

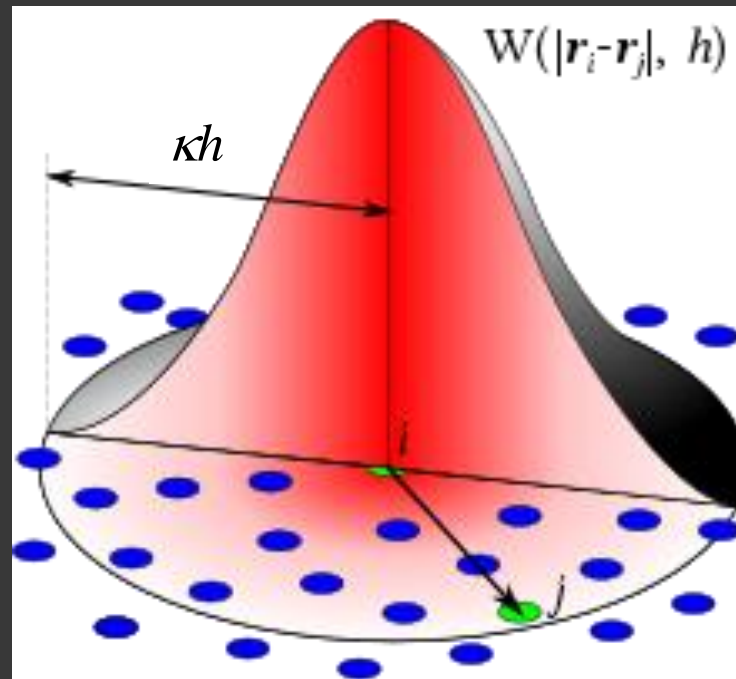
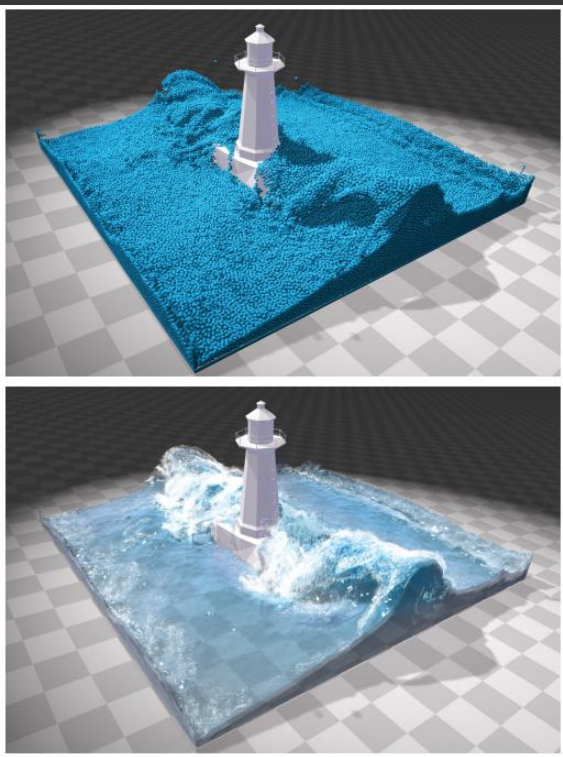
Smoothed Particle Hydrodynamics (SPH)

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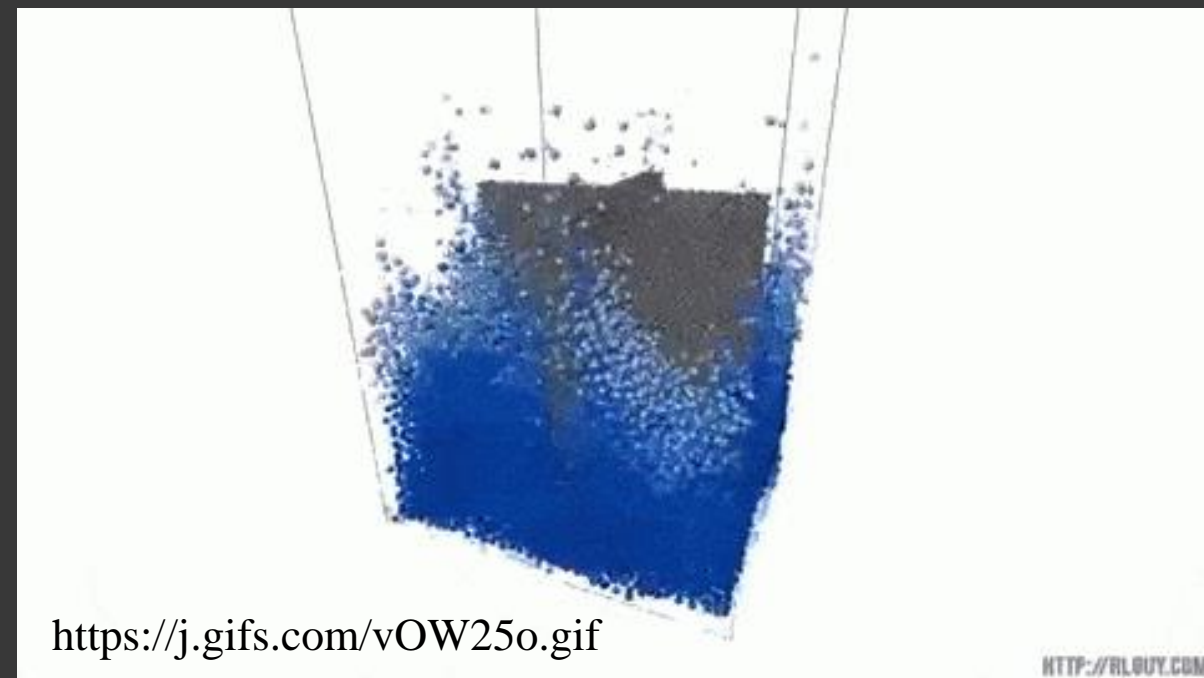
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Introduction to SPH

- SPH is a particle, meshfree, Lagrangian method for fluid simulations.
- The fluid is represented by a finite number of particles.
- A physical quantity at a point in the domain are computed from particles within a compact support of a Gaussian-like kernel centered at the point.



https://en.wikipedia.org/wiki/Smoothed-particle_hydrodynamics



<https://j.gifs.com/vOW25o.gif>

[HTTP://RLGUY.COM](http://rlguy.com)

Kernel Approximation of Function

- A spatial function $f(\mathbf{r})$ can be written as the volume integral

$$f(\mathbf{r}) = \int_{\Omega} f(\mathbf{r}') \delta(\mathbf{r}' - \mathbf{r}) d\mathbf{r}'$$

where $\delta(\mathbf{r})$ is the Dirac delta function and Ω is the domain.

