



Particle methods: Smooth Particle Hydrodynamics and Meshless Finite Element Method

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- SPH / MFEM
 - Introduction
 - Theory
- Positive & negative sides
- Examples
- Discussion

Particle methods



- SPH

Particle methods



- SPH
- Reproducing Kernel Particle Method
Liu, Jun, and Zhang (1995)

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- MFEM

SPH – Introduction



SPH was introduced in astrophysics by Lucy (1977) and Gingold and Monaghan (1977).

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Applications in fluid dynamics

- Dam break
- Breaking waves
- Interaction with structures
- Run-up
- Gravity currents
- Solitary waves
- ...

SPH – Theory



Integral interpolant of $A(\mathbf{r})$:

$$A_I(\mathbf{r}) = \int_{\text{Space}} A(\mathbf{r}') W(\mathbf{r} - \mathbf{r}', h) d\mathbf{r}'$$



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$$A_I(\mathbf{r}) = \int_{\text{Space}} A(\mathbf{r}') W(\mathbf{r} - \mathbf{r}', h) d\mathbf{r}'$$

Kernel properties:

$$\int_{\text{Space}} W(\mathbf{r} - \mathbf{r}', h) d\mathbf{r}' = 1$$

$$\lim_{h \rightarrow 0} W(\mathbf{r} - \mathbf{r}', h) = \delta(\mathbf{r} - \mathbf{r}')$$

SPH – Interpolant



Numerical interpolant of $A(\mathbf{r})$:

$$A_S(\mathbf{r}) = \sum_i m_i \frac{A_i}{\rho_i} W(\mathbf{r} - \mathbf{r}_i, h)$$

SPH – Interpolant



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$$A_S(\mathbf{r}) = \sum_i m_i \frac{A_i}{\rho_i} W(\mathbf{r} - \mathbf{r}_i, h)$$

Particle i has

- mass m_i
- position \mathbf{r}_i
- density ρ_i

SPH – Kernel



Kernel based on spline functions:

$$W(\mathbf{r}, h) = \frac{\sigma}{h^\nu} \begin{cases} (1 - \frac{3}{2}s^2 + \frac{3}{4}s^3), & 0 \leq s \leq 1 \\ \frac{1}{4}(2 - s)^3, & 1 \leq s \leq 2 \\ 0, & \text{otherwise} \end{cases}$$

where $s = r/h$, ν is the number of dimension and σ is a normalization constant.

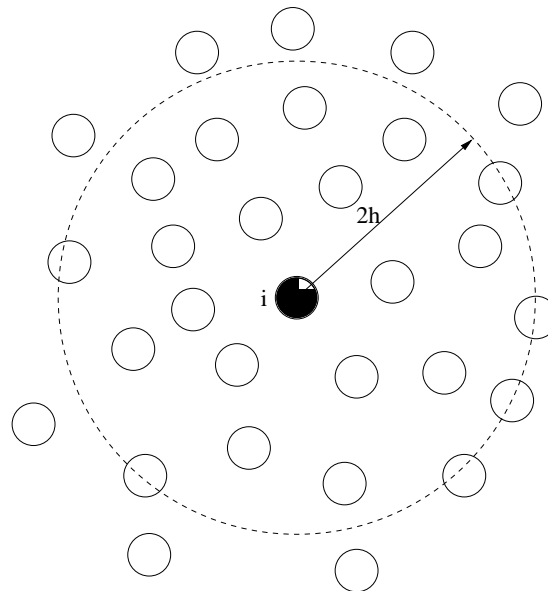
SPH – Kernel



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SPH – Gradient and integral



Gradient of $A(\mathbf{r})$:

$$\nabla A(\mathbf{r}) = \sum_i m_i \frac{A_i}{\rho_i} \nabla W(\mathbf{r} - \mathbf{r}_i, h)$$

SPH – Gradient and integral



Gradient of $A(\mathbf{r})$:

$$\nabla A(\mathbf{r}) = \sum_i m_i \frac{A_i}{\rho_i} \nabla W(\mathbf{r} - \mathbf{r}_i, h)$$

Higher accuracy is obtained by using:

$$\rho \nabla A = \nabla(\rho A) - A \nabla \rho$$

SPH – Gradient and integral



Gradient of $A(\mathbf{r})$:

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Higher accuracy is obtained by using:

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Integral:

$$\int_{\Gamma} A(\mathbf{r}) \, d\Gamma = \sum_i m_i \frac{A_i}{\rho_i} \int_{\Gamma} W(\mathbf{r} - \mathbf{r}_i, h) \, d\Gamma$$

SPH – The continuity equation



Alt. 1:

$$\begin{aligned}\frac{d\rho}{dt} &= -\rho \nabla \cdot \mathbf{v} \\ &= -\sum_j m_j \frac{\rho}{\rho_j} \mathbf{v}_j \cdot \nabla W(\mathbf{r} - \mathbf{r}_j, h)\end{aligned}$$

