

## Vector Field Visualization

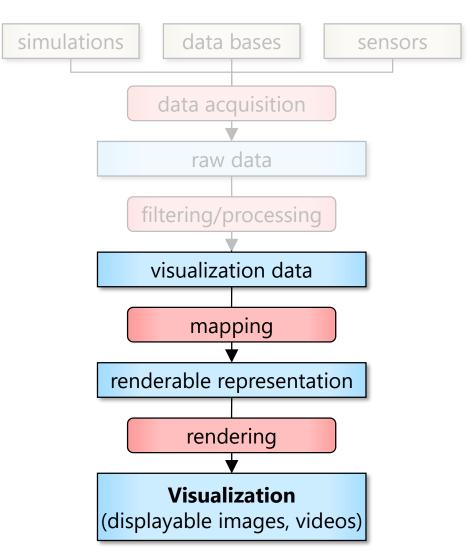
Scientific Visualization – Summer Semester 2021

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### Contents

- Vector calculus
- Characteristic lines
- Arrows and glyphs
- Particle tracing and mapping methods
- Numerical integration
- Particle tracing on grids
- Line integral convolution
- Texture advection
- Topology-based visualization
- 3D vector fields

Focus: Second step of visualization pipeline



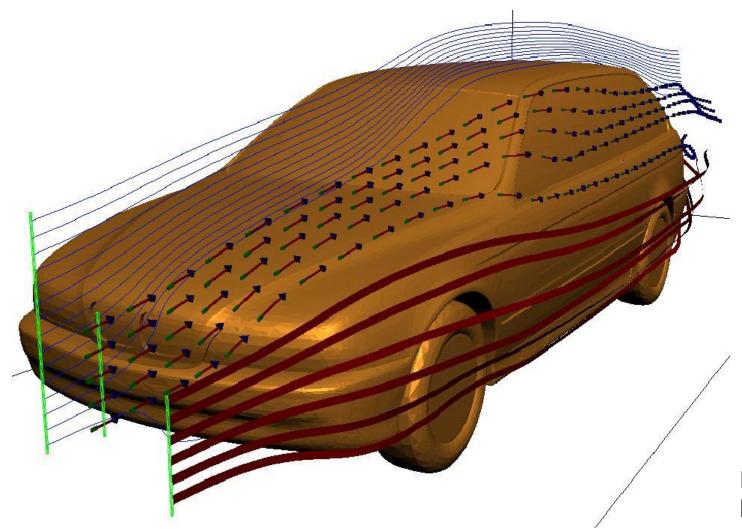


- Vector field data
  - Represent direction and magnitude
  - Given by a m-tupel  $(f_1, ..., f_m)$  with  $f_k = f_k(x_1, ..., x_n)$ ,  $m \ge 2$  and  $1 \le k \le m$
  - Typically m = n and n = 2 or n = 3
- Time-dependence:  $f_k = f_k(x_1, ..., x_n, t)$
- Often denoted as u(x,t) with u=(u(x,y,z,t),v(x,y,z,t),w(x,y,z,t)) and x=(x,y,z)



- Main application of vector field visualization is flow visualization
  - Motion of fluids (gas, liquid)
  - Geometric boundary conditions
  - Velocity (flow) field u(x, t)
  - Pressure p
  - Temperature T
  - Divergence  $\nabla \cdot \boldsymbol{u}$  (or:  $div \boldsymbol{u}$ )
  - Vorticity  $\nabla \times \boldsymbol{u}$  (or: *curl*  $\boldsymbol{u}$ , *rot*  $\boldsymbol{u}$ )
  - Density  $\rho$
  - Conservation of mass, energy, and momentum
  - Navier-Stokes equations, CFD (Computational Fluid Dynamics)









- Flow visualization classification
  - Dimension (2D or 3D)
  - Time-dependency: stationary (steady) vs. instationary (unsteady, transient)
  - Grid type
- In most cases numerical methods required for flow visualization



- Review of basics of vector calculus
- Deals with vector fields and various kinds of derivatives
- Flat (Cartesian) manifolds only
- Cartesian coordinates only
- 3D only



• Scalar function f(x, t)

Gradient

$$\nabla f(\mathbf{x}, t) = \begin{pmatrix} \frac{\partial}{\partial x} f(\mathbf{x}, t) \\ \frac{\partial}{\partial y} f(\mathbf{x}, t) \\ \frac{\partial}{\partial z} f(\mathbf{x}, t) \end{pmatrix} = \begin{pmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \\ \frac{\partial}{\partial z} \end{pmatrix} f(\mathbf{x}, t)$$

• Gradient vector points into direction of maximum increase of f(x,t)

Laplacian

$$\Delta f(\mathbf{x}, t) = \nabla \cdot \nabla f(\mathbf{x}, t)$$

$$= \frac{\partial^2}{\partial x^2} f(\mathbf{x}, t) + \frac{\partial^2}{\partial y^2} f(\mathbf{x}, t) + \frac{\partial^2}{\partial z^2} f(\mathbf{x}, t)$$

• Laplacian of a scalar is a scalar (of a vector is a vector)



- Vector function u(x,t)
- Jacobian matrix
   ("gradient tensor",
   "velocity gradient")

$$\mathbf{J} = \nabla \mathbf{u}(\mathbf{x}, t) = \begin{pmatrix} \frac{\partial}{\partial x} u & \frac{\partial}{\partial y} u & \frac{\partial}{\partial z} u \\ \frac{\partial}{\partial x} v & \frac{\partial}{\partial y} v & \frac{\partial}{\partial z} v \\ \frac{\partial}{\partial x} w & \frac{\partial}{\partial y} w & \frac{\partial}{\partial z} w \end{pmatrix}$$

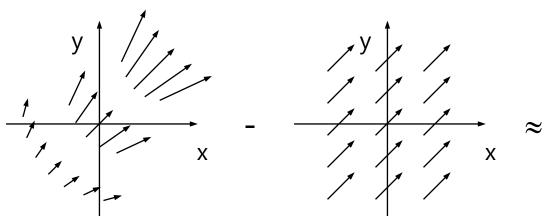
Divergence

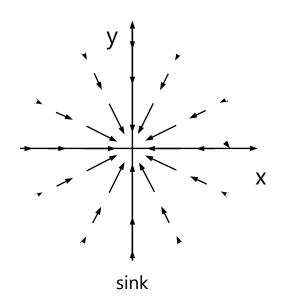
div 
$$\mathbf{u}(\mathbf{x},t) = \nabla \cdot \mathbf{u}(\mathbf{x},t) = \frac{\partial}{\partial x} u(\mathbf{x},t) + \frac{\partial}{\partial y} v(\mathbf{x},t) + \frac{\partial}{\partial z} w(\mathbf{x},t)$$
  
=  $\operatorname{tr}(\mathbf{J})$  (trace of  $\mathbf{J}$ )

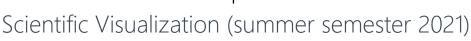
Divergence is a scalar

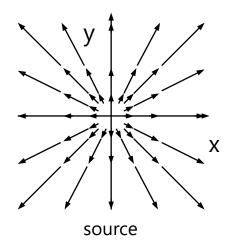


- Properties of divergence:
  - div **u** is a scalar
  - $div \ u(x_0) > 0$ : **u** has a "source" in  $\mathbf{x}_0$
  - $div \ u(x_0) < 0$ : **u** has a "sink" in  $\mathbf{x}_0$
  - → Describes relative flow into/out of a region
  - div u consists of derivatives only
  - $\rightarrow div u$  is invariant under addition/subtraction of uniform field:



