

Turbulent Flow and Dispersion of Inertial Particles in a Confined Jet Issued by a Long Cylindrical Pipe

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Abstract In this work we examine first the flow field of a confined jet produced by a 1
turbulent flow in a long cylindrical pipe issuing in an abrupt angle diffuser. Second, 2
we examine the dispersion of heavy micro-particles entrained by the turbulent flow. 3
Specifically, we examine how the particle dispersion field evolves in the multiscale 4
flow generated by the interactions between the large-scale structures, which are 5
geometry dependent, with the smaller turbulent scales issued by the pipe which are 6
advected downstream. We use Large-Eddy-Simulation (LES) for the flow field and 7
Lagrangian tracking for particle dispersion. The complex shape of the domain is 8
modelled using the immersed-boundaries method. Fully developed turbulence inlet 9
conditions are derived from an independent LES of a spatially periodic cylindrical 10
pipe flow. The flow field is analyzed in terms of local velocity signals to determine spa- 11
tial coherence and decay rate of the coherent K–H vortices and to make quantitative 12
comparisons with experimental data on free jets. Particle dispersion is analyzed in 13
terms of statistical quantities and also with reference to the dynamics of the coherent 14
structures. Results show that the particle dynamics is initially dominated by the 15
Kelvin–Helmholtz (K–H) rolls which form at the expansion and only eventually by 16
the advected smaller turbulence scales. 17

Keywords Turbulent flow · Dispersion · Inertial particles

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19 1 Introduction

20 The dispersion of inertial particles in a cylindrical diffuser is an issue present in
21 a number of technological applications. In most of the applications, the crucial
22 parameter is often the degree of interphase mixing achieved downstream the diffuser.
23 The behavior of the particle-flow system is complex and characterized by a number
24 of different spatial and temporal scales mutually interacting and contributing to the
25 particle dispersion. Examples of a recent application to dispersed reacting flow are
26 referenced in [1].

27 Particle distribution in pipes and channels is dominated by local interactions with
28 wall turbulence which induce local segregation [2–4] and in turn stable distribution
29 patterns with a large concentration of particles flowing near the walls following the
30 elongated streaks [5]. If a wide angle diffuser is present along the pipe, a strong
31 change in the nature of the turbulence field is expected, with corresponding strong
32 modifications for particle distribution and dispersion. Large-scale coherent structures
33 produced by the Kelvin-Helmholtz instability (rings) interact in a three-dimensional
34 fashion with the turbulence structures issuing from the pipe; particle distribution
35 is therefore determined by the interactions between large-scale structures and the
36 smaller-scale structures typical of the pipe flow, which are advected downstream.

37 The configuration of the pipe and diffuser can be considered a combination of
38 known fluid dynamics canonic cases such as a long pipe, a round jet and a backward-
39 facing step. A combination of the vortical structures observed in these cases can be
40 expected to control the dispersion of particles. These structures include (i) the small
41 turbulence scales issuing from the long pipe and (ii) the large scale structures gen-
42 erated by the presence of the abrupt diffuser and produced by primary instabilities
43 of the shear layer. It is not clear how these different scale structures interact in this
44 specific flow configuration and whether their interaction can eventually trigger the
45 formation of a three-dimensional, incoherent vorticity field downstream the diffuser
46 which may play a significant role in particle dispersion. The practical motivation
47 for this work is thus the necessity to understand and model the physics of particle
48 dispersion in multiphase confined jets. Even though this configuration is rather
49 common to many industrial applications, there are few detailed simulations of the
50 turbulent jet issuing from a cylindrical pipe in a larger pipe. In practice, industrial cases
51 are computed with coarse-grained methods (RANS and averaged diffusion-type
52 Eulerian descriptions) used with scarce possibility of benchmark or error evaluation
53 and without a thorough understanding of the effect produced by some specific
54 modelling assumptions (for instance, the inlet boundary conditions and the extent
55 of the computational domain) on the results produced by the numerical simulation.

56 In a previous work [6] we examined the flow field in a large angle diffuser, and we
57 considered the response of different size particles to the three dimensional structures
58 generated by a jet evolving in a confined domain. However, that preliminary work
59 had two main computational limits: the first was the length of the computational
60 domain which was insufficient to develop complex three-dimensional instabilities.
61 The second limitation was the inlet boundary condition: the inlet flow was analyti-
62 cally prescribed without taking into account the near-wall turbulence structures of
63 the preceding turbulent pipe.

64 In this work, our object is first to characterize the influence of inlet turbulence on
65 particle dispersion. Second, we want to give physical insights to model the influence

of non-isotropic structures dominating particle dispersion. Finally, we wish to build 66
 a benchmark for the simulation of multiphase confined jets to be used for the 67
 validation of current commercial code applications and models. 68

In Fig. 1 it is possible to compare the numerical approach adopted for the previous 69
 and for the current work. The dashed line indicates the extent of the domain used 70
 in our previous work. One of the main results of that work was the description of 71
 the radial dispersion mechanism for small particles. This mechanism depends on 72
 the secondary structures formed by the instability occurring in the Kelvin-Helmholtz 73
 rolls. In that work, however, due to the limited extent of the computational domain 74
 downstream the diffuser accommodating only for three Kelvin-Helmholtz rolls, it 75
 was not possible to examine in detail the interactions of two consecutive Kelvin- 76
 Helmholtz rolls and their effect on particle transport and dispersion. These phe- 77
 nomena can be now observed, being the streamwise length of the domain after 78
 the expansion more than twice longer than in the previous investigation. A second 79

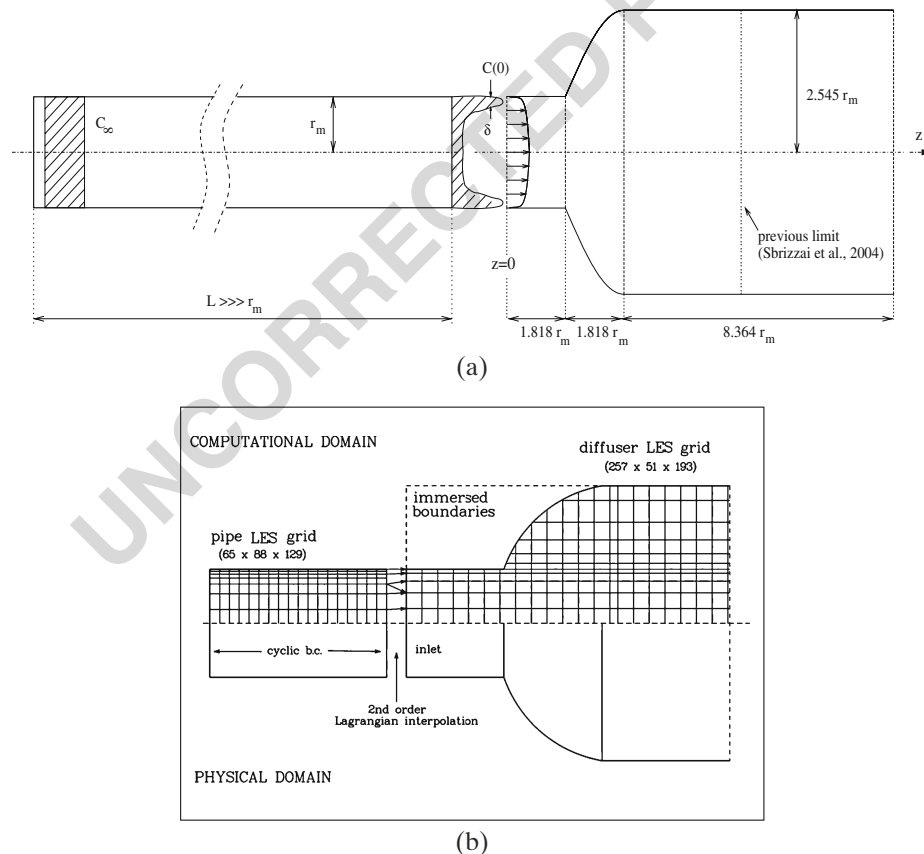


Fig. 1 **a** Dimensions and shape of the computational domain used for the Large-Eddy Simulation of the diffuser; inlet velocity profile and the initial particle radial concentration distribution $C(0)$ are schematically shown. **b** Schematics of the pipe-diffuser grid coupling; a different grid is used for DNS and for LES calculations, thus requiring a second-order Lagrangian interpolation

80 major main investigation is pursued in this study, which concerns the influence of the
81 initial turbulence conditions on the evolution of the flow structures and on particle
82 dispersion. Our aim is to simulate a jet issued from a long pipe in which turbulence
83 has had enough time to fully develop. A complete solution of the entire flow (long
84 pipe and diffuser) would be hardly feasible from a computational viewpoint owing
85 to the large spatial dimensions of the system. To circumvent this problem, several
86 techniques for mimicking inlet turbulence have been proposed in the literature,
87 ranging from exploiting random perturbation [7], to the case of an independent direct
88 numerical simulation (DNS) of the upward stretch of the pipe. To the best of our
89 knowledge, the last technique has been successfully used by Akselvoll and Moin
90 [8] in confined, coannular round jets and by Na and Moin [9] in a backward facing
91 step exploiting inlet profiles calculated by an independent pipe/channel periodic flow
92 simulation. We decided to follow Na and Moin [9] and we took “slices” from an
93 independent large-eddy-simulation (LES) of a turbulent pipe flow to represent the
94 inlet conditions for the diffuser. Compared to our previous work, we can thus (i)
95 investigate flow structures in the surroundings of the jet core issued from a fully-
96 turbulent pipe; (ii) investigate the flow evolution many diameters downstream of the
97 expansion where the interaction between the large-scale structures occurs; (iii) study
98 the behavior of inertial particles of several diameters dispersed in such flow field.

