u + v^2) \\ 1/9\rho - 1/6\rho (-2v^2 + 2v + u^2) \\ 1/36\rho + 1/12\rho (u^2 + 3uv + u + v + v^2) \\ 1/36\rho + 1/12\rho (u^2 - 3uv - u + v + v^2) \\ 1/36\rho + 1/12\rho (u^2 - 3uv - u - v + v^2) \\ 1/36\rho + 1/12\rho (u^2 - 3uv + u - v + v^2) \end{bmatrix}$$

 $f^{(e)}$

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1

Computing (discrete) moments $\rho = \langle 1, f_i \rangle = \langle 1, f_i^{(e)} \rangle, \quad \rho \mathbf{u} = \langle \hat{\mathbf{v}}_i, f_i \rangle = \langle \hat{\mathbf{v}}_i, f_i^{(e)} \rangle, \quad (B5)$ where the brackets mean a sum over lattice velocities. Moments are nothing more than algebraic combinations of discrete distribution functions.

• Matrix notation can applied as well

$$M = \begin{bmatrix} 1; \hat{v}_x; \hat{v}_y; \hat{v}_x^2; \hat{v}_y^2; \hat{v}_x \hat{v}_y; \hat{v}_x^2 \hat{v}_y^2; \hat{v}_x^2 \hat{v}_y^2 \end{bmatrix} \begin{bmatrix} \rho \\ \rho u \\ \rho v \\ p + \rho u^2 \\ \rho u v \\ \rho u v \\ \rho u v \\ \rho u v \\ \rho u / 3 \\ \rho v / 3 \\ p / 3 + \rho / 3 (u^2 + v^2) \end{bmatrix}$$

Method of characteristics (MOC)

- Let us solve the equation v_i = dx / dt in the time interval [t₀, t], namely x(t) = x(t₀) + v_i (t t₀). The latter line is called characteristic (in general it is a curve)
- Let us assume to move along the characteristic x(t) when evaluating the argument of the distribution function, namely f_i = f_i (t, x(t), v)
- Let us compute the material derivative

$$\frac{Df_i(t, \mathbf{x}(t), \mathbf{v}_i)}{Dt} = \frac{\partial f_i}{\partial t} + \nabla f_i \cdot \mathbf{v}_i$$
$$\frac{Df_i(t, \mathbf{x}(t), \mathbf{v}_i)}{Dt} \approx \frac{f_i(t + \Delta t, \mathbf{x} + \mathbf{v}_i \Delta t, \mathbf{v}_i) - f_i(t, \mathbf{x}, \mathbf{v}_i)}{\Delta t}$$

Lattice Boltzmann BGK equation

 Putting together (a) the discrete distribution function (and consequently the discrete equilibrium) on the lattice and (b) a simple forward Euler integration formula on the lattice characteristics, one recovers the simplest LBM formulation of the previous BGK model

$$f_i\left(\hat{\mathbf{x}} + \hat{\mathbf{v}}_i, \hat{t} + 1\right) = f_i\left(\hat{\mathbf{x}}, \hat{t}\right) + \omega \left[f_i^{(e)}\left(\hat{\mathbf{x}}, \hat{t}\right) - f_i\left(\hat{\mathbf{x}}, \hat{t}\right)\right].$$
(B7)

- In the previous algebraic equation, "non-locality (streaming) is linear and non-linearity (collision) is local" [Succi2001]
- A more rigorous derivation can be found in [He1997]



Conductive heat transfer See [Bergamasco2018]

University of Trieste, May 28th, 2018



Entropy 2018, 20(2), 126; https://doi.org/10.3390/e20020126

Open Access Article

Mesoscopic Moment Equations for Heat Conduction: Characteristic Features and Slow–Fast Mode Decomposition

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Received: 21 December 2017 / Revised: 30 January 2018 / Accepted: 12 February 2018 / Published: 15 February 2018

(This article belongs to the Section Thermodynamics)







- Let us consider one dimensional domain in space, indefinite domain in time and periodic boundary conditions.
- The heat diffusion (conduction) equation reads

$$\frac{\partial T}{\partial t} = \alpha \frac{\partial^2 T}{\partial x^2},\tag{B8}$$

where T is the **temperature** and α is the **diffusivity**.

• The initial condition is given by

$$T(x,0) = T_0$$

Solution of heat conduction equation

• Let us search for the general solution of the 1D heat conduction equation by separation of variables

$$T(t,x) = f(t)g(x)$$

• This yields

$$\frac{1}{\alpha f}\frac{df}{dt} = \frac{1}{g}\frac{d^2g}{dx^2} = -\kappa_n^2 \tag{B9}$$

 $f_n(t) = f_0 \exp(-\alpha \kappa_n^2 t), \qquad g_n(x) = A'_n \sin(\kappa_n x) + B'_n \cos(\kappa_n x) \qquad (B10)$

$$T(t,x) = \sum_{n=0}^{\infty} \exp(-\alpha \kappa_n^2 t) \left[A_n \sin(\kappa_n x) + B_n \cos(\kappa_n x)\right]$$
 (B11)

where k_n is the (generic) wavenumber, A_n and B_n are proper constants which must be consistent with BCs

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Example



 $T(0, x) = \mathbf{D} \sin(\kappa x), \qquad \mathbf{D} = 1, \, \kappa = 3$





(B12)



