

# On the homogenization of a system of parabolic PDEs modeling mass transfer in heterogeneous catalysis

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# Table of contents

1. Heterogeneous Catalysis
2. Problem Formulation
3. Well-posedness
4. Homogenization
5. Future Work
6. References

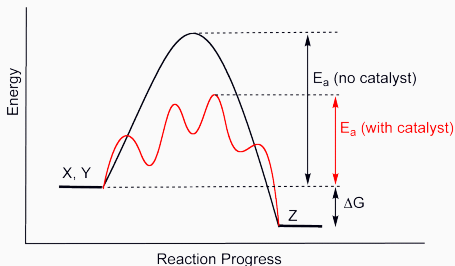
# Heterogeneous Catalysis

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# Catalysis

Hastens chemical reactions by lowering the activation energy through alternative mechanisms/pathways

- *Homogeneous*, e.g., acid-catalyzed reactions
- *Heterogeneous*, e.g., use of solid catalysts in liquid solutions



**Figure 1:** Potential energy diagram for  $X + Y \rightarrow Z$

# Heterogeneous Catalysis

- Catalyst is of a different phase than reactants or products

**Figure 2:** Model for heterogeneous catalysis

## Related literature

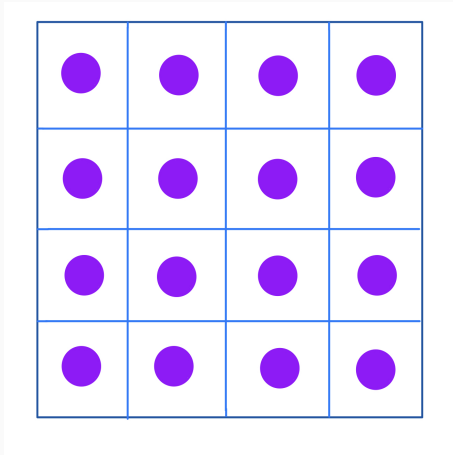
- Hornung and Jäger (1991): Stokes equations coupled with reaction-diffusion-advection-adsorption equations, reaction occurs on the surface of the catalyst
- Gahn, Neuss-Radu, Knaber (2016): reaction-diffusion systems in two-component porous media with nonlinear flux conditions
- Gahn, Neuss-Radu, Pop (2021): reaction-diffusion-advection equation in evolving microdomains

# Problem Formulation

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- Catalysts are uniform and have smooth boundary
- Catalysts are not fixed, i.e., they move together with the fluid
- Movement of fluid and catalyst is assumed to be *known* a priori
- At time  $t = 0$ , the catalysts are arranged periodically
- Moving domain is described by a diffeomorphism that assumed to be as smooth as necessary, e.g., smooth enough to justify change of variables, necessary regularity of coefficients in PDEs, etc.





**Figure 3:** Model of a reactor with catalyst particles at time  $t=0$

$$\begin{aligned}
 \partial_t v'' - D_F v'' + u'' r v'' &= 0; && \text{in } F''(t) \\
 \partial_n v'' &= 0; && \text{on } @ \\
 D_F \partial_n v'' &= D_S \partial_n w''; && \text{on } \omega''(t) \\
 D_F \partial_n v'' + \omega''(v'' - w'') &= 0; && \text{on } \omega''(t) \\
 \partial_t w'' - D_S w'' + r w'' &= 0; && \text{in } S''(t) \\
 v''(0) &= v''_{,0}; && \text{in } F''(0) \\
 w''(0) &= w''_{,0}; && \text{in } S''(0)
 \end{aligned}$$

## Fixed domain problem

The diffeomorphism between the  $(t)$  to  $(0)$ , is obtained by solving:

$$\begin{aligned} \partial_t X''(t; y) &= b''(t; X''(t; y)); & t \in (0; T) \\ X''(0; y) &= y; & y \in \Omega; \end{aligned}$$

where  $b''$  is:

