

Simple Filaments Swimming Model in Incompressible Viscous Fluids

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Abstract

In this paper, we implement the immersed boundary method in two-dimensional spaces, simply using a 2D elastic filament in incompressible fluids.

1 Introduction

In the last four to five decades, scientists have been interested in the locomotion of various microorganisms in fluids. Not only are we concerned with microorganisms from the kingdom of animalia, but the subject of research can be broadly include the kingdom of fungi, bacteria, protozoa, chromista, or even seeds of plants. Amongst all interesting topics of the investigation, a researcher group may cast a rosy hue on understanding the locomotion of the monoflagellum microbes such as a sperm. Specifically, sperm motility is highly related to infertility so as the investigation of the sperm motility is indispensable for helping the field of gynecology.

We propose a numerical method of simulating a simple filament immersed in a fluid structure. In fact, the previous researchers have done without inertia of the microbes due to the fact that the mass of microbes are proportionally negligible so that the Reynolds number is assumed zero. Thus, the Navier-Stokes equation can be written by the form of linear diffusion equation, which is called Stokes' equation. In the model we applied, instead of considering the Stokes' equation, we implement the full model of incompressible viscous fluids using the Navier-Stokes equations. This can also help understand the locomotion of immersed structure in a quite larger than the microscopic scale. To implement the fluid motion in the simulation, we employ modified Chorin's projection method [1], which will be discussed in Section 2.1.

For the immersed structure in the fluid, we employ the immersed boundary (IB) method modelled by Peskin [5]. The IB method enables us to observe various objects immersed in the fluid structure. The main idea of the method is considered that there is a fibre or a fibre bundle immersed in the fluid. Each fibre, described by Lagrangian coordinate, can be discretised into several nodes. The forces are then generated by each of nodes in the immersed structure and will interact with the fluid grid described by an Eulerian coordinate. We are able to decompose the force from the immersed structure into tensile and bending forces, and spreading the force into the grid is employed by the discretised Dirac-delta function. Detailed description of the immersed structure formulation will be discussed in Section 2.2 and 2.3.

Since the nature of the delta function, a singularity incurred from the delta function is always troublesome. This is emphasised when the problem requires to find the Green's function. Relatively

recent work [2], Cortez removed the singularity of Stokeslet by changing the inhomogeneous function by regularised delta distribution. We are trying to employ this idea to regularise the delta function.

In Section 3, we display some features from the experiment conducted by various combinations of cases to validate our model. Basically, the experiment is to show the immersed boundary is properly swimming in the fluid structure. Prior to implementation of the immersed boundary, it is inevitable to validate whether or not each force implemented in the computation has any technical deficiency. To validate this, we begin with assuming that there exists only either tensile or bending force on the discretised points of a single and simple filament. Later, to make the model sophisticated, we will add up tensile and bending forces.

The goal of this project is to observe the synchronization of two simple filaments asymmetrically located at the initial step [3]. Once the preferred curvature is time dependence for each filament, the swimming model can be realised with the synchronization. In [3], the background fluid is Stokes flow, whereas our background force has nonzero Reynolds number so that the synchronization result can be different from [3].

2 Mathematical Formulation

In this section, we discuss a theoretical formulation of the immersed boundary method for solving the locomotion of single or multiple immersed structures in the viscous and incompressible fluids.

2.1 Projection Method for Incompressible Navier-Stokes Equations

Given that the incompressible Navier-Stokes equations in 2D:

$$\rho \frac{D\mathbf{u}}{Dt} = -\nabla p + \mu \Delta \mathbf{u} + \mathbf{F}, \quad (1)$$

$$\nabla \cdot \mathbf{u} = 0. \quad (2)$$

The material derivative is indeed

$$\frac{D\mathbf{u}}{Dt} = \mathbf{u}_t + (\mathbf{u} \cdot \nabla) \mathbf{u}.$$

In this method, (2) is featured as a crucial role of determining the pressure [1]. To begin, we may neglect the pressure term.

2.1.1 Solution of Projected Velocity Field

Since we are in two dimensions, we write $\mathbf{u} = (u, v)$ and $\mathbf{F} = (f, g)$. Using the component-wise expression of the velocity field \mathbf{u} , the discretized version of (1) can be expressed, with the discretization

of advection term by $(\mathbf{u}^n \cdot \nabla) \mathbf{u}^*$,

$$\begin{aligned} \rho \left(\frac{u_{i,j}^* - u_{i,j}^n}{\Delta t} + u_{i,j}^n \frac{u_{i+1,j}^* - u_{i-1,j}^*}{2\Delta x} + v_{i,j}^n \frac{u_{i,j+1}^* - u_{i,j-1}^*}{2\Delta y} \right) &= \mu \left(\frac{u_{i+1,j}^* - 2u_{i,j}^* + u_{i-1,j}^*}{(\Delta x)^2} \right) \\ &\quad + \mu \left(\frac{u_{i,j+1}^* - 2u_{i,j}^* + u_{i,j-1}^*}{(\Delta y)^2} \right) + f_{i,j}^n, \\ &\quad \text{(x component)} \\ \rho \left(\frac{v_{i,j}^* - v_{i,j}^n}{\Delta t} + u_{i,j}^n \frac{v_{i+1,j}^* - v_{i-1,j}^*}{2\Delta x} + v_{i,j}^n \frac{v_{i,j+1}^* - v_{i,j-1}^*}{2\Delta y} \right) &= \mu \left(\frac{v_{i+1,j}^* - 2v_{i,j}^* + v_{i-1,j}^*}{(\Delta x)^2} \right) \\ &\quad + \mu \left(\frac{v_{i,j+1}^* - 2v_{i,j}^* + v_{i,j-1}^*}{(\Delta y)^2} \right) + g_{i,j}^n. \\ &\quad \text{(y component)} \end{aligned}$$

Here, \mathbf{u}^* is an auxiliary velocity field. To solve these schemes, equations above need to use the Peaceman-Rachford method [4], it is often called generally alternating direction implicit method (ADI). For the x component, assume u^{**} by another auxiliary velocity vector. Then x component equation can be decomposed by two equations,

$$\begin{aligned} \rho \left(\frac{u_{i,j}^{**} - u_{i,j}^n}{\Delta t} + u_{i,j}^n \frac{u_{i+1,j}^{**} - u_{i-1,j}^{**}}{2\Delta x} + v_{i,j}^n \frac{u_{i,j+1}^n - u_{i,j-1}^n}{2\Delta y} \right) &= \mu \left(\frac{u_{i+1,j}^{**} - 2u_{i,j}^{**} + u_{i-1,j}^{**}}{(\Delta x)^2} \right) \\ &\quad + \mu \left(\frac{u_{i,j+1}^n - 2u_{i,j}^n + u_{i,j-1}^n}{(\Delta y)^2} \right) + f_{i,j}^n, \end{aligned} \quad (3)$$

$$\begin{aligned} \rho \left(\frac{u_{i,j}^* - u_{i,j}^{**}}{\Delta t} + u_{i,j}^{**} \frac{u_{i+1,j}^{**} - u_{i-1,j}^{**}}{2\Delta x} + v_{i,j}^n \frac{u_{i,j+1}^* - u_{i,j-1}^*}{2\Delta y} \right) &= \mu \left(\frac{u_{i+1,j}^{**} - 2u_{i,j}^{**} + u_{i-1,j}^{**}}{(\Delta x)^2} \right) \\ &\quad + \mu \left(\frac{u_{i,j+1}^* - 2u_{i,j}^* + u_{i,j-1}^*}{(\Delta y)^2} \right). \end{aligned} \quad (4)$$

Collecting each terms,

$$\begin{aligned} u_{i,j}^{**} + \frac{\Delta t u_{i,j}^n}{2\rho\Delta x} (u_{i+1,j}^{**} - u_{i-1,j}^{**}) - \frac{\mu\Delta t}{\rho(\Delta x)^2} (u_{i+1,j}^{**} - 2u_{i,j}^{**} + u_{i-1,j}^{**}) &= u_{i,j}^n + \frac{\Delta t}{\rho} f_{i,j}^n, \\ u_{i,j}^* + \frac{\Delta t v_{i,j}^n}{2\rho\Delta y} (u_{i,j+1}^* - u_{i,j-1}^*) - \frac{\mu\Delta t}{\rho(\Delta y)^2} (u_{i,j+1}^* - 2u_{i,j}^* + u_{i,j-1}^*) &= u_{i,j}^{**}. \end{aligned}$$

