

# Construction et analyse de schémas de Boltzmann sur réseau

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**Séminaire d'Informatique Scientifique  
et de Mathématiques Appliquées**

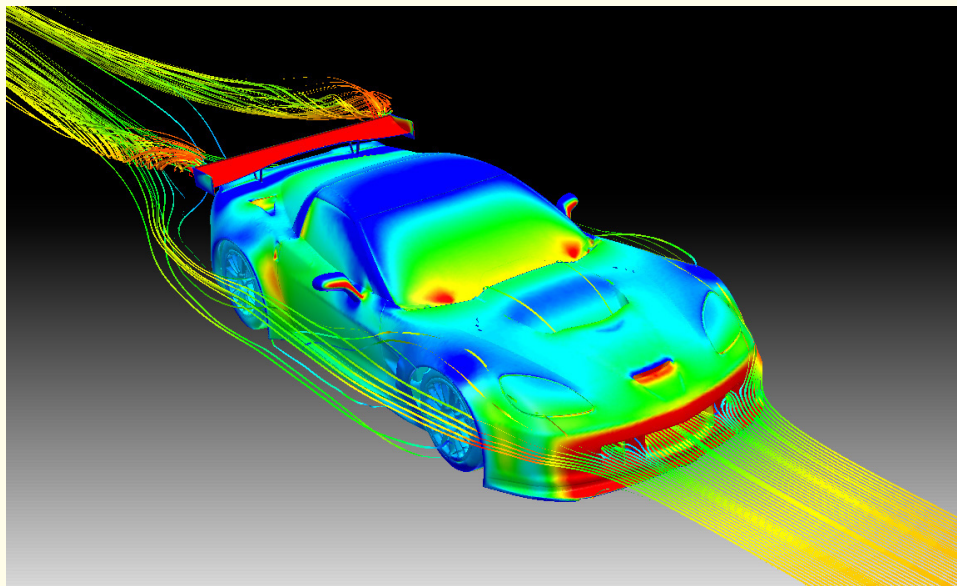
**Campus Teratec  
14 septembre 2023**

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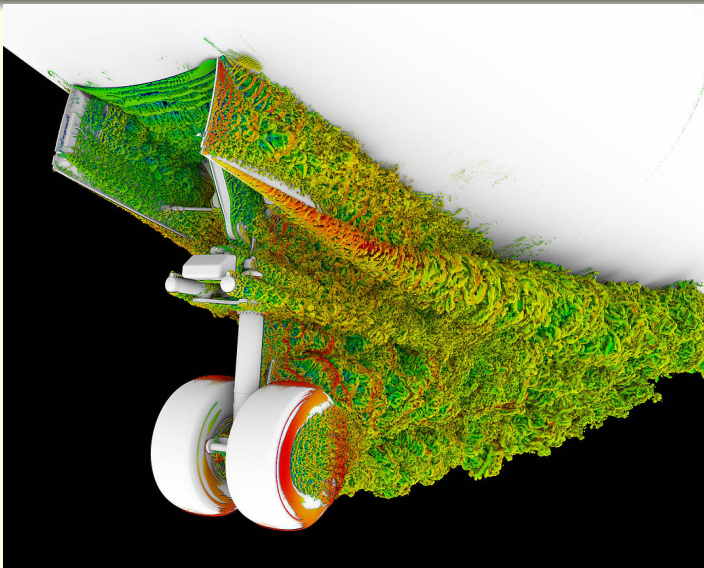
# Exa's Powerflow software (2013)



pressure field

[www.6speedonline.com](http://www.6speedonline.com)

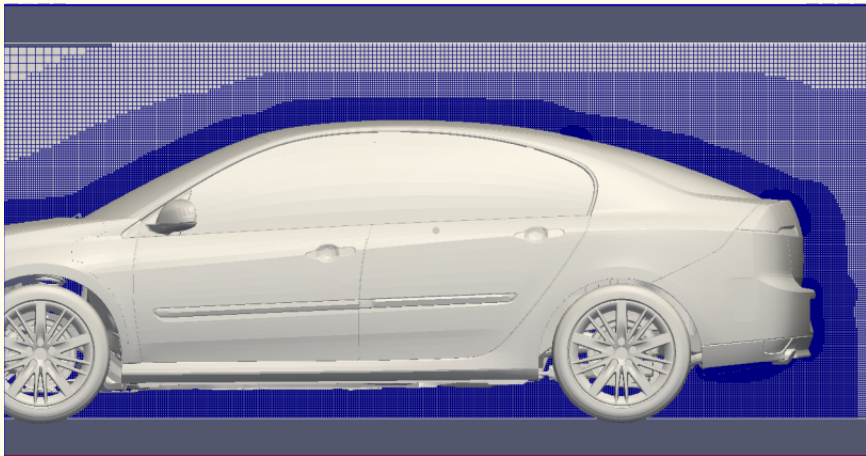
# Exa's Powerflow software (2017)



complex vortex structure under the Boeing 777

[www.nasa.gov](http://www.nasa.gov)

## LaBS-ProLB: aerodynamics software (Renault, 2013)



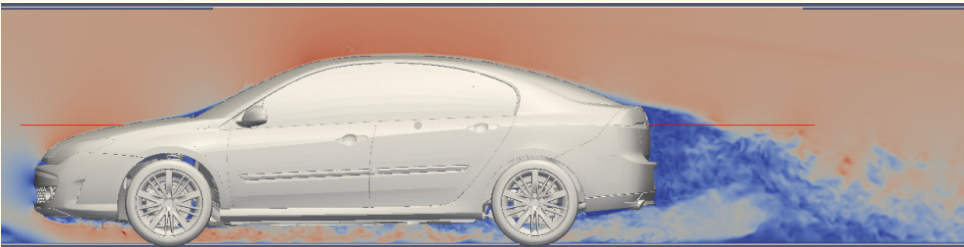
[lyoncalcul.univ-lyon1.fr](http://lyoncalcul.univ-lyon1.fr)

186 surfaces generate 2.3 millions of triangles

10 levels of mesh refinement (octree) size of the smallest mesh: 1.25 mm

88.6 millions of meshes, 300 000 time iterations

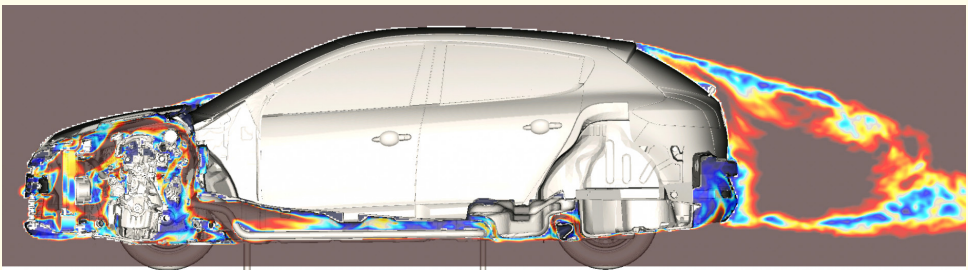
# LaBS-ProLB: aerodynamics software (Renault, 2013)



instantaneous velocity

m2p2.fr

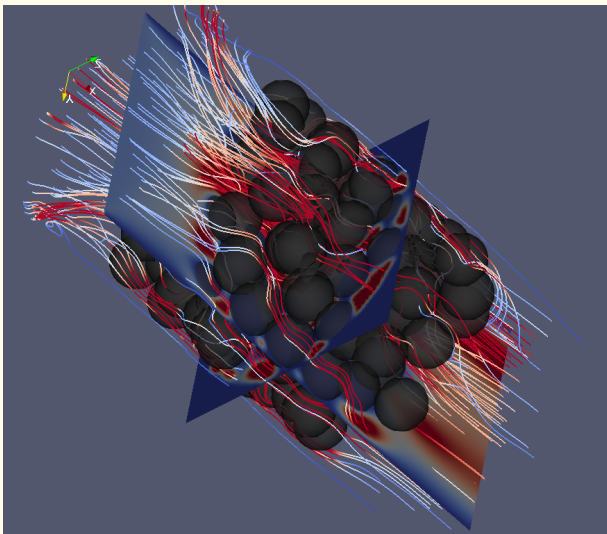
# LaBS-ProLB : aérodynamique (Renault, 2013)

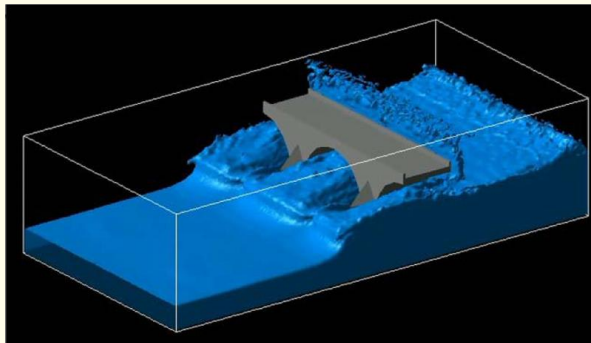


with the internal flow

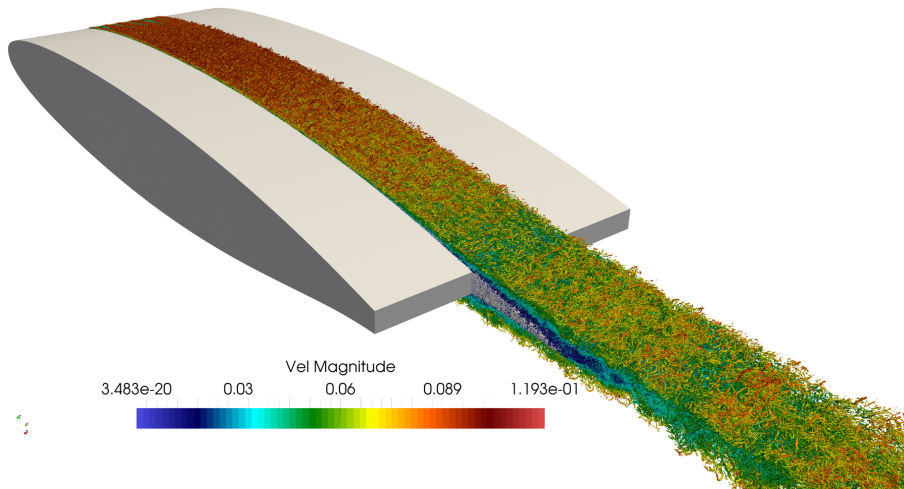
m2p2.fr

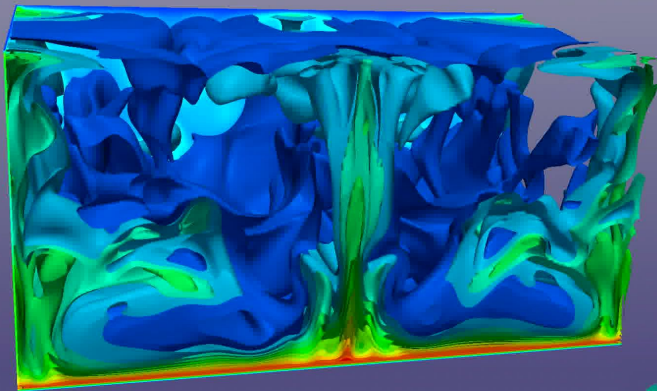
# flows in porous media







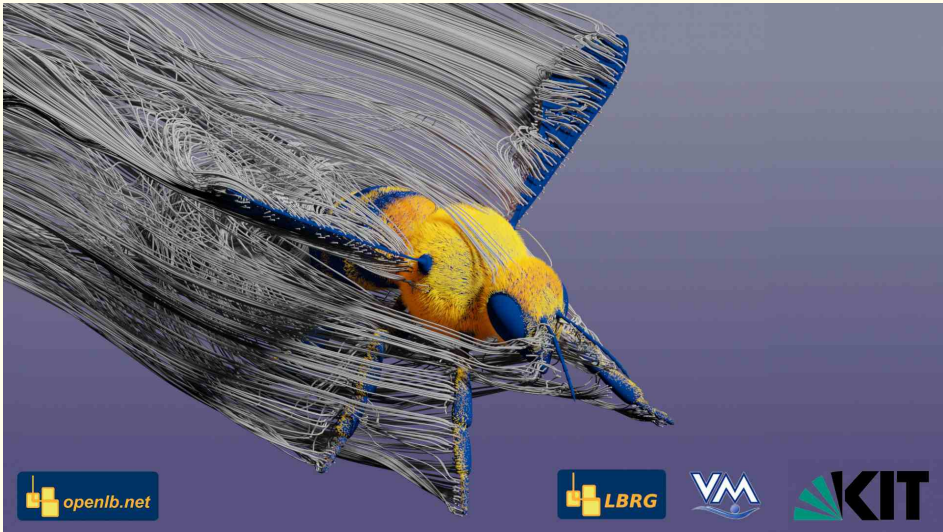




Rayleigh Bénard thermal convection

[www.openlb.net](http://www.openlb.net)

