

Exercise Set 4: Transport and Mixing – Solutions

1 Mixing of a Passive Scalar

Consider the concentration field $C(\mathbf{x}, t)$ of a *passive scalar* in a periodic box. It is described by the **advection-diffusion equation**

$$\frac{\partial C}{\partial t} + (\mathbf{u} \cdot \nabla)C = \alpha \nabla^2 C, \quad (1)$$

where \mathbf{u} is the flow velocity of an incompressible Newtonian fluid, and $\alpha > 0$ some diffusion constant. The scalar quantity C is called *passive* because it does not have any influence on the flow, but is merely advected by it.

The concentration field C is inhomogeneous, i.e. it has regions of high and low concentration. One can describe the distribution in terms of its mean $\langle C \rangle$ and variance $\langle C^2 \rangle$, where $\langle \dots \rangle$ denotes a spatial average over the box. Assume an initial concentration field $C(\mathbf{x}, t = 0)$ with

$$\langle C \rangle_{t=0} \equiv 0. \quad (2)$$

- a) Show that $\langle C \rangle = 0$ at all times t .
- b) Show that the variance evolves as

$$\frac{d\langle C^2 \rangle}{dt} = -2\alpha \langle (\nabla C)^2 \rangle. \quad (3)$$

(Use $\frac{\partial}{\partial t}(C^2) = 2C \frac{\partial C}{\partial t}$ and partial integration in the periodic box.)

- c) Does the variance increase, decrease or stay the same? Consequently, what concentration field $C(\mathbf{x})$ do you expect after a very long time?
- d) The turbulent flow field \mathbf{u} does not appear in equation (3). Still we claim that turbulence *enhances* mixing, i.e. the variance decreases faster in a turbulent flow than in a fluid at rest. Explain.

Solution:

a) The advection-diffusion equation has no source term. Therefore, $\langle C \rangle$ does not change with time:

$$\begin{aligned}
 \frac{d\langle C \rangle}{dt} &= \left\langle \frac{\partial C}{\partial t} \right\rangle \\
 &= \langle \alpha \nabla^2 C \rangle - \langle (\mathbf{u} \cdot \nabla) C \rangle \\
 &= -\langle (\nabla \alpha) \cdot (\nabla C) \rangle - \langle u_x \partial_x C \rangle - \langle u_y \partial_y C \rangle - \langle u_z \partial_z C \rangle \\
 &= -\langle \mathbf{0} \cdot (\nabla C) \rangle + \langle C \partial_x u_x \rangle + \langle C \partial_y u_y \rangle + \langle C \partial_z u_z \rangle \\
 &= 0 + \langle C (\nabla \cdot \mathbf{u}) \rangle = 0.
 \end{aligned}$$

Then, $\langle C \rangle(t) = \langle C \rangle_{t=0} = 0$.

b)

$$\begin{aligned}
 \frac{d\langle C^2 \rangle}{dt} &= \left\langle \frac{\partial}{\partial t} (C^2) \right\rangle \\
 &= \left\langle 2C \frac{\partial C}{\partial t} \right\rangle \\
 &= \langle 2C [\alpha \nabla^2 C - (\mathbf{u} \cdot \nabla) C] \rangle \\
 &= 2\alpha \langle C \nabla^2 C \rangle - \langle 2C (\mathbf{u} \cdot \nabla) C \rangle \\
 &= \underbrace{-2\alpha \langle (\nabla C)^2 \rangle}_{\text{via } \langle (\Delta f)g \rangle = -\langle (\nabla f) \cdot (\nabla g) \rangle} - \underbrace{\langle (\mathbf{u} \cdot \nabla) C^2 \rangle}_{\text{via } \nabla(f^2) = 2f \nabla f} \\
 &= -2\alpha \langle (\nabla C)^2 \rangle,
 \end{aligned}$$

since $\langle (\mathbf{u} \cdot \nabla) C^2 \rangle = 0$ by the same argument as in a).

c) The term $(\nabla C)^2$ is always positive, so the time derivative of $\langle C^2 \rangle$ is always negative: Regions of very high or very low concentration get less and less pronounced. As the magnitude of C decreases, the gradients ∇C are more shallow, slowing down the process. By definition, $\langle C^2 \rangle \geq 0$: For long times, the system approaches the completely mixed state $C(\mathbf{x}) = 0$ (but never reaches it).

d) The equality is valid at any given time. However, the decay in the variance depends on the concentration gradients ∇C , which are influenced by the advection. If a certain flow pattern enhances the mixing, that means it brings regions of high and low concentration closer together, so that steep concentration gradients appear that are equilibrated by diffusion.