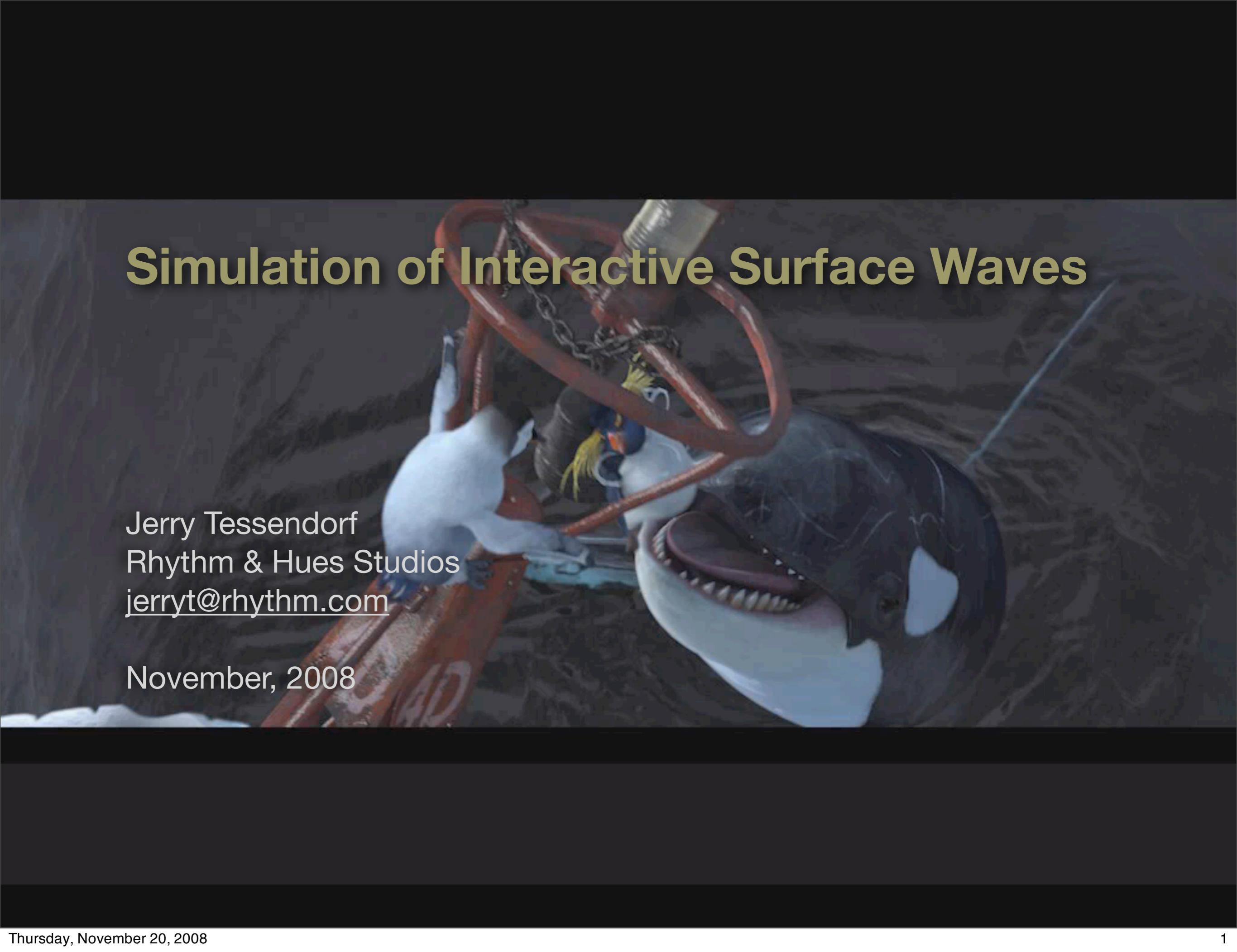


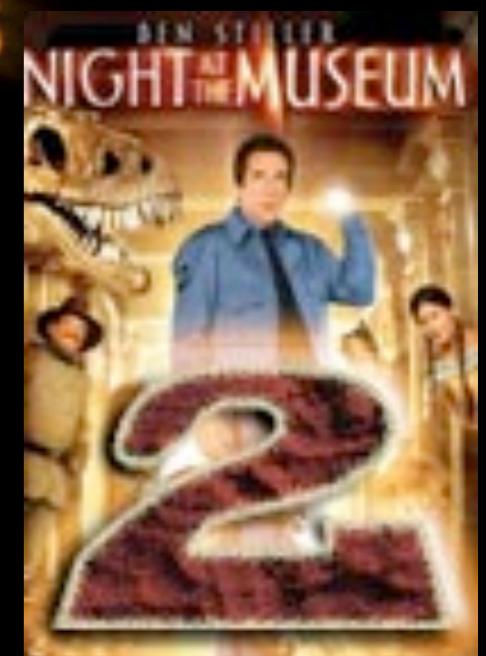
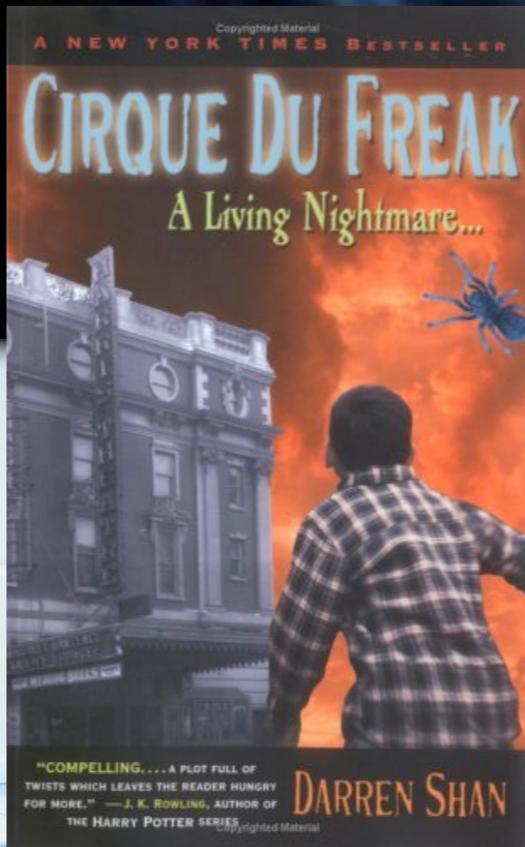
Simulation of Interactive Surface Waves



Jerry Tessendorf
Rhythm & Hues Studios
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November, 2008

In Production



Outline for this week

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- Surface wave examples in real life and film - context
- Equations of Motion - the full theory
- Numerically Solving Dynamics Problems - the digestible way

Day 1

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- Surface wave examples in real life and film - context
- Equations of Motion - the full theory

Day 1

- Numerically Solving Dynamics Problems - the digestible way

- Vertical Gradient of Velocity Potential from 2D Convolution
- Basic Obstacles

Day 2

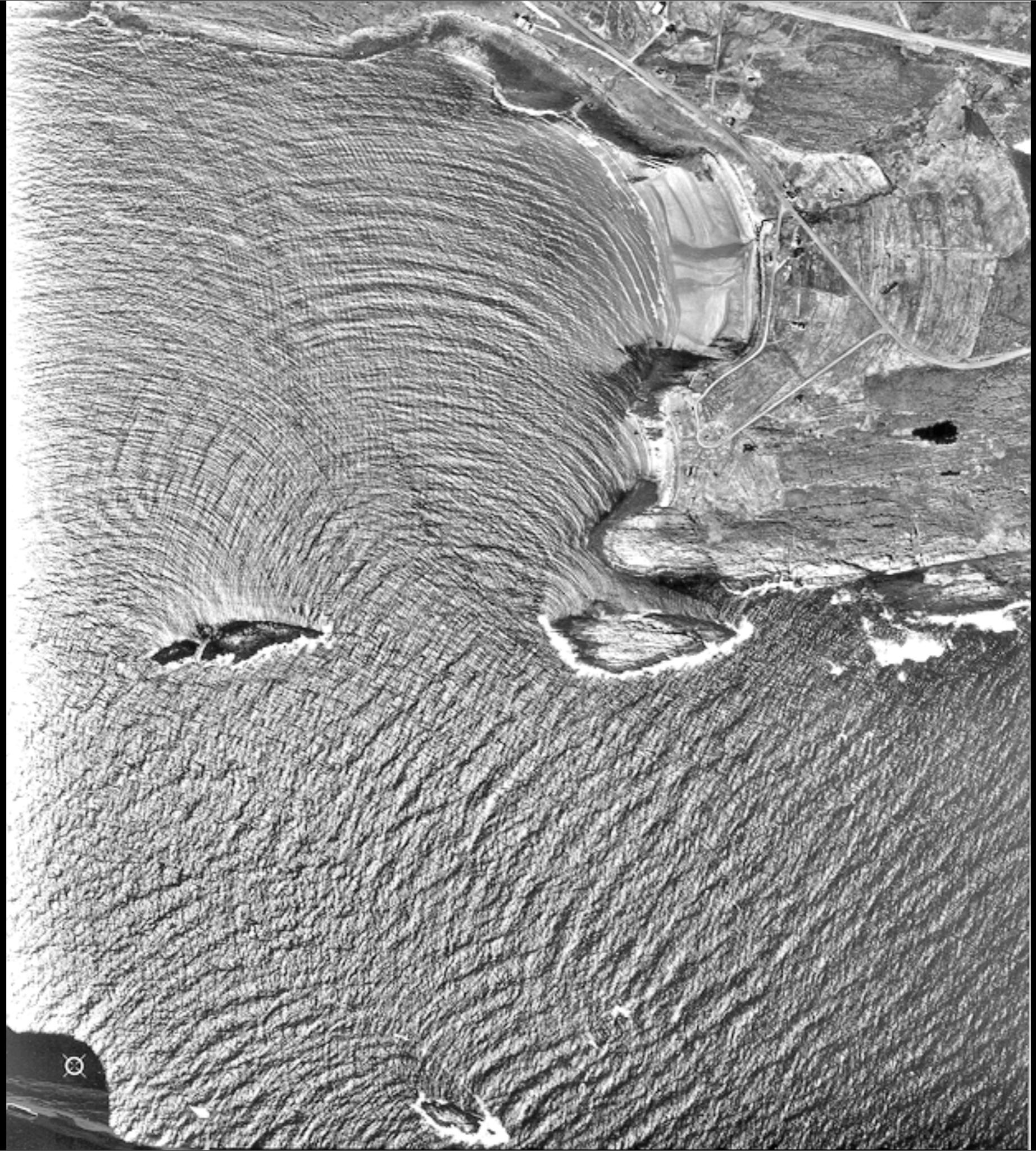












Airborne
Remote
Optical
Sensing
System



Renderworld (1994)



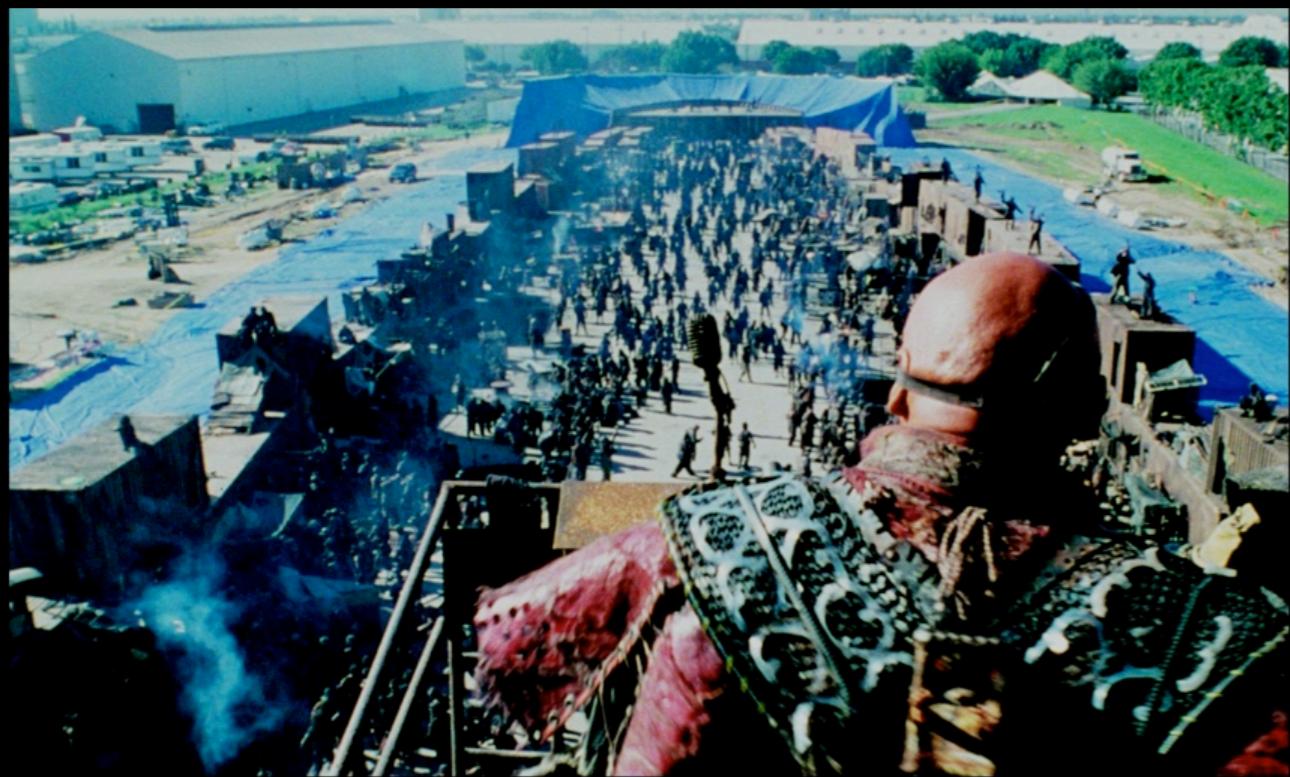
Sink The Bismarck (1960)



Water waves do not scale well because of range of motions



CG Surface Waves in Film Visual Effects



© Universal City Studios 1995



© Universal City Studios 1995

Waterworld (1995)

Titanic (1997)



Titanic (1997)



Playstation 3 SDK realtime waves in 720p HD
Cuspy FFT Method on 3 Cell SPEs. 460 fps.



courtesy Caspar Sawyer, Sony

this movie has been converted from 720p HD for presentation purposes



Orange County (2002)



