

# Mathematical modeling of reactive multicomponent fluid systems

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# Part I : Single Phase Fluid Mixtures

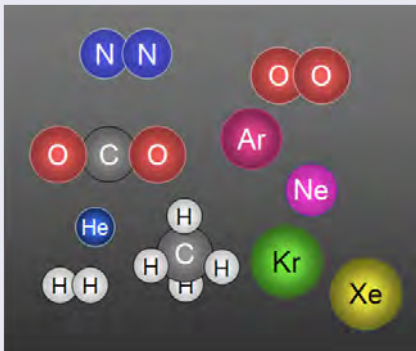
## Contents of Part I

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# Multicomponent Fluid Mixtures

## atmospheric chemistry

average composition of dry atmosphere



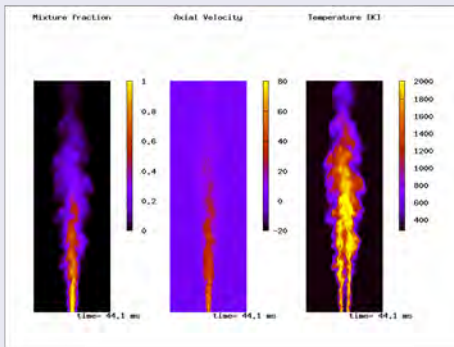
nitrogen $N_2$	78.084 %
oxygen $O_2$	20.946 %
argon $Ar$	0.934 %
carbon dioxide	383 ppm
neon $Ne$	18.18 ppm
helium $He$	5.24 ppm
methane $CH_4$	1.7 ppm
krypton $Kr$	1.14 ppm
hydrogen $H_2$	0.55 ppm

real air contains water vapor, typically about 1 % or more

# Example 1 - Spray Combustion

## Spray combustion

Mixture fraction, velocity and temperature around a burning jet



typical:

$\approx 100$  reactions

CFD-simulations: Institute for Technical Combustion, K.I.T.

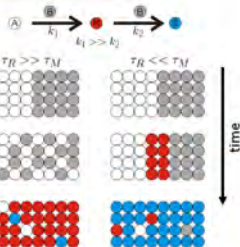
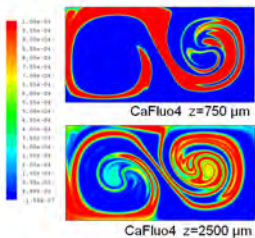
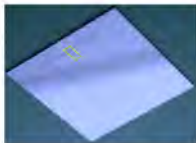
# Example 1 - Chemical Reaction Mechanism

## Reduced Methane-Air reaction mechanism

	Reaction	A	$\beta$	$\gamma$
1f	$H + O_2 \rightleftharpoons O + OH$	$2.0 \times 10^{14}$	0.0	10900
1b	$O + OH \rightleftharpoons O_2 + H$	$1.575 \times 10^{11}$	0.0	-600
2f	$O + H_2 \rightleftharpoons OH + H$	$4.8 \times 10^{16}$	1.0	8926
2a	$OH + H \rightleftharpoons O + H_2$	$5.0 \times 10^7$	1.0	6700
3f	$H_2 + OH \rightleftharpoons H_2O + H$	$4.37 \times 10^8$	1.0	3628
3a	$H_2O + H \rightleftharpoons H_2 + OH$	$5.09 \times 10^8$	1.0	18508
4f	$OH + OH \rightleftharpoons H_2O + O$	$6.0 \times 10^8$	1.0	0
4a	$H_2O + O \rightleftharpoons OH + OH$	$5.0 \times 10^{11}$	1.0	17629
5	$H + O_2 + M^* \rightleftharpoons HO_2 + M^*$	$2.1 \times 10^{18}$	-0.5	0
6	$H + HO_2 \rightleftharpoons OH + OH$	$1.5 \times 10^{14}$	0.0	6004
7	$H + HO_2 \rightleftharpoons H_2 + O_2$	$2.5 \times 10^{13}$	0.0	-700
8	$OH + HO_2 \rightleftharpoons H_2O + O_2$	$2.0 \times 10^{13}$	0.0	1800
9f	$CO + OH \rightleftharpoons CO_2 + H$	$4.51 \times 10^8$	1.0	-750
9a	$CO_2 + H \rightleftharpoons CO + OH$	$1.57 \times 10^9$	1.0	2207
10f	$CH_4 + M^* \rightleftharpoons CH_3 + H (+ M^*)$	$6.1 \times 10^{14}$	0.0	104000
10a	$CH_3 + H (+ M^*) \rightleftharpoons CH_4 (+ M^*)$	$5.20 \times 10^{15}$	0.0	-1310
11f	$CH_4 + H \rightleftharpoons CH_3 + H_2$	$2.2 \times 10^6$	1.0	8750
11a	$CH_3 + H_2 \rightleftharpoons CH_4 + H$	$9.57 \times 10^6$	1.0	8750
12f	$CH_4 + OH \rightleftharpoons CH_3 + H_2O$	$1.6 \times 10^6$	1.0	2400
12a	$CH_3 + H_2O \rightleftharpoons CH_4 + OH$	$3.02 \times 10^6$	1.0	17422
14	$CH_3 + O \rightleftharpoons CH_3O + H$	$6.6 \times 10^{11}$	0.0	0
14	$CH_3O + H \rightleftharpoons HO_2 + H_2$	$2.5 \times 10^{11}$	0.0	390
15	$CH_3O + OH \rightleftharpoons HCO + H_2O$	$3.0 \times 10^{11}$	0.0	1195
16	$HCO + H \rightleftharpoons CO + H_2$	$4.0 \times 10^{11}$	0.0	0
17	$HCO + M \rightleftharpoons CO + H + M$	$1.6 \times 10^{14}$	0.0	14200
18	$CH_3 + O_2 \rightleftharpoons CH_3O + O$	$7.0 \times 10^{12}$	0.0	25652
19	$CH_3O + O \rightleftharpoons CH_3O_2$	$2.0 \times 10^{13}$	0.0	0
20	$CH_3O + M \rightleftharpoons CH_3O_2 + M$	$2.4 \times 10^{13}$	0.0	28812
21	$HO_2 + HO_2 \rightleftharpoons H_2O_2 + O_2$	$2.0 \times 10^{14}$	0.0	0
22f	$H_2O_2 + M \rightleftharpoons OH + OH + M$	$1.3 \times 10^{11}$	0.0	45500
22a	$OH + OH + M \rightleftharpoons H_2O_2 + M$	$9.96 \times 10^{14}$	0.0	-7070
23f	$H_2O_2 + OH \rightleftharpoons H_2O + HO_2$	$1.0 \times 10^{11}$	0.0	1800
23a	$HO_2 + HO_2 \rightleftharpoons H_2O_2 + O_2$	$2.66 \times 10^{11}$	0.0	12780
24	$OH + H + M^* \rightleftharpoons H_2O + M^*$	$2.2 \times 10^{16}$	-2.0	0
25	$H + H + M^* \rightleftharpoons H_2 + M^*$	$1.9 \times 10^{18}$	-1.0	0

# Example 2 - Microreactor

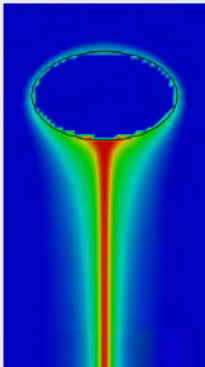
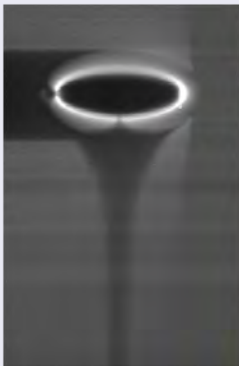
## Reactive flow in a microchannel



# Example 3 - Physical Mass Transfer

## Mass transfer from rising bubbles

Oxygen concentration around a rising air bubble



gas bubble:  
 $O_2$ ,  $N_2$ ,  $CO_2$ ,  
water vapor

ambient liquid:  
water,  
 $O_2$ ,  $N_2$ ,  $CO_2$

# Example 4 - Reactive Mass Transfer

## Reactive mass transfer into a settling droplet

pH-value inside the settling droplet

(Loading bubble column)

droplet (initially):  
NaOH, water,  
phenolphthalein

ambient liquid:  
toluol,  
acetic acid

Experiments M. Kraume, TU Berlin



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# Origin of the Maxwell-Stefan Equations

## The starting point:

- James Clerk Maxwell: On the dynamical theory of gases, Phil. Trans. R. Soc. **157**, 49-88 (1866).
- Josef Stefan: Über das Gleichgewicht und die Bewegung insbesondere die Diffusion von Gasgemengen, Sitzber. Akad. Wiss. Wien **63**, 63-124 (1871).

"It is a striking symptom of the common ignorance in this field that not one of the phenomenological schemes which are fit to describe the general case of diffusion is widely known" - L. Onsager (1945)

taken from *Multicomponent Mass Transfer*, R. Taylor, R. Krishna, Wiley 1993.

