



The lattice-Boltzmann Method

Introduction

Gunther Brenner

Institute of Applied Mechanics
Clausthal University

ParCFD, Antalya, 21 May 2007



Part 1: LBM Theorie

- Introduction
 - classification
 - top-down versus bottom-up
- development
 - cellular automata
 - HPP, FHP and LGA
- From LGA to LBA/LBM
 - comparison
- LBM in detail
 - from Boltzmann to Navier Stokes
 - discrete Boltzmann equation
 - lattice BGK method



Part 2: LBM in practice

- Lattice Boltzmann algorithm
- Boundary Conditions
- Implementation



Part 3: LBM - modeling of complex fluids

Prof. Manfred Krafczyk, TU Braunschweig

Tuesday, 22.5.07

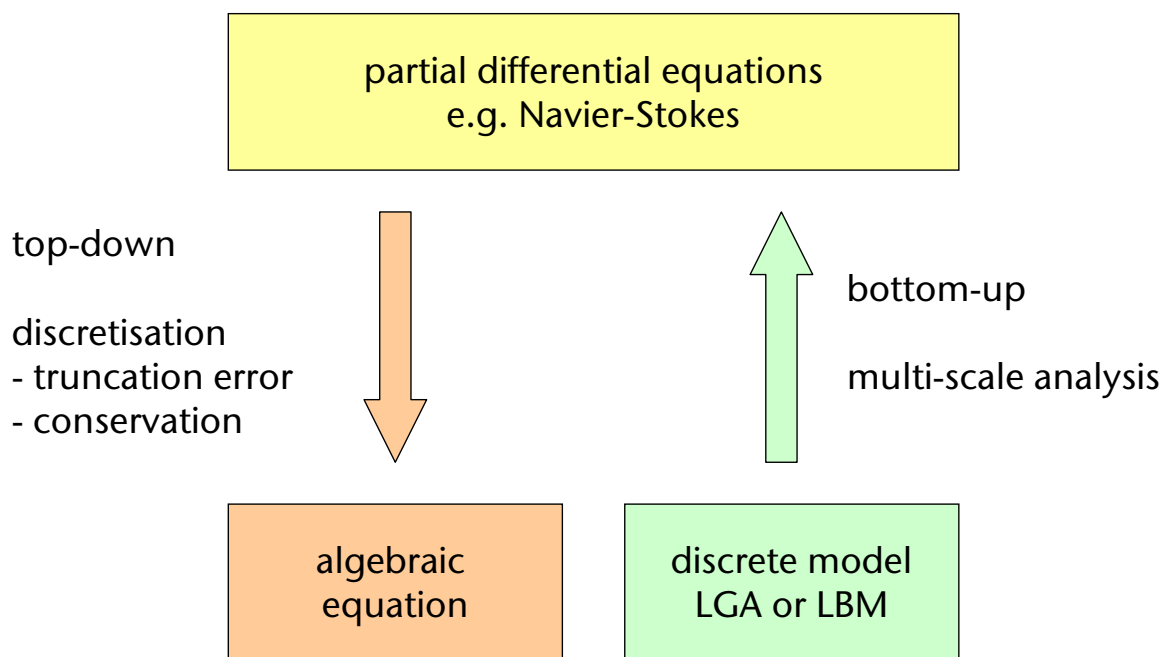
Part 4: LBM - Parallel and HPC issues

Dr. Gerhard Wellein, RRZE Erlangen,
Dr. Peter Lammers, RUS Stuttgart
Thomas Zeiser, RRZE Erlangen

Wednesday, 23.5.07

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top-down vs. bottom-up

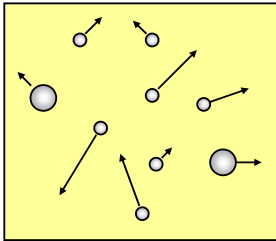
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$$\begin{aligned} \partial_t \rho + \partial_{x_j} \rho u_j &= 0 \\ \partial_t \rho u_i + \partial_{x_j} \Pi_{ij} &= 0 \\ \partial_t \rho e + \partial_{x_j} E_j &= 0 \end{aligned} \quad \begin{aligned} \Pi_{ij}(\mathbf{x}, t) &= \rho u_i u_j + \sigma_{ij}(\mathbf{x}, t) \\ \sigma_{ij} &\equiv -p \delta_{ij} + \tau_{ij} \end{aligned}$$

