

Bioeng 6460  
Electrophysiology and Bioelectricity

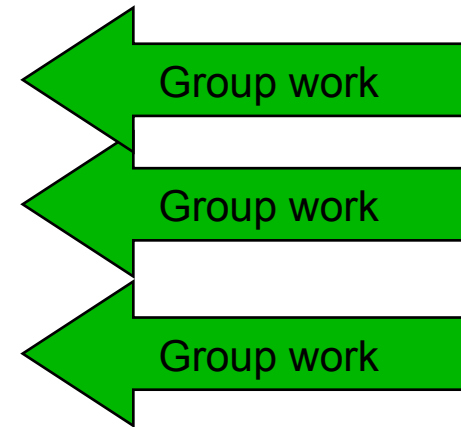
# Modeling of Electrical Conduction in Cardiac Tissue II

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# Overview

- Partial Differential Equations
- Finite Differences Method
  - Discretization of Domains
  - Discretization of Operators
  - Discretization of Equations
- Summary



## Generalized Poisson Equation for Electrical Current

$$\nabla \cdot (\sigma \nabla \Phi) + f = 0$$

$\Phi$ : Electrical potential [V]

$\sigma$ : Conductivity tensor [S/m]

$f$ : Current source density [A/m<sup>3</sup>]

Scalar/ complex quantities

# Classification of Partial Differential Equations

$u(x, y)$  fulfills the linear partial differential equation:

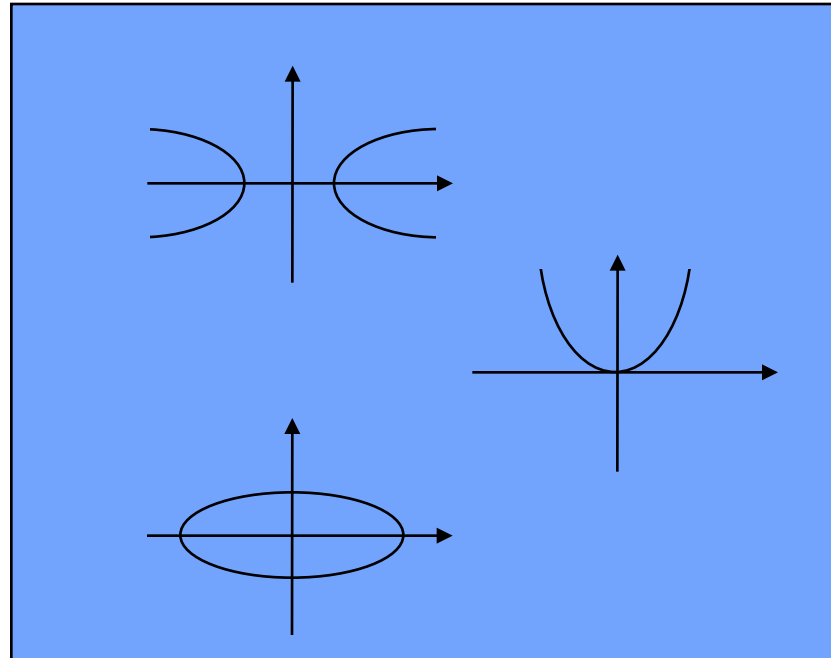
$$Au_{xx} + 2Bu_{xy} + Cu_{yy} + Du_x + Eu_y + Fu = H$$

in domain  $G \subset \mathfrak{R}^2$

$AC - B^2 < 0$ : hyperbolic

$AC - B^2 = 0$ : parabolic

$AC - B^2 > 0$ : elliptic



## Group Work

Is Poisson's equation hyperbolic, parabolic, elliptic or none of those?

Assume constant scalar conductivity and a two-dimensional domain, which leads to the following simplification:

$$\sigma \left( \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} \right) + f = 0$$



# Elliptic Partial Differential Equations

2D Poisson equation:  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \rho(x,y)$

2D Laplace equation:  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$

2D Helmholtz equation:  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + k^2 u = 0$

$\rho(x,y)$ : Source term

k: Constant



**Boundary problem**  
static/(quasi-)stationary solution



# Hyperbolic and Parabolic Differential Equations

1D wave equation - hyperbolic:

$$\frac{\partial^2 u}{\partial t^2} = v^2 \frac{\partial^2 u}{\partial x^2}$$

v: Velocity of wave propagation

1D diffusion equation - parabolic:

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left( D \frac{\partial u}{\partial x} \right)$$

