### A Discontinuous Galerkin Method for Vlasov Systems

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# **Hot Magnetized Plasmas**







## **Hot Magnetized Plasma**

Ionized gas of charged particles where

<u>Hot</u>  $\Rightarrow$  collisions not important

Rare collisions i.e. when mean free path is very long

 $\underline{\mathsf{Magnetized}} \Rightarrow \mathsf{magnetic} \ \mathsf{field} \ \mathsf{important}$ 

Gyroradius small compared to other scale lengths

#### Maxwell-Vlasov System

Vlasov Equation:

$$\frac{\partial f_{\alpha}(\mathbf{x}, \mathbf{v}, t)}{\partial t} + \mathbf{v} \cdot \nabla f_{\alpha} + \frac{e_{\alpha}}{m_{\alpha}} \left( \mathbf{E} + \mathbf{v} \times \mathbf{B} \right) \cdot \nabla_{\mathbf{v}} f_{\alpha} = \frac{\partial f_{\alpha}}{\partial t} \Big|_{c} \approx 0$$

where f is phase space density,  $\alpha = e, i$  is species index, and the sources, charge density and current density, are given by

$$\rho(x,t) = \sum_{\alpha} e_{\alpha} \int_{\mathbb{R}^3} d^3 v f_{\alpha}, \qquad \mathbf{J}(x,t) = \sum_{\alpha} e_{\alpha} \int_{\mathbb{R}^3} d^3 v \mathbf{v} f_{\alpha},$$

which couple into

Maxwell's Equations:

$$\frac{\partial \mathbf{B}}{\partial t} = -\nabla \times \mathbf{E}, \qquad \nabla \cdot \mathbf{B} = \mathbf{0}$$
$$\epsilon_0 \frac{\partial \mathbf{E}}{\partial t} = \nabla \times \mathbf{B} - \mu_0 \mathbf{J}, \qquad \epsilon_0 \nabla \cdot \mathbf{E} = \rho$$

# **Vlasov Regularity**

Vlasov-Poisson:

- (1952) 3D stellar dynamics. R. Kurth local existence in time.
- (1977) spherical symmetry. J. Batt, global existence.
- (1989) 3D compact support. K. Pfaffelmoser, B. Perthame, J. Schaeffer, smooth global existence.

• ...

Maxwell-Vlasov:

• Open!

#### Maxwell- Vlasov Regularity

R. Glassey, J. Schaeffer, .....

"After 40 years we have precious little to show for it."

Computation?



#### **Vlasov-Maxwell – Multiscale Computation**





Spatial grid: ~10<sup>6</sup> grid points x 3-D =  $10^{18}$  grid points

Velocity grid: ~10 grid points x 3-D =  $10^3$  grid points

Total: ~10<sup>34</sup> total grid points

Velocity grid:  $\sim 100$  grid points Total:  $\sim 10^{37}$  total grid points

#### Feasibility

- petaflop= $10^{15} \frac{\text{opers}}{\text{sec}}$
- petaflop  $\times$   $10^{6}$  in parallel  $\Rightarrow$   $10^{21}$   $\frac{opers}{sec}$
- $10^{21} \frac{\text{opers}}{\text{sec}} \times \pi \times 10^7 \frac{\text{sec}}{\text{year}} = 10^{28} \frac{\text{opers}}{\text{year}}$
- $10^{37} \div 10^{28} = 10^9 \sim$  age of solar system < age of universe

#### Maxwell-Vlasov System (to scale)



# **3D Vlasov-Poisson**

$$\frac{\partial f}{\partial t} = -\mathbf{v} \cdot \nabla f + \mathbf{E} \cdot \nabla_{\mathbf{v}} f \qquad \qquad \Omega \times (0, T] \,,$$

$$\mathbf{E} = -\nabla \Phi$$
  $\Omega_{\mathbf{x}} \times (0, T],$ 

$$\Delta \Phi = \int_{\mathbb{R}^3} d^3 v \ f - 1 \qquad \qquad \Omega_{\mathbf{x}} \times (0, T] \,.$$

$$\Omega = \Omega_{\mathbf{x}} \times I\!\!R^3$$

# **Vlasov Computational Methods**

The VP system with the electrostatic force has been studied extensively for the simulation of collisionless plasmas. Numerical methods include but not limited

- Particle-In-Cell (PIC) (Birdsall, Langdon; Hockney, Eastwood, 1981)
- Semi-Lagrangian approach (Cheng and Knorr, 1976, Sonnendrücker, et al, F. Filbet, et al, Qiu and Christlieb)
- Fourier-Fourier Spectral methods (Klimas et al), WENO FD with Fourier collocation (Zhou et al.), FEM, DG (see next page).