Balance of
 - Mass
 - Momentum
 - Energy

$$\partial_t f + \mathbf{c} \partial_{\mathbf{x}} f + \mathbf{K} \partial_{\mathbf{c}} f = Q(f)$$

Boltzmann equation
 - two particle collisions
 - molecular chaos hypothesis
 - external forces // collisions

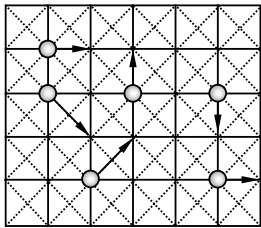


Classical mechanics
 - Hamiltons equation
 - Liouville equation

Molecular Dynamics methods
 Direct Simulation Monte Carlo

Classification

Ensemble average
 Chapman-Enskog
 in discrete system



lattice-gas equation

abstraction

Makro-level

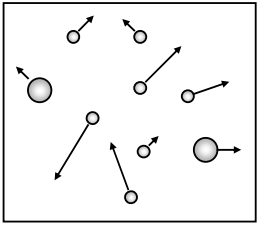
$$p, \rho, \bar{u}, \nu$$

Continuum conservation eqs.
 e.g. Navier-Stokes

Meso-level

Ensemble average
 Chapman-Enskog

Mikro-level

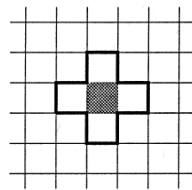


→ Boltzmann equation

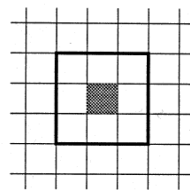
Classification

- cellular automata (CA)

- idealized physical system
 - state defined at discrete times and locations
 - finite levels of discrete states
- simultaneous update of state variables in discrete time steps
- deterministic and homogeneous rules of update
- rules depend on neighborhood states



Neumann



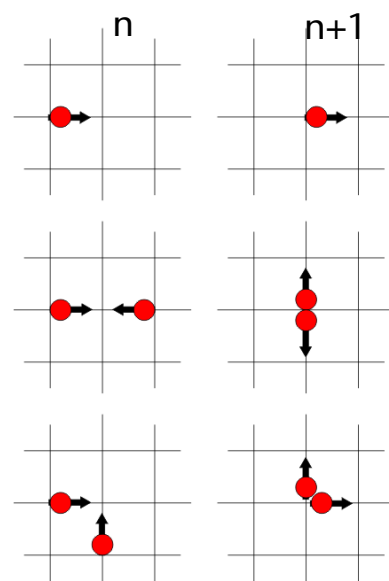
Moore

cellular automata

- lattice gas automata
- origin: Hardy, de Pazzi und Pomeau (1976)

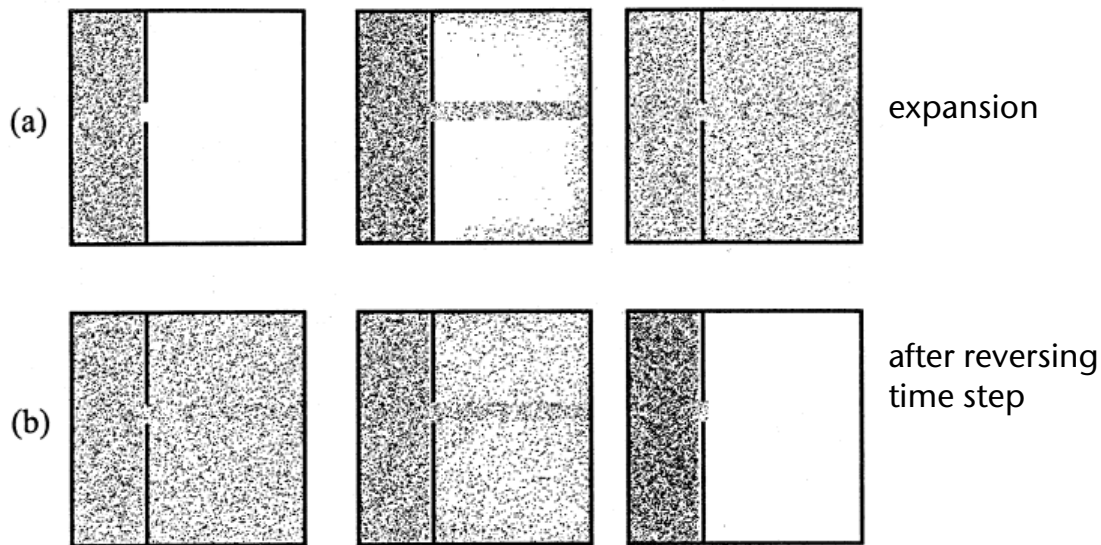
- Cartesian grid
- propagation along grid links
4 directions corresponding to 4 discrete states
- max. 1 bit each direction each node
- simple collision rules

