LBL-36207
UC-405
Preprint

Lawrence Berkeley Laboratory

UNIVERSITY OF CALIFORNIA

Physics Division

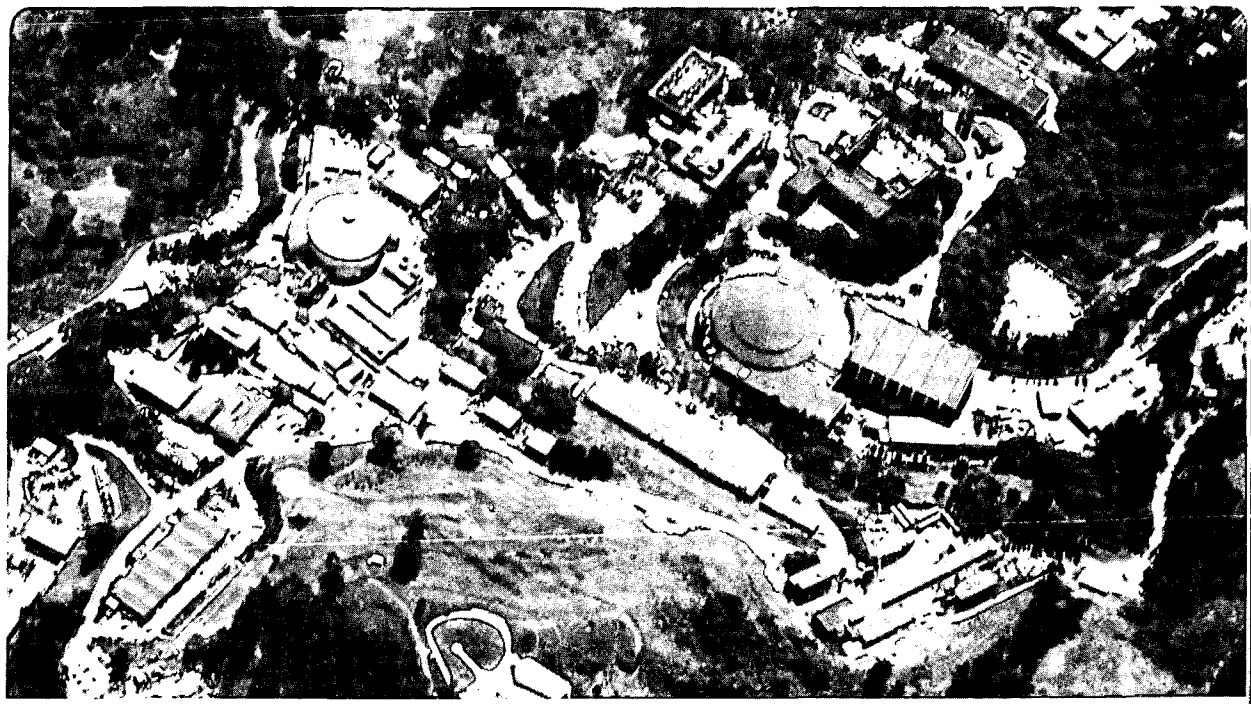
Mathematics Department

To be submitted for publication

An Approximation of Fluid Motion Due to Boundary Forces Using Impulse Variables

R. Cortez

September 1994



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LBL-36207

AN APPROXIMATION OF FLUID MOTION DUE TO BOUNDARY FORCES USING IMPULSE VARIABLES[1]

Ricardo Cortez
Department of Mathematics and Lawrence Berkeley Laboratory
University of California
Berkeley, CA 94720, USA

September 1994

[1] This work was supported in part by the Applied Mathematical Sciences Subprogram of the Office of Energy Research, U.S. Department of Energy under Contract DE-AC03-76SF00098 and by the University of California Affirmative Action Dissertation-year Fellowship.

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Abstract

The motion of an incompressible, inviscid fluid in a region surrounded by a massless, elastic membrane can be approximated by transmitting the effect of the boundary forces to the fluid through vortex dipoles. We present a Lagrangian numerical method for approximating this motion based on the impulse (a.k.a. magnetization) variables introduced by Buttke (see [4]). In particular, we explain the correspondence between impulse variables and vortex dipoles with a prescribed dipole moment. Numerical examples that illustrate the application of impulse variables in this context are given.

1 Introduction

There are many interesting situations in which a fluid flows in a region bounded by elastic membranes. Examples of such situations are air flow inside the lungs, blood flow through the heart, and water sloshing inside a balloon. A key feature of these examples is the interaction between the elastic forces that arise on the boundary as the membrane stretches, and the fluid inside. When the fluid is incompressible, these forces immediately affect the motion of the entire fluid; in turn, this motion changes the configuration of the boundary which determines the forces. Our goal is to solve problems with this type of force-fluid interaction.

One approach for the numerical treatment of the interaction between boundary forces and fluid uses the forces to generate vorticity on the boundary and lets the vorticity induce the motion of the fluid (see [14, 13]). Typically the boundary is idealized as infinitely thin. This gives rise to a situation in which forces are singular since they act on a set whose dimension is lower than the spatial dimension of the problem. The singularity of the force field has been a source of instabilities (see [13]). Mendez [14] tracked the motion of an elastic ellipse immersed in an inviscid fluid by introducing pairs of vortex blobs along the boundary to approximate dipoles. The blobs used were of low order and questions regarding changes of the dipole strengths remained unresolved. In the present paper we improve on these ideas by presenting a method which uses higher-order blobs and in which the dipole strengths are updated with the appropriate equation.

McCracken & Peskin [13] applied a vortex-grid hybrid method to the study of blood flow through heart valves. This method made use of a simple vortex layer to introduce the effects of normal boundary forces over each time step and a layer of discrete vortex dipoles to introduce the effects of tangential forces. By a discrete

vortex dipole we mean a pair of vortex blobs with equal but opposite strengths, a small distance apart.

Our method for introducing the effects of elastic forces on the fluid is based on impulse rather than vorticity. This feature is attractive since the boundary forces naturally interact with the fluid by imparting impulse. Furthermore, the use of a discrete approximation of dipoles is no longer necessary because the impulse variables in fact represent dipoles.

Buttke [4] recently proposed a Lagrangian numerical method for incompressible Euler flow which uses a computational variable that he called velicity. The method is based on the Hamiltonian formulation proposed by Oseledets [15] which is valid in any number of space dimensions. Velicity, the variable conjugate to position, is equal to impulse density for fluids with constant density (see [2, 4]), so here we refer to this computational variable simply as impulse. The same variable is also known as magnetization (e.g. [5, 7])

In two dimensions the discretization of the impulse field in terms of impulse blobs is equivalent to representing the vorticity in the flow by vortex dipoles with a given dipole moment. This interpretation of impulse allows us to estimate the accuracy with which a given impulse discretization approximates a configuration of vortex pairs; and as a consequence, how this approximation deteriorates in situations when the vortices of a pair drift away from each other. In this paper we explain the equivalence of vortex dipoles and impulse blobs, the relationship between the strength of an impulse vector and the dipole moment, and illustrate the usefulness of impulse variables by presenting examples in which we compute the motion of a fluid confined to a region with elastic boundary.