0111

T12:22:30:00

PAGE ORANGE COUNTY

A SCENE
489 | VF/X4C | 4
22.6s

DIRECTOR J. KASDBAN

CAMERA K. PETERMAN

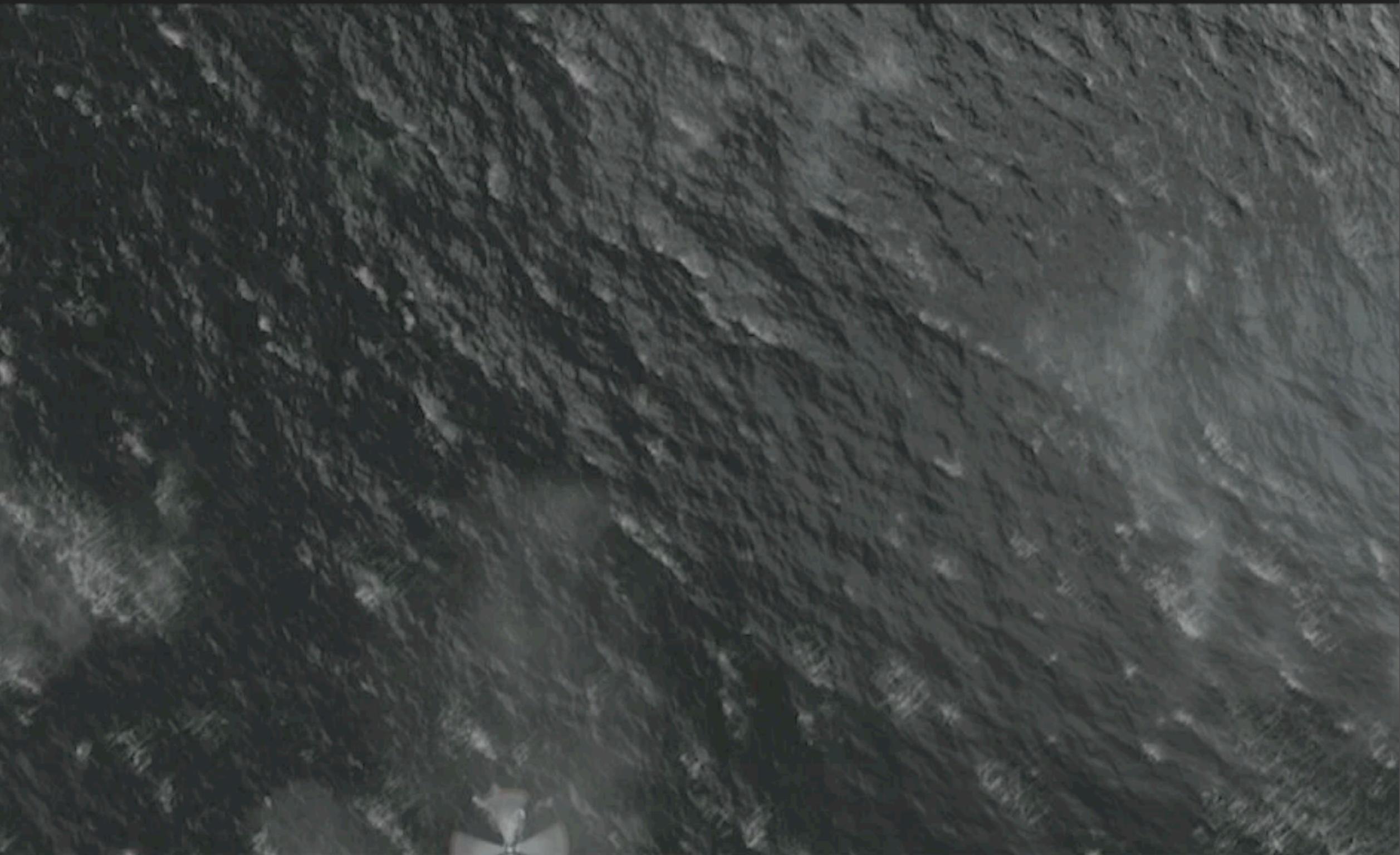
DATE 4/01 FILE NUMBER 5534 + 020

T11:13:13:13.2

004

5534 + 020

Superman Returns (2006)





Surf's Up (2007)



Happy Feet production example

0001

#593887 : rd.03:ExSplash.TestRen-0001 - 18:58 Jun 21

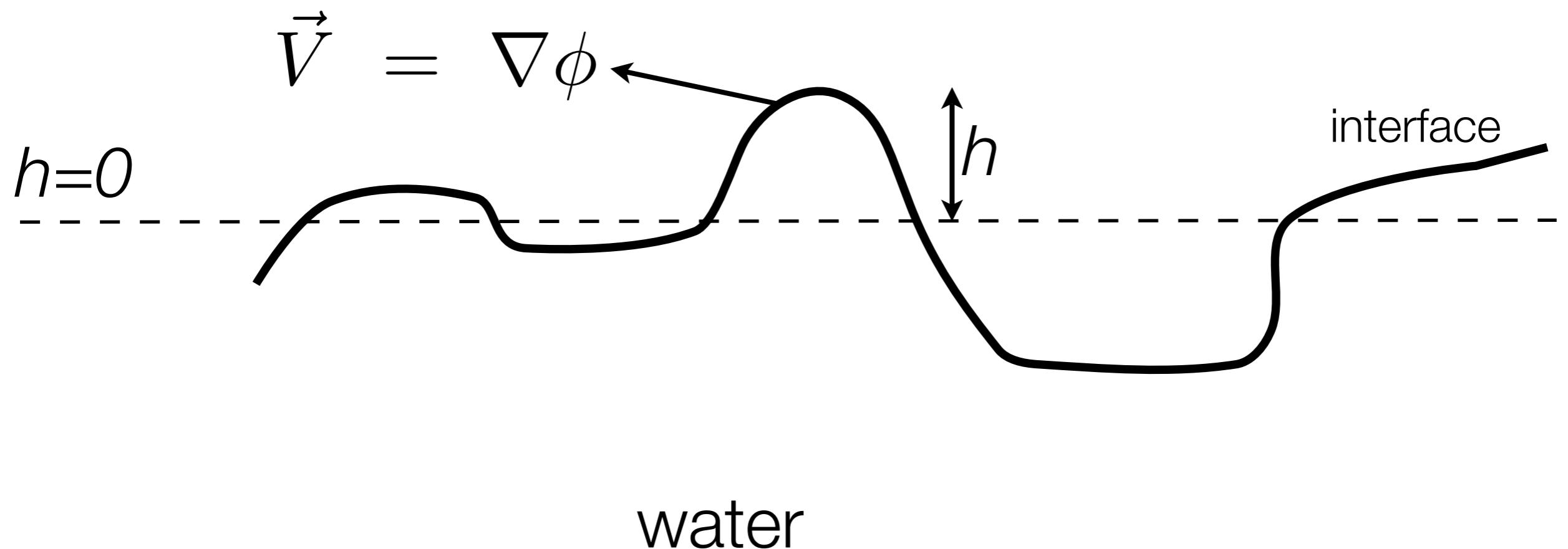
Happy Feet (2006)



1163

#653354 : user:slo sc49.08:CmpMain.Main-0046 - 15:03 Oct 02

air



Air-Water Interface

- Waves move up/down and propagate because of two factors

★ gravity

★ mass conservation

- Two quantities describe motion

★ height h of displacement from still surface

★ velocity potential ϕ , which acts like momentum

Strategy

- Fluid equations describe motion in a 3D volume
- We reduce the problem to motion of the surface using 2D
- We reduce the complexity to make the code fast, simple, but still useful
- Add some (non-physical) hacks to allow interaction with surface objects

Bernoulli's Equations

with free surface vertical displacement $h(\mathbf{x},t)$



Bernoulli's Equations

with free surface vertical displacement $h(\mathbf{x}, t)$

$$\frac{\partial}{\partial t} \phi(\mathbf{x}, t) + \frac{1}{2} |\nabla \phi|^2 = -gh(\mathbf{x}, t)$$

Fluid Motion



Bernoulli's Equations

with free surface vertical displacement $h(\mathbf{x}, t)$

$$\frac{\partial}{\partial t} \phi(\mathbf{x}, t) + \frac{1}{2} |\nabla \phi|^2 = -gh(\mathbf{x}, t)$$

Fluid Motion

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \phi = 0 \quad \text{Mass Conservation}$$



Bernoulli's Equations

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$$\frac{\partial}{\partial t} \phi(\mathbf{x}, t) + \frac{1}{2} |\nabla \phi|^2 = -gh(\mathbf{x}, t)$$

Fluid Motion

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \phi = 0 \quad \text{Mass Conservation}$$

$$\frac{\partial h}{\partial t} + \nabla \phi \cdot \nabla h = \frac{\partial \phi}{\partial y} \quad \text{Free Surface Motion}$$



Bernoulli's Equations

with free surface vertical displacement $h(\mathbf{x}, t)$

$$\frac{\partial}{\partial t} \phi(\mathbf{x}, t) = -gh(\mathbf{x}, t)$$

Fluid Motion

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \phi = 0 \quad \text{Mass Conservation}$$

$$\frac{\partial h}{\partial t} = \frac{\partial \phi}{\partial y} \quad \text{Free Surface Motion}$$



Bernoulli's Equations

with free surface vertical displacement $h(\mathbf{x}, t)$

$$\frac{\partial}{\partial t} \phi(\mathbf{x}, t) = -gh(\mathbf{x}, t)$$

LINEAR Fluid Motion

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \phi = 0 \quad \text{Mass Conservation}$$

$$\frac{\partial h}{\partial t} = \frac{\partial \phi}{\partial y} \quad \text{Free Surface Motion}$$



Linearized Bernoulli Equation (Again)

$$\frac{\partial}{\partial t} \phi(\mathbf{x}, t) = -gh(\mathbf{x}, t) \quad \text{Fluid Motion}$$

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \phi = 0 \quad \text{Mass Conservation}$$

$$\frac{\partial h}{\partial t} = \frac{\partial \phi}{\partial y} \quad \text{Free Surface Motion}$$



$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \phi = 0 \text{ Mass Conservation}$$



Rearrange terms

$$\frac{\partial^2}{\partial y^2} \phi = - \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial z^2} \right) \phi$$



Take square root

$$\frac{\partial}{\partial y} \phi = \sqrt{-\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial z^2}\right)} \phi$$



Take square root

$$\frac{\partial}{\partial y} \phi = \sqrt{-\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial z^2} \right)} \phi$$

- Evaluate as a 2D spatial convolution

Take square root

$$\frac{\partial}{\partial y} \phi = \sqrt{-\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial z^2} \right) \phi}$$

- Evaluate as a 2D spatial convolution
- 13x13 moving window is the smallest with reasonable quality

Mass Conserving Surface Equations

$$\frac{\partial}{\partial t} \phi = -gh$$

$$\frac{\partial h}{\partial t} = \left(\sqrt{-\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial z^2} \right)} \right) \phi$$



Mass Conserving Surface Equations

$$\frac{\partial}{\partial t} \phi = -gh$$

$$\frac{\partial h}{\partial t} = \left(\sqrt{-\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial z^2} \right)} \right) \phi$$

- Automatically conserve mass



Mass Conserving Surface Equations

$$\frac{\partial}{\partial t} \phi = -gh$$

$$\frac{\partial h}{\partial t} = \left(\sqrt{-\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial z^2} \right)} \right) \phi$$

- Automatically conserve mass
- Dynamics confined to fast surface 2D calculations



Mass Conserving Surface Equations

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- Dynamics confined to fast surface 2D calculations
- Moving window or FFT convolution can be used



Mass Conserving Surface Equations

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- Automatically conserve mass
- Dynamics confined to fast surface 2D calculations
- Moving window or FFT convolution can be used
- Classic leapfrog & verlet solvers are stable



OpenGL Interactive Wave (IWave) Example

Mass Conserving Surface Equations

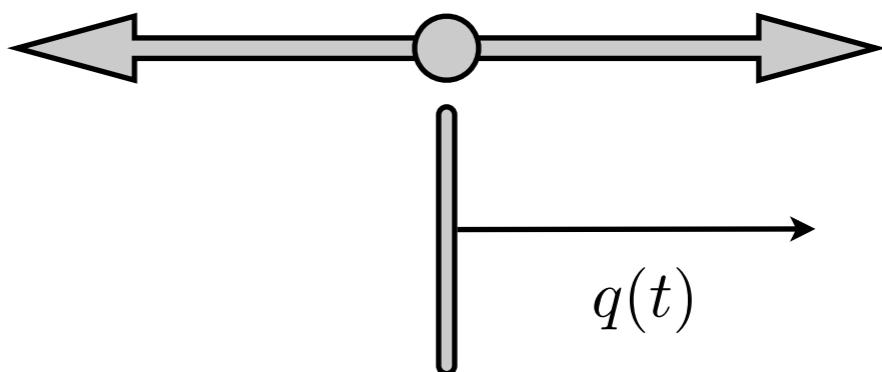
$$\frac{\partial}{\partial t} \phi = -gh$$

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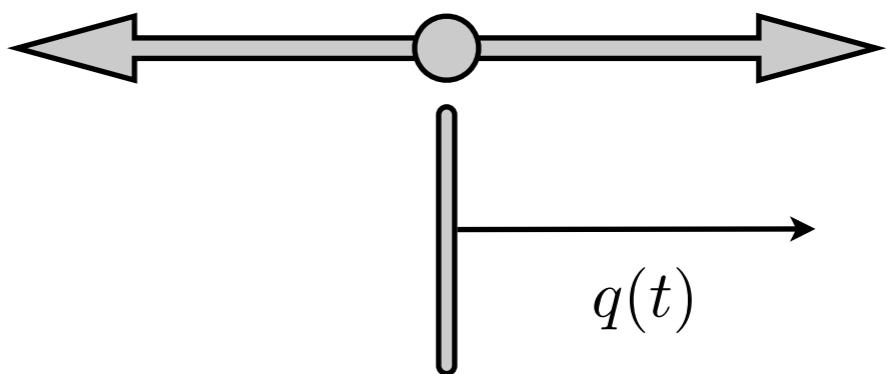
Harmonic Oscillator