# Open LB (Karlsruhe Institute of Technology)



insecte

[www.openlb.net](http://www.openlb.net)

Loïc Gouarin (CMAP, École Polytechnique)  
et Benjamin Graille (LMO Orsay)



[github.com/pylbm](https://github.com/pylbm)

[www.imo.universite-paris-saclay.fr/~benjamin.graille/pylbm.php](http://www.imo.universite-paris-saclay.fr/~benjamin.graille/pylbm.php)

[www.youtube.com/channel/UCEfCyEjGAZx1UsjaqRmtcVg/videos](https://www.youtube.com/channel/UCEfCyEjGAZx1UsjaqRmtcVg/videos)

module Python permettant d'utiliser

différentes méthodes de Boltzmann sur réseau

s'appuie sur le package SymPy pour décrire de manière formelle

les polynômes associés aux schémas utilisés

un code est ensuite généré en fonction de ces paramètres

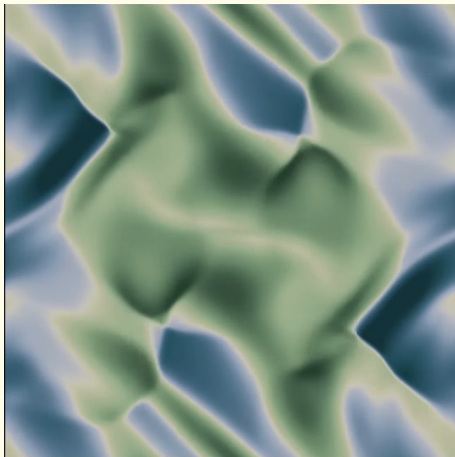
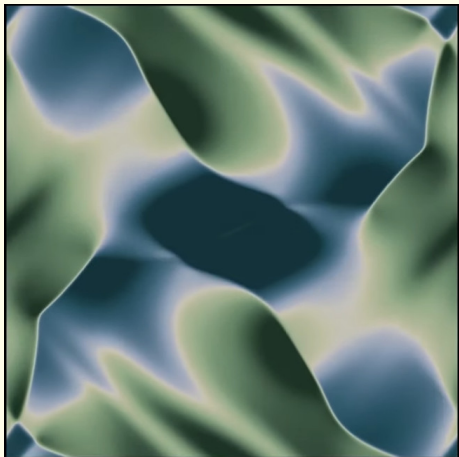
physiques et mathématiques.

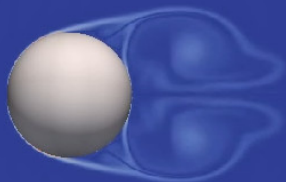
l'utilisateur peut créer des domaines complexes

s'appuyant sur l'union de formes simples

logiciel disponible à l'adresse [pylbm.readthedocs.io](http://pylbm.readthedocs.io)

## pylbm : Orsag-Tang vortex

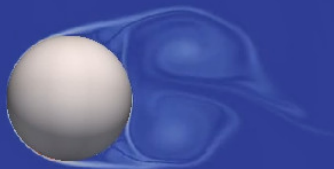


pylbm : Karman vortex street ( $Re = 2500$ )

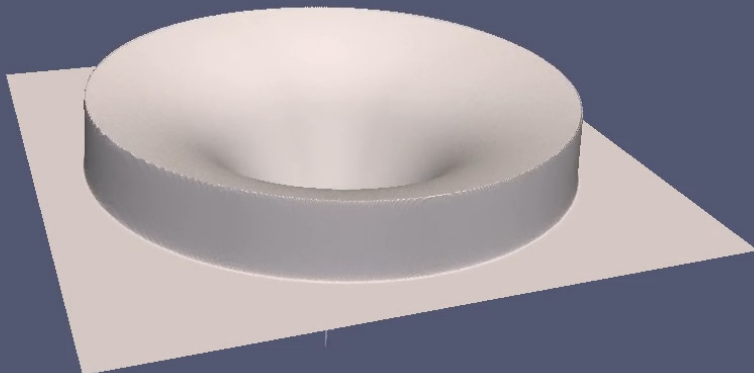
pylbm : Karman vortex street ( $Re = 2500$ )

pylbm : Karman vortex street ( $Re = 2500$ )

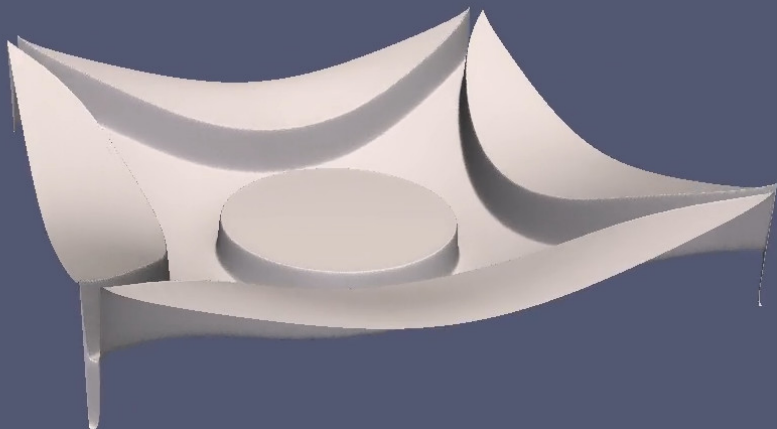


pylbm : Karman vortex street ( $Re = 2500$ )

## pylbm : shallow water

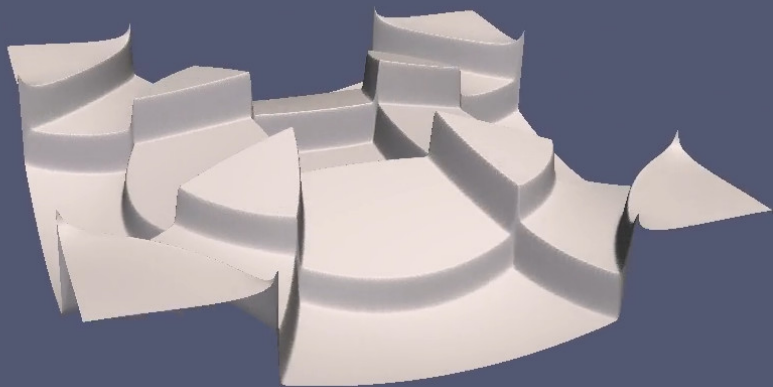
 $t = 0.4688 \text{ s}$ 

## pylbm : shallow water

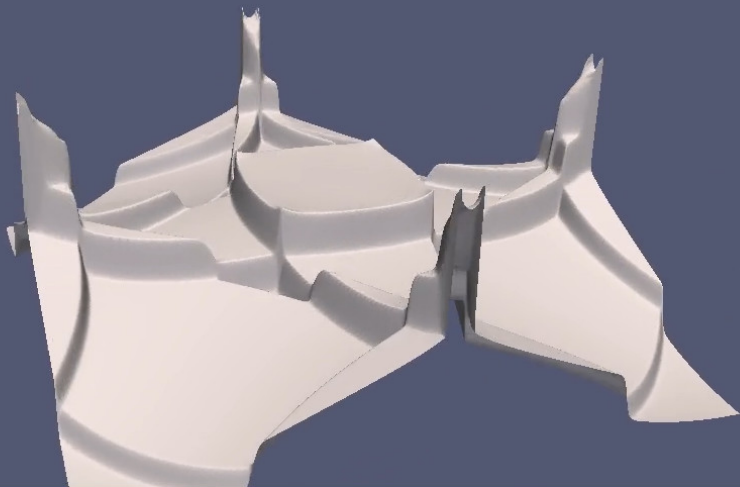
 $t = 0.9531 \text{ s}$ 

## pylbm : shallow water

$t = 1.3125 \text{ s}$



## pylbm : shallow water

 $t = 1.7656 \text{ s}$ 

# Discrete velocities

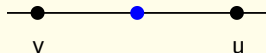
## D1Q2 (1957)

Torsten Carleman (1892-1949)

*Problèmes mathématiques dans la théorie cinétique des gaz*

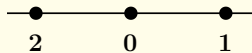
Mittag-Leffler Institute, Stockholm

$$\frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} = v^2 - u^2, \quad \frac{\partial v}{\partial t} - \frac{\partial v}{\partial x} = u^2 - v^2$$



## D1Q3 (1964)

James Broadwell (1921-2018)

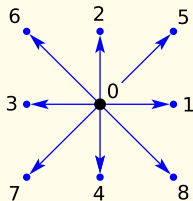


## D2Q9 (1969)

Renée Gatignol (born in 1939)

Henri Cabannes (1923 - 2016)

$$\frac{\partial f_i}{\partial t} + v_i \cdot \nabla_x f_i = Q_i(f_0, f_1, \dots, f_{q-1}), \quad 0 \leq i < q$$



## Lattice Boltzmann schemes

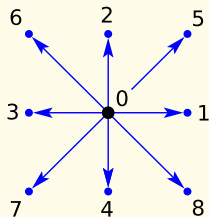
equilibrium state

alternate directions

## Examples

D1Q3 in one space dimension

multiple relaxation times



## ABCD method with Chapman Enskog for a formal analysis

equivalent partial differential equations

isothermal Navier Stokes

thermal Navier Stokes with a single particle distribution

## Conclusion

# Equilibrium state

Boltzmann type equation  $\frac{\partial f}{\partial t} + v \frac{\partial f}{\partial x} = Q(f)$

equilibrium state :  $f(v)$  such that  $(Q(f))(v) = 0$

such an equilibrium state is parameterized

by the **conserved variables**  $W$

if  $Q(f) = 0$ , there exists  $W$  such that  $f = f_W^{\text{eq}}$

the conserved variables  $W$  are appropriate **moments** of the velocity distribution  $f$

popular example :  $W = (\rho, J)^t$

with density  $\rho = \sum_j f_j$  and momentum  $J = \sum_j v_j f_j \equiv \rho u$

equilibrium state associated to a given particle distribution

$f(v) \longrightarrow W \longrightarrow f_W^{\text{eq}}(v)$  with  $(Q(f_W^{\text{eq}}))(v) = 0$

example Maxwell-Boltzmann distribution for a gaz:

function of velocity parametrized by

the density, the mean velocity and the temperature



# Alternate directions

**Boltzmann** equation in one space dimension

$$\frac{\partial f}{\partial t} + v \frac{\partial f}{\partial x} = Q(f), \quad x \in \mathbb{R}, \quad v \text{ given}$$

$$f(x, v, t) = f_0(x, v) \quad \text{initial condition}$$

two sub-problems

-1- **Collision step**

$$\frac{\partial f}{\partial t} = Q(f) \quad \text{dynamical evolution}$$

$$f(x, v, t) = f_0(x, v) \quad \text{initial condition}$$

-2- **Advection step**

$$\frac{\partial f}{\partial t} + v \frac{\partial f}{\partial x} = 0 \quad \text{dynamical evolution}$$

$$f(x, v, t) = f^*(x, v, t) \quad \text{initial condition}$$

the **initial condition** for the advection step

is the **result**  $f^*(x, v, t)$  of the collision step

## Collision step: explicit Euler numerical scheme

collision dynamics of the Boltzmann equation:  $\frac{df}{dt} = Q(f(t))$

equilibrium state  $f^{\text{eq}}(t)$

constructed from  $f(t)$  and such that  $Q(f^{\text{eq}}(t)) = 0$

$$Q(f(t)) = Q(f(t)) - Q(f^{\text{eq}}(t)) \simeq dQ(f^{\text{eq}}(t)) \cdot (f(t) - f^{\text{eq}}(t))$$

Bhatnagar–Gross–Krook type approximation

explicit Euler scheme for  $\frac{df}{dt} = dQ(f^{\text{eq}}(t)) \cdot (f(t) - f^{\text{eq}}(t))$

$$\text{between } t \text{ and } t + \Delta t, \quad \frac{df}{dt} \simeq \frac{f(t + \Delta t) - f(t)}{\Delta t}$$

usual notation :

$$f^*(t) = f(t + \Delta t) = f(t) + \Delta t \, dQ(f^{\text{eq}}(t)) \cdot (f(t) - f^{\text{eq}}(t))$$

after one time step  $\Delta t$  of collision, the resulting state is  $f^*(x, v, t)$ .

