# NONLINEAR STABILITY AND TIME STEP SELECTION FOR THE MPM METHOD 

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#### Abstract

The Material Point Method (MPM) has been developed from the Particle in Cell (PIC) method over the last 25 years and has proved its worth in solving many challenging problems involving large deformations. Nevertheless there are many open questions regarding the theoretical properties of MPM. For example in while Fourier methods, as applied to PIC may provide useful insight, the non-linear nature of MPM makes it necessary to use a full non-linear stability analysis to determine a stable time step for MPM. In order to begin to address this the stability analysis of Spigler and Vianello is adapted to MPM and used to derive a stable time step bound for a model problem. This bound is contrasted against traditional Speed of sound and CFL bounds and shown to be a realistic stability bound for a model problem.


Keywords MPM Non-linear Stability

## 1 Introduction

The Material Point Method (MPM) may be viewed as being a solid mechanics method that is derived $[26,27]$ from the fluid implicit particle, FLIP and PIC methods and which has had considerable success on large deformation problems. Despite this success many theoretical issues to do with MPM remain unresolved. One such issue is the stability of the method, given its non-linear nature. One approach is to use a Fourier-based analysis e.g. [7,19] or another is to use an energy-conservation analysis 'approach e.g. [1] is taken. However Wallstedt and Guilkey [29] rightly point out that the non-linear nature of the MPM scheme makes classic linear stability analysis inappropriate. Typically, approaches such as a speed of sound approach are used to define a time step, [12]. An alternative approach to stability s to consider conservation of energy. While energy conservation is of great importance it does not necessarily imply stability [20].

[^0]The situation is similar for other particle methods. There is also much related work on SPH $[14,18]$ and finite element methods, see [3-5] for a summary of this work. Belytschko and Xaio [5] address two sources of instability of their particle methods. The first one is a rank deficiency of the discrete equations that is similar to the ringing instability or the null space problem considered here and the second is a distortion of the material instability. The work on these methods deals with continually moving points without having a background grid as is used in MPM. For this reason it is not at all clear how the body of work introduced above immediately relates to MPM with its mixture of Lagrangian particles and a Eulerian background grid.

One way to start to address the issue of stability is is to note that the standard time integration methods used in MPM corresponds to the use of the semi-implicit Euler method, or symplectic Euler-A [16]. There is convergence and stability analysis of this method in [23] and this analysis is sufficiently general to be applied to the MPM, providing that care is taken with the non-linear nature of MPM. The intention here is to use this approach to shed some light on the non-linear stability of MPM by considering a one dimensional model problem as an ordinary differential equations system in the values at particles and nodes. While this does not address the well-known issues to do with ringing that has been previously considered [11,7], the aim is to consider how to bound the time step when non-linearity is taken into account. Consequently Section 2 described the MPM method and the model problem used, while Section 3 provides the theoretical framework for the stability analysis in Section 4 which leads to a stability result for the update strain last case. Numerical experiments as on a model problem used by [11] are reported in Section 5, show that the derived stability limit is of value for the model problem considered. This paper build on the conference paper [6] by extending the approach to the GIMP method and the update stress last approach together with computational results. In deriving the results here we will derive a stability condition that relates to the speed of sound condition used by [12].

## 2 A Simplified Form of MPM Method for Analysis

The description of MPM used here follows [11] in that the model problem used here is a pair of equations connecting velocity $v$, displacement $u$ and density $\rho$ (here assumed constant):

$$
\begin{align*}
\frac{D u}{D t} & =v  \tag{1}\\
\rho \frac{D v}{D t} & =\frac{\partial \sigma}{\partial x}+b, \tag{2}
\end{align*}
$$

with a linear stress model $\sigma=E \frac{\partial u}{\partial x}$ for which Young's modulus, $E$, is constant, a body force $b$ and with appropriate boundary and initial conditions. For convenience a mesh of equally spaced $N+1$ fixed nodes $X_{i}$ with intervals $I_{i}=\left[X_{i}, X_{i+1}\right]$, on on the interval $[a, b]$ is used where

$$
\begin{equation*}
a=X_{0}<X_{1}<\ldots<X_{N}=b, \tag{3}
\end{equation*}
$$

$$
\begin{equation*}
h=X_{i}-X_{i-1} . \tag{4}
\end{equation*}
$$

Further it is assumed that there are $m$ particles between each pair of nodes, situated at $x_{p}^{n}$ points where at each time step, $t^{n}=\delta t * n$, where $n$ is the nth time step, and the computed solution at the $p$ th particles will be written as $u_{p}^{n}=u\left(x_{p}^{n}, t^{n}\right)$. Suppose that the particles in interval $i$ lie between $X_{i}$ and $X_{i+1}$ and have positions $x_{i m+j}, j=1, . ., m$. The calculation of the internal forces in MPM at the nodes requires the calculation of the volume integral of the divergence of the stress, [29], which is written as

$$
\begin{equation*}
f_{i}^{i n t}=-\frac{1}{h} \sum_{p} D_{i p}^{*} \sigma_{p} V_{p} \tag{5}
\end{equation*}
$$

The coefficients $D_{i p}^{*}$ may also be chosen to reproduce derivatives of constant and linear functions exactly, [11], in a similar way to that used in other particle methods e.g. [8]. The assumption here is that GIMP is being used [2]. A further simplification is to assume uniform particle masses and that the initial volume of the particles is uniform for the $m$ particles in an interval. The particle volumes are defined using the absolute value of the deformation gradient, $\left|F_{p}^{n}\right|$, and the initial particle volume,

$$
\begin{equation*}
V_{p}^{n}=\left|F_{p}^{n}\right| \frac{h}{m}, \text { where } F_{p}^{0}=1 \tag{6}
\end{equation*}
$$

From (5) the acceleration equation in MPM method after cancelling $h$ and using constant density is:

$$
\begin{align*}
a_{i}^{n+1}= & \frac{-1}{m}\left(\sum_{x_{p} \in I_{i-2}} D_{i p}^{n *} \sigma_{p}^{n}\left|F_{p}^{n}\right|+\sum_{x_{p} \in I_{i-1}} D_{i p}^{n *} \sigma_{p}^{n}\left|F_{p}^{n}\right|+\right. \\
& \left.\sum_{x_{p} \in I_{i}} D_{i p}^{n *} \sigma_{p}^{n}\left|F_{p}^{n}\right|+\sum_{x_{p} \in I_{i+1}} D_{i p}^{n *} \sigma_{p}^{n}\left|F_{p}^{n}\right|\right) \tag{7}
\end{align*}
$$

The two terms involving particles $X_{p} \in I_{i-1}$ and $x_{p} \in I_{i+2}$ arise as GIMP is being used. The equation to update velocity at the nodes, as denoted by $v_{i}^{n}$ is then given by

$$
\begin{equation*}
v_{i}^{n+1}=v_{i}^{n}+d t a_{i}^{n+1} \tag{8}
\end{equation*}
$$