Harmonic Oscillator

- Force opposes displacement $q(t)$

$$m \frac{d^2 q(t)}{dt^2} = -k q(t)$$



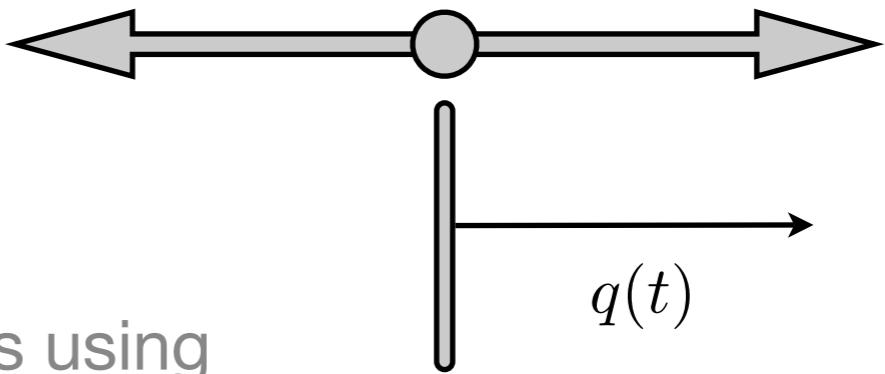
Harmonic Oscillator

- Force opposes displacement $q(t)$

$$m \frac{d^2 q(t)}{dt^2} = -k q(t)$$

- Split into two first order differential equations using momentum

$$\begin{aligned}\dot{q}(t) &= p(t) \\ m \dot{p}(t) &= -k q(t)\end{aligned}$$



Harmonic Oscillator

- Force opposes displacement $q(t)$

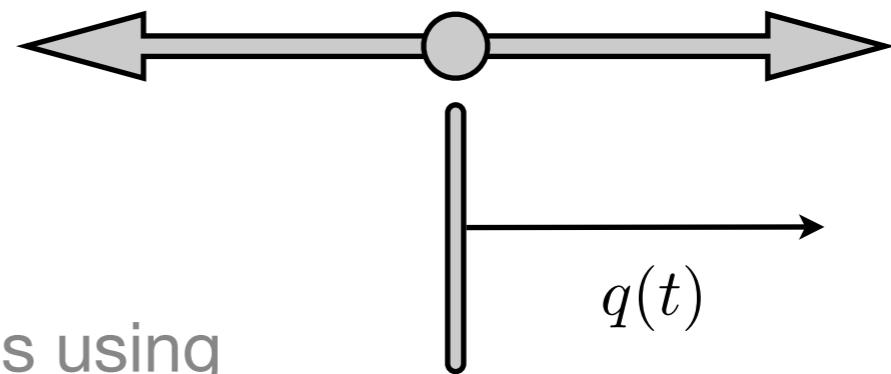
$$m \frac{d^2 q(t)}{dt^2} = -k q(t)$$

- Split into two first order differential equations using momentum

$$\begin{aligned}\dot{q}(t) &= p(t) \\ m \dot{p}(t) &= -k q(t)\end{aligned}$$

- This has an exact solution

$$\begin{aligned}q(t) &= q(0) \cos(\omega t) + \frac{p(0)}{\omega} \sin(\omega t) \\ p(t) &= p(0) \cos(\omega t) - \omega q(0) \sin(\omega t)\end{aligned}$$



$$\omega = \sqrt{\frac{k}{m}}$$

Harmonic Oscillator

- Force opposes displacement $q(t)$

$$m \frac{d^2 q(t)}{dt^2} = -k q(t)$$

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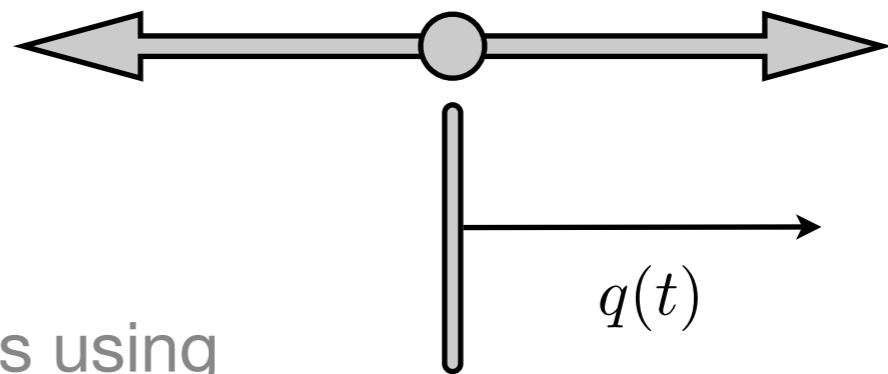
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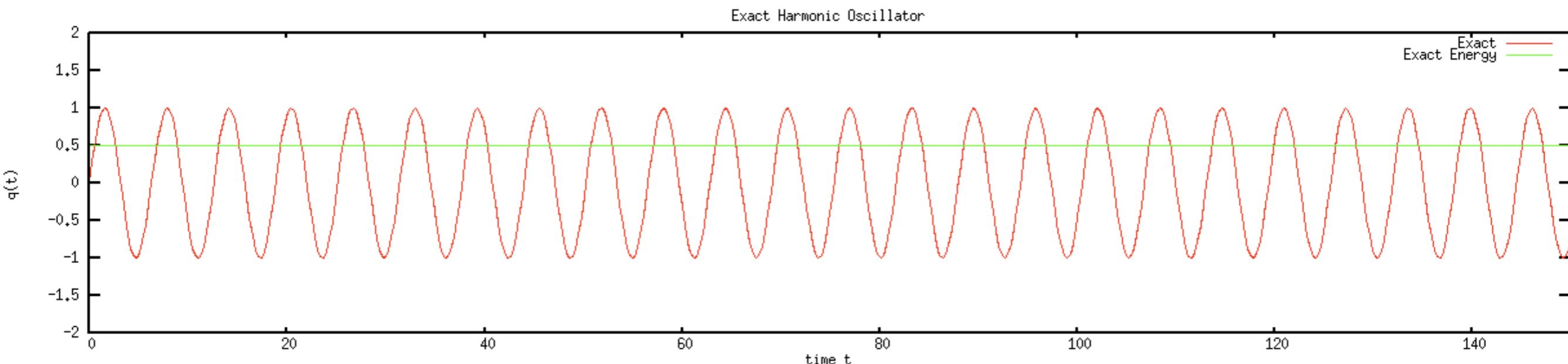
$$\omega = \sqrt{\frac{k}{m}}$$

- Energy is constant over time

$$E = \frac{p^2(t)}{2m} + \frac{k}{2}q^2(t) = \frac{p^2(0)}{2m} + \frac{k}{2}q^2(0)$$



Harmonic Oscillator Visual



How Do We Numerically Solve HO?

- Have to make the problem discrete in time.
- There are many ways to do that
- Different methods have dramatically different properties
- Here we illustrate four methods and their consequences
 - ★Forward Euler
 - ★Leapfrog
 - ★Implicit
 - ★Exponential
- We will actually use only Leapfrog in this course

Forward Euler Solution

- Discrete time steps Δt
- Derivative becomes finite difference

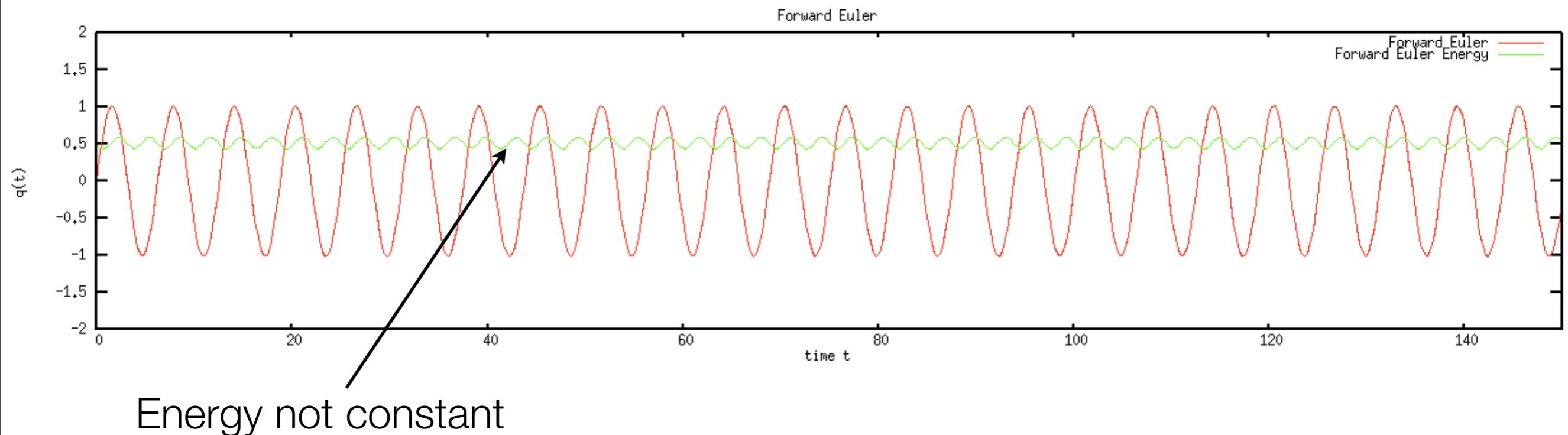
$$\dot{q}(t) = \frac{q(t + \Delta t) - q(t)}{\Delta t} \quad \dot{p}(t) = \frac{p(t + \Delta t) - p(t)}{\Delta t}$$

- Evaluate force at the latest time available

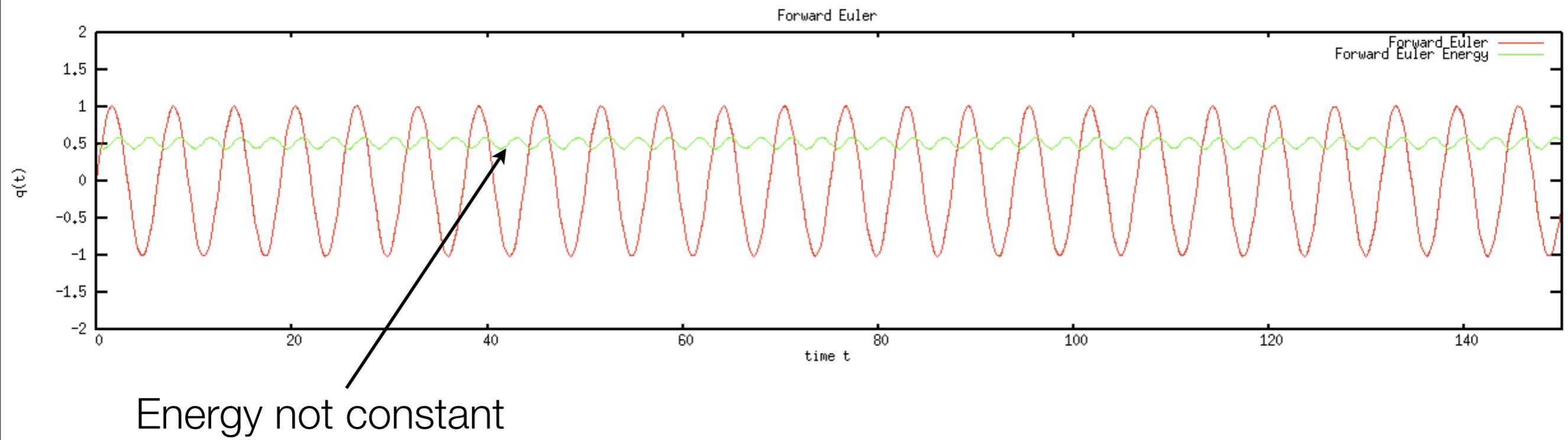
$$\begin{aligned} q(t + \Delta t) &= q(t) + \Delta t \ p(t) \\ p(t + \Delta t) &= p(t) - \omega^2 \Delta t \ q(t + \Delta t) \end{aligned}$$

- Conveniently allows update of q, p in-place.

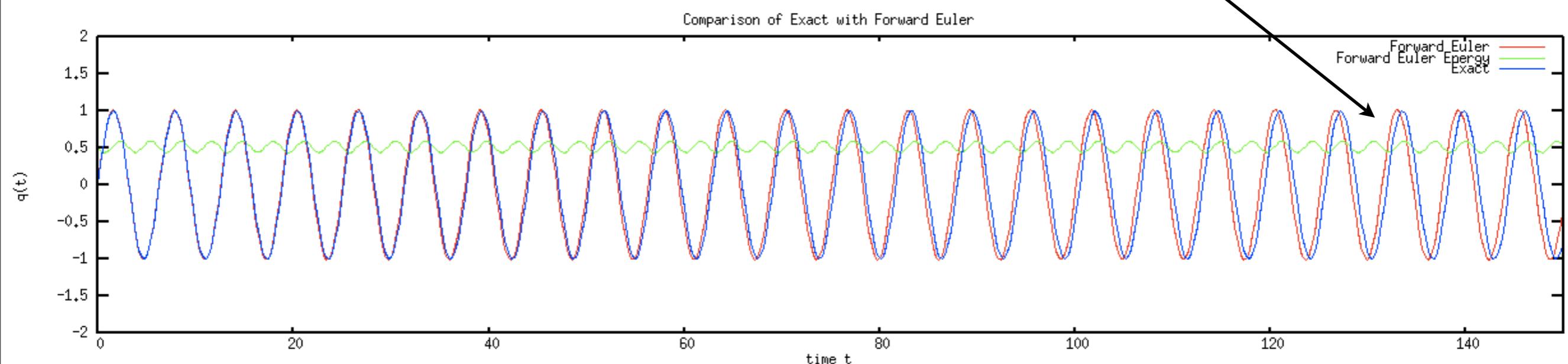
Forward Euler Visualization



Forward Euler Visualization



Phase shifting over time

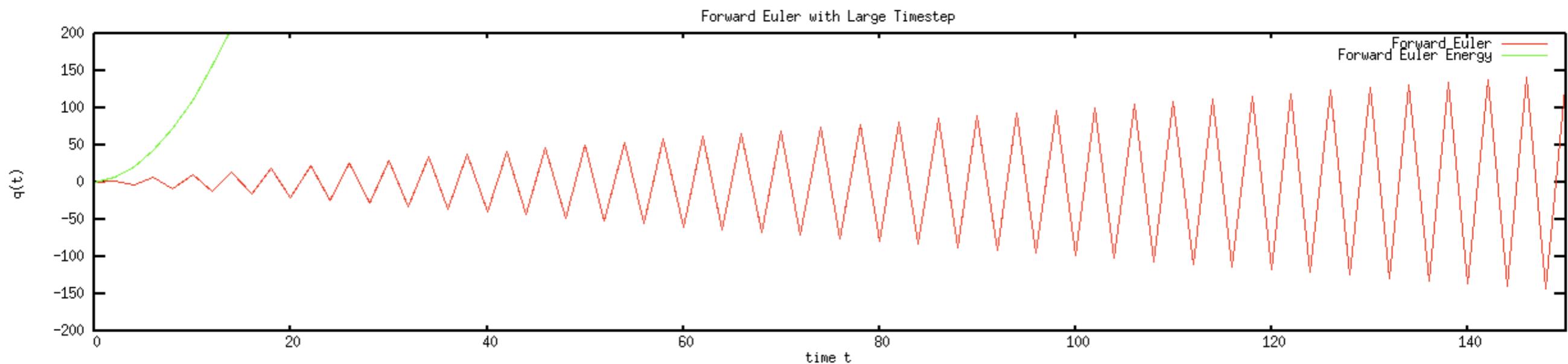


Errors in Forward Euler

- Actual frequency is related to physical frequency and timestep

$$\omega_{actual} = \frac{1}{\Delta t} \tan^{-1} \left\{ \omega \sqrt{\frac{\Delta t^2}{1 - \omega^2 \Delta t^2 / 2}} \right\}$$

