A lumped nodal DGTD-PIC method to ensure charge conservation for the 3D Vlasov-Maxwell system on nonconforming grids

B. Fornet

Nuclétures

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Quick introduction to mesoscopic plasma description

**Boltzmann Probability Function**

\[ f(X, p, t) = f(x, y, z, p_x, p_y, p_z, t) \]

is an observable used to describe particles behavior at the mesoscopic level in phase space: \( X = (x, y, z) \) is the position vector, \( p = (p_x, p_y, p_z) \) the momentum and \( t \) the time.

\[
\frac{df}{dt} = \frac{\partial f}{\partial t} + dx \frac{\partial f}{\partial x} + dv \frac{\partial f}{\partial v} = \left( \frac{df}{dt} \right)_{coll}
\]

Applying Newton’s Second Law of Motion, we get Boltzmann equation:

\[
\frac{\partial f}{\partial t} + v \cdot \nabla f + \frac{F}{m} \frac{\partial f}{\partial v} = \left( \frac{df}{dt} \right)_{coll}
\]

For collisionless plasmas \( F \) stands for the Lorentz Force (produced by electromagnetic fields \( E \) and \( H \)) and therefore:

\[
\left( \frac{df}{dt} \right)_{coll} = 0
\]
Special case of an electron collisionless plasma

Colors used to emphasize nonlinear dependencies between \((E, H, f)\)

**Non-consistent DGTD-PIC**

- Dynamics of electromagnetic fields: Maxwell equations
  \[\varepsilon \frac{\partial t}{E} - \nabla \times H = -J(f)\]
  \[\mu \frac{\partial t}{H} + \nabla \times E = 0\]
  \[\nabla \cdot E = \frac{\rho}{\epsilon}\]
  \[\nabla \cdot H = 0\]

- Vlasov system describing electron behavior: Vlasov equation
  \[\frac{\partial f}{\partial t} + v \cdot \nabla f + \frac{F(E, H)}{m} \frac{\partial f}{\partial v} = 0\]
What is charge conservation?

**Charge Conservation Equation**

\[ \partial_t \rho + \nabla \cdot J = 0 \]

- A necessary property for both Maxwell and Vlasov equations to make sense
- Involution in Maxwell equations. Given suitable initial conditions thanks to this property, Maxwell’s equations reduce to

\[ \varepsilon \partial_t E - \nabla \times H = - J(f) \]
\[ \mu \partial_t H + \nabla \times E = 0 \]

- What about a numerical solution not satisfying this property? 
  \[ \Rightarrow \quad Accounting \ for \ divergence \ constraints \ becomes \ mandatory \]
A new method to ensure DGTD-PIC charge conservation
Why DGTD(-PIC) is a most promising method to solve (Vlasov-)Maxwell system

- Purely local Method
- Can be used for lots of other physical applications $\mapsto$ Multiphysics
- Natural ability to easily increase resolution order
- High order method compatible with very general meshes (hybrid, with hanging nodes, HP) : possibility of multiscale highly accurate modelling
- Highly parallelizable
Main drawbacks of DGTD(-PIC)

**DGTD and DGTD-PIC**
High computational cost (worse for complex meshes) depending on the available resources
\[ \rightarrow \textit{only cartesian grids with hanging nodes (multiscale)} \text{ for this briefing} \]

**DGTD**
Complete mastery of nonspurious DGTD schemes on general grids not yet achieved

**DGTD-PIC**
Complete mastery of charge conserving DGTD-PIC schemes on general grids not yet achieved
Nonspurious schemes and charge conserving schemes

\[ E(t,.) = \widehat{E}(0,.) + \int_0^t [\nabla \times H(s,.) - J(s,.)] \, ds + \nabla \varphi(t,.) \]

Charge conserving: nonlinearity but source term prescribed by PIC

\[
\begin{align*}
\epsilon \partial_t E - \nabla \times H &= -J(f) \\
\mu \partial_t H + \nabla \times E &= 0
\end{align*}
\]

Nonspurious: linear but arbitrary source term \( J \)

\[
\begin{align*}
\epsilon \partial_t E - \nabla \times H &= -J \\
\mu \partial_t H + \nabla \times E &= 0
\end{align*}
\]

Goal: secure charge conservation on 3D cartesian grids with hanging nodes (multiscale)
Can spurious behavior take place in Time Domain?

yes it can...