Using linear interpolation gives the equation for the update of the particle velocity:

$$
\begin{equation*}
v_{p}^{n+1}=v_{p}^{n}+d t\left[\lambda_{i-1, p} a_{i-1}^{n+1}+\lambda_{i, p} a_{i}^{n+1}+\lambda_{i+1, p} a_{i+1}^{n+1}+\lambda_{i+2, p} a_{i+2}^{n+1}\right], x_{p} \in I_{i} \tag{9}
\end{equation*}
$$

where $\lambda_{i p}$ is defined by $[2,24]$. The use of GIMP basis functions would give rise to an extended stencil involving $a_{i-1}^{n+1}$ and The equation for the particle position update is

$$
\begin{equation*}
x_{p}^{n+1}=x_{p}^{n}+v_{p}^{n+1} d t \tag{10}
\end{equation*}
$$

The immediate use of the updated velocity $v_{p}^{n+1}$ in this and subsequent equations is the symplectic Euler method. The update of the deformation gradients and stresses is given using their linear spatial derivative defined by : which in the case of GIMP the derivative is represented by a four point stencil.

$$
\begin{equation*}
\frac{\partial v^{n+1}}{\partial x}\left(x_{p}\right)=\frac{1}{h} \sum_{j=i-1}^{i+2} \gamma_{j, p} v_{j}^{n+1}, x_{p} \in I_{i} . \text { where }-1 \leq \gamma_{j, i} \leq 1 . \tag{11}
\end{equation*}
$$

The following inequality will be useful later

$$
\begin{equation*}
\left|\frac{\partial v^{n+1}}{\partial x}\left(x_{p}\right)\right| \leq \frac{1}{h} \sum_{j=i-1}^{i+2}\left|v_{j}^{n+1}\right|, x_{p} \in I_{i} . \tag{12}
\end{equation*}
$$

The displacement is updated using

$$
\begin{equation*}
F_{p}^{n+1}=F_{p}^{n}+\frac{\partial v^{n+1}}{\partial x}\left(x_{p}\right) F_{p}^{n} d t, x_{p} \in I_{i} . \tag{13}
\end{equation*}
$$

While stress is updated using the appropriate constitutive model and Young's Modulus, $E$,

$$
\begin{equation*}
\sigma_{p}^{n+1}=\sigma_{p}^{n}+d t E \frac{\partial v^{n+1}}{\partial x}\left(x_{p}\right), x_{p} \in I_{i} \tag{14}
\end{equation*}
$$

## 3 Stability of Time Integration Using the Spigler and Vianello Approach

Spigler and Vianello [23] consider ordinary and partial differential equations of the form

$$
\begin{equation*}
\dot{u}=f(t, u, u), 0<t \leq T, u(0)=u_{0} \tag{15}
\end{equation*}
$$

and apply the semi-implicit Euler method used by MPM to this as given by:

$$
\begin{equation*}
u^{n+1}=u^{n}+d t f\left(t_{n}, u^{n+1}, u^{n}\right) \tag{16}
\end{equation*}
$$

It is assumed that the exact solution $\bar{u}$ to the PDE satisfies the perturbed equations given by

$$
\begin{equation*}
\bar{u}^{n+1}=\bar{u}^{n}+d t f\left(t_{n}, \bar{u}^{n+1}, \bar{u}^{n}\right)+\delta^{n+1} \tag{17}
\end{equation*}
$$

where $\delta^{n+1}$ is the local truncation error. Spigler and Vianello introduce a perturbed scheme given by

$$
\begin{array}{r}
\bar{v}^{n+1}=\tilde{u}^{n}+d t f\left(t_{n+1}, \bar{v}^{n+1}, \tilde{u}^{n}\right)+\delta^{n+1}, \\
\tilde{u}^{n+1}=\bar{v}^{n+1}+\tilde{\sigma}^{n+1} \tag{19}
\end{array}
$$

where $\tilde{\sigma}^{n+1}$ is a local error on the current time step. Subtracting equation (17) from (18) and adding and subtracting a term then gives

$$
\begin{align*}
\bar{v}^{n+1}-u^{n+1} & =\bar{u}^{n}-u^{n}+d t f\left(t_{n+1}, \bar{v}^{n+1}, \tilde{u}^{n}\right)-d t f\left(t_{n+1}, \bar{v}^{n+1}, u^{n}\right)  \tag{20}\\
& +d t f\left(t_{n+1}, \bar{v}^{n+1}, u^{n}\right)-d t f\left(t_{n+1}, u^{n+1}, u^{n}\right)+\delta^{n+1} . \tag{21}
\end{align*}
$$

Defining the error as

$$
\begin{equation*}
\varepsilon^{n}=\bar{v}^{n}-u^{n} . \tag{22}
\end{equation*}
$$

taking the inner product of equation (21) with $\varepsilon^{n}$, using Cauchy-Schwartz on the right hand side of this equation, and taking norms and using a Lipshitz condition gives the error inequality [23]

$$
\begin{equation*}
\left\|\varepsilon^{n+1}\right\| \leq\left(1+d t K_{2}\right)\left\|\tilde{u}^{n}-u^{n}\right\|+d t K_{1}\left\|\varepsilon^{n+1}\right\|+\left\|\delta^{n+1}\right\| . \tag{23}
\end{equation*}
$$

While the quantity $K_{1}$ is defined by [23] via a one-sided Lipshitz condition constant, here the stronger, but equivalent, condition [13] is used

$$
\begin{equation*}
\left\|f\left(t_{n}, \bar{v}^{n+1}, u^{n}\right)-f\left(t_{n}, u^{n+1}, u^{n}\right)\right\| \leq K_{3}\left\|\bar{v}^{n+1}-u^{n+1}\right\| \tag{24}
\end{equation*}
$$

that ensures that the one-sided condition also holds if $K_{1}$ is replaced by $K_{3} . K_{2}$ is defined by [23] as being a Lipshitz constant that satisfies the equation

$$
\begin{equation*}
\left\|f\left(t_{n}, \bar{v}^{n+1}, u^{n}\right)-f\left(t_{n}, \bar{v}^{n+1}, \tilde{u}^{n}\right)\right\| \leq K_{2}\left\|\tilde{u}^{n}-u^{n}\right\| \tag{25}
\end{equation*}
$$

Regardless of which approach is used we arrive at the equation (20) in [23]:

$$
\begin{equation*}
\left\|\tilde{u}^{n+1}-u^{n+1}\right\| \leq \frac{1+d t K_{2}}{\left(1-d t K_{3}\right)}\left\|\tilde{u}^{n}-u^{n}\right\|+\frac{\left\|\delta^{n+1}\right\|}{\left(1-d t K_{3}\right)}+\left\|\tilde{\sigma}^{n+1}\right\| . \tag{26}
\end{equation*}
$$

