

Moment Methods for Rarefied Gases

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Summer School on Kinetic theory and Related Applications

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Outline

- 1 Review of the Boltzmann equation
- 2 Moments of the distribution function
- 3 Moment equations
 - Moment equations based on convective moments
 - Moment equations based on trace-free moments
 - Grad's moment method
- 4 Order of magnitude approach
 - General approach
 - Derivation of linear moment equations
 - Summary
- 5 Assessment of moment systems
 - Well-posedness of the moment equations
 - Realizability and order of accuracy
 - Benchmark tests and others

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Boltzmann equation

► **Distribution function** $f(\mathbf{x}, \boldsymbol{\xi}, t)$:

(No. of particles with position $\mathbf{x} \in X$ and velocity $\boldsymbol{\xi} \in V$)

$$= \int_X \int_V f(\mathbf{x}, \boldsymbol{\xi}, t) d\boldsymbol{\xi} d\mathbf{x}$$

► **Boltzmann equation:**

$$\frac{\partial f}{\partial t} + \boldsymbol{\xi} \cdot \nabla_{\mathbf{x}} f = Q[f, f]$$

or

$$\frac{\partial f}{\partial t} + \nabla_{\mathbf{x}} \cdot (\boldsymbol{\xi} f) = Q[f, f]$$

- Particles travelling at velocity $\boldsymbol{\xi}$ $\longrightarrow \boldsymbol{\xi} \cdot \nabla_{\mathbf{x}}$
- Binary collision between particles $\longrightarrow Q[\cdot, \cdot]$

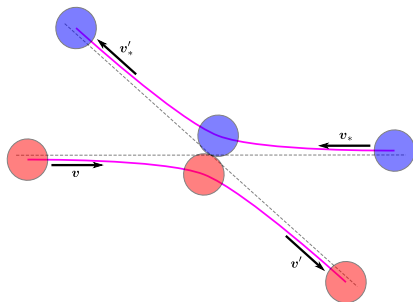
Collision operator

Binary collision operator:

$$Q[f, f](\xi) = \int_{\mathbb{R}^3} \int_{\mathbb{S}^2} \mathcal{B}(\xi - \xi_*, \sigma) [f(\xi'_*) f(\xi') - f(\xi_*) f(\xi)] d\sigma d\xi_*,$$

where

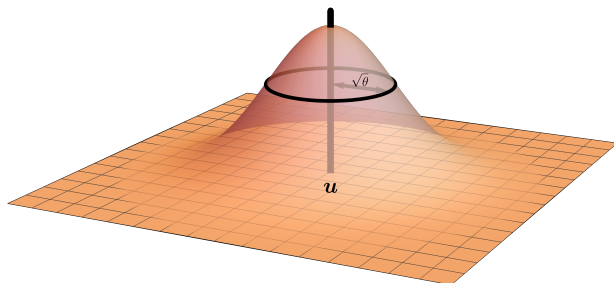
$$\xi' = \frac{1}{2}(\xi + \xi_*) + \frac{1}{2}|\xi - \xi_*|\sigma, \quad \xi'_* = \frac{1}{2}(\xi + \xi_*) - \frac{1}{2}|\xi - \xi_*|\sigma.$$



Equilibrium

Maxwellian:

$$\mathcal{M}(\boldsymbol{\xi}) = \frac{\rho}{m(2\pi\theta)^{3/2}} \exp\left(-\frac{|\boldsymbol{\xi} - \mathbf{u}|^2}{2\theta}\right)$$



$$Q[\mathcal{M}, \mathcal{M}] = 0$$

Linearization about the Maxwellian

Suppose the distribution function f is close to the Maxwellian \mathcal{M} :

$$f = \mathcal{M} + \varepsilon f'.$$

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Then

$$\begin{aligned} Q[f, f] &= Q[\mathcal{M} + \varepsilon f', \mathcal{M} + \varepsilon f'] \\ &= Q[\mathcal{M}, \mathcal{M}] + \varepsilon(Q[\mathcal{M}, f'] + Q[f', \mathcal{M}]) + \varepsilon^2 Q[f', f'] \\ &= 2Q[\mathcal{M}, \mathcal{M}] + \varepsilon(Q[\mathcal{M}, f'] + Q[f', \mathcal{M}]) + \varepsilon^2 Q[f', f'] \\ &= Q[\mathcal{M}, f] + Q[f, \mathcal{M}] + \varepsilon^2 Q[f', f'] \\ &\approx Q[\mathcal{M}, f] + Q[f, \mathcal{M}]. \end{aligned}$$

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Define

$$\mathcal{L}[f] = Q[\mathcal{M}, f] + Q[f, \mathcal{M}].$$

Linearized collision operator

Linearized collision operator:

$$\mathcal{L}[f] = Q[\mathcal{M}, f] + Q[f, \mathcal{M}]$$

Choice of \mathcal{M} :

- ▶ **Local** Maxwellian:

$$\rho = \langle f \rangle, \quad \mathbf{u} = \langle \boldsymbol{\xi} f \rangle / \rho, \quad \theta = \frac{1}{3} \langle |\boldsymbol{\xi} - \mathbf{u}|^2 f \rangle / \rho$$

where

$$\langle \psi \rangle = \int_{\mathbb{R}^3} m \psi(\boldsymbol{\xi}) d\boldsymbol{\xi}$$

- ▶ **Global** Maxwellian:

$$\rho = m, \quad \mathbf{u} = 0, \quad \theta = 1, \quad \mathcal{M}(\boldsymbol{\xi}) = \frac{1}{(2\pi)^{3/2}} \exp\left(-\frac{|\boldsymbol{\xi}|^2}{2}\right)$$

Properties of the linearized collision operator

- ▶ **Conservation of mass, momentum, and energy:**

$$\langle \mathcal{L}[f] \rangle = 0, \quad \langle \boldsymbol{\xi} \mathcal{L}[f] \rangle = 0, \quad \langle |\boldsymbol{\xi}|^2 \mathcal{L}[f] \rangle = 0$$

- ▶ **Entropy dissipation:**

$$\langle \mathcal{L}[f] \log f \rangle \leq 0$$

- ▶ **Rotational invariance:** Let $f_R(\boldsymbol{\xi}) = f(\mathbf{R}\boldsymbol{\xi})$ for some orthogonal matrix \mathbf{R} . Then

$$\mathcal{L}[f_R](\boldsymbol{\xi}) = \mathcal{L}[f](\mathbf{R}\boldsymbol{\xi})$$

if \mathcal{M} is the Maxwellian with center at $\mathbf{u} = 0$.

- ▶ **Negative semi-definiteness:**

$$\left\langle \frac{f \mathcal{L}[f]}{\mathcal{M}} \right\rangle \leq 0$$

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- [2] C. TRUESDELL AND R. G. MUNCASTER, *Fundamentals of Maxwell's Kinetic Theory of a Simple Monatomic Gas*, Academic Press, (1980).
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Moments

- ▶ General definition of k th moments:

$$\langle p_k f \rangle = m \int_{\mathbb{R}^3} p_k(\boldsymbol{\xi}) f(\boldsymbol{\xi}) d\boldsymbol{\xi}$$

where $p_k(\boldsymbol{\xi})$ is a polynomial of degree k .

- ▶ **Examples:**

- ▶ Density: $p_0(\boldsymbol{\xi}) = 1$
- ▶ Momentum (density): $p_1(\boldsymbol{\xi}) = \boldsymbol{\xi}$
- ▶ Energy (density): $p_2(\boldsymbol{\xi}) = |\boldsymbol{\xi}|^2/2$
- ▶ Pressure: $p_2(\boldsymbol{\xi}) = |\boldsymbol{\xi} - \mathbf{u}|^2/3$
- ▶ Pressure tensor: $p_2(\boldsymbol{\xi}) = (\boldsymbol{\xi} - \mathbf{u})(\boldsymbol{\xi} - \mathbf{u})^T$
- ▶ Heat flux: $p_3(\boldsymbol{\xi}) = |\boldsymbol{\xi} - \mathbf{u}|^2(\boldsymbol{\xi} - \mathbf{u})/2$
- ▶ ...

These are the interesting quantities in the gas dynamics!

Why moment equations?

- ▶ The Boltzmann equation is hard to solve numerically:
 - High dimensionality
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 - Unbounded velocity domain

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- ▶ The Boltzmann equation is hard to solve numerically:
 - High dimensionality
 - Complicated collision term
 - Unbounded velocity domain
- ▶ We are usually not interested in the distribution function.
- ▶ It is known that the gas dynamics can be modeled by moments in certain regimes:
 - Euler equations
 - Navier-Stokes equations
 - ...

Three types of moments

Notations:

$$\boldsymbol{\xi} = (\xi_1, \xi_2, \xi_3)^T, \quad \xi = |\boldsymbol{\xi}|,$$
$$\boldsymbol{v} = \boldsymbol{\xi} - \boldsymbol{u}, \quad v = |\boldsymbol{v}|.$$

- ▶ **Convective moments:** density, momentum, energy, ...

$$F_{i_1 i_2 \dots i_n} = \langle \xi_{i_1} \dots \xi_{i_n} f \rangle$$

- ▶ **Central moments:** density, pressure, heat flux, ...

$$\rho_{i_1 i_2 \dots i_l}^n = \langle v^{2n} v_{i_1} \dots v_{i_l} f \rangle$$

- ▶ **Trace-free moments:** stress tensor, heat flux, ...

$$\sigma_{i_1 i_2 \dots i_l}^n = \rho_{\langle i_1 i_2 \dots i_l \rangle}^n = \langle v^{2n} v_{\langle i_1} \dots v_{i_l \rangle} f \rangle$$

Trace-free tensors

Given a tensor $T_{i_1 \dots i_l}$, we use $T_{\langle i_1 \dots i_l \rangle}$ to denote its **symmetric** and **trace-free** part.

Trace-free tensors

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Example: If $l = 2$, the tensor T_{ij} is a matrix.

- ▶ Symmetrization:

$$T_{(ij)} = \frac{1}{2}(T_{ij} + T_{ji})$$

- ▶ Remove the trace part:

$$T_{\langle ij \rangle} = T_{(ij)} - \frac{1}{3} \sum_{k=1}^3 T_{kk} \delta_{ij}$$

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In general, $T_{\langle i_1 \dots i_l \rangle}$ is symmetric with respect to any two indices and satisfies

$$\sum_{i_j=1}^3 \sum_{i_k=1}^3 T_{\langle i_1 \dots i_j \dots i_k \dots i_l \rangle} \delta_{i_j i_k} = 0$$

Harmonic polynomials

The polynomial

$$v_{\langle i_1 \cdots i_l \rangle}$$

is defined by

$$\begin{aligned} & v_{i_1} \cdots v_{i_l} \\ & - \alpha_1 \sum_{k_1=1}^3 \left(\delta_{i_1 i_2} v_{i_3} v_{i_4} \cdots v_{i_l} v_{k_1} v_{k_1} + \delta_{i_1 i_3} v_{i_2} v_{i_4} \cdots v_{i_l} v_{k_1} v_{k_1} \right. \\ & \quad \left. + \cdots + \delta_{i_{l-1} i_l} v_{i_1} v_{i_2} \cdots v_{i_{l-2}} v_{k_1} v_{k_1} \right) \\ & + \alpha_2 \sum_{k_1=1}^3 \sum_{k_2=1}^3 \left(\delta_{i_1 i_2} \delta_{i_3 i_4} v_{i_5} \cdots v_{i_l} v_{k_1} v_{k_1} v_{k_2} v_{k_2} \right. \\ & \quad \left. + \delta_{i_1 i_3} \delta_{i_2 i_4} v_{i_5} \cdots v_{i_l} v_{k_1} v_{k_1} v_{k_2} v_{k_2} \right. \\ & \quad \left. + \cdots + \delta_{i_{l-3} i_l} \delta_{i_{l-2} i_{l-1}} v_{i_1} \cdots v_{i_{l-5}} v_{k_1} v_{k_1} v_{k_2} v_{k_2} \right) \\ & - \dots \end{aligned}$$

Harmonic polynomials

The coefficients $\alpha_1, \alpha_2, \dots$ are chosen such that

$$\sum_{i_j=1}^3 \sum_{i_k=1}^3 v_{\langle i_1 \cdots v_{i_j} \cdots v_{i_k} \cdots v_{i_l} \rangle} \delta_{i_j i_k} = 0$$

for any $1 \leq j < k \leq l$.