## Method of characteristics for the advection

$$\frac{\partial f}{\partial t} + v \frac{\partial f}{\partial x} = 0 \quad \text{dynamical evolution}$$

$$f(x, t) = f(x, 0) \quad \text{initial condition}$$

explicit solution with the [method of characteristics](#)

$$\frac{d}{dt} f(y + v t, t) = \frac{\partial f}{\partial t} + v \frac{\partial f}{\partial x} = 0$$

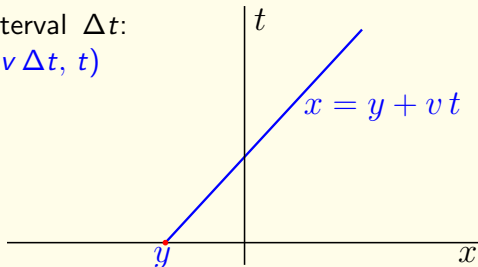
the function  $t \mapsto f(y + v t, t)$  has the same value

at time zero and at time  $t$ :  $f(y + v t, t) = f(y, 0)$

change of variables  $y = x - v t$ :  $f(x, t) = f(x - v t, 0)$

application with a time interval  $\Delta t$ :

$$f(x, t + \Delta t) = f(x - v \Delta t, t)$$



## Finite differences for the advection

$\Delta x$  space step, discrete space  $x = j \Delta x$ ,  $j$  an integer

$\Delta t$  time step

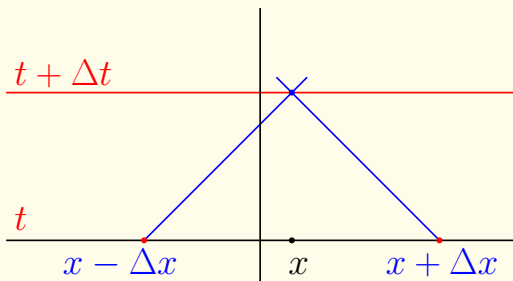
$\Delta x$ ,  $v$  and  $\Delta t$  chosen such that  $\Delta x = |v| \Delta t$ ;  $\frac{\Delta x}{\Delta t} \equiv \lambda = |v|$

the relation  $f(x, t + \Delta t) = f(x - v \Delta t, t)$

can be re-written as  $f(x, t + \Delta t) = f(x - \Delta x, t)$  if  $v > 0$

$f(x, t + \Delta t) = f(x + \Delta x, t)$  if  $v < 0$

Courant - Friedrichs - Lewy number always equal to 1 !



## Collide - stream

One time step in one space dimension

$f(x, v, t)$  given at time  $t$  for a space location  $x$   
and for all the velocities  $v$

How to evaluate  $f(x, v, t + \Delta t)$  after **one time step  $\Delta t$  ?**

- **Collision step : local in space and nonlinear**

BGK type dynamical evolution 
$$\frac{\partial f}{\partial t} = dQ(f^{\text{eq}}(t)).(f(t) - f^{\text{eq}}(t))$$

Euler explicit scheme

Sauro Succi *et al* (1989), Dominique d'Humières (1992), ...

$$f^*(x, v, t) = f(x, v, t) + \Delta t \, dQ(f^{\text{eq}}(x, v, t)).(f(x, v, t) - f^{\text{eq}}(x, v, t))$$

- **Advection step : non local in space and linear**

Dynamical evolution 
$$\frac{\partial f}{\partial t} + v \frac{\partial f}{\partial x} = 0$$

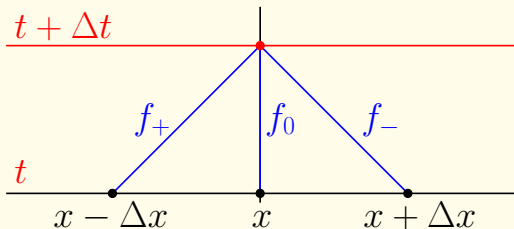
Initial condition  $f(x, v, t) = f^*(x, v, t)$

Characteristics : 
$$f(x, v, t + \Delta t) = f^*(x - v \Delta t, v, t)$$

## D1Q3: three discrete velocities

Lattice velocity  $\lambda \equiv \frac{\Delta x}{\Delta t}$  fixed

three velocities  $v \in \{-\lambda, 0, +\lambda\}$



discrete time evolution

$$f_-(x, t + \Delta t) = f_-^*(x + \Delta x, t)$$

$$f_0(x, t + \Delta t) = f_0^*(x, t)$$

$$f_+(x, t + \Delta t) = f_+^*(x - \Delta x, t)$$

how to construct the field  $f^* = (f_-^*, f_0^*, f_+^*)$  after the collision ?

## Conserved moments

density	$\rho = f_- + f_0 + f_+$	$\rho^* = \rho$
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momentum	$J = -\lambda f_- + \lambda f_+$	$J^* = J$
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## Non conserved moment

energy	$\varepsilon = \lambda^2 (f_- - 2f_0 + f_+)$
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Equilibrium value  $\varepsilon^{\text{eq}}$  of the non conserved moment  $\varepsilon$

$\varepsilon^{\text{eq}}$  = simple function of the conserved moments

$$\varepsilon^{\text{eq}} = \alpha \lambda^2 \rho, \quad \alpha \text{ without dimension}$$

# Relaxation (collision step)

Euler scheme

$$\varepsilon^* = \varepsilon + \frac{\Delta t}{\tau} (\varepsilon^{\text{eq}} - \varepsilon), \quad \varepsilon^{\text{eq}} = \alpha \lambda^2 \rho$$

relaxation coefficient  $s = \frac{\Delta t}{\tau}$

Relaxation of the energy during the collision step

$$\varepsilon^* = \varepsilon + s (\varepsilon^{\text{eq}} - \varepsilon)$$

The moments  $m^* = (\rho, J, \varepsilon^*)^t$  after the collision are known

$$\left. \begin{aligned} f_-^* + f_0^* + f_+^* &= \rho \\ \lambda (-f_-^* + f_+^*) &= J \\ \lambda^2 (f_-^* - 2f_0^* + f_+^*) &= \varepsilon^* \end{aligned} \right\} \iff \begin{cases} f_-^* = \frac{1}{3}\rho - \frac{1}{2\lambda} J + \frac{1}{6\lambda^2} \varepsilon^* \\ f_0^* = \frac{1}{3}\rho - \frac{1}{3\lambda^2} \varepsilon^* \\ f_+^* = \frac{1}{3}\rho + \frac{1}{2\lambda} J + \frac{1}{6\lambda^2} \varepsilon^* \end{cases}$$



# Moments at the new time step

as functions of moments after collision at the previous time step

$$\begin{aligned} \rho(x, t + \Delta t) &= \rho(x, t) + \frac{1}{3} (\rho(x + \Delta x, t) - 2\rho(x, t) + \rho(x - \Delta x, t)) \\ &\quad - \frac{1}{2\lambda} (J(x + \Delta x, t) - J(x - \Delta x, t)) \\ &\quad + \frac{1}{6\lambda^2} (\varepsilon^*(x + \Delta x, t) - 2\varepsilon^*(x, t) + \varepsilon^*(x - \Delta x, t)) \end{aligned}$$

$$\begin{aligned} J(x, t + \Delta t) &= J(x, t) + \frac{1}{2} (J(x + \Delta x, t) - 2J(x, t) + J(x - \Delta x, t)) \\ &\quad - \frac{\lambda}{3} (\rho(x + \Delta x, t) - \rho(x - \Delta x, t)) \\ &\quad - \frac{1}{6\lambda} (\varepsilon^*(x + \Delta x, t) - \varepsilon^*(x - \Delta x, t)) \end{aligned}$$

$$\begin{aligned} \varepsilon(x, t + \Delta t) &= \varepsilon^*(x, t) + \frac{\lambda^2}{3} (\rho(x + \Delta x, t) - 2\rho(x, t) + \rho(x - \Delta x, t)) \\ &\quad - \frac{\lambda}{2} (J(x + \Delta x, t) - J(x - \Delta x, t)) \\ &\quad + \frac{1}{6} (\varepsilon^*(x + \Delta x, t) - 2\varepsilon^*(x, t) + \varepsilon^*(x - \Delta x, t)) \end{aligned}$$

$$\varepsilon^* = \varepsilon + s(\varepsilon^{\text{eq}} - \varepsilon), \quad \varepsilon^{\text{eq}} = \alpha \rho$$

$$\rho(x + \Delta x) - 2\rho(x) + \rho(x - \Delta x) = \Delta x^2 \frac{\partial^2 \rho}{\partial x^2}(x) + O(\Delta x^4)$$

$$\rho(x + \Delta x) - \rho(x - \Delta x) = 2\Delta x \frac{\partial \rho}{\partial x}(x) + O(\Delta x^3)$$

## Expansion at order zero

we can remark

$$\begin{pmatrix} \rho \\ J \\ \varepsilon \end{pmatrix} (t + \Delta t) = \exp \left[ -\Delta t \begin{pmatrix} 0 & \partial_x & 0 \\ \frac{2}{3} \lambda^2 \partial_x & 0 & \frac{1}{3} \partial_x \\ 0 & \lambda^2 \partial_x & 0 \end{pmatrix} \right] \begin{pmatrix} \rho \\ J \\ \varepsilon^* \end{pmatrix} (t)$$

[a not so simple exercise!]

$$\begin{aligned} \varepsilon(x, t + \Delta t) &= \varepsilon^*(x, t) + \frac{\lambda^2}{3} \Delta x^2 \frac{\partial^2 \rho}{\partial x^2}(x, t) + O(\Delta x^4) \\ &\quad - \lambda \Delta x \frac{\partial J}{\partial x}(x, t) + O(\Delta x^3) + \frac{1}{6} \Delta x^2 \frac{\partial^2 \varepsilon^*}{\partial x^2}(x) + O(\Delta x^4) \end{aligned}$$

and  $\varepsilon + O(\Delta t) = \varepsilon^* + O(\Delta x)$

Hypotheses :  $\lambda \equiv \frac{\Delta x}{\Delta t}$  and  $0 < s \equiv \frac{\Delta t}{\tau} \leq 2$  are fixed

then  $\varepsilon^* = \varepsilon + s(\varepsilon^{\text{eq}} - \varepsilon) = \varepsilon + O(\Delta x)$

in consequence,  $\varepsilon = \varepsilon^{\text{eq}} + O(\Delta x)$  and  $\varepsilon^* = \varepsilon^{\text{eq}} + O(\Delta x)$

the states are close to the equilibrium

# Acoustics at first order

we admit that the expansions  $\varepsilon = \varepsilon^{\text{eq}} + O(\Delta x)$  and  $\varepsilon^* = \varepsilon^{\text{eq}} + O(\Delta x)$   
 can be derived one time relative to space

then the conserved moments  $\rho$  and  $J$  satisfy the first order

$$\text{acoustic model} \quad \frac{\partial \rho}{\partial t} + \frac{\partial J}{\partial x} = O(\Delta x), \quad \frac{\partial J}{\partial t} + \frac{\partial p}{\partial x} = O(\Delta x)$$

with  $p = c_0^2 \rho$ ,  $c_0 = \sqrt{\frac{\alpha+2}{3}} \lambda$

the sound velocity  $c_0$  is a real number ; then  $\alpha + 2 \geq 0$ .

Stability: velocity of physical waves  $\leq$  velocity of numerical waves  
 implies  $c_0 \leq \lambda$  and  $-2 \leq \alpha \leq 1$ .

## Energy at first order

[the devil is in the details!]

with the previous hypotheses, we have the expansions

$$\varepsilon = \alpha \lambda^2 \rho - \frac{1}{s} \lambda \Delta x (1 - \alpha) \frac{\partial J}{\partial x} + O(\Delta x^2)$$

$$\varepsilon^* = \alpha \lambda^2 \rho + \left(1 - \frac{1}{s}\right) \lambda \Delta x (1 - \alpha) \frac{\partial J}{\partial x} + O(\Delta x^2)$$

# Dissipative acoustics at second order

With the hypotheses done previously,  
 the conserved variables  $\rho$  and  $J$  satisfy  
 the second order dissipative acoustic model

$$\frac{\partial \rho}{\partial t} + \frac{\partial J}{\partial x} = O(\Delta x^2)$$

$$\frac{\partial J}{\partial t} + \frac{\partial p}{\partial x} - \frac{\lambda}{3} \Delta x (1 - \alpha) \left( \frac{1}{s} - \frac{1}{2} \right) \frac{\partial^2 J}{\partial x^2} = O(\Delta x^2)$$

pressure  $p = \frac{\alpha + 2}{3} \lambda^2$

the coefficient  $\sigma \equiv \frac{1}{s} - \frac{1}{2}$  is due to Michel Hénon (1987)

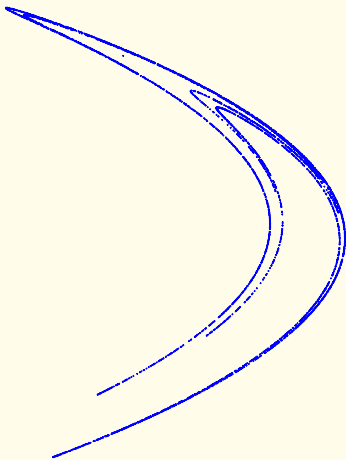
the dissipation coefficient satisfy  $\mu = \frac{\lambda}{3} \Delta x (1 - \alpha) \sigma$

