Dynamics of moving bodies and boundaries in active and natural convective flows

> Scott Weady Courant Institute, NYU PhD Thesis Defense July 27, 2022



Acknowledgements

My advisors Leif Ristroph and Mike Shelley

Defense committee Aleks Donev, Charlie Peskin, and Georg Stadler

Applied Math Lab Flatiron Institute CCB Samuel Boury Brato Chakrabarti AML Mac Huang Reza Farhadifar Bobae Johnson Adam Lamson Josh Tong Surya Maddu Michael O'Brien Steven Zhang Laurel Ohm Many others! Alex Rautu David Stein Yuan-nan Young Many others!

The Courant community, especially my PhD cohort

Part I: Morphology of melting ice

- 1. Anomalous natural convective sculpting of melting ice
- 2. Capsize dynamics of laboratory icebergs

Part II: Continuum modeling of active fluids

- 3. Coarse-graining kinetic theories of microswimmer suspensions
- 4. Numerical methods

Part I Morphology of melting ice

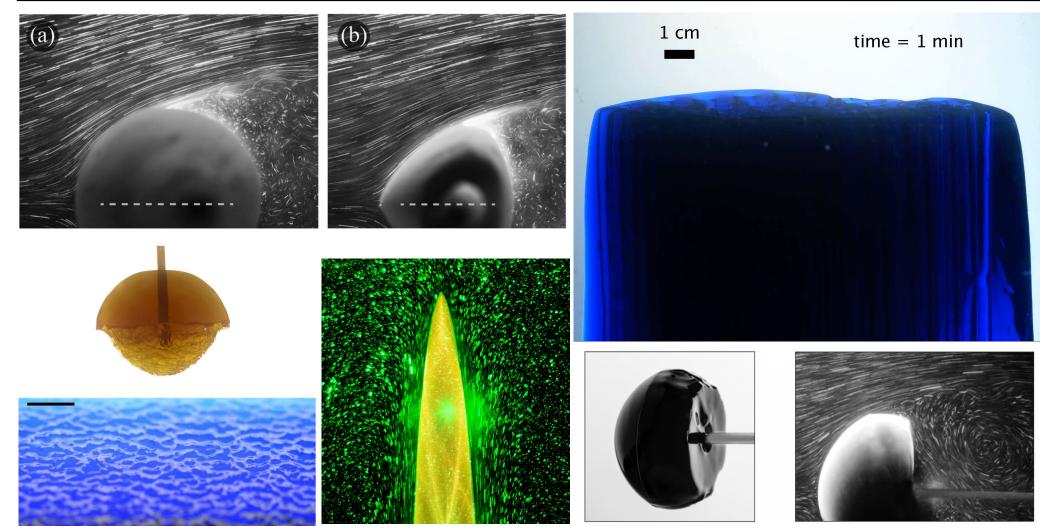
Geomorphology







Table-top geophysics

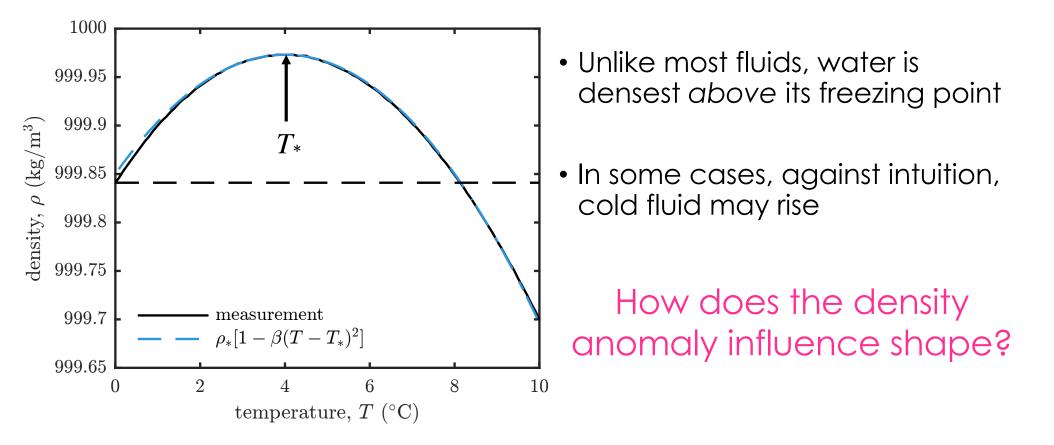


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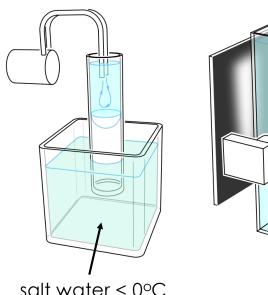
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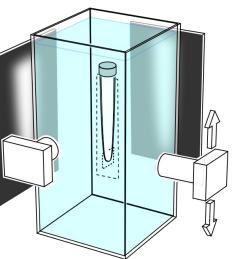
The density anomaly

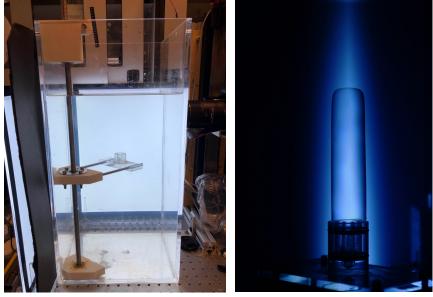


Ice making and experimental system

- Manufacture clear ice cylinders using directional freezing
- Ice is supported at its base -- not subject to gravity
- Experiments are conducted in a "cold" room to set far-field temperature



