

Diffusion and Dispersion in Flows of Granular Materials

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The big picture

“Can we develop a general theory of the dynamics of turbulent flows and the motion of granular materials? *So far, such ‘nonequilibrium systems’ defy the tool kit of statistical mechanics, and the failure leaves a gaping hole in physics.*” — “So Much More to Know ...” (2005)



- Motivation:
 - ▶ Flowing granular materials — a **complex system** far from equilibrium.
 - ★ No “general theory” but simple models can be enlightening.
 - ▶ Diffusion, rheology, etc. in/of granular flow are **not** well understood.

- Outline of the talk:
 - ① Simple diffusion experiment with granular materials leads to **anomalous scalings**. Fundamentally new physics?
 - ② Simple shear flow of a “granular continuum” can be addressed by a rheological model \Rightarrow new aspects to **Taylor–Aris “dispersion”**?

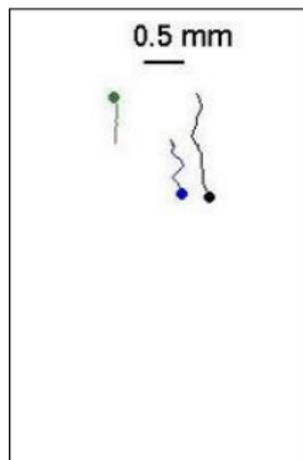
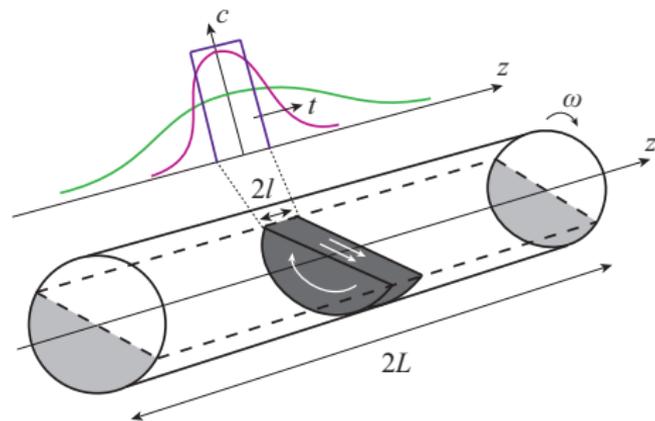


Diffusion of a “granular pulse” in a tumbler

- A band of colored particles in a monodisperse granular mixture diffuses axially as the container is rotated.

(Lacey, *J. Appl. Chem.* 1954; Carley-Macaulay & Donald, *Chem. Eng. Sci.* 1962)

- Many regimes of flow in a tumbler...restrict to **continuous flow**.
- Thin surface shear layer \Rightarrow velocity fluctuations \Rightarrow lateral diffusion.

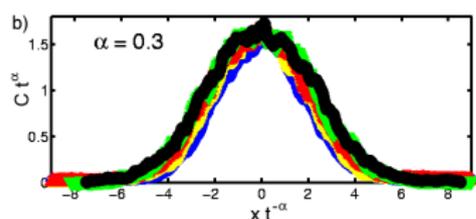
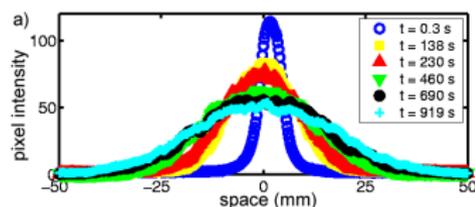


(Khan *et al.*, *New J. Phys.* 2011)

