

# *Stability questions in dissipative hydrodynamics*

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## 1. Dissipative fluids

– Criteria of extension: stability

## 2. Flow-frames and thermodynamics

– Necessary and sufficient?

# *Dissipative relativistic fluids*

heavy ion collisions  
cosmology

- **Kinetic theory**

Do we need anything else? Dense matter?  
Role of heterogenities?

- **Causality**

Hyperbolic or parabolic?

- **Flow-frames**

Is there a freedom? (Eckart, Landau-Lifshitz, ...)  
What is ideal?

- **Stability** – second law

What is equilibrium? Consistent extension.

# Nonrelativistic hydrodynamics I:

$$\begin{aligned}\dot{\rho} + \rho \partial_i v^i &= 0 \\ \rho \dot{v}^i + \partial_j P^{ij} &= 0 \\ \dot{e} + e \partial_i v^i + \partial_i q^i + P^{ij} \partial_i v_j &= 0\end{aligned}$$

$$i, j = 1, 2, 3; \quad \dot{e} = v^i \partial_i e$$

balance of mass

balance of momentum

balance of internal energy

$\rho$  – density

$v^i$  – velocity field

$e$  – internal energy density

$q^i$  – heat flux

$P^{ij}$  – pressure

$j^i$  – extra mass flux (?)

$p^i$  – momentum density (?)

Missing parts, relativistic knowledge:

$$\begin{aligned}\dot{\rho} + \rho \partial_i v^i + \partial_i j^i &= 0 \\ \dot{p}^i + p^i \partial_j v^j + \rho \dot{v}^i + \partial_j P^{ij} + j^k \partial_k v^i &= 0^i \\ \dot{e} + e \partial_i v^i + \partial_i q^i + P^{ij} \partial_i v_j + p_i \dot{v}^i &= 0\end{aligned}$$

5 equations, 14/20 variables

# Nonrelativistic hydrodynamics II:

$$\begin{aligned} \dot{\rho} + \rho \partial_i v^i + \partial_i j^i &= 0 \\ \dot{p}^i + p^i \partial_j v^j + \rho \dot{v}^i + \partial_j P^{ij} + j^k \partial_k v^i &= 0^i \\ \dot{e} + e \partial_i v^i + \partial_i q^i + P^{ij} \partial_i v_j + p_i \dot{v}^i &= 0 \end{aligned}$$

$\rho$  – density  
 $v^i$  – velocity field  
 $e$  – internal energy density  
 $q^i$  – heat flux  
 $P^{ij}$  – pressure

**Constitutive theory** – second law compatibility.

Static:  $s(e, \rho)$

Dynamic: entropy production

$$P^{ij} = p \delta^{ij} + \Pi^{ij}, \quad \Pi^{ij} = -v^{ijkl} \partial_k v_l, \quad q^i = \lambda \partial^i \beta$$

**Stability:** concave entropy and nonnegative entropy production

**Extension?** Gradient and memory...

$$\Pi^{ij}(\partial^j v^i, \partial^{jk} v^i, \dots, \rho, \partial_i \rho, \partial_{ij} \rho, \dots)$$

Higher grade fluids and Korteweg fluids: instable

Capillarity, qfluids, second sound, etc..., the question is the universality.

$j^i$  – particle current (?)  
 $p^i$  – momentum density (?)  
 $p$  – thermostatic pressure  
 $T, s, \mu$  – temperature, ...

$\nu^{ijkl}$  – viscosities  
 $\lambda$  – heat conductivity

# Special relativistic hydrodynamics:

$$T^{ab} = e u^a u^b + q^a u^b + q^b u^a + P^{ab},$$

energy-momentum density

$$N^a = n u^a + j^a.$$

particle number density

$$q^a u_a = j^a u_a = 0, \quad P^{ba} u_a = P^{ab} u_a = 0^b$$

$$T^{ab} = \begin{pmatrix} e & q^i \\ q^j & P^{ij} \end{pmatrix}, \quad N^a = \begin{pmatrix} n \\ j^i \end{pmatrix}$$

$u^a$  - velocity field

$e$  - energy density

$q^a$  - momentum density  
or energy current??

