Key Aspects of Particle Methods

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SIMULATIONS WITH PARTICLES



Transport in aquaporins Schulten Lab, UIUC Anguiliform Swimmers Koumoutsakos Lab, ETHZ Growth of Black Holes Springel, MPI - Hernquist, Harvard

Particles : "Smooth" - Discrete

Smooth = APPROXIMATE

- Smoothed Particle Hydrodynamics
 Vortex Methods

•Lagrangian level sets

Discrete = MODEL

- Molecular Dynamics (MD)
- Dissipative Particle Dynamics
- Stochastic Simulation



Particle Approximations

Volumes

Surfaces and Interfaces

Equations



Functions on Particles





Particles $p = 1, \dots, N$ locations x_p volumes $v_p = h_p^d$

properties: $\mathbf{Q}_p(t) = q(x_p, t)$

Function approximation
$$q_{\epsilon}^{h}(x,t) = \sum_{p=1}^{N_{p}} h_{p}^{d} Q_{p}(t) \zeta_{\epsilon}(x-x_{p}(t))$$

Smoothing kernels approximate the Dirac-function

$$\Phi(x) = \int \Phi(y) \, \delta(x-y) dy$$

 $\Phi_{\epsilon}(x) = \int \Phi(y) \, \zeta_{\epsilon}(x-y) \, dy$
For Φ (with r continuous derivatives): $||\Phi - \Phi_{\epsilon}|| \leq C \, \epsilon^r \, ||\Phi||_{\infty}$

 $\zeta_{\epsilon} = \frac{1}{\epsilon^{d}} \zeta(\frac{x}{\epsilon})$

Cutoff Function: ζ must satisfy the following properties: $\int x^{\alpha} \zeta(x) dx = 0 \qquad 1 \le |\alpha| \le r - 1$ $\int |x|^{r} |\zeta(x)| dx < \infty$ $\int \zeta(x) dx = 1$

Particles are quadrature points - Flexible locations

$$\Phi_{\epsilon}(x) = \int \Phi(y) \zeta_{\epsilon}(x-y) dy$$

$$\stackrel{\text{quadrature}}{\bigvee}$$

$$\Phi_{\epsilon}^{h}(x,t) = \sum_{p=1}^{N_{p}} h_{p}^{d} \Phi_{p}(t) \zeta_{\epsilon}(x-x_{p}(t))$$



Note: $||\Phi_{\epsilon}^{h} - \Phi_{\epsilon}|| \leq C \left(\frac{h}{\epsilon}\right)^{m} ||\Phi||_{\infty}$



Interface Tracking versus Capturing

Tracking

- Explicit description
- Lagrangian framework
- Interface distortion requires reseeding

Capturing

- Implicit description
- Eulerian framework
- Evolution leads to numerical diffusion





Level Sets for Surface Representation



Virtual Reality Application

- Virtual Cutting on a Human Liver
- Shape reconstructed by Particle Level Set Method
- Collision detection library provided by Heidelberger *et al.* (2004)
- Particle affected by collision removed from level set superposition



PARTICLE METHODS : Geometry

Volume particles

- •Particles are quadrature points
- Easy to discretize COMPLEX GEOMETRIES



Surface particles

- Particle Level Sets COMPLEX SURFACES
- Surface Operators Anisotropic Volume Operators





Lagrangian Adaptivity

$$\begin{pmatrix} \frac{\partial q}{\partial t} + \nabla \cdot (\boldsymbol{u} \, q) = \mathcal{L}(q, \boldsymbol{x}, t) \end{pmatrix}$$

Lagrangian form: $\frac{Dq}{Dt} = \mathcal{L}(q, \boldsymbol{x}, t)$

PARTICLES

 $\frac{dQ_p}{dt} = v_p \, \mathcal{L}^{\varepsilon,h}(q, \mathbf{x}_p, t) \,.$

positions

1,,

initial values

on lattice

volumes

weights

 $v_p = h^d$

 $Q_p = q(\boldsymbol{x}_p, 0) v_p$

Extension: Level sets

$$\frac{\partial \Phi}{\partial t} + u \cdot \nabla \Phi = 0$$

$$\Gamma(t) = \{ \mathbf{x} \in \Omega \mid \phi(\mathbf{x}, t) = 0 \}$$
$$|\nabla \phi| = 1$$

$$\frac{\partial \phi}{\partial t} + \kappa \, \boldsymbol{n} \cdot \nabla \phi = 0.$$
$$\kappa = \nabla \cdot \boldsymbol{n}$$

