

# Phase change problem with natural convection

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## 1. Classical phase change model on phase field method

## 2. Phase change problem with natural convection

2.1 Model description

2.2 Simulations

## 3. Summary

Developed by: *F. Hecht. New development in freefem++. J. Numer. Math., 2012.*

Reference to: G. Sadaka et. al., Parallel finite-element codes for the simulation of two-dimensional and three-dimensional solid-liquid phase-change systems with natural convection, Comput. Phys. Comm. 257 (2020) 107492,

- **Mmg**: an open source software for simplicial remeshing, FreeFEM provide the interface for the Mmg.  
<https://www.mmgtools.org/>
- **ffddm**: a FreeFEM library for parallelization with domain decomposition methods.

Visualization: **Paraview**

**Figure:** Domain decomposition on an adaptive mesh with multiple MPI processors

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In the general heat conduction equation [M.M. Brahim thesis, 2016], the enthalpy  $H$  is defined as the sum of sensible and latent heat:

$$\partial_t H - \nabla \cdot (\kappa \nabla T) = 0,$$

$$H(T) = \int_0^T \rho c_p dT + \rho f(T) \Delta H,$$

where the liquid fractional function:

$$f(T) = \begin{cases} 0, & T(x, t) < T_m \\ 1, & T(x, t) \geq T_m \end{cases}$$

Re-write the equation:

$$\rho c_p \frac{\partial T}{\partial t} = \nabla \cdot (\kappa \nabla T) - \rho_s \Delta H_m \frac{\partial f}{\partial t}.$$

## Definition

In a confined domain  $\Omega \in R^d$ , ( $d = 2, 3$ ), a phase variable (or a labelling function)  $\phi(x, t)$  is introduced to label the liquid and solid phase, respectively:

$$\phi(\mathbf{x}, t) = \begin{cases} -1, & \text{phase 1} \\ 1, & \text{phase 2.} \end{cases}$$

with a thin smooth transition layer of thickness  $\varepsilon$  connecting the two phases.

Interface:

$$\{\mathbf{x} : \phi(\mathbf{x}, t) = 0\}.$$

Define the free energy functional:

$$E(\phi) = \int_{\Omega} \left( \frac{\varepsilon^2}{2} |\nabla \phi|^2 + F(\phi) \right) d\mathbf{x},$$

where  $F(\phi) = \frac{1}{4}(1 - \phi^2)^2$  is the Ginzburg-Landau double well potential.

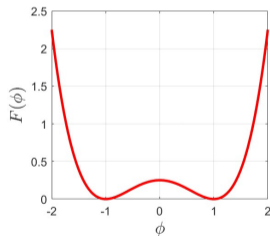
$$F(-1) = F(1) = 0,$$

$$f(\phi) := F'(\phi) = \phi^3 - \phi, f'(-1) = f'(1) = 0.$$

The dynamics eqns can be determined  
by a gradient flow by taking the variational derivative in  $L^2$ :

$$\phi_t + (u \cdot \nabla) \phi = -\gamma \frac{\delta E}{\delta \phi},$$

$$\phi_t + (u \cdot \nabla) \phi = \gamma (\varepsilon^2 \Delta \phi - f(\phi)). \quad \text{Allen-Cahn eqn}$$



# Governing Equations on the phase field method

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We consider the case with velocity equals to zero, and with the heat transfer equation, the governing dynamical equation can be approach as follows:

$$\alpha \varepsilon^2 \phi_t = \varepsilon^2 \Delta \phi - f(\phi) + \lambda \varepsilon (T - T_m) g(\phi),$$

$$\rho c_p T_t = \nabla \cdot (\kappa \nabla T) - \frac{\rho_s \Delta H_m}{2} \phi_t.$$

where

$$g(\phi) = G'(\phi) = (1 - \phi^2)^2,$$

$$\rho(\phi) = \frac{1 - \phi}{2} \rho_s + \frac{1 + \phi}{2} \rho_l,$$

$$c_p(\phi) = \frac{1 - \phi}{2} c_{ps} + \frac{1 + \phi}{2} c_{pl},$$

$$\kappa(\phi) = \frac{1 - \phi}{2} \kappa_s + \frac{1 + \phi}{2} \kappa_l.$$



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To solve  $(\phi, T, \mathbf{u}, p)$ :

