



# A ghost-cell immersed boundary method for flow in complex geometry

Yu-Heng Tseng<sup>\*</sup>, Joel H. Ferziger

*Environmental Fluid Mechanics Laboratory, Stanford University, Stanford, CA 94305-4020, USA*

Received 9 September 2002; received in revised form 26 May 2003; accepted 31 July 2003

---

## Abstract

An efficient ghost-cell immersed boundary method (GCIBM) for simulating turbulent flows in complex geometries is presented. A boundary condition is enforced through a ghost cell method. The reconstruction procedure allows systematic development of numerical schemes for treating the immersed boundary while preserving the overall second-order accuracy of the base solver. Both Dirichlet and Neumann boundary conditions can be treated. The current ghost cell treatment is both suitable for staggered and non-staggered Cartesian grids. The accuracy of the current method is validated using flow past a circular cylinder and large eddy simulation of turbulent flow over a wavy surface. Numerical results are compared with experimental data and boundary-fitted grid results. The method is further extended to an existing ocean model (MITGCM) to simulate geophysical flow over a three-dimensional bump. The method is easily implemented as evidenced by our use of several existing codes.

© 2003 Elsevier B.V. All rights reserved.

---

## 1. Introduction

In computational fluid dynamics, including geophysical fluid dynamics (GFD), the primary issues are accuracy, computational efficiency, and, especially, the handling of complex geometry. All large-scale geophysical flows involve complex three-dimensional geometry and turbulence. Accurate representation of multi-scale, time-dependent physical phenomena is required. A grid that is not well suited to the problem can lead to unsatisfactory results, instability, or lack of convergence.

The development of accurate and efficient methods that can deal with arbitrarily complex geometry would represent a significant advance. The immersed boundary method (IBM) has recently been demonstrated to be applicable to complex geometries while requiring significantly less computation than competing methods without sacrificing accuracy [8,44]. The IBM specifies a body force in such a way as to simulate the presence of a surface without altering the computational grid. The main advantages of the

---

<sup>\*</sup> Corresponding author. Tel.: +1-650-725-5948; fax: +1-650-725-3525.  
E-mail address: [yhtseng@stanford.edu](mailto:yhtseng@stanford.edu) (Y.-H. Tseng).

IBM are memory and CPU savings and ease of grid generation compared to unstructured grid methods [44]. Bodies of almost arbitrary shape can be dealt with. Furthermore, flows with multiple bodies or islands may be computed at reasonable computational cost.

The IBM was first introduced by Peskin [36]. More recently, Goldstein et al. [15] and Saiki and Biringen [38] published extensions. They employed feedback forcing to represent the effect of solid body. The feedback force is added to the momentum equation to bring the fluid velocity to zero at the desired points. However, this technique may induce spurious oscillations and restricts the computational time step [15], effectively limiting the technique to two-dimensions. Mohd-Yusof [33] suggested an approach that introduces a body-force  $f$  such that the desired velocity distribution  $V$  is obtained at the boundary  $\Omega$ . In principle, there are no restrictions on the velocity distribution  $V$  or the motion of  $\Omega$ . He implemented the method for a complex geometry in a pseudo-spectral code while avoiding the need of a small computational time step. The method costs no more than the base computational scheme. Fadlun et al. [8] applied this approach to a three-dimensional finite-difference method on a staggered grid and showed that the approach was more efficient than feedback forcing.

A number of other immersed boundary methods have been applied to problems of irregular geometry. Calhoun and LeVeque [3,4] proposed a streamfunction-vorticity method to model irregular shapes in a Cartesian grid. The irregular boundary is represented by discontinuity conditions. They extended the method developed by McKenney et al. [32] to solve a Poisson equation on an irregular region using a Cartesian grid. Pember et al. [35] presented an adaptive Cartesian mesh solver for the Euler equations. Their method treats the boundary cells as regular cells, thus avoiding instability problems. Almgren et al. [2] developed a Cartesian grid projection method for the incompressible Euler equations in complex geometry. The same group also proposed a second-order accurate method for solving the Poisson equation on two-dimensional Cartesian grids with embedded boundaries [21]. McCorquodale et al. [31] extended this approach to the solution of the time-dependent heat equation. On the other hand, Udaykumar et al. [42] and Ye et al. [46] have presented a finite-volume Cartesian method without momentum forcing. They reshaped the immersed boundary cells to fit the local geometry and used quadratic interpolation to calculate the fluxes across the cell faces while preserving second-order accuracy. They showed that the method is applicable to moving geometry problems. However, the above studies mainly focus on two-dimensional applications. Particularly, the streamfunction-vorticity method is hard to extend to three dimensions. Kirkpatrick et al. [24] present a second-order accurate IBM on a non-uniform, staggered three-dimensional Cartesian grid. The approach requires truncating the Cartesian cells at the boundary to create new three-dimensional cells which conform to the shape of the surface. The reshaped-cell method developed by Kirkpatrick et al. [24], Udaykumar et al. [42], and Ye et al. [46] is very similar to the shaved cell approach in MIT General Ocean Model (MITGCM) [1]. However, the implementation for the reshaped cell approach is complicated and only no-slip boundary conditions can be applied. Kim et al. [22] developed an immersed boundary method that uses both momentum forcing and mass sources/sinks. An extensive review of the immersed boundary methods for turbulent flow simulations can be found in [19].

In this paper, we extend the idea of Fadlun et al. [8] and Verzicco et al. [43] via a ghost cell approach. In Fadlun et al. [8], the velocity at the first grid point outside the body ( $u_i$  in Fig. 1) is obtained by linearly interpolating the velocity at the second grid point ( $u_{i+1}$ ) and the velocity at the body surface ( $V$ ), see Fig. 1. This approach applies momentum forcing within the flow field. The interpolation direction (the direction to the second grid point) used by Fadlun et al. [8] is either the streamwise ( $x$ ) or the transverse ( $y$ ) direction. They also successfully implemented the immersed boundary algorithm in large-eddy simulation (LES) of turbulent flow in a motored axisymmetric piston-cylinder assembly [44]. This approach does not reduce the stability of the underlying time-integration scheme and very good quantitative agreement with experimental measurements was obtained. For comparable accuracy, the computational requirements for the IBM approach are much lower than simulations on an unstructured, boundary-fitted mesh as given in previous published paper [17,44].

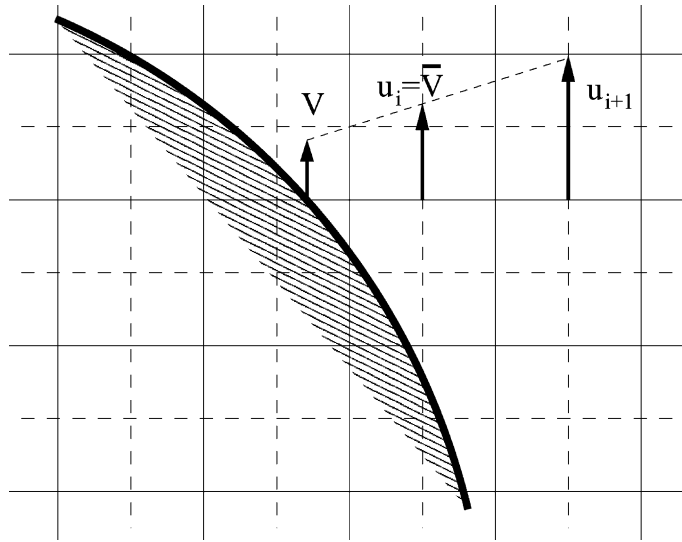


Fig. 1. Sketch of the velocity interpolation procedure in [8].

The current approach attempts to achieve higher-order representation of the boundary using a ghost zone inside the body. The ghost cell method is very popular for treating two-phase flows, obtaining accurate discretization across the interface [9,10,45]. The particular method proposed by Fedkiw et al. [9,10] is known as the Ghost Fluid Method (GFM) and was developed to capture discontinuities such as shocks, detonations and deflagrations. They also used the technique to solve a variable coefficient Poisson equation on an irregular domain using a Cartesian grid [14,28]. Forrer and Jeltsch [12] provided a higher-order wall treatment based on Cartesian grids using the ghost-cell idea. However, the method has been implemented only for two-dimensional compressible inviscid flows with symmetry boundary conditions. In GFD, the ghost cell method promises to not only represent realistic complex geometry but also provide the flexibility needed to impose various boundary conditions including a log-law boundary condition.

We describe the systematic treatment of various boundary conditions in Section 2. The approach imposes the specified boundary condition by extrapolating the variable to a ghost node inside the body. High-order extrapolation is used to preserve the overall accuracy. The present approach is more flexible with respect to the incorporation of boundary conditions. In order to verify the accuracy of the IBM, flow over a circular cylinder and a three-dimensional turbulent flow over wavy boundary are simulated using LES. Both results are compared with published experiments and boundary-fitted grid simulations. We also extend the current approach to an existing ocean model and compared the IBM results with previous stair-step and partial-cell ones. The main advantage of the current approach is the ease of programming, which requires only that an immersed boundary module be added to an existing code.

The current method can readily be implemented in any existing Cartesian grid code. This paper is organized as follows. Section 2 introduces the governing equations and numerical implementation of the method. The generalized ghost cell method and the polynomial reconstruction schemes are laid out. Different boundary conditions and the implementation to both non-staggered and staggered grids are discussed. Section 3 validates the approach for flow over a cylinder and evaluates the accuracy. We also extend the new method to LES of three-dimensional turbulent flow over wavy boundary using a Cartesian grid and compares the results with a well-resolved boundary-fitted grid simulation. Section 4 illustrates the implementation to MIT global circulation model (MITGCM) and compares with previous methods for a geophysical flow. Finally, conclusions are drawn in Section 5.

## 2. Numerical methods

### 2.1. Governing equations

The objective of our study is to develop an efficient flow solver using the IBM. In most stratified flows, the density varies by only a few percent so we may employ the Boussinesq approximation. The governing equations express mass and momentum conservation. A boundary forcing term  $f_i$  is added to the momentum equation

$$\frac{\partial u_j}{\partial x_j} = 0, \quad (1)$$

$$\frac{\partial u_i}{\partial t} + \frac{\partial F_{ij}}{\partial x_j} = f_i, \quad (2)$$

where the flux is

$$F_{ij} = u_i u_j + P \delta_{ij} - \nu \left( \frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right). \quad (3)$$

Here,  $P$  is the pressure divided by the fluid density  $\rho$ ,  $\nu = \mu/\rho_0$  is the kinematic viscosity, and repeated indices imply summation. The boundary forcing  $f_i$  is imposed implicitly through a ghost-cell method described below and is only active at the boundary.

### 2.2. Ghost cell immersed boundary method (GCIBM)

The treatment of the momentum equation is now defined at each time step so as to enforce the boundary condition, thus the approach is similar to the forcing used by Mohd-Yusof [33] and Fadlun et al. [8]. The force depends on the location and the fluid velocity and thus is a function of time. Its location,  $x_i$  is not generally coincident with the grid but the forcing must be extrapolated to these nodes. The forcing  $f_i$  is zero inside the fluid and is non-zero in the ghost cell zone which is used to represent the presence of complex boundary. If the Navier–Stokes (N–S) equation (2) is discretized as

$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \text{RHS}_i + f_i, \quad (4)$$

where  $\text{RHS}_i$  contains convective and viscous terms and the pressure gradient. The boundary conditions can be either Dirichlet or Neumann types.

The current ghost cell method extrapolates the velocity ( $V_i^{n+1}$ ) and pressure fields to the ghost cells using nearby fluid points and associated boundary information (see Section 2.3). As an example, if the forcing  $f_i$  must yield  $u_i^{n+1} = V_i^{n+1}$  in accord with the immersed boundary condition, we obtain

$$f_i = -\text{RHS}_i + \frac{V_i^{n+1} - u_i^n}{\Delta t}. \quad (5)$$

This forcing causes the desired boundary condition to be satisfied at every time step. There are no free constants and the boundary conditions are enforced to within the numerical precision. Evaluating the force  $f_i$  requires essentially no additional CPU time since there are no new terms to compute. Nor does it influence the stability of the time advancement scheme.

The force in Eq. (5) is correct for the case in which the position of the unknowns on the grid coincides with the immersed boundary; this requires the boundary to lay on coordinate lines or surfaces, which is not possible for complex geometries. Many different techniques have been adopted and they can be classified into two groups: (a) schemes that spread the forcing function over the vicinity of the immersed surface and (b) schemes that produce a local reconstruction of the solution based on the boundary values [19]. In fact, the two approaches are equivalent. The original Peskin [36] method, which substitutes a discrete Dirac  $\delta$  function in Eq. (5), belongs to the first category. The local reconstruction scheme (b) has been proven to be more flexible [8,44] and can be designed so that it has high degree of accuracy. The current ghost cell method belongs to the second category. The numerical procedure we use is the following:

1. Detect the boundary and determine the adjacent ghost cells (preliminary step).
2. Extrapolate to find the ghost cell value required to impose the boundary condition implicitly. The interpolation scheme is discussed in Sections 2.3 and 2.4.
3. Obtain the predicted field (intermediate velocity  $u_i^*$ ) of the fractional step procedure [11,23].
4. Solve the pressure Poisson equation to satisfy the continuity equation. Some discussion of the pressure solver is provided in Section 3.2.
5. Update the velocity field ( $u_i^{n+1}$ ) to the next time step.

The immersed boundary is represented by piecewise linear segments. We identify the cells that are cut by the boundary and determine the intersections of the immersed boundary with the sides of these cells. The computational domain is divided into two regions: the *physical* domain and the *ghost cell* domain. They are illustrated in Fig. 2(a). The physical domain is the flow region ( $x$ ). The ghost cells lie just inside the body adjacent to computational nodes in the flow domain. The values of flow variables at the ghost cells are computed using a local reconstruction scheme involving the ghost node and neighboring flow nodes.

