

Lesson

10



Fluid

Fire

and

Smoke

# Lesson 09 Outline

- \* Problem definition and motivations
- \* Mathematical Backgrounds
- \* Fluid dynamics and Navier-Stokes equations
- \* Grid based MAC method
- \* Particle based SPH method
- \* Neighbor search for coupled particles
- \* Demos / tools / libs

A chalkboard with several colorful chalk sticks (purple, yellow, pink, orange) scattered around. In the center, the word 'Mathematical' is written in a white box. Below it, the word 'Backgrounds' is written in a black box. The chalkboard surface is dark green and has several orange chalk marks, including a large 'X' and some curved lines.

# Mathematical

## Backgrounds

# Motivations

- ★ Dynamics of incompressible fluids is governed by the following Navier-Stokes equations

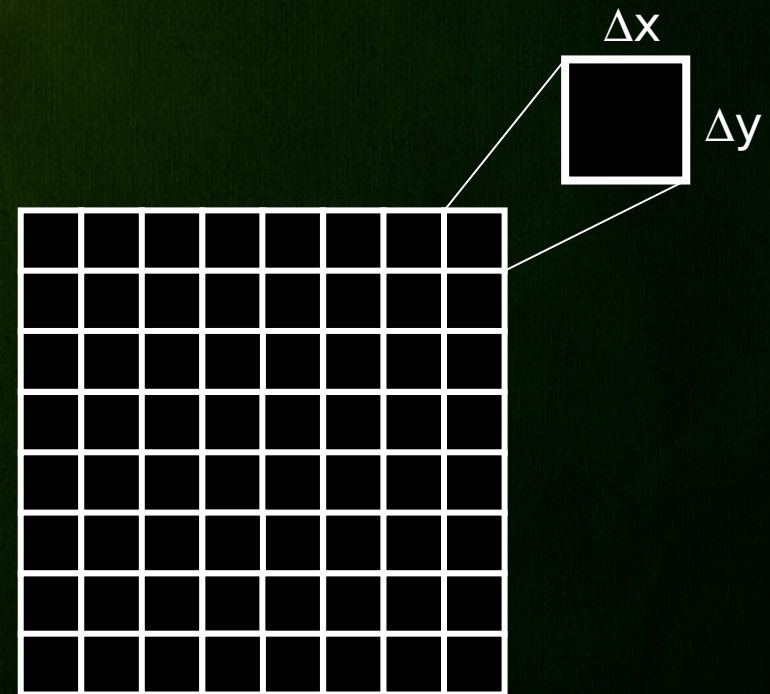
$$\nabla \circ \mathbf{u} = \mathbf{0}$$

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u} + \mathbf{F}$$

- ★ Motivation: We need to understand the math behind !

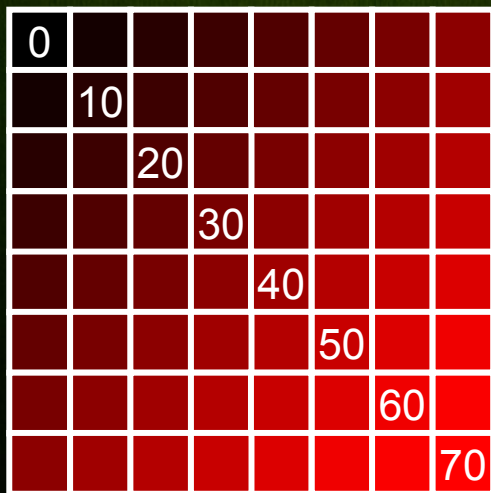
# Spatial Discretization

- \* Virtually split simulation space into finite elements
- \* Irregular finite elements
  - Octrees, tetrahedral meshes, ...
- \* Regular finite elements
  - Regular grids

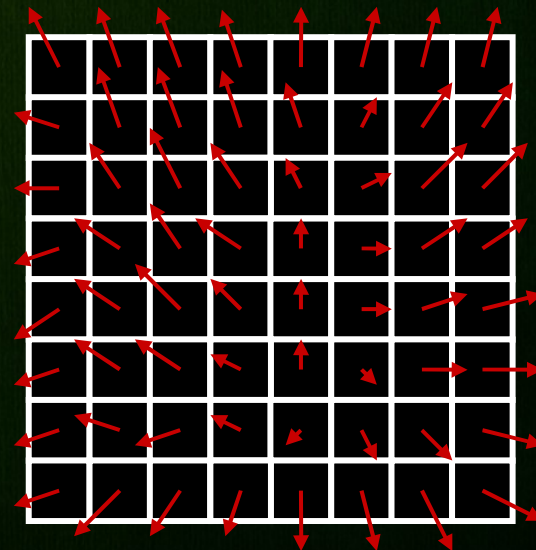


# Scalar and Vector Fields

- ★ Scalar field is a function mapping a location in the simulation space to a scalar value



- ★ Vector field is a function mapping a location in the simulation space to a vector value



# Scalar and Vector Field Notation

- \* Scalar field

- $f: \mathbb{R}^n \rightarrow \mathbb{R}$

- $f(\mathbf{x}) = a$

- \* Vector field

- $F: \mathbb{R}^n \rightarrow \mathbb{R}^m$

- $F(\mathbf{x}) = \mathbf{a}$

- \* 2D/3D Scalar fields

- $f(x, y) = a$

- $f(x, y, z) = a$

- \* 2D/3D Vector fields

- $F(x, y) = (u, v)$

- $F(x, y, z) = (u, v, w)$

- $u(x, y, z) = a$

- $v(x, y, z) = b$

- $w(x, y, z) = c$

# Calculus – Partial Derivative

- \* Partial Derivative ( $\partial$ ) of a function of several variables is its derivative with respect to one of those variables with the others held constant

$$f_x(x, y, z) = \frac{\partial f(x, y, z)}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y, z) - f(x-h, y, z)}{2h}$$

$$f_y(x, y, z) = \frac{\partial f(x, y, z)}{\partial y} = \lim_{h \rightarrow 0} \frac{f(x, y+h, z) - f(x, y-h, z)}{2h}$$

$$f_z(x, y, z) = \frac{\partial f(x, y, z)}{\partial z} = \lim_{h \rightarrow 0} \frac{f(x, y, z+h) - f(x, y, z-h)}{2h}$$



# Calculus – Finite Differences

- ★ Forward derivative

$$\frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y, z) - f(x, y, z)}{h}$$

- ★ Forward difference

$$f_x^+ = \frac{f(x+h, y, z) - f(x, y, z)}{h}$$

- ★ Backward derivative

$$\frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x, y, z) - f(x-h, y, z)}{h}$$

- ★ Backward difference

$$f_x^- = \frac{f(x, y, z) - f(x-h, y, z)}{h}$$

- ★ Central derivative

$$\frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y, z) - f(x-h, y, z)}{2h}$$

- ★ Central difference

$$f_x^0 = \frac{f(x+h, y, z) - f(x-h, y, z)}{2h}$$

# Calculus – Gradient Operator

- ★ Gradient of a scalar field is a vector field which points in the direction of the greatest rate of increase of the scalar field, and whose magnitude is the greatest rate of change.
- ★ Gradient operator ( $\nabla$ ) is a vector of partial derivatives

$$\nabla = \left( \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right) \quad \nabla \mathbf{u} = \left( \frac{\partial \mathbf{u}}{\partial x}, \frac{\partial \mathbf{u}}{\partial y}, \frac{\partial \mathbf{u}}{\partial z} \right)$$

# Calculus – Gradient Operator

## ★ First-order finite differences

$$u_x(x, y, z) = \frac{u(x+h, y, z) - u(x, y, z)}{h}$$

$$v_y(x, y, z) = \frac{v(x, y+h, z) - v(x, y, z)}{h}$$

$$w_z(x, y, z) = \frac{w(x, y, z+h) - w(x, y, z)}{h}$$

## ★ Finite difference of Gradient Operator

$$\mathbf{u} = (u, v, w) \quad \mathbf{u}(x, y, z) = (u(x, y, z), v(x, y, z), w(x, y, z))$$

$$\nabla \mathbf{u}(x, y, z) = (u_x(x, y, z), v_y(x, y, z), w_z(x, y, z)) = \left( \frac{u(x+h, y, z) - u(x, y, z)}{h}, \frac{v(x, y+h, z) - v(x, y, z)}{h}, \frac{w(x, y, z+h) - w(x, y, z)}{h} \right)$$

# Calculus – Divergence of field

- \* Divergence ( $\nabla \cdot$ ) is an operator that measures the magnitude of a vector field's source or sink at a given point
- \* Divergence of a vector field is a (signed) scalar

$$\mathbf{u} = (u, v, w)$$

$$\begin{aligned}\nabla \cdot \mathbf{u} &= \left( \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right) \cdot (u, v, w) \\ &= \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = u_x + u_y + u_z\end{aligned}$$

# Calculus – Divergence of field

- ★ First-order finite differences

$$u_x(x, y, z) = \frac{u(x+h, y, z) - u(x, y, z)}{h}$$

$$v_y(x, y, z) = \frac{v(x, y+h, z) - v(x, y, z)}{h}$$

$$w_z(x, y, z) = \frac{w(x, y, z+h) - w(x, y, z)}{h}$$

- ★ Finite difference of Gradient Operator

$$\mathbf{u} = (u, v, w) \quad \mathbf{u}(x, y, z) = (u(x, y, z), v(x, y, z), w(x, y, z))$$

$$\nabla \circ \mathbf{u}(x, y, z) = u_x(x, y, z) + v_y(x, y, z) + w_z(x, y, z) = \frac{u(x+h, y, z) - u(x, y, z) + v(x, y+h, z) - v(x, y, z) + w(x, y, z+h) - w(x, y, z)}{h}$$

