

Part 2 – Lagrangian Methods

Tutorial: Time-Dependent Flow Visualization

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Overview

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1. **Flow Map**
2. **Lagrangian features**
3. **Finite Time Lyapunov Exponent (FTLE)**
4. **Ridge Extraction**
5. **Efficient FTLE computations**

Lagrangian Methods

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Natural Flow Phenomena

- transport of particles
- analysis of spatio-temporal features
- define important structural features

→ Lagrangian Features



Wake vortex, smoke injection

[NASA LaRC, Wallops Island]



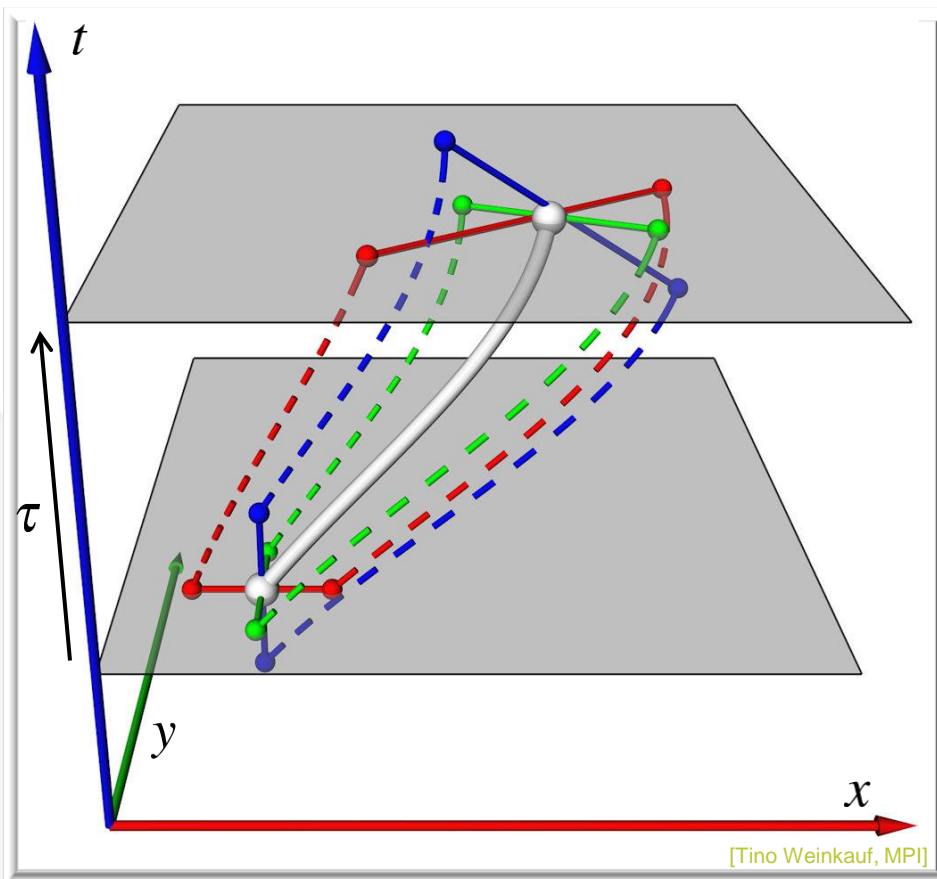
Glacier structures Groenland

[Picture Alliance, YPS]

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Flow Map



- flow map

$$\phi : D \rightarrow D \quad \phi_t^\tau(\mathbf{x}) = \phi(\mathbf{x}, t, \tau)$$

- gradient of flow map

$$\nabla \phi_t^\tau(\mathbf{x}) = \frac{\partial \phi}{\partial \mathbf{x}}$$

- flow map & temporal component

$$\bar{\phi} : D \times T \rightarrow D \times T$$

$$\bar{\phi}(\mathbf{x}, t, \tau) = \bar{\phi}_t^\tau(\mathbf{x}) = \begin{pmatrix} \phi_t^\tau(\mathbf{x}) \\ t + \tau \end{pmatrix}$$

- temporal gradient

$$\nabla \bar{\phi}(\mathbf{x}, t, \tau) = \begin{pmatrix} \nabla \phi & \frac{\partial \phi}{\partial t} \\ 0 \dots 0 & 1 \end{pmatrix}$$

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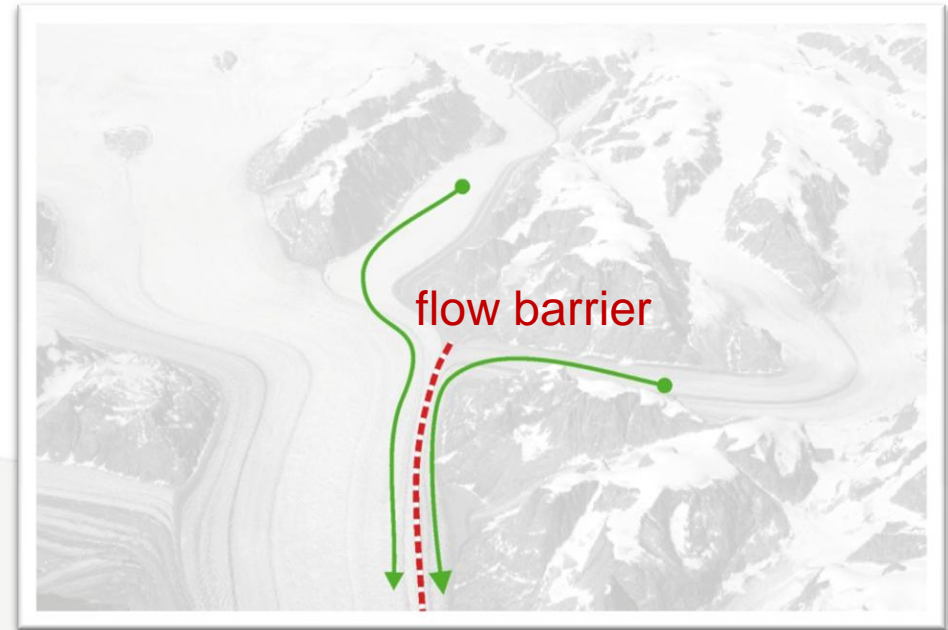
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Lagrangian Coherent Structures (LCS)

▪ Properties:

- take particle perspective
- observe properties over pathlines
- characterize flow transport
 - flow barriers
 - material structures
 - coherent flow behavior
 - invariant regions

→ Analyze Flow Map



Glacier structures Groenland

[Picture Alliance, YPS]

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Finite Time Lyapunov Exponent (FTLE) [Haller2001]

Properties:

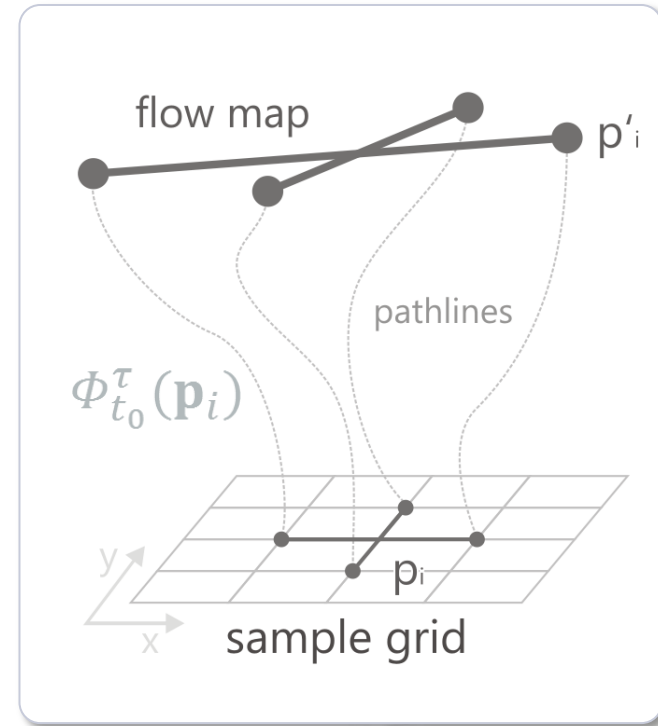
- flow behavior over finite-time interval
- rate of separation
- ridges relate to LCS [Haller2010]

Formal definition :

- Flow Map gradient:
$$\nabla \Phi_{t_0}^\tau(\mathbf{p}_0) = \frac{\partial \Phi(\mathbf{p}_0, t_0, \tau)}{\partial \mathbf{p}_0}$$

- FTLE:
$$FTLE(\mathbf{p}_0, t_0, \tau) = \frac{1}{\tau} \cdot \ln \sqrt{\lambda_{max}(\nabla^T \nabla)}$$

(Cauchy-Green Tensor)

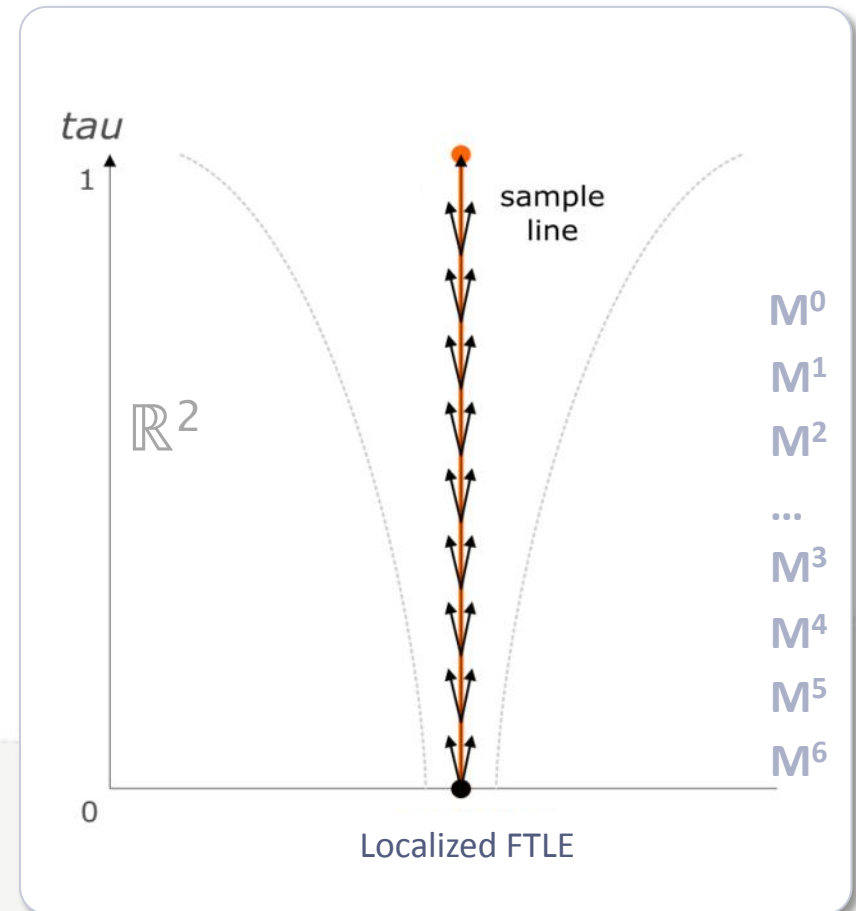


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Finite Time Lyapunov Exponent (FTLE)

