

Smooth **P**article **A**ppplied **M**echanics: The Method, with Three Example Problems

Carol G. Hoover & William G. Hoover
Ruby Valley Research Institute
Ruby Valley, NV 89833, USA

Foundations of Nonequilibrium Statistical Physics

@La Herradura, 14 September 2010

1.0 Motivation

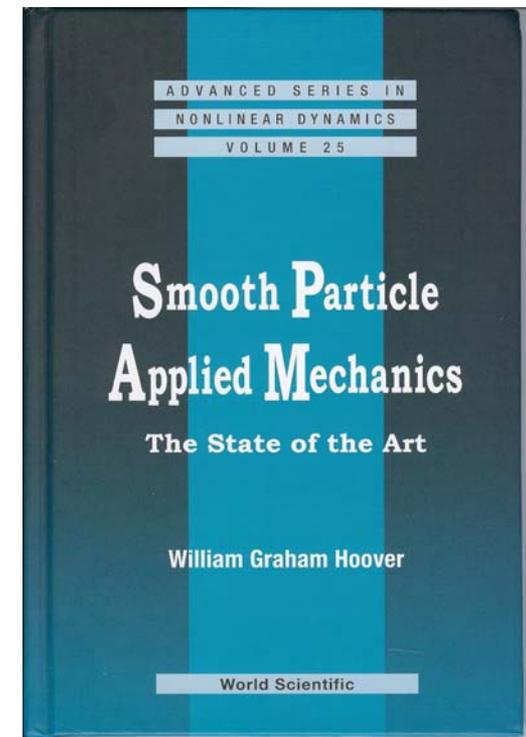
2.0 SPAM method

3.0 Three applications:

Free expansion of a gas

Column of water, acted on by gravity

**Convecting, conducting, compressible
fluid flow**



1.1 Microscopic *versus* Macroscopic Material Descriptions

Atomistic Length & time scales

$$L \sim \text{\AA}$$
$$t \sim \text{ps} - \mu\text{s}$$

Atomistic motion satisfies
ordinary differential equations

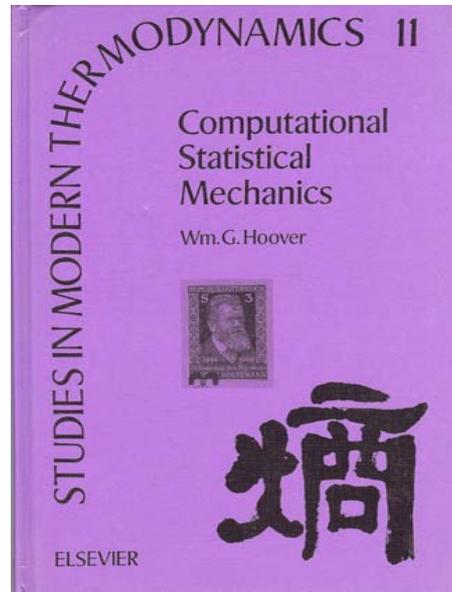
Specify: $m\dot{\mathbf{v}} = -\nabla \cdot \Phi$

Laboratory Length & time scales

$$L \sim \text{cm or meters}$$
$$t \sim \text{ms or seconds}$$

Fluids and solids satisfy **partial differential flow equations**

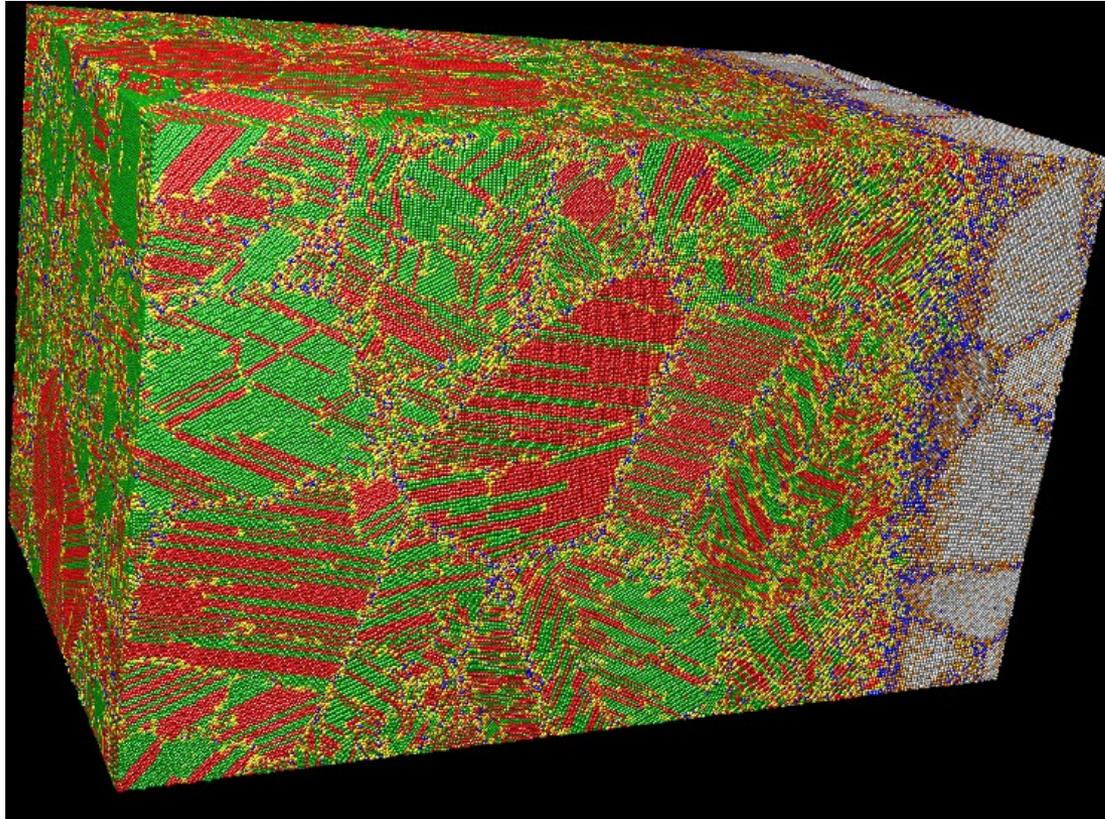
Specify: $\rho\dot{\mathbf{v}} = -\nabla \cdot \mathbf{P}$



