



SMOOTHED PARTICLE HYDRODYNAMICS

“Four things you may have been told”



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SPHERIC

SPH rEsearch and engineeRing International Community

spheric_sph.org

R09: Computational Fluid Dynamics: SPH and Mesh Free Methods (5:00pm - 5:45pm CST)

Interactive, On Demand

📅 Tue, Nov 24, 2020

🕒 10:00 AM - 10:45 AM

Welcome to SPHERIC

SPHERIC is the international community of researchers and industrial practitioners using Smoothed Particle Hydrodynamics (SPH).

As a purely Lagrangian method, SPH is well suited for simulating highly deforming fluids and structures, multi-phase flows, and problems where Eulerian methods are not applicable. Applications of this mesh-free method include:

R09:1: SPH simulations of helicopter ditching on calm water and in waves.
Presenter: Guillaume Oger, Ecole Centrale Nantes

R09:2: Graph Neural Network for Lagrangian Fluid Simulation
Presenter: Zijie Li, Carnegie Mellon University

R09:3: Turbulence Modeling in Smoothed Particle Hydrodynamics
Presenter: Francesco Ricci, New Jersey Institute of Technology

R09:4: DualSPHysics: from fluid dynamics to multiphysics problems
Presenter: Angelo Tafuni

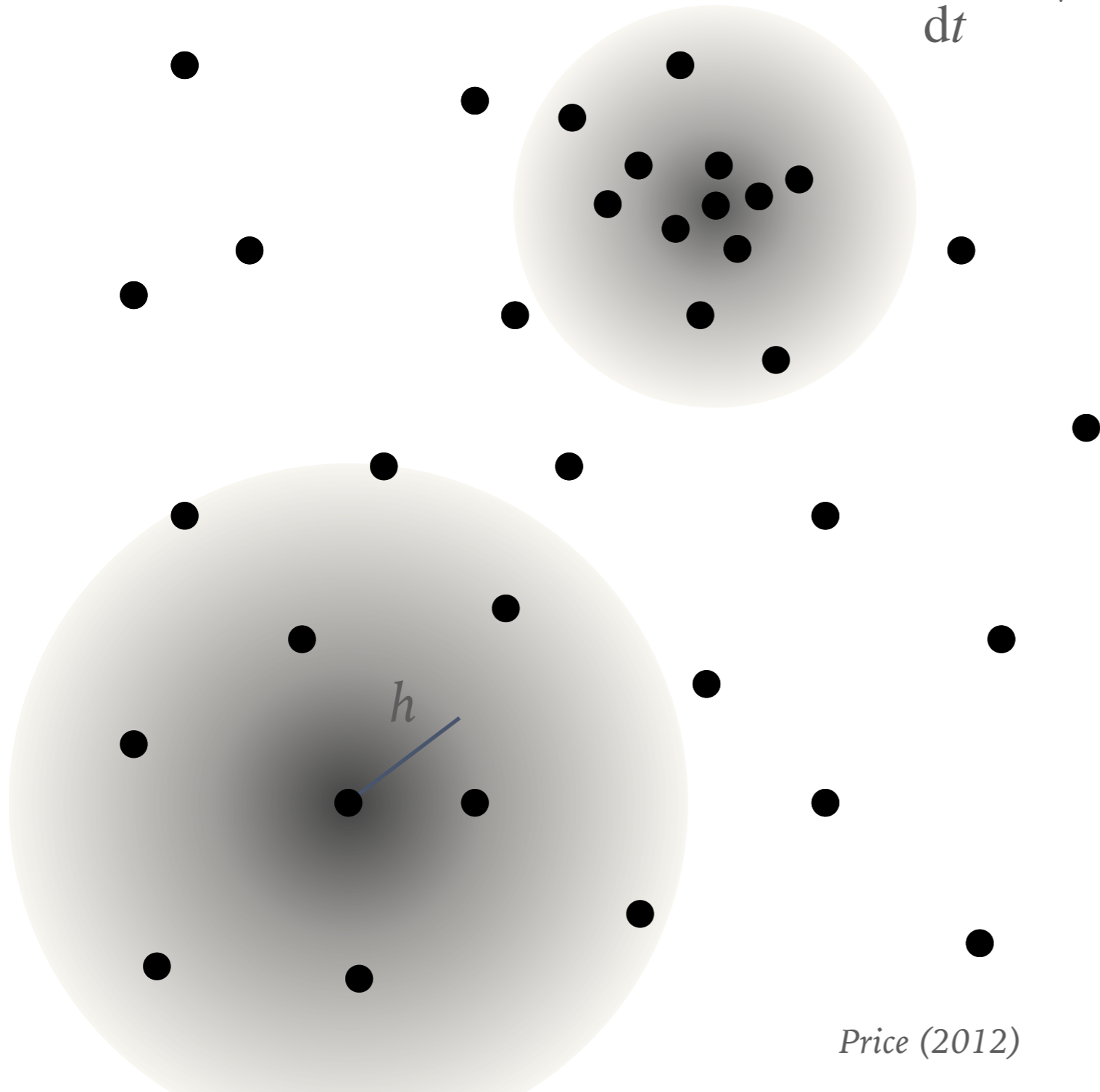
R09:5: Coupling the Finite Volume Particle Method with the Finite Element Method for fluid-structure interaction for large deformations
Presenter: Maryrose McLoone, NUI Galway

SMOOTHED PARTICLE HYDRODYNAMICS

e.g. Lucy (1977), Gingold & Monaghan (1977), Monaghan (1992)

$$\frac{d\mathbf{x}}{dt} = \mathbf{v}$$

- Discretise fluid onto Lagrangian particles
- Kernel-weighted sums to interpolate fluid quantities and derivatives



$$\rho(\mathbf{r}) = \sum_{j=1}^N m_j W(|\mathbf{r} - \mathbf{r}_j|, h)$$



$\rho(x, y)$

m_i, x_i, y_i

THINGS YOU MIGHT HAVE HEARD ABOUT SMOOTHED PARTICLE HYDRODYNAMICS



SPH

SPH can't capture shocks



Kelvin-Helmholtz instabilities

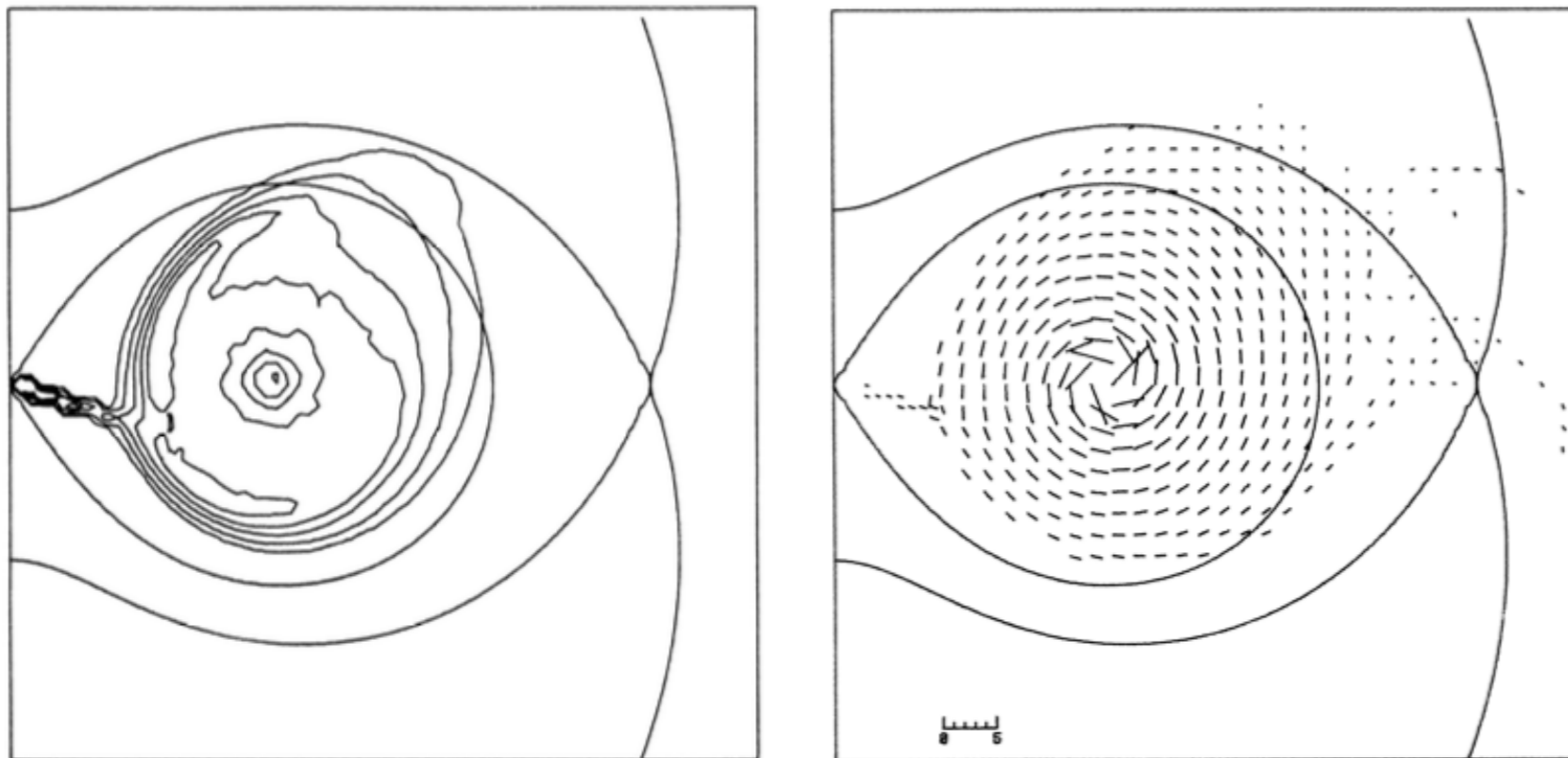


MYTH 1: SPH DOES NOT SOLVE THE EQUATIONS OF FLUID DYNAMICS



ORIGIN OF THE MYTH: THE STICKY PARTICLE METHOD

We approximate the fluid as being composed of a few thousand individual particles. For most of the time these particles move under Newton's laws as isolated test particles in the potential of the binary system (restricted three-body problem). Every so often each particle is forced to interact instantaneously with its neighbours in a viscous manner. In



Lin & Pringle (1976)

$$\frac{d^2x}{dt^2} = 2 \frac{dy}{dt} + x + 1 - \mu + \frac{(1+x)(\mu-1)}{r_2^3} - \frac{\mu x}{r_1^3}$$

$$\frac{d^2y}{dt^2} = -2 \frac{dx}{dt} + y \left\{ 1 + \frac{\mu-1}{r_2^3} - \frac{\mu}{r_1^3} \right\}$$

Shu: I think you would be the first to agree that what you do is not fluid mechanics. It does give some aspects of the role of viscosity, but not all. Furthermore, I would suspect that the results of the calculation are quite sensitive to the value chosen for the parameter l .