## Michel Hénon (1931 - 2013)



Hénon's relation (1987)

$$\sigma = \frac{1}{s} - \frac{1}{2}$$



Hénon's attractor (1976)

$$x_{k+1} = 1 + y_k - a x_k^2, \quad y_{k+1} = b y_k$$

$$a = 1.4, \quad b = 0.3, \quad x_0 = 1, \quad y_0 = 1$$

# Synthesis for D1Q3 with two conserved moments

## algorithm

moments  $W = \begin{pmatrix} \rho \\ J \end{pmatrix}$ ,  $Y = (\varepsilon)$ ,  $m = \begin{pmatrix} W \\ Y \end{pmatrix}$

equilibrium  $\varepsilon^{\text{eq}} = \alpha \lambda \rho$ , relaxation  $W^* = W$ ,  $\varepsilon^* = (1-s)\varepsilon + s\varepsilon^{\text{eq}}$

particles  $\begin{pmatrix} f_-^* \\ f_0^* \\ f_+^* \end{pmatrix} = M^{-1} \begin{pmatrix} W \\ \varepsilon^* \end{pmatrix}$ ,  $M = \begin{pmatrix} 1 & 1 & 1 \\ -\lambda & 0 & \lambda \\ \lambda^2 & -2\lambda^2 & \lambda^2 \end{pmatrix}$

propagation  $f_j(x, t + \Delta t) = f_j^*(x - v_j \Delta t, t)$ ,  
 $v_- = -\lambda$ ,  $v_0 = 0$ ,  $v_+ = \lambda$

## partial differential equations

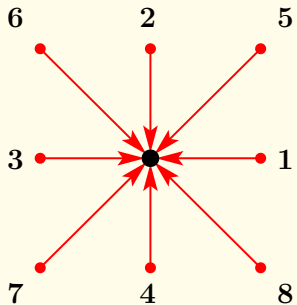
$$\frac{\partial \rho}{\partial t} + \frac{\partial J}{\partial x} = O(\Delta x^2), \quad \frac{\partial J}{\partial t} + \frac{\partial p}{\partial x} - \mu \frac{\partial^2 J}{\partial x^2} = O(\Delta x^2)$$

pressure  $p = \frac{\alpha + 2}{3} \lambda^2$ , viscosity  $\mu = \frac{\lambda}{3} \Delta x (1 - \alpha) \sigma$ ,  $\sigma = \frac{1}{s} - \frac{1}{2}$

## expansion of the nonconserved moment

$$\varepsilon = \alpha \lambda^2 \rho - \frac{\lambda}{s} (1 - \alpha) \Delta x \frac{\partial J}{\partial x} + O(\Delta x^2)$$

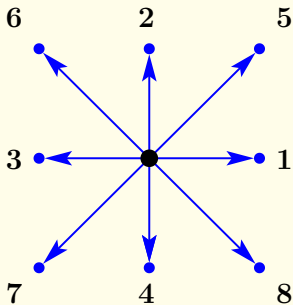
## Lattice Boltzmann schemes



advection



collision



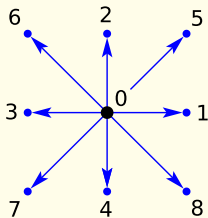
advection

## Multiple Relaxation Times lattice Boltzmann schemes

two representations :  
particle and **moments**

$$m = M f$$

d'Humières matrix  $M$



$$\lambda = \frac{\Delta x}{\Delta t}$$

**D2Q9**

$$M = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & \lambda & 0 & -\lambda & 0 & \lambda & -\lambda & -\lambda & \lambda \\ 0 & 0 & \lambda & 0 & -\lambda & \lambda & \lambda & -\lambda & -\lambda \\ -4\lambda^2 & -\lambda^2 & -\lambda^2 & -\lambda^2 & -\lambda^2 & 2\lambda^2 & 2\lambda^2 & 2\lambda^2 & 2\lambda^2 \\ 0 & \lambda^2 & -\lambda^2 & \lambda^2 & -\lambda^2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \lambda^2 & -\lambda^2 & \lambda^2 & -\lambda^2 \\ 0 & -2\lambda^3 & 0 & 2\lambda^3 & 0 & \lambda^3 & -\lambda^3 & -\lambda^3 & \lambda^3 \\ 0 & 0 & -2\lambda^3 & 0 & 2\lambda^3 & \lambda^3 & \lambda^3 & -\lambda^3 & -\lambda^3 \\ 4\lambda^4 & -2\lambda^4 & -2\lambda^4 & -2\lambda^4 & -2\lambda^4 & \lambda^4 & \lambda^4 & \lambda^4 & \lambda^4 \end{bmatrix} \begin{matrix} \rho \\ J_x \\ J_y \\ \varepsilon \\ xx \\ xy \\ q_x \\ q_y \\ h \end{matrix}$$

the lines of this invertible matrix are chosen orthogonal



## Polynomials for generating a D2Q9 d'Humières matrix

$$M_{kj} = p_k(v_{j,x}, v_{j,y})$$

orthogonality:  $\sum_j M_{kj} M_{lj} = 0$  when  $k \neq l$

c.f. Pierre Lallemand and Li-Shi Luo (2000)

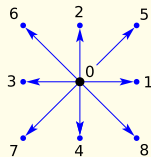
$k$	$m_k$	$p_k(v_x, v_y)$
0	$\rho$	1
1	$j_x$	$v_x$
2	$j_y$	$v_y$
3	$\varepsilon$	$3(v_x^2 + v_y^2) - 4\lambda^2$
4	$xx$	$v_x^2 - v_y^2$
5	$xy$	$v_x v_y$
6	$q_x$	$[3(v_x^2 + v_y^2) - 5\lambda^2] v_x$
7	$q_y$	$[3(v_x^2 + v_y^2) - 5\lambda^2] v_y$
8	$h$	$[\frac{9}{2}(v_x^2 + v_y^2)^2 - \frac{21}{2}\lambda^2(v_x^2 + v_y^2) + 4\lambda^4]$

## Discrete dynamics for MRT lattice Boltzmann schemes 42

two families of moments  $m \equiv \begin{pmatrix} W \\ Y \end{pmatrix}$ ,  $m = M f$   
 conserved moments  $W$   
 microscopic non-conserved moments  $Y$

$$W \in \mathbb{R}^N$$

equilibrium vector function  
 $Y^{\text{eq}} = \Phi(W)$ ,  $m^{\text{eq}} = \begin{pmatrix} W \\ Y^{\text{eq}} \end{pmatrix}$ ,  $f^{\text{eq}} = M^{-1} m^{\text{eq}}$



two steps for one time iteration

(i) nonlinear relaxation

the moment distribution  $m$  is modified locally

new moment distribution  $m^*$  after relaxation  $m^* \equiv \begin{pmatrix} W^* \\ Y^* \end{pmatrix}$

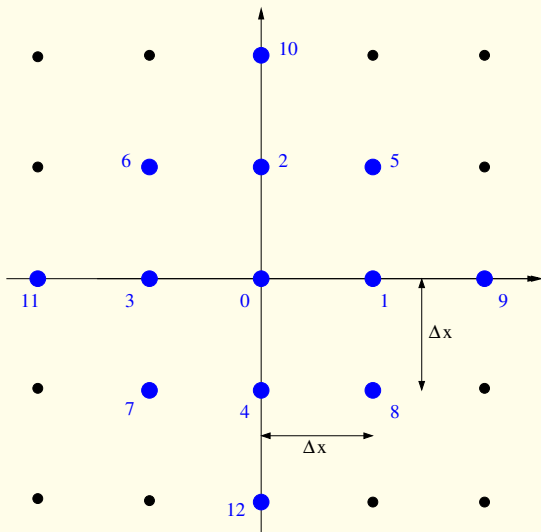
moments after relaxation:  $W^* = W$ ,  $Y^* = Y + S(Y^{\text{eq}} - Y)$   
 diagonal relaxation matrix  $S$

(ii) linear advection  $f^* = M^{-1} m^*$

method of characteristics when it is exact !

$$f_j(x, t + \Delta t) = f_j^*(x - v_j \Delta t, t)$$

## D2Q13

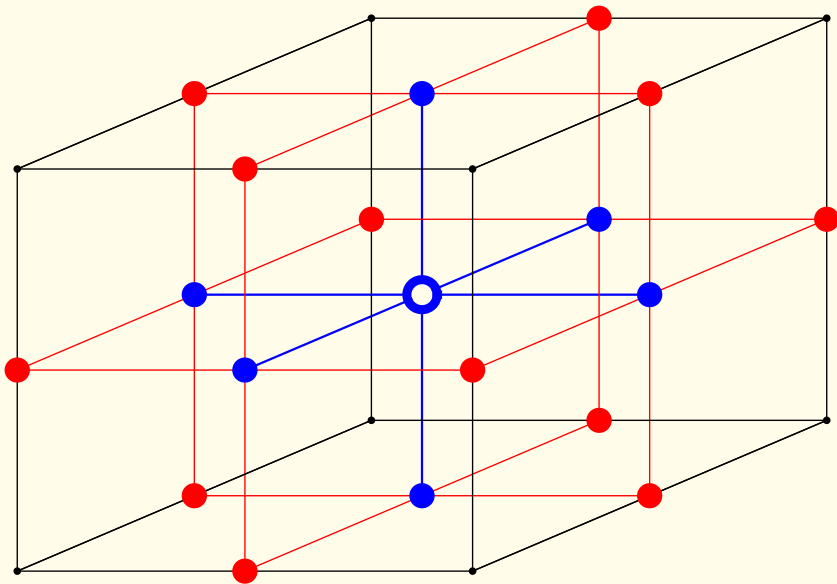


$\rho$	0
$J_x$	1
$J_y$	1
$\varepsilon$	2
$xx$	2
$xy$	2
$q_x$	3
$q_y$	3
$r_x$	5
$r_y$	5
$h$	4
$x_{xe}$	4
$h_2$	6

## Polynomials for generating a D2Q13 d'Humières matrix 44

$$M_{kj} = p_k(v_{j,x}, v_{j,y})$$

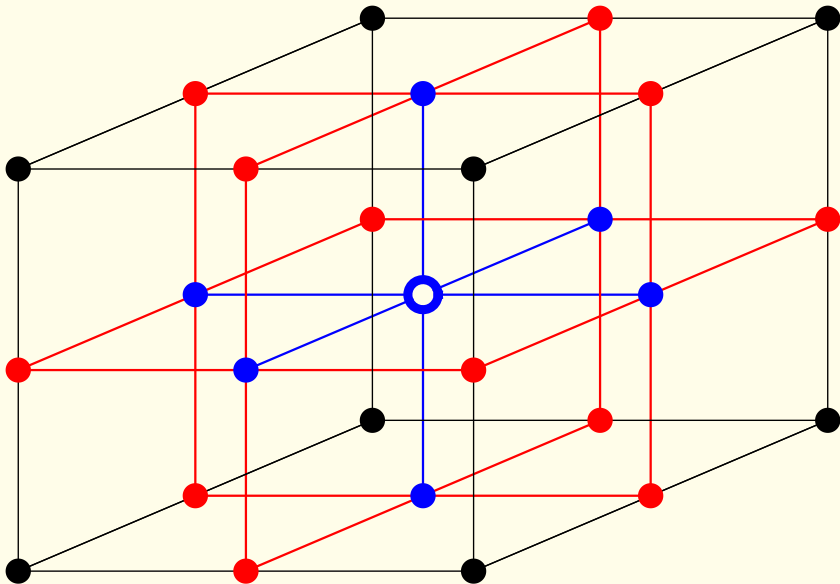
$k$	$m_k$	$p_k(v_x, v_y)$
0	$\rho$	1
1	$j_x$	$v_x$
2	$j_y$	$v_y$
3	$\varepsilon$	$13(v_x^2 + v_y^2) - 28\lambda^2$
4	$xx$	$v_x^2 - v_y^2$
5	$xy$	$v_x v_y$
6	$q_x$	$(v_x^2 + v_y^2 - 3\lambda^2) v_x$
7	$q_y$	$(v_x^2 + v_y^2 - 3\lambda^2) v_y$
8	$r_x$	$\left[\frac{35}{12}(v_x^2 + v_y^2)^2 - \frac{63}{4}\lambda^2(v_x^2 + v_y^2) + \frac{101}{6}\lambda^4\right] v_x$
9	$r_y$	$\left[\frac{35}{12}(v_x^2 + v_y^2)^2 - \frac{63}{4}\lambda^2(v_x^2 + v_y^2) + \frac{101}{6}\lambda^4\right] v_y$
10	$h$	$\frac{77}{2}(v_x^2 + v_y^2)^2 - \frac{361}{2}\lambda^2(v_x^2 + v_y^2) + 140\lambda^4$
11	$xx_e$	$\left[\frac{17}{12}(v_x^2 + v_y^2) - \frac{65}{12}\lambda^2\right] (v_x^2 - v_y^2)$
12	$h_3$	$\frac{137}{24}(v_x^2 + v_y^2)^3 - \frac{273}{8}\lambda^2(v_x^2 + v_y^2)^2 + \frac{581}{12}\lambda^4(v_x^2 + v_y^2) - 12\lambda^6$