Solve with particles:

$$\frac{d\boldsymbol{x}_p}{dt} = \boldsymbol{u}(\boldsymbol{x}_p, t)$$

$$\frac{d\phi_p}{dt} = 0$$



Hieber and Koumoutsakos, J. Comp. Phys. 2005

Benchmark: Rigid Body Motion

- Problem of rotating slotted disk/ sphere
- Particle level sets exact for rigid body motion
- No remeshing needed

0.9	4		_		
0.8		([1		
0.7					
0.6		\Box	\mathcal{V}		1
0.5					-
0.4					
0.3					
0.2					•
0.1					1
۵ <u>لــــــــــــــــــــــــــــــــــــ</u>	0.2	0.4	0.6	0.8	1

Particle level set method
(800 particles)



How Good (robust, efficient, stable, accurate,...) are particle methods ?

Particles go to Hollywood

Rigid Fluid: Animating the Interplay Between Rigid Bodies and Fluid

Mark Carlson Peter J. Mucha Greg Turk

Georgia Institute of Technology

Sound FX by Andrew Lackey, M.P.S.E.

Are grid-free Particle Methods Accurate ?

t = 0.00

Solution of the Euler equation with particle methods.

Effect of Remeshing

- Benchmark problem with large deformations
- Velocity field prescribed in unit domain



With Remeshing

Without Remeshing

Smooth Particles must Overlap

$$\begin{array}{l} \text{Mollification} \\ \Phi_{\epsilon}(x) = \int \Phi(y) \, \zeta_{\epsilon}(x-y) \, dy \end{array}^{+} \qquad \begin{array}{l} \text{Quadrature} \\ \Phi_{\epsilon}^{h}(x,t) = \sum_{p=1}^{N_{p}} h_{p}^{d} \, \Phi_{p}(t) \, \zeta_{\epsilon}(x-x_{p}(t)) \end{array} \\ \\ \left| \left| \Phi - \Phi_{\epsilon}^{h} \right| \right| &\leq \left| \left| \Phi - \Phi_{\epsilon} \right| \right| + \left| \left| \Phi_{\epsilon} - \Phi_{\epsilon}^{h} \right| \right| \\ \leq \left(C_{1} \, \epsilon^{r} \right) + \left(C_{2} \left(\begin{pmatrix} h \\ - \end{pmatrix}^{m} \right) \right) \left| \left| \Phi \right| \right|_{\infty} \end{array}$$

NOTES :

• Must have $h/\epsilon < 1$ for the quadrature to be accurate i.e. PARTICLES MUST OVERLAP.

•References : J. Raviart (1970's), O. Hald (1980's), T. Hou (1990's), G.H. Cottet (1990's)

Lagrangian distortion and **REMESHING**

Particles follow flow trajectories

- distortion of particle locations
- loss of overlap
- loss of convergence

Preventive action: remeshing

Enabling:

Reinitialize particles on a regular grid.

$$Q_{\boldsymbol{i}}^{\mathrm{new}} = \sum_{p} Q_{p} \zeta^{h} (\boldsymbol{i}h - \boldsymbol{x}_{p})$$



Limiting: Introduction of a grid

- Fast Poisson solvers
- Access versatility of finite differences
- Enabling efficient multiresolution adaptivity

Remeshing = Regularization

A new regularized particle set from the old one



$$Q_p^{\text{new}} = \sum_{p'} Q_{p'} M(jh - x_{p'})$$

Interpolation Kernel $M(x$
• Moment conserving
• Tensorial Product of 1D kernels

REFERENCES : Vortex Methods : PK and Leonard , JFM, 1995, and PK, JCP, 1997 **SPH :** Chaniotis, Poulikakos and PK, JCP, 2002

Hybrid Particle Mesh Techniques

step I: ADVECT Particles

step 2: REMESH <u>Particles</u> onto <u>Grid</u> nodes

step 3 : SOLVE field equations / DERIVATIVES on GRID

step 4 : Grid Nodes BECOME <u>Particles</u>

Parallel Particle Mesh library

Easy to use and efficient infrastructure for Particle-mesh simulations on parallel computers



vector

shared memory

distributed memory

single processor

PPM + 16K processors = 10 Billion Vortex Particles





Particle Methods for Fluids and Solids

Governing Equations

Lagrangian Formulation



Particle Equations - Fluid

Set of ODEs

Isothermal Compressible Viscous Fluid

$$\frac{dx_p}{dt} = u_p$$

$$\frac{d\rho_p}{dt} = -\rho_p \left\langle \nabla \cdot u \right\rangle_p$$

$$\rho_p \frac{du_p}{dt} = -\left\langle \nabla p \right\rangle_p + \left\langle \nabla x \right\rangle_p$$

$$p_{p} = RT_{0}\rho_{p}$$

$$\tau_{ij,p} = \mu \left(\left\langle \frac{\partial u_{i}}{\partial x_{j}} \right\rangle_{p} - \left\langle \frac{\partial u_{i}}{\partial x_{j}} \right\rangle_{p} - \frac{2}{3}\delta_{i,j} \left\langle \frac{\partial u_{k}}{\partial x_{k}} \right\rangle_{p} \right)$$