# Continuum Mechanical Reactive Flow Model

Simple continuum mechanical model for an *isothermal* fluid mixture:

## Navier-Stokes equations

$$\partial_t \varrho + \operatorname{div}(\varrho \mathbf{v}) = 0$$

$$\varrho \partial_t \mathbf{v} + \varrho(\mathbf{v} \cdot \nabla) \mathbf{v} + \nabla p = \eta \Delta \mathbf{v} + \varrho \mathbf{b}$$

$\varrho$  mixture mass density,  $\mathbf{v}$  mixture velocity,  $p$  pressure,  $\eta$  mixture viscosity,  $\mathbf{b}$  external force

## Species equations

$$\partial_t c_i + \operatorname{div}(c_i \mathbf{v} + \mathbf{J}_i) = r_i^{\text{tot}},$$

$c_i$  molar concentrations,  $r_i^{\text{tot}}$  total reaction rates,  $\mathbf{J}_i = c_i(\mathbf{v}_i - \mathbf{v})$  the relative mass flux with  $\mathbf{v}_i$  the individual species velocity

- the model only applies for ideally dilute species
- the model is not closed

# Constitutive flux models

## Standard flux model

Fickian diffusion:

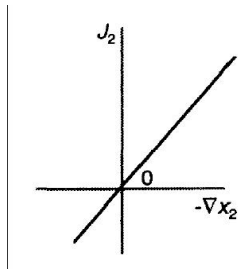
$$\mathbf{J}_i = -D_i \text{grad } c_i$$

linear, decoupled relationship  
between individual fluxes and  
driving forces

↪ **Reaction-Diffusion System:**

$$\partial_t c_i - D_i \Delta c_i = r_i^{\text{tot}}$$

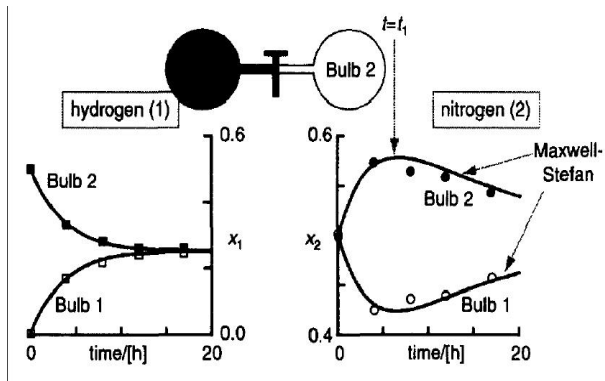
- Neglects *cross diffusion* effects
- Neglects *non-ideal solution* effects



$x_i := c_i / c_{\text{tot}}$  the molar fractions

# Cross Diffusion Effects

Classical experiment by Duncan and Toor 1962 on ternary diffusion



initial composition: left bulb  $N_2 : CO_2$  (1:1), right bulb  $N_2 : H_2$  (1:1)



# Thermodynamics of Irreversible Processes (TIP)

Constitutive law for **isobaric isothermal** multicomponent diffusion:

$$\mathbf{J}_i = - \sum_{j=1}^n D_{ij} \text{grad } c_j$$

with binary diffusivities  $D_{ij} = D_{ij}(\mathbf{c})$ .

Properties of  $[D_{ij}]$  from irreversible thermodynamics:

- $[D_{ij}]$  is *symmetric* (Onsager reciprocal relations)
- $[D_{ij}]$  is *positive semidefinite* (entropy inequality)

Quasilinear RD-system which - probably after reduction - satisfies parabolicity assumption sufficient for (local in time) well-posedness.

# Thermodynamics of Irreversible Processes (TIP)

## Difficulties:

- Individual  $D_{ij}(\mathbf{c})$  can be *negative*
- Dependence of  $D_{ij}$  on  $\mathbf{c}$  is *not given*
- Unclear whether solutions will stay *non-negative*



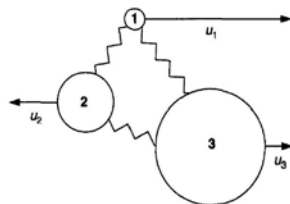
# Maxwell-Stefan Approach to Multicomponent Diffusion

## Force balance:

*driving force = frictional force*

Ansatz: frictional forces between species  $A_i$  and  $A_j$  are proportional to relative velocity and to the molar fractions  $x_i = c_i/c_{\text{tot}}$ , i.e.

*frictional force =  $f_{ij} x_i x_j (\mathbf{v}_i - \mathbf{v}_j)$*



exchange of momentum

Let  $\mathbf{d}_i$  denote the total driving force for species  $A_i$ . Then:

$$\mathbf{d}_i = - \sum_{j \neq i} f_{ij} x_i x_j (\mathbf{v}_i - \mathbf{v}_j) = - \sum_{j \neq i} \frac{x_j \mathbf{J}_i - x_i \mathbf{J}_j}{c_{\text{tot}} \mathfrak{D}_{ij}}$$

with the so-called *Maxwell-Stefan diffusivities*  $\mathfrak{D}_{ij} = 1/f_{ij}$ .

# Thermodynamical Driving Forces

Driving force for isobaric isothermal diffusion:

$$\mathbf{d}_i = \frac{x_i}{RT} \text{grad } \mu_i$$

with temperature  $T$ , universal gas constant  $R$ , chemical potential  $\mu_i$ .

Chemical potential:

$$\mu_i = \frac{\partial g}{\partial c_i} = \mu_i^0 + RT \ln a_i$$

with the activity  $a_i$ . The activities are given by  $a_i = \gamma_i c_i$ , where the *activity coefficients*  $\gamma_i = \gamma_i(\mathbf{c})$  model deviations from ideal solution.

Generalizations to pressure & temperature diffusion, electro-migration:

$$\mathbf{d}_i = \frac{x_i}{RT} \text{grad } \mu_i + \dots$$

# Maxwell-Stefan Equations

The simplest case of isobaric isothermal MS-diffusion:

$$\mathbf{v} = 0, \quad \partial_t c_i + \operatorname{div} \mathbf{J}_i = r_i^{\text{tot}},$$

$$(\mathbf{d}_i =) \quad \frac{x_i}{RT} \operatorname{grad} \mu_i = - \sum_{j \neq i} \frac{x_j \mathbf{J}_i - x_i \mathbf{J}_j}{c_{\text{tot}} \mathfrak{D}_{ij}}, \quad (\text{MS})$$

$$\sum_i \mathbf{J}_i = 0.$$

**Remark.** The Maxwell-Stefan diffusivities  $\mathfrak{D}_{ij}$  are (assumed to be) *nonnegative, constant & symmetric!*

In this case  $\sum_i \mathbf{d}_i = 0$  necessarily holds due to  $\mathfrak{D}_{ij} = \mathfrak{D}_{ji}$ .

# Maxwell-Stefan Equations - Criticism

## Problems and open issues:

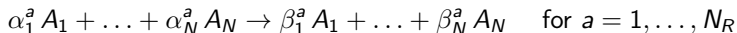
- rigorous derivation of the Maxwell-Stefan equations
- proper coupling to the mass and momentum balance
- extension to non-isobaric, non-isothermal situation
- extension to chemically reacting fluid mixtures

Aim: thermodynamically consistent mathematical modeling of reacting fluid mixtures, based on rational thermodynamic mixture theories due to Truesdell, Gurtin, I. Müller and others

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# Chemically Reacting Fluid Mixture

Fluid composed of  $N$  chemically reacting components  $A_1, \dots, A_N$  with  $N_R$  chemical reactions between the  $A_i$ :



with stoichiometric coefficients  $\alpha_i^a, \beta_i^a \in \mathbf{N}_0$

Let  $R_a$  be the (molar) rate of reaction  $a$  and set  $\nu_i^a := \beta_i^a - \alpha_i^a$ . Then

$$r_i = \sum_{a=1}^{N_R} M_i \nu_i^a R_a \quad \text{with } M_i \text{ the molar mass of species } A_i$$

is the total rate of change of mass of component  $A_i$

Mass conservation in individual reactions:  $\sum_i M_i \nu_i^a = 0 \quad \forall a$

# Partial Balances of Mass, Momentum and Energy

Continuum mechanical balances of the fluid components  $A_i$

$$\text{mass} : \partial_t \varrho_i + \operatorname{div}(\varrho_i \mathbf{v}_i) = r_i$$

$$\text{mom.} : \partial_t(\varrho_i \mathbf{v}_i) + \operatorname{div}(\varrho_i \mathbf{v}_i \otimes \mathbf{v}_i - \boldsymbol{\sigma}_i) = \mathbf{f}_i + \varrho_i \mathbf{b}_i$$

$$\text{energy} : \partial_t(\varrho_i e_i + \frac{\varrho_i}{2} \mathbf{v}_i^2) + \operatorname{div}((\varrho_i e_i + \frac{\varrho_i}{2} \mathbf{v}_i^2) \mathbf{v}_i - \mathbf{v}_i \boldsymbol{\sigma}_i + \tilde{\mathbf{q}}_i) = h_i + \varrho_i \mathbf{b}_i \cdot \mathbf{v}_i$$

$$\text{mass conservation:} \quad \sum_i r_i = 0$$

$$\text{momentum conservation:} \quad \sum_i \mathbf{f}_i = 0$$

$$\text{energy conservation:} \quad \sum_i h_i = 0$$

Note: power due to external forces is  $\varrho_i \mathbf{b}_i \cdot \mathbf{v}_i$ , while internal forces (mechanical and chemical interactions) contribute to the heat flux

# Notations: Individual Quantities

- $\rho_i$  individual mass density
- $\mathbf{v}_i$  individual velocity field
- $r_i$  mass production rate for  $A_i$  due to chemical reactions
- $\sigma_i$  partial stresses
- $\mathbf{f}_i$  rate of momentum exchange
- $\mathbf{b}_i$  body force acting on  $A_i$
- $e_i$  internal energy density for species  $i$
- $\tilde{\mathbf{q}}_i$  individual heat fluxes
- $h_i$  rate of energy exchange



# Overall Strategy

## Strategy for deriving consistent multicomponent diffusion fluxes:

- 1 class-III model as starting point (without closure)
- 2 derive mixture model, keeping structural information from the individual balances
- 3 evaluate the 2<sup>nd</sup> law to obtain a framework for closure laws
- 4 fix corresponding closure laws for class-II model
- 5 reduce to class-I model, using separation of time-scales

# Non-Conservative Form of Momentum Balance

**partial momentum balances:** (nonconservative form)

$$\rho_i (\partial_t \mathbf{v}_i + \mathbf{v}_i \cdot \nabla \mathbf{v}_i) - \operatorname{div} \sigma_i = \mathbf{f}_i - r_i \mathbf{v}_i + \rho_i \mathbf{b}_i$$

The acceleration along a path of the  $i$ -component fluid particles, i.e.  $\partial_t \mathbf{v}_i + \mathbf{v}_i \cdot \nabla \mathbf{v}_i$  is an objective vector [see below].

In particular,  $\mathbf{f}_i - r_i \mathbf{v}_i$  is also objective, hence  $\mathbf{f}_i$  is split according to

$$\mathbf{f}_i = \mathbf{F}_i + r_i \mathbf{v}_i^*$$

$\mathbf{F}_i$  are objective vectors denoting thermo-mechanical interactions, whereas  $r_i \mathbf{v}_i^*$  is due to mass production. Note that in reactive collisions, momentum is transferred between different species.

