

High-order Implicit relaxation schemes for hyperbolic models

D. Coulette², E. Franck^{1,2}, P. Helluy^{1,2}

Enumath 2017, Voss, Norway

¹Inria Nancy Grand Est, France

²IRMA, university of Strasbourg, France

Physical and mathematical context

Relaxation methods

Discretization

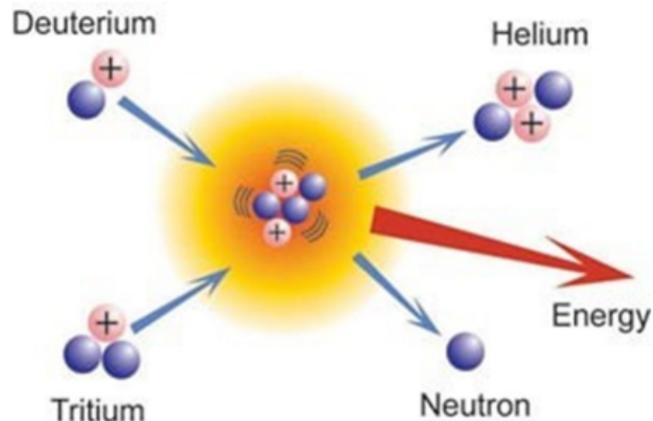
Numerical results

Conclusion and perspectives

Physical and mathematical context

Iter Project

- **Fusion DT:** At sufficiently high energies, deuterium and tritium can fuse to Helium. Free energy is released. At those energies, the atoms are ionized forming a plasma (which can be controlled by magnetic fields).
- **Tokamak:** toroidal room where the plasma is confined using powerful magnetic fields.
- The simulation of these instabilities is an **important subject for ITER**.
- **Difficulty:** **plasma instabilities.**
 - **Disruptions:** Violent instabilities which can critically damage the Tokamak.
 - **Edge Localized Modes (ELM):** Periodic edge instabilities which can damage the Tokamak.



Iter Project

- **Fusion DT:** At sufficiently high energies, deuterium and tritium can fuse to Helium. Free energy is released. At those energies, the atoms are ionized forming a plasma (which can be controlled by magnetic fields).
- **Tokamak:** toroidal room where the plasma is confined using powerful magnetic fields.
- The simulation of these instabilities is an **important subject for ITER**.
- **Difficulty:** **plasma instabilities.**
 - **Disruptions:** Violent instabilities which can critically damage the Tokamak.
 - **Edge Localized Modes (ELM):** Periodic edge instabilities which can damage the Tokamak.

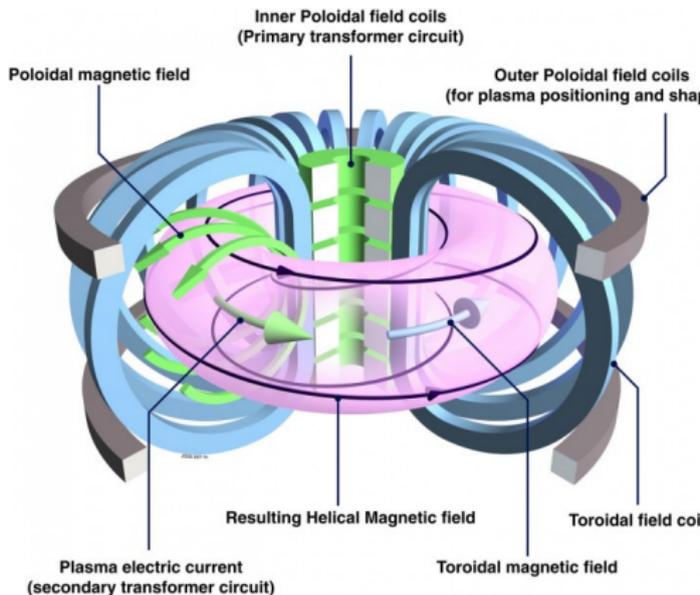
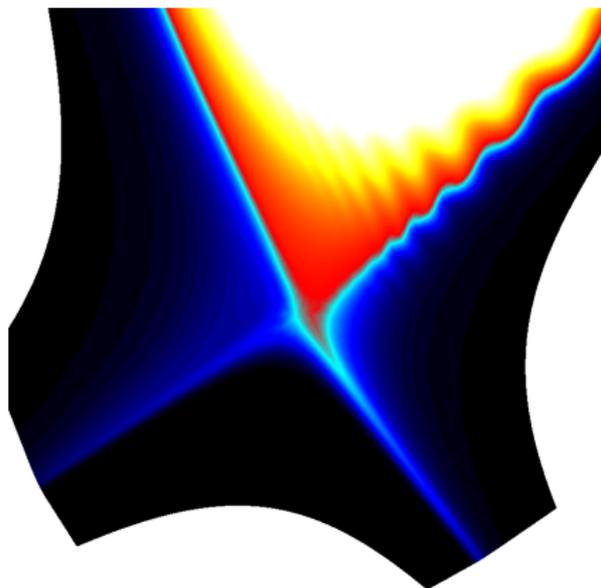


Figure: Tokamak

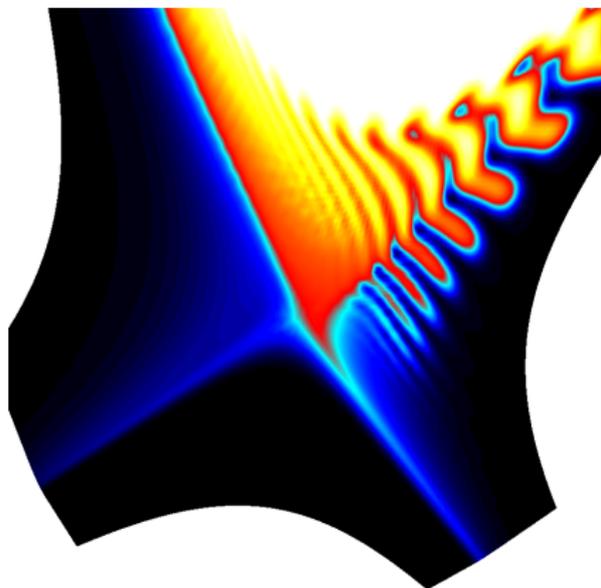
Iter Project

- **Fusion DT:** At sufficiently high energies, deuterium and tritium can fuse to Helium. Free energy is released. At those energies, the atoms are ionized forming a plasma (which can be controlled by magnetic fields).
- **Tokamak:** toroidal room where the plasma is confined using powerful magnetic fields.
- The simulation of these instabilities is an **important subject for ITER**.
- **Difficulty:** **plasma instabilities**.
 - **Disruptions:** Violent instabilities which can critically damage the Tokamak.
 - **Edge Localized Modes (ELM):** Periodic edge instabilities which can damage the Tokamak.



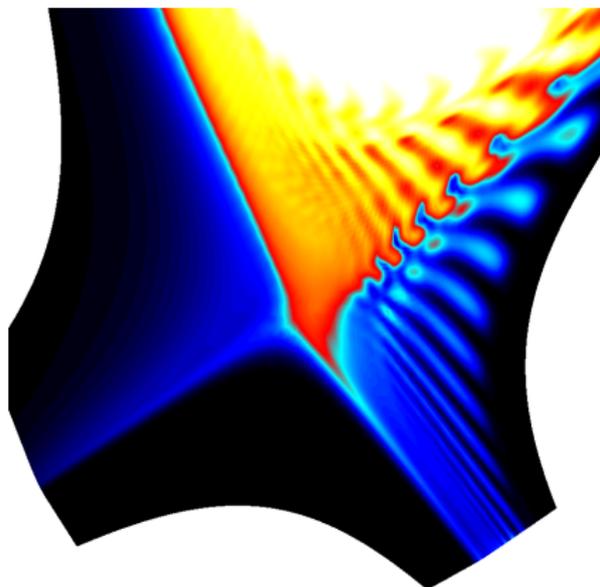
Iter Project

- **Fusion DT:** At sufficiently high energies, deuterium and tritium can fuse to Helium. Free energy is released. At those energies, the atoms are ionized forming a plasma (which can be controlled by magnetic fields).
- **Tokamak:** toroidal room where the plasma is confined using powerful magnetic fields.
- The simulation of these instabilities is an **important subject for ITER**.
- **Difficulty:** **plasma instabilities**.
 - **Disruptions:** Violent instabilities which can critically damage the Tokamak.
 - **Edge Localized Modes (ELM):** Periodic edge instabilities which can damage the Tokamak.