SPH – The continuity equation



Alt. I:

$$\begin{aligned}\frac{d\rho}{dt} &= -\rho \nabla \cdot \mathbf{v} \\ &= -\sum_j m_j \frac{\rho}{\rho_j} \mathbf{v}_j \cdot \nabla W(\mathbf{r} - \mathbf{r}_j, h)\end{aligned}$$

Alt. II:

$$\begin{aligned}\frac{d\rho}{dt} &= -\rho \nabla \cdot \mathbf{v} \\ &= \mathbf{v} \cdot \nabla \rho - \nabla \cdot (\rho \mathbf{v}) \\ &= \sum_j m_j (\mathbf{v} - \mathbf{v}_j) \cdot \nabla W(\mathbf{r} - \mathbf{r}_j, h)\end{aligned}$$

SPH – The momentum equation



$$\begin{aligned}\frac{d\mathbf{v}}{dt} &= -\frac{\nabla p}{\rho} \\ &= -\left[\nabla\left(\frac{p}{\rho}\right) + \frac{p}{\rho^2}\nabla\rho\right] \\ &= -\sum_j m_j \left(\frac{p_j}{\rho_j^2} + \frac{p}{\rho^2}\right) \nabla W(\mathbf{r} - \mathbf{r}_j, h)\end{aligned}$$

SPH – Moving particles



$$\frac{d\mathbf{r}_i}{dt} = \mathbf{v}_i$$

SPH – Moving particles



$$\frac{d\mathbf{r}_i}{dt} = \mathbf{v}_i$$

XSPH-variant

$$\frac{d\mathbf{r}_i}{dt} = \hat{\mathbf{v}}_i = \mathbf{v}_i + \epsilon \sum_j m_j \left(\frac{\mathbf{v}_j - \mathbf{v}_i}{\bar{\rho}_{ij}} \right) W(\mathbf{r}_i - \mathbf{r}_j)$$

SPH – Moving particles



$$\frac{d\mathbf{r}_i}{dt} = \mathbf{v}_i$$

XSPH-variant

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where $\bar{\rho}_{ij} = (\rho_i + \rho_j)/2$ and ϵ is a constant ($0 \leq \epsilon \leq 1$).

SPH – Boundary conditions



Rigid walls are modelled with

- Boundary particles and a repulsive force

SPH – Boundary conditions



Rigid walls are modelled with

- Boundary particles and a repulsive force
- Perfect reflection

SPH – Boundary conditions



Rigid walls are modelled with

- Boundary particles and a repulsive force
- Perfect reflection
- A layer of fixed particles

SPH – Pos. and neg. sides



Negative

- Difficult to include boundary conditions
- Particle may penetrate the boundary
- Smoothing and accuracy