The ghost cells can be detected automatically if a structured domain is used. All of the possibilities for the boundary line intersecting an arbitrary cell are shown in Fig. 3. Each node is the center of a rectangular cell and  $x$  is the cell center. A cell belongs to the physical flow domain if the immersed boundary does not cover the cell center as in Figs. 3(a) and (c). The shaded areas are inside the boundary. If the immersed

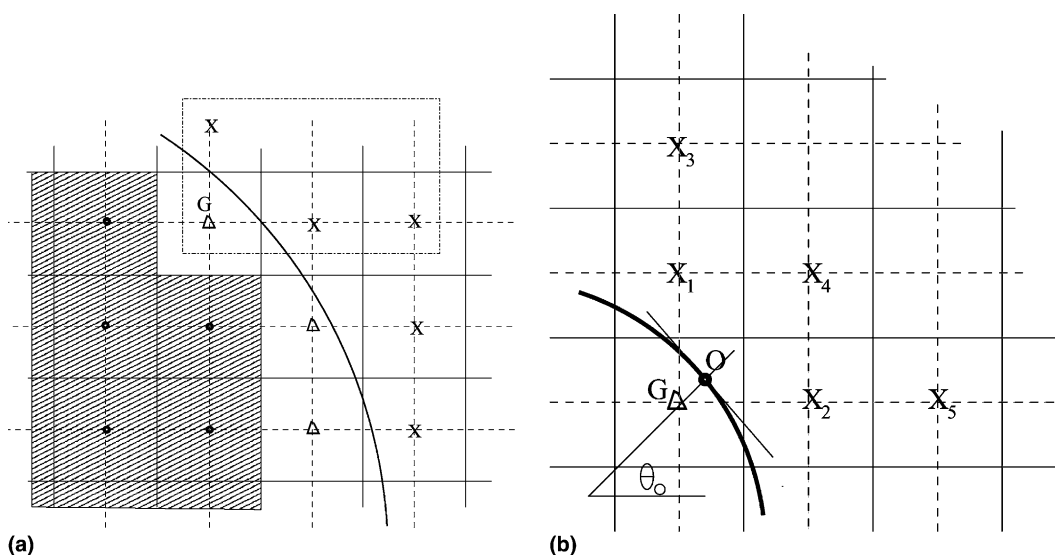


Fig. 2. (a) Schematic of computational domain with an immersed boundary.  $x$ , point in the physical domain and  $\Delta$ , the ghost cell domain. (b) Schematic of the points used to evaluate the variable located at a ghost cell  $G$  point.

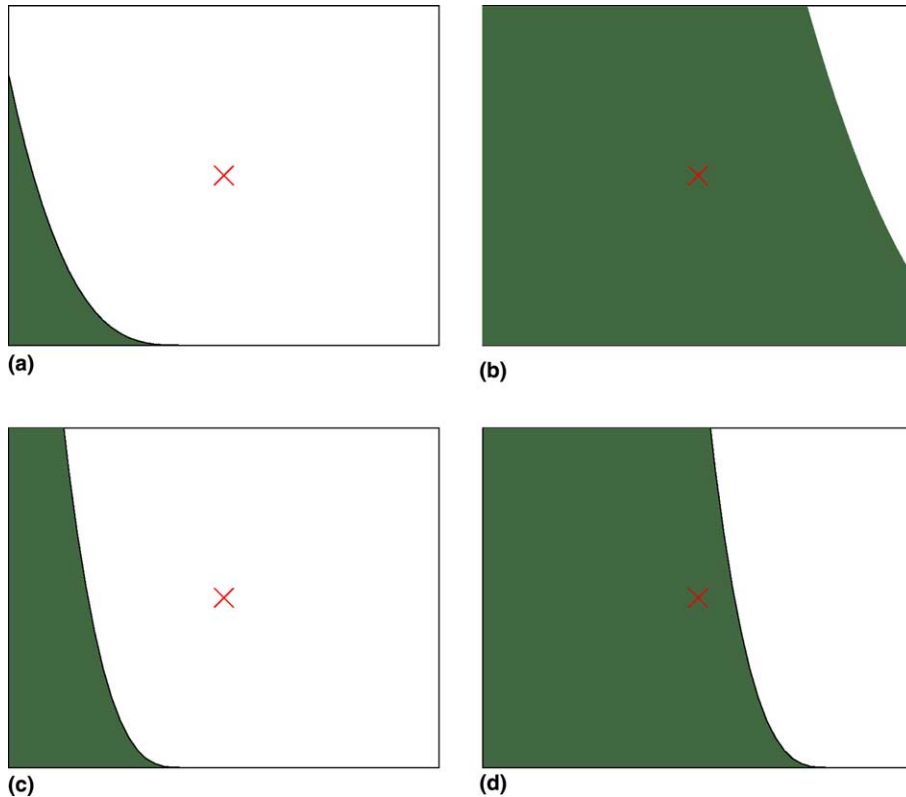


Fig. 3. Possibilities for a boundary line intersecting an arbitrary Cartesian cell. The shaded areas are inside the boundary. If the shaded region covers the cell center, this cell is identified as a ghost cell.

boundary covers the cell center, the cell is the ghost cell (Figs. 3(b) and (d)). Local refinement is needed if the curvature is too large.

### 2.3. Dirichlet boundary conditions

We express the local flow variables ( $\phi$ ) in terms of a polynomial and use it to evaluate the ghost point values. The accuracy depends on the degree of the polynomial. Although polynomials of higher degree are expected to be more accurate, they often lead to boundedness problems and numerical instability. The value of  $\phi$  at the internal node closest to the surface is obtained by extrapolation from the nearby values. We use linear and quadratic approaches which preserve the second-order accuracy of the overall numerical scheme. The scheme is equally applicable to both steady and moving boundaries. In the case of moving bodies, the points at which the boundary condition is enforced must be recomputed at every time step but this does not affect the reconstruction scheme.

#### 2.3.1. Linear reconstruction

The simplest approach in 2-D is to construct a triangle with the ghost node and the two nearest fluid nodes as the vertices. This choice minimizes the probability of numerical instability. In Fig. 2(b),  $G$  is the ghost node,  $X_1$  and  $X_2$  are the two nearest fluid nodes and  $O$  is the node at which the boundary condition is to be satisfied.  $O$  can be chosen as the midpoint of the boundary segment within the cell or the point on the boundary at which  $\overline{GO}$  is normal to the boundary. A linear interpolation in 2D is

$$\phi = a_0 + a_1x + a_2y. \tag{6}$$

The ghost cell value is a weighted combination of the values at the nodes ( $X_1$ ,  $X_2$  and  $O$ ). The coefficients can be expressed in terms of the nodal values

$$a = B^{-1}\phi, \tag{7}$$

where, for linear interpolation,  $B$  is a  $3 \times 3$  matrix whose elements can be computed from the coordinates of the three points. When the velocity at the boundary is specified,

$$B = \begin{bmatrix} 1 & x_0 & y_0 \\ 1 & x_1 & y_1 \\ 1 & x_2 & y_2 \end{bmatrix}. \tag{8}$$

It is convenient to evaluate the matrices  $B$  at each point initially and store them for use during the solution procedure. The major drawback with this extrapolation is that large negative weighting coefficients are encountered when the boundary point is close to one of the fluid nodes used in the extrapolation. Although algebraically correct, this can lead to numerical instability, i.e., the absolute value at the ghost point may be greater than the nearby fluid point values and the solution may not converge.

Two approaches are used to remedy the difficulty. The first is to use the image of the ghost node inside the flow domain [29] to ensure positive weighting coefficients. The point  $I$  is the image of the ghost node  $G$  through the boundary as shown in Fig. 4(a). The flow variable is evaluated at the image point using the interpolation scheme. The value at the ghost node is then  $\phi_G = 2\phi_O - \phi_I$ .

The other approach is to alter the piecewise linear boundary. When the boundary is close to a fluid node (normal distance of fluid point  $G'$  to the boundary  $\overline{OG'} < 0.1\Delta x$ ,  $\Delta x$  is the cell size) and far from the ghost point as in Fig. 4(b), we simply move the boundary point to the fluid node closest to the boundary [14]. Since the boundary is approximated as piecewise linear, the accuracy is hardly affected when the boundary segment is divided into two pieces, see Fig. 4(b). Gibou et al. [14] demonstrated that this approach could be used to obtain the second order accuracy in solving Poisson equation on irregular domain. The original piecewise linear boundary is shown as the dash-dot (– · –) line connecting boundary intercepts. This ensures

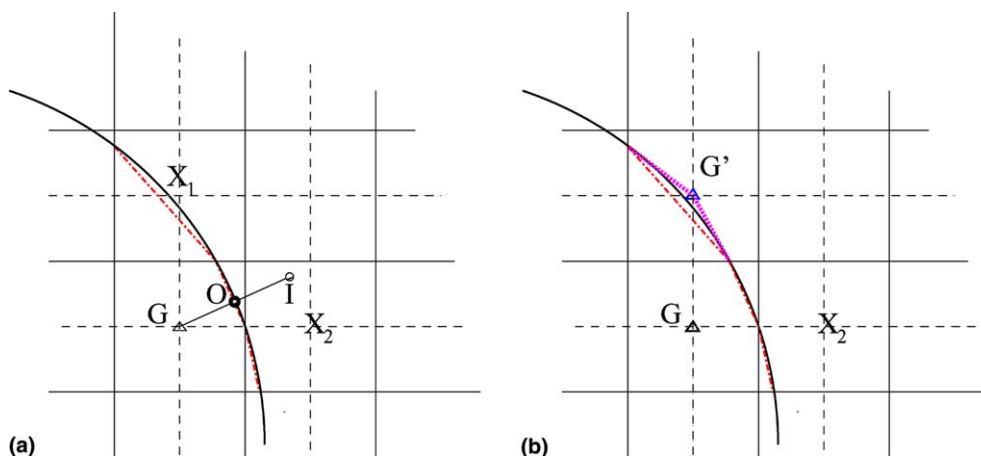


Fig. 4. Special treatment to minimize numerical instability. (a) Schematic of a ghost cell using the image method ( $I$  is the image point). (b) Schematic of adding an additional ghost cell  $G'$  if the boundary is close to the fluid points. – · – is the linear piecewise approximation to the boundary. · · · is the boundary approximated by two piecewise segments.

that large negative weighting coefficients will not occur. The following numerical example adopts the first approach since additional image point is involved.

### 2.3.2. Quadratic reconstruction

Most second-order accurate finite volume flow solvers assume quadratic variation of flow variables near the wall. Use of higher-order interpolation retains the formal second-order accuracy of the scheme. In two dimensions, if the flow variables are assumed to vary in a quadratic manner in both the  $x$  and  $y$  directions, the value of  $\phi$  is expressed as

$$\phi = a_0 + a_1x + a_2y + a_3x^2 + a_4xy + a_5y^2. \quad (9)$$

The six constants of the assumed polynomial are evaluated from five neighboring fluid nodes and the wall point (Fig. 2(b)). The matrix  $B$  in Eq. (7) is replaced by a  $6 \times 6$  matrix

$$B = \begin{bmatrix} 1 & x_0 & y_0 & x_0^2 & x_0y_0 & y_0^2 \\ 1 & x_1 & y_1 & x_1^2 & x_1y_1 & y_1^2 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 1 & x_5 & y_5 & x_5^2 & x_5y_5 & y_5^2 \end{bmatrix}. \quad (10)$$

The ghost node values are either extrapolated or evaluated using an image point. The reconstruction procedure is similar to that for the linear polynomial. The influence of the schemes on the overall accuracy is compared in the numerical examples. Majumdar et al. [29] tested the ghost-cell immersed boundary using second-order bilinear and quadratic interpolation schemes for a RANS solver and they found that the solutions do not have any significant difference.

For three-dimensional domains, we need to modify the interpolation scheme in Eqs. (6) and (9). More neighbor nodes are involved, e.g., for linear reconstruction, the variable in the cell center is interpolated using four points (three nearest neighbor nodes and one boundary point are involved). A three-dimensional illustration is shown in Fig. 5. The black dots (●) represent the three closest neighboring cells with respect to the boundary point  $O$ , see Fig. 5. These points can be located initially and stored. For quadratic

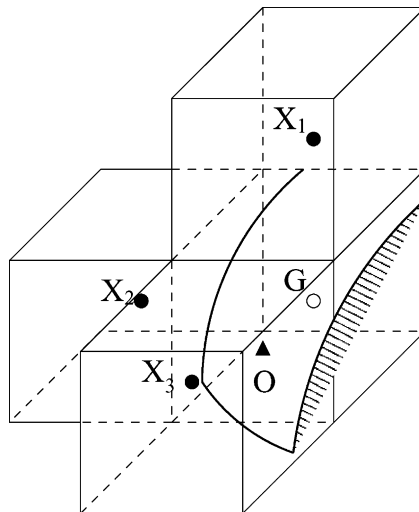


Fig. 5. Schematic of the points used to evaluate the variable located at a ghost cell point  $G$  in three dimension. Linear construction relies on three nearest neighbor nodes and a boundary surface point (point  $O$ ).



reconstruction, 10 points (nine neighbors) are needed. The remainder of the solution procedure remains the same as that described above. A  $4 \times 4$  linear system will be solved for linear construction and a  $10 \times 10$  system will be solved for quadratic one.

Furthermore, more elaborate, high-order schemes may be used in three dimensions. It is well known that high-order polynomial interpolations may introduce wiggles and spurious extrema. The inverse distance weighting proposed by Franke [13] has the property of preserving local maxima and producing smooth reconstruction. This scheme is suitable for reconstructing variables that are smoothly varying without exhibiting large maxima. The interpolation at the ghost cell is

$$\phi_G = \sum_{m=1}^n w_m \phi_m / q, \quad (11)$$

$$w_m = \left( \frac{R - h_m}{Rh_m} \right)^p, \quad (12)$$

$$q = \sum_{l=1}^n \left( \frac{R - h_l}{Rh_l} \right)^p, \quad (13)$$

where  $\phi_m$  ( $\phi_G$ ) represents the solution at a certain location (ghost cell),  $w_m$  represents the weight and  $h_m$  is the distance between the ghost cell ( $\phi_G$ ) and the location of  $\phi_m$ .  $p$  is an arbitrary positive real number called the power parameter (typically  $p = 2$ ).  $R$  is the distance from the ghost point to the most distant point used in the construction and  $n$  is the total number of the construction points.

It is important to note that for the forcing of Saiki and Biringen [38] and Goldstein et al. [15], the velocity at the immersed boundaries was imposed by the fictitious force. In the current approach, the boundary condition is imposed directly. This implies that, in contrast to the feedback forcing method, the stability limit of the current integration scheme is the same as that without the immersed boundaries, thus making simulation of complex three-dimensional flows practical. Higher-order extrapolation/interpolation schemes to evaluate the variables at the ghost cells can preserve at least second-order spatial accuracy [42,46].

