# Adaptive Physic-Based Preconditioning for hyperbolic systems.

# Applications to wave and MHD models

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# Outline







#### Mathematical context and JOREK code







# Physical context : MHD and ELM's

- In the tokamak some instabilities can appear at the edge of the plasmas.
- The simulation to these instabilities is an important subject for ITER.
- Exemple of Edge Instabilities in the tokamak :
  - Disruptions: Violent edge instabilities which can damage seriously the tokamak.
  - □ Edge Localized Modes (ELM's): Periodic edge instabilities which can damage the Tokamak.

These instabilities are described by MHD models like

$$\begin{aligned} & \left( \begin{array}{l} \partial_{t}\rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \rho \partial_{t}\mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla \rho = \mathbf{J} \times \mathbf{B} - \nabla \cdot \overline{\mathbf{n}} \\ & \frac{1}{\gamma - 1} \partial_{t}\rho + \frac{1}{\gamma - 1} \mathbf{u} \cdot \nabla \rho + \frac{\gamma}{\gamma - 1} \rho \nabla \cdot \mathbf{u} + \nabla \cdot \mathbf{q} \\ & = \frac{1}{\gamma - 1} \frac{m_{i}}{e\rho} \mathbf{J} \cdot \left( \nabla \rho_{e} - \gamma \rho_{e} \frac{\nabla \rho}{\rho} \right) - \overline{\mathbf{n}} : \nabla \mathbf{u} + \eta |\mathbf{J}|^{2} \\ & \partial_{t}\mathbf{B} = -\nabla \times \left( -\mathbf{u} \times \mathbf{B} + \eta \mathbf{J} - \frac{m_{i}}{\rho e} \nabla \rho_{e} + \frac{m_{i}}{\rho e} (\mathbf{J} \times \mathbf{B}) \right) \end{aligned}$$

ELM's Simulation





## Time scheme in JOREK code

• The model is  $\partial_t A(\mathbf{U}) = B(\mathbf{U}, t)$ 

For the time stepping we use a Crank Nicholson or Gear scheme :

$$(1+\zeta)A(\mathbf{U}^{n+1})-\zeta A(\mathbf{U}^n)+\zeta A(\mathbf{U}^{n-1})=\theta\Delta tB(\mathbf{U}^{n+1})+(1-\theta)\Delta tB(\mathbf{U}^n).$$

• Defining  $G(\mathbf{U}) = (1 + \zeta)A(\mathbf{U}) - \theta \Delta t B(\mathbf{U})$  and

$$b(\mathbf{U}^n,\mathbf{U}^{n-1}) = (1+2\zeta)A(\mathbf{U}^n) - \zeta A(\mathbf{U}^{n-1}) + (1-\theta)\Delta tB(\mathbf{U}^n)$$

we obtain the nonlinear problem

$$G(\mathbf{U}^{n+1}) = b(\mathbf{U}^n, \mathbf{U}^{n-1}).$$

First order linearization

$$\left(\frac{\partial G(\mathbf{U}^n)}{\partial \mathbf{U}^n}\right)\delta\mathbf{U}^n = -G(\mathbf{U}^n) + b(\mathbf{U}^n,\mathbf{U}^{n-1}) = R(\mathbf{U}^n),$$

with  $\delta \mathbf{U}^n = \mathbf{U}^{n+1} - \mathbf{U}^n$ , and  $J_n = \frac{\partial G(\mathbf{U}^n)}{\partial \mathbf{U}^n}$  the Jacobian matrix of  $G(\mathbf{U}^n)$ .

First order linearization can be replaced by Newton method (more robust).



