

# High Pressure Multicomponent Fluids

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**EMS-TAG Mixtures : Modeling, analysis and computing**



**Kickoff Meeting, Praha 2025**

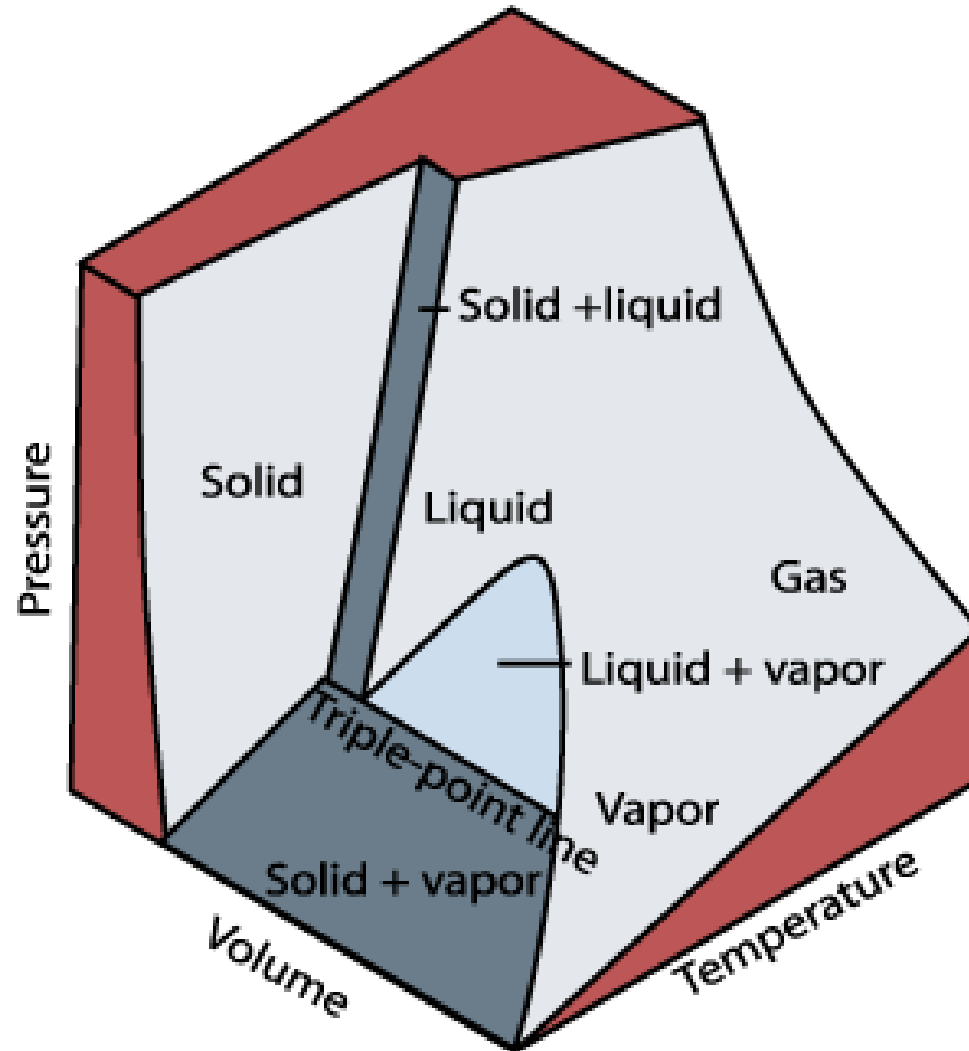
# HIGH PRESSURE MULTICOMPONENT FLUIDS

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- 2 High pressure fluid model
- 3 Existence of strong solutions
- 4 Thermodynamics from pressure laws
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- 6 Numerical experiments with strained flows
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# **1 Introduction**

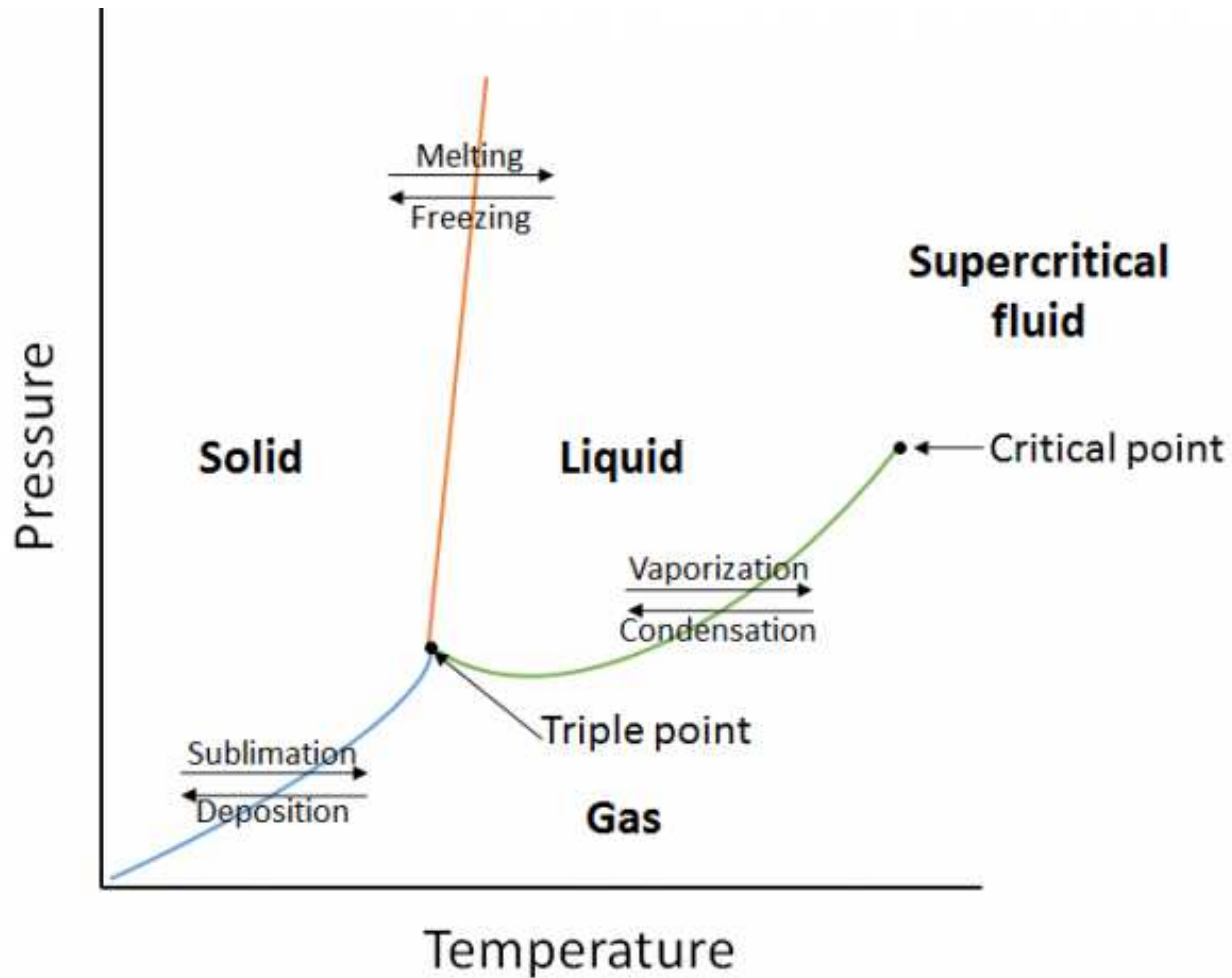
## High pressure fluids (1)

- Thermodynamic equilibrium surface for a single species



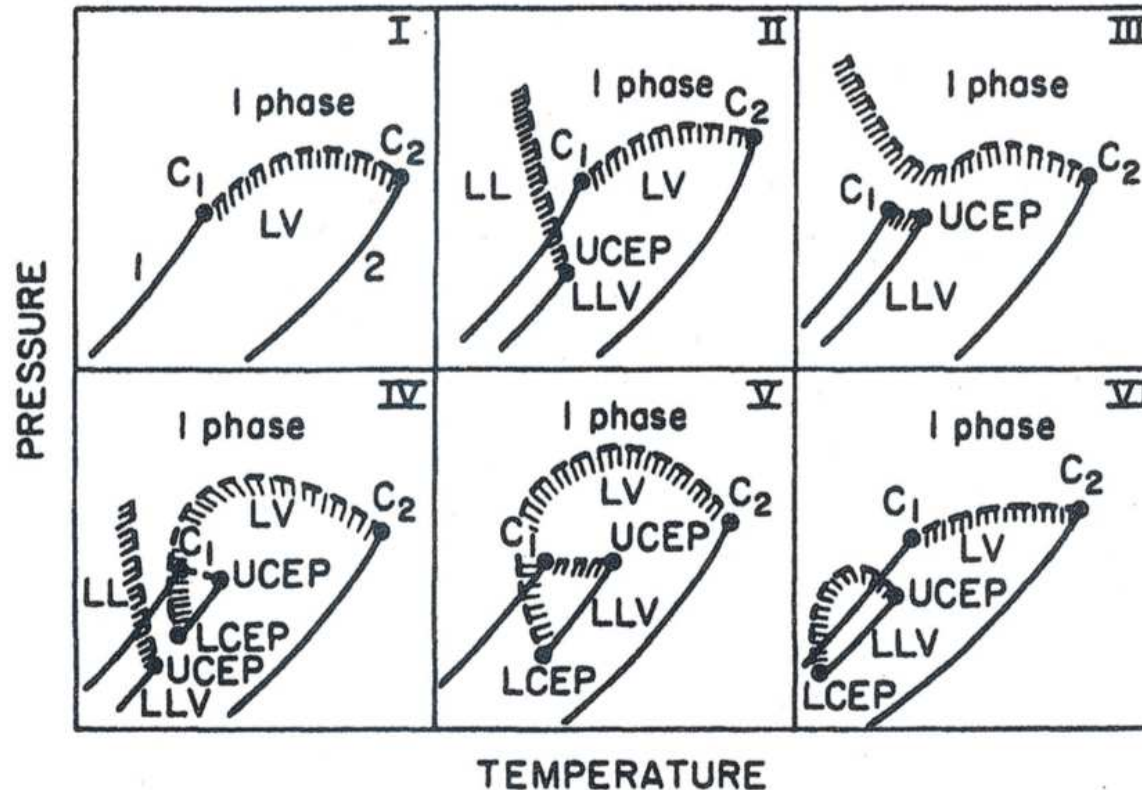
## High pressure fluids (2)

- Projection onto the  $(T, p)$  plane



## High pressure fluids (3)

- $(T, p)$  projection for binary mixtures (Van Konynenburg and Scott)



**Figure 12-6** Six types of phase behavior in binary fluid systems. C = critical point; L = liquid; V = vapor; UCEP = upper critical end point; LCEP = lower critical end point. Dashed curves are critical lines and hatching marks heterogeneous regions.

## High pressure fluids (4)

- **Applications**

Ariane rocket Vulcain engine

Coal Power plants

Extraction (supercritical CO<sub>2</sub>)

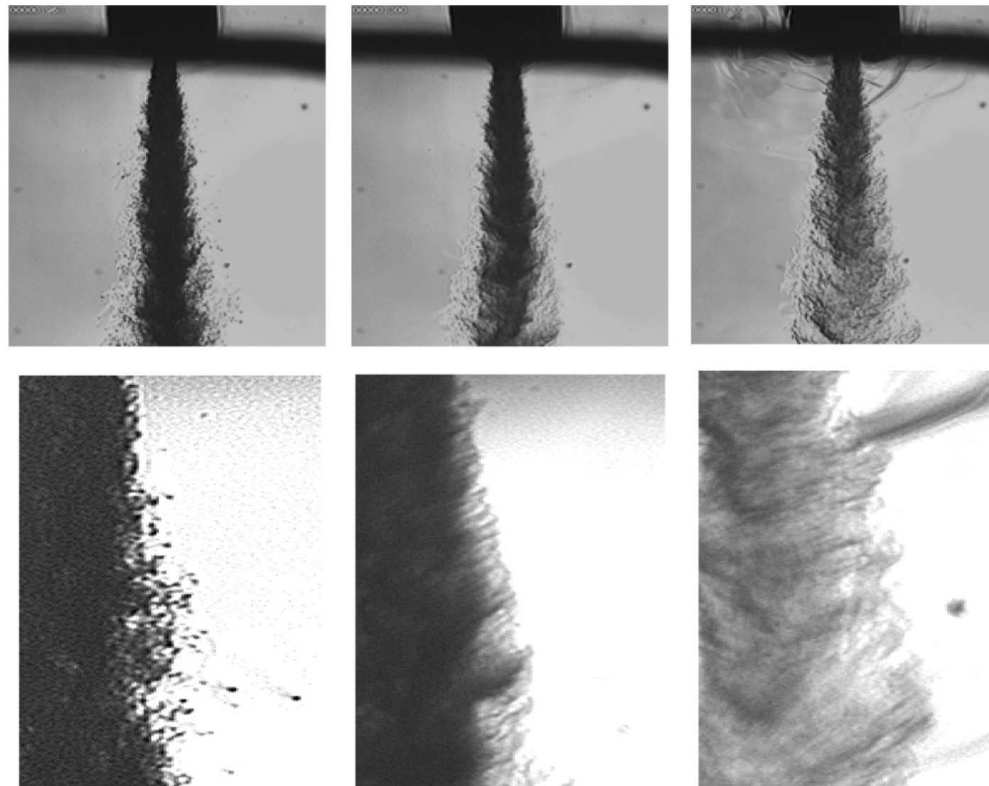
Depollution (supercritical CO<sub>2</sub> and H<sub>2</sub>O)





## High pressure fluids (5)

- Cryogenic liquid  $N_2$  at 99-110 K jets into gaseous  $N_2$  at 300 K



(a)  
Pr=0.91  
Re = 75,281

(b)  
Pr=1.22  
Re = 66,609

(c)  
Pr=2.71  
Re = 42,830



## **2 High Pressure Multicomponent Fluid Model**

## High pressure multicomponent fluid models (0)

- **Kinetic theory of dense gases**

Enskog (1922), Thorne (Unpublished), Hirschfelder, Curtiss and Bird (1954)

Chapman and Cowling (1970), Ferziger and Kaper (1972)

Bajaras, Garcia-Colin and Piña (1973), Van Beijeren and Ernst (1973)

Kurochkin, Makarenko and Tirskii (1984)

- **Statistical mechanics**

Irving and Kirkwood (1950), Bearman and Kirkwood (1958), Mori (1958)

- **Thermodynamics of irreversible processes, statistical thermodynamics**

Marcelin (1910), Meixner (1943), Prigogine (1947), de Groot and Mazur (1984), Keizer (1987)

## High pressure multicomponent fluid models (1)

- Multicomponent diffuse interface fluid model**

$$\partial_t \rho_i + \nabla \cdot (\rho_i \mathbf{v}) + \nabla \cdot \mathcal{F}_i = m_i \omega_i \quad i \in \mathfrak{S} = \{1, \dots, n_s\}$$

$$\partial_t (\rho \mathbf{v}) + \nabla \cdot (\rho \mathbf{v} \otimes \mathbf{v}) + \nabla \cdot \mathcal{P} = 0$$

$$\partial_t \left( \mathcal{E} + \frac{1}{2} \rho |\mathbf{v}|^2 \right) + \nabla \cdot \left( \mathbf{v} \left( \mathcal{E} + \frac{1}{2} \rho |\mathbf{v}|^2 \right) \right) + \nabla \cdot (\mathcal{Q} + \mathcal{P} \cdot \mathbf{v}) = 0$$

- Multicomponent fluxes**

$$\mathcal{P} = p \mathbf{I} + \kappa \nabla \rho \otimes \nabla \rho - \rho \nabla \cdot (\kappa \nabla \rho) \mathbf{I} + \mathcal{P}^d, \quad \mathcal{Q} = \kappa \rho \nabla \rho \nabla \cdot \mathbf{v} + \mathcal{F}_e$$

$$\mathcal{P}^d = -\nu \nabla \cdot \mathbf{v} \mathbf{I} - \eta \left( \nabla \mathbf{v} + \nabla \mathbf{v}^t - \frac{2}{d} \nabla \cdot \mathbf{v} \mathbf{I} \right)$$

$$\mathcal{F}_i = - \sum_{j \in \mathfrak{S}} L_{ij} \nabla \left( \frac{g_j}{T} \right) - L_{ie} \nabla \left( \frac{-1}{T} \right) \quad i \in \mathfrak{S}$$

$$\mathcal{F}_e = - \sum_{i \in \mathfrak{S}} L_{ei} \nabla \left( \frac{g_i}{T} \right) - L_{ee} \nabla \left( \frac{-1}{T} \right)$$

## High pressure multicomponent fluid models (2)

- Extended thermodynamics

$$\mathcal{F} = \mathcal{F}^{\text{cl}}(\rho_1, \dots, \rho_{n_s}, T) + \frac{1}{2} \kappa |\nabla \rho|^2 \quad \mathcal{S} = \mathcal{S}^{\text{cl}}(\rho_1, \dots, \rho_{n_s}, T) - \frac{1}{2} \partial_T \kappa |\nabla \rho|^2$$

$$p = p^{\text{cl}}(\rho_1, \dots, \rho_{n_s}, T) - \frac{1}{2} \kappa |\nabla \rho|^2 \quad g_i = g_i^{\text{cl}}(\rho_1, \dots, \rho_{n_s}, T) \quad i \in \mathfrak{S}$$

$$\mathcal{E} = \mathcal{E}^{\text{cl}}(\rho_1, \dots, \rho_{n_s}, T) + \frac{1}{2} (\kappa - T \partial_T \kappa) |\nabla \rho|^2 \quad \kappa = \kappa(T)$$

- Gibbs relation

$$T d\mathcal{S} = d\mathcal{E} - \sum_{i \in \mathfrak{S}} g_i d\rho_i - \kappa \nabla \rho \cdot d\nabla \rho$$

## High pressure multicomponent fluid models (3)

- **Thermodynamics** :  $\mathcal{E}^{\text{cl}}, p^{\text{cl}}, \mathcal{S}^{\text{cl}}$  functions of  $Z = (\rho_1, \dots, \rho_{n_s}, T)^t$  with

( $\mathcal{T}_0$ )  $\mathcal{E}^{\text{cl}}, p^{\text{cl}}, \mathcal{S}^{\text{cl}}$  are  $C^\gamma(\mathcal{O}_Z)$ ,  $\mathcal{O}_Z \subset (0, \infty)^{n_s+1}$  nonempty open connected

( $\mathcal{T}_1$ )  $T d\mathcal{S}^{\text{cl}} = d\mathcal{E}^{\text{cl}} - \sum_{i \in \mathfrak{S}} g_i^{\text{cl}} d\rho_i$  with  $g_k^{\text{cl}} = \partial_{\rho_k} \mathcal{E}^{\text{cl}} - T \partial_{\rho_k} \mathcal{S}^{\text{cl}}$  and  $\mathcal{G}^{\text{cl}} = \sum_{i \in \mathfrak{S}} \rho_i g_i^{\text{cl}}$

( $\mathcal{T}_2$ ) For any  $(y_1, \dots, y_{n_s}, T) \in (0, \infty)^{n_s+1}$  with  $\sum_{i \in \mathfrak{S}} y_i = 1 \quad \exists \rho_m > 0$   
 $(\rho y_1, \dots, \rho y_{n_s}, T)^t \in \mathcal{O}_Z$  for  $0 < \rho < \rho_m$  and

$$\lim_{\rho \rightarrow 0} (\mathcal{E}^{\text{cl}} - \mathcal{E}^{\text{id}}) / \rho = 0 \quad \lim_{\rho \rightarrow 0} (p^{\text{cl}} - p^{\text{id}}) / \rho = 0 \quad \lim_{\rho \rightarrow 0} (\mathcal{S}^{\text{cl}} - \mathcal{S}^{\text{id}}) / \rho = 0$$

( $\mathcal{T}_3$ )  $\mathcal{O}_Z$  is increasing with  $T$  and  $\partial_T \mathcal{E}^{\text{cl}} > 0$

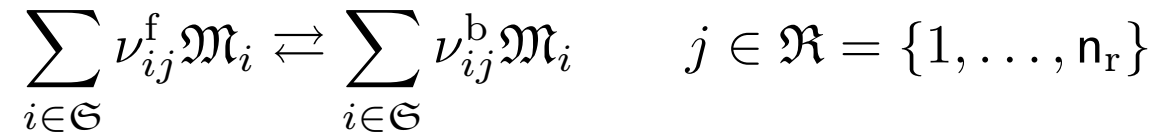
- **The matrix  $\Lambda = (\Lambda_{ij})_{i,j \in \mathfrak{S}}$  associated with stability**

$$Z \mapsto X = (\rho_1, \dots, \rho_{n_s}, \mathcal{E}^{\text{cl}})^t \quad C^\gamma \text{ diffeomorphism} \quad \Lambda_{ij} = \Lambda_{ij}^{\text{cl}} = \partial_{\rho_j} g_i / T$$

$$\partial_{XX}^2 \mathcal{S}^{\text{cl}} \text{ negative definite} \iff \partial_T \mathcal{E}^{\text{cl}} > 0 \text{ and } \Lambda \text{ positive definite}$$

## High pressure multicomponent fluid models (4)

- Complex chemistry



- Reduced chemical potential  $\mu_i = m_i g_i / RT$

$$\nu_j^f = \begin{pmatrix} \nu_{1j}^f \\ \vdots \\ \nu_{n_s j}^f \end{pmatrix} \quad \nu_j^b = \begin{pmatrix} \nu_{1j}^b \\ \vdots \\ \nu_{n_s j}^b \end{pmatrix} \quad \mu = \begin{pmatrix} \mu_1 \\ \vdots \\ \mu_{n_s} \end{pmatrix} \quad \omega = \begin{pmatrix} \omega_1 \\ \vdots \\ \omega_{n_s} \end{pmatrix} \quad \mathbf{a}_l = \begin{pmatrix} \mathbf{a}_{1l} \\ \vdots \\ \mathbf{a}_{n_s l} \end{pmatrix}$$

- Atom and mass conservation

$$\mathfrak{A} = \{1, \dots, n^a\} \quad \mathbf{m} = (m_1, \dots, m_{n_s})^t \quad \mathbf{m} = \sum_{l \in \mathfrak{A}} \tilde{m}_l \mathbf{a}_l$$

$$\langle \nu_j, \mathbf{a}_l \rangle = 0, \quad j \in \mathfrak{R}, \quad l \in \mathfrak{A}, \quad \langle \nu_j, \mathbf{m} \rangle = 0$$

## Multicomponent Diffuse Interface Fluids (5)

- Marcelin's production rates

$$\nu_j = \nu_j^b - \nu_j^f \quad \omega = \sum_{j \in \mathfrak{X}} \nu_j \tau_j \quad \tau_j = \mathcal{K}_j (\exp \langle \nu_j^f, \mu \rangle - \exp \langle \nu_j^b, \mu \rangle)$$

- Activity and generalized mass action law

$$\mu_i^{\text{id}} = \mu_i^{\text{u,id}}(T) + \log \gamma_i^{\text{id}} \quad \gamma_i^{\text{id}} = \frac{\rho_i^{\text{id}}}{m_i} \quad a_i = \tilde{a}_i \gamma_i^{\text{id}}$$

$$\mu_i = \mu_i^{\text{u,id}}(T) + \log a_i, \quad \tau_j = \mathcal{K}_j^f \prod_{i \in \mathfrak{S}} a_i^{\nu_{ij}^f} - \mathcal{K}_j^b \prod_{i \in \mathfrak{S}} a_i^{\nu_{ij}^b}$$



## Multicomponent Diffuse Interface Fluids (6)

- The Matrix  $L$**

$$L = \begin{pmatrix} L_{11} & \cdots & L_{1n_s} & L_{1e} \\ \vdots & \ddots & \vdots & \vdots \\ L_{n_s 1} & \cdots & L_{n_s n_s} & L_{n_s e} \\ L_{e1} & \cdots & L_{en_s} & L_{ee} \end{pmatrix} \quad v = \frac{1}{T} \begin{pmatrix} g_1 \\ \vdots \\ g_{n_s} \\ -1 \end{pmatrix} \quad \mathcal{F} = \begin{pmatrix} \mathcal{F}_1 \\ \vdots \\ \mathcal{F}_{n_s} \\ \mathcal{F}_e \end{pmatrix} \quad \mathcal{F} = -L \nabla v$$

- Properties of the transport coefficients**

**(Tr<sub>1</sub>)**  $L, \eta, \mathbf{v}$  are  $C^\gamma$  functions of  $Z \in \mathcal{O}_Z$

**(Tr<sub>2</sub>)** The matrix  $L = (L_{ij})_{1 \leq i, j \leq n_s + 1}$  is symmetric positive semi-definite with  $N(L) = \mathbb{R}(\mathbb{1}, 0)^t$  where  $\mathbb{1} = (1, \dots, 1)^t \in \mathbb{R}^{n_s}$

**(Tr<sub>3</sub>)**  $\eta > 0$   $\mathbf{v} \geq 0$  and  $\mathbf{v} > 0$  if  $d = 1$

## Multicomponent Diffuse Interface Fluids (7)

- Entropy balance

$$\partial_t \mathcal{S} + \nabla \cdot (\mathcal{S} \mathbf{v}) + \nabla \cdot \left( - \sum_{i \in \mathfrak{S}} \frac{g_i}{T} \mathcal{F}_i + \frac{1}{T} \mathcal{F}_e \right) = \mathfrak{v}_\nabla + \mathfrak{v}_\omega$$

$$\mathfrak{v}_\nabla = - \sum_{i \in \mathfrak{S}} \nabla \left( \frac{g_i}{T} \right) \cdot \mathcal{F}_i - \nabla \left( \frac{1}{T} \right) \cdot \mathcal{F}_e - \frac{1}{T} \nabla \mathbf{v} : \mathcal{P}^d \quad \mathfrak{v}_\omega = - \sum_{i \in \mathfrak{S}} \frac{g_i m_i \omega_i}{T}$$

- Nonnegative entropy production

$$\mathfrak{v}_\nabla = \langle L \nabla \mathbf{v}, \nabla \mathbf{v} \rangle + \frac{\kappa}{T} (\nabla \cdot \mathbf{v})^2 + \frac{\eta}{2T} \left| \nabla \mathbf{v} + \nabla \mathbf{v}^t - \frac{2}{d} \nabla \cdot \mathbf{v} \mathbf{I} \right|^2,$$

$$\mathfrak{v}_\omega = \sum_{j \in \mathfrak{R}} R \mathcal{K}_j \left( \langle \nu_j^f, \mu \rangle - \langle \nu_j^b, \mu \rangle \right) \left( \exp \langle \nu_j^f, \mu \rangle - \exp \langle \nu_j^b, \mu \rangle \right)$$

## **3 Existence of Strong Solutions**

## Multicomponent Augmented System (1)

- Extra unknown  $\mathbf{w} = \nabla \rho$

$$\partial_t \mathbf{w} + \sum_{i \in \mathcal{D}} \partial_i (\mathbf{w} v_i + \rho \nabla v_i) = 0 \quad \mathcal{D} = \{1, \dots, d\}$$

- Augmented unknowns

$$\mathbf{u} = \left( \rho_1, \dots, \rho_{n_s}, \mathbf{w}, \rho \mathbf{v}, \mathcal{E} + \frac{1}{2} \rho |\mathbf{v}|^2 \right)^t \quad \mathbf{z} = \left( \rho_1, \dots, \rho_{n_s}, \mathbf{w}, \mathbf{v}, T \right)^t$$

- New thermodynamic functions

$$\mathcal{E} = \mathcal{E}^{\text{cl}} + \frac{1}{2} (\kappa - T \partial_T \kappa) |\mathbf{w}|^2 \quad \mathcal{S} = \mathcal{S}^{\text{cl}} - \frac{1}{2} \partial_T \kappa |\mathbf{w}|^2$$

$$p = p^{\text{cl}} - \frac{1}{2} \kappa |\mathbf{w}|^2 \quad g_k = g_k^{\text{cl}} \quad k \in \mathfrak{S}$$

## Multicomponent Augmented System (2)

- **Thermodynamic functions**

**(H<sub>1</sub>)**  $\mathcal{E}, p, \mathcal{S}$  are  $C^\gamma$  functions of  $\mathbf{z} \in \mathcal{O}_z \subset (0, \infty)^{n_s} \times \mathbb{R}^d \times \mathbb{R}^d \times (0, \infty)$   
 $\mathcal{O}_z$  open set,  $\kappa = \kappa(T)$  is  $C^{\gamma+1}$  function of temperature  $T$

If  $(\rho_1, \dots, \rho_{n_s}, T)^t \in \mathcal{O}_z$ ,  $(\rho_1, \dots, \rho_{n_s}, 0, 0, T)^t \in \mathcal{O}_z$  and If  
 $(\rho_1, \dots, \rho_{n_s}, \mathbf{w}, \mathbf{v}, T)^t \in \mathcal{O}_z$ ,  $(\rho_1, \dots, \rho_{n_s}, T)^t \in \mathcal{O}_z$

**(H<sub>2</sub>)**  $\mathcal{G} = \mathcal{E} + p - T\mathcal{S} = \sum_{i \in \mathcal{S}} \rho_i g_i$   $T d\mathcal{S} = d\mathcal{E} - \sum_{i \in \mathcal{S}} g_i d\rho_i - \kappa \mathbf{w} \cdot d\mathbf{w}$

**(H<sub>3</sub>)** The open set  $\mathcal{O}_z$  is increasing with temperature  $T$  and  $\partial_T \mathcal{E} > 0$

**(H<sub>4</sub>)** The capillarity coefficient is positive  $\kappa > 0$  over  $\mathcal{O}_z$

**(H<sub>5</sub>)** The coefficients  $\mathbf{v}, \eta$ , and the matrix  $L$  are  $C^\gamma$  functions over  $\mathcal{O}_z$

We have  $\eta > 0$ ,  $\mathbf{v} \geq 0$ ,  $\mathbf{v} + \eta(1 - \frac{2}{d}) > 0$ ,  $L$  is symmetric positive semi-definite and  $N(L) = \mathbb{R}(1, \dots, 1, 0, 0, 0, 0)^t$ .

