

A compressible two-layer model for transient gas-liquid flows in pipes

Charles Demay^{1,2}

Advisors : Jean-Marc Hérard¹, Benoit de Laage de Meux¹,
Christian Bourdarias² and Stéphane Gerbi²

¹EDF R&D, Chatou, France

²Université Savoie Mont Blanc - LAMA, Le Bourget-du-Lac, France

GdR EGRIN
May 25th, 2016



- 1 Industrial context and motivations
- 2 Model development
- 3 Entropy inequality and closure laws
- 4 Comments on the closed system
- 5 Mathematical properties

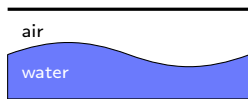
Industrial context

- In nuclear power plants, hydraulic systems are used :

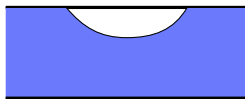


Pressurized flow

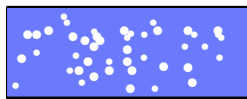
- BUT unwanted air pockets could give rise to transient multi-regime air/water flows :



Stratified flow



Entrapped air pockets



Bubbly flow

- Requirement : determining the maximum acceptable volume of air in pipes to guarantee operability of pumps
 - ▶ Experimental studies : how the pump is affected by the different regimes ?
 - ▶ **Modeling/Numerical studies : how air pockets will be transported until the pump ?**
- Same issues in wastewater pipes, petroleum industries...

Technical specifications

Our goal is to develop a 1D model satisfying the following constraints :

- **Physical constraints**

- ▶ Two-phase flow, gas and liquid
- ▶ Interactions between both phases
- ▶ Several regimes : pressurized, stratified and entrapped air pockets
- ▶ Transition from stratified to pressurized flow

- **Geometric constraints**

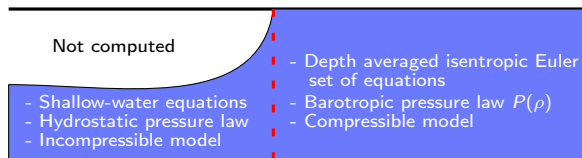
- ▶ Sloping pipes
- ▶ Rectangular channels or circular pipes

- **Mathematical constraints**

- ▶ Hyperbolicity
- ▶ Positivity
- ▶ Entropy inequality
- ▶ Uniqueness of jump conditions

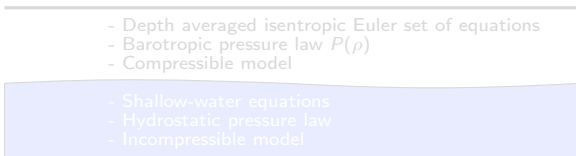
Some available models

● PFS model by Bourdarias & Gerbi 07'



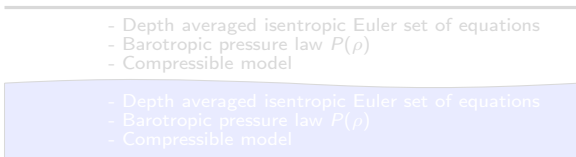
- Two-equation system
- + Hyperbolic
- + Transition
- Air phase not computed

● Two-layer model by Bourdarias, Ersoy & Gerbi 13'



- Four-equation system
- + Air phase computed
- Not hyperbolic
- No transition

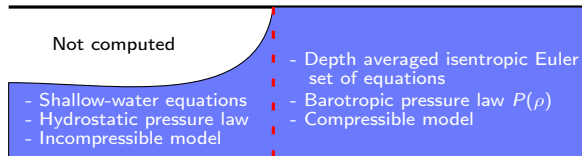
● Two-pressure model by Ransom & Hicks 83'



- Five-equation system
- + Hyperbolic
- + Air phase computed
- No transition
- No gravity effects

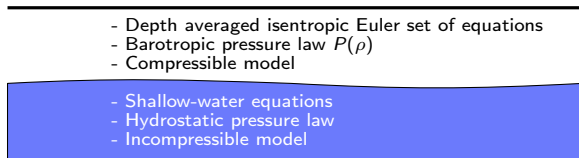
Some available models

● PFS model by Bourdarias & Gerbi 07'



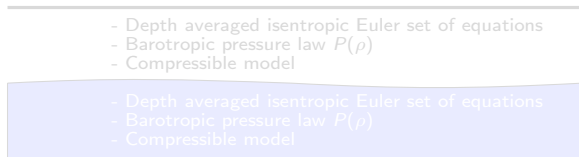
- Two-equation system
- + Hyperbolic
- + Transition
- Air phase not computed

● Two-layer model by Bourdarias, Ersoy & Gerbi 13'



- Four-equation system
- + Air phase computed
- Not hyperbolic
- No transition

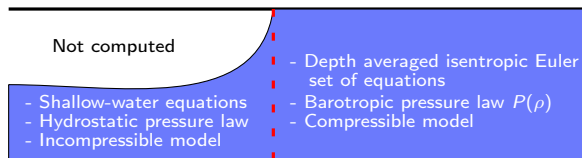
● Two-pressure model by Ransom & Hicks 83'



- Five-equation system
- + Hyperbolic
- + Air phase computed
- No transition
- No gravity effects

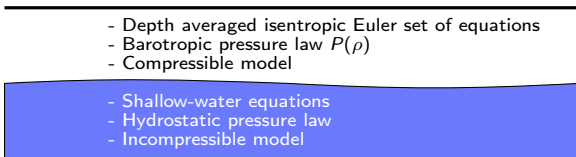
Some available models

● PFS model by Bourdarias & Gerbi 07'



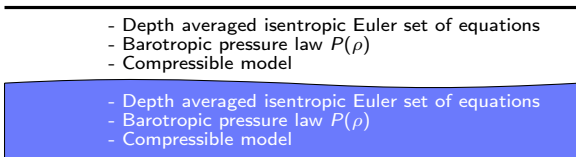
- Two-equation system
- + Hyperbolic
- + Transition
- Air phase not computed

● Two-layer model by Bourdarias, Ersoy & Gerbi 13'



- Four-equation system
- + Air phase computed
- Not hyperbolic
- No transition

● Two-pressure model by Ransom & Hicks 83'



- Five-equation system
- + Hyperbolic
- + Air phase computed
- No transition
- No gravity effects

Proposal

- Development of a 1D compressible two-layer model following the Ransom & Hicks' approach :
 - ▶ Isentropic Euler set of equations with a barotropic pressure law $P(\rho)$ for both phases
 - ▶ Depth averaging process
- Adding physical constraints :
 - ▶ Hydrostatic constraint for water pressure gradient (gravity effects)
 - ▶ Transition to the pressurized regime
- Investigating mathematical properties :
 - ▶ Hyperbolicity
 - ▶ Positivity
 - ▶ Entropy inequality
 - ▶ Uniqueness of jump conditions