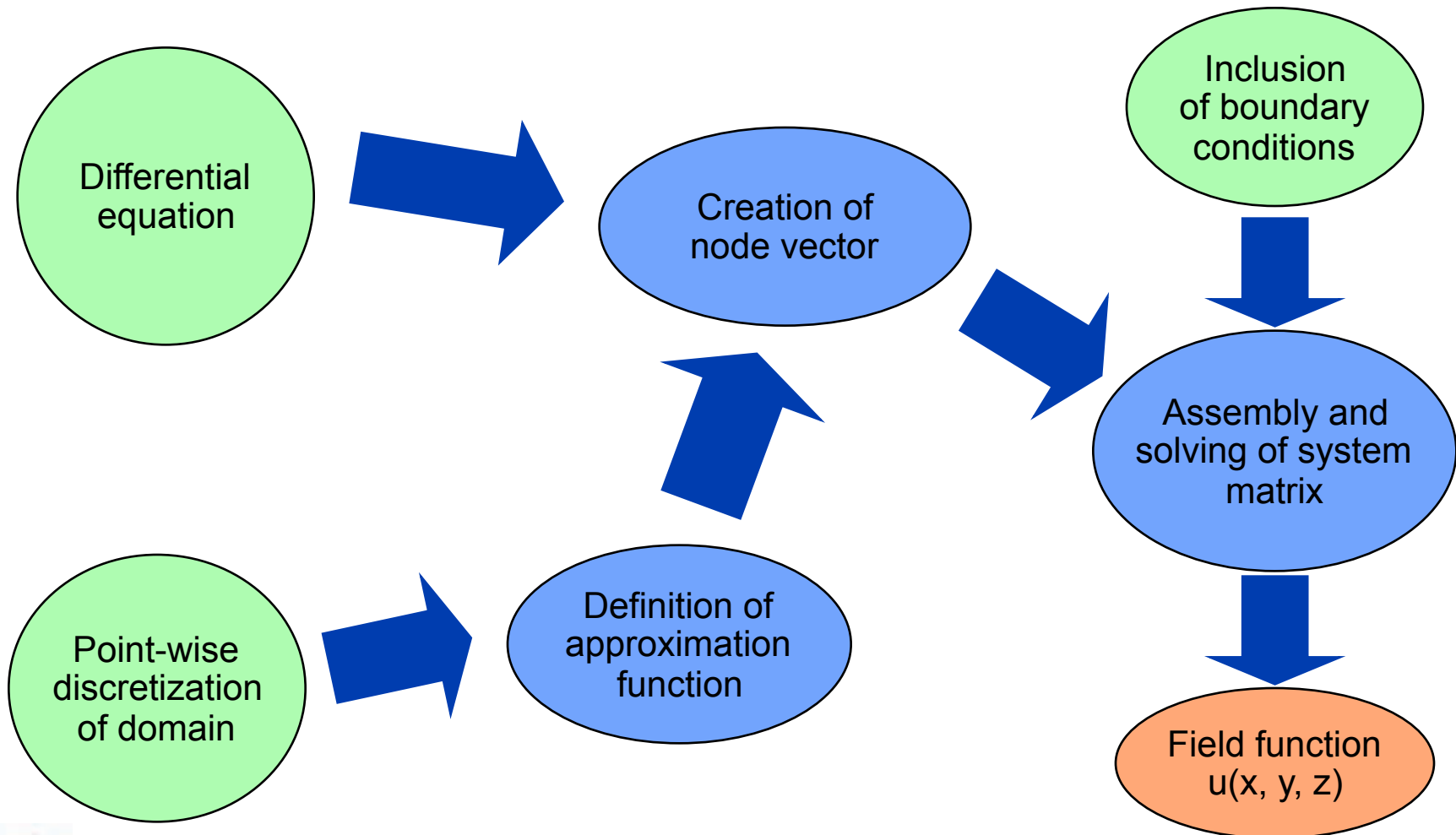
D: Diffusion coefficient



**Initial value problem**



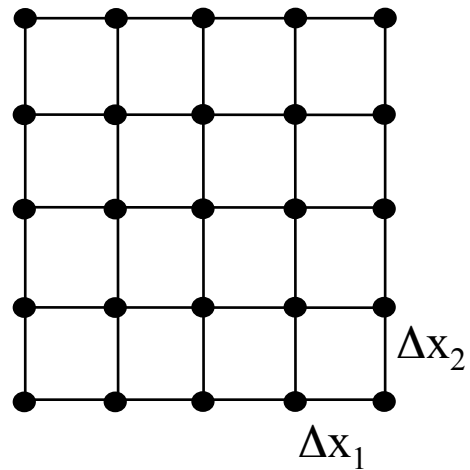
# Finite Differences Method: Overview



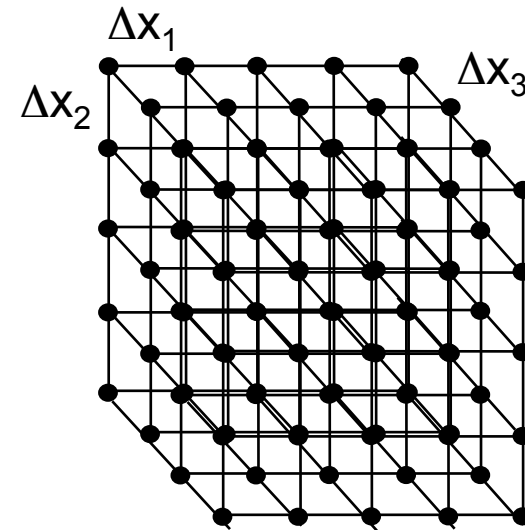


# Spatial Discretizations: Regular Lattice

2 D



3 D



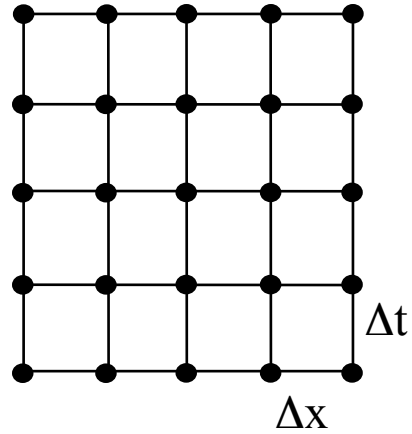
- Node, e.g. with node variables  $V_m$ ,  $\Phi_i$  and  $\Phi_e$



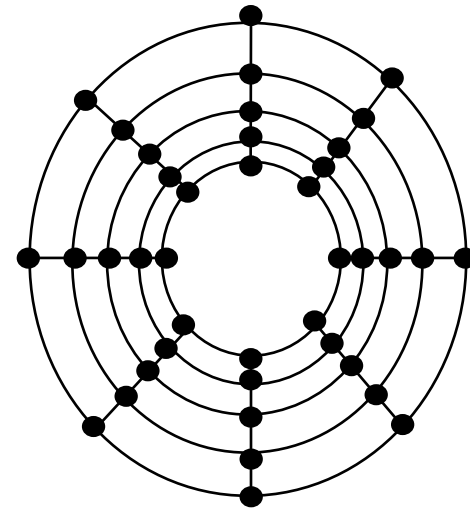
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# Exemplary Discretizations