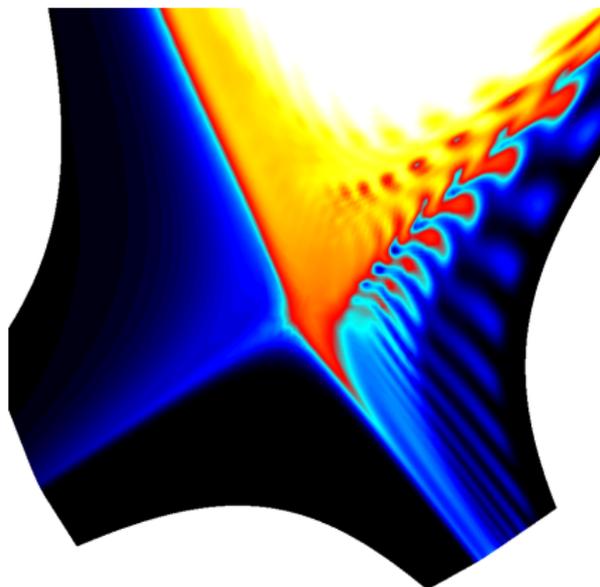
Iter Project

- **Fusion DT:** At sufficiently high energies, deuterium and tritium can fuse to Helium. Free energy is released. At those energies, the atoms are ionized forming a plasma (which can be controlled by magnetic fields).
- **Tokamak:** toroidal room where the plasma is confined using powerful magnetic fields.
- The simulation of these instabilities is an **important subject for ITER**.
- **Difficulty:** **plasma instabilities**.
 - **Disruptions:** Violent instabilities which can critically damage the Tokamak.
 - **Edge Localized Modes (ELM):** Periodic edge instabilities which can damage the Tokamak.



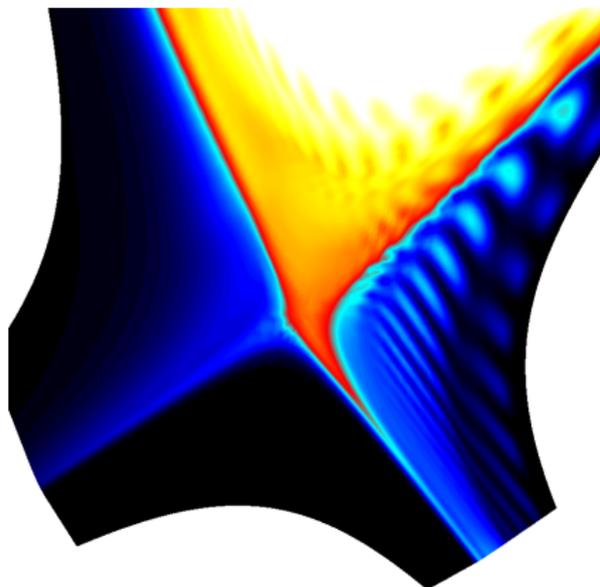
Iter Project

- **Fusion DT:** At sufficiently high energies, deuterium and tritium can fuse to Helium. Free energy is released. At those energies, the atoms are ionized forming a plasma (which can be controlled by magnetic fields).
- **Tokamak:** toroidal room where the plasma is confined using powerful magnetic fields.
- The simulation of these instabilities is an **important subject for ITER**.
- **Difficulty:** **plasma instabilities**.
 - **Disruptions:** Violent instabilities which can critically damage the Tokamak.
 - **Edge Localized Modes (ELM):** Periodic edge instabilities which can damage the Tokamak.



Iter Project

- **Fusion DT:** At sufficiently high energies, deuterium and tritium can fuse to Helium. Free energy is released. At those energies, the atoms are ionized forming a plasma (which can be controlled by magnetic fields).
- **Tokamak:** toroidal room where the plasma is confined using powerful magnetic fields.
- The simulation of these instabilities is an **important subject for ITER**.
- **Difficulty:** **plasma instabilities.**
 - **Disruptions:** Violent instabilities which can critically damage the Tokamak.
 - **Edge Localized Modes (ELM):** Periodic edge instabilities which can damage the Tokamak.



Simplify Extended MHD

$$\begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0, \\ \rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p + \nabla \cdot \Pi = \mathbf{J} \times \mathbf{B}, \\ \partial_t p + \mathbf{u} \cdot \nabla p + p \nabla \cdot \mathbf{u} + \nabla \cdot \mathbf{q} = \eta |\mathbf{J}|^2 \\ \partial_t \mathbf{B} = -\nabla \times (-\mathbf{u} \times \mathbf{B} + \eta \mathbf{J}), \\ \nabla \times \mathbf{B} = \mu_0 \mathbf{J}, \quad \nabla \cdot \mathbf{B} = 0 \end{cases}$$

- with ρ the density, p the pressure, \mathbf{u} the velocity, \mathbf{B} the magnetic field, \mathbf{J} the current, Π stress tensor and \mathbf{q} the heat flux.

MHD specificities in Tokamak

- **Strong anisotropic flows** (direction on the magnetic field) \implies **complex geometries and aligned meshes** (flux surface or magnetic field lines).
- **MHD scaling:**
 - B_{\parallel} direction: **compressible flow and large diffusion.**
 - B_{\perp} direction: **quasi incompressible flow and small diffusion.**
- **MHD Scaling** \implies compressible code with no discontinuities + fast waves.
- **Quasi stationary flows + fast waves** \implies implicit or semi implicit schemes.

Hyperbolic systems and implicit schemes

- We consider the general problem

$$\partial_t \mathbf{U} + \partial_x(\mathbf{F}(\mathbf{U})) = \nu \partial_x(D(\mathbf{U})\partial_x \mathbf{U})$$

- with $\mathbf{U} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ (idem for $\mathbf{F}(\mathbf{U})$) and D a matrix.
- In the following we consider **the limit** $\nu \ll 1$.

Implicit schemes

- **Implicit scheme:** allows to **avoid the CFL condition filtering the fast phenomena**.
- **Problem:** Direct solvers are not useful in 3D (too large matrices), we need **iterative solvers**.
- **Conditioning of the implicit matrix:** given by the ratio of the maximal and minimal eigenvalues.

- Implicit scheme :

$$\mathbf{U} + \Delta t \partial_x(\mathbf{F}(\mathbf{U})) - \Delta t \nu \partial_x(D(\mathbf{U})\partial_x \mathbf{U}) = \mathbf{U}^n$$

- At the limit $\nu \ll 1$ and $\Delta t \gg 1$ (large time step) we solve $\partial_x \mathbf{F}(\mathbf{U}) = 0$.

Issues of implicit schemes

- **Conclusion:** for $\nu \ll 1$ and $\Delta t \gg 1$ the condition number of the full system closed to conditioning number of the steady hyperbolic model (**the ratio of the speed waves**).

Relaxation methods

General principle

- We consider the following nonlinear system

$$\partial_t \mathbf{U} + \partial_x \mathbf{F}(\mathbf{U}) = \nu \partial_x (D(\mathbf{U}) \partial_x \mathbf{U}) + \mathbf{G}(\mathbf{U})$$

- with \mathbf{U} a vector of N functions.
- **Aim:** Find a way to approximate this system with a sequence of simple systems.
- **Idea:** Xin-Jin relaxation method (very popular in the hyperbolic and finite volume community).

$$\begin{cases} \partial_t \mathbf{U} + \partial_x \mathbf{V} = \mathbf{G}(\mathbf{U}) \\ \partial_t \mathbf{V} + \alpha^2 \partial_x \mathbf{U} = \frac{1}{\varepsilon} (\mathbf{F}(\mathbf{U}) - \mathbf{V}) \end{cases}$$

Limit of the hyperbolic relaxation scheme

- The limit scheme of the relaxation system is

$$\partial_t \mathbf{U} + \partial_x \mathbf{F}(\mathbf{U}) = \mathbf{G}(\mathbf{U}) + \varepsilon \partial_x ((\alpha^2 - |A(\mathbf{U})|^2) \partial_x \mathbf{U}) + \varepsilon \partial_x \mathbf{G}(\mathbf{U}) + o(\varepsilon^2)$$

- with $A(\mathbf{U})$ the Jacobian of $\mathbf{F}(\mathbf{U})$.
- **Conclusion:** the relaxation system is an approximation of the hyperbolic original system (error in ε).
- **Stability:** the limit system is dissipative if $(\alpha^2 - |A(\mathbf{U})|^2) > 0$.

