An Overview of Non-normality & Nonlinearity in Thermoacoustic Interactions



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We clarify the role of non-normality & nonlinearity in thermoacoustics



Combustion instability is a plaguing problem in aero engines & power plants leading to failure

Photograph 2. Intact Nozzle Component

Combustion instability is caused by the feedback between acoustics & combustion

Positive Feedback





Combustion instability is investigated by testing for unstable eigenvalues of the linearized system



<u>Reasoning:</u> At low amplitudes, linearised eqns are sufficient to model the evolution



A system is nonlinearly unstable if some finite amplitude disturbance grows with time



For trigerring instability, the initial amplitude should be greater than a "threshold amplitude"

Increase in power destabilizes the system through a sub-critical Hopf bifurcation



Subramanian et al. (2010, n3l

Can a small, but finite amplitude disturbance cause triggering?



Initial excitation at **small** identical amplitudes.

Let us linearize the acoustics and the heat release.

Momentum

$$\gamma M \, \frac{\partial u'}{\partial t} + \frac{\partial p'}{\partial x} = 0$$

Energy
$$\frac{\partial p'}{\partial t} + \gamma M \frac{\partial u'}{\partial x} = (\gamma - 1) \frac{L_a}{c_0} \frac{\dot{Q}'}{\rho_0 c_0^2}$$

Linearized Heat release

$$\dot{Q}' = R(x,\varepsilon_i)\gamma Mu' + S(x,\mu_i)p'$$

A system is non-normal when its evolution operator does not commute with its adjoint

$$\frac{\partial}{\partial t} \begin{bmatrix} \gamma M u' \\ p \end{bmatrix} = \begin{bmatrix} 0 & -\frac{\partial}{\partial x} \\ -\frac{\partial}{\partial x} + \frac{RL_a(\gamma - 1)}{\rho_0 c_0^3} & \frac{SL_a(\gamma - 1)}{\rho_0 c_0^3} \end{bmatrix} \begin{bmatrix} \gamma M u' \\ p' \end{bmatrix}$$

Thermoacoustic interaction is non-normal

Balasubramanian & Sujith: JFM (2008), POF (2008); Nicoud et al. (AIAA J 2007)

"Non-normality"

A non-normal system can have transient growth even if the individual modes decay



Individual Eigenvalues: Wrong tool to analyse a non-normal system

Superposition of decaying eigenvectors can produce growth in short term



Non-normality: not considered before in thermoacoustic instability

Transient growth can trigger nonlinearities when the amplitude reaches high enough values



Triggerring: Balasubramanian & Sujith: JFM (2008), POF (2008)

Heat release makes the acoustic modes non-normal



Rijke tube

POF (2008) AIAA Paper 2007-3428

Horizontal Rijke tube is modeled



We sidestep the effects of natural convection on the mean flow

The acoustic field is solved in the time domain using the Galerkin technique

Momentum: $\gamma M \frac{\partial u'}{\partial t} + \frac{\partial p'}{\partial x} = 0$

Energy:
$$\frac{\partial p'}{\partial t} + \gamma M \frac{\partial u'}{\partial x} = (\gamma - 1) \frac{L_a}{c_0} \frac{\dot{\tilde{Q}}_{av}}{\rho_0 c_0^2} \frac{\delta(x - x_f)}{L_a}$$
 Compact Heat Source

Modal expansion:

$$u' = \sum_{j=1}^{N} \eta_j \cos(j\pi x)$$
 and $p' = \sum_{j=1}^{N} \frac{\gamma M}{j\pi} \dot{\eta}_j \sin(j\pi x)$

Heckl's modified form of the King's law is used to model the heat release

$$\dot{Q}' = \dot{Q}' \left(u_f' \left(t - \tau \right) \right)$$

$$\dot{Q}' = \frac{2L_w(T_w - \bar{T})}{S\sqrt{3}} \sqrt{\pi\lambda C_v \bar{\rho}} \frac{d_w}{2} \left[\sqrt{\left|\frac{\bar{u}}{3} + u_f'(t - \tau)\right|} - \sqrt{\frac{1}{3}} \right]$$