99 The jet flow can be roughly divided into two regions, a *transitional* and a *turbulent*
100 region whose features can be summarized as follows: the transitional region [10]
101 is characterized by a specific sequence of large structures that, although becoming
102 progressively irregular, maintain their initial “identity” (i.e. they do not interact with
103 other structures). This region corresponds to that investigated by Sbrizzai et al. [6].
104 Farther downstream, the interaction between the transitional structures produces
105 a fully three-dimensional vorticity field [10], indicating the presence of differently
106 oriented vortices spanning a wide range of spatial and temporal scales.

107 As described in Sbrizzai et al. [6], both coherent and non-coherent structures
108 are generated by different kinds of instability originating within the shear layer
109 of the jet. In particular a Kelvin–Helmholtz instability occurs about one inlet-
110 pipe diameter downstream of the separation point producing the vortex rings. The
111 primary Kelvin–Helmholtz instability [10–13] is followed by a secondary instability
112 which is responsible for outward directed radial fluid bursts observed in between
113 contiguous vortex rings. Simultaneously, spatially-periodic, quasi streamwise vortex
114 pairs (rib–vortices) are formed on both sides of each burst. Owing to the intense
115 strain rate, rib–vortices are stretched along the *diverging separatrix* of the rings [13]
116 thus reducing the diameter of the former and increasing their lifetime.

117 In the downstream part of the transitional region, due to different advection
118 velocity, vortex rings undergo a pairing process during which they engulf rib–vortices
119 and produce smaller scale three–dimensional vortices eventually degenerating to
120 turbulence.

121 To reproduce accurately the described flow features, it is necessary to resolve
122 explicitly both the large-scale coherent structures and the smaller vortices within
123 the eddies and to resource to modelling only for the finer and more homogeneous
124 structures. To this purpose, we used the Large-Eddy simulation code developed by
125 Verzicco and Orlandi [14], which we already used in our previous work [6].

126 The behavior of inertial micro-particles is then investigated using a Lagrangian
127 tracking algorithm. In this work, particles are very small but heavy. Their diameter

is smaller than any relevant flow scale and they respond to the flow field via their inertia, which is usually scaled by the characteristic time required to attain a steady state after a perturbation. We remark that the response to the flow structures varies according to the particle-to-structure timescale ratio (Stokes number, St).

At present, there is no simulation available from the literature of dispersed flow after an abrupt expansion which can be used as a reference benchmark to test model and CFD results. We believe that the present simulation may represent a significant step in this direction. We underline here that also experiments to assess dispersed flow simulations are not only rare but also include one specific problem associated with the knowledge of inlet conditions, which are usually hard to specify experimentally, thus inducing an extra source of uncertainty for benchmarking numerical simulations [15]. With this paper, we are trying to fulfill the demand for quantitative and reproducible accurate data in the simplest framework for multiphase flow modelling and yet capturing all the essential qualitative physics. Furthermore, observations on the evolution of the unsteady structures of the flow allowed us to understand how interactions among the large-scale vortices produced by primary instabilities of the shear layer eventually lead to the formation of a three-dimensional, incoherent vorticity field which plays a significant role in particle dispersion.

The work is organized as follows: initially the computational methodology is described for the flow field and particle dispersion. The results are then presented and discussed by instantaneous flow visualization and statistical indicators. Conclusions are finally given along with possible future developments.

2 Methodology

For the purposes of the present work, which was initially inspired to an exhaust gas pipe for automotive engines, the simulated fluid is air at 600 K with density $\rho = 0.965 \text{ kg/m}^3$ and kinematic viscosity $\nu = 1.57 \cdot 10^{-5} \text{ m}^2/\text{s}$. The typical bulk velocity is $U_b = 5.0 \text{ m/s}$, corresponding to a Reynolds number of:

$$Re = \frac{2r_m \cdot U_b}{\nu} = 17516, \tag{1}$$

where $r_m = 0.0275 \text{ m}$ is the radius of the inlet section. In this paper, all length and velocity scales are made dimensionless by r_m and U_b , respectively. The reference time scale can also be computed from r_m and U_b as:

$$\tau = \frac{r_m}{U_b} = 5.5 \cdot 10^{-3} \text{ s}. \tag{2}$$

The simulated physical domain is sketched in Fig. 1a, where a large opening angle diffuser placed at the end of a long pipe is shown. Specifically, two separate computational domains are used to perform two different simulations: (i) an upstream, periodic pipe, necessary to provide a fully-developed turbulent flow, and (ii) the diffuser, coupled to a suitably long portion of the downstream pipe. In both cases, the geometry is axisymmetric with respect to the axial coordinate, z . The frame of reference is cylindrical with r and θ the radial and azimuthal coordinates, respectively.

167 The flow in both the inlet pipe (left in Fig. 1a) and in the diffuser (right in Fig. 1a)
168 are reproduced by Large-Eddy Simulation (LES). As shown in Fig. 1, the diffuser is
169 preceded by a short portion of the inlet pipe; this is required to allow the adjustment
170 of possible perturbations introduced by the interpolation of the periodic turbulent
171 pipe simulation at the inflow section of the diffuser. This inlet pipe is also used
172 to account for the two-way coupling between the pipe and diffuser flows which
173 is produced by the elliptic nature of the Navier–Stokes equations. As shown by
174 Ovchinnikov et al. [16] however, this last factor has only a marginal effect on the
175 downstream flow and the present procedure gives satisfactory results.

176 The dimensions of the domain are shown in Fig. 1a; the length of the diffuser
177 is $1.818 r_m$, the radius of the downstream pipe is $R = 2.545 r_m$ and its length is
178 $L = 8.364 r_m$ (that is more than twice the length we used previously [6] which was
179 $3.636 r_m$). We conventionally chose the origin of the streamwise axis z at the center
180 of the inflow section of the diffuser computational domain.

181 2.1 Large Eddy simulation of the pipe

182 To obtain a fully-developed turbulent flow to be *fed* at the diffuser inlet, we
183 performed a Large Eddy Simulation (LES) of a periodic pipe at $Re = 17\,516$. For this
184 simulation, the code by Orlandi and Fatica [17] was used. This code has been used
185 and validated in a previous work [3]. The only relevant change with respect to the
186 original code is the implementation of a sub-grid-scale dynamic Smagorinsky model
187 for the LES; the software is essentially the same as that used for the subsequent
188 diffuser where further details on the LES procedure are given. The calculation of a
189 fully-developed pipe flow would require a very long computational domain (of the
190 order of hundreds of pipe diameters); this condition is computationally unfeasible
191 and as a surrogate streamwise periodic boundary conditions are applied on a pipe
192 section longer than the flow correlation length. Specifically, a 10 diameters long pipe
193 was used, and calculations were carried out on a cylindrical grid (shown in Fig. 1a)
194 with $65 \times 88 \times 129$ nodes in the azimuthal, radial and axial directions, respectively,
195 for a time long enough to ensure converged statistics of the first and second order
196 moments of the flow. Other boundary conditions are no-slip and no-cross boundary
197 conditions applied at pipe walls for the velocity. Grid stretching is applied in the wall
198 layer to capture the wall turbulence structures.

199 Figure 2 shows statistical quantities obtained from the pipe LES, made dimen-
200 sionless by the friction velocity calculated as: $u_w = \sqrt{\tau_w/\rho}$, in which τ_w is the average
201 shear stress at the wall and ρ is the fluid density. Specifically, Fig. 2a shows the
202 average axial velocity profile, whereas Fig. 2b, c and d show the Root Mean Square
203 (RMS) of the axial, radial and azimuthal velocity fluctuations, respectively. The
204 time-average profile of Fig. 2a is compared with the Prandtl theoretical turbulent
205 profile (the two dashed lines represent the viscous sublayer and the inertial sublayer,
206 respectively). In all figures, the radial distance from the wall ($r_m - r$) is made
207 dimensionless by the wall length unit: $l_w = \nu/u_w$. The results of Fig. 2 have been
208 obtained at $Re_\tau = 470$ and data at the same Reynolds number are not available for a
209 comparison. Nevertheless in [18] similar cases are computed and the results compare
210 well for the rms statistics of the three velocity components either for the peak values
211 and for their spatial positions.

