# A Sharp Cartesian Method For The Simulation Of Flows With High Density Ratios

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# Incompressible flows with high density ratios?



#### Air-water interfaces

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# Context

- NaSCar : 3D parallel incompressible code with fluid-structure interaction (Michel Bergmann, INRIA Bordeaux)
- Discretization on cartesian grids, level-set method
- Second-order for velocity near solid boundary : use of ghost cells (Mittal et al 2008, Bergmann et al 2014)

# Goal : Fluid-structure interaction with waves

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# Regularized method for interface treatment : CSF

- Loss of accuracy + stability issues
- How to improve the accuracy near the interface?
- $\Rightarrow$  Use a sharp cartesian method to solve the pressure at the interface

# Methodology

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We work with :

- a discretization on cartesian grids,
- finite differences,
- a level-set function to represent the interface.



We want

- a second-order accuracy for the pressure
- a scheme easy to implement (and to parallelize)

#### Interface description

- The level-set function  $\phi$  is advected with fluid velocity,
- Straightforward treatment of complex geometries and topological changes (fragmentation, coalescence)
- Convenient for discretization on cartesian grids
- Formulas for geometric quantities :

$$oldsymbol{n} = 
abla \phi, \qquad \kappa = 
abla \cdot \left( rac{
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ight),$$

• In pratice,  $\phi$  is the signed distance to the interface  $(\Rightarrow |\nabla \phi| = 1, \ \kappa = \Delta \phi).$ 



# Outline

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- Second-order cartesian method for elliptic problems with immersed interfaces
- **2** Application to incompressible bifluid flows
- **8** How to preserve high-order level-set along time?

# Elliptic problem with immersed interface

$$\begin{aligned} \nabla.(k\nabla u) &= f \text{ on } \Omega = \Omega_1 \cup \Omega_2 \\ \llbracket u \rrbracket &= \alpha \text{ on } \Sigma \\ \llbracket k \frac{\partial u}{\partial n} \rrbracket &= \beta \text{ on } \Sigma \\ u &= g \text{ on } \delta \Omega \end{aligned}$$



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# Discretization strategy

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• Creation of additionnal unknowns on the interface

- used to discretize the elliptic operator on each side of the interface
- obtained by a discretization of jump conditions across the interface

\*A method related to the large family of methods inspired by IIM\*

- Cons : additional unknowns...
- Pros : additional unknowns !

#### Which accuracy near the interface?

To obtain second-order convergence (  $L^\infty$  norm), it is enough to have :

- a first-order truncation error for the elliptic operator near the interface
   ⇒ avoid linear extrapolations
- a second-order truncation error for the flux discretization





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•  $A_h$  matrix of linear system,  $U_h$  solution,  $f_h$  source term

$$A_h U_h = f_h$$

• Local error  $e_h$  and truncation error  $\tau_h$  linked by

$$A_h e_h = \tau_h$$

• Naive estimate :

$$||e_h||_{\infty} \le ||A_h^{-1}||_{\infty} ||\tau_h||_{\infty}$$

• Not accurate enough here because  $||\tau_h||_{\infty} = O(h)$ 

 $\Rightarrow$  we need bounds on  $A_h^{-1}$  coefficients, summed by blocks

• For each discretization point Q, define the discrete Green function  $G_h(P,Q)$  as :

$$\begin{cases} A_h G_h(P,Q) = \begin{cases} 0, & P \neq Q \\ 1, & P = Q \\ G_h(P,Q) = 0, & P \text{ on the boundary }. \end{cases}$$

• Each array  $G_h(:,Q)$  is a column of  $A_h^{-1}$ 

$$u_h(P) = \sum_Q G_h(P,Q) (A_h U_h)(Q) \quad \forall P$$



#### FIGURE: Examples of discrete Green functions

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Theorem (Ciarlet, 71) :

S is a subset of  $\Omega_h$  and W an array such that :

$$\begin{cases} W(P) \ge 0 \quad \forall P \in \Omega_h, \\ (A_h W)(P) \ge 0 \quad \forall P \in \Omega_h, \\ (A_h W)(P) \ge h^{-i} \text{for each } P \in S. \end{cases}$$

