

Numerical method for multi-scale PDE: applications to weakly compressible fluids

F. Bouchut⁵, E. Franck¹², L. Navoret²

Workshop Multi-scale problem, INRIA Nancy

¹Inria Nancy Grand Est, France

²IRMA, Strasbourg university, France

³Marne la Vallée, university, France

Physical and mathematical context

Relaxation method

Other multi-scale problems for plasma physics

Physical and mathematical context

Gas dynamic: Euler equations

TONUS Team work's

Multi-scale in time/space models for plasmas: MHD, Vlasov equations.

Plasma: gas dynamic + electromagnetic.

- We propose to understand the problem on a "simpler" problem: **gas dynamic**.
- **Euler equation:**

$$\begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \partial_t (\rho \mathbf{u}) + \nabla \cdot (\rho \mathbf{u} \otimes \mathbf{u} + p \mathbf{I}_d) = 0 \\ \partial_t E + \nabla \cdot (E \mathbf{u} + p \mathbf{u}) = 0 \end{cases}$$

- with $\rho(t, \mathbf{x}) > 0$ the density, $\mathbf{u}(t, \mathbf{x})$ the velocity and $E(t, \mathbf{x}) > 0$ the total energy.
- The pressure $p(t, \mathbf{x})$ is defined by $p = \rho T$ (perfect gas law) with $T(t, \mathbf{x})$ the temperature.

Model

The system is an hyperbolic system which **model nonlinear transport/waves**. Physically it correspond to conservation laws.

Properties

No dissipation (no smoothing) processus. These systems can **generated discontinuities**.

Wave propagation and scales

- The model can be written on a general form

$$\partial_t \mathbf{U} + \partial_x \mathbf{F}_x(\mathbf{U}) + \partial_y \mathbf{F}_y(\mathbf{U}) = \mathbf{G}(\mathbf{U})$$

$$\longrightarrow \partial_t \mathbf{U} + A_x(\mathbf{U}) \partial_x \mathbf{U} + A_y(\mathbf{U}) \partial_y \mathbf{U} = \mathbf{G}(\mathbf{U})$$

for smooth solutions.

- These models propagate some complex waves with the velocities given by the eigenvalues of

$$A(\mathbf{U}) = A_x(\mathbf{U}) n_x + A_y(\mathbf{U}) n_y$$

with \mathbf{n} a normal vector.

- At the end **three eigenvalues**: (\mathbf{u}, \mathbf{n}) and $(\mathbf{u}, \mathbf{n}) \pm c$ with the sound speed $c^2 = \gamma \frac{p}{\rho}$.

Physic interpretation:

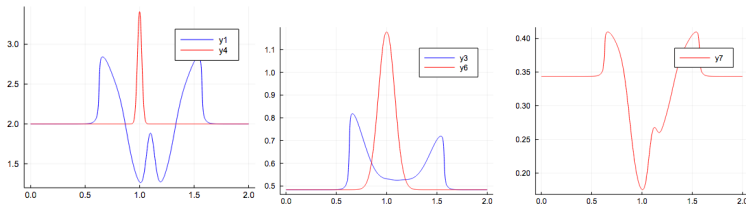
- the **acoustic waves** due to the pressure and normal velocity perturbations,
- the **density, momentum and energy transport at the velocity \mathbf{u}** .
- **Two important scales**: \mathbf{u} and c

Physical problem I: large acoustic waves.

- We introduce the **Mach number** $M = \frac{|u|}{c}$ the ratio between the two velocities/scales.
- We consider the initial state:

$$\rho = 2.0 + 0.05G(x), \quad u = 0.2, \quad p = 0.5 + \underbrace{\delta p}_{|\delta p| \approx 0.5}$$

- The large perturbation of p generate a **large acoustic wave** with $\delta u \approx 0.2$.
- This velocity gradient created by the waves generates an **important compression density**.



- Left: $\rho(t, x)$, Middle: $p(t, x)$, Right: Mach number

Conclusion:

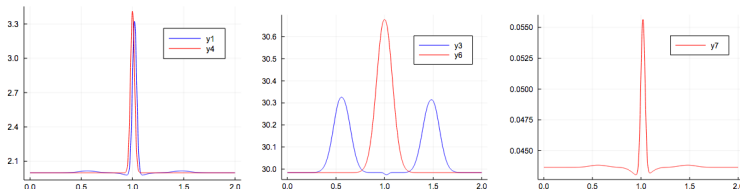
- **We must correctly capture this large wave** to capture the good behavior of the density.
- This phenomena is a one-scale phenomena since $M \approx 0.3$.

Physical problem II: small acoustic waves.

- We introduce the **Mach number** $M = \frac{|u|}{c}$ the ratio between the two velocities/scales.
- We consider the initial state:

$$\rho = 2.0 + 0.05G(x), \quad u = 0.2, \quad p = 30 + \underbrace{\delta p}_{|\delta p| \approx 0.5}$$

- The small perturbation of p generates a **small gravity wave** with $\delta u \approx 0.03$.
- This velocity gradient created by the waves is very small and **and there is no compression of density (just advection)**.



