

A TRANSFER OPERATOR BASED COMPUTATIONAL STUDY OF REACTING FLUIDS

We analyze transport and reactions of ideal fluid particles. We assume that they move passively according to $\dot{x}(t) = u(x(t), t)$, with tracer trajectories $x(t) \in \mathbb{R}^2$. Let $S: M \to M$ be the flow map that maps a particle $x_0 = x(t_0)$ to its new position $S(x_0) = x(t_0 + \tau)$ over the time span $[t_0, t_0 + \tau]$.

In practice, we represent fluids by density vectors, which are evolved by means of a numerical transfer operator and are subsequently updated according to an underlying chemical reaction scheme. We model a stirred tank reactor (STR) as a compact domain $M \subset \mathbb{R}^2$ discretized into n disjoint, connected sets (boxes) B_i , i = 1, ..., n [1]. Each box B_i contains N uniformly distributed sample points of chemical substances $x_{0,k}^i$, k = 1, ..., N. We use Ulam's method [2] for a finite-rank approximation of an infinite-dimensional Perron-Frobenius operator as a matrix $\bar{P} \in \mathbb{R}^{n,n}$ as follows:

$$\bar{P}_{ij} = \frac{\#\{k \colon S(x_{0,k}^i) \in B_j\}}{N},$$

i.e. the entry \bar{P}_{ij} is estimated as the proportion of the fluid particles that gets mapped from box B_i to box B_j under the action of S. We can interpret the row-stochastic matrix \bar{P} as the transition matrix of a Markov chain on a finite state space, where the boxes B_i represent the states. A fluid density vector $C_{A_t} \in \mathbb{R}^n$ representing a chemical substance A at time t evolves according to $C_{A_{t+\tau}} = C_{A_t}\bar{P}$. In nonautonomous systems \bar{P} depends explicitly on time.

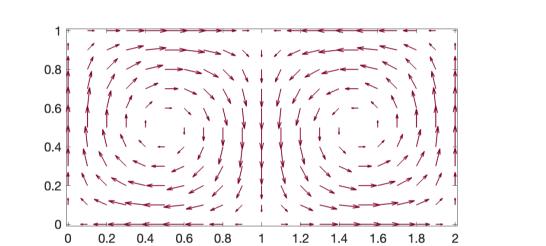
Double Gyre Mixer (DG)

The DG mixes the fluids over the domain $[0,2]\times[0,1]$ with the velocity field u [3] defined by

$$\dot{x} = -0.5\pi \sin(\pi f(x, t))\cos(\pi y)$$

$$\dot{y} = 0.5\pi \cos(\pi f(x, t)) \sin(\pi y) \frac{df}{dx}(x, t),$$

where $f(x,t) = \epsilon \sin(2\pi t)x^2 + (1 - 2\epsilon \sin(2\pi t))x$. We differentiate between an autonomous $(\epsilon = 0)$ and a time dependent system with $\epsilon = 0.4$.



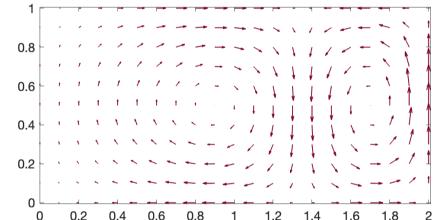


Fig. 1: Flow velocity field in an autonomous system (left) and in a time dependent system at t=0.25 (right).

Van de Vusse's Competitive Consecutive Reaction [4]

$$A \xrightarrow{k_1} B \xrightarrow{k_2} C$$
$$2A \xrightarrow{k_3} D$$

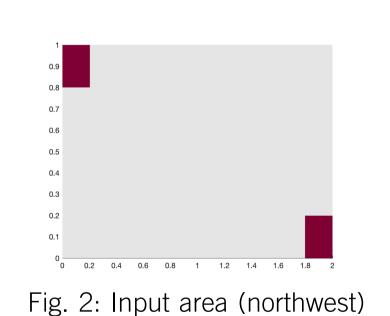
The constant feed concentration C_{A0} of pure A is continuously fed into the STR (volume V per box, flow rate v_0) and the concentrations C_i are pumped out of the STR (red: input/output dynamics, see fig. 2). In each box B_i , the particles react under the following conditions:

$$\dot{C}_{A} = (C_{A0} - C_{A}) \cdot \frac{v_{0}}{V} - k_{1} C_{A} - k_{3} C_{A}^{2}$$

$$\dot{C}_{B} = -C_{B} \cdot \frac{v_{0}}{V} + k_{1} C_{A} - k_{2} C_{B}$$

$$\dot{C}_{C} = -C_{C} \cdot \frac{v_{0}}{V} + k_{2} C_{B}$$

$$\dot{C}_{D} = -C_{D} \cdot \frac{v_{0}}{V} + \frac{1}{2} k_{3} C_{A}^{2},$$



and output area (southeast).

where $\pm C_i$ red is the input/output on the input/output area.