- For large timestep $\omega \Delta t > \sqrt{2}$ frequency becomes complex and solution explodes



Leapfrog Solution

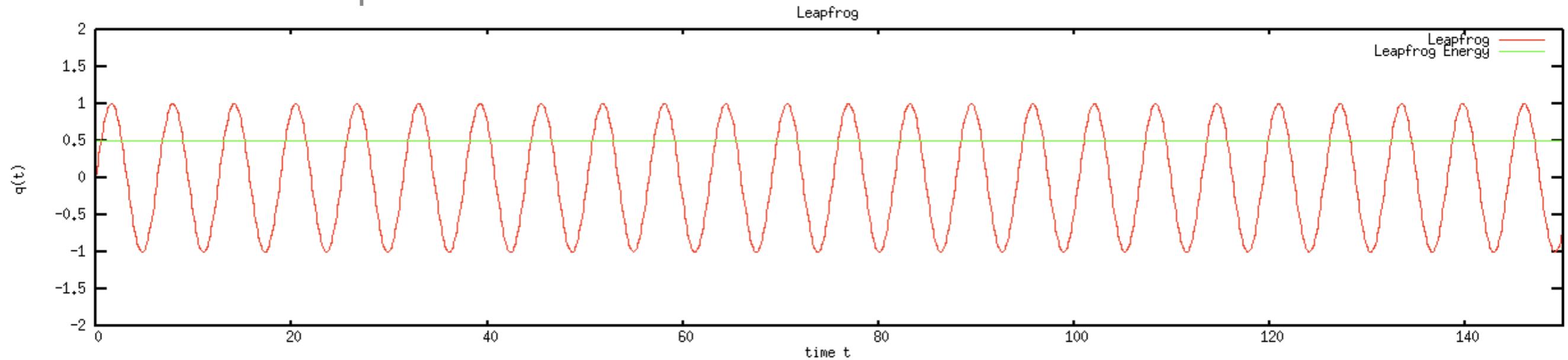
- Evaluate force at midpoint of time step

$$\begin{aligned} q_* &= q(t) + \frac{\Delta t}{2} p(t) \\ p(t + \Delta t) &= p(t) - \omega^2 \Delta t q_* \\ q(t + \Delta t) &= q_* + \frac{\Delta t}{2} p(t + \Delta t) \end{aligned}$$

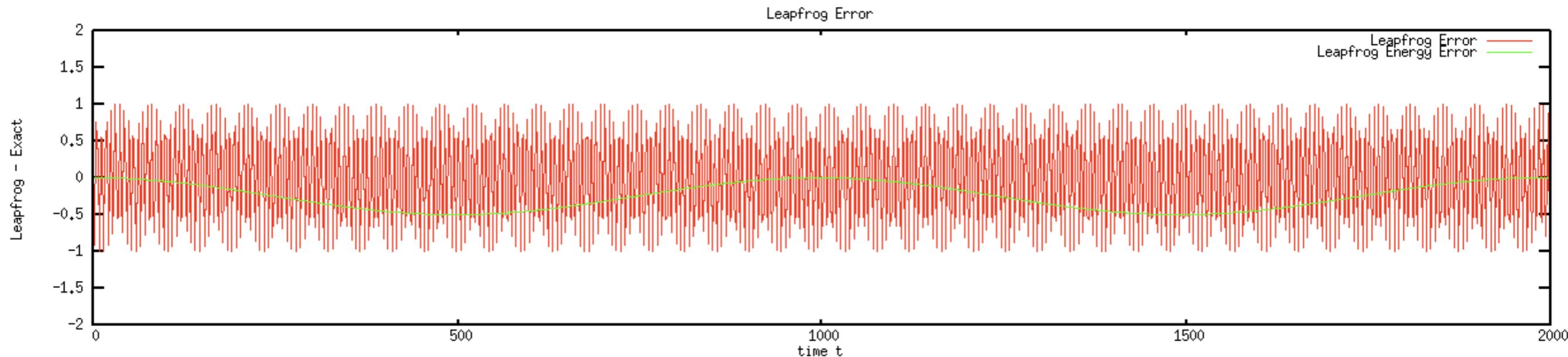
- This small change is much more stable
- Simplest member of a class of solutions called Geometric Integration
 - ★ Error in solution fluctuates, but does not grow unbounded.

Leapfrog Solution Visualization

- No substantial phase shift



- Errors are bounded even for large time steps



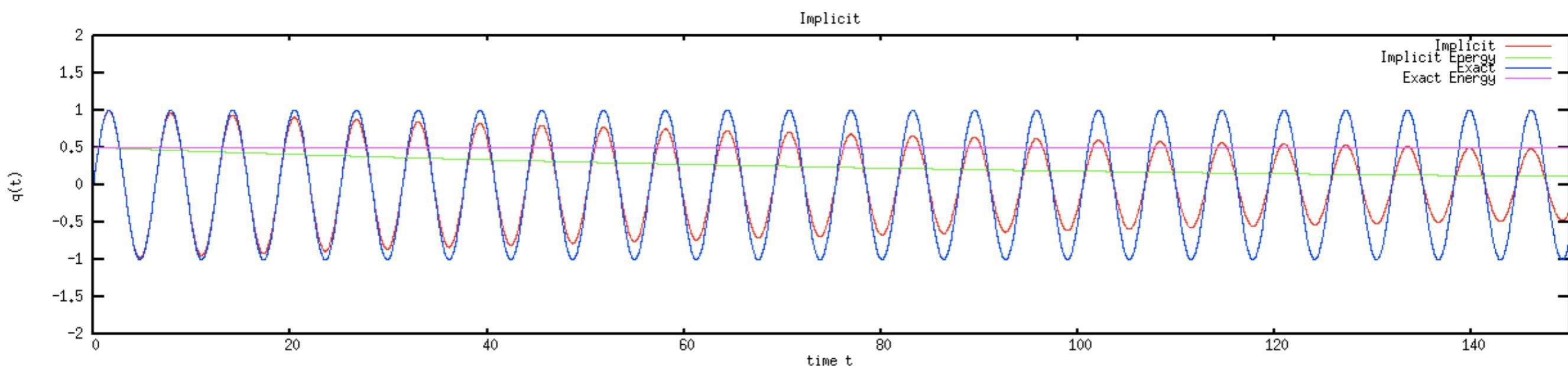
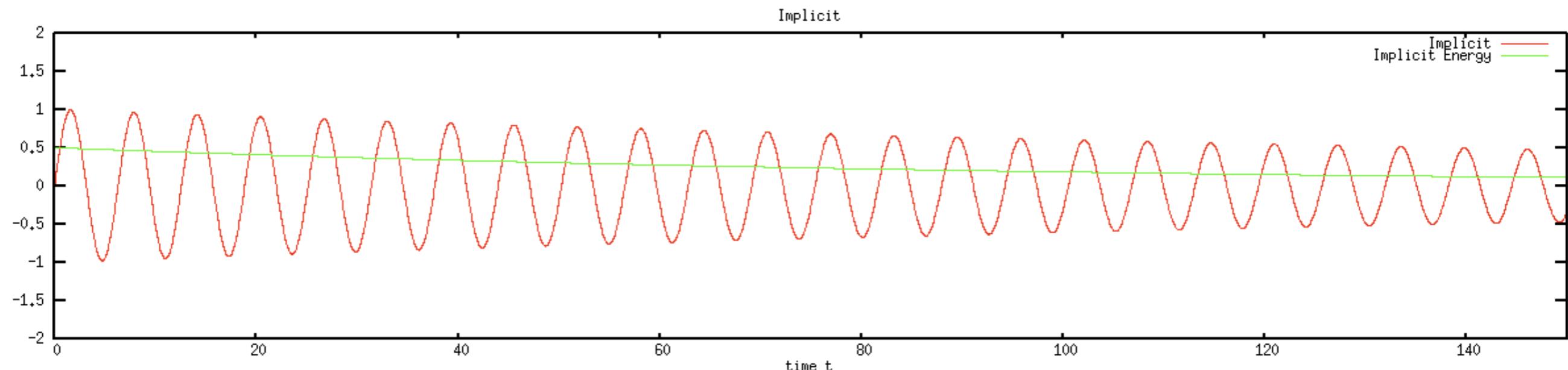
Implicit Solution

- Evaluate Force and momentum at end of time step

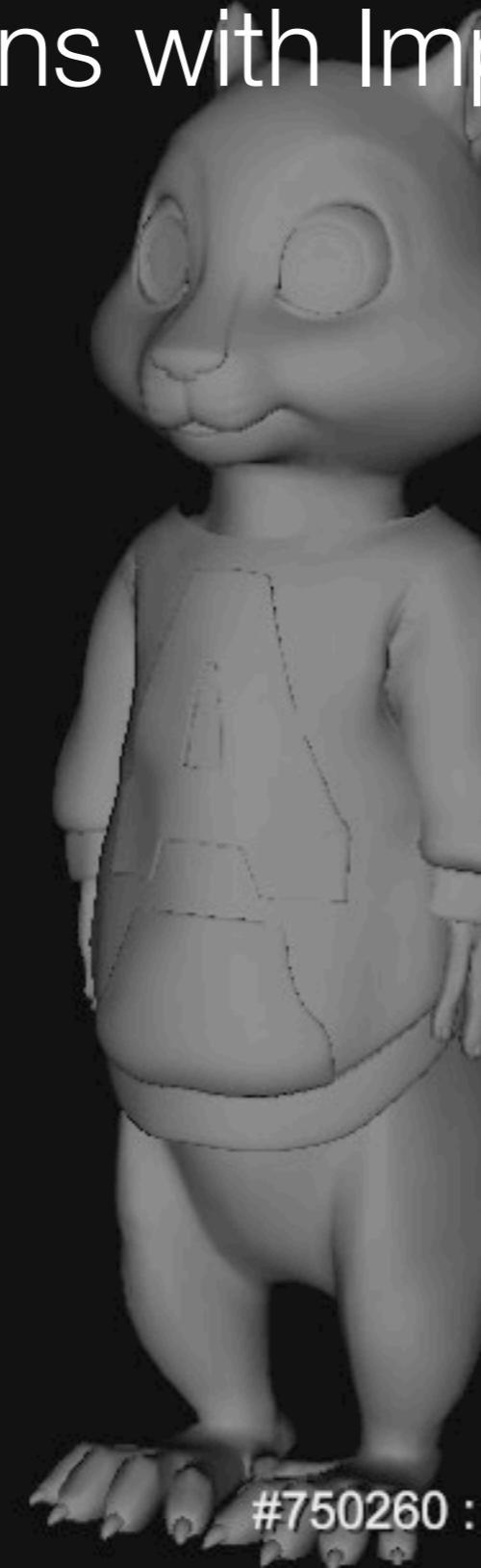
$$\begin{aligned} q(t + \Delta t) &= q(t) + \Delta t \ p(t + \Delta t) \\ p(t + \Delta t) &= p(t) - \omega^2 \Delta t \ q(t + \Delta t) \end{aligned}$$

- Generally stable because it dampens the solution
- Dampening reduces accuracy
- In productions, the dampening is sometimes useful because explosions are never desirable.

