Simulation of Suspensions of Curved Fibers

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Simulation of Suspensions of Curved Fibers

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ABSTRACT

The thesis at hand presents a numerical method for simulations of the dynamics of slender rigid fibers immersed in an incompressible fluid. The underlying mathematical formulation is based on a slender body approximation as applied to a boundary integral equation for Stokes flow. The curvature and torsion of the fibers can be arbitrarily specified, and we consider fiber shapes ranging from moderately bent to high curvature helical shapes. Two different settings are considered; naturally buoyant fibers in shear flow and heavier fibers sedimenting due to gravity. The dynamics show a very rich behavior, with fiber trajectories that display a very different degree of regularity depending on the initial conditions and fiber shape.
Referat

Simulering av Suspensioner av Böjda fibrer

Detta examensarbete beskriver en numerisk metod för simulering av stela, slanka fibrer i en inkompressibel vätska. Den underliggande matematiska formuleringen är en randintegral formulering för slanka objekt i Stokes flöden. Kurvatur och vridning av fibrerna kan fritt specificeras, och vi inkluderar varierande fiber former, från något böjda till helix formade fibrer med hög kurvatur. Vi studerar två olika situationer; fibrer i skjuvströmning och tyngre fibrer som sedimenterar under gravitation. Resultat från simuleringarna visar ett dynamiskt väldigt rikt beteende, med fiber trajectorier som uppvisar mycket olika grad av regularitet beroende på initial konfiguration och fiber form.
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CHAPTER 1
INTRODUCTION

Understanding of translational and rotational motion of immersed fibers is an important concern for many applications, such as pulp and paper industries, biological structures (e.g. D.N.A.) and medical applications. Extensive work has been done in the field of fiber suspension flows.

Orientation change of fibers in viscous flows was found by Jeffery [1] for the case of slow moving flow past an ellipsoidal body. Gallily and Eisner [2] studied the gravitational deposition of fibers in a constant gradient laminar flow. Gallily and Cohen [3] investigated the inertial collection of fibers by spherical droplets by numerically solving the coupled equations of translation and rotation simultaneously. Foss et al. [4], following the same approach, studied the collection of fibers on spherical collectors in two dimensions. Chen and Yu [5] studied the sedimentation of uncharged and charged fibers in a horizontal circular duct. They presented semiempirical formulas for fiber deposition efficiency.

With the development of computational fluid dynamics, the numerical simulation of fiber migration in a viscous fluid has become an effective tool to study fiber orientation [6] [7] [8] [9], avoiding difficult or impossible theoretical derivations. Sugihara-Seki [9] evaluated the fiber motion in a paraboloidal flow using the finite element method, with results that did not quite agree with Chwang’s results [6] because of the bounded wall effect.

Additionally, this work was limited to planar fiber motions and ignored three-dimensional fiber migrations. Feng et al. [8] used the method proposed by Hu et al. [7] to simulate the fiber motion with two-dimensional finite element simulations. Unfortunately, the two-dimensional problem ignores important three-dimensional flow behavior. Zhang et al [10] presented an approach that addresses the general three-dimensional motion of an axisymmetric fiber with various geometries. Zhang et al [10] demonstrated that
fiber shape had a significant impact on the fiber orientation, which would affect the rate of fiber alignment in short-fiber-reinforced composite materials.

Shelley and Ueda [11] developed a method based on the non-local hydrodynamic of the fiber. They studied an extensible fiber in order to simulate a growing liquid crystal. Qi [12] studied flexible fiber in a shear flow at finite Reynolds numbers. A flexible fiber was modeled as a chain of spheres with different stiffness. It was observed that the rotation of a flexible fiber changes from rigid fiber rotation to springy, then the more flexible fiber shows S-turn finally. Tornberg and Shelley [13] employed non-local slender body theory to simulate single and multiple fibers with free ends suspended in a background shear flow.

Our work presents a numerical method for simulations of the dynamics curved rigid fibers immersed in an incompressible fluid. The underlying mathematical formulation is based on a slender body approximation as applied to a boundary integral equation for Stokes flow. We consider different fiber shapes ranging from moderately bent to high curvature helical shapes according to arbitrarily chosen curvature and torsion.

1.1 Outline

The thesis is organized as follows. In the rest of Chapter 1, we present a brief review of Stokes flow and Green’s functions. In the last section we review Frenet-Serret equations and how to use them to construct a curve. In Chapter 2, slender-body approximation for single and multiple fibers is formulated; non-dimensionalization and regularization are also discussed. Chapter 3 is devoted to the numerical treatment based on the formulation in Chapter 2. Issues like updating the fiber position are presented. Finally, in Chapter 4, we present convergence results and discuss the accuracy of the numerical method. Moreover, we present results from some simulations showing things like fiber trajectory, orientation and sedimentation speed.
1.2 Fibers

Most theoretical work on fiber suspension assumes that fibers are rigid and straight cylindrical rods; however, this is rarely the case in practice. This assumption greatly simplifies the theory since a rigid straight cylinder is an easily defined geometry and complications arising from shape changes during flow may be avoided. It has been shown, however, small changes in the shape of a fiber, particularly from being perfectly straight, can have significant effects on the fiber’s dynamics [14][15].

Jong et al [16] studied the relationship between fiber shape and relative viscosity of a fiber suspension. Their results indicate that even a small bend in the fibers may cause a large bulk viscosity increase. Rong et al [17] used the lattice Boltzmann method to simulate the dynamics of single curved fiber sedimentation under gravity. Their results showed that the rotation and migration processes were sensitive to the curvature of the fiber.

Moreover, Kittipoomwong and Jabbarzadeh [18] found that the curved fiber at small curvature exhibits noticeable changes in particle dynamics and rheological response from straight fiber suspensions.

This thesis is concerned with the motion of rigid curved fibers in viscous fluids. We define a fiber as a slender object of circular cross-section with a length that is large compared to its diameter. The ratio of radius to length is called aspect (slenderness) ratio and is denoted by

\[ \varepsilon = \frac{a}{L} \]  

(1.1)

where \( L \) is the length and \( a \) is the radius.

1.3 Fluid flow

1.3.1 Stokes Flow

An incompressible viscous fluid can be described by a velocity field, \( \mathbf{u}(\mathbf{x}) \), which satisfies the *incompressible Navier–Stokes equations* (1.2) [19]
\[
\frac{D \mathbf{u}}{Dt} = -\nabla p + \mu \nabla^2 \mathbf{u} + \mathbf{f} \tag{1.2}
\]

Together with the condition of incompressibility

\[
\nabla \cdot \mathbf{u} = 0 \tag{1.3}
\]

Where \( \rho \) is the fluid density, \( p(\mathbf{x}) \) is the pressure, \( f(\mathbf{x}) \) is the force acting on the fluid, \( \mu \) is the dynamic viscosity and \( \mathbf{x} = (x, y, z) \in \mathbb{R}^3 \), \( \frac{D \mathbf{u}}{Dt} \) is the material derivative given by

\[
\frac{D \mathbf{u}}{Dt} = \frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u}
\]

For steady flow around a particle of length \( L \) with velocity \( U \) we can introduce the following non-dimensional variables

\[
\nabla^* = L \nabla \\
\mathbf{u}^* = \frac{\mathbf{u}}{U} \\
p^* = \frac{L}{\mu U} p \\
t^* = t \frac{U}{L}
\]

Dropping the stars, the non-dimensional form of equations (1.2) and (1.3) becomes

\[
Re \frac{D \mathbf{u}}{Dt} = -\nabla p + \nabla^2 \mathbf{u} + \mathbf{f} \tag{1.4}
\]

And

\[
\nabla \cdot \mathbf{u} = 0 \tag{1.5}
\]

Where

\[
Re = \frac{\rho UL}{\mu}
\]

Is the Reynolds number, which measures the relative magnitudes of the inertial and viscous forces. The Reynolds number will be small if the fluid is sufficiently viscous, the particle is small and the velocity is slow (or a suitable combination of the three).
When the Reynolds number, $Re \ll 1$, the left-hand side of (1.4) is small compared with the right-hand side and thus may be neglected. As a result, the Navier-Stokes equations (1.2) reduces to the *Stokes equations*

$$
\nabla p - \mu \nabla^2 \mathbf{u} = \mathbf{f}
$$

(1.6)

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

---

**1.3.2 Free-Space Green’s Function for Stokes Flow**

Since the Stokes equations are linear, there exists a Green’s function representation corresponding to the solution of the singularly forced Stokes equations

$$
\nabla p - \mu \nabla^2 \mathbf{u} = \mathbf{f} \delta(\mathbf{x} - \mathbf{x}')
$$

\[ \nabla \cdot \mathbf{u} = 0 \]

(1.7)

where $\mathbf{x}$ is an observation point, $\mathbf{x}'$ is the source point and $\delta$ is the three-dimensional delta function. Given the Green’s function $G$, the solution of (1.7) can be written as

$$
u_i(\mathbf{x}) = \frac{1}{8\pi\mu} G_{ij}(\mathbf{x}, \mathbf{x}')f_j
$$

(1.8)

Depending on the topology of the flow’s domain, Green’s functions can be divided into three types. First, free-space Green’s function for infinite unbounded flow; second, the Green’s functions for infinite or semi-infinite flow that is bounded by a solid surface; and third, the Green’s functions for internal flow that is completely enclosed by solid surfaces. Second and third types behave like the free-space Green’s function as $|\mathbf{x} - \mathbf{x}'| \to 0$.