# Calculus – Laplacian operator

- ★ Laplacian roughly describes how much values in the original field differ from their neighborhood average
- ★ Laplacian operator ( $\nabla^2$ ) is defined as the divergence of a gradient

$$\nabla^2 = \nabla \circ \nabla = \frac{\partial^2}{\partial x^2}, \frac{\partial^2}{\partial y^2}, \frac{\partial^2}{\partial z^2}$$

- ★ Laplacian of a scalar  $u$  and vector  $\mathbf{u}$  field

$$\nabla \circ \nabla u = \left( \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right) \circ \left( \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial u}{\partial z} \right) = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2}$$

$$\nabla^2 \mathbf{u} = \dots = (\nabla^2 u, \nabla^2 v, \nabla^2 w)$$

# Calculus – Laplacian operator

## ★ Second-order finite differences

$$u_{xx}(x, y, z) = \frac{u(x+h, y, z) + u(x-h, y, z) - 2u(x, y, z)}{h^2}$$

$$v_{yy}(x, y, z) = \frac{u(x, y+h, z) + u(x, y-h, z) - 2u(x, y, z)}{h^2}$$

$$w_{zz}(x, y, z) = \frac{u(x, y, z+h) + u(x, y, z-h) - 2u(x, y, z)}{h^2}$$

## ★ Finite difference of Laplacian operator

$$\nabla^2 u(x, y, z) = u_{xx}(x, y, z) + u_{yy}(x, y, z) + u_{zz}(x, y, z) = \frac{u(x+h, y, z) + u(x-h, y, z) + u(x, y+h, z) + u(x, y-h, z) + u(x, y, z+h) + u(x, y, z-h) - 6u(x, y, z)}{h^2}$$

Fluid

Dynamics





# Motivations

- ★ Dynamics of incompressible fluids is governed by the following Navier-Stokes equations

$$\nabla \circ \mathbf{u} = \mathbf{0}$$

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u} + \mathbf{F}$$

- ★ Motivation: We need to understand the **physics** behind !

# Nomenclature

- \* Velocity vector field ( $\mathbf{u}$ )
- \* Pressure scalar field ( $p$ )
- \* Density of fluid ( $\rho$ )
- \* Viscosity of fluid ( $\nu$ )
- \* External force field ( $\mathbf{F}$ )

$$\nabla \circ \mathbf{u} = \mathbf{0}$$

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u} + \mathbf{F}$$

# Navier-Stokes Equations

- ★ Set of two Partial differential equations
- ★ Continuity Equation – The rate at which mass enters a system is equal to the rate at which mass leaves the system.

$$\nabla \circ \mathbf{u} = 0$$

- ★ Momentum equation – Application of Newton's second law to fluid motion

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u} + \mathbf{F}$$

# Continuity Equation

- ★ Total mass must be always conserved.
- ★ The rate at which mass enters a system is equal to the rate at which mass leaves the system.
- ★ The divergence of the velocity field must always be zero

$$\mathbf{u} = (u, v, w)$$

$$\nabla \circ \mathbf{u} = u_x + u_y + u_z = 0$$

# Momentum Equation

- ★ Velocity field of fluid changes over time due to:

$$\frac{\partial \mathbf{u}}{\partial t} =$$

# Momentum Equation

- ★ Velocity field of fluid changes over time due to:
- ★ Self advection force

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u}$$

# Momentum Equation

- ★ Velocity field of fluid changes over time due to:
- ★ Self advection force
- ★ Pressure gradient force

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p$$

# Momentum Equation

- ★ Velocity field of fluid changes over time due to:
- ★ Self advection force
- ★ Pressure gradient force
- ★ Internal viscosity force

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u}$$



# Momentum Equation

- ★ Velocity field of fluid changes over time due to:
- ★ Self advection force
- ★ Pressure gradient force
- ★ Internal viscosity force
- ★ External body forces

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u} + \mathbf{F}$$

# Time Derivative of Velocity

- ★ At every location velocity field of fluid changes due to several internal and external forces acting on fluids body
- ★ It's time derivative simple measures the evaluation of the velocity field in time

$$\frac{\partial \mathbf{u}}{\partial t} =$$

# Advection Term

- ★ Advection term represents internal rate of change of momentum due to velocity itself. To conserve momentum it must move (self advected) through the space along with the fluid
- ★ Mathematically advection is the scaled velocity by its divergence

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u}$$

# Pressure term

- ★ Pressure term defines internal forces generated due to the pressure differences within the fluid
- ★ For incompressible fluid pressure will be directly coupled with conservation of mass (continuity equation)

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p$$

# Viscosity term

- ★ Viscosity term captures internal friction forces due to material friction.
- ★ Viscosity forces cause the velocity of fluid to move toward the neighbor average, see the Laplacian operator

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u}$$

# External forces

- ★ External forces usually contain gravity, wind, user drag, contact forces or any other body forces.
- ★ Simply we can modify the velocity field by any external force while keeping natural motion of fluid

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \circ \nabla) \mathbf{u} - \frac{1}{\rho} \nabla p + \nu \nabla^2 \mathbf{u} + \mathbf{F}$$

The background features a light blue and white grid pattern. Numerous dark, reflective spheres of varying sizes are scattered across the grid, some in sharp focus and others blurred, creating a sense of depth and movement.

The

Marker and Cell

Method

# Fluid simulation techniques

## \* Eulerian techniques

- Marker and Cell (MAC)
- Lattice Boltzmann Model (LBM)
- Other Finite Element/Difference Methods (FEM/FDM)

## \* Lagrangian techniques

- Smoothed Particle Hydrodynamics (SPH)
- Fluid Implicit Particle (FLIP)
- Particle in Cell (PIC)
- Moving Particle Semi Implicit (MPS)

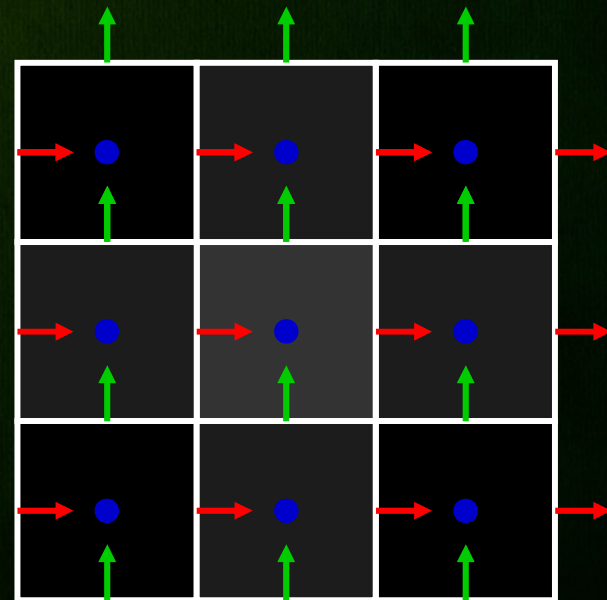


# Marker and Cell (MAC) Simulation

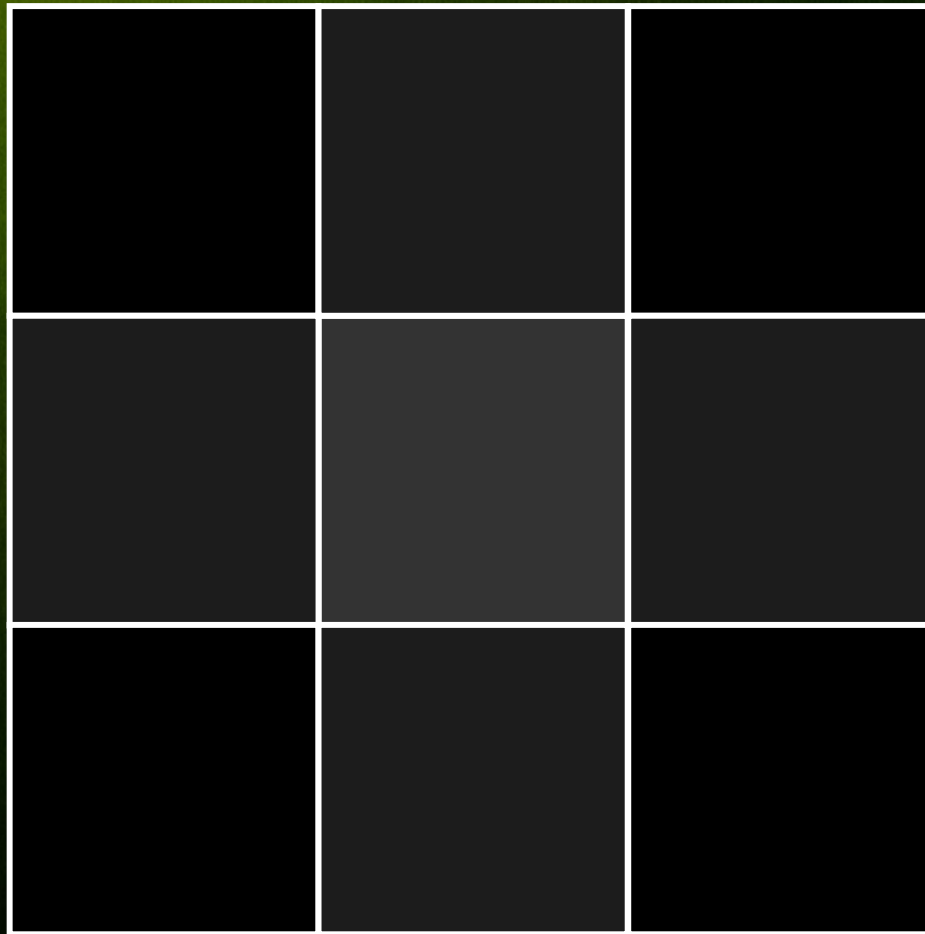
- \* Popular Eulerian fluid simulation technique in CG
- \* Originally invented by Harlow and Welch in 1965
- \* Key ideas
  - Discretize simulation space into cubical grid
  - Store fluid variables in a staggered fashion
  - Numerically evolve Navies Stokes eq. on grid in time
  - Advect mass-less marker particles in velocity field
  - Update type (solid, fluid, empty) of cells according to the location of marker particles