- equal to the solid velocities in  $S''(t)$
- equal to  $\mathbf{0}$  outside a neighborhood of  $S''_i(t)$
- smooth and divergence-free

$$b''(t; x) := \sum_i \chi_{K_i(t)} \left( r''(t; x) \cdot h''_{i,j}(t) + M''_{i,j}(t) (x - h''_{i,j}(t)) \right)$$

Roughly,  $X''$  is

- the identity *away* from the solid catalysts
- a rigid transformation in the solid domain
- a smooth-volume preserving "*glue*" in between

**Remark**

Observe that, one can instead use the *known* velocity,  $u''$ , to construct the mapping, i.e., we solve

$$\begin{aligned} \partial_t X''(t; y) &= u''(t; X''(t; y)); & t \in (0; T) \\ X''(0; y) &= y; & y \in \Omega \end{aligned}$$

However, to guarantee that  $X''$  has the necessary regularity, requires that  $u''$  must also be regular. We found it more reasonable to assume that the solid velocities instead satisfy this.

Using the diffeomorphism, we can map the problem to a fixed domain.

$$\begin{aligned}
 @_t v'' & \operatorname{div} (A_F'' r v'') + U''^1 r v'' = 0; & (0; T) & F'' \\
 & A_F'' r v'' \cdot n = 0; & (0; T) & @ \\
 & A_F'' r v'' \cdot n = A_S'' r w'' \cdot n; & (0; T) & '' \\
 & A_F'' r v'' \cdot n + (v'' \cdot w'') = 0; & (0; T) & '' \\
 @_t w'' & \operatorname{div} (A_S'' r w'') - U''^2 r w'' + r w'' = 0; & (0; T) & S'' \\
 & v''(0) = v''_{,0}; & & \text{in } F'' \\
 & w''(0) = w''_{,0}; & & \text{in } S'';
 \end{aligned}$$

where

$$\begin{aligned}
 A_F''(t; x) & := D_F r X''^{-1}(t; x) r X''^T(t; x)_{F''}(x); \\
 A_S''(t; x) & := D_S r X''^{-1}(t; x) r X''^T(t; x)_{S''}(x) \\
 U''^1 & := (r X'')^{-1}(U'' \cdot X'' \cdot @_t X'') \\
 U''^2 & := (r X'')^{-1} @_t X''
 \end{aligned}$$

We say that  $(v''; w'')$  are weak solutions to the fixed domain problem if, for every test function  $(v'; w')$ , we have

$$\begin{aligned}
 & \int_{T^0}^T \int_{\Gamma''} @_t v'' + U''^1 r v'' v' + \int_{T^0}^T \int_{S''} @_t w'' - U''^2 r w'' \\
 & + \int_{T^0}^T \int_{\Gamma''} A_F'' r v'' r' + \int_{T^0}^T \int_{S''} A_S'' r w'' r + \int_{T^0}^T \int_{S''} r w'' \\
 & = \int_{T^0}^T \int_{\Gamma''} (w'' - v'') (v' - w') ;
 \end{aligned}$$

and  $v''(0) = v''_{;0}$  and  $v''(0) = v''_{;0}$ .

We have the following result:

### **Proposition**

*Let  $(v''; w'')$  be the weak solutions of the fixed domain problem. Then if  $X''$  has sufficient regularity, the functions  $v'' := v'' \chi''$  and  $w'' := w'' \chi''$  are solutions to our problem in the noncylindrical domain.*

### **Remark**

Note that it is important that the time derivatives of the solutions are in  $L^2_x$  rather than in the dual of a Sobolev space. This allows us to do a straightforward change of variables between the fixed and moving domains.

# Well-posedness

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To establish existence, we construct approximate solutions by solving successively a sequence of steady-state problems.

Indeed, we let  $N \geq N$  and  $k := \frac{T}{N}$ . We set  $v''^0 := v''_{\cdot,0}$  and  $w''^0 := w''_{\cdot,0}$ .