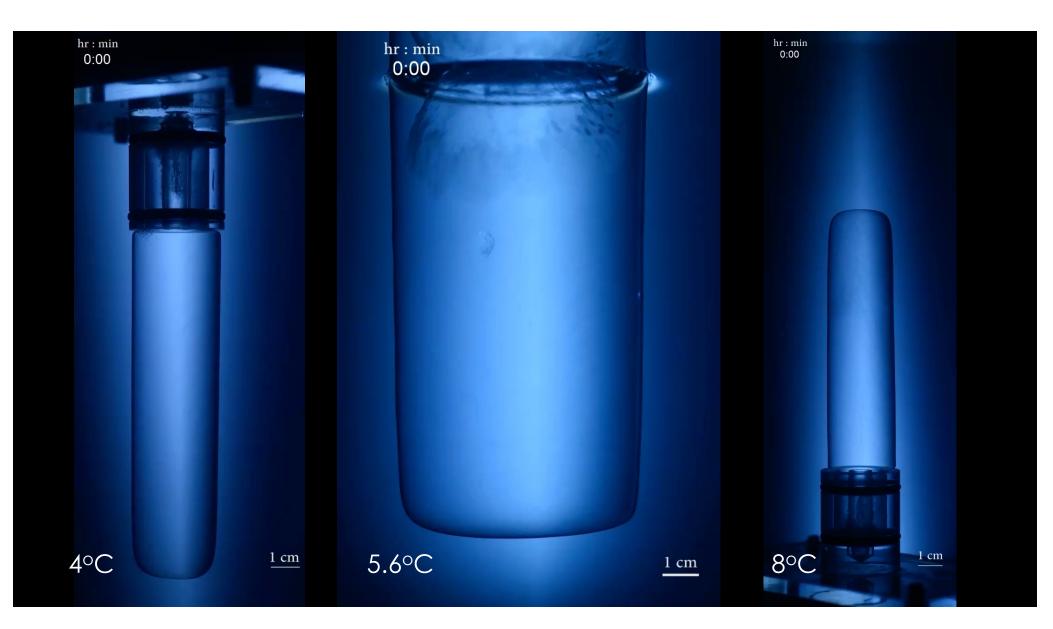


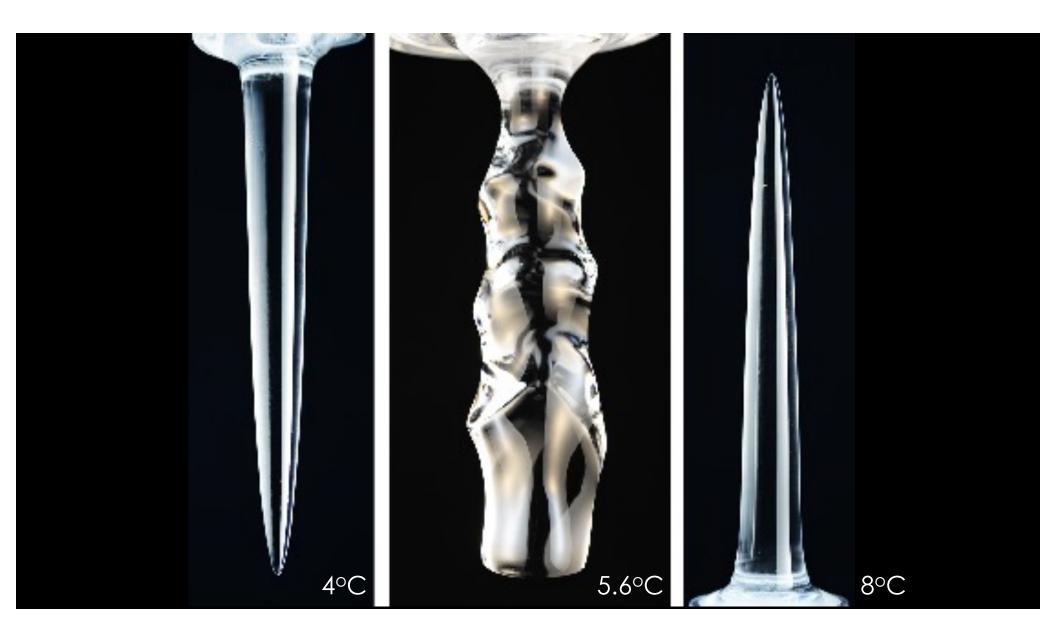


uniform lighting

gradient lighting

salt water < 0°C





Hydrodynamics and the Boussinesq approximation

• Density is approximated by a quadratic equation of state

$$\rho(T) = \rho_* [1 - \beta (T - T_*)^2]$$

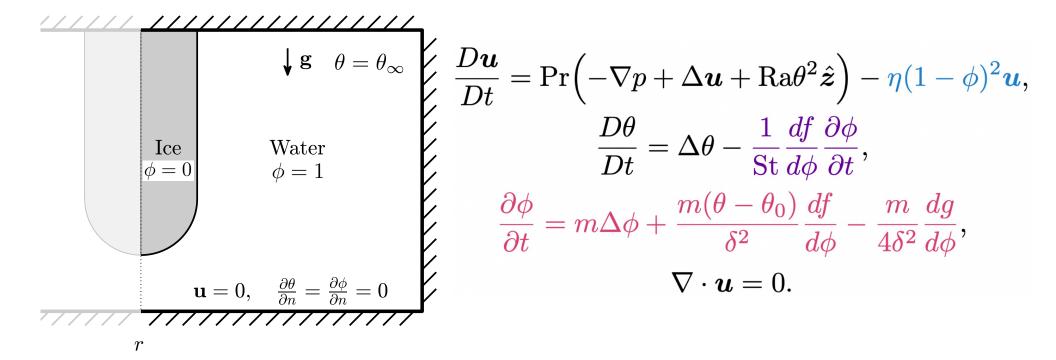
• Fluid satisfies Navier-Stokes equation with coupled temperature field

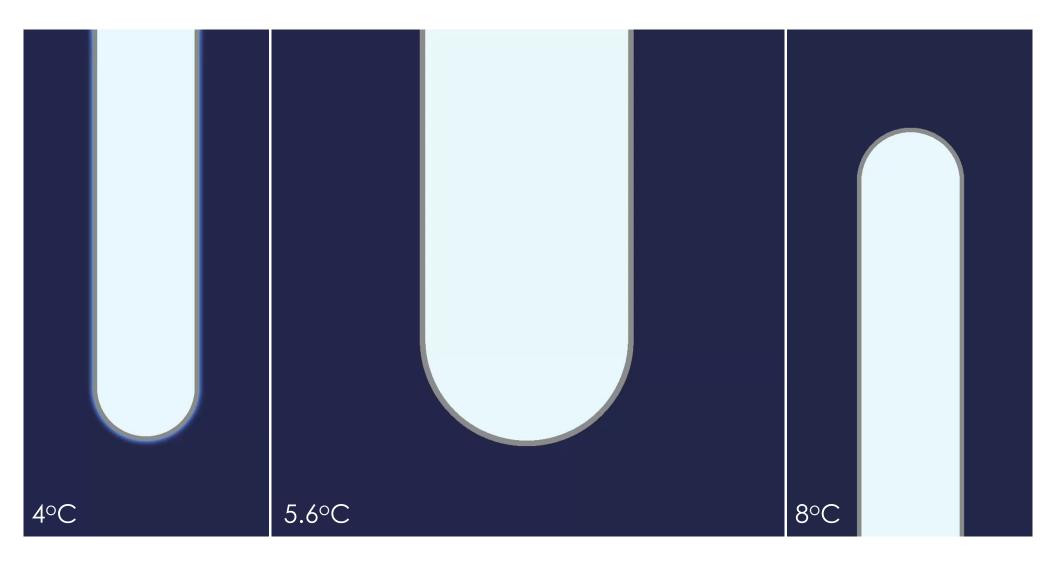
$$\begin{aligned} \frac{\partial \boldsymbol{u}}{\partial t} + (\boldsymbol{u} \cdot \nabla) \boldsymbol{u} &= \Pr\left(-\nabla p + \Delta \boldsymbol{u} + \operatorname{Ra}\theta^{2} \hat{\boldsymbol{z}}\right) \\ \frac{\partial \theta}{\partial t} + \boldsymbol{u} \cdot \nabla \theta &= \Delta \theta \\ \nabla \cdot \boldsymbol{u} &= 0 \\ \text{Stefan condition:} \quad V_{n} &= \operatorname{St} \frac{\partial \theta}{\partial n} \end{aligned}$$
Dimensionless parameters
$$\begin{aligned} \operatorname{Ra} &= \frac{g\beta(T_{\infty} - T_{0})^{2}H^{3}}{\nu D} \\ \operatorname{Ra} &= \frac{\theta\beta(T_{\infty} - T_{0})^{2}H^{3}}{\nu D} \\ \operatorname{Ra} &= \frac{\theta\beta(T_{\infty} - T_{0})^{2}H^{3}}{\nu D} \\ \operatorname{Stefan} &= \frac{\nabla \theta}{D} \\ \operatorname{Stefan} &= \frac{\nabla \theta}{D} \\ \operatorname{Stefan} &= \frac{\nabla \theta}{D} \\ \theta(\boldsymbol{x}, t) &= \frac{T(\boldsymbol{x}, t) - T_{*}}{T_{\infty} - T_{0}} \end{aligned}$$

ŝ

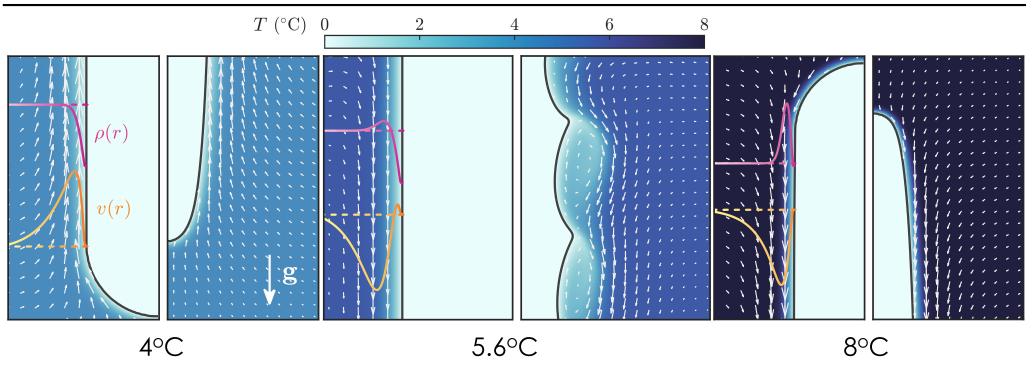
Phase-field model of melting ice

- Ice/water represented by continuous phase parameter $\phi({m x},t)$
- Fluid-structure interaction modeled by Brinkman penalization