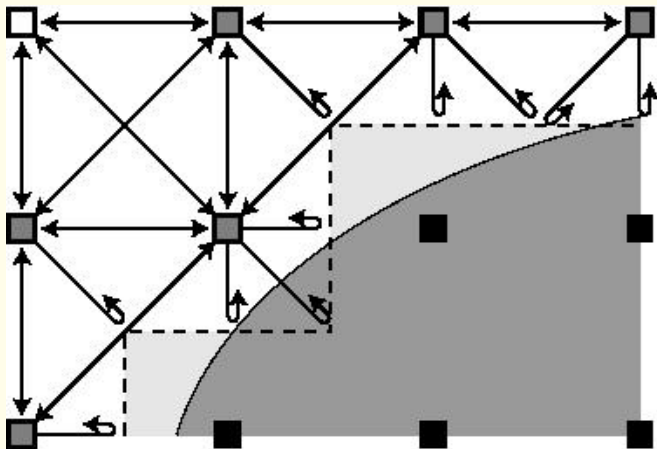
## Polynomials for generating a D3Q19 d'Humières matrix 46

$$M_{kj} = p_k(v_{j,x}, v_{j,y}, v_{j,z})$$

$k$	$m_k$	$p_k(v_x, v_y, v_z)$
0	$\rho$	1
1, 2, 3	$j_x, j_y, j_z$	$v_x \quad v_y \quad v_z$
4	$\varepsilon$	$19(v_x^2 + v_y^2 + v_z^2) - 30\lambda^2$
5	$xx$	$2v_x^2 - v_y^2 - v_z^2$
6	$ww$	$v_y^2 - v_z^2$
7, 8, 9	$xy, yz, zx$	$v_x v_y \quad v_y v_z \quad v_z v_x$
10	$q_x$	$[5(v_x^2 + v_y^2 + v_z^2) - 9\lambda^2] v_x$
11	$q_y$	$[5(v_x^2 + v_y^2 + v_z^2) - 9\lambda^2] v_y$
12	$q_z$	$[5(v_x^2 + v_y^2 + v_z^2) - 9\lambda^2] v_z$
13, 14, 15	$x_{yz}, y_{zx}, z_{xy}$	$v_x(v_y^2 - v_z^2) \quad v_y(v_z^2 - v_x^2) \quad v_z(v_x^2 - v_y^2)$
16	$h$	$\frac{21}{2}(v_x^2 + v_y^2 + v_z^2)^2 - \frac{53}{2}\lambda^2(v_x^2 + v_y^2 + v_z^2) + 12\lambda^4$
17	$xx_e$	$[3(v_x^2 + v_y^2 + v_z^2) - 5\lambda^2](2v_x^2 - v_y^2 - v_z^2)$
18	$ww_e$	$[3(v_x^2 + v_y^2 + v_z^2) - 5\lambda^2](v_y^2 - v_z^2)$



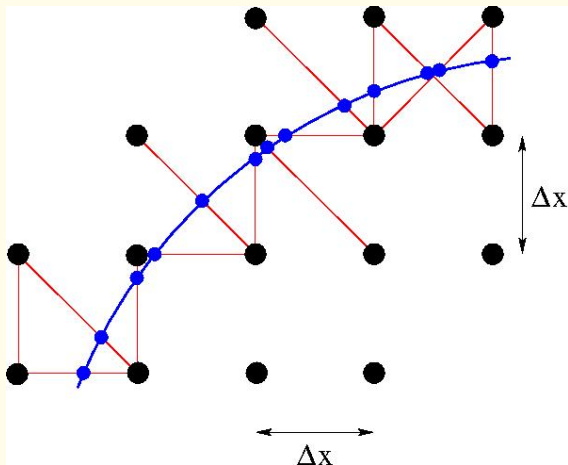
## boundary conditions : staircase approximation



Ed Llewellyn, Dunham university



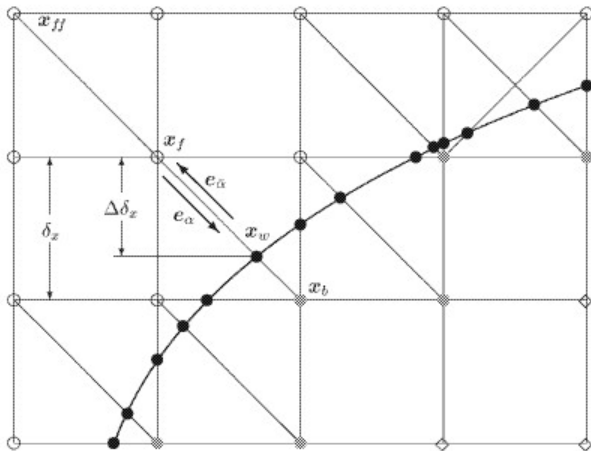
## boundary conditions : precise approach



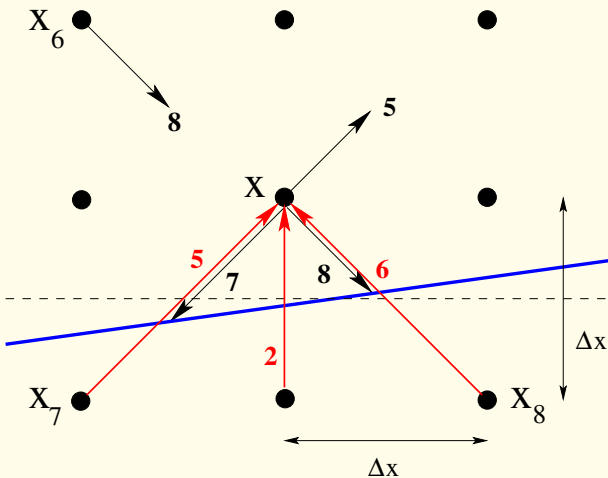
curved boundary: take into account all the **red** links

Bouzidi - Firdaouss - Lallemand boundary condition (2001)

## boundary conditions : precise approach (ii)



## boundary conditions : precise approach (iii)



## "ABCD" method: exact exponential expansion

$$f_j(x, t + \Delta t) = f_j^*(x - v_j \Delta t, t)$$

$$m_k(x, t + \Delta t) = \sum_j M_{kj} f_j^*(x - v_j \Delta t, t)$$

$$= \sum_{j\ell} M_{kj} (M^{-1})_{j\ell} m_\ell^*(x - v_j \Delta t, t) \quad \text{Taylor}$$

$$= \sum_{j\ell} M_{kj} (M^{-1})_{j\ell} \sum_{n=0}^{\infty} \frac{1}{n!} (-\Delta t \sum_{\alpha} v_j^{\alpha} \partial_{\alpha})^n m_\ell^*(x, t) \quad \text{exponential}$$

$$= \sum_{\ell} \sum_{n=0}^{\infty} \frac{1}{n!} \sum_j M_{kj} (-\Delta t \sum_{\alpha} v_j^{\alpha} \partial_{\alpha})^n (M^{-1})_{j\ell} m_\ell^*(x, t)$$

$$= \sum_{\ell} \left[ \sum_{n=0}^{\infty} \frac{1}{n!} (-\Delta t \Lambda)_{k\ell}^n \right] m_\ell^*(x, t)$$

$$= \sum_{\ell} \exp(-\Delta t \Lambda)_{k\ell} m_\ell^*(x, t)$$

$$= \left( \exp(-\Delta t \Lambda) m^*(x, t) \right)_k$$

# ABCD method for the analysis of a MRT scheme

two steps for one time iteration

(i) nonlinear relaxation  $m^* \equiv \begin{pmatrix} W^* \\ Y^* \end{pmatrix}$

$W^* = W$ ,  $Y^* = Y + S(\Phi(W) - Y)$ , relaxation diagonal matrix  $S$

(ii) linear advection  $f^* = M^{-1} m^*$ ,

$$f_j(x, t + \Delta t) = f_j^*(x - v_j \Delta t, t)$$

momentum-velocity operator matrix  $\Lambda \equiv M \text{diag} \left( \sum_{1 \leq \alpha \leq d} v^\alpha \partial_\alpha \right) M^{-1}$   
 advection operator in the basis of moments

exact exponential expression of the lattice Boltzmann scheme

$$m(x, t + \Delta t) = \exp(-\Delta t \Lambda) m^*(x, t)$$

$$\exp(-\Delta t \Lambda) = I - \Delta t \Lambda + \frac{\Delta t^2}{2} \Lambda^2 + O(\Delta t^2)$$

“ABCD” block decomposition  $\Lambda \equiv \begin{pmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{C} & \mathbf{D} \end{pmatrix} = \begin{pmatrix} 0 & \partial_x & 0 \\ \frac{2}{3} \lambda^2 \partial_x & 0 & \frac{1}{3} \partial_x \\ 0 & \lambda^2 \partial_x & 0 \end{pmatrix}$

$$\Lambda^2 = \begin{pmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{C} & \mathbf{D} \end{pmatrix} \begin{pmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{C} & \mathbf{D} \end{pmatrix} = \begin{pmatrix} \mathbf{A}^2 + \mathbf{B}\mathbf{C} & \mathbf{A}\mathbf{B} + \mathbf{B}\mathbf{D} \\ \mathbf{C}\mathbf{A} + \mathbf{D}\mathbf{C} & \mathbf{C}\mathbf{B} + \mathbf{D}^2 \end{pmatrix}$$

# ABCD method for the analysis of a MRT scheme (ii)

**analysis:** Chapman Enskog expansion of lattice Boltzmann schemes  
 Francis J. Alexander, Shiyi Chen, James D. Sterling (1993)  
 Guy McNamara and Berni Alder (1993), ...

$$\partial_t = \partial_{t_1} + \Delta t \partial_{t_2} + O(\Delta t^2)$$

revisited with the Taylor expansion and the “ABCD” method

general formal algorithm to determine

$$\Lambda \equiv \begin{pmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{C} & \mathbf{D} \end{pmatrix}$$

the **equivalent partial differential equations** of the scheme

$$\partial_{t_1} W + \Gamma_1 = 0, \quad \partial_{t_2} W + \Gamma_2 = 0$$

$$\Gamma_1 = \mathbf{A} W + \mathbf{B} \Phi(W)$$

$$Y = \Phi(W) + \Delta t S^{-1} \Psi_1 + O(\Delta t^2)$$

$$\Psi_1 = d\Phi(W) \cdot \Gamma_1 - (\mathbf{C} W + \mathbf{D} \Phi(W))$$

$$\Sigma \equiv S^{-1} - \frac{1}{2} \mathbf{I}, \text{ Hénon matrix } \Sigma = \text{diag}(\sigma_e, \sigma_x, \sigma_x, \sigma_q, \sigma_q, \sigma_h)$$

$$\Gamma_2 = \mathbf{B} \Sigma \Psi_1$$

fit the parameters of the scheme  $\Phi(W)$  and  $S$

to recover Navier Stokes at second order accuracy ?

# “ABCD” method: fourth order expansion

asymptotic expansion for the microscopic moments

$$Y = \Phi(W) + S^{-1} (\Delta t \Psi_1(W) + \Delta t^2 \Psi_2(W) + \Delta t^3 \Psi_3(W)) + O(\Delta t^4)$$

partial differential equation for the conserved moments

$$\partial_t = \partial_{t_1} + \Delta t \partial_{t_2} + \Delta t^2 \partial_{t_3} + \Delta t^3 \partial_{t_4} + O(\Delta t^4)$$

$$\partial_{t_1} W + \Gamma_1 = 0, \quad \partial_{t_2} W + \Gamma_2 = 0, \quad \partial_{t_3} W + \Gamma_3 = 0, \quad \partial_{t_4} W + \Gamma_4 = 0$$

third order terms

$$\Psi_2(W) = \Sigma d\Psi_1(W) \cdot \Gamma_1(W) + d\Phi(W) \cdot \Gamma_2(W) - D \Sigma \Psi_1(W)$$

$$\Gamma_3(W) = B \Sigma \Psi_2(W) + \frac{1}{12} B_2 \Psi_1(W) - \frac{1}{6} B d\Psi_1(W) \cdot \Gamma_1(W)$$

fourth order terms

$$\begin{aligned} \Psi_3(W) = & \Sigma d\Psi_1(W) \cdot \Gamma_2(W) + d\Phi(W) \cdot \Gamma_3(W) - D \Sigma \Psi_2(W) \\ & + \Sigma d\Psi_2(W) \cdot \Gamma_1(W) + \frac{1}{6} D d\Psi_1(W) \cdot \Gamma_1(W) \\ & - \frac{1}{12} D_2 \Psi_1(W) - \frac{1}{12} d(d\Psi_1(W) \cdot \Gamma_1) \cdot \Gamma_1(W) \end{aligned}$$

$$\begin{aligned} \Gamma_4(W) = & B \Sigma \Psi_3(W) + \frac{1}{4} B_2 \Psi_2(W) + \frac{1}{6} B D_2 \Sigma \Psi_1(W) \\ & - \frac{1}{6} A B \Psi_2(W) - \frac{1}{6} B (d(d\Phi \cdot \Gamma_1) \cdot \Gamma_2(W) \\ & + d(d\Phi \cdot \Gamma_2) \cdot \Gamma_1(W)) - \frac{1}{6} B \Sigma d(d\Psi_1(W) \cdot \Gamma_1) \cdot \Gamma_1(W) \end{aligned}$$