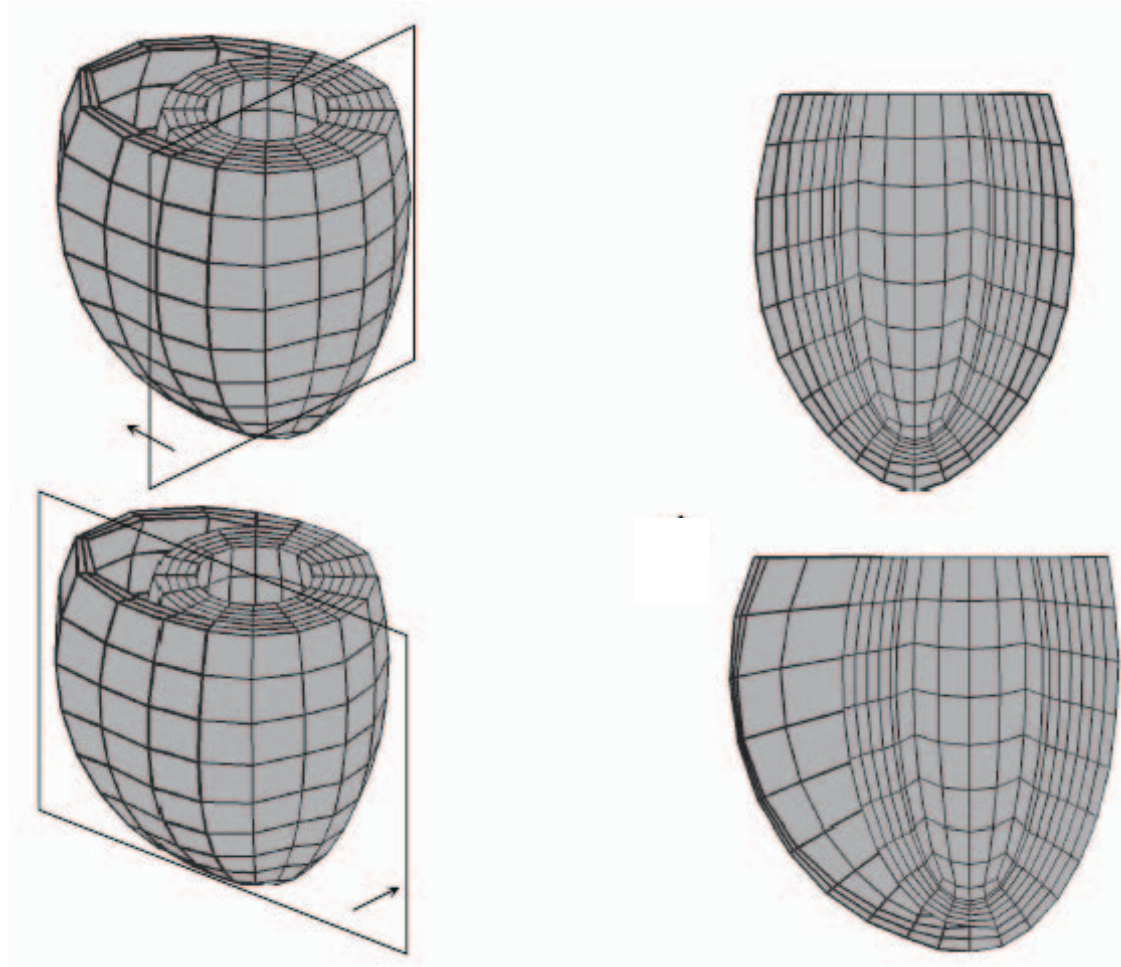
1 D+t



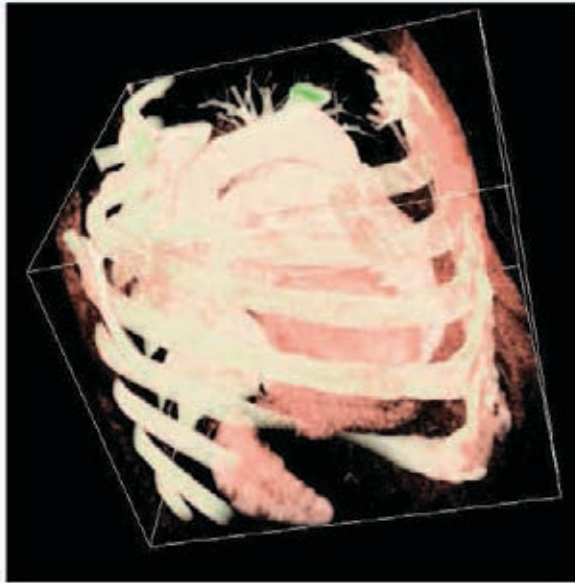
2 D



# Irregular Hexahedral Mesh of Ventricles



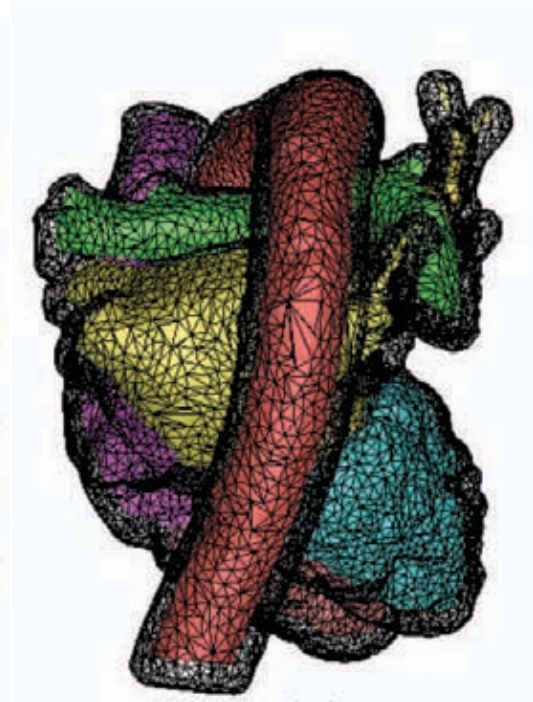
# Generation of Irregular Meshes from Imaging Data



Computer tomography



Segmented image data



Tetrahedral mesh

## Group Work

Identify criteria for quality of meshes!

