Fluid Simulation on the GPU

GPGP Course Presentation Huai-Ping Lee

Outline

- Navier-Stokes based methods
- Lattice Boltzmann method
- Summary and Comparison

Navier-Stokes Equations for Fluid Simulation on the GPU

Navier-Stokes Equations

Macroscopic behaviors of incompressible fluids



 $\mathbf{u}(\mathbf{x},t)$: velocity of fluid (vector field);

 ρ : density of fluid (constant); $p(\mathbf{x}, t)$: pressure (scalar field); $\mathbf{f}(\mathbf{x}, t)$: external force (vector field)

$$\mathbf{u} = \begin{bmatrix} u(\mathbf{x}, t) \\ v(\mathbf{x}, t) \end{bmatrix}, \text{ where } \mathbf{x} = \begin{bmatrix} x \\ y \end{bmatrix} \text{ for 2D cases;}$$

Notation—Vector Calculus

Operator	Definition	Finite Difference Form			
Gradient	$\nabla p = \left(\frac{\partial p}{\partial x}, \ \frac{\partial p}{\partial y}\right)$	$\frac{p_{i+1,j} - p_{i-1,j}}{2\delta x}, \ \frac{p_{i,j+1} - p_{i,j-1}}{2\delta y}$			
Divergence	$\nabla \cdot \mathbf{u} = \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y}$	$\frac{u_{i+1,j} - u_{i-1,j}}{2\delta x} + \frac{v_{i,j+1} - v_{i,j-1}}{2\delta y}$			
Laplacian	$\nabla^2 p = \frac{\partial^2 p}{\partial x^2} + \frac{\partial^2 p}{\partial y^2}$	$\frac{p_{i+1,j} - 2p_{i,j} + p_{i-1,j}}{\left(\delta x\right)^2} + \frac{p_{i,j+1} - 2p_{i,j} + p_{i,j-1}}{\left(\delta y\right)^2}$			

Eq. 1: conserve mass

- The integral over the mass of the fluid = constant, and the density is constant
- So the amount of flux = 0, therefore the flux in each small area = 0
- By divergence theorem, flux density is div(u)

$$\int_{\partial \Omega_t} \mathbf{u}(\mathbf{x},t) \cdot \mathbf{n} ds = \int_{\Omega_t} div(\mathbf{u}(\mathbf{x},t)) d\mathbf{x}$$

Eq. 2: conserve momentum

$$\mathbf{m}(t) = \int_{\Omega_t} \rho(\mathbf{x}, t) \cdot \mathbf{u}(\mathbf{x}, t) d\mathbf{x}$$

Newton's second law:

$$\frac{d}{dt}\mathbf{m}(t) = \sum acting \ forces$$

- There are two kinds of acting forces
 - Body force: given by the force density per unit volume $\mathbf{f}(\mathbf{x}, t)$ $\mathbf{F}_b = \int_{\Omega_t} \rho(\mathbf{x}, t) \cdot \mathbf{f}(\mathbf{x}, t) d\mathbf{x}$
 - Surface force (e.g. pressure): represented by stress tensor σ

$$\mathbf{F}_{s} = \int_{\partial \Omega_{t}} \boldsymbol{\sigma}(\mathbf{x}, t) \cdot \mathbf{n} ds = \int_{\Omega_{t}} div(\boldsymbol{\sigma}) d\mathbf{x},$$

where \mathbf{n} : surface normal; $\boldsymbol{\sigma} = \begin{bmatrix} \sigma_{11} & \sigma_{12} & \sigma_{13} \\ \sigma_{21} & \sigma_{22} & \sigma_{23} \\ \sigma_{31} & \sigma_{32} & \sigma_{33} \end{bmatrix}$ for 3D cases.

