Numerical conformal mapping and mesh generation for polygonal and multiply-connected regions

B. Lin and S. N. Chandler-Wilde

ABSTRACT

Details are given of a boundary-fitted mesh generation method for use in modelling free surface flow and water quality. A numerical method has been developed for generating conformal meshes for curvilinear polygonal and multiply-connected regions. The method is based on the Cauchy-Riemann conditions for the analytic function and is able to map a curvilinear polygonal region directly onto a regular polygonal region, with horizontal and vertical sides. A set of equations have been derived for determining the lengths of these sides and the least-squares method has been used in solving the equations. Several numerical examples are presented to illustrate the method.

Key words | analytic function, boundary integral equations, conformal mapping, mesh generation, multiply-connected region, numerical methods

1. INTRODUCTION

Numerical mesh generation has now become a common tool in computational fluid dynamics. In recent years, numerical conformal mapping methods have been increasingly used for mesh generation. The main advantages of using conformal mapping are: (a) it has a very strong theoretical background in complex function theory and so many of the results of analytical function theory are useful in the mesh generation process; and (b) the original governing partial differential equations acquire a minimum number of extra terms on transformation, so that the solution methods developed for Cartesian co-ordinates may still be applicable with only minor changes. For some hydrodynamic modelling problems, e.g. the parabolic approximations for water waves, it has been found that the most suitable boundary-fitted grids are those based on conformal co-ordinate systems (Kirby et al. 1994).

Among conformal mapping methods, perhaps the most applicable for mapping arbitrarily shaped polygons is the Schwarz-Christoffel transformation. This method maps the upper half of one complex plane onto the interior of a polygon. In the case of curvilinear regions, Schwarz-Christoffel based methods have mostly been accomplished by approximating the curved edges by many straight line segments, or other easily defined arcs (Elcrat & Trefethen 1986). However, determination of the parameters for this transformation is very difficult and requires considerable computational effort, since numerical integration of complex functions involving singularities is often encountered (Chaudhry & Schinzinger 1992a, b). Rapid progress has been made in directly mapping a quadrilateral onto a rectangle using the methods of numerical conformal mapping (Papamicheal 1989).

The main objective of this paper is to develop a boundary-fitted curvilinear system for modelling free surface flow and water quality. The method of mapping a simply connected region (Chandler-Wilde & Lin 1992; Lin & Chandler-Wilde 1996) has been extended to a more general geometry, i.e. multiply-connected region. An algorithm has been developed for numerically mapping a general curvilinear polygonal region with \( 2n \) curved sides onto a polygon with \( 2n \) straight sides. When applied to mesh generation for hydrodynamic and environmental modelling, the method makes the specification of boundary conditions easier, since the computational domain is ‘similar’ to the physical domain in the sense that the sides are in one-to-one correspondence.
In section 2, details of the algorithm for mapping onto the multiply-connected polygon are given. Section 3 discusses the inverse mapping and section 4 presents several examples.

2. MAPPING ONTO MULTIPLY-CONNECTED POLYGONAL REGIONS

From complex function theory (Henrici 1986) we know that the quadrilateral \( \{Q: A, B, C, D\} \) shown in Figure 1a is conformally equivalent to the rectangle \( \{\Omega: a, b, c, d\} \) shown in Figure 1b, if the ratio \( L/M \) is equal to \( m \), the conformal module of \( \{Q: A, B, C, D\} \). If \( F = u + iv \) is the mapping function \( F: Q \rightarrow \Omega \), then \( u \) and \( v \) satisfy the Laplace equations

\[
\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad \text{and} \quad \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 0,
\]

inside \( Q \), and the Cauchy-Riemann equations

\[
\frac{\partial u}{\partial s} = \frac{\partial v}{\partial n}, \quad \frac{\partial u}{\partial n} = -\frac{\partial v}{\partial s},
\]

at the boundaries, where \( \partial s \) and \( \partial n \) denote the tangential and normal derivatives respectively, \( s \)-directed counterclockwise around \( Q \), and \( n \) directed into \( Q \) (see Figure 2a, b).

Based on this theory, a numerical method for mapping polygonal regions has been developed (Lin & Chandler-Wilde 1996). By this method a general polygonal region with curved edges can be mapped onto a regular polygonal region with the same number of horizontal and vertical edges. In the following details are given of the extension of the conformal method to multiply-connected regions.

