

# Multiple Relaxation-Time Lattice Boltzmann Model for advection-diffusion equations and its application to radar image processing.

J. Michelet<sup>1,2</sup>, M.M. Tekitek<sup>2</sup>, M. Berthier<sup>2</sup>

<sup>1</sup>Bowen Company, Les Ulis 91940, France

<sup>2</sup>Laboratory MIA, La Rochelle University 17000, France

Jun 23, 2021 : Group of work – Lattice Boltzmann Scheme





Introduction of  $D2Q9$  LB scheme

Taylor expansion for advection-diffusion problems

Zero-order

First-order

Second-order

Third order for constant advection case

Equivalent PDE

Numerical Validation of third order accuracy

LB method as image processing

Context

Methodology

Experiments

Comparison of SRT and MRT LB scheme

Conclusion



Introduction of  $D2Q9$  LB scheme

Taylor expansion for advection-diffusion problems

Zero-order

First-order

Second-order

Third order for constant advection case

Equivalent PDE

Numerical Validation of third order accuracy

LB method as image processing

Context

Methodology

Experiments

Comparison of SRT and MRT LB scheme

Conclusion



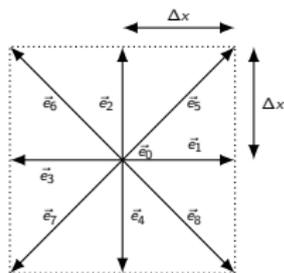
# Introduction of $D2Q9$ LB scheme

Let  $\vec{x} \in \mathbb{R}^2$  and  $t \in \mathbb{R}^+$  be the spatial position and the time respectively. The Boltzmann equation (without force term):

$$\frac{\partial}{\partial t} f(\vec{x}, t) + \vec{v}^T \cdot \vec{\nabla} f(\vec{x}, t) = Q(f),$$

$$f(\vec{x}, \lambda \vec{e}_i, t + \Delta t) = f^*(\vec{x} - \lambda \vec{e}_i \Delta t, \lambda \vec{e}_i, t), \quad (1)$$

where  $\lambda = \frac{\Delta x}{\Delta t}$  is the numerical lattice velocity and  $f^*$  the density distribution after collision. Let  $\vec{v}_i = \lambda \vec{e}_i$  be the discrete velocity vector. The dynamic is divided in two steps: streaming and collision.



$D2Q9$  LB scheme and elementary direction vector  $\vec{e}_i, \forall i \in \{0, \dots, 8\}$ .

Tools to recover the equivalent PDEs simulated by the LB scheme:

## Taylor Expansion [1, 2] and Moments space [3]



F. Dubois, "Une introduction au schéma de Boltzmann sur réseau," in *ESAIM: proceedings*, vol. 18, pp. 181–215, EDP Sciences, 2007.



F. Dubois, "Third order equivalent equation of lattice Boltzmann scheme," *Discrete & Continuous Dynamical Systems-A*, vol. 23, no. 1&2, p. 221, 2009.



D. d'Humières, "Generalized lattice-Boltzmann equations," in *Rarefied Gas Dynamics: Theory and Simulations*, vol. 159, pp. 450–458, AIAA Progress in Aeronautics and Astronautics, 1992.



Let  $\vec{x} \in \mathbb{R}^2$  and  $t \in \mathbb{R}^+$  be the spatial position and the time respectively. The Boltzmann equation (without force term):

$$\frac{\partial}{\partial t} f(\vec{x}, t) + \vec{v}^T \cdot \vec{\nabla} f(\vec{x}, t) = Q(f),$$

$$f(\vec{x}, \lambda \vec{e}_i, t + \Delta t) = f^*(\vec{x} - \lambda \vec{e}_i \Delta t, \lambda \vec{e}_i, t), \quad (1)$$

where  $\lambda = \frac{\Delta x}{\Delta t}$  is the numerical lattice velocity and  $f^*$  the density distribution after collision. Let  $\vec{v}_i = \lambda \vec{e}_i$  be the discrete velocity vector. The dynamic is divided in two steps: streaming and collision.

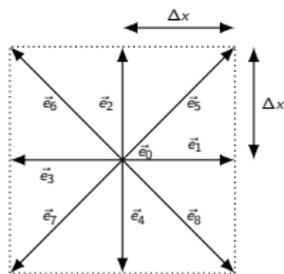
1- **Taylor expansion** of (1) at third order writes:

$$f_i(\vec{x}, t) + \Delta t \frac{\partial}{\partial t} f_i(\vec{x}, t) + \frac{\Delta t^2}{2} \frac{\partial^2}{\partial t^2} f_i(\vec{x}, t) + \frac{\Delta t^3}{6} \frac{\partial^3}{\partial t^3} f_i(\vec{x}, t) + \mathcal{O}(\Delta t^4)$$

$$= f_i^*(\vec{x}, t) - \Delta t \vec{v}_i^T \cdot \vec{\nabla} f_i^*(\vec{x}, t) + \frac{\Delta t^2}{2} \vec{v}_i^T \cdot \mathbf{H}(f_i^*(\vec{x}, t)) \cdot \vec{v}_i$$

$$- \frac{\Delta t^3}{6} \vec{v}_i^T \cdot \vec{\nabla} \left( \vec{v}_i^T \cdot \mathbf{H}(f_i^*(\vec{x}, t)) \cdot \vec{v}_i \right) + \mathcal{O}(\lambda^4 \Delta t^4),$$

$$\text{Acoustic scale} \iff \frac{\Delta x}{\Delta t} = \phi \implies \mathcal{O}(\lambda^n \Delta t^n) = \mathcal{O}(\Delta x^n) = \mathcal{O}(\Delta t^n).$$



$D2Q9$  LB scheme and elementary direction vector  $\vec{e}_i, \forall i \in \{0, \dots, 8\}$ .



# Introduction of $D2Q9$ LB scheme

Let  $\vec{x} \in \mathbb{R}^2$  and  $t \in \mathbb{R}^+$  be the spatial position and the time respectively. The Boltzmann equation (without force term):

$$\frac{\partial}{\partial t} f(\vec{x}, t) + \vec{v}^T \cdot \vec{\nabla} f(\vec{x}, t) = \mathcal{Q}(f),$$
$$f(\vec{x}, \lambda \vec{e}_i, t + \Delta t) = f^*(\vec{x} - \lambda \vec{e}_i \Delta t, \lambda \vec{e}_i, t), \quad (1)$$

where  $\lambda = \frac{\Delta x}{\Delta t}$  is the numerical lattice velocity and  $f^*$  the density distribution after collision. Let  $\vec{v}_i = \lambda \vec{e}_i$  be the discrete velocity vector. The dynamic is divided in two steps: streaming and collision.

2- **Moments space** and **moments vector**  $\vec{m}$  defined by

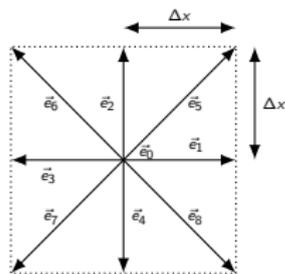
$$\vec{m}(\vec{x}, t) = \mathbf{M} \vec{f}(\vec{x}, \vec{v}, t) \iff \vec{f}(\vec{x}, \vec{v}, t) = \mathbf{M}^{-1} \vec{m}(\vec{x}, t),$$

where  $\mathbf{M}$  is the invertible transformation matrix.