The stability condition stated by [23] is then given by

$$
\begin{equation*}
d t\left(K_{2}+K_{3}\right) \leq 1 \tag{27}
\end{equation*}
$$

In showing how to apply such stability results to non-linear problems Fekete and Farago [9,10] reference extensive earlier work, such as that of Trenogin [28] and Sanz-Serna and colleagues [21,22] which in turn references and considers the approaches of Keller and Stetter [25,15]. that uses locally Lipshitz continuous functions, In this case it is necessary to find a constant $R$ such that a function, say, $f(x)$ satisfies a Lipshitz condition on an open ball of center $z$ and radius $L$ denoted by $B_{R}$ which may depend on the time step see [21,22], where

$$
\begin{equation*}
B_{L}(z):=\left\{y \in \mathbb{R}^{m}:\|y-z\| \leq L\right\} \tag{28}
\end{equation*}
$$

and the Lipshitz condition is then given on this ball by

$$
\begin{equation*}
\|f(x)-f(y)\| \leq K \mid\|x-y\|, \forall x, y \in B_{L} \tag{29}
\end{equation*}
$$

Furthermore the theory of Trenogin [9,10] also allows a form of stability in which the Lipshitz constant may grow in time.

In order to use the [23] theory, we now define vector quantities over the number of particles. Let the total number of particles be npt. Then vectors of particle velocities $\mathbf{v}_{p}^{n}$, and nodal velocities $\mathbf{v}_{N}^{n}$ are defined as:

$$
\begin{align*}
\mathbf{v}_{p}^{n} & =\left[v_{1}^{n}, \ldots, v_{n p t}^{n}\right]^{T},  \tag{30}\\
\mathbf{v}_{N}^{n} & =\left[v_{1}^{n}, \ldots, v_{N}^{n}\right]^{T} . \tag{31}
\end{align*}
$$

The vectors of particle positions $\mathbf{x}_{p}^{n}$, stresses $\sigma_{p}^{n}$ and deformation gradients $\mathbf{f}_{p}^{n}$ are given by

$$
\begin{align*}
\mathbf{x}_{p}^{n} & =\left[x_{1}^{n}, \ldots, x_{n p t}^{n}\right]^{T},  \tag{32}\\
\boldsymbol{\sigma}_{p}^{n} & =\left[\sigma_{1}^{n}, \ldots, \boldsymbol{\sigma}_{n p t}^{n}\right]^{T},  \tag{33}\\
\mathbf{f}_{p}^{n} & =\left[F_{1}^{n}, \ldots, F_{n p t}^{n}\right]^{T} . \tag{34}
\end{align*}
$$

The MPM vectors that correspond to those used by [23] are now defined by:

$$
u^{n}=\left[\begin{array}{c}
\mathbf{v}_{N}^{n}  \tag{35}\\
\mathbf{v}_{p}^{n} \\
\boldsymbol{\sigma}_{p}^{n} \\
\mathbf{f}_{p}^{n} \\
\mathbf{x}_{p}^{n}
\end{array}\right] \text {, and } \tilde{u}^{n}=\left[\begin{array}{c}
\tilde{\mathbf{v}}_{N}^{n} \\
\tilde{\mathbf{v}}_{p}^{n} \\
\tilde{\boldsymbol{\sigma}}_{p}^{n} \\
\tilde{\mathbf{f}}_{p}^{n} \\
\tilde{\mathbf{x}}_{p}^{n}
\end{array}\right] .
$$

The vector norm used is given by the 2 norm given by

$$
\begin{equation*}
\left\|\mathbf{y}_{p}^{n}\right\|_{2}=\sqrt{\sum_{i=1}^{N_{t o t}}\left(y_{i}^{n}\right)^{2}}, \text { where } N_{\text {tot }}=N+4 N m \tag{36}
\end{equation*}
$$

It is useful to have the elementary result

$$
\begin{equation*}
\left[\sum_{j=1}^{m} b_{i}\right]^{2} \leq m \sum_{j=1}^{m} b_{i}^{2}, \text { for } b_{i} \geq 0 \tag{37}
\end{equation*}
$$

As an example that helps explain results used below, the vector norm of the gradient of the particles velocity is bounded by the norm of the velocity values at nodes.

$$
\begin{equation*}
\left\|\frac{\partial v^{n+1}}{\partial x}\right\|=\frac{1}{h}\left[\sum_{p=1}^{n p t}\left(\sum_{j=i-1}^{i+2} \gamma_{j, p} v_{j}^{n+1},\right)^{2}\right]^{1 / 2} \tag{38}
\end{equation*}
$$

As there are $m$ particles per intervals and using equation (12) and transforming the sum into one over intervals gives:

$$
\begin{align*}
\left|\left|\frac{\partial v^{n+1}}{\partial x}\right|\right| & \leq \frac{1}{h}\left[\sum_{i=1}^{N} m\left(\sum_{j=i-1}^{i+2}\left|v_{j}^{n+1}\right|,\right)^{2}\right]^{1 / 2}  \tag{39}\\
& \leq \frac{\sqrt{m}}{h}\left[\sum_{i=1}^{N} 16\left(v_{i}^{n+1}\right)^{2}\right]^{1 / 2}  \tag{40}\\
& \leq \frac{4 \sqrt{m}}{h}\left\|v_{i}^{n+1}\right\| \tag{41}
\end{align*}
$$

## 4 MPM with Symplectic Euler A Integration (Stress Last)

The approach of [23] is now applied to the stress-last case as described by Bardenhagen [1] which uses the Euler-A symplectic scheme discussed by [16]. The vector form of the equations for the update of velocities, stresses and deformation gradients and then positions are given by the following equations. The vector forms of equations $(7,8)$ and $(9)$ are:

$$
\begin{align*}
\mathbf{v}_{N}^{n+1} & =\mathbf{v}_{N}^{n}+d t \mathbf{H}_{\mathbf{N}}\left(\mathbf{x}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right),  \tag{42}\\
\mathbf{v}_{p}^{n+1} & =\mathbf{v}_{p}^{n}+d t \mathbf{H}_{\mathbf{p}}\left(\mathbf{x}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right) . \tag{43}
\end{align*}
$$

The vector form of equations (14), (13) and (10) are written as:

$$
\begin{align*}
\sigma_{p}^{n+1} & =\sigma_{p}^{n}+d t \mathbf{S}\left(\mathbf{v}_{N}^{n+1}\right),  \tag{44}\\
\mathbf{f}_{p}^{n+1} & =\mathbf{f}_{p}^{n}+d t \mathbf{G}\left(\mathbf{f}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right),  \tag{45}\\
\mathbf{x}_{p}^{n+1} & =\mathbf{x}_{p}^{n}+d t \mathbf{v}_{p}^{n+1} \tag{46}
\end{align*}
$$

