

# Hierarchy of fluids model for plasma and Adaptive Physic-Based Preconditioning

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Mathematical context and JOEREK code

Physic based preconditioning for Waves equations

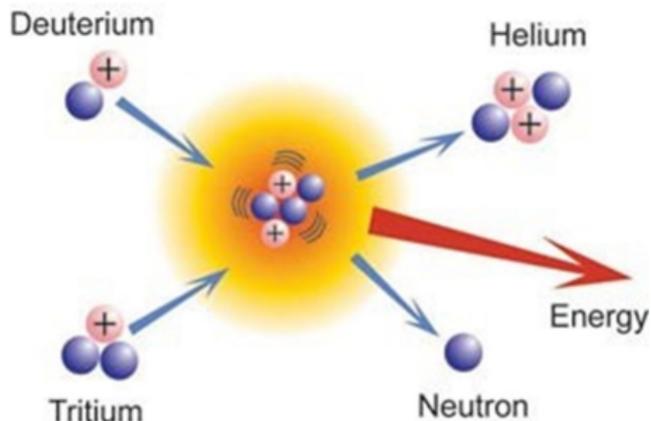
Physic based preconditioning for MHD equations

Conclusion

## Mathematical context and JOREK code

# Iter Project

- **Fusion DT:** At sufficiently high energies, deuterium and tritium can fuse to Helium. A neutron and 17.6 MeV of free energy are released. At those energies, the atoms are ionized forming a plasma.
- **Plasma:** For very high temperature, the gas are ionized and gives a plasma which can be controlled by magnetic and electric fields.
- **Tokamak:** toroidal room where the plasma is confined using powerful magnetic fields.
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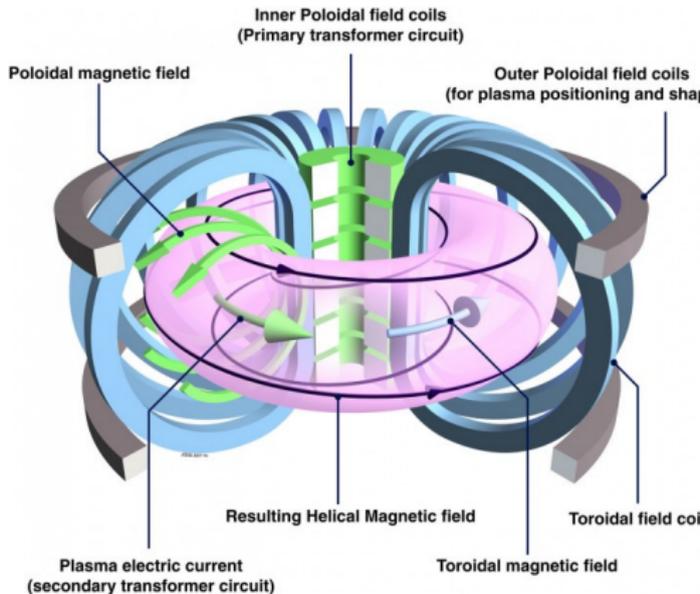
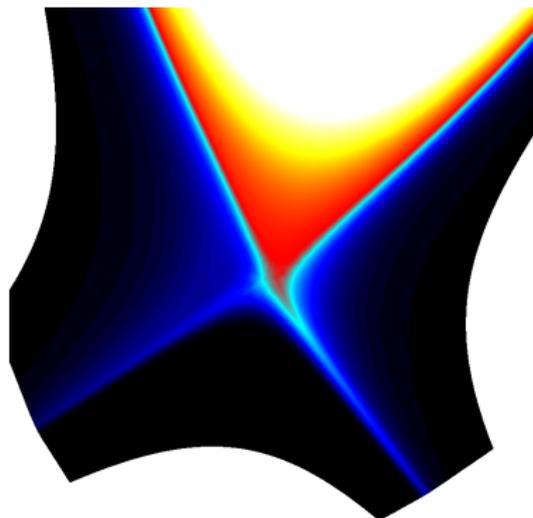


