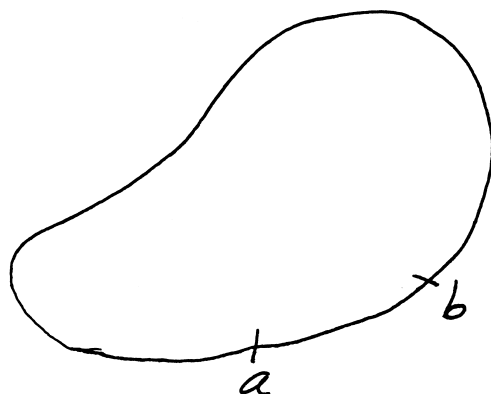


Massless elastic membrane immersed in a 2D  
viscous incompressible fluid



$$\underline{x} = \underline{X}(\theta, t)$$

$$0 \leq \theta \leq 2\pi$$

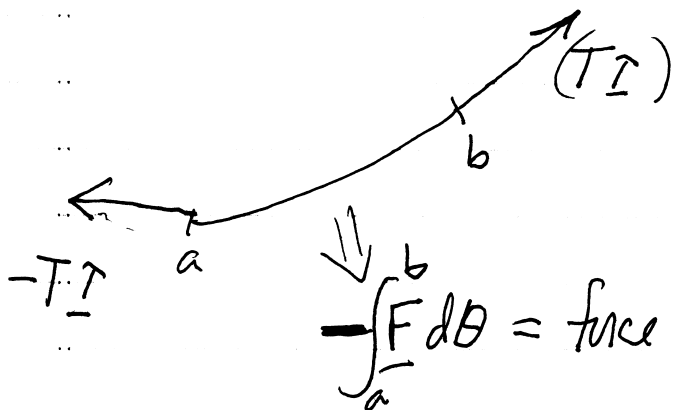
$\theta$  = material coordinate

$T(\theta, t)$  = tension in immersed boundary

$$\underline{\tau}(\theta, t) = \frac{\partial \underline{X} / \partial \theta}{|\partial \underline{X} / \partial \theta|} = \text{unit tangent to immersed boundary}$$

$\underline{F}(\theta, t) d\theta$  = force applied by arc  $d\theta$  of immersed boundary to fluid

Force balance on interval  $(a, b)$



$$-\int_a^b \underline{F} d\theta = \text{force of fluid on boundary}$$

$$0 = T \underline{\tau} \Big|_a^b - \int_a^b \underline{F} d\theta$$
$$= \int_a^b \left( \frac{\partial}{\partial \theta} (T \underline{\tau}) - \underline{F} \right) d\theta$$

Since  $a, b$  are arbitrary

$$\underline{F} = \frac{\partial}{\partial \theta} (T \underline{\tau})$$
$$= \frac{\partial T}{\partial \theta} \underline{\tau} + T \frac{\partial \underline{\tau}}{\partial \theta}$$
$$= \frac{\partial T}{\partial \theta} \underline{\tau} + T C \underline{\eta}$$

where

$C = \text{curvature}$

$\underline{\eta} = \text{unit normal to boundary}$

In general,  $T$  is some function of  $|\frac{\partial \underline{x}}{\partial \theta}|$

The special case

$$T = K \left| \frac{\partial \underline{x}}{\partial \theta} \right|$$

is particularly simple. In that case

$$T_{\hat{\theta}} = K \left| \frac{\partial \underline{x}}{\partial \theta} \right| \frac{\partial \underline{x} / \partial \theta}{|\partial \underline{x} / \partial \theta|} = K \frac{\partial \underline{x}}{\partial \theta}$$

so

$$\underline{F} = \frac{\partial}{\partial \theta} (T_{\hat{\theta}}) = K \frac{\partial^2 \underline{x}}{\partial \theta^2}$$