Example:

► If $l = 2$, then

$$v_{\langle i_1 v_{i_2} \rangle} = v_{i_1} v_{i_2} - \alpha_1 \sum_{k_1=1}^3 \delta_{i_1 i_2} v_{k_1} v_{k_1}$$

such that

$$\sum_{i_1=1}^3 \sum_{i_2=1}^3 v_{\langle i_1 v_{i_2} \rangle} \delta_{i_1 i_2} = 0 \quad \implies \quad \alpha_1 = \frac{1}{3}.$$

Harmonic polynomials

When $l = 2$,

$$v_{\langle i_1 i_2 \rangle} = \begin{cases} v_1 v_1 - \frac{1}{3} v^2, & i_1 = 1, \quad i_2 = 1, \\ v_1 v_2, & i_1 = 1, \quad i_2 = 2, \\ v_1 v_3, & i_1 = 1, \quad i_2 = 3, \\ v_2 v_2 - \frac{1}{3} v^2, & i_1 = 2, \quad i_2 = 2, \\ v_2 v_3, & i_1 = 2, \quad i_2 = 3, \\ v_3 v_3 - \frac{1}{3} v^2, & i_1 = 3, \quad i_2 = 3. \end{cases}$$

Stress tensor:

$$\sigma_{ij} = \sigma_{ij}^0 = \langle v_{\langle i} v_{j \rangle} f \rangle$$

When $l = 3$,

$$v_{\langle i_1 i_2 i_3 \rangle} = v_{i_1} v_{i_2} v_{i_3} - \frac{1}{5} v^2 (v_{i_1} \delta_{i_2 i_3} + v_{i_2} \delta_{i_1 i_3} + v_{i_3} \delta_{i_1 i_2})$$

Properties of harmonic polynomials

- ▶ Homogeneity:

$$v_{\langle i_1 \cdots i_l \rangle} \Big|_{\mathbf{v}=c\tilde{\mathbf{v}}} = c^l \tilde{v}_{\langle i_1 \cdots i_l \rangle}$$

- ▶ Harmonic functions:

$$\left(\frac{\partial^2}{\partial v_1^2} + \frac{\partial^2}{\partial v_2^2} + \frac{\partial^2}{\partial v_3^2} \right) v_{\langle i_1 \cdots i_l \rangle} = 0$$

- ▶ Orthogonality: If $l \neq k$, then

$$\int_{\mathbb{R}^3} v^{2n} v_{\langle i_1 \cdots i_l \rangle} v^{2m} v_{\langle j_1 \cdots j_k \rangle} \exp\left(-\frac{v^2}{2\theta}\right) d\mathbf{v} = 0.$$

Orthogonal polynomials

Laguerre (Sonine) polynomials: $L_n^{(\alpha)}(x)$:

$$\int_0^{+\infty} L_m^{(\alpha)}(x)L_n^{(\alpha)}(x)x^\alpha \exp(-x) dx = \frac{\Gamma(n + \alpha + 1)}{n!} \delta_{mn}.$$

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Examples:

▶ $L_0^{(\alpha)}(x) = 1$

▶ $L_1^{(\alpha)}(x) = \alpha + 1 - x$

▶ $L_2^{(\alpha)}(x) = \frac{x^2}{2} - (\alpha + 2)x + \frac{(\alpha + 1)(\alpha + 2)}{2}$

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If $m \neq n$ or $k \neq l$, then

$$\int_{\mathbb{R}^3} L_n^{(l+1/2)} \left(\frac{v^2}{2\theta} \right) v_{\langle i_1 \cdots i_l \rangle} L_m^{(k+1/2)} \left(\frac{v^2}{2\theta} \right) v_{\langle j_1 \cdots j_k \rangle} \exp \left(-\frac{v^2}{2\theta} \right) d\mathbf{v} = 0.$$

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Orthogonal moments:

$$w_{i_1 \cdots i_l}^n = \left\langle L_n^{(l+1/2)} \left(\frac{v^2}{2\theta} \right) v_{\langle i_1 \cdots i_l \rangle} f \right\rangle$$

where $v_i = \xi_i - u_i$.

Review of four types of moments

► **Convective moments:**

$$F_{i_1 i_2 \dots i_n} = \langle \xi_{i_1} \dots \xi_{i_n} f \rangle$$

► **Central moments:**

$$\rho_{i_1 i_2 \dots i_l}^n = \langle v^{2n} v_{i_1} \dots v_{i_l} f \rangle$$

► **Trace-free moments:**

$$\sigma_{i_1 i_2 \dots i_l}^n = \rho_{\langle i_1 i_2 \dots i_l \rangle}^n = \langle v^{2n} v_{\langle i_1} \dots v_{i_l \rangle} f \rangle$$

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Summation convention

If the **same index** appears twice, a **sum** is taken over this index.

Examples:

- ▶ Given $\mathbf{v} = (v_1, v_2, v_3)^T$, $\mathbf{w} = (w_1, w_2, w_3)^T$, we have

$$\mathbf{v} \cdot \mathbf{w} = v_i w_i.$$

- ▶ The stress tensor σ_{ij} is trace-free:

$$\sigma_{kk} = \sigma_{11} + \sigma_{22} + \sigma_{33} = 0.$$

- ▶ The Laplacian operator can be written as

$$\Delta g = \frac{\partial^2 g}{\partial x_i \partial x_i}$$

- ▶ The directional derivative can be represented by

$$\mathbf{n} \cdot \nabla g = n_i \frac{\partial g}{\partial x_i}$$

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Equations for convective moments

Convective moments:

$$F_{i_1 i_2 \dots i_n} = \langle \xi_{i_1} \dots \xi_{i_n} f \rangle$$

Boltzmann equation:

$$\frac{\partial f}{\partial t} + \xi_k \frac{\partial f}{\partial x_k} = Q[f, f]$$

↓

$$\frac{\partial}{\partial t} \langle \xi_{i_1} \dots \xi_{i_n} f \rangle + \frac{\partial}{\partial x_k} \langle \xi_{i_1} \dots \xi_{i_n} \xi_k f \rangle = \langle \xi_{i_1} \dots \xi_{i_n} Q[f, f] \rangle$$

↓

$$\frac{\partial F_{i_1 \dots i_n}}{\partial t} + \frac{\partial F_{i_1 \dots i_n k}}{\partial x_k} = \mathcal{P}_{i_1 \dots i_n}$$

▶ Simple balance laws

▶ Complicated collision terms

Moment closure

$$\frac{\partial F_{i_1 \dots i_n}}{\partial t} + \frac{\partial F_{i_1 \dots i_n k}}{\partial x_k} = \mathcal{P}_{i_1 \dots i_n}$$

We cannot find a finite subsystem that is **closed**:

- ▶ The evolution of F depends on F_i .
- ▶ The evolution of F_i depends on F_{ij} .
- ▶ The evolution of F_{ij} depends on F_{ijk} .
- ▶ ...

We need to approximate $F_{i_1 \dots i_n k}$ by

$$F_{i_1 \dots i_n k} = F_{i_1 \dots i_n k}(F, F_i, F_{i_1 i_2}, \dots, F_{i_1 \dots i_n}).$$

Idea of moment closure

Question: Given $F, F_i, F_{i_1 i_2}, \dots, F_{i_1 \dots i_n}$, how to **guess** the values of $F_{i_1 \dots i_n k}$?

Two ideas:

- ▶ Asymptotic expansion (need to assume a small parameter)
- ▶ Find $f(\boldsymbol{\xi})$ satisfying

$$m \int_{\mathbb{R}^3} f(\boldsymbol{\xi}) \, d\boldsymbol{\xi} = F,$$

$$m \int_{\mathbb{R}^3} \xi_i f(\boldsymbol{\xi}) \, d\boldsymbol{\xi} = F_i,$$

...

$$m \int_{\mathbb{R}^3} \xi_{i_1} \cdots \xi_{i_n} f(\boldsymbol{\xi}) \, d\boldsymbol{\xi} = F_{i_1 \dots i_n}.$$

Then set

$$F_{i_1 \dots i_n k} = m \int_{\mathbb{R}^3} \xi_{i_1} \cdots \xi_{i_n} \xi_k f(\boldsymbol{\xi}) \, d\boldsymbol{\xi}.$$

Method of maximum entropy

Thermodynamics point of view: Choose $f(\xi)$ that maximizes

$$\langle -f \log f \rangle$$

such that

$$\langle f \rangle = F,$$

$$\langle \xi_i f \rangle = F_i,$$

... ..

$$\langle \xi_{i_1} \cdots \xi_{i_n} f \rangle = F_{i_1 \cdots i_n}.$$

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... ..

$$\langle \xi_{i_1} \cdots \xi_{i_n} f \rangle = F_{i_1 \cdots i_n}.$$

Solution:

$$f(\xi) = \exp \left(\sum_{k=0}^n a_{i_1 \cdots i_k} \xi_{i_1} \cdots \xi_{i_k} \right)$$

where the coefficients $a_{i_1 \cdots i_k}$ (symmetric tensors) are to be figured out by using the constraints.

Example: Gaussian approximation

For $n = 2$, the maximum entropy distribution function is

$$f(\boldsymbol{\xi}) = \exp(a + a_i \xi_i + a_{ij} \xi_i \xi_j)$$

or using another set of parameters ρ, u_i, θ_{ij} :

$$f(\boldsymbol{\xi}) = \frac{\rho}{(2\pi)^{3/2} m \sqrt{\det[\theta_{ij}]}} \exp\left(-\frac{1}{2} \theta^{ij} (\xi_i - u_i)(\xi_j - u_j)\right)$$

where θ^{ij} is the matrix inverse of θ_{ij} : $\theta_{ij} \theta^{jk} = \delta_{ik}$.

$$\langle f \rangle = \rho,$$

$$\langle \xi_i f \rangle = \rho u_i,$$

$$\langle \xi_i \xi_j f \rangle = \rho(\theta_{ij} + u_i u_j),$$

$$\langle \xi_i \xi_j \xi_k f \rangle = \rho(u_i \theta_{jk} + u_j \theta_{ik} + u_k \theta_{ij} + u_i u_j u_k).$$

Example: Gaussian approximation

According to the moment constraints:

$$\rho = F, \quad \rho u_i = F_i, \quad \rho \theta_{ij} + \rho u_i u_j = F_{ij}$$

↓

$$\rho = F, \quad u_i = \frac{F_i}{\rho}, \quad \theta_{ij} = \frac{F_{ij}}{\rho} - \frac{F_i F_j}{\rho^2}$$

↓

$$\begin{aligned} F_{ijk} &= \rho(u_i \theta_{jk} + u_j \theta_{ik} + u_k \theta_{ij} + u_i u_j u_k) \\ &= \frac{F_i F_{jk} + F_j F_{ik} + F_k F_{ij}}{F} - \frac{2F_i F_j F_k}{F^2} \end{aligned}$$

Equations for F_{ij} :

$$\frac{\partial F_{ij}}{\partial t} + \frac{\partial}{\partial x_k} \left(\frac{F_i F_{jk} + F_j F_{ik} + F_k F_{ij}}{F} - \frac{2F_i F_j F_k}{F^2} \right) = \mathcal{P}_{ij}$$

Comments on the maximum entropy method

- ▶ It provides a systematic approach to derive a class of moment equations.
- ▶ The underlying distribution function is positive.
- ▶ The system is hyperbolic.
- ▶ The system is entropic.
- ▶ The Gaussian approximation does not include heat flux.
- ▶ The extension to $n > 2$ is hard: no explicit expressions.
- ▶ Computationally, it is expensive to find the closure for $n > 2$.
- ▶ The solution of the closure problem may not exist.
- ▶ The characteristic speed may go arbitrarily large.

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 - Realizability and order of accuracy
 - Benchmark tests and others

Equations for trace-free moments I: Time derivative

Trace-free moments:

$$\sigma_{i_1 i_2 \dots i_l}^n = \rho_{\langle i_1 i_2 \dots i_l \rangle}^n = \langle v^{2n} v_{\langle i_1} \dots v_{i_l \rangle} f \rangle$$

Properties:

$$\begin{aligned} \frac{\partial}{\partial t} (v^{2n} v_{\langle i_1} \dots v_{i_l \rangle}) &= -l v^{2n} v_{\langle i_1} \dots v_{i_{l-1}} \frac{\partial u_{i_l \rangle}}{\partial t} \\ &\quad - 2n v^{2n-2} v_{\langle i_1} \dots v_{i_l \rangle} v_j \frac{\partial u_j}{\partial t} \\ \langle v^{2n} v_{\langle i_1} \dots v_{i_l \rangle} v_j f \rangle &= \sigma_{i_1 \dots i_l j}^n + \frac{l}{2l+1} \sigma_{\langle i_1 \dots i_{l-1} \delta_{i_l \rangle j}^{n+1} \end{aligned}$$

⇓

$$\begin{aligned} \frac{\partial \sigma_{i_1 i_2 \dots i_l}^n}{\partial t} &= \left\langle v^{2n} v_{\langle i_1} \dots v_{i_l \rangle} \frac{\partial f}{\partial t} \right\rangle \\ &\quad - \frac{l(2n+2l+1)}{2l+1} \sigma_{\langle i_1 \dots i_{l-1} \frac{\partial u_{i_l \rangle}}{\partial t} - 2n \sigma_{i_1 \dots i_l j}^{n-1} \frac{\partial u_j}{\partial t} \end{aligned}$$

Equations for trace-free moments II: Convective derivative

Similarly, we can derive that

$$u_k \frac{\partial \sigma_{i_1 i_2 \dots i_l}^n}{\partial x_k} = \left\langle v^{2n} v_{\langle i_1} \dots v_{i_l \rangle} u_k \frac{\partial f}{\partial x_k} \right\rangle - \frac{l(2n + 2l + 1)}{2l + 1} u_k \sigma_{\langle i_1 \dots i_{l-1} \rangle}^n \frac{\partial u_{i_l \rangle}}{\partial x_k} - 2n u_k \sigma_{i_1 \dots i_l j}^{n-1} \frac{\partial u_j}{\partial x_k}$$

Define **material derivative**:

$$\frac{D}{Dt} = \frac{\partial}{\partial t} + u_k \frac{\partial}{\partial x_k}.$$