King's law predicts nonlinearity only for velocity perturbations greater than the mean velocity

Evolution equations obtained from the Galerkin projection are non-normal & nonlinear

$$A\frac{d\chi}{dt} + B_{NN}\chi + B_{NL}(\chi) = 0$$

 B_{NN} is non-normal

 B_{NL} is nonlinear

No damping



Subcritical transition to instability is observed

Include damping

"Triggering" occurs with damping as well



$$\begin{split} L_w &= 2.0m, \qquad \lambda = 0.0328 W \,/\, mK, \qquad C_v = 719 kJ \,/\, kgK, \qquad \overline{\rho} = 1.205 \, kg \,/\, m^3, \quad \overline{u} = 0.6 \, m \,/\, s, \ T_w = 900 K \,. \\ \tau &= 1.67 \times 10^{-4}, \ x_f = 0.3 \end{split}$$

Identical linear & nonlinear simulations at low amplitudes.



Nonlinearity "picks up" after sufficient transient growth

Bootstrapping in an initially decaying system that grows later



How can we quantify energy growth?

Nagaraja, Kedia & Sujith (Montreal Symposium, 2008)

2-norm of a vector is its length in Eucledian space

Vector
$$x = (x_1, x_2, ..., x_p)$$

Its norm
$$||x|| = \sqrt{x_1^2 + x_2^2 + ... + x_p^2}$$

For our vector space with Galerkin modes

$$\chi = [\eta_1 \quad \frac{\dot{\eta}_1}{k_1} \quad \eta_2 \quad \frac{\dot{\eta}_2}{k_2} \quad \dots \quad \eta_N \quad \frac{\dot{\eta}_N}{k_N}]^T$$

$$\|\chi(t)\|^2 = \sum_{i=1}^N \left(\eta_i^2 + \frac{\dot{\eta}_i^2}{k_i^2}\right)$$

2-norm of our state vector represents the acoustic energy

$$E(t) = \int_{0}^{1} \left(\frac{1}{2}p'(x,t)^{2} + \frac{1}{2}(\gamma M u'(x,t))^{2}\right) dx$$

$$E(t) = \left(\frac{\gamma M}{2}\right)^2 \left\|\chi(t)\right\|^2$$

Greatest possible energy growth at time *t*, maximized over all possible initial perturbations is given by

$$G(t) = \max_{\chi(0)} \frac{\|\chi(t)\|^2}{\|\chi(0)\|^2} = \|\exp(-Lt)\|^2$$

We maximise it over all time to get Gmax

We need the 2-norm of exp(-Lt)

$$\frac{d\chi}{dt} + L\chi = 0$$

$$\chi(t) = \exp(-Lt)\chi(0)$$

The 2-norm of any matrix is its principal singularvalue

We define the SVD of a matrix A as

 $A = U\Sigma V^{T}$

U is a unitary matrix,

 $\boldsymbol{\Sigma}$ is a matrix with non-negative numbers on its diagonal and zeros off the diagonal

 V^{T} is the transpose of V, which is a unitary matrix.

Let us do SVD of our evolution operator

$$\frac{d\chi}{dt} + L\chi = 0$$

$$\boldsymbol{\chi} = [\boldsymbol{\eta}_1 \quad \frac{\dot{\boldsymbol{\eta}}_1}{k_1} \quad \boldsymbol{\eta}_2 \quad \frac{\dot{\boldsymbol{\eta}}_2}{k_2} \quad \dots \quad \boldsymbol{\eta}_N \quad \frac{\dot{\boldsymbol{\eta}}_N}{k_N}]^T$$

 $\chi(t) = \exp(-Lt)\chi(0)$
Let us do SVD of our evolution operator

 $e^{-Lt} = U\Sigma V^T$

 $\chi(t) = U \Sigma V^T \chi(0)$

 $\chi(t) = \exp(-Lt)\chi(0)$

$$\chi(t) = \exp(-Lt)\chi(0)$$

Resolves the initial condition vector into an orthonormal basis of input vectors

Represents the output vector as a linear superposition of components along the orthonormal basis formed by the output vectors

 $\chi(t) = \frac{U\Sigma V^T \chi(0)}{U\Sigma V^T \chi(0)}$

$$e^{-Lt} = U\Sigma V^T$$

$$e^{-Lt}V = U\Sigma V^T V = U\Sigma$$



Principal singularvalue - max energy amplification.