- Left: $\rho(t, x)$, Middle: $p(t, x)$, Right: Mach number

Conclusion:

- Since $\partial_x u \approx \partial_x p \approx 0$, the main dynamic is given by: $\partial_t \rho + u \partial_x \rho = 0$
- **No necessary to capture these small waves** to capture the behavior of the density.
- This phenomena is a two-scale phenomena since $M \approx 0.05$.

Low mach limit

- We propose an **asymptotic interpretation of the small acoustic waves case**.
- We want obtain dimensionless equation. We rewrite the equation

$$\begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p = 0 \\ \partial_t p + \nabla \cdot (p \mathbf{u}) + (\gamma - 1) p \nabla \cdot \mathbf{u} = 0 \end{cases}$$

- Normalization:

- we introduce characteristic time t_0 , velocity V , length L .
- the characteristic velocity u_0 and pressure γp_0 . The sound velocity is $c^2 = \frac{\gamma p_0}{\rho_0}$.

Low mach limit

- We propose an **asymptotic interpretation of the small acoustic waves case**.
- We want obtain dimensionless equation. We rewrite the equation

$$\begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p = 0 \\ \partial_t p + \nabla \cdot (p \mathbf{u}) + (\gamma - 1) p \nabla \cdot \mathbf{u} = 0 \end{cases}$$

- Normalization:

- we introduce characteristic time t_0 , velocity V , length L .
- the characteristic velocity u_0 and pressure γp_0 . The sound velocity is $c^2 = \frac{\gamma p_0}{\rho_0}$.

$$\begin{cases} \partial_t \rho + \left[\frac{t_0 u_0}{L} \right] \nabla \cdot (\rho \mathbf{u}) = 0 \\ \rho \partial_t \mathbf{u} + \left[\frac{t_0 u_0}{L} \right] \rho \mathbf{u} \cdot \nabla \mathbf{u} + \left[\frac{t_0 p_0}{\rho_0 u_0 L} \right] \nabla p = 0 \\ \partial_t p + \left[\frac{t_0 u_0}{L} \right] \mathbf{u} \cdot \nabla p + \left[\frac{\gamma t_0 u_0}{L} \right] p \nabla \cdot \mathbf{u} = 0 \end{cases}$$

Low mach limit

- We propose an **asymptotic interpretation of the small acoustic waves case**.
- We want obtain dimensionless equation. We rewrite the equation

$$\begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p = 0 \\ \partial_t p + \nabla \cdot (\rho \mathbf{u}) + (\gamma - 1) p \nabla \cdot \mathbf{u} = 0 \end{cases}$$

- Normalization:

- we introduce characteristic time t_0 , velocity V , length L .
- the characteristic velocity u_0 and pressure γp_0 . The sound velocity is $c^2 = \frac{\gamma p_0}{\rho_0}$.

$$\begin{cases} \partial_t \rho + \left[\frac{u_0}{V} \right] \nabla \cdot (\rho \mathbf{u}) = 0 \\ \rho \partial_t \mathbf{u} + \left[\frac{u_0}{V} \right] \rho \mathbf{u} \cdot \nabla \mathbf{u} + \left[\frac{c_0^2}{u_0 V} \right] \nabla p = 0 \\ \partial_t p + \left[\frac{u_0}{V} \right] \mathbf{u} \cdot \nabla p + \left[\frac{\gamma u_0}{V} \right] p \nabla \cdot \mathbf{u} = 0 \end{cases}$$

Low mach limit

- We propose an **asymptotic interpretation of the small acoustic waves case**.
- We want obtain dimensionless equation. We rewrite the equation

$$\begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p = 0 \\ \partial_t p + \nabla \cdot (\rho \mathbf{u}) + (\gamma - 1) p \nabla \cdot \mathbf{u} = 0 \end{cases}$$

- Normalization:

- we introduce characteristic time t_0 , velocity V , length L .
- the characteristic velocity u_0 and pressure γp_0 . The sound velocity is $c^2 = \frac{\gamma p_0}{\rho_0}$.

- We want to focus on the **fluid motion consequently we choose $V = u_0$** .