Then

$$\frac{D \sigma_{i_1 i_2 \dots i_l}^n}{D x_k} = \left\langle v^{2n} v_{\langle i_1} \dots v_{i_l \rangle} \frac{D f}{D x_k} \right\rangle - \frac{l(2n + 2l + 1)}{2l + 1} \sigma_{\langle i_1 \dots i_{l-1} \rangle}^n \frac{D u_{i_l \rangle}}{D x_k} - 2n \sigma_{i_1 \dots i_l j}^{n-1} \frac{D u_j}{D x_k}$$

Equations for trace-free moments III: Flux term

$$\begin{aligned} \frac{\partial}{\partial x_k} (v^{2n} v_k v_{\langle i_1} \cdots v_{i_l \rangle}) &= -v^{2n} v_{\langle i_1} \cdots v_{i_l \rangle} \frac{\partial u_k}{\partial x_k} \\ &\quad - l v^{2n} v_k v_{\langle i_1} \cdots v_{i_{l-1}} \frac{\partial u_{i_l \rangle}}{\partial x_k} - 2n v^{2n-2} v_{\langle i_1} \cdots v_{i_l \rangle} v_k v_j \frac{\partial u_j}{\partial x_k} \\ \langle v^{2n} v_{\langle i_1} \cdots v_{i_l \rangle} v_k v_j f \rangle &= \sigma_{i_1 \dots i_l j k}^n + \frac{l+1}{2l+3} \sigma_{\langle i_1 \dots i_l}^{n+1} \delta_{k \rangle j} \\ &\quad + \frac{l}{2l+1} \sigma_{j \langle i_1 \dots i_{l-1}}^{n+1} \delta_{i_l \rangle k} + \frac{l(l-1)}{(2l+1)(2l-1)} \delta_{j \langle i_1} \sigma_{i_2 \dots i_{n-1}}^{n+2} \delta_{i_n \rangle k} \end{aligned}$$

⇓

$$\begin{aligned} \frac{\partial}{\partial x_k} \langle v^{2n} v_{\langle i_1} \cdots v_{i_l \rangle} v_k f \rangle &= \left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l \rangle} v_k \frac{\partial f}{\partial x_k} \right\rangle - \sigma_{i_1 \dots i_l}^n \frac{\partial u_k}{\partial x_k} \\ &\quad - l \sigma_{k \langle i_1 \dots i_{l-1}}^n \frac{\partial u_{i_l \rangle}}{\partial x_k} - \frac{l(l-1)}{(2l-1)(2l+1)} (2n+2l+1) \sigma_{\langle i_1 \dots i_{l-2}}^{n+1} \frac{\partial u_{i_{l-1}}}{\partial x_{i_l}} \\ &\quad - 2n \sigma_{i_1 \dots i_l j k}^{n-1} \frac{\partial u_j}{\partial x_k} - 2n \frac{l+1}{2l+3} \sigma_{\langle i_1 \dots i_l}^n \frac{\partial u_k \rangle}{\partial x_k} - 2n \frac{l}{2l+1} \sigma_{j \langle i_1 \dots i_{l-1}}^n \frac{\partial u_j}{\partial x_{i_l}} \end{aligned}$$

Equations for trace-free moments

Moment equations:

$$\begin{aligned} \left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \rangle \frac{\partial f}{\partial t} \right\rangle + \left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \rangle u_k \frac{\partial f}{\partial x_k} \right\rangle \\ + \left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \rangle v_k \frac{\partial f}{\partial x_k} \right\rangle = \left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \rangle Q[f, f] \right\rangle \end{aligned}$$

Equations for trace-free moments

Moment equations:

$$\left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \right\rangle \frac{Df}{Dt} + \left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \right\rangle v_k \frac{\partial f}{\partial x_k} = \left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \right\rangle Q[f, f]$$

Equations for trace-free moments

Moment equations:

$$\left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \rangle \frac{Df}{Dt} \right\rangle + \left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \rangle v_k \frac{\partial f}{\partial x_k} \right\rangle = \left\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \rangle Q[f, f] \right\rangle$$

⇓

$$\begin{aligned} & \frac{D\sigma_{i_1 i_2 \cdots i_l}^n}{Dt} + \frac{l(2n+2l+1)}{2l+1} \sigma_{\langle i_1 \cdots i_{l-1} \rangle}^n \frac{Du_{i_l}}{Dt} + 2n \sigma_{i_1 \cdots i_l}^{n-1} \frac{Du_j}{Dt} \\ & + \frac{\partial \sigma_{i_1 \cdots i_l}^n}{\partial x_k} + \frac{l}{2l+1} \frac{\partial \sigma_{\langle i_1 \cdots i_{l-1} \rangle}^{n+1}}{\partial x_{i_l}} + \sigma_{i_1 \cdots i_l}^n \frac{\partial u_k}{\partial x_k} + l \sigma_{k \langle i_1 \cdots i_{l-1} \rangle}^n \frac{\partial u_{i_l}}{\partial x_k} \\ & + \frac{l(l-1)}{(2l-1)(2l+1)} (2n+2l+1) \sigma_{\langle i_1 \cdots i_{l-2} \rangle}^{n+1} \frac{\partial u_{i_{l-1}}}{\partial x_{i_l}} + 2n \sigma_{i_1 \cdots i_l}^{n-1} \frac{\partial u_j}{\partial x_k} \\ & + 2n \frac{l+1}{2l+3} \sigma_{\langle i_1 \cdots i_l \rangle}^n \frac{\partial u_k}{\partial x_k} + 2n \frac{l}{2l+1} \sigma_{j \langle i_1 \cdots i_{l-1} \rangle}^n \frac{\partial u_j}{\partial x_{i_l}} = Q_{i_1 \cdots i_l}^n \end{aligned}$$

Conservation laws

Note: $\sigma_i^0 = 0$

- ▶ Mass conservation ($\rho = \sigma^0$):

$$l = n = 0 : \quad \frac{D\rho}{Dt} + \rho \frac{\partial u_k}{\partial x_k} = 0$$

- ▶ Momentum conservation ($\sigma_{ij} = \sigma_{ij}^0$, $\sigma^1 = 3p$):

$$l = 1, n = 0 : \quad \rho \frac{Du_i}{Dt} + \frac{\partial \sigma_{ik}}{\partial x_k} + \frac{\partial p}{\partial x_i} = 0$$

- ▶ Energy conservation ($\sigma_i^1 = 2q_i$):

$$l = 0, n = 1 : \quad \frac{Dp}{Dt} + \frac{2}{3} \frac{\partial q_k}{\partial x_k} + \frac{5}{3} p \frac{\partial u_k}{\partial x_k} + \frac{2}{3} \sigma_{jk}^1 \frac{\partial u_j}{\partial x_k} = 0.$$

Ideal gas: $p = \rho\theta$

Closure I: Euler equations

Moment closure:

$$\sigma_{ij} = 0, \quad q_i = 0$$

Closure I: Euler equations

Moment closure:

$$\sigma_{ij} = 0, \quad q_i = 0$$

Euler equations (convective form):

$$\frac{D\rho}{Dt} + \rho \frac{\partial u_k}{\partial x_k} = 0$$

$$\rho \frac{Du_i}{Dt} + \frac{\partial p}{\partial x_i} = 0$$

$$\frac{Dp}{Dt} + \frac{5}{3}p \frac{\partial u_k}{\partial x_k} = 0$$

Closure I: Euler equations

Moment closure:

$$\sigma_{ij} = 0, \quad q_i = 0$$

Euler equations (conservative form):

$$\begin{aligned} \frac{\partial \rho}{\partial t} + \frac{\partial(\rho u_k)}{\partial x_k} &= 0 \\ \frac{\partial(\rho u_i)}{\partial t} + \frac{\partial(\rho u_i u_k)}{\partial x_k} + \frac{\partial(p \delta_{ik})}{\partial x_k} &= 0 \\ \frac{\partial(\rho u_i u_i + 3p)}{\partial t} + \frac{\partial[u_k(\rho u_i u_i + 5p)]}{\partial x_k} &= 0 \end{aligned}$$

Note:

$$F = \rho, \quad F_i = \rho u_i, \quad F_{ii} = \rho u_i u_i + 3p$$

Closure II: Gaussian closure

- ▶ Add equations for σ_{ij} :

$$\frac{D\sigma_{ij}}{Dt} + \frac{\partial\sigma_{ijk}^0}{\partial x_k} + \frac{4}{5} \frac{\partial q_{\langle i}}{\partial x_{j\rangle}} + \sigma_{ij} \frac{\partial u_k}{\partial x_k} + 2\sigma_{k\langle i} \frac{\partial u_{j\rangle}}{\partial x_k} + 2p \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} = Q_{ij}^0$$

- ▶ **Moment closure:**

$$\sigma_{ijk}^0 = 0, \quad q_i = 0$$

- ▶ **10-moment equations:**

$$\begin{aligned} \frac{D\rho}{Dt} + \rho \frac{\partial u_k}{\partial x_k} &= 0 \\ \rho \frac{Du_i}{Dt} + \frac{\partial\sigma_{ik}}{\partial x_k} + \frac{\partial p}{\partial x_i} &= 0 \\ \frac{Dp}{Dt} + \frac{5}{3} p \frac{\partial u_k}{\partial x_k} + \frac{2}{3} \sigma_{jk} \frac{\partial u_j}{\partial x_k} &= 0 \\ \frac{D\sigma_{ij}}{Dt} + \sigma_{ij} \frac{\partial u_k}{\partial x_k} + 2\sigma_{k\langle i} \frac{\partial u_{j\rangle}}{\partial x_k} + 2p \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} &= Q_{ij}^0 \end{aligned}$$

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More moments

We would like to include all the equations

$$\frac{D\sigma_{i_1 \dots i_l}^n}{Dt} + \dots = Q_{i_1 \dots i_l}^n$$

for

$$l = 0, \dots, L, \quad n = 0, \dots, N_l.$$

Examples:

- ▶ Euler equations:

$$L = 1, \quad N_0 = 1, \quad N_1 = 0$$

- ▶ Gaussian closure (10-moment system):

$$L = 2, \quad N_0 = 1, \quad N_1 = N_2 = 0$$

- ▶ 13-moment system:

$$L = 2, \quad N_0 = N_1 = 1, \quad N_2 = 0$$

- ▶ ...

Closure III: Grad's moment method

Given u_i and

$$\sigma_{i_1 \dots i_l}^n, \quad l = 0, \dots, L, \quad n = 0, \dots, N_l,$$

we would like to find $f(\boldsymbol{\xi})$ satisfying

$$\langle v^{2n} v_{\langle i_1} \cdots v_{i_l} \rangle f \rangle = \sigma_{i_1 \dots i_l}^n, \quad \forall l = 0, \dots, L, \quad n = 0, \dots, N_l.$$

A general approach:

$$f(\boldsymbol{\xi}) = \sum_{l=0}^L \sum_{n=0}^{N_l} a_{i_1 \dots i_l}^n v^{2n} v_{\langle i_1} \cdots v_{i_l} \rangle \cdot \frac{1}{(2\pi\theta)^{3/2}} \exp\left(-\frac{v^2}{2\theta}\right)$$

where $\theta = \frac{\sigma_0^1}{3\rho}$, and the coefficients $a_{i_1 \dots i_l}^n$ are symmetric tensors to be defined by the constraints.

Closure III: Grad's moment method

Recall: If $k \neq l$, then

$$\int_{\mathbb{R}^3} v^{2n} v_{\langle i_1 \cdots i_l \rangle} v^{2m} v_{\langle j_1 \cdots j_k \rangle} \exp\left(-\frac{v^2}{2\theta}\right) d\mathbf{v} = 0$$

↓

If $l > L$, then $\langle v^{2n} v_{\langle i_1 \cdots i_l \rangle} f \rangle = 0$ for any n

↓

$$\sigma_{i_1 \cdots i_l}^n = 0 \text{ if } l > L$$

Closure III: Grad's moment method

Recall: If $k \neq l$, then

$$\int_{\mathbb{R}^3} v^{2n} v_{\langle i_1} \cdots v_{i_l \rangle} v^{2m} v_{\langle j_1} \cdots v_{j_k \rangle} \exp\left(-\frac{v^2}{2\theta}\right) d\mathbf{v} = 0$$

⇓

If $l > L$, then $\langle v^{2n} v_{\langle i_1} \cdots v_{i_l \rangle} f \rangle = 0$ for any n

⇓

$$\sigma_{i_1 \dots i_l}^n = 0 \text{ if } l > L$$

It remains to find

$$\sigma_{i_1 \dots i_l}^n = \langle v^{2n} v_{\langle i_1} \cdots v_{i_l \rangle} f \rangle$$

for $0 \leq l \leq L$ and $n > N_l$.

