

Faculty of Engineering

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Some Advances in Development and Applications of Immersed Boundary Method (IBM)

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- Introduction
- Conventional Immersed Boundary Method (IBM)
- Boundary Condition-enforced IBM
- Some Recent Progresses
- Conclusions

1. Introduction

Current numerical methods can be roughly classified as

- Body-fitted solver
 - Conventional methods; strong coupling, tedious mesh generation

Sharp interface non-body-fitted solver

 Cartesian mesh; Cut-cell, Ghost fluid, Immersed interface method; loose coupling; tedious treatment at boundary

• Diffuse interface non-body-fitted solver

 Cartesian mesh; Immersed boundary method, decoupling; equal treatment for simple and complex geometry

2. Conventional Immersed Boundary Method (IBM)

- Proposed by C. S. Peskin in 1972 to study fluid dynamics of heart valves (2D model)
- Effect of boundary to surrounding fluids is through the body force

Idea of IBM:

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0$$

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

Body force density at Eulerian points

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

$$\boldsymbol{f}(\boldsymbol{x},t) = \boldsymbol{\mathcal{P}} \boldsymbol{F}(\boldsymbol{s},t) \delta(\boldsymbol{x} - \boldsymbol{X}(\boldsymbol{s},t)) d\boldsymbol{s}$$

Boundary force density at Lagrangian points

Calculation of Force:

Hooke's law (Peskin 1972, JCP):

$$\boldsymbol{F}(X,t) = -k\Delta \boldsymbol{\xi} = -k \left(\boldsymbol{V}_{fluid} \ \Delta t - \boldsymbol{V}_{wall} \ \Delta t \right)$$

$$\boldsymbol{f}(x,t) = \sum_{j} \boldsymbol{F}(X_{j},t) D_{j}(x-X_{j}) \Delta s_{j}$$

Idea is simple; Needs a user-specified parameter

Direct forcing method (Fadlun et al 2000, JCP):

$$f(\mathbf{x} = \mathbf{X}(s,t), t) = \rho \left(\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} \right) + \nabla p - \mu \Delta \mathbf{u}$$
$$f(\mathbf{x},t) = \sum_{j=1}^{m-1} f(\mathbf{X}(s_j,t), t) D_j(\mathbf{x} - \mathbf{X}(s_j,t)) \Delta s \mathbf{u}$$

Needs to compute derivatives and interpolation

Improved Version (Predictor-Corrector Scheme):

Predictor: Get u* from

$$\rho\left(\frac{\partial \boldsymbol{u}}{\partial t} + \boldsymbol{u} \cdot \nabla \boldsymbol{u}\right) + \nabla p - \mu \Delta \boldsymbol{u}$$

Corrector: compute f from

$$f(\mathbf{x} = \mathbf{X}(s,t), t) = \rho \frac{\mathbf{u}_{wall} - \mathbf{u}^*}{\Delta t}$$

Momentum exchange method (Niu, Shu and Chew, 2006, Physical Letters A)



Momentum exchange equals to impulse

Insight of IBM:



(Momentum flux at a surface would affect velocity in a control cell)

Computational Sequence:

- Eulerian points for flow field while Lagrangian points for boundary;
- Solve N-S equations without body force *f*;
- Compute the force at boundary (Lagrangian points);
- Distribute the boundary force to surrounding fluid points;
- Re-solve N-S equations with body force;
- Carry on computation until convergence is reached.

Features of IBM:

- Very simple implementation;
- Iterative procedure to satisfy both governing equations and boundary conditions;
- Boundary conditions are approximately satisfied;
- Streamlines may penetrate the solid boundary;
- Calculation of forces is not accurate;
- Use of δ-function just has 1st order of accuracy near boundary.



