		Derivation of model with particles	
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## A continuum model of colloid-stabilized systems

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A continuum model of colloid-stabilized systems

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	Background	Derivation of model with particles		
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Bijels				

- Two immiscible fluids, separated by jammed colloidal particles
- Similar to Pickering emulsions
- Unusual material properties, interesting applications
- Challenging for simulations (and experiments)
- Our approach: Couple NS + CH + PFC



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Outline				

### 1 Bijels

#### Background

- Multiphase fluid model
- Bulk-Surface coupling
- 3 Derivation of model with particles
  - Sharp interface model
  - Diffuse interface model
  - Numerical treatment

#### Results



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Bijels	Background	Derivation of model with particles	Results	
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How to	create a Bij	el?		



- Take two immiscible fluids initially in one phase
- Add colloidal particles
- Induce spinodal decomposition by deep quenching
- A huge interfacial area is created and coarsens fast due to surface tension
- Colloids attach to the interface
- Colloids jam and thus stabilize the structure
- Applications: new and better gels, fuel cells, microreactors, ...

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Bijels -	State of the	e art		

• Initially proposed by computer simulations (Lattice Boltzmann, Dissipative Particle Dynamics)

Stratford et al., Science, 2005



• Experimentally confirmed

Herzig et al., Nature Materials, 2007



• Systems stable for very long times (e.g., months).

Bijels	Background	Derivation of model with particles		Summary
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#### Open questions

- Material properties
- Long-time stability

#### Challenges for Computer Simulations

- various spatial scales (domain size vs. intercolloidal forces)
- various time scales (arrest of the structure vs. colloidal motion)
- still a gap between experiments and simulations
- Lattice-Boltzmann/Diffusive Particle Dynamics simulations not suitable for long-time simulations

#### Our Approach

Couple Navier-Stokes Cahn-Hilliard equation with a Phase-Field-Crystal on the interface

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## Multiphase fluid model I

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#### Classical Model

$$\rho(\chi) \left( \frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \boldsymbol{\nabla}) \mathbf{u} \right) = -\nabla p + \boldsymbol{\nabla} \cdot \left( \eta(\chi) \left( \boldsymbol{\nabla} \boldsymbol{u} + \boldsymbol{\nabla} \boldsymbol{u}^T \right) \right) - \sigma \kappa \boldsymbol{n} \delta_{\Gamma}, \quad (1)$$

$$\dot{\mathbf{U}} \cdot \mathbf{u} = 0, \tag{2}$$

$$\frac{\partial \chi}{\partial t} + \boldsymbol{u} \cdot \boldsymbol{\nabla} \chi = 0, \qquad (3)$$

where where  $\chi$  identifies one of the domains,  $\kappa$  is the total curvature, n is the normal vector,  $\delta_{\Gamma}$  is the surface delta function and  $\sigma$  is the surface tension. Can be derived variationally from

$$E = E_{kin} + E_s, \quad E_{kin} = \int_{\Omega} |\boldsymbol{u}|^2 / 2 \, dx, \quad E_s = \int_{\Gamma} \sigma \, ds$$
  
$$\dot{E} = -2 \int \eta \nabla \boldsymbol{u} : \nabla \boldsymbol{u} \, dx$$

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Multiph	and fuid	model II. Newier	Stolvog Cohn Hil	liand

## Multiphase fluid model II: Navier-Stokes-Cahn-Hilliard

Introduce phase field  $\psi$ , interface thickness  $\epsilon$ 

Constant density. Model H (Hohenberg & Halperin, 1977)

$$\partial_t \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} = -\nabla p + \nabla \cdot \left( \eta(\psi) \left( \nabla \boldsymbol{u} + \nabla \boldsymbol{u}^T \right) \right) + \frac{\delta E_s}{\delta \psi} \nabla \psi, \qquad (4)$$

$$\nabla \cdot \mathbf{u} = 0, \tag{5}$$

$$\partial_t \psi + \boldsymbol{u} \cdot \nabla \psi = \nabla \cdot (B(\psi) \nabla \mu),$$
 (6)

$$\iota = \frac{\delta E_s}{\delta \psi} = \frac{\sigma}{\epsilon} B'(\psi) - \sigma \epsilon \Delta \psi, \tag{7}$$

where

$$E_s = \sigma \int_{\Omega} \frac{1}{\epsilon} B(\psi) + \frac{\epsilon}{2} |\nabla \psi|^2 \, dx, \quad B(\psi) = 18\psi^2 (1-\psi)^2,$$