Using this notation and that used to define the vectors (35) the MPM method may be written as

$$
\begin{align*}
{\left[\begin{array}{c}
\overline{\mathbf{v}}_{N}^{n+1} \\
\overline{\mathbf{v}}_{p}^{n+1} \\
\overline{\boldsymbol{\sigma}}_{p}^{n+1} \\
\overline{\mathbf{f}}_{p}^{n+1} \\
\overline{\mathbf{x}}_{p}^{n+1}
\end{array}\right]-} & {\left[\begin{array}{c}
\mathbf{v}_{N}^{n+1} \\
\mathbf{v}_{p}^{n+1} \\
\boldsymbol{\sigma}_{p}^{n+1} \\
\mathbf{f}_{p}^{n+1} \\
\mathbf{x}_{p}^{n+1}
\end{array}\right]=}
\end{align*} \begin{gathered}
{\left[\begin{array}{c}
\overline{\mathbf{v}}_{N}^{p+1} \\
\overline{\mathbf{v}}_{p}^{n} \\
\overline{\boldsymbol{\sigma}}_{p}^{n} \\
\overline{\mathbf{f}}_{p}^{n} \\
\overline{\mathbf{x}}_{p}^{n}
\end{array}\right]-\left[\begin{array}{c}
\mathbf{v}_{N}^{n+1} \\
\mathbf{v}_{p}^{n+1} \\
\boldsymbol{\sigma}_{p}^{n} \\
\mathbf{f}_{p}^{n} \\
\mathbf{x}_{p}^{n}
\end{array}\right]+d t\left[\begin{array}{c}
\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \tilde{\mathbf{f}}_{p}^{n}\right)-\mathbf{H}_{N}\left(\mathbf{x}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right. \\
\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{p}\left(\mathbf{x}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right) \\
\mathbf{0} \\
\mathbf{G}\left(\tilde{\mathbf{f}}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)-\mathbf{G}\left(\mathbf{f}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right) \\
\mathbf{0}
\end{array}\right]} \\
\end{gathered}+d t\left[\begin{array}{c}
\mathbf{0}  \tag{47}\\
\mathbf{0} \\
\left.\begin{array}{c}
\mathbf{S}\left(\overline{\mathbf{v}}_{N}^{n+1}\right)-\mathbf{S}\left(\mathbf{v}_{N}^{n+1}\right) \\
\mathbf{G}\left(\mathbf{f}_{p}^{n}, \overline{\mathbf{v}}_{N}^{n+1}\right)-\mathbf{G}\left(\mathbf{f}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right) \\
\overline{\mathbf{v}}_{p}^{n+1}-\mathbf{v}_{p}^{n+1}
\end{array}\right] .
\end{array}\right.
$$

### 4.1 Lipshitz constants

The results of [23] require the determination of the Lipshitz constants $K_{2}$ and $K_{3}$ where:

$$
\begin{align*}
& \left.\left\|\left[\begin{array}{c}
\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\sigma}_{p}^{n}, \tilde{\mathbf{f}}_{p}^{n}\right)-\mathbf{H}_{N}\left(\mathbf{x}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right. \\
\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{p}\left(\mathbf{x}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right) \\
\mathbf{0} \\
\mathbf{G}\left(\tilde{\mathbf{f}}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)-\mathbf{G}\left(\mathbf{f}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right) \\
\mathbf{0}
\end{array}\right]\right\| \leq K_{2} \| \begin{array}{c}
\overline{\mathbf{v}}_{N}^{n}-\mathbf{v}_{N}^{n} \\
\overline{\mathbf{v}}_{p}^{n}-\mathbf{v}_{p}^{n} \\
\bar{\sigma}_{p}^{n}-\sigma_{p}^{n} \\
\overline{\mathbf{f}}_{p}^{n}-\mathbf{f}_{p}^{n} \\
\overline{\mathbf{x}}_{p}^{n}-\mathbf{x}_{p}^{n}
\end{array}\right] \|  \tag{48}\\
& \|\left[\begin{array}{c}
\mathbf{0} \\
\mathbf{0} \\
\mathbf{S}\left(\overline{\mathbf{v}}_{N}^{n+1}\right)-\mathbf{S}\left(\mathbf{v}_{N}^{n+1}\right) \\
\left.\left.\mathbf{G ( \mathbf { f } _ { p } ^ { n } , \overline { \mathbf { v } } _ { N } ^ { n + 1 } ) - \mathbf { G } ( \mathbf { f } _ { p } ^ { n } , \mathbf { v } _ { N } ^ { n + 1 } )} \begin{array}{c}
\overline{\mathbf{v}}_{p}^{n+1}-\mathbf{v}_{p}^{n+1}
\end{array}\right]\left\|\leq K_{3}\right\| \begin{array}{c}
\overline{\mathbf{v}}_{N}^{n+1}-\mathbf{v}_{N}^{n+1} \\
\overline{\mathbf{v}}_{p}^{n+1}-\mathbf{v}_{p}^{n+1} \\
\bar{\sigma}_{p}^{n+1}-\sigma_{p}^{n+1} \\
\mathbf{f}_{p}^{n+1}-\mathbf{f}_{p}^{n+1} \\
\overline{\mathbf{x}}_{p}^{n+1}-\mathbf{x}_{p}^{n+1}
\end{array}\right] \| .
\end{array} . . .\right. \tag{49}
\end{align*}
$$

4.2 Bounding the Lipshitz Conditions $K_{2}$

At particle position $x_{p} \in I_{i}$, the local part of the equation for $K_{2}$ is

$$
\begin{equation*}
\left[\mathbf{G}\left(\mathbf{f}_{p}^{n}, \overline{\mathbf{v}}_{N}^{n+1}\right)-\mathbf{G}\left(\mathbf{f}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)\right]_{p}=F_{p} \frac{1}{h} \sum_{j=i-1}^{i+2} \gamma_{j, p} \Delta v_{j}^{n+1}, x_{p} \in I_{i} \tag{50}
\end{equation*}
$$

where $\Delta v_{i}=\left[\overline{\mathbf{v}}_{N}^{n+1}-\mathbf{v}_{N}^{n+1}\right]_{i}$. Writing this as a vector equation and taking norms and using equation (41)gives:

$$
\begin{array}{r}
\left\|\mathbf{G}\left(\mathbf{f}_{p}^{n}, \overline{\mathbf{v}}_{N}^{n+1}\right)-\mathbf{G}\left(\mathbf{f}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)\right\|=\left(\sum_{p=1}^{n p t}\left(F_{p} \frac{1}{h} \sum_{j=i-1}^{i+2} \gamma_{j, p} \Delta v_{j}^{n+1}\right)^{2}\right)^{1 / 2}, \\
\left.\left\|\mathbf{G}\left(\mathbf{f}_{p}^{n}, \overline{\mathbf{v}}_{N}^{n+1}\right)-\mathbf{G}\left(\mathbf{f}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)\right\| \leq \frac{F_{\max p}}{h} \sqrt{m} \sum_{i=1}^{N}\left(\sum_{j=i-1}^{i+2}\left|\Delta v_{j}^{n+1}\right|\right)^{2}\right)^{1 / 2} \\
\leq \frac{F_{\operatorname{maxp}}}{h} 4 \sqrt{m}\|\Delta \mathbf{v}\|, \tag{51}
\end{array}
$$