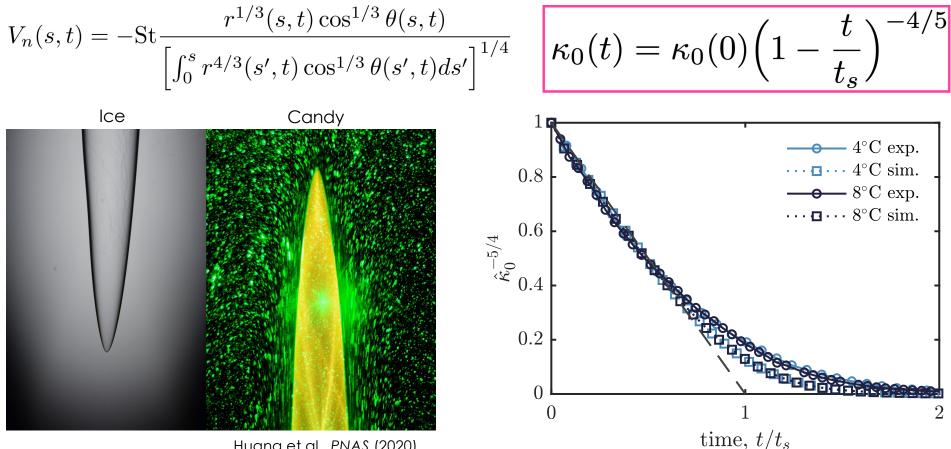
Simulated flow and temperature fields



- Stable boundary layer flows occur at 4°C and 8°C
- A shear flow occurs at 5.6°C that rolls up into wall-bound vortices

Pinnacle formation: connections to dissolution

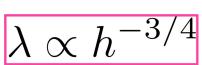
Boundary layer analysis predicts finite time singularity in tip curvature

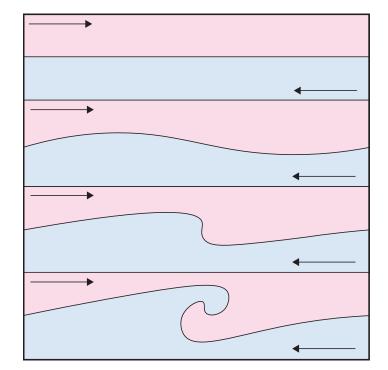


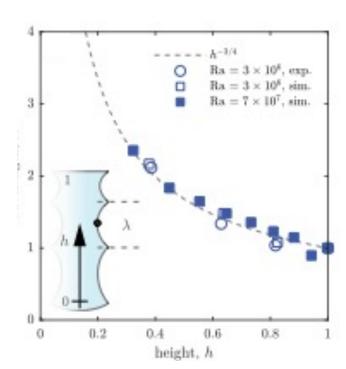
Huang et al., PNAS (2020)

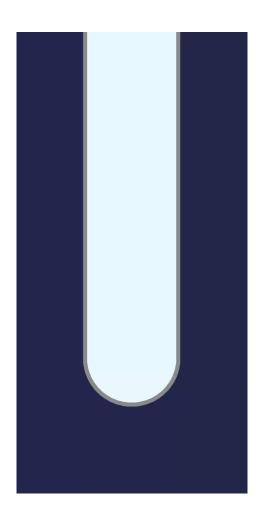
Scallop formation: the Kelvin-Helmholtz instability

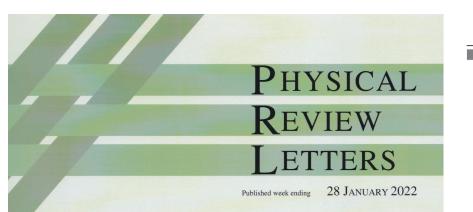
- Most unstable wavelength: $\lambda \propto {
 m Re}^{-1/2}$
- Experiments: ${
 m Re} \propto {
 m Ra}^{1/2}$
- Non-dimensionalization: ${
 m Ra} \propto h^3$





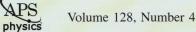








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PHYSICAL REVIEW LETTERS 128, 044502 (2022)

Featured in Physics

Anomalous Convective Flows Carve Pinnacles and Scallops in Melting Ice

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(Received 13 August 2021; revised 30 November 2021; accepted 23 December 2021; published 28 January 2022)

We report on the shape dynamics of ice suspended in cold fresh water and subject to the natural convective flows generated during melting. Experiments reveal shape motifs for increasing far-field temperature: Sharp pinnacles directed downward at low temperatures, scalloped waves for intermediate temperatures between 5 °C and 7 °C, and upward pointing pinnacles at higher temperatures. Phase-field simulations reproduce these morphologies, which are closely linked to the anomalous density-temperature profile of liquid water. Boundary layer flows yield pinnacles that sharpen with accelerating growth of tip curvature while scallops emerge from a Kelvin-Helmholtz–like instability caused by counterflowing currents that roll up to form vortex arrays. By linking the molecular-scale effects underlying water's density anomaly to the macroscale flows that imprint the surface, these results show that the morphology of melted ice is a sensitive indicator of ambient temperature.

DOI: 10.1103/PhysRevLett.128.044502

Questions?







Alexandra Zidovska

Part I: Morphology of melting ice

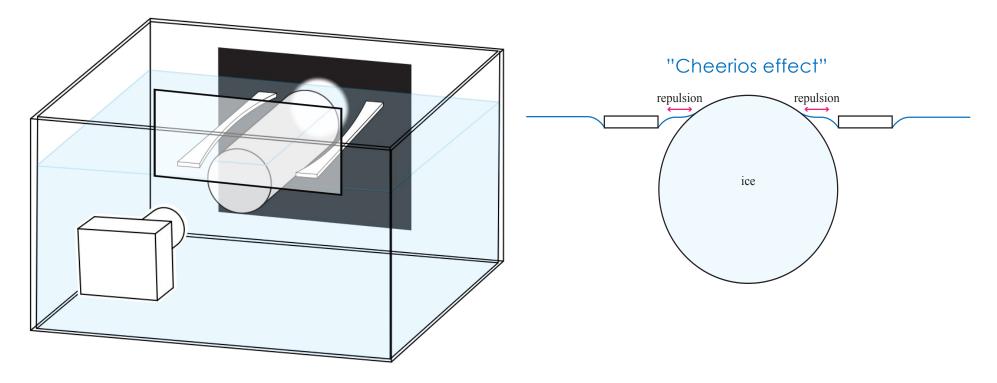
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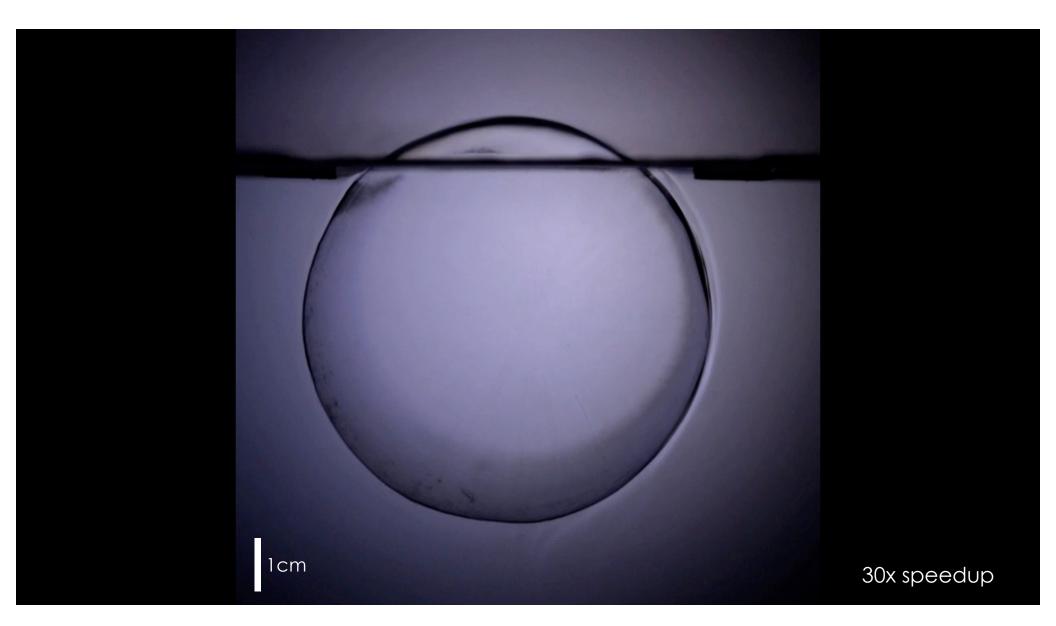
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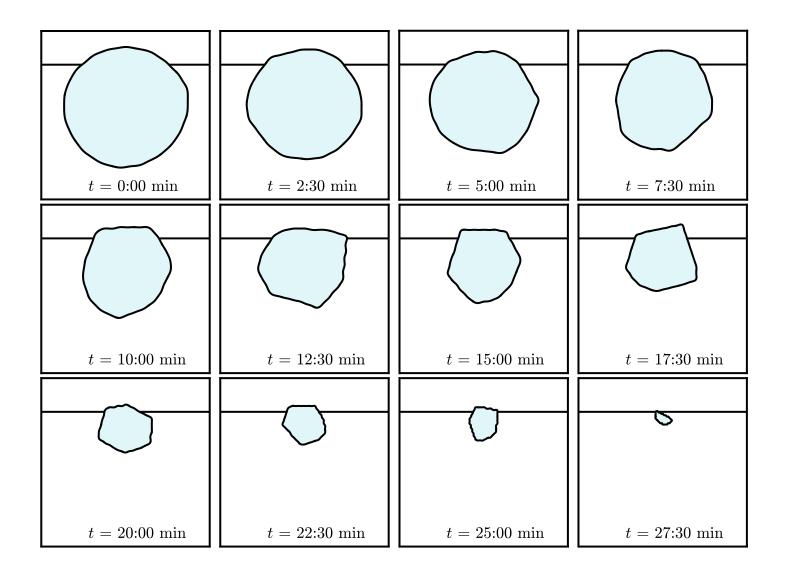