- The **integral representation** of function $f(\mathbf{r})$ comes from the sifting property of the Dirac delta function.
- A crucial step of SPH is to approximate the Dirac delta function by a compactly supported kernel function $W(\mathbf{r} - \mathbf{r}', h)$ where h is a parameter that defines the area of influence of the kernel.
- This is called the **kernel approximation** and the integral representation then becomes

$$f(\mathbf{r}) \approx \int_{\Omega} f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

Properties of the Kernel Function

- The kernel function must satisfy the **normalization condition**:

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

- The kernel function is **evenly symmetric**:

$$W(\mathbf{r}' - \mathbf{r}, h) = W(\mathbf{r} - \mathbf{r}', h)$$

- The kernel function must converge to the Dirac delta function when h approaches zero:

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

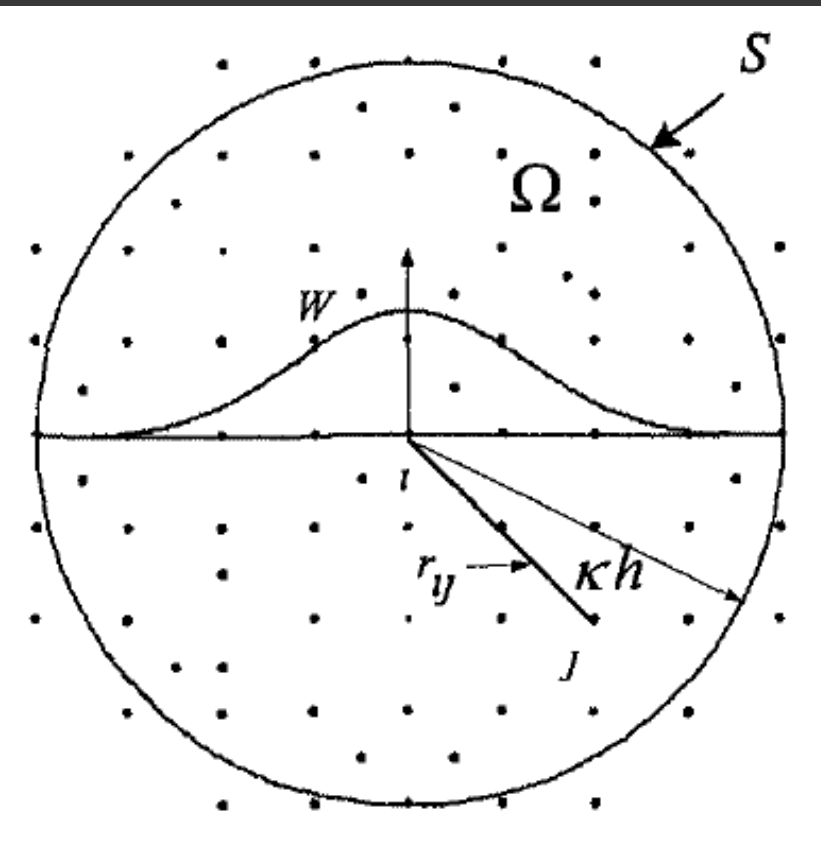
- The kernel function must satisfy the **compact condition**:

$$W(\mathbf{r}' - \mathbf{r}, h) = 0 \quad \text{when } |\mathbf{r}' - \mathbf{r}| > \kappa h$$

where κ defines the **support domain** of the kernel at point \mathbf{r} .

Particle Approximation of Function

- In SPH, the fluid is represented by particles.
- The integral representation can be approximated by a finite sum over all the particles in the support domain. This is known as particle approximation.