## Linear Solvers

- Linear solver in JOREK: Preconditioning + GMRES iterative solver.
- Principle of the preconditioning (right) step:
  - □ Replace the problem  $J_k \delta \mathbf{U}_k = R(\mathbf{U}^n)$  by  $P_k(P_k^{-1}J_k)\delta \mathbf{U}_k = R(\mathbf{U}^n)$ .
  - Solve the new system with two steps  $P_k \delta \mathbf{U}_k^* = R(\mathbf{U}^n)$  and  $(P_k^{-1}J_k)\delta \mathbf{U}_k = \delta \mathbf{U}_k^*$
- If  $P_k$  is easier to invert than  $J_k$  and  $P_k \approx J_k$  the linear solving step is more robust and efficient.
- **Preconditioning** : algorithm to solve  $P_k \mathbf{x} = \mathbf{b}$ .

#### Physic-based Preconditioning of JOREK

- Extraction of the blocks which are associated with each toroidal harmonic (diagonal block).
- LU factorization of each block.
- □ Solve exactly with LU decomposition each subsystem associated with a block.
- □ Reconstruction of the solution of  $P_k \mathbf{x} = \mathbf{b}$ .
- Physic-based preconditioning interpretation: We neglect in the Jacobian the physical effects associated with the coupling between the Fourier mods (non diagonal block).



# Advantages and defaults of the JOREK Preconditioning

#### Advantages of the Physic Based JOREK preconditioning

- Very efficient preconditioning in the linear phase.
- Efficient preconditioning for lot of test cases.
- Nice idea to construct a preconditioning using the knowledge of the physic and the discretization.

### Defaults of the Physic Based JOREK preconditioning

- Preconditioning less efficient for case with strong coupling between Fourier modes).
- Important CPU cost in the nonlinear phase (factorization is computed often).
- Very important memory consumption (storage of LU decomposition and the Jacobian).
- Not independent to the toroidal discretization.

#### Aim: design a preconditioning which is:

- efficient in the linear phase (less than the previous one) and in the nonlinear phase,
- independent in the principle to the discretization,
- not so greedy in memory (Compatible with free matrix methods),
- adaptable to the difficulty of the test case.



#### Physic based preconditioning for Waves equations





## Implicit scheme for Damped waves equations

Damping wave equation (baby problem used for Inertial fusion confinement)

$$\begin{cases} \partial_t p + c \nabla \cdot \mathbf{u} = 0 \\ \partial_t \mathbf{u} + c \nabla p = -c \sigma \mathbf{u} \end{cases} \iff \begin{cases} \partial_t p + \frac{1}{\varepsilon} \nabla \cdot \mathbf{u} = 0 \\ \partial_t \mathbf{u} + \frac{1}{\varepsilon} \nabla p = -\frac{\sigma}{\varepsilon^2} \mathbf{u} \end{cases}$$

• with  $\sigma$  opacity, c light speed and  $\varepsilon \approx \frac{1}{c} \approx \frac{1}{\sigma}$ 

- When  $\varepsilon \longrightarrow 0$  the model can be approximated by  $\partial_t p \nabla \cdot (\frac{1}{\sigma} \nabla p) = 0$ .
- This problem is stiff in time. CFL condition is  $\Delta t \leq C_1 \varepsilon h + C_2 \varepsilon^2$ .
- Simple way to solve this: implicit scheme but the model is ill-conditioned.
- Two sources of ill-conditioning: the stiff terms (which depend of ε) and the hyperbolic structure.

#### We propose a preconditioning (work of L. Chacon) which

- allows to treat the stiffness using operator splitting and reformulation of the equations (rewritting the hyperbolic system as a second order equation well-conditioned which can be solved easily),
- □ can be extend to the nonlinear hyperbolic system as MHD (and resistive MHD with additional splitting steps).