Can be derived variationally from  $E = E_{kin} + E_s$ .

Extensions for variable density: Lowengrub & Truskinovsky (1998), Boyer (2002), Ding et al. (2007), Abels et al. (2010)

Benchmarked in: Aland, Voigt; Int. J. Num. Meth. Fluids; (2011)

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		Background	Dei						Summary

## Bulk-Surface coupling in complex, evolving domains

#### Classical formulation

f concentration on surface,  ${\cal F}$  concentration in bulk.

$$\frac{\partial f}{\partial t} + \boldsymbol{\nabla}_{\Gamma} \cdot (\boldsymbol{u} f) = \boldsymbol{\nabla}_{\Gamma} \cdot \left( \boldsymbol{D}_{f} \boldsymbol{\nabla}_{\Gamma} f \right) + j, \qquad \text{ in } \Gamma(t)$$

$$\frac{\partial F}{\partial t} + \nabla \cdot (\boldsymbol{u}F) = D_F \boldsymbol{\nabla}^2 F \qquad \text{in } \Omega(\mathbf{t})$$

$$D_F \nabla F \cdot \mathbf{n} = -j$$
 on  $\Gamma(\mathbf{t})$ 

 $D_F \boldsymbol{\nabla} F \cdot \mathbf{n} = - \; j$  j(F,f) accounts for adsorption/desorption, e.g.

$$j(F, f) = r_a F(f_{\infty} - f) - r_d f$$
 on  $\Gamma(t)$ 

#### Diffuse domain approach

$$\begin{split} & \frac{\partial}{\partial t} \left( \delta f \right) + \nabla \cdot \left( \delta f u \right) = \nabla \cdot \left( D_f \delta \nabla f \right) + \delta j & \text{ in } \tilde{\Omega} \\ & \frac{\partial}{\partial t} \left( \chi F \right) + \nabla \cdot \left( \chi F u \right) = \nabla \cdot \left( \chi \nabla F \right) - \delta j & \text{ in } \tilde{\Omega}. \end{split}$$

with surface delta function  $\delta$ , e.g.  $\delta \approx |\nabla \psi|$ and characteristic function of soluble bulk phase, e.g.  $\chi \approx \psi$ .

igle standard tools can be used to solve the equations in domains and on surfaces

• convergence in  $\epsilon$ 

Rätz, Voigt; Comm. Math. Sci. (2006) Teigen, Peng, Lowengrub, Voigt; J. Comput. Phys. (2012)

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standard tools can be used to solve the equations in domains and on surfaces

Convergence in ε

Rätz, Voigt; Comm. Math. Sci. (2006) Teigen, Peng, Lowengrub, Voigt; J. Comput. Phys. (2010)



Diffuse interface model for soluble surfactants (nondimensional)

Teigen et al., J. Comp. Phys. (2011)

$$\sigma(f) = \sigma_0 + RTf^{\infty} \ln\left(1 - \frac{f}{f^{\infty}}\right)$$

(surfactant dependent surface tension)

(8)



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Phase	Field Crys	tal (PFC) model		
Elder	r et al., Phys. Rev	v. Lett. (2002).		
	Consider noise.	averaged particle density M		•

- Dynamics of ρ described by Dynamic Density Functional Theory (DDFT)
- Local approximation yields Phase Field Crystal (PFC) model

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 $\underset{\rho}{\mathsf{PFC}} \bigwedge \bigwedge \bigwedge$ 