In section 2 we give the definition of impulse density and its relation to the fluid

velocity. We also write the equation of motion for impulse and show its consistency with Euler's equations. In section 3 we present the main ideas of Buttke's method. Section 4 displays the equivalence between discrete impulse in two dimensions and vortex dipoles with a prescribed dipole moment. Section 5 contains the discussion of boundary forces, and section 6 contains two numerical examples.

2 Definition and evolution of impulse

Consider the incompressible Euler equations in d-dimensional free space (assuming uniform unit density)

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla p + \mathbf{F}, \qquad \nabla \cdot \mathbf{u} = 0, \tag{1}$$

where $\mathbf{u}$ is the fluid velocity, t is time, $\mathbf{u}_t$ is shorthand notation for $\partial \mathbf{u}/\partial t$, $\nabla \cdot \mathbf{u} = 0$ is the incompressibility condition, p is the pressure, and $\mathbf{F}$ represents external force. We define $\mathbf{m}$ as a vector field equivalent to $\mathbf{u}$ up to a gradient, that is

$$\mathbf{m} = \mathbf{u} + \nabla \phi. \tag{2}$$

An immediate consequence of Eq. (2) is that the vorticity ξ can be found through $\mathbf{u}$ or $\mathbf{m}$ by $\xi = \nabla \times \mathbf{u} = \nabla \times \mathbf{m}$. Furthermore, for an arbitrary function ϕ, $\mathbf{u}$ is the divergence-free part of the Hodge decomposition (see e.g. [8]) of $\mathbf{m}$ in free space. The fluid velocity $\mathbf{u}$ is uniquely determined from $\mathbf{m}$ by finding the free-space projection of $\mathbf{m}$ onto the field of divergence-free vectors, denoted by $\mathbf{u} = \mathbb{P}\mathbf{m}$. If the vorticity is confined to a bounded region, then the function ϕ can be chosen to cancel the velocity away from the support of ξ, restricting $\mathbf{m}$ to a set which contains the support of ξ.

Impulse, $\mathbf{I}$, is the total amount of linear momentum required to start the given motion from rest (see [2]). In two dimensions and under the assumption of uniform fluid density ρ, impulse is defined by the equation

$$\mathbf{I} = \rho \int_{\mathbb{R}^2} (y, -x)\, \xi \, d\mathbf{x},$$

To see that $\mathbf{m}$ is equal to impulse density, assume that $\mathbf{m}$ has compact support, use the definition of impulse, and (2) to obtain (in two dimensions)

$$\mathbf{I} = \rho \int_{\mathbb{R}^2} (y, -x)\, \xi \, d\mathbf{x} = \rho \int_{\mathbb{R}^2} (y, -x)(\partial_x m_2 - \partial_y m_1)\, d\mathbf{x} = \rho \int_{\mathbb{R}^2} \mathbf{m}\, d\mathbf{x},$$

where the last equality follows after integration by parts. The same result is true in three dimensions. From this point on, we refer to $\mathbf{m}$ as impulse.

The evolution equation for $\mathbf{m}$ is ([4])

$$\mathbf{m}_t + \mathbf{u} \cdot \nabla \mathbf{m} = -(\nabla \mathbf{u})^T \mathbf{m} + \mathbf{F}, \tag{3}$$

where $\nabla \mathbf{u}$ is a matrix with entries $(\nabla \mathbf{u})_{ij} = \partial u_i / \partial x_j$, and T denotes a transpose. Euler's equations in projection form are

$$\mathbb{P}(\mathbf{u}_t + \mathbf{u} \cdot \nabla \mathbf{u}) = \mathbb{P}\mathbf{F}. \tag{4}$$

In order to see that Eq. (3) is consistent with (4), we substitute Eq. (2) into (3) to obtain

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla \mathbf{u} = -\nabla \Big[\frac{1}{2} |\mathbf{u}|^2 + D\phi/Dt \Big] + \mathbf{F},$$

where $D/Dt = \partial_t + \mathbf{u} \cdot \nabla$ is the material derivative. We now apply the projection operator to the last equation and we obtain (4).

For a derivation of the continuous Hamiltonian formulation of incompressible fluid flow using impulse variables, see [12, 11, 15].

3 The numerical method in two dimensions

A Lagrangian numerical method based on impulse can be outlined in the following way: (1) approximate the impulse field by some discretization, (2) find $\mathbf{u}$ from $\mathbf{m}$ via a projection, (3) advance the particles and update the impulse strengths.

3.1 The approximate impulse field

Let $\mathbf{m}(\mathbf{x})$ represent the exact impulse field. Following Buttke [4], we approximate $\mathbf{m}(\mathbf{x})$ by a collection of impulse blobs $\tilde{\mathbf{m}}(\mathbf{x}) = \sum \mathbf{m}^j f_\delta(\mathbf{x} - \mathbf{x}^j)$ centered at locations $\mathbf{x}^j$. The impulse strengths $\mathbf{m}^j$ are initially set equal to the $\mathbf{m}(\mathbf{x}^j)$ multiplied by an area element. The cutoff function f_δ is a smooth approximation to the delta function and, as in a vortex method, is chosen to satisfy certain conditions for the purpose of accuracy. In particular, $f_\delta(\mathbf{x}) = \delta^{-2} f_1(\mathbf{x}/\delta)$, where the cutoff radius δ is a small but fixed parameter and f_1 is a smooth function satisfying:

1. $\int f_1(\mathbf{x})d\mathbf{x} = 1$
2. $\int \mathbf{x}^\alpha f_1(\mathbf{x})d\mathbf{x} = 0, \quad 0 < |\alpha| < k - 1$
3. $\int \mathbf{x}^\alpha f_1(\mathbf{x})d\mathbf{x} < \infty, \quad |\alpha| = k.$

Here α is a 2-dimensional multiindex and k a fixed positive integer. A function satisfying the conditions outlined above is referred to as a kth-order cutoff function because in the context of vortex methods, the replacement of the vorticity $\xi(\mathbf{x})$ by $\int \xi(\mathbf{y}) f_\delta(\mathbf{x} - \mathbf{y})d\mathbf{y}$ causes changes in the velocity field which are $O(\delta^k)$. For a detailed analysis of cutoff functions see [3]. In this paper we use the radially symmetric function $f_1(r) = \frac{1}{2\pi}(e^{-r^2} + \frac{1}{2}e^{-r^2/2})$, of order 4. The appropriateness of adopting cutoff functions from vortex theory into impulse methods is discussed in section 4.

3.2 The particle velocities due to impulse

In order to update the impulse particle positions, we must compute the velocity at each particle location. The projection, the process of finding the velocity $\mathbf{u}$ in terms of $\mathbf{m}$, can be done exactly for a good choice of radially symmetric function f_δ. This is done as follows:

1. The velocity field $\mathbf{u}$ is related to impulse by an approximation of Eq. (2); namely $\tilde{\mathbf{m}} = \mathbf{u} + \nabla\phi$, for some ϕ. Take the divergence of this equation to obtain

$$\Delta\phi = \nabla \cdot \tilde{\mathbf{m}} = \sum \mathbf{m}^j \cdot \nabla f_\delta(\mathbf{x} - \mathbf{x}^j).$$

   Suppose that a function ψ satisfies $\Delta\psi = f_\delta$, then we could write $\phi = \sum \mathbf{m}^j \cdot \nabla\psi$. This observation is important because ψ does not depend on the flow and so ψ can be found once and for all.