The collision step in the moment space writes:

$$m_k^* = (1 - s_k) m_k + s_k m_k^{eq}, \quad \forall k \in \{1, 2, \dots, 8\},$$

where  $s_k$  is the relaxation time and  $m_k^{eq}$  the equilibrium moment as function of the conserved variable  $T$ .



$D2Q9$  LB scheme and elementary direction vector  $\vec{e}_i, \forall i \in \{0, \dots, 8\}$ .



# Introduction of $D2Q9$ LB scheme

Let  $\vec{x} \in \mathbb{R}^2$  and  $t \in \mathbb{R}^+$  be the spatial position and the time respectively. The Boltzmann equation (without force term):

$$\frac{\partial}{\partial t} f(\vec{x}, t) + \vec{v}^T \cdot \vec{\nabla} f(\vec{x}, t) = Q(f),$$

$$f(\vec{x}, \lambda \vec{e}_i, t + \Delta t) = f^*(\vec{x} - \lambda \vec{e}_i \Delta t, \lambda \vec{e}_i, t), \quad (1)$$

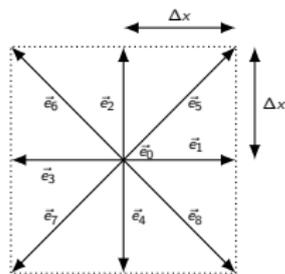
where  $\lambda = \frac{\Delta x}{\Delta t}$  is the numerical lattice velocity and  $f^*$  the density distribution after collision. Let  $\vec{v}_i = \lambda \vec{e}_i$  be the discrete velocity vector. The dynamic is divided in two steps: streaming and collision.

2- **Moments space** and **moments vector**  $\vec{m}$  defined by

$$\vec{m}(\vec{x}, t) = \mathbf{M} \vec{f}(\vec{x}, \vec{v}, t) \iff \vec{f}(\vec{x}, \vec{v}, t) = \mathbf{M}^{-1} \vec{m}(\vec{x}, t),$$

where  $\mathbf{M}$  is the invertible transformation matrix.

The construction of  $\mathbf{M}$  is linked with the physical moment used to recover the equivalent PDEs.



$D2Q9$  LB scheme and elementary direction vector  $\vec{e}_i, \forall i \in \{0, \dots, 8\}$ .

moment	$T$	$j_x$	$j_y$	$E$	$p_{xx}$	$p_{xy}$	$q_x$	$q_y$	$\chi$
equilibrium	1	$\lambda \zeta_{j_x}$	$\lambda \zeta_{j_y}$	$\lambda^2 \zeta_E$	$\lambda^2 \zeta_{p_{xx}}$	$\lambda^2 \zeta_{p_{xy}}$	$\lambda^3 \zeta_{j_x} \zeta_{q_x}$	$\lambda^3 \zeta_{j_y} \zeta_{q_y}$	$\lambda^4 \zeta_\chi$



# Introduction of $D2Q9$ LB scheme

Let  $\vec{x} \in \mathbb{R}^2$  and  $t \in \mathbb{R}^+$  be the spatial position and the time respectively. The Boltzmann equation (without force term):

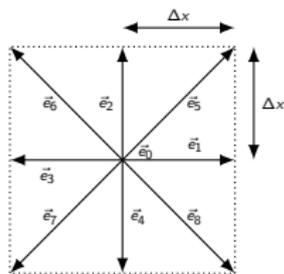
$$\frac{\partial}{\partial t} f(\vec{x}, t) + \vec{v}^T \cdot \vec{\nabla} f(\vec{x}, t) = Q(f),$$
$$f(\vec{x}, \lambda \vec{e}_i, t + \Delta t) = f^*(\vec{x} - \lambda \vec{e}_i \Delta t, \lambda \vec{e}_i, t), \quad (1)$$

where  $\lambda = \frac{\Delta x}{\Delta t}$  is the numerical lattice velocity and  $f^*$  the density distribution after collision. Let  $\vec{v}_i = \lambda \vec{e}_i$  be the discrete velocity vector. The dynamic is divided in two steps: streaming and collision.

The PDE to be simulated by the LB scheme (1):

$$\frac{\partial}{\partial t} T(\vec{x}, t) + \nabla \cdot (\vec{w}(\vec{x}) T(\vec{x}, t)) - \kappa \Delta T(\vec{x}, t) = 0.$$

A diffusion and non-constant advection problem



$D2Q9$  LB scheme and elementary direction vector  $\vec{e}_i, \forall i \in \{0, \dots, 8\}$ .



Introduction of  $D2Q9$  LB scheme

Taylor expansion for advection-diffusion problems

Zero-order

First-order

Second-order

Third order for constant advection case

Equivalent PDE

Numerical Validation of third order accuracy

LB method as image processing

Context

Methodology

Experiments

Comparison of SRT and MRT LB scheme

Conclusion



# Taylor expansion for advection-diffusion problems

Zero-order

The moment  $m_k$  and the density distribution  $f_i$  verify

$$m_k = m_k^* + \mathcal{O}(\Delta t) = m_k^{\text{eq}} + \mathcal{O}(\Delta t) \quad \text{and}$$

$$f_i = f_i^* + \mathcal{O}(\Delta t) = f_i^{\text{eq}} + \mathcal{O}(\Delta t).$$

moment	$T$	$j_x$	$j_y$	E	$p_{xx}$	$p_{xy}$
equilibrium	1	$\lambda \phi_{j_x}$	$\lambda \phi_{j_y}$	$\lambda^2 \phi_E$	$\lambda^2 \phi_{p_{xx}}$	$\lambda^2 \phi_{p_{xy}}$



# Taylor expansion for advection-diffusion problems

First-order

The conserved variable  $T$  verify:

$$\mathcal{O}(\Delta t) = \frac{\partial}{\partial t} T(\vec{x}, t) + \lambda \nabla \cdot (\vec{w}(\vec{x}) T(\vec{x}, t)).$$

moment	$T$	$j_x$	$j_y$	E	$p_{xx}$	$p_{xy}$
equilibrium	1	$\lambda w_x(\vec{x})$	$\lambda w_y(\vec{x})$	$\lambda^2 \phi_E$	$\lambda^2 \phi_{p_{xx}}$	$\lambda^2 \phi_{p_{xy}}$



The conserved variable  $T$  verify:

$$\mathcal{O}(\Delta t^2) = \frac{\partial}{\partial t} T(\vec{x}, t) + \lambda \nabla \cdot (\vec{w}(\vec{x}) T(\vec{x}, t)) - \Delta t \lambda^2 \zeta'_E \sigma_1 \Delta T(\vec{x}, t) \left[ -\Delta t \lambda^2 \sigma_1 \nabla \cdot [T(\vec{x}, t) \mathbf{J}(\vec{w}(\vec{x})) \cdot \vec{w}(\vec{x})] \right],$$

where  $\sigma_k = \frac{1}{s_k} - \frac{1}{2}$  are coefficient introduced by Hénon [4]. The additional term arises from the non-constant advection vector  $\vec{w}(\vec{x})$  in  $\frac{\partial^2}{\partial t^2} T(\vec{x}, t)$  calculation.