# Staggered MAC grid

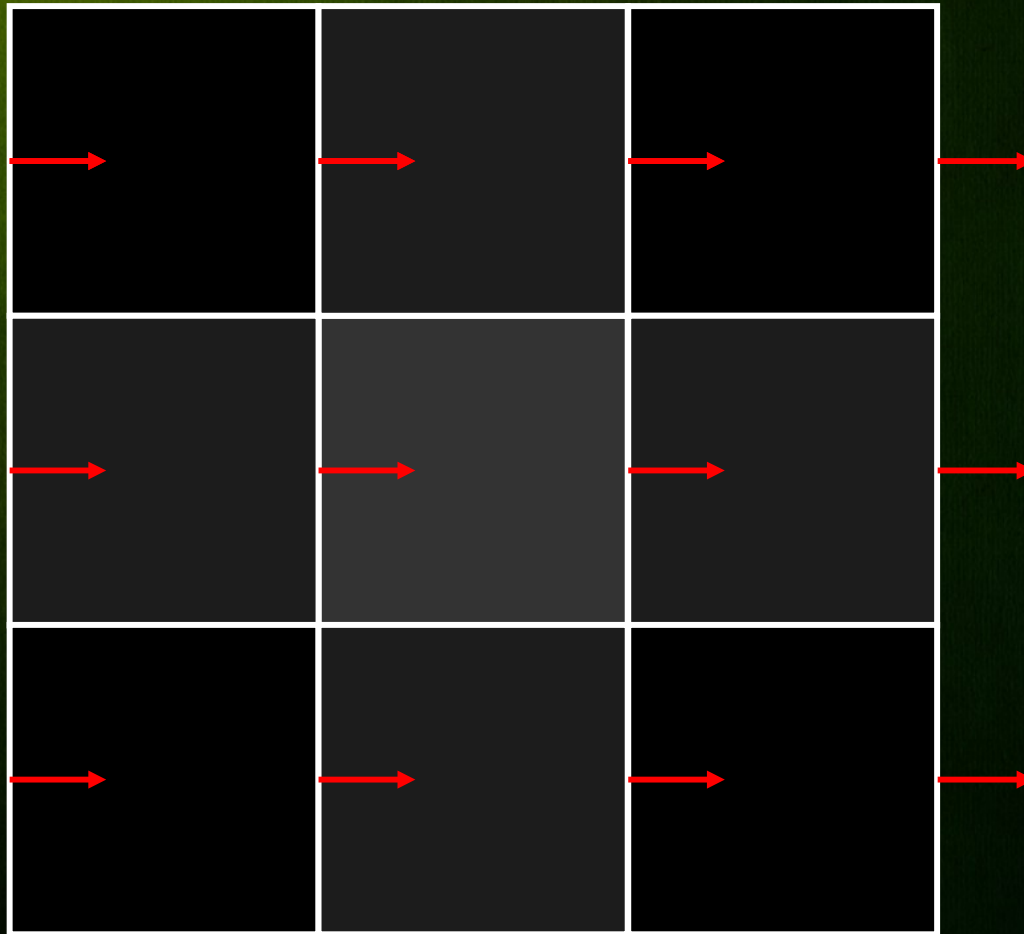
- ★ Virtually decompose velocity vector field  $\mathbf{u}$  into three respective scalar fields  $(u,v,w)$
- ★ Store each velocity component on face center of grid cell parallel to face normal
- ★ In 2D - Vertical faces store horizontal component and vice versa
- ★ Store pressure in the center of grid cell