#### 2.4. Neumann boundary conditions

The method computes the velocity up to the boundary using the neighboring points. With the polynomial reconstruction scheme, we do not solve any equations on the ghost cells. The treatment of Dirichlet boundary conditions has been described in the non-staggered Cartesian grid approach. A similar scheme can be used for Neumann boundary conditions. The only difference is in the construction of matrix  $B$  in Eq. (7). This makes the current approach applicable to a variety of boundary conditions.

For example, the pressure boundary condition requires the wall normal derivative to be zero at the boundary

$$\left. \frac{\partial P}{\partial n} \right|_{\Omega} = 0. \quad (14)$$

The normal derivative on the boundary can be decomposed as

$$\frac{\partial P}{\partial n} = \frac{\partial P}{\partial x} \hat{n}_x + \frac{\partial P}{\partial y} \hat{n}_y, \quad (15)$$

where  $\hat{n}_x$  and  $\hat{n}_y$  are the components of the unit vector normal to the boundary. Since  $\hat{n}_x$  and  $\hat{n}_y$  are known, the computation of the normal gradient at any point is straightforward. Linear reconstruction requires two

fluid nodes and one boundary node. The Neumann condition at the boundary node is stored in the first element of  $\phi$  in Eq. (7) and the known flow variables on the two fluid nodes are stored in the second and third elements of  $\phi$ . Quadratic reconstruction requires five fluid nodes and one boundary node. See Fig. 2(b) for the notation. Index  $O$  locates the boundary,  $\tan(\theta_0)$  is the slope of the normal at the surface  $O$ .

(a) Linear reconstruction

$$B = \begin{bmatrix} 0 & -\sin(\theta_0) & \cos(\theta_0) \\ 1 & x_1 & y_1 \\ 1 & x_2 & y_2 \end{bmatrix},$$

where  $\theta_0$  is the local slope at the boundary node.

(b) Quadratic reconstruction

$$B = \begin{bmatrix} 0 & -\sin(\theta_0) & \cos(\theta_0) & -2\sin(\theta_0)x_0 & \cos(\theta_0)x_0 - \sin(\theta_0)y_0 & 2\cos(\theta_0)y_0 \\ 1 & x_1 & y_1 & x_1^2 & x_1y_1 & y_1^2 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 1 & x_5 & y_5 & x_5^2 & x_5y_5 & y_5^2 \end{bmatrix}.$$

Finally, the coefficients can be obtained systematically for both reconstructions:

$$\begin{bmatrix} a_0 \\ a_1 \\ \dots \\ a_m \end{bmatrix} = B^{-1} \begin{bmatrix} \frac{\partial P_0}{\partial n} \\ P_1 \\ \dots \\ P_m \end{bmatrix}, \quad (16)$$

where index  $m$  is 2 for linear reconstruction (three unknowns) and is 5 for quadratic reconstruction (six unknowns).  $\partial P_0/\partial n$  is the Neumann boundary condition for pressure and  $P_m$  is the neighboring pressure field. The flexibility of current approach is demonstrated by the examples presented in Section 3.

### 2.5. Mixed Dirichlet and Neumann types (Robin boundary condition)

Sometimes, one has a mixed or Robin boundary condition in a physical/engineering problem. A linear combination of the variable ( $\phi$ ) and its wall normal derivative is prescribed.

$$\alpha\phi + \beta\frac{\partial\phi}{\partial n} = f, \quad (17)$$

where  $f$  is the known function which specifies the boundary value,  $\alpha$  and  $\beta$  are the linear combination coefficients. Since our ghost cell method solves a linear system (Eq. (7)) at each boundary grid point, the ghost cell variables for the mixed Robin boundary can be expressed by solving the following system for interpolation coefficients  $a_R$ :

$$a_R = B_R^{-1}\phi, \quad (18)$$

where  $B_R = \alpha B_D + \beta B_N$  is a linear combination of the matrices  $B_D$  and  $B_N$ , the matrices for Dirichlet and Neumann conditions.  $\alpha$  and  $\beta$  are the coefficients from the Robin boundary condition. In general, the current ghost cell approach is flexible in the choice of boundary condition and imposes a forcing function implicitly through the ghost cell.

## 2.6. Non-staggered and staggered grid arrangements

The above immersed boundary treatment focuses on the non-staggered (collocated) grid arrangement. Whether a cell is a ghost cell or not is determined by the relation between the cell center and the physical boundary. The use of staggered grids for the solution of the N–S equations has a number of advantages. Fadlun et al. [8] applied the IBM approach to a three-dimensional finite-difference method on a staggered grid. However, they did not use ghost cells and their interpolation scheme is applied only in the  $x$  or  $y$  directions. The current ghost-cell approach can be easily extended to staggered grid arrangement in which all three velocity components and the pressure are computed on different grids. For each velocity component and pressure, we can find different weighted coefficients at the boundary, i.e., we need to solve a different linear system for each variable. A numerical example of a staggered grid treatment is given in Section 4. A two-dimensional schematic of the velocity allocation is shown in Fig. 6. The  $U$  and  $V$  components are located on different faces for each cell. The staggered grid arrangement increases the required storage. However, the increase is not significant since the boundary is lower dimensional than the domain.

## 2.7. Summary

The generalized GCIBM and the polynomial reconstruction schemes are laid out for various boundary conditions. It is worth pointing out how our methodology differs from the immersed boundary method of Ye et al. [46] and Fadlun et al. [8]. First, the interpolation scheme differs from theirs. Second, the reshaped cell method in [46] complicates the numerical algorithm and extension to other boundary conditions and moving boundaries is difficult. Third, the current approach uses ghost cells rather than reshaped cells to enforce the boundary condition.

This method does not require any internal treatment of the body except the ghost cells since a fractional step method is used and the forcing is only on the boundary. Internal treatment was required by Goldstein et al. [15] and Mohd-Yusof [33] in their spectral simulations to alleviate the problem of spurious oscillations near the boundary.

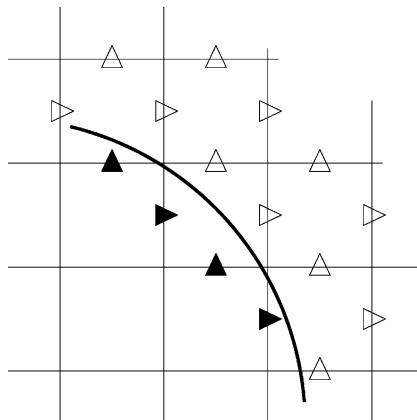


Fig. 6. Schematic of computational domain with an immersed boundary for two-dimensional staggered grid ( $U$ ,  $V$  components are located on the cell face). ▷, the location of  $U$  component in fluid domain; ►, the ghost cell location of  $U$  component; ▲, the location of  $V$  component in fluid domain and ▲ the ghost cell location of  $V$  component.

### 3. Numerical examples of laboratory scale flows

In order to validate the proposed GCIBM, we simulate a uniform flow over a cylinder and evaluate the accuracy. The method is then applied to three-dimensional turbulent flow over a wavy boundary. The results are compared with boundary-fitted grid simulations. The GCIBM is implemented in a code developed in our laboratory [48].

#### 3.1. Numerical description

The N–S equations are solved using a finite-volume technique. The method of fractional steps (a variant of the projection method), which splits the numerical operators and enforces continuity [23] by solving a pressure Poisson equation, is used. The diagonal viscous terms in Eq. (2) are discretized with a Crank–Nicholson scheme and all other terms are left explicit with the second-order Adams–Bashforth scheme. All spatial derivatives are discretized using central differences with the exception of convective term. That term is discretized using QUICK [26] in which the velocity components on the cell faces are computed from the nodal values using a quadratic interpolation scheme. Further details of the method and discussion regarding to the cell-center velocity ( $u_i$ ) and face-averaged velocities ( $U_i$ ) can be found in [41,48].

For three-dimensional turbulent flows at high Reynolds number, it is not possible to resolve all of the spatial and temporal scales. We solve for the large-scale motions while fluctuations at scales smaller than the filter width are modeled using a subfilter-scale model. The equations for the resolved field obtained by filtering Eqs. (1) and (2) contain a subgrid scale (SGS) term  $\tau_{ij}$  that is modeled with Zang’s dynamic mixed model [47]. The scale-similarity term allows backscatter and the Smagorinsky component provides dissipation.

#### 3.2. Convergence of the Poisson solver

The flow solver uses a pressure correction method to satisfy the continuity equation. For high Reynolds numbers and highly stretched grids, it is difficult to converge the Poisson equation to machine accuracy. When we simulate complex geometry using immersed boundary method, the slow convergence is further exacerbated because the immersed boundaries modify the linear system. Therefore, use of schemes like the multigrid (MG) or conjugate gradient (CG) methods is very desirable. However, the MG procedure converges slowly on anisotropic grids. The presence of the immersed boundaries also complicates implementation of the multigrid procedure since prolongation and restriction are difficult to perform near the boundary. Krylov subspace methods [16] are an attractive alternative since they are designed for general sparse matrices and do not assume anything about the structure of the matrix. The presence of the immersed boundary poses no additional complication for these methods.

The convergence rate of these procedures depends critically on the choice of the preconditioner. Jacobi and Gauss–Seidel preconditioners are easy to implement and are used often but the improvement is not very significant [11,37]. Incomplete factorization preconditioned conjugate gradient methods are robust general-purpose techniques for solving linear systems. The biconjugate gradient stabilized (Bi-CGSTAB) iteration method is chosen for the current solver as it has been shown to be efficient [16,37]. It is applicable to non-symmetric matrices and provides relatively uniform convergence. We have adopted Stone’s Strongly Implicit Procedure (SIP) preconditioner to accelerate the convergence, as it is more efficient than incomplete lower-upper decomposition (ILU) [40]. Interested readers may refer to Ferziger and Perić [11] for further discussion of the SIP method. The convergence of point Gauss–Seidel, Bi-CGSTAB, Bi-CGSTAB with an ILU preconditioner and Bi-CGSTAB with the SIP preconditioner is shown in Fig. 7. Incomplete factorization preconditioning (both ILU and SIP) for Bi-CGSTAB accelerates the convergence significantly. The SIP preconditioner provides a dramatic reduction in iteration number.

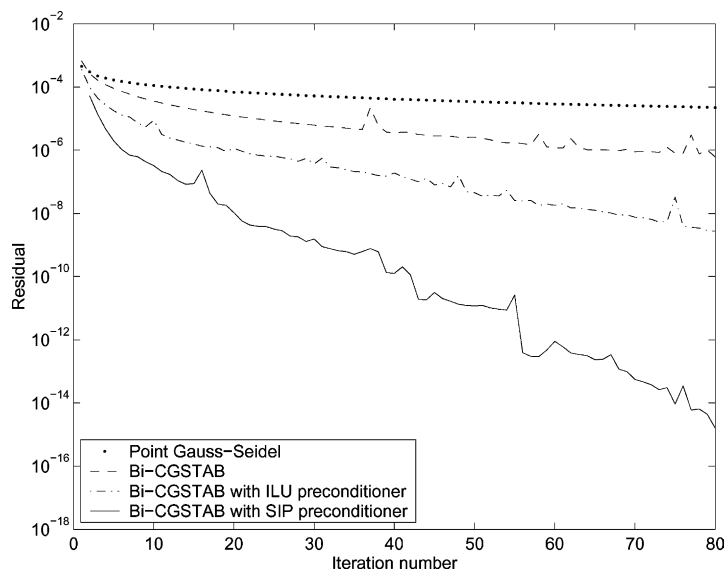


Fig. 7. The convergence rate of point Gauss–Seidel, Bi-CGSTAB, Bi-CGSTAB with ILU preconditioner and Bi-CGSTAB with SIP preconditioner applied to the pressure equation for the simulation of 3-D turbulent flow over wavy boundary.

### 3.3. Uniform flow past a cylinder

Here, we simulate steady and unsteady flow past a circular cylinder immersed in an unbounded uniform flow. This flow is attractive because the flow behavior depends on Reynolds number and is not easy to simulate accurately using Cartesian grids. The Reynolds number is defined as  $Re_D = U_\infty D / \nu$ , where  $D$  is the cylinder diameter. At very low Reynolds number, it is a creeping flow. At somewhat higher Reynolds numbers (up to  $Re = 50$ ), two symmetrical standing vortices are formed but remain attached to the cylinder. At still higher  $Re$ , these vortices are stretched and wavy behavior of the tail is observed. At even higher  $Re$ , alternating vortex shedding called the Kármán vortex street is found. This flow has been studied quite extensively and a number of numerical and experimental data sets exist for it.

Simulations have been performed at  $Re_D = 40$  and 100 and results are compared with established experimental and numerical results. The simulations have been performed in a domain ( $l \times w = 32D \times 16D$ ) large enough to minimize the effect of the outer boundary on the development of the wake. Resolution from 24 to 96 ghost cells around the cylinder is used. Fig. 8 shows the streamlines for  $Re = 40$ . The flow is symmetric about the streamwise axis. The drag coefficient ( $C_D = F_d / (1/2)\rho U_\infty^2 D$ ) and the

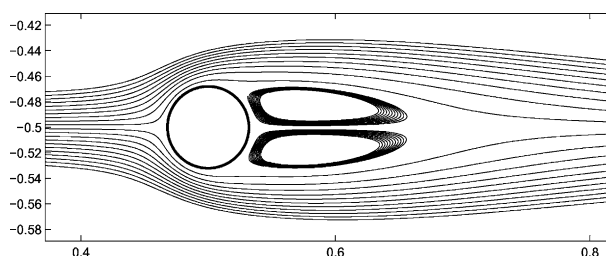


Fig. 8. Streamline of the flow around a cylinder at  $Re = 40$ .

length of the recirculation zone  $L_W$  are compared with established results in Table 1. The comparison is quite good.