## Multicomponent Augmented System (3)

- **Thermodynamic functions**

**(H<sub>6</sub>)**  $(\rho_1, \dots, \rho_{n_s}, T) \mapsto \left(\rho, \frac{g_2 - g_1}{T}, \dots, \frac{g_{n_s} - g_1}{T}, T\right)^t$  is globally invertible.

**(H<sub>7</sub>)** There exists  $\delta > 0$  such that the eigenvalues  $\lambda_1, \dots, \lambda_{n_s}$  of  $\Lambda$  satisfy  $\lambda_i \geq \delta$  for  $i \geq 2$ .

**(H<sub>8</sub>)** Atom conservation  $\langle \nu_j, \mathbf{a}_l \rangle = 0$  for  $j \in \mathfrak{R}, l \in \mathfrak{A}$  and  $m = \sum_{l \in \mathfrak{A}} \tilde{m}_l \mathbf{a}_l$ .

**(H<sub>9</sub>)** The rate constants  $\mathcal{K}_j, j \in \mathfrak{R}$ , are  $C^\gamma$  positive functions of  $T > 0$ .

## Multicomponent Augmented System (4)

**Lemma 1.** *Assuming (H<sub>1</sub>)-(H<sub>2</sub>) and that  $z \mapsto u$  is locally invertible then*

$$\partial_{uu}^2 \mathcal{S} \text{ negative definite} \iff \partial_T \mathcal{E} > 0 \quad \det(\Lambda) > 0 \quad \text{and} \quad \varkappa > 0$$

**Lemma 2.** *Assuming (H<sub>1</sub>)-(H<sub>3</sub>) then the map  $z \mapsto u$  is a  $C^\gamma$  diffeomorphism from the open set  $\mathcal{O}_z$  onto an open set  $\mathcal{O}_u$ .*

**Lemma 3.** *Assuming (H<sub>1</sub>),  $\gamma$  given smooth positive function, and  $\delta > 0$  given there exists a  $C^{\gamma-1}$  function  $m$  such that  $m \geq 0$*

$$m + \gamma \det \Lambda > 0$$

*and  $m = 0$  if  $\gamma \det \Lambda \geq \delta$ .*



## Multicomponent Augmented System (5)

- Augmented entropic variable

$$\sigma = -\mathcal{S} \quad \mathbf{v} = (\partial_{\mathbf{u}}\sigma)^t = \frac{1}{T} \left( g_1 - \frac{1}{2}|\mathbf{v}|^2, \dots, g_{n_s} - \frac{1}{2}|\mathbf{v}|^2, \kappa \mathbf{w}, \mathbf{v}, -1 \right)^t$$

- Stable points

$$\mathcal{O}_z^{\text{st}} = \{ \mathbf{z} \in \mathcal{O}_z \mid \Lambda > 0 \} = \{ \mathbf{z} \in \mathcal{O}_z \mid \det(\Lambda) > 0 \}$$

$\mathbf{u} \mapsto \mathbf{v}$  locally invertible around stable points with  $\Lambda > 0$

- Legendre transform  $\mathcal{L}$  of entropy

$$\mathcal{L} = \langle \mathbf{u}, \mathbf{v} \rangle - \sigma = \frac{1}{T} (p + \kappa |\mathbf{w}|^2) \quad \partial_{\mathbf{u}}\sigma = \mathbf{v}^t \quad \partial_{\mathbf{v}}\mathcal{L} = \mathbf{u}^t$$

- Convective fluxes

$$\mathbf{F}_i = (\partial_{\mathbf{v}}(\mathcal{L}v_i))^t \quad \mathcal{L}_i = \mathcal{L}v_i$$

## Multicomponent Augmented System (6)

- New augmented form

$$\partial_t \mathbf{u} + \sum_{i \in \mathcal{D}} \partial_i (\mathbf{F}_i + \mathbf{F}_i^{\text{d}} + \mathbf{F}_i^{\text{c}}) = \Omega$$

- Augmented fluxes in the  $i$ th direction

$$\mathbf{F}_i = \left( \rho_1 v_i, \dots, \rho_{n_s} v_i, \boldsymbol{w} v_i, \rho \boldsymbol{v} v_i + (p + \kappa |\boldsymbol{w}|^2) \mathbf{e}_i, (\mathcal{E} + \frac{1}{2} \rho |\boldsymbol{v}|^2 + p + \kappa |\boldsymbol{w}|^2) v_i \right)^t$$

$$\mathbf{F}_i^{\text{d}} = \left( \mathcal{F}_{1i}, \dots, \mathcal{F}_{n_s i}, 0_{d,1}, \mathcal{P}_i^{\text{d}}, \mathcal{F}_{ei} + \sum_{j \in \mathcal{D}} \mathcal{P}_{ij}^{\text{d}} v_j \right)^t \quad \mathcal{P}_i^{\text{d}} = (\mathcal{P}_{1i}^{\text{d}}, \dots, \mathcal{P}_{di}^{\text{d}})^t$$

$$\mathbf{F}_i^{\text{c}} = \left( 0, \dots, 0, \rho \nabla v_i, -\rho \nabla (\kappa w_i), \rho \kappa \boldsymbol{w} \cdot \nabla v_i - \rho \boldsymbol{v} \cdot \nabla (\kappa w_i) \right)^t$$

$$\Omega = \left( m_1 \omega_1, \dots, m_{n_s} \omega_{n_s}, 0, 0, 0 \right)^t$$

- Similar equivalence of both formulations

## Multicomponent Augmented System (7)

- Convective, dissipative and capillary matrices

$$A_i = \partial_u F_i \quad F_i^d = - \sum_{j \in \mathcal{D}} B_{ij}^d \partial_j u \quad F_i^c = - \sum_{j \in \mathcal{D}} B_{ij}^c \partial_j u, \quad i \in \mathcal{D}$$

- Quasilinear form

$$\partial_t u + \sum_{i \in \mathcal{D}} A_i(u) \partial_i u - \sum_{i,j \in \mathcal{D}} \partial_i (B_{ij}^d(u) \partial_j u) - \sum_{i,j \in \mathcal{D}} \partial_i (B_{ij}^c(u) \partial_j u) = \Omega(u)$$

$A_i$ ,  $B_{ij}^d$ , and  $B_{ij}^c$ , for  $i, j \in \mathcal{D}$ , have at least regularity  $C^{\gamma-1}$  over  $\mathcal{O}_u$

- Symmetrization

Structure of the system of equations plus existence results

## Symmetrized Multicomponent Augmented System (1)

- **Entropic symmetrization for stable points  $\mathbf{u} = \mathbf{u}(\mathbf{v})$**

$$\text{Entropic variable } (\partial_{\mathbf{u}}\sigma)^t = \frac{1}{T} \left( g_1 - \frac{1}{2}|\mathbf{v}|^2, \dots, g_{n_s} - \frac{1}{2}|\mathbf{v}|^2, \kappa \mathbf{w}, \mathbf{v}, -1 \right)^t$$

$$\tilde{\mathbf{A}}_0(\mathbf{v})\partial_t \mathbf{v} + \sum_{i \in \mathcal{D}} \tilde{\mathbf{A}}_i(\mathbf{v})\partial_i \mathbf{v} - \sum_{i, j \in \mathcal{D}} \partial_i (\tilde{\mathbf{B}}_{ij}^d(\mathbf{v})\partial_j \mathbf{v}) - \sum_{i, j \in \mathcal{D}} \partial_i (\tilde{\mathbf{B}}_{ij}^c(\mathbf{v})\partial_j \mathbf{v}) = \tilde{\mathbf{\Omega}}(\mathbf{v})$$

$$\tilde{\mathbf{A}}_0 = \partial_{\mathbf{v}} \mathbf{u} \quad \tilde{\mathbf{A}}_i = \mathbf{A}_i \partial_{\mathbf{v}} \mathbf{u} \quad \tilde{\mathbf{B}}_{ij}^d = \mathbf{B}_{ij}^d \partial_{\mathbf{v}} \mathbf{u} \quad \tilde{\mathbf{B}}_{ij}^c = \mathbf{B}_{ij}^c \partial_{\mathbf{v}} \mathbf{u} \quad \tilde{\mathbf{\Omega}} = \mathbf{\Omega} \quad \det \tilde{\mathbf{A}}_0 = \frac{\rho^3 T^8}{\kappa^3} \frac{\partial_T \mathcal{E}}{\det \Lambda}$$

- **Structure of entropic symmetrized system**

$$\tilde{\mathbf{A}}_0 \text{ symmetric positive definite for stable points} \quad \tilde{\mathbf{A}}_i \text{ symmetric for } i \in \mathcal{D}$$

$$(\tilde{\mathbf{B}}_{ij}^d)^t = \tilde{\mathbf{B}}_{ji}^d \quad \sum_{i, j \in \mathcal{D}} \xi_i \xi_j \tilde{\mathbf{B}}_{ij}^d \text{ positive semi definite} \quad (\tilde{\mathbf{B}}_{ij}^c)^t = -\tilde{\mathbf{B}}_{ji}^c$$

The map  $\mathbf{u} \mapsto \mathbf{v}$  is generally not globally invertible

## Symmetrized Multicomponent Augmented System (2)

- Normal variable

$$\mathbf{w} = (\mathbf{w}_I, \mathbf{w}_{II})^t = \left( \rho, \mathbf{w}, \frac{g_2 - g_1}{T}, \dots, \frac{g_{n_s} - g_1}{T}, \mathbf{v}, T \right)^t$$

$$\mathbf{w}_I = (\rho, \mathbf{w})^t \quad \mathbf{w}_{II} = \left( \frac{g_2 - g_1}{T}, \dots, \frac{g_{n_s} - g_1}{T}, \mathbf{v}, T \right)^t$$

$$\mathbb{R}^n = \mathbb{R}^{n_I} \times \mathbb{R}^{n_{II}} \quad n = n_I + n_{II} \quad n_I = d + 1 \quad n_{II} = n_s + d$$

$z \rightarrow w$  diffeomorphism from  $\mathcal{O}_z$  onto  $\mathcal{O}_w$  and  $u \rightarrow w$  from  $\mathcal{O}_u$  onto  $\mathcal{O}_w$

- Notation for more general systems

$$\mathbf{w}_I = (\mathbf{w}_{I'}, \mathbf{w}_{I''})^t \quad \mathbf{w}_{I'} = \rho \quad \mathbf{w}_{I''} = \mathbf{w} \quad \nabla \mathbf{w}_{I'} = \mathbf{w}_{I''} \quad \mathbf{w}_r = (\mathbf{w}_{I'}, \mathbf{w}_{II})^t$$

- Normal form

$u = u(w)$  and multiplication on the left by  $(\partial_w \mathbf{v})^t$

Add  $(\partial_t \rho + \nabla \cdot (\rho \mathbf{v})) \times m$  to the first equation

## Symmetrized Multicomponent Augmented System (3)

- Normal form

$$\bar{A}_0(w)\partial_t w + \sum_{i \in \mathcal{D}} \bar{A}_i(w)\partial_i w - \sum_{i,j \in \mathcal{D}} \bar{B}_{ij}^d(w)\partial_i \partial_j w - \sum_{i,j \in \mathcal{D}} \bar{B}_{ij}^c(w)\partial_i \partial_j w = h(w, \nabla w)$$

- Properties of the normal form

$\bar{A}_0 = \text{diag}(\bar{A}_0^{I,I}, \bar{A}_0^{II,II})$  symmetric positive definite       $\bar{A}_i$  symmetric for  $i \in \mathcal{D}$

$(\bar{B}_{ij}^d)^t = \bar{B}_{ji}^d$      $\bar{B}_{ij}^d = \text{diag}(0, \bar{B}_{ij}^{d,II,II})$      $\bar{B}^{d,II,II} = \sum_{i,j \in \mathcal{D}} \xi_i \xi_j \bar{B}_{ij}^{d,II,II}$  positive definite

$(\bar{B}_{ij}^c)^t = -\bar{B}_{ji}^c$      $\bar{B}_{ij}^{c,I,I} = 0$      $\bar{B}_{ij}^{c,I,II}, \bar{B}_{ij}^{c,II,I}, \bar{A}_0^{II,II}$  depend on  $w_r = (w_I, w_{II})^t$

$$h = (h_I, h_{II})^t \quad h_I = \left( -m\rho \nabla \cdot v, -\frac{\kappa}{T} \sum_{i \in \mathcal{D}} w_i \nabla v_i \right)^t \quad h_{II} = h_{II}(w, \nabla w)$$

Coefficients are at least  $C^{\gamma-2}$       Explicit calculations (formally singular)

Chemical terms included in  $h_{II}$  for local existence results

## Symmetrized Multicomponent Augmented System (4)

- Gradient constraint for nonlinear equations

Natural equation for  $w - \nabla \rho$

$$\partial_t(w - \nabla \rho) + v \cdot \nabla(w - \nabla \rho) + (w - \nabla \rho) \nabla \cdot v + (\nabla v)^t \cdot (w - \nabla \rho) = 0$$

If  $w$  is smooth enough,  $w_0 - \nabla \rho_0 = 0$  and  $w^* = 0$  then  $w - \nabla \rho = 0$

- Linearized equation with gradient constraint

$$\begin{aligned} \bar{A}_0(w) \partial_t \tilde{w} + \sum_{i \in \mathcal{D}} \bar{A}_i(w) \partial_i \tilde{w} - \sum_{i, j \in \mathcal{D}} \bar{B}_{ij}^d(w) \partial_i \partial_j \tilde{w} - \sum_{i, j \in \mathcal{D}} \bar{B}_{ij}^c(w) \partial_i \partial_j \tilde{w} = \\ \left( -m \rho \nabla \cdot \tilde{v}, - \sum_{i \in \mathcal{D}} \frac{\varkappa}{T} \tilde{w}_i \nabla v_i, h_{\text{II}}(w, \nabla w) \right)^t \end{aligned}$$

- Similar to the single species situation



## Symmetrized Multicomponent Augmented System (5)

- Linearized equation with gradient constraint

$$\begin{aligned} \bar{A}_0(\mathbf{w})\partial_t\tilde{\mathbf{w}} + \sum_{i\in\mathcal{D}}\bar{A}'_i(\mathbf{w})\partial_i\tilde{\mathbf{w}} - \sum_{i,j\in\mathcal{D}}\bar{B}^d_{ij}(\mathbf{w})\partial_i\partial_j\tilde{\mathbf{w}} - \sum_{i,j\in\mathcal{D}}\bar{B}^c_{ij}(\mathbf{w})\partial_i\partial_j\tilde{\mathbf{w}} \\ + \bar{L}(\mathbf{w}, \nabla\mathbf{w}_{\text{II}})\tilde{\mathbf{w}} = h'(\mathbf{w}, \nabla\mathbf{w}) = (0, h_{\text{II}}(\mathbf{w}, \nabla\mathbf{w}))^t \end{aligned}$$

$$\bar{A}'_i(\mathbf{w}) = \bar{A}_i(\mathbf{w}) + m\rho\mathbf{e}_1 \otimes \mathbf{e}_{d+1+i} \quad \bar{L}(\mathbf{w}, \nabla\mathbf{w}_{\text{II}}) = \sum_{i\in\mathcal{D}} \frac{\varkappa}{T} (0, \nabla v_i, 0_{1,n_{\text{I}}}, 0)^t \otimes \mathbf{e}_{i+1}$$

- Gradient constraint for linearized equations

Natural equation for  $\tilde{\mathbf{w}} - \nabla\tilde{\rho}$

$$\partial_t(\tilde{\mathbf{w}} - \nabla\tilde{\rho}) + \mathbf{v} \cdot \nabla(\tilde{\mathbf{w}} - \nabla\tilde{\rho}) + (\mathbf{w} - \nabla\rho) \nabla \cdot \tilde{\mathbf{v}} + \nabla\mathbf{v}^t \cdot (\tilde{\mathbf{w}} - \nabla\tilde{\rho}) = 0$$

If  $\mathbf{w}$  and  $\tilde{\mathbf{w}}$  are regular,  $\mathbf{w} - \nabla\rho = 0$ ,  $\tilde{\mathbf{w}}_0 - \nabla\tilde{\rho}_0 = 0$ ,  $\tilde{\mathbf{w}}^* = 0$  then  $\tilde{\mathbf{w}} - \nabla\tilde{\rho} = 0$

## Linearized Equations (1)

- Linearized equations

$$\bar{A}_0(w) \partial_t \tilde{w} + \sum_{i \in \mathcal{D}} \bar{A}'_i(w) \partial_i \tilde{w} - \sum_{i, j \in \mathcal{D}} \bar{B}_{ij}^d(w) \partial_i \partial_j \tilde{w} - \sum_{i, j \in \mathcal{D}} \bar{B}_{ij}^c(w) \partial_i \partial_j \tilde{w} + \bar{L}(w, \nabla w_r) \tilde{w} = f + g$$

- Assumptions on the coefficients

$\bar{A}_0 = \text{diag}(\bar{A}_0^{I,I}, \bar{A}_0^{II,II})$  symmetric positive definite block diagonal

$\bar{A}'_i$  are symmetric,  $(\bar{B}_{ij}^d)^t = \bar{B}_{ji}^d$ ,  $\bar{B}_{ij}^d = \text{diag}(0, \bar{B}_{ij}^{d,II,II})$

$\bar{B}^{d,II,II} = \sum_{i, j \in \mathcal{D}} \bar{B}_{ij}^{d,II,II} \xi_i \xi_j$  is positive definite for  $\xi \in \Sigma^{d-1}$

$(\bar{B}_{ij}^c)^t = -\bar{B}_{ji}^c$   $\bar{B}_{ij}^{c,I,I} = 0$   $\bar{A}_0^{II,II}$ ,  $\bar{B}_{ij}^{c,I,II}$ ,  $\bar{B}_{ij}^{c,II,I}$  only depend on  $w_r = (w_{I'}, w_{II})^t$

$\bar{L} = \text{diag}(\bar{L}^{I,I}, \bar{L}^{II,II})$   $\bar{L}^{I,I} = \mathcal{L}^{I,I}(w) \nabla w_r$   $\bar{L}^{II,II} = \mathcal{L}^{II,II}(w) \nabla w_r$

$\bar{A}_0$ ,  $\bar{A}'_i$ ,  $\bar{B}_{ij}^d$ ,  $\bar{B}_{ij}^c$ ,  $\mathcal{L}^{I,I}$ ,  $\mathcal{L}^{II,II}$  are  $C^{l+2}$  over  $\mathcal{O}_w$   $\bar{L}(w, \nabla w_r) \tilde{w}^* = 0$

## Linearized Equations (2)

- Assumptions on  $w$**

$$d \geq 1 \quad l \geq l_0 + 2 \text{ where } l_0 = [d/2] + 1 \quad 1 \leq l' \leq l$$

$w$  given function of  $(t, \mathbf{x})$  over  $[0, \bar{\tau}] \times \mathbb{R}^d$  with  $\bar{\tau} > 0$

$$\begin{cases} w_{\text{I}} - w_{\text{I}}^* \in C^0([0, \bar{\tau}], H^l) \cap C^1([0, \bar{\tau}], H^{l-2}) \\ w_{\text{II}} - w_{\text{II}}^* \in C^0([0, \bar{\tau}], H^l) \cap C^1([0, \bar{\tau}], H^{l-2}) \cap L^2((0, \bar{\tau}), H^{l+1}) \end{cases}$$

$$\mathcal{O}_0 \subset \bar{\mathcal{O}}_0 \subset \mathcal{O}_w, \quad 0 < a_1 < \text{dist}(\bar{\mathcal{O}}_0, \partial\mathcal{O}_w), \quad \mathcal{O}_1 = \{ w \in \mathcal{O}_w; \text{dist}(w, \bar{\mathcal{O}}_0) < a_1 \}$$

$$w_0(\mathbf{x}) = w(0, \mathbf{x}) \in \mathcal{O}_0, \quad w(t, \mathbf{x}) \in \mathcal{O}_1, \quad (t, \mathbf{x}) \in [0, \bar{\tau}] \times \mathbb{R}^d$$

- Assumptions on  $f$  and  $g$**

$$f \text{ and } g \text{ given functions of } (t, \mathbf{x}) \text{ over } [0, \bar{\tau}] \times \mathbb{R}^d \quad 1 \leq l' \leq l$$

$$f \in C^0([0, \bar{\tau}], H^{l'-1}) \cap L^1((0, \bar{\tau}), H^{l'}) \quad g \in C^0([0, \bar{\tau}], H^{l'-1}) \quad g_{\text{I}} = 0$$

## Linearized Equations (3)

- Assumptions on  $\tilde{w}$

$$\tilde{w}_I - \tilde{w}_I^* \in C^0([0, \bar{\tau}], H^{l'}) \cap C^1([0, \bar{\tau}], H^{l'-2}),$$

$$\tilde{w}_{II} - \tilde{w}_{II}^* \in C^0([0, \bar{\tau}], H^{l'}) \cap C^1([0, \bar{\tau}], H^{l'-2}) \cap L^2((0, \bar{\tau}), H^{l'+1}),$$

- Bounding quantities

$$M^2 = \sup_{0 \leq \tau \leq \bar{\tau}} |w(\tau) - w^*|_l^2, \quad M_1^2 = \int_0^{\bar{\tau}} |\partial_t w(\tau)|_{l-2}^2 d\tau, \quad M_r^2 = \int_0^{\bar{\tau}} |\nabla w_r(\tau)|_l^2 d\tau$$

- Linearized estimates for  $1 \leq l' \leq l$

There exists constants  $c_1(\mathcal{O}_1) \geq 1$  and  $c_2(\mathcal{O}_1, M) \geq 1$  increasing with  $M$  with

$$\sup_{0 \leq \tau \leq t} |\tilde{w}(\tau) - \tilde{w}^*|_{l'}^2 + \int_0^t |\tilde{w}_{II}(\tau) - \tilde{w}_{II}^*|_{l'+1}^2 d\tau \leq c_1^2 \exp(c_2(t + M_1\sqrt{t} + M_r\sqrt{t})) \times$$

$$\left( |\tilde{w}_0 - \tilde{w}^*|_{l'}^2 + c_2 \left\{ \int_0^t |f|_{l'} d\tau \right\}^2 + c_2 \int_0^t |g_{II}|_{l'-1}^2 d\tau \right)$$

## Existence Results for Diffuse Interface Models

- **Isothermal**

Hattori and Li (1996) Danchin and Desjardins (2001) Kotschote (2008)  
Bresch et al. (2003) (2019)

- **Euler-Korteweg**

Bresch et al. (2008) (2019) Benzoni et al. (2005) (2006) (2007)  
Donatelli et al. (2004) (2014) Tzavaras et al. (2018) (2017)

- **Full model**

Haspot (2009) Kotschote (2012) (2014)

- **Symmetrization for diffuse interface fluids**

Gavrilyuk and Gouin (2000) Kawashima et al. (2022)

## Existence of Strong Solutions (1)

- **Structural assumptions**

Augmented system in normal form with the gradient constraint

Linearized equations enforcing the gradient constraint

$$(\bar{A}'_i(\mathbf{w}) - \bar{A}_i(\mathbf{w})) \nabla \mathbf{w} + \bar{L}(\mathbf{w}, \nabla \mathbf{w}_r) \mathbf{w} + \mathbf{h}(\mathbf{w}, \nabla \mathbf{w}) = \mathbf{h}'(\mathbf{w}, \nabla \mathbf{w})$$

Right hand sides in the form

$$\mathbf{h}_I = \sum_{i \in \mathcal{D}} \bar{M}_i^I(\mathbf{w}) \partial_i \mathbf{w}_r + \sum_{i, j \in \mathcal{D}} \bar{M}_{ij}^{I, I}(\mathbf{w}) \partial_i \mathbf{w}_r \partial_j \mathbf{w}_r$$

$$\mathbf{h}_{II} = \sum_{i \in \mathcal{D}} \bar{M}_i^{II}(\mathbf{w}) \partial_i \mathbf{w} + \sum_{i, j \in \mathcal{D}} \bar{M}_{ij}^{II, II}(\mathbf{w}) \partial_i \mathbf{w} \partial_j \mathbf{w}$$

$\mathbf{w}_r$  is the more regular part  $\mathbf{w}_r = (\mathbf{w}_{I'}, \mathbf{w}_{II})^t$  of the normal variable

## Existence of Strong Solutions (2)

**Theorem 1.** *Let  $d \geq 1$ ,  $l \geq l_0 + 2$ ,  $l_0 = [d/2] + 1$ , and let  $b > 0$ .*

*Let  $\mathcal{O}_0 \subset \overline{\mathcal{O}}_0 \subset \mathcal{O}_w$ ,  $0 < a_1 < \text{dist}(\overline{\mathcal{O}}_0, \partial\mathcal{O}_w)$ ,  $\mathcal{O}_1 = \{w \in \mathcal{O}_w; \text{dist}(w, \overline{\mathcal{O}}_0) < a_1\}$ .*

*There exists  $\bar{\tau}(\mathcal{O}_1, b) > 0$  such that for any  $w_0$  with  $w_0 \in \mathcal{O}_0$ ,  $w_0 - w^* \in H^l$ ,  $w_{0I''} = \nabla w_{0I'}$  and*

$$|w_0 - w^*|_l^2 < b^2,$$

*there exists a unique local solution  $w$  with initial condition  $w(0, \mathbf{x}) = w_0(\mathbf{x})$ , such that  $w(t, \mathbf{x}) \in \mathcal{O}_1$  for  $(t, \mathbf{x}) \in [0, \bar{\tau}] \times \mathbb{R}^d$ ,  $w_{I''} = \nabla w_{I'}$ , and*

$$w_I - w_I^* \in C^0([0, \bar{\tau}], H^l) \cap C^1([0, \bar{\tau}], H^{l-2})$$

$$w_{II} - w_{II}^* \in C^0([0, \bar{\tau}], H^l) \cap C^1([0, \bar{\tau}], H^{l-2}) \cap L^2((0, \bar{\tau}), H^{l+1})$$

*Moreover, there exists  $c_{\text{loc}}(\mathcal{O}_1, b) \geq 1$  such that*

$$\sup_{0 \leq \tau \leq \bar{\tau}} |w(\tau) - w^*|_l^2 + \int_0^{\bar{\tau}} |w_{II}(\tau) - w_{II}^*|_{l+1}^2 d\tau \leq c_{\text{loc}}^2 |w_0 - w^*|_l^2.$$

## Existence of Strong Solutions (3)

- **Application to multicomponent diffuse interface fluids**

**Theorem 2.** *Let  $d \geq 1$ ,  $l \geq l_0 + 2$ , and  $b > 0$ . There exists  $\bar{\tau}(\mathcal{O}_1, b) > 0$  such that for any  $w_0$  with  $w_0 \in \overline{\mathcal{O}}_0$ ,  $w_0 - w^* \in H^l$ ,  $w_0 = \nabla \rho_0$  and  $|w_0 - w^*|_l^2 < b^2$  there exists a unique local solution  $w$  with  $w(0, \mathbf{x}) = w_0(\mathbf{x})$ ,  $w(t, \mathbf{x}) \in \mathcal{O}_1$ ,  $w = \nabla \rho$ , and*

$$\rho - \rho^* \in C^0([0, \bar{\tau}], H^{l+1}), \quad \rho_i - \rho_i^* \in C^0([0, \bar{\tau}], H^l),$$

$$\mathbf{v} - \mathbf{v}^*, T - T^* \in C^0([0, \bar{\tau}], H^l) \cap L^2((0, \bar{\tau}), H^{l+1})$$

$$g_2 - g_1, \dots, g_{n_s} - g_1 \in C^0([0, \bar{\tau}], H^l) \cap L^2((0, \bar{\tau}), H^{l+1}).$$

Moreover, there exists  $c_{\text{loc}}(\mathcal{O}_1, b) \geq 1$  such that

$$\begin{aligned} & \sup_{0 \leq \tau \leq \bar{\tau}} \left( |\rho(\tau) - \rho^*|_{l+1}^2 + |\rho_i(\tau) - \rho_i^*, \mathbf{v}(\tau) - \mathbf{v}^*, T(\tau) - T^*|_l^2 \right) + \int_0^{\bar{\tau}} |w_{\text{II}}(\tau) - w_{\text{II}}^*|_{l+1}^2 d\tau \\ & \leq c_{\text{loc}}^2 \left( |\rho_0(\tau) - \rho^*|_{l+1}^2 + |\rho_{i0} - \rho_i^*, \mathbf{v}_0(\tau) - \mathbf{v}^*, T_0(\tau) - T^*|_l^2 \right) \end{aligned}$$



# **3 Construction of the Thermodynamics**

## Thermodynamics from equations of state (1)

- Specific variables

$$\nu = 1/\rho \quad y_i = \rho_i/\rho \quad i \in \mathfrak{S} \quad y_1, \dots, y_{n_s} \text{ independent}$$

$$e = \mathcal{E}/\rho \quad s = \mathcal{S}/\rho \quad g = \mathcal{G}/\rho, \quad f = \mathcal{F}/\rho$$

- Thermodynamic variables

$$\zeta = (\nu, y_1, \dots, y_{n_s}, T)^t \quad \xi = (\nu, y_1, \dots, y_{n_s}, e)^t$$

- Expanded variables for  $\lambda > 0$

$$\zeta_\lambda = (\lambda\nu, \lambda y_1, \dots, \lambda y_{n_s}, T)^t \quad \xi_\lambda = \lambda\xi = (\lambda\nu, \lambda y_1, \dots, \lambda y_{n_s}, \lambda e)^t$$

## Thermodynamics from equations of state (2)

- **Thermodynamics :  $e, p, s$  functions of  $\zeta = (\nu, y_1, \dots, y_{n_s}, T)^t$  with**

(T<sub>0</sub>)  $e, p, s$  are  $C^\gamma(\mathcal{O}_\zeta)$ ,  $\mathcal{O}_\zeta \subset (0, \infty)^{2+n_s}$  open, nonempty and connected,

$$\forall \lambda > 0, \forall \zeta \in \mathcal{O}_\zeta \quad \zeta_\lambda \in \mathcal{O}_\zeta, \quad e(\zeta_\lambda) = \lambda e(\zeta) \quad p(\zeta_\lambda) = p(\zeta) \quad s(\zeta_\lambda) = \lambda s(\zeta).$$

(T<sub>1</sub>) For any  $\zeta \in \mathcal{O}_\zeta$  letting  $g_k = \partial_{y_k} e - T \partial_{y_k} s$  we have Gibbs' relation

$$T ds = de + p d\nu - \sum_{k \in \mathfrak{S}} g_k dy_k.$$

(T<sub>2</sub>) For any  $(y_1 \dots, y_{n_s}, T)^t \in (0, \infty)^{1+n_s}$  there exists  $\nu_m$  such that  $\nu > \nu_m$  implies  $(\nu, y_1 \dots, y_{n_s}, T)^t \in \mathcal{O}_\zeta$  and

$$\lim_{\nu \rightarrow \infty} (e - e^{\text{id}}) = 0, \quad \lim_{\nu \rightarrow \infty} \nu(p - p^{\text{id}}) = 0, \quad \lim_{\nu \rightarrow \infty} (s - s^{\text{id}}) = 0.$$

(T<sub>3</sub>)  $\mathcal{O}_\zeta$  is increasing with temperature and  $\partial_T e(\zeta) > 0$ .

