

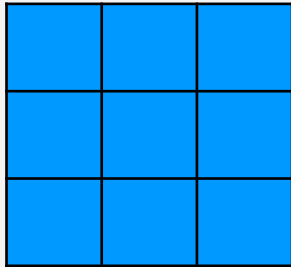
Simulation in Computer Graphics

Grid Fluids

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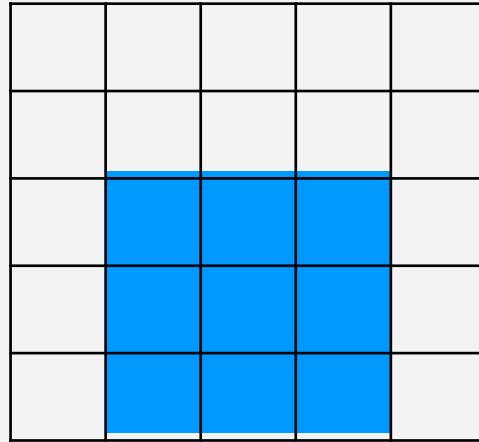


Motivation



$$\frac{d\mathbf{v}}{dt} = \mathbf{g} + \nu \nabla^2 \mathbf{v} - \frac{1}{\rho} \nabla p$$

Lagrangian: Acceleration of a moving parcel.



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

Eulerian: Acceleration at a static cell.



$$\frac{D\mathbf{v}}{Dt} = \mathbf{g} + \nu \nabla^2 \mathbf{v} - \frac{1}{\rho} \nabla p$$

$$\frac{D\mathbf{v}}{Dt} = \frac{\partial \mathbf{v}}{\partial t} + (\mathbf{v} \cdot \nabla) \mathbf{v} \quad \text{or}$$

$$\frac{D\mathbf{v}}{Dt} = \frac{d\mathbf{v}}{dt} \quad \frac{d\mathbf{x}}{dt} = \mathbf{v}$$

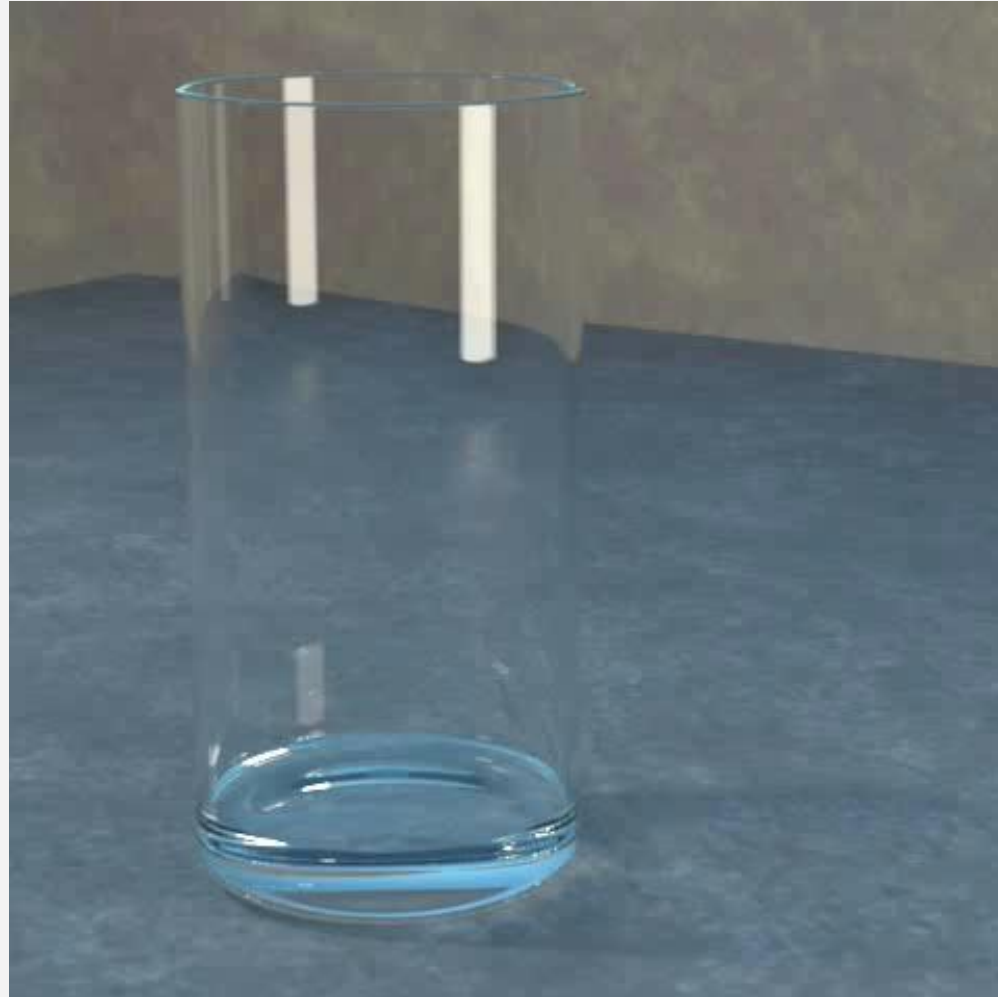
Grid-based Fluids

- Benefits
 - Fixed neighbor sets
 - Constant sampling quality
 - Accuracy
 - ...
- Challenges
 - Free surfaces
 - Complex boundaries
 - Moving boundaries
 - ...



[Lorenzo Rossini]

Grid-based Fluids



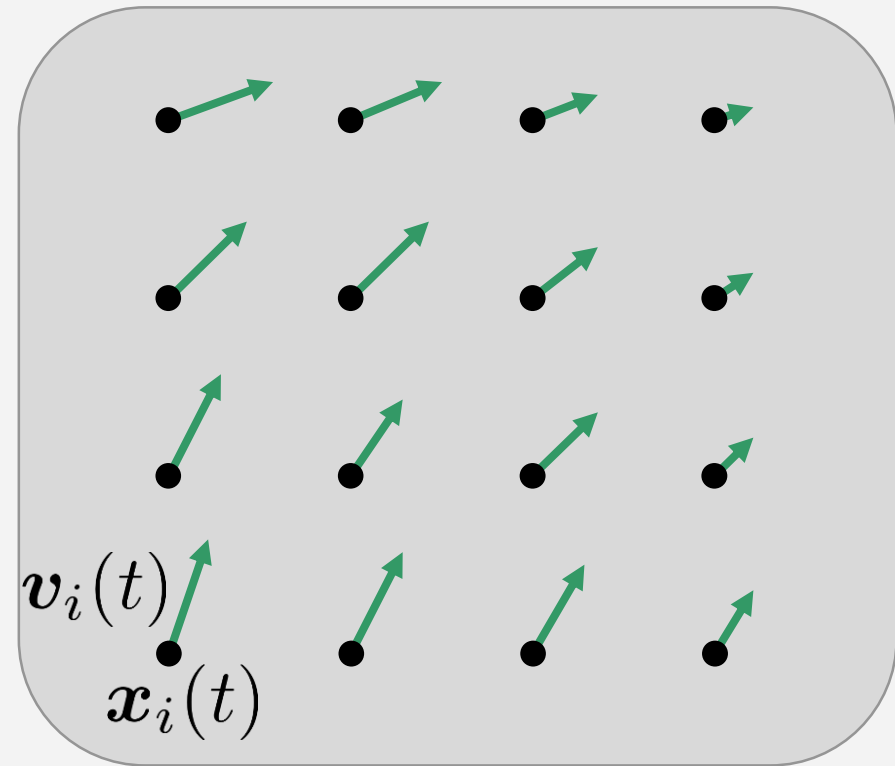
[Enright et al.,
SIGGRAPH 2002]

Outline

- Particles vs. grids
- Advection of the velocity field
- Simple grid fluid solvers
- Discussion

Fluid Solvers

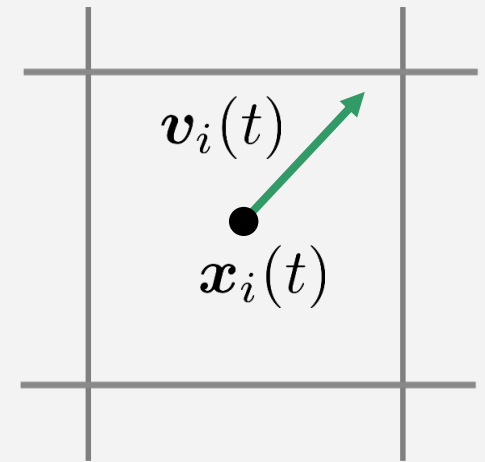
- Fluid solvers compute velocity fields that represent the fluid flow
- The velocity field is sampled at discrete time points t and discrete positions \mathbf{x}_i