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla \mathbf{u} - \nabla \cdot \nu \nabla \mathbf{u} + \nabla p + A(\phi) \mathbf{u} = \beta(T - T_m) \mathbf{e}_d,$$

$$\nabla \cdot \mathbf{u} = 0,$$

$$\alpha \varepsilon^2 (\phi_t + \mathbf{u} \cdot \nabla \phi) = \varepsilon^2 \Delta \phi - f(\phi) + \lambda \varepsilon (T - T_m) g(\phi),$$

$$\rho c_p (T_t + \mathbf{u} \cdot \nabla T) = \nabla \cdot (\kappa \nabla T) - \frac{\rho_s \Delta H_m}{2} \phi_t.$$

with

$$A(\phi) = -\frac{C_{CK}(1-\phi)^2}{(1+\phi)^3 + b},$$

$$f(\phi) = F'(\phi) = \frac{1}{2} \phi (\phi^2 - 1),$$

$$g(\phi) = G'(\phi) = (1 - \phi^2)^2,$$

$$\rho = \frac{1-\phi}{2} \rho_s + \frac{1+\phi}{2} \rho_l,$$

$$c_p = \frac{1-\phi}{2} c_{ps} + \frac{1+\phi}{2} c_{pl},$$

$$\kappa = \frac{1-\phi}{2} \kappa_s + \frac{1+\phi}{2} \kappa_l.$$

# Drop the convective term $\mathbf{u} \cdot \nabla \phi$ ?

The term  $\mathbf{u} \cdot \nabla \phi$  may not be necessary in the phase field equation:

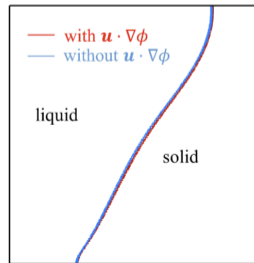
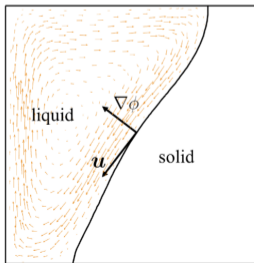
$$\alpha \varepsilon^2 (\phi_t + \cancel{\mathbf{u} \cdot \nabla \phi}) = \varepsilon^2 \Delta \phi - f(\phi) + \lambda \varepsilon (T - T_m) g(\phi).$$

# Drop the convective term $\mathbf{u} \cdot \nabla \phi$ ?

The term  $\mathbf{u} \cdot \nabla \phi$  may not be necessary in the phase field equation:

$$\alpha \varepsilon^2 (\phi_t + \cancel{\mathbf{u} \cdot \nabla \phi}) = \varepsilon^2 \Delta \phi - f(\phi) + \lambda \varepsilon (T - T_m) g(\phi).$$

- Flow and thermal convection from  $\mathbf{u} \cdot \nabla \mathbf{u}$  and  $\mathbf{u} \cdot \nabla T$
- Temperature-driven :  $\lambda \varepsilon (T - T_m) g(\phi)$
- $\mathbf{u} \cdot \nabla \phi$  works only on the interface
- Orthogonality on interface:  $\mathbf{u} \perp \nabla \phi$



To solve  $(\phi, T, \mathbf{u}, p)$ :