Implicit Solution Visualization



Cloth Simulations with Implicit Dynamics



0050

#750260 : rd.bahn:TechAnimDump.DrivenON - 17:59 Jun 01

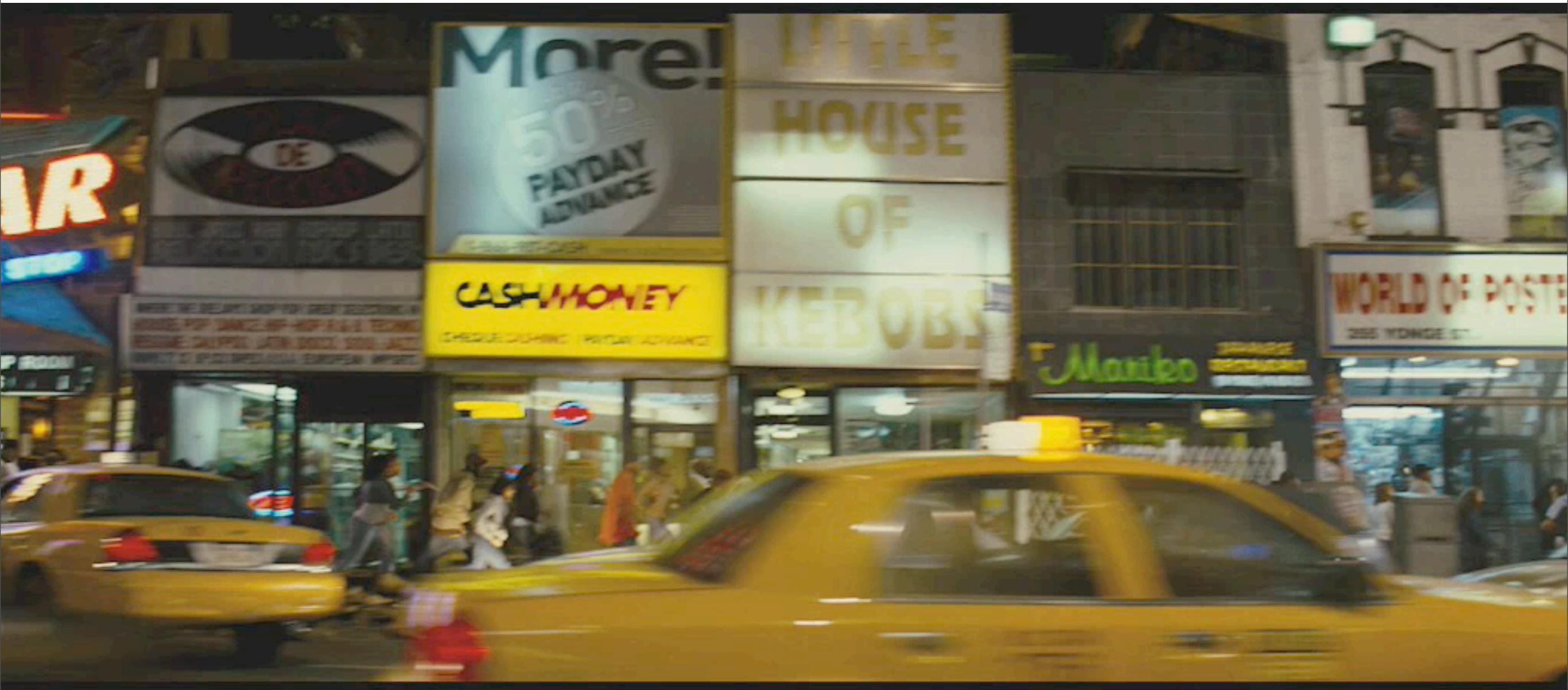
Cloth Simulations with Implicit Dynamics

0001

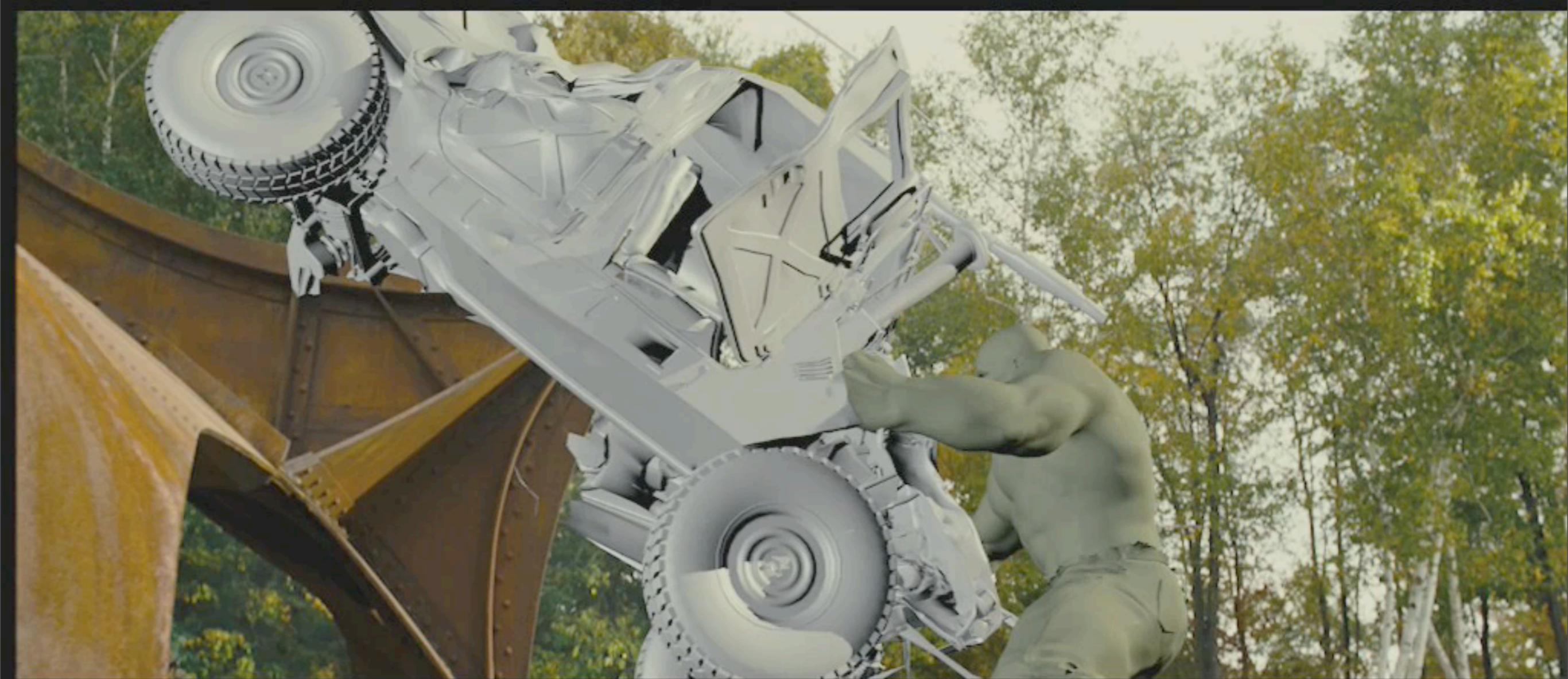
Shape restoration with bending model

#754190.tae rd.tae:AnimDump++ 12:10 Jun 07

Cloth Simulations with Implicit Dynamics



Cloth Simulations with Implicit Dynamics Rigid Body Sims with Forward Euler Dynamics



Food Simulation

garfield2

Serial #543001

garf2:pp.101p35

User: scotty

pp.101p35FxSauce.FxCmp-0003.0013-0087:1:rll

13 Mar 2006 10:04

75 frames

Task: general

7.99

latest noodles from tech anim. last animation

Exponential Solution

- Frame dynamical equation as a linear equation over short lengths of time.
- State vector $Y(t) = \begin{pmatrix} q(t) \\ p(t) \end{pmatrix}$
- Equation of motion for Harmonic Oscillator state vector

$$\frac{dY(t)}{dt} = \begin{pmatrix} 0 & 1 \\ -\omega^2 & 0 \end{pmatrix} Y(t)$$

- Solution is in terms of exponentiated matrix

$$Y(t) = e^{Mt} Y(0)$$

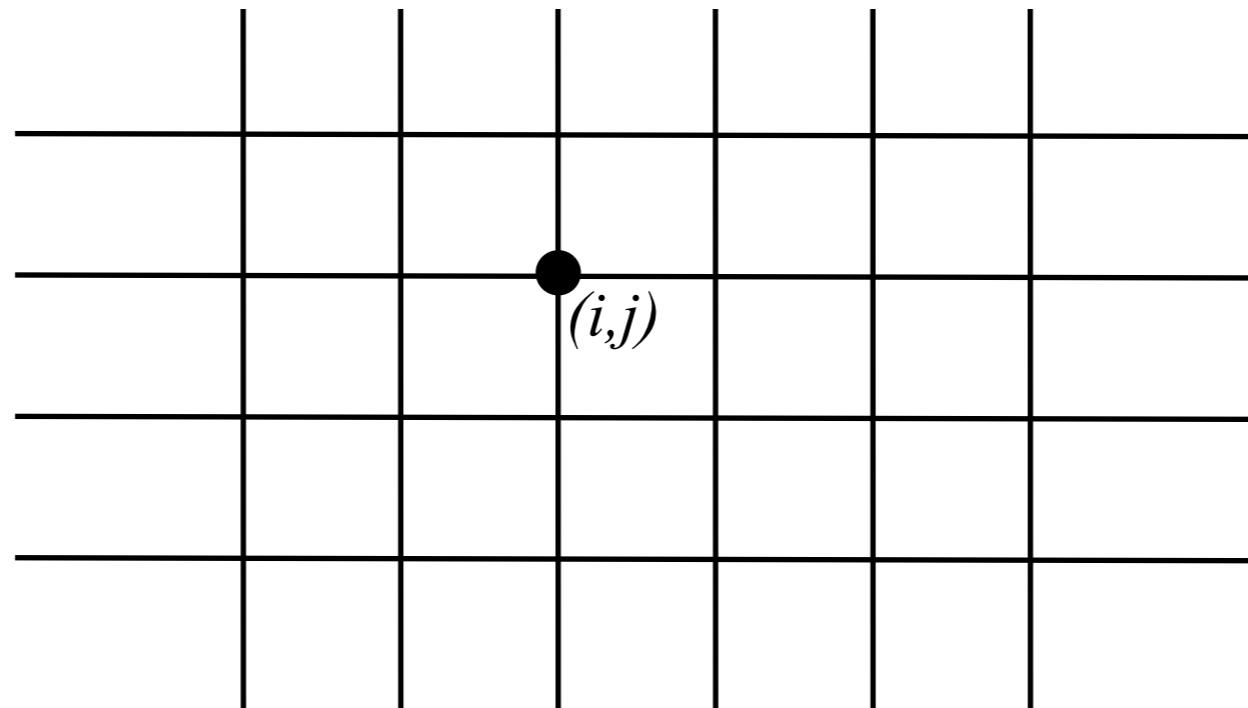
$$M = \begin{pmatrix} 0 & 1 \\ -\omega^2 & 0 \end{pmatrix}$$

Relative Merits of the Numeric Solution Schemes

	Pros	Cons
Forward Euler	*very simple implementation	*errors grow unbounded *unstable at large steps
Leapfrog	*simple implementation *errors do not grow *part of a larger system	*unstable at very large steps
Implicit	*almost always stable	*complex implementation *numerical dampening
Exponential	*Exact for linear systems *Simpler than implicit *No dampening	*complex implementation

Grid of Harmonic Oscillators

- 2D grid of points.
- Vertices only move up/down (out of page) with displacement $h_{ij}(t)$
- Springs can be connected between vertices

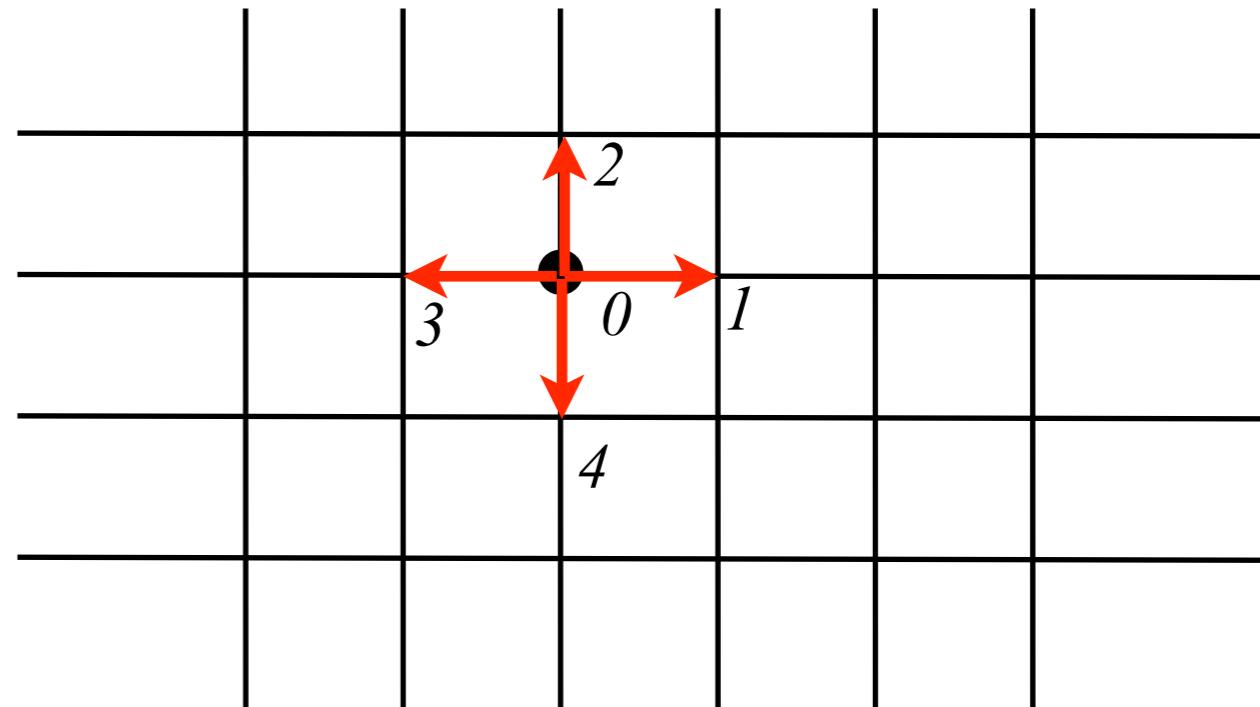


Nearest Neighbor Springs

- Only connect to immediate neighbors on grid

- Each grid point is assigned a weight w_{ij}

- Force on vertex 0:



$$F_0 = w_0 h_0(t) + w_1 h_1(t) + w_2 h_2(t) + w_3 h_3(t) + w_4 h_4(t)$$

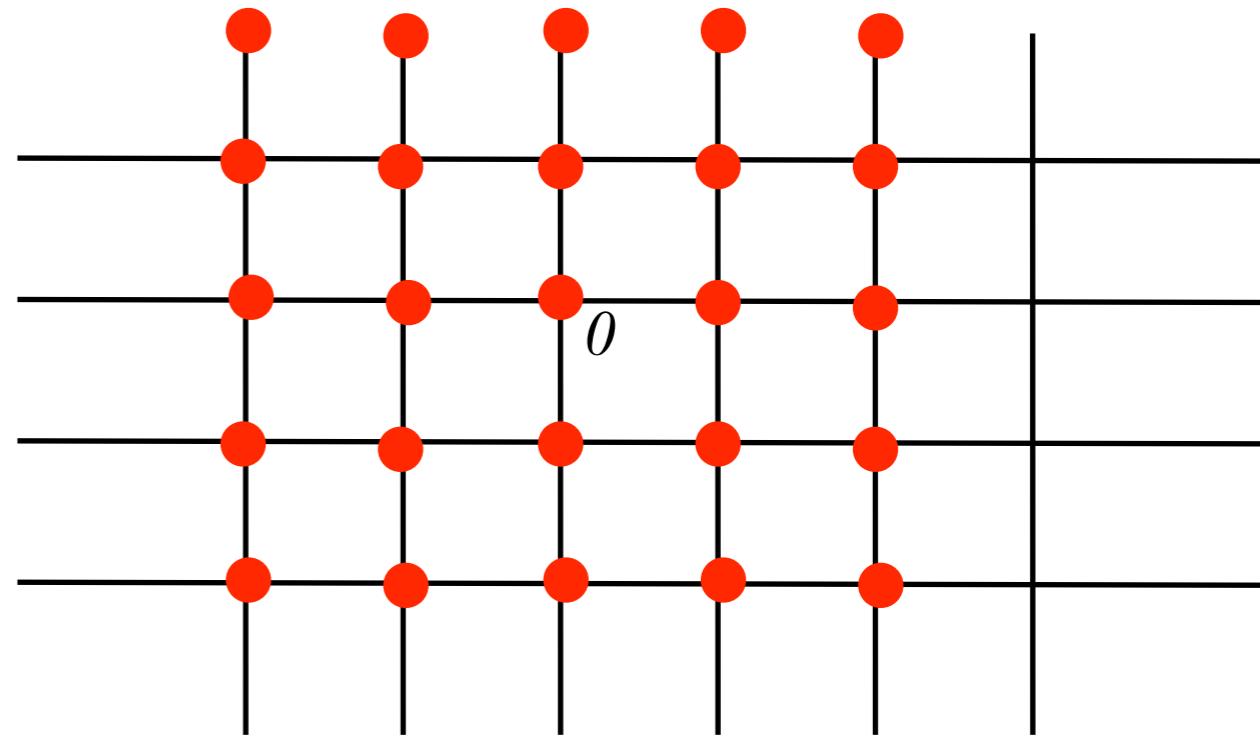
- Example: Laplace weights

$$w_0 = -4$$

$$w_1 = w_2 = w_3 = w_4 = 1$$

Bigger Neighborhoods

- $(2n+1) \times (2n+1)$ windows centered on each point
- The force at the center is the weighted sum of the displacements of each point in the window
- Weights are chosen from the physical problem