Generalization

- The generalized relaxation is given by

$$\begin{cases} \partial_t \mathbf{U} + \partial_x \mathbf{V} = \mathbf{G}(\mathbf{U}) \\ \partial_t \mathbf{V} + \alpha^2 \partial_x \mathbf{U} = \frac{R(\mathbf{U})}{\varepsilon} (\mathbf{F}(\mathbf{U}) - \mathbf{V}) + \mathbf{H}(\mathbf{U}) \end{cases}$$

- The limit scheme of the relaxation system is

$$\begin{aligned} \partial_t \mathbf{U} + \partial_x \mathbf{F}(\mathbf{U}) &= \mathbf{G}(\mathbf{U}) \\ + \varepsilon \partial_x (R(\mathbf{U})^{-1} (\alpha^2 - |A(\mathbf{U})|^2) \partial_x \mathbf{U}) &+ \varepsilon \partial_x (A(\mathbf{U}) \mathbf{G}(\mathbf{U}) - \mathbf{H}(\mathbf{U})) + o(\varepsilon^2) \end{aligned}$$

Treatment of small diffusion

- Taking $R(\mathbf{U}) = (\alpha^2 - |A(\mathbf{U})|^2) D(\mathbf{U})^{-1}$, $\varepsilon = \nu$ and $\mathbf{H}(\mathbf{U}) = A(\mathbf{U}) \mathbf{G}(\mathbf{U})$: we obtain the following limit system

$$\partial_t \mathbf{U} + \partial_x \mathbf{F}(\mathbf{U}) = \mathbf{G}(\mathbf{U}) + \nu \partial_x (D(\mathbf{U}) \partial_x \mathbf{U}) + o(\nu^2)$$

- **Limitation of the method:** the relaxation model cannot approach PDE with high diffusion.

Kinetic relaxation scheme

- We consider the classical Xin-Jin relaxation for a scalar system $\partial_t u + \partial_x F(u) = 0$:

$$\begin{cases} \partial_t u + \partial_x v = 0 \\ \partial_t v + \alpha^2 \partial_x u = \frac{1}{\varepsilon} (F(u) - v) \end{cases}$$

- We **diagonalize** the hyperbolic matrix $\begin{pmatrix} 0 & 1 \\ \alpha^2 & 0 \end{pmatrix}$ and note f_+ and f_- the new variables. We obtain

$$\begin{cases} \partial_t f_- - \alpha \partial_x f_- = \frac{1}{\varepsilon} (f_{eq}^- - f_-) \\ \partial_t f_+ + \alpha \partial_x f_+ = \frac{1}{\varepsilon} (f_{eq}^+ - f_+) \end{cases}$$

- with $f_{eq}^\pm = \frac{u}{2} \pm \frac{F(u)}{2\alpha}$.

First Generalization

- **Main property:** **the transport is diagonal** which can easily solved.

Remark

- in the Lattice Boltzmann community the discretization of this model is called D1Q2.

Generic kinetic relaxation scheme

Kinetic relaxation system

- **Considered model:**

$$\partial_t \mathbf{U} + \partial_x \mathbf{F}(\mathbf{U}) = 0, \quad \partial_t \eta(\mathbf{U}) + \partial_x \zeta(\mathbf{U}) \leq 0$$

- **Lattice:** $W = \{\lambda_1 \dots \lambda_{n_v}\}$ a set of velocities.
- **Mapping matrix:** P a matrix $n_c \times n_v$ ($n_c < n_v$) such that $\mathbf{U} = P\mathbf{f}$, with $\mathbf{U} \in R^{n_c}$.
- **Kinetic relaxation system:**

$$\partial_t \mathbf{f} + \Lambda \partial_x \mathbf{f} = \frac{R}{\varepsilon} (\mathbf{f}^{eq}(\mathbf{U}) - \mathbf{f})$$

- Equilibrium vector operator $\mathbf{f}^{eq} : R^{n_c} \rightarrow R^{n_v}$ such that $P\mathbf{f}^{eq}(\mathbf{U}) = \mathbf{U}$.

- Consistance with the initial PDE:

$$\mathcal{C} \begin{cases} P\mathbf{f}^{eq}(\mathbf{U}) = \mathbf{U} \\ P\Lambda\mathbf{f}^{eq}(\mathbf{U}) = \mathbf{F}(\mathbf{U}) \end{cases}$$

- For source terms and small diffusion terms, it is the **same that the first relaxation method**.
- **In 1D** : **same property** of stability that the classical relaxation method.
- **Limit of the system:**

$$\partial_t \mathbf{U} + \partial_x \mathbf{F}(\mathbf{U}) = \varepsilon \partial_x \left((P\Lambda^2 \partial \mathbf{f}_{eq} - |\partial \mathbf{F}(\mathbf{U})|^2) \partial_x \mathbf{U} \right)$$

Different kinetic models

■ 1D models:

- The $[D1Q2]^n$ model. Two transport equations (velocities λ_{\pm}) by physical variable.
- The $[D1Q3]^n$ model. Three transport equations (velocities λ_{\pm} and λ_0) by physical variable. Based on flux-splitting method (Van-Leer etc).

■ Stability:

- Kinetic entropy

$$H(\mathbf{f}) = \sum_{i=1}^q h_i(f_i^1, \dots, f_i^N)$$

is dissipate if

$$\sum_{i=1}^q h_i^*(\phi) = \eta^*(\phi), \quad \sum_{i=1}^q v_i h_i^*(\phi) = \zeta^*(\phi)$$

with η the macroscopic entropy, ζ the entropy flux and $\phi = \eta'(\mathbf{U})$.

- Entropy stability for the $[D1Q2]^n$ model.
- Entropy stability for the $[D1Q3]^n$ model if the flux splitting is entropy).
Dissipative stability if not.

■ Models in d-dimension:

- The $[DdQ(2d)]^n$ model. Generalization of $[D1Q2]^n$ model with the same properties.
- The $[DdQ(2d+1)]^n$ model. Generalization of $[D1Q3]^n$. Same properties ?
- The $[DdQ(d^2)]^n$ model. Additional direction to have better accuracy for isotropic problem.

Discretization methods

Main property

- **Relaxation system:** "the nonlinearity is local and the non locality is linear".
- **Main idea:** **splitting scheme** between transport and the relaxation.
- **Key point:** the macroscopic variables are conserved during the relaxation step. Therefore $\mathbf{f}^{eq}(\mathbf{U})$ explicit.

First order scheme

- We define the two operators for each step :

$$T_{\Delta t} = I_d + \Delta t \Lambda \partial_x I_d$$

$$R_{\Delta t} = I_d - \Delta t \frac{\Delta t}{\varepsilon} (\mathbf{f}^{eq}(\mathbf{U}) - I_d)$$

- **Asymptotic limit:** Chapman-Enskog expansion.
- **Final scheme:** $T_{\Delta t} \circ R_{\Delta t}$ is consistent with

$$\begin{aligned} \partial_t \mathbf{U} + \partial_x \mathbf{F}(\mathbf{U}) &= \frac{\Delta t}{2} \partial_x (P \Lambda^2 \partial_x \mathbf{f}) + \left(\frac{\Delta t}{2} + \varepsilon \right) \partial_x ((P \Lambda^2 \partial_x \mathbf{f}^{eq} - A(\mathbf{U})^2) \partial_x \mathbf{U}) \\ &+ O(\varepsilon \Delta t + \Delta t^2 + \varepsilon^2) \end{aligned}$$

High-Order time schemes

Second-order scheme

- Scheme for **transport step** $T(\Delta t)$: Crank Nicolson or exact time scheme.
- Scheme for **relaxation step** $R(\Delta t)$: Crank Nicolson.
- Classical full second order scheme:

$$\Psi(\Delta t) = T\left(\frac{\Delta t}{2}\right) \circ R(\Delta t) \circ T\left(\frac{\Delta t}{2}\right).$$

- AP full second order scheme:

$$\Psi_{ap}(\Delta t) = T\left(\frac{\Delta t}{4}\right) \circ R\left(\frac{\Delta t}{2}\right) \circ T\left(\frac{\Delta t}{2}\right) \circ R\left(\frac{\Delta t}{2}\right) \circ T\left(\frac{\Delta t}{4}\right).$$

- Ψ and Ψ_{ap} symmetric in time. $\Psi_{ap}(0) = I_d$.

High order scheme

- Using composition method

$$M_p(\Delta t) = \Psi_{ap}(\gamma_1 \Delta t) \circ \Psi_{ap}(\gamma_2 \Delta t) \dots \circ \Psi_{ap}(\gamma_s \Delta t)$$

- with $\gamma_i \in [-1, 1]$, we obtain a p -order schemes.
- Susuki scheme : $s = 5$, $p = 4$. Kahan-Li scheme: $s = 9$, $p = 6$.

Space discretization - transport scheme

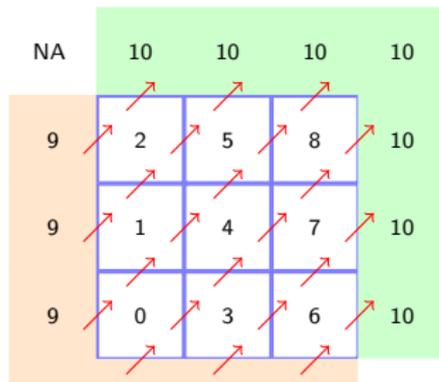
Whishlist

- Complex geometry, curved meshes (if possible),
- Flexibility, *hp* refinement,
- CFL-free,
- Matrix-free.

Candidates for transport discretization

- Implicit FV-DG schemes,
- Semi-Lagrangian schemes,
- Stochastic schemes (Glimm or particle methods).

