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# Progress in numerical simulation of yield stress fluid flows

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December 1, 2016

Abstract Numerical simulations of viscoplastic fluid flows have provided a better understanding of fundamental properties of yield stress fluids in many applications relevant of natural and engineering sciences. In the first part of this paper, we review the classical numerical methods for the solution of the non-smooth viscoplastic mathematical models, highlight their advantages and drawbacks, and discuss more recent numerical methods that show promises for fast algorithms and accurate solutions. In the second part, we present and analyze a variety of applications and extensions involving viscoplastic flow simulations: yield slip at the wall, heat transfer, thixotropy, granular materials, combining elasticity, with multiple phases and shallow flow approximations. We illustrate from a physical viewpoint how fascinating the corresponding rich phenomena pointed out by these simulations are.

# Introduction

The first model for fluids with plasticity has been introduced at the end of the 19th century by Schwedoff (1900) for gelatin suspensions. Schwedoff was the forerunner to a multitude of papers on variable viscosity effects in a plethora of materials which were to occupy much of the literature of the first half of the 20th century. In their historical review, Tanner and Walters (1998, p. 26) pointed out that, during this period, "there was a tendency to label all anomalous behavior as manifestations of 'plasticity', with no clear idea as to what that meant". The work of Bingham (1916, 1922) introduced some clarifications and provided a great deal of information on measurements for various systems, including gel-like materials with a yield stress. While this mathematical model was expressed for simple shear flow only, its extension to a general three-dimensional flow was introduced in 1947 by Oldroyd (1947), based on the von Mises criterion.

Numerically simulating the flow of a yield stress material is not a straightforward task. Assuming that rheological models with a threshold in terms of the norm of the deviatoric part of the stress tensor, i.e., a von Mises criterion, represent a satisfactory approximation of the observable behavior of a material, the mathematical nonsmoothness of these models and the indeterminacy of the stress tensor below the yield stress threshold render the design of appropriate solution methods subtler than for a simple purely viscous material. Over the past 40 years, essentially two families of solution methods were suggested in the literature, the so-called regularization approach and augmented Lagrangian algorithm. The former solution method circumvents the aforementioned two problematic mathematical properties by simply modifying the constitutive equation such that it is smooth and well determined regardless of the shear rate magnitude, including zero. The latter solution method introduces two additional new tensorial fields and solve the whole problem as the minimization of a functional with a step descent Uzawa algorithm. While the regularization approach was very popular in the 80s and 90s, the community has been progressively acknowledging over the past 10 years that, although solving a slightly different problem (the regularized problem) might be fine in some flow configurations, it also leads to some questions about the relevance of the computed solution, in particular in terms of the location of *yield surfaces* and the modeling of the finite time decay property. While the augmented Lagrangian algorithm and its variants solve the actual yield stress model, their main drawback is their prohibitive computational cost related to a rather slow convergence rate. New active research directions over the second decade of the 21st century aim at developing algorithms for solving the initial, unregularized, problem but with a faster convergence rate and lower computing time. This will open up new perspectives in the numerical simulation of yield stress fluid flows, in particular it might eventually make simulation of three-dimensional flows possible.

Section 1 presents the viscoplastic flow problem and its mathematical statement. Section 2 reviews the two main algorithmic approaches: (i) regularization approach and (ii) augmented Lagrangian algorithm. This section closes by a review of recent strategies for fast-and-accurate algorithms. Section 3 presents common extensions of the conventional viscoplastic Bingham and Herschel-Bulkley models: yield slip at the wall, non-constant coefficients (granular materials, mixtures, thermal effects or thixotropy), elasticity and shallow flow reduced models.

#### 1 Problem statement

The total Cauchy stress tensor of a viscoplastic fluid is expressed by  $\sigma_{tot} = -pI + \sigma$  where  $\sigma$  denotes its deviatoric part, and p is the pressure. The constitutive equation for a viscoplastic fluid writes:

$$\sigma = 2K |2D(\boldsymbol{u})|^{n-1}D(\boldsymbol{u}) + \sigma_0 \frac{D(\boldsymbol{u})}{|D(\boldsymbol{u})|} \text{ if } |D(\boldsymbol{u})| \neq 0$$

$$|\sigma| \leqslant \sigma_0 \qquad \text{if } |D(\boldsymbol{u})| = 0$$

where  $\sigma_0 \geq 0$  is the yield stress, K > 0 is the consistency, n > 0 is the power-law index,  $\boldsymbol{u}$  is the velocity field,  $D(\boldsymbol{u}) = (\nabla \boldsymbol{u} + \nabla \boldsymbol{u}^T)/2$  is the rate-of-deformation tensor, and, for any tensor  $\tau = (\tau_{ij})$ , the notation  $|\tau|$  represents the following matrix norm:

$$|\tau| = \sqrt{\frac{\tau \colon \tau}{2}} = \left(\frac{1}{2} \sum_{ij} \tau_{ij}^2\right)^{\frac{1}{2}}$$

The 1/2 factor under the square root is only a convenient convention: for a simple shear flow,  $\dot{\gamma}=|2D(\boldsymbol{u})|$  coincides with the absolute value of the shear rate, otherwise it would be counted twice. Note that when  $\sigma_0=0$  and n=1, the model (1) reduces to the classical viscous incompressible fluid. When  $\sigma_0\geqslant 0$  and n=1, we obtain the tridimensional extension of the Bingham model, as formulated by Oldroyd (1947). In the general case  $\sigma_0\geqslant 0$  and n>0, we obtain the tridimensional extension of the Herschel and Bulkley (1926) model. Note also that tacking the norm of (1) leads to a simple scalar relation, suitable for simple shear flows:

$$|\boldsymbol{\sigma}| = K \dot{\gamma}^n + \sigma_0$$

The conservation of momentum expresses:

$$\rho \left( \frac{\partial \boldsymbol{u}}{\partial t} + (\boldsymbol{u} \cdot \nabla) \boldsymbol{u} \right) - \operatorname{div} \boldsymbol{\sigma} + \nabla p = \boldsymbol{f}$$
 (2)

where  ${\pmb f}$  denotes the external forces (e.g. the gravity) and  $\rho$  is the constant density. Thus, the mass conservation leads to:

$$\operatorname{div} \boldsymbol{u} = 0 \tag{3}$$

The set of equations (1)-(3) is closed by some appropriate initial and boundary conditions and the problem is complete.

Note that the viscoplastic fluid is characterized by the following property: the material starts to flow only if the applied forces exceed the yield stress  $\sigma_0$ . When  $\sigma_0 > 0$ , one can observe *unyielded regions* in the interior of the fluid, where D(u) = 0, i.e. where the material behaves as a solid. When  $\sigma_0$  increases, these unyielded regions develop.

The mathematical analysis of this problem is an ongoing work. Mosolov and Miasnikov (1965, 1966, 1967) considered a variational formulation of the problem for a Poiseuille flow with a general non-circular cross section and studied qualitative properties of it. Existence and uniqueness of the solution and the structure of the flow were investigated, especially the shape of yield surfaces. Duvaut and Lions (1976) also provided a theoretical analysis for Poiseuille flows and flows in a reservoir. These authors investigated existence, uniqueness and regularity of the solution for steady and non-stationary flows. Existence and extra regularity results on the problem with Dirichlet boundary conditions for a driven cavity flow was also studied by Fuchs and Seregin (1997, 1998) (see also Fuchs et al. (1996); Fuchs and Seregin (2000, chap. 3)). The expected regularity of the solution of the Bingham problem is still an open question, but it seems unreasonable to hope for a high regularity: in specific cases, such as Poiseuille or Couette flows, the velocity is known to have a limited regularity across the yield surface, separating yielded and unyielded regions.

### 2 Algorithms for viscoplastic models

This section starts with an historical overview, followed by a review of the two main solution methods available in the literature: the regularization approach and the augmented Lagrangian algorithm. A review of other recent methods completes this section.