2. Since f_δ is radially symmetric, the equation for ψ can be written in polar coordinates

$$\frac{1}{r}(r\psi_r)_r = f_\delta(r),$$

   where the subscript r represents a partial derivative with respect to r. Ultimately we only need the gradient of ψ, not ψ itself, so we solve the last equation for ψ_r and obtain

$$\psi_r(r) = \frac{1}{r}\int_0^r q f_\delta(q)dq = \frac{1}{2\pi r}F(r),$$

   where $F(r) = \int_{|\mathbf{x}|\leq r} f_\delta(|\mathbf{x}|)d\mathbf{x}$ is called the shape factor, and depends only on the cutoff function.

3. We can now find an expression for ϕ, which we differentiate to find $\nabla\phi$ and finally let $\mathbf{u} = \tilde{\mathbf{m}} - \nabla\phi$. The final result in terms of the shape factor is

$$\mathbf{u}(\mathbf{x}) = \sum \mathbf{m}^j \Big[\frac{rF'(r) - F(r)}{2\pi r^2}\Big] - \hat{\mathbf{x}}^j(\mathbf{m}^j \cdot \hat{\mathbf{x}}^j)\Big[\frac{rF'(r) - 2F(r)}{2\pi r^2}\Big], \qquad (5)$$

where $\hat{\mathbf{x}}^j = (\mathbf{x} - \mathbf{x}^j)/r$ and $r = |\mathbf{x} - \mathbf{x}^j|$.

The particle positions are advanced using $d\mathbf{x}^j/dt = \mathbf{u}(\mathbf{x}^j)$.

3.3 The update of impulse strengths

The impulse strengths must be updated with an equation approximating Eq. (3). To this end we differentiate the expression for $\mathbf{u}$ to obtain the matrix $\nabla\mathbf{u}$, and calculate any forces at $\mathbf{x}^j$. The impulse strengths are updated using $d\mathbf{m}^j/dt = -(\nabla\mathbf{u})^T\mathbf{m}^j + \mathbf{f}^j$, where $\mathbf{f}^j$ is the force on the piece of boundary represented by the j-th particle (see section 5).

In summary the algorithm looks like this:

1. Given $\tilde{\mathbf{m}}(\mathbf{x}) = \sum \mathbf{m}^j f_\delta(\mathbf{x} - \mathbf{x}^j)$, find expressions for $\mathbf{u}(\mathbf{x}) = \mathbb{P}\tilde{\mathbf{m}}$ and $\nabla\mathbf{u}$.

2. Update the particle positions and impulse strengths with

$$\frac{d\mathbf{x}^j}{dt} = \mathbf{u}(\mathbf{x}^j) \qquad (6)$$

$$\frac{d\mathbf{m}^j}{dt} = -(\nabla\mathbf{u})^T\mathbf{m}^j + \mathbf{f}^j. \qquad (7)$$

4 Impulse and vorticity in two dimensions

In this section we explain the connection between a collection of impulse blobs and a collection of vortex dipoles. This connection leads to the conclusion that a discrete vortex dipole (two vortex blobs a small distance apart) induces a velocity field which

is a centered-difference approximation of the velocity field induced by an impulse blob which uses the same cutoff function. This observation allows us to import into the analysis of the impulse method the role of the cutoff function in the accuracy of vortex methods.

A collection of impulse blobs, $\tilde{\mathbf{m}}(\mathbf{x}) = \sum_j \mathbf{m}^j f_\delta(\mathbf{x} - \mathbf{x}^j)$, immediately defines the vorticity in the flow. Since $\xi = \nabla \times \tilde{\mathbf{m}}$, we have

$$\xi(\mathbf{x}) = \sum_j \nabla f_\delta(\mathbf{x} - \mathbf{x}^j) \cdot (\mathbf{m}^j \times \hat{\mathbf{z}}),$$

where $\hat{\mathbf{z}}$ is the unit vector normal to the plane. Each term in the sum is $|\mathbf{m}^j|$ multiplied by the derivative of f_δ in the direction of $(\mathbf{m}^j \times \hat{\mathbf{z}})$. Let $\mathbf{h}^j$ be a vector of magnitude h^j in the direction of $(\mathbf{m}^j \times \hat{\mathbf{z}})$ (see Figure 1), and write the derivative of f_δ in the direction of $\mathbf{h}^j$ as

$$\begin{aligned} \xi(\mathbf{x}) &= \sum_j |\mathbf{m}^j| \lim_{h^j \to 0} \frac{f_\delta(\mathbf{x} + \mathbf{h}^j - \mathbf{x}^j) - f_\delta(\mathbf{x} - \mathbf{h}^j - \mathbf{x}^j)}{2h^j} \\ &= \sum_j \lim_{h^j \to 0} \xi^j \left[f_\delta(\mathbf{x} + \mathbf{h}^j - \mathbf{x}^j) - f_\delta(\mathbf{x} - \mathbf{h}^j - \mathbf{x}^j) \right], \end{aligned} \tag{8}$$

where the vortex strengths ξ^j are found with the formula $\xi^j = \frac{|\mathbf{m}^j|}{2h^j}$. Expression (8) shows that the vorticity induced by the collection of impulse blobs is exactly the vorticity generated by a collection of smoothed vortex dipoles. Each dipole is the limit of two vortex blobs of equal but opposite strength as their separation vanishes; the limit is taken in a way that keeps the vortex dipole moment equal to $\hat{\mathbf{z}} \times \mathbf{m}^j$. We note that the vortex blobs use the same cutoff function as the impulse variables.

Boundary forces naturally interact with the fluid by imparting impulse. The impulse blobs of our numerical method are precisely what is needed to introduce the effect of forces on the fluid by the use of vortex dipoles, since impulse blobs are vortex dipoles. Furthermore, our method includes equations for the evolution of the

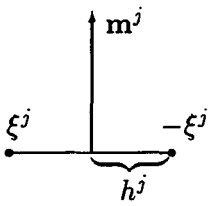


Figure 1: Vortex Pair Approximation to Impulse Vector

dipole strengths. Previous methods did not include an adequate system for updating dipole strengths, and used vortex pairs to approximate dipoles, which introduced an additional error corresponding to the centered-difference approximation of the derivative in (8).

The velocity at an arbitrary point $\mathbf{x}$ due to a collection of impulse blobs is given by Eq. (5)

$$\mathbf{u}(\mathbf{x}) = \sum \mathbf{m}^j \Big[\frac{rF'(r) - F(r)}{2\pi r^2}\Big] - \hat{\mathbf{x}}^j(\mathbf{m}^j \cdot \hat{\mathbf{x}}^j)\Big[\frac{rF'(r) - 2F(r)}{2\pi r^2}\Big].$$

This equation can be manipulated to look like

$$\mathbf{u}(\mathbf{x}) = [D\mathbf{K}_\delta(\mathbf{x})](\mathbf{m} \times \hat{\mathbf{z}}), \tag{9}$$

where $\mathbf{K}_\delta(\mathbf{x}) = (-y, x)^T F(r)/2\pi r^2$ is the kernel of the vortex method. The derivative in (9) is the result of taking the limit of the velocity field due to two vortex blobs as their separation vanishes while maintaining a constant dipole moment.

