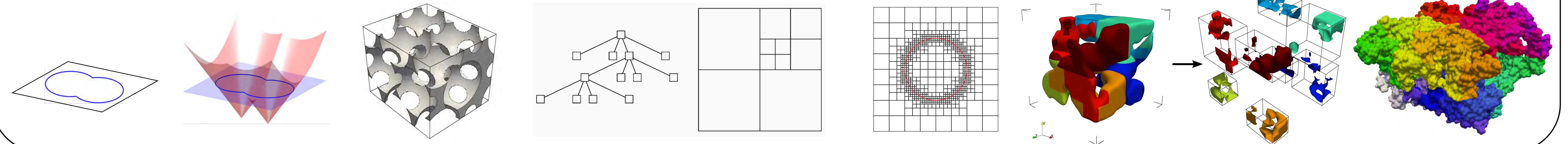


Abstract

- Accurate simulations and prediction of complex physical phenomena can lead to leap-frog technology in science and engineering.
- We develop and apply robust, versatile numerical algorithms that enable the solution of scientific problems that are otherwise intractable.
- Our computational methods address the following challenges:
 - ▶ Irregular geometries and free boundary problems
 - ▶ Spatially multiscale and multiphysics problem
 - ▶ Development and implementation of parallel algorithms

Computational Framework

- Novel finite difference and finite volume algorithms based on adaptive Cartesian grids.
- Complex boundaries are represented implicitly which enables:
 - ▶ Automatic and efficient grid generation.
 - ▶ Robust handling of moving interfaces.
 - ▶ Easy implementation of boundary conditions
- Octree (3D) and quadtree (2D) data-structures are used to efficiently store adaptive grids.
- Grid refinement/coarsening is performed automatically by defining a refinement criteria (e.g. distance from the boundary)



- Both shared (OpenMP) and distributed (MPI) memory as well as GPGPU (CUDA) techniques are utilized to enable fast and efficient solution to very large scientific problems.

Incompressible Fluid Dynamics

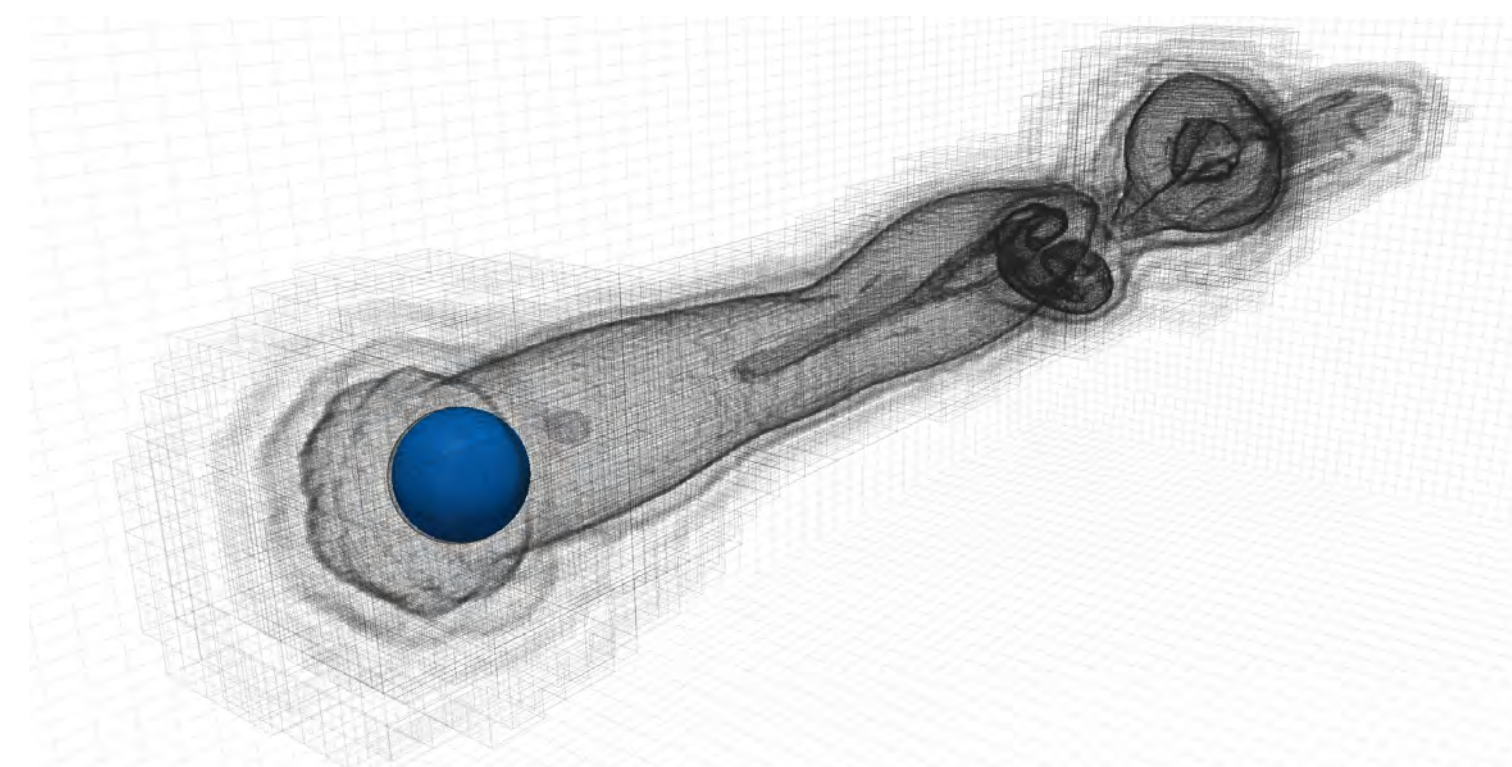
- Complex vortical flows
- Thin boundary layers
- The physics are described by the viscous, incompressible Navier-Stokes equations:

$$\rho(\mathbf{u}_t + \mathbf{u} \cdot \nabla \mathbf{u}) = -\nabla p + \mu \Delta \mathbf{u} + \mathbf{f}$$

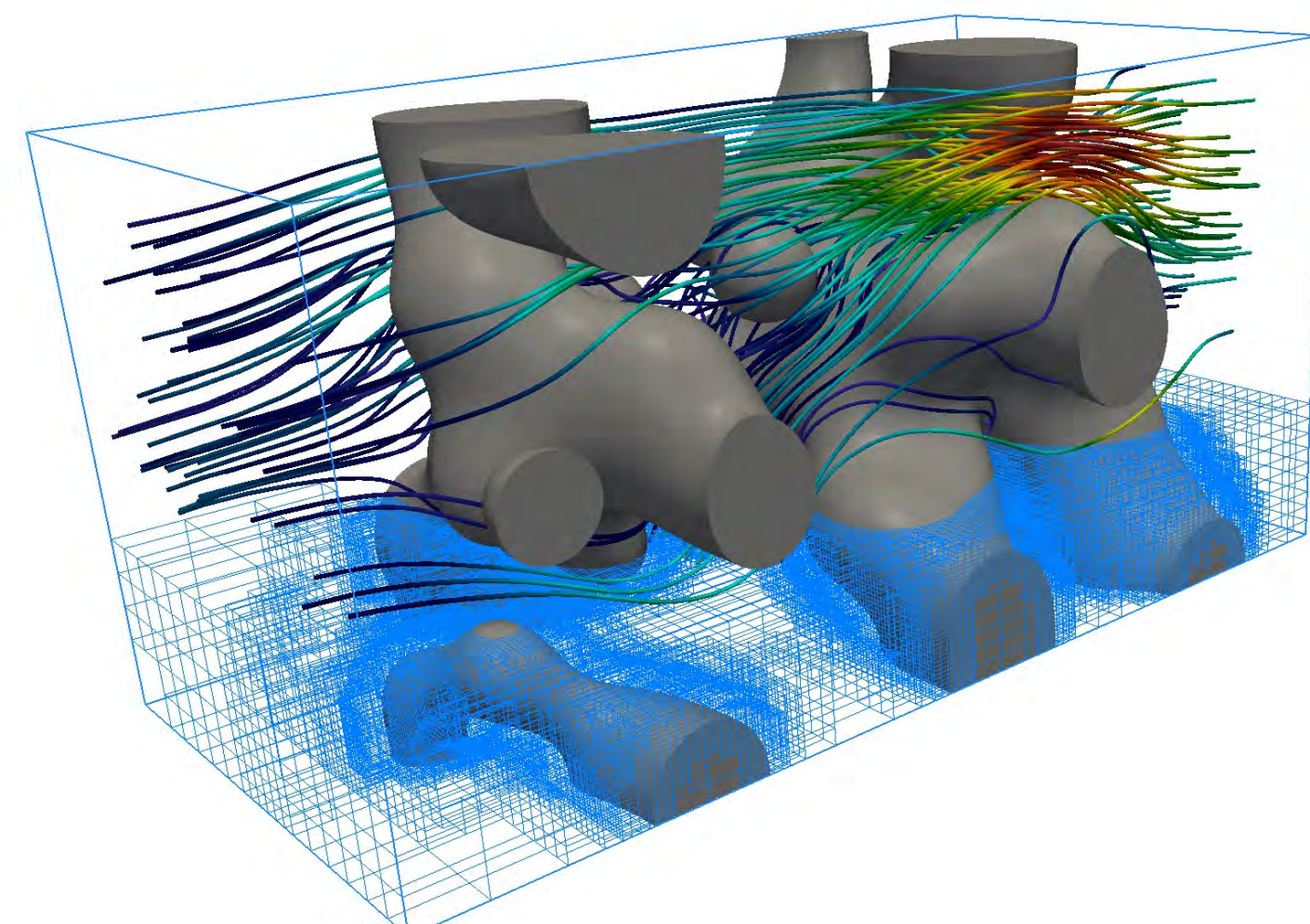
$$\nabla \cdot \mathbf{u} = 0$$

\mathbf{u}	Velocity vector
p	Pressure
ρ	Density
μ	Viscosity
\mathbf{f}	External forces

- Example of complex three dimensional applications
 - Vortical flow past a sphere