Proposal

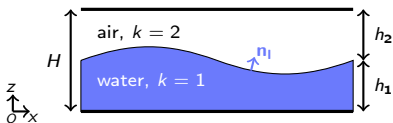
- Development of a 1D compressible two-layer model following the Ransom & Hicks' approach :
 - ▶ Isentropic Euler set of equations with a barotropic pressure law $P(\rho)$ for both phases
 - ▶ Depth averaging process
- Adding physical constraints :
 - ▶ Hydrostatic constraint for water pressure gradient (gravity effects)
 - ▶ Transition to the pressurized regime
- Investigating mathematical properties :
 - ▶ Hyperbolicity
 - ▶ Positivity
 - ▶ Entropy inequality
 - ▶ Uniqueness of jump conditions

Proposal

- Development of a 1D compressible two-layer model following the Ransom & Hicks' approach :
 - ▶ Isentropic Euler set of equations with a barotropic pressure law $P(\rho)$ for both phases
 - ▶ Depth averaging process
- Adding physical constraints :
 - ▶ Hydrostatic constraint for water pressure gradient (gravity effects)
 - ▶ Transition to the pressurized regime
- Investigating mathematical properties :
 - ▶ Hyperbolicity
 - ▶ Positivity
 - ▶ Entropy inequality
 - ▶ Uniqueness of jump conditions

- 1 Industrial context and motivations
- 2 Model development
- 3 Entropy inequality and closure laws
- 4 Comments on the closed system
- 5 Mathematical properties

Local governing equations



Isentropic Euler set of equations along x :

$$\frac{\partial \rho_k}{\partial t} + \frac{\partial \rho_k u_k}{\partial x} + \frac{\partial \rho_k w_k}{\partial z} = M_k,$$

$$\frac{\partial \rho_k u_k}{\partial t} + \frac{\partial \rho_k u_k^2}{\partial x} + \frac{\partial \rho_k u_k w_k}{\partial z} + \frac{\partial P_k(\rho_k)}{\partial x} = D_k,$$

with the hydrostatic constraint : $\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g$.

- Pressure laws : Isentropic stiffened gas law for water, perfect gas law for air.
- Interfacial kinetic boundary condition :

$$\frac{\partial h_1}{\partial t} + U_I \frac{\partial h_1}{\partial x} = W_I, \text{ with } \mathbf{u}_I = \begin{pmatrix} U_I \\ W_I \end{pmatrix} \text{ the interfacial velocity.}$$

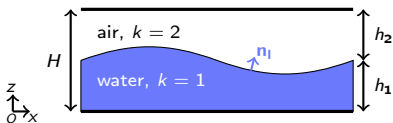
- Continuity of pressure at the interface : $P_1(x, z = h_1^-, t) = P_2(x, z = h_1^+, t) = P_I$.
- Continuity of the normal velocity at the interface :

$$(\mathbf{u}_1(x, z = h_1^-, t) - \mathbf{u}_2(x, z = h_1^+, t)) \cdot \mathbf{n}_I = 0.$$

- Impermeability on the walls : $w_1(z = 0) = w_2(z = H) = 0$.
- Closure law for the interfacial velocity :

$$\mathbf{u}_I(x, t) = \beta \mathbf{u}_1(x, z = h_1^-, t) + (1 - \beta) \mathbf{u}_2(x, z = h_1^+, t), \beta \in [0, 1].$$

Local governing equations



Isentropic Euler set of equations along x :

$$\frac{\partial \rho_k}{\partial t} + \frac{\partial \rho_k u_k}{\partial x} + \frac{\partial \rho_k w_k}{\partial z} = M_k,$$

$$\frac{\partial \rho_k u_k}{\partial t} + \frac{\partial \rho_k u_k^2}{\partial x} + \frac{\partial \rho_k u_k w_k}{\partial z} + \frac{\partial P_k(\rho_k)}{\partial x} = D_k,$$

with the hydrostatic constraint : $\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g$.

- **Pressure laws** : Isentropic stiffened gas law for water, perfect gas law for air.
- **Interfacial kinetic boundary condition** :

$$\frac{\partial h_1}{\partial t} + U_I \frac{\partial h_1}{\partial x} = W_I, \text{ with } \mathbf{u}_I = \begin{pmatrix} U_I \\ W_I \end{pmatrix} \text{ the interfacial velocity.}$$

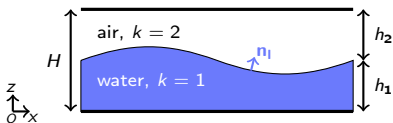
- **Continuity of pressure at the interface** : $P_1(x, z = h_1^-, t) = P_2(x, z = h_1^+, t) = P_I$.
- **Continuity of the normal velocity at the interface** :

$$(\mathbf{u}_1(x, z = h_1^-, t) - \mathbf{u}_2(x, z = h_1^+, t)) \cdot \mathbf{n}_I = 0.$$

- **Impermeability on the walls** : $w_1(z = 0) = w_2(z = H) = 0$.
- **Closure law for the interfacial velocity** :

$$\mathbf{u}_I(x, t) = \beta \mathbf{u}_1(x, z = h_1^-, t) + (1 - \beta) \mathbf{u}_2(x, z = h_1^+, t), \beta \in [0, 1].$$

Local governing equations



Isentropic Euler set of equations along x :

$$\frac{\partial \rho_k}{\partial t} + \frac{\partial \rho_k u_k}{\partial x} + \frac{\partial \rho_k w_k}{\partial z} = M_k,$$

$$\frac{\partial \rho_k u_k}{\partial t} + \frac{\partial \rho_k u_k^2}{\partial x} + \frac{\partial \rho_k u_k w_k}{\partial z} + \frac{\partial P_k(\rho_k)}{\partial x} = D_k,$$

with the hydrostatic constraint : $\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g$.