Velocity field at time t

Particles vs. Grid Samples

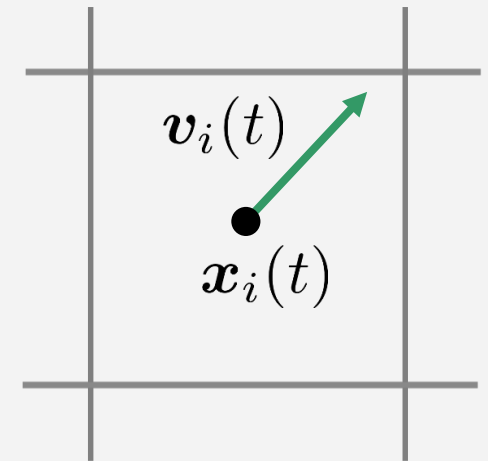
- Particles
 - Are small fractions of the fluid body
 - Represent some volume
 - Have a mass according to volume and density
 - Position moves with the flow
 - Velocity represents the velocity of the fluid parcel



$$\frac{d\mathbf{x}_i(t)}{dt} = \mathbf{v}_i(t)$$

Particles vs. Grid Samples

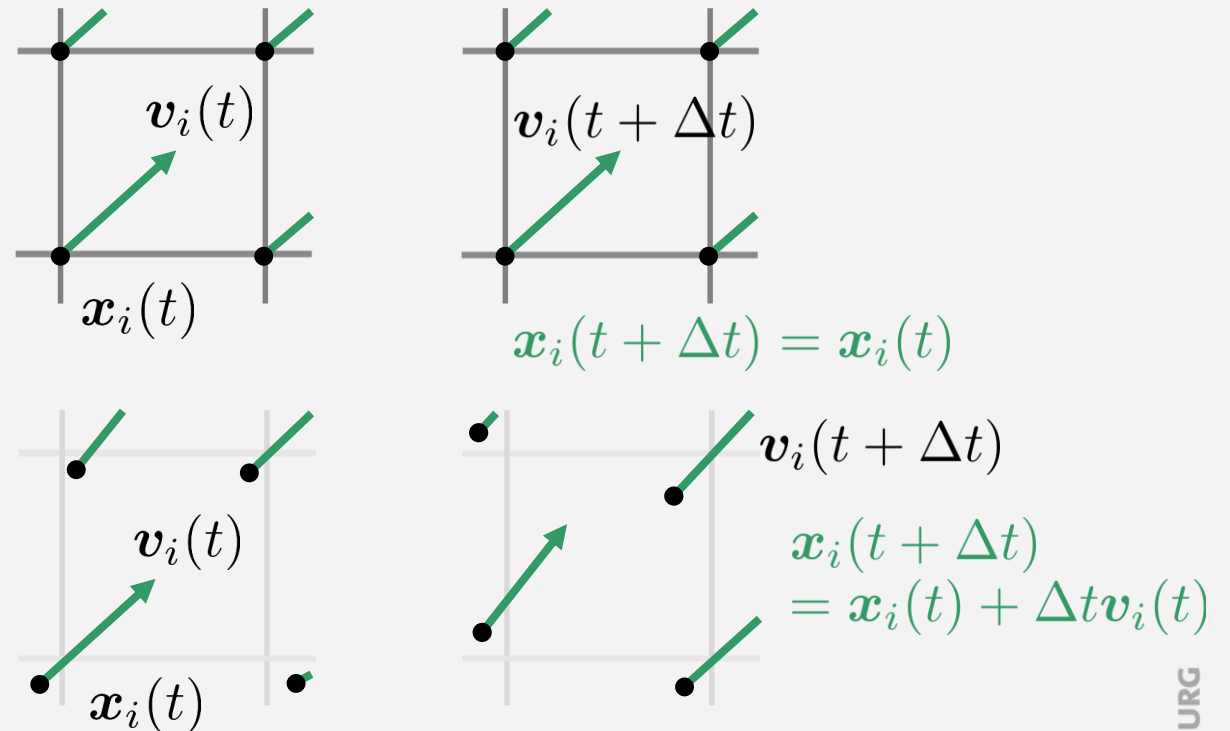
- Grid cells
 - Contain small fractions of the fluid body
 - Represent some volume
 - Contain some mass according to volume and density
 - Position is static
 - Velocity represents the flow velocity through the cell container



$$\frac{d\mathbf{x}_i(t)}{dt} = 0$$

Particles vs. Grid Samples

- Both concepts compute the **same velocity field**, but typically at different sample positions
- Grid solvers **do not move** the samples with the flow
- Particle solvers **move** the samples with the flow



Particles vs. Grid Samples

- Particles

- Velocity updates $\mathbf{v}_i(t + \Delta t) = \mathbf{v}_i(t) + \Delta t \frac{d\mathbf{v}_i(t)}{dt}$ at a particle i are computed using the Navier-Stokes equation

$$\frac{d\mathbf{v}_i(t)}{dt} = -\frac{1}{\rho_i(t)} \nabla p_i(t) + \nu \nabla^2 \mathbf{v}_i(t) + \mathbf{g} = \mathbf{a}_i(t)$$

- $\frac{d\mathbf{v}_i(t)}{dt}$ is the time rate of change of a particle, i.e. sample that is advected with the flow: $\mathbf{x}_i(t + \Delta t) = \mathbf{x}_i(t) + \Delta t \mathbf{v}_i(t)$
- Advection of the samples accounts for the advection of the flow

Particles vs. Grid Samples

- Grid samples

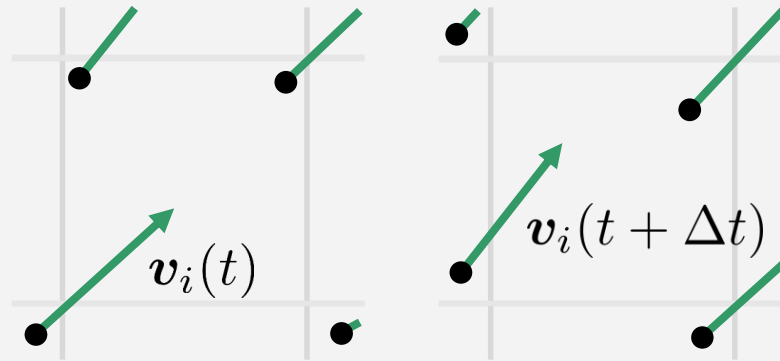
- Velocity updates $\mathbf{v}_i(t + \Delta t) = \mathbf{v}_i(t) + \Delta t \frac{\partial \mathbf{v}_i(t)}{\partial t}$ at a grid cell i are computed using the Navier-Stokes equation

$$\frac{\partial \mathbf{v}_i(t)}{\partial t} = \mathbf{a}_i(t) - (\mathbf{v}_i(t) \cdot \nabla) \mathbf{v}_i(t)$$

- $\frac{\partial \mathbf{v}_i(t)}{\partial t}$ is the time rate of change of a static sample with $\mathbf{x}_i(t + \Delta t) = \mathbf{x}_i(t)$
- $-(\mathbf{v}_i(t) \cdot \nabla) \mathbf{v}_i(t)$ accounts for the advection of the flow

Particles vs. Grid Samples

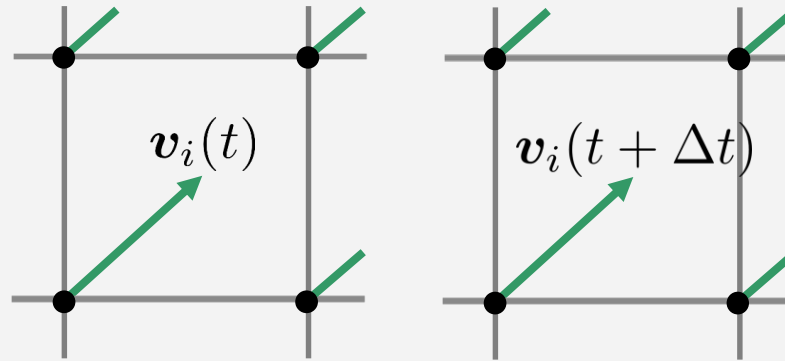
– Particles



$$\frac{d\mathbf{v}_i(t)}{dt} = \frac{\mathbf{v}_i(t+\Delta t) - \mathbf{v}_i(t)}{\Delta t}$$

$$\mathbf{x}_i(t + \Delta t) = \mathbf{x}_i(t) + \Delta t \mathbf{v}_i(t)$$

– Grid samples



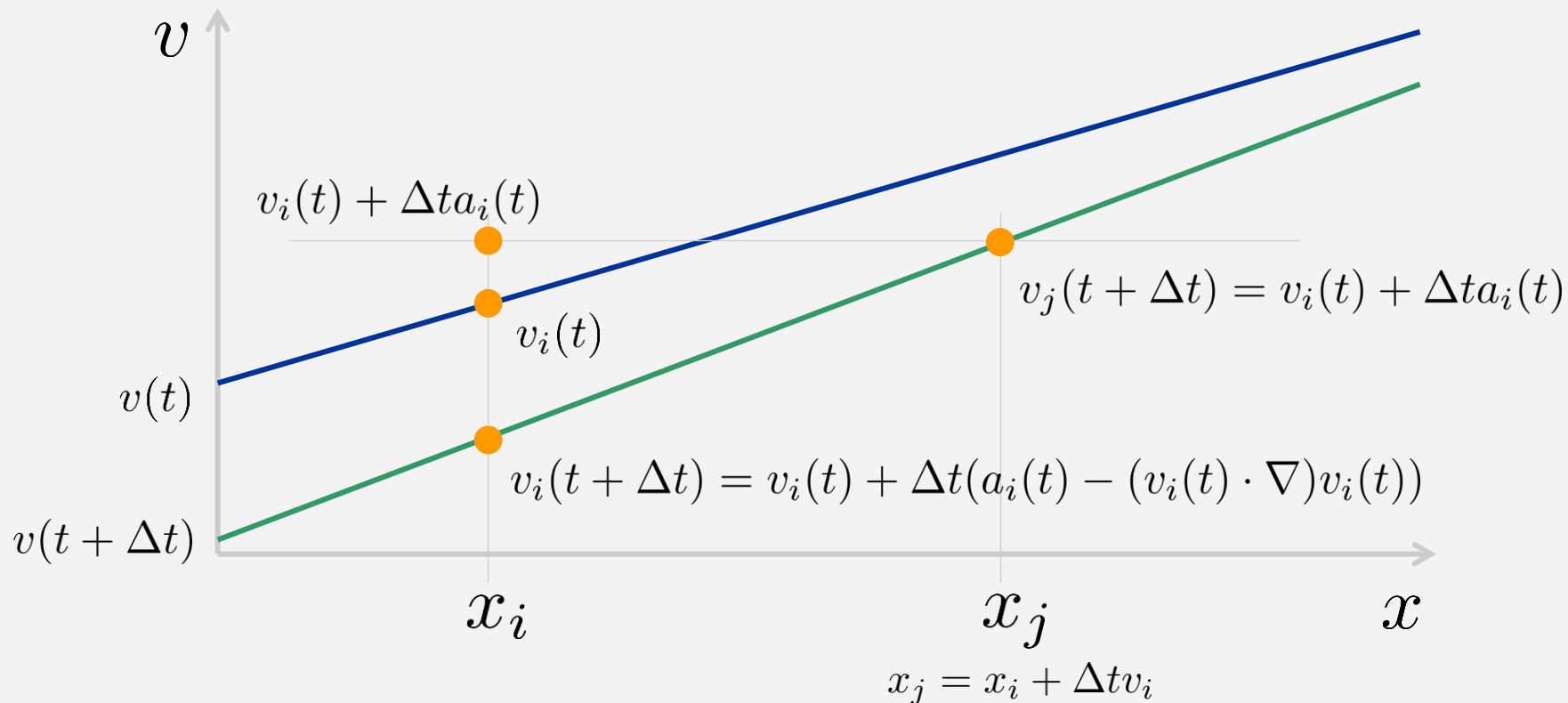
$$\frac{\partial \mathbf{v}_i(t)}{\partial t} = \frac{\mathbf{v}_i(t+\Delta t) - \mathbf{v}_i(t)}{\Delta t}$$