$P^{ab}$  - pressure

$n$  - particle number density

$j^a$  - particle current

$$a, b \in \{0, 1, 2, 3\}; \quad i, j \in \{1, 2, 3\}; \quad \text{diag}(1, -1, -1, -1)$$

$$\dot{e} = u^a \partial_a e$$

General, expressed by comoving splitting

$$\partial_a \partial_b T^{ab} = \dot{e} + e \partial_a u^a + \partial_a q^a + u_a \dot{q}^a + u_a \partial_b P^{ab} = 0^a$$

energy balance

$$\Delta_c^a \partial_b T^{cb} = e \dot{u}^a + q^a \partial_b u^b + q^b \partial_b u^a + \Delta_c^a \dot{q}^c + \Delta_c^a \partial_b P^{bc} = 0^a$$

momentum balance

$$\partial_b N^b = \dot{n} + n \partial_a u^a + \partial_a j^a = 0$$

particle number balance

# Constitutive theory:

*Fields:*

$$N^a \quad 4$$

$$T^{ba} \quad 10$$

$$\begin{array}{r} \textcircled{u^a} \\ \hline \Sigma 17 \end{array}$$

$$j^a \quad 3$$

$$q^a \quad 3$$

$$\begin{array}{r} \Pi^{ab} \\ \hline \Sigma 12 \end{array}$$

$$q^a u_a = j^a u_a = 0, \quad \Pi^{ba} u_a = \Pi^{ab} u_a = 0^b$$

*Equations:*

$$\partial_a N^a = 0, \quad 1$$

$$\partial_b T^{ab} = 0^a, \quad 4$$

$N^a$  – particle number vector

$T^{ab}$  – energy-momentum density

$u^a$  – velocity field

$j^a$  – particle flux/current

$q^a$  – energy flux and  
momentum density

$\Pi^{ab}$  – viscous pressure

$n, e, u^a$  – basic fields

flow-frames, stability and second law

# Relativistic thermodynamics:

$$\partial_a S^a = \dot{s} + s \partial_a u^a + \partial_a J^a \geq 0$$

Eckart (1940), theory and flow-frame:

$$S^a(T^{ab}, N^a) = s(e, n)u^a + \frac{q^a}{T}$$

(Müller)-Israel-Stewart (1969-72) theory in Eckart flow-frame:

$$S^a(T^{ab}, N^a) = \left( s(e, n) - \frac{\beta_0}{2T} \Pi^2 - \frac{\beta_1}{2T} q_b q^b - \frac{\beta_2}{2T} \pi^{bc} \pi_{bc} \right) u^a + \frac{1}{T} \left( q^a + \alpha_0 \Pi q^a + \alpha_1 \pi^{ab} q_b \right)$$

isotropic, Grad compatible

# Concept of dissipation

entropy balance constrained by the other balances  
constitutive theory - closure by linear relations

$$\Sigma = -j^a \partial_a \alpha - \beta \Pi^{ab} \partial_b u_a + q^a (\partial_a \beta + \beta \dot{u}_a) \geq 0$$

Closure:

$$j^a = \chi \Delta^{ab} \partial_b \alpha,$$
$$\Pi^{ab} = \nu \partial_c u^c \Delta^{ab} + \eta \Delta^{ac} \Delta^{bd} (\partial_c u_d + \partial_d u_c) / 2,$$
$$q^a = \lambda \Delta^{ab} (\partial_b \beta + \beta \dot{u}_b)$$

+ balances

Background:

Ideal fluid:  $q^a = 0^a, j^a = 0^a, \Pi^{ab} = 0^{ab}$

Entropy flux and Gibbs relation:

$$J^a = \beta q^a,$$
$$ds = \beta de - \alpha dn$$



## Kinetic theory – hydrodynamics

6<sup>th</sup> problem of Hilbert, minimal version: unsolved

Only for rarefied gases. Dense matter: doubled hierarchy

Open problems: instabilities, systematic closure.

## Causality and stability

Hyperbolicity is a kind of stability. Finite propagation speeds.

## Flow-frames (and covariance)

Is there a freedom? (Eckart, Landau-Lifshitz, ...) What is ideal?

## Stability – second law (dissipation: cannot be avoided)

Stability of equilibrium: homogeneous in space.

EOS: concave entropy

Dissipation leads stability

Linear stability is a necessary condition.