SPH – Pos. and neg. sides



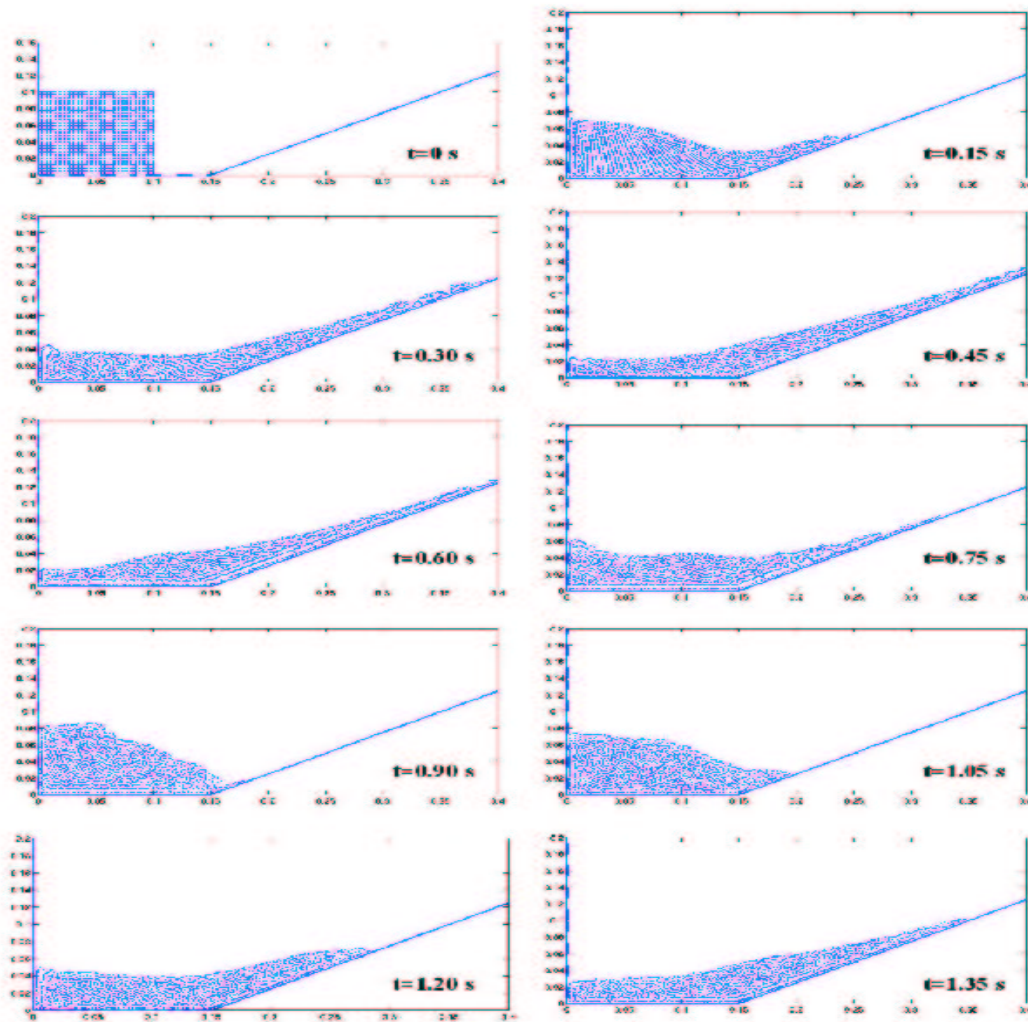
Negative

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Positive

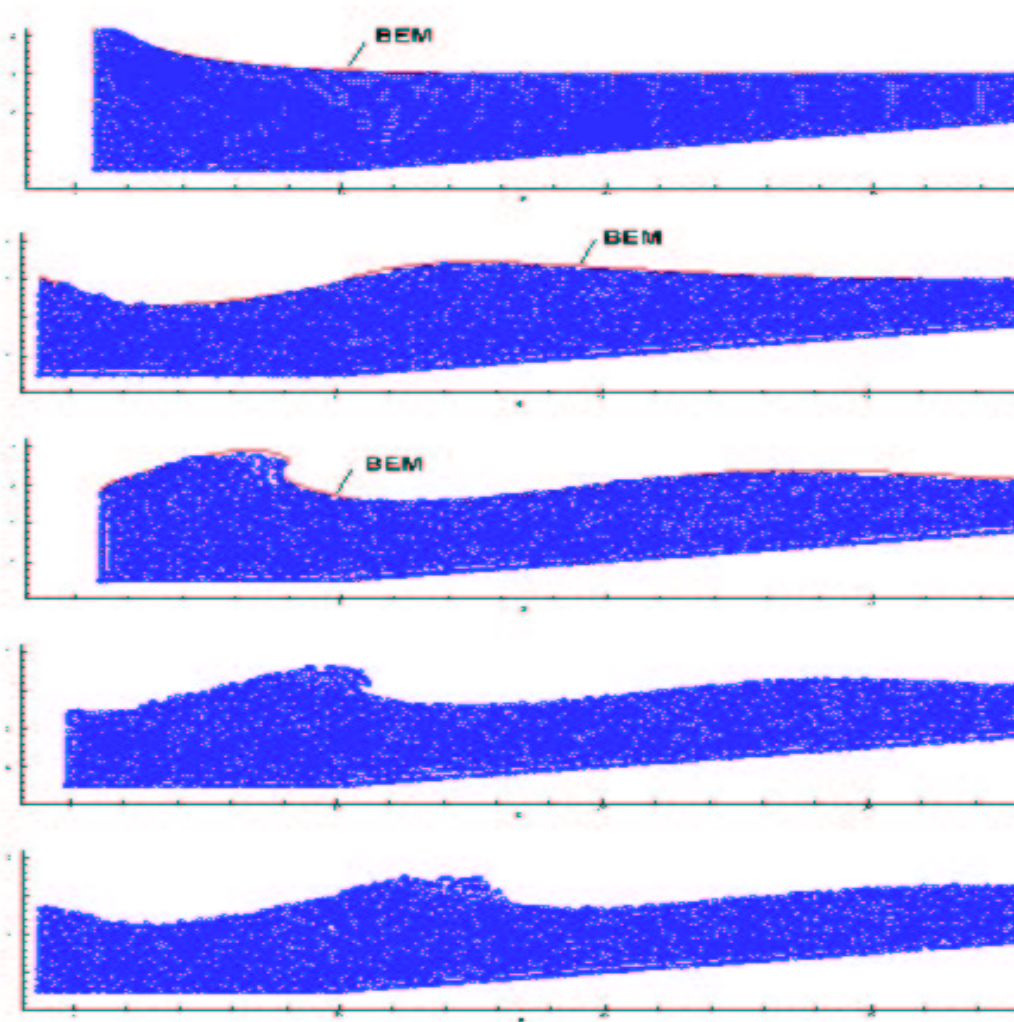
- Robust method
- Handles wave breaking
- Easy to parallize