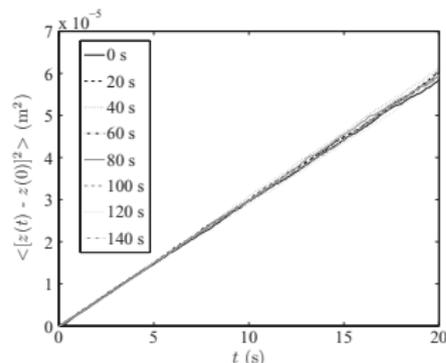
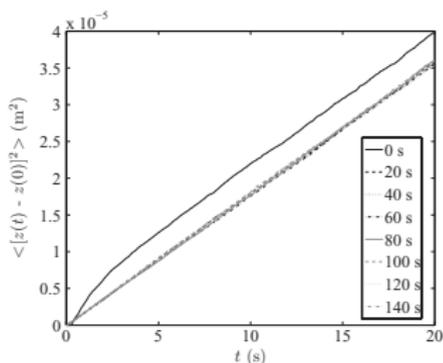


Anomalous macroscopic vs. normal microscopic scalings

- Experimental concentration profiles of an axially diffusing pulse of dyed black salt grains in white salt grains: (Khan & Morris, *Phys. Rev. Lett.* 2005)



- Mean square displacement (from simulations) vs time for a bed containing 25% small particles by volume: (Third *et al.*, *Phys. Rev. E* 2011)

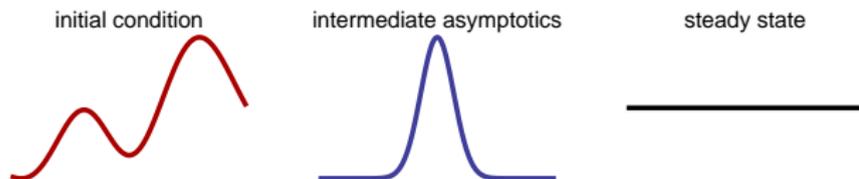


Intermediate asymptotics of diffusion

- Consider dimensionless diffusion equation

$$\frac{\partial C}{\partial T} = \frac{\partial}{\partial Z} \left(\mathcal{D} \frac{\partial C}{\partial Z} \right), \quad \frac{\partial C}{\partial Z} \Big|_{Z=\pm 1} = 0, \quad C(Z, 0) = C_i(Z).$$

- In general, we can have $\mathcal{D} = \mathcal{D}(C, Z, \dots)$.
- $\mathcal{D} = 1$: random walk with $\langle (\Delta Z)^2 \rangle \propto t$. (Einstein, *Ann. Phys.* 1905)
 - C -dependent jump probability leads to $\mathcal{D}(C)$. (Boon & Lutsko, *EPL* 2007)
- Similarity solution** of the form $C(Z, T) = T^{-1/2} \mathfrak{C}(ZT^{-1/2})$.



(Barenblatt, *Scaling, Self-similarity, and Intermediate Asymptotics*, 1996)



Optimal self-similar solution

- Solutions for arbitrary initial data can be well-approximated (for $\mathcal{D} = 1$ and $T > T^*$) by the **point-source similarity solution**

$$C(Z, T) = \frac{1}{\sqrt{4\pi(T + T^*)}} \exp\left\{-\frac{(Z + Z^*)^2}{4(T + T^*)}\right\}$$

provided that

$$Z^* = -\frac{M_1}{M_0}, \quad T^* = \frac{1}{2} \left[\frac{M_2}{M_0} - \left(\frac{M_1}{M_0} \right)^2 \right],$$

and $M_k := \int_{-\infty}^{+\infty} C_i(Z) Z^k dZ$.

(Zel'dovich & Barenblatt, *Dokl. Akad. Nauk. SSSR* 1958)

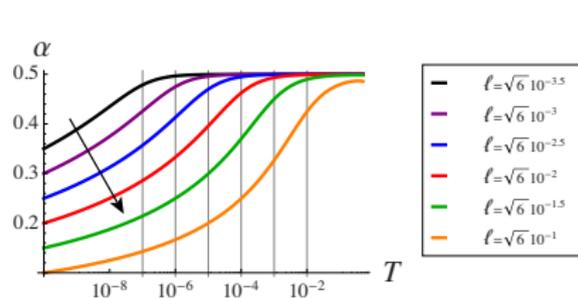
- Note: $Z^* = 0$ in this talk (symmetric initial conditions only).