- **Classic FTLE** [Haller2001]
 - four sample points in distance h
 - discrete flow map approximation
- **FTLE with Reseeding**
 - five samples
 - different renormalization strategies
- **Localized FTLE** [Kasten2009]
 - one sample + derivatives
 - local deformation by Jacobians
 - accumulation of local derivative tensors



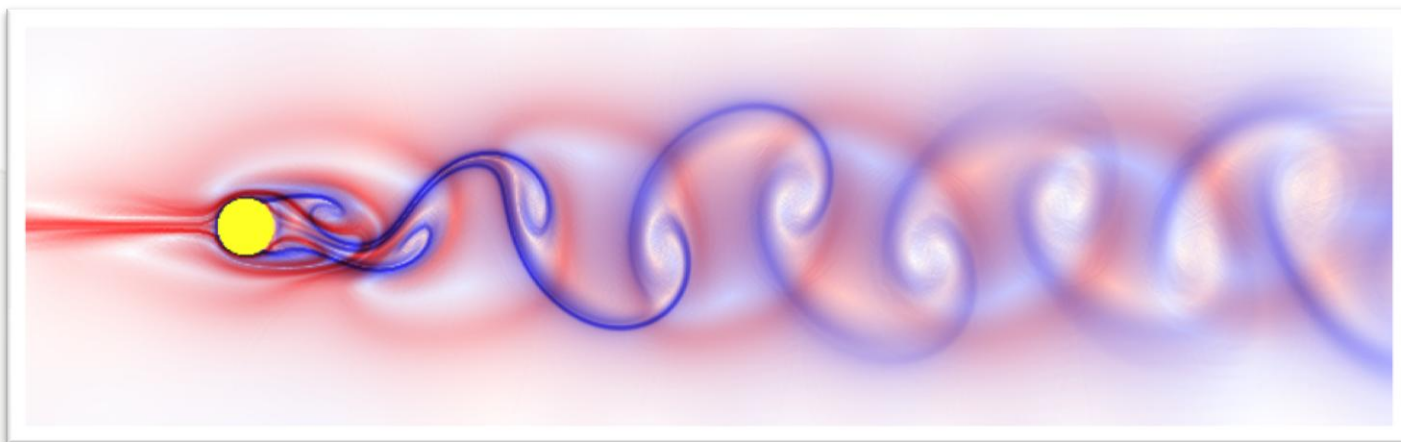
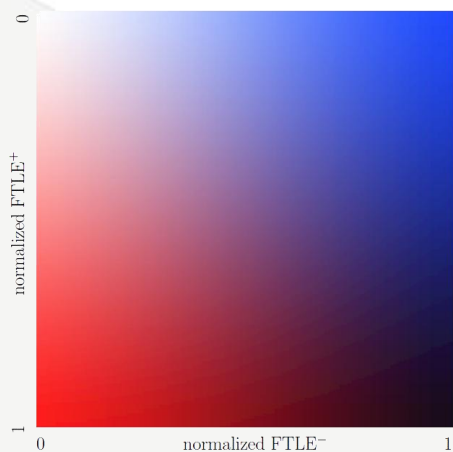
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Finite Time Lyapunov Exponent (FTLE) [Haller2001]

▪ Properties:

- single scalar field to describe time interval
- information about transport behavior & barriers
- low *flux rates* across sharp ridges
- defined in forward & backward direction (FTLE+ / FTLE-) [Garth2007]

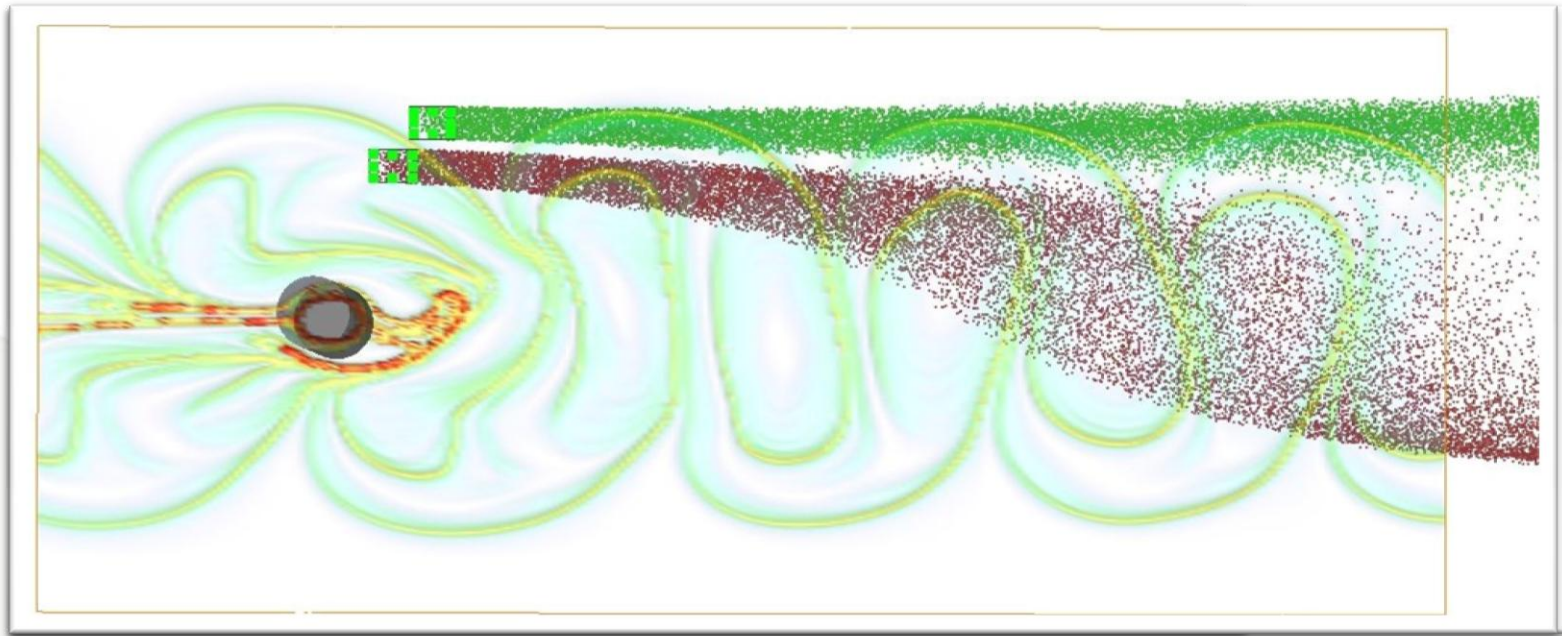


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Finite Time Lyapunov Exponent (FTLE) [Haller2001]

- Example 2D Cylinder:



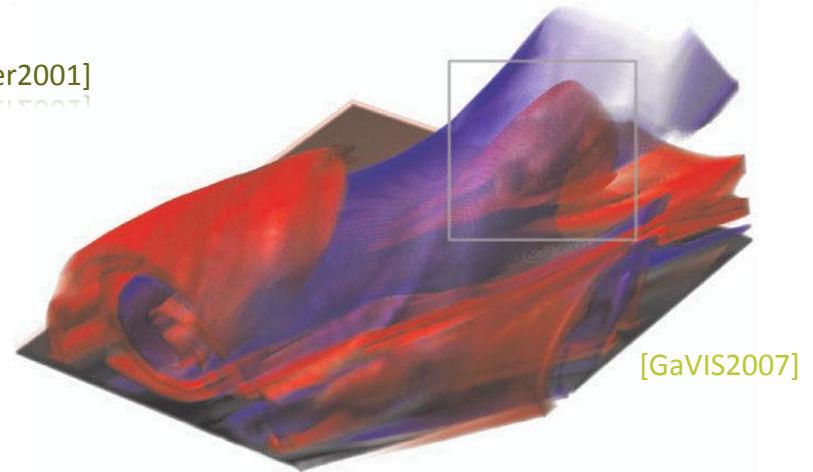
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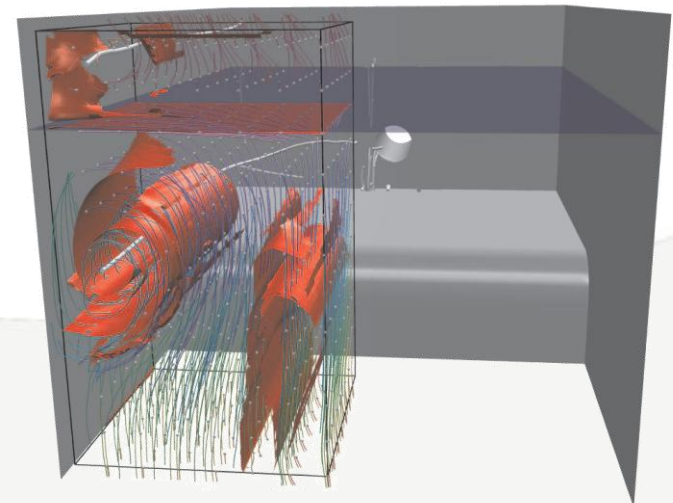
Finite Time Lyapunov Exponent (FTLE) [Haller2001]

Visualization

- direct volume rendering [GaVIS2007]
- slicing / orthogonal planes [GGTH07]
- ridge surface extraction [Sadlo2007]
 - adaptive refinement
 - filtering



[GaVIS2007]



[Sadlo2007]

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More Lagrangian Definitions

- Minima of spatio-temporal acceleration [KHNH09]
 - filtering based on feature living time
- An objective definition of a vortex [Haller2005]
 - measure time trajectories spend in strain regions
- LCS with guaranteed material separation [Germer2011]
- pathline predicates [Salz2008]
 - boolean flags to cluster similar behavior
- Lagrangian topology concept: unsteadiness [Fuchs2010]
 - construct local frame of reference

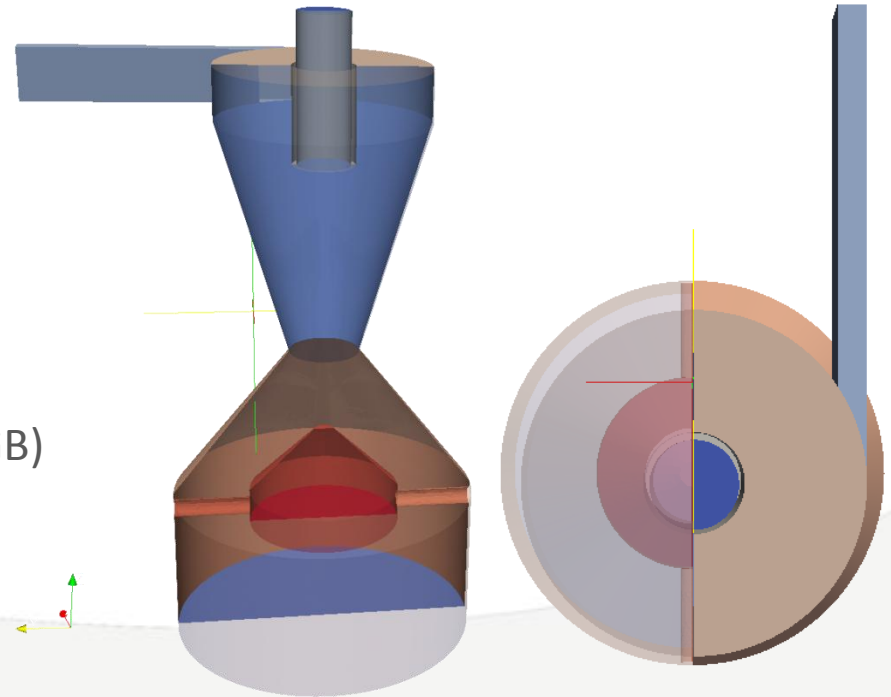
- **(and many more...)**

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Application Example: Hydrocyclone