Hence

$$\rho_i (\partial_t \mathbf{v}_i + \mathbf{v}_i \cdot \nabla \mathbf{v}_i) - \operatorname{div} \sigma_i = \mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v}_i) + \rho_i \mathbf{b}_i$$

# Partial Balances of Internal Energy

auxiliary computation:

$$\partial_t \left( \rho_i \frac{\mathbf{v}_i^2}{2} \right) + \operatorname{div} \left( \rho_i \frac{\mathbf{v}_i^2}{2} \mathbf{v}_i \right) = \frac{\mathbf{v}_i^2}{2} r_i + \rho_i \mathbf{v}_i \cdot (\partial_t \mathbf{v}_i + \mathbf{v}_i \cdot \nabla \mathbf{v}_i)$$

$$\text{energy} : \partial_t (\rho_i e_i + \frac{\rho_i}{2} \mathbf{v}_i^2) + \operatorname{div} \left( (\rho_i e_i + \frac{\rho_i}{2} \mathbf{v}_i^2) \mathbf{v}_i - \mathbf{v}_i \sigma_i + \tilde{\mathbf{q}}_i \right) = \rho_i \mathbf{b}_i \cdot \mathbf{v}_i + h_i$$

$$\text{mom.} : \rho_i (\partial_t \mathbf{v}_i + \mathbf{v}_i \cdot \nabla \mathbf{v}_i) - \operatorname{div} \sigma_i = \mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v}_i) + \rho_i \mathbf{b}_i$$

**partial balance of internal energy:**

$$\partial_t (\rho_i e_i) + \operatorname{div} (\rho_i e_i \mathbf{v}_i - \mathbf{v}_i \sigma_i + \tilde{\mathbf{q}}_i) = h_i - \mathbf{v}_i \cdot (\operatorname{div} \sigma_i + \mathbf{F}_i + r_i (\mathbf{v}_i^* - \frac{\mathbf{v}_i}{2}))$$

$$\Rightarrow \partial_t (\rho_i e_i) + \operatorname{div} (\rho_i e_i \mathbf{v}_i + \tilde{\mathbf{q}}_i) = \nabla \mathbf{v}_i : \sigma_i + h_i - \mathbf{v}_i \cdot (\mathbf{F}_i + r_i (\mathbf{v}_i^* - \frac{\mathbf{v}_i}{2}))$$

# Balance of total mass, momentum and internal energy

## definition of mixture quantities

$$\varrho := \sum_i \varrho_i, \quad \varrho \mathbf{v} := \sum_i \varrho_i \mathbf{v}_i \quad \Rightarrow \quad \text{barycentric velocity } \mathbf{v}$$

$$\mathbf{u}_i := \mathbf{v}_i - \mathbf{v} \quad \text{diffusion velocities,} \quad \mathbf{j}_i := \varrho_i \mathbf{u}_i \quad \text{diffusive mass fluxes}$$

$$\boldsymbol{\sigma} := \sum_i (\boldsymbol{\sigma}_i - \varrho_i \mathbf{u}_i \otimes \mathbf{u}_i) \quad \text{mixture stress tensor}$$

$$\boldsymbol{\rho} \mathbf{b} := \sum_i \varrho_i \mathbf{b}_i \quad \text{total external force}$$

$$\varrho e := \sum_i \varrho_i e_i \quad \text{total internal energy}$$

$$\mathbf{q} := \sum_i \mathbf{q}_i \quad \text{with} \quad \mathbf{q}_i = \tilde{\mathbf{q}}_i + \varrho_i e_i \mathbf{u}_i - \mathbf{u}_i \boldsymbol{\sigma}_i$$

**mixture modeling meta principle:** the mixture equations resemble partial balances, but for mixture quantities instead of individual ones.

# Balance of total mass, momentum and internal energy

**continuity equation:**

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{v}) = 0 \quad (\text{recall } \sum_i r_i = 0)$$

**mixture momentum balance:**

$$\partial_t \rho \mathbf{v} + \operatorname{div}(\rho \mathbf{v} \otimes \mathbf{v} - \sigma) = \rho \mathbf{b} \quad (\text{recall } \sum_i \mathbf{f}_i = 0)$$

**mixture energy balance:**

$$\begin{aligned} \partial_t(\rho e) + \operatorname{div}(\rho e \mathbf{v} + \mathbf{q}) &= \nabla \mathbf{v} : \sum_i \sigma_i \\ &\quad - \sum_i \mathbf{u}_i \cdot (\mathbf{F}_i + r_i(\mathbf{v}_i^* - \mathbf{v}_i)) + \operatorname{div} \sigma_i + \frac{r_i}{2} \mathbf{u}_i \\ &\quad (\text{recall } \sum_i h_i = 0, \sum_i \mathbf{F}_i + r_i \mathbf{v}_i^* = 0) \end{aligned}$$

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# Constitutive Modeling

**Variables:**  $\varrho_1, \dots, \varrho_N, \mathbf{v}_1, \dots, \mathbf{v}_N, \varrho e$

required are constitutive equations (models) for

$$R_a, \quad \mathbf{u}_j \text{ ( or } \mathbf{j}_j), \quad \sigma_i, \quad \mathbf{F}_i, \quad \mathbf{q}, \quad r_i(\mathbf{v}_i^* - \mathbf{v}_i)$$

Below we always assume **non-polar fluids**, i.e. the partial moments of momentum are conserved. Hence the stresses  $\sigma_i$  are symmetric.

Define the partial pressures by  $p_i := -\frac{1}{3}\text{trace}(\sigma_i) \Rightarrow \sigma_i = -p_i \mathbf{1} + \sigma_i^o$

Preliminary information on equilibria: necessary conditions are

$$R_a = 0, \quad \mathbf{u}_j = 0, \quad \sigma_i^o = 0, \quad p_i = \tilde{p}_i(\varrho e, \varrho_1, \dots, \varrho_N), \quad \mathbf{q} = 0$$

Note: the condition on  $p_i$  means that pressure contributions due to compressibility (bulk viscosity) vanish at equilibria

# Constitutive Modeling

## Universal Principles:

- 1 material frame indifference
- 2 entropy principle

**ad 1.** objectivity, frame indifference & form invariance

**ad 2.** The second law of thermodynamics

Notation: a solution of the PDE-system is called a *thermodynamic process*



# Objectivity

Assume 3+1 dimensional Euclidean space-time

**Euclidean transformation:**  $(\mathbf{x}, t) \rightarrow (\mathbf{x}^*, t^*)$ , where

$$\mathbf{x}^* = \mathbf{c}(t) + \mathbf{Q}(t)\mathbf{x} \quad \text{with} \quad \mathbf{Q}(t)\mathbf{Q}(t)^T = \mathbf{I}, \quad t^* = t + \alpha$$

idea: an Euclidean observer can measure distances and time intervals

**objectivity:** specific behavior under a Euclidean transformation as

- objective scalar:  $a^* = a$
- objective vector:  $\mathbf{a}^* = \mathbf{Q}(t)\mathbf{a}$
- objective tensor:  $\mathbf{A}^* = \mathbf{Q}(t)\mathbf{A}\mathbf{Q}(t)^T$

Below we always let  $\alpha = 0$ .

# Objectivity

**Examples.** (a) the position  $\mathbf{x}$  is **not** objective, but displacement is:

$$\mathbf{x}^* - \mathbf{y}^* = \mathbf{c}(t) + \mathbf{Q}(t)\mathbf{x} - (\mathbf{c}(t) + \mathbf{Q}(t)\mathbf{y}) = \mathbf{Q}(t)(\mathbf{x} - \mathbf{y})$$

(b) the velocity  $\mathbf{v}$  is **not** objective:

$$\mathbf{v}^*(\mathbf{x}^*, t^*) = \mathbf{Q}(t)\mathbf{v}(\mathbf{x}, t) + \dot{\mathbf{c}}(t) + \boldsymbol{\Omega}(t)(\mathbf{x}^* - \mathbf{c}(t))$$

with the *spin tensor*  $\boldsymbol{\Omega}(t) := \dot{\mathbf{Q}}(t)\mathbf{Q}(t)^\top$ .

(c) relative velocities are objective:

$$\mathbf{v}^*(\mathbf{x}^*, t^*) - \mathbf{w}^*(\mathbf{x}^*, t^*) = \mathbf{Q}(t)(\mathbf{v}(\mathbf{x}, t) - \mathbf{w}(\mathbf{x}, t))$$

(d) acceleration is **not** objective:

$$\mathbf{a}^* = \mathbf{Q}\mathbf{a} + \ddot{\mathbf{c}} + (\dot{\boldsymbol{\Omega}} - \boldsymbol{\Omega}^2)(\mathbf{x}^* - \mathbf{c}) + 2\boldsymbol{\Omega}(\mathbf{v} - \dot{\mathbf{c}})$$

unless  $\ddot{\mathbf{c}} = 0$  and  $\dot{\mathbf{Q}} = 0$ , i.e. unless the transformation is a Galilean transformation

# Material Frame Indifference

The principle of material frame indifference consists of two parts:

① **frame indifference**

The constitutive mappings are observer-invariant, but they may depend on the motion of the material w.r. to an arbitrary chosen frame of reference

② **form invariance**

Different uniform motions of the material (rigid body motions) do not influence the material properties

Example: stress in a fluid. Constitutive mapping (for instance):

$$\sigma = \mathbf{S}(\text{grad } \mathbf{v}), \quad \sigma^* = \mathbf{S}^*(\text{grad}^* \mathbf{v}^*)$$

Since stress is an objective tensor, the relation  $\sigma^* = \mathbf{Q}\sigma\mathbf{Q}^T$  always holds. Given  $\mathbf{S}$ , this determines  $\mathbf{S}^*$  for any Euclidean transformation. If also  $\mathbf{S} = \mathbf{S}^*$  holds, then  $\mathbf{S}$  satisfies the principle of material frame indifference.

# The Second Law of Thermodynamics

The second law comprises the following postulates:

- 1 There is an entropy/entropy-flux pair  $(\varrho s, \Phi)$  as a material dependent quantity, satisfying the principle of material frame indifference ( $\varrho s$  is an objective scalar,  $\Phi$  is an objective vector).
- 2 The pair  $(\varrho s, \Phi)$  satisfies the balance equation

$$\partial_t(\varrho s) + \operatorname{div}(\varrho s \mathbf{v} + \Phi) = \zeta,$$

where the entropy production  $\zeta$  satisfies  $\zeta \geq 0$  for every thermodynamic process. Equilibria are characterized by  $\zeta = 0$ .

- 3 The entropy production has the form  $\zeta = \sum_m \mathbf{F}_m \mathbf{D}_m$ , where the so-called fluxes  $\mathbf{F}_m$  and driving forces  $\mathbf{D}_m$  vanish at equilibria.