- The infinitesimal volume $d\mathbf{r}'$ in

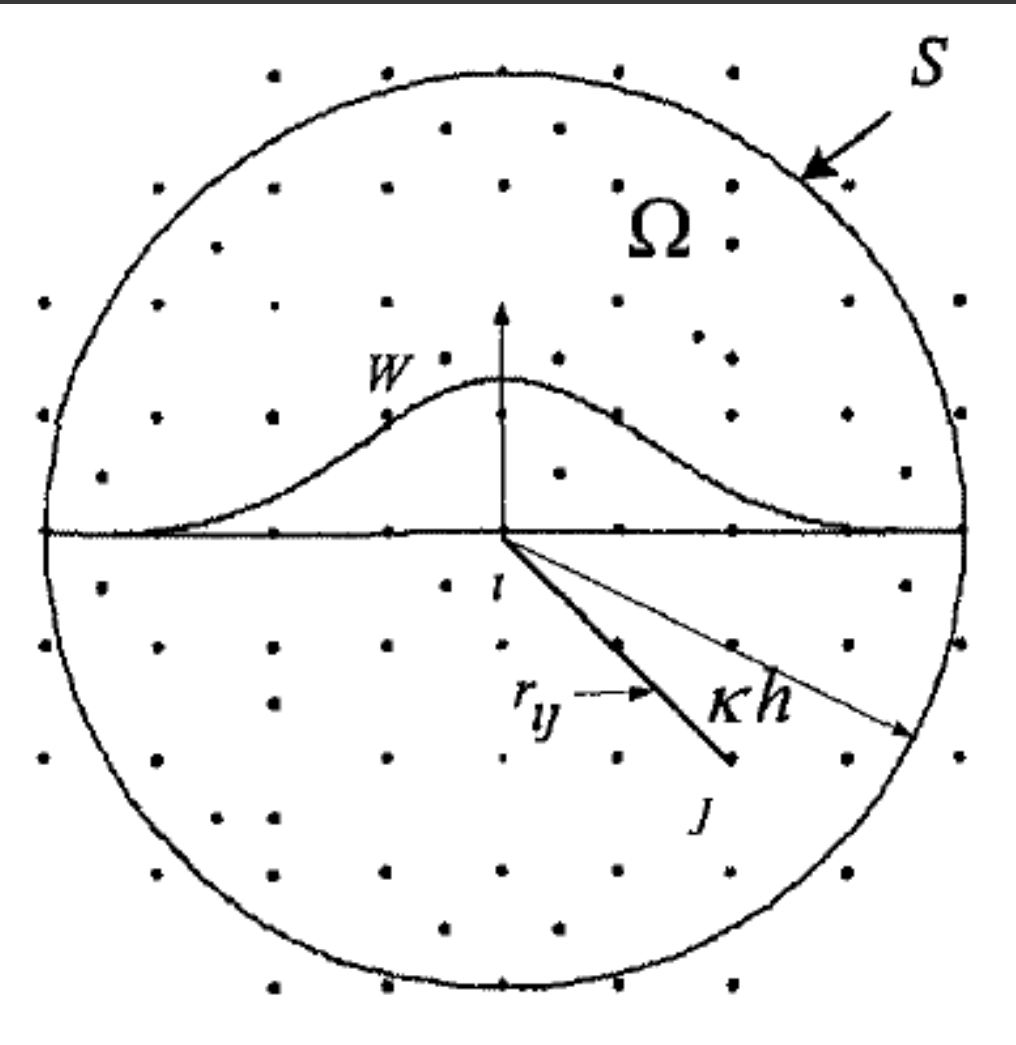
$$f(\mathbf{r}) \approx \int_{\Omega} f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

is approximated by the finite volume of the j^{th} particle ΔV_j , which is related to the mass and density by

$$\rho_j = \frac{m_j}{\Delta V_j}$$

Particle Approximation of Function

- Using the particle approximation, the integral representation becomes



$$f(\mathbf{r}) \approx \int_{\Omega} f(\mathbf{r}') W(\mathbf{r} - \mathbf{r}', h) d\mathbf{r}'$$

$$\approx \sum_{j=1}^n f(\mathbf{r}_j) W(\mathbf{r} - \mathbf{r}_j, h) \Delta V_j$$

$$\approx \sum_{j=1}^n \frac{m_j}{\rho_j} f(\mathbf{r}_j) W(\mathbf{r} - \mathbf{r}_j, h)$$

where n is the number of particles within the support domain of point \mathbf{r} .

Particle Approximation of Function

- In SPH, the approximated value of $f(\mathbf{r})$ is denoted as $\langle f(\mathbf{r}) \rangle$.
- The SPH approximation of $f(\mathbf{r})$ at the i^{th} particle is then written as

$$\langle f(\mathbf{r}_i) \rangle = \sum_{j=1}^n \frac{m_j}{\rho_j} f(\mathbf{r}_j) W_{ij}$$

where

$$W_{ij} = W(\mathbf{r}_i - \mathbf{r}_j, h) = W(|\mathbf{r}_i - \mathbf{r}_j|, h) = W(r_{ij}, h)$$

- The SPH approximation of the density ρ is then

$$\rho_i = \sum_{j=1}^n m_j W_{ij}$$

- This is called the **summation density approach** to obtaining density in SPH.

Approximation of Divergence of Vector Field

- The kernel approximation of the divergence of a vector field is

$$\nabla \cdot \mathbf{f}(\mathbf{r}) \approx \int_{\Omega} \nabla \cdot \mathbf{f}(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

- Using the vector calculus identity

$$\nabla \cdot \mathbf{f}(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h) = \nabla \cdot [\mathbf{f}(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h)] - \mathbf{f}(\mathbf{r}') \cdot \nabla W(\mathbf{r}' - \mathbf{r}, h)$$

we obtain

$$\nabla \cdot \mathbf{f}(\mathbf{r}) \approx \int_{\Omega} \nabla \cdot [\mathbf{f}(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h)] d\mathbf{r}' - \int_{\Omega} \mathbf{f}(\mathbf{r}') \cdot \nabla W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

- Applying the divergence theorem to the first term on the right-hand side yields