# Construction of the preconditioning I

First we implicit the equation

$$\begin{cases} p^{n+1} + \theta \frac{\Delta t}{\varepsilon} \nabla \cdot \mathbf{u}^{n+1} = p^n - (1-\theta) \frac{\Delta t}{\varepsilon} \nabla \cdot \mathbf{u}^n \\ \mathbf{u}^{n+1} + \theta \frac{\Delta t}{\varepsilon} \nabla p^{n+1} + \theta \frac{\Delta t\sigma}{\varepsilon^2} \mathbf{u}^{n+1} = \mathbf{u}^n - (1-\theta) \frac{\Delta t}{\varepsilon} \nabla p^n - (1-\theta) \frac{\Delta t\sigma}{\varepsilon^2} \mathbf{u}^n \end{cases}$$





## Construction of the preconditioning I

Secondly we rewrite the equation

$$\begin{cases} p^{n+1} + \theta \frac{\Delta t}{\varepsilon} \nabla \cdot \mathbf{u}^{n+1} = p^n - (1-\theta) \frac{\Delta t}{\varepsilon} \nabla \cdot \mathbf{u}^n \\ \mathbf{u}^{n+1} + \theta \frac{\alpha \Delta t}{\varepsilon} \nabla p^{n+1} = \alpha \mathbf{u}^n - (1-\theta) \frac{\alpha \Delta t}{\varepsilon} \nabla p^n - \alpha (1-\theta) \frac{\alpha \Delta t \sigma}{\varepsilon^2} \mathbf{u}^n \end{cases}$$

• with 
$$\alpha = \frac{\varepsilon}{\varepsilon^2 + \theta \sigma \Delta t}$$





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$$\begin{cases} p^{n+1} + \theta \frac{\Delta t}{\varepsilon} \nabla \cdot \mathbf{u}^{n+1} = p^n - (1-\theta) \frac{\Delta t}{\varepsilon} \nabla \cdot \mathbf{u}^n \\ \mathbf{u}^{n+1} + \theta \frac{\alpha \Delta t}{\varepsilon} \nabla p^{n+1} = \alpha \mathbf{u}^n - (1-\theta) \frac{\alpha \Delta t}{\varepsilon} \nabla p^n - \alpha (1-\theta) \frac{\alpha \Delta t \sigma}{\varepsilon^2} \mathbf{u}^n \end{cases}$$

• with  $\alpha = \frac{\varepsilon^2}{\varepsilon^2 + \theta \sigma \Delta t}$ • The implicit system is given by

$$\begin{pmatrix} M & U \\ L & D \end{pmatrix} \begin{pmatrix} p^{n+1} \\ u^{n+1} \end{pmatrix} = \begin{pmatrix} R_p \\ R_u \end{pmatrix}$$
  
with  $M = I_d$ ,  $D = \begin{pmatrix} I_d & 0 \\ 0 & I_d \end{pmatrix}$ ,  $U = \begin{pmatrix} \theta \frac{\Delta t}{\varepsilon} \partial_x & \frac{\Delta t}{\varepsilon} \partial_y \end{pmatrix}$  and  $L = \begin{pmatrix} \alpha \theta \frac{\Delta t}{\varepsilon} \partial_x \\ \alpha \theta \frac{\Delta t}{\varepsilon} \partial_y \end{pmatrix}$ 

The solution of the system is given by

$$\begin{pmatrix} p^{n+1} \\ u^{n+1} \end{pmatrix} = \begin{pmatrix} M & U \\ L & D \end{pmatrix}^{-1} \begin{pmatrix} R_p \\ R_u \end{pmatrix}$$
$$= \begin{pmatrix} I & M^{-1}U \\ 0 & I \end{pmatrix} \begin{pmatrix} M^{-1} & 0 \\ 0 & P_{schur}^{-1} \end{pmatrix} \begin{pmatrix} I & 0 \\ -LM^{-1} & I \end{pmatrix} \begin{pmatrix} R_p \\ R_u \end{pmatrix}$$
with  $P_{schur} = D - LM^{-1}U$ .

