Lagrangian Numerical Hydrodynamics

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Plan

- Motivation:
 - What is special about "astrophysical" fluid dynamics?
 - Which method to choose?

- Basics of Lagrangian Fluid Dynamics
- Smooth Particle Hydrodynamics (SPH)
 - "Vanilla Ice"
 - derivation from variational principle
 - subtleties and recent developments
 - extension to Relativity
- "Hybrid"/"Adaptive Lagrangian Eulerian" approaches

mostly following: "Astrophysical Smooth Particle Hydrodynamics", SR (2009)

0. Motivation

- Deal here with *ideal* fluid dynamics, ignore effects such as viscosity, conductivity
- hydrodynamics equations historically among the first partial differential equations ever written down, yet surprisingly difficult to solve
- which method is "best" is often problem-dependent

"Horses for courses"



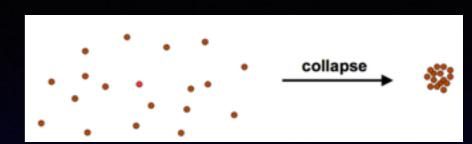


⇒ it IS important to choose the right method for the problem at hand

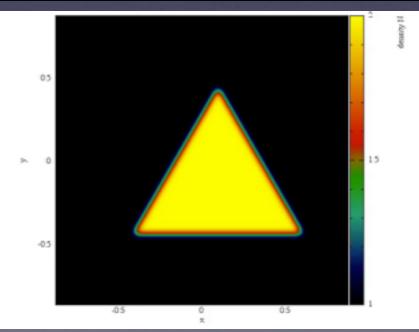
When /why use Lagrangian hydrodynamics?

Lagrangian hydrodynamics:

- automatic adaptation to complicated geometries
- no restriction to "computational domain"
- "vacuum is vacuum"
- exact conservation can be "hard-wired"
- advection exact
- easy coupling to n-body methods
- very accurate (Newtonian) self-gravity via trees







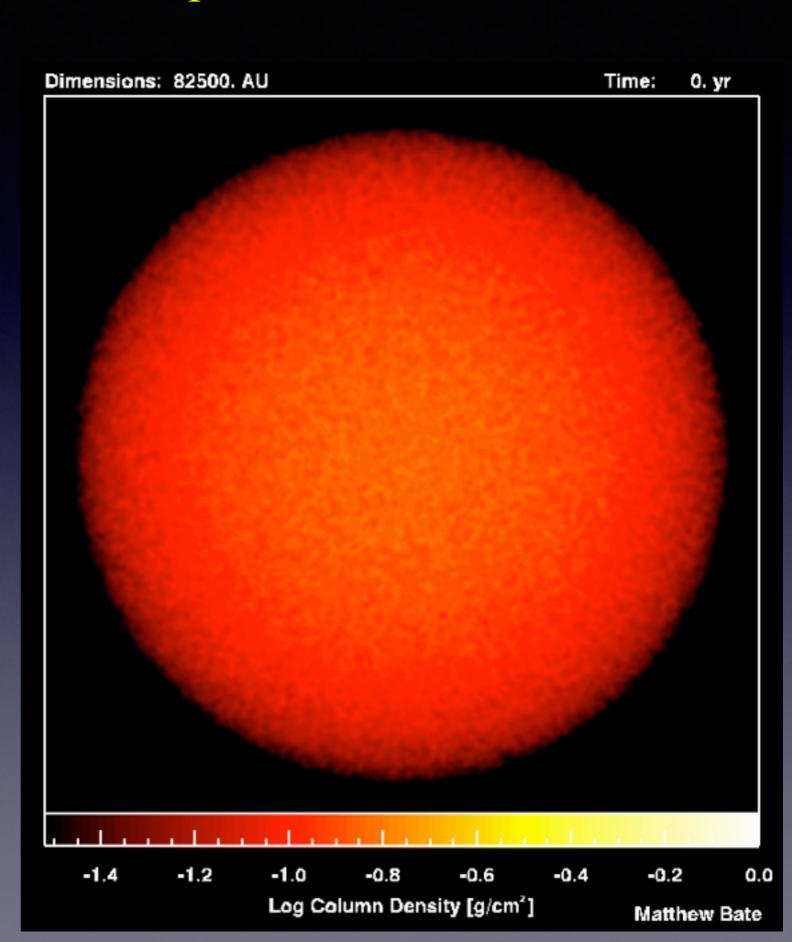
Some examples

dynamical star formation calculation

modeled physics:

- self-gravity
- gas dynamics

(Simulation Matthew Bate)



• Tidal disruption of a white dwarf by an intermediate-mass black hole

modeled physics:

- self-gravity
- gravity black hole via pseudo-potential
- gas dynamics
- nuclear burning

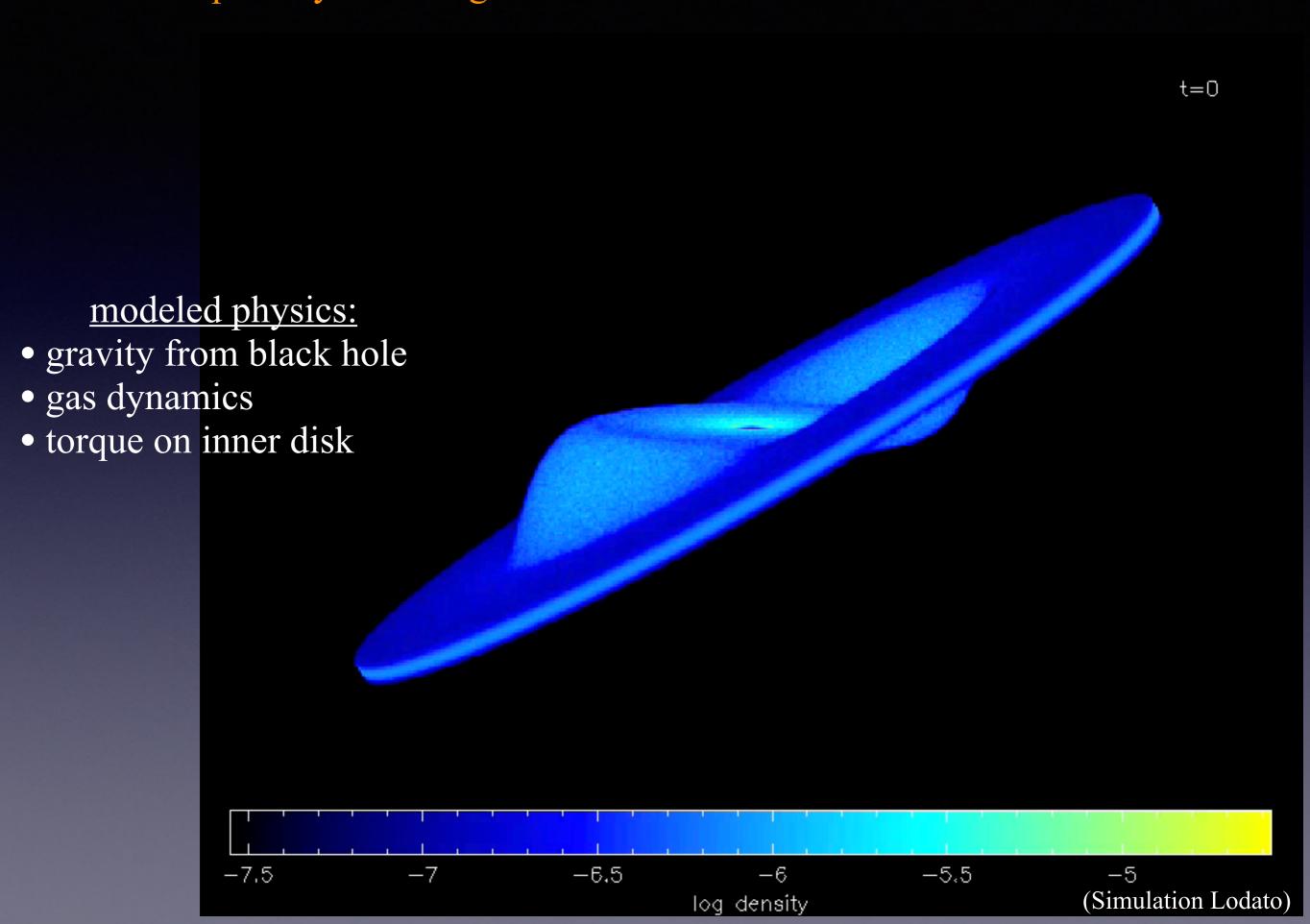
Astrophysical signatures:

- thermonuclear Supernova
- X-ray flare

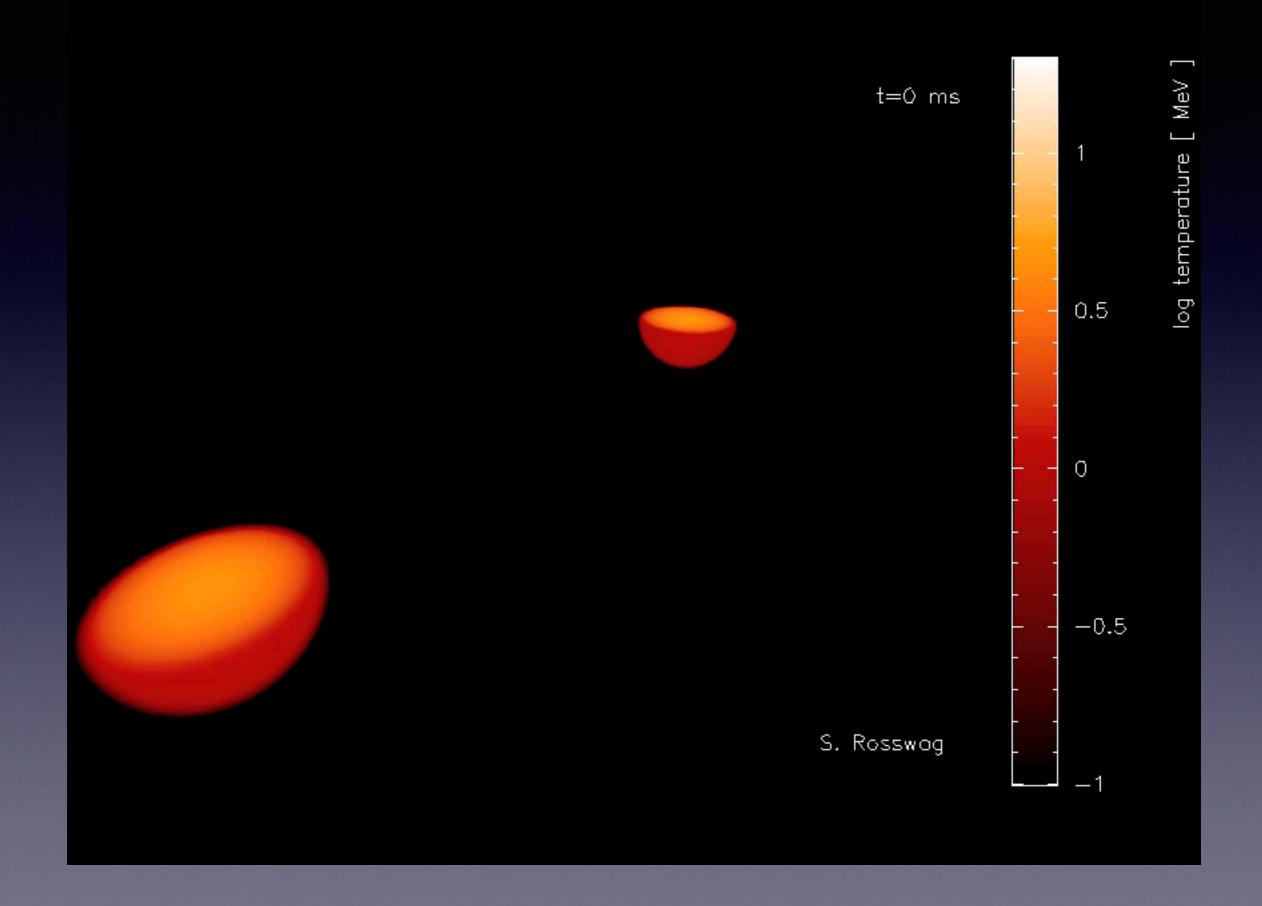
₩D-BH encounter

masses (sol.)	0.2 (WD) & 1000 ((BH)
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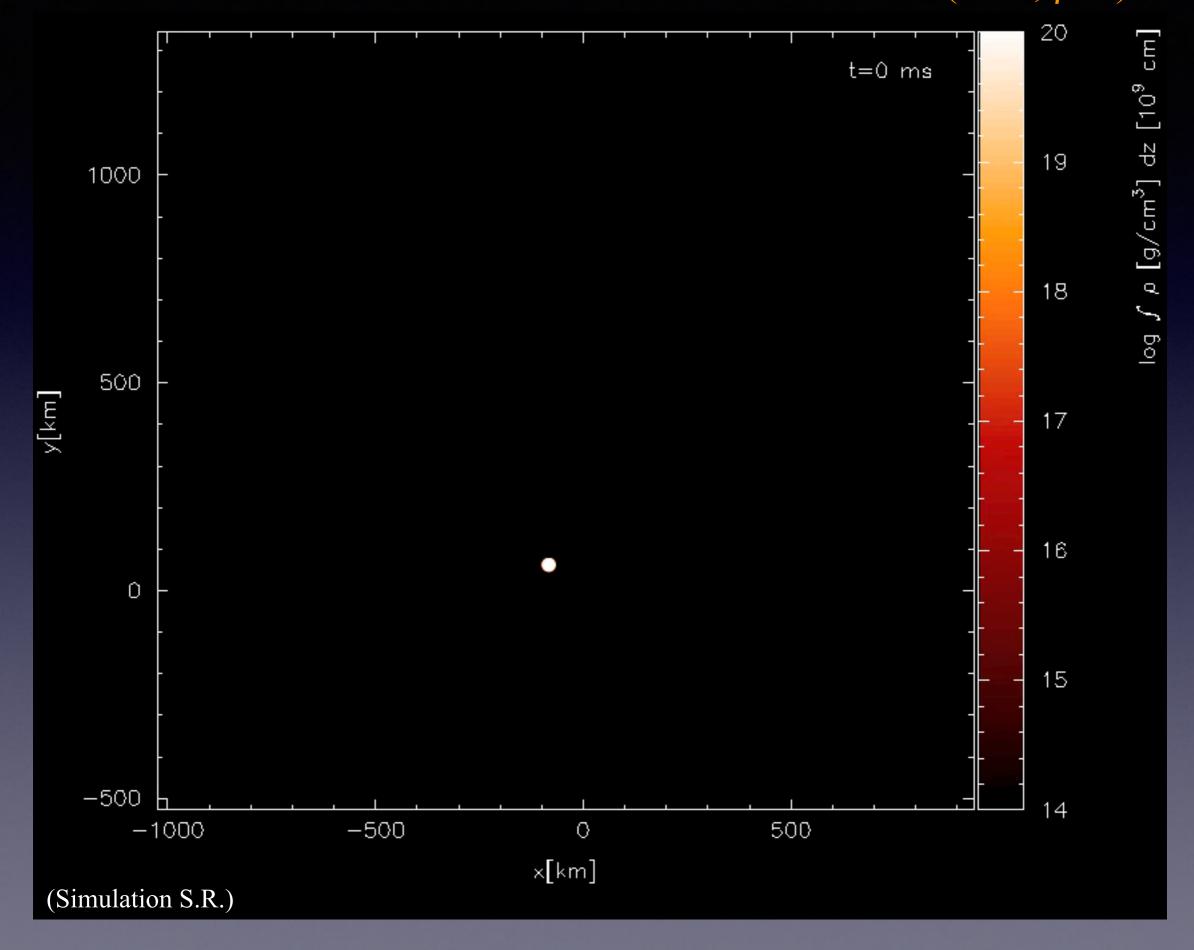
Disk "warped" by a rotating central black hole