We then solve:

$$\begin{aligned} \frac{v''^m}{k} - \frac{v''^{m-1}}{k} \operatorname{div} (A_F'';{}^m r v''^m) + U''^{1;m} r v''^m &= 0; && \text{in } F'' \\ A_F'';{}^m r v''^m n &= 0; && \text{on } @ \\ A_F'';{}^m r v''^m n &= A_S'';{}^m r w''^m n; && \text{on } '' \\ A_F'';{}^m r v''^m n + '' (v''^m - w''^m) &= 0; && \text{on } '' \\ \frac{w''^m}{k} - \frac{w''^{m-1}}{k} \operatorname{div} (A_S'' r w''^m) - U''^{2;m} r w''^m + r w''^m &= 0; && \text{in } S''; \end{aligned}$$

where

$$A_F'';{}^m(x) := A_F''(mk; x); \quad A_S'';{}^m(x) := A_S''(mk; x);$$

and

$$U''^{i;m} := \frac{1}{k} \int_{(m-1)k}^{mk} U''^i dt; \quad i = 1; 2;$$

The approximate solutions are then defined as:

$$v_{n;k}^n(t; x) := \sum_{m=1}^N v_{n;k}^m(x) [(m-1)k; mk](t)$$

$$w_{n;k}^n(t; x) := \sum_{m=1}^N w_{n;k}^m(x) [(m-1)k; mk](t)$$

$$v_{n;k}^n(t; x) := \sum_{m=1}^N v_{n;k}^{m-1}(x) + \frac{v_{n;k}^m(x) - v_{n;k}^{m-1}(x)}{k} (t - mk) [(m-1)k; mk](t)$$

$$w_{n;k}^n(t; x) := \sum_{m=1}^N w_{n;k}^{m-1}(x) + \frac{w_{n;k}^m(x) - w_{n;k}^{m-1}(x)}{k} (t - mk) [(m-1)k; mk](t)$$

From estimates on the approximate solutions, we have that, up to a subsequence, the following convergences hold:

$$\begin{aligned}
 v_{n,k}^* &\rightharpoonup v^n; & w_k &\in L^2(0;T;H^1(F_n)) \\
 w_{n,k}^* &\rightharpoonup w^n; & w_k &\in L^2(0;T;H^1(S_n)) \\
 @v_{n,k}^* &\rightharpoonup @v^n; & w_k &\in L^2(0;T;H^1(F_n)) \\
 @w_{n,k}^* &\rightharpoonup @_t w^n; & w_k &\in L^2(0;T;H^1(S_n)) :
 \end{aligned}$$

One can then show that  $(v^n; w^n)$  are our desired solution. Indeed, we have

Theorem

There exists a unique weak solution  $(v^n; w^n)$  to the fixed domain problem.

As mentioned previously, in order to have the correspondence between fixed and moving domain solutions, we need the time derivatives to be in  $L^2_x$ . Indeed, we have shown

**Theorem**

Suppose that  $(v^n;_0; w^n;_0) \in H^1(F^n) \times H^1(S^n)$ . Then  $\partial_t v^n \in L^2(0; T; H^1(F^n))$  and  $\partial_t w^n \in L^2(0; T; H^1(F^n))$ .

**Remark**

Uniqueness and stability follow from the estimates.

# Homogenization

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# Motivation

- ^ Heterogeneous behavior can be very complex.
- ^ Is it possible if there is a simpler model that solutions tend to?

Figure 4: Illustration of fixed bed and fluidized bed reactors

## Classical example

Suppose  $A$  is a bounded  $Y$ -periodic function,  $f \in L^2(\cdot)$ . Consider,

$$\begin{aligned} \operatorname{div} (A - r u) &= f; & \text{in} \\ u &= 0; & \text{on } @ \end{aligned}$$

Its weak formulation is given by:

$$\int_{Z} A \frac{x}{r} u(x) - r'(x) dx = \int_{Z} f(x)'(x) dx;$$

for all  $v \in H_0^1(\cdot)$ .

