

# Supplementary Material: Implicit Formulation for SPH-based Viscous Fluids

## 1 Derivation of Implicit Formulation for the Full Form

We show the derivation of our implicit formulation for the full form of viscosity. From the Navier-Stokes equations, we extract the following equations for viscosity:

$$\mathbf{u}_i = \mathbf{u}_i^* + \frac{\Delta t}{\rho_i} \nabla \cdot \mathbf{s}_i, \quad (1)$$

$$\mathbf{s}_i = \mu_i (\nabla \mathbf{u}_i + (\nabla \mathbf{u}_i)^T), \quad (2)$$

where  $\mathbf{u}_i = [u_i, v_i, w_i]^T$  denotes second intermediate velocity of particle  $i$ ,  $\mathbf{u}_i^*$  first intermediate velocity,  $\Delta t$  time step,  $\rho_i$  density,  $\mathbf{s}_i$  intermediate viscous stress tensor, and  $\mu_i$  dynamic viscosity. Using an SPH formulation for divergence of tensor, we obtain

$$\nabla \cdot \mathbf{s}_i = m \rho_i \sum_j \left( \frac{\mathbf{s}_i}{\rho_i^2} + \frac{\mathbf{s}_j}{\rho_j^2} \right) \nabla W_{ij}, \quad (3)$$

and then, by substituting Eq. (3) into Eq. (1), we obtain

$$\mathbf{u}_i = \mathbf{u}_i^* + m \Delta t \sum_j \left( \frac{\mathbf{s}_i}{\rho_i^2} + \frac{\mathbf{s}_j}{\rho_j^2} \right) \nabla W_{ij}. \quad (4)$$

With Eqs. (4) and (2), we can derive

$$\mathbf{u}_i = \mathbf{u}_i^* + m \Delta t \sum_j \left( \frac{\mu_i}{\rho_i^2} (\nabla \mathbf{u}_i + (\nabla \mathbf{u}_i)^T) + \frac{\mu_j}{\rho_j^2} (\nabla \mathbf{u}_j + (\nabla \mathbf{u}_j)^T) \right) \nabla W_{ij}, \quad (5)$$

and we obtain the following equation by arranging the terms in Eq. (5):

$$\mathbf{u}_i + m \Delta t \sum_j \left( \frac{\mu_i}{\rho_i^2} (-\nabla \mathbf{u}_i - (\nabla \mathbf{u}_i)^T) + \frac{\mu_j}{\rho_j^2} (-\nabla \mathbf{u}_j - (\nabla \mathbf{u}_j)^T) \right) \nabla W_{ij} = \mathbf{u}_i^*. \quad (6)$$

We can rewrite Eq. (6) as

$$\mathbf{u}_i + \hat{m} \sum_j (\hat{\mu}_i \mathbf{Q}_{ij} + \hat{\mu}_j \mathbf{Q}_{jk}) \nabla W_{ij} = \mathbf{u}_i^*, \quad (7)$$

$$\hat{m} = m \Delta t,$$

$$\hat{\mu}_i = \frac{\mu_i}{\rho_i^2},$$

$$\mathbf{Q}_{ij} = -\nabla \mathbf{u}_i - (\nabla \mathbf{u}_i)^T.$$

Since we can estimate Jacobian of velocity  $\nabla \mathbf{u}_i$  using an SPH formulation as