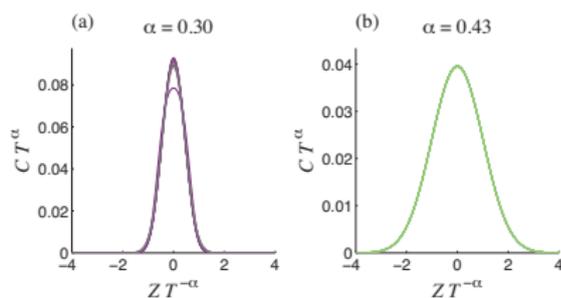
Time-dependent anomalous collapse exponents

- Data collapses under rescaling $C(Z, T) \rightarrow C(Z/T^\alpha, T)T^\alpha$.
- \Rightarrow we are balancing T^α with $\sqrt{T + T^*}$, meaning

$$\alpha(T) \simeq \frac{\ln(T + T^*)}{2 \ln T} = \begin{cases} \frac{1}{\ln T} [\ln T^* + \frac{T}{2T^*} + \mathcal{O}(T^2)], & T \rightarrow 0, \\ \frac{1}{2} + \frac{1}{\ln T} [\frac{T^*}{2T} + \mathcal{O}(T^{-2})], & T \rightarrow \infty. \end{cases}$$



(Christov & Stone, *Proc. Natl Acad. Sci. USA* 2012)

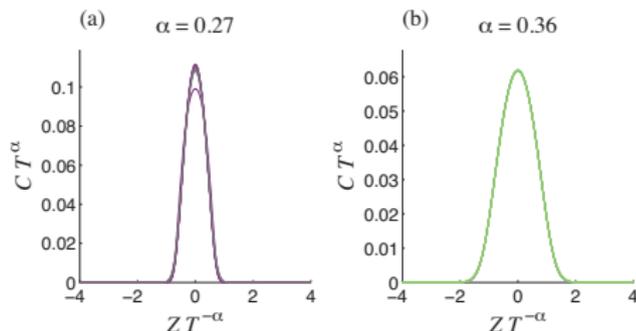


Concentration-dependent diffusivity in bidisperse mixtures

- Suppose C is the concentration of larger particles, then $\mathcal{D}(C) = 1 + (C - 1/2)$. (Ristow & Nakagawa, *Phys. Rev. E* 1999)
- Seeking a self-similar solution $C(Z, T) = T^{-\alpha} \mathfrak{C}(\zeta)$ with $\zeta = T^{-\alpha} Z$:

$$0 = \mathfrak{C} + \zeta \mathfrak{C}' + \underbrace{\frac{(2 \mp 1)}{2\alpha} T^{1-2\alpha} \mathfrak{C}''}_{\textcircled{1}} + \underbrace{\frac{1}{2\alpha} T^{1-3\alpha} (\mathfrak{C}^2)''}_{\textcircled{2}}.$$

- If $\alpha = 1/3$, then $T^{1-2\alpha} = T^{1/3} \ll 1$ for $T \ll 1$.
- If $\alpha = 1/2$, then $T^{1-3\alpha} = T^{-1/2} \ll 1$ for $T \gg 1$.



Some open problems in granular diffusion

- Asymptotic solution matching across both scaling regimes in the nonlinear case? ★
- Account for disparate flow regimes (thin shear layer on top of bulk in solid body rotation)? (In progress, ICC & HAS.)
- Incorporate into axial segregation model? (Aranson & Tsimring, *Phys. Rev. Lett.* 1999)



(Khan *et al.*, *New J. Phys.* 2011)

Figure : evolution of mixture of 2/3 0.355–0.420 mm glass spheres and 1/3 small salt grains with 0.200–0.250 mm over 976 s (400 revolutions).