Figure: Tokamak

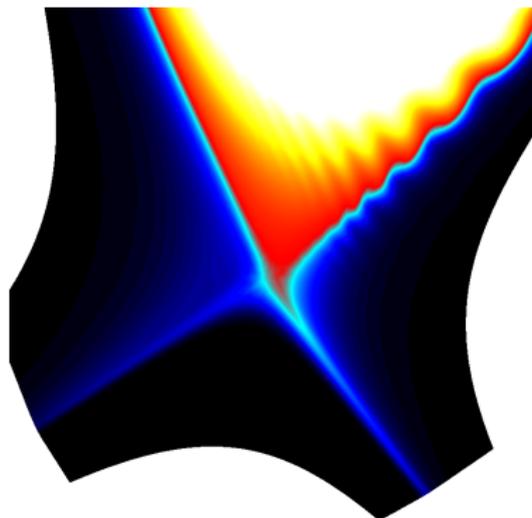
# Physical context : MHD and ELM's

- In the tokamak **some instabilities** can appear at the edge of the plasmas.
  - The simulation to these instabilities is an **important subject for ITER**.
  - Example of Edge Instabilities in the tokamak :
    - **Disruptions**: Violent edge instabilities which can damage critically the tokamak.
    - **Edge Localized Modes (ELMs)**: Periodic edge instabilities which can damage the Tokamak.
  - These instabilities are linked to the **very large gradient of pressure and very large current** at the edge.
  - These instabilities are described by **fluid models** (MHD resistive and diamagnetic or extended ).
- ELM's simulation



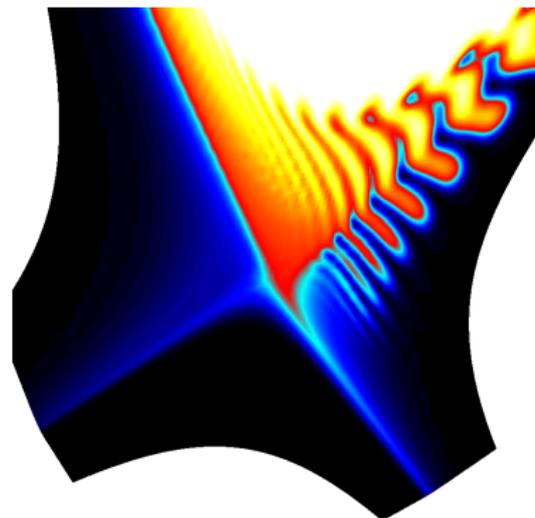
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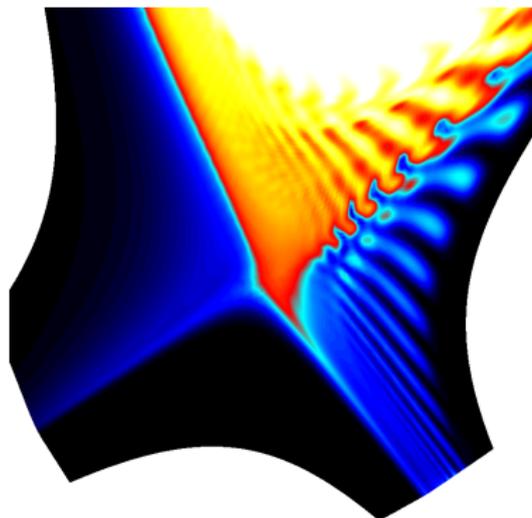
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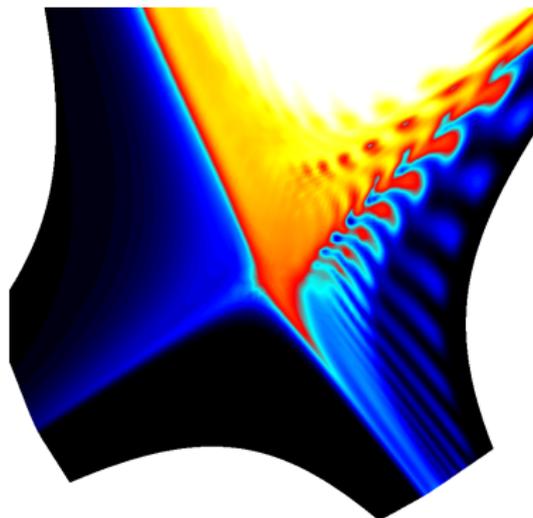
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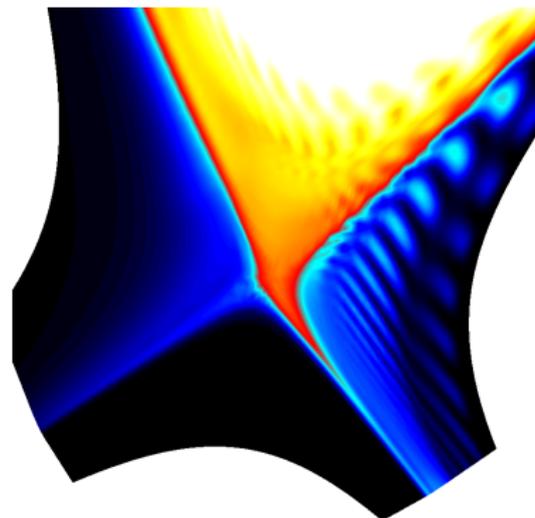
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# Vlasov equation