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

Particles vs. Grids – 1D Illustration

Particle approach $v_j(t + \Delta t) = v_i(t) + \Delta t a_i(t)$

Grid approach $v_i(t + \Delta t) = v_i(t) + \Delta t(a_i(t) - (v_i(t) \cdot \nabla)v_i(t))$



Particles vs. Grids – 1D Illustration

- Navier-Stokes

- Time rate of change of the velocity of an advected position

$$\frac{dv_i(t)}{dt} = a_i(t)$$

- Time rate of change of the velocity at a fixed position

$$\frac{\partial v_i(t)}{\partial t} = a_i(t) - (v_i(t) \cdot \nabla)v_i(t)$$

Particles vs. Grids – 1D Illustration

– Relation

- Two sample positions $x_1(t_1), x_2(t_2)$ with
 $x_2(t_2) = x_1(t_1) + \Delta t v(x_1, t_1)$

Notation

$$v(x_i, t_i) = v_i(t_i)$$

- Taylor approximation of the velocity

$$v(x_2, t_2) = v(x_1, t_1) + \frac{\partial v(x_1, t_1)}{\partial x} (x_2 - x_1) + \frac{\partial v(x_1, t_1)}{\partial t} (t_2 - t_1)$$

$$\frac{v(x_2, t_2) - v(x_1, t_1)}{\Delta t} = \frac{\partial v(x_1, t_1)}{\partial x} \frac{(x_2 - x_1)}{\Delta t} + \frac{\partial v(x_1, t_1)}{\partial t} \frac{(t_2 - t_1)}{\Delta t}$$

$$\frac{v(x_2, t_2) - v(x_1, t_1)}{\Delta t} = \frac{\partial v(x_1, t_1)}{\partial x} v(x_1, t_1) + \frac{\partial v(x_1, t_1)}{\partial t}$$

$$\frac{dv(x_1, t_1)}{dt} = \frac{\partial v(x_1, t_1)}{\partial t} + (v(x_1, t_1) \cdot \nabla) v(x_1, t_1)$$

$$\frac{dv}{dt} = \frac{\partial v}{\partial t} + (v \cdot \nabla) v$$

Material Derivative

- $\frac{D\mathbf{v}_i(t)}{Dt} = \frac{d\mathbf{v}_i(t)}{dt} = \frac{\partial\mathbf{v}_i(t)}{\partial t} + (\mathbf{v}_i(t) \cdot \nabla)\mathbf{v}_i(t)$ is the time rate of change of the velocity of a moving fluid element
- $\frac{D\mathbf{v}_i(t)}{Dt} = \frac{d\mathbf{v}_i(t)}{dt}$ if i is a **moving particle** with $\frac{d\mathbf{x}_i(t)}{dt} = \mathbf{v}_i(t)$
- $\frac{D\mathbf{v}_i(t)}{Dt} = \frac{\partial\mathbf{v}_i(t)}{\partial t} + (\mathbf{v}_i(t) \cdot \nabla)\mathbf{v}_i(t)$ if i is a **static grid cell**
- $\frac{D\mathbf{v}_i(t)}{Dt} = -\frac{1}{\rho_i(t)}\nabla p_i(t) + \nu\nabla^2\mathbf{v}_i(t) + \mathbf{g}$
 - Is a general form of the Navier-Stokes equation
 - i can be a particle or a grid cell
 - Particle techniques are referred to as **Lagrangian**
 - Grid techniques are referred to as **Eulerian**

Navier-Stokes on Grids

- $\frac{D\mathbf{v}_i(t)}{Dt} = \frac{\partial\mathbf{v}_i(t)}{\partial t} + (\mathbf{v}_i(t) \cdot \nabla)\mathbf{v}_i(t) = -\frac{1}{\rho_i(t)}\nabla p_i(t) + \nu\nabla^2\mathbf{v}_i(t) + \mathbf{g}$
- Grid approaches often work with per-volume quantities in contrast to per-mass quantities
- $\rho_i(t)\left(\frac{\partial\mathbf{v}_i(t)}{\partial t} + (\mathbf{v}_i(t) \cdot \nabla)\mathbf{v}_i(t)\right) = -\nabla p_i(t) + \mu\nabla^2\mathbf{v}_i(t) + \rho_i(t)\mathbf{g}$
- $\frac{\partial\mathbf{v}_i(t)}{\partial t} + (\mathbf{v}_i(t) \cdot \nabla)\mathbf{v}_i(t)$ is the time rate of change of the velocity of a moving fluid element
- $\frac{\partial\mathbf{v}_i(t)}{\partial t}$ is the local acceleration
- $(\mathbf{v}_i(t) \cdot \nabla)\mathbf{v}_i(t)$ is the convective acceleration

Grid-based Fluid Solvers

- Grid solvers compute $\frac{\partial \mathbf{v}_i(t)}{\partial t}$ at all grid cells
- Velocities at grid cells are updated with, e.g.,
$$\mathbf{v}_i(t+\Delta t) = \mathbf{v}_i(t) + \Delta t \frac{\partial \mathbf{v}_i(t)}{\partial t} = \mathbf{v}_i(t) + \Delta t \left(-\frac{1}{\rho_i(t)} \nabla p_i(t) + \nu \nabla^2 \mathbf{v}_i(t) + \mathbf{g} - (\mathbf{v}_i(t) \cdot \nabla) \mathbf{v}_i(t) \right)$$
- Spatial derivatives can be approximated with, e.g., finite differences in 1D $\nabla p_i(t) = \frac{p(x_i + \Delta x, t) - p(x_i - \Delta x, t)}{2\Delta x}$ with Δx being the grid cell size

Outline

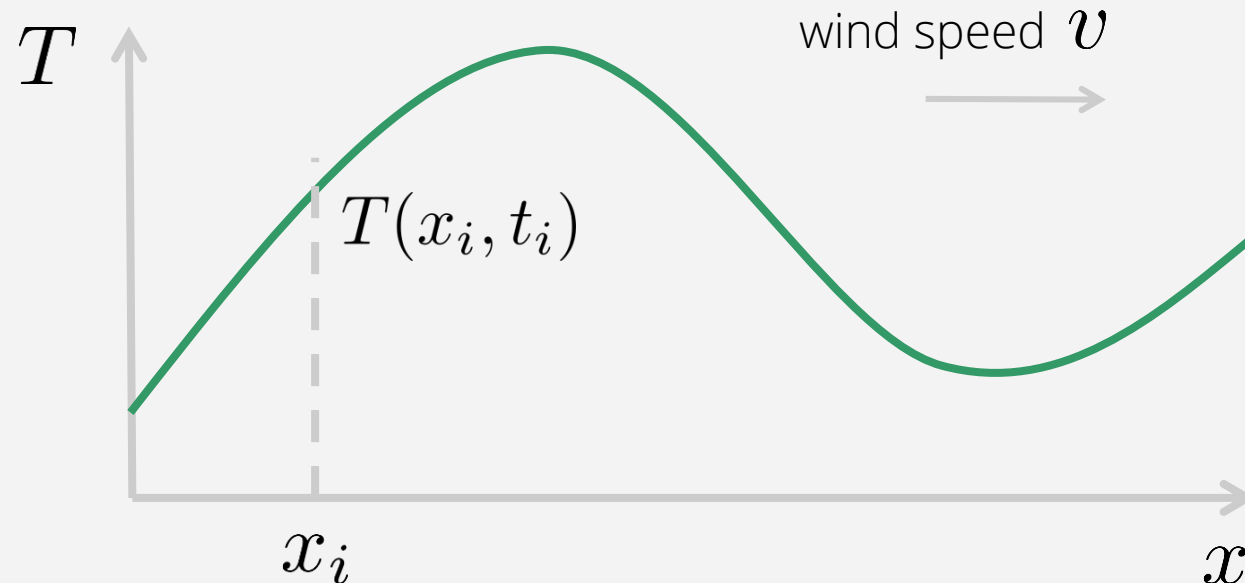
- Particles vs. grids
- Advection of the velocity field
- Simple grid fluid solvers
- Discussion

Overview

- Navier-Stokes: $\frac{\partial \mathbf{v}(\mathbf{x}_i, t)}{\partial t} = -\frac{1}{\rho(\mathbf{x}_i, t)} \nabla p(\mathbf{x}_i, t) + \nu \nabla^2 \mathbf{v}(\mathbf{x}_i, t) + \mathbf{g} - (\mathbf{v}(\mathbf{x}_i, t) \cdot \nabla) \mathbf{v}(\mathbf{x}_i, t)$
- Advection equation: $\frac{\partial \mathbf{v}(\mathbf{x}_i, t)}{\partial t} = -(\mathbf{v}(\mathbf{x}_i, t) \cdot \nabla) \mathbf{v}(\mathbf{x}_i, t)$
 - Velocity $\mathbf{v}(\mathbf{x}_i, t)$ is advected by velocity $\mathbf{v}(\mathbf{x}_i, t)$
- 1D advection equation: $\frac{\partial T(x_i, t_i)}{\partial t} = -(v \cdot \nabla) T(x_i, t_i) = -v \frac{\partial T(x_i, t_i)}{\partial x}$
 - Temperature T advected by constant velocity v
- Computation of $T(x_i, t_i + \Delta t)$ with
$$T(x_i, t_i + \Delta t) = T(x_i, t_i) + \Delta t \frac{\partial T(x_i, t_i)}{\partial t} = T(x_i, t_i) - \Delta t v \frac{\partial T(x_i, t_i)}{\partial x}$$
- Discretization of $\frac{\partial T(x_i, t_i)}{\partial x}$ with finite differences