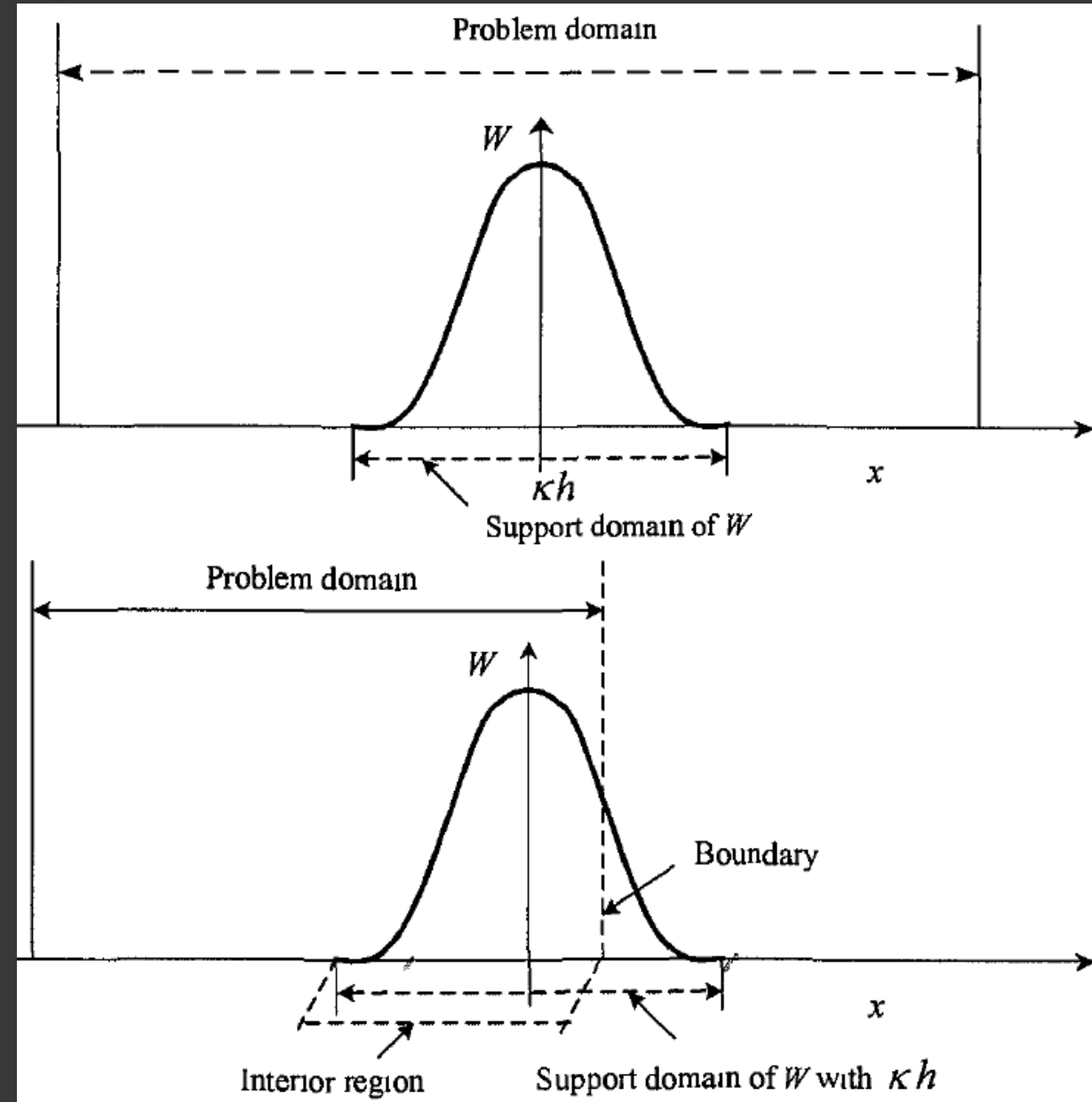
$$\nabla \cdot \mathbf{f}(\mathbf{r}) \approx \int_S W(\mathbf{r}' - \mathbf{r}, h) \mathbf{f}(\mathbf{r}') \cdot \hat{\mathbf{n}} dS - \int_{\Omega} \mathbf{f}(\mathbf{r}') \cdot \nabla W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

Approximation of Divergence of Vector Field

- When the support domain of W at point \mathbf{r} is located within the problem domain, the surface integral vanishes.
- If the support domain overlaps with the problem domain, the surface integral is nonzero.
- If the support domain at point \mathbf{r}_i is inside the problem domain, we have

$$\begin{aligned}\nabla \cdot \mathbf{f}(\mathbf{r}_i) &\approx -\int \mathbf{f}(\mathbf{r}') \cdot \nabla W(\mathbf{r}' - \mathbf{r}_i, h) d\mathbf{r}' \\ &\approx -\sum_{j=1}^n \frac{m_j}{\rho_j} \mathbf{f}(\mathbf{r}_j) \cdot \nabla W_{ij}\end{aligned}$$

Liu and Liu (2003, p. 39-40)



Approximation of Gradient of Scalar Field

- The kernel approximation of the gradient of a scalar field is

$$\nabla f(\mathbf{r}) \approx \int_{\Omega} \nabla f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

- Using the vector calculus identity

$$\nabla f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h) = \nabla [f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h)] - f(\mathbf{r}') \nabla W(\mathbf{r}' - \mathbf{r}, h)$$

we obtain

$$\nabla f(\mathbf{r}) \approx \int_{\Omega} \nabla [f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h)] d\mathbf{r}' - \int_{\Omega} f(\mathbf{r}') \nabla W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

- It can be shown that

$$\int_{\Omega} \nabla f dV = \oint_S f \mathbf{n} dS$$

Approximation of Gradient of Scalar Field

- As a result, the kernel approximation becomes

$$\nabla \cdot \mathbf{f}(\mathbf{r}) \approx \oint_S f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h) \hat{\mathbf{n}} dS - \int_{\Omega} f(\mathbf{r}') \nabla W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

- If the support domain at point \mathbf{r}_i is inside the problem domain, then the surface integral vanishes and the kernel approximation becomes

$$\nabla f(\mathbf{r}_i) \approx - \int_{\Omega} f(\mathbf{r}') \nabla W(\mathbf{r}' - \mathbf{r}_i, h) d\mathbf{r}'$$

- After the particle approximation, we obtain **first approximation formula**

$$\nabla f(\mathbf{r}_i) = \nabla f_i \approx - \sum_{j=1}^n \frac{m_j}{\rho_j} f_j \nabla W_{ij}$$

- The gradient of a scalar field can also be written as $\nabla f = \frac{1}{\rho} [\nabla(\rho f) - f \nabla \rho]$