(If  $(\nu, y_1, \dots, y_{n_s}, T)^t \in \mathcal{O}_\zeta$  then  $(\nu, y_1, \dots, y_{n_s}, T')^t \in \mathcal{O}_\zeta$  for any  $T < T'$  )

## Thermodynamics from equations of state (3)

- Ideal mixtures in terms of the variable  $\zeta = (\nu, \mathbf{y}_1, \dots, \mathbf{y}_{n_s}, T)^t$

$$p^{\text{id}} = \frac{RT}{\nu} \sum_{k \in \mathfrak{S}} \frac{y_k}{m_k} \quad \mathcal{O}_\zeta^{\text{id}} = (0, \infty)^{n_s+2}$$

$$e^{\text{id}} = \sum_{k \in \mathfrak{S}} y_k e_k^{\text{id}} \quad e_k^{\text{id}} = e_k^{\text{st}} + \int_{T^{\text{st}}}^T c_{\nu k}^{\text{id}}(\theta) d\theta$$

$$s^{\text{id}} = \sum_{k \in \mathfrak{S}} y_k s_k^{\text{id}} \quad s_k^{\text{id}} = s_k^{\text{st}} + \int_{T^{\text{st}}}^T \frac{c_{\nu k}^{\text{id}}(\theta)}{\theta} d\theta - \frac{R}{m_k} \log \frac{y_k}{\nu m_k \gamma^{\text{st}}}$$

- **First consequences**

$\zeta \mapsto \xi$  is a  $C^\gamma$  diffeomorphism from  $\mathcal{O}_\zeta$  onto  $\mathcal{O}_\xi$  open nonempty connected

The Gibbs function is given by  $g = \sum_{i \in \mathfrak{S}} y_i g_i$

## Thermodynamics from equations of state (4)

- Matrix  $\Lambda = (\Lambda_{kl})_{k,l \in \mathfrak{S}}$

$$\Lambda_{kl} = \frac{\partial_{y_k} g_l}{T} = \frac{\partial_{y_l} g_k}{T}, \quad k, l \in \mathfrak{S}, \quad \hat{\Lambda} = \Lambda - \frac{\Lambda y \otimes \Lambda y}{\langle \Lambda y, y \rangle}.$$

$$\Lambda y = \frac{\nu}{T} (\partial_{y_1} p, \dots, \partial_{y_{n_s}} p)^t, \quad \langle \Lambda y, y \rangle = -\frac{\nu^2}{T} \partial_\nu p.$$

- Thermodynamic stability

(i)  $\partial_{\xi\xi}^2 s$  is negative semi-definite with null space  $N(\partial_{\xi\xi}^2 s) = \mathbb{R}\xi$ .

(ii)  $\partial_T e > 0$  and  $\Lambda$  is positive definite.

(iii)  $\partial_T e > 0$ ,  $\partial_\nu p < 0$ , and  $\hat{\Lambda}$  is positive semi-definite with null space  $\mathbb{R}y$ .

## Thermodynamics from equations of state (5)

- From  $(\nu, y_1, \dots, y_{n_s}, T)^t$  to  $(\rho_1, \dots, \rho_{n_s}, T)^t$

$$\mathcal{A}(\rho_1, \dots, \rho_{n_s}, T) = \left( \sum_{i \in \mathfrak{S}} \rho_i \right) a \left( \frac{1}{\sum_{i \in \mathfrak{S}} \rho_i}, \frac{\rho_1}{\sum_{i \in \mathfrak{S}} \rho_i}, \dots, \frac{\rho_{n_s}}{\sum_{i \in \mathfrak{S}} \rho_i}, T \right)$$

$$\mathcal{O}_Z = \left\{ (\rho_1, \dots, \rho_{n_s}, T) \in (0, \infty)^{1+n_s}; \left( \frac{1}{\sum_{i \in \mathfrak{S}} \rho_i}, \frac{\rho_1}{\sum_{i \in \mathfrak{S}} \rho_i}, \dots, \frac{\rho_{n_s}}{\sum_{i \in \mathfrak{S}} \rho_i}, T \right) \in \mathcal{O}_\zeta \right\}$$

- From  $(\rho_1, \dots, \rho_{n_s}, T)^t$  to  $(\nu, y_1, \dots, y_{n_s}, T)^t$

$$a(\nu, y_1, \dots, y_{n_s}, T) = \nu \mathcal{A} \left( \frac{y_1}{\nu}, \dots, \frac{y_{n_s}}{\nu}, T \right)$$

$$\mathcal{O}_\zeta = \left\{ (\nu, y_1, \dots, y_{n_s}, T) \in (0, \infty)^{2+n_s}; \left( \frac{y_1}{\nu}, \dots, \frac{y_{n_s}}{\nu}, T \right) \in \mathcal{O}_Z \right\}$$

- Equivalence

$$(\mathcal{T}_0) - (\mathcal{T}_3) \quad \iff \quad (\mathsf{T}_0) - (\mathsf{T}_3)$$

## Thermodynamics from equations of state (6)

- Construction from an equation of state**

$$p = p^{\text{id}} + \phi \quad \phi \in C^{\alpha+1}(\mathcal{O}_\zeta) \quad \forall \zeta \in \mathcal{O}_\zeta \quad \forall \lambda > 0 \quad \zeta_\lambda \in \mathcal{O}_\zeta$$

$\mathcal{O}_\zeta$  increasing with temperature and volume : If  $\zeta = (\nu, y_1, \dots, y_{n_s}, T)^t \in \mathcal{O}_\zeta$   
 then  $(\nu', y_1, \dots, y_{n_s}, T')^t \in \mathcal{O}_\zeta$  for  $\nu' > \nu$  and  $T' > T$

- Assumption of the state law**

$$p \text{ is } 0\text{-homogeneous} \quad \forall \lambda > 0 \quad p(\zeta) = p(\zeta_\lambda)$$

For any  $\beta = (\beta_T, \beta_\nu, \beta_1, \dots, \beta_{n_s}) \in \mathbb{N}^{2+n_s}$

$$|\partial_\zeta^\beta \phi| = |\tilde{\partial}_T^{\beta_T} \tilde{\partial}_\nu^{\beta_\nu} \tilde{\partial}_{y_1}^{\beta_1} \dots \tilde{\partial}_{y_{n_s}}^{\beta_{n_s}} \phi| \leq \frac{c(\beta, T)}{\nu^{\beta_\nu + 2}}$$

$$T \int_\nu^\infty \partial_T^2 \phi d\nu' < \sum_{k \in \mathcal{S}} y_k c_{\nu k}^{\text{id}}$$

## Thermodynamics from equations of state (7)

- Necessary and sufficient conditions

$$e = e^{\text{id}} - \int_{\nu}^{\infty} T^2 \partial_T \left( \frac{\phi}{T} \right) d\nu' \quad s = s^{\text{id}} - \int_{\nu}^{\infty} \partial_T \phi d\nu'$$

$$g_k = g_k^{\text{id}} - \int_{\nu}^{\infty} \partial_{y_k} \phi d\nu', \quad k \in \mathfrak{S}$$

**Theorem 3.**  $e, s, p$  is a thermodynamics in the sense of  $(T_0) - (T_3)$

- Thermodynamic relations

$$\partial_{\nu} e = T^2 \partial_T \left( \frac{p}{T} \right) = T^2 \partial_T \left( \frac{\phi}{T} \right) \quad g_k = \partial_{y_k} e - T \partial_{y_k} s$$

$$\partial_{\nu} (Ts - e) = p \quad \partial_{\nu} (Ts - e) - \partial_{\nu} (Ts^{\text{id}} - e^{\text{id}}) = \phi$$



## The Soave-Redlich-Kwong equation of state (1)

- Soave-Redlich-Kwong equation of state (SRK)

$$p = \sum_{i \in \mathfrak{G}} \frac{\rho_i}{m_i} \frac{RT}{1 - \rho b} - \frac{\rho^2 a}{1 + \rho b}$$
$$a = \sum_{i,j \in \mathfrak{G}} y_i y_j \alpha_i \alpha_j \quad b = \sum_{i \in \mathfrak{G}} y_i b_i$$

- Coefficients  $\alpha_i(T)$  and  $\beta_i$

$$\alpha_i \geq 0 \quad \alpha_i(0) > 0 \quad \lim_{+\infty} \alpha_i = 0$$

$$\partial_T \alpha_i \leq 0 \quad \partial_{TT}^2 \alpha_i \geq 0 \quad \alpha_i \text{ smooth}$$

$$b_i = \text{Cte} \quad b_i > 0.$$

## The Soave-Redlich-Kwong equation of state (2)

- Coefficients  $\alpha_i = \sqrt{a_i}$  and  $\beta_i$  for SRK

$$\text{Stable species} \quad a_i(T_{c,i}) = 0.42748 \frac{R^2 T_{c,i}^2}{m_i^2 p_{c,i}} \quad b_i = 0.08664 \frac{RT_{c,i}}{m_i p_{c,i}}$$

$$\text{Unstable species} \quad a_i(T_{c,i}) = (5.55 \pm 0.12) \frac{N^2 \epsilon_i \sigma_i^3}{m_i^2} \quad b_i = (0.855 \pm 0.018) \frac{N \sigma_i^3}{m_i}$$

$$\text{Pseudo critical temperature} \quad T_{c,i} = \frac{\epsilon_i}{k_B} (1.316 \pm 0.006)$$

$$\alpha_i(T) = \alpha_i(T_{c,i}) \tilde{\alpha}_i(T_i^*) \quad T_i^* = T/T_{c,i}$$

$$\tilde{\alpha}_i = 1 + \mathcal{A}(s_i(1 - \sqrt{T_i^*})) \quad \begin{cases} \mathcal{A}(x) = x, & x \geq 0 \\ \mathcal{A}(x) = \tanh(x), & x \leq 0 \end{cases}$$

$$s_i = 0.48508 + 1.5517\varpi_i - 0.151613\varpi_i^2 \quad \text{Acentric factor } \varpi_i$$

## The Soave-Redlich-Kwong equation of state (3)

- Specific energy and entropy for SRK EOS

$$e = \sum_{i \in \mathfrak{S}} y_i e_i^{\text{id}} + (T \partial_T a - a) \frac{\ln(1 + \rho b)}{b}$$

$$s = \sum_{i \in \mathfrak{S}} y_i s_i^{\text{id}*} - \sum_{i \in \mathfrak{S}} \frac{y_i R}{m_i} \ln \left( \frac{\rho_i R T}{m_i (1 - \rho b) p^{\text{st}}} \right) + \partial_T a \frac{\ln(1 + \rho b)}{b}$$

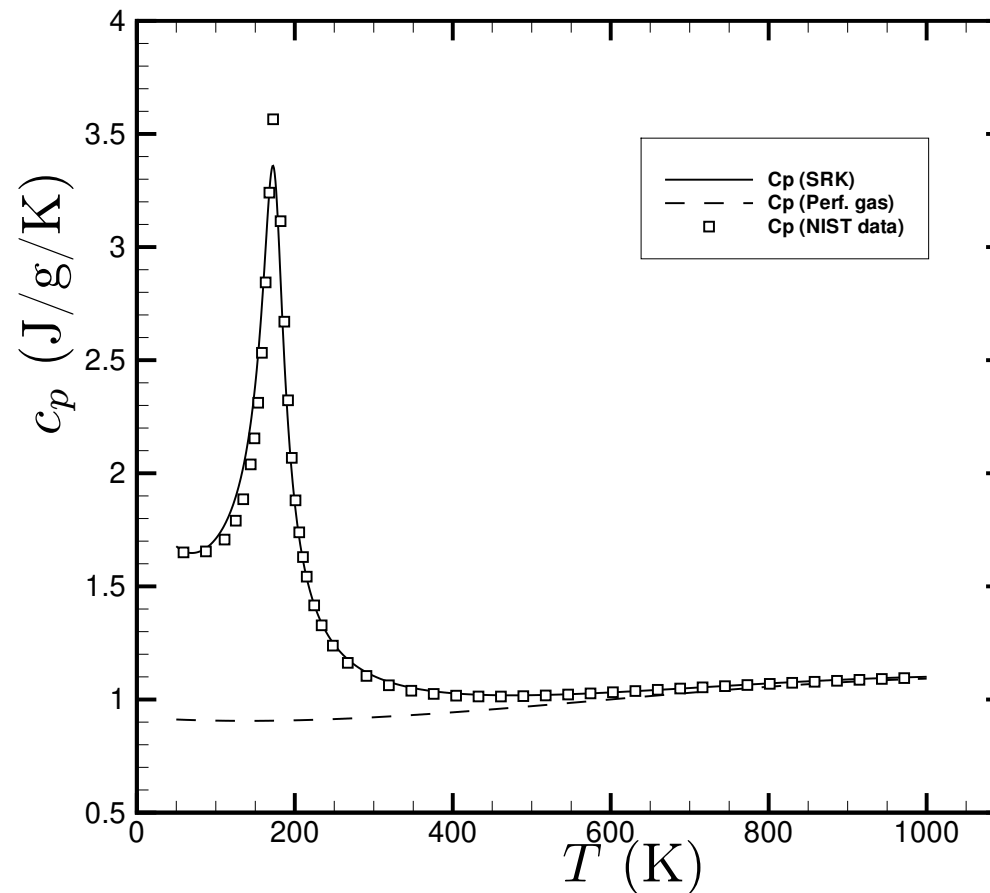
- Matrix  $\Lambda$

$$\begin{aligned} \Lambda_{ij} = & \frac{R \delta_{ij}}{m_i y_i} + \frac{R}{\nu - b} \left( \frac{b_i}{m_j} + \frac{b_j}{m_i} \right) + \sum_{k \in \mathfrak{S}} \frac{y_k}{m_k} \frac{R}{(\nu - b)^2} b_i b_j - \frac{2}{T} \frac{\alpha_i \alpha_j}{b} \log \left( 1 + \frac{b}{\nu} \right) \\ & + \frac{2}{T} \sum_{k \in \mathfrak{S}} y_k (\alpha_i \alpha_k b_j + \alpha_j \alpha_k b_i) \left( \frac{1}{b^2} \log \left( 1 + \frac{b}{\nu} \right) - \frac{1}{b(\nu + b)} \right) \\ & + \frac{1}{T} a b_i b_j \left( -\frac{2}{b^3} \log \left( 1 + \frac{b}{\nu} \right) + \frac{2}{b^2(\nu + b)} + \frac{1}{b(\nu + b)^2} \right), \quad i, j \in \mathfrak{S}. \end{aligned}$$

## **4 Numerical experiments**

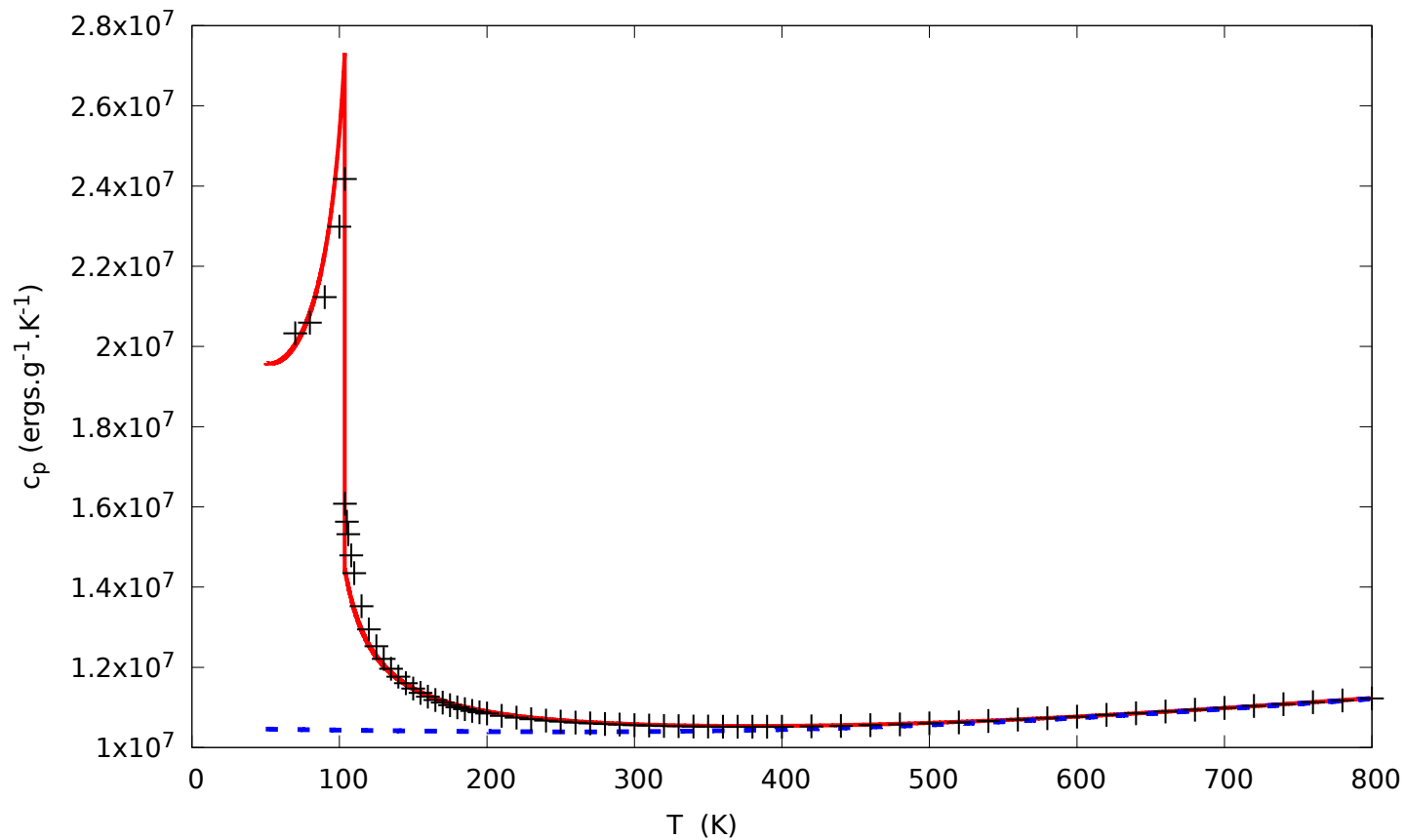
# Numerical experiments with thermodynamics (1)

- Specific heat at constant pressure  $c_p$  of  $O_2$  at 100 atm



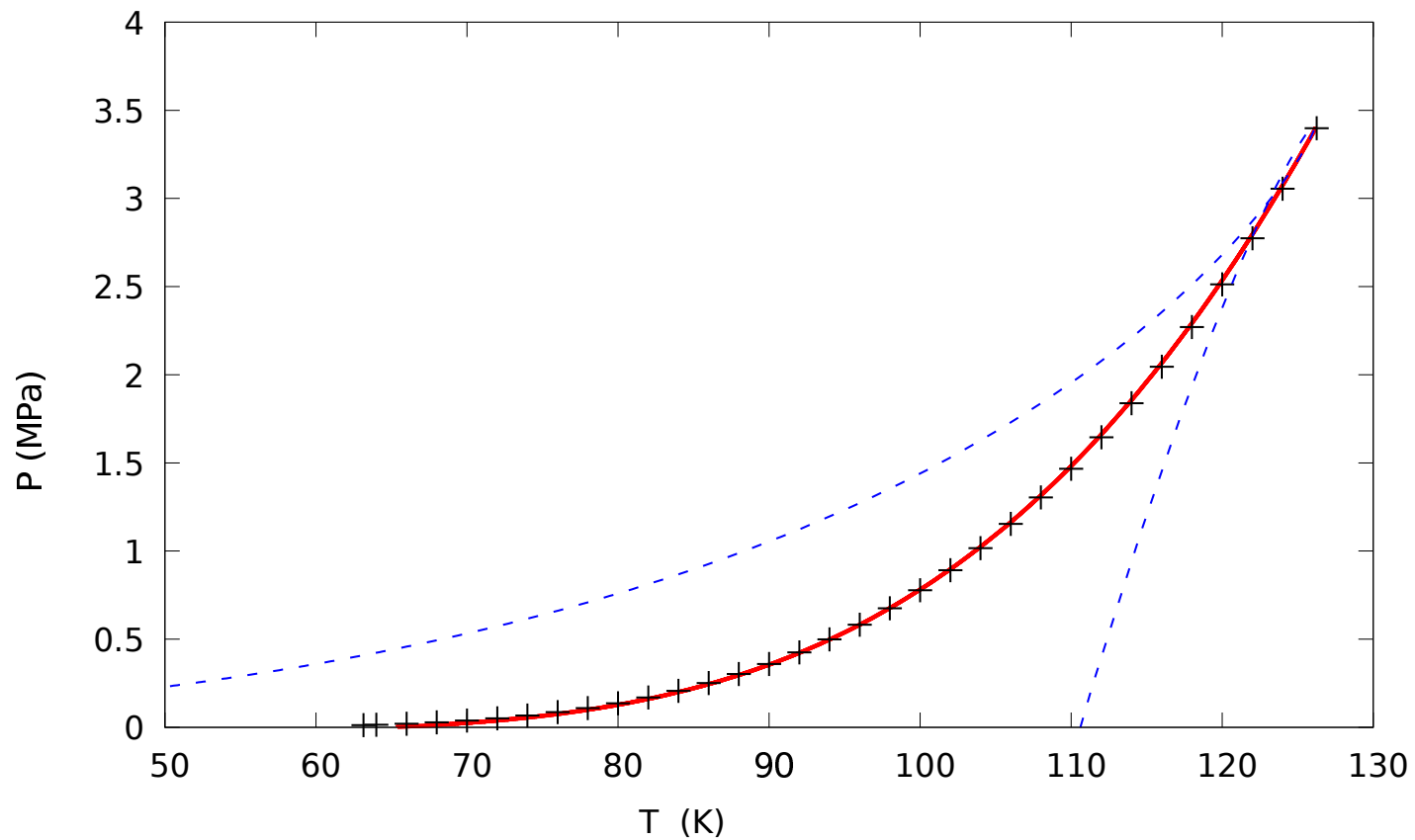
## Numerical experiments with thermodynamics (2)

- Specific heat at constant pressure  $c_p$  of  $N_2$  at 100 atm



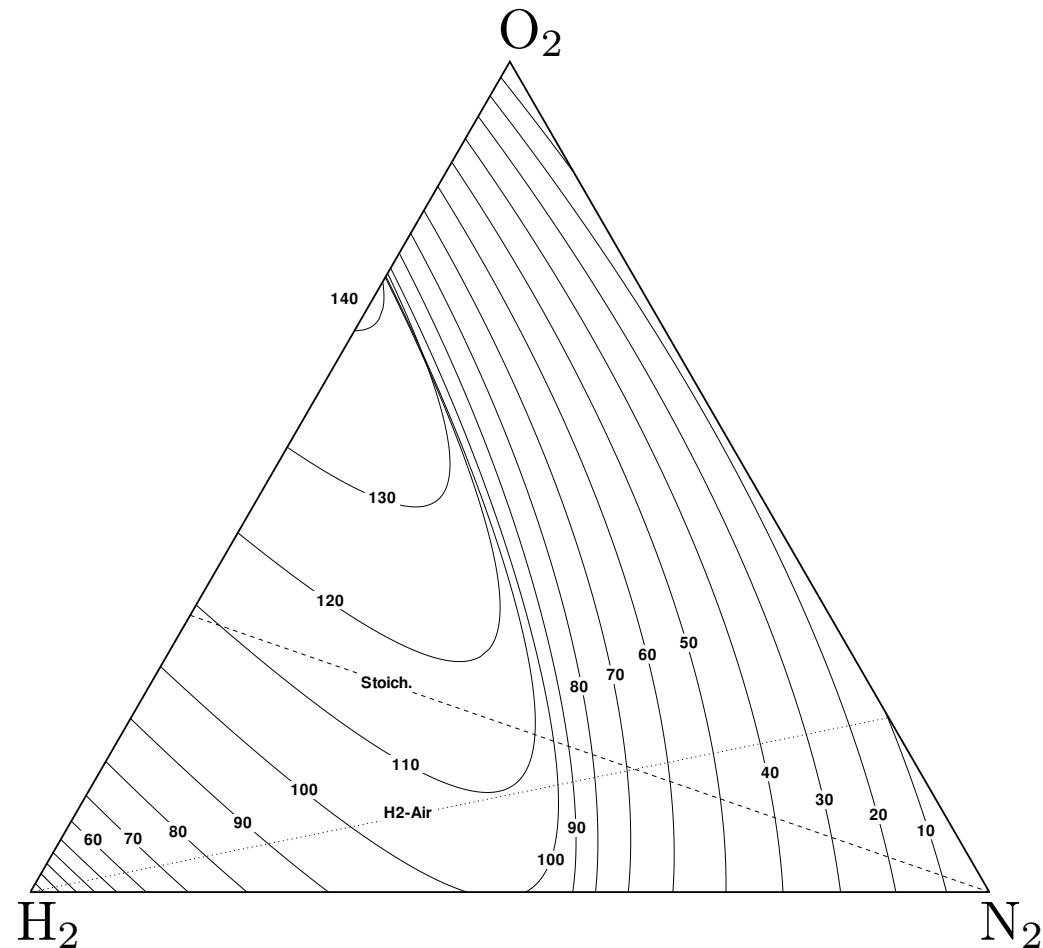
## Numerical experiments with thermodynamics (3)

- Saturation pressure of  $N_2$



## Numerical experiments with thermodynamics (4)

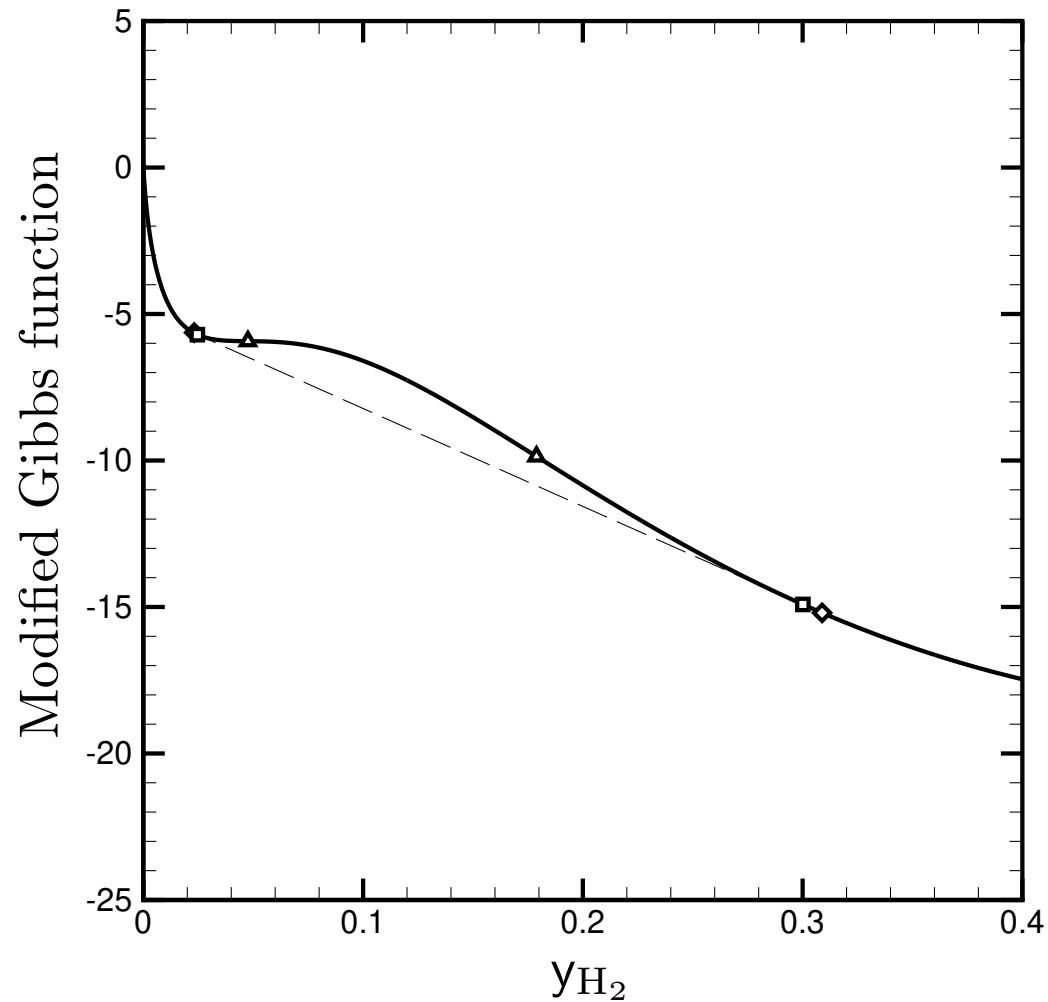
- Stability of  $\text{H}_2/\text{O}_2/\text{N}_2$  mixtures at  $p = 100$  atm