**Figure:** $E_y$ field for parameter $\beta = 1$ and $\beta = 2$ Legendre $P^1$ with centered fluxes on mesh 10x10x10
How is this result obtained? (Generalization to 3D of 2D Issautier test-case)

\[ J = \pi \begin{pmatrix} (\cos(t) - \beta)[\pi \cos(\pi x)(\sin(\pi z) + \sin(\pi y)) + 2\pi^2 x \sin(\pi y) \sin(\pi z)] - \cos(t) \times \sin(\pi y) \sin(\pi z) \\ (\cos(t) - \beta)[\pi \cos(\pi y)(\sin(\pi x) + \sin(\pi z)) + 2\pi^2 y \sin(\pi z) \sin(\pi x)] - \cos(t) \times \sin(\pi z) \sin(\pi x) \\ (\cos(t) - \beta)[\pi \cos(\pi z)(\sin(\pi y) + \sin(\pi x)) + 2\pi^2 z \sin(\pi x) \sin(\pi y)] - \cos(t) \times \sin(\pi x) \sin(\pi y) \end{pmatrix} \]

\[ E = \sin(t) \begin{pmatrix} x \sin(\pi y) \sin(\pi z) \\ y \sin(\pi z) \sin(\pi x) \\ z \sin(\pi x) \sin(\pi y) \end{pmatrix} \]

\[ H = \pi (\cos(t) - \beta) \begin{pmatrix} \sin(\pi x)(z \cos(\pi y) - y \cos(\pi z)) \\ \sin(\pi y)(x \cos(\pi z) - z \cos(\pi x)) \\ \sin(\pi z)(y \cos(\pi x) - x \cos(\pi y)) \end{pmatrix} \]

Test-case similar to the one of A. Stock (proceedings of coupled problems 2011 conference) but fields are known explicitly

The same bad results are obtained

- For all \( \beta > 0 \) \( \mapsto \) a small error can trigger a spurious reaction
- For Bernstein basis functions \( \mapsto \) not due to a defect in Legendre basis functions

Upwind fluxes and higher order basis functions delay the appearance of spurious behavior (but do not correct it)
How to get correct results?

Two kinds of methods

- Reintroduce divergence contraints in the equation via penalization (Issautier et Depeyre, rapport de recherche du CERMICS 1995) or a Lagrange Multiplier (Elliptic correction, Parabolic correction, Hyperbolic correction: PHM)
  $\mapsto$ the data $\rho$ is needed

- Use a proxy space for $J$, different from the one used to approximate the field $H$. Based on this principle, many configurations which correct spurious behaviors can be found.

$\mapsto$ Charge conservation in DGTD-PIC is a separate issue
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A new method to ensure DGTD-PIC charge conservation
Context

Both Maxwell and Vlasov are hyperbolic, encouraging the use of explicit time integrators.

The correction methods replace Maxwell equations by an augmented formulation that can be:

- Still hyperbolic
- Parabolic or with parabolic/elliptic features
First kind of correction: Depeyre-Issautier’s penalization method

Formulation

\[ \epsilon \partial_t E - \nabla \times H - \frac{1}{\alpha_E} \nabla \left( \nabla \cdot \frac{E - \rho}{\epsilon} \right) = -J \]

\[ \mu \partial_t H + \nabla \times E - \frac{1}{\alpha_H} \nabla \left( \nabla \cdot H \right) = 0 \]

penalization of Gauss’ law
penalization of Gauss’ law for magnetism

Analysis of the formulation

No additional unknowns to compute but the equations become parabolic:

- Explicit time stepping loose efficiency
- Discretization of the additional penalization term in DGTD is more technical to perform
- Given suitable assumptions and an initial condition, there is a unique solution \((E(\alpha_E, \alpha_H), H(\alpha_E, \alpha_H))\)
Second kind of correction containing several correction methods

Formulation

Lagrange multiplier enforcing Gauss’ law

\[ \epsilon \partial_t E - \nabla \times H + \alpha_E \nabla \varphi_E = -J \]

\[ \mu \partial_t H + \nabla \times E + \alpha_H \nabla \varphi_H = 0 \]

Lagrange multiplier enforcing Gauss’ law for magnetism

\[ \beta_E \partial_t \varphi_E + \gamma_E \text{op}(\partial) \left( \nabla . E - \frac{\rho}{\epsilon} \right) = 0 \]

\[ \beta_H \partial_t \varphi_H + \gamma_H \text{op}(\partial) \nabla . H = 0 \]