For a pdf file, go to
www.williamhoover.info

1.2 Particle Methods: Molecular Dynamics and SPAM

30,000,000 atomistic particles + parallel computer → **5000-65,000 smooth particles + workstation**



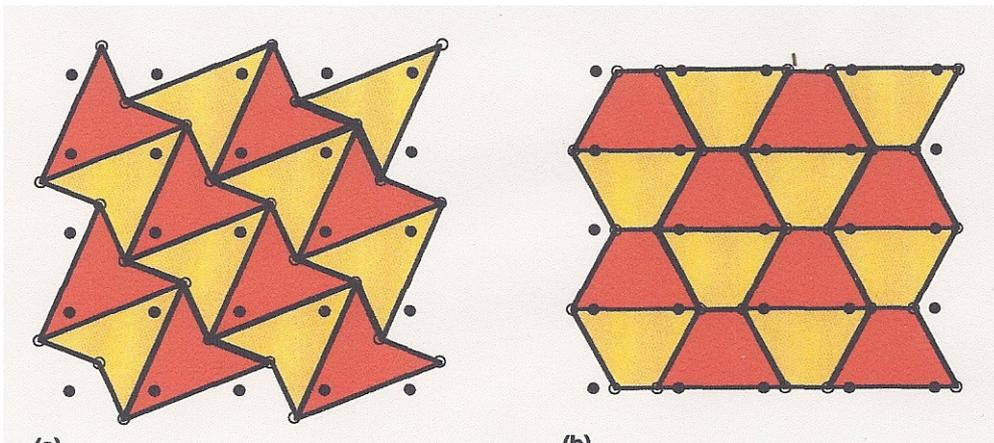
From Kai Kadau's Los Alamos Webpage 2007

1.3 SPAM *versus* Finite-Element Methods

SPAM is **MUCH simpler** than finite-element algorithms:
No mesh generation, no node and element lists,
no element integration

SPAM solves **ordinary differential equations**; not partial differential equations; rezoning is easy with SPAM

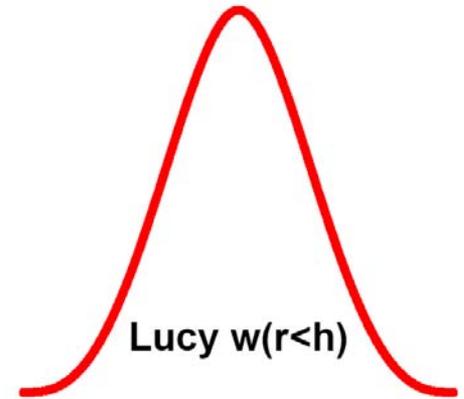
SPAM avoids mesh tangling and shear instabilities;
no unstable butterfly or hourglass modes



2.1 SPAM and Continuum Mechanics

Smooth Particle Applied Mechanics

Used for astrophysical problems (Lucy, Monaghan)
Used in the 80s & early 90's for fluids – SPH
Method is applied to many fields: heat conduction,
electricity & magnetism, fluid-structure interaction,
fragmentation