Particle Equations - Solid

Set of ODEs



 $\left\langle \right\rangle_{p}$: Approximation on particle p

Computational Setup

• Boundary Conditions

Fluid	Solid			
Periodic boundary condition				
Fixed or no-slip boundary (prescribed velocity)				
Flow inlet (prescribe inlet velocity)	Free surface (stress-free boundary)			
Flow outlet (zero-pressure condition)				

Implementation: ghost particles carrying attributes to satisfy boundary conditions

- Interfaces described by the particle level set method
- Particle Remeshing at a constant frequency
- Reynolds number $Re = \frac{\rho_0 U_0 L_0}{\mu}$ Mach number $M = \frac{U_0}{c_0}$

Particle Simulation of Elastic Solid

Plane Strain Compression Test

- Pistons move with constant velocity
- Elastic solid fixed to the pistons
- Highly dynamic deformation of large extent



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Plane Strain Compression Test



S.E. Hieber and P. Koumoutsakos A Lagrangian particle method for the simulation of linear and nonlinear elastic models of soft tissue. *al., J. Comp. Physics, accepted*

Simulation of Liver Tissue

Aspiration Test

- Experiment to determine constitutive models for biological tissue
- A vacuum created in the aspiration devices causes the tissue to form a bubble
- The height of the tissue bubble determines the parameters of the nonlinear model



Nava et al., Technology and Health Care, 2004, vol. 12, 269-280

Particle Simulation of Aspiration Test

- Experiment and nonlinear model from Nava *et al.* (2004)
- 3D Particle simulation using ~10⁵ particles
- Good agreement with experimental results in the tissue displacement

Experimental Data and Model from *Nava et al., Technology and Health Care,2004, vol. 12,269-280*





A Particle Immersed Boundary Method

Motivation

- Complex boundaries in fluid environment
- Flow-structure interactions
- Eulerian Methods: Immersed Boundary Method established







Particle Immersed Boundary approach for complex boundaries

Methology

- Enforcement of no-slip condition by bodyforce field \mathbf{f} $\rho \frac{Du}{Dt} = -\nabla p + \nabla \cdot \mathbf{r} + \mathbf{f}$
- Approximation of the bodyforce field ${\boldsymbol{f}}$ on the boundary

$$\frac{Du}{Dt} \approx \frac{u_{desired} - u}{\Delta t} \implies \left(f \right) = \rho \frac{u_{desired} - u}{\Delta t} - \left(-\nabla p + \nabla \pi \right)$$

• Particle equations

$$\begin{split} \rho_{p} \frac{du_{p}}{dt} &= -\langle \nabla p \rangle_{p} + \langle \nabla \mathbf{\tau} \rangle_{p} + \langle f_{bp} \rangle_{p} \\ f_{bp} &= \rho \frac{u_{desired}}{\Delta t} + \langle \rho_{p} \frac{-u_{p}}{\Delta t} - \left(-\langle \nabla p \rangle_{p} + \langle \nabla \mathbf{\tau} \rangle_{p} \right) \rangle_{bp} \end{split}$$



Boundary points

$$\left\langle \right\rangle_p$$
 : Approximation on particle p

$$\left\langle \
ight
angle_{bp}$$
 : Approximation on boundary point bp

Flow past a Cylinder/Sphere

Particle Immersed Boundary Method (pIBM)



Flow-Structure Interactions

Anguilliform Swimming

- -Self-propelled swimmer
 - Impact on the flow field (no-slip boundary)
 - Translation and rotation due to resulting fluid force
- -Backbone Motion from Carling et al.(1998)

Lateral displacement of the backbone $\Delta y(s,t) = 0.1(s + 0.25)\sin(\omega(s - t))$

s: normalized distance to the head t: time





Results of the 2D swimmer

Particle Immersed Boundary Method – Finite Volume Method

(Kern and Koumoutsakos 2006)



Ma = 0.12	RK 4th order	
Re = 3800	~10 ⁵ Particles	

Results of the 3D swimmer

Particle Immersed Boundary Method – Finite Volume Method (Kern and Koumoutsakos 2006)





Longitudinal and lateral velocity

Vortices visualized by
the Lambda-2 MethodMa = 0.05RK 4th order
Re = 3800 $\sim 3 \times 10^7$ Particles

Flow Field Comparison

2D Swimmer

3D Swimmer

Particle Method

(Uniform resolution)





Finite Volume Method (Dynamic regridding)



S.E. Hieber and P. Koumoutsakos. An Immersed Boundary Method for Smoothed Particle Hydrodynamics of Self-Propelled Swimmers. , J. Comp. Physics, accepted.