Enhanced macroscopic diffusion in shear flow

- Diffusive passive tracer advected by a flow in 2D obeys

$$\frac{\partial c}{\partial t} + v_x(y) \frac{\partial c}{\partial x} = \frac{\partial}{\partial x} \left(D \frac{\partial c}{\partial x} \right) + \frac{\partial}{\partial y} \left(D \frac{\partial c}{\partial y} \right).$$

- For $L/h \gg \overline{v_x} h / D_0$ and $|c'|/\bar{c} \ll 1$, can separate the evolution of the mean \bar{c} from fluctuations c' to obtain a **macrotransport equation**:

$$\begin{aligned} \frac{\partial \bar{c}}{\partial t} + \overline{v_x} \frac{\partial \bar{c}}{\partial x} &\approx \frac{\partial}{\partial x} \left(\bar{D} \frac{\partial \bar{c}}{\partial x} \right) - \overline{v'_x \frac{\partial c'}{\partial x}}, \\ \frac{\partial}{\partial y} \left(D \frac{\partial c'}{\partial y} \right) &\approx v'_x \frac{\partial \bar{c}}{\partial x}. \end{aligned}$$

- NB:** not ‘dispersion’ in the sense of wave-number-dependent phase speed, but in the sense of ‘dispersal.’

(Taylor, *Proc. R. Soc. A* 1953; Aris, *Proc. R. Soc. A* 1956;

Brenner & Edwards, *Macrotransport Processes*, 1993; Griffiths & Stone, *EPL* 2012)



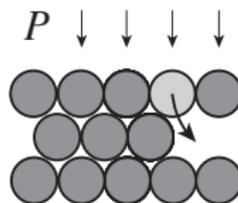
Rheology of dense granular shear flow

- Dimensional analysis of pressure-controlled case leads us to

Inertial number $I = \frac{t_p = d\sqrt{\rho_p/P}}{t_{\dot{\gamma}} = 1/\dot{\gamma}} = \frac{\dot{\gamma}d}{\sqrt{P/\rho_p}}$.



(a) mean deformation time $t_{\dot{\gamma}}$



(b) rearrangement time t_p

- Local rheology introduces a friction coefficient that depends on I :

$$\tau_{xy} = \mu(I)P, \quad \mu(I) = \mu_0 + \frac{\mu_2 - \mu_0}{I_0/I + 1}, \quad \phi(I) = \phi_0 + (\phi_2 - \phi_0)I.$$

- $\mu(0) = \mu_0$ “friction coefficient at yield” and $\mu(\infty) = \mu_2$ “maximum friction coefficient” for steady flow.

(Forterre & Pouliquen, *Annu. Rev. Fluid Mech.* 2008; Jop, Thèse De Doctorat 2006)



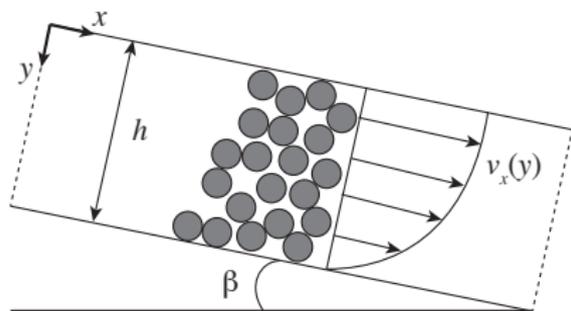
Example: granular material on an inclined plane

- Flow commences if the **Mohr–Coulomb yield criterion** $|\tau_{xy}| > \mu P$ is satisfied:

$$\mu = \frac{|\tau_{xy}| = \phi \rho_p g y \sin \beta}{P = \phi \rho_p g y \cos \beta} \quad \Rightarrow \quad \mu = \tan \beta = \text{const.}$$