Figs. 9 and 10 show the pressure coefficient ( $C_p$ ) and skin-friction ( $C_f$ ) along the cylinder surface at  $Re = 40$  using linear extrapolation (a) and quadratic extrapolation (b). Numerical results obtained with a boundary-fitted grid are also shown [29]. An accurate interpolation scheme is required. In the present study, both the pressure and velocity at the surface are linearly interpolated from the nearest cells. The results are very close to those obtained from the boundary-fitted grid solution. The pressure coefficient ( $C_p$ ) and skin-friction ( $C_f$ ) converge to the boundary-fitted grid results as the resolution is increased. The pressure at the surface is obtained from the nearest cell center pressure outside the cylinder and the ghost cell by assuming that the wall-normal derivative of the pressure is zero at the surface. Local refinement may be necessary to obtain an accurate solution in the separation region. On a boundary-fitted grid, the normal distance to the wall can be controlled and varied continuously along the body surface. With very coarse resolution (24 ghost cells around the cylinder), quadratic reconstruction yields more oscillation than linear reconstruction.

A grid resolution study was performed to analyze the accuracy of the ghost cell approach. A domain size of  $6D \times 5D$  with the cylinder center located at the domain center is chosen for this purpose. The  $L_\infty$  norm of the error in the streamwise and spanwise velocity components is shown in Fig. 11. The dash-dot (–·–) line indicates slope 2 in log–log coordinates. The results suggest that the overall accuracy is second-order for both the linear and quadratic extrapolation, i.e., the order is not affected by the boundary treatment.

Table 1  
Comparison of recirculation length, drag coefficient and Strouhal number with previous studies

	$Re = 40$		$Re = 100$		
	$L_W/D$	$C_D$	$St = fD/U_\infty$	$C_D$ (avg)	$C_L$ (rms)
Current study (72 ghost cells around the cylinder)	2.21	1.53	0.164	1.42	0.29
Ye et al. [46]	2.27	1.52	–	–	–
Lai and Peskin [25]	–	–	0.165	1.4473	0.3299
Kim et al. [22]	–	1.51	0.165	1.33	–
Dias and Majumdar [7]	2.69	1.54	0.171	1.395	0.283
Williamson (Exp. as reported in [25])	–	–	0.166	–	–

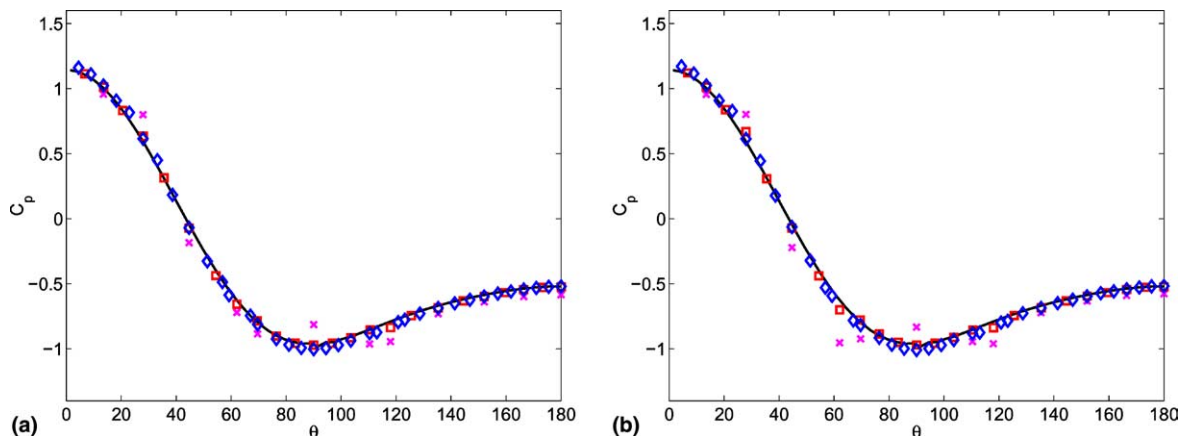


Fig. 9. The pressure coefficient ( $C_p$ ) for flow around a cylinder ( $Re = 40$ ). (a) Linear polynomial reconstruction (first order). (b) Quadratic polynomial reconstruction (second order). –, boundary-fitted grid; x, 24 ghost cells; □, 48 ghost cells and ◇, 72 ghost cells.

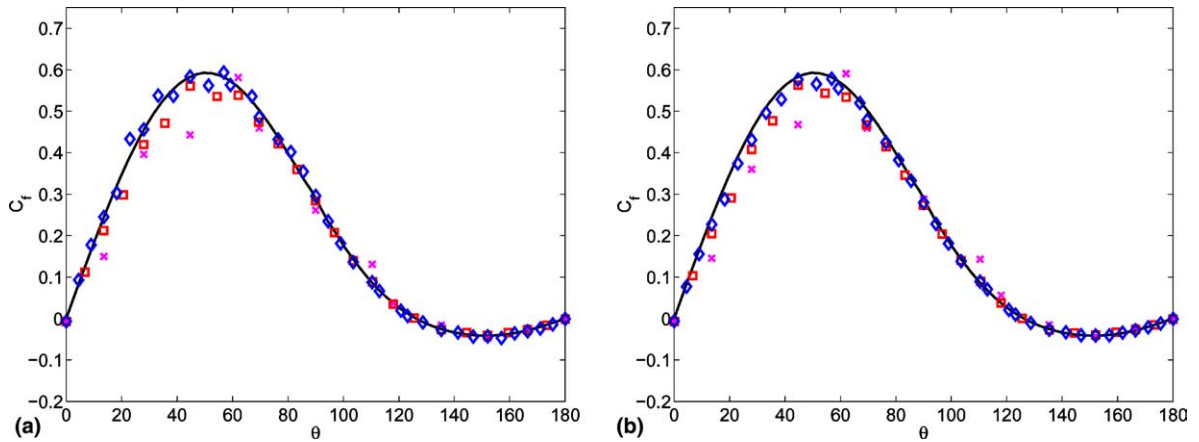


Fig. 10. The skin-friction ( $C_f$ ) for flow around a cylinder ( $Re = 40$ ). (a) Linear polynomial reconstruction (first order). (b) Quadratic polynomial reconstruction (second order).  $\cdot$ , boundary-fitted grid;  $\times$ , 24 ghost cells;  $\square$ , 48 ghost cells and  $\diamond$ , 72 ghost cells.

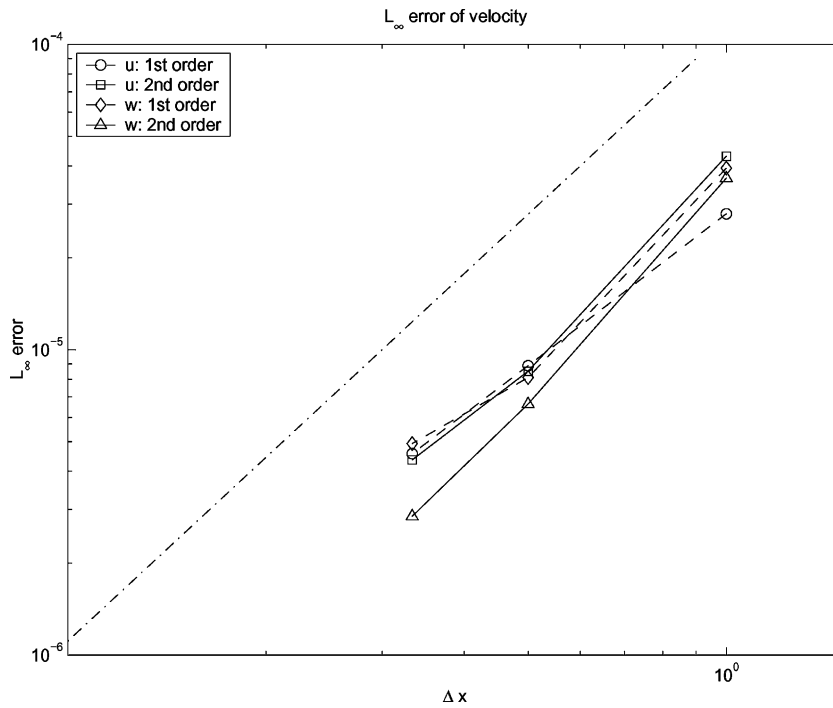


Fig. 11.  $L_\infty$  norm error of the streamwise ( $u$ ) and spanwise ( $v$ ) velocity components vs. the computational grid size.  $\circ$  and  $\diamond$ , linear polynomial reconstruction, and  $\square$  and  $\triangle$ , quadratic polynomial reconstruction.

However, the accuracy is slightly better using the higher-order polynomial boundary treatment. The results are consistent with the well-known result that the use of an approximation of one order lower accuracy at the boundary does not reduce the overall accuracy of the scheme [27]. The difference in overall accuracy is simply due to the difference in accuracy of the methods at the points near the boundary and is thus small.

Fig. 12 shows the  $L_\infty$  norm of the error in the streamwise and spanwise velocity components at the cylinder boundary. The upper dash-dot (—) lines have slope 2 and 1. The convergence of the second-order treatment is faster than the linear treatment at the boundary points. The overall performance of the solver is not affected greatly by the different boundary treatments. These results are consistent with expectation. However, the higher-order boundary approximation will be necessary if the IBM is implemented with a higher order or spectral code.

At higher Reynolds number, the wake becomes unstable to perturbations. Instantaneous vorticity contours at two time steps are shown for  $Re = 100$  in Fig. 13. We see the Kármán vortex street, indicating

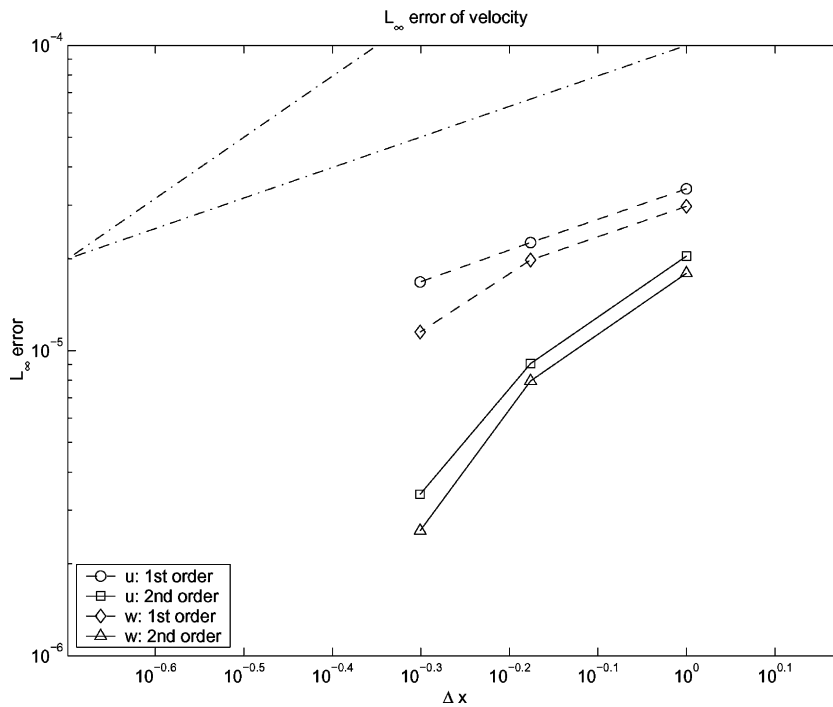


Fig. 12.  $L_\infty$  norm error of the streamwise ( $u$ ) and spanwise ( $v$ ) velocity components along the cylinder boundary vs. the computational grid size.  $\circ$  and  $\diamond$ , linear polynomial reconstruction, and  $\square$  and  $\triangle$ , quadratic polynomial reconstruction. The upper — lines have slope 2 and 1.

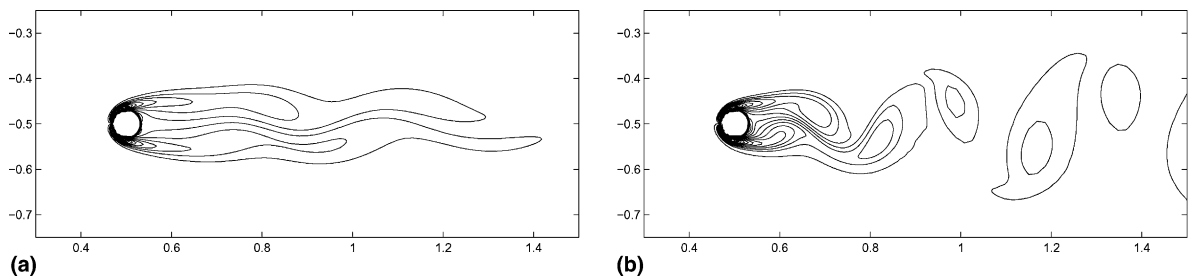


Fig. 13. The instantaneous vorticity contours plot in the near wake of the circular cylinder for  $Re = 100$  at (a)  $t = 30.52T$  ( $T = U_\infty/D$ ) (b)  $t = 61.04T$ .



that the vorticity field is well captured by the present method. Fig. 14 shows the time evolution of the lift coefficients measured for  $Re = 100$ . The time-averaged drag coefficient  $C_D$  and rms-averaged lift coefficient  $C_l$  are provided in Table 1. Both agree well with the computational results obtained from a body-fitted mesh [7] and previous studies. The Strouhal number ( $St = fD/U_\infty$ ) is a key quantity that characterizes the vortex shedding process where  $f$  is the vortex shedding frequency.  $St$  is tabulated in Table 1 and matches well with the experiments of Williamson as reported in [25]. Fig. 15 shows the variation of streamwise and spanwise velocity components at a particular point  $1.4D$  right behind the cylinder center. It is interesting to note that the oscillation frequency of the streamwise velocity component is twice that of the spanwise component which is the shedding frequency. This is because vortices shed from the two sides of cylinder alternately.

#### 3.4. LES of turbulent flow over a wavy boundary

Next, large eddy simulation is employed to simulate flow over a wavy boundary. The GCIBM described in Section 2.2 is compared with the results of Zedler and Street [49] who used a non-orthogonal, boundary-fitted grid to compute turbulent flow over a wavy boundary and study sediment transport in the flow. Their results have been compared with laboratory experiments for the same geometry [5]. The purpose of this study is to illustrate the feasibility of the GCIBM for LES and to assess the method by comparing with boundary-fitted grid results. The computational requirements (both CPU and memory) are significantly lower for a Cartesian grid. The calculations are three-dimensional and the flows are both steady and unsteady.

