

**Fullmer, William D.; Lopez de Bertodano, Martin A.; Chen, Min; Clause, Alejandro**  
**Analysis of stability, verification and chaos with the Kreiss-Yström equations.** (English)

Zbl 1338.35361

Appl. Math. Comput. 248, 28-46 (2014).

Summary: A system of two coupled PDEs originally proposed and studied by *H. O Kreiss* and *J. Yström* [Math. Comput. Modelling 35, No. 11–12, 1271–1295 (2002; Zbl 1066.76064)], which is dynamically similar to a one-dimensional two-fluid model of two-phase flow, is investigated here. It is demonstrated that in the limit of vanishing viscosity (i.e., neglecting second-order and higher derivatives), the system possesses complex eigenvalues and is therefore ill-posed. The regularized problem (i.e., including viscous second-order derivatives) retains the long-wavelength linear instability but with a cut-off wavelength, below which the system is linearly stable and dissipative. A second-order accurate numerical scheme, which is verified using the method of manufactured solutions, is used to simulate the system. For short to intermediate periods of time, numerical solutions compare favorably to those published previously by the original authors. However, the solutions at a later time are considerably different and have the properties of chaos. To quantify the chaos, the largest Lyapunov exponent is calculated and found to be approximately 0.38. Additionally, the correlation dimension of the attractor is assessed, resulting in a fractal dimension of 2.8 with an embedded dimension of approximately 6. Subsequently, the route to chaos is qualitatively explored with investigations of asymptotic stability, traveling-wave limit cycles and intermittency. Finally, the numerical solution, which is grid-dependent in space-time for long times, is demonstrated to be convergent using the time-averaged amplitude spectra.

**MSC:**

- 35Q35 PDEs in connection with fluid mechanics
- 35B25 Singular perturbations in context of PDEs
- 35K40 Second-order parabolic systems
- 35R25 Ill-posed problems for PDEs
- 37N15 Dynamical systems in solid mechanics
- 76Txx Multiphase and multicomponent flows

Cited in 1 Document

**Keywords:**

ill-posed; verification; chaos; two-fluid model

**Full Text:** [DOI](#)

**References:**

- [1] Kreiss, H.-O.; Yström, J., Parabolic problems which are ill-posed in the zero dissipation limit, Math. Comput. Model., 35, 1271-1295, (2002) · Zbl 1066.76064
- [2] Ishii, M.; Hibiki, T., Thermo-fluid dynamics of two-phase flow, (2011), Springer New York · Zbl 1209.76001
- [3] Lopez de Bertodano, M. A.; Fullmer, W. D.; Vaidheeswaran, A., One-dimensional two equation two-fluid model stability, Multiphase Sci. Tech., 25, 133-167, (2013)
- [4] Fullmer, W. D.; Ransom, V. H.; Lopez de Bertodano, M. A., Linear and nonlinear analysis of an unstable, but well-posed, one-dimensional two-fluid model for two-phase flow based on the inviscid Kelvin-Helmholtz instability, Nucl. Eng. Des., 268, 173-184, (2014)
- [5] Whitham, G. B., Linear and nonlinear waves, (1974), John Wiley & Sons New York · Zbl 0373.76001
- [6] Holmås, H., Analysis of a 1D incompressible two-fluid model including artificial diffusion, IMA J. Appl. Math., 73, 651-667, (2008) · Zbl 1229.76062
- [7] Fullmer, W. D.; Lopez de Bertodano, M. A.; Zhang, X., Verification of a higher-order finite difference scheme for the one-dimensional two-fluid model, J. Comput. Multiphase Flows, 5, 139-155, (2013)
- [8] Waterson, N. P.; Deconinck, H., Design principles for bounded higher-order convection schemes - a unified approach, J. Comput. Phys., 224, 182-207, (2007) · Zbl 1261.76018
- [9] Roe, P. L., Characteristic-based schemes for the Euler equations, Ann. Rev. Fluid Mech., 18, 337-365, (1986) · Zbl 0624.76093