Compare regular with irregular meshes for applications in computational simulations of tissue electrophysiology!



# Principle

## Partial differential equation

- elliptical
- parabolic
- hyperbolic
- ...



## Operators

- 1. Derivative spatial/temporal
- 2. Derivative spatial/temporal/mixed
- Grad / Div / Rot
- ...

## Example

$$\alpha \frac{\partial u}{\partial t} + \beta \frac{\partial^2 u}{\partial t^2} = \frac{\partial}{\partial x} \left( \gamma \frac{\partial u}{\partial x} \right) + \frac{\partial}{\partial y} \left( \lambda \frac{\partial u}{\partial y} \right)$$

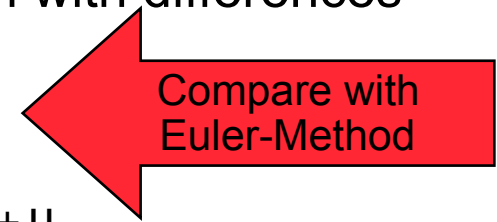


## Approximation with differences

$$\frac{\partial u}{\partial t} \approx \frac{u_k - u_{k-1}}{\Delta t}$$

$$\frac{\partial^2 u}{\partial t^2} \approx \frac{u_{k+1} - 2u_k + u_{k-1}}{2\Delta t}$$

...



Compare with Euler-Method

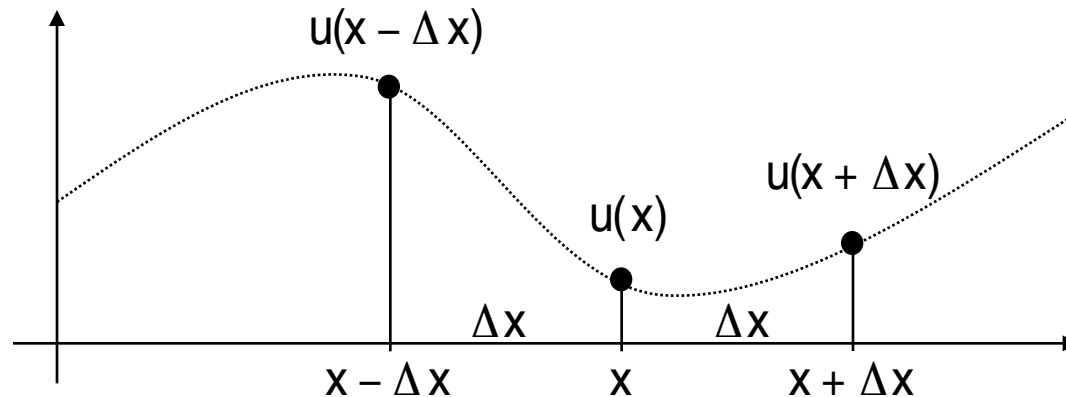


# Discretization of 1D-Operators: 1st Spatial Derivative

Forward  $u_x(x) = \lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x) - u(x)}{\Delta x} \rightarrow u_x(k) = \frac{u(k+1) - u(k)}{\Delta x}$

Backward  $u_x(x) = \lim_{\Delta x \rightarrow 0} \frac{u(x) - u(x - \Delta x)}{\Delta x} \rightarrow u_x(k) = \frac{u(k) - u(k-1)}{\Delta x}$

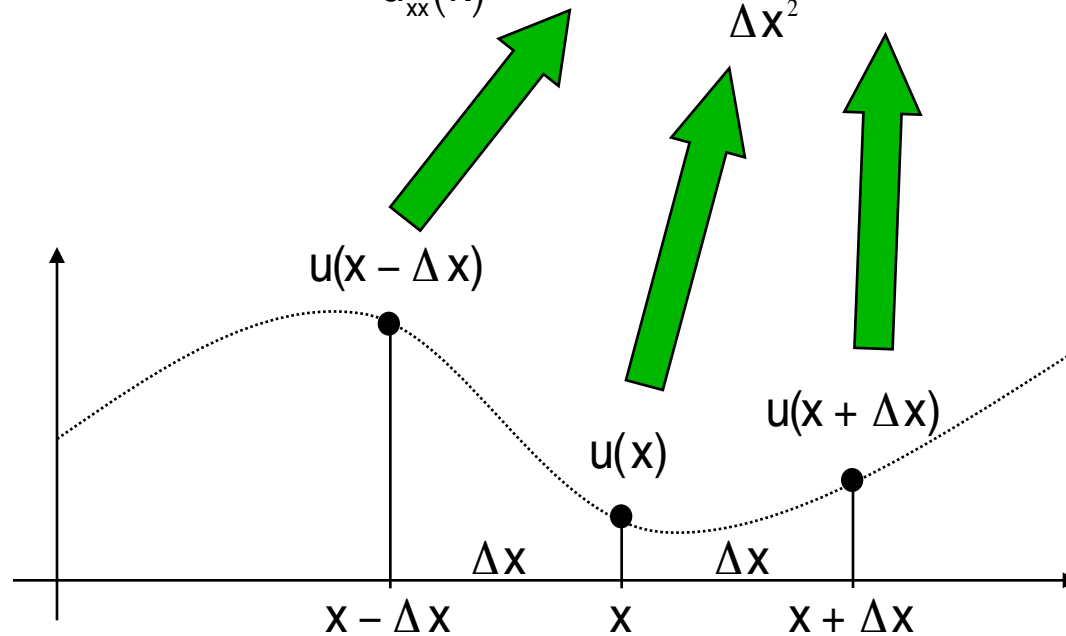
Central  $u_x(x) = \lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x) - u(x - \Delta x)}{2\Delta x} \rightarrow u_x(k) = \frac{u(k+1) - u(k-1)}{2\Delta x}$