Particle weight function

Lagrangian (comoving) Equations of Continuum Mechanics

Continuity equation $d\rho/dt = -\rho \nabla \cdot \mathbf{u}$

Equation of motion $\rho d\mathbf{u}/dt = -\nabla \cdot \mathbf{P}$

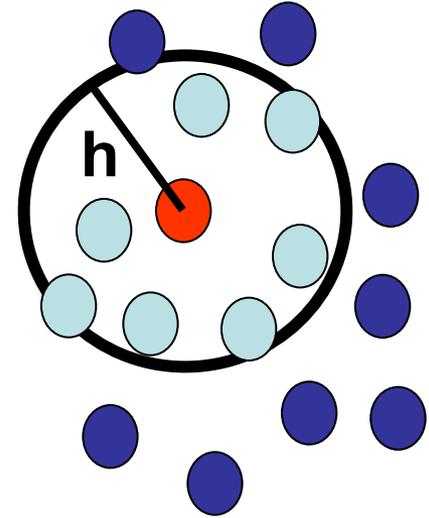
Energy equation $\rho de/dt = -\nabla \mathbf{u} : \mathbf{P} - \nabla \cdot \mathbf{Q}$

Constitutive equations $\mathbf{P} = \mathbf{P}(\rho, e, \nabla \mathbf{u}) ; \mathbf{Q} = \mathbf{Q}(\rho, e, \nabla T)$

2.2 Smooth Particles and Weight Functions

Particle density from neighbors within a smoothing length

$$\rho_J = \sum_K m_{JK} w(|r_J - r_K|), \quad |r_J - r_K| \leq h$$



Properties of the weight function:

Normalization: $\int 2\pi r w(r) dr = 1$

Continuous first and second derivatives

$$w'(0) = 0; \quad w, w', w'' = 0 \text{ at } r = h$$

Lucy's weight function

$$w_{2D}(r < h) = (5/\pi h^2)(1+3x)(1-x)^3, \quad x = r/h;$$
$$h = 3$$

2.3 Particle Averages for Functions

Density-based interpolations for averages

$$\rho_R = \sum_J m_K w_{RJ}$$

Averages:

Exact for:

$$f_R = \sum_J f_J m_J w_{RJ} / \rho_R$$

$$f_R = \text{constant}$$

$$f_R = \sum_J (f/\rho)_J m_J w_{RJ}$$

$$f_R \propto \rho$$

$$(f/\rho)_R = \sum_J (f/\rho^2)_J m_J w_{RJ}$$

$$f_R \propto \rho^2$$

For $h \sim 3$ lattice spacings, error $\sim 0.2\%$

Averages can be formed for any power of ρ or functions of ρ .

2.4 Particle Averages for the Gradients

Heat flux and Pressure Gradients

$$\nabla(p/\rho) = \frac{1}{\rho} \nabla \cdot \mathbf{P} - \frac{P}{\rho^2} \nabla \rho$$

$$\left(\frac{\nabla \cdot \mathbf{P}}{\rho} \right)_R = \sum_J \left[\left(\frac{P}{\rho^2} \right)_J + \left(\frac{P}{\rho^2} \right)_R \right] m_J \nabla_R w_{RJ}$$

Velocity and Temperature Gradients

$$\nabla(\rho u) = u \cdot \nabla \rho + \rho \nabla \cdot u$$

$$\left(\rho \nabla \cdot u \right)_R = \sum_J m_J (u_J - u_R) \nabla_R w_{RJ}$$

When R \longrightarrow particle K, then use m_{KJ} :

$$m_{KJ} = \frac{1}{2} (m_K + m_J) \quad \text{or} \quad m_{KJ} = \sqrt{m_K m_J}$$

2.5 Smooth-Particle Equations

Continuity Equation is automatically satisfied.

Equation of Motion:

$$m_J(du_J/dt) = - \sum m_J m_K [(P/\rho^2)_J + (P/\rho^2)_K] \cdot \nabla w_{JK}$$

Energy Equation:

$$m_J(de_J/dt) = \text{heat in} - \text{work done}$$

Work and heat are computed from pressure and gradients of the velocity, temperature, and heat flux.

Time integration with 4th order Runge-Kutta

Wm. G. Hoover, *et ux*, *SPAM-Based Recipes for Continuum Simulations*, Computing in Science & Engineering, p. 78 (2001).

3.1 Free Expansion of a Gas

$P = (\rho^2)/2$ for a 2D gas is the adiabatic equation of state;

Trajectory isomorphism

Lucy's w_{ij} SPAM $\rightarrow \Phi_{ij}$ MD

Calculate field values on a mesh:

$$\langle \rho \rangle, \langle u \rangle, \langle e \rangle$$

Entropy increases!

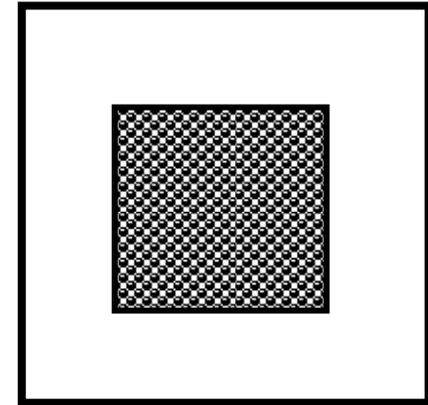
$$2kT/m = \langle v^2 \rangle - \langle v \rangle^2$$