#### Nondimensional Free Energy (Swift-Hohenberg, 1977)

$$E_{pfc} = \int_{\Omega} \frac{1}{4} \rho^4 + \frac{1+r}{2} \rho^2 - |\nabla \rho|^2 + \frac{1}{2} \left(\nabla^2 \rho\right)^2 d\mathbf{x}$$
(9)

- Models particles at atomic spatial scales but on diffusive time scales.
- Energy is minimized by periodic functions that describe the crystal lattice.



particle number density  $\rho$  on a torus

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particle number density  $\rho$  on a torus

Bijels 000	Background 0000	Derivation of model with particles $0 \bullet 00000000$	Results 0000000000	
Phase F	ield Crystal	l II		

Energy minimized by periodic structure:  $\rho = A \cos(\frac{2\pi}{a_{eq}}x) + B$ .

#### Elasticity

Let a be the lattice spacing, then

$$E_{pfc}(a) = E(a_{eq}) + \frac{1}{2} \frac{\partial E}{\partial a} (a_{eq})(a - a_{eq})^2 + \dots$$
(10)

This gives Hooke's law. Costs energy to change the wavelength. Model naturally captures elastic stress .

#### Dynamic model

Conserved Swift-Hohenberg equation.

$$\dot{\rho} = \nabla \cdot \left( M_{\rho} \nabla \frac{\delta E_{pfc}}{\delta \rho} \right), \tag{11}$$

 $M_{\rho}$  is a mobility.

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Free En	ergy Model	(sharp)	

#### Total free energy (nondimensional)

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Nondimensionalized by domain size, Capillary relaxation time

$$E = E_{pfc} + E_s + E_{kin},$$

$$E_{pfc} = El^{-1} \int_{\Gamma} \frac{1}{4} \rho^4 + \frac{1+r}{2} \rho^2 - |\nabla_{\Gamma}\rho|^2 + \frac{1}{2} (\Delta_{\Gamma}\rho)^2 dx,$$

$$E_s = \int_{\Gamma} 1 dx,$$

$$E_{kin} = \int_{\Omega} \frac{1}{2} |\mathbf{u}|^2 dx \quad \text{(constant density)}$$

 $El^{-1}$  is the relative strength of the elastic to surface energy

Aland, Lowengrub, Voigt; Phys. Fluids (2011)

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## Variational derivation of surface colloid model

#### Energy variation (sharp)

Equivalent to varying  $\Gamma$  and  $\rho$  simultaneously.

$$\begin{split} \dot{E} &= \int_{\Omega} \mathbf{u} \dot{\mathbf{u}} \quad dx + \int_{\Gamma} \mathbf{u} \cdot \frac{\delta E}{\delta \Gamma} + \dot{\rho} \frac{\delta E}{\delta \rho} - \mathbf{u} \cdot \nabla_{\Gamma} \rho \frac{\delta E}{\delta \rho} dx \quad \text{ where} \\ \frac{\delta E}{\delta \rho} &:= El^{-1} \left( \rho^3 + (1+r)\rho + 2\Delta_{\Gamma} \rho + \Delta_{\Gamma}^2 \rho \right) \\ \frac{\delta E}{\delta \Gamma} &:= -\kappa \mathbf{n} \left[ 1 + El^{-1} \left( \frac{1}{4} \rho^4 + \frac{1+r}{2} \rho^2 - \frac{1}{2} (\Delta_{\Gamma} \rho)^2 - |\nabla_{\Gamma} \rho|^2 - \nabla_{\Gamma} \rho \cdot \nabla_{\Gamma} \Delta_{\Gamma} \rho \right) \right] \\ &- 2El^{-1} (\nabla_{\Gamma} \rho, (Hess\Phi) \nabla_{\Gamma} \rho)_{\Gamma} - 2El^{-1} ((Hess\Phi) \nabla_{\Gamma} \Delta_{\Gamma} \rho, \nabla_{\Gamma} \rho)_{\Gamma} \end{split}$$