Pringle: I think it is a bit strong to say that what we are doing is not fluid mechanics. We treat the mechanics correctly and I would contend that we are dealing with a fluid. The real question is whether or not the equation of state and properties we have bestowed upon our fluid are sufficiently realistic for our present purposes. We feel that in some respects they probably are. Since the size of the para-

TRUTH: DISCRETE HYDRODYNAMICS FROM THE FLUID LAGRANGIAN

$$L_{sph} = \sum_j m_j \left[\frac{1}{2} v_j^2 - u_j(\rho_j, s_j) \right] \leftarrow \text{Lagrangian}$$

$$du = \frac{P}{\rho^2} d\rho \leftarrow \text{1st law}$$

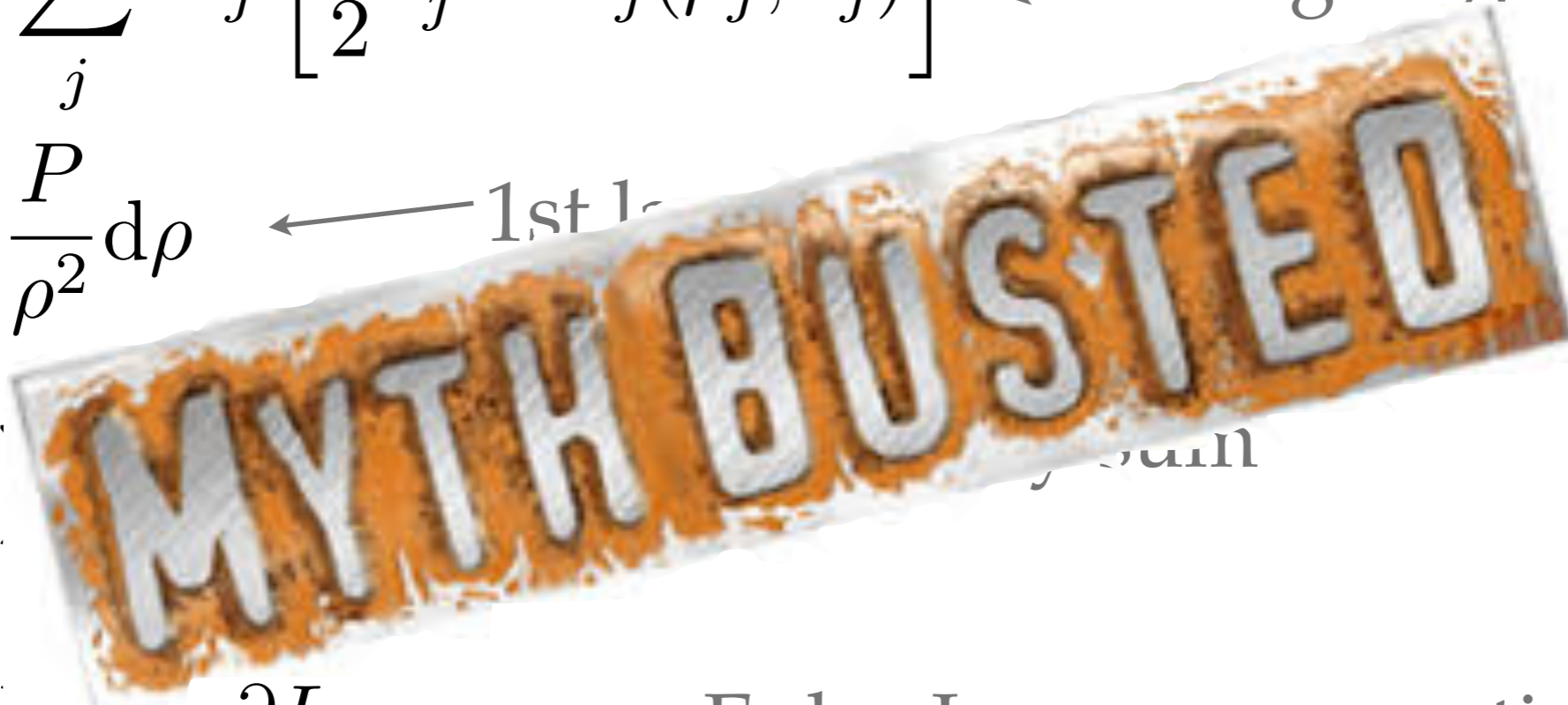
$$\nabla \rho_i =$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \mathbf{v}} \right) - \frac{\partial L}{\partial \mathbf{r}} = 0 \leftarrow \text{Euler-Lagrange equations}$$

$$\frac{d\mathbf{v}_i}{dt} = - \sum_j m_j \left(\frac{P_i}{\rho_i^2} + \frac{P_j}{\rho_j^2} \right) \nabla_i W_{ij}(h)$$

equations of motion!

$$\left(\frac{d\mathbf{v}}{dt} = - \frac{\nabla P}{\rho} \right)$$



WHAT THE LAGRANGIAN GIVES US

.....
Noether's theorem: "the most beautiful idea in physics"

SYMMETRIES
↔
conservation
LAWS

- Conservation of both linear and angular momentum to machine precision (translational and rotational symmetry)
- Conservation of energy in spatial discretisation (time symmetry)

$$\sum_a m_a \frac{d\mathbf{v}_a}{dt} = 0$$

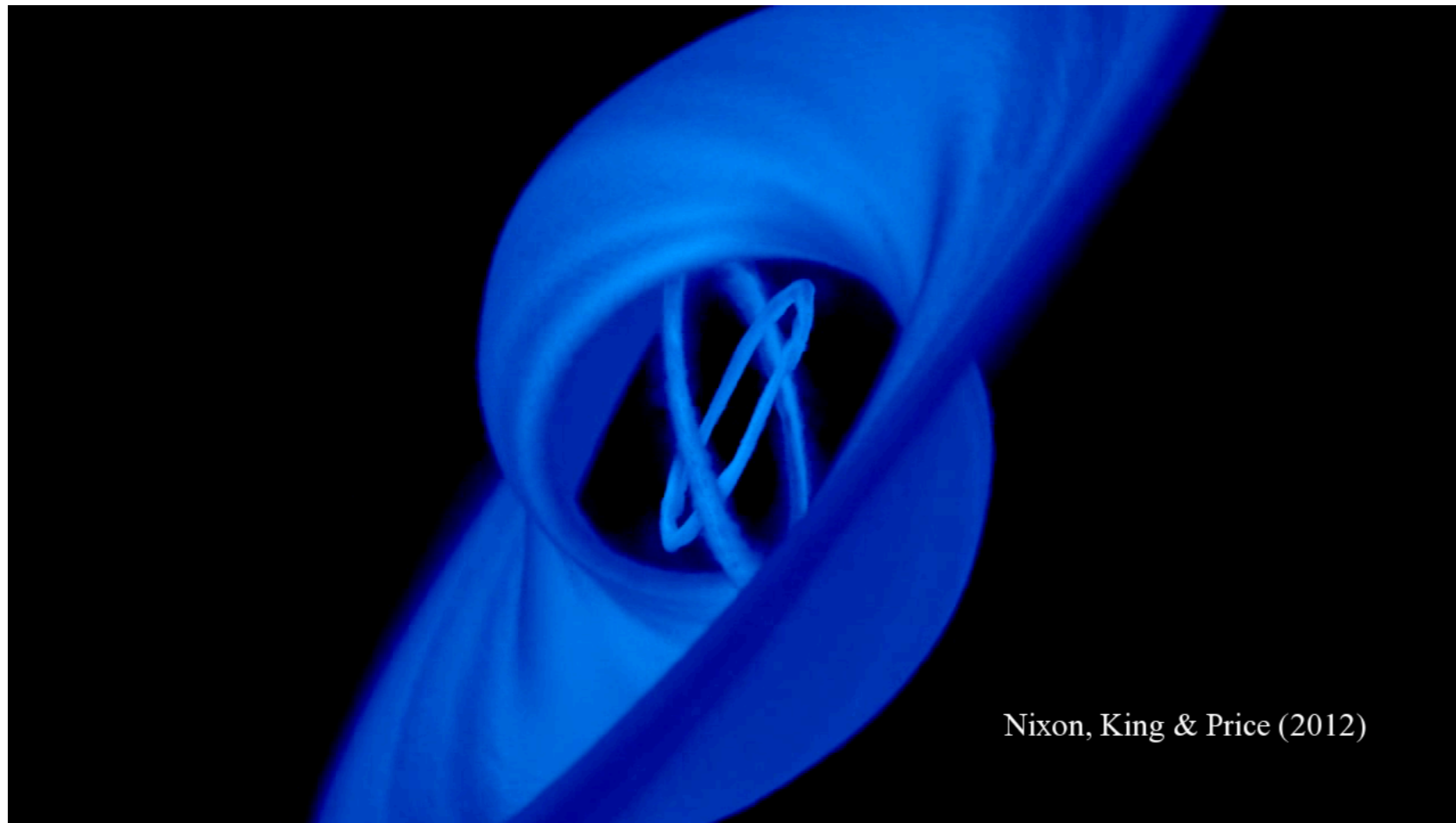
$$\sum_a m_a \left(\mathbf{r}_a \times \frac{d\mathbf{v}_a}{dt} \right) = 0$$

$$\sum_a m_a \frac{de_a}{dt} = 0$$



Emmy Noether 1882-1935

EXAMPLE: CONSERVATION OF ANGULAR MOMENTUM



Nixon, King & Price (2012)

*Orbits are accurate...
even when motions
not aligned with any
symmetry axis.*

*Warping of an accretion disc by a spinning, supermassive black hole
Nixon, King & Price (2012), ApJL 757, L24*

EXAMPLE: GENERAL RELATIVISTIC HYDRODYNAMICS

Monaghan & Price (2001)

Rosswog (2010)

Liptai & Price (2019)

$$L_{grsph} = - \sum_j m_j (1 + u_j) \sqrt{-g_{\mu\nu} v_j^\mu v_j^\nu} \quad \leftarrow \text{Lagrangian}$$

$$+ \quad du = \frac{P}{\rho^2} d\rho \quad \leftarrow \text{1st law of thermodynamics}$$

$$+ \quad \nabla \rho_i = \sum_j m_j \nabla W_{ij}(h) \quad \leftarrow \text{density sum}$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \mathbf{v}} \right) - \frac{\partial L}{\partial \mathbf{r}} = 0 \quad \leftarrow \text{Euler-Lagrange equations}$$

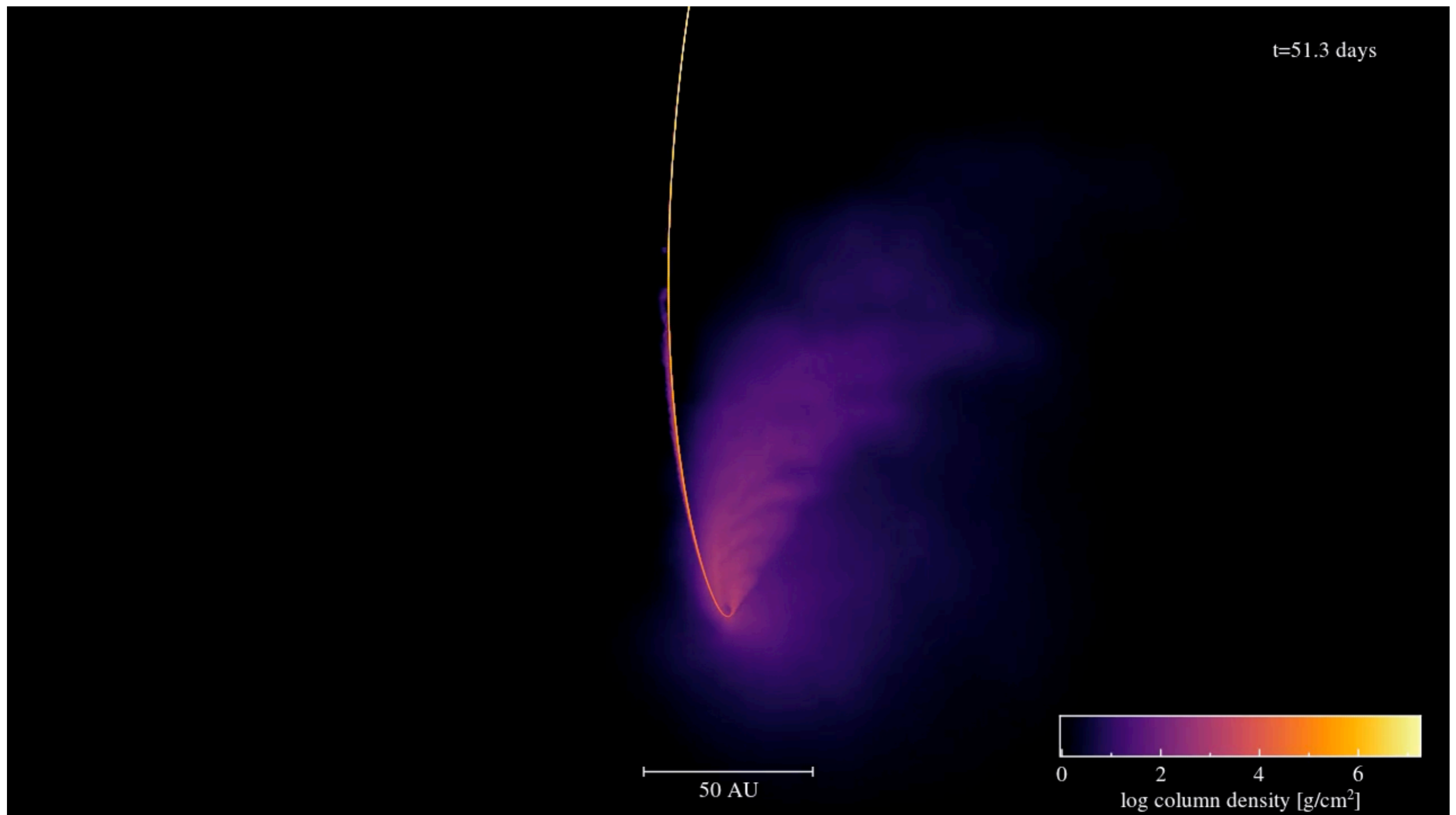
=

equations
of motion!

$$\frac{d\mathbf{p}_i}{dt} = - \sum_j m_j \left(\frac{\sqrt{-g_i} P_i}{\rho_i^{*2}} + \frac{\sqrt{-g_j} P_j}{\rho_j^{*2}} \right) \nabla_i W_{ij}(h)$$

$$\left(\frac{d\mathbf{p}}{dt} = - \frac{\nabla(\sqrt{-g}P)}{\rho^*} \right)$$

TIDAL DISRUPTION OF STARS BY SUPERMASSIVE BLACK HOLES



- High speed flow, huge range of timescales
- Most of domain is empty, immensely challenging problem!