- First model to describe a plasma : **Two species Vlasov-Maxwell** kinetic equation.
- We define  $f_s(t, \mathbf{x}, \mathbf{v})$  the distribution function associated with the species  $s$ .  $\mathbf{x} \in D_x$  and  $\mathbf{v} \in R^3$ .

## Two fluids Vlasov equation

$$\left\{ \begin{array}{l} \partial_t f_s + \mathbf{v} \cdot \nabla_{\mathbf{x}} f_s + \frac{q_s}{m_s} (\mathbf{E} + \mathbf{v} \times \mathbf{B}) \cdot \nabla_{\mathbf{v}} f_s = C_s = \sum_t C_{st}, \\ \frac{1}{c^2} \partial_t \mathbf{E} - \nabla \times \mathbf{B} = -\mu_0 \mathbf{J}, \\ \partial_t \mathbf{B} = -\nabla \times \mathbf{E}, \\ \nabla \cdot \mathbf{B} = 0 \\ \nabla \cdot \mathbf{E} = \frac{\sigma}{\epsilon_0}. \end{array} \right.$$

- Derivation of two fluid model :
  - We apply this operator  $\int_{R^3} g(\mathbf{v})(\cdot)$  on the equation.
  - $g(\mathbf{v})_s = 1, m_s \mathbf{v}, m_s |\mathbf{v}|^2$ .
- Using
  - $\int_{D_v} m_s \mathbf{v} C_{ss} d\mathbf{v} = 0, \int_{D_v} m_s |\mathbf{v}|^2 C_{ss} d\mathbf{v} = 0,$
  - $\int_{D_v} g(\mathbf{v})_s C_{st} d\mathbf{v} + \int_{D_v} g(\mathbf{v})_t C_{ts} d\mathbf{v} = 0.$

# Two fluid model

- Computing the moment of the Vlasov equations we obtain the following two fluid model

## Two fluid moments

$$\left\{ \begin{array}{l} \partial_t n_s + \nabla_{\mathbf{x}} \cdot (m_s n_s \mathbf{u}_s) = 0, \\ \partial_t (m_s n_s \mathbf{u}_s) + \nabla_{\mathbf{x}} \cdot (m_s n_s \mathbf{u}_s \otimes \mathbf{u}_s) + \nabla_{\mathbf{x}} p_s + \nabla_{\mathbf{x}} \cdot \overline{\overline{\mathbf{\Pi}}_s} = \sigma_s \mathbf{E} + \mathbf{J}_s \times \mathbf{B} + \mathbf{R}_s, \\ \partial_t (m_s n_s \epsilon_s) + \nabla_{\mathbf{x}} \cdot (m_s n_s \mathbf{u}_s \epsilon_s + p_s \mathbf{u}_s) + \nabla_{\mathbf{x}} \cdot (\overline{\overline{\mathbf{\Pi}}_s} \cdot \mathbf{u}_s + \mathbf{q}_s) \\ = \sigma_s \mathbf{E} \cdot \mathbf{u}_s + Q_s + \mathbf{R}_s \cdot \mathbf{u}_s, \\ \\ \frac{1}{c^2} \partial_t \mathbf{E} - \nabla \times \mathbf{B} = -\mu_0 \mathbf{J}, \\ \partial_t \mathbf{B} = -\nabla \times \mathbf{E}, \\ \nabla \cdot \mathbf{B} = 0, \quad \nabla \cdot \mathbf{E} = \frac{\sigma}{\epsilon_0}. \end{array} \right.$$