**Definition.** We define the absolute temperature  $T$  and chemical potentials  $\mu_i$  by

$$\frac{1}{T} := \frac{\partial h}{\partial \varrho e}, \quad \mu_i := -\frac{\partial h}{\partial \varrho_i}$$

where  $h$  is the material function for the entropy  $\varrho s$

# Entropy Production

**Assumption.** We here restrict the dependence of the entropy in the way that  $\varrho s = h(\varrho e, \varrho_1, \dots, \varrho_N)$ .

Note: If further dependencies on all  $\mathbf{u}_i$  are included, these would drop out as a consequence of the 2<sup>nd</sup> law.

Starting point for evaluation of the 2<sup>nd</sup> law: entropy balance in the form

$$\partial_t(\varrho s) + \varrho s \operatorname{div} \mathbf{v} + \mathbf{v} \cdot \nabla(\varrho s) + \operatorname{div} \Phi = \zeta$$

Using  $\varrho s = h(\varrho e, \varrho_1, \dots, \varrho_N)$ , a straight forward computation yields

$$\zeta = \frac{1}{T} \left( \partial_t(\varrho e) + \operatorname{div}(\varrho e \mathbf{v}) \right) - \sum_i \frac{\mu_i}{T} \left( \partial_t \varrho_i + \operatorname{div}(\varrho_i \mathbf{v}_i) \right) + \frac{1}{T} (\varrho s T - \varrho e + \sum_i \varrho_i \mu_i) \operatorname{div} \mathbf{v} + \sum_i \frac{\mu_i}{T} \operatorname{div}(\varrho_i \mathbf{u}_i) + \operatorname{div} \Phi$$

# The Free Energy (or Helmholtz potential)

It is common to change for  $T$  to become an independent variable. By definition of  $T$ ,  $\mu_i$ , the total differential of  $\varrho s = h(\varrho e, \varrho_1, \dots, \varrho_N)$  is:

$$d(\varrho s) = \frac{1}{T} d(\varrho e) - \sum_i \frac{\mu_i}{T} d\varrho_i \Rightarrow d(\varrho e) = T d(\varrho s) + \sum_i \mu_i d\varrho_i$$

$T$  becomes an independent variable by Legendre transformation:

$$\varrho e - \varrho s T =: \varrho \psi \quad (\text{the free energy})$$

$$\Rightarrow d(\varrho \psi) = d(\varrho e) - d(\varrho s T) = -\varrho s dT + \sum_i \mu_i d\varrho_i$$

Hence:  $\varrho \psi = \varrho \psi(T, \varrho_1, \dots, \varrho_N)$ ,  $\partial_T(\varrho \psi) = -\varrho s$ ,  $\partial_{\varrho_i}(\varrho \psi) = \mu_i$

Note for later use:

$$\nabla(\varrho \psi) = \partial_T(\varrho \psi) \nabla T + \sum_i \partial_{\varrho_i}(\varrho \psi) \nabla \varrho_i = -\varrho s \nabla T + \sum_i \mu_i \nabla \varrho_i$$

# Entropy Production with viscosity and chemistry

Entropy production in terms of the free energy  $\varrho\psi = \varrho e - \varrho sT$ :

$$\begin{aligned} \zeta = & \operatorname{div} \left( \Phi - \frac{\mathbf{q}}{T} + \sum_i \frac{\varrho_i \mathbf{u}_i \mu_i}{T} \right) - \frac{1}{T} \left( \rho + \varrho\psi - \sum_i \varrho_i \mu_i \right) \operatorname{div} \mathbf{v} \\ & - \sum_i \mathbf{u}_i \cdot \left( \varrho_i \nabla \frac{\mu_i}{T} + \frac{1}{T} (\mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v}_i) - \nabla p_i + \operatorname{div} \sigma_i^o) \right) \\ & - \frac{1}{T} \sum_{a=1}^{N_R} R_a \sum_{i=1}^N \left( \mu_i + \frac{1}{2} \mathbf{u}_i^2 \right) M_i \nu_i^a + \sum_i \sigma_i^o : \mathbf{D}^o + \mathbf{q} \cdot \nabla \frac{1}{T}, \end{aligned}$$

where  $\mathbf{D}^o$  denotes the symmetric, traceless part of  $\nabla \mathbf{v}$

Employ the second law to obtain

- 1 the entropy flux
- 2 the Gibbs-Duhem equation (in the form of an Euler relation)
- 3 restrictions for constitutive equations for all dissipative mechanisms

# Case 1: no viscosity, no chemistry

Now  $\zeta \geq 0$  for any thermodynamic process necessarily requires:

**ad 1.** the entropy flux is given by

$$\Phi = \frac{\mathbf{q}}{T} - \sum_i \frac{\varrho_i \mathbf{u}_i \mu_i}{T}$$

**ad 2.** the Gibbs-Duhem equation holds, i.e.

$$p + \varrho\psi - \sum_i \varrho_i \mu_i = 0$$

Note: the latter implication requires some knowledge on the variables which are allowed for the constitutive equations. One needs that  $\zeta$  is linear in  $\text{div } \mathbf{v}$ . This also holds in the general case, but requires more arguments.

$$\Rightarrow \quad \zeta = - \sum_i \varrho_i \mathbf{u}_i \cdot \left( \varrho_i \nabla \frac{\mu_i}{T} + \frac{1}{T} (\mathbf{F}_i - \nabla p_i) \right) + \mathbf{q} \cdot \nabla \frac{1}{T}$$



## Case 1: no viscosity, no chemistry

Note: the heat flux  $\mathbf{q}$  contains two terms with diffusion velocities, which leads to some ambiguity in the decomposition into a sum of products

$$\Rightarrow \zeta = - \sum_i \mathbf{u}_i \cdot \left( \varrho_i \nabla \frac{\mu_i}{T} - \frac{1}{T} \nabla p_i - h_i \nabla \frac{1}{T} + \frac{1}{T} \mathbf{F}_i \right) + \tilde{\mathbf{q}} \cdot \nabla \frac{1}{T}$$

with the partial enthalpies  $h_i := \varrho_i e_i + p_i$  and  $\tilde{\mathbf{q}} := \sum_i \tilde{\mathbf{q}}_i$ .

Hence

$$\zeta = - \sum_i \mathbf{u}_i \cdot \left( \mathbf{B}_i + \frac{1}{T} \mathbf{F}_i \right) + \tilde{\mathbf{q}} \cdot \nabla \frac{1}{T}$$

with

$$\mathbf{B}_i := \varrho_i \nabla \frac{\mu_i}{T} - \frac{1}{T} \nabla p_i - h_i \nabla \frac{1}{T}$$

Aim: employ the entropy inequality to obtain constitutive laws for the thermo-mechanical interactions, i.e. for the structure of the  $\mathbf{F}_i$

## Case 1: no viscosity, no chemistry

Since the  $\mathbf{B}_i$  are part of the driving forces, we compute  $\sum_i \mathbf{B}_i$

$$\begin{aligned}\sum_i \mathbf{B}_i &= \sum_i \varrho_i \nabla \frac{\mu_i}{T} - \frac{1}{T} \nabla p - (\varrho e + p) \nabla \frac{1}{T} \\ &= \frac{1}{T} \left( \sum_i \varrho_i \nabla \mu_i - \nabla p \right) + \left( \sum_i \varrho_i \mu_i - (\varrho e + p) \right) \nabla \frac{1}{T}\end{aligned}$$

The Gibbs-Duhem equation ( $p + \varrho\psi - \sum_i \varrho_i \mu_i = 0$ ) implies

$$T \sum_i \mathbf{B}_i = \sum_i \varrho_i \nabla \mu_i - \nabla p - \varrho s T^2 \nabla \frac{1}{T}$$

Now recall that  $\nabla(\varrho\psi) = -\varrho s \nabla T + \sum_i \mu_i \nabla \varrho_i$ . Hence

$$T \sum_i \mathbf{B}_i = \sum_i \varrho_i \nabla \mu_i - \nabla p + \sum_i \mu_i \nabla \varrho_i - \nabla(\varrho\psi) = 0$$

Note:  $\sum_i \mathbf{B}_i = 0$  only results for this decomposition of  $\zeta$  !

## Exploiting the second law

The interaction term necessarily satisfies

$$-\sum_{i=1}^N \mathbf{u}_i \cdot \left( \mathbf{B}_i + \frac{1}{T} \mathbf{F}_i \right) \geq 0 \quad \text{and} \quad \sum_{i=1}^N \mathbf{B}_i = 0, \quad \sum_{i=1}^N \mathbf{F}_i = 0$$

Hence

$$-\sum_{i=1}^{N-1} (\mathbf{u}_i - \mathbf{u}_N) \cdot \left( \mathbf{B}_i + \frac{1}{T} \mathbf{F}_i \right) \geq 0$$

The standard linear Ansatz for  $\mathbf{B}_i + \frac{1}{T} \mathbf{F}_i$  is

$$\mathbf{B}_i + \frac{1}{T} \mathbf{F}_i = -\sum_{j=1}^{N-1} \tau_{ij} (\mathbf{u}_j - \mathbf{u}_N) \quad (\text{for } i = 1, \dots, N-1)$$

with a positive definite matrix  $[\tau_{ij}]$ . Extension to  $N \times N$  format:

$$\tau_{iN} = -\sum_{j=1}^{N-1} \tau_{ij} \quad (i = 1, \dots, N-1), \quad \tau_{Nj} = -\sum_{i=1}^{N-1} \tau_{ij} \quad (j = 1, \dots, N)$$

$$\Rightarrow \quad \mathbf{B}_i + \frac{1}{T} \mathbf{F}_i = -\sum_{j=1}^N \tau_{ij} (\mathbf{u}_j - \mathbf{u}_N) \quad \text{for all } i = 1, \dots, N$$

## Exploiting the second law

**Prop.** The extended  $N \times N$ -matrix  $[\tau_{ij}]_1^N$  is positive semi-definite if the  $(N-1) \times (N-1)$ -matrix  $[\tau_{ij}]_1^{N-1}$  is positive (semi-)definite.

*Proof.* by the criterion of Sylvester, a quadratic matrix  $M$  is positive semi-definite iff the determinant of every upper left sub-matrix is non-negative.

Here: show that  $\det([\tau_{ij}]_1^N) \geq 0$ . Laplace formula:

$$\det([\tau_{ij}]_1^N) = \sum_{j=1}^N (-1)^{N+j} \tau_{Nj} \det([\tau]_{Nj}),$$

where  $[\tau]_{Nj}$  results from deletion of the  $j^{\text{th}}$  column and  $N^{\text{th}}$  row.