In order to compute the free-space Green’s function corresponding to the Stokes flow, we replace the delta function in (1.7) with the equivalent expression

$$
\delta(\mathbf{R}) = -\frac{1}{4\pi} \nabla^2 \left( \frac{1}{|\mathbf{R}|} \right)
$$

where $\mathbf{R} = \mathbf{x} - \mathbf{x}'$. Therefore, (1.7) becomes

$$
\nabla p - \mu \nabla^2 \mathbf{u} = \mathbf{f}\delta(\mathbf{R})
$$

(1.9)

\[ \nabla \cdot \mathbf{u} = 0 \]

A fundamental solution of (1.9) satisfying the boundary condition $|\mathbf{u}| \to 0$ as $|\mathbf{x} - \mathbf{x}'| \to \infty$ is given by
\[ u_i(x) = \frac{1}{8\pi \mu} G_{ij}(R) f_j \]  

(1.10)

where

\[ G_{ij}(R) = \delta_{ij} + \frac{R_i R_j}{|R|^3} \]  

(1.11)

is the free-space Green’s function, which is also known as the **Stokeslet**, or **Oseen-Burgers tensor**. For detailed derivation see [20; p. 22]. Alternatively, (1.11) can be written as

\[ G(R) = \frac{I + \hat{R}\hat{R}}{|R|} \]  

(1.12)

where \( I \) is the identity tensor and \( \hat{R} = R/|R| \) is a unit vector.

Another fundamental solution of (1.9), so-called **doublet**, can be obtained by differentiating the Stokeslet with respect to the source point \( x' \). The doublet is defined as

\[ G_D(R) = \frac{I - 3\hat{R}\hat{R}}{|R|^3} \]  

(1.13)

The solution to any linear boundary value problem for Stokes equation may be written in the form of boundary integrals of velocity \( \mathbf{u} \) and surface force density \( \mathbf{f} \) over the surface bounding the fluid volume [20] such that

\[ u_j(x') = \frac{1}{8\pi \mu} \int_S f_i(x) G_{ij}(x, x') dS(x) + \frac{1}{8\pi} \int_S u_i(x) T_{ijk}(x, x') n_k(x) dS(x) \]  

(1.14)

where \( T_{ijk} \), which is the stress tensor, is given by

\[ T_{ijk} = -6 \frac{R_i R_j R_k}{|R|^5} \]  

(1.15)

In case of the flow produced by the motion of a rigid body (i.e. stress-free), the second integral in (1.14) can be eliminated so that

\[ u_j(x') = \frac{1}{8\pi \mu} \int_{S_B} f_i(x) G_{ij}(x, x') dS(x) \]  

(1.16)

where \( S_B \) is the surface of the body [20].
1.4 Curve Construction

Let \( \mathbf{x}(s) \) be a unit-speed curve in \( \mathbb{R}^3 \) parameterized by its arc-length \( s \) and, denoting \( \frac{d}{ds} \) by a dot (\( \cdot \)), let

\[
\mathbf{T} = \dot{\mathbf{x}}
\]

be its unit tangent vector. If the curvature \( \kappa(s) \) is non-zero, we define the normal of \( \mathbf{x} \) at the point \( \mathbf{x}(s) \) to be the vector

\[
\mathbf{N}(s) = \frac{1}{\kappa(s)} \dot{\mathbf{T}}
\]

(1.18)

\( \mathbf{T} \) and \( \mathbf{N} \) are perpendicular unit vectors [Pressley,2010]. It follows that

\[
\mathbf{B}(s) = \mathbf{T} \times \mathbf{N}
\]

(1.19)

is a perpendicular to both \( \mathbf{T} \) and \( \mathbf{N} \). The vector \( \mathbf{B}(s) \) is called the binormal vector of \( \mathbf{x} \) at the point \( \mathbf{x}(s) \). Thus \( \{\mathbf{T}, \mathbf{N}, \mathbf{B}\} \) is an orthonormal basis of \( \mathbb{R}^3 \), and is right-handed, i.e.,

\[
\mathbf{B} = \mathbf{T} \times \mathbf{N}, \quad \mathbf{N} = \mathbf{B} \times \mathbf{T}, \quad \mathbf{T} = \mathbf{N} \times \mathbf{B}
\]

(1.20)

Since \( \dot{\mathbf{B}} \) is perpendicular to both \( \mathbf{T} \) and \( \mathbf{B} \), \( \dot{\mathbf{B}} \) must be parallel to \( \mathbf{N} \), so

\[
\dot{\mathbf{B}} = -\tau \mathbf{N}
\]

(1.21)

for some scalar \( \tau \), which is called torsion of \( \mathbf{x} \).

From (1.19), (1.20) and (1.21) we deduce

\[
\dot{\mathbf{T}} = \kappa \mathbf{N} \\
\dot{\mathbf{N}} = -\kappa \mathbf{T} + \tau \mathbf{B} \\
\dot{\mathbf{B}} = -\tau \mathbf{N}
\]

(1.22)

Equations (1.22) are called the Frenet-Serret equations. The Frenet-Serret equations describe the motion of a moving frame \( \{\mathbf{T}, \mathbf{N}, \mathbf{B}\} \) along the curve. From \( \mathbf{T}, \mathbf{N} \) and \( \mathbf{B} \) the shape of the curve can be determined apart from a translation and rotation[21].

These equations have a compact form, using the quantity \( \mathbf{Q} \), which is a triplet of the orthonormal basis vector:
\[ Q = \begin{pmatrix} T \\ N \\ B \end{pmatrix} \]  \hspace{1cm} (1.23)

where \( T, N \) and \( B \) are \( 1 \times 3 \) row vectors and hence \( Q \) is a \( 3 \times 3 \) matrix. Then equations (1.22) can be written more compactly as

\[ \dot{Q} = AQ \]  \hspace{1cm} (1.24)

where \( A \) is a \( 3 \times 3 \) matrix

\[ A = \begin{pmatrix} 0 & \kappa & 0 \\ -\kappa & 0 & \tau \\ 0 & -\tau & 0 \end{pmatrix} \]  \hspace{1cm} (1.25)

Analytically, the solutions of Eqs. (1.24) and (1.17) can be, respectively, written as

\[ Q(s) = Q(0) \exp \left( \int_0^s A(s')ds' \right) \]  \hspace{1cm} (1.26)

and

\[ x(s) = x(0) + \int_0^s T(s')ds' \]  \hspace{1cm} (1.27)

This equation shows that curves can be constructed from the knowledge of only the curvature and the torsion at every point of the curve, the position of the root of the curve, and the orientation at the root.
CHAPTER 2
SLENDER-BODY APPROXIMATION

Slender-body theory is an asymptotic technique that can be used to obtain analytic approximations to the solutions for Stokes flow around a slender body for which the length is large compared to its thickness.

Slender-body theory was originally developed by Burgers [22], who modeled the fiber as a line of point forces on the particle axis. Tillett [23] considered the motion of slender axially symmetric (i.e. of circular cross section) rigid particles; related integral equations have been formulated and solved. This was developed further by Batchelor [24] who treated particles of non-circular cross section and Cox [25] who considered non-straight particles of circular cross section in a general ambient field.

The flows we are concerned with are at very low Reynolds numbers, so it is convenient to look at Stokes equations (1.6). Assume that we have a fiber in the flow, and let \( \Gamma \) be its surface and \( \mathbf{u}_\Gamma \) be its surface velocity. A no-slip condition is enforced on \( \Gamma \) and we require that far away \( \mathbf{u}(\mathbf{x}) \) is equal to the background velocity \( \mathbf{U}_0(\mathbf{x}) \), also a solution to the Stokes equations. Thus

\[
\mathbf{u} = \mathbf{u}_\Gamma \quad \text{on } \Gamma
\]

\[
\mathbf{u} \to \mathbf{U}_0 \quad \text{for } ||\mathbf{x}|| \to \infty.
\]

A boundary integral formulation for this problem would end up with an integral equation on the fiber surface [20]. In the case of slender fibers, numerical treatment of this problem would be very expensive [26]. As a remedy, slender-body approximation suggests a reduction by replacing the surface of the fiber with its centerline. This is done using fundamental solutions to Stokes equations (e.g. Stokeslets and doublets).