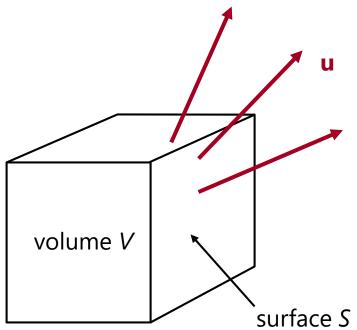






Gauss theorem (divergence theorem)

$$\int_{V} \nabla \cdot \mathbf{u} \, dV = \oint_{S} \mathbf{u} \cdot d\mathbf{A} \quad \text{(surface element } d\mathbf{A} \text{ points outward } V\text{)}$$





- Continuity equation
  - Flow of mass into a volume V with surface S

$$-\oint_{S} \rho \mathbf{u} \cdot d\mathbf{A}$$

 $\rho u$ : momentum density = mass flux

Change of mass inside the volume

$$\frac{\partial}{\partial t} \int_{V} \rho dV = \int_{V} \frac{\partial \rho}{\partial t} dV$$

Conservation of mass

$$\int_{V} \frac{\partial \rho}{\partial t} \, dV = -\oint_{S} \rho \mathbf{u} \cdot d\mathbf{A}$$



- Continuity equation (cont.)
  - Application of Gauss theorem

$$\int_{V} \frac{\partial \rho}{\partial t} dV + \oint_{S} \rho \mathbf{u} \cdot d\mathbf{A} = \int_{V} \left( \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{u}) \right) dV = 0$$

- Above equation must be met for any volume element
- Yields

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{u}) = 0$$

continuity equation in differential form

current  $\mathbf{j} = \rho \mathbf{u}$ 



Curl

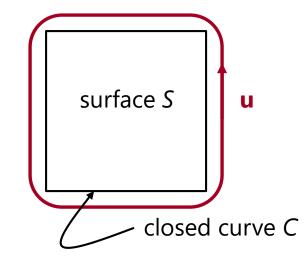
$$\mathbf{\omega}(\mathbf{x},t) = \operatorname{curl} \mathbf{u}(\mathbf{x},t) = \nabla \times \mathbf{u}(\mathbf{x},t) = \begin{pmatrix} \frac{\partial}{\partial y} w(\mathbf{x},t) - \frac{\partial}{\partial z} v(\mathbf{x},t) \\ \frac{\partial}{\partial z} u(\mathbf{x},t) - \frac{\partial}{\partial x} w(\mathbf{x},t) \\ \frac{\partial}{\partial x} v(\mathbf{x},t) - \frac{\partial}{\partial y} u(\mathbf{x},t) \end{pmatrix}$$

Stokes theorem

$$\int_{S} \nabla \times \mathbf{u} \cdot d\mathbf{A} = \oint_{C} \mathbf{u} \cdot d\mathbf{s} = \Gamma$$

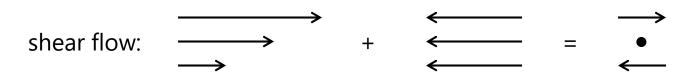
ds: line element along C

Γ: circulation



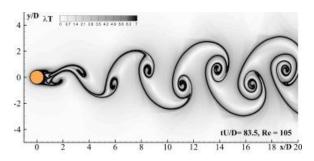


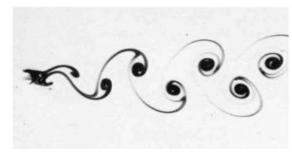
- Properties of curl:
  - In CFD, often called vorticity
  - Orientation of  $\omega$  represents right-handed axis of "local rotation"
  - Angular velocity of close particle is  $\|\omega\|/2$
  - $\omega$  consists of derivatives only
  - $\rightarrow \omega$  is invariant under addition/subtraction of uniform field
  - $\omega \neq 0$  does not necessarily imply rotational motion!



Shear flow exhibits straight motion but nonzero vorticity









#### Streamlines:

- Tangential to the vector field (at constant time)
- "Magnetic field lines"
- Path lines:
  - Trajectories of massless particles in the flow
  - "Long time exposure of particles"
- Streak lines:
  - Set of particles started at same position but different times
  - "Trace of dye (smoke) released at fixed position"
- Time lines:
  - Set of particles started on a seeding curve at same time
  - "Chain of bubbles produced by electrolysis by a voltage pulse on a wire"











#### Streamlines

- Tangential to the vector field
- Vector field at an arbitrary, yet fixed time t
- Streamline is a solution to the initial value problem of an ordinary differential equation:

$$L(0) = x_0$$
,  $\frac{d(L(s))}{ds} \times u(L(s), t) = 0$ ,  $\frac{d(L(s))}{ds} = u(L(s), t)$  initial value Streamline  $L(s)$  Ordinary Differential Equation (Seed point  $x_0$ ) (ODE)

• Streamline is curve L(s) with the parameter s (arc length of the curve)



#### Path lines

- Trajectories of massless particles in the flow
- Vector field can be time-dependent
- Path line is a solution to the initial value problem of an ordinary differential equation:

$$L(t_0) = x_0, \qquad \frac{d(L(t))}{dt} \times u(L(t), t) = 0, \qquad \frac{d(L(t))}{dt} = u(L(t), t)$$
seed point  $x_0$  at time  $t_0$  Streamline  $L(t)$  tangential to  $u$  at time  $t$ 

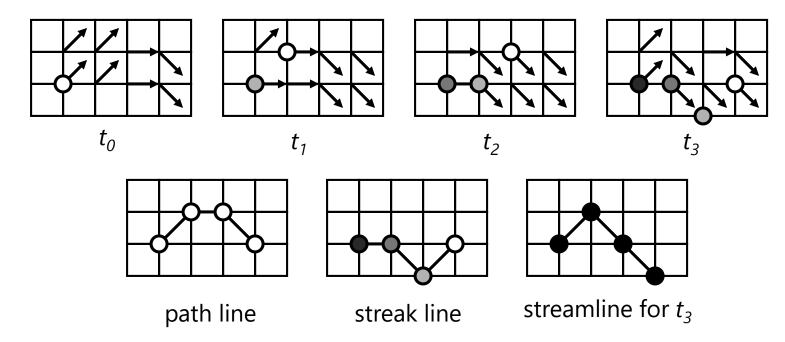


#### Streak lines

- Trace of dye that is released into the flow at a fixed position
- Connect all particles that passed through a certain position
- Solve initial value problem for each particle
- Time lines (material lines)
  - Propagation of a line of massless elements in time
  - Idea: "consists" of many point-like particles that are traced
  - Connect particles that were released simultaneously
  - Solve initial value problem for each particle
- Stream-, Path-, Streak-, and Time-Surfaces
  - Sets of characteristic lines started at higher-dimensional seeding structure