Approximation of Gradient of Scalar Field

We then obtain the **second approximation formula** of gradient:

$$\begin{aligned}\nabla f_i &\approx \int_{\Omega} \frac{1}{\rho(\mathbf{r}')} \left[\nabla(\rho(\mathbf{r}') f(\mathbf{r}')) - f(\mathbf{r}') \nabla \rho(\mathbf{r}') \right] W(\mathbf{r}' - \mathbf{r}_i, h) d\mathbf{r}' \\ &\approx \frac{1}{\rho_i} \int_{\Omega} \nabla(\rho f) W(\mathbf{r}' - \mathbf{r}_i, h) d\mathbf{r}' - \frac{f_i}{\rho_i} \int_{\Omega} \nabla \rho W(\mathbf{r}' - \mathbf{r}_i, h) d\mathbf{r}' \\ &\approx -\frac{1}{\rho_i} \int_{\Omega} \rho f \nabla W(\mathbf{r}' - \mathbf{r}_i, h) d\mathbf{r}' + \frac{f_i}{\rho_i} \int_{\Omega} \rho \nabla W(\mathbf{r}' - \mathbf{r}_i, h) d\mathbf{r}' \\ &\approx -\frac{1}{\rho_i} \sum_{j=1}^n \frac{m_j}{\rho_j} \rho_j f_j \nabla W_{ij} + \frac{f_i}{\rho_i} \sum_{j=1}^n \frac{m_j}{\rho_j} \rho_j \nabla W_{ij} \\ &= -\frac{1}{\rho_i} \sum_{j=1}^n m_j (f_j - f_i) \nabla W_{ij}\end{aligned}$$

Approximation of Gradient of Scalar Field

- When the previous two formulas are used to compute the pressure gradient, the resulting forces exerting a particle pair may not have the same magnitude.
- Consider the identity

$$\nabla \left(\frac{f}{\rho} \right) = \frac{\nabla f}{\rho} - \frac{f}{\rho^2} \nabla \rho \quad \rightarrow \quad \frac{\nabla f}{\rho} = \nabla \left(\frac{f}{\rho} \right) + \frac{f}{\rho^2} \nabla \rho$$

- Using the first approximation formula for the two terms on the right-hand side, we obtain the **third approximation formula**

$$\frac{\nabla f_i}{\rho_i} \approx - \sum_{j=1}^n \frac{m_j}{\rho_j^2} f_j \nabla W_{ij} - \frac{f_i}{\rho_i^2} \sum_{j=1}^n m_j \nabla W_{ij} = - \sum_{j=1}^n m_j \left(\frac{f_i}{\rho_i^2} + \frac{f_j}{\rho_j^2} \right) \nabla W_{ij}$$

Approximation of Laplacian of Scalar Field

- The kernel approximation of the Laplacian of a scalar field is

$$\nabla^2 f(\mathbf{r}) = \nabla \cdot \nabla f(\mathbf{r}) \approx \int_{\Omega} \nabla \cdot \nabla f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

- Consider the identity

$$\nabla \cdot [\nabla f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h)] = \nabla \cdot \nabla f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h) + \nabla f(\mathbf{r}') \cdot \nabla W(\mathbf{r}' - \mathbf{r}, h)$$

- The SPH approximation of the Laplacian of a scalar field is

$$\nabla^2 f(\mathbf{r}) \approx \int_{\Omega} \nabla \cdot [\nabla f(\mathbf{r}') W(\mathbf{r}' - \mathbf{r}, h)] d\mathbf{r}' - \int_{\Omega} \nabla f(\mathbf{r}') \cdot \nabla W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

$$= - \int_{\Omega} \nabla f(\mathbf{r}') \cdot \nabla W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}'$$

$$\approx - \sum_{j=1}^n \frac{m_j}{\rho_j} \nabla f_j \cdot \nabla W_{ij}$$

Approximation of Laplacian of Scalar Field

- Now consider the identity

$$\nabla \cdot (f \nabla W) = \nabla f \cdot \nabla W + f \nabla^2 W$$

- The kernel approximation then becomes

$$\begin{aligned} \nabla^2 f(\mathbf{r}) &\approx - \int_{\Omega} \nabla \cdot [f(\mathbf{r}') \nabla W(\mathbf{r}' - \mathbf{r}, h)] d\mathbf{r}' + \int_{\Omega} f(\mathbf{r}') \nabla^2 W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}' \\ &= \int_{\Omega} f(\mathbf{r}') \nabla^2 W(\mathbf{r}' - \mathbf{r}, h) d\mathbf{r}' \end{aligned}$$

- Using the particle approximation, we then obtain the SPH approximation formula of the Laplacian of a scalar field as

$$\nabla^2 f_i \approx \sum_{j=1}^n \frac{m_j}{\rho_j} f_j \nabla^2 W_{ij}$$

Approximation of Laplacian of Scalar Field

- Filho (2019, p. 24) presented a formula for approximating the Laplacian of a scalar field in the Cartesian coordinate system as

$$\nabla^2 f_i \approx 2 \sum_{j=1}^n \frac{m_j}{\rho_j} (f_i - f_j) \Delta \mathbf{r}_{ij} \cdot \nabla W_{ij}, \quad \Delta \mathbf{r}_{ij} = \frac{\mathbf{r}_i - \mathbf{r}_j}{|\mathbf{r}_i - \mathbf{r}_j|^2}$$

- In the polar coordinate system, the formula is

$$\nabla^2 f_i \approx 2 \sum_{j=1}^n \frac{m_j}{\rho_j} (f_i - f_j) \frac{1}{|\mathbf{r}_i - \mathbf{r}_j|} \frac{\partial W_{ij}}{\partial r}$$

Mass Conservation

- The continuity equation in the Lagrangian viewpoint is

$$\frac{D\rho}{Dt} = -\rho \nabla \cdot \mathbf{v}$$

- Using the SPH approximation only for $\nabla \cdot \mathbf{v}$, the continuity equation becomes the **first formula**:

$$\left(\frac{D\rho}{Dt} \right)_i = \rho_i \sum_{j=1}^n \frac{m_j}{\rho_j} \mathbf{v}_j \cdot \nabla W_{ij}$$

- Consider the SPH approximation of gradient of unity

$$(\nabla 1)_i \approx \int 1 \nabla W(\mathbf{r}_i - \mathbf{r}', h) d\mathbf{r}' \approx \sum_{j=1}^n \frac{m_j}{\rho_j} \nabla W_{ij} = 0$$