Consider the general \( K \)-connected region \( Q \) in Figure 3a and the corresponding rectilinear \( K \)-connected region \( \Omega \) in Figure 3b. The boundary of \( \Omega \) consists of \( K \) disjoint closed rectilinear Jordan curves. The \( k \)th polygon has \( N(k) \) sides \((N(k) \text{ even}) \). For \( m = 2, 4, \ldots, N(k) \), the \( m \)th side is a horizontal line, \( u = U(k)m \), and

\[
\begin{align*}
V(k)m - 1 & \leq v \leq V(k)m + 1 \quad \text{for} \quad V(k)m + 1 > V(k)m - 1, \\
V(k)m - 1 & \geq v \geq V(k)m + 1 \quad \text{for} \quad V(k)m + 1 < V(k)m - 1,
\end{align*}
\]

and for \( m = 1, 3, \ldots, N(k)-1 \), the \( m \)th side is a vertical line, \( v = V(k)m \), and

\[
\begin{align*}
U(k)m - 1 & \leq u \leq U(k)m + 1 \quad \text{for} \quad U(k)m + 1 > U(k)m - 1, \\
U(k)m - 1 & \geq u \geq U(k)m + 1 \quad \text{for} \quad U(k)m + 1 < U(k)m - 1.
\end{align*}
\]

Assume there is a conformal mapping \( F: Q \rightarrow \Omega \), in which \( F = u + iv \), which conformally maps \( Q \) onto \( \Omega \). Then \( u \) and \( v \) satisfy the Laplace equations (1) in \( Q \) and the Cauchy-Riemann equations (2) at the boundaries, giving rise to the boundary value problems shown in Figure 4.

Let \( U(k)^{(2m)} \) be the solution of the boundary value problem in Figure 4a when \( U(j)_{2m} = \delta_{jm}\delta_{jk} \), in which \( \delta_{jm} = 1 \) when \( j = m \), \( \delta_{jm} = 0 \) when \( j \neq m \), \( j = 1, 2, \ldots, K \), \( m = 1, 2, \ldots, N(k)/2 \), and \( V(k)^{(2m-1)} \) be the solution of the boundary value problem in Figure 4(b) when \( V(j)_{2m-1} = \delta_{jm}\delta_{jk} \).
\[ j = 1, 2, \ldots, K, m = 1, 2, \ldots, N(k)/2, \text{for } i = 1, 2, \ldots, N(k)/2, k = 1, 2, \ldots, K. \] Then

\[ u = \sum_{k=1}^{K} \frac{N(k)/2}{m=1} U(k)_{2m} U(k)_{2m-1} \quad (3a) \]

\[ \nu = \sum_{k=1}^{K} \frac{N(k)/2}{m=1} V(k)_{2m-1} V(k)_{2m-1} \quad (3b) \]

The boundary conditions in Figure 4 follow from the Cauchy-Riemann equations (2). Thus we have,

\[ \int_{\Gamma(k)_{ij}} \frac{\partial u}{\partial n} ds = V(k)_{j-1} - V(k)_{j+1}, \quad j=2,4,\ldots,N(k), k=1,2,\ldots,K \quad (4a) \]

and

\[ \int_{\Gamma(k)_{ij}} \frac{\partial \nu}{\partial n} ds = U(k)_{j+1} - U(k)_{j-1}, \quad j=1,3,\ldots,N(k)-1, k=1,2,\ldots,K \quad (4b) \]

Note that \( s \) is directed counter-clockwise on the outer boundary, but clockwise on rest of the boundaries (see Figure 3) and we have defined

\[ V(k)_{N(k)+1} = V(k), \quad (5a) \]

\[ U(k)_{0} = U(k)_{N(k)}, \quad (5b) \]

for \( k = 1, 2, \ldots, K \). Substituting from (4) into (5) we obtain,

\[ K \sum_{k=1}^{N(k)/2} \sum_{m=1}^{N(k)/2} U(k)_{2m} \int_{\Gamma(k)_{ij}} \frac{\partial U(k)_{2m}}{\partial n} ds = V(k)_{j-1} - V(k)_{j+1} \quad j=2,4,\ldots,N(k), k=1,2,\ldots,K \quad (6a) \]

\[ K \sum_{k=1}^{N(k)/2} \sum_{m=1}^{N(k)/2} V(k)_{2m-1} \int_{\Gamma(k)_{ij}} \frac{\partial V(k)_{2m-1}}{\partial n} ds = U(k)_{j+1} - U(k)_{j-1} \quad j=1,3,\ldots,N(k)-1, k=1,2,\ldots,K \quad (6b) \]