Remarks

- Depending on the choice of parameters \((\alpha_E, \beta_E, \gamma_E)\) and of the differential operator \(\text{op}(\partial)\), the Cauchy system on the whole space is well-posed.
- The last two equations can be: hyperbolic, parabolic, elliptic
- The PHM (Purely Hyperbolic Maxwell) formulation ensures global hyperbolicity of the system whose unknowns are \((E, H, \varphi_E, \varphi_H)\)
List of questions

- Generalization of classical boundary conditions for Maxwell's equations to the augmented system (existence but no uniqueness)
- Time scheme to use to solve numerically the new augmented system
- Characteristics of waves propagating on \((\varphi_E, \varphi_H)\) unknowns. For instance, for PHM, parameters have to be prescribed in a unique way to ensure propagation of these waves at the speed of light.
- Rigourous meaning of charge density \(\rho\)
Definition of charge density (I)

Two point of views for the Vlasov-Maxwell system

- $\rho$ obtained from density function $f$ as

$$\rho_{\text{Vlasov}} := (t, x) \mapsto \int_{\mathbb{R}^3} f(t, x, v) \, dv$$

- $\rho$ obtained from the electric field through Gauss’ law as

$$\rho_{\text{Maxwell}} := (t, x) \mapsto \epsilon \nabla \cdot E(t, x)$$

- The two definitions of $\rho$ give different values in DGTD-PIC, for instance on charged metallic surfaces
Definition of charge density (II)

Physical description and picture of $\rho_{\text{Maxwell}}$

![Figure: Charge influence induced by electrons emitted from the right of the left grey box](image)

**Fig.:** Charge influence induced by electrons emitted from the right of the left grey box
Definition of charge density (III)

Physical description and picture of $\rho_{Vlasov}$

**Fig.:** Charge influence induced by electrons emitted from the right of the left grey box
Charge density in correction methods

\( \rho \) in correction methods for PIC applications

- \( \rho = \rho_{\text{Vlasov}} \) thus correction methods enforce \( \nabla \cdot E - \frac{\rho_{\text{Vlasov}}}{\epsilon} = 0 \)

- The information contained by \( \rho_{\text{Vlasov}} \) is poorer than the one contained in \( \rho_{\text{Maxwell}} \) (physical charge density)

- The differences between \( \rho_{\text{Maxwell}} \) and \( \rho_{\text{Vlasov}} \) lie on hypersurfaces on which suitable boundary conditions for the augmented system are expected to impose the correct physics
Why correction methods can have tricky effects in a DGTD framework

Correction methods using only DG...

We do not want to lose the advantages of DG by mixing it with finite elements

Physical case for which DGM correction Methods give nonphysical results

**Fig.** A metallic box inside another one
Comment on the nonphysical results

Tests performed

- In 3D with PHM (preferred correction method)
- In 2D with Boris correction (reference method in terms of quality for most people)

Unphysical results how?

Charge density near the emissive zone goes to zero instead of maintaining a constant positive value at late times.
Expected results and results obtained when charge is not conserved

Bad charge conservation

**Fig.**: Normal electric field near emissive plate
Results obtained after correction can be even worse than those without correction!

**Numerical artefacts induced by PHM**

**FIG.** Normal electric field near emissive plate
Some Physics

DGTD-PIC: why and how

Introduction to correction methods to preserve divergence constraints

Why centered fluxes are unsuitable

A new method without correction or centered fluxes

Validation of new method and interest of using high order

Conclusion and Outlook
### Results obtained with centered fluxes

#### DGTD
- Bad with general meshes (lower convergence order, unphysical solutions for discontinuous meshes)
- For spurious schemes, encourage spurious errors
- For nonspurious schemes (Mounier, Campos-Pinto, Sonnendrücker (to appear in Applied Math and Computation 2015)) cannot cope with meshes with hanging nodes

#### DGTD-PIC
- Bad with general meshes (Example of Crestetto: 2D PHM on triangular meshes)
- Encourage false statistical-like noise
- Bad for charge conservation on general meshes including grids with hanging nodes
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DGTD scheme (part one)

From equation:

\[ A_0 \partial_t U + A(\partial) U = S(t, x, y, z), \]

A way to write the DGTD scheme is:

\[
\frac{d}{dt} U_K + (M_K^{-1} R_K) U_K + \sum_{L \in \nu(K)} M_K^{-1} F_{KL}^{in} U_K + \sum_{L \in \nu(K)} (M_K^{-1} F_{KL}^{out}) U_L + \sum_{L \in \nu_{bound}(K)} M_K^{-1} F_{KL}^{bound} U_K = M_K^{-1} S_K.
\]

