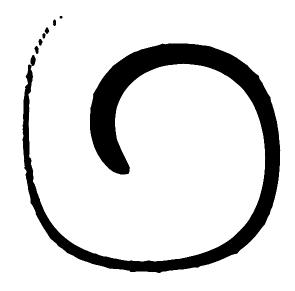
Marcus Sommersel

Interface Tracking for 3D Immersed Boundary Method in Biofluid Dynamics

Master's thesis in Mechanical Engineering Supervisor: Bernhard Müller June 2022

Norwegian University of Science and Technology Faculty of Engineering Department of Energy and Process Engineering

Master's thesis





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Norwegian University of Science and Technology

Department of Energy and Process Engineering

EPT-M-2022

MASTER THESIS

for

Student Marcus Sommersel

Spring 2022

Interface Tracking for 3D Immersed Boundary Method in Biofluid Dynamics

Grensesnittsporing for 3D immersed boundary-metode i biofluiddynamikk

Background and objective

The prediction of fluid-structure interaction (FSI) is not only important for flutter of wings and for flow-induced vibrations in power plants, but also for the flapping motion of the soft palate in the human pharynx. During sleep, the soft palate can make contact with the pharynx wall and lead to obstructive sleep apnea (OSA). Also the sound generated by FSI, e.g. FSI of the inhaled air and the soft palate causing snoring, can be of interest. Because of its great importance for public health, OSA is investigated in a larger interdisciplinary research project entitled "Virtual Surgery in the Upper Airways - New Solutions to Obstructive Sleep Apnea Treatment (VirtuOSA)", which is funded by the Research Council of Norway.

The objective of the master thesis is to develop, implement and test a method to track the fluidsolid interface for a 3D immersed boundary method (IBM) in biofluid dynamics. The IBM will be used in VirtuOSA to simulate FSI in the upper airways of OSA patients. For testing the interface tracking method, the velocity will be prescribed. Efficient ways of identifying the Cartesian grid points adjacent to marker points on the interface will be investigated. Those Cartesian grid points adjacent to interface marker points identified as solid points will serve as ghost points in our existing IBM for FSI. Fluid velocity, pressure and temperature will be assigned at the ghost points such that the boundary conditions at the fluid-solid interface are approximated. Thus, the compressible Navier-Stokes equations can be easily solved at the fluid points even for complex moving fluid-solid interfaces without the need for any grid generation. The 3D interface tracking method is to be verified for benchmark problems. The master thesis will be a part of VirtuOSA.

The following tasks are to be considered:

- 1. to check the literature for efficient 3D interface tracking methods,
- 2. to develop, implement and test an efficient interface tracking method in 3D,
- 3. to verify the 3D interface tracking method for benchmark problems,
- 4. to investigate the identification of fluid and solid Cartesian grid points adjacent to interface marker points and the assignment of proper fluid values at ghost points.

Within 14 days of receiving the written text on the master thesis, the candidate shall submit a research plan for his project to his supervisor.

When the thesis is evaluated, emphasis is put on processing of the results, and that they are presented in tabular and/or graphic form in a clear manner, and that they are analyzed carefully.

The thesis should be formulated as a research report with summary in English, conclusion, literature references, table of contents etc. During the preparation of the text, the candidate should make an effort to produce a well-structured and easily readable report. In order to ease the evaluation of the thesis, it is important that the cross-references are correct. In the making of the report, strong emphasis should be placed on both a thorough discussion of the results and an orderly presentation.

The candidate is requested to initiate and keep close contact with his academic supervisor throughout the working period. The candidate must follow the rules and regulations of NTNU as well as possible directions given by the Department of Energy and Process Engineering.

Risk assessment of the candidate's work shall be carried out, in cooperation with the supervisor, according to the department's procedures. The risk assessment must be documented and included as part of the final report. Events related to the candidate's work adversely affecting the health, safety or security, must be documented and included as part of the final report. If the documentation on risk assessment represents a large number of pages, the full version is to be submitted electronically to the supervisor and an excerpt is included in the report. Those who have a theoretical exercise only need to check this and fill out page 1 of the form provided by the Department of Energy and Process Engineering.

Pursuant to "Regulations concerning the supplementary provisions to the technology study program/Master of Science" at NTNU §20, the Department reserves the permission to utilize all the results and data for teaching and research purposes as well as in future publications.

The master's thesis is to be submitted in NTNU's examination system Inspera Assessment by 15:00 h on June 11, 2022.

] Work to be done in lab] Field work

Department of Energy and Process Engineering, January 10, 2022

Bernhard Müller Academic Supervisor

Abstract

Obstructive sleep apnea is a medical issue caused by collapse of the upper airways restricting oxygen supply during sleep, leading to increased mortality and decreased quality of life. Currently, surgical treatment exists, but there is no way to know the exact outcome of surgery. The VirtuOSA project is a collaboration between St. Olav's University Hospital, NTNU, and SINTEF to develop a CFD tool to predict the outcome of surgical treatment. For the CFD analysis to be accurate, it has to account for the deformation of the upper airways. The fluid-solid interface is essential when modeling the deformations, and an accurate interface tracking method is needed to get good results.

The present work aims at giving a basic understanding of interface tracking methods and investigates the possibility of using the level set method in combination with the ghost point immersed boundary method to track the deformations of the upper airways. The level set method is chosen specifically for the properties that combine well with the ghost point immersed boundary method, allowing it to assign values at the ghost points seamlessly. The end goal is to find a suitable interface tracking method that may be used in the further development of the VirtuOSA project.

The three-dimensional particle level set method has been implemented and is tested for benchmark problems. Extending the standard level set method to the particle level set method showed a significant improvement in mass conservation with little extra CPU time needed. At the same time, it keeps the properties that made the level set method suitable for combination with the ghost point immersed boundary method. The order of convergence is low compared to the order of the numerical schemes used to solve the governing equations. A possible future outlook is to improve the order of convergence, either by tuning the method further or using different numerical schemes.

The present results show that the particle level set method may be tested in the full Navier-Stokes solver to see if it can be used for tracking the deformations of the upper airways in the CFD tool developed in the VirtuOSA project.

Sammendrag

Obstruktiv søvnapné er et medisinsk problem forårsaket av kollaps i de øvre luftveiene som begrenser oksygentilførselen under søvn, som fører til økt dødelighet og senket livskvalitet. For øyeblikket finnes det kirurgiske behandlinger, men ingen måte å vite nøyaktig utfall av operasjonen. VirtuOSA prosjektet er et samarbeid mellom St. Olavs Universitetssykehus, NTNU, og SINTEF med formål å utvikle et CFD-verktøy som kan predikere utfallet av en operasjon. For at CFD-analysen skal være nøyaktig må den ta hensyn til deformasjoner i de øvre luftveiene. Fluid-solid-grensen er essensiell når man modellerer deformasjoner, og en nøyaktig grensesporingsmetode er nødvendig for å få gode resultater.

Denne oppgaven har som mål å gi grunnleggende forståelse av grensesporingsmetoder og undersøke muligheten for å bruke level set-metoden kombinert med immersed boundary-metoden for å følge deformasjonene i de øvre luftveiene. Level set-metoden er valgt fordi den kombinerer godt med ghost point immersed boundarymetoden, og tillater tilegning av verdier i ghost-punktene direkte. Det endelige målet er å finne en passende grensesporingsmetode som kan brukes i den videre utviklingen av VirtuOSA prosjektet.

Den tredimensjonale particle level set-metoden har blitt implementert og testet for to test-caser. Utvidelsen av standard level set-metoden til particle level set-metoden har vist stor forbedring i massebevarelse med lite ekstra CPU-tid. Samtidig beholdes egenskapene som gjorde level set-metoden passende for kombinasjon med ghost point immersed boundary-metoden. Konvergensorden for metoden er lav sammenlignet med orden på de numeriske skjemaene som er brukt for å løse de gjeldende ligningene. En mulig framtidig forbedring vil være å øke konvergensorden, enten ved å finjustere metoden, eller ved å bruke andre numeriske skjemaer.

De nåværende resultatene viser at particle level set-metoden er klar for å testes i den fulle Navier-Stokesløseren for å se om den kan brukes til å følge deformasjonene i de øvre luftveiene i CFD-verktøyet som utvikles i VirtuOSA prosjektet.

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I want to give a special thanks to my supervisor Bernhard Müller and Ph.D. candidate Frederik Kristoffersen for being great help and discussion partners during the work with my master's thesis and my project work last semester. I would also like to thank my friends and family for their great support during my five years as a student in Trondheim.

viii

Contents

1	Intr	oduction	1
	1.1	Obstructive Sleep Apnea	1
	1.2	VirtuOSA	1
	1.3	Outline of Master's Thesis	2
2	Lite	rature review	5
	2.1	CFD in medicine	5
	2.2	Interface Tracking	5
		2.2.1 Front Tracking Methods	5
		2.2.2 Volume of Fluid Methods	6
		2.2.3 Level Set Methods	6
	2.3	Immersed Boundary Method	7
		2.3.1 Ghost Point Immersed Boundary Method	7
3	Gov	erning Equations for the Level Set Method	9
	3.1	Standard Level Set Method	9
	3.2	Particle Level Set Method	10
	3.3	Combining the Level Set Method with the Immersed Boundary Method	14
	3.4	Marching Cubes Algorithm	14
4	Disc	cretization of the Level Set Method	15
	4.1	WENO Method	15
	4.2	TVD Runge-Kutta Method	16
	4.3	Godunov's Scheme	17
	44	CFL Number	17

CONTENTS

	4.5	Boundary Conditions	17				
	4.6	Measures of Error	18				
5 Results							
	5.1	Sphere in two-dimensional vortex velocity field	21				
	5.2	Sphere in three-dimensional vortex velocity field	25				
	5.3	CPU time	29				
6	Con	clusions and Outlook	31				
	Appendices						
Aţ	opena	ICes	37				
_	LSN		37 39				
_	-		-				
_	LSM A.1	13D	39				
_	LSM A.1	13D main.cpp	39 41				
_	LSN A.1 A.2	13D main.cpp	39 41 49				
_	LSM A.1 A.2 A.3	13D main.cpp	39 41 49 53				
_	LSM A.1 A.2 A.3 A.4 A.5	13D main.cpp	39 41 49 53 59				

List of Tables

5.1	Error for two-dimensional vortex test. Procedure is explained in section 4.6.	25
5.2	Error for three-dimensional vortex test. Procedure is explained in section 4.6	29
5.3	CPU time and number of time steps for all test cases at different grid sizes	30

List of Figures

1.1	The different parts of the upper airways in the sagittal plane [7].	2
2.1	Representation of the GPIBM showing the interface, a ghost point, the respective boundary intercept and image point, and the fluid points next to the image point. Consider the inside of the circle as the solid domain, and the outside of the circle as the fluid domain	8
3.1	One-dimensional level set method with a signed distance function. In the one-dimensional case the different domains are defined as lines, and the interface is points between the domains	10
3.2	Figure of the correction step in the particle level set method in two dimensions. The red positive particle has escaped the interface, and is inside a grid cell. ϕ_p is the distance from a cell corner to the particle, while ϕ is the distance from a cell corner to the interface found by the standard level set method. The correct interface location is marked by the dashed line.	13
5.1	Initial sphere in two-dimensional velocity field in the $x - y$ plane for a $400 \times 400 \times 400$ grid. The same shape should be found at $t = T$.	22
5.2	Domains where $\phi(x, t) \le 0$ at $t = 1/2T$ for the sphere in the two-dimensional velocity field with $n = 400$	22
5.3	Domains where $\phi(x, T) \le 0$ for the sphere in the two-dimensional velocity field at four different grid resolutions in the $x - y$ plane.	23
5.4	Domains where $\phi(x, t) \le 0$ at $t = 1/2T$ for the sphere in the two-dimensional velocity field with $n = 50$, $n = 100$, and $n = 200$.	24
5.5	Initial sphere in three-dimensional velocity field for a $400 \times 400 \times 400$ grid. The same shape should be found at $t = T$.	26
5.6	Domains where $\phi(x, t) \le 0$ at $t = 1/2 T$ for the sphere in the three-dimensional velocity field with $n = 400$	26
5.7	Domains where $\phi(\boldsymbol{x},T) \leq 0$ for the sphere in the three-dimensional velocity field at four different grid resolutions.	27
5.8	Domains where $\phi(x, t) \le 0$ at $t = 1/2T$ for the sphere in the three-dimensional velocity field with $n = 50$, $n = 100$, and $n = 200$.	28

Nomenclature

- ∇ Nabla operator
- N Normal vector
- *u* Velocity vector
- *x* Position vector
- \boldsymbol{x}_p Particle position vector
- $\Delta \tau$ Pseudo time step used during reinitialization
- Δt Time step
- Δx Step size in x-direction
- Δy Step size in y-direction
- Δz Step size in z-direction
- ϕ Level set method variable
- au Pseudo time used during reinitialization
- *BI* Boundary intercept
- GP Ghost point
- *IP* Image point
- *n* Grid points in x-, y- and z-direction, creating an $n \times n \times n$ grid
- *p* Order of convergence
- r_p Radius of the particle
- $S(\phi)$ Sign function of ϕ
- s_p Sign of the particle
- T End time, used in the test cases
- t Time

NOMENCLATURE

- *u* Velocity in x-direction
- v Velocity in y-direction
- w Velocity in z-direction
- *x* Position in x-direction
- *y* Position in y-direction
- *z* Position in z-direction
- $\delta \Omega$ Boundary of domain
- Ω^+ Outside domain
- Ω^- Inside domain
- CFD Computational fluid dynamics
- CFL Courant-Friedrichs-Lewy, CFL number
- FSI Fluid-structure interactions
- GPIBM Ghost point immersed boundary method
- IBM Immersed boundary method
- LSM Level set method
- OSA Obstructive sleep apnea
- RK Runge-Kutta
- TVD Total variation diminishing
- VOF Volume of fluid method
- WENO Weighted essentially non-oscillating

Chapter 1

Introduction

1.1 Obstructive Sleep Apnea

Obstructive sleep apnea (OSA) is a problem that affects 2-4 % of the population and is caused by a collapse in the upper airways while sleeping [1]. Deformations in the upper airways restrict the airflow and may cause heavy snoring. If the deformation is severe, the upper airways will collapse and cause a lack of oxygen supply. The severity of the disease is categorized based on how many apneas the patient develops on average during one hour of sleep, where an apnea is defined as the complete stop of airflow for at least 10 seconds. If a patient has an average of five or more apneas per hour of sleep, the patient is diagnosed with OSA [1]. OSA has shown to be more common among men and people over the age of 50 years [2]. The largest risk factors for developing OSA are obesity and high Body Mass Index (BMI). More details of the worldwide prevalence of OSA can be found in the article by Benjafield et al. [3].

The reduced sleep results in tiredness, while the lack of oxygen can lead to an increased chance of heart failure and stroke, increased mortality, and decreased quality of life [4]. Temporary treatment by wearing a nasal or oronasal mask while sleeping has shown positive results by applying pressure to the upper airways [5]. Surgical treatments have been tried in the past, but there is vast uncertainty related to effectiveness and no way to predict the outcome of the surgery. In some cases, surgery has shown significant improvement for the patients, but many cases show no improvement, and there are even cases where surgery has worsened the condition [6].

1.2 VirtuOSA

The VirtuOSA project is a collaboration between St. Olav's University Hospital, NTNU, and SINTEF, trying to use Computational Fluid Dynamics (CFD) to conduct virtual surgery of the upper airways [8]. The project consists of specialists in ENT surgery, computational fluid dynamics, and structural engineering, with the primary goal to gain a better understanding of OSA and to create a diagnostic tool to help predict the outcome of the surgical treatment [6]. The project has created four work packages to incorporate the different scientific fields. Of these work packages, work package three is of particular interest to the present work, as it covers mathematical modeling of the fluid-structure interactions (FSI). Work package three aims at developing an FSI model to be used for calibration of the three-dimensional CFD model to be developed in work package four. The Ph.D. thesis by Moxness [6] gives further information on VirtuOSA and the goals of the different work packages.

For the CFD model to be accurate, it has to account for the deformations of the upper airways. There are many challenges when modeling deforming interfaces. Many of these challenges occur at the interface between two fluids or the fluid-solid interface because of the interplay between the different substances. Interactions between the substances may be caused by forces from one substance affecting the other, chemical reactions, or diffusion between the substances at the interface. All of these interactions affect the position of the interface, which

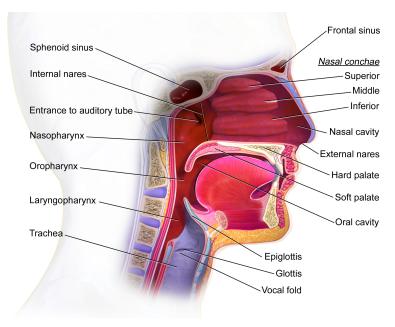


Figure 1.1: The different parts of the upper airways in the sagittal plane [7].

is why accurate interface tracking is an essential and challenging topic for problems with deformations. It is impossible to conduct a good CFD analysis without knowing the interface's position, as the wrong properties and equations may be used and solved for the wrong fluid or solid.

1.3 Outline of Master's Thesis

The present work gives an overview of the immersed boundary method for fluid-structure interactions and various interface tracking methods. However, the main goals have been developing and testing the level set method for interface tracking when the velocity field is prescribed and verifying the implementation against benchmark problems. Further, compatibility between the level set method and the ghost point immersed boundary method is investigated. The investigation aims to provide a tool for tracking the deformation in the upper airways as a part of the VirtuOSA project.

The structure of the remaining chapters is as follows. Chapter 2 aims to give a short review of relevant topics for the present work, starting with CFD in medicine in section 2.1, before reviewing interface tracking in section 2.2, and explaining the immersed boundary method in section 2.3.

The governing equations for the level set method are introduced in chapter 3. The chapter starts with the equations for the standard level set method in section 3.1, before explaining the particle level set method in section 3.2, and how it combines with the ghost point immersed boundary method in section 3.3.

Chapter 4 explains how the equations given in chapter 3 are discretized before introducing three measures of errors in section 4.6.

The test cases applied to the level set method are showcased and discussed in chapter 5, where section 5.1 is devoted to a sphere deformed in the two-dimensional velocity field, and section 5.2 is devoted to a sphere deformed in the three-dimensional velocity field.

Finally, the conclusions and a future outlook are presented in chapter 6.

The three-dimensional level set method implemented in C++ can be found in the appendix and on GitHub at https://github.com/marcussommersel/LSM3D.

The present work is a continuation of the project work by Sommersel in the autumn of 2021 [9]. Hence certain

parts of the article are similar. The main difference is the extension into three dimensions and using a different interface tracking method to improve the results. However, the goal and the reason behind the present work have stayed the same.

Chapter 2

Literature review

2.1 CFD in medicine

Computational Fluid Dynamics (CFD) has had wide use in engineering for many decades, but in recent years the use of CFD has gained interest in other fields as well [10]. The use of CFD in medicine and biomechanics has proved useful and, in some cases, enables the treatment of diseases that were previously not treatable. CFD is primarily applied in cardiovascular medicine, although other areas of medicine, i.e., respiratory medicine, are extending its use. The use of CFD enables detailed characterization and computations of metrics that cannot be measured directly [11]. The development of CFD models into clinical tools helps treat the patients with less invasive methods, which may ease the load on the patients. The ability to see the outcome of surgery before the procedure itself may reduce the cost of unnecessary treatment. Running different disease scenarios through a CFD model may also help predict the optimal treatment plan for individual patients. When modeling a complex coupled system such as the respiratory or cardiovascular systems, the fluid flow and solid tissue interact. An efficient and effective approach to fluid-structure interactions is essential [12].

2.2 Interface Tracking

Fluid-structure interactions (FSI) are essential in many engineering applications [13]. These applications come in a wide range, and among them are many mechanical problems like the flutter of wings, wind-turbine applications, and airplane response mechanisms. However, they are also important in biomechanics, like blood flow through the heart and airflow through the upper airways. To account for FSI in a numerical model, it is important to know the exact location of the fluid-solid interface. There are many ways to do interface tracking numerically, and three different classes of methods are often used: front tracking methods, volume of fluid methods, and level set methods.

2.2.1 Front Tracking Methods

The term "Front Tracking" was first introduced in 1967 by Richtmyer and Morton [14], although the method was not implemented before 1981 in the work by Glimm et al. [15]. In front tracking methods, marker points are defined on the interface, and the front is advected with the flow [16]. The front is not only the marker points, but also information about the connectivity of the points, and sometimes the description of the physics at the interface. The interface can then be found by connecting these marker points. The method's accuracy depends on the number of marker points used to represent the interface and the interpolation method used to reconstruct the interface. The placement of these marker points is crucial, as more points are needed in regions of more significant interface is stretched or compressed, as the stretched region can be lacking points, and the compressed region may be overflowing with points. Adding and removing marker points is therefore necessary. When extending front tracking methods to three dimensions, the complexity increases significantly, and having

a proper data structure to describe the front is essential. The mass conservation for front tracking methods varies and depends on the method used to advect the flow and the method used to reconstruct the interface. For further reading on front tracking methods, the reader is directed towards chapter 6 in the book by Tryggvason et al. [16].

2.2.2 Volume of Fluid Methods

The Volume of Fluid (VOF) method was introduced in the 1981 paper by Hirt and Nichols [17]. For a flow with two different fluids, the volume of fluid method defines a color function [16]. This color function uses one of the fluids as a reference, and its value in a particular cell represents how much of the total cell volume is filled with the reference fluid. If it occupies the entire cell, the color function has a value of 1, while if the cell is filled with the other fluid, it has a value of 0. This exact procedure can also be used for fluid-solid problems, where either the fluid or the solid would be used as a reference. An algorithm to reconstruct the interface is necessary for the volume of fluid method has good mass conservation, and the extension to three dimensions is straightforward, although not as easy as the level set method introduced in section 2.2.3. Chapter 5 in the book by Tryggvason et al. [16] presents the volume of fluid method further, including some interface reconstruction algorithms.

2.2.3 Level Set Methods

The Level Set Method (LSM) was introduced by Osher and Sethian in 1988 [18]. Level set methods initialize a scalar field in the entire computational domain, where the interface between two fluids or the fluid-solid interface is set to a specific scalar value [19]. The contour at this value, or level, gives the interface. Usually, the scalar field is constructed from a signed distance function with reference to the interface, and the interface can be found at the zero-contour. The level set function can be visualized in two dimensions as a deforming three-dimensional body. An intersection at a certain height would give a two-dimensional domain where the boundary of this domain is equal to the interface. The level set function is advected with the velocity field, and the three-dimensional body is deformed, but the interface can still be found from the intersection at the same height. One of the positive sides of the level set method is its ability to handle splitting bodies. If the interface deforms and splits apart, the interface can still be found from the zero-level set. The signed distance properties of the level set method will deteriorate as the method is iterated forward in time. In 1994, Sussmann et al. introduced periodic reinitialization of the level set method to restore the signed distance field [20]. For information on the standard level set method, the book by Osher and Fedkiw [19] and the book by Sethian [21] are advised, as well as a recent review of level set methods by Gibou et al. [22] and the references therein.