- Since $\rho \mathbf{v} \cdot \nabla 1 = 0$, we have $(\rho \mathbf{v} \cdot \nabla 1)_i = \rho_i \sum_{j=1}^n \frac{m_j}{\rho_j} \mathbf{v}_i \cdot \nabla W_{ij} = 0$

Mass Conservation

- We then obtain the **second formula**:

$$\left(\frac{D\rho}{Dt}\right)_i = \left(\frac{D\rho}{Dt} - \rho \mathbf{v} \cdot \nabla 1\right)_i = -\rho_i \sum_{j=1}^n \frac{m_j}{\rho_j} (\mathbf{v}_i - \mathbf{v}_j) \cdot \nabla W_{ij}$$

- Using the relative velocity $\mathbf{v}_i - \mathbf{v}_j$ tends to reduce errors from the particle inconsistency problem.
- The most frequently used formula for the continuity equation can be obtained using the identity

$$\rho \nabla \cdot \mathbf{v} = \nabla \cdot (\rho \mathbf{v}) - \mathbf{v} \cdot \nabla \rho$$

$$= \left[-\sum_{j=1}^n m_j \mathbf{v}_j \cdot \nabla W_{ij} \right] - \left[\mathbf{v}_i \cdot \left(-\sum_{j=1}^n m_j \nabla W_{ij} \right) \right] = \sum_{j=1}^n m_j (\mathbf{v}_i - \mathbf{v}_j) \cdot \nabla W_{ij}$$

Mass Conservation

- We then obtain the **third formula** for the continuity equation

$$\left(\frac{D\rho}{Dt} \right)_i = - \sum_{j=1}^n m_j (\mathbf{v}_i - \mathbf{v}_j) \cdot \nabla W_{ij}$$

- The density approximation $\rho_i = \sum_{j=1}^n m_j W_{ij}$ is inaccurate near the domain

boundary and solid surfaces. The accuracy can be improved using the normalization

$$\rho_i = \sum_{j=1}^n m_j W_{ij} \bigg/ \sum_{j=1}^n \frac{m_j}{\rho_j} W_{ij}$$

- The **summation density approach** is suitable for flows without discontinuities while the **continuity density approach** is preferred for flows with discontinuities.

Momentum Conservation

- Recall the Navier-Stokes equation in the Lagrangian viewpoint

$$\frac{D\mathbf{v}}{Dt} = -\frac{\nabla p}{\rho} + \nu \nabla^2 \mathbf{v} + \mathbf{g}$$

- The pressure gradient term can be approximated as

$$\frac{\nabla p_i}{\rho_i} \approx -\sum_{j=1}^n m_j \left(\frac{p_i}{\rho_i^2} + \frac{p_j}{\rho_j^2} \right) \nabla W_{ij}$$

- The viscous term can be approximated as

$$\nu_i \nabla^2 \mathbf{v}_i \approx 2\nu_i \sum_{j=1}^n \frac{m_j}{\rho_j} (\mathbf{v}_i - \mathbf{v}_j) \left(\frac{\mathbf{r}_{ij}}{r_{ij}} \cdot \nabla W_{ij} \right), \quad \mathbf{r}_{ij} = \mathbf{r}_i - \mathbf{r}_j$$

Kernel Function

- Cubic spline kernel (Monaghan and Lattanzio, 1985):

$$W(r, h) = W\left(q = \frac{r}{h}\right) = \alpha \begin{cases} 2/3 - q^2 + q^3/2 & 0 \leq q \leq 1 \\ (2 - q)^3/6 & 1 \leq q \leq 2 \\ 0 & \text{otherwise} \end{cases}$$

where $\alpha = 15/7 \pi h^2$ in 2D and $\alpha = 3/2 \pi h^3$ in 3D.

- Quartic kernel (Lucy, 1977):

$$W(q) = \alpha \begin{cases} (1 + 3q)(1 - q)^3 & 0 \leq q \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

where $\alpha = 5/\pi h^2$ in 2D and $\alpha = 105/16 \pi h^3$ in 3D.

Kernel Function

- Quartic kernel (Liu and Liu, 2010):

$$W(q) = \alpha \begin{cases} \frac{2}{3} - \frac{9}{8}q^2 + \frac{19}{24}q^3 - \frac{5}{32}q^4 & 0 \leq q \leq 2 \\ 0 & \text{otherwise} \end{cases}$$

where $\alpha = 15/7 \pi h^2$ in 2D and $\alpha = 315/208 \pi h^3$ in 3D.

- Quintic spline kernel (Morris et al., 1997):

$$W(q) = \alpha \begin{cases} (3-q)^5 - 6(2-q)^5 + 15(1-q)^5 & 0 \leq q \leq 1 \\ (3-q)^5 - 6(2-q)^5 & 1 \leq q \leq 2 \\ (3-q)^5 & 2 \leq q \leq 3 \\ 0 & \text{otherwise} \end{cases}$$

where $\alpha = 7/478 \pi h^2$ in 2D and $\alpha = 1/120 \pi h^3$ in 3D.