With Mass Matrix:

\[
M_K = \begin{pmatrix}
\langle \langle A_0 \psi^K_1, \psi^{test,K}_1 \rangle \rangle_{L^2(\Omega_K)} & \cdots & \langle \langle A_0 \psi^{dof_{tot}^K}, \psi^{test,K}_1 \rangle \rangle_{L^2(\Omega_K)} \\
\vdots & \ddots & \vdots \\
\langle \langle A_0 \psi^K_{dof_{tot}^K}, \psi^{test,K}_{dof_{tot}} \rangle \rangle_{L^2(\Omega_K)} & \cdots & \langle \langle A_0 \psi^{dof_{tot}^K}, \psi^{test,K}_{dof_{tot}} \rangle \rangle_{L^2(\Omega_K)}
\end{pmatrix}
\]
DGTD scheme (part two)

Stiffness Matrix:

\[ R_K = - \begin{pmatrix} 
\left\langle \left\langle \psi^K_1, A(\partial)\psi^{test,K}_1 \right\rangle \right\rangle_{L^2(\Omega_K)} & \ldots & \left\langle \left\langle \psi^K_{dof_{tot}}, A(\partial)\psi^{test,K}_1 \right\rangle \right\rangle_{L^2(\Omega_K)} \\
\vdots & \ddots & \vdots \\
\left\langle \left\langle \psi^K_1, A(\partial)\psi^{test,K}_{dof_{tot}} \right\rangle \right\rangle_{L^2(\Omega_K)} & \ldots & \left\langle \left\langle \psi^K_{dof_{tot}}, A(\partial)\psi^{test,K}_{dof_{tot}} \right\rangle \right\rangle_{L^2(\Omega_K)} 
\end{pmatrix} \]

Interior Fluxes

\[ F_{KL}^{in} = \begin{pmatrix} 
\left\langle \frac{A^\gamma_{in}(n_{KL})}{2} \psi^K_1, \psi^{test,K}_1 \right\rangle_{L^2(\partial\Omega_K)} & \ldots & \left\langle \frac{A^\gamma_{in}(n_{KL})}{2} \psi^K_{dof_{tot}}, \psi^{test,K}_1 \right\rangle_{L^2(\partial\Omega_K)} \\
\vdots & \ddots & \vdots \\
\left\langle \frac{A^\gamma_{in}(n_{KL})}{2} \psi^K_1, \psi^{test,K}_{dof_{tot}} \right\rangle_{L^2(\partial\Omega_K)} & \ldots & \left\langle \frac{A^\gamma_{in}(n_{KL})}{2} \psi^K_{dof_{tot}}, \psi^{test,K}_{dof_{tot}} \right\rangle_{L^2(\partial\Omega_K)} 
\end{pmatrix} \]
DGTD scheme (part three)

Exterior flux linked with neighboring unknown $U_L$ is:

$$F_{KL}^{out} = \begin{pmatrix}
\left\langle \frac{A_\gamma}{2} (n_{KL}) \psi_1^L, \psi_1^{test,K} \right\rangle_{L^2(\partial \Omega_K)} & \cdots & \left\langle \frac{A_\gamma}{2} (n_{KL}) \psi_{dof_{tot}}^L, \psi_1^{test,K} \right\rangle_{L^2(\partial \Omega_K)} \\
\vdots & \ddots & \vdots \\
\left\langle \frac{A_\gamma}{2} (n_{KL}) \psi_1^L, \psi_{dof_{tot}}^{test,K} \right\rangle_{L^2(\partial \Omega_K)} & \cdots & \left\langle \frac{A_\gamma}{2} (n_{KL}) \psi_{dof_{tot}}^L, \psi_{dof_{tot}}^{test,K} \right\rangle_{L^2(\partial \Omega_K)}
\end{pmatrix}$$

Boundary fluxes are added to enforce chosen boundary conditions whenever needed.