Nonlinear stability:

entropy is Ljapunov functional (energy methods).

## Hyperbolicity: convenient beliefs

(Müller)-Israel-Stewart theory:

It is not proved to be symmetric hyperbolic.

The linearized version is hyperbolic in Eckart frame with conditions.

Entropy inequality (normal, covariant):

$$\partial_a N^a = 0, \quad \partial_a T^{ab} = 0^b$$

$$\partial_a S^a + \alpha \partial_a N^a + \beta_b \partial_a T^{ab} \geq 0.$$

Divergence type theories - built in hyperbolicity.

$$\partial_a N^a = 0, \quad \partial_a T^{ab} = 0^b, \quad \partial_a A^{abc} = I^{bc}$$

$$\partial_a S^a + \zeta \partial_a N^a + \zeta_b \partial_a T^{ab} + \zeta_{bc} \partial_a A^{abc} = 0.$$

$$\partial_a S^a = - \zeta_{bc} I^{bc} \geq 0.$$

## Flow-frames: more than two of them

Landau-Lifshitz:

$$N^a = \hat{n} \hat{u}^a + j^a$$

$$T^{ab} = \hat{e} \hat{u}^b \hat{u}^a + \hat{p}^{ab} = \hat{e} \hat{u}^b \hat{u}^a - \hat{p} \hat{\Delta}^{ab} + \hat{\Pi}^{ab}$$

Eckart:

$$N^a = n u^a$$

$$T^{ab} = e u^b u^a + q^b u^a + q^a u^b - p \Delta^{ab} + \Pi^{ab}$$



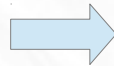
Transformation:

$$\hat{u}^a = \frac{u^a + w^a}{\zeta}$$

Stability: what is ideal?

$$N_0^a = n u^a$$

$$T_0^{ab} = e u^b u^a - p \Delta^{ab}$$



$$N_0^a = \hat{n} \hat{u}^a + j^a$$

$$T_0^{ab} = \hat{e} \hat{u}^b \hat{u}^a + q^b \hat{u}^a + q^a \hat{u}^b - p \hat{\Delta}^{ab} + \hat{\Pi}^{ab}$$

$$\hat{n} = \frac{n}{\zeta}, \quad j^a = n \frac{\hat{w}^a}{\zeta}, \quad \hat{e} = \frac{h}{\zeta^2} - p, \quad q^a = h \hat{w}^a, \quad \hat{\Pi}^{ab} = \frac{\hat{w}^a \hat{w}^b}{h}$$

Ideal fluid is a class of  $N^a, T^{ab}$

# Thermodynamics in arbitrary frames I.

$$S^a + \alpha N^a - \beta_b T^{ab} = \Phi^a$$

timelike part: Gibbs relation

$$\beta^a = \beta (u^a + w^a)$$

temperature vector

Thermodynamics:

a)  $\Phi^a = p \beta^a$       matching       $S_0^a + \alpha N_0^a - \beta_b T_0^{ab} = \beta^a p_0$

b)  $ds + \alpha dn = \beta_a dE^a + \beta p w_a du^a$   
 $= \beta (u_a + w_a) d(eu^a + q^a) + \beta p w_a du^a$   
 $= \beta (de + w_a dq^a + \underline{[(e + p) w_a - q_a] du^a})$

Kinetic theory compatible frame:  $q^a = (e + p) w^a$

$w^\mu = 0 \Rightarrow ds + \alpha dn \neq \beta de$        $w^\mu = 0 \wedge q^a = 0 \Rightarrow ds + \alpha dn = \beta de$

## Thermodynamics in arbitrary frames II.

$$S^a + \alpha N^a - \beta_b T^{ab} = \Phi^a \quad \text{spacelike part: entropy flux}$$

$$\boxed{\beta^a = \beta (u^a + w^a)} \quad \text{temperature vector}$$

$$\text{Entropy flux:} \quad s^a = \beta q^a - \alpha j^a + \beta w^a \Pi^{ab}$$

Constrained entropy inequality:

$$0 \leq \partial_a S^a + \alpha \partial_a N^a - \beta_b \partial_a T^{ab} = \dots$$

$$= (\Pi^{ab} - q^a w^b) \partial_b \beta_a + (q^a - h w^a) (\partial_a \beta - \beta w_b \partial_a u^b) + (n w^a - j^a) \partial_a \alpha$$

Linearization is possible.