Equations (6) can be rewritten in matrix form,

\[ M \mathbf{X} = \begin{bmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{C} & \mathbf{D} \end{bmatrix} \begin{bmatrix} \mathbf{V} \\ \mathbf{U} \end{bmatrix} = \mathbf{0}, \quad (7) \]

where

\[ \mathbf{V} = (V(1), V(1)_3, \ldots, V(1)_{N(1)-1}, V(2)_1, V(2)_3, \ldots, V(2N(2)-1), \ldots, V(K)_1, V(K)_3, \ldots, V(K)_{N(K)-1})^T \]

\[ \mathbf{U} = (U(1), U(1)_4, \ldots, U(1)_{N(1)-1}, U(2)_4, U(2)_4, \ldots, U(2N(2)-1), \ldots, U(K)_4, U(K)_4, \ldots, U(K)_{N(K)})^T \]

\[ \mathbf{A} = \begin{bmatrix} A_1 & \mathbf{B} \\ \mathbf{A}_K & \mathbf{B}_K \end{bmatrix}, \quad \mathbf{B} = \begin{bmatrix} B_{11} B_{11} \cdots B_{1K} \\ B_{21} B_{22} \cdots B_{2K} \\ \vdots & \vdots \\ B_{K1} B_{K2} \cdots B_{KK} \end{bmatrix}, \quad \mathbf{C} = \begin{bmatrix} C_{11} & C_{11} & \cdots & C_{1K} \\ C_{21} & C_{22} & \cdots & C_{2K} \\ \vdots & \vdots & \ddots & \vdots \\ C_{K1} & C_{K2} & \cdots & C_{KK} \end{bmatrix}, \quad \mathbf{D} = \begin{bmatrix} D_1 \\ D_2 \\ \vdots \end{bmatrix} \]
Note that one of equations (6a) and one of equations (6b) are redundant from the condition,

\[ \int_{\partial Q} \frac{\partial u}{\partial n} \, ds = \int_{\partial Q} \frac{\partial v}{\partial n} \, ds = 0. \]  

Equation (7) is solved by the least-squares method. To ensure a definite position in the computational plan, we set \( U(1)_{N(1)} = V(1)_1 = 0 \), and \( V(1)_{2m-1} \) to unity.

To compute the map \( F \) on the boundary, the following scheme is employed:

1. Use the boundary integral method (Kress 1989) to solve the boundary value problems for \( U(k)_{2m} \) and \( V(k)_{2m-1} \) for \( m = 1, 2, \ldots, N(k)/2 \), and obtain \( U(k)_{2m} \) and \( V(k)_{2m-1} \) and \( \frac{\partial U(k)_{2m}}{\partial n} \) and \( \frac{\partial V(k)_{2m-1}}{\partial n} \) on the boundary.
2. Solve equation (7) together with the condition \( V(1)^{2m-1} = 1 \), using the least-squares method (Gill et al. 1991), and approximating the integrals in the matrix \( M \) by the midpoint rule.
3. Compute \( F = u + iv \) on the boundary using formulas (3).

3. INVERSE MAP

By Cauchy’s integral formula (Brebbia & Dominguez 1989) we have, for every point \( P \in \Omega \),

\[ g(P) = \frac{1}{2\pi i} \oint_{\partial \Omega} \frac{g(w)}{w-P} \, dw. \]
Let \( y \) be a typical straight side of (see Figure 3a, b). We have already determined \( g(w) \) at points \( w_i = F(z_i), \) \( i = 0, 1, 2, \ldots, N, \) where \( N \) is the number of boundary elements on \( I \) and \( z_0, z_1, \ldots, z_N \) are the end points of boundary elements on the image of \( y. \)

Let

\[
g_i = g(w_i), \quad i = 0, 1, 2, \ldots, N
\]

\[
I(P) = \frac{1}{2\pi i} \int_{y} g(w) \, dw.
\]

(10)

Then

\[
I(P) = \frac{1}{2\pi i} \sum_{i=1}^{N} \int_{w_{i-1}}^{w_i} g(w) \, dw
\]

\[
= I_N(P) = \frac{1}{2\pi i} \sum_{i=1}^{N} \frac{1}{w_{i}-w_{i-1}} \int_{w_{i-1}}^{w_i} g_{i-1}(w_{i-1}) + g_i(w_{i-1}) \, dw
\]

(12)

where \( g(w) \) has been approximated by linear interpolation on the interval \( (w_{i-1}, w_i). \) Equation (12) can be rewritten as,

\[
I_{Nj}(P) = \frac{1}{2\pi i} \sum_{j=0}^{Nj} g_j w_j(P),
\]