$$S/Nk = \ln(VT)$$

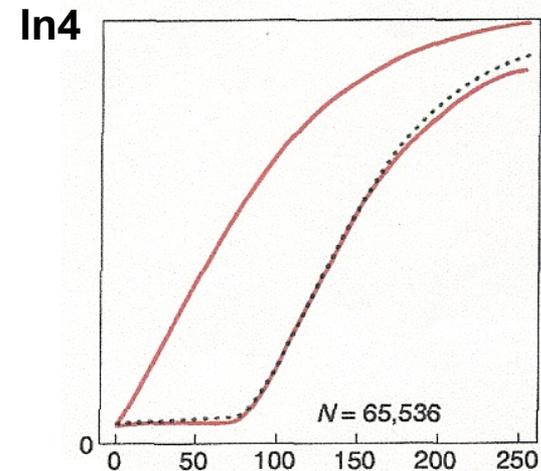
$$\Delta S/k = \ln 4$$

The following reference discusses all 3 examples:

Wm. G. Hoover, et ux, *Computational Physics with Particles*, American Journal of Physics 76 (2008).

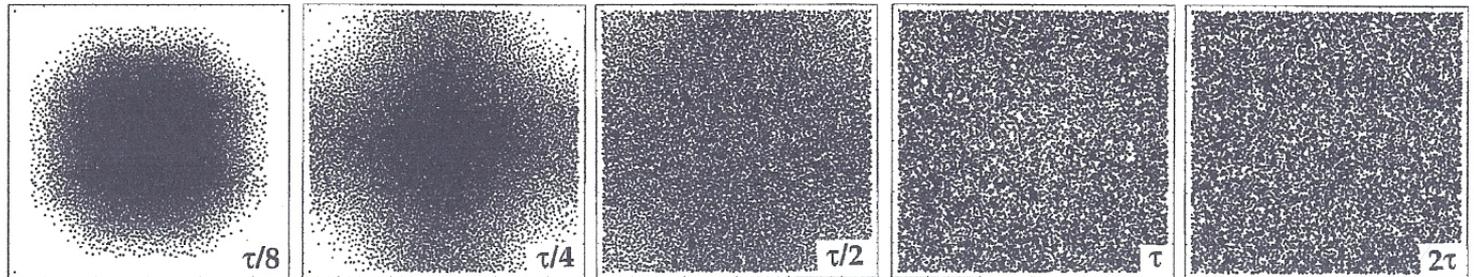


$$V_0 = 1/4 V_F$$

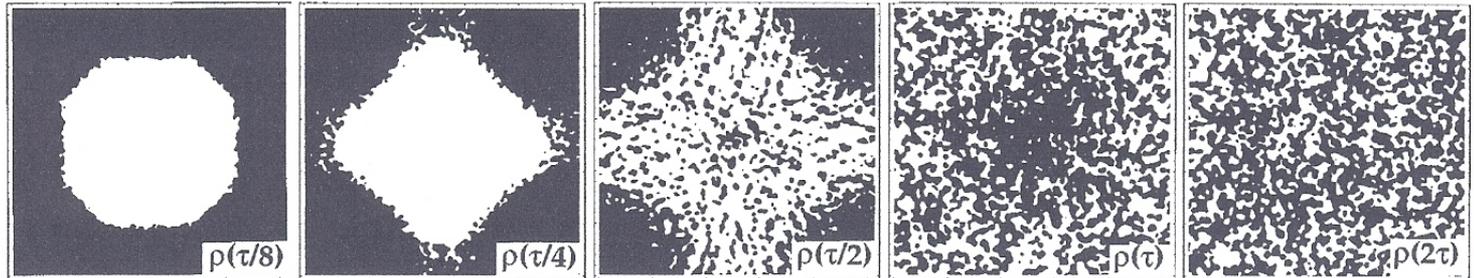


3.2 Free Expansion of a Gas - Results

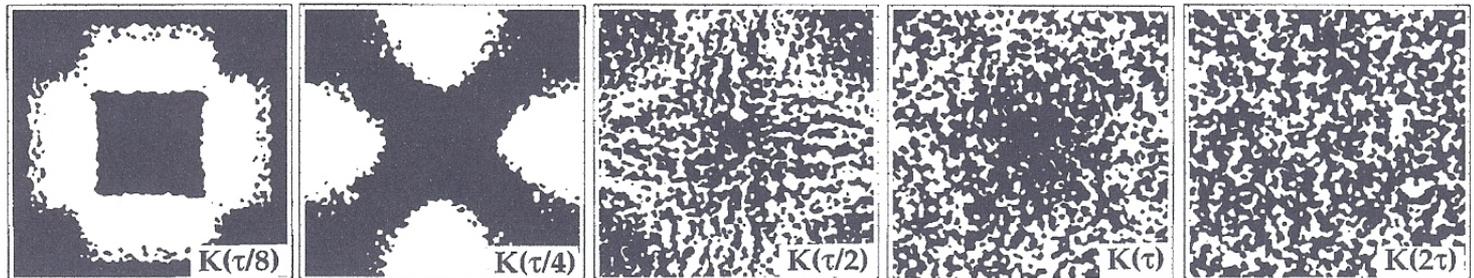
Particle motion



Density



Kinetic energy



Hoover, Posch, Castillo, *et ux*, Journal of Statistical Physics 100, Numbers 1 and 2, (2000) .

