

Lecture 1: Stirring & Mixing

Stirring: mechanical action (cause)
 Mixing: homogenization of a scalar (effect)

$\theta(\underline{x}, t)$ = concentration, $\underline{u}(\underline{x}, t)$ given

Advection-Diffusion eq. $\frac{\partial \theta}{\partial t} + \underline{u} \cdot \nabla \theta = \kappa \nabla^2 \theta$, $\nabla \cdot \underline{u} = 0$ in Ω

(AD) Boundary conditions: $\hat{n} \cdot \nabla \theta = 0$
 $\hat{n} \cdot \underline{u} = 0$ } on boundary $\partial \Omega$

Let $\langle \cdot \rangle = \frac{1}{|\Omega|} \int_{\Omega} \cdot dV$ $|\Omega|$ = volume of Ω
 "volume average"

Multiply (AD) by θ^{m-1} , integrate:

$$\langle \theta^{m-1} \frac{\partial \theta}{\partial t} \rangle = \frac{\partial}{\partial t} \langle \theta^m \rangle$$

$$\langle \theta^{m-1} \underline{u} \cdot \nabla \theta \rangle = \langle \underline{u} \cdot \nabla \theta^m \rangle = \langle \nabla \cdot (\underline{u} \theta^m) \rangle$$

$$= \int_{\partial \Omega} \theta^m \underbrace{\underline{u} \cdot \hat{n}}_0 dS = 0$$

$\nabla \cdot \underline{u} = 0$

$$\langle \theta^{m-1} \kappa \nabla^2 \theta \rangle = \kappa m \langle \nabla \cdot (\theta^{m-1} \nabla \theta) - \nabla \theta^{m-1} \cdot \nabla \theta \rangle$$

$$= \kappa m \int_{\partial \Omega} \theta^{m-1} \underbrace{\nabla \theta \cdot \hat{n}}_0 dS - \kappa m(m-1) \langle \theta^{m-2} |\nabla \theta|^2 \rangle$$

$$\partial_t \langle \theta^m \rangle = -\kappa m(m-1) \langle \theta^{m-2} |\nabla\theta|^2 \rangle$$

$m=0$ is trivial

$m=1$: $\partial_t \langle \theta \rangle = 0$ Total amount of θ is conserved

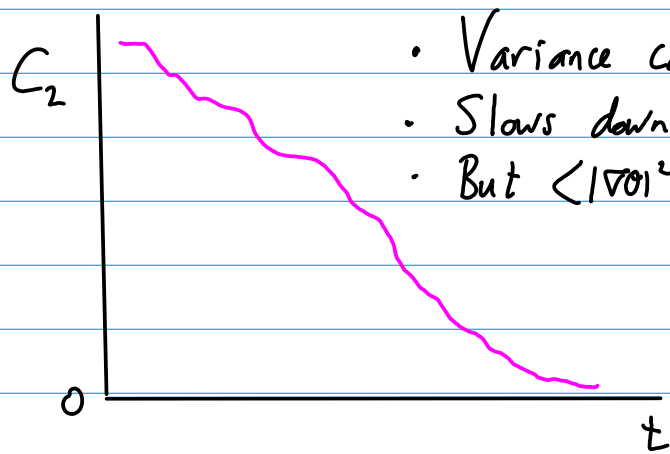
$m=2$: $\partial_t \langle \theta^2 \rangle = -2\kappa \langle |\nabla\theta|^2 \rangle$ $\langle \theta^2 \rangle$ non-increasing!