Correct equilibrium/ideality conditions

$$\text{Compatible with kinetic equilibrium:} \quad q^a = h w^a$$

# Entropy production:

$$(\Pi^{ab} - q^a w^b) \partial_b \beta_a + (q^a - h w^a) (\partial_a \beta - \beta w_b \partial_a u^b) + (n w^a - j^a) \partial_a \alpha \geq 0$$

Frames:

$$\beta^a = \beta (u^a + w^a)$$

Kinetic (EOS):

$$w^a = \frac{q^a}{h}$$

Thermometer:

$$w^a = 0$$

Eckart:

$$j^a = 0$$

Landau-Lifshitz:

$$q^a = 0$$

$N^a$	4	$\partial_a N^a = 0,$	1
$T^{ba}$	10	$\partial_b T^{ab} = 0^a,$	4
$u^a, w^a$	$\frac{6}{\Sigma 20}$		$\frac{\quad}{\Sigma 5}$

Constitutive theory, solution of the entropy inequality??

$$j^a, q^a, \Pi^{ab}, w^a \quad 15 \text{ components}$$

## Entropy production:

$$(\Pi^{ab} - q^a w^b) \partial_b \beta_a + (q^a - h w^a) (\partial \beta_a - \beta w_b \partial_a u^b) + (n w^a - j^a) \partial_a \alpha =$$

$$\Pi^{ab} \partial_b \beta_a + q^a \partial_a \beta_a - j^a \partial_a \alpha + \beta w^a \partial_a p \geq 0$$

Stability of the linear solution: **not stable**/conditional

Kinetic :  $q^a = h w^a$   
undetermined

Thermometer:  $w^a = 0$   
not stable

Eckart:  $j^a = 0$   
not stable

Landau-Lifshitz:  $q^a = 0$   
**stable**

Consequences:

- dissipation evolves toward a stable manifold,
- ideality and equilibrium (see, Gorban and Karlin, Geroch),
- one may develop higher order keeping the stable manifold,
- consistent with LL flow-frame and ideal hydro success.

# Summary

Thermodynamics is a kind of stability theory.

Temperature and flow are not necessarily parallel.

Generic stability is the benchmark.

$$\beta^a = \beta(u^a + w^a)$$

Generalizations beyond local equilibrium.

Temperature!

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*Biró, TS., VP. EPL, 89:30001, 2010.*

*VP, EPJ WoC, 13:07004, 2011, (arXiv:1102.0323).*

*VP, Biró, TS., PLB, 709(1-2):106–110, 2012, (arXiv:1109.0985).*

*VP-Pavelka-Grmela, JNET, 42/2, 133–142, 2017 (arXiv:1508.00121)*

*VP, CMT, 29/2, 133/151, 2017 (arXiv:1510.03900)*



**Thank you for the attention!**

## Velocity – flow-frames

What is a fluid? What is moving?

Eckart (material) frame:

$$u^a = \frac{N^a}{\sqrt{-N^b N_b}} \rightarrow N^a = n u^a$$

Landau-Lifshitz (energy) frame:

$$\hat{u}^a = \frac{E^a}{\sqrt{-E^b E_b}} \rightarrow T^{ab} = \hat{e} \hat{u}^a \hat{u}^b + \hat{P}^{ab}$$

Jüttner (thermometer) frame:

$$\hat{u}^a = \frac{\beta^a}{\sqrt{-\beta^b \beta_b}} \rightarrow \beta^a = \hat{\beta} \hat{u}^a$$

Do we have a choice?

## Causality

- infinite speed of signal propagation
- second order time derivatives
- hyperbolic system of equations

Divergence type theories - finite speed is material  
(Liu-Ruggeri-Müller, Geroch, Lindblom, Calzetta)

Physical:

Propagation speed of *continuum limit*.