- **Pressure laws** : Isentropic stiffened gas law for water, perfect gas law for air.
- **Interfacial kinetic boundary condition** :

$$\frac{\partial h_1}{\partial t} + U_I \frac{\partial h_1}{\partial x} = W_I, \text{ with } \mathbf{u}_I = \begin{pmatrix} U_I \\ W_I \end{pmatrix} \text{ the interfacial velocity.}$$

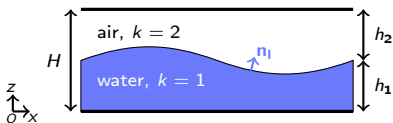
- Continuity of pressure at the interface : $P_1(x, z = h_1^-, t) = P_2(x, z = h_1^+, t) = P_I$.
- Continuity of the normal velocity at the interface :

$$(\mathbf{u}_1(x, z = h_1^-, t) - \mathbf{u}_2(x, z = h_1^+, t)) \cdot \mathbf{n}_I = 0.$$

- Impermeability on the walls : $w_1(z = 0) = w_2(z = H) = 0$.
- Closure law for the interfacial velocity :

$$\mathbf{u}_I(x, t) = \beta \mathbf{u}_1(x, z = h_1^-, t) + (1 - \beta) \mathbf{u}_2(x, z = h_1^+, t), \beta \in [0, 1].$$

Local governing equations



Isentropic Euler set of equations along x :

$$\frac{\partial \rho_k}{\partial t} + \frac{\partial \rho_k u_k}{\partial x} + \frac{\partial \rho_k w_k}{\partial z} = M_k,$$

$$\frac{\partial \rho_k u_k}{\partial t} + \frac{\partial \rho_k u_k^2}{\partial x} + \frac{\partial \rho_k u_k w_k}{\partial z} + \frac{\partial P_k(\rho_k)}{\partial x} = D_k,$$

with the hydrostatic constraint : $\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g$.

- **Pressure laws** : Isentropic stiffened gas law for water, perfect gas law for air.
- **Interfacial kinetic boundary condition** :

$$\frac{\partial h_1}{\partial t} + U_I \frac{\partial h_1}{\partial x} = W_I, \text{ with } \mathbf{u}_I = \begin{pmatrix} U_I \\ W_I \end{pmatrix} \text{ the interfacial velocity.}$$

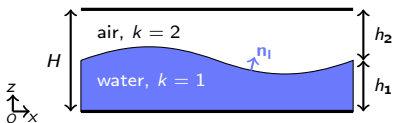
- **Continuity of pressure at the interface** : $P_1(x, z = h_1^-, t) = P_2(x, z = h_1^+, t) = P_I$.
- **Continuity of the normal velocity at the interface** :

$$(\mathbf{u}_1(x, z = h_1^-, t) - \mathbf{u}_2(x, z = h_1^+, t)) \cdot \mathbf{n}_I = 0.$$

- **Impermeability on the walls** : $w_1(z = 0) = w_2(z = H) = 0$.
- **Closure law for the interfacial velocity** :

$$\mathbf{u}_I(x, t) = \beta \mathbf{u}_1(x, z = h_1^-, t) + (1 - \beta) \mathbf{u}_2(x, z = h_1^+, t), \beta \in [0, 1].$$

Local governing equations



Isentropic Euler set of equations along x :

$$\frac{\partial \rho_k}{\partial t} + \frac{\partial \rho_k u_k}{\partial x} + \frac{\partial \rho_k w_k}{\partial z} = M_k,$$

$$\frac{\partial \rho_k u_k}{\partial t} + \frac{\partial \rho_k u_k^2}{\partial x} + \frac{\partial \rho_k u_k w_k}{\partial z} + \frac{\partial P_k(\rho_k)}{\partial x} = D_k,$$

with the hydrostatic constraint : $\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g$.

- Pressure laws : Isentropic stiffened gas law for water, perfect gas law for air.
- Interfacial kinetic boundary condition :

$$\frac{\partial h_1}{\partial t} + U_I \frac{\partial h_1}{\partial x} = W_I, \text{ with } \mathbf{u}_I = \begin{pmatrix} U_I \\ W_I \end{pmatrix} \text{ the interfacial velocity.}$$

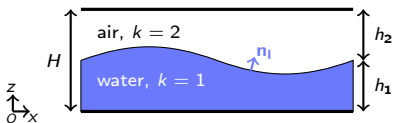
- Continuity of pressure at the interface : $P_1(x, z = h_1^-, t) = P_2(x, z = h_1^+, t) = P_I$.
- Continuity of the normal velocity at the interface :

$$(\mathbf{u}_1(x, z = h_1^-, t) - \mathbf{u}_2(x, z = h_1^+, t)) \cdot \mathbf{n}_I = 0.$$

- Impermeability on the walls : $w_1(z = 0) = w_2(z = H) = 0$.
- Closure law for the interfacial velocity :

$$\mathbf{u}_I(x, t) = \beta \mathbf{u}_1(x, z = h_1^-, t) + (1 - \beta) \mathbf{u}_2(x, z = h_1^+, t), \beta \in [0, 1].$$

Local governing equations



Isentropic Euler set of equations along x :

$$\frac{\partial \rho_k}{\partial t} + \frac{\partial \rho_k u_k}{\partial x} + \frac{\partial \rho_k w_k}{\partial z} = M_k,$$

$$\frac{\partial \rho_k u_k}{\partial t} + \frac{\partial \rho_k u_k^2}{\partial x} + \frac{\partial \rho_k u_k w_k}{\partial z} + \frac{\partial P_k(\rho_k)}{\partial x} = D_k,$$

with the hydrostatic constraint : $\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g$.

- **Pressure laws** : Isentropic stiffened gas law for water, perfect gas law for air.
- **Interfacial kinetic boundary condition** :

$$\frac{\partial h_1}{\partial t} + U_I \frac{\partial h_1}{\partial x} = W_I, \text{ with } \mathbf{u}_I = \begin{pmatrix} U_I \\ W_I \end{pmatrix} \text{ the interfacial velocity.}$$

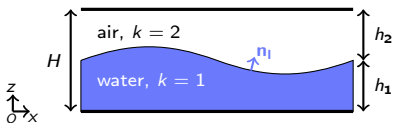
- **Continuity of pressure at the interface** : $P_1(x, z = h_1^-, t) = P_2(x, z = h_1^+, t) = P_I$.
- **Continuity of the normal velocity at the interface** :

$$(\mathbf{u}_1(x, z = h_1^-, t) - \mathbf{u}_2(x, z = h_1^+, t)) \cdot \mathbf{n}_I = 0.$$

- **Impermeability on the walls** : $w_1(z = 0) = w_2(z = H) = 0$.
- **Closure law for the interfacial velocity** :

$$\mathbf{u}_I(x, t) = \beta \mathbf{u}_1(x, z = h_1^-, t) + (1 - \beta) \mathbf{u}_2(x, z = h_1^+, t), \beta \in [0, 1].$$

Local governing equations



Isentropic Euler set of equations along x :

$$\frac{\partial \rho_k}{\partial t} + \frac{\partial \rho_k u_k}{\partial x} + \frac{\partial \rho_k w_k}{\partial z} = M_k,$$

$$\frac{\partial \rho_k u_k}{\partial t} + \frac{\partial \rho_k u_k^2}{\partial x} + \frac{\partial \rho_k u_k w_k}{\partial z} + \frac{\partial P_k(\rho_k)}{\partial x} = D_k,$$

with the hydrostatic constraint : $\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g$.