Transport theorem

For a differentiable scalar field $f: \Omega_t \times [0, t_{end}] \to \Re$,

$$\frac{d}{dt} \int_{\Omega_t} f(\mathbf{x}, t) d\mathbf{x} = \int_{\Omega_t} \left(\frac{\partial}{\partial t} f(\mathbf{x}, t) + div(f(\mathbf{x}, t) \cdot \mathbf{u}) \right) d\mathbf{x}$$

• So Newton's second law says (here $f = \rho$ u) $\frac{\partial}{\partial t}(\rho \mathbf{u}) + \mathbf{u} \cdot (\nabla \rho \mathbf{u}) + \rho \mathbf{u}(\nabla \cdot \mathbf{u}) - \rho \mathbf{f} - div(\sigma) = 0$ $\therefore \frac{\partial}{\partial t}\mathbf{u} = -\mathbf{u} \cdot \nabla(\mathbf{u}) + \frac{1}{\rho} div(\sigma) + \mathbf{f}$ external force pressure, diffuse

- So the equation depends on the stress tensor
- For viscous fluids, σ depends on pressure and internal friction
 - \square Some applications also include boyancy in σ
 - For more detail, see [Griebel et al. 98]



Helmholtz-Hodge Decomposition

$$\mathbf{w} = \mathbf{u} + \nabla q, \text{ where } \nabla \cdot \mathbf{u} = 0$$
$$\nabla \cdot \mathbf{w} = \nabla^2 q$$

- Decomposes a vector field w into a divergence-free vector field u and another gradient field
- Define an operator P such that P(w) = u
 - Project any vector field to its divergence-free part
 - P(gradient field) = 0

$$\mathbf{u} = \mathbf{P}(\mathbf{w}) = \mathbf{w} - \nabla q \tag{3}$$

Helmholtz-Hodge Decomposition

• Apply P() to both sides of (2), we get $\frac{\partial \mathbf{u}}{\partial t} = P(-(\mathbf{u} \cdot \nabla)\mathbf{u} + \nu \nabla^2 \mathbf{u} + \mathbf{f}) \qquad (4)$

• Since $P(\mathbf{u}) = \mathbf{u}$ and P(del(p)) = 0

Outline of Solution

Start from the solution of previous time step (t) and add each term on the right hand side of Eq.4, and them perform the projection to satisfy Eq.1

$$\mathbf{w}_{0}(\mathbf{x}) = \mathbf{u}(\mathbf{x}, t) = \begin{bmatrix} u(\mathbf{x}, t) \\ v(\mathbf{x}, t) \end{bmatrix}, \text{ where } \mathbf{x} = \begin{bmatrix} x \\ y \end{bmatrix}$$
$$\mathbf{w}_{0}(\mathbf{x}) \xrightarrow{\text{add force}} \mathbf{w}_{1}(\mathbf{x}) \xrightarrow{\text{advect}} \mathbf{w}_{2}(\mathbf{x}) \xrightarrow{\text{diffuse}} \mathbf{w}_{3}(\mathbf{x}) \xrightarrow{\text{project}} \mathbf{w}_{4}(\mathbf{x})$$

- w can be stored in one RGBA texture
 - 2D case: 2D texture using 2 channels
 - 3D case: 3D texture using 3 channels



2D example:

	(0,N-1)	(1,N-1)	(2,N-1)	(M-1,N-1)
	(0,2) ©	(1,2)	(2,2) 	(M-1,2)
δy	(0,1)	(1,1)	(2,1) O	(M-1,3)
	(0,0)	(1,0)	(2,0)	(M-1,0)
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3D Textures vs. Flat 3D Textures

 According to [Harris 03], flat 3D textures have performance advantage over true 3D textures on current graphics hardware



External Force

$$\frac{\partial \mathbf{u}}{\partial t} = \mathbf{f}$$
$$\mathbf{w}_1(\mathbf{x}) = \mathbf{w}_0(\mathbf{x}) + \Delta t \mathbf{f}(\mathbf{x}, t)$$

- An approximation over the time step Δt
- Easy to implement on GPU once we have w₀ and f as input texture
 - For each cell (fragment), lookup textures w₀ and f and add them.