2.1 The Slender-Body Integral Equations

In slender-body theory the solution is found by matching an inner solution for radial dis-
stances much less than the fiber length to an outer solution value at radial distances much greater than the fiber radius, with the inner solution satisfying the no-slip boundary condition on the fiber surface and the outer solution satisfying the condition at infinity [27] [28].

Let the centerline of each fiber be parameterized by arclength $s \in [0, L]$ and let $x(s, t) = (x(s, t), y(s, t), z(s, t))$ be the coordinates of the fiber centerline. Assuming that the fiber does not reapproach itself, and the radius of the fiber is given by $a(s) = 2\epsilon \sqrt{s(L - s)}$, where $\epsilon$ is the aspect ratio (see Eq. (1.1)), a slender body approximation of the velocity of the fiber centerline is given by [28]

$$8\pi \mu (u(x(s, t), t) - u_0(x(s, t), t)) = -\Lambda[f](s) - K[f](s) \quad (2.1)$$

where $f$ is the force per unit length on the fiber. The local operator $\Lambda[f](s)$ is given by

$$\Lambda[f](s) = [-c(1 + TT(s)) + 2(1 - TT(s))]f(s), \quad (2.2)$$

and the integral operator $K[f](s)$ is given by

$$K[f](s) = \int_0^L \left( \frac{1 + \hat{R}(s, s')\hat{R}(s, s')}{|R|} f'(s') - \frac{1 + T(s)T(s)}{|s - s'|} f(s) \right) ds'. \quad (2.3)$$

Here $R = x(s) - x(s')$, $\hat{R} = R/|R|$ and $T$ is the tangent vector defined in Eq. (1.17). And $\hat{R}\hat{R}$ and $TT$ are dyadic products, i.e. $(\hat{R}\hat{R})_{ij} = \hat{R}_i\hat{R}_j$. The constant $c = \log(\epsilon^2)$, $c < 0$.

The operator $K[f](s)$ is a so-called finite part integral as each term in the integrand is singular at $s' = s$, and the integral is only well defined when the integrand is kept as the difference of its two terms. Note that the operators $\Lambda[f](s)$ and $K[f](s)$ both depend on the shape of the fiber, as given by $x(s, t)$. The asymptotic accuracy of Eq. (2.1) is $O(\epsilon^2\log(\epsilon))$.

The immersed rigid fiber performs a rigid body motion, in this situation the velocity of the fiber is given by the formula [29]
\[
\mathbf{u}(\mathbf{x}(s,t)) = \mathbf{V} + \mathbf{\Omega} \times (\mathbf{x}(s,t) - \mathbf{x}_c), \quad \mathbf{x} \in \Gamma
\]  
(2.4)

where \(\mathbf{x}_c\) is the center of mass (the centroid in case of the centerline), \(\mathbf{V} = (V_x, V_y, V_z)\) is the translational velocity and \(\mathbf{\Omega} = (\omega_x, \omega_y, \omega_z)\) is the rotational velocity. Then Eq. (2.1) can be rewritten as

\[
8\pi\mu \left( \mathbf{V} + \mathbf{\Omega} \times (\mathbf{x}(s,t) - \mathbf{x}_c) - \mathbf{U}_0(\mathbf{x}(s,t)) \right) = -(\mathbf{\Lambda}[f](s) + \mathbf{K}[f](s)), s \epsilon [0, L]
\]  
(2.5)

To close this system of equations we need to impose the constraints that the integrated force and torque over the fiber equal to the externally applied force and torque, i.e.

\[
\int_0^L \mathbf{f}(s) ds = \mathbf{F}_g, \quad \int_0^L (\mathbf{x} - \mathbf{x}_c) \times \mathbf{f}(s) ds = \mathbf{L}
\]  
(2.6)

The system of equations (2.5)-(2.6) is solved for velocities \(\mathbf{V}\) and \(\mathbf{\Omega}\), and the force \(\mathbf{f}\). In the case that there is a density difference \(\Delta \rho\) between the fiber and the surrounding fluid, \(\mathbf{F}_g = \frac{\Delta \rho g v}{L} \mathbf{e}_g\), where \(g\) is the gravitational acceleration and \(v\) is the volume of the fiber, assuming that the gravity is acting in direction of \(\mathbf{e}_g\). If we consider the case of naturally buoyant fibers, as is of interest for example for fibers in shear flow, then simply \(\mathbf{F}_g = \mathbf{0}\). In both cases \(\mathbf{L} = \mathbf{0}\), since there is no externally applied torque.

To evaluate the rigid fiber rotation, we define an orthonormal frame \(\{\mathbf{T}, \mathbf{N}, \mathbf{B}\}\) fixed to the fiber and update the frame together with the location of the center of mass \([30][10]\), i.e.

\[
\dot{\mathbf{x}}_c = \mathbf{V},
\]  
(2.7)

\[
\dot{\mathbf{Q}} = \mathbf{\Omega} \times \mathbf{Q}
\]  
(2.8)

where \(\mathbf{Q} = (\mathbf{T} \mathbf{N} \mathbf{B})^T\). Eq. (2.8) can be written as

\[
\dot{\mathbf{Q}} = \mathbf{BQ}
\]  
(2.9)

where \(\mathbf{B} = \begin{pmatrix} 0 & -\omega_z & \omega_y \\ \omega_z & 0 & -\omega_x \\ -\omega_y & \omega_x & 0 \end{pmatrix}\).
2.2 Non-Dimensionalization

2.2.1 Shear flow

Assuming $U_0(x)$ to be a shear flow of a shear rate $\dot{\gamma}$, we non-dimensionalize Eq. (2.1) using the following characteristic parameters:

$L_C = L$: characteristic length

$t_C = 8\pi / \dot{\gamma}$: characteristic time, where $\dot{\gamma}$ is the shear rate.

$U_C = \dot{\gamma}L$: characteristic velocity.

$f_C = 8\pi \mu \dot{\gamma}$: characteristic force.

Then we define the dimensionless variables $x^* = x/L_C$, $u^* = u/U_C$, $t^* = t/t_C$ and $f^* = f/f_C$. Substituting these variables in Eqs. (2.1) and (2.6), we obtain

$$8\pi \mu \left( \frac{\dot{\gamma}L}{8\pi} u^*(x^*) - \frac{\dot{\gamma}L}{8\pi} U_0^*(x^*) \right) = -8\pi \mu \dot{\gamma} (A[f^*](s) + K[f^*](s))$$

(2.10)

$$\Rightarrow \left( u^*(x^*) - U_0^*(x^*) \right) = -(A[f^*](s) + K[f^*](s))$$

(2.11)

Now, dropping all * superscripts, we get with the non-dimensional version of Eq. (2.1)

$$\left( u(x(s, t)) - U_0(x(s, t)) \right) = -(A[f ](s) + K[f ](s)), s \in [0, 1]$$

(2.12)

And

$$\int_0^1 f(s) ds = 0, \quad \int_0^1 (x - x_c) \times f(s) ds = 0$$

(2.13)

such that $s \in [0, 1]$. Thus, Eq. (2.12) is controlled only by the parameter $c = \log(e^2)$ that appears in the definition of $A[f ]$ in (2.2).

2.2.2 Gravity

To non-dimensionalize Eq. (2.1) in the presence of gravitational forces, we use the following characteristic parameters:

$L_C = L$: characteristic length.
\[ t_c = \frac{8\pi \mu L^2}{\Delta \rho g v} \] : characteristic time.

\[ U_c = \frac{\Delta \rho g v}{8\pi \mu L} \] : characteristic velocity.

\[ f_c = \frac{\Delta \rho g v}{L} \] : characteristic force.

Similar to the shear flow case, we define the dimensionless variables \( x^* = x/L_c \), \( u^* = u/U_c \), \( t^* = t/t_c \) and \( f^* = f/f_c \). Substituting these variables in Eqs. (2.1) and (2.6), we obtain

\[
8\pi \mu \left( \frac{\Delta \rho g v}{8\pi \mu L} u^*(x^*) - \frac{\Delta \rho g v}{8\pi \mu L} U_0(x^*) \right) = -\frac{\Delta \rho g v}{L} (\Lambda[f^*](s) + K[f^*](s)) \tag{2.14}
\]

\[
\Rightarrow (u^*(x^*) - U_0(x^*)) = -(\Lambda[f^*](s) + K[f^*](s)) \tag{2.15}
\]

Dropping all * superscripts, we get with the same dimensionless equation as in (2.12), and

\[
\int_0^1 f(s)ds = e_g, \quad \int_0^1 (x - x_c) \times f(s)ds = 0 \tag{2.16}
\]

such that \( s \in [0,1] \), where gravity is acting in the direction of \( e_g \).

### 2.3 Regularization of K[f]

Each term in the integral kernel of \( K[f] \) (see Eq. (2.3)) is singular at \( s' = s \), and the integral is only well defined when the integral kernel is kept as the difference of its two terms. To overcome this problem, we introduce a regularized integral operator \( K_\delta[f] \), defined as

\[
K_\delta[f](s) = \int_0^1 \left( \frac{I + \hat{R}(s,s')\hat{R}(s,s')}{\sqrt{|R(s,s')|^2 + \delta^2}} f(s') - \frac{I + T(s)T(s)}{\sqrt{|s - s'|^2 + \delta^2}} f(s) \right) ds'. \tag{2.17}
\]

where \( \delta \in \mathbb{R} \).