where $F_{\max p}=\max _{p}\left|F_{p}\right|$. Similarly at the same particle position

$$
\begin{equation*}
\left[\mathbf{S}\left(\overline{\mathbf{v}}_{N}^{n+1}\right)-\mathbf{S}\left(\mathbf{v}_{N}^{n+1}\right)\right]_{p}=E\left(\frac{1}{h} \sum_{j=i-1}^{i+2} \gamma_{j, p} \Delta v_{j}^{n+1}\right) \tag{52}
\end{equation*}
$$

and so using the same arguments as above

$$
\begin{equation*}
\left\|\mathbf{S}\left(\overline{\mathbf{v}}_{N}^{n+1}\right)-\mathbf{S}\left(\mathbf{v}_{N}^{n+1}\right)\right\| \leq E \frac{4 \sqrt{m}}{h}\|\Delta \mathbf{v}\| . \tag{53}
\end{equation*}
$$

The final equation of (49) is satisfies by a Lipshitz constant with value one. Combining these results, after noting that they apply to different parts of the right side of (49), gives

$$
\begin{equation*}
K_{3} \leq \max \left(1, \frac{4 \sqrt{m}}{h}\left(E+F_{\operatorname{maxp}}\right)\right) \tag{54}
\end{equation*}
$$

### 4.3 Defining the Lipshitz Conditions for the Function $G(\ldots)$ in Equation (48)

From equation (50) at particle position $x_{p} \in I_{i}$

$$
\begin{equation*}
\left[\mathbf{G}\left(\overline{\mathbf{f}}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)-\mathbf{G}\left(\mathbf{f}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)\right]_{p}=\left(\bar{F}_{p}^{n}-F_{p}^{n}\right) \frac{1}{h} \sum_{j=i-1}^{i+2} \gamma_{j, p} \Delta v_{j}^{n+1} \tag{55}
\end{equation*}
$$

Squaring both sides gives

$$
\begin{equation*}
\left|\left[\mathbf{G}\left(\overline{\mathbf{f}}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)-\mathbf{G}\left(\mathbf{f}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)\right]_{p}\right|^{2} \leq \left\lvert\,\left(\bar{F}_{p}^{n}-F_{p}^{n}\right)^{2}\left(\frac{1}{h} \sum_{j=i-1}^{i+2} \gamma_{j, p} \Delta v_{j}^{n+1}\right)^{2}\right., p=1, \ldots N m, \tag{56}
\end{equation*}
$$

where $i$ is defined by which $x_{p} \in I_{i}$. Summing over the number of particles $p$ and using a similar argument as in Section 4.2 gives

$$
\begin{equation*}
\left\|\left[\mathbf{G}\left(\overline{\mathbf{f}}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)-\mathbf{G}\left(\mathbf{f}_{p}^{n}, \mathbf{v}_{N}^{n+1}\right)\right]\right\| \leq K_{2}^{*}\left\|\left(\overline{\mathbf{f}}_{p}-, \mathbf{f}_{p}\right)\right\| \tag{57}
\end{equation*}
$$

where again using equations (41) gives

$$
\begin{equation*}
K_{2}^{*} \leq=\frac{4}{h} \sqrt{m}\left\|\Delta v_{j}^{n+1}\right\| . \tag{58}
\end{equation*}
$$

Hence from equations $(58,54)$

$$
\begin{equation*}
K_{2}^{*}+K_{3} \leq \frac{4}{h} \sqrt{m}\left(E+F_{\operatorname{maxp}}+\left\|\Delta v_{j}^{n+1}\right\| \|\right) \tag{59}
\end{equation*}
$$

4.4 Defining the Lipshitz Conditions for the Function $H_{N}(\ldots)$ in Equation (48)

Applying the triangle inequality to the first equation in (48) gives:

$$
\begin{align*}
& \left\|\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \tilde{\mathbf{f}}_{p}^{n}\right)-\mathbf{H}_{\mathbf{N}}\left(\mathbf{x}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\| \leq\left\|\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{\mathbf{N}}\left(\mathbf{x}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\|+ \\
& \left\|\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\|+\left\|\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \tilde{\mathbf{f}}_{p}^{n}\right)-\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\| . \tag{60}
\end{align*}
$$

This condition may be broken down into three parts

$$
\begin{gather*}
\left\|\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{\mathbf{N}}\left(\mathbf{x}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\|+\leq K_{2,2}^{N}\left\|\tilde{\mathbf{x}}_{p}^{n}-\mathbf{x}_{p}^{n}\right\|,  \tag{61}\\
\left\|\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\| \leq K_{2,0}^{N}\left\|\tilde{\sigma}_{p}^{n}-\sigma_{p}^{n}\right\|,  \tag{62}\\
\left\|\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \tilde{\mathbf{f}}_{p}^{n}\right)-\mathbf{H}_{\mathbf{N}}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\| \leq K_{2,1}^{N}\left\|\tilde{\mathbf{f}}_{p}^{n}-\mathbf{f}_{p}^{n}\right\| . \tag{63}
\end{gather*}
$$

For which, by using the properties of vector norms, it follows that

$$
\begin{equation*}
K_{2} \leq K_{2,0}^{N}+K_{2,1}^{N}+K_{2,2}^{N} . \tag{64}
\end{equation*}
$$

The $i$ th component of the left side of equation (62) may be written as

$$
\begin{equation*}
\left[\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right]_{i}=\tilde{a}_{i}^{n+1} \tag{65}
\end{equation*}
$$

where

$$
\begin{equation*}
\tilde{a}_{i}^{n+1}=\frac{1}{m} \sum_{x_{p} \in I_{i+1} \cup I_{i} \cup I_{i-1} \cup I_{i-2}} D_{i p}^{n *} \delta \sigma_{p}^{n}\left|F_{p}^{n}\right| . \tag{66}
\end{equation*}
$$

and

$$
\begin{equation*}
\delta \sigma_{p}^{n}=\tilde{\sigma}_{p}^{n}-\sigma_{p}^{n} \tag{67}
\end{equation*}
$$

Upon defining

$$
\begin{equation*}
D F^{n}=\max _{p}\left|D_{i p}^{n *} F_{p}^{n}\right| \tag{68}
\end{equation*}
$$

and noting that $\left|D_{i p}^{n *}\right| \leq 1$ allows equation (65) to be written as

$$
\begin{equation*}
\left|\left[\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right]_{i}\right| \leq \frac{1}{m} F_{\operatorname{maxp}}\left|\sum_{x_{p} \in I_{i+1} \cup I_{i} \cup I_{i-1} \cup I_{i-2}} \delta \sigma_{p}^{n}\right| \tag{69}
\end{equation*}
$$