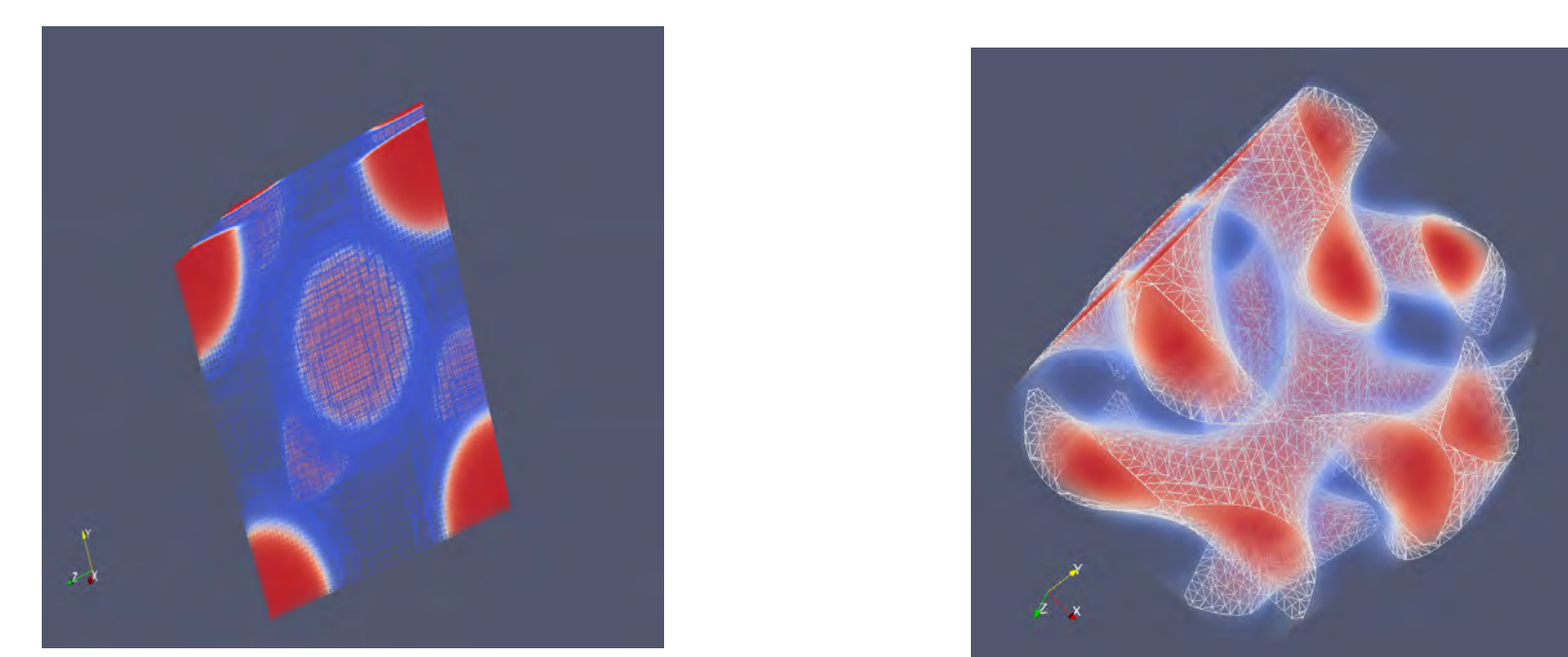


- Viscous flow in a porous medium



Polymer Statistical Physics

- Global Optimization to find the polymer structure at equilibrium.
- The optimization is an iterative solver on a highly non-linear functional. At each optimization iteration diffusion equation describing the polymer probability has to be solved.
- Seed a field ω while ($\|\delta H / \delta \omega\|_2 < \epsilon$)
 - ▶ solve a diffusion equation: $\frac{\partial q}{\partial t} = \frac{\partial^2 q}{\partial x^2} + \frac{\partial^2 q}{\partial y^2} + \frac{\partial^2 q}{\partial z^2} - (q \times w)$ from $t=0$ to $t=1$ with $T=1/\text{dt}$ diffusion iterations.
 - ▶ compute the densities ρ_a, ρ_b
 - ▶ compute the forces
 - ▶ advance the potential ω up to the functional optimization algo
 - ▶ compute energy and check convergence criterions
- Bcc and Gyroid in the bulk