- Recall that local rheology is $\mu = \mu(I)$, so solve $\mu(I) = \tan \beta$ for I :

$$\frac{I}{l_0} \equiv \frac{(-\partial v_x / \partial y) d}{l_0 \sqrt{\phi g y \cos \beta}} = \frac{\tan \beta - \mu_0}{\mu_2 - \tan \beta} \quad \Rightarrow \quad \frac{\partial v_x}{\partial y} = -A \sqrt{y}, \quad \underbrace{v_x(h) = 0}_{\text{"no slip"}}$$



$$v_x(y) = \frac{2}{3} A \left(h^{3/2} - y^{3/2} \right)$$

“Bagnold profile”

(Bagnold, *Proc. R. Soc. Lond. A* 1954)

see also (Khakhar, *Macromol. Mater. Eng.* 2011)



Diffusivity of granular materials in shear flow

- Empirical model based on fitting to experimental data:

(Hwang & Hogg, *Powder Technol.* 1980)

$$D = \underbrace{D_1}_{\text{"molecular"}} + \underbrace{D_2}_{\text{"shear-induced"}} \frac{\partial v_x}{\partial y}$$

- Somehow suspicious: no shear ($\partial v_x / \partial y = 0$) should \Rightarrow no diffusivity ($D = 0$) since **granular materials are non-Brownian**.
- Kinetic theory for moderate ϕ up to ≈ 0.5 and perfect spheres:

(Savage & Dai, *Mech. Mat.* 1993)

$$D = D_0 d^2 \left| \frac{\partial v_x}{\partial y} \right|, \quad D_0(\phi, e) = \frac{d\sqrt{\pi T}}{8(1+e)\phi g_0(\phi)},$$

where $g_0(\phi) = (2 - \phi) / [2(1 - \phi)^3]$ is the Carnahan–Starling radial distribution function at contact.

- But, we could've guessed this from dimensional analysis.



Taylor–Aris dispersion in granular shear flow on incline

- Assume Bagnold velocity $v_x(y) = \frac{5}{3}\bar{v}_x[1 - (y/h)^{3/2}]$ and Savage–Dai diffusivity $D = D_0 d^2 |\dot{\gamma}| = \frac{5}{2}\bar{v}_x D_0 d^2 \sqrt{y/h}$.
- Since ϕ -dependence in D is negligible (small variations in volume fraction in granular flow), this is a **special case of Griffiths–Stone**:

$$\frac{\partial \bar{C}}{\partial T} = \left(\frac{2}{3} + \frac{52}{4455} Pe^2 \right) \frac{\partial^2 \bar{C}}{\partial \xi^2}, \quad \xi = X - T.$$

- Compare to **classical Taylor–Aris** result for planar Couette flow:

$$\frac{\partial \bar{C}}{\partial T} = \left(1 + \frac{1}{180} Pe^2 \right) \frac{\partial^2 \bar{C}}{\partial \xi^2}.$$

- $\dot{\gamma}$ -dependence in D leads to some increase in the “dispersivity” ($52/4455 \approx 0.01 > 0.005 \approx 1/180$)?



Some open problems related to particle dispersal

- Restore ϕ -dependence in D , maybe using $\mu(I)$ & $\phi(I)$ local rheology?
 - ▶ **NB:** in Savage–Dai model $D(\phi) \sim 1/\phi + \mathcal{O}(1)$.
 - ▶ This is unlike $D(c) \sim c^n$ dependence in (Griffiths & Stone, *EPL* 2012).
- Consider **non-local** diffusive transport (fractional/anomalous diffusion). Is there an analogy to Taylor–Aris there?
- Work out other basic granular flows based on $\mu(I)$ -rheology and then study dispersion? “Granular Poiseuille flow”?



Summary & conclusions

- What we have done:
 - 1 Showed that “anomalous” collapse exponents are possible under “normal” diffusion.
 - 2 Interpreted the latter in terms of Barenblatt’s theory of intermediate self-similar asymptotics.
 - 3 Showed how to combine basic models for granular rheology (flow) and diffusion to study a canonical Taylor–Aris dispersion examples.

Thank you for your attention!



Selected Bibliography



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