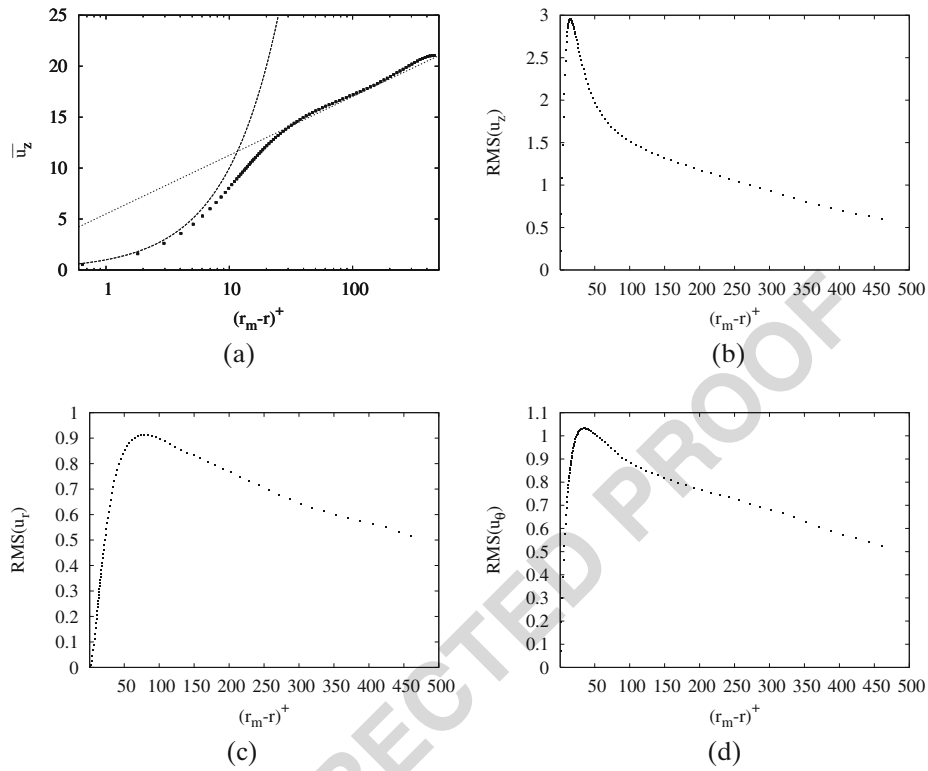


Fig. 2 Velocity statistics of the inlet conditions. Average axial velocity is shown in **a**, axial, radial and azimuthal velocity RMS are respectively shown in **b**, **c** and **d**. Scales are made dimensionless in wall units

The instantaneous velocity field calculated for the pipe over a long time period 212 was stored to be used as input for the confined jet diffuser geometry. 213

2.2 Large-Eddy simulation of the confined jet 214

To solve for the three-dimensional Navier-Stokes equations in the computational 215 domain sketched in Fig. 1a, the Large-Eddy Simulation (LES) code developed by 216 Verzicco et al. [19] and by Orlandi and Fatica [17] (see also [20] for a thorough expla- 217 nation of the method) and previously used [6] is employed. The LES code, provides 218 a second-order accurate finite-difference discretisation in cylindrical coordinates for 219 the spatial derivatives. The coordinates are indicated by θ , r and z in the azimuthal, 220 radial and axial directions, respectively, and the computational grid has $257 (N_\theta) \times$ 221 $51 (N_r) \times 193 (N_z)$ nodes, as reported in Fig. 1b. The purpose of this figure is 222 descriptive and only a small sample of the mesh is shown to compare the resolution 223 of the long pipe and the diffuser. We report here some details regarding the grid. 224 The grid spacing is uniform in the θ direction, with $\Delta\theta = 2\pi/(N_\theta - 1)$. In the jet 225 shear layer this corresponds to approximately a spacing of $0.089r_m$. In the jet shear 226 layer the grid spacing is minimum along r and corresponds to $\Delta r_{min} = 0.0266r_m$. In 227

228 the axial coordinate, z , the grid spacing is uniform along and equal to $L_z/(N_z - 1)$,
229 corresponding to $\Delta z = 0.02625r_m$.

230 Time-advancement is based on a 3rd order low-storage Runge-Kutta (RK)
231 scheme for the nonlinear terms in combination with a Crank-Nicholson for the
232 viscous terms. The pressure-velocity coupling is handled by a fractional-step method
233 [21, 22] that ensures incompressibility at each sub-step of the RK scheme. To model
234 the sub-grid scales (SGS), not explicitly resolved by the grid, the SGS dynamic
235 model developed by Germano et al. [23] was used. The dynamically computed
236 constant of the Smagorinsky model is averaged in the azimuthal direction since it
237 is a homogeneous direction for this flow. Negative values of the turbulent viscosity
238 are allowed up to the limit of zero total viscosity (molecular plus turbulent, $\nu_T + \nu$);
239 more negative values of ν_T are therefore clipped to $-\nu$. The radial grid is stretched
240 to cluster the nodes in the shear layer where higher velocity gradients are expected
241 and most of the smaller structures are formed. To achieve acceptable azimuthal
242 resolution at the outer radial surface, the number of nodes in θ is relatively high (257
243 points) and in cylindrical coordinates the azimuthal resolution around the centerline
244 becomes over-refined, as noted by Akselvoll and Moin [8]. This is not an issue in the
245 present numerical procedure since the nonlinear terms in the azimuthal direction are
246 treated implicitly and the azimuthal over-resolution does not influence the stability
247 of the scheme; details on the changes needed by the scheme to implement the implicit
248 time integration of the azimuthal derivative convective terms are given in [8] from
249 which the present method has been derived.

250 Since the code solves the Navier-Stokes equations in a cylindrical domain – i.e.
251 with the same radial extent over all z values – to model the walls of the diffuser and
252 of the upstream pipe, the immersed-boundaries approach [24] is employed to set the
253 velocity field to zero in all grid points which lie outside the walls, as shown in Fig. 1b.

254 Inlet boundary conditions for the diffuser are provided by the complementary
255 turbulent pipe simulation. The coupling of the two simulations must handle the
256 different grid size and time steps of the computations; this coupling was obtained
257 by a second-order Lagrangian spatial interpolation of the velocity components and
258 by a storage in time of r - θ planes of the pipe flow that were successively interpolated
259 at the time required by the jet LES.

260 At the outlet, the convective conditions are used:

$$\frac{\partial u_z}{\partial t} + U_c \frac{\partial u_z}{\partial z} = 0, \quad (3)$$

261 thus ensuring that unsteady structures are advected by the mean flow outside the
262 computational domain without reflections [9, 25, 26].

263 2.3 Lagrangian tracking

264 To track the particle dynamics we used a Lagrangian approach in which we follow
265 the trajectory of each particle by integrating in time the Basset-Boussinesq-Oseen
266 equation of motion [27].

267 As mentioned, the problem under study is a complex amalgama of several
268 prototypical flows (shear layer, reattachment flow in a sudden expansion, turbulent
269 channel flow) all of which are well-known and studied independently. To the best
270 of our knowledge, this research is the first attempt to elucidate the physics of the
271 influence of such complex turbulent field on particle dispersion and to provide a

quantitative database onto which simplified models (and RANS) could be calibrated. 272
 Therefore, we decided to run the simulation of particle dispersion under controlled 273
 conditions, minimizing the possible effect of modelling on results. The assumptions 274
 for particle modelling are: (i) all particles are non-interacting, non-deformable solid 275
 spheres; (ii) particle density is large compared to fluid density; (iii) the effect of the 276
 particles on the flow is neglected (the particle-to-fluid mass loading ratio being of the 277
 order of 10^{-5}); (iv) virtual mass, pressure gradient and Basset forces are neglected. 278