• collision between two neutron stars (β =2)

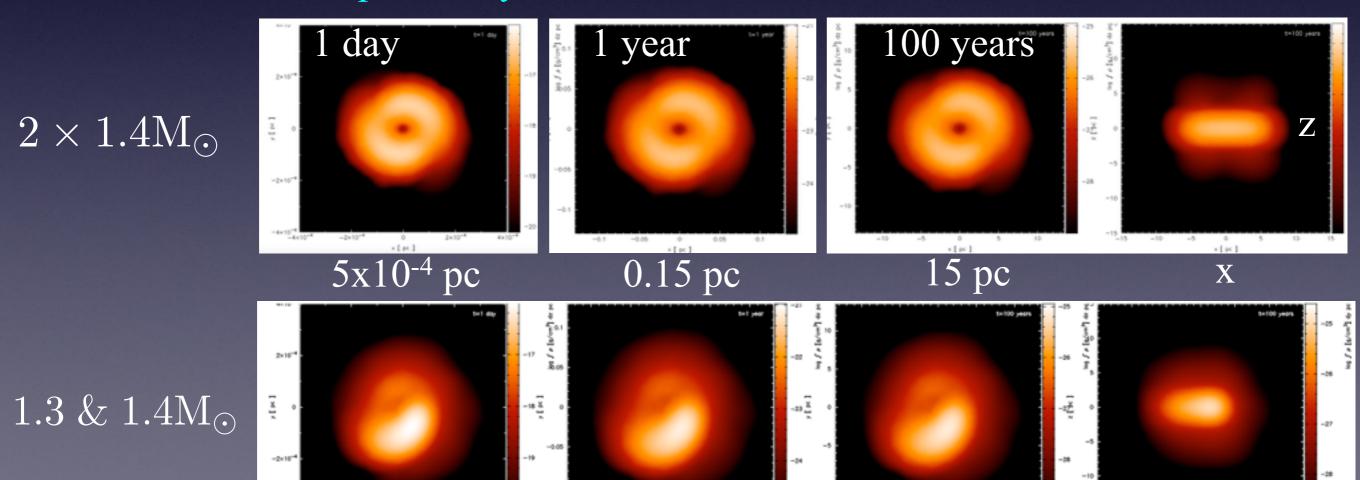


collision between a neutron star and a low-mass black hole (5M $_{\odot}$, β =1)

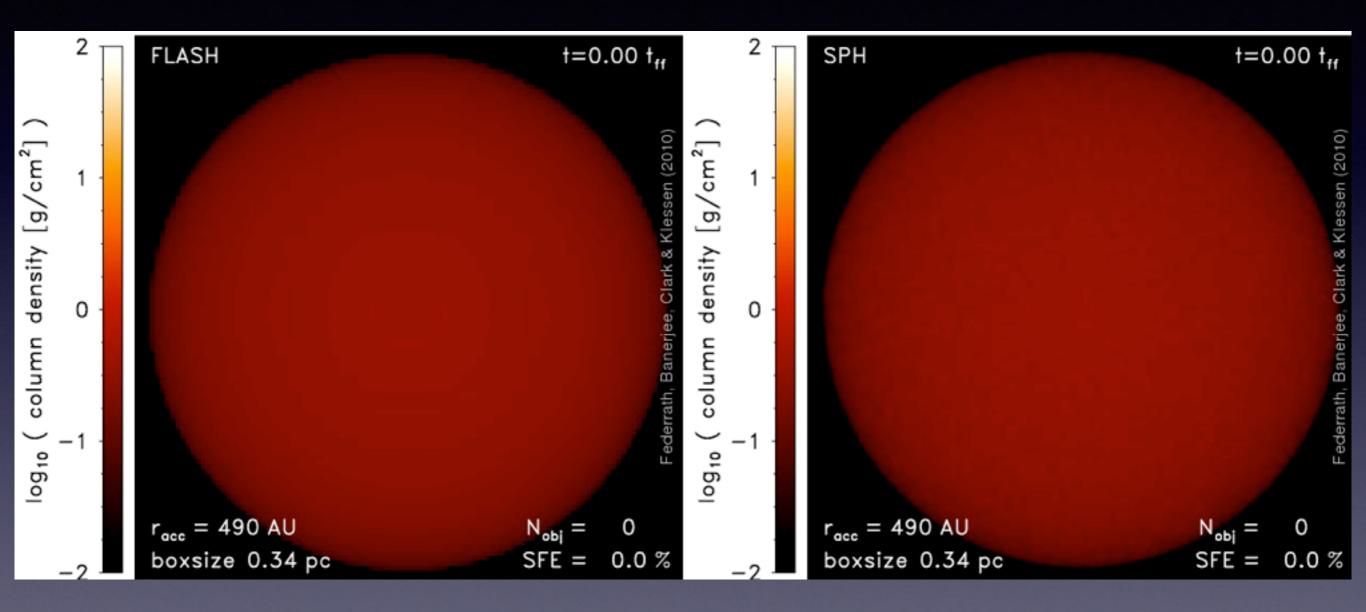


- typical merger simulations restricted to \approx 20 ms, sound speed in neutron star \approx 0.3c, CFL condition: $\Delta t < \Delta x/c_s \sim 10^{-7}$ s
- cut out central remnant, replace by potential, follow ejecta
- include heating by radioactive decays
- follow evolution up to 100 years

"100 years, but still in shape"



comparison Eulerian vs. Lagrangian



1. Basics of Lagrangian fluid dynamics

• in all of this lecture: restriction to ideal fluids (no viscosity, conductivity...)

• Lagrangian time derivative $\frac{d}{dt}$ or $\frac{D}{Dt}$

(other names: "Convective derivative", "material derivative", "substantial derivative", ...)

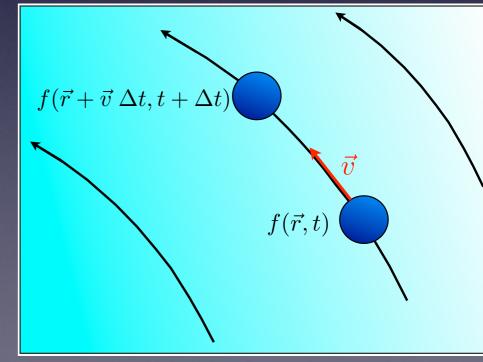
• $\frac{d}{dt}f(\vec{r},t)$ = "rate of change of quantity f of a fluid parcel traveling with velocity \vec{v} "

$$\Delta f = f(\vec{r} + \vec{v} \Delta t, t + \Delta t) - f(\vec{r}, t)$$

$$\simeq \left[f(\vec{r}, t) + \Delta t \ \vec{v} \cdot \nabla f(\vec{r}, t) + \Delta t \ \frac{\partial f}{\partial t}(\vec{r}, t) \right] - f(\vec{r}, t)$$

$$= \Delta t \left(\vec{v} \cdot \nabla + \frac{\partial}{\partial t} \right) f(\vec{r}, t)$$

$$\frac{d}{dt}f \equiv \lim_{\Delta t \to 0} \frac{\Delta f}{\Delta t} = \left(\frac{\partial}{\partial t} + \vec{v} \cdot \nabla\right) f(\vec{r}, t)$$



example: write (Eulerian) continuity equation in Lagrangian form

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

$$\frac{d\rho}{dt} = -\rho \nabla \cdot \vec{v}$$
 continuity equation Lagrangian form

• physical interpretation of $\nabla \cdot \vec{v}$:

$$\nabla \cdot \vec{v} = -\frac{d\rho/dt}{\rho}$$
 "rate of relative volume expansion"

First law of thermodynamics (for our purposes)

- conservation of energy
- from thermodynamics: dU = Tds PdV

$$dU = Tds$$
 -
"change of entropy"

• for our purposes: want quantities "per mass"

$$U \rightarrow u$$
 "energy per m

$$U
ightharpoonup u$$
 "energy per mass" $V
ightharpoonup rac{1}{
ho}$ "volume per mass" $=$ "1/density"

$$d\left(\frac{1}{\rho}\right) = -\frac{d\rho}{\rho^2}$$

- implications: a) evolution equation
 - b) for later use:

$$\Rightarrow du = +\frac{P}{\rho^2} d\rho$$

$$\frac{du}{dt} = \frac{P}{\rho^2} \frac{d\rho}{dt}$$

$$\left(\frac{\partial u}{\partial \rho}\right)_s = \frac{P}{\rho^2}$$

• side remark: for the relativistic cases we will express everything "per baryon" $\rho \to n$ "baryon number density" (in local fluid rest frame)

$$\left(\frac{\partial u}{\partial n}\right)_s = \frac{P}{n^2}$$

Equations ideal, Lagrangian hydrodynamics

• conservation of mass:

$$\frac{d\rho}{dt} = -\rho \nabla \cdot \vec{v}$$

• conservation of energy:

$$\frac{du}{dt} = \frac{P}{\rho^2} \frac{d\rho}{dt}$$

$$\frac{du}{dt} = -\frac{P}{\rho} \nabla \cdot \vec{v}$$

• conservation of momentum:

$$\frac{d\vec{v}}{dt} = -\frac{1}{\rho} \nabla P$$

• plus: appropriate equation of state (EOS)

$$P = K \rho^{\Gamma}$$

2. Numerical Lagrangian hydrodynamics

- task: "discretize" = replace continuous equations by a finite set of values so so that a computer can deal with them e.g. $\rho(\vec{x},t) \to \rho_a^n$ "density in comp.element a at time tn"
- many different possibilities
- long wish-list:
 - "accurate"
 - "simple": implement new physics
 - "Nature's conservation laws built in"
 - "fast"
 - "scalable"
 - "robust": no "crashes" for the problems that interest you

Types of numerical schemes

Eulerian

- usually on a (fixed) mesh
- calculate fluxes between cells

Lagrangian

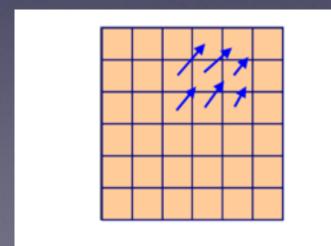
- computational elements move with fluid velocity
- often with particles

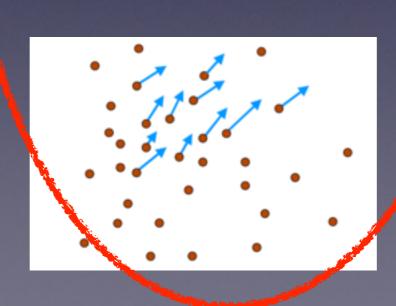
 computational elements move with velocity not necessarily = fluid velocity

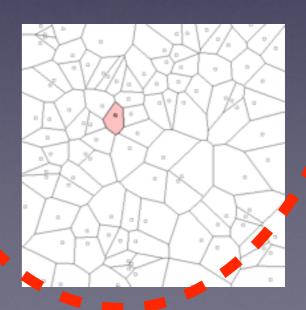
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Adaptive Lagrangian Eulerian

computational elements can be (e.g. Voronoi) cells, particles...

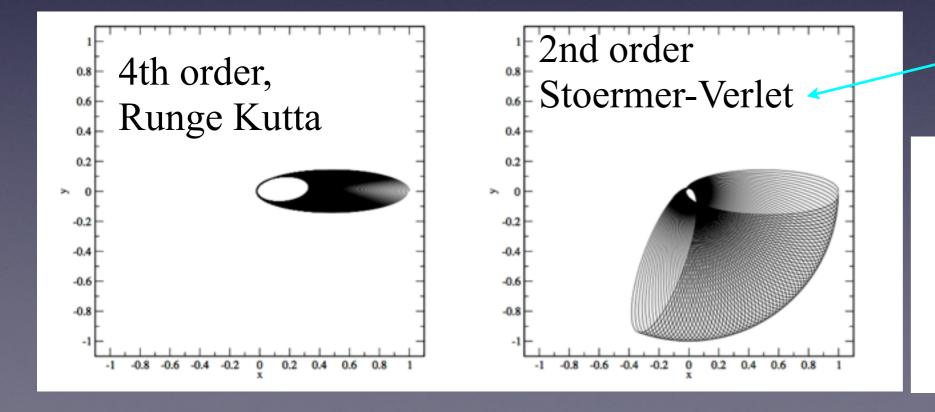




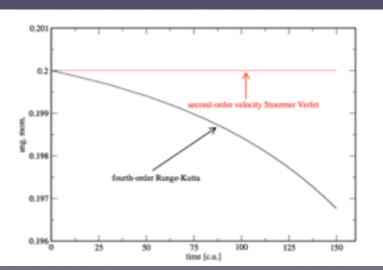


Importance of conservation

- keep in mind:
 - we rarely have all the numerical resolution we would want
 - we are solving "conservation laws"
- ⇒ if conservation is "hardwired" (independent of resolution), we can hope to stay close to the real, physical solution
- Example 1: "Order vs. Conservation"
 - ⇒ Kepler problem with too large a time step

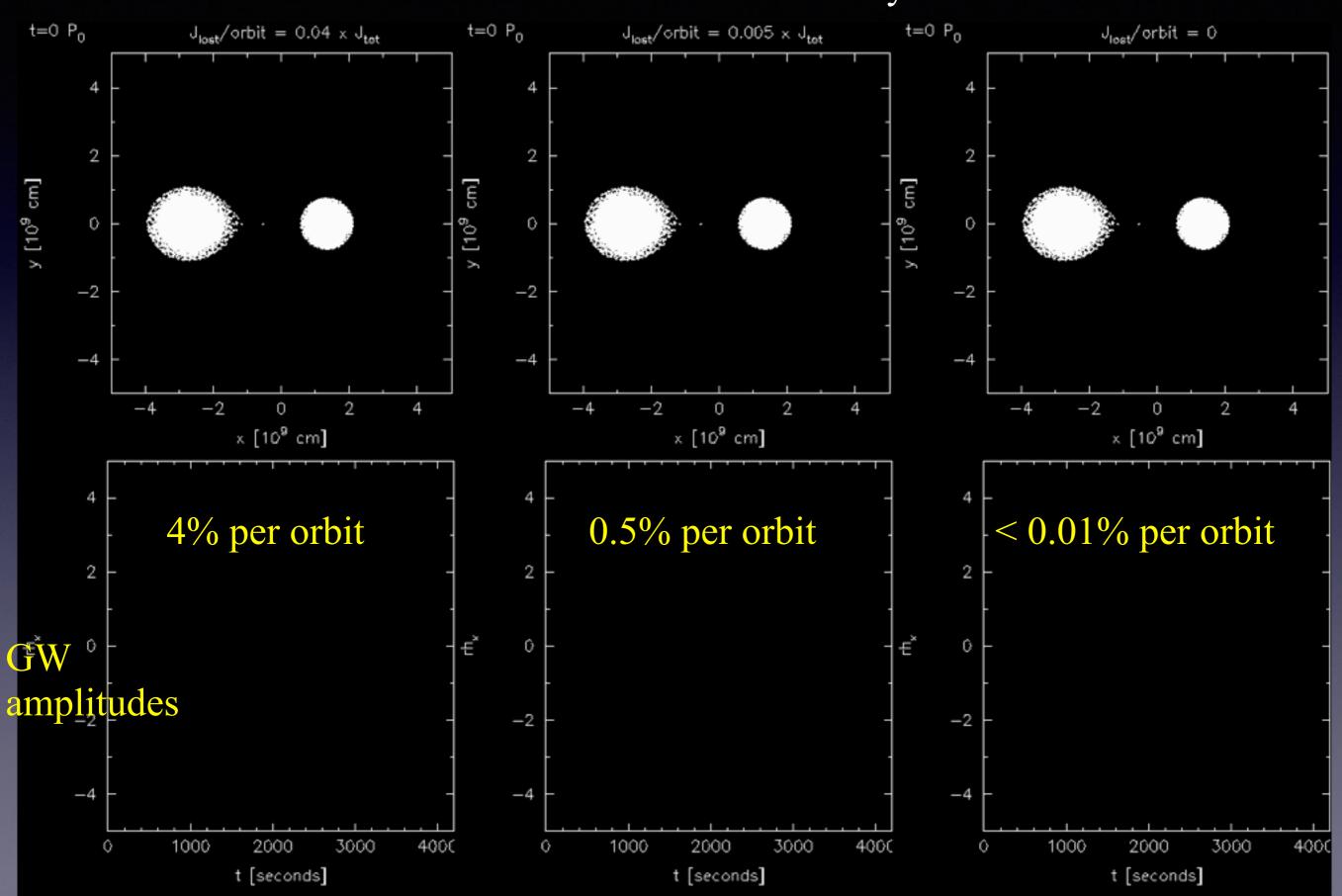


angular momentum conservation built-in!