4.1 Water Column Acted on by Gravity

Initialize

- Equilibrate the water column with damping.
- Periodic boundaries on the sides.
- Reflecting boundary on the bottom.
- Use a core potential to avoid particle clumps.
- Dense fluid equation of state:

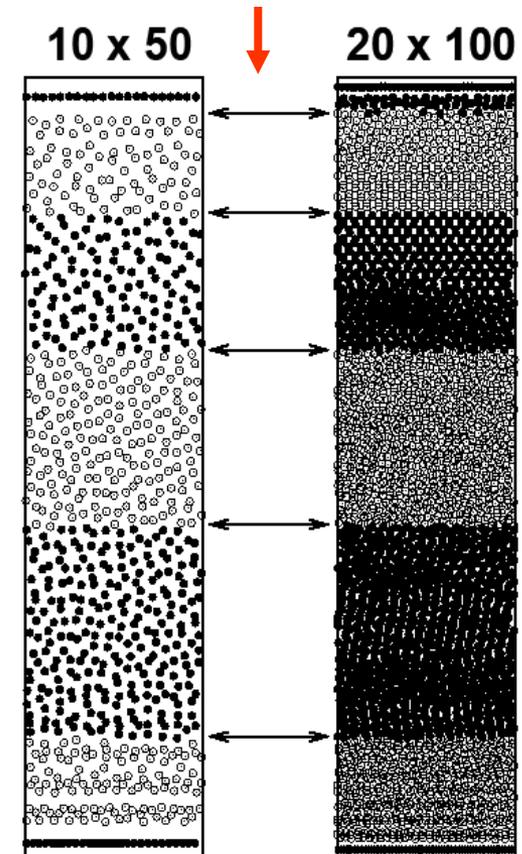
$$P = \rho^3 - \rho^2 .$$

Falling water column:

- Remove the periodic side boundaries.
- Add a surface tension with a potential.