1D Advection of a 1D Quantity

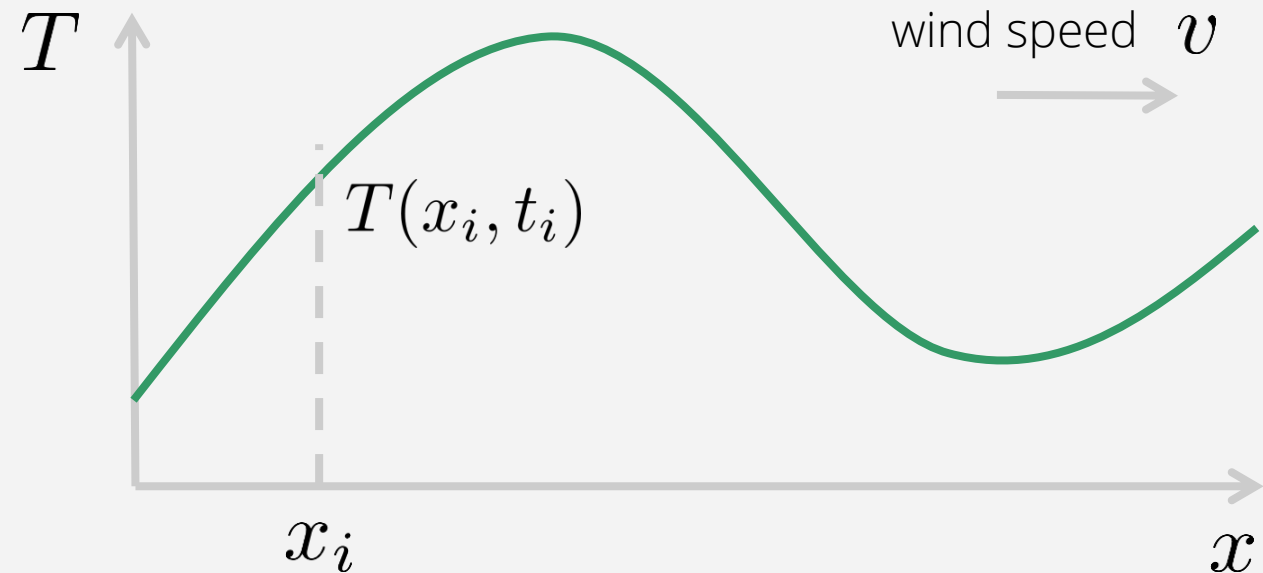
- E.g., 1D temperature field is advected by 1D velocity / wind



- $T(x_i, t_0)$ is known at all positions x_i at time t_0

Advection

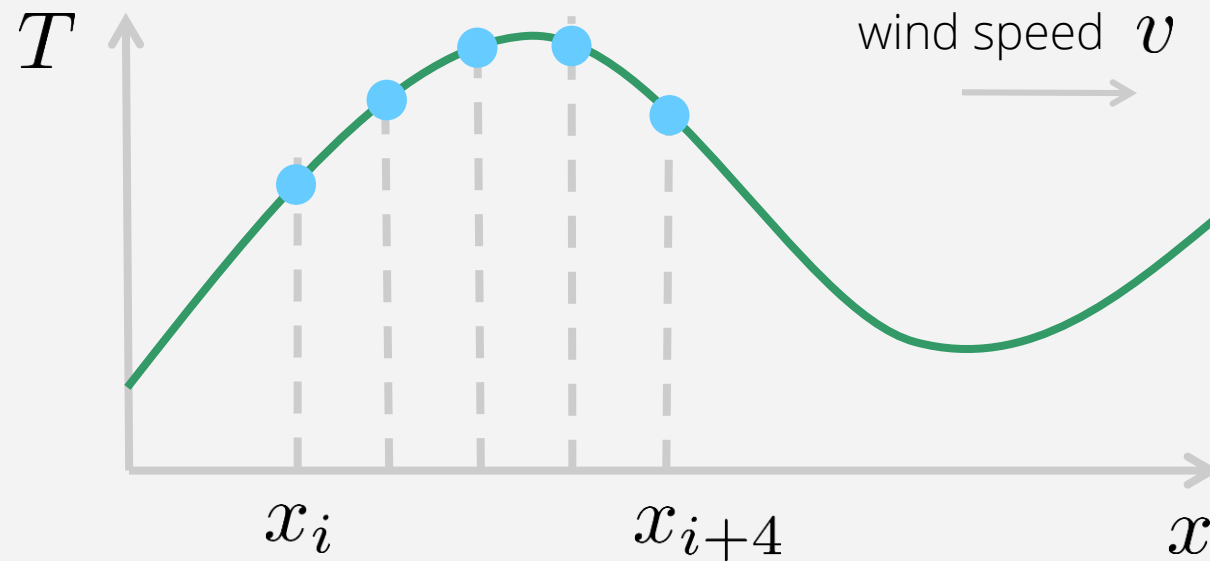
- How to compute $T(x_i, t_i)$ at arbitrary positions x_i and times t_i ?



- Analytic solution $T(x_i, t_i) = T(x_i - v \cdot (t_i - t_0), t_0)$
- $T(x_i, t_i)$ is obtained by shifting x_i through a distance $v \cdot (t_i - t_0)$ without changing the shape of T

Advection on a Grid - 1D

- Discretize time and space: $t_{i+1} - t_i = \Delta t$ $x_{i+1} - x_i = \Delta x$



- T is considered at discrete positions and time points

Advection on a Grid

– How to compute $T(x_i, t_{i+1})$ from $T(x_i, t_i)$?

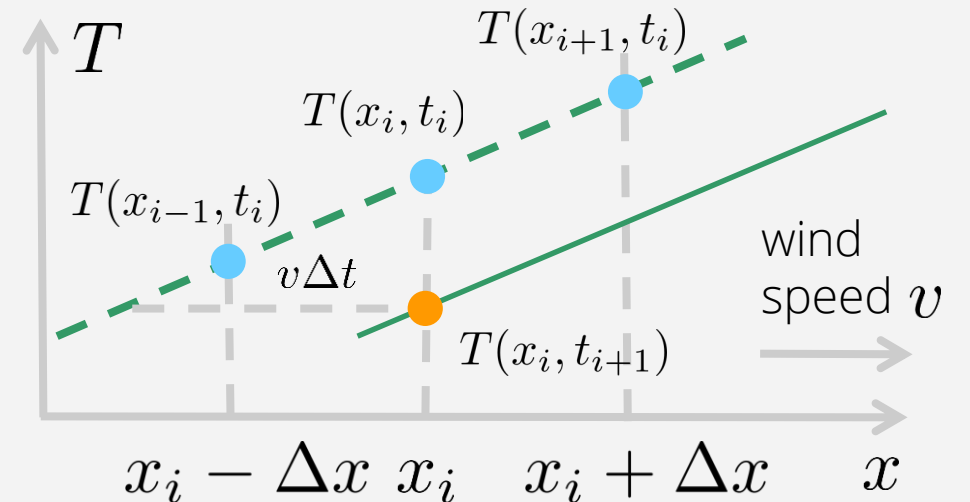
– If T is linear:

$$\frac{T(x_i, t_i) - T(x_i, t_{i+1})}{v \Delta t} = \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{2 \Delta x}$$

$$\frac{T(x_i, t_{i+1}) - T(x_i, t_i)}{\Delta t} = -v \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{2 \Delta x}$$

– 1D advection equation

$$\frac{\partial T(x_i, t_i)}{\partial t} = -v \frac{\partial T(x_i, t_i)}{\partial x}$$



1D Advection Equation on a Grid

- The continuous form $\frac{\partial T(x_i, t_i)}{\partial t} = -v \frac{\partial T(x_i, t_i)}{\partial x}$ is discretized
- E.g., $\frac{T(x_i, t_{i+1}) - T(x_i, t_i)}{\Delta t} = -v \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{2\Delta x}$
 - forward difference
 - central difference
- This equation contains only one unknown $T(x_i, t_{i+1})$
- $T(x_i, t_{i+1}) = T(x_i, t_i) - \Delta t v \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{2\Delta x}$
- $T(x_i, t_{i+1}) = T(x_i, t_i) + \Delta t \frac{\partial T(x_i, t_i)}{\partial t} = T(x_i, t_i) - \Delta t v \frac{\partial T(x_i, t_i)}{\partial x}$
- If $T(x_i, t_i)$ is known at all samples, i.e. grid cells x_i , at time t_i , $T(x_i, t_{i+1})$ at the next time t_{i+1} can be computed at all grid cells x_i

Finite Differences

- The time derivative is commonly discretized as

$$\frac{\partial T(x_i, t_i)}{\partial t} = \frac{T(x_i, t_{i+1}) - T(x_i, t_i)}{\Delta t} + O(\Delta t)$$

- The spatial derivative is discretized in various ways

$$\frac{\partial T(x_i, t_i)}{\partial x} = \frac{T(x_{i+1}, t_i) - T(x_i, t_i)}{\Delta x} + O(\Delta x) \quad \text{forward difference}$$

$$\frac{\partial T(x_i, t_i)}{\partial x} = \frac{T(x_i, t_i) - T(x_{i-1}, t_i)}{\Delta x} + O(\Delta x) \quad \text{backward difference}$$

$$\frac{\partial T(x_i, t_i)}{\partial x} = \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{2\Delta x} + O(\Delta x^2) \quad \text{central difference}$$

Solving the 1D Advection Equation

- Upwind ($v > 0$)

$$\frac{T(x_i, t_{i+1}) - T(x_i, t_i)}{\Delta t} = -v \frac{T(x_i, t_i) - T(x_{i-1}, t_i)}{\Delta x} \quad T(x_i, t_{i+1}) = T(x_i, t_i) - v \Delta t \frac{T(x_i, t_i) - T(x_{i-1}, t_i)}{\Delta x}$$