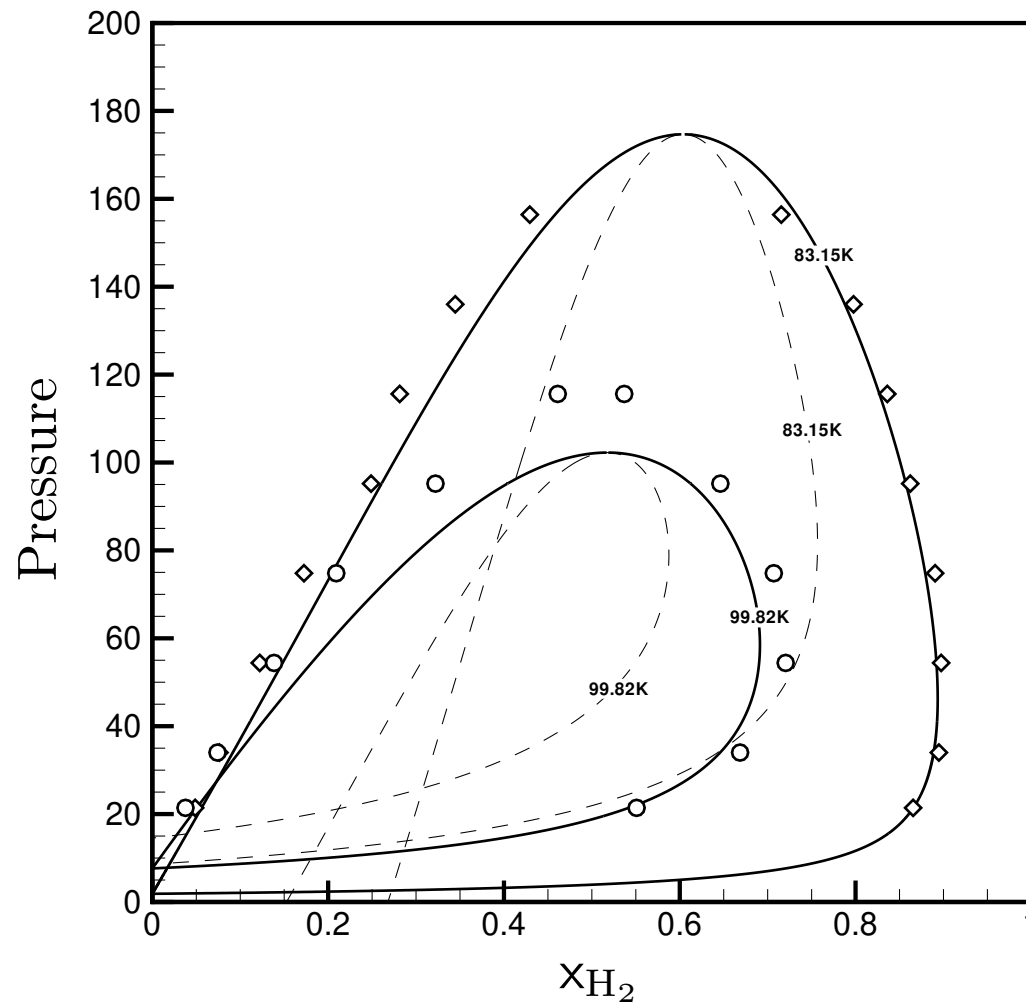
## Numerical experiments with thermodynamics (5)

- Stability of  $\text{H}_2/\text{N}_2$  mixtures at  $T = 83.15$  K and  $p = 95.2$  atm



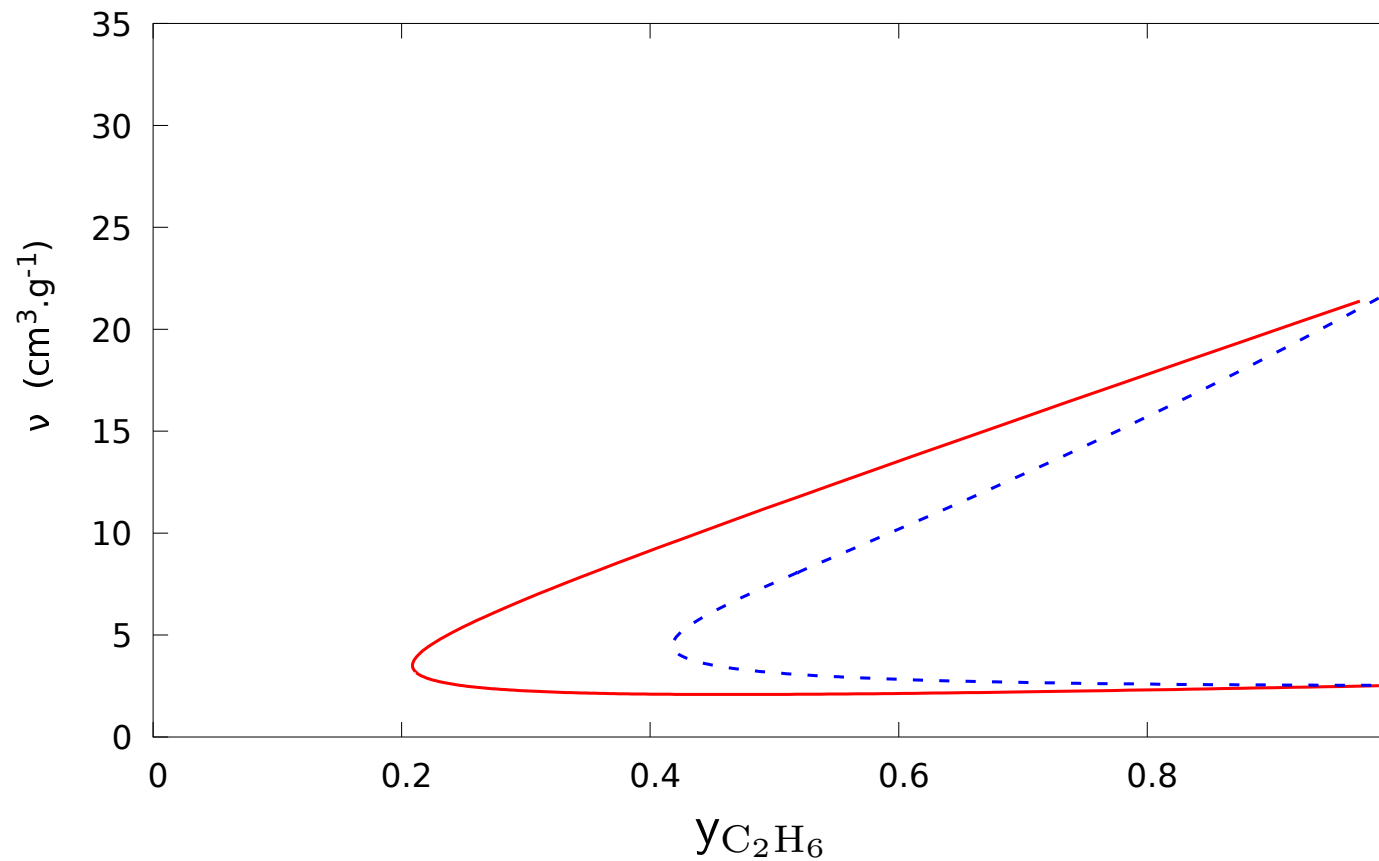
## Numerical experiments with thermodynamics (6)

- Stability of  $\text{H}_2/\text{N}_2$  mixtures, Comparison with Eubank experiment



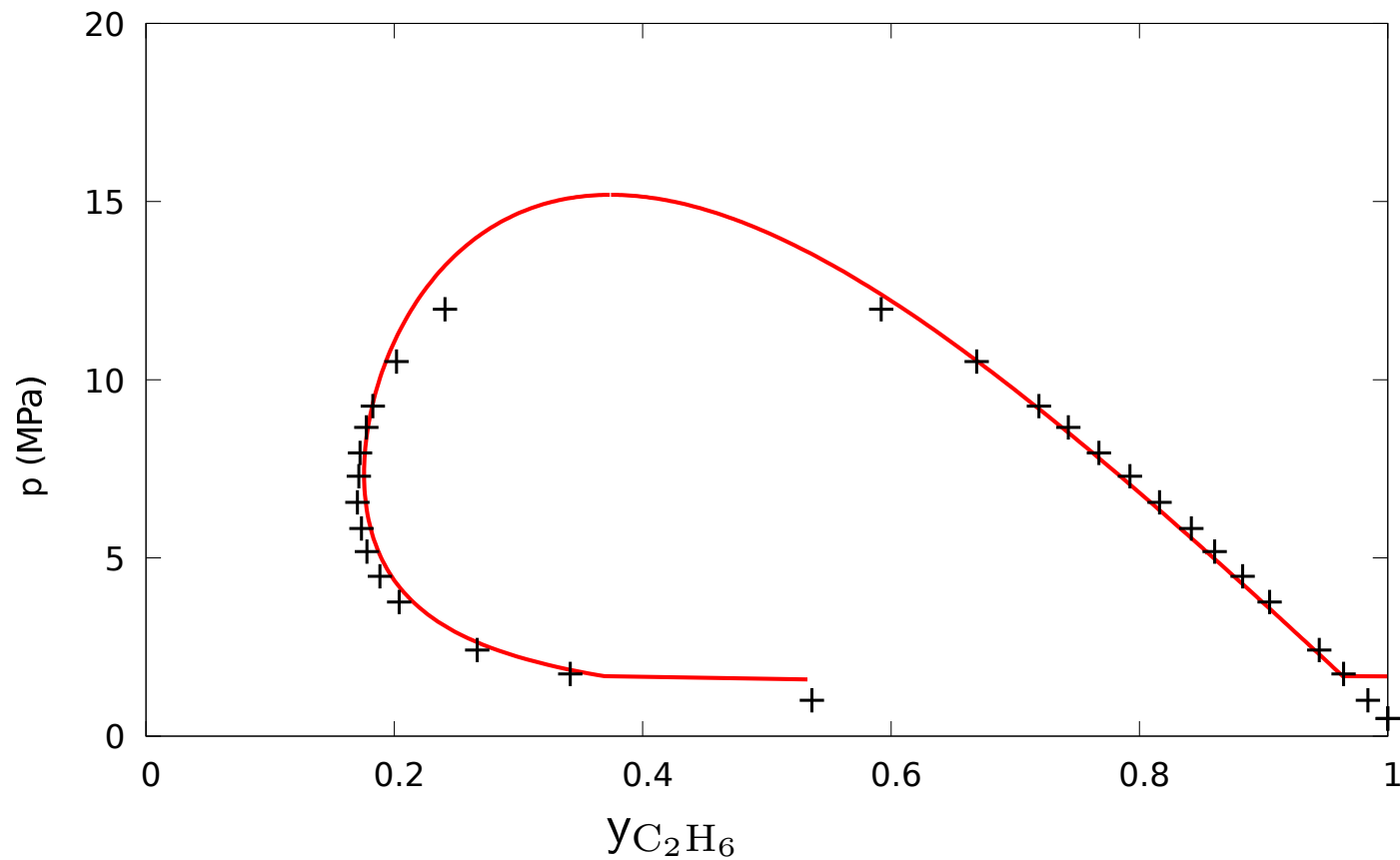
## Numerical experiments with thermodynamics (7)

- Stability domain for  $\text{N}_2$  and  $\text{C}_2\text{H}_6$  at  $T = 220 \text{ K}$



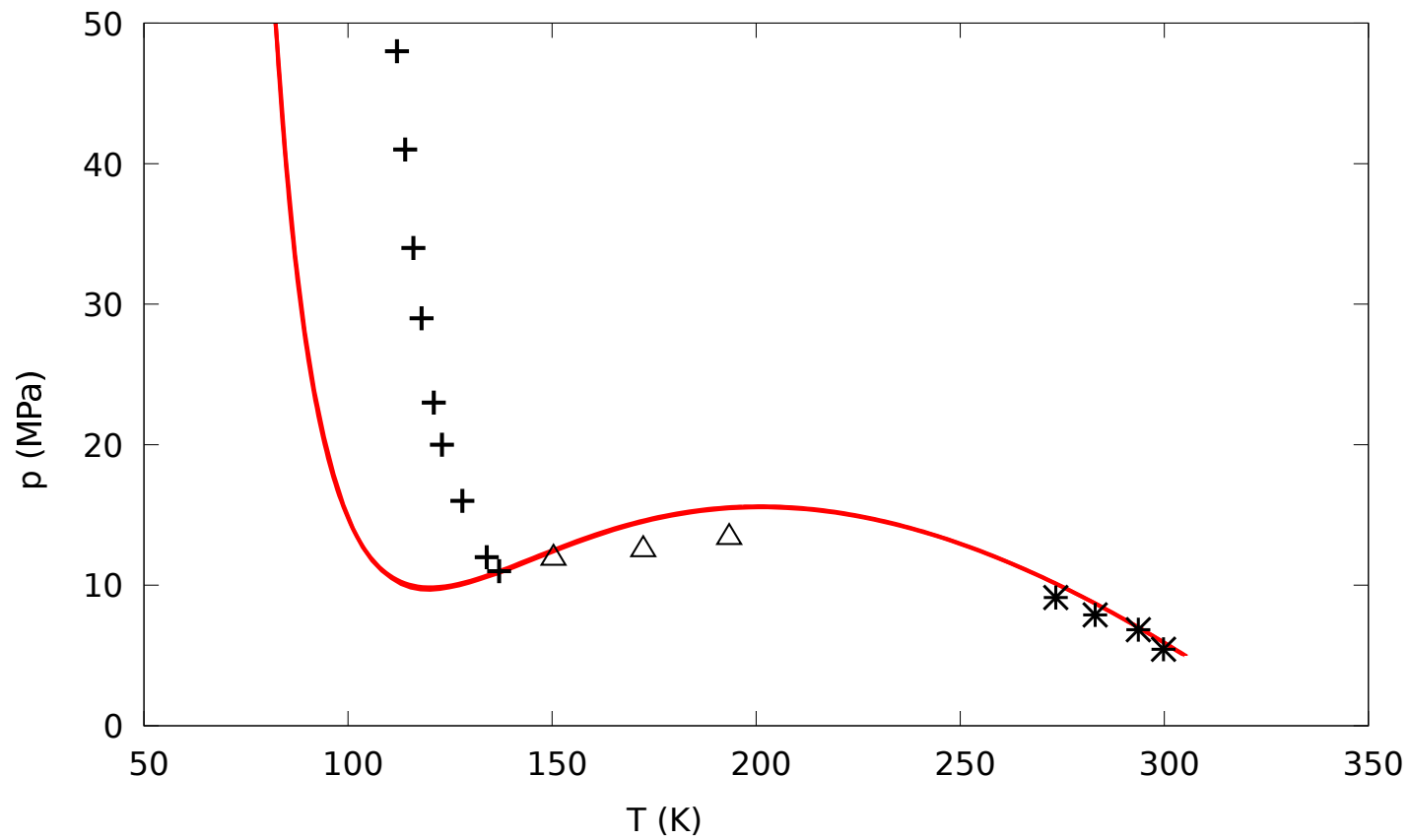
## Numerical experiments with thermodynamics (8)

- Equilibrium between  $\text{N}_2$  and  $\text{C}_2\text{H}_6$  at  $T = 220 \text{ K}$



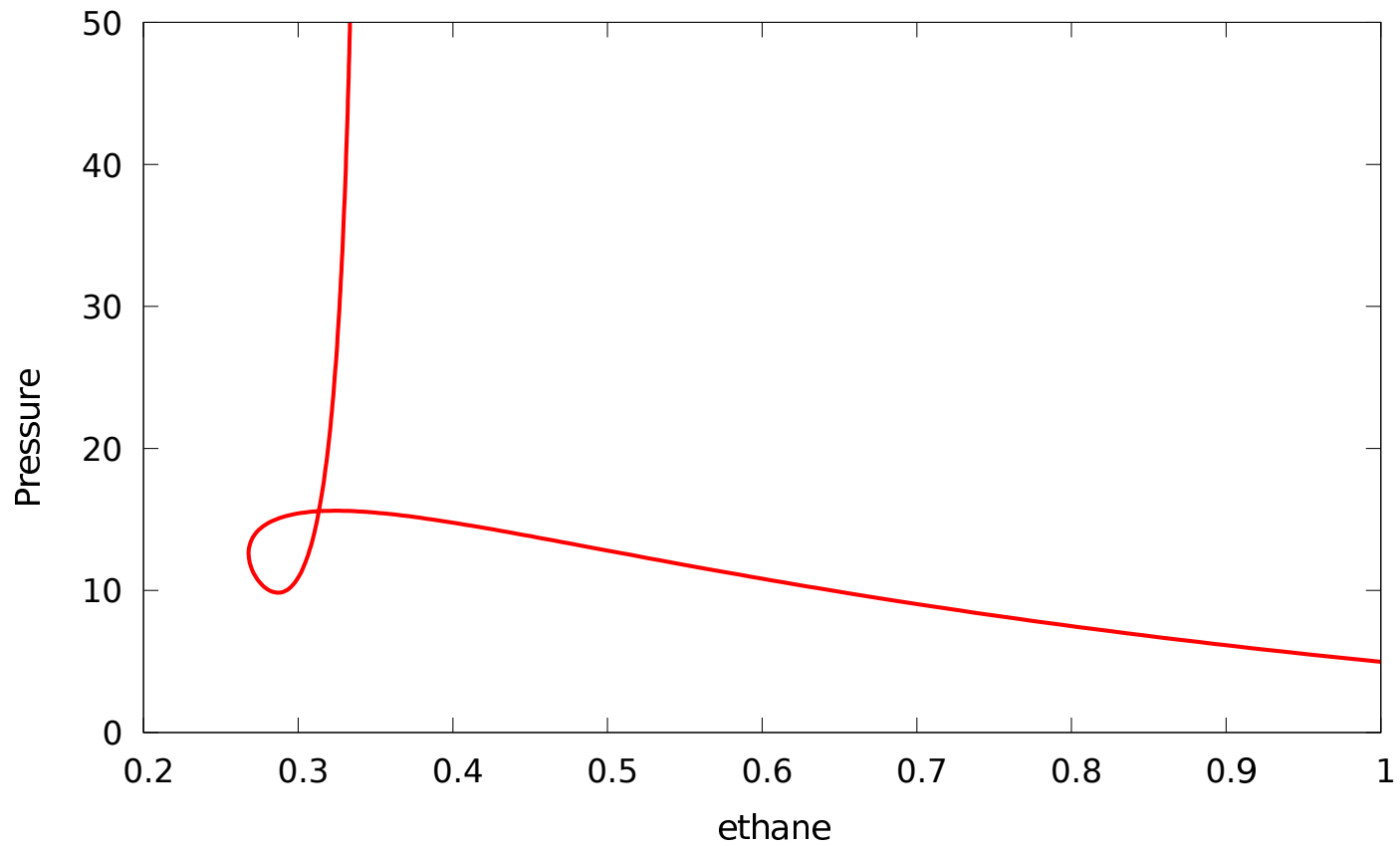
# Numerical experiments with thermodynamics (9)

- Critical points of  $\text{N}_2$  and  $\text{C}_2\text{H}_6$



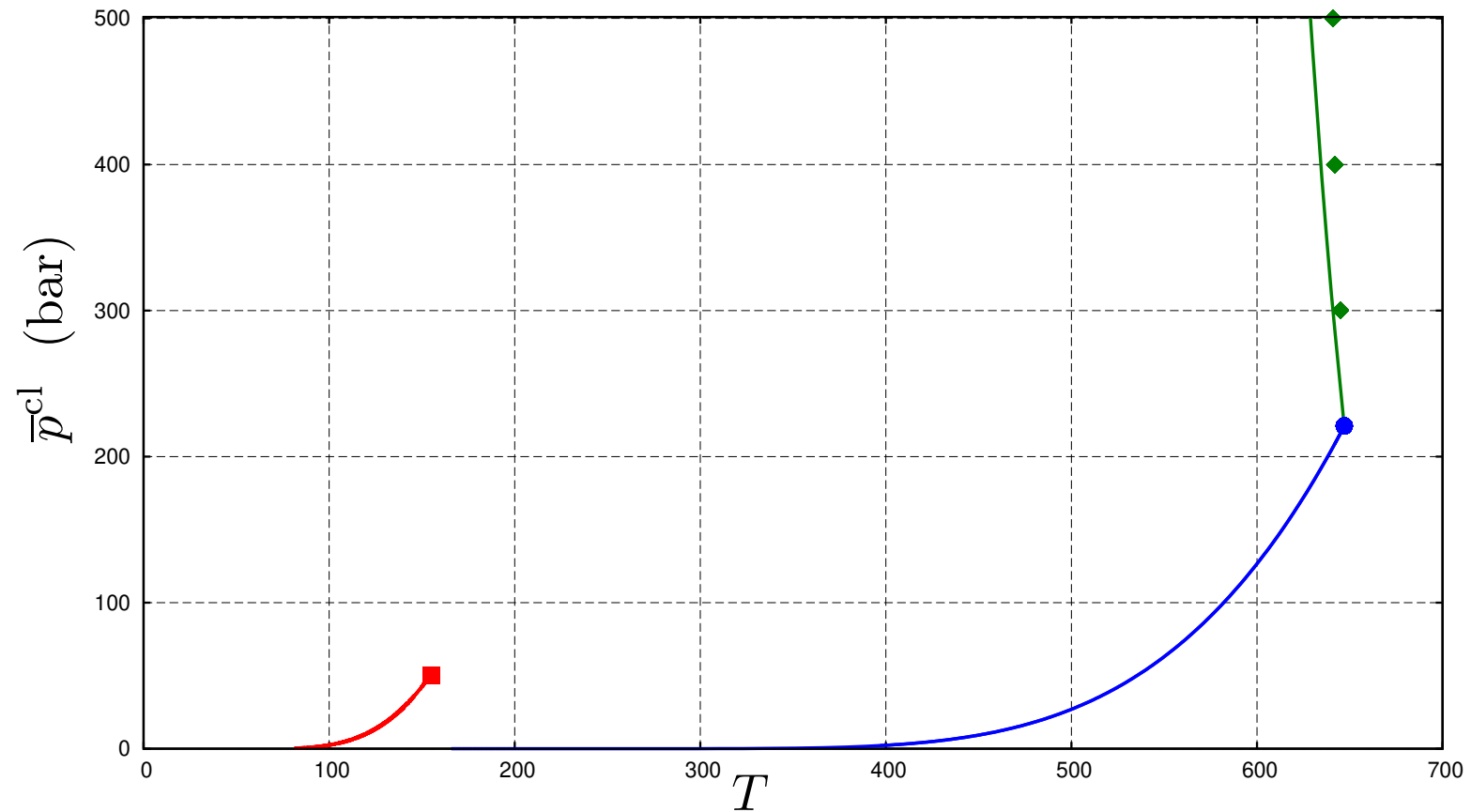
## Numerical experiments with thermodynamics (10)

- Critical points of  $\text{N}_2$  and  $\text{C}_2\text{H}_6$



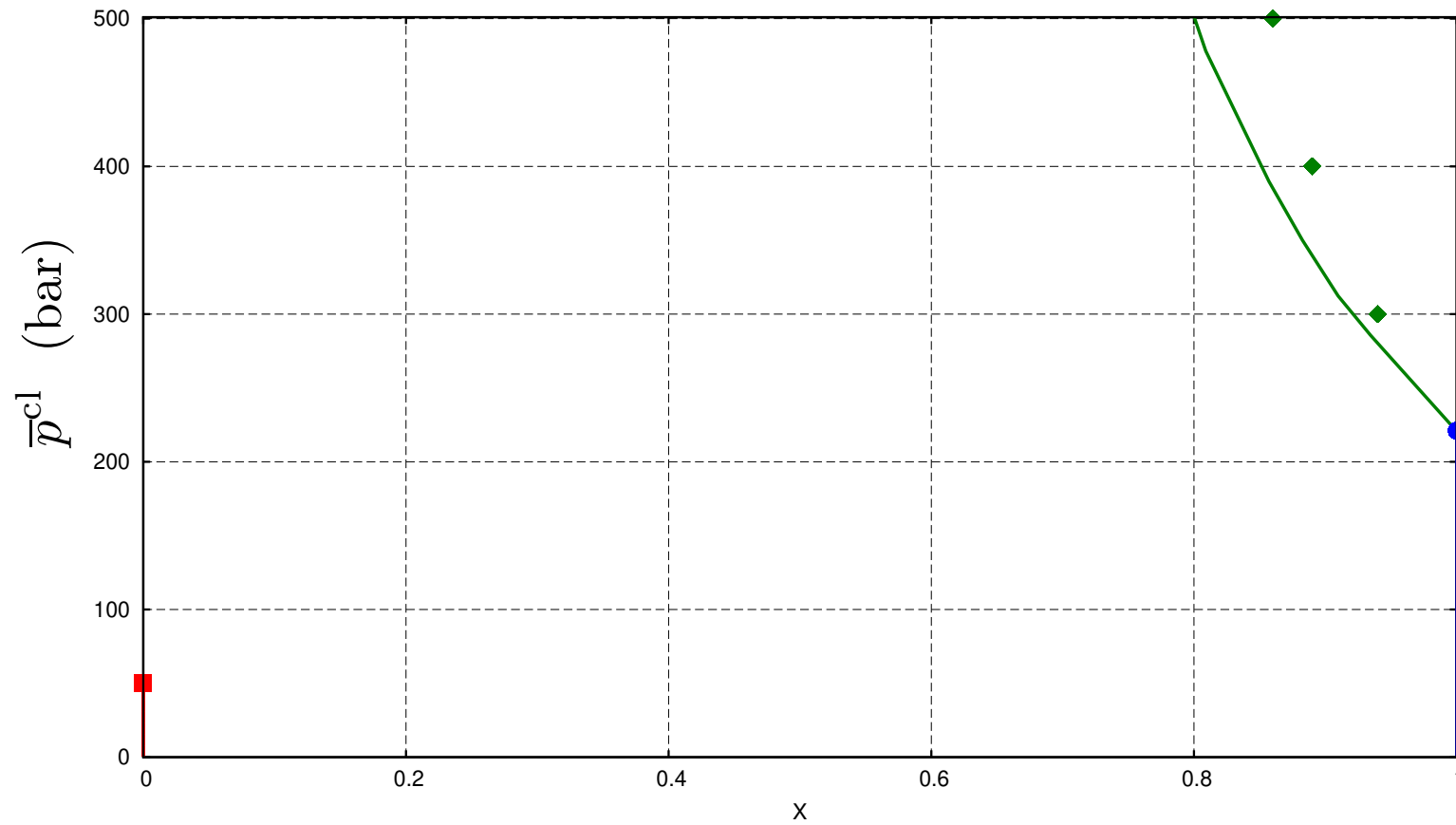
# Numerical experiments with thermodynamics (11)

- Type III phase diagram for  $\text{O}_2/\text{H}_2\text{O}$



# Numerical experiments with thermodynamics (12)

- Type III phase diagram for  $\text{O}_2/\text{H}_2\text{O}$





# **6 Strained Diffuse Interface Fluids**

## Strained Diffuse Interface Fluids (1)

- Small Mach expansion of  $p^{\text{cl}}$

$$p^{\text{cl}} = \bar{p}^{\text{cl}} + \epsilon^2 \tilde{p}^{\text{cl}}$$

$$\nabla \cdot \bar{\mathcal{P}} = \nabla \cdot \left( \bar{p}^{\text{cl}} \mathbf{I} - \frac{1}{2} \kappa |\nabla \rho|^2 + \kappa \nabla \rho \otimes \nabla \rho - \kappa \rho \Delta \rho \mathbf{I} \right) = 0$$

- Flat interface

$$T = T(t, \zeta) \quad \bar{p}^{\text{cl}} = \bar{p}^{\text{cl}}(t, \zeta) \quad \rho = \rho(t, \zeta)$$

$$\rho' = \partial_\zeta \rho \quad \rho'' = \partial_\zeta^2 \rho \quad \bar{p}^{\text{cl}} + \kappa \frac{1}{2} \rho'^2 - \kappa \rho \rho'' = p^\infty$$

- Surface tension tangential forces

$$\bar{\mathcal{P}} = (p^\infty - \kappa \rho'^2) (\mathbf{I} - \mathbf{e}_\zeta \otimes \mathbf{e}_\zeta) + p^\infty \mathbf{e}_\zeta \otimes \mathbf{e}_\zeta$$

## Strained Diffuse Interface Fluids (2)

- **Small Mach expansions**

Bulk thermodynamic quantities evaluated at  $\bar{p}^{\text{cl}}$

Other quantities than pressure denoted as their zeroth order expansion

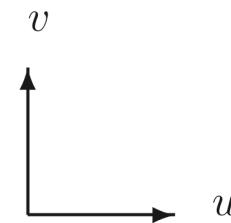
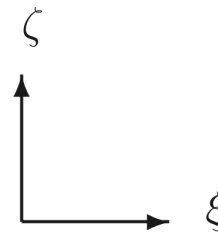
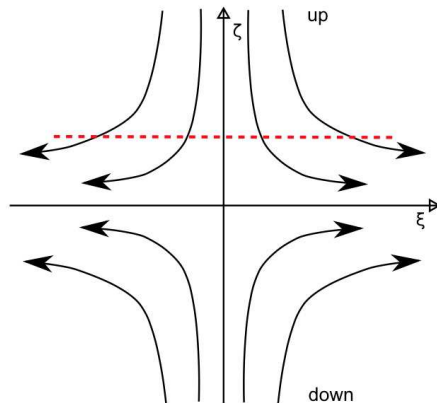
Only the pressure  $\tilde{p}^{\text{cl}}$  in the second order tangential momentum equation

- **Small Mach energy equation**

$$\rho \partial_t h^{\text{cl}} + \rho \mathbf{v} \cdot \nabla h^{\text{cl}} + \nabla \cdot \mathbf{q} = \partial_t \bar{p}^{\text{cl}} + \mathbf{v} \cdot \nabla \bar{p}^{\text{cl}},$$

## Strained Diffuse Interface Fluids (3)

- Schematic of the flow



- Self similar structure

$$T = T(t, \zeta)$$

$$u = \xi \tilde{u}(t, \zeta)$$

$$\tilde{p}^{\text{cl}} = -\frac{1}{2} J \xi^2 + \hat{p}(t, \zeta)$$

$$\rho = \rho(t, \zeta)$$

$$v = v(t, \zeta)$$

$$\mathcal{J}_i = \mathcal{J}_i(t, \zeta)$$

$$\bar{p}^{\text{cl}} = \bar{p}^{\text{cl}}(t, \zeta)$$

$$y_i = y_i(t, \zeta)$$

$$q = q(t, \zeta)$$

## Strained Diffuse Interface Fluids (4)

- Diffuse strained flame equations

$$\partial_t \rho + \rho \tilde{u} + \partial_\zeta(\rho v) = 0$$

$$\rho \partial_t y_i + \rho v \partial_\zeta y_i + \partial_\zeta \mathcal{J}_i = m_i \omega_i$$

$$\rho \partial_t \tilde{u} + \rho \tilde{u}^2 + \rho v \partial_\zeta \tilde{u} - J + \partial_\zeta(\eta \partial_\zeta \tilde{u}) = 0$$

$$\rho \partial_t h^{\text{cl}} + \rho v \partial_\zeta h^{\text{cl}} - v \partial_\zeta \bar{p}^{\text{cl}} + \partial_\zeta q = 0$$