Comparison of path lines, streak lines, and streamlines



Path lines, streak lines, and streamlines are identical for steady flows



### Lagrangian vs. Eulerian

- Difference between Eulerian and Lagrangian point of view
- Lagrangian:
  - Focus on individual particles
  - Can be identified
  - Attached are position, velocity, and other properties
  - Explicit position
  - Standard approach for particle tracing
- Eulerian:
  - Focus on domain
  - No individual particles
  - Properties given on a grid
  - Position of particles is implicit



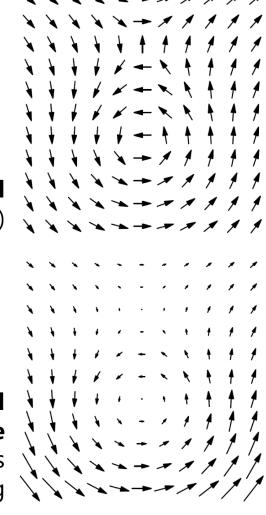
### Visualization: Arrows or Glyphs

- Visualize local features of the vector field:
  - Vector itself (vorticity, Laplacian)
  - Additional data: temperature, pressure, etc.
- Important elements of a vector:
  - Direction
  - Magnitude
  - Not: components of a vector
- Approaches:
  - Arrow plots
  - Glyphs
- → Direct mapping

**Direction of vector field** (Orientation)

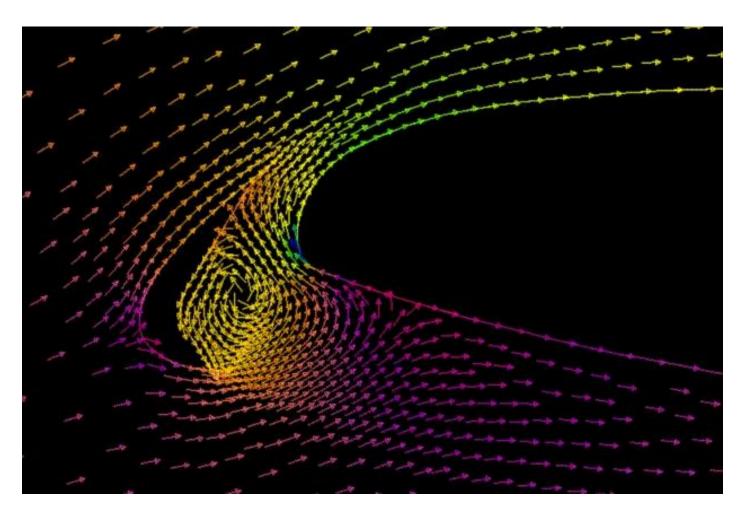
Direction of vector field + Magnitude

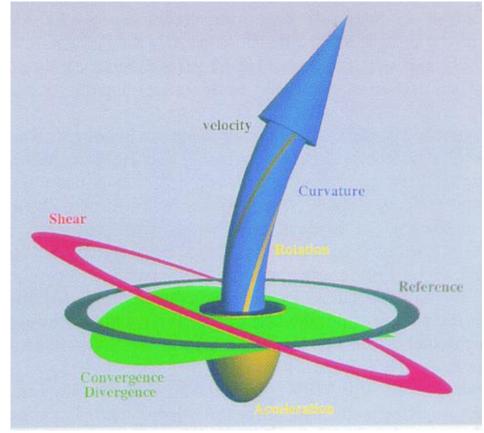
→ Length (+width) of arrows Alternative: Color coding





## Visualization: Arrows or Glyphs





**Glyph** that visualizes the Jacobian of a flow field [de Leeuw and van Wijk, 93].



### Arrows and Glyphs

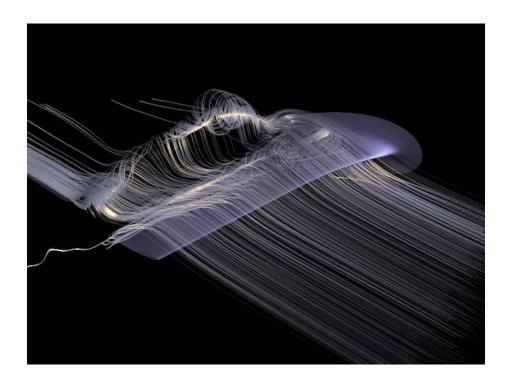
- Advantages and disadvantages of glyphs and arrows:
  - + Simple
  - + 3D effects
  - Inherent occlusion effects
  - Poor results if magnitude of velocity changes rapidly (Use arrows of constant length and color code magnitude)

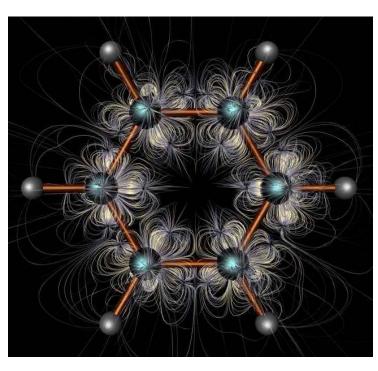


- Basic idea: trace particles
- Characteristic lines
- Mapping approaches:
  - Lines
  - Surfaces
  - Individual particles
  - Texture
  - Sometimes animated
- Density of visual representation
  - Sparse = only a few visual patterns (e.g., only a few streamlines)
  - Dense = complete coverage of the domain by visual structures



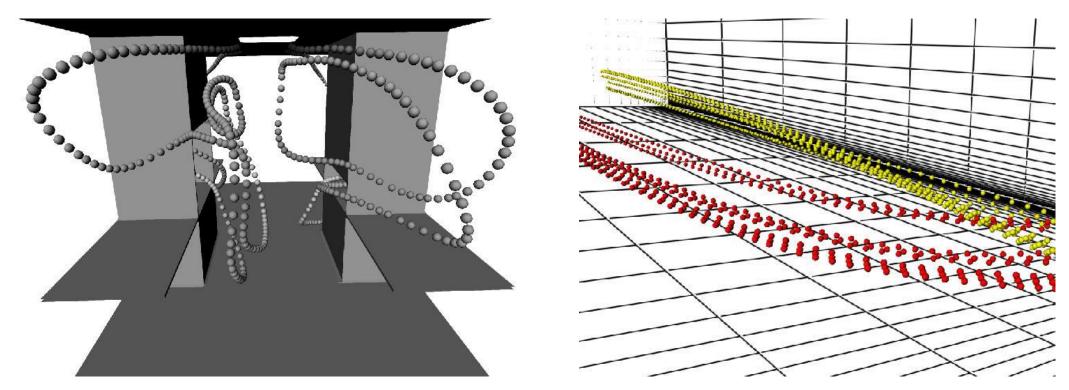
- Path lines
  - Improved perception by illuminated streamlines shading model