If  $A_h$  is monotonic then

$$\sum_{Q \in S} G_h(P, Q) \le h^i W(P).$$

• Prove that the matrix is monotonic, that is  $(A_h U_h \ge 0 \Rightarrow U_h \ge 0)$ :

requires to prove that if the minimum of  $U_h$  is located on the interface, then the discrete flux on this point is negative

• Use discrete maximum principle and ad hoc test functions to obtain bound on the coefficients of  $A_h^{-1} = G_h$ :

$$\sum_{\substack{Q \in \Omega_h^* \cup \Sigma_h}} G_h(P, Q) \leq O(1),$$
$$\sum_{\substack{Q \in \Omega_h^{**}}} G_h(P, Q) \leq O(h^2).$$



Figure 3: Left: regular nodes (belonging to  $\Omega_h^{**}$ ) described by bullets •, irregular nodes (belonging to  $\Omega_h^{**}$ ) described by circles  $\circ$ :, right: nodes belonging to  $\Sigma_h$ .

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• Multiply the truncation error array by  $A_h^{-1}$ , block by block :

$$\begin{aligned} |e_{h}(P)| &\leq \sum_{Q \in \Omega_{h}^{**}} |G_{h}(P,Q)\tau_{h}(Q)| + \sum_{Q \in \Omega_{h}^{*} \cup \Sigma_{h}} |G_{h}(P,Q)\tau_{h}(Q)|, \\ &\leq O(h^{2})O(1) + O(1)O(h^{2}) = O(h^{2}) \end{aligned}$$

- In our case :
  - Proof ok in 1D, 2D order 1
  - 2D order 2 : the monotonicity of the matrix depends on the direction of the normal to the interface compared to the direction of the normal to the cartesian cell
  - But monotonicity ensured if normal aligned with the axis of the grid
     ⇒ useful in the bifluid case!



Figure 3: Left: regular nodes (belonging to  $\Omega_k^{**}$ ) described by bullets •, irregular nodes (belonging to  $\Omega_k^{**}$ ) described by circles  $\circ$ ; right: nodes belonging to  $\Sigma_k$ .

#### 2D convergence test

Interface  $\Sigma$  :

$$\left(\frac{x}{18/27}\right)^2 + \left(\frac{y}{10/27}\right)^2 = 1.$$

Exact solution :

$$u(x,y) = \begin{cases} e^x \cos(y), \text{ inside } \Sigma\\ 5e^{-x^2 - \frac{y^2}{2}}, \text{ outside.} \end{cases}$$

k=1 outside  $\Sigma$  and 10 or 1000 inside.



FIGURE: Left : k = 10, right : k = 1000, convergence in  $L^{\infty}$  norm

#### Parallel 2D convergence test



FIGURE: Convergence tests with  $\omega = 5$ ,  $r_0 = 0.5$ ,  $k^- = 1000$  (left), and  $\omega = 12$ ,  $r_0 = 0.4$ ,  $k^- = 100$  (right).

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- Second-order cartesian method for elliptic problems with immersed interfaces
- **2** Application to incompressible bifluid flows
- **3** How to preserve high-order level-set along time?

# Notations



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#### Fluid model

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• Incompressible Navier-Stokes equations in each fluid :

$$\rho(\boldsymbol{u}_t + (\boldsymbol{u} \cdot \nabla)\boldsymbol{u}) = -\nabla p + (\nabla \cdot \tau)^T + \rho \boldsymbol{g},$$
  
$$\boldsymbol{\nabla} \cdot \boldsymbol{u} = 0$$

- Jump conditions on  $\Gamma$  :
  - $\star\,$  Continuity of velocity and divergence of velocity

$$[u] = [v] = 0,$$
  
 $[(u_n, v_n) \cdot n] = 0.$ 

 $\star\,$  Balance between normal stresses and surface tension

$$[\mu(u_n, v_n) \cdot \boldsymbol{\eta} + \mu(u_\eta, v_\eta) \cdot \boldsymbol{n}] = 0,$$
  
$$[p] = \sigma \kappa + 2[\mu](u_n, v_n) \cdot \boldsymbol{n}.$$

 $\star$  Material derivative of velocity continuity

$$\left[\frac{\nabla p}{\rho}\right] = \left[\frac{(\nabla . \tau)^T}{\rho}\right].$$