# Discretization of 1D-Operators: 2nd Spatial Derivative

$$u_{xx}(k) = \frac{u_x(k + \frac{1}{2}) - u_x(k - \frac{1}{2})}{\Delta x} \text{ mit } u_x(k) = \frac{u(k + \frac{1}{2}) - u(k - \frac{1}{2})}{\Delta x}$$

$$\rightarrow u_{xx}(k) = \frac{u(k+1) - 2u(k) + u(k-1)}{\Delta x^2}$$





# Error of Finite Differences Approximation

Taylor series approximation

$$u(k \pm \Delta x) = u(k) \pm \frac{\partial u}{\partial x}(k) \frac{\Delta x}{1!} + \frac{\partial^2 u}{\partial x^2}(k) \frac{\Delta x^2}{2!} \pm \frac{\partial^3 u}{\partial x^3}(k) \frac{\Delta x^3}{3!} + \dots$$

Forward difference

$$\frac{u(k + \Delta x) - u(k)}{\Delta x} = \frac{\partial u}{\partial x}(k) + \frac{\partial^2 u}{\partial x^2}(k) \frac{\Delta x}{2!} + \dots = \frac{\partial u}{\partial x}(k) + E$$

$$\text{Error: } E = E(u, \Delta x) = \frac{\partial^2 u}{\partial x^2}(k) \frac{\Delta x}{2!} + \dots$$

Central difference

$$\frac{u(k + \Delta x) - u(k - \Delta x)}{2\Delta x} = \frac{1}{2} \left( \frac{\partial u}{\partial x}(k) + \frac{\partial^3 u}{\partial x^3}(k) \frac{\Delta x^2}{3!} + \dots \right) = \frac{1}{2} \left( \frac{\partial u}{\partial x}(k) + E \right)$$

$$\text{Error: } E = E(u, \Delta x) = \frac{1}{2} \left( \frac{\partial^3 u}{\partial x^3}(k) \frac{\Delta x^2}{3!} + \dots \right)$$

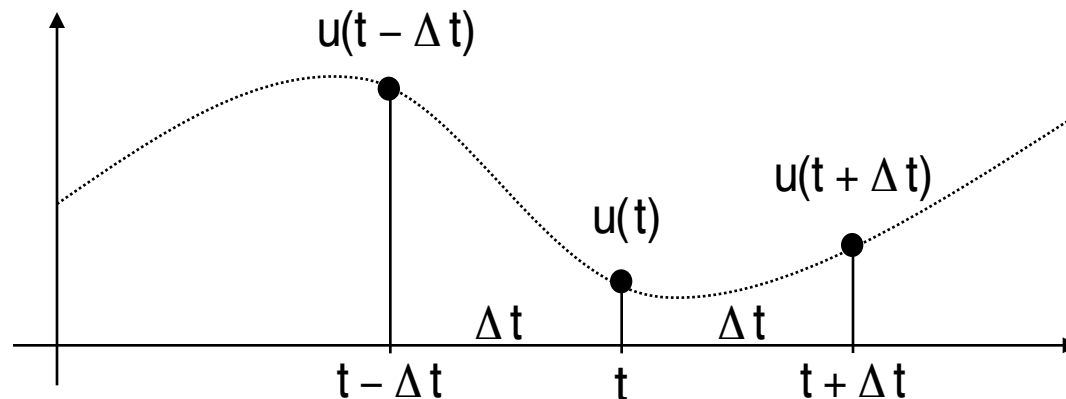


# Discretization of 1D-Operators: 1st Temporal Derivative

Forward  $u_t(x,t) = \lim_{\Delta t \rightarrow 0} \frac{u(x,t + \Delta t) - u(x,t)}{\Delta t} \rightarrow u_t(k,n) = \frac{u(k,n+1) - u(k,n)}{\Delta t}$

**Backward**  $u_t(x,t) = \lim_{\Delta t \rightarrow 0} \frac{u(x,t) - u(x,t - \Delta t)}{\Delta t} \rightarrow u_t(k,n) = \frac{u(k,n) - u(k,n-1)}{\Delta t}$

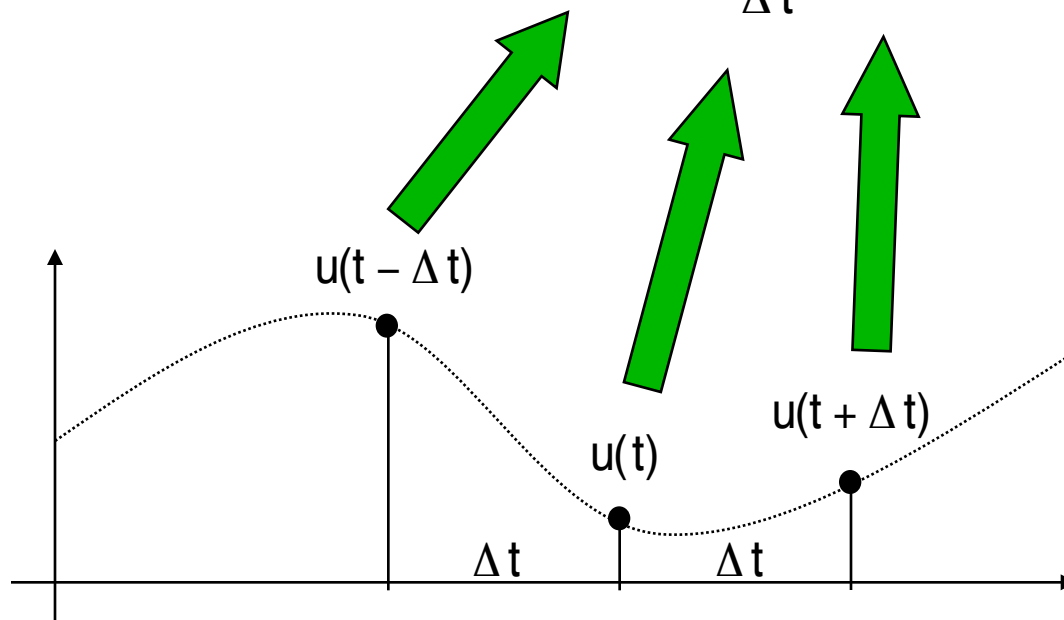
Central  $u_t(x,t) = \lim_{\Delta t \rightarrow 0} \frac{u(x,t + \Delta t) - u(x,t - \Delta t)}{2\Delta t} \rightarrow u_t(k,n) = \frac{u(k,n+1) - u(k,n-1)}{2\Delta t}$