- Downwind ($v < 0$)

$$\frac{T(x_i, t_{i+1}) - T(x_i, t_i)}{\Delta t} = -v \frac{T(x_{i+1}, t_i) - T(x_i, t_i)}{\Delta x} \quad T(x_i, t_{i+1}) = T(x_i, t_i) - v \Delta t \frac{T(x_{i+1}, t_i) - T(x_i, t_i)}{\Delta x}$$

- Centered (forward time centered space FTCS)

$$\frac{T(x_i, t_{i+1}) - T(x_i, t_i)}{\Delta t} = -v \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{2\Delta x} \quad T(x_i, t_{i+1}) = T(x_i, t_i) - v \Delta t \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{2\Delta x}$$

- Leap-frog

$$\frac{T(x_i, t_{i+1}) - T(x_i, t_{i-1})}{2\Delta t} = -v \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{2\Delta x} \quad T(x_i, t_{i+1}) = T(x_i, t_{i-1}) - v \Delta t \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{\Delta x}$$

Solving the 1D Advection Equation

– Lax-Wendroff

$$T(x_i, t_{i+1}) = T(x_i, t_i) - v \Delta t \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{2\Delta x} + \frac{1}{2} v^2 \Delta t^2 \frac{T(x_{i+1}, t_i) - 2T(x_i, t_i) + T(x_{i-1}, t_i)}{\Delta x^2}$$

– Beam-Warming

$$T(x_i, t_{i+1}) = T(x_i, t_i) - v \Delta t \frac{3T(x_i, t_i) - 4T(x_{i-1}, t_i) + T(x_{i-2}, t_i)}{2\Delta x} + \frac{1}{2} v^2 \Delta t^2 \frac{T(x_i, t_i) - 2T(x_{i-1}, t_i) + T(x_{i-2}, t_i)}{\Delta x^2}$$

– Lax-Friedrichs

$$T(x_i, t_{i+1}) = \frac{1}{2}(T(x_{i-1}, t_i) + T(x_{i+1}, t_i)) - v \Delta t \frac{T(x_{i+1}, t_i) - T(x_{i-1}, t_i)}{2\Delta x}$$

Finite Differences

- Are one way to approximate spatial derivatives for grid cells
- Can be used to, e.g., compute the pressure gradient in the Navier-Stokes equation at grid cells
- Can also approximate higher-order derivatives, e.g.

$$\frac{\partial^2 T(x_i, t_i)}{\partial x^2} = \frac{T(x_{i+1}, t_i) - 2T(x_i, t_i) + T(x_{i-1}, t_i)}{\Delta x^2} + O(\Delta x^2)$$

- Can also compute more accurate approximations

$$\frac{\partial T(x_i, t_i)}{\partial x} = \frac{T(x_{i-2}, t_i) - 8T(x_{i-1}, t_i) + 8T(x_{i+1}, t_i) - T(x_{i+2}, t_i)}{\Delta x^2} + O(\Delta x^4)$$

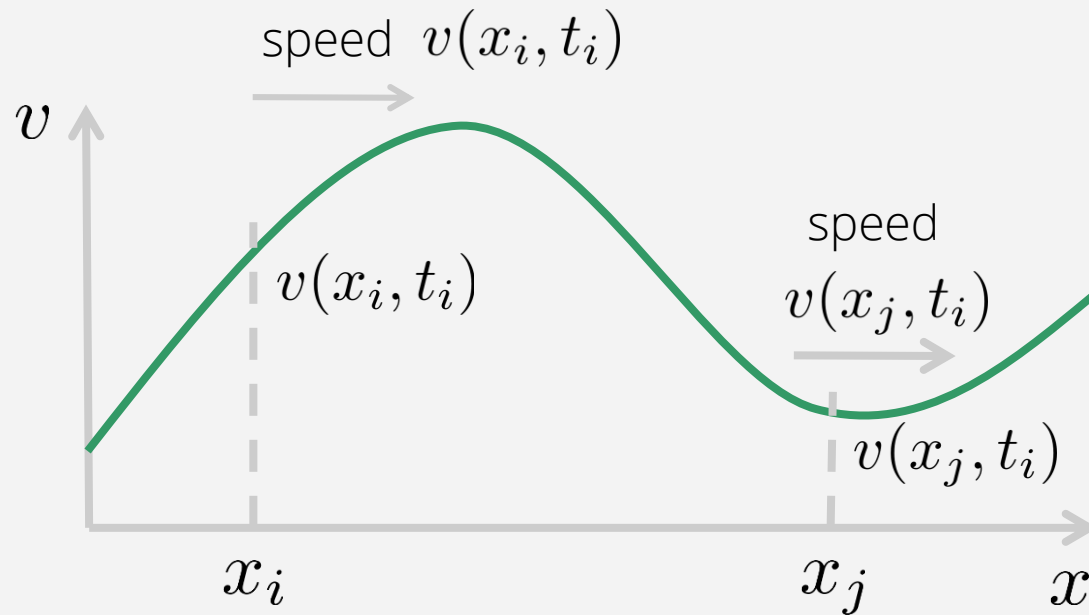
$$\frac{\partial^2 T(x_i, t_i)}{\partial x^2} = \frac{-T(x_{i-2}, t_i) + 16T(x_{i-1}, t_i) - 30T(x_i, t_i) + 16T(x_{i+1}, t_i) - T(x_{i+2}, t_i)}{\Delta x^2} + O(\Delta x^4)$$

3D Advection Equation on a Grid

- 1D form: $\frac{\partial T(\mathbf{x}_i, t_i)}{\partial t} = -v \frac{\partial T(\mathbf{x}_i, t_i)}{\partial x}$
- General form: $\frac{\partial T(\mathbf{x}_i, t_i)}{\partial t} = -\mathbf{v} \nabla T(\mathbf{x}_i, t_i)$ grid cell position and velocity are vectors
- In 3D: $\frac{\partial T(\mathbf{x}_i, t_i)}{\partial t} = -\mathbf{v} \begin{pmatrix} \frac{\partial T(\mathbf{x}_i, t_i)}{\partial x_i} \\ \frac{\partial T(\mathbf{x}_i, t_i)}{\partial y_i} \\ \frac{\partial T(\mathbf{x}_i, t_i)}{\partial z_i} \end{pmatrix} = -(\mathbf{v} \cdot \nabla) T(\mathbf{x}_i, t_i)$
- Advecting a vector quantity \mathbf{T} : $\frac{\partial \mathbf{T}(\mathbf{x}_i, t_i)}{\partial t} = -(\mathbf{v} \cdot \nabla) \mathbf{T}(\mathbf{x}_i, t_i)$
- In the Eulerian form of the Navier-Stokes equation, the velocity at a position is advected by the velocity at that position $\frac{\partial \mathbf{v}(\mathbf{x}_i, t_i)}{\partial t} = -(\mathbf{v}(\mathbf{x}_i, t_i) \cdot \nabla) \mathbf{v}(\mathbf{x}_i, t_i)$

Advecting the Velocity Field

$$- \frac{\partial \mathbf{v}(\mathbf{x}_i, t_i)}{\partial t} = -(\mathbf{v}(\mathbf{x}_i, t_i) \cdot \nabla) \mathbf{v}(\mathbf{x}_i, t_i)$$



– Application in the Navier-Stokes equation

$$\frac{\partial \mathbf{v}(\mathbf{x}_i, t_i)}{\partial t} = -\frac{1}{\rho(\mathbf{x}_i, t_i)} \nabla p(\mathbf{x}_i, t_i) + \nu \nabla^2 \mathbf{v}(\mathbf{x}_i, t_i) + \mathbf{g} - (\mathbf{v}(\mathbf{x}_i, t_i) \cdot \nabla) \mathbf{v}(\mathbf{x}_i, t_i)$$

1D/3D Velocity Advection on a Grid

– 1D: $\frac{\partial v(x_i, t_i)}{\partial t_i} = -v(x_i, t_i) \frac{\partial v(x_i, t_i)}{\partial x_i}$

– 3D: $\frac{\partial \mathbf{v}(\mathbf{x}_i, t_i)}{\partial t} = -(\mathbf{v}(\mathbf{x}_i, t_i) \cdot \nabla) \mathbf{v}(\mathbf{x}_i, t_i)$

$$= - \begin{pmatrix} v_x(\mathbf{x}_i, t_i) \frac{\partial}{\partial x_x} & v_x(\mathbf{x}_i, t_i) \frac{\partial}{\partial x_y} & v_x(\mathbf{x}_i, t_i) \frac{\partial}{\partial x_z} \\ v_y(\mathbf{x}_i, t_i) \frac{\partial}{\partial x_x} & v_y(\mathbf{x}_i, t_i) \frac{\partial}{\partial x_y} & v_y(\mathbf{x}_i, t_i) \frac{\partial}{\partial x_z} \\ v_z(\mathbf{x}_i, t_i) \frac{\partial}{\partial x_x} & v_z(\mathbf{x}_i, t_i) \frac{\partial}{\partial x_y} & v_z(\mathbf{x}_i, t_i) \frac{\partial}{\partial x_z} \end{pmatrix} \begin{pmatrix} v_x(\mathbf{x}_i, t_i) \\ v_y(\mathbf{x}_i, t_i) \\ v_z(\mathbf{x}_i, t_i) \end{pmatrix}$$

$$= - \begin{pmatrix} v_x(\mathbf{x}_i, t_i) \frac{\partial v_x}{\partial x_x}(\mathbf{x}_i, t_i) + v_y(\mathbf{x}_i, t_i) \frac{\partial v_x}{\partial x_y}(\mathbf{x}_i, t_i) + v_z(\mathbf{x}_i, t_i) \frac{\partial v_x}{\partial x_z}(\mathbf{x}_i, t_i) \\ v_x(\mathbf{x}_i, t_i) \frac{\partial v_y}{\partial x_x}(\mathbf{x}_i, t_i) + v_y(\mathbf{x}_i, t_i) \frac{\partial v_y}{\partial x_y}(\mathbf{x}_i, t_i) + v_z(\mathbf{x}_i, t_i) \frac{\partial v_y}{\partial x_z}(\mathbf{x}_i, t_i) \\ v_x(\mathbf{x}_i, t_i) \frac{\partial v_z}{\partial x_x}(\mathbf{x}_i, t_i) + v_y(\mathbf{x}_i, t_i) \frac{\partial v_z}{\partial x_y}(\mathbf{x}_i, t_i) + v_z(\mathbf{x}_i, t_i) \frac{\partial v_z}{\partial x_z}(\mathbf{x}_i, t_i) \end{pmatrix}$$