- Pressure laws : Isentropic stiffened gas law for water, perfect gas law for air.
- Interfacial kinetic boundary condition :

$$\frac{\partial h_1}{\partial t} + U_I \frac{\partial h_1}{\partial x} = W_I, \text{ with } \mathbf{u}_I = \begin{pmatrix} U_I \\ W_I \end{pmatrix} \text{ the interfacial velocity.}$$

- Continuity of pressure at the interface : $P_1(x, z = h_1^-, t) = P_2(x, z = h_1^+, t) = P_I$.
- Continuity of the normal velocity at the interface :

$$(\mathbf{u}_1(x, z = h_1^-, t) - \mathbf{u}_2(x, z = h_1^+, t)) \cdot \mathbf{n}_I = 0.$$

- Impermeability on the walls : $w_1(z = 0) = w_2(z = H) = 0$.
- Closure law for the interfacial velocity :

$$\mathbf{u}_I(x, t) = \beta \mathbf{u}_1(x, z = h_1^-, t) + (1 - \beta) \mathbf{u}_2(x, z = h_1^+, t), \beta \in [0, 1].$$

Averaging process

- Averaging operators :

$$\overline{f_k(x, t)} = \frac{1}{h_k} \int_{z_k}^{h_k+z_k} f_k(x, z, t) dz \text{ with } \begin{cases} z_1 = 0, \\ z_2 = h_1. \end{cases}$$

and

$$\widehat{f_k(x, t)} = \frac{\overline{\rho_k f_k}}{\overline{\rho_k}}$$

- Averaged mass conservation equations :

$$\frac{\partial h_k \overline{\rho_k}}{\partial t} + \frac{\partial h_k \overline{\rho_k} \widehat{u}_k}{\partial x} = h_k \overline{M_k}.$$

- Averaged momentum conservation equations with the closure law $\overline{\rho_k u_k^2} = \overline{\rho_k} \widehat{u}_k^2$:

$$\frac{\partial h_k \overline{\rho_k} \widehat{u}_k}{\partial t} + \frac{\partial h_k (\overline{\rho_k} \widehat{u}_k^2 + \overline{P_k(\rho_k)})}{\partial x} - P_l \frac{\partial h_k}{\partial x} = h_k \overline{D_k}.$$

- How to satisfy the hydrostatic constraint for water ?

$$\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g.$$

Hydrostatic constraint

- Starting point :

$$\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g \Rightarrow P_1(\rho_1) = P_I(x, t) + \int_z^{h_1} \rho_1(x, s, t) g ds.$$

- An integration between 0 and h_1 yields :

$$\int_0^{h_1} P_1(\rho_1) dz = h_1 P_I(x, t) + g \int_0^{h_1} \left(\int_z^{h_1} \rho_1(x, s, t) ds \right) dz.$$

- An integration by part of the double integral provides :

$$\begin{aligned} \int_0^{h_1} P_1(\rho_1) dz &= h_1 P_I + g \left[z \int_z^{h_1} \rho_1 ds \right]_0^{h_1} + g \int_0^{h_1} \rho_1 z dz, \\ &= h_1 P_I + \overline{\rho_1 z} g h_1. \end{aligned}$$

- With the closure law $\overline{\rho_1 z} = \overline{\rho_1} \bar{z} = \overline{\rho_1} \frac{h_1}{2}$, it comes :

$$\overline{P_1} = P_I + \overline{\rho_1} g \frac{h_1}{2}.$$

The obtained **averaged hydrostatic constraint** closes P_I .

- The momentum conservation equation for water under hydrostatic constraint writes :

$$\frac{\partial h_1 \overline{\rho_1} \hat{u}_1}{\partial t} + \frac{\partial}{\partial x} h_1 (\overline{\rho_1} \hat{u}_1^2 + \overline{P_1}) - (\overline{P_1} - \overline{\rho_1} g \frac{h_1}{2}) \frac{\partial h_1}{\partial x} = h_1 \overline{D_1}.$$

Hydrostatic constraint

- Starting point :

$$\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g \Rightarrow P_1(\rho_1) = P_I(x, t) + \int_z^{h_1} \rho_1(x, s, t) g ds.$$

- An integration between 0 and h_1 yields :

$$\int_0^{h_1} P_1(\rho_1) dz = h_1 P_I(x, t) + g \int_0^{h_1} \left(\int_z^{h_1} \rho_1(x, s, t) ds \right) dz.$$

- An integration by part of the double integral provides :

$$\begin{aligned} \int_0^{h_1} P_1(\rho_1) dz &= h_1 P_I + g \left[z \int_z^{h_1} \rho_1 ds \right]_0^{h_1} + g \int_0^{h_1} \rho_1 z dz, \\ &= h_1 P_I + \overline{\rho_1 z} g h_1. \end{aligned}$$

- With the closure law $\overline{\rho_1 z} = \overline{\rho_1} \bar{z} = \overline{\rho_1} \frac{h_1}{2}$, it comes :

$$\overline{P_1} = P_I + \overline{\rho_1} g \frac{h_1}{2}.$$

The obtained **averaged hydrostatic constraint** closes P_I .

- The momentum conservation equation for water under hydrostatic constraint writes :

$$\frac{\partial h_1 \overline{\rho_1} \hat{u}_1}{\partial t} + \frac{\partial}{\partial x} h_1 (\overline{\rho_1} \hat{u}_1^2 + \overline{P_1}) - (\overline{P_1} - \overline{\rho_1} g \frac{h_1}{2}) \frac{\partial h_1}{\partial x} = h_1 \overline{D_1}.$$

Hydrostatic constraint

- Starting point :

$$\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g \Rightarrow P_1(\rho_1) = P_I(x, t) + \int_z^{h_1} \rho_1(x, s, t) g ds.$$

- An integration between 0 and h_1 yields :

$$\int_0^{h_1} P_1(\rho_1) dz = h_1 P_I(x, t) + g \int_0^{h_1} \left(\int_z^{h_1} \rho_1(x, s, t) ds \right) dz.$$

- An integration by part of the double integral provides :

$$\begin{aligned} \int_0^{h_1} P_1(\rho_1) dz &= h_1 P_I + g \left[z \int_z^{h_1} \rho_1 ds \right]_0^{h_1} + g \int_0^{h_1} \rho_1 z dz, \\ &= h_1 P_I + \overline{\rho_1 z} g h_1. \end{aligned}$$

- With the closure law $\overline{\rho_1 z} = \overline{\rho_1} \bar{z} = \overline{\rho_1} \frac{h_1}{2}$, it comes :

$$\overline{P_1} = P_I + \overline{\rho_1} g \frac{h_1}{2}.$$

The obtained **averaged hydrostatic constraint** closes P_I .