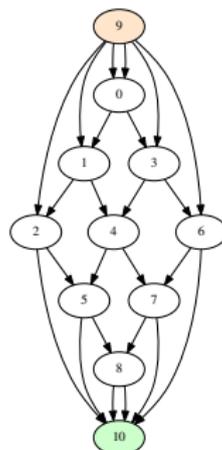
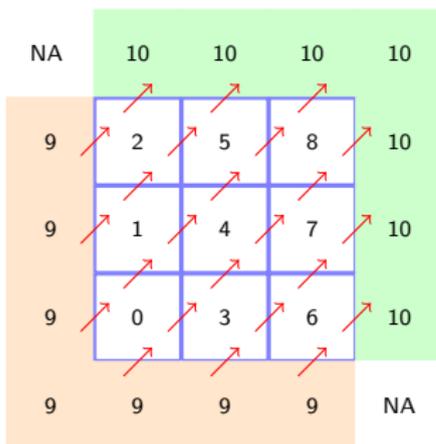
- Choice on Cartesian meshes:
SL-scheme.
- Choice on Complex geometry: **Implicit DG schemes.**
 - Implicit Crank-Nicholson scheme
 - Block -Triangular matrix (Upwind scheme) solved avoiding storage of the matrix.



Parallel transport solver

Complex algorithm

- **Velocities:** the transport equations are independent. Possible parallelism.
- **Transport step:** partial parallelism given the implicit upwind scheme.
- **Two parallelism:** complex to manage.



Solution: StarPu

- Task-based scheduling library developed at INRIA Bordeaux.
- User submits tasks in a sequential order. StarPU schedules the tasks in parallel if possible.
- Possible MPI extension

Parallel transport solver

Complex algorithm

- **Velocities:** the transport equations are independent. Possible parallelism.
- **Transport step:** partial parallelism given the implicit upwind scheme.
- **Two parallelism:** complex to manage.

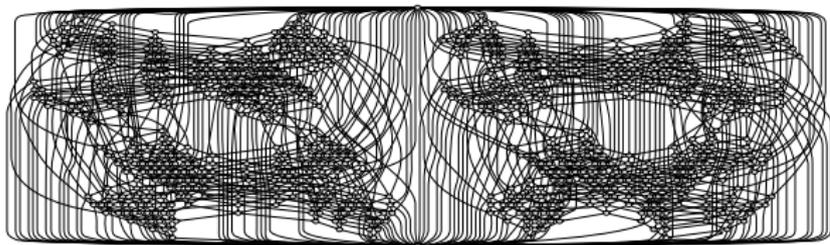


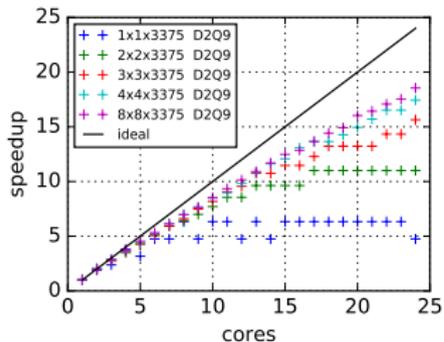
Figure: task graph for a 3D Torus.

Solution: StarPu

- Task-based scheduling library developed at INRIA Bordeaux.
- User submits tasks in a sequential order. StarPU schedules the tasks in parallel if possible.
- Possible MPI extension

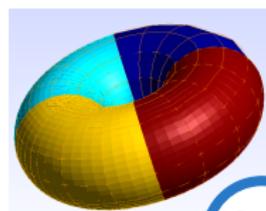
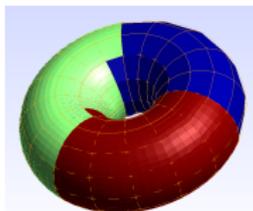
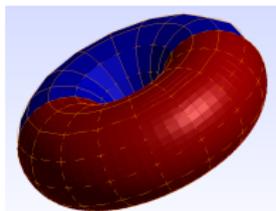
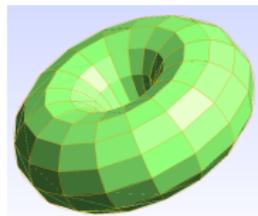
Parallelism results

- Full D2Q9 scheme on square grids. Constant dof number per macrocell. Number N of macrocells N from 1 to $64 = 8 \times 8$.
 - for 1 macrocell : saturation at $n_{core} = n_v$. This is expected.
 - efficiency grows with N due to topological parallelism.



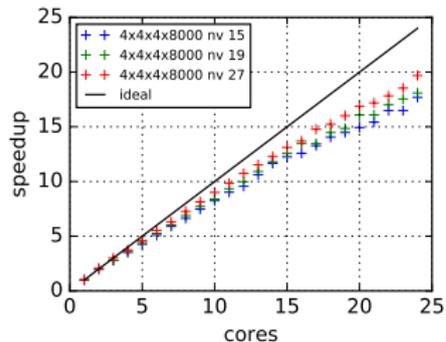
- MPI scaling
 - Toroidal mesh : 720 macroelements \times 3335 dof

Nthreads/Nmpi	1	2	3	4
14	6862	2772	1491	1014



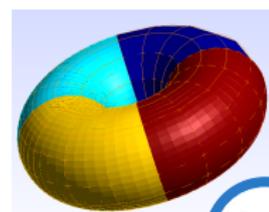
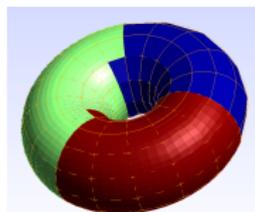
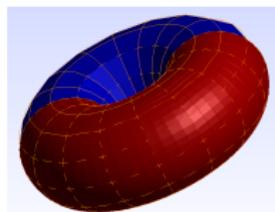
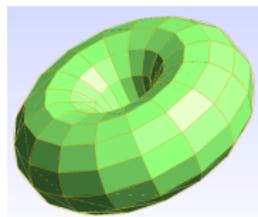
Parallelism results

- D3Q15, D3Q19, D3Q27 models on a cube with $4 \times 4 \times 4$ elements and 8000 dof per elements with eager scheduler.
 - for 1 macrocell : saturation at $n_{core} = n_v$. This is expected.
 - efficiency grows with N due to topological parallelism.



- MPI scaling
 - Toroidal mesh : 720 macroelements \times 3335 dof

Nthreads/Nmpi	1	2	3	4
14	6862	2772	1491	1014



Numerical results

Burgers : quantitative results

- **Model:** Viscous Burgers equations

$$\partial_t \rho + \partial_x \left(\frac{\rho^2}{2} \right) = 0$$

- **Kinetic model:** (D1Q2) or D1Q3.
- **Spatial discretization:** SL-scheme, 5000 cells, order 7 space, order 2 time.
- **Test 1:** $\rho(t=0, x) = \sin(2\pi x)$, viscosity = 10^{-4} .

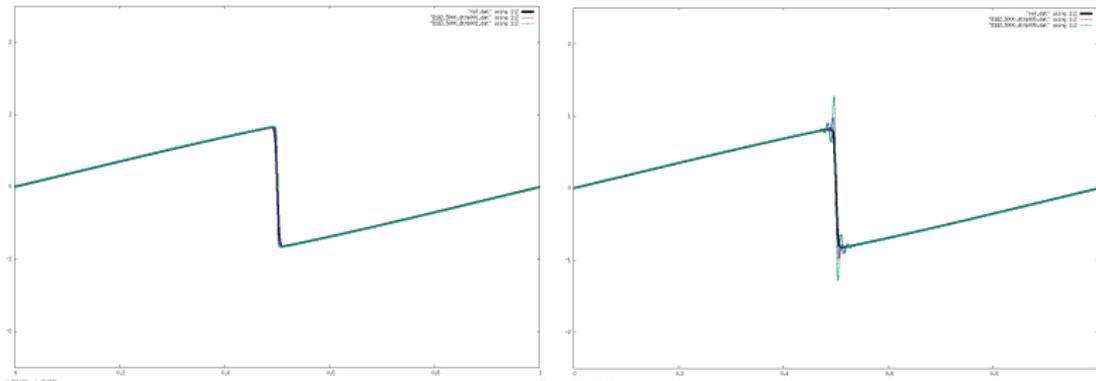


Figure: Left: comparison between different D1Q2 and D1Q3 for different time step (second order in time). Left up: $\Delta t = 0.001$ (CFL 5-10), Right up: $\Delta t = 0.005$ (CFL 20-50)

Burgers : quantitative results

- **Model:** Viscous Burgers equations

$$\partial_t \rho + \partial_x \left(\frac{\rho^2}{2} \right) = 0$$

- **Kinetic model:** (D1Q2) or D1Q3.
- **Spatial discretization:** SL-scheme, 1000 cells, order 7 space, order 2 time.
- **Test 2:** rarefaction wave, no viscosity.