moment	$T$	$j_x$	$j_y$	E	$p_{xx}$	$p_{xy}$
equilibrium	1	$\lambda w_x(\vec{x})$	$\lambda w_y(\vec{x})$	$\lambda^2 \left( \zeta'_E + \frac{\ \vec{w}(\vec{x})\ ^2}{2} \right)$	$\lambda^2 (w_x(\vec{x})^2 - w_y(\vec{x})^2)$	$\lambda^2 w_x(\vec{x}) w_y(\vec{x})$



M. Hénon, "Viscosity of a lattice gas," *Complex Systems*, vol. 1, no. 4, pp. 763–789, 1987.



The conserved variable  $T$  verify:

$$\begin{aligned} \mathcal{O}(\Delta t^2) = & \frac{\partial}{\partial t} T(\vec{x}, t) + \lambda \nabla \cdot (\vec{w} T(\vec{x}, t)) \\ & - \Delta t \lambda^2 \phi'_E \sigma_1 \Delta T(\vec{x}, t), \end{aligned}$$

where  $\sigma_k = \frac{1}{s_k} - \frac{1}{2}$  are coefficient introduced by Hénon [4]. The **constant advection case** permits to recover the PDE without additional term.

moment	$T$	$j_x$	$j_y$	E	$p_{xx}$	$p_{xy}$
equilibrium	1	$\lambda w_x$	$\lambda w_y$	$\lambda^2 \left( \phi'_E + \frac{\ \vec{w}\ ^2}{2} \right)$	$\lambda^2 \left( w_x^2 - w_y^2 \right)$	$\lambda^2 w_x w_y$



M. Hénon, "Viscosity of a lattice gas," *Complex Systems*, vol. 1, no. 4, pp. 763–789, 1987.



Introduction of  $D2Q9$  LB scheme

Taylor expansion for advection-diffusion problems

Zero-order

First-order

Second-order

Third order for constant advection case

Equivalent PDE

Numerical Validation of third order accuracy

LB method as image processing

Context

Methodology

Experiments

Comparison of SRT and MRT LB scheme

Conclusion



# Third order for constant advection case

Equivalent PDE

For constant advection case, the conserved variable  $T$  verify:

$$\mathcal{O}(\Delta t^3) = \frac{\partial}{\partial t} T(\vec{x}, t) + \lambda \nabla \cdot (\vec{w} T(\vec{x}, t)) - \Delta t \lambda^2 \sum_{k \in E} \sigma_k \Delta T(\vec{x}, t).$$

where  $\sigma_k = \frac{1}{s_k} - \frac{1}{2}$ .



# Third order for constant advection case

Equivalent PDE

For constant advection case, the conserved variable  $T$  verify:

$$\begin{aligned}
\mathcal{O}(\Delta t^3) = & \frac{\partial}{\partial t} T(\vec{x}, t) + \lambda \nabla \cdot (\vec{w} T(\vec{x}, t)) - \Delta t \lambda^2 \mathcal{C}'_{\text{E}} \sigma_1 \Delta T(\vec{x}, t) \\
& - \Delta t^2 \lambda^3 \mathcal{C}'_{\text{E}} 2 \left[ \sigma_1^2 - \frac{1}{12} \right] \vec{w}^T \cdot \vec{\nabla} (\Delta(T)) \\
& + \Delta t^2 \left[ \sigma_1 \sigma_3 - \frac{1}{12} \right] \left( \begin{array}{c} w_x \left[ \mathcal{C}_{q_x} - \lambda^3 \mathcal{C}'_{\text{E}} - \lambda^3 \frac{\|\vec{w}\|^2}{2} \right] \\ w_y \left[ \mathcal{C}_{q_y} - \lambda^3 \mathcal{C}'_{\text{E}} - \lambda^3 \frac{\|\vec{w}\|^2}{2} \right] \end{array} \right)^T \cdot \vec{\nabla} (\Delta(T)) \\
& + \Delta t^2 \left[ \sigma_1 \sigma_4 - \frac{1}{12} \right] \left( \begin{array}{c} w_x \left[ \frac{\lambda^3}{2} w_y^2 - \frac{\lambda^3}{2} w_x^2 + \lambda^3 - \mathcal{C}_{q_x} \right] \\ w_y \left[ \frac{\lambda^3}{2} w_y^2 - \frac{\lambda^3}{2} w_x^2 - \lambda^3 + \mathcal{C}_{q_y} \right] \end{array} \right)^T \cdot \vec{\nabla} \left( \frac{\partial^2}{\partial x^2} - \frac{\partial^2}{\partial y^2} \right) T \\
& + 2 \Delta t^2 \left[ \sigma_1 \sigma_5 - \frac{1}{12} \right] \left( \begin{array}{c} w_y \left[ 2 \mathcal{C}_{q_y} - \lambda^3 - \lambda^3 \vec{w}_x^2 \right] \\ w_x \left[ 2 \mathcal{C}_{q_x} - \lambda^3 - \lambda^3 \vec{w}_y^2 \right] \end{array} \right)^T \cdot \vec{\nabla} \left( \frac{\partial^2}{\partial x \partial y} T \right).
\end{aligned}$$

where  $\sigma_k = \frac{1}{s_k} - \frac{1}{2}$ .



# Third order for constant advection case

Equivalent PDE

For constant advection case, the conserved variable  $T$  verify:

$$\begin{aligned}
\mathcal{O}(\Delta t^3) = & \frac{\partial}{\partial t} T(\vec{x}, t) + \lambda \nabla \cdot (\vec{w} T(\vec{x}, t)) - \Delta t \lambda^2 \zeta'_E \sigma_1 \Delta T(\vec{x}, t) \\
& - \Delta t^2 \lambda^3 \zeta'_E 2 \left[ \sigma_1^2 - \frac{1}{12} \right] \vec{w}^T \cdot \vec{\nabla} (\Delta(T)) \\
& + \Delta t^2 \left[ \sigma_1 \sigma_3 - \frac{1}{12} \right] \begin{pmatrix} w_x \left[ \zeta_{q_x} - \lambda^3 \zeta'_E - \lambda^3 \frac{\|\vec{w}\|^2}{2} \right] \\ w_y \left[ \zeta_{q_y} - \lambda^3 \zeta'_E - \lambda^3 \frac{\|\vec{w}\|^2}{2} \right] \end{pmatrix}^T \cdot \vec{\nabla} (\Delta(T)) \\
& + \Delta t^2 \left[ \sigma_1 \sigma_4 - \frac{1}{12} \right] \begin{pmatrix} w_x \left[ \frac{\lambda^3}{2} w_y^2 - \frac{\lambda^3}{2} w_x^2 + \lambda^3 - \zeta_{q_x} \right] \\ w_y \left[ \frac{\lambda^3}{2} w_y^2 - \frac{\lambda^3}{2} w_x^2 - \lambda^3 + \zeta_{q_y} \right] \end{pmatrix}^T \cdot \vec{\nabla} \left( \frac{\partial^2}{\partial x^2} - \frac{\partial^2}{\partial y^2} \right) T \\
& + 2 \Delta t^2 \left[ \sigma_1 \sigma_5 - \frac{1}{12} \right] \begin{pmatrix} w_y \left[ 2 \zeta_{q_y} - \lambda^3 - \lambda^3 \vec{w}_x^2 \right] \\ w_x \left[ 2 \zeta_{q_x} - \lambda^3 - \lambda^3 \vec{w}_y^2 \right] \end{pmatrix}^T \cdot \vec{\nabla} \left( \frac{\partial^2}{\partial x \partial y} T \right).
\end{aligned}$$

where  $\sigma_k = \frac{1}{s_k} - \frac{1}{2}$ . The proposed set of relaxation time (with MRT hypothesis):

$$\sigma_1 = \sigma_3 = \sigma_4 = \sigma_5 = \frac{1}{\sqrt{12}} \quad (\sigma_6 \text{ and } \sigma_8 \text{ free}).$$