It is important to point out that a collection of impulse variables that initially induces vorticity which can be approximated by a collection of vortex blobs, may later evolve into a configuration whose induced vorticity is no longer approximated by the evolved vortices with the same accuracy. For a detailed description of how this happens and of ways to prevent accuracy loss see Cortez [9]. This type of accuracy loss is not present in the examples discussed in this paper.

5 Boundary forces

The forces exerted by an elastic membrane on the fluid are given by (see [13])

$$\mathbf{F}(\mathbf{x}) = \int \mathbf{f}(s)\delta(\mathbf{x} - \mathbf{x}(s))\, ds, \tag{10}$$

where s is the arclength parameter, $\mathbf{x}(s)$ is a parametrization of the boundary, $\mathbf{f}$ is the force density, and δ is the two-dimensional Dirac delta function. Note that $\mathbf{F}$ is singular since the integral is taken along a curve and δ is two-dimensional.

The force density is of the form $\mathbf{f}(s) = d(T\hat{\tau})/ds$, where T is tension, and $\hat{\tau}$ is the unit vector tangent to the boundary (see [16]). We apply the product rule to the definition of force density to get

$$\mathbf{f}(s) = \frac{d(T\hat{\tau})}{ds} = \frac{dT}{ds}\hat{\tau} + T\frac{d\hat{\tau}}{ds} = \frac{dT}{ds}\hat{\tau} + T\kappa\hat{n},$$

where κ is the curvature and $\hat{n}$ is the outward unit vector normal to the boundary. Since in Euler flow tangential forces will simply make the boundary slip and not affect the fluid, we conclude that $\mathbf{f}$ must be in the direction normal to the boundary and $\frac{dT}{ds} = 0$ along the membrane at any moment in time. The forces are then found from the equation

$$\mathbf{f}(s) = T\kappa\hat{n}. \tag{11}$$

In practice, the forces are found at points on the boundary where impulse vectors are located. Each force vector is associated with a piece of arclength corresponding to the discretization of the boundary. Equation (10) is discretized by

$$\mathbf{F}(\mathbf{x}) = \sum_j \mathbf{f}^j f_\delta(\mathbf{x} - \mathbf{x}^j),$$

where $\mathbf{f}^j = \mathbf{f}(\mathbf{x}^j)h^j(t)$, and $h^j(t)$ is the discretization size of the j-th particle. Each piece of arclength (the discretization size) is thought of as a rubber band with a

stiffness constant and a rest-length. Denote by h_0^j the rest-length corresponding to $h^j(t)$, then the tension at $\mathbf{x}^j$ is defined by the equation

$$T(\mathbf{x}^j) = \begin{cases} \sigma(h^j(t) - h_0^j)/h_0^j, & h^j(t) > h_0^j \\ 0, & h^j(t) \leq h_0^j, \end{cases}$$

where σ is a stiffness constant. We will only consider the case when all h_0^j are equal.

For inviscid flow, the tension must be constant along the membrane at any instant in time. To enforce this condition for equal h_0^j, the boundary points $\mathbf{x}^j$ must be equally distributed at the end of every time step. This is accomplished by placing a cubic polynomial between two consecutive boundary points matching the slopes at those points, and moving one of the points along this curve to the appropriate location. The initial point in this process is chosen arbitrarily.

The curvature in Eq. (11) is also found using a cubic polynomial to interpolate the boundary. This time the polynomial is chosen to match the location of three adjacent points and the slope at the middle point. The curvature at the middle point is approximated by the curvature of the polynomial.

6 Numerical examples

In this section we present two numerical examples of the motion of a massless, elastic membrane immersed in an incompressible, inviscid fluid. The membrane is assumed to move with the local fluid velocity and to be initially under tension. We begin with a few comments on the time-stepping procedure.

6.1 Time stepping

At each time step we must update the particle positions and the impulse vectors as described by Eq. (6) and (7). We use the following time-splitting procedure:

1. Since $\mathbf{f}^j$ is a rate of change of impulse, $\Delta t\ \mathbf{f}^j$ is the impulse imparted by a constant force $\mathbf{f}^j$ during one time step Δt. Given the current impulse vectors and particle positions, add the effect of the forces at the beginning of the time step:

$$\mathbf{m}^j \longleftarrow \mathbf{m}^j + \Delta t\ \mathbf{f}^j, \tag{12}$$

2. Update the positions and impulse strengths:

$$\frac{d\mathbf{x}^j}{dt} = \mathbf{u}(\mathbf{x}^j) \tag{13}$$

$$\frac{d\mathbf{m}^j}{dt} = -(\nabla\mathbf{u})^T\mathbf{m}^j. \tag{14}$$

The unit normal vectors needed to add the effect of the forces are found by updating and normalizing vectors initially perpendicular to the boundary. Vectors normal to the boundary which are evolved using Eq. (14) remain normal to the boundary ([9]).

A Runge-Kutta method of order 5 was used to solve Eq. (13) – (14). The numerical results were compared with results from an iterative method in which the configuration at the end of the time step was the one used to calculate the forces acting during that step. This comparison showed no significant differences and so we opted to use the procedure described above for its simplicity.

6.2 Example 1: An ellipse moving under tension

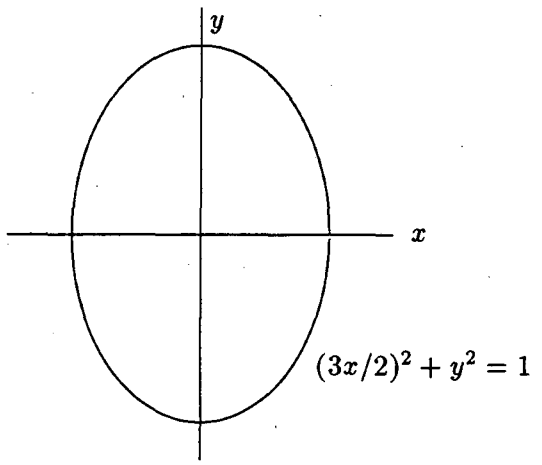


Figure 2: Initial Configuration for Example 1

The first example begins with the membrane in the shape of the ellipse $(3x/2)^2+y^2 = 1$ (see Figure 2). This curve was discretized with 240 equally spaced points. The rest-length of all elements was set to half the initial discretization size, and the stiffness σ was set to 1/2. The cutoff radius δ (for f_δ) was fixed at 0.12.

The motion of the membrane as is goes through one cycle (from vertical to horizontal and back) is depicted in Figure 3. Although the membrane appears to return to its initial configuration, there is no confirmation that the motion is periodic, starting from the given initial conditions. One might ask the question: is the membrane elliptical for $t > 0$? The eccentricity of ellipses of constant area defines their arclength. The graph of eccentricity versus arclength for ellipses of area equal to the area enclosed by the initial membrane is shown as a solid line in Figure 4. The eccentricity of an ellipse is defined as $(1-(a/b)^2)^{1/2}$, where a and b are the minor and major axes respectively. If we assume that the membrane remains elliptical for all time, its eccentricity can be calculated at every step and plotted against the arclength. The results for $0 \leq t \leq 4.48$ shown in Figure 4 and the convexity of the region inside the membrane validate this assumption. We conclude

from the figure that the membrane is approximately elliptical during the motion.