According to many previous works [1, 28, 29], the study of the order of magnitude 279
 of the forces acting on particles based on the equation of motion derived by Maxey 280
 and Riley [30] reveals that the drag force is $O(St^{-1})$, the virtual mass and the 281
 pressure gradient are $O((\rho/\rho_p)^1)$ and the Basset force is $O((\rho/\rho_p)^{1/2})$, where ρ and 282
 ρ_p are fluid density and particle density respectively. In our work, $\rho_p = 10^3 \text{ kg/m}^3$ so 283
 that $\rho/\rho_p \simeq O(10^{-3})$. As shown by Chung and Troutt [28], the interaction between 284
 dispersed particles and vortical structures is also strongly dependent on the ratio of 285
 particle response time, τ_p , to the characteristic timescale of the structures encountered 286
 in the flow, τ_f . This ratio is commonly referred to as the Stokes number: The 287
 interaction mechanisms between flow and particles are such that a particle responds 288
 to flow structures having τ_f larger than or equal to their characteristic time, i.e. for 289
 $St \leq 1$, whereas particles tend to “cut across” the structures when $St > 1$ [4]. The 290
 Stokes number is defined as: 291

$$St = \frac{\tau_p}{\tau_f} \quad , \quad (4)$$

where $\tau_p = (\rho_p d_p^2)/(18\mu)$ is the particle response time, in which d_p is particle 292
 diameter. In this work, we chose the fluid timescale as defined in Eq. 2 and the 293
 corresponding values of the Stokes numbers are reported in Table 1. 294

Under the abovementioned assumptions, the Basset-Boussinesq-Oseen equation 295
 reduces to a balance of Stokes drag and inertia: 296

$$\frac{dv_i}{dt} = \alpha \{u_i [x_j(t), t] - v_i(t)\} \quad , \quad (5)$$

where $x_j(t)$ and $v_i(t)$ are the j -th and i -th components of particle position and 297
 velocity respectively. Similarly, u_j is the j -th component of fluid velocity in the particle 298
 position. The parameter α is the inverse of particle response time, defined as: 299

$$\alpha = \frac{1}{\tau_p} \left(1 + 0.15 Re_p^{0.687} \right) \quad , \quad (6)$$

Table 1 Particle size and corresponding Stokes numbers

Particle diameter, d_p	Stokes number, St	
10 μm	$6.67 \cdot 10^{-2}$	t1.1
20 μm	$2.68 \cdot 10^{-1}$	t1.2
50 μm	1.667	t1.3
		t1.4
		t1.5

300 which includes the non-linear drag correction, and it is calculated considering the
301 drag coefficient given by the formula [31]:

$$C_D = \frac{24}{Re_p} \left(1 + 0.15 Re_p^{0.687} \right) \quad , \quad (7)$$

302 where the particle Reynolds number is:

$$Re_p = \frac{|\vec{u} - \vec{v}| d_p}{\nu} \quad . \quad (8)$$

303 Given the abovementioned reasons, we believe that, for the specific flow systems
304 examined here, the neglected terms either have a limited effect, or may induce a non
305 realistic effect on particle motion.

306 As reported in previous works [33, 34], in LES-based Eulerian–Lagrangian simu-
307 lations of particle dispersion a subgrid error is introduced in the particle equation
308 since only the filtered fluid velocity is available. This approximation adds to the
309 modeling error which is intrinsic to the SGS modeling for the fluid phase. Considering
310 that there are still several open issues on how to model the influence of the filtered
311 scales on particle motion [35, 37, 38], we felt that adding an SGS model for particles
312 was not necessary for the current work, the focus of which is on the influence of the
313 initial jet conditions.

314 We examined the two-way coupling issue with a similar approach. In this work,
315 the dispersed fraction can be considered dilute in an average sense, and yet local
316 accumulation can lead to regions where this approximation can break down. We
317 are aware that initially particles have larger number concentration and that local
318 accumulation can depend on the influence of the filtered small scales [35]. However,
319 we decided to ignore the momentum coupling between the two phases for two main
320 reasons. First, the two-way coupling would add just quantitative changes for the
321 simulation parameters considered here (the two-way coupling allows to backscatter
322 energy into the flow at a flow scale which is comparable to the particle scale; yet this
323 flow scale does not match the frequency domain of the resolved part of the energy
324 spectrum, which is actually affecting particle motion). Second, the model used to
325 evaluate the two-way coupling effect would have introduced some uncertainty in the
326 results which we can not cope with at the current stage of our research.

327 A Lagrangian particle tracking routine coupled with the DNS code was developed
328 to calculate particle paths in the flow field. The routine uses a tri-linear interpolation
329 method to obtain the fluid velocity at particle position. With this velocity the
330 equations of particle motion are advanced in time using a fourth order RungeKutta
331 scheme.

332 In the present Lagrangian tracking, three different particle diameters are consid-
333 ered, i.e. $d_p = 10, 20$ and $50 \mu m$. These particles are initially randomly distributed
334 within two specific regions of the inlet pipe: (i) the *inner* swarm is in the region
335 extending from the pipe axis ($r = 0$) to 10 wall units from the pipe wall and (ii) the
336 *outer* swarm is in the region extending from 10 wall units to the wall. Both particle
337 clusters are initially located at the inflow within $z/r_m = 0$ and $z/r_m = 1$. This particle
338 distribution generates the concentration profile sketched in Fig. 1a as $C(0)$, where
339 δ is equal to 10 wall units. Each swarm (i.e. the *inner* and the *outer* one) counts
340 20 000 particles randomly dispersed and initial condition provides the velocity of
341 each particle to be equal to that of the fluid in the same position. Such distribution

was used for two reasons. First the Lagrangian particle tracking is computationally expensive and we planned to have a large number of particles in the region where structures form. The second reason accounts for the behavior of particles in a straight, turbulent pipe flow: particles tend to have higher concentrations in the viscous sublayer [2, 3]. Particles released at the jet inlet are tracked over time until they reach the outlet section of the diffuser.

Particles moving along the diffuser may eventually reach the side wall. We simulated particle-wall collisions using the perfectly elastic assumption of specular reflection (perfect elastic rebound).

In this work, we did not consider particle-to-particle collisions. This assumption may have an effect in the initial region, where particle number concentration is higher. At the diffuser inlet, the volumic particle fraction for the outer $50 \mu\text{m}$ particles (the highest concentration) amounts to $4.71 \cdot 10^{-4}$. This value is high enough to produce a significant number of interparticle collisions, yet this is true only in the entrance region which is also influenced by the initial particle position which we set artificially. Downstream the boundary-layer separation, where our investigation is focused, particle swarm is rapidly spread over the high-vorticity region of the shear layer and is also immediately disgregated in the ring-shaped particle clusters produced by the action of the vortex rings. This causes a sudden decrease of the local particle volume fraction to values which make the occurrence of interparticle collisions extremely unlikely.

3 Results

3.1 Average flow

In this section, we will analyze particle behavior in connection with the flow structures. To this aim, it is important to describe first the dynamics of the flow.

The main characteristics of the flow simulated in this work are essentially those of a jet released from a circular nozzle, generating a potential core surrounded by a high-strain region which becomes progressively thicker as the jet proceeds downstream. This high-strain region is commonly called *shear layer* and separates the high velocity core region of the jet from a surrounding outer region. Time-averaged velocity profiles are expected to exhibit, immediately downstream of the separation point, intense radial gradients which progressively weaken while moving along the axis of the jet (coordinate z) as a consequence of the growth of the shear-layer thickness. The mean velocity profiles for a turbulent round free jet from Schlichting [40] can be used for a comparison with the present results as shown in Fig. 3a. The numerical profiles (symbols), computed by averaging in time and over the azimuthal coordinate θ , show a good agreement with the free jet in the inner jet region while the two flows behave differently in the external region. This difference is not surprising considering that, on account of the mass conservation, in a confined environment the spreading of the jet can only occur by generating a backflow with negative axial velocity in the external region. In a free jet, in contrast, the fluid can be entrained from outside into the jet without producing a parasite external flow. Since the external flow is increased by the jet entrainment, the agreement between free and confined jets decreases moving in the streamwise direction, as confirmed by