#### 2.1 Overview

The first numerical resolution was performed by Fortin (1972) for a flow in a pipe with a square section, based on a nonlinear relaxation method. The augmented Lagrangian algorithm has been introduced in 1969 by Hestenes (1969) and Powell (1969). During the 1970s, this algorithm became popular for solving optimization problems (see e.g. Rockafellar (1976)). Then, Glowinski (1980) and Fortin and Glowinski (1983) proposed to apply it to the solution of the linear Stokes problem and also to other non-linear problems, including Bingham fluid flows. Bercovier and Engelman (1980) proposed a

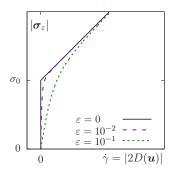
regularization approach by introducing a viscosity function. Another viscosity function was next proposed by Papanastasiou (1987). During the 1980s and the 1990s, numerical computations for Bingham flow problems were dominated by the regularization approach, perhaps due to its simplicity, while the augmented Lagrangian algorithm did not supply yet convincing results for practical viscoplastic flow applications. Glowinski and Le Tallec (1989) revisited the augmented Lagrangian algorithm, using new optimization and convex analysis tools, such as subdifferential, but no evidence of the efficiency of this approach to viscoplasticity was showed, while regularization methods became more popular in the 1990s with the work of Mitsoulis et al. (1993) and Wilson and Taylor (1996). Then, Saramito and Roquet (2001) showed for the first time the efficiency of the augmented Lagrangian algorithm, especially when combined with an auto-adaptive mesh technique for capturing accurately yield surfaces, across which the solution looses some regularity (see also Roquet and Saramito (2003)). In the 2000s, this approach became mature and a healthy competition developed between the regularization approach and the augmented Lagrangian algorithm. Vola et al. (2003) obtained results for a driven cavity flow with the augmented Lagrangian algorithm while Mitsoulis and Huilgol (2004) presented computations for an expansion flow with the regularization approach. In a series of papers, Frigaard and coworkers pointed out some drawbacks of the regularization approach (Moyers-Gonzalez and Frigaard, 2004; Frigaard and Nouar, 2005; Putz et al., 2009). Finally, the augmented Lagrangian algorithm became the most popular way to solve viscoplastic flow problems because of its accuracy (Muravleva et al., 2010; Dimakopoulos et al., 2013), despite the fact that the regularization approach runs in general faster. The Rheolef library, a free software developed by one of the authors of this review article and supporting both the augmented Lagrangian algorithm and an autoadaptive mesh technique, is now widely used for various flow applications (Putz and Frigaard, 2010; Roustaei and Frigaard, 2013; Wachs and Frigaard, 2016; Boujlel et al., 2016).

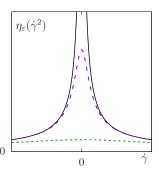
# 2.2 The regularization approach

The main idea of the regularization approach is to modify the problem in order to recover standard equations. Let  $\varepsilon \geqslant 0$  and set

$$\sigma_{\varepsilon} = 2\left(K|2D(\boldsymbol{u})|^{n-1} + \frac{\sigma_0}{(|2D(\boldsymbol{u})|^2 + \varepsilon^2)^{\frac{1}{2}}}\right)D(\boldsymbol{u})$$

where  $\varepsilon$  is the regularization parameter. When  $\varepsilon = 0$ , we recover the previous constitutive equation when  $D(\boldsymbol{u}) \neq 0$ . When  $\varepsilon > 0$ , the previous relation is well-defined, even when  $D(\boldsymbol{u}) = 0$ . Next, let us define the





**Figure 1** Regularization for viscoplastic fluids: (left) the stress; (right) the viscosity.

following viscosity function, proposed by Bercovier and Engelman (1980):

$$\eta_{\varepsilon}\left(\xi\right) = K\xi^{\frac{n-1}{2}} + \frac{\sigma_0}{\left(\xi + \varepsilon^2\right)^{\frac{1}{2}}}, \ \forall \xi \in \mathbb{R}^+$$

Others variants of the viscosity function has been proposed: see e.g. Papanastasiou (1987); de los Reyes and González Andrade (2013) and also Frigaard and Nouar (2005) for a review and comparison of them. With this notation, the previous relation writes:

$$\sigma_{\varepsilon} = 2\eta_{\varepsilon} \left( |2D(\boldsymbol{u})|^2 \right) D(\boldsymbol{u})$$
 (4)

When  $\varepsilon > 0$ , the fluid is a quasi-Newtonian one. By this way, there is no more division by zero when  $D(\boldsymbol{u}) = 0$  and we know efficient algorithms to solve such quasi-Newtonian fluid flow problems (see e.g. Saramito (2016a, chap. 2)). Fig. 1 plots the stress and the viscosity function versus the shear rate. Replacing the expression (4) of the stress in (2), we obtain, together with (3), a variant of the incompressible Navier-Stokes equations with a non-constant viscosity: this problem can be easily implemented by using any existing softwares dedicated to the solution of the Navier-Stokes equations.

The simplest way to solve the nonlinear set of equations is the Picard fixed point method (see e.g. Abdali et al. (1992)). For instance, combined with a Chorin pressure projection algorithm to deal with the incompressibility constraint and with a staggered finite difference discretization scheme, we obtain a popular approach, the so-called SIMPLE method, that is widely used in computational fluid dynamics and has been used for viscoplastic fluid flows by Syrakos et al. (2014). A more sophisticated way is the Newton method, that offers the advantage of a quadratic convergence rate of the residual terms. It was also investigated by several authors (Beverly and Tanner, 1992; Smyrnaios and Tsamopoulos, 2001; de los Reyes and González Andrade, 2013; Aposporidis et al., 2011). These two nonlinear methods lead to a succession of linear system with a very bad condition number (the ratio of the largest eigenvalue to the smallest eigenvalue), due the large variations of the apparent viscosity  $\eta_{\varepsilon}$ . For bidimensional geometries or small to medium meshes, this linear system could be solved by a direct solver, while iterative solvers are required for large or tridimensional meshes. This last issue, and related preconditioning techniques, has been explored recently by Grinevich and Olshanskii (2009) and by Aposporidis et al. (2011, 2014).

A first weakness of the regularization approach is the lack of general convergence results of the solution with  $\varepsilon$ , denoted as  $(\boldsymbol{\sigma}_{\varepsilon}, \boldsymbol{u}_{\varepsilon})$  of the regularized problem to the original solution  $(\boldsymbol{\sigma}, \boldsymbol{u})$  when  $\varepsilon \longrightarrow 0$ . Glowinski et al. (1981, p. 370) showed a convergence result for the velocity field  $u_{\varepsilon}$ , in the case of the Bingham model (n=1)and for the one-dimensional Poiseuille flow where the domain of computation  $\Omega$  is a circular pipe section (see Zhang (2003) for some generalizations). There is no convergence results available concerning the corresponding stress deviator  $\sigma_{\varepsilon}$  and, from numerical experiences, there is no evidence that this quantity converges to the solution  $\sigma$  associated to the unregularized problem (Frigaard and Nouar, 2005; Putz et al., 2009): the velocity vector converged while decreasing  $\varepsilon$  whereas no convergence of the stress tensor is observed. Recall that the computation of the stress tensor is crucial for the determination of unvielded regions, characterized by  $\{x \in \Omega, |\sigma_{\varepsilon}(x)| < \sigma_0\}$ . Thus, we need a point-wise convergence of  $\sigma_{\varepsilon}$  to  $\sigma$  when  $\varepsilon$  tends to zero. Finally, regularized models may lead to an inaccurate prediction of unyielded regions. From (4), observe that  $\sigma_{\varepsilon}$  involves a product of  $\eta_{\varepsilon}$  and  $D(\boldsymbol{u}_{\varepsilon})$ . There is an issue in unyielded regions, where the fluid is in rigid motion, i.e. where  $D(u_{\varepsilon})$  tends to zero with  $\varepsilon$ . Recall that the velocity and its gradient are convergent with  $\varepsilon$ . In that case, as the viscosity  $\eta_{\varepsilon}$  involves a division by  $|D(\boldsymbol{u}_{\varepsilon})|$ , this viscosity tends to infinity, their product in the expression of  $\sigma_{\varepsilon}$ appears as indeterminate and there is no evidence that this product tends here to some finite value.

A second weakness of this approach is the disappearance of unyielded regions when tracked as  $D(\mathbf{u}) = 0$ . For instance, when solving the Poiseuille flow problem with this modified model, the velocity is not constant anymore at the center of the pipe. For the Couette flow. there is no motionless unvielded region anymore and the position of the yielded surface is difficult to determine. Finally, with this modified problem, return to rest in finite time and quiescent state (Murayleva et al., 2010) cannot be captured: the flow never fully stops when the load is lower than the critical value. The finite time decay, quiescent state and limit load analysis can not be established clearly. The prediction of stability of building foundations in civil engineering or mechanical robustness of engine parts becomes thus problematic. Also when trying to predict natural hazards, such as landslides, mud flows, snow avalanches or volcanic lava flows, the disastrous event is always predicted, as the material can never be at the rest on a slope under gravity forces. Nevertheless, this approach remains simple to implement in existing codes (Mitsoulis et al., 1993; Tokpavi et al., 2008; Nikitin et al., 2011) and also useful when computations do not aim at predicting accurately either unyielded regions or a quiescent state. See also the review by Mitsoulis and Tsamopoulos (2016) in the present journal volume for some applications of the regularization approach. The next paragraph presents an alternative approach that is able to address accurately both unyielded regions and finite time decay to a quiescent state.