Tornberg and Shelley (2004) [13] defined \( \delta \) as a function of \( s \) such that \( \delta(s) = \delta_0 \varphi(s) \), where \( \delta_0 = m\varepsilon, m > \sqrt{2} \), and \( \varphi(s) \in C^1(s) \) is given by
where \( w(\vartheta) = \vartheta^2 (3 - 2\vartheta) \).

The regularized integral in Eq. (2.17) differs by \( O(\delta^2 \log \delta) \) to the unregularized one (for the proof see [13], p 35).

### 2.4 Multiple Fibers

In the case of multiple fibers, we introduce an indexing and denote the fibers by \( \Gamma_n, \ n = 1, \ldots, N \), and the coordinates of the fiber centerline by \( x_n(s, t) = (x_n(s, t), y_n(s, t), z_n(s, t)) \). For fiber \( \Gamma_n \), we have [28]

\[
8\pi \mu (u(x_n(s, t), t) - U_0(x_n(s, t), t)) = -\Lambda_n[f_n](s) - K_n[f_n](s) + \sum_{i=1}^{N} \int_{\Gamma_i} G(R_i) f_i(s') ds' \tag{2.19}
\]

where \( R_i(s, s') = x_n(s, t) - x_i(s', t); \ \tilde{R}_i = R_i/|R_i| \). The sum over \( \int_{\Gamma_i} G(R_i) f_i(s') ds' \) represents the contribution from all other fiber to the velocity of fiber \( n \), and \( G(R_i) \) is given by the sum of a Stokeslet and a doublet,

\[
G(R_i) = \frac{I + \tilde{R}_i \tilde{R}_i}{|R_i|} + a^2 \frac{I - 3\tilde{R}_i \tilde{R}_i}{|R_i|^3} \tag{2.20}
\]

where \( a \) is the fiber’s radius. Similar to equations (2.2) and (2.3), the operators \( \Lambda_n[f_n](s) \) and \( K_n[f_n](s) \) are given by

\[
\Lambda_n[f_n](s) = [-c(I + T_n T_n(s)) + 2(I - T_n T_n(s))] f_n(s), \tag{2.21}
\]

and

\[
K_n[f_n](s) = \int_{\Gamma_n} \left( \frac{I + \tilde{R}_n(s, s') \tilde{R}_n(s, s')}{|R_n|} f_n(s') - \frac{I + T_n(s) T_n(s)}{|s - s'|} f_n(s) \right) ds' \tag{2.22}
\]

Here \( R_n(s, s') = x_n(s) - x_n(s') \), \( \tilde{R}_n = R_n/|R_n| \) and \( T_n \) is the tangent vector of the cen-
terline of fiber $n$ (see Eq. (1.17)).

Similar to what we have done in sec 2.2, the dimensionless version of Eq. (2.19) for a shear flow can be written as

$$
\left( u(x_n(s,t)) - u_0(x_n(s,t)) \right) = -A_n[f_n](s) - K_n[f_n](s) + \sum_{i=1}^{N} G(R_i) f_i(s') ds' \tag{2.23}
$$

where $u(x_n) = V_n + \Omega_n \times (x_n - x_{n_c})$, $V_n$ and $\Omega_n$ are the translational and rotational velocities, respectively, of fiber $\Gamma_n$, and $x_{n_c}$ is the centroid of the centerline of $\Gamma_n$.

In order to close this system of equations we need to impose the constraints that the integrated force and torque over each fiber equal to the externally applied force and torque, i.e.

$$
\int_0^1 f_n(s) ds = 0, \quad \int_0^1 (x_n - x_{n_c}) \times f_n(s) ds = 0 \tag{2.24}
$$
As we have indicated in Chapter 1 (see sec 1.4), a curve can be constructed if we have the curvature and the torsion at every point, the position of a reference point of the curve, and the orientation at that point. Our curve here is the centerline of the fiber; therefore, our strategy is to start with constructing the centerline. This can be done by solving Eq. (1.17) and the Frenet-Serret equations (1.22).

To define an instantaneous position of the immersed fiber, we need only to update the reference point and the orientation. First the translational and rotational velocities, V and Ω, have to be determined by solving the dimensionless versions of Eqs. (2.5) and (2.6). Then the reference point and the orientation can be updated using Eqs (2.7) and (2.8).

In this chapter we describe the numerical treatment of our problem.

### 3.1 Discrete Curves

To discretize the Frenet-Serret equations, we choose a stepsize $\Delta s = s_{i+1} - s_i$ between discrete points $s_0, s_1, ..., s_M$ along the length of the curve. We assume that the coordinates of the root point $x_0 = (x(s_0), y(s_0), z(s_0))$ are known as well as the orientation at that point $Q_0 = (T_0, N_0, B_0)$. Define the curvature and the torsion $(\kappa_i, \tau_i) = (\kappa(s_i), \tau(s_i))$, $i = 0, 1, ..., M$, at each point along the curve.

We discretize Eq. (1.26) using an explicit second-order method to obtain the transition from point to point

$$Q_{i+1} = e^{\frac{\Delta s}{2}(A_{i+1} + A_i)}Q_i$$

where the $3 \times 3$ matrix $A_i$ is

$$A_i = 
\begin{pmatrix}
0 & \kappa_i & 0 \\
-\kappa_i & 0 & \tau_i \\
0 & -\tau_i & 0
\end{pmatrix}$$
In the case of constant curvature and torsion, which is the case that we consider in this thesis, this method is exact. Similarly, we discretize Eq. (1.27) to find the position of each point as

\[ x_{i+1} = x_i + \frac{\Delta s}{2} (T_{i+1} + T_i) \quad (3.3) \]

### 3.2 Updating the fiber position

To update the position of the fiber, Eqs. (2.7) and (2.8) must be discretized in time. A forward time scheme can be used for this purpose since there are no terms in the equations that impose a strict stability restriction. We have used the *Adams-Bashforth 2-step method* which is an explicit second order multi-step method.

Starting with \( t_0 = 0 \), let the time step \( \Delta t = t_q - t_{q-1} \) where \( t_q = q \Delta t, \ q = 0, 1, \ldots \). And denote \( x^q \) the numerical approximation of \( x (t_q) \). Then the discretization of Eqs. (2.7) and (2.8) can be written as

\[ x^{q+1} = x^q + \frac{\Delta t}{2} (3V^q - V^{q-1}) \quad , \ q = 1, 2, \ldots \quad (3.4) \]

and

\[ Q^{q+1} = e^{\frac{\Delta t}{2} (3B^q - B^{q-1})} Q^i \quad , \ q = 1, 2, \ldots \quad (3.5) \]

where \( B^q = \left( \begin{array}{ccc} 0 & -\omega_z(t_q) & \omega_y(t_q) \\ \omega_z(t_q) & 0 & -\omega_x(t_q) \\ -\omega_y(t_q) & \omega_x(t_q) & 0 \end{array} \right) \).

The discretization (3.5) yields a method where the triplet of vectors \( (T, N, B) \) remains an orthonormal frame up to round-off errors. In the first time step, \( x^1 \) and \( Q^1 \) are computed with the first order forward Euler method, i.e,

\[ x^1 = x^0 + \Delta t \ V^0 \quad \text{and} \quad Q^1 = e^{\Delta t \ B^0} Q^0. \]
3.3 Discretization of the Integral equation

In this section we introduce the discretization of the dimensionless integral equations (2.12) and (2.13) for a shear flow. Similar discretization can be done in the presence of gravitational forces.

First we rewrite Eq. (2.12) using the regularized integrand $K_\delta[f]$ as

$$\mathbf{V} + \mathbf{\Omega} \times (\mathbf{x}(s, t) - \mathbf{x}_c) + \Lambda[f](s) + K_\delta[f](s) = \mathbf{U}_0(\mathbf{x}(s))$$

$$\int_0^1 f(s) ds = 0, \quad \int_0^1 (\mathbf{x} - \mathbf{x}_c) \times f(s) ds = 0$$

(3.6)

The centerline $\mathbf{x}(s, t)$ will change with time. At each instant in time, we need to solve (3.6). Dropping the index notation with respect to time, we denote $\mathbf{x}_i = \mathbf{x}(s_i)$ and $f_i = f(s_i)$. Then the discretized version of Eq. (3.6) can be written as

$$\mathbf{V} + \mathbf{\Omega} \times (\mathbf{x}_i - \mathbf{x}_c) + \Lambda[f](s_i) + K_\delta[f](s_i) = \mathbf{U}_0(\mathbf{x}_i), \quad i = 0, \ldots, M$$

$$\sum_{i=0}^M \alpha_i f_i = 0, \quad \sum_{i=0}^M \alpha_i (\mathbf{x}_i - \mathbf{x}_c) \times f_i = 0$$

(3.7)

where $\alpha_i = \left\{ \begin{array}{ll} \Delta s/2, & i = 0, M \\ \Delta s, & o.w \end{array} \right.$

The unknowns are the vectors $f_i, i = 0, \ldots, M$, together with $\mathbf{V}$ and $\mathbf{\Omega}$, a total of $3(M + 1) + 6$ unknowns. The number of equations is the same, with $3(M + 1)$ equations on the first line of (3.7), and the remaining 6 on the second line.