\* How to use them? \*

#### Numerical scheme in the fluid

Predictor-corrector scheme (Chorin-Temam) :

• Prediction (we take p = 0)



• Resolution of an elliptic equation :



centered second-order

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• Correction



#### Numerical scheme in the fluid

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#### Discretization near the interface

#### Prediction :

$$\frac{\boldsymbol{u}^*-\boldsymbol{u}^n}{\Delta t}=-[(\boldsymbol{u}\cdot\nabla)\boldsymbol{u}]^n+\frac{(\nabla.\boldsymbol{\tau}^n)^T}{\rho}-\boldsymbol{g}$$

- Diffusion : discontinuous velocity derivatives
   ⇒ lack of consistency
- Convection : WENO 5 naturally adaptative continuous velocity
  - $\Rightarrow$  less worrying, to a certain extent



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#### Discretization near the interface

• Elliptic equation :

$$\nabla \cdot (\frac{1}{\rho} \nabla p^{n+1}) = \frac{\nabla \cdot \boldsymbol{u}^*}{\Delta t}$$

Discontinuity for  $\rho$ , jump conditions  $\Rightarrow$  lack of consistency

 $\bullet$  Correction :

$$\boldsymbol{u}^{n+1} = \boldsymbol{u}^* - \frac{\Delta t}{\rho} \nabla p^{n+1}$$

Discontinuity of  $\rho$  and  $\phi$  $\Rightarrow$  lack of consistency



# State of the art for methods on cartesian grids

CSF method (Brackbill et al. 91) : the classical one regularization of values near the interface, surface tension effect re-formulated as the limit of a volumic force

Methods without regularization :

• VOF methods : Sussman et al, Luo et al., Le Chenadec and Pitsch ...

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- Kang, Fedkiw and Liu 2000 : application of Ghost Fluid method
- Raessi and Pitsch 2012 : cut-cell type method

# Ghost fluid method





Turbulent atomization of a liquid Diesel jet (Desjardins et al. )

Dam break test case : propagation of interface

 $\Rightarrow$  Easy to implement, nice results, but stability issues due to erroneous momentum transfers between fluids

#### Raessi and Pitsch method

Use of conservative equations for mass and momentum near the interface, solved consistently with the same flux density

$$\begin{split} & \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \boldsymbol{U}) = 0 \\ & \frac{\partial \left( \rho \boldsymbol{U} \right)}{\partial t} + \nabla \cdot (\rho \boldsymbol{U} \boldsymbol{U}) = - \nabla p + \nabla \cdot \boldsymbol{\tau} + \boldsymbol{F}_B. \end{split}$$



FIGURE: Left : geometrical reconstruction near the interface, right : dam break, comparison between Ghost-Fluid method and conservative methode of Raessi and Pitsch

# New method : discretization near the interface

To solve accurately the pressure :

- Creation of interface unknowns for  $u^*$ and p on the interface
- Regularization of μ and ρ only to take into account viscous effects
   ⇒ no more discontinuity for viscous terms



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#### Discretization near the interface

#### Elliptic problem

• In the fluid :

$$\nabla \cdot (\frac{1}{\rho} \nabla p) = \frac{\nabla \cdot \boldsymbol{u}^*}{\Delta t}.$$

 $(u^* \text{ extrapolated on interface})$ 

• On interface :

$$\begin{split} [p] &= \sigma \, \kappa, \\ [\frac{\nabla p}{\rho}] &= 0. \end{split}$$



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#### Discretization near the interface

Elliptic problem

• In the fluid :

$$abla \cdot (rac{1}{
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abla p) = rac{
abla \cdot oldsymbol{u}^*}{\Delta t}.$$

• On interface :

$$\begin{split} [p] &= \sigma \, \kappa, \\ \text{either } [\frac{p_x}{\rho}] &= 0, \\ \text{or } [\frac{p_y}{\rho}] &= 0. \end{split}$$



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- \* Elimination of interface variables
- \* Convergence analysis valid since the derivatives across the interface are aligned with the axis of the grid

#### Bubble at rest : parasitic oscillations

- Parasitic oscillations caused by approximated values of the curvature
- More or less amplified by the numerical scheme for the pressure



N	Ghost Fluid method	CSF	new method
16	$8.08 \times 10^{-3}$	$3.55 \times 10^{-2}$	$5.21 \times 10^{-3}$
32	$3.42 \times 10^{-4}$	$3.12 \times 10^{-2}$	$9.26 \times 10^{-5}$
64	$5.13 \times 10^{-5}$	$2.12 \times 10^{-2}$	$1.36 \times 10^{-5}$
128	$2.79 \times 10^{-5}$	$6.44 \times 10^{-3}$	$2.22 \times 10^{-6}$

TABLE: Error in  $L^{\infty}$  norm at time t = 1.