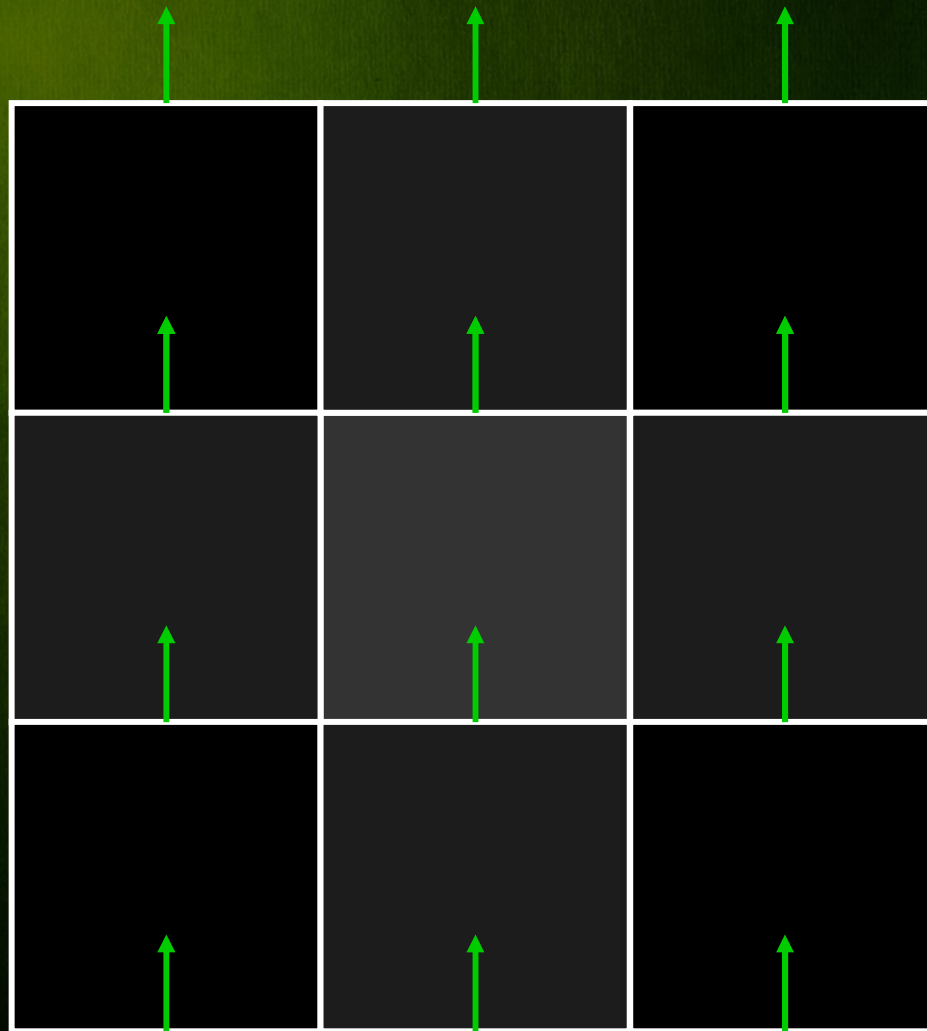
# MAC Grid: Cells



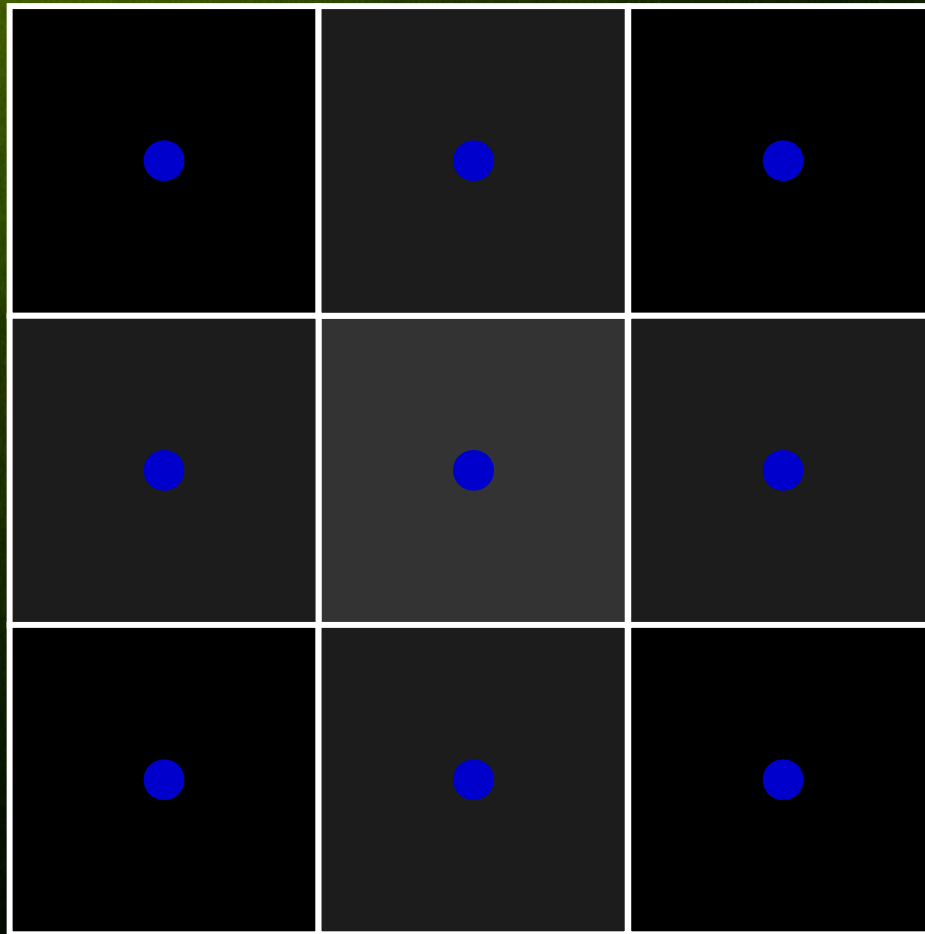
# MAC Grid: u-velocity



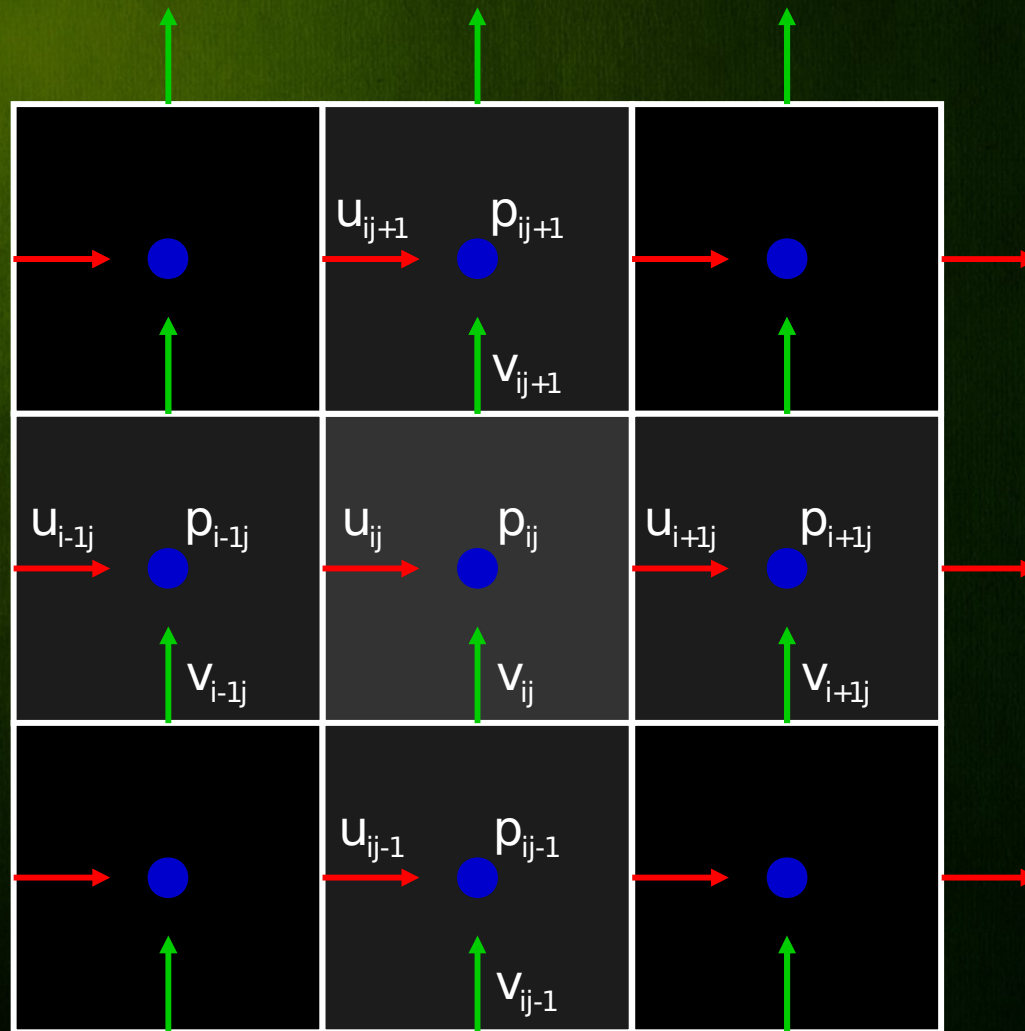
# MAC Grid: v-velocity



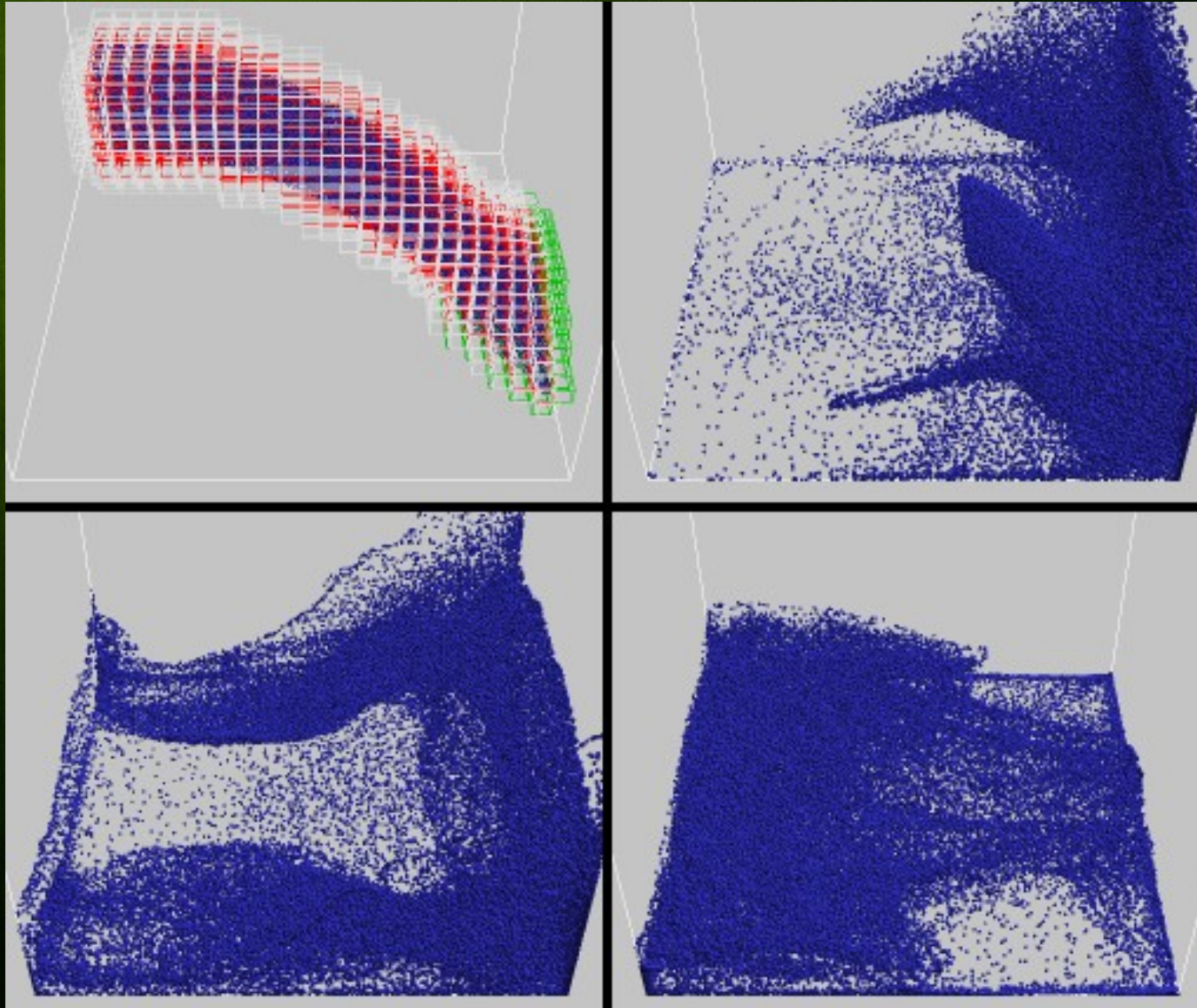
# MAC Grid: pressure



# Staggered MAC Grid



# MAC Simulation





# Stable MAC Algorithm

- \* Initialization

- Grid initialization
- Particle seeding

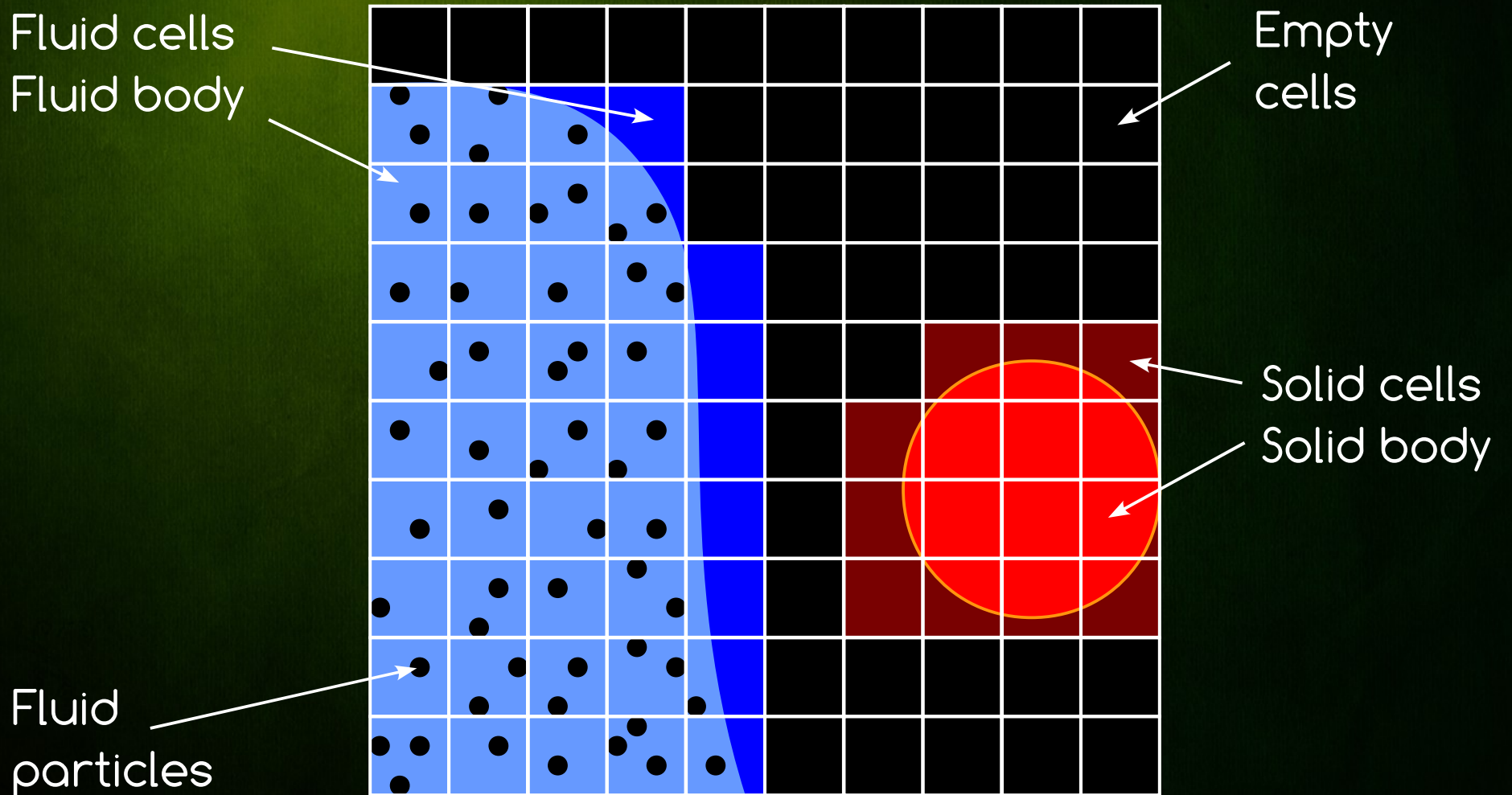
- \* Simulation loop

- Time step estimation
- Particle advection
- Grid update
- Boundary conditions
- Velocity update

# MAC – Initialization

- ★ Grid Initialization
  - ★ Set all velocities to zero
  - ★ Define initial (static) environment
  - ★ Label cells as Fluid, Solid or Empty
- ★ Particle seeding
  - ★ Randomly seed mass-less marker particles inside fluid body

# MAC Initialization



# MAC Simulation Loop

- \* Calculate (set) simulation time step  $\Delta t$
- \* Advect marker particles along fluid velocity
- \* Update grid by marker particles
- \* Apply boundary conditions
- \* Advance the velocity field  $u$

# MAC – Time Step Estimation

- ★ We need to achieve enough
  - ★ 1) Stability prevent blow up
  - ★ 2) Accuracy to simulate plausible
- ★ Use Courant-Friedrichs-Lewy (CFL) condition
  - The CFL condition states that the time step must be small enough to make sure information does not travel across more than one cell at a time.

$$\Delta t < \frac{\Delta x}{\max(|u|, |v|, |w|)}$$

# MAC – Particle Advection

- ★ Given velocity field and time step we can freely advect particles using some explicit scheme
- ★ Standard Euler integration step

$$x^{\text{new}} = x + \Delta t u(x)$$

- ★ Modified Euler (midpoint method)

$$x^* = x + \Delta t u(x)$$

$$x^{\text{new}} = x + 0.5\Delta t [u(x) + u(x^*)]$$

# MAC – Grid update

- ★ Particles have new locations
- ★ Cell types must be updated
- ★ Each cell containing at least one particle is marked as fluid cell
- ★ Solid cells are unchanged
- ★ Other cells are marked as empty (air) cells