Simulation of Flow past a Circular Cylinder by IBM, Re=40

3. Boundary Condition-enforced IBM

Shu, Liu & Chew (JCP, 2007)

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0$$

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

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

Introduction of body force is equivalent to make velocity correction

Fractional step approach:

Predictor step: equations (setting f=0) and obtain predicted velocity components u*, v*

Corrector step: Correct the velocity field



$$u^{n+1} = u^* + \Delta t \cdot f_x = u^* + u'$$
 (f_x only affects u)

$$v^{n+1} = v^* + \Delta t \cdot f_y = v^* + v'$$
 (f_y only affects v)

Conventional IBM:

f calculated \Rightarrow u', v' fixed \Rightarrow uⁿ⁺¹, vⁿ⁺¹ not satisfy B. C.



 u_A and u_B are fluid velocity

Requirement: u_{ix} + u' satisfies B. C. Cartesian mesh lines, immersed boundary and their intersection points



u' is applied at A and B

Linear velocity distribution between two mesh points

Flow field can be obtained by Navier-Stokes solver or Lattice Boltzmann solver

Features of New Scheme:

Non-slip boundary condition can be accurately satisfied

No δ -function is involved

Need to get intersection points between boundary and mesh lines

Force calculation is from velocity correction

Flow around a cylinder





Re = 20

Simulation of Fish Motion



Amplitude can be approximated by a polynomial with curve fitting

The mesh line-boundary crossing points



The streamlines for (U-U₀, V) for the case with thrust



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Information exchange is through δ -function interpolation

As an example, use lattice Boltzmann method as a solver for flow field

Guo, Zheng & Shi (PRE, 2002)

$$f_{\alpha}\left(\mathbf{x} + \mathbf{e}_{\alpha}\delta t, t + \delta t\right) - f_{\alpha}\left(\mathbf{x}, t\right) = -\frac{1}{\tau}\left(f_{\alpha}\left(\mathbf{x}, t\right) - f_{\alpha}^{eq}\left(\mathbf{x}, t\right)\right) + F_{\alpha}\delta t$$

$$F_{\alpha} = \left(1 - \frac{1}{2\tau}\right) w_{\alpha} \left(\frac{\mathbf{e}_{\alpha} - \mathbf{u}}{c_{s}^{2}} + \frac{\mathbf{e}_{\alpha} \cdot \mathbf{u}}{c_{s}^{4}} \mathbf{e}_{\alpha}\right) \cdot \mathbf{f}$$
$$\rho \mathbf{u} = \sum_{\alpha} \mathbf{e}_{\alpha} f_{\alpha} + \frac{1}{2} \mathbf{f} \delta t$$

Velocity correction

Can properly consider the discrete lattice effects to the density and momentum

$$\mathbf{U}_{B}^{l}\left(\mathbf{X}_{B}^{l},t\right) = \sum_{i,j} \mathbf{u}\left(\mathbf{x}_{ij},t\right) D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta x \Delta y$$
$$\mathbf{u}\left(\mathbf{x}_{ij},t\right) = \mathbf{u}^{*}\left(\mathbf{x}_{ij},t\right) + \delta \mathbf{u}\left(\mathbf{x}_{ij},t\right)$$
$$\mathbf{unknown}$$
$$\delta \mathbf{u}\left(\mathbf{x},t\right) = \int_{\Gamma} \delta \mathbf{u}_{B}\left(\mathbf{X}_{B},t\right) \delta\left(\mathbf{x}-\mathbf{X}_{B}\left(s,t\right)\right) ds$$
$$\delta \mathbf{u}\left(\mathbf{x}_{ij},t\right) = \sum_{l} \delta \mathbf{u}_{B}^{l}\left(\mathbf{X}_{B}^{l},t\right) D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta s_{l}$$

 δ u is related to the force density

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$$\mathbf{U}_{B}^{l}\left(\mathbf{X}_{B}^{l},t\right) = \sum_{i,j} \mathbf{u}^{*}\left(\mathbf{x}_{ij},t\right) D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta x \Delta y$$