$$\begin{aligned}
\nabla \mathbf{u}_i &= \sum_j V_j (\mathbf{u}_j - \mathbf{u}_i) \nabla W_{ij}^T \\
&= \sum_j V_j \begin{bmatrix} u_j - u_i \\ v_j - v_i \\ w_j - w_i \end{bmatrix} \begin{bmatrix} \nabla W_{ij,x} & \nabla W_{ij,y} & \nabla W_{ij,z} \end{bmatrix} \\
&= \sum_j V_j \begin{bmatrix} (u_j - u_i) \nabla W_{ij,x} & (u_j - u_i) \nabla W_{ij,y} & (u_j - u_i) \nabla W_{ij,z} \\ (v_j - v_i) \nabla W_{ij,x} & (v_j - v_i) \nabla W_{ij,y} & (v_j - v_i) \nabla W_{ij,z} \\ (w_j - w_i) \nabla W_{ij,x} & (w_j - w_i) \nabla W_{ij,y} & (w_j - w_i) \nabla W_{ij,z} \end{bmatrix} \\
&= \sum_j \begin{bmatrix} u_{ji} a_{ij,x} & u_{ji} a_{ij,y} & u_{ji} a_{ij,z} \\ v_{ji} a_{ij,x} & v_{ji} a_{ij,y} & v_{ji} a_{ij,z} \\ w_{ji} a_{ij,x} & w_{ji} a_{ij,y} & w_{ji} a_{ij,z} \end{bmatrix},
\end{aligned}$$

where  $V_i$  denotes volume,  $W_{ij} = [W_{ij,x}, W_{ij,y}, W_{ij,z}]^T$  kernel,  $u_{ij} = u_i - u_j$ ,  $v_{ij} = v_i - v_j$ ,  $w_{ij} = w_i - w_j$ , and  $\mathbf{a}_{ij} = [a_{ij,x}, a_{ij,y}, a_{ij,z}]^T = [V_j \nabla W_{ij,x}, V_j \nabla W_{ij,y}, V_j \nabla W_{ij,z}]^T$ , and transposed Jacobian of velocity  $(\nabla \mathbf{u}_i)^T$  can be written as

$$(\nabla \mathbf{u}_i)^T = \sum_j \begin{bmatrix} u_{ji} a_{ij,x} & v_{ji} a_{ij,x} & w_{ji} a_{ij,x} \\ u_{ji} a_{ij,y} & v_{ji} a_{ij,y} & w_{ji} a_{ij,y} \\ u_{ji} a_{ij,z} & v_{ji} a_{ij,z} & w_{ji} a_{ij,z} \end{bmatrix},$$

we obtain

$$\begin{aligned}
\mathbf{Q}_{ij} &= -\nabla \mathbf{u}_i - (\nabla \mathbf{u}_i)^T = \begin{bmatrix} 2 \sum_j a_{ij,x} u_{ij} & q_{ij,xy} & q_{ij,xz} \\ q_{ij,xy} & 2 \sum_j a_{ij,y} v_{ij} & q_{ij,yz} \\ q_{ij,xz} & q_{ij,yz} & 2 \sum_j a_{ij,z} w_{ij} \end{bmatrix}, \quad (8) \\
q_{ij,xy} &= \sum_j (a_{ij,y} u_{ij} + a_{ij,x} v_{ij}), \quad q_{ij,xz} = \sum_j (a_{ij,z} u_{ij} + a_{ij,x} w_{ij}), \\
q_{ij,yz} &= \sum_j (a_{ij,z} v_{ij} + a_{ij,y} w_{ij}).
\end{aligned}$$

By substituting Eq. (8) into Eq. (7), we obtain an implicit formulation for  $x$  component of  $\mathbf{u}_i$ ,  $u_i$ :

$$\begin{aligned}
u_i + \hat{m} \sum_j \left( \hat{\mu}_i \left( 2 \nabla W_{ij,x} \sum_j a_{ij,x} u_{ij} + \nabla W_{ij,y} \sum_j (a_{ij,y} u_{ij} + a_{ij,x} v_{ij}) + \nabla W_{ij,z} \sum_j (a_{ij,z} u_{ij} + a_{ij,x} w_{ij}) \right) + \right. \\
\left. \hat{\mu}_j \left( 2 \nabla W_{ij,x} \sum_k a_{jk,x} u_{jk} + \nabla W_{ij,y} \sum_k (a_{jk,y} u_{jk} + a_{jk,x} v_{jk}) + \nabla W_{ij,z} \sum_k (a_{jk,z} u_{jk} + a_{jk,x} w_{jk}) \right) \right) = u_i^*. \quad (9)
\end{aligned}$$