The standard level set method suffers from poor mass conservation. Previous work has shown methods to improve mass conservation [23], [24], [25], [26]. In [23], Russo and Smereka noticed that the reinitialization equation, eq. (3.3), would move the interface location, and implementing the exact interface location would improve the mass conservation. The method was second-order accurate, and in [24] Chéné et al. extended the method to fourth-order accuracy. Hartmann et al. [25] obtained better accuracy by replacing the reinitialization equation with a higher-order constrained reinitialization (HCR). Methods combining the volume of fluid and level set method, which conserve the total volume by construction, have also been implemented [27] [28]. However, these methods become more complicated than the level set method in three spatial dimensions.

The present work has tested both the higher-order reinitialization methods of Russo and Smereka [23], and the particle level set method by Enright et al. [26]. Early testing showed favorable results with the particle level set method. The particle level set method places particles in a band around the interface. These particles are then advected with the local velocity independently of each other and the level set function. If one of the particles at some point crosses the interface, it indicates the level set method may have found a wrong solution, leading to an incorrect interface. The particles that have incorrectly crossed the interface are then used to rebuild the scalar field to correct the wrong solution.

The present work implements the particle level set method introduced in section 3.2. A level set method is favored because it gives easy extension to three dimensions and because the interface can always be found from the zero-contour. Since the level set method has shown poor mass conservation, the particle level set method is implemented to combat this flaw. In addition, the level set method works well with the Ghost Point Immersed Boundary Method (GPIBM), as shown in section 3.3, which is one of the main requirements for the possibility of incorporation with the VirtuOSA project.

2.3 Immersed Boundary Method

The standard in CFD analysis when simulating FSI is to use body-fitted grids. These grids are dependent on the problem and change as the simulations go on. The need to do re-meshing for simulations undergoing large deformations can be computationally expensive, and further problems may occur as grids of different regions overlap each other. Other methods with constant grids have been developed to alleviate the problems occurring with body-fitted grids and re-meshing. One of these methods is the immersed boundary method (IBM) introduced by Peskin [29]. The IBM utilizes a fixed background grid to solve the governing equations by introducing fictive body forces or locally allocating flow values to approximate the boundary conditions at the fluid-solid interface. Although re-meshing is no longer a problem, the results are less accurate. Different IBMs can be classified as either sharp or diffuse interface methods [13]. The diffuse IBMs smear the immersed boundaries to the surrounding grid nodes, which can be done by applying smeared delta functions to fictitious body forces. The sharp IBMs do not smear the interface to the surrounding grid nodes and may cut the nodes at the interface creating a local unstructured grid, or they may apply jump conditions at the interface. Many different IBMs are available, and the keen reader is directed towards the article by Sotiropoulos and Yang [13] and the references therein.

2.3.1 Ghost Point Immersed Boundary Method

The computational domain is divided into fluid and solid domains in fluid-structure interactions. The Navier-Stokes equations are used to determine how the fluid flow behaves, while a corresponding set of equations are used to govern the behavior of the solid. All points in the fluid domain are denoted as fluid points, and all points in the solid domain are denoted as solid points. To solve the Navier-Stokes equations for one fluid point, it needs to consider the fluid properties of the points next to it. However, some of the points next to the fluid points at the interface between the fluid and solid domain are solid points, which means they do not have fluid properties. The Ghost Point Immersed Boundary Method (GPIBM) introduced by Tseng and Ferziger [30] solves this problem by defining a set of ghost points to be the solid points next to the interface. These ghost points have no physical meaning, but they are artificially extending the fluid domain into the solid domain, which means there are enough fluid points to solve the governing equations for all real fluid points. The layout is easier to see in Figure 2.1. To use the ghost points, they need to be assigned fluid properties, which is done by applying different boundary conditions at the interface. By drawing a line from the ghost point to the interface parallel to the normal vector at the interface, the correct boundary condition can be found for each ghost point. The interception of this line with the interface is called the boundary intercept. A point in the fluid domain is also needed to enforce the boundary conditions. The image point is defined by extending the line from the ghost point to the boundary intercept with the same length. Two examples of boundary conditions are given below to show how the GPIBM is used.

Neumann boundary conditions for a flow variable U at the fluid-solid interface, i.e.,

$$\frac{\partial U(\boldsymbol{x}_{BI})}{\partial n} = U_{n\,BI},\tag{2.1}$$

where x_{BI} , the body intercept, is the intersection of the fluid-solid interface and the line between the ghost point x_{GP} and image point x_{IP} , are approximated by

$$\frac{U_{IP} - U_{GP}}{|\boldsymbol{x}_{IP} - \boldsymbol{x}_{GP}|} = U_{n BI},$$
(2.2)

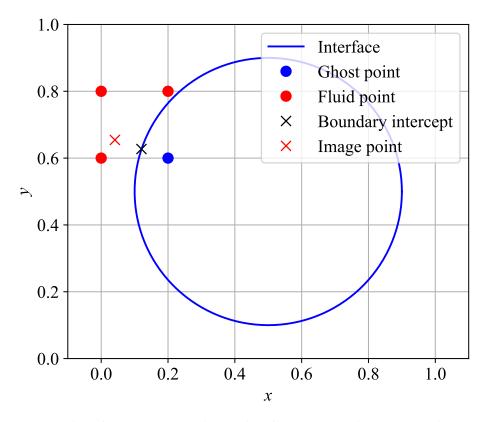


Figure 2.1: Representation of the GPIBM showing the interface, a ghost point, the respective boundary intercept and image point, and the fluid points next to the image point. Consider the inside of the circle as the solid domain, and the outside of the circle as the fluid domain.

yielding an equation to determine U_{GP} [31].

Dirichlet boundary conditions for a flow variable U at the fluid-solid interface, i.e.,

$$U(\boldsymbol{x}_{BI}) = U_{BI}, \tag{2.3}$$

are approximated by

$$\frac{1}{2}(U_{IP} + U_{GP}) = U_{BI},$$
(2.4)

yielding an equation to determine U_{GP} [31].

These two boundary conditions allow the assignment of values at the ghost points to uphold the boundary conditions. The goal is to find the values at the ghost points. The values at the boundary intercept are given, and the values at image points can be found by interpolating the values at the fluid points next to it. What remains is finding the position of the image point and the interface.

Chapter 3

Governing Equations for the Level Set Method

3.1 Standard Level Set Method

The level set equation for an externally created velocity field u is

$$\phi_t + \boldsymbol{u} \cdot \boldsymbol{\nabla} \phi = 0 \tag{3.1}$$

where ϕ is the level set variable [19]. Often, including the present work, a signed distance function with reference to the interface location is used for ϕ . A region Ω is defined where Ω^- is inside the region, Ω^+ is outside the region, and $\partial\Omega$ is the boundary of the region [19]. The signed distance function is defined for the whole computational domain. The value of the signed distance function is the shortest distance to $\partial\Omega$, where values within Ω^- are negative, values within Ω^+ are positive, and values on $\partial\Omega$ are zero. This can be defined as

$$\phi(\boldsymbol{x}) = \begin{cases} \min(|\boldsymbol{x} - \boldsymbol{x}_I|) & \text{if } \boldsymbol{x} \in \Omega^+, \\ -\min(|\boldsymbol{x} - \boldsymbol{x}_I|) & \text{if } \boldsymbol{x} \in \Omega^-, \text{and} \\ 0 & \text{if } \boldsymbol{x} \in \delta\Omega \end{cases}$$
(3.2)

where x_I are all points on $\partial \Omega$. An example of a signed distance function in one dimension can be seen in Figure 3.1.

The signed distance function does not retain its signed distance properties through evolution in time. This may be caused by distorted solutions leading to very large or small gradients around the interface [23]. In addition, the level set solution is prone to jumps at the interface when interfaces merge [20]. To fix the signed distance function, regular reinitialization is applied to the signed distance field. Reinitialization is done by keeping the interface location fixed. At the same time, the rest of the field is iterated a number of pseudo time steps forward in pseudo time to fulfill $|\nabla \phi| = 1$, which is what characterizes a signed distance field. The reinitialization equation is defined as [19]

$$\phi_{\tau} + S(\phi_0)(|\nabla \phi| - 1) = 0 \tag{3.3}$$

where τ is an artificial time. The $S(\mathbf{x})$ term is a sign function.

The present work uses a sign function defined as

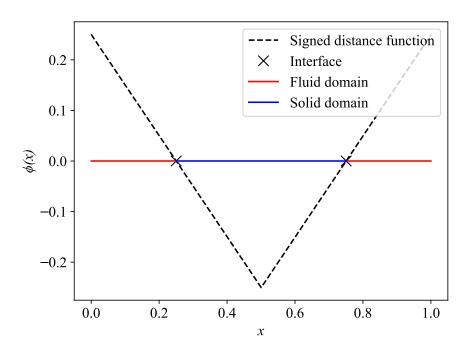


Figure 3.1: One-dimensional level set method with a signed distance function. In the one-dimensional case the different domains are defined as lines, and the interface is points between the domains.

$$S(\phi_0) = \begin{cases} 1 & \text{if } \phi_0(\boldsymbol{x}) > 0, \\ -1 & \text{if } \phi_0(\boldsymbol{x}) < 0, \text{ and} \\ 0 & \text{if } \phi_0(\boldsymbol{x}) = 0, \end{cases}$$
(3.4)

where $\phi_0(x)$ is the level set function before the first pseudo time step. Other sign functions can also be used, and a common choice is [19]

$$S(\phi) = \frac{\phi}{\sqrt{\phi^2 + |\nabla\phi|^2 \Delta x^2}},\tag{3.5}$$

where the sign function is updated for each pseudo time step.

3.2 Particle Level Set Method

The particle level set method utilizes a set of independently advected marker particles to correct the interface when the level set method computes a wrong solution [26]. The initial scalar field is used to initialize a band of particles on both sides of the interface. There are two sets of particles, defined to be positive and negative particles. The particles are placed in every cell with at least one corner within three cell widths from the interface. This can be found from the signed distance function as wherever $|\phi| < 3 \max(\Delta x, \Delta y, \Delta z)$. In three dimensions, 128 particles are seeded by placing them randomly distributed in each cell, where half of them are positive, and the other half are negative. The number of particles of each type is set to 4¹ in one-dimensional flows, 4² in two-dimensional flows, and 4³ in three-dimensional flows [26].

After each particle is seeded, it is attracted to the the correct side of the interface. Positive particles are attracted to the $\phi \ge 0$ side of the interface, and the negative particles to the $\phi < 0$ side of the interface. The attraction is done by randomly picking a distance from the interface, ϕ_{goal} , within a band of $b_{\min} \le \phi_{\text{goal}} \le b_{\max}$ for positive

particles, and within $-b_{\text{max}} \le \phi_{goal} \le -b_{\text{min}}$ for negative particles, where $b_{\text{min}} = 0.1 \min(\Delta x, \Delta y, \Delta z)$ and $b_{\text{max}} = 3.0 \min(\Delta x, \Delta y, \Delta z)$. The attraction step is done with

$$\boldsymbol{x}_{new} = \boldsymbol{x}_p + \lambda \left(\phi_{\text{goal}} - \phi(\boldsymbol{x}_p) \right) \boldsymbol{N}(\boldsymbol{x}_p), \tag{3.6}$$

where x_p is the coordinates of the particle, N is the normal vector to the interface, $\lambda = 1$, and the local values of ϕ and N are found by trilinear interpolation. The unit normal vector can be found from the scalar field and is defined as

$$N = \frac{\nabla \phi}{|\nabla \phi|}.$$
(3.7)

The attraction step is used to gain a smoother distribution in the direction normal to the interface [26].

The trilinear interpolation is an extension from line interpolation in one dimension and bilinear interpolation in two dimensions. The interpolation starts by finding the correct point on each axis of the cell

$$x_d = \frac{x - x_0}{x_1 - x_0},\tag{3.8}$$

$$y_d = \frac{y - y_0}{y_1 - y_0},\tag{3.9}$$

and

$$z_d = \frac{z - z_0}{z_1 - z_0},\tag{3.10}$$

where x, y and z is the coordinate of the interpolated value, and x_0 , x_1 , y_0 , y_1 , z_0 and z_1 are the cell boundaries with $x_0 < x_1$, $y_0 < y_1$ and $z_0 < z_1$. By first interpolating along the x-axis, the corresponding values are found from

$$c_{00} = c_{000}(1 - x_d) + c_{100}x_d, (3.11)$$

$$c_{01} = c_{001}(1 - x_d) + c_{101}x_d, (3.12)$$

$$c_{10} = c_{010}(1 - x_d) + c_{110}x_d, (3.13)$$

and

$$c_{11} = c_{011}(1 - x_d) + c_{111}x_d, (3.14)$$

where c_{ijk} denote the values at (x_i, y_j, z_k) . Interpolation across the y-axis gives the values

$$c_0 = c_{00}(1 - y_d) + c_{10}y_d, (3.15)$$

and

$$c_1 = c_{01}(1 - y_d) + c_{11}y_d, (3.16)$$

before interpolation along the z-axis gives the value at (x, y, z) by

$$c = c_0(1 - z_d) + c_1 z_d. aga{3.17}$$

If the particle is not within the correct band, λ is halved, and $x_p = x_{new}$ is used along with the new local values $\phi(x_p)$ and $N(x_p)$ to find the new particle location with eq. (3.6). This process is repeated a maximum of 15 times, and if the particle is still not within the correct band, it is deleted. If the particle is in the correct band, the new coordinates of the particle are saved, and $x_p = x_{new}$. The particle is then assigned a radius set by

$$r_{p} = \begin{cases} r_{\max} & \text{if } s_{p}\phi(\boldsymbol{x}_{p}) > r_{\max} \\ s_{p}\phi(\boldsymbol{x}_{p}) & \text{if } r_{\min} \leq s_{p}\phi(\boldsymbol{x}_{p}) \leq r_{\max} \\ r_{\min} & \text{if } s_{p}\phi(\boldsymbol{x}_{p}) < r_{\min}, \end{cases}$$
(3.18)

where $r_{\min} = 0.1 \min(\Delta x, \Delta y, \Delta z)$, $r_{\max} = 0.5 \min(\Delta x, \Delta y, \Delta z)$, and $s_p = 1$ for positive particles and $s_p = -1$ for negative particles.

At each time step, the particles are advected with the external velocity field independently of each other and the level set method. The advection is governed by

$$\frac{d\boldsymbol{x}_p}{dt} = \boldsymbol{u}(\boldsymbol{x}_p),\tag{3.19}$$

where $\boldsymbol{u}(\boldsymbol{x}_p)$ is the local velocity.

After both the level set equation (3.1) and the particle advection equation (3.19) are moved forward in time, the particles are used to correct the interface. All particles on the wrong side of the interface with more than their radius, i.e. if $\phi(\mathbf{x}_p) < -r_p$ for positive particles and $\phi(\mathbf{x}_p) > r_p$ for negative particles, are denoted as escaped particles. The escaped positive particles are tasked with rebuilding the $\phi > 0$ region, while the escaped negative particles are tasked with rebuilding the $\phi < 0$ region. An escaped particle indicates an error in at least one of the eight corner values for the cell containing the escaped particle. The particles can generate their own local level set functions, where the zero level set gives the surface of the particles. This local level set function is defined as

$$\phi_p(\boldsymbol{x}) = s_p \cdot (r_p - |\boldsymbol{x} - \boldsymbol{x}_p|). \tag{3.20}$$

As the particles escape, equation (3.20) may be used to predict the value of the global level set variable and may be used to rebuild the signed distance field. The escaped particles predict the values of ϕ at each cell corner by applying equation (3.20) to all eight corners of the cell. The ϕ_p value at a cell corner represents the distance from the corner to the particle surface. An example in two dimensions is seen in Figure 3.2, showing an escaped positive particle in a grid cell, the current interface found by the level set method, the correct interface, and the distances ϕ_p and ϕ . The particle would never physically cross the correct interface, which means the actual length from the corner to the correct interface location is maximum ϕ_p for the escaped particle in Figure 3.2. The predicted value at the corner, ϕ_p , is checked with the global value of the corner, ϕ , and two new parameters are defined; ϕ^+ to rebuild the positive region and ϕ^- to rebuild the negative region, where

.

$$\phi^+ = \max\left(\phi_p, \phi\right),\tag{3.21}$$

and

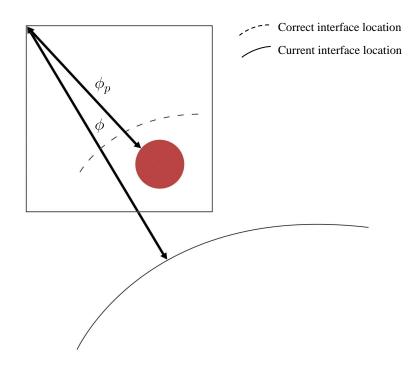


Figure 3.2: Figure of the correction step in the particle level set method in two dimensions. The red positive particle has escaped the interface, and is inside a grid cell. ϕ_p is the distance from a cell corner to the particle, while ϕ is the distance from a cell corner to the interface found by the standard level set method. The correct interface location is marked by the dashed line.

$$\phi^- = \min\left(\phi_p, \phi\right). \tag{3.22}$$

The correct value is set at the corner by applying

$$\phi = \begin{cases} \phi^+ & \text{if } |\phi^+| \le |\phi^-| \\ \phi^- & \text{if } |\phi^+| > |\phi^-|, \end{cases}$$
(3.23)

as it gives priority to the values closer to the interface. Once the values of ϕ are set on all corners of the cell, the radius is updated with Eq. (3.18). The particle radius is small close to the interface to determine if the particle escapes more accurately. The same procedure is repeated for all the particles.

After the particles are advected multiple times, or there are large deformations at the interface, the particles may need to be reseeded. Reseeding includes deleting particles that no longer provide valuable information and inserting new particles in cells with few remaining particles. The reseeding algorithms used in [26] are more complex than in the present work. The more straightforward methods used here are due to time restrictions, and more complex methods were not prioritized because the implemented methods showed promising results. However, readers are encouraged to read the original article [26] to get further insight into the reseeding algorithms available. In the present work, the deletion of unnecessary particles is coupled with the correction step, and all particles with $|\phi(x_p)| - r_p > b_{max}$, meaning they are entirely outside the band around the interface, are deleted. The insertion of new particles is done after the correction step, eq. (3.23), after a number of iterations depending on the test case. It is done by finding how many particles are left in the cells and simply inserting the missing amount from each cell's previously defined number of particles. In addition to periodic reseeding, Enright et al. [26] also suggest reseeding when the interface has undergone a certain amount of

compression or stretching.

3.3 Combining the Level Set Method with the Immersed Boundary Method

The end goal of the present work is to find an interface tracking algorithm that can be implemented in combination with the GPIBM. For the interface tracking method to be effective, it needs to identify whether a point is in the fluid or solid region, which is found from the sign of the signed distance function in the level set method, and find the image points for the GPIBM. This can be done with the level set method, as the normal vector from the ghost points to the interface points in the same direction as the gradient of the level set method and can easily be identified.

The normal vector defined in equation 3.7 can be used together with the value of the signed distance function at the ghost points to find the closest points on the interface [19]. By doubling this distance, the location of the image points seen in Figure 2.1 can be found from

$$x_{IP} = x - 2\phi(x, y, z) \frac{\partial\phi(x, y, z)}{\partial x},$$
(3.24)

$$y_{IP} = y - 2\phi(x, y, z) \frac{\partial\phi(x, y, z)}{\partial y}, \qquad (3.25)$$

and

$$z_{IP} = z - 2\phi(x, y, z) \frac{\partial\phi(x, y, z)}{\partial z},$$
(3.26)

where (x, y, z) is the position of the ghost point, and $|\nabla \phi| = 1$ was used. This enables the use of the boundary conditions directly after the flow variables at x_{IP} have been interpolated, as explained in section 2.3.1.

3.4 Marching Cubes Algorithm

The interface can be found from the zero-contour. Hence an algorithm to find contours in the scalar field is needed. The present work utilizes the marching cubes algorithm [32]. The algorithm divides the domain into cubes with the grid points at the corners. The algorithm finds cubes where the values at the corner are on different sides of the reference value, which indicates the interface is crossing between these corners. There are 256 different configurations the interface may cross each cube, but accounting for symmetries, the number of unique configurations reduces to 14. After the algorithm has found which sides are crossed by the interface, the crossing point on the side is found from linear interpolation of the values at the corners. Higher-order interpolation schemes have been tested, but they showed no significant improvements [32]. This procedure is repeated for the rest of the domain. The implementation of the marching cubes algorithm is done with the help of the Python library scikit-image [33].

Chapter 4

Discretization of the Level Set Method

Finite difference schemes are used to solve the level set equation (3.1), the reinitialization equation (3.3), and the advection of the particles (3.19). Different schemes are used to discretize the equations according to the accuracy needed. High accuracy is needed for both the level set equation and the reinitialization equation. The temporal discretization in these equations is approximated with a total variation diminishing (TVD) Runge-Kutta (RK) method, while the spatial derivatives are approximated with a weighted essentially non-oscillating (WENO) scheme and the Godunov scheme for the level set equation and the reinitialization equation respectively, as suggested by Osher and Fedkiw [19]. For the temporal derivative in the advection of the particles in equation (3.19), Euler's scheme is used because it gave good initial results. The velocity in equation (3.19) is found through trilinear interpolation of the given externally created velocity field. The trilinear interpolation is introduced in section 3.2. The descriptions of the WENO scheme, TVD RK scheme, and Godunov's scheme below follows the presentation by Osher and Fedkiw [19].

4.1 WENO Method

The weighted essentially non-oscillating (WENO) scheme is used because it handles discontinuities in the derivatives automatically [19]. These discontinuities can occur at places in the flow where the distance to the interface is equal in more than one direction, causing a kink in the signed distance function. The WENO scheme is fifth-order accurate in smooth regions of the flow and third-order accurate in other parts of the flow.