Note that the centroid $\mathbf{x}_c = (x_c, y_c, z_c)$ is computed as [31]

$$x_c = \frac{1}{M + 1} \sum_{i=0}^M x_i, \quad y_c = \frac{1}{M + 1} \sum_{i=0}^M y_i, \quad z_c = \frac{1}{M + 1} \sum_{i=0}^M z_i$$

(3.8)

3.3.1 Evaluation of $K_\delta[f]

Rewrite $K_\delta[f](s)$ as two separate integrals, $I_1$ and $I_2$
The first integral $I_1$ can be approximated using trapezoidal method, i.e,

$$I_1(s) \approx \sum_{j=0}^{M} \alpha_j \sqrt{R(s, s_j)^2 + \delta^2} f_j = \sum_{j=0}^{M} K_1(s, s_j) f_j$$  \hspace{1cm} (3.10)$$

The second integral $I_2$ can be evaluated analytically. As the integral

$$\int_0^1 \frac{1}{\sqrt{|s-s'|^2 + \delta^2}} ds' = \log \left( \frac{\sqrt{(s-1)^2 + \delta^2 + s - 1}}{\sqrt{s^2 + \delta^2 + s}} \right)$$

then $I_2$ can have the following closed formula

$$I_2(s) = \log \left( \frac{\sqrt{(s-1)^2 + \delta^2 + s - 1}}{\sqrt{s^2 + \delta^2 + s}} \right) [I + T(s) T(s)] f(s) = K_2(s) f(s)$$  \hspace{1cm} (3.11)$$

$K_1$ and $K_2$ are $3 \times 3$ matrices. Then

$$K_\delta[f](s) = \sum_{j=0}^{M} K_1(s, s_j) f_j + K_3(s) f(s)$$  \hspace{1cm} (3.12)$$

Now we write an approximation of $K_\delta[f]$ as

$$K_\delta[f](s_i) = \sum_{j=0}^{M} K_1(s_i, s_j) f_j + K_2(s_i) f_i , \ i = 0, 1, ..., M$$  \hspace{1cm} (3.13)$$

Eq. (3.13) can be written in matrix form as

$$K_\delta[f] = \begin{bmatrix} K_1(s_0, s_0) + K_2(s_0) & K_1(s_0, s_1) & \cdots & K_1(s_0, s_M) \\ K_1(s_1, s_0) & K_1(s_1, s_1) + K_2(s_1) & \cdots & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ K_1(s_M, s_0) & \cdots & K_1(s_M, s_{M-1}) & K_1(s_M, s_M) + K_2(s_M) \end{bmatrix} \begin{bmatrix} f_0 \\ f_1 \\ \vdots \\ f_{M-1} \\ f_M \end{bmatrix}$$

$$K_\delta[f] = K \mathcal{F}$$  \hspace{1cm} (3.14)$$

where $K$ is $3(M+1) \times 3(M+1)$ matrix and $\mathcal{F}$ is $3(M+1)$ column vector. Note that $f_i = (f_{ix} \ f_{iy} \ f_{iz})^T$. 
3.3.2 The rest of the equation

Similarly we discretize the rest of the equation:

$$\Lambda[f](s_i) = \left[ -c(I + T_i \cdot T_i) + 2(I - T_i \cdot T_i) \right] f_i = D(s_i) f_i$$  \hspace{1cm} (3.15)

where $D$ is a $3 \times 3$ matrix. In matrix form, Eq. (3.15) can be written as

$$\Lambda[f](s_i) = \begin{bmatrix} D(s_0) & 0 & \cdots & 0 \\ 0 & D(s_1) & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \cdots & 0 & D(S_M) \end{bmatrix} \begin{bmatrix} f_0 \\ f_1 \\ \vdots \\ f_{M-1} \\ f_M \end{bmatrix} = \mathbf{DF}$$  \hspace{1cm} (3.16)

where $\mathbf{D}$ is $3(M+1) \times 3(M+1)$ matrix, and $\mathbf{0}$ is a $3 \times 3$ zero matrix.

The velocity term $(\mathbf{V} + \mathbf{\Omega} \times (\mathbf{x}_i - \mathbf{x}_c))$ can be written in matrix form as

$$\begin{bmatrix} \mathbf{V} \\ \mathbf{\Omega} \end{bmatrix} = \begin{bmatrix} I & O_0 \\ I & O_1 \\ \vdots & \vdots \\ I & O_M \end{bmatrix} \begin{bmatrix} \mathbf{V} \\ \mathbf{\Omega} \end{bmatrix}$$  \hspace{1cm} (3.17)

where $I$ is the $3 \times 3$ identity matrix, and

$$O_i = \begin{bmatrix} 0 & (\mathbf{x}_i - \mathbf{x}_c)_z & -(\mathbf{x}_i - \mathbf{x}_c)_y \\ -(\mathbf{x}_i - \mathbf{x}_c)_z & 0 & (\mathbf{x}_i - \mathbf{x}_c)_x \\ (\mathbf{x}_i - \mathbf{x}_c)_y & -(\mathbf{x}_i - \mathbf{x}_c)_x & 0 \end{bmatrix},$$

and

$$\begin{bmatrix} \mathbf{V} \\ \mathbf{\Omega} \end{bmatrix} = [V_x \ V_y \ V_z \ \omega_x \ \omega_y \ \omega_z]^T.$$

The right-hand side can written as

$$\mathbf{U}_0 = [\mathbf{U}_0(\mathbf{x}_0) \ \mathbf{U}_0(\mathbf{x}_1) \ \cdots \ \mathbf{U}_0(\mathbf{x}_{M-1}) \ \mathbf{U}_0(\mathbf{x}_M)]^T$$  \hspace{1cm} (3.18)

where $\mathbf{U}_0(\mathbf{x}_i) = [U_0(\mathbf{x}_i)_x \ U_0(\mathbf{x}_i)_y \ U_0(\mathbf{x}_i)_z]^T$. 

3.3.3 Constraints

We used trapezoidal method to approximate the integral over the force and torque. These approximations can be written in matrix form as

\[
\sum_{i=0}^{M} \alpha_i f_i = [\alpha_0 I \quad \alpha_1 I \quad \cdots \quad \alpha_M I]_{3 \times 3(M+1)} \begin{bmatrix}
\mathbf{f}_0 \\
\vdots \\
\mathbf{f}_M
\end{bmatrix} = 0 \quad (3.19)
\]

and

\[
\sum_{i=0}^{M} \alpha_i (\mathbf{x}_i - \mathbf{x}_c) \times \mathbf{f}_i = [\alpha_0 C_0 \quad \alpha_1 C_1 \quad \cdots \quad \alpha_M C_M]_{3 \times 3(M+1)} \begin{bmatrix}
\mathbf{f}_0 \\
\vdots \\
\mathbf{f}_M
\end{bmatrix} = 0 \quad (3.20)
\]

where

\[
C_i = \begin{bmatrix}
0 & -(\mathbf{x}_i - \mathbf{x}_c)_x & (\mathbf{x}_i - \mathbf{x}_c)_y \\
(\mathbf{x}_i - \mathbf{x}_c)_z & 0 & -(\mathbf{x}_i - \mathbf{x}_c)_x \\
-(\mathbf{x}_i - \mathbf{x}_c)_y & (\mathbf{x}_i - \mathbf{x}_c)_x & 0
\end{bmatrix}
\]

3.3.4 Full system

Using Eqs. (3.14) - (3.20) the full system can be presented in matrix form as

\[
\mathbf{A} \mathbf{X} = \mathbf{b}
\]

where \( \mathbf{A} \) and \( \mathbf{D} \) are defined in equations (3.14) and (3.16) respectively. Now we can solve for \( \mathbf{X} \) to find the velocities \( \mathbf{V} \) and \( \mathbf{\Omega} \), and the forces \( \mathbf{f}_0, \ldots, \mathbf{f}_M \).