- Boundary conditions

$$T(-\infty) = T_{\text{lo}}$$

$$T(+\infty) = T_{\text{up}}$$

$$v(0) = 0$$

$$y_k(-\infty) = y_{k\text{lo}}$$

$$y_k(+\infty) = y_{k\text{up}}$$

$$\alpha = \left( \frac{J}{\rho_{\text{up}}} \right)^{\frac{1}{2}}$$

$$\tilde{u}(-\infty) = \alpha \left( \frac{\rho_{\text{up}}}{\rho_{\text{lo}}} \right)^{\frac{1}{2}}$$

$$\tilde{u}(+\infty) = \alpha,$$

## Strained Diffuse Interface Fluids (5)

- Pressure

$$\bar{p}^{\text{cl}} = p^\infty - \kappa \frac{1}{2} (\partial_\zeta \rho)^2 + \kappa \rho \partial_\zeta^2 \rho$$

- Dissipative transport fluxes

$$\mathcal{J}_i = - \sum_{j \in \mathfrak{S}} L_{ij} \partial_\zeta \left( \frac{g_j^{\text{cl}}}{T} \right) - L_{ie} \partial_\zeta \left( \frac{-1}{T} \right)$$

$$q = - \sum_{i \in \mathfrak{S}} L_{ei} \partial_\zeta \left( \frac{g_i^{\text{cl}}}{T} \right) - L_{ee} \partial_\zeta \left( \frac{-1}{T} \right)$$

## Dense and/or supercritical fluids

- **Kinetic theory or statistical mechanics**

Enskog (1922), Thorne (Unpublished), Hirschfelder, Curtiss and Bird (1954), Bearman and Kirkwood (1958), Mori (1958), Chapman and Cowling (1970), Ferziger and Kaper (1972), Bajaras, Garcia-Colin and Piña (1973), Van Beijeren and Ernst (1973), Kurochkin, Makarenko and Tirskii (1984)

- **Thermodynamics of irreversible processes/statistical thermodynamics**

Marcelin (1910), Meixner (1943), Prigogine (1947), Keizer (1987)

- **Supercritical combustion and/or coefficients**

Ely and Hanley (1981,1983), Chung et al. (1988)

Belan and Harstad (2004), Oefelein (2005), Palle and Miller (2007),

Giovangigli, Manuszewski and Dupoirieux (2011)

# Thermochemistry (1)

- Soave-Redlich-Kwong state law (SRK)

$$\bar{p}^{\text{cl}} = \sum_{i \in \mathfrak{G}} \frac{\rho_i}{m_i} \frac{RT}{1 - \rho b} - \frac{\rho^2 a}{1 + \rho b}$$
$$a = \sum_{i,j \in \mathfrak{G}} y_i y_j \alpha_i \alpha_j \quad b = \sum_{i \in \mathfrak{G}} y_i b_i$$

- Coefficients  $\alpha_i(T)$  and  $\beta_i$

$$\alpha_i \geq 0 \quad \alpha_i(0) > 0 \quad \lim_{+\infty} \alpha_i = 0$$

$$\partial_T \alpha_i \leq 0 \quad \partial_{TT}^2 \alpha_i \geq 0$$

$$b_i = \text{Cte} \quad b_i > 0$$



## Thermochemistry (2)

- Coefficients  $\alpha_i = \sqrt{a_i}$  for SRK

$$a_i(T_{c,i}) = 0.42748 \frac{R^2 T_{c,i}^2}{m_i^2 p_{c,i}} \quad b_i = 0.08664 \frac{RT_{c,i}}{m_i p_{c,i}}$$

$$a_i(T_{c,i}) = (5.55 \pm 0.12) \frac{N^2 \epsilon_i \sigma_i^3}{m_i^2} \quad b_i = (0.855 \pm 0.018) \frac{N \sigma_i^3}{m_i}$$

$$\alpha_i(T) = \alpha_i(T_{c,i}) \tilde{\alpha}_i(T_i^*) \quad T_i^* = T/T_{c,i}$$

$$\tilde{\alpha}_i = 1 + \mathcal{A}(s_i(1 - \sqrt{T_i^*})) \quad \begin{cases} \mathcal{A}(x) = x, & x \geq 0 \\ \mathcal{A}(x) = \tanh(x), & x \leq 0 \end{cases}$$

$$s_i = 0.48508 + 1.5517\varpi_i - 0.151613\varpi_i^2$$

## Thermochemistry (3)

- Construction of the thermodynamics

There exists a unique thermodynamics whose state law is SRK and

$$e^{\text{cl}} = \sum_{i \in \mathfrak{S}} y_i e_i^{\text{id}} + (T \partial_T a - a) \frac{\ln(1 + \rho b)}{b}$$

$$s^{\text{cl}} = \sum_{i \in \mathfrak{S}} y_i s_i^{\text{id}^*} - \sum_{i \in \mathfrak{S}} \frac{y_i R}{m_i} \ln \left( \frac{\rho_i R T}{m_i (1 - \rho b) p^{\text{st}}} \right) + \partial_T a \frac{\ln(1 + \rho b)}{b}$$

- Thermodynamic stability

$$\partial_T e^{\text{cl}} > 0 \quad \Lambda \text{ is positive definite} \quad \Lambda_{kl} = \partial_{y_k} g_l^{\text{cl}} / T = \partial_{y_l} g_k^{\text{cl}} / T$$

## Transport matrix $L$ (1)

- Evaluation of  $L$

$$L = \begin{pmatrix} \mathcal{D} & \mathcal{D}h \\ (\mathcal{D}h)^t & \lambda + \langle \mathcal{D}h, h \rangle \end{pmatrix}$$

$$\mathcal{D}_{ij} = \rho y_i y_j \frac{m}{R} D_{ij}, \quad h_i = h_i + RT \frac{\tilde{\chi}_i}{m_i}$$

- Transport coefficients

Multicomponent diffusion coefficients  $D_{ij}$

Thermal diffusion ratios  $\chi_i = x_i \tilde{\chi}_i$

Soret coefficient  $\theta_i = \sum_{j \in \mathcal{S}} D_{ij} \chi_j$

Thermal conductivity  $\lambda$

## Transport matrix $L$ (2)

- Viscosity  $\eta$  and thermal conductivity  $\lambda$

Ely and Hanley (1983)    Chung et al. (1988)

- Reduced thermal diffusion ratios  $\tilde{\chi}$

Thermal diffusion ratios  $\tilde{\chi}$  evaluated as for perfect gases

- Multicomponent diffusion coefficients  $D = (\Delta + \mathbf{y} \otimes \mathbf{y})^{-1} - \mathbb{1} \otimes \mathbb{1}$

$$\Delta_{kk} = \sum_{l \neq k} \frac{x_k x_l}{D_{kl}} \quad \Delta_{kl} = -\frac{x_k x_l}{D_{kl}} \quad k \neq l$$

$$D_{kl} = D_{kl}^{\text{id}} / \Upsilon_{kl} \quad \mathbf{y} = (y_1, \dots, y_{n_s})^t \quad \mathbb{1} = (1, \dots, 1)^t$$

$$\Upsilon_{ij} = 1 + \sum_{k \in \mathfrak{S}} \frac{\pi n_k}{12} \left( 8(\sigma_{ik}^3 + \sigma_{jk}^3) - 6(\sigma_{ik}^2 + \sigma_{jk}^2) \sigma_{ij} - 3(\sigma_{ik}^2 - \sigma_{jk}^2)^2 \sigma_{ij}^{-1} + \sigma_{ij}^3 \right)$$

## Transport matrix $L$ (3)

- Diffusion driving forces and reduced chemical potential

$$\hat{d}_k = x_k (\partial_\zeta \mu_k)_T = \frac{x_k m_k \nu_k}{RT} \partial_\zeta \bar{p}^{\text{cl}} + \sum_{l \in \mathfrak{S}} \Gamma_{jl} \partial_\zeta x_l \quad \mu_k = \frac{m_k g_k^{\text{cl}}}{RT}$$

$$\mu_k = \mu_k(T, \bar{p}^{\text{cl}}, x_1, \dots, x_{n_s}) \quad \Gamma_{jl} = x_j (\partial_{x_l} \mu_j)_{\bar{p}^{\text{cl}}, x} \quad d_k = \hat{d}_k - y_k \sum_{l \in \mathfrak{S}} \hat{d}_l$$

- Traditional formulation

$$\frac{\mathcal{J}_k}{\rho_k} = \mathcal{V}_k = - \sum_{l \in [1, n_s]} D_{kl} d_l - \theta_k \partial_\zeta \log T$$

$$q - \sum_{k \in [1, n_s]} h_k \rho_k \mathcal{V}_k = - \frac{\rho RT}{m} \sum_{k \in [1, n_s]} \theta_k d_k - \hat{\lambda} \partial_\zeta T$$

## Transport matrix $L$ (4)

- **Mechanical thermodynamic unstable points**

Mechanical stability limit  $\partial_\rho \bar{p}^{\text{cl}} = 0$

Expression of fixed pressure quantities

$$(\partial_{y_k} \phi)_{T, \bar{p}^{\text{cl}}, y_l} = (\partial_{y_k} \phi)_{T, \rho, y_l} + (\partial_\rho \phi)_{T, y_l} (\partial_{y_k} \rho)_{T, \bar{p}^{\text{cl}}, y_l}$$

$$(\partial_{y_k} \rho)_{T, \bar{p}^{\text{cl}}, y_l} = - \frac{(\partial_{y_k} \bar{p}^{\text{cl}})_{T, \rho, y_l}}{(\partial_\rho \bar{p}^{\text{cl}})_{T, y_l}}$$

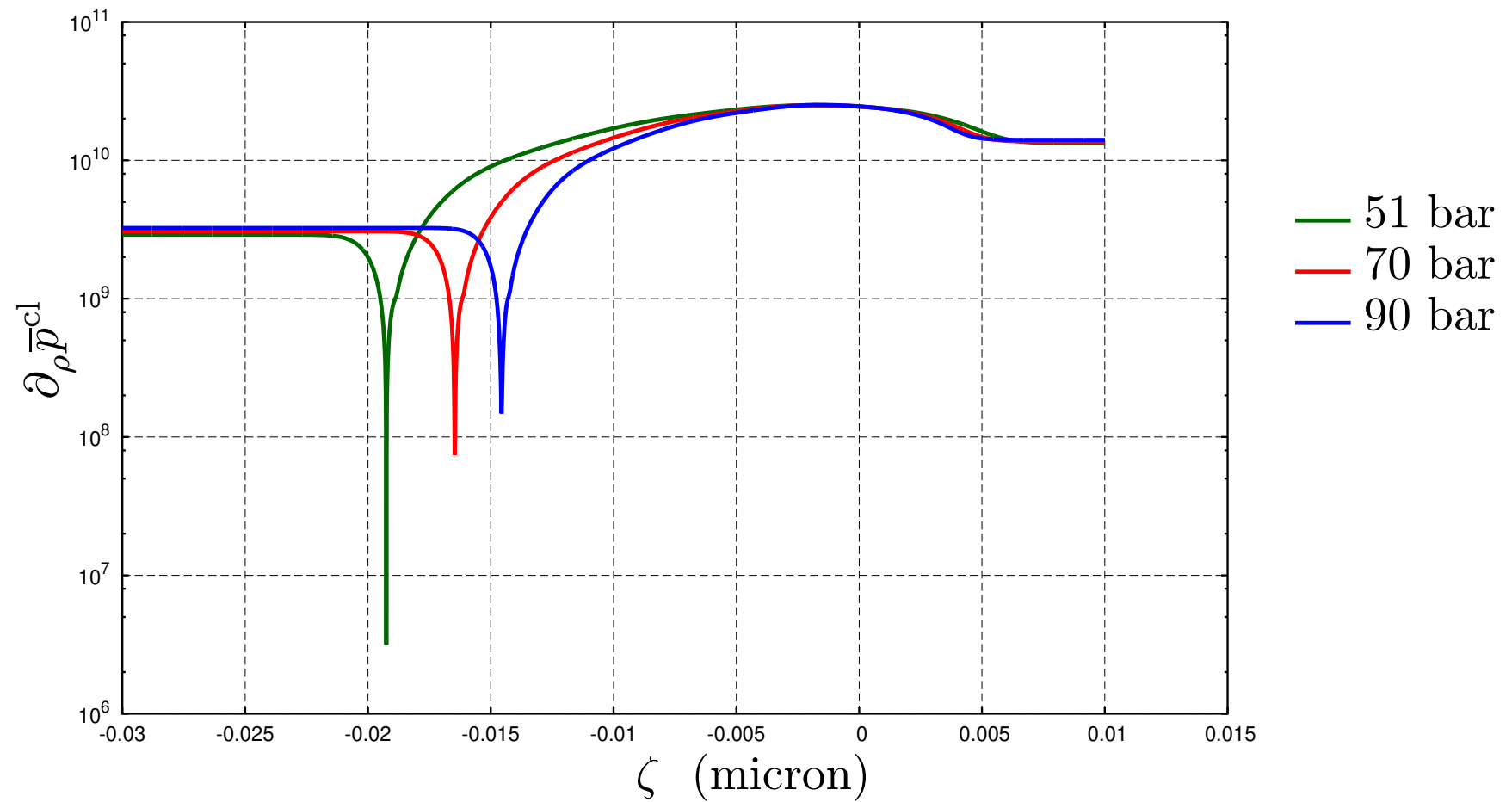
- **Explosion at mechanical thermodynamical unstable points**

Explosion of  $h_i$   $\nu_i$   $\Gamma_{ij}$

Thermodynamic form of transport fluxes

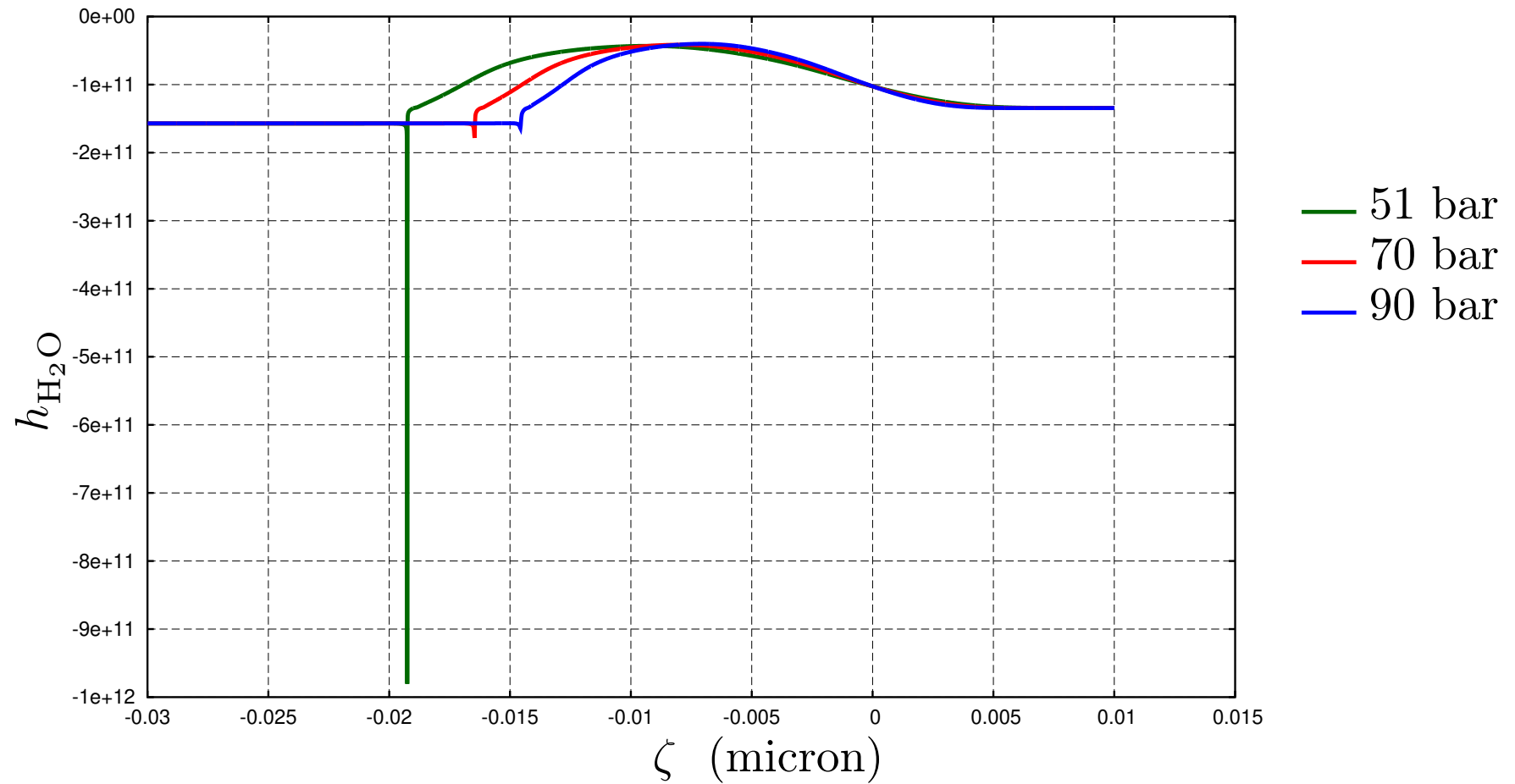
## Transport matrix $L$ (5)

- Mechanical stability criterium in high pressure flames



## Transport matrix $L$ (6)

- Explosion of water mass specific enthalpy





## Transport matrix $L$ (7)

- New expression of specific enthalpies

$$(\partial_{y_k} \bar{p}^{\text{cl}})_{T,\rho,y_l} = \frac{m}{\rho m_i} (\partial_{\rho} \bar{p}^{\text{cl}})_{T,y_l} + \mathcal{R}_k$$

$$\begin{aligned} \mathcal{R}_k = & \left( \frac{RT}{(\nu - b)^2} + \frac{ma}{\nu(\nu + b)^2} \right) \sum_{j \in \mathfrak{S}} y_j \left( \frac{b_k}{m_j} - \frac{b_j}{m_k} \right) \\ & + \frac{2m}{\nu(\nu + b)} \sum_{j,l \in \mathfrak{S}} y_j y_l \alpha_l \left( \frac{\alpha_j}{m_k} - \frac{\alpha_k}{m_j} \right) \end{aligned}$$

- Stabilization of the matrix  $L$

$$\tilde{h}_k = (\partial_{y_k} h)_{T,\rho,y_l} - \frac{m}{\rho m_k} (\partial_{\rho} h)_{T,y_l} - (\partial_{\rho} h)_{T,y_l} \mathcal{R}_k / \mathcal{A}((\partial_{\rho} \bar{p}^{\text{cl}})_{T,y_l})$$

$\mathcal{A}(x)$  smoothed version of  $\mathcal{A}(x) = \max(\delta, x)$

## Supercritical fluids

- **Experiments**

Schilling and Franck (1988), Chehroudi, Talley, and Coy (2002),  
Candel, Juniper, Singla, Scouflaire, Rolon (2006), Habiballah et al. (2006)

- **Numerical simulations of supercritical laminar flames**

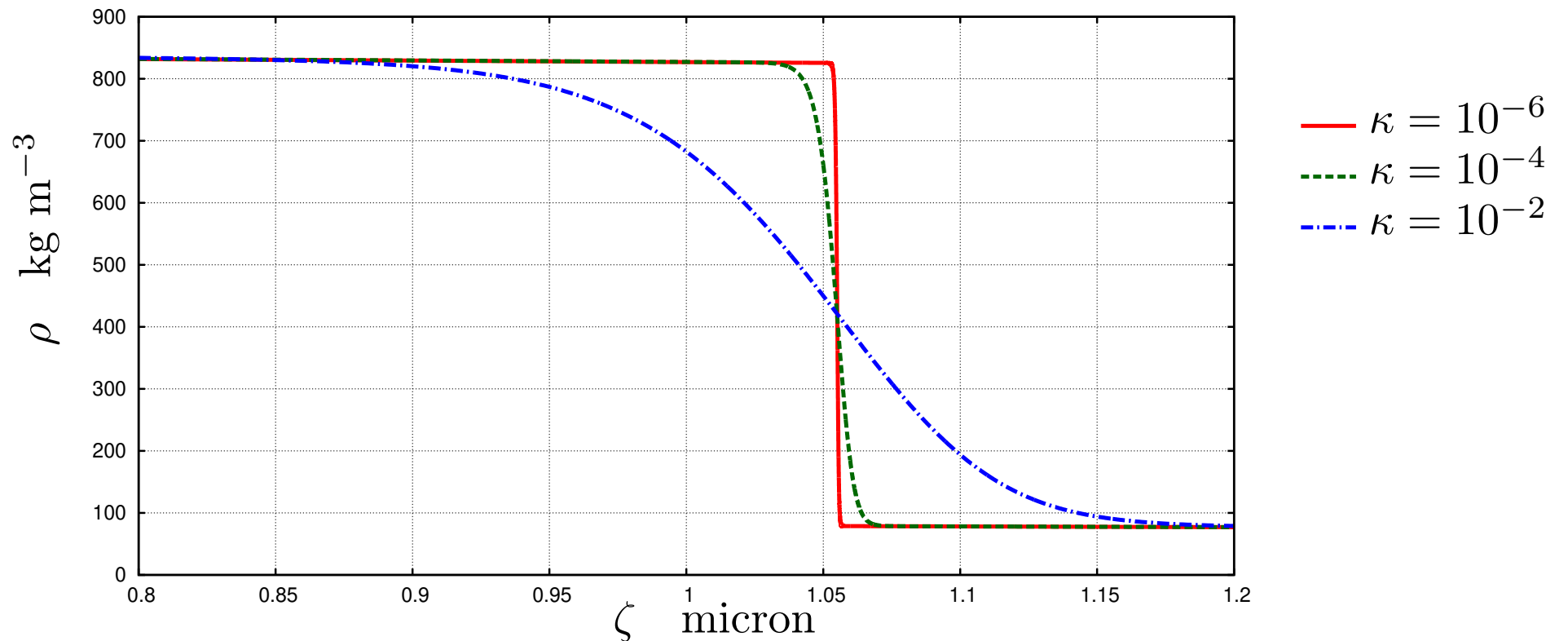
El Gamal, Gutheil and Warnatz (2000), Okongo and Bellan (2002),  
Saur, Behrendt, and Franck (1993),  
Ribert, Zong, Yang, Pons, Darabiha, and Candel, (2008), Pons et al. (2009),

- **Numerical simulations of supercritical turbulent flames**

Zong and Yang (2006), Bellan (2006), Oefelein (2005),  
Zong and Yang (2007), Schmitt, Selle, Cuenot, and Poinot (2008)  
Schmitt, Méry, Boileau, and Candel (2011), Dahms and Oefelein (2013)

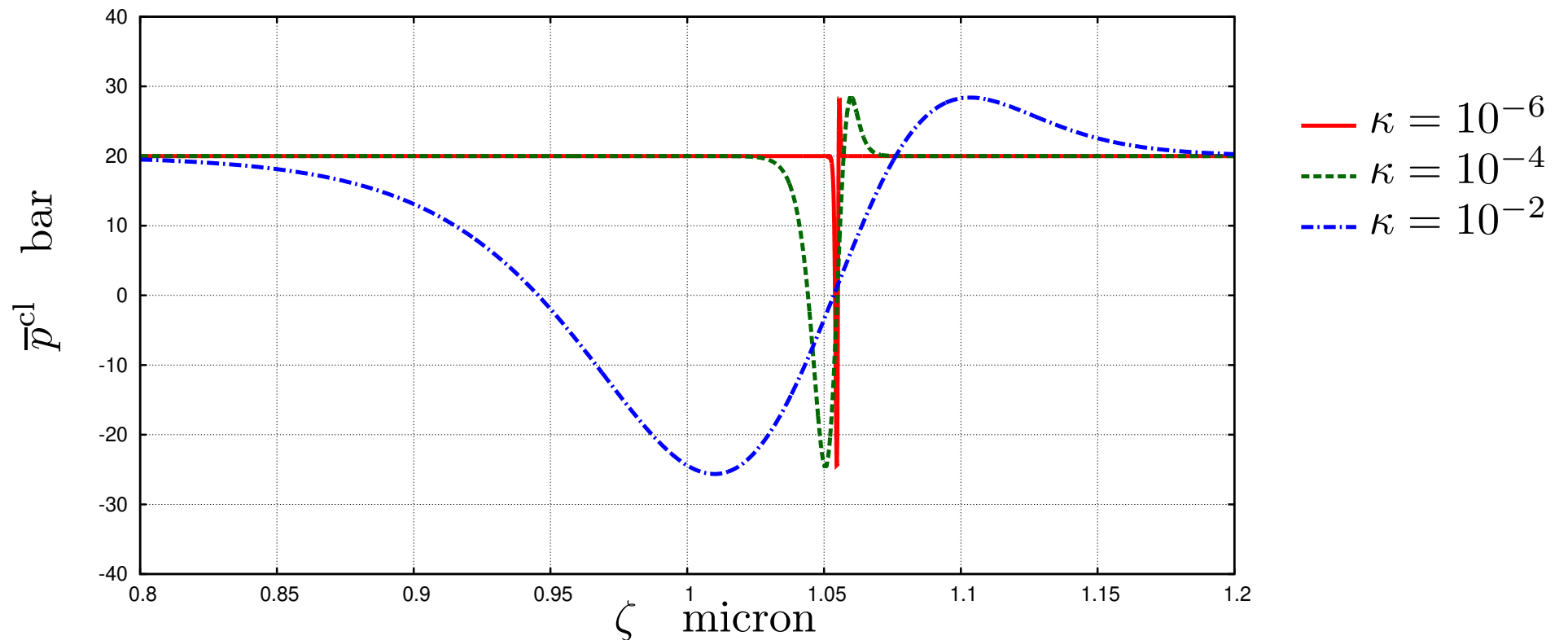
## Oxygen vaporizing diffuse interfaces (1)

- $p^\infty = 20$  bars     $T_{lo} = 100$  K     $T_{up} = 300$  K     $\alpha = 1000$  s<sup>-1</sup>



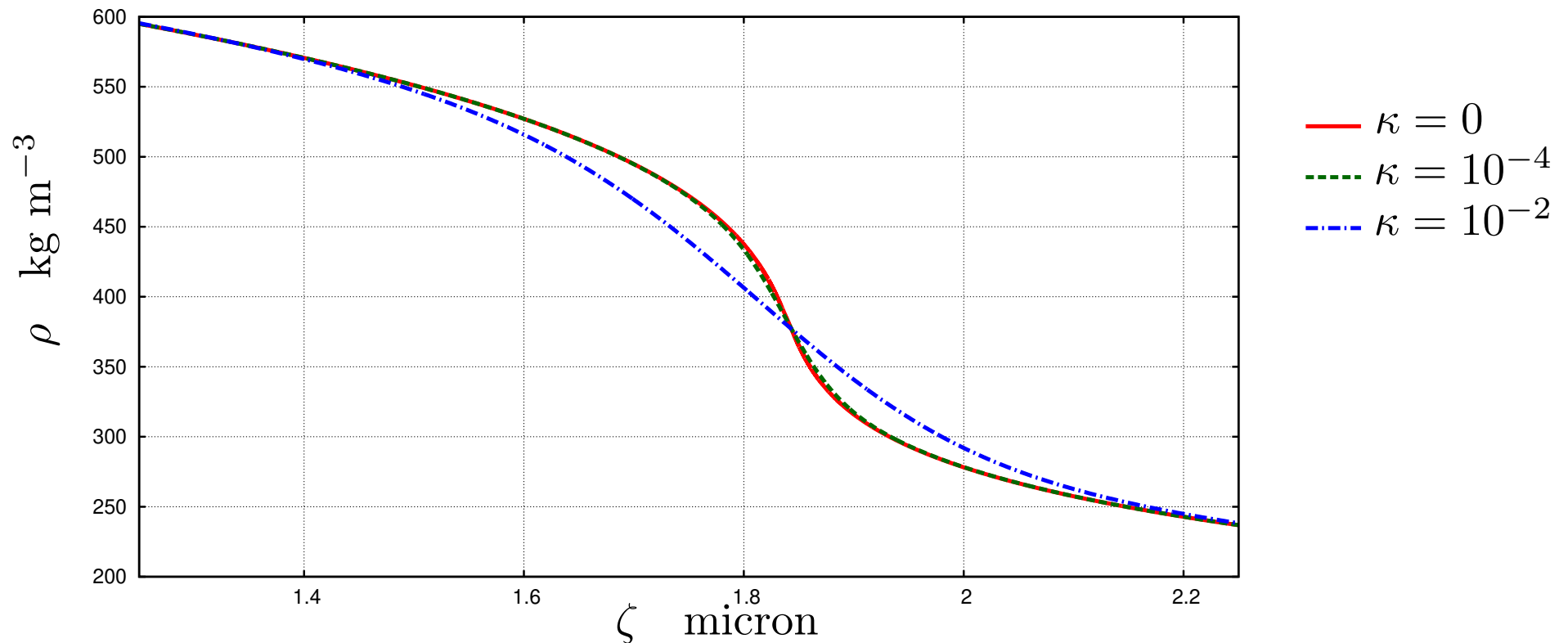
## Oxygen vaporizing diffuse interfaces (2)

- $p^\infty = 20$  bars     $T_{lo} = 100$  K     $T_{up} = 300$  K     $\alpha = 1000$  s<sup>-1</sup>