Competitive Consecutive Reaction in an Open DG Reactor Model

We consider a STR with V=1l, $C_{A0}=10\,mol/l$ and $v_0=10\,l/min$. For each time step $\tau=0.01$, the particles are transported and then react (here $k_1=\frac{5}{6},\,k_2=\frac{5}{3}$ and $k_3=\frac{1}{6}$). The reaction is simulated using the explicit Euler method.

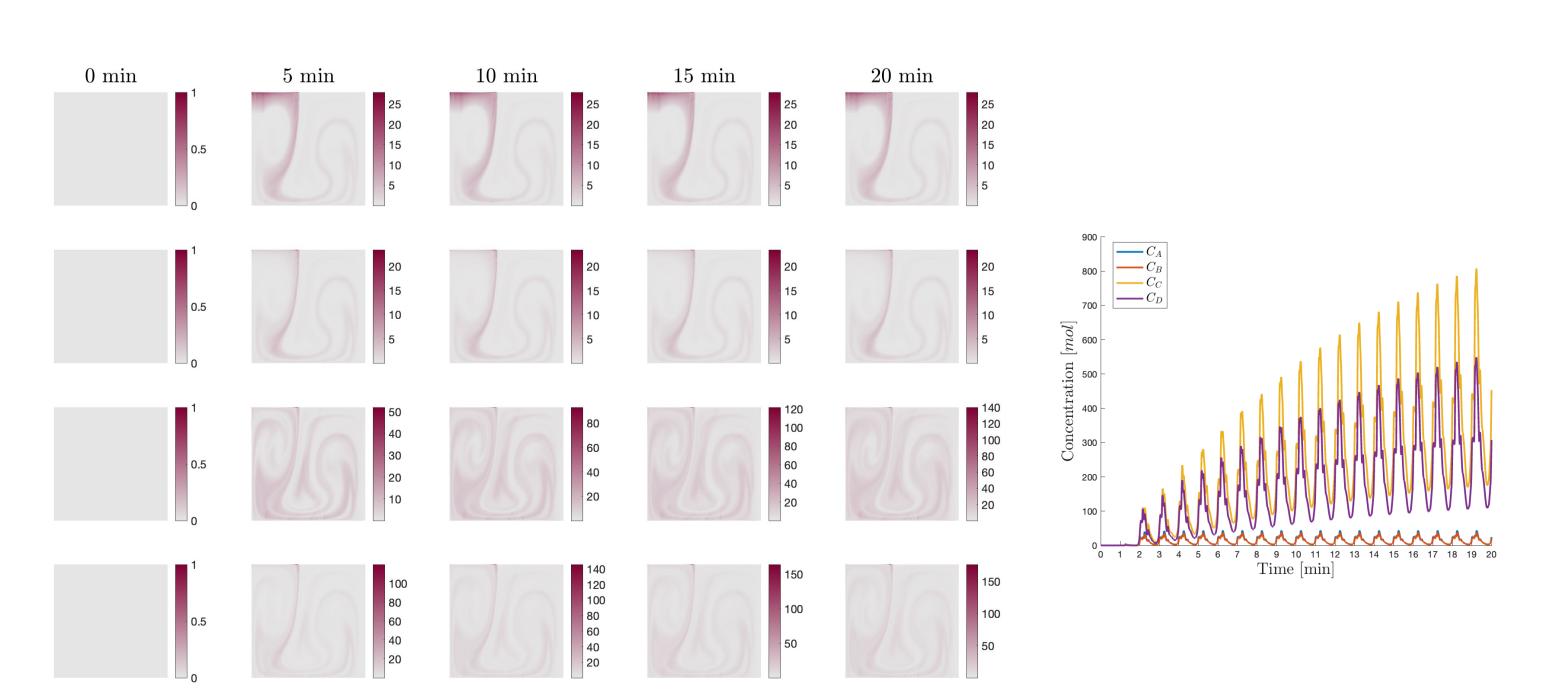


Fig. 3: Competitive consecutive reaction with C_A , C_B , C_C , $C_D[mol]$ (row 1 to 4, left) and output concentrations (right) in an open time dependent system.