## D2Q9 for isothermal Navier Stokes ?

$$\partial_t \rho + \partial_x(\rho u) + \partial_y(\rho v) = 0$$

$$\partial_t(\rho u) + \partial_x(\rho u^2 + p) + \partial_y(\rho u v) = \partial_x \tau_{xx} + \partial_y \tau_{xy}$$

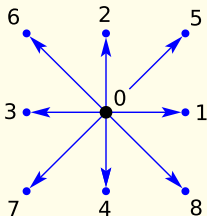
$$\partial_t(\rho v) + \partial_x(\rho u v) + \partial_y(\rho v^2 + p) = \partial_x \tau_{xy} + \partial_y \tau_{yy}$$

$$p = c_s^2 \rho$$

$$\tau_{xx} = 2\mu \partial_x u + (\zeta - \mu)(\partial_x u + \partial_y v)$$

$$\tau_{xy} = \mu(\partial_x v + \partial_y u)$$

$$\tau_{yy} = (\zeta - \mu)(\partial_x u + \partial_y v) + 2\mu \partial_y v$$



fit the **parameters** of the scheme !?

moments, equilibrium vector function, relaxation matrix



## D2Q9 for isothermal Navier Stokes ? (ii)

$$M = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & \lambda & 0 & -\lambda & 0 & \lambda & -\lambda & -\lambda & \lambda \\ 0 & 0 & \lambda & 0 & -\lambda & \lambda & \lambda & -\lambda & -\lambda \\ -4\lambda^2 & -\lambda^2 & -\lambda^2 & -\lambda^2 & -\lambda^2 & 2\lambda^2 & 2\lambda^2 & 2\lambda^2 & 2\lambda^2 \\ 0 & \lambda^2 & -\lambda^2 & \lambda^2 & -\lambda^2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \lambda^2 & -\lambda^2 & \lambda^2 & -\lambda^2 \\ 0 & -2\lambda^3 & 0 & 2\lambda^3 & 0 & \lambda^3 & -\lambda^3 & -\lambda^3 & \lambda^3 \\ 0 & 0 & -2\lambda^3 & 0 & 2\lambda^3 & \lambda^3 & \lambda^3 & -\lambda^3 & -\lambda^3 \\ 4\lambda^4 & -2\lambda^4 & -2\lambda^4 & -2\lambda^4 & -2\lambda^4 & \lambda^4 & \lambda^4 & \lambda^4 & \lambda^4 \end{bmatrix} \begin{matrix} \rho \\ J_x \\ J_y \\ \varepsilon \\ xx \\ xy \\ q_x \\ q_y \\ h \end{matrix}$$

two families of moments  $m \equiv \begin{pmatrix} W \\ Y \end{pmatrix}$ ,  $m = Mf$

conserved moments  $W \equiv (\rho, J_x = \rho u, J_y = \rho v)^t \in \mathbb{R}^N$

microscopic non-conserved moments

$$Y \equiv (\varepsilon, xx, xy, q_x, q_y, h)^t \in \mathbb{R}^{q-N}$$

equilibrium vector function  $Y^{\text{eq}} = \Phi(W)$

$$\mathbb{R}^N \ni W \mapsto \Phi(W) \in \mathbb{R}^{q-N}$$

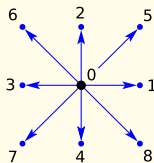
$\Phi = ??$

## ABCD method for the analysis of the D2Q9 scheme

momentum-velocity operator matrix

$$\Lambda = M \text{diag} \left( \sum_{1 \leq \alpha \leq d} v^\alpha \partial_\alpha \right) M^{-1} \equiv \begin{pmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{C} & \mathbf{D} \end{pmatrix}$$

for the isothermal D2Q9 scheme



$\rho$	$J_x$	$J_y$	$\epsilon$	$xx$	$xy$	$q_x$	$q_y$	$h$	
0	$\partial_x$	$\partial_y$	0	0	0	0	0	0	$\rho$
$\frac{2\lambda^2}{3} \partial_x$	0	0	$\frac{1}{6} \partial_x$	$\frac{1}{2} \partial_x$	$\partial_y$	0	0	0	$J_x$
$\frac{2\lambda^2}{3} \partial_y$	0	0	$\frac{1}{6} \partial_y$	$-\frac{1}{2} \partial_y$	$\partial_x$	0	0	0	$J_y$
0	$\lambda^2 \partial_x$	$\lambda^2 \partial_y$	0	0	0	$\partial_x$	$\partial_y$	0	$\epsilon$
0	$\frac{\lambda^2}{3} \partial_x$	$-\frac{\lambda^2}{3} \partial_y$	0	0	0	$-\frac{1}{3} \partial_x$	$\frac{1}{3} \partial_y$	0	$xx$
0	$\frac{2\lambda^2}{3} \partial_y$	$\frac{2\lambda^2}{3} \partial_x$	0	0	0	$\frac{1}{3} \partial_y$	$\frac{1}{3} \partial_x$	0	$xy$
0	0	0	$\frac{\lambda^2}{3} \partial_x$	$-\lambda^2 \partial_x$	$\lambda^2 \partial_y$	0	0	$\frac{1}{3} \partial_x$	$q_x$
0	0	0	$\frac{\lambda^2}{3} \partial_y$	$\lambda^2 \partial_y$	$\lambda^2 \partial_x$	0	0	$\frac{1}{3} \partial_y$	$q_y$
0	0	0	0	0	0	$\lambda^2 \partial_x$	$\lambda^2 \partial_y$	0	$h$

## D2Q9 cannot accurately simulate Navier Stokes

$\Phi$ : vector of moments at equilibrium

$$\Phi = (\Phi_\epsilon, \Phi_{xx}, \Phi_{xy}, \Phi_{qx}, \Phi_{qy}, \Phi_h)^t$$

linear system for the partial derivatives in  $\nabla_W \Phi$

the best we can do

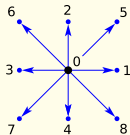
sound velocity without dimension  $c_s = \frac{1}{\sqrt{3}}$ :  $\rho(\rho) = \frac{\lambda^2}{3} \rho$

$$\Phi_\epsilon = -2\lambda^2 \rho + 3\rho(u^2 + v^2)$$

$$\Phi_{xx} = \rho(u^2 - v^2), \quad \Phi_{xy} = \rho uv$$

$$\Phi_{qx} = -\rho\lambda^2 u + 3\rho(u^2 + v^2)u, \quad \Phi_{qy} = -\rho\lambda^2 v + 3\rho(u^2 + v^2)v$$

shear viscosity  $\mu = \frac{\lambda}{3} \rho \sigma_x \Delta x$ , bulk viscosity  $\zeta = \frac{\lambda}{3} \rho \sigma_e \Delta x$

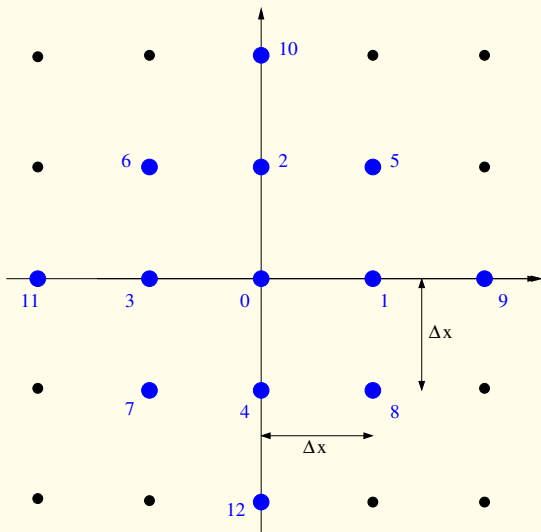


lattice Boltzmann = Navier Stokes + discrepancy

$$\Delta t (\Gamma_2)_J = - \left( \begin{array}{l} \partial_x \tau_{xx} + \partial_y \tau_{xy} \\ \partial_x \tau_{xy} + \partial_y \tau_{yy} \end{array} \right) + \sigma_x \Delta t \partial_x \left( \begin{array}{l} u^3 \partial_x \rho - v^3 \partial_y \rho + 3\rho(u^2 \partial_x u - v^2 \partial_y v) \\ -v^3 \partial_x \rho - u^3 \partial_y \rho - 3\rho(u^2 \partial_y u + v^2 \partial_x v) \end{array} \right) + \sigma_x \Delta t \partial_y \left( \begin{array}{l} -v^3 \partial_x \rho - u^3 \partial_y \rho - 3\rho(u^2 \partial_y u + v^2 \partial_x v) \\ -u^3 \partial_x \rho + v^3 \partial_y \rho + 3\rho(-u^2 \partial_x u + v^2 \partial_y v) \end{array} \right)$$



## D2Q13



$\rho$	0
$J_x$	1
$J_y$	1
$\varepsilon$	2
$xx$	2
$xy$	2
$q_x$	3
$q_y$	3
$r_x$	5
$r_y$	5
$h$	4
$x_{xe}$	4
$h_2$	6

D2Q13: momentum-velocity operator matrix  $\Lambda$ 

$$\Lambda = \begin{bmatrix} \rho & J_x & J_y & \varepsilon & xx & xy & q_x & q_y & r_x & r_y & h & x_{xe} & h_2 \\ 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * \partial_x & 0 & 0 & * \partial_x & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * \partial_y & 0 & 0 & * \partial_y & * \partial_y & * \partial_x & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & 0 \\ 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & * \partial_x & * \partial_y & * \partial_x & * \partial_y & 0 & 0 & 0 \\ 0 & * \partial_y & * \partial_x & 0 & 0 & 0 & * \partial_y & * \partial_x & * \partial_y & * \partial_x & 0 & 0 & 0 \\ 0 & 0 & 0 & * \partial_x & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & * \partial_x & * \partial_x & 0 \\ 0 & 0 & 0 & * \partial_y & * \partial_y & * \partial_x & 0 & 0 & 0 & 0 & * \partial_y & * \partial_y & 0 \\ 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & * \partial_x & * \partial_x & * \partial_x \\ 0 & 0 & 0 & 0 & * \partial_y & * \partial_x & 0 & 0 & 0 & 0 & * \partial_y & * \partial_y & * \partial_y \\ 0 & 0 & 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & * \partial_x & * \partial_y & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & * \partial_x & * \partial_y & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & 0 & 0 & 0 \end{bmatrix}$$

## D2Q13 for isothermal Navier Stokes

equilibrium vector function

$$\Phi = (\Phi_\varepsilon, \Phi_{xx}, \Phi_{xy}, \Phi_{qx}, \Phi_{qy}, \Phi_{rx}, \Phi_{ry}, \Phi_h, \Phi_{xxe}, \Phi_{h2})^t$$

$$\Phi_{xx} = \rho(u^2 - v^2),$$

$$\Phi_{xy} = \rho u v$$

$$\Phi_\varepsilon = 13 \rho |\mathbf{u}|^2 + 26 \rho - 28 \rho \lambda^2$$

the sound velocity  $c_s$  is not constrained:  $\rho = \lambda^2 c_s^2 \rho$

$$\Phi_{qx} = \rho (|\mathbf{u}|^2 + 4 \lambda^2 c_s^2 - 3 \lambda^2) u$$

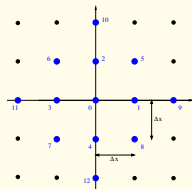
$$\Phi_{qy} = \rho (|\mathbf{u}|^2 + 4 \lambda^2 c_s^2 - 3 \lambda^2) v$$

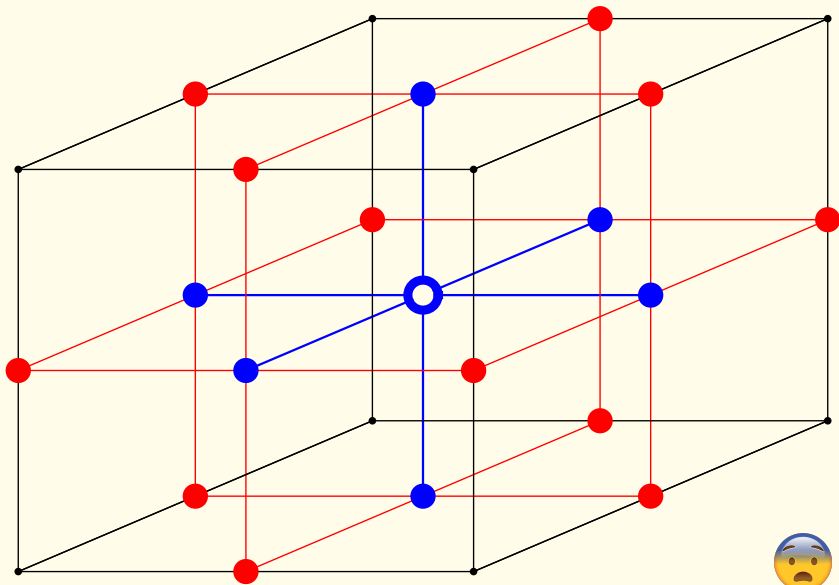
$$\Phi_{rx} = \rho \left( -\frac{7}{6} \lambda^2 u^2 - 7 \lambda^2 v^2 - \frac{21}{2} \lambda^4 c_s^2 + \frac{31}{6} \lambda^4 \right) u$$

$$\Phi_{ry} = \rho \left( -7 \lambda^2 u^2 - \frac{7}{6} \lambda^2 v^2 - \frac{21}{2} \lambda^4 c_s^2 + \frac{31}{6} \lambda^4 \right) v$$