Fourier transform

• Let us consider the following equivalence

$$T(x,t) = \int \int T(x,t)e^{-ikx}dxe^{ikx}dk = \int \mathbb{F}(T(x,t),k)e^{ikx}dk, \quad (B13)$$

• The heat diffusion equation can be reformulated as

$$\frac{d}{dt}\mathbb{F}\left(T\left(x,t\right),k\right) = -\alpha k^{2}\mathbb{F}\left(T\left(x,t\right),k\right),\qquad(B14)$$

• The previous equation admits the following solution

$$\mathbb{F}\left(T\left(x,t\right),k\right) = \mathbb{F}\left(T\left(x,0\right),k\right)e^{-\alpha k^{2}t},\tag{B15}$$

Alternative solution method

 Let us substitute the equivalence of Eq. (B13) into the heat diffusion equation and then let us derive with regards to the wave number k, namely

$$\frac{\partial \Theta}{\partial t} = \alpha \frac{\partial^2 \Theta}{\partial x^2}.$$
 (B16)

where $\Theta(k, x, t) = \mathbb{F}(T(x, t), k) e^{ikx}$

- Let us search for solution of the previous equation as $\Theta(k, x, t) = \mathbb{F}(T(x, 0), k) e^{(ikx+i\lambda t)} = \Theta_0 e^{(ikx+i\lambda t)}, \quad (B17)$
- The basic idea is to search for which constraints the equation imposes to the function λ = λ(k)



Characteristic polynomial

• Substituting Eq. (B17) into Eq. (B16) yields the characteristic polynomial, namely

$$\lambda = \alpha k^2 i$$

and consequently

$$\Theta(k, x, t) = \Theta_0 e^{-\alpha k^2 t} e^{ikx} = \mathbb{F}(T(x, t), k) e^{ikx}.$$
(B18)

- Clearly the two solution methods are equivalent
- However, searching for the connection between frequency and wavenumber of the solution may lead to a better insight about the solution dynamics



Multiple scales

• Let us recall the (dimensionless) lattice BGK equation

$$\frac{\partial f_i}{\partial \hat{t}} + \hat{\mathbf{v}}_i \cdot \frac{\partial f_i}{\partial \hat{\mathbf{x}}} = \omega \left(f_i^{(e)} - f_i \right), \tag{B2}$$

- In the previous equation, the mean free path l_c and the mean collision time t_c are used to make dimensionless space and time, respectively.
- However we assume that the dynamics of the hydrodynamic moments (continuum limit) are ruled by the characteristic length scale L and characteristic flow speed U (or equivalently by the characteristic time L/U).

Diffusive scaling



 The connection between dimensional and dimensionless (with hat) coordinates is given by

$$\mathbf{x} = (l_c/L)\,\hat{\mathbf{x}}, \qquad t = (Ut_c/L)\,\hat{t}, \qquad (B19)$$

- Let us introduce the Knudsen number $Kn = l_c/L$ and let us use this parameter as the asymptotic expansion parameter, namely $\varepsilon = l_c/L$, where ε is small.
- All other parameters must be referred to $\boldsymbol{\epsilon}$ as well.
- Assuming $\varepsilon = U/c$ (diffusive scaling), where $c = l_c/t_c$, yields $x_i = \varepsilon \hat{x}_i$ $t = \varepsilon^2 \hat{t}$

A minimal LBM scheme



- Let us consider the D1Q3 lattice
- Let us consider the following lattice BGK equation

$$\varepsilon^2 \frac{\partial f_i}{\partial t} + \varepsilon \hat{\mathbf{v}}_{xi} \cdot \frac{\partial f_i}{\partial x} = \omega \left(f_i^{(e)} - f_i \right). \tag{B20}$$

where
$$f_i^{(e)} = w_i T$$
, $w_0 = 2/3$ and $w_{1,2} = 1/6$

• Let us define the following transformation matrix M $M = [1; \hat{\mathbf{v}}_x; \hat{\mathbf{v}}_x^2]$ in order to move from velocity space to moment space, namely

$$\left\langle M f_i^{(e)} \right\rangle = \begin{bmatrix} T \\ \Pi_x^{(e)} \\ \Pi_{xx}^{(e)} \end{bmatrix} = \begin{bmatrix} T \\ 0 \\ T/3 \end{bmatrix}.$$
(B21)

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Moment system of equations

- Let us multiply Eq. (B20) by the lattice velocity components with given power p, namely (v_x)^p, and then let us sum over all components
- This is equivalent to apply the matrix M and the angle brackets, i.e. to recover the equation for the moment p

$$\mathbf{p} = \mathbf{0} \qquad \qquad \varepsilon^2 \frac{\partial T}{\partial t} + \varepsilon \frac{\partial \Pi_x}{\partial x} = 0, \qquad (B22)$$

$$\mathbf{p} = \mathbf{1} \qquad \varepsilon^2 \frac{\partial \Pi_x}{\partial t} + \varepsilon \frac{\partial \Pi_{xx}}{\partial x} = -\omega \Pi_x, \qquad (B23)$$

$$\mathbf{p} = \mathbf{2} \qquad \varepsilon^2 \frac{\partial \Pi_{xx}}{\partial t} + \varepsilon \frac{\partial \Pi_x}{\partial x} = \omega \left(\frac{T}{3} - \Pi_{xx}\right), \qquad (B24)$$