+ $\sum_{i,j} \sum_{l} \delta \mathbf{u}_{B}^{l}\left(\mathbf{X}_{B}^{l},t\right) D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta s_{l} D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta x \Delta y$
$$\mathbf{A}\mathbf{X} = \mathbf{B}$$

$$\mathbf{X} = \left\{\delta \mathbf{u}_{B}^{1}, \delta \mathbf{u}_{B}^{2}, \cdots, \delta \mathbf{u}_{B}^{m}\right\}$$

$$\mathbf{B} = \left\{\Delta \mathbf{u}_{1}, \Delta \mathbf{u}_{2}, \cdots, \Delta \mathbf{u}_{m}\right\}^{T}$$

$$\Delta \mathbf{u}_{l} = \mathbf{U}_{B}^{l}\left(\mathbf{X}_{B}^{l},t\right) - \sum_{i,j} \mathbf{u}^{*}\left(\mathbf{x}_{ij},t\right) D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta x \Delta y$$

Features of Improved IBM:

 Easy Application (same as conventional IBM)

 Accurate satisfaction of non-slip boundary condition

 Easy and accurate calculation of force (directly from velocity correction on the boundary)





Conventional IBM

Boundary conditionenforced IBM

Re = 40



Unsteady Flows around a moving body



Time histories of lift and drag coefficients for $\phi = \pi/4$



Sedimentation of two particles in a channel at different time stages



Transverse coordinates of the centers of two particles

Longitudinal coordinates of the centers of two particles



Steady axisymmetric flow past a sphere *Re* = 100

Cd = 1.13 (present), 1.10 (Johnson et al.)

Simulation of 3D Fish Motion



St=0.3 drag type Karman vortex street St=0.7 thrust type Reverse Karman vortex s<mark>treet</mark>



St=0.3 Single row wake

St=0.7 Double row wake



Physical model



Mathematical model







Free falling of an ellipse









			×, 6, ,
	Fernandes et al	Shenoy et al (2010, Numerical)	Present
$\theta_{v \max}$	22.72°	27.51°	21.48 °
Phase difference	195.3°	-	191.8°

4. Some Recent Progresses
4.1 Extension to Thermal Flow Problems
Ren et al (C&F, 2002)

- Velocity field is treated using the same way as shown early on
- Energy equation is solved by adding a heat source term

$$\rho c_{p} \left(\frac{\partial T}{\partial t} + (\mathbf{u} \bullet \nabla) T \right) = k \nabla^{2} T + q$$

Heat source/sin

$$q(\mathbf{x},t) = \int_{\Gamma} Q(\mathbf{X}(s),t) \delta(\mathbf{x} - \mathbf{X}(s,t)) ds$$

Conventional way to evaluate Heat Source term

Directly from conventional IBM
 E.g. from direct forcing scheme

$$\boldsymbol{q} = \rho c_p \left(\frac{\partial T}{\partial t} + (\mathbf{u} \bullet \nabla)T\right) - k \nabla^2 T$$

Applied at boundary points

$$\boldsymbol{q}^{n+1} = \rho c_p \left(\frac{\boldsymbol{T}_B^{n+1} - \boldsymbol{T}^n}{\Delta t} + (\mathbf{u}^{n+1} \bullet \nabla) \boldsymbol{T}^n \right) - k \nabla^2 \boldsymbol{T}^n$$

– Tedious

– q is pre-calculated

Wall temperature

 Satisfying of boundary condition is not guaranteed

Boundary condition-enforced IBM for energy equation

– Predictor step



$$T_{B}\left(\mathbf{X}_{B}^{l},t\right) = \sum_{i,j} T\left(\mathbf{x}_{ij},t\right) D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta x \Delta y$$
$$T\left(\mathbf{x}_{ij},t\right) = T^{*}\left(\mathbf{x}_{ij},t\right) + \delta T\left(\mathbf{x}_{ij},t\right)$$
$$\mathbf{unknown}$$
$$\delta T\left(\mathbf{x}_{ij},t\right) = \frac{\delta t}{\rho c_{p}} \sum_{l} Q_{B}\left(\mathbf{X}_{B}^{l},t\right) D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta s_{l}$$