# Bubble at rest : parasitic oscillations



FIGURE: Left :  $32^*$  32 grid, horizontal velocity after 1 iteration, right : horizontal velocity after 1s.

$\Delta x$	error $L^{\infty}$ for VOF (Sussman et al)	error $L^{\infty}$ for new method
2.5/16	$7.3 \ 4 \times 10^{-4}$	$7.48 \times 10^{-5}$
2.5/32	$4.5 \times 10^{-6}$	$4.7 \times 10^{-6}$
2.5/64	$5.5 \times 10^{-8}$	$1.26 \times 10^{-6}$

Error at non-dimensional time t=250 for the VOF method of Sussman et al. and new method

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#### Small air bubble into water

FIGURE: Water :  $\rho = 1000 \text{ kg}/m^3$ ,  $\mu = 1,137.10^{-3} \text{ kg/ms}$ , air :  $\rho = 1 \text{kg}/m^3$ ,  $\mu = 1,78.10^{-5} \text{ kg/ms}$ ,  $\sigma = 0.0728 \text{ kg}/s^2$ , bubble radius 1/300 m, Tf = 0.05s.

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#### Small air bubble into water

FIGURE: Comparison between CSF method (left) and new method (right)

#### Larger air bubble into water

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#### Small water droplet in air

FIGURE: Water :  $\rho = 1000 \text{ kg}/m^3$ ,  $\mu = 1, 137.10^{-3} \text{ kg/ms}$ , air :  $\rho = 1 \text{kg}/m^3$ ,  $\mu = 1, 78.10^{-5} \text{ kg/ms}$ ,  $\sigma = 0.0728 \text{ kg}/s^2$ , bubble radius 1/300 m, Tf = 0.05s.

#### Dam break

 $\begin{array}{l} {\rm Water}:\rho=1000~{\rm kg}/m^3,\,\mu=1,137.10^{-3}~{\rm kg/ms},\\ {\rm Air}:\rho=1,226{\rm kg}/m^3,\,\mu=1,78.10^{-5}~{\rm kg/ms},\\ \sigma=0.0728~{\rm kg/s^2},\,{\rm water~column}~h=5.715~{\rm cm},\,{\rm domain}~40\times10~{\rm cm} \end{array}$ 

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#### Dam break

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Propagation of front : comparison between the conservative method of Raessi and Pitsch, the Ghost-Fluid method and our new method

# Outline

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- Second-order cartesian method for elliptic problems with immersed interfaces
- **2** Application to incompressible bifluid flows
- How to preserve high-order level-set along time? (with F. Luddens and M. Bergmann)



# Motivations for a high order level-set

- Better description of the interface
- Mass conservation
- Need of a consistent  $\kappa$  to compute surface tension effects :

$$[p^{n+1}] = \sigma \,\kappa$$

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Third-order accuracy needed to compute consistently  $\kappa$  from derivatives of the level-set !

#### Standard approach

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• Transport of  $\phi$  with  $\boldsymbol{u}$  (or with an extension velocity) :

$$\phi^* = \phi^n - \Delta t \ \boldsymbol{u}^n \nabla \phi^n,$$

- Every few time steps, re-initialize  $\phi^*$  with :
  - a Fast-Marching algorithm
  - a Fast-Sweeping algorithm
  - a relaxation method

$$\partial_{\tau}\phi + sign(\phi^*) \left( |\nabla \phi| - 1 \right) = 0,$$
  
$$\phi_{|\tau=0} = \phi^*.$$

• Very often, RK3-TVD scheme for  $\tau$ , t, WENO-5 scheme for  $\nabla \phi$ .

