Contents

1 Introduction **1**
- 1.1 Everything Flows 1
  - 1.1.1 The Maxwell model and the relaxation time 4
  - 1.1.2 The Kelvin model and the retardation time 7
- 1.2 Non-Newtonian Fluids 8
  - 1.2.1 Non-Newtonian fluids in shear flow 9
  - 1.2.2 Non-Newtonian fluids in uniaxial extensional flow 14
- 1.3 Numerical Simulation of Non-Newtonian Flow 16
  - 1.3.1 Early work 16
  - 1.3.2 The high Weissenberg number problem 17
  - 1.3.3 Numerical work since the mid 1980's 18

2 Fundamentals **19**
- 2.1 Some Important Vectors 19
  - 2.1.1 Fluid velocity and acceleration 19
  - 2.1.2 Forces and the stress vector 20
- 2.2 Conservation Laws and the Stress Tensor 21
  - 2.2.1 Conservation of mass 21
  - 2.2.2 Conservation of linear momentum 21
  - 2.2.3 Conservation of angular momentum 21
  - 2.2.4 The stress tensor 22
  - 2.2.5 Conservation of energy 23
- 2.3 The Newtonian Fluid 24
- 2.4 The Generalized Newtonian Fluid 25
  - 2.4.1 Derivation of the stress tensor 26
- 2.5 The Order Fluids and the CEF Equation 27
  - 2.5.1 Strain tensors 27
  - 2.5.2 Order fluids 28
  - 2.5.3 Limitations of order fluid models 30
  - 2.5.4 The CEF equation. 32
- 2.6 More Complicated Constitutive Relations 33
  - 2.6.1 Differential constitutive models 33
  - 2.6.2 Integral constitutive models 45

3 Mathematical Theory of Viscoelastic Fluids **49**
3.1 Introduction . . . 49
3.2 Existence and Uniqueness . . . 51
3.3 Properties of the Differential Systems . . . 54
3.3.1 Loss of evolution and Hadamard instability . . . 56
3.3.2 Classification . . . 59
3.3.3 Change of type in steady flow . . . 61
3.3.4 Characteristic variables . . . 62
3.4 Boundary Conditions . . . 64
3.5 Singularities . . . 65
3.5.1 Elliptic problems . . . 65
3.5.2 Viscoelastic flows . . . 68
3.5.3 Numerical investigations . . . 71

4 Parameter Estimation in Continuum Models **73**
4.1 Introduction . . . 73
4.2 Determination of Viscosity . . . 76
4.2.1 Shear viscosity . . . 76
4.2.2 Dependence of viscosity on temperature . . . 79
4.2.3 Dependence of viscosity on pressure . . . 81
4.2.4 Extensional viscosity . . . 82
4.3 Determination of the Relaxation Spectrum . . . 83
4.3.1 Dynamic experiments . . . 84
4.3.2 Mathematical problems . . . 85
4.3.3 Linear regression techniques . . . 86
4.3.4 Nonlinear regression techniques . . . 88
4.3.5 Examples . . . 89
4.3.6 Sampling localization . . . 91

5 From the Continuous to the Discrete **95**
5.1 Introduction . . . 95
5.2 Finite Difference Approximations . . . 97
5.2.1 Finite differences for viscoelastic flows . . . 100
5.3 Finite Element Approximations . . . 104
5.3.1 Finite elements in one dimension . . . 105
5.3.2 Finite elements in two dimensions . . . 107
5.3.3 Finite elements for viscoelastic flows . . . 110
5.4 Finite Volume Methods . . . 113
5.4.1 Finite volumes for viscoelastic flows . . . 117
5.5 Spectral Methods . . . 121
5.5.1 Spectral methods in one dimension . . . 121
5.5.2 Spectral methods in two dimensions . . . 125
5.5.3 Spectral methods for viscoelastic flows . . . 127
5.6 Spectral Element Methods . . . 129
5.6.1 Spectral elements for viscoelastic flows . . . 130

6 Numerical Algorithms for Macroscopic Models 135
6.1 Introduction 135
6.2 From Picard to Newton 136
6.3 Differential Models: Steady Flows 137
6.3.1 Direct methods 138
6.3.2 Iterative methods 140
6.4 Differential Models: Transient Flows 149
6.4.1 Projection methods 150
6.4.2 The influence matrix method 153
6.4.3 Taylor-Galerkin methods 155
6.4.4 The θ method 157
6.4.5 Lagrangian methods 160
6.5 Computing with Integral Models 163
6.6 Integral Models: Steady Flows 164
6.7 Integral Models: Transient Flows 167
6.7.1 Lagrangian techniques 167
6.7.2 Eulerian techniques 170