If we assume $\Delta x = \Delta y = h$ and $\Delta t = k$, then we obtain the following matrix equations:

$$\begin{bmatrix} d & m_1 & 0 & \cdots & 0 & l_1 \\ l_2 & d & m_2 & \ddots & & 0 \\ 0 & l_3 & \ddots & \ddots & & \vdots \\ \vdots & \ddots & \ddots & & 0 & \\ 0 & & & & m_{N-1} & \\ m_N & 0 & \cdots & 0 & l_N & d \end{bmatrix} \begin{bmatrix} u_{1,j}^{**} \\ \vdots \\ u_{N,j}^{**} \end{bmatrix} = \begin{bmatrix} u_{1,j}^n + \frac{\Delta t}{\rho} f_{1,j}^n \\ \vdots \\ u_{N,j}^n + \frac{\Delta t}{\rho} f_{N,j}^n \end{bmatrix},$$

$$\begin{bmatrix} d & q_1 & 0 & \cdots & 0 & r_1 \\ r_2 & d & q_2 & \ddots & & 0 \\ 0 & r_3 & \ddots & \ddots & & \vdots \\ \vdots & \ddots & \ddots & & 0 & \\ 0 & & & & q_{N-1} & \\ q_N & 0 & \cdots & 0 & r_N & d \end{bmatrix} \begin{bmatrix} u_{i,1}^* \\ \vdots \\ u_{i,N}^* \end{bmatrix} = \begin{bmatrix} u_{i,1}^{**} \\ \vdots \\ u_{i,N}^{**} \end{bmatrix},$$

where

$$\begin{aligned} d &= 1 + \frac{2\mu k}{\rho h^2}, \\ m_s &= \frac{ku_{s,j}^n}{2\rho h} - \frac{\mu k}{\rho h^2}, \quad l_s = -\frac{ku_{s,j}^n}{2\rho h} - \frac{\mu k}{\rho h^2}, \\ q_s &= \frac{kv_{i,s}^n}{2\rho h} - \frac{\mu k}{\rho h^2}, \quad r_s = -\frac{kv_{i,s}^n}{2\rho h} - \frac{\mu k}{\rho h^2}, \end{aligned}$$

for $s = 1, 2, \dots, N$ throughout all off-diagonal elements. Similarly, for y components of (1) without pressure term with another auxiliary term v^{**} , we have two different equations alternating directions of summand:

$$\rho \left(\frac{v_{i,j}^{**} - v_{i,j}^n}{\Delta t} + u_{i,j}^n \frac{v_{i+1,j}^{**} - v_{i-1,j}^{**}}{2\Delta x} + v_{i,j}^n \frac{v_{i,j+1}^n - v_{i,j-1}^n}{2\Delta y} \right) = \mu \left(\frac{v_{i+1,j}^{**} - 2v_{i,j}^{**} + v_{i-1,j}^{**}}{(\Delta x)^2} \right) + \mu \left(\frac{v_{i,j+1}^n - 2v_{i,j}^n + v_{i,j-1}^n}{(\Delta y)^2} \right) + g_{i,j}^n, \quad (5)$$

$$\rho \left(\frac{v_{i,j}^* - v_{i,j}^{**}}{\Delta t} + u_{i,j}^n \frac{v_{i+1,j}^{**} - v_{i-1,j}^{**}}{2\Delta x} + v_{i,j}^n \frac{v_{i,j+1}^* - v_{i,j-1}^*}{2\Delta y} \right) = \mu \left(\frac{v_{i+1,j}^{**} - 2v_{i,j}^{**} + v_{i-1,j}^{**}}{(\Delta x)^2} \right) + \mu \left(\frac{v_{i,j+1}^* - 2v_{i,j}^* + v_{i,j-1}^*}{(\Delta y)^2} \right). \quad (6)$$

Collecting each terms,

$$\begin{aligned} v_{i,j}^{**} + \frac{\Delta t u_{i,j}^n}{2\rho \Delta x} (v_{i+1,j}^{**} - v_{i-1,j}^{**}) - \frac{\mu \Delta t}{\rho (\Delta x)^2} (v_{i+1,j}^{**} - 2v_{i,j}^{**} + v_{i-1,j}^{**}) &= v_{i,j}^n + \frac{\Delta t}{\rho} g_{i,j}^n, \\ v_{i,j}^* + \frac{\Delta t v_{i,j}^n}{2\rho \Delta y} (v_{i,j+1}^* - v_{i,j-1}^*) - \frac{\mu \Delta t}{\rho (\Delta y)^2} (v_{i,j+1}^* - 2v_{i,j}^* + v_{i,j-1}^*) &= v_{i,j}^{**}. \end{aligned}$$

We arrive the following matrix equations again:

$$\begin{bmatrix} d & m_1 & 0 & \cdots & 0 & l_1 \\ l_2 & d & m_2 & \ddots & & 0 \\ 0 & l_3 & \ddots & \ddots & & \vdots \\ \vdots & \ddots & \ddots & & & 0 \\ 0 & & & & m_{N-1} & d \\ m_N & 0 & \cdots & 0 & l_N & d \end{bmatrix} \begin{bmatrix} v_{1,j}^{**} \\ \vdots \\ v_{N,j}^{**} \end{bmatrix} = \begin{bmatrix} v_{1,j}^n + \frac{\Delta t}{\rho} g_{1,j}^n \\ \vdots \\ v_{N,j}^n + \frac{\Delta t}{\rho} g_{N,j}^n \end{bmatrix},$$

$$\begin{bmatrix} d & q_1 & 0 & \cdots & 0 & r_1 \\ r_2 & d & q_2 & \ddots & & 0 \\ 0 & r_3 & \ddots & \ddots & & \vdots \\ \vdots & \ddots & \ddots & & & 0 \\ 0 & & & & q_{N-1} & d \\ q_N & 0 & \cdots & 0 & r_N & d \end{bmatrix} \begin{bmatrix} v_{i,1}^* \\ \vdots \\ v_{i,N}^* \end{bmatrix} = \begin{bmatrix} v_{i,1}^{**} \\ \vdots \\ v_{i,N}^{**} \end{bmatrix}.$$

Notice that the quasi-tridiagonal system for both u and v are same, so we can save up the computational time using Thomas algorithm.

2.1.2 Solution for the Pressure Term

Now, we are ready to determine the pressure term. We propose two methods to solve the pressure, one is direct finite differences and the other is fast Fourier transformation. We explore Chorin's original projection method [1], but, the pressure of the fluid was uncovered by the iterative method after initializing pressures, exploiting the pressure has developed to apply either the method of fast Fourier transform or finite difference method in the latest decade.

Solution by the Finite Difference Method From [1], we have

$$\rho \frac{\mathbf{u}^{n+1} - \mathbf{u}^*}{\Delta t} = -\nabla p,$$

$$\mathbf{u}^{n+1} = \mathbf{u}^* - \frac{\Delta t}{\rho} \nabla p.$$

Take the divergence on both sides, we have

$$\nabla \cdot \mathbf{u}^{n+1} = \nabla \cdot \mathbf{u}^* - \nabla \cdot \left(\frac{\Delta t}{\rho} \nabla p \right),$$

and because of (2), the LHS $\nabla \cdot \mathbf{u}^{n+1} = 0$. Note that we have $\nabla \cdot \mathbf{u}^* \neq 0$, since \mathbf{u}^* is projected variable so that the divergence is nonzero value. Thus,

$$\nabla \cdot \nabla p = \frac{\rho}{\Delta t} (\nabla \cdot \mathbf{u}^*) = \frac{\rho}{\Delta t} (u_x^* + v_y^*). \quad (7)$$

Observe that we have a linear diffusion equation for p . After discretizing the equation, we have

$$\nabla \cdot \left(\frac{p_{i+1,j} - p_{i-1,j}}{2\Delta x} \frac{p_{i,j+1} - p_{i,j-1}}{2\Delta y} \right) = \nabla \cdot \left(\frac{\rho}{\Delta t} \mathbf{u}_{i,j}^* \right),$$

$$\frac{p_{i+2,j} - 2p_{i,j} + p_{i-2,j}}{(2\Delta x)^2} + \frac{p_{i,j+2} - 2p_{i,j} + p_{i,j-2}}{(2\Delta y)^2} = \frac{\rho(u_{i+1,j}^* - u_{i-1,j}^*)}{2\Delta t \Delta x} + \frac{\rho(v_{i,j+1} - v_{i,j-1})}{2\Delta t \Delta y}.$$

Notice that the RHS is composed of all known values, whereas p 's in the LHS is unknown. If we assume that we have periodic boundary condition for p as well, then we need to divide the recursive relation into four different cases: 1) i is even, j is even; 2) i is odd, j is even; 3) i is even, j is odd; and 4) i is odd, j is odd. Applying the compatibility condition for this system, we can obtain the pressure term.