- Confined Domains



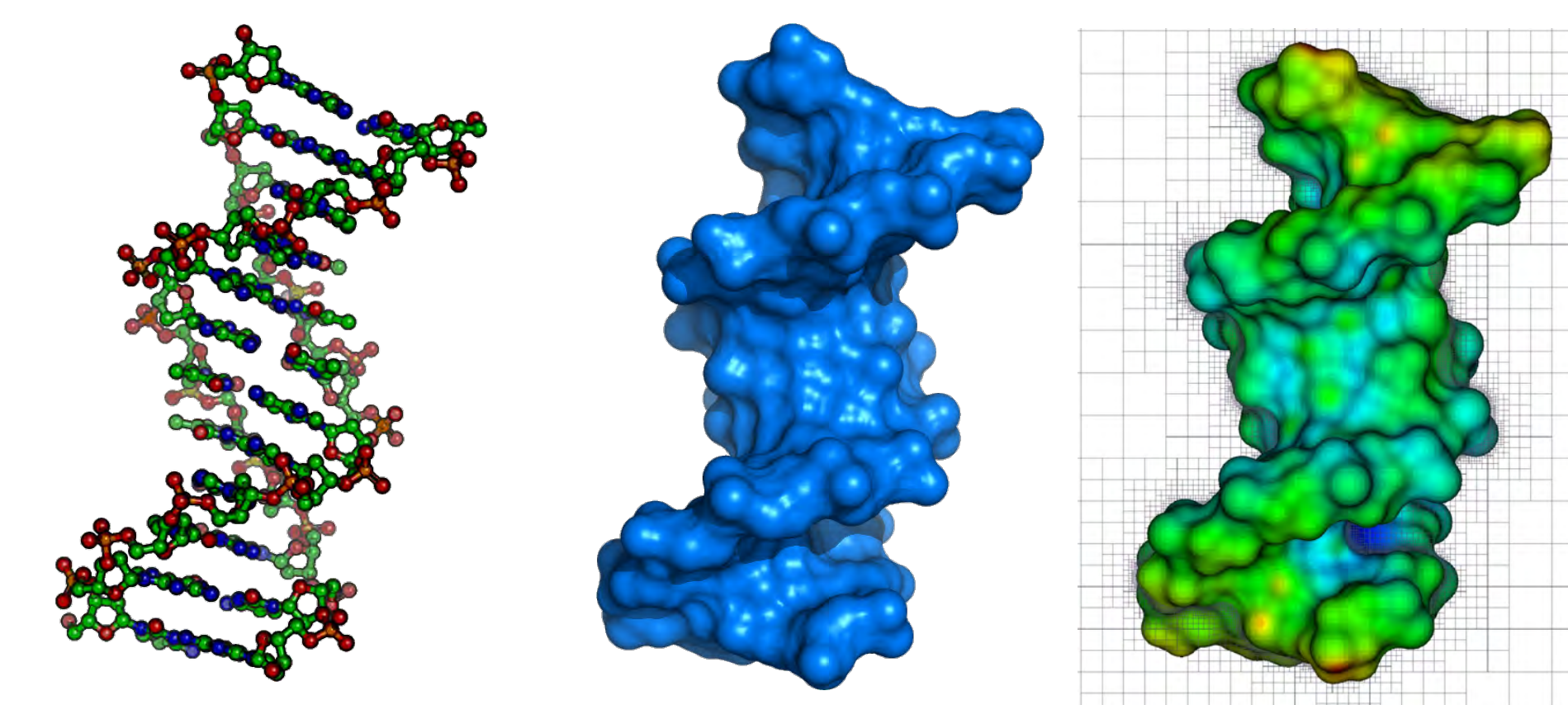
Nano-scale Electrochemistry

- Electrostatic calculations is at the heart of many electrochemical problems at the nano-scale.
- Electrostatic distribution around charged molecules is described via the nonlinear Poisson-Boltzmann equation.

$$-\nabla \cdot (\epsilon \nabla \psi) + \kappa^2(\mathbf{x}) \sinh(\psi) = \sum_{i=1}^{N_m} z_i \delta(\mathbf{x} - \mathbf{x}_i)$$

$$\begin{aligned} [\psi]_{\Gamma} &= 0, \\ [\epsilon \nabla \psi \cdot \mathbf{n}]_{\Gamma} &= 0. \end{aligned}$$