5X5

Surfaces Waves as a Grid of Harmonic Oscillators

- Grid of points represents water surface
- Displacement $h_{ij}(t)$ is the vertical displacement of the surface.
- The momentum is called the velocity potential $\phi_{ij}(t)$
- Equations of motion are a little different from harmonic oscillators
- Equations of motion are simplified version of Bernoulli's equation

Mass Conserving Surface Equations

$$\frac{\partial}{\partial t} \phi = -gh$$

$$\frac{\partial h}{\partial t} = \left(\sqrt{-\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial z^2} \right)} \right) \phi$$

- Automatically conserve mass
- Dynamics confined to fast surface 2D calculations
- Moving window or FFT convolution can be used
- Classic leapfrog & verlet solvers are stable



Momentum Equation for Surface Waves

- Momentum changes as gravity (g) pushes waves up and down.

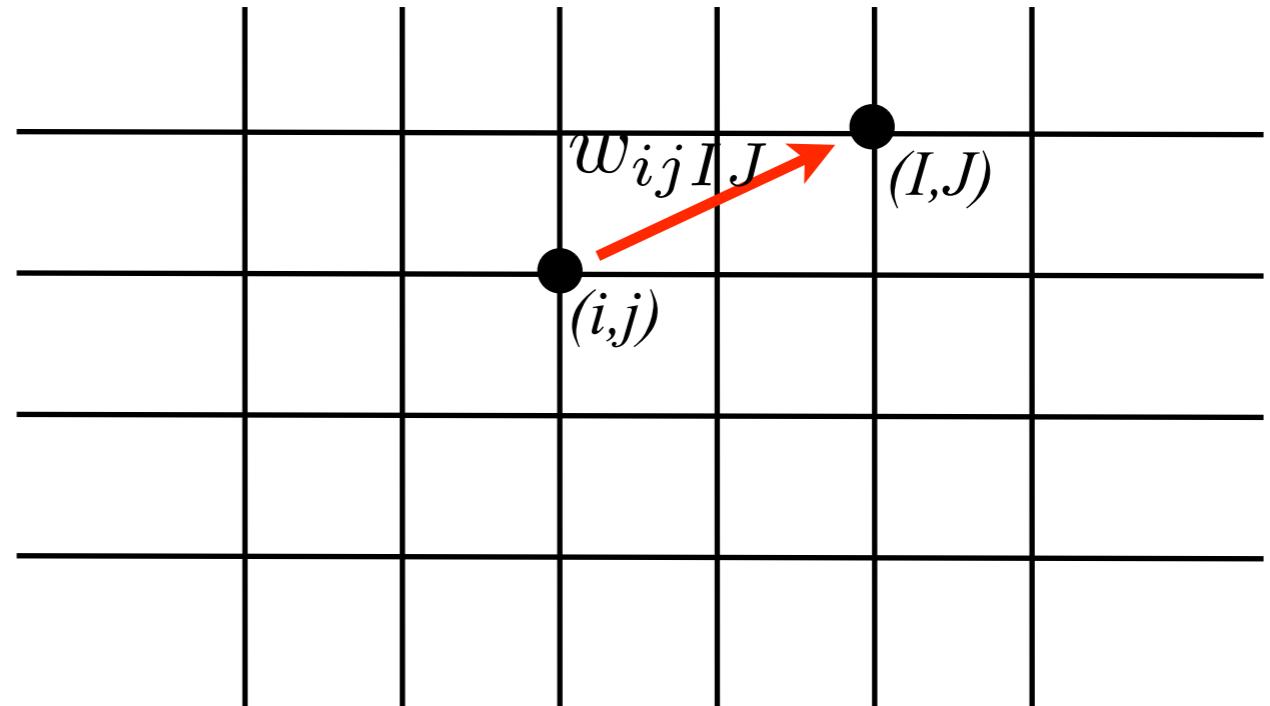
$$\frac{d\phi_{ij}(t)}{dt} = -g h_{ij}(t) + S_{ij}(t)$$

- Add a source function $S(t)$ to drive the motion

Height Displacement Equation

- This equation does two things:
 1. Pushes waves up/down due to momentum
 2. Enforces mass conservation by the choice of weights w_{ijIJ} that connect vertex ij to vertex IJ

$$\frac{dh_{ij}(t)}{dt} = \sum_{IJ} w_{ijIJ} \phi_{IJ}(t) + T_{ij}(t)$$



- Add source $T(t)$ to drive the motion

Finite Time Steps

- Two linear equations

$$\frac{dh_{ij}(t)}{dt} = \sum_{IJ} w_{ijIJ} \phi_{IJ}(t) + T_{ij}(t)$$

$$\frac{d\phi_{ij}(t)}{dt} = -g h_{ij}(t) + S_{ij}(t)$$

- Time step Δt

$$\frac{dh_{ij}(t)}{dt} = \frac{h_{ij}(t + \Delta t) - h_{ij}(t)}{\Delta t}$$

$$\frac{d\phi_{ij}(t)}{dt} = \frac{\phi_{ij}(t + \Delta t) - \phi_{ij}(t)}{\Delta t}$$

Leapfrog Equations

- Update momentum at half time step:

$$\phi_{ij}^* = \phi_{ij}(t) - g \frac{\Delta t}{2} h_{ij}(t) + \frac{\Delta t}{2} S(t)$$

- Update height a full time step

$$h_{ij}(t + \Delta t) = h_{ij}(t) + \Delta t \sum_{IJ} w_{ijIJ} \phi_{IJ}^* + \Delta t T_{ij}(t + \Delta t)$$

- Update momentum remaining half time step

$$\phi_{ij}(t + \Delta t) = \phi_{ij}^* - g \frac{\Delta t}{2} h_{ij}(t + \Delta t) + \frac{\Delta t}{2} S(t + \Delta t)$$

Leapfrog Equations

- Update momentum at half time step:

$$\phi_{ij}^* = \phi_{ij}(t) - g \frac{\Delta t}{2} h_{ij}(t) + \frac{\Delta t}{2} S(t)$$

- Update height a full time step

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- Update momentum remaining half time step

$$\phi_{ij}(t + \Delta t) = \phi_{ij}^* - g \frac{\Delta t}{2} h_{ij}(t + \Delta t) + \frac{\Delta t}{2} S(t + \Delta t)$$

Pseudo-code

```
// Update momentum half time step
for( all gridpoints i )
{
    phi[i] -= 0.5*dt * g * h[i];
    phi[i] += 0.5*dt * source[i];
}

// Compute DPhi and put it in array Dphi
ComputeDPhi( phi, Dphi );

// Update height full time step,
// then momentum remaining half time step
for( all gridpoints i )
{
    h[i]    +=      dt * Dphi[i];
    phi[i] -= 0.5*dt * g * h[i];
    phi[i] += 0.5*dt * source[i];
}
```

Weights from the Vertical Gradient

- Math details in notes

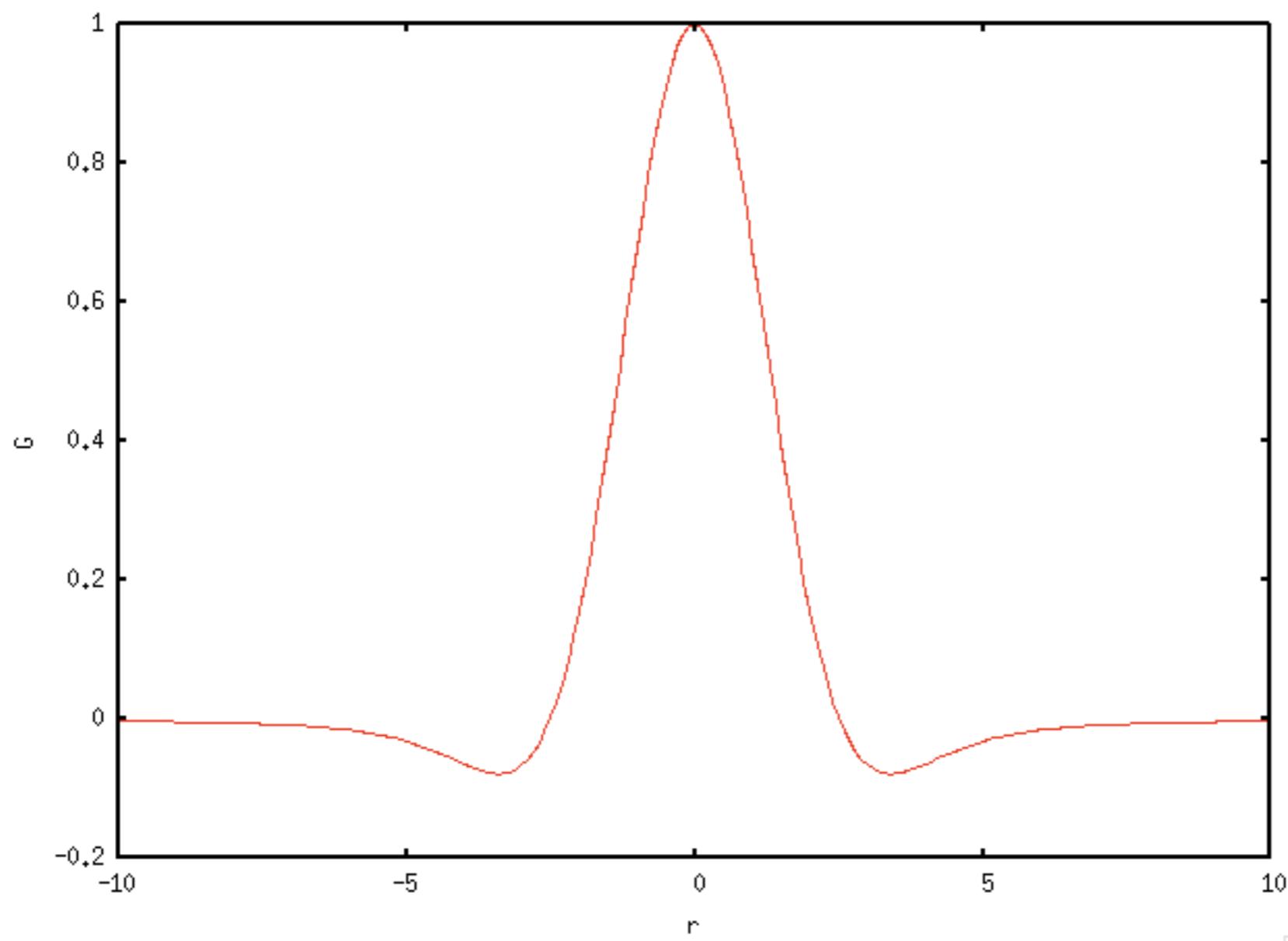
Weights pseudo-code

```
const float w( const double x, const double sigma )
{
    double dk = 0.01;
    double norm = 0;

    for(double k=0;k<10;k+=dk)
    {
        norm += k*k*exp(-sigma*k*k);
    }

    const double r = fabs(x);
    double kern = 0;
    for( double k=0;k<10;k+=dk)
    {
        kern += k*k*exp(-sigma*k*k)*j0(r*k);
    }
    return (kern/norm);
}
```