Outline

- Particles vs. grids
- Advection of the velocity field
- Simple grid fluid solvers
- Discussion

Governing Equations in 2D

- Momentum equation at position (x_i, y_j) at time t

- $\left(\frac{\partial \mathbf{v}}{\partial t}\right)_{i,j}^t = -\frac{1}{\rho_{i,j}^t} \nabla p_{i,j}^t - (\mathbf{v}_{i,j}^t \cdot \nabla) \mathbf{v}_{i,j}^t$

Notation

$$\mathbf{v}_{i,j}^t = \mathbf{v}(x_i, y_j, t)$$

- Inviscid flow (artificial viscosity)
 - No body force, non-conservation form
 - State equation $p_{i,j}^t = k\left(\frac{\rho_{i,j}^t}{\rho_0} - 1\right)$
- Continuity equation at position (x_i, y_j) at time t

- $\left(\frac{\partial \rho}{\partial t}\right)_{i,j}^t = -\rho_{i,j}^t \nabla \cdot \mathbf{v}_{i,j}^t - (\mathbf{v}_{i,j}^t \cdot \nabla) \rho_{i,j}^t$

- Follows from $\frac{D\rho}{Dt} = \frac{\partial \rho}{\partial t} + (\mathbf{v} \cdot \nabla) \rho$

- Used for differential density update

Governing Equations in 2D

$$\left(\frac{\partial \mathbf{v}}{\partial t}\right)_{i,j}^t = -\frac{1}{\rho_{i,j}^t} \nabla p_{i,j}^t - (\mathbf{v}_{i,j}^t \cdot \nabla) \mathbf{v}_{i,j}^t$$

$$\left(\frac{\partial \rho}{\partial t}\right)_{i,j}^t = -\rho_{i,j}^t \nabla \cdot \mathbf{v}_{i,j}^t - (\mathbf{v}_{i,j}^t \cdot \nabla) \rho_{i,j}^t$$

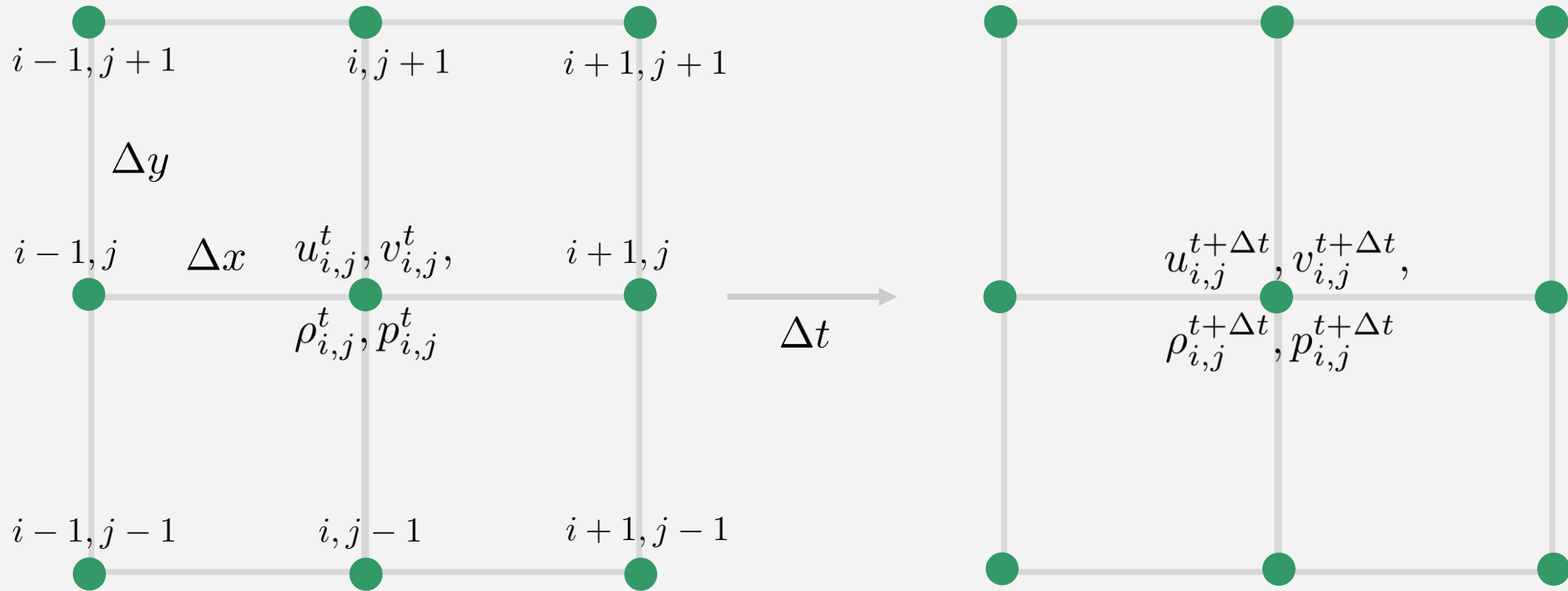
$$\mathbf{v}_{i,j}^t = (u_{i,j}^t, v_{i,j}^t)^\top$$

$$\left(\frac{\partial u}{\partial t}\right)_{i,j}^t = -\left(\frac{1}{\rho_{i,j}^t} \left(\frac{\partial p}{\partial x}\right)_{i,j}^t + u_{i,j}^t \left(\frac{\partial u}{\partial x}\right)_{i,j}^t + v_{i,j}^t \left(\frac{\partial u}{\partial y}\right)_{i,j}^t\right)$$

$$\left(\frac{\partial v}{\partial t}\right)_{i,j}^t = -\left(\frac{1}{\rho_{i,j}^t} \left(\frac{\partial p}{\partial y}\right)_{i,j}^t + u_{i,j}^t \left(\frac{\partial v}{\partial x}\right)_{i,j}^t + v_{i,j}^t \left(\frac{\partial v}{\partial y}\right)_{i,j}^t\right)$$

$$\left(\frac{\partial \rho}{\partial t}\right)_{i,j}^t = -\left(\rho_{i,j}^t \left(\frac{\partial u}{\partial x}\right)_{i,j}^t + \rho_{i,j}^t \left(\frac{\partial v}{\partial y}\right)_{i,j}^t + u_{i,j}^t \left(\frac{\partial \rho}{\partial x}\right)_{i,j}^t + v_{i,j}^t \left(\frac{\partial \rho}{\partial y}\right)_{i,j}^t\right)$$

Solver Illustration



$$\begin{aligned}
 u_{i,j}^{t+\Delta t} &= u_{i,j}^t + \Delta t \left(\frac{\partial u}{\partial t} \right)_{i,j}^t = u_{i,j}^t - \Delta t \left(\frac{1}{\rho_{i,j}^t} \left(\frac{\partial p}{\partial x} \right)_{i,j}^t + u_{i,j}^t \left(\frac{\partial u}{\partial x} \right)_{i,j}^t + v_{i,j}^t \left(\frac{\partial u}{\partial y} \right)_{i,j}^t \right) \\
 &= u_{i,j}^t - \Delta t \left(\frac{1}{\rho_{i,j}^t} \frac{p_{i+1,j}^t - p_{i-1,j}^t}{2\Delta x} + u_{i,j}^t \frac{u_{i+1,j}^t - u_{i-1,j}^t}{2\Delta x} + v_{i,j}^t \frac{u_{i,j+1}^t - u_{i,j-1}^t}{2\Delta y} \right)
 \end{aligned}$$

Simple 2D Grid Fluid Solver

for all cell (i, j) do

$$p_{i,j}^t = k \left(\frac{\rho_{i,j}^t}{\rho_0} - 1 \right)$$

Pressure from density

for all cell (i, j) do

$$\left(\frac{\partial u}{\partial t} \right)_{i,j}^t = - \left(\frac{1}{\rho_{i,j}^t} \left(\frac{\partial p}{\partial x} \right)_{i,j}^t + u_{i,j}^t \left(\frac{\partial u}{\partial x} \right)_{i,j}^t + v_{i,j}^t \left(\frac{\partial u}{\partial y} \right)_{i,j}^t \right)$$

Velocity change per time

$$\left(\frac{\partial v}{\partial t} \right)_{i,j}^t = - \left(\frac{1}{\rho_{i,j}^t} \left(\frac{\partial p}{\partial y} \right)_{i,j}^t + u_{i,j}^t \left(\frac{\partial v}{\partial x} \right)_{i,j}^t + v_{i,j}^t \left(\frac{\partial v}{\partial y} \right)_{i,j}^t \right)$$

Velocity change per time

$$\left(\frac{\partial \rho}{\partial t} \right)_{i,j}^t = - \left(\rho_{i,j}^t \left(\frac{\partial u}{\partial x} \right)_{i,j}^t + \rho_{i,j}^t \left(\frac{\partial v}{\partial y} \right)_{i,j}^t + u_{i,j}^t \left(\frac{\partial \rho}{\partial x} \right)_{i,j}^t + v_{i,j}^t \left(\frac{\partial \rho}{\partial y} \right)_{i,j}^t \right)$$

Density change per time

for all cell i, j do

$$u_{i,j}^{t+\Delta t} = u_{i,j}^t + \Delta t \left(\frac{\partial u}{\partial t} \right)_{i,j}^t$$

Velocity update for a cell

$$v_{i,j}^{t+\Delta t} = v_{i,j}^t + \Delta t \left(\frac{\partial v}{\partial t} \right)_{i,j}^t$$

Velocity update for a cell

$$\rho_{i,j}^{t+\Delta t} = \rho_{i,j}^t + \Delta t \left(\frac{\partial \rho}{\partial t} \right)_{i,j}^t$$