Solving the Diffusion Equation using SPH

- Consider the 2D initial-boundary value problem

$$\frac{\partial T}{\partial t} = D \left(\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \right), \quad (x, y) \in [0, 1] \times [0, 1]$$

$$T(0, y, t) = 0, \quad T(1, y, t) = 0, \quad T(x, 0, t) = 100, \quad T(x, 1, t) = 0$$

$$T(x, y, 0) = 0$$

- The SPH approximation of the Laplacian is

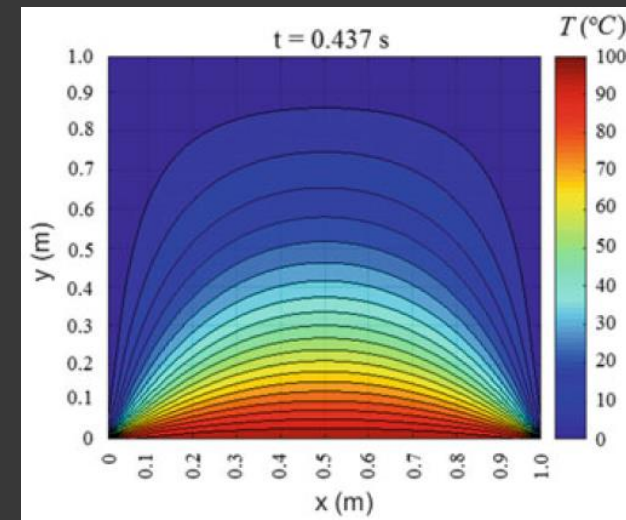
$$\left(\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \right)_i^{(k)} = 2 \sum_{j=1}^n \frac{m_j}{\rho_j} \left(T_i^{(k)} - T_j^{(k)} \right) \frac{\partial W_{ij}}{\partial r} \frac{1}{r_{ij}}$$

Solving the Diffusion Equation using SPH

- Using the Euler method for numerical time integration yields

$$T_i^{(k+1)} = T_i^{(k)} + D_i \Delta t \left(\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \right)_i^{(k)}$$

- The domain is then discretized as a set of fixed particles.
- Let n_p be the number of particles in x and y directions.
- The spacing between particles is then $h = 1/n_p$.
- Let's use the kernel radius be $2.5h$., time step $= 10^{-5}$ s, and $\alpha = 1$.
- Let's the stopping threshold $\varepsilon = 10^{-6}$.
- The stopping criterion is $|T^{(k+1)} - T^{(k)}| < \varepsilon$
- Let's use $n_p = 50$.



Liquid in Immobile Reservoir

- A Newtonian and incompressible fluid is at rest in an immobile reservoir that is open to the atmosphere.
- Since the fluid is at rest, $\mathbf{v} = 0$. The Navier-Stokes equation then becomes

$$\nabla p = \rho \mathbf{g} \rightarrow \frac{\partial p}{\partial x} = 0, \quad \frac{\partial p}{\partial y} = -\rho g, \quad \frac{\partial p}{\partial z} = 0$$

- Integration in the y -direction yields

$$\int dp = -\int \rho g dy \rightarrow p(y) = -\rho g y + C$$

$$p(H) = p_0 \rightarrow C = p_0 + \rho g H$$

- Here $y = H$ is the position of the free surface, p_0 is atmospheric pressure.
- We then obtain

$$p(y) = p_0 + \rho g (H - y)$$

Liquid in Immobile Reservoir

- Filho (2019) proposed to use a modified pressure in the Navier-Stokes equation:

$$p_{\text{mod}} \equiv p - p_0 - \rho g (H - y)$$

- The Navier-Stokes equation then becomes

$$\frac{D\mathbf{v}}{Dt} = -\frac{\nabla p_{\text{mod}}}{\rho} - \nu \nabla^2 \mathbf{v}$$

- When the fluid is in the hydrostatic equilibrium, $\nabla p_{\text{mod}} = \mathbf{0}$