Laboratory icebergs

- Quasi two-dimensional geometry
- Ice floats and rolls due to buoyancy
- Low friction surface tension trap holds ice in camera view







Simulations: quasi-static model

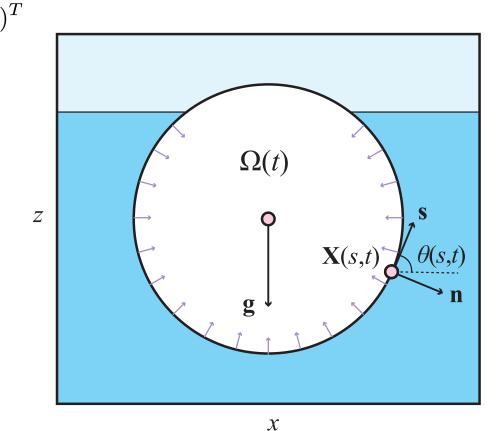
• Represent interface in terms of tangent angle and total arclength

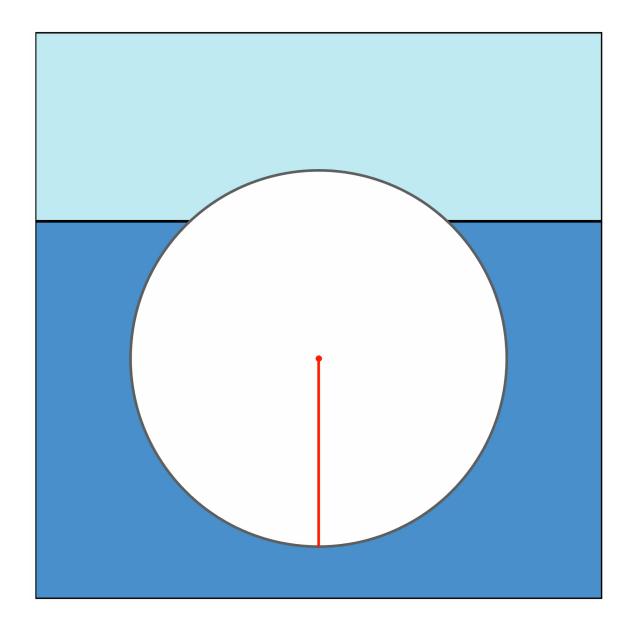
$$\frac{\partial \boldsymbol{X}}{\partial t} = V_n \hat{\boldsymbol{n}} + V_s \hat{\boldsymbol{s}} \qquad \frac{\partial \boldsymbol{X}}{\partial s} = L(\cos\theta, \sin\theta)$$
$$\frac{\partial \theta}{\partial t} = \frac{1}{L} \left(\frac{\partial V_n}{\partial s} + V_s \frac{\partial \theta}{\partial s} \right)$$
$$\frac{dL}{dt} = -\int_0^1 \kappa(s, t) V_n(s) \ ds$$

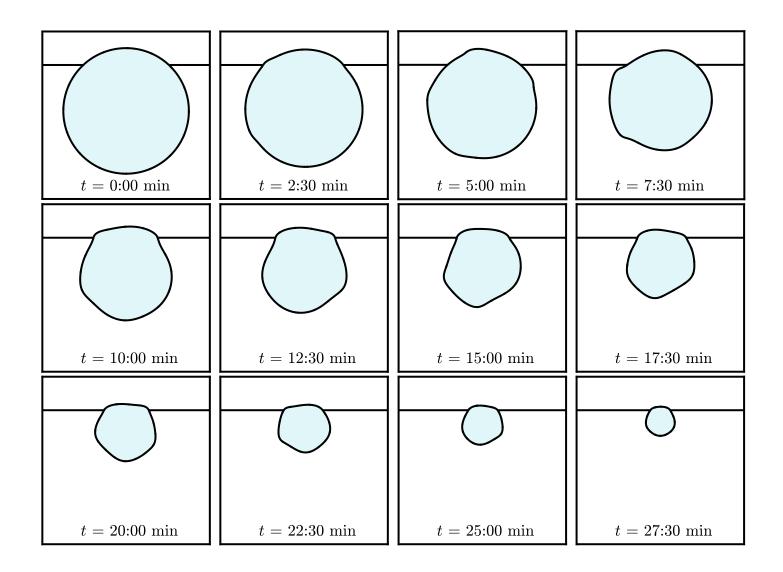
• Assume uniform melt rate below surface with boundary layer scaling

$$V_n = \begin{cases} \beta (L_0/L)^{1/4} & z < H\\ 0 & z \ge H \end{cases}$$

 Quasi-static center of mass dynamics follow Newton's laws



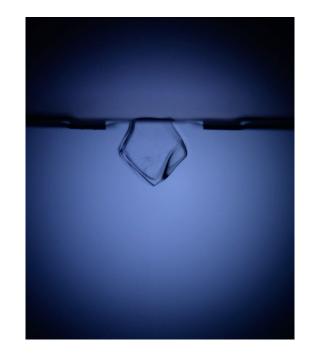




Discussion and future directions

- Ice persistently capsizes, no gravitationally stable terminal state
- Tends towards a polygonal geometry, is this attracting?
- What happens at low temperatures where the density anomaly plays a role?

Questions?



<u>Collaborators</u> Bobae Johnson Steven Zhang

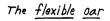
Part II Continuum modeling of active fluids

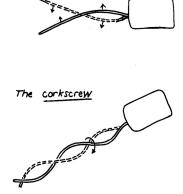
Swimming at low Reynolds number

• At small scales, inertia is negligible

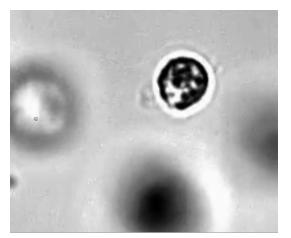
$$-\Delta \boldsymbol{u} + \nabla q = \nabla \cdot \boldsymbol{\Sigma}$$
 Re $= \frac{UL}{\nu} \ll 1$
 $\nabla \cdot \boldsymbol{u} = 0$ Stokes equations

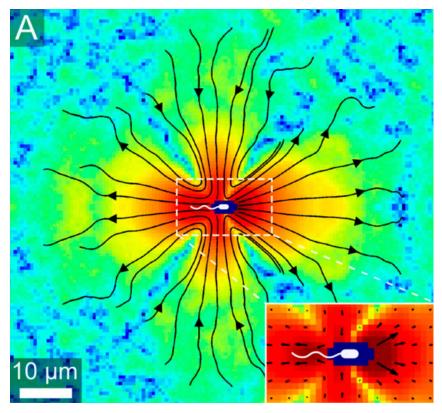
• Linear, elliptic, time reversible – reciprocal strokes yield no net motion