To approximate ϕ_x in $a_x \phi_x$, where the advection velocity is defined as $a_x = u$ in (3.1) and $\phi_x = \frac{\partial \phi}{\partial x}$, the WENO scheme uses a backward difference for a positive velocity, $a_x > 0$, and a forward difference for a negative velocity, $a_x < 0$. The scheme uses three approximations of ϕ_x defined as

$$\phi_x^1 = \frac{v_1}{3} - \frac{7v_2}{6} + \frac{11v_3}{6},\tag{4.1}$$

$$\phi_x^2 = -\frac{v_2}{6} + \frac{5v_3}{6} + \frac{v_4}{3},\tag{4.2}$$

and

$$\phi_x^3 = \frac{v_3}{3} + \frac{5v_4}{6} - \frac{v_5}{6} \tag{4.3}$$

where $v_1 = D^- \phi_{i-2}$, $v_2 = D^- \phi_{i-1}$, $v_3 = D^- \phi_i$, $v_4 = D^- \phi_{i+1}$ and $v_5 = D^- \phi_{i+2}$ is defined for a backward difference, and $v_1 = D^+ \phi_{i+2}$, $v_2 = D^+ \phi_{i+1}$, $v_3 = D^+ \phi_i$, $v_4 = D^+ \phi_{i-1}$ and $v_5 = D^+ \phi_{i-2}$ for a forward difference, where

$$D^-\phi_i = \frac{\phi_i - \phi_{i-1}}{\Delta x},\tag{4.4}$$

and

$$D^+\phi_i = \frac{\phi_{i+1} - \phi_i}{\Delta x}.$$
(4.5)

The three ϕ_x^i terms are weighted and summed to yield the WENO approximation

$$\phi_x = \omega_1 \phi_x^1 + \omega_2 \phi_x^2 + \omega_3 \phi_x^3, \tag{4.6}$$

using

$$\omega_1 = \frac{\alpha_1}{\alpha_1 + \alpha_2 + \alpha_3},\tag{4.7}$$

$$\omega_2 = \frac{\alpha_2}{\alpha_1 + \alpha_2 + \alpha_3},\tag{4.8}$$

and

$$\omega_3 = \frac{\alpha_3}{\alpha_1 + \alpha_2 + \alpha_3} \tag{4.9}$$

as weights. In smooth regions of the flow the optimal weights are observed as $\omega_1 = 0.1$, $\omega_2 = 0.6$, and $\omega_3 = 0.3$. For non-smooth regions of the flow the scheme defines

$$\alpha_1 = \frac{0.1}{(S_1 + \epsilon)^2},\tag{4.10}$$

$$\alpha_2 = \frac{0.6}{(S_2 + \epsilon)^2},\tag{4.11}$$

and

$$\alpha_3 = \frac{0.3}{(S_3 + \epsilon)^2} \tag{4.12}$$

utilizing the smoothness indicators

$$S_1 = \frac{13}{12}(v_1 - 2v_2 + v_3)^2 + \frac{1}{4}(v_1 - 4v_2 + 3v_3)^2,$$
(4.13)

$$S_2 = \frac{13}{12}(v_2 - 2v_3 + v_4)^2 + \frac{1}{4}(v_2 - v_4)^2, \qquad (4.14)$$

and

$$S_3 = \frac{13}{12}(v_3 - 2v_4 + v_5)^2 + \frac{1}{4}(3v_3 - 4v_4 + v_5)^2$$
(4.15)

to estimate the smoothness of ϕ_i . $\epsilon = 10^{-6} \max(v_1^2, v_2^2, v_3^2, v_4^2, v_5^2) + 10^{-99}$, where the first term is a scaling term and the second term is included to avoid division by zero. The same procedure is followed when approximating ϕ_y in $a_y \phi_y$ and ϕ_z in $a_z \phi_z$, where $a_y = v$ and $a_z = w$ in (3.1), and $\phi_y = \frac{\partial \phi}{\partial y}$ and $\phi_z = \frac{\partial \phi}{\partial z}$.

4.2 TVD Runge-Kutta Method

For the temporal discretization, the third-order accurate total variation diminishing (TVD) Runge-Kutta (RK) method is chosen to achieve third-order accuracy [34].

The first step of the third-order accurate TVD RK is doing a forward Euler step

$$\frac{\phi^{n+1} - \phi^n}{\Delta t} + \boldsymbol{u}^n \cdot \boldsymbol{\nabla} \phi^n = 0, \qquad (4.16)$$

followed by a second Euler step

$$\frac{\phi^{n+2} - \phi^{n+1}}{\Delta t} + \boldsymbol{u}^{n+1} \cdot \boldsymbol{\nabla} \phi^{n+1} = 0.$$
(4.17)

4.3. GODUNOV'S SCHEME

A weighted average is used

$$\phi^{n+\frac{1}{2}} = \frac{3}{4}\phi^n + \frac{1}{4}\phi^{n+2} \tag{4.18}$$

to obtain an approximation for $t^n + 0.5\Delta t$. A third Euler step is used

$$\frac{\phi^{n+\frac{3}{2}} - \phi^{n+\frac{1}{2}}}{\Delta t} + \boldsymbol{u}^{n+\frac{1}{2}} \cdot \boldsymbol{\nabla} \phi^{n+\frac{1}{2}} = 0$$
(4.19)

followed by a final averaging step

$$\phi^{n+1} = \frac{1}{3}\phi^n + \frac{2}{3}\phi^{n+\frac{3}{2}} \tag{4.20}$$

to obtain an approximation for ϕ^{n+1} .

4.3 Godunov's Scheme

The reinitialization equation (3.3) is discretized with the TVD RK method presented in section 4.2 for the time derivative and the Godunov scheme for the spatial derivative [19].

In the reinitialization equation, the sign function (3.4) is used as the advection velocity. ϕ_x , ϕ_y , and ϕ_z are found by taking the square root of the compact form of Godunov's scheme by Rouy and Tourin [35]

$$\phi_x^2 \approx \begin{cases} \max(\max(\phi_x^-, 0)^2, \min(\phi_x^+, 0)^2) & \text{when } a_x > 0, \text{ and} \\ \max(\min(\phi_x^-, 0)^2, \max(\phi_x^+, 0)^2) & \text{when } a_x < 0, \end{cases}$$
(4.21)

where $\phi_x^- = D^- \phi$ and $\phi_x^+ = D^+ \phi$ as in equations (4.4) and (4.5). The same procedure is followed for ϕ_y^2 and ϕ_z^2 .

4.4 CFL Number

Courant-Friedrichs-Lewy (CFL) condition is used in numerical simulations to ensure the stability of the scheme. The CFL condition is enforced by defining the CFL number

$$CFL = \Delta t \max\left(\frac{|u|}{\Delta x} + \frac{|v|}{\Delta y} + \frac{|w|}{\Delta z}\right), \qquad (4.22)$$

where $0 \le CFL \le 1$ usually ensures stability [19]. The maximum in eq. (4.22) is taken over all grid points and all time steps.

4.5 **Boundary Conditions**

The regular reinitialization of the signed distance field and the fact that the interface is kept far away from the boundary of the domain make it possible to assign a wide range of boundary conditions at the domain's boundary. In the present work, the boundary conditions for the level set equation (3.1) are set by extrapolation. As the WENO scheme uses the three neighboring points on either side of the current node, the extrapolation is done for the three outer nodes at each boundary. The extrapolation is given as

$$\phi_{3,j,k} = \phi_{4,j,k} - (\phi_{5,j,k} - \phi_{4,j,k}), \tag{4.23}$$

$$\phi_{2,j,k} = \phi_{3,j,k} - (\phi_{4,j,k} - \phi_{3,j,k}), \tag{4.24}$$

and

$$\phi_{1,j,k} = \phi_{2,j,k} - (\phi_{3,j,k} - \phi_{2,j,k}) \tag{4.25}$$

in the x-direction,

$$\phi_{i,3,k} = \phi_{i,4,k} - (\phi_{i,5,k} - \phi_{i,4,k}), \tag{4.26}$$

$$\phi_{i,2,k} = \phi_{i,3,k} - (\phi_{i,4,k} - \phi_{i,3,k}), \tag{4.27}$$

and

$$\phi_{i,1,k} = \phi_{i,2,k} - (\phi_{i,3,k} - \phi_{i,2,k}) \tag{4.28}$$

in the y-direction, and

$$\phi_{i,j,3} = \phi_{i,j,4} - (\phi_{i,j,5} - \phi_{i,j,4}), \tag{4.29}$$

$$\phi_{i,j,2} = \phi_{i,j,3} - (\phi_{i,j,4} - \phi_{i,j,3}), \tag{4.30}$$

and

$$\phi_{i,j,1} = \phi_{i,j,2} - (\phi_{i,j,3} - \phi_{i,j,2}) \tag{4.31}$$

in the z-direction, where the 1 index is the outermost grid point for all sides of the domain.

4.6 Measures of Error

Three different error measures are implemented to find the error of the particle level set method. The first method is to find the volume change from the initial scalar field to the scalar field at final time. The volume of the Ω^- region can be found from [19]

$$V = \int_{\Omega} (1 - \tilde{H}(\phi(\boldsymbol{x}))) dx \, dy \, dz, \qquad (4.32)$$

where $\tilde{H}(\phi)$ is a smeared-out Heaviside function defined as [19]

$$\tilde{H}(\phi) = \begin{cases} 0 & \text{if } \phi < -\epsilon \\ \frac{1}{2} + \frac{\phi}{2\epsilon} + \frac{1}{2\pi} \sin\left(\frac{\pi\phi}{\epsilon}\right) & \text{if } -\epsilon \le \phi \le \epsilon \\ 1 & \text{if } \epsilon < \phi, \end{cases}$$
(4.33)

where ϵ is the bandwidth of the numerical smearing, and is set to $\epsilon = 1.5\Delta x$.

The discrete version of equation (4.32) is

$$V = \sum_{i=1, j=1, k=1}^{m} (1 - \tilde{H}(\phi_{i,j,k})) \,\Delta x \,\Delta y \,\Delta z, \tag{4.34}$$

where i=1, j=1, k=1 denote the first indices in each direction, and m grid points in each dimension are assumed.

The interface error and average volume error introduced in [36] are also used to measure the error. Both of these error estimates use another variant of the Heaviside function where $H(x) \equiv 1$ for x < 0, and $H(x) \equiv 0$ otherwise. The interface error is slightly adapted for 3D and is defined as

$$I_{error} = \frac{1}{A} \int_{\Omega} |H(\phi_{expect}) - H(\phi_{compute})| \, dx \, dy \, dz, \tag{4.35}$$

where ϕ_{expect} is the initial signed distance field for the test case, $\phi_{compute}$ is the signed distance field at the time the error is measured, A is the surface area at the initial time, and Ω is the entire domain. The surface area can be found from [19]

4.6. MEASURES OF ERROR

$$A = \int_{\Omega} \delta(\phi(\boldsymbol{x})) |\nabla \phi(\boldsymbol{x})| \, dx \, dy \, dz, \qquad (4.36)$$

where $\delta(\phi)$ is defined as

$$\delta(\phi) = \begin{cases} 0 & \text{if } \phi < -\epsilon \\ \frac{1}{2\epsilon} + \frac{1}{2\epsilon} \cos\left(\frac{\pi\phi}{\epsilon}\right) & \text{if } -\epsilon \le \phi \le \epsilon \\ 0 & \text{if } \epsilon < \phi, \end{cases}$$
(4.37)

The discretized form of (4.35) can be written as

Interface error =
$$\sum_{i=1,j=1,k=1}^{m} \frac{1}{A} |H(\phi_{expect,\,ijk}) - H(\phi_{compute,\,ijk})| \Delta x \,\Delta y \,\Delta z, \tag{4.38}$$

where $H(\phi_{ijk})$ is the Heaviside function applied to ϕ_{ijk} , and (4.36) is discretized as

$$A = \sum_{i=1, j=1, k=1}^{m} \delta(\phi_{i,j,k}) \left| \sqrt{\left(\frac{\partial \phi}{\partial x}\right)^2 + \left(\frac{\partial \phi}{\partial y}\right)^2 + \left(\frac{\partial \phi}{\partial z}\right)^2} \right| \Delta x \,\Delta y \,\Delta z, \tag{4.39}$$

and $\frac{\partial \phi}{\partial x}$, $\frac{\partial \phi}{\partial y}$ and $\frac{\partial \phi}{\partial z}$ are discretized with second-order central differencing. The average volume error is defined as

$$M_{error} = \int_{t=0}^{t_f} \frac{|M(t) - M(0)|}{t_f} dt$$
(4.40)

where t_f is the time the error is measured, and

$$M(t) = \int_{\Omega} |H(\phi(x, y, z, t)))| dx \, dy \, dz.$$
(4.41)

The discretized form of equation (4.41) can be written as

$$M^{n} = \sum_{i=1,j=1,k=1}^{m} |H(\phi)_{ijk}^{n}| \Delta x \, \Delta y \, \Delta z, \qquad (4.42)$$

where n is the current time step. The discretized version (4.40) follows as

Average volume error
$$=\sum_{n=1}^{t_f} \frac{|M^n - M^0|}{t_f} \Delta t.$$
 (4.43)

The order of convergence is shown in Table 5.2, and is defined as

$$p = \frac{\ln(\operatorname{err}(\Delta x)/\operatorname{err}(\Delta x/2))}{\ln(2)}$$
(4.44)

where $\operatorname{err}(\Delta x)$ is the error at grid spacing Δx .

Chapter 5

Results

The simulations in the present work are done at a CFL number of 0.9, which ensures the stability of the numerical methods. The time step is then found from eq. (4.22). The tests are conducted on an $n \times n \times n$ grid, where n is the number of grid cells in each spatial direction. To see the order of convergence of the method, the grid size is halved for each simulation, where the coarsest grid uses n = 50, and the finest uses n = 400. The reinitialization equation (3.3) is solved every time step with 5 pseudo time steps. The pseudo time step size is set to $\Delta \tau = 0.5\Delta x$ as suggested in [19]. Particle reseeding is done every 100 time steps. These parameters are kept constant and were chosen because they seemed to give the best results for the test case explained in section 5.2. However, other parameters may show better results depending on the test case. During simple testing with a sphere advected with u = 1, v = 1, and w = 1, less frequent reinitialization also showed good results, indicating more reinitialization may be needed in velocity fields with large deformations.

5.1 Sphere in two-dimensional vortex velocity field

This test case consists of a sphere of radius 0.15 in a unit cube of $[0, 1] \times [0, 1] \times [0, 1]$, where the center is initially placed at (0.5, 0.75, 0.5), with the signed distance with reference to the sphere surface as the initial condition for the scalar field as explained in section 3.1. The initial sphere is shown in Figure 5.1. The externally created velocity field was introduced by Morgan and Waltz [37] and is given by

$$u = \sin(\pi x)\cos(\pi y)\cos(\pi t/T),$$
(5.1)

$$v = -\cos(\pi x)\sin(\pi y)\cos(\pi t/T),$$
(5.2)

and

$$w = 0, \tag{5.3}$$

where T = 10 and is the total time of the deformation. The velocity field ensures the initial sphere is deformed in the x - y plane. The cosine term ensures the velocity field is reversed after t = 1/2T, and the interface is deformed back to the initial sphere at t = T. The maximum deformations at t = 1/2T in the x - y and y - zplanes for n = 400 are shown in Figure 5.2. As the initial and final interface are supposed to be identical, the error can be found from the measures introduced in section 4.6.

Figure 5.3 shows the first and final time step of the deformation at four different grid sizes. The approximation of the initial volume is best for the finest grid. The error measures in Table 5.1 also show decreasing errors for increasing number of grid nodes. The maximum deformations at t = 1/2T for n = 50, n = 100, and n = 200 are shown in Figure 5.4. All grids manage to keep the interface without creating droplets that separate from the main structure.

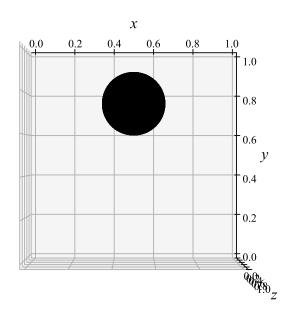


Figure 5.1: Initial sphere in two-dimensional velocity field in the x - y plane for a $400 \times 400 \times 400$ grid. The same shape should be found at t = T.

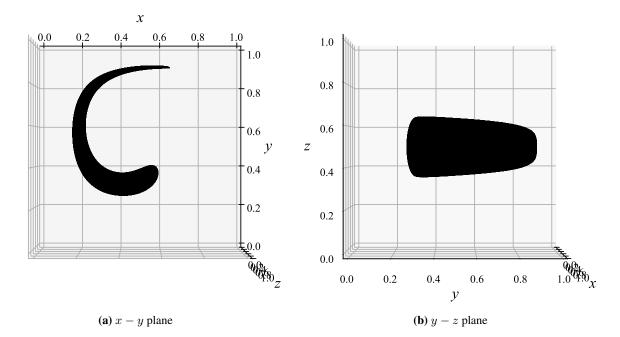
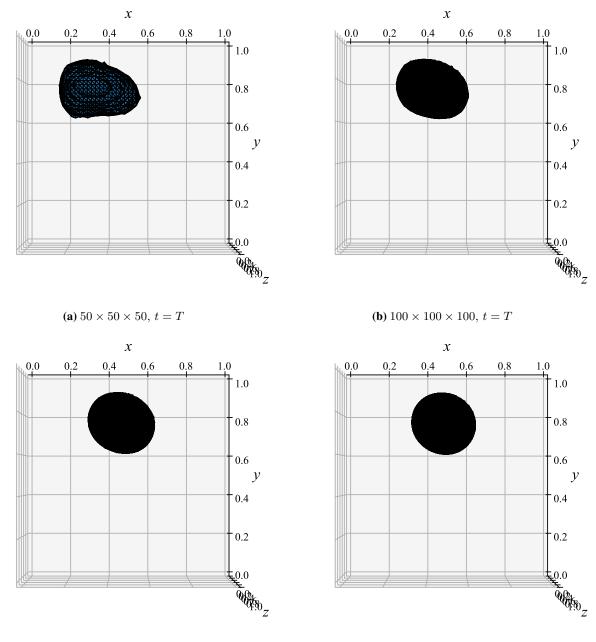


Figure 5.2: Domains where $\phi(x, t) \le 0$ at t = 1/2T for the sphere in the two-dimensional velocity field with n = 400.



(c) $200 \times 200 \times 200$, t = T

(d) $400 \times 400 \times 400, t = T$

Figure 5.3: Domains where $\phi(x, T) \leq 0$ for the sphere in the two-dimensional velocity field at four different grid resolutions in the x - y plane.

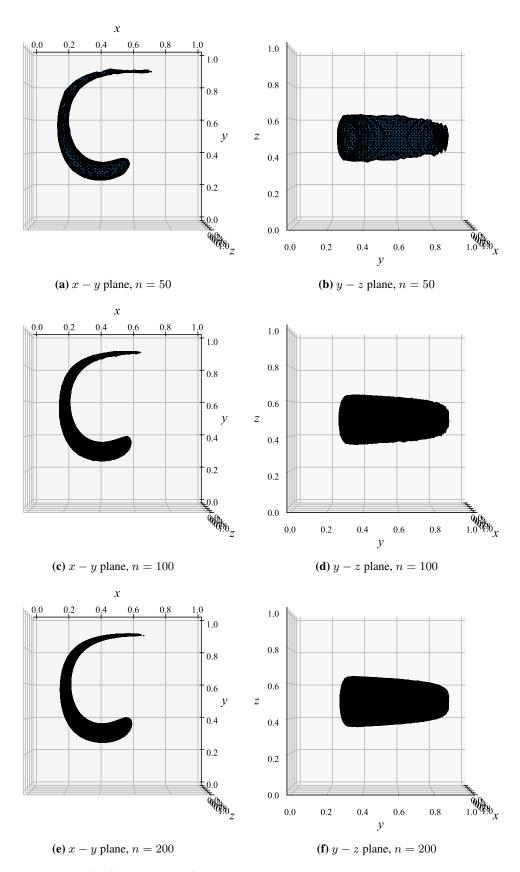


Figure 5.4: Domains where $\phi(x, t) \le 0$ at t = 1/2T for the sphere in the two-dimensional velocity field with n = 50, n = 100, and n = 200.

\overline{n}	Interface error	p	Average volume error	p	Volume change [%]
50	6.84E-2	0.05	1.12E-3	0.50	23.77
100	3.54E-2	0.95 1.01	7.40E-4	0.59 0.86	13.95
200	1.76E-2		4.06E-4		7.44
400	8.67E-3	1.02	2.13E-4	0.93	3.82

Table 5.1: Error for two-dimensional vortex test. Procedure is explained in section 4.6.

The order of convergence for the sphere in the two-dimensional vortex test is shown in Table 5.1. The order of convergence for the interface error, eq. (4.35), is stable at around 1.0, while the order of convergence for the average volume error, eq (4.40), varies. The order of convergence for the average volume error starts low and increases towards 1.0 as the grids are refined. The volume is overshot for all the grid sizes but decreases towards the initial volume as more grid nodes are used. Morgan et al. [37] saw first-order convergence for the same test case.

5.2 Sphere in three-dimensional vortex velocity field

The test case was introduced by LeVeque [38] and consists of a sphere of radius 0.15 in a unit cube of $[0, 1] \times [0, 1] \times [0, 1]$, where the center is initially placed at (0.35, 0.35, 0.35). The initial condition for the scalar field is the signed distance with reference to the sphere surface as explained in section 3.1. The velocity field is given by

$$u = 2 \sin^2(\pi x) \sin(2\pi y) \sin(2\pi z) \cos(\pi t/T), \tag{5.4}$$

$$v = -\sin(2\pi x)\sin^2(\pi y)\sin(2\pi z)\cos(\pi t/T),$$
(5.5)

and

$$w = -\sin(2\pi x)\sin(2\pi y)\sin^2(\pi z)\cos(\pi t/T),$$
(5.6)

where T = 3. The velocity field deforms the initial sphere seen in Figure 5.5 in both the x - y plane and the x - z plane. The cosine term ensures the velocity field is reversed after t = 1/2T, and the interface is deformed back to the initial sphere at t = T. The maximum deformations in the x - y and x - z planes for n = 400 are shown in Figure 5.6. As the initial and final interface are supposed to be identical, the error can be found from the measures introduced in section 4.6.

Figure 5.7 shows the deformation's first and final time step at four different grid sizes. The finer grids clearly show a better match with the initial interface. Compared with the error measures in Table 5.2, this is also true for both the interface error and the average volume error, as they both decrease at finer grids. However, that is not the case for the volume change, as the coarsest grid shows the second best volume conservation. Although, by looking at Figure 5.7(a), the shape of the interface is far off compared to the finer grids.

Figure 5.8 shows the maximum deformation in both the x - y and x - z planes for n = 50, n = 100, and n = 200. It is evident that there are less separated droplets from the main structures for the finer grids at t = 1/2T when the interface is stretched. None of these droplets are shown in Figure 5.6, showing the deformations at t = 1/2T for n = 400.

The order of convergence is given in Table 5.2. For the interface error, the order of convergence is approximately stable at around 1.0. The order of convergence for the average volume error is slightly more changing but seems to stabilize around 1.5. The relatively large difference in order of convergence between n = 50 and n = 100 to n = 100 and n = 200 may be explained by n = 50 being too coarse to give a good approximation of the interface.