Liptai et al. (2020)

MYTH 2: SPH CAN'T CAPTURE SHOCKS

SPH can't
capture shocks



ORIGIN OF THE MYTH: “HIGH RESOLUTION SHOCK CAPTURING” METHODS

An efficient shock-capturing central-type scheme for multidimensional relativistic flows

I. Hydrodynamics

L. Del Zanna and N. Bucciantini

Numerical Relativistic Hydrodynamics: HRSC Methods

Luciano Rezzolla

Olindo Zanotti

DOI:10.1093/acprof:oso/9780198528906.003.0009

This chapter is devoted to the analysis of those numerical methods based on the conservative formulation of the equations, as is the case of the relativistic-hydrodynamics equation.

Eulerian conservation form:

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{v}) = 0$$

$$\frac{\partial \rho \mathbf{v}}{\partial t} + \nabla \cdot (\rho \mathbf{v} \mathbf{v} + P \mathbf{I}) = 0$$

$$\frac{\partial \rho e}{\partial t} + \nabla \cdot [(\rho e + P) \mathbf{v}] = 0$$

$$\frac{\partial \mathbf{U}}{\partial t} + \nabla \cdot [\mathbf{F}(\mathbf{U})] = 0 \quad \mathbf{U} = [\rho, \rho \mathbf{v}, \rho e]^T$$

Lagrangian conservation form:

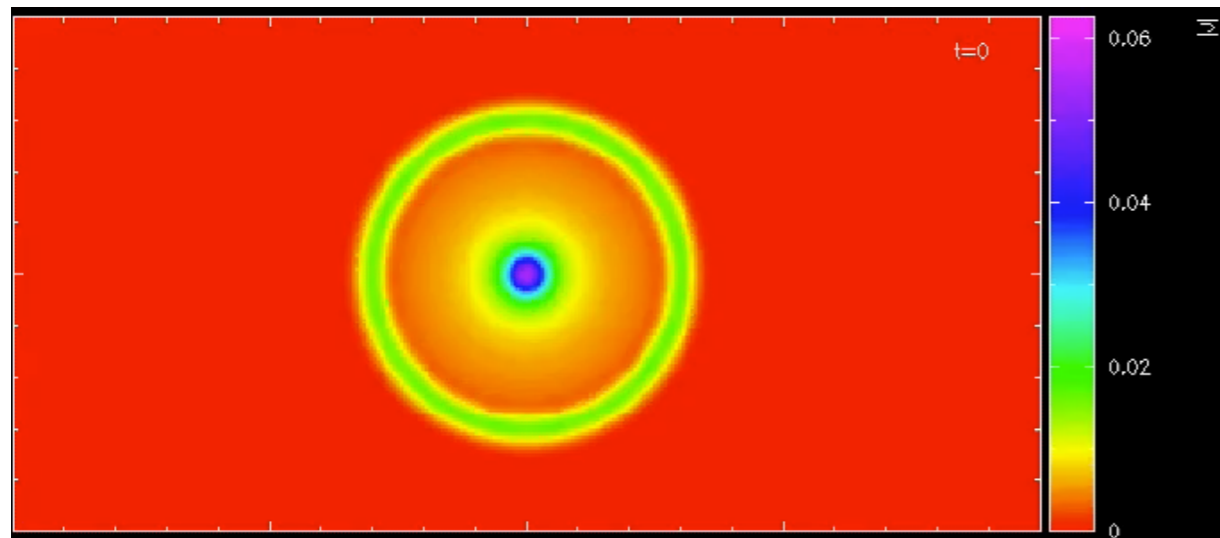
$$\frac{dm}{dt} = 0$$

$$\frac{d\mathbf{v}}{dt} = -\frac{\nabla \cdot (P \mathbf{I})}{\rho}$$

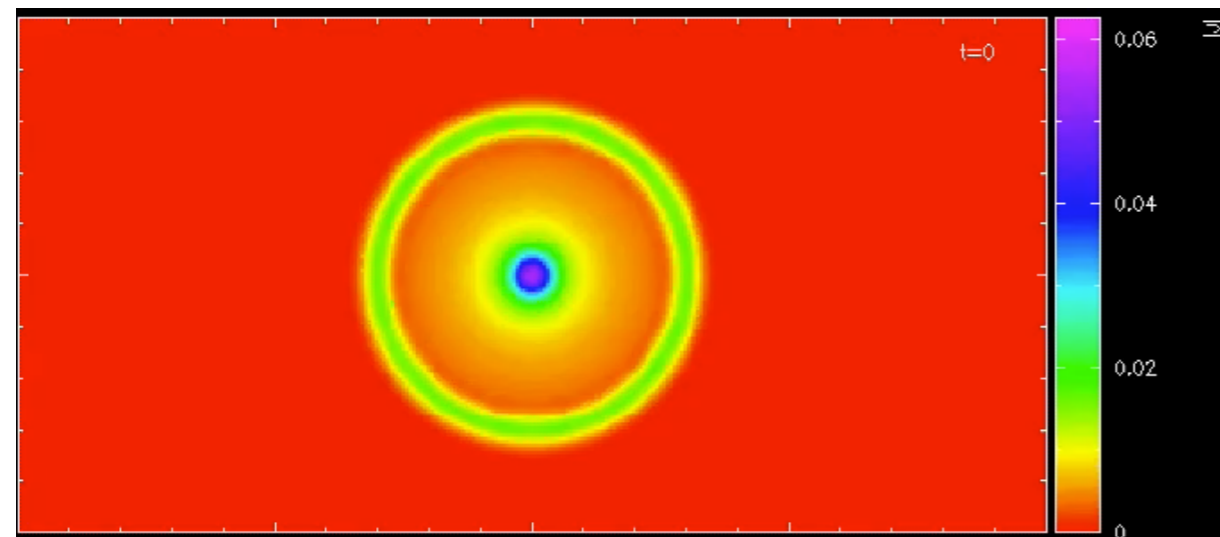
$$\frac{de}{dt} = -\frac{\nabla \cdot (P \mathbf{v})}{\rho}$$

$$\frac{d\mathbf{u}}{dt} = -\frac{\nabla \cdot \mathbf{F}(\mathbf{u})}{\rho} \quad \mathbf{u} = [\mathbf{v}, e]^T$$

TRUTH: ADVECTION IS PERFECT IN LAGRANGIAN SCHEMES



first 25 crossings



1000 crossings (Rosswog & Price 2010)

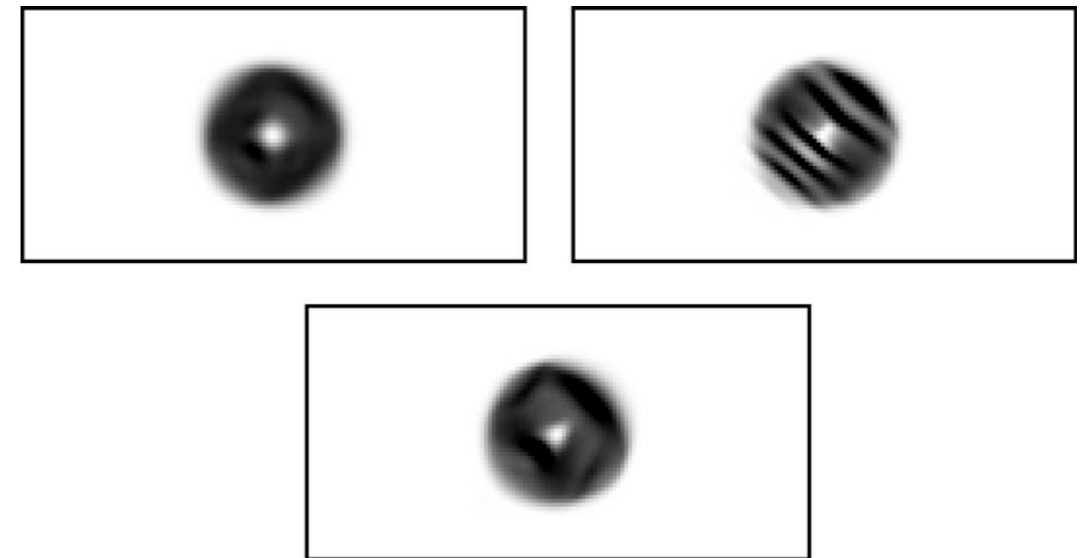


Fig. 3. Gray-scale images of the magnetic pressure $(B_x^2 + B_y^2)$ at $t=2$ for an advected field loop ($v_0 = \sqrt{5}$) using the \mathcal{E}_z^α (top left), \mathcal{E}_z^σ (top right) and \mathcal{E}_z^c (bottom) CT algorithm.

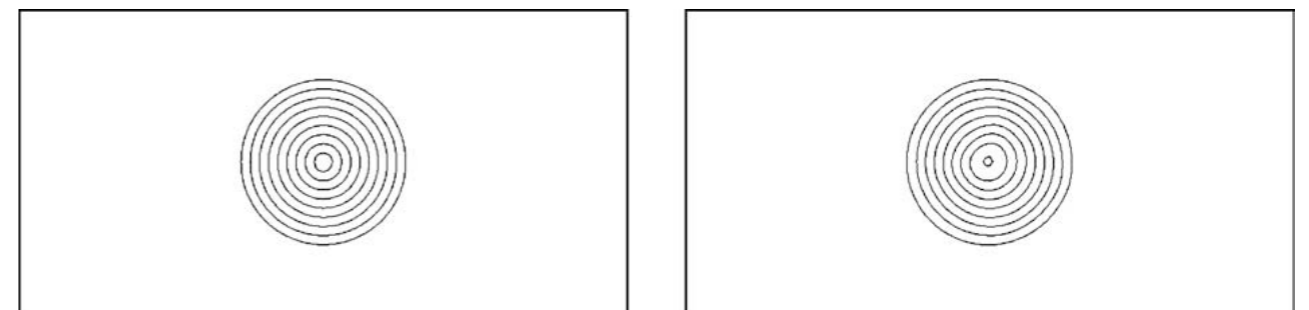


Fig. 8. Magnetic field lines at $t=0$ (left) and $t=2$ (right) using the CTU + CT integration algorithm.

2 crossings (Gardiner & Stone 2005)

Test problem: Advection of a magnetic current loop in a uniform flow

HIGH RESOLUTION SHOCK CAPTURING METHODS FOR SPH

Monaghan (1997), Chow & Monaghan (1997)

➤ Finite volume method

$$\frac{\partial \mathbf{U}}{\partial t} + \nabla \cdot [\mathbf{F}(\mathbf{U})] = 0 \quad \longrightarrow \quad \frac{\mathbf{U}_i^{n+1} - \mathbf{U}_i^n}{\Delta t} = - \left[\frac{\mathbf{F}_{i+\frac{1}{2}}^* - \mathbf{F}_{i-\frac{1}{2}}^*}{\Delta x} \right]$$

$$\mathbf{U} = [\rho, \rho \mathbf{v}, \rho e]^T$$

$$\mathbf{F}^* = \frac{1}{2} [\mathbf{F}(\mathbf{U}_L) + \mathbf{F}(\mathbf{U}_R)] - \frac{v_{\text{sig}}}{2} (\mathbf{U}_R - \mathbf{U}_L)$$

➤ SPH

Godunov-type solution

$$\frac{d\mathbf{u}}{dt} = - \frac{\nabla \cdot \mathbf{F}(\mathbf{u})}{\rho} \quad \longrightarrow \quad \frac{d\mathbf{u}_a}{dt} = - \sum_b m_b \left[\frac{\mathbf{F}_a}{\Omega_a \rho_a^2} \cdot \nabla_a W_{ab}(h_a) + \frac{\mathbf{F}_b}{\Omega_a \rho_a^2} \cdot \nabla_a W_{ab}(h_b) \right]$$

$$\mathbf{u} = [\mathbf{v}, e]^T$$

$$- \sum_b \frac{m_b}{\bar{\rho}_{ab}} \bar{v}_{\text{sig}} (\mathbf{u}_a - \mathbf{u}_b) \hat{\mathbf{r}}_{ab} \cdot \overline{\nabla_a W_{ab}},$$

Similar for SPH, but dissipation does NOT affect advection terms

c.f. Chow & Monaghan (1997), Inutsuka (2002), Cha & Whitworth (2003), Price (2008)