Show by elementary properties of the determinant:

$$\det([\tau]_{Nj}) = (-1)^{N-j} \det([\tau]_{NN})$$

Hence

$$\det([\tau_{ij}]_1^N) = \det([\tau]_{NN}) \sum_{j=1}^N \tau_{Nj} = \dots = 0$$

# Symmetry of Interactions

Straight forward computation yields

$$\mathbf{B}_i + \frac{1}{T} \mathbf{F}_i = - \sum_{j=1}^N \tau_{ij} (\mathbf{u}_j - \mathbf{u}_N) = \sum_{j=1}^N \tau_{ij} (\mathbf{u}_i - \mathbf{u}_j)$$

**Assumption of binary type interactions:** (Truesdell)

$$\tau_{ij} = \tau_{ij}(\varrho_i, \varrho_j, T) \rightarrow 0 \quad \text{if } \varrho_i \rightarrow 0+ \text{ or } \varrho_j \rightarrow 0+$$

This implies symmetry of  $[\tau]$ : Evaluate  $\sum_{i,j} \tau_{ij} (\mathbf{u}_i - \mathbf{u}_j) = 0$ .

$N = 2$ :  $(\tau_{12} - \tau_{21})(\mathbf{u}_1 - \mathbf{u}_2) = 0$  for any TD process  $\Rightarrow \tau_{12} = \tau_{21}$

$N = 3$ :

$$(\tau_{12} - \tau_{21})(\mathbf{u}_1 - \mathbf{u}_2) + (\tau_{13} - \tau_{31})(\mathbf{u}_1 - \mathbf{u}_3) + (\tau_{23} - \tau_{32})(\mathbf{u}_2 - \mathbf{u}_3) = 0$$

$\varrho_3 \rightarrow 0+ \Rightarrow \tau_{12} = \tau_{21}$ ;  $\varrho_2 \rightarrow 0+ \Rightarrow \tau_{13} = \tau_{31}$ ;  $\varrho_1 \rightarrow 0+ \Rightarrow \tau_{23} = \tau_{32}$

$N > 3$ : induction over  $N$ .

## Exploiting the second law

Ansatz to incorporate both symmetry and binary interactions:

$$\tau_{ij} = -f_{ij}\varrho_i\varrho_j \quad \text{with } f_{ij} = f_{ij}(\varrho_i, \varrho_j, T)$$

$$\Rightarrow \mathbf{B}_i + \frac{1}{T}\mathbf{F}_i = -\sum_{j=1}^N f_{ij}\varrho_i\varrho_j(\mathbf{u}_i - \mathbf{u}_j) = -\sum_{j=1}^N f_{ij}\varrho_i\varrho_j(\mathbf{v}_i - \mathbf{v}_j)$$

dissipation due to interactions:

$$\begin{aligned} -\sum_{i=1}^N \mathbf{u}_i \cdot (\mathbf{B}_i + \frac{1}{T}\mathbf{F}_i) &= \sum_{i,j=1}^N f_{ij}\varrho_i\varrho_j(\mathbf{u}_i - \mathbf{u}_j) \cdot \mathbf{u}_i \\ &= \frac{1}{2} \sum_{i,j=1}^N f_{ij}\varrho_i\varrho_j(\mathbf{u}_i - \mathbf{u}_j)^2 \geq 0! \end{aligned}$$

Hence the  $f_{ij}$  are symmetric and non-negative "friction factors"

# Momentum Balance with Thermo-mechanical Interactions

**partial momentum balances:** (nonconservative form)

$$\varrho_i(\partial_t \mathbf{v}_i + \mathbf{v}_i \cdot \nabla \mathbf{v}_i) + \nabla p_i = \mathbf{F}_i + \varrho_i \mathbf{b}_i$$

Employ

$$\frac{1}{T} \mathbf{F}_i = -\mathbf{B}_i - \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{v}_i - \mathbf{v}_j), \quad \mathbf{B}_i = \varrho_i \nabla \frac{\mu_i}{T} - \frac{1}{T} \nabla p_i - h_i \nabla \frac{1}{T}$$

This yields the final form of the partial momentum balance in the case without viscosity and chemical reactions as

$$\varrho_i(\partial_t \mathbf{v}_i + \mathbf{v}_i \cdot \nabla \mathbf{v}_i) = -\varrho_i T \nabla \frac{\mu_i}{T} + T h_i \nabla \frac{1}{T} - T \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{v}_i - \mathbf{v}_j) + \varrho_i \mathbf{b}_i$$

isothermal case:

$$\varrho_i(\partial_t \mathbf{v}_i + \mathbf{v}_i \cdot \nabla \mathbf{v}_i) = -\varrho_i \nabla \mu_i - T \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{v}_i - \mathbf{v}_j) + \varrho_i \mathbf{b}_i$$

# Class - II Model

Resulting model (non reactive, non viscous, symmetric interactions)

$$\mathbf{mass} : \partial_t \varrho_i + \operatorname{div}(\varrho_i \mathbf{v}_i) = 0$$

$$\begin{aligned} \mathbf{momentum} : \partial_t(\varrho_i \mathbf{v}_i) + \operatorname{div}(\varrho_i \mathbf{v}_i \otimes \mathbf{v}_i) &= -\varrho_i T \nabla \frac{\mu_i}{T} + Th_i \nabla \frac{1}{T} \\ &\quad - T \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{v}_i - \mathbf{v}_j) + \varrho_i \mathbf{b}_i \end{aligned}$$

$$\mathbf{energy} : \partial_t(\varrho e) + \operatorname{div}(\varrho e \mathbf{v} + \mathbf{q}) = \nabla \mathbf{v} : \sum_i \sigma_i - \sum_i \mathbf{u}_i \cdot \mathbf{F}_i$$

constitutive equation for the heat flux:

$$\tilde{\mathbf{q}} = \alpha \nabla \frac{1}{T} \quad \text{with } \alpha \geq 0 \quad \Rightarrow \quad \tilde{\mathbf{q}} \cdot \nabla \frac{1}{T} \geq 0$$

Hence

$$\mathbf{q} = \tilde{\mathbf{q}} + \sum_i h_i \mathbf{u}_i = \alpha \nabla \frac{1}{T} + \sum_i h_i \mathbf{u}_i$$



# Comparison with Existing Models

Partial momentum balances due to P. Kerkhof (TU/e):

$$\begin{aligned}
 \partial_t(\varrho_i \mathbf{v}_i) + \nabla \cdot (\varrho_i \mathbf{v}_i \otimes \mathbf{v}_i) &= -c_i \nabla_T \hat{\mu}_i + \varrho_i \mathbf{b}_i \\
 &\quad - c^{\text{tot}} RT \sum_{j \neq i} \frac{x_i x_j}{D_{ij}} (\mathbf{v}_i - \mathbf{v}_j) \\
 &\quad - c^{\text{tot}} RT \sum_{j \neq i} \frac{x_i x_j}{D_{ij}} \left( \frac{D_i^T}{\varrho_i} - \frac{D_j^T}{\varrho_j} \right) \nabla \ln T
 \end{aligned}$$

Result from above (rational thermodynamics):

$$\begin{aligned}
 \partial_t(\varrho_i \mathbf{v}_i) + \text{div}(\varrho_i \mathbf{v}_i \otimes \mathbf{v}_i) &= -\varrho_i \nabla \mu_i + \varrho_i \mathbf{b}_i \\
 &\quad - T \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{v}_i - \mathbf{v}_j) \\
 &\quad - (h_i - \varrho_i \mu_i) \nabla \ln T
 \end{aligned}$$

Note:  $\nabla_T$  denotes "the gradient taken at constant  $T$ ",  $c_i = \varrho_i / M_i$ ,  $\hat{\mu}_i = M_i \mu_i$ . Hence agreement is achieved in the isothermal case

## Scale-Reduced Class - I Model

$$\varrho_i(\partial_t \mathbf{v}_i + \mathbf{v}_i \cdot \nabla \mathbf{v}_i) = -\varrho_i T \nabla \frac{\mu_i}{T} + Th_i \nabla \frac{1}{T} + \varrho_i \mathbf{b}_i - T \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{v}_i - \mathbf{v}_j)$$

$$y_i \times \text{total mom.} : y_i \varrho (\partial_t \mathbf{v} + \mathbf{v} \cdot \nabla \mathbf{v}) = -y_i \nabla p + y_i \varrho \mathbf{b}$$

$$\Rightarrow \varrho_i (\partial_t + \mathbf{v} \cdot \nabla) \mathbf{u}_i + \varrho_i \mathbf{u}_i \cdot \nabla \mathbf{v}_i =$$

$$y_i \nabla p - \varrho_i \nabla \mu_i + T(h_i - \varrho_i \mu_i) \nabla \frac{1}{T} + \varrho_i (\mathbf{b}_i - \mathbf{b}) - T \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{u}_i - \mathbf{u}_j)$$

Assume quasi-stationarity w.r. to changes in diffusion velocities along mixture trajectories and obey objectivity; set  $D_{ij} := R/f_{ij}$  and  $\mathbf{j}_i := \varrho_i \mathbf{u}_i$

$$\Rightarrow -\sum_{j \neq i} \frac{y_j \mathbf{j}_i - y_i \mathbf{j}_j}{D_{ij}} = \frac{y_i}{RT} \nabla \mu_i - \frac{y_i}{\varrho RT} \nabla p + \frac{\varrho_i \mu_i - h_i}{\varrho R} \nabla \frac{1}{T} - \frac{y_i}{\varrho RT} (\mathbf{b}_i - \mathbf{b})$$

Notation from Eng. literature:  $\nabla \mu_i = \nabla_{p,T} \mu_i + \partial_p \mu_i \nabla p + \partial_T \mu_i \nabla T$ .

$$\Rightarrow \mathbf{d}_i = \frac{y_i}{RT} \nabla_{p,T} \mu_i + \frac{\phi_i - y_i}{\varrho RT} \nabla p + \frac{h_i - \varrho_i s_i T - \varrho_i \mu_i}{\varrho RT} \nabla \ln T - \frac{y_i}{RT} (\mathbf{b}_i - \mathbf{b})$$