Recovering heat diffusion

• From the last equation

$$\Pi_{xx} = \frac{T}{3} - \frac{\varepsilon}{\omega} \frac{\partial \Pi_x}{\partial x} + O\left(\varepsilon^2\right).$$
 (B25)

Substituting into Eq. (B23) and taking space derivative

$$\varepsilon^{2} \frac{\partial}{\partial t} \frac{\partial \Pi_{x}}{\partial x} + \frac{\varepsilon}{3} \frac{\partial^{2} T}{\partial x^{2}} - \frac{\varepsilon^{2}}{\omega} \frac{\partial^{3} \Pi_{x}}{\partial x^{3}} = -\omega \frac{\partial \Pi_{x}}{\partial x} + O\left(\varepsilon^{3}\right).$$
(B26)

• Using Eq. (B22) yields the heat diffusion equation

$$\frac{\partial T}{\partial t} - \alpha \frac{\partial^2 T}{\partial x^2} = O\left(\varepsilon^2\right),\tag{B27}$$

where $\alpha = 1/(3\omega)$


But there is more than that !

• Let us explore what there is inside $O(\varepsilon^2)$, namely

$$3\alpha\varepsilon^{2}\frac{\partial^{2}T}{\partial t^{2}} + \frac{\partial T}{\partial t} - \alpha\frac{\partial^{2}T}{\partial x^{2}} - 9\alpha^{2}\varepsilon^{2}\frac{\partial}{\partial t}\frac{\partial^{2}T}{\partial x^{2}} = 0.$$
(B28)

- The previous equation is a sort-of (pseudo) kinetic heat diffusion equation
- The additional terms (beyond heat diffusion) can be considered as **perturbations** with regards to the original target equation
- Let us verify if these perturbations are enough to drive the kinetic solution far away from the continuum solution or not



- ... a tool for estimating how perturbations affect the solution ! [Cercignani1987]
- In particular, a tool for describing solutions with multiple time scales, i.e. solutions made by overlapping dynamical branches, driven by different physical phenomena





Characteristic polynomial



• The characteristic polynomial of previous equation is

$$3\alpha\varepsilon^2\lambda^2 - i\left(1 + 9\alpha^2k^2\varepsilon^2\right)\lambda - \alpha k^2 = 0, \tag{B29}$$

- Clearly, if $\varepsilon = 0$, then the continuum case is recovered
- Actually, the polynomial of the kinetic heat diffusion equation admits two solutions

$$\lambda_{1} = i \frac{S + \sqrt{S^{2} - 4\alpha^{2}\varepsilon^{2}k^{2}}}{2\alpha\varepsilon^{2}}, \qquad (B30)$$
$$\lambda_{2} = i \frac{S - \sqrt{S^{2} - 4\alpha^{2}\varepsilon^{2}k^{2}}}{2\alpha\varepsilon^{2}}, \qquad S = 1 + 9\alpha^{2}k^{2}\varepsilon^{2}$$
$$(B31)$$



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• Let us rewrite the characteristics roots as

$$\lambda_{1} = i \frac{\alpha k^{2}}{S} \left(\frac{1 + \sqrt{1 - 4p^{2}}}{2p^{2}} \right), \qquad (B32)$$

$$p^{2} \left(\varepsilon^{2} \right) = \frac{\alpha^{2} \varepsilon^{2} k^{2} / S^{2}}{S}$$

$$\lambda_{2} = i \frac{\alpha k^{2}}{S} \left(\frac{1 - \sqrt{1 - 4p^{2}}}{2p^{2}} \right). \qquad (B33)$$

- Applying the Taylor expansion with regards to $\boldsymbol{\epsilon}$

$$\lambda_1 = i\frac{\alpha k^2}{Sp^2} - i\frac{\alpha k^2}{S} - i\frac{\alpha k^2}{S}p^2 + O\left(p^4\right),$$

$$\lambda_{2} = i \frac{\alpha k^{2}}{S} + i \frac{\alpha k^{2}}{S} p^{2} + i \frac{\alpha k^{2}}{S} p^{4} + O(p^{6}),$$



Multiple time scales

• Rewriting in terms of explicit quantities yields

$$e^{i\lambda_{1}t} = e^{-C_{1}t/\varepsilon^{2} + C_{2}t + C_{3}\varepsilon^{2}t + O(\varepsilon^{4})}, \qquad (B34)$$
$$e^{i\lambda_{2}t} = e^{-D_{1}t + D_{2}\varepsilon^{2}t + D_{3}\varepsilon^{4}t + O(\varepsilon^{6})}. \qquad (B35)$$

 This means that the solution of the kinetic heat diffusion equation is characterized by multiple time scales, namely

$$\Theta_1 = \Theta_1 \left(t/\varepsilon^2, t, \varepsilon^2 t, \ldots \right),$$
(B36)
$$\Theta_2 = \Theta_2 \left(t, \varepsilon^2 t, \ldots \right).$$
(B37)



Fast vs. slow dynamics

- Of course, this implies $T = T(t/\epsilon^2, t, t\epsilon^2, ...)$
- Let us focus on the two main time scales
 - Advective (FAST) time scale $t_0=t/\epsilon^2$