THE KEY IS A GOOD SWITCH

- Use shock detector to turn off shock dissipation where there are no shocks
- Nearly undamped linear waves

$$A = \xi \max \left[-\frac{d}{dt} (\nabla \cdot \mathbf{v}), 0 \right]$$



6 Lee Cullen & Walter Dehnen

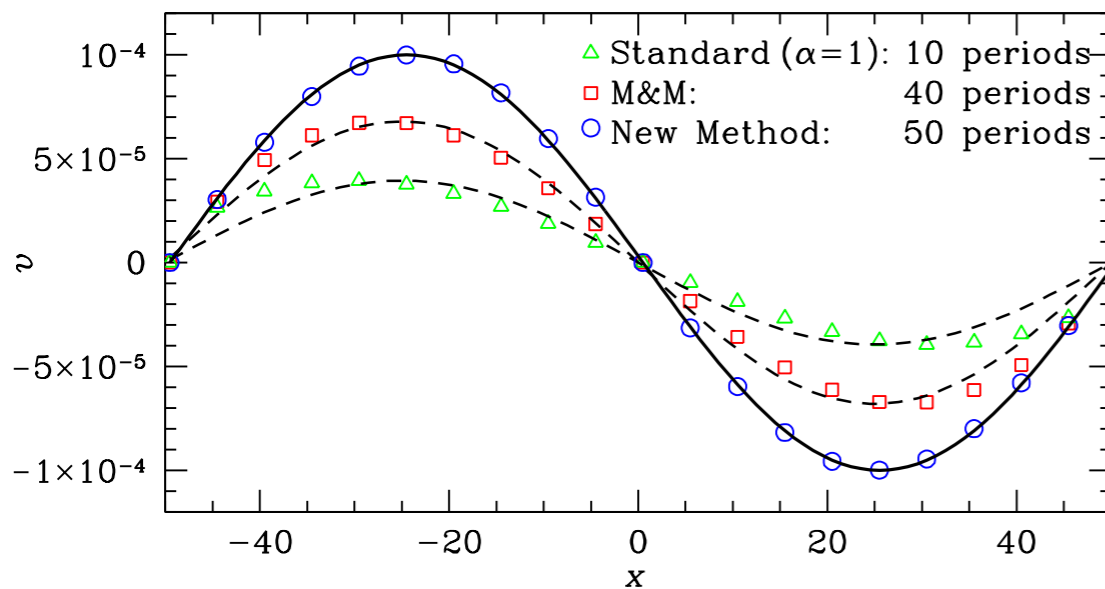


Figure 2. As Fig. 1, but for SPH with standard ($\alpha = 1$) or Morris & Monaghan (1997) artificial viscosity, as well as our new method (only every fifth particle is plotted). Also shown are the undamped wave (*solid*) and lower-amplitude sinusoidals (*dashed*). Only with our method the wave propagates undamped, very much like SPH without any viscosity, as in Fig. 1.

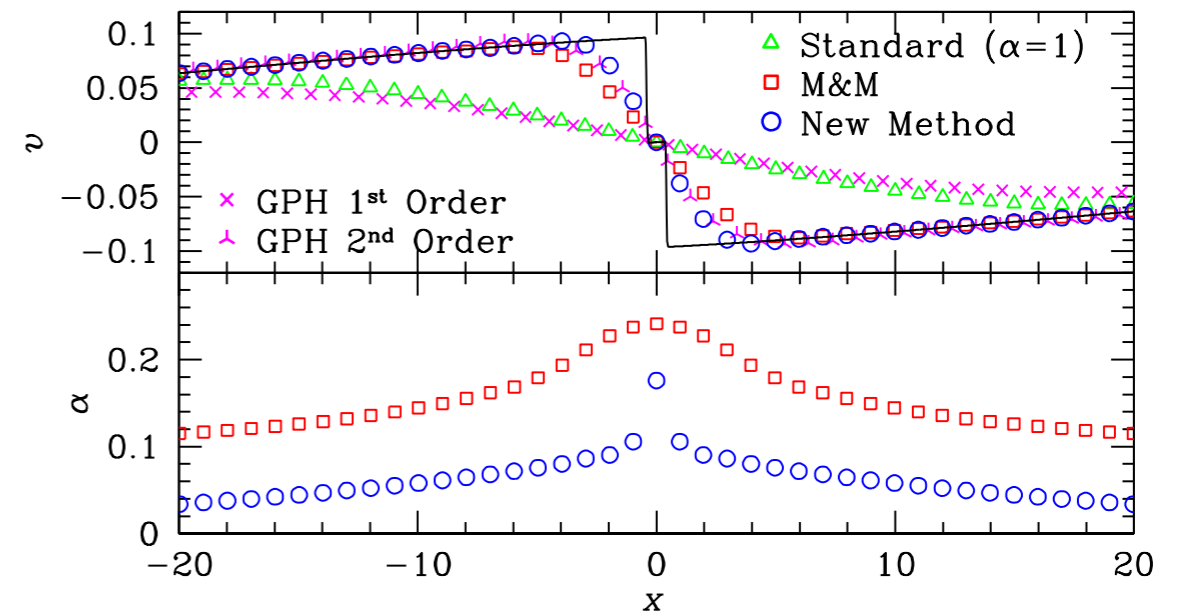


Figure 6. Steepening of a 1D sound wave: velocity and viscosity parameter vs. position for standard SPH, the M&M method, our new scheme, and Godunov particle hydrodynamics of first and second order (GPH, Cha & Whitworth 2003), each using 100 particles per wavelength. The solid curve in the top panel is the solution obtained with a high-resolution grid code.

c.f. Cullen & Dehnen (2010), Price et al. (2018)

MACH 10, SUPERSONIC TURBULENCE: SPH VS GRID

Price & Federrath (2010)

Tricco, Price & Federrath (2016)



SPH

[phantomsph.
bitbucket.io](http://phantomsph.bitbucket.io)

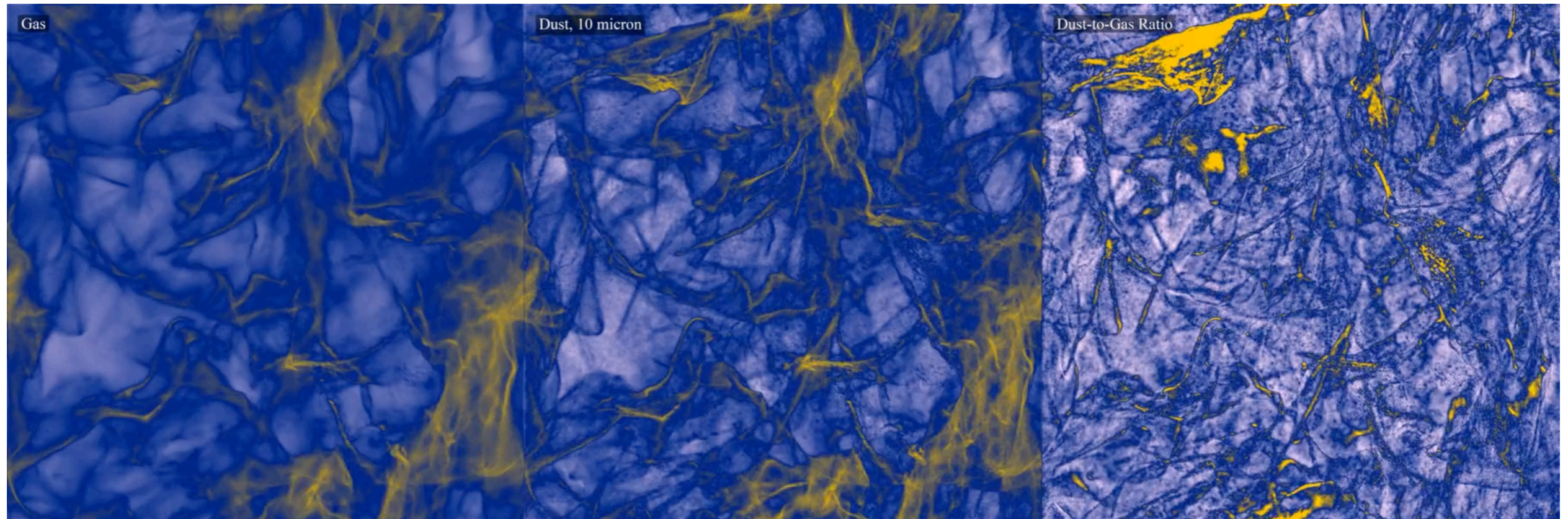
FLASH

flash.uchicago.edu

Main advantage of SPH: resolution follows mass

PARTICLE-LADEN SUPERSONIC TURBULENCE AT MACH 10

Tricco, Price &
Laibe (2017),
MNRAS 471, L52



Using “one fluid” model for
dust-gas mixtures

Laibe & Price (2014a,b,c)
MNRAS 440, 2136

$$\frac{d\rho}{dt} = -\rho(\nabla \cdot \mathbf{v}),$$

$$\frac{d\mathbf{v}}{dt} = -\frac{\nabla P_g}{\rho},$$

$$\frac{d\epsilon}{dt} = -\frac{1}{\rho} \nabla \cdot (\epsilon t_s \nabla P_g),$$

$$\rho = \rho_g + \rho_d$$

$$\mathbf{v} = \frac{\rho_g \mathbf{v}_g + \rho_d \mathbf{v}_d}{\rho}$$

$$\epsilon = \frac{\rho_d}{\rho}$$

c.f. special sessions on particle-laden flows

MYTH 3: SPH CAN'T SIMULATE KELVIN- HELMHOLTZ INSTABILITIES



ORIGIN OF THE MYTH



Mon. Not. R. Astron. Soc. **380**, 963–978 (2007)

doi:10.1111/j.1365-2966.2007.12183.x

Fundamental differences between SPH and grid methods

Oscar Agertz,^{1*} Ben Moore,¹ Joachim Stadel,¹ Doug Potter,¹ Francesco Miniati,² Justin Read,¹ Lucio Mayer,² Artur Gawryszczak,³ Andrey Kravtsov,⁴ Åke Nordlund,⁵ Frazer Pearce,⁶ Vicent Quilis,⁷ Douglas Rudd,⁴ Volker Springel,⁸ James Stone,⁹ Elizabeth Tasker,¹⁰ Romain Teyssier,¹¹ James Wadsley¹² and Rolf Walder¹³

¹Institute for Theoretical Physics, University of Zürich, CH-8057 Zürich, Switzerland

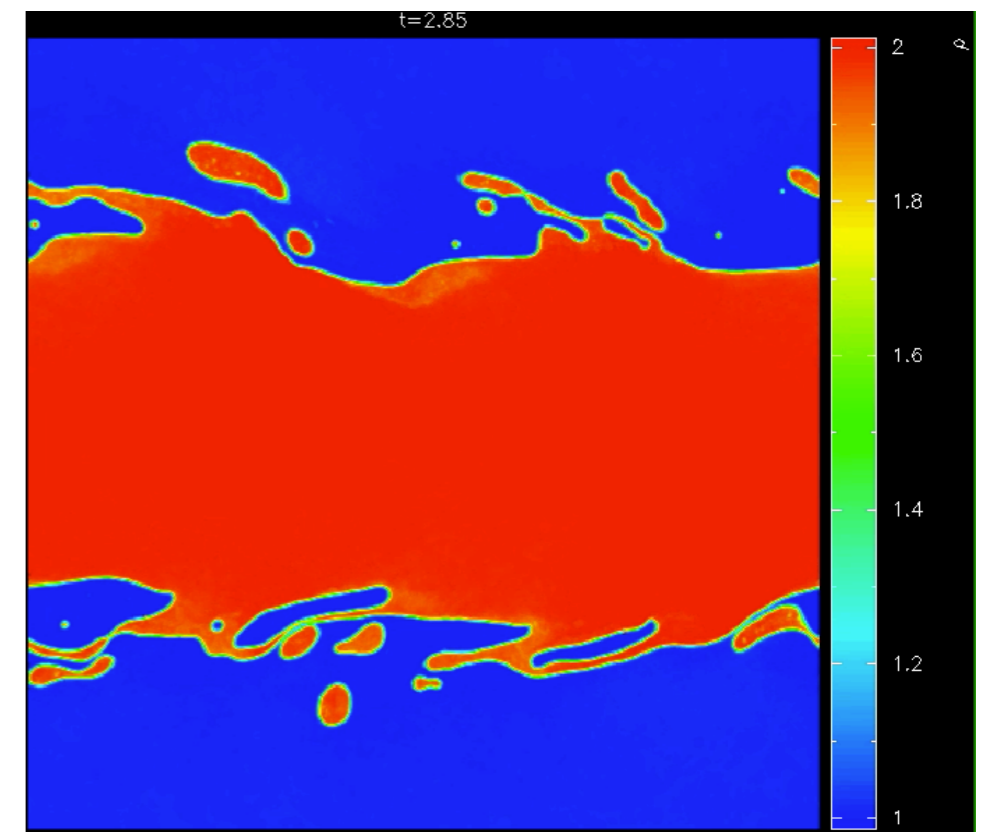
²Department of Physics, Institute für Astronomie, ETH Zürich, CH-8093 Zürich, Switzerland