Corresponding right singularvector - most sensitive initial condition



Classical linear instability



G_{max} > 1, finite Transient growth

n - τ model of Crocco captures transient dynamics



Pseudospectra for studying non-normal systems

Z is an ε - pseudoeigenvalue of A if it satisfies $||(ZI-A)^{-1}|| \ge \varepsilon^{-1}$

Set of all points on the complex plane whose minimum value of the singular value of (*ZI-A*) is less than ε

Contours should protrude into the right half plane for the system to exhibit transient growth



"Necessary condition" for transient growth

Predicting transient growth using Rayleigh criteria requires precise knowledge of initial conditions

Lord Rayleigh



$$\frac{\partial}{\partial t} \int_{V} \langle \frac{p^{2}}{2\varrho_{0}c^{2}} + \frac{\varrho u^{2}}{2} \rangle \ dV + \oint_{S} (pu) \ dS = \frac{\gamma - 1}{c^{2}} \int_{V} \langle pQ \rangle \ dV$$

Ambiguity of initial conditions due to noise makes the identification of transient growth using Rayleigh Criteria difficult.

The conditions are now on the evolution operator; hence do not depend on initial conditions Thermoacoustics involves multiphysics & multiscales

Ducted Burke-Schumann Flame

JFM (2008) AIAA Paper 2007- 0567

We model 2D co-flow non-premixed combustion



Infinite rate chemistry model is used to model the unsteady diffusion flame



Galerkin technique is used to solve the unsteady Burke Schumann problem

Superposition of mode functions

$$Z = \sum_{m} \sum_{n} A_{n} \cos(n\pi y) \sin((m+1/2)\frac{\pi x}{l_{c}}) G_{m}^{n}(t) + Z_{st}$$

Evolution equations

$$\dot{G}_{m}^{(n)} + u(t) \sum_{k} W_{mk} G_{k}^{(n)} = -\frac{(m+1/2)^{2} \pi^{2}}{l_{c}^{2} P e} G_{m}^{(n)} - \frac{n^{2} \pi^{2}}{P e} G_{m}^{(n)} + [u(t) - 1] C_{m}^{(n)}$$
$$W_{mk} = \int_{0}^{l_{c}} \sin\left[(m+1/2)\pi x/l_{c}\right] \cos\left[(k+1/2)\pi x/l_{c}\right] dx$$

W does not commute with its adjoint.

The heat release is calculated using the thermodynamic relations

Burke Schumann temperature field

$$T_{bs} = T_i + X_i \left(Y_i + Z \right) / \left(X_i + Y_i \right) \qquad Z \le 0$$

$$T_{bs} = T_i + Y_i \left(Y_i - Z \right) / \left(Y_i + Y_i \right) \qquad Z \ge 0$$

$$T_{bs} = T_i + Y_i \left(X_i - Z \right) / \left(X_i + Y_i \right) \qquad Z \ge 0$$

Heat release
$$\dot{Q}_{c} = \int_{V} \left(\frac{dT_{bs}}{dt} + T_{bs} \vec{\nabla} \cdot \vec{u} \right) dV = \int_{V} \left(\frac{\partial T_{bs}}{\partial t} + \vec{\nabla} \cdot (T_{bs} \vec{u}) \right) dV$$

Evolution equations for both acoustic and combustion modes are non-normal & nonlinear

$$A\frac{d\chi}{dt} + B_{NN}\chi + B_{NL}(\chi) = 0$$

 B_{NN} is non-normal

 B_{NL} is nonlinear

Combustion makes the acoustic modes non-normal



Combustion modes are non-normal even in the absence of acoustic feedback

The oscillations decay, though there are several periods of short time growth





Excitation in first mode

 $\eta_1(0) = 0.1$; $x_i = 3/4$; Pe= 5.0, X_i = 3.2, Y_i = 3.2/7, $L_a/(2H) = 25$.