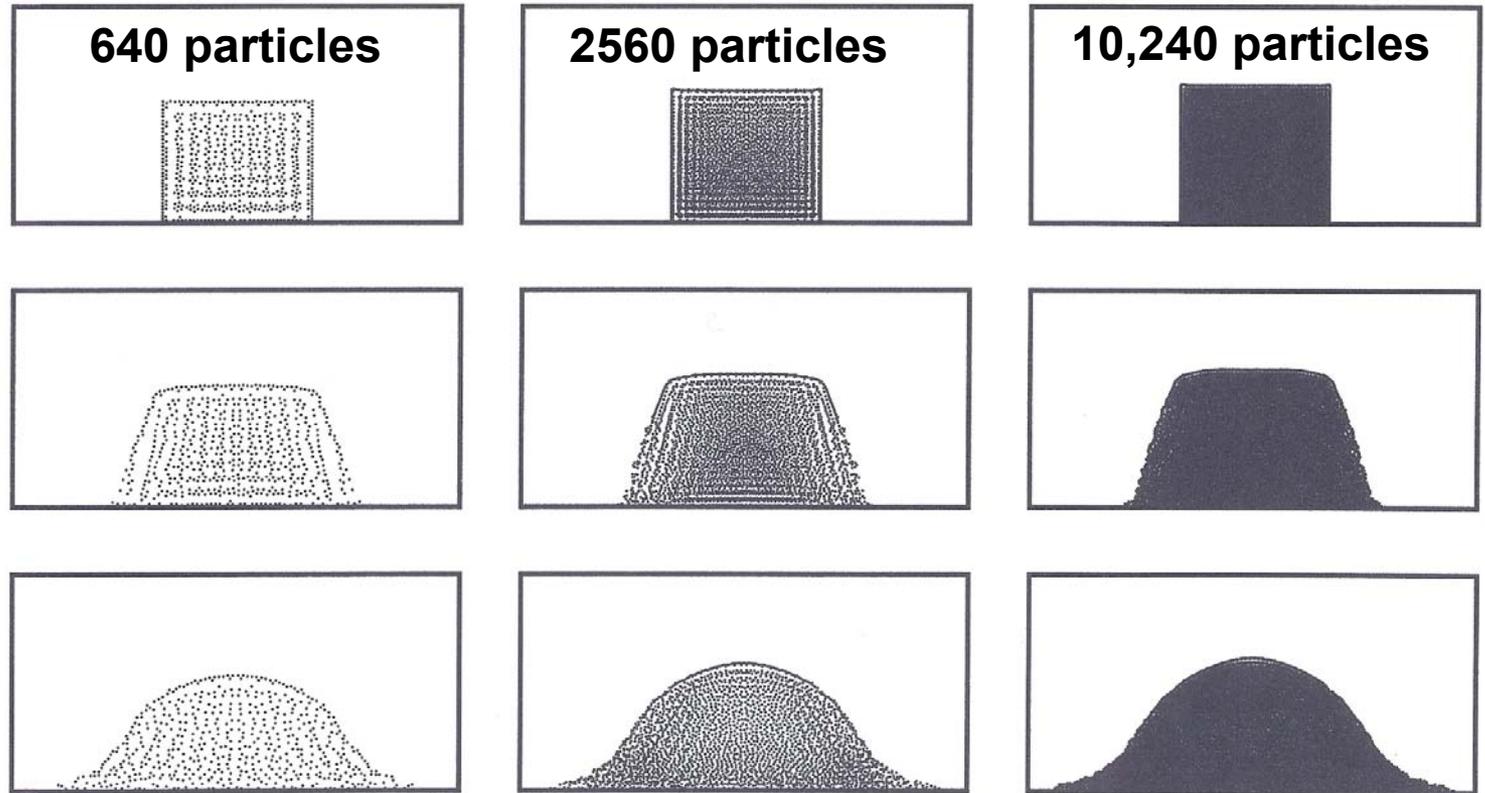
$$\Phi \propto \sum (\nabla \rho)^2$$

Analytical solution



Equilibration

4.2 Collapsing Water Column with Gravity - Results

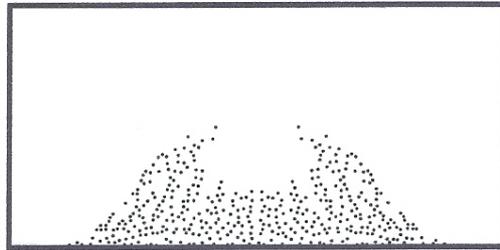


$$t_{10240} = 2t_{2560} = 4t_{640}$$

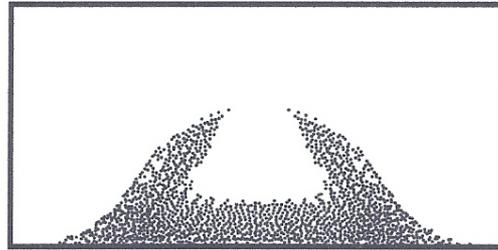
Uses Φ_{EA} , $\Phi_{\text{surface}} \propto \sum_j (\nabla \rho)_j^2$, Φ_{core} .

4.3 Collapsing Water Column with Gravity

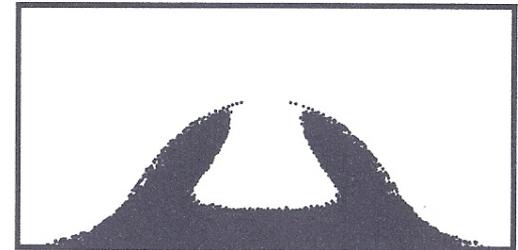
Tensile Regions – SPAM and Finite Elements



640 particles



2560 particles

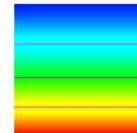


10,240 particles

WxH = 80x64 elements
dy = 2dx = 1



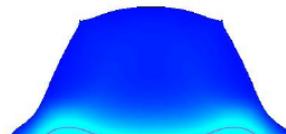
g = 0



t = 0

Relaxation

Cavitation model :
 $P > P_c \rightarrow P = P_c$



t = 30



t = 40

Collapse

5.1 The Rayleigh-Bénard Problem

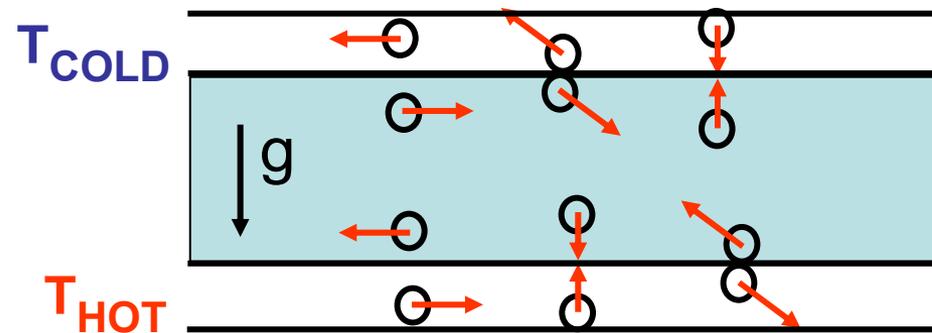
A conducting, convecting fluid in 2D is heated from below in the presence of gravity.

$$P = \rho T = \rho e \quad Q = -\kappa (\partial T / \partial y)$$

Periodic boundaries on the sides.