# Classical example

We know that

$$u^* u_0 \text{ weakly in } H^1(\Omega)$$

$$A(\cdot) := A - \sum_{j \in Y} M_j(A) \text{ weakly in } L^2(\Omega)$$

However, it is not true that

$$A \text{ r } u^* M_j(A) \text{ r } u_0 \text{ weakly in } L^2(\Omega) :$$

In fact,  $u_0$  is the unique weak solution of

$$\begin{aligned} \operatorname{div}(A_0 \text{ r } u_0) &= f; & \text{in } \Omega \\ u_0 &= 0; & \text{on } \partial \Omega^- \end{aligned}$$

where  $a_0^{ij} = \sum_{k=1}^N \int_{Y_j} a^{ik} \varphi_k \varphi_j \, dy$  and  $\varphi_j$ 's are solutions to a unit cell problem.



## Two-scale convergence

Definition

Let  $\Omega$  and  $Y$  be bounded open sets in  $\mathbb{R}^n$ , and  $T > 0$ . A sequence  $\{u_\epsilon\}$  in  $L^2((0; T) \times \Omega)$  is said to two-scale converge to a limit  $u \in L^2((0; T) \times Y)$  if

$$\lim_{\epsilon \rightarrow 0} \int_0^T \int_{\Omega} u_\epsilon(t; x) \varphi(t; x; \frac{x}{\epsilon}) dx dt = \frac{1}{|Y|} \int_0^T \int_{\Omega} \int_Y u(t; x; y) \varphi(t; x; y) dy dx dt;$$

for all  $\varphi \in L^2((0; T) \times \Omega; C_{\text{per}}(Y))$ .

## Proposition

1. Every bounded sequence  $(u_\epsilon)$  in  $L^2((0; T) \times \Omega)$  has a two-scale convergent subsequence.
2. Let  $(f_\epsilon)$  be a bounded sequence in  $L^2((0; T) \times \Omega); H^1(\Omega)$ . Then there exists  $u_0 \in L^2((0; T) \times \Omega); H^1(\Omega)$  and  $u_1 \in L^2((0; T) \times \Omega); H^1_{\text{per}}(Y)$  and a subsequence, still denoted by  $(u_\epsilon)$ , such that

$$u_\epsilon \rightharpoonup u_0 \quad \text{in the two-scale sense}$$

$$r_\epsilon u_\epsilon \rightharpoonup r_x u_0 + r_y u_1 \quad \text{in the two-scale sense}$$

## Two-scale convergence

Definition

Let  $\{u_\varepsilon\}$  be a sequence such that  $u_\varepsilon \in L^2((0; T) \times \Omega)$  for each  $\varepsilon > 0$ .

We say that  $u_\varepsilon$  converges in the two-scale sense on the surface to a limit  $u_0 \in L^2((0; T) \times \Omega)$  if

$$\lim_{\varepsilon \rightarrow 0} \int_0^T \int_\Omega u_\varepsilon(t; x) \varphi(t; x; \frac{x}{\varepsilon}) dS_x dt = \int_0^T \int_\Omega u_0(t; x; y) \varphi(t; x; y) dS_y dx dt;$$

for all  $\varphi \in L^2((0; T) \times \Omega; C_{per}(\cdot))$ .

## Proposition

Let  $f_\varepsilon$  be a sequence of functions such that  $f_\varepsilon \in L^2(\Omega; T)$  for each  $\varepsilon > 0$ . Suppose  $\|f_\varepsilon\|_{L^2(\Omega; T)} \leq C$  for some constant  $C > 0$ , independent of  $\varepsilon$ . Then a subsequence exists that converges in the two-scale sense on  $\Omega$ .