- $n_s = \int_{D_v} f_s d\mathbf{v}$  the particle number,  $m_s n_s \mathbf{u}_s = \int_{D_v} m_s \mathbf{v} f_s d\mathbf{v}$  the momentum,  $\epsilon_s$  the energy.
- The isotropic pressure are  $p_s$ ,  $\overline{\overline{\mathbf{\Pi}}_s}$  the stress tensors and  $\mathbf{q}_s$  the heat fluxes.
- $\mathbf{R}_s$  and  $Q_s$  associated with the interspecies collision (force and energy transfer).
- The current is given by  $\mathbf{J} = \sum_s \mathbf{J}_s = \sum_s \sigma_s \mathbf{u}_s$  with  $\sigma_s = q_s n_s$ .

# Extended MHD: assumptions and generalized Ohm law

## Extended MHD: assumptions

- **quasi neutrality assumption:**  $n_i = n_e$ 
  - Since  $m_e \ll m_i$  therefore  $\rho = m_i n_i + m_e n_e \approx m_i n_i$
  - Since  $m_e \ll m_i$  therefore  $\mathbf{u} = \frac{m_i n_i \mathbf{u}_i + m_e n_e \mathbf{u}_e}{\rho} \approx \mathbf{u}_i$
- **Magnetostatic assumption :**  $\nabla \times \mathbf{B} = \mu_0 \mathbf{J}$  (characteristic velocity  $\ll c$ )

- Taking the electronic density and momentum equations we obtain

$$m_e (\partial_t (n_e \mathbf{u}_e) + \nabla \cdot (n_e \mathbf{u}_e \otimes \mathbf{u}_e)) + \nabla p_e = -en_e \mathbf{E} + \mathbf{J}_e \times \mathbf{B} - \nabla \cdot \bar{\bar{\Pi}}_e + \mathbf{R}_e,$$

- We multiply the previous equation by  $-e$  and we define  $\mathbf{J}_e = -en_e \mathbf{u}_e$ , we obtain

$$\frac{m_e}{e^2 n_e} (\partial_t \mathbf{J}_e + \nabla \cdot (\mathbf{J}_e \otimes \mathbf{u}_e)) = \mathbf{E} + \mathbf{u}_e \times \mathbf{B} + \frac{1}{en_e} \nabla p_e + \frac{1}{en_e} \nabla \cdot \bar{\bar{\Pi}}_e - \frac{1}{en_e} \mathbf{R}_e,$$

- Using the quasi neutrality,  $m_e \ll m_i$  and  $\mathbf{R} = -\mathbf{R}_e = -\eta \frac{e}{m_i} \rho \mathbf{J}$ , we obtain

## Generalized Ohm law

$$\mathbf{E} + \mathbf{u} \times \mathbf{B} = \eta \mathbf{J} - \frac{m_i}{\rho e} \nabla \cdot \bar{\bar{\Pi}}_e + \frac{m_i}{\rho e} \mathbf{J} \times \mathbf{B} - \frac{m_i}{\rho e} \nabla p_e.$$