„no collision“
 „head on collision“
 „transparent collision“



cellular automata: HPP

example HPP LGA - Chopard (1996)

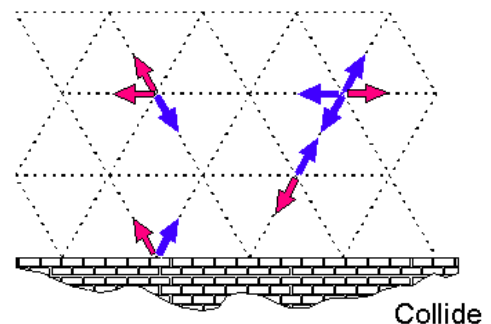


cellular automata: HPP

two dimensional **Lattice-Gas** Automata
FHP - Frisch, Hasslacher, Pomeau

$$n_\alpha(t + \tau, \vec{x} + \tau \vec{c}_\alpha) - n_\alpha(t, \vec{x}) = \Delta_\alpha(n_\alpha), \quad \alpha = 0..6$$

1. Step: Propagation Fluid- Particle
2. Step : Collision Partikel / Particle Particle / Wall
3. Step : Ensemble Average – Pressure, density, fluxes, ...



$$f_\alpha = \langle n_\alpha \rangle = \begin{cases} \text{Density:} & \rho = \sum_\alpha f_\alpha \\ \text{Massflux:} & \rho \mathbf{u} = \sum_\alpha \mathbf{c}_\alpha f_\alpha \end{cases}$$

cellular automata: LGA FHP

- Relation to macroscopic magnitudes

$$\frac{\partial \rho}{\partial t} + \nabla(\rho \mathbf{u}) = 0$$

$$\frac{\partial \mathbf{u}}{\partial t} + \boxed{g(\rho)} (\mathbf{u} \nabla) \mathbf{u} = -\frac{1}{\rho} \nabla p + \nu \Delta \mathbf{u}$$

$$p = c_s^2 \rho$$

$g(\rho)$ Nonlinear scaling term

cellular automata: LGA FHP

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Lattice-Gas Automata – some properties

- ☺ guarantees conservation principles at micro-level
 - ☺ quite simple algorithm
 - ☺ only Boolean operations, no truncation error, no error propagation
 - ☺ unconditionally stable, though explicit in time
 - ☹ solution is noisy due to averaging in finite ensemble
 - ☹ viscosity hard to control and prescribed by collision model
 - ☹ nonlinear scaling term in advection term is unphysical
 - ☹ no chance for “healing”, just symptomatic treatment
- ⇒ lattice-Boltzmann method (McNamara and Zanetti)

cellular automata

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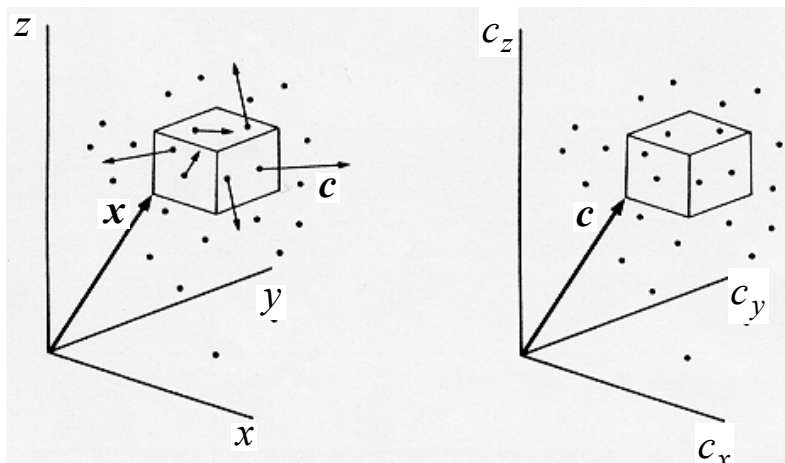
From lattice-Gas to lattice-Boltzmann

lattice Gas	lattice Boltzmann
<ul style="list-style-type: none"> ▪ diskrete (Boolsche) states $n_\alpha(\mathbf{x}, t)$	<ul style="list-style-type: none"> ▪ continuous distribution functions $f_\alpha(\mathbf{x}, t) = \langle n_\alpha(\mathbf{x}, t) \rangle$
<ul style="list-style-type: none"> ▪ collision rules 	<ul style="list-style-type: none"> ▪ relaxation term
<ul style="list-style-type: none"> ▪ unconditionally stable 	<ul style="list-style-type: none"> ▪ conditionally stable