Density update for a cell

Simple 2D Grid Fluid Solver

- No neighbor search / fixed neighbor sets
- Pressure computation, e.g. state equation or PPE
- Spatial derivatives computed, e.g., with finite differences
 - Interestingly, SPH would also be an option
 - Pressure gradient and velocity divergence are also used in particle solvers
 - Advection terms only occur in grid solvers
- Velocity and density update per static cell
- No sample advection

Discretization with Finite Differences

– The **time** derivatives

$$\left(\frac{\partial u}{\partial t}\right)_{i,j}^t = - \left(\frac{1}{\rho_{i,j}^t} \left(\frac{\partial p}{\partial x}\right)_{i,j}^t + u_{i,j}^t \left(\frac{\partial u}{\partial x}\right)_{i,j}^t + v_{i,j}^t \left(\frac{\partial u}{\partial y}\right)_{i,j}^t \right)$$

$$\left(\frac{\partial v}{\partial t}\right)_{i,j}^t = - \left(\frac{1}{\rho_{i,j}^t} \left(\frac{\partial p}{\partial y}\right)_{i,j}^t + u_{i,j}^t \left(\frac{\partial v}{\partial x}\right)_{i,j}^t + v_{i,j}^t \left(\frac{\partial v}{\partial y}\right)_{i,j}^t \right)$$

$$\left(\frac{\partial \rho}{\partial t}\right)_{i,j}^t = - \left(\rho_{i,j}^t \left(\frac{\partial u}{\partial x}\right)_{i,j}^t + \rho_{i,j}^t \left(\frac{\partial v}{\partial y}\right)_{i,j}^t + u_{i,j}^t \left(\frac{\partial \rho}{\partial x}\right)_{i,j}^t + v_{i,j}^t \left(\frac{\partial \rho}{\partial y}\right)_{i,j}^t \right)$$

are expressed with **spatial** derivatives

$$\left(\frac{\partial p}{\partial x}\right)_{i,j}^t, \left(\frac{\partial p}{\partial y}\right)_{i,j}^t, \left(\frac{\partial \rho}{\partial x}\right)_{i,j}^t, \left(\frac{\partial \rho}{\partial y}\right)_{i,j}^t, \left(\frac{\partial u}{\partial x}\right)_{i,j}^t, \left(\frac{\partial u}{\partial y}\right)_{i,j}^t, \left(\frac{\partial v}{\partial x}\right)_{i,j}^t, \left(\frac{\partial v}{\partial y}\right)_{i,j}^t$$

Discretization with Finite Differences

– E.g., using second-order central differences

$$\left(\frac{\partial u}{\partial t}\right)_{i,j}^t = - \left(\frac{1}{\rho_{i,j}^t} \frac{p_{i+1,j}^t - p_{i-1,j}^t}{2\Delta x} + u_{i,j}^t \frac{u_{i+1,j}^t - u_{i-1,j}^t}{2\Delta x} + v_{i,j}^t \frac{u_{i,j+1}^t - u_{i,j-1}^t}{2\Delta y} \right)$$

$$\left(\frac{\partial v}{\partial t}\right)_{i,j}^t = - \left(\frac{1}{\rho_{i,j}^t} \frac{p_{i,j+1}^t - p_{i,j-1}^t}{2\Delta y} + u_{i,j}^t \frac{v_{i+1,j}^t - v_{i-1,j}^t}{2\Delta x} + v_{i,j}^t \frac{v_{i,j+1}^t - v_{i,j-1}^t}{2\Delta y} \right)$$

$$\begin{aligned} \left(\frac{\partial \rho}{\partial t}\right)_{i,j}^t = & - \left(\rho_{i,j}^t \frac{u_{i+1,j}^t - u_{i-1,j}^t}{2\Delta x} + \rho_{i,j}^t \frac{v_{i,j+1}^t - v_{i,j-1}^t}{2\Delta y} \right. \\ & \left. + u_{i,j}^t \frac{\rho_{i+1,j}^t - \rho_{i-1,j}^t}{2\Delta x} + v_{i,j}^t \frac{\rho_{i,j+1}^t - \rho_{i,j-1}^t}{2\Delta y} \right) \end{aligned}$$

Lax-Wendroff Technique

- Velocity and density update with

$$u_{i,j}^{t+\Delta t} = u_{i,j}^t + \Delta t \left(\frac{\partial u}{\partial t} \right)_{i,j}^t + \frac{\Delta t^2}{2} \left(\frac{\partial^2 u}{\partial t^2} \right)_{i,j}^t$$

$$v_{i,j}^{t+\Delta t} = v_{i,j}^t + \Delta t \left(\frac{\partial v}{\partial t} \right)_{i,j}^t + \frac{\Delta t^2}{2} \left(\frac{\partial^2 v}{\partial t^2} \right)_{i,j}^t$$

$$\rho_{i,j}^{t+\Delta t} = \rho_{i,j}^t + \Delta t \left(\frac{\partial \rho}{\partial t} \right)_{i,j}^t + \frac{\Delta t^2}{2} \left(\frac{\partial^2 \rho}{\partial t^2} \right)_{i,j}^t$$

Lax-Wendroff Technique - Density

- Second time derivative $\frac{\partial^2 \rho}{\partial t^2}$ can be obtained by differentiating $\frac{\partial \rho}{\partial t} = - \left(\rho \frac{\partial u}{\partial x} + \rho \frac{\partial v}{\partial y} + u \frac{\partial \rho}{\partial x} + v \frac{\partial \rho}{\partial y} \right)$ with respect to time

$$\frac{\partial^2 \rho}{\partial t^2} = - \left(\frac{\partial \rho}{\partial t} \frac{\partial u}{\partial x} + \rho \frac{\partial^2 u}{\partial x \partial t} + \frac{\partial \rho}{\partial t} \frac{\partial v}{\partial y} + \rho \frac{\partial^2 v}{\partial y \partial t} + \frac{\partial u}{\partial t} \frac{\partial \rho}{\partial x} + u \frac{\partial^2 \rho}{\partial x \partial t} + \frac{\partial v}{\partial t} \frac{\partial \rho}{\partial y} + v \frac{\partial^2 \rho}{\partial y \partial t} \right)$$

- First time derivatives are computed with spatial derivatives from the governing equations

Lax-Wendroff Technique - Density

- Mixed time / spatial derivatives, e.g. $\frac{\partial^2 u}{\partial x \partial t}$, can be obtained by differentiating, e.g. $\frac{\partial u}{\partial t} = - \left(\frac{1}{\rho} \frac{\partial p}{\partial x} + u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} \right)$ with respect to x

$$\frac{\partial^2 u}{\partial x \partial t} = - \left(-\frac{1}{\rho^2} \frac{\partial \rho}{\partial x} \frac{\partial p}{\partial x} + \frac{1}{\rho} \frac{\partial^2 p}{\partial x^2} + \frac{\partial u}{\partial x} \frac{\partial u}{\partial x} + u \frac{\partial^2 u}{\partial x^2} + \frac{\partial v}{\partial x} \frac{\partial u}{\partial y} + v \frac{\partial^2 u}{\partial x \partial y} \right)$$

- Discretizations of higher-order derivatives, e.g.

$$\left(\frac{\partial^2 u}{\partial x^2} \right)_{i,j}^t = \frac{\frac{u_{i+1,j}^t - u_{i,j}^t}{\Delta x} - \frac{u_{i,j}^t - u_{i-1,j}^t}{\Delta x}}{\Delta x} = \frac{u_{i+1,j}^t - 2u_{i,j}^t + u_{i-1,j}^t}{\Delta x^2}$$

$$\begin{aligned} \left(\frac{\partial^2 u}{\partial x \partial y} \right)_{i,j}^t &= \frac{\frac{u_{i+1,j+1}^t - u_{i-1,j+1}^t}{2\Delta x} - \frac{u_{i+1,j-1}^t - u_{i-1,j-1}^t}{2\Delta x}}{2\Delta y} \\ &= \frac{u_{i+1,j+1}^t - u_{i-1,j+1}^t - u_{i+1,j-1}^t + u_{i-1,j-1}^t}{4\Delta x \Delta y} \end{aligned}$$

MacCormack Technique - Update

- Velocity and density update with

$$u_{i,j}^{t+\Delta t} = u_{i,j}^t + \frac{\Delta t}{2} \left[\left(\frac{\partial u}{\partial t} \right)_{i,j}^t + \left(\overline{\frac{\partial u}{\partial t}} \right)_{i,j}^{t+\Delta t} \right]$$

$$v_{i,j}^{t+\Delta t} = v_{i,j}^t + \frac{\Delta t}{2} \left[\left(\frac{\partial v}{\partial t} \right)_{i,j}^t + \left(\overline{\frac{\partial v}{\partial t}} \right)_{i,j}^{t+\Delta t} \right]$$

$$\rho_{i,j}^{t+\Delta t} = \rho_{i,j}^t + \frac{\Delta t}{2} \left[\left(\frac{\partial \rho}{\partial t} \right)_{i,j}^t + \left(\overline{\frac{\partial \rho}{\partial t}} \right)_{i,j}^{t+\Delta t} \right]$$

- $\left(\overline{\frac{\partial}{\partial t}} \right)_{i,j}^{t+\Delta t}$ are predicted derivatives at $t + \Delta t$ using predicted values $\bar{\rho}_{i,j}^{t+\Delta t}, \bar{p}_{i,j}^{t+\Delta t}, \bar{u}_{i,j}^{t+\Delta t}, \bar{v}_{i,j}^{t+\Delta t}$ at $t + \Delta t$