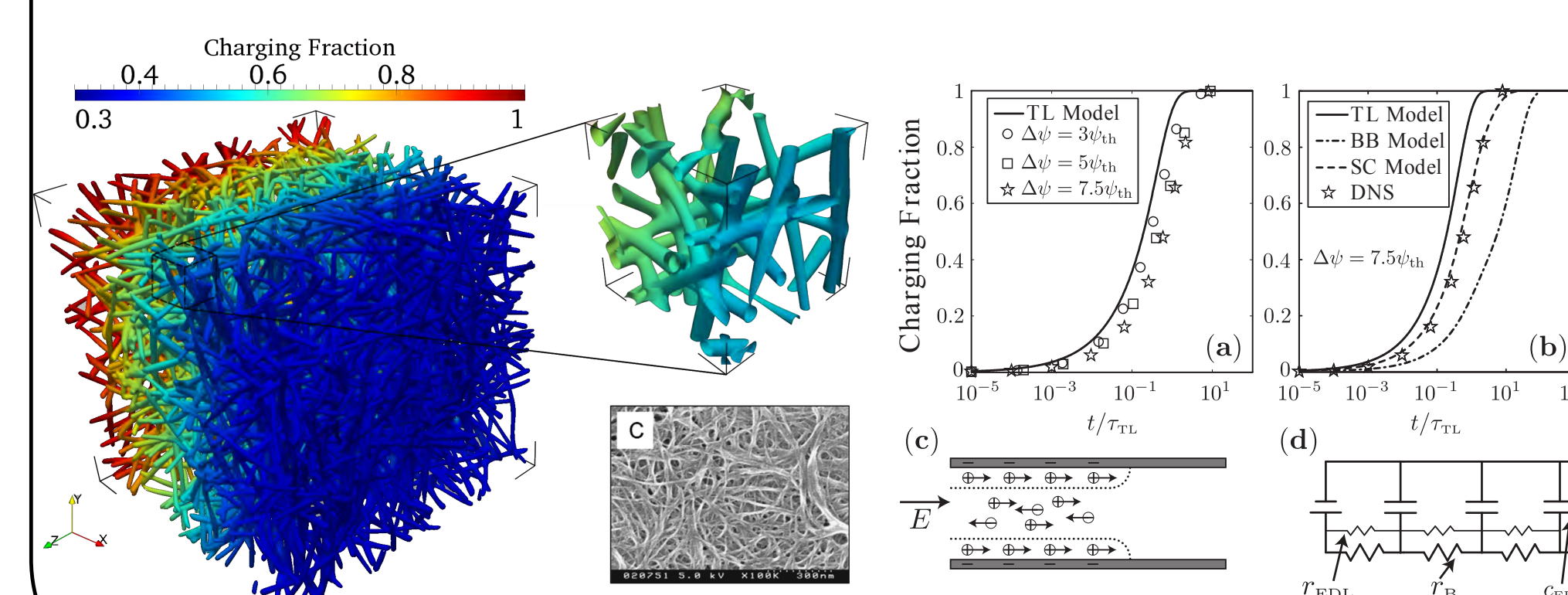
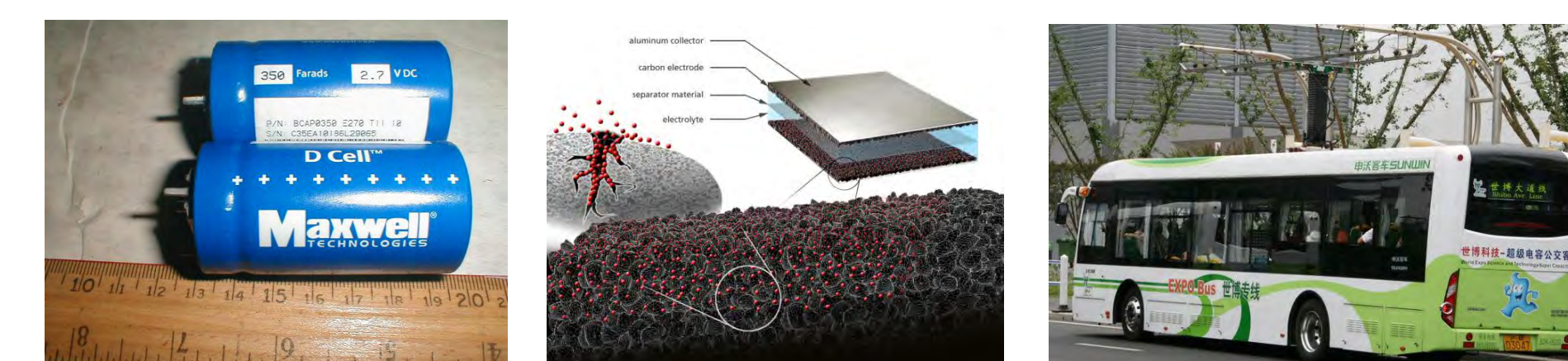
ψ	Electrostatic Potential
ϵ	Dielectric constant
κ	Inverse Debye Length
z_i	Ion valence



- Supercapacitors may be studied by solving the Poisson-Nernst-Planck equations:

$$\begin{aligned} \partial_t c_+ &= \nabla^2 c_+ + \nabla \cdot (c_+ \nabla \psi) \\ \partial_t c_- &= \nabla^2 c_- - \nabla \cdot (c_- \nabla \psi) \\ \nabla^2 \psi &= -\kappa^2 (c_+ - c_-) \end{aligned}$$