Equations of motion of the whole system in immersed boundary form:

$$(1) \quad \rho \left( \frac{\partial \underline{u}}{\partial t} + \underline{u} \cdot \nabla \underline{u} \right) + \nabla p = \mu \Delta \underline{u} + \underline{f}$$

$$(2) \quad \nabla \cdot \underline{u} = 0$$

$$(3) \quad \underline{f}(\underline{x}, t) = \int_0^{2\pi} \underline{F}(\theta, t) \delta(\underline{x} - \underline{X}(\theta, t)) d\theta$$

$$(4) \quad \frac{\partial \underline{X}}{\partial t}(\theta, t) = \underline{U}(\theta, t) = \underline{u}(\underline{X}(\theta, t), t)$$

$$= \int_{\Omega} \underline{u}(\underline{x}, t) \delta(\underline{x} - \underline{X}(\theta, t)) d\underline{x}$$

$$(5) \quad \underline{F}(\theta, t) = K \frac{\partial^2 \underline{X}}{\partial \theta^2}(\theta, t)$$

where  $\Omega$  is the fluid domain.

Equations (1-2) are the Navier-Stokes equations of a viscous incompressible fluid. In these equations

$\rho = \text{density}$ ,  $\mu = \text{viscosity}$

$\underline{u}(\underline{x}, t) = \text{fluid velocity}$

$p(\underline{x}, t) = \text{fluid pressure}$

$\underline{f}(\underline{x}, t) = \text{force density applied to fluid by immersed boundary}$

Equations (3-4) are interaction equations. We use the notation

$$\delta(\underline{x}) = \delta(x_1)\delta(x_2)$$

where  $\underline{x} = (x_1, x_2)$  and  $\delta(x)$  is the Dirac delta function

Equation (5) is the immersed boundary equation derived above.

### Spectral Discretization

Let:  $\{\underline{e}_1, \underline{e}_2\}$  be the standard basis of  $\mathbb{R}^2$

$$\mathcal{I}_h = \{ \underline{x} : \underline{x} = h(j_1 \underline{e}_1 + j_2 \underline{e}_2), \text{ where } j_1 \text{ and } j_2 \text{ are integers} \}$$

$$(D_\alpha \varphi)(\underline{x}) = \frac{\varphi(\underline{x} + h \underline{e}_\alpha) - \varphi(\underline{x} - h \underline{e}_\alpha)}{2h}$$

$$\underline{D} = (D_1, D_2)$$

$$\underline{D}\varphi = (D_1\varphi, D_2\varphi) \sim \nabla\varphi$$

$$\underline{D} \cdot \underline{u} = D_1 u_1 + D_2 u_2 \sim \nabla \cdot \underline{u}$$

$$(L\underline{u})(\underline{x}) = \sum_{\alpha=1}^2 \frac{u(\underline{x} + h \underline{e}_\alpha) + u(\underline{x} - h \underline{e}_\alpha) - 2u(\underline{x})}{h^2} \sim \Delta u$$

$$S(\underline{u})\varphi = \frac{1}{2} \underline{u} \cdot \underline{D}\varphi + \frac{1}{2} \underline{D} \cdot (\underline{u}\varphi)$$

$$(S(\underline{u})\underline{u})_\alpha = S(\underline{u})u_\alpha$$

Note that  $S(\underline{u})\underline{u} \sim \underline{u} \cdot \nabla u$  if  $\nabla \cdot \underline{u} = 0$

$$(1') \quad \rho \left( \frac{\partial \underline{u}}{\partial t} + S(\underline{u}) \underline{u} \right) + \underline{D} \rho = \mu L \underline{u} + \underline{f}$$

$$(2') \quad \underline{D} \cdot \underline{u} = 0$$

$$(3') \quad \underline{f}(\underline{x}, t) = \sum_{k=0}^{N-1} \underline{F}(k \Delta \theta, t) d_h^1(\underline{x} - \underline{X}(k \Delta \theta, t)) \Delta \theta$$