# MAC – Boundary Conditions

- ★ Two types of boundary condition
  - Fluid / Solid boundary conditions
  - Fluid / Air boundary conditions
- ★ We need to satisfy them both for velocity and pressure
- ★ Velocity boundary conditions uses slip-conditions and continuity conditions
- ★ Pressure boundary conditions uses Dirichlet and Neumann conditions (see Pressure calculation)



# MAC – Velocity boundary conditions

- ★ Free-slip fluid/solid condition:
  - ★ Fluid is freely allowed to slip along the solid/fluid boundary face
  
- ★ No-slip fluid/solid condition:
  - ★ Fluid is not allowed to slip along the solid/fluid boundary face

# MAC – Velocity Field Update

- ★ Evaluate velocity with operator splitting in four steps:
  - ★ 1) Force - Apply external forces
  - ★ 2) Advect - Apply advection
  - ★ 3) Diffuse - Apply viscosity
  - ★ 4) Project - Calculate and apply pressure

$$u(x, t) = w_0^{\text{force}} \rightarrow w_1^{\text{advect}} \rightarrow w_1^{\text{diffuse}} \rightarrow w_1^{\text{project}} \rightarrow w_4 = u(x, t+h)$$

# MAC – Apply External Forces

- ★ Use simple explicit Euler to integrate force fields
- ★ Force field is usually gravity or wind body force

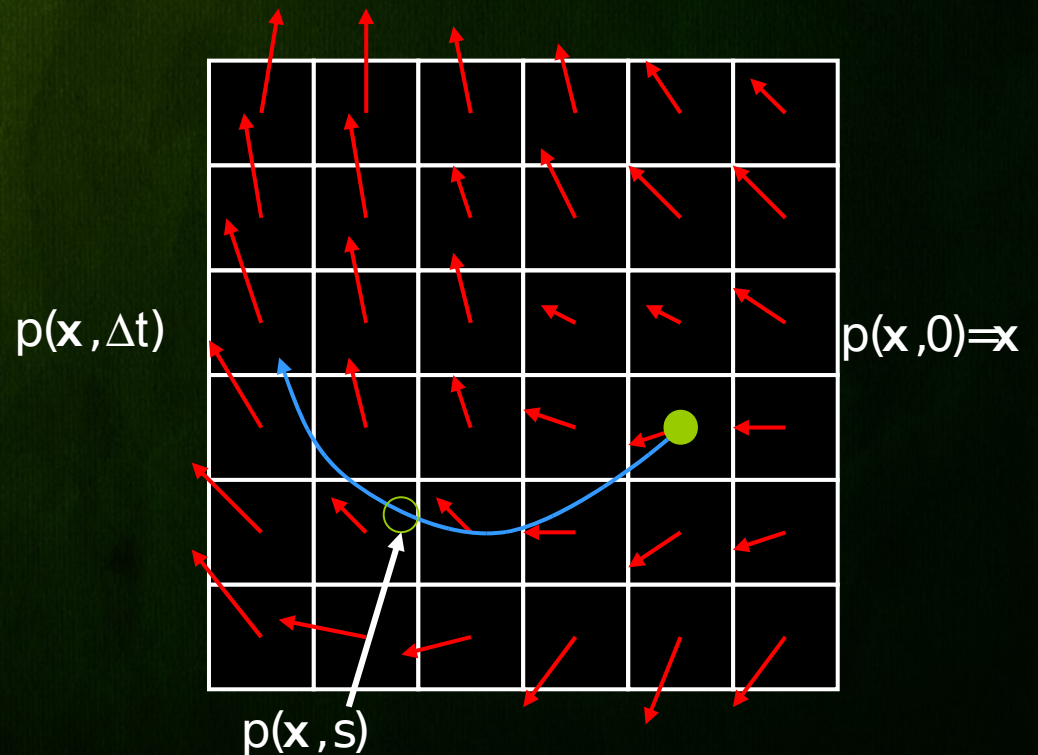
$$w_1(x) = w_0(x) + \Delta t F(x,t)$$

# MAC – Apply Velocity Advection

- ★ We want to know how will be the velocity advected over the time step
- ★ Simple Euler scheme brings instability or extremely small time steps must be taken
- ★ Method of characteristics is unconditionally stable, allows large time steps – semi Implicit advection

# MAC – Semi-implicit Advection

- ★ Suppose simple particle advection
- ★ During time step particle will travel along the blue path in the velocity field and can carry any scalar/vector with it
- ★ Let  $p(\mathbf{x},s)$  be the location of particle at time  $s$



# MAC – Semi-implicit Advection

- ★ Key idea – trace particle in negative velocity and find which velocity will be advected to particles location
- ★ Use bilinear interpolation of values in green cells