## Extended MHD

$$\left\{ \begin{array}{l} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0, \\ \rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p = \mathbf{J} \times \mathbf{B} - \nabla \cdot \bar{\bar{\mathbf{n}}}, \\ \\ \frac{1}{\gamma-1} \partial_t p + \frac{1}{\gamma-1} \mathbf{u} \cdot \nabla p + \frac{\gamma}{\gamma-1} p \nabla \cdot \mathbf{u} + \nabla \cdot \mathbf{q} = \frac{1}{\gamma-1} \frac{m_i}{e\rho} \mathbf{J} \cdot \left( \nabla p_e - \gamma p_e \frac{\nabla \rho}{\rho} \right) \\ - \bar{\bar{\mathbf{n}}} : \nabla \mathbf{u} + \bar{\bar{\mathbf{n}}}_e : \nabla \left( \frac{m_i}{e\rho} \mathbf{J} \right) + \eta |\mathbf{J}|^2, \\ \\ \partial_t \mathbf{B} = -\nabla \times \left( -\mathbf{u} \times \mathbf{B} + \eta \mathbf{J} - \frac{m_i}{\rho e} \nabla \cdot \bar{\bar{\mathbf{n}}}_e - \frac{m_i}{\rho e} \nabla p_e + \frac{m_i}{\rho e} (\mathbf{J} \times \mathbf{B}) \right), \\ \nabla \cdot \mathbf{B} = 0, \quad \nabla \times \mathbf{B} = \mathbf{J}. \end{array} \right.$$

- The total energy for the MHD is given by  $E = \rho \frac{|\mathbf{u}|^2}{2} + \frac{|\mathbf{B}|^2}{2} + \frac{1}{\gamma-1} p$  with  $p = \rho T$  and  $\gamma = \frac{5}{3}$ . The conservation law for the total energy is given by

$$\partial_t E + \nabla \cdot \left[ \mathbf{u} \left( \rho \frac{|\mathbf{u}|^2}{2} + \frac{\gamma}{\gamma-1} p \right) - (\mathbf{u} \times \mathbf{B}) \times \mathbf{B} \right] + \nabla \cdot \mathbf{q} + \nabla \cdot (\bar{\bar{\mathbf{n}}} \cdot \mathbf{u}) + \eta \nabla \cdot (\mathbf{J} \times \mathbf{B}) \\ + \nabla \cdot \left[ \frac{m_i}{\rho e} \left( (\mathbf{J} \times \mathbf{B}) \times \mathbf{B} - \nabla p_e \times \mathbf{B} - \nabla \cdot \bar{\bar{\mathbf{n}}}_e \times \mathbf{B} - \frac{\gamma}{\gamma-1} p_e \mathbf{J} - \mathbf{J} \cdot \bar{\bar{\mathbf{n}}}_e \right) \right] = 0$$

# Reduced MHD: assumptions and principle of derivation

- **Aim:** Reduce the number of variables and eliminate the fast waves in the reduced MHD model.
- We consider the cylindrical coordinate  $(R, Z, \phi) \in \Omega \times [0, 2\pi]$ .

## Reduced MHD: Assumption

$$\mathbf{B} = \frac{F_0}{R} \mathbf{e}_\phi + \frac{1}{R} \nabla \psi \times \mathbf{e}_\phi \quad \mathbf{u} = -R \nabla u \times \mathbf{e}_\phi + v_{\parallel} \mathbf{B} + \tau_{IC} \frac{R}{\rho} (\mathbf{e}_\phi \times \nabla p)$$

with  $u$  the electrical potential,  $\psi$  the magnetic poloidal flux,  $v_{\parallel}$  the parallel velocity.

- To avoid high order operators, we introduce the vorticity  $w = \Delta_{pol} u$  and the toroidal current  $j = \Delta^* \psi = R^2 \nabla \cdot (\frac{1}{R^2} \nabla_{pol} \psi)$ .
- Derivation: we plug  $\mathbf{B}$  and  $\mathbf{u}$  in the equations + some computations. For the equations on  $u$  and  $v_{\parallel}$  we use the following projections

$$\mathbf{e}_\phi \cdot \nabla \times R^2 (\rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p = \mathbf{J} \times \mathbf{B} + \nu \Delta \mathbf{u})$$

and

$$\mathbf{B} \cdot (\rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p = \mathbf{J} \times \mathbf{B} + \nu \Delta \mathbf{u}).$$