$$(4') \quad \frac{\partial \underline{X}}{\partial t}(k \Delta \theta, t) = \sum_{\underline{x} \in g_h} \underline{u}(\underline{x}, t) d_h^1(\underline{x} - \underline{X}(k \Delta \theta, t)) h^2$$

$$(5') \quad \underline{F}(k \Delta \theta, t) = K \frac{\underline{X}((k+1) \Delta \theta, t) + \underline{X}((k-1) \Delta \theta, t) - 2\underline{X}(k \Delta \theta, t)}{(\Delta \theta)^2}$$

where

$$\Delta \theta = \frac{2\pi}{N}$$

arithmetic on  $k$  is modulo  $N$

Temporal Discretization :  $\underline{u}^n(\underline{x}) = \underline{u}(\underline{x}, n\Delta t)$  etc.

Step from  $n \rightarrow n+1$  begins with preliminary substep  
from  $n \rightarrow n+\frac{1}{2}$  :

$$\underline{X}^{n+1/2}(k\Delta\theta) = \underline{X}^n(k\Delta\theta) + \Delta t \sum_{\substack{\underline{x} \in \mathcal{G}_h \\ \underline{\theta}_h}} \underline{u}^n(\underline{x}) \delta_h(\underline{x} - \underline{X}^n(k\Delta\theta)) / h^2$$

$$\underline{F}^{n+1/2}(k\Delta\theta) = K \frac{\underline{X}^{n+1/2}((k+1)\Delta\theta) + \underline{X}^{n+1/2}((k-1)\Delta\theta) - 2\underline{X}^{n+1/2}(k\Delta\theta)}{(\Delta\theta)^2}$$

$$\underline{f}^{n+1/2}(\underline{x}) = \sum_{k=0}^{N-1} \underline{F}^{n+1/2}(k\Delta\theta) \delta_h(\underline{x} - \underline{X}^{n+1/2}(k\Delta\theta)) \Delta\theta$$

Solve for  $\underline{u}^{n+1/2}, \tilde{p}^{n+1/2}$  :

$$\left. \begin{aligned} \rho \left( \frac{\underline{u}^{n+1/2} - \underline{u}^n}{\Delta t/2} + S(\underline{u}^n) \underline{u}^n \right) + \underline{D} \tilde{p}^{n+1/2} &= \mu \underline{L} \underline{u}^{n+1/2} + \underline{f}^{n+1/2} \\ \underline{D} \cdot \underline{u}^{n+1/2} &= 0 \end{aligned} \right\}$$



Complete the step from  $n \rightarrow n+1$  as follows:

$$\underline{X}^{n+1}(k\Delta\theta) = \underline{X}^n(k\Delta\theta) + \Delta t \sum_{\substack{x \in \Omega \\ \frac{-}{\partial h}}} \underline{u}^{n+1/2}(x) \int_h (x - \underline{X}^{n+1/2}(k\Delta\theta))^{1/2}$$

Solve for  $\underline{u}^{n+1}$ ,  $p^{n+1/2}$ :

$$\left. \begin{aligned} & \rho \left( \frac{\underline{u}^{n+1} - \underline{u}^n}{\Delta t} + S(\underline{u}^{n+1/2}) \underline{u}^{n+1/2} \right) + \underline{D} p^{n+1/2} \\ & = \mu L \left( \frac{\underline{u}^n + \underline{u}^{n+1}}{2} \right) + \underline{f}^{n+1/2} \end{aligned} \right\}$$

$$\underline{D} \cdot \underline{u}^{n+1} = 0$$

In both the preliminary substep and the final substep,  
we need to solve linear systems of the form

$$\left( I - \frac{\Delta t}{2} \frac{\mu}{\rho} L \right) \underline{u} + \frac{\Delta t}{\rho} \underline{D} \underline{g} = \underline{w}$$

$$\underline{D} \cdot \underline{u} = 0$$

In the preliminary substep:

$$\underline{u} = \underline{u}^{n+1/2}, \quad \underline{g} = \frac{1}{2} \tilde{p}^{n+1/2}$$

$$\underline{w} = \underline{u}^n - \frac{\Delta t}{2} S(\underline{u}^n) \underline{u}^n + \frac{\Delta t}{2\rho} \underline{f}^{n+1/2}$$