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## Principle of the preconditioning II

- Using the previous Schur decomposition we can solve the implicit wave equation with the algorithm.
  - $\left\{ \begin{array}{ll} {\rm Predictor}: & M_h p^* = R_p \\ {\rm Velocity \ evolution}: & P_h {\bf u}^{n+1} = (-L_h p^* + R_{\bf u}) \\ {\rm Corrector}: & M p^{n+1} = M_h p^* U_h {\bf u}_{n+1} \end{array} \right.$
- with the matrices:
  - $\square$   $M_h$  the mass matrix which discretize the Identity operator
  - $\Box$   $U_h$  discretize the operator U and  $L_h$  the discretization of the L operator.
  - $\square$   $P_h$  discretize the positive and symmetric operator :

$$P_{Schur} = I_d - \theta^2 \frac{\alpha \Delta t^2}{\varepsilon^2} \left( \begin{array}{cc} \partial_{xx} & \partial_{xy} \\ \partial_{yx} & \partial_{yy} \end{array} \right)$$

- **Remark**: in this case, there is no approximation in the Schur, but in many cases (nonlinear models) we must use an approximation.
- The physic based preconditioning PB(x) solves the previous algorithm with :
  - $\hfill\square$  The Conjugate Gradient with  $\varepsilon=10^{-9}$  for predictor and correction step.
  - <sup> $\Box$ </sup> The Conjugate Gradient with  $\varepsilon = 10^{-x}$  for velocity update step.



# Algorithm of the PhyBas Preconditioning step

• Algorithm and implementation of the PB(x) preconditioning:



- In this case we solve the sub-steps with a GC solver.
- We can use also Multi-grid (MG) methods or other methods efficient for symmetric and diagonal dominant matrix.



## Results for Waves equation

Comparison between iterative solver for test case in the diffusion limit  $\sigma = 1$ .

Mesh / solvers		GC	GC-PC	GMRES	GMRES-PC-Jacobi
Mesh 4*4, $\varepsilon_1$	cv	X	X	X	✓
	iter	-	-	-	27
Mesh 16*16, $\varepsilon_1$	cv	X	X	X	✓
	iter	-	-	-	1.5E+4
Mesh 4*4, $\varepsilon_2$	cv	X	X	X	✓
	iter	-	-	-	21000
Mesh 16*16, $\varepsilon_2$	cv	X	X	X	X
	iter	-	-	-	-

•  $\varepsilon_1 = 10^{-5}$  and  $\varepsilon_2 = 10^{-10}$ .

- The solver tolerance is 10<sup>-10</sup> for convergence and iter\_max=100000. We compute the average of ten time iterations.
- The GC solver is unstable and cannot solve this type of problem.

#### A conclusion

The results show that it is necessary to use a good preconditioning + robust solver (for general matrix).



## Results for Waves equation

Comparison between GMRES method with different preconditioning

Mesh / solvers		Jac	ILU(0)	ILU(4)	MG(2)	SOR	PB
Mesh4*4, $\varepsilon_1$	cv	<ul> <li>Image: A set of the set of the</li></ul>	1	1	1	<ul> <li>Image: A set of the set of the</li></ul>	<ul> <li>Image: A set of the set of the</li></ul>
	iter	27	11		38	8	1
	time	7.2 E-4	1.3E-3	7.7E-3	1.5E-2	1.4E-3	2.1E-3
<b>4*4</b> , ε <sub>2</sub>	CV	~	<ul> <li>Image: A set of the set of the</li></ul>	<ul> <li>Image: A set of the set of the</li></ul>	X	<b>~</b>	<ul> <li>Image: A set of the set of the</li></ul>
	iter	2.1E+4	11	1	-	8	1
	time	3.6E-1	1.3E-3	7.7E-3	-	1.5E-3	2.1E-3
16*16, ε <sub>1</sub>	cv	<ul> <li>Image: A set of the set of the</li></ul>	<b>√</b>	<ul> <li>Image: A set of the set of the</li></ul>	<ul> <li>Image: A set of the set of the</li></ul>	<ul> <li>Image: A set of the set of the</li></ul>	<ul> <li>Image: A set of the set of the</li></ul>
	iter	1.5E+4	18	9	140	20	1
	time	5.0E-0	2.3E-2	4.0E-1	5.0E-1	5.0E-2	2.1E-2
16*16, ε <sub>2</sub>	CV	X	1	<ul> <li>Image: A set of the set of the</li></ul>	X	<ul> <li>Image: A set of the set of the</li></ul>	<ul> <li>Image: A start of the start of</li></ul>
	iter	-	18	9	-	20	1
	time	-	2.3E-2	4.0E-1	-	5.0E-2	2.1E-2
64*64, ε <sub>2</sub>	cv	X	X	<ul> <li>Image: A set of the set of the</li></ul>	X	X	<ul> <li>Image: A set of the set of the</li></ul>
	iter	-	-	632	-	-	1
	time	-	-	2.0E+1	-	-	4.2E-1