MacCormack Technique - Prediction

– Prediction

$$\begin{aligned}\bar{u}_{i,j}^{t+\Delta t} &= u_{i,j}^t + \Delta t \left(\frac{\partial u}{\partial t} \right)_{i,j}^t \\ &= u_{i,j}^t - \Delta t \left(\frac{1}{\rho_{i,j}^t} \frac{p_{i+1,j}^t - p_{i-1,j}^t}{2\Delta x} + u_{i,j}^t \frac{u_{i+1,j}^t - u_{i-1,j}^t}{2\Delta x} + v_{i,j}^t \frac{u_{i,j+1}^t - u_{i,j-1}^t}{2\Delta y} \right)\end{aligned}$$

$$\begin{aligned}\bar{v}_{i,j}^{t+\Delta t} &= v_{i,j}^t + \Delta t \left(\frac{\partial v}{\partial t} \right)_{i,j}^t \\ &= v_{i,j}^t - \Delta t \left(\frac{1}{\rho_{i,j}^t} \frac{p_{i,j+1}^t - p_{i,j-1}^t}{2\Delta y} + u_{i,j}^t \frac{v_{i+1,j}^t - v_{i-1,j}^t}{2\Delta x} + v_{i,j}^t \frac{v_{i,j+1}^t - v_{i,j-1}^t}{2\Delta y} \right)\end{aligned}$$

$$\begin{aligned}\bar{\rho}_{i,j}^{t+\Delta t} &= \rho_{i,j}^t + \Delta t \left(\frac{\partial \rho}{\partial t} \right)_{i,j}^t \\ &= \rho_{i,j}^t - \Delta t \left(\rho_{i,j}^t \frac{u_{i+1,j}^t - u_{i-1,j}^t}{2\Delta x} + \rho_{i,j}^t \frac{v_{i,j+1}^t - v_{i,j-1}^t}{2\Delta y} + u_{i,j}^t \frac{\rho_{i+1,j}^t - \rho_{i-1,j}^t}{2\Delta x} + v_{i,j}^t \frac{\rho_{i,j+1}^t - \rho_{i,j-1}^t}{2\Delta y} \right)\end{aligned}$$

$$\bar{p}_{i,j}^{t+\Delta t} = k \left(\frac{\bar{\rho}_{i,j}^{t+\Delta t}}{\rho_0} - 1 \right)$$

MacCormack Technique – Prediction

– Prediction of derivatives

$$\left(\overline{\frac{\partial u}{\partial t}}\right)_{i,j}^{t+\Delta t} = - \left(\frac{1}{\overline{\rho}_{i,j}^{t+\Delta t}} \frac{\overline{p}_{i+1,j}^{t+\Delta t} - \overline{p}_{i-1,j}^{t+\Delta t}}{2\Delta x} + \overline{u}_{i,j}^{t+\Delta t} \frac{\overline{u}_{i+1,j}^{t+\Delta t} - \overline{u}_{i-1,j}^{t+\Delta t}}{2\Delta x} + \overline{v}_{i,j}^{t+\Delta t} \frac{\overline{u}_{i,j+1}^{t+\Delta t} - \overline{u}_{i,j-1}^{t+\Delta t}}{2\Delta y} \right)$$

$$\left(\overline{\frac{\partial v}{\partial t}}\right)_{i,j}^{t+\Delta t} = - \left(\frac{1}{\overline{\rho}_{i,j}^{t+\Delta t}} \frac{\overline{p}_{i,j+1}^{t+\Delta t} - \overline{p}_{i,j-1}^{t+\Delta t}}{2\Delta y} + \overline{u}_{i,j}^{t+\Delta t} \frac{\overline{v}_{i+1,j}^{t+\Delta t} - \overline{v}_{i-1,j}^{t+\Delta t}}{2\Delta x} + \overline{v}_{i,j}^{t+\Delta t} \frac{\overline{v}_{i,j+1}^{t+\Delta t} - \overline{v}_{i,j-1}^{t+\Delta t}}{2\Delta y} \right)$$

$$\left(\overline{\frac{\partial \rho}{\partial t}}\right)_{i,j}^{t+\Delta t} = - \left(\overline{\rho}_{i,j}^{t+\Delta t} \frac{\overline{u}_{i+1,j}^{t+\Delta t} - \overline{u}_{i-1,j}^{t+\Delta t}}{2\Delta x} + \overline{\rho}_{i,j}^{t+\Delta t} \frac{\overline{v}_{i,j+1}^{t+\Delta t} - \overline{v}_{i,j-1}^{t+\Delta t}}{2\Delta y} \right. \\ \left. + \overline{u}_{i,j}^{t+\Delta t} \frac{\overline{\rho}_{i+1,j}^{t+\Delta t} - \overline{\rho}_{i-1,j}^{t+\Delta t}}{2\Delta x} + \overline{v}_{i,j}^{t+\Delta t} \frac{\overline{\rho}_{i,j+1}^{t+\Delta t} - \overline{\rho}_{i,j-1}^{t+\Delta t}}{2\Delta y} \right)$$

Outline

- Particles vs. grids
- Advection of the velocity field
- Simple grid fluid solvers
- Discussion

Discussion

- Boundary handling
 - Same concepts as for particle fluids
 - Boundary samples with predefined values, e.g. mirrored or extrapolated pressure
- Time step
 - Same rules as for particle fluids (CFL number)
 - Velocity times time step should be smaller than cell size
- Viscosity
 - Grid solvers typically suffer from significant artificial viscosity

Discussion

- Staggered grid
 - Velocity and pressure considered at shifted positions
 - Requires interpolations
- Free surface
 - Level sets (initial interface is advected with the flow)
 - Tracer particles (semi-Lagrangian)
- Simulation step
 - Typically subdivided into advection $\mathbf{v}_{i,j}^* = \mathbf{v}_{i,j}^t - \Delta t (\mathbf{v}_{i,j}^t \cdot \nabla) \mathbf{v}_{i,j}^t$
followed by projection $\mathbf{v}_{i,j}^{t+\Delta t} = \mathbf{v}_{i,j}^* - \Delta t \frac{1}{\rho_{i,j}^t} \nabla p_{i,j}^t$

Discussion – Grid Solvers in Graphics

- Advection

- $\mathbf{v}_{i,j}^* = \mathbf{v}_{i,j}^t - \Delta t(\mathbf{v}_{i,j}^t \cdot \nabla)\mathbf{v}_{i,j}^t$

- Typically realized with tracer particles

- Independent particles are advected with the flow

- Interpolation of particle velocities from / to cell velocities

- PIC, FLIP, Stam's stable fluid

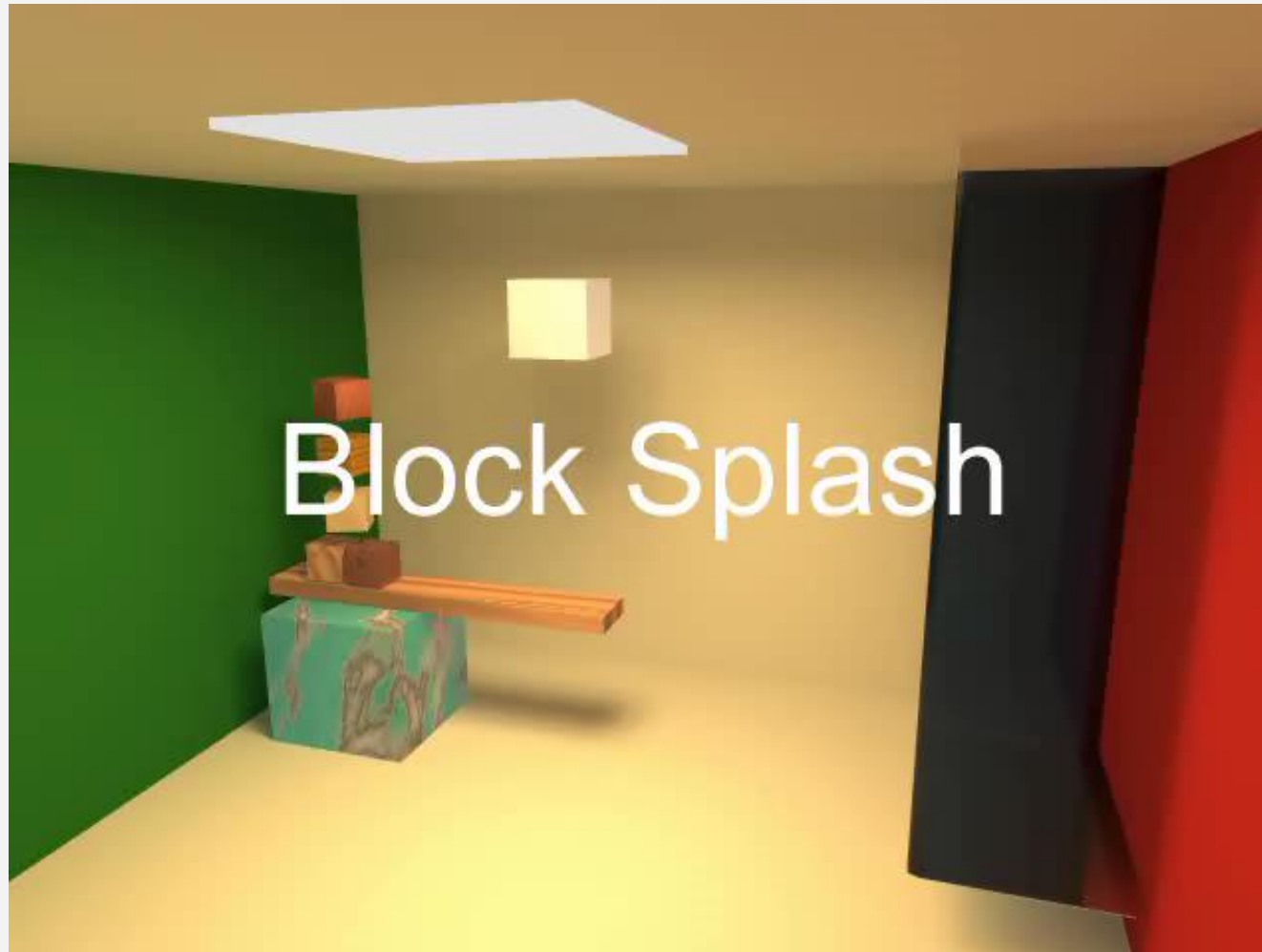
Discussion – Grid Solvers in Graphics

- Projection

- $\mathbf{v}_{i,j}^{t+\Delta t} = \mathbf{v}_{i,j}^* - \Delta t \frac{1}{\rho_{i,j}^t} \nabla p_{i,j}^t$

- Pressure is typically computed with a PPE
 - Divergence of predicted velocity as source term
 - No explicit notion of density deviation

Grid-based Fluids



[Carlson et al.,
SIGGRAPH 2004]