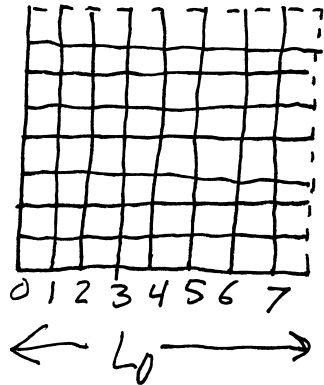
In the final substep:

$$\underline{u} = \underline{u}^{n+1}, \quad \underline{g} = \underline{p}^{n+1/2}$$

$$\underline{w} = \underline{u}^n - \Delta t S(\underline{u}^{n+1/2}) \underline{u}^{n+1/2} + \frac{\Delta t}{\rho} \underline{f}^{n+1/2} + \frac{\Delta t}{2} \frac{\mu}{\rho} L \underline{u}^n$$

Discrete Fourier Transform solution of the linear system for  $(\underline{u}, \underline{g})$

Let the fluid domain be  $\Omega = (0, L_0) \times (0, L_0)$  with periodic boundary conditions



$$h = L_0 / N$$

$$j_1, j_2 = 0 \dots N-1$$

$$\mathcal{J}_h = \{ \underline{x} : \underline{x} = (j_1 h, j_2 h), j_\alpha \in \{0, \dots, N-1\}, \alpha=1, 2 \}$$

Arithmetic on  $j_1, j_2$  is modulo  $N$

For any function  $\varphi(\underline{x})$  defined for  $\underline{x} \in \mathcal{J}_h$ ,

$$\text{let } \varphi_{j_1 j_2} = \varphi(j_1 h \underline{e}_1 + j_2 h \underline{e}_2)$$



Discrete Fourier Transform of  $D_\alpha$ ,  $\alpha = 1, 2$

$$(D_1 \varphi)(\underline{x}) = \frac{\varphi(\underline{x} + h \underline{e}_1) - \varphi(\underline{x} - h \underline{e}_1)}{2h}$$

$$= \sum_{m_1, m_2=0}^{N-1} \left( \frac{e^{\frac{2\pi i}{L_0}(m_1(x_1+h) + m_2 x_2)} - e^{\frac{2\pi i}{L_0}(m_1(x_1-h) + m_2 x_2)}}{2h} \right) \hat{\varphi}_{m_1, m_2}$$

$$= \sum_{m_1, m_2=0}^{N-1} \left( \frac{e^{\frac{2\pi i}{L_0} m_1 h} - e^{-\frac{2\pi i}{L_0} m_1 h}}{2h} \right) e^{\frac{2\pi i}{L_0}(m_1 x_1 + m_2 x_2)} \hat{\varphi}_{m_1, m_2}$$

Therefore

$$(\hat{D}_1)_{m_1, m_2} = \frac{2i \sin\left(\frac{2\pi}{L_0} m_1 h\right)}{2h} = \frac{i}{h} \sin\left(\frac{2\pi h}{L_0} m_1\right)$$

and similarly

$$(\hat{D}_2)_{m_1, m_2} = \frac{i}{h} \sin\left(\frac{2\pi h}{L_0} m_2\right)$$

Note: As  $h \rightarrow 0$ ,

$$(\hat{D}_\alpha)_{m_1, m_2} \rightarrow \frac{2\pi i}{L_0} m_\alpha = \left( \frac{\partial}{\partial x_\alpha} \right)^\wedge$$