3.4 Multiple fibers

In addition to what we have done in sec 2.2, we discretize the integral term

\[
\int_0^1 \mathbf{G}(\mathbf{R}^t) \mathbf{f}(s^{'}) ds^{'}
\]

in Eq. (2.23). First we rewrite Eq. (2.23) as
\[ \mathbf{V}^n + \mathbf{\Omega}^n \times (\mathbf{x}^n(s) - \mathbf{x}^n) + \Lambda^n [\mathbf{f}^n](s) + \mathbf{K}^n[\mathbf{f}^n](s) \]

\[ - \sum_{l=1}^{N} \int_{0}^{1} \mathbf{G}(\mathbf{R}(s,s'))f^l(s')ds' = \mathbf{U}_0(\mathbf{x}^n(s)) \]  

(3.22)

For simplicity, let us write \( \mathbf{G}(s,s') = \mathbf{G}(\mathbf{R}(s,s')) \). We use the same method that we have used in sec 2.2. The centerline of fiber \( l \) is discretized by the parameter \( s_j' = j\Delta s', i = 0,1, \ldots, M \), where \( \Delta s' = 1/M \). Then the integral term can be approximated as

\[ \int_{0}^{1} \mathbf{G}(s,s')f^l(s')ds' \approx \sum_{j=0}^{M} \alpha_j \mathbf{G}(s,s'_j)f^l_j \]  

(3.23)

where \( \alpha_j = \begin{cases} \Delta s'/2, & j = 0, M \\ \Delta s', & o.w \end{cases} \).

Then we discretize the centerline of the fiber \( n \) by the parameter \( s_i = i\Delta s, i = 0,1, \ldots, M \), where \( \Delta s = 1/M \). The equation and the constraints become

\[ \mathbf{V}^n + \mathbf{\Omega}^n \times (\mathbf{x}^n_i - \mathbf{x}^n) + \Lambda^n [\mathbf{f}^n_i] + \mathbf{K}^n[\mathbf{f}^n_i] - \sum_{l=1}^{N} \sum_{j=0}^{M} \alpha_j \mathbf{G}(s_i s'_j)f^l_j = \mathbf{U}_0(\mathbf{x}^n_i) \]

\[ = \sum_{i=0}^{M} \alpha_i \mathbf{f}^n_i = 0, \quad \sum_{i=0}^{M} \alpha_i (\mathbf{x}^n_i - \mathbf{x}^n) \times \mathbf{f}^n_i = 0 \]  

(3.24)

According to Eq. (3.21) the quantity \( \left( \mathbf{V}^n + \mathbf{\Omega}^n \times (\mathbf{x}^n_i - \mathbf{x}^n) + \Lambda^n [\mathbf{f}^n_i] + \mathbf{K}^n[\mathbf{f}^n_i] \right) \) can be written in matrix form as

\[ \mathbf{A}^n \mathbf{x}^n = \mathbf{b}^n \]  

(3.25)

where

\[
\mathbf{A}^n = \begin{bmatrix}
I & \mathbf{O}^n_0 \\
I & \mathbf{O}^n_1 \\
\vdots & \vdots \\
I & \mathbf{O}^n_M \\
0 & 0 & \alpha_0 I & \cdots & \alpha_M I \\
0 & 0 & \alpha_0 C^n_0 & \cdots & \alpha_M C^n_M
\end{bmatrix} \begin{bmatrix}
\mathbf{V}^n \\
\mathbf{\Omega}^n \\
\mathbf{f}^n_0 \\
\mathbf{f}^n_1 \\
\vdots \\
\mathbf{f}^n_{M-1} \\
\mathbf{f}^n_M
\end{bmatrix} = \begin{bmatrix}
\mathbf{U}_0(\mathbf{x}^n_0) \\
\mathbf{U}_0(\mathbf{x}^n_1) \\
\vdots \\
\mathbf{U}_0(\mathbf{x}^n_M)
\end{bmatrix}
\]

where \( \mathbf{K}^n, \mathbf{D}^n, \mathbf{O}^n_i \) and \( \mathbf{C}^n_i \) were defined in Eqs. (3.14), (3.16), (3.17) and (3.20), respectively, as \( \mathbf{K}, \mathbf{D}, \mathbf{O}_i \) and \( \mathbf{C}_i \).
The remaining summation term can be written in matrix form as

\[
\sum_{j=0}^{M} \alpha_j \mathbf{G}(s_i, s_j') \mathbf{f}_j^l = \begin{bmatrix} 
\alpha_0 \mathbf{G}(s_0, s_0') & \alpha_1 \mathbf{G}(s_0, s_1') & \cdots & \alpha_M \mathbf{G}(s_0, s_M') \\
\vdots & \vdots & \ddots & \vdots \\
\alpha_0 \mathbf{G}(s_M, s_0') & \cdots & \alpha_M \mathbf{G}(s_M, s_M') 
\end{bmatrix} \begin{bmatrix} 
\mathbf{f}_0^l \\
\mathbf{f}_1^l \\
\vdots \\
\mathbf{f}_{M-1}^l \\
\mathbf{f}_M^l
\end{bmatrix}
= \mathbf{H}_{nl} \mathbf{F}^l, \ l \neq n
\]

where \( s_i \in \Gamma_n \) and \( s_j' \in \Gamma_i \), \( i, j = 0, \ldots, M \).

Let \( \mathbf{H}_{nl} \) be

\[
\mathbf{H}_{nl} = \begin{bmatrix}
0 & 0 & \vdots & H_{nl} \\
0 & 0 & \vdots & \vdots \\
\vdots & \vdots & \ddots & \vdots \\
0 & 0 & \vdots & \vdots \\
0 & 0 & 0 & \cdots & 0 \\
0 & 0 & 0 & \cdots & 0 \\
\end{bmatrix}
\]

Then the full system for \( N \) fibers can be written as

\[
\begin{bmatrix}
\mathbf{A}^1 & \mathbf{B}^1 & \mathbf{C}^1 \\
\mathbf{A}^2 & \mathbf{B}^2 & \mathbf{C}^2 \\
\mathbf{A}^3 & \mathbf{B}^3 & \mathbf{C}^3 \\
\vdots & \vdots & \vdots \\
\mathbf{A}^{N-1} & \mathbf{B}^{N-1} & \mathbf{C}^{N-1} \\
\mathbf{A}^N & \mathbf{B}^N & \mathbf{C}^N \\
\end{bmatrix}
\begin{bmatrix}
\mathbf{X}^1 \\
\mathbf{X}^2 \\
\mathbf{X}^3 \\
\vdots \\
\mathbf{X}^{N-1} \\
\mathbf{X}^N \\
\end{bmatrix}
= \begin{bmatrix}
\mathbf{\phi}^1 \\
\mathbf{\phi}^2 \\
\vdots \\
\mathbf{\phi}^{N-1} \\
\mathbf{\phi}^N \\
\end{bmatrix}
\]

\[
\mathbf{A}^* \mathbf{X}^* = \mathbf{\phi}^*
\]

Now we can solve for \( \mathbf{\phi}^* \) to find the velocities \( \mathbf{V}^n \) and \( \mathbf{\Omega}^n \), and the forces \( \mathbf{f}_0^n, \ldots, \mathbf{f}_M^n \) for each fiber \( \Gamma^n \).
CHAPTER 4
SIMULATIONS

In this chapter we present and discuss our numerical simulations results. Two main cases have been considered: one single fiber and multiple fibers.

4.1 Single fiber
In this section we present numerical simulations of a single fiber suspension in shear flow. Moreover, we perform some simulations of a single fiber sedimenting due to gravity according to different initial configurations.

4.1.1 Rate of convergence
Since the exact solution of the problem is not known, to test the convergence of our numerical method a number of test runs are performed for different time-step, $\Delta t$, and spatial-step $\Delta s$. Unless mentioned otherwise, all runs are performed with constant shear rate $\dot{\gamma} = 1$, and constant curvature ($\kappa = 20$) and torsion ($\tau = 4$), this combination of curvature and torsion will give the helix shown in Fig. 4.1.

![Fiber configuration with $\kappa = 20$ and $\tau = 4$ presented at $t = 0$.](image)

Fig. 4.1 Fiber configuration with $\kappa = 20$ and $\tau = 4$ presented at $t = 0$. 
The order of convergence is determined by measuring the difference in fiber positions at the end time \((t = 1)\) of consecutive solutions that are computed by changing one of the parameters while the other is kept fixed. The fiber position and orientation vectors are updated using the second order methods in Eq. (3.4) and Eq. (3.5), respectively.

To check the convergence in time, six sets of runs have been made with \(\Delta t = \frac{1}{32}, \frac{1}{64}, \frac{1}{128}, \frac{1}{256}, \frac{1}{512}\) and \(\frac{1}{1024}\). For the fiber with position \((x, y, z)\), obtained with \(\Delta t\) and for the same fiber but with position \((\bar{x}, \bar{y}, \bar{z})\) obtained with \(\frac{\Delta t}{2}\), we define the difference as

\[
e_{\Delta t} = \left( \frac{1}{M} \sum_{i=0}^{M} (x_i - \bar{x}_i)^2 + (y_i - \bar{y}_i)^2 + (z_i - \bar{z}_i)^2 \right)^{\frac{1}{2}}
\]

where \(x, y, z, \bar{x}, \bar{y}, \bar{z}\) are \((M + 1)\) column vectors. The results are given in Table 4.1 and Fig. 4.2. We used \(\Delta s = \frac{1}{64}\).