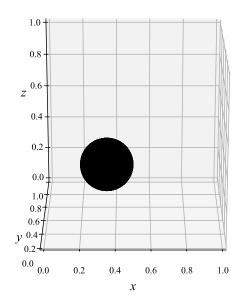


Figure 5.5: Initial sphere in three-dimensional velocity field for a $400 \times 400 \times 400$ grid. The same shape should be found at t = T.

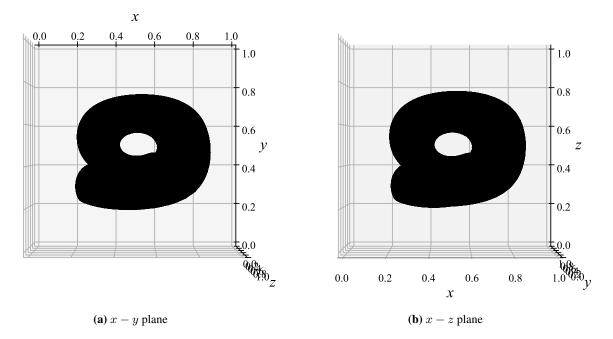


Figure 5.6: Domains where $\phi(x, t) \le 0$ at t = 1/2T for the sphere in the three-dimensional velocity field with n = 400.

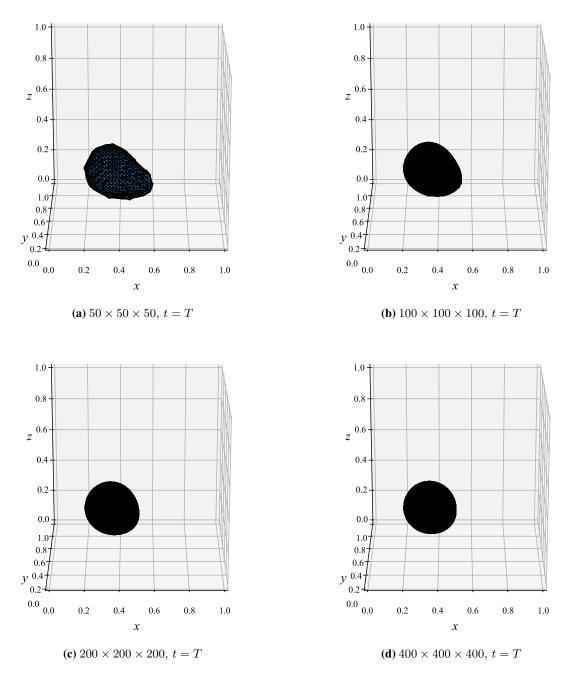


Figure 5.7: Domains where $\phi(x,T) \leq 0$ for the sphere in the three-dimensional velocity field at four different grid resolutions.

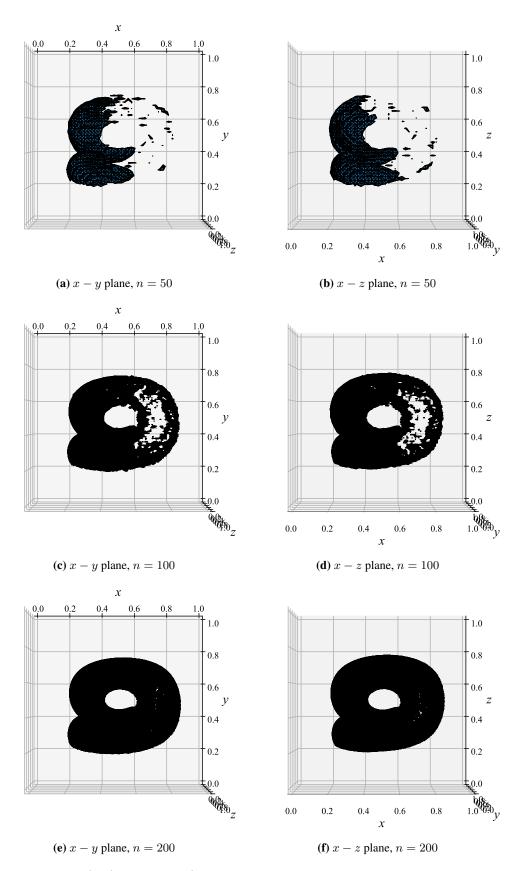


Figure 5.8: Domains where $\phi(x, t) \le 0$ at t = 1/2T for the sphere in the three-dimensional velocity field with n = 50, n = 100, and n = 200.

\overline{n}	Interface error	p	Average volume error	p	Volume change [%]
50	2.82E-2	0.97	2.02E-3	1.88	-0.73
100	1.43E-2	1.01	5.50E-4	1.00	1.43
200	7.11E-3		1.99E-4		1.06
400	3.50E-3	1.02	7.00E-5	1.51	0.62

Table 5.2: Error for three-dimensional vortex test. Procedure is explained in section 4.6.

The order of convergence is at the same size as for Enright et al. [26], who observed an order of convergence in the region between 1 and 1.5. Note that the order of convergence calculated for Enright et al. [26] is for the two-dimensional vortex test, and no order of convergence was calculated for the three-dimensional test case. First-order convergence was also seen in the two-dimensional standard level set method implementation by Sommersel [9]. The same test case was also run for the standard level set method at grids up to the size of n = 400, where the entire volume was lost before t = 1/2T. The CPU times for the tests with the standard level set method are shown in Table 5.3(c). The CPU times for the particle level set method in Table 5.3(b) shows an increase of 70.5 %, 42.6 %, 19.0 %, and 24.5 %, compared to the standard level set method in Table 5.3(c) with grid sizes of n = 50, n = 100, n = 200, and n = 400 respectively. Considering the massive improvement in mass conservation, extending the standard level set method to the particle level set method is worth the extra work.

5.3 CPU time

All tests are run on a computer with a clock rate of 1.4 GHz, with an 11th Gen Intel Core i7-11700T processor with 16 CPUs and 32 GB RAM. The elapsed time and number of time steps for each run are given in Table 5.3. Further optimization of the code is possible and may lead to shorter tun times. The CPU times presented in Table 5.3 are meant as a pointer for the code as it is, and changing the parameters explained at the start of chapter 5 may lead to better results and shorter run times.

Table 5.3: CPU time and number of time steps for all test cases at different grid sizes.

(a) T	wo-dimensional	vortex te	st with tl	he particle	level set m	ethod.
						_

\overline{n}	CPU time [s]	Number of time steps
50	65	546
100	921	1100
200	14078	2212
400	224277	4434

(b) Three-dimensional vortex test with the particle level set method.

n	CPU time [s]	Number of time steps
50	75	404
100	1038	818
200	13865	1644
400	223832	3298

(c) Three-dimensional vortex test with the standard level set method.

n	CPU time [s]	Number of time steps
50	44	404
100	728	818
200	11655	1644
400	179808	3298

Chapter 6

Conclusions and Outlook

The three-dimensional particle level set method has been implemented, and the possibility of using this approach in the VirtuOSA project has been investigated. The conclusion is that the level set method can track the fluid-solid interface in the upper airways for OSA patients with the GPIBM, as is needed in the VirtuOSA project. The properties of the signed distance function explained in section 3.3 are a big bonus when computing the values at the ghost points to satisfy the correct boundary conditions. These properties are the main reasons the level set method has been preferred over methods like the volume of fluid method and front tracking method in the present study. Implementing the particle level set method has significantly improved the poor mass conservation of the standard level set method. By comparing the the CPU times in Table 5.3(b) and Table 5.3(c) an average of 21.8 % longer CPU times are seen for the two finest grids. Considering that the standard level set method lost all volume for the finest grid with n = 400, while the particle level set method saw a volume change of 23.77 % for the coarsest grid with n = 50, this extra CPU time is worthwhile.

An order of convergence in the region between 0.9 and 1.5 is seen, which is low compared to the WENO method, which is fifth-order accurate in smooth regions and at least third-order accurate elsewhere. The reason behind the low order for the particle level set method may be the low order method used to advect the particle advection equation (3.19), or low order in the implemented trilinear interpolation method introduced in section 3.2. Experimenting with different alternatives to these methods may be the focus of future work and may lead to an increase in the order of convergence. The possibility of combining the particle level set method with other methods, i.e., the different modifications to the reinitialization equation as discussed in section 2.2.3, may also increase the order of the method even further.

The low order of convergence is slightly worrying. Lower-order methods may give the same results and be computationally cheaper. Further code optimization is possible and will be a case to consider before possible implementation in the VirtuOSA project. Changing when particles are reseeded for the particle level set method may be more efficient and give better results. Nevertheless, the results from the particle level set method are a significant improvement compared to the standard level set method. The easy implementation with the GPIBM shows that the particle level set method is a candidate to consider when choosing the final front tracking method.

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Appendices

Appendix A

LSM3D

The following appendix includes code for the implemented particle level set method. The main computations are programmed in C++, while the post-processing is programmed in Python. The complete code is also found on GitHub at https://github.com/marcussommersel/LSM3D.

A.1 main.cpp

This file contains the main structure of the particle level set method and reinitialization. The computation of the different measures of error from section 4.6 are also included.

```
1
     #include <vector>
 2
     #include <iostream>
3
     #include <ctime>
4
     #include <chrono>
5
     #include <fstream>
    #include "initialization.h"
6
7
     #include "schemes.h"
8
    #include "vectorUtilities.h"
9
    #include "particleLSM.h"
    #include "testCases.h"
10
11
    using namespace std;
12
13
     int main() {
14
15
         // start of setup.
16
         chrono::steady clock::time point startTime = chrono::steady clock::now();
17
18
         cout << "Program start." << endl;</pre>
19
20
         // grid nodes in each spatial direction
21
         const int m = 200; // x-direction
2.2
         const int n = 200; // y-direction
         const int p = 200; // z-direction
23
24
25
        // size of domain
26
        const double xStart = 0.0;
27
        const double xEnd = 1.0;
28
        const double yStart = 0.0;
29
        const double yEnd = 1.0;
30
        const double zStart = 0.0;
31
        const double zEnd = 1.0;
32
33
         // vector of nodes in each direction
34
         vector<double> x = linspace(xStart, xEnd, m);
35
         vector<double> y = linspace(yStart, yEnd, n);
36
         vector<double> z = linspace(zStart, zEnd, p);
37
38
         // grid spacing in each direction
39
         double dx = x[1] - x[0];
40
         double dy = y[1] - y[0];
         double dz = z[1] - z[0];
41
42
         \ensuremath{//}\xspace varius parameters that may be changed
43
         double dtau = 0.5*dx; // size of pseudo-time step
44
45
         bool doReinit = true; // true if reinitialization should be done
46
         bool doParticle = false; // true if particles should be used for level set method
47
         bool saveParticles = false; // true if particles should be saved for plotting
48
         int nParticles = 64; // number of particles of each type (positive and negative)
         in each cell
         int reinitFreq = 1; // how often reinitialization should be conducted
49
50
         int reinitSteps = 5; // how many pseudo-time steps should be done
         int plotFreq = 20000; // how often signed distance field is saved, not including
51
         first and last time step
52
         int reseedFreq = 100; // how often particles are reseeded
         int itmax = 20000; // maximum number of iterations
53
         double CFL = 0.9; // CFL-number
54
55
         bool halfplot = true; // true if signed distance field should be saved at 0.5 t/T
56
57
         // The three implemented test cases
58
         string testcase = "vortex";
59
         // string testcase = "sheared";
         // string testcase = "simple";
60
61
         string savePath = "figures/";
62
63
         Point c;
64
         double r;
65
         double T;
66
         if (testcase == "vortex") {
67
             c = Point(0.35,0.35,0.35);
68
             r = 0.15;
69
             T = 3.0;
70
         } else if (testcase == "sheared") {
71
             c = Point(0.5, 0.75, 0.5);
```

```
72
              r = 0.15;
 73
              T = 10.0;
 74
          } else if (testcase == "simple") {
 75
              c = Point(0.35, 0.35, 0.35);
 76
              r = 0.15;
 77
              T = 0.4;
 78
          1
 79
 80
          vector<double> phi;
 81
 82
          // initial signed distance field
 83
          signedDistanceField(phi, x, y, z, r, c, m, n, p);
 84
 85
          // measures of error
 86
          double initialVolume = volume(phi, dx, dy, dz);
 87
          vector<double> phi0 = phi;
 88
          double MError0 = massError(phi, dx, dy, dz, m, n, p);
 89
          double MError = 0;
 90
 91
          vector<string> plotTimes;
 92
          vector<string> plotTimesParticle;
 93
 94
          // save signed distance field
          saveScalarField(savePath + to string(0.000000) + ".txt", phi, x, y, z, m, n, p);
 95
 96
          plotTimes.push_back(to_string(0.000000));
 97
 98
          // parameters used in particle level set method
 99
          vector<Particle> particles;
100
          double rmin = 0.1*min(dx, min(dy, dz));
101
          double rmax = 0.5*max(dx, max(dy, dz));
102
          double bmin = rmin;
103
          double bmax = 3.0*max(dx, max(dy, dz));
104
105
          // initializing particles
106
          cout << "Initializing particles." << endl;</pre>
107
          if (doParticle) {
108
              Derivative norm = normal(phi, dx, dy, dz, m, n, p);
109
              for (int k = 0; k < p; ++k){</pre>
110
                   for (int j = 0; j < n; ++j){</pre>
111
                       for (int i = 0; i < m; ++i) {</pre>
112
                           if (abs(phi[i + j*n + k*p*p]) < 3*max(dx, max(dy,dz))){</pre>
113
                               vector<Particle> newParticles = initializeParticles(x[i], y[j
                                ], z[k], dx, dy, dz, x, y, z, phi, norm, m, n, p, nParticles);
114
                               particles.insert(particles.end(), newParticles.begin(),
                               newParticles.end());
115
                           }
116
                       }
117
                   }
118
              }
119
120
              cout << "Initialization finished." << endl;</pre>
121
122
              if (saveParticles) {
                  plotParticles(savePath + to_string(0.000000) + "particle.txt" , particles
123
                   );
124
                   plotTimesParticle.push back(to string(0.000000) + "particle");
125
              }
126
          }
127
128
          vector<double> ax;
129
          vector<double> ay;
130
          vector<double> az;
131
132
          double t = 0;
133
134
          // initial velocity field
135
          if (testcase == "vortex"){
136
              Velocity a = vortexVelocity(m, n, p, x, y, z, t, T);
137
              ax = a.x;
138
              ay = a.y;
139
              az = a.z;
140
          } else if (testcase == "sheared") {
              Velocity a = shearedSphereVelocity(m, n, p, x, y, z, t, T);
141
```

```
142
              ax = a.x;
143
              ay = a.y;
144
              az = a.z;
145
          } else if (testcase == "simple") {
146
              Velocity a = simpleVelocity(m, n, p);
147
              ax = a.x;
148
              ay = a.y;
              az = a.z;
149
150
          }
151
152
          double dtmax = CFL/(vectorMax(vectorAbs(ax)/dx + vectorAbs(ay)/dy + vectorAbs(az)/
          dz)); // max time step
153
          double dt;
154
          int numIt = 0;
155
156
          cout << "Setup complete." << endl;</pre>
157
          chrono::steady clock::time_point currentTime = chrono::steady_clock::now();
          cout << "Elapsed time: " << (chrono::duration cast<chrono::seconds>(currentTime -
158
          startTime).count()) << " s." << endl << endl;</pre>
159
160
          // main iteration loop
161
          for (int it = 1; it < itmax; ++it) {</pre>
162
163
               // statement to make sure loop has one iteration at 0.5 t/T
164
              if (t < 0.5*T) {
165
                   dt = min(dtmax, 0.5*T - t);
166
               } else if (t >= 0.5*T) {
167
                   dt = min(dtmax, T - t);
168
              4
169
170
              t += dt;
171
172
               // advection of level set method
173
              TVDRK3_weno(phi, ax, ay, az, m, n, p, dx, dy, dz, dt);
174
175
               // advection of particles
176
              if (doParticle) {
177
                   for (int a = 0; a < particles.size(); ++a) {</pre>
178
179
                       int i = (int)(particles[a].x/dx);
180
                       int j = (int) (particles[a].y/dy);
181
                       int k = (int)(particles[a].z/dz);
182
183
                       double Up = trilinearInterpolation(particles[a].x, particles[a].y,
                       particles[a].z,
184
                           x[i], x[i+1], y[j], y[j+1], z[k], z[k+1],
185
                           ax[i+j*n+k*p*p],
186
                           ax[(i+1)+j*n+k*p*p],
187
                           ax[(i+1)+(j+1)*n+k*p*p],
188
                           ax[i+(j+1)*n+k*p*p],
189
                           ax[i+j*n+(k+1)*p*p],
190
                           ax[(i+1)+j*n+(k+1)*p*p],
                           ax[(i+1)+(j+1)*n+(k+1)*p*p],
191
192
                           ax[i+(j+1)*n+(k+1)*p*p]);
193
194
                       double Vp = trilinearInterpolation(particles[a].x, particles[a].y,
                       particles[a].z,
195
                           x[i], x[i+1], y[j], y[j+1], z[k], z[k+1],
196
                           ay[i+j*n+k*p*p],
197
                           ay[(i+1)+j*n+k*p*p],
198
                           ay[(i+1)+(j+1)*n+k*p*p],
199
                           ay[i+(j+1)*n+k*p*p],
200
                           ay[i+j*n+(k+1)*p*p],
201
                           ay[(i+1)+j*n+(k+1)*p*p],
202
                           ay[(i+1)+(j+1)*n+(k+1)*p*p],
                           ay[i+(j+1)*n+(k+1)*p*p]);
204
205
                       double Wp = trilinearInterpolation(particles[a].x, particles[a].y,
                       particles[a].z,
206
                           x[i], x[i+1], y[j], y[j+1], z[k], z[k+1],
207
                           az[i+j*n+k*p*p],
208
                           az[(i+1)+j*n+k*p*p],
209
                           az[(i+1)+(j+1)*n+k*p*p],
```

```
210
                           az[i+(j+1)*n+k*p*p],
211
                           az[i+j*n+(k+1)*p*p],
212
                           az[(i+1)+j*n+(k+1)*p*p],
                           az[(i+1)+(j+1)*n+(k+1)*p*p],
214
                           az[i+(j+1)*n+(k+1)*p*p]);
215
216
                      particles[a].x = particles[a].x + dt*Up;
217
                      particles[a].y = particles[a].y + dt*Vp;
218
                      particles[a].z = particles[a].z + dt*Wp;
219
220
                       i = (int) (particles[a].x/dx);
221
                       j = (int) (particles[a].y/dy);
222
                       k = (int) (particles[a].z/dz);
223
224
                      double phip = trilinearInterpolation(particles[a].x, particles[a].y,
                      particles[a].z,
225
                           x[i], x[i+1], y[j], y[j+1], z[k], z[k+1],
226
                           phi[i+j*n+k*p*p],
227
                           phi[(i+1)+j*n+k*p*p],
228
                           phi[(i+1)+(j+1)*n+k*p*p],
229
                           phi[i+(j+1)*n+k*p*p],
230
                           phi[i+j*n+(k+1)*p*p],
231
                           phi[(i+1)+j*n+(k+1)*p*p],
                           phi[(i+1)+(j+1)*n+(k+1)*p*p],
232
233
                           phi[i+(j+1)*n+(k+1)*p*p]);
234
235
                       // delete particles
236
                       if (abs(phip) - particles[a].r > bmax){
237
                           particles.erase(particles.begin() + a);
238
                       }
239
                       // interface correction
240
                      else if ((phip < 0 && particles[a].positive) || (phip > 0 && !
                      particles[a].positive) && (abs(phip) > particles[a].r)){
241
                           vector<double> phiCorrected =
242
243
                               correctInterface(particles[a], x[i], x[i+1], y[j], y[j+1], z[k
                               ], z[k+1],
244
                               phi[(i)+(j)*n+(k)*p*p],
245
                               phi[(i+1)+(j)*n+(k)*p*p],
246
                               phi[(i+1)+(j+1)*n+(k)*p*p],
247
                               phi[(i)+(j+1)*n+(k)*p*p],
248
                               phi[(i)+(j)*n+(k+1)*p*p],
249
                               phi[(i+1)+(j)*n+(k+1)*p*p],
250
                               phi[(i+1)+(j+1)*n+(k+1)*p*p],
251
                               phi[(i)+(j+1)*n+(k+1)*p*p],
252
                               phip);
253
254
                           phi[(i)+(j)*n+(k)*p*p] = phiCorrected[0];
255
                           phi[(i+1)+(j)*n+(k)*p*p] = phiCorrected[1];
256
                           phi[(i+1)+(j+1)*n+(k)*p*p] = phiCorrected[2];
257
                           phi[(i)+(j+1)*n+(k)*p*p] = phiCorrected[3];
258
                           phi[(i)+(j)*n+(k+1)*p*p] = phiCorrected[4];
259
                           phi[(i+1)+(j)*n+(k+1)*p*p] = phiCorrected[5];
260
                           phi[(i+1)+(j+1)*n+(k+1)*p*p] = phiCorrected[6];
                           phi[(i)+(j+1)*n+(k+1)*p*p] = phiCorrected[7];
261
262
263
                      }
264
265
                      phip = trilinearInterpolation(particles[a].x, particles[a].y,
                      particles[a].z,
266
                           x[i], x[i+1], y[j], y[j+1], z[k], z[k+1],
267
                           phi[i+j*n+k*p*p],
268
                           phi[(i+1)+j*n+k*p*p],
269
                           phi[(i+1)+(j+1)*n+k*p*p],
270
                           phi[i+(j+1)*n+k*p*p],
271
                           phi[i+j*n+(k+1)*p*p],
272
                           phi[(i+1)+j*n+(k+1)*p*p],
273
                           phi[(i+1)+(j+1)*n+(k+1)*p*p],
274
                           phi[i+(j+1)*n+(k+1)*p*p]);
275
276
                       // adjust radius
277
                       if (sign(phip)*phip > rmax){
278
                           particles[a].r = rmax;
```

```
279
                       } else if (sign(phip)*phip < rmin){</pre>
280
                           particles[a].r = rmin;
281
                       } else {
282
                           particles[a].r = sign(phip)*phip;
283
                       3
284
285
                   }
286
                   // initialize new particles
287
288
                   if (it%reseedFreq == 0 && it != 0) {
289
                       vector<int> cellx;
290
                       vector<int> celly;
                       vector<int> cellz;
291
292
                       vector<int> cellParticles;
293
                       cellx.push back((int)(particles[0].x/dx));
294
                       celly.push back((int)(particles[0].y/dy));
295
                       cellz.push back((int)(particles[0].z/dz));
296
                       cellParticles.push back(1);
297
298
                       bool found = false;
299
                       for (int a = 1; a < particles.size(); ++a) {</pre>
300
                            for (int b = 0; b < cellx.size(); ++b){</pre>
301
                                if ((int)(particles[a].x/dx) == cellx[b] && (int)(particles[a
                                ].y/dy) == celly[b] && (int)(particles[a].z/dz) == cellz[b]){
302
                                    cellParticles[b] += 1;
                                    if (cellParticles[b] > nParticles) {
303
304
                                        particles.erase(particles.begin() + a);
305
                                        a -= 1:
306
                                    }
307
                                    found = true;
308
                                    break;
309
                                }
310
                            }
311
                           if (!found) {
312
                                cellx.push back((int)(particles[a].x/dx));
313
                                celly.push_back((int)(particles[a].y/dy));
314
                                cellz.push back((int)(particles[a].z/dz));
315
                                cellParticles.push back(1);
316
                                found = false;
317
                           }
318
                       }
319
320
                       Derivative norm = normal(phi, dx, dy, dz, m, n, p);
321
                       for (int a = 0; a < cellx.size(); ++a) {</pre>
322
                            int num = nParticles - cellParticles[a];
323
                           if (num > 0) {
324
                                vector<Particle> newParticles = initializeParticles(x[cellx[a
                                ]], y[celly[a]], z[cellz[a]], dx, dy, dz, x, y, z, phi, norm,
                                m, n, p, num);
325
                                particles.insert(particles.end(), newParticles.begin(),
                                newParticles.end());
326
                           }
327
                       }
328
                   }
329
               }
330
331
               // reinitialization loop
332
               if (doReinit && (it%reinitFreq == 0)) {
333
                   vector<double> phi0 = phi;
334
                   for (int i = 0; i < reinitSteps - 1; ++i) {</pre>
335
                       // euler_godunov_reinit(phi, m, n, p, dx, dy, dz, dtau, phi0);
336
                       TVDRK3 godunov reinit (phi, m, n, p, dx, dy, dz, dtau, phi0);
337
                   }
338
               }
339
340
               // mass error
341
               MError += abs(massError(phi, dx, dy, dz, m, n, p) - MError0)*dt;
342
343
               // printing to console
344
               if (it%10 == 0) {
                   cout << "Iteration: " << it << endl;</pre>
345
346
                   chrono::steady_clock::time_point currentTime = chrono::steady_clock::now
                   ();
```

```
cout << "Elapsed time: " << (chrono::duration cast<chrono::seconds>(
347
                   currentTime - startTime).count()) << " s." << endl;</pre>
                   cout << "t = " << t << endl;
348
349
              }
350
              if (it%plotFreq == 0) {
                   cout << "Saving scalar field." << endl;</pre>
351
                   saveScalarField(savePath + to string(t) + ".txt", phi, x, y, z, m, n, p);
352
353
                   plotTimes.push back(to string(t));
354
355
                   if (doParticle && saveParticles) {
356
                       plotParticles(savePath + to string(t) + "particle.txt" , particles);
357
                       plotTimesParticle.push back(to string(t) + "particle");
358
                   }
359
                   cout << "Done saving." << endl;</pre>
360
              }
361
362
              // plotting at 0.5 t/T
363
              if (t/T == 0.5 && halfplot) {
364
                   cout << "Saving scalar field." << endl;</pre>
365
                   saveScalarField(savePath + to string(t) + ".txt", phi, x, y, z, m, n, p);
366
                   plotTimes.push_back(to_string(t));
367
                   cout << "Done saving." << endl;</pre>
368
              3
369
370
              // finish iterations if t = T
371
              if (t == T) {
372
                  numIt = it;
373
                  break;
374
              4
375
376
              // find velocity for next time step
377
              if (testcase == "vortex") {
378
                  Velocity a = vortexVelocity(m, n, p, x, y, z, t, T);
379
                   ax = a.x;
380
                   ay = a.y;
381
                   az = a.z;
382
              } else if (testcase == "sheared") {
383
                   Velocity a = shearedSphereVelocity(m, n, p, x, y, z, t, T);
384
                  ax = a.x;
385
                   ay = a.y;
386
                   az = a.z;
387
              } else if (testcase == "simple"){
388
                   Velocity a = simpleVelocity(m, n, p);
389
                   ax = a.x;
390
                   ay = a.y;
391
                   az = a.z;
392
              }
393
394
          }
395
396
          // writing last time step to console
397
          {
398
              cout << "Iteration: " << numIt << endl;</pre>
399
              chrono::steady clock::time point currentTime = chrono::steady clock::now();
400
              cout << "Elapsed time: " << (chrono::duration cast<chrono::seconds>(
              currentTime - startTime).count()) << " s." << endl;</pre>
              cout << "t = " << t << endl;
401
402
          }
403
404
          // error measures
405
          double endVolume = volume(phi, dx, dy, dz);
406
          double volumeChange = 100*(endVolume-initialVolume)/initialVolume;
407
          double L1Error = interfaceError(phi0, phi, dx, dy, dz, m, n, p);
408
          MError = MError/t;
409
410
          // saving of signed distance field for final time step
411
          saveScalarField(savePath + to string(T) + ".txt", phi, x, y, z, m, n, p);
412
          plotTimes.push back(to string(T));
413
414
          if (doParticle && saveParticles) {
415
              plotParticles(savePath + to string(t) + "particle.txt" , particles);
416
              plotTimesParticle.push_back(to_string(t) + "particle");
417
          }
```

```
418
419
           Ł
420
               ofstream file;
               file.open(savePath + "plotTimes.txt");
421
               if (!file.is_open()) {cerr << "could not open file." << endl;}</pre>
422
423
               for (int i = 0; i < plotTimes.size(); ++i) {</pre>
424
                   file << plotTimes[i] << endl;</pre>
425
               ł
426
               file.close();
427
           }
428
429
           if (doParticle && saveParticles) {
430
               ofstream file;
               file.open(savePath + "plotTimesParticle.txt");
431
               if (!file.is open()) {cerr << "could not open file." << endl;}</pre>
432
               for (int i = 0; i < plotTimesParticle.size(); ++i) {</pre>
433
434
                    file << plotTimesParticle[i] << endl;</pre>
435
               }
436
               file.close();
437
           }
438
439
           // printing log to file
440
           £
441
               ofstream file;
               file.open(savePath + "log.txt");
442
               if (!file.is_open()) {cerr << "could not open file." << endl;}</pre>
443
444
               file << "Iterations: " << numIt << endl;</pre>
445
               chrono::steady clock::time point currentTime = chrono::steady clock::now();
446
               file << "Elapsed time: " << (chrono::duration cast<chrono::seconds>(
               currentTime - startTime).count()) << " s." << endl;</pre>
               file << "Initial volume: " << initialVolume << endl;</pre>
447
               file << "End volume: " << endVolume << endl;</pre>
448
               file << "Volume change: " << volumeChange << " %" << endl;</pre>
449
               file << "Interface error: " << LlError << endl;</pre>
450
               file << "Average area error: " << MError << endl;</pre>
451
452
               file.close();
453
           }
454
455
          return 0;
456
      }
457
```