ILU (Incomplete LU), MG (Multi-grids), SSOR, PB (our physic based PC).

### A conclusion

• On fine grid our method is the fastest (and the implementation is not optimal).



#### Physic based preconditioning for MHD equations







## Current Hole and preconditioning associated

- Current Hole : reduced problem in cartesian coordinates.
- The model

$$\begin{cases} \partial_t \psi = [\psi, u] + \eta \Delta \psi \\\\ \partial_t \Delta u = [\Delta u, u] + [\psi, \Delta \psi] + \nu \Delta^2 u \end{cases}$$

with  $w = \Delta u$  and  $j = \Delta \psi$ .

- In this formulation we split evolution and elliptic equations.
- For the time discretization we use a Cranck-Nicholson scheme and linearize the nonlinear system to obtain

$$\left(\begin{array}{cc} M & U \\ L & D \end{array}\right) \left(\begin{array}{c} \Delta \psi^n \\ \Delta u^n \end{array}\right) = \left(\begin{array}{c} R_{\psi} \\ R_{u} \end{array}\right)$$

or

$$\begin{pmatrix} I_d - \Delta t \theta[\cdot, u^n] - \Delta t \theta \Delta & -\Delta \theta[\psi^n, \cdot] \\ -\Delta t \theta[\psi^n, \Delta \cdot] - \Delta t \theta[\cdot, \Delta \psi^n] & \Delta - \Delta t \theta([\Delta \cdot, u^n] + [\cdot, \Delta u^n] + \Delta^2) \end{pmatrix} \begin{pmatrix} \delta \psi^n \\ \delta u^n \end{pmatrix} = \begin{pmatrix} R_{\psi} \\ R_{u} \end{pmatrix}$$



# Design of the preconditioning for reduced MHD

#### PB-PC for Current Hole

 $\left( \begin{array}{ll} {\rm Predictor}: & M\delta\psi_p^n = R_\psi \\ {\rm potential update}: & P_{schur}\delta u^n = \left(-L\delta\psi_p^n + R_u\right) \right) \\ {\rm Corrector}: & M\delta\psi^n = M\delta\psi_p^n - U\delta u^n \\ {\rm Current update}: & \delta z_j^n = \Delta\delta\psi^n \\ {\rm Vorticity update}: & \delta w^n = \Delta\delta u^n \end{array} \right.$ 

- The schur complement is given by  $P_{schur} = D LM^{-1}U$
- Two approximations for M<sup>-1</sup>:
  - □ Slow flow:  $M^{-1} = \Delta t$
  - □ Arbitrary flow: find  $M^*$  such that  $UM^* \approx MU$ . Consequently

$$P^{-1} = (D - LM^{-1}U)^{-1} \approx M^* (DM^* - LU)^{-1}$$
,

we obtain

$$\left[ \begin{array}{l} \text{potential update I}: \quad (DM^* - LU)\delta u^{**} = \left( -L\delta\psi_p^n + R_u \right) \right) \\ \text{potential update II}: \quad \delta u^n = M^*\delta u^{**} \end{array} \right]$$