Discrete Fourier Transform of  $L$ :

$$\begin{aligned}
 (L\underline{u})(\underline{x}) &= \sum_{\alpha=1}^2 \frac{\underline{u}(\underline{x} + h\underline{e}_\alpha) + \underline{u}(\underline{x} - h\underline{e}_\alpha) - 2\underline{u}(\underline{x})}{h^2} \\
 &= \sum_{m_1, m_2=0}^{N-1} \left( \sum_{\alpha=1}^2 \frac{e^{\frac{2\pi i}{L_0} h m_\alpha} + e^{-\frac{2\pi i}{L_0} h m_\alpha} - 2}{h^2} \right) \cdot
 \end{aligned}$$

•  $e^{\frac{2\pi i}{L_0} (m_1 x_1 + m_2 x_2)}$   $\hat{u}_{m_1, m_2}$

Therefore

$$\hat{L} = \sum_{\alpha=1}^2 \frac{2 \cos\left(\frac{2\pi h}{L_0} m_\alpha\right) - 2}{h^2}$$

$$= -\frac{2}{h^2} \sum_{\alpha=1}^2 \left( 1 - \cos\left(\frac{2\pi h}{L_0} m_\alpha\right) \right)$$

$$= -\frac{4}{h^2} \sum_{\alpha=1}^2 \left( \sin\left(\frac{\pi h m_\alpha}{L_0}\right) \right)^2 \rightarrow -\frac{4\pi^2}{L_0^2} \sum_{\alpha=1}^2 m_\alpha^2$$

$$= \hat{\Delta}$$

The Discrete Fourier Transform of the equations satisfied by  $\underline{u}, \underline{g}$  is as follows:

$$\left(1 - \frac{\Delta t}{2} \frac{\mu}{\rho} \hat{L}\right) \underline{\hat{u}} + \frac{\Delta t}{\rho} \underline{\hat{D}} \underline{\hat{g}} = \underline{\hat{w}}$$

$$\underline{\hat{D}} \cdot \underline{\hat{u}} = 0$$

For each  $m_1, m_2$  this is a system of 3 equations in 3 unknowns:  $\hat{u}_1, \hat{u}_2, \hat{g}$ . The equations for different  $m_1, m_2$  are not coupled to each other!

We can eliminate  $\underline{\hat{u}}$  by applying  $\underline{\hat{D}} \cdot$  to both sides of the first equation and by making use of  $\underline{\hat{D}} \cdot \underline{\hat{u}} = 0$ . The result is:

$$\frac{\Delta t}{\rho} \underline{\hat{D}} \cdot \underline{\hat{D}} \underline{\hat{g}} = \underline{\hat{D}} \cdot \underline{\hat{w}}$$

which has the solution:

$$\underline{\hat{g}} = \frac{\underline{\hat{D}} \cdot \underline{\hat{w}}}{\frac{\Delta t}{\rho} \underline{\hat{D}} \cdot \underline{\hat{D}}}$$

Then

$$\underline{\hat{u}} = \left( \underline{\hat{w}} - \frac{\underline{\hat{D}} (\underline{\hat{D}} \cdot \underline{\hat{w}})}{\underline{\hat{D}} \cdot \underline{\hat{D}}} \right) / \left( 1 - \frac{\Delta t}{2} \frac{\mu}{\rho} \hat{L} \right)$$

Writing out the above more explicitly sums

$$\hat{U}_{m_1, m_2} = \frac{\frac{i}{\hbar} \sin\left(\frac{2\pi}{N} \underline{m}\right) \cdot \hat{W}_{m_1, m_2}}{-\frac{\Delta t}{\rho \hbar^2} \sin\left(\frac{2\pi}{N} \underline{m}\right) \cdot \sin\left(\frac{2\pi}{N} \underline{m}\right)}$$

$$\hat{W}_{m_1, m_2} = \frac{\sin\left(\frac{2\pi}{N} \underline{m}\right) \sin\left(\frac{2\pi}{N} \underline{m}\right) \cdot \hat{W}_{m_1, m_2}}{\sin\left(\frac{2\pi}{N} \underline{m}\right) \cdot \sin\left(\frac{2\pi}{N} \underline{m}\right)}$$