Method of Fast Fourier Transformation Recognize that (7) is 2D Poisson equation, apply the Fourier transformation such that

$$\hat{f}_{k,l} = \sum_{m=1}^N \sum_{j=1}^N f_{m,j} e^{2\pi i m k / N + 2\pi i j l / N}, \text{ for } k, l = 1, \dots, N,$$

with the inversion

$$f_{m,j} = \frac{1}{N^2} \sum_{k=1}^N \sum_{l=1}^N \hat{f}_{k,l} e^{-2\pi i k m / N - 2\pi i l j / N}, \text{ for } m, j = 1, \dots, N.$$

Thus, the transformed recursion for (7) is

$$\hat{p}_{k,l} = -\frac{1}{4 \left(\sin^2 \frac{\pi k}{N} + \sin^2 \frac{\pi l}{N} \right)} \hat{f}_{k,l}, \text{ for } k, l = 1, \dots, N-1,$$

and $\hat{p}_{N,N} = 0$, due to the compatibility condition. Since we obtain $\hat{p}_{k,l}$, we can obtain with the inversion formula to find the pressure $p_{m,j}$.

2.2 Force from the Immersed Boundary

In the previous section, we have not specified what the external force \mathbf{F} is. The external force can be any forces exerted on the fluid structure, such as gravity. In this section, we assume that there is an elastic filament immersed in the viscous and incompressible fluid. Ignoring the gravity, we assume that the external force \mathbf{F} only comes from the immersed structure.

From now on, we denote that $\mathbf{X}(s, t)$ as the position vector of the filament written in the Lagrangian coordinate, and the force $\mathbf{f}(s, t)$ is the point force generated by the immersed boundary, where s is the Lagrangian or arc length parameter. Then, the force of the fluid \mathbf{F} can be written as

$$\mathbf{F}(\mathbf{x}, t) = \int_{\Gamma} \mathbf{f}(s, t) \delta(\mathbf{x} - \mathbf{X}(s, t)) ds, \quad (8)$$

where Γ is the curve along the filament. Notice that (8) converts the coordinates from the Lagrangian to the Eulerian. Once we have the force at each grid point on the fluid structure, we have the explicit form of the force \mathbf{F} of (1).

2.3 Tensile and Bending Forces of the Immersed Structure

From (8), we do not know yet what the force \mathbf{f} is. In this section, we investigate the forces from the immersed boundary using the energy formulation. Energy method enables us to derive the force density of the immersed structure since the kinetic energy of the immersed boundary along the fluid represents of the locomotion of the filament immersed in the fluid structure.

2.3.1 Tensile Force

Assume that there are two points from the immersed boundary, say \mathbf{X}_k and \mathbf{X}_{k+1} . Further assume that there is a spring between \mathbf{X}_k and \mathbf{X}_{k+1} , and the force at each \mathbf{X}_k and \mathbf{X}_{k+1} is

$$\begin{aligned}\mathbf{f}_k &= -S_T \left(\frac{\|\mathbf{X}_{k+1} - \mathbf{X}_k\|}{\Delta s} - 1 \right) \frac{\mathbf{X}_{k+1} - \mathbf{X}_k}{\|\mathbf{X}_{k+1} - \mathbf{X}_k\|}, \\ \mathbf{f}_{k+1} &= -\mathbf{f}_k,\end{aligned}$$

where Δs is the rest length and S_T is the stiffness constant. The problem comes up with the complexity, since the more the immersed boundary points increase, the more the complexity of the force at each immersed boundary point increases. We employ the energy formulation for the sake of simplicity of the calculation. The energy of the spring between \mathbf{X}_k and \mathbf{X}_{k+1} is

$$E(\mathbf{X}_k, \mathbf{X}_{k+1}) = \frac{S_T}{2} \left(\frac{\|\mathbf{X}_k - \mathbf{X}_{k+1}\|}{\Delta s} - 1 \right)^2 \Delta s,$$

and note that the energy is non-negative constant. Since the tensile force model of the spring is connected, we need the total energy of the spring from \mathbf{X}_1 to \mathbf{X}_N . The total energy of the spring can be written in the continuous case by

$$E(\mathbf{X}_1, \dots, \mathbf{X}_N) = \frac{S_T}{2} \int_{\Gamma} \left(\left\| \frac{\partial \mathbf{X}}{\partial s} \right\| - 1 \right)^2 ds.$$

2.3.2 Bending Force

Now that we have established tensile forces between two discrete points, we will also consider bending forces between two segmented connections in the filament. Assume that there are three sequential points from the immersed boundary, say \mathbf{X}_{k-1} , \mathbf{X}_k , and \mathbf{X}_{k+1} . Further assume that there are springs between points \mathbf{X}_{k-1} and \mathbf{X}_k and between points \mathbf{X}_k and \mathbf{X}_{k+1} . Then, the bending force among the three points is

$$\begin{aligned}\mathbf{f}_k &= -\frac{2S_B}{\Delta s} \left(\frac{\|\mathbf{X}_{k+1} - 2\mathbf{X}_k + \mathbf{X}_{k-1}\|}{\Delta s^2} - c(t, k) \right) \frac{\mathbf{X}_{k+1} - 2\mathbf{X}_k + \mathbf{X}_{k-1}}{\|\mathbf{X}_{k+1} - 2\mathbf{X}_k + \mathbf{X}_{k-1}\|} \\ \mathbf{f}_{k+1} &= -\frac{1}{2}\mathbf{f}_k \\ \mathbf{f}_{k-1} &= \mathbf{f}_{k+1},\end{aligned}$$

where Δs is the rest length, S_B is the bending constant, and $c(t, k)$ is the preferred bending curvature. We derive these formulas from the discrete definition of bending energy. Discrete bending energy between three points, \mathbf{X}_{k-1} , \mathbf{X}_k , and \mathbf{X}_{k+1} , is defined as

$$E(\mathbf{X}_{k-1}, \mathbf{X}_k, \mathbf{X}_{k+1}) = \frac{S_B}{2} \left(\frac{\|\mathbf{X}_{k+1} - 2\mathbf{X}_k + \mathbf{X}_{k-1}\|}{\Delta s^2} - c(t, k) \right)^2 \Delta s,$$

where, again, we observe that the energy is a non-negative constant. Similar to our tensile forces, the fiber connects points \mathbf{X}_1 to \mathbf{X}_N . Thus, the total bending energy can be represented in the continuous case by

$$E(\mathbf{X}_1, \dots, \mathbf{X}_N) = \frac{S_B}{2} \int_{\Gamma} \left(\left\| \frac{\partial^2 \mathbf{X}}{\partial s^2} \right\| - c(t, \mathbf{X}) \right)^2 ds.$$

3 Results in Two-dimensional Cases

In this section, we will run force tests on various immersed boundary structures. In each test, we will set the fluid viscosity $\mu = 1$, the fluid density $\rho = 1$, and the spacial grid for the Navier-Stokes solver $h = 1/129$.

3.1 Tensile force test

First, we will observe two different tensile tests. Our initial test will examine our tensile forces' ability to expand the distance between two points, then we will examine the forces' ability to contract the distance between two points.

3.1.1 Expanding test

In this test, we will set two points, \mathbf{X}_1 and \mathbf{X}_2 , at an initial distance that is less than the rest distance. Here we will let $\|\mathbf{X}_1 - \mathbf{X}_2\| = 0.2$, $\Delta s = 0.5$, and $S_T = 30$. We observe the following results in figure (1).