- The momentum conservation equation for water under hydrostatic constraint writes :

$$\frac{\partial h_1 \overline{\rho_1} \hat{u}_1}{\partial t} + \frac{\partial}{\partial x} h_1 (\overline{\rho_1} \hat{u}_1^2 + \overline{P_1}) - (\overline{P_1} - \overline{\rho_1} g \frac{h_1}{2}) \frac{\partial h_1}{\partial x} = h_1 \overline{D_1}.$$

Hydrostatic constraint

- Starting point :

$$\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g \Rightarrow P_1(\rho_1) = P_I(x, t) + \int_z^{h_1} \rho_1(x, s, t) g ds.$$

- An integration between 0 and h_1 yields :

$$\int_0^{h_1} P_1(\rho_1) dz = h_1 P_I(x, t) + g \int_0^{h_1} \left(\int_z^{h_1} \rho_1(x, s, t) ds \right) dz.$$

- An integration by part of the double integral provides :

$$\begin{aligned} \int_0^{h_1} P_1(\rho_1) dz &= h_1 P_I + g \left[z \int_z^{h_1} \rho_1 ds \right]_0^{h_1} + g \int_0^{h_1} \rho_1 z dz, \\ &= h_1 P_I + \overline{\rho_1 z} g h_1. \end{aligned}$$

- With the closure law $\overline{\rho_1 z} = \overline{\rho_1} \bar{z} = \overline{\rho_1} \frac{h_1}{2}$, it comes :

$$\overline{P_1} = P_I + \overline{\rho_1} g \frac{h_1}{2}.$$

The obtained **averaged hydrostatic constraint** closes P_I .

- The momentum conservation equation for water under hydrostatic constraint writes :

$$\frac{\partial h_1 \overline{\rho_1} \hat{u}_1}{\partial t} + \frac{\partial}{\partial x} h_1 (\overline{\rho_1} \hat{u}_1^2 + \overline{P_1}) - (\overline{P_1} - \overline{\rho_1} g \frac{h_1}{2}) \frac{\partial h_1}{\partial x} = h_1 \overline{D_1}.$$

Hydrostatic constraint

- Starting point :

$$\frac{\partial P_1(\rho_1)}{\partial z} = -\rho_1 g \Rightarrow P_1(\rho_1) = P_I(x, t) + \int_z^{h_1} \rho_1(x, s, t) g ds.$$

- An integration between 0 and h_1 yields :

$$\int_0^{h_1} P_1(\rho_1) dz = h_1 P_I(x, t) + g \int_0^{h_1} \left(\int_z^{h_1} \rho_1(x, s, t) ds \right) dz.$$

- An integration by part of the double integral provides :

$$\begin{aligned} \int_0^{h_1} P_1(\rho_1) dz &= h_1 P_I + g \left[z \int_z^{h_1} \rho_1 ds \right]_0^{h_1} + g \int_0^{h_1} \rho_1 z dz, \\ &= h_1 P_I + \overline{\rho_1 z} g h_1. \end{aligned}$$

- With the closure law $\overline{\rho_1 z} = \overline{\rho_1} \bar{z} = \overline{\rho_1} \frac{h_1}{2}$, it comes :

$$\overline{P_1} = P_I + \overline{\rho_1} g \frac{h_1}{2}.$$

The obtained **averaged hydrostatic constraint** closes P_I .

- The momentum conservation equation for water under hydrostatic constraint writes :

$$\frac{\partial h_1 \overline{\rho_1} \hat{u}_1}{\partial t} + \frac{\partial}{\partial x} h_1 (\overline{\rho_1} \hat{u}_1^2 + \overline{P_1}) - (\overline{P_1} - \overline{\rho_1} g \frac{h_1}{2}) \frac{\partial h_1}{\partial x} = h_1 \overline{D_1}.$$

Resulting averaged system

- **Omitting the operator notations**, the **five-equation system** corresponding to the five unknowns $(h_1, \rho_1, \rho_2, u_1, u_2)$ writes :

$$\frac{\partial h_1}{\partial t} + U_I \frac{\partial h_1}{\partial x} = \Phi_1,$$

$$\frac{\partial h_k \rho_k}{\partial t} + \frac{\partial h_k \rho_k u_k}{\partial x} = M_k,$$

$$\frac{\partial h_1 \rho_1 u_1}{\partial t} + \frac{\partial h_1 (\rho_1 u_1^2 + P_1(\rho_1))}{\partial x} - \left(P_1(\rho_1) - \rho_1 g \frac{h_1}{2} \right) \frac{\partial h_1}{\partial x} = D_1,$$

$$\frac{\partial h_2 \rho_2 u_2}{\partial t} + \frac{\partial h_2 (\rho_2 u_2^2 + P_2(\rho_2))}{\partial x} - \left(P_1(\rho_1) - \rho_1 g \frac{h_1}{2} \right) \frac{\partial h_2}{\partial x} = D_2,$$

with $h_2 = H - h_1$.

- Closure laws for U_I and the source terms?
 - ▶ Assumption : $U_I = \beta u_1 + (1 - \beta) u_2$, $\beta \in [0, 1]$.
 - ▶ Entropy inequality.

Resulting averaged system

- **Omitting the operator notations**, the **five-equation system** corresponding to the five unknowns $(h_1, \rho_1, \rho_2, u_1, u_2)$ writes :

$$\frac{\partial h_1}{\partial t} + U_I \frac{\partial h_1}{\partial x} = \Phi_1,$$

$$\frac{\partial h_k \rho_k}{\partial t} + \frac{\partial h_k \rho_k u_k}{\partial x} = M_k,$$

$$\frac{\partial h_1 \rho_1 u_1}{\partial t} + \frac{\partial h_1 (\rho_1 u_1^2 + P_1(\rho_1))}{\partial x} - \left(P_1(\rho_1) - \rho_1 g \frac{h_1}{2} \right) \frac{\partial h_1}{\partial x} = D_1,$$

$$\frac{\partial h_2 \rho_2 u_2}{\partial t} + \frac{\partial h_2 (\rho_2 u_2^2 + P_2(\rho_2))}{\partial x} - \left(P_1(\rho_1) - \rho_1 g \frac{h_1}{2} \right) \frac{\partial h_2}{\partial x} = D_2,$$

with $h_2 = H - h_1$.