**Last question** : Computation of the operator *LU* (second order form of the coupling hyperbolic operators).



## Approximation of the Schur complement I

Computation of Schur complement for (slow flow approximation  $M^{-1} \approx \Delta t$ )

$$P_{schur} = \frac{\Delta \delta u}{\Delta t} + \mathbf{u}^n \cdot \nabla(\Delta \delta u) + \delta \mathbf{u} \cdot \nabla(\Delta u^n) - \theta v \Delta^2 \delta u - \theta^2 \Delta t L U$$

• Operator 
$$LU = \mathbf{B}^n \cdot \nabla(\Delta(\mathbf{B}^n \cdot \nabla \delta u)) + \frac{\partial j^n}{\partial \psi^n} \mathbf{B}^n_{pol} \cdot \nabla(\mathbf{B}^n \cdot \nabla \delta u).$$

**B**<sup>*n*</sup> · 
$$\nabla \delta u = -[\psi^n, \delta u]$$
 and  $\mathbf{u}^n \cdot \nabla \delta u = -[\delta u, u^n]$  et  $\delta \mathbf{u} \cdot \nabla u^n = -[u^n, \delta u]$ .

Remark: the LU operator is the parabolization of coupling hyperbolic terms which contains only the Alfvén waves (rigorous proof missing).

#### Properties of LU operator

 $\Box$  We consider the  $L^2$  space. The operator LU is not positive for all  $\delta u$ 

$$< LU\delta u, \delta u >_{L^2} = \int |\nabla (\mathbf{B}^n \cdot \nabla \delta u)|^2 - \int \frac{\partial j^n}{\partial \psi^n} (\mathbf{B}^n_{\text{pol}} \cdot \nabla \delta u) (\mathbf{B}^n \cdot \nabla \delta u)$$

- □ The *LU* operator is not self-adjoint :  $< LU\delta u, \delta v >_{L^2} \neq < \delta u, LU\delta v >_{L^2}$
- □ We propose the following approximation  $LU^{approx} = \mathbf{B}^n \cdot \nabla(\Delta(\mathbf{B}^n \cdot \nabla \delta u)).$
- The operator LU<sup>approx</sup> is positive and self-adjoint.



18 /

## Solving the different steps of the PC

- Question How solve each step ?
- The first simple and efficient solver is to use the Multi-Grids methods (MG) efficient for second order and advection operators.
- But perhaps it can be more efficient to split some terms in the sub-systems to use the most adapted solver for each operator.
- Example for the Schur complement (L. Chacon paper) using a splitting and an approximation:

Schur solver I :  $\Delta \delta u^* = RHS$ Schur solver II :  $\left(\frac{I_d}{\Delta t} + \mathbf{u}^n \cdot \nabla I_d - \theta \nu \Delta\right) \delta u^{**} = \delta u^*$ Schur solver III :  $\left(\frac{\Delta I_d}{\Delta t} - \mathbf{B}^n \cdot \nabla (\Delta (\mathbf{B}^n \cdot \nabla I_d))\right) \delta u^{n+1} = \delta u^{**}$ 

- MG methods are adapted for advection diffusion problems.
- GC is more adapted for symmetric and positive anisotropic operator (smoother for MG are more complicated for anisotropic problem).
- □ **L.** Chacon remark: to replace  $\mathbf{B}^n \cdot \nabla(\Delta(\mathbf{B}^n \cdot \nabla I_d))$  by  $\Delta(\mathbf{B}^n \cdot \nabla(\mathbf{B}^n \cdot \nabla I_d))$  generate noise.



## Algorithm of the PhyBas Preconditioning step

• Algorithm and implementation of the PB(x) preconditioning:



In the future we will replace GRMES-MG by MG solvers.



# Results for Current Hole Model

- Comparison between GMRES method with different preconditioning
- **50** time step in the linear phase (kink instability).  $tol = 10^{-8}$ ,  $iter_max = 10000$ .