# Third order for constant advection case

## Numerical Validation of third order accuracy

**Initial condition:**  $T(\vec{x}, 0) = \sin(2\pi\vec{k}^T \cdot \vec{x}), \forall \vec{x} \in \Omega;$

**Analytic solution:**  $T^{th}(\vec{x}, t) = \sin(2\pi\vec{k}^T \cdot (\vec{x} - \vec{w}t)) e^{-\|2\pi\vec{k}\| \kappa t},$   
 $\forall \vec{x} \in \Omega, \forall t > 0;$

**Boundaries Conditions:** Periodic for all boundaries (avoid boundary accuracy);

**Physical variables:**  $\kappa = 2 \cdot 10^{-2}$  and  $\vec{w} = (10^{-1}, -5 \cdot 10^{-2})^T;$



# Third order for constant advection case

## Numerical Validation of third order accuracy

**Initial condition:**  $T(\vec{x}, 0) = \sin(2\pi\vec{k}^T \cdot \vec{x}), \forall \vec{x} \in \Omega;$

**Analytic solution:**  $T^{th}(\vec{x}, t) = \sin(2\pi\vec{k}^T \cdot (\vec{x} - \vec{w}t)) e^{-\|2\pi\vec{k}\| \kappa t},$   
 $\forall \vec{x} \in \Omega, \forall t > 0;$

**Boundaries Conditions:** Periodic for all boundaries (avoid boundary accuracy);

**Physical variables:**  $\kappa = 2 \cdot 10^{-2}$  and  $\vec{w} = (10^{-1}, -5 \cdot 10^{-2})^T;$

**LB variable:**  $\lambda = 5 \cdot 10^3, \Delta x = \frac{1}{\ell \cdot 10^2}, \forall \ell \in \{1, 2, \dots, 10\},$   
 $\Delta t = \frac{\Delta x}{\lambda}, \zeta'_E = \frac{-\kappa}{\sigma_1 \Delta t \lambda^2}, \zeta_{q_x} = \zeta_{q_y} = \zeta_{\chi} = 0,$   
 $s_6 = 2$  and  $s_8 = 1.2;$

**Error between numerical and analytic solution:**

$$Err(T^{LB} - T^{th}) = \sqrt{\Delta x^2 \sum_{\vec{x} \in \mathcal{L}} (T^{LB}(\vec{x}) - T^{th}(\vec{x}))^2}.$$



# Third order for constant advection case

## Numerical Validation of third order accuracy

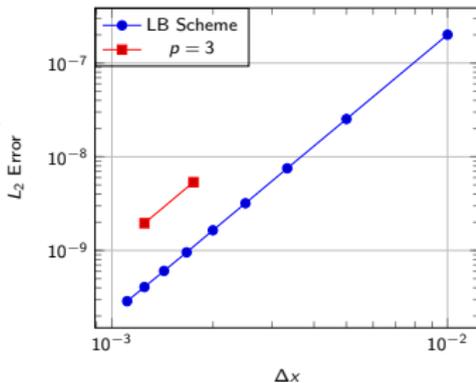
Initial condition:  $T(\vec{x}, 0) = \sin(2\pi\vec{k}^T \cdot \vec{x}), \forall \vec{x} \in \Omega;$

Analytic solution:  $T^{th}(\vec{x}, t) = \sin(2\pi\vec{k}^T \cdot (\vec{x} - \vec{w}t)) e^{-\|2\pi\vec{k}\| \kappa t},$   
 $\forall \vec{x} \in \Omega, \forall t > 0;$

Boundaries Conditions: Periodic for all boundaries (avoid boundary accuracy);

Physical variables:  $\kappa = 2 \cdot 10^{-2}$  and  $\vec{w} = (10^{-1}, -5 \cdot 10^{-2})^T;$

LB variable:  $\lambda = 5 \cdot 10^3, \Delta x = \frac{1}{\ell \cdot 10^2}, \forall \ell \in \{1, 2, \dots, 10\},$   
 $\Delta t = \frac{\Delta x}{\lambda}, \zeta'_E = \frac{-\kappa}{\sigma_1 \Delta t \lambda^2}, \zeta_{q_x} = \zeta_{q_y} = \zeta_\chi = 0,$   
 $s_6 = 2$  and  $s_8 = 1.2;$



LB scheme:  $p \simeq 2.98$

Error between numerical and analytic solution:

$$Err(T^{LB} - T^{th}) = \sqrt{\Delta x^2 \sum_{\vec{x} \in \mathcal{L}} (T^{LB}(\vec{x}) - T^{th}(\vec{x}))^2}$$



Introduction of  $D2Q9$  LB scheme

Taylor expansion for advection-diffusion problems

Zero-order

First-order

Second-order

Third order for constant advection case

Equivalent PDE

Numerical Validation of third order accuracy

LB method as image processing

Context

Methodology

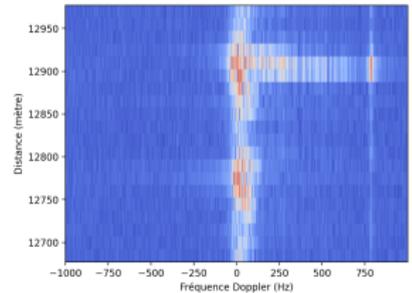
Experiments

Comparison of SRT and MRT LB scheme

Conclusion



Marine radar images: low contrast, weak contours and a strong interference noise (in the Range-Doppler Map: a Fourier domain);

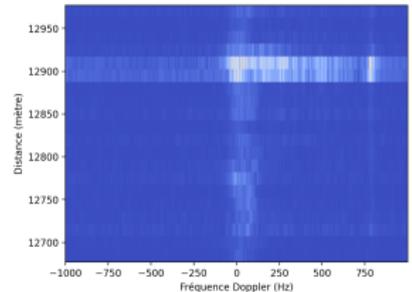


Raw marine radar images (in Range-Doppler Map) with a target at 12 900m.