Aland, Rätz, Röger, Voigt; SIAM MMS, 2012

#### Balance laws

We assume the following equations hold

$$\dot{\mathbf{u}} = -\mathbf{u} \cdot \nabla \mathbf{u} - \nabla p + Re^{-1} \Delta \mathbf{u} + \delta \mathbf{F}_{el}, \quad \nabla \cdot \mathbf{u} = 0,$$
(NS)  
$$\dot{\rho} = -\nabla_{\Gamma} \cdot (\rho \mathbf{u}) - \nabla_{\Gamma} \cdot \mathbf{J}_{\rho}$$
(SPFC)

where Re is a Reynolds number (defined in the usual way), and  ${\bf F}_{el}$  and  ${\cal J}_{\rho}$  are to be determined.

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	Background	Derivation of model with particles	
		00000000	
Energy	variation	(sharp)	

Using the balance laws in  $\dot{E}$  gives

$$\begin{split} \dot{E} &= \int_{\Omega} -\frac{1}{Re} \nabla \mathbf{u} : \nabla \mathbf{u} \ dx + \int_{\Gamma} \mathbf{u} \cdot \left( \mathbf{F}_{el} - \left( -\frac{\delta E}{\delta \Gamma} - \rho \frac{\delta E}{\delta \rho} \kappa \mathbf{n} - \rho \nabla_{\Gamma} \frac{\delta E}{\delta \rho} \right) \right) dx \\ &+ \int_{\Gamma} J_{\rho} \cdot \nabla_{\Gamma} \frac{\delta E}{\delta \rho} dx. \end{split}$$

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Energy	variation	(sharp)		

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 $\approx -J_{\rho}$ 

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Indeed, taking  $\mathbf{J}_{\rho} = -Pe_{\rho}^{-1}\nabla_{\Gamma}\frac{\delta E}{\delta\rho}$ ,  $\Rightarrow$  decreasing energy for the system

$$\dot{\mathbf{u}} + \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p + \frac{1}{Re} \Delta \mathbf{u} = -\delta \left( \frac{\delta E}{\delta \Gamma} + \rho \frac{\delta E}{\delta \rho} \kappa \mathbf{n} + \rho \nabla_{\Gamma} \frac{\delta E}{\delta \rho} \right)$$
(NS)  
$$\nabla \cdot \mathbf{u} = 0$$
  
$$\dot{\rho} + \nabla_{\Gamma} \cdot (\rho \mathbf{u}) = P e_{\rho}^{-1} \Delta_{\Gamma} \frac{\delta E}{\delta \rho}$$
(PFC)

 $Pe_{\rho}$  is a (surface) Peclet number.

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	Background	Derivation of model with particles	
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## Free Energy Model (diffuse)

Introduce the approximation to the surface delta function

$$e:=\left(\frac{\epsilon}{2}|\nabla\psi|^2+\frac{1}{\epsilon}B(\psi)\right)\approx\delta$$

with the double well potential  $B(\psi)=18\psi^2(1-\psi)^2$ 

Diffuse interface version of the energy

$$E_{pfc} = El^{-1} \int_{\Omega} e\left(\frac{1}{4}\rho^4 + \frac{1+r}{2}\rho^2 - |\nabla\rho|^2 + \frac{1}{2}\nu^2\right) dx$$
$$E_s = \int_{\Omega} e^{-dx},$$
$$E_{kin} = \int_{\Omega} \frac{1}{2} |\mathbf{u}|^2 dx \quad \text{(constant density)}$$

where  $\nu$  is the diffuse interface Laplace-Beltrami:

$$\nu := \frac{1}{e} \nabla \cdot (e \nabla \rho)$$

Aland, Lowengrub, Voigt; Phys. Fluids (2011)

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	Background	Derivation of model with particles		
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Energy	variation (	(diffuse)		