## 2.3 The Augmented Lagrangian algorithm

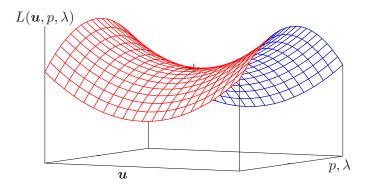


Figure 2 Saddle-point problem formulation of a viscoplastic fluid flow.

In this paragraph, we consider a steady problem and the inertia term  $(u.\nabla)u$  is also neglected. It is a common assumption, as many viscoplastic flows are slow. Here, this assumption is done without loss of generality: the inertia term can be reintroduced, e.g. as a right-hand side in a time-dependent algorithm, and at each time step, there is a stationary problem to solve, as considered in this paragraph. See e.g. (Wachs et al., 2009; Karimfazli et al., 2015) for such a simple explicit treatment of the inertia term, and (Dean et al., 2007; Muravleva, 2015) for a more elaborated decoupled scheme.

The stationary and inertialess viscoplastic problem can be equivalently rewritten as the minimization of the viscous energy J defined by:

$$J(\boldsymbol{u}) = \int_{\Omega} \frac{K}{1+n} |2D(\boldsymbol{u})|^{1+n} dx + \int_{\Omega} \sigma_0 |2D(\boldsymbol{u})| dx$$
$$-\int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{u} dx$$

under the velocity divergence-free constraint and boundary conditions. Pressure represents as usual the Lagrange multiplier associated to the velocity divergence-free constraint. Here, a new independent variable  $\boldsymbol{\delta}$ , satisfying  $\boldsymbol{\delta} = 2D(\boldsymbol{u})$ , is introduced. The relation  $\boldsymbol{\delta} = 2D(\boldsymbol{u})$  is treated as a new constraint and is imposed

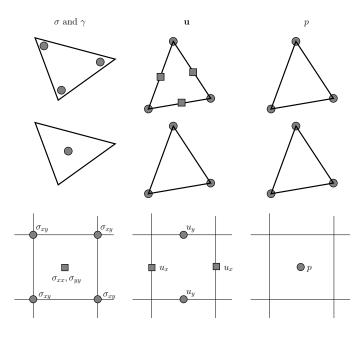
with a second Lagrange multiplier denoted as  $\sigma$ . This notation is coherent, as  $\sigma$  coincides with the stress deviator. The situation is as follows:

constraint	Lagrange multiplier
$\operatorname{div} \boldsymbol{u} = 0$	p
$\boldsymbol{\delta} = 2D(\boldsymbol{u})$	$\sigma$

The Lagrangian functional is defined by:

$$L((\boldsymbol{u}, \boldsymbol{\delta}), (p, \boldsymbol{\sigma})) = \int_{\Omega} \frac{K}{1+n} |\boldsymbol{\delta}|^{1+n} dx + \int_{\Omega} \sigma_0 |\boldsymbol{\delta}| dx$$
$$- \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{u} dx - \int_{\Omega} p \operatorname{div} \boldsymbol{u} dx$$
$$+ \frac{1}{2} \int_{\Omega} \boldsymbol{\sigma} \cdot (2D(\boldsymbol{u}) - \boldsymbol{\delta}) dx + \frac{r}{2} \int_{\Omega} |2D(\boldsymbol{u}) - \boldsymbol{\delta}|^2 dx$$

Here,  $r \ge 0$  is an augmentation parameter and when  $r \ne 0$  the Lagrangian is called the augmented Lagrangian. Then, the corresponding saddle-point problem is equivalent to the previous minimization problem. It is solved by a specific constant step descent algorithm (Uzawa) with respect to the stress  $\sigma$ : this is the so-called augmented Lagrangian algorithm. See e.g. Saramito (2016a, chap. 3) for a recent and detailed presentation of this algorithm.



**Figure 3** Some commonly used discretizations for the stress-velocity-pressure mixed formulation. From top to bottom:  $P_{1,disc}$ – $P_2$ – $P_1$  and  $P_0$ – $P_1$ – $P_1$  finite elements; staggered finite difference scheme.

There is mainly two methods in use for the discretization of the continuous problem: the finite element and the finite difference methods (see Fig. 3). Mixed finite elements were proposed by Roquet and Saramito (2003) with the Taylor-Hood  $P_2$ - $P_1$  approximation for

the velocity-pressure pair and linear discontinuous approximation of the tensor variables (see also Roustaei and Frigaard (2013); Boujlel et al. (2016)). Stabilized mixed finite elements was used by Vola et al. (2003) with the stabilized mini-element  $P_1$ - $P_1$  for the velocitypressure pair and piecewise constant approximation of the tensor variables (see also Latché and Vola (2005); Zhang (2010)). The finite difference method with staggered grids (sometimes called finite volume) was used by Vinay et al. (2005) (see also Muravleva et al. (2010); Glowinski and Wachs (2011); Karimfazli et al. (2015); Yu and Wachs (2007); Wachs et al. (2009)): components of velocities and tensor components are not located at the same grid position, as shown on Fig. 3. Recently, Muravleva and Olshanskii (2008) explored a non-staggered finite difference scheme, where all velocity and stress components are located at the same grid position (see also Olshanskii (2009)).

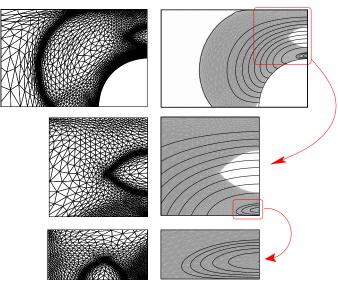


Figure 4 Flow of a viscoplastic fluid around a moving cylinder: zoom on the adaptive mesh (from Roquet and Saramito (2003)).

The first advantage of the augmented Lagrangian algorithm is its ability to compute an accurate prediction of yield surfaces, especially when combined with mesh adaptation (Saramito and Roquet (2001); Roquet and Saramito (2003); see also Fig. 4). This combination is now widely used for practical applications (Wachs, 2007; Roustaei et al., 2015). Also, the quiescent state (limit load analysis) is well-predicted (Saramito and Roquet, 2001; Muravleva et al., 2010; Wachs and Frigaard, 2016). Second advantage, the algorithm reduces simply to a succession of Stokes-like subproblems with constant viscosity coefficients: these subproblems are easier to solve than the subproblems of the regularized approach, with very high viscosity variations.

The main drawback of the augmented Lagrangian algorithm is the computing time required to obtain the solution: the next paragraph reviews some alternative approaches for solving more efficiently the unregularized viscoplastic problem.

#### 2.4 Others unregularized approaches

While the regularization approach is relatively fast, at least when solved by a Newton algorithm, the accurate prediction of yielded surfaces could be problematic (Frigaard and Nouar, 2005; Dimakopoulos et al., 2013). Conversely, the augmented Lagrangian algorithm is able to predict accurately the location of yield surfaces (Roquet and Saramito, 2003) but its computing time is generally larger. Except the augmented Lagrangian algorithm, in the 20th century, few unregularized approaches were known and were only valid for a very limited range of applications (Beris et al., 1985; Szabo and Hassager, 1992). Recently, several attempts have been proposed to design fast and accurate algorithms for the resolution of the unregularized viscoplastic problem.

Recently, a semi-smooth Newton algorithm, combined with a Tikhonov regularization of the problem, was proposed by de los Reyes and González Andrade (2010, 2012). Nevertheless, a few years later (de los Reyes and González Andrade, 2013, p. 44), this approach has been found to be equivalent to a new variant of the regularization approach, as presented in section 2.2. The existence of commercial libraries dedicated to large optimization problems has been explored in 2015 by Blever et al. (2015). The authors claimed that their approach "does not require any regularization of the viscoplastic model", despite the fact that the used commercial library is based internally on an interior point method, i.e. a Newton method on a regularized problem combined with a continuation on the regularization parameter (see e.g. Boyd and Vandenberghe (2004, chap. 11)). Finally, the point-wise convergence of the stress tensor and the related accuracy of unyielded regions predicted by this approach have not yet been addressed.

More recently, Aposporidis et al. (2014) proposed a Picard fixed point algorithm for a new reformulation of the unregularized viscoplastic problem. At each iteration, the linear system is solved by an iterative solver and the solver is accelerated by an efficient preconditioning technique based on a regularization of the reformulated problem. Chupin and Dubois (2016) proposed a Chorin-like projection scheme combined with a Picard fixed point algorithm. Treskatis et al. (2016) explored an acceleration of the augmented Lagrangian algorithm based on the fast iterative shrinkage-thresholding algorithm (FISTA).