$$\hat{U}_{m_1, m_2} = \frac{1 + \frac{\Delta t}{2} \frac{\mu}{\rho} \frac{4}{\hbar^2} \sin\left(\frac{\pi}{N} \underline{m}\right) \cdot \sin\left(\frac{\pi}{N} \underline{m}\right)}{\sin\left(\frac{2\pi}{N} \underline{m}\right) \cdot \sin\left(\frac{2\pi}{N} \underline{m}\right)}$$

where  $\underline{m} = (m_1, m_2)$

$$\sin(a \underline{m}) = (\sin(am_1), \sin(am_2))$$



The cases

$$(m_1, m_2) = (0, 0), (0, N/2), (N/2, 0), (N/2, N/2)$$

require special consideration. Going back to

the original equations, we see that  $\hat{g}$  is undefined

but plays no role at all, and that  $\hat{u}$  is

given by

$$\hat{u}_{m_1, m_2} = \frac{\hat{W}_{m_1, m_2}}{1 + \frac{\Delta t}{2} \frac{\mu}{\rho} \frac{4}{h^2} \sin\left(\frac{\pi}{N} m_1\right) \cdot \sin\left(\frac{\pi}{N} m_2\right)}$$

Construction of  $\delta_h$ :

Let

$$\delta_h(\underline{x}) = \frac{1}{h^2} \varphi\left(\frac{x_1}{h}\right) \varphi\left(\frac{x_2}{h}\right)$$

where  $\underline{x} = (x_1, x_2)$  and  $\varphi$  has the following properties:

- i)  $\varphi$  is continuous
- ii)  $\varphi(r) = 0$  for  $|r| \geq 2$
- iii)  $\sum_{i \text{ even}} \varphi(r-i) = \sum_{i \text{ odd}} \varphi(r-i) = \frac{1}{2}$ , all  $r$
- iv)  $\sum_i (r-i) \varphi(r-i) = 0$ , all  $r$
- v)  $\sum_i (\varphi(r-i))^2 = C$ , all  $r$

Note: Unlike  $i$ ,  $r$  is a real variable.

"all  $r$ " means all real values of  $r$ .

How to determine  $\varphi(r)$ :

Consider  $0 \leq r \leq 1$ . Then the nonzero  $\varphi(r-i)$  are at most

$\varphi(r-2), \varphi(r-1), \varphi(r), \varphi(r+1)$   
Therefore, conditions (iii)-(v) reduce to

$$\varphi(r-2) + \varphi(r) = \frac{1}{2}$$

$$\varphi(r-1) + \varphi(r+1) = \frac{1}{2}$$

$$(r-2)\varphi(r-2) + (r-1)\varphi(r-1) + r\varphi(r) + (r+1)\varphi(r+1) = 0$$

$$(\varphi(r-2))^2 + (\varphi(r-1))^2 + (\varphi(r))^2 + (\varphi(r+1))^2 = C$$

To determine  $C$ , set  $r=0$ . Then  $\varphi(r-2)=0$ , and the above equations reduce to

$$\varphi(0) = \frac{1}{2}$$

$$\left. \begin{array}{l} \varphi(-1) + \varphi(1) = \frac{1}{2} \\ -\varphi(-1) + \varphi(1) = 0 \end{array} \right\} \Rightarrow \varphi(-1) = \varphi(1) = \frac{1}{4}$$

$$C = (\varphi(-1))^2 + (\varphi(0))^2 + (\varphi(1))^2 = \frac{1}{16} + \frac{1}{4} + \frac{1}{16} = \frac{3}{8}$$

With  $C$  known, return to the case  $0 \leq r \leq 1$   
Make use of the first two equations to simplify the third one:

$$\begin{aligned} r(\varphi(r-2) + \varphi(r-1) + \varphi(r) + \varphi(r+1)) \\ = 2\varphi(r-2) + \varphi(r-1) - \varphi(r+1) \end{aligned}$$