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla \mathbf{u} - \nabla \cdot \nu \nabla \mathbf{u} + \nabla p + A(\phi) \mathbf{u} = \beta(T - T_m) \mathbf{e}_d,$$

$$\nabla \cdot \mathbf{u} = 0,$$

$$\alpha \varepsilon^2 \phi_t = \varepsilon^2 \Delta \phi - f(\phi) + \lambda \varepsilon (T - T_m) g(\phi),$$

$$\rho c_p (T_t + \mathbf{u} \cdot \nabla T) = \nabla \cdot (\kappa \nabla T) - \frac{\rho_s \Delta H_m}{2} \phi_t.$$

with

$$A(\phi) = -\frac{C_{CK}(1-\phi)^2}{(1+\phi)^3 + b},$$

$$f(\phi) = F'(\phi) = \frac{1}{2} \phi (\phi^2 - 1),$$

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$$\rho = \frac{1-\phi}{2} \rho_s + \frac{1+\phi}{2} \rho_l,$$

$$c_p = \frac{1-\phi}{2} c_{ps} + \frac{1+\phi}{2} c_{pl},$$

$$\kappa = \frac{1-\phi}{2} \kappa_s + \frac{1+\phi}{2} \kappa_l.$$

$$\frac{\mathbf{u}^{n+1} - \mathbf{u}^n}{\Delta t} + \mathbf{u}^n \cdot \nabla \mathbf{u}^{n+1} - \nu \Delta \mathbf{u}^{n+1} - A(\phi^n) \mathbf{u}^{n+1} + \nabla p^{n+1} = \beta(T^n - T_m) \mathbf{e}_d,$$

$$\nabla \cdot \mathbf{u}^{n+1} = 0,$$

$$\alpha \varepsilon^2 \frac{\phi^{n+1} - \phi^n}{\Delta t} = \varepsilon^2 \Delta \phi^{n+1} - f(\phi^n) + \lambda \varepsilon (T^{n+1} - T_m) g(\phi^n),$$

$$\rho c_p \left( \frac{T^{n+1} - T^n}{\Delta t} + \mathbf{u}^{n+1} \cdot \nabla T^{n+1} \right) = \nabla \cdot (\kappa \nabla T^{n+1}) - \frac{\rho \Delta H_m}{2 \Delta t} (\phi^{n+1} - \phi^n).$$

$$(1 - \Delta t \alpha^{-1} \Delta) \phi^{n+1} = \phi^n - \Delta t \alpha^{-1} \varepsilon^{-2} (f(\phi^n) - \lambda \varepsilon (T^{n+1} - T_m) g(\phi^n)). \quad (5)$$

## Theorem (Maximum bound principle)

Assume that the initial value  $\|\phi^0\|_\infty \leq 1$ , if the time step size  $\Delta t$  satisfies the condition:

$$\frac{1}{\Delta t} \geq \alpha^{-1} \varepsilon^{-2} \max_y \max_{|x| \leq 1} \frac{\partial^2 D}{\partial x^2}, \quad (6)$$

with  $D(x, y) := F(x) - \lambda \varepsilon (y - T_m) G(x)$ ,  $x \in [-1, 1]$ ,  $y \in [T_c, T_h]$ , then the scheme (5) preserves the maximum bound principle:

$$\|\phi^n\|_\infty \leq 1, \quad \forall n \geq 0.$$

We have an estimate of  $\Delta t$  by (6):

$$\frac{1}{\Delta t} \geq \alpha^{-1} \varepsilon^{-2} (1.5391 \lambda \varepsilon |y_{\max} - T_m| + 0.0344).$$

# Validation on tolerable time step size

In the case of melting Octadecane in a unit square cavity, we set the parameters:

$\rho = \rho_s = 1, c_p = 1, \kappa = 0.0178, \nu = 1, C_{ck} = 10^6, b = 10^{-7}, \Delta H_m = 22.22, \varepsilon = 0.01, T_m = 0, \beta = 125.77, \lambda = 10^3, t_{\max} = 79.1$  and  $h \in [0.002, 0.07]$ .

If  $y_{\max}$  is taken from the heating temperature as 1, then the estimate  $\Delta t = 0.0166$ . This condition is too strong, because the term  $\lambda\varepsilon(T - T_m)g(\phi)$  is only active on the interface, and  $T$  nearing the interface is lower than the heating temperature.

$\Delta t$	0.01	0.0166	0.0174	0.02	
$ \max_n \ \phi^n\ _\infty - 1 $	1e-5	2e-5	2e-5	2e-5	
$\Delta t$	0.066	0.08	0.1	0.15	0.2
$ \max_n \ \phi^n\ _\infty - 1 $	8e-5	9e-5	0.01825	0.10139	0.18748

Table: The bound of phase field solution with different time step size in case of melting of Octacane.