- **Physical Properties:**
 - separate particles in suspension
 - centripetal force & fluid resistance
 - separation on varying density
- **Simulation:** (Markus Rütten, DLR)
 - geometry (~2GB) + scalar fields (~2.6GB)
 - steady flow field
 - scalar fields:
 - velocity
 - pressure
 - kinetic energy

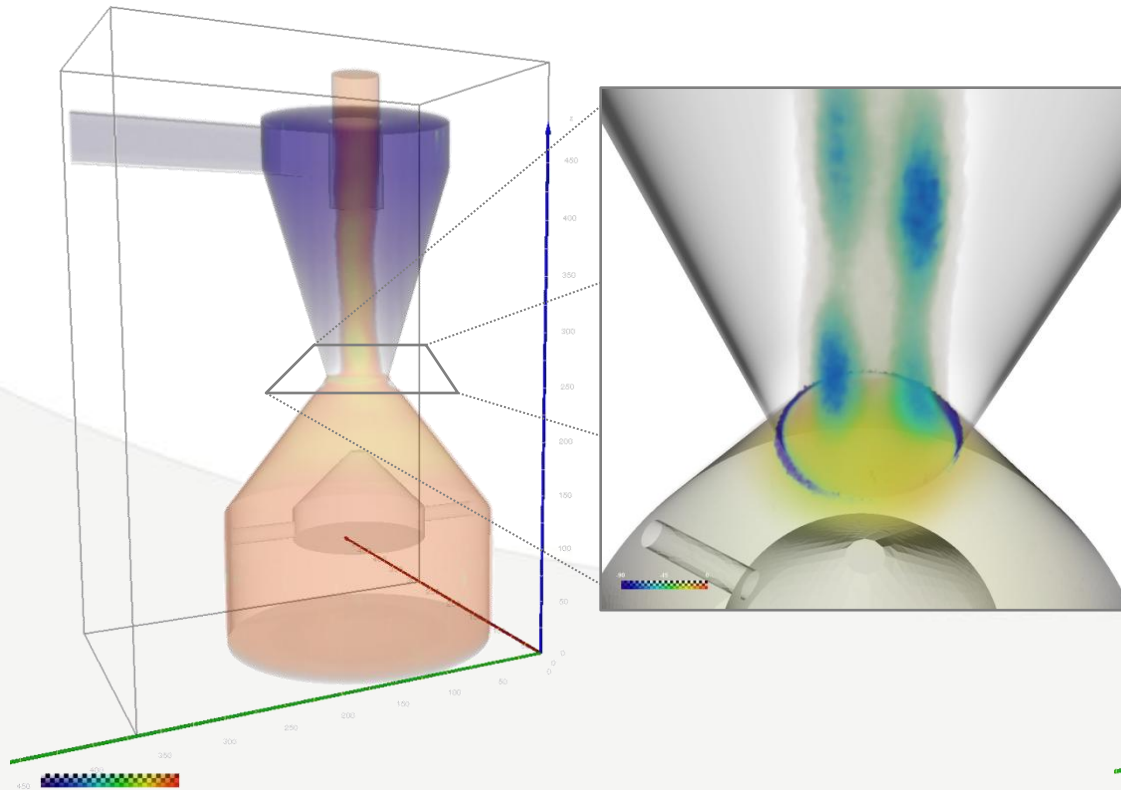


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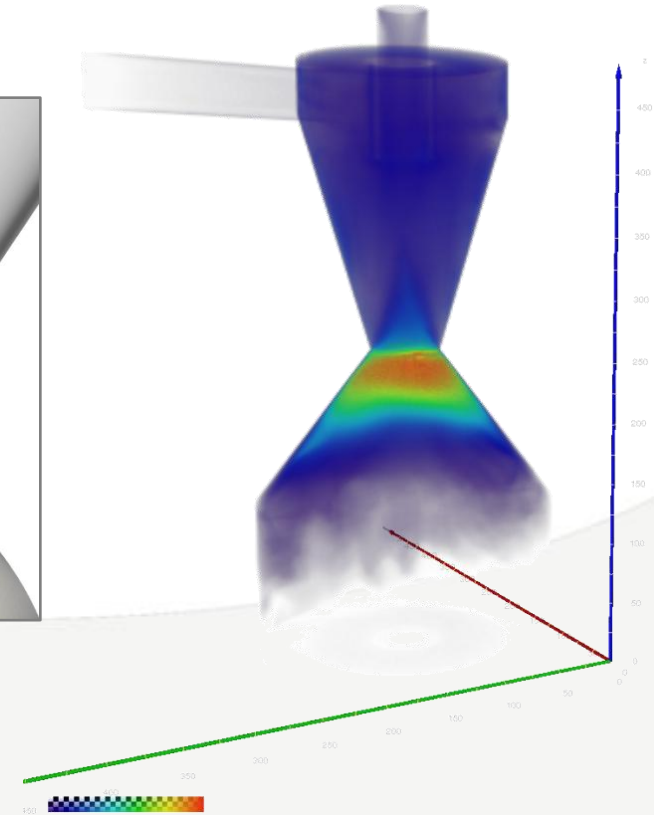
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Application Example: Hydrocyclone

pressure

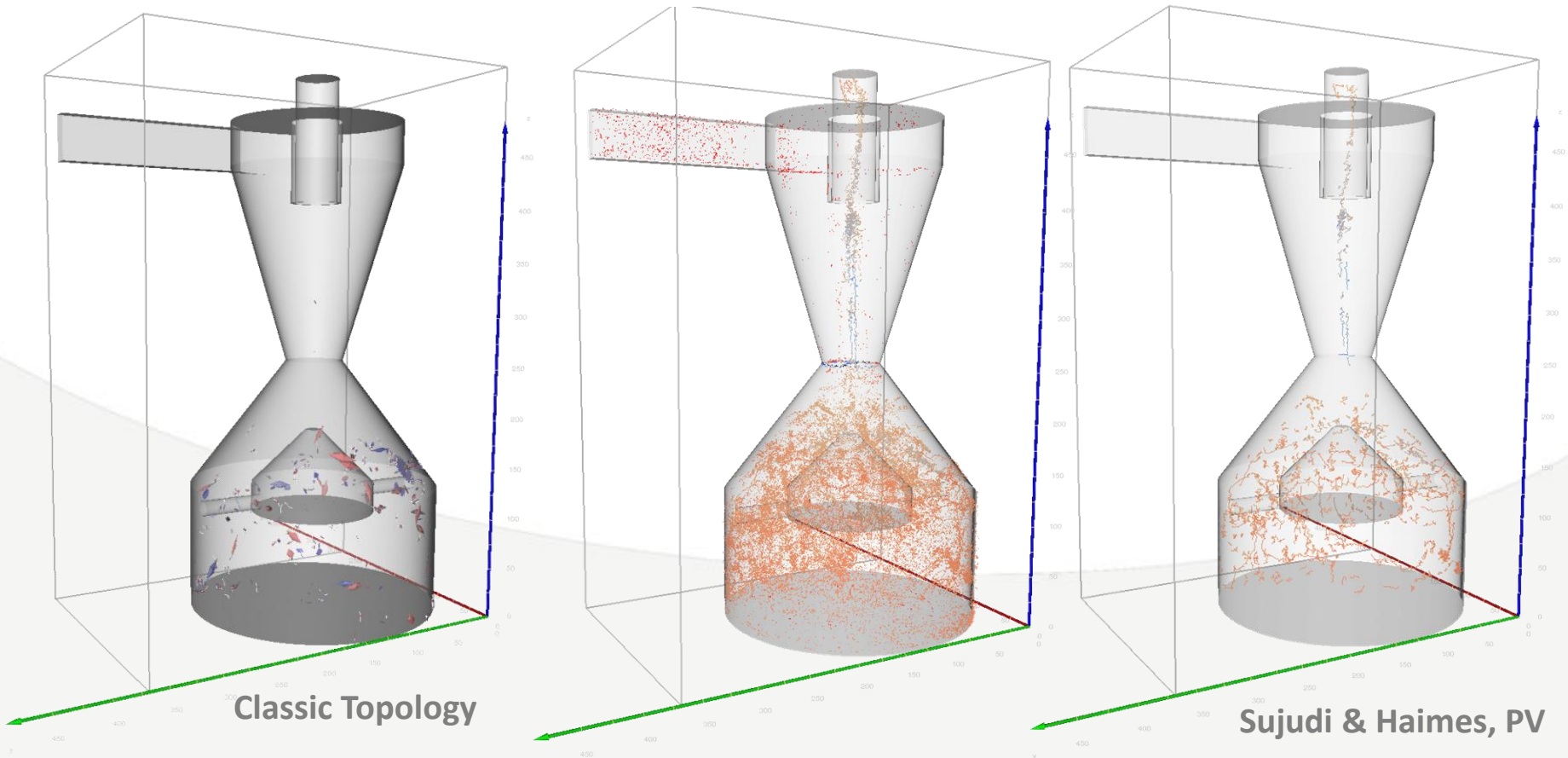


kinetic energy



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Application Example: Hydrocyclone

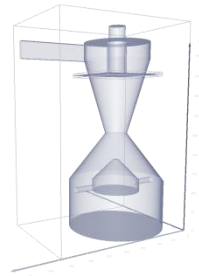


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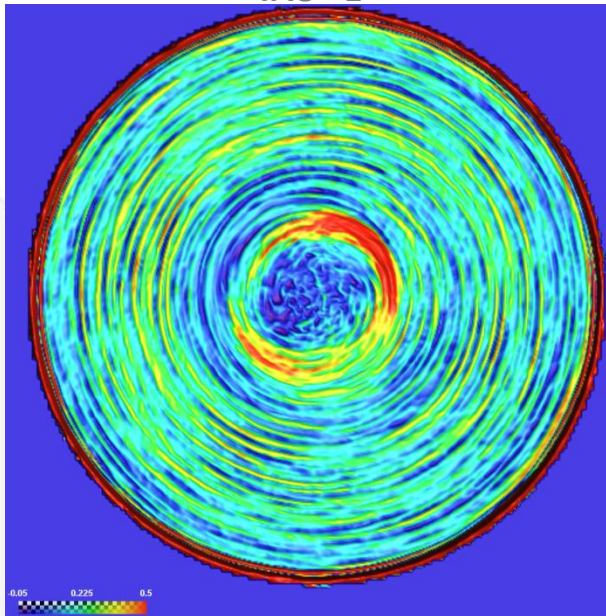
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Application Example: Hydrocyclone