A.2 initialization.h and initialization.cpp

These files contain code to create the initial signed distance field with reference from a sphere surface and a function to save the signed distance field to a .txt-file. initialization.h is given first and contains the header file, while initialization.cpp contains the whole implementation.

```
1
    #pragma once
2
3
    #include <vector>
4
    #include <iostream>
    #include <array>
5
    #include <cmath>
6
7
    #include <fstream>
8
    using namespace std;
9
10
    #define PI 3.14159265
11
12
    // class for a 3D point
13
    class Point
14
   - {
15
   public:
16
        double x;
17
        double y;
18
        double z;
        Point (double x1, double y1, double z1) {x = x1; y = y1; z = z1;}
19
20
         Point() {x = 0; y = 0; z = 0;}
21
         Point operator+(Point const &p);
22
         void operator=(Point const &p);
23
    };
24
25
    // returns length between two points
26
    double length(Point const &p0, Point const &p1);
27
28
    // check if a point is within a sphere of center c and radius r
    bool isInsideSphere(double r, Point c, Point p);
29
30
31
    // returns the signed distance from a point to the surface of a sphere of center c and
     radius r
32
     double signedDistanceSphere(double r, Point c, Point p);
33
34
    // generates a signed distance field for all points in [xmin, xmax] * [ymin, ymax] *
    [zmin, zmax] with reference to a sphere of center c and radius r
    void signedDistanceField(vector<double> &arr, vector<double> x, vector<double> y, vector<
35
    double> z, double r, Point c, int M, int N, int P);
36
37
    // returns a vector of n indexes with equally spaced values from start to end
38
    vector<double> linspace(double start, double end, int n);
39
40
    // saves a signed distance field to .txt-file
41
     void saveScalarField(string filename, vector<double> const &arr, vector<double> x, vector
     <double> y, vector<double> z, int M, int N, int P);
42
```

```
1
     #include "initialization.h"
2
3
     // addition of two points
4
     Point Point::operator+(Point const &p) {
5
         Point temp;
6
         temp.x = x + p.x;
7
         temp.y = y + p.y;
         temp.z = z + p.z;
8
9
         return temp;
10
     }
11
12
     // a point is assigned the same coordinates as another point
13
     void Point::operator=(Point const &p) {
14
         x = p.x;
15
         y = p.y;
16
         z = p.z;
17
     }
18
19
     // returns length between two points
20
     double length(Point const &p0, Point const &p1){
21
         return sqrt((p0.x - p1.x)*(p0.x - p1.x) + (p0.y - p1.y)*(p0.y - p1.y) + (p0.z - p1.z)
         )*(p0.z - p1.z));
22
     }
23
24
     // check if a point is within a sphere of center c and radius r
25
     bool isInsideSphere(double r, Point c, Point p){
26
         if ((length(c, p) - r) < 0) {
27
             return true;
28
         } else {
29
             return false;
30
         }
31
     }
32
33
     // returns the signed distance from a point to the surface of a sphere of center c and
     radius r
34
     double signedDistanceSphere(double r, Point c, Point p) {
35
36
         if (isInsideSphere(r, c, p)){
37
             return -(r - length(p, c));
38
         }
39
         return length(p, c) - r;
40
     }
41
42
     // generates a signed distance field for all points in [xmin, xmax] * [ymin, ymax] *
43
     [zmin, zmax] with reference to a sphere of center c and radius r
44
     void signedDistanceField(vector<double> &arr, vector<double> x, vector<double> y, vector<</pre>
     double> z, double r, Point c, int M, int N, int P){ // Fix
45
         for (int k = 0; k < P; ++k) {</pre>
46
             for (int j = 0; j < N; ++j){</pre>
47
                  for (int i = 0; i < M; ++i) {</pre>
48
                      arr.push back(signedDistanceSphere(r, c, Point(x[i], y[j], z[k])));
49
                  }
50
             }
51
         }
52
     }
53
54
     // returns a vector of n indexes with equally spaced values from start to end
55
    vector<double> linspace(double start, double end, int n) {
56
57
         vector<double> vec;
58
59
         if (n == 0) {
60
             return vec;
61
         3
62
         if (n == 1) {
63
           vec.push back(start);
64
           return vec;
65
         }
```

```
66
67
         double dx = (end - start)/(n - 1);
68
69
         for(int i = 0; i < n - 1; ++i){</pre>
70
             vec.push back(start + dx * i);
71
         }
72
         vec.push back(end);
73
74
         return vec;
75
     }
76
77
     // saves a signed distance field to .txt-file
78
    void saveScalarField(string filename, vector<double> const &arr, vector<double> x, vector
     <double> y, vector<double> z, int M, int N, int P){
79
         ofstream file;
80
         file.open(filename);
81
         if (!file.is_open()){cerr << "could not open file." << endl;}</pre>
82
83
         file << M << "," << N << "," << P << endl;
84
         int count = 0;
85
         for (int k = 0; k < P; ++k) {
             for (int j = 0; j < N; ++j) {</pre>
86
                  for (int i = 0; i < M; ++i) {</pre>
87
                      file << x[i] << "," << y[j] << "," << z[k] << "," << arr[count] << "," <<
88
                      endl;
89
                      ++count;
90
                 }
91
             }
92
         }
93
         file.close();
94
     }
95
```

A.3 particleLSM.h and particleLSM.cpp

These files contain code to set up the particles in the particle level set method, use these particles to correct the interface, and a function to save the particle coordinates to a .txt-file. particleLSM.h is given first and contains the header file, while particleLSM.cpp contains the whole implementation.

```
1
     #pragma once
2
     #include <vector>
3
     #include <random>
     #include "initialization.h"
4
     #include "schemes.h"
5
6
 7
     // particle class with coordinates, radius and a bool, where true is a positive
     particle, and false is a negative particle
8
     class Particle
9
     £
10
    public:
11
        double x;
        double y;
12
13
        double z;
14
        double r;
15
        bool positive;
        Particle(double x1, double y1, double z1) {x = x1; y = y1; z = z1;}
16
17
         Particle() {x = 0; y = 0; z = 0;}
18
         Particle(double x1, double y1, double z1, double r1, bool pos) {x = x1; y = y1; z = z1
         ; r = r1; positive = pos;}
19
     };
20
     // initializes particles in a cell where (x0, y0, z0) are the coordinates of the cell
21
     closest ot origo.
     // dx, dy, dz are the grid spacing. X, Y, Z are all grid nodes in the computational
     domain.
23
     // phi is the signed distance field. normal is the normal-vector. M, N, P is the number
     of grid nodes in each direction.
24
     // numParticles are the number of particles of each type to be initialized in the cell.
     vector<Particle> initializeParticles (double x0, double y0, double z0, double dx, double
25
     dy, double dz,
26
         vector<double> &X, vector<double> &Y, vector<double> &Z, vector<double> &phi,
         Derivative &normal,
27
         int M, int N, int P, int numParticles);
2.8
29
     // returns the corrected values of the signed distance field for each corner of the
     cells.
30
     // the xi, yj, zk values are the coordinates of the corners of the cell, where x0 < x1,
     y0 < y1, z0 < z1.
31
     // the phiijk are the values of the signed distance fiield at (i,j,k)
     vector<double> correctInterface(Particle p, double x0, double x1, double y0, double y1,
32
     double z0, double z1,
33
         double phi000, double phi100, double phi110, double phi010, double phi001, double
         phi101, double phi111, double phi011, double phip);
34
35
     // returns the interpolated value at (x, y, z)
36
     // the xi, yj, zk values are the coordinates of the corners of the cell, where x0 < x1,
     y0 < y1, z0 < z1.
37
     // the phiijk are the values of the signed distance fiield at (i, j, k)
38
     double trilinearInterpolation (double x, double y, double z, double x0, double x1, double
     y0, double y1, double z0, double z1,
39
         double c000, double c100, double c110, double c010, double c001, double c101, double
         c111, double c011);
40
     // returns the normal vectors Nx, Ny, Nz for the signed distance field
41
42
     Derivative normal (vector<double> &arr, double dx, double dy, double dz, double M, double
     N, double P);
43
44
     // saves the coordinates of all the particles to a .txt-files
45
     void plotParticles(string filename, vector<Particle> particles);
46
```

```
1
     #include "particleLSM.h"
 2
 3
     // initializes particles in a cell where (x0, y0, z0) are the coordinates of the cell
     closest ot origo.
 4
     // dx, dy, dz are the grid spacing. X, Y, Z are all grid nodes in the computational
     domain.
     // phi is the signed distance field. normal is the normal-vector. M, N, P is the number
 5
     of grid nodes in each direction.
 6
     // numParticles are the number of particles of each type to be initialized in the cell.
 7
     vector<Particle> initializeParticles (double x0, double y0, double z0, double dx, double
     dy, double dz,
8
         vector<double> &X, vector<double> &Y, vector<double> &Z, vector<double> &phi,
         Derivative &normal.
9
         int M, int N, int P, int numParticles) {
10
11
         vector<Particle> particles;
12
         std::random device rd; // obtain a random number from hardware
13
         std::mt19937 gen(rd()); // seed the generator
14
         std::uniform_int_distribution<> distr(0, 100); // define the range
15
         double rmin = 0.1*min(dx, min(dy, dz)); // minimum particle radius
16
         double rmax = 0.5*max(dx, max(dy, dz)); // maximum particle radius
17
         double bmin = rmin;
18
         double bmax = 3.0*max(dx, max(dy, dz));
19
         double lambda = 1.0;
         double itmax = 15; // max iterations in the attraction step
21
         for (int p = 0; p < numParticles*2; ++p) {</pre>
22
             int positive = p%2; // even negative, odd positive
23
24
             // random coordinate in a cell
25
             double x = x0 + dx \star distr(gen)/100.0;
26
             double y = y0 + dy * distr(gen)/100.0;
27
             double z = z0 + dz \star distr(gen)/100.0;
28
             double phip;
29
30
             // index position of the particle
             int i = (int)(x/dx);
31
             int j = (int)(y/dy);
32
33
            int k = (int)(z/dz);
34
35
            if (i < 0 || j < 0 || k < 0 || i >= M || j >= N || k >= P){continue;}
36
37
            phip = trilinearInterpolation(x, y, z, X[i], X[i+1], Y[j], Y[j+1], Z[k], Z[k+1],
38
                 phi[i+j*N+k*P*P],
39
                 phi[i+1+j*N+k*P*P],
40
                 phi[i+1+(j+1)*N+k*P*P],
41
                 phi[i+(j+1)*N+k*P*P],
42
                 phi[i+j*N+(k+1)*P*P],
43
                 phi[i+1+j*N+(k+1)*P*P],
44
                 phi[i+1+(j+1)*N+(k+1)*P*P],
45
                 phi[i+(j+1)*N+(k+1)*P*P]);
46
47
             double phiGoal = positive*(bmin + (bmax - bmin)*distr(gen)/100.0) - (1-positive
             )*(bmin + (bmax - bmin)*distr(gen)/100.0);
48
49
             // attraction step
50
             for (int it = 0; it < itmax; ++it) {</pre>
51
52
                 double Nxp = trilinearInterpolation(x, y, z, X[i], X[i+1], Y[j], Y[j+1], Z[k
                 ], Z[k+1],
                     normal.x[i+j*N+k*P*P],
53
54
                     normal.x[i+1+j*N+k*P*P],
55
                     normal.x[i+1+(j+1)*N+k*P*P],
56
                     normal.x[i+(j+1)*N+k*P*P],
57
                     normal.x[i+j*N+(k+1)*P*P],
58
                     normal.x[i+1+j*N+(k+1)*P*P],
59
                     normal.x[i+1+(j+1)*N+(k+1)*P*P],
60
                     normal.x[i+(j+1)*N+(k+1)*P*P]);
61
                 x = x + lambda*(phiGoal - phip)*Nxp;
62
```

```
63
                  double Nyp = trilinearInterpolation(x, y, z, X[i], X[i+1], Y[j], Y[j+1], Z[k
                   ], Z[k+1],
 64
                      normal.y[i+j*N+k*P*P],
 65
                       normal.y[i+1+j*N+k*P*P],
 66
                      normal.y[i+1+(j+1)*N+k*P*P],
 67
                      normal.y[i+(j+1)*N+k*P*P],
                      normal.y[i+j*N+(k+1)*P*P]
 68
 69
                      normal.y[i+1+j*N+(k+1)*P*P]
 70
                       normal.y[i+1+(j+1)*N+(k+1)*P*P],
 71
                       normal.y[i+(j+1)*N+(k+1)*P*P]);
 72
                  y = y + lambda*(phiGoal - phip)*Nyp;
 73
                  double Nzp = trilinearInterpolation(x, y, z, X[i], X[i+1], Y[j], Y[j+1], Z[k
 74
                  ], Z[k+1],
 75
                       normal.z[i+j*N+k*P*P],
 76
                       normal.z[i+1+j*N+k*P*P],
 77
                      normal.z[i+1+(j+1)*N+k*P*P],
 78
                      normal.z[i+(j+1)*N+k*P*P],
 79
                      normal.z[i+j*N+(k+1)*P*P],
 80
                      normal.z[i+1+j*N+(k+1)*P*P],
 81
                       normal.z[i+1+(j+1)*N+(k+1)*P*P],
 82
                       normal.z[i+(j+1)*N+(k+1)*P*P]);
 83
                  z = z + lambda*(phiGoal - phip)*Nzp;
 84
 85
                  i = (int)(x/dx);
 86
                   j = (int)(y/dy);
 87
                  k = (int)(z/dz);
 88
 89
                  if (i < 0 || j < 0 || k < 0 || i >= M || j >= N || k >= P){break;}
 90
 91
                  phip = trilinearInterpolation(x, y, z, X[i], X[i+1], Y[j], Y[j+1], Z[k], Z[k+
                   1],
 92
                       phi[i+j*N+k*P*P],
 93
                       phi[i+1+j*N+k*P*P],
 94
                       phi[i+1+(j+1)*N+k*P*P],
 95
                      phi[i+(j+1)*N+k*P*P],
 96
                      phi[i+j*N+(k+1)*P*P],
 97
                      phi[i+1+j*N+(k+1)*P*P],
 98
                      phi[i+1+(j+1)*N+(k+1)*P*P],
 99
                       phi[i+(j+1)*N+(k+1)*P*P]);
100
101
                   if ((positive && (phip >= bmin && phip <= bmax)) || (!positive && (phip <= -
                  bmin && phip >= -bmax))){
102
                       double r;
103
                       if (sign(phip)*phip > rmax){
104
                           r = rmax;
105
                       } else if (sign(phip)*phip < rmin){</pre>
106
                           r = rmin;
107
                       } else {
108
                           r = sign(phip)*phip;
109
                       }
110
                       particles.push back(Particle(x, y, z, r, positive));
111
                       break;
112
                   } else {
                       lambda = lambda/2.0;
113
114
                   }
115
              }
116
          1
117
          return particles;
118
      }
119
120
      // returns the corrected values of the signed distance field for each corner of the
      cells.
121
      // the xi, yj, zk values are the coordinates of the corners of the cell, where x0 < x1,
      y0 < y1, z0 < z1.
      // the phiijk are the values of the signed distance fiield at (i,j,k)
122
123
      vector<double> correctInterface (Particle p, double x0, double x1, double y0, double y1,
      double z0, double z1,
124
          double phi000, double phi100, double phi110, double phi010, double phi001, double
```

```
phi101, double phi111, double phi011, double phip) {
125
126
          // distance from particle surface to cell corners
127
          double phip000 = sign(phip)*(p.r - sqrt(pow(x0 - p.x, 2) + pow(y0 - p.y, 2) + pow(z0
          - p.z, 2)));
128
          double phip100 = sign(phip)*(p.r - sqrt(pow(x1 - p.x, 2) + pow(y0 - p.y, 2) + pow(z0
          - p.z, 2)));
          double phip110 = sign(phip)*(p.r - sqrt(pow(x1 - p.x, 2) + pow(y1 - p.y, 2) + pow(z0
129
          - p.z, 2)));
130
          double phip010 = sign(phip)*(p.r - sqrt(pow(x0 - p.x, 2) + pow(y1 - p.y, 2) + pow(z0
          - p.z, 2)));
131
          double phip001 = sign(phip)*(p.r - sqrt(pow(x0 - p.x, 2) + pow(y0 - p.y, 2) + pow(z1
          - p.z, 2)));
          double phip101 = sign(phip)*(p.r - sqrt(pow(x1 - p.x, 2) + pow(y0 - p.y, 2) + pow(z1
132
          - p.z, 2)));
133
          double phip111 = sign(phip)*(p.r - sqrt(pow(x1 - p.x, 2) + pow(y1 - p.y, 2) + pow(z1
          - p.z, 2)));
134
          double phip011 = sign(phip)*(p.r - sqrt(pow(x0 - p.x, 2) + pow(y1 - p.y, 2) + pow(z1
          - p.z, 2)));
135
136
          vector<double> phi p;
137
          vector<double> phi m;
138
          vector<double> phi;
139
          phi_p.push_back(max(phi000, phip000));
140
141
          phi p.push back(max(phi100, phip100));
142
          phi p.push back(max(phi110, phip110));
143
          phi_p.push_back(max(phi010, phip010));
144
          phi p.push back(max(phi001, phip001));
145
          phi_p.push_back(max(phi101, phip101));
          phi p.push_back(max(phi111, phip111));
146
147
          phi p.push back(max(phi011, phip011));
148
149
          phi m.push back(min(phi000, phip000));
1.50
          phi m.push back(min(phi100, phip100));
151
          phi m.push back(min(phi110, phip110));
152
          phi m.push back(min(phi010, phip010));
153
          phi m.push back(min(phi001, phip001));
154
          phi m.push back(min(phi101, phip101));
155
          phi m.push back(min(phi111, phip111));
156
          phi m.push back(min(phi011, phip011));
157
158
          for (int i = 0; i < phi_p.size(); ++i){</pre>
              if (abs(phi p[i]) <= abs(phi m[i])){</pre>
159
160
                  phi.push back(phi p[i]);
161
              } else if (abs(phi_p[i]) > abs(phi_m[i])){
162
                  phi.push back(phi m[i]);
163
              }
164
          }
165
          return phi;
166
      }
167
168
      // returns the interpolated value at (x, y, z)
      // the xi, yj, zk values are the coordinates of the corners of the cell, where x0 < x1,
169
      y0 < y1, z0 < z1.
170
      // the phiijk are the values of the signed distance fiield at (i,j,k)
171
      double trilinearInterpolation (double x, double y, double z, double x0, double x1, double
      y0, double y1, double z0, double z1,
172
          double c000, double c100, double c110, double c010, double c001, double c101, double
          c111, double c011) {
173
174
          double xd = (x - x0)/(x1 - x0);
175
          double yd = (y - y0)/(y1 - y0);
176
          double zd = (z - z0)/(z1 - z0);
177
178
          double c00 = c000*(1 - xd) + c100*xd;
179
          double c01 = c001*(1 - xd) + c101*xd;
180
          double c10 = c010*(1 - xd) + c110*xd;
          double c11 = c011*(1 - xd) + c111*xd;
181
```

```
182
183
          double c0 = c00*(1 - yd) + c10*yd;
184
          double c1 = c01*(1 - yd) + c11*yd;
185
186
          return c0*(1 - zd) + c1*zd;
187
      -F
188
189
      // returns the normal vectors Nx, Ny, Nz for the signed distance field
190
      Derivative normal (vector<double> &arr, double dx, double dy, double dz, double M, double
      N, double P){
191
          vector<double> Nx;
          vector<double> Ny;
192
193
          vector<double> Nz;
194
          for (int k = 0; k < P; ++k) {
195
               for (int j = 0; j < N; ++j) {</pre>
                   for (int i = 0; i < M; ++i) {</pre>
196
197
                       if (i==0 || i==(M-1) || j==0 || j==(N-1) || k==0 || k==(P-1)) {
198
                           Nx.push_back(0);
199
                           Ny.push back(0);
200
                           Nz.push back(0);
201
                           continue;
202
                       }
203
                       double phix = (arr[(i+1)+j*N+k*P*P] - arr[(i-1)+j*N+k*P*P])/(2*dx);
204
                       if (phix == 0) {
205
                           phix = (arr[(i+1)+j*N+k*P*P] - arr[i+j*N+k*P*P])/(dx);
206
                       ł
207
                       double phiy = (arr[i+(j+1)*N+k*P*P] - arr[i+(j-1)*N+k*P*P])/(2*dy);
208
                       if (phiy == 0) {
209
                           phiy = (arr[i+(j+1)*N+k*P*P] - arr[i+j*N+k*P*P])/(dy);
210
                       }
211
                       double phiz = (arr[i+j*N+(k+1)*P*P] - arr[i+j*N+(k-1)*P*P])/(2*dz);
212
                       if (phiz == 0) {
213
                           phiz = (arr[i+j*N+(k+1)*P*P] - arr[i+j*N+k*P*P])/(dz);
214
                       4
215
                       Nx.push back(phix/abs(phix));
                       Ny.push_back(phiy/abs(phiy));
216
217
                       Nz.push back(phiz/abs(phiz));
218
                   }
219
              }
220
          }
221
          return Derivative{Nx, Ny, Nz};
222
      }
223
224
      // saves the coordinates of all the particles to a .txt-files
225
      void plotParticles(string filename, vector<Particle> particles){
226
          ofstream file;
227
          file.open(filename);
228
          if (!file.is open()) {cerr << "could not open file." << endl;}
229
230
          int count = 0;
231
          for (int i = 0; i < particles.size(); ++i) {</pre>
               file << particles[i].x << "," << particles[i].y << "," << particles[i].z << ","
232
              << endl;</pre>
233
          }
234
          file.close();
235
      ł
236
```