• Example 2: "How much non-conservation can we tolerate?"

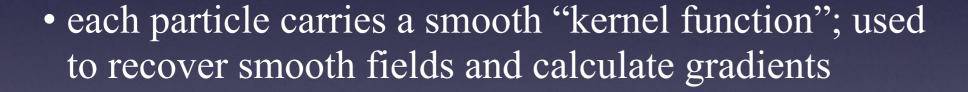
⇒ mass transfer in white dwarf binary



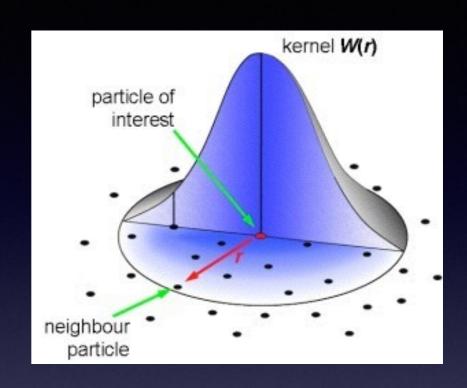
2.1 Smooth Particle Hydrodynamics (SPH)

• basic ideas:

- replace fluid by finite set of particles
- particles move with local fluid velocities



• aim: particles should move in a way so that mass, energy, momentum and angular momentum are conserved "by construction"



2.1.1 Kernel interpolation

Integral approximation

• idea similar to δ -distribution:

$$f(\vec{r}) = \int f(\vec{r}') \delta(\vec{r}' - \vec{r}) dV$$

• smooth approximation:

$$\tilde{f}_h(\vec{r}) = \int f(\vec{r'})W(\vec{r} - \vec{r'}, h) d^3r'$$

"smoothed approximation" "original function" "smoothing kernel" "smoothing length"

- obviously required kernel properties:
 - W has dimension "1/volume"
 - normalization

$$\int W(\vec{r} - \vec{r'}, h) d^3r' = 1$$

$$\lim_{h \to 0} \tilde{f}_h(\vec{r}) = f(\vec{r})$$

• "delta-property"

$$\lim_{h\to 0} \tilde{f}_h(\vec{r}) = f(\vec{r})$$

particle approximation

• write integral approximation as $\tilde{f}_h(\vec{r}) = \int \frac{f(r')}{\rho(\vec{r'})} W(\vec{r} - \vec{r'}, h) \rho(\vec{r'}) d^3r'$

as "particle mass"
$$f(\vec{r}) = \sum_{b} \frac{m_b}{\rho_b} f_b W(\vec{r} - \vec{r}_b, h)$$
 "mass density" "SPH approximant"

"at position of particle b"

• check dimensions:



• approximant can be applied to find density estimate

$$\rho(\vec{r}) = \sum_{b} m_b W(|\vec{r} - \vec{r}_b|, h)$$

gradient approximation

- several possibilities
- easiest: take straight-forward gradient of approximant

$$A(\vec{r}) = \sum_{a} \frac{m_a}{\rho_a} A_a W(|\vec{r} - \vec{r}_a|, h)$$

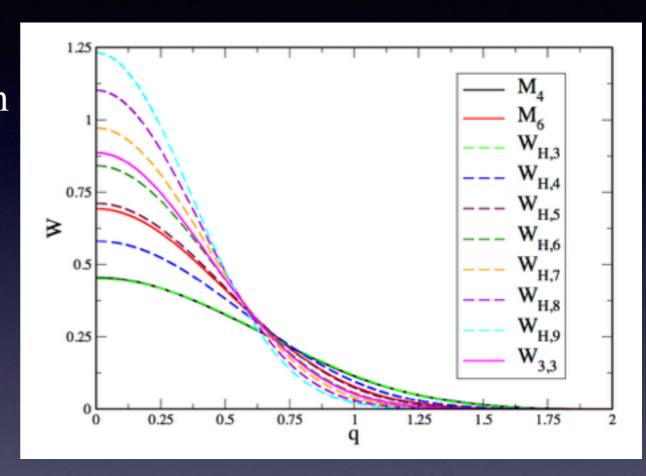
$$\nabla A(\vec{r}) = \sum_{a} \frac{m_a}{\rho_a} A_a \nabla W(|\vec{r} - \vec{r}_a|, h)$$

- there are more sophisticated/accurate/expensive ways to calculate gradients on particles
- usually tension: accurate gradient ⇔ exact conservation
- more on gradients later

Which kernels?

- for now just:
 - (a) "compact support"
 - ⇒ zero outside of given radius
 - ⇒ determined by "smoothing length" h
 - ⇒ sum over local neighbours
 - (avoid N²-behaviour)

(b) "bell-shaped"



(c) "radial":

$$W(\vec{r}_a - \vec{r}_b, h) = W(|\vec{r}_a - \vec{r}_b|, h)$$

⇒ crucial for exact angular momentum conservation

Kernel derivatives

We collect here a few relations that are often used throughout the text. We use the notation $\vec{r}_{bk} = \vec{r}_b - \vec{r}_k$, $r_{bk} = |\vec{r}_{bk}|$ and $\vec{v}_{bk} = \vec{v}_b - \vec{v}_k$. For the kernels we ignore for a moment derivatives coming from the smoothing lengths. We will address this topic later separately. By straight-forward component wise differentiation one finds

$$\left(\frac{\partial}{\partial \vec{r}_a} |\vec{r}_b - \vec{r}_k| = \frac{(\vec{r}_b - \vec{r}_k)(\delta_{ba} - \delta_{ka})}{|\vec{r}_b - \vec{r}_k|} = \hat{e}_{bk}(\delta_{ba} - \delta_{ka}) \tag{3.20}$$

where \hat{e}_{bk} is the unit vector from particle k to particle b.

$$\frac{\partial}{\partial \vec{r}_a} \frac{1}{|\vec{r}_b - \vec{r}_k|} = -\frac{\hat{e}_{bk}(\delta_{ba} - \delta_{ka})}{|\vec{r}_b - \vec{r}_k|^2}.$$
(3.21)

We will also need

$$\frac{dr_{ab}}{dt} = \frac{\partial r_{ab}}{\partial x_a} \frac{dx_a}{dt} + \frac{\partial r_{ab}}{\partial y_a} \frac{dy_a}{dt} + \frac{\partial r_{ab}}{\partial z_a} \frac{dz_a}{dt} + \frac{\partial r_{ab}}{\partial x_b} \frac{dx_b}{dt} + \frac{\partial r_{ab}}{\partial y_b} \frac{dy_b}{dt} + \frac{\partial r_{ab}}{\partial z_b} \frac{dz_b}{dt} + \frac{\partial r_{ab}}{\partial$$

where we have used $\partial r_{ab}/\partial x_b = -\partial r_{ab}/\partial x_a$ etc.

For kernels that only depend on the magnitude of the separation, $W(\vec{r}_b - \vec{r}_k) = W(|\vec{r}_b - \vec{r}_k|) \equiv W_{bk}$ the derivative with respect to the coordinate of an arbitrary particle a is

$$\nabla_a W_{bk} = \frac{\partial}{\partial \vec{r}_a} W_{bk} = \frac{\partial W_{bk}}{\partial r_{bk}} \frac{\partial r_{bk}}{\partial \vec{r}_a} = \frac{\partial W_{bk}}{\partial r_{bk}} \hat{e}_{bk} (\delta_{ba} - \delta_{ka}) \left(\nabla_b W_{kb} (\delta_{ba} - \delta_{ka}) \right)$$
(3.23)

where we have use Eq. (3.20). This yields in particular

$$\nabla_{a}W_{ab} = \frac{\partial}{\partial \vec{r}_{a}}W_{ab} = \frac{\partial W_{ab}}{\partial r_{ab}}\frac{\partial r_{ab}}{\partial \vec{r}_{a}} = \frac{\partial W_{ab}}{\partial r_{ab}}\hat{e}_{ab} = \frac{\partial W_{ab}}{\partial r_{ab}}\frac{\partial r_{ab}}{\partial \vec{r}_{b}} = -\frac{\partial}{\partial \vec{r}_{b}}W_{ab} = -\nabla_{b}W_{ab}$$
(3.24)

For the time derivative of the kernel we have

$$\frac{dW_{ab}}{dt} = \frac{\partial W_{ab}}{\partial r_{ab}} \frac{dr_{ab}}{dt} = \frac{\partial W_{ab}}{\partial r_{ab}} \frac{(\vec{r}_a - \vec{r}_b) \cdot (\vec{v}_a - \vec{v}_b)}{r_{ab}} = \frac{\partial W_{ab}}{\partial r_{ab}} \hat{e}_{ab} \vec{v}_{ab} = \vec{v}_{ab} \cdot \nabla_a W_{ab}$$
(3.25)

with $\vec{r}_{ab} \equiv \vec{r}_a - \vec{r}_b$ and $\hat{e}_{ab} \equiv \frac{\vec{r}_{ab}}{|\vec{r}_{ab}|}$

$$W_{ab} = W(|\vec{r}_a - \vec{r}_b|, h)$$

important for exact conservation

energy equation

2.1.2 "Vanilla ice SPH"

"Discretize-and-hope-approach"

a) Momentum equation

• try a "brute-force discretization" of $\frac{d\vec{v}}{dt} = -\frac{1}{\rho}\nabla P$

$$\frac{d\vec{v}}{dt} = -\frac{1}{\rho}\nabla P$$

using

$$\nabla f(\vec{r}) = \sum_{b} \frac{m_b}{\rho_b} f_b \nabla W(\vec{r} - \vec{r}_b, h)$$

yields

$$\frac{d\vec{v}_a}{dt} = -\frac{1}{\rho_a} \sum_b \frac{m_b}{\rho_b} P_b \nabla_a W_{ab}$$

is momentum conserved?

force from b on a:

$$\vec{F}_{ba} = \left(m_a \frac{d\vec{v}_a}{dt}\right)_b = -\frac{m_a}{\rho_a} \frac{m_b}{\rho_b} P_b \nabla_a W_{ab} \quad \nabla_a W_{ab} = -\nabla_b W_{ab}$$

force from a on b:

$$\vec{F}_{ab} = \left(m_b \frac{d\vec{v}_b}{dt}\right)_a = -\frac{m_b}{\rho_b} \frac{m_a}{\rho_a} P_a \nabla_b W_{ba} = \frac{m_a}{\rho_a} \frac{m_b}{\rho_b} P_a \nabla_a W_{ab}$$

Exercise:

try to find a discretization of the momentum equation that ensures exact momentum conservation

can this be fixed? Yes, easily...

• but now start from:
$$\nabla \left(\frac{P}{\rho}\right) = \frac{\nabla P}{\rho} - P \frac{\nabla \rho}{\rho^2}$$
i.e.
$$\frac{d\vec{v_a}}{dt} = -\frac{\nabla P}{\rho} = -\frac{P}{\rho^2} \nabla \rho - \nabla \left(\frac{P}{\rho}\right)$$

$$= -\frac{P_a}{\rho_a^2} \sum_b m_b \nabla_a W_{ab} - \sum_b \frac{m_b}{\rho_b} \frac{P_b}{\rho_b} \nabla_a W_{ab}$$

$$= -\sum_b m_b \left(\frac{P_a}{\rho_a^2} + \frac{P_b}{\rho_b^2}\right) \nabla_a W_{ab}$$

- pressure part symmetric in a and b, with $\nabla_a W_{ab} = -\nabla_b W_{ab}$ force from b on $a = \vec{F}_{ba} = -\vec{F}_{ba} =$ -force from a on b
 - forces opposite and equal, "actio = reactio"
 momentum conserved by construction

b) Energy equation

• straight-forward translation of first law of thermodynamics:

$$\frac{du}{dt} = \frac{P}{\rho^2} \frac{d\rho}{dt}$$

$$\frac{du_a}{dt} = \frac{P_a}{\rho_a^2} \frac{d\rho_a}{dt} = \frac{P_a}{\rho_a^2} \frac{d}{dt} \left(\sum_b m_b W_{ab} \right) = \frac{P_a}{\rho_a^2} \sum_b m_b \vec{v}_{ab} \cdot \nabla_a W_{ab}$$

• this straight-forward translation comes with some subtleties/implications for initial conditions... see later

c) Continuity equation

- most common approach: keep particle masses fix, m_b= const ⇒ no need to solve momentum equation!
 - exact mass conservation!
- but if wanted...

$$\frac{d\rho_a}{dt} = \frac{d}{dt} \left(\sum_b m_b W_{ab} \right) = \sum_b m_b \vec{v}_{ab} \cdot \nabla_a W_{ab},$$

• since $\frac{d\rho}{dt} = -\rho \nabla \cdot \vec{v}$ this can be used to find an expression

for the velocity divergence:

$$(\nabla \cdot \vec{v})_a = -\frac{1}{\rho_a} \sum_b m_b \vec{v}_{ab} \cdot \nabla_a W_{ab}$$

- so far: momentum and mass conservation;
 - ⇒ What about angular momentum conservation?
 - torque on particle a: $\vec{M}_a = \vec{r}_a \times \vec{F}_a = \vec{r}_a \times \left(m_a \frac{d\vec{v}_a}{dt}\right) = \vec{r}_a \times \sum_b \vec{F}_{ba}$
 - total torque:

$$\frac{d\vec{L}}{dt} = \sum_{a} \vec{M}_{a} = \sum_{a,b} \vec{r}_{a} \times \vec{F}_{ba} = \frac{1}{2} \left(\sum_{a,b} \vec{r}_{a} \times \vec{F}_{ba} + \sum_{a,b} \vec{r}_{a} \times \vec{F}_{ba} \right)$$

$$= \frac{1}{2} \left(\sum_{a,b} \vec{r}_{a} \times \vec{F}_{ba} + \sum_{b,a} \vec{r}_{b} \times \vec{F}_{ab} \right) = \frac{1}{2} \left(\sum_{a,b} (\vec{r}_{a} - \vec{r}_{b}) \times \vec{F}_{ba} \right) = 0$$

$$\vec{F}_{ba} = -\vec{F}_{ba}$$

force along line joining particles $\vec{F}_{ab} \propto \nabla_a W_{ab} \propto \hat{e}_{ab} \propto (\vec{r}_a - \vec{r}_b)$

⇒ angular momentum conserved by construction (for radial kernels!)

What about energy conservation?