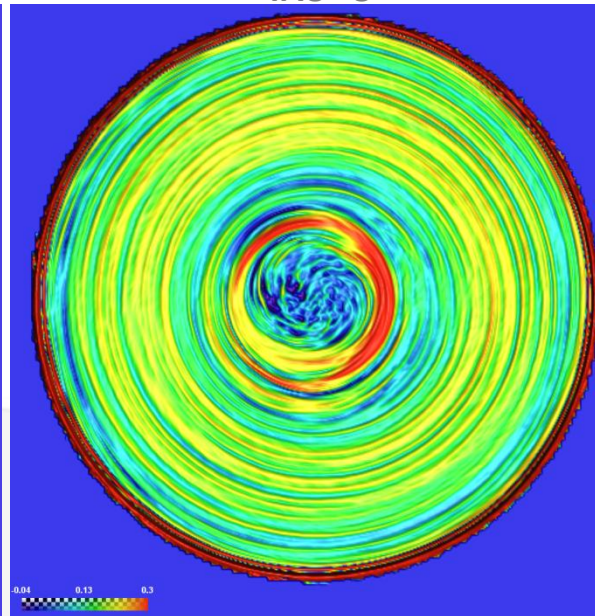
- Classic FTLE: Top Slice



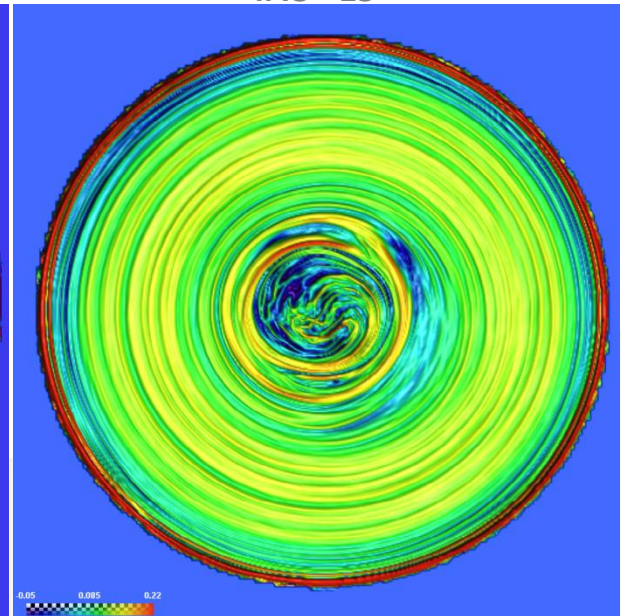
TAU = 1



TAU = 5



TAU = 15

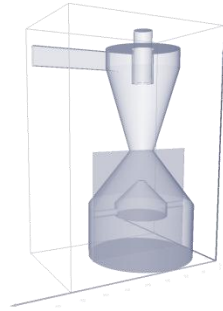


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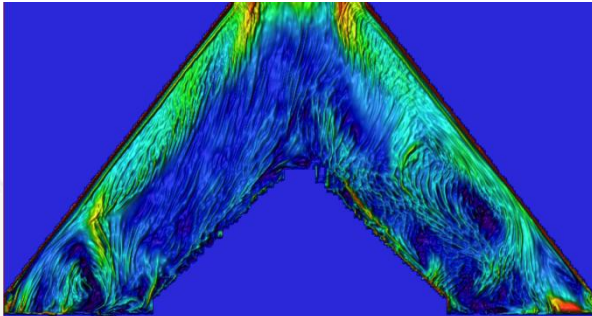
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Application Example: Hydrocyclone

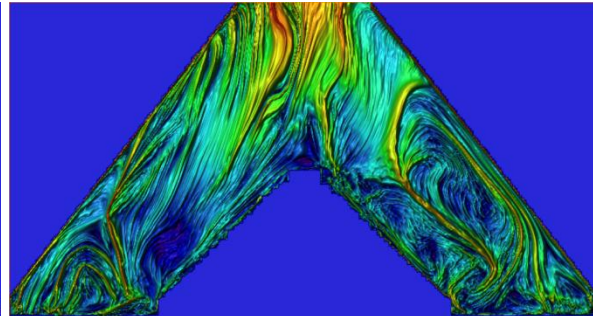
- Classic FTLE: Lower Slice



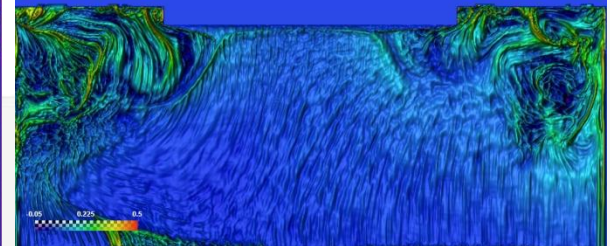
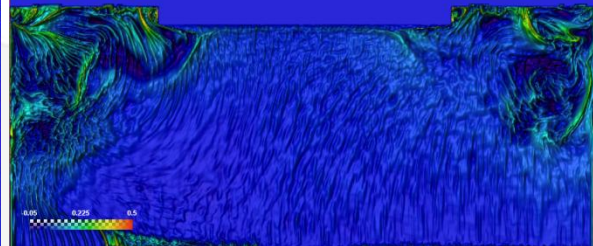
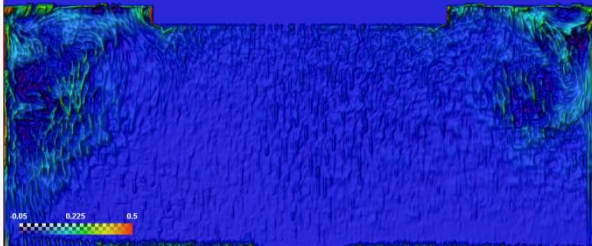
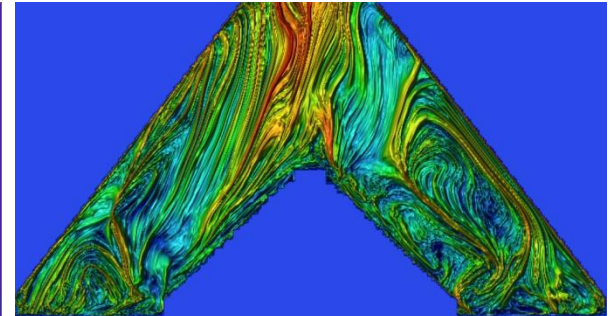
TAU =15



TAU =30



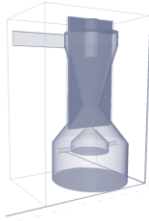
TAU =50



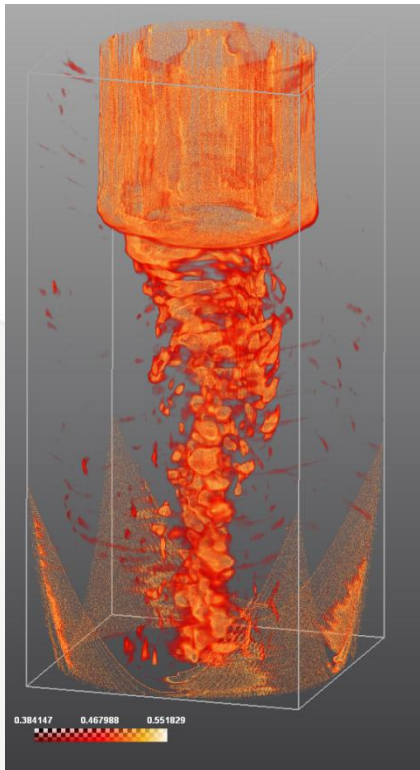
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Application Example: Hydrocyclone



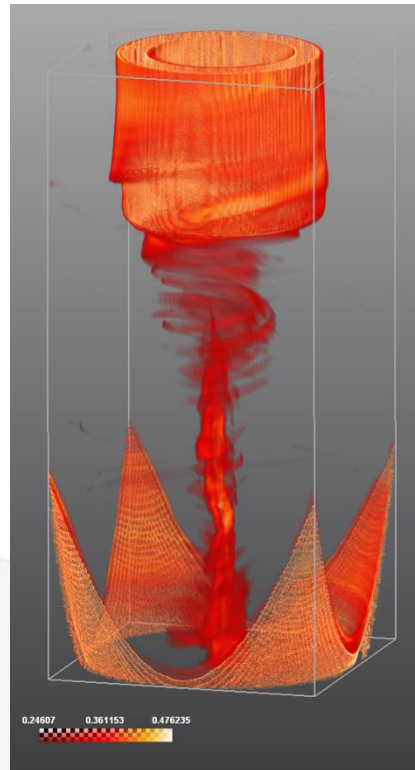
TAU = 1



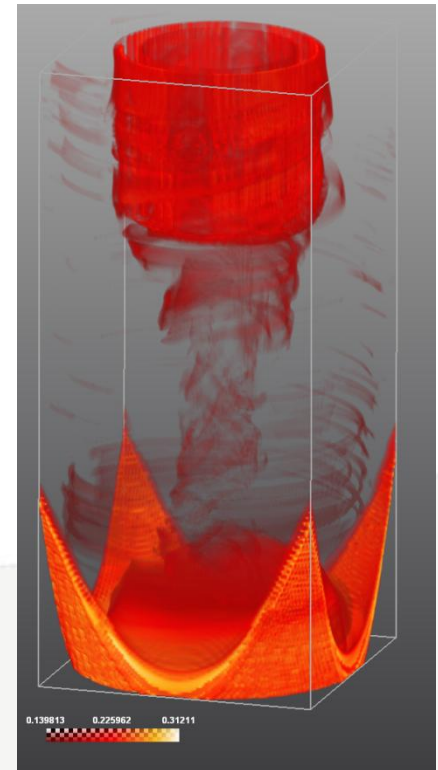
TAU = 5



TAU = 5 (Rotated 45°)



TAU = 15

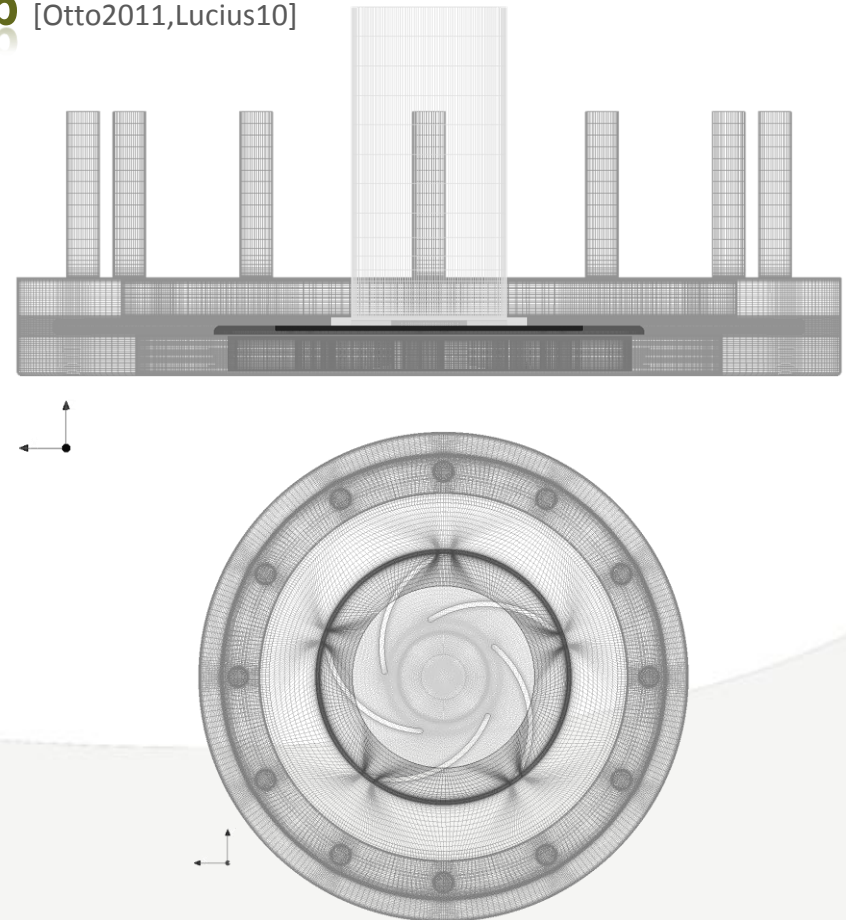


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Application Example: Centrifugal Pump [Otto2011, Lucius10]