Dam Breaking over a Dry Bed

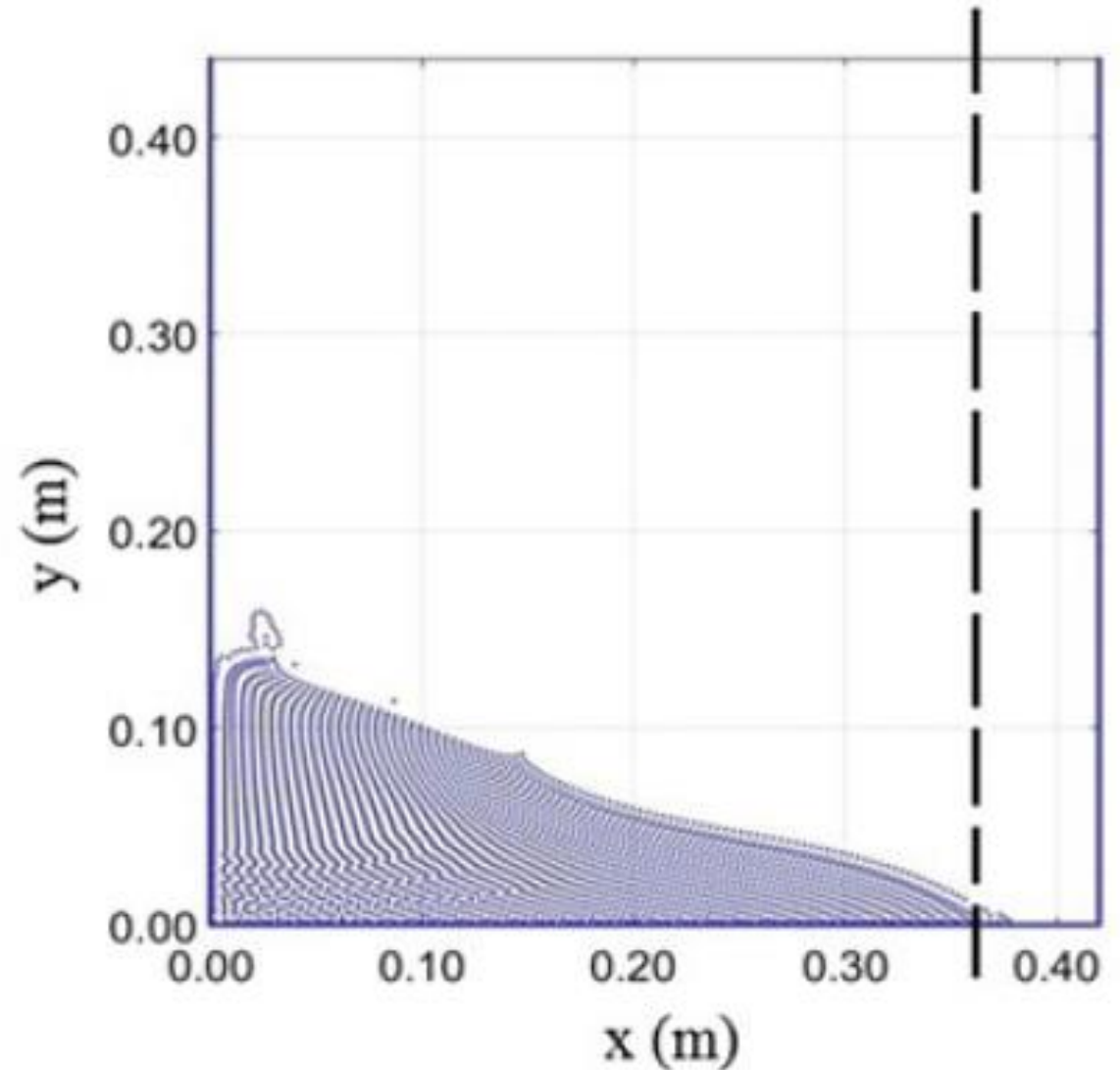
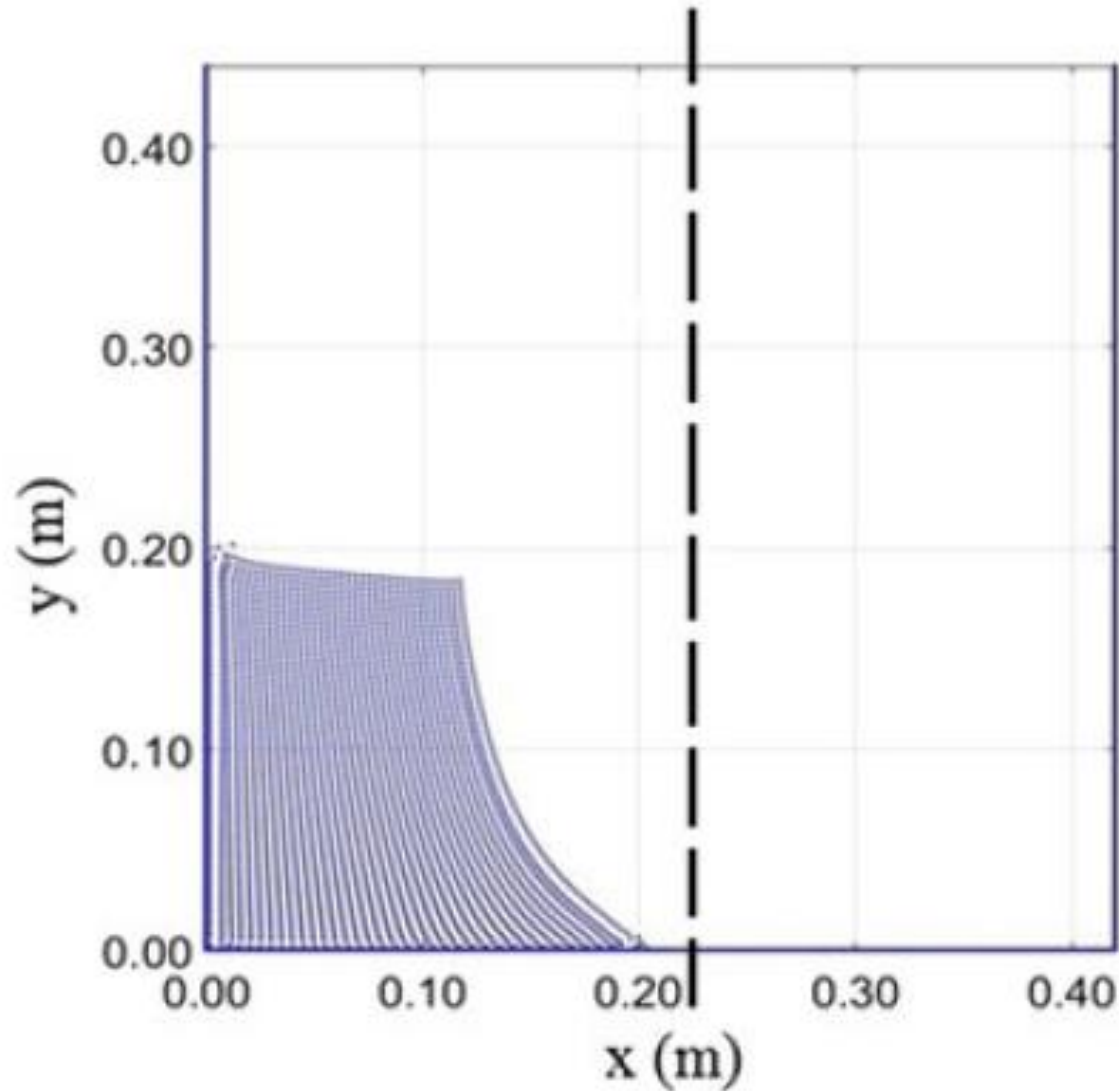
- The continuity equation and the Navier-Stokes equation are approximated as follows.

$$\left(\frac{D\rho}{Dt}\right)_i = -\sum_{j=1}^n m_j (\mathbf{v}_i - \mathbf{v}_j) \cdot \nabla W_{ij}$$

$$\frac{D\mathbf{v}}{Dt} = \sum_{j=1}^n m_j \left(\frac{p_i}{\rho_i^2} + \frac{p_j}{\rho_j^2} \right) \nabla W_{ij}$$

$$+ 2\nu_i \sum_{j=1}^n \frac{m_j}{\rho_j} (\mathbf{v}_i - \mathbf{v}_j) \left(\frac{\mathbf{r}_i - \mathbf{r}_j}{|\mathbf{r}_i - \mathbf{r}_j|^2} \cdot \nabla W_{ij} \right) + \mathbf{g}$$

Dam Breaking over a Dry Bed



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