We now present numerical evidence of the convergence of the method. Each particle used to represent the boundary is associated with a piece of the membrane whose length we call the discretization size. Suppose the initial discretization size is h (corresponding to N particles) and the solution is found up to a time $T > 0$. We then solve the problem again with $h/2$ as the discretization size (corresponding to $2N$ particles) and compare the positions of the N particles in the first run with the positions of the corresponding particles in the second run; that is, those particles which have the same initial positions as the original N particles. We define the error $e(\mathbf{x}_N, \mathbf{x}_{2N})$ to be the maximum of the distances between corresponding particles. The ellipse problem was solved up to time $T = 5.76$ using $\Delta t = 0.16$ and 0.08, as well as three levels of refinement of the discretization size, those corresponding to 120, 240, and 480 particles. The maximum distance between the 120 particles common to all runs was calculated at times $t = 3.2$, 4.48, and 5.76. These times yield results that are representative of the entire motion. The results, Tables I and II, show that as the time step decreases, the errors also decrease. It is also evident from the tables that for a small enough time step, the errors decrease by about a factor of 4 when the discretization size is halved, indicating 2nd order convergence. This reflects the fact that the midpoint rule is being used to approximate the line integral needed to compute the forces along the membrane.

Throughout the motion of the membrane, two quantities that must remain invariant are the area inside the membrane and the total energy. Since the fluid is incompressible, the area of the region bounded by the membrane must remain constant in time. In addition, the kinetic energy of the fluid must balance the changes in the elastic energy of the membrane. Thus, another invariant of the motion is the

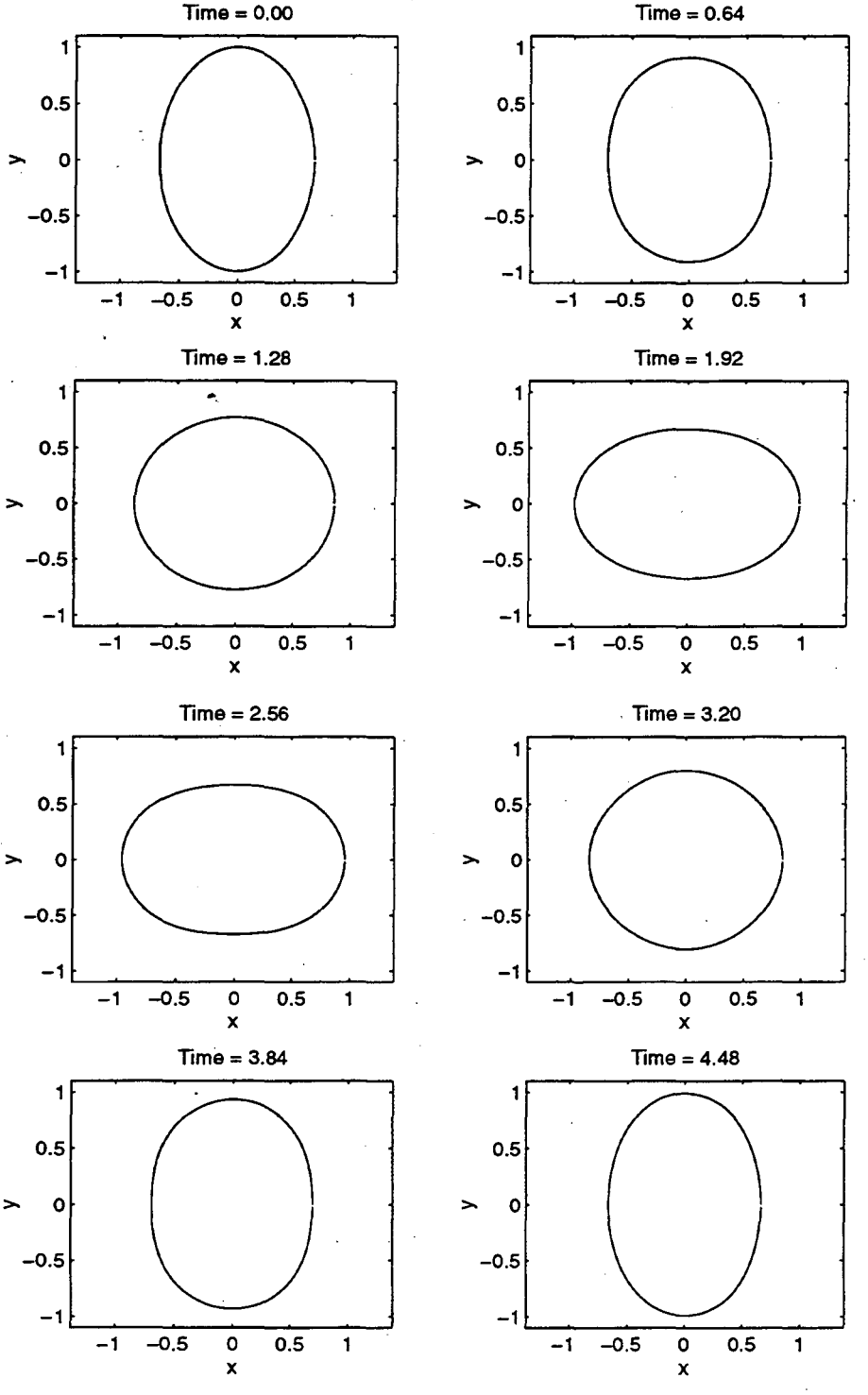


Figure 3: Motion of the membrane of example 1 for time t = 0 − 4.48, with Δt = 0.008.

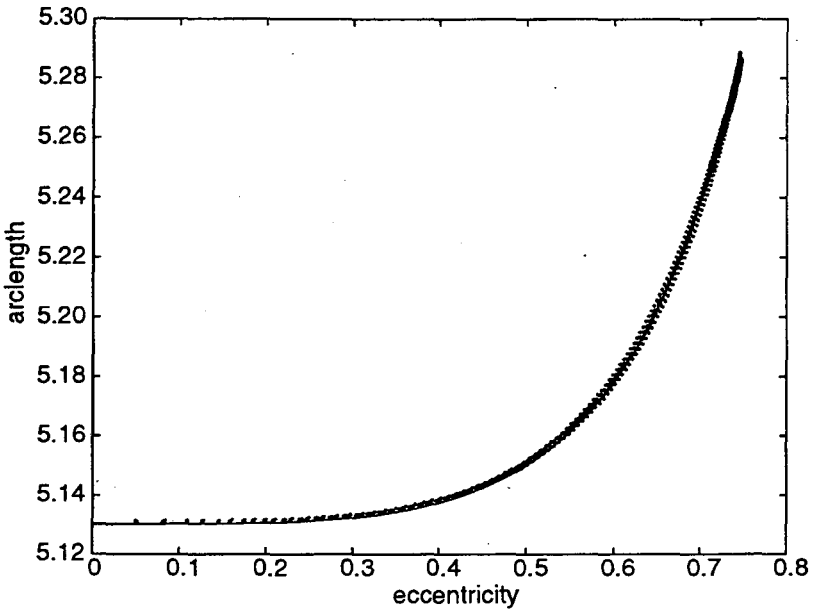


Figure 4: Eccentricity vs. arclength. The solid line is the graph for ellipses of fixed area equal to the initial area enclosed by the membrane; the dots are points obtained for the motion of the membrane in example 1.