• change in total energy:

$$\begin{split} \frac{dE}{dt} &= \frac{d}{dt} \sum_{a} \left(m_{a} u_{a} + \frac{1}{2} m_{a} v_{a}^{2} \right) \\ &= \sum_{a} m_{a} \left(\frac{du_{a}}{dt} + \vec{v}_{a} \cdot \frac{d\vec{v}_{a}}{dt} \right) \\ \frac{du_{a}}{dt} &= \sum_{b} m_{b} \left(\frac{P_{a}}{\rho_{a}^{2}} \right) \vec{v}_{ab} \cdot \nabla_{a} W_{ab} \\ \frac{dE}{dt} &= \sum_{a} m_{a} \left[\frac{P_{a}}{\rho_{a}^{2}} \sum_{b} m_{b} \vec{v}_{ab} \cdot \nabla_{a} W_{ab} - \vec{v}_{a} \cdot \sum_{b} m_{b} \left(\frac{P_{a}}{\rho_{a}^{2}} + \frac{P_{b}}{\rho_{b}^{2}} \right) \nabla_{a} W_{ab} \right] \\ &= \sum_{a,b} m_{a} m_{b} \frac{P_{a}}{\rho_{a}^{2}} \vec{v}_{a} \cdot \nabla_{a} W_{ab} - \sum_{a,b} m_{a} m_{b} \frac{P_{a}}{\rho_{a}^{2}} \vec{v}_{b} \cdot \nabla_{a} W_{ab} \\ &- \sum_{a,b} m_{a} m_{b} \frac{P_{a}}{\rho_{a}^{2}} \vec{v}_{a} \cdot \nabla_{a} W_{ab} - \sum_{a,b} m_{a} m_{b} \frac{P_{b}}{\rho_{b}^{2}} \vec{v}_{a} \cdot \nabla_{a} W_{ab} \\ &= - \sum_{a,b} m_{a} m_{b} \left(\frac{P_{a} \vec{v}_{b}}{\rho_{a}^{2}} + \frac{P_{b} \vec{v}_{a}}{\rho_{b}^{2}} \right) \nabla_{a} W_{ab} = 0 \end{split}$$
 symmetric / antisymmetric w.r. $\mathbf{a} \Leftrightarrow \mathbf{b}$

same "tricks" as before, energy conserved by construction

Adaptive resolution

- desired: small smoothing length h in high density regions
 - large smoothing length in low density regions
- options: a) "keep neighbour number fix"

b) based on density
$$h_a = \eta \left(\frac{m_a}{\rho_a}\right)^{1/D}$$
 $\eta = 1.2...1.5$ but : $\rho_a = \sum_b m_b W(|\vec{r}_a - \vec{r}_b|, h_a)$

⇒ needs iteration for consistency

• Attention: careless h-update can introduce noise!

- by now we have equations for
 - mass
 - momentum
 - energy

Can we do shocks?

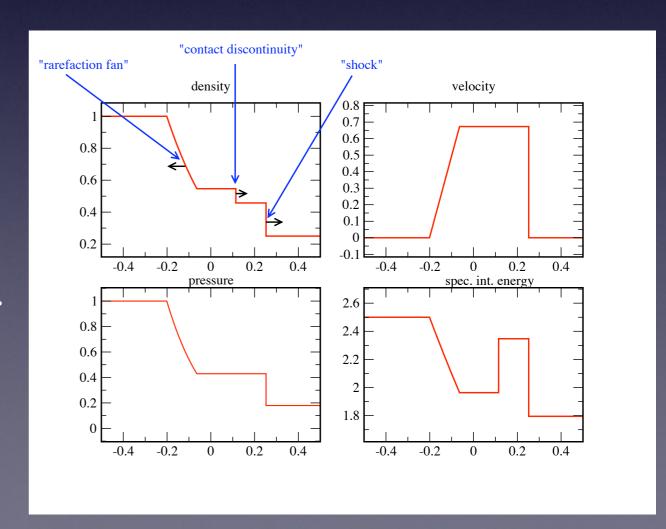
"Shock tube"

high density, high pressure

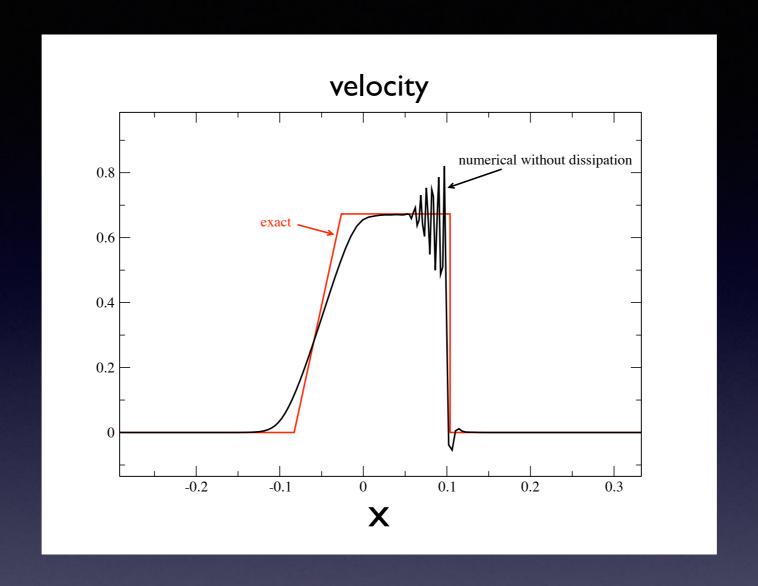
low density, low pressure

• mathematically: "Riemann problem" how do physical quantities evolve as a function of time once the separating wall is removed?

can be solved exactly...



just apply our derived SPH formalism to shock tube problem:



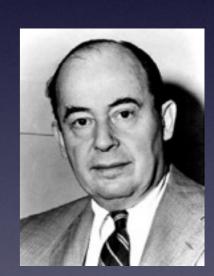
- unphysical post-shock oscillations, kinetic energy not transformed properly into heat
- so far no dissipation/entropy production

dissipation needed at shocks ———— "artificial viscosity"

Artificial Viscosity (AV)

- keep in mind: even perfectly smooth initial conditions can evolve into shocks!
- in nature: shock has finite width, because of dissipative processes on microscopic scales (i.e. on some level ideal fluid dynamics NOT applicable)
- basic idea behind: do the same on the numerical resolution scale
- John von Neumann (1950):

The "idea is to introduce (artificial) dissipative terms into the equations so as to give the shocks a thickness comparable to (but preferentially larger than) the spacing ... [of the grid points]. Then the differential equations (more accurately, the corresponding difference equations) may be used for the entire calculation, just as though there were no shocks at all."



John von Neumann (1903-1957)

• in practice: $P_{phys} \rightarrow P_{phys} + P_{AV}$

with
$$P_{AV} = -c_1 \rho c_s l(\nabla \cdot \vec{v}) + c_2 \rho l^2 (\nabla \cdot \vec{v})^2$$

- Artificial Viscosity should:
- always be dissipative: kinetic → thermal (NOT the other way)
- be absent:
 - if there is no shock
 - in rigid rotation
 - (shockless) differential rotation
 - expansion
 - •
- "intelligent enough" to distinguish uniform compression from a shock
- fulfil Rankine-Hugoniot conditions
- be properly symmetrized to ensure exact conservation

- a number of different forms for Π_{ab} can be used
- most common (detailed reasoning → Sec. 2.7 in "Astrophysical SPH"):

$$\Pi_{ab} = \Pi_{ab,\text{bulk}} + \Pi_{ab,\text{NR}} = \begin{cases} \frac{-\alpha \bar{c}_{ab} \mu_{ab} + \beta \mu_{ab}^2}{\bar{\rho}_{ab}} & \text{for } \vec{r}_{ab} \cdot \vec{v}_{ab} < 0 \\ 0 & \text{otherwise} \end{cases},$$

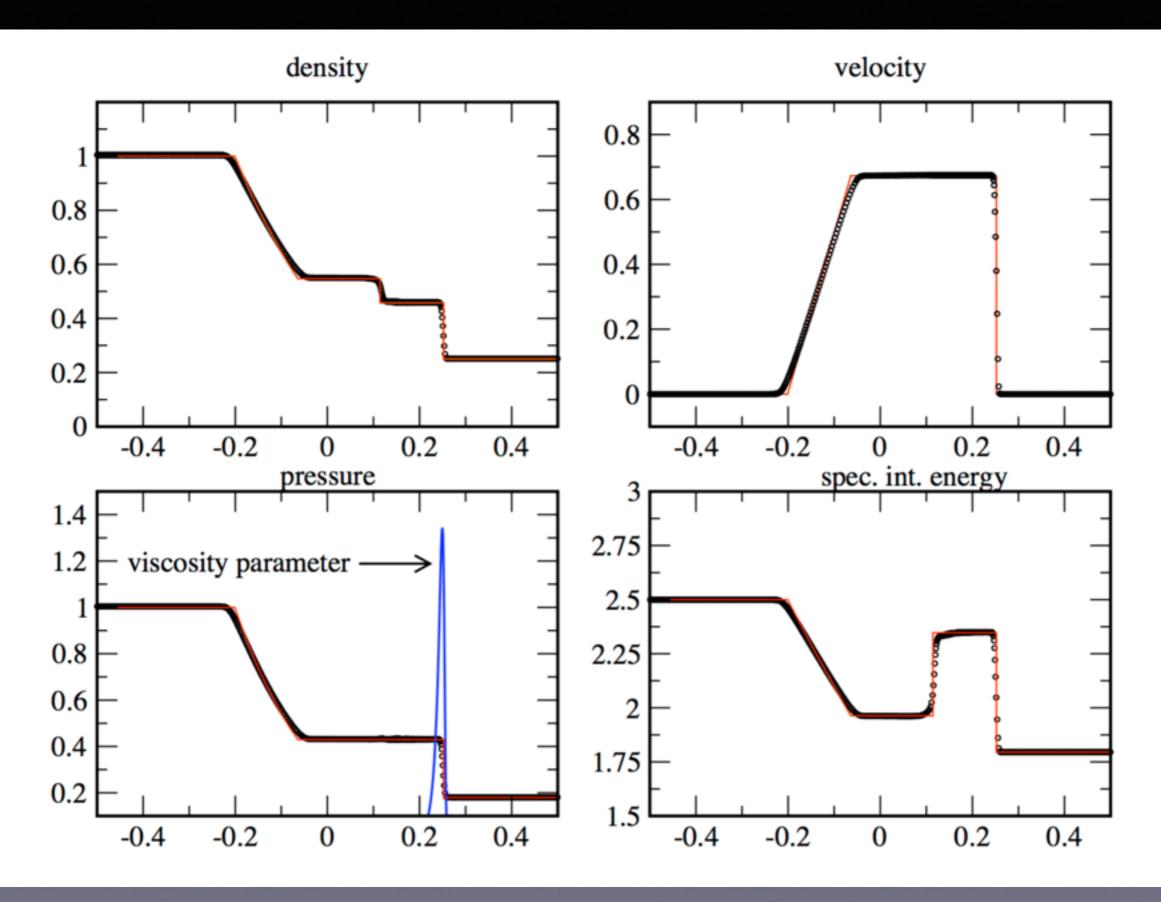
where

$$\mu_{ab} = \frac{\bar{h}_{ab}\vec{r}_{ab} \cdot \vec{v}_{ab}}{r_{ab}^2 + \epsilon \bar{h}_{ab}^2}.$$

• all forms reasonably good in shocks, the challenge is to avoid artifacts when AV is not needed

- $\alpha \approx 1$, $\beta \approx 2$ in shocks
- keeping α and β constant is a bad idea!
 - \Rightarrow Intelligent "steering" of α and β required! (\rightarrow e.g. Cullen & Dehnen 2010, SR 2015a, 2015b)

• example: shock tube with dissipation steering



Summary "Vanilla ice SPH"

• "continuity"

$$\rho(\vec{r}) = \sum_{b} m_b W(|\vec{r} - \vec{r}_b|, h)$$

or

$$\frac{d\rho_a}{dt} = \sum_b m_b \vec{v}_{ab} \cdot \nabla_a W_{ab}$$

artificial dissipation

• "momentum"

$$\frac{d\vec{v}_a}{dt} = -\sum_b m_b \left(\frac{P_a}{\rho_a^2} + \frac{P_b}{\rho_b^2} + \Pi_{ab} \right) \nabla_a W_{ab}$$

• "energy"

$$\frac{du_a}{dt} = \sum_b m_b \left(\frac{P_a}{\rho_a^2} + \frac{1}{2}\Pi_{ab}\right) \vec{v}_{ab} \cdot \nabla_a W_{ab}$$

- ⇒ works well with good AV-steering, but symmetrization was "by hand"
- ⇒ much more elegant: derivation from variational principle

2.1.3 SPH from a Variational Principle

Classical Mechanics:

• Lagrange function: $L(q,\dot{q},t) = T - V$ "coordinates" "velocities" "kinetic energy" "potential energy"

• canonical momentum:

$$p_i \equiv \frac{\partial L}{\partial \dot{q}_i}$$

• canonical energy:

$$E \equiv \sum_{i} p_{i} \dot{q}_{i} - L$$

 evolution determined by "Principle of least action", via

$$\int_{t_1}^{t_2} L(q(t), \dot{q}(t), t) dt = 0$$

Euler-Lagrange equations

$$\frac{d}{dt}\frac{\partial L}{\partial \dot{q}_i} - \frac{\partial L}{\partial q_i} = 0$$

• Invariance of Lagrangian under

conservation of

- spatial shift
- rotation
- temporal shift



momentum angular momentum energy

• Lagrangian of ideal fluid (Eckhart 1960):

$$L = \int \left(\frac{v^2}{2} - u(\rho, s)\right) \rho \ dV$$

"specific energy takes over role of potential"

• SPH discretization:

$$L_{\text{SPH}} = \sum_{b} m_b \left(\frac{v_b^2}{2} - u_b \right)$$

$$L_{\rm SPH} = \sum_{b} m_b \left(\frac{v_b^2}{2} - u_b \right)$$

• now apply:

a) Euler-Lagrange equations
$$\frac{d}{dt} \left(\frac{\partial L_{\text{SPH}}}{\partial \vec{v}_a} \right) - \frac{\partial L_{\text{SPH}}}{\partial \vec{r}_a} = 0$$

b) 1. law of thermodynamics
$$\frac{du}{dt} = \frac{P}{\rho^2} \frac{d\rho}{dt}$$

⇒ discrete fluid equations with "hardwired" conservation

• so we need:

a)
$$\frac{\partial L_{\rm SPH}}{\partial \vec{v}_a}$$
 easy: $\rightarrow m_a \vec{v}_a$ as usual: keep masses fixed!

b)
$$\frac{\partial L_{\mathrm{SPH}}}{\partial \vec{r}_a}$$

c)
$$\frac{d\rho_a}{dt}$$

b)
$$\frac{\partial L_{\text{SPH}}}{\partial \vec{r}_a} = \frac{\partial}{\partial \vec{r}_a} \left[\sum_b m_b \left(\frac{v_b^2}{2} - u_b \right) \right] = -\sum_b m_b \left(\left(\frac{\partial u_b}{\partial \rho_b} \right) \right)_s \frac{\partial \rho_b}{\partial \vec{r}_a}$$

1st law of thermodynamics:

$$m_a \frac{d\vec{v}_a}{dt} = -\sum_b m_b \frac{P_b}{\rho_b^2} \frac{\partial \rho_b}{\partial \vec{r}_a}$$

$$\frac{du}{dt} = \frac{P}{\rho^2} \frac{d\rho}{dt}$$

$$\Rightarrow$$
 need density derivatives $\frac{\partial \rho_b}{\partial \vec{r}_a}$ and $\frac{d\rho_a}{dt}$

$$\frac{\partial \rho_b}{\partial \vec{r}_a}$$
 and $\frac{d\rho_a}{dt}$

• so far: never specified WHICH smoothing length to use

say, one could use:
$$\rho_a = \sum_b m_b W(r_{ab},h_a)$$
 or
$$\rho_a = \sum_b m_b W(r_{ab},h_b)$$
 or
$$\rho_a = \sum_b m_b W(r_{ab},\bar{h}_{ab}), \bar{h}_{ab} = \frac{h_a + h_b}{2}$$

• similar: $\nabla_a W_{ab}$ should be symmetric in h_a/h_b

could be achieved as
$$\nabla_a W_{ab}(\bar{h}_{ab})$$
 or $\frac{1}{2}(\nabla_a W_{ab}(h_a) + \nabla_a W_{ab}(h_b))$ or ...