# Description of the JOREK code

- JOREK: Fortran 90 code, parallel (MPI+OpenMP)
- Determine the equilibrium
  - Define the boundary of the computational domain
  - Compute  $\psi(R, Z)$  on a first poloidal grid.
- Compute equilibrium solving Grad-Shafranov equation

$$R \frac{\partial}{\partial R} \left( \frac{1}{R} \frac{\partial \psi}{\partial R} \right) + \frac{\partial^2 \psi}{\partial Z^2} = -R^2 \frac{\partial p}{\partial \psi} - F \frac{\partial F}{\partial \psi}$$

- Computation of aligned grid
  - Identification of the magnetic flux surfaces
  - Create the aligned grid (with X-point)
  - Interpolate  $\psi(R, Z)$  in the new grid and recompute the equilibrium
- Perturbation of the equilibrium (small perturbations of non principal harmonics).
- Time-stepping (full implicit)
  - **Poloidal discretization:** 2D Cubic Bezier finite elements.
  - **Toroidal discretization:** **Fourier expansion.**

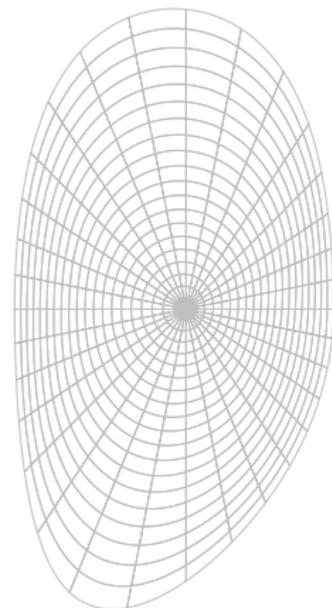


Figure: unaligned grid

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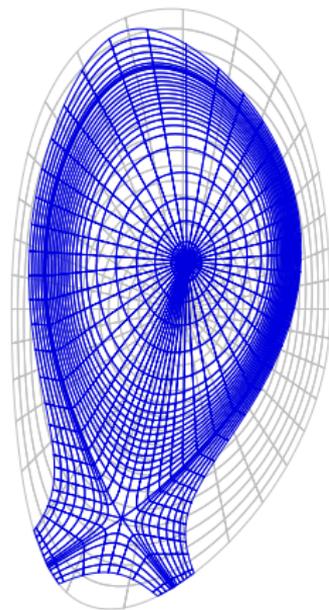


Figure: Aligned grid

# Linear Solvers

- We solve a 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  $G(\mathbf{U}^n)$ .

- Linear solver in JOREK: Left Preconditioning + GMRES iterative solver.
- Principle of the preconditioning 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.

## Physic-based Preconditioning of JOREK

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

# 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  $\varepsilon \approx \frac{1}{c} \approx \frac{1}{v}$
- When  $\varepsilon \rightarrow 0$  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  $\varepsilon$ ) and **the hyperbolic structure**.

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

- allows to treat the stiffness using a reformulation,
- rewrites 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

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

- The implicit system is given by

$$\begin{pmatrix} M & U \\ L & D \end{pmatrix} \begin{pmatrix} p^{n+1} \\ \mathbf{u}^{n+1} \end{pmatrix} = \begin{pmatrix} R_p \\ R_u \end{pmatrix}$$

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

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

with  $P_{schur} = D - LM^{-1}U$ .

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

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# Principle of the preconditioning II

- Using the previous Schur decomposition we can solve the implicit wave equation with the algorithm.

$$\begin{cases} \text{Predictor : } M_h \mathbf{p}^* = R_p \\ \text{Velocity evolution : } P_h \mathbf{u}^{n+1} = (-L_h \mathbf{p}^* + R_u) \\ \text{Corrector : } M \mathbf{p}^{n+1} = M_h \mathbf{p}^* - U_h \mathbf{u}_{n+1} \end{cases}$$