Image & fluid particle provide u, T at the top/bottom boundary.

$$\langle u_{\text{IMAGE}} + u_{\text{FLUID}} \rangle = u_{\text{BOUNDARY}}$$
$$\langle T_{\text{IMAGE}} + T_{\text{FLUID}} \rangle = T_{\text{BOUNDARY}}$$

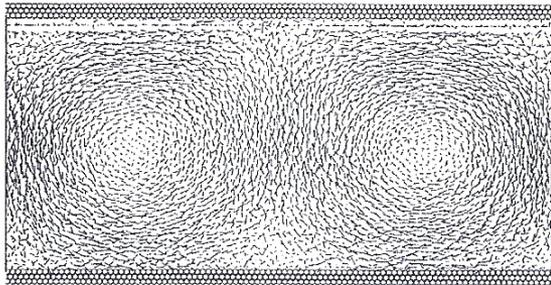
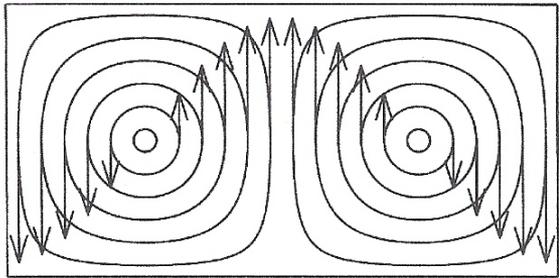


Convection rolls are formed using 5000 smooth particles when the Rayleigh number exceeds a few thousand .

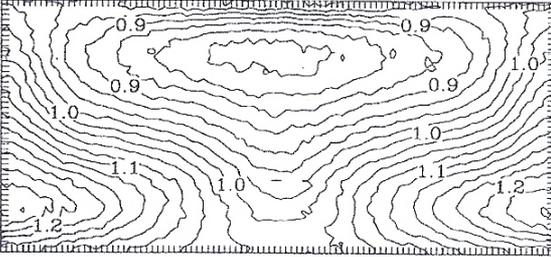
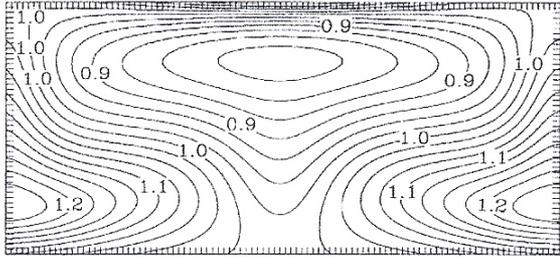
$$R_c = gL^4(d\ln T/dy) / (vD_T)$$

5.2 Rayleigh-Bénard Flow (Gravity & T gradient) Finite-Difference (left) & Smooth Particles (right)

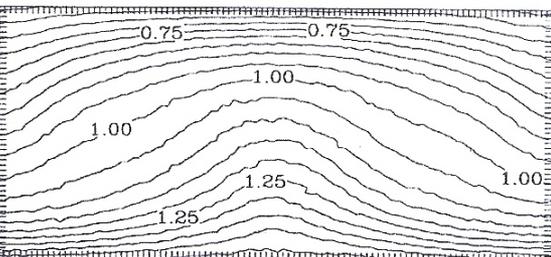
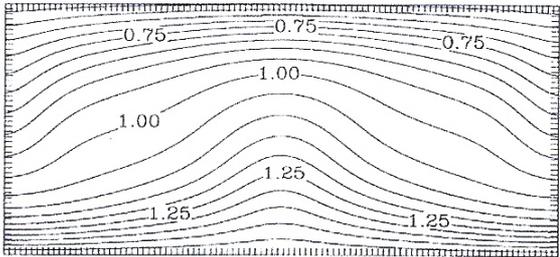
Velocity



Density



Temperature



Gravity



T = 0.5

T = 1.5

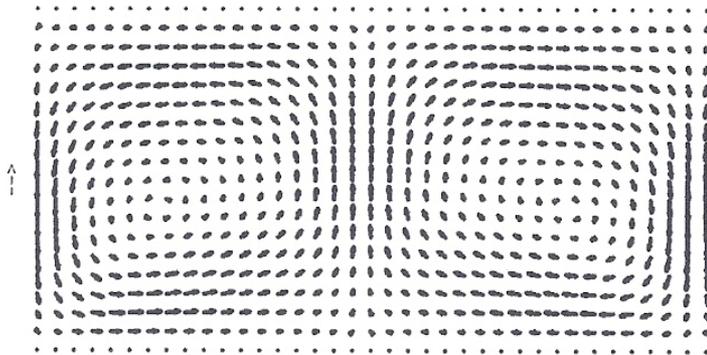
Rolls form for $R_c = \frac{gL^4(d\ln T/dy)}{\nu D_T}$ & 5000 smooth particles

Kum, Hoover, & Posch, Physical Review E 52, 4899-4908 (1995) .