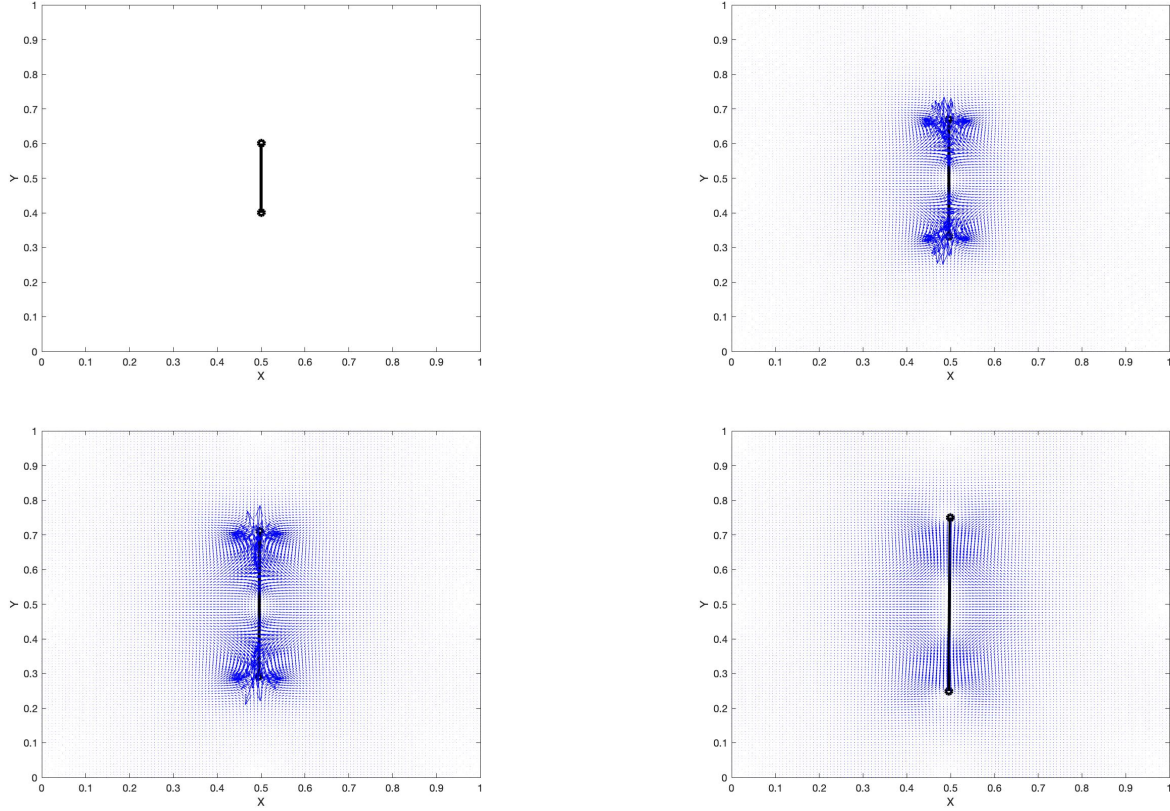


Figure 1: The expansion of the distance of two points after 0, 5, 10, and 100 time-steps with the associated vector field.

Here, we recognize that the points do expand to the rest length. Then, after an extended period of time, we see that the forces are no longer enacting on the points once they reach the proper rest length.

3.1.2 Contracting test

In this test, we will set two points, \mathbf{X}_1 and \mathbf{X}_2 , at an initial distance that is greater than the rest distance. Here we will let $\|\mathbf{X}_1 - \mathbf{X}_2\| = 0.2$, $\Delta s = 0.05$, and $S_T = 30$. We observe the following results in figure (2).

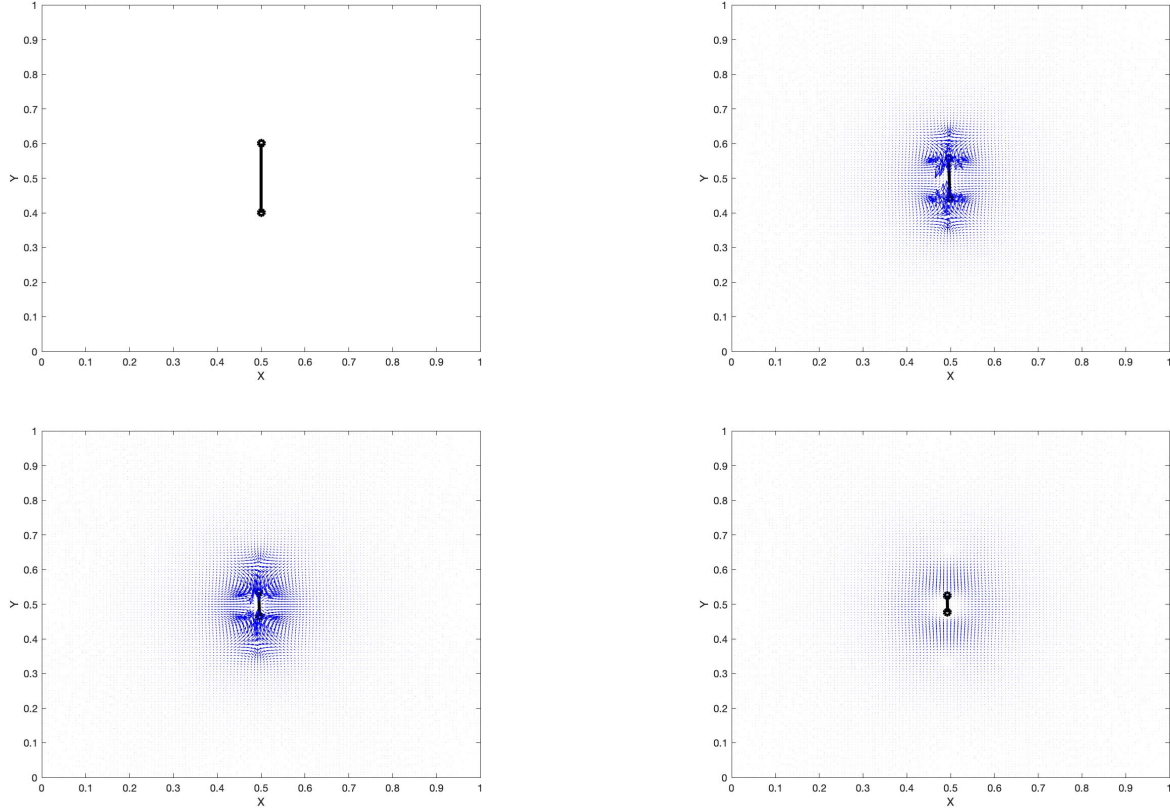


Figure 2: The contracting of the distance of two points after 0, 5, 10, and 100 time-steps with the associated vector field.

Similar to the expansion test, we observe that the points contract until they reach the proper rest length. As the points approach the proper rest length, the forces enacting on the points weaken and eventually cease after an extended period of time.

3.2 Bending force test

Next, we will observe two different bending tests. Our initial test will examine our bending forces' ability to straighten an angled filament consisting of three points, then we will examine the forces' ability to angle a straight filament consisting of three points.

3.2.1 Straightening test

In this test, we will set three points, \mathbf{X}_1 , \mathbf{X}_2 , and \mathbf{X}_3 in a configuration where the points are not in a straight line. In order for our bending forces to properly straighten our points, we set the preferred curvature $c = 0$. Additionally, we set $\Delta s = 0.1$, $S_T = 30$, $S_B = 0.1$. We observe the following results in figure (3).