A.4 schemes.h and schemes.cpp

These files contain all the numerical schemes used in the implemented particle level set method. schemes.h is given first and contains the header file, while schemes.cpp contains the whole implementation.

1 2	#pragma once
3	<pre>#include <vector></vector></pre>
4	<pre>#include <array></array></pre>
5	<pre>#include <tuple></tuple></pre>
6	<pre>#include <functional></functional></pre>
7	<pre>#include <cmath></cmath></pre>
8	#include "vectorUtilities.h"
9	
10 11	using namespace std;
12	// a deriative vector with a value in each direction in 3D
13	struct Derivative {
14	vector <double> x;</double>
15	vector <double> y;</double>
16	vector <double> z;</double>
17	};
18	
19	// first-order upwind scheme
20	Derivative upwind(vector <double> φ, vector<double> AX, vector<double> AY, vector<</double></double></double>
	double> AZ, int M, int N, int P, double dx, double dy, double dz);
21	
22	// WENO scheme. Third-order accurate and fifth-order accurate in smooth regions
23	Derivative weno (vector <double> φ, vector<double> AX, vector<double> AY, vector<double></double></double></double></double>
24	AZ, int M, int const N, int const P, double dx, double dy, double dz);
25	// Godunov scheme used for the reinitialization equation
26	Derivative godunov (vector <double> φ, vector<double> AX, vector<double> AY, vector<</double></double></double>
20	double> AZ, int M, int const N, int const P, double dx, double dy, double dz);
27	
28	// first-order explicit Euler scheme used with the upwind scheme
29	void euler upwind(vector <double> φ, vector<double> AX, vector<double> AY, vector<</double></double></double>
	double> AZ, int M, int N, int P, double dx, double dy, double dz, double dt);
30	
31	// third-order TVDRK scheme used with the upwind scheme
32	void TVDRK3_upwind(vector <double> φ, vector<double> AX, vector<double> AY, vector<</double></double></double>
2.2	double> AZ, int M, int N, int P, double dx, double dy, double dz, double dt);
33 34	// third-order TVDRK scheme used with the WENO scheme
35	void TVDRK3 weno (vector <double> φ, vector<double> AX, vector<double> AY, vector<double></double></double></double></double>
55	> AZ, int M, int N, int P, double dx, double dy, double dz, double dt);
36	
37	// first-order explicit Euler scheme used with the weno scheme
38	void euler weno (vector <double> φ, vector<double> AX, vector<double> AY, vector<double></double></double></double></double>
	AZ, int M, int N, int P, double dx, double dy, double dz, double dt);
39	
40	// third-order TVDRK scheme used with the Godunov scheme to solve the reinitialization
11	equation
41	<pre>void TVDRK3_godunov_reinit(vector<double> φ, int M, int N, int P, double dx, double dy , double dz, double dt, vector<double> phi0);</double></double></pre>
42	, double dz, double dt, vector <double> philo);</double>
43	// first-order explicit Euler scheme used with the Godunov scheme to solve the
10	reinitialization equation
44	void euler godunov reinit (vector <double> φ, int M, int N, int P, double dx, double dy,</double>
	double dz, double dt, const vector <double> &phi0);</double>
45	
46	// sign function that returns 1 for a positive value, -1 for a negative value, and 0 for
	a value of O
47	<pre>int sign(double num);</pre>
48	

```
1
     #include "schemes.h"
 2
3
     // first-order upwind scheme
 4
     Derivative upwind (vector<double> &phi, vector<double> AX, vector<double> AY, vector<
     double> AZ, int M, int N, int P, double dx, double dy, double dz){
5
         vector<double> phix;
6
7
         vector<double> phiy;
8
         vector<double> phiz;
9
10
         for (int k = 0; k < P; ++k) {</pre>
11
             for (int j = 0; j < N; ++j) {</pre>
                  for (int i = 0; i < M; ++i) {</pre>
12
13
14
                      if (i==0 || i==M-1 || j==0 || j==N-1 || k==0 || k==P-1) {
                          phix.push back(0);
15
16
                          phiy.push back(0);
17
                          phiz.push back(0);
18
                          continue;
19
                      }
20
21
                      if (AX[i + j*N + k*P*P] >= 0){
22
                          phix.push back((phi[i + j*N + k*P*P] - phi[(i - 1) + j*N + k*P*P])/dx
                          );
23
                      } else if (AX[i + j*N + k*P*P] < 0){</pre>
                          phix.push back((phi[(i + 1) + j*N + k*P*P] - phi[i + j*N + k*P*P])/dx
24
                          );
25
                      }
26
                      if (AY[i + j*N + k*P*P] >= 0){
27
28
                          phiy.push back((phi[i + j*N + k*P*P] - phi[i + (j - 1)*N + k*P*P])/dy
                          );
29
                      } else if (AY[i + j*N + k*P*P] < 0){</pre>
30
                          phiy.push back((phi[i + (j + 1)*N + k*P*P] - phi[i + j*N + k*P*P])/dy
                          );
31
                      }
32
33
                      if (AZ[i + j*N + k*P*P] >= 0){
                          phiz.push back((phi[i + j*N + k*P*P] - phi[i + j*N + (k - 1)*P*P])/dz
                          );
                      } else if (AZ[i + j*N + k*P*P] < 0){</pre>
35
                          phiz.push back((phi[i + j*N + (k + 1)*P*P] - phi[i + j*N + k*P*P])/dz
                          );
37
                      }
38
                  }
39
              }
40
         3
         cout << AX.size() << " " << AY.size() << " " << AZ.size() << endl;
41
42
         return Derivative{phix, phiy, phiz};
43
     ł
44
45
     // WENO scheme. Third-order accurate and fifth-order accurate in smooth regions
46
     Derivative weno (vector<double> &phi, vector<double> AX, vector<double> AY, vector<double>
      AZ, int M, int const N, int const P, double dx, double dy, double dz) {
47
48
         vector<double> phix;
49
         vector<double> phiy;
50
         vector<double> phiz;
51
52
         for (int k = 0; k < P; ++k) {</pre>
53
              for (int j = 0; j < N; ++j){</pre>
54
                  for (int i = 0; i < M; ++i) {</pre>
55
                      if (i == 0 || i == 1 || i==2 || i==(M-3) || i == (M-2) || i == (M-1)){
56
                          phix.push back(0);
57
                          phiy.push_back(0);
58
                          phiz.push_back(0);
59
                          continue;
60
                      3
                      if (j == 0 || j == 1 || j==2 || j==(N-3) || j == (N-2) || j == (N-1)){
61
```

```
62
                                                 phix.push back(0);
                                                 phiy.push_back(0);
  63
  64
                                                 phiz.push back(0);
  65
                                                 continue;
  66
                                          }
  67
                                         if (k == 0 | | k == 1 | | k == 2 | | k == (P-3) | | k == (P-2) | | k == (P-1))
  68
                                                 phix.push back(0);
  69
                                                 phiy.push_back(0);
  70
                                                 phiz.push_back(0);
  71
                                                 continue;
  72
                                         ł
  73
  74
                                         double v1;
  75
                                         double v2;
  76
                                         double v3;
  77
                                         double v4;
  78
                                         double v5;
  79
  80
  81
                                          if (AX[i + j*N + k*P*P] >= 0){
                                                 v1 = (phi[(i-2) + j*N + k*P*P] - phi[(i-3) + j*N + k*P*P])/dx;
v2 = (phi[(i-1) + j*N + k*P*P] - phi[(i-2) + j*N + k*P*P])/dx;
  82
  83
                                                 v3 = (phi[(i) + j*N + k*P*P] - phi[(i-1) + j*N + k*P*P])/dx;
  84
                                                 v4 = (phi[(i+1) + j*N + k*P*P] - phi[(i) + j*N + k*P*P])/dx;
  85
                                                 v5 = (phi[(i+2) + j*N + k*P*P] - phi[(i+1) + j*N + k*P*P])/dx;
  86
  87
                                         } else if (AX[i + j*N + k*P*P] < 0){</pre>
  88
                                                 v1 = (phi[(i-1) + j*N + k*P*P] - phi[(i-2) + j*N + k*P*P])/dx;
  89
                                                 v2 = (phi[(i) + j*N + k*P*P] - phi[(i-1) + j*N + k*P*P])/dx;
  90
                                                 v3 = (phi[(i+1) + j*N + k*P*P] - phi[(i) + j*N + k*P*P])/dx;
  91
                                                 v4 = (phi[(i+2) + j*N + k*P*P] - phi[(i+1) + j*N + k*P*P])/dx;
                                                 v5 = (phi[(i+3) + j*N + k*P*P] - phi[(i+2) + j*N + k*P*P])/dx;
  92
  93
                                          }
  94
                                         double S1 = \frac{13}{12} (v1 - 2v2 + v3) (v1 - 2v2 + v3) + \frac{1}{4} (v1 - 4v2 + v3)
                                         )*(v1 - 4*v2 + v3);
  95
                                         double S2 = 13/12*(v2 - 2*v3 + v4)*(v2 - 2*v3 + v4) + 1/4*(v2 - v4)*(v2 - 2*v3 + v4) + 1/4*(v2 - v4)*(v2 - v4)*(v4)*(v4 - v4)*(v4 - v4
                                          v4);
                                         double S3 = 13/12*(v3 - 2*v4 + v5)*(v3 - 2*v4 + v5) + 1/4*(3*v3 - 4*v4 + v5)
  96
                                         v5)*(3*v3 - 4*v4 + v5);
  97
  98
                                         double epsilon = pow(10, -6)*max(max(max(max(v1*v1, v2*v2), v3*v3), v4*v4
                                         ), v5*v5) + pow(10, -99);
 99
                                         double alpha1 = 0.1/((S1 + epsilon)*(S1 + epsilon));
100
101
                                         double alpha2 = 0.6/((S2 + epsilon)*(S2 + epsilon));
102
                                         double alpha3 = 0.3/((S3 + epsilon)*(S3 + epsilon));
103
104
                                         double omega1 = alpha1/(alpha1 + alpha2 + alpha3);
                                         double omega2 = alpha2/(alpha1 + alpha2 + alpha3);
105
106
                                         double omega3 = alpha3/(alpha1 + alpha2 + alpha3);
107
108
                                         double phix1 = v1/3 - 7*v2/6 + 11*v3/6;
                                         double phix2 = -v2/6 + 5*v3/6 + v4/3;
109
                                         double phix3 = v3/3 + 5*v4/6 - v5/6;
110
111
                                         phix.push_back(omega1*phix1 + omega2*phix2 + omega3*phix3);
112
113
                                          ł
114
115
116
                                          if (AY[i + j*N + k*P*P] >= 0){
                                                 v1 = (phi[i + (j-2)*N + k*P*P] - phi[i + (j-3)*N + k*P*P])/dy;
117
118
                                                 v2 = (phi[i + (j-1)*N + k*P*P] - phi[i + (j-2)*N + k*P*P])/dy;
119
                                                 v3 = (phi[i + j*N + k*P*P] - phi[i + (j-1)*N + k*P*P])/dy;
                                                 v4 = (phi[i + (j+1)*N + k*P*P] - phi[i + j*N + k*P*P])/dy;
120
121
                                                 v5 = (phi[i + (j+2)*N + k*P*P] - phi[i + (j+1)*N + k*P*P])/dy;
122
                                          } else if (AY[i + j*N + k*P*P] < 0){</pre>
123
                                                 v1 = (phi[i + (j-1)*N + k*P*P] - phi[i + (j-2)*N + k*P*P])/dy;
124
                                                 v2 = (phi[i + j*N + k*P*P] - phi[i + (j-1)*N + k*P*P])/dy;
                                                 v3 = (phi[i + (j+1)*N + k*P*P] - phi[i + j*N + k*P*P])/dy;
v4 = (phi[i + (j+2)*N + k*P*P] - phi[i + (j+1)*N + k*P*P])/dy;
125
126
```

```
127
                            v5 = (phi[i + (j+3)*N + k*P*P] - phi[i + (j+2)*N + k*P*P])/dy;
128
                       }
129
                       double S1 = \frac{13}{12} (v1 - 2v2 + v3) (v1 - 2v2 + v3) + \frac{1}{4} (v1 - 4v2 + v3)
                       (v1 - 4*v2 + v3);
                       double S2 = \frac{13}{12} \cdot (v2 - 2v3 + v4) \cdot (v2 - 2v3 + v4) + \frac{1}{4} \cdot (v2 - v4) \cdot (v2 - v4)
130
                        v4);
131
                       double S3 = 13/12*(v3 - 2*v4 + v5)*(v3 - 2*v4 + v5) + 1/4*(3*v3 - 4*v4 + v5)
                       v5) * (3 * v3 - 4 * v4 + v5);
132
133
                       double epsilon = pow(10, -6)*max(max(max(max(v1*v1, v2*v2), v3*v3), v4*v4
                       ), v5*v5) + pow(10, -99);
134
135
                       double alpha1 = 0.1/((S1 + epsilon)*(S1 + epsilon));
136
                       double alpha2 = 0.6/((S2 + epsilon) * (S2 + epsilon));
137
                       double alpha3 = 0.3/((S3 + epsilon) * (S3 + epsilon));
138
139
                       double omega1 = alpha1/(alpha1 + alpha2 + alpha3);
140
                       double omega2 = alpha2/(alpha1 + alpha2 + alpha3);
141
                       double omega3 = alpha3/(alpha1 + alpha2 + alpha3);
142
143
                       double phiy1 = v1/3 - 7*v2/6 + 11*v3/6;
                       double phiy2 = -v2/6 + 5*v3/6 + v4/3;
144
145
                       double phiy3 = v3/3 + 5*v4/6 - v5/6;
146
147
                       phiy.push back(omega1*phiy1 + omega2*phiy2 + omega3*phiy3);
148
149
                       }
150
151
152
                        if (AZ[i + j*N + k*P*P] >= 0){
                            v1 = (phi[i + j*N + (k-2)*P*P] - phi[i + j*N + (k-3)*P*P])/dz;
153
154
                            v2 = (phi[i + j*N + (k-1)*P*P] - phi[i + j*N + (k-2)*P*P])/dz;
155
                            v3 = (phi[i + j*N + k*P*P] - phi[i + j*N + (k-1)*P*P])/dz;
                            v4 = (phi[i + j*N + (k+1)*P*P] - phi[i + j*N + k*P*P])/dz;
156
                            v5 = (phi[i + j*N + (k+2)*P*P] - phi[i + j*N + (k+1)*P*P])/dz;
157
                        } else if (AZ[i + j*N + k*P*P] < 0){</pre>
158
159
                            v1 = (phi[i + j*N + (k-1)*P*P] - phi[i + j*N + (k-2)*P*P])/dz;
160
                            v2 = (phi[i + j*N + k*P*P] - phi[i + j*N + (k-1)*P*P])/dz;
161
                            v3 = (phi[i + j*N + (k+1)*P*P] - phi[i + j*N + k*P*P])/dz;
162
                            v4 = (phi[i + j*N + (k+2)*P*P] - phi[i + j*N + (k+1)*P*P])/dz;
163
                            v5 = (phi[i + j*N + (k+3)*P*P] - phi[i + j*N + (k+2)*P*P])/dz;
164
                       }
165
                       double S1 = \frac{13}{12}(v1 - 2v2 + v3) * (v1 - 2v2 + v3) + \frac{1}{4} * (v1 - 4v2 + v3)
                        (v1 - 4*v2 + v3);
                       double S2 = 13/12 \star (v2 - 2 \star v3 + v4) \star (v2 - 2 \star v3 + v4) + 1/4 \star (v2 - v4) \star (v2 - v4)
166
                        v4);
                       double S3 = 13/12*(v3 - 2*v4 + v5)*(v3 - 2*v4 + v5) + 1/4*(3*v3 - 4*v4 + v5)
167
                       v5) * (3 * v3 - 4 * v4 + v5);
168
169
                       double epsilon = pow(10, -6)*max(max(max(max(v1*v1, v2*v2), v3*v3), v4*v4
                       ), v5*v5) + pow(10, -99);
170
171
                       double alpha1 = 0.1/((S1 + epsilon)*(S1 + epsilon));
172
                       double alpha2 = 0.6/((S2 + epsilon)*(S2 + epsilon));
173
                       double alpha3 = 0.3/((S3 + epsilon)*(S3 + epsilon));
174
175
                       double omega1 = alpha1/(alpha1 + alpha2 + alpha3);
176
                       double omega2 = alpha2/(alpha1 + alpha2 + alpha3);
177
                       double omega3 = alpha3/(alpha1 + alpha2 + alpha3);
178
179
                       double phiz1 = v1/3 - 7*v2/6 + 11*v3/6;
180
                       double phiz2 = -v2/6 + 5*v3/6 + v4/3;
181
                       double phiz3 = v3/3 + 5*v4/6 - v5/6;
182
183
                       phiz.push back(omega1*phiz1 + omega2*phiz2 + omega3*phiz3);
184
                        ł
185
                   }
186
               }
187
           }
```

```
188
          return Derivative{phix, phiy, phiz};
189
      }
190
191
      // Godunov scheme used for the reinitialization equation
192
      Derivative godunov (vector<double> &phi, vector<double> AX, vector<double> AY, vector<
      double> AZ, int M, int const N, int const P, double dx, double dy, double dz) {
193
194
          vector<double> phix;
195
          vector<double> phiy;
196
          vector<double> phiz;
197
198
          for (int k = 0; k < P; ++k) {</pre>
199
              for (int j = 0; j < N; ++j) {</pre>
                   for (int i = 0; i < M; ++i) {</pre>
200
201
202
                       if (i == 0 || i == (M-1) || j == 0 || j == (N-1) || k == 0 || k == (P-1)
                       ) {
203
                           phix.push back(1.0);
204
                           phiy.push back(1.0);
205
                           phiz.push back(1.0);
206
                           continue;
207
                       }
208
                       double phix m = (phi[i + j*N + k*P*P] - phi[(i-1) + j*N + k*P*P])/dx;
209
                       double phix_p = (phi[(i+1) + j*N + k*P*P] - phi[i + j*N + k*P*P])/dx;
210
211
212
                       double phiy m = (phi[i + j*N + k*P*P] - phi[i + (j-1)*N + k*P*P])/dy;
213
                       double phiy p = (phi[i + (j+1)*N + k*P*P] - phi[i + j*N + k*P*P])/dy;
214
                       double phiz_m = (phi[i + j*N + k*P*P] - phi[i + j*N + (k-1)*P*P])/dz;
215
216
                       double phiz_p = (phi[i + j*N + (k+1)*P*P] - phi[i + j*N + k*P*P])/dz;
217
218
                       if (AX[i + j*N + k*P*P] >= 0){
219
                           phix.push_back(sqrt(max(max(phix_m, 0.0)*max(phix_m, 0.0), min(phix p
                           , 0.0)*min(phix p, 0.0)));
220
                       } else if (AX[i + j*N + k*P*P] < 0){</pre>
                           phix.push back(sqrt(max(min(phix m, 0.0)*min(phix m, 0.0), max(phix p
                           , 0.0)*max(phix p, 0.0)));
                       3
224
                       if (AY[i + j*N + k*P*P] >= 0){
                           phiy.push_back(sqrt(max(max(phiy_m, 0.0)*max(phiy_m, 0.0), min(phiy_p
                           , 0.0)*min(phiy_p, 0.0)));
226
                       } else if (AY[i + j*N + k*P*P] < 0){</pre>
227