• from now on use:
$$\rho_a = \sum_b m_b W(r_{ab}, h_a)$$
 $h_a = \eta \left(\frac{m_a}{\rho_a}\right)^{1/D}$

$$\frac{d\rho_{a}}{dt} = \frac{d}{dt} \left(\sum_{b} m_{b} W_{ab}(h_{a}) \right) = \sum_{b} m_{b} \left\{ \frac{\partial W_{ab}(h_{a})}{\partial r_{ab}} \frac{dr_{ab}}{dt} + \frac{\partial W_{ab}(h_{a})}{\partial h_{a}} \frac{dh_{a}}{dt} \right\}$$

$$= \sum_{b} m_{b} \frac{\partial W_{ab}(h_{a})}{\partial r_{ab}} \hat{e}_{ab} \cdot \vec{v}_{ab} + \sum_{b} m_{b} \frac{\partial W_{ab}(h_{a})}{\partial h_{a}} \cdot \frac{\partial h_{a}}{\partial \rho_{a}} \frac{d\rho_{a}}{dt}$$

$$= \sum_{b} m_{b} \vec{v}_{ab} \cdot \nabla_{a} W_{ab}(h_{a}) + \frac{\partial h_{a}}{\partial \rho_{a}} \frac{d\rho_{a}}{dt} \sum_{b} m_{b} \frac{\partial W_{ab}(h_{a})}{\partial h_{a}}$$

collect

$$\Rightarrow \frac{d\rho_a}{dt} = \frac{1}{\Omega_a} \sum_b m_b \vec{v}_{ab} \cdot \nabla_a W_{ab}(h_a)$$

with
$$\Omega_a \equiv \left(1 - \frac{\partial h_a}{\partial \rho_a} \sum_b m_b \frac{\partial W_{ab}(h_a)}{\partial h_a}\right)$$

"grad-h term"

• similar to time derivative

$$\frac{\partial \rho_b}{\partial \vec{r}_a} = \sum_k m_k \left\{ \nabla_a W_{bk}(h_b) + \frac{\partial W_{bk}(h_b)}{\partial h_b} \frac{\partial h_b}{\partial \rho_b} \frac{\partial \rho_b}{\partial \vec{r}_a} \right\}$$

$$= \frac{1}{\Omega_b} \sum_k m_k \nabla_a W_{bk}(h_b)$$

• then the energy equation reads:

$$\frac{du}{dt} = \frac{P}{\rho^2} \frac{d\rho}{dt}$$

$$\frac{d\rho_a}{dt} = \frac{1}{\Omega_a} \sum_b m_b \vec{v}_{ab} \cdot \nabla_a W_{ab}(h_a)$$

$$\frac{du_a}{dt} = \frac{1}{\Omega_a} \frac{P_a}{\rho_a^2} \sum_b m_b \vec{v}_{ab} \cdot \nabla_a W_{ab}(h_a)$$

from

$$m_a \frac{d\vec{v}_a}{dt} = -\sum_b m_b \frac{P_b}{\rho_b^2} \frac{\partial \rho_b}{\partial \vec{r}_a} \qquad \mathbf{\&} \qquad \frac{\partial \rho_b}{\partial \vec{r}_a} = \frac{1}{\Omega_b} \sum_k m_k \nabla_a W_{bk}(h_b)$$

$$m_{a} \frac{d\vec{v}_{a}}{dt} = -\sum_{b} m_{b} \frac{P_{b}}{\rho_{b}^{2}} \left(\frac{1}{\Omega_{b}} \sum_{k} m_{k} \nabla_{a} W_{bk}(h_{b}) \right)$$

$$\nabla_{a} W_{bk} = \nabla_{b} W_{kb} (\delta_{ba} - \delta_{ka})$$

$$= -\sum_{b} m_{b} \frac{P_{b}}{\rho_{b}^{2}} \frac{1}{\Omega_{b}} \sum_{k} m_{k} \nabla_{b} W_{kb}(h_{b}) (\delta_{ba} - \delta_{ka})$$

$$= -m_{a} \frac{P_{a}}{\rho_{a}^{2}} \frac{1}{\Omega_{a}} \sum_{k} m_{k} \nabla_{a} W_{ka}(h_{a}) + \sum_{b} m_{b} \frac{P_{b}}{\rho_{b}^{2}} \frac{1}{\Omega_{b}} m_{a} \nabla_{b} W_{ab}(h_{b})$$

$$= -m_{a} \frac{P_{a}}{\rho_{a}^{2}} \frac{1}{\Omega_{a}} \sum_{b} m_{b} \nabla_{a} W_{ba}(h_{a}) - m_{a} \sum_{b} m_{b} \frac{P_{b}}{\rho_{b}^{2}} \frac{1}{\Omega_{b}} \nabla_{a} W_{ab}(h_{b})$$

$$= -m_{a} \sum_{b} m_{b} \left(\frac{P_{a}}{\Omega_{a} \rho_{a}^{2}} \nabla_{a} W_{ab}(h_{a}) + \frac{P_{b}}{\Omega_{b} \rho_{b}^{2}} \nabla_{a} W_{ab}(h_{b}) \right)$$

$$\frac{d\vec{v}_a}{dt} = -\sum_b m_b \left(\frac{P_a}{\Omega_a \rho_a^2} \nabla_a W_{ab}(h_a) + \frac{P_b}{\Omega_b \rho_b^2} \nabla_a W_{ab}(h_b) \right)$$

- comments:
 - i) similar to "vanilla ice version"
 - ii) but gradients augmented by "grad-h-terms"
 - iii) no more ambiguities in symmetrization, stringent consequence from variational procedure

Summary SPH from Variational Principle:

"vanilla ice version"

$$\rho_a = \sum_b m_b W_{ab}(h_a)$$

$$\frac{du_a}{dt} = \sum_b m_b \left(\frac{P_a}{\rho_a^2} + \frac{1}{2} \Pi_{ab} \right) \vec{v}_{ab} \cdot \nabla_a W_{ab}$$

$$\frac{du_a}{dt} = \frac{1}{\Omega_a} \frac{P_a}{\rho_a^2} \sum_b m_b \vec{v}_{ab} \cdot \nabla_a W_{ab}(h_a) \qquad \frac{d\vec{v}_a}{dt} = -\sum_b m_b \left(\frac{P_a}{\rho_a^2} + \frac{P_b}{\rho_b^2} + \Pi_{ab}\right) \nabla_a W_{ab}$$

$$\frac{d\vec{v}_a}{dt} = -\sum_b m_b \left(\frac{P_a}{\rho_a^2} + \frac{P_b}{\rho_b^2} + \Pi_{ab} \right) \nabla_a W_{ab}$$

$$\frac{d\vec{v}_a}{dt} = -\sum_b m_b \left(\frac{P_a}{\Omega_a \rho_a^2} \nabla_a W_{ab}(h_a) + \frac{P_b}{\Omega_b \rho_b^2} \nabla_a W_{ab}(h_b) \right)$$

2.1.4 Subtleties and recent developments

Subtleties

- two points, both related to "initial conditions"
 - [®] setting up contact discontinuities ⇒ Kelvin Helmholtz instabilities
 - ^в built-in remeshing mechanism ⇒ initial particle distribution

Recent developments

- one has choices in the discretization process, e.g.
 - kernel function
 - volume elements
 - dissipation steering
 - gradient estimates

⇒ substantial impact on accuracy (some with higher computational effort)

Two important (but not so obvious) implications:

- I. "density is smooth, internal energy not"
 - for a careless setup of contact discontinuities this can lead to surface tension effects
 - ⇒ (for such a setup) weak instabilities may be suppressed

- II. built-in "re-meshing mechanism"
 - drives particles towards optimal distribution
 - in simulations that start from non-optimal distributions, this can cause substantial particle motion
 - ⇒ "noise"

⇒ Good initial conditions crucial!

Implication I: density ρ comes from kernel smoothing process, internal energy not!

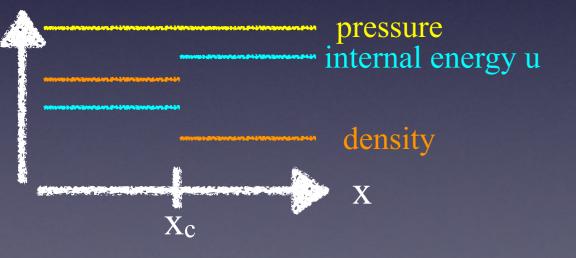
⇒ care needed when setting up initial conditions!

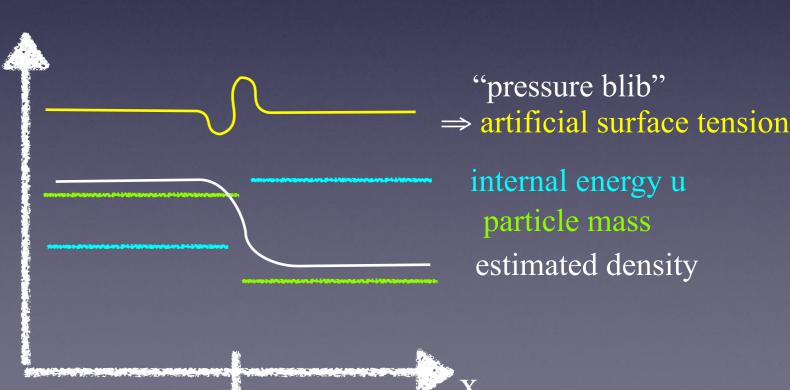
example: set up contact discontinuity: - density has a jump

- $-P_1=P_2$
- polytropic EOS $P=(\Gamma-1) \rho u$

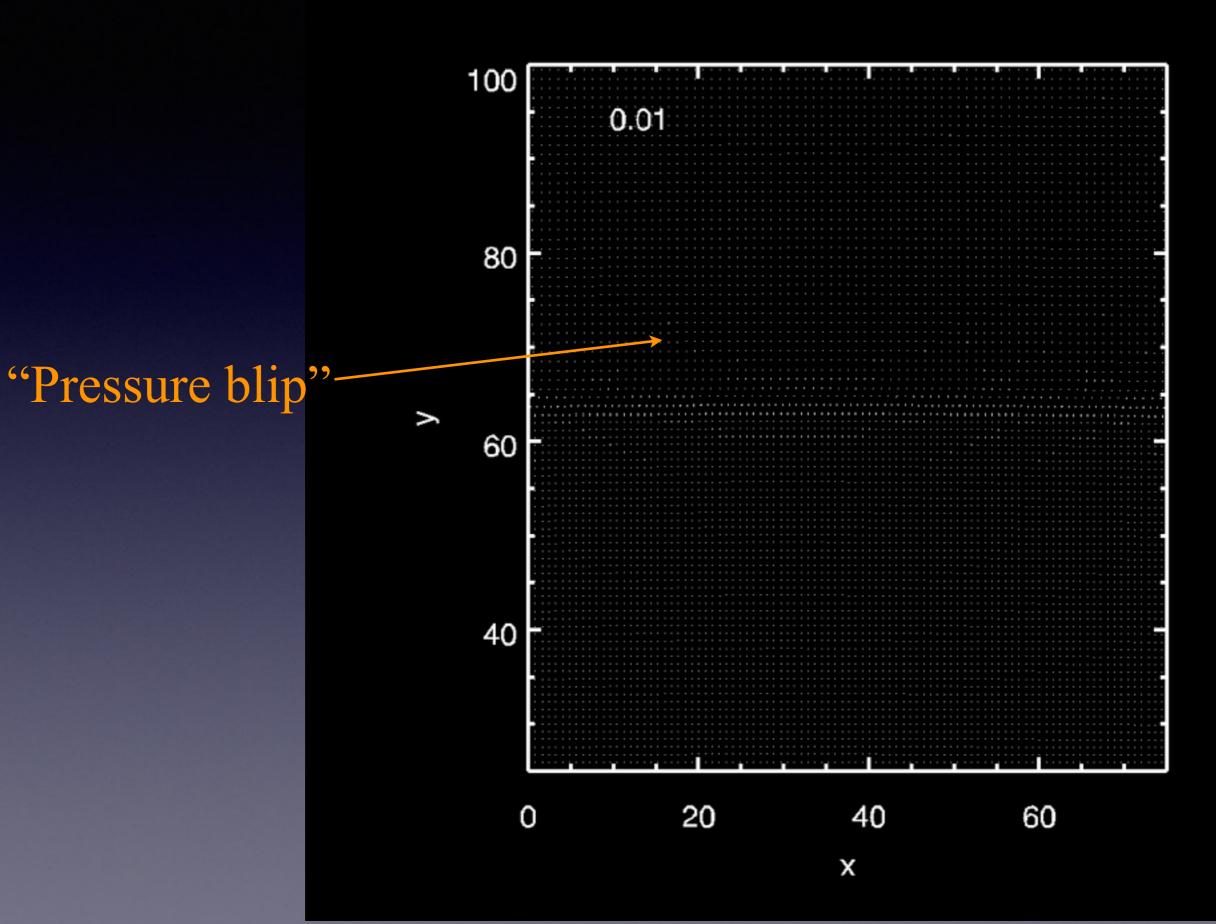
wanted:

"straight forward setup"

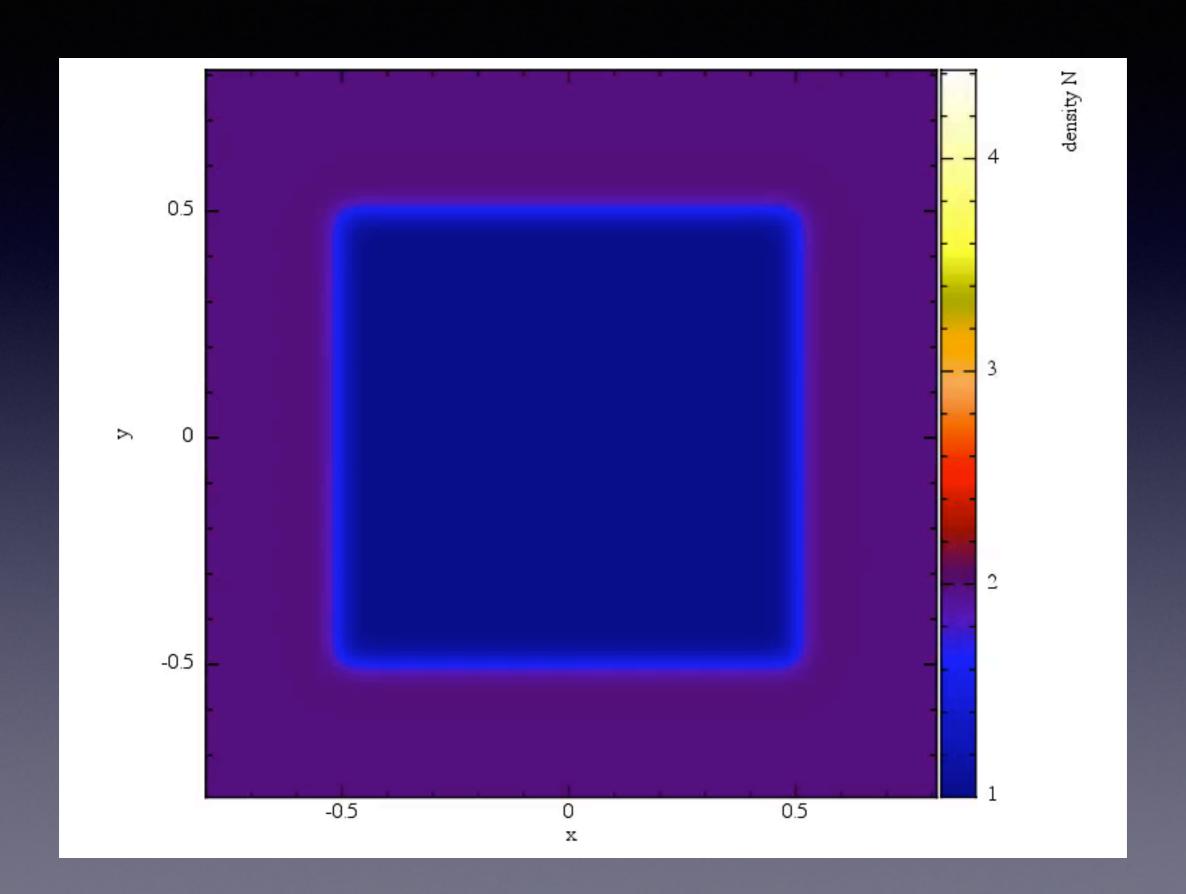




Bad initial conditions I:



Bad initial conditions II:



Implication II: SPH has a built-in "re-meshing mechanism"

(e.g. SR Liv. Rev. Comp. Astr. 2015)

• momentum equation from Lagrangian:

$$\frac{d\vec{v}_a}{dt} = \frac{1}{m_a} \sum_b P_b \frac{\partial V_b}{\partial \vec{r}_a}$$

• Taylor expansion around \vec{r}_a shows:

$$\frac{d\vec{v}_a}{dt} = \vec{f}_{\text{Euler}} + \vec{f}_{\text{regul.}}$$

without SPH force

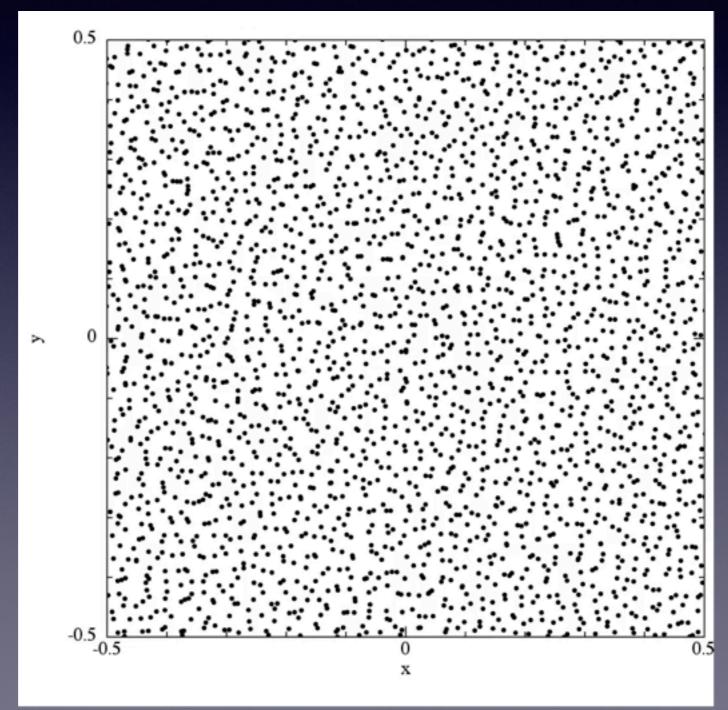
- regularization
- "regularization force" - "volume maximizing"
- vanishes for "perfect particle distribution"
- ⇒ for non-perfect initial setup particles start to move
- ⇒ "noise"

(Price 2012)

Producing a "glass-like" particle distribution

Steps: a) hexagonal lattice

- b) heavy perturbation ~ particle spacing
- c) apply a pseudo-force $\vec{f}_a \propto -\sum_b \nabla_a W_{ab}(h_a)$



Recent developments

(SR, MNRAS, 2015: "Boosting the accuracy of SPH methods: Newtonian and special-relativistic tests")

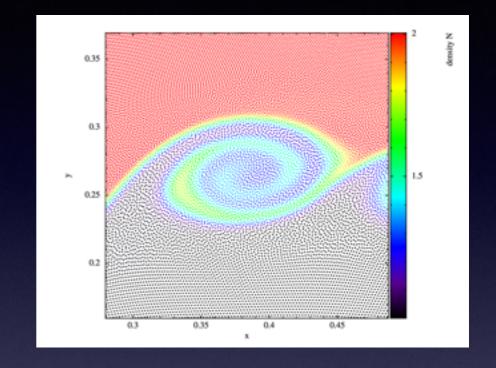
• type of kernel function: Wendland kernels produce practically noise free

particle distributions

• volume elements:

include pressure in volume element

⇒ much better at fluid instabilities

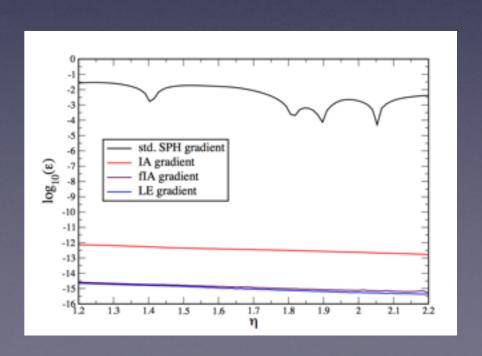


• dissipation steering: ONLY where necessary

• accurate gradients:

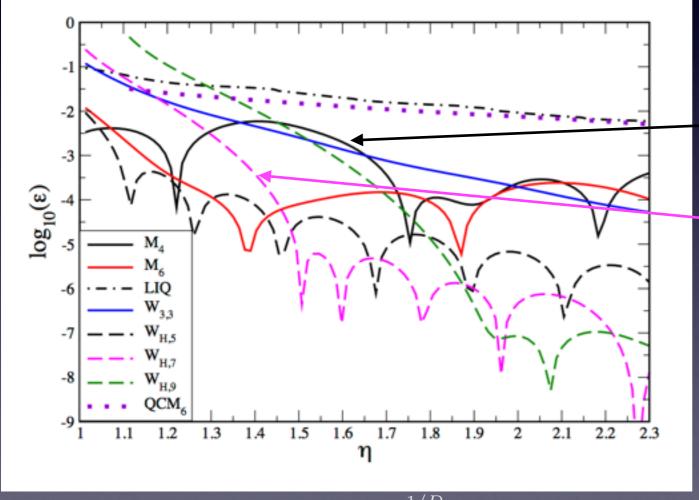
more elaborate scheme (with matrix inversion)

⇒ accuracy improvement by orders of magnitude!



Are all kernels equally good? How does the accuracy depend on the smoothing length?

- experiment:
 - place particles on lattice (know volumes!)
 - give them equal masses ⇒ theoretical density
 - measure density



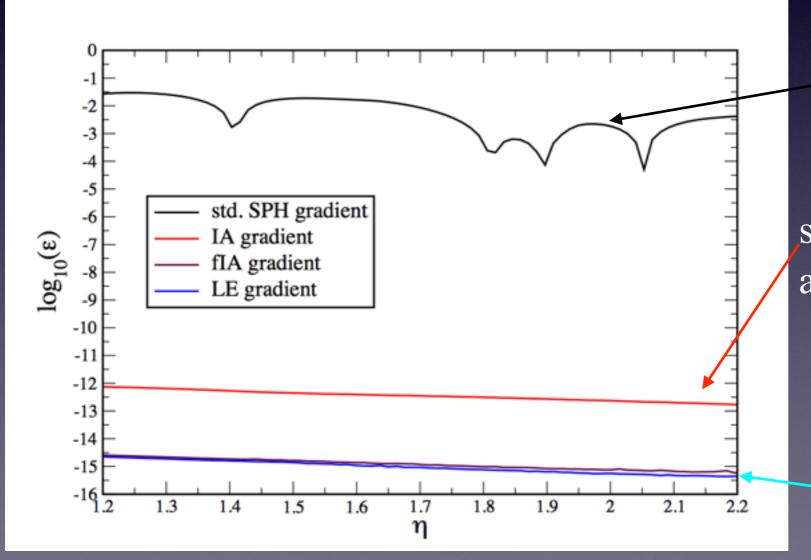
 $h_a = \eta \left(\frac{m_a}{\rho}\right)^{1/D}$

- "std. SPH kernel" is pretty bad
- smoother kernels are worse for small neighbour numbers, but *much* better for higher neighbour numbers

⇒ similar for gradients...

Gradient calculations can be (much) improved!

- you can calculate gradients much more accurate: small (3x3) matrix inversion (see e.g. Garcia-Senz+ 2012, SR 2015a, SR 2015b)
- similar experiment:
 - place particles on lattice (know volumes!)
 - set up linearly rising pressure
 - measure pressure



standard gradient

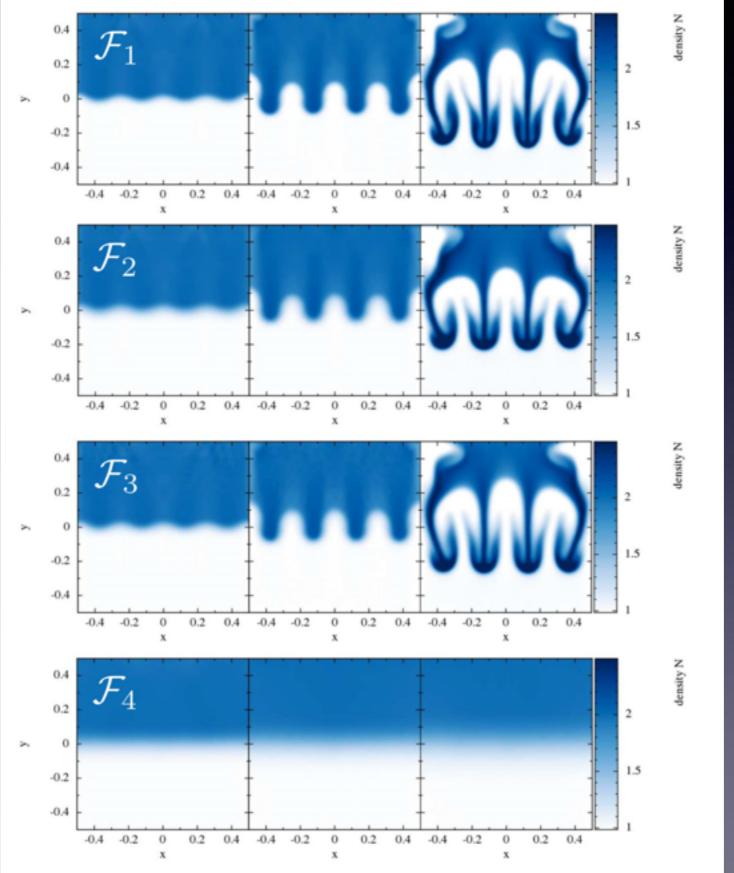
symmetry as standard SPH:

 $a \Leftrightarrow b \Rightarrow \text{gradient changes}$ sign

⇒ exact conservation

no particular symmetry

"Rayleigh-Taylor"



"best"

"best, but std. gradient"

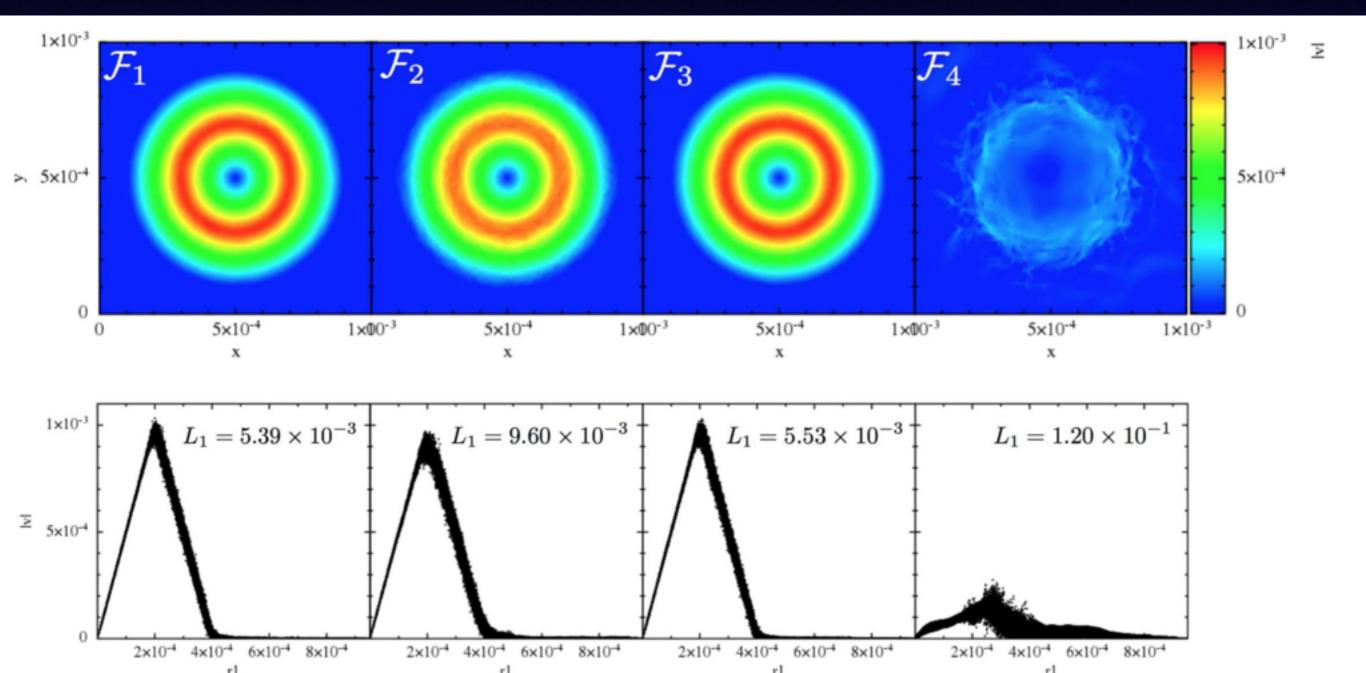
"best, but std. volume"

"worst = std. approach"

"Gresho-Chan vortex"

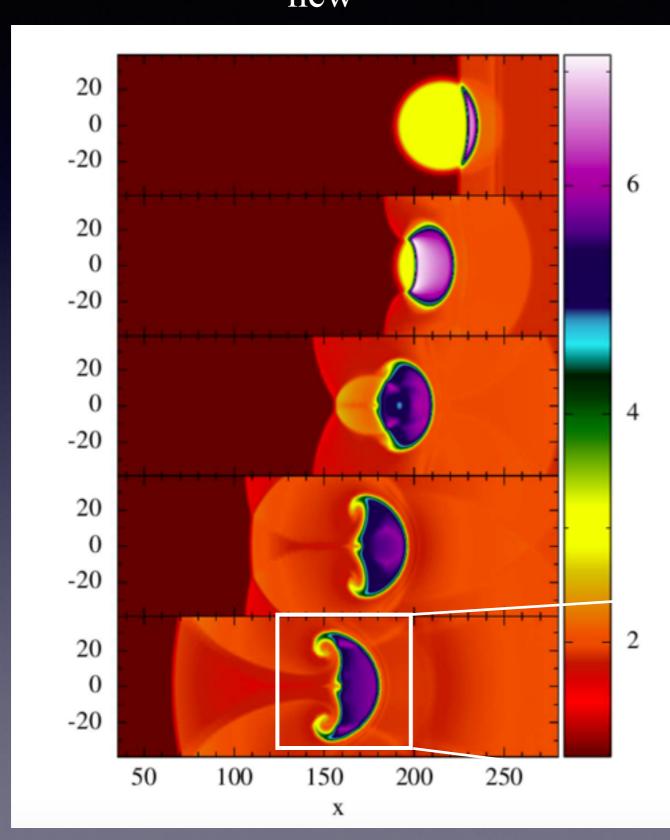
"best"

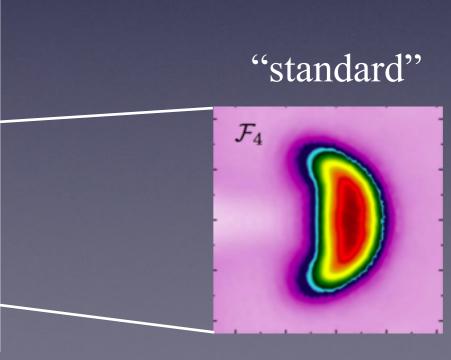
"best, but std. gradient" "best, but std. volume" "worst = std. approach"