SPH – Dam break



(Example by
Mosqueira et al.(2002))

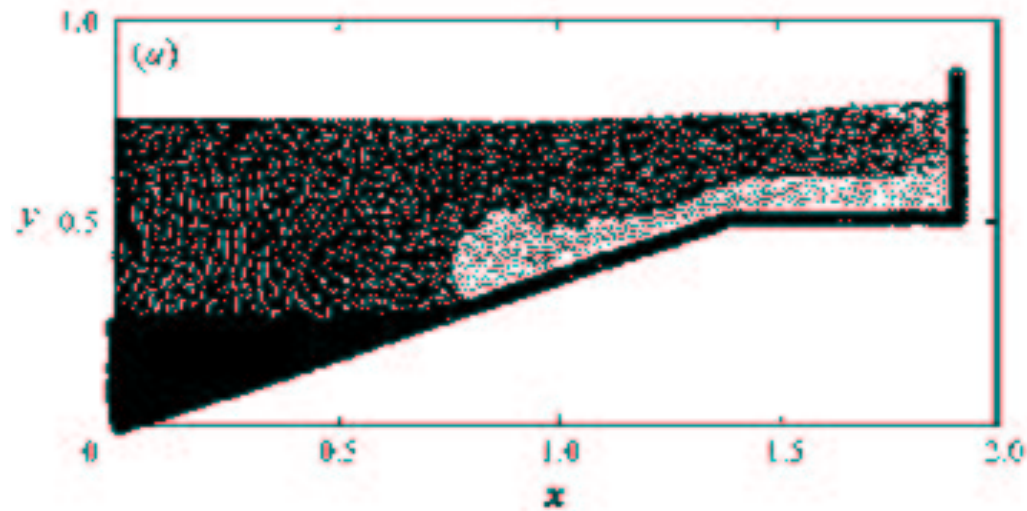
SPH – Breaking wave



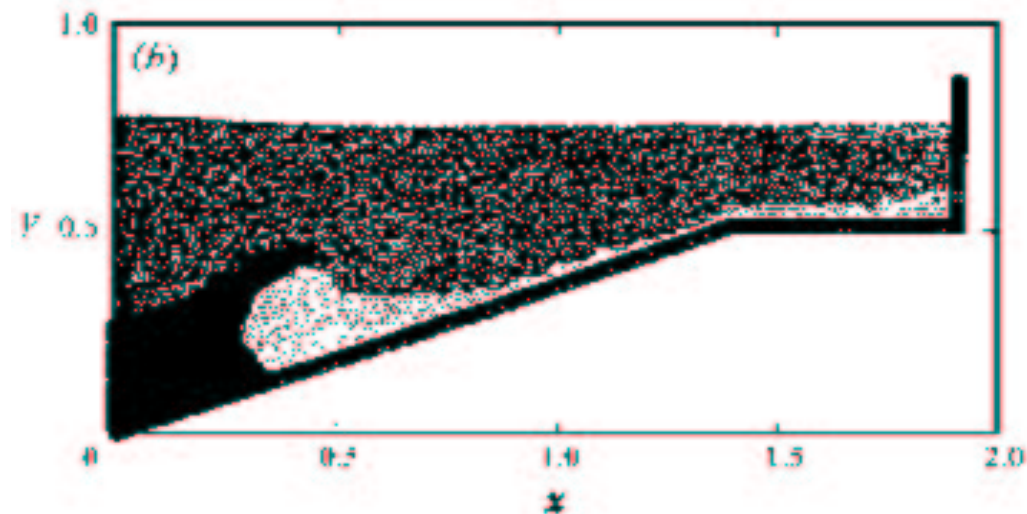
Breaking wave in shallow water.
Comparison between BEM
and SPH.

(Example by Fontaine ())

SPH – Gravity current



Density:
Lock fluid: 1300 kg/m^3
Rest of tank: 1000 kg/m^3



(Example by
Monaghan et al.(1999))

MFEM – Introduction



The MFEM is described by
Idelsohn, Oñate, Calvo, and Del Pin (2002).

Definition of a meshless method:

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Definition of a meshless method:

1. The definition of the shape functions depends only on the node positions

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Definition of a meshless method:

1. The definition of the shape functions depends only on the node positions
2. The evaluation of the node connectivities is **bounded** in time, and this time depends exclusively on the total number of nodes in the domain