- We define **the mach number: $M = \frac{u_0}{c_0}$** . Using this we obtain

$$\begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \left[\frac{1}{M^2} \right] \nabla p = 0 \\ \partial_t p + \mathbf{u} \cdot \nabla p + \gamma p \nabla \cdot \mathbf{u} = 0 \end{cases} \quad \rightarrow \quad \begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \partial_t (\rho \mathbf{u}) + \nabla \cdot (\rho \mathbf{u} \otimes \mathbf{u}) + \frac{1}{M^2} \nabla p = 0 \\ \partial_t E + \nabla \cdot (E \mathbf{u} + p \mathbf{u}) = 0 \end{cases}$$

Low mach limit

- We propose an **asymptotic interpretation of the small acoustic waves case**.
- We want obtain dimensionless equation. We rewrite the equation

$$\begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla p = 0 \\ \partial_t p + \nabla \cdot (\rho \mathbf{u}) + (\gamma - 1) p \nabla \cdot \mathbf{u} = 0 \end{cases}$$

- Normalization:

- we introduce characteristic time t_0 , velocity V , length L .
- the characteristic velocity u_0 and pressure γp_0 . The sound velocity is $c^2 = \frac{\gamma p_0}{\rho_0}$.

- We want to focus on the **fluid motion consequently we choose $V = u_0$** .

- We define **the mach number: $M = \frac{u_0}{c_0}$** . Using this we obtain

$$\begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \left[\frac{1}{M^2} \right] \nabla p = 0 \\ \partial_t p + \mathbf{u} \cdot \nabla p + \gamma p \nabla \cdot \mathbf{u} = 0 \end{cases} \quad \rightarrow \quad \begin{cases} \partial_t \rho + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \partial_t (\rho \mathbf{u}) + \nabla \cdot (\rho \mathbf{u} \otimes \mathbf{u}) + \frac{1}{M^2} \nabla p = 0 \\ \partial_t E + \nabla \cdot (E \mathbf{u} + p \mathbf{u}) = 0 \end{cases}$$

Low Mach limit

When **M** tends to zero, we obtain incompressible Euler equation:

$$\begin{cases} \partial_t \rho + \mathbf{u} \cdot \nabla \rho = 0 \\ \rho \partial_t \mathbf{u} + \rho \mathbf{u} \cdot \nabla \mathbf{u} + \nabla \Pi = 0 \\ \nabla \cdot \mathbf{u} = 0 \end{cases}$$

In 1D we have just advection of ρ .

Numerical problem I: time discretization.

- When we discretize in space a PDE we obtain an ODE:

$$\partial_t \mathbf{U} = A(\mathbf{U})$$

- Classical time discretization : **explicit time** scheme.

$$\frac{\mathbf{U}^{n+1} - \mathbf{U}^n}{\Delta t} = A(\mathbf{U}^n)$$

- **Default of Explicit scheme**: the **CFL** condition $\Delta t < \frac{\Delta x}{\lambda}$ with λ the maximal speed of the system.
- For **low mach flow** (small acoustic waves):
 - The fast phenomena: acoustic wave at velocity **c**
 - The important phenomena: transport at velocity **u**
 - Expected CFL: $\Delta t < \frac{\Delta x}{|u|}$, CFL in practice $\Delta t < \frac{\Delta x}{|c|}$
 - At the end we use a Δt **divided by M** compare to the expected Δt
- Solution: **Implicit time** scheme. **No CFL condition**

$$\frac{\mathbf{U}^{n+1} - \mathbf{U}^n}{\Delta t} = A(\mathbf{U}^{n+1})$$

Idea

Taking a larger time step, the implicit scheme allows to **filter the fast acoustic waves** which are not useful in the low-Mach regime.

Implicit scheme and conditioning I

- Implicit time scheme:

$$M_i \mathbf{U}^{n+1} = (I_d + \Delta t A(I_d)) \mathbf{U}^{n+1} = \mathbf{U}^n$$

- We must **solve a nonlinear system** and after linearization redsolve some linear systems.
- How solve a linear system:
 - Exact solver. Too costly for large problem (system, 3D, high order discretization).
 - **iterative solver**. Used in practice. Default: slow convergence for **ill-conditioning matrix**.
- Conditioning of a matrix M :

$$k(M) = \frac{|M^{-1}|}{|M|} \approx \frac{\lambda_{\max}}{\lambda_{\min}}$$

- Approximative conditioning

$$k(M_i) \approx 1 + O\left(\frac{\Delta t}{\Delta x^p M}\right)$$

Remark

- We recover the two scales in the conditioning number. **The full implicit schemes are difficult to use for this reason.**

Semi implicit scheme

First idea

- We explicit the slow scale (transport) and implicit the fast scales (acoustic)

- Euler equation in 1D:

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

- We use an explicit scheme for convection (or we split the convection). Implicit acoustic step:

$$\begin{cases} \rho^{n+1} = \rho^n \\ (\rho u)^{n+1} = \rho^n u^n - \Delta t \partial_x p^{n+1} + Rhs_u \\ E^{n+1} = E^n - \Delta t \partial_x(p^{n+1} u^{n+1}) = Rhs_E \end{cases}$$

Plugging this in the second equation, we obtain

$$E^{n+1} - \Delta t^2 \partial_x \left(\frac{p^{n+1}}{\rho^n} \partial_x p^{n+1} \right) = Rhs(E^n, u^n, \rho)$$

- Matrix-vector product to compute u^{n+1} .