Advection [Stam 99]

$$\frac{\partial \mathbf{u}}{\partial t} = -(\mathbf{u} \cdot \nabla)\mathbf{u}$$

Solve the PDE by method of characteristics, we can find that the value of u does not change along the "streamlines" of the velocity field, therefore

$$\mathbf{w}_{2}(\mathbf{x}) = \mathbf{w}_{1}(\mathbf{p}(\mathbf{x}, -\Delta t))$$

$$\mathbf{p}(\mathbf{x}, -\Delta t): \text{ the location of } \mathbf{x} \text{ a time } \Delta t \text{ ago,}$$

according to the velocity field

Advection



When $\mathbf{p}(\mathbf{x}, \Delta t)$ is between the grids, interpolate it

Can also be easily done on GPU, for each cell,

- \square **w**₁ as input texture
- Compute $\mathbf{p}(\mathbf{x}, \Delta t)$ in fragment shader
- Perform 4 texture look-ups on
 w₁ and interpolate
 - Use built-in function in Cg,
 f4texRECTbilerp()

$$\frac{\partial \mathbf{w}_{3}}{\partial t} = v \nabla^{2} \mathbf{w}_{3}$$
$$\frac{\mathbf{w}_{3} - \mathbf{w}_{2}}{\Delta t} \approx v \nabla^{2} \mathbf{w}_{3}$$
$$(\mathbf{I} - v \Delta t \nabla^{2}) \mathbf{w}_{3}(\mathbf{x}) = \mathbf{w}_{2}(\mathbf{x})$$

• It involves solving a Poisson equation (details later) $-\nabla^2 v = f(x),$ where $\nabla^2 = \nabla \cdot \nabla$

Projection to Divergence-Free Vectors

Solve for q and subtract it from w₃

$$\nabla^2 q = \nabla \cdot \mathbf{w}_3$$
$$\mathbf{w}_4 = \mathbf{w}_3 - \nabla q$$

Also a Poisson equation

Poisson Equation as Linear System

- So the key to solving N-S equation is solving the Poisson equations
- For example, one-dimensional version:

Poisson Equation Solvers

- It can be extended to 2D or 3D
 - \Box T_N, T_{NxN}, T_{NxNxN} are symmetric banded matrices
 - Direct methods to solve linear systems: O(N³) time
 - impossible for 2D or 3D cases
- Need iterative methods
 - Please refer to previous lectures on linear algebra and banded matrices [Sashi, Suddha]
 - Conjugate gradient [Krüger and Westermann 03], [Boltz et al. 03]
 - Multigrid [Boltz et al. 03]: O(N) time for N samples

Poisson Equation as Linear System

It can be shown that [Demmel 97]

$$\left\|\mathbf{v} - \hat{\mathbf{v}}\right\|_{2} \le O(h^{2} \left\|\frac{d^{4}v}{dx^{4}}\right\|_{\infty})$$

- Truncation error approaches zero proportional to h^2
- But the condition number of \mathbf{T}_{N} is [Demmel 97] $\kappa(T_{N}) \approx \frac{4(N+1)^{2}}{\pi^{2}}$
 - Larger *N* makes the system more sensitive to FP errors
 - Remember: only 32-bit floating point numbers on GPU
 - N should be large enough, but not too large

Boundary Conditions

- To solve the Poisson equation, we still need boundary values that satisfy boundary conditions
 - No-slip condition: velocity goes to zero at the boundaries
- Resolution of boundary is limited by the size of grids

Boundary Conditions

- The boundary lies on the edge between the boundary cell and its nearest interior cell
 - Assign imaginary velocity value to boundary cells so that the average of itself and its nearest interior cell should satisfy the condition
 - □ For example, on the left side,

$$\frac{\mathbf{u}_{0,j} + \mathbf{u}_{1,j}}{2} = 0$$
$$\mathbf{u}_{0,j} = -\mathbf{u}_{1,j}$$

Boundary Conditions

- To update the boundary cells after solved the velocity field:
 - Draw lines on the boundary
 - In the shader: lookup texture u at the coordinate of nearest interior cell and return the negative of the value.
- Arbitrary boundaries is complicated
 - For each boundary cell, need to determine the direction of the face
 - More computation in the shader, more lines

Results [Krüger and Westermann 03]



13 fps

Performance

- The performance should be governed by the Poisson solver since other parts require little effort
- [Krüger and Westermann 03] reported a 2D N-S equation solver has 9 fps on a 1024² grid
 using P4 2.8GHz with ATI 9800 graphics card
 but did not compare with performance on CPU

Results [Harris et al. 2003]



128x128 grid, 30 fps

Performance [Harris et al. 2003]

- [Harris et al. 2003] reported 3D cloud simulation results on Geforce FX Ultra
 - 32x32x32: 27 iterations per second
 - 64x64x64: 3.6 iterations per second
 - (I'm not sure if they include rendering time)
 - Not compared to CPU