For gravitational VP system,

- ▶ 1D problems, Fujiwara, 1981, White, 1986
- Spherical stellar systems, Fujiwara, 1983
- ► Stella disks, Nishida et al, 1984.
- ► Gravitational clustering, Bouchet, 1985

## **Discontinuous Galerkin Method**

- Invented by Reed and Hill (73) for neutron transport. Lesaint and Raviart (74).
- RKDG method by Cockburn and Shu (89, 90,...) for conservation laws.
- Elliptic and Parabolic problems, (IP methods), Babuška et al. (73), Wheeler (78), Arnold (79), Bassi and Rebay (97), Cockburn and Shu (98), Arnold et al. (02)...

#### DG methods for VP systems in electrostatic case have been considered

- ▶ Heath, Gamba, Morrison, Michler, JCP, 2011. Heath, 2007
- ► Ayuso, Carrillo, Shu, KRM, to appear; preprint.
- Qiu, Shu, JCP, 2011. Rossmanith, Seal, JCP, 2011, Crouseilles et al., preprint.

#### **DG** Method – Conservation Laws

For  $u_t + \nabla \cdot \mathbf{f}(u) = 0$ , the DG method is: to find  $u \in \mathcal{V}(K)$ , such that

$$\int_{K} u_t v \, dA - \int_{K} \mathbf{f}(u) \cdot \nabla v \, dA + \int_{\partial K} \widehat{\mathbf{f}(u) \cdot \mathbf{n}} \, v \, ds = 0$$

hold for any test function  $v \in \mathcal{V}(K)$ .



Upwinding

## **DG Method – Advantages**

#### ▷ Real Boundary Conditions

- Use of FVM framework, convection-dominated problems.
- Flexibility with the mesh. (hanging nodes, nonconforming mesh)



- Compact scheme, highly parallelizable.
- Polynomials of different degrees in different elements, even non-polynomial basis.



semi-discrete:

$$M\frac{df}{dt} = V(f) \,,$$

 $M^{-1}$  only once!

#### **VP DG Error Estimates**

 $\mathbb{Q}^{r}(K)$ : the space of polynomials on a set K of degree less than or equal to r, and Non-Symmetric Interior Penalty (NIPG) method for the Poisson equation

$$\|\Phi - \Phi_h\|_{NIPG}^2 \leq \lambda^{-1} \|\rho - \rho_h\|_{L^2(\Omega_x)}^2 + c \frac{h^{2\mu_x - 2}}{r_x^{2\bar{s} - 2}} \|\tilde{\Phi}_h\|_{L^2(\Omega_x)}^2,$$

$$\begin{split} \|\nabla\Phi - \nabla\Phi_h\|_{L^2(\Omega_x)}^2 &+ \sum_{k_x=1}^{P_{h_x}} \frac{r_v \sigma}{|h_{j_x}|^{n/2}} \|\Phi - \Phi_h\|_{L^2(F_{k_x})}^2 + \sum_{F_{k_x}\in\Omega_{x,D}} \frac{r_x \sigma}{|h_{j_x}|^{n/2}} \|\Phi - \Phi_h\|_{L^2(F_{k_x})}^2 \\ &\leq \lambda^{-1} \|\rho - \rho_h\|_{L^2(\Omega_x)}^2 + c \frac{h^{2\mu_x - 2}}{r_x^{2\bar{s} - 2}} \|\tilde{\Phi}_h\|_{L^2(\Omega_x)}^2 \,, \end{split}$$

$$\begin{aligned} \|f(T) - f_h(T)\|_{L^2(\Omega)}^2 + \int_0^T \sum_{k=1}^{P_h} \||\overline{\alpha_h} \cdot \nu_k|^{1/2} [f - f_h]\|_{L^2(F_k)}^2 \\ + \int_0^T \||\alpha_h \cdot \nu_k|^{1/2} \ [f - f_h]\|_{0,\Gamma_0}^2 + \int_0^T \||\alpha_h \cdot \nu_k|^{1/2} [f - f_h]\|_{0,\Gamma_I}^2 \leq Ch^{2\mu_v - 1} + o_{\{h,\mu_x,\mu_v\}}(h^{2\mu_v - 1}), \end{aligned}$$

for 
$$\mu_x = \min\{r_x + 1, \bar{s}\}$$
 and  $\mu_v = \min\{r_v + 1, s\}$ .