Closure III: Grad's moment method

Recall: If $m < n$ or $k < l$, then

$$\int_{\mathbb{R}^3} L_n^{(l+1/2)} \left(\frac{v^2}{2\theta} \right) v_{\langle i_1 \cdots v_{i_l} \rangle} L_m^{(k+1/2)} \left(\frac{v^2}{2\theta} \right) v_{\langle j_1 \cdots v_{j_k} \rangle} \exp \left(-\frac{v^2}{2\theta} \right) d\mathbf{v} = 0$$

⇓

$$\int_{\mathbb{R}^3} L_n^{(l+1/2)} \left(\frac{v^2}{2\theta} \right) v_{\langle i_1 \cdots v_{i_l} \rangle} v^{2m} v_{\langle j_1 \cdots v_{j_k} \rangle} \exp \left(-\frac{v^2}{2\theta} \right) d\mathbf{v} = 0$$

$$\int_{\mathbb{R}^3} L_n^{(l+1/2)} \left(\frac{v^2}{2\theta} \right) v_{\langle i_1 \cdots v_{i_l} \rangle} v^{2m} v_{\langle j_1 \cdots v_{j_l} \rangle} \exp \left(-\frac{v^2}{2\theta} \right) d\mathbf{v} = 0$$

⇓

$$\text{If } l > L \text{ or } n > N_l, \text{ then } \left\langle L_n^{(l+1/2)} \left(\frac{v^2}{2\theta} \right) v_{\langle i_1 \cdots v_{i_l} \rangle} f \right\rangle = 0$$

Closure III: Grad's moment method

Explicit expression of Laguerre polynomials:

$$L_n^{(l+1/2)}\left(\frac{v^2}{2\theta}\right) = \sum_{m=0}^n \frac{(-1)^m}{m!} \binom{n+l+1/2}{n-m} \left(\frac{v^2}{2\theta}\right)^m$$

Closure III: Grad's moment method

Explicit expression of Laguerre polynomials:

$$L_n^{(l+1/2)}\left(\frac{v^2}{2\theta}\right) = \sum_{m=0}^n \frac{(-1)^m}{m!} \binom{n+l+1/2}{n-m} \left(\frac{v^2}{2\theta}\right)^m$$

For any $n > N_l$,

$$\sum_{m=0}^n \frac{(-1)^m}{m!} \binom{n+l+1/2}{n-m} \left(\frac{1}{2\theta}\right)^m \sigma_{i_1 \dots i_l}^m = 0$$

⇓

$$\sigma_{i_1 \dots i_l}^n = \sum_{m=0}^{n-1} \frac{(-1)^{m-n+1} n!}{m!} \binom{n+l+1/2}{n-m} (2\theta)^{n-m} \sigma_{i_1 \dots i_l}^m$$

Closure III: Grad's moment method

Example: Grad's 13-moment equations:

$$\begin{aligned} \frac{D\rho}{Dt} + \rho \frac{\partial u_k}{\partial x_k} &= 0, \\ \rho \frac{Du_i}{Dt} + \frac{\partial \sigma_{ik}}{\partial x_k} + \frac{\partial p}{\partial x_i} &= 0, \\ \frac{Dp}{Dt} + \frac{2}{3} \frac{\partial q_k}{\partial x_k} + \frac{5}{3} p \frac{\partial u_k}{\partial x_k} + \frac{2}{3} \sigma_{jk} \frac{\partial u_j}{\partial x_k} &= 0, \\ \frac{D\sigma_{ij}}{Dt} + \frac{\partial \sigma_{ijk}^0}{\partial x_k} + \frac{4}{5} \frac{\partial q_{\langle i}}{\partial x_{j\rangle}} + \sigma_{ij} \frac{\partial u_k}{\partial x_k} + 2\sigma_{k\langle i} \frac{\partial u_{j\rangle}}{\partial x_k} + 2p \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} &= Q_{ij}^0, \\ \frac{Dq_i}{Dt} + \frac{5}{2} p \frac{Du_i}{Dt} + \sigma_{ij} \frac{Du_j}{Dt} + \frac{1}{2} \frac{\partial \sigma_{ik}^1}{\partial x_k} + \frac{1}{6} \frac{\partial \sigma^2}{\partial x_i} + q_i \frac{\partial u_k}{\partial x_k} \\ + q_k \frac{\partial u_i}{\partial x_k} + \sigma_{ijk}^0 \frac{\partial u_j}{\partial x_k} + \frac{4}{5} q_{\langle i} \frac{\partial u_{k\rangle}}{\partial x_k} + \frac{2}{3} q_k \frac{\partial u_k}{\partial x_i} &= \frac{1}{2} Q_i^1 \end{aligned}$$

Closure III: Grad's moment method

Moment closure for Grad's 13-moment equations:

$$L = 2, \quad N_0 = N_1 = 1, \quad N_2 = 0$$

▶ $\sigma_{ijk}^0 = 0$

▶ Expression of σ^2 :

$$\begin{aligned}\sigma^2 &= \sum_{m=0}^1 \frac{(-1)^{m-1} \cdot 2!}{m!} \binom{5/2}{2-m} (2\theta)^{2-m} \sigma^m \\ &= 10\theta\sigma^1 - 15\rho\theta^2 = \frac{15p^2}{\rho}\end{aligned}$$

▶ Expression of σ_{ij}^1 :

$$\sigma_{ij}^1 = \binom{7/2}{1} (2\theta)\sigma_{ij} = \frac{7p\sigma_{ij}}{\rho}$$

Collision terms

- **General collision term:** Since the collision term is quadratic, we have

$$Q_{i_1 \dots i_l}^n = \sum_{r=0}^{+\infty} \sum_{n_1=0}^{+\infty} \sum_{n_2=0}^{+\infty} \sum_{k=0}^l \mathcal{Y}_{n, n_1, n_2}^{r, k, l} \frac{\sigma_{j_1 \dots j_r}^{n_1} \langle i_1 \dots i_k \sigma_{i_{k+1} \dots i_l} \rangle_{j_1 \dots j_r}^{n_2}}{\tau \rho \theta^{r+n_1+n_2-n}}$$

where $\mathcal{Y}_{n, n_1, n_2}^{r, k, l}$ are constants.

- **A special case:**

1. Maxwell molecules: $\mathcal{B}(\boldsymbol{\xi} - \boldsymbol{\xi}_*, \boldsymbol{\sigma}) = b \left(\frac{(\boldsymbol{\xi} - \boldsymbol{\xi}_*) \cdot \boldsymbol{\sigma}}{|\boldsymbol{\xi} - \boldsymbol{\xi}_*|} \right)$
2. Linearized about the local Maxwellian

$$\left\langle L_n^{(l+1/2)} \left(\frac{v^2}{2\theta} \right) v_{\langle i_1} \dots v_{i_l \rangle} \mathcal{L}[f] \right\rangle = -\frac{\alpha_{ln}}{\tau} w_{i_1 \dots i_l}^n$$

The **average relaxation time** is usually chosen such that $\alpha_{20} = 1$.

Collision terms

- ▶ **General collision term:** Since the collision term is quadratic, we have

$$Q_{i_1 \dots i_l}^n = \sum_{r=0}^{+\infty} \sum_{n_1=0}^{+\infty} \sum_{n_2=0}^{+\infty} \sum_{k=0}^l \mathcal{Y}_{n, n_1, n_2}^{r, k, l} \frac{\sigma_{j_1 \dots j_r}^{n_1} \langle i_1 \dots i_k \sigma_{i_{k+1} \dots i_l} \rangle_{j_1 \dots j_r} \sigma_{i_{k+1} \dots i_l}^{n_2}}{\tau \rho \theta^{r+n_1+n_2-n}}$$

where $\mathcal{Y}_{n, n_1, n_2}^{r, k, l}$ are constants.

- ▶ **A special case:**

1. Maxwell molecules: $B(\xi - \xi_*, \sigma) = b \left(\frac{(\xi - \xi_*) \cdot \sigma}{|\xi - \xi_*|} \right)$
2. Linearized about the local Maxwellian

$$Q_{i_1 \dots i_l}^n = -\frac{1}{\tau} \sum_{m=0}^n C_{mn} \theta^{n-m} \sigma_{i_1 \dots i_l}^m$$

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General idea

- ▶ Consider the long time, large scale behavior of the Boltzmann equation:

$$t' = \varepsilon t, \quad \mathbf{x}' = \varepsilon \mathbf{x}$$
$$\Downarrow$$
$$\frac{\partial f}{\partial t'} + \xi_k \frac{\partial f}{\partial x'_k} = \frac{1}{\varepsilon} Q[f, f]$$

Omit primes:

$$\frac{\partial f}{\partial t} + \xi_k \frac{\partial f}{\partial x_k} = \frac{1}{\varepsilon} Q[f, f]$$

- ▶ Write down moment equations:

$$\frac{D\sigma_{i_1 \dots i_l}^n}{Dt} + \dots = \frac{1}{\varepsilon} Q_{i_1 \dots i_l}^n$$

General idea

- ▶ Select a set of moments to include:

$$\sigma_{i_1 \dots i_l}^n, \quad l = 0, 1, \dots, L, \quad n = 0, 1, \dots, N_l. \quad (*)$$

- ▶ Asymptotic expansion for the moments:

$$\sigma_{i_1 \dots i_l}^n = \sigma_{i_1 \dots i_l}^{n|0} + \varepsilon \sigma_{i_1 \dots i_l}^{n|1} + \varepsilon^2 \sigma_{i_1 \dots i_l}^{n|2} + \dots$$

For the moments in (*), **only leading-order term exists!**

$$\sigma_{i_1 \dots i_l}^n = \varepsilon^k \sigma_{i_1 \dots i_l}^{n|k}, \quad l = 0, 1, \dots, L, \quad n = 0, 1, \dots, N_l.$$

- ▶ Use the asymptotic expansion of moment equations to express other moments using the moments in (*).

Simplification of the problem

For simplicity, we only consider

- ▶ Maxwell molecules:

$$\mathcal{B}(\boldsymbol{\xi} - \boldsymbol{\xi}_*, \boldsymbol{\sigma}) = b \left(\frac{(\boldsymbol{\xi} - \boldsymbol{\xi}_*) \cdot \boldsymbol{\sigma}}{|\boldsymbol{\xi} - \boldsymbol{\xi}_*|} \right)$$

- ▶ Orthogonal moments:

$$u_i, \quad \theta, \quad \text{and} \quad w_{i_1 \dots i_l}^n = \left\langle L_n^{(l+1/2)} \left(\frac{v^2}{2\theta} \right) f \right\rangle$$

Note: $w_i^0 = w^1 \equiv 0$

- ▶ Linearized equations about a **global** Maxwellian:

$$f(\boldsymbol{x}, \boldsymbol{\xi}, t) = \mathcal{M}(\boldsymbol{\xi}) + \epsilon \hat{f}(\boldsymbol{x}, \boldsymbol{\xi}, t)$$

The methodology introduced below can also be applied to the nonlinear case!

Linearization

- ▶ For the global Maxwellian

$$\mathcal{M}(\boldsymbol{\xi}) = \frac{\bar{\rho}}{m(2\pi\bar{\theta})^{3/2}} \exp\left(-\frac{\boldsymbol{\xi}^2}{2\bar{\theta}}\right),$$

the orthogonal moments are

$$\bar{w}^0 = \bar{\rho}, \quad \bar{u}_i = 0, \quad \bar{w}_{i_1 \dots i_l}^n = 0 \text{ if } l + n > 0$$

- ▶ Assume that

$$\begin{aligned} \rho &= \bar{\rho}(1 + \epsilon\hat{\rho}), & u_i &= \epsilon\bar{\theta}^{1/2}\hat{u}_i, & \theta &= \bar{\theta}(1 + \epsilon\hat{\theta}), \\ w_{i_1 \dots i_l}^n &= \epsilon\bar{\rho}\bar{\theta}^{l/2+n}\hat{w}_{i_1 \dots i_l}^n \text{ if } l + n > 1 \end{aligned}$$

- ▶ Insert into the moment equations and drop $O(\epsilon^2)$ and higher-order terms.

Linear moment equations

For simplicity, the hats “^” are omitted below.

► Linear conservation laws:

$$\begin{aligned}\frac{\partial \rho}{\partial t} + \frac{\partial u_k}{\partial x_k} &= 0, \\ \frac{\partial u_i}{\partial t} + \frac{\partial \theta}{\partial x_i} + \frac{\partial \rho}{\partial x_i} + \frac{\partial w_{ik}^0}{\partial x_k} &= 0, \\ \frac{\partial \theta}{\partial t} - \frac{2}{3} \frac{\partial w_k^1}{\partial x_k} + \frac{2}{3} \frac{\partial u_k}{\partial x_k} &= 0.\end{aligned}$$

Note: $w_{ik}^0 = \sigma_{ik}$, $q_k = -w_k^1$.