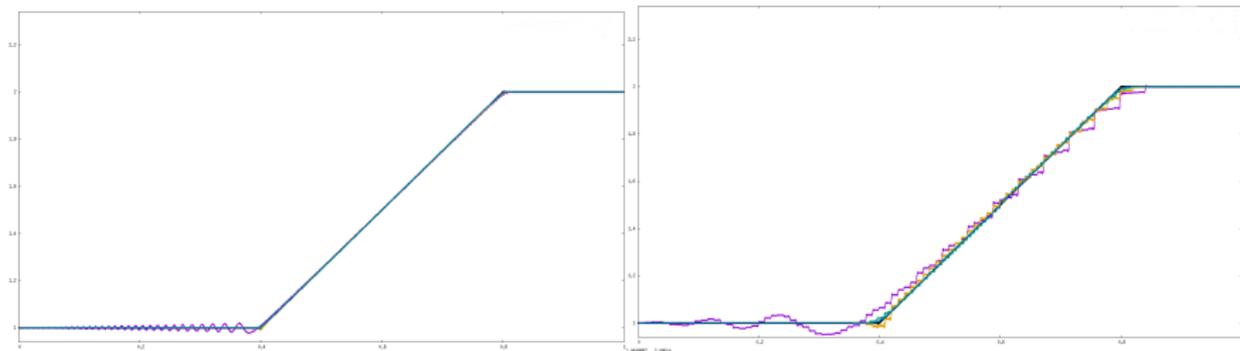


Figure: Left: comparison between different velocity set and time step . Left up: $\Delta t = 0.001$ (CFL 1-5). $V = \{-2.1, 2.1\}$ (violet) $V = \{0.9, 2.1\}$ (green) , $V = \{-2.1, 0, 2.1\}$ (yellow) and $V = \{0.9, 1.5, 2.1\}$ (blue), Right up: same for $\Delta t = 0.01$ (CFL 10-5).

Burgers : quantitative results

- **Model:** Viscous Burgers equations

$$\partial_t \rho + \partial_x \left(\frac{\rho^2}{2} \right) = 0$$

- **Kinetic model:** (D1Q2) or D1Q3.

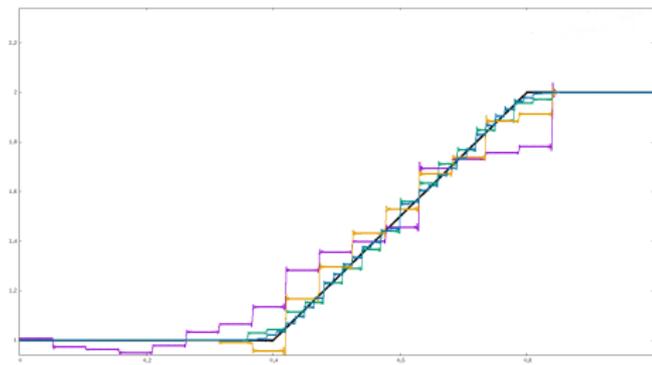


Figure: Left: comparison between different velocity set. $V = \{-2.1, 2.1\}$ (violet)
 $V = \{0.9, 2.1\}$ (green), $V = \{-2.1, 0, 2.1\}$ (yellow) and $V = \{0.9, 1.5, 2.1\}$ (blue).
 $\Delta t = 0.05$ (CFL 50-200)

- **Remark:** Choice of kinetic model important to minimize time numerical dispersion.
- **Remark:** Time numerical dispersion comes from the second order relaxation scheme $f^* = 2f^{eq} - f^n$. More the wave structure is close to the original one more $|f^{eq} - f^n|$ is small. Reduce the oscillations around f^{eq} .

1D isothermal Euler : Convergence

- **Model:** isothermal Euler equation

$$\begin{cases} \partial_t \rho + \partial_x(\rho u) = 0 \\ \partial_t \rho u + \partial_x(\rho u^2 + c^2 \rho) = 0 \end{cases}$$

- **Lattice:** $(D1 - Q2)^n$ Lattice scheme.
- For the transport (and relaxations step) we use 6-order DG scheme in space.
- **Time step:** $\Delta t = \beta \frac{\Delta x}{\lambda}$ with λ the lattice velocity. $\beta = 1$ explicit time step.
- **First test:** acoustic wave with $\beta = 50$ and $T_f = 0.4$, **Second test:** smooth contact wave with $\beta = 100$ and $T_f = 20$.

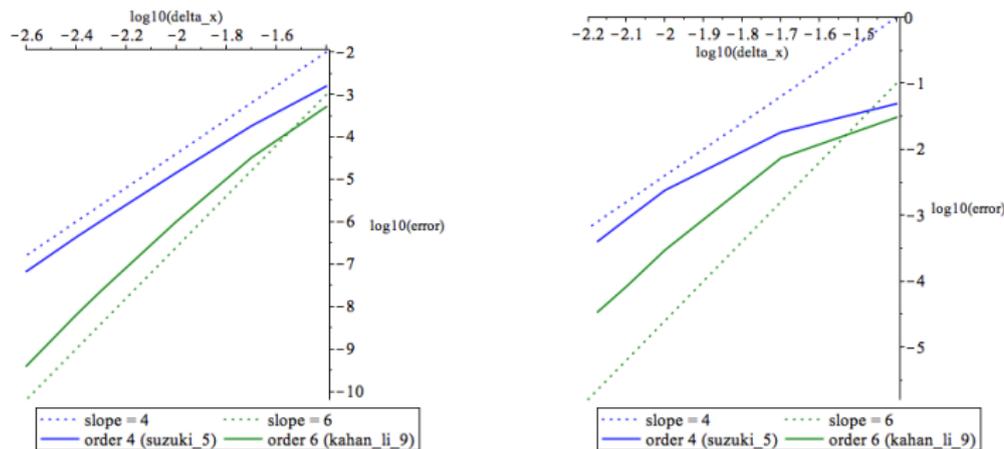


Figure: convergence rates for the first test (left) and for the second test (right).

1D Euler equations: quantitative results

- **Model:** Euler equation

$$\begin{cases} \partial_t \rho + \partial_x(\rho u) = 0 \\ \partial_t \rho u + \partial_x(\rho u^2 + p) = 0 \\ \partial_t \rho E + \partial_x(\rho E u + p u) = 0 \end{cases}$$

- **Kinetic model:** (D1Q2) or D1Q3.

- For the transport (and relaxations step) we use 11-order SL scheme in space.

$$u(t=0, x) = -\sqrt{\gamma} \operatorname{sign}(x) M(1.0 - \cos(2\pi x/L))$$

$$\rho(t=0, x) = \frac{1}{M^2} (1.0 + M\gamma(1.0 - \cos(2\pi x/L))) \quad M = \frac{1}{11}$$

- **Discretization:** 4000 cells (for a domain $L = [-20, 20]$) and order 11.

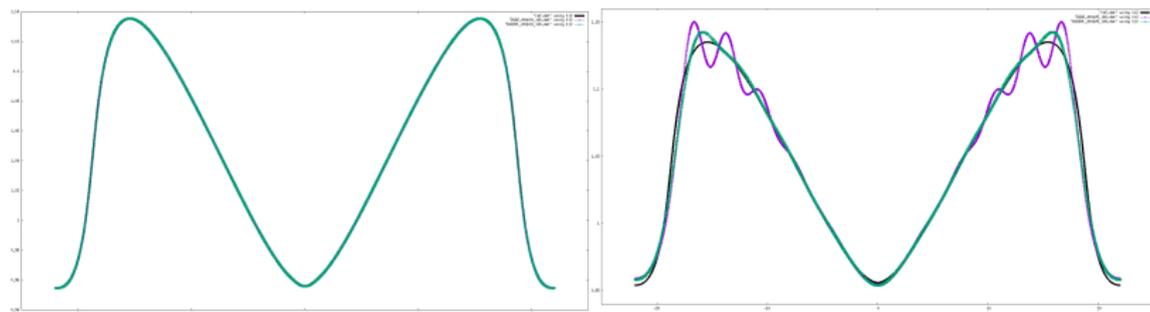


Figure: Density for the different scheme and order 2 time scheme: D1Q2 with $\lambda = 16$ (violet), D1Q3 with $\lambda = 26$ (green) and reference (black). Left : $\Delta t = 0.01$ (CFL 1-5). Right: $\Delta t = 0.05$ (CFL 5-20).

1D Euler equations: quantitative results

- **Model:** Euler equation

$$\begin{cases} \partial_t \rho + \partial_x(\rho u) = 0 \\ \partial_t \rho u + \partial_x(\rho u^2 + p) = 0 \\ \partial_t \rho E + \partial_x(\rho E u + p u) = 0 \end{cases}$$

- **Kinetic model:** (D1Q2) or D1Q3.
- For the transport (and relaxations step) we use 11-order SL scheme in space.

$$u(t=0, x) = -\sqrt{\gamma} \operatorname{sign}(x) M(1.0 - \cos(2\pi x/L))$$

$$\rho(t=0, x) = \frac{1}{M^2} (1.0 + M\gamma(1.0 - \cos(2\pi x/L))) \quad M = \frac{1}{11}$$

- **Discretization:** 4000 cells (for a domain $L = [-20, 20]$) and order 11.