- with the matrices:
  - $M_h$  the mass matrix which discretize the Identity operator
  - $U_h$  discretize the operator  $U$  and  $L_h$  the discretization of the  $L$  operator.
  - $P_h$  discretize the **positive and symmetric operator** :

$$P_{Schur} = I_d - \theta^2 \frac{\alpha \Delta t^2}{\varepsilon^2} \begin{pmatrix} \partial_{xx} & \partial_{xy} \\ \partial_{yx} & \partial_{yy} \end{pmatrix}$$

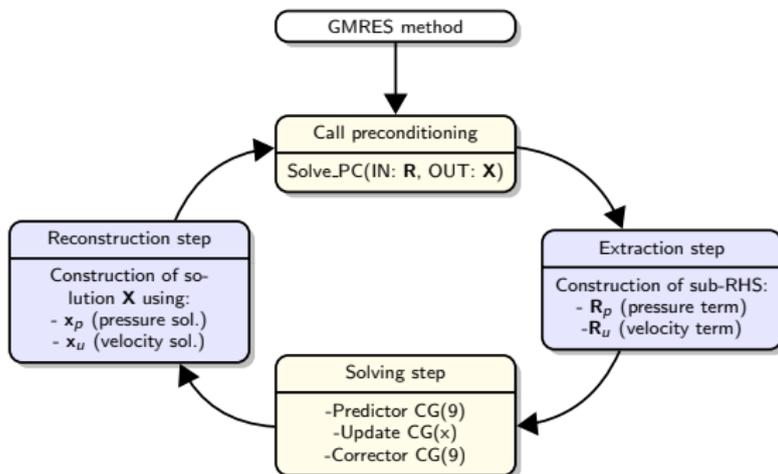
- The **physic based preconditioning  $PB(x)$**  solves the previous algorithm with Conjugate-Gradient with  $\varepsilon = 10^{-x}$  and Jacobi PC.

## Future study

- The weak form of the Schur operator is not coercive. Study **Mix methods**.
- The Mass matrix are not not easy to invert for B-Splines. Specific PC based on  $M \approx A \otimes B$  with  $A$  and  $B$  one 1D matrices

# 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	✗	✗	✗	✓
	iter	-	-	-	27
Mesh 16*16, $\varepsilon_1$	cv	✗	✗	✗	✓
	iter	-	-	-	1.5E+4
Mesh 4*4, $\varepsilon_2$	cv	✗	✗	✗	✓
	iter	-	-	-	21000
Mesh 16*16, $\varepsilon_2$	cv	✗	✗	✗	✗
	iter	-	-	-	-

- $\varepsilon_1 = 10^{-5}$  and  $\varepsilon_2 = 10^{-10}$ .
- The solver tolerance is  $10^{-10}$  for convergence and iter\_max=100000. We compute the average on 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	✓	✓	✓	✓	✓	✓
	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
4*4, $\varepsilon_2$	cv	✓	✓	✓	✗	✓	✓
	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, $\varepsilon_1$	cv	✓	✓	✓	✗	✓	✓
	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, $\varepsilon_2$	cv	✗	✓	✓	✗	✓	✓
	iter	-	18	9	-	20	1
	time	-	2.3E-2	4.0E-1	-	5.0E-2	2.1E-2
64*64, $\varepsilon_2$	cv	✗	✗	✓	✗	✗	x
	iter	-	-	632	-	-	1
	time	-	-	2.0E+1	-	-	4.2E-1

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

## A conclusion

- On fine grid our method is the fastest (and the current 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 Crank-Nicholson scheme and linearized the nonlinear system to obtain

$$\begin{pmatrix} M & U \\ L & D \end{pmatrix} \begin{pmatrix} \Delta \psi^n \\ \Delta u^n \end{pmatrix} = \begin{pmatrix} R_\psi \\ R_u \end{pmatrix}$$

or

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

## PB-PC for Current Hole

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

- The **schur complement** is given by  $P_{schur} = D - LM^{-1}U$
- Two approximations for  $M^{-1}$ :
  - **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

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

- **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  $M^{-1} \approx \Delta t$ )

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

- Operator  $LU = \mathbf{B}^n \cdot \nabla(\Delta(\mathbf{B}^n \cdot \nabla \delta u)) + \frac{\partial j^n}{\partial \psi^n} \mathbf{B}_{pol}^n \cdot \nabla(\mathbf{B}^n \cdot \nabla \delta u)$ .
- $\mathbf{B}^n \cdot \nabla \delta u = -[\psi^n, \delta u]$  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

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

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

- We propose the following approximation  $LU^{approx} = \mathbf{B}^n \cdot \nabla(\Delta(\mathbf{B}^n \cdot \nabla \delta u))$ .
- The operator  $LU^{approx}$  is positive and self-adjoint.