One of the most efficient algorithms to solve nonlinear problems is the Newton method, due to its super-linear convergence properties. Applying the Newton method to the unregularized viscoplastic problem leads to a singular Jacobian matrix. This difficulty has been recently addressed by using the trusted region algorithm by Treskatis et al. (2015): the Jacobian matrix is regularized but the superlinear convergence of the method is lost. Saramito (2016b) addressed directly the singularity of the Jacobian matrix in the Newton method in order to preserve the superlinear convergence. Fig. 5 plots the residue of the equations versus the computing time: observe the spectacular improvement of convergence for the solution of an unregularized viscoplastic problem.

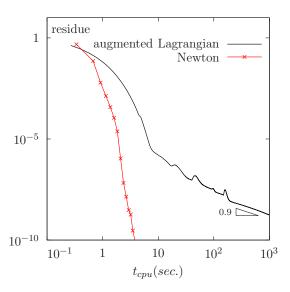


Figure 5 Comparison between the Newton method and the augmented Lagrangian algorithm (AL) for the Herschel-Bulkley viscoplastic problem (from Saramito (2016b)).

Table 1 summarizes these various recent approaches and compares them in terms of their asymptotic convergence rate: there is actually three classes of algorithms for the unregularized problem. The more classical approach, the augmented Lagrangian, shows a polynomial convergence rate of the residual term  $r_n \approx n^{-\alpha}$  where n is the iteration number and  $\alpha$  is a constant. Plotting r versus n in log-log scale, as on Fig. 5, shows an asymptote with slope  $\alpha \approx 0.9$ . The FISTA acceleration (Treskatis et al., 2016) replaces  $\alpha$  by  $2\alpha$  while the convergence remains polynomial. Both Picard fixed point (Aposporidis et al., 2014) and trust-region (Treskatis et al., 2015) methods improve this asymptotic convergence as  $r_n = \exp(-\alpha n)$ . The most efficient algorithm is certainly the Newton one (Saramito, 2016b) with a quadratic convergence  $r_n = \alpha (r_{n-1})^2$  (see also Fig. 5).

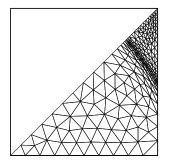
efficiency	convergence	rate	methods and contributors
slow	power-law	$r_n = n^{-\alpha}$	augmented Lagrangian (Roquet and Saramito, 2003);
			fista (Treskatis et al., 2016)
medium	linear	$r_n = \exp(-\alpha n)$	Picard fixed point (Aposporidis et al., 2014);
			trust-region (Treskatis et al., 2015)
fast	quadratic	$r_n = \alpha \left( r_{n-1} \right)^2$	Newton (Saramito, 2016b)

Table 1 What is fast and slow? Asymptotic convergence of various unregularized algorithms.

#### 3 Extensions of the model

This section reviews various extensions of the conventional viscoplastic Bingham and Herschel-Bulkley models. Many viscoplastic fluids slips at the wall with a yield slip and corresponding slip models share some analogies with yield stress models (paragraph 3.1). Models with non-constant yield stress and consistency coefficients that depend on shear rate and pressure are commonly used for granular models (paragraph 3.2). Thixotropy (paragraph 3.3) suppose also a dependence of these coefficients on a material field, thermal effects (paragraph 3.4) introduce a dependence on temperature, while mixtures use a dependence on volume fraction (paragraph 3.5). Tacking into account the elasticity of the material leads to elastoviscoplastic models (paragraph 3.6). Finally, Shallow-flow approximations are commonly used for environmental and industrial applications when the vertical/horizontal aspect ratio of the flow is small (paragraph 3.7).

#### 3.1 Yield slip boundary conditions



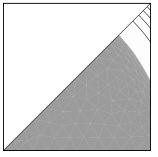


Figure 6 Slip at the wall for a pipe flow of a Bingham fluid with a square section (from Roquet and Saramito (2008)).

Slip occurs in the flow of two-phase systems, such as polymer solutions, emulsions, and particle suspensions, because of the displacement of the disperse phase away from solid boundaries. There is, close to the wall, a thin layer of fluid of lower viscosity than that of the bulk material, so that the shear amplitude is much larger in this layer than in the rest of the flow domain. This phenomenon appears to be more pronounced when the material possesses a yield stress, such as pastes. In practical

viscoplastic flow problems such as concrete pumping, it also seems that a no-slip boundary condition is not a satisfactory model. The fluid slips when the tangential stress exceeds a critical value  $\sigma_s$ , called the yield slip, and, otherwise the fluid sticks to the wall. This critical value may be considered as an intrinsic characteristic of the material and its relation to the wall. The slip boundary condition at the wall reads:

$$egin{array}{ll} oldsymbol{u.n} &= 0 \ oldsymbol{\sigma_{nt}} &= -c_f oldsymbol{u_t} - \sigma_s rac{oldsymbol{u_t}}{|oldsymbol{u_t}|} & ext{when } oldsymbol{u_t} 
eq 0 \ |oldsymbol{\sigma_{nt}}| \leqslant \sigma_s & ext{when } oldsymbol{u_t} = 0 \end{array}$$

where  $u_t = u - u.n$  denotes the tangential velocity,  $\sigma_{nt} = \sigma n - \sigma_{nn}.n$  is the shear stress,  $\sigma_{nn} = (\sigma n).n$  the normal stress, n the outward unit normal at the wall, and  $c_f > 0$  is a friction coefficient. We observe that for  $\sigma_s = 0$ , we obtain the classical linear slip boundary condition: the fluid slips for any non-vanishing shear stress. For  $\sigma_s > 0$ , boundary parts where the fluid sticks can be observed. As  $\sigma_s$  becomes larger, these stick regions develop.

Observe the analogy between the yield slip equation and the yield stress fluid constitutive equation (1). This analogy has been exploited by Fortin et al. (1991), who proposed an augmented Lagrangian algorithm for yield slip at the wall. Roquet and Saramito (2008) applied a similar approach to the Poiseuille flow of a viscoplastic fluid with a square cross section (see Fig. 6). Five flow regimes were identified in a master curve: full slip, full stick, partial slip and stick at the wall, block translation and stopped material.

Damianou et al. (2014) investigated the time-dependent problem and the stopping time for a Poiseuille flow with a circular (Damianou et al., 2014) or square (Damianou et al., 2016) cross section with yield slip at the wall by using the regularization approach for both the viscoplastic model and the yield slip equation (Damianou and Georgiou, 2014).

## 3.2 Models for dense granular material

Early concepts to explain the behavior of granular flows were introduced by Bagnold (1954), who identified many of the features of granular media. At the beginning of the

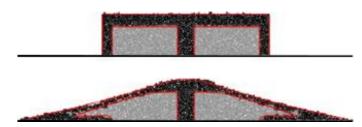


Figure 7 Comparison between the  $\mu(I)$  continuum model (red line) and contact dynamics simulations (grains) for a column collapse (initial and final state). The grains are colored in the initial heap, which allows one to track the displacement (from Lagrée et al. (2011)).

20th century, from the collective work of the French research group GDR milieux divisés (Midi, 2004; Jop et al., 2006), emerged for the first time a constitutive equation for the flow of dense dry granular materials, considered as a liquid. The deviatoric part  $\sigma$  of the Cauchy stress tensor is expressed by

$$\sigma = 2 \eta_{\text{app}}(p, |2D(\boldsymbol{u})|) D(\boldsymbol{u})$$

where the apparent viscosity  $\eta_{\rm app}$  depends on the pressure p and the shear rate  $\dot{\gamma}=|2D(\boldsymbol{u})|$  as

$$\eta_{\rm app}(p,\dot{\gamma}) = \frac{\mu(I)\,p}{\dot{\gamma}}, \ \mu(I) = \frac{\mu_s I_0 + \mu_d I}{I_0 + I} \ \ {\rm and} \ \ I = \frac{d\,\dot{\gamma}}{\sqrt{p/\rho}}$$