# MAC – Semi-implicit Advection

- ★ Bilinear interpolation is always bounded, advection is unconditionally stable
- ★ Particle back-tracing must be done separately for each velocity dimension (scalar field)
- ★ If particle tracer is simple Euler with  $\Delta t$  time step semi-implicit advection can be written as

$$w_2(x) = w_1(\rho(x, -\Delta t))$$

$$w_2(x) = w_1(x - \Delta t w_1(x))$$

# MAC – Applying Viscosity

- ★ Explicit and Implicit Euler Scheme

$$x(t + \Delta t) = x(t) + \Delta t x'(t) \quad (\text{Explicit Euler})$$

$$x(t + \Delta t) - \Delta t x'(t) = x(t) \quad (\text{Implicit Euler})$$

- ★ Implicit viscosity application (sparse lin. eq. Solver)

$$dw_2(x)/dt = \nabla^2 w_2(x)$$

$$w_3(x) - \Delta t \nabla^2 w_3(x) = w_2(x)$$

$$(I - \Delta t \nabla^2) w_3(x) = w_2(x)$$

$$Ax = b \text{ where } A = (I - \Delta t \nabla^2) \quad (\text{Sparse system})$$



# MAC – Calculating Pressure

- ★ For solving pressure we use implicit Euler and continuity condition

$$dw_3(x)/dt = -\nabla\rho(x)$$

$$u(x) = w_4(x) = w_3(x) - \Delta t\nabla\rho(x)$$

$$0 = \nabla\bullet u = \nabla\bullet w_4(x) = \nabla\bullet w_3(x) - \Delta t\nabla^2\rho(x)$$

$$\nabla^2\rho(x) = \nabla\bullet w_3(x)/\Delta t \quad (\text{Poisson Equation})$$

$$Ax=b \quad \text{where} \quad A=\nabla^2 \quad (\text{Sparse system})$$

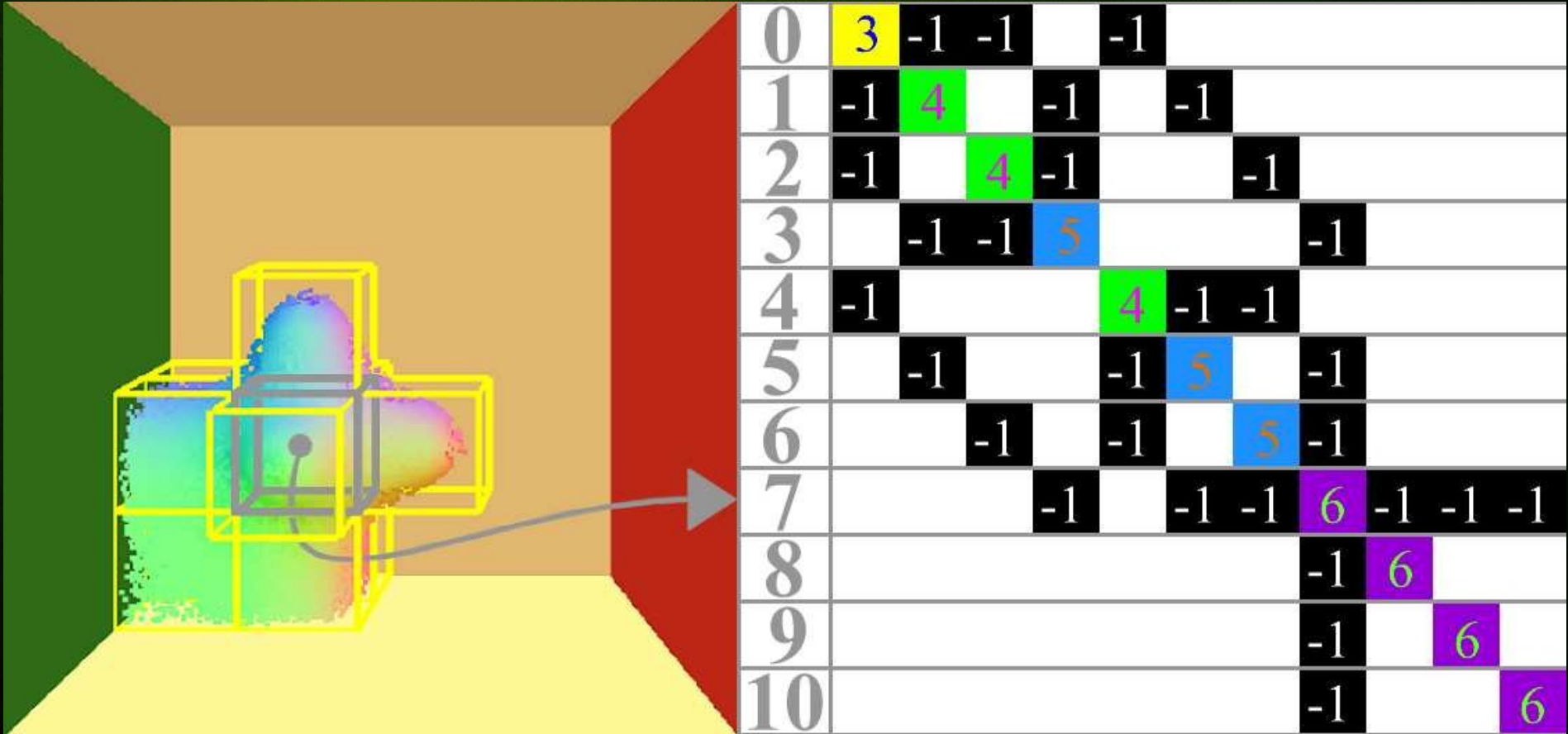
# MAC – Pressure Boundary Conditions

- ★ Neumann boundary condition
  - Set pressure in solid cells equal to fluid pressure in neighbor fluid cell
  - Pressure gradient along boundary face will be zero = Neumann boundary condition
- ★ Dirichlet boundary condition
  - Set pressure in empty (air) cells to zero = Dirichlet boundary condition
- ★ Next slides demonstrate Poisson equation evaluation satisfying Neumann and Dirichlet boundary conditions

# MAC – Poisson equation



# MAC – Poisson equation



# MAC – Poisson equation





# MAC – Applying Pressure

- ★ Once the pressure is known we use explicit Euler to find new velocity

$$dw_3(x)/dt = -\nabla\rho(x)$$

$$u(x) = w_4(x) = w_3(x) - \Delta t \nabla\rho(x)$$

# Smoothed Particle Hydrodynamics





# Smoothed Particle Hydrodynamics

- ★ Historical origin

- Invented by Monaghan and Lucy in astrophysics for Simulating flow of interstellar gas

- ★ Classification

- Lagrangian mesh-less particle-based
- Based on local integral function representation (convolution)

- ★ Principles

- Represent fluid with finite number of particles
- Store all quantities only on particle positions only
- Approximate field quantities by kernel convolution
- Use Lagrangian formulation of Navies-Stokes equations for particle dynamics

# SPH – Method Overview

## \* Benefits

- Mesh-less (grid-less) particle-based
- No advection term in Navier Stokes equations
- Inherently mass conserving (finite number of particles)
- Straightforward multiphase extension
- Spatially unlimited simulation domain
- Suitable for interactive applications

## \* Drawbacks

- Difficult to achieve incompressible fluid
- Time consuming Neighbor search algorithm
- Boundary deficiency (e.g. in density estimation)

# SPH – Approximation Principle

- \* Assume the following notation:
- \*  $A(r)$  – Scalar (or vector) field,  $A_i = A(r_i)$
- \*  $\delta(r)$  – Dirac delta function
- \*  $W_h(r)$  – Radial symmetric smoothing kernel
- \*  $r_i$  – Position of i-th particle
- \*  $V_i$  – Volume of i-th particle

# SPH – Approximation Principle

- ★ Integral representation of function

$$A(r) = \int_r A(r') \delta(r - r') dr' = A * \delta$$

- ★ Approximation of function by convolution

$$A(r) \approx A * W_h = \int_r A(r') W_h(r - r') dr'$$

- ★ Particle-base approximation of function

$$\langle A(r) \rangle = \sum_j V_j A_j W_h(r - r_j) \approx A * W_h \approx A(r)$$

# SPH – Gradient and Laplacian

- ★ Basic Gradient Approximation Formula (BGAF)

$$\nabla_b(A) = \langle \nabla A(r) \rangle = \sum_j V_j A_j \nabla W_h(r - r_j)$$

- ★ Basic Laplacian Approximation Formula (BLAF)

$$\nabla_b^2(A) = \langle \nabla^2 A(r) \rangle = \sum_j V_j A_j \nabla^2 W_h(r - r_j)$$

# SPH – Gradient and Laplacian

- ★ Difference Gradient Approximation Formula (DGAF)

$$\nabla_b(A) = (1/\rho) \sum_j V_j \rho_j (A_j - A) \nabla W_h(r - r_j)$$

- ★ Symmetric Gradient Approximation Formula (SGAF)

$$\nabla_s(A) = \rho \sum_j V_j \rho_j (A/\rho_j + A/\rho) \nabla W_h(r - r_j)$$

- ★ Zero Laplacian Approximation Formula (ZLAF)

$$\nabla_z^2(A) = \sum_j V_j (A_j - A) \nabla^2 W_h(r - r_j)$$

# SPH – Kernel functions: $W_h(r)$

- ★ Basic kernel function properties

- Compact support
- Partition of unity
- Symmetry
- Limit to delta function

- ★  $|r| \geq h \rightarrow W_h(r) = 0$  (Compact Support)