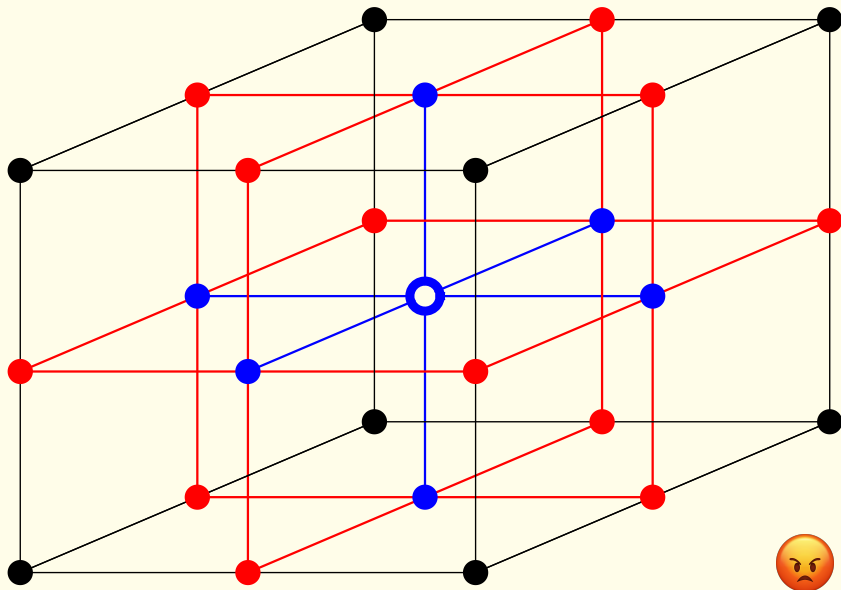
$$\mu = \rho \sigma_x \lambda c_s^2 \Delta x, \quad \zeta = \rho \sigma_e \lambda c_s^2 \Delta x$$

$$\begin{aligned} \text{lattice Boltzmann} &= \text{Navier Stokes} \\ \Delta t (\Gamma_2)_J &= - \begin{pmatrix} \partial_x \tau_{xx} + \partial_y \tau_{xy} \\ \partial_x \tau_{xy} + \partial_y \tau_{yy} \end{pmatrix} \end{aligned}$$



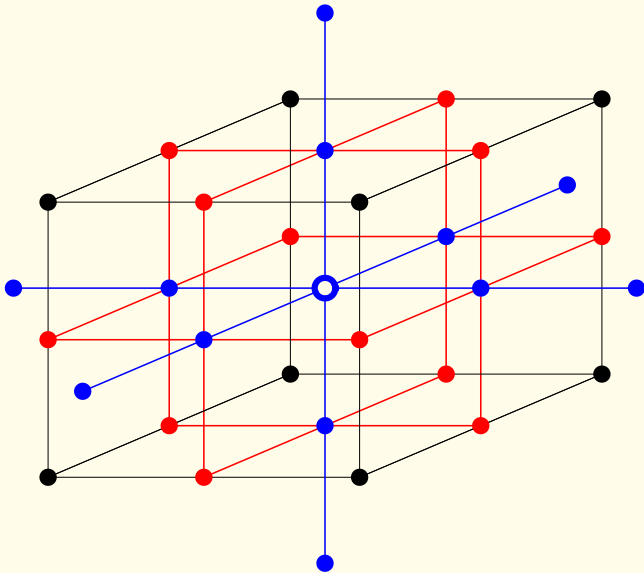


## D3Q27





## D3Q33



## D3Q33: moments

 $\rho, j_x, j_y, j_z$ 

4 conserved

 $\varepsilon$ 

6 of degree 2: fit the Euler equations

 $xx, ww$  $xy, yz, zx$  $q_x, q_y, q_z$ 

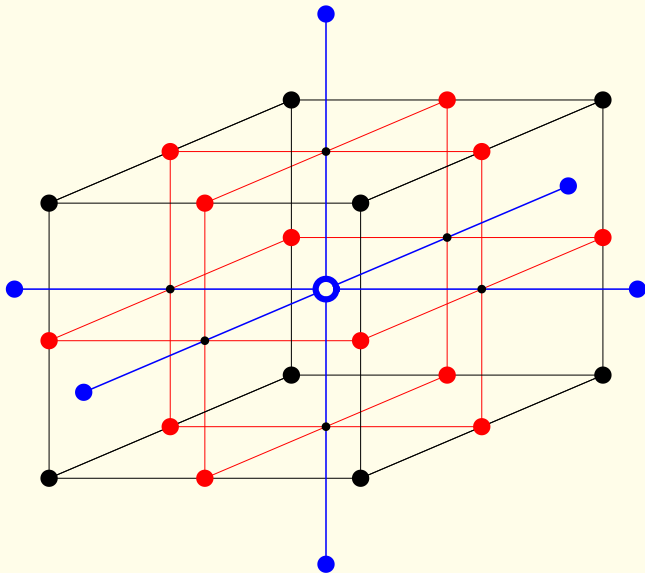
13 to fit the viscous terms

 $x yz, y zx, z xy$  $xyz$  $r_x, r_y, r_z$  $t_x, t_y, t_z$  $xx_e, ww_e$ 

10 without any influence

 $xx_h, ww_h$  $xy_e, yz_e, zx_e$  $hh, h_2, h_4$ 

## D3Q27-2 of Lallemand, d'Humières, Luo and Rubinstein 67



## D3Q27-2: moments

$\rho, j_x, j_y, j_z$  4 conserved

$\epsilon$  6 of degree 2: fit the Euler equations

$xx, ww$

$xy, yz, zx$

$q_x, q_y, q_z$  10 to fit the viscous terms

$x yz, y zx, z xy$

$xyz$

$r_x, r_y, r_z$

$hh$  7 without influence on the Navier Stokes equations

$xx_e, ww_e$

$xy_e, yz_e, zx_e$

$h^2$

## D3Q27-2 allows to recover isothermal Navier Stokes!

isothermal flow:  $p \equiv c_s^2 \rho$ ,  $c_s$  is *a priori* not imposed

$$\Phi_\varepsilon = \rho (3 |\mathbf{u}|^2 + 9 c_s^2 - 8 \lambda^2)$$

$$\Phi_{xx} = \rho (2 u^2 - v^2 - w^2)$$

$$\Phi_{yy} = \rho (v^2 - w^2)$$

$$\Phi_{xy} = \rho u v, \quad \Phi_{yz} = \rho v w, \quad \Phi_{zx} = \rho w u$$

$$\Phi_{qx} = \rho u (|\mathbf{u}|^2 + 5 c_s^2 - 3 \lambda^2)$$

$$\Phi_{qy} = \rho v (|\mathbf{u}|^2 + 5 c_s^2 - 3 \lambda^2)$$

$$\Phi_{qz} = \rho w (|\mathbf{u}|^2 + 5 c_s^2 - 3 \lambda^2)$$

$$\Phi_{x\ yz} = \rho u (v^2 - w^2)$$

$$\Phi_{y\ zx} = \rho v (w^2 - u^2)$$

$$\Phi_{z\ xy} = \rho w (u^2 - v^2)$$

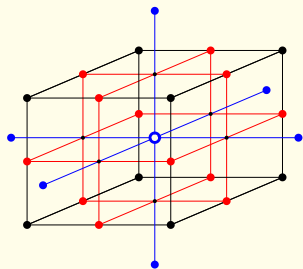
$$\Phi_{xyz} = \rho u v w$$

$$\Phi_{rx} = \rho u \lambda^2 (5 \lambda^2 - 9 c_s^2 - (u^2 + 3 v^2 + 3 w^2))$$

$$\Phi_{ry} = \rho v \lambda^2 (5 \lambda^2 - 9 c_s^2 - (v^2 + 3 w^2 + 3 u^2))$$

$$\Phi_{rz} = \rho w \lambda^2 (5 \lambda^2 - 9 c_s^2 - (w^2 + 3 u^2 + 3 v^2))$$

viscosities  $\mu = \rho c_s^2 \sigma_x \Delta t$ ,  $\zeta = \frac{2}{3} \rho c_s^2 \sigma_e \Delta t$



# Navier Stokes with conservation of energy

... in one space dimension

conserved variables  $\rho, J \equiv \rho u, E = \frac{1}{2} \rho u^2 + \rho e$

polytropic perfect gas  $p = (\gamma - 1) \rho e, e = c_v T, \gamma = \frac{c_p}{c_v}$

Prandtl number  $Pr = \frac{\mu c_p}{\kappa}$

mass conservation  $\partial_t \rho + \partial_x(\rho u) = 0$

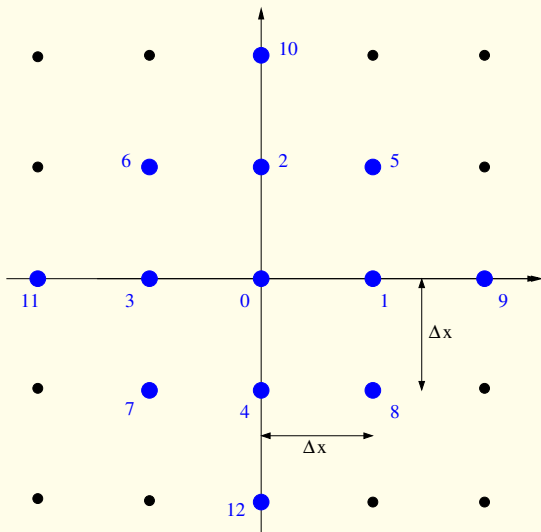
momentum conservation  $\partial_t(\rho u) + \partial_x(\rho u^2 + p) - \partial_x(\mu \partial_x u) = 0$

energy conservation  $\partial_t E + \partial_x(E u + p u) - \partial_x(\mu u \partial_x u) - \frac{\gamma}{Pr} \partial_x(\mu \partial_x e) = 0$

Fourier law of heat dissipation  $-\frac{\gamma}{Pr} \partial_x(\mu \partial_x e)$

viscous work  $\partial_x(\mu u \partial_x u)$

## D2Q13



$\rho$	0
$J_x$	1
$J_y$	1
$\varepsilon$	2
$xx$	2
$xy$	2
$q_x$	3
$q_y$	3
$r_x$	5
$r_y$	5
$h$	4
$x_{xe}$	4
$h_2$	6

D2Q13: previous operator matrix  $\Lambda$  for isothermal

$$\Lambda = \begin{bmatrix} \rho & J_x & J_y & \varepsilon & xx & xy & q_x & q_y & r_x & r_y & h & x_{xe} & h_2 \\ 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * \partial_x & 0 & 0 & * \partial_x & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * \partial_y & 0 & 0 & * \partial_y & * \partial_y & * \partial_x & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & 0 \\ 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & * \partial_x & * \partial_y & * \partial_x & * \partial_y & 0 & 0 & 0 \\ 0 & * \partial_y & * \partial_x & 0 & 0 & 0 & * \partial_y & * \partial_x & * \partial_y & * \partial_x & 0 & 0 & 0 \\ 0 & 0 & 0 & * \partial_x & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & * \partial_x & * \partial_x & 0 \\ 0 & 0 & 0 & * \partial_y & * \partial_y & * \partial_x & 0 & 0 & 0 & 0 & * \partial_y & * \partial_y & 0 \\ 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & * \partial_x & * \partial_x & * \partial_x \\ 0 & 0 & 0 & 0 & * \partial_y & * \partial_x & 0 & 0 & 0 & 0 & * \partial_y & * \partial_y & * \partial_y \\ 0 & 0 & 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & * \partial_x & * \partial_y & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & * \partial_x & * \partial_y & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & 0 & 0 & 0 \end{bmatrix}$$