Competitive Reaction

$$A + B \to C$$
$$B + C \to W$$

After each unit time step, in each box B_i the particles react under the following conditions:

$$\begin{split} \text{If } C_{B_t} \geq C_{B_{t-1}} - \min\{C_{A_{t-1}}, C_{B_{t-1}}\} - \min\{C_{B_{t-1}}, C_{C_{t-1}}\}: \\ C_{A_t} &= C_{A_{t-1}} - \min\{C_{A_{t-1}}, C_{B_{t-1}}\} \\ C_{B_t} &= C_{B_{t-1}} - \min\{C_{A_{t-1}}, C_{B_{t-1}}\} - \min\{C_{B_{t-1}}, C_{C_{t-1}}\} \\ C_{C_t} &= C_{C_{t-1}} + 2\min\{C_{A_{t-1}}, C_{B_{t-1}}\} - \min\{C_{B_{t-1}}, C_{C_{t-1}}\} \\ C_{W_t} &= C_{W_{t-1}} + 2\min\{C_{B_{t-1}}, C_{C_{t-1}}\}, \end{split}$$

i.e. particles B react to both C and W.

If $C_{B_t} < C_{B_{t-1}} - min\{C_{A_{t-1}}, C_{B_{t-1}}\} - min\{C_{B_{t-1}}, C_{C_{t-1}}\}$ the particles B in box B_i react either with A to C or with C to W.

Competitive Reaction in a Closed DG Reactor Model

We consider a STR that is filled with reactants A and B in selected boxes at time t_0 with concentrations $C_i = 1 \ mol$ per box. For each time step $\tau = 1$, the particles are first transported and then react.

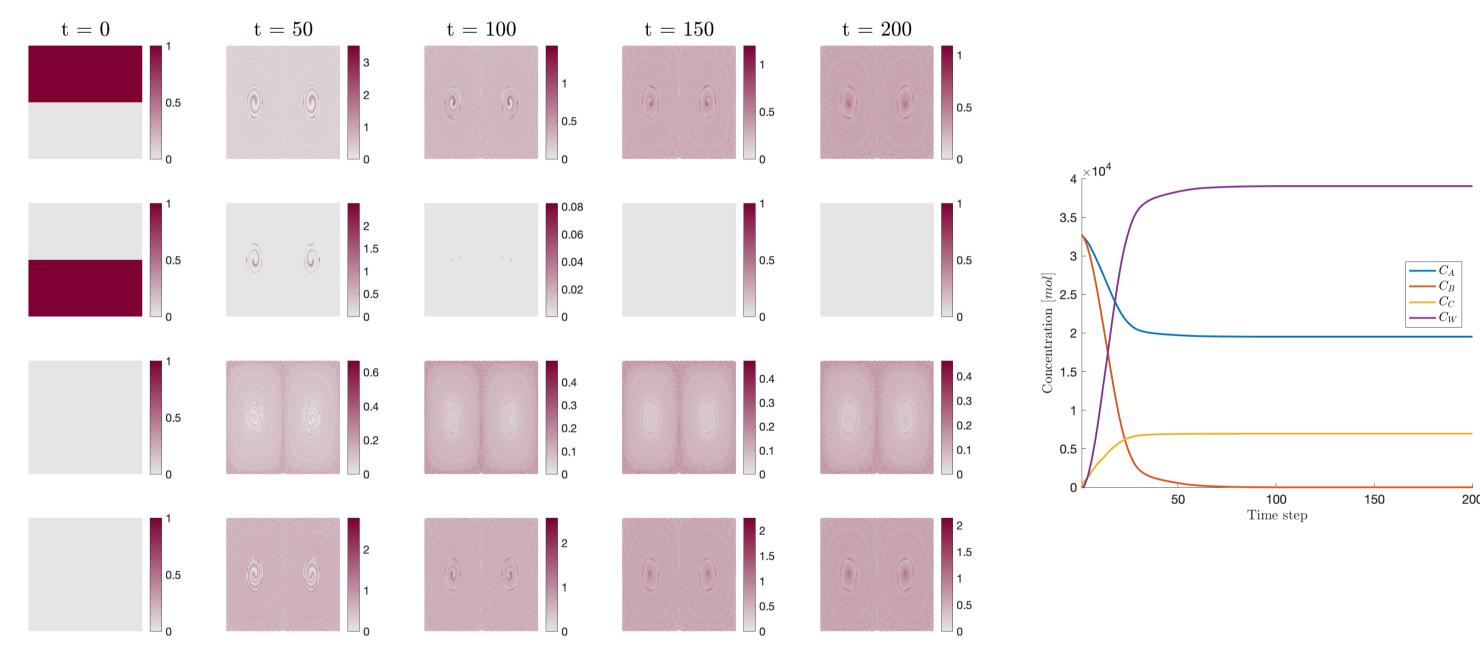


Fig. 4: Competitive reaction with C_A , C_B , C_C , $C_W[mol]$ (row 1 to 4, left) and its concentrations (right) in a closed autonomous system.