Table I

Errors for $\Delta t = 0.16$ at $t = 3.2$, 4.48, and 5.76.

$\Delta t = 0.16$			
	$t = 3.20$	$t = 4.48$	$t = 5.76$
$e(\mathbf{x}_{120}, \mathbf{x}_{240})$	0.5338E-3	0.7033E-3	1.651E-3
$e(\mathbf{x}_{240}, \mathbf{x}_{480})$	0.2006E-3	0.2750E-3	0.5631E-3
Error ratio	2.66	2.56	2.93

Table II

Errors for $\Delta t = 0.08$ at $t = 3.2$, 4.48, and 5.76.

$\Delta t = 0.08$			
	$t = 3.20$	$t = 4.48$	$t = 5.76$
$e(\mathbf{x}_{120}, \mathbf{x}_{240})$	0.4427E-3	0.3032E-3	1.0943E-3
$e(\mathbf{x}_{240}, \mathbf{x}_{480})$	0.1084E-3	0.0743E-3	0.2633E-3
Error ratio	4.08	4.08	4.16

total energy: kinetic plus elastic.

The kinetic energy, is given by $KE = 1/2 \sum \mathbf{m}^j \cdot \mathbf{u}(\mathbf{x}^j)$ (see [4]), while the elastic energy is $EE = \frac{\sigma}{2} \sum (h^j(t) - h_0^j)^2 / h_0^j$, when $h^j(t) > h_0^j$, and zero otherwise. Note that the kinetic energy depends explicitly on the cutoff function f_δ since $\mathbf{u}$ does. The approximate conservation of area and energy over a period of time long enough for the membrane to go through more than two cycles is shown in Figure 5. At $t = 10$, both quantities are still conserved to within 0.5% of their initial values (for $\Delta t = 0.008$, $\delta = 0.12$, and 240 particles). We found that the relative deviation of area and total energy from their initial values was proportional to the time step. The slight changes of these invariants are a consequence of the interpolation procedures during the redistribution of points on the boundary, and can be reduced by the use of better interpolation methods. In problems where interpolation is not required, the solution of the Hamiltonian system (6) - (7) (for $\mathbf{f}^j \equiv 0$) with Runge-Kutta methods has been shown to conserve area and kinetic energy to an accuracy of 1×10^{-7} with comparable time steps [4].

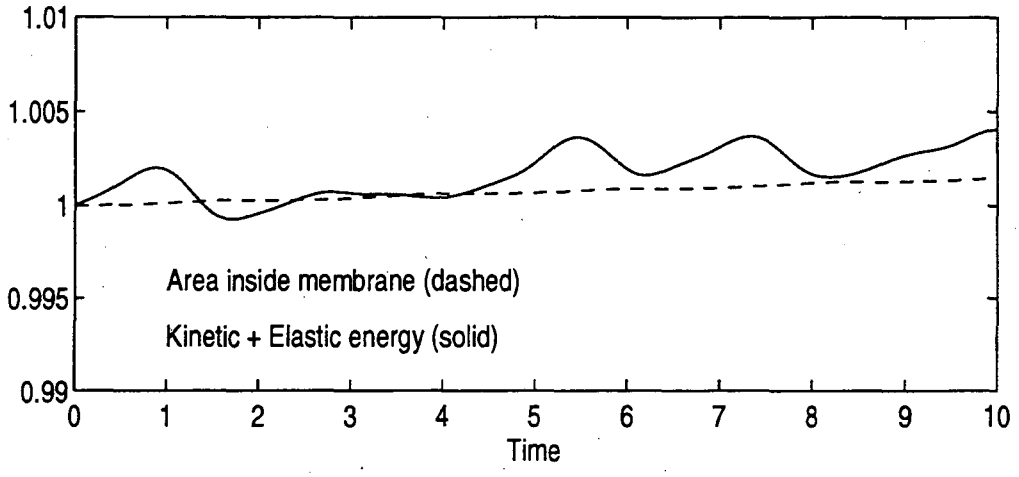


Figure 5: Relative change of invariants of example 1 for 240 particles and $\Delta t = 0.008$.

6.3 Example 2: A non-convex membrane

The initial setup for the second example consists of a membrane in a shape that simulates a water balloon being poked with a finger (see Figure 6). When we remove the finger, the strong forces on the indented part of the boundary make this portion move faster than the rest, creating waves which propagate along the boundary. The exact shape of the initial membrane is given in polar coordinates by $x(\theta) = r(\theta)cos(\theta)$ and $y(\theta) = r(\theta)sin(\theta)$, where $r(\theta) = 1 - \frac{7}{10}(1 - 10q^3 + 15q^4 - 6q^5)$ and $q = 2\theta/\pi$ on the right half plane, and $r(\theta) = 1$ on the left half plane.

The boundary was discretized using 300 equally spaced particles and the rest-length of all elements was set to half the initial discretization size. The stiffness σ was set to 1/2 for all elements and the cutoff radius δ was fixed at 0.12.

The motion of the membrane for time 0 through 5.4 and $\Delta t = 0.004$ is seen in Figure 7 and Figure 8. In this example, as well as the first one, the initial impulse field was identically zero. It is the forces created by the initial membrane configuration that get the motion started by introducing impulse along the membrane.

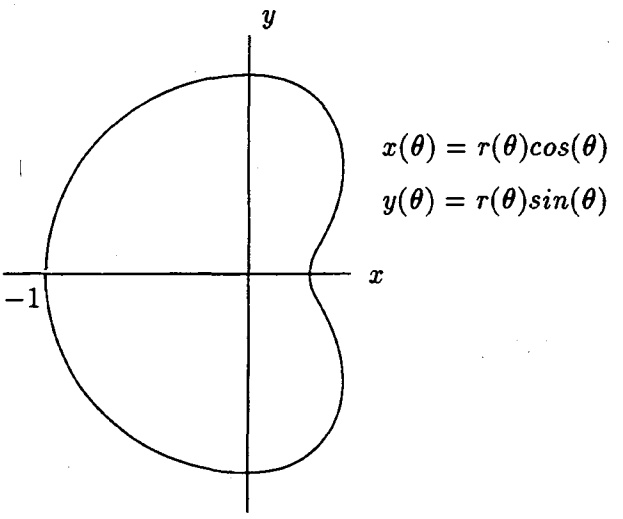


Figure 6: Initial Membrane configuration of example 2

Of the two invariants, the energy is typically more sensitive than the area to the boundary treatment. In this example the energy was conserved to within 4% of its initial value and area to within 0.5% of its initial value for times up to 5.4.