The bottom boundary configurations mimic straight crested transverse ripples  $A \sin(2\pi x/\lambda)$ , where  $A = 0.254$  cm is the ripple amplitude; and  $\lambda = 5.08$  cm is the ripple wavelength. The domains are roughly the same with dimensions of  $20.3$  cm  $\times$   $4.8$  cm  $\times$   $2.1$  cm ( $L \times W \times H$ ) as shown in Fig. 16. The steady flow is driven by a uniform pressure gradient that yields a Reynolds number of about 2400, based on the channel

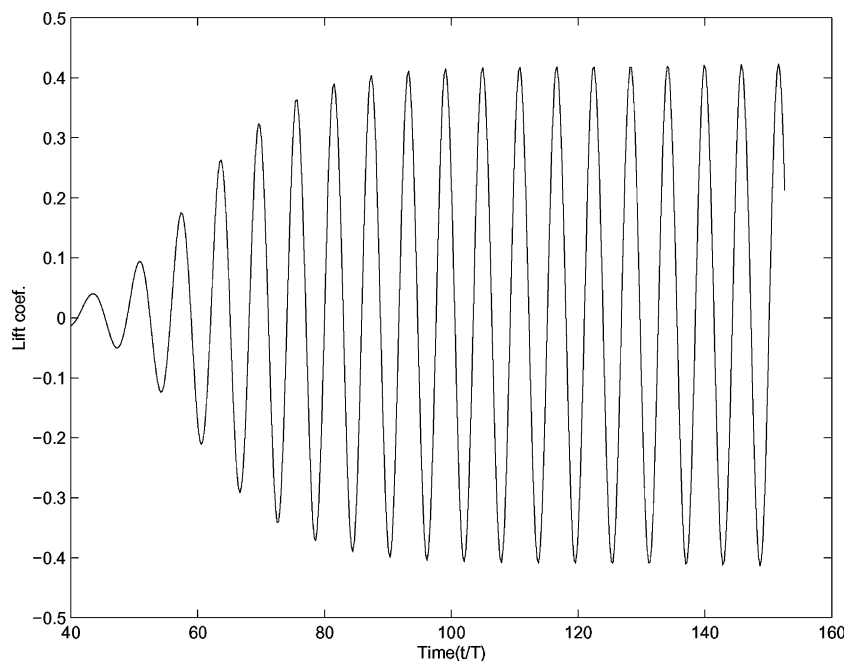


Fig. 14. The lift coefficient at  $Re = 100$  as a function of time.

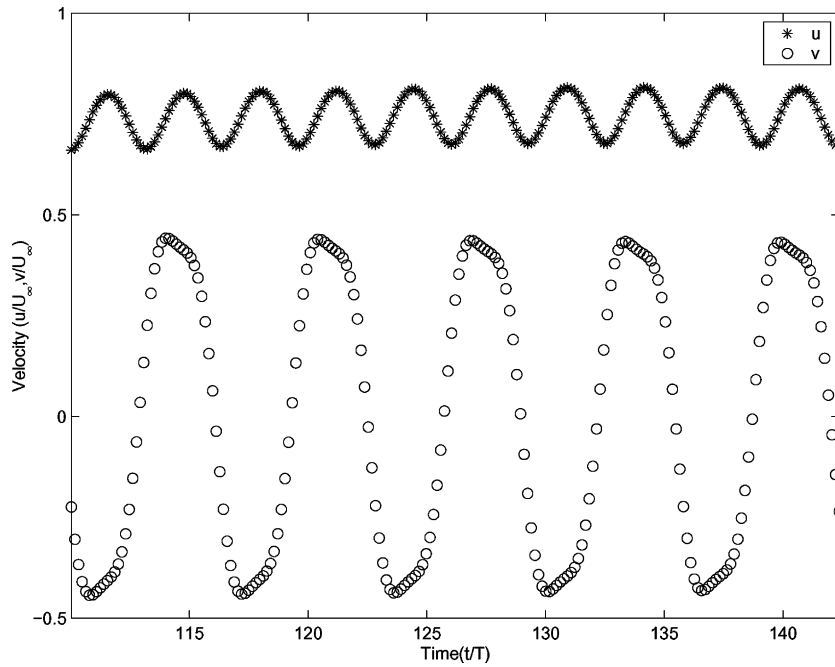


Fig. 15. The velocity at the point  $1.4D$  right behind the cylinder center in the flow over a cylinder at  $Re = 100$ .

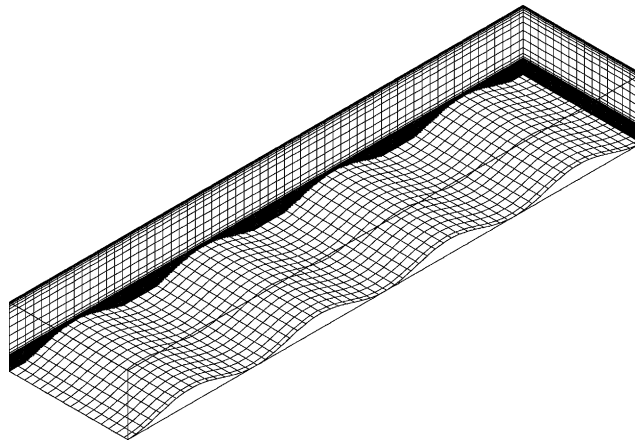


Fig. 16. The computational domain for the wavy channel flow; the domain size is  $20.3 \text{ cm} \times 4.8 \text{ cm} \times 2.1 \text{ cm}$ . The bottom wavy boundary is derived from the boundary-fitted grid (every second grid point in each direction is shown).

height of  $2.1 \text{ cm}$  and the mean streamwise velocity. The unsteady flow is driven by an oscillatory pressure gradient that yields the same Reynolds number based on the maximum velocity. The boundary conditions are periodic on all lateral boundaries, free-slip (zero stress) at the top and no-slip at the wavy bottom.

### 3.4.1. Steady flow simulations

For purposes of comparing with boundary-fitted grid results, vertical profiles at five locations in one wavelength of the topography are shown. The mean streamwise velocities and Reynolds shear stress are

compared in Figs. 17(a) and (b), respectively. The differences between the IBM and boundary-fitted profiles for the mean streamwise velocities are very small. In particular, the profiles in the outer regions (beyond  $(y - y_0) = 0.3h$ ,  $y_0$  being the height of bottom topography) identified by Calhoun and Street [5] are almost identical. A detailed comparison of the mean streamwise velocities in the vicinity of the crest is shown in Fig. 18. The differences between the average velocity profiles over the crest are small. The Reynolds stress

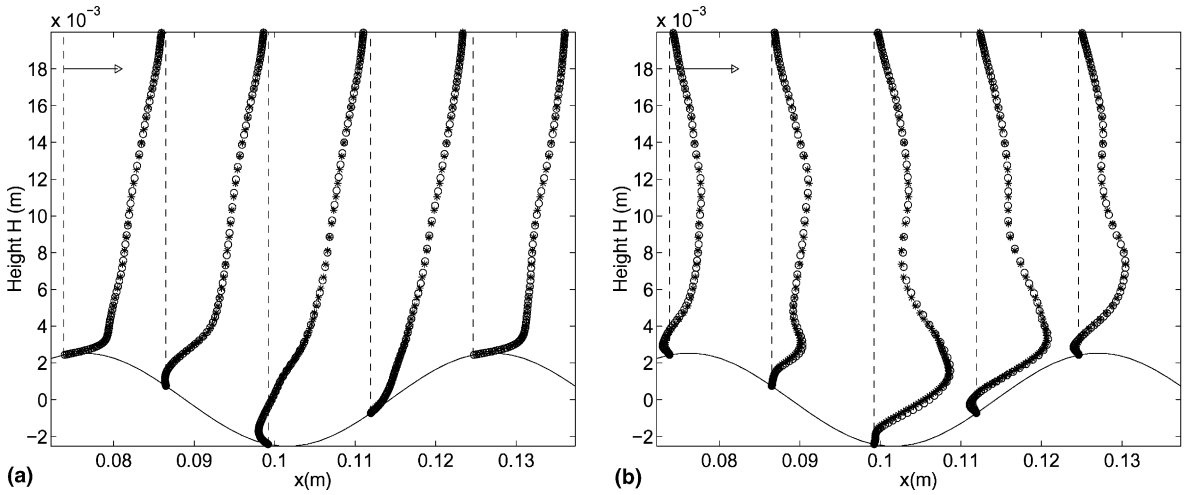


Fig. 17. (a) Comparisons of streamwise velocity profile from the IBM and boundary-fitted grid results for steady flow. The arrow at the top denotes  $0.1 \text{ m/s}$  ( $0.56U_{\max}$ ). (b) Comparisons of turbulent Reynolds stress between the IBM and boundary-fitted grid results for steady flow. The arrow at the top denotes  $0.0002 \text{ m}^2/\text{s}^2$ .  $\circ$ , boundary-fitted grid results and  $*$ , IBM results.

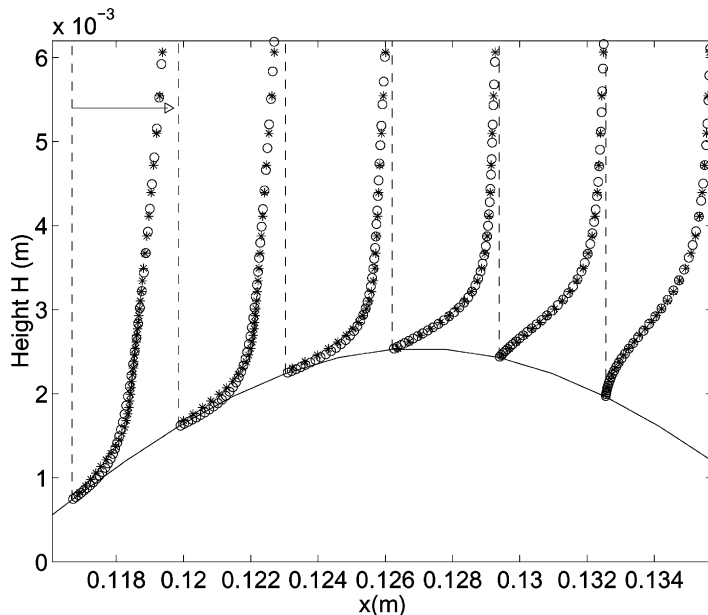


Fig. 18. Comparisons of streamwise velocity profile between the IBM and boundary-fitted grid results for steady flow in the vicinity of the crest.  $\circ$ , boundary-fitted grid results and  $*$ , IBM results.

$(-\overline{u'v'})$  at each location in the simulation using IBM compares well with the corresponding boundary-fitted grid profile (Fig. 17(b)).

The contours of mean vertical velocity from the IBM and boundary-fitted grid results are compared in Fig. 19. The agreement is very good. Positive velocity is denoted by solid contours and negative velocity by dashed ones. The vertical velocity is more sensitive to the method than the streamwise velocity since its magnitude is much smaller. The recirculation is apparent in the mean vertical velocity contour as positive vertical velocities on the downward sloping portion of the surface. The vertical velocity contours obtained with the IBM are very similar to the contours produced by the boundary-fitted grid.

In order to illustrate the structure of the instantaneous vortex cores we have plotted contours of the second invariant of the velocity gradient tensor [20] in Fig. 20. This approach is a variant of the pressure minimum method. The vortex cores resemble those in channel flow, but they are longer, taller and have a greater angle of inclination [5]. These vortices result from the Görtler instability associated with boundary curvature. A detailed description of these vortices can be found in previous studies [5,49]. The current study identifies the same structures, indicating that this method adequately resolves turbulent boundary layer.

Contours of the components of the turbulence intensity (TI) are shown in Fig. 21. The maximum streamwise  $\overline{u'^2}$  is found above the center of the trough and is associated with the shear layer that detaches from the surface at the separation point. Contours of the vertical TI show that the maximum is located slightly downstream of the location of the maximum of the streamwise TI. The maximum value is about one-third of the streamwise value. Henn and Sykes [18] noted an increase in spanwise velocity fluctuations on the upstream slopes of their wavy boundary and suggested that the precise mechanism responsible is not yet known. Calhoun and Street [5] concluded that Görtler instability appears to be important in the formation of the vortices and associated with the increase in spanwise velocity fluctuation. As shown in Fig. 21(b), the spanwise TI shows a marked increase on the upslope close to the wavy surface. The magnitude and location suggest a localized production mechanism associated with the waviness of the boundary. These features confirm the link between the streamwise vortices and the increase of spanwise TI found by Calhoun and Street [5].

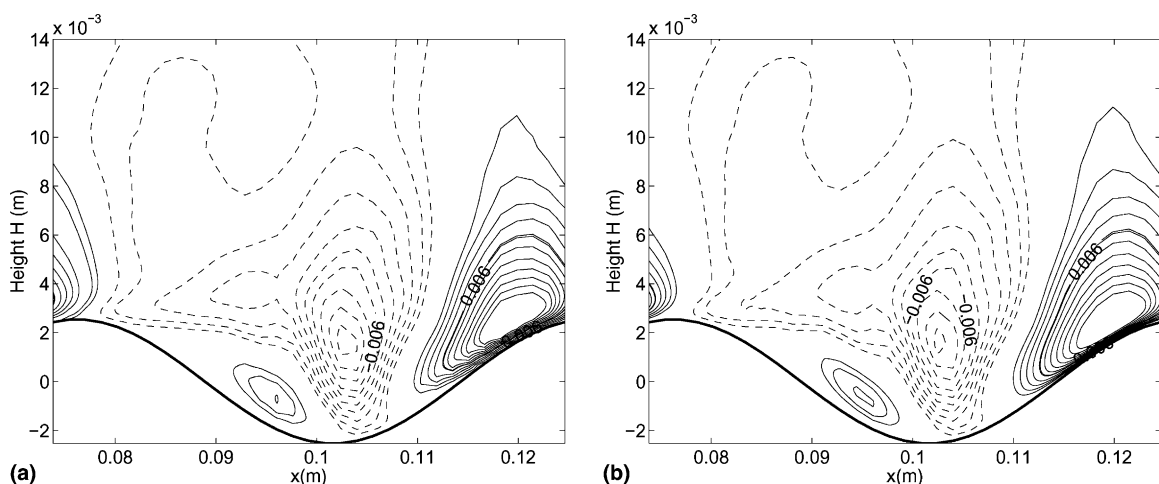


Fig. 19. Comparisons of mean vertical velocity contours between the IBM and boundary-fitted grid results for steady flow over one wavelength of the topography. (a) IBM (b) boundary-fitted grid. --, negative velocity and -, positive velocity.