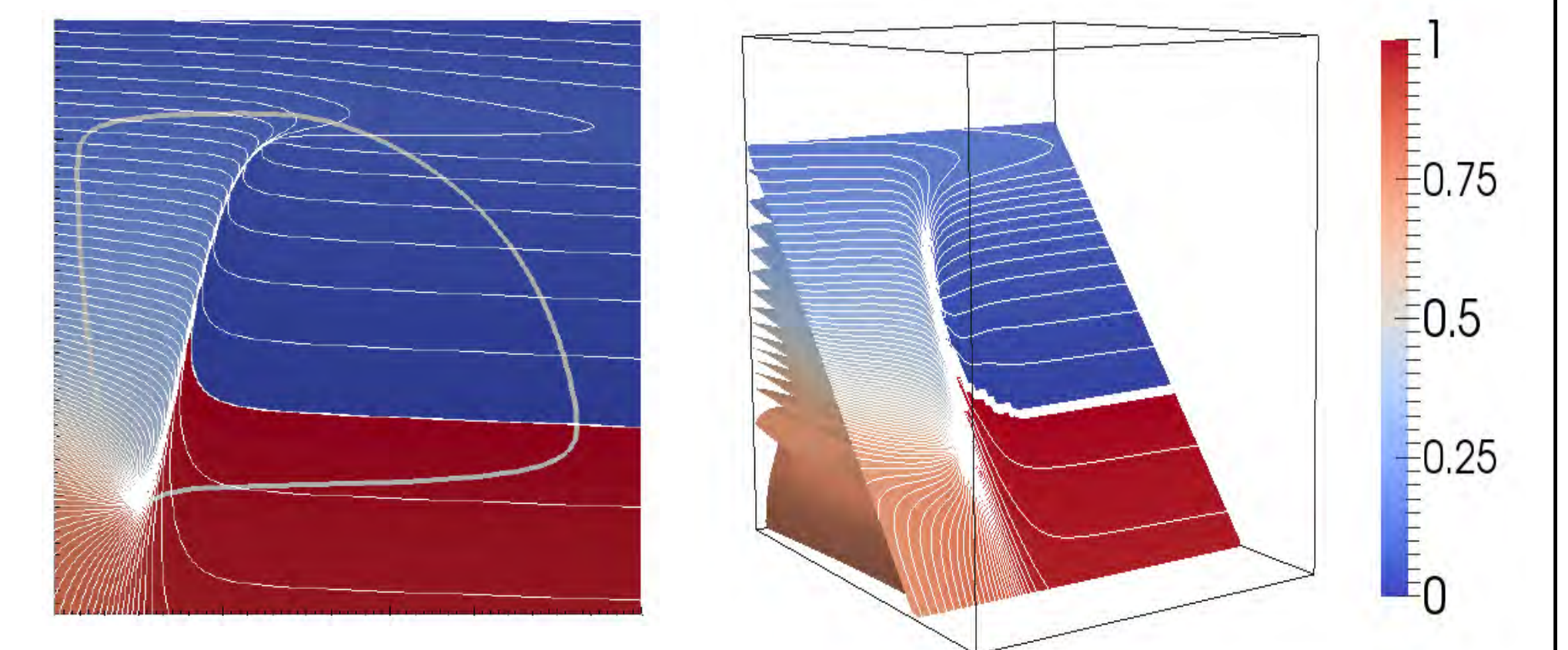
c_+	Cation Concentration
c_-	Anion Concentration
ψ	Electric potential
κ	Ratio of bulk length scale to Debye layer thickness