and  $\|\theta\|_{NIPG}^2 = A_{c_s}(\theta, \theta) + J_{\sigma}(\theta, \theta), \qquad \theta \in H^1(T_h)$ 

Broken Sobolev spaces  $H^{s}(mesh)$  etc.

# **1D Vlasov-Poisson & Advection Equations**

Vlasov-Poisson:

$$f_t = -vf_x + Ef_v \qquad \Omega \times (0,T]$$
  

$$E = -\Phi_x \qquad \Omega_x \times (0,T],$$
  

$$\Phi_{xx} = \int_{\mathbb{R}} dv f - 1 \qquad \Omega_x \times (0,T]$$

Linear Vlasov-Poisson:

$$\begin{aligned} (\delta f)_t &= -v(\delta f)_x + Ef'_0 & \Omega_x \times (0,T] \\ E &= -\Phi_x & \Omega_x \times (0,T] \\ \Phi_{xx} &= \int_{\mathbb{R}} dv \, \delta f & \Omega_x \times (0,T] \end{aligned}$$

Advection:

$$(\delta f)_t = -v(\delta f)_x \qquad \Omega \times (0,T]$$

$$\Omega_x = [0, L], \qquad \Omega = \Omega_x \times I\!\!R$$

#### **ICs and BCs**

$$f(x, v, t) = f_0(v) + \delta f(x, v, t)$$

$$\delta f(x, v, 0) = A \cos(kx) f_0(v),$$
  

$$\delta f(0, v, t) = \delta f(L, v, t),$$
  

$$\Phi(0, t) = \Phi(L, t) = 0,$$

Note,  $\delta f(L, v, t)$  need not be small. Sample equilibria:

Maxwellian : 
$$f_M = \frac{1}{\sqrt{2\pi}} e^{-v^2/2}$$
  
Lorentzian :  $f_L = \frac{1}{\pi} \frac{1}{v^2 + 1}$ .

# **Advection**

$$\rho_{tot}(x,t) = 1 - \int_{-\infty}^{\infty} dv f(x,v,t)$$
  
=  $1 - \int_{-\infty}^{\infty} dv \tilde{f}(x-vt,v)$   
=  $-A \int_{-\infty}^{\infty} dv \cos [k(x-vt)] f_0(v),$ 

## **Maxwellian Advection**

Choose:

$$f_0 = f_M, \quad A = 0.1, \quad k = 0.5, \quad L = 4\pi$$

 $\Rightarrow$ 

 $\Rightarrow$ 

$$\rho_{tot}(x,t) = -A\cos(kx) e^{-k^2 t^2/2}$$

$$\max_{x} |\rho_{tot}(x,t)| = 0.1 e^{-t^2/8}$$

#### **Maxwellian Advection**



exact solution (solid),  $(N_{h_x}, N_{h_v}) = (500, 400)(dot)$ , (1000,800)(dash-dot), (2000,1600)(dash-dot-dot), (4000, 400) (short dash), (8000, 400) (long dash).

# **Lorentzian Advection**

Choose:

$$f_0 = f_L, \quad A = 0.01, \quad k = 1/8, 1/6, 1/4, 1/2, \quad L = 16\pi, 12\pi, 8\pi, 4\pi$$
  
 $T = 75, 75, 50, 50, \quad (N_x, N_v) = (1000, 2000)$ 

$$\Rightarrow$$

$$\rho_{tot}(x,t) = -A\cos(k_x) e^{-kt}$$

 $\Rightarrow$ 

$$\max_{x} |\rho_{tot}(x,t)| = 0.01 e^{-kt}$$

#### **Lorentzian Advection**

 $\log_{10}(\max_{x} |\rho_{tot}(x,t)|)$  vs. t



#### Landau Damping

Assume:

$$f(x, v, t) = f_0(v) + \delta f(x, v, t), \quad \delta f(x, v, t) \sim \exp(ikx - i\omega t)$$