LGA and LBA

- Boltzmann equation

$$\partial_t f + \mathbf{c} \partial_{\mathbf{x}} f + \mathbf{K} \partial_{\mathbf{c}} f = Q(f) \quad f = f(t, \mathbf{x}, \mathbf{c})$$



From Boltzmann to NS equation

- Boltzmann equation

$$\partial_t f + \mathbf{c} \partial_{\mathbf{x}} f + K \partial_{\mathbf{c}} f = Q(f) \quad f = f(t, \mathbf{x}, \mathbf{c})$$

- Invariants

$$\psi_k = (m, m\mathbf{c}, \frac{1}{2}m\mathbf{c}^2)$$

- Moments of distribution functions

$$\begin{aligned} \int_{\mathbf{c}} f m d\mathbf{c} &= \rho(t, \mathbf{x}) \\ \int_{\mathbf{c}} f m \mathbf{c} d\mathbf{c} &= \rho \mathbf{u}(t, \mathbf{x}) \\ \int_{\mathbf{c}} f \frac{1}{2} m \mathbf{c}^2 d\mathbf{c} &= \rho e(t, \mathbf{x}) \end{aligned}$$

From Boltzmann to NS equation

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- Boltzmann equation

$$\partial_t f + \mathbf{c} \partial_{\mathbf{x}} f + K \partial_{\mathbf{c}} f = \boxed{Q(f)} \quad f = f(t, \mathbf{x}, \mathbf{c})$$

- Invariants of collision term

$$\int_{\mathbf{c}} \boxed{Q(f)} \psi_k(\mathbf{c}) d\mathbf{c} = 0, \quad \psi_k = (m, m\mathbf{c}, \frac{1}{2}m\mathbf{c}^2)$$

From Boltzmann to NS equation

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- Integration of Boltzmann equation

$$\int_{\mathbf{c}} \psi_k (\partial_t f + \mathbf{c} \partial_x f) d\mathbf{c} = 0$$

$$\begin{aligned} \psi_0 = m: \quad \partial_t \rho + \partial_x \rho \mathbf{u} &= 0 & \partial_t \rho + \partial_{x_j} \rho u_j &= 0 \\ \psi_{1..3} = m\mathbf{c}: \quad \partial_t \rho \mathbf{u} + \partial_x \Pi &= 0 & \partial_t \rho u_i + \partial_{x_j} \Pi_{ij} &= 0 \\ \psi_4 = \frac{1}{2} m \mathbf{c}^2: \quad \partial_t \rho e + \partial_x \mathbf{E} &= 0 & \partial_t \rho e + \partial_{x_j} E_j &= 0 \end{aligned}$$

$$\Pi_{ij}(x, t) = m \int_{\mathbf{c}} c_i c_j f d\mathbf{c} \quad E_i(x, t) = \frac{1}{2} m \int_{\mathbf{c}} c_i \mathbf{c}^2 f d\mathbf{c}$$

From Boltzmann to NS equation

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- Decomposition of the velocity $\mathbf{c}_i = \mathbf{u}_i + \mathbf{w}_i$

$$\Pi_{ij}(x, t) = \rho u_i u_j + \underbrace{\rho \int_{\mathbf{c}} w_i w_j f d\mathbf{c}}_{\sigma_{ij} = p \delta_{ij} + \tau_{ij}}$$

- Maxwell distribution (equilibrium)

$$f^{eq} = \frac{\rho}{(2\pi c_s^2)^{\frac{3}{2}}} \cdot \exp\left(-\frac{(\mathbf{c} - \mathbf{u})^2}{2c_s^2}\right) \quad c_s^2 = RT$$

- “Macroscopic” momentum equation of inviscid flow

$$\partial_t \rho u_i + \partial_{x_j} (\rho u_i u_j) = -\partial_{x_j} (c_s^2 \rho \delta_{ij}) \quad p = c_s^2 \rho$$