## Theorem

Let  $v$  be the uid solution and  $v$  be its zero extension. Then, there exist  $v^0 \in L^2(0; T; H^1(\cdot))$  and  $v^1 \in L^2((0; T) \times Y; H^1_{\text{per}}(Y))$  such that, up to a subsequence, the following holds

$$\begin{aligned}
 v &\rightharpoonup v^0 \mathbf{1}_{Y_F} && \text{in the two-scale sense} \\
 \overline{r \cdot v} &\rightharpoonup r_x v^0 + r_y v^1 && \text{in the two-scale sense} \\
 v_j &\rightarrow v^0 && \text{strongly in the two-scale sense on} \\
 \mathcal{Q}_v &\overset{*}{\rightharpoonup} \int_{Y_F} \mathcal{Q} v^0 && \text{weakly in } L^2(0; T; H^1(\cdot))
 \end{aligned}$$

## Theorem

Let  $w$  be the solid solution and  $w^0$  be its zero extension. Then, there exists  $w^0 \in L^2((0; T) \times \Omega)$  such that, up to a subsequence, the following holds

$$\begin{aligned}
 w_j &\rightharpoonup^* Y_S w^0 && \text{strongly in the two-scale sense} \\
 \overline{r w_j} &\rightharpoonup 0 && \text{in the two-scale sense} \\
 w_j &\rightarrow w^0 && \text{strongly in the two-scale sense on } \Omega \\
 @w_j &\rightharpoonup^* j Y_S j @w^0 && \text{weakly in } L^2(0; T; H^1(\cdot))
 \end{aligned}$$

# Key points

We make the assumption

$$\int_0^T \int_{\mathbb{Z}} A^{F(=S)}(t; x) A_0^{F(=S)}(t; x) \frac{x^2}{\epsilon} dx dt \neq 0; \quad \text{as } \epsilon \rightarrow 0;$$

This is crucial because two-scale convergence requires the use of special test functions.

In the classical example, periodicity and boundedness assumptions on the coefficient matrix allow us to use directly two-scale convergence to take limits.

# Key points

As a demonstration of the use of this assumption, we have

$$\begin{aligned}
 & \int_0^T \int_Z A_n^F(t; x) r_{v^n}(t; x) r_{(v^n)'(x)}(t) dx dt \\
 = & \int_0^T \int_Z \overline{r_{v^n}} A_0^F(t; x; \frac{x}{n}) r_{(v^n)'(x)}(t) \gamma_F \frac{x}{n} dx dt \\
 & + \int_0^T \int_Z \overline{r_{v^n}} A_n^F(t; x) A_0^F(t; x; \frac{x}{n}) r_{(v^n)'(x)}(t) \gamma_F \frac{x}{n} dx dt \\
 ! & \int_0^T \int_Z \int_{Y_F} A_0^F(t; x; y) r_{x v^0}(t; x) + r_{y v^1}(t; x; y) \\
 & r_{(v^n)'(x)} + r_{(v^n)'}^1(x; y) (t) dy dx dt:
 \end{aligned}$$

nfr



Another key point is, because  $Y_\varepsilon$  is compactly contained in  $Y$ , one can show that

$$\overline{w^\varepsilon} \rightharpoonup 0 \quad \text{in the two-scale sense}$$

This, then leads us to conclude that the limit function  $w^0$  solves an ODE.

# Key points

We summarize these results, together with the results for the fluid solution in the following theorem:

Theorem

$v^0$ ,  $v^1$ , and  $w^0$  are the the unique weak solutions of

$$\begin{aligned} \operatorname{div}_y A_F^0(t; x; y) - r_x v^0(t; x) + r_y v^1(t; x; y) &= 0; \quad \text{in } (0; T) \quad Y \\ \int_{Y_F} \operatorname{div}_x A_F^0(t; x; y) - r_x v^0(t; x) + r_y v^1(t; x; y) \, dy & \\ &= \int v^0(t; x) - w^0(t; x) \quad \text{in } (0; T) \\ \operatorname{div}_x w^0 + r w^0(t; x) &= \int_{Y_S} w^0(t; x) - v^0(t; x) \quad \text{in } (0; T) \end{aligned}$$

We also have a corrector result.