- 3 simulation models (SST, DES, SAS)
- Enight data format with rotating parts
- 80 time steps
- 6.7 million nodes
- 6.5 million hexahedral cells
- 142 GB per model



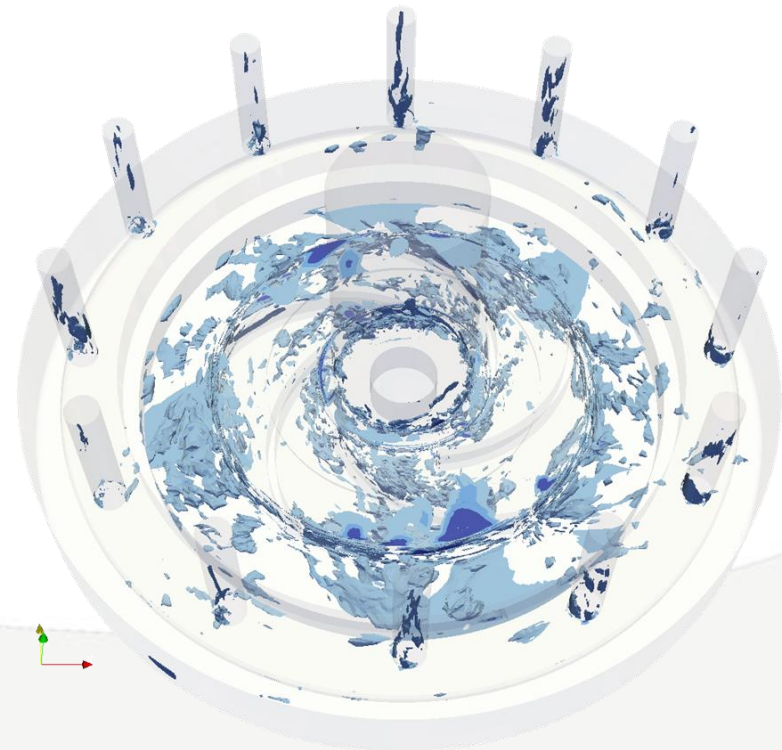
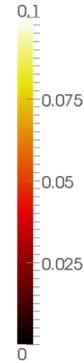
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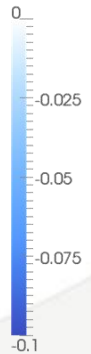
Application Example: Centrifugal Pump



Q Criterion [Haller05]



λ_2 [Leong95]

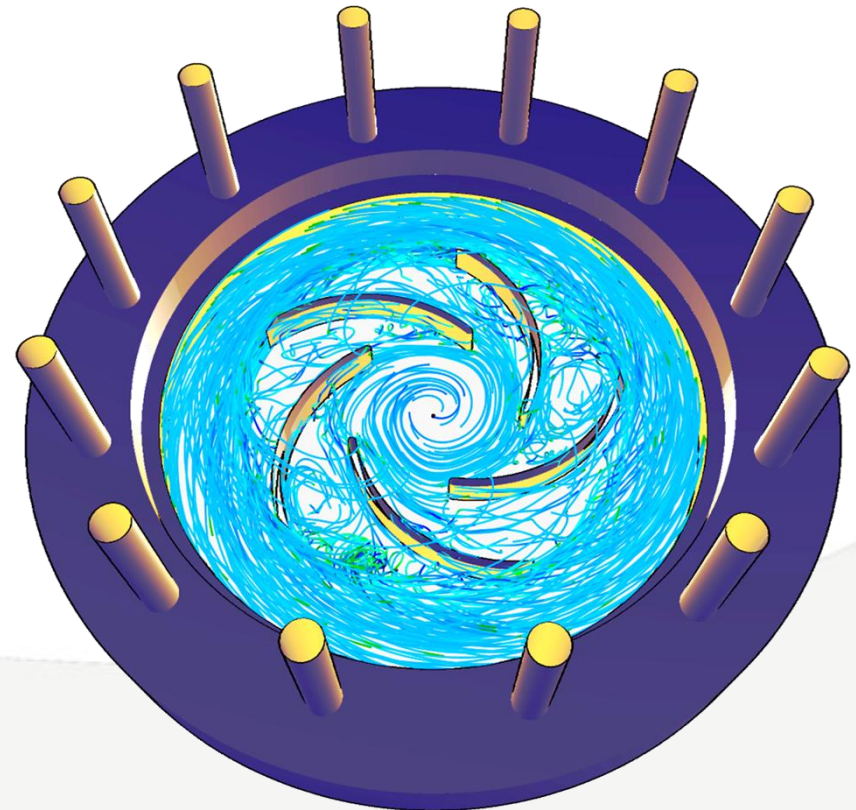
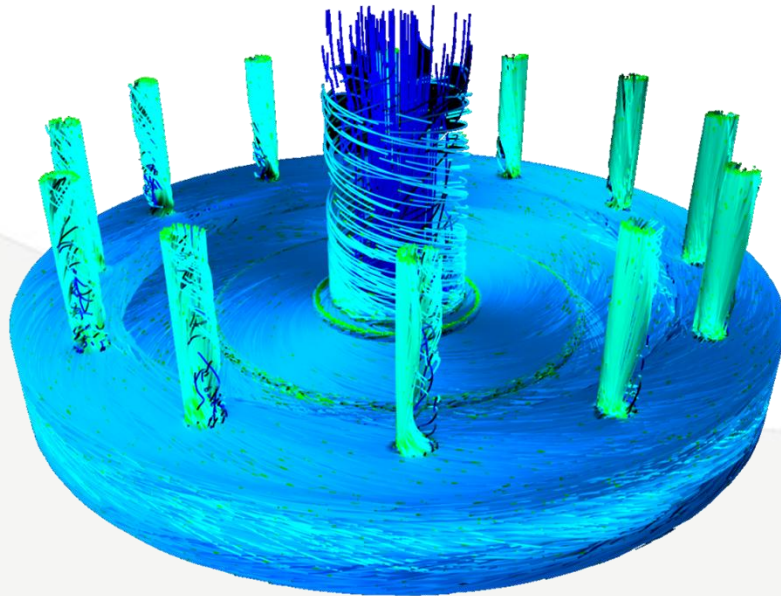


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Application Example: Centrifugal Pump

- Pathlines: colored z-direction
 - upwards
 - downwards

t

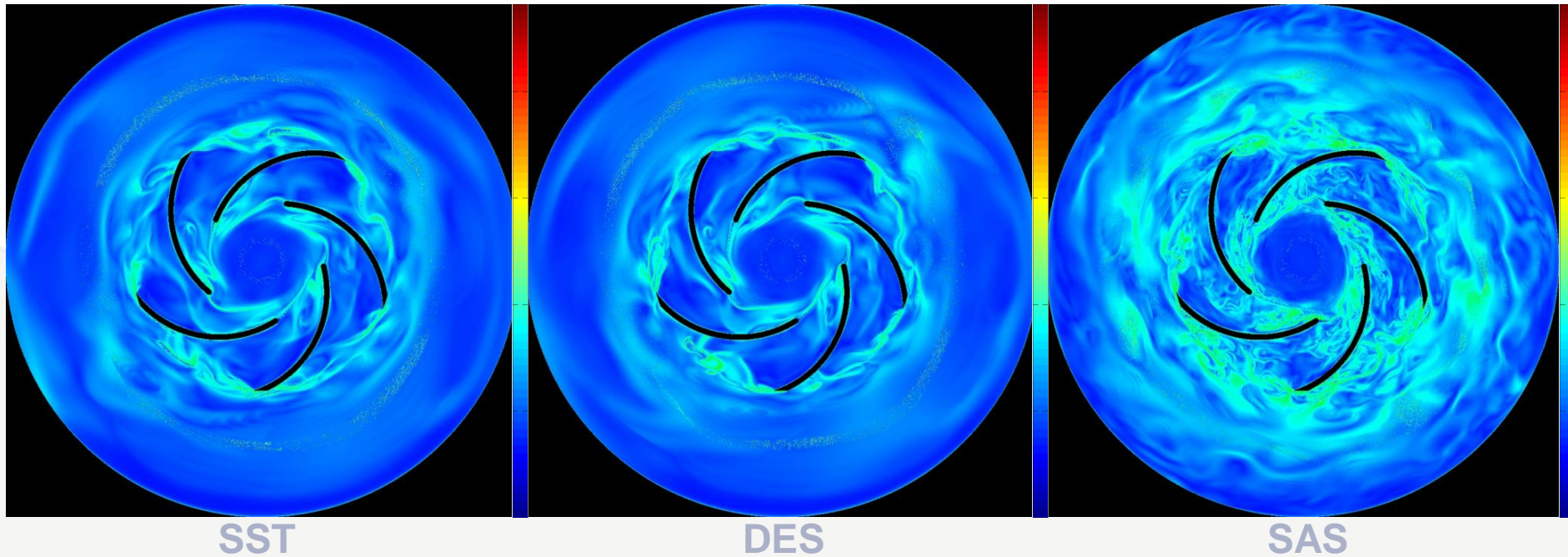
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Application Example: Centrifugal Pump



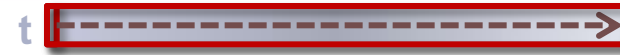
- Simulation model comparison: FTLE



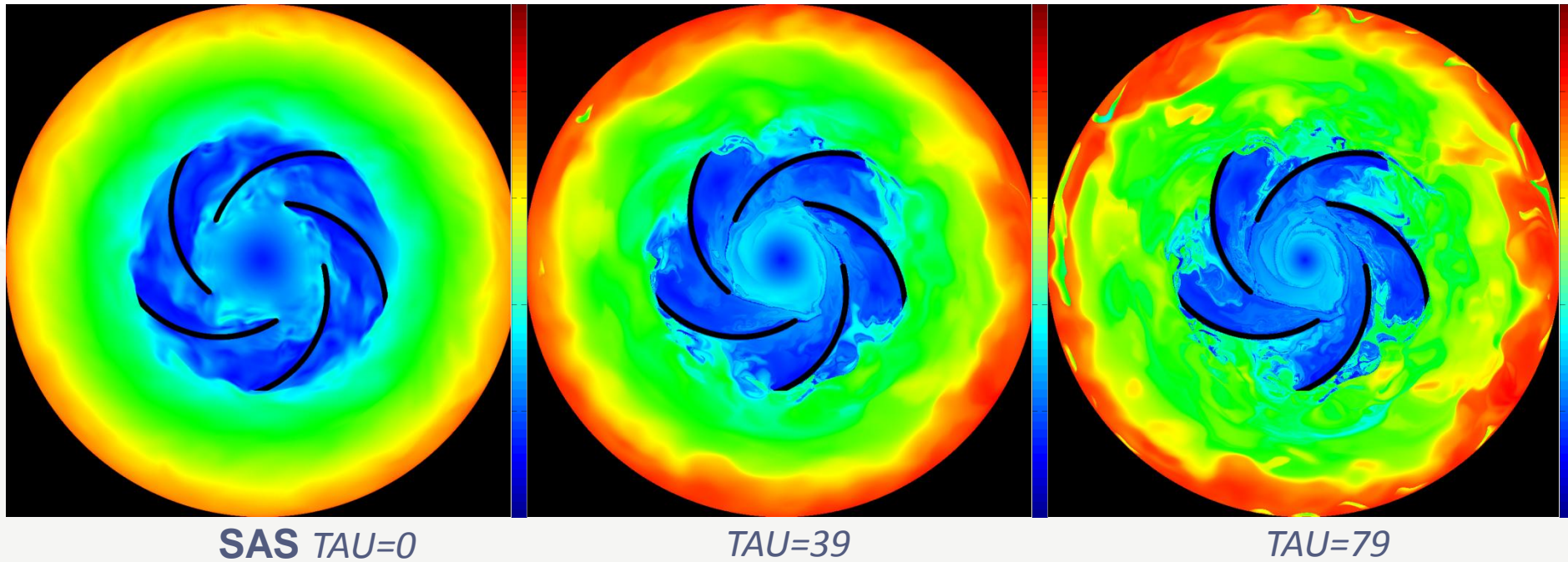
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Application Example: Centrifugal Pump