Phenomena: molecular, pressure, thermo- (Sort effect) & forced diffusion

# Euler-Maxwell-Stefan Equations

Resulting model (non reactive, non viscous, symmetric interactions)

$$\text{species : } \partial_t \varrho_i + \operatorname{div}(\varrho_i \mathbf{v} + \mathbf{j}_i) = 0$$

$$\text{momentum : } \partial_t(\varrho \mathbf{v}) + \operatorname{div}(\varrho \mathbf{v} \otimes \mathbf{v}) = -\nabla p + \varrho \mathbf{b}$$

$$\text{energy : } \partial_t(\varrho e) + \operatorname{div}(\varrho e \mathbf{v} + \mathbf{q}) = -p \operatorname{div} \mathbf{v} - \sum_i \mathbf{u}_i \cdot \mathbf{F}_i$$

$$\text{diff fluxes : } \mathbf{d}_i = - \sum_{j \neq i} \frac{y_j \mathbf{j}_i - y_i \mathbf{j}_j}{D_{ij}}, \quad \sum_i \mathbf{j}_i = 0$$

$$\text{heat flux : } \mathbf{q} = \alpha \nabla \frac{1}{T} + \sum_i h_i \mathbf{u}_i$$

$$\text{driving f. : } \mathbf{d}_i = \frac{y_i}{RT} \nabla_{p,T} \mu_i + \frac{\phi_i - y_i}{\varrho RT} \nabla p + \frac{h_i - \varrho_i s_i T - \varrho_i \mu_i}{\varrho RT} \nabla \ln T - \frac{y_i}{RT} (\mathbf{b}_i - \mathbf{b})$$

Note:  $p$  obeys an EOS  $p = p(\varrho_i, T)$ ; an incompressible version is possible

## Case 2: no viscosity, with chemical reactions

With chemical reactions, the entropy production is:

$$\zeta = -\frac{1}{T} \sum_{a=1}^{N_R} R_a \sum_{i=1}^N (\mu_i + \frac{1}{2} \mathbf{u}_i^2) M_i \nu_i^a + \tilde{\mathbf{q}} \cdot \nabla \frac{1}{T} - \sum_i \mathbf{u}_i \cdot \left( \mathbf{B}_i + \frac{1}{T} (\mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v}_i)) \right)$$

with the partial enthalpies  $h_i := \varrho_i e_i + p_i$ , heat flux  $\tilde{\mathbf{q}} := \sum_i \tilde{\mathbf{q}}_i$  and

$$\mathbf{B}_i := \varrho_i \nabla \frac{\mu_i}{T} - \frac{1}{T} \nabla p_i - h_i \nabla \frac{1}{T}$$

Furthermore:

$$\sum_i \mathbf{B}_i = 0 \text{ as before, } \sum_i (\mathbf{F}_i + r_i \mathbf{v}_i^*) = 0 \text{ momentum conservation}$$

But

$$\sum_i (\mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v}_i)) \neq 0!$$

## Case 2: no viscosity, with chemical reactions

Way out: another regrouping of the entropy production terms as

$$\zeta = -\frac{1}{T} \sum_{a=1}^{N_R} R_a \sum_{i=1}^N (\mu_i - \frac{1}{2} \mathbf{u}_i^2) M_i \nu_i^a + \tilde{\mathbf{q}} \cdot \nabla \frac{1}{T} - \sum_i \mathbf{u}_i \cdot \left( \mathbf{B}_i + \frac{1}{T} (\mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v})) \right)$$

Because of  $\sum_i r_i = 0$  we now have:

$$\sum_i \mathbf{B}_i = 0 \quad \text{and} \quad \sum_i (\mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v})) = 0$$

Hence, as before:

$$\begin{aligned} \frac{1}{T} \left( \mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v}) \right) + \mathbf{B}_i &= - \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{v}_i - \mathbf{v}_j) \quad \text{with } f_{ij} = f_{ji} > 0 \\ \Rightarrow \quad \mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v}_i) &= -r_i \mathbf{u}_i - T \mathbf{B}_i - T \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{v}_i - \mathbf{v}_j) \end{aligned}$$

# Class - II Model with Chemical Reactions

Resulting model (reactive, non viscous, symmetric interactions)

$$\text{mass} : \partial_t \varrho_i + \operatorname{div}(\varrho_i \mathbf{v}_i) = 0$$

$$\begin{aligned} \text{mom.} : \partial_t(\varrho_i \mathbf{v}_i) + \operatorname{div}(\varrho_i \mathbf{v}_i \otimes \mathbf{v}_i) &= -\varrho_i T \nabla \frac{\mu_i}{T} + T h_i \nabla \frac{1}{T} + \varrho_i \mathbf{b}_i \\ &\quad - T \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{v}_i - \mathbf{v}_j) - r_i (\mathbf{v}_i - \mathbf{v}) \end{aligned}$$

$$\text{energy} : \partial_t(\varrho e) + \operatorname{div}(\varrho e \mathbf{v} + \mathbf{q}) = \nabla \mathbf{v} : \sum_i \sigma_i - \sum_i \mathbf{u}_i \cdot (\mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v}))$$

constitutive equation for the heat flux (as before):

$$\mathbf{q} = \alpha \nabla \frac{1}{T} + \sum_i h_i \mathbf{u}_i$$

Result: chemical reactions change the partial momentum balance, hence also the relative velocities!

## Scale-Reduced Class - I Model with Chemical Reactions

Assuming again quasi-stationarity w.r. to changes in diffusion velocities along mixture trajectories and using objectivity yields:

$$-\sum_{j \neq i} \frac{y_j \mathbf{j}_i - y_i \mathbf{j}_j}{D_{ij}} = \frac{y_i}{RT} \nabla \mu_i - \frac{y_i}{\rho RT} \nabla p + \frac{\rho_i \mu_i - h_i}{\rho R} \nabla \frac{1}{T} - \frac{y_i}{RT} (\mathbf{b}_i - \mathbf{b}) + \frac{r_i}{\rho RT} \mathbf{u}_i$$

Eng. literature notation:  $\nabla \mu_i = \nabla_{p,T} \mu_i + \partial_p \mu_i \nabla p + \partial_T \mu_i \nabla T$ .

$$\mathbf{d}_i = \frac{y_i}{RT} \nabla_{p,T} \mu_i + \frac{\phi_i - y_i}{\rho RT} \nabla p + \frac{h_i - \rho_i s_i T - \rho_i \mu_i}{\rho RT} \nabla \ln T - \frac{y_i}{RT} (\mathbf{b}_i - \mathbf{b}) + \frac{r_i}{\rho RT} \mathbf{u}_i$$

molecular, pressure, thermo- (Sorét effect), forced & **reactive** diffusion

# Reactive Euler-Maxwell-Stefan Equations

Resulting model (reactive, non viscous, symmetric interactions)

$$\text{species} : \partial_t \varrho_i + \operatorname{div}(\varrho_i \mathbf{v} + \mathbf{j}_i) = r_i$$

$$\text{mom.} : \partial_t(\varrho \mathbf{v}) + \operatorname{div}(\varrho \mathbf{v} \otimes \mathbf{v}) = -\nabla p + \varrho \mathbf{b} \quad (\text{plus an EOS for } p)$$

$$\text{energy} : \partial_t(\varrho e) + \operatorname{div}(\varrho e \mathbf{v} + \mathbf{q}) = -p \operatorname{div} \mathbf{v} - \sum_i \mathbf{u}_i \cdot (\mathbf{F}_i + r_i(\mathbf{v}_i^* - \mathbf{v}_i))$$

$$\text{diff fluxes} : \mathbf{d}_i = - \sum_{j \neq i} \frac{y_j \mathbf{j}_j - y_i \mathbf{j}_i}{D_{ij}}, \quad \sum_i \mathbf{j}_i = 0$$

$$\text{heat flux} : \mathbf{q} = \alpha \nabla \frac{1}{T} + \sum_i h_i \mathbf{u}_i$$

$$\begin{aligned} \text{driving f.} : \mathbf{d}_i = & \frac{y_i}{RT} \nabla_{p,T} \mu_i + \frac{\phi_i - y_i}{\varrho RT} \nabla p + \frac{h_i - \varrho_i s_i T - \varrho_i \mu_i}{\varrho RT} \nabla \ln T \\ & - \frac{y_i}{RT} (\mathbf{b}_i - \mathbf{b}) + \frac{r_i}{\varrho RT} \mathbf{u}_i \end{aligned}$$



# Case 3: shear viscosity and chemical reactions

With chemical reactions and shear viscosity, the entropy production is:

$$\begin{aligned} \zeta = & -\frac{1}{T} \sum_{a=1}^{N_R} R_a \sum_{i=1}^N (\mu_i - \frac{1}{2} \mathbf{u}_i^2) M_i \nu_i^a + \tilde{\mathbf{q}} \cdot \nabla \frac{1}{T} \\ & + \frac{1}{T} \sum_i \sigma_i^\circ : \mathbf{D}^\circ - \sum_i \mathbf{u}_i \cdot \left( \mathbf{B}_i + \frac{1}{T} (\mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v})) \right) \end{aligned}$$

with the partial enthalpies  $h_i := \varrho_i e_i + p_i$ , heat flux  $\tilde{\mathbf{q}} := \sum_i \tilde{\mathbf{q}}_i$  and

$$\mathbf{B}_i := \varrho_i \nabla \frac{\mu_i}{T} - \frac{1}{T} \nabla p_i - h_i \nabla \frac{1}{T} + \operatorname{div} \frac{\sigma_i^\circ}{T} - \lambda \varrho_i,$$

where  $\lambda := \frac{1}{\varrho} \sum_i \operatorname{div} \frac{\sigma_i^\circ}{T}$  acts like a Lagrange multiplier

Note:  $\sum_i \mathbf{u}_i \cdot \lambda \varrho_i = \lambda \sum_i \mathbf{j}_i = 0$  for every  $\lambda \in \mathbb{R}$

Furthermore, as before:

$$\sum_i \mathbf{B}_i = 0 \quad \text{and} \quad \sum_i (\mathbf{F}_i + r_i (\mathbf{v}_i^* - \mathbf{v})) = 0$$

## Case 3: no viscosity, with chemical reactions

Consequently, as before:

$$\mathbf{F}_i + r_i(\mathbf{v}_i^* - \mathbf{v}_i) = -r_i \mathbf{u}_i - T \mathbf{B}_i - T \sum_j f_{ij} \varrho_i \varrho_j (\mathbf{v}_i - \mathbf{v}_j)$$

with

$$\mathbf{B}_i := \varrho_i \nabla \frac{\mu_i}{T} - \frac{1}{T} \nabla p_i - h_i \nabla \frac{1}{T} + \operatorname{div} \frac{\sigma_i^o}{T} - y_i \sum_k \operatorname{div} \frac{\sigma_k^o}{T}$$