## Discretization of 1D-Operators: 2nd Temporal Derivative

$$u_{tt}(k,n) = \frac{u_t(k,n + \frac{1}{2}) - u_t(k,n - \frac{1}{2})}{\Delta t} \quad \text{mit} \quad u_t(k,n) = \frac{u(k,n + \frac{1}{2}) - u(k,n - \frac{1}{2})}{\Delta t}$$

$$\rightarrow u_{tt}(k,n) = \frac{u(k,n + 1) - 2u(k,n) + u(k,n - 1))}{\Delta t^2}$$



# Discretization of 2D-Operators: 1st/2nd Spatial Derivative

$$u_x(x, y) = \lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x, y) - u(x - \Delta x, y)}{2\Delta x} \rightarrow$$

$$u_x(k, j) = \frac{u(k + 1, j) - u(k - 1, j)}{2\Delta x}$$

$$u_y(x, y) = \lim_{\Delta y \rightarrow 0} \frac{u(x, y + \Delta y) - u(x, y - \Delta y)}{2\Delta y} \rightarrow$$

$$u_y(k, j) = \frac{u(k, j + 1) - u(k, j - 1)}{2\Delta y}$$

$$u_{xx}(x, y) = \lim_{\Delta x \rightarrow 0} \frac{u_x\left(x + \frac{\Delta x}{2}, y\right) - u_x\left(x - \frac{\Delta x}{2}, y\right)}{\Delta x} \rightarrow$$

$$u_{xx}(k, j) = \frac{u(k + 1, j) - 2u(k, j) + u(k - 1, j)}{\Delta x^2}$$

$$u_{yy}(x, y) = \lim_{\Delta y \rightarrow 0} \frac{u_y\left(x, y + \frac{\Delta y}{2}\right) - u_y\left(x, y - \frac{\Delta y}{2}\right)}{\Delta y} \rightarrow$$

$$u_{yy}(k, j) = \frac{u(k, j + 1) - 2u(k, j) + u(k, j - 1)}{\Delta y^2}$$

$$u_{xy}(x, y) = \lim_{\Delta y \rightarrow 0} \frac{u_x\left(x, y + \frac{\Delta y}{2}\right) - u_x\left(x, y - \frac{\Delta y}{2}\right)}{\Delta y} \rightarrow$$

$$u_{xy}(k, j) = \frac{u(k + 1, j + 1) - u(k - 1, j + 1) - u(k + 1, j - 1) + u(k - 1, j - 1)}{4\Delta x \Delta y}$$

Usage e.g. with 2D Poisson equation  
 Proceeding similar to discretization of mixed function  $u(x, t)$



## Discretization of 3D-Operators: div / grad of Scalar Functions

$$\nabla u(\vec{x}) = \begin{pmatrix} \frac{\partial u}{\partial x_1} \\ \frac{\partial u}{\partial x_2} \\ \frac{\partial u}{\partial x_3} \end{pmatrix} \rightarrow \nabla u(\vec{k}) = \begin{pmatrix} \frac{u(k_1 + 1, k_2, k_3) - u(k_1 - 1, k_2, k_3)}{2\Delta k_1} \\ \frac{u(k_1, k_2 + 1, k_3) - u(k_1, k_2 - 1, k_3)}{2\Delta k_2} \\ \frac{u(k_1, k_2, k_3 + 1) - u(k_1, k_2, k_3 - 1)}{2\Delta k_3} \end{pmatrix}$$

$$\nabla \cdot u(\vec{x}) = \frac{\partial u}{\partial x_1} + \frac{\partial u}{\partial x_2} + \frac{\partial u}{\partial x_3}$$

$$\rightarrow \nabla \cdot u(\vec{k}) = \frac{u(k_1 + 1, k_2, k_3) - u(k_1 - 1, k_2, k_3)}{2\Delta k_1}$$

$$+ \frac{u(k_1, k_2 + 1, k_3) - u(k_1, k_2 - 1, k_3)}{2\Delta k_2} + \frac{u(k_1, k_2, k_3 + 1) - u(k_1, k_2, k_3 - 1)}{2\Delta k_3}$$



# Discretization of 1D Wave Equation with Central Differences

$$\frac{\partial^2 u}{\partial t^2} = v^2 \frac{\partial^2 u}{\partial x^2} \quad v: \text{ Velocity of wave propagation}$$

$$u_{tt}(k,n) = v^2 u_{xx}(k,n)$$

$$\frac{u(k,n+1) - 2u(k,n) + u(k,n-1)}{\Delta t^2} = v^2 \frac{u(k+1,n) - 2u(k,n) + u(k-1,n)}{\Delta x^2}$$

$$\frac{u(k,n+1)}{\Delta t^2} = v^2 \frac{u(k+1,n) - 2u(k,n) + u(k-1,n)}{\Delta x^2} - \frac{u(k,n-1) - 2u(k,n)}{\Delta t^2}$$