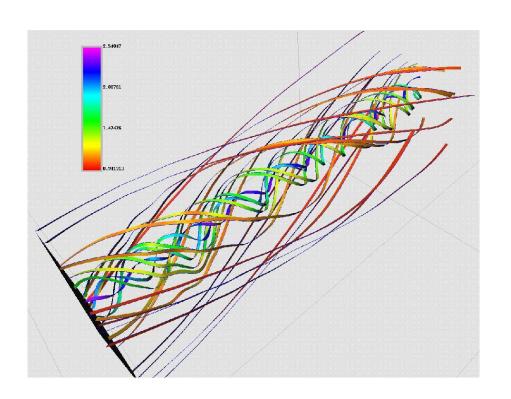


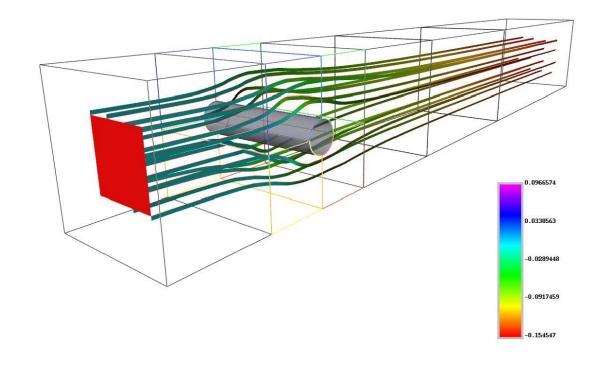
- Stream balls
  - Encode additional scalar value by radius
  - Problems: perspective projection, direction/orientation not visible





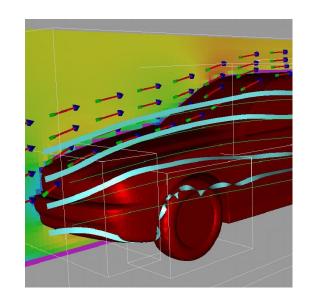
#### Streak lines

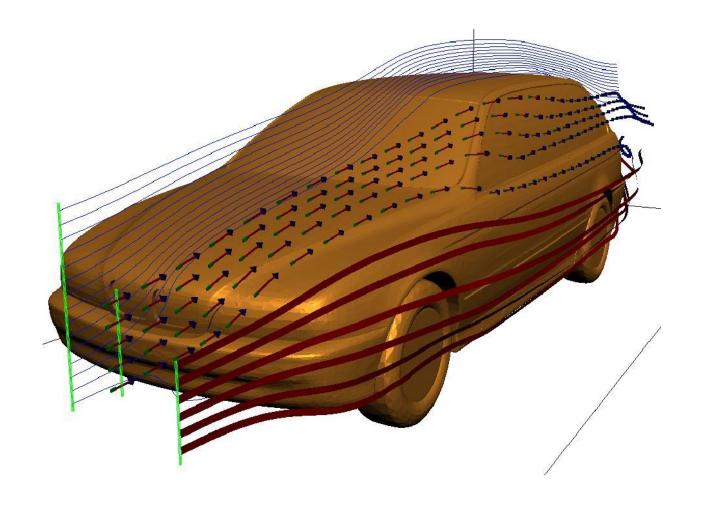






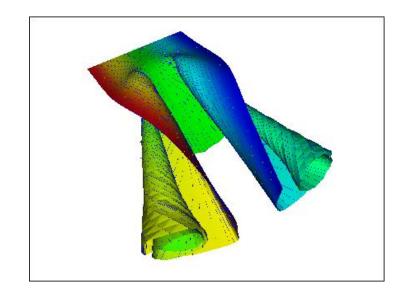
- Stream ribbons
  - Trace two close-by particles
  - Keep distance constant
  - Generate a mesh in between
  - Visualizes twist

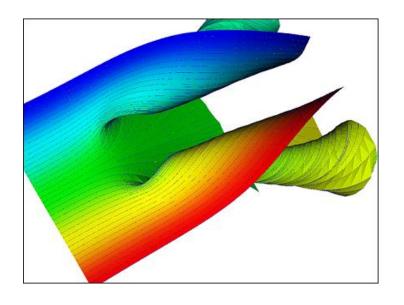






- Stream surfaces
  - Set of streamlines, started on a seeding curve
  - Construct mesh in between
  - Insert/delete streamlines in diverging/converging regions
  - Involved techniques exist for handling, e.g., rotating divergent flow

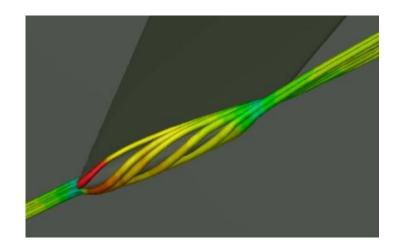


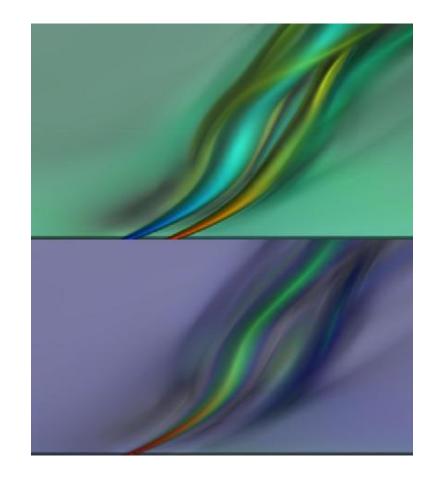




#### Stream tubes

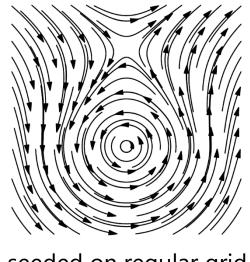
- Closed seeding curve for stream surface, e.g., triangle or circle
- Relation to conservation laws, e.g., constant flux through cross sections because no flux through tube (Gauss)



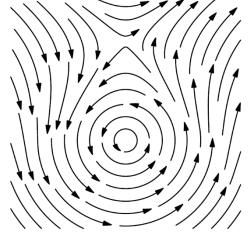




- Streamline placement
  - Arrange streamlines to depict overall flow
  - Even distribution of streamlines
  - Show important features of flow
  - Between sparse and dense representation



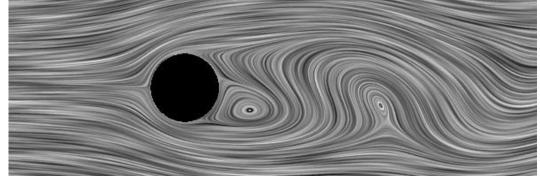
seeded on regular grid

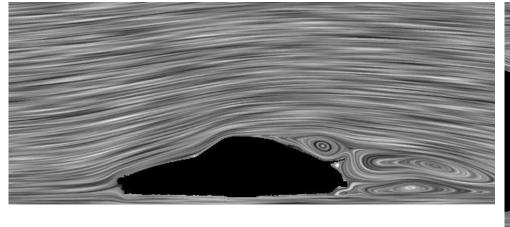


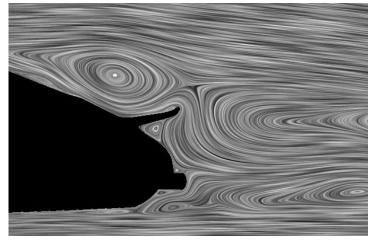
streamline placement



- Line Integral Convolution (LIC)
  - Texture representation
  - Dense









### Numerical Integration of ODEs

• Typical example of particle tracing problem (path line):

$$L(t_0) = x_0$$
,  $\frac{d(L(t))}{dt} \times u(L(t), t) = 0$ ,  $\frac{d(L(t))}{dt} = u(L(t), t)$ 

- Initial value problem for ordinary differential equations (ODE)
- What kind of numerical solver?