The inertial number I represents the square root of the Savage (1984) or Coulomb (Ancey et al., 1999) number while  $I_0$  is a dimensionless number, d is the grain diameter and  $\mu_d \geqslant \mu_s$  are frictions parameters for large and small I, respectively. This constitutive equation, often called  $\mu(I)$ -rheology, extended previous ideas introduced by Savage (1984), Savage and Hutter (1989) and Ancey et al. (1999). The  $\mu(I)$ -rheology, was first used in numerical simulations in 2011 by Lagrée et al. (2011): these authors compared the solution with results of two-dimensional contact dynamics discrete simulations for the granular column collapse benchmark (see Fig. 7) and concluded that the constitutive equation is able to describe accurately the collapse for a large range of aspect ratios of the column. The unbounded apparent viscosity when D(u) tends to zero was treated by bounding it numerically and the whole system was solved by a Chorin's like decoupled projection algorithm. Chauchat and Médale (2010, 2013) proposed a regularization approach, inspired by those of Bercovier and Engelman (1980) for the Bingham model, and then solved the whole system by a Newton algorithm. Daviet and Bertails-Descoubes (2016), inspirated by Blever et al. (2015), used the interior point algorithm (i.e. a Newton method for a regularized problem combined with a continuation on the regularization parameter, see Boyd and Vandenberghe (2004, chap. 11) and our comments in section 2.4). Ionescu et al. (2015) addressed for the first time the unregularized  $\mu(I)$  model and proposed an augmented Lagrangian algorithm, extending those presented by Roquet and Saramito (2003) for the Bingham model. These authors observed that the  $\mu(I)$ -rheology coincides with an extension of the Bingham model (1) with non-constant viscosity and yield stress coefficients:

$$\sigma = 2 \eta(p, |2D(\boldsymbol{u})|) D(\boldsymbol{u}) + \sigma_0(p) \frac{2D(\boldsymbol{u})}{|2D(\boldsymbol{u})|} \text{ if } |D(\boldsymbol{u})| \neq 0$$
$$|\sigma| \leqslant \sigma_0(p) \qquad \text{if } |D(\boldsymbol{u})| = 0$$

with

$$\sigma_0(p) = \mu_s p$$
 and  $\eta(p, \dot{\gamma}) = \frac{(\mu_d - \mu_s)p}{\frac{I_0\sqrt{p}}{d\sqrt{\rho}} + \dot{\gamma}}$ 

Note that a simplified pressure-dependent (Coulomb-like) yield stress model is the Drucker and Prager (1952) model:

$$\sigma_0(p) = \overline{\sigma}_0 + \mu_s p$$
 and  $\eta(p, \dot{\gamma}) = \overline{\eta}_0$ 

where  $\bar{\sigma}_0$  and  $\bar{\eta}_0$  are constants. Ionescu et al. (2015) found that the  $\mu(I)$ -rheology and Drucker-Prager models give very similar results for the granular column collapse benchmark. Simultaneously, Barker et al. (2015) showed that the  $\mu(I)$  model could be mathematically ill-posed in some cases and then could develop Hadamard instabilities. These authors also proposed a well-posed variant (Barker et al., 2016):

$$\mu(I) = \frac{\mu_s I_0 + \mu_d I + \alpha I^2}{I_0 + I}$$

where  $\alpha > 0$  is a stabilization parameter.

#### 3.3 Thixotropy

The literature on thixotropic materials is extremely vast, but every thixotropic material is not necessarily a viscoplastic material and some of them are purely viscous. Cement slurries, drilling muds, cosmetics and personal care products, waxy crude oils, fire fighting foams are among many examples of thixotropic viscoplastic materials. Viscoplasticity is often related to a particular micro-structure of the material: jamming, colloidal forces, soft chemical bonds, fibers orientation, etc. This micro-structure evolves over short times to breakdown when the material is subjected to a certain stress or strain load (Cheng, 1986; Goddard, 1984; Barnes, 1997; Mujumdar et al., 2002; Coussot, 2007; Ovarlez et al., 2010). Conversely, it evolves over long times to recovery when left to rest. This micro-structure is generally described by a scalar field, denoted  $\lambda$ , that indicates the level of structuring of the material (Houska, 1981; de Souza Mendes, 2011; de Souza Mendes and Thompson, 2013). A zero value represents a fully broken down material and a value of 1 or  $+\infty$ , depending on the

model, represents a fully structured material. In the vast majority of models, the yield stress  $\sigma_0$  is a function of the field  $\lambda$  and hence evolves with time and stress or strain rate.

In the late 50s, Moore (1959) suggested an unsteady advection-reaction equation for the structure field  $\lambda$ , that covers a wide range of thixotropic materials. Moore depicted the material micro-structure as composed of a number of links with the rheological behavior of the material a function of the number of links formed. Moore interpreted the structure field  $\lambda$  as the ratio of formed links to the total number of potential links. Hence when  $\lambda=0$ , all links are destroyed and when  $\lambda=1$  all links are formed. In the popular Houska (1981) model (see also Derksen and Prashkant (2009); Wachs et al. (2009); Glowinski and Wachs (2011)), the reaction term comprises a shear rate dependent breakdown term and a recovery term:

$$\frac{\partial \lambda}{\partial t} + \boldsymbol{u} \cdot \nabla \lambda = a(1 - \lambda) - b\lambda \dot{\gamma}^m$$

where  $\lambda$  takes its values in [0, 1] and  $\dot{\gamma}$  is the generalized shear rate. Also, a, b and m are the three experimentally measurable constants of the model. Note that a has the dimension of the inverse of time, thus 1/a represents the time scale of recovery. In many models, recovery is associated to Brownian rearrangement of the micro-structure. Here, m is a power-law index. When m = 1, b represents the magnitude of shear induced structure breakdown and is dimensionless. Other models as e.g. Dullaert and Mewis (2005, 2006), may include a shear induced recovery but are conceptually very similar as far as the advection-reaction equation for the structure field is concerned. Following Moore, consistency and yield stress of the material are function of the structure field  $\lambda$ . For instance, Houska (1981) suggested a linear dependence as follows:

$$K = \bar{K}_0 + \lambda \bar{K}_1$$
 and  $\sigma_0 = \bar{\sigma}_0 + \lambda \bar{\sigma}_1$ 

where  $\bar{K}_0$  and  $\bar{\sigma}_0$  denote consistency and yield stress of the fully broken down material, respectively, and  $\bar{K}_0 + \bar{K}_1$  and  $\bar{\sigma}_0 + \bar{\sigma}_1$  denote consistency and yield stress of the fully recovered material, respectively. The Houska model contains thus seven parameters  $(a,b,m,\bar{K}_0,\bar{K}_1,\bar{\sigma}_0$  and  $\bar{\sigma}_1)$  that are all measurable experimentally (Cawkwell and Charles, 1989; Henaut and Brucy, 2001).

Note that the main issue in solving a thixotropic viscoplastic flow problem arises from the two-way coupling of the momentum conservation equation and the constitutive equation via the  $\lambda$  equation: the momentum conservation with  $\boldsymbol{u}$  depends on  $\lambda$  through K and  $\sigma_0$  and  $\lambda$  depends on  $\boldsymbol{u}$  through the advection term  $\boldsymbol{u}.\nabla\lambda$  in the equation above. Wachs et al. (2009) solved this coupled time-dependent set of equations by a decoupled approach, where the reaction term is treated explicitly,

i.e. at the previous time step. Each time step reduces to an explicit computation for  $\lambda$  and a stationary viscoplastic subproblem (see also Glowinski and Wachs (2011)). When the micro-structural changes do not occur too fast, this approach allows large time steps, otherwise the time step should be decreased as the scheme is conditionally stable. When solving the stationary viscoplastic subproblem with an augmented Lagrangian algorithm, it is conceivable to also update  $\lambda$  during iterations without loosing the usual robust convergence properties. Negrão et al. (2011) solved this coupling by a combination of semi-explicitness and Newton algorithm.

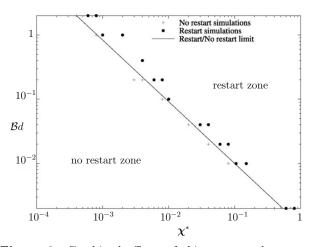


Figure 8 Combined effects of thixotropy and compressibility for the restart of the weakly compressible flow in a pipeline filled with a viscoplastic and thixotropic material (from Wachs et al. (2009)). The Bingham number is set to a value larger than the classical restart limit.  $\chi^*$  and  $\mathcal{B}d$  are dimensionless numbers for compressibility and thixotropy, respectively.

Among the various flow configurations of interest to the viscoplastic community, the start up flow of a thixotropic and viscoplastic material in a pipe has received a significant attention (see Sestak et al. (1987); Cawkwell and Charles (1987); Wachs et al. (2009); Glowinski and Wachs (2011); Negrão et al. (2011); Ahmadpour and Sadeghy (2014) and the references therein). In fact, it is representative of the industrial problem of restarting the flow of a waxy crude oil in a pipeline, a major and costly issue for oil and gas companies. Combined to additional weakly-compressible effects, the flow exhibits different mechanisms to restart. In particular, compressibility combined to thixotropy enable the flow to restart and recover steady flowing conditions for a pressure drop lower than the classical estimate derived from a simple force balance, a remarkable property. The ability to restart can hence be mapped in a compressibility number-thixotropy number space, as illustrated in Fig. 8 and explained in (Wachs et al., 2009).