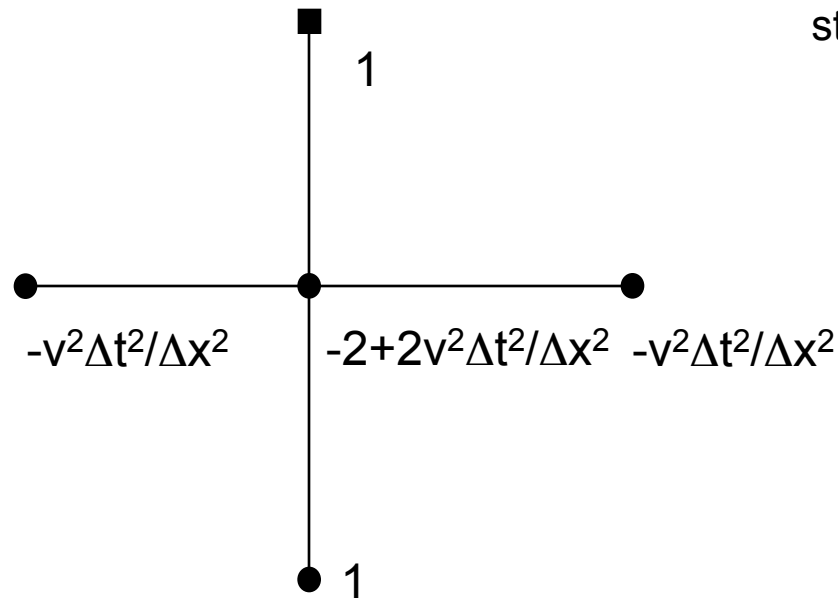
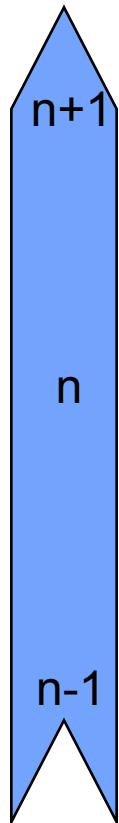
$$u(k,n+1) = \Delta t^2 v^2 \frac{u(k+1,n) - 2u(k,n) + u(k-1,n)}{\Delta x^2} - u(k,n-1) + 2u(k,n)$$

k: Spatial coordinate/index

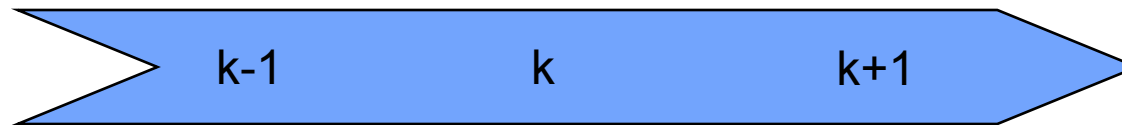
n: Temporal coordinate/index



# Schematic of 1D Wave Equation with Central Differences



Storage of node values from 2 previous time steps necessary!



## Discretization of 1D Diffusion Equation

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left( D \frac{\partial u}{\partial x} \right) \quad D: \text{ Diffusion coefficient}$$

$$u_t(k,n) = D u_{xx}(k,n)$$

$$\frac{u(k,n) - u(k,n+1)}{\Delta t} = D \frac{u(k+1,n) - 2u(k,n) + u(k-1,n)}{\Delta x^2}$$

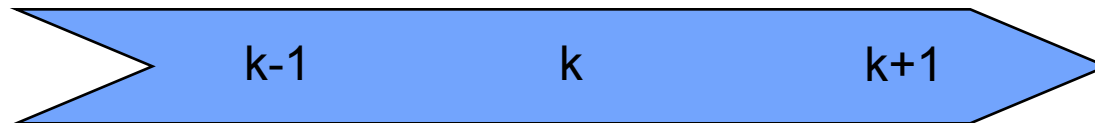
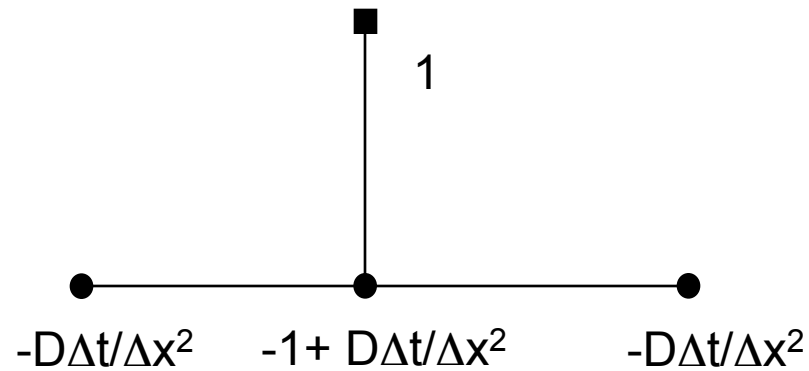
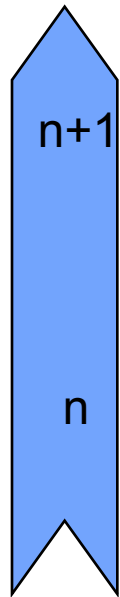
$$\frac{u(k,n+1)}{\Delta t} = D \frac{u(k+1,n) - 2u(k,n) + u(k-1,n)}{\Delta x^2} + \frac{u(k,n)}{\Delta t}$$

$$u(k,n+1) = \Delta t D \frac{u(k+1,n) - 2u(k,n) + u(k-1,n)}{\Delta x^2} + u(k,n)$$





# Schematic of 1D Diffusion Equation



## Discretization of 2D Poisson Equation

$$\rho(x, y) = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \quad \rho(x, y): \text{ Source term}$$

$$\rho(k, l) = u_{xx}(k, l) + u_{yy}(k, l)$$

$$\rho(k, l) = \frac{u(k+1, l) - 2u(k, l) + u(k-1, l)}{\Delta x^2} + \frac{u(k, l+1) - 2u(k, l) + u(k, l-1)}{\Delta y^2}$$