MFEM – Solution



The solution is approximated by

$$u(\boldsymbol{x}) \approx \hat{u}(\boldsymbol{x}) = \sum_i N_i(\boldsymbol{x}) u_i$$

where

$N_i(\boldsymbol{x})$: Shape functions

u_i : Nodal values

MFEM – Domain partition



Distinct nodes: $N = \{n_1, n_2, \dots, n_n\}$

The domain is partitioned by using

1. Voronoï diagram
2. Voronoï sphere
3. Extended Delaunay tessellation

MFEM – Domain partition



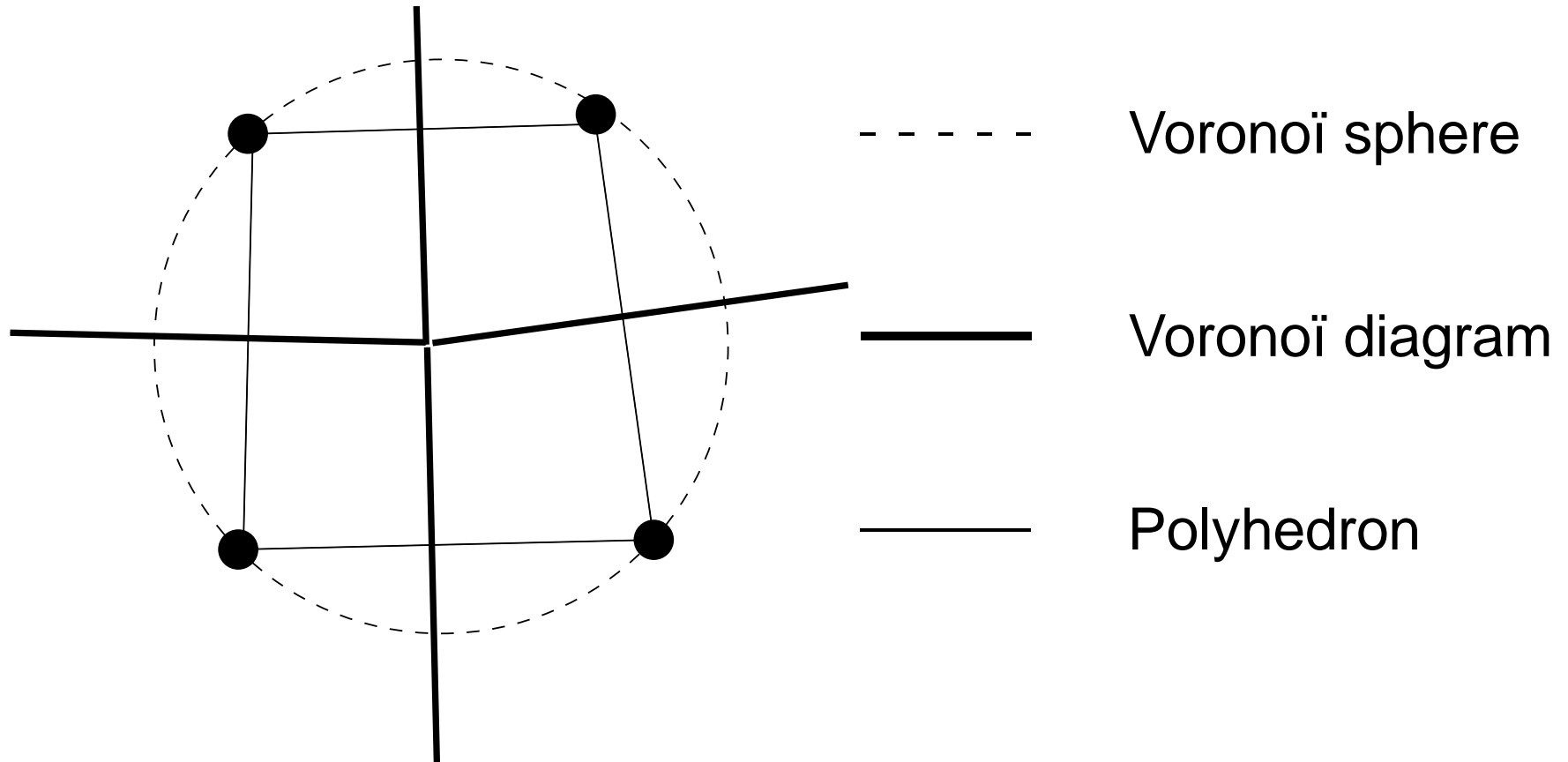
Distinct nodes: $N = \{n_1, n_2, \dots, n_n\}$

The domain is partitioned by using

1. Voronoï diagram
2. Voronoï sphere
3. Extended Delaunay tessellation

...at each timestep.

MFEM – Domain partition



MFEM – Shape functions



Non-Sibsonian interpolants, Belikov and Semenov (1998)

$$N_i(\mathbf{x}) = \frac{\frac{s_i(\mathbf{x})}{h_i(\mathbf{x})}}{\sum_{j=1}^m \frac{s_j(\mathbf{x})}{h_j(\mathbf{x})}}$$