#### 3.4 Thermal effects

Viscoplastic fluid flows with heat transfer lead to a rich variety of flow patterns and unconventional dynamics. From the early ages of viscoplastic fluid flows, researchers got interested in heat transfer for obvious practical reasons in industrial processes and flows. Some of the earliest references on an analytical work on heat transfer in Bingham fluid flows dates, to the best of our knowledge, from the late 50s (Schechter and Wissler, 1959; Yang and Yeh, 1965; Duvaut and Lions, 1972; Cherkasov, 1979). Assuming the Boussinesq approximation  $\rho = \rho_0(1 - \beta(\Theta - \Theta_r))$  holds, the most general nonisothermal viscoplastic fluid flow problems reads as follows:

$$\sigma = 2K(\Theta) |2D(\boldsymbol{u})|^{n-1} D(\boldsymbol{u}) + \sigma_0(\Theta) \frac{2D(\boldsymbol{u})}{|2D(\boldsymbol{u})|} \quad \text{if } |D(\boldsymbol{u})| \neq 0 \\ |\boldsymbol{\sigma}| \leqslant \sigma_0(\Theta) \quad \text{if } |D(\boldsymbol{u})| = 0 \\ \rho_0 C_p \left( \frac{\partial \boldsymbol{\Theta}}{\partial t} + (\boldsymbol{u} \cdot \nabla) \boldsymbol{\Theta} \right) - \operatorname{div} k \nabla \Theta - \boldsymbol{\sigma} : D(\boldsymbol{u}) = 0 \\ \rho_0 \left( \frac{\partial \boldsymbol{u}}{\partial t} + (\boldsymbol{u} \cdot \nabla) \boldsymbol{u} \right) - \operatorname{div} \boldsymbol{\sigma} + \nabla p = -\rho_0 \boldsymbol{g} \beta (\Theta - \Theta_r) \\ \operatorname{div} \boldsymbol{u} = 0$$

with suitable initial and boundary conditions. Here,  $\Theta$  denotes the temperature field,  $\rho_0$  the reference density at the reference temperature  $\Theta_r$ ,  $C_p$  the heat capacity, k the thermal conductibility and  $\beta$  the thermal expansion coefficient at constant pressure.

Thermal effects as a result of significant temperature gradients manifest in a fluid flow with a growing level of complexity depending on the dependence or independence of material properties with temperature as follows:

- i) consistency K, yield stress  $\sigma_0$  and density  $\rho$  are independent of temperature. The heat transfer regime is forced convection. The specificity of viscoplastic heat transfer stems from the convection term in the energy equation as the convecting velocity field is a viscoplastic velocity field. Momentum and energy conservation equations are one-way coupled only (Nirmalkar et al., 2013; Bose et al., 2014),
- ii) consistency K, yield stress  $\sigma_0$  and density  $\rho$  are still independent of temperature but temperature gradients develop in the flow as a result of energy dissipation (Schechter and Wissler, 1959). This is also referred to as viscous heating or heat generation. This situation has not received a large attention in the literature although it should lead to interesting temperature distribution. In fact, in a yield stress fluid flow, unyielded regions, by definition, do not dissipate energy, as D(u) = 0 in these regions,
- iii) consistency K or yield stress  $\sigma_0$  are temperaturedependent. The heat transfer regime is forced con-

- vection but now momentum and energy conservation equations are two-way coupled through the temperature dependence of the constitutive equation. In particular, the spatially variable yield stress as a function of temperature distribution can disturb the shape of yield surfaces (Vinay et al., 2005; Glowinski and Wachs, 2011),
- iv) density  $\rho$  is temperature-dependent but this dependence is assumed to be weak such that the Boussinesq approximation is valid. The heat transfer regime is free (also called natural) convection over which an additional buoyancy term in the momentum equation drives motion (Zhang et al., 2006; Vikhansky, 2009, 2010, 2011; Turan et al., 2010, 2011; Nirmalkar et al., 2014; Huilgol and Kefayati, 2015; Karimfazli et al., 2015). Unsteady buoyancy-driven flows of a viscoplastic material can lead to a very unusual and remarkable intermittent behavior (Karimfazli et al., 2016).

In the aforementioned papers, a decoupled semi-explicit scheme is proposed for the time-dependent problem, i.e., at  $t^{n+1}$ :

- 1. solve the momentum equation with  $\Theta^n = \Theta(t^n)$ ,
- 2. solve the energy equation with  $u^{n+1} = u(t^{n+1})$ .

Vinay et al. (2005) proposed a fully explicit loosecoupling scheme (see also Glowinski and Wachs (2011); Karimfazli et al. (2015, 2016)) while Huilgol and Kefayati (2015) developed an operator splitting scheme. The resulting schemes are conditionally stable and the time step should be chosen small enough for the scheme to converge accurately. Although this scheme is sufficient for most applications, it is possible to develop an unconditionally stable scheme. Turan et al. (2010, 2011) proposed a fully implicit time-dependent scheme with an inner fixed point loop. Note also that for computing the steady-state solution only, it is interesting to avoid a long time evolution of a time-dependent problem. In that case, strongly coupled schemes with an inner loop of fixed-point or Newton methods are particularly well suited.

Two problems have received a broad attention from the community: (i) heat transfer from an obstacle in a viscoplastic fluid flow (Nirmalkar et al., 2013, 2014; Bose et al., 2014) and (ii) natural convection in a differentially heated cavity (Vikhansky, 2009, 2010, 2011; Turan et al., 2010, 2011; Huilgol and Kefayati, 2015; Karimfazli et al., 2015, 2016). The former problem is relatively simple and has been investigated mostly for steady-state flows with a regularization approach. It may however lead to intricate boundary layer problems and provides industrially valuable correlations of the Nüsselt number (dimensionless heat transfer coefficient) as a function of Reynolds and Bingham numbers. The latter problem is richer by essence and exhibits the usual unique features of a viscoplastic flow, i.e., existence of a critical Bingham  $B_{cr}$ 

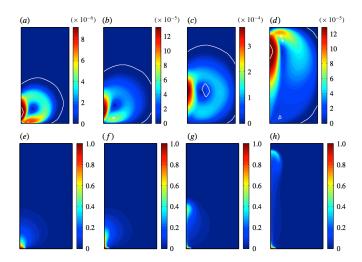


Figure 9 Thermal plumes in a locally heated natural convection flow of a Bingham fluid in a cavity (from Karimfazli et al. (2016)). (a-d) time evolution of dimensionless velocity magnitude and yielded surface as a white line; (e-h) dimensionless temperature. Flow is heated from a narrow zone at the left of the bottom wall, left wall is a symmetry wall, other walls are solid walls.

for flow onset and finite time decay for Bingham number  $B \leq B_{cr}$ . This problem has been investigated both with a regularization method (Vikhansky, 2009, 2010, 2011; Turan et al., 2010, 2011) and with an augmented Lagrangian algorithm (Huilgol and Kefayati, 2015; Karimfazli et al., 2015, 2016). These works all qualitatively agree with each other, although discrepancies exist in the definition and the value of  $B_{cr}$ . In a recent paper, Karimfazli et al. (2015) determined  $B_{cr}$  from augmented Lagrangian simulations and showed that this computed value matches the analytically derived conductive limit. They also proved finite time decay and unconditional stability of the static limit, both analytically and computationally. Slightly changing the boundary conditions of the problem by heating the bottom wall locally leads to intricate intermittencies called thermal plumes for specific ranges of B and other dimensionless numbers, observed both at the experimental level (Davaille et al., 2013) and at the simulation level (Karimfazli et al., 2016), and illustrated in Fig. 9.

Finally, very few simulation works investigated a temperature-dependent yield stress fluid flow problem and reported the effect of a spatially variable yield stress on the convergence of the selected solution algorithm (regularization or augmented Lagrangian). Fig. 10 plots the convergence of the augmented Lagrangian algorithm as a function of the imposed temperature difference in the flow, which in turn indicates the amplitude of yield stress variations over the flow domain (Vinay et al.,

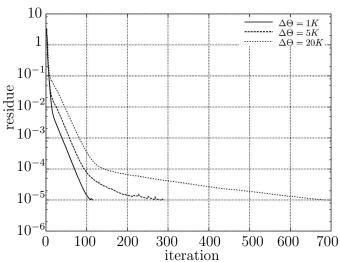


Figure 10 Convergence of the augmented Lagrangian algorithm as a function of the imposed temperature difference  $\Delta\Theta$  in the flow in a temperature-dependent yield stress fluid flow in a pipeline (from Vinay et al. (2005)). The higher  $\Delta\Theta$  is, the larger the amplitude of spatial variations of yield stress in the flow domain.