Reference-Navier-Stokes Equations

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Lattice Boltzmann Method for Fluid Simulation on the GPU

Two Different Strategies

- Top-down: solving differential equations by discretizing the space
 - Be aware of truncation error when using finite difference!
 - Navier-Stokes equations
- Bottom-up: start from a discretized microscopic model that conserves desired quantities
 - Lattice Gas Automata, Lattice Boltzmann Model

Lattice Boltzmann Model

- Simulate microscopic behaviors of particles
 - Streaming: each particle moves to the nearest node in the direction of its velocity
 - Collision: particles arriving at a node interact and change their velocity directions
- Averaged microscopic properties obey the desired macroscopic properties (conservation of mass and momentum)

Lattice Geometry—D3Q19



Lattice Gas Automata

- The space is divided into a lattice of nodes with particles resides on them
- Each node has a set of directions of velocity
 - **•** $\mathbf{e}_{i}, i = 0, 1, ..., M$
- Each velocity vector is coupled with a boolean variable

$$\square \ n_i(\mathbf{x}, t), \ i = 0, \ 1, \ \dots, \ M$$

- **x**: location of the node; *t*: time
- true iff there is a particle moving in this direction

Lattice Gas Automata

At each time step, evolve each node with

$$n_i(\mathbf{x} + \mathbf{e}_i, t) = \underbrace{n_i(\mathbf{x}, t)}_{\text{streaming}} + \underbrace{\Omega_i(n(\mathbf{x}, t))}_{\text{collision}}$$

- Streaming: each particle moves to the nearest node in the direction of its velocity
- Collision: particles arriving at a node interact and change their velocity directions
 - No more than one particle is allowed in a node with a given velocity

Lattice Boltzmann Method (LBM)

- Now replace the particle occupation variables n_i with single-particle distribution functions
 f_i = <n_i>
 - The density of particles that have a given velocity

Lattice Boltzmann Equations (LBE)

$$f_i(\mathbf{x} + \mathbf{e}_i \Delta x, t + \Delta t) = \underbrace{f_i(\mathbf{x}, t)}_{\text{streaming}} + \underbrace{\Omega_i(f(\mathbf{x}, t))}_{\text{collision}}, \quad i = 0, 1, ..., M$$

 f_i : particle velocity distribution function along the *i*th direction $\Omega_i = \Omega_i(f(\mathbf{x}, t))$: collision operator which represents the rate of change of f_i resulting from collision Δt and Δx : time and space increments

Discretized space is consistent with the equation
 The nearest neighbors of x are x + e_i, i = 0, 1, ..., M

Lattice Boltzmann Equations (LBE)

The density and momentum density of a node are

$$\rho = \sum_{i=1}^{M} f_i, \qquad \rho \mathbf{u} = \sum_{i=1}^{M} f_i \mathbf{e}_i$$

So we can compute velocity field u

 Ω_i is required to satisfy conservation of total mass and total momentum at each node

$$\sum_{i=1}^{M} \Omega_i = 0, \qquad \sum_{i=1}^{M} \Omega_i \mathbf{e}_i = 0$$

Two-Step Update of LBE

collision:
$$f_i^{new}(\mathbf{x},t) = f_i(\mathbf{x},t) + \Omega_i$$

streaming: $f_i(\mathbf{x} + \mathbf{e}_i, t + 1) = f_i^{new}(\mathbf{x},t)$

How to compute the collision term?

Collision

The distribution function f_i can be expanded about the local equilibrium distribution function f_i^{eq}, which satisfies

$f_i = \underbrace{f_i^{eq}}_{\text{equilibrium}} +$	f_i^{neg} nonequilibrium
$\rho = \sum_{i=1}^{M} f_i^{eq},$	$\rho \mathbf{u} = \sum_{i=1}^{M} f_i^{eq} \mathbf{e}_i$
$0=\sum_{i=1}^M f_i^{neq},$	$0 = \sum_{i=1}^{M} f_i^{neq} \mathbf{e}_i$

- \Box f_i^{eq} only depend on ρ and \mathbf{u}
- Equilibrium means that forces in all directions are balanced

Collision

The nonequilibrium ("unbalanced") part is resulted from collision

$$\Omega_i = -\frac{1}{\tau} (f_i(\mathbf{x}, t) - f_i^{eq}(\rho, \mathbf{u}))$$

- $f_i^{eq}(\rho, \mathbf{u})$: local equilibrium distribution function τ : constant that determines the viscosity
- How to find f_i^{eq} ?