<table>
<thead>
<tr>
<th>(\Delta t)</th>
<th>(e_{\Delta t})</th>
<th>(\sqrt{e_{\Delta t}/e_{\Delta t}})</th>
</tr>
</thead>
<tbody>
<tr>
<td>1/32</td>
<td>1.10E-04</td>
<td>2.009</td>
</tr>
<tr>
<td>1/64</td>
<td>2.73E-05</td>
<td>1.986</td>
</tr>
<tr>
<td>1/128</td>
<td>6.93E-06</td>
<td>1.993</td>
</tr>
<tr>
<td>1/256</td>
<td>1.75E-06</td>
<td>1.995</td>
</tr>
<tr>
<td>1/512</td>
<td>4.39E-07</td>
<td></td>
</tr>
<tr>
<td>1/1024</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Table 4.1** Error in fiber position and rate of convergence at \(\Delta s = \frac{1}{64}\).

Based on the consecutive solutions, the rate of convergence varies between 1.995 and 2.009 which is very close to the second order accuracy expected for our numerical method. Moreover, in this case we got an error of order \(10^{-4}\) when \(\Delta t = \frac{1}{32} \approx 0.0313\).

As for spatial convergence, we performed five runs with \(\Delta s = \frac{1}{16}, \frac{1}{32}, \frac{1}{64}, \frac{1}{128}, \frac{1}{256}\). In the same manner, for the fiber \((x, y, z)\) obtained at \(t = 1\) with \(\Delta s\) and for the fiber \((\hat{x}, \hat{y}, \hat{z})\) obtained at \(t = 1\) with \(\frac{\Delta s}{2}\), we define the difference as

\[
e_{\Delta s} = \left( \frac{1}{16} \sum_{i=0}^{16} (x_i - \hat{x}_i)^2 + (y_i - \hat{y}_i)^2 + (z_i - \hat{z}_i)^2 \right)^{\frac{1}{2}}
\]
where $\tilde{x}_i = \tilde{x}_{2i}$. The results are given in Table 4.2 and Fig. 4.3. Here we used $\Delta t = \frac{1}{32}$.

<table>
<thead>
<tr>
<th>$\Delta s$</th>
<th>$e_{\Delta s}$</th>
<th>$\sqrt{\frac{e_{\Delta s}}{e_{\Delta s/2}}}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1/16</td>
<td>0.006958</td>
<td>2.340</td>
</tr>
<tr>
<td>1/32</td>
<td>0.001271</td>
<td>1.866</td>
</tr>
<tr>
<td>1/64</td>
<td>0.000365</td>
<td>2.003</td>
</tr>
<tr>
<td>1/128</td>
<td>0.000091</td>
<td></td>
</tr>
<tr>
<td>1/256</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Table 4.2** Error in fiber position and rate of convergence at $\Delta t = \frac{1}{32}$.

The rate of convergence varies between 1.866 and 2.340. In this case the error is of order $10^{-3}$ when $\Delta s = \frac{1}{32} = 0.0313$.

Note that the same approach has been followed to determine the rate of convergence in the case of single fiber sedimenting due to gravity. Almost the same rates of convergence have been gotten. Time refinements gave a rate varying between 1.98 and 2.01, whereas spatial refinements gave a rate between 1.78 and 2.16, which are, as expected, very close to second order accuracy.
Fig. 4.3 *loglog* plot of the error in fiber position plotted as a function of $\Delta s$ at the end time $t = 1$. In this case $\Delta t = \frac{1}{32}$.

4.1.2 Numerical results: shear flow

In this section, we present numerical simulations of a single fiber suspension in shear flow, and discuss some results.

Fig. 4.4 presents the configuration of the fiber at three different times of a simulation with single fiber in shear flow with constant shear rate $\dot{\gamma} = 1$ (i.e. $U_0 = y$).

Fig. 4.4 Fiber configuration with $\kappa = 20$ and $\tau = 4$ at $t = 0$, $t = 50$ and $t = 100$ in shear flow.
In Fig. 4.4, the initial orientation has been determined according to the initial frame \( Q_0 = (T_0 \, N_0 \, B_0) \) where \( T_0 = \frac{1}{\sqrt{1+0.2}} (1 \ 0.2) = (0.9806 \ 0 \ 0.1961) \), \( N_0 = (0 \ 1 \ 0) \) and \( B_0 = T \times N \). As in previous section, we used constant curvature \((\kappa = 20)\) and torsion \((\tau = 4)\). The aspect ratio used in the simulation is \( \varepsilon = 0.0001 \), \( \Delta s = \frac{1}{64} \) and \( \Delta t = 1/32 \).

Jeffery [1] studied a single ellipsoidal fiber rotating in a Newtonian, incompressible, homogeneous flow. In Jeffery’s theory, the fiber orientation is defined by three angles \((\varphi, \theta, \psi)\) in terms of the global coordinate system \(xyz\), where a local coordinate system \(x' \ y' \ z'\) translates and rotates with the fiber [1] [32] [10], see Fig 4.5. Jeffery assumed that the ellipsoidal fiber’s center translates with the same linear velocity as the undisturbed simple shear flow evaluated at the fiber centroid. Formulas of \((\varphi, \theta, \psi)\) have been found by Jeffery. Jeffery’s formulas predict a periodical behavior for a fiber in a pure shearing flow with an orbital period [33].

Unfortunately, we don’t have such formulas for the same angles in the curved fiber case; therefore, we defined the angle \(\theta\) as the angle between the helix axis and the \(xy\)-plane. This angle will give an indication about the fiber orientation.

The helix axis needs to be determined first. Many approaches have been suggested to define the helix axis [34] [31] [35]. Here we will use the method suggested in [31]. Approx-
imate local centroids, \( \mathbf{x}_1^c = (x_1^c, y_1^c, z_1^c) \), of the helix were determined by dividing the helix into parts and computing the centroid of each part.

The helix axis will be the line that passes through these centroids [31], see Fig. 4.6. If \( \mathbf{x}_1^c \) and \( \mathbf{x}_2^c \) are local centroids, then the direction vector of the helix axis is given by

\[
\mathbf{x}_d = \mathbf{x}_1^c - \mathbf{x}_2^c
\]

and the parametric equations of the helix axis can be written as

\[
\mathbf{x}_{axis} = \mathbf{x}_c^1 + s\mathbf{x}_d, \ s \in \mathbb{R}
\]

Once we have the helix axis, we compute the angle \( \theta \).

\[\text{Fig. 4.6 Helix axis determined using the method suggested in [31].}\]

In Fig. 4.7, the angle \( \theta \) is shown as a function of time \( t \). Looking at Fig. 4.7 we see that there is a drift between \( t = 0 \) and \( t = 100 \), the drift mainly occurs due to the initial orientation of the fiber. This can be explained by observing the dynamical process. After some time, \( t = 100, \theta \) starts having a periodic behavior with a period of length \( T = 10.4 \) and lies in the interval \([0.38, 0.62]\).
To make a comparison, we perform a run of a straight fiber, i.e. $\kappa = 0$ and $\tau = 0$. All other numerical parameters are kept as we defined them for the curved fiber case, i.e. $T_0 = (0.9806 \ 0 \ 0.1961)$, $N_0 = (0 \ 1 \ 0)$ and $B_0 = T \times N$, $\varepsilon = 0.0001$, $\Delta s = \frac{1}{64}$ and $\Delta t = 1/32$.

In this case we measure the angle $\theta_{straight}$ between the fiber’s centerline and xy-plane. In Fig. 4.8, $\theta_{straight}$ is shown as a function of time. As expected, we have a periodical behavior and we compute the period $T = 3.625$. 

**Fig. 4.7** Angle $\theta$ as a function of time $t$ for a helix.

**Fig. 4.8** Angle $\theta_{straight}$ as a function of time $t$ for a Straight fiber.
Back to curved fiber, with the same numerical parameter but the initial frame, we performed three runs using three different initial configurations according to $T_0 = (1/\sqrt{1 + T_z^2}) (1 0 T_z)$, where $T_z = 1, 0.2$ and 0. In Fig. 4.9 the trajectory of the centroid in xy-plane is shown. We observe that we have periodic trajectories with different periods according to the initial orientation. Moreover, we can see that the initial orientation strongly affects the drift of these trajectories.

![Trajectories of the fiber’s centroid with different initial configuration in shear flow.](image)

**Figure 4.9** Trajectories of the fiber’s centroid with different initial configuration in shear flow.

### 4.1.3 Numerical results: Sedimentation

In this section the case of one single fiber sedimenting due to gravity is considered. The gravity is acting in the negative z-direction. Fig. 4.10 presents the initial configuration of the fiber.