Elliptical phase portrait indicates near linear response

For a different initial condition, transient growth is large enough to trigger nonlinearities.



Linear & nonlinear simulations are identical at low amplitudes.



Nonlinearity "picks up" after sufficient transient growth

Combustion Instabilities occur at frequencies far from natural acoustic frequencies



Schadow & Gutmark (1989)



Bootstrapping in an initially decaying oscillations that grow later





Initially stable 1st mode projects energy to 3rd mode, which later projects energy back to 1st mode.

Is premixed flame-acoustic interaction non-normal?

Yes, indeed!

Premixed flame is modelled using the *G*-equation



$$\frac{\partial \xi'}{\partial t} + (\overline{u} + u') \cos \alpha \frac{\partial \xi'}{\partial X} - (\overline{u} + u') \sin \alpha = -S_L \sqrt{1 + (\frac{\partial \xi'}{\partial X})^2}$$

Heat release rate is correlated to surface area



 $\frac{Q'}{\overline{Q'}} = \frac{A'}{\overline{A'}}$

Schuller (2003)

Linearised system of equations for the self evolving system are non-normal

$$\frac{d \chi}{dt} = L \chi$$
Flame front variables
$$\chi = (\eta_1 \quad \dot{\eta}_1 / \pi \quad \dots \quad \eta_N \quad \dot{\eta}_N / N \pi \quad S_1 \quad \dots \quad S_P)_{1 \times (2N+P)}^T$$
Acoustic variables

$$L = \begin{pmatrix} C_{2N \times 2N} & D_{2N \times P} \\ E_{P \times 2N} & F_{P \times P} \end{pmatrix}_{(2N+P) \times (2N+P)}$$

Growth factor maximized over all initial conditions and all time is called G_{max}



 G_{max} increases with flame location till the half duct length $\phi = 0.6, S_L = 0.1231 \text{ m/s},$ $\Delta q_r = 1688500 \text{ J/Kg}, c_1 = 6 \times 10^{-3}, c_2 = 6 \times 10^{-4}$

Transient growth is more for sharper flames



 $\phi = 0.6, S_L = 0.1231 \text{ m/s},$ $\Delta q_r = 1688500 \text{ J/Kg}, c_1 = 6 \times 10^{-3}, c_2 = 6 \times 10^{-4}$

Thermoacoustic system has more degrees of freedom than the number of acoustic modes

$$\chi = (\eta_1 \quad \dot{\eta}_1 / \pi \quad \dots \quad \eta_N \quad \dot{\eta}_N / N \pi \quad S_1 \quad \dots \quad S_P)_{1 \times (2N+P)}^T$$
Acoustic variables

$$L = \begin{pmatrix} C_{2N \times 2N} & D_{2N \times P} \\ E_{P \times 2N} & F_{P \times P} \end{pmatrix}_{(2N+P) \times (2N+P)}$$

interaction between acoustic modes

Internal degrees of freedom of the flame front also contribute to the dynamics

$$\chi = (\eta_1 \quad \dot{\eta}_1 / \pi \quad \dots \quad \eta_N \quad \dot{\eta}_N / N \pi \quad S_1 \quad \dots \quad S_P)_{1 \times (2N+P)}^T$$
Acoustic variables

$$L = \begin{pmatrix} C_{2N\times2N} & D_{2N\times P} \\ E_{P\times2N} & F_{P\times P} \end{pmatrix}_{(2N+P)\times(2N+P)}$$

interaction between flame elements

Internal degrees of freedom of the flame front also contribute to the dynamics

$$\chi = (\eta_1 \quad \dot{\eta}_1 / \pi \quad \dots \quad \eta_N \quad \dot{\eta}_N / N \pi \quad S_1 \quad \dots \quad S_P)_{1 \times (2N+P)}^T$$

Acoustic variables



Let us redo the analysis of an SRM

A system is nonlinearly unstable if some finite amplitude disturbance grows with time



For trigerring instability, the initial amplitude should be greater than a "threshold amplitude" Include non-orthogonality of eigenmodes which plays an important role in the short term dynamics
Use a physics based model for the burn rate response

Include all the nonlinear processes involved

Can we obtain pulsed instability from a small amplitude initial pulse (compared to limit cycle amplitude)?