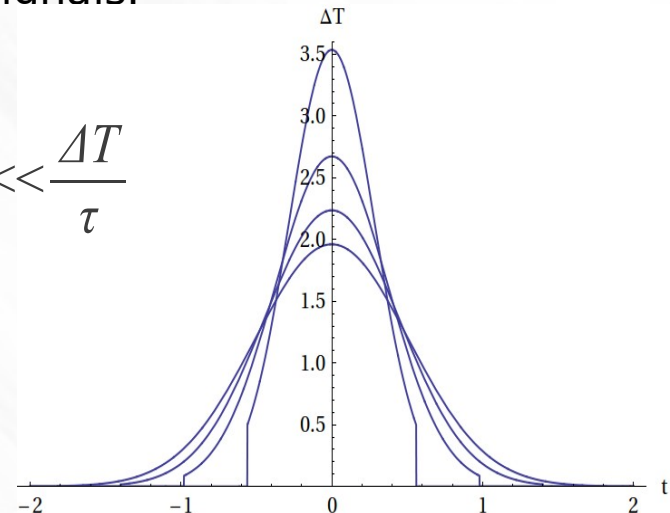
Propagation speed of observable signals.

Example:

$$\partial_t T = -\kappa \partial_x^2 T \quad \partial_x T \ll \frac{\Delta T}{\xi}, \quad \partial_t T \ll \frac{\Delta T}{\tau}$$

water at room temperature:

$$v_{max} \approx \frac{\kappa}{\xi} = 14 \text{ m/s}$$



# Stability conditions of the Israel-Stewart theory

(Hiscock-Lindblom 1983,1987)

$$\Omega_1 = \frac{1}{e+p} \frac{\partial e}{\partial p} \Big|_{\frac{s}{n}} = \frac{T}{(e+p) \frac{\partial p}{\partial e} \Big|_n - n \frac{\partial p}{\partial n} \Big|_e} \geq 0,$$

$$\Omega_2 = \frac{1}{e+p} \frac{\partial e}{\partial (s/n)} \Big|_p \frac{\partial p}{\partial (s/n)} \Big|_{\frac{\mu}{nT}} = \dots \geq 0,$$

$$\Omega_5 = \beta_0 \geq 0, \quad \Omega_8 = \beta_2 \geq 0, \quad \Omega_7 = \beta_1 - \frac{\alpha_1^2}{2\beta_2} \geq 0,$$

$$\Omega_4 = e+p - \frac{2\beta_2 + \beta_1 + 2\alpha_1}{2\beta_1\beta_2 - \alpha_1^2} \geq 0, \quad \Omega_6 = \beta_1 - \frac{\alpha_0^2}{\beta_0} - \frac{2\alpha_1^2}{3\beta_2} - \frac{1}{n^2 T} \frac{\partial T}{\partial (s/n)} \Big|_n \geq 0,$$

$$\Omega_3 = (e+p) \left( 1 - \frac{\partial p}{\partial e} \Big|_{\frac{s}{n}} \right) - \frac{1}{\beta_0} - \frac{2}{3\beta_2} - \frac{K^2}{\Omega_6} \geq 0, \quad K = 1 + \frac{\alpha_0}{\beta_0} + \frac{2\alpha_1}{3\beta_2} - \frac{n}{T} \frac{\partial T}{\partial n} \Big|_{s/n} \geq 0.$$