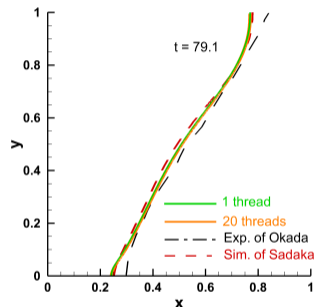
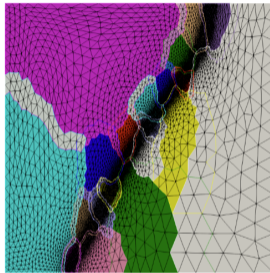


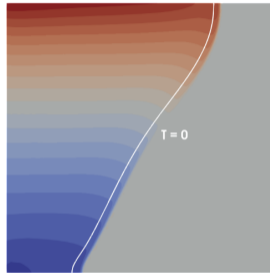
Figure: (a) Temperature

Figure: (b) Streamlines and  
phase field

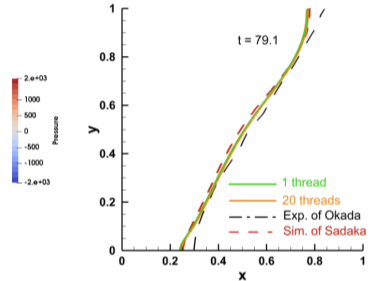
Figure: (c) Experimental Results



(a)



(b)



(c)

Figure: Melting of Octadecane at  $t = 79.1$ : (a) Domain decomposition with 20 MPI processors. (b) Pressure contours. (c) Comparison of interface positions: Our numerical results, results from the experiment by Okada et al. 1984, and numerical results from Sadaka et al. 2020.

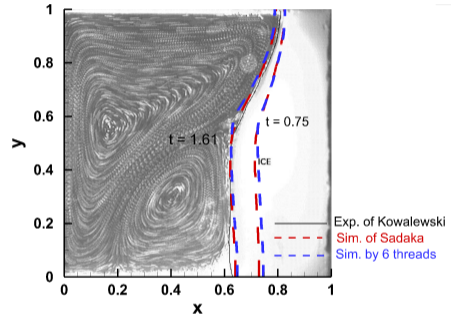


Figure: (a) Temperature

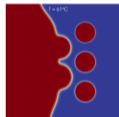
Figure: (b) Streamlines and  
phase field

Figure: (c) Experimental photo

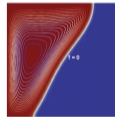
## The classical system

$$\alpha \varepsilon^2 \phi_t = \varepsilon^2 \Delta \phi - f(\phi) + \lambda \varepsilon (T - T_m) g(\phi),$$

$$\rho c_p T_t = \nabla \cdot (\kappa \nabla T) - \frac{\rho_s \Delta H_m}{2} \phi_t.$$



PCM + enhancers,  
without convection,  
by:  
Penalty on phase field



Pure PCM + convection,  
by:  
CK Penalty on velocity

1. **H. Yao\***, M. Azaiez, A monolithic model for solid-liquid phase change problem, *Computer Methods in Applied Mechanics and Engineering*, 421,116794 , 2024.
2. **H. Yao\***, A phase field method for convective phase change problem preserving maximum bound principle, *Applied Numerical Mathematics*, 204, 232-248, 2024.

A large, stylized illustration of a snake, the zodiac sign for 2025. The snake is coiled and rendered in various shades of red, pink, orange, and blue, with intricate geometric and organic patterns on its body. Its head is red with a white diamond-shaped pattern on its forehead and a small tongue sticking out. The background is a light beige color with decorative elements like clouds, stars, and a tassel ornament.

**Merci**  
**Bonne Année 2025**

A decorative tassel ornament, known as a 'hu' (福), which is a traditional Chinese knot. It is orange and pink, with a purple tassel hanging from the bottom.

2025  
CHINESE  
NEW YEAR  
— ◆ —  
YEAR OF THE SNAKE