#### Balance laws

Assuming conservation of mass and momentum:

$$\dot{\mathbf{u}} + \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p + \frac{1}{Re} \Delta \mathbf{u} = \nabla \cdot \mathbf{T}_{el}$$
(NS)  
$$\nabla \cdot \mathbf{u} = 0$$

$$\dot{\psi} + \mathbf{u} \cdot \nabla \psi = 0 \tag{Adv}$$

$$(e\rho) + \nabla \cdot (e\rho \mathbf{u}) = \nabla \cdot \mathbf{J}_{\rho}$$
 (PFC)

we get  $\dot{E} \leq 0$  for

$$\begin{split} \mathbf{T}_{el} = & El^{-1}e\left(2\nabla\rho\otimes\nabla\rho + \nabla\nu\otimes\nabla\rho + \nabla\rho\otimes\nabla\nu\right) - \epsilon\nabla\psi\otimes\nabla\psi\frac{\partial E}{\delta e} \\ \mathbf{J}_{\rho} = & Pe_{\rho}^{-1}e\nabla\frac{\delta E}{\delta\rho} \end{split}$$

with

$$\begin{split} &\frac{\delta E}{\delta\rho} := El^{-1} \left( \rho^3 + (1+r)\rho + 2\nu + \frac{1}{e} \nabla \cdot (e \nabla \nu) \right) \\ &\frac{\delta E}{\delta e} := 1 + El^{-1} \left( \frac{1}{4} \rho^4 + \frac{1+r}{2} \rho^2 - \frac{1}{2} \nu^2 - |\nabla \rho|^2 - \nabla \nu \cdot \nabla \rho \right) - \frac{\delta E}{\delta\rho} \rho \end{split}$$

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Energy	variation	(diffuse)		

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A continuum model of colloid-stabilized systems

		Derivation of model with particles	
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## Governing Equations

Putting everything together yields the Navier-Stokes-Phase-Field-Crystal system:

#### 1. PFC on diffuse interface

$$\partial_t(e\rho) + \nabla \cdot (e\mathbf{u}\rho) = Pe_{\rho}^{-1}\nabla \cdot (e\nabla\omega)$$
$$e\omega = e\rho(\rho^2 + 1 + r) + 2e\nu + \nabla \cdot (e\nabla\nu)$$
$$e\nu = \nabla \cdot (e\nabla\rho)$$

2. Navier Stokes Equation with elastic force

$$\partial_t \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p - Re^{-1} \Delta \mathbf{u} = \nabla \cdot \mathbf{T}_{ei}$$
$$\nabla \cdot \mathbf{u} = 0$$

#### 3. Advection Equation

$$\partial_t \psi + \nabla \cdot (\mathbf{u}\psi) = 0$$

+ appropriate boundary conditions.

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Background	Derivation of model with particles	
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$$\nabla \cdot \mathbf{u} = 0$$

#### 3. Cahn Hilliard Equation

$$\begin{array}{lll} \partial_t \psi + \nabla \cdot (\mathbf{u}\psi) &=& Pe_{\psi}^{-1} \nabla \cdot (B \nabla \mu), \\ \\ \mu &=& \epsilon^{-1} B'(\psi) - \epsilon \Delta \psi, \end{array}$$

+ appropriate boundary conditions.

#### A continuum model of colloid-stabilized systems

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Derivation of model with particles 0000000000

Numerical treatment

- C++ FEM library AMDiS
- adaptive mesh
- polynomial degree 1
- projection scheme for NS
- solver: UMFPACK / PETSc
- semi-implicit time discretization ۲
- linearization by first order Taylor expansion



		Derivation of model with particles	Results	
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Stabiliz	ation of an	Ellipse		

• Without colloids, ellipse retracts to a circle due to surface tension.

• With colloids initially equilibrated on the interface, the ellipse is stabilized due to colloid interactions.

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Bijels	Background	Derivation of model with particles	Results	
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Stabiliz	ation of an	ellipsoid		

Left: No colloids, Right: Colloids

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- Colloids prevent retraction. Jam the interface.
- Surface defects form and result in interfacial buckling. Not seen in 2D.
- Particles with 5 neighbors minimize energy by buckling.