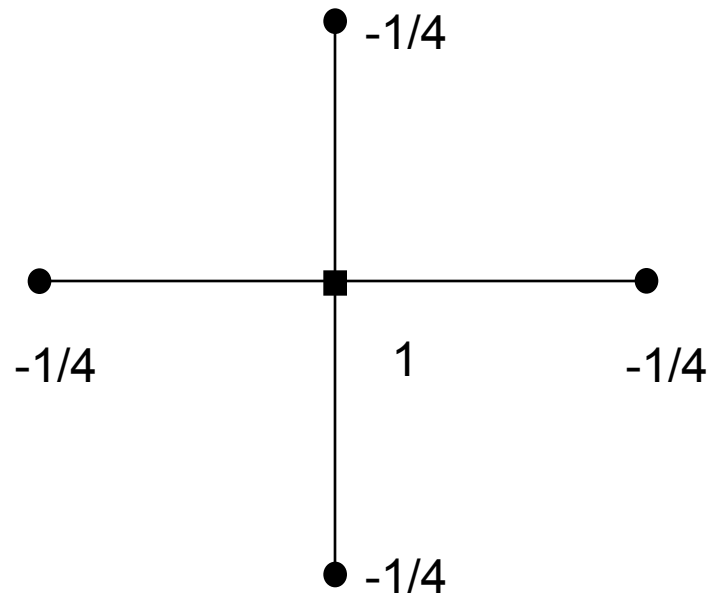
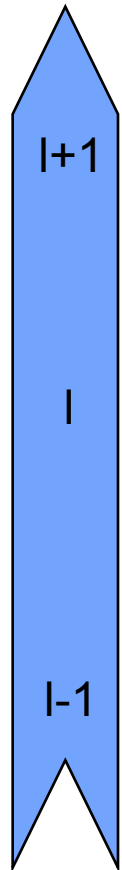
$$\frac{2u(k, l)}{\Delta x^2} + \frac{2u(k, l)}{\Delta y^2} = \frac{u(k+1, l) + u(k-1, l)}{\Delta x^2} + \frac{u(k, l+1) + u(k, l-1)}{\Delta y^2} - \rho(k, l)$$

$$\Delta x^2 = \Delta y^2 = \Delta^2$$

$$\rightarrow u(k, l) = \frac{u(k+1, l) + u(k-1, l) + u(k, l+1) + u(k, l-1)}{4} - \frac{\Delta^2 \rho(k, l)}{4}$$



# Schematic of 2D Poisson Equation



## System Matrix For 2D Poisson Equation

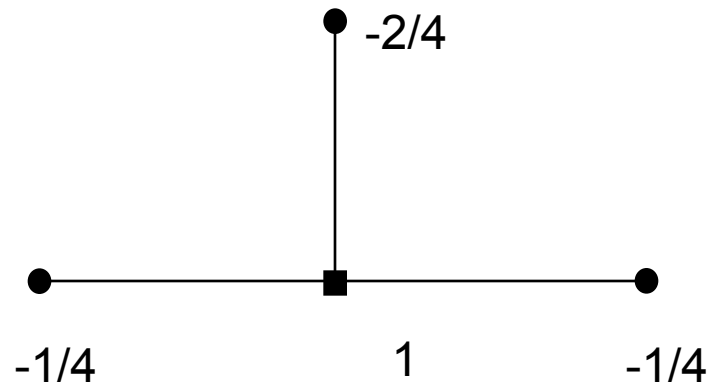
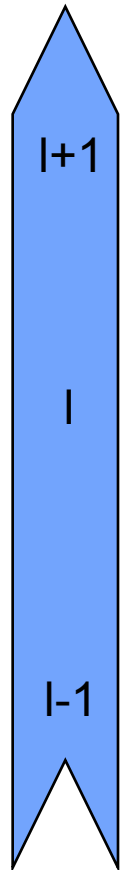
$$\begin{pmatrix}
 M & M & M & M & M & M & M \\
 & & & -.25 & & & \\
 & & & -.25 & & & \\
 & -.25 & -.25 & 1 & -.25 & -.25 & \\
 & & & -.25 & & & \\
 & & & -.25 & & & \\
 M & M & M & M & M & & M
 \end{pmatrix}
 \begin{pmatrix}
 M \\
 \phi_{k,l-1} \\
 \phi_{k-1,l} \\
 \phi_{k,l} \\
 \phi_{k+1,l} \\
 \phi_{k,l+1} \\
 M
 \end{pmatrix}
 =
 \begin{pmatrix}
 M \\
 M \\
 M \\
 -\frac{\Delta^2 \rho(k,l)}{4} \\
 M \\
 M \\
 M
 \end{pmatrix}$$

- large dimension
- sparse
- banded
- symmetric
- positive semidefinite

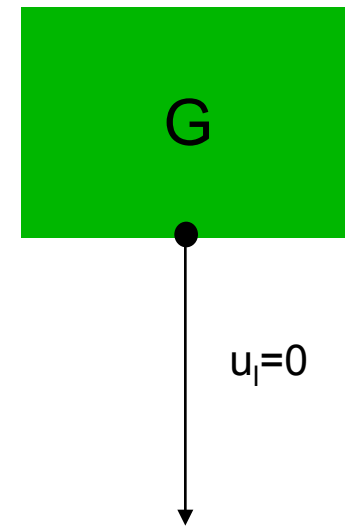
$$\forall_{\phi_s} \phi_s^T A_s \phi_s \geq 0$$



# Schematic of 2D Poisson Equation with Boundary Condition



Homogeneous Neumann boundary condition

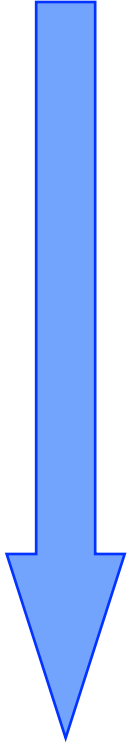


## Group Work

How is the approximation error controlled in the finite differences method?



# Summary

- 
- Partial Differential Equations
  - Finite Differences Method
    - Discretization of Domains
    - Discretization of Operators
    - Discretization of Equations
  - Summary