- Simulation model SAS: pathline arc length

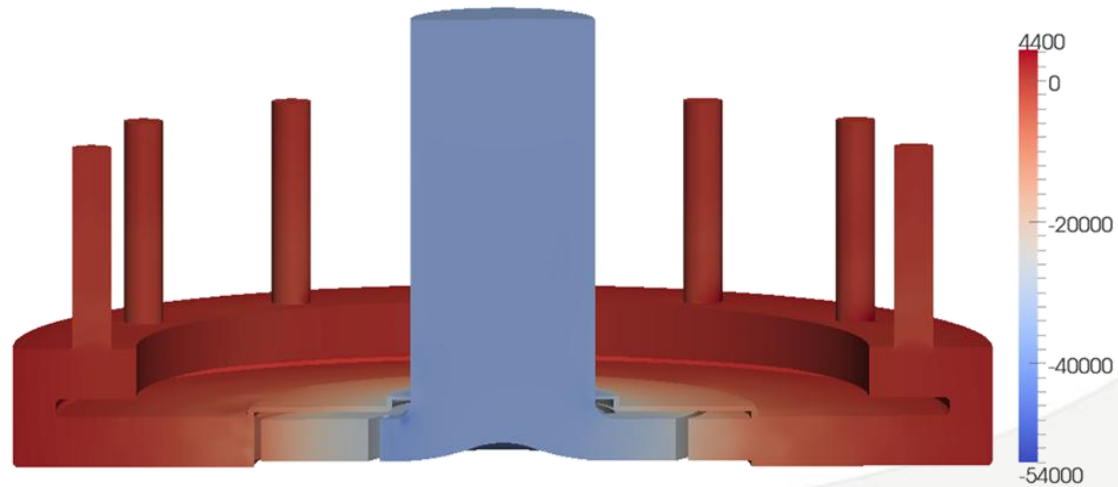


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Application Example: Centrifugal Pump

- Pressure field ($t=0$)



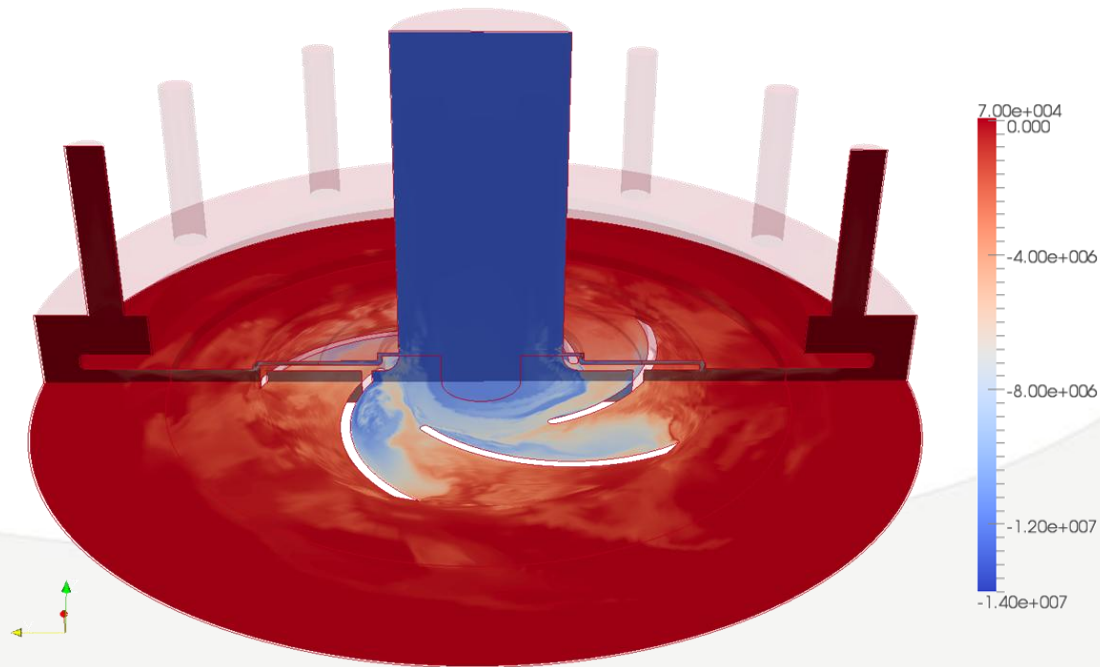
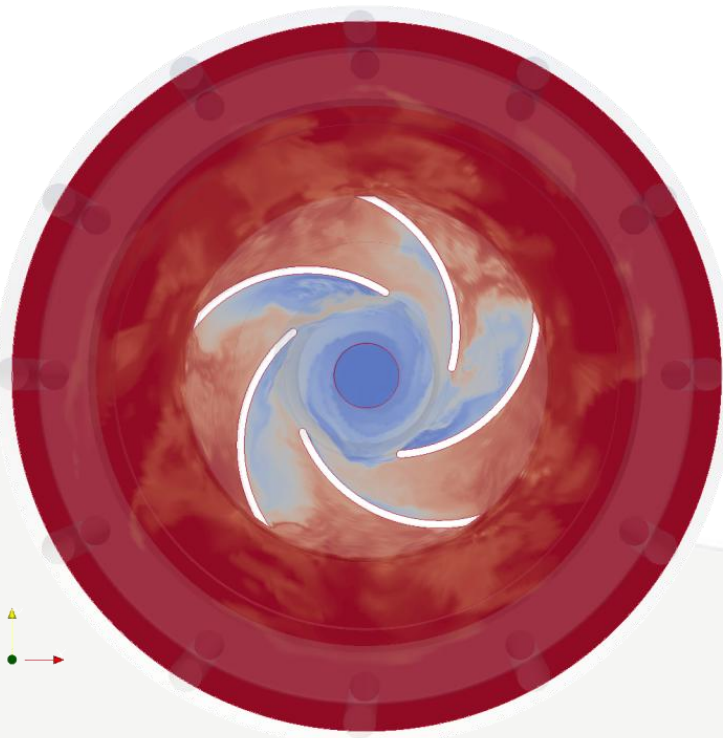
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Application Example: Centrifugal Pump

- Simulation model comparison: integral pressure

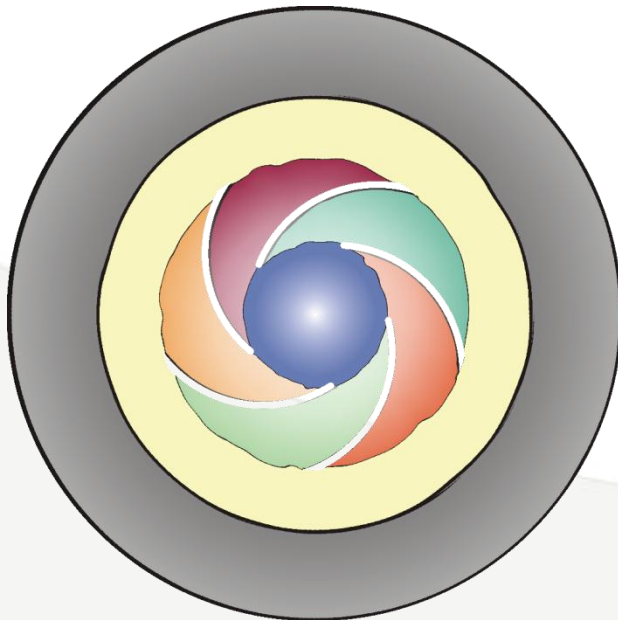


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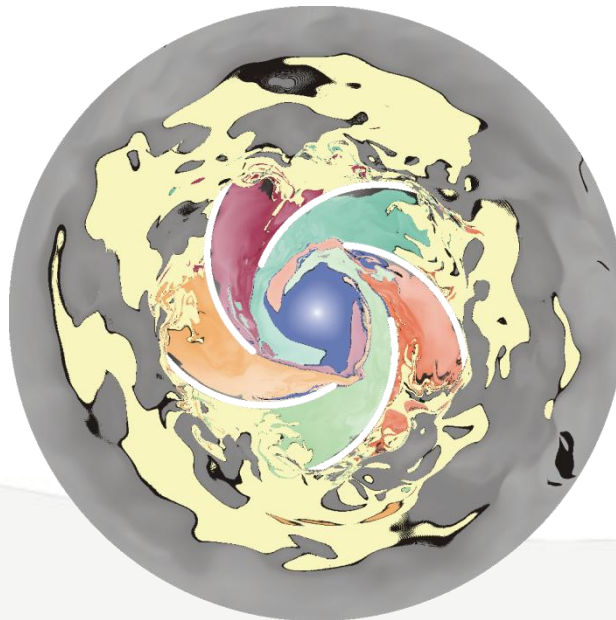
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Application Example: Centrifugal Pump

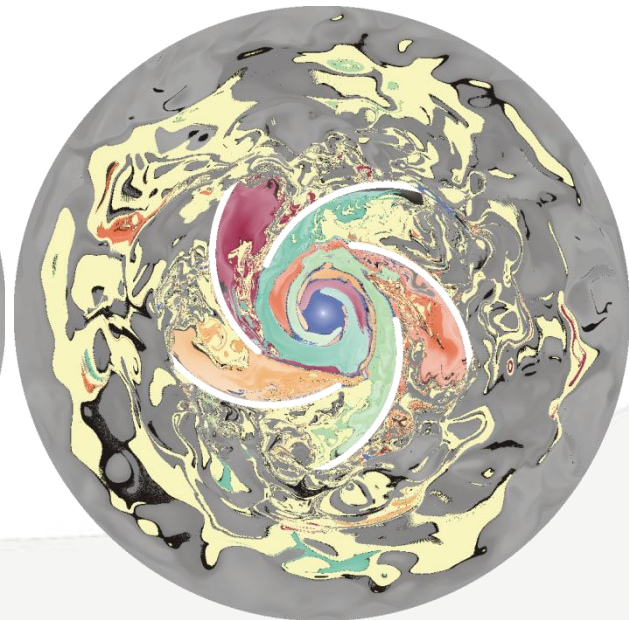
- Simulation model SAS: texture advection