³Nicolaus Copernicus Astronomical Centre, Bartycka 18, Warsaw PL-00-716, Poland

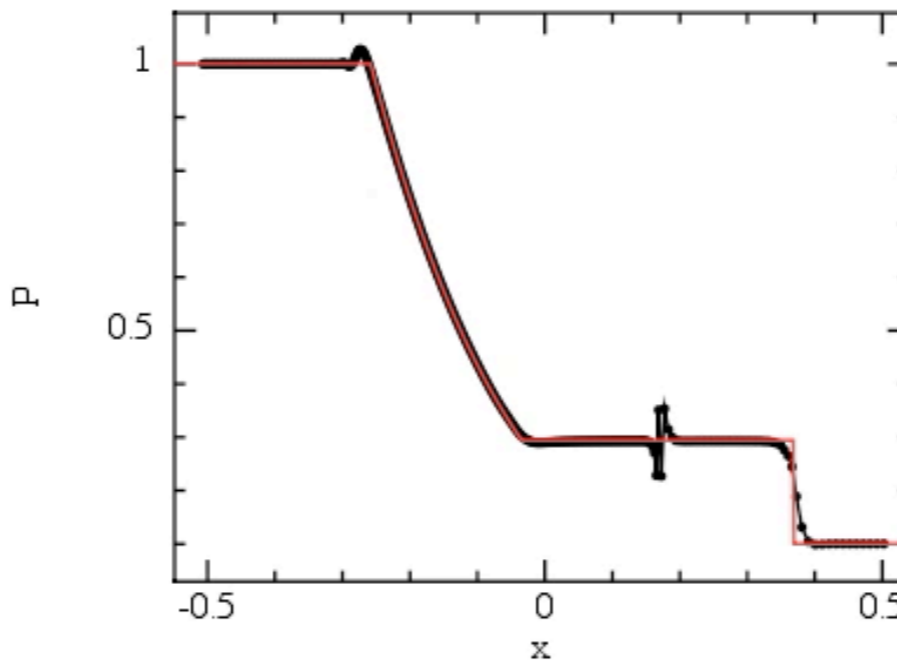
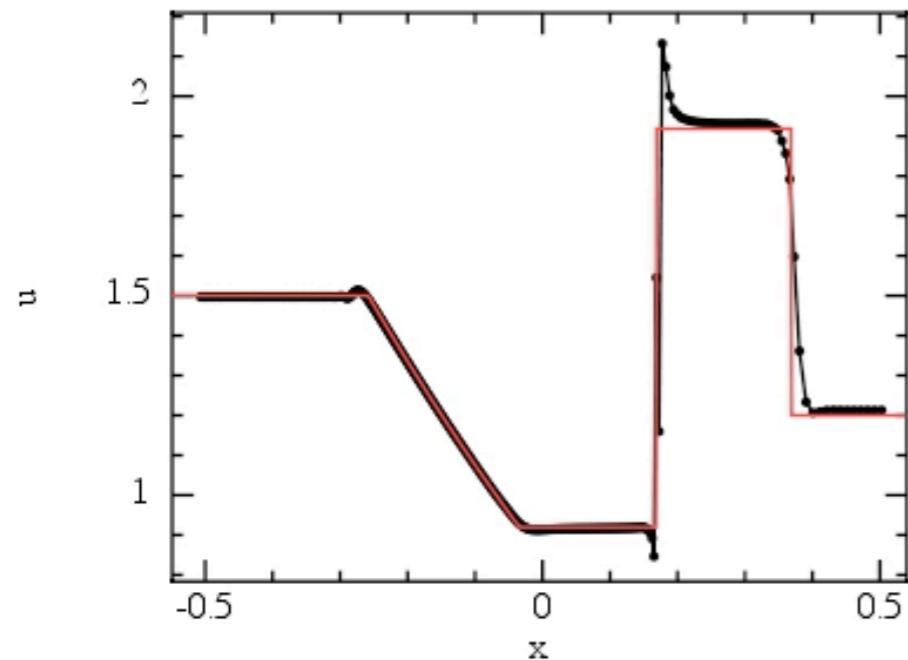
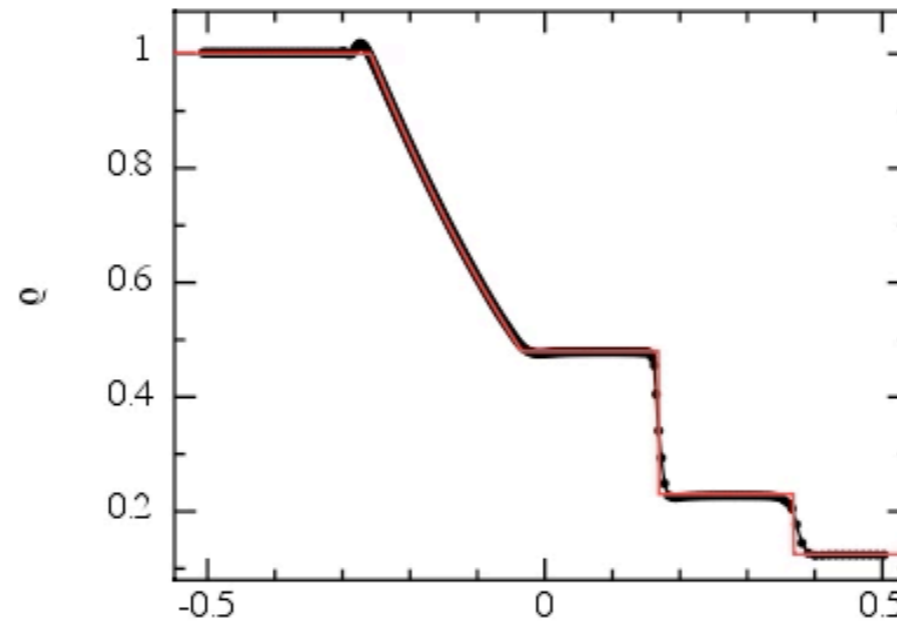
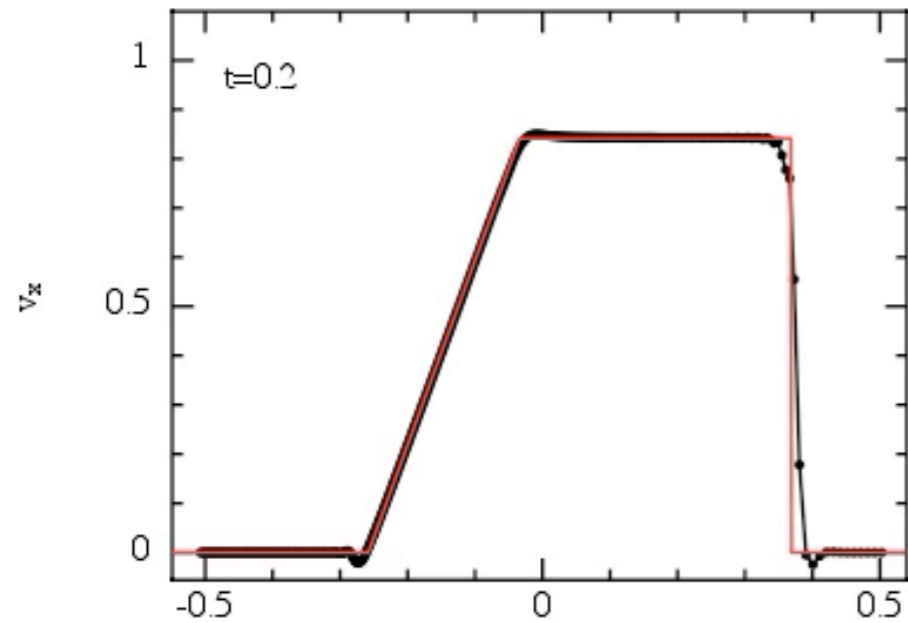
⁴Department of Astronomy & Astrophysics, The University of Chicago, Chicago, IL 60637, USA



- Apparent problems with K-H instability in SPH when simulations performed with 2:1 density contrast
- Manifests as numerical “surface tension”



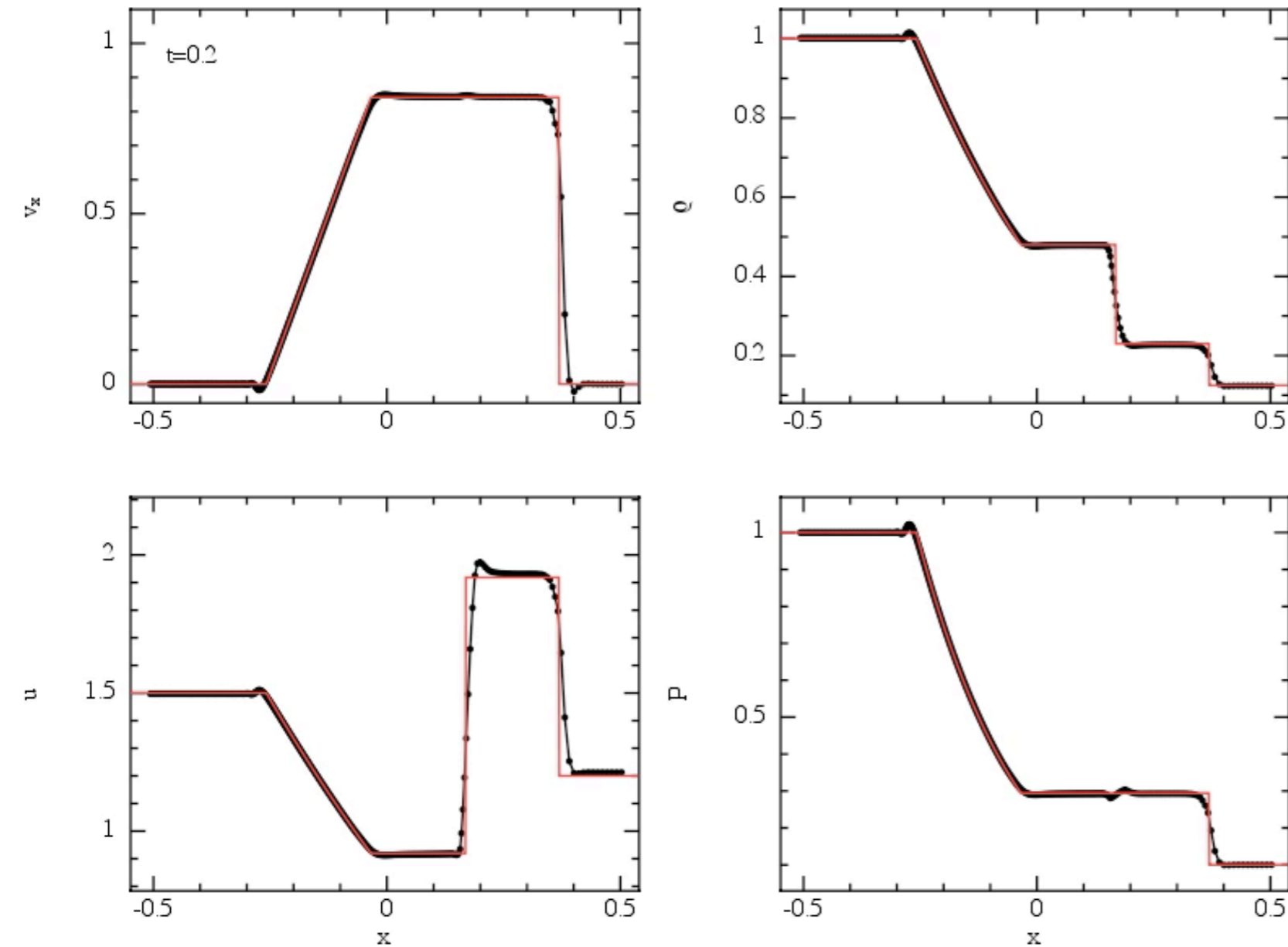
THE RIGHT WAY TO THINK ABOUT IT



- Shock capturing dissipation terms required at discontinuities
- Artificial viscosity applied at shock
- What about the contact discontinuity?