- Diffusive (SLOW) time scale $t_2=t$

- This means that the time derivative of a kinetic model is an operator much more complex than what we could imagine
- Let us introduce the chain operator d/dt for the partial derivative done with regards to all the scales, in order to distinguish it from ∂/∂t₀ which is the partial derivative done with regards to t₀ scale only

Reference scale for chain derivative

- The operator d/dt is defined with regards to a reference time scale which is used to parameterize all the other scales
- Example: Let us consider $t = t_2$ (SLOW) as the reference

$$\frac{dT}{dt} = \frac{dT}{dt_2} = \frac{\partial T}{\partial t_0} \frac{\partial t_0}{\partial t_2} + \frac{\partial T}{\partial t_2} = \frac{\partial T}{\partial t_0} \frac{1}{\epsilon^2} + \frac{\partial T}{\partial t_2}$$

• Example: Let us consider t = t₀ (FAST) as the reference

$$\frac{dT}{dt_0} = \frac{\partial T}{\partial t_0} + \frac{\partial T}{\partial t_2} \frac{\partial t_2}{\partial t_0} = \frac{\partial T}{\partial t_0} + \frac{\partial T}{\partial t_2} \epsilon^2$$

This second choice is usually the **standard**

Generalization



- The previous example can be generalized, because only even scales appear. This is a consequence of the assumed diffusive scaling. A continuous sequence of scales must be considered in general.
- The introduced time derivative operator is also called time derivative expansion and it represents the essential tool of the (modern) Chapman – Enskog expansion [Cercignani1987]

$$\frac{\partial}{\partial \hat{t}} = \sum_{n=0}^{\infty} \varepsilon^n \frac{\partial}{\partial t_n}.$$

(B38)



Fluid dynamics

Lattice Boltzmann BGK equation

• Let us recall the lattice Boltzmann BGK equation

$$f_{i}(\mathbf{x}+\hat{\mathbf{v}}_{i}\Delta t,t+\Delta t)=f_{i}(\mathbf{x},t)+\omega\left[f_{i}^{(e)}(\mathbf{x},t)-f_{i}(\mathbf{x},t)\right].$$

where the relaxation frequency $\omega = 1/\tau$

- Let us assume $\Delta t = \varepsilon$, where ε is small, as the expansion parameter for the asymptotic analysis
- Consequently the LBM equation becomes

$$f_i\left(\mathbf{x} + \varepsilon \hat{\mathbf{v}}_i, t + \varepsilon\right) = f_i\left(\mathbf{x}, t\right) + \omega \left[f_i^{(e)}\left(\mathbf{x}, t\right) - f_i\left(\mathbf{x}, t\right)\right].$$
(B39)

Expansion in 3 steps (easy part)

• (1) Let us apply the Taylor expansion to the left hand side of the previous evolution equation, namely

$$f_i\left(\mathbf{x} + \varepsilon \hat{\mathbf{v}}_i, t + \varepsilon\right) = \sum_{n=0}^{\infty} \frac{\varepsilon^n}{n!} D_t^n f_i\left(\mathbf{x}, t\right), \qquad (B40)$$

where $D_t = (\partial_t + \hat{\mathbf{v}}_i \cdot \nabla).$

- Clearly the resulting equation depends on ε and consequently also the solution depends (somehow) on the same parameter
- (2) Let us suppose that the following expansion holds $f_i \approx A_{\varepsilon} = f_i^{(0)} + \varepsilon f_i^{(1)} + \varepsilon^2 f_i^{(2)} + \ldots + \varepsilon^m f_i^{(m)} = \sum_{n=0}^{\infty} \varepsilon^n f_i^{(n)}, \quad (B41)$

Expansion in 3 steps (difficult part)

- Apparently (!) the coefficients of the previous expansion, namely $f_i^{(n)}$, do not depend on ε
- (3) However this is not the case, because the time derivative is usually split, which is a clear indication that multiple time scales are required for describing the solution dynamics, namely

$$\frac{\partial}{\partial t} = \sum_{n=0}^{\infty} \varepsilon^n \frac{\partial}{\partial t_n}.$$

consequently

$$D_t = D_{t_0} + \varepsilon \frac{\partial}{\partial t_1} + \dots$$

(B38)





Layer by layer



• Let us collect together terms with the same order of magnitude with regards to ε , namely

$$O\left(\varepsilon^{0}\right): \quad f_{i}^{\left(0\right)} = f_{i}^{\left(e\right)},\tag{B42}$$

$$O(\varepsilon^1): f_i^{(1)} = -\tau D_{t_0} f_i^{(0)},$$
 (B43)

$$O\left(\varepsilon^{2}\right): \quad f_{i}^{(2)} = -\tau \left[\frac{\partial}{\partial t_{1}}f_{i}^{(0)} + \left(\frac{2\tau - 1}{2\tau}\right)D_{t_{0}}f_{i}^{(1)}\right]. \tag{B44}$$

• In the last equation, the equation (B43) has been used for reducing the order of the operator