Next, to extract coefficients, we separate the terms in Eq. (9) as

$$\begin{aligned}
& u_i + \hat{m} \sum_j \left( \hat{\mu}_i \left( 2\nabla W_{ij,x} \left( \sum_j a_{ij,x} u_i - \sum_j a_{ij,x} u_j \right) + \right. \right. \\
& \nabla W_{ij,y} \left( \sum_j a_{ij,y} u_i - \sum_j a_{ij,y} u_j + \sum_j a_{ij,x} v_i - \sum_j a_{ij,x} v_j \right) + \\
& \nabla W_{ij,z} \left( \sum_j a_{ij,z} u_i - \sum_j a_{ij,z} u_j + \sum_j a_{ij,x} w_i - \sum_j a_{ij,x} w_j \right) \left. \right) + \\
& \hat{\mu}_j \left( 2\nabla W_{ij,x} \left( \sum_k a_{jk,x} u_j - \sum_k a_{jk,x} u_k \right) + \right. \\
& \nabla W_{ij,y} \left( \sum_k a_{jk,y} u_j - \sum_k a_{jk,y} u_k + \sum_k a_{jk,x} v_j - \sum_k a_{jk,x} v_k \right) + \\
& \nabla W_{ij,z} \left( \sum_k a_{jk,z} u_j - \sum_k a_{jk,z} u_k + \sum_k a_{jk,x} w_j - \sum_k a_{jk,x} w_k \right) \left. \right) = u_i^*. \tag{10}
\end{aligned}$$

Since  $u_i$ ,  $v_i$ , and  $w_i$  are constant when we compute  $\sum_j a_{ij,x}$ ,  $\sum_j a_{ij,y}$ , and  $\sum_j a_{ij,z}$ , we can rewrite Eq. (10) with  $\alpha_{ij,x} = \sum_j a_{ij,x}$ ,  $\alpha_{ij,y} = \sum_j a_{ij,y}$ , and  $\alpha_{ij,z} = \sum_j a_{ij,z}$  as

$$\begin{aligned}
& u_i + \hat{m} \sum_j \left( \hat{\mu}_i \left( 2\nabla W_{ij,x} (\alpha_{ij,x} u_i - \sum_j a_{ij,x} u_j) + \right. \right. \\
& \nabla W_{ij,y} (\alpha_{ij,y} u_i - \sum_j a_{ij,y} u_j + \alpha_{ij,x} v_i - \sum_j a_{ij,x} v_j) + \\
& \nabla W_{ij,z} (\alpha_{ij,z} u_i - \sum_j a_{ij,z} u_j + \alpha_{ij,x} w_i - \sum_j a_{ij,x} w_j) \left. \right) + \\
& \hat{\mu}_j \left( 2\nabla W_{ij,x} (\alpha_{jk,x} u_j - \sum_k a_{jk,x} u_k) + \right. \\
& \nabla W_{ij,y} (\alpha_{jk,y} u_j - \sum_k a_{jk,y} u_k + \alpha_{jk,x} v_j - \sum_k a_{jk,x} v_k) + \\
& \nabla W_{ij,z} (\alpha_{jk,z} u_j - \sum_k a_{jk,z} u_k + \alpha_{jk,x} w_j - \sum_k a_{jk,x} w_k) \left. \right) = u_i^*. \tag{11}
\end{aligned}$$