1D Sod shock tube with artificial viscosity

ANALOGY WITH GODUNOV-TYPE SOLVERS

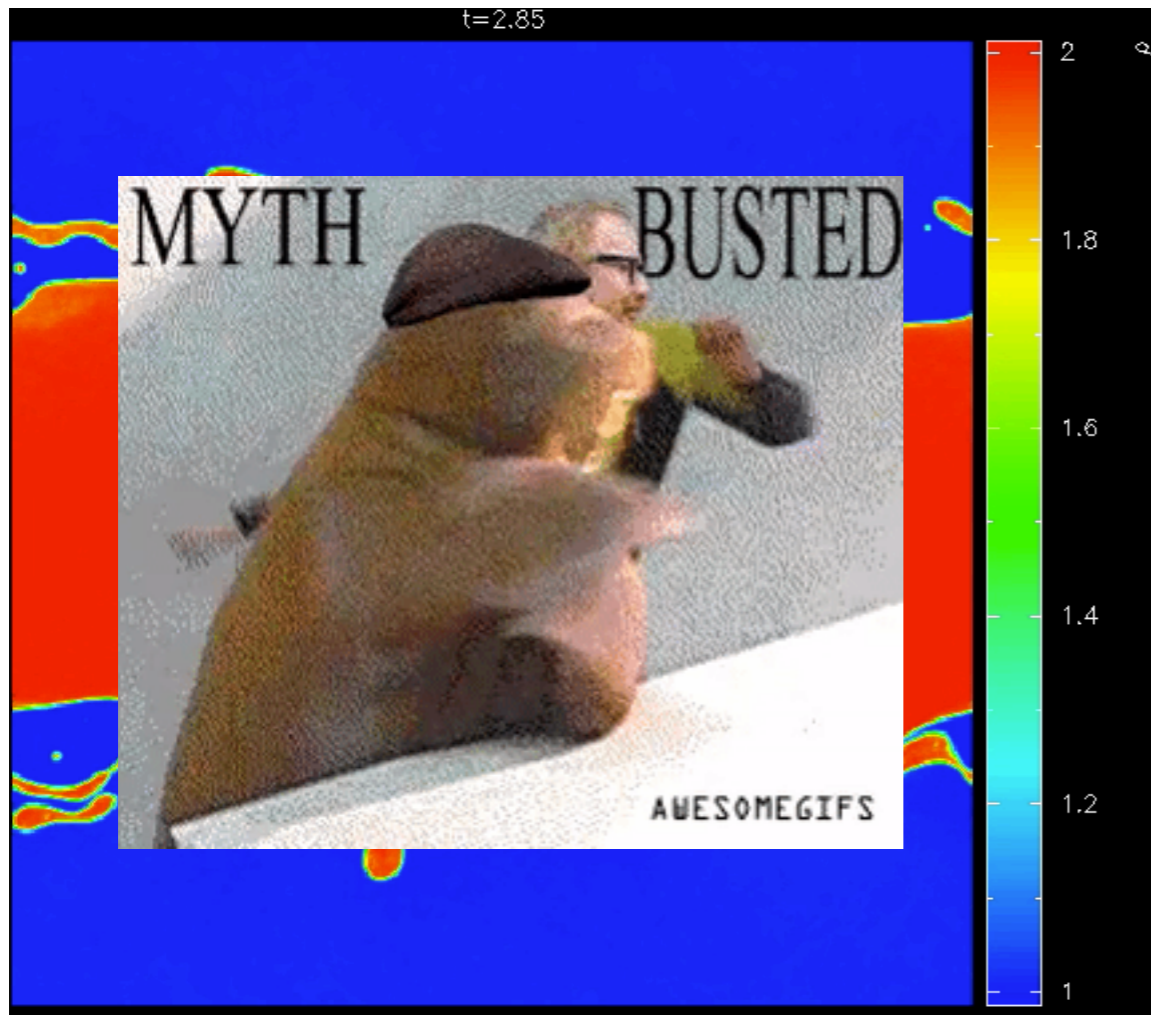


- Godunov-type solvers imply conductivity at the contact discontinuity (Monaghan 1997)
- Use analogous dissipation terms to ensure smooth pressure across discontinuous jumps in density and temperature (Chow & Monaghan 1997, Price 2008)

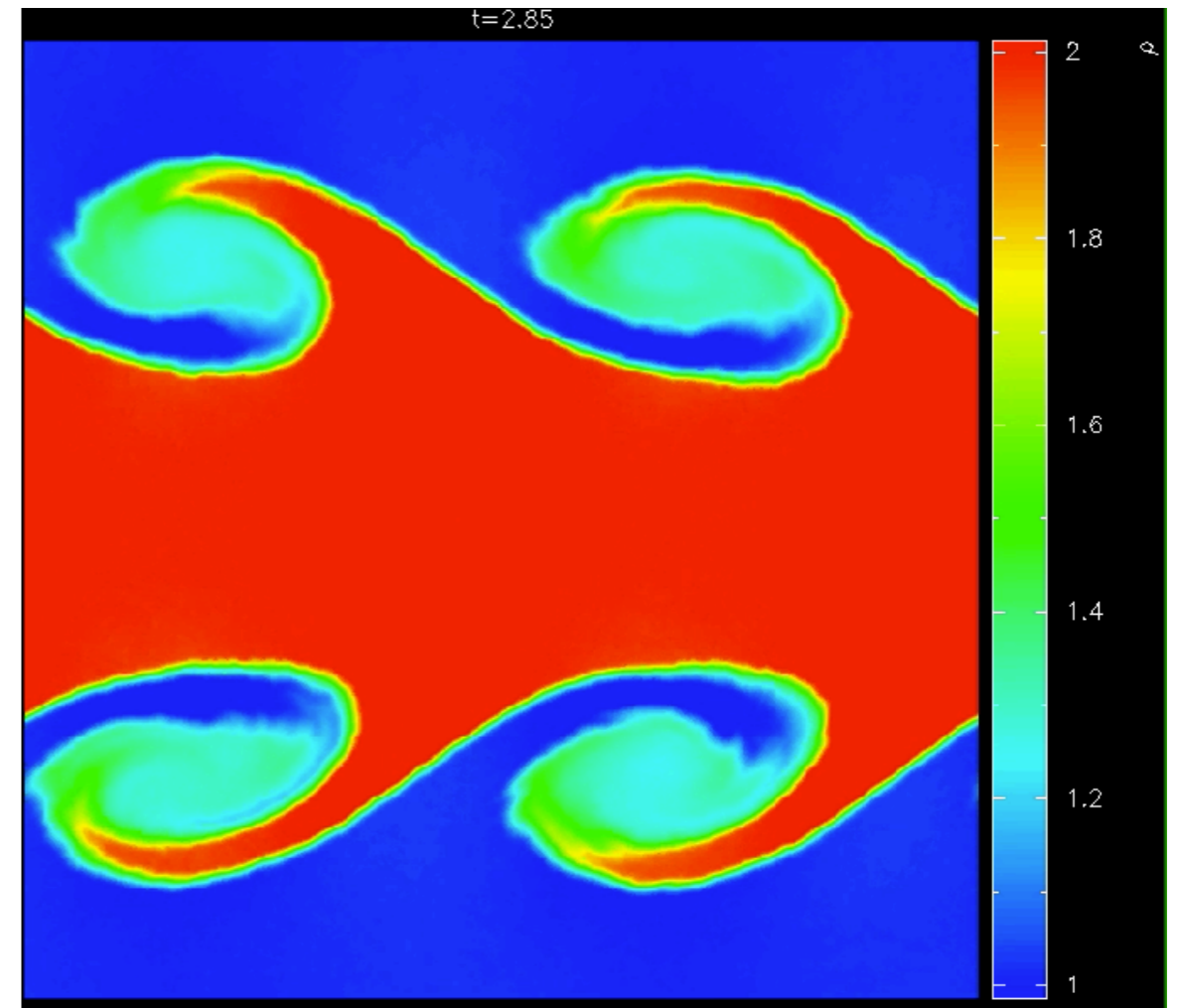
1D Sod shock tube with artificial conductivity

MUST TREAT DISCONTINUITIES PROPERLY

Price (2008)



Previous



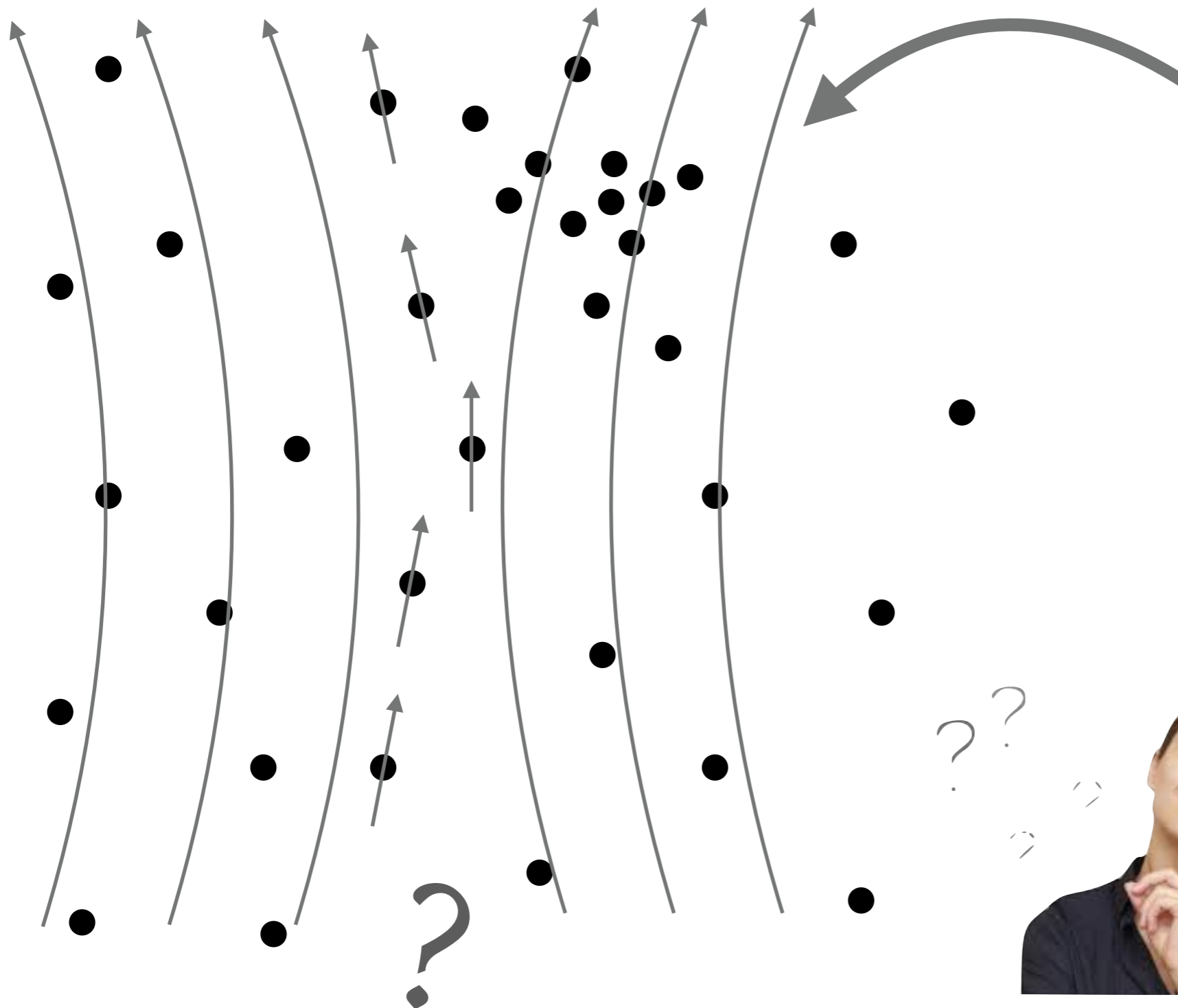
Fixed

This issue has nothing to do with the Kelvin-Helmholtz instability!

MYTH 4: SPH CAN'T DO MAGNETIC FIELDS

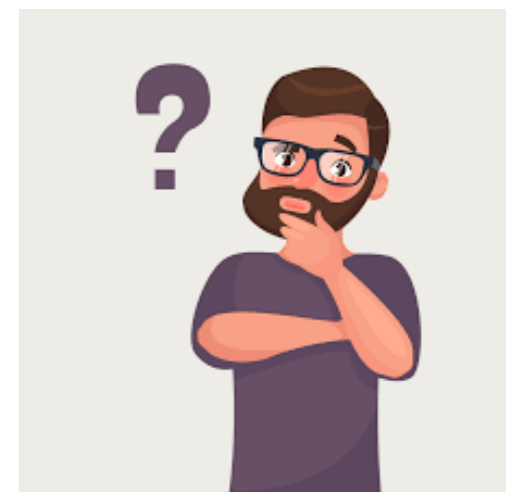


ORIGIN OF THE MYTH I: HOW DO YOU EVEN DO THAT?