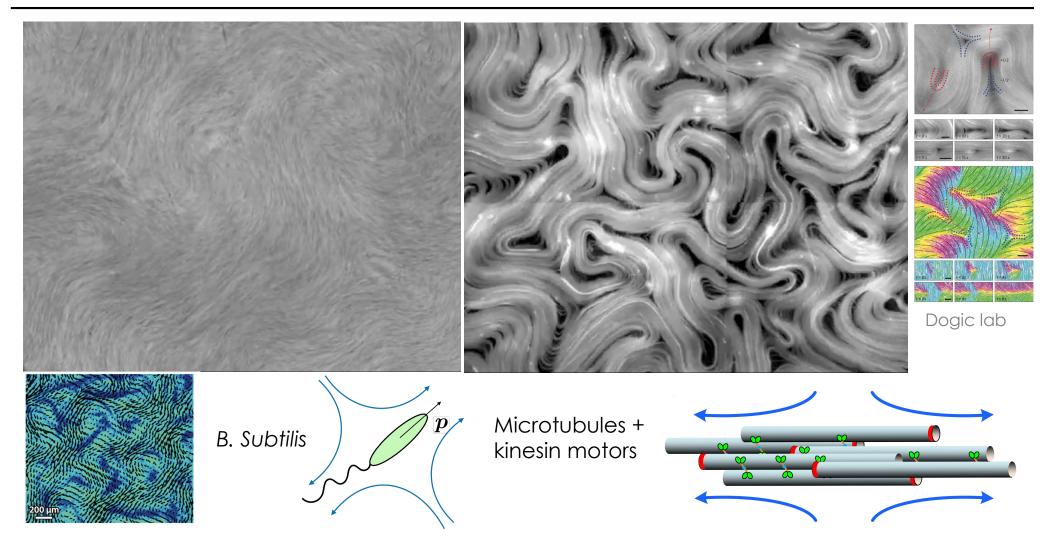
Purcell, AIP (1976)





Drescher et al., PNAS (2011)

Collective flows of microswimmer suspensions



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Doi-Saintillan-Shelley kinetic theory

- Particle position and orientation are represented by a continuous distribution function $\Psi(\pmb{x},\pmb{p},t)$

Microscopic model

$$\dot{\boldsymbol{x}} = v_s \boldsymbol{p} + \boldsymbol{u} - d_T \nabla_x \log \Psi$$

 $\dot{\boldsymbol{p}} = (\boldsymbol{I} - \boldsymbol{p} \boldsymbol{p}) \cdot \nabla \boldsymbol{u} \cdot \boldsymbol{p} - d_R \nabla_p \log \Psi$

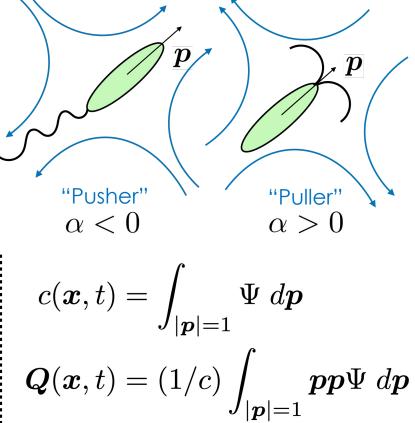
Conservation of particles

$$\frac{\partial \Psi}{\partial t} + \nabla_x \cdot (\dot{\boldsymbol{x}}\Psi) + \nabla_p \cdot (\dot{\boldsymbol{p}}\Psi) = 0$$

Conservation of momentum

$$-\Delta \boldsymbol{u} + \nabla q = \nabla \cdot \boldsymbol{\Sigma}$$
$$\nabla \cdot \boldsymbol{u} = 0$$

Active stress
$$oldsymbol{\Sigma} = lpha c oldsymbol{Q}$$



Mean-field equations and the closure problem

- Kinetic theory has 2d-1 degrees of freedom
- Evolve low-order orientational moments/order parameters

concentration:

 $c(\boldsymbol{x},t) = \langle 1 \rangle$ polar order: $\boldsymbol{n}(\boldsymbol{x},t) = \langle \boldsymbol{p} \rangle / c$ nematic order: $Q(x,t) = \langle pp \rangle / c$

$$\begin{aligned} \boldsymbol{R}(\boldsymbol{x},t) &= \langle \boldsymbol{p} \boldsymbol{p} \boldsymbol{p} \rangle / c \\ \boldsymbol{S}(\boldsymbol{x},t) &= \langle \boldsymbol{p} \boldsymbol{p} \boldsymbol{p} \boldsymbol{p} \rangle / c \end{aligned}$$

 $\frac{Dc}{Dt} = -v_s \nabla \cdot (c\mathbf{n}) + H_c$ $(c\mathbf{n})^{\nabla} + c\mathbf{R} : \mathbf{E} = -v_s \nabla \cdot (c\mathbf{Q}) + \mathbf{H}_n$ diffusion, steric interactions $(c\mathbf{Q})^{\nabla} + 2c\mathbf{S} : \mathbf{E} = -v_s \nabla \cdot (c\mathbf{R}) + \mathbf{H}_{\mathbf{Q}}$ kinematic swimming equations are not closed!

Quasi-equilibrium closure

• Seek a distribution function that minimizes the conformational entropy

$$\mathcal{S}(t) = \int_{V} \int_{|\boldsymbol{p}|=1} \left(\frac{\Psi}{\Psi_{0}}\right) \log\left(\frac{\Psi}{\Psi_{0}}\right) \, d\boldsymbol{p} d\boldsymbol{x}$$

• "Maximum entropy" distribution, analogous to Gibbs-Boltzmann

$$\Psi_B(\boldsymbol{x},\boldsymbol{p},t) = Z^{-1}(\boldsymbol{x},t)e^{\boldsymbol{B}(\boldsymbol{x},t):\boldsymbol{p}\boldsymbol{p}+\boldsymbol{a}(\boldsymbol{x},t)\cdot\boldsymbol{p}}$$

• Solve for this distribution constrained to known moments, then integrate to obtain higher moments

$$(c, n, Q) \mapsto (Z, a, B) \mapsto \begin{array}{c} R_B = \langle ppp \rangle_B / c \\ S_B = \langle pppp \rangle_B / c \end{array}$$
 "B-model"

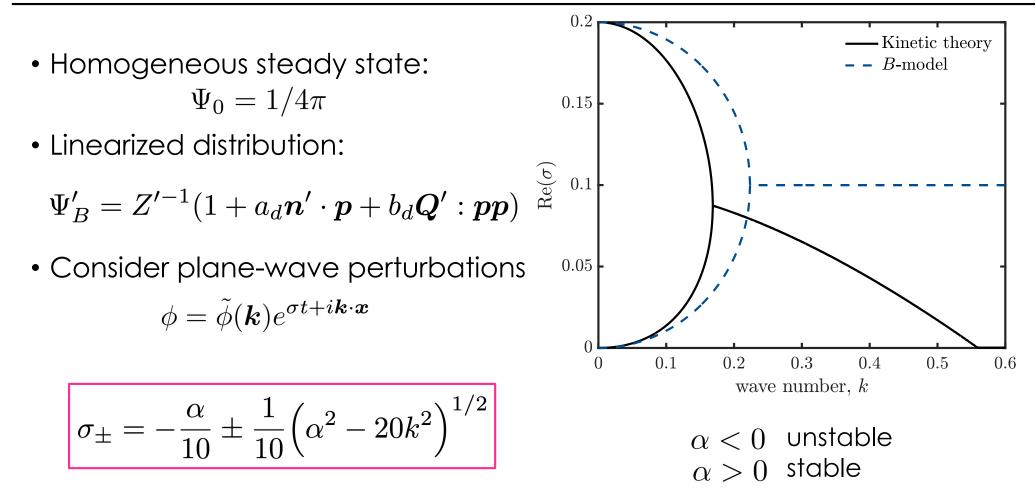
Thermodynamic consistency

• Quasi-equilibrium distribution preserves balance of entropy production and dissipation