Deviations don't contribute to invariants

• The lattice BGK collision operator conserves (a) the number of particles and (b) the total momentum (but not energy, on the smallest lattices). These quantities are hence called invariants, namely

$$\sum_{i} f_{i} \begin{bmatrix} 1 \\ \hat{\mathbf{v}}_{i} \end{bmatrix} = \begin{bmatrix} \rho \\ \rho \mathbf{u} \end{bmatrix} = \sum_{i} f_{i}^{(e)} \begin{bmatrix} 1 \\ \hat{\mathbf{v}}_{i} \end{bmatrix}, \quad (B45)$$

Consequently

$$\sum_{i} f_{i}^{(n)} \begin{bmatrix} 1\\ \hat{\mathbf{v}}_{i} \end{bmatrix} = 0, \qquad n > 0, \tag{B46}$$





$$\frac{\partial \rho}{\partial t_0} + \nabla \cdot (\rho \mathbf{u}) = 0, \qquad (B47)$$

$$\frac{\partial}{\partial t_0} = 0 \qquad (B48)$$

$$\frac{\partial}{\partial t_0} \left(\rho \mathbf{u} \right) + \nabla \cdot \mathbf{\Pi}^{(0)} = 0, \tag{B48}$$

where $\Pi_{\alpha\beta}^{(0)} = \sum_{i} \hat{\mathbf{v}}_{i,\alpha} \hat{\mathbf{v}}_{i,\beta} f_i^{(0)} = p \delta_{\alpha\beta} + \rho u_{\alpha} u_{\beta}$ and $p = \rho/3$ which is the equation of state (EOS)

 It is interesting to point out that the Euler system of equations is characterized by the fast time scale t₀

Towards diffusion phenomena

- Computing the moments of the description layer given by terms O(ϵ^2) yields

$$\frac{\partial \rho}{\partial t_1} = 0, \tag{B49}$$

$$\frac{\partial}{\partial t_1} \left(\rho \mathbf{u} \right) + \left(\frac{2\tau - 1}{2\tau} \right) \nabla \cdot \mathbf{\Pi}^{(1)} = 0, \tag{B50}$$

where

$$\Pi^{(1)}_{\alpha\beta} = \sum_{i} \hat{\mathbf{v}}_{i,\alpha} \hat{\mathbf{v}}_{i,\beta} f^{(1)}_{i}$$

• The previous term is not null because it is the contribution to a **not-invariant moment** (!)



(Viscous) stress tensor

• Using layer $O(\varepsilon)$ to approximate $f^{(1)}$ yields

$$\Pi_{\alpha\beta}^{(1)} = -\tau \left[\frac{\partial}{\partial t_0} \Pi^{(0)} + \nabla \cdot \boldsymbol{Q}^{(0)} \right].$$

where

$$Q_{\alpha\beta\gamma}^{(0)} = p u_{\alpha} \,\delta_{\beta\gamma} + p u_{\beta} \,\delta_{\alpha\gamma} + p u_{\gamma} \,\delta_{\alpha\beta} \qquad p = \rho/3$$

• Taking into account (a) the continuity equation and (b) the following condition $-u \otimes \nabla p + \nabla (pu) = p \nabla u$ yields

$$\Pi_{\alpha\beta}^{(1)} = -\frac{\rho}{3}\tau \left[\frac{\partial u_{\beta}}{\partial x_{\alpha}} + \frac{\partial u_{\alpha}}{\partial x_{\beta}}\right]$$

$$-\frac{\rho}{3}\tau \left(-\frac{2}{3}\frac{\partial u_{\gamma}}{\partial x_{\gamma}}I_{\alpha\beta}\right)$$

Non-zero bulk viscosity (!)



Diffusion phenomena

• Substituting in the previous expressions yields

$$\frac{\partial}{\partial t_1} \left(\rho \mathbf{u} \right) - \nu \nabla \cdot \left(\rho \nabla \mathbf{u} + \rho \nabla \mathbf{u}^\mathsf{T} \right) = 0 \qquad (B51)$$

where

$$\nu = \frac{1}{3} \left(\frac{1}{\omega} - \frac{1}{2} \right).$$

- It is interesting to point out that the diffusion phenomena are characterized by the slow time scale t_1
- Second order (in space) operators are used to describe the relaxation towards global equilibrium, i.e. to smooth out velocity gradients

Navier-Stokes system of equations

• Substituting in the previous expressions yields

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{u}) = 0, \qquad (B52)$$
$$\frac{\partial}{\partial t} (\rho \mathbf{u}) + \nabla \cdot \left[\mathbf{\Pi}^{(0)} - \nu \rho (\nabla \mathbf{u} + \nabla \mathbf{u}^{\mathsf{T}}) \right] = 0, \quad (B53)$$

- Despite the implementation details, the LBM scheme provides a numerical approximation of the previous system of equations
- Navier-Stokes system of equations typically provides physical solutions with (at least) two time scales





- PALABOS is a software tool for classical CFD, particlebased models and complex physical interaction, Palabos offers a powerful environment for your fluid flow simulations.
- http://www.palabos.org/



Turbulence



- LBM framework is particularly suitable to implement turbulence models in the Large Eddy Simulation (LES) approach
- For example, the Smagorinsky model assumes that the turbulence eddy viscosity depends on the local viscous stress tensor, namely

$$\Pi^{(1)}_{\alpha\beta} = \sum_{i} \hat{\mathbf{v}}_{i,\alpha} \hat{\mathbf{v}}_{i,\beta} f^{(1)}_{i}$$

which is automatically available in the LBM algorithm, without any further post-processing