Using the distributive law for  $\nabla W_{ij,x}$ ,  $\nabla W_{ij,y}$ , and  $\nabla W_{ij,z}$  we further separate the terms in Eq. (11):

$$\begin{aligned}
& u_i + \hat{m} \sum_j \left( \hat{\mu}_i \left( 2\nabla W_{ij,x} \alpha_{ij,x} u_i - 2\nabla W_{ij,x} \sum_j a_{ij,x} u_j + \right. \right. \\
& \nabla W_{ij,y} \alpha_{ij,y} u_i - \nabla W_{ij,y} \sum_j a_{ij,y} u_j + \nabla W_{ij,y} \alpha_{ij,x} v_i - \nabla W_{ij,y} \sum_j a_{ij,x} v_j + \\
& \nabla W_{ij,z} \alpha_{ij,z} u_i - \nabla W_{ij,z} \sum_j a_{ij,z} u_j + \nabla W_{ij,z} \alpha_{ij,x} w_i - \nabla W_{ij,z} \sum_j a_{ij,x} w_j \left. \right) + \\
& \hat{\mu}_j \left( 2\nabla W_{ij,x} \alpha_{jk,x} u_j - 2\nabla W_{ij,x} \sum_k a_{jk,x} u_k + \right. \\
& \nabla W_{ij,y} \alpha_{jk,y} u_j - \nabla W_{ij,y} \sum_k a_{jk,y} u_k + \nabla W_{ij,y} \alpha_{jk,x} v_j - \nabla W_{ij,y} \sum_k a_{jk,x} v_k + \\
& \nabla W_{ij,z} \alpha_{jk,z} u_j - \nabla W_{ij,z} \sum_k a_{jk,z} u_k + \nabla W_{ij,z} \alpha_{jk,x} w_j - \nabla W_{ij,z} \sum_k a_{jk,x} w_k \left. \right) = u_i^*. \tag{12}
\end{aligned}$$

Since  $\mu_i$  is constant when we scan particle  $j$ , we rewrite Eq. (12) as

$$\begin{aligned}
& u_i + \hat{m}\hat{\mu}_i \sum_j \left( 2\nabla W_{ij,x} \alpha_{ij,x} u_i - 2\nabla W_{ij,x} \sum_j a_{ij,x} u_j + \right. \\
& \nabla W_{ij,y} \alpha_{ij,y} u_i - \nabla W_{ij,y} \sum_j a_{ij,y} u_j + \nabla W_{ij,y} \alpha_{ij,x} v_i - \nabla W_{ij,y} \sum_j a_{ij,x} v_j + \\
& \nabla W_{ij,z} \alpha_{ij,z} u_i - \nabla W_{ij,z} \sum_j a_{ij,z} u_j + \nabla W_{ij,z} \alpha_{ij,x} w_i - \nabla W_{ij,z} \sum_j a_{ij,x} w_j \Big) + \\
& \hat{m} \sum_j \hat{\mu}_j \left( 2\nabla W_{ij,x} \alpha_{jk,x} u_j - 2\nabla W_{ij,x} \sum_k a_{jk,x} u_k + \right. \\
& \nabla W_{ij,y} \alpha_{jk,y} u_j - \nabla W_{ij,y} \sum_k a_{jk,y} u_k + \nabla W_{ij,y} \alpha_{jk,x} v_j - \nabla W_{ij,y} \sum_k a_{jk,x} v_k + \\
& \nabla W_{ij,z} \alpha_{jk,z} u_j - \nabla W_{ij,z} \sum_k a_{jk,z} u_k + \nabla W_{ij,z} \alpha_{jk,x} w_j - \nabla W_{ij,z} \sum_k a_{jk,x} w_k \Big) = u_i^*. \tag{13}
\end{aligned}$$

Then, we further decompose Eq. (13), noting that when we scan particle  $j$ ,  $\alpha_{ij}$  is constant, and  $\alpha_{jk}$  is not constant:

$$\begin{aligned}
& u_i + 2\hat{m}\hat{\mu}_i \alpha_{ij,x} u_i \sum_j \nabla W_{ij,x} - 2\hat{m}\hat{\mu}_i \sum_j \nabla W_{ij,x} \sum_j a_{ij,x} u_j + \\
& \hat{m}\hat{\mu}_i \alpha_{ij,y} u_i \sum_j \nabla W_{ij,y} - \hat{m}\hat{\mu}_i \sum_j \nabla W_{ij,y} \sum_j a_{ij,y} u_j + \hat{m}\hat{\mu}_i \alpha_{ij,x} v_i \sum_j \nabla W_{ij,y} - \hat{m}\hat{\mu}_i \sum_j \nabla W_{ij,y} \sum_j a_{ij,x} v_j + \\
& \hat{m}\hat{\mu}_i \alpha_{ij,z} u_i \sum_j \nabla W_{ij,z} - \hat{m}\hat{\mu}_i \sum_j \nabla W_{ij,z} \sum_j a_{ij,z} u_j + \hat{m}\hat{\mu}_i \alpha_{ij,x} w_i \sum_j \nabla W_{ij,z} - \hat{m}\hat{\mu}_i \sum_j \nabla W_{ij,z} \sum_j a_{ij,x} w_j + \\
& 2\hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,x} \alpha_{jk,x} u_j - 2\hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,x} \sum_k a_{jk,x} u_k + \\
& \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,y} \alpha_{jk,y} u_j - \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,y} \sum_k a_{jk,y} u_k + \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,y} \alpha_{jk,x} v_j - \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,y} \sum_k a_{jk,x} v_k + \\
& \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,z} \alpha_{jk,z} u_j - \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,z} \sum_k a_{jk,z} u_k + \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,z} \alpha_{jk,x} w_j - \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,z} \sum_k a_{jk,x} w_k = u_i^*. \tag{14}
\end{aligned}$$

With  $\omega_{ij,x} = \sum_j \nabla W_{ij,x}$ ,  $\omega_{ij,y} = \sum_j \nabla W_{ij,y}$ , and  $\omega_{ij,z} = \sum_j \nabla W_{ij,z}$ , we can rewrite Eq. (14):

$$\begin{aligned}
& u_i + 2\hat{m}\hat{\mu}_i \omega_{ij,x} \alpha_{ij,x} u_i - 2\hat{m}\hat{\mu}_i \omega_{ij,x} \sum_j a_{ij,x} u_j + \\
& \hat{m}\hat{\mu}_i \omega_{ij,y} \alpha_{ij,y} u_i - \hat{m}\hat{\mu}_i \omega_{ij,y} \sum_j a_{ij,y} u_j + \hat{m}\hat{\mu}_i \omega_{ij,y} \alpha_{ij,x} v_i - \hat{m}\hat{\mu}_i \omega_{ij,y} \sum_j a_{ij,x} v_j + \\
& \hat{m}\hat{\mu}_i \omega_{ij,z} \alpha_{ij,z} u_i - \hat{m}\hat{\mu}_i \omega_{ij,z} \sum_j a_{ij,z} u_j + \hat{m}\hat{\mu}_i \omega_{ij,z} \alpha_{ij,x} w_i - \hat{m}\hat{\mu}_i \omega_{ij,z} \sum_j a_{ij,x} w_j + \\
& 2\hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,x} \alpha_{jk,x} u_j - 2\hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,x} \sum_k a_{jk,x} u_k + \\
& \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,y} \alpha_{jk,y} u_j - \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,y} \sum_k a_{jk,y} u_k + \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,y} \alpha_{jk,x} v_j - \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,y} \sum_k a_{jk,x} v_k + \\
& \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,z} \alpha_{jk,z} u_j - \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,z} \sum_k a_{jk,z} u_k + \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,z} \alpha_{jk,x} w_j - \hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,z} \sum_k a_{jk,x} w_k = u_i^*. \tag{15}
\end{aligned}$$