### Numerical Integration of ODEs

- Rewrite ODE in generic form
- Initial value problem for:

$$\dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}, t)$$

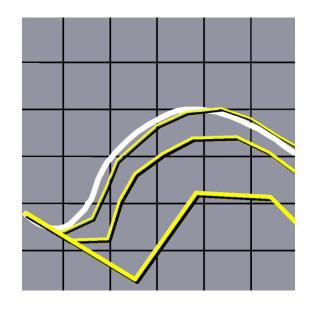
Most simple approach: explicit Euler method

$$\mathbf{x}(t+\Delta t)=\mathbf{x}(t)+\Delta t\,\mathbf{f}(\mathbf{x},t)$$

Based on Taylor expansion

$$\mathbf{x}(t+\Delta t) = \mathbf{x}(t) + \Delta t \,\dot{\mathbf{x}}(t) + O(\Delta t^2)$$

- First-order method (global error proportional to  $\Delta t$ )
- Higher accuracy with smaller step size  $\Delta t$



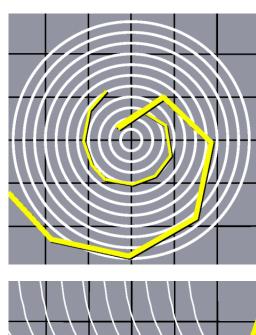
### Numerical Integration of ODEs

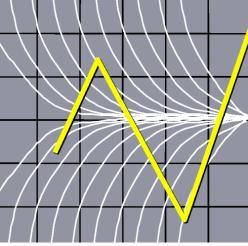
- Problem of Euler method
  - Inaccurate

Unstable

• Example: 
$$f = -kx$$

$$\mathbf{X} = \mathbf{e}^{-kt}$$
 divergence for  $\Delta t > 2/k$ 





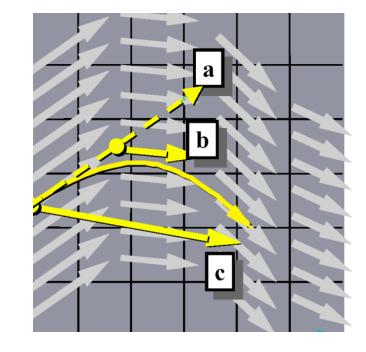


#### Midpoint method:

- a. Euler step  $\Delta \mathbf{x} = \Delta t \mathbf{f}(\mathbf{x}, t)$
- b. Evaluation of **f** at midpoint

$$\mathbf{f}_{\mathsf{mid}} = \mathbf{f} \left( \mathbf{x} + \frac{\Delta \mathbf{x}}{2}, t + \frac{\Delta t}{2} \right)$$

c. Complete step with value at midpoint

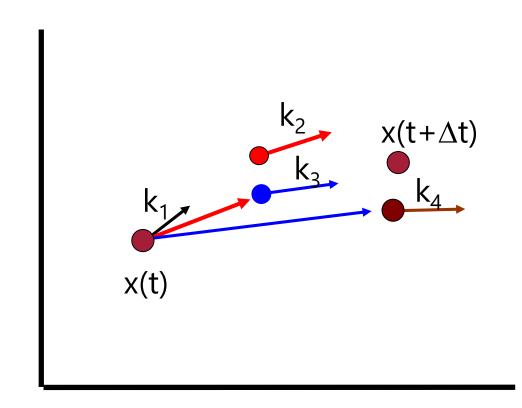


$$\mathbf{x}(t + \Delta t) = \mathbf{x}(t) + \Delta t \mathbf{f}_{mid}$$

• Method of second order (global error reduced by factor  $1/2^2$  if step  $\Delta t/2$ )



Fourth-order Runge-Kutta method



$$\mathbf{k}_{1} = \Delta t \,\mathbf{f}(\mathbf{x}, t)$$

$$\mathbf{k}_{2} = \Delta t \,\mathbf{f}\left(\mathbf{x} + \frac{\mathbf{k}_{1}}{2}, t + \frac{\Delta t}{2}\right)$$

$$\mathbf{k}_{3} = \Delta t \,\mathbf{f}\left(\mathbf{x} + \frac{\mathbf{k}_{2}}{2}, t + \frac{\Delta t}{2}\right)$$

$$\mathbf{k}_{4} = \Delta t \,\mathbf{f}\left(\mathbf{x} + \mathbf{k}_{3}, t + \Delta t\right)$$

$$\mathbf{x}(t + \Delta t) = \mathbf{x} + \frac{\mathbf{k}_{1}}{6} + \frac{\mathbf{k}_{2}}{3} + \frac{\mathbf{k}_{3}}{3} + \frac{\mathbf{k}_{4}}{6} + O(\Delta t^{5})$$

- Adaptive step size control
  - Change step size according to the error
  - Decrease/increase step size depending on whether actual local error is high/low
  - Higher integration speed in "simple" regions
  - Good error control
- Approaches:
  - Step size doubling
  - Embedded Runge-Kutta schemes
- Further reading:
  - SA Teukolsky, WT Vetterling, BP Flannery: Numerical Recipes, WH Press



- So far only explicit methods
- Stability problem can be solved by implicit methods
- Implicit Euler method

$$\mathbf{x}(t + \Delta t) - \mathbf{x}(t) = \Delta t \mathbf{f}(\mathbf{x}(t + \Delta t), t + \Delta t)$$

- "Reversing" the explicit Euler integration step  $\rightarrow \mathbf{x}(t + \Delta t) = \mathbf{x}(t) + \Delta t \mathbf{f}(\mathbf{x}, t)$
- Taylor expansion around  $t + \Delta t$  instead of t
- Solving the system of non-linear equations to determine  $\mathbf{x}(t + \Delta t)$
- Using implicit methods allows larger time steps

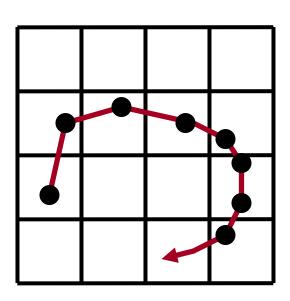


- Vector field given on a grid
- Solve

$$L(t_0) = x_0$$
,  $\frac{d(L(t))}{dt} = u(L(t), t)$ 

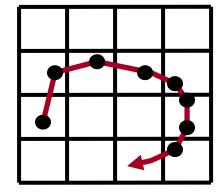
for the path line

- Incremental integration
- Discretized path of the particle





- Most simple case: Cartesian grid for the path line
- Basic algorithm:



```
Select start point (seed point)

Find cell that contains start point → point location

While (particle in domain) do

Interpolate vector field at current position → interpolation

Integrate to new position → integration

Find new cell → point location

Draw line segment between latest particle positions

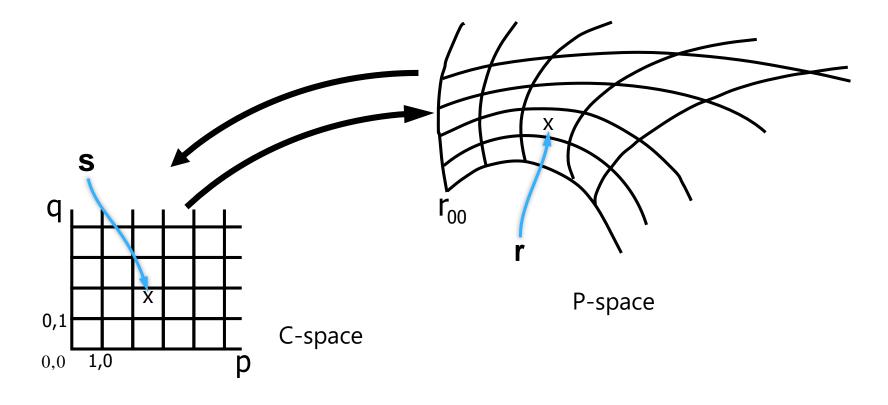
Endwhile
```