MFEM – Shape functions



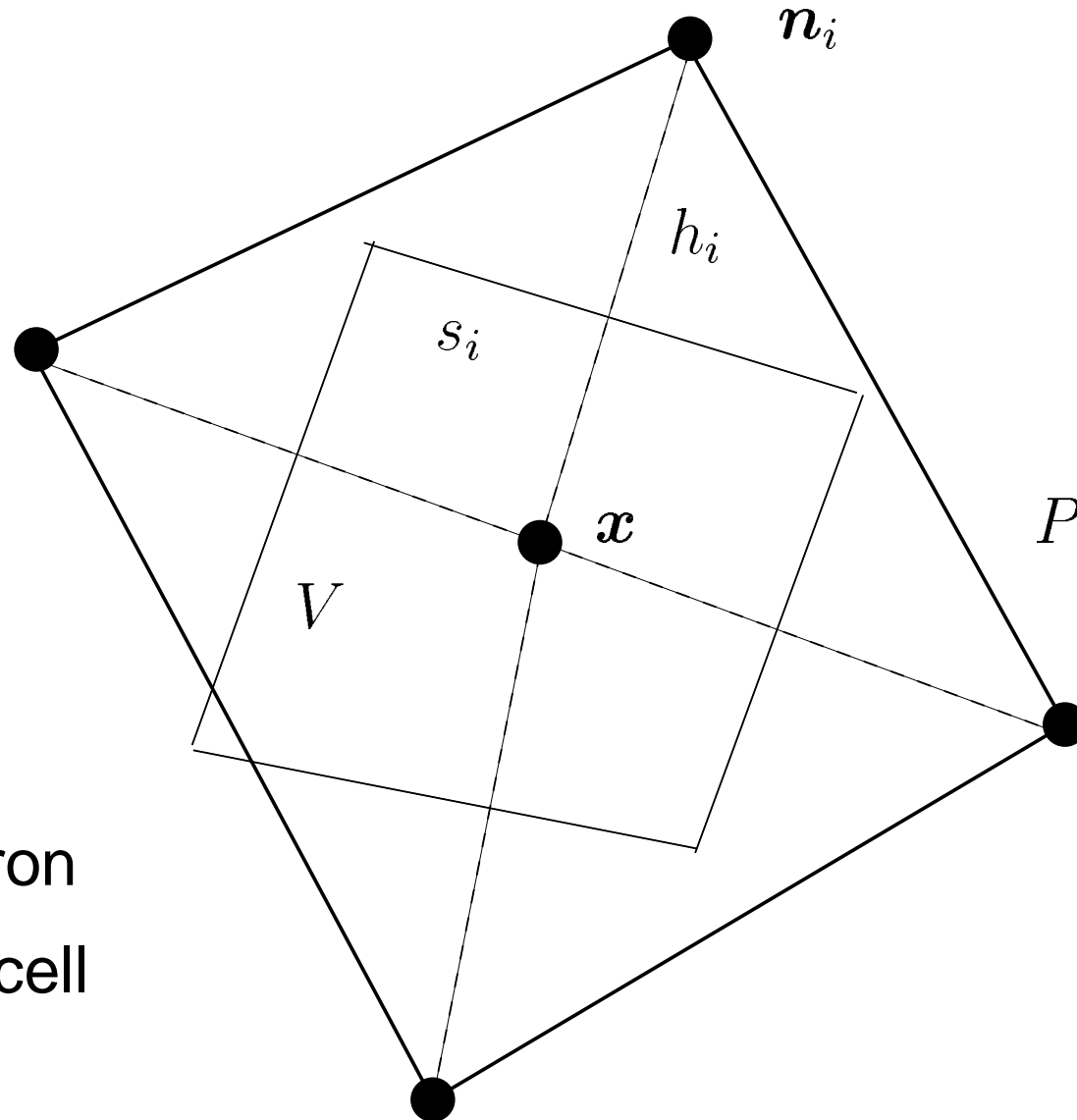
Non-Sibsonian interpolants, Belikov and Semenov (1998)

$$N_i(\mathbf{x}) = \frac{\frac{s_i(\mathbf{x})}{h_i(\mathbf{x})}}{\sum_{j=1}^m \frac{s_j(\mathbf{x})}{h_j(\mathbf{x})}}$$

Properties:

1. $0 \leq N_i(\mathbf{x}) \leq 1$
2. $\sum_i N_i(\mathbf{x}) = 1$
3. $N_i(\mathbf{n}_j) = \delta_{ij}$
4. $\mathbf{x} = \sum_i N_i(\mathbf{x}) \mathbf{n}_i$
5. Linear completeness: $f(\mathbf{x}) = \sum_i N_i(\mathbf{x}) f(\mathbf{n}_i)$