Fig. 20. Instantaneous snapshot of vortex cores plotted as isocontours of  $\lambda_2 = -50$  in fully developed steady wavy flow with the IBM approach.

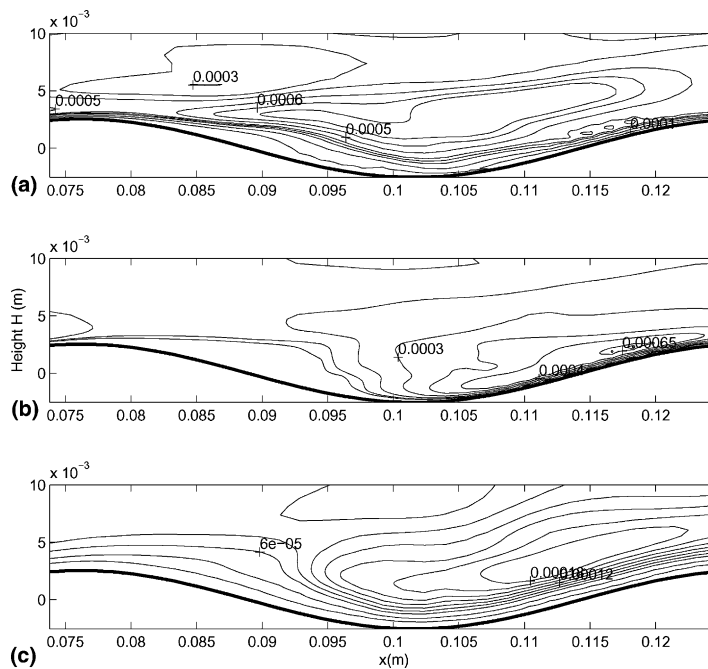


Fig. 21. Contours of mean flow turbulence intensity. (a) Streamwise turbulence intensity  $\overline{u'^2}$ . (b) Spanwise turbulence intensity  $\overline{v'^2}$ . (c) Vertical turbulence intensity  $\overline{w'^2}$ .

### 3.4.2. Unsteady flow simulations

We also simulated the unsteady flow over a wavy boundary produced by an oscillatory pressure gradient. A small recirculation zone forms just before the pressure gradient has attained its maximum negative value. As the flow slows down due to the adverse pressure gradient, spanwise vortices form and are lifted off

the bottom to roughly the height of the wave crests. Quantitative comparisons between the IBM approach and boundary-fitted grid results of the spanwise-averaged streamwise velocity at four time steps are given in Fig. 22. These velocity profiles are phase averaged over 10 cycles to obtain stable statistics. Sample taking starts after the flow reaches an oscillatory steady state. The mean profiles show good agreement with boundary-fitted simulations.

Fig. 23 provides the instantaneous, spanwise-averaged velocity vector field at  $t = 0.25T$ . The time  $t = 0$  corresponds to the maximum pressure gradient. Recirculation zones appear behind the ripple crests in the instantaneous velocity vector plot but are confined to the bottom few grid points. These are similar to vortices obtained with boundary-fitted grids [49]. The flow behavior in both the steady and unsteady cases in the current study is nearly the same as that in studies that used boundary-fitted grids [5,49], indicating that the present method accurately captures the three-dimensional turbulent flow field.

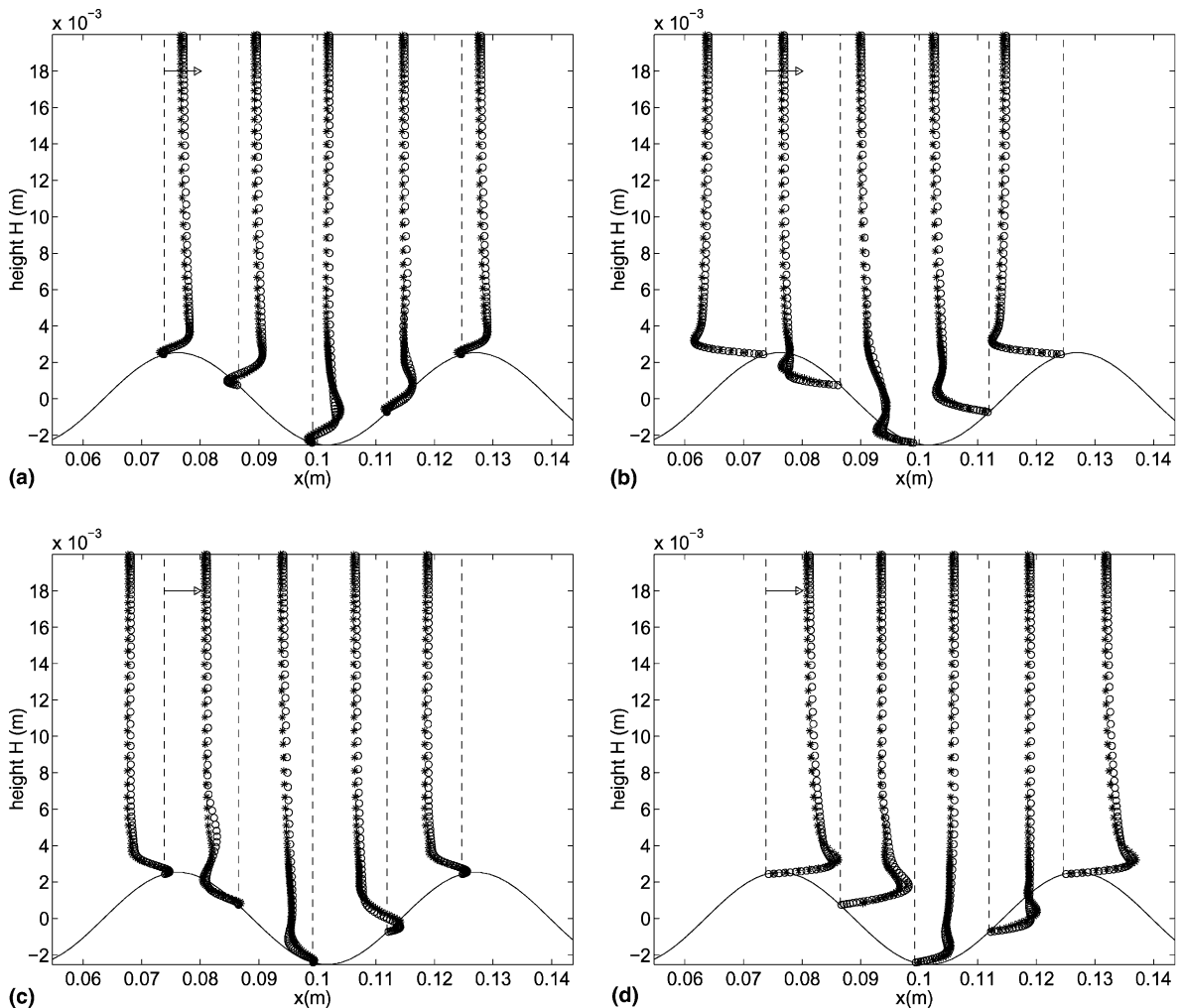


Fig. 22. Comparison of streamwise velocity at different time steps. (a)  $t = 0.25T$ ; (b)  $t = 0.5T$ ; (c)  $t = 0.75T$  and (d)  $t = T$ .  $T$  is the time period imposed by the oscillatory pressure gradient.  $\circ$  denotes the boundary-fitted grid result and  $*$  denotes the IBM result.

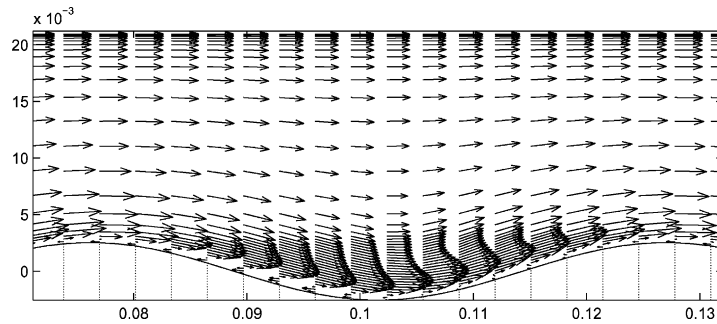


Fig. 23. Instantaneous, spanwise-averaged velocity vector plot at  $t = 0.25T$  using IBM (every second grid point in each direction is shown).

Fig. 24 presents the vortex formation/transport process by showing the vortex cores at different time steps. The formation cycle occurs twice per period, once on either side of a wave trough. It starts as the flow accelerates ( $t/T = 0.25$ ) and forms the recirculation zone. The vortex structures are generated by boundary layer separation and the growth of three-dimensional disturbances [39]. These structures are advected downstream as the flow slows down. The boundary layer on the lee side thickens and the recirculation zone is lifted from the bottom. Some of the vortices are centered over the trough. This structure breaks up into a more complex, three-dimensional structure as the flow slows further. After the flow switches direction ( $t/T = 0.5$ ), these complex structures are lifted off the bottom and advected over the crest (Fig. 24(c)). They are stretched in the streamwise direction and lose some of their strength as the flow accelerates in the other direction ( $t/T = 0.75$ ). Then the process repeats in the other direction. The current results are very similar to those simulated in [39] and the nonlinear effects appear important for the growth of three-dimensional instability.

#### 4. Geophysical flow over a three-dimensional Gaussian bump

In the previous section, we validate the ghost cell approach using an uniform flow over a cylinder and a turbulent flow over wavy boundary. In the final example, we extend the current approach to a realistic geophysical application. The numerical experiment attempts to test the approach in the presence of three-dimensional topography and validate the GCIBM module in an existing general ocean model.

##### 4.1. Model description

To test the flexibility of GCIBM, we use the existing MIT Global Circulation Model (MITGCM) to simulate a geophysical flow over a three-dimensional Gaussian bump. The MITGCM is an incompressible, finite volume, second order accurate,  $z$ -coordinate ocean model [30]. The equations are written out in full in [30]. Adcroft et al. [1] presented two alternatives to the stair-step representation of topography in MITGCM, shaved-cell and partial-cell methods. Both alternatives allow the boundary to intersect a grid of cells by modifying the shape of those cells intersected. The shaved-cell method allows the topography to take a piecewise linear representation and the partial-cell method uses a simpler piecewise constant representation. Both methods show dramatic improvements in solution compared to the traditional stair-step representation. The shaved-cell approach performs slightly better than partial-cell approach. However, the storage requirements for the former are excessive and the implementation is much more complicated so the simpler partial-cell method is provided in the MITGCM code. The shaved-cell method is essentially the same as

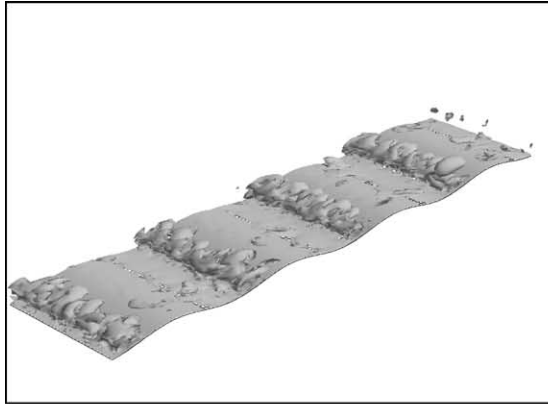
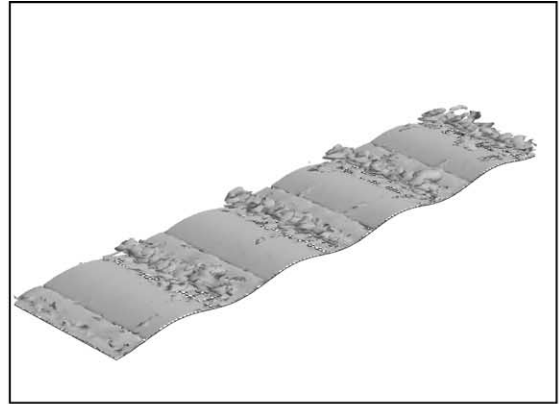
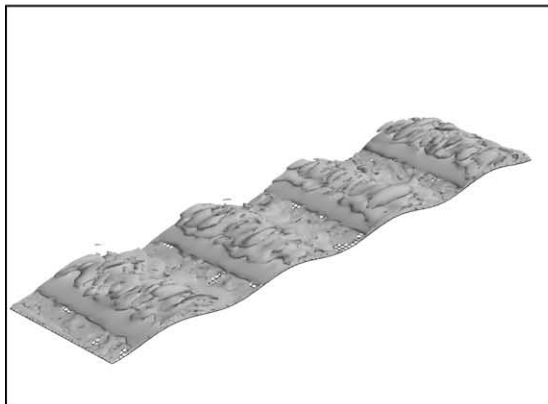
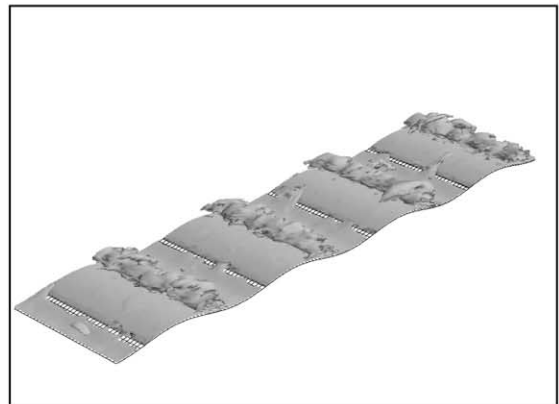
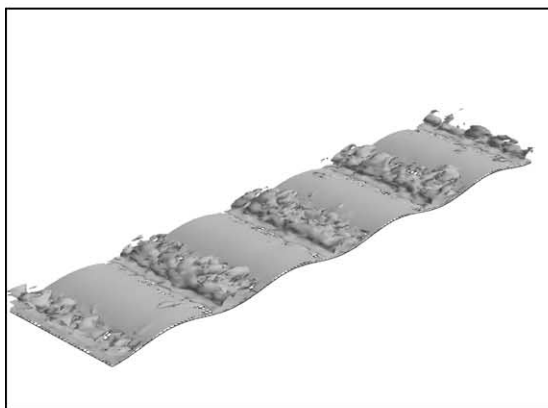
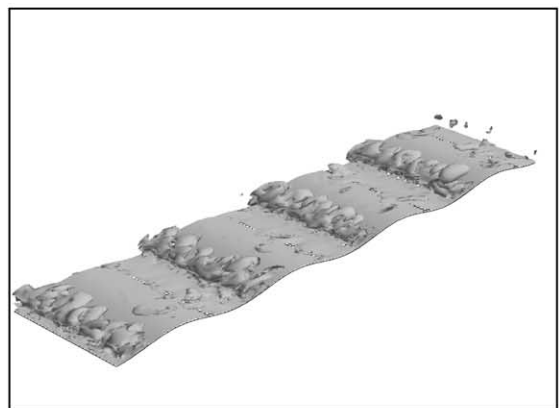
(a)  $t/T=0.3$ (b)  $t/T=0.5$ (c)  $t/T=0.7$ (d)  $t/T=0.9$ (e)  $t/T=1.1$ (f)  $t/T=1.3$ 

Fig. 24. Vortex structures plotted with the  $\lambda_2$  method for different flow phases during a time period  $T$  ( $t/T = 0.3$  to  $1.3$ ).  $t/T = 0, 1$  corresponds to the phase of maximum oscillatory pressure gradient. The vortices are localized between two contiguous wave crests: (a)  $t/T = 0.3$ ; (b)  $t/T = 0.5$ ; (c)  $t/T = 0.7$ ; (d)  $t/T = 0.9$ ; (e)  $t/T = 1.1$ ; (f)  $t/T = 1.3$ .



that proposed in [46] for engineering applications. In the current validation, we compare the GCIBM approach with both stair-step and partial-cell methods.