Equilibrium Distribution Function

- Bhatnager, Gross, Krook (BGK) model [Wolf-Gladrow 2000]
 - $f_i^{eq}(\rho, \mathbf{u}) = \rho(A + B(\mathbf{e}_i \cdot \mathbf{u}) + C(\mathbf{e}_i \cdot \mathbf{u})^2 + D(\mathbf{u} \cdot \mathbf{u}))$
 - A, B, C, D: constant coefficients specific to the chosen lattice geometry

Boundary Condition

- For simple boundary (box aligned with axes), the "bounce-back" method we mentioned before is enough
- For arbitrary boundary, LBM becomes easier than N-S based methods since the vectors are fixed to a certain directions
 - □ *f* for boundary nodes can be interpolated

Arbitrary Boundary [Mei et al. 2000]

Boundary nodes are given a imaginary f value so that the interpolated value at the boundary satisfies the no-slip condition



$$\Delta = \frac{\left|\mathbf{x}_{f} - \mathbf{x}_{w}\right|}{\left|\mathbf{x}_{f} - \mathbf{x}_{b}\right|}$$

The packet distribution at \mathbf{x}_{f} is streamed from \mathbf{x}_{b} , so we need to define an imaginary distribution for \mathbf{x}_{b}

Arbitrary Boundary [Mei et al. 2000]

Post-collision value of $f_i(\mathbf{x}_b, t)$ is $f_{qi}(\mathbf{x}_b, t) = (1 - \chi)f_{qi}(\mathbf{x}_f, t) + \chi f_{qi}^*(\mathbf{x}_b) + 6A_q \rho \mathbf{e}_{qi} \cdot \mathbf{u}_w$



where,

$$f_{qi}^*(\mathbf{x}_b) = \rho(A_q + B_q \mathbf{e}_{qi} \cdot \mathbf{u}_{bf} + C_q (\mathbf{e}_{qi} \cdot \mathbf{u}_f)^2 - D_q (\mathbf{u}_f)^2)$$

 \mathbf{u}_{bf} represents the virtual speed of the boundary node \mathbf{x}_b and for $\Delta \geq 1/2$,

$$\mathbf{u}_{bf} = (1 - \frac{3}{2\Delta})\mathbf{u}_f + \frac{3}{2\Delta}\mathbf{u}_w \text{ and } \chi = \frac{2\Delta - 1}{\tau + 1/2}$$

while for $\Delta < 1/2$,
$$\mathbf{u}_{bf} = \mathbf{u}_{ff} \text{ and } \chi = \frac{2\Delta - 1}{\tau - 2}.$$

GPU Implementation [Li et al. 2003]

Flow chart



GPU Implementation—Storage

 Group the distribution functions into arrays according to their velocity vectors

Also density, velocity, and equilibrium distribution

GPU Implementation—Storage

- To exploit 4 channels, pack four arrays into one texture
- For 3D case, the volume is treated as slices of 2D textures
 - □ Flat volume, [Harris et al. 2003]

Texture	R	G	В	А
$\mathbf{u} ho$	v_x	v_y	v_z	ρ
f0	$f_{(-1,-0,-0)}$	$f_{(-1, 0, 0)}$	$f_{(0, 1, 0)}$	$f_{(0,-1,0)}$
f1	$f_{(-1,-1,-0)}$	$f_{(-1,-1, 0)}$	$f_{(-1,-1,-0)}$	$f_{(-1, 1, 0)}$
f2	$f_{(1, 0, 1)}$	$f_{(-1, 0, -1)}$	$f_{(-1,-0,-1)}$	$f_{(-1, 0, 1)}$
f3	$f_{(0, 1, 1)}$	$f_{(0,-1,-1)}$	$f_{(0, 1, -1)}$	$f_{(0,-1,1)}$
f4	$f_{(0, 0, 1)}$	$f_{(0, 0, -1)}$	$f_{(0, 0, 0)}$	unused