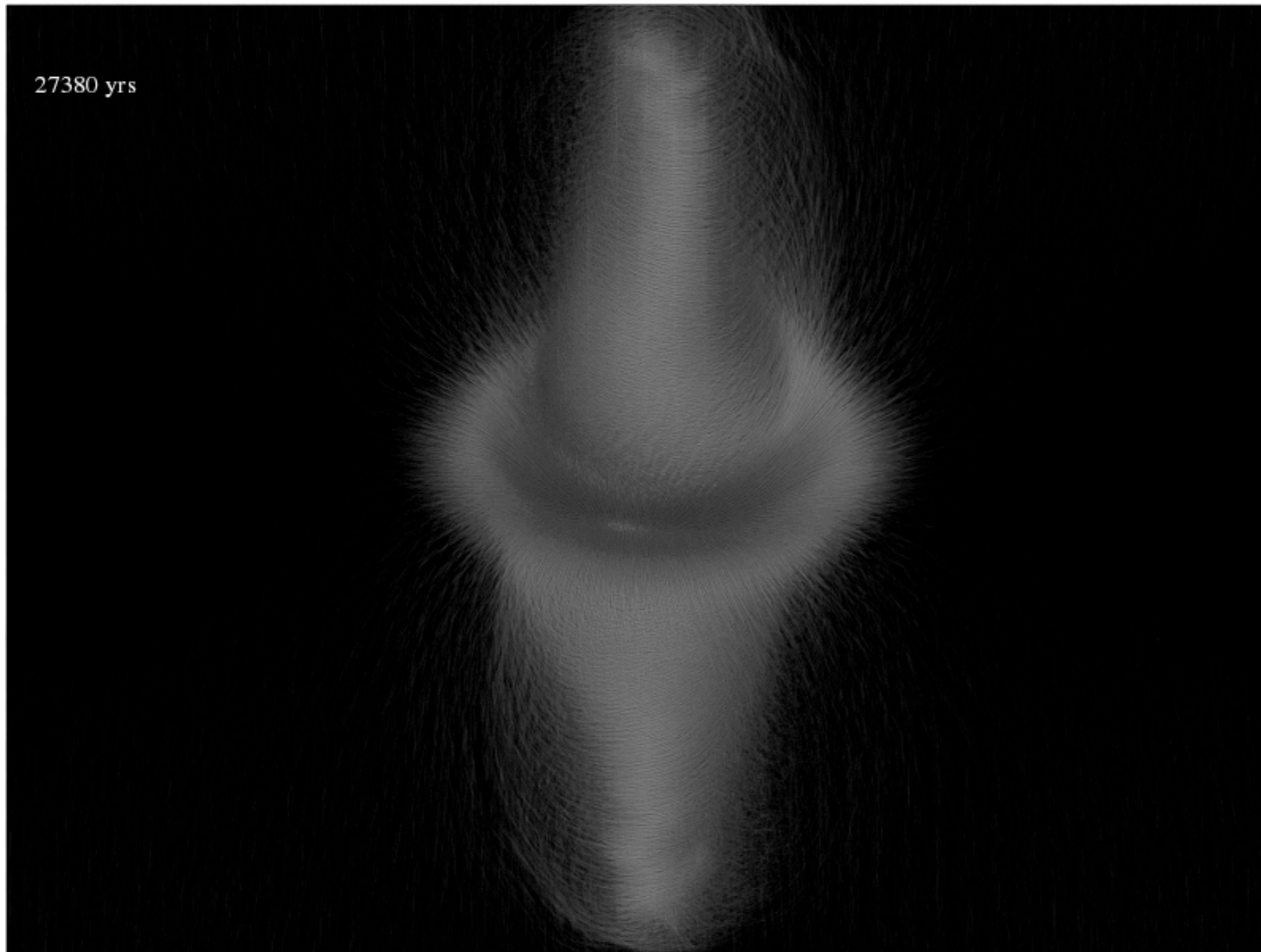


$$\begin{aligned}\frac{\partial \rho}{\partial t} + (\mathbf{v} \cdot \nabla)\rho &= -\rho(\nabla \cdot \mathbf{v}) \\ \frac{\partial \mathbf{v}}{\partial t} + (\mathbf{v} \cdot \nabla)\mathbf{v} &= -\frac{\nabla P}{\rho} + \frac{\mathbf{J} \times \mathbf{B}}{\rho} \\ \frac{\partial u}{\partial t} + (\mathbf{v} \cdot \nabla)u &= -\frac{P}{\rho}(\nabla \cdot \mathbf{v}) \\ \frac{\partial \mathbf{B}}{\partial t} &= \nabla \times (\mathbf{v} \times \mathbf{B})\end{aligned}$$

$$\nabla \cdot \mathbf{B} = 0$$



TRUTH: SMOOTHED PARTICLE MAGNETOHYDRODYNAMICS



- Use the Lagrangian!
- Obtain discretised MHD equations
- Better to think in terms of partial differential equations, not particles

$$\frac{d\mathbf{v}}{dt} = -\frac{\nabla P}{\rho} + \frac{\mathbf{J} \times \mathbf{B}}{\rho}$$

$$\frac{d}{dt} \left(\frac{\mathbf{B}}{\rho} \right) = \left(\frac{\mathbf{B}}{\rho} \cdot \nabla \right) \mathbf{v}$$



Magnetic jet launched from gravitational collapse of a rotating, magnetised cloud
 Price, Tricco & Bate (2012)

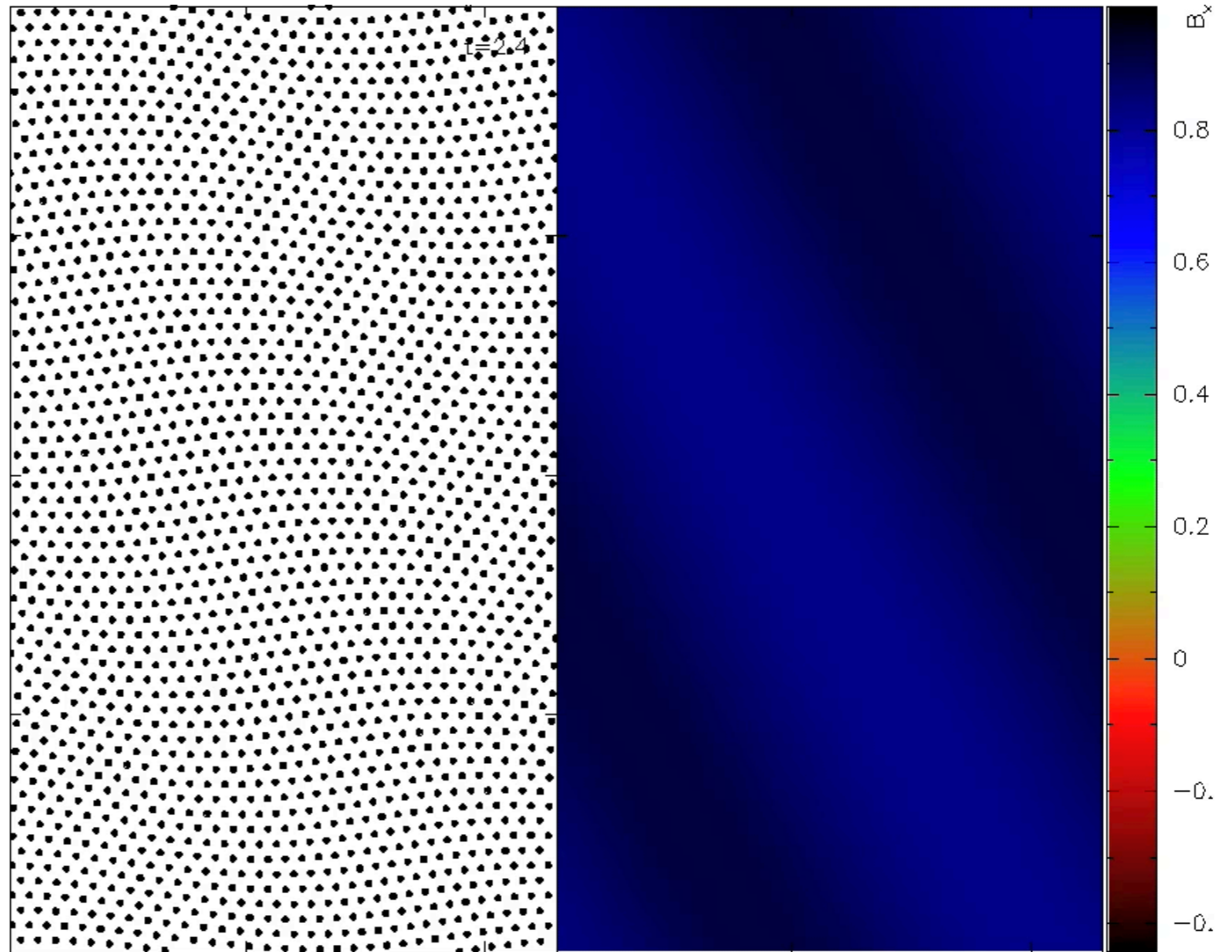
$$\frac{dv^i}{dt} = -\sum_b m_b \left[\left(\frac{S^{ij}}{\rho^2} \right)_a + \left(\frac{S^{ij}}{\rho^2} \right)_b \right] \nabla_a^j W_{ab}$$

$$\frac{d}{dt} \left(\frac{\mathbf{B}_a}{\rho_a} \right) = -\sum_b m_b (\mathbf{v}_a - \mathbf{v}_b) \frac{\mathbf{B}_a}{\rho_a^2} \cdot \nabla_a W_{ab}$$

ORIGIN OF THE MYTH II: THE TENSILE INSTABILITY IN SPMHD

Phillips & Monaghan (1985), Børve, Omang & Trulsen (2001), Price & Monaghan (2004a,b), Price (2012)

- ▶ Particles attract each other along magnetic field lines when stress tensor is negative (tension forces)
- ▶ Fixed by subtracting spurious $\mathbf{B}(\nabla \cdot \mathbf{B})$ term from the numerical force (Børve et al. 2001)



2D circularly polarised Alfvén wave

$$\frac{d\mathbf{v}}{dt} = -\frac{\nabla P}{\rho} + \frac{\mathbf{J} \times \mathbf{B}}{\rho} + \frac{\mathbf{B}(\nabla \cdot \mathbf{B})}{\mu_0 \rho}$$



$\nabla \cdot \mathbf{B} = 0$ IN SPMHD

Price & Monaghan (2005), Tricco & Price (2012), Tricco, Price & Bate (2016)

- Constrained hyperbolic/parabolic divergence cleaning based on original scheme by Dedner et al. (2002)
- Formulated so that change in magnetic energy is negative definite