#### 4.2. Model setup

The model configuration is the same as the three-dimensional test case provided in [1]. A three-dimensional Gaussian bump is placed in a periodic channel of length 400 km and width 300 km. The ocean depth is 4.5 km. The bump has a characteristic horizontal length scale of 25 km and is centered in the channel. It rises to a height of 90% the depth of the ocean. The setup is essentially a typical seamount problem. For example, Fieberling seamount is a topographic feature in the Pacific Ocean that looks very much like a Gaussian bump.

The model is initialized with a barotropic inflow of 25 cm/s. A periodic boundary condition is used in the streamwise direction. Some parameters are shown in Table 2. Eight equally spaced levels are chosen in the vertical and the stratification is initially linear. A high resolution simulation run with 24 vertical levels ( $N_x \times N_y \times N_z = 240 \times 180 \times 24$ ) is used to verify the simulation results. The high resolution case uses the partial-cell approach to represent the bottom topography.

#### 4.3. Simulation results

The flow is deflected to the left as it passes over the bump due to the effect of the Coriolis force and a cyclonic eddy forms behind the seamount. In time, an anti-cyclone is formed and the first eddy is shed and advected downstream. The stratification is strong so that the wake structure is similar to that of a two-dimensional wake in each layer. The three-dimensional structure of the cyclonic eddy at  $t = 10$  days in terms of the iso-contour of relative vorticity with  $\zeta = 0.2\zeta_{\max}$  from the high resolution simulation is shown in Fig. 25. Only positive vorticity (cyclone) is shown. Fig. 26 shows the non-dimensional depth integrated relative vorticity ( $\zeta/f$ ) at  $t = 10$  days. We use this high resolution result as the standard.

Fig. 27 shows the comparison of the results between the stair-step grid and the IBM implementation for 5-km resolution ( $N_x \times N_y \times N_z = 80 \times 60 \times 8$ ). The effect of the topography in steering the flow is very similar in the two results. The distortion of the cyclonic tail, upstream of the bump, is a result of the cyclonic eddy impinging on the inflow region and should be ignored. The orientation of the elliptic cyclonic eddy is slightly different but the processes of eddy formation, shedding and advection seen in the IBM modification (Fig. 27(b)) are quite close to those observed in the high resolution simulation. The high resolution solution is smoother than the model solution. Very little difference is observed between the IBM

Table 2  
Parameters for the numerical simulation of flow over a three-dimensional Gaussian bump

	MITGCM
Channel length (km)	400
Channel width (km)	300
Nominal ocean depth $H$ (m)	4500
Height of bump $h$ (m)	4050
Length scale of bump $L$ (m)	25
Stratification $NH/fL$	1.5
Barotropic inflow $u_i$ (cm/s)	25
Horizontal biharmonic viscosity ( $\text{m}^4/\text{s}$ )	$5 \times 10^9$
Vertical Laplacian viscosity ( $\text{m}^2/\text{s}$ )	$1 \times 10^{-3}$
Horizontal biharmonic diffusion ( $\text{m}^4/\text{s}$ )	$1 \times 10^9$
Vertical diffusion ( $\text{m}^2/\text{s}$ )	$1 \times 10^{-5}$

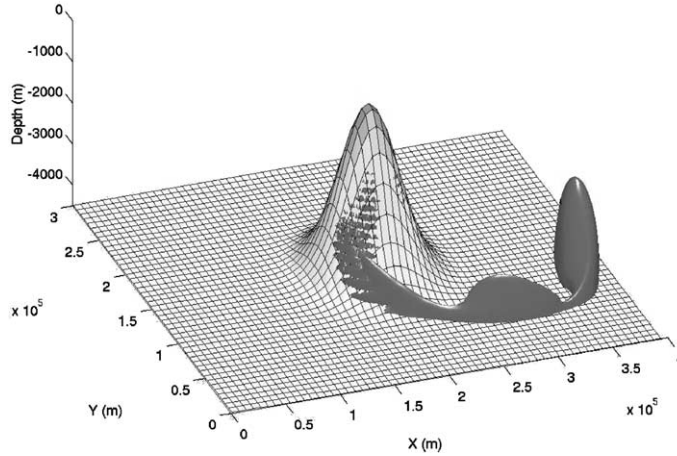


Fig. 25. The three-dimensional structure of iso-contour of relative vorticity  $\zeta = 0.2\zeta_{\max}$  at  $t = 10$  days.

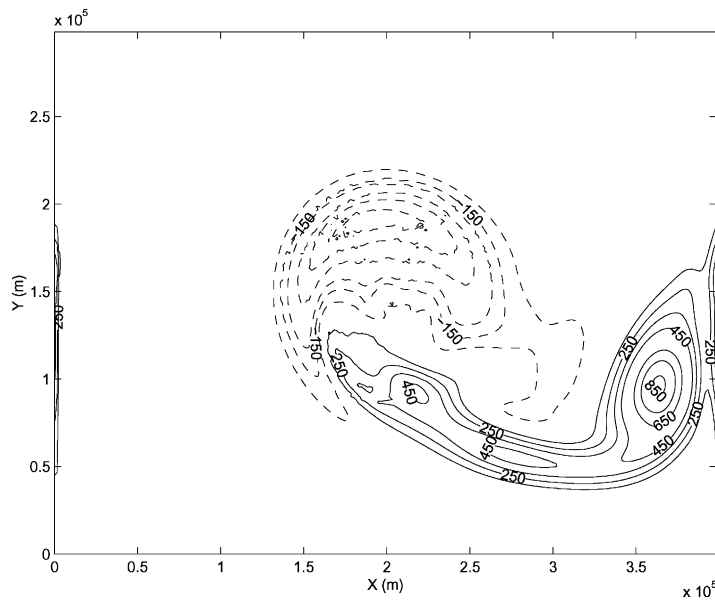


Fig. 26. Non-dimensional depth integrated relative vorticity  $\zeta/f$  at  $t = 10$  days at fine grid resolution ( $N_x \times N_y \times N_z = 240 \times 180 \times 24$ ).

and high resolution simulations in Fig. 26. These include the larger maximum within the tail and the smoother solution in the high resolution case. On the whole, the solutions are qualitatively similar. Despite the differences, it is clear that the IBM method does a creditable job in representing the flow over this large topographic feature. The difference between the solutions using IBM and the stair-step grid are significant. There is a stronger local maximum within the tail in the IBM solution. The stair-step grid result has a much wider shed cyclonic vortex. In addition, we observe much more small-scale noise near the bump in the stair-step solution.

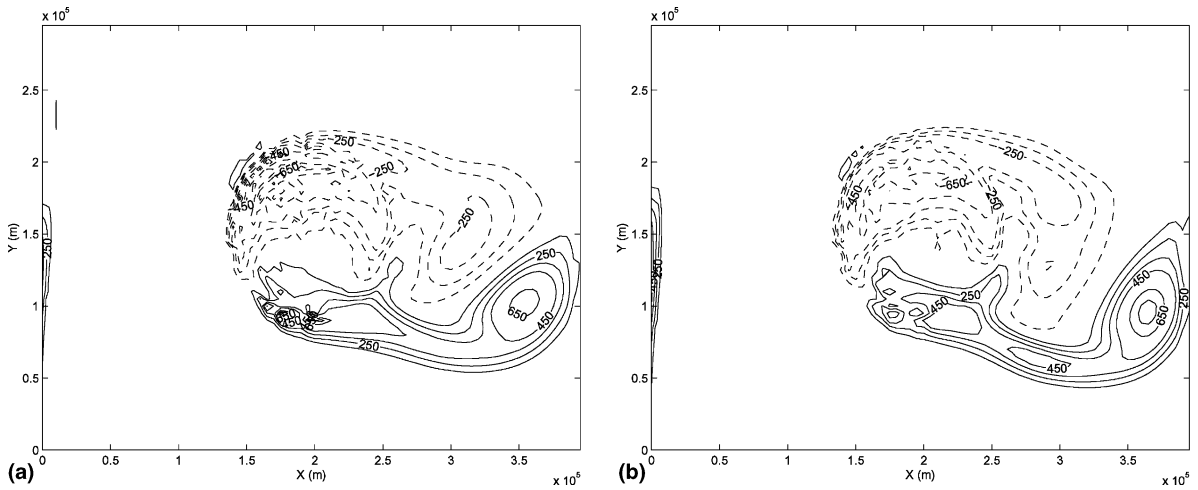


Fig. 27. Contours of non-dimensional depth integrated relative vorticity  $\zeta/f$  at  $t = 10$  days at horizontal resolution  $\Delta x = 5$  km: (a) stair-step representation of topography and (b) IBM representation of topography ( $N_x \times N_y \times N_z = 80 \times 60 \times 8$ ).

We also conducted two additional simulations for each topography representation in order to test the convergence property. Figs. 28 and 29 show the solutions for two finer resolutions of  $\Delta x = 2.5$  and  $\Delta x = 1.67$  km, respectively. We keep the vertical resolution unchanged. The solutions differ from the original calculations (Fig. 27) only in fine detail, the overall structure being the same. The amplitude of the cyclonic eddy increases as the resolution is made finer, suggesting that coarse resolution underestimates the eddy strength. As we increase the horizontal resolution (i.e., reduce  $\Delta x$ ,  $\Delta y$  only), the IBM solutions converge to the correct solution. In the case of the stair-step grid, as the resolution is increased, the noise near the bump increases and the cyclonic eddy is distorted. The ‘rings’ of grid-scale noise become more pronounced with increased resolution.

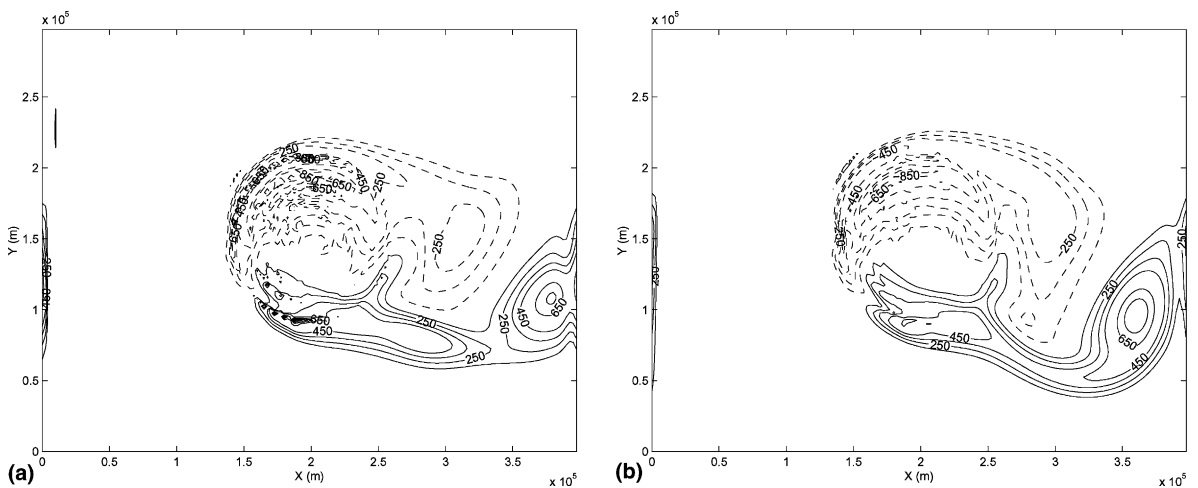


Fig. 28. Contours of nondimensional depth integrated relative vorticity  $\zeta/f$  at  $t = 10$  days at horizontal resolution  $\Delta x = 2.5$  km: (a) stair-step representation of topography and (b) IBM representation of topography ( $N_x \times N_y \times N_z = 160 \times 120 \times 8$ ).