2005). It is quite obvious that the convergence rate is markedly affected.

#### 3.5 Two-phase flows

Many complex fluids also exhibit multiple phases, both in nature and in industry as e.g. bubbly flows, multi-layer flows and particle-laden flows. Restricting the scope to two phases only, flows of interest can be classified into two families: (i) fluid/fluid flows either liquid/liquid or gas/liquid, and (ii) fluid/solid flows. Even if the fluid phase (respectively two fluid phases) is (respectively are) Newtonian, handling the co-existence of two phases in the flow require a particular numerical treatment.

The most popular numerical modeling for fluid/fluid flows are arbitrary Lagrangian-Eulerian/mesh deforming methods (Fullsack, 1995; Szabo and Hassager, 1997; Alexandrou et al., 2003) volume-of-fluid (Hirt and Nichols, 1981; Allouche et al., 2000; Hormozi et al., 2011; Tripathi et al., 2015; Liu et al., 2016), level set (Sussman et al., 1994; Singh and Denn, 2008; Nikitin et al., 2011) or front tracking (Unverdi and Tryggvason, 1992; Vola et al., 2004). For fluid/solid flows there are arbitrary Lagrangian-Eulerian/mesh deforming methods (Fullsack, 1995), lattice-Boltzmann (Ladd and Verberg, 2001; Prashant and Derksen, 2011), immersed boundary (Mittal and Iaccarino, 2005) and fictitious domain with distributed Lagrange multiplier (Yu and Wachs, 2007; Wachs and Frigaard, 2016).

Similarly to the case of thixotropy or thermal effects, semi-implicit and decoupled scheme are deemed to be

sufficient to compute solutions of satisfactory accuracy for many applications. This is probably true for flow configurations with an imposed external motion but more questionable to compute finite time decay and limit of stationary flows. In the case of suspensions and emulsions, if a force balance has to be solved for the motion of each individual droplet, bubble or particle, decoupled schemes might not be sufficient. In fact, in the case of a single rigid particle settling in a yield stress fluid, it has been recently emphasized by Wachs and Frigaard (2016) that a more sophisticated solution algorithm of the implicit or at least semi-implicit type is required to properly compute finite time decay and critical Bingham number beyond which motion is fully suppressed.

Multi-layer and displacement flows have received a lot of attention in the literature in relation to their broad scope of applications in industry as e.g. well drilling and cement slurry placement in oil and gas (Szabo and Hassager, 1997; Allouche et al., 2000; Hormozi et al., 2011) or molding in polymer processing (Dimakopoulos and Tsamopoulos, 2003). Hormozi et al. (2011) investigate the stability of multi-layer viscoplastic channel flows and establish the stability properties of the flow. They are then capable of writing stable complex shapes of Newtonian fluid injected in a Bingham channel flow and advected along the channel. Note that these computations are performed with a decoupled scheme and a volume-of-fluid method.

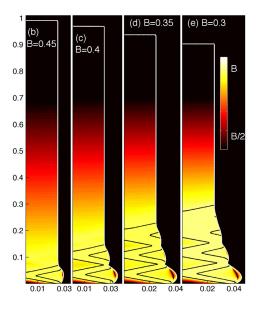


Figure 11 Original flow features characterized by free surface undulations and stress invariant zigzag pattern at the foot of a slender slumping column made of a viscoplastic material (from Liu et al. (2016)).

A second class of problems that motivated various numerical works is free-surface flows as slumping flows (and in particular dam breaks, see also *Section 3.2*) and ex-

trusion flows. Slumping flows are model problems relevant of a large range of geophysical applications (Liu et al., 2016) as well as industrial processes (Vola et al., 2004; Alexandrou et al., 2003). In dam breaks, contrary to a Newtonian fluid that should theoretically slump infinitely if surface tension is neglected, viscoplastic materials stop at a finite run-out distance. This has important implications for hazard assessment (landslides and avalanches) and industrial safety (spill of a contaminated or dangerous fluid). For both Vola et al. (2004) and Liu et al. (2016), a simple decoupled scheme is deemed to perform well. Fig. 11 illustrates the original flow features unveiled by numerical simulations of Liu et al. (2016) of a slender slumping column made of a viscoplastic material.

The third class of problems that has been extensively studied over the past 20 years is the gravity-driven motion of dispersed droplet/bubble or solid particle in an otherwise quiescent yield stress fluid (Roquet and Saramito, 2003; Nirmalkar et al., 2013, 2014; Bose et al., 2014; Singh and Denn, 2008; Tsamopoulos et al., 2008; Prashant and Derksen, 2011; Dimakopoulos et al., 2013; Tripathi et al., 2015; Maleki et al., 2015; Wachs and Frigaard, 2016). Actually, numerical works can be sorted into two sub-categories: (i) methods that really treat freely-moving droplet/bubble or solid particle, and (ii) methods in which the problem is formulated in the droplet/bubble/particle frame of reference or as the flow past a motionless droplet/bubble/particle. Methods of the former sub-category can be applied to single droplet/bubble/particle flows or steady multidroplet/bubble/particle flows while methods of the latter sub-category are more general. For instance, the flow past a fixed obstacle has been extensively studied as a model problem for suspension flows (Beaulne and Mitsoulis, 1997; Blackery and Mitsoulis, 1997; Zisis and Mitsoulis, 2002; Roquet and Saramito, 2003; Nirmalkar et al., 2013, 2014; Bose et al., 2014) and has provided some valuable insight into dimensionless drag and heat transfer coefficients and the shape of unvielded regions around the droplet/bubble/particle. The freely moving multi-droplet/bubble/particle problem has not been examined yet from a computational viewpoint, although novel results were recently published on the accurate modeling of finite time decay in the single-particle case (see Fig. 12). With the convergence rate of solution algorithms currently available to solve viscoplastic fluid flows (both regularization and augmented Lagrangian), the computing cost associated to the solution of a viscoplastic fluid flow with multiple freely moving droplets/bubbles/particles is yet too prohibitive, even on massively parallel supercomputers.

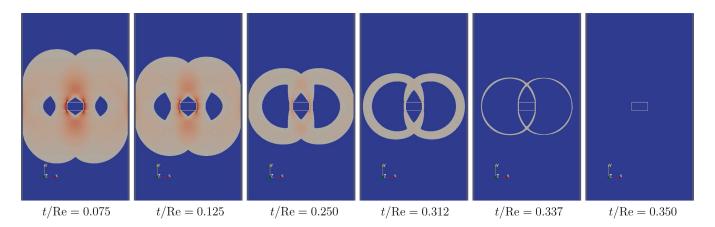


Figure 12 Return to rest in finite time for a rectangular particle settling in a viscoplastic material (from Wachs and Frigaard (2016)). The fluid/particle system has been initially assigned a Newtonian motion and the yield stress increase abruptly from 0 to a value beyond the stationary limit. Blue regions are unyielded regions.

#### 3.6 Elastoviscoplastic models

The viscoplastic constitutive equation (1) writes equivalently (see e.g. Saramito (2007) or Saramito (2016a, chap. 5)):

$$\max\left(0, \frac{|\boldsymbol{\sigma}| - \sigma_0}{K|\boldsymbol{\sigma}|^n}\right)^{\frac{1}{n}} \boldsymbol{\sigma} = 2D(\boldsymbol{u})$$

Saramito (2007, 2009) proposed to take into account the elasticity of the material with a time-dependent constitutive equation:

$$\frac{1}{G} \stackrel{\square}{\sigma} + \max \left( 0, \frac{|\boldsymbol{\sigma}| - \sigma_0}{K|\boldsymbol{\sigma}|^n} \right)^{\frac{1}{n}} \boldsymbol{\sigma} = 2D(\boldsymbol{u})$$
 (5)

where G is the elastic modulus and  $\sigma$  denotes the Gordon and Schowalter (1972) derivative, which is a generalization of the frame-invariant Oldroyd (1950) derivative of the tensor  $\sigma$ :

$$\overset{\square}{\sigma} = \frac{\partial \boldsymbol{\sigma}}{\partial t} + (\boldsymbol{u}.\nabla)\boldsymbol{\sigma} - W(\boldsymbol{u})\boldsymbol{\sigma} + \boldsymbol{\sigma}W(\boldsymbol{u}) 
- a(D(\boldsymbol{u})\boldsymbol{\sigma} + \boldsymbol{\sigma}D(\boldsymbol{u}))$$

where  $W(\mathbf{u}) = (\nabla \mathbf{u} - \nabla \mathbf{u}^T)/2$  is the vorticity tensor and  $a \in [-1, 1]$  is a parameter of the derivative.