Convolution Kernel vs Separation



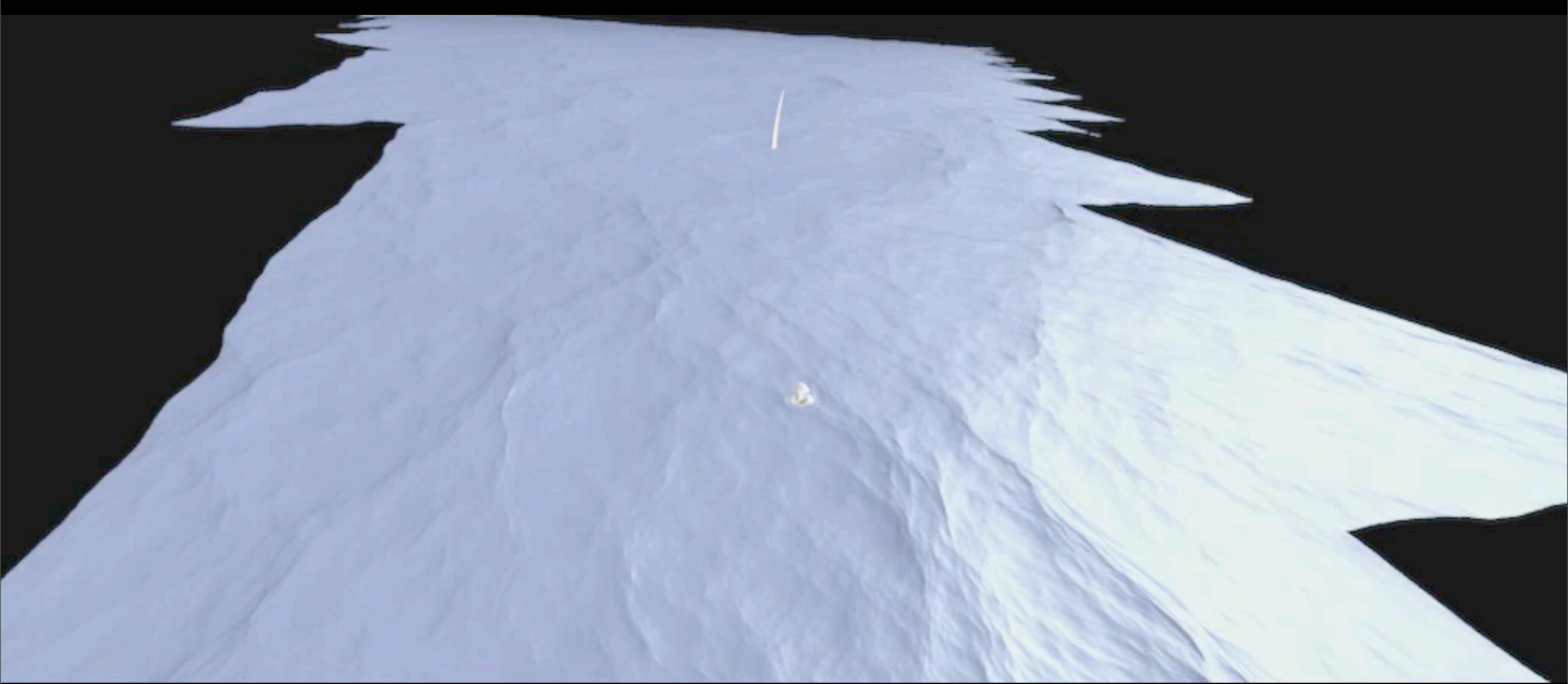
DPhi pseudo-code

```
// Weights have been precomputed into a table W[][]  
void ComputeDPhi(float * phi, float * dphi)  
{  
    // just the interior in this example  
    for(int ix=KERNEL_SIZE; ix<iwidth-KERNEL_SIZE; ix++)  
    {  
        for(int iy=KERNEL_SIZE; iy<iheight-KERNEL_SIZE; iy++)  
        {  
            int index = ix + iwidth*iy;  
            float vd = 0;  
            for(int iix=-KERNEL_SIZE; iix<=KERNEL_SIZE; iix++)  
            {  
                for(int iiy=-KERNEL_SIZE; iiy<=KERNEL_SIZE; iiy++)  
                {  
                    int iindex = ix+iix + iwidth*(iy+iiy);  
                    vd += W[iix+KERNEL_SIZE][iiy+KERNEL_SIZE] * phi[iindex];  
                }  
            }  
            dphi[index] = vd;  
        }  
    }  
}
```

0006

#593887 : rd.03;ExSplash.TestRen-0001 - 18:53 Jun 21







Obstacles in a Scene

- Anything floating on the water surface generates reflected waves.
- In full 3D fluid dynamics, calculating reflected waves requires considering
 - ★ The exact shape of the object
 - ★ The normal to the object where waves reflect
 - ★ Momentum conservation
 - ★ Mass conservation
- Here the approach is less intensive, inaccurate, but looks nice.

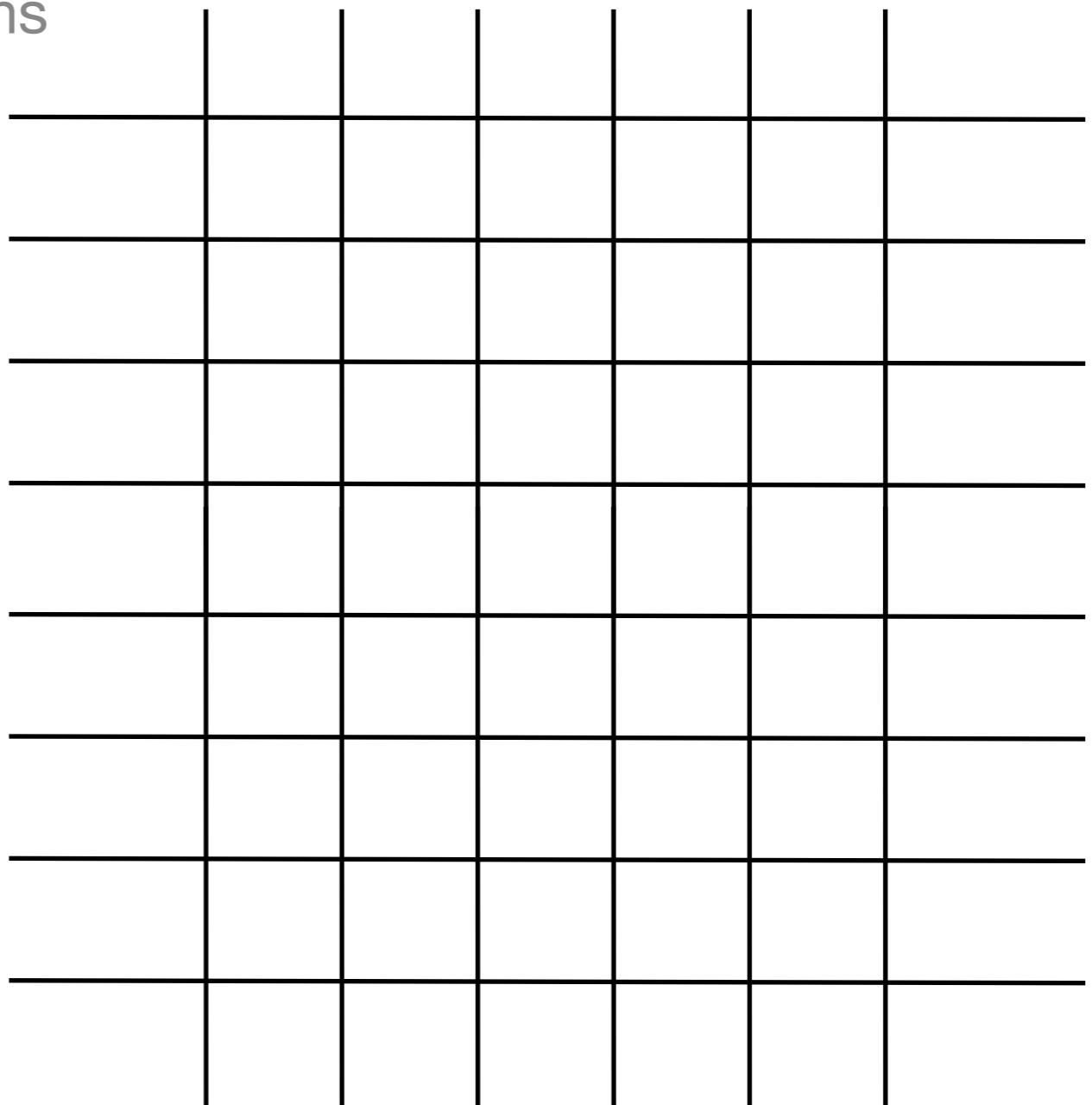
Obstacle Matte

- Create array that is the same dimensions as the simulation grid.
- Set all of the gridpoints to have value 1.
- For gridpoints inside the obstacle, set the value to 0.
- For gridpoints on the edge of the obstacle, set the value between 0 and 1.

Assigning Obstacle Matte Values

Assigning Obstacle Matte Values

- Create array that is the same dimensions as the simulation grid.



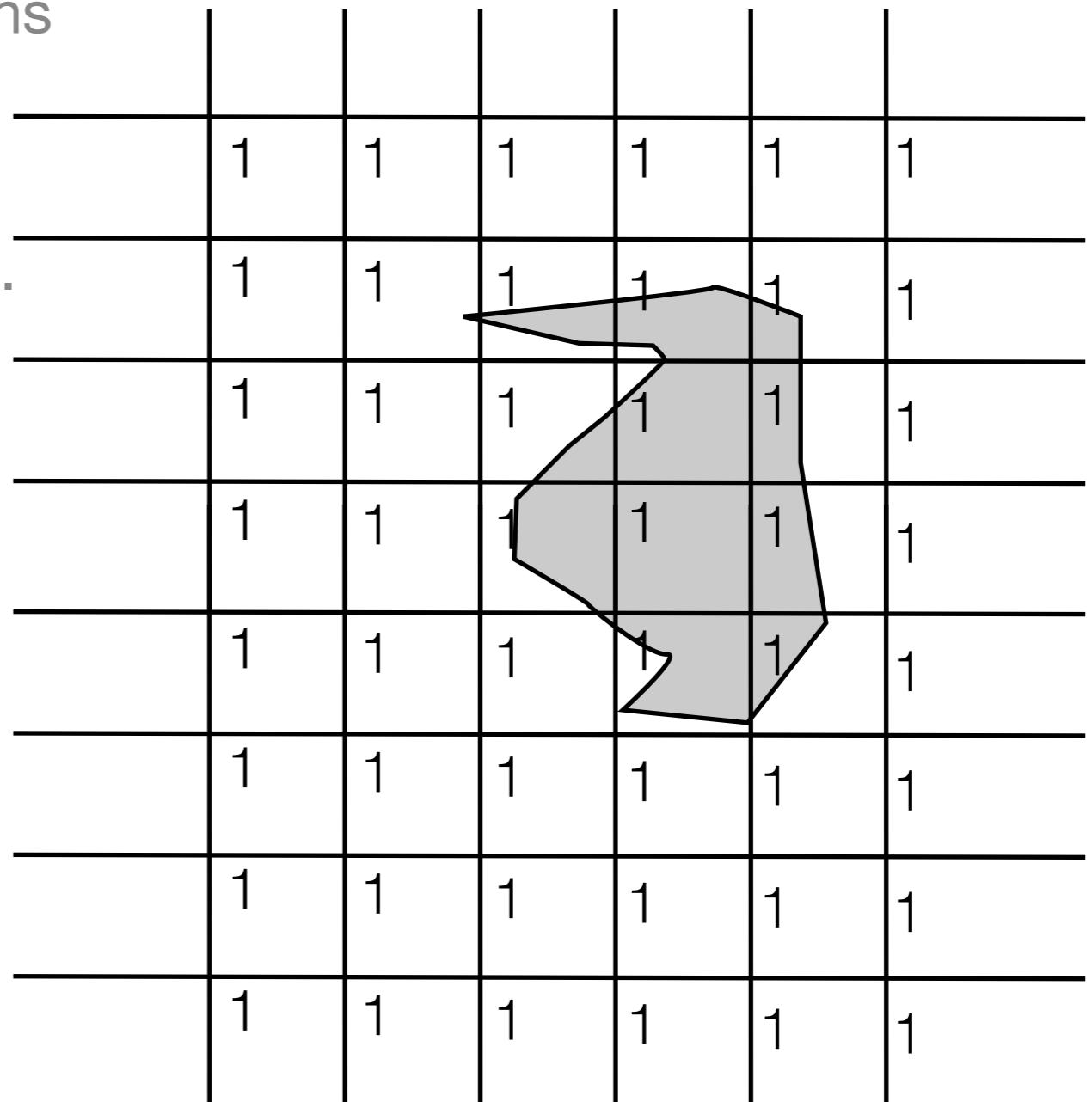
Assigning Obstacle Matte Values

- Create array that is the same dimensions as the simulation grid.
- Set all of the gridpoints to have value 1.

	1	1	1	1	1	1
	1	1	1	1	1	1
	1	1	1	1	1	1
	1	1	1	1	1	1
	1	1	1	1	1	1
	1	1	1	1	1	1
	1	1	1	1	1	1
	1	1	1	1	1	1

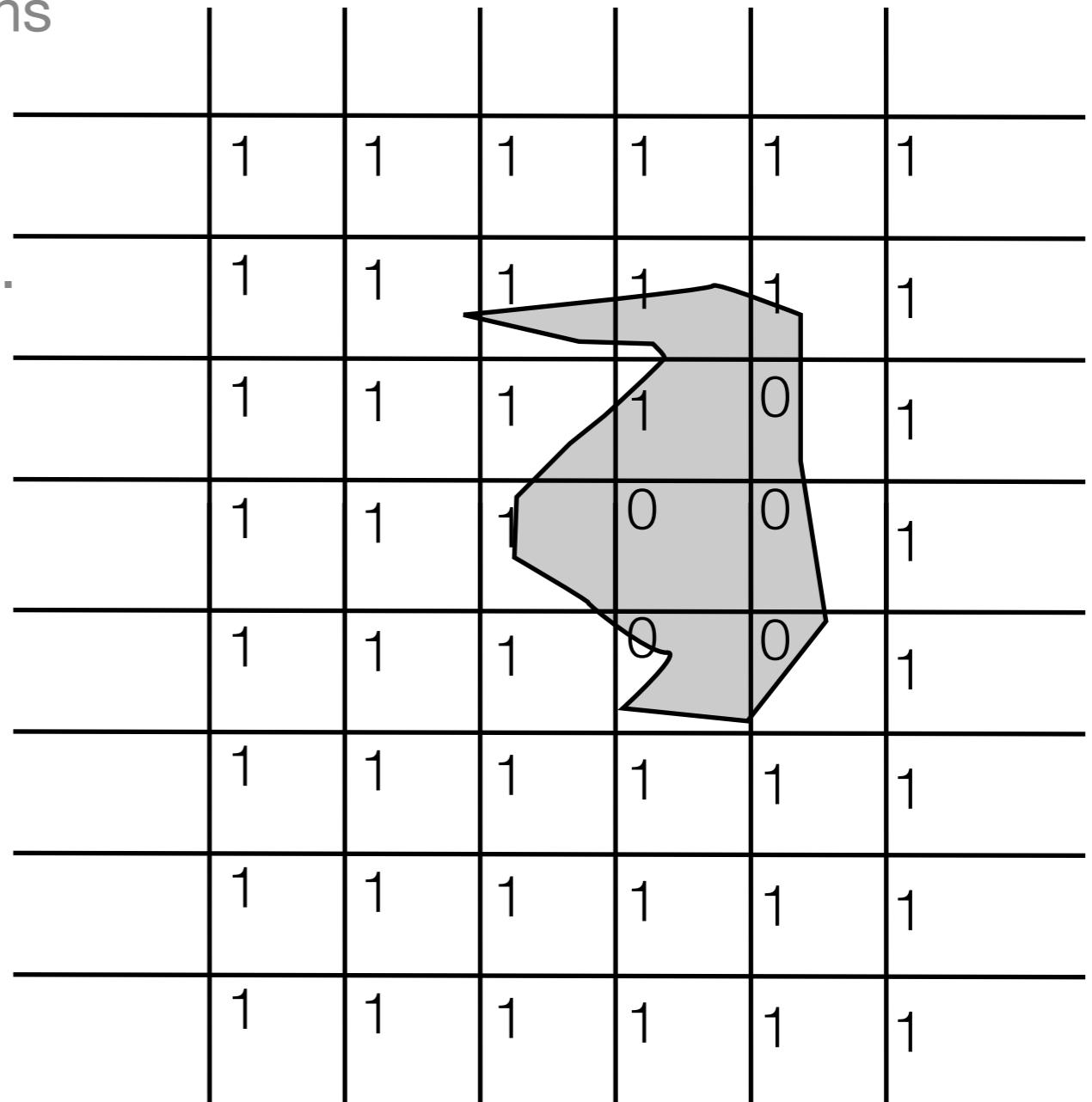
Assigning Obstacle Matte Values

- Create array that is the same dimensions as the simulation grid.
- Set all of the gridpoints to have value 1.
- Shape overlay on grid



Assigning Obstacle Matte Values

- Create array that is the same dimensions as the simulation grid.
- Set all of the gridpoints to have value 1.
- Shape overlay on grid
- For gridpoints inside the obstacle, set the value to 0.