► Equations for stress and heat flux:

$$\begin{aligned}\frac{\partial w_{ij}^0}{\partial t} - \frac{4}{5} \frac{\partial w_{\langle i}^1}{\partial x_{j \rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j \rangle}} + \frac{\partial w_{ijk}^0}{\partial x_k} &= -\frac{\alpha_{20}}{\varepsilon} w_{ij}^0, \\ \frac{\partial w_i^1}{\partial t} - \frac{5}{2} \frac{\partial \theta}{\partial x_i} - \frac{\partial w_{ik}^0}{\partial x_k} + \frac{\partial w_{ik}^1}{\partial x_k} - \frac{4}{3} \frac{\partial w^2}{\partial x_i} &= -\frac{\alpha_{11}}{\varepsilon} w_i^1.\end{aligned}$$

Outline

- 1 Review of the Boltzmann equation
- 2 Moments of the distribution function
- 3 Moment equations
 - Moment equations based on convective moments
 - Moment equations based on trace-free moments
 - Grad's moment method
- 4 Order of magnitude approach**
 - General approach
 - Derivation of linear moment equations**
 - Summary
- 5 Assessment of moment systems
 - Well-posedness of the moment equations
 - Realizability and order of accuracy
 - Benchmark tests and others

Linearized Euler equations

We would like to have five moments (ρ, u_i, θ) in the system:

$$\begin{aligned}\frac{\partial \rho}{\partial t} + \frac{\partial u_k}{\partial x_k} &= 0, \\ \frac{\partial u_i}{\partial t} + \frac{\partial \theta}{\partial x_i} + \frac{\partial \rho}{\partial x_i} + \frac{\partial w_{ik}^0}{\partial x_k} &= 0, \\ \frac{\partial \theta}{\partial t} - \frac{2}{3} \frac{\partial w_k^1}{\partial x_k} + \frac{2}{3} \frac{\partial u_k}{\partial x_k} &= 0.\end{aligned}$$

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Assume

$$w_{ij}^0 = w_{ij}^{0|0} + \varepsilon w_{ij}^{0|1} + \varepsilon^2 w_{ij}^{0|2} + \dots$$

Insert the above expansion into

$$\frac{\partial w_{ij}^0}{\partial t} - \frac{4}{5} \frac{\partial w_{\langle i}^1}{\partial x_{j\rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} + \frac{\partial w_{ijk}^0}{\partial x_k} = -\frac{\alpha_{20}}{\varepsilon} w_{ij}^0,$$

and balance the $O(\varepsilon^{-1})$ terms on both sides $\implies w_{ij}^{0|0} = 0$.

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Linearized Navier-Stokes-Fourier equations

▶ $w_{ij}^0 = \varepsilon w_{ij}^{0|1} + \varepsilon^2 w_{ij}^{0|2} + \dots$
 $w_k^1 = \varepsilon w_k^{1|1} + \varepsilon^2 w_k^{1|2} + \dots$
 $w_{ijk}^0 = \varepsilon w_{ijk}^{0|1} + \varepsilon^2 w_{ijk}^{0|2} + \dots$

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- ▶ Closure:

$$w_{ij}^0 \approx \varepsilon w_{ij}^{0|1} = -\frac{2\varepsilon}{\alpha_{20}} \frac{\partial u_{\langle i}}{\partial x_{j\rangle}}$$

Linearized Navier-Stokes-Fourier equations

- ▶ Closure for stress tensor (Navier-Stokes law):

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$$w_k^1 = \frac{5\varepsilon}{2\alpha_{11}} \frac{\partial \theta}{\partial x_k}$$

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- ▶ Moment equations:

$$\begin{aligned} \frac{\partial \rho}{\partial t} + \frac{\partial u_k}{\partial x_k} &= 0, \\ \frac{\partial u_i}{\partial t} + \frac{\partial \theta}{\partial x_i} + \frac{\partial \rho}{\partial x_i} + \frac{\partial w_{ik}^0}{\partial x_k} &= 0, \\ \frac{\partial \theta}{\partial t} - \frac{2}{3} \frac{\partial w_k^1}{\partial x_k} + \frac{2}{3} \frac{\partial u_k}{\partial x_k} &= 0. \end{aligned}$$

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13-moment equations

$$\frac{\partial \rho}{\partial t} + \frac{\partial u_k}{\partial x_k} = 0,$$

$$\frac{\partial u_i}{\partial t} + \frac{\partial \theta}{\partial x_i} + \frac{\partial \rho}{\partial x_i} + \frac{\partial w_{ik}^0}{\partial x_k} = 0,$$

$$\frac{\partial \theta}{\partial t} - \frac{2}{3} \frac{\partial w_k^1}{\partial x_k} + \frac{2}{3} \frac{\partial u_k}{\partial x_k} = 0.$$

$$\frac{\partial w_{ij}^0}{\partial t} - \frac{4}{5} \frac{\partial w_{\langle i}^1}{\partial x_{j \rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j \rangle}} + \frac{\partial w_{ijk}^0}{\partial x_k} = -\frac{\alpha_{20}}{\varepsilon} w_{ij}^0,$$

$$\frac{\partial w_i^1}{\partial t} - \frac{5}{2} \frac{\partial \theta}{\partial x_i} - \frac{\partial w_{ik}^0}{\partial x_k} + \frac{\partial w_{ik}^1}{\partial x_k} - \frac{4}{3} \frac{\partial w^2}{\partial x_i} = -\frac{\alpha_{11}}{\varepsilon} w_i^1.$$

General moment equations

$$\begin{aligned} & \frac{\partial w_{i_1 \dots i_l}^n}{\partial t} + \frac{\partial w_{i_1 \dots i_l k}^n}{\partial x_k} - \frac{\partial w_{i_1 \dots i_l k}^{n-1}}{\partial x_k} \\ & + \frac{l(2n + 2l + 1)}{2l + 1} \frac{\partial w_{\langle i_1 \dots i_{l-1} \rangle}^n}{\partial x_{i_l}} - \frac{2l(n + 1)}{2l + 1} \frac{\partial w_{\langle i_1 \dots i_{l-1} \rangle}^{n+1}}{\partial x_{i_l}} = -\frac{\alpha l n}{\varepsilon} w_{i_1 \dots i_l}^n \end{aligned}$$

General moment equations

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Equations needed for the closure:

$$\begin{aligned} & \frac{\partial w_{ijk}^0}{\partial t} + \frac{\partial w_{ijkl}^0}{\partial x_l} + 3 \frac{\partial w_{\langle ij \rangle}^0}{\partial x_k} - \frac{6}{7} \frac{\partial w_{\langle ij \rangle}^1}{\partial x_k} = -\frac{\alpha_{30}}{\varepsilon} w_{ijk}^0, \\ & \frac{\partial w_{ij}^1}{\partial t} + \frac{\partial w_{ijk}^1}{\partial x_k} - \frac{\partial w_{ijk}^0}{\partial x_k} + \frac{14}{5} \frac{\partial w_{\langle i \rangle}^1}{\partial x_j} - \frac{8}{5} \frac{\partial w_{\langle i \rangle}^2}{\partial x_j} = -\frac{\alpha_{21}}{\varepsilon} w_{ij}^1, \\ & \frac{\partial w^2}{\partial t} + \frac{\partial w_k^2}{\partial x_k} - \frac{\partial w_k^1}{\partial x_k} = -\frac{\alpha_{02}}{\varepsilon} w^2. \end{aligned}$$

General moment equations

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$$\Rightarrow w_{ijk}^{0|1} = w_{ij}^{1|1} = w^{2|1} = 0$$

Grad's 13-moment equations

$$\frac{\partial \rho}{\partial t} + \frac{\partial u_k}{\partial x_k} = 0,$$

$$\frac{\partial u_i}{\partial t} + \frac{\partial \theta}{\partial x_i} + \frac{\partial \rho}{\partial x_i} + \frac{\partial w_{ik}^0}{\partial x_k} = 0,$$

$$\frac{\partial \theta}{\partial t} - \frac{2}{3} \frac{\partial w_k^1}{\partial x_k} + \frac{2}{3} \frac{\partial u_k}{\partial x_k} = 0.$$

$$\frac{\partial w_{ij}^0}{\partial t} - \frac{4}{5} \frac{\partial w_{\langle i}^1}{\partial x_{j \rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j \rangle}} + \frac{\partial w_{ijk}^0}{\partial x_k} = -\frac{\alpha_{20}}{\varepsilon} w_{ij}^0,$$

$$\frac{\partial w_i^1}{\partial t} - \frac{5}{2} \frac{\partial \theta}{\partial x_i} - \frac{\partial w_{ik}^0}{\partial x_k} + \frac{\partial w_{ik}^1}{\partial x_k} - \frac{4}{3} \frac{\partial w^2}{\partial x_i} = -\frac{\alpha_{11}}{\varepsilon} w_i^1.$$

Grad's 13-moment equations

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$$\frac{\partial \theta}{\partial t} - \frac{2}{3} \frac{\partial w_k^1}{\partial x_k} + \frac{2}{3} \frac{\partial u_k}{\partial x_k} = 0.$$

$$\frac{\partial w_{ij}^0}{\partial t} - \frac{4}{5} \frac{\partial w_{\langle i}^1}{\partial x_{j \rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j \rangle}} = -\frac{\alpha_{20}}{\varepsilon} w_{ij}^0,$$

$$\frac{\partial w_i^1}{\partial t} - \frac{5}{2} \frac{\partial \theta}{\partial x_i} - \frac{\partial w_{ik}^0}{\partial x_k} = -\frac{\alpha_{11}}{\varepsilon} w_i^1.$$

Burnett equations

- ▶ Includes five moments: ρ , u_i , θ .
- ▶ w_{ij}^0 and w_k^1 approximated up to second order.

Burnett equations

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$$\frac{\partial w_{ij}^0}{\partial t} - \frac{4}{5} \frac{\partial w_{\langle i}^1}{\partial x_{j\rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} + \frac{\partial w_{ijk}^0}{\partial x_k} = -\frac{\alpha_{20}}{\varepsilon} w_{ij}^0$$

$O(\varepsilon)$ terms:

$$-\frac{2}{\alpha_{20}} \frac{\partial}{\partial t} \left(\frac{\partial u_{\langle i}}{\partial x_{j\rangle}} \right) - \frac{2}{\alpha_{11}} \frac{\partial^2 \theta}{\partial x_{\langle i} \partial x_{j\rangle}} = -\alpha_{20} w_{ij}^{0|2}$$

Therefore

$$w_{ij}^{0|2} = \frac{2}{\alpha_{20}^2} \frac{\partial}{\partial t} \left(\frac{\partial u_{\langle i}}{\partial x_{j\rangle}} \right) + \frac{2}{\alpha_{20} \alpha_{11}} \frac{\partial^2 \theta}{\partial x_{\langle i} \partial x_{j\rangle}}$$

Burnett equations

Since

$$\frac{\partial u_i}{\partial t} + \frac{\partial \theta}{\partial x_i} + \frac{\partial \rho}{\partial x_i} + \frac{\partial w_{ik}^0}{\partial x_k} = 0,$$

we have

$$\frac{\partial u_i}{\partial t} = -\frac{\partial \theta}{\partial x_i} - \frac{\partial \rho}{\partial x_i} + O(\varepsilon).$$

Therefore

$$\begin{aligned} w_{ij}^{0|2} &= \frac{2}{\alpha_{20}^2} \frac{\partial}{\partial t} \left(\frac{\partial u_{\langle i}}{\partial x_{j \rangle}} \right) + \frac{2}{\alpha_{20} \alpha_{11}} \frac{\partial^2 \theta}{\partial x_{\langle i} \partial x_{j \rangle}} \\ &= -\frac{2}{\alpha_{20}^2} \frac{\partial^2 \rho}{\partial x_{\langle i} \partial x_{j \rangle}} + \frac{2}{\alpha_{20}} \left(\frac{1}{\alpha_{11}} - \frac{1}{\alpha_{20}} \right) \frac{\partial^2 \theta}{\partial x_{\langle i} \partial x_{j \rangle}} + O(\varepsilon) \end{aligned}$$

Closure:

$$\begin{aligned} w_{ij}^0 &= \varepsilon w_{ij}^{0|1} + \varepsilon^2 w_{ij}^{0|2} \\ &= -\frac{2\varepsilon}{\alpha_{20}} \frac{\partial u_{\langle i}}{\partial x_{j \rangle}} - \frac{2\varepsilon^2}{\alpha_{20}^2} \frac{\partial^2 \rho}{\partial x_{\langle i} \partial x_{j \rangle}} + \frac{2\varepsilon^2}{\alpha_{20}} \left(\frac{1}{\alpha_{11}} - \frac{1}{\alpha_{20}} \right) \frac{\partial^2 \theta}{\partial x_{\langle i} \partial x_{j \rangle}} \end{aligned}$$

Burnett equations

- Closure for stress tensor:

$$w_{ij}^0 = -\frac{2\varepsilon}{\alpha_{20}} \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} - \frac{2\varepsilon^2}{\alpha_{20}^2} \frac{\partial^2 \rho}{\partial x_{\langle i} \partial x_{j\rangle}} \\ + \frac{2\varepsilon^2}{\alpha_{20}} \left(\frac{1}{\alpha_{11}} - \frac{1}{\alpha_{20}} \right) \frac{\partial^2 \theta}{\partial x_{\langle i} \partial x_{j\rangle}}$$

- Closure for heat flux:

$$w_i^1 = \frac{5\varepsilon}{2\alpha_{11}} \frac{\partial \theta}{\partial x_i} + \frac{5\varepsilon^2}{3\alpha_{11}^2} \frac{\partial^2 u_k}{\partial x_i \partial x_k} - \frac{2\varepsilon^2}{\alpha_{11}\alpha_{20}} \frac{\partial^2 u_{\langle i}}{\partial x_k \rangle \partial x_k} \\ = \frac{5\varepsilon}{2\alpha_{11}} \frac{\partial \theta}{\partial x_i} - \frac{\varepsilon^2}{\alpha_{11}\alpha_{20}} \frac{\partial^2 u_i}{\partial x_k \partial x_k} \\ + \frac{\varepsilon^2}{3\alpha_{11}} \left(\frac{5}{\alpha_{11}} - \frac{1}{\alpha_{20}} \right) \frac{\partial^2 u_k}{\partial x_i \partial x_k}$$

- Plugging into the conservation laws yields **Burnett equations**.