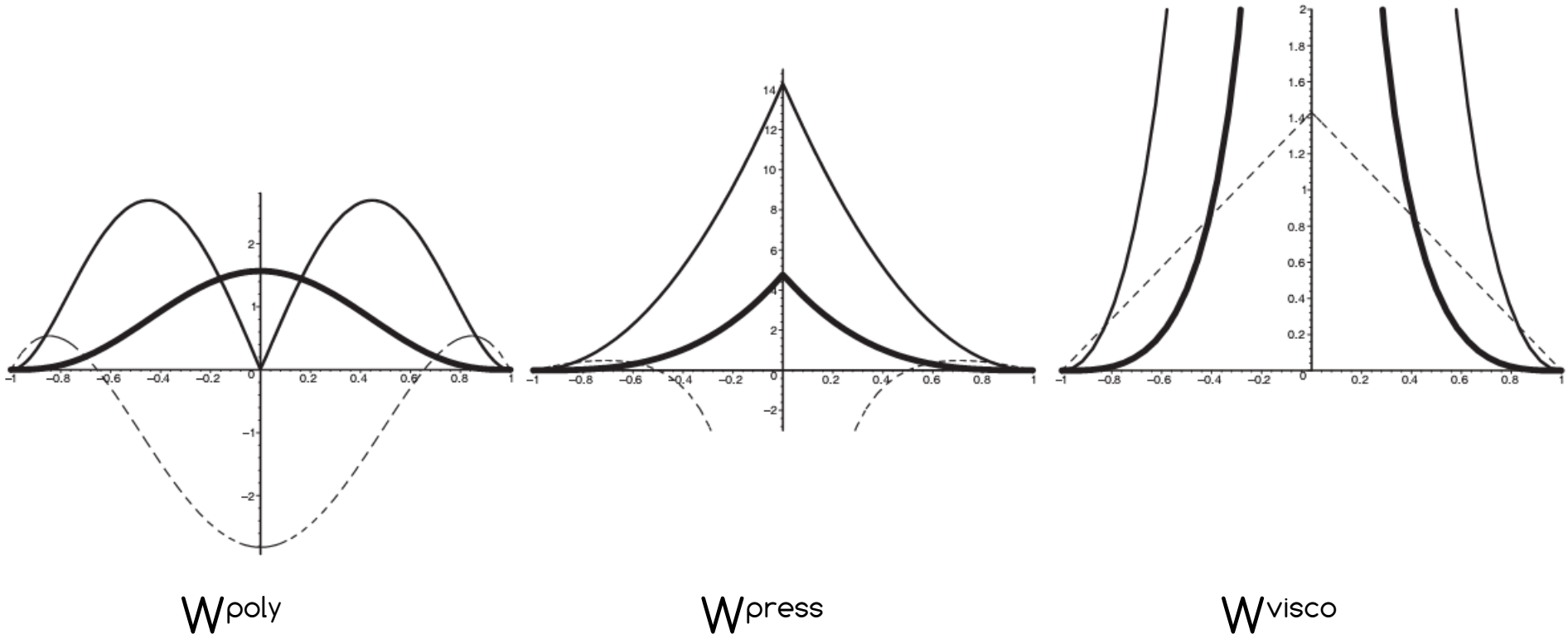
- ★  $\int_r W_h(r) dr = 1$  (Partition of unity)

- ★  $\int_r r W_h(r) dr = 0$  (Symmetry)

- ★  $\lim_{h \rightarrow 0} W_h(r) = \delta(r)$  (Limit to delta function)

# SPH – Kernel functions

- Kernel function
- Kernel function derivative
- - - Kernel function second derivative





# SPH – Navier Stokes Equations

- ★ Eulerian formulation

$$\partial\rho/\partial t + \mathbf{v} \cdot \nabla\rho = -\rho\nabla \cdot \mathbf{v} = 0$$

$$\rho(\partial\mathbf{v}/\partial t + \mathbf{v} \cdot \nabla\mathbf{v}) = -\nabla P + \mu\nabla^2\mathbf{v} + \rho\mathbf{f}$$

- ★ Lagrangian formulation

$$d\rho/dt = \partial\rho/\partial t + \mathbf{v} \cdot \nabla\rho = -\rho\nabla \cdot \mathbf{v} = 0$$

$$\begin{aligned} d\mathbf{v}/dt &= \partial\mathbf{v}/\partial t + \mathbf{v} \cdot \nabla\mathbf{v} = -\nabla P/\rho + \mu\nabla^2\mathbf{v}/\rho + \mathbf{a} = \\ &= \mathbf{a}^{\text{press}} + \mathbf{a}^{\text{visco}} + \mathbf{a}^{\text{ext}} \end{aligned}$$

# SPH – Evaluating Fluid Properties

- ★ Density and pressure estimations

$$\rho(r_i) = \langle \rho(r_i) \rangle = \sum_j V_j \rho_j W_h(r - r_j) = \sum_j m_j \rho_j W_h(r - r_j)$$

$$P(r_i) = k^{\text{gas}} \left( (\rho_i / \rho_0)^\gamma - 1 \right) \quad (\text{State equation})$$

- ★ Pressure, viscosity and external forces

$$f^{\text{press}}(r_i) = - (m_i / \rho_i) \nabla_s (\rho) = \sum_j m_i m_j (P_j / \rho_j + P_i / \rho_i) \nabla W_h^{\text{press}}(r_i - r_j)$$

$$f^{\text{visco}}(r_i) = - (m_i / \rho_i) \nabla_z^2 (\mu v) = \sum_j V_i V_j (v_j - v_i) \nabla^2 W_h^{\text{visco}}(r_i - r_j)$$

$$f^{\text{ext}}(r_i) = m_i a_i = f^{\text{int}} + f^{\text{grav}} + \dots$$

# SPH – Fluid Simulation Algorithm

- \* Collision Detection
  - Find approximate and precise neighbor particle pairs
  - Find closest points on boundaries
- \* SPH Dynamics
  - Accumulate densities
  - Calculate pressure
  - Accumulate pressure, viscosity forces and color field
  - Apply surface tension force
  - Apply boundary collision forces
- \* Time integration (ODE)
  - Use leap-frog to integrate positions and velocities

In: support length  $h$ , subdivision factor  $H$  and delta time  $\Delta t$

function SPH( $h, \Delta t$ )

```
1:  NEIGHBOURS ← REPORTALLNEIGHBORS( $h$ )
2:  foreach  $\mathcal{P}_i$  in PARTICLES do
3:     $\rho_i \leftarrow 0$ ;  $\nabla C_i \leftarrow \mathbf{0}$ ;  $\nabla^2 C_i \leftarrow 0$ ;  $\mathbf{f}_i \leftarrow \mathbf{f}_i^{\text{grav}}$  /* initialize */
4:    foreach  $\mathcal{P}_j$  in NEIGHBOURS( $\mathcal{P}_i$ ) do /* accumulate density */
5:       $\rho_i \leftarrow \rho_i + m_j W_h^{\text{poly}}(\mathbf{r}_i - \mathbf{r}_j)$ 
6:    end
7:     $p_i \leftarrow k^{\text{gas}} \left( \left( \frac{\rho_i}{\rho_0} \right)^\gamma - 1 \right)$  /* calculate pressure */
8:    foreach  $\mathcal{P}_j$  in NEIGHBOURS( $\mathcal{P}_i$ ) do /* accumulate forces */
9:       $\mathbf{f}_i \leftarrow \mathbf{f}_i - m_i m_j \left( \frac{p_i}{\rho_i^2} + \frac{p_j}{\rho_j^2} \right) \nabla W_h^{\text{press}}(\mathbf{r}_i - \mathbf{r}_j)$  /* (=  $\mathbf{f}_i^{\text{press}}$ ) */
10:      $\mathbf{f}_i \leftarrow \mathbf{f}_i + V_i V_j \mu (v_j - v_i) \nabla^2 W_h^{\text{visco}}(\mathbf{r}_i - \mathbf{r}_j)$  /* (=  $\mathbf{f}_i^{\text{visco}}$ ) */
11:      $\nabla C_i \leftarrow \nabla C_i + V_j c_j^{\text{int}} \nabla W_h^{\text{poly}}(\mathbf{r}_i - \mathbf{r}_j)$  /* (=  $\nabla C_i^{\text{int}}$ ) */
12:      $\nabla^2 C_i \leftarrow \nabla^2 C_i + V_j c_j^{\text{int}} \nabla^2 W_h^{\text{poly}}(\mathbf{r}_i - \mathbf{r}_j)$  /* (=  $\nabla^2 C_i^{\text{int}}$ ) */
13:   end
14:    $\mathbf{f}_i \leftarrow \mathbf{f}_i - \sigma^{\text{int}} \nabla^2 C_i^{\text{int}} \frac{\nabla C_i^{\text{int}}}{|\nabla C_i^{\text{int}}|}$  /* (=  $\mathbf{f}_i^{\text{int}}$ ) */
15: end
16: foreach  $\mathcal{P}_i$  in PARTICLES do /* Leap-Frog */
17:    $\mathbf{v}_i \leftarrow \mathbf{v}_i + \Delta t \frac{\mathbf{f}_i}{m_i}$ 
18:    $\mathbf{r}_i \leftarrow \mathbf{r}_i + \Delta t \mathbf{v}_i$ 
19: end
end
```