Semi implicit scheme

First idea

- We explicit the slow scale (transport) and implicit the fast scales (acoustic)

- Euler equation in 1D:

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

- We use an explicit scheme for convection (or we split the convection). Implicit acoustic step:

$$\begin{cases} \rho^{n+1} = \rho^n \\ (\rho u)^{n+1} = \rho^n u^n - \Delta t \partial_x p^{n+1} + Rhs_u \\ \frac{p^{n+1}}{\gamma - 1} + \frac{1}{2} \rho^n u^n = E^n - \Delta t \partial_x (p^{n+1} u^{n+1}) = Rhs_E \end{cases}$$

Plugging this in the second equation, we obtain

$$\frac{p^{n+1}}{\gamma - 1} - \Delta t^2 \partial_x \left(\frac{p^{n+1}}{\rho^n} \partial_x p^{n+1} \right) = Rhs(E^n, u^n, \rho^n)$$

- Matrix-vector product to compute u^{n+1} .

Semi implicit scheme

First idea

- We explicit the slow scale (transport) and implicit the fast scales (acoustic)

- Euler equation in 1D:

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

- We use an explicit scheme for convection (or we split the convection). Implicit acoustic step:

$$\begin{cases} \rho^{n+1} = \rho^n \\ (\rho u)^{n+1} = \rho^n u^n - \Delta t \partial_x p^{n+1} + Rhs_u \\ \frac{p^{n+1}}{\gamma-1} + \frac{1}{2} \rho^n u^n = E^n - \Delta t \partial_x (p^{n+1} u^{n+1}) = Rhs_E \end{cases}$$

Plugging this in the second equation, we obtain

$$\frac{p^{n+1}}{\gamma-1} - \Delta t^2 \partial_x \left(\frac{p^{n+1}}{\rho^n} \partial_x p^{n+1} \right) = Rhs(E^n, u^n, \rho^n)$$

- Matrix-vector product to compute u^{n+1} .

Conclusion

- **Semi implicit:** only one scale in the implicit symmetric positive operator.
- Strong gradient of ρ generates ill-conditioning. Assembly at each time (costly).
- Nonlinear solver which bad convergence for if $\Delta t \gg 1$ and $\partial_x p$ not so small.

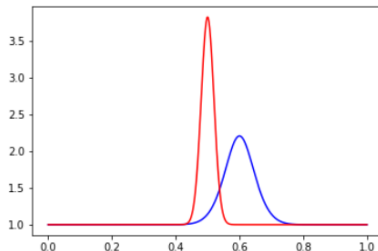
Spatial discretization in space

Spatial discretization

- Finite Volume method (I don't explain how its work). Based on **conservative form**.
 - **First order method**: error in space homogeneous to $O(\Delta x)$.
 - **Two scale problem**: the naive VF method admit an **error homogeneous to the fast scales** for the two scales.
-
- Example: isolated contact:
 - varying density (gaussian)
 - constant pressure ($p = 1$) and velocity ($u \ll 1$)
 - **Exact. solution**:
$$\partial_t \rho + u_0 \partial_x \rho = 0$$
which is equivalent to a translation of $u_0 t$.
 - Ratio between transport and acoustic:

$$\frac{1}{M} \approx 20$$

- Naive scheme $T_f = 2$ $u_0 = 0.05$ and 1000 cells

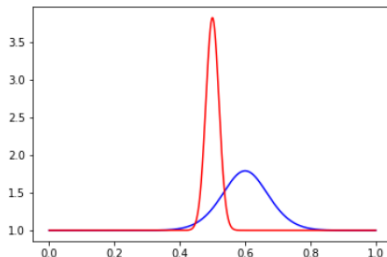


Spatial discretization in space

Spatial discretization

- Finite Volume method (I don't explain how its work). Based on **conservative form**.
 - **First order method**: error in space homogeneous to $O(\Delta x)$.
 - **Two scale problem**: the naive VF method admit an **error homogeneous to the fast scales** for the two scales.
-
- Example: isolated contact:
 - varying density (gaussian)
 - constant pressure ($p = 1$) and velocity ($u \ll 1$)
 - **Exact. solution**:
$$\partial_t \rho + u_0 \partial_x \rho = 0$$
which is equivalent to a translation of $u_0 t$.
 - Ratio between transport and acoustic:
$$\frac{1}{M} \approx 50$$