**Marine radar images:** low contrast, weak contours and a strong interference noise (in the Range-Doppler Map: a Fourier domain);

**First noise extraction:** by image/signal processing, the signal of interest still contains noise and may lose clarity;



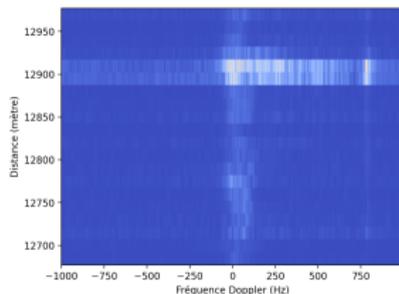
Marine radar images after first noise extraction (in Range-Doppler Map) with a target at 12 900m.



**Marine radar images:** low contrast, weak contours and a strong interference noise (in the Range-Doppler Map: a Fourier domain);

**First noise extraction:** by image/signal processing, the signal of interest still contains noise and may lose clarity;

**The LB scheme goals:** **enhance** the remaining signal + **reduce the noise** arising from the image processing.



Marine radar images after first noise extraction (in Range-Doppler Map) with a target at 12 900m.



# LB method as image processing

Methodology

The LB scheme goals: **enhance** the remaining signal + **reduce the noise** arising from the image processing.



The LB scheme goals: **enhance** the remaining signal + **reduce the noise** arising from the image processing.

**Enhancement:** provided by an advection term driven by the remaining information gradient pointing to the maxima ( $\vec{w}(\vec{x})$ );

**Noise reduction:** provided by the Cahn-Hilliard energy [5]:

- diffusion term ( $\kappa = \varepsilon \frac{\mu}{\phi_W}$ );
- a double well potential (the force term).



S. M. Allen and J. W. Cahn, "A microscopic theory for antiphase boundary motion and its application to antiphase domain coarsening," *Acta metallurgica*, vol. 27, no. 6, pp. 1085–1095, 1979.



The LB scheme goals: **enhance** the remaining signal + **reduce the noise** arising from the image processing.

**Enhancement:** provided by an advection term driven by the remaining information gradient pointing to the maxima ( $\vec{w}(\vec{x})$ );

**Noise reduction:** provided by the Cahn-Hilliard energy [5]:

- diffusion term ( $\kappa = \varepsilon \frac{\mu}{\phi W}$ );
- a double well potential (the force term).

**Boundaries condition:** left and right: periodic; top and bottom: homogeneous Neumann.



S. M. Allen and J. W. Cahn, "A microscopic theory for antiphase boundary motion and its application to antiphase domain coarsening," *Acta metallurgica*, vol. 27, no. 6, pp. 1085–1095, 1979.



The LB scheme goals: **enhance** the remaining signal + **reduce the noise** arising from the image processing.

**Enhancement:** provided by an advection term driven by the remaining information gradient pointing to the maxima ( $\vec{w}(\vec{x})$ );

**Noise reduction:** provided by the Cahn-Hilliard energy [5]:

- diffusion term ( $\kappa = \varepsilon \frac{\mu}{\phi_W}$ );
- a double well potential (the force term).

**Boundaries condition:** left and right: periodic; top and bottom: homogeneous Neumann.

The LB scheme simulates the PDE

$$\frac{\partial}{\partial t} T(\vec{x}, t) + \nabla \cdot (\vec{w}(\vec{x}) T(\vec{x}, t)) - \varepsilon \overbrace{\frac{\mu}{\phi_W}}^{\kappa} \Delta T(\vec{x}, t) = - \overbrace{\frac{\mu}{\varepsilon \phi_W} W'(T)}^{\text{force term}},$$

where the double well potential  $W(x) = 0.5x^2(1-x)^2$  and

$$\phi_W = \int_0^1 W(x) dx \simeq \frac{1}{60}.$$



LB variables:  $\Delta x = 10^{-1}$ ,  $\Delta t = 10^{-2}$ ,  $\phi'_E = \frac{-\kappa}{\sigma_1 \Delta t \lambda^2}$ ,  $\phi_{q_x} = \phi_{q_y} = 10^{-3}$ ,  $\phi_\chi = 0$ ,  
 $\vec{c}_j = \vec{w}$  and  $s_6 = s_8 = 1$ .

The temporal iterations are stopped when the relative error

$$\frac{\|T^{LB}(\vec{x}, t + \Delta t) - T^{LB}(\vec{x}, t)\|_{L^2}}{\|T^{LB}(\vec{x}, t + \Delta t)\|_{L^2}} \leq \text{tol.}$$



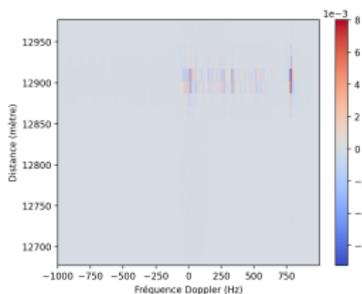
LB variables:  $\Delta x = 10^{-1}$ ,  $\Delta t = 10^{-2}$ ,  $\phi'_E = \frac{-\kappa}{\sigma_1 \Delta t \lambda^2}$ ,  $\phi_{q_x} = \phi_{q_y} = 10^{-3}$ ,  $\phi_\chi = 0$ ,  
 $\vec{c}_j = \vec{w}$  and  $s_6 = s_8 = 1$ .

- Additional term: lowest numerical influence in the temporal evolution of the temperature  $T \rightarrow$  negligible;

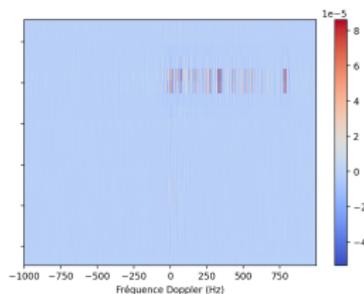
$$\lambda \nabla \cdot (\vec{w}(\vec{x}) T(\vec{x}, t))$$

$$-\Delta t \lambda^2 \phi'_E \sigma_1 \Delta T(\vec{x}, t)$$

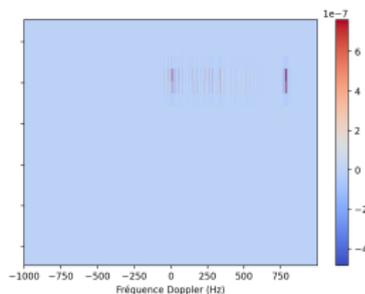
$$-\Delta t \lambda^2 \sigma_1 \nabla \cdot [T(\vec{x}, t) \mathbf{J}(\vec{w}(\vec{x})) \cdot \vec{w}(\vec{x})]$$



(a) Advection term.



(b) Diffusion term.



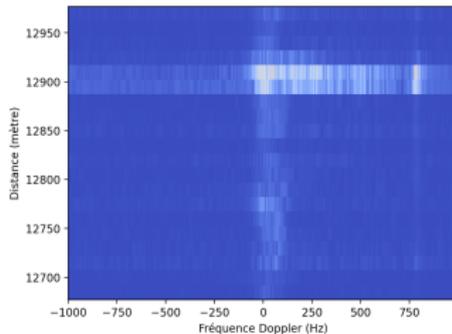
(c) Additional term.

**Figure:** Terms of the equivalent PDE at second order after scheme convergence, induced by the non-constant advection of an advection-diffusion equation.