Plasma 'Dispersion Relation':

$$\varepsilon(k,\omega) = 1 - \frac{1}{k^2} \int_{-\infty}^{\infty} \frac{f_0'(v)}{(v-\omega/k)} dv,$$

k real and positive,  $\omega$  in UHP

Stable and unstable eigenmodes (and embedded modes) if they exist satisfy

$$\varepsilon(k,\omega) = 0 \quad \Rightarrow \quad \omega(k) = \omega_R(k) + i\gamma(k)$$

Landau damping comes from analytically continuing into LHP (deforming the contour). Not an eigenmode! Time asymptotics.

## Landau Damping Maxwellian







Contour plots (*left*) and cross-sectional plots (*right*),  $x = 2\pi$ , for  $\delta f$  at t = 0, t = 25, t = 50, t = 75 (*descending order*).

# Landau Damping Maxwellian Decay Rate



Time decay plots of fundamental mode under mesh refinement:  $(N_{h_x}, N_{h_v}) = (250, 200)$  (top left), (500, 400) (top right), (1000, 800) (bottom left) and (2000, 1600) (bottom right). The theoretical decay rate is -0.153 to three decimal-digit accuracy.

#### Landau Damping with Lorentzian

Plasma Dispersion Function:

$$\varepsilon(k,\omega) = 1 + \frac{2}{\pi k^2} \int_{-\infty}^{\infty} \frac{v}{(v^2+1)^2(v-u)} dv,$$

Residue calculus implies:

$$\varepsilon(k, u) = 1 - \frac{1}{k^2(u+i)^2}.$$

 $\varepsilon = 0$  and  $u = \omega/k$  implies

$$\omega = \omega_R + i\gamma = \pm 1 - ik \,,$$

### Landau Damping with Lorentzian: $\gamma = k$



Decay plots of fundamental modes: k=1/8 (top left), k=1/6 (top right), k=1/4 (bottom left) and k=1/2 (bottom right).

#### **Recurrence in Advection**

Given a map on a bounded domain D,

 $f_t: D \to D$ ,

with f measure preserving homeomorphism  $\Rightarrow$  recurrence.



FIG. 3. Linear Landau damping with recurrence effect for the case  $V_{\text{max}} > v_p$ , where  $v_p$  is the phase velocity of the wave. k = 0.5, N = 8, M = 16,  $V_{\text{max}} = 4.0$ , and  $\Delta t = \frac{1}{8}$ .

#### **Cheng-Knorr Recurrence Time**

$$\rho(x,t) = \sum_{j} f(x,v_{j},t) \Delta v = \sum_{j} f_{0}(x-v_{j}t,v_{j}) \Delta v$$
$$= \sum_{j} A f_{eq}(v_{j}) \cos(k(x-v_{j}t)) \Delta v$$
$$= \sum_{j} A f_{eq}(v_{j}) \cos(kx-k(j+1/2)\Delta vt) \Delta v$$

This is a periodic function in time with period  $T_R = \frac{2\pi}{k \Delta v}$ . In this section, we consider the standard RKDG methods for this equation with upwind numerical fluxes.

$$f_{h} = f_{i-\frac{1}{4},j+\frac{1}{4}} \chi_{1}(x,v) + f_{i-\frac{1}{4},j-\frac{1}{4}} \chi_{2}(x,v) + f_{i+\frac{1}{4},j+\frac{1}{4}} \chi_{3}(x,v) + f_{i+\frac{1}{4},j-\frac{1}{4}} \chi_{4}(x,v), \chi_{1}(x,v) = -4 \left(\frac{x-x_{i}}{\Delta x_{i}} - \frac{1}{4}\right) \left(\frac{v-v_{j}}{\Delta v_{j}} + \frac{1}{4}\right) \chi_{2}(x,v) = 4 \left(\frac{x-x_{i}}{\Delta x_{i}} - \frac{1}{4}\right) \left(\frac{v-v_{j}}{\Delta v_{j}} - \frac{1}{4}\right) \chi_{3}(x,v) = 4 \left(\frac{x-x_{i}}{\Delta x_{i}} + \frac{1}{4}\right) \left(\frac{v-v_{j}}{\Delta v_{j}} + \frac{1}{4}\right) \chi_{4}(x,v) = -4 \left(\frac{x-x_{i}}{\Delta x_{i}} + \frac{1}{4}\right) \left(\frac{v-v_{j}}{\Delta v_{j}} - \frac{1}{4}\right)$$