                           phiy.push back(sqrt(max(min(phiy m, 0.0)*min(phiy m, 0.0), max(phiy p
                           , 0.0)*max(phiy_p, 0.0)));
228
                       3
229
230
                       if (AZ[i + j*N + k*P*P] >= 0){
231
                           phiz.push back(sqrt(max(max(phiz m, 0.0)*max(phiz m, 0.0), min(phiz p
                           , 0.0)*min(phiz p, 0.0)));
232
                       } else if (AZ[i + j*N + k*P*P] < 0){</pre>
233
                           phiz.push back(sqrt(max(min(phiz m, 0.0)*min(phiz m, 0.0), max(phiz p
                           , 0.0)*max(phiz_p, 0.0)));
234
                       }
235
                   }
236
              }
237
          }
238
          return Derivative{phix, phiy, phiz};
239
      }
240
241
      // first-order explicit Euler scheme used with the upwind scheme
242
      void euler upwind (vector < double > & phi, vector < double > AX, vector < double > AY, vector <
      double> AZ, int M, int N, int P, double dx, double dy, double dz, double dt) {
243
          auto [phix, phiy, phiz] = upwind(phi, AX, AY, AZ, M, N, P, dx, dy, dz);
244
          phi = phi - dt*(AX*phix + AY*phiy + AZ*phiz);
245
      }
246
247
      // third-order TVDRK scheme used with the upwind scheme
```

```
248
      void TVDRK3 upwind (vector<double> &phi, vector<double> AX, vector<double> AY, vector<
      double> AZ, int M, int N, int P, double dx, double dy, double dz, double dt) {
249
2.50
          vector<double> n1;
251
          vector<double> n2;
252
          vector<double> n3 2;
253
254
          ł
255
              auto [phix, phiy, phiz] = upwind (phi, AX, AY, AZ, M, N, P, dx, dy, dz);
256
              n1 = phi - dt*(AX*phix + AY*phiy + AZ*phiz);
2.57
          ł
258
259
          ł
              auto [phix, phiy, phiz] = upwind(n1, AX, AY, AZ, M, N, P, dx, dy, dz);
260
261
              n2 = n1 - dt*(AX*phix + AY*phiy + AZ*phiz);
262
          ł
2.6.3
264
          vector<double> n1 2 = 3/4*phi + 1/4*n2;
265
266
          {
267
              auto [phix, phiy, phiz] = upwind(n1 2, AX, AY, AZ, M, N, P, dx, dy, dz);
268
              n3 2 = n1 2 - dt*(AX*phix + AY*phiy + AZ*phiz);
269
          }
270
271
          phi = 1/3*phi + 2/3*n3 2;
272
273
      }
274
275
      // third-order TVDRK scheme used with the WENO scheme
276
      void TVDRK3_weno(vector<double> &phi, vector<double> AX, vector<double> AY, vector<double
      > AZ, int M, int N, int P, double dx, double dy, double dz, double dt) {
277
278
          {
279
          vector<double> n1;
280
          vector<double> n2;
281
          vector<double> n3 2;
282
283
          ł
284
              auto [phix, phiy, phiz] = weno(phi, AX, AY, AZ, M, N, P, dx, dy, dz);
285
              n1 = phi - dt*(AX*phix + AY*phiy + AZ*phiz);
286
          }
287
288
          {
289
              auto [phix, phiy, phiz] = weno(n1, AX, AY, AZ, M, N, P, dx, dy, dz);
290
              n2 = n1 - dt*(AX*phix + AY*phiy + AZ*phiz);
291
          }
292
293
          vector<double> n1 2 = 3.0/4*phi + 1.0/4*n2;
294
295
          ł
296
              auto [phix, phiy, phiz] = weno(n1_2, AX, AY, AZ, M, N, P, dx, dy, dz);
297
              n3 2 = n1 2 - dt*(AX*phix + AY*phiy + AZ*phiz);
298
          3
299
300
          phi = 1.0/3*phi + 2.0/3*n3 2;
301
302
          }
303
304
          for(int i = 0; i < M; ++i){</pre>
305
              for (int j = 0; j < N; ++j) {</pre>
306
                  phi[2 + i*N + j*P*P] = phi[3 + i*N + j*P*P] - (phi[4 + i*N + j*P*P] - phi[3 +
                   i*N + j*P*P]);
307
                  phi[1 + i*N + j*P*P] = phi[2 + i*N + j*P*P] - (phi[3 + i*N + j*P*P] - phi[2 +
                   i*N + j*P*P]);
                  phi[0 + i*N + j*P*P] = phi[1 + i*N + j*P*P] - (phi[2 + i*N + j*P*P] - phi[1 +
308
                   i*N + j*P*P]);
309
                  phi[(M-3) + i*N + j*P*P] = phi[(M-4) + i*N + j*P*P] - (phi[(M-5) + i*N + j*P*
                  P] - phi[(M-4) + i*N + j*P*P]);
310
                  phi[(M-2) + i*N + j*P*P] = phi[(M-3) + i*N + j*P*P] - (phi[(M-4) + i*N + j*P*
```

```
P] - phi[(M-3) + i*N + j*P*P]);
311
                  phi[(M-1) + i*N + j*P*P] = phi[(M-2) + i*N + j*P*P] - (phi[(M-3) + i*N + j*P*
                  P] - phi[(M-2) + i*N + j*P*P]);
312
313
                  phi[j + (2)*N + i*P*P] = phi[j + (3)*N + i*P*P] - (phi[j + (4)*N + i*P*P] -
                  phi[j + (3)*N + i*P*P]);
314
                  phi[j + (1)*N + i*P*P] = phi[j + (2)*N + i*P*P] - (phi[j + (3)*N + i*P*P] -
                  phi[j + (2)*N + i*P*P]);
315
                  phi[j + (0)*N + i*P*P] = phi[j + (1)*N + i*P*P] - (phi[j + (2)*N + i*P*P] -
                  phi[j + (1)*N + i*P*P]);
                  phi[j + (N-3)*N + i*P*P] = phi[j + (N-4)*N + i*P*P] - (phi[j + (N-5)*N + i*P*
316
                  P] - phi[j + (N-4)*N + i*P*P]);
317
                  phi[j + (N-2)*N + i*P*P] = phi[j + (N-3)*N + i*P*P] - (phi[j + (N-4)*N + i*P*
                  P] - phi[j + (N-3)*N + i*P*P]);
318
                  phi[j + (N-1)*N + i*P*P] = phi[j + (N-2)*N + i*P*P] - (phi[j + (N-3)*N + i*P*
                  P] - phi[j + (N-2)*N + i*P*P]);
319
                  phi[j + i*N + (2)*P*P] = phi[j + i*N + (3)*P*P] - (phi[j + i*N + (4)*P*P] -
320
                  phi[j + i*N + (3)*P*P]);
321
                  phi[j + i*N + (1)*P*P] = phi[j + i*N + (2)*P*P] - (phi[j + i*N + (3)*P*P] -
                  phi[j + i*N + (2)*P*P]);
322
                  phi[j + i*N + (0)*P*P] = phi[j + i*N + (1)*P*P] - (phi[j + i*N + (2)*P*P] -
                  phi[j + i*N + (1)*P*P]);
                  phi[j + i*N + (N-3)*P*P] = phi[j + i*N + (N-4)*P*P] - (phi[j + i*N + (N-5)*P*
323
                  P] - phi[j + i*N + (N-4)*P*P]);
324
                  phi[j + i*N + (N-2)*P*P] = phi[j + i*N + (N-3)*P*P] - (phi[j + i*N + (N-4)*P*
                  P] - phi[j + i*N + (N-3)*P*P]);
325
                  phi[j + i*N + (N-1)*P*P] = phi[j + i*N + (N-2)*P*P] - (phi[j + i*N + (N-3)*P*
                  P] - phi[j + i*N + (N-2)*P*P]);
326
327
              }
328
          }
329
      }
330
331
      // first-order explicit Euler scheme used with the weno scheme
332
      void euler_weno(vector<double> &phi, vector<double> AX, vector<double> AY, vector<double>
       AZ, int M, int N, int P, double dx, double dy, double dz, double dt){
          auto [phix, phiy, phiz] = weno(phi, AX, AY, AZ, M, N, P, dx, dy, dz);
333
334
          phi = phi - dt*(AX*phix + AY*phiy + AZ*phiz);
335
336
          for(int i = 0; i < M; ++i){</pre>
337
              for (int j = 0; j < N; ++j) {</pre>
                  phi[2 + i*N + j*P*P] = phi[3 + i*N + j*P*P] - (phi[4 + i*N + j*P*P] - phi[3 +
338
                   i*N + j*P*P]);
339
                  phi[1 + i*N + j*P*P] = phi[2 + i*N + j*P*P] - (phi[3 + i*N + j*P*P] - phi[2 +
                   i*N + j*P*P]);
                  phi[0 + i*N + j*P*P] = phi[1 + i*N + j*P*P] - (phi[2 + i*N + j*P*P] - phi[1 +
340
                   i*N + j*P*P]);
                  phi[(M-3) + i*N + j*P*P] = phi[(M-4) + i*N - j*P*P] + (phi[(M-5) + i*N + j*P*P])
341
                  P] - phi[(M-4) + i*N + j*P*P]);
                  phi[(M-2) + i*N + j*P*P] = phi[(M-3) + i*N - j*P*P] + (phi[(M-4) + i*N + j*P*
342
                  P] - phi[(M-3) + i*N + j*P*P]);
                  phi[(M-1) + i*N + j*P*P] = phi[(M-2) + i*N - j*P*P] + (phi[(M-3) + i*N + j*P*
343
                  P] - phi[(M-2) + i*N + j*P*P]);
344
345
                  phi[j + (2)*N + i*P*P] = phi[j + (3)*N + i*P*P] - (phi[j + (4)*N + i*P*P] -
                  phi[j + (3)*N + i*P*P]);
346
                  phi[j + (1)*N + i*P*P] = phi[j + (2)*N + i*P*P] - (phi[j + (3)*N + i*P*P] -
                  phi[j + (2)*N + i*P*P]);
347
                  phi[j + (0)*N + i*P*P] = phi[j + (1)*N + i*P*P] - (phi[j + (2)*N + i*P*P] -
                  phi[j + (1)*N + i*P*P]);
348
                  phi[j + (N-3)*N + i*P*P] = phi[j + (N-4)*N + i*P*P] - (phi[j + (N-5)*N + i*P*
                  P] - phi[j + (N-4)*N + i*P*P]);
349
                  phi[j + (N-2)*N + i*P*P] = phi[j + (N-3)*N + i*P*P] - (phi[j + (N-4)*N + i*P*
                  P] - phi[j + (N-3)*N + i*P*P]);
350
                  phi[j + (N-1)*N + i*P*P] = phi[j + (N-2)*N + i*P*P] - (phi[j + (N-3)*N + i*P*
                  P] - phi[j + (N-2)*N + i*P*P]);
351
352
                  phi[j + i*N + (2)*P*P] = phi[j + i*N + (3)*P*P] - (phi[j + i*N + (4)*P*P] -
```

```
phi[j + i*N + (3)*P*P]);
353
                  phi[j + i*N + (1)*P*P] = phi[j + i*N + (2)*P*P] - (phi[j + i*N + (3)*P*P] -
                  phi[j + i*N + (2)*P*P]);
354
                  phi[j + i*N + (0)*P*P] = phi[j + i*N + (1)*P*P] - (phi[j + i*N + (2)*P*P] -
                  phi[j + i*N + (1)*P*P]);
355
                  phi[j + i*N + (N-3)*P*P] = phi[j + i*N + (N-4)*P*P] - (phi[j + i*N + (N-5)*P*
                  P] - phi[j + i*N + (N-4)*P*P]);
                  phi[j + i*N + (N-2)*P*P] = phi[j + i*N + (N-3)*P*P] - (phi[j + i*N + (N-4)*P*
356
                  P] - phi[j + i*N + (N-3)*P*P]);
                  phi[j + i*N + (N-1)*P*P] = phi[j + i*N + (N-2)*P*P] - (phi[j + i*N + (N-3)*P*
357
                  P] - phi[j + i*N + (N-2)*P*P]);
358
              }
359
          }
360
      ł
361
362
      // third-order TVDRK scheme used with the Godunov scheme to solve the reinitialization
      equation
      void TVDRK3_godunov_reinit(vector<double> &phi, int M, int N, int P, double dx, double dy
363
      , double dz, double dt, vector<double> phi0) {
364
365
          vector<double> n1;
366
          vector<double> n2;
367
          vector<double> n3 2;
368
369
          for (int k = 0; k < P; ++k) {</pre>
370
              for (int j = 0; j < N; ++j) {</pre>
371
                   for (int i = 0; i < M; ++i) {</pre>
372
                       if (i==0 || i==(M-1) || i==1 || i==M-2 || i==2 || i==M-3 || j==0 || j==(N
                       -1) || j==1 || j==N-2 || j==2 || j==N-3 || k==0 || k==(P-1) || k==1 || k
                       ==P-2 || k==2 || k==P-3){
373
                           n1.push back(phi[i+j*N+k*P*P]);
374
                           continue;
375
                       }
376
377
                       double a = (phi[i+j*N+k*P*P]-phi[(i-1)+j*N+k*P*P])/dx;
378
                       double b = (phi[(i+1)+j*N+k*P*P]-phi[i+j*N+k*P*P])/dx;
379
                       double c = (phi[i+j*N+k*P*P]-phi[i+(j-1)*N+k*P*P])/dy;
380
                       double d = (phi[i+(j+1)*N+k*P*P]-phi[i+j*N+k*P*P])/dy;
381
                       double e = (phi[i+j*N+k*P*P]-phi[i+j*N+(k-1)*P*P])/dz;
382
                       double f = (phi[i+j*N+(k+1)*P*P]-phi[i+j*N+k*P*P])/dz;
383
384
                       double G;
385
                       if (phi0[i+j*N+k*P*P] > 0){
386
                           G = sqrt(max(max(a, 0.0) * max(a, 0.0), min(b, 0.0) * min(b, 0.0))
387
                               + max(max(c,0.0)*max(c,0.0), min(d,0.0)*min(d,0.0))
388
                               + max(max(e,0.0)*max(e,0.0), min(f,0.0)*min(f,0.0))) - 1;
389
                       } else if (phi0[i+j*N+k*P*P] < 0){</pre>
                           G = sqrt(max(min(a,0.0)*min(a,0.0), max(b,0.0)*max(b,0.0))
390
391
                           + max(min(c,0.0)*min(c,0.0), max(d,0.0)*max(d,0.0))
392
                           + max(min(e,0.0)*min(e,0.0), max(f,0.0)*max(f,0.0))) - 1;
393
                       }
394
                       n1.push back(phi[i + j*N + k*P*P] - dt*sign(phi0[i+j*N+k*P*P])*G);
395
                   }
396
              }
397
          }
398
399
          for (int k = 0; k < P; ++k){</pre>
400
              for (int j = 0; j < N; ++j){</pre>
401
                   for (int i = 0; i < M; ++i) {</pre>
402
                       if (i==0 || i==(M-1) || i==1 || i==M-2 || i==2 || i==M-3 || j==0 || j==(N
                       -1) || j==1 || j==N-2 || j==2 || j==N-3 || k==0 || k==(P-1) || k==1 || k
                       ==P-2 || k==2 || k==P-3){
403
                           n2.push back(n1[i+j*N+k*P*P]);
4 \, 0 \, 4
                           continue;
405
                       }
406
407
                       double a = (n1[i+j*N+k*P*P]-n1[(i-1)+j*N+k*P*P])/dx;
408
                       double b = (n1[(i+1)+j*N+k*P*P]-n1[i+j*N+k*P*P])/dx;
409
                       double c = (n1[i+j*N+k*P*P]-n1[i+(j-1)*N+k*P*P])/dy;
```

```
410
                       double d = (n1[i+(j+1)*N+k*P*P]-n1[i+j*N+k*P*P])/dy;
411
                       double e = (n1[i+j*N+k*P*P]-n1[i+j*N+(k-1)*P*P])/dz;
412
                       double f = (n1[i+j*N+(k+1)*P*P]-n1[i+j*N+k*P*P])/dz;
413
414
                       double G;
415
                       if (phi0[i+j*N+k*P*P] > 0){
416
                           G = sqrt(max(max(a,0.0)*max(a,0.0), min(b,0.0)*min(b,0.0))
417
                               + max(max(c,0.0)*max(c,0.0), min(d,0.0)*min(d,0.0))
418
                               + max(max(e,0.0)*max(e,0.0), min(f,0.0)*min(f,0.0))) - 1;
419
                       } else if (phi0[i+j*N+k*P*P] < 0){</pre>
420
                           G = sqrt(max(min(a,0.0)*min(a,0.0), max(b,0.0)*max(b,0.0))
421
                           + max(min(c,0.0)*min(c,0.0), max(d,0.0)*max(d,0.0))
422
                           + max(min(e,0.0)*min(e,0.0), max(f,0.0)*max(f,0.0))) - 1;
423
                       }
424
                       n2.push back(n1[i + j*N + k*P*P] - dt*sign(phi0[i+j*N+k*P*P])*G);
425
                   }
426
              }
427
          -F
428
429
          vector<double> n1 2 = (3.0/4*phi + 1.0/4*n2);
430
          for (int k = 0; k < P; ++k) {</pre>
431
432
              for (int j = 0; j < N; ++j) {</pre>
433
                   for (int i = 0; i < M; ++i) {</pre>
434
                       if (i==0 || i==(M-1) || i==1 || i==M-2 || i==2 || i==M-3 || j==0 || j==(N
                       -1) || j==1 || j==N-2 || j==2 || j==N-3 || k==0 || k==(P-1) || k==1 || k
                       ==P-2 || k==2 || k==P-3){
435
                           n3 2.push back(n1 2[i+j*N+k*P*P]);
436
                           continue;
437
                       }
438
439
                       double a = (n1 2[i+j*N+k*P*P]-n1 2[(i-1)+j*N+k*P*P])/dx;
                       double b = (n1 2[(i+1)+j*N+k*P*P]-n1 2[i+j*N+k*P*P])/dx;
440
441
                       double c = (n1)
                                      2[i+j*N+k*P*P]-n1 2[i+(j-1)*N+k*P*P])/dy;
442
                       double d = (n1 2[i+(j+1)*N+k*P*P]-n1 2[i+j*N+k*P*P])/dy;
443
                       double e = (n1 2[i+j*N+k*P*P]-n1 2[i+j*N+(k-1)*P*P])/dz;
                       double f = (n1 2[i+j*N+(k+1)*P*P]-n1 2[i+j*N+k*P*P])/dz;
444
445
446
                       double G;
447
                       if (phi0[i+j*N+k*P*P] > 0){
448
                           G = sqrt(max(max(a, 0.0) * max(a, 0.0), min(b, 0.0) * min(b, 0.0))
449
                               + max(max(c,0.0)*max(c,0.0), min(d,0.0)*min(d,0.0))
450
                               + max(max(e,0.0)*max(e,0.0), min(f,0.0)*min(f,0.0))) - 1;
451
                       } else if (phi0[i+j*N+k*P*P] < 0){</pre>
452
                           G = sqrt(max(min(a,0.0)*min(a,0.0), max(b,0.0)*max(b,0.0))
453
                           + max(min(c,0.0)*min(c,0.0), max(d,0.0)*max(d,0.0))
454
                           + max(min(e,0.0)*min(e,0.0), max(f,0.0)*max(f,0.0))) - 1;
455
                       }
456
                       n3 2.push back(n1 2[i + j*N + k*P*P] - dt*sign(phi0[i+j*N+k*P*P])*G);
457
                   }
458
              }
459
          -F
460
461
          phi = 1.0/3*phi + 2.0/3*n3 2;
462
463
      }
464
465
      // first-order explicit Euler scheme used with the Godunov scheme to solve the
      reinitialization equation
466
      void euler godunov reinit (vector<double> &phi, int M, int N, int P, double dx, double dy,
       double dz, double dt, const vector<double> &phi0) {
467
          vector<double> phiNew;
468
          for (int k = 0; k < P; ++k) {</pre>
469
              for (int j = 0; j < N; ++j) {</pre>
470
                   for (int i = 0; i < M; ++i) {</pre>
471
                       if (i==0 || i==(M-1) || i==1 || i==M-2 || i==2 || i==M-3 || j==0 || j==(N
                       -1) || j==1 || j==N-2 || j==2 || j==N-3 || k==0 || k==(P-1) || k==1 || k
                       ==P-2 || k==2 || k==P-3) {
472
                           phiNew.push back(phi[i+j*N+k*P*P]);
```

```
473
                           continue:
474
                       }
475
476
                       double a = (phi[i+j*N+k*P*P]-phi[(i-1)+j*N+k*P*P])/dx;
477
                       double b = (phi[(i+1)+j*N+k*P*P]-phi[i+j*N+k*P*P])/dx;
478
                       double c = (phi[i+j*N+k*P*P]-phi[i+(j-1)*N+k*P*P])/dy;
479
                       double d = (phi[i+(j+1)*N+k*P*P]-phi[i+j*N+k*P*P])/dy;
480
                       double e = (phi[i+j*N+k*P*P]-phi[i+j*N+(k-1)*P*P])/dz;
481
                       double f = (phi[i+j*N+(k+1)*P*P]-phi[i+j*N+k*P*P])/dz;
482
483
                       double G;
484
                       if (phi0[i+j*N+k*P*P] > 0){
                           G = sqrt(max(max(a,0.0)*max(a,0.0), min(b,0.0)*min(b,0.0))
485
486
                               + max(max(c,0.0)*max(c,0.0), min(d,0.0)*min(d,0.0))
487
                               + max(max(e,0.0)*max(e,0.0), min(f,0.0)*min(f,0.0))) - 1;
488
                       } else if (phi0[i+j*N+k*P*P] < 0){</pre>
489
                           G = sqrt(max(min(a,0.0)*min(a,0.0), max(b,0.0)*max(b,0.0))
490
                           + max(min(c,0.0)*min(c,0.0), max(d,0.0)*max(d,0.0))
491
                           + max(min(e,0.0)*min(e,0.0), max(f,0.0)*max(f,0.0))) - 1;
492
                       }
493
                       phiNew.push back(phi[i + j*N + k*P*P] - dt*sign(phi0[i+j*N+k*P*P])*G);
494
                  }
495
              }
496
          }
497
          phi = phiNew;
498
      }
499
500
      // sign function that returns 1 for a positive value, -1 for a negative value, and 0 for
      a value of 0
501
      int sign(double num) {
502
          int res;
503
          if (num < 0) {
504
              res = -1;
505
          } else if (num > 0) {
506
              res = 1;
507
          } else if (num == 0) {
508
              res = 0;
509
          }
510
          return res;
511
      }
512
```