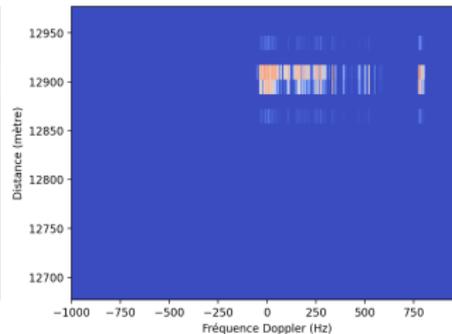


LB variables:  $\Delta x = 10^{-1}$ ,  $\Delta t = 10^{-2}$ ,  $\phi'_E = \frac{-\kappa}{\sigma_1 \Delta t \lambda^2}$ ,  $\phi_{q_x} = \phi_{q_y} = 10^{-3}$ ,  $\phi_\chi = 0$ ,  
 $\vec{c}_j = \vec{w}$  and  $s_6 = s_8 = 1$ .

- Additional term: lowest numerical influence in the temporal evolution of the temperature  $T \rightarrow$  negligible;
- Previous setting for relaxation time to suppress certain second order terms;



(a) Initial condition.



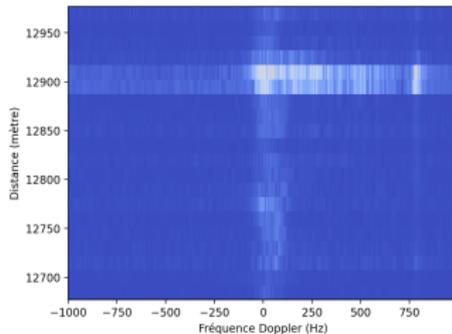
(b) Temperature after scheme convergence.

Figure: Temperature  $T$  after scheme convergence, seen in the RDM and following an advection-diffusion LB scheme with non-constant advection.

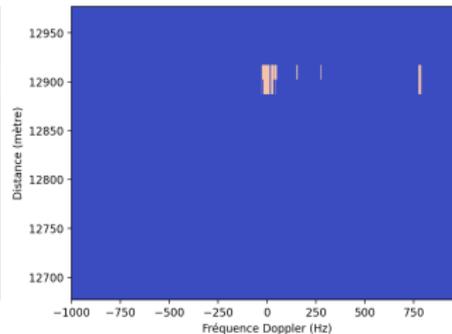


LB variables:  $\Delta x = 10^{-1}$ ,  $\Delta t = 10^{-2}$ ,  $\phi'_E = \frac{-\kappa}{\sigma_1 \Delta t \lambda^2}$ ,  $\phi_{q_x} = \phi_{q_y} = 10^{-3}$ ,  $\phi_\chi = 0$ ,  
 $\vec{c}_j = \vec{w}$  and  $s_6 = s_8 = 1$ .

- Additional term: lowest numerical influence in the temporal evolution of the temperature  $T \rightarrow$  negligible;
- Previous setting for relaxation time to suppress certain second order terms;
  - Result improvement by correction of  $s_1$ .



(a) Initial condition.



(b) Temperature after scheme convergence.

Figure: Temperature  $T$  after scheme convergence, seen in the RDM and following an advection-diffusion LB scheme with non-constant advection.



SRT or BGK: few LB parameters but lack of stability [6, 7];



T. Gebäck and A. Heintz, "A lattice Boltzmann method for the advection-diffusion equation with Neumann boundary conditions," *Communications in Computational Physics*, vol. 15, no. 2, pp. 487–505, 2014.



L. Li, R. Mei, and J. F. Klausner, "Lattice Boltzmann Models for the convection-diffusion equation: D2Q5 vs D2Q9," *International Journal of Heat and Mass Transfer*, vol. 108, pp. 41–62, 2017.



**SRT or BGK:** few LB parameters but lack of stability [6, 7];

**MRT:** significant number of parameters. Higher order calculations drive the choice of certain parameters;



T. Gebäck and A. Heintz, "A lattice Boltzmann method for the advection-diffusion equation with Neumann boundary conditions," *Communications in Computational Physics*, vol. 15, no. 2, pp. 487–505, 2014.



L. Li, R. Mei, and J. F. Klausner, "Lattice Boltzmann Models for the convection-diffusion equation: D2Q5 vs D2Q9," *International Journal of Heat and Mass Transfer*, vol. 108, pp. 41–62, 2017.



# LB method as image processing

## Comparison of SRT and MRT LB scheme

**SRT or BGK:** few LB parameters but lack of stability [6, 7];

**MRT:** significant number of parameters.  
Higher order calculations drive the choice of certain parameters;

For the stability study, the relative error:

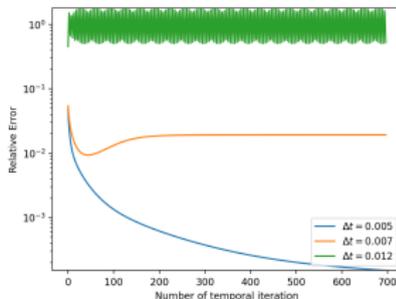
$$\frac{\|T^{LB}(\vec{x}, t + \Delta t) - T^{LB}(\vec{x}, t)\|_{L^2}}{\|T^{LB}(\vec{x}, t + \Delta t)\|_{L^2}},$$



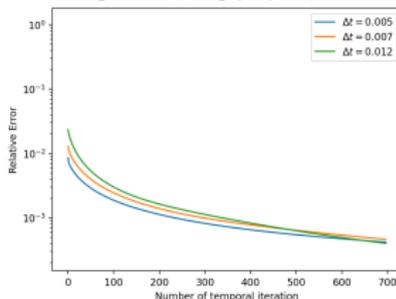
T. Gebäck and A. Heintz, "A lattice Boltzmann method for the advection-diffusion equation with Neumann boundary conditions," *Communications in Computational Physics*, vol. 15, no. 2, pp. 487–505, 2014.



L. Li, R. Mei, and J. F. Klausner, "Lattice Boltzmann Models for the convection-diffusion equation: D2Q5 vs D2Q9," *International Journal of Heat and Mass Transfer*, vol. 108, pp. 41–62, 2017.



SRT LB Scheme



MRT LB Scheme



- 1 A set of relaxation time to have third order accuracy for advection-diffusion problem;
- 2 Simulated PDE of a diffusion and non constant advection problem (MRT-LB scheme to  $D2Q9$  lattice);
  - The additional term may negligible up to the context;
- 3 Efficient signal enhancement (real time) for marine radar images;



F. Dubois, "Une introduction au schéma de Boltzmann sur réseau," in *ESAIM: proceedings*, vol. 18, pp. 181–215, EDP Sciences, 2007.



F. Dubois, "Third order equivalent equation of lattice Boltzmann scheme," *Discrete & Continuous Dynamical Systems-A*, vol. 23, no. 1&2, p. 221, 2009.



D. d'Humières, "Generalized lattice-Boltzmann equations," in *Rarefied Gas Dynamics: Theory and Simulations*, vol. 159, pp. 450–458, AIAA Progress in Aeronautics and Astronautics, 1992.