From Boltzmann to NS equation

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- Solution of Boltzmann equation:
H-theorem and Maxwell distribution results in Krook equation
(BGK Approximation)

$$\partial_t f + \mathbf{c} \partial_x f = \frac{1}{\tau} (f^{eq} - f)$$

- Chapman-Enskog Expansion

$$f = f^{eq} + \varepsilon f^{(1)} + \varepsilon^2 f^{(2)} + \dots$$

$$\tau_{ij}(\mathbf{x}, t) = -\tau \rho RT \left(\underbrace{\partial_{x_i} u_j + \partial_{x_j} u_i - \frac{2}{3} \partial_{x_k} u_k \delta_{ij}}_{v \sim \tau c_s^2} \right)$$



- Energy flux

$$E_i(\mathbf{x}, t) = \underbrace{\frac{1}{2} \rho u^2 u_i + \frac{1}{2} \rho u_i \int_c \mathbf{w}^2 f d\mathbf{c}}_{\text{convective transport}} + \underbrace{\rho u_i \int_c w_i w_j f d\mathbf{c}}_{\text{work of } \sigma} + \underbrace{\frac{1}{2} \rho \int_c \mathbf{w}^2 w_j f d\mathbf{c}}_{\text{heatflux}}$$

- “Macroscopic” energy equation

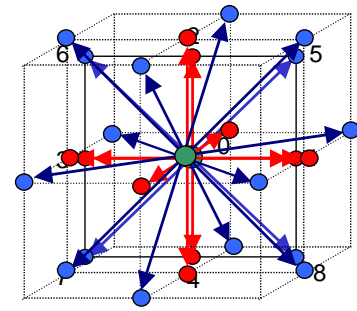
$$\partial_t \rho e + \partial_{x_j} u_j (\rho e + p) = -\partial_{x_j} (u_i \tau_{ij} + q_j)$$

$$q_j(\mathbf{x}, t) = -\frac{5}{2} \frac{k}{m} \tau \rho RT \partial_{x_j} T$$



- Representation in discrete velocities

$$f(t, \mathbf{x}, \mathbf{c}) \Rightarrow \tilde{f}(t, \mathbf{x}, \mathbf{e}_\alpha) = f_\alpha(t, \mathbf{x})$$



D3Q19

- Velocity-discrete Boltzmann Equation

$$\partial_t f_\alpha + \mathbf{e}_\alpha \partial_x f_\alpha = \frac{1}{\tau} (f_\alpha^{eq} - f_\alpha) \quad (\text{STR Approximation})$$

- Lattice Boltzmann Equation

for $\mathbf{e}_\alpha \Delta t = \Delta \mathbf{x}$

$$f_\alpha(t + \Delta t, \mathbf{x}) - f_\alpha(t, \mathbf{x}) + \mathbf{e}_\alpha \frac{\Delta t}{\Delta \mathbf{x}} [f_\alpha(t + \Delta t, \mathbf{x} + \mathbf{e}_\alpha \Delta t) - f_\alpha(t + \Delta t, \mathbf{x})] = R.S.$$

$$f_\alpha(t + \Delta t, \mathbf{x} + \mathbf{e}_\alpha \Delta t) - f_\alpha(t, \mathbf{x}) = \frac{\Delta t}{\tau} (f_\alpha^{eq} - f_\alpha)$$

From Boltzmann to Lattice Boltzmann



- Equilibrium velocity distribution for lattice Boltzmann Equation
 - no *direct* transfer of Maxwell distribution

$$f_\alpha^{eq} = f^{eq} ?$$

- Moments of equilibrium velocity distribution shall satisfy

$$\int_{\mathbf{c}=-\infty}^{\infty} f^{eq} \psi(\mathbf{c}) d\mathbf{c} \cong \sum_{\mathbf{e}_\alpha} W_\alpha f_\alpha^{eq} \psi(\mathbf{e}_\alpha)$$

up to 2th order !