Assuming again quasi-stationarity and using objectivity yields:

$$\begin{aligned} - \sum_{j \neq i} \frac{y_j \mathbf{j}_i - y_i \mathbf{j}_j}{D_{ij}} &= \frac{y_i}{RT} \nabla \mu_i - \frac{y_i}{\varrho RT} \nabla p + \frac{\varrho_i \mu_i - h_i}{\varrho R} \nabla \frac{1}{T} - \frac{y_i}{RT} (\mathbf{b}_i - \mathbf{b}) + \frac{r_i}{\varrho RT} \mathbf{u}_i \\ &\quad - \frac{1}{\varrho RT} (\sigma_i^o - y_i \sum_k \sigma_k^o) : \nabla \ln T + \frac{y_i}{\varrho RT} \operatorname{div} (\sigma^o - \sum_k \sigma_k^o) \end{aligned}$$

Note:  $\operatorname{div} (\sigma^o - \sum_k \sigma_k^o) = \operatorname{div} ((\varrho_i \mathbf{u}_i \otimes \mathbf{u}_i)^o)$  is of second order in  $\mathbf{u}_i$

This (just) leads to a shear induced correction of the Sorét effect:

$$\begin{aligned} \mathbf{d}_i &= \frac{y_i}{RT} \nabla_{p,T} \mu_i + \frac{\phi_i - y_i}{\varrho RT} \nabla p - \frac{y_i}{RT} (\mathbf{b}_i - \mathbf{b}) + \frac{r_i}{\varrho RT} \mathbf{u}_i \\ &\quad + \frac{1}{\varrho RT} (h_i - \varrho_i s_i T - \varrho_i \mu_i - (\sigma_i^o - y_i \sum_k \sigma_k^o)) \nabla \ln T \end{aligned}$$

# Reactive Navier-Stokes-Maxwell-Stefan Equations

Resulting model (reactive, shear viscosity, symmetric interactions)

$$\text{species} : \partial_t \varrho_i + \operatorname{div}(\varrho_i \mathbf{v} + \mathbf{j}_i) = r_i$$

$$\text{mom.} : \partial_t(\varrho \mathbf{v}) + \operatorname{div}(\varrho \mathbf{v} \otimes \mathbf{v}) + \nabla p = \eta \Delta \mathbf{v} + \varrho \mathbf{b} \quad (+ \text{ an EOS for } p)$$

$$\text{energy} : \partial_t(\varrho e) + \operatorname{div}(\varrho e \mathbf{v} + \mathbf{q}) = -p \operatorname{div} \mathbf{v} - \sum_i \mathbf{u}_i \cdot (\mathbf{F}_i + r_i(\mathbf{v}_i^* - \mathbf{v}_i))$$

$$\text{diff fluxes} : \mathbf{d}_i = - \sum_{j \neq i} \frac{y_j \mathbf{j}_j - y_i \mathbf{j}_i}{D_{ij}}, \quad \sum_i \mathbf{j}_i = 0$$

$$\text{heat flux} : \mathbf{q} = \alpha \nabla \frac{1}{T} + \sum_i h_i \mathbf{u}_i$$

$$\begin{aligned} \text{driving f.} : \mathbf{d}_i &= \frac{y_i}{RT} \nabla_{p,T} \mu_i + \frac{\phi_i - y_i}{\varrho RT} \nabla p - \frac{y_i}{RT} (\mathbf{b}_i - \mathbf{b}) + \frac{r_i}{\varrho RT} \mathbf{u}_i \\ &+ \frac{1}{\varrho RT} (h_i - \varrho_i s_i T - \varrho_i \mu_i - (\sigma_i^o - y_i \sum_k \sigma_k^o)) \nabla \ln T \end{aligned}$$

# Reactive Navier-Stokes-Maxwell-Stefan Equations

An isothermal and incompressible variant:

$$\operatorname{div} \mathbf{v} = 0$$

$$\partial_t(\varrho \mathbf{v}) + \operatorname{div}(\varrho \mathbf{v} \otimes \mathbf{v}) + \nabla p = \eta \Delta \mathbf{v} + \varrho \mathbf{b}$$

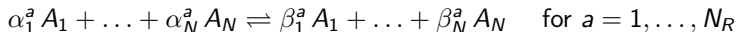
$$\varrho(\partial_t y_i + \mathbf{v} \cdot \mathbf{y}_i) + \operatorname{div} \mathbf{j}_i = r_i$$

$$\mathbf{d}_i = - \sum_{j \neq i} \frac{y_j \mathbf{j}_i - y_i \mathbf{j}_j}{D_{ij}}, \quad \sum_i \mathbf{j}_i = 0$$

$$\mathbf{d}_i = \frac{y_i}{RT} \nabla_{p,T} \mu_i + \frac{\phi_i - y_i}{\varrho RT} \nabla p - \frac{y_i}{RT} (\mathbf{b}_i - \mathbf{b}) + \frac{r_i}{\varrho RT} \mathbf{u}_i$$

# Chemical Reaction Kinetics

Since TD developed from an equilibrium theory, reactions are assumed to be reversible:



The (molar) rate  $R_a$  of reaction  $a$  can be shown to only depend as

$$R_a = R_a(T, \varrho_1, \dots, \varrho_N) \quad \text{resp.} \quad R_a(T, c_1, \dots, c_N) \quad \text{resp.} \quad R_a(p, T, c_1, \dots, c_{N-1})$$

For systems not far from equilibrium: closure is linear in the driving forces

$$\Rightarrow R_a = - \sum_{b=1}^{N_R} L_{ab} \sum_{i=1}^N \left( \mu_i - \frac{\mathbf{u}_i^2}{2} \right) M_i \nu_i^b \quad \text{with } [L_{ab}] \text{ positive (semi-)definite}$$

# Chemical Reaction Kinetics

Example:  $A_1 + A_2 \rightleftharpoons A_3$ . For diluted case:

$$\mu_i = \mu_i^0 + RT \ln c_i \quad \text{with } \mu_i^0 = \mu_i^0(p, T), \quad i = 1, 2, 3$$

Hence (ignoring the diffusive velocity influence for simplicity)

$$R = -k \left( -\mu_1^0 - \mu_2^0 + \mu_3^0 - RT \ln \frac{c_1 c_2}{c_3} \right)$$

equi:  $c_1^{eq} c_2^{eq} = K c_3^{eq}$  with some equilibrium "constant"  $K$  and  $R = 0$

$$R = -kRT \left( \ln K - \ln \frac{c_1 c_2}{c_3} \right) \doteq kRT \left( \frac{c_1 c_2}{K c_3} - 1 \right)$$

Resulting form of kinetic equation is of **mass action type**:

$$R = k^f c_1 c_2 - k^b c_3 \quad \text{with } k^f, k^b \text{ depending on } p, T, c_i$$

- 1 Introduction
- 2 The Maxwell-Stefan Equations - Modeling
- 3 Partial and Mixture Balances
- 4 Constitutive Modeling
- 5 The Maxwell-Stefan Equations - Analysis**

# Maxwell-Stefan Equations

The simplest case of isobaric isothermal MS-diffusion:

$$\mathbf{v} = 0, \quad \partial_t c_i + \operatorname{div} \mathbf{J}_i = r_i^{\text{tot}},$$

$$(\mathbf{d}_i =) \quad \frac{x_i}{RT} \operatorname{grad} \mu_i = - \sum_{j \neq i} \frac{x_j \mathbf{J}_i - x_i \mathbf{J}_j}{c_{\text{tot}} \mathfrak{D}_{ij}}, \quad (\text{MS})$$

$$\sum_i \mathbf{J}_i = 0.$$

**Remark.** The Maxwell-Stefan diffusivities  $\mathfrak{D}_{ij}$  are usually assumed to be *nonnegative, constant & symmetric*. But they may depend on  $\mathbf{c}$  below!

In this case  $\sum_i \mathbf{d}_i = 0$  necessarily holds due to  $\mathfrak{D}_{ij} = \mathfrak{D}_{ji}$ .



# Maxwell-Stefan Equations for Binary Systems

**Example (binary system).**

$$\mathbf{J}_1 = -\mathbf{J}_2 = -\frac{D_{12}}{RT} c_1 \text{grad } \mu_1.$$

$$\partial_t c - \Delta \phi(c) = r(c)$$

with

$$\phi'(s) = \frac{D_{12}}{RT} (1 + s\gamma'(s)/\gamma(s)), \quad \phi(0) = 0.$$

Sufficient for parabolicity:

$$s \rightarrow s\gamma(s) \text{ increasing} \Leftrightarrow \mu(\cdot) \text{ increasing} \Leftrightarrow \text{convex energy}$$

## Inversion of the Flux-Force Relations - I

Direct approach: eliminate  $\mathbf{J}_n (= \sum_{i=1}^{n-1} \mathbf{J}_i)$  and  $x_n (= 1 - \sum_{i=1}^{n-1} x_i)$

$$c_{\text{tot}} \begin{bmatrix} \mathbf{d}_1 \\ \vdots \\ \mathbf{d}_{n-1} \end{bmatrix} = \mathbf{B} \begin{bmatrix} \mathbf{J}_1 \\ \vdots \\ \mathbf{J}_{n-1} \end{bmatrix}$$

with

$$B_{ij} = x_i \left( \frac{1}{D_{1n}} - \frac{1}{D_{ij}} \right) \text{ for } i \neq j, \quad B_{ii} = \frac{x_i}{D_{in}} + \sum_{k \neq i} \frac{x_k}{D_{ik}}.$$

Formally,

$$\begin{bmatrix} \mathbf{J}_1 \\ \vdots \\ \mathbf{J}_{n-1} \end{bmatrix} = c_{\text{tot}} \mathbf{B}^{-1} \boldsymbol{\Gamma} \begin{bmatrix} \nabla x_1 \\ \vdots \\ \nabla x_{n-1} \end{bmatrix},$$

where

$$\boldsymbol{\Gamma} = (\Gamma_{ij}) \quad \text{with} \quad \Gamma_{ij} = \delta_{ij} + x_i \frac{\partial \ln \gamma_i}{\partial c_j}.$$

## Maxwell-Stefan Equations for Ternary Systems

**Example (ternary system).**

$$\mathbf{B} = \begin{bmatrix} \frac{1}{D_{13}} + x_2 \left( \frac{1}{D_{12}} - \frac{1}{D_{13}} \right) & -x_1 \left( \frac{1}{D_{12}} - \frac{1}{D_{13}} \right) \\ -x_2 \left( \frac{1}{D_{12}} - \frac{1}{D_{23}} \right) & \frac{1}{D_{23}} + x_1 \left( \frac{1}{D_{12}} - \frac{1}{D_{23}} \right) \end{bmatrix}$$