$$T_{B}\left(\mathbf{X}_{B}^{l},t\right) = \sum_{i,j} T^{*}\left(\mathbf{x}_{ij},t\right) D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta x \Delta y$$
$$+ \frac{\delta t}{\rho c_{p}} \sum_{i,j} \sum_{l} Q_{B}\left(\mathbf{X}_{B}^{l},t\right) D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta s_{l} D_{ij}\left(\mathbf{x}_{ij}-\mathbf{X}_{B}^{l}\right) \Delta x \Delta y$$

$$\mathbf{AX} = \mathbf{B}$$
$$\mathbf{X} = \left\{ Q_B^1, Q_B^2, \cdots, Q_B^m \right\}$$

$$\mathbf{B} = \left\{ \Delta T_1, \Delta T_2, \cdots, \Delta T_m \right\}^T$$

$$\Delta T_{l} = T_{B}^{l} \left(\mathbf{X}_{B}^{l}, t \right) - \sum_{i, j} T^{*} \left(\mathbf{x}_{ij}, t \right) D_{ij} \left(\mathbf{x}_{ij} - \mathbf{X}_{B}^{l} \right) \Delta x \Delta y$$

Solution of system gives heat flux at boundary points

Natural convection in a concentric *isothermal* annulus between a square outer cylinder and a circular inner cylinder



L/(2r) = 2.5





Streamlines

Isotherms

$$Ra = 1 \times 10^6$$

4.2 Extension of IB-LBM for Neumann boundary condition

Shu et al (IJNMF, 2013) $\frac{\partial T}{\partial n}$ is given or $Q_B = -k \frac{\partial T}{\partial n}$ is given

Very little work on this part

Possible reason: Delta function may not be appropriate for derivative approximation at boundary points

Use energy equation to illustrate method **Recall early work**

$$\rho c_p \left(\frac{\partial T}{\partial t} + (\mathbf{u} \bullet \nabla) T \right) = k \nabla^2 T + \mathbf{q}$$

$$q(\mathbf{x},t) = \int_{\Gamma} Q_B(\mathbf{X}(s),t) \delta(\mathbf{x} - \mathbf{X}(s,t)) ds$$

Predictor step:

$$\rho c_p \left(\frac{\partial T^*}{\partial t} + (\mathbf{u} \bullet \nabla) T^* \right) = k \nabla^2 T^*$$

but
$$-k \frac{\partial T^*}{\partial n} (\mathbf{X}) \neq Q_B(\mathbf{X})$$

Their difference will contribute to δQ_B to affect surrounding temperature field



Both directions contribute to flow field in a control volume

$$q(\mathbf{x},t) = \int_{\Gamma} \delta Q_{B}(\mathbf{X}(s),t) \delta(\mathbf{x} - \mathbf{X}(s,t)) ds$$

Corrector step:
$$\rho c_{p} \frac{\partial T(\mathbf{x},t)}{\partial t} = q(\mathbf{x},t)$$

$$\rho c_{p} \frac{\delta T(\mathbf{x},t)}{\delta t} = q(\mathbf{x},t) \text{ with } T^{n+1}(\mathbf{x},t) = T^{*}(\mathbf{x},t) + \delta T(\mathbf{x},t)$$

Temperature at boundary point is obtained by delta function interpolation

Natural convection in a concentric cylindrical annulus between an outer isothermal cylinder and an inner *isoflux* cylinder







Streamlines

Isotherms

Ra = 5700



Comparison of local temperature distribution on the Inner cylinder surface

4.3 Extension to simulate multiphase field IB-LBM

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho u) = 0$$
Shao, Shu, Chew (JCP, 2012)
$$\frac{\partial (\rho u)}{\partial t} + \nabla \cdot (\rho u u) = -\nabla \cdot P + \mu \nabla^2 u + F_b$$

$$\frac{\partial \phi}{\partial t} + u \nabla \cdot \phi = M \nabla^2 \mu_{\phi}$$
(C-H Equation)