- Closure laws for U_I and the source terms?
 - ▶ Assumption : $U_I = \beta u_1 + (1 - \beta) u_2$, $\beta \in [0, 1]$.
 - ▶ Entropy inequality.

- 1 Industrial context and motivations
- 2 Model development
- 3 Entropy inequality and closure laws**
- 4 Comments on the closed system
- 5 Mathematical properties

Entropy inequality and closure laws

- Define

$$E_{c,k} = \frac{1}{2} h_k \rho_k u_k^2$$

kinetic energy of phase k

$$E_{t,k} = h_k \rho_k \Psi_k(\rho_k)$$

thermodynamic energy of phase k

$$E_{p,1} = \frac{1}{2} \rho_1 g h_1^2$$

gravitational energy of phase 1

$$\text{with } \Psi'_k(\rho_k) = \frac{P_k(\rho_k)}{\rho_k^2}$$

and

$$E_1 = E_{c,1} + E_{t,1} + E_{p,1}$$

total energy of phase 1

$$E_2 = E_{c,2} + E_{t,2}$$

total energy of phase 2

- Adding all the contributions, the total energy equation writes

$$\frac{\partial}{\partial t}(E_1 + E_2) + \frac{\partial}{\partial x}(u_1 E_1 + u_2 E_2 + u_1 h_1 P_1 + u_2 h_2 P_2) + f_1 \frac{\partial h_1}{\partial x} = f_2 D_1 + f_3 \Phi_1 + f_4 M_1,$$

with f_i some given functions depending on the state variable.

- Set $f_1 = 0$ to get a conservative form :

$$f_1 = \beta(P_2 - P_1 - \rho_1 g \frac{h_1}{2}) = 0 \Rightarrow \beta = 0 \text{ and } U_1 = u_2$$

- Set $D_1 = -f_2$
 $\Phi_1 = -f_3$
 $M_1 = -f_4$ to get an entropy inequality.

Entropy inequality and closure laws

- Define

$$E_{c,k} = \frac{1}{2} h_k \rho_k u_k^2 \quad \text{kinetic energy of phase } k$$
$$E_{t,k} = h_k \rho_k \Psi_k(\rho_k) \quad \text{thermodynamic energy of phase } k$$
$$E_{p,1} = \frac{1}{2} \rho_1 g h_1^2 \quad \text{gravitational energy of phase 1}$$

with $\Psi'_k(\rho_k) = \frac{P_k(\rho_k)}{\rho_k^2}$

and

$$E_1 = E_{c,1} + E_{t,1} + E_{p,1} \quad \text{total energy of phase 1}$$
$$E_2 = E_{c,2} + E_{t,2} \quad \text{total energy of phase 2}$$

- Adding all the contributions, the total energy equation writes

$$\frac{\partial}{\partial t}(E_1 + E_2) + \frac{\partial}{\partial x}(u_1 E_1 + u_2 E_2 + u_1 h_1 P_1 + u_2 h_2 P_2) + f_1 \frac{\partial h_1}{\partial x} = f_2 D_1 + f_3 \Phi_1 + f_4 M_1,$$

with f_i some given functions depending on the state variable.

- Set $f_1 = 0$ to get a conservative form :

$$f_1 = \beta(P_2 - P_1 - \rho_1 g \frac{h_1}{2}) = 0 \Rightarrow \beta = 0 \text{ and } U_1 = u_2$$

- Set $D_1 = -f_2$
 $\Phi_1 = -f_3$
 $M_1 = -f_4$ to get an entropy inequality.

Entropy inequality and closure laws

- Define

$$E_{c,k} = \frac{1}{2} h_k \rho_k u_k^2 \quad \text{kinetic energy of phase } k$$
$$E_{t,k} = h_k \rho_k \Psi_k(\rho_k) \quad \text{thermodynamic energy of phase } k$$
$$E_{p,1} = \frac{1}{2} \rho_1 g h_1^2 \quad \text{gravitational energy of phase 1}$$

with $\Psi'_k(\rho_k) = \frac{P_k(\rho_k)}{\rho_k^2}$

and

$$E_1 = E_{c,1} + E_{t,1} + E_{p,1} \quad \text{total energy of phase 1}$$
$$E_2 = E_{c,2} + E_{t,2} \quad \text{total energy of phase 2}$$

- Adding all the contributions, the total energy equation writes

$$\frac{\partial}{\partial t}(E_1 + E_2) + \frac{\partial}{\partial x}(u_1 E_1 + u_2 E_2 + u_1 h_1 P_1 + u_2 h_2 P_2) + f_1 \frac{\partial h_1}{\partial x} = f_2 D_1 + f_3 \Phi_1 + f_4 M_1,$$

with f_i some given functions depending on the state variable.

- Set $f_1 = 0$ to get a conservative form :

$$f_1 = \beta(P_2 - P_1 - \rho_1 g \frac{h_1}{2}) = 0 \Rightarrow \beta = 0 \text{ and } U_1 = u_2$$

- Set $D_1 = -f_2$
 $\Phi_1 = -f_3$
 $M_1 = -f_4$ to get an entropy inequality.

Entropy inequality and closure laws

- Define

$$E_{c,k} = \frac{1}{2} h_k \rho_k u_k^2 \quad E_{t,k} = h_k \rho_k \Psi_k(\rho_k) \quad E_{p,1} = \frac{1}{2} \rho_1 g h_1^2$$

kinetic energy of phase k thermodynamic energy of phase k gravitational energy of phase 1

$$\text{with } \Psi'_k(\rho_k) = \frac{P_k(\rho_k)}{\rho_k^2}$$

and

$$E_1 = E_{c,1} + E_{t,1} + E_{p,1} \quad E_2 = E_{c,2} + E_{t,2}$$

total energy of phase 1 total energy of phase 2

- Adding all the contributions, the total energy equation writes

$$\frac{\partial}{\partial t}(E_1 + E_2) + \frac{\partial}{\partial x}(u_1 E_1 + u_2 E_2 + u_1 h_1 P_1 + u_2 h_2 P_2) + f_1 \frac{\partial h_1}{\partial x} = f_2 D_1 + f_3 \Phi_1 + f_4 M_1,$$

with f_i some given functions depending on the state variable.

- Set $f_1 = 0$ to get a conservative form :

$$f_1 = \beta(P_2 - P_1 - \rho_1 g \frac{h_1}{2}) = 0 \Rightarrow \beta = 0 \text{ and } U_1 = u_2$$

- Set $D_1 = -f_2$
 $\Phi_1 = -f_3$
 $M_1 = -f_4$ to get an entropy inequality.