- Point location (cell search) on Cartesian grids:
  - Indices of cell directly from position (x, y, z)
  - For example:  $i_x = (x x_0) / \Delta x$
  - Simple and fast
- Interpolation on Cartesian grids:
  - Bilinear (in 2D) or trilinear (in 3D) interpolation
  - Required to compute the vector field (= velocity) inside a cell
  - Component-wise interpolation
  - Based on offsets (local coordinates within cell)

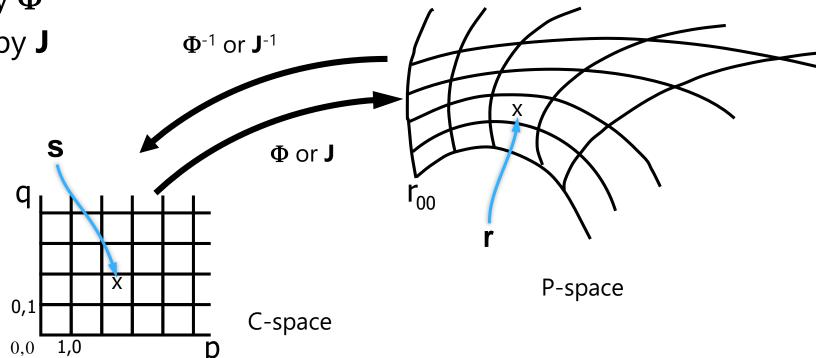


- How are curvilinear grids handled?
- C-space (computational space) vs. P-space (physical space)





- Particle tracing can either be done in C-space or P-space
- Transformation of
  - Points by Φ
  - Vectors by J





- Transformation of points:
  - From C-space to P-space:  $\mathbf{r} = \Phi(\mathbf{s})$
  - From P-space to C-space:  $\mathbf{s} = \Phi^{-1}(\mathbf{r})$
- Transformation of vectors:
  - From C-space to P-space:  $\mathbf{u} = \mathbf{J} \cdot \mathbf{v}$
  - From P-space to C-space:  $\mathbf{v} = \mathbf{J}^{-1} \cdot \mathbf{u}$
  - **J** is Jacobian of  $\Phi$ :

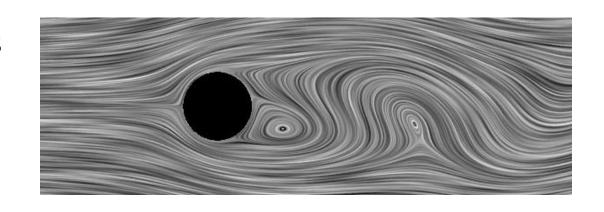
$$\mathbf{J} = \begin{pmatrix} \frac{\partial \mathbf{\Phi}_{x}}{\partial p} & \frac{\partial \mathbf{\Phi}_{x}}{\partial q} \\ \frac{\partial \mathbf{\Phi}_{y}}{\partial p} & \frac{\partial \mathbf{\Phi}_{y}}{\partial q} \end{pmatrix} \quad \text{(2D case)}$$



- Important properties of C-space integration:
  - + Simple incremental cell search
  - + Simple interpolation
  - Complicated transformation of velocities / vectors
- Important properties of P-space integration:
  - + No transformation of velocities / vectors
  - Complicated point location for bi- / trilinear interpolation



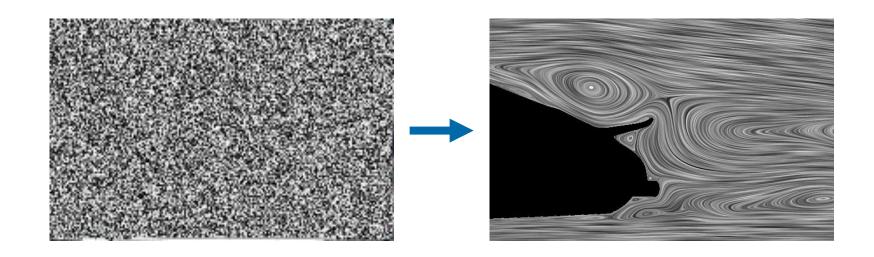
- Mimic physical experiment
  - Place oil drops on surface, apply flow (wind)
- Cover domain with a random texture
  - So-called ,input texture', usually stationary white noise
- Blur (convolve) texture along streamlines using specified filter kernel
- Look of 2D LIC images
  - Intensity distribution along streamlines shows high correlation
  - No correlation between neighboring streamlines







- Global visualization technique
- Dense representation
- Start with random texture
- Smear out along streamlines



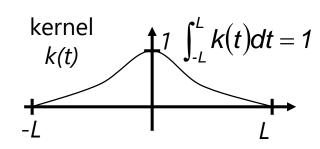


- Algorithm for 2D LIC
  - Let  $t \to \Phi_0(t)$  be the streamline containing the point  $(x_0, y_0)$  at t = 0
  - T(x, y) is the randomly generated input texture (noise)
  - Compute the pixel intensity as:

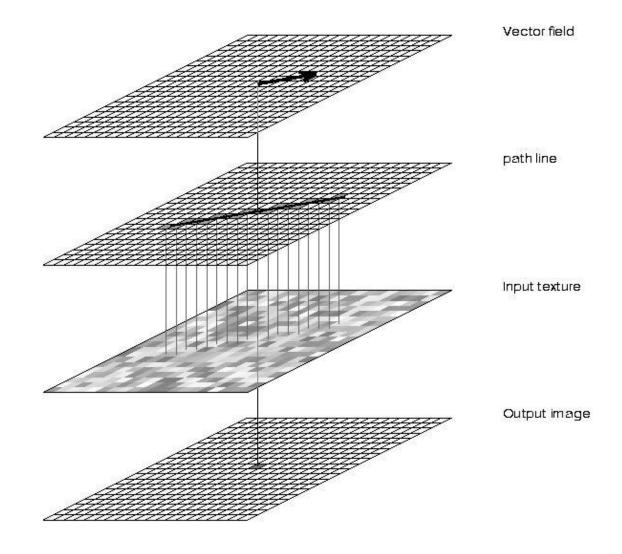
$$I(x_0, y_0) = \int_{-L}^{L} k(t) \cdot T(\Phi_o(t)) dt$$