First, we investigate the fiber’s sedimentation speed by performing a run using the same previous numerical parameters. Fig. 4.11 presents the sedimentation speed as a function of time $t$. Looking at Fig. 4.11, we observe that the speed fluctuating between 1.21 and 1.42. The reason behind this fluctuation in the speed is that orientation of the fiber is changing with time.
For example, between $t = 11$ and $t = 15$, the sedimentation speed increases from a local bottom $1.2149$ to a local peak $1.3753$. The orientation of the helix axis within this time interval varies from $\theta = 1.11$ rad at $t = 11$ to being almost parallel to xy-plane with $\theta = 0.0039$ rad at $t = 15$, see Fig. 4.12(a), and the speed starts decreasing after $t = 15$.

In Fig. 4.12, the angle between helix axis and xy-plane within the time interval $[11,15]$ is shown (a) as a function on time, and (b) as a function of sedimentation speed. According
to Fig. 14.11 and Fig. 14.12 we conclude that the sedimentation speed decreases as $\theta$ increases.

![Fig. 4.12 Angle $\theta$ between the helix axis and xy-plan within the time interval [11,15] (a) as a function of time (b) as a function of sedimentation speed.]

Using the same run we plot the trajectory of the fiber’s centroid in xz-plane, see Fig 4.13, where we note a drift and irregular displacement in the x-direction.

![Fig. 4.13 Trajectory of the fiber’s centroid in xz-plane.]

Next we performed three runs where $T_2 = 0$ and the other numerical parameters were
kept as previously determined. However, we used different curvatures and torsions. We considered the following combinations: \((\kappa = 1, \tau = 1)\), \((\kappa = 10, \tau = 10)\) and \((\kappa = 30, \tau = 10)\), see Fig. 4.14.

Fig. 4.14 Initial fiber configurations with different combinations of curvatures and torsions.

In Fig. 4.15, we present the trajectories of fiber’s centroids. They look very different from each others. No conclusion can be addressed regarding the relation between the curvature and torsion, and the behavior of the fiber. However, the figure can give indication about the relation between curvature and sedimentation speed.

Fig. 4.15 Trajectories of fiber’s centroids with different curvatures and torsions.
Next we performed 15 runs with the same three combinations as above and for five different initial orientations according to \( \mathbf{T}_0 = (1/\sqrt{1 + T_z^2}) \begin{pmatrix} 1 & 0 & T_z \end{pmatrix} \) where \( T_z = 1.3, 0.7, 0.2, 0 \) and \(-0.7\). Figures 4.16 – 4.18 present the trajectories of centroids in xz and yz-planes for all of these 15 runs. Again, we observe that the initial orientation has a great influence on the fiber’s behavior. But here we can see also the larger curvature we use the more regular trajectories we get.

**Fig. 4.16** Trajectories of fibers centroids with \( \kappa = 1, \tau = 1 \) according to four different initial configurations.

**Fig. 4.17** Trajectories of fibers centroids with \( \kappa = 10, \tau = 10 \) according to four different initial configurations.
Fig. 4.18 Trajectories of fibers centroids with $\kappa = 30, \tau = 10$ according to four different initial configurations.

To have a better indication about the influence of the curvature on the sedimentation speed, we perform four runs with fixed torsion $\tau = 10$ and four different values of curvature, $\kappa = 20, 30, 40$ and $50, t \in [0, 50]$. Fig. 4.19 presents the initial fiber’s configuration with different curvatures.

Fig 4.19 Initial fiber’s configuration with torsion $\tau = 10$ and curvatures $\kappa = 20, 30, 40$ and $50$. 


In Fig. 4.20, the average sedimentation speed is shown as a function of the curvature. The thing that can be seen is that the larger the curvature we use the higher the sedimentation speed we get.

![Fig. 4.20 Average sedimentation speed as a function of curvature.](image)

Centroids trajectories in xz-plane and yz-plane are shown in Fig. 4.21. The figure agrees with the conclusion that we have made before, moreover, we observe that the fiber with higher curvature is sedimenting more perpendicularly than that with lower curvature.

![Fig.21 Trajectories of the fibers centroids with \( \kappa = 20, 30, 40 \) and 50 (a) in xz-plane, and (b) in yz-plane.](image)
4.2 Multiple fibers

In this section we consider the case of multiple fibers sedimenting due to gravity. We present numerical simulations of collections of 2, 3 and 4 fibers and discuss a variety of results obtained.

Here we are interested in identical fibers. To construct identical fibers we use the same initial orientation frame, $Q_0 = (T_0 N_0 B_0)$ and the same curvature and torsion, and we choose different initial points, $x^j_0$, where $j = 1, 2, ..., N$ are the indices of fibers.

Initially, we determined the initial points as vertices of "N-sided" regular polygon. Fig. 4.22 presents the initial configuration when $N = 4$.

![Fig. 4.22 The initial configuration for four fibers.](image)

First, we perform a simulation of 2, 3 and 4 fibers using the initial frame $T_0 = \frac{1}{\sqrt{1+0.2^2}} (1 \ 0 \ 0.2), N_0 = (0 \ 1 \ 0)$ and $B_0 = T \times N$, $\kappa = 20$ and $\tau = 4$. The average sedimentation speed is obtained, see Fig. 4.23. Looking at Fig. 4.23 we observe that at the beginning the sedimentation speed is slightly higher when $N = 4$, however, at the end of the simulation, the sedimentation speed for different cases became more closer.
Next, we perform a run with two fibers; one is located above the other and having the same axis which is perpendicular to xy-plane, see Fig. 4.24. Let us call the upper one fiber-1 and the lower one fiber-2.

In Fig. 4.25, we present the configuration of fibers at four different times. Observing this figure, we see that the vertical distance between the two fibers become larger over time, which means that fiber-2 is sedimenting faster than the fiber-1. In fact, the average sedi-
menting speed of fiber-2 is 1.3114 which is slightly higher than that of fiber-1 that equals 1.2884. From the trajectories of the two fibers in Fig. 4.26, we can note the very different dynamic behavior of these two fibers with identical shapes.

Fig. 4.25 Fiber configuration for 2 fibers with a vertical distribution shown at $t = 0$, $t = 25$, $t = 59$ and $t = 100$.

Fig. 4.26 Trajectories of fiber’s centroid for both fibers (a) in xz-plane, and (b) in yz-plane.
The average sedimentation speed of the collection is shown as a function of time in Fig. 4.27. To study the behavior of the fibers, we picked one local bottom at \( t = 50.0626 \) and a local peak at \( t = 52.75 \). On the bottom the speed was 1.2325 whereas on the peak it was 1.3429.

**Fig. 4.27** Average sedimentation speed as a function of time for 2 fibers with a vertical distribution.

We plotted the fibers at these two times and, moreover, we plotted them at a point in the middle, \( t = 51.375 \), see Fig. 4.28. Fig. 4.28 totally agrees with the conclusions we have gotten in single-fiber case. Separately, the sedimentation speed of single fiber increases as \( \theta \) decreases.

**Fig. 4.28** Orientation and position of the fiber between the local bottom at \( t = 50.0626 \) and the local peak at \( t = 52.75 \).
4.3 Conclusions

In this thesis, we have developed a numerical method for the simulation of curved rigid fibers immersed in Stokes flow, based on slender body formulation, which we have applied to simulations of immersed fibers in linear shear flow and sedimentation.

The slender body theory allows us to reduce a three dimensional problem to a set of coupled one-dimensional integral equations along the fiber centerlines. The formulation is valid for Stokes flow, and contains the aspect ratio $\varepsilon$. The slender body equations are closed by imposing the constraints of rigid body motions.

Manipulating the equations, we obtain a linear system of equations that needs to be solved to find the translational and rotational velocities of the fiber, as well as the force distributions on each fiber. Once the velocity coefficients are known, the positions and orientations for the fibers can be updated by time-stepping separate ordinary differential equations.

Fibers center-lines have been determined using the Frenet-Serret equations. According to arbitrarily choices of curvature and torsion, we have considered fiber shapes ranging from moderately bent to high curvature helical shapes.

We have performed simulations of single and multiple fibers in Stokes flows: shear flow and sedimentation. Results from these simulations are used to investigate different properties of the suspension such as orientation, trajectory and sedimentation speed of the fibers during the process.

It has been found that the translation and rotation of the fiber are very sensitive to the curvature. We have found that the fiber with higher curvature translating (in shear flow) and sedimenting (due to gravity) faster than the fiber with lower curvature. Moreover, the simulations have demonstrated that the curvature of a fiber affects the translation and sedimentation trajectories.
In the helix case, we have found that the sedimentation speed is well correlated with the orientation. There is a marked increase in the sedimentation speed as the angle between the helix axis and xy-plane decreases.

4.4 Future work

In our work, we have considered curved rigid fibers. We would like to extend this work for initially curved flexible fibers. Another thing is that in our mathematical formulation of multiple fibers case, we assumed that the fibers do not touch each other, therefore, it would be of interest to study the behavior of fibers when they are allowed to touch each other.
BIBLIOGRAPHY