7 Defeating the High Weissenberg Number Problem 173
7.1 Introduction 173
7.2 Discretization of Differential Constitutive Equations 177
7.2.1 Streamline upwinding - SU and SUPG 177
7.2.2 Discontinuous Galerkin methods 182
7.3 Discretization of the Coupled Governing Equations 187
7.3.1 Compatible approximation spaces 187
7.3.2 EVSS-type methods 190
7.3.3 Change of type and loss of evolution 195

8 Benchmark Problems I: Contraction Flows 201
8.1 Vortex Growth Dynamics 202
8.1.1 Boger fluids - observed flow transitions 202
8.1.2 Boger fluids - effects of changes of geometry 206
8.1.3 Concentrated polymer solutions and melts - observed flow transitions 209
8.1.4 Concentrated polymer solutions and melts - effects of change of geometry 213
8.2 Vortex Growth Mechanisms 216
8.2.1 Experimental work 216
8.2.2 Numerical studies 222
8.3 Numerical Simulation 225
8.3.1 Comparisons with experiments 226
8.3.2 Benchmarking numerical methods 231

9 Benchmark Problems II 247
9.1 Flow Past a Cylinder in a Channel 247
9.1.1 Streamline patterns and drag: unbounded flows 247
9.1.2 Streamline patterns and drag: cylinders in channels . . . 251
9.1.3 Comparison of numerical and experimental results 252

9.1.4 Purely elastic instabilities 254
9.1.5 Comparison of numerical methods 257
9.1.6 Mesoscopic calculations 263
9.2 Flow Past a Sphere in a Tube 267
9.2.1 Drag coefficient 268
9.2.2 Benchmarking numerical methods 274
9.2.3 Negative wakes: steady flow 277
9.2.4 Velocity overshoots - transient flow calculations 281
9.2.5 Comparison between experimental and numerical results . 284
9.3 Flow between Eccentrically Rotating Cylinders 287
9.3.1 The Taylor-Couette problem 288
9.3.2 Lubrication theory 291
9.3.3 Statically loaded journal bearing 293
9.3.4 Dynamically loaded journal bearing 297

10 Error Estimation and Adaptive Strategies 305
10.1 Introduction 305
10.2 Problem Description 308
10.2.1 Weak formulation 308
10.3 Discretization and Error Analysis (Galerkin method) 311
10.3.1 An error indicator 315
10.4 Adaptive Strategies 316
10.4.1 Numerical example: flow past a sphere in a tube 317

11 Contemporary Topics in Computational Rheology 327
11.1 Advances in Mathematical Modelling 327
11.2 Dynamics of Dilute Polymer Solutions 330
11.2.1 The Rouse model 331
11.2.2 Dumbbell models 335
11.3 Closure Approximations 335
11.4 Stochastic Differential Equations 338
11.4.1 The CONNFFESSIT approach 341
11.4.2 Variance reduction techniques 343
11.4.3 Lagrangian particle method 345
11.4.4 Brownian configuration fields 346
11.5 Dynamics of Polymer Melts 347
11.5.1 The Doi-Edwards model 347
11.5.2 The pom-pom model 354
11.6 Lattice Boltzmann Methods 357
11.7 Closing Comments 359

A Some Results about Tensors 361
A.1 Existence and Symmetry of the Stress Tensor 361
A.2 Small Displacement Gradient Limit of $\boldsymbol{\gamma}^{[0]}(\mathbf{x}, t, t')$ 364
A.3 Partial Time Derivative of the Deformation Gradient Tensor $\mathbf{F}(\mathbf{x}, t, t')$ 364

B Governing Equations in Orthogonal Curvilinear Coordinates 365
B.1 Differential Relations and Identities 365
B.2 Differential Operators in Orthogonal Curvilinear Coordinates . . 366
B.2.1 Rectangular coordinates $(x_1, x_2, x_3) = (x, y, z)$ 366
B.2.2 Cylindrical polar coordinates $(\widehat{x}_1, \widehat{x}_2, \widehat{x}_3) = (r, \theta, z)$ 368
B.2.3 Spherical polar coordinates $(\widehat{x}_1, \widehat{x}_2, \widehat{x}_3) = (r, \theta, \phi)$ 369
B.3 Conservation Equations 371
B.3.1 Rectangular coordinates (x, y, z) 371
B.3.2 Cylindrical polar coordinates (r, θ, z) 371
B.3.3 Spherical polar coordinates (r, θ, ϕ) 372
B.4 Some Important Theorems in Vector and Tensor Calculus 373
B.4.1 The Reynolds transport theorem 373
B.4.2 The divergence theorem 373
B.4.3 Stokes's theorem 373