Regularized 13-moment equations

- ▶ Includes 13 moments: ρ , u_i , θ , w_{ij}^0 , w_i^1 .
- ▶ w_{ijk}^0 , w_{ij}^1 and w^2 approximated up to second order.

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$$\frac{\partial w_{ijk}^0}{\partial t} + \frac{\partial w_{ijkl}^0}{\partial x_l} + 4 \frac{\partial w_{\langle ij}^0}{\partial x_k \rangle} - \frac{6}{7} \frac{\partial w_{\langle ij}^1}{\partial x_k \rangle} = -\frac{\alpha_{30}}{\varepsilon} w_{ijk}^0$$

$O(\varepsilon)$ terms:

$$4 \frac{\partial w_{\langle ij}^{0|1}}{\partial x_k \rangle} = -\alpha_{30} w_{ijk}^{0|2}$$

Closure:

$$w_{ijk}^0 = \varepsilon^2 w_{ijk}^{0|2} = -\frac{4\varepsilon}{\alpha_{30}} \frac{\partial w_{\langle ij}^0}{\partial x_k \rangle}$$

Regularized 13-moment equations

- ▶ Closure for w_{ijk}^0 :

$$w_{ijk}^0 = -\frac{3\varepsilon}{\alpha_{30}} \frac{\partial w_{\langle ij}^0}{\partial x_k \rangle}$$

- ▶ Closure for w_{ij}^1 :

$$w_{ij}^1 = -\frac{14\varepsilon}{5\alpha_{21}} \frac{\partial w_{\langle i}^1}{\partial x_j \rangle}$$

- ▶ Closure for w^2 :

$$w^2 = \frac{\varepsilon}{\alpha_{02}} \frac{\partial w_k^1}{\partial x_k}$$

Regularized 13-moment equations

$$\frac{\partial \rho}{\partial t} + \frac{\partial u_k}{\partial x_k} = 0,$$

$$\frac{\partial u_i}{\partial t} + \frac{\partial \theta}{\partial x_i} + \frac{\partial \rho}{\partial x_i} + \frac{\partial w_{ik}^0}{\partial x_k} = 0,$$

$$\frac{\partial \theta}{\partial t} - \frac{2}{3} \frac{\partial w_k^1}{\partial x_k} + \frac{2}{3} \frac{\partial u_k}{\partial x_k} = 0.$$

$$\frac{\partial w_{ij}^0}{\partial t} - \frac{4}{5} \frac{\partial w_{\langle i}^1}{\partial x_{j \rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j \rangle}} - \frac{3\varepsilon}{\alpha_{30}} \frac{\partial^2 w_{\langle ij}^0}{\partial x_k \partial x_k} = -\frac{\alpha_{20}}{\varepsilon} w_{ij}^0,$$

$$\frac{\partial w_i^1}{\partial t} - \frac{5}{2} \frac{\partial \theta}{\partial x_i} - \frac{\partial w_{ik}^0}{\partial x_k} - \frac{14\varepsilon}{5\alpha_{21}} \frac{\partial w_{\langle i}^1}{\partial x_k \partial x_k} - \frac{4\varepsilon}{3\alpha_{02}} \frac{\partial^2 w_k^1}{\partial x_i \partial x_k} = -\frac{\alpha_{11}}{\varepsilon} w_i^1.$$

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- 5 Assessment of moment systems
 - Well-posedness of the moment equations
 - Realizability and order of accuracy
 - Benchmark tests and others

List of moment systems

Moment system	No. of moments	Order of unclosed moments	Max. order of derivatives
Euler	5	0	1
Navier-Stokes	5	1	2
Burnett	5	2	3
G13	13	1	1
R13	13	2	2
...

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Moment system	No. of moments	Order of unclosed moments	Max. order of derivatives
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Which is a “good” moment system?

Outline

- 1 Review of the Boltzmann equation
- 2 Moments of the distribution function
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 - Moment equations based on convective moments
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How to define a “good” moment system?

- ▶ **PDE perspective:**

- ▶ Existence and uniqueness
- ▶ Stability

- ▶ **Physical perspective:**

- ▶ Positivity and realizability
- ▶ Asymptotic order of accuracy

- ▶ **Benchmark tests:**

- ▶ Shock structure
- ▶ Boundary value problems (Couette/Poiseuille flow, ...)
- ▶ Lid-driven cavity flow
- ▶ ...

One-dimensional settings

For simplicity, we assume

- ▶ For any moment ψ ,

$$\frac{\partial \psi}{\partial x_2} = \frac{\partial \psi}{\partial x_3} = 0$$

- ▶ The distribution function is **axisymmetric** about the ξ_1 axis:
For any moment $F_{i_1 i_2 \dots i_l}$ or $\sigma_{i_1 i_2 \dots i_l}^n$ or $w_{i_1 i_2 \dots i_l}^n$, suppose

$$i_1 = \dots = i_{k_1} = 1, \quad i_{k_1+1} = \dots = i_{k_2} = 2, \\ i_{k_2+1} = \dots = i_l = 3.$$

It holds that

- 1 The moment is zero if $k_2 - k_1$ is odd.
- 2 The moment is zero if $l - k_2$ is odd.
- 3 If both $k_2 - k_1$ and $l - k_2$ are even, the moment is the same for all possible k_2 .

One-dimensional equations

5-moment equations: Only three variables left (ρ , $u = u_1$, θ)

Linear Euler/**Navier-Stokes-Fourier**/**Burnett** equations:

$$\begin{aligned}\frac{\partial \rho}{\partial t} + \frac{\partial u}{\partial x} &= 0 \\ \frac{\partial u}{\partial t} + \frac{\partial \theta}{\partial x} + \frac{\partial \rho}{\partial x} &= \frac{4}{3\alpha_{20}} \left[\frac{\partial^2 u}{\partial x^2} + \frac{1}{\alpha_{20}} \frac{\partial^3 \rho}{\partial x^3} - \left(\frac{1}{\alpha_{11}} - \frac{1}{\alpha_{20}} \right) \frac{\partial^3 \theta}{\partial x^3} \right] \\ \frac{\partial \theta}{\partial t} + \frac{2}{3} \frac{\partial u}{\partial x} &= \frac{5}{3\alpha_{11}} \frac{\partial^2 \theta}{\partial x^2} + \frac{2}{9\alpha_{11}} \left(\frac{5}{\alpha_{11}} - \frac{4}{\alpha_{20}} \right) \frac{\partial^3 u}{\partial x^3}\end{aligned}$$

For Maxwell molecules, after proper nondimensionalization,

$$\alpha_{20} = 1, \quad \alpha_{11} = \frac{2}{3}.$$

One-dimensional equations

13-moment equations: Only five variables left (ρ , u , θ , $\sigma = w_{11}^0$, $q = -w_1^1$)

Linear Grad's/**regularized** 13-moment equations:

$$\begin{aligned}\frac{\partial \rho}{\partial t} + \frac{\partial u}{\partial x} &= 0 \\ \frac{\partial u}{\partial t} + \frac{\partial \theta}{\partial x} + \frac{\partial \rho}{\partial x} + \frac{\partial \sigma}{\partial x} &= 0 \\ \frac{\partial \theta}{\partial t} + \frac{2}{3} \frac{\partial u}{\partial x} + \frac{2}{3} \frac{\partial q}{\partial x} &= 0 \\ \frac{\partial \sigma}{\partial t} + \frac{8}{15} \frac{\partial q}{\partial x} + \frac{4}{3} \frac{\partial u}{\partial x} &= -\alpha_{20} \sigma + \frac{9}{5\alpha_{30}} \frac{\partial^2 \sigma}{\partial x^2} \\ \frac{\partial q}{\partial t} + \frac{5}{2} \frac{\partial \theta}{\partial x} + \frac{\partial \sigma}{\partial x} &= -\alpha_{11} q + \left(\frac{28}{15\alpha_{21}} + \frac{4}{3\alpha_{02}} \right) \frac{\partial^2 q}{\partial x^2}\end{aligned}$$

For Maxwell molecules, $\alpha_{30} = 3/2$, $\alpha_{02} = 2/3$, $\alpha_{21} = 7/6$.

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Linear stability

In general, consider the linear system

$$\frac{\partial \mathbf{w}}{\partial t} + \mathbf{A}^{(0)} \mathbf{w} + \mathbf{A}^{(1)} \frac{\partial \mathbf{w}}{\partial x} + \mathbf{A}^{(2)} \frac{\partial^2 \mathbf{w}}{\partial x^2} + \dots = 0.$$

- ▶ Plane wave solution:

$$\mathbf{w}(x, t) = \mathbf{w}_0 \exp(i(\Omega t - kx))$$

$$\implies [i\Omega \mathbf{I} + \mathbf{A}^{(0)} - ik\mathbf{A}^{(1)} - k^2\mathbf{A}^{(2)} + \dots] \mathbf{w}_0 = 0$$

$$\implies \det[i\Omega \mathbf{I} + \mathbf{A}^{(0)} - ik\mathbf{A}^{(1)} - k^2\mathbf{A}^{(2)} + \dots] = 0$$

- ▶ For any $k \in \mathbb{R}$, we need

$$\text{Im } \Omega \geq 0$$

to ensure stability.

Example

Euler equations:

$$\begin{aligned}\frac{\partial \rho}{\partial t} + \frac{\partial u}{\partial x} &= 0 \\ \frac{\partial u}{\partial t} + \frac{\partial \theta}{\partial x} + \frac{\partial \rho}{\partial x} &= 0 \\ \frac{\partial \theta}{\partial t} + \frac{2}{3} \frac{\partial u}{\partial x} &= 0\end{aligned}$$

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$$\blacktriangleright \mathbf{w} = \begin{pmatrix} \rho \\ u \\ \theta \end{pmatrix}, \quad \mathbf{A}^{(1)} = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 2/3 & 0 \end{pmatrix}$$

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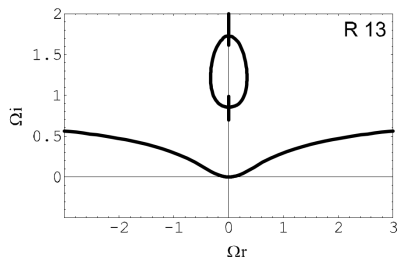
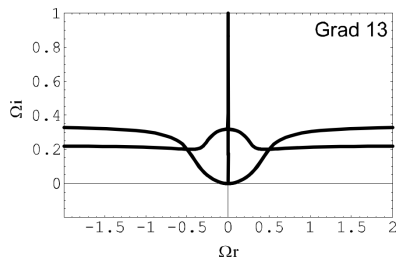
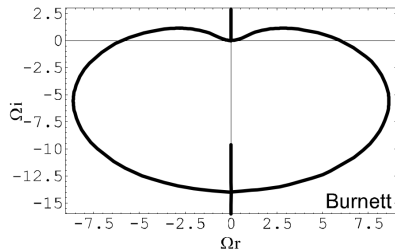
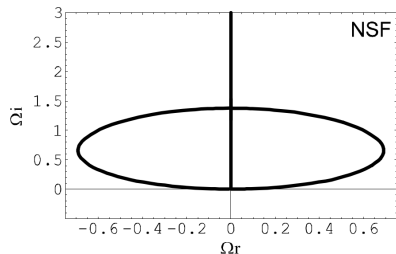
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Linearly stable!

Other moment equations

Fig. from [Struchtrup, *Macroscopic Transport Equations for Rarefied Gas Flows*, 2005]:



Burnett equations are unstable!

Hyperbolicity of nonlinear first-order equations

Grad's moment equations (nonlinear) have the form

$$\frac{\partial \mathbf{w}}{\partial t} + \mathbf{A}(\mathbf{w}) \frac{\partial \mathbf{w}}{\partial x} = \mathbf{S}(\mathbf{w}) \quad (*)$$

1D Euler equations:

$$\begin{aligned} \frac{\partial \rho}{\partial t} + u \frac{\partial \rho}{\partial x} + \rho \frac{\partial u}{\partial x} &= 0, \\ \frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} + \frac{\theta}{\rho} \frac{\partial \rho}{\partial x} + \rho \frac{\partial \theta}{\partial x} &= 0, \\ \frac{\partial \theta}{\partial t} + u \frac{\partial \theta}{\partial x} + \frac{2}{3} \theta \frac{\partial u}{\partial x} &= 0. \end{aligned}$$

The system (*) is **hyperbolic** if $\mathbf{A}(\mathbf{w})$ is diagonalizable with **real eigenvalues**.

The **hyperbolicity** is crucial for the existence of the solution!