Entropy inequality and closure laws

- One obtains :

$$\Phi_1 = \lambda_\rho(P_1 - \rho_1 g \frac{h_1}{2} - P_2) = \lambda_\rho(P_1 - P_2),$$

$$M_k = (-1)^k \lambda_m \left(\left(\frac{P_1 + \rho_1 g \frac{h_1}{2}}{\rho_1} + \Psi_1 \right) - \left(\frac{P_2}{\rho_2} + \Psi_2 \right) + \frac{u_2^2 - u_1^2}{2} \right),$$

$$D_k = (-1)^k \lambda_u (u_1 - u_2).$$

where λ_ρ , λ_m and λ_u are positive bounded functions which depend on the state variable $(h_1, \rho_1, \rho_2, u_1, u_2)$.

- The entropy inequality thus writes :

$$\frac{\partial \mathcal{E}}{\partial t} + \frac{\partial \mathcal{G}}{\partial x} \leq 0$$

where the entropy \mathcal{E} and the entropy flux \mathcal{G} are defined by

$$\mathcal{E} = E_{c,1} + E_{p,1} + E_{t,1} + E_{c,2} + E_{t,2},$$

$$\mathcal{G} = u_1(E_{c,1} + E_{p,1} + E_{t,1}) + u_2(E_{c,2} + E_{t,2}) + u_1 h_1 P_1 + u_2 h_2 P_2,$$

with

$$E_{c,k} = \frac{1}{2} h_k \rho_k u_k^2, \quad E_{t,k} = h_k \rho_k \Psi_k(\rho_k), \quad E_{p,1} = \rho_1 g \frac{h_1^2}{2}.$$

Resulting averaged closed system

1D compressible two-layer model for air/water flows

$$\frac{\partial h_1}{\partial t} + u_2 \frac{\partial h_1}{\partial x} = \lambda_p (P_1 - \rho_1 g \frac{h_1}{2} - P_2) = \lambda_p (P_1 - P_2),$$

$$\frac{\partial h_1 \rho_1}{\partial t} + \frac{\partial h_1 \rho_1 u_1}{\partial x} = 0,$$

$$\frac{\partial h_2 \rho_2}{\partial t} + \frac{\partial h_2 \rho_2 u_2}{\partial x} = 0,$$

$$\frac{\partial h_1 \rho_1 u_1}{\partial t} + \frac{\partial h_1 (\rho_1 u_1^2 + P_1)}{\partial x} - (P_1 - \rho_1 g \frac{h_1}{2}) \frac{\partial h_1}{\partial x} = \lambda_u (u_2 - u_1),$$

$$\frac{\partial h_2 \rho_2 u_2}{\partial t} + \frac{\partial h_2 (\rho_2 u_2^2 + P_2)}{\partial x} - (P_1 - \rho_1 g \frac{h_1}{2}) \frac{\partial h_2}{\partial x} = \lambda_u (u_1 - u_2).$$

- 1 Industrial context and motivations
- 2 Model development
- 3 Entropy inequality and closure laws
- 4 Comments on the closed system**
- 5 Mathematical properties

Consistency with the shallow water equations

- **Pressure relaxation.** Consider the following system :

$$\frac{\partial h_1}{\partial t} = \lambda_p (P_1 - P_2)$$
$$\frac{\partial h_k \rho_k}{\partial t} = 0.$$

Easy calculations yield :

$$P_1 \xrightarrow[t \rightarrow +\infty]{} P_2.$$

- Without source terms, using $P_1 = P_1 - \rho_1 g \frac{h_1}{2}$, mass and momentum conservation equations for **water** writes :

$$\frac{\partial h_1 \rho_1}{\partial t} + \frac{\partial h_1 \rho_1 u_1}{\partial x} = 0,$$
$$\frac{\partial h_1 \rho_1 u_1}{\partial t} + \frac{\partial h_1 \rho_1 u_1^2}{\partial x} + \frac{\partial \rho_1 g \frac{h_1^2}{2}}{\partial x} + h_1 \frac{\partial P_1}{\partial x} = 0.$$

- **Asymptotically**, it may be read as a **compressible shallow water system** with variable atmospheric pressure $P_2(x, t)$.

Comments on the closed system

- **Comparison with the two-fluid two-pressure models.**

- ▶ Same structure as a **Baer-Nunziato type model** obtained with **statistical averaging**.
- ▶ Statistical framework : $\beta \in \{0, 1, \frac{h_1 \rho_1}{h_1 \rho_1 + h_2 \rho_2}\}$.
- ▶ Significant mathematical properties.

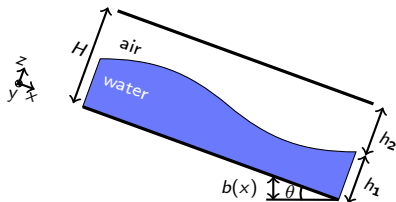
- **Towards pressurized flows.**

Formally, considering $h_1 = H$ one obtains :

$$\frac{\partial \rho_1}{\partial t} + \frac{\partial \rho_1 u_1}{\partial x} = 0,$$
$$\frac{\partial \rho_1 u_1}{\partial t} + \frac{\partial (\rho_1 u_1^2 + P_1(\rho_1))}{\partial x} = 0,$$

as soon as the source terms vanish when $h_1 = H$.

- **Sloping pipes**



Constant slope : replace g by $g \cos \theta$ in the closure laws.

Variable slope : curvilinear formulation ?

- 1 Industrial context and motivations
- 2 Model development
- 3 Entropy inequality and closure laws
- 4 Comments on the closed system
- 5 Mathematical properties**

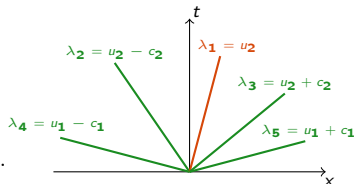
Mathematical properties : hyperbolicity

We study the homogeneous system :

$$\frac{\partial h_1}{\partial t} + u_2 \frac{\partial h_1}{\partial x} = 0,$$

$$\frac{\partial h_k \rho_k}{\partial t} + \frac{\partial h_k \rho_k u_k}{\partial x} = 0,$$

$$\frac{\partial h_k \rho_k u_k}{\partial t} + \frac{\partial h_k (\rho_k u_k^2 + P_k)}{\partial x} - (P_1 - \rho_1 g \frac{h_1}{2}) \frac{\partial h_k}{\partial x} = 0.$$



Hyperbolicity

The homogeneous system is hyperbolic under the non-resonant condition :

$$|u_1 - u_2| \neq c_1.$$

Its eigenvalues are unconditionally real and given by

$$\lambda_1 = u_2,$$

$$\lambda_2 = u_2 - c_2, \quad \lambda_3 = u_2 + c_2,$$

$$\lambda_4 = u_1 - c_1, \quad \lambda_5 = u_1 + c_1.$$

Remarks :

- ▶ The eigenstructure can be easily detailed
- ▶ In the context of air/water flows, $c_1 \approx 1500 \text{ m.s}^{-1}$ and the resonant situation is clearly out of the scope of interest.