- After linearisation

$$f_\alpha^{eq} = t_p \rho \left\{ 1 + \frac{\mathbf{e}_\alpha \mathbf{u}}{c_s^2} + \frac{\mathbf{u} \mathbf{u}}{c_s^2} \left(\frac{\mathbf{e}_\alpha \mathbf{e}_\alpha}{c_s^2} - \delta_\alpha \right) \right\}$$

From Boltzmann to Lattice Boltzmann



Relation to macroscopic properties

- from moments of distribution function

- density $\rho = m \sum_{\alpha} f_{\alpha}$
- massflux $\rho u_i = m \sum_{\alpha} e_{\alpha,i} f_{\alpha}$
- momentum flux $\tau_{ij} = m \sum_{\alpha} e_{\alpha,i} e_{\alpha,j} (f_{\alpha}^{eq} - f_{\alpha})$

- from scale analysis (Chapman Enskog)

- pressure $p = c_s^2 \rho$
(weakly compressible)
- viscosity $\nu = c_s^2 (\tau - \frac{1}{2}) \Delta t$



Summary:

- Boltzmann equation

$$\partial_t f + \mathbf{c} \partial_x f + \mathcal{K} \partial_c f = Q(f)$$

- BG Krook equation (STR)

$$\partial_t f + \mathbf{c} \partial_x f = \frac{1}{\tau} (f^{eq} - f)$$

- Velocity discrete BGK (1. order DGL in diagonalform)

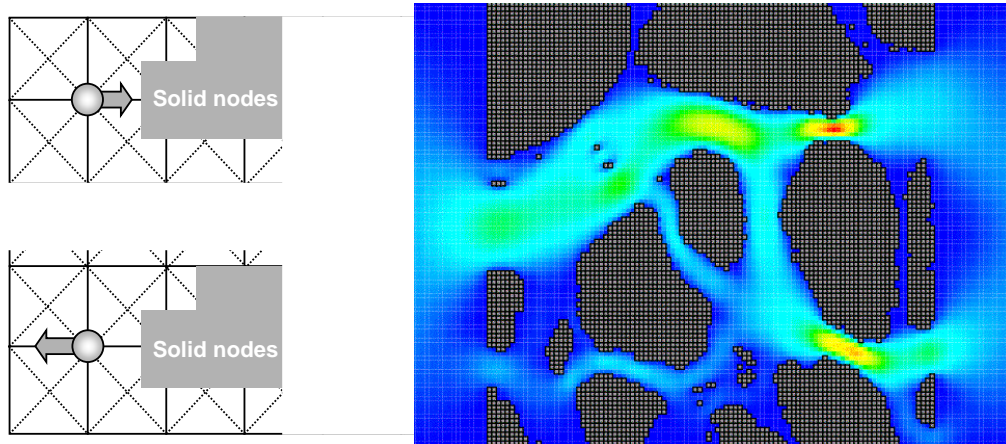
$$\partial_t f_{\alpha} + \mathbf{e}_{\alpha} \partial_x f_{\alpha} = \frac{1}{\tau} (f_{\alpha}^{eq} - f_{\alpha})$$

- Finite difference approximation

$$f_{\alpha}(t + \Delta t, \mathbf{x} + \mathbf{e}_{\alpha} \Delta t) - f_{\alpha}(t, \mathbf{x}) = \frac{\Delta t}{\tau} (f_{\alpha}^{eq} - f_{\alpha})$$

Boundary Conditions for complex geometries

- MAC approach to describe geometry
- no-slip wall boundary condition applying “bounce back”
- allows to represent arbitrarily complex structures
- allows quasi automatic generation of meshes



From Boltzmann to Lattice Boltzmann

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Advantage of LBM

- simple, explicit Algorithms
 - low memory requirements
 - data locality
 - high Performance on many processor architectures
 - advantages regarding parallel processing
- complex geometries via immersed boundaries
 - Cartesian grids
 - Modeling of geometry from Computer Tomography or other interferometry

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Summary LBM Theory

- LBM is **not** an attempt to duplicate exactly microscopic processes like in molecular dynamics schemes
- LBM is an abstraction of these processes
- LBM leads to a solution of the Navier-Stokes equations in certain limits such as low Mach number and weak compressibility
- simple algorithmic structure (stream – relax)
- Note: In contrast to LGA, LBM does have stability limits

Variants of LBM

- incompressible fluids
- Multi-time relaxation scheme (improvement of stability)
- Species transport and chemical reactions, combustion
- energy transport (often hybrid methods)
- turbulence models (ke, LES, ...)
- free surface / immiscible fluids
- multi-phase flows
- non-Newtonian fluids
- Composite grids / local grid refinement / non-Cartesian grids
- Higher order boundary conditions / curved boundaries