M. Hénon, "Viscosity of a lattice gas," *Complex Systems*, vol. 1, no. 4, pp. 763–789, 1987.



S. M. Allen and J. W. Cahn, "A microscopic theory for antiphase boundary motion and its application to antiphase domain coarsening," *Acta metallurgica*, vol. 27, no. 6, pp. 1085–1095, 1979.



T. Gebäck and A. Heintz, "A lattice Boltzmann method for the advection-diffusion equation with Neumann boundary conditions," *Communications in Computational Physics*, vol. 15, no. 2, pp. 487–505, 2014.



L. Li, R. Mei, and J. F. Klausner, "Lattice Boltzmann models for the convection-diffusion equation: D2q5 vs d2q9," *International Journal of Heat and Mass Transfer*, vol. 108, pp. 41–62, 2017.



$$m_k + \Delta t \frac{\partial}{\partial t} m_k + \frac{\Delta t^2}{2} \frac{\partial^2}{\partial t^2} m_k^{eq} = m_k^* - \Delta t \sum_{i=0}^8 M_{k,i} \vec{v}_i^T \cdot \vec{\nabla} f_i^* + \frac{\Delta t^2}{2} \sum_{i=0}^8 M_{k,i} \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i + \mathcal{O}(\Delta t^3).$$



$$m_k + \Delta t \frac{\partial}{\partial t} m_k + \frac{\Delta t^2}{2} \frac{\partial^2}{\partial t^2} m_k^{eq} = m_k^* - \Delta t \sum_{i=0}^8 M_{k,i} \vec{v}_i^T \cdot \vec{\nabla} f_i^* + \frac{\Delta t^2}{2} \sum_{i=0}^8 M_{k,i} \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i + \mathcal{O}(\Delta t^3).$$

For  $k = 0$ , the moment  $m_0 = m_0^* = m_0^{eq} = T$ .



$$m_k + \Delta t \frac{\partial}{\partial t} m_k + \frac{\Delta t^2}{2} \frac{\partial^2}{\partial t^2} m_k^{eq} = m_k^* - \Delta t \sum_{i=0}^8 M_{k,i} \vec{v}_i^T \cdot \vec{\nabla} f_i^* + \frac{\Delta t^2}{2} \sum_{i=0}^8 M_{k,i} \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i + \mathcal{O}(\Delta t^3).$$

For  $k = 0$ , the moment  $m_0 = m_0^* = m_0^{eq} = T$ .

$$T + \Delta t \frac{\partial}{\partial t} T + \frac{\Delta t^2}{2} \frac{\partial^2}{\partial t^2} T = T - \Delta t \sum_{i=0}^8 \vec{v}_i^T \cdot \vec{\nabla} f_i^* + \frac{\Delta t^2}{2} \sum_{i=0}^8 \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i + \mathcal{O}(\Delta t^3)$$



$$m_k + \Delta t \frac{\partial}{\partial t} m_k + \frac{\Delta t^2}{2} \frac{\partial^2}{\partial t^2} m_k^{eq} = m_k^* - \Delta t \sum_{i=0}^8 M_{k,i} \vec{v}_i^T \cdot \vec{\nabla} f_i^* + \frac{\Delta t^2}{2} \sum_{i=0}^8 M_{k,i} \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i + \mathcal{O}(\Delta t^3).$$

For  $k = 0$ , the moment  $m_0 = m_0^* = m_0^{eq} = T$ .

$$T + \Delta t \frac{\partial}{\partial t} T + \frac{\Delta t^2}{2} \frac{\partial^2}{\partial t^2} T = T - \Delta t \sum_{i=0}^8 \vec{v}_i^T \cdot \vec{\nabla} f_i^* + \frac{\Delta t^2}{2} \sum_{i=0}^8 \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i + \mathcal{O}(\Delta t^3)$$

The term  $\sum_{i=0}^8 \vec{v}_i^T \cdot \vec{\nabla} f_i^*$  is decomposed by the formula

$$\sum_{i=0}^8 z_i f_i(\vec{x}, t) = \sum_{i,k=0}^8 \frac{\langle M_{k,i}, z_i \rangle}{\|M_{k,i}\|^2} m_k.$$



$$\mathcal{O}(\Delta t^3) = \Delta t \frac{\partial}{\partial t} T + \Delta t \nabla \cdot \vec{j}^* - \frac{\Delta t^2}{2} \left[ \sum_{i=0}^8 \vec{v}_i^T \cdot \mathbf{H} (f_i^{eq}) \cdot \vec{v}_i - \frac{\partial^2}{\partial t^2} T \right]$$



$$\mathcal{O}(\Delta t^3) = \Delta t \frac{\partial}{\partial t} T + \Delta t \nabla \cdot \vec{j}^* - \frac{\Delta t^2}{2} \left[ \sum_{i=0}^8 \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i - \frac{\partial^2}{\partial t^2} T \right]$$

The use of previous approximation of non-conserved moment (for  $\vec{j}^*$ ) leads to

$$\mathcal{O}(\Delta t^3) = \Delta t \frac{\partial}{\partial t} T + \Delta t \nabla \cdot \vec{j}^{*eq} - \Delta t^2 \left( \frac{1}{s_1} - \frac{1}{2} \right) \left[ \sum_{i=0}^8 \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i - \frac{\partial^2}{\partial t^2} T \right].$$



$$\mathcal{O}(\Delta t^3) = \Delta t \frac{\partial}{\partial t} T + \Delta t \nabla \cdot \vec{j}^* - \frac{\Delta t^2}{2} \left[ \sum_{i=0}^8 \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i - \frac{\partial^2}{\partial t^2} T \right]$$

The use of previous approximation of non-conserved moment (for  $\vec{j}^*$ ) leads to

$$\mathcal{O}(\Delta t^3) = \Delta t \frac{\partial}{\partial t} T + \Delta t \nabla \cdot \vec{j}^{*eq} - \Delta t^2 \left( \frac{1}{s_1} - \frac{1}{2} \right) \left[ \sum_{i=0}^8 \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i - \frac{\partial^2}{\partial t^2} T \right].$$

For second order terms and using the same decomposition formula, one obtains

$$\sum_i \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i = \lambda^2 \left[ \frac{\partial^2}{\partial x^2} \left( \phi_E + \frac{1}{2} \phi_{p_{xx}} \right) T + 2 \frac{\partial^2}{\partial x \partial y} \left( \phi_{p_{xy}} T \right) + \frac{\partial^2}{\partial y^2} \left( \phi_E - \frac{1}{2} \phi_{p_{xx}} \right) T \right]$$



$$\mathcal{O}(\Delta t^3) = \Delta t \frac{\partial}{\partial t} T + \Delta t \nabla \cdot \vec{j}^* - \frac{\Delta t^2}{2} \left[ \sum_{i=0}^8 \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i - \frac{\partial^2}{\partial t^2} T \right]$$

The use of previous approximation of non-conserved moment (for  $\vec{j}^*$ ) leads to

$$\mathcal{O}(\Delta t^3) = \Delta t \frac{\partial}{\partial t} T + \Delta t \nabla \cdot \vec{j}^{eq} - \Delta t^2 \left( \frac{1}{s_1} - \frac{1}{2} \right) \left[ \sum_{i=0}^8 \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i - \frac{\partial^2}{\partial t^2} T \right].$$