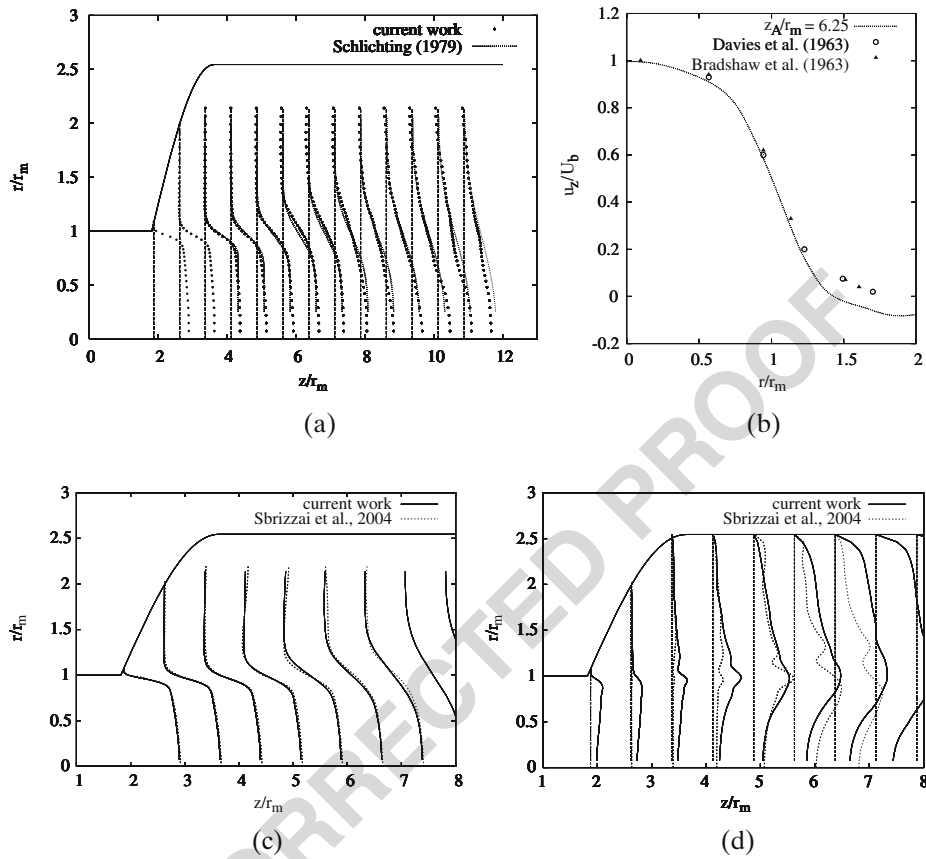


Fig. 3 Spatial evolution of the axial velocity profile (a) and comparison with experimental data on free jets at the beginning of the self-similar region (b). Comparison between time-averaged axial velocity profiles (c) and RMS of the axial velocity (d) obtained for the current work and for the case studied in Sbrizzai et al. [6]

386 Fig. 3a. A further comparison of the averaged flow field is given in Fig. 3b, where the
 387 axial velocity data of Davies et al. [41] and of Bradshaw et al. [42], obtained for free
 388 circular jets, are presented. These data refer, in both cases, to a specific distance from
 389 the nozzle, corresponding to $z/r_m \cong 6.25$ for the present configuration. As visible
 390 from Fig. 3b, a good agreement is found for the jet core corresponding to $r/r_m \cong 1.5$.
 391 Different velocity values are observed beyond $r/r_m > 1.5$, owing to the presence of
 392 the radial wall which causes the recirculation effect. These results are very similar to
 393 those obtained in our previous simulation.

394 To stress the differences between the present flow and that calculated in Sbrizzai
 395 et al. [6] we show a comparison between the time-averaged axial velocity profiles
 396 (Fig. 3c) and the RMS of the fluctuating part (RMS) of the axial velocity (Fig. 3d),
 397 obtained from the two different approaches.

398 In Fig. 3c we can notice that the time-averaged profiles are indeed very similar in
 399 the two cases. A slight difference can be observed downstream of $z/r_m \cong 5$, where

the jet fed by the turbulent pipe, calculated in the current simulation, exhibits a larger spreading, due to the dispersion produced by the upstream-advected turbulence.

The effectiveness of imposing a time-dependent fully-turbulent velocity profile upstream of the diffuser to reproduce the real conditions taking place in the diffuser is clearly evident from Fig. 3d. The RMS of the axial velocity shows that fluctuations already present in correspondence of the nozzle, only in the present case are successively spread over the whole width of the pipe, with higher values everywhere with respect to Sbrizzai et al. [6] in which significant fluctuations were observed only for $z/r_m > 3$. This denotes that structures generated locally in the shear layer are not sufficient to produce the spreading observed in such a geometry, a significant contribution being due to the upstream-generated turbulence.

3.2 Instantaneous flow features

Experimental observations on free circular jets [10] describe how instabilities of the initially straight shear layer lead to the formation of periodic annular vortices (or vortex rings) for moderately high values of the Reynolds number.

The intense velocity gradients observed in the shear layer trigger a Kelvin–Helmholtz instability which produces a periodic shedding of vortices, starting approximately one diameter downstream of the separation point ($z/r_m \cong 1.818$). A first qualitative overview of the flow structures can be obtained by the vorticity isocontours of Fig. 4, where a sequence of instantaneous flow fields, taken every 3τ , shows the formation and evolution of several vortical structures generated within the shear layer. Intense vorticity round nuclei are shed from the shear layer producing a pattern of ring vortices starting from $z/r_m \cong 4$, as visible from the snapshots of Fig. 4. It is interesting to note that, in the present case, characterized by the presence of upstream-generated turbulence at the inlet, the formation of the ring vortices is observed in the same position as in Sbrizzai et al. [6], where the inlet was fed by a prescribed laminar flow. The successive evolution of the flow however is quite different, being characterized in the present case by a larger radial spreading produced by the small scale dynamics.

Let us now focus on the downstream jet region, $z/r_m \geq 6$. In this region we can observe a sudden change in the flow, involving the formation of a variety of flow structures smaller than the Kelvin–Helmholtz (K–H) billows, which rapidly spread over the whole section of the downstream pipe (i.e. up to $r/r_m \cong 2.5$ – the external wall boundary), starting at $z/r_m \cong 8$. The phenomenon responsible for this sudden change of flow structure is the pairing of the ring vortices and the successive secondary instability which occurs around $z/r_m \cong 6$. Steps of this process are visible in the sequence of Fig. 4. In the panels (a), (b) and (c), we observe a couple of ring vortices separating from the shear layer and moving in the region $4 \leq z/r_m \leq 6$. Vortex rings get progressively closer, and a pairing eventually occurs in Fig. 4d. After the merging, the structures break up into smaller scales with irregular shape, that are immediately entrained in the jet core (Fig. 4e). Once these newly formed structures are advected downstream, they spread over the whole section of the large pipe and populate the region extending from $z/r_m \cong 6$ to the outlet.

We wish to stress that the above described dynamics is strongly three-dimensional and the flow in the meridional plane is coupled with the azimuthal direction mainly

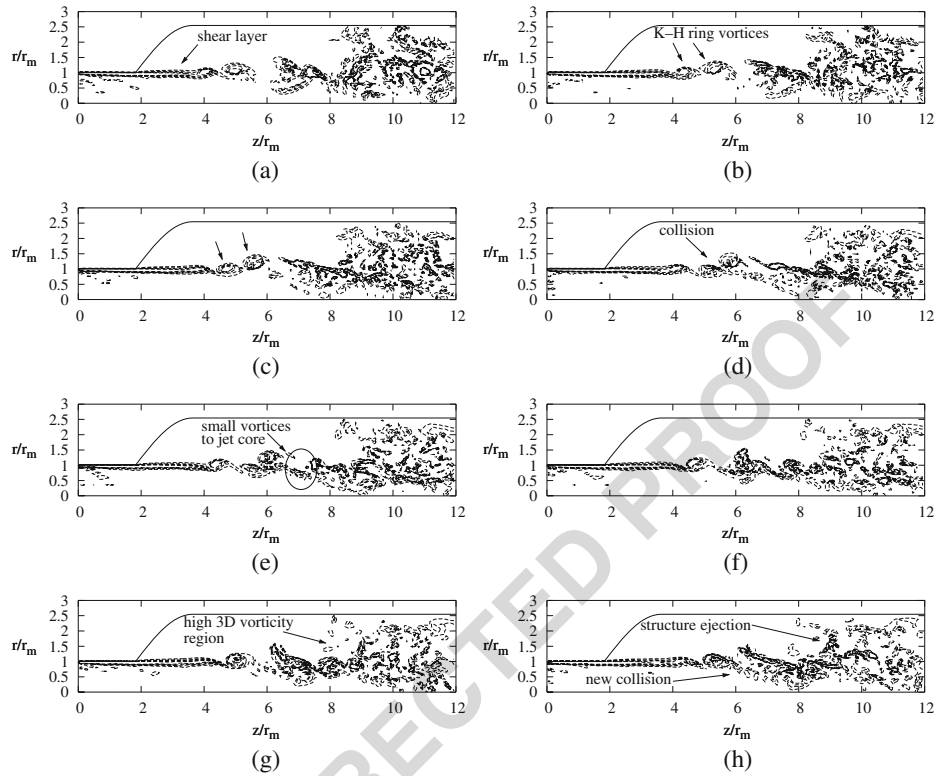


Fig. 4 Instantaneous vorticity isocontour sequence showing the pairing process occurring between subsequent Kelvin-Helmholtz vortex-rings. Snapshots are taken every 3τ , starting from an arbitrary time instant (a–h)

445 through the ring instabilities; in the next section we will briefly describe the azimuthal
 446 flow dynamics.