# Neighbor search with Z-indexing

- ★ Neighbor search: Given a particle find all particles whose distance to this particle is less than some threshold (support radius in SPH)
  - This can be  $O(n^2)$  problem → very expensive for large number of particles
  - In SPH simulations it is in average case an  $O(n)$  problem
- ★ Proposed solution: Z-indexing and radix sort
- ★ Z-indexing: A strategy create a linear index of particles in a 3D grid while maintaining good spatial locality of particles enumerated in index order.
- ★ Radix-sort:  $O(n)$  sort for bounded values

# Z-indexing : Index order

	x = 0	x = 1	x = 2	x = 3	x = 4	x = 5	x = 6	x = 7
	000	001	010	011	100	101	110	111
y = 0 000	000000	000001	000100	000101	010000	010001	010100	010101
y = 1 001	000010	000011	000110	000111	010010	010011	010110	010111
y = 2 010	001000	001001	001100	001101	011000	011001	011100	011101
y = 3 011	001010	001011	001110	001111	011010	011011	011110	011111
y = 4 100	100000	100001	100100	100101	110000	110001	110100	110101
y = 5 101	100010	100011	100110	100111	110010	110011	110110	110111
y = 6 110	101000	101001	101100	101101	111000	111001	111100	111101
y = 7 111	101010	101011	101110	101111	111010	111011	111110	111111

# Z-Indexing: Index Structure

- \* Given (8-bit) coordinates (i,j,k) of some cell
  - $i = i_7 i_6 i_5 i_4 i_3 i_2 i_1 i_0$  (eg 45 = 00101101)
  - $j = j_7 j_6 j_5 j_4 j_3 j_2 j_1 j_0$  (eg 135 = 10000111)
  - $k = k_7 k_6 k_5 k_4 k_3 k_2 k_1 k_0$  (eg 209 = 11010001)
- \* The interleaved (24-bit) Z-index of cell (i,j,k) is:
  - Index =  $k_7 j_7 i_7 k_6 j_6 i_6 k_5 j_5 i_5 k_4 j_4 i_4 k_3 j_3 i_3 k_2 j_2 i_2 k_1 j_1 i_1 k_0 j_0 i_0$
  - Index = 110 100 001 100 001 011 010 111
- \* We precompute tables  $i_{24}$ ,  $j_{24}$  and  $k_{24}$  and get index
- \* Index =  $i_{24}$  or  $j_{24}$  or  $k_{24}$  (or is bit-wise or operation)
- \* Tables  $i_{24}$ ,  $j_{24}$  and  $k_{24}$  are stored as CUDA textures

# Z-Indexing: Index Structure

\* For each  $i$  ( $0..2^n$ ) precompute  $i_{24}$  as

$$\rightarrow i_{24} = 00i_700i_600i_500i_400i_300i_200i_100i_0$$

$$\rightarrow i_{24} = 000000001000001001000001$$

\* For each  $j$  ( $0..2^n$ ) precompute  $j_{24}$  as

$$\rightarrow j_{24} = 0j_700j_600j_500j_400j_300j_200j_100j_0$$

$$\rightarrow j_{24} = 01000000000000000010010010$$

\* For each  $k$  ( $0..2^n$ ) precompute  $k_{24}$  as

$$\rightarrow k_{24} = k_700k_600k_500k_400k_300k_200k_100k_000$$

$$\rightarrow k_{24} = 1001000001000000000000100$$



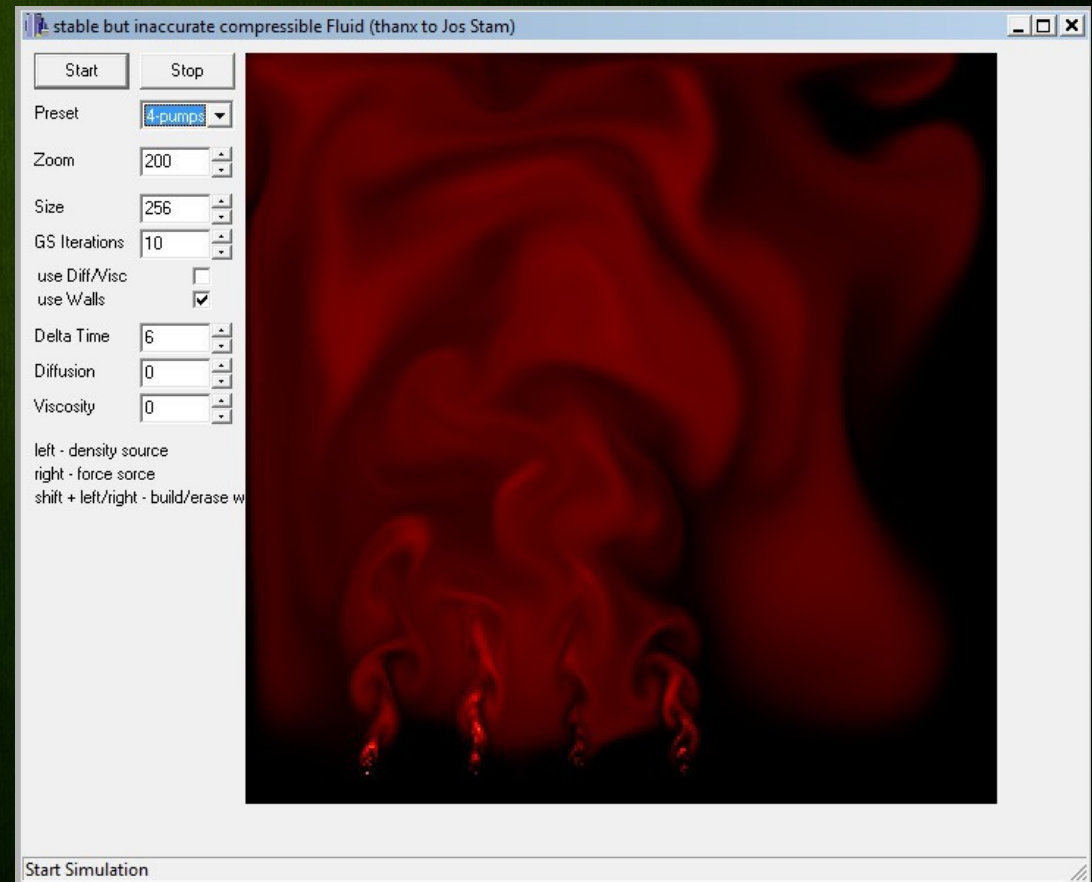
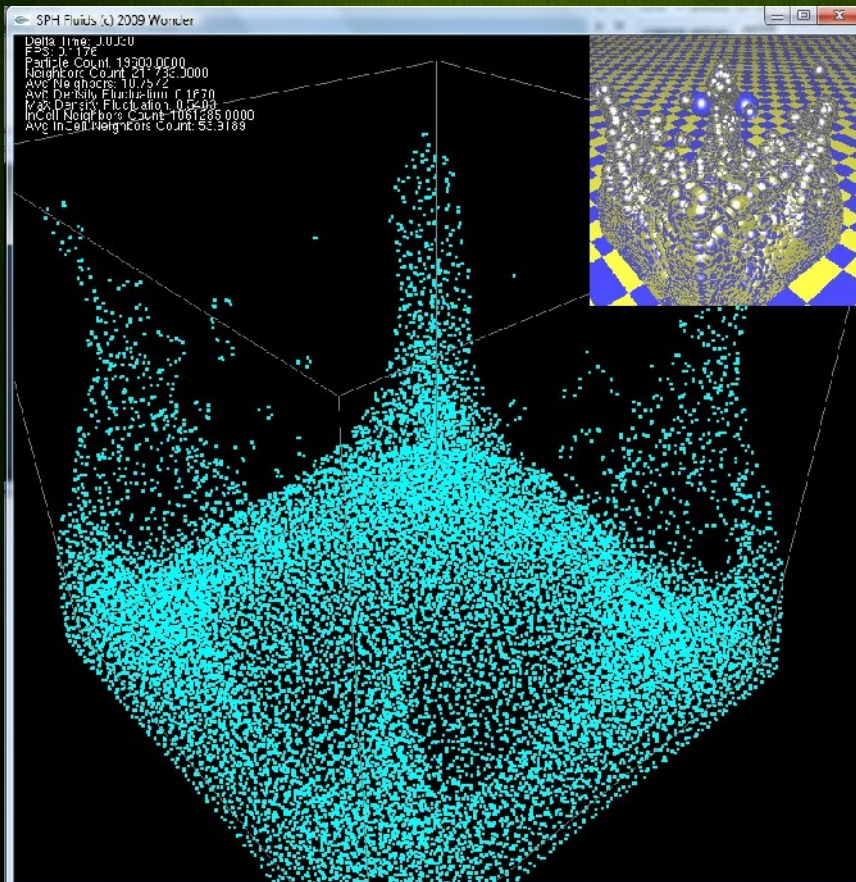
# Z-Indexing: Summary

- ★ The simulation domain is divided into a virtual indexing grid
- ★ Grid location of a particle is used to determine its bit-interleaved Z-index
- ★ The Z-indices are computed very efficiently in parallel using a table look-up approach and binary “or”
- ★ Z-indices of particles being within some  $2^n$  spatial block are contiguous
- ★ Before NB particles are sorted based on Z-indices using parallel CUDA radix-sort

# Demos / Tools / Libs

★ SPH water demo

★ MAC fire/smoke demo



... fire and smoke next time :) ...



The End

... endless torture is over ...