5.3 Existence & Uniqueness in Continuum Mechanics

Multiple solutions for a specified boundary condition:

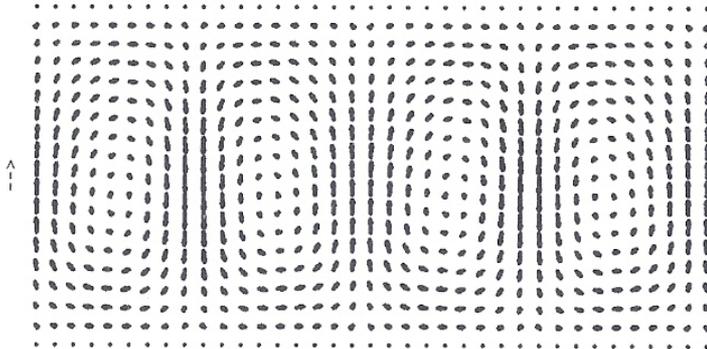
Initial velocity perturbation: $\sin(y)$ & $\sin(nx)$, or random



2 rolls

We also produced 6 roll solutions

Max or min, S or dS/dt , solutions

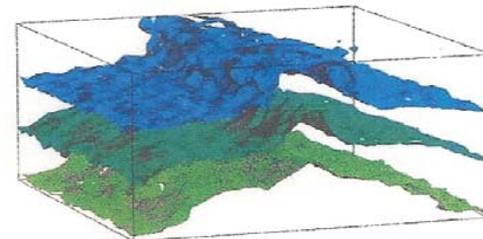
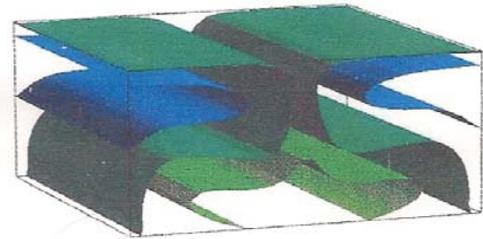
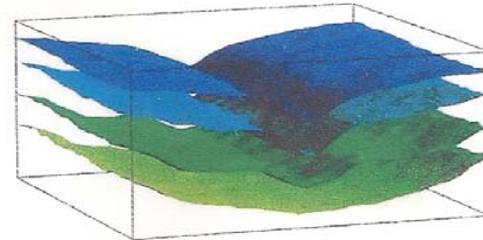
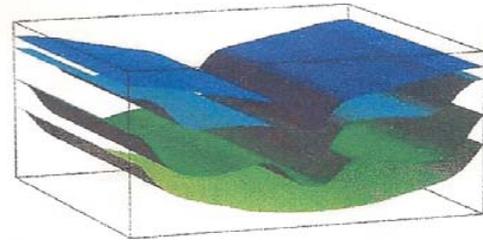
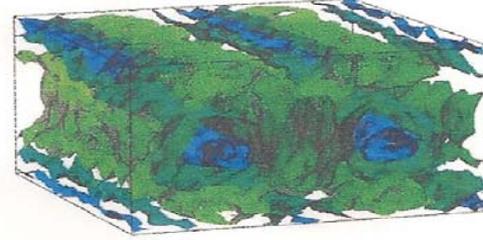
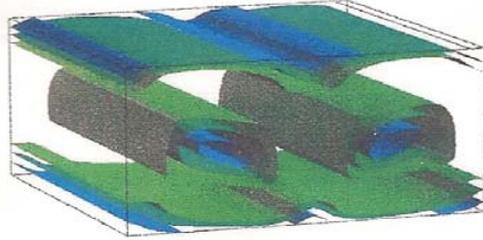


4 rolls

V. M. Castillo, Wm. G. Hoover, and C. G. Hoover, Coexisting Attractors in Compressible Rayleigh-Bénard Flow, *Physical Review E*, **55**, No. 5, (May 1997).

V. M. Castillo, and Wm. G. Hoover, Entropy Production and Lyapunov Instability at the Onset of Turbulent Convection, *Physical Rev E*, **58**, No. 6, (December 1997).

5.4 Three-Dimensional Rayleigh-Bénard Flow



Finite Difference

SPAM

6. Molecular Dynamics Analogs : Trajectory Isomorphisms

- Two interesting cases of trajectory isomorphisms occur with SPAM and molecular dynamics .

Lucy fluid For $P = \rho^2 / 2$ trajectories are the same if $w_{ij} \text{ spam} \rightarrow \Phi_{ij} \text{ md}$.

Embedded-atom fluid For $P = \rho^3 - \rho_0 \rho^2$ trajectories are the same if
$$\Phi = \sum_j \frac{1}{2} \left(\frac{\rho_j}{\rho_0} - 1 \right)^2 .$$

- Lucy fluid is used for the free expansion problem .
- Embedded atom can be used for structural relaxation and the collapsing water column .

Conclusion – SPAM Is a Transparent, Pedagogical Particle Method for Simulating Continuum Dynamics

SPAM is a useful for modeling continuum mechanics

Algorithm is transparent to program and easier to debug ;

Algorithm avoids mesh tangling ;

Rezoning is easy .

Various deficiencies have been cured

Use density-gradient potential for lattice surfaces ;

String phases are cured with core potentials ;

Use density-curvature potential for strength .



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