We consider an SRM here with a prismatic circular combustion chamber



Non-dimensionalised acoustic equations with 2nd order nonlinearity are given by

Momentum

$$\frac{\partial u}{\partial t} + \frac{1}{\gamma M} \frac{\partial p}{\partial x} + M \left[\overline{U} \frac{\partial u}{\partial x} + \frac{dU}{dx} u \right] = k_m [R\overline{U} + u] + \left\{ k_m Ru - Mu \frac{\partial u}{\partial x} + \frac{p}{\gamma M} \frac{\partial p}{\partial x} \right\}$$

Unsteady Burn rate
$$\frac{\partial p}{\partial t} + \left(\xi + \alpha_{NO} \right) p + \gamma M \frac{\partial u}{\partial x} + \left[\overline{U} \frac{\partial p}{\partial x} + \gamma \frac{d\overline{U}}{dx} p \right] = k_e R - \left\{ Mu \frac{\partial p}{\partial x} + \gamma Mp \frac{\partial u}{\partial x} \right\}$$

$$k_m = -\frac{\overline{m}u_m l}{\overline{p}\gamma M}, \ k_e = \frac{\overline{R}\rho_p S_l l}{\overline{\rho}S_c 2}, \ u_m = \frac{\overline{R}\rho_p S_l l}{\overline{\rho}S_c 2}, \ \overline{m} = \frac{\overline{R}\rho_p S_l}{S_c}, \ \overline{U} = \frac{\overline{u}}{u_m} = 2x$$

Unsteady burn rate drives the acoustic oscillations





BC



The acoustic equations are solved by Galerkin technique

$$u = \sum_{m=1}^{N} U_m \sin(\omega_m x), \ p = \gamma M \sum_{m=1}^{N} P_m \cos(\omega_m x), \ R = \sum_{m=1}^{N} \left[R_m^c \cos(\omega_m x) + R_m^s \sin(\omega_m x) \right]$$

Momentum

$$\overset{\bullet}{U}_{n} + 2\sum_{m=1}^{N} \left(U_{m} I_{n,m}^{1} + P_{m} I_{n,m}^{2} + R_{m}^{c} I_{n,m}^{3} + R_{m}^{s} I_{n,m}^{4} \right) = 2 \left\{ k_{m} N_{n}^{1} - M N_{n}^{2} - \gamma N_{n}^{3} \right\}$$

Energy

$$\overset{\bullet}{P}_{n} - \left(\xi_{n} + \alpha_{NO}\right)P_{n} + \frac{2}{\gamma M} \left(\sum_{m=1}^{N} \left[U_{m}I_{n,m}^{5} + P_{m}I_{n,m}^{6} + R_{m}^{c}I_{n,m}^{7}\right]\right) = \frac{2}{\gamma M} \left\{\gamma M^{2}N_{n}^{4} - (\gamma M)^{2}N_{n}^{5}\right\}$$

{ } Non linear terms

Linearized governing equations are used investigate the non-normality behavior



Numerical simulations have been performed for the following value of the parameters.



Non-normality can be studied by pseudospectra



Non-normality plays an important role in pulsed instability



How can we get the bifurcation diagram?

Continuation methods can capture bifurcations



What are the asymptotic states of a thermoacoustic system?

Fixed point

Limit Cycle

What else?.....



Industrial/aero combustors have turbulent flow

A lot more work & excitement awaits us!

In summary, thermoacoustic interaction is non-normal and nonlinear

Transient growth can lead to high enough amplitudes where nonlinearities become significant

Non-normality & nonlinearity leads to subcritical transition to instability

Individual eigenvalues: wrong tools for analyzing a non-normal system.

Need to adopt tools such as SVD and ε pseudospectra