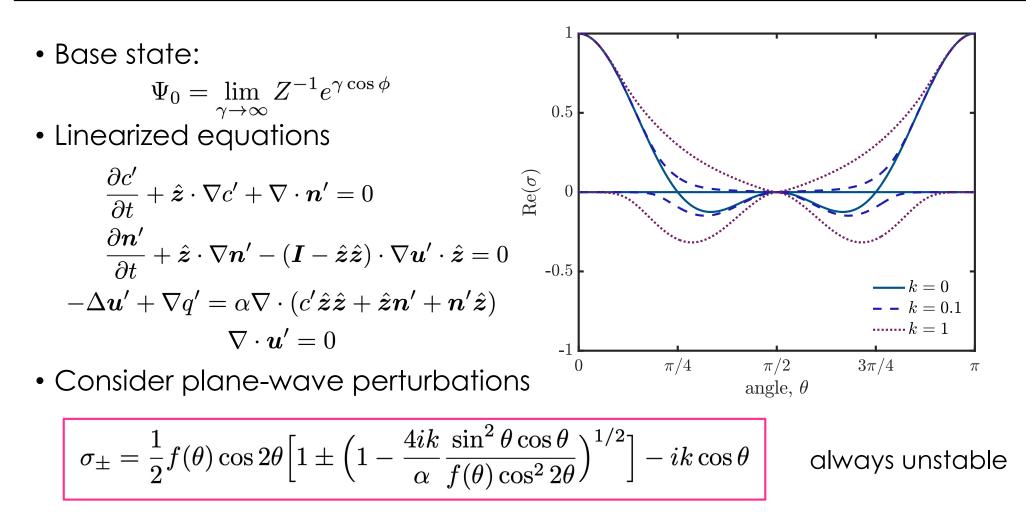
$$egin{aligned} &\mathcal{S}'(t) = \mathcal{P}(t) - \mathcal{D}(t) \ &\mathcal{S}(t) = \int_V \int_{|m{p}|=1} \left(rac{\Psi}{\Psi_0}
ight) \log\left(rac{\Psi}{\Psi_0}
ight) dm{p} dm{x} \ &\mathcal{P}(t) = -rac{2d}{lpha} \int_V m{E} : m{E} \, dm{x} \ &\mathcal{D}(t) = \int_V \int_{|m{p}|=1} (d_T |
abla_x \log \Psi|^2 + d_R |
abla_p \log \Psi|^2) \Psi \, dm{p} dm{x} \end{aligned}$$

Analogous to fundamental thermodynamic relation out of equilibrium

Linear theory of the isotropic base state

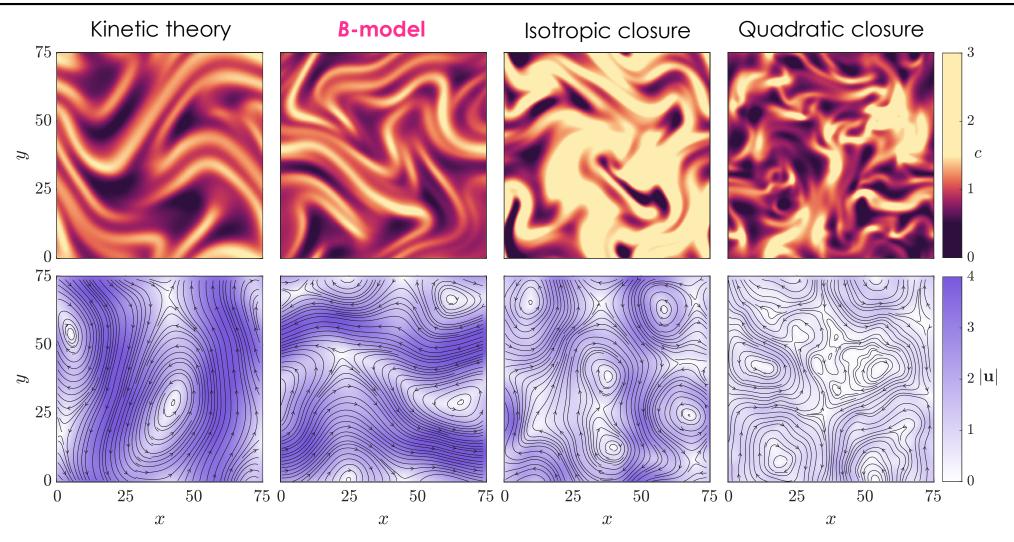


Linear theory of the polar aligned base state





Nonlinear simulations



Entropy and fluctuations

$$S(t) = \int_{V} \int_{|\mathbf{p}|=1} \left(\frac{\Psi}{\Psi_{0}}\right) \log\left(\frac{\Psi}{\Psi_{0}}\right) d\mathbf{p} d\mathbf{x} \qquad S'(t) = \underline{\mathcal{P}(t)} - \mathcal{D}(t)$$

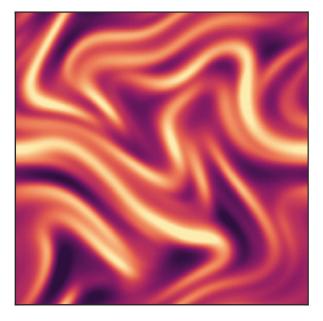
$$\int_{U}^{0} \int_{L=75}^{0} \int_{L=100}^{U} \int_{U}^{0} \int_{$$

Discussion & conclusions

- Captures linear instabilities of the kinetic theory
- Preserves balance of conformational entropy production and dissipation – "thermodynamically consistent"
- Accurately reproduces nonlinear dynamics and nonequilibrium statistics

Questions?

S. Weady, D.B. Stein, M.J. Shelley, "Thermodynamically consistent coarse-graining of polar active fluids," *Phys. Rev. Fluids* (2022)





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Inverse problem for the quasi-equilibrium distribution

• The B-model consists of a mapping

$$(c, \boldsymbol{n}, \boldsymbol{Q}) \mapsto (\boldsymbol{R}_B, \boldsymbol{S}_B)$$

• Need to solve for the distribution function to match known moments

$$egin{aligned} c &= \int_{|oldsymbol{p}|=1} \Psi_B \ doldsymbol{p} \ oldsymbol{n} &= (1/c) \int_{|oldsymbol{p}|=1} oldsymbol{p} \Psi_B \ doldsymbol{p} \ oldsymbol{Q} &= (1/c) \int_{|oldsymbol{p}|=1} oldsymbol{p} oldsymbol{p} \Psi_B \ doldsymbol{p} \end{aligned}$$

Constraints

$$\Psi_B(\boldsymbol{x}, \boldsymbol{p}, t) = \underline{Z}^{-1}(\boldsymbol{x}, t) e^{\underline{\boldsymbol{B}}(\boldsymbol{x}, t) : \boldsymbol{p} \boldsymbol{p} + \underline{\boldsymbol{a}}(\boldsymbol{x}, t) \cdot \boldsymbol{p}}$$
$$\boldsymbol{R}_B = \langle \boldsymbol{p} \boldsymbol{p} \boldsymbol{p} \rangle_B, \boldsymbol{S}_B = \langle \boldsymbol{p} \boldsymbol{p} \boldsymbol{p} \boldsymbol{p} \rangle_B$$

5 (2D) or 8 (3D) dimensional nonlinear system – **interpolate**

Interpolation in the nematic frame

• Define $ilde{m{n}}=m{\Omega}^Tm{n}, ilde{m{Q}}=m{\Omega}^Tm{Q}m{\Omega}$ where $ilde{m{Q}}= ext{diag}\{\mu_1,\ldots,\mu_d\}$

- Reparametrize the unit sphere by $ilde{m{p}}=m{\Omega}^Tm{p}$

$$\begin{split} \tilde{\boldsymbol{n}} &= \frac{\int_{|\tilde{\boldsymbol{p}}|=1} \tilde{\boldsymbol{p}} e^{\tilde{\boldsymbol{B}}:\tilde{\boldsymbol{p}}\tilde{\boldsymbol{p}}+\tilde{\boldsymbol{a}}\cdot\tilde{\boldsymbol{p}}} \, d\tilde{\boldsymbol{p}}}{\int_{|\tilde{\boldsymbol{p}}|=1} e^{\tilde{\boldsymbol{B}}:\tilde{\boldsymbol{p}}\tilde{\boldsymbol{p}}+\tilde{\boldsymbol{a}}\cdot\tilde{\boldsymbol{p}}} \, d\tilde{\boldsymbol{p}}} \quad \text{d d.o.f} \\ \tilde{\boldsymbol{Q}} &= \frac{\int_{|\tilde{\boldsymbol{p}}|=1} \tilde{\boldsymbol{p}}\tilde{\boldsymbol{p}} e^{\tilde{\boldsymbol{B}}:\tilde{\boldsymbol{p}}\tilde{\boldsymbol{p}}+\tilde{\boldsymbol{a}}\cdot\tilde{\boldsymbol{p}}} \, d\tilde{\boldsymbol{p}}}{\int_{|\tilde{\boldsymbol{p}}|=1} e^{\tilde{\boldsymbol{B}}:\tilde{\boldsymbol{p}}\tilde{\boldsymbol{p}}+\tilde{\boldsymbol{a}}\cdot\tilde{\boldsymbol{p}}} \, d\tilde{\boldsymbol{p}}} \quad \text{(d-1) d.o.f} \end{split}$$