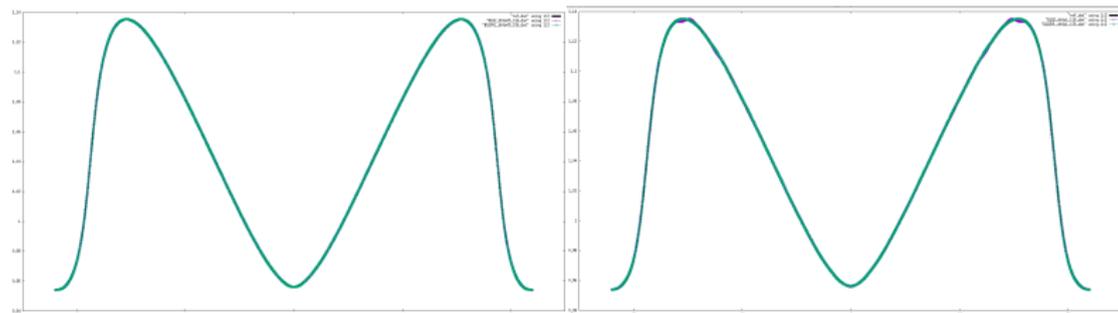
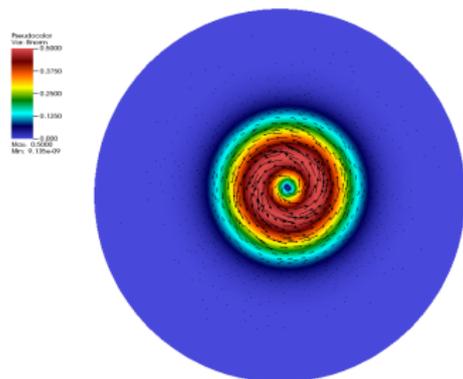


Figure: Density for the different scheme and order 4 time scheme: D1Q2 with $\lambda = 16$ (violet), D1Q3 with $\lambda = 26$ (green) and reference (black). Left : $\Delta t = 0.05$ (CFL 5-20). Right: $\Delta t = 0.1$ (CFL 10-50).

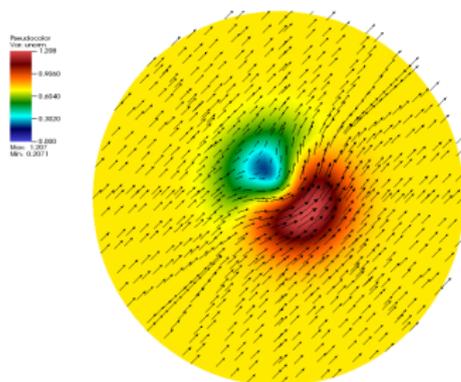
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



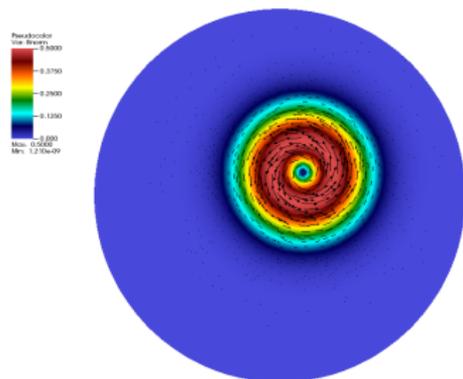
Velocity



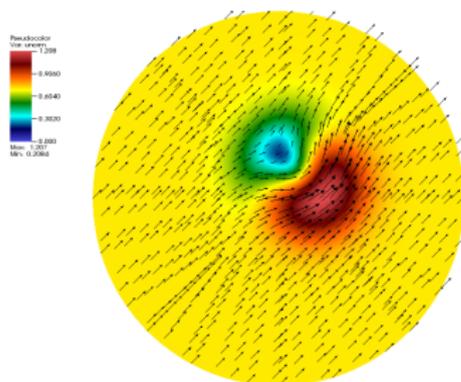
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



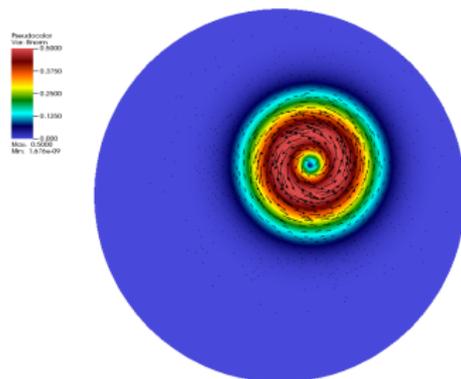
Velocity



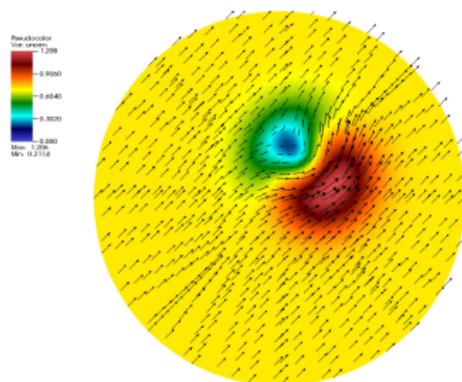
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



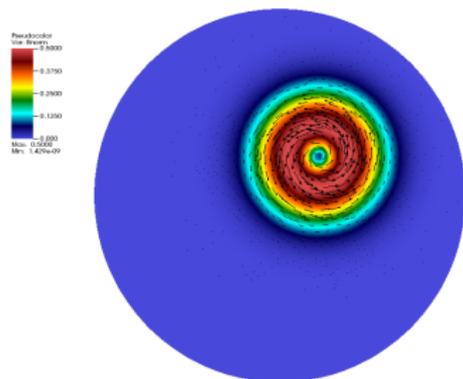
Velocity



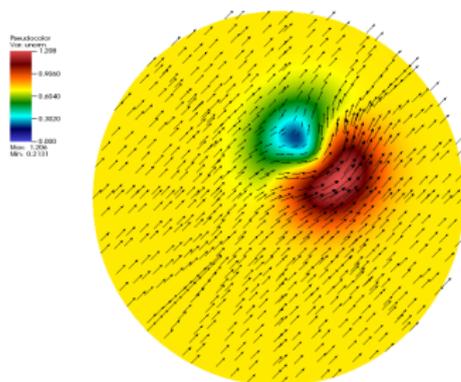
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



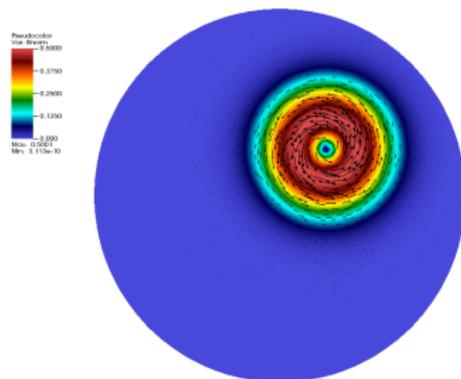
Velocity



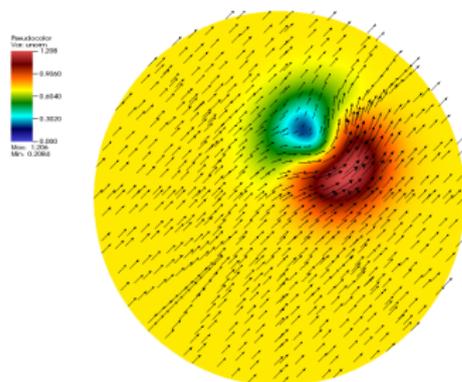
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



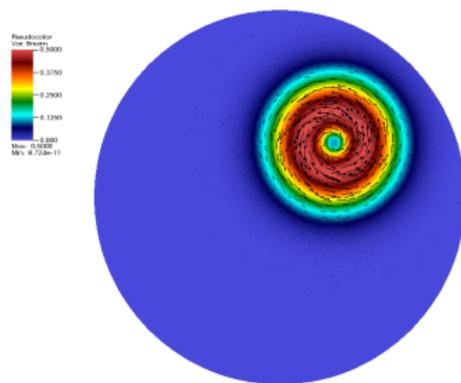
Velocity



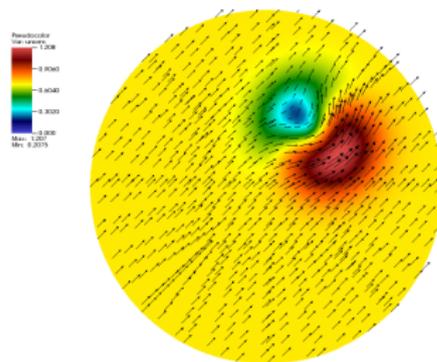
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



