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: ~10⁶ grid points x 3-D = 10^{18} grid points

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

Total: ~10³⁴ total grid points

Velocity grid: ~ 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, ω 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 δf 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 η_1, \ldots, η_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 ≈ 40 .

Nonlinear Landau Damping

Maxwellian, amplitude A = .5. First mode. γ 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! γ 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 γ 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!