- [10] van Leer, B., Towards the ultimate conservative difference scheme. V. A second-order sequel to godunov's method, *J. Comput. Phys.*, 32, 101-136, (1979) · [Zbl 1364.65223](#)
- [11] Gaskell, P. H.; Lau, A. K.C., Curvature-compensated convective transport: SMART, a new boundedness-preserving transport algorithm, *Int. J. Numer. Methods Fluids*, 8, 617-641, (1988) · [Zbl 0668.76118](#)
- [12] Drikakis, D.; Rider, W., High resolution methods for incompressible and low-speed flows, (2005), Springer-Verlag Berlin
- [13] Gottlieb, S.; Shu, C.-W., Total variation diminishing Runge-Kutta schemes, *Math. Comput.*, 67, 73-85, (1998) · [Zbl 0897.65058](#)
- [14] C.-W. Shu, A survey of strong stability preserving high order time discretizations, in: D. Estep, S. Tavener (Eds.), *Collected Lectures on the Preservation of Stability under Discretization*, 2002, pp. 51-65.
- [15] Roache, P. J., *Verification and validation in computational science and engineering*, (1998), Hermosa Publishers Albuquerque, USA
- [16] Roache, P. J., Code verification by the method of manufactured solutions, *J. Fluids Eng.*, 124, 4-10, (2002)
- [17] Oberkampf, W. L.; Roy, C. J., *Verification and validation in scientific computing*, (2010), Cambridge Univ. Press Cambridge, UK · [Zbl 1211.68499](#)
- [18] Oberkampf, W. L.; Trucano, T. G.; Hirsch, C., Verification, validation and predictive capability in computational engineering and physics, *Appl. Mech. Rev.*, 57, 5, 345-384, (2004)
- [19] Burg, C. O.E.; Murali, V. K., The residual formulation of the method of manufactured solutions for computationally efficient solution verification, *Int. J. Comput. Fluid Dyn.*, 20, 7, 521-532, (2006) · [Zbl 1184.76807](#)
- [20] Roache, P. J., Perspective: a method for uniform reporting of grid refinement studies, *J. Fluids Eng.*, 116, 405-413, (1994)
- [21] Sprott, J. C., *Chaos and time series analysis*, (2003), Oxford University Press Oxford, UK · [Zbl 1012.37001](#)
- [22] Machete, R. L., Quantifying chaos: a tale of two maps, *Phys. Lett. A*, 375, 2992-2998, (2011) · [Zbl 1250.37030](#)
- [23] J.C. Sprott, Numerical calculation of the largest Lyapunov exponent, <<http://sprott.physics.wisc.edu/chaos/lyapexp.htm>>, 2014 (last accessed 07.01.2014).
- [24] Grassberger, P.; Procaccia, I., Characterization of strange attractors, *Phys. Rev. Lett.*, 50, 5, 346-349, (1983)
- [25] Ruelle, D., *Chaotic evolution and strange attractors*, (1989), Cambridge Univ. Press Cambridge, UK
- [26] Manneville, P., *Instabilities, chaos and turbulence*, ICP fluid mech., (2010), Imperial College Press London, UK
- [27] Abarbanel, H. D.I., *Analysis of observed chaotic data*, (1996), Springer New York · [Zbl 0875.70114](#)
- [28] Hyman, J. M.; Nicolaenko, B., The Kuramoto-Sivashinsky equation: a bridge between PDE'S and dynamical systems, *Physica D*, 18, 113-126, (1986) · [Zbl 0602.58033](#)
- [29] W.D. Fullmer, A. Clausse, A. Vaidheeswaran, M.A. Lopez de Bertodano, Numerical solution of wavy-stratified fluid-fluid flow with the one-dimensional two-fluid model: Stability, boundedness, convergence and chaos, in: *Proc. ASME 2014 4th Joint US-Euro. Fluids Eng. Div. Summer Meet. (FEDSM)*, Aug. 3-7, Chicago, IL, USA, 2014.

This reference list is based on information provided by the publisher or from digital mathematics libraries. Its items are heuristically matched to zbMATH identifiers and may contain data conversion errors. It attempts to reflect the references listed in the original paper as accurately as possible without claiming the completeness or perfect precision of the matching.