Hyperbolicity of Euler equations

For Euler equations,

$$\mathbf{A}(\mathbf{w}) = \begin{pmatrix} u & \rho & 0 \\ \theta/\rho & u & \rho \\ 0 & \frac{2}{3}\theta & u \end{pmatrix}$$

The eigenvalues are

$$\lambda_1 = u, \quad \lambda_2 = u - \sqrt{\frac{5}{3}}\theta, \quad \lambda_3 = u + \sqrt{\frac{5}{3}}\theta.$$

$\implies \mathbf{A}(\mathbf{w})$ is real diagonalizable if $\theta > 0$

Hyperbolicity of Grad's 13-moment equations

One-dimensional Grad's 13-moment equations:

$$\mathbf{w} = (\rho, u, \theta, \sigma, q)^T,$$

$$\mathbf{A}(\mathbf{w}) = \begin{pmatrix} u & \rho & 0 & 0 & 0 \\ \theta/\rho & u & 1 & -1/\rho & 0 \\ 0 & \frac{2}{3}(\theta + \sigma/\rho) & u & 0 & \frac{2}{3}\rho^{-1} \\ 0 & \frac{1}{3}(7\sigma + 4\rho\theta) & 0 & u & \frac{8}{15} \\ -\theta\sigma/\rho & \frac{16}{5}q & \frac{5}{2}(\sigma + \rho\theta) & \sigma/\rho - \theta & u \end{pmatrix}$$

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Let $\hat{\lambda} = (\lambda - u)/\sqrt{\theta}$, $\hat{\sigma} = \sigma/(\rho\theta)$, $\hat{q} = q/(\rho\theta^{3/2})$. Then

$$\det(\lambda\mathbf{I} - \mathbf{A}(\mathbf{w})) = 0$$

\Downarrow

$$\hat{\lambda} \left[\hat{\lambda}^4 - \frac{2}{15}(39 + 31\hat{\sigma})\hat{\lambda}^2 - \frac{96}{25}\hat{q}\hat{\lambda} + \left(3 + 6\hat{\sigma} + \frac{21\hat{\sigma}^2}{5} \right) \right] = 0$$

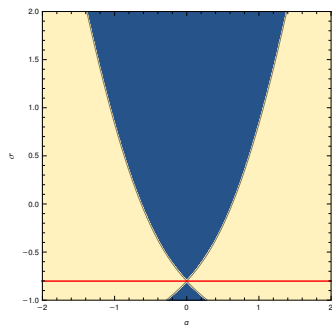
Hyperbolicity of Grad's 13-moment equations

In general, the equation

$$\hat{\lambda}^4 + c\hat{\lambda}^2 + d\hat{\lambda} + e = 0$$

has four distinct real solutions if and only if $c < 0$,
 $P := 4e - c^2 < 0$, and

$$D := 16c^4e - 4c^3d^2 - 128c^2e^2 + 144cd^2e - 27d^4 + 256e^3 > 0.$$



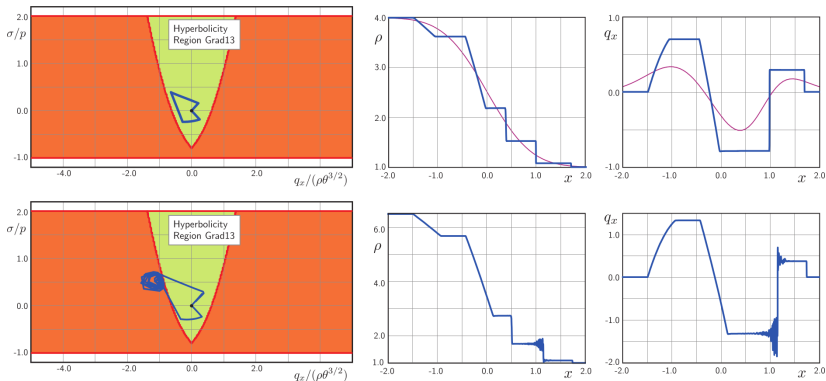
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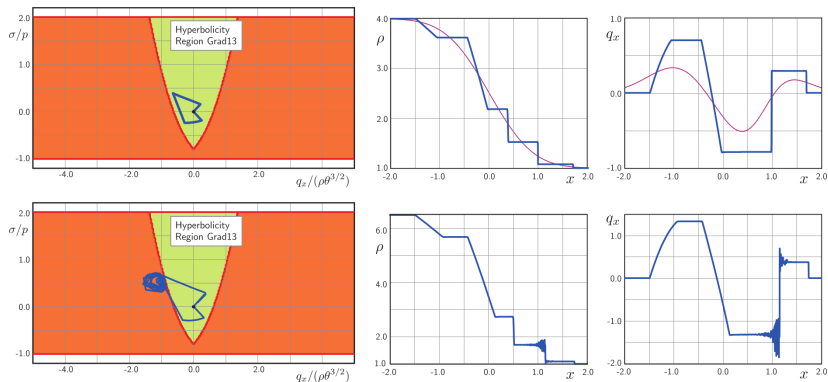
Figure from [Torrilhon, CiCP (2010)]:



Hyperbolicity of Grad's 13-moment equations

1D Grad's 13-moment system is hyperbolic only around equilibrium ($\sigma = q = 0$)!

Figure from [Torrilhon, CiCP (2010)]:



For the 3D Grad's 13-moment system, even the neighborhood of the equilibrium is not hyperbolic! [Cai, Fan & Li, KRM (2014)]

Possible fixes

Fixes for Burnett equations:

- ▶ Augmented Burnett equations [Zhong, AIAA (1991)]
- ▶ Hyperbolic Burnett equations [Bobylev, JSP (2006)]
- ▶ Generalized Burnett equations [Bobylev, JSP (2008)]
- ▶ Stable Burnett equations [Singh et al., PRE (2017)]

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Fixes for Grad's 13-moment equations:

- ▶ Modified 13-moment system (larger hyperbolicity region) [Cai et al., KRM (2014)]
- ▶ Hyperbolic 13-moment system [Cai et al., SIAM J. Appl. Math. (2015)]

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Realizable moments

The set of moments

$$\{\sigma_{i_1 \dots i_l}^n \mid (l, n) \in \mathcal{I}, \quad i_1, \dots, i_l = 1, 2, 3\}$$

is **realizable** if there exists $f \in L^1(\mathbb{R}^+)$ such that

$$\langle v_{i_1} \cdots v_{i_l} f \rangle = \sigma_{i_1 \dots i_l}^n, \quad \forall (l, n) \in \mathcal{I}, \quad i_1, \dots, i_l = 1, 2, 3.$$

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The moment closure satisfies the **realizability condition** if

$$\{\text{Moments in the system}\} \cup \{\text{Moments used for closure}\}$$

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Grad's moment equations are generally not realizable since

$$f(\boldsymbol{\xi}) = \sum_{l=0}^L \sum_{n=0}^{N_l} a_{i_1 \dots i_l}^n v^{2n} v_{\langle i_1 \dots i_l \rangle} \cdot \frac{1}{(2\pi\theta)^{3/2}} \exp\left(-\frac{v^2}{2\theta}\right)$$

is generally non-positive.

Realizable moment equations

- ▶ Maximum entropy closure [Levermore, JSP (1996)]:

$$f(\boldsymbol{\xi}) = \exp\left(\sum_{k=0}^n a_{i_1 \dots i_k} \xi_{i_1} \cdots \xi_{i_k}\right)$$

is always positive.

- ▶ Pearson-Type-IV closure [Torrilhon, CiCP (2000)]:

$$f(\boldsymbol{\xi}) = \frac{1}{K \det \mathbf{A}} \frac{\exp(-\nu \arctan(\mathbf{n}^T \mathbf{A}^{-1}(\boldsymbol{\xi} - \boldsymbol{\lambda})))}{(1 + (\boldsymbol{\xi} - \boldsymbol{\lambda})^T \mathbf{A}^{-2}(\boldsymbol{\xi} - \boldsymbol{\lambda}))^m}$$

- ▶ Quadrature-based moment methods [Fox, JCP (2008)]:

$$f(\boldsymbol{\xi}) = \sum_i f_i \delta(\boldsymbol{\xi} - \boldsymbol{\xi}_i)$$

Order of accuracy

We say a moment theory is of λ th-order accuracy, if both σ_{ij} and q_i are approximated up to order $O(\varepsilon^\lambda)$.

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Linear 5-moment equations:

$$\begin{aligned}\frac{\partial \rho}{\partial t} + \frac{\partial u_k}{\partial x_k} &= 0, \\ \frac{\partial u_i}{\partial t} + \frac{\partial \theta}{\partial x_i} + \frac{\partial \rho}{\partial x_i} + \frac{\partial \sigma_{ik}}{\partial x_k} &= 0, \\ \frac{\partial \theta}{\partial t} + \frac{2}{3} \frac{\partial q_k}{\partial x_k} + \frac{2}{3} \frac{\partial u_k}{\partial x_k} &= 0.\end{aligned}$$

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► Euler equations (0th order): $\sigma_{ij} = q_i = 0$

► Navier-Stokes-Fourier equations (1st order):

$$\sigma_{ij} = -\frac{2\varepsilon}{\alpha_{20}} \frac{\partial u_{\langle i}}{\partial x_{j\rangle}}, \quad q_i = -\frac{5\varepsilon}{2\alpha_{11}} \frac{\partial \theta}{\partial x_i}$$

► Burnett equations (2nd order)

Order of accuracy for 13-moment equations

Linear Grad's 13-moment equations:

$$\frac{\partial \sigma_{ij}}{\partial t} + \frac{4}{5} \frac{\partial q_{\langle i}}{\partial x_{j\rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} = -\frac{\alpha_{20}}{\varepsilon} \sigma_{ij}, \quad \frac{\partial q_i}{\partial t} + \frac{5}{2} \frac{\partial \theta}{\partial x_i} + \frac{\partial \sigma_{ik}}{\partial x_k} = -\frac{\alpha_{11}}{\varepsilon} q_i$$

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↓

$$\sigma_{ij} = -\frac{\varepsilon}{\alpha_{20}} \left(\frac{\partial \sigma_{ij}}{\partial t} + \frac{4}{5} \frac{\partial q_{\langle i}}{\partial x_{j\rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} \right)$$

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⇓

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⇓

$$\sigma_{ij} = -\frac{\varepsilon}{\alpha_{20}} \left[-\frac{2\varepsilon}{\alpha_{20}} \frac{\partial}{\partial t} \left(\frac{\partial u_{\langle i}}{\partial x_{j\rangle}} \right) - \frac{2\varepsilon}{\alpha_{11}} \frac{\partial^2 \theta}{\partial x_{\langle i} \partial x_{j\rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} \right] + O(\varepsilon^3)$$

$$q_i = -\frac{\varepsilon}{\alpha_{11}} \left[-\frac{5\varepsilon}{2\alpha_{11}} \frac{\partial}{\partial t} \left(\frac{\partial \theta}{\partial x_i} \right) - \frac{2\varepsilon}{\alpha_{20}} \frac{\partial^2 u_{\langle i}}{\partial x_k \partial x_k} + \frac{5}{2} \frac{\partial \theta}{\partial x_i} \right] + O(\varepsilon^3)$$

Order of accuracy for 13-moment equations

Linear Grad's 13-moment equations: (2nd order)

$$\frac{\partial \sigma_{ij}}{\partial t} + \frac{4}{5} \frac{\partial q_{\langle i}}{\partial x_{j\rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} = -\frac{\alpha_{20}}{\varepsilon} \sigma_{ij}, \quad \frac{\partial q_i}{\partial t} + \frac{5}{2} \frac{\partial \theta}{\partial x_i} + \frac{\partial \sigma_{ik}}{\partial x_k} = -\frac{\alpha_{11}}{\varepsilon} q_i$$

⇓

$$\sigma_{ij} = -\frac{\varepsilon}{\alpha_{20}} \left(\frac{\partial \sigma_{ij}}{\partial t} + \frac{4}{5} \frac{\partial q_{\langle i}}{\partial x_{j\rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} \right)$$

$$q_i = -\frac{\varepsilon}{\alpha_{11}} \left(\frac{\partial q_i}{\partial t} + \frac{5}{2} \frac{\partial \theta}{\partial x_i} + \frac{\partial \sigma_{ik}}{\partial x_k} \right)$$

⇓

$$\sigma_{ij} = -\frac{\varepsilon}{\alpha_{20}} \left[-\frac{2\varepsilon}{\alpha_{20}} \frac{\partial}{\partial t} \left(\frac{\partial u_{\langle i}}{\partial x_{j\rangle}} \right) - \frac{2\varepsilon}{\alpha_{11}} \frac{\partial^2 \theta}{\partial x_{\langle i} \partial x_{j\rangle}} + 2 \frac{\partial u_{\langle i}}{\partial x_{j\rangle}} \right] + O(\varepsilon^3)$$

$$q_i = -\frac{\varepsilon}{\alpha_{11}} \left[-\frac{5\varepsilon}{2\alpha_{11}} \frac{\partial}{\partial t} \left(\frac{\partial \theta}{\partial x_i} \right) - \frac{2\varepsilon}{\alpha_{20}} \frac{\partial^2 u_{\langle i}}{\partial x_k \partial x_k} + \frac{5}{2} \frac{\partial \theta}{\partial x_i} \right] + O(\varepsilon^3)$$

Outline

- 1 Review of the Boltzmann equation
- 2 Moments of the distribution function
- 3 Moment equations
 - Moment equations based on convective moments
 - Moment equations based on trace-free moments
 - Grad's moment method
- 4 Order of magnitude approach
 - General approach
 - Derivation of linear moment equations
 - Summary
- 5 **Assessment of moment systems**
 - Well-posedness of the moment equations
 - Realizability and order of accuracy
 - **Benchmark tests and others**