 Table 1: Packed LBM variables of the D3Q19 model

GPU Implementation—Collision & Streaming

- Collision term is computed from texture u p and added to textures f0-f4
- Streaming: fetch neighboring texels and copy the corresponding *f*
 - $\Box f_i^{new}(\mathbf{x}) = f_i(\mathbf{x} \mathbf{e}_i)$
 - □ For example, $f^{new}_{(1, -1, 0)}(\mathbf{x}) = f_{(1, -1, 0)}(\mathbf{x}-(1, -1, 0))$

GPU Implementation—Boundary

- To handle the complex boundary, we need to compute the intersections of boundary surface with all the lattice links
 - For moving or deformable boundary, the intersection changes dynamically
- Create voxelization for boundaries by rendering the scene several times with different near and far clipping planes
 - Boundary is sparse in the entire scene, thus does not need too many passes

Clipping

plane

GPU Implementation—Boundary

When rendering the boundary voxels, apply the fragment shader to compute boundary conditions

• We still need
$$\Delta = \frac{|\mathbf{x}_f - \mathbf{x}_w|}{|\mathbf{x}_f - \mathbf{x}_b|}$$

Each boundary distribution will have the velocity vector crossing the boundary surface

- Suppose the boundary surface is defined by Ax + By + Cz + D = 0 [(A, B, C) is normalized]
 Define
 - $flag_1 = -(pos_x, pos_y, pos_z, 1) \cdot (A, B, C, D) \text{ (distance to the boundary surface)}$ $flag_2 = (A, B, C) \cdot \mathbf{e}_i \text{ (angle between normal and } \mathbf{e}_i\text{)}$

 (pos_x, pos_y, pos_z) is the 3D coordinate of the voxel

- **\square** Each **e**_{*i*} has its own flags
- Need to make sure that each boundary node is covered by a fragment, so that boundary condition is computed for all boundary nodes

- Three passes to cover boundary cells
 - First pass—just render the voxels
 - Second pass—only R and G channels are updated, e_i is the vector corresponding to R channel, translate all voxels and render, with translation offsets decided by the rule:

$$\begin{cases} \mathbf{e}_{i} : \text{if } flag_{1} * flag_{2} > 0 \\ -\mathbf{e}_{i} : \text{if } flag_{1} * flag_{2} < 0 \\ 0 : \text{if } flag_{1} * flag_{2} = 0 \end{cases}$$

- Third pass—similar to second pass, but only B and A channels are updated, and e_i is the vector corresponding to the blue channel
- All boundary nodes will be covered by the voxels
 Note that each pass will check for all four textures f0~f4
- During the passes, compute in the fragment shader

$$\Delta = 1 - \frac{f lag_1}{f lag_2}$$

□ If $1 \ge \Delta \ge 0$, the voxel is a boundary node, and the boundary condition is computed for the voxel

Results [Li et al. 2003]

Performance-2D [Li et al. 2003]

Figure 9: Time (milliseconds) per step of a D2Q9 LBM simulation.

•Hardware used: P4 2.53 GHz, 1GB PC800 RDRAM with GeForce FX 5900 Ultra (256MB DDR RAM)

•0.16 seconds per frame on 1024x1024 cell, including simulation and visualization

•[Kruger and Westermann 03] claimed 0.11 seconds per frame, but they did not deal with complex boundary

Performance—3D [Li et al. 2003]

•[Harris et al. 2003] reported 0.28 sec/iteration on 64x64x64 grids

Figure 11: Time (seconds) per step of a D3Q19 LBM simulation.

Reference—Lattice Boltzmann Method

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Summary and Comparison

- Navier-Stokes and LBM can be used to simulate fluids, and they are both parallelizable
 - Solving Poisson equations can be a bottle neck for N-S based methods (need more passes for iterative refinement)
 - N-S based method relies on numerical accuracy more than bottom-up methods
 - Sensitivity of linear systems can be critical
 - No double precision on current GPUs may become a major problem for large scale simulation

Summary and Comparison

- Current work using N-S on GPUs only deal with simple boundary, while LBM on GPUs can deal with complex boundary
 - LBM is easier for this because each node only have a set of vector directions
- LBM has advantage of complex boundary and numerical sensitivity

Future Work

- Simulation and visualization of liquid surface are still not solved on GPUs
 - Can we solve for isocontour of liquid grids on the GPU??