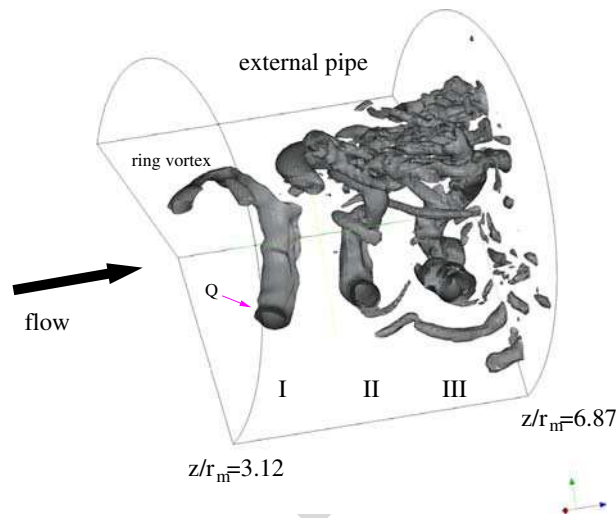
447 3.3 Quantitative validation of vortex decay-rate by point-velocity statistics

448 A three-dimensional picture of the ring vortices may be useful to get an impression
 449 of their circumferential coherence, and especially of the progressive loss of geometric
 450 regularity while proceeding downstream. An efficient quantity to visualize position
 451 and dimensions of the vortices is the second invariant of the velocity gradient tensor:

$$Q = -\frac{1}{2} \left(\frac{\partial u_i}{\partial x_j} \frac{\partial u_j}{\partial x_i} \right) . \quad (9)$$

452 Isosurfaces of Q help to identify the presence of different-size vortices in the flow
 453 field. A visualization of the ring vortices is given in Fig. 5, where three of these
 454 structures (I, II and III) are observed in the region between $z/r_m = 3.12$ and $z/r_m =$
 455 6.87 . In this figure, vortices are labeled progressively, starting from that located

Fig. 5 Visualization of three subsequent vortex rings (I, II and III, respectively) by means of isocontours of Q (second invariant of the velocity gradient tensor) in the region $3.12 \leq z/r_m \leq 6.87$. Only a sector of about 200 deg in the azimuthal direction θ is shown for clarity



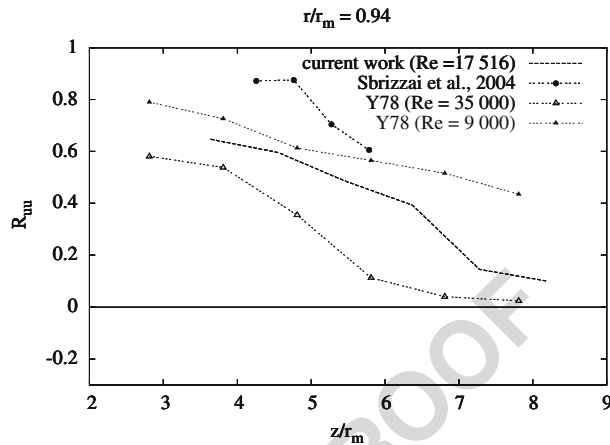
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upstream (I is the closest to the nozzle), and moving in the positive z direction, where vortices II and III are encountered respectively.

It is evident that, differently from the ring vortices shown in our previous work [6], which were characterized by an extremely smooth shape, the presence of realistic inlet turbulence increases the ring instability and enhances the production of small scales. The structures of Fig. 5 show evident thickness variations along the azimuthal coordinate θ .

To describe from a quantitative viewpoint the progressive coherency loss of the ring vortices [10], we measured velocity signals in correspondence of diametrically-opposite points in the shear layer and we calculated the radial and axial velocity cross-correlations. Cross-correlation profiles are shown in Fig. 6, where a progressive decrease while proceeding along the axial direction. Results of Yule [10] for two air jets at Reynolds number equal to 9000 and 35 000 respectively, are also shown in Fig. 6. The values of cross correlation measured by Yule [10] show that vortex rings are formed as regular structures, characterized by an initially high circumferential coherence that progressively decays, this decay being faster as the Reynolds number increases. In our previous work [6] the absence of inflow turbulence generated a pattern of regular ring vortices, whose coherence remained close to unity for some diameters downstream. This produced a cross correlation curve completely different from those calculated by Yule [10], as visible in Fig. 6. In the present work, the increased complexity of the simulated flow allowed us to describe more faithfully the evolution of the flow structures, making it possible to compare the coherence decay of the ring vortices with the experiments. We evaluated the cross correlation through point measurements of the radial and axial velocity components at $r/r_m \cong 0.94$ at different z/r_m positions, corresponding to the range considered by Yule [10]; the results are given in Fig. 6 (dashed line without symbols). In this simulation, the Reynolds number is 17 516, which is intermediate between the values considered by Yule [10].

Fig. 6 Radial and axial velocity cross-correlation by point measurement at diametrically opposite locations of shear layer taken at different z positions



484 3.4 Interactions between particles and vortices: qualitative picture

485 Qualitative results on particle dispersion and entrainment are shown in Fig. 7, where
 486 the instantaneous particle position in an arbitrary meridional plane is reported
 487 together with instantaneous vorticity isocontours. Results are shown both for the
 488 outer particles, released within 10 wall units apart from the pipe wall, and for the
 489 inner particles, released in the central portion of the pipe. Figure 7 shows snapshots
 490 taken at $t = 10.909 \tau$ for the inner $10 \mu m$ particles (a), $20 \mu m$ (b) and $50 \mu m$ (c) and
 491 at $t = 25.455 \tau$ for the outer $10 \mu m$ particles (d), $20 \mu m$ (e) and $50 \mu m$ (f). Different
 492 representation time was chosen for the inner and the outer particles since the two
 493 swarms move with different velocities and reach the shear layer at different times.

494 In Fig. 7a, the $10 \mu m$ particles cluster in correspondence of different size vortices,
 495 i.e. both around the larger Kelvin–Helmholtz ring vortices, and the smaller structures
 496 generated after the pairing process, visible from $z/r_m \cong 8$ to $z/r_m \cong 10$, in Fig. 7a. A
 497 similar behavior is visible in Fig. 7d in the region from $z/r_m \cong 6$ to $z/r_m \cong 8$, showing
 498 that the $10 \mu m$ particles have a characteristic time smaller than that of most structures
 499 and for this reason such particles are easily entrained within the flow and have a large
 500 dispersion-rate.

501 The behavior of the $20 \mu m$ particles is illustrated in Figs. 7b and 7e. The transport
 502 of these particles is due to structures larger than those advecting the $10 \mu m$ particles.
 503 Accordingly, the smaller flow structures generated after the pairing of the primary
 504 Kelvin–Helmholtz billows are basically ignored by the dynamics of the $20 \mu m$
 505 particles, as is evident in Fig. 7b where a larger cluster is observed around $z/r_m \cong 10$.
 506 This cluster is characterized by a higher particle concentration (denoted by a larger
 507 thickness with respect to that observed for the $10 \mu m$) and well defined borders.
 508 Well-defined clusters are also visible in Fig. 7e for the outer $20 \mu m$ particles, both in
 509 correspondence of subsequent ring vortices observed within $z/r_m \cong 4$ and $z/r_m \cong 6$
 510 and further downstream, around $z/r_m \cong 8$.

511 Figure 7c and f show that the $50 \mu m$ particles respond only to the coherent vortex
 512 rings and tend to cut across the whole variety of structure formed after the pairing
 513 process, as denoted by the large swarm observed in Fig. 7c from $z/r_m \cong 9$ to $z/r_m \cong$
 514 11, which moves downstream mostly under the action of the jet core. In Fig. 7f, outer