Fluxes are parametrized through the choice of $0 \leq \gamma \leq 1$

$$A_{in}^\gamma(n_{KL}) = (1 + \gamma)A^+(n_{KL}) + (1 - \gamma)A^-(n_{KL})$$

$$A_{out}^\gamma(n_{KL}) = (1 - \gamma)A^+(n_{KL}) + (1 + \gamma)A^-(n_{KL})$$
New DGTD(-PIC) scheme

Choices

- Explicit time scheme: RK4 or LF2
- Full Upwind Fluxes: $\gamma = 1$
  ($\gamma = 0$ would be Centered Fluxes)
**Nodal basis functions used for new DGTD(-PIC)**

**Approximation space**

![Diagram of nodal basis functions](image)

**Fig.** Gauss Lobatto tensor product basis functions

**Lumping**

- Lagrange basis functions defined from Gauss-Lobatto quadrature points
- Gauss-Lobatto quadrature rule $\mapsto$ Approximation of Integrals in DG matrices

**A new method to ensure DGTD-PIC charge conservation**
Macro-particle $\alpha$ is a clustering of particles with same position and momentum:

$$f(X, p, t) = \sum_{\alpha=1}^{N} w_\alpha \delta(X - X_\alpha(t)) \delta(p - p_\alpha(t))$$

$\delta$ denotes the Dirac measure.

Current density $J(f)$ is given by:

$$J(X, t) = q_e \int f \nu dp = \sum_{\alpha=1}^{N} q_\alpha \nu_\alpha(t) \delta(X - X_\alpha(t)) \quad (1)$$

Each macro-particle evolution is described by the fundamental laws of dynamics (ODE):

$$\left\{ \begin{array}{l}
\frac{dX_\alpha}{dt} = \nu_\alpha \\
\frac{dp_\alpha}{dt} = q_\alpha (E_\alpha + \nu_\alpha \times B_\alpha)
\end{array} \right.$$
Details of charge conserving PIC algorithm

1. Classical relativistic Boris pusher based on DG fields at macroparticle location

2. Each macroparticle $\alpha$ of charge $qw_\alpha$ remaining in cell $\Omega_K$ for $t \in [\tau_\alpha, \tau_\alpha + \Delta\tau_\alpha) \subset [t_n, t_{n+1})$ contributes to create in $\Omega_K$ the DGTD current source term given as follows (no Dirac smoothing, like Crestetto and Helluy)

$$\int_{\Omega_K} J\varphi^K_i = \sum_{\alpha=1}^{N^K_{inside}} \frac{1}{\Delta t} \int_{\tau_\alpha}^{\tau_\alpha + \Delta\tau_\alpha} qw_\alpha v(t) \varphi^K_i(x_\alpha(t)) \, dt$$

Since $\int_{\Omega_K} \delta(X - X_\alpha(t))\varphi^K_i(x) \, dX = \varphi^K_i(x_\alpha(t))$. 
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Stringent case to validate charge conservation $\rightarrow$ OK

**3D diode (validated over 1 $\mu s$)**

![3D diode image](image)

**Fig.:** Electronic emission is caused by an external electrical field. After a transient phase, the induced field should remain static (equilibrium state). A coarser mesh is successfully used in the middle.
What happens without a charge conserving scheme

3D diode

**P2 : ne conserve pas la charge**

Fragmentation du faisceau

**Q2 : conserve la charge**

Plans de coupe

**Fig.**: Simulation time : 10 ns, results obtained with and without charge conservation
Interest of high order

Question
PIC algorithm is pretty inaccurate (assumption that the Lorentz Force remains constant during a time step).

→ Is there any use in coupling PIC with a high order DGTD scheme?

Answer
It is not only useful but sometimes necessary given performance requirements

Next numerical results
Illustrated by results given on cubic mesh (allows comparison with FDTD-PIC)
Interest of high order: first example

Coarsest mesh allowing convergence: increased computational efficiency

**Fig.**: Normal field in the case mentioned as a counterexample for correction methods
Necessity of high order

What is high order?

The scheme must converge at speed 3, which is true for polynomial basis functions of order greater than 1.

Fluctuation in convergence for low orders $\rightarrow$ not happening for high order!

\[\text{Fig.}:\] Abnormal damping of the plasma oscillation for mesh $100 \times 100 \times 100$
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Conclusion

Presentation of a new DGTD-PIC method

- Charge is conserved even with hanging nodes (cartesian mesh with subgrids)

- Coupling high order DGTD with PIC has been shown to be a very rewarding choice since high order convergence (obvious in DGTD) has been achieved in DGTD-PIC (ability to reach converged state using much coarser meshes)
Outlook

More general meshes

1. This new method is genuinely discontinuous (no continuous reconstruction assumed)

2. No feature of the method is mesh-dependent (most DGTD-PIC relying on Dirac regularization scaled on local cell size)

→ The proposed method is a good candidate to conserve charge on general meshes

Computational efficiency

Increase efficiency by using tensor product structure of proposed basis functions
Thank you for your attention!