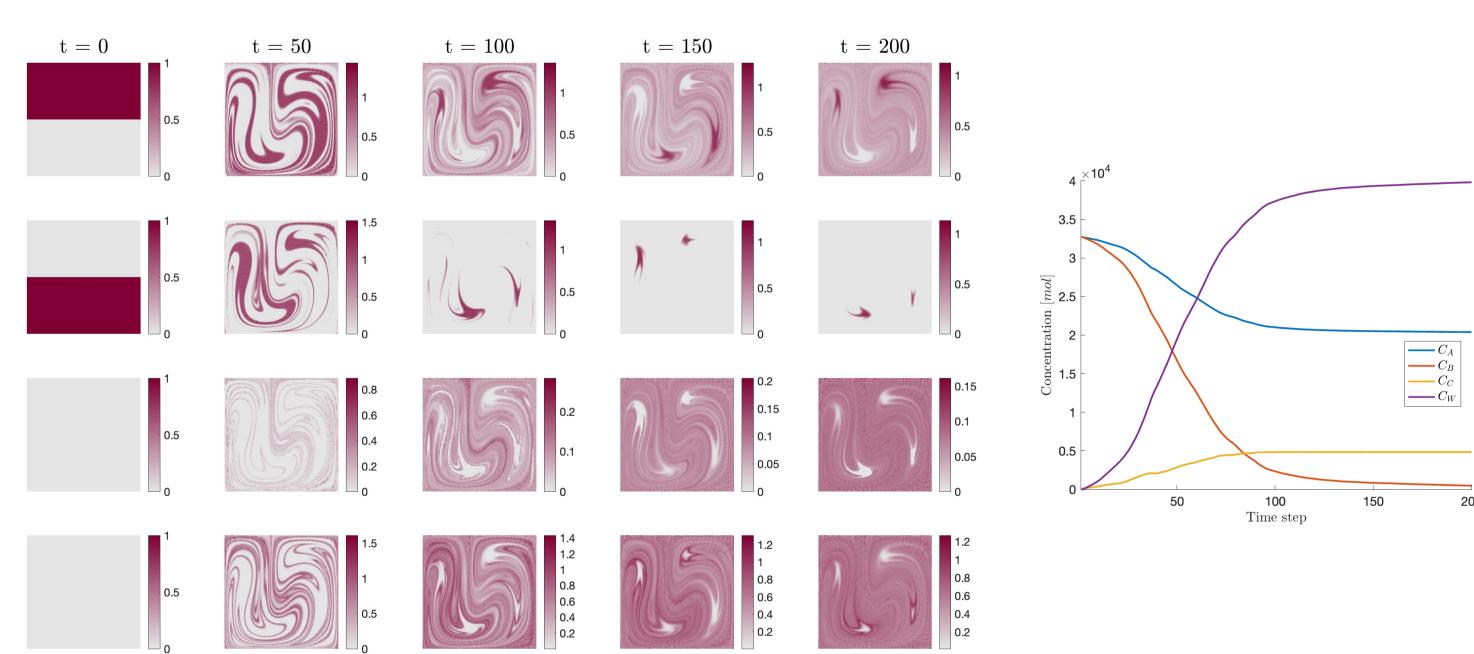


Fig. 5: Competitive reaction with C_A , C_B , C_C , $C_W[mol]$ (row 1 to 4, left) and its concentrations (right) in a closed time dependent system.

Outlook

In the future, we will implement a diffusion into neighboring boxes and compare experimental data with the transfer operator based results and visualize the distribution of particles and their concentrations as networks.

^[1] Dellnitz, M., Junge, O. On the Approximation of Complicated Dynamical Behavior. SIAM Journal on Numerical Analysis 36.2 (1999), 491–515.

^[2] Ulam, S. (1964). *Problems in Modern Mathematics*. Interscience.

^[3] Shadden, S. C., Lekien, F., Marsden, J. E. Definition and properties of Lagrangian coherent structures from finite-time Lyapunov exponents in two-dimensional aperiodic flows. *Physica D: Nonlinear Phenomena* 212.3 (2005), 271–304.

^[4] Van de Vusse, J. G. Plug-flow type reactor versus tank reactor. *Chemical Engineering Science* 19.12 (1964), 994–996.