Let variance $\text{Var} = C_2 = \langle \theta^2 \rangle - \langle \theta \rangle^2$

$$\partial_t C_2 = -2\kappa \langle |\nabla\theta|^2 \rangle$$

↑
constant

Scenario:



- Variance can only decrease.
 - Slows down as $\langle |\nabla\theta|^2 \rangle \rightarrow 0$
 - But $\langle |\nabla\theta|^2 \rangle = 0$ iff $\theta = \text{constant}$.
- ↑
in some sense

Hence the system is "driven" towards a homogeneous state where

Assume $\langle \theta \rangle = 0$ WLOG

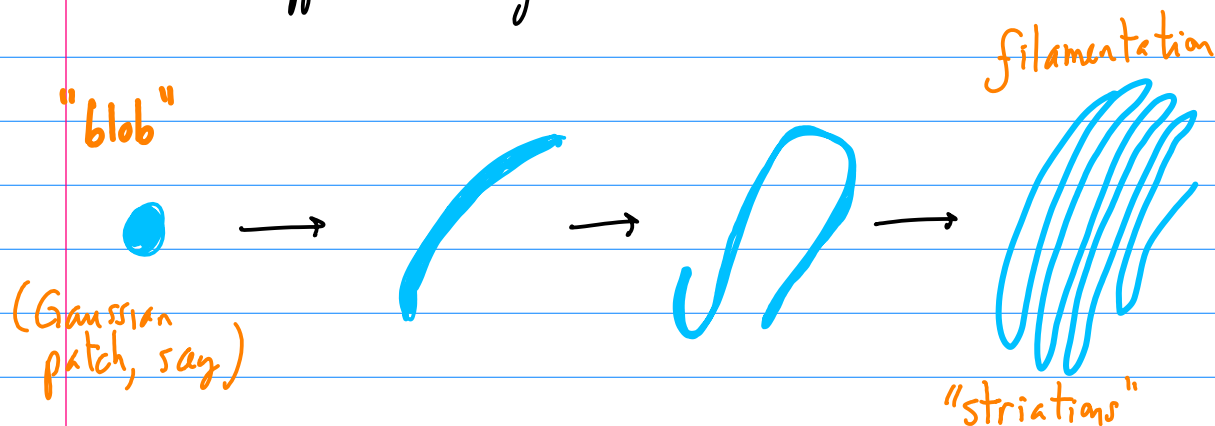
$$\theta(x, t) = \langle \theta \rangle = \text{constant.} \quad (C_2 = 0, \langle \theta^2 \rangle = \langle \theta \rangle^2)$$

No fluctuations from the mean! When C_2 is small "enough", we say the system is mixed.

Big Q: Where is $u(x, t)$!? (stirring)

It doesn't appear in the variance equation!

But of course the variance equation is not closed: it depends on $\nabla\theta$.
What happens when you stir?



This hints at the answer: stirring increases $\nabla\theta$

$$\partial_t \langle \theta^2 \rangle = -2\kappa \langle |\nabla\theta|^2 \rangle$$

this becomes larger as we stir

By how much are gradients increased? After all, if $|\nabla\theta|$ becomes too large, then $\langle \theta^2 \rangle \rightarrow 0$, so there are no gradients anymore!

Answer: for "good" stirring, the system is driven to a state where

$$\kappa \langle |\nabla\theta|^2 \rangle \rightarrow \text{independent of } \kappa$$

Hence, $\nabla\theta \sim \kappa^{-1/2}$

This is the chaotic/turbulent mixing scenario:

$\frac{\partial \langle \theta^2 \rangle}{\partial t}$ becomes independent of κ after a "short" transient

(How short? Typically $\sim \log \kappa$)

This is the Platonic ideal of mixing

Furthermore, the smallest scales visible in the concentration field $\theta(x, t)$ have size $\sim \sqrt{\kappa}$. (missing a dimensional factor \rightarrow see later)

Note that $\partial_t \langle \theta^2 \rangle$ independent of κ is crucial: in most applications, κ is tiny!

Heat: $\kappa = 2.2160 \times 10^{-5} \text{ m}^2/\text{s}$ at 300K

10 m room: diffusion time $\sim \frac{L^2}{\kappa} = \frac{(10\text{m})^2}{(2 \times 10^{-5} \text{ m}^2/\text{s})} \sim 4.5 \times 10^6 \text{ sec}$

$\sim 1300 \text{ hours}$

So we better stir!
Even thermal convection \leftarrow
is often enough.

$\sim 53 \text{ days!}$