(open source) Particle Library + 16K processors = 10 Billion Vortex Particles

The Secret Life of Vortices

Multiscaling Using Particles

Particle Methods are Adaptive yet Inefficient



Chatelain P., Curioni A., Bergdorf M., Rossinelli D., Andreoni W., Koumoutsakos P., Billion Vortex Particle Direct Numerical Simulations of Aircraft Wakes, Computer Methods in Applied Mechanics and Engineering, 197/13-16, 1296-1304, 2008

Multiresolution via Remeshing





Grid can have variable/adaptive size

- Moment conserving
- Tensorial Product of 1D kernels
- Programming is challenging



Multiresolution Techniques for Particles



3D curvature driven collapse of a level set dumbbell

Axisymmetrization of an elliptical vortex (2D Euler)

Wavelet-particle method

While particles are on grid locations

mollification kernel \longleftrightarrow basis/scaling function

Multiresolution analysis (MRA) $\{\mathcal{V}^l\}_{l=0}^L$ of particle quantities

Refineable kernels as basis functions of \mathcal{V}^l

Wavelets as basis functions of the complements \mathcal{W}^l

$$\zeta_{k}^{l} = \sum_{j} h_{j,k}^{l} \zeta_{j}^{l+1}$$

$$= \sum_{j} \tilde{h}_{j,k}^{l} \zeta_{j}^{l} + \sum_{j} \tilde{g}_{j,k}^{l} \psi_{j}^{l}$$

$$= +$$

Remeshing + MultiResolution Analysis



Each wavelet is associated with a specific grid point/particle



Discard insignificant detail coefficients:

$$d_k^l| < \varepsilon$$

Compressed function representation:

Adapted grid

Wavelet Particle Level sets

Simulation of 3D curvature-driven flow: Collapsing Dumbbell

$$\frac{\partial \phi}{\partial t} + \kappa \, \boldsymbol{n} \cdot \nabla \phi = 0.$$

 $\kappa = \nabla \cdot \boldsymbol{n}$





distribution of active particles

Level set volume conservation for deformation benchmark





FURTHER EXAMPLES

a particle - sharp interface model of Vascular Tumor growth

Reaction/diffusion/convection equation for densities carried by particles

death/

decay

$$\frac{Du}{Dt} = \nabla \cdot (Q \nabla u) + \Gamma(u) - L(u)$$

$$\frac{diffusion}{\text{diffusion}} + \frac{\Gamma(u) - L(u)}{\frac{\text{death}}{\text{death}}}$$

proliferation/ generation

- $u = u_T$ living tumor cell density
 - dead tumor cell density u_D
 - endothelial cell density u_C
 - u_N nutrient density
 - TAF density u_A

e.g. tumor cell density (only inside Γ):

$$\begin{split} \frac{Du_T}{Dt} &= \gamma_T \, u_N \, u_T \, H(u_N - \tilde{u}_N \, u_T) \, - \, \mu_T \, H(\bar{u}_N \, u_T - u_N) \, u_T \\ & \text{proliferation} & \text{necrosis} \\ \boldsymbol{v} &= -\nabla \left(u_T + u_D + u_C \right) \\ & \text{convection velocity} \end{split}$$

cells can proliferate if nutrient is above \tilde{u}_N cells become necrotic if nutrient is below \bar{u}_N



Tumor Induced Angiogenesis

Diffusion in the Endoplasmatic Reticulum

- Tag protein fluorescently
- Laser Bleach region of interest
- Monitor influx of unbleached protein

Helenius group (ETHZ)

Diffusion on reconstructed ER of VERO cells

Simulations of Artificial Channels

Picture from: Teresa and Gerald Audesirik. Biology, Life on Earth. Prentice Hall, New Jersey, 1999

U. Zimmerli and P. Koumoutsakos, , Biophysical J., 2008

Conclusions

Particle Methods are well suited for

- Complex Geometries
- Efficient Remeshing
- Parallel High Performance Computing

but require special attention for

- Convergence
- Boundary Conditions
- Multiscale Approaches