Assigning Obstacle Matte Values

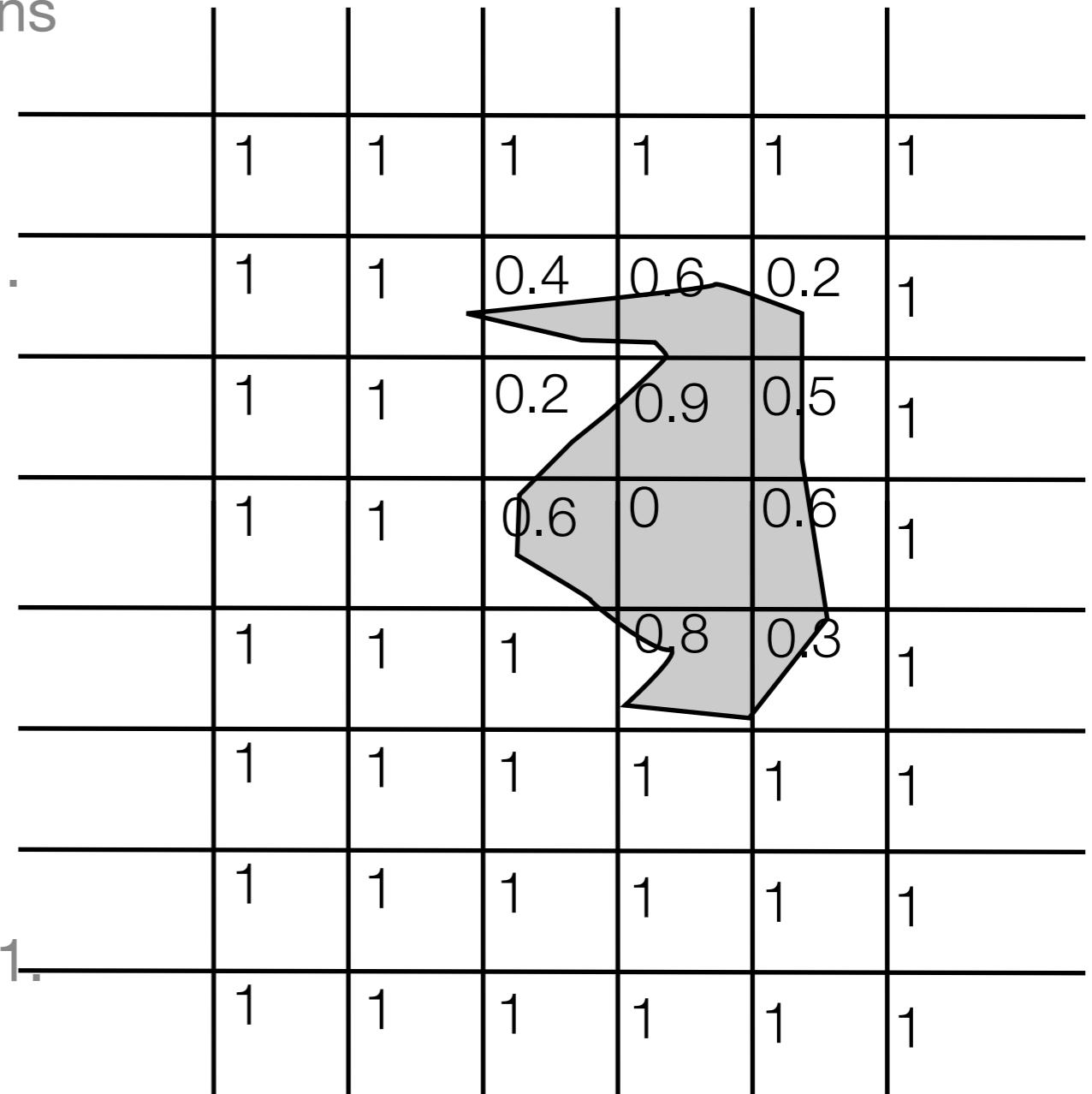
- Create array that is the same dimensions as the simulation grid.

- Set all of the gridpoints to have value 1.

- Shape overlay on grid

- For gridpoints inside the obstacle, set the value to 0.

- For gridpoints on the edge of the obstacle, set the value between 0 and 1.



Using Obstacle Matte

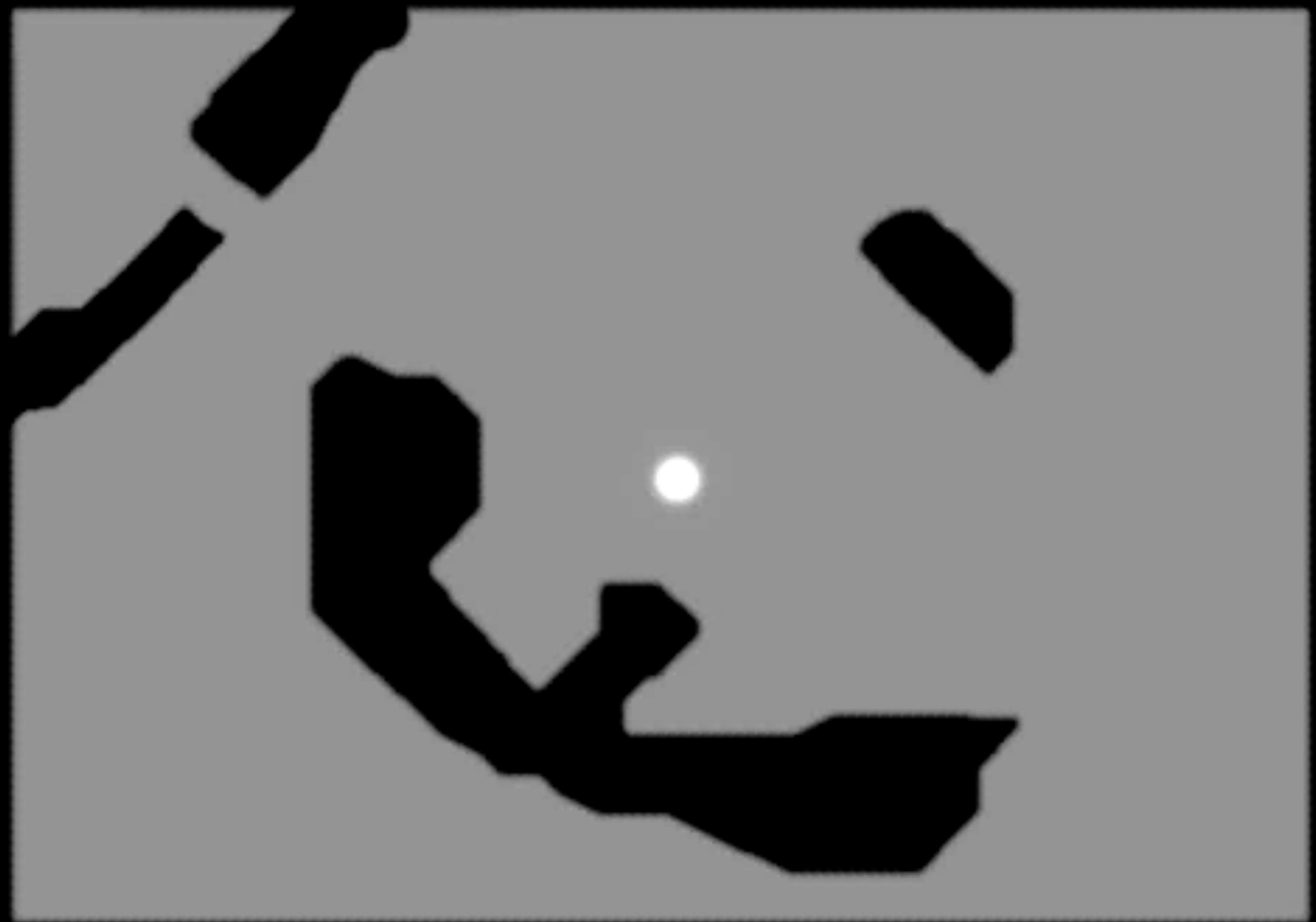
- Multiply height and momentum grids by obstacle matte, suppressing height and momentum inside the obstacle.
- The propagation and DPhi filtering automatically generate reflected waves.

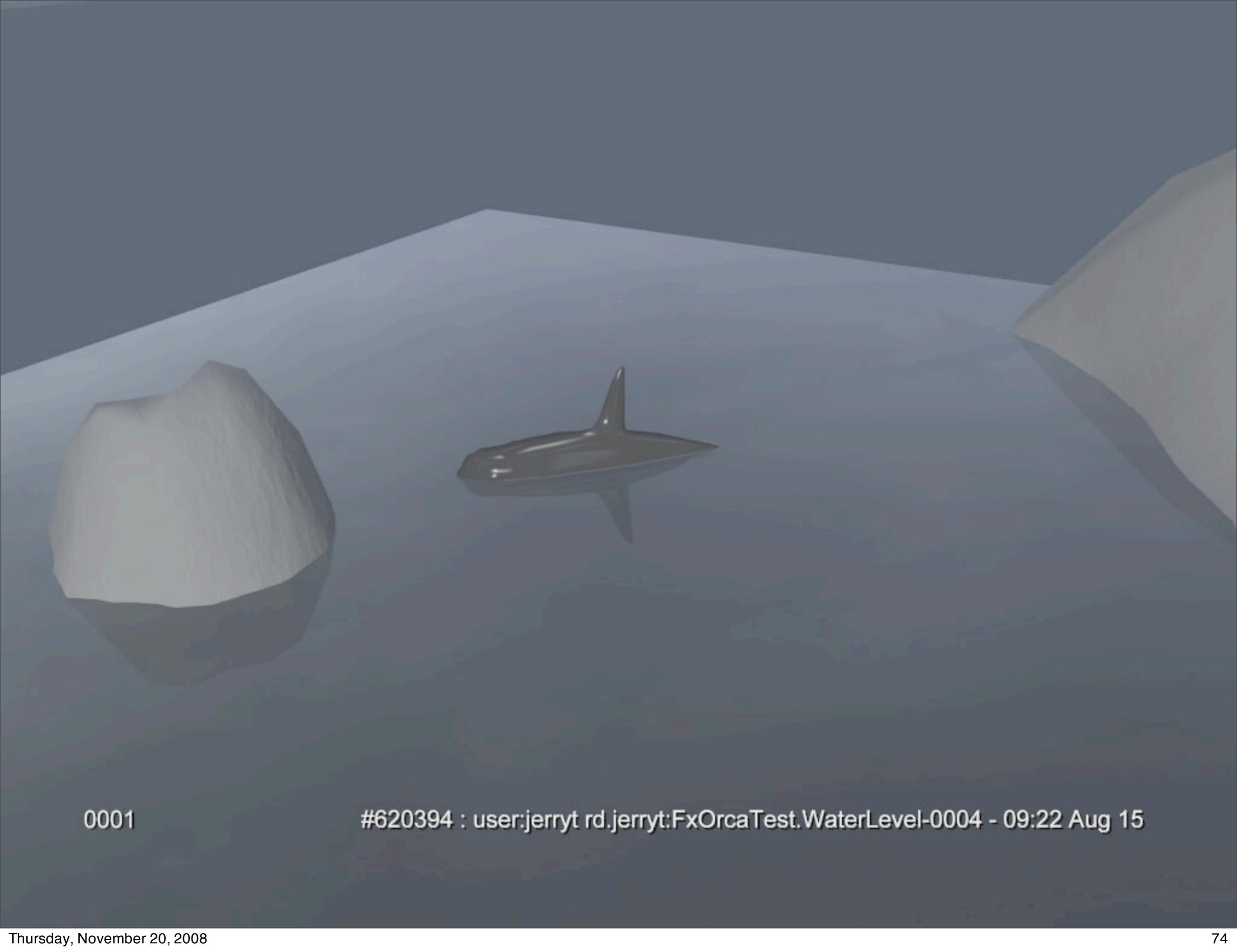
Pseudo-code

```
// Update momentum half time step
for( all gridpoints i )
{
    phi[i] -= 0.5*dt * g * h[i];
    phi[i] += 0.5*dt * source[i];
}

// Compute DPhi and put it in array Dphi
ComputeDPhi( phi, Dphi );

// Update height full time step,
// then momentum remaining half time step
for( all gridpoints i )
{
    h[i]    +=      dt * Dphi[i];
    phi[i] -= 0.5*dt * g * h[i];
    phi[i] += 0.5*dt * source[i];
    h[i] *= obstacle_matte[i];
    phi[i] *= obstacle_matte[i];
}
```





0001

#620394 : user:jerryt rd.jerryt:FxOrcaTest.WaterLevel-0004 - 09:22 Aug 15

iwave_paint demo

- Source code in an appendix to 2004 version of Siggraph Course Notes
- <http://tessendorf.org/reports.html>