convolution with kernel k

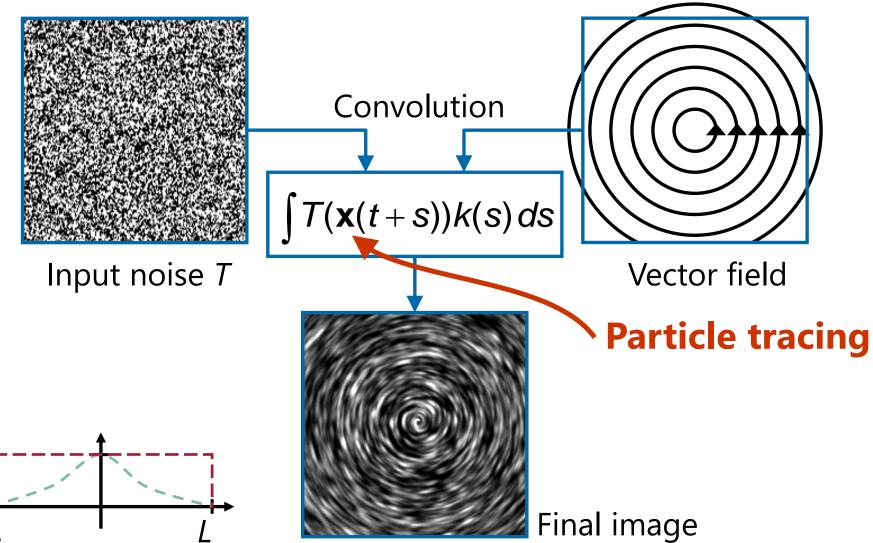
- Kernel:
  - Finite support [-L, L]
  - Normalized
  - Often simple box filter used for k(t)
  - Often symmetric (isotropic)



- Algorithm for 2D LIC
  - Convolve a random texture along the streamlines







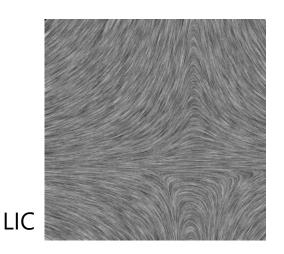


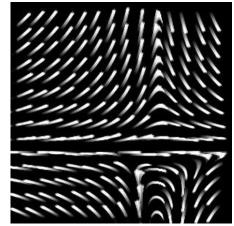
kernel

k(s)

#### **Extensions**

- Fast LIC
  - Problem:
    - New streamline & convolution (integral) is computed at each pixel
       → Slow
  - Idea:
    - Compute very long streamlines & reuse them for many different pixels
    - Incremental computation of the convolution integral
- Oriented LIC (OLIC):
  - Visualizes orientation (in addition to direction)
  - Use sparse texture & anisotropic convolution kernel

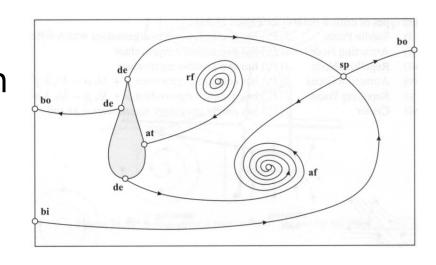






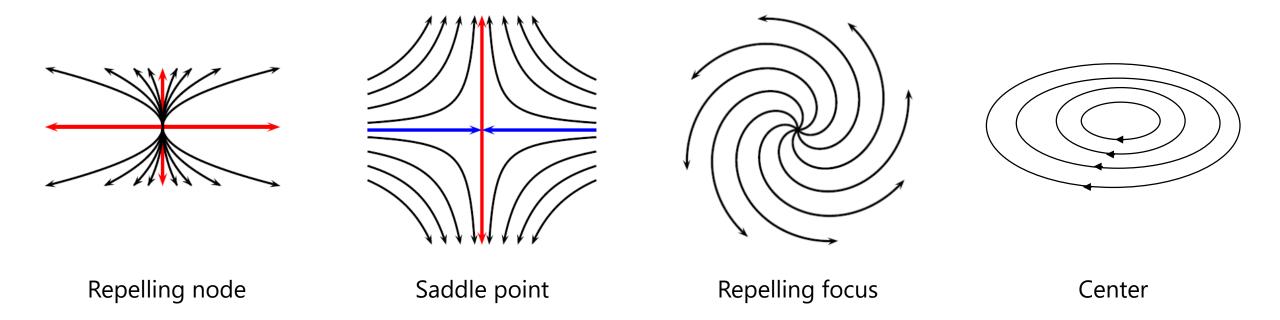
OLIC

- Idea: Do not draw "all" streamlines, but only the "important" ones
  - Show only topological skeleton
- Important points in the vector field: critical points
  - Points where the vector field vanishes u = 0 (vector direction is undefined)
  - Sources, sinks, saddles, ...
- Critical points are connected by *separatrices* (streamlines), divide the flow into regions with similar qualitatively similar behavior (in 3D: also 2D-manifolds of streamlines)
- Structure of particle behavior for  $t \to +/-\infty$





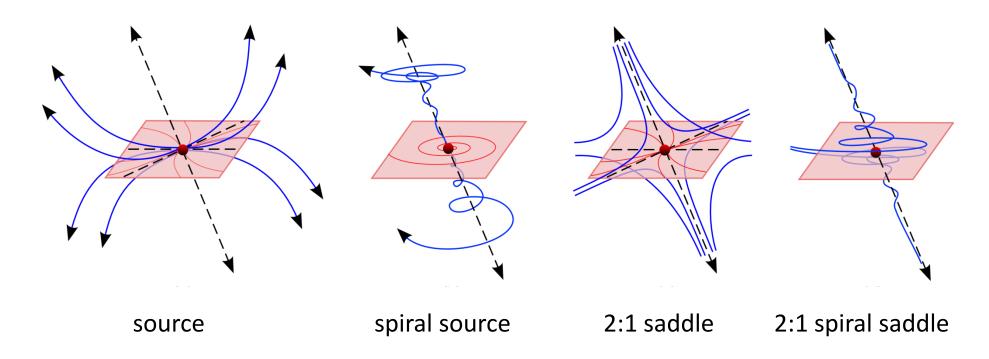
Examples of structures in 2D



Opposite cases (attracting node, attracting focus) by reversing arrows



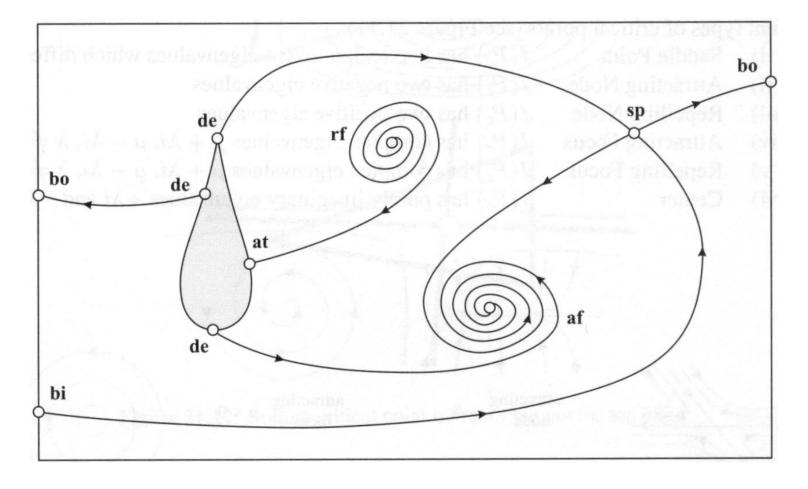
• Example: Types of hyperbolic critical points in 3D