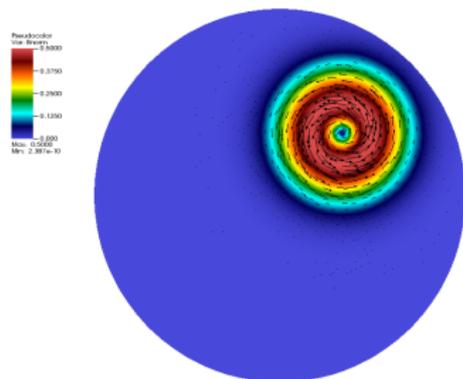
Velocity



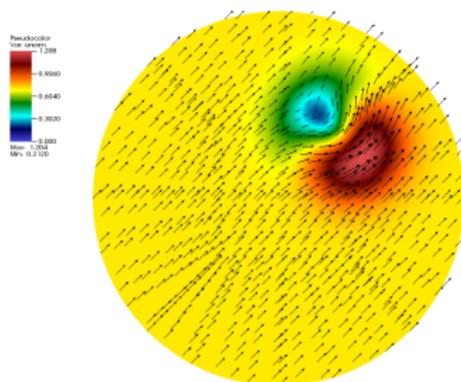
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



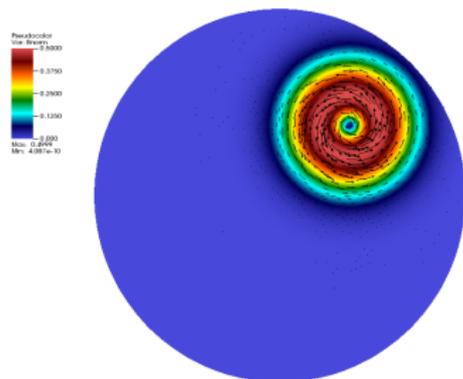
Velocity



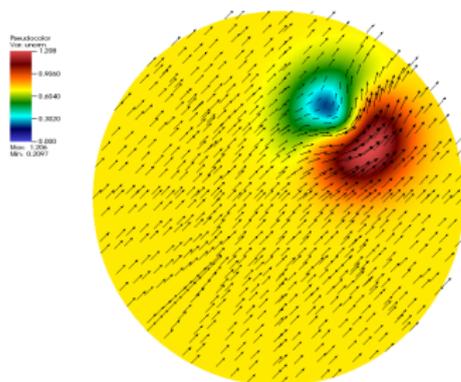
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



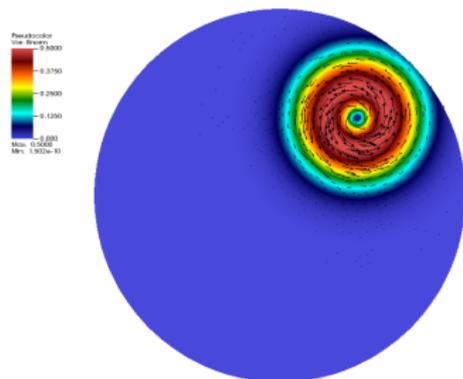
Velocity



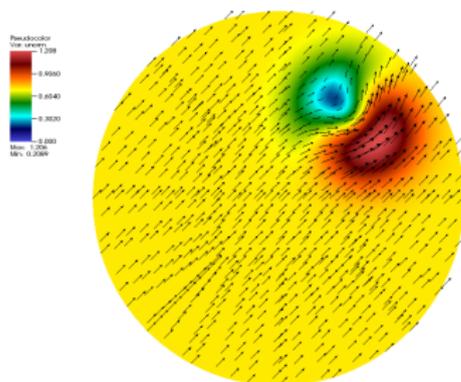
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



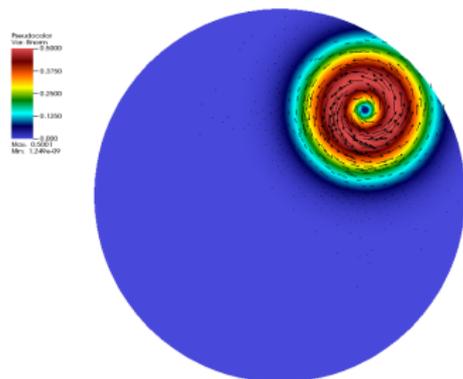
Velocity



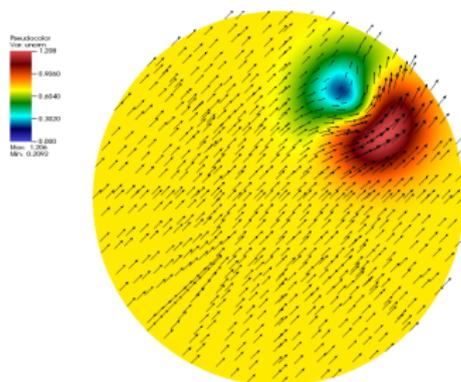
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



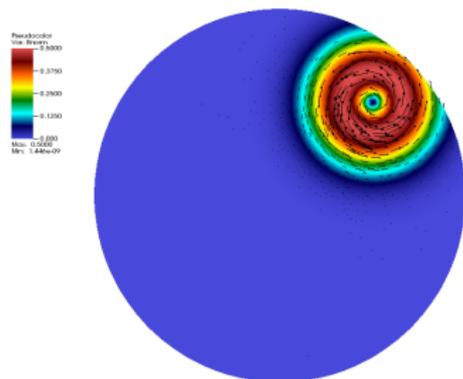
Velocity



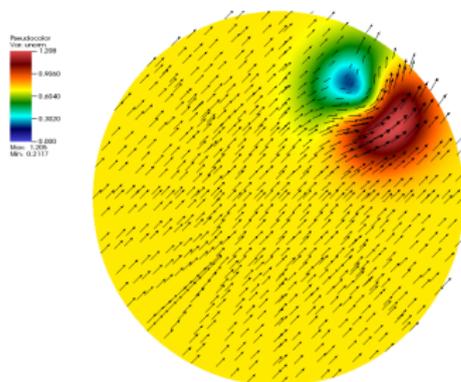
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



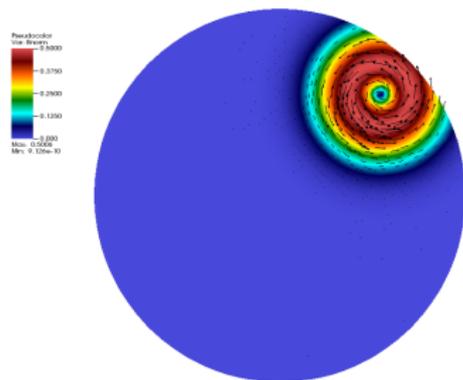
Velocity



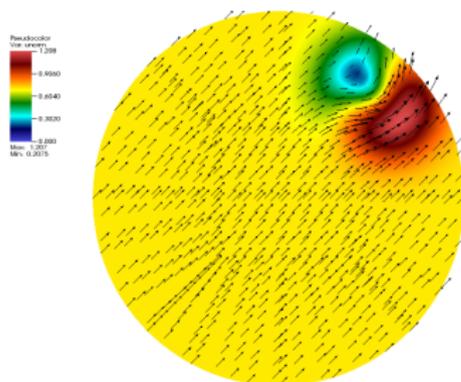
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



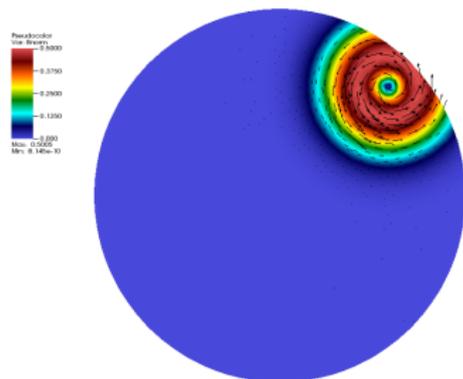
Velocity



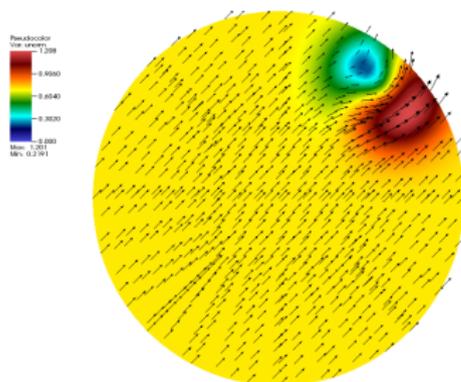
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