Mathematical properties : characteristic fields

Nature of characteristic fields and Riemann invariants

The field associated with the 1-wave λ_1 is linearly degenerate.

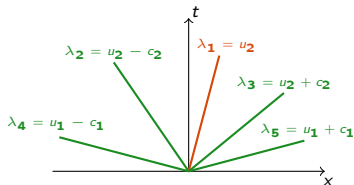
The fields associated with the p-waves λ_p , $p = 2, \dots, 5$, are genuinely nonlinear.

If I^P denotes the vector of p-Riemann invariants, one obtains :

$$I^1 = \left(u_2, m_1(u_1 - u_2), m_1 u_1(u_1 - u_2) + h_1 P_1 + h_2 P_2, \frac{P_1 + \rho_1 g \frac{h_1}{2}}{\rho_1} + \Psi_1 + \frac{(u_1 - u_2)^2}{2} \right),$$

$$I^2 = \left(h_1, \rho_1, u_1, u_2 + \int \frac{c_2(\rho_2)}{\rho_2} d\rho_2 \right), \quad I^3 = \left(h_1, \rho_1, u_1, u_2 - \int \frac{c_2(\rho_2)}{\rho_2} d\rho_2 \right),$$

$$I^4 = \left(h_1, \rho_2, u_2, u_1 + \int \frac{c_1(\rho_1)}{\rho_1} d\rho_1 \right), \quad I^5 = \left(h_1, \rho_2, u_2, u_1 - \int \frac{c_1(\rho_1)}{\rho_1} d\rho_1 \right),$$



Mathematical properties : jump conditions

Jump conditions for genuine non-linear fields

For all **genuine non-linear fields** corresponding to the p -waves, $p = 2, \dots, 5$, the **Rankine-Hugoniot jump conditions** across a **single discontinuity of speed σ** write

$$\begin{aligned}[h_k] &= 0, \\ [m_k(u_k - \sigma)] &= 0, \\ [m_k u_k(u_k - \sigma) + h_k P_k] &= 0,\end{aligned}$$

where brackets $[.]$ denote the difference between the states on both sides of the discontinuity.

- **Across the linearly degenerate field :**

- ▶ h_1 may jump.

- ▶ The non-conservative products $u_2 \partial_x h_1$ and $(P_1 - \rho_1 g \frac{h_1}{2}) \partial_x h_1$ are well defined using the available **1-Riemann invariants**.

- One can **build analytical solutions** including rarefaction waves, shock waves and contact discontinuities.

Mathematical properties : positivity

Positivity

Let L and T be two positive and real constants. Assume that u_k , $\partial_x u_k$ and the source terms belong to $L^\infty([0, L] \times [0, T])$ for $k = 1, 2$. Then, admissible inlet boundary conditions lead to

$$h_k(t, x) \in [0, H], \quad \forall (x, t) \in [0, L] \times [0, T],$$

$$\rho_k(t, x) \geq 0, \quad \forall (x, t) \in [0, L] \times [0, T],$$

when restricting ourselves to regular solutions.

- *Classical* result considering regular solutions of the equation :

$$\frac{\partial h_1}{\partial t} + u_2 \frac{\partial h_1}{\partial x} = \Phi_1,$$

$$\frac{\partial h_k \rho_k}{\partial t} + u_k \frac{\partial h_k \rho_k}{\partial x} + h_k \rho_k \frac{\partial u_k}{\partial x} = M_k.$$

Conclusion

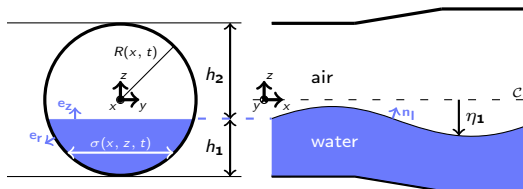
- This 1D compressible two-layer model satisfies :
 - ▶ Physical constraints
 - ★ Gas-liquid model
 - ★ Several regimes : stratified, pressurized, entrapped air pockets (formally)
 - ★ Transition between the regimes (formally)
 - ▶ Geometric constraints
 - ★ Sloping pipes (constant angle only)
 - ★ Rectangular channels and circular pipes with variable cross-section
 - ▶ Mathematical constraints
 - ★ Hyperbolicity
 - ★ Positivity of h_k and ρ_k
 - ★ Entropy inequality
 - ★ Uniqueness of jump conditions
- The current work involves :
 - ▶ Development of a numerical solver
 - ★ With large time steps : implicit-explicit schemes to avoid the acoustic CFL condition
 - ★ Robust enough to deal with vanishing phases, $h_k \rightarrow 0$
 - ▶ Validation against experimental data

Thank you for your attention

Contact : charles.demay@edf.fr

- Submitted to *Continuum Mechanics and Thermodynamics* journal :
A compressible two-layer model for transient gas-liquid flows in pipes.
C. Demay, J.-M. Hérard (dec. 2015).

Circular pipe with variable cross-section



1D compressible two-layer model for air/water flows in pipe with variable cross-section

$$\frac{\partial A_1}{\partial t} + u_2 \frac{\partial A_1}{\partial x} = \lambda_p (P_1 - \rho_1 g l_1 - P_2) + \frac{\theta_k}{2\pi} \left(\frac{\partial S}{\partial t} + u_2 \frac{\partial S}{\partial x} \right),$$

$$\frac{\partial A_k \rho_k}{\partial t} + \frac{\partial A_k \rho_k u_k}{\partial x} = 0,$$

$$\frac{\partial A_1 \rho_1 u_1}{\partial t} + \frac{\partial A_1 (\rho_1 u_1^2 + P_1)}{\partial x} - (P_1 - \rho_1 g l_1) \frac{\partial A_1}{\partial x} = \lambda_u (u_2 - u_1) + \rho_1 g l_1 \frac{\theta_1}{2\pi} \frac{\partial S}{\partial x},$$

$$\frac{\partial A_2 \rho_2 u_2}{\partial t} + \frac{\partial A_2 (\rho_2 u_2^2 + P_2)}{\partial x} - (P_1 - \rho_1 g l_1) \frac{\partial A_2}{\partial x} = \lambda_u (u_1 - u_2) + (P_2 - (P_1 - \rho_1 g l_1)) \frac{\theta_2}{2\pi} \frac{\partial S}{\partial x}.$$