The other four types are obtained by reversing arrows

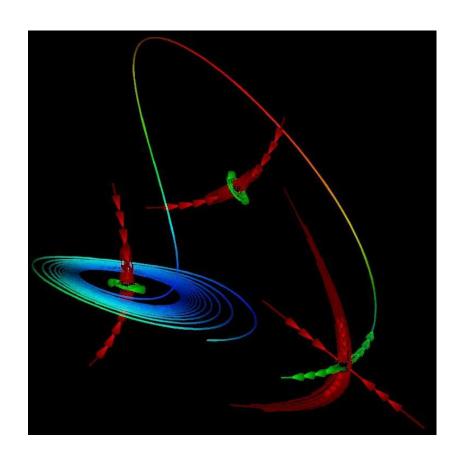


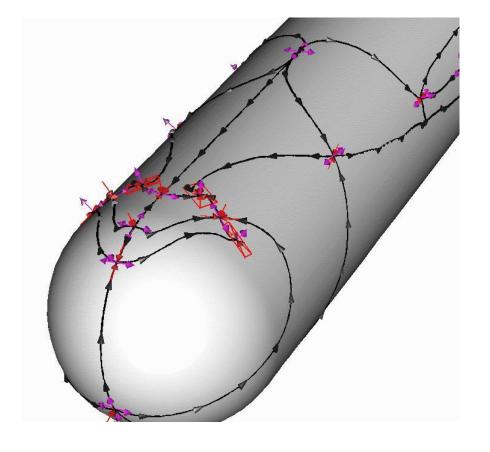
• Example of a topological graph of 2D flow field





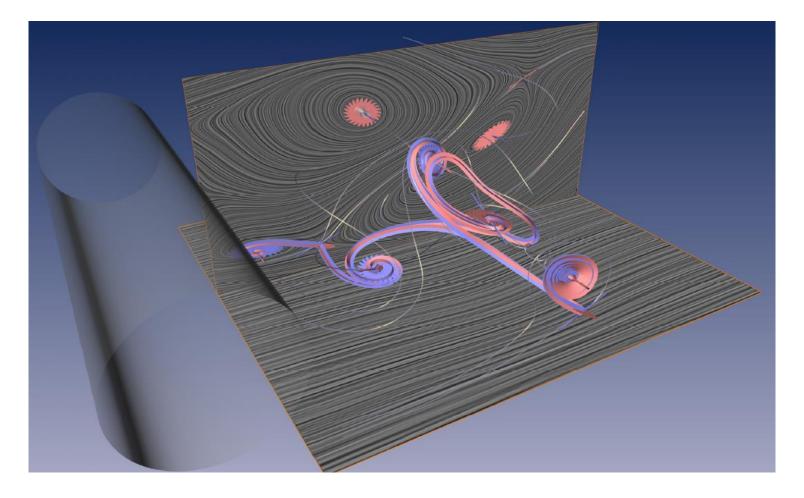
• Examples of topology-guided streamline positioning



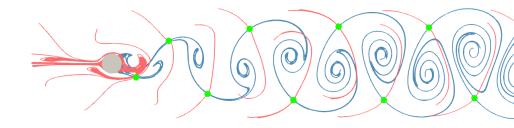




Saddle connectors in 3D

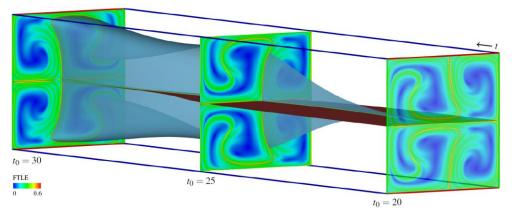






#### Summary:

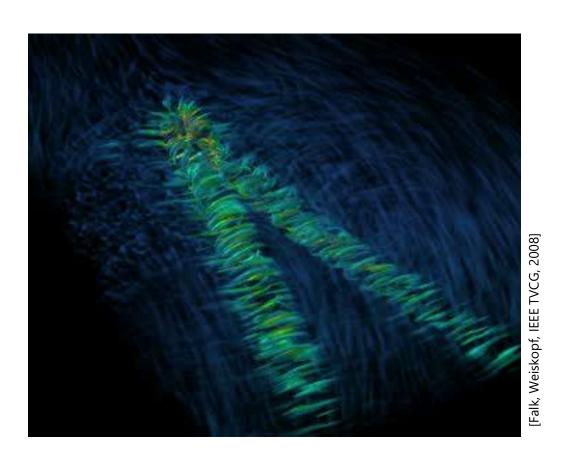
- Draw only relevant streamlines/streamsurfaces (topological skeleton)
- Partition domain into regions with similar flow behavior
- Based on critical points
- Strictly correct only for stationary flows (because streamlines are instantaneous)
- Unsteady flows → Lagrangian coherent structures (finite-time Lyapunov exponent, FTLE)

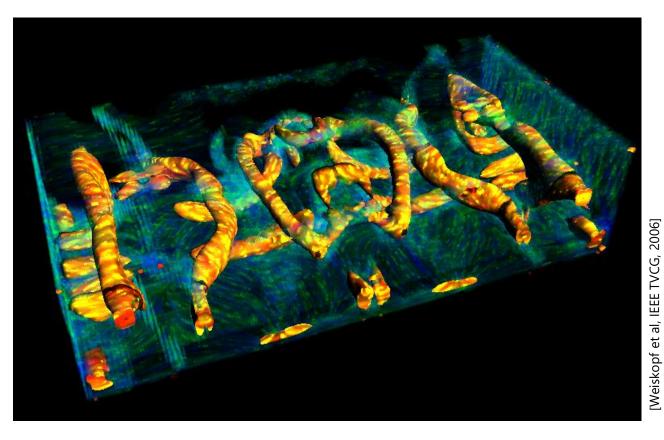




### Feature-Based Visualization: Vortex Extraction

Vortex extraction (vortices are important in fluid flow)



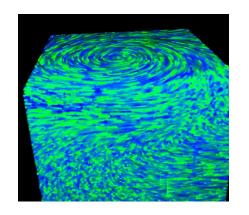


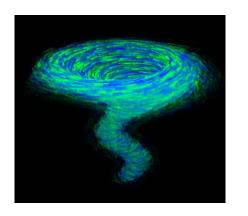
#### 3D Vector Fields

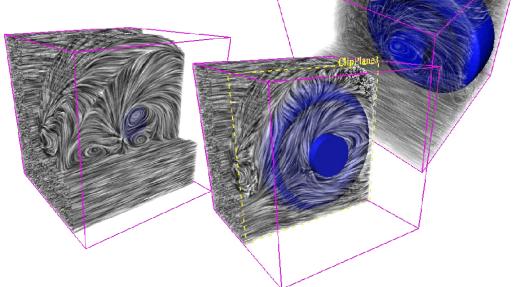
- Most algorithms can be applied to 2D and 3D vector fields
- Main problem in 3D: effective mapping to graphical primitives
- Main aspects:
  - Occlusion & amount of data ("visual clutter")

• e.g., sparse representations, clipping/masking, semi-transparency,...

- Depth perception
  - e.g., shading, occlusion, stereo disparity,...









### 3D Vector Fields

Flow visualization:
 Combination of vector and scalar visualization techniques