In Figure 7 one can detect waves propagating along the boundary from right to left. These get started when the initially indented portion of the boundary moves out. The first frame of Figure 8 shows the waves beginning to travel back and one can see new waves forming as the left side of the membrane slightly vibrates. These new waves have frequency components essentially of the same size as the original wave. We observe that while the waves are on one side of the membrane, the other side remains fairly smooth and circular. This smoothness gets disturbed only when several waves have formed and interacted with one another. By then, the radial distance to the smooth part of the boundary slightly oscillates around a constant value.

Since the forces are normal to the boundary, the impulse field at the beginning

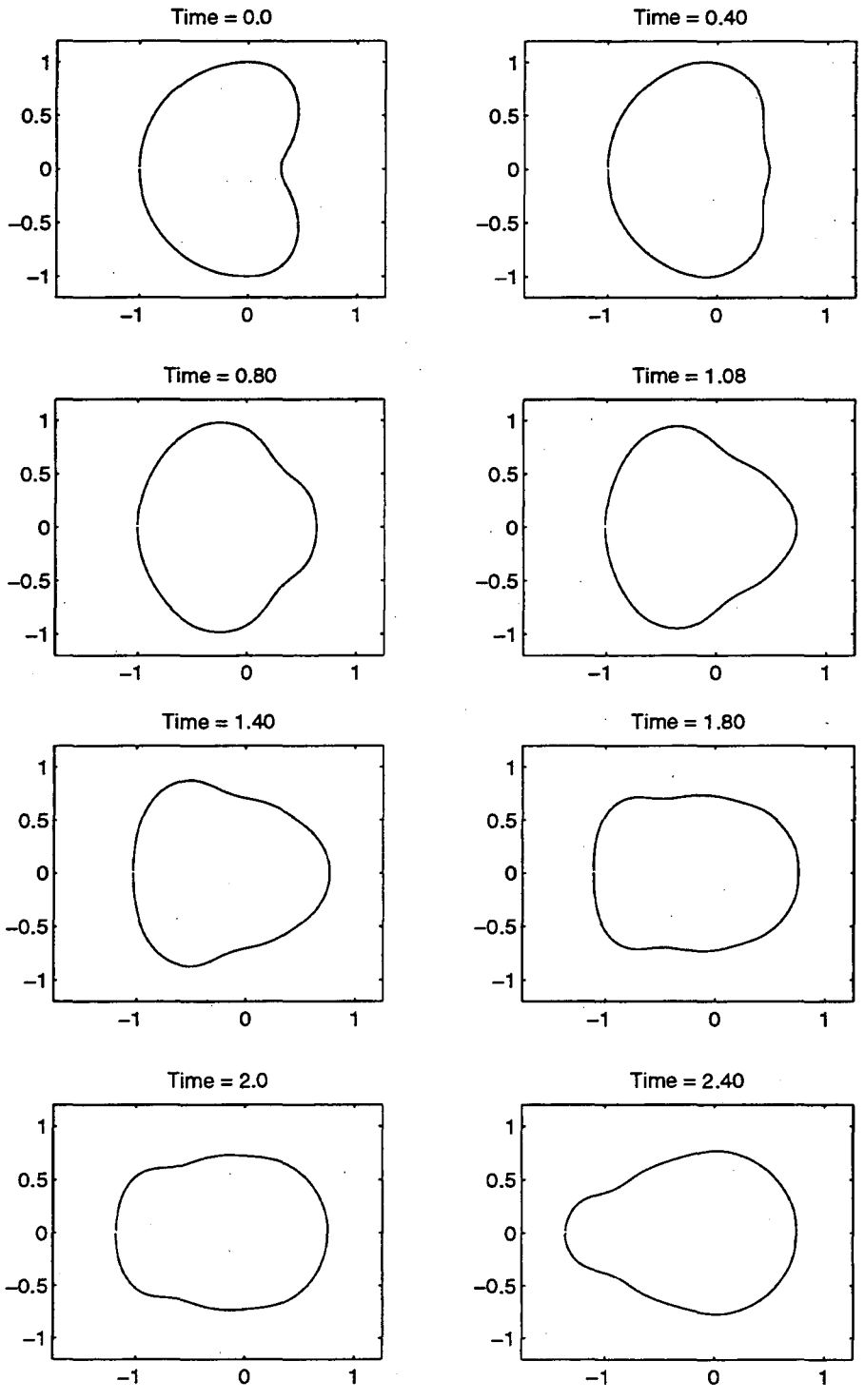


Figure 7: Motion of the membrane of example 2 for time t = 0 – 2.4, with $\Delta t = 0.004$.