Theorem

The following holds:

$$\begin{aligned}
 & \int_0^T \int_Z |jv^n - v_0|^2 + \int_0^T \int_Z |jw^n - w_0|^2 \\
 & + \int_0^T \int_Z |r v^n(t; x) - r v_0(t; x) - r_y v^1(t; x; \frac{x}{\epsilon})|^2 \\
 & \leq C \epsilon^2
 \end{aligned}$$

- ^ Note that the Sobolev compactness theorem does not hold for  $H^1(\cdot)$  since they are not in  $H^1(\cdot)$ .
- ^ Alternatives:
  - ^ Sobolev extensions (Gahn, Neuss-Radu, Knaber 2016), (Cioranescu, Saint Jean Paulin 1979)
  - ^ Extensions of the Rellich theorem in perforated domains (Allaire, Murat 1993)
- ^ In our result, we used the fact that  $(v_\epsilon; w_\epsilon)$  are solutions to a PDE to give us the strong convergence.

error = products of two-scale convergent sequences  
 terms that go to zero  
 + terms that are asymptotically nonpositive

# Examples

We consider the case when the solid velocities satisfy  $\|v\|_{C^1} \leq k_1$  for some  $k_1 > 1$ .

In this case, one can show that  $\|X^n\|_{C^1} \leq k_1$  and  $\|X^n - X^{n-1}\|_{C^1} \leq k_1^{-1}$ .

Thus,

$$X^n(t; y) = e^{\int_0^t b^n(s; X^{n-1}(s; y)) ds}.$$

And hence,

$$\|X^n\|_{C^1} \leq k_1; \quad \text{in } L^1((0; T)) :$$

.

The limit problem then reads as

$$\begin{aligned}
 \operatorname{div}_y \left( r_x v^0(t; x) + r_y v^1(t; x; y) \right) &= 0; \quad \text{in } (0; T) \quad Y_F \\
 \int_{Y_F} \operatorname{div}_x \left( D_F r_x v^0(t; x) + r_y v^1(t; x; y) \right) dy & \\
 &= \int \int v^0(t; x) \quad w^0(t; x) \quad \text{in } (0; T) \\
 \operatorname{div}_x \left( r_x w^0(t; x) \right) &= \int \int_{Y_S} w^0(t; x) \quad v^0(t; x) \quad \text{in } (0; T)
 \end{aligned}$$

We consider the case a similar case as previously but now with  $\mathbb{H}^1$  and the solid velocities are assumed to be periodic in space, i.e., the motion is the same for each cell but are not necessarily periodic in time.

In this case, one can show that

$$b_n(t; x) = b\left(t; \frac{x}{n}\right)$$

$$X_n(t; x) = X\left(t; \frac{x}{n}\right);$$

where  $b$  is the extension of the solid velocity in the unit cell to the whole cell and  $X$  is the diffeomorphism obtained from  $b$ .

So that the coefficient matrices satisfy

$$A_F^0(t; x) = A_F^0 \left( t; \frac{x}{\|x\|} \right) := D_F 1_{Y_F} \frac{x}{\|x\|} (r(X))^T \left( t; \frac{x}{\|x\|} (r(X))^{-1} t; \frac{x}{\|x\|} \right)$$

$$A_S^0(t; x) = A_S^0 \left( t; \frac{x}{\|x\|} \right) := D_S 1_{Y_S} \frac{x}{\|x\|} (r(X))^T \left( t; \frac{x}{\|x\|} (r(X))^{-1} t; \frac{x}{\|x\|} \right) :$$

. Here, the limit problem reads as

$$\operatorname{div}_y A_F^0(t; y) r_x v^0(t; x) + r_y v^1(t; x; y) = 0; \quad \text{in } (0; T) \quad Y_F$$

$$j_{Y_F} \int_{Y_F} \operatorname{div}_x A_F^0(t; y) r_x v^0(t; x) + r_y v^1(t; x; y) dy$$

$$= j \int v^0(t; x) w^0(t; x) \quad \text{in } (0; T)$$

$$\int_{Y_S} w^0 + r w^0(t; x) = \frac{j}{j_{Y_S}} w^0(t; x) v^0(t; x) \quad \text{in } (0; T) :$$

Note that  $A_F^0$  is not the identity matrix since  $X$  is not an orthogonal matrix nor the identity matrix.








## Future Work

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**Figure 5:** Model for heterogeneous catalysis

## References

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