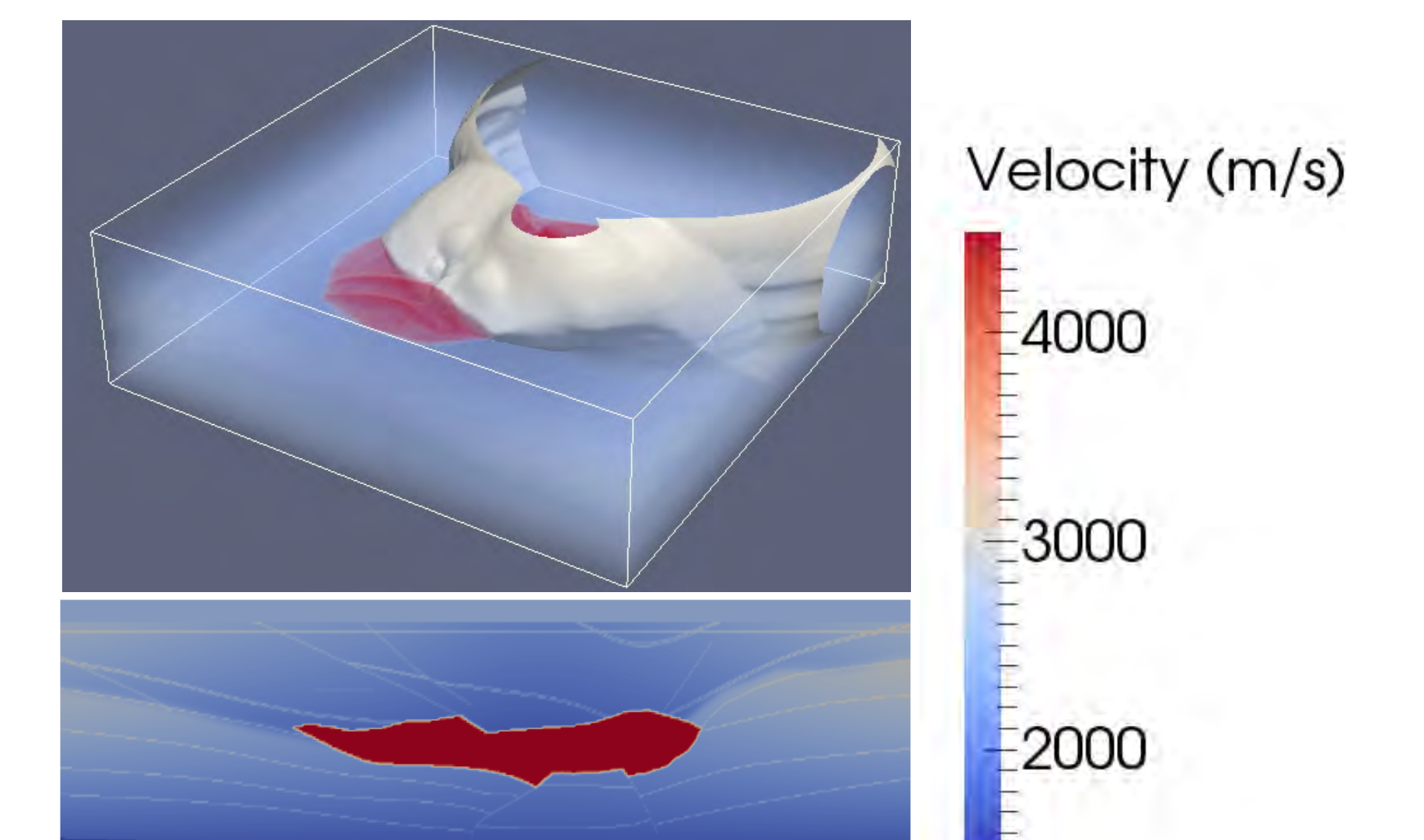
Parallel Fast Sweeping

- The fast sweeping method (FSM) can be used to solve many Hamilton-Jacobi problems.
- Our novel parallel algorithms coupled with hybrid parallel computing clusters allow us to study new problems and existing problems in much finer detail than before.
- New problem: computing "isochrons" of a dynamical system.

$$\begin{aligned} \nabla \theta \cdot \mathbf{F}(\mathbf{x}) &= \frac{2\pi}{T_{\Gamma}} \quad \forall \mathbf{x} \in \mathcal{B}, \\ \theta(\gamma) &= f(\gamma) \quad \forall \gamma \in \Gamma^+, \end{aligned}$$



- We study the phase dynamics of a human neuron.
 - This can help to develop desynchronizing controls, a possible treatment for Parkinson's disease.
- Old problem: the propagation of seismic waves.



- Elastic wave traversing a natural salt dome formation. Can solve this problem on huge grids (billions of cells).