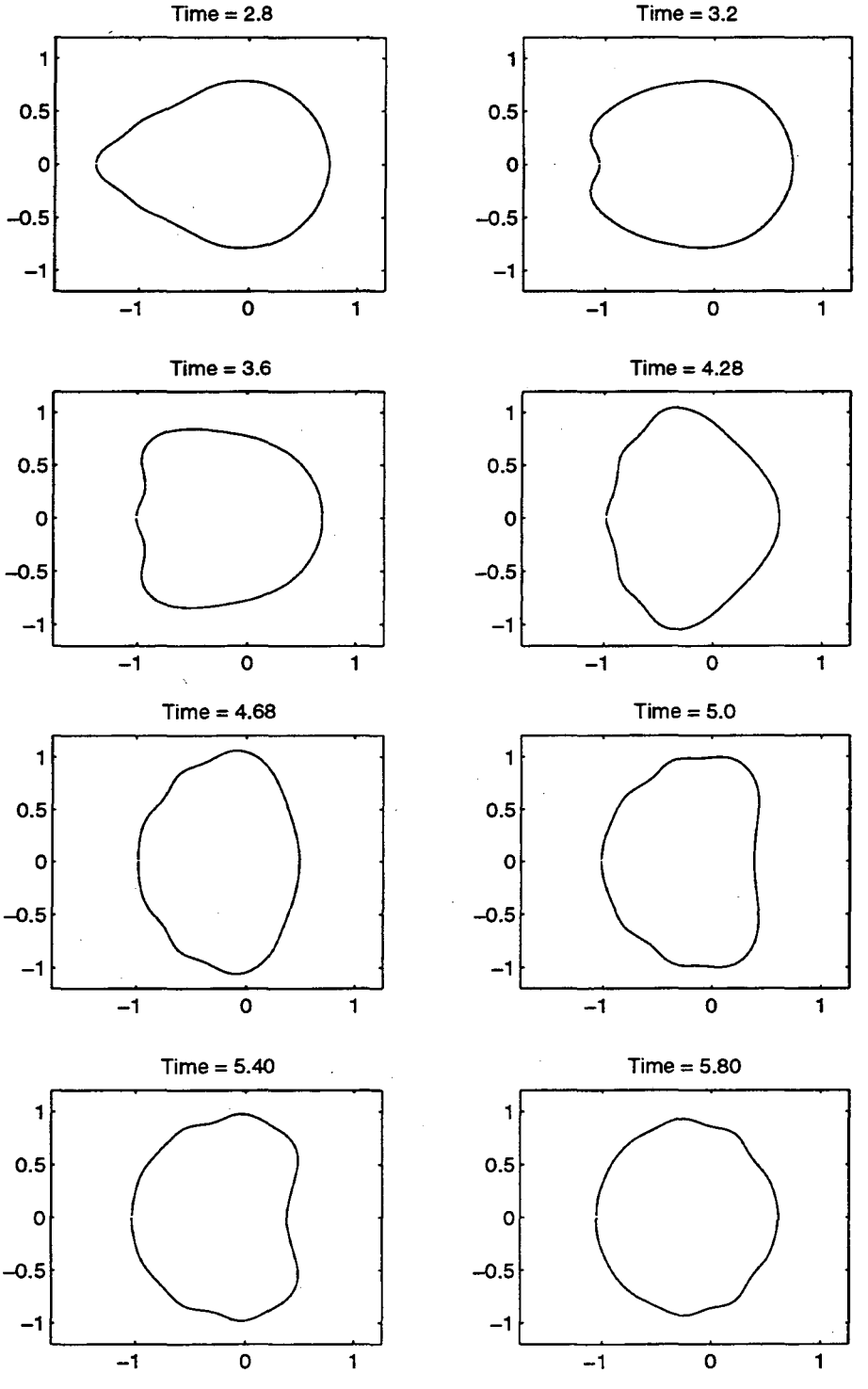


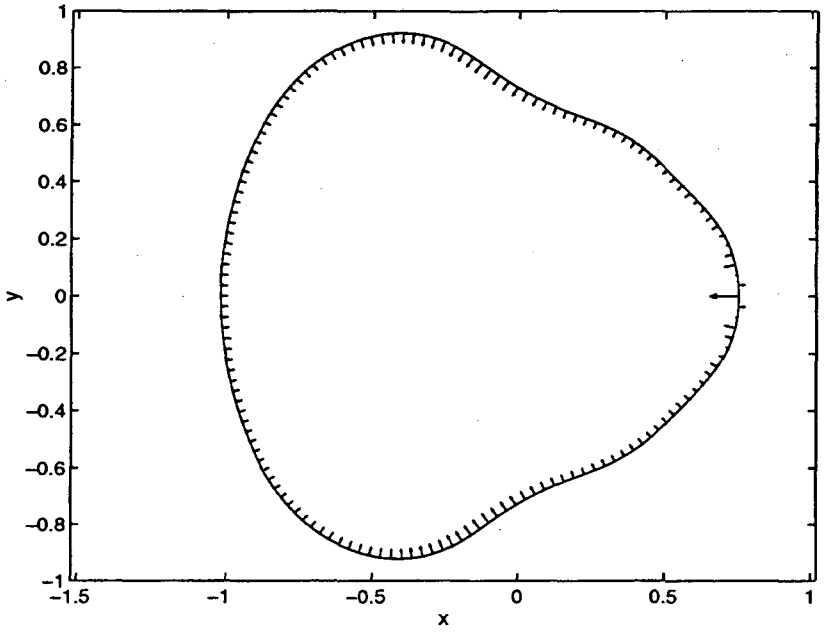
Figure 8: Motion of the membrane of example 2 for time t = 2.8 – 5.8, with Δt = 0.004.

of each time step is also normal to the boundary. As $\tilde{\mathbf{m}}$ evolves with Eq. (14), it remains normal to the boundary (see [9]). Figure 9 shows the impulse field at times $t = 1.2$ and $t = 5.0$. For clarity, the vectors have been scaled by a factor of 2 and only every other vector is shown. Note that most vectors, but not all, point inward since most of the impulse has been imparted toward the interior of the region bounded by the membrane. Since force is a rate of change of impulse, the impulse field at any time represents the accumulation of forces up to that time. As a consequence, the size of the impulse vectors generally increases in time (since most of the time, force on any piece of boundary points inward) even though the discretization size stays near but below its initial value. The growth of the impulse vectors is observed in Figure 9.

7 Conclusions

We have shown that the approximation of impulse field in two dimensions is equivalent to approximating the vorticity in the flow with vortex dipoles. We have also shown the connection between the strength of an impulse blob and the vortex dipole moment. The equation of motion for impulse automatically evolves the strengths of the dipoles. A numerical method for the incompressible Euler equations based on impulse was applied to problems in which a fluid is surrounded by an elastic membrane. The calculations show evidence of the convergence of the method. Two attractive features of the method are that the treatment of forces is simple and that it preserves well at least two invariants of the flow: the area inside the membrane and the total energy. Of course, the simple nature of the treatment of the boundary forces is a result of the assumption that the forces are constant during each time step, and thus their impulse can simply be added to the existing impulse at the be-

Impulse field of example 2 at time $t = 1.2$



Impulse field of example 2 at time $t = 5.0$

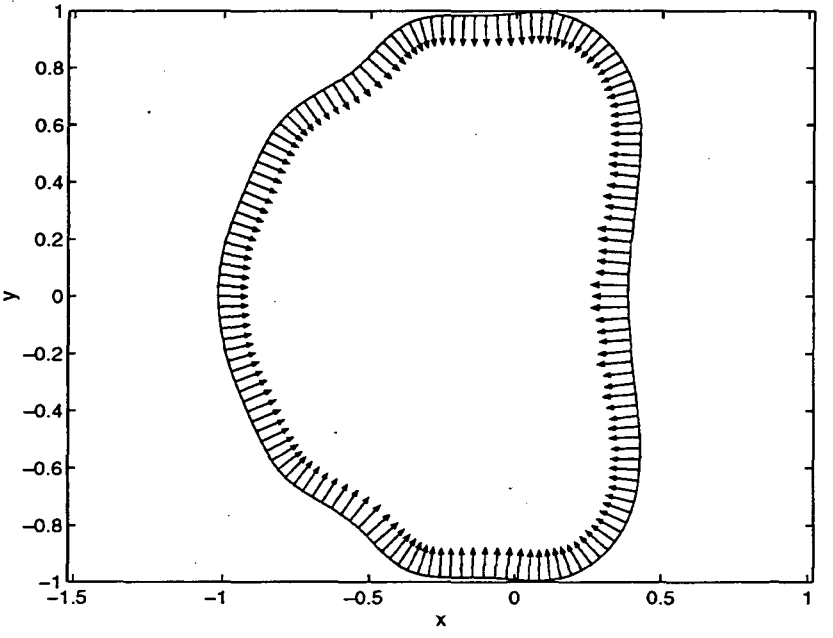


Figure 9: Impulse field of example 2 at times t = 1.2 and t = 5.0.

ginning of each step. Since the forces are proportional to the local curvature of the membrane, high curvatures will produce strong forces, which in turn will require a reduction of the time step until the configuration of the boundary allows the return to larger steps.

We expect this method to be useful in approximating flow in regions with more complicated geometries, such as the interior of the human heart, and in situations that account for viscous effects and include physical constraints. A physical and geometrical constraint might be portions of the boundary with corners or cusps. This requires a mechanism for computing forces along those portions of the boundary which does not rely on curvature, since curvature is infinite there. This feature is not part of the current implementation of the method. Such situations will be the focus of future work.

8 Acknowledgements

I would like to thank Professor Alexandre Chorin for many helpful suggestions. This work was supported in part by the Applied Mathematical Sciences subprogram of the Office of Energy Research, U.S. Department of Energy, under contract DE-AC03-76SF00098, and by the University of California Affirmative Action Dissertation-year Fellowship.

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UNIVERSITY OF CALIFORNIA
TECHNICAL INFORMATION DEPARTMENT
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