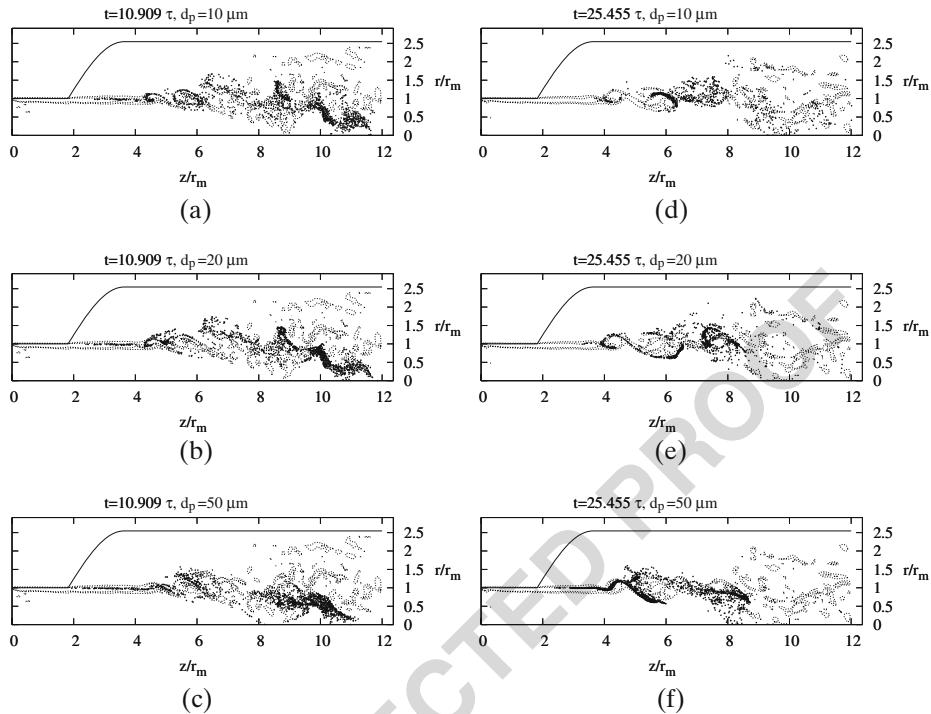


Fig. 7 Snapshots of instantaneous particle position and instantaneous vorticity isocontours taken at different time for the inner and outer particles. Inner $10\ \mu\text{m}$ (a), $20\ \mu\text{m}$ (b) and $50\ \mu\text{m}$ particles (c) are shown at time $t = 10.909\ \tau$ from release; outer $10\ \mu\text{m}$ (d), $20\ \mu\text{m}$ (e) and $50\ \mu\text{m}$ particles (f) are shown at $t = 25.455\ \tau$, respectively

$50\ \mu\text{m}$ particles show to collect preferentially around the very large billow present at about $z/r_m \cong 6$ and to ignore the structure at $z/r_m \cong 8$ which instead is able to entrain the $20\ \mu\text{m}$ particles.

3.5 Particle dispersion

To examine the lateral dispersion, we computed the root mean square displacement (RMSD) of particles in the radial direction measured around the center of mass of the swarm. The time evolution of the position of the center of mass of the swarm is calculated as:

$$x_G(t) = \frac{1}{N} \sum_{j=1}^N [x_j(t)] ; \quad y_G(t) = \frac{1}{N} \sum_{j=1}^N [y_j(t)] ; \quad z_G(t) = \frac{1}{N} \sum_{j=1}^N [z_j(t)] . \quad (10)$$

The RMSD is then calculated as:

$$RMSD(t) = \sqrt{\frac{1}{N} \sum_{j=1}^N [x_j(t) - x_G(t)]^2 + [y_j(t) - y_G(t)]^2} ; \quad (11)$$

524 where N is the total number of particles, $x_j = r_j \cos \theta_j$ and $y_j = r_j \sin \theta_j$, r_j and θ_j
 525 being the radial and azimuthal coordinates of the j -th particle at a given time.
 526 In the investigated flow we expect that particles move together with the jet
 527 core along the axial direction, z , and thus to observe large-scale motions along the
 528 same direction. Since we are mostly interested in the sideways dispersion, useful
 529 to quantify the spreading of a continuous flow of particles moving along a jet, we
 530 decided to evaluate the RMSD along the radial direction only, where flow motions
 531 are predominantly due to structures generated by the instabilities of the shear layer
 532 and not directly from the main flow direction. We are not showing the dispersion
 533 rates along the axial direction since the phenomenon of “shear dispersion” will
 534 dominate the quantitative figures. The calculation of the particle dispersion along
 535 the axial direction is also less significant in the case of a continuous particle release.
 536 The time-history of the centre of mass in the z direction, computed as from
 537 equation (10) is shown in Fig. 8a and b for the inner and outer particles, respectively.
 538 The RMSD is shown in Fig. 8c for the inner particle swarm and in Fig. 8d for the
 539 outer particle swarm as a function of z_G . By observing Fig. 8a–b one can notice
 540 that the final position of the centre of mass of the swarms lies downstream as the
 541 particle diameter (i.e. mass) increases for the inner particles, whereas the opposite

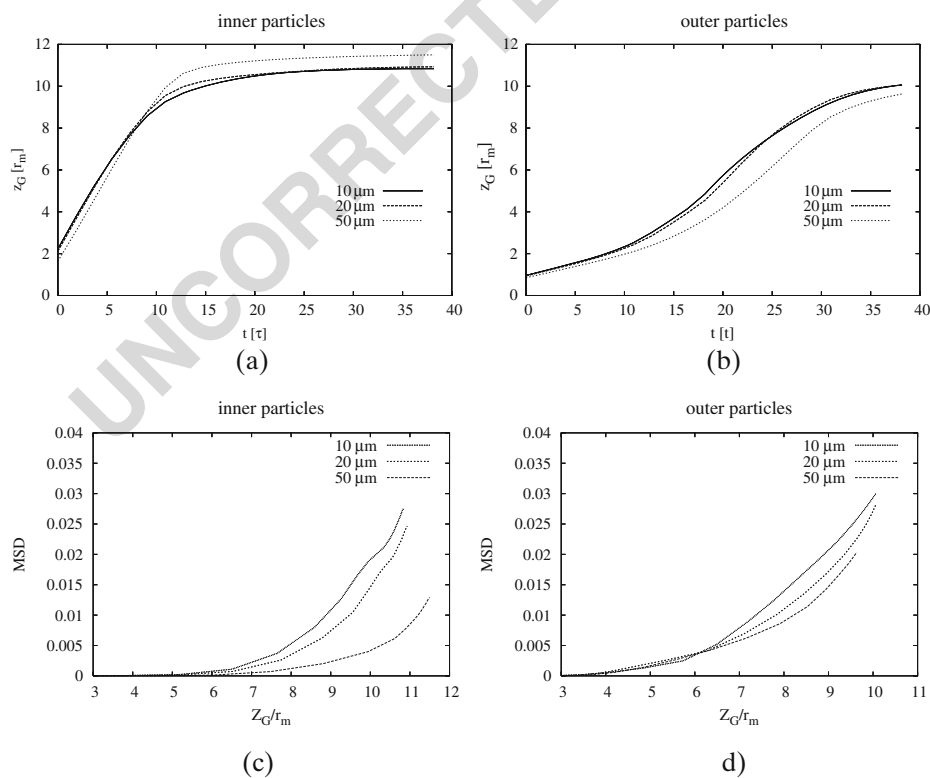


Fig. 8 Time-history of the mass centre for the inner (a) and outer (b) particle swarms and mean square displacement of the inner (c) and outer (d) particles swarms. Dispersion is shown as a function of the axial position of the center mass of particle swarms, Z_G

occurs for the outer particles. This can be explained by considering that inner $10 \mu m$ particles are transported outside the shear layer (that is, in the outer region) where flow velocities are almost zero, whereas larger particles tend to remain in the jet core and are convected downstream in larger amounts. The behavior of the outer swarm, which has been released close to the inlet pipe wall where the flow velocity is rather low, is instead due to the lower initial particle momentum. The fluid velocity rapidly increases after separation (in the shear layer), while particles lag the fluid with a delay proportional to the square of their diameter as from the definition of their time scale.

Results reporting the RMSD behavior are shown in Fig. 8c, d and indicate that smaller $10 \mu m$ particles spread faster than the others, reaching high dispersion values both for the inner and for the outer swarms. Larger $20 \mu m$ particles exhibit slightly smaller dispersion whereas remarkable difference is observed for the inner $50 \mu m$ particles, the behavior of which is represented by the thicker dashed line. These particles show to disperse less than the others. Outer $50 \mu m$ particles of Fig. 8d, in contrast, closely follow the trend of the 10 and $20 \mu m$ particles and have dispersion rate higher with respect to the same particles in the inner swarm. This difference is due to the different position occupied by the swarms during the interaction with the flow, respectively in the jet core and in the shear layer. In the shear layer region, the large and more energetic structures are able to entrain and disperse the particles in radial and azimuthal directions more efficiently than the smaller vortices of the jet core which, although interacting with all particles, lack the required energy.

3.6 Particle-velocity autocorrelation and Lagrangian timescale

Together with the evolution of particle dispersion around the initial position, the velocity of the particles is also characterized by a progressive loss of correlation with the initial values.