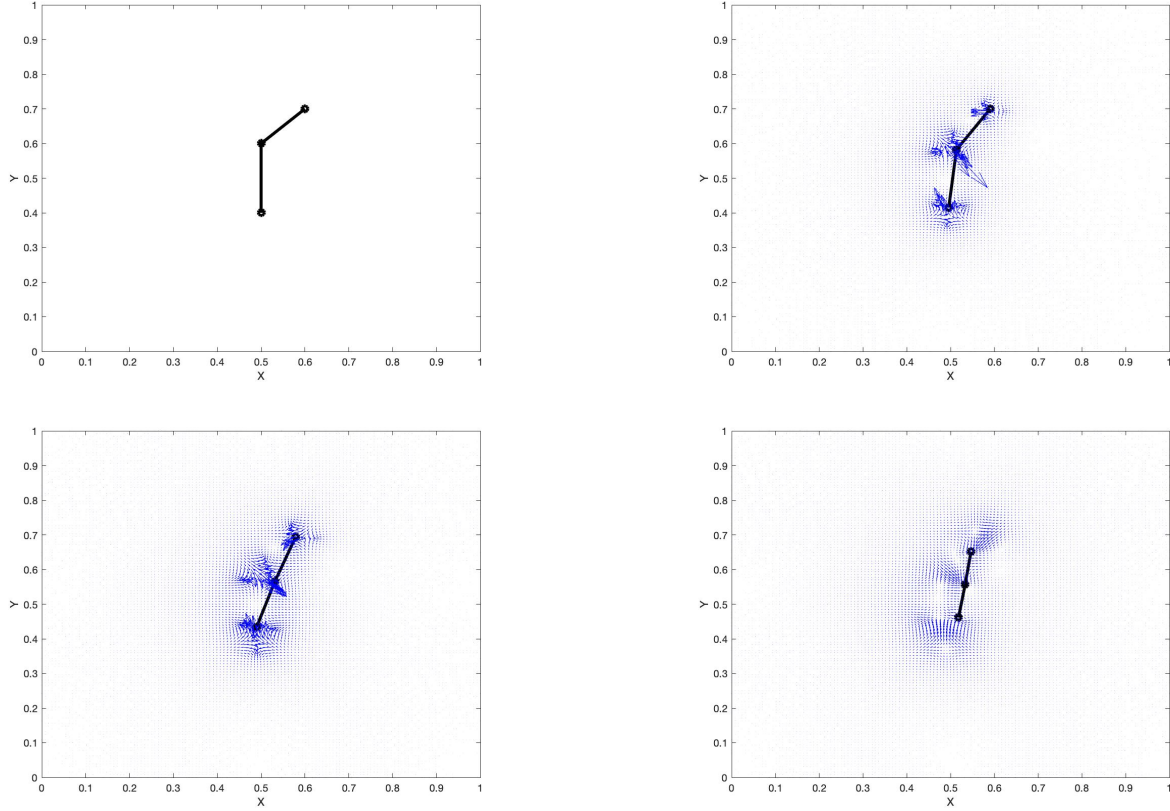


Figure 3: The straightening of three points after 0, 2, 5, and 20 time-steps with the associated vector field.

Here, we observe that the points begin at an angle and straighten out over time. Then, once the filament is properly aligned, the forces weaken and the filament is at rest.

3.2.2 Bending test

In this test, we will set three points, $\mathbf{X}_1, \mathbf{X}_2$, and \mathbf{X}_3 in a configuration where the points are in a straight line. In order for our bending forces to properly angle our points, we set the preferred curvature $c = 15$. Additionally, we set $\Delta s = 0.1$, $S_T = 30$, $S_B = 0.1$. We observe the following results in figure (4).

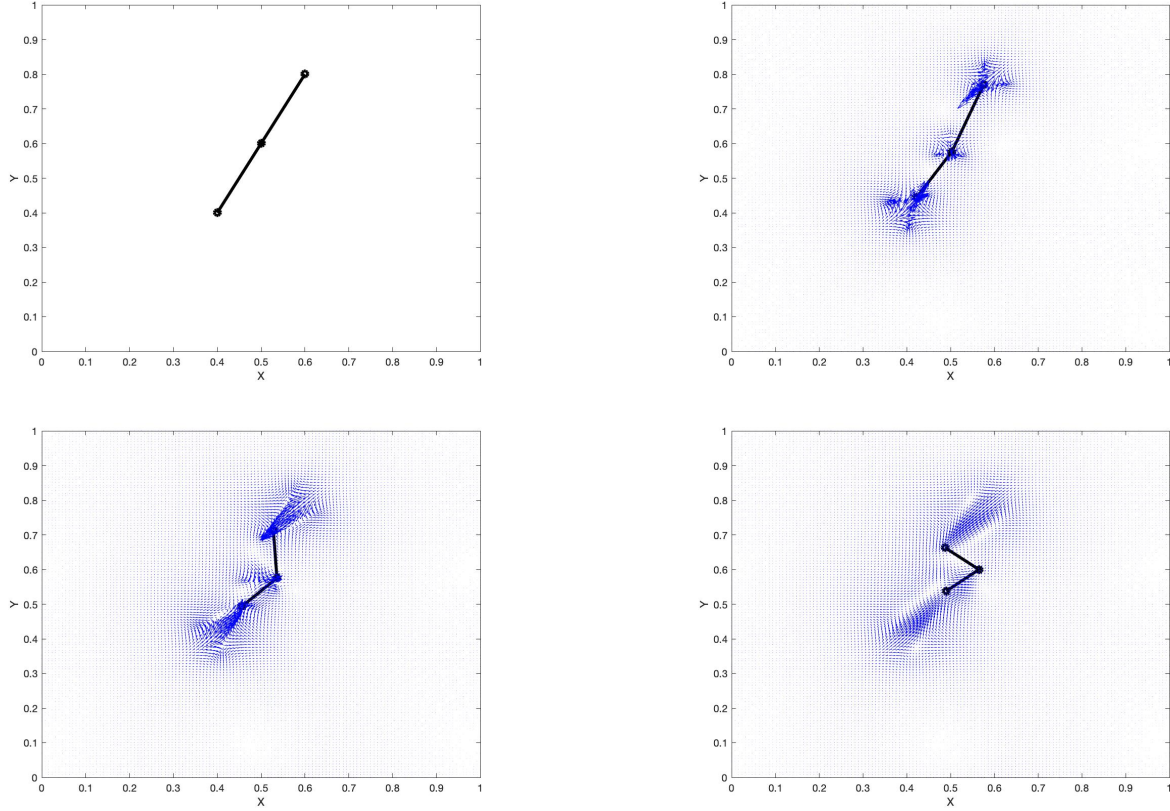


Figure 4: The bending of three points after 0, 5, 15, and 40 time-steps with the associated vector field.

Here, we observe that the points begin at on a straight line and form an angle over time. Similar as above, once the filament is properly aligned, the forces weaken and the filament is at rest.

3.3 Straightening two filaments

Last, we will incorporate a second filament, where both immersed boundaries have unique shapes. We will initialize both filaments in the fluid and solve for their corresponding forces where their preferred curvature is a straight line. We will initialize our filaments as semi-circles then as shifted sinusoidal curves.

3.3.1 Straightening two semi-circles

In this test, we will set two filaments, each with ten points, in the shapes of semi-circles with a handle on the right-hand-side. The semi-circles have a radius of $r = 0.2$, $\Delta s = 0.05$, $S_T = 30$, $S_B = 0.1$, and $c = 0$. We observe the following results in figure (5).