Squaring both sides, summing over $i$ nodes and using (37) gives

$$
\begin{equation*}
\left\|\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\|^{2} \leq\left(\frac{1}{m} F_{\max }\right)^{2} 4 m \sum_{x_{p} \in I_{i+1} \cup I_{i} \cup I_{i-1} \cup I_{i-2}}\left(\delta \sigma_{p}^{n}\right)^{2} \tag{70}
\end{equation*}
$$

which after taking the square root gives and using equation (41) gives

$$
\begin{equation*}
\left\|\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\| \leq\left(\frac{1}{m} F_{\max p}\right) 4 \sqrt{m}\|\delta \sigma\| \tag{71}
\end{equation*}
$$

and so

$$
\begin{equation*}
K_{2,0}^{N} \leq \frac{4}{\sqrt{m}} F_{\operatorname{maxp}} \tag{72}
\end{equation*}
$$

For equation (63) the $p$ th component of the vector $\delta \mathbf{f}$ is defined by

$$
\begin{equation*}
\delta f_{p}^{n}=\tilde{f}_{p}^{n}-f_{p}^{n} \tag{73}
\end{equation*}
$$

After defining

$$
\begin{equation*}
\sigma_{\max }=\max _{p}\left|\sigma_{p}^{n}\right| \tag{74}
\end{equation*}
$$

and a similar argument as above in equations 69) to 72) leads to

$$
\begin{equation*}
\left|\left[\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\sigma}_{p}^{n}, \tilde{\mathbf{f}}_{p}^{n}\right)-\mathbf{H}_{N}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right]_{i}\right| \leq \frac{1}{m} \sigma_{\max p} \sum_{x_{p} \in I_{i+1} \cup I_{i} \cup J_{i-1} \cup I_{i-2}}\left|\delta F_{p}^{n}\right| . \tag{75}
\end{equation*}
$$

A similar argument as in equations $(70,71,72)$ then gives

$$
\begin{equation*}
K_{2,1}^{N} \leq \frac{4}{\sqrt{m}} \sigma_{\operatorname{maxp}} \tag{76}
\end{equation*}
$$

In the case of equation (61) Berzins [6] shows that the original MPM method does not satisfy a Lipshitz condition. In contrast for the GIMP method, see (29) and Figure 4 b in [24], it follows that

$$
\begin{equation*}
\left|D_{i p}^{n *}\left(\tilde{x}_{p}^{n}\right)-D_{i p}^{n *}\left(x_{p}^{n}\right)\right| \leq \frac{2}{l}\left|\tilde{x}_{p}^{n}-x_{p}^{n}\right| \tag{77}
\end{equation*}
$$

where $l$ is the nominal width associated with the particle. Let

$$
\begin{equation*}
\sigma F^{n}=\max _{p}\left|F_{p}^{n} \sigma_{p}^{n}\right|, \tag{78}
\end{equation*}
$$

then the change in acceleration in the left side of equation (61) as denoted by $\delta a_{i}^{n+1}$ is given by

$$
\begin{equation*}
\delta a_{i}^{n+1}=\frac{1}{m} \sum_{x_{p} \in I_{i+1} \cup I_{i} \cup I_{i-1} \cup I_{i-2}} \delta D_{j p}^{n *} \sigma_{p}^{n}\left|F_{p}^{n}\right| \text {, where } x_{p} \in I_{j} . \tag{79}
\end{equation*}
$$

and satisfies the inequality

$$
\begin{equation*}
\left(\delta a_{i}^{n+1}\right)^{2} \leq\left(\frac{2}{l m} \sigma F^{n}\right)^{2}\left(\sum_{p \in I_{i+1} \cup I_{i} \cup I_{i-1} \cup I_{i-2}}\left|\delta x_{p}^{n}\right|\right)^{2} \tag{80}
\end{equation*}
$$

where

$$
\begin{equation*}
\delta x_{p}^{n}=\tilde{x}_{p}^{n}-x_{p}^{n} \tag{81}
\end{equation*}
$$

It then follows that

$$
\begin{equation*}
\left(\delta a_{i}^{n+1}\right)^{2} \leq\left(\frac{2}{l m} \sigma F^{n}\right)^{2} 4 m \sum_{p \in I_{i+1} \cup I_{i} \cup I_{i-1} \cup I_{i-2}}\left(\delta x_{p}^{n}\right)^{2} \tag{82}
\end{equation*}
$$

and after summing over $p$ and taking square roots that

$$
\begin{equation*}
\left\|\delta a_{i}^{n+1}\right\| \leq\left(\frac{2}{l m} \sigma F^{n}\right) 4 \sqrt{m}\left\|\delta x_{p}^{n}\right\| \tag{83}
\end{equation*}
$$

Similar arguments as in the previous section give the result

$$
\begin{equation*}
K_{2,2}^{N} \leq \frac{8}{\sqrt{m} l} \sigma F^{n} \tag{84}
\end{equation*}
$$

4.5 Defining the Lipshitz Conditions for the Function $H_{p}(\ldots)$ in Equation (48)

Again this equation can be broken down into three parts

$$
\begin{array}{r}
\left\|\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \tilde{\mathbf{f}}_{p}^{n}\right)-\mathbf{H}_{p}\left(\mathbf{x}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\| \leq\left\|\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{\mathbf{p}}\left(\mathbf{x}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\|+ \\
\left\|\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\|+\left\|\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \tilde{\mathbf{f}}_{p}^{n}\right)-\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\| \tag{85}
\end{array}
$$

and three Lipshitz constants used to bound the terms on the right side of this equation:

$$
\begin{array}{r}
\left\|\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{p}\left(\mathbf{x}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\| \leq K_{2,2}^{p}\left\|\tilde{\mathbf{x}}_{p}^{n}-\mathbf{x}_{p}^{n}\right\| \\
\left\|\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\| \leq K_{2,0}^{p}\left\|\tilde{\sigma}_{p}^{n}-\sigma_{p}^{n}\right\| \\
\left\|\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\sigma}_{p}^{n}, \tilde{\mathbf{f}}_{p}^{n}\right)-\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right\| \leq K_{2,1}^{p}\left\|\tilde{\mathbf{f}}_{p}^{n}-\mathbf{f}_{p}^{n}\right\| \tag{88}
\end{array}
$$