• See [Krafczyk2003] for details

Turbulence





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Civil engineering



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Automotive

PowerFLOW by **EXA Corporation**, (<u>http://www.exa.com</u>)

XFlow by Next Limit Technologies (<u>http://www.xflow-cfd.com/</u>)

University of Trieste, May 28th, 2018

Aeronautics





[Chen2003]

P. Asinari, I. Giolo, M. Giardino, Industrial Contract, (2009) University of Trieste, May 28th, 2018 64

Magnetohydrodynamics (MHD)

- MHD is a single fluid description of media containing at least two kinds of particles with opposite charges: liquid metals, electrolytes, ionised gases, etc.
- The basic idea is to introduce a vector distribution function whose zeroth moment defines the magnetic field B. See [Dellar2002] for more details
- This generalization allows one to overcome the problem that the electric field tensor (which is the flux of the magnetic field vector) is no longer symmetric, as it usually happens for all fluxes in the kinetic theory of simple gasses

Magnetohydrodynamics (MHD)

 See [Vahala2008] for 1800³ simulation run on an SGI Altix with 9000 cores



vorticity isosurface

vorticity isosurface



current isosurface



vorticity isosurface



current isosurface

current isosurface



Convective heat transfer

Thermal hydrodynamics



- There has been a systematic effort to construct LBM models for thermal hydrodynamics since the early days [Eggels1995], which faced some difficulties
- There are four main approaches:
 - energy-conserving models with enlarged lattices for higher isotropy [Philippi2006]
 - energy-conserving models with finite-difference corrections on standard lattices [Prasianakis2007]
 - two distribution functions for fluid dynamics and temperature equation [Wang2013, Contrino2014]
 - hybrid LBM/finite-difference approach [Lallemand2003]

Thermal distribution function



- The distribution function is used for fluid dynamics
- Another one **g** is used for temperature equation, i.e. $\mathbf{g}(\mathbf{x}_j + \mathbf{c}\delta_t, t_n + \delta_t) = \mathbf{g}(\mathbf{x}_j, t_n) - \mathbf{N}^{-1} \cdot \mathbf{Q} \cdot \left[\mathbf{n} - \mathbf{n}^{(0)}\right](\mathbf{x}_j, t_n),$ where the local equilibrium is given by

 $n_0^{(0)} = T$, $n_1^{(0)} = uT$, $n_2^{(0)} = vT$, $n_3^{(0)} = a$, $n_4^{(0)} = 0$, and the temperature is a moment of **g**, namely

$$T=\sum_{i=0}^4 g_i.$$

 The algorithm is given by a lattice, a transformation matrix N and a relaxation matrix Q [Contrino2014]



D2Q5 lattice

- Let us consider the **D2Q5** \Box D2Q9 lattice
- Setting [Contrino2014] $N = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & -1 & 0 \\ 0 & 0 & 1 & 0 & -1 \\ -4 & 1 & 1 & 1 & 1 \\ 0 & 1 & -1 & 1 & -1 \end{pmatrix}$ $Q = diag(1, \sigma_{\kappa}, \sigma_{\kappa}, \sigma_{e}, \sigma_{v})$ $\frac{1}{\sigma_{v}} = \frac{1}{2} + \frac{\sqrt{3}}{6}, \quad \left(\frac{1}{\sigma_{e}} - \frac{1}{2}\right) = \left(\frac{1}{\sigma_{v}} - \frac{1}{2}\right) = \frac{\sqrt{3}}{3}$ • The thermal conductivity becomes in the temperature equation, namely $\partial_t T + \boldsymbol{u} \cdot \boldsymbol{\nabla} T = \kappa \, \nabla^2 T.$



Cavity with differentially heated vertical walls

Ra	N ²	⟨Nu⟩	⟨Nu⟩₀	$\langle Nu \rangle_{1/2}$	Nu _{max}	у	Nu _{min}	у
10 ⁶	251 ²	8.8231	8.8288	8.8253	17.6252	0.0386	0.9774	0.9986
	379 ²	8.8243	8.8265	8.8252	17.5802	0.0388	0.9795	0.9972
	507 ²	8.8246	8.8258	8.8252	17.5622	0.0390	0.9794	0.9978
	763 ²	8.8250	8.8255	8.8252	17.5482	0.0391	0.9794	0.9984
	1019 ²	8.8251	8.8253	8.8252	17.5430	0.0391	0.9794	0.9987
	1531 ²	8.8251	8.8253	8.8252	17.5392	0.0392	0.9794	0.9991
	2043 ²	8.8252	8.8252	8.8252	17.5378	0.0392	0.9794	0.9993
	∞	8.8252	8.8252	8.8252	17.5360	0.0392	0.9795	0.9994
	n	1.9526	2.2612	2.9656	1.8743	1.7717	1.7464	1.8427
10 ⁷	251 ²	16.5229	16.5579	16.5286	39.9459	0.0176	1.4185	0.9965
	379 ²	16.5229	16.5357	16.5255	39.7402	0.0175	1.3903	0.9952
	507 ²	16.5229	16.5292	16.5244	39.6199	0.0176	1.3783	0.9964
	763 ²	16.5230	16.5254	16.5237	39.5085	0.0178	1.3696	0.9979
	1019 ²	16.5230	16.5242	16.5234	39.4628	0.0178	1.3679	0.9984
	1531 ²	16.5231	16.5235	16.5232	39.4628	0.0179	1.3669	0.9989
	2043 ²	16.5231	16.5233	16.5232	38.4132	0.0179	1.3666	0.9992
	∞	16 5231	16.5230	16.5231	39.3950	0.0180	1.3659	0.9994
	n	1.9291	2.2244	2.0256	1.8066	1.6538	2.1473	1.8590
10 ⁸	379 ²	30.2412	30.3314	30.2573	88.5991	0.0084	2.2745	0.9925
	507 ²	30.2337	30.2779	30.2428	88.5233	0.0082	2.1062	0.9946
	763 ²	30.2287	30.2444	30.2328	88.0838	0.0081	1.9882	0.9964
	1019 ²	30.2271	30.2345	30.2294	87.8022	0.0082	1.9551	0.9973
	1531 ²	30.2259	30.2286	30.2269	87.5323	0.0083	1.9336	0.9981
	2043 ²	30.2255	30.2268	30.2261	87.4178	0.0083	1.9265	0.9986
	∞	30 2251	30.2241	30.2251	87.2454	1.9063	1.9195	0.9990
	n	2.0832	2.2076	2.0326	1.6819	1.4232	2.3431	1.6294