For second order terms and using the same decomposition formula, one obtains

$$\sum_i \vec{v}_i^T \cdot \mathbf{H}(f_i^{eq}) \cdot \vec{v}_i = \lambda^2 \left[ \frac{\partial^2}{\partial x^2} \left( \phi_E + \frac{1}{2} \phi_{p_{xx}} \right) T + 2 \frac{\partial^2}{\partial x \partial y} \left( \phi_{p_{xy}} T \right) + \frac{\partial^2}{\partial y^2} \left( \phi_E - \frac{1}{2} \phi_{p_{xx}} \right) T \right]$$

For second derivative in time, one obtains

$$\begin{aligned} \frac{\partial^2}{\partial t^2} T &= -\lambda \nabla \cdot \left( \vec{w}(\vec{x}) \frac{\partial}{\partial t} T \right) + \mathcal{O}(\Delta t) = \lambda^2 \nabla \cdot [\vec{w}(\vec{x}) \nabla \cdot (\vec{w}(\vec{x}) T(\vec{x}, t))] + \mathcal{O}(\Delta t) \\ &= \lambda^2 \left( \frac{\partial^2}{\partial x^2} (w_x^2(\vec{x}) T(\vec{x}, t)) + 2 \frac{\partial^2}{\partial x \partial y} (w_x(\vec{x}) w_y(\vec{x}) T(\vec{x}, t)) \right. \\ &\quad \left. + \frac{\partial^2}{\partial y^2} (w_y^2(\vec{x}) T(\vec{x}, t)) - \nabla \cdot [T(\vec{x}, t) \mathbf{J}(\vec{w}(\vec{x})) \cdot \vec{w}(\vec{x})] \right) + \mathcal{O}(\Delta t). \end{aligned}$$



For second order terms and using the same decomposition formula, one obtains

$$\sum_i \vec{v}_i^T \cdot \mathbf{H} \left( f_i^{eq} \right) \cdot \vec{v}_i = \lambda^2 \left[ \frac{\partial^2}{\partial x^2} \left( \phi_E + \frac{1}{2} \phi_{p_{xx}} \right) T + 2 \frac{\partial^2}{\partial x \partial y} \left( \phi_{p_{xy}} T \right) + \frac{\partial^2}{\partial y^2} \left( \phi_E - \frac{1}{2} \phi_{p_{xx}} \right) T \right]$$

For second derivative in time, one obtains

$$\begin{aligned} \frac{\partial^2}{\partial t^2} T &= -\lambda \nabla \cdot \left( \vec{w}(\vec{x}) \frac{\partial}{\partial t} T \right) + \mathcal{O}(\Delta t) = \lambda^2 \nabla \cdot [\vec{w}(\vec{x}) \nabla \cdot (\vec{w}(\vec{x}) T(\vec{x}, t))] + \mathcal{O}(\Delta t) \\ &= \lambda^2 \left( \frac{\partial^2}{\partial x^2} \left( w_x^2(\vec{x}) T(\vec{x}, t) \right) + 2 \frac{\partial^2}{\partial x \partial y} \left( w_x(\vec{x}) w_y(\vec{x}) T(\vec{x}, t) \right) \right. \\ &\quad \left. + \frac{\partial^2}{\partial y^2} \left( w_y^2(\vec{x}) T(\vec{x}, t) \right) - \nabla \cdot [T(\vec{x}, t) \mathbf{J}(\vec{w}(\vec{x})) \cdot \vec{w}(\vec{x})] \right) + \mathcal{O}(\Delta t). \end{aligned}$$

Therefore, the following system has to be solved:

$$\begin{cases} \phi_E + \frac{1}{2} \phi_{p_{xx}} - w_x^2 &= \alpha \\ \phi_{p_{xy}} - w_x w_y &= 0 \\ \phi_E - \frac{1}{2} \phi_{p_{xx}} - w_y^2 &= \alpha \end{cases} \iff \begin{cases} \phi_E &= \alpha + \frac{\|\vec{w}\|^2}{2} = \phi'_E + \frac{\|\vec{w}\|^2}{2} \\ \phi_{p_{xy}} &= w_x w_y \\ \phi_{p_{xx}} &= w_x^2 - w_y^2 \end{cases} .$$

■

For second order terms and using the same decomposition formula, one obtains

$$\sum_i \vec{v}_i^T \cdot \mathbf{H} \left( f_i^{eq} \right) \cdot \vec{v}_i = \lambda^2 \left[ \frac{\partial^2}{\partial x^2} \left( \phi_E + \frac{1}{2} \phi_{p_{xx}} \right) T + 2 \frac{\partial^2}{\partial x \partial y} \left( \phi_{p_{xy}} T \right) + \frac{\partial^2}{\partial y^2} \left( \phi_E - \frac{1}{2} \phi_{p_{xx}} \right) T \right]$$

For second derivative in time, one obtains

$$\begin{aligned} \frac{\partial^2}{\partial t^2} T &= -\lambda \nabla \cdot \left( \vec{w}(\vec{x}) \frac{\partial}{\partial t} T \right) + \mathcal{O}(\Delta t) = \lambda^2 \nabla \cdot [\vec{w}(\vec{x}) \nabla \cdot (\vec{w}(\vec{x}) T(\vec{x}, t))] + \mathcal{O}(\Delta t) \\ &= \lambda^2 \left( \frac{\partial^2}{\partial x^2} \left( w_x^2(\vec{x}) T(\vec{x}, t) \right) + 2 \frac{\partial^2}{\partial x \partial y} \left( w_x(\vec{x}) w_y(\vec{x}) T(\vec{x}, t) \right) \right. \\ &\quad \left. + \frac{\partial^2}{\partial y^2} \left( w_y^2(\vec{x}) T(\vec{x}, t) \right) - \nabla \cdot [T(\vec{x}, t) \mathbf{J}(\vec{w}(\vec{x})) \cdot \vec{w}(\vec{x})] \right) + \mathcal{O}(\Delta t). \end{aligned}$$

Therefore, the following system has to be solved:

$$\begin{cases} \phi_E + \frac{1}{2} \phi_{p_{xx}} - w_x^2 &= \alpha \\ \phi_{p_{xy}} - w_x w_y &= 0 \\ \phi_E - \frac{1}{2} \phi_{p_{xx}} - w_y^2 &= \alpha \end{cases} \iff \begin{cases} \phi_E &= \alpha + \frac{\|\vec{w}\|^2}{2} = \phi'_E + \frac{\|\vec{w}\|^2}{2} \\ \phi_{p_{xy}} &= w_x w_y \\ \phi_{p_{xx}} &= w_x^2 - w_y^2 \end{cases} .$$

■

$$\mathcal{O}(\Delta t^2) = \frac{\partial}{\partial t} T(\vec{x}, t) + \lambda \nabla \cdot (\vec{w}(\vec{x}) T(\vec{x}, t)) - \Delta t \lambda^2 \phi'_E \sigma_1 \Delta T(\vec{x}, t) - \Delta t \lambda^2 \sigma_1 \nabla \cdot [T(\vec{x}, t) \mathbf{J}(\vec{w}(\vec{x})) \cdot \vec{w}(\vec{x})]$$