Blast-wave impacting on high-density bubble







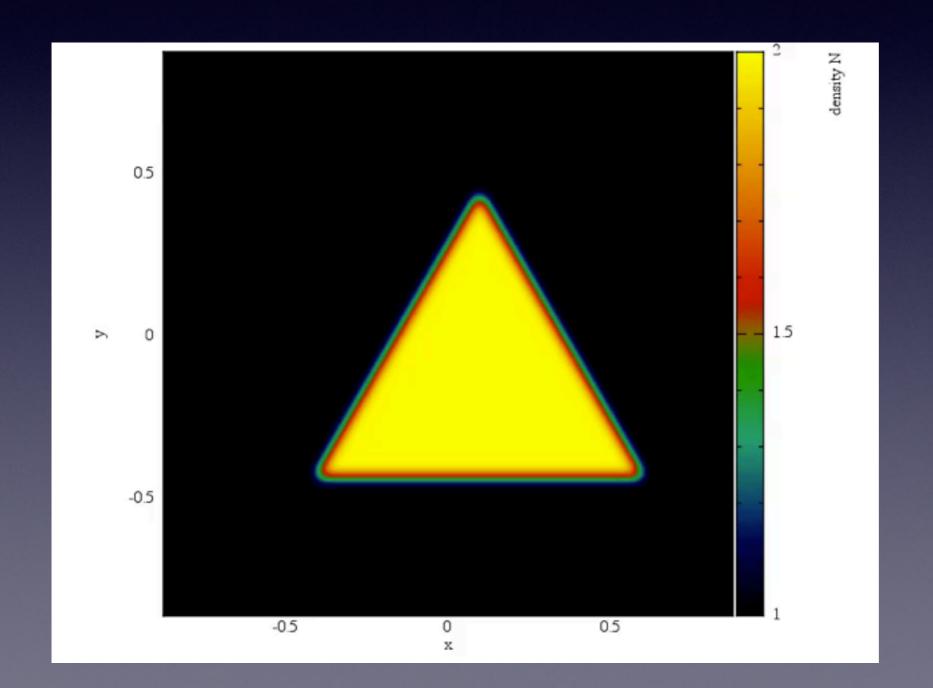
Advection through periodic box

pattern: triangle

density: =2 (inside), =1 (outside) pressure: $P=P_0=2.5$ everywhere

advection speed: $0.9999c \Rightarrow \Gamma = 70.7$

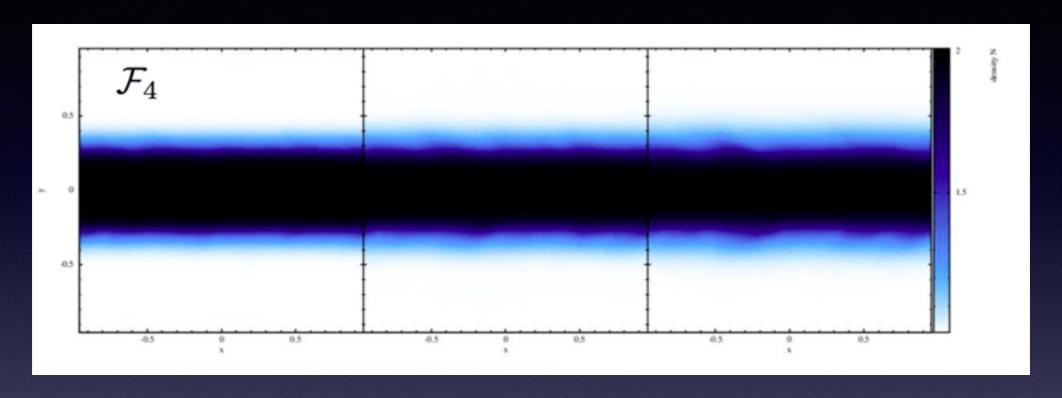
numer. parameters: 20 K particles, close-packed, equal mass



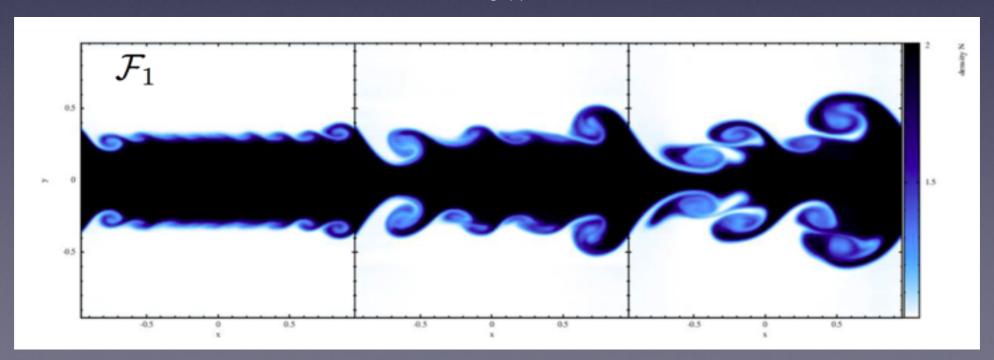
perfect advection!

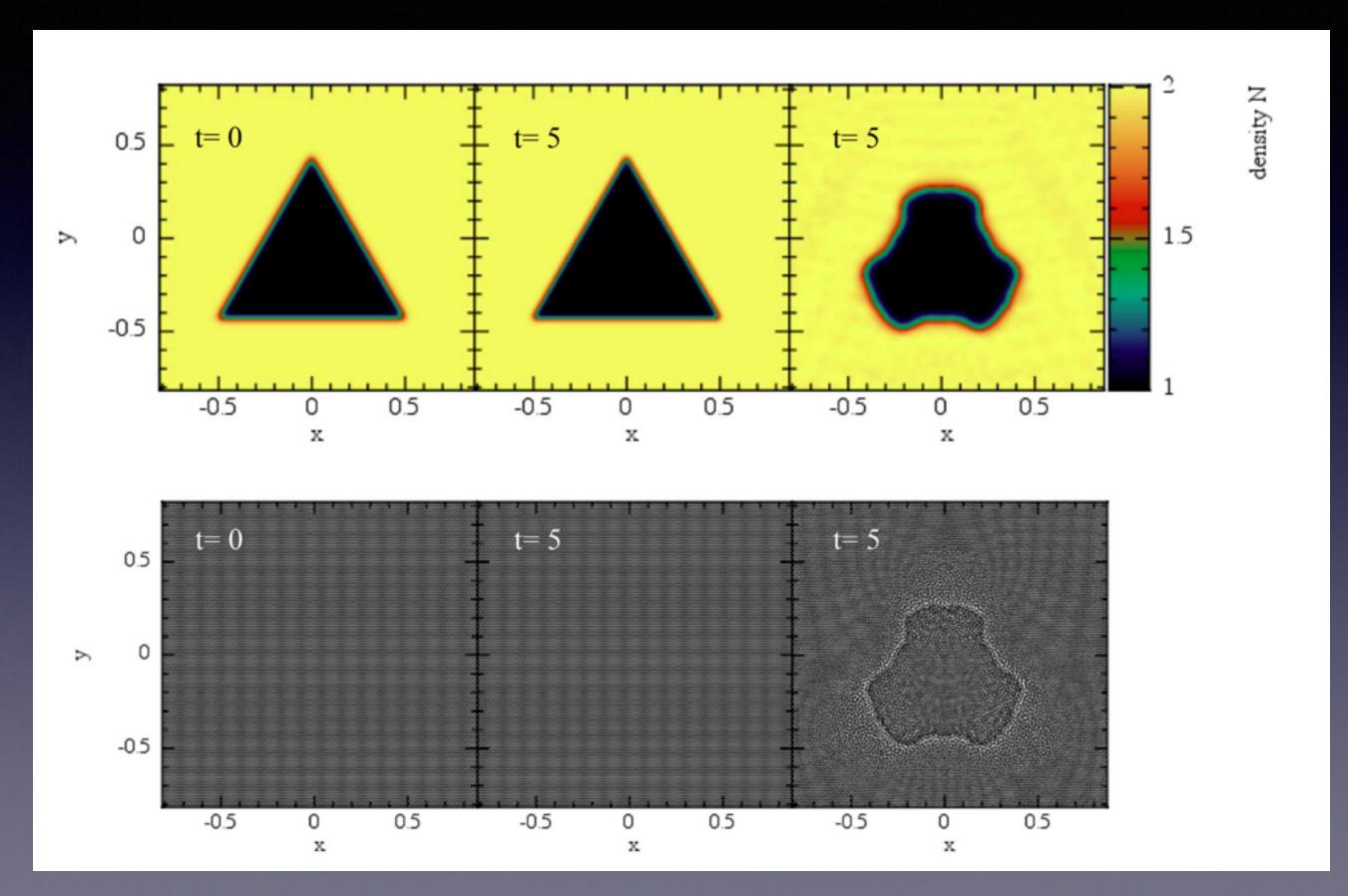
Un-triggered Kelvin-Helmholtz instability

"standard"



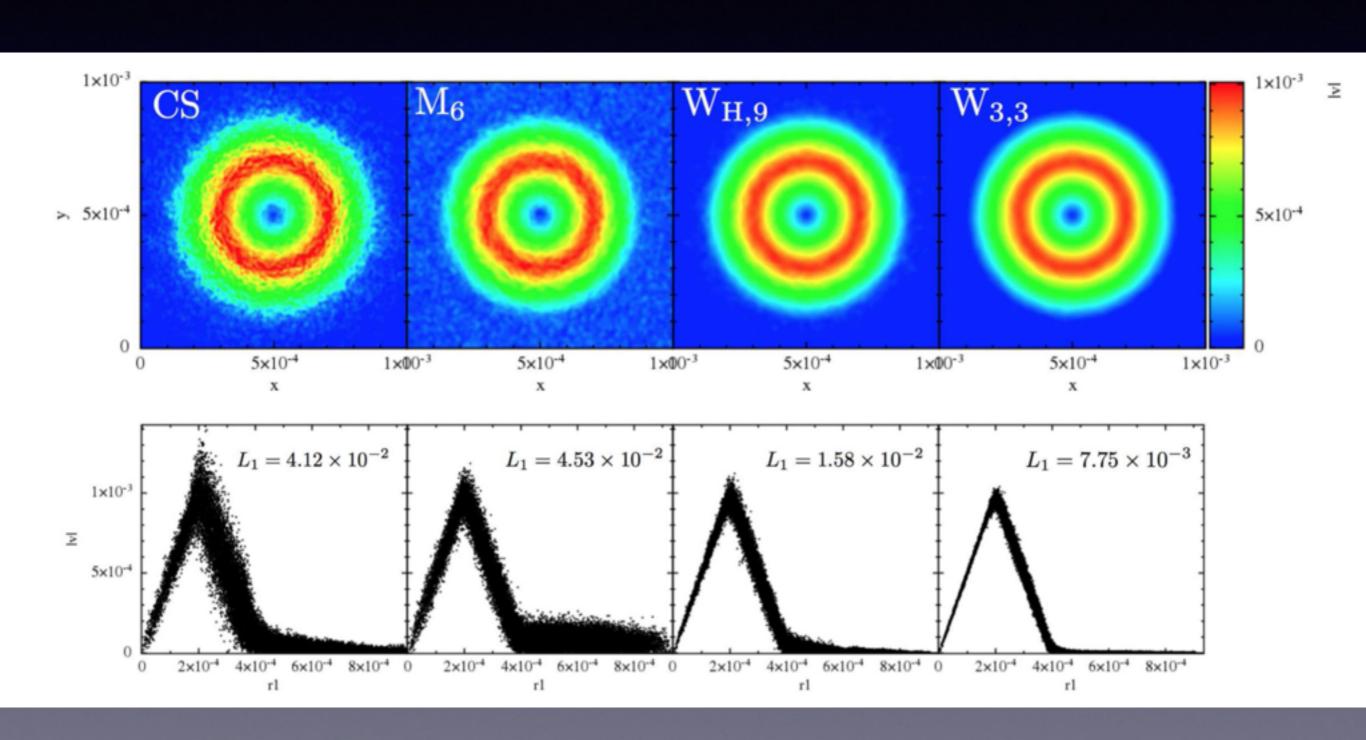
"new"





"Gresho-Chan vortex: impact of kernel function"

"best", but different kernel functions



Special-Relativistic SPH

- general strategy:
 - similar to Newtonian SPH from variational principle, use:
 - Lagrangian for perfect fluid
 - 1st law of thermodynamics
- resulting equations:
 - use canonical energy & canonical momentum as numerical variables
 - similar to Newtonian SPH from variational principle
- differences:

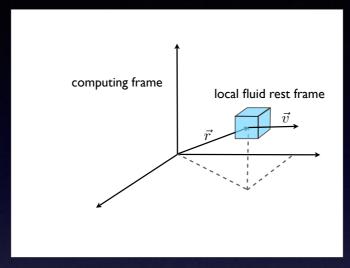
• Lagrangian:
$$L = \int \left(\frac{v^2}{2} - u(\rho, s)\right) \rho \, dV \implies L_{\rm SR} = -\int T^{\mu\nu} U_\mu U_\nu \, dV$$

$$L_{\rm GR} = -\int T^{\mu\nu} U_{\mu} U_{\nu} \sqrt{-g} \ dV$$

Intum Tensor
$$T^{\mu\nu}=(e+P)U^{\mu}U^{\nu}+Pg^{\mu\nu}$$
 energy density in comoving frame pressure 4-velocity $U^{\mu}=\frac{dx^{\mu}}{d\tau}$

• still differences...