Bijels 000	Background 0000	Derivation of model with particles 0000000000	$\begin{array}{c} \textbf{Results} \\ \texttt{OO} \bullet \texttt{OO} \texttt{OO} \texttt{OO} \texttt{OO} \texttt{OO} \texttt{O} \texttt{O}$	
Attachr	ment of Coll	loids		

- Assume one of the bulk phases contains colloidal particles in a disordered state (nearly uniform density).
- Introduce the bulk colloid density c.

The bulk density equation is given by:

$$\partial_t(\psi c) = P e_c^{-1} \nabla \cdot (\psi \nabla c) - \nabla \cdot (\psi \mathbf{u} c) - h Bi |\nabla \psi| \left( c(\rho_{\infty} - \rho) - k^{-1} \rho \right)$$

with  $Pe_c$ , h, Bi, k,  $\rho_{\infty}$ , the bulk Peclet number, penetration depth, Biot number (relative adsorption rate), relative desorption rate, and saturation density respectively.

The evolution of  $\rho$  now becomes:

$$\partial_t(e\rho) = Pe_{\rho}^{-1}\nabla \cdot (e\nabla\omega) - \nabla \cdot (e\mathbf{u}\rho) + Bi \ e\left(c(\rho_{\infty}-\rho)-k^{-1}\rho\right)$$

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Source of colloids at bottom of fluid domain.

- Colloids attach at bottom and move upwards
- Retraction stops first at bottom
- Asymmetric drop shape results since retraction occurs longer at top of drop

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		Derivation of model with particles	Results				
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Spinoda	Spinodal Decomposition						

Start the system without colloidal particles and allow spinodal decomposition to occur for a short time.

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Bijels	Background	Derivation of model with particles	Results	
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Stabiliza	ation of Bic	ontinuous Structure		

Add colloids, allow equilibration on interface. Left: Colloids, Right: No colloids

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Stabiliz	ation of Bi	continuous	Structure -	jamming	

Initially not enough colloids on the interface to crystallize. Interface contraction leads to jamming.

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Stabili	ration of ?	D bicontinuous structu	120	
Bijels 000	Background 0000	Derivation of model with particles	Results	

## Figure: Left: No colloids, Right: Colloids

- Colloids prevent retraction. Jam the interface.
- Surface defects form and result in interfacial buckling.

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Bijels	Background	Derivation of model with particles	Results	
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Yield st	ress I			

Solid ball moving through a multiphase fluid using diffuse domain approach.

$$\dot{\mathbf{u}}_{ball} = -\mathbf{G} + \int_{\partial \Omega_{ball}} \boldsymbol{\tau} \cdot \mathbf{n} \ ds$$

with the total stress tensor

$$\tau = -pI + \frac{1}{Re} (\nabla \mathbf{u} + \nabla \mathbf{u}^T) + \mathbf{T}_{el}$$

and gravitational force **G**.

Right: No colloids present.

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Bijels 000	Background 0000	Derivation of model with particles 0000000000	$\mathbf{Results}$	
Yield st	tress II			

moderate colloid interaction (El = 0.01)

strong colloid interaction (El = 0.002)

- ball penetrates the interface
- elastic forces hold the ball at the interface

A continuum model of colloid-stabilized systems

- interface behaves like a solid
- ball is "lying" on the interface

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Bijels 000	Background 0000	Derivation of model with particles	$\begin{array}{c} \textbf{Results} \\ \texttt{000000000} \bullet \end{array}$	
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Bijels	Background	Derivation of model with particles	Results	Summary
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Summa	ıry			

#### Summary

- model works phenomenologically
- elasticity from SPFC can be used to stabilize binary fluid mixture

#### To Do

- more colloids
- long time simulations
- microreactor
- material properties
- connect simulations to real world



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Thank you!

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Summa	ıry			

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