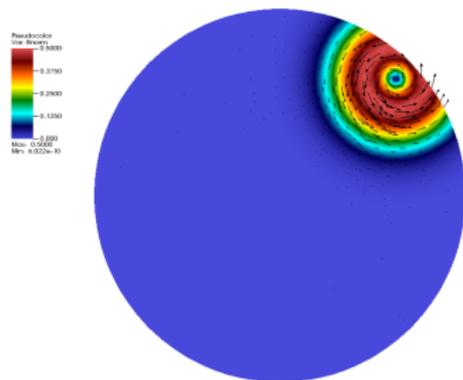
Velocity



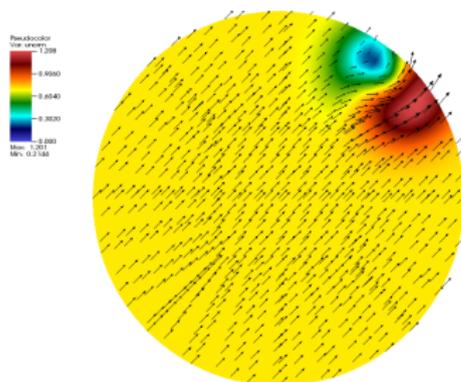
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



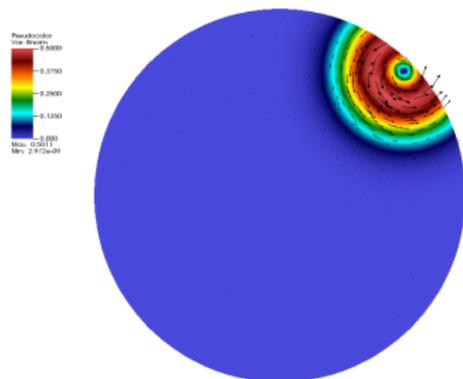
Velocity



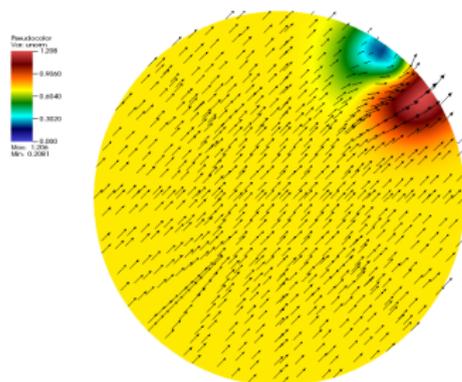
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



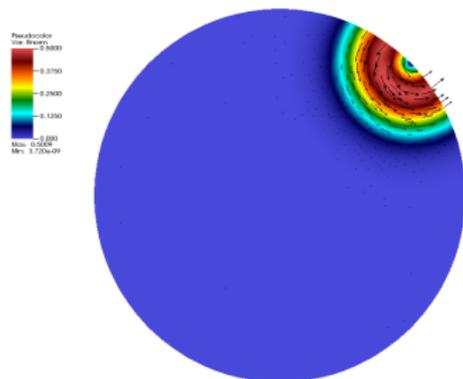
Velocity



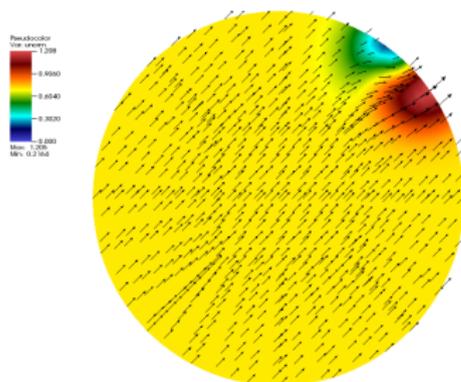
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



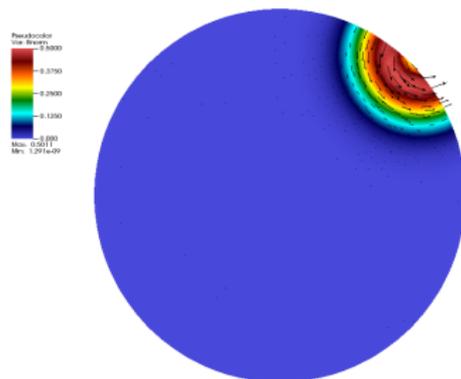
Velocity



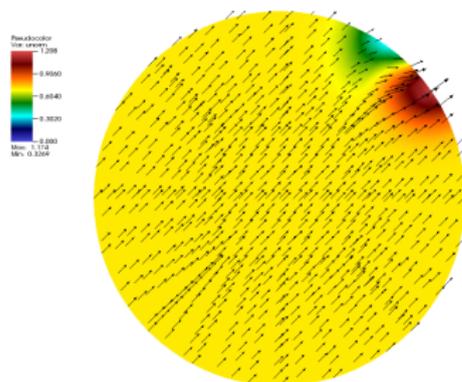
Numerical results: 2D MHD drifting vortex

- **Model** : compressible ideal MHD.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 4th order ins space. CFL around 20.
- **Test case** : advection of the vortex (steady state without drift).
- **Parameters** : $\rho = 1.0$, $p_0 = 1$, $u_0 = b_0 = 0.5$, $\mathbf{u}_{drift} = [1, 1]^t$, $h(r) = \exp[(1 - r^2)/2]$

Magnetic field



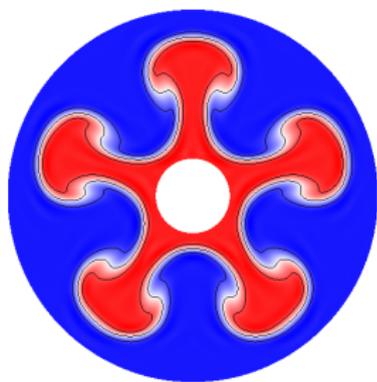
Velocity



Numerical results: 2D-3D fluid models

- **Model** : liquid-gas Euler model with gravity.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 3th order in space. CFL around 6.
- **Test case** : Rayleigh-Taylor instability.

2D case in annulus



3D case in cylinder

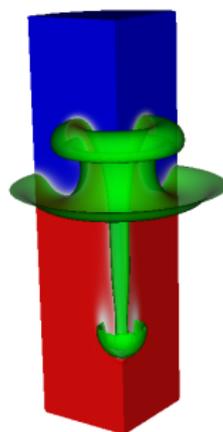


Figure: Plot of the mass fraction of gas

Figure: Plot of the mass fraction of gas

Numerical results: 2D-3D fluid models

- **Model** : liquid-gas Euler model with gravity.
- **Kinetic model** : $(D2 - Q4)^n$. Symmetric Lattice.
- **Transport scheme** : 2 order Implicit DG scheme. 3th order in space. CFL around 6.
- **Test case** : Rayleigh-Taylor instability.

2D case in annulus

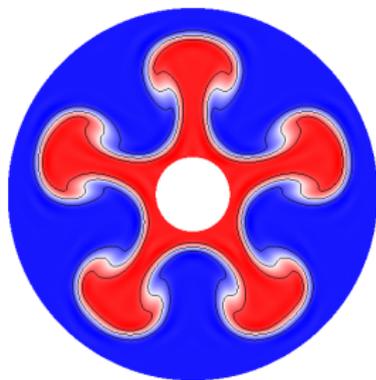


Figure: Plot of the mass fraction of gas

2D cut of the 3D case

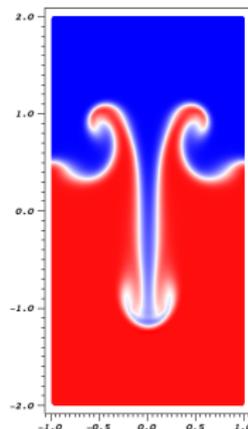


Figure: Plot of the mass fraction of gas

Conclusion and perspectives

Conclusion

Idea

- **Aim:** solve a strongly coupled nonlinear problem N .
- We construct linear problem with source term L_ε such that $\| N - L_\varepsilon \| = O(\nu^2)$.
- We solve L_ε with the discretization L_ε^h simple to solve such that $\| L_\varepsilon - L_\varepsilon^h \| = O(h^p)$.
- We obtain an error homogeneous with $O(h^p + \varepsilon)$.

Computing

- The linear problem L_ε^h can be **split** between simple problems.
- **Best implicit solver:** SL, Glimm scheme or DG for transport (IKR) ?
- **Parallelism:** additional parallelism with the uncoupled simple models.

Advantages/defaults

- **Advantages:** CFL- free method, High order method, Matrix - free method, complex geometry compatible method.
- **Defaults:** Large **diffusion/dispersion** at the order one/more. **No limiting for discontinuities.**

Numerical dispersion in time

- **Main problem:** for large time step (aim for implicit scheme) high dispersion for fast scales (acoustic for example).
- Solution:
 - Higher order scheme (4th and 6th).
 - Construct **more efficient kinetic representation** (additional zero velocity etc): current work.
 - **Limiting or entropy dissipation methods** for the relaxation step: future work.

Equilibrium

- This method not able to preserve steady states.
- **Future work:** modify the kinetic representation to preserve steady states.

Other future works

- Treatment of Complex boundary condition.
- AP method for low-mach regime.
- Convergence in the linear case.