 $(ilde{m{n}}, ilde{m{Q}}) \mapsto (ilde{m{R}}_B, ilde{m{S}}_B)$ 3 (2D) or 5 (3D) degrees of freedom

Apolar suspensions: the Bingham closure

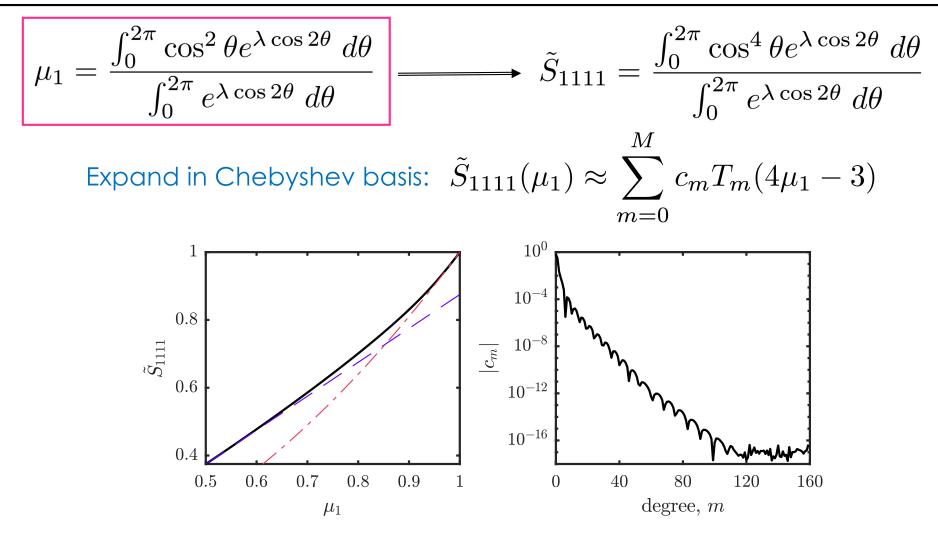
- For apolar states, $oldsymbol{n}=0$, distribution is invariant under $oldsymbol{p}\mapsto-oldsymbol{p}$
- Reduces to a (d-1)-dimensional system of equations

$$\tilde{\boldsymbol{Q}} = \frac{\int_{|\boldsymbol{p}|=1} \boldsymbol{p} \boldsymbol{p} e^{\tilde{\boldsymbol{B}}:\boldsymbol{p}\boldsymbol{p}} \, d\boldsymbol{p}}{\int_{|\boldsymbol{p}|=1} e^{\tilde{\boldsymbol{B}}:\boldsymbol{p}\boldsymbol{p}} \, d\boldsymbol{p}}$$

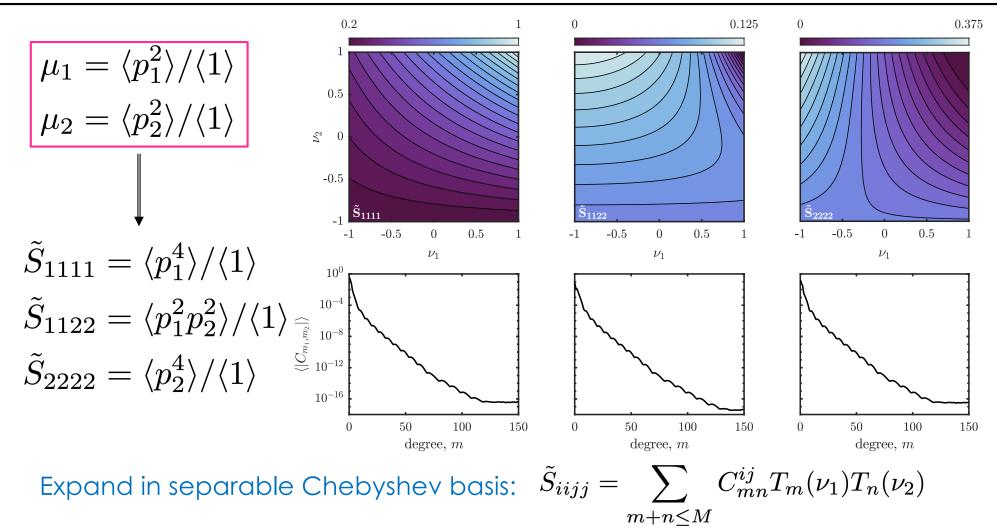
• Map from (d-1) eigenvalues of $ilde{m{Q}}$ to diagonal components of $ilde{m{S}}_B$

C. Chaubal & L.G. Leal, Journal of Rheology (1998)

Apolar suspensions: two dimensions



Apolar suspensions: three dimensions



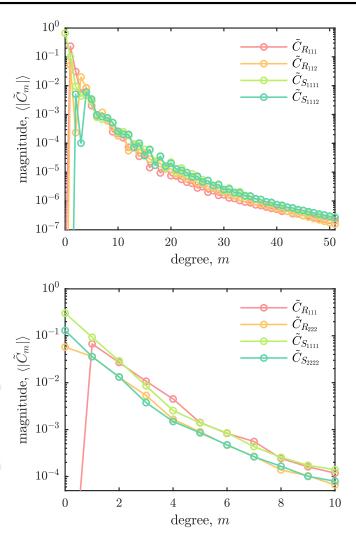
Polar suspensions

......

- Now need the full map $(ilde{m{n}}, ilde{m{Q}})\mapsto (ilde{m{R}}_B, ilde{m{S}}_B)$
- Transform domain of moment constraints to hypercube, expand in Chebyshev basis

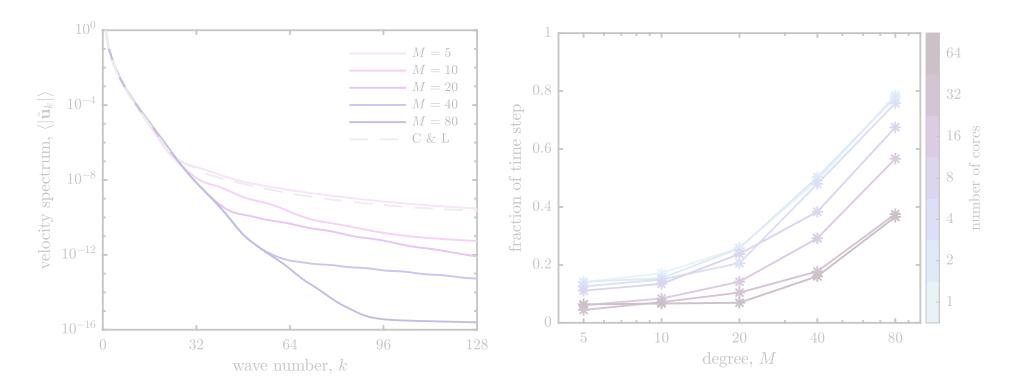
$$\begin{split} \tilde{\boldsymbol{R}}_B &= \sum_{\ell+m+n} \boldsymbol{C}_{\ell m n}^R T_\ell(x) T_m(y) T_n(u) \\ \tilde{\boldsymbol{S}}_B &= \sum_{\ell+m+n} \boldsymbol{C}_{\ell m n}^S T_\ell(x) T_m(y) T_n(u) \\ &- \sum_{\ell+m+n} \boldsymbol{C}_{\ell m n}^R T_\ell(x) T_n(u) T_n(u) \end{split}$$

$$egin{aligned} m{R}_B &= \sum_{\ell+m+n+p+q} m{C}^{I\iota}_{\ell m n p q} T_\ell(x) T_m(y) T_n(z) T_p(u) T_q(v) \ & ilde{m{S}}_B &= \sum_{\ell+m+n+p+q} m{C}^{S}_{\ell m n p q} T_\ell(x) T_m(y) T_n(z) T_p(u) T_q(v) \end{aligned}$$



Cost and convergence (3D)

Low accuracy in closure map limits spatial accuracy
Execution time of interpolants is comparable to FFTs