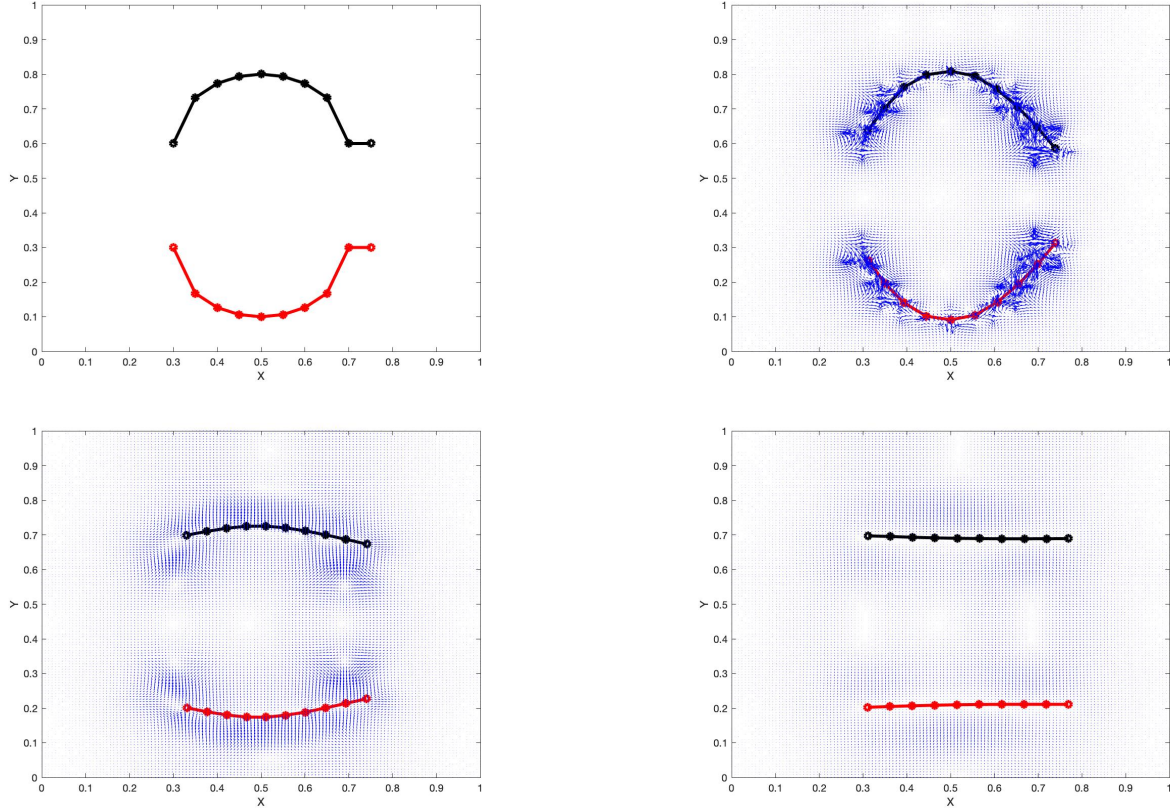


Figure 5: The straightening of two semi-circles with right-hand-side handles after 0, 5, 50, and 200 time-steps with the associated vector field.

Similar to the examples above, we observe the filaments straightening to the preferred orientation. As they approach straight lines, the associated forces acting on the points continue to reduce. Once the filament reaches equilibrium, the enacting forces are negligible.

3.3.2 Straightening two sinusoidal curves

In this test, we will set two filaments made of twenty two points in phase shifted sinusoidal curves. This is inspired by *Hydrodynamic interactions of sheets vs filaments: Synchronization, attraction, and alignment* by Sarah Olsen and Lisa Fauci. In their paper, Olsen and Fauci explore simulations of sperm cells, where the flagella are initialized as phase shifted sinusoidal curves. Then, using time-dependent preferred curvature, they observe that the locomotion of the flagella of two cells synchronize after a long enough time period [3]. In our test, we will simply set our preferred curvature constant $c = 0$. Additionally, we set $\Delta s = 0.02$, $S_T = 30$, and $S_B = 0.01$. We observe the following results in figure (6).

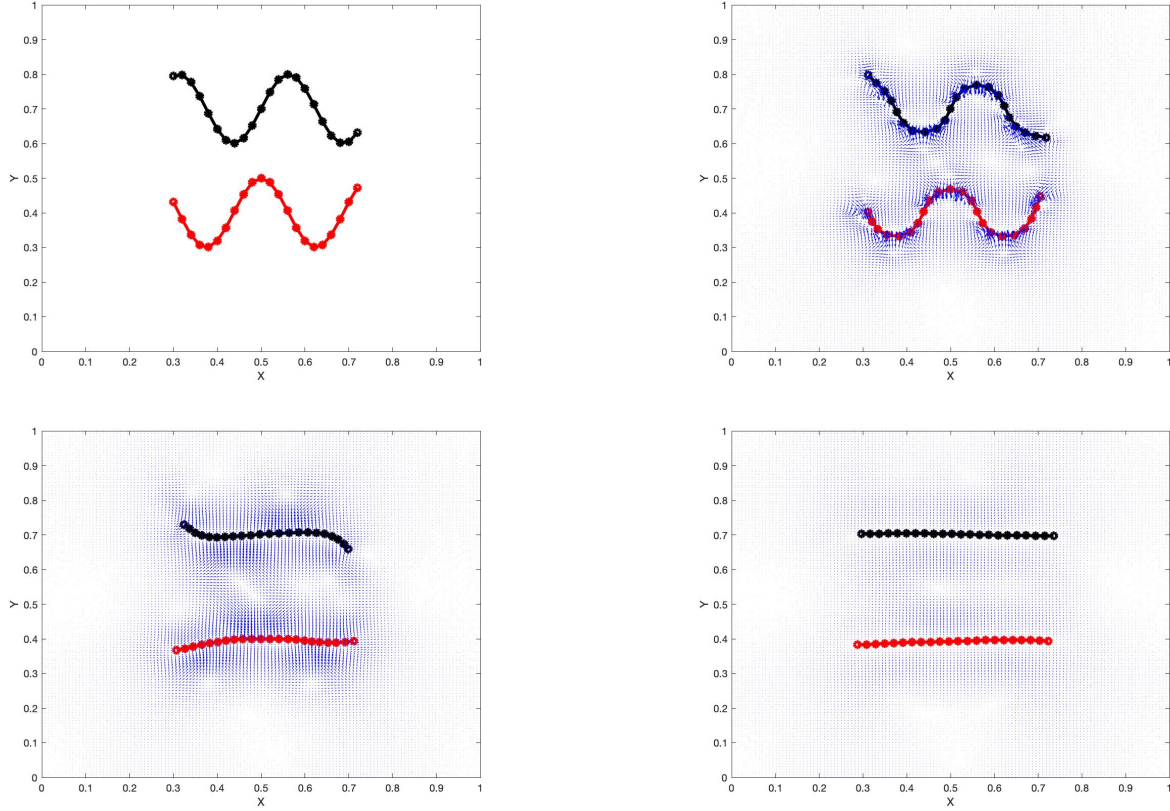


Figure 6: The straightening of two shifted sinusoidal curve after 0, 10, 50, and 200 time-steps with the associated vector field.

Consistent with our previous results, we observe that the curved filaments indeed straighten out over time. Again, we observe that, after a long enough time period, the forces begin to shrink and vanish as the immersed boundaries approach the preferred orientation.

4 Discussion and Conclusion

From the previous section, we observe that the properly implemented tensile and bending forces allow us to orient our filaments in a preferred shape. In each of the examples, we initialize our filament in a shape that is not in equilibrium, observe the forces enacting on the points to properly orient, then the forces dissipate once the filament approaches equilibrium. This can be regarded as an overall success, where we can achieve preferred shapes from arbitrarily initialized filaments.

However, there are some areas in which our procedure may be improved. In each of our tests, we observe blue shadows from the vector fields that linger from where the filament passes. This is a result of residual forces that are spread on our fluid grid that are not updated. This occurs because our rest length Δs , in each case, is much greater than the spatial grid of the fluid solver, h . To combat this leakiness, we should update our rest length to be approximately one-half the spatial grid.

Additionally, in section 3.1, we observe slight tilts in our filaments once they reach equilibrium. This should not be the case. We believe this occurs, again due to the significantly larger rest length.

Because the rest length is so large, the forces that accumulate in a ball of radius $2h$ around each Lagrangian point come solely from the individual point. There is no interference from the other Lagrangian point, and as such, the points are subject to forces that may cause the point to drift in either direction. This also may occur due to an indexing error within the routine. From the figures above, we observe that the vector fields seem shifted around the filaments incorrectly. The vector fields should entirely surround each point, however there appears to be a white 'shadow' around each point. This suggests that the Lagrangian point is not centered properly when we spread and extrapolate forces from the point to the grid and vice versa. If the point is not properly centered then it will be subject to drifting forces.

The natural extension for this project is to incorporate time-dependent bending forces. Similar to Olsen and Fauci in [3], we aim to model the locomotion of the flagella of a sperm cell. This movement is achieved by defining our preferred curvature c as a temporally dependent function. Additionally, we may consider incorporating fixed boundaries within the fluid as well as background flows. In our simulations, the spacial domain is \mathbb{R}^2 with an initial fluid velocity $\mathbf{u} = \mathbf{0}$ everywhere. However, to accurately observe sperm cell movement, we must restrict our domain and include an initial flow representative of the cell's natural habitat. Once properly implemented, we then can observe the interacting effects of phase shifted filaments with identical time dependent preferred curvatures in a non-zero Reynold's number fluid.