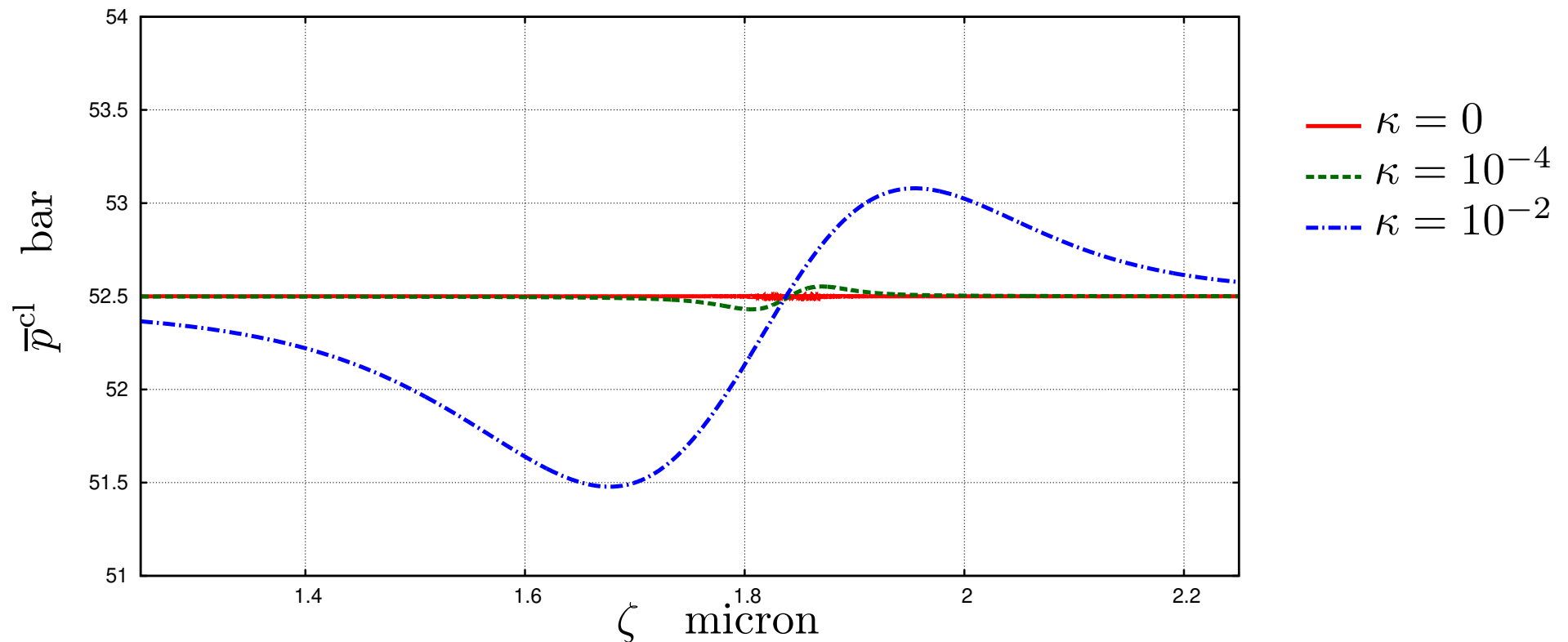
## Oxygen vaporizing diffuse interfaces (3)

- $p^\infty = 52.5$  bars     $T_{\text{lo}} = 100$  K     $T_{\text{up}} = 300$  K     $\alpha = 1000$  s<sup>-1</sup>



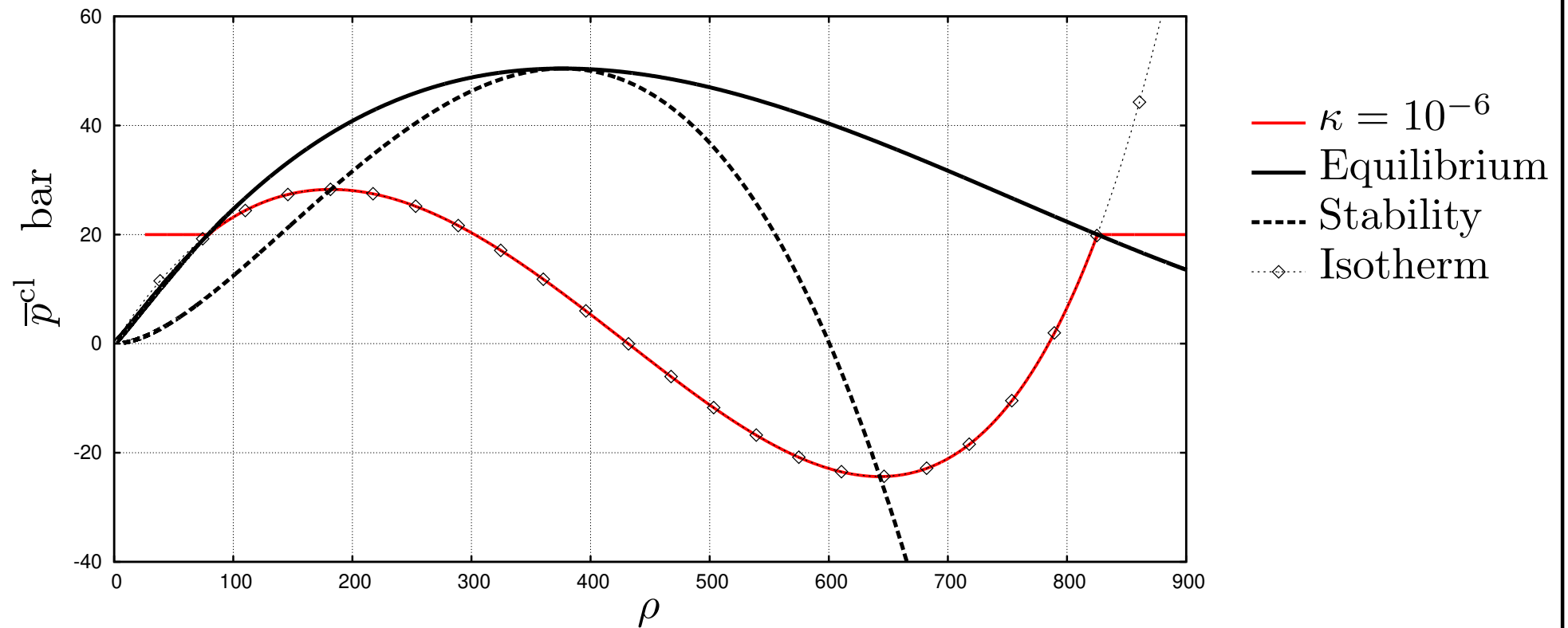
## Oxygen vaporizing diffuse interfaces (4)

- $p^\infty = 52.5$  bars     $T_{\text{lo}} = 100$  K     $T_{\text{up}} = 300$  K     $\alpha = 1000$  s<sup>-1</sup>



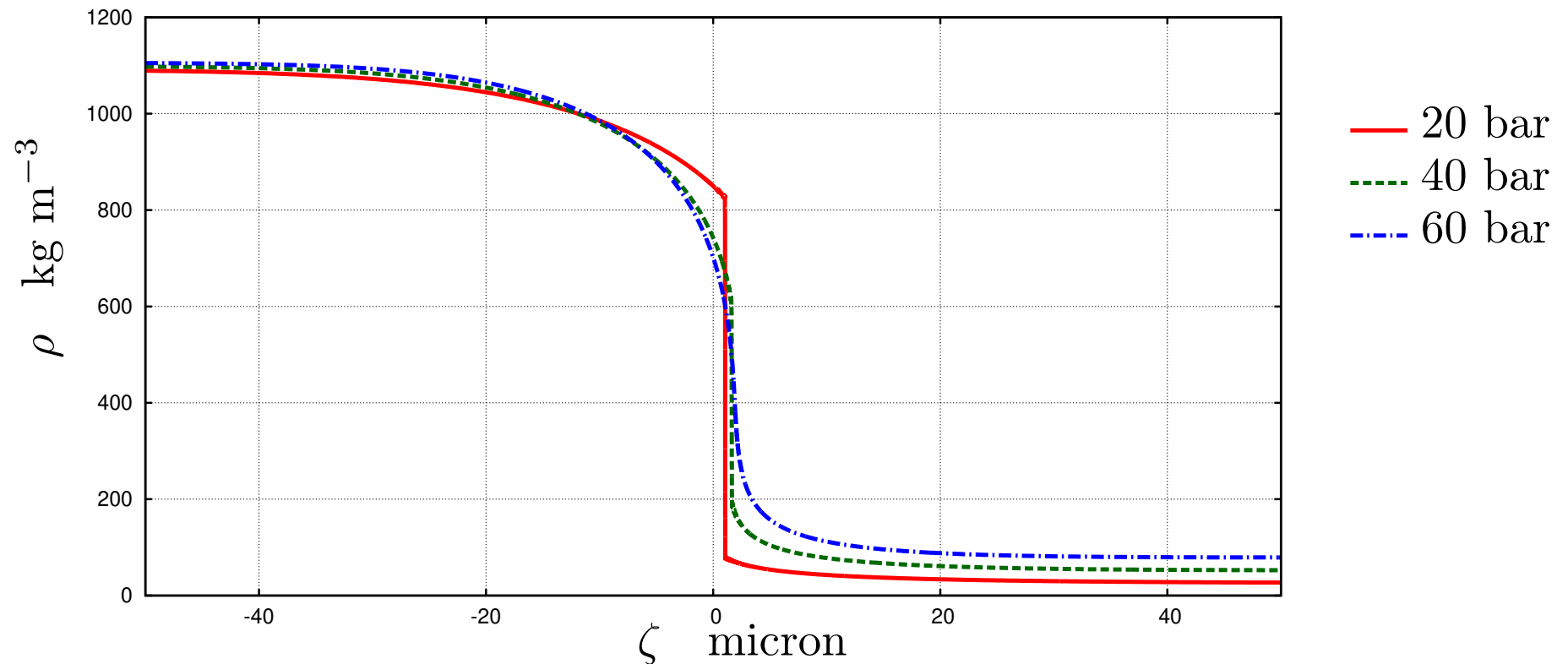
## Oxygen vaporizing diffuse interfaces (5)

- $p^\infty = 20$  bars     $T_{lo} = 100$  K     $T_{up} = 300$  K     $\alpha = 1000$  s<sup>-1</sup>



## Oxygen vaporizing diffuse interfaces (6)

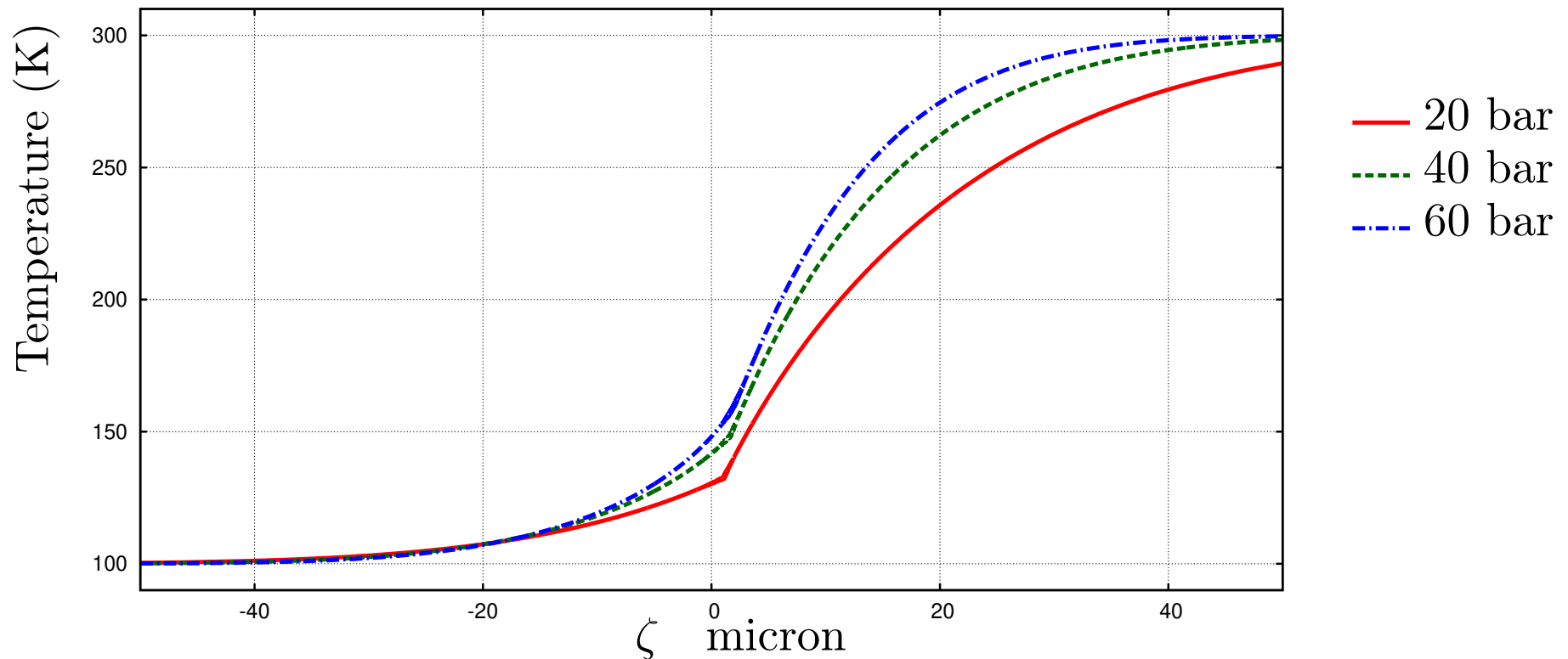
- $T_{lo} = 100 \text{ K}$     $T_{up} = 300 \text{ K}$     $\alpha = 1000 \text{ s}^{-1}$





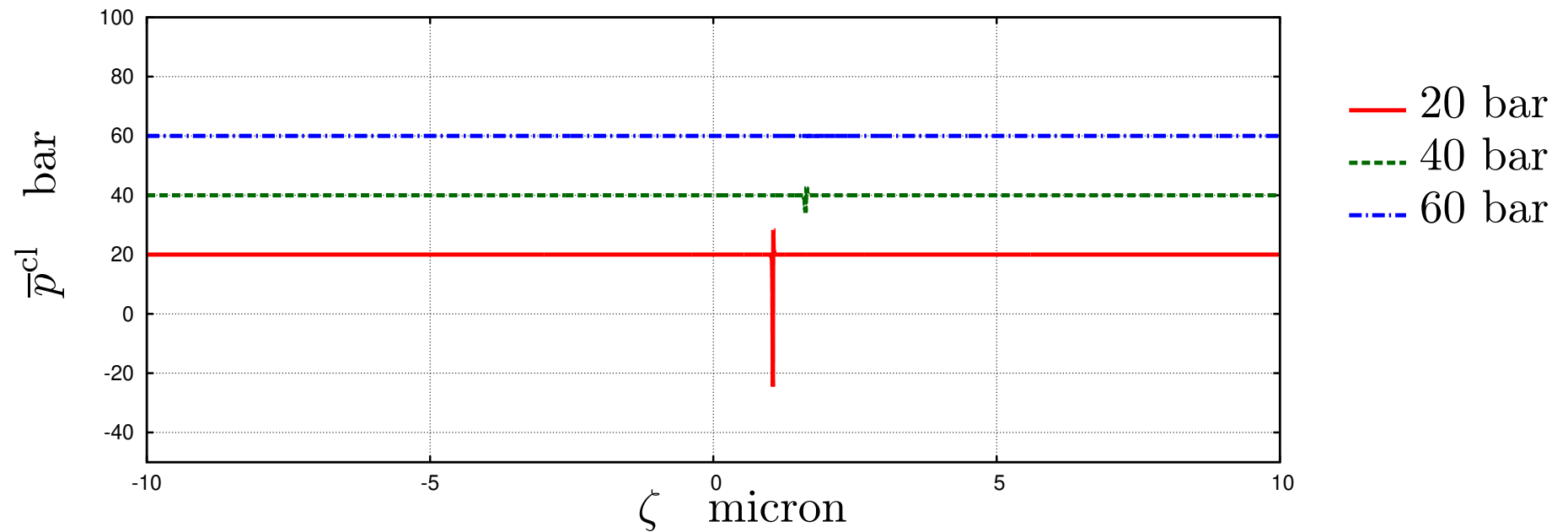
## Oxygen vaporizing diffuse interfaces (7)

- $T_{lo} = 100 \text{ K}$     $T_{up} = 300 \text{ K}$     $\alpha = 1000 \text{ s}^{-1}$



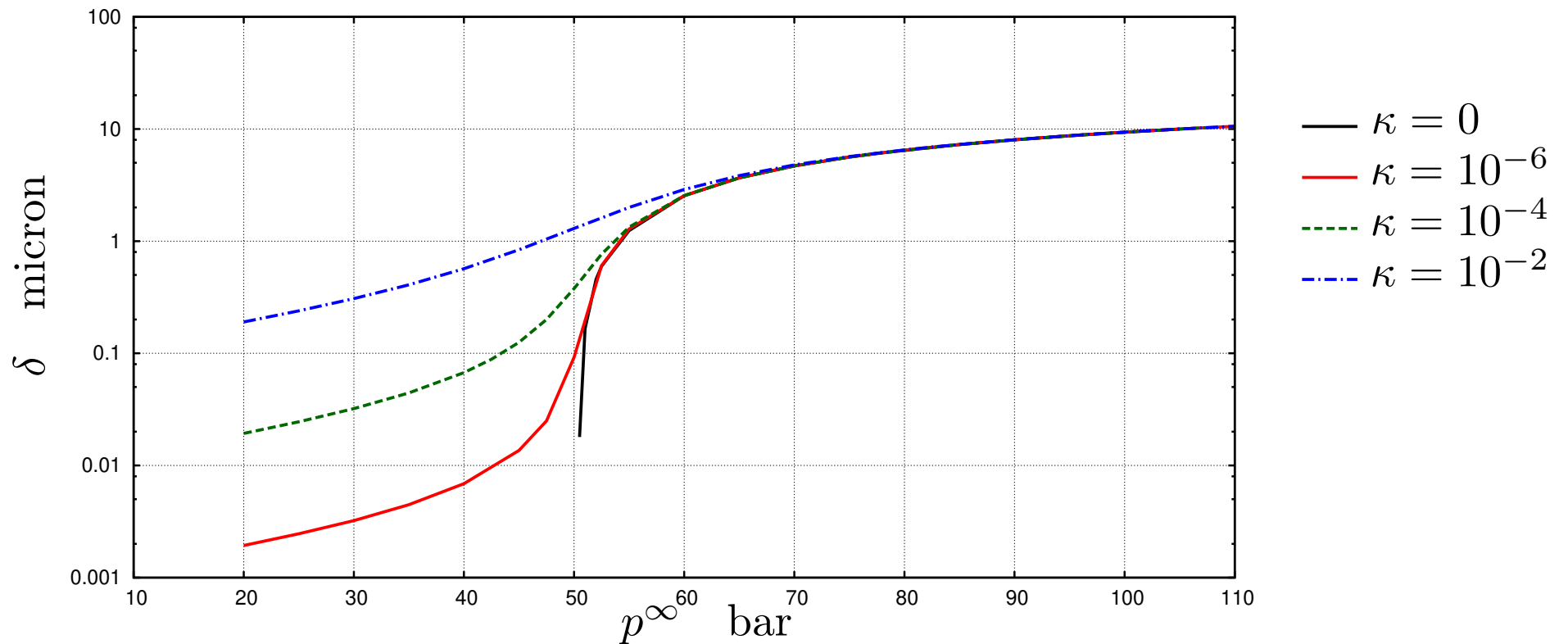
## Oxygen vaporizing diffuse interfaces (8)

- $T_{lo} = 100 \text{ K}$     $T_{up} = 300 \text{ K}$     $\alpha = 1000 \text{ s}^{-1}$



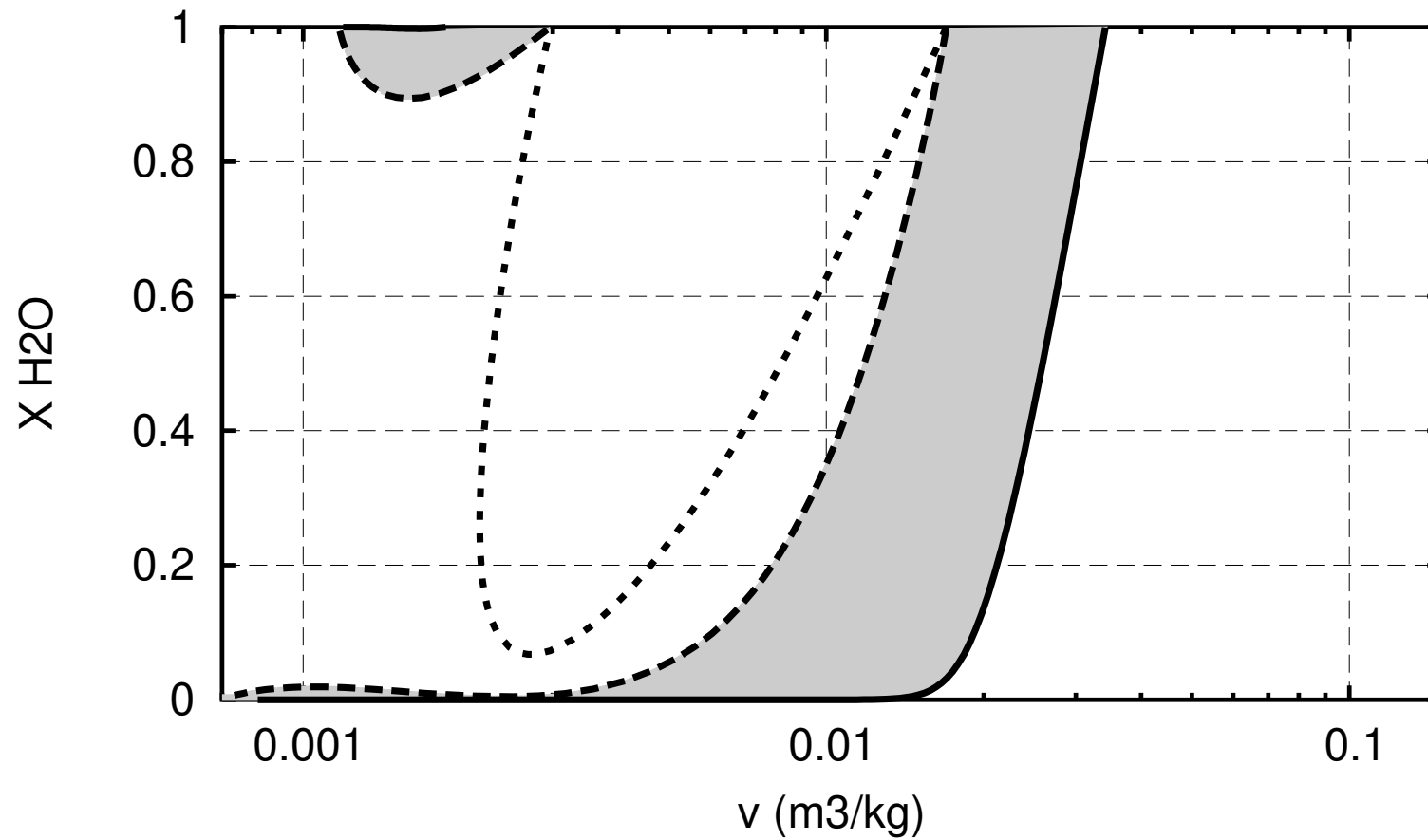
## Oxygen vaporizing diffuse interfaces (9)

- $T_{lo} = 100 \text{ K}$     $T_{up} = 300 \text{ K}$     $\alpha = 1000 \text{ s}^{-1}$



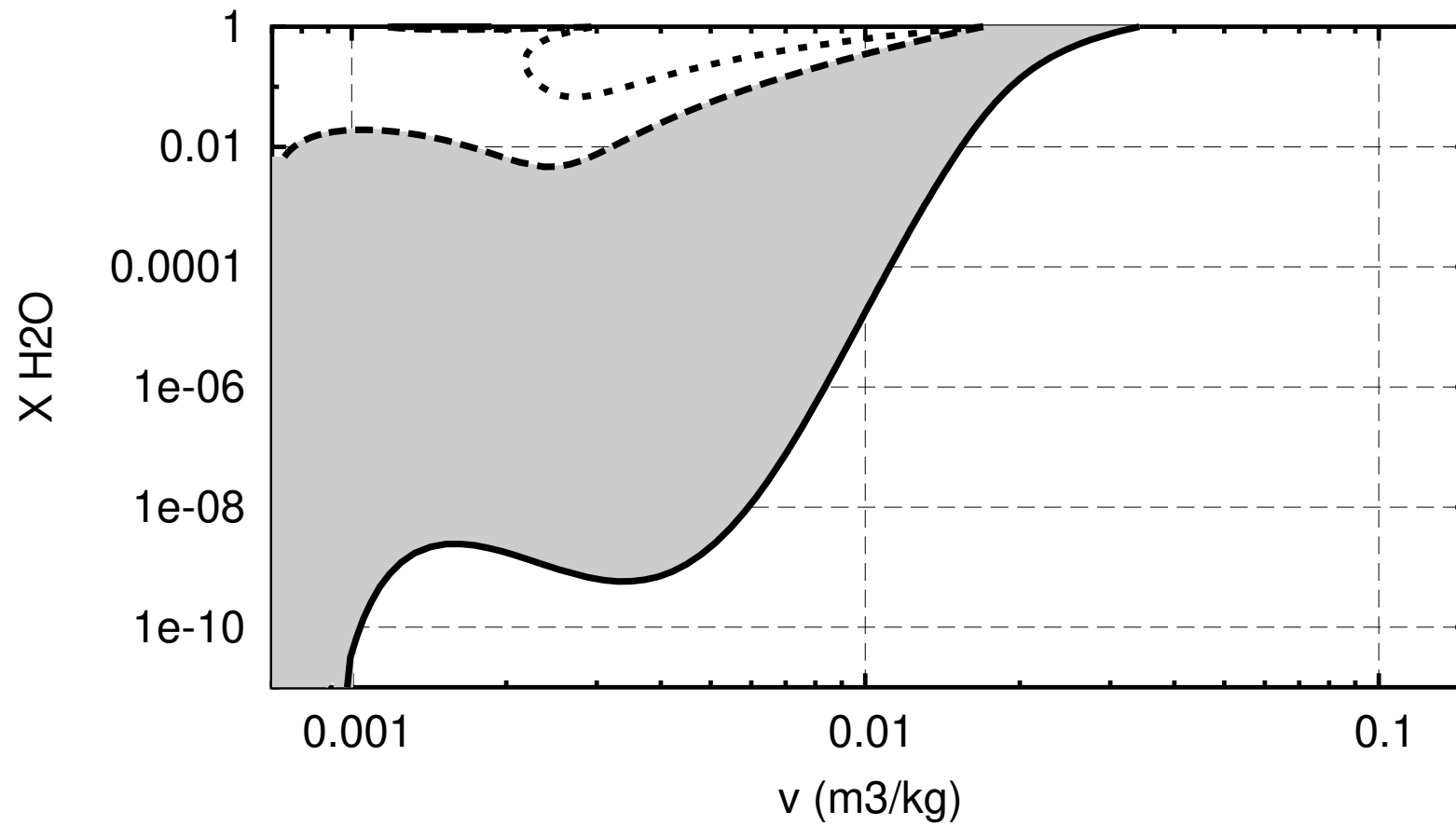
## Stability (1)

- Stability of  $\text{O}_2/\text{H}_2\text{O}$  mixtures at  $p^\infty = 60 \text{ atm}$



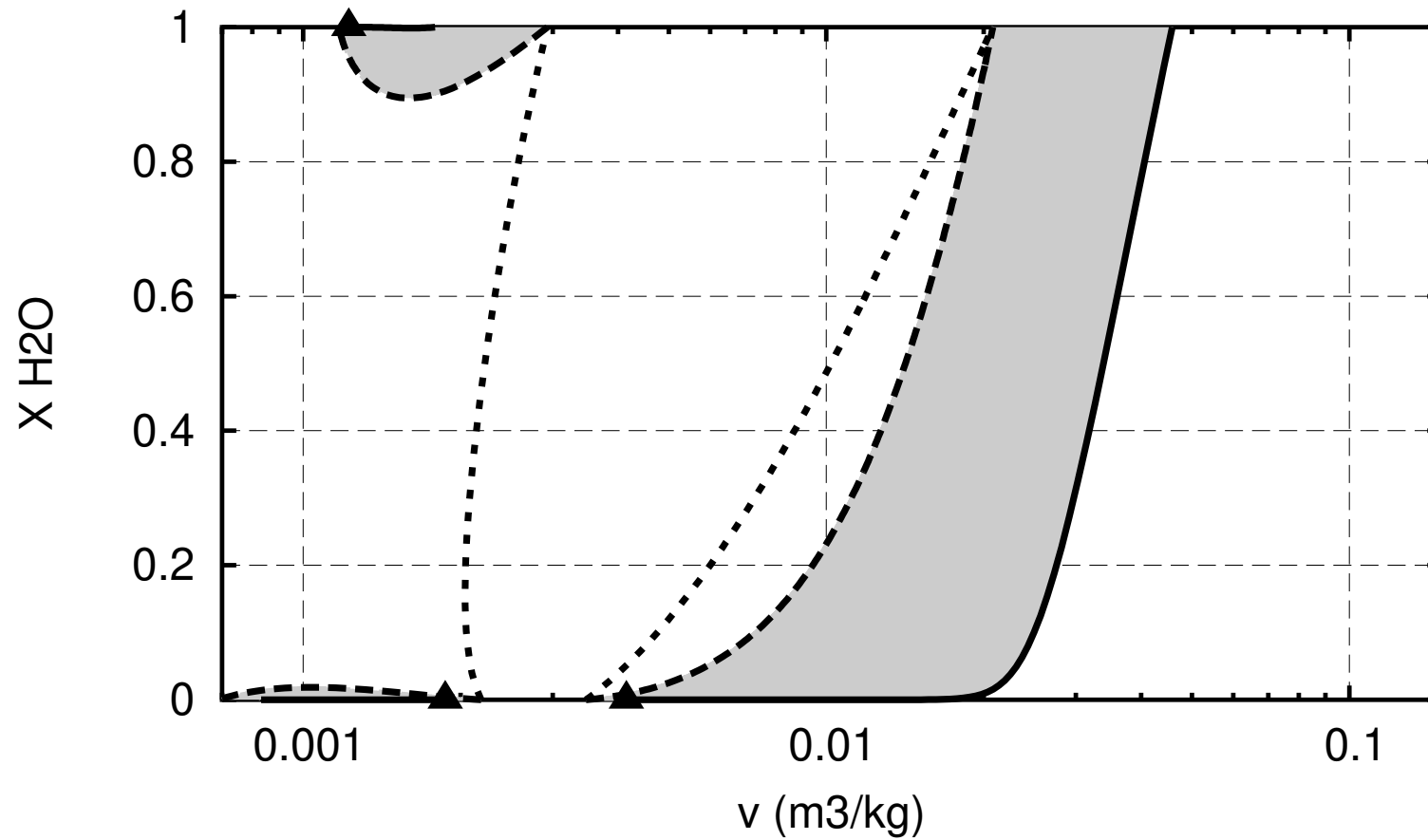
## Stability (2)