A.5 testCases.h and testCases.cpp

These files contain code to generate the velocity fields and the computation of the error measures introduced in section 4.6. testCases.h is given first and contains the header file, while testCases.cpp contains the whole implementation.

```
1
     #pragma once
2
3
     #include <vector>
4
     #include <tuple>
5
     #include <cmath>
6
7
     #include "initialization.h"
     #include "schemes.h"
8
9
10
    using namespace std;
11
12
    #define PI 3.14159265
13
14 // velocity vector with one value for each direction in 3D
15 struct Velocity {
16
        vector<double> x;
17
        vector<double> y;
18
        vector<double> z;
19
    };
20
     // velocity field for deformation in 3D. Taken from LeVeque (1996)
21
    Velocity vortexVelocity(int M, int N, int P, vector<double> X, vector<double> Y, vector<
22
    double> Z, double t, double T);
23
    // velocity field for deformation in 2D. Taken from Morgan and Waltz (2017)
24
25
    Velocity shearedSphereVelocity(int M, int N, int P, vector<double> X, vector<double> Y,
    vector<double> Z, double t, double T);
26
27
     // simple velocity field with u = v = w = 1 for all grid nodes
28
    Velocity simpleVelocity(int M, int N, int P);
29
30
    // returns the volume of the domain bounded by the zero contour in a signed distance
     field
31
    double volume(vector<double> &phi, double dx, double dy, double dz);
32
33
    // returns the surface area of the domain bounded by the zero contour in a signed
    distance field
    double surfaceArea(vector<double> &phi, double dx, double dy, double dz, double M, double
34
     N, double P);
35
    // error measure of the interface error
36
37
     double interfaceError(vector<double> &phi0, vector<double> &phi, double dx, double dy,
     double dz, double M, double N, double P);
38
39
     // error measure of the average mass error
40
     double massError (vector < double > & phi, double dx, double dy, double dz, double M, double N
     , double P);
41
```

```
1
     #include "testCases.h"
 2
 3
     // velocity field for deformation in 3D. Taken from LeVeque (1996)
 4
     Velocity vortexVelocity(int M, int N, int P, vector<double> X, vector<double> Y, vector<
     double> Z, double t, double T) {
5
6
         vector<double> U:
7
         vector<double> V;
8
         vector<double> W;
9
10
         for (int k = 0; k < P; ++k) {</pre>
11
              for (int j = 0; j < N; ++j) {</pre>
12
                  for (int i = 0; i < M; ++i) {</pre>
                      U.push back(2*sin(PI*X[i])*sin(PI*X[i])*sin(2*PI*Y[j])*sin(2*PI*Z[k])*cos
13
                       (PI*t/T));
14
                      V.push back(-sin(2*PI*X[i])*sin(PI*Y[j])*sin(PI*Y[j])*sin(2*PI*Z[k])*cos(
                      PI*t/T));
                      W.push back(-sin(2*PI*X[i])*sin(2*PI*Y[j])*sin(PI*Z[k])*sin(PI*Z[k])*cos(
15
                      PI*t/T));
16
                  }
17
              }
18
         }
19
         return Velocity {U, V, W};
20
     }
21
22
     // velocity field for deformation in 2D. Taken from Morgan and Waltz (2017)
23
     Velocity shearedSphereVelocity(int M, int N, int P, vector<double> X, vector<double> Y,
     vector<double> Z, double t, double T){
24
25
         vector<double> U;
26
         vector<double> V;
27
         vector<double> W;
28
29
         for (int k = 0; k < P; ++k) {
30
              for (int j = 0; j < N; ++j) {</pre>
31
                  for (int i = 0; i < M; ++i) {</pre>
                      U.push back(sin(PI*X[i])*cos(PI*Y[j])*cos(PI*t/T));
33
                      V.push back(-cos(PI*X[i])*sin(PI*Y[j])*cos(PI*t/T));
34
                      W.push back(0.0);
35
                  }
36
              }
37
         }
38
         return Velocity {U, V, W};
39
     }
40
41
     // simple velocity field with u = v = w = 1 for all grid nodes
42
     Velocity simpleVelocity(int M, int N, int P){
         vector<double> U = linspace(1, 1, M*N*P);
43
         vector<double> V = linspace(1, 1, M*N*P);
44
45
         vector<double> W = linspace(1, 1, M*N*P);
46
         return Velocity {U, V, W};
47
     }
48
49
     // returns the volume of the domain bounded by the zero contour in a signed distance
     field
50
     double volume(vector<double> &phi, double dx, double dy, double dz) {
51
         double epsilon = 1.5*dx;
52
         double V = 0;
53
         for (int i = 0; i < phi.size(); ++i){</pre>
54
              double H;
55
              if (phi[i] < -epsilon) {</pre>
56
                  H = 0.0;
57
              } else if (-epsilon <= phi[i] && phi[i] <= epsilon) {</pre>
58
                  H = 0.5 + phi[i]/(2*epsilon) + 1/(2*PI)*sin(PI*phi[i]/epsilon);
59
              } else if (epsilon < phi[i]){</pre>
60
                  H = 1.0;
61
              }
62
              V += (1-H) *dx*dy*dz;
63
         }
```

```
64
          return V;
 65
      }
 66
 67
      // returns the surface area of the domain bounded by the zero contour in a signed
      distance field
 68
      double surfaceArea(vector<double> &phi, double dx, double dy, double dz, double M, double
       N, double P){
 69
           double A = 0;
 70
          double epsilon = 1.5 * dx;
 71
          double phix;
 72
          double phiy;
 73
          double phiz;
 74
          for (int k = 0; k < P; ++k) {</pre>
 75
               for (int j = 0; j < N; ++j) {</pre>
 76
                   for (int i = 0; i < M; ++i) {</pre>
 77
                        if (i==0 || i==(M-1) || j==0 || j==(N-1) || k==0 || k==(P-1)){
 78
                            continue;
 79
                        }
 80
                        double phix = (phi[(i+1)+j*N+k*P*P] - phi[(i-1)+j*N+k*P*P])/(2*dx);
 81
                        if (phix == 0) {
 82
                            phix = (phi[(i+1)+j*N+k*P*P] - phi[i+j*N+k*P*P])/(dx);
 83
                        }
                       double phiy = (phi[i+(j+1)*N+k*P*P] - phi[i+(j-1)*N+k*P*P])/(2*dy);
 84
                       if (phiy == 0) {
 85
 86
                            phiy = (phi[i+(j+1)*N+k*P*P] - phi[i+j*N+k*P*P])/(dy);
 87
                       }
 88
                       double phiz = (phi[i+j*N+(k+1)*P*P] - phi[i+j*N+(k-1)*P*P])/(2*dz);
 89
                        if (phiz == 0) {
 90
                            phiz = (phi[i+j*N+(k+1)*P*P] - phi[i+j*N+k*P*P])/(dz);
 91
                        }
 92
                       double sigma;
                        if (phi[i + j*N + k*P*P] < -epsilon){</pre>
 93
 94
                            sigma = 0.0;
 95
                        } else if (-epsilon <= phi[i + j*N + k*P*P] && phi[i + j*N + k*P*P] <=</pre>
                        epsilon) {
 96
                            sigma = (1/(2*epsilon) + 1/(2*epsilon)*cos(phi[i + j*N + k*P*P]*PI/
                            epsilon));
 97
                        } else if (epsilon < phi[i + j*N + k*P*P]){</pre>
 98
                            sigma = 0.0;
 99
                        }
100
                       A += (sigma)*sqrt(phix*phix + phiy*phiy + phiz*phiz)*dx*dy*dz;
101
                   }
102
               }
103
           ł
104
          return A;
105
      }
106
107
      // error measure of the interface error
108
      double interfaceError(vector<double> &phi0, vector<double> &phi, double dx, double dy,
      double dz, double M, double N, double P) {
109
          double epsilon = 1.5*dx;
110
          double A = surfaceArea(phi0, dx, dy, dz, M, N, P);
111
          double L1 = 0;
           for (int k = 0; k < P; ++k) {</pre>
112
113
               for (int j = 0; j < N; ++j) {</pre>
114
                   for (int i = 0; i < M; ++i) {</pre>
115
                        L1 += abs(1.0*(phi0[i + j*N + k*P*P] < 0) - 1.0*(phi[i + j*N + k*P*P] < 0
                        ))*dx*dy*dz;
116
                   }
117
               }
118
          }
119
          return L1/A;
120
      }
121
122
      //\ensuremath{\,{\rm error}} measure of the average mass error
123
      double massError (vector < double > & phi, double dx, double dy, double dz, double M, double N
      , double P){
124
           double error = 0;
125
           for (int k = 0; k < P; ++k) {</pre>
```

```
126  for (int j = 0; j < N; ++j) {
127      for (int i = 0; i < M; ++i) {
128          error += abs(1.0*(phi[i + j*N + k*P*P] < 0))*dx*dy*dz;
129      }
130      }
131      }
132      return error;
133     }
134</pre>
```

A.6 vectorUtilities.h and vectorUtilities.cpp

These files contain code used for various vector operations. vectorUtilities.h is given first and contains the header file, while vectorUtilities.cpp contains the whole implementation.

1 #pragma once 2 3 #include <vector> 4 #include <iostream> #include <cmath> 5 6 #include <limits> 7 using namespace std; 8 9 // multiplies the elements of two vectors 10 vector<double> operator*(vector<double> const &vec1, vector<double> const &vec2); 11 12 // divides the elements of one vector with another vector 13 vector<double> operator/(vector<double> const &vec1, vector<double> const &vec2); 14 15 // adds the elements of two vectors 16 vector<double> operator+(vector<double> const &vec1, vector<double> const &vec2); 17 18 $\ensuremath{{\prime}}\xspace$ multiplies the elements of a vector with a scalar 19 vector<double> operator*(double const &scalar, vector<double> const &vec); 20 21 // multiplies the elements of a vector with a scalar 22 vector<double> operator*(vector<double> const &vec, double const &scalar); 23 // divides the elements of a vector with a scalar 24 25 vector<double> operator/(vector<double> const &vec, double const &scalar); 26 27 // divides a scalar with the elements of a vector 28 vector<double> operator/(double const &scalar, vector<double> const &vec); 29 // subtracts the elements of one vector with another vector 30 vector<double> operator-(vector<double> const &vec1, vector<double> const &vec2); 31 32 33 // adds the elements of a vector with a scalar 34 vector<double> operator+(vector<double> const &vec, double const &scalar); 35 36 // adds the elements of a vector with a scalar 37 vector<double> operator+(double const &scalar, vector<double> const &vec); 38 39 // subtracts the elements of a vector with a scalar 40 vector<double> operator-(vector<double> const &vec, double const &scalar); 41 42 // subtracts a scalar with the elements of a vector 43 vector<double> operator-(double const &scalar, vector<double> const &vec); 44 45 // takes the absolute value of all elements of a vector 46 vector<double> vectorAbs(vector<double> const &vec); 47 48 // returns the maximum value of all elements in a vector 49 double vectorMax(vector<double> const &vec); 50 51 // takes the square root of all elements of a vector 52 vector<double> vectorSqrt(vector<double> const &vec); 53

```
1
     #include "vectorUtilities.h"
2
3
     // multiplies the elements of two vectors
4
     vector<double> operator*(vector<double> const &vec1, vector<double> const &vec2) {
5
         vector<double> res;
6
         if (vec1.size() != vec2.size()){
7
             cerr << "Vectors multiplication with different sized vectors." << endl;
8
         3
9
         for (int i = 0; i < vec1.size(); ++i) {</pre>
10
             res.push back(vec1[i]*vec2[i]);
11
         3
12
         return res;
13
     3
14
15
    // divides the elements of one vector with another vector
16
    vector<double> operator/(vector<double> const &vec1, vector<double> const &vec2) {
17
         vector<double> res;
18
         if (vec1.size() != vec2.size()){
19
             cerr << "Vectors division with different sized vectors." << endl;
20
         }
21
         for (int i = 0; i < vec1.size(); ++i) {</pre>
22
             res.push back(vec1[i]/vec2[i]);
23
         ł
24
         return res;
25
     }
26
27
    // adds the elements of two vectors
28
    vector<double> operator+(vector<double> const &vec1, vector<double> const &vec2) {
29
         vector<double> res;
30
         if (vec1.size() != vec2.size()){
31
             cerr << "Vectors addition with different sized vectors." << endl;
32
         }
33
         for (int i = 0; i < vec1.size(); ++i) {</pre>
34
             res.push back(vec1[i] + vec2[i]);
35
         1
36
         return res;
37
     }
38
39
     // multiplies the elements of a vector with a scalar
40
    vector<double> operator*(double const &scalar, vector<double> const &vec) {
         vector<double> res;
41
42
         for (int i = 0; i < vec.size(); ++i){</pre>
43
             res.push back(scalar*vec[i]);
44
         ł
45
         return res;
46
     }
47
     // multiplies the elements of a vector with a scalar
48
49
    vector<double> operator*(vector<double> const &vec, double const &scalar){
50
         vector<double> res;
51
         for (int i = 0; i < vec.size(); ++i){</pre>
52
             res.push back(vec[i]*scalar);
53
         3
54
         return res;
55
     }
56
57
     // divides the elements of a vector with a scalar
58
     vector<double> operator/(vector<double> const &vec, double const &scalar) {
59
         vector<double> res;
60
         for (int i = 0; i < vec.size(); ++i) {</pre>
61
             res.push back(vec[i]/scalar);
62
         ł
63
         return res;
64
     - }
65
66
     // divides a scalar with the elements of a vector
67
    vector<double> operator/(double const &scalar, vector<double> const &vec) {
68
         vector<double> res;
         for (int i = 0; i < vec.size(); ++i) {</pre>
69
```

```
70
              res.push back(scalar/vec[i]);
 71
          }
 72
          return res;
 73
      }
 74
 75
     // subtracts the elements of one vector with another vector
 76
     vector<double> operator- (vector<double> const &vec1, vector<double> const &vec2) {
 77
          vector<double> res;
 78
          if (vec1.size() != vec2.size()){
 79
              cerr << "Vectors subtraction with different sized vectors." << endl;
 80
          3
 81
          for (int i = 0; i < vec1.size(); ++i){</pre>
 82
              res.push back(vec1[i] - vec2[i]);
 83
          }
 84
          return res;
 85
     }
 86
 87
      // adds the elements of a vector with a scalar
 88
     vector<double> operator+(vector<double> const &vec, double const &scalar) {
 89
          vector<double> res;
 90
          for (int i = 0; i < vec.size(); ++i) {</pre>
 91
              res.push back(vec[i]+scalar);
 92
          }
 93
          return res;
 94
     }
 95
 96 // adds the elements of a vector with a scalar
 97
     vector<double> operator+(double const &scalar, vector<double> const &vec) {
 98
          vector<double> res;
 99
          for (int i = 0; i < vec.size(); ++i) {</pre>
100
              res.push_back(scalar + vec[i]);
101
          }
102
          return res;
103
      }
104
105
     // subtracts the elements of a vector with a scalar
106
     vector<double> operator-(vector<double> const &vec, double const &scalar) {
107
          vector<double> res;
108
          for (int i = 0; i < vec.size(); ++i) {</pre>
109
              res.push back(vec[i]-scalar);
110
          ł
111
          return res;
112
     }
113
114
      // subtracts a scalar with the elements of a vector
115
     vector<double> operator-(double const &scalar, vector<double> const &vec) {
116
          vector<double> res;
117
          for (int i = 0; i < vec.size(); ++i) {</pre>
118
              res.push back(scalar - vec[i]);
119
          ł
120
          return res;
121
      }
122
123
      // takes the absolute value of all elements of a vector
124
      vector<double> vectorAbs(vector<double> const &vec) {
125
          vector<double> res;
126
          for (unsigned int i = 0; i < vec.size(); ++i) {</pre>
127
              if (vec[i] < 0){</pre>
128
                  res.push back(-vec[i]);
129
              } else {
130
                  res.push back(vec[i]);
131
              }
132
          }
133
          return res;
134
      ł
135
136
      // returns the maximum value of all elements in a vector
137
      double vectorMax(vector<double> const &vec){
138
          double max = numeric limits<double>::lowest();
```

```
139
          for (unsigned int i = 0; i < vec.size(); ++i) {</pre>
140
               if (isfinite(vec[i]) && (vec[i] > max)){
141
                  max = vec[i];
142
               }
143
          }
144
          return max;
145
     }
146
     // takes the square root of all elements of a vector
147
148
     vector<double> vectorSqrt(vector<double> const &vec) {
          vector<double> res;
for (unsigned int i = 0; i < vec.size(); ++i){</pre>
149
150
151
              res.push back(sqrt(vec[i]));
152
          }
153
          return res;
154 }
155
```

A.7 plotter.py

This file contains the Python code to find the interface with the marching cubes algorithm using the scikit-image Python library, and also code to plot the interface and the particles used in the particle level set method.

```
1
     from matplotlib import projections
2
     import matplotlib.pyplot as plt
3
     import numpy as np
     from skimage import measure # scikit-image library
 4
5
     from mpl toolkits.mplot3d.art3d import Poly3DCollection
 6
 7
     # reads a .txt-file and returns the signed distance field and the number of nodes in
     each direction
8
     def readFile(filename):
9
         f = open(filename)
10
11
         firstLine = f.readlines()[0].split(',')
12
         f.close()
13
         m = int(firstLine[0])
14
         n = int(firstLine[1])
15
         p = int(firstLine[2])
16
17
         f = open(filename)
18
         phi = np.zeros((m,n,p))
19
         lines = f.readlines()[1:]
20
         count = 0
21
         for k in range(p):
22
             for j in range(n):
23
                 for i in range(m):
24
                     phi[i,j,k] = float(lines[count].split(',')[3])
25
                     count += 1
2.6
         return phi, m, n, p
27
28
     # takes a signed distance field and the number of nodes in each direction
29
     # uses the marching cubes algorithm to find the zero-contour and plots this contour
30
     def getSurface(volume, m, n, p, level=0, plot=True, filename='fig'):
31
         verts, faces, normals, values = measure.marching cubes(volume, level) # marching
         cubes algorithm
32
         size = max(m, n, p)
33
         if plot:
34
             fig = plt.figure()
35
             ax = fig.add subplot(projection='3d')
36
             ax.set_box_aspect([1,1,1])
             mesh = Poly3DCollection(verts[faces]/size)
37
             mesh.set edgecolor('k')
38
39
             ax.add collection3d (mesh)
40
             plt.tight layout()
41
             ax.set xlim(0, 1)
42
             ax.set_ylim(0, 1)
43
             ax.set zlim(0, 1)
44
             ax.view init(elev=0., azim=0)
45
             ax.set_xlabel('x', fontsize=14, style='italic')
             ax.set_ylabel('y', fontsize=14, style='italic')
46
             ax.set zlabel('z', fontsize=14, style='italic')
47
48
             plt.savefig(filename + '.pdf', dpi=900, format='pdf',bbox inches='tight')
49
             plt.close()
50
51
     # plots the particles from the particle level set method
52
     def plotParticle(filename):
53
         f = open(filename + '.txt')
54
55
         x = []
56
         y = []
57
         z = []
58
59
         for line in f.readlines():
             parsedLine = line.split(',')
60
61
             x.append(float(parsedLine[0]))
62
             y.append(float(parsedLine[1]))
63
             z.append(float(parsedLine[2]))
64
65
         fig = plt.figure()
```

```
66
         ax = fig.add subplot (projection='3d')
         ax.scatter(x,y,z)
67
         plt.xlabel('x', fontsize=14, style='italic')
plt.ylabel('y', fontsize=14, style='italic')
68
69
70
         plt.savefig(filename + '.pdf', dpi=900, format='pdf',bbox inches='tight')
71
         plt.close()
72
73
    # main function for plotting
74
    def main():
75
         plt.rcParams['font.family'] = 'serif'
76
         plt.rcParams['font.serif'] = ['Times New Roman']
77
         path = 'figures/'
78
79
         f = open(path + 'plotTimes.txt')
80
         # plots signed distance field for all time steps recorded in plotTimes.txt
81
         for line in f.readlines():
82
             phi, m, n, p = readFile(path + line[:-1] + '.txt')
83
             getSurface(phi, m, n, p, 0, True, path + line[:-1])
84
85
         g = open(path + 'plotTimesParticle.txt')
86
         # plots particles for all time steps recorded in plotTimesParticle.txt
87
         for line in g.readlines():
88
             plotParticle(line[:-1])
89
    if __name__=='__main__':
90
91
         main()
92
```