By grouping the terms in Eq. (15) with respect to  $u_i, v_i, w_i, u_j, v_j, w_j, u_k, v_k$ , and  $w_k$ , we obtain

$$\begin{aligned}
& (1 + \hat{m}\hat{\mu}_i(2\omega_{ij,x}\alpha_{ij,x} + \omega_{ij,y}\alpha_{ij,y} + \omega_{ij,z}\alpha_{ij,z}))u_i + \\
& \quad \hat{m}\hat{\mu}_i\omega_{ij,y}\alpha_{ij,x}v_i + \\
& \quad \hat{m}\hat{\mu}_i\omega_{ij,z}\alpha_{ij,x}w_i + \\
& \hat{m}\hat{\mu}_i(-2\omega_{ij,x}\sum_j a_{ij,x}u_j - \omega_{ij,y}\sum_j a_{ij,y}u_j - \omega_{ij,z}\sum_j a_{ij,z}u_j) + \\
& \hat{m}\sum_j \hat{\mu}_j(2\nabla W_{ij,x}\alpha_{jk,x} + \nabla W_{ij,y}\alpha_{jk,y}\nabla W_{ij,z}\alpha_{jk,z})u_j + \\
& \quad \hat{m}\hat{\mu}_i(-\omega_{ij,y}\sum_j a_{ij,x}v_j) + \hat{m}\sum_j \hat{\mu}_j\nabla W_{ij,y}\alpha_{jk,x}v_j + \\
& \quad \hat{m}\hat{\mu}_i(-\omega_{ij,z}\sum_j a_{ij,x}w_j) + \hat{m}\sum_j \hat{\mu}_j\nabla W_{ij,z}\alpha_{jk,x}w_j + \\
& \hat{m}\sum_j \hat{\mu}_j(-2\nabla W_{ij,x}\sum_k a_{jk,x}u_k - \nabla W_{ij,y}\sum_k a_{jk,y}u_k - \nabla W_{ij,z}\sum_k a_{jk,z}u_k) + \\
& \quad -\hat{m}\sum_j \hat{\mu}_j\nabla W_{ij,y}\sum_k a_{jk,x}v_k + \\
& \quad -\hat{m}\sum_j \hat{\mu}_j\nabla W_{ij,z}\sum_k a_{jk,x}w_k = u_i^*. \tag{16}
\end{aligned}$$

Then, we further convert Eq. (16) into the following equation with coefficients

$c_{u_i u_i}, c_{v_i u_i}, c_{w_i u_i}, c_{u_j u_i}, c_{v_j u_i}, c_{w_j u_i}, c_{u_k u_i}, c_{v_k u_i}$ , and  $c_{w_k u_i}$ :

$$\begin{bmatrix} c_{u_i u_i} \\ c_{v_i u_i} \\ c_{w_i u_i} \end{bmatrix}^T \begin{bmatrix} u_i \\ v_i \\ w_i \end{bmatrix} + \sum_j \begin{bmatrix} c_{u_j u_i} \\ c_{v_j u_i} \\ c_{w_j u_i} \end{bmatrix}^T \begin{bmatrix} u_j \\ v_j \\ w_j \end{bmatrix} + \sum_k \begin{bmatrix} c_{u_k u_i} \\ c_{v_k u_i} \\ c_{w_k u_i} \end{bmatrix}^T \begin{bmatrix} u_k \\ v_k \\ w_k \end{bmatrix} = u_i^*, \tag{17}$$

$$\begin{aligned}
c_{u_i u_i} &= 1 + \hat{m}\hat{\mu}_i(2\omega_{ij,x}\alpha_{ij,x} + \omega_{ij,y}\alpha_{ij,y} + \omega_{ij,z}\alpha_{ij,z}), \\
c_{v_i u_i} &= \hat{m}\hat{\mu}_i\omega_{ij,y}\alpha_{ij,x}, \\
c_{w_i u_i} &= \hat{m}\hat{\mu}_i\omega_{ij,z}\alpha_{ij,x},
\end{aligned}$$