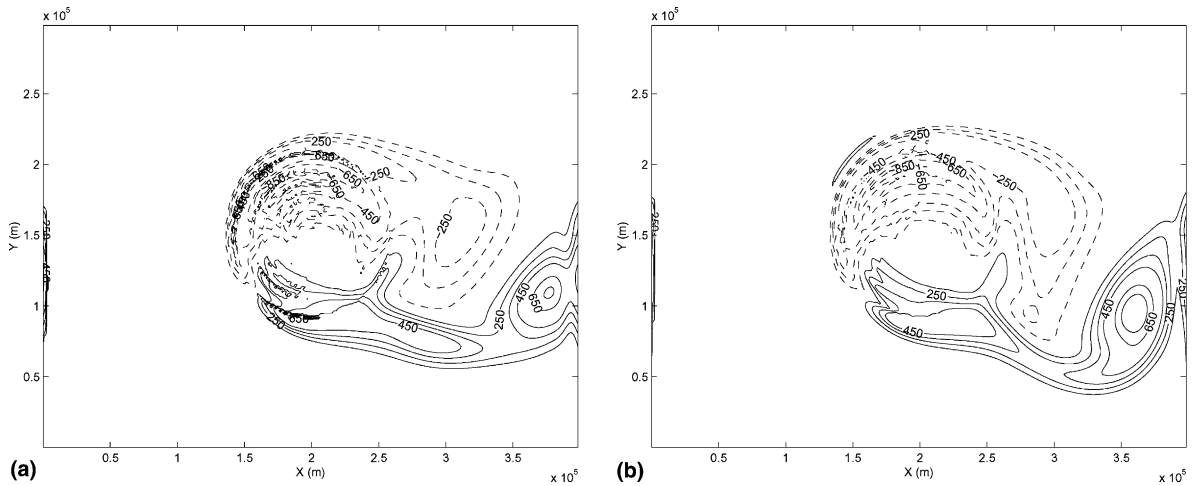


Fig. 29. Contours of non-dimensional depth integrated relative vorticity  $\zeta/f$  at  $t = 10$  days at horizontal resolution  $\Delta x = 1.67$  km: (a) stair-step representation of topography and (b) IBM representation of topography ( $N_x \times N_y \times N_z = 240 \times 180 \times 8$ ).

Table 3

Comparison of the high resolution case shows the maximum vorticity strength of 871

Resolution (size)	Stair-step	IBM	Partial-cell
5 km ( $60 \times 80 \times 8$ )	714.8	798.4	796.5
2.5 km ( $120 \times 160 \times 8$ )	766.0	828.3	825.5
1.67 km ( $180 \times 240 \times 8$ )	774.4	847.8	844.3

We can assess the degree of convergence by comparing the maximum strength of the cyclonic eddy, the values of which are shown in Table 3. As the grid spacing is reduced, the strength of the cyclone increases. The high resolution study has a maximum vorticity of 871. Based on the maximum vorticity for the three representations, it appears that the IBM and partial-cell results are converging to the high resolution solution. But the stair-step grid solution appears to be asymptoting to a lower value. This series of experiments clearly indicates that the IBM representation converges to the high resolution solution with increased horizontal resolution.

## 5. Conclusions

The aim of this study was to develop an immersed boundary method using second-order ghost cell reconstruction and demonstrate its applicability. The technique is based on the use of body forces to represent the effect of the bodies on the flow. The computation is done on a structured orthogonal mesh. The forcing was imposed by introducing ghost-cells outside the boundary and does not reduce the stability limit of the time-advance scheme. The main advantages of the current approach are the ease of implementation in existing codes and ease of grid generation. This was demonstrated by application to two existing codes. The method also allows the use of various types of boundary conditions and grid arrangements.

This method was validated using flow over a circular cylinder and it was shown that overall second-order accuracy of the base solver is preserved. We also used the approach to perform LES of three-dimensional

turbulent flow over a wavy boundary. Both steady and unsteady flows are simulated and compared with established numerical simulations done on a boundary-fitted grid. The results agree very well with the previous numerical and experimental results, indicating the validity and accuracy of the present method. Finally, we implemented the method in an existing ocean model and compared with a high resolution case and partial-cell simulation. The comparison among the IBM, partial-cell and stair-step representations clearly indicates that the IBM results are comparable to those obtained with partial cells. The ghost-cell approach can be readily applied to any existing code.

Use of a more realistic boundary condition (e.g., log-law) is being investigated in order to broaden the applicability of the method. A method for accurate representation of rough boundary is needed. Cui et al. [6] proposed a force field model to simulate turbulent flow over rough wavy surface. An arbitrary roughness can be decomposed into resolved-scale and subgrid-scale roughness [34]. Roughness was represented using boundary forcing by Verzicco et al. [44]. Their results could not reproduce the mean velocity in the near-wall region and the force field model requires an empirical drag coefficient. Further analysis is needed to better represent a rough boundary using the IBM. In another publication, we will also extend the method to the simulation of the flow in Monterey Bay, California.

## Acknowledgements

The authors thank Prof. Robert L. Street and Dr. Emily Zedler for their invaluable help and continuous support with the turbulent flow simulation; Prof. Paul Durbin and Gianluca Iaccarino for their useful discussion; Dr. S. Majumdar for providing the two-dimensional flow over circular cylinder data; and Dr. A. Adcroft for providing the MITGCM code. Financial support for this work was provided by NSF ITR/AP (GEO) grant number 0113111 (Ms. B. Fossum, Program Manager) and the NASA AMES/Stanford Center for Turbulent Research.

## References

- [1] A. Adcroft, C. Hill, J. Marshall, Representation of topography by shaved cells in a height coordinate ocean model, *Mon. Weather Rev.* 125 (9) (1997) 2293–2315.
- [2] A.S. Almgren, J.B. Bell, P. Colella, T. Marthaler, A cartesian grid projection method for the incompressible Euler equations in complex geometries, *SIAM J. Sci. Comput.* 18 (5) (1997) 1289–1309.
- [3] D. Calhoun, A cartesian grid method for solving the two-dimensional streamfunction-vorticity equations in irregular regions, *J. Comput. Phys.* 176 (2) (2002) 231–275.
- [4] D. Calhoun, R.J. LeVeque, A cartesian grid finite-volume method for the advection–diffusion equation in irregular geometries, *J. Comput. Phys.* 157 (1) (2000) 143–180.
- [5] R.J. Calhoun, R.L. Street, Turbulent flow over a wavy surface: neutral case, *J. Geophys. Res.* 106 (2001) 9277–9293.
- [6] J. Cui, V.C. Patel, C.L. Lin, Prediction of turbulent flow over rough surfaces using a force field in large eddy simulation, *ASME J. Fluid Engng.* 125 (1) (2003) 2–9.
- [7] A. Dias, S. Majumdar, Numerical computation of flow around a circular cylinder, Technical Report, PS II Report, BITS Pilani, India.
- [8] E.A. Fadlun, R. Verzicco, P. Orlandi, J. Mohd-Yusof, Combined immersed-boundary finite-difference methods for three-dimensional complex flow simulations, *J. Comput. Phys.* 161 (2000) 30–60.
- [9] R.P. Fedkiw, Coupling an Eulerian fluid calculation to a Lagrangian solid calculation with the ghost fluid method, *J. Comput. Phys.* 175 (2002) 200–224.
- [10] R.P. Fedkiw, T. Aslam, B. Merriman, S. Osher, A non-oscillatory Eulerian approach to interfaces in multimaterial flows (the ghost fluid method), *J. Comput. Phys.* 152 (1999) 457–492.
- [11] J.H. Ferziger, M. Perić, *Computational Methods for Fluid Dynamics*, third ed., Springer Verlag, Berlin, Heidelberg, 2001.
- [12] H. Forrer, R. Jeltsch, A higher-order boundary treatment for Cartesian-grid method, *J. Comput. Phys.* 140 (1998) 259–277.
- [13] R. Franke, Scattered data interpolation: tests of some methods, *Math. Comput.* 38 (1982) 181–200.

- [14] F. Gibou, R.P. Fedkiw, L.T. Cheng, M. Kang, A second-order-accurate symmetric discretization of the Poisson equation on irregular domains, *J. Comput. Phys.* 176 (2002) 205–227.
- [15] D. Goldstein, R. Handler, L. Sirovich, Modeling a no-slip flow boundary with an external force field, *J. Comput. Phys.* 105 (1993) 354–366.
- [16] G.H. Golub, C.F. van Loan, *Matrix Computations*, third ed., The Johns Hopkins University Press, Baltimore, 1996.
- [17] D.C. Haworth, K. Jansen, Large-eddy simulation on unstructured deforming meshes: towards reciprocating IC engines, *Comput. Fluids* 29 (2000) 493–524.
- [18] D. Henn, I. Sykes, Large-eddy simulation of flow over wavy surfaces, *J. Fluid Mech.* 383 (1999) 75–112.
- [19] G. Iaccarino, R. Verzicco, Immersed boundary technique for turbulent flow simulations, *Appl. Mech. Rev.* 56 (2003) 331–347.
- [20] J. Jeong, F. Hussain, On the identification of a vortex, *J. Fluid Mech.* 285 (1995) 69–94.
- [21] H. Johansen, P. Colella, A cartesian grid embedded boundary method for poisson's equation on irregular domains, *J. Comput. Phys.* 147 (1) (1998) 60–85.
- [22] J. Kim, D. Kim, H. Choi, An immersed-boundary finite-volume method for simulations of flow in complex geometries, *J. Comput. Phys.* 171 (2001) 132–150.
- [23] J. Kim, P. Moin, Application of a fractional-step method to incompressible Navier–Stokes equations, *J. Comput. Phys.* 59 (1985) 308–323.
- [24] M.P. Kirkpatrick, S.W. Armfield, J.H. Kent, A representation of curved boundaries for the solution of the Navier–Stokes equations on a staggered three-dimensional cartesian grid, *J. Comput. Phys.* 184 (1) (2003) 1–36.
- [25] M. Lai, C.S. Peskin, An immersed boundary method with formal second-order accuracy and reduced numerical viscosity, *J. Comput. Phys.* 160 (2000) 705–719.
- [26] B.P. Leonard, A stable and accurate convective modeling procedure based on quadratic upstream interpolation, *Comput. Methods Appl. Mech. Engrg.* 19 (1979) 58–98.
- [27] R.J. LeVeque, J. Olinger, Numerical-methods based on additive splittings for hyperbolic partial-differential equations, *Math. Comp.* 40 (1983) 469–497.
- [28] X.D. Liu, R.P. Fedkiw, M.J. Kang, A boundary condition capturing method for Poisson's equation on irregular domains, *J. Comput. Phys.* 160 (1) (2003) 151–178.
- [29] S. Majumdar, G. Iaccarino, P. Durbin, RANS solvers with adaptive structured boundary non-conforming grids, in: *Annual Research Briefs, NASA Ames Research Center/Stanford University Center for Turbulence Research, Stanford, CA, 2001*, pp. 353–366.
- [30] J. Marshall, C. Hill, L. Perelman, A. Adcroft, Hydrostatic; quasi-hydrostatic; and nonhydrostatic ocean modeling, *J. Geophys. Res.* 102 (C3) (1997) 5733–5752.
- [31] P. McCorquodale, P. Colella, H. Johansen, A cartesian grid embedded boundary method for the heat equation on irregular domains, *J. Comput. Phys.* 173 (2) (2001) 620–635.
- [32] A. McKenney, L. Greengard, A. Mayo, A fast Poisson solver for complex geometries, *J. Comput. Phys.* 118 (2) (1995) 348–355.
- [33] J. Mohd-Yusof, Combined immersed boundary/B-spline methods for simulations of flows in complex geometries, in: *Annual Research Briefs, NASA Ames Research Center/Stanford University Center for Turbulence Research, Stanford, CA, 1997*, pp. 317–327.
- [34] A. Nakayama, K. Sakio, Simulation of flows over wavy rough boundaries, in: *Annual Research Briefs, NASA Ames Research Center/Stanford University Center for Turbulence Research, Stanford, CA, 2002*, pp. 313–324.
- [35] R.B. Pember, J.B. Bell, P. Colella, W.Y. Crutchfield, M.L. Welcome, An adaptive Cartesian grid method for unsteady compressible flow in irregular regions, *J. Comput. Phys.* 120 (2) (1995) 278–304.
- [36] C.S. Peskin, Flow patterns around heart valves: a numerical method, *J. Comput. Phys.* 10 (1972) 252–271.
- [37] Y. Saad, *Iterative Methods for Sparse Linear Systems*, PWS Publishing Company, Boston, 1996.
- [38] E.M. Saiki, S. Biringen, Numerical simulation of a cylinder in uniform flow: application of a virtual boundary method, *J. Comput. Phys.* 123 (1996) 450–465.
- [39] P. Scandura, G. Vittori, P. Blondeaux, Three-dimensional oscillatory flow over steep ripples, *J. Fluid Mech.* 412 (2000) 355–378.
- [40] H.L. Stone, Iterative solution of implicit approximations of multidimensional partial differential equations, *SIAM J. Numer. Anal.* 5 (1968) 530–558.
- [41] Y.H. Tseng, J.H. Ferziger, Effects of coastal geometry and the formation of cyclonic/anti-cyclonic eddies on turbulent mixing in upwelling simulation, *J. Turbulence* 2 (2001) 014.
- [42] H.S. Udaykumar, R. Mittal, P. Rampunggoon, A. Khanna, A sharp interface Cartesian grid method for simulating flows with complex moving boundaries, *J. Comput. Phys.* 174 (2001) 345–380.
- [43] R. Verzicco, G. Iaccarino, M. Fatica, P. Orlandi, Flow in an impeller stirred tank using an immersed boundary method, in: *Annual Research Briefs, NASA Ames Research Center/Stanford University Center for Turbulence Research, Stanford, CA, 2000*, pp. 251–261.
- [44] R. Verzicco, J. Mohd-Yusof, P. Orlandi, D. Haworth, Large Eddy simulation in complex geometry configurations using boundary body forces, *AIAA J.* 38 (2000) 427–433.

- [45] S.J. Xu, T. Aslam, D.S. Stewart, High resolution numerical simulation of ideal and non-ideal compressible reacting flows with embedded internal boundaries, *Combust. Theory Model.* 1 (1) (1997) 113–142.
- [46] T. Ye, R. Mittal, H.S. Udaykumar, W. Shyy, An accurate Cartesian grid method for viscous incompressible flows with complex immersed boundaries, *J. Comput. Phys.* 156 (1993) 209–240.
- [47] Y. Zang, R.L. Street, J.R. Koseff, A dynamic mixed subgrid-scale model and its application to turbulent recirculating flows, *Phys. Fluids A5* (1993) 3186–3196.
- [48] Y. Zang, R.L. Street, J.R. Koseff, A non-staggered grid, fractional step method for time-dependent incompressible Navier–Stokes equations in curvilinear coordinates, *J. Comput. Phys.* 114 (1994) 18–33.
- [49] E.A. Zedler, R.L. Street, Large-Eddy simulation of sediment transport: currents over ripples, *J. Hydraul. Engrg.* 127 (2001) 444–452.