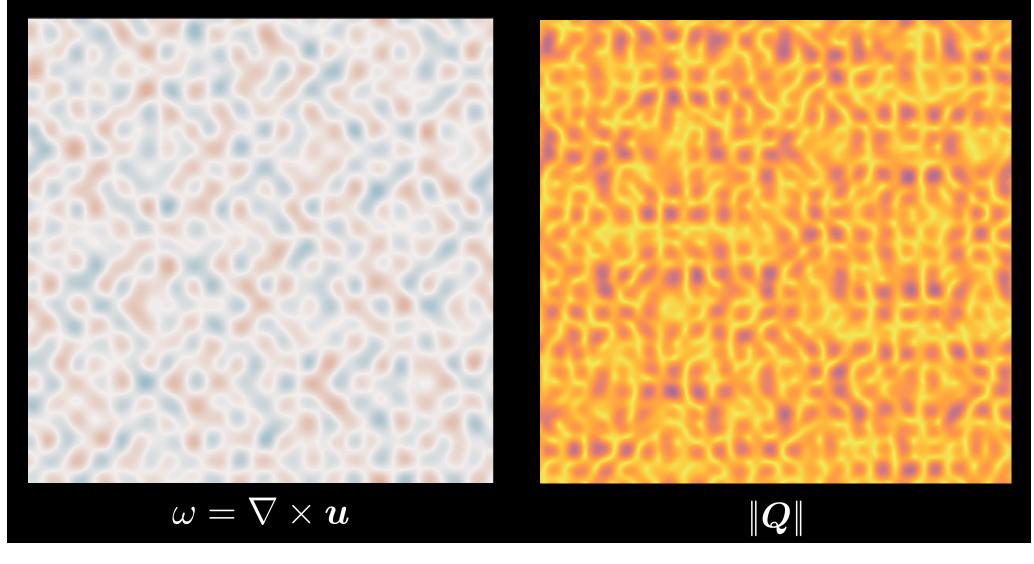
Discussion & conclusions

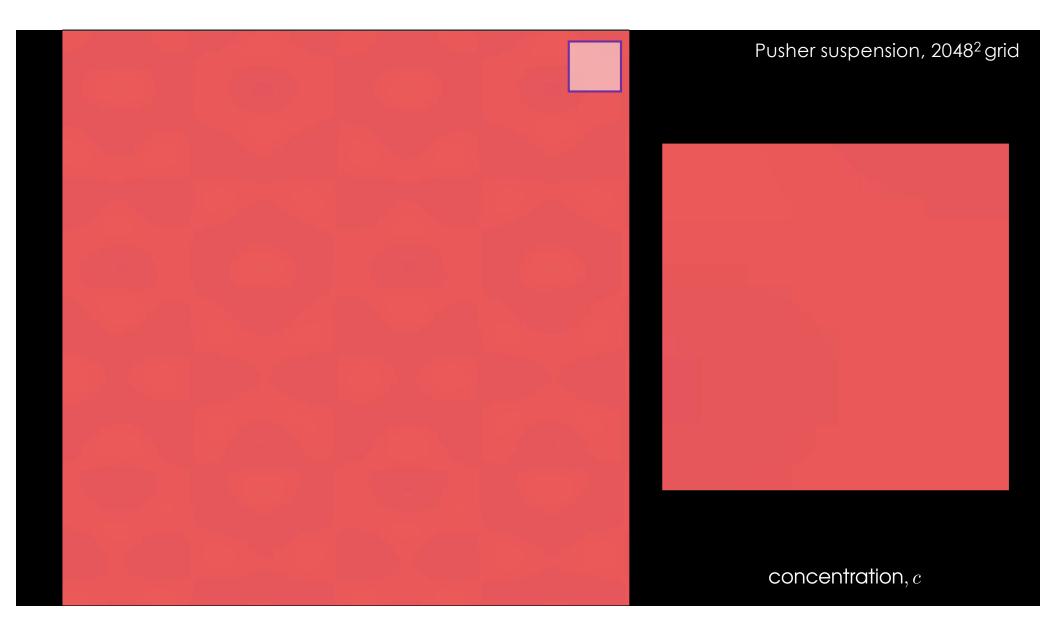
- Chebyshev interpolation preserves accuracy of nonlinear solve at low cost
- Inaccurate interpolation results in slow decay in Fourier coefficients of mean-field variables
- Rotation-based framework extends to polar suspensions, but cost is high – further approximations may be needed

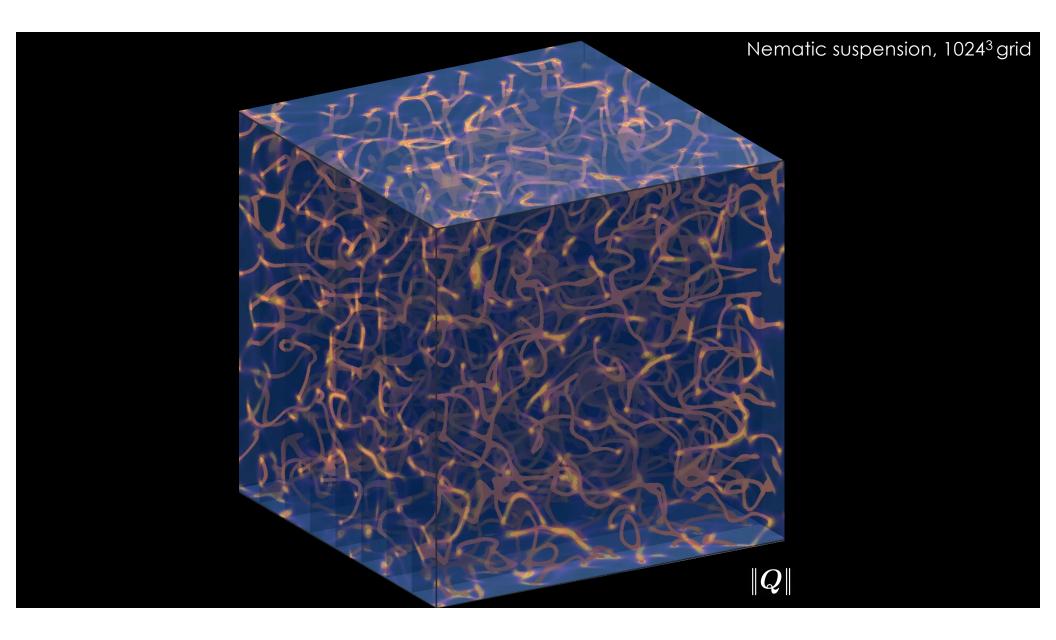


S. Weady, M.J. Shelley, D.B. Stein, "A fast Chebyshev method for the Bingham closure with application to active nematic suspensions," *J. Comp. Phys.* (2022)

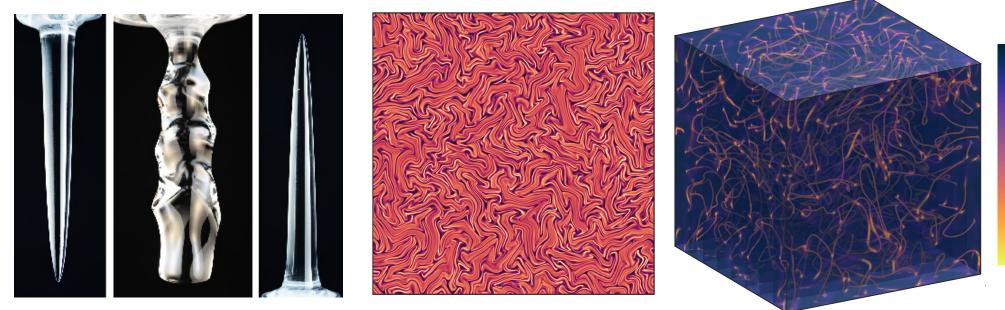
Nematic suspension, 4096² grid







Thanks! Questions?



References:

- S. Weady, J. Tong, A. Zidovska, L. Ristroph, "Anomalous convective flows carve pinnacles and scallops in melting ice," *Phys. Rev. Letters* (2022)
- S. Weady, D.B. Stein, M.J. Shelley, "Thermodynamically consistent coarse-graining of polar active fluids," *Phys. Rev. Fluids* (2022)
- S. Weady, M.J. Shelley, D.B. Stein, "A fast Chebyshev method for the Bingham closure with application to active nematic suspensions," J. Comp. Phys. (2022)