Equation (87) is considered first using the definition in (67). Let

$$
\begin{align*}
& \tilde{a}_{i}^{n+1}=\frac{1}{m} \sum_{p \in I_{i+1} \cup I_{i} \cup I_{i-1} \cup I_{i-2}} D_{j p}^{n *} \delta \sigma_{p}^{n}\left|F_{p}^{n}\right|, \text { for } x_{p} \in I_{j}  \tag{89}\\
& \tilde{a}_{i+1}^{n+1}=\frac{1}{m} \sum_{p \in I_{i+2} \cup I_{i+1} \cup I_{i} \cup I_{i-1}} D_{j p}^{n *} \delta \sigma_{p}^{n}\left|F_{p}^{n}\right|, \text { for } x_{p} \in I_{j} \tag{90}
\end{align*}
$$

and note that from equations $(7,9)$ the $p$ th component of equation $(87)$ is

$$
\begin{array}{r}
{\left[\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right]_{p}=} \\
{\left[\lambda_{i+1, p} \tilde{a}_{i+1}^{n+1}+\lambda_{i, p} \tilde{a}_{i}^{n+1}+\lambda_{i-1, p} \tilde{a}_{i-1}^{n+1}+\lambda_{i-2, p} \tilde{a}_{i-2}^{n+1}\right] .} \tag{91}
\end{array}
$$

Using the same approach as in equations (69) to (71) gives the inequality

$$
\begin{equation*}
\left|\left[\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right]_{p}\right| \leq=\frac{F_{\max }}{m} \sum_{x_{p} \in I_{i+2} \cup I_{i+1} \cup I_{i} \cup I_{i-1} \cup I_{i-2}}\left|\delta \sigma_{p}^{n}\right| \tag{92}
\end{equation*}
$$

and, as above, summing over 5 intervals and 5 m particles and using (41) gives

$$
\begin{equation*}
K_{2,0}^{p} \leq \frac{5}{\sqrt{m}} F_{\operatorname{maxp}} \tag{93}
\end{equation*}
$$

For equation (88) a similar argument as above again leads to

$$
\begin{equation*}
\left|\left[\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \tilde{\mathbf{f}}_{p}^{n}\right)-\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \tilde{\boldsymbol{\sigma}}_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right]_{i}\right| \leq \frac{1}{m} \sigma_{\max p} \sum_{x_{p} \in I_{i-2} \cup I_{i-1} \cup I_{i} \cup I_{I+1} \cup I+2}\left|\delta F_{p}^{n}\right| \tag{94}
\end{equation*}
$$

and then

$$
\begin{equation*}
K_{2,1}^{p} \leq \frac{5}{\sqrt{m}} \sigma_{\operatorname{maxp}} \tag{95}
\end{equation*}
$$

The final case gives

$$
\begin{equation*}
\left|\left[\mathbf{H}_{p}\left(\tilde{\mathbf{x}}_{p}^{n}, \boldsymbol{\sigma}_{p}^{n}, \mathbf{f}_{p}^{n}\right)-\mathbf{H}_{p}\left(\mathbf{x}_{p}^{n}, \sigma_{p}^{n}, \mathbf{f}_{p}^{n}\right)\right]_{p}\right| \leq \frac{2}{l m} \sigma F^{n} \sum_{x_{p} \in I_{i-2} \cup I_{i-1} \cup I_{i} \cup J_{i+1} \cup I_{i+2}}\left|\delta x_{p}^{n}\right| \tag{96}
\end{equation*}
$$

resulting in

$$
\begin{equation*}
K_{2,2}^{p} \leq \frac{10}{\sqrt{m} l} \sigma F^{n} \tag{97}
\end{equation*}
$$

4.6 Stability Condition

It is now possible to define the constants in the stability condition (27). The constant $K_{3}$ is defined by equation (58). Collecting together the different local Lipshitz conditions with respect to the vectors multiplied by those constants from equations $(61,62,63,86,87,88)$ gives

$$
\begin{equation*}
K_{2} \leq K_{2,0}^{N}+K_{2,0}^{P}+K_{2,1}^{N}+K_{2,1}^{P}+K_{2}^{*}+K_{2,2}^{N}+K_{2,2}^{P} \tag{98}
\end{equation*}
$$

Bringing together $(72,76,84,93,95,97)$, then gives

$$
\begin{equation*}
K_{2} \leq K_{2}^{*}+\frac{9}{\sqrt{m}}\left(F_{\operatorname{maxp}}+\sigma_{\operatorname{maxp}}+\frac{2}{l} \sigma F_{n}\right) . \tag{99}
\end{equation*}
$$

The only part of this that is similar to a conventional CFL type condition is the coefficient $K_{2}^{*}$, however even this term depends on the velocity gradients. This expression gives additional weight to the comments in [19] about how more than a conventional CFL condition is needed. Combining equations (98) and (99) in (27) gives the stability condition

$$
\begin{equation*}
d t \leq 1 /\left(K_{3}+K_{2}^{*}+\frac{9}{\sqrt{m}}\left(F_{\operatorname{maxp}}+\sigma_{\operatorname{maxp}}+\frac{2}{l} \sigma F_{n}\right)\right) \tag{100}
\end{equation*}
$$

Combining results from equations (59) and (100) and using the bound on $D$ coefficients from equation (68) we get

$$
\begin{equation*}
d t \leq \frac{h \sqrt{m}}{4 m\left(E+F_{\operatorname{maxp}}+\left\|v_{i}\right\|\right)+9 h\left(F_{\operatorname{maxp}}+\sigma_{\operatorname{maxp}}+\frac{2}{l \sqrt{m}} \sigma F_{n}\right)} \tag{101}
\end{equation*}
$$

This result reflects the form of the original equations in that the Young's modulus constant $E$ appears in its original form in the equation (14) for the evolution of stress. In contrast the speed of sound heuristic used by codes such as [12] gives rise to the equation:

$$
\begin{equation*}
d t_{\text {sound }} \leq h / \sqrt{E} \tag{102}
\end{equation*}
$$

This difference between $e$ and $\sqrt{E}$ occurs in part by noting that when the standard wave equation $U_{t t}=c^{2} U_{x} x$ is written as a pair of first order equations.

$$
\begin{align*}
& \frac{\partial U}{\partial t}=c \frac{\partial W}{\partial x}  \tag{103}\\
& \frac{\partial W}{\partial t}=c \frac{\partial U}{\partial x} \tag{104}
\end{align*}
$$

where $c$ is the sound speed. The same approach can be used here by defining

$$
\begin{equation*}
\hat{\sigma}=\frac{\sigma}{\sqrt{E}} \tag{105}
\end{equation*}
$$

This means that the equation for the evolution of stress (14) may be rewritten as:

$$
\begin{equation*}
\frac{\partial \hat{\sigma}}{\partial t}=\sqrt{E} \frac{\partial v}{\partial x} \tag{106}
\end{equation*}
$$