The factor that multiplies  $r$  is equal to 1. Thus, we have the system:

$$\varphi(r-2) + \varphi(r) = \frac{1}{2}$$

$$\varphi(r-1) + \varphi(r+1) = \frac{1}{2}$$

$$2\varphi(r-2) + \varphi(r-1) - \varphi(r+1) = r$$

$$(\varphi(r-2))^2 + (\varphi(r-1))^2 + (\varphi(r))^2 + (\varphi(r+1))^2 = \frac{3}{8}$$

Use the first 3 equations to express  $\varphi(r-2)$ ,  $\varphi(r-1)$ ,  $\varphi(r+1)$  in terms of  $\varphi(r)$ :

$$\varphi(r-2) = \frac{1}{2} - \varphi(r)$$

$$\varphi(r-1) = \frac{1}{2} \left[ \frac{1}{2} + r - 2\varphi(r-2) \right] = \frac{1}{2} \left( r - \frac{1}{2} \right) + \varphi(r)$$

$$\varphi(r+1) = \frac{1}{2} \left[ \frac{1}{2} - r + 2\varphi(r-2) \right] = \frac{1}{2} \left( -r + \frac{3}{2} \right) - \varphi(r)$$

Substitute the above results into the sum-of-squares equation:

$$\left(\frac{1}{2} - \varphi(r)\right)^2 + \left(\frac{1}{2}(r - \frac{1}{2}) + \varphi(r)\right)^2 + (\varphi(r))^2 + \left(\frac{1}{2}(-r + \frac{3}{2}) - \varphi(r)\right)^2 = \frac{3}{8}$$

Collecting like powers of  $\varphi(r)$  yields

$$4(\varphi(r))^2 + (2r - 3)\varphi(r) + \frac{1}{2}(r - 1)^2 = 0$$

$$\varphi(r) = \frac{3 - 2r \pm \sqrt{(3 - 2r)^2 - 8(r - 1)^2}}{8}$$

$$= \frac{3 - 2r \pm \sqrt{1 + 4r - 4r^2}}{8}$$

Recall that this holds only for  $0 \leq r \leq 1$

Note that

$$\varphi(0) = \frac{3 \pm 1}{8}, \quad \varphi(1) = \frac{1 \pm 1}{8}$$

Since we previously found  $\varphi(0) = 1/2$  and  $\varphi(1) = 1/4$ , we must choose the + root.

Then, for  $0 \leq r \leq 1$ , we have

$$\varphi(r) = \frac{3-2r + \sqrt{1+4r-4r^2}}{8}$$

and also

$$\varphi(r-2) = \frac{4}{8} - \varphi(r) = \frac{1+2r - \sqrt{1+4r-4r^2}}{8}$$

$$\varphi(r-1) = \frac{4r-2}{8} + \varphi(r) = \frac{1+2r + \sqrt{1+4r-4r^2}}{8}$$

$$\varphi(r+1) = \frac{6-4r}{8} - \varphi(r) = \frac{3-2r - \sqrt{1+4r-4r^2}}{8}$$

HOMEWORK:

Plot  $\varphi(r)$  and  $\varphi'(r)$  for  $-3 \leq r \leq 3$

HOMEWORK :

Evaluate the "6-point delta function",  
which is defined by

$\varphi(r)$  is continuous

$$\varphi(r) = 0 \text{ for } |r| \geq 3$$

$$\sum_{i \text{ even}} \varphi(r-i) = \sum_{i \text{ odd}} \varphi(r-i) = \frac{1}{2} \quad \text{all } r$$

$$\sum_i (r-i) \varphi(r-i) = 0 \quad \text{all } r$$

$$\sum_i (r-i)^2 \varphi(r-i) = 0 \quad \text{all } r$$

$$\sum_i (r-i)^3 \varphi(r-i) = 0 \quad \text{all } r$$

$$\sum_i (\varphi(r-i))^2 = C \quad \text{all } r$$

Plot  $\varphi(r)$  and  $\varphi'(r)$  for  $-4 \leq r \leq 4$