- There are different methods to solve the Schur complement using splitting to solve smaller and more simple operators.

# 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	SOR	PB(6)	PB(4)
16*16 dt=0.5	cv	✗	✓	✓	✗	✓	✓	✓
	iter	-	14	6	-	12	1	1
	time	-	1.2E-1	1.4E+0	-	1.8E-1	2.6E+0	2.3E+0
32*32 dt=1	cv	✗	✓	✓	✗	✗	✓	✓
	iter	-	26	9	-	-	1	1
	time	-	6.8E-1	7.2E+0	-	-	9.8E+0	8.9E+0
64*64 dt=4	cv	✗	✓	✓	✗	✗	✓	✓
	iter	-	404	84	-	-	1	1
	time	-	2.4E+1	3.9E+1	-	-	3.9E+1	3.8E+1

- On fine grid our method is **the more robust** and competitive
- This is not optimal because :
  - 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).
  - We solve each sub-system with a GMRES-MG(2) and not just a MG solver.
- 75% 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 5-6.

# Adaptive PhyBas preconditioning

## Idea

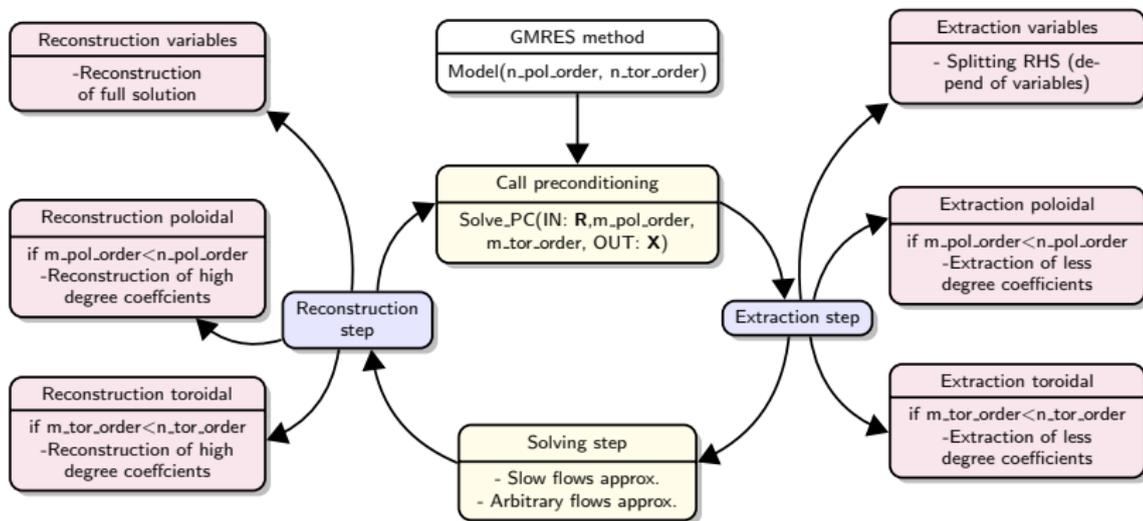
- The PhyBas PC is based on physical approximations of the equations. We can also add approximations of the discretization in space.
- Indeed, we can use a less order approximation in the PC to reduce the size of the matrices and the storage and keep a good efficiency.

## 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 steps 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 is 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 a lot of methods (CG, MG, GMRES etc)  $\implies$  lot of work to treat all the models.

## Possible approximations:

- **Solving approximation:** each sub step can be solved 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 associated with the PC can be solved with less order numerical methods or coarser grids.
- **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).