$$f_{ij} = (f_{i-1/4,j+1/4}, f_{i-1/4,j-1/4}, f_{i+1/4,j+1/4}, f_{i+1/4,j-1/4})^T$$

$$\frac{df_{ij}}{dt} = \frac{\triangle v}{\triangle x} \left( S_m f_{ij} + T_m f_{i-1,j} \right) = \frac{\triangle v}{\triangle x} \left( S_m + T_m e^{-ik\Delta x} \right) f_{ij}$$





with  $m = 2j - N_v - 1 = 1, 3, 5...$ 

The initial condition is  $f_{ij}(0) = Re(Ae^{ikx_i}\Lambda)$ , where

$$\Lambda = (e^{-ik\Delta x/4} f_{eq}(v_{j+1/4}), e^{-ik\Delta x/4} f_{eq}(v_{j-1/4}), e^{ik\Delta x/4} f_{eq}(v_{j+1/4}), e^{ik\Delta x/4} f_{eq}(v_{j-1/4}))^T$$

Hence the general expression for the numerical solution is

$$f_{ij}(t) = Re(e^{ikx_i}(a_1e^{\eta_1 t}V_1 + a_2e^{\eta_2 t}V_2 + a_3e^{\eta_3 t}V_3 + a_4e^{\eta_4 t}V_4))$$

where  $\eta_1, \ldots, \eta_4$  are eigenvalues of  $G_j$ , and  $V_1, \ldots, V_4$  are corresponding eigenvectors.

Eigenvectors independent of  $m = 2j - N_v - 1 \Rightarrow$ 

Exact solution:

<u>Recurrence</u>  $T_R \approx 2\pi/k\Delta v$ , <u>modulation</u>, and <u>decay</u>  $\mathcal{O}(k^2\Delta x^2)$ .



Figure: Top left: Maxwellian,  $Q^1$ . Top right: Lorentzian,  $Q^1$ . Bottom left: Maxwellian,  $Q^2$ . Bottom right: Lorentzian,  $Q^2$ .

# Landau Damping – $Q^2$ Recurrence Time





$$H_L = -\frac{1}{2} \int_0^{4\pi} dx \int_{\mathbb{R}} dv \, \frac{v \, (\delta f)^2}{f'_0} + \frac{1}{8\pi} \int_0^{4\pi} dx \, E^2 \, .$$

Nonlinear Computations – Analysis of Results

## **Nonlinear Landau Damping**



Maxwellian, amplitude A = .5: k=.5 (top left), k=1 (top right), k=1.5 (bottom left) and k=2 (bottom right). Bounce time  $\approx 40$ .

#### **Nonlinear Landau Damping**



Maxwellian, amplitude A = .5. First mode.  $\gamma$  smaller than linear Landau damping because nonlinear coupling matters early.

#### Nonlinear Two-Stream Instability

Equilibrium:

$$f_{TS}(v) = \frac{1}{\sqrt{2\pi}} v^2 e^{-v^2/2}$$

Manipulations:

$$\varepsilon = 1 - \frac{2}{k^2} \left[ 1 - 2z^2 + 2zZ(z) \left( 1 - z^2 \right) \right].$$

where  $z = \omega/k$ .

#### Plasma Z-function:

$$Z(z) = \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} e^{-w^2} \frac{dw}{w-z} = 2ie^{-z^2} \int_{-\infty}^{iz} e^{-t^2} dt$$

first expression  $\Im(z) > 0$  and the value of Z for  $\Im(z) < 0$  is obtained by analytic continuation; second expression valid for all complex z good for numerics.  $\varepsilon = 0$  implies instability!  $\gamma$  agrees!