Mesh / solvers		Jac	ILU(0)	ILU(4)	MG(2)	SOR	PB
Mesh 16*16 dt=0.5	cv	X	1	1	X	<ul> <li>Image: A set of the set of the</li></ul>	1
	iter	-	14	6	-	12	1
	time	-	1.2E-1	1.4E+0	-	1.8E-1	2.6E+0
Mesh 32*32 dt=1	cv	X	1	1	X	X	1
	iter	-	26	9	-	-	1
	time	-	6.8E-1	7.2E+0	-	-	9.8E+0

- On fine grid our method is robust (on finest grids it it necessary to increase k for ILU(k) method).
- This is not optimal because :
  - $\Box$  The matrices (7 in this case) are assembled one by one and not at the same time.
  - □ The extraction and reconstruction are made one by one.
  - □ The assembly of the matrices in Django are not optimal (PETSC configuration).
  - $\Box$  We solve each sub-system with a GMRES-MG(2) and not just a MG solver.
- 90% of the solving time comes from to the construction of the sub-matrices. In the future we will assume that it is possible to decrease this part by 10 or 20.



## Extension for other MHD Models

The Preconditioning is extendable to the other MHD problems

#### Extension to full MHD problem

- $\square$  The matrix *M* contains advection and diffusion operators for  $\rho$ , *T* and **B**
- □ To treat anisotropic operators splitting technics or adapted MG methods can be used.
- □ The *LU* operator (called ideal MHD force operator in the book of Schnack) is given by

 $(LU)\delta\mathbf{v} = [\mathbf{B}\times\nabla\times\nabla\times(\mathbf{I}_d\times\mathbf{B}) - \mathbf{J}\times\nabla\times(\mathbf{I}_d\times\mathbf{B}) - \nabla(\mathbf{I}_d\cdot\nabla\mathbf{p} + \gamma\mathbf{p}\nabla\cdot\mathbf{I}_d)]\delta\mathbf{v}$ 

- □ This positive and self-adjoint operator contains the waves of MHD.
- A possible step to separate the waves can be added to solve easily this operator (work of S. Jardin)
- □ Extension of the method for the generalized Ohm's law is present in the literature.
- The equivalent can be written for reduced MHD models.



#### Physic based preconditioning for MHD equations







## Problem of memory and "Matrix free" GMRES solver

- An important problem of the PC implicit scheme is the memory consumption.
- In the current JOREK version the PC implicit method prevent to use fine resolutions.
- First idea: used Free-Matrix method compatible with the previous PC algorithm.

#### Free Jacobian method

□ In the iterative methods we replace JX (with J the Jacobian of  $G(U^n)$ ) by

$$\frac{\mathbf{G}(\mathbf{U}^n+\epsilon\mathbf{X})-\mathbf{G}(\mathbf{U}^n)}{\epsilon}$$

With this method, it is not necessary to compute and store the full matrix.

#### Remark

□ If the iterative method to solve the sub-steps of the PC is not compatible with "free Jacobian" method, we must store some sub-matrices of the PC.



# Adaptive PhyBas preconditioning

#### Idea

- The PhyBas PC is based on physical approximations of the equations. We can also add approximations of the discretization in space.
- Indeed, we can use a less order approximation in the PC to reduce the size of the matrices and the storage and keep a good efficiency.

#### Applications to MHD PC

- We can call the preconditioning with
  - poloidal and toroidal orders of the B-Splines smaller than the orders used for the full model.
  - poloidal and toroidal regularity of the B-Splines different than the regularity used for the full model.
  - less Fourier harmonics than for the full model (we keep the coupling terms but neglect harmonics).
- Some restriction and interpolation operators must be added in the "extraction" and "reconstruction" steps.
- **Remark**: At the end, the user could choose the order and number of Harmonics for the PC (different that for the model) and adapt these parameters during the simulation.



# Algorithm of the adaptive PhyBas Preconditioning step

Algorithm and implementation of the APB(x) preconditioning:



In the future, it will be important to perform the extraction and reconstruction parts.