A MATLAB Routine

```
1 clc
2 clear
3 close all
4
5 %We want to live in a unit square
6 X0=0;X1=1;
7 Y0=0;Y1=1;
8
9 %Want a 33x33 sized grid, will adjust to something more refined later
10 Ng=129;
11 h=1/(Ng-1);
12 x=set_grid(X0,X1,h);
13 y=set_grid(X0,X1,h);
14 [X,Y]=meshgrid(x,y);
15
16 %Initial fluid velocities, here we assume the fluid is at rest when we
17 %input our IB
18 u0=zeros(Ng);
19 v0=zeros(Ng);
20
21 %Time step, we define our initial time at 0 and our end time after Nt
22 %steps
23 dt=0.00001;
24 Nt=200;
25 T0=0;T1=Nt*dt;
26 t=set_grid(T0,T1,dt);
27
28 %Resting length for Lag points, we define this as h/2
29 ds=0.02;
30
31 %Values for liquid
32 mu=1;
33 rho=1;
34
35 %Defining a filament that looks like a semicircle of radius r centered at
36 %(centx,centy)
37 r=0.2;
38 centx=0.5;
39 centy1=0.6;
40 x=centx-r:ds:centx+r+ds;
41 N=length(x);
42 y1=0.1*sin(8*pi*x)+0.7;%real(sqrt(r^2-(x-centx).^2)+centy1);%
43 X_fil_prev1=[x;y1];%[0.4,0.5,0.6;0.4,0.6,0.8];%
44
45 centy2=0.3;
46 y2=0.1*sin(8*pi*x+pi/2)+0.4;%real(-sqrt(r^2-(x-centx).^2)+centy2);%
```



```

47 X_fil_prev2=[x;y2];
48
49
50 % %Movie stuff
51 % v=VideoWriter('Different_movie.avi');
52 % open(v);
53
54 %Plotting the filament to see what it looks like
55 figure(1)
56 plot(X_fil_prev1(1,:),X_fil_prev1(2:),'ko-','LineWidth',3);
57 hold on
58 plot(X_fil_prev2(1,:),X_fil_prev2(2:),'ro-','LineWidth',3);
59 hold on
60 quiver(X,Y,u0',v0',0,'b');
61 hold off
62 xlim([X0,X1]);
63 ylim([Y0,Y1]);
64 xlabel('X');
65 ylabel('Y');
66 % frame=getframe(gcf);
67 % writeVideo(v,frame);
68
69
70 %Setting tensile and bending coefficients
71 St=30;
72 Sb=0.01;
73
74 %Reg parameter for delta function
75
76 m=zeros(Nt,1);
77 theta=zeros(Nt,1);
78 %Now consider for various time steps
79 for kk=1:Nt
80     %Calculate forces of filaments
81     f1=forces(X_fil_prev1,ds,St,Sb);
82     f2=forces(X_fil_prev2,ds,St,Sb);
83
84     %Spread forces on a grid
85     [F1_fil1,F2_fil1]=spread_forces(Ng,X_fil_prev1,f1,h,ds);
86     [F1_fil2,F2_fil2]=spread_forces(Ng,X_fil_prev2,f2,h,ds);
87
88     %Total force
89     F1=F1_fil1+F1_fil2;
90     F2=F2_fil1+F2_fil2;
91
92     %Now we need to solve NS for one time step
93
94     %Remove redundant row and column from initial condition

```

```

95     if kk==1
96         uprev=u0(1:end-1,1:end-1);
97         vprev=v0(1:end-1,1:end-1);
98     else
99         uprev=upres(1:end-1,1:end-1)';
100        vprev=vpres(1:end-1,1:end-1)';
101    end
102
103    M=length(uprev);
104
105    %Remove redundant row and column from force, recognize that our solver uses
106    %change in x on the columns and change in y on the rows whereas F1 and F2
107    %are opposite
108    Fu=(F1(1:end-1,1:end-1))';
109    Fv=(F2(1:end-1,1:end-1))';
110
111    %RHS of first ADI step
112    RHSu=uprev+(dt./rho).*Fu;
113    RHSv=vprev+(dt./rho).*Fv;
114
115    %Initialize empty matrices
116    u_star_star=NaN(M);
117    u_star=u_star_star;
118    v_star_star=u_star_star;
119    v_star=v_star_star;
120
121    %ADI in the x-direction
122    for l=1:M
123        uprev_vec=uprev(:,l);
124        %Constructing our Linear system for the first ADI step
125        [Lu,Uu]=matrix_periodic(uprev_vec,h,dt,rho,mu);
126        %Solving for u_star_star_vec and v_star_star_vec
127        utemp1=Lu\RHSu(:,l);
128        vtemp1=Lu\RHSv(:,l);
129
130        u_star_star_vec=Uu\utemp1;
131        v_star_star_vec=Uu\vtemp1;
132
133        u_star_star(:,l)=u_star_star_vec;
134        v_star_star(:,l)=v_star_star_vec;
135    end
136
137    %Transpose everything to repeat in the y-direction
138    u_star_star=u_star_star';
139    v_star_star=v_star_star';
140    vprev=vprev';
141    for mm=1:M
142        vprev_vec=vprev(:,mm);

```

```

143     %Constructing our Linear system for second ADI step
144     [Lv,Uv]=matrix_periodic(vprev_vec,h,dt,rho,mu);
145     %Solving for u_star_vec and v_star_vec
146     utemp2=Lv\u_star_star(:,mm);
147     vtemp2=Lv\v_star_star(:,mm);
148
149     u_star_vec=Uv\utemp2;
150     v_star_vec=Uv\vtemp2;
151
152     u_star(:,mm)=u_star_vec;
153     v_star(:,mm)=v_star_vec;
154 end
155 %Transpose back so that our solutions are in the original form
156 u_star=u_star';
157 v_star=v_star';
158
159 %Solving for pressure
160 RHSp=pressure_right_hand_side(u_star,v_star,h,dt,rho);
161 %2-D FFT of RHSp
162 RHSp_hat=fft2(RHSp);
163 %Solve for p_hat
164 p_hat=NaN(M);
165 for n=0:M-1
166     for q=0:M-1
167         if n==0 && q==0
168             p_hat(n+1,q+1)=0;
169         else
170             p_hat(n+1,q+1)=(h^2).*(RHSp_hat(n+1,q+1)./(-4.*((sin(pi.*n./M)).^2+(
171                 sin(pi.*q./M)).^2)));
172         end
173     end
174 %Inverse 2-D FFT
175 p=real(ifft2(p_hat));
176 %Need x-deriv and y-deriv of p for grad p, use center difference
177 D0=diag(-1.*ones(M-1,1),-1)+diag(1.*ones(M-1,1),1);
178 D0(1,end)=-1;
179 D0(end,1)=1;
180
181 %Estimating x-deriv of p
182 Dp_x=(1/(2*h))*D0*p;
183 %Estimating y-deriv of p
184 Dp_y=(1/(2*h))*(D0*(p'))';
185 %Solving for present time step
186 upres=u_star-(dt/rho).*Dp_x;
187 vpres=v_star-(dt/rho).*Dp_y;
188
189 %Use periodicity to retrieve present velocities, note that we need to

```

```

190 %transpose one final time to observe change in x on the rows and change in
191 %y on the columns
192 upres=[upres,upres(:,1)];
193 upres=([upres;upres(1,:)])';
194 vpres=[vpres,vpres(:,1)];
195 vpres=([vpres;vpres(1,:)])';
196
197 U1=combine_forces(Ng,X_fil_prev1,upres,vpres,h);
198 U2=combine_forces(Ng,X_fil_prev2,upres,vpres,h);
199
200 %Update our filaments
201 X_fil_pres1=X_fil_prev1+dt.*U1;
202 X_fil_prev1=X_fil_pres1;
203
204 X_fil_pres2=X_fil_prev2+dt.*U2;
205 X_fil_prev2=X_fil_pres2;
206 if kk==10
207     figure(2)
208     plot(X_fil_prev1(1,:),X_fil_prev1(2:),'ko-','LineWidth',3);
209     hold on
210     plot(X_fil_prev2(1,:),X_fil_prev2(2:),'ro-','LineWidth',3);
211     hold on
212     quiver(X,Y,upres',vpres',0,'b');
213     hold off
214     xlim([X0,X1]);
215     ylim([Y0,Y1]);
216     xlabel('X');
217     ylabel('Y');
218 elseif kk==50
219     figure(3)
220     plot(X_fil_prev1(1,:),X_fil_prev1(2:),'ko-','LineWidth',3);
221     hold on
222     plot(X_fil_prev2(1,:),X_fil_prev2(2:),'ro-','LineWidth',3);
223     hold on
224     quiver(X,Y,upres',vpres',0,'b');
225     hold off
226     xlim([X0,X1]);
227     ylim([Y0,Y1]);
228     xlabel('X');
229     ylabel('Y');
230 elseif kk==200
231     figure(4)
232     plot(X_fil_prev1(1,:),X_fil_prev1(2:),'ko-','LineWidth',3);
233     hold on
234     plot(X_fil_prev2(1,:),X_fil_prev2(2:),'ro-','LineWidth',3);
235     hold on
236     quiver(X,Y,upres',vpres',0,'b');
237     hold off