$\det(\mathbf{B} - \lambda \mathbf{I}) = \lambda^2 - \operatorname{tr} \mathbf{B} \lambda + \det \mathbf{B}$  with

$$\det \mathbf{B} = \frac{x_1}{D_{12} D_{13}} + \frac{x_2}{D_{12} D_{23}} + \frac{x_3}{D_{13} D_{23}} \geq \min \left\{ \frac{1}{D_{12} D_{13}}, \frac{1}{D_{12} D_{23}}, \frac{1}{D_{13} D_{23}} \right\} > 0$$

and

$$\operatorname{tr} \mathbf{B} = \frac{x_1 + x_2}{D_{12}} + \frac{x_1 + x_3}{D_{13}} + \frac{x_2 + x_3}{D_{23}} \geq 2 \min \left\{ \frac{1}{D_{12}}, \frac{1}{D_{13}}, \frac{1}{D_{23}} \right\} > 0.$$

$$(\operatorname{tr} \mathbf{B})^2 \geq 3 \det \mathbf{B} \quad \Rightarrow$$

$$\sigma(\mathbf{B}^{-1}(\mathbf{x})) \subset \Sigma_\theta := \{ \lambda \in \mathbb{C} \setminus \{0\} : |\arg \lambda| < \theta \} \quad \text{for } \theta = \frac{\pi}{6}.$$

# Inversion of the Flux-Force Relations - II

Invariant Formulation: solve  $A\mathbf{J} = \mathbf{d}$  on  $E = \{u \in \mathbb{R}^n : \sum_i u_i = 0\}$ ,

$$A = \begin{bmatrix} -s_1 & & & d_{ij} \\ & \cdot & \cdot & \\ & & & \\ d_{ij} & & & -s_n \end{bmatrix}, \quad s_i = \sum_{k \neq i} \frac{x_k}{\mathfrak{D}_{ik}}, \quad d_{ij} = \frac{x_i}{\mathfrak{D}_{ij}}$$

**Properties of  $A$ :**

- $N(A) = \text{span}\{\mathbf{x}\}$  for  $\mathbf{x} = (x_1, \dots, x_n)$
- $R(A) = \{\mathbf{e}\}^\perp$  for  $\mathbf{e} = (1, \dots, 1)$
- $A = [a_{ij}]$  is quasi-positive, i.e.  $a_{ij} \geq 0$  for  $i \neq j$
- If  $\mathbf{x} \gg 0$  then  $A$  is irreducible, i.e.  $a_{ij} \neq 0$  for some  $(i, j) \in I \times J$  for all disjoint decompositions  $\{1, \dots, n\} = I \cup J$

**Apply Perron-Frobenius theorem (for quasi-positive matrices)!**

# Spectrum of $A$

The Perron-Frobenius theorem yields the following properties of  $\sigma(A)$ :

- the spectral bound  $\lambda_0 := s(A) = \max\{\operatorname{Re} \lambda : \lambda \in \sigma(A)\}$  is an eigenvalue of  $A$
- $\lambda_0$  is a simple eigenvalue with a strictly positive eigenvector
- eigenvalues different from  $\lambda_0$  have no positive eigenvector or positive generalized eigenvector
- $\operatorname{Re} \lambda < s(A)$  for all  $\lambda \in \sigma(A)$ ,  $\lambda \neq s(A)$ .

Here:  $\mathbf{x}$  is an eigenvector to the eigenvalue 0, hence for  $\mathbf{x} \gg 0$  :

$$\sigma(A) \subset \{0\} \cup \{z \in \mathbb{C} : \operatorname{Re} z < 0\}$$

Symmetrized version of  $A$ 

Let  $\mathbf{x} \gg 0$  and  $X := \text{diag}(x_1, \dots, x_n)$ . Then  $A_S := X^{-\frac{1}{2}} A X^{\frac{1}{2}}$  satisfies

$$A_S = \begin{bmatrix} -s_1 & & & \hat{d}_{ij} \\ \hat{d}_{ij} & \cdot & \cdot & \\ & & & -s_n \end{bmatrix}, \quad s_i = \sum_{k \neq i} \frac{x_k}{\mathfrak{D}_{ik}}, \quad \hat{d}_{ij} = \frac{\sqrt{x_i x_j}}{\mathfrak{D}_{ij}},$$

i.e.  $A_S$  is symmetric with  $N(A_S) = \text{span}\{\sqrt{\mathbf{x}}\}$ .

Moreover,

$$A_S(\alpha) = A_S - \alpha \sqrt{\mathbf{x}} \otimes \sqrt{\mathbf{x}}$$

has the same properties as  $A_S$  for small  $\alpha > 0$ . In particular,  $A_S$  is quasi-positive, irreducible and  $\sqrt{\mathbf{x}} \gg 0$  is an eigenvector for the eigenvalue  $-\alpha$ . This holds for all  $\alpha < \delta := \min\{1/\mathfrak{D}_{ij} : i \neq j\}$ . Hence

$$\sigma(A) \setminus \{0\} = \sigma(A_S(\alpha)) \setminus \{-\alpha\} \subset (-\infty, -\delta]$$

# Inversion of the MS-Equations

$A_{|E} : E = \{u \in \mathbb{R}^n : \sum_i u_i = 0\} \rightarrow E$  is invertible and

$$[\mathbf{J}_i] = X^{\frac{1}{2}} (A_{S|E})^{-1} X^{-\frac{1}{2}} [\mathbf{d}_i] = \frac{1}{RT} X^{\frac{1}{2}} (A_{S|E})^{-1} X^{\frac{1}{2}} [\nabla \mu_i].$$

Hence

$$[\mathbf{J}_i] : [\nabla \mu_i] = \frac{1}{RT} \left( (A_{S|E})^{-1} X^{\frac{1}{2}} [\nabla \mu_i] \right) : \left( X^{\frac{1}{2}} [\nabla \mu_i] \right) \leq 0,$$

i.e. the entropy inequality is satisfied.

If  $G := \varrho \psi$  is strongly convex:

$$\operatorname{div} (-\mathbf{D}(\mathbf{c}) \nabla \mathbf{c}) := \operatorname{div} ([\mathbf{J}_i]) \text{ has elliptic principal part}$$

This will be shown below

# Isothermal isobaric single-phase case

## Theorem (Local-in-time Wellposedness, B. 2010)

Let  $\Omega \subset \mathbb{R}^N$  be open bounded with smooth  $\partial\Omega$ . Let  $p > \frac{N+2}{2}$  and  $\mathbf{c}_0 \in W_p^{2-\frac{2}{p}}(\Omega)$  such that  $c_i^0 > 0$  in  $\bar{\Omega}$  and  $c_0^{\text{tot}}$  is constant in  $\Omega$ . Let the diffusion matrix  $\mathbf{D}(\mathbf{c})$  be given by

$$\mathbf{D}(\mathbf{c}) = X^{\frac{1}{2}}(A_{S|E})^{-1}X^{\frac{1}{2}}G''(\mathbf{x}) \quad \text{with } \mathbf{x} = \mathbf{c}/c^{\text{tot}}, X = \text{diag}(\mathbf{x}),$$

where  $G := \varrho\psi$  is smooth and strongly convex on  $\{c^{\text{tot}} = c_0^{\text{tot}}\}$ . Then there exists - locally in time - a unique strong solution (in the  $L^p$ -sense) of

$$\partial_t \mathbf{c} + \text{div}(-\mathbf{D}(\mathbf{c})\nabla \mathbf{c}) = 0, \quad \partial_\nu \mathbf{c}|_{\partial\Omega} = 0, \quad \mathbf{c}|_{t=0} = \mathbf{c}_0$$

*This solution is in fact classical.*



# Isothermal isobaric single-phase case

Idea of proof: Let  $u$  be given by  $c_{\text{tot}} x_i = u_i + c_{\text{tot}}^0/n$ .

- evolution for  $u$  lives in  $E = \{u \in \mathbb{R}^n : \sum_i u_i = 0\}$
- $\operatorname{div}(-\mathbf{D}(u)\nabla u) = \mathbf{D}(u)(-\Delta u) + \text{lower order terms}$
- $\lambda \in \mathbb{C}$  and  $v \in E$  with  $\mathbf{D}(u)v = \lambda v$  means

$$\begin{aligned}
 & -X^{\frac{1}{2}}(A_{S|E})^{-1}X^{\frac{1}{2}}G''(\mathbf{x})v = \lambda v \\
 \Rightarrow & \langle -(A_{S|E})^{-1}X^{\frac{1}{2}}G''(\mathbf{x})v, X^{\frac{1}{2}}G''(\mathbf{x})v \rangle = \lambda \langle v, G''(\mathbf{x})v \rangle
 \end{aligned}$$

- left-hand side  $> 0$  and  $\langle v, G''(\mathbf{x})v \rangle > 0$  by assumption on  $G$ , hence  $\lambda > 0 \Rightarrow \sigma(\mathbf{D}(u)) \subset (0, \infty)$  in  $\mathcal{L}(E; E)$
- apply well-known existence results for quasilinear parabolic systems, e.g. the theory of  $L_p$ -maximal regularity as to be found in "Denk, Hieber, Prüss: AMS Memoirs 166, 2003"

# Some Additions

- **Extension to reaction-diffusion systems**

$$\partial_t u + \operatorname{div}(-\mathbf{D}(u)\nabla u) = f(t, u), \quad \partial_\nu u|_{\partial\Omega} = 0, \quad u|_{t=0} = u_0$$

admits a unique local strong solution if  $f$  is locally Lipschitz with  $\sum_i f_i = 0$ .

- **Non-Negativity**

Solutions stay non-negative because of the structure of diffusive fluxes:

$$\mathbf{J}_i(\mathbf{c}) = -D_i(\mathbf{c}) \operatorname{grad} c_i + c_i \mathbf{F}_i(\mathbf{c}, \nabla \mathbf{c}).$$

# Outlook

- next steps:
  - strict positivity of solutions
  - global existence (without reaction)
  - asymptotic behavior
  - non-ideal mixtures
- extension to the reactive case:
  - local-in-time existence  
(work in progress, jointly with J. Prüss)
  - implication for blow-up in Reaction-Diffusion-systems
- extension to the non-isobaric case:
  - MS-equations coupled with Navier-Stokes-equation  
(work in progress, jointly with H. Amann)