This model has been first used for liquid foam by (Cheddadi et al., 2008, 2012) for Couette flows and flows around a cylinder (Cheddadi et al., 2011). The set of equations is solved by a second order in time operator splitting scheme (Cheddadi and Saramito, 2013), the so-called  $\theta$ -scheme (Saramito, 1994), previously developed for viscoelastic fluid flow problems. Fig. 13 shows that there is very good quantitative agreement between calculations and experiments: the model captures quantitatively the fore-aft asymmetry and the overshoot of the velocity after the obstacle, located at x=0. This overshoot of the velocity is often called the negative wake,

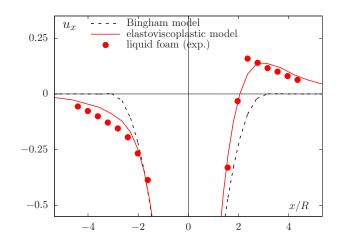


Figure 13 Flow around a circular obstacle, velocity along the axis (from Cheddadi et al. (2011)). Comparison between Bingham model (dashed line), elastoviscoplastic model (solid line) and liquid foam experiment (closed squares)

in the context of a moving obstacle in a yield stress material at rest (i.e.  $u_x$  is then replaced by  $-u_x$ ). Observe also on Fig. 13, that the Bingham model always predicts a fore-aft symmetry and no overshoot of the velocity: this is in disagreement with experimental observations on several yield stress materials such as liquid foams and carbopol solutions. Fraggedakis et al. (2016) obtained a quantitative agreement between experiments with carbopol solutions around an obstacle and numerical simulations with the elastoviscoplastic model (5): loss of the fore-aft symmetry and formation of the negative wake.

In 2010, a regularized approach for solving the elastoviscoplastic model (5) was proposed by Park and Liu (2010) and results were compared to carbopol experiments for an oscillatory pipe flow. Comparisons between elastoviscoplastic model predictions and experiments in large amplitude oscillatory shear (LAOS) were performed by Ewoldt et al. (2010); Dimitriou et al.

(2013). Belblidia et al. (2011) also combined the elastoviscoplastic model (5) with a regularization approach and performed computations in a contraction-expansion geometry. de Souza Mendes (2011) combines both a regularized approach of viscoplasticity with elasticity and thixotropy (see also de Souza Mendes and Thompson (2013) and our section 3.3).

#### 3.7 Shallow-flow approximations

Time-dependent three-dimensional simulations of free surface flows are motivated by industrial and environmental applications, e.g. for the numerical prediction of many natural hazards, such as avalanches, landslides, volcanic lava, mud or debris flows (see also Section 3.2 and Section 3.5). Generally, there is a large ratio between the two horizontal scales and the flow height, and this would require very large meshes. The development of reduced viscoplastic models for shallow flows is a less prohibitive computational cost approach: a three-dimensional problem reduces to a two-dimensional problem and the free surface is directly handled by a height field that appears as an additional unknown in the reduced model.

For Newtonian fluids, this problem was first motivated by hydraulic engineering applications. Barré de Saint-Venant (1871) introduced the shallow water approximation for fast Newtonian flows, driven by inertia terms while viscous effects are neglected. More recently, Hupper (1982) investigated slower Newtonian flows and the effect of viscous terms heuristically, neglecting inertia terms, stating that the flow is locally one dimensional and invoking the depth-integrated mass conservation equation, in order to get a nonlinear equation of the freesurface height. The technique has been revisited with the more general asymptotic expansion method: it leads to the same governing equation at zeroth expansion order, but provides a more general theoretical framework for the derivation of reduced models. But only the more complex non-Newtonian case approaches the complexity of both manufacturing processes (concretes, foods) and environmental applications. Concerning slow Bingham fluids, shallow-flow approximations were first studied by Liu and Mei (1990), based on a rigorous asymptotic expansion. The Liu and Mei approach was revisited by Balmforth and Craster (1999) and extended to the axisymmetric case (Balmforth et al., 2000), with application to volcanic lava domes. At the beginning of the 21th century, this approach became mature: see (Balmforth et al., 2006; Ancey, 2007) for some reviews on this subject during this period. Since 2010, many new ideas were developed in several directions: let us review them.

For granular materials, and based on an heuristic derivation, Savage and Hutter (1989) developed reduced models. These ideas were revisited by Gray and Edwards (2014) with a depth-averaged version of the  $\mu(I)$ -rheology. Fernández-Nieto et al. (2016) extended this shallow model as a multi-layer model (Audusse and Bristeau, 2007) that allows to compute three-dimensional profiles of the velocity in the directions along and normal to the slope.

For fast flows, such as debris and mud flows on mountain slopes, Laigle and Coussot (1997) derived the first reduced model that combines both inertia and viscoplastic effects (see also Rickenmann et al. (2006)). Viscoplastic effects are estimated from the friction at the bottom. Assuming a compressible material, Bresch et al. (2009) derived a reduced viscoplastic model that also includes inertia effects, and the set of equations was solved by an augmented Lagrangian algorithm (see also Acary-Robert et al. (2012)). This approach was next revisited in the incompressible case in terms of asymptotic analysis (Fernández-Nieto et al., 2010; Fernández-Nieto et al., 2012). Finally, Ionescu (2010) proposed an augmented Lagrangian algorithm for the shallow incompressible viscoplastic model with inertia terms.

While most computations were performed on uniform slopes, practical predictions of natural hazard require to take into account general tridimensional and complex topographies (see e.g. Bernabeu et al. (2014)). A new approach for topography in shallow flow models was proposed by Bouchut et al. (2003) it relaxes most restrictions, such as slowly varying topographies (small curvatures, see also Bouchut and Westdickenberg (2004)). Next, Ionescu (2013), considering Bingham and Drucker-Prager models, extended this approach with an elegant formulation based on surface differential operators (surface gradient and divergence) and also included inertia effects (see also Ionescu and Lupaşcu (2015)). Finally, Fernández-Nieto et al. (2014) studied well-balanced schemes with wet or dry fronts for a viscoplastic model with both topography and inertia ef-

Shallow viscoplastic models with thermal coupling was studied by Balmforth et al. (2004) for lava domes and by Bernabeu et al. (2016) for lava flows on complex tridimensional topographies (see Fig. 14).

# Conclusion

Viscoplastic models are widely used in science and engineering to investigate the flow dynamics of fluids with a yield stress. We have presented an extremely large variety of simulation results: many flow geometries, with slip at the wall, with heat transfer, with thixotropy, with elasticity, with multiple phases and for shallow flows. The corresponding rich phenomena observed in these flows are fascinating from a physical viewpoint.

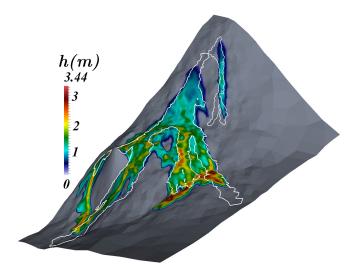


Figure 14 Shallow-flow simulation of the volcanic lava flow predicted flow final deposit represented over the topography, with a color map showing the flow height h (from Bernabeu et al. (2016)). The contour of the observed deposit zone provided by the Volcano Observatory of Piton de la Fournaise is represented by a thin white line.

From the simple Bingham model to the most advanced extensions that include temperature dependence, thixotropy or elasticity below the yield stress, the main challenge in numerical simulation remains the treatment of the non-smoothness of the Bingham or Herschel-Bulkley viscoplastic constitutive equation. Hence, the current research direction still pertains to developing new algorithms for the solution of the viscoplastic flow problem with a smaller computational cost while maintaining an accurate description of yield surfaces, at least as accurate as those provided by the augmented Lagrangian algorithm. The revival of augmented Lagrangian methods over the past 10 years and the progressive recognition that they are more accurate than regularization has created a new interest of the viscoplastic community to compute more reliable viscoplastic flow solutions. A simple multi-dimensional Bingham flow problem is a perfect toy problem to test the new family of unregularized approaches that has been recently suggested in the literature: FISTA, Picard fixed point and Newton methods. These different methods all show promises for accelerated convergence, at least for flows in a simple geometry. The next step is now to examine how they perform in more complex geometries and if they can be even further accelerated.

Computational scientists interested in viscoplastic fluid flow simulations call for faster solution algorithms that preserve the accurate resolution of yield surfaces that the classical augmented Lagrangian method guarantees. Combined to new advances in high performance computing on large supercomputers, the milestone of threedimensional numerical simulation of viscoplastic fluid flows as a standard should be attainable in the next few years.

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