2 Neumann conditions for C-H equation:

$$\kappa \boldsymbol{n} \cdot (\nabla \phi)_s = -\tilde{\omega}_1$$
$$\boldsymbol{n} \cdot (\nabla \mu_{\phi})_s = 0$$

2 distribution functions used for flow and phase fields



A solid particle moves up from water



Interaction of moving particles with slug flows



Simulation of wave-current interaction in a tank

4.3 Extension to simulate compressible Inviscid flows







IBM result Body-fitted result

M=2.0, angle of attack = 20°



4.4 Direct implementation of no-slip condition with 2nd order of accuracy



Interpolation from boundary point to both sides

LB Model of Guo, Zheng & Shi (PRE, 2002)

$$\rho \mathbf{u}^* = \sum_{\alpha} \mathbf{e}_{\alpha} f_{\alpha}$$

$$\rho \mathbf{u}^{c} = \rho \mathbf{u}^{*} + \frac{1}{2} \mathbf{f} \Delta t$$

$$\mathbf{f} = 2\rho \, \frac{\left(\mathbf{u}^{c} - \mathbf{u}^{*}\right)}{\Delta t}$$

Velocity correction and force calculation are only applied at boundary-dependent points

Along horizontal mesh lines:

$$u_{A}^{c} = \frac{(x_{A} - x_{A1})(x_{A} - x_{B1})}{(x_{p} - x_{A1})(x_{p} - x_{B1})}u_{p} + \frac{(x_{A} - x_{p})(x_{A} - x_{B1})}{(x_{A1} - x_{p})(x_{A1} - x_{B1})}u_{A1} + \frac{(x_{A} - x_{A1})(x_{A} - x_{p})}{(x_{B1} - x_{A1})(x_{B1} - x_{p})}u_{B1}$$

$$v_{A}^{c} = \frac{(x_{A} - x_{A1})(x_{A} - x_{B1})}{(x_{p} - x_{A1})(x_{p} - x_{B1})}v_{p} + \frac{(x_{A} - x_{p})(x_{A} - x_{B1})}{(x_{A1} - x_{p})(x_{A1} - x_{B1})}v_{A1} + \frac{(x_{A} - x_{A1})(x_{A} - x_{p})}{(x_{B1} - x_{A1})(x_{B1} - x_{p})}v_{B1}$$

Along vertical mesh lines:

$$u_{D}^{c} = \frac{(y_{D} - y_{C1})(y_{D} - y_{D1})}{(y_{q} - y_{C1})(y_{q} - y_{D1})}u_{q} + \frac{(y_{D} - y_{q})(y_{D} - y_{D1})}{(y_{C1} - y_{q})(y_{C1} - y_{D1})}u_{C1} + \frac{(y_{D} - y_{C1})(y_{D} - y_{q})}{(y_{D1} - y_{C1})(y_{D1} - y_{q})}u_{D1}$$

$$v_{D}^{c} = \frac{(y_{D} - y_{C1})(y_{D} - y_{D1})}{(y_{q} - y_{C1})(y_{q} - y_{D1})}v_{q} + \frac{(y_{D} - y_{q})(y_{D} - y_{D1})}{(y_{C1} - y_{q})(y_{C1} - y_{D1})}v_{C1} + \frac{(y_{D} - y_{C1})(y_{D} - y_{q})}{(y_{D1} - y_{C1})(y_{D1} - y_{q})}v_{D1}$$

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Accuracy study for decaying vortex problem



3D Fish Motion



5. Conclusions

 Boundary condition-enforced IBM can accurately satisfy boundary conditions; No flow penetration at the solid boundary;

- Force and heat transfer rate can be easily calculated;
- It has a great potential for applications (keep advantages of IBM but provide more accurate results)

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Thank You