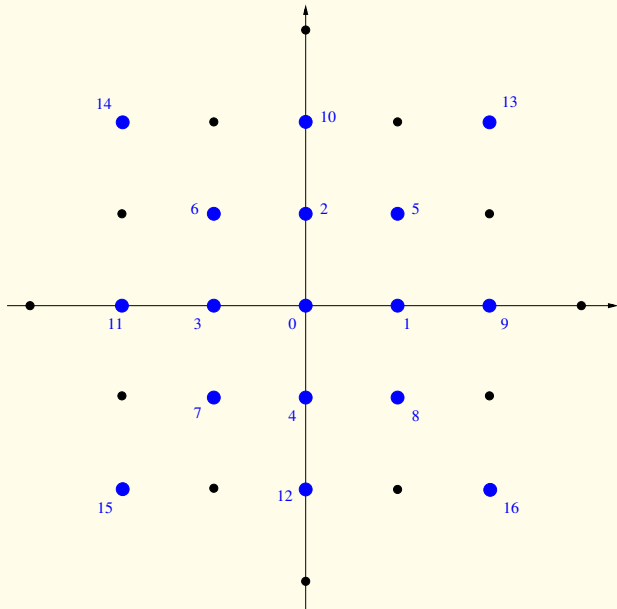


D2Q13: momentum-velocity operator matrix  $\Lambda$ 

$$\Lambda = \begin{bmatrix} \rho & J_x & J_y & \varepsilon & xx & xy & q_x & q_y & r_x & r_y & h & x_{xe} & h_2 \\ 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * \partial_x & 0 & 0 & * \partial_x & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ * \partial_y & 0 & 0 & * \partial_y & * \partial_y & * \partial_x & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & 0 \\ 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & * \partial_x & * \partial_y & * \partial_x & * \partial_y & 0 & 0 & 0 \\ 0 & * \partial_y & * \partial_x & 0 & 0 & 0 & * \partial_y & * \partial_x & * \partial_y & * \partial_x & 0 & 0 & 0 \\ 0 & 0 & 0 & * \partial_x & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & * \partial_x & * \partial_x & 0 \\ 0 & 0 & 0 & * \partial_y & * \partial_y & * \partial_x & 0 & 0 & 0 & 0 & * \partial_y & * \partial_y & 0 \\ 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & 0 & 0 & 0 & 0 & * \partial_x & * \partial_x & * \partial_x \\ 0 & 0 & 0 & 0 & * \partial_y & * \partial_x & 0 & 0 & 0 & 0 & * \partial_y & * \partial_y & * \partial_y \\ 0 & 0 & 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & * \partial_x & * \partial_y & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & * \partial_x & * \partial_y & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & * \partial_x & * \partial_y & 0 & 0 & 0 \end{bmatrix}$$



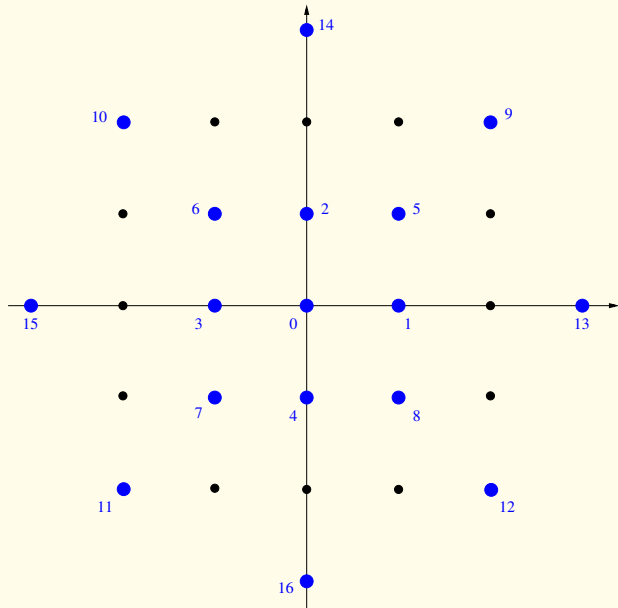
## D2Q17



$\rho$	0
$J_x$	1
$J_y$	1
$\varepsilon$	2
$xx$	2
$xy$	2
$q_x$	3
$q_y$	3
$r_x$	5
$r_y$	5
$s_x$	7
$s_y$	7
$h$	4
$x_{xe}$	4
$x_{ye}$	4
$h_3$	6
$h_4$	8



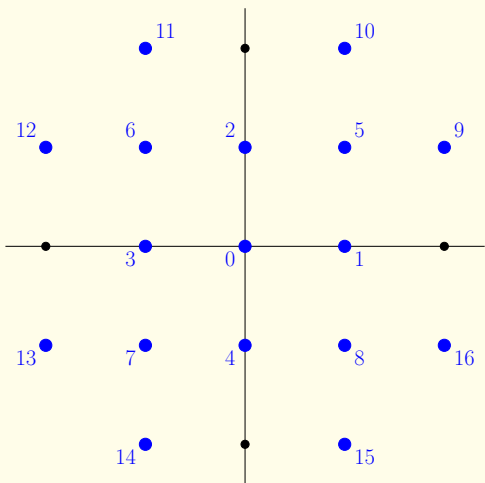
## D2V17 of Paulo Philippi and Luiz Hegele



$\rho$	0
$J_x$	1
$J_y$	1
$\varepsilon$	2
$xx$	2
$xy$	2
$q_x$	3
$q_y$	3
$r_x$	5
$r_y$	5
$s_x$	7
$s_y$	7
$h$	4
$x_{xe}$	4
$x_{ye}$	4
$h_2$	6
$h_3$	8



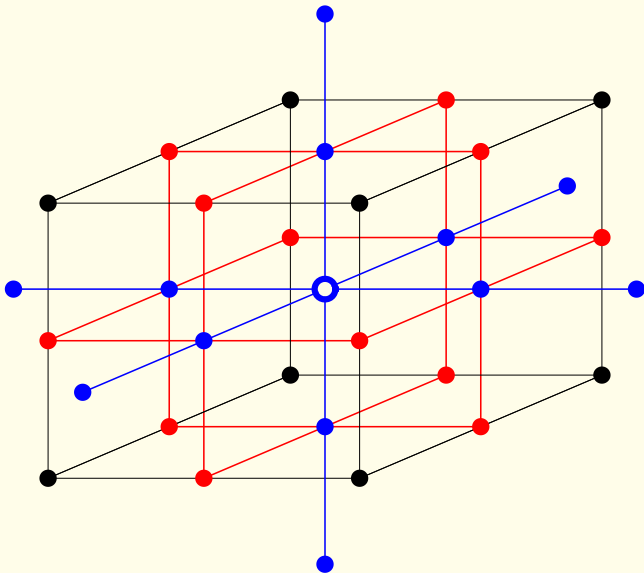
## D2W17 of Pierre Lallemand



$\rho$	0
$J_x$	1
$J_y$	1
$\varepsilon$	2
$xx$	2
$xy$	2
$q_x$	3
$q_y$	3
$r_x$	5
$r_y$	5
$x_{xe}$	4
$x_{ye}$	4
$x_{y2}$	4
$y_{x2}$	4
$h$	4
$x_{xxy}$	4
$h_3$	6



## D3Q33



## D3Q33: moments

 $\rho, j_x, j_y, j_z, \varepsilon$ 

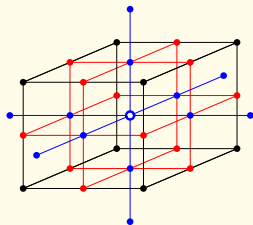
5 conserved

 $xx, ww$ 

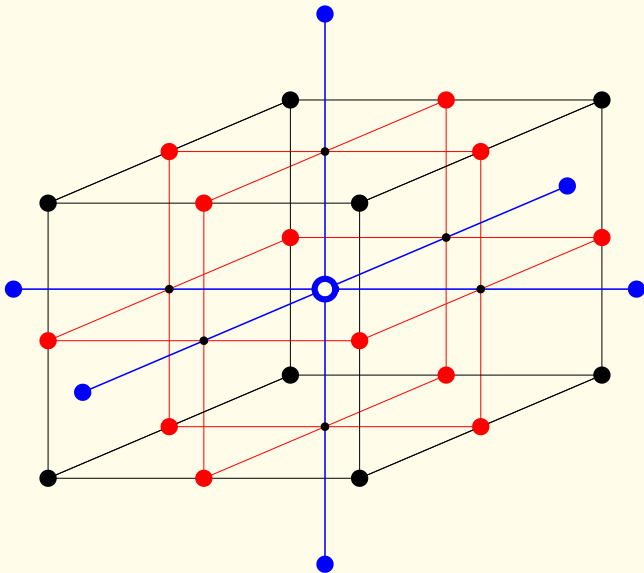
8 to fit the Euler equations

 $xy, yz, zx$  $q_x, q_y, q_z$  $x yz, y zx, z xy$  16 to fit the viscous terms $xyz$  $r_x, r_y, r_z$  $t_x, t_y, t_z$  $xx_e, ww_e$  $xy_e, yz_e, zx_e$  $hh$  $xx_h, ww_h$ 

4 without any influence

 $h^3, h^4$ 

## D3Q27-2



## D3Q27-2: moments

 $\rho, j_x, j_y, j_z, \varepsilon$ 

5 conserved

 $xx, ww$ 

8 to fit the Euler equations

 $xy, yz, zx$  $q_x, q_y, q_z$  $x yz, y zx, z xy$ 

13 to fit the viscous terms

 $xyz$  $r_x, r_y, r_z$  $hh$  $xx_e, ww_e$  $xy_e, yz_e, zx_e$  $h3$ 

1 without influence on the Navier Stokes equations



## D3Q27-2: equilibrium vector function

$$\rho = \frac{2}{3} \rho e, \text{ then } \gamma \equiv \frac{c_p}{c_v} = \frac{5}{3}$$

$$\Phi_{xx} = \rho(2u^2 - v^2 - w^2), \quad \Phi_{ww} = \rho(v^2 - w^2)$$

$$\Phi_{xy} = \rho uv, \quad \Phi_{yz} = \rho vw, \quad \Phi_{zx} = \rho wu$$

$$\Phi_{qx} = \rho u \xi_q, \quad \Phi_{qy} = \rho v \xi_q, \quad \Phi_{qz} = \rho w \xi_q, \quad \xi_q = |\mathbf{u}|^2 + \frac{10}{3} e - 3 \lambda^2$$

$$\Phi_{x yz} = \rho u(v^2 - w^2), \quad \Phi_{y zx} = \rho v(w^2 - u^2), \quad \Phi_{z xy} = \rho w(u^2 - v^2)$$

$$\Phi_{xyz} = \rho uvw$$

$$\Phi_{rx} = \rho u \lambda^2 \left( -(u^2 + 3v^2 + 3w^2) - 6e + 5\lambda^2 \right)$$

$$\Phi_{ry} = \rho v \lambda^2 \left( -(3u^2 + v^2 + 3w^2) - 6e + 5\lambda^2 \right)$$

$$\Phi_{rz} = \rho w \lambda^2 \left( -(3u^2 + 3v^2 + w^2) - 6e + 5\lambda^2 \right)$$

$$\Phi_{xxe} = \rho(2u^2 - v^2 - w^2) \left( \frac{9}{8} |\mathbf{u}|^2 + \frac{21}{4} e - \frac{17}{4} \lambda^2 \right)$$

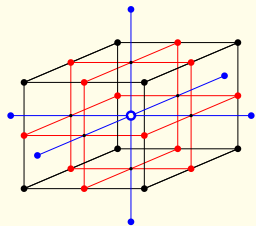
$$\Phi_{wwe} = \rho(v^2 - w^2) \left( \frac{9}{8} |\mathbf{u}|^2 + \frac{21}{4} e - \frac{17}{4} \lambda^2 \right)$$

$$\Phi_{hh} = \rho \left( \frac{3}{2} |\mathbf{u}|^4 + 10(|\mathbf{u}|^2 + e)e - 15\lambda^2 \left( \frac{1}{2} |\mathbf{u}|^2 + e \right) + 8\lambda^4 \right)$$

$$\Phi_{xye} = \rho uv \beta_e, \quad \Phi_{yze} = \rho vw \beta_e, \quad \Phi_{zxe} = \rho wu \beta_e, \quad \beta_e = 3|\mathbf{u}|^2 + 14e - 8\lambda^2$$

$$\text{viscosities: } \mu = \frac{2}{3} \rho e \sigma_x \Delta t, \quad \zeta = 0$$

$$\sigma_x = \sigma_q, \text{ then Prandtl number: } Pr = 1$$



# Conclusion

analysis of Multiple Relaxation Times lattice Boltzmann schemes  
with the Taylor expansion method and the ABCD approach:

generalization of the Chapman Enskog methodology



inverse problem for Navier Stokes  $\Phi(W) = ?$ ,  $S = ?$

isothermal Navier Stokes

D3Q27 has a discrepancy for isothermal Navier Stokes



D3Q27-2 available for isothermal Navier Stokes



thermal Navier Stokes

we must impose  $\gamma \equiv \frac{c_p}{c_v} = 2$  (2d),  $\gamma = \frac{5}{3}$  (3d)

and a Prandtl number satisfying  $Pr = 1$



D3Q27-2 available for thermal Navier Stokes



stability has not been studied in this contribution



numerical experiments are welcomed!

# Formal calculus with SageMath



SageMath: free open-source mathematics software system  
licensed under the GNU General Public License.

[www.sagemath.org](http://www.sagemath.org)

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# Merci de votre attention !