Hence the associated Lipshitz constant $K_{3}$ involves $\sqrt{E}$ instead of $E$. and the acceleration equation (7) may be rewritten as

$$
\begin{align*}
a_{i}^{n+1}=\frac{-\sqrt{E}}{m}( & \sum_{x_{p} \in I_{i-2}} D_{i p}^{n *} \hat{\sigma}_{p}^{n}\left|F_{p}^{n}\right|+\sum_{x_{p} \in I_{i-1}} D_{i p}^{n *} \hat{\sigma}_{p}^{n}\left|F_{p}^{n}\right|+ \\
& \left.\sum_{x_{p} \in I_{i}} D_{i p}^{n *} \hat{\sigma}_{p}^{n}\left|F_{p}^{n}\right|+\sum_{x_{p} \in I_{i+1}} D_{i p}^{n *} \hat{\sigma}_{p}^{n}\left|F_{p}^{n}\right|\right) \tag{107}
\end{align*}
$$

and the associated Lipshitz constants are appropriately multiplied by $\sqrt{E}$. Once this is done then this scaling filters through the analysis to give modified Lipshitz constants and in a straightforward manner arrive at the modified stability condition.

$$
\begin{equation*}
d t \leq \frac{h \sqrt{m}}{4 m\left(\sqrt{E}+F_{\operatorname{maxp}}+\left\|v_{i}\right\|\right)+9 h \sqrt{E}\left(F_{\max }+\sigma_{\operatorname{maxp}}+\frac{2}{l \sqrt{m}} \sigma F_{n}\right)} \tag{108}
\end{equation*}
$$

## 5 Computational Experiments

### 5.1 Model Problem

In order to illustrate the above results the model problem used by Gritton and Berzins [11] will be employed. This problem is defined by:

$$
\begin{equation*}
\sigma=P=E \frac{\partial u}{\partial X}=E(F-1) \tag{109}
\end{equation*}
$$

where $E$ is the Young's modulus. The rate of change of stress is then computed as,

$$
\begin{align*}
\dot{\sigma} & =E(\dot{F})  \tag{110}\\
& =E(l F) \tag{111}
\end{align*}
$$

where $l$ is the velocity gradient in the spatial description.
The problem considered is a 1D bar problem, following similar examples in [24]. The analytic solutions for displacement and velocity defined in the material description are:

$$
\begin{align*}
u(X, t) & =A \sin (2 \pi X) \sin (c \pi t)  \tag{112}\\
\frac{\partial u}{\partial t} & =A c \pi \sin (2 \pi X) \cos (c \pi t) \tag{113}
\end{align*}
$$

where $c=\sqrt{E / \rho_{o}}$ and $A$ is the maximum displacement. The constitutive model is defined in Equation (109) and the body force is,

$$
\begin{equation*}
b(X, t)=3 A(c \pi)^{2} u(X, t) \tag{114}
\end{equation*}
$$

The initial spatial discretization uses two evenly spaced particles per cell with the spatial domain being $[0,1]$. The periodic nature of the analytic solution means that both periodic boundary conditions and zero Dirichlet boundary conditions are both
appropriate. The initial conditions for the updated Lagrangian description of the particles are:

$$
\begin{align*}
F & =1,  \tag{115}\\
x_{p} & =X_{p}^{0},  \tag{116}\\
V_{p} & =V_{p}^{0} . \tag{117}
\end{align*}
$$

For the 1 d bar problem the cell width is $h=10^{-2}$, the material density is $\rho_{0}=1$ and the time interval is $[0,1]$, The Young's modulus is varied across the values $E=$ $10^{4}, 10^{3}, 256,64,16,4$, the maximum displacement is $A=0.015$, and $A=0.05$ and the time step values used are $d t=10^{-5}, 10^{-4}, 10^{-3}, 10^{-2}$. In both these cases for the values given of $A$ it should be noted that with the use of the above parameters particles will cross from one cell to another.

### 5.2 MPM Methods used in Experiments

Initial experiments were undertaken with both the standard MPM method using linear basis functions at the nodes and delta functions at the particles analyzed by Berzins [6] and the MPM GIMP paper [24] as describe by Steffen et al. [24]. These experiments were run with fixed time steps as shown in Table 1 in which the time step, $d t$ is varied appropriately. A value of * indicates instability when particles leave the domain due to too large a time step being used. In all cases just running with the speed of sound caused the code to fail. The number of grid crossings varies greatly. Table 2 shows this variation. The results in Table 1 show that the derived stability bounds while obviously conservative, give numerical errors that are close to the minimum possible with the given mesh and particle distribution.

In order to illustrate some of the challenges that arise with these calculations, more detailed results are shown for the case when $E=1 . e+4$ with $A=6.0 E-2$. Figure 1 shows the values of displacement velocity and Stress at the end of integration after 100,000 steps in this case. Figure 2 shows the errors in $U$, the value of the stable time steps given by equation (108) and the number of grid crossings with GIMP and a time step of $1 \mathrm{E}-5$. Figure 3 shows the same results with a time step of 1E-4. The top part of Figure 3 shows the rapid increase in error at about 8500 steps at which point the calculation fails. The middle sub figure shows that the projected stable step size shrinks in response to the increased values of stress and velocity at that point. There also appear to be more grid-crossing errors than if a smaller time step is used, as is shown by comparing the bottom part of figures 2 and 3 .

## 6 Summary

This approach addresses the non-linearity of the MPM method by deriving stability bounds using the approach of Spigler and Vianello. The bounds, while clearly conservative, do provide a reasonable limit for the time step to be used. The approach used

Table 1 Accuracy and Stability





Fig. 1 1d Bar, Displacement velocity and stress for GIMP, dt=1E-5


Fig. 2 1d Bar, Error vs Time steps for GIMP, dt=1E-5

Table 2 Approximate Number of Mesh Crossings For Different E values and Speed of Sound time step

| E | 4 | 16 | 64 | 256 | 1000 | 10000 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $\mathrm{~A}=1.5 \mathrm{e}-2$ | 300 | 600 | 1300 | 2500 | 5000 | 15000 |
| $\mathrm{~A}=5.0 \mathrm{e}-2$ | 1000 | 2000 | 4000 | 8000 | 16000 | 55000 |
| $d t_{\text {sound }}$ | 0.5 | 0.25 | 0.125 | 0.0625 | 0.03132 | 0.01 |



Fig. 3 1d Bar, GIMP Blowup with $\mathrm{dt}=1 \mathrm{E}-4$
here is quite general as it uses a quite general ODE form and only general information about stencils. It is thus possible to extend the idea to other variants of MPM and also to to more complex physical problems in more than one space dimension. For example in early drafts of this paper similar analysis to that above led to the same stability bounds for the stress-first version of MPM, while noting that the conservation properties of the methods are quite different [1].

As mentioned above the bounds derived here do not address the ringing instability, though by excluding the original MPM method and by limiting the time step they give rise to stable solutions for the model problem when instability does occur for larger time steps. There is a need to address this issue in future work.

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## Conflict of Interest

The author states that there is no conflict of interest.

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