One-dimensional shock structure problem

One-dimensional Euler equations:

$$\begin{aligned}\frac{\partial \rho}{\partial t} + \frac{\partial(\rho u)}{\partial x} &= 0 \\ \frac{\partial(\rho u)}{\partial t} + \frac{\partial(\rho u^2 + p)}{\partial x} &= 0 \\ \frac{\partial(\rho u^2 + 3p)}{\partial t} + \frac{\partial[u(\rho u^2 + 5p)]}{\partial x} &= 0\end{aligned}$$

One-dimensional shock structure problem

One-dimensional Euler equations:

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Rankine-Hugoniot condition:

$$\begin{aligned}\rho_l u_l - \rho_r u_r &= s(\rho_l - \rho_r) \\ (\rho_l u_l^2 + p_l) - (\rho_r u_r^2 + p_r) &= s(\rho_l u_l - \rho_r u_r) \\ u_l(\rho_l u_l^2 + 5p_l) - u_r(\rho_r u_r^2 + 5p_r) &= s[(\rho_l u_l^2 + 3p_l) - (\rho_r u_r^2 + 3p_r)]\end{aligned}$$

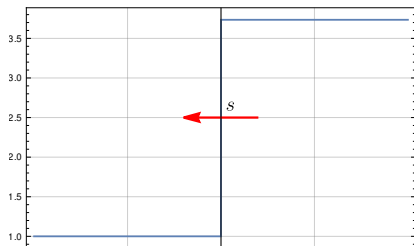
- ▶ s : shock speed
- ▶ ψ_l : quantities to the left of the discontinuity
- ▶ ψ_r : quantities to the right of the discontinuity

One-dimensional shock structure problem

A moving shock solution for Euler equations:

$$\rho_l = 1, \quad u_l = 0, \quad p_l = 1,$$
$$\rho_r = \frac{4Ma^2}{Ma^2 + 3}, \quad u_r = \frac{\sqrt{15}}{4} \frac{1 - Ma^2}{Ma}, \quad p_r = \frac{5Ma^2 - 1}{4}.$$

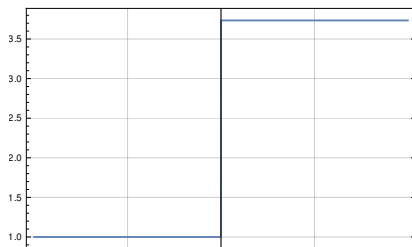
- ▶ Ma : Mach number ($= s/c$)
- ▶ s : shock speed
- ▶ c : speed of sound in front of the shock wave ($= \sqrt{\frac{5p_l}{3\rho_l}}$)



One-dimensional shock structure problem

A steady shock solution for Euler equations:

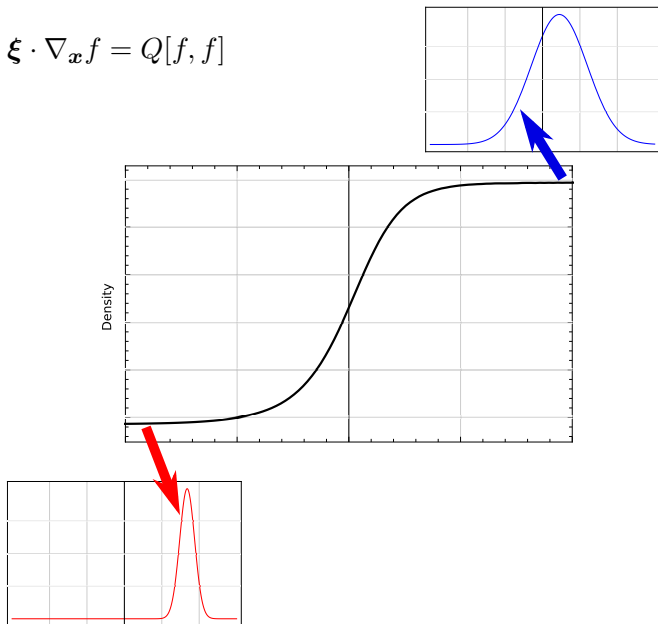
$$\rho_l = 1, \quad u_l = \sqrt{\frac{5}{3}}Ma, \quad p_l = 1,$$
$$\rho_r = \frac{4Ma^2}{Ma^2 + 3}, \quad u_r = \sqrt{\frac{5}{3}} \frac{Ma^2 + 3}{4Ma}, \quad p_r = \frac{5Ma^2 - 1}{4}.$$



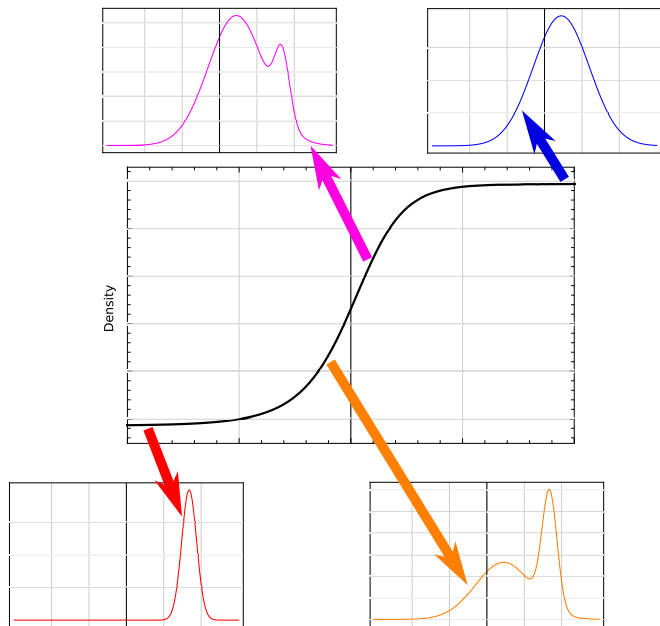
$$\frac{\partial(\rho u)}{\partial x} = \frac{\partial(\rho u^2 + p)}{\partial x} = \frac{\partial[u(\rho u^2 + 5p)]}{\partial x} = 0$$

Steady shock solution for Boltzmann equation:

$$\xi \cdot \nabla_x f = Q[f, f]$$



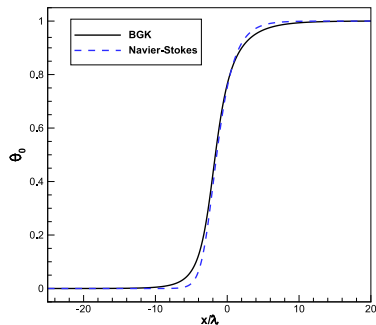
Mott-Smith bimodal theory



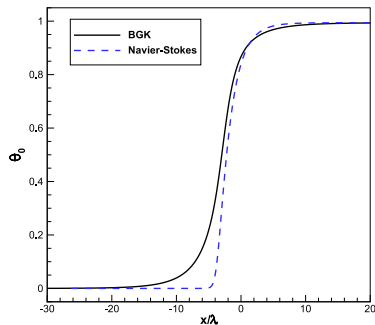
Shock structure for moment systems

Navier-Stokes-Fourier equations (temperature profiles):

Figure from [McDonald & Torrilhon, JCP (2013)]:



$Ma = 2.0$

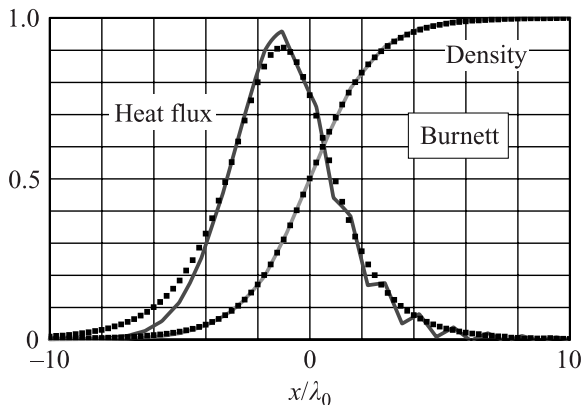


$Ma = 4.0$

Shock structure for moment systems

Burnett equations (Mach number 2.0):

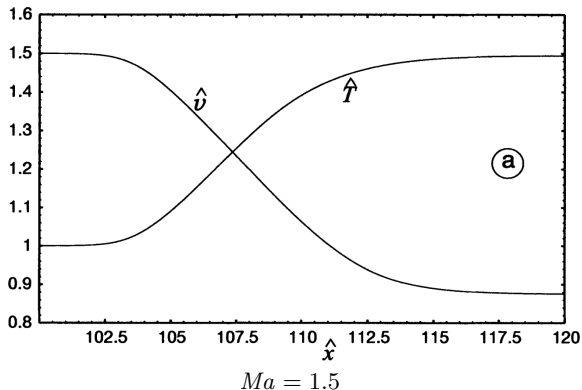
Figure from [Torrilhon & Struchtrup, JFM (2004)]:



Shock structure for moment systems

Grad's 13-moment equations:

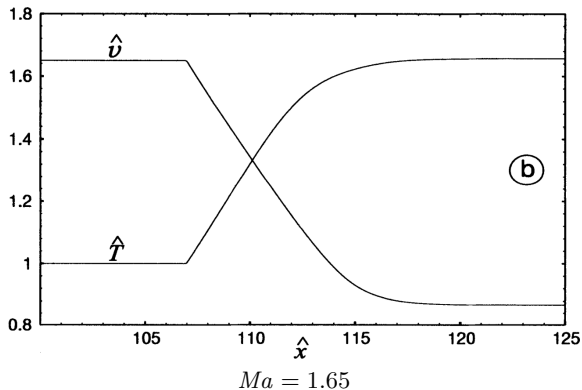
Figure from [Müller & Ruggeri, *Rational Extended Thermodynamics* (1998)]:



Shock structure for moment systems

Grad's 13-moment equations:

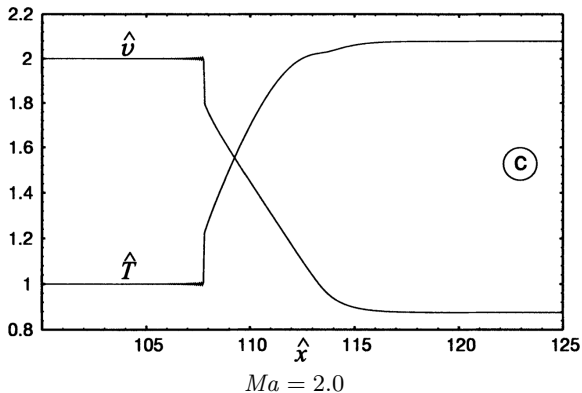
Figure from [Müller & Ruggeri, *Rational Extended Thermodynamics* (1998)]:



Shock structure for moment systems

Grad's 13-moment equations:

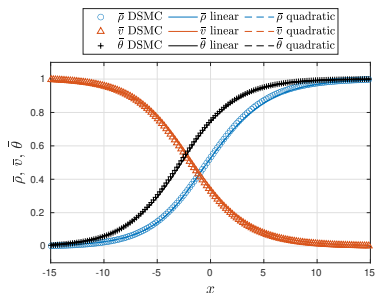
Figure from [Müller & Ruggeri, *Rational Extended Thermodynamics* (1998)]:



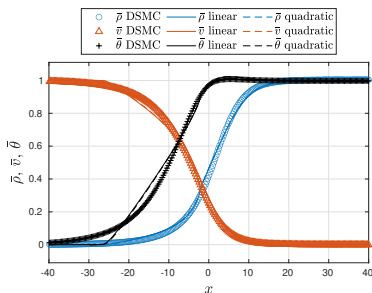
Shock structure for moment systems

Regularized 13-moment equations:

Figure from [Cai & Wang, JFM (2020)]:



$Ma = 1.55$

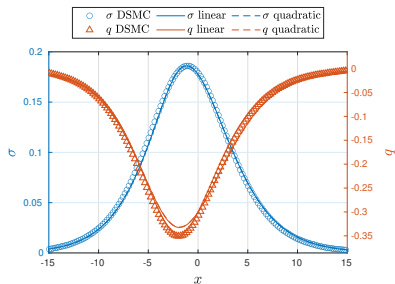


$Ma = 9.0$

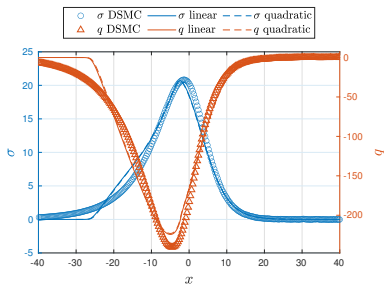
Shock structure for moment systems

Regularized 13-moment equations:

Figure from [Cai & Wang, JFM (2020)]:



$Ma = 1.55$



$Ma = 9.0$

More topics

Topics not covered:

- ▶ Problems in the maximum entropy closure:
 - Non-convex domain of admissible solutions
 - large characteristic speeds
- ▶ Wall boundary conditions:
 - Failure of asymptotic expansion near the wall
 - Discontinuous distribution functions for moment methods
- ▶ Convergence theory of moment methods
 - Convergence of linear Grad's moment methods
 - Divergence for the nonlinear Grad's moment methods
- ▶ Novel methods for the moment closure
 - Quadrature-based moment methods [R. Fox et al.]
 - Entropic quadrature closure [Böhmer & Torrilhon, JCP (2020)]
 - Machine learning based approach
- ▶ and many more...

Thank you for your attention!

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