MFEM – Shape functions



P : Polyhedron

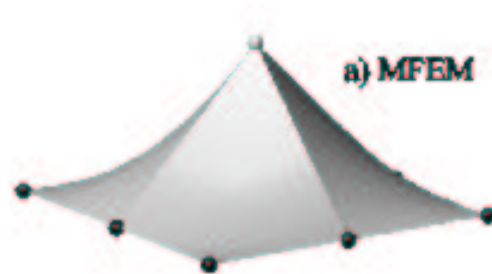
V : Voronoï cell

MFEM – Shape functions



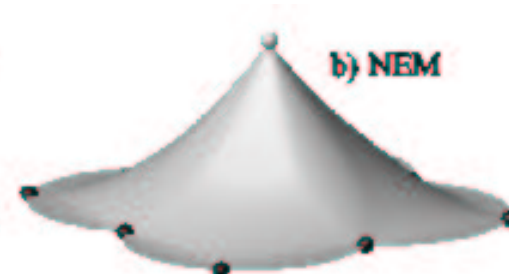
Shape functions in 2-D

MFEM



C^0 continuity

NEM



C^∞ continuity

MFEM – Gradient and integral



Function:

$$p(\mathbf{x}) = \sum_i N_i(\mathbf{x}) p_i$$

Integral:

$$\int_{\Gamma} p(\mathbf{x}) \, d\Gamma = \sum_i p_i \int_{\Gamma} N_i(\mathbf{x}) \, d\Gamma$$

MFEM – Boundary conditions



Procedure:

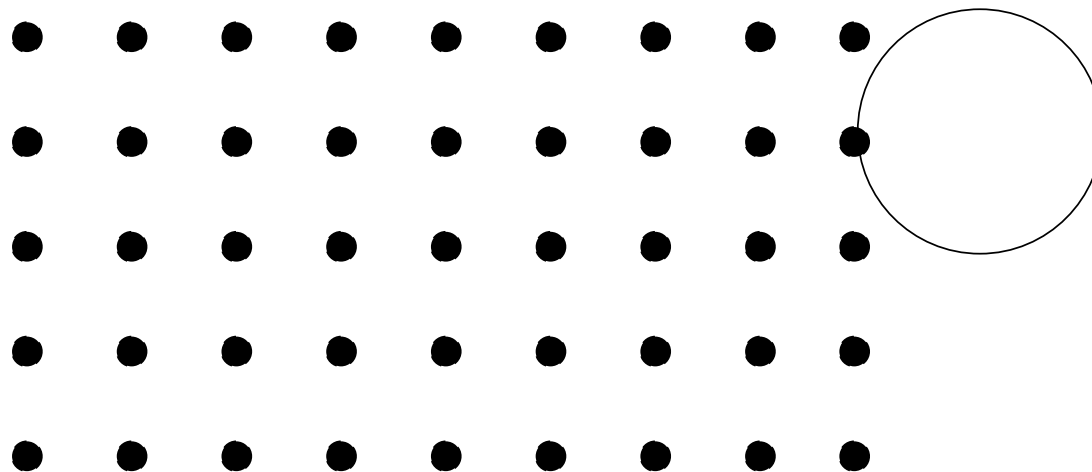
- Identify boundary nodes and surfaces
- Impose a value to the boundary nodes

MFEM – Boundary conditions



Procedure:

- Identify boundary nodes and surfaces
- Impose a value to the boundary nodes



MFEM – Solution algorithm



Incompressible and non-viscous flow

Fractional time step method

MFEM – Solution algorithm



Incompressible and non-viscous flow

Fractional time step method

Assume solution is known at t^n

MFEM – Solution algorithm



Incompressible and non-viscous flow

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Assume solution is known at t^n

1. Split step: v^{n+1} and v^*

MFEM – Solution algorithm



Incompressible and non-viscous flow

Fractional time step method

Assume solution is known at t^n

1. Split step: v^{n+1} and v^*

2. Mom. eq., source part $\Rightarrow v^*$ [Explicit]

MFEM – Solution algorithm



Incompressible and non-viscous flow

Fractional time step method

Assume solution is known at t^n

1. Split step: \mathbf{v}^{n+1} and \mathbf{v}^*
2. Mom. eq., source part $\Rightarrow \mathbf{v}^*$
3. Pressure: $\nabla^2 p^{n+1} = f(\mathbf{v}^*)$

[Explicit]

[Galerkin method,
weak form]

MFEM – Solution algorithm



Incompressible and non-viscous flow

Fractional time step method

Assume solution is known at t^n

1. Split step: \mathbf{v}^{n+1} and \mathbf{v}^*
2. Mom. eq., source part $\Rightarrow \mathbf{v}^*$ [Explicit]
3. Pressure: $\nabla^2 p^{n+1} = f(\mathbf{v}^*)$ [Galerkin method, weak form]
4. Mom. eq., pressure part $\Rightarrow \mathbf{v}^{n+1}$ [Explicit]

MFEM – Solution algorithm



Incompressible and non-viscous flow

Fractional time step method

Assume solution is known at t^n

1. Split step: \mathbf{v}^{n+1} and \mathbf{v}^*
2. Mom. eq., source part $\Rightarrow \mathbf{v}^*$ [Explicit]
3. Pressure: $\nabla^2 p^{n+1} = f(\mathbf{v}^*)$ [Galerkin method, weak form]
4. Mom. eq., pressure part $\Rightarrow \mathbf{v}^{n+1}$ [Explicit]
5. Move particles: $\frac{d\mathbf{r}^{n+1}}{dt} = \mathbf{v}^{n+1}$ [Explicit]