University of Trieste, May 28th, 2018



Radiative heat transfer
Radiative Transfer Equation



- In spite of the formal analogies, for the first time, the LBM was applied to solve the Radiative Transfer equation (RTE) in 2010 [Asinari2010, DiRienzo2011]
- The basic idea is to use different relaxation frequencies for different azimuthal directions, which describe the evolution of the radiative intensity
- This approach is gaining momentum for both radiative and nuclear problems. See the activity performed at the Department of Nuclear Engineering, Kansas State University (USA) [Bindra2012]

Radiative Transfer Equation



 $\tau_i =$

• The simplest evolution equation for intensity is

$$I_i(\vec{r}_n + \vec{e}_i \Delta t, t + \Delta t) = I_i(\vec{r}_n, t) + \frac{\Delta t}{\tau_i} [I_i^{(\text{eq})}(\vec{r}_n, t) - I_i(\vec{r}_n, t)]$$

where the relaxation times are given by and beta is the **extinction coefficient**

 The equilibrium intensity is given by where the weights are computed as

$$w_{gi} = \left(\frac{1}{4\pi}\right) \int_0^{\pi} \sin \gamma \, d\gamma \, \int_{\delta_i - \frac{\Delta \delta_i}{2}}^{\delta_i + \frac{\Delta \delta_i}{2}} d\delta = \frac{\Delta \delta_i}{2\pi}$$



Enlarged lattices are needed



Radiative transfer in a square enclosure



FIG. 4. (Color online) Angular radiative heat flux solution with the LBE and S_2 methods. (a) Isothermal cavity case $\Psi_b = 0$ for all four walls and $\Psi_b = 1$ for the medium. The plot shows $\sum \Psi/2$ at the wall surface. (b) The radiative equilibrium case $\Psi_b = 1$ for one wall and the other three walls at $\Psi_b = 0$ and S = 0 in the medium. The plot shows $\Delta \Psi$ at the hot wall surface. University of Trieste, May 28th, [Bindra2012]



Mass transfer

Multi-component single-phase LBM



- Starting from kinetic theory of gasses, a lattice Boltzmann model has been proposed, which recovers Maxwell-Stefan diffusion in the continuum limit, without the restriction of the mixture-averaged diffusion approximation [Asinari2009]. This model has been designed to include large external forces and tunable Schmidt number [Asinari2008]
- Recently, the model has been extended to deal with external electrical field as driving force, concentrationdependent Maxwell-Stefan diffusivities, and thermodynamic factors [Zudrop2014]

Multi-component single-phase LBM



• The evolution equation for the model reads

$$\partial_t f_k^m + \mathbf{u}^m \cdot \nabla f_k^m = \lambda_k (f_k^{\mathrm{eq},m} - f_k^m) + d_k^m.$$

• The local equilibrium is defined by

$$f_k^{\text{eq},m} = \omega_m \left[\rho_k s_m^k + \frac{1}{c_s^2} (\mathbf{u}^m \cdot \rho_k \mathbf{v}_k^*) + \frac{\rho_k}{2c_s^4} (\mathbf{u}^m \cdot \mathbf{v})^2 - \frac{\rho_k}{2c_s^2} \mathbf{v}^2 \right]$$

where the key point is given by the velocity v*, namely

$$\rho_k \mathbf{v}_k^* = \left[\rho_k \mathbf{v}_k + \sum_l \Gamma_{k,l}^{-1} \rho_l \sum_{\zeta} \chi_{\zeta} \frac{B_{l,\zeta}}{C} \phi_l (\mathbf{v}_{\zeta} - \mathbf{v}_l) \right]$$

which is designed in order to ensure the proper
momentum exchange among all the species

Multi-component single-phase LBM







Porous media and foams

Porous media









[Hoekstra1998]