• perform simulations in computing frame (CV) \Leftrightarrow local rest frame of fluid (lrf)



• in CF: fluid parcels are moving ⇒ Lorentz contraction ⇒ volumes/densities related via Lorentz factor

$$V_{
m CF} = rac{V_{
m lrf}}{\gamma}$$

• lrf density:

$$e = e_{\text{rest}} + e_{\text{therm}} = \rho_{\text{rest}}c^2 + u\rho_{\text{rest}} = nm_0c^2(1 + u/c^2)$$

• convention (!): if we measure energies in m_0c^2 and use c=1, Lagrangian simplifies to

$$L_{\rm pf,sr} = -\int n(1+u) \, dV$$

- from here, like before:
 - CF density by summation

$$N_a = \sum_b \nu_b W_{ab}(h_a) \left(= \gamma_a n_a\right)$$

baryon number carried by particle

• discretize Lagrangian:

$$L_{\text{SPH,SR}} = -\sum_{b} \frac{\nu_b}{\gamma_b} \left(1 + u_b \right)$$

• from $\frac{\partial L_{\rm SPH,SR}}{\partial \vec{v}_a}$ and the first law of thermodynamics $\left(\frac{\partial u}{\partial n}\right)_{\varepsilon} = \frac{P}{n^2}$

$$\left(\frac{\partial u}{\partial n}\right)_s = \frac{P}{n^2}$$

we find the canonical momentum per baryon

$$\vec{S}_a = \gamma_a \vec{v}_a \left(1 + u_a + \frac{P_a}{n_a} \right)$$

• similarly: canonical energy per baryon

$$\hat{\epsilon}_a = \vec{v}_a \cdot \vec{S}_a + \frac{1 + u_a}{\gamma_a}$$

⇒ these are our new numerical variables

• applying Euler-Lagrange equations yields:

$$\frac{d\vec{S}_a}{dt} = -\sum_b \nu_b \left\{ \frac{P_a}{\tilde{\Omega}_a N_a^2} \nabla_a W_{ab}(h_a) + \frac{P_b}{\tilde{\Omega}_b N_b^2} \nabla_a W_{ab}(h_b) \right\}$$

momentum equation

• direct derivatives of canonical energy gives:

$$\frac{d\hat{\epsilon}_a}{dt} = -\sum_b \nu_b \left(\frac{P_a \vec{v}_b}{\tilde{\Omega}_a N_a^2} \cdot \nabla_a W_{ab}(h_a) + \frac{P_b \vec{v}_a}{\tilde{\Omega}_b N_b^2} \cdot \nabla_a W_{ab}(h_b) \right) \text{ energy equation}$$

 \Rightarrow (like in Eulerian hydro): conversion primitive \Leftrightarrow conservative variables

• comparison with Newtonian equations:

$$\frac{d\vec{v}_a}{dt} = -\sum_b m_b \left(\frac{P_a}{\Omega_a \rho_a^2} \nabla_a W_{ab}(h_a) + \frac{P_b}{\Omega_b \rho_b^2} \nabla_a W_{ab}(h_b) \right)$$

$$\frac{d\hat{e}_a}{dt} = -\sum_b m_b \left(\frac{P_a \vec{v}_b}{\rho_a^2} + \frac{P_b \vec{v}_a}{\rho_b^2} \right) \cdot \nabla_a W_{ab}$$

thermokinetic energy:

$$\hat{e} = u + \frac{1}{2}v^2$$

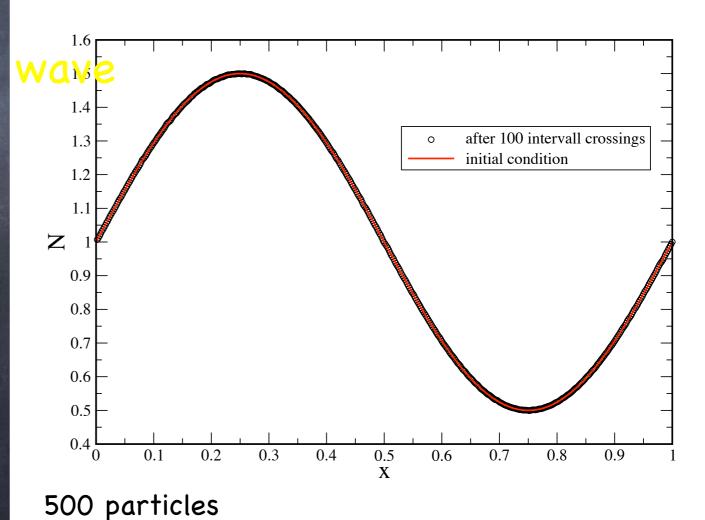
A slew of benchmark tests

I "Advection tests"

"set up a situation where a geometrical shape (in density) should just be advected with the fluid. Test on which time scale unwanted effects deteriorate the numerical solution"

Test 1: Advection of sine

- set up density sine
 wave in periodic box,
 so that pressure is
 the same everywhere
- give pattern a boostwith v= 0.997 (γ=12.92)

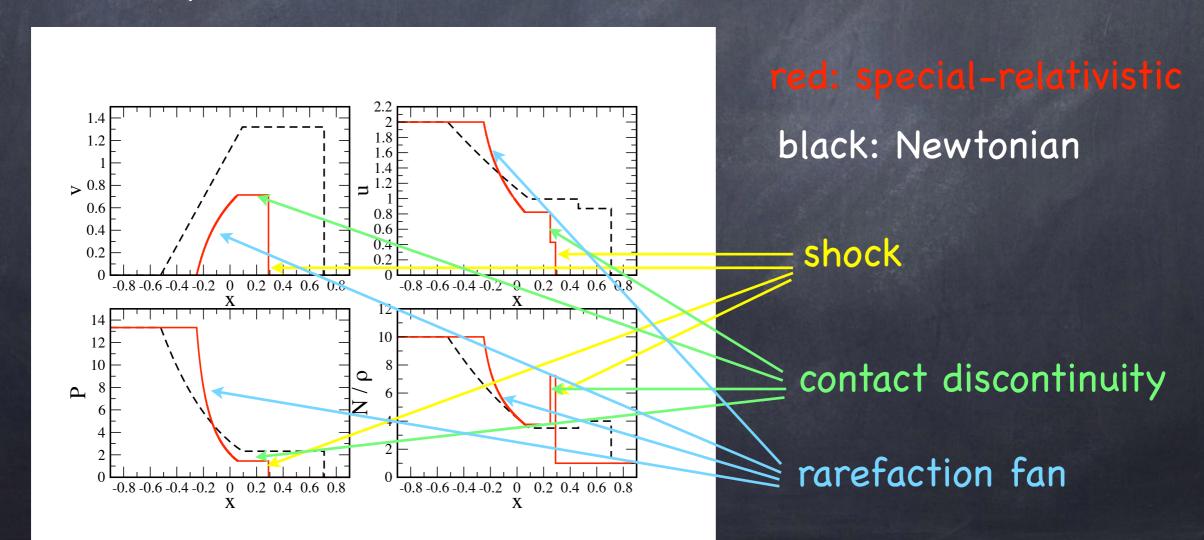


high density, high pressure

low density, low pressure

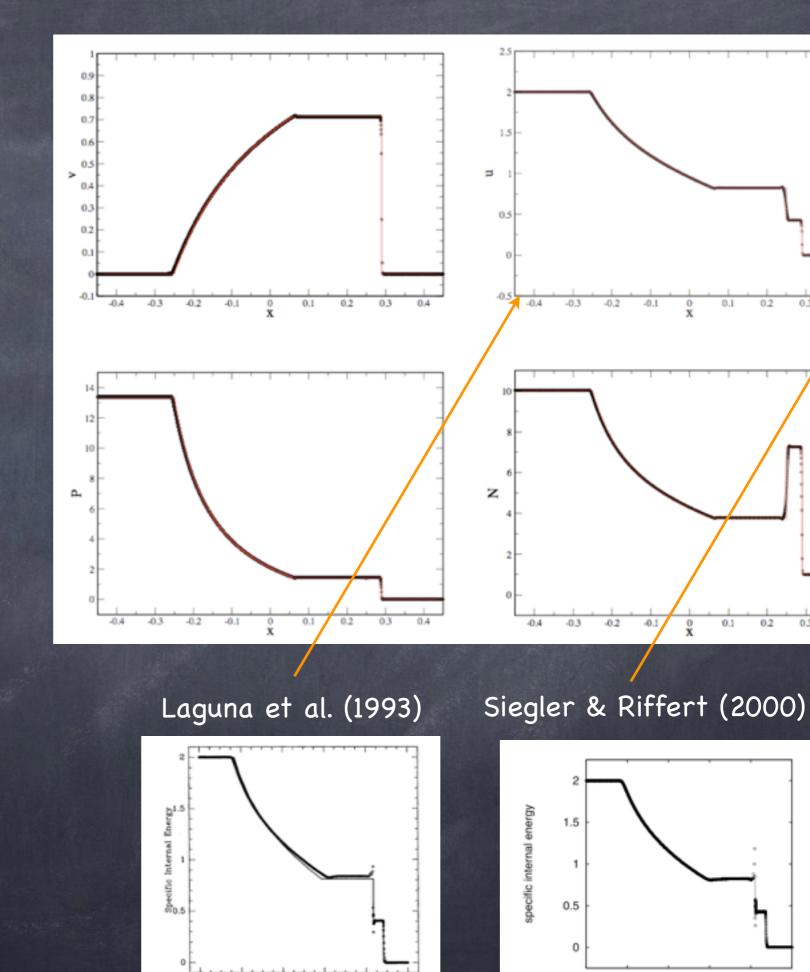
- Test 3: mildly relativistic shock tube

 - How important are relativistic effects?



o numerical result:

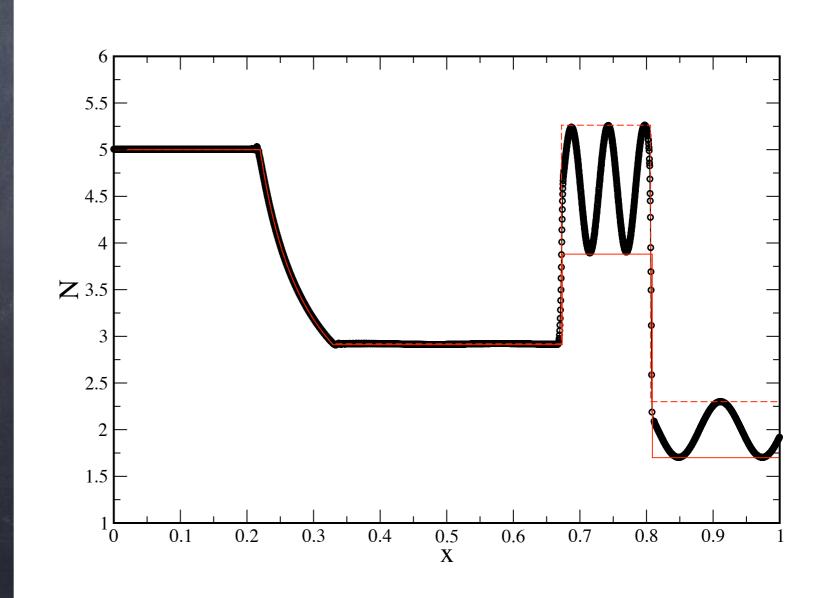
(from SR 2010)



x-coordinate

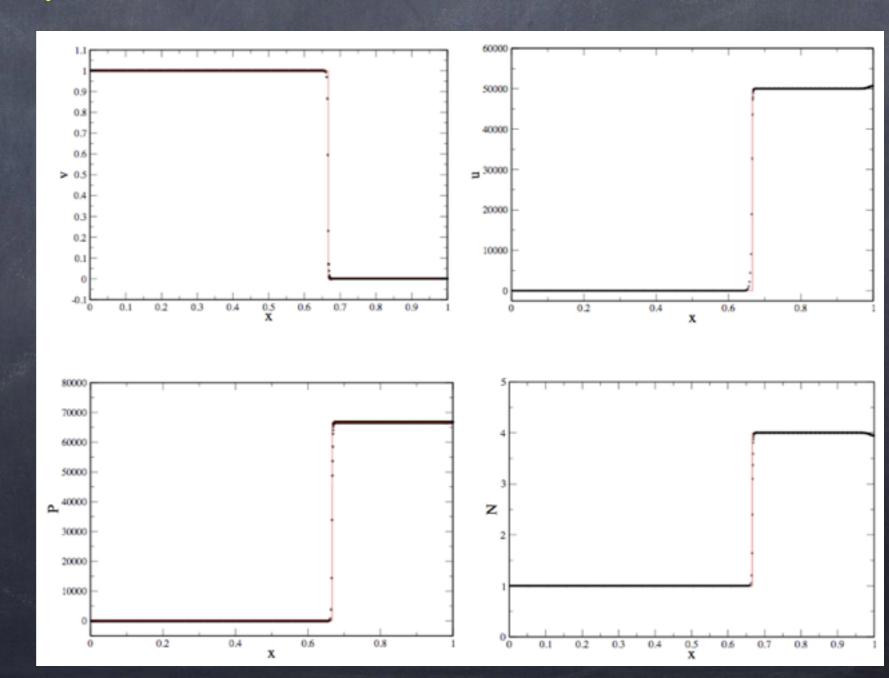
for comparison:

- Test 5: sinusoidally perturbed shock tube
- \circ left: (P,N,v)= (50, 5, 0); right: (P,N,v)= (5,2+0.3 $\sin(50x)$, 0)
- ochallenge: transport smooth structure across shock
- o numerical result:



- Test 6: ultra-relativistic wall shock test
 - reflecting boundary ("wall") at x= 1

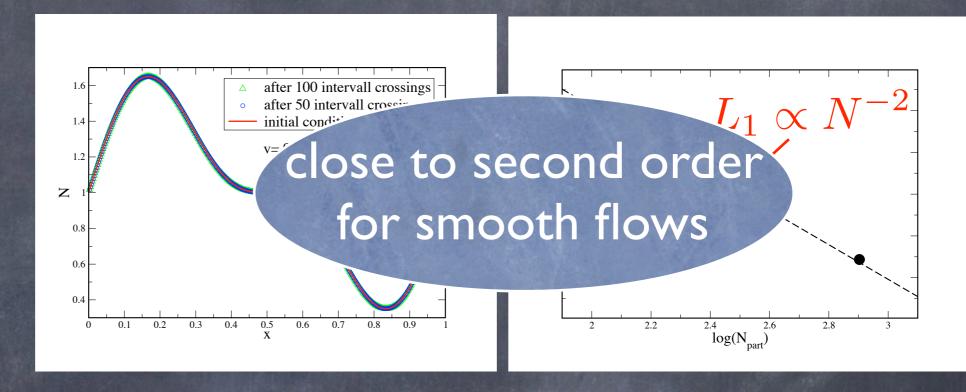
 - o numerical result:



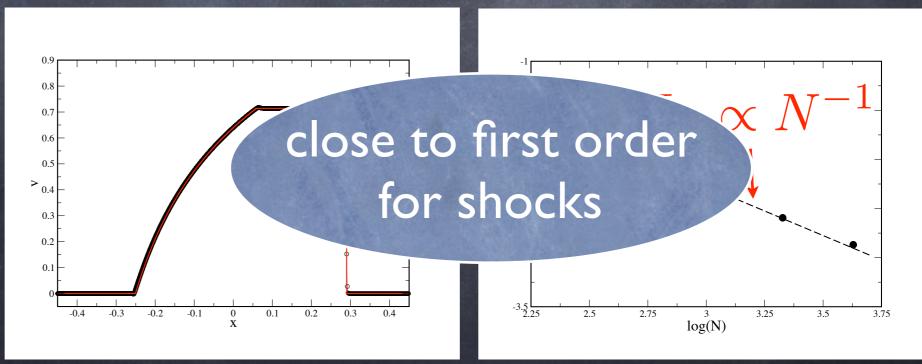
So what is the order of this scheme?

• numerical experiments (Rosswog 2010):

smooth advection:



shocks:



General-relativistic SPH

• very similar "program" to special-relativity, but more involved algebra

Summary of the general-relativistic SPH equations on a fixed background metric

Ignoring derivatives from the smoothing lengths, the momentum equation reads

$$\frac{dS_{i,a}}{dt} = -\sum_{b} \nu_b \left(\frac{\sqrt{-g_a} P_a}{N_a^{*2}} + \frac{\sqrt{-g_b} P_b}{N_b^{*2}} \right) \frac{\partial W_{ab}}{\partial x_a^i} + \frac{\sqrt{-g_a}}{2N_a^*} \left(T^{\mu\nu} \frac{\partial g_{\mu\nu}}{\partial x^i} \right)_a (226)$$

where

$$S_{i,a} = \Theta_a \left(1 + u_a + \frac{P_a}{n_a} \right) (g_{i\mu} v^{\mu})_a$$
 (227)

is the canonical momentum per baryon and

$$\Theta_a = (-g_{\mu\nu}v^{\mu}v^{\nu})_a^{-\frac{1}{2}} \tag{228}$$

the generalized Lorentz factor. The energy equation reads

$$\frac{d\hat{\epsilon}_a}{dt} = -\sum_b \nu_b \left(\frac{\sqrt{-g}_a P_a}{N_a^{*2}} \vec{v}_b + \frac{\sqrt{-g}_b P_b}{N_b^{*2}} \vec{v}_a \right) \cdot \nabla_a W_{ab} - \frac{\sqrt{-g}_a}{2N_a^*} \left(T^{\mu\nu} \frac{\partial g_{\mu\nu}}{\partial t} \right)_a, (229)$$

where

$$\hat{\epsilon}_a = S_{i,a} v_a^i + \frac{1 + u_a}{\Theta_a} \tag{230}$$

is the canonical energy per nucleon. The number density can again be calculated via summation,

$$N_a^* = \sum_b \nu_b W_{ab}(h_a).$$
 (231)