MFEM – Pos. and neg. sides



Negative

- Documentation
- The Delaunay tessellation may give a bad partition (slivers)
- The Delaunay tessellation is time consuming?
- Error when determining the boundary nodes/surfaces
- Difficult to handle incompressible flow (general problem)

MFEM – Pos. and neg. sides



Positive

- Robust method
- Handles wave breaking
- Easy to include boundary conditions
- Simple shape functions
- Allows treatment of material discontinuities
- Symmetric matrices
- Easy to implement(?):
 - Standard FEM program
 - Partition package
 - Need to implement shape functions

MFEM – Numerical test

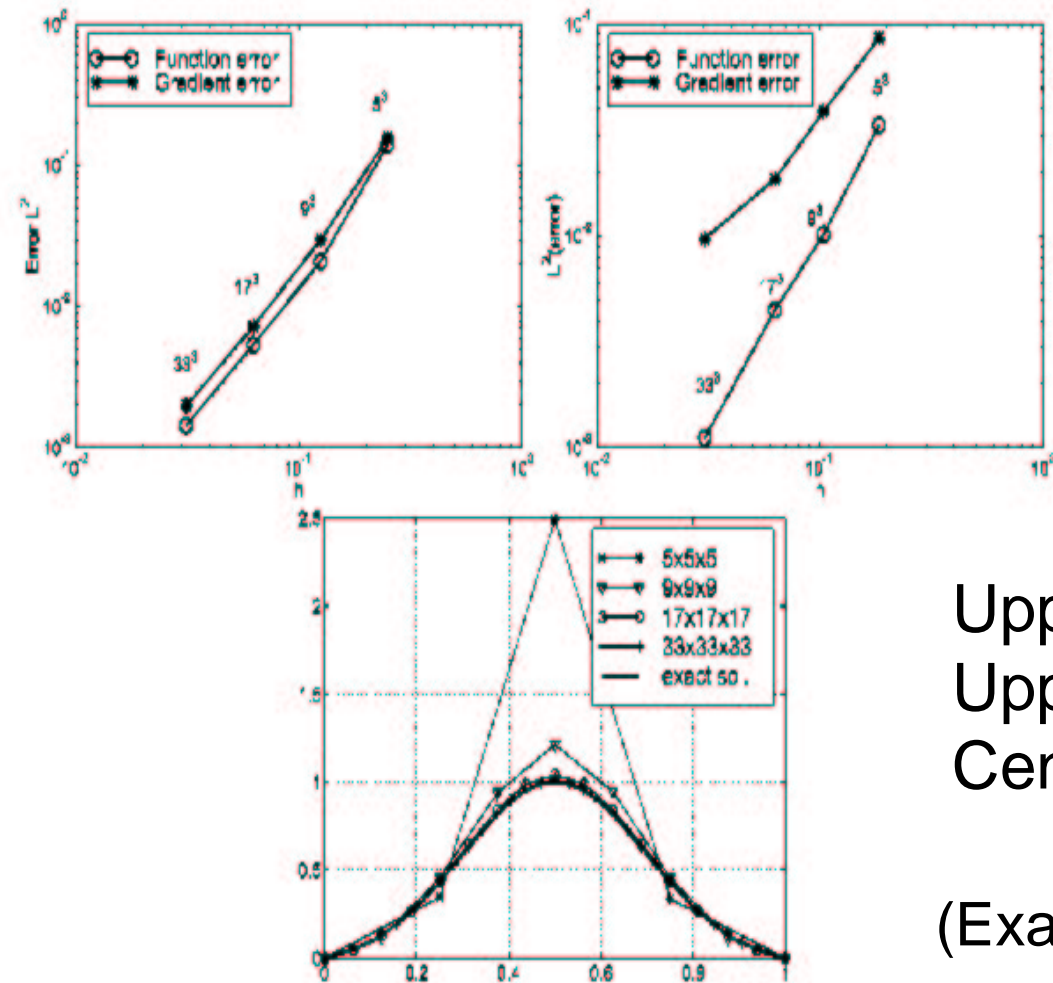


Poisson equation:

$$\begin{aligned}\nabla^2 u &= f(x, y, z) && \text{in } \Omega \\ u &= 0 && \text{on } \partial\Omega\end{aligned}$$

where Ω is a cube of unit side and f is an internal source.

MFEM – Numerical test



Upper left: Structured node distr.

Upper right: Non-structured node distr.

Center-line solution (str. node distr.)

(Example by Idelsohn et al. (2002))

Animations



SPH

Wavemaker <avi>

Planet <mpg>

MFEM

Dam break 2-D <gif>

Dam break 3-D <gif>

Channel <gif>

MFEM <gif>

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