(13)

where,

\[
w_0(P) = \frac{1}{w_1-w_0} \int_{w_0}^{w_1} w_0 - w \, dw \quad w_1 \quad w_0 \quad w_1 - w_0 \quad 1 + \frac{P-w_0}{w_1-w_0} \ln \left( \frac{w_1-P}{w_1-P} \right)
\]

\[
w_j(P) = \frac{1}{w_{i+1}-w_i} \int_{w_i}^{w_{i+1}} w_{i+1} - w \, dw + \frac{1}{w_{i+1}-w_i} \int_{w_i}^{w_{i+1}} w_i - w_{i+1} \, dw
\]

\[
= \frac{P-w_{i-1}}{w_i-w_{i-1}} \ln \left( \frac{w_i-P}{w_{i-1}-P} \right) - \frac{P-w_{i+1}}{w_{i+1}-w_{i-1}} \ln \left( \frac{w_{i+1}-P}{w_{i-1}-P} \right)
\]

\[
i=1,2,\ldots,N-1
\]

\[
w_N(P) = \frac{1}{w_{N-1}-w_{N-1}} \int_{w_{N-1}}^{w_N} w - w_{N-1} \, dw
\]

(14)

Note that, for \( |P - w_j| \gg h = |w_j - w_{j-1}| \),

\[
\int_{w_{j-1}}^{w_j} \frac{w-w_{i-1}}{w-p} \, dw \approx \int_{w_{j-1}}^{w_j} \frac{w-w_i}{w-w_{i-1}} \, dw = \frac{h^2}{2 w_i - P}.
\]

In our computations, \( w_j(P) \) is approximated by

\[
w_j(P) \approx \begin{cases} \frac{h}{w_i-P} & i=1,2,\ldots,N-1 \\ \frac{1}{2 w_i-P} & i=0,Nj \end{cases}
\]

when

\[
\frac{P-w_{i-1}}{w_i-w_{i-1}} \geq 20.
\]

4. APPLICATIONS

Example 1

Consider a rectangle \( \Omega \) in the \( w \)-plane,

\[
\Omega = \{(u,v) ; \quad 1 \leq u \leq 3, 1 \leq v \leq 2\}
\]

and

\[
a = 1+i, \quad b = 3+i, \quad c = 3+2i, \quad d = 1+2i,
\]

as shown in Figure 5a. The quadrilateral \( Q[A,B,C,D] \) is defined by the mapping \( \Omega \) using the function

\[
z = G(w) = w \times w
\]

with

\[
A = a \times a, \quad B = b \times b, \quad C = c \times c, \quad D = d \times d.
\]

Now we are going to determine the conformal module \( m(Q) \) and then re-map \( Q \) onto \( \Omega. \) It is clear that the conformal module \( m = ab = 2. \) Table 1 lists the predicted module \( m, \) its error for different number of
elements and the convergence rate $R$, which is defined as:

$$R = \log_2 \left( \frac{E_{ne} \times 2}{E_{ne}} \right)$$  \hspace{1cm} (15)$$

where the footnote $ne$ stands for the number of elements used, $E$ for error.

It can be seen that the rate of convergence for $m$ is about 1.6. The conformal module $m$ is indeed converged to 2. Figure 5b shows the numerical mesh generated. On a Pentium 200 MHz computer, the CPU time required to generate the mesh is less than 2 minutes.

Example 2

Consider a polygon domain $\Omega$ in the $w$-plane, with 12 straight boundary segments, as illustrated in Figure 6a. If we define a conformal mapping

$$z = 0.5e^{0.5w} + 0.5w^2$$

then the mapped region $Q$ in the $z$-plane is shown in Figure 6b. The purpose of this example is to test whether the above mentioned method is able to map the domain $Q$ in the $z$-plane back to the domain $\Omega$ in the $w$-plane. Thus if we set $V_5 = 1$, then the solution should be

$$U = \begin{bmatrix} 1.0 & 0.9 & 0.7 & 0.5 & 0.3 & 0.0 \end{bmatrix}^T$$

$$V = \begin{bmatrix} 0.6 & 1.0 & 0.4 & 0.8 & 0.2 & 0.0 \end{bmatrix}^T$$
Comparisons between the model predicted $U_{2m}$ and $V_{2m-1}$ and the analytical solutions are listed in Table 2a, b respectively.

As seen in the previous example, as the number of boundary elements increases the differences between the numerical results and the analytical solutions decrease. The inverse mapping is then carried out using 768 boundary elements. Figure 6c shows the conformal mesh model generated for the domain.