$$\begin{aligned}
c_{u_j u_i} &= \hat{m}(-\hat{\mu}_i(2a_{ij,x}\omega_{ij,x} + a_{ij,y}\omega_{ij,y} + a_{ij,z}\omega_{ij,z}) + \\
&\quad \hat{\mu}_j(2\nabla W_{ij,x}\alpha_{jk,x} + \nabla W_{ij,y}\alpha_{jk,y} + \nabla W_{ij,z}\alpha_{jk,z})), \\
c_{v_j u_i} &= \hat{m}(-\hat{\mu}_i a_{ij,x}\omega_{ij,y} + \hat{\mu}_j\nabla W_{ij,y}\alpha_{jk,x}), \\
c_{w_j u_i} &= \hat{m}(-\hat{\mu}_i a_{ij,x}\omega_{ij,z} + \hat{\mu}_j\nabla W_{ij,z}\alpha_{jk,x}),
\end{aligned}$$

$$\begin{aligned}
c_{u_k u_i} &= -\hat{m}\sum_j \hat{\mu}_j(2\nabla W_{ij,x}a_{jk,x} + \nabla W_{ij,y}a_{jk,y} + \nabla W_{ij,z}a_{jk,z}), \\
c_{v_k u_i} &= -\hat{m}\sum_j \hat{\mu}_j\nabla W_{ij,y}a_{jk,x}, \\
c_{w_k u_i} &= -\hat{m}\sum_j \hat{\mu}_j\nabla W_{ij,z}a_{jk,x}.
\end{aligned}$$

We use  $c_{u_i u_i}$  to denote a coefficient of  $u_i$  to  $u_i$ , and  $c_{v_i u_i}$  a coefficient of  $v_i$  to  $u_i$ , and similarly define other coefficients. Note that we convert our implicit formulation into Eq. (17) to extract coefficients, prioritizing

clarity and simplicity, and thus Eq. (17) can be optimized by reducing the number of arithmetic operations with computed values in the extraction loops.

Similarly, for  $v_i$ , we compute coefficients  $c_{u_i v_i}, c_{v_i v_i}, c_{w_i v_i}, c_{u_j v_i}, c_{v_j v_i}, c_{w_j v_i}, c_{u_k v_i}, c_{v_k v_i}$ , and  $c_{w_k v_i}$ :

$$\begin{bmatrix} c_{u_i v_i} \\ c_{v_i v_i} \\ c_{w_i v_i} \end{bmatrix}^T \begin{bmatrix} u_i \\ v_i \\ w_i \end{bmatrix} + \sum_j \begin{bmatrix} c_{u_j v_i} \\ c_{v_j v_i} \\ c_{w_j v_i} \end{bmatrix}^T \begin{bmatrix} u_j \\ v_j \\ w_j \end{bmatrix} + \sum_k \begin{bmatrix} c_{u_k v_i} \\ c_{v_k v_i} \\ c_{w_k v_i} \end{bmatrix}^T \begin{bmatrix} u_k \\ v_k \\ w_k \end{bmatrix} = v_i^*, \quad (18)$$

$$c_{u_i, v_i} = \hat{m} \hat{\mu}_i \omega_{ij,x} \alpha_{ij,y}, \quad (19)$$

$$c_{v_i, v_i} = 1 + \hat{m} \hat{\mu}_i (\omega_{ij,x} \alpha_{ij,x} + 2\omega_{ij,y} \alpha_{ij,y} + \omega_{ij,z} \alpha_{ij,z}), \quad (20)$$

$$c_{z_i, v_i} = \hat{m} \hat{\mu}_i \omega_{ij,z} \alpha_{ij,y}, \quad (21)$$

$$c_{u_j v_i} = \hat{m} (-\hat{\mu}_i a_{ij,y} \omega_{ij,x} + \hat{\mu}_j \nabla W_{ij,x} \alpha_{jk,y}), \quad (22)$$

$$c_{v_j v_i} = \hat{m} \left( -\hat{\mu}_i (a_{ij,x} \omega_{ij,x} + 2a_{ij,y} \omega_{ij,y} + a_{ij,z} \omega_{ij,z}) + \hat{\mu}_j (\nabla W_{ij,x} \alpha_{jk,x} + 2\nabla W_{ij,y} \alpha_{jk,y} + \nabla W_{ij,z} \alpha_{jk,z}) \right), \quad (23)$$