- Stability of  $\text{O}_2/\text{H}_2\text{O}$  mixtures at  $p^\infty = 60 \text{ atm}$



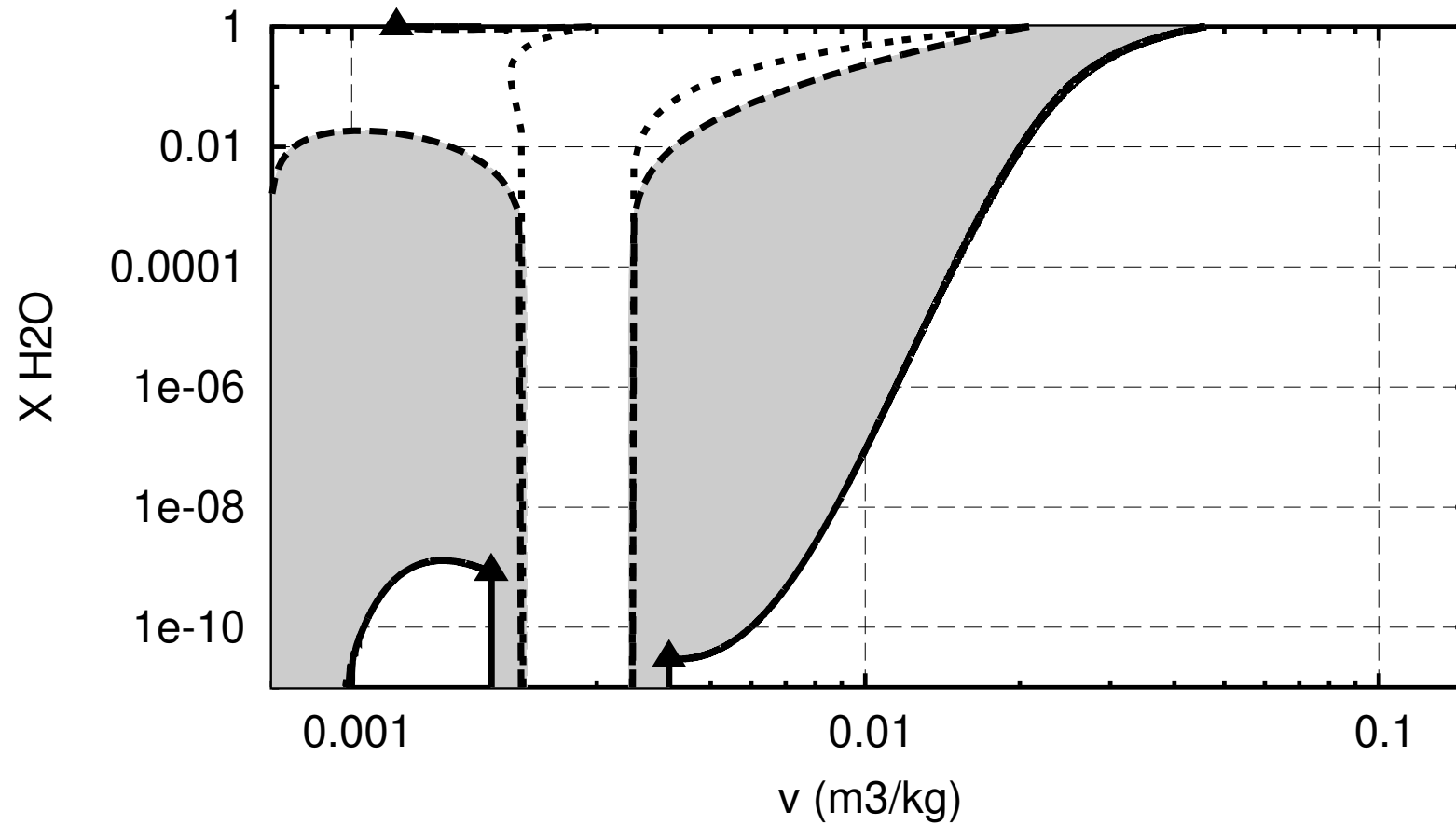
## Stability (3)

- Stability of  $\text{O}_2/\text{H}_2\text{O}$  mixtures at  $p^\infty = 45 \text{ atm}$



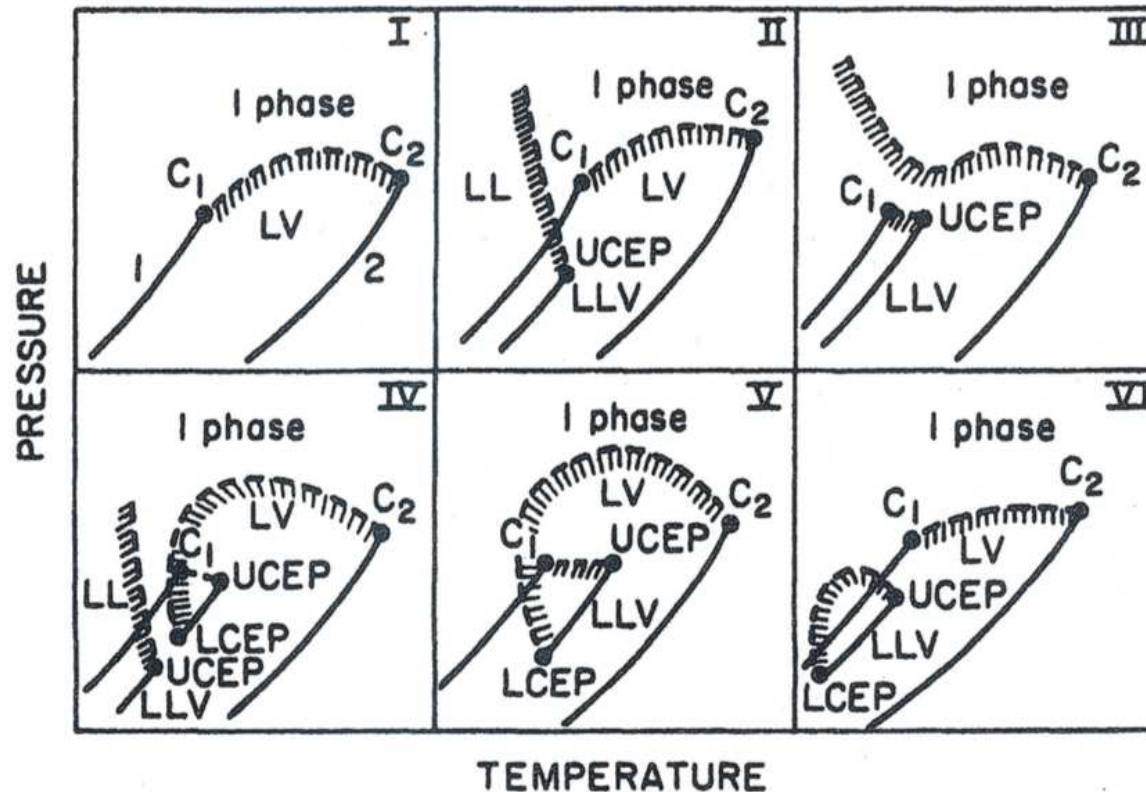
## Stability (4)

- Stability of  $\text{O}_2/\text{H}_2\text{O}$  mixtures at  $p^\infty = 45 \text{ atm}$



## Stability (5)

- Types of binary phase diagrams from Van Konynenburg and Scott



**Figure 12-6** Six types of phase behavior in binary fluid systems. C = critical point; L = liquid; V = vapor; UCEP = upper critical end point; LCEP = lower critical end point. Dashed curves are critical lines and hatching marks heterogeneous regions.



## Liquid water governing equations

- Condensation of water (below 220.6 bar)



- Governing equation

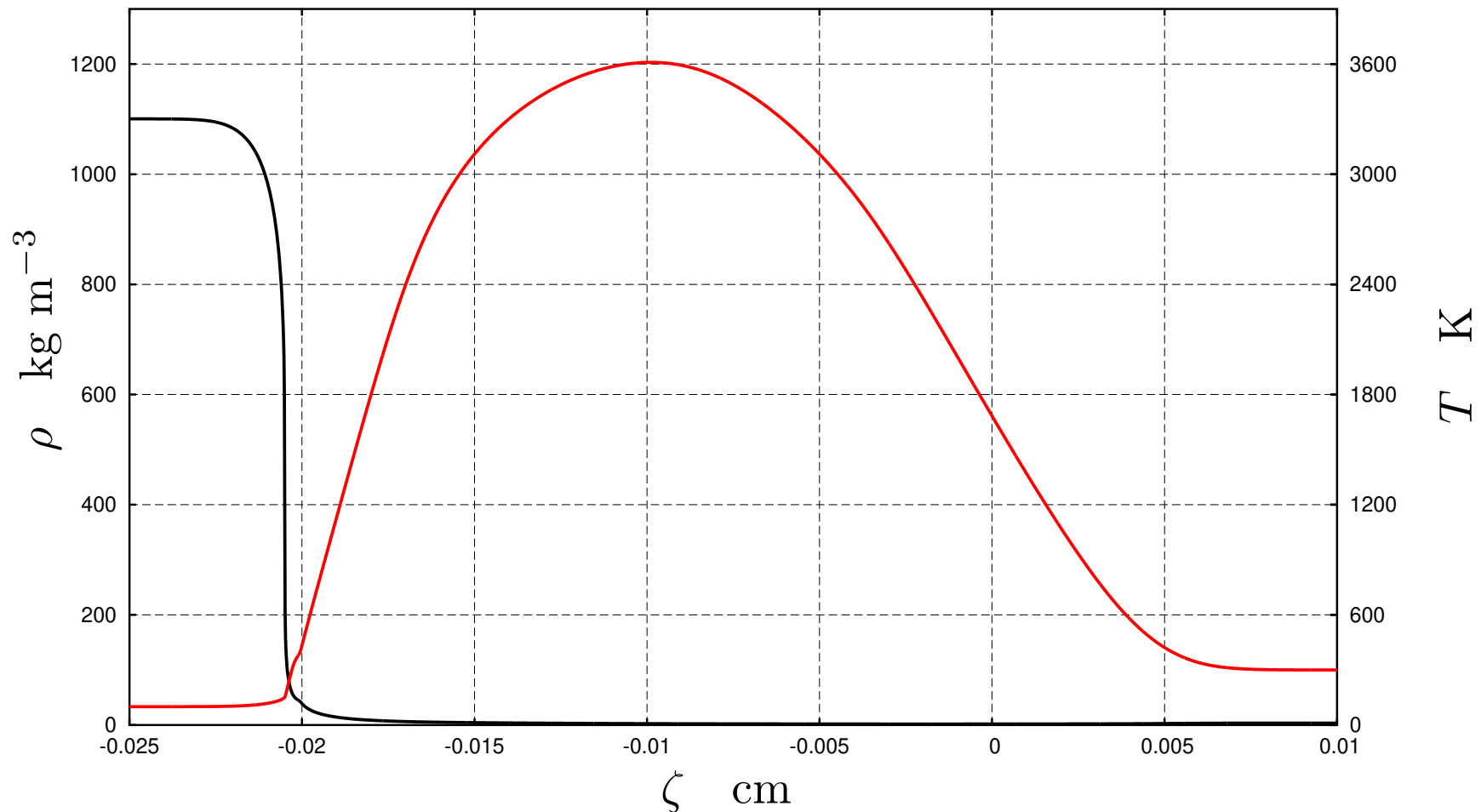
$$\partial_t \rho_{n_s+1} + \nabla \cdot (\rho_{n_s+1} \mathbf{v}) = m_{n_s+1} \omega_{n_s+1}$$

- Condensation source term

$$\omega_{n_s+1} = \mathcal{K}_\star (\exp(\mu_{\text{H}_2\text{O}}) - \exp(\mu_{\text{H}_2\text{O}(l)})) \simeq \mathcal{K}'_\star (g_{\text{H}_2\text{O}}^{\text{cl}} - g_{\text{H}_2\text{O}(l)}^{\text{cl}})$$

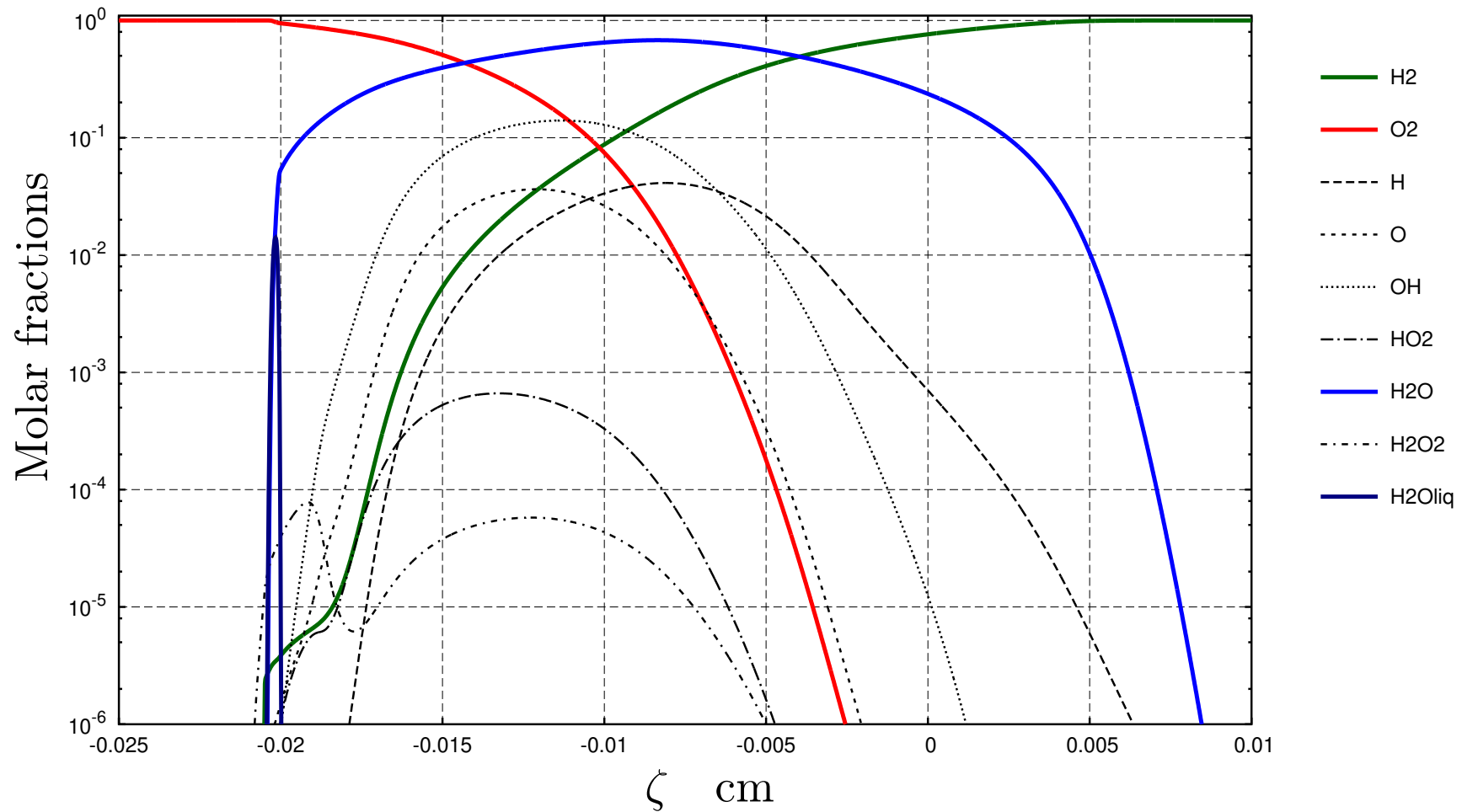
## Oxygen/Hydrogen diffusion flame (1)

- $p^\infty = 45 \text{ bars}$      $T_{\text{lo}} = 100 \text{ K}$      $T_{\text{up}} = 300 \text{ K}$      $\alpha = 10000 \text{ s}^{-1}$



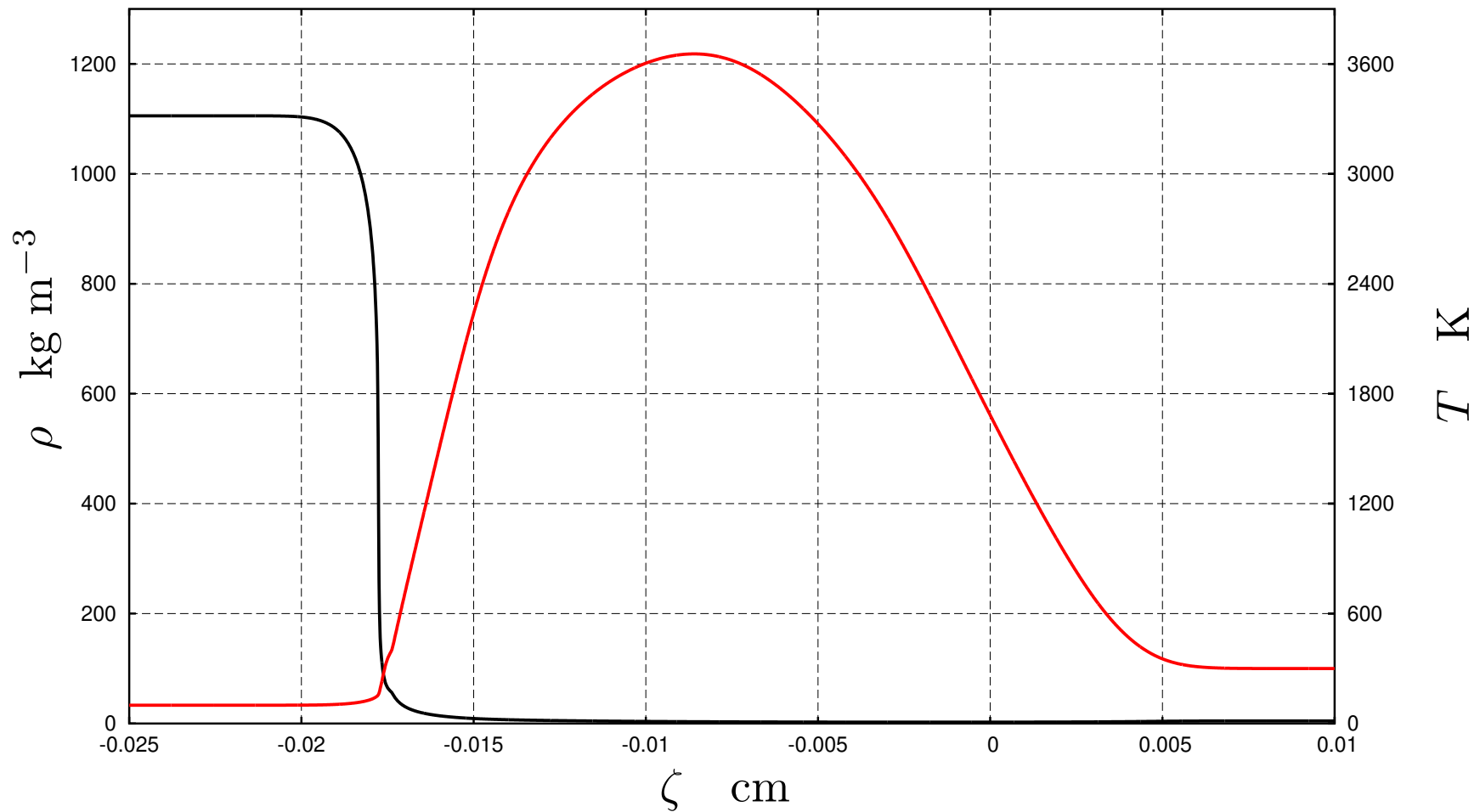
## Oxygen/Hydrogen diffusion flame (2)

- $p^\infty = 45$  bars     $T_{lo} = 100$  K     $T_{up} = 300$  K     $\alpha = 10000$  s<sup>-1</sup>



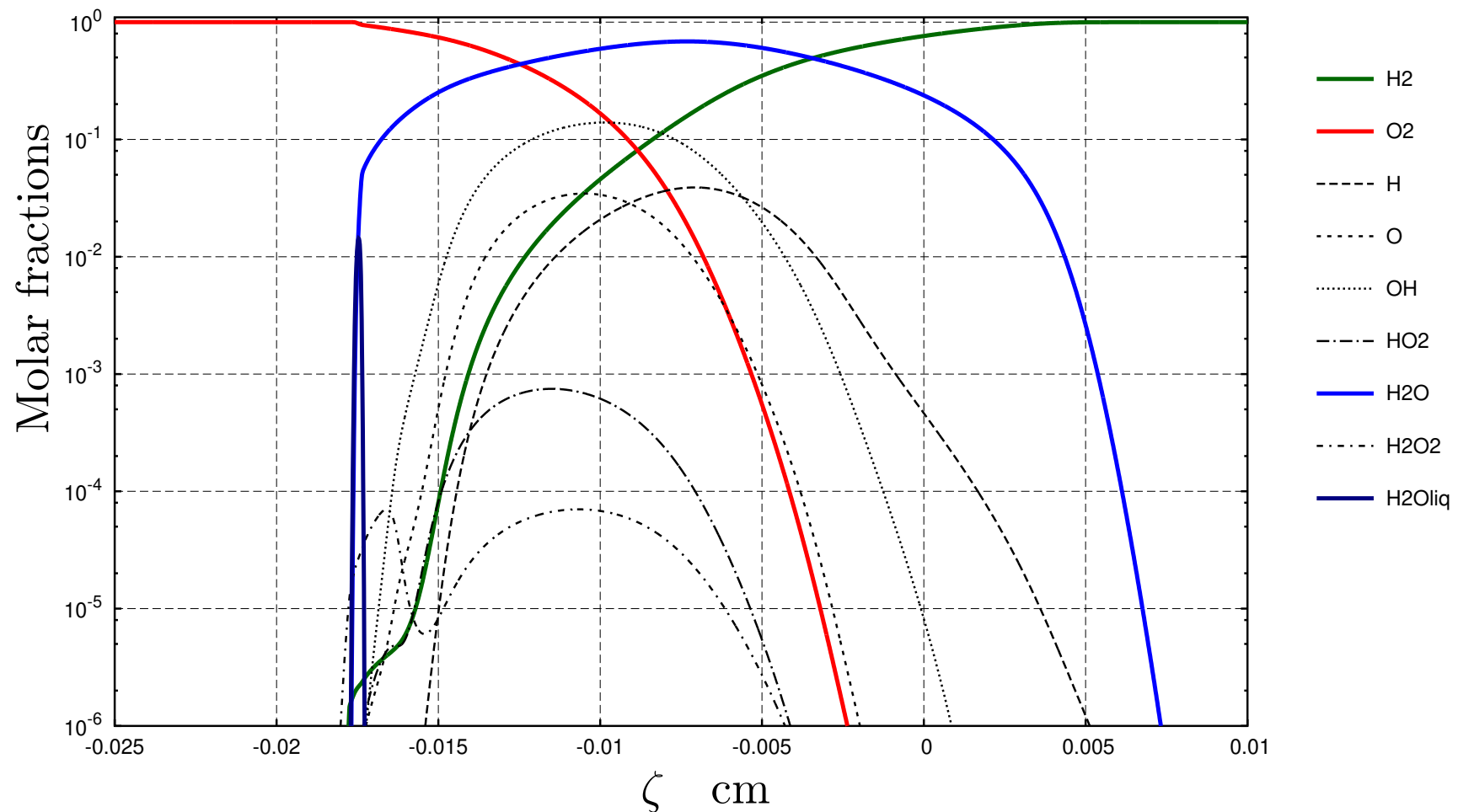
## Oxygen/Hydrogen diffusion flame (3)

- $p^\infty = 60 \text{ bars}$      $T_{\text{lo}} = 100 \text{ K}$      $T_{\text{up}} = 300 \text{ K}$      $\alpha = 10000 \text{ s}^{-1}$



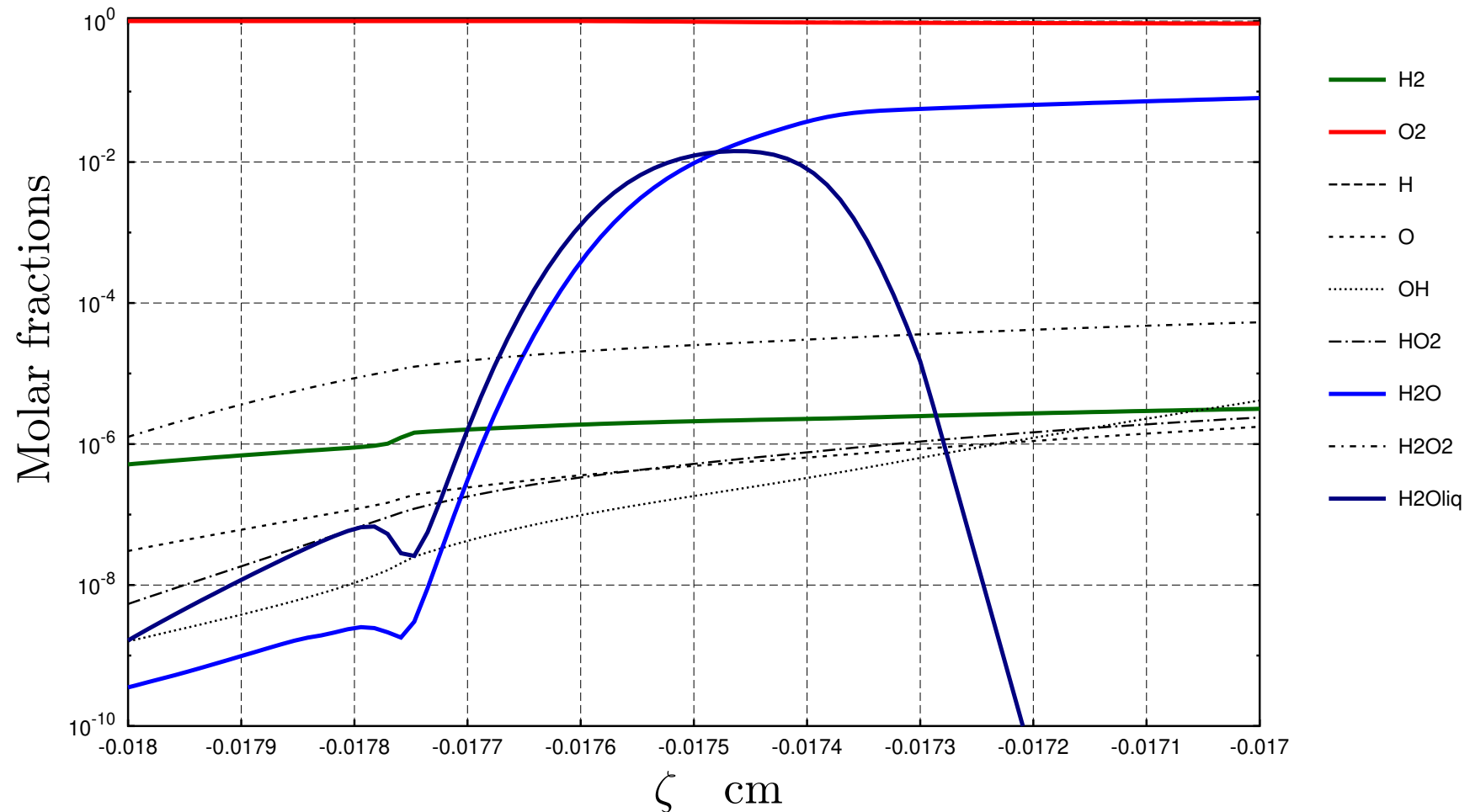
## Oxygen/Hydrogen diffusion flame (4)

- $p^\infty = 60$  bars     $T_{lo} = 100$  K     $T_{up} = 300$  K     $\alpha = 10000$  s<sup>-1</sup>



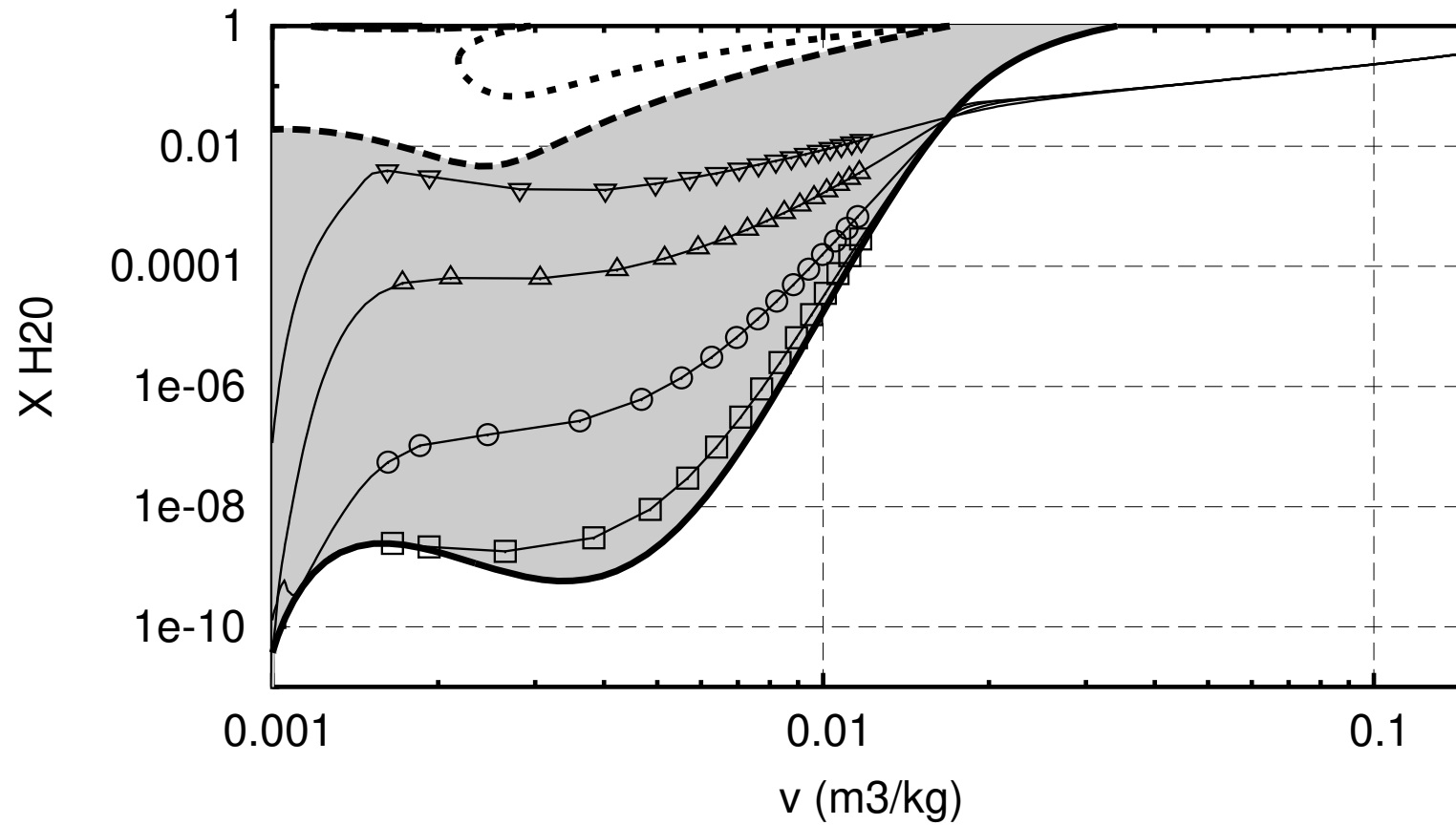
## Oxygen/Hydrogen diffusion flame (5)