#### Standard approach

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$$\phi_{|\tau=0} = \phi^*.$$

• Very often, RK3-TVD scheme for  $\tau$ , t, WENO-5 scheme for  $\nabla \phi$ .

Main problems of standart approach :

- WENO-5 schemes for reinitialization not enough accurate near interface ⇒ the interface moves at each reinitalization step
- Cost : too many reinitialization steps ?
- With extension velocities : more accurate but even more costly

# To reduce the interface moving



#### Constatation :

The WENO scheme uses information from the wrong side of the interface

Subcell fix (Russo & Smereka, 2000) :

Use information on interface to modify the scheme (decentering)

Higher order extension (Du Chéné et al. 2008) :

- Far from interface, WENO scheme,
- near interface, decentered ENO scheme, taking into account the interface position

# Example : interface with strong gradients



$$d = \sqrt{x^2 + y^2} - r_0$$
  

$$\phi_0 = \frac{d}{r_0} \left( \epsilon + (x - x_0)^2 + (y - y_0)^2 \right)$$
  

$$\Omega = (-1, 1)^2$$
  

$$r_0 = 0.5$$
  

$$\epsilon = 0.1, \ x_0 = -0.7, \ y_0 = -0.4$$

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# Example : interface with strong gradients



1	$\ \phi_h - d\ _1$	$L^1(\Omega)$	$\ \phi_h - d\ _{L^{\infty}(B_n)}$		
h	err	coc	err	coc	
20	3.37E-03	-	3.12E-02	-	
40	4.25E-04	2.88	1.51E-03	4.22	
80	1.10E-04	1.92	2.48E-04	2.56	
160	3.19E-05	1.77	2.85 E-05	3.09	
320	9.43E-06	1.75	3.37E-06	3.06	
640	2.57E-06	1.87	6.09E-07	2.46	
1280	6.82E-07	1.91	6.98E-08	3.12	

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# Example : interface with strong gradients



1	$\ \kappa_h - \kappa\ _I$	$N \cdots$		
h	err	coc	1,11	
20	8.95E-02	-	24	
40	4.01E-02	1.12	26	
80	1.91E-02	1.05	28	
160	9.38E-03	1.01	31	
320	4.52E-03	1.05	34	
640	2.34E-03	0.95	36	
1280	1.18E-03	0.98	38	

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#### Coupling with transport

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We introduce the quantity  $r_g(\nabla \phi) := \||\nabla \phi| - 1\|_{L^1(\Omega)}$ , and choose a threshold  $\delta > 0$ .

Algorithm :

- Initialization : with  $\phi_0 = d_0$ , the signed distance function at interface  $\Gamma_0$ ,
- Transport : While  $r_g(\nabla \phi) < \delta$ , compute the evolution of  $\phi$  with transport equation
- Re-initialization : When  $r_g(\nabla \phi) \ge \delta$ , re-compute  $\phi$  as the signed distance function d.
  - redistanciation with relaxation in a band around interface
  - second-order fast-sweeping elsewhere

$$\begin{split} \Omega &= (0,1)^2 \\ \phi_{|t=0} &= \sqrt{((x-0.5)^2 + (y-0.75)^2)} - 0.15 \\ \boldsymbol{u} &= \cos\left(\frac{\pi t}{T}\right) \nabla^\perp \omega \\ \omega &= \sin(\pi x)^2 \sin(\pi y)^2 \\ T &= 4, t_{fin} = 4 \\ \Gamma & \text{deforms then goes back to } \Gamma_0 \text{ of } t = t_{T}. \end{split}$$

 $\Gamma$  deforms then goes back to  $\Gamma_0$  at  $t = t_{fin}$ .

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Comparison between 4 cases, at time t = 2:

- **0** 5 iterations of relaxation method, every 5 time steps
- **2** 3 iterations of relaxation method, every time steps
- **3** new method, with  $\delta = 0.1$ ,
- (a) new method, with  $\delta = 0.01$ .