- Naive scheme $T_f = 5$ $u_0 = 0.02$ and 1000 cells



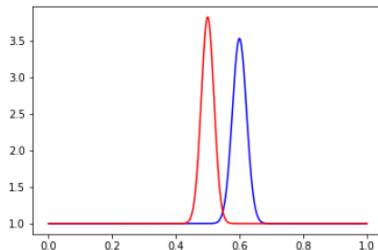
Spatial discretization in space

Spatial discretization

- Finite Volume method (I don't explain how its work). Based on **conservative form**.
 - **First order method**: error in space homogeneous to $O(\Delta x)$.
 - **Two scale problem**: the naive VF method admit an **error homogeneous to the fast scales** for the two scales.
-
- Example: isolated contact:
 - varying density (gaussian)
 - constant pressure ($p = 1$) and velocity ($u < 1$)
 - **Exact. solution**:
$$\partial_t \rho + u_0 \partial_x \rho = 0$$
which is equivalent to a translation of $u_0 t$.
 - Ratio between transport and acoustic:

$$\frac{1}{M} \approx 20$$

- Good scheme $T_f = 2$ $u_0 = 0.05$ and 1000 cells



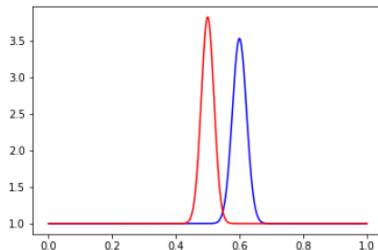
Spatial discretization in space

Spatial discretization

- Finite Volume method (I don't explain how its work). Based on **conservative form**.
 - **First order method**: error in space homogeneous to $O(\Delta x)$.
 - **Two scale problem**: the naive VF method admit an **error homogeneous to the fast scales** for the two scales.
-
- Example: isolated contact:
 - varying density (gaussian)
 - constant pressure ($p = 1$) and velocity ($u < 1$)
 - **Exact. solution**:
$$\partial_t \rho + u_0 \partial_x \rho = 0$$
which is equivalent to a translation of $u_0 t$.
 - Ratio between transport and acoustic:

$$\frac{1}{M} \approx 50$$

- Good scheme scheme $T_f = 5$ $u_0 = 0.02$ and 1000 cells



Relaxation method

Relaxation method

- **Problem:** the nonlinearity of the implicit acoustic step generate difficulties.
- Non conservative form and acoustic term:

$$\begin{cases} \partial_t \rho + \partial_x(\rho u) = 0 \\ \partial_t u + u \partial_x u + \frac{1}{\rho} \partial_x p = 0 \\ \partial_t p + u \partial_x p + \rho c^2 \partial_x u = 0 \end{cases}$$

- **Idea:** Relax only the acoustic part to linearized the implicit part.

$$\begin{cases} \partial_t \rho + \partial_x(\rho v) = 0 \\ \partial_t(\rho u) + \partial_x(\rho u v + \Pi) = 0 \\ \partial_t E + \partial_x(E v + \Pi v) = 0 \\ \partial_t \Pi + v \partial_x \Pi + \phi \lambda^2 \partial_x v = \frac{1}{\varepsilon}(p - \Pi) \\ \partial_t v + v \partial_x v + \frac{1}{\phi} \partial_x \Pi = \frac{1}{\varepsilon}(u - v) \end{cases}$$

- **Limit:**

$$\begin{cases} \partial_t \rho + \partial_x(\rho u) = \varepsilon \partial_x [A \partial_x p] \\ \partial_t(\rho u) + \partial_x(\rho u^2 + p) = \varepsilon \partial_x [(A u \partial_x p) + B \partial_x u] \\ \partial_t E + \partial_x(E u + p u) = \varepsilon \partial_x [A E \partial_x p + A \partial_x \frac{p^2}{2} + B \partial_x \frac{u^2}{2}] \end{cases}$$

- with $A = \frac{1}{\rho} \left(\frac{\rho}{\phi} - 1 \right)$ and $B = (\rho \phi \lambda^2 - \rho^2 c^2)$.
- **Stability:** $\phi \lambda > \rho c^2$ and $\rho > \phi$.

Avdantage

- We keep the conservative form for the original variables and obtain a **fully linear acoustic**.

Splitting

Splitting

- If you want solve $\partial_t \mathbf{U} = \mathbf{A}\mathbf{U}$ the solution is given by

$$\mathbf{U}(t) = e^{-\mathbf{A}t} \mathbf{U}(t=0) = e^{-(\mathbf{A}_1+\mathbf{A}_2)t} \mathbf{U}(t=0) \approx e^{-\mathbf{A}_1t} e^{-\mathbf{A}_2t} \mathbf{U}(t=0)$$

- A splitting scheme consists to solve two/or more parts of the system separately.