SAS TAU=0



TAU=39



TAU=79

Overview

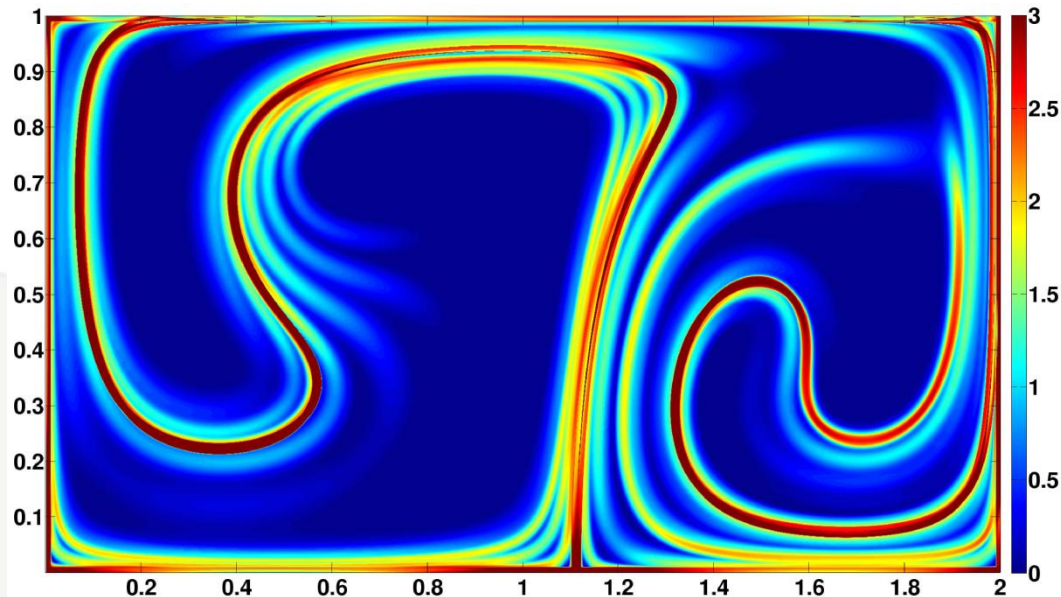
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1. Flow Map
2. Lagrangian features
3. Finite Time Lyapunov Exponent (FTLE)
4. Ridge Extraction
5. Extensions to FTLE

Rigdes – From FTLE to LCS

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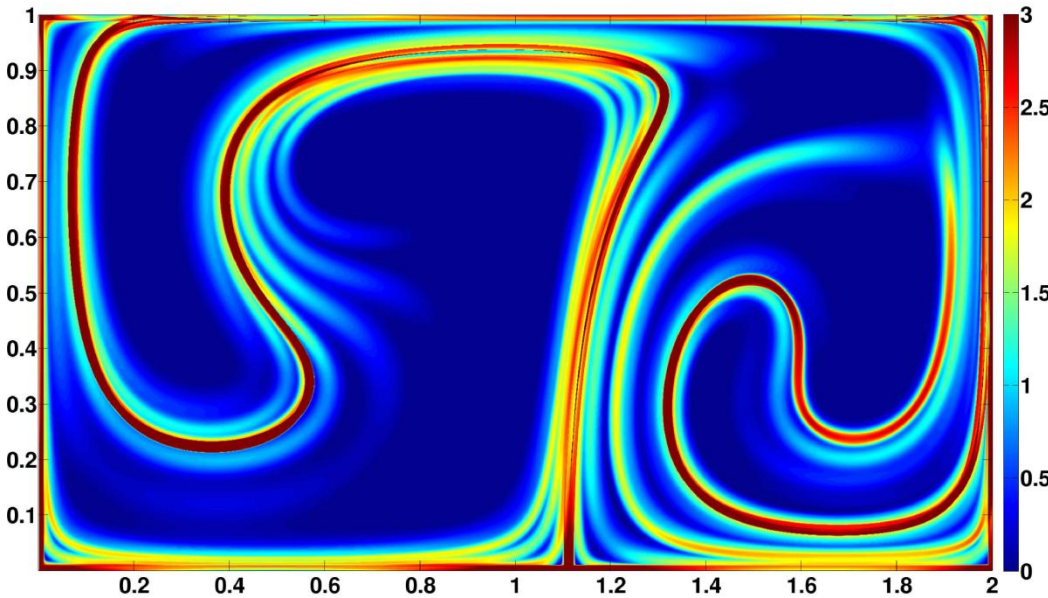
- FTLE gives a separation rate, but looking for large values is not enough
 - What is a “large” separation can vary within a data set
 - Material property is proven under additional assumptions [Shadden, 2005]
- Visualizing LCS by thresholding, volume rendering, ... of FTLE is not possible from theoretical point of view



Ridges – From FTLE to LCS

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- **LCS \approx ridges of FTLE field** [Haller, 2001; Shadden 2005,...]

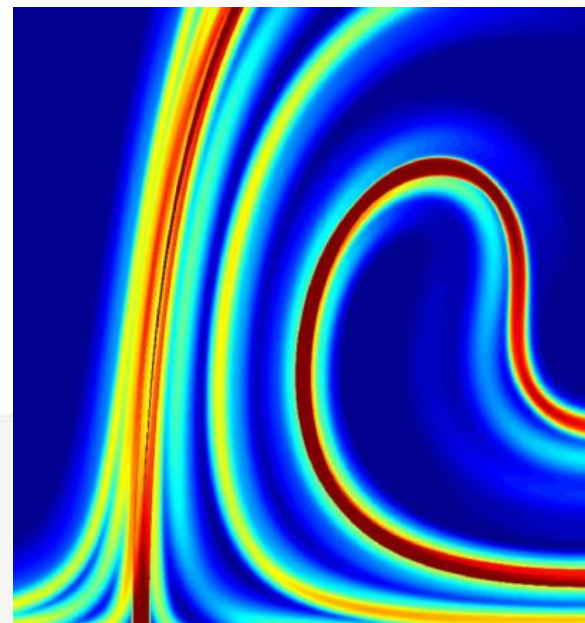
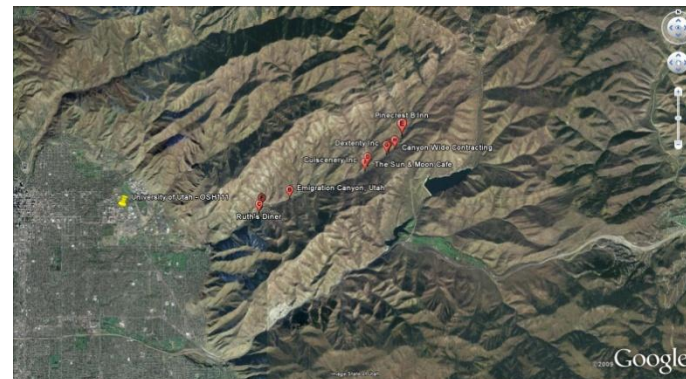


... but ridges are tricky

Ridges – From FTLE to LCS

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- Ridges are easily detectable by human eye
- Mathematical definition less clear
- Intuition: line (2D) or surface (3D) that is maximal with respect to its transversal direction
- Definition of “transvers” open (usually: height ridges)

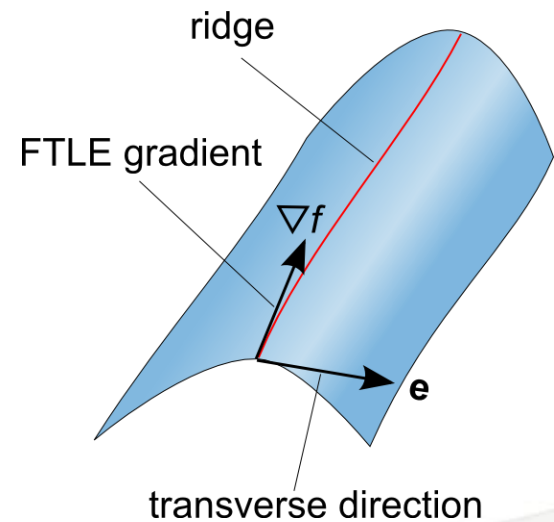


Ridges – From FTLE to LCS

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- Height ridges: transverse direction given by eigenvector ass. with the smallest eigenvalue of the Hessian
- Ridge = points that fulfill

$$\langle \nabla f, \mathbf{e} \rangle = 0$$
$$\mathbf{e}^T \mathbf{H} \mathbf{e} < 0$$



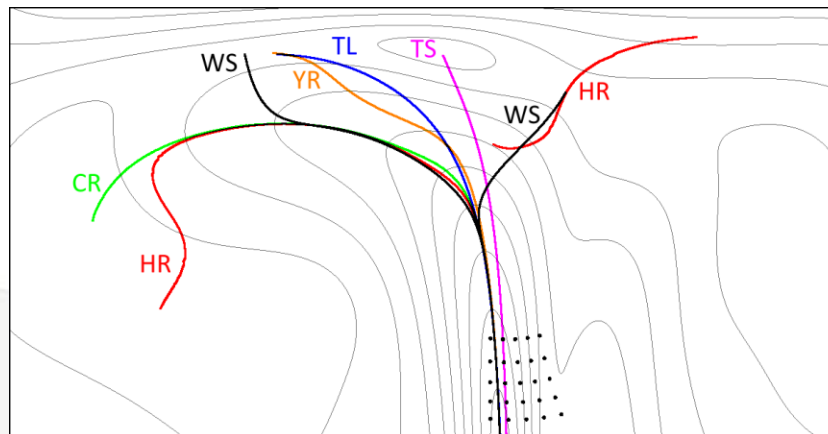
Ridges – From FTLE to LCS

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Other definitions of definitions of e are possible!

- Watersheds
- “C”-ridges
- ...

Further comparison in paper by Schindler et al.



[Schindler et al., 2012]

Efficient FTLE computation

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- **High quality FTLE ridges...**
 - Require dense seeding of particles
 - accurate integration scheme

- **... are computationally expensive!**
 - Number of path lines + integration are main bottle neck in FTLE computation
 - Has to be done in precomputation step
 - Current state of the art: interactive computation not possible

Timing for 2D FTLE on a regular grid (512^2)
 [Hlawatsch et al., 2011]

steps	with setup time			without setup time		
	direct	hier.	ratio	direct	hier.	ratio
2×4	46.85	46.36	1.01	0.51	0.42	1.21
2×8	48.94	46.65	1.05	2.41	0.46	5.24
2×16	53.08	47.19	1.12	6.67	0.56	11.91
2×32	60.78	48.11	1.26	13.51	1.11	12.17
2×64	76.27	48.41	1.58	30.08	1.94	15.51
2×128	107.20	48.91	2.19	60.69	2.18	27.84
2×256	168.79	48.99	3.45	121.61	2.75	44.22
2×512	291.89	50.31	5.80	245.05	3.61	67.88
2×1024	538.29	50.10	10.74	491.64	3.99	123.22

Timings in perspective...

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Some examples for simulated flow scenarios [Wasberg et al., 2009]

- **112 x 113 x 112** [Wasberg et al., 2009] **Re=180**
- **128 x 129 x 128** [Moser et al., 1999] **Re=180**
- **1536 x 257 x 1536** [del Alamo and Jimenez, 2003] **Re=550**
- **3072 x 385 x 2304** [del Alamo et al., 2004] **Re=950**

Typical Reynolds numbers: Blood flow in aorta ca 1000, large ships ca 5×10^9 [Wikipedia]

For realistic scenarios efficient computation essential to be able to apply FTLE-based methods!