University of Trieste, May 28th, 2018

Role of boundary conditions



- The capability and accuracy of LBM for modeling flow through porous media depends on accurate and efficient fluid-solid boundary conditions
- Many possibilities exist (standard bounce-back, linearly interpolated bounce-back, quadratically interpolated bounce-back and multi-reflection)
- A systematic comparison of the **computed permeability** can be found for three-dimensional flow through a body-centered cubic (BCC) array of spheres and a random-sized sphere-pack in [Pan2006]



Fuel cells



preventing

Degradation processes





Pore-scale modeling





Pore-scale modeling





Biomedicine

Biomedicine

Jörg Bernsdorf, German Research School for Simulation Sciences

(http://www.grs-sim.de/)

[Porter2005]







Multiphase flows, emulsions and droplets

Two-phase flows





[Kusumaatmaja2006]



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Getting rid of artifacts

- Multi-phase simulations may be affected by some numerical instabilities and/or numerical artifacts
- Essentially the reason is that LBM is based on an asymptotic expansion and hence it has limits in dealing with sharp changes (e.g. in the density profile)
- The numerical instabilities can be effectively reduced by considering the pressure in the continuity equation instead of the density [Lee2003, Lee2005], as it happens in the Artificial Compressibility Method
- Other strategies allow one to reduce the spurious currents at the interface [Connington2012]



Nanofluids, suspensions and particulates

Particle-fluid and particle-particle interactions



- In the LBM approach, it is possible to easily compute the momentum exchanged between a particle and the surrounding fluid by the so-called Momentum Exchange Algorithm (MEA) [Ladd1994, Ladd2001]
- Moving particles require to initialize the distribution function in new grid nodes, which is usually done by (low-order) interpolation
- Another important issue is raised by particle-particle collisions, which require a nearest neighbor sorting (similarly to MD). This can be done by combining LBM with the discrete element method (DEM) [Feng2010]



Microflows

University of Trieste, May 28th, 2018

Relevant for modeling materials processing





[Fyta2008]





Schemes for all Knudsen number flows

- Recently, K. Xu proposed an extension of the shockcapturing Gas Kinetic Scheme (GKS), called Unified GKS (UGKS), which is accurate in solving both continuum and rarefied flows by the discretization of particle velocity space [Xu2010]
- Z. Guo incorporated some typical LBM features and proposed the Discrete UGKS for both incompressible [Guo2013] and compressible flows [Guo2014]
- Even though extensive validation of this method is still on-going, it represents a promising extension of LBM towards affordable simulations of the rarefied regime



Boundary conditions

Moment-based boundary conditions

 It makes sense to interpret BCs in terms of moments, as suggested by S. Bennett [Bennett2010, Reis2012]



Moments	Unknowns
ρ, ρu _y , Π _{yy}	$f_2 + f_5 + f_6$
$\rho u_x, \Pi_{xy}, \Pi_{xyy}$	$f_5 - f_6$
$\Pi_{xx}, \Pi_{xxy}, \Pi_{xxyy}$	$f_5 + f_6$



Enhanced stability, HPC and GP-GPU





- In 1992, D. d'Humières proposed the Multiple Relaxation Time LBM where different moments are relaxed differently towards local equilibrium values (see [dHumières2002] for a modern implementation). It enhances stability and, in some cases, accuracy
- In 1998, I. Karlin proposed to maintain the entropy balance during every relaxation step in order to enhance the stability [Karlin1998]
- MRT and entropic approach are not in contradiction each other and they can be combined by the generalized local equilibrium concept [Asinari2010b]

HPC and GP-GPU



- High Performance Computing (HPC) is needed when dealing with engineering applications
- Nowadays General Purpose Graphical Processing Units (GP-GPUs) are making HPC more affordable because of the low price per flop of GPU cards
- Even though LBM is prone to massive parallelization, having a very efficient code is not straightforward
- First of all, the performance of the single-processor implementation of the LBM kernel must be optimized [Wellein2006], e.g. by Common Sub-expressions Elimination (CSE), optimal cache management, etc.



Alternative methods: Revised Artificial Compressibility Method

Link-wise Artificial Compressibility Method (LW-ACM)



• The fundamental updating rule is

$$\begin{aligned} f_i(\hat{\mathbf{x}}, \hat{t} + 1) &= f_i^{(e)}(\hat{\mathbf{x}} - \hat{\mathbf{v}}_i, \hat{t}) \\ &+ 2\left(\frac{\omega - 1}{\omega}\right) \left(f_i^{(e, odd)}(\hat{\mathbf{x}}, \hat{t}) - f_i^{(e, odd)}(\hat{\mathbf{x}} - \hat{\mathbf{v}}_i, \hat{t})\right) \end{aligned}$$

where only the equilibrium distribution function is used, which is a function of the hydrodynamic variables only

Twice the speed of LBM but only one fifth of the required memory

 Lid-driven cubic cavity at Re = 1000, more than 4 million nodes, 20320 time steps, computation time 37.1 s on the GTX Titan, 2259 MLUPS [Obrecht2014]





More details here...

ICMMES 2016 - Short courses

Link-wise artificial compressibility method Part II: computational aspects

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July 18, 2016









Thank you for your attention !



multiScale ModeLing Laboratory

http://www.polito.it/small

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Book



- Collection of slides
 - Molecular
 - Kinetic (including Lattice Boltzmann Method)
 - Continuum
 - Process
 - Model reduction

Pietro Asinari Eliodoro Chiavazzo

An Introduction to Multiscale Modeling with Applications