This loss of velocity correlation can be quantified by calculating the particle velocity autocorrelation [43]:

$$R_{L,i}(\tau) = \frac{\frac{1}{N} \sum_{j=1}^N [v_i(t_0) \cdot v_i(t_0 + \tau)]}{\frac{1}{N} \sum_{j=1}^N v_i^2(t_0)}, \quad (12)$$

where v_i is the velocity of the particle in the x_i direction, and t_0 is a reference time. The time interval over which the particle velocity is correlated with itself can be evaluated through the Lagrangian timescale:

$$T_{L,i} = \int_0^{+\infty} R_{L,i} dt. \quad (13)$$

In the present work, the particle velocity autocorrelation is calculated with respect to a reference time t_0 at which most particles are found within “active” regions of the flow, i.e. in the shear layer, where the interactions with the flow are stronger. The value of t_0 was chosen equal to 21.82τ and 27.28τ for the inner and outer particles respectively. Results are shown in Fig. 9 for the azimuthal (panels a) and b) and radial components (panels c) and d) of the autocorrelation function respectively. With reference to Fig. 9e–f, We observe that the Lagrangian timescale of the larger $50 \mu m$ particles is always larger than that for the smaller particles for all the three

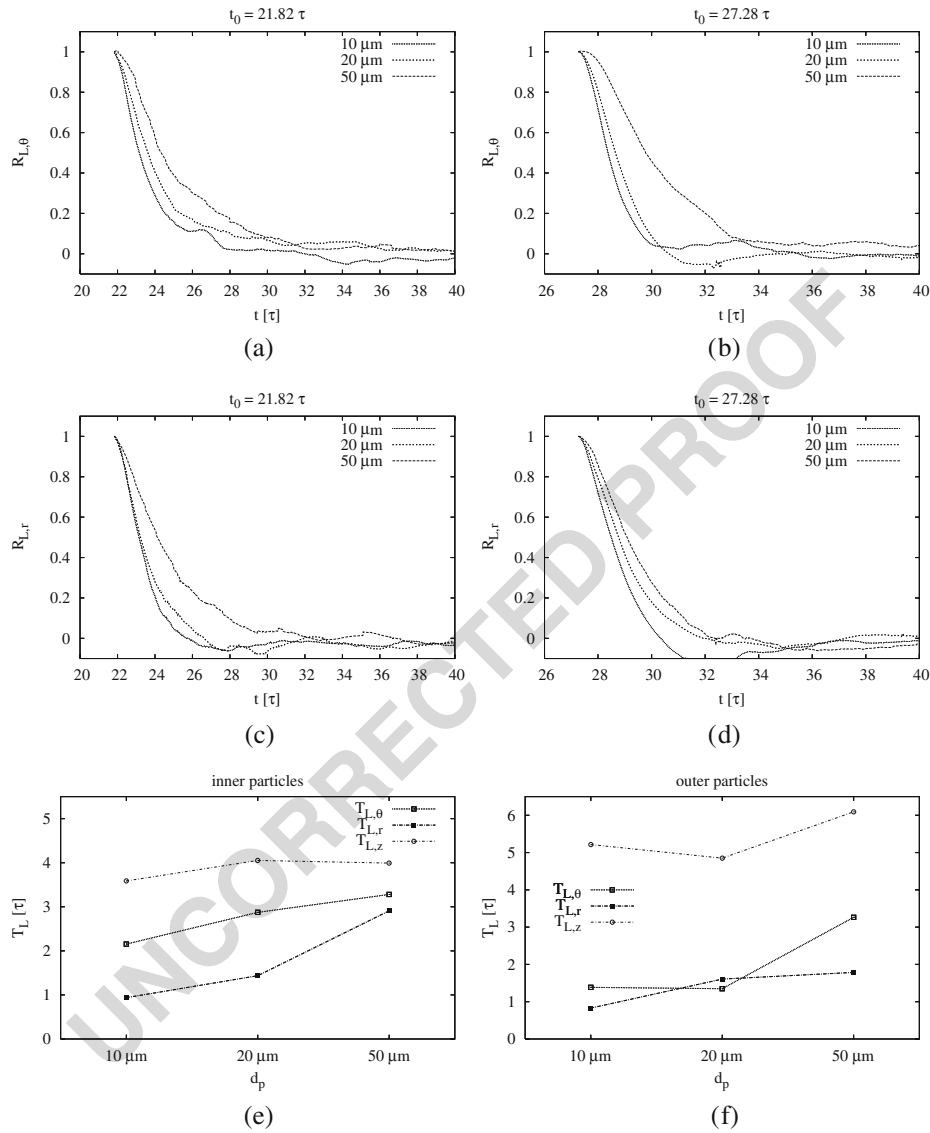


Fig. 9 Particle-velocity autocorrelation for the azimuthal and radial velocity components and Lagrangian integral timescale at the end of simulation. Figures **a**) and **b**) show velocity autocorrelation, $R_{L,\theta}$, of the azimuthal component, u_θ , for the inner and outer particles, respectively. Figures **c**) and **d**) show velocity autocorrelation, $R_{L,r}$, of the radial component, u_r for the inner and outer particles, respectively. Figures **e**) and **f**) show the Lagrangian timescale, τ_L , of inner and outer particles evaluated at the end of simulation

580 components of the velocity. This result frames the notion that larger particles have
 581 larger inertia in the context of our flow field, indicating that at the end of the
 582 simulation time such large particles still have memory of their past.

4 Conclusions

583

In this work we examined the problem of the turbulent flow in a long circular pipe issued in a large angle abrupt diffuser. We also considered the presence of a dispersed phase constituted by a large number of small particles with the density of the water and characterized by three different diameters. This configuration is encountered in a number of technological applications in which the crucial variable is the degree of interphase mixing achieved downstream the diffuser. The behavior of the particle-flow system is complex and characterized by a number of different spatial and temporal scales mutually interacting and contributing to the particle dispersion. With the current work we wanted to overcome the limits of our previous simulation [6]. In particular, we considered explicitly the influence of inlet turbulence on the downstream evolution of the flow structures and in turn on particle dispersion. To this purpose, we used a Large Eddy Simulation of a turbulent pipe at $Re = 17\,516$ to supply a time-dependent fully turbulent inlet profile to a pipe expansion also simulated by means of Large Eddy Simulation.

The examination of the flow field shows a good agreement with analogous flow configurations such as free circular jets, both in time averaged velocity profiles and in the decay rate of coherent structures formed within the shear-layer and gives quantitative figures for the influence of the inlet turbulence on the downstream flow structure and velocity statistics.

Three distinct regions of the flow are formed after separation of the pipe boundary layer: a jet core, a shear-layer and an outer region. The intense velocity gradients present in the shear layer are responsible for the formation of an array of ring vortices periodically shed from about one diameter downstream of the separation point.

Comparison against our previous simplified simulation [6] has shown that the position at which the ring vortices are formed is not influenced by the presence of upstream-generated turbulence. However, the turbulence scales issued by the cylindrical pipe have a strong effect on spreading and on entrainment of the jet. This is due to the amplification of the inlet perturbations through the azimuthal instability of the vortex rings that, in the present study, are more distorted.

Contiguous vortex rings are observed to pair at about $z/r_m \cong 6$ in a merging process which produces a variety of smaller structures. This merging marks the transition between an upstream *transitional* flow and a downstream *turbulent* flow, that is identified by the presence of a three-dimensional vorticity field and by large, non-coherent structures called *eddies* by Yule [10]. Smaller structures are entrained in the jet core, advected downstream and eventually expelled towards the outer region from about $z/r_m \cong 8$, where the turbulent flow extends up to the external wall of the diffuser pipe.

A detailed examination of the behavior of the dispersion of $10\ \mu\text{m}$, $20\ \mu\text{m}$ and $50\ \mu\text{m}$ particles show that particles interact with vortices in different manners, depending on the particle-to-structure timescale ratio (Stokes number). Smaller $10\ \mu\text{m}$ particles are rapidly entrained by the large structures in the near-field of the jet and then spread over the whole section of the pipe after the pairing process, showing the highest dispersion at the end of simulation, as well as the highest dispersion rate. Intermediate size $20\ \mu\text{m}$ particles show a tendency to form clusters around structures with timescale matching the particle characteristic time. These particles disperse less than the $10\ \mu\text{m}$ particles. Larger $50\ \mu\text{m}$ particles tend to cut

630 across most of the flow structures and their motion appears to be influenced by the
631 largest vortices.

632 Results on particle dispersion obtained computing the Mean Square Displacement
633 show that the $10\ \mu\text{m}$ and the $20\ \mu\text{m}$ particles exhibit larger dispersion with respect to
634 the $50\ \mu\text{m}$ particles. This seems due to the strong interactions with flow structures
635 observed after the pairing process. These structures are too small to entrain the
636 $50\ \mu\text{m}$ particles, which tend to follow the larger Kelvin–Helmholtz ring vortices and
637 the main flow. Appreciable dispersion of the $50\ \mu\text{m}$ particles is observed for the outer
638 swarm since this is released in the shear layer, where the larger vortices form.

639 Particle velocity autocorrelation and Lagrangian timescale are used to evaluate
640 quantitatively the dispersion time expected for a given particle diameter. Results
641 confirm the previous observations that the $10\ \mu\text{m}$ and the $20\ \mu\text{m}$ particles, responding
642 to the smaller and faster structures, are quickly dispersed within the flow, whereas the
643 $50\ \mu\text{m}$ particles follow the large Kelvin–Helmholtz vortices, and undergo a relatively
644 longer dispersion process.

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