Conditions for the

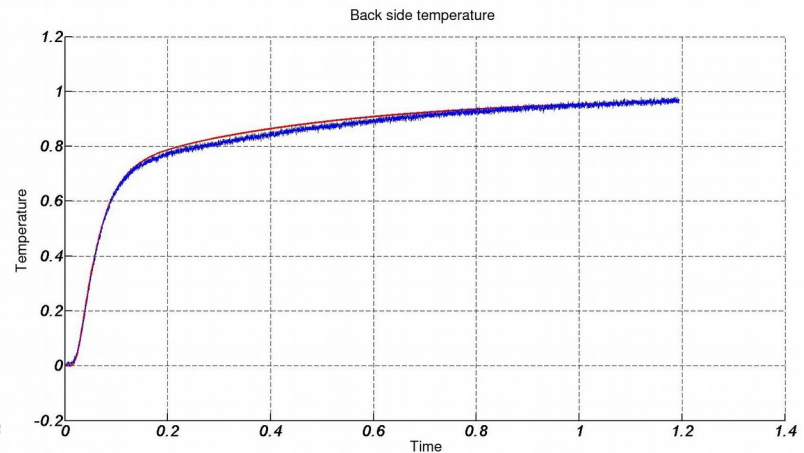
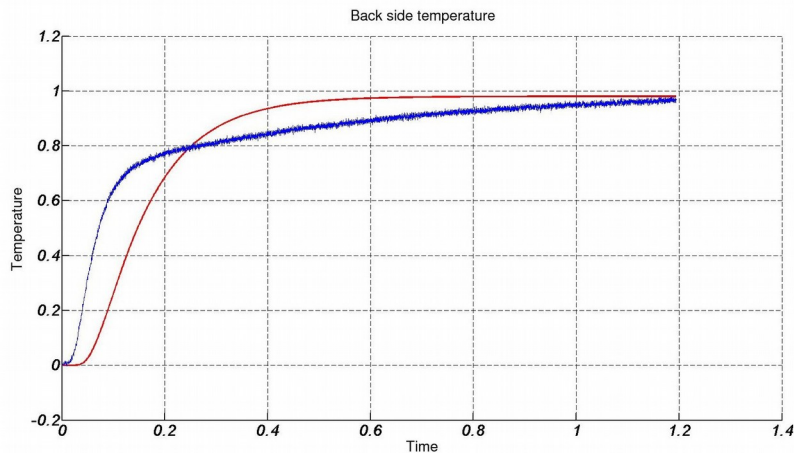
- EOS
- IS coefficients
- both
- Eckart frame
- + usual

# Improved continuum theories I.

Heat conduction in dense, heterogeneous media

Compatibility with kinetic theory.

Experiment: beyond Fourier, different materials



$$\tau_q \partial_i q + q = \lambda \partial_i T + a \partial_{ii} q$$

# Improved continuum theories II.

Galilean-relativistic space-time: time is absolute

Transformation rules: kinetic energy

Flow-frames: extra mass flux, Brenner

$$\hat{\rho} = \rho,$$

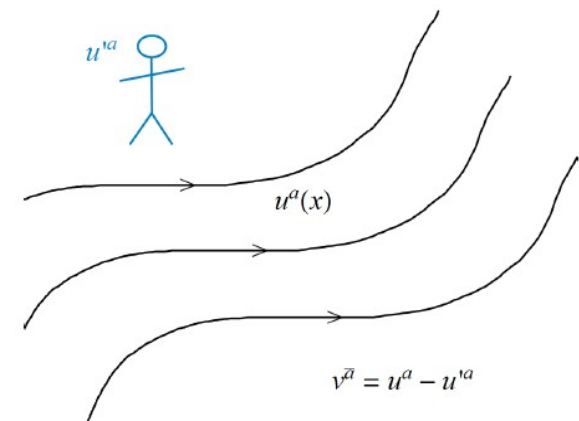
$$\hat{p}^i = p^i + \rho v^i,$$

$$\hat{e} = e + p^i v_i + \rho \frac{v^2}{2},$$

$$\hat{j}^i = j^i + \rho v^i,$$

$$\hat{p}^{ij} = P^{ij} + \rho v^i v^j + j^i v^j + p^j v^i,$$

$$\hat{q}^i = q^i + e v^i + P^{ij} v_j + p^j v_j v^i + (j^i + \rho v^i) \frac{v^2}{2}.$$



# Nonrelativistic hydrodynamics:

$$\begin{aligned}\dot{\rho} + \rho \partial_i v^i &= 0 \\ \rho \dot{v}^i + \partial_j P^{ij} &= 0 \\ \dot{e} + e \partial_i v^i + \partial_i q^i + P^{ij} \partial_i v_j &= 0\end{aligned}$$

Missing parts, relativistic knowledge:

$$\begin{aligned}\dot{\rho} + \rho \partial_i v^i + \partial_i j^i &= 0 \\ \dot{p}^i + p^i \partial_j v^j + \rho \dot{v}^i + \partial_j P^{ij} + j^k \partial_k v^i &= 0^i \\ \dot{e} + e \partial_i v^i + \partial_i q^i + P^{ij} \partial_i v_j + p_i \dot{v}^i &= 0\end{aligned}$$

Constitutive theory – second law compatibility:

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Extension? Gradient and memory...

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Higher grade fluids and Korteweg fluids: instable

Capillarity, qfluids, second sound, etc..., the question is the universality.

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