$$c_{w_j v_i} = \hat{m} (-\hat{\mu}_i a_{ij,y} \omega_{ij,z} + \hat{\mu}_j \nabla W_{ij,z} \alpha_{jk,y}), \quad (24)$$

$$c_{u_k v_i} = -\hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,x} a_{jk,y}, \quad (25)$$

$$c_{v_k v_i} = -\hat{m} \sum_j \hat{\mu}_j (\nabla W_{ij,x} a_{jk,x} + 2\nabla W_{ij,y} a_{jk,y} + \nabla W_{ij,z} a_{jk,z}), \quad (26)$$

$$c_{w_k v_i} = -\hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,z} a_{jk,y}. \quad (27)$$

Similarly, for  $w_i$ , we compute coefficients  $c_{u_i w_i}, c_{v_i w_i}, c_{w_i w_i}, c_{u_j w_i}, c_{v_j w_i}, c_{w_j w_i}, c_{u_k w_i}, c_{v_k w_i}$ , and  $c_{w_k w_i}$ :

$$\begin{bmatrix} c_{u_i w_i} \\ c_{v_i w_i} \\ c_{w_i w_i} \end{bmatrix}^T \begin{bmatrix} u_i \\ v_i \\ w_i \end{bmatrix} + \sum_j \begin{bmatrix} c_{u_j w_i} \\ c_{v_j w_i} \\ c_{w_j w_i} \end{bmatrix}^T \begin{bmatrix} u_j \\ v_j \\ w_j \end{bmatrix} + \sum_k \begin{bmatrix} c_{u_k w_i} \\ c_{v_k w_i} \\ c_{w_k w_i} \end{bmatrix}^T \begin{bmatrix} u_k \\ v_k \\ w_k \end{bmatrix} = w_i^*, \quad (28)$$

$$c_{u_i w_i} = \hat{m} \hat{\mu}_i \omega_{ij,x} \alpha_{ij,z}, \quad (29)$$

$$c_{v_i w_i} = \hat{m} \hat{\mu}_i \omega_{ij,y} \alpha_{ij,z}, \quad (30)$$

$$c_{w_i w_i} = 1 + \hat{m} \hat{\mu}_i (\omega_{ij,x} \alpha_{ij,x} + \omega_{ij,y} \alpha_{ij,y} + 2\omega_{ij,z} \alpha_{ij,z}), \quad (31)$$

$$c_{u_j w_i} = \hat{m} (-\hat{\mu}_i a_{ij,z} \omega_{ij,x} + \hat{\mu}_j \nabla W_{ij,x} \alpha_{jk,z}), \quad (32)$$

$$c_{v_j w_i} = \hat{m} (-\hat{\mu}_i a_{ij,z} \omega_{ij,y} + \hat{\mu}_j \nabla W_{ij,y} \alpha_{jk,z}), \quad (33)$$

$$c_{w_j w_i} = \hat{m} \left( -\hat{\mu}_i (a_{ij,x} \omega_{ij,x} + a_{ij,y} \omega_{ij,y} + 2a_{ij,z} \omega_{ij,z}) + \hat{\mu}_j (\nabla W_{ij,x} \alpha_{jk,x} + \nabla W_{ij,y} \alpha_{jk,y} + 2\nabla W_{ij,z} \alpha_{jk,z}) \right), \quad (34)$$

$$c_{u_k w_i} = -\hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,x} a_{jk,z}, \quad (35)$$

$$c_{v_k w_i} = -\hat{m} \sum_j \hat{\mu}_j \nabla W_{ij,y} a_{jk,z}, \quad (36)$$

$$c_{w_k w_i} = -\hat{m} \sum_j \hat{\mu}_j (\nabla W_{ij,x} a_{jk,x} + \nabla W_{ij,y} a_{jk,y} + 2 \nabla W_{ij,z} a_{jk,z}). \quad (37)$$