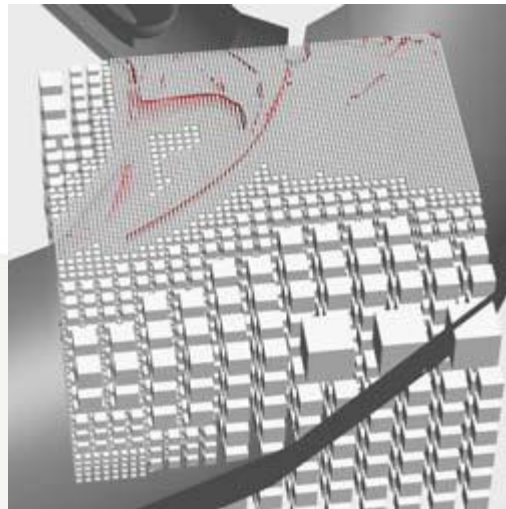
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2×1024	538.29	50.10	10.74	491.64	3.99	123.22

Two principle time saving strategies...

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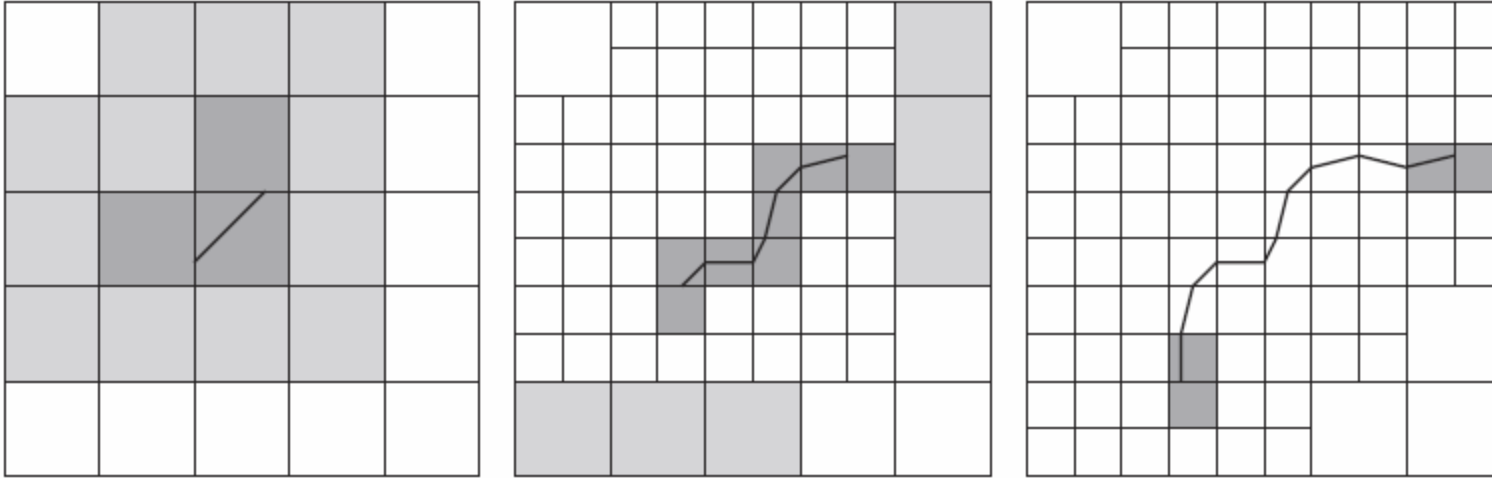
- **Less integrations**
Adaptive mesh refinement [Sadlo and Peikert, 2007]
- **Cheaper integrations**
Hierarchical integration [Brunton and Rowley, 2010; Hlawatsch et al., 2011]
- **Combination of both**
Ridge tracking algorithm [Lipinski and Mohseni, 2010]



[Sadlo and Peikert, 2007]

Adaptive mesh refinement [Sadlo and Peikert, 2007]

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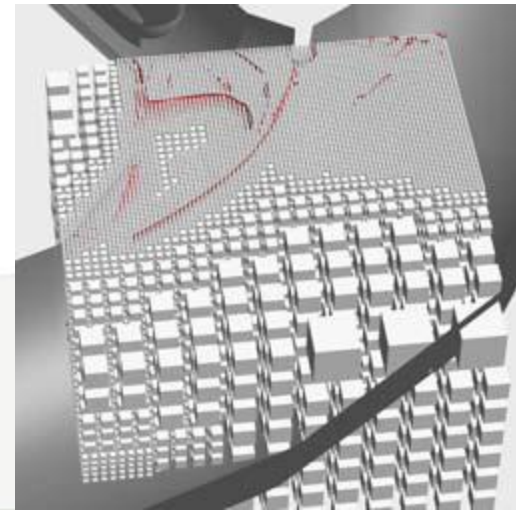


Main loop:

1. Coarse seeding, pointwise verification of ridge detection
2. Subdivision of detected ridge cells and neighbors
3. New pointwise ridge detection

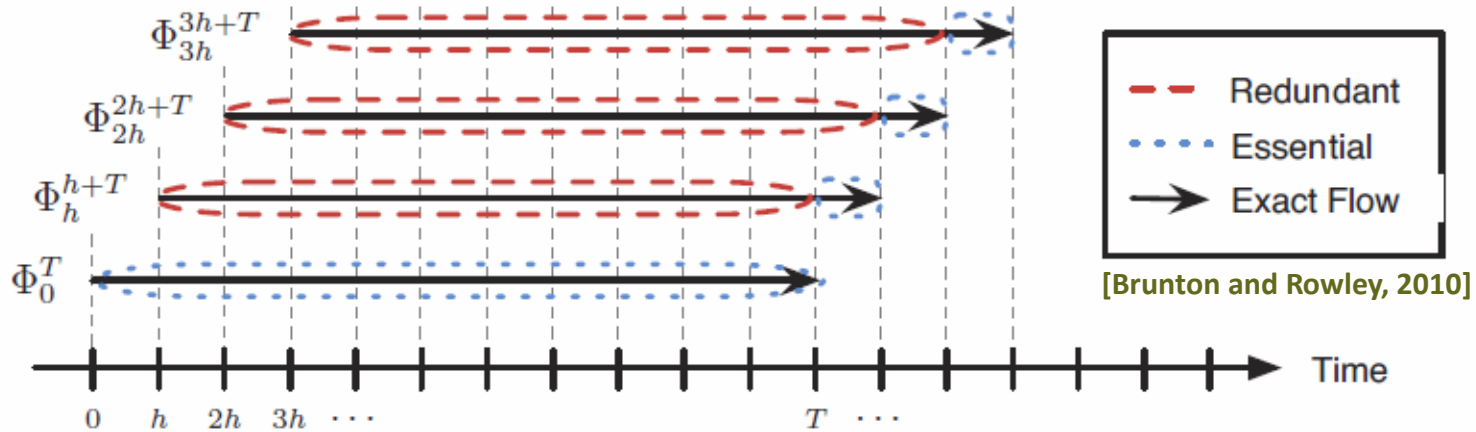
Pro and Cons:

- + Exact ridges
- Relatively low speed-up (factor 4)



Hierarchical Integration [Brunton and Rowley, 2010; Hlawatsch et al., 2011]

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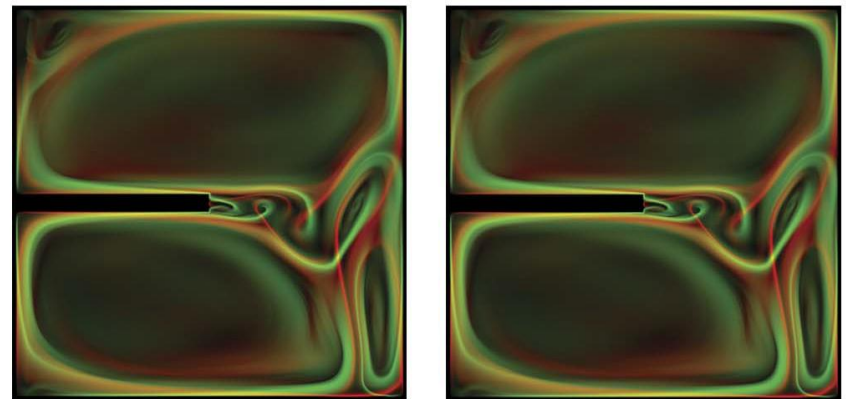


Main loop:

1. Integrate from each time step to next
2. Concatenate integration by interpolation

Pro and Cons:

- + Large speed-up (factor 10)
- + Animations easily possible
- Interpolation error



[Hlawatsch et al., 2011]

Ridge tracking algorithm [Lipinski and Mohseni, 2010]

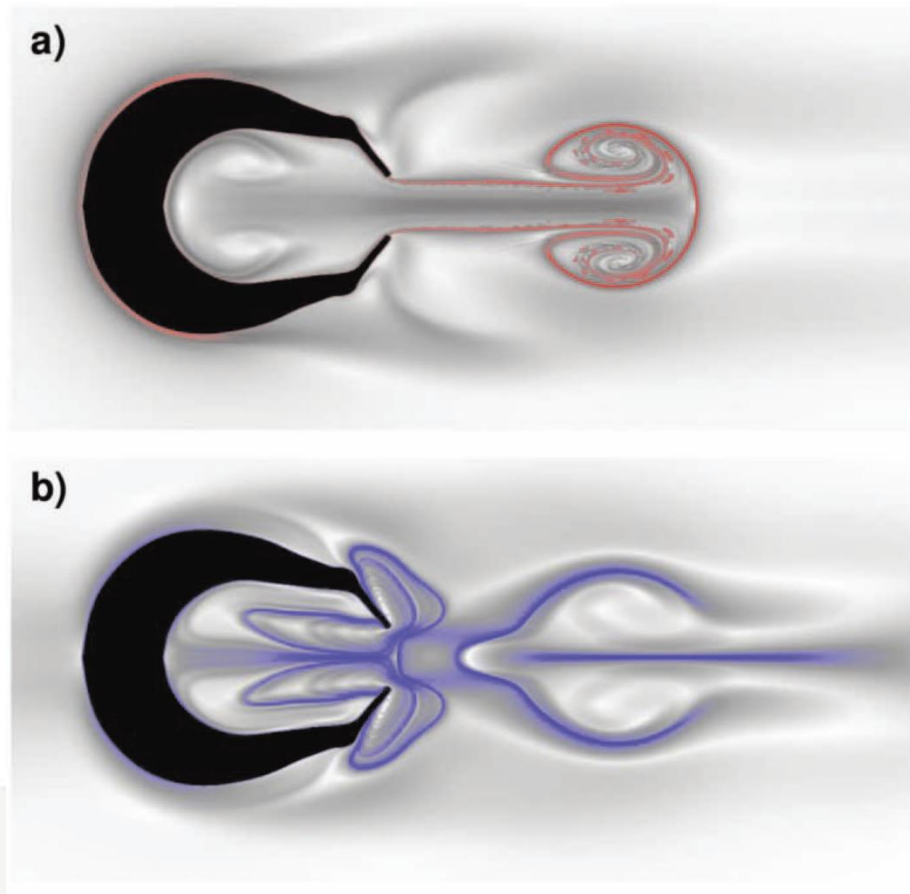
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Main loop:

1. Compute FTLE ridge
2. Advection ridge
3. Recompute ridge anew if advection error too large

Pro and Cons:

- + Large speed-up (factor 35)
- + Possibly combinable with ridge refinement
- At current 2D only



Thank you for your attention!

Tutorial: Time-Dependent Flow Visualization

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