Example 3

The third example is to generate a conformal mesh for a practical application. Figure 7a shows the boundary of the Bristol Channel, UK. The physical domain is considered as a curvilinear polygonal region of six sides and it was mapped onto an L-shaped region, as shown in Figure 7b. The corner points ABCDEF in Figure 7a are mapped to abcdedef in Figure 7b and the numerically generated conformal mesh is shown in Figure 7c.
It can be seen from Figure 7c that large grid cells still appear in regions of concave curvature and small grid cells appear in the vicinity of convex boundary curvature. This is a disadvantage of the conformal mapping, although this phenomenon can also be observed in most of the grids generated by elliptic methods without using control functions. One way to overcome the difficulty is to redistribute the mesh using one-dimensional stretching.

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Figure 7 | Conformal mapping and mesh generation for Bristol Channel.
functions. The mesh thus generated remains orthogonal but no longer conformal (Lin & Chandler-Wilde 1996).

Example 4

Consider two doubly-connected domain \( \Omega \) and \( Q \) as illustrated in Figure 8a, b, in which \( Q \) is generated by mapping \( \Omega \) using the following transformation:

\[
z = g(w) = e^{w}\.
\]

If we set \( x_2 = 1 \), then the solution \( X \) will be

\[
X = \{x_i\} = \{0.0 \ 1.0 \ 0.375 \ 0.625 \ 1.0 \ 0.0 \ 0.375 \ 0.625\}^T.
\]

Table 3 shows the comparisons between the computed and the analytical solutions, for \( x_3, x_4, x_5, x_7, x_8 \). It can be seen that the differences between the model predictions and the analytical results decrease as the number of boundary elements increases. Figure 8c gives the generated mesh on the physical domain. In this example, 480 boundary elements were used for the forward mapping, and 81 \times 81 regular grids were used for the backward mapping.

Example 5

Figure 9a is also a doubly connected region. We first divide the circle into four arcs, \( P_1P_2, P_2P_3, P_3P_4 \) and \( P_4P_1 \), with each arc being subducted by \( \pi/2 \), and then map the domain \( Q \) onto a regular domain as shown in

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<td>0.62544</td>
<td>0.00044</td>
<td>0.99984</td>
<td>0.00016</td>
<td>0.37499</td>
<td>0.00001</td>
<td>0.62492</td>
<td>0.00008</td>
<td>0.00064</td>
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<tr>
<td>480</td>
<td>0.37470</td>
<td>0.00030</td>
<td>0.62533</td>
<td>0.00023</td>
<td>0.99987</td>
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<td>0.37501</td>
<td>0.00001</td>
<td>0.62486</td>
<td>0.00014</td>
<td>0.00030</td>
</tr>
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</table>
Figure 9 | Conformal mapping and mesh generation for a doubly connected region.
Figure 9b. Since the geometry in $Q$ is symmetric in both the $x$ and $y$ directions, the geometry in $\Omega$ should also be symmetric in both $u$ and $v$ directions. Therefore the values of $d_1$, $d_2$, $d_3$ and $d_4$ in Figure 9b should also be equal. Table 4 lists four numerical test results deploying different numbers of boundary elements. As can be seen, the maximum difference between $d_1$, $d_2$, $d_3$ and $d_4$ decreases as the number of boundary elements increases, which means the domain in w-plane became more symmetrical. Figure 9c shows the conformal mesh generated for this doubly-connected region, with 480 boundary elements for the forward mapping, and $101 \times 101$ regular grids for the backward mapping. Figure 10 shows a mesh generated for a more general geometry where an island is located in the middle of a meandering channel.

5. CONCLUSIONS

A novel method of numerical conformal mapping is presented in this paper. The method is based on the Cauchy-Riemann conditions for the analytic function. By this method, a general polygonal region with curved

<table>
<thead>
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<th>Convergence test for a doubly connected region</th>
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<tr>
<td>$n_e$</td>
</tr>
<tr>
<td>60</td>
</tr>
<tr>
<td>120</td>
</tr>
<tr>
<td>240</td>
</tr>
<tr>
<td>480</td>
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</table>
edges is directly mapped onto a regular polygon with the same number of edges, and a multiply-connected region is mapped onto a regular region with the same connectivity. Thus the computational region is similar to the original physical region in the sense that the edges on the \( z \)-plane are one to one correspondent to that in the \( w \)-plane. This will be very useful when applied to hydrodynamic and environmental modelling, since it will make the boundary condition specification much easier than the methods that map \( z \)-plane onto an up-half plane. Several numerical examples are given, for both simply connected and multiply-connected regions.

**REFERENCES**