#### Conclusion







## Conclusion

#### Conclusion:

- The idea to design a PC is to write the solving step as a suitability of simple operators (easy to invert) using splitting and reformulation (second order formulation) methods.
- The possible approximations gives the PC algorithm.
- **Problem**: the proposed method is dependent of the problem and use lot a methods (CG, MG, GMRES etc) ⇒ lot of work to treat all the models.

#### Possible approximations:

- **Solving approximation**: each sub step can be solve with a small accuracy.
- Physical approximation: each subsystem can be simplified to obtain well-conditioned operators (necessary in the MHD case).
- Discretization approximation: the systems of the PC can be solved with less order numerical methods or coarser grids (with extraction and reconstruction operator).
- Multi-discretization approximation: the PC models and the model can be discretized with different methods (finite element for PC and DG for the full system).

#### Others applications:

- Shallow water equations and ocean flows: Cemracs 2015 Project.
- Radiative transfer: project with CEA (DAM).



# Program of works

#### Program June-August:

- Add a parallel multigrid solver in DJANGO.
- Optimisation of the PC (big optimization for matrices construction and extraction).
- Implementation of the PhyBas PC for the 2D and 3D cylindrical current Hole.
- Implementation of the JOREK PC for the 3D current Hole and comparison.

#### Program middle 2015- middle 2016:

- Implementation of the Free-Matrix methods.
- Optimisation and OpenMp parallelization.
- Validation of the 199 model interfacing JOREK and Django with restart files.
- Implementation of the adaptive PC (choice of the discretization can be different between the PC and the full model).

#### Program middle 2016 - end of 2017:

- Extension to the model 303 and Diamagnetic MHD.
- Implementation in JOREK (V 3.0 ? )



## Call for help

3D Current Hole model :

$$\begin{cases} \partial_t \frac{1}{R^2} \psi = \frac{1}{R} [\psi, u] - \frac{F_0}{R^2} \partial_{\phi} u + \frac{\eta}{R^2} j \\ \nabla \cdot (\partial_t \nabla_{pol} u) = \frac{1}{R} [R^2 w, u] + \frac{1}{R} [\psi, j] - \frac{F_0}{R^2} \partial_{\phi} j + \nabla \cdot (\nu \nabla_{pol} w) \\ w = \nabla \cdot (\nabla_{pol} u), \quad j = \Delta^* \psi \end{cases}$$

We want compare the new preconditioning and the preconditioning of JOREK using one of these model.

#### Find a test case

- Model: 3D Current Hole or 3D 199 model.
- Initialization : Grad-Safranov with analytical RHS + perturbation toroidal mods.
- Boundary condition : homogeneous Dirichlet.
- Mesh : Circle or D-shape.
- Physic : nonlinear coupling between the modes in the nonlinear phase.



# Call for help

3D 199 model:

$$\begin{aligned} \int \partial_t \frac{1}{R^2} \psi &= \frac{1}{R} [\psi, u] - \frac{F_0}{R^2} \partial_{\phi} u + \frac{\eta}{R^2} j \\ \nabla \cdot (\hat{\rho} \nabla_{pol} \partial_t u) &= \frac{1}{2R} [R^2 |\nabla_{pol} u|^2, \hat{\rho}] + \frac{1}{R} [\hat{\rho} R^2 w, u] - \frac{1}{R} [R^2, \rho] + \frac{1}{R} [\psi, j] - \frac{F_0}{R^2} \partial_{\phi} j \\ + \nabla \cdot (v \nabla_{pol} w) \\ \partial_t \rho &= R[\rho, u] + 2\rho \partial_Z u \\ \partial_t T &= R[T, u] + 2(\gamma - 1) T \partial_Z u \\ \chi &= \nabla \cdot (\nabla_{pol} u), \quad j = \Delta^* \psi \end{aligned}$$

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