Aim

- For large acoustic waves (Mach number not small) we want capture all the phenomena. **Consequently use an explicit scheme.**
- For small/fast acoustic waves (low Mach number) we want filter acoustic. **Consequently use an implicit scheme for acoustic.**

Splitting: **Explicit convective part**/**Implicit acoustic part.**

$$\left\{ \begin{array}{l} \partial_t \rho + \partial_x(\rho v) = 0 \\ \partial_t(\rho u) + \partial_x(\rho u v + \mathcal{M}^2(t)\Pi) = 0 \\ \partial_t E + \partial_x(E v + \mathcal{M}^2(t)\Pi v) = 0 \\ \partial_t \Pi + v \partial_x \Pi + \phi \lambda_c^2 \partial_x v = 0 \\ \partial_t v + v \partial_x v + \frac{\mathcal{M}^2(t)}{\phi} \partial_x \Pi = 0 \end{array} \right. , \quad \left\{ \begin{array}{l} \partial_t \rho = 0 \\ \partial_t(\rho u) + (1 - \mathcal{M}^2(t)) \partial_x \Pi = 0 \\ \partial_t E + (1 - \mathcal{M}^2(t)) \partial_x(\Pi v) = 0 \\ \partial_t \Pi + \phi (1 - \mathcal{M}^2(t)) \lambda_a^2 \partial_x v = 0 \\ \partial_t v + (1 - \mathcal{M}^2(t)) \frac{1}{\phi} \partial_x \Pi = 0 \end{array} \right.$$

with $\mathcal{M}(t) \approx \max_x \frac{|u|}{c}$

- After each time step: we project $\Pi = p$ and $v = u$ (can be view as a discretization of the stiff source term)

Implicit time scheme

- We introduce the implicit scheme for the "acoustic part":

$$\begin{cases} \rho^{n+1} = \rho^n \\ (\rho u)^{n+1} + \Delta t(1 - \mathcal{M}^2(t_n))\partial_x \Pi^{n+1} = (\rho u)^n \\ E^{n+1} + \Delta t(1 - \mathcal{M}^2(t_n))\partial_x (\Pi v)^{n+1} = E^n \\ \Pi^{n+1} + \Delta t \phi(1 - \mathcal{M}^2(t_n))\lambda_a^2 \partial_x v^{n+1} = \Pi^n \\ v^{n+1} + \Delta t(1 - \mathcal{M}^2(t_n))\frac{1}{\phi} \partial_x \Pi^{n+1} = v^n \end{cases}$$

- We plug the equation on v in the equation on Π . We obtain the following algorithm:

- Step 1: we solve

$$(I_d - (1 - \mathcal{M}^2(t_n))^2 \Delta t^2 \lambda_c^2 \partial_{xx}) \Pi^{n+1} = \Pi^n - \Delta t(1 - \mathcal{M}^2(t_n)) \phi \lambda_c^2 \partial_x v^n$$

- Step 2: we compute

$$v^{n+1} = v^n - \Delta t(1 - \mathcal{M}^2(t_n))\frac{1}{\phi} \partial_x \Pi^{n+1}$$

- Step 3: we compute

$$(\rho u)^{n+1} = (\rho u)^n - \Delta t(1 - \mathcal{M}^2(t_n))\partial_x \Pi^{n+1}$$

- Step 4: we compute

$$E^{n+1} = E^n - \Delta t(1 - \mathcal{M}^2(t_n))\partial_x (\Pi^{n+1} v^{n+1})$$

Advantage

- We solve only a **constant Laplacian**. We can assembly matrix one time.
- No problem of conditioning, which comes from to the strong gradient of ρ

Results I

- Smooth contact :

$$\begin{cases} \rho(t, x) = \chi_{x < x_0} + 0.1 \chi_{x > x_0} \\ u(t, x) = 0.01 \\ p(t, x) = 1 \end{cases}$$

- Error

cells	Ex Rusanov	Ex LR	SI Rusanov	New SI Rus	New SI LR
250	0.042	$3.6E^{-4}$	$1.4E^{-3}$	$7.8E^{-4}$	$4.1E^{-4}$
500	0.024	$1.8E^{-4}$	$6.9E^{-4}$	$3.9E^{-4}$	$2.0E^{-4}$
1000	0.013	$9.0E^{-5}$	$3.4E^{-4}$	$2.0E^{-4}$	$1.0E^{-5}$
2000	0.007	$4.5E^{-5}$	$1.7E^{-4}$	$9.8E^{-5}$	$4.9E^{-5}$

- Suliciu: relaxation scheme different. The **implicit Laplacian is not constant and depend of ρ^n** .
- Comparison time scheme:

Scheme	λ	Δt
Explicit	$\max(u - c , u + c)$	$2.2E^{-4}$
SI Suliciu	$\max(u - \mathcal{M}(t_n) \frac{\lambda}{\rho} , u + \mathcal{M}(t_n) \frac{\lambda}{\rho})$	0.0075
SI new relaxation	$\max(v - \mathcal{M}(t_n) \lambda , v + \mathcal{M}(t_n) \lambda)$	0.04

- Conditioning:

Schemes	Δt	conditioning
Si suliciu	0.00757	3000
Si new relax	0.041	9800
Si new relax	0.0208	2400
si new relax	0.0075	320

First 2D result I

- We take 100×100 cells $T_f = 1$ and

$$\begin{cases} \rho(t, \mathbf{x}) = G(\mathbf{x} - \mathbf{u}_0 t) \\ \mathbf{u}(t, \mathbf{x}) = \mathbf{u}_0, \quad \text{such that } \nabla \cdot \mathbf{u}_0 = 0 \text{ and } |\mathbf{u}_0| \approx 10^{-3} \\ p(t, \mathbf{x}) = 1 \end{cases}$$