1	case 1		case 2		case 3		case 4	
$\overline{h}$	err.	coc	err.	coc	err.	coc	err.	$\cos$
40	1.82E-01	-	1.18E-01	-	1.47E-01	-	1.22E-01	-
80	5.53E-02	1.69	6.35E-02	0.87	4.63E-02	1.64	4.16E-02	1.53
160	7.07E-02	-0.35	7.62E-02	-0.26	1.51E-02	1.61	1.30E-02	1.66
320	6.56E-02	0.11	9.56E-02	-0.33	4.58E-03	1.71	3.87E-03	1.74
640	1.10E-01	-0.75	2.01E-01	-1.07	3.27E-04	3.80	3.05E-04	3.66

TABLE: Error  $L^{\infty}$  on curvature at t = 2

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$\frac{1}{h}$	case 1	case 2	case 3	case 4
40	6.82E-03	1.06E-03	5.67E-03	2.50E-03
80	9.39E-04	2.72E-04	4.06E-04	1.53E-04
160	1.86E-04	2.19E-04	1.88E-05	1.30E-05
320	7.38E-05	1.15E-04	9.66E-07	9.25E-07
640	3.66E-05	6.21E-05	4.30E-08	3.50E-08

TABLE: Volume loss at t = 2.

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FIGURE: Left :  $\delta=0$  (i.e. redistanciation at time step), right :  $\delta=0.1.$  grid  $80\times80,$  dt=dx/8

# Flow around a cylinder



$$\Omega = [-3; 3]^2,$$
  

$$\Gamma_0 = \left\{ x^2 + y^2 = 1 \right\}, \quad \phi_0 = d_0,$$
  

$$U_r = \alpha c(r) \left( U_\infty - \frac{1}{r^2} \right) \cos(\theta),$$
  

$$U_\theta = -\alpha c(r) \left( U_\infty + \frac{1}{r^2} \right) \sin(\theta),$$
  

$$c(r) = \min\left( 1, \frac{r}{0.5} \right)^3,$$
  

$$U_\infty = 1,$$
  

$$\alpha \text{ such that } \| \mathbf{U} \|_{L^\infty(\Omega)} = 1,$$

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 $t_{fin} = 6.$ 

Flow around a cylinder

FIGURE: Left :  $\delta=+\infty$  ( i.e. no redistanciation), right :  $\delta=0.1,$  grid  $80\times80$ 

# Flow around a cylinder

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1	$\delta = 0.01$		$\delta = 0.1$		$\delta = +\infty.$	
$\overline{h}$	err.	coc	err.	$\cos$	err.	coc
40	7.24E-02	-	8.35E-02	-	$1.40E{+}00$	-
80	3.91E-02	0.87	1.68E-02	2.27	$2.15E{+}00$	-0.61
160	9.71E-03	1.99	5.09E-03	1.71	$3.53E{+}00$	-0.71
320	3.66E-03	1.40	2.51E-03	1.01	$8.22E{+}01$	-4.52
640	2.51E-03	0.54	1.88E-03	0.42	$1.57E{+}02$	-0.93

TABLE:  $\|\kappa_h - \kappa\|_{\infty(\Gamma)}$  at t = 6 and convergence order.

# Rising of a large air bubble into water : new redistanciation

FIGURE: Water :  $\rho=1000~{\rm kg}/m^3,~\mu=1,137.10^{-3}~{\rm kg/ms},~{\rm air}$  :  $\rho=1{\rm kg}/m^3,~\mu=1,78.10^{-5}~{\rm kg/ms},~\sigma=0.0728~{\rm kg}/s^2,$  bubble radius 0.025 m

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# Rising of a large air bubble into water : new redistanciation



FIGURE: Water :  $\rho = 1000 \text{ kg}/m^3$ ,  $\mu = 1,137.10^{-3} \text{ kg/ms}$ , air :  $\rho = 1\text{kg}/m^3$ ,  $\mu = 1,78.10^{-5} \text{ kg/ms}$ ,  $\sigma = 0.0728 \text{ kg}/s^2$ , bubble radius 0.025 m

# Conclusion

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- New cartesian method for incompressible bifluid flows with high density ratios :
  - with second-order pressure resolution
  - compromise between accuracy and simplicity
- To obtain a third-order level-set method along time : DO NOT use redistanciation every few time steps!

In the future :

- Implementation in NasCar code
- Application to air-water interface + floating solid
- Development of an incremental form
- Comparisons with other families of methods : front-tracking, VOF, phase-field...