```

```

238     xlim([X0,X1]);
239     ylim([Y0,Y1]);
240     xlabel('X');
241     ylabel('Y');
242 end
243 %     plot(X_fil_prev1(1,:),X_fil_prev1(2:),'ko-','LineWidth',3);
244 %     hold on
245 %     plot(X_fil_prev2(1,:),X_fil_prev2(2:),'ro-','LineWidth',3);
246 %     hold on
247 %     quiver(X,Y,upres',vpres',0,'b');
248 %     hold off
249 %     xlim([X0,X1]);
250 %     ylim([Y0,Y1]);
251 %     xlabel('X');
252 %     ylabel('Y');
253 %     frame=getframe(gcf);
254 %     writeVideo(v,frame);
255
256 %     v1=X_fil_pres1(:,1)-X_fil_pres1(:,2);
257 %     v2=X_fil_pres1(:,3)-X_fil_pres1(:,2);
258 %
259 %     theta(kk)=acos((v1'*v2)/(norm(v1)*norm(v2)));
260 %     m(kk)=norm(v1);
261 end
262
263 % close(v);
264
265
266 function x=set_grid(X0,X1,delta)
267 M=1+(X1-X0)/delta;
268 x=linspace(X0,X1,M)';
269 end
270
271 function f=forces(X_fil_prev,ds,St,Sb)
272 %Solving for tensile forces
273 N=length(X_fil_prev);
274 ftk=zeros(size(X_fil_prev));
275 ftkp1=ftk;
276 fbk=ftk;
277 fbkp1=fbk;
278 fbkm1=fbk;
279 for k=1:N-1
280     v1=X_fil_prev(:,k+1)-X_fil_prev(:,k);
281     ftk(:,k)=St*(norm(v1)/ds-1)*(v1/norm(v1));
282     ftkp1(:,k+1)=-ftk(:,k);
283 end
284
285

```

```

286 %Solving for bending forces
287 c=0;%sqrt(0.1);%sqrt(0.2);
288 for k=2:N-1
289     v2=X_fil_prev(:,k+1)-2*X_fil_prev(:,k)+X_fil_prev(:,k-1);
290     if norm(v2)==0
291         fbk(:,k)=0;
292         fbkm1(:,k-1)=0;
293         fbkp1(:,k+1)=0;
294     else
295         fbk(:,k)=(2*Sb/ds)*(norm(v2)/(ds^2)-c)*(v2/norm(v2));
296         fbkm1(:,k-1)=(-Sb/ds)*(norm(v2)/(ds^2)-c)*(v2/norm(v2));
297         fbkp1(:,k+1)=(-Sb/ds)*(norm(v2)/(ds^2)-c)*(v2/norm(v2));
298     end
299 end
300 %Summation of forces
301 f=ftk+ftkp1+fbk+fbkm1+fbkp1;
302 end
303
304 function [F1,F2]=spread_forces(Ng,X_fil_prev,f,h,ds)
305     %Now we spread the forces
306     N=length(X_fil_prev);
307     %Initialize our force matrices
308     F1 = zeros(Ng, Ng);
309     F2 = zeros(Ng, Ng);
310
311     %Redefine our filament as x-coordinates and y-coordinates
312     x=X_fil_prev(1,:);
313     y=X_fil_prev(2,:);
314
315     %Redefining our force as force on x-coordinates and force on y-coordinates
316     fx=f(1,:);
317     fy=f(2,:);
318
319     %Spreading force from filament to grid using cosine delta function approx
320     for j=1:N
321         ndelta=2;
322         delfun=@(x) 1/4*(1 + cos(pi*x/2));
323         nfx=floor(x(j)/h)+1;
324         nfy=floor(y(j)/h)+1;
325         Indx = nfx+(-ndelta+1:1:ndelta);
326         Indy = nfy+(-ndelta+1:1:ndelta);
327         [ptsx,ptsy] = meshgrid(Indx,Indy);
328         dx = (x(j))/h - ptsx;
329         dy = (y(j))/h - ptsy;
330         dspread = delfun(dx).*delfun(dy);
331         Indxmod = mod(Indx-1,Ng)+1;
332         Indymod = mod(Indy-1,Ng)+1;
333         F1(Indxmod, Indymod) = F1(Indxmod, Indymod) + dspread * fx(j) * ds / h^2;

```

```

334         F2(Indxmod, Indymod) = F2(Indxmod, Indymod) + dspread * fy(j) * ds / h^2;
335     end
336 end
337
338 function U=combine_forces(Ng,X_fil_prev,upres,vpres,h)
339     N=length(X_fil_prev);
340     x=X_fil_prev(1,:);
341     y=X_fil_prev(2,:);
342     %Now we need to go from the grid back to forces on the Lag points
343     U=NaN(2,N);
344     for j=1:N
345         ndelta=2;
346         delfun=@(x)1/4*(1 + cos(pi*x/2));
347         nfx=floor(x(j)/h)+1;
348         nfy=floor(y(j)/h)+1;
349         Indx = nfx+(-ndelta+1:1:ndelta);
350         Indy = nfy+(-ndelta+1:1:ndelta);
351         [ptsx,ptsy] = meshgrid(Indx,Indy);
352         dx = (x(j))/h - ptsx;
353         dy = (y(j))/h - ptsy;
354         dspread = delfun(dx).*delfun(dy);
355         Indxmod = mod(Indx-1,Ng)+1;
356         Indymod = mod(Indy-1,Ng)+1;
357         u_grid_vel=upres(Indxmod,Indymod);
358         v_grid_vel=vpres(Indxmod,Indymod);
359         X_vel=(1/h^2).*u_grid_vel.*dspread;
360         Y_vel=(1/h^2).*v_grid_vel.*dspread;
361         U(:,j)=[sum(X_vel,'all');sum(Y_vel,'all')];
362     end
363
364 end
365
366 function [L,U]=matrix_periodic(uprev,h,dt,rho,mu)
367 %Coefficient of lower diag
368 a=-(dt./(2.*h)).*uprev-((mu.*dt)./(rho.*h.^2)).*ones(length(uprev),1);
369
370 %Coefficient of middle diag
371 b=(1+((2.*mu.*dt)./(rho.*h.^2))).*ones(length(uprev),1);
372 %Coefficient of upper diag
373 c=(dt./(2.*h)).*uprev-((mu.*dt)./(rho.*h.^2)).*ones(length(uprev),1);
374
375 A=diag(a(2:end),-1)+diag(b)+diag(c(1:end-1),1);
376 A(1,end)=a(1);
377 A(end,1)=c(end);
378 [L,U]=lu(A);
379 end
380
381 function RHSp=pressure_right_hand_side(ustar,vstar,h,dt,rho)

```

```

382 M=length(ustar);
383 %Establishing our periodic center difference matrix
384 D0=diag(-1.*ones(M-1,1),-1)+diag(1.*ones(M-1,1),1);
385 D0(1,end)=-1;
386 D0(end,1)=1;
387
388 %Estimating x-deriv in u component
389 Dx=D0*ustar;
390 %Estimating y-deriv in v component
391 Dy=(D0*(vstar'))';
392
393 %Initialize RHSp
394 RHSp=(rho./(2.*dt.*h)).*(Dx+Dy);
395 end

```


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