- Results:

Vars	Ex Rusanov	Ex LR	SI Rusanov	New SI LR
ρ	0.39	$1.9E^{-4}$	$8.4E^{-4}$	$7.5E^{-5}$
u	0.87	0.51	$5.3E^{-3}$	$2.7E^{-3}$
p	$9.6E^{-8}$	$5.5E^{-7}$	$1.8E^{-6}$	$7.2E^{-7}$
Δt	$4.2E^{-4}$	$4.4E^{-4}$	0.8	1(max 9)

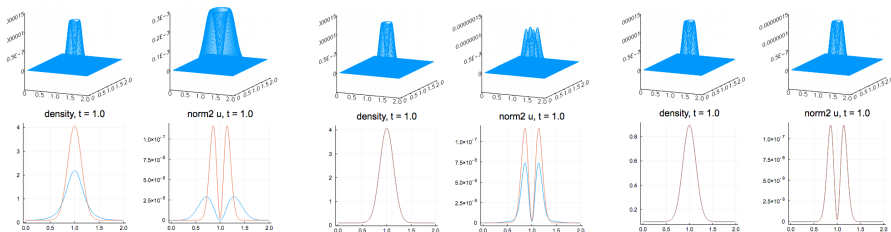
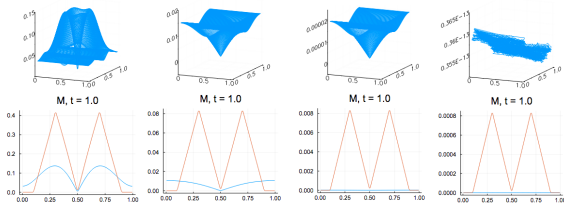


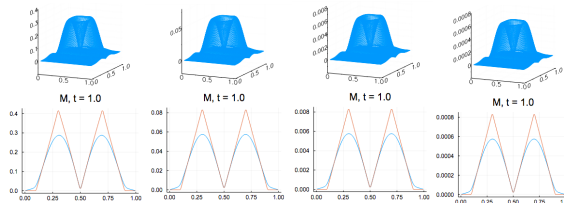
Figure: Explicit Rusanov scheme, Ex LR-Like, Semi Implicit relax

First 2D results II

- Gresho vortex: stationary vortex with varying Mach number and $\nabla \cdot \mathbf{u} = 0$.
- We plot the norm of \mathbf{u}



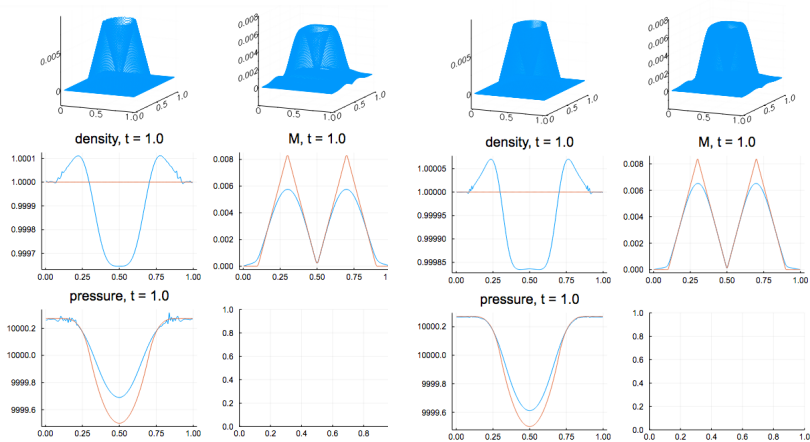
- Ex scheme: $M = 0.5$ ($\Delta t = 1.4E^{-3}$), $M = 0.1$ ($\Delta t = 3.5E^{-4}$), $M = 0.01$ ($\Delta t = 3.5E^{-5}$), $M = 0.001$ ($\Delta t = 3.5E^{-6}$)



- New scheme: $M = 0.5$ ($\Delta t = 2.5E^{-3}$), $M = 0.1$ ($\Delta t = 2.5E^{-3}$), $M = 0.01$ ($\Delta t = 2.5E^{-3}$), $M = 0.001$ ($\Delta t = 2.5E^{-3}$)

First 2D results II

- Gresho vortex: stationary vortex with varying Mach number and $\nabla \cdot \mathbf{u} = 0$.
- Convergence for \mathbf{u} and p

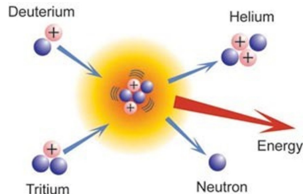


- Results with New-relax. Left: 120×120 cells, Right: 240×240 cells

Other multi-scale problems for plasma physics

Tokamak simulation and magnetized plasma

- **Fusion DT:** At sufficiently high energies deuterium and tritium (plasmas) can fuse to Helium. Free energy is released.
- **Plasma:** For very high temperature, the gas is ionized and give a plasma which can be controlled by magnetic and electric fields.
- **Tokamak:** toroidal chamber where the plasma (10^8 Kelvin), is confined using magnetic fields. **Larger Tokamak:** *Iter*



Specificity for the Tokamak

- To stabilize the plasma we need **very large magnetic field B** .
- This very large magnetic field generates time/space two scale problem between **parallel and perpendicular (to B) dynamic**.