$$\left(\frac{d\mathbf{B}}{dt}\right)_{clean} = -\nabla\psi$$

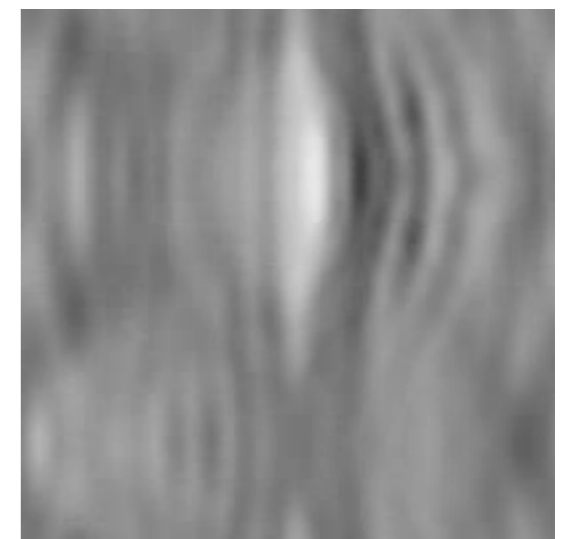
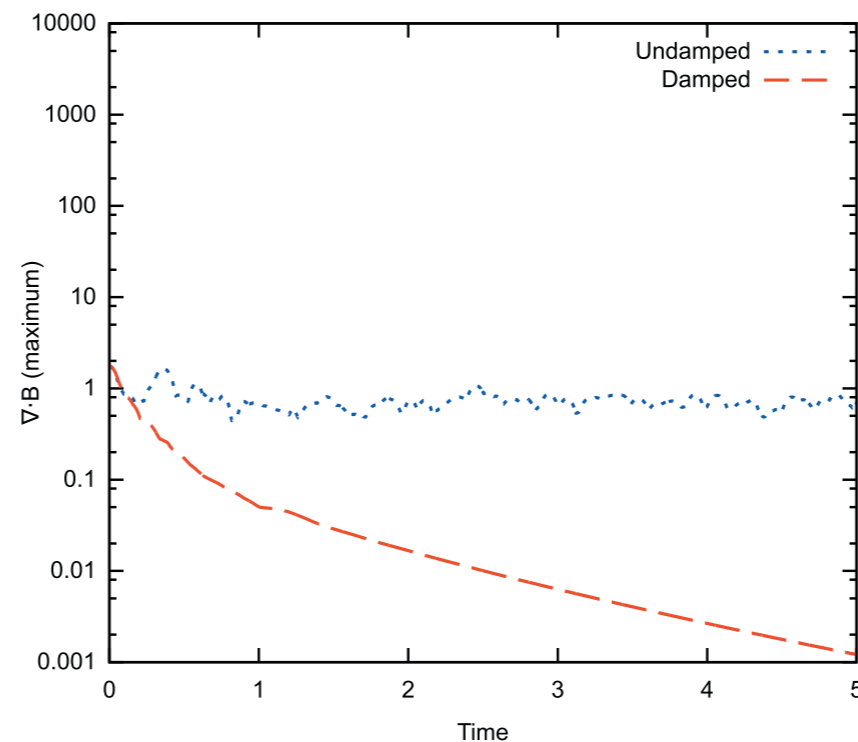
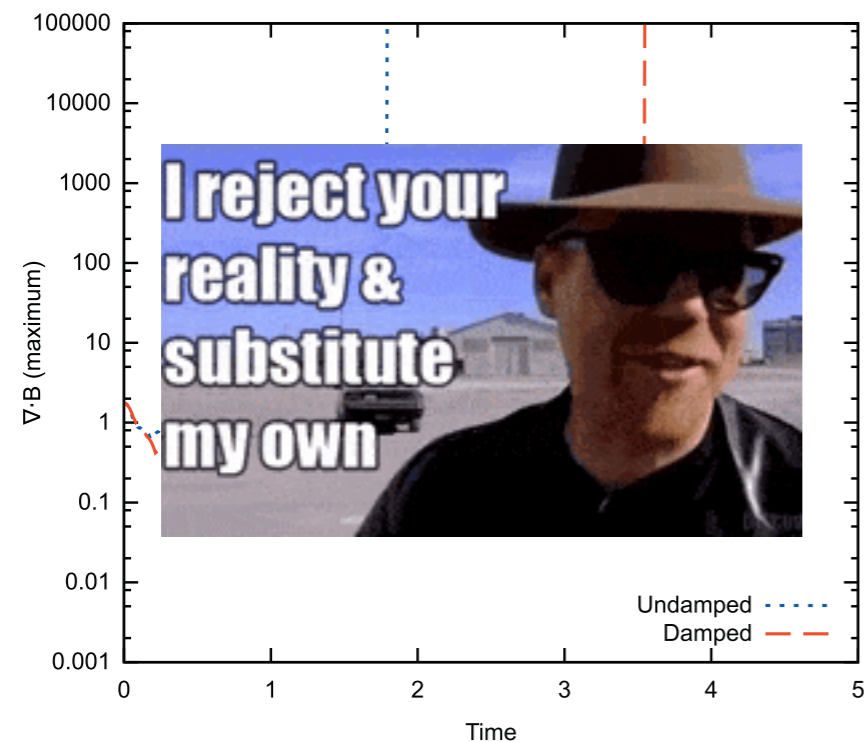
$$\frac{d\psi}{dt} = -c^2(\nabla \cdot \mathbf{B}) - \frac{\psi}{\tau}$$



Unconstrained
div B cleaning

7224

T.S. Tricco, D.J. Price / Journal of Computational Physics 231 (2012) 7214–7236

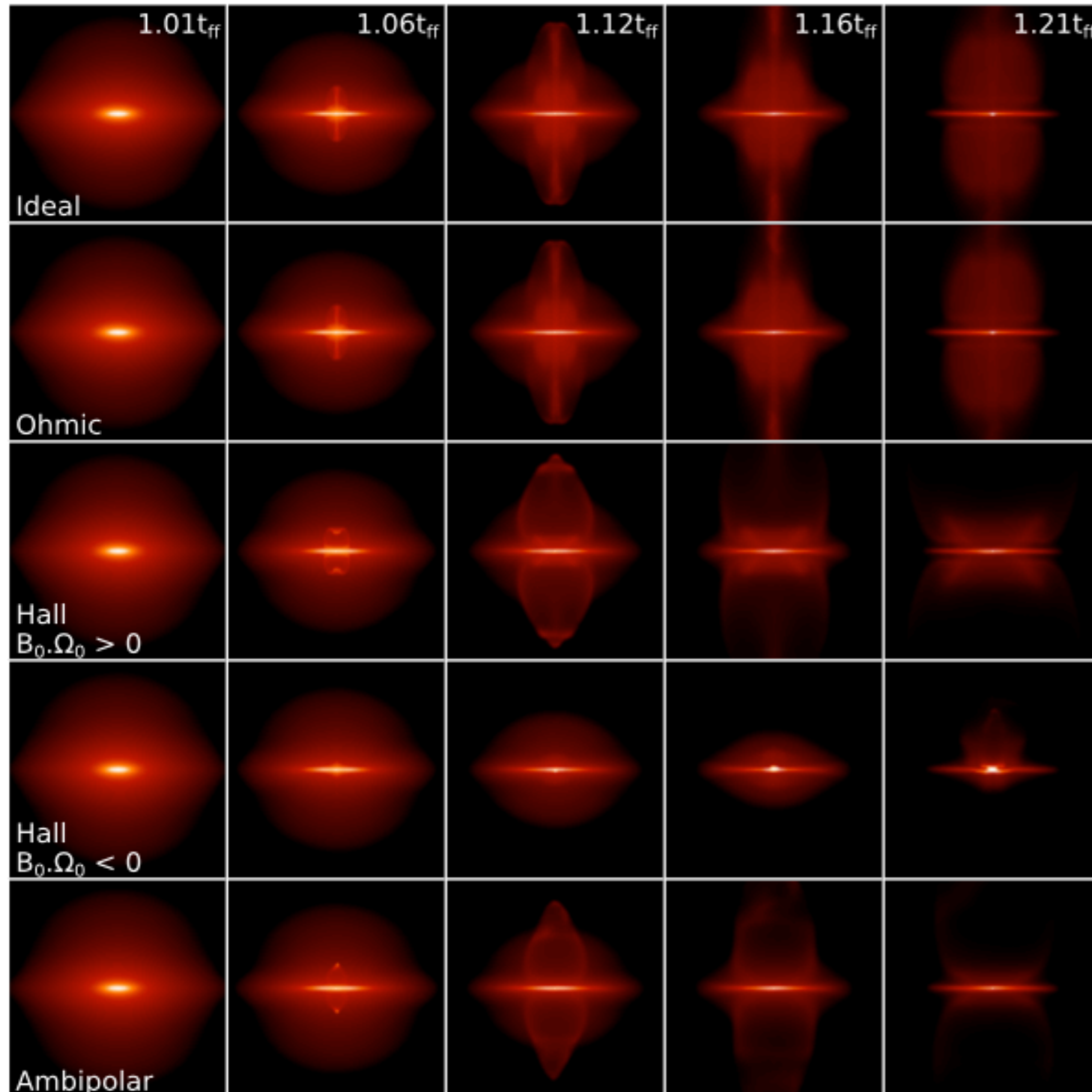


Constrained
div B cleaning

NON-IDEAL MAGNETOHYDRODYNAMICS

Wurster, Price & Ayliffe (2014),
 Wurster, Price & Bate (2016)
 Wurster et al. (2017,2018,2019)

- Partially ionised plasmas (ions, electrons, neutrals)



$$\left(\frac{d\mathbf{B}}{dt}\right)_{\text{NI}} = -\nabla \times \underbrace{\left[\frac{\mathbf{J}}{\sigma} + \frac{\mathbf{J} \times \mathbf{B}}{en_e} - \frac{(\mathbf{J} \times \mathbf{B}) \times \mathbf{B}}{\gamma_{\text{AD}}\rho_i} \right]}_D$$

Ohmic resistivity
Hall effect
Ion-neutral drift

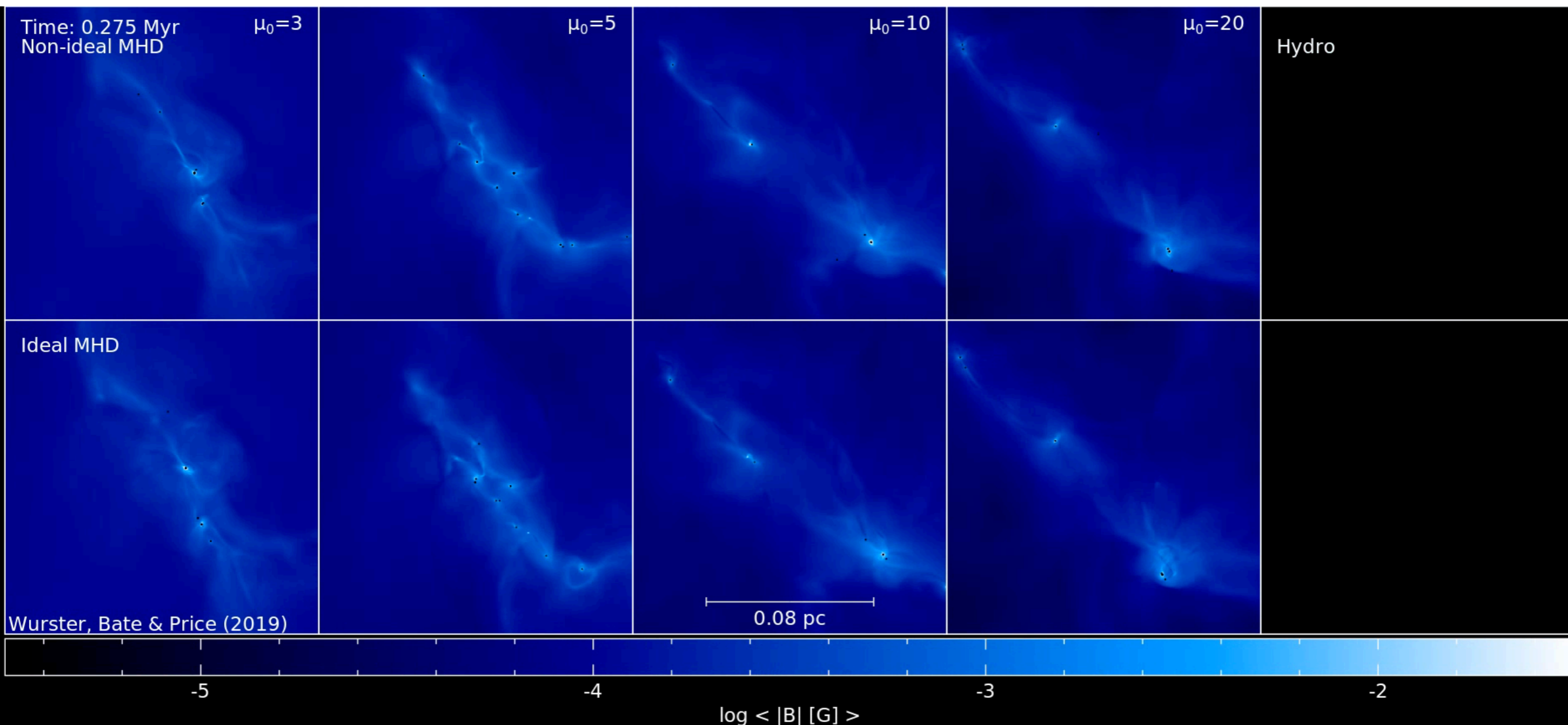
$$\mathbf{J}_a = \frac{1}{\Omega_a \rho_a} \sum_b m_b (\mathbf{B}_a - \mathbf{B}_b) \times \nabla_a W_{ab}(h_a)$$

$$\left(\frac{d\mathbf{B}_a}{dt}\right)_{\text{NI}} = \rho_a \sum_b m_b \left[\frac{\mathbf{D}_a}{\Omega_a \rho_a^2} \times \nabla_a W_{ab}(h_a) + \frac{\mathbf{D}_b}{\Omega_b \rho_b^2} \times \nabla_a W_{ab}(h_b) \right]$$

STAR CLUSTER FORMATION WITH NON-IDEAL MHD



Price & Bate (2008, 2009), Wurster, Price & Bate (2019)



- Solves issue of how to form circumstellar discs and binary stars despite interstellar magnetic fields
- That is, turbulence + non-ideal MHD solves the “magnetic braking catastrophe”

SUMMARY: THINGS YOU MIGHT HAVE HEARD ABOUT SMOOTHED PARTICLE HYDRODYNAMICS



SPH

SPH can't capture shocks



SUMMARY

- SPH offers powerful solutions to problems that are difficult/impossible with other methods
- Main strength is in simulating flow with no preferred geometry or with large change in density
- Just needs thought sometimes