- $p^\infty = 60$  bars     $T_{lo} = 100$  K     $T_{up} = 300$  K     $\alpha = 10000$  s<sup>-1</sup>



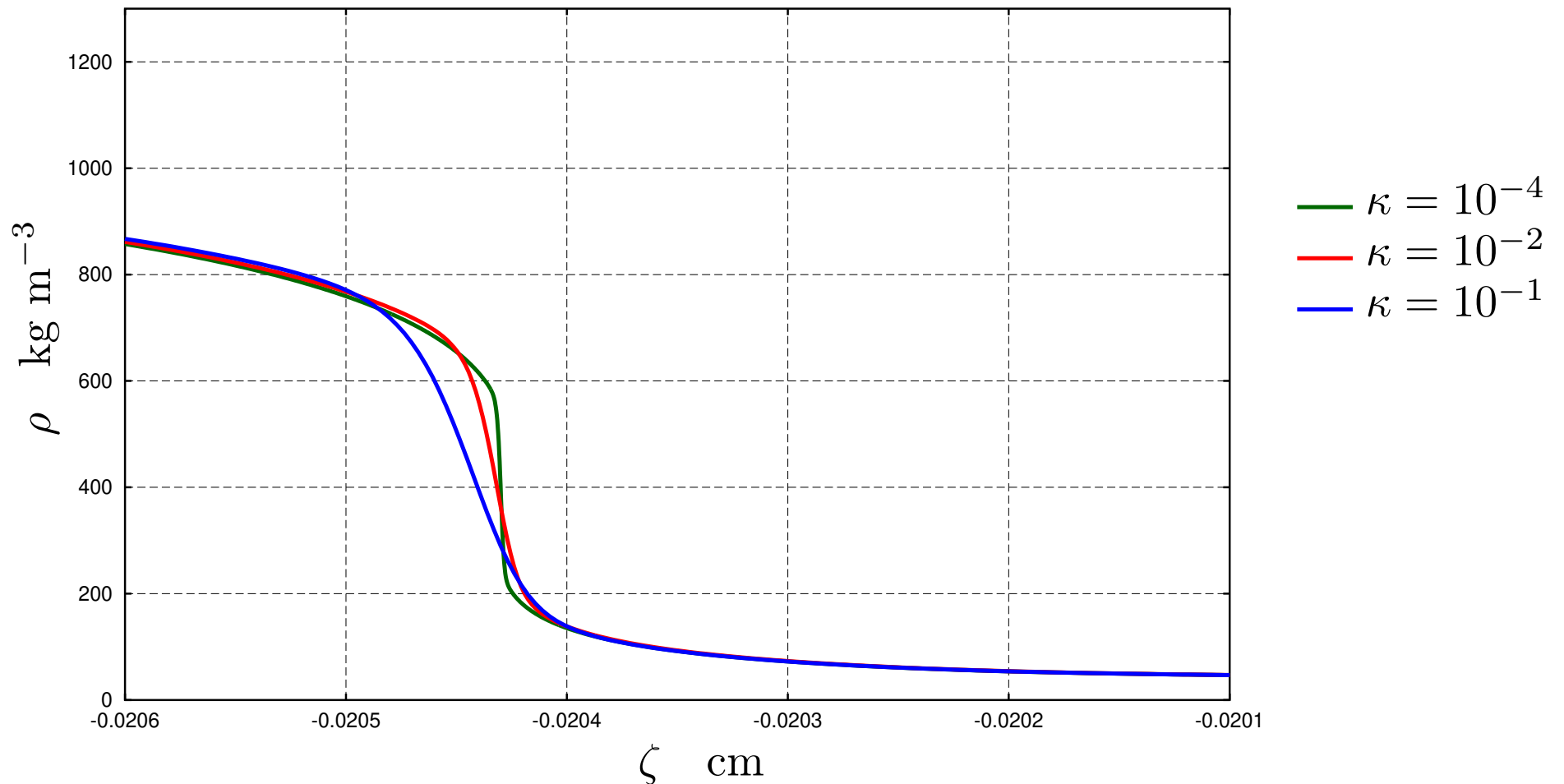
## Oxygen/Hydrogen diffusion flame (6)

- $p^\infty = 60$  bars     $T_{lo} = 100$  K     $T_{up} = 300$  K     $\alpha = 10000$  s<sup>-1</sup>



## Oxygen/Hydrogen diffusion flame (7)

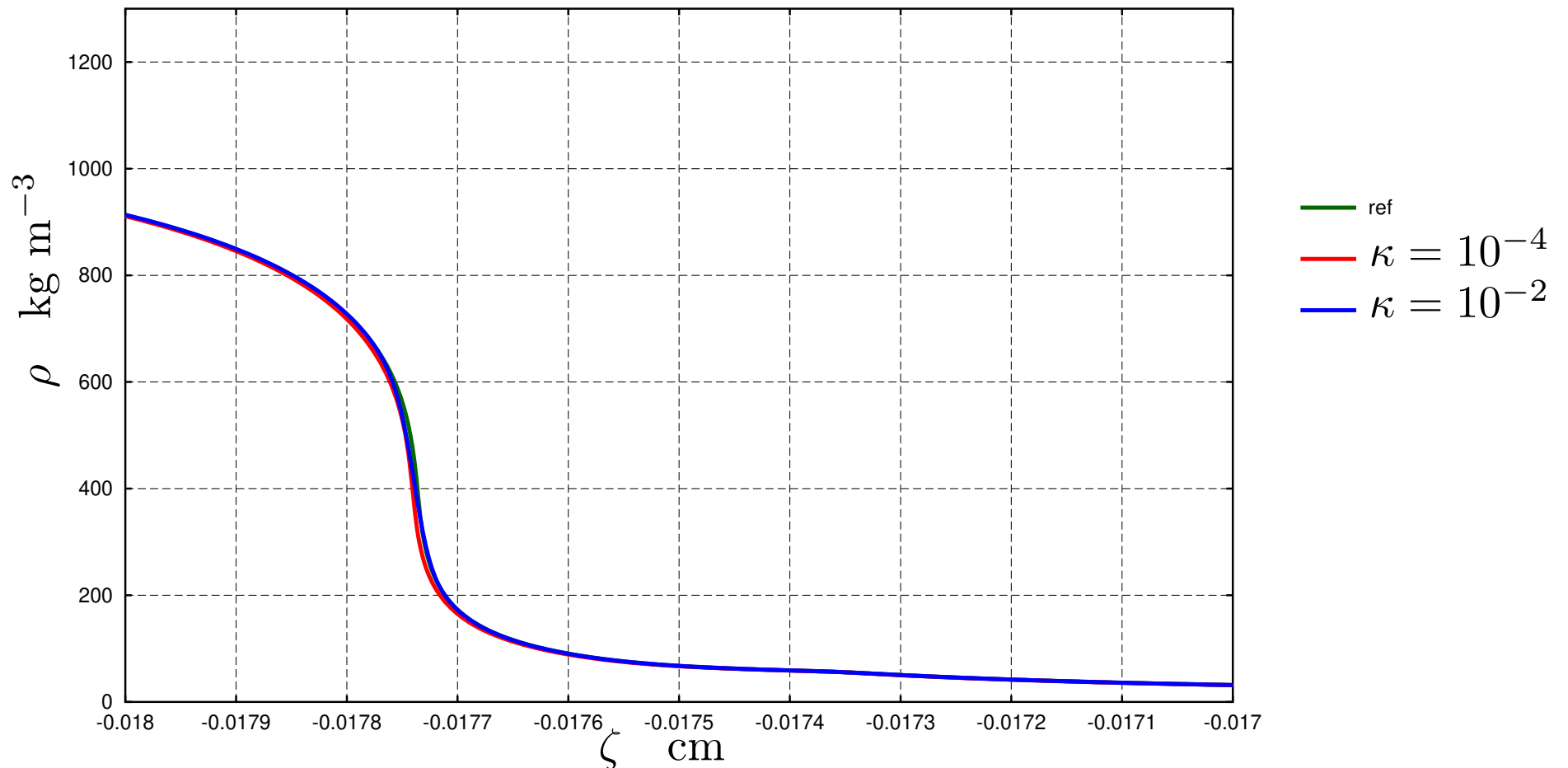
- $p^\infty = 45$  bars     $T_{lo} = 100$  K     $T_{up} = 300$  K     $\alpha = 10000$  s<sup>-1</sup>





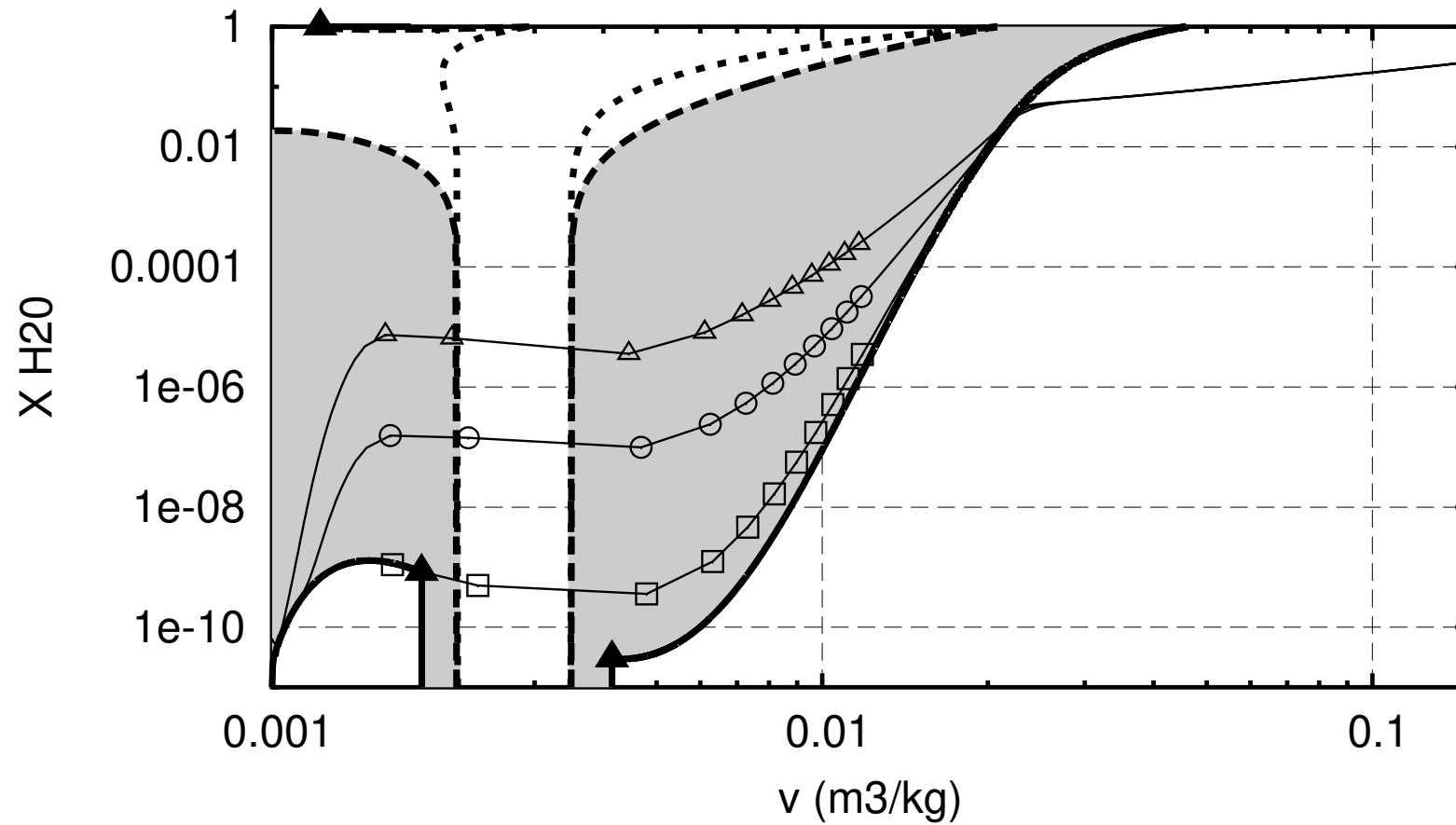
## Oxygen/Hydrogen diffusion flame (8)

- $p^\infty = 60$  bars     $T_{lo} = 100$  K     $T_{up} = 300$  K     $\alpha = 10000$  s<sup>-1</sup>



## Oxygen/Hydrogen diffusion flame (9)

- Stability of  $O_2/H_2O$  mixtures at  $p^\infty = 45$  atm



## **7 Conclusion**

## Conclusion/Future work

- **Physical/Modeling aspects**

High pressure transport coefficients

Numerical simulations at the Molecular/Boltzmann/Fluid levels

Boundary equations at solid walls

- **Mathematical and numerical aspects**

Numerical simulations of subcritical to supercritical mixtures of fluids

Global existence results around stationary nonconstant equilibrium states

Decay estimates for multicomponent reactive flows and augmented systems

Multicomponent mixtures and Cahn-Hilliard equations

## High pressure multicomponent fluid models (1)

- Cahn-Hilliard fluid mixtures from the kinetic theory

$$\partial_t \rho_i + \nabla \cdot (\rho_i \mathbf{v}) + \nabla \cdot \mathcal{F}_i = m_i \omega_i \quad i \in \mathfrak{S} = \{1, \dots, n_s\}$$

$$\partial_t (\rho \mathbf{v}) + \nabla \cdot (\rho \mathbf{v} \otimes \mathbf{v}) + \nabla \cdot \mathcal{P} = 0$$

$$\partial_t \left( \mathcal{E} + \frac{1}{2} \rho |\mathbf{v}|^2 \right) + \nabla \cdot \left( \mathbf{v} \left( \mathcal{E} + \frac{1}{2} \rho |\mathbf{v}|^2 \right) \right) + \nabla \cdot (\mathcal{Q} + \mathcal{P} \cdot \mathbf{v}) = 0$$

- Pressure tensor and heat flux

$$\mathcal{P} = p \mathbf{I} + \sum_{i,j \in \mathfrak{S}} \chi_{ij} \nabla \rho_i \otimes \nabla \rho_j - \sum_{i,j \in \mathfrak{S}} \rho_i \nabla \cdot (\chi_{ij} \nabla \rho_j) + \mathcal{P}^d$$

$$\mathcal{Q} = \sum_{i,j \in \mathfrak{S}} \chi_{ij} \nabla \rho_j (\rho_i \nabla \cdot \mathbf{v} + \nabla \cdot \mathcal{F}_i - m_i \omega_i) - \sum_{i,j \in \mathfrak{S}} \nabla \cdot (\chi_{ij} \nabla \rho_j) \mathcal{F}_i + \mathcal{Q}^d$$

## High pressure multicomponent fluid models (2)

- Thermodynamic form for multicomponent fluxes

$$\mathcal{P}^d = -v \nabla \cdot v \mathbf{I} - \eta \left( \nabla v + \nabla v^t - \frac{2}{d} \nabla \cdot v \mathbf{I} \right)$$

$$\mathcal{F}_i = - \sum_{j \in \mathfrak{S}} L_{ij} \left( \nabla \left( \frac{g_j}{T} \right) - \frac{\nabla \nabla \cdot (\sum_{l \in \mathfrak{S}} \kappa_{jl} \nabla \rho_l)}{T} \right) - L_{ie} \nabla \left( \frac{-1}{T} \right)$$

$$\mathcal{Q}^d = - \sum_{i \in \mathfrak{S}} L_{ei} \left( \nabla \left( \frac{g_i}{T} \right) - \frac{\nabla \nabla \cdot (\sum_{l \in \mathfrak{S}} \kappa_{il} \nabla \rho_l)}{T} \right) - L_{ee} \nabla \left( \frac{-1}{T} \right)$$

- Structure of the matrix  $L$

$L = (L_{ij})_{i,j \in \mathfrak{S} \cup \{e\}}$  symmetric positive semi-definite

$N(L) = \text{Span}(1, \dots, 1, 0)^t$  Mass conservation constraint  $\sum_{i \in \mathfrak{S}} \mathcal{F}_i = 0$

- Compatibility with thermodynamics

## High pressure multicomponent fluid models (3)

- Van der Waals type free energy  $\mathcal{F} = \mathcal{F}^{\text{cl}} + \frac{1}{2} \sum_{i,j \in \mathfrak{S}} \kappa_{ij} \nabla \rho_i \cdot \nabla \rho_j$

$$p = p^{\text{cl}} - \frac{1}{2} \sum_{i,j \in \mathfrak{S}} \kappa_{ij} \nabla \rho_i \cdot \nabla \rho_j \quad \mathcal{E} = \mathcal{E}^{\text{cl}} + \frac{1}{2} \sum_{i,j \in \mathfrak{S}} (\kappa_{ij} - T \partial_T \kappa_{ij}) \nabla \rho_i \cdot \nabla \rho_j$$

$$\mathcal{S} = \mathcal{S}^{\text{cl}} - \frac{1}{2} \sum_{i,j \in \mathfrak{S}} \partial_T \kappa_{ij} \nabla \rho_i \cdot \nabla \rho_j \quad g_i = g_i^{\text{cl}}(\rho_1, \dots, \rho_{n_s}, T) \quad \kappa_{ij} = \kappa_{ij}(T)$$

- Gibbs relation

$$T d\mathcal{S} = d\mathcal{E} - \sum_{i \in \mathfrak{S}} g_i d\rho_i - \sum_{i,j \in \mathfrak{S}} \kappa_{ij} \nabla \rho_i \cdot d\nabla \rho_j$$

- Simplifying assumptions on capillarities

$$\kappa_{ij} = \kappa(T) \quad i, j \in \mathfrak{S}$$

## High pressure multicomponent fluid models (4)

- Simplifications using  $\sum_{i \in \mathfrak{S}} \mathcal{F}_i = 0$  and  $\sum_{i \in \mathfrak{S}} m_i \omega_i = 0$

$$\sum_{i,j \in \mathfrak{S}} \kappa_{ij} \nabla \rho_i \otimes \nabla \rho_j = \kappa \nabla \rho \otimes \nabla \rho \quad \sum_{i,j \in \mathfrak{S}} \rho_i \nabla \cdot (\kappa_{ij} \nabla \rho_j) = \rho \nabla \cdot (\kappa \nabla \rho)$$

$$\sum_{i,j \in \mathfrak{S}} \kappa_{ij} \rho_i \nabla \rho_j \nabla \cdot \mathbf{v} = \rho \nabla \rho \nabla \cdot \mathbf{v} \quad \sum_{i,j \in \mathfrak{S}} \kappa_{ij} \nabla \rho_j \nabla \cdot \mathcal{F}_i = \sum_{i,j \in \mathfrak{S}} \nabla \cdot (\kappa_{ij} \nabla \rho_j) \mathcal{F}_i = 0$$

$$\sum_{l \in \mathfrak{S}} \kappa_{il} \nabla \rho_l = \kappa \nabla \rho \quad \sum_{i,j \in \mathfrak{S}} \kappa_{ij} \nabla \rho_i \cdot \nabla \rho_j = \kappa |\nabla \rho|^2 \quad \sum_{i,j \in \mathfrak{S}} \kappa_{ij} \nabla \rho_j m_i \omega_i = 0$$

- Simplified fluxes

$$\mathcal{P} = p\mathbf{I} + \kappa \nabla \rho \otimes \nabla \rho - \rho \nabla \cdot (\kappa \nabla \rho) \mathbf{I} + \mathcal{P}^d \quad \mathcal{Q} = \kappa \rho \nabla \rho \nabla \cdot \mathbf{v} + \mathcal{Q}^d$$

$$\mathcal{F}_i = - \sum_{j \in \mathfrak{S}} L_{ij} \nabla \left( \frac{g_j}{T} \right) - L_{ie} \nabla \left( \frac{-1}{T} \right) \quad \mathcal{Q}^d = - \sum_{i \in \mathfrak{S}} L_{ei} \nabla \left( \frac{g_i}{T} \right) - L_{ee} \nabla \left( \frac{-1}{T} \right)$$



## High pressure multicomponent fluid models (5)

- **Multicomponent diffuse interface fluid model**

$$\partial_t \rho_i + \nabla \cdot (\rho_i \mathbf{v}) + \nabla \cdot \mathcal{F}_i = m_i \omega_i \quad i \in \mathfrak{S} = \{1, \dots, n_s\}$$

$$\partial_t (\rho \mathbf{v}) + \nabla \cdot (\rho \mathbf{v} \otimes \mathbf{v}) + \nabla \cdot \mathcal{P} = 0$$

$$\partial_t \left( \mathcal{E} + \frac{1}{2} \rho |\mathbf{v}|^2 \right) + \nabla \cdot \left( \mathbf{v} \left( \mathcal{E} + \frac{1}{2} \rho |\mathbf{v}|^2 \right) \right) + \nabla \cdot (\mathcal{Q} + \mathcal{P} \cdot \mathbf{v}) = 0$$

- **Multicomponent fluxes**

$$\mathcal{P} = p \mathbf{I} + \kappa \nabla \rho \otimes \nabla \rho - \rho \nabla \cdot (\kappa \nabla \rho) \mathbf{I} - \mathbf{v} \nabla \cdot \mathbf{v} \mathbf{I} - \eta \left( \nabla \mathbf{v} + \nabla \mathbf{v}^t - \frac{2}{d} \nabla \cdot \mathbf{v} \mathbf{I} \right)$$

$$\mathcal{F}_i = - \sum_{j \in \mathfrak{S}} L_{ij} \nabla \left( \frac{g_j}{T} \right) - L_{ie} \nabla \left( \frac{-1}{T} \right) \quad i \in \mathfrak{S}$$

$$\mathcal{Q} = \kappa \rho \nabla \rho \nabla \cdot \mathbf{v} - \sum_{i \in \mathfrak{S}} L_{ei} \nabla \left( \frac{g_i}{T} \right) - L_{ee} \nabla \left( \frac{-1}{T} \right)$$

## The Matrix $L$ (1)

- Change of variables

$$(\rho_1, \dots, \rho_{n_s}, T) \mapsto (\nu, y_1, \dots, y_{n_s}, T) \quad \text{with } \nu = 1/\rho \quad \text{and } y_i = \rho_i/\rho$$

$$\phi(\rho_1, \dots, \rho_{n_s}, T) = \phi\left(\frac{y_1}{\nu}, \dots, \frac{y_{n_s}}{\nu}, T\right) \quad \text{independent mass fractions } y_i$$

$$(\nu, y_1, \dots, y_{n_s}, T) \mapsto (\nu, x_1, \dots, x_{n_s}, T) \quad x_i = y_i \frac{m}{m_i} \quad \sum_{i \in \mathcal{G}} \frac{y_i}{m_i} = \frac{\sum_{i \in \mathcal{G}} y_i}{m}$$

- Pressure based variable

Mechanically stable states  $\partial_\rho p > 0$  or  $\partial_\nu p < 0$

$$(\nu, y_1, \dots, y_{n_s}, T) \mapsto (p, y_1, \dots, y_{n_s}, T) \quad \text{classical variable for diffusion}$$

$$\mathcal{H} = \mathcal{E} + p \quad h = \mathcal{H}/\rho \quad h_i = \partial_{y_i} h(p, y_1, \dots, y_{n_s}, T)$$

- Classical driving forces

$$\mathbf{d}_i = x_i \nabla \left( \frac{m_i g_i}{RT} \right)_T = x_i \nabla \left( \frac{m_i g_i}{RT} \right) + \frac{x_i m_i h_i}{RT^2} \nabla T$$

## The Matrix $L$ (2)

- Modified matrix  $\hat{L}$

$$A = \begin{pmatrix} 1 & 0 & \dots & 0 & -h_1 \\ 0 & 1 & \ddots & \vdots & -h_2 \\ \vdots & \ddots & \ddots & 0 & \vdots \\ 0 & \dots & 0 & 1 & -h_{n_s} \\ 0 & \dots & 0 & 0 & 1 \end{pmatrix} \quad \hat{L} = ALA^t$$

- Identification from low pressure transport fluxes

$$\hat{L}_{ij} = \frac{\rho_i \rho_j D_{ij}}{NR} \quad \hat{L}_{ie} = \hat{L}_{ei} = \frac{\rho_i \theta_i T}{NR} \quad \hat{L}_{ee} = \hat{\lambda} T^2$$

$$\mathcal{F}_i = - \sum_{j \in \mathfrak{S}} \rho_i D_{ij} \mathbf{d}_j - \rho_i \theta_i \nabla \log T \quad \mathcal{Q} = -NR T \sum_{i \in \mathfrak{S}} \theta_i \mathbf{d}_i - \hat{\lambda} \nabla T + \sum_{i \in \mathfrak{S}} h_i \mathcal{F}_i$$

## The Matrix $L$ (1')

- **Homogeneous thermodynamics**

New variables  $(\nu, y_1, \dots, y_{n_s}, T)$  with  $\nu = 1/\rho$  and  $y_i = \rho_i/\rho$

$$\phi(\rho_1, \dots, \rho_{n_s}, T) = \phi\left(\frac{y_1}{\nu}, \dots, \frac{y_{n_s}}{\nu}, T\right)$$

Energy and entropy densities  $e = \mathcal{E}/\rho$   $s = \mathcal{S}/\rho$

$s$  and  $e$  are 1-homogeneous with respect to  $(\nu, y_1, \dots, y_{n_s})$

$p$  is 0-homogeneous with respect to  $(\nu, y_1, \dots, y_{n_s})$

- **Pressure based thermodynamic functions**

Mechanically stable states  $\partial_\rho p > 0$  or  $\partial_\nu p < 0$

Assume  $(\nu, y_1, \dots, y_{n_s}, T) \mapsto (p, y_1, \dots, y_{n_s}, T)$  invertible

Then if  $\mathcal{H} = \mathcal{E} + p$   $h = \mathcal{H}/\rho$  we have  $h_i = \partial_{y_i} h(p, y_1, \dots, y_{n_s}, T)$

## The Matrix $L$ (2')

- Modified matrix  $\hat{L}$

$$A = \begin{pmatrix} 1 & 0 & \dots & 0 & -h_1 \\ 0 & 1 & \ddots & \vdots & -h_2 \\ \vdots & \ddots & \ddots & 0 & \vdots \\ 0 & \dots & 0 & 1 & -h_{n_s} \\ 0 & \dots & 0 & 0 & 1 \end{pmatrix} \quad \hat{L} = ALA^t$$

- Identification from low pressure transport fluxes

$$\hat{L}_{ij} = \frac{\rho_i \rho_j D_{ij}}{NR} \quad \hat{L}_{ie} = \hat{L}_{ei} = \frac{\rho_i \theta_i T}{NR} \quad \hat{L}_{ee} = \hat{\lambda} T^2$$

$$\text{Driving forces} \quad x_i \nabla \mu_i = x_i \nabla \frac{m_i g_i}{RT} = \mathbf{d}_i - \frac{x_i m_i h_i}{RT^2} \nabla T \quad \mathbf{d}_i = x_i (\nabla \mu_i)_T$$

$$\mathcal{F}_i = - \sum_{j \in \mathfrak{S}} \rho_i D_{ij} \mathbf{d}_j - \rho_i \theta_i \nabla \log T \quad \mathcal{Q} = -NR T \sum_{i \in \mathfrak{S}} \theta_i \mathbf{d}_i - \hat{\lambda} \nabla T + \sum_{i \in \mathfrak{S}} h_i \mathcal{F}_i$$

## The Matrix $L$ (3')

- Alternative coefficients

$$D\chi = \theta \quad \langle \chi, \mathbb{I} \rangle = 0 \quad \lambda = \hat{\lambda} - NR \langle \theta, \chi \rangle \quad h'_i = h_i + \chi_i NR / \rho_i$$

- The matrix  $L$  for stable states

$$L = \frac{1}{NR} \begin{pmatrix} \rho_1^2 D_{1,1} & \cdots & \rho_1 \rho_{n_s} D_{1,n_s} & \sum_{j \in \mathcal{S}} \rho_1 \rho_j h'_j \\ \vdots & & \vdots & \vdots \\ \rho_{n_s} \rho_1 D_{\rho_{n_s},1} & \cdots & \rho_{n_s}^2 D_{\rho_{n_s},n_s} & \sum_{j \in \mathcal{S}} \rho_{n_s} \rho_j h'_j \\ \sum_{i \in \mathcal{S}} \rho_1 \rho_i h'_i & \cdots & \sum_{i \in \mathcal{S}} \rho_{n_s} \rho_i h'_i & \lambda + \sum_{i,j \in \mathcal{S}} \rho_i \rho_j h'_i h'_j \end{pmatrix}$$