Ap schemes for Vlasov-Maxwell and MHD

■ Plasma description:

- **Microscopic**: Newton laws for each particle. Coupled by external forces.
- **Mesoscopic**: description by probability density. Probability to have a particle at the time t the position \mathbf{x} and the velocity \mathbf{v} .
- **Macroscopic**: description by macro quantities: density, velocity, pressure etc.
Euler, Navier-Stokes, MHD equations.

■ Dimensionless Vlasov- Maxwell equation:

$$\left\{ \begin{array}{l} \partial_t f_i + \mathbf{v} \cdot \nabla_{\mathbf{x}} f_i + e (\mathbf{E} + \mathbf{v} \times \mathbf{B}) \cdot \nabla_{\mathbf{v}} f_i = \frac{1}{\tau} Q(f_i, f_i) \\ \delta (\partial_t f_e + \mathbf{v} \cdot \nabla_{\mathbf{x}} f_e) - e (\mathbf{E} + \mathbf{v} \times \mathbf{B}) \cdot \nabla_{\mathbf{v}} f_e = \frac{1}{\tau} Q(f_e, f_e) \\ \varepsilon^2 \partial_t \mathbf{E} - \nabla \times \mathbf{B} = -\mu_0 \mathbf{J} \\ \partial_t \mathbf{B} + \nabla \times \mathbf{E} = 0 \\ \nabla \cdot \mathbf{B} = 0 \\ \varepsilon^2 \nabla \cdot \mathbf{E} = n_i - n_e \end{array} \right.$$

with $\varepsilon \approx \frac{V_0}{c}$, $\tau = \frac{\lambda}{L}$ with λ the mean free path, $\delta = \frac{m_e}{m_i}$ the mass ratio.

■ **Limit** : $\tau \rightarrow 0 \implies$ **Euler-Maxwell bi-fluid**.

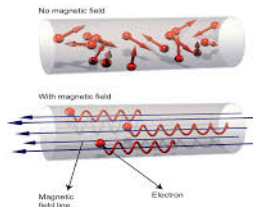
■ **Limit** : $\tau \rightarrow 0$, $\varepsilon \rightarrow 0$, $\delta \rightarrow 0 \implies$ **Extended MHD**.

Aim

- Aim $\tau \rightarrow 0$: filter collision and **capture the equilibrium**.
- Aim $\varepsilon \rightarrow 0$: filter fast electromagnetic waves (weak coupling with the rest).
- Aim $\delta \rightarrow 0$: filter inertial effect of electron. **Main dynamic given by ions**.

Gyro-kinetic limit and Anisotropic diffusion

- **Gyrokinetic model:** We consider the Vlasov Maxwell equations.
- For **large magnetic field**: two space/time scales:
 - **fast rotation of ion around the magnetic field lines** (radius, velocity depends of \mathbf{B})
 - average transport of ion in the parallel direction.
- **Gyrokinetic model** filter the fast rotation. We can design also numerical scheme for Vlasov to filter this rotation if necessary.

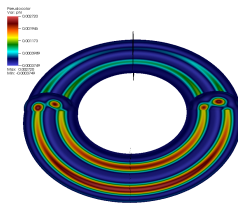


- **Thermal anisotropic diffusion:**

$$\partial_t T - \nabla \cdot (\kappa_{\parallel} \mathbf{B} \otimes \mathbf{B} \nabla T) - \kappa_{iso} \Delta T = 0$$

- To avoid a strong CFL condition: **implicit scheme**.
- Conditioning of the matrix:

$$C \approx \frac{\kappa_{\parallel}}{\kappa_{iso} \Delta^2} \approx 10^2 - 10^{10}$$



Conclusion

Problem

- We consider problem with **two space/time scales**.
- Sometimes we want solve the two scales. Sometimes **we want filter (neglect) the fast one and capture the slow one**.
- **Naive method**: we must **capture the fast one to capture the slow one**. Very important cost.

Euler equation

- Introducing **Dynamic splitting scheme** we separate the scales.
- Introducing **implicit scheme** for the acoustic wave we can filter these waves.
- Introducing **relaxation** we simplify at the maximum the implicit scheme.
- An adapted spatial scheme is also very important.

Announcement

- With some colleges we organize the summer school "Cemracs 2020".
- **Theme**: "**Models and simulation of many passive/active particles**". Physics particles, cells, population dynamic, crowd movement, smart city.