#### **Invariants**

Particle Number:

$$N = \int_0^L dx \int_{\mathbb{R}} dv f(x, v, t) ,$$

Total Momentum:

$$P = \int_0^L dx \int_{\mathbb{R}} dv \, v f(x, v, t) \, ,$$

Total Energy:

$$H = \frac{1}{2} \int_0^L dx \int_{\mathbb{R}} dv \, |v|^2 f(x, v, t) + \frac{1}{2} \int_0^L dx \, |E(x, t)|^2 \, ,$$

Casimir Invariants:

$$C = \int_0^L dx \int_{\mathbb{R}} dv \, \mathcal{C}(f) \, .$$

#### **Invariants – Relative Error**



Total particle number (left). Total momentum (right).



Enstrophy (left). Total energy (right).

# **BGK Mode Potential**



The electrostatic potential up to  $\Phi(x, t = 100)$ 

## Scatter Plot f versus $\mathcal{E}(x, v)$

At t = 100 for every x, v, know  $\Phi \Rightarrow \mathcal{E}(x, v) = v^2/2 - \Phi(x, 100)$ . Make scatter plot of 9 million pairs (x, v) of  $f_{100}$  versus  $\mathcal{E}(x, v)$ :



 $f_{100}$  a graph over  $\mathcal{E}(x, v)$  to within line thickness. Green positive velocities; red negative velocities.

#### **Scatter Plot Detail**



Blow-up of  $f_{100}(\mathcal{E})$  near  $\mathcal{E} = 0$ . Is cusp universal trapping feature?

#### **BGK Modeling**

Model Distribution:



Rough guess:  $\Phi_M = 1$  and  $\mathcal{E}^* = 2$  uniformly good fit.  $f'(\mathcal{E}_M) = 0$ . For  $\beta = 1$ ,  $\mathcal{E}_M = 1/\gamma$ , where  $\gamma$  is the golden mean!

#### **Pseudo-potential**

$$\rho(\Phi) = \int_{\mathbb{R}} dv f(\mathcal{E}) = \int_{-\Phi}^{\infty} \frac{d\mathcal{E} f_0(\mathcal{E})}{\sqrt{2(\mathcal{E} + \Phi)}}$$

Poisson's Equation:

$$\Phi_{xx} = -\rho(\Phi) = -\frac{d\mathcal{V}}{d\Phi}$$

Integrable Newton's second law:  $\Phi \sim x$ ,  $x \sim t$ . Oscillation if pseudo-potential  $\mathcal{V}$  has local minimum etc. Compares well.

# **Dynamically Accessible IC**

Vlasov with Drive:

$$f_t = -vf_x + (E + E_d(x, t))f_v, \qquad E_x = 1 - \int_{I\!\!R} dv f$$

External Drive:

$$E_d(x,t) = A_d(t) \cos(kx - \omega t)$$

Drive Created IC:



$$A_d(t) = .052$$
 and  $T_d = 200$ 

Johnston et al., Afeyan, Rose, PJM, ...

# Weak Drive: E(t) = E(t+T)



 $A_d(t) = .052$  and  $T_d = 200$ 

Appears to settle into periodic orbit – travelling BGK hole.

# **Strong Drive**

E(t) at x-center point- Basis functions P2



Higher Order Periodic/Quasiperiodic Orbit:  $E(t) = A(t)E_0(t)$  A(t) = A(t + T/4) with  $E_0(t) = E_0(t + T)$  $E_0(t)$  like weak drive

# **Strong Drive Fourier**















# **Open Mathematics Problems**

- Prove nonlinear Landau damping rate, growth, bounce say anything about general phenomenology.
- Prove stability of any BGK mode. Mine?
- Prove 'weak' asymptotic stability.
- Prove existence/nonexistence of cusp.
- Prove existence of weak drive periodic orbit. Stability. Weak asymptotic stability.
- Prove existence of strong drive periodic/quasiperiodic orbit. Stability. Weak asymptotic stability.

# How?

- Finite-Dimensional Hamiltonian Systems:
  - J periodic orbits near equilibria
     Lyapunov, Weinstein, Moser, ...
  - variational methodsRabinowitz, Ekland, ...



- Infinite-Dimensional Hamiltonian VP-Like Systems:
  - B Hamilton-Jacobi Variational Principle for VP PJM, ... tutorial web page, online ICERM lecture
  - techniques: viscosity solutions, weak KAM, ...
     Villiani, Gangbo, Li, ...

Time is Ripe!