ENSEIRB-MATMECA

Solving the linear Boltzmann equation using Monte Carlo methods

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Contents

1 Introduction

**Gabriel

2 Transport equations

insérer la partie écrite par Clément **Gabriel traduction

3 The use of Monte Carlo methods to solve the linear Boltzmann equation

The transport equation in an infinite medium with its corresponding deterministic collisional component can be expressed as:

$$\partial_t u(x,t,\mathbf{v}) + \mathbf{v} \cdot \nabla u(x,t,\mathbf{v}) + v\sigma_t(x,t,\mathbf{v})u(x,t,\mathbf{v}) = v\sigma_s(x,t,\mathbf{v}) \int P(x,t,\mathbf{v},\mathbf{v}')u(x,t,\mathbf{v}')d\mathbf{v}' \quad (1)$$

Where

$$\sigma_s(x,t,\mathbf{v}) = \int \sigma_s(x,t,\mathbf{v},\mathbf{v}')d\mathbf{v}', \quad P(x,t,\mathbf{v},\mathbf{v}') = \frac{\sigma_s(x,t,\mathbf{v},\mathbf{v}')}{\sigma_s(x,t,\mathbf{v})}$$

The approach involves a series of variable changes. The initial step involves re-expressing the transport equation 1 with respect to a characteristic $x + vt$. As a result, it transforms into:

$$\partial_s u(x+\mathbf{v}s,s,\mathbf{v}) = -v\sigma_t(x+\mathbf{v}s,s,\mathbf{v})u(x+\mathbf{v}s,s,\mathbf{v})+v\sigma_s(x+\mathbf{v}s,s,\mathbf{v}) \int P(x+\mathbf{v}s,s,\mathbf{v},\mathbf{v}')u(x+\mathbf{v}s,s,\mathbf{v}')d\mathbf{v}'$$
$$(2)$$

Let's multiply both sides of the equation by:

$$e^{\int_0^s v\sigma_t(x+\mathbf{v}\alpha,\alpha,v)d\alpha}$$

Following that, we obtain

$$\partial_s[u(x+\mathbf{v}s,s,\mathbf{v})e^{\int_0^s v\sigma_t(x+\mathbf{v}\alpha,\alpha,v)d\alpha}] = e^{\int_0^s v\sigma_t(x+\mathbf{v}\alpha,\alpha,v)d\alpha}v\sigma_s(x+\mathbf{v}s,s,\mathbf{v}) \int P(x+\mathbf{v}s,s,\mathbf{v},\mathbf{v}')u(x+\mathbf{v}s,s,\mathbf{v}')d\mathbf{v}'$$

We get after integrating the equation 3 between [0, t]:

$$u(x + \mathbf{v}t, t, \mathbf{v}) = u_0(x, \mathbf{v}) \exp\left(-\int_0^t v\sigma_t(x + \mathbf{v}\alpha, \alpha, \mathbf{v})d\alpha\right)$$
$$+ \int_0^t \int v\sigma_s(x + \mathbf{v}s, s, \mathbf{v}) u(x + \mathbf{v}s, s, \mathbf{v}') e^{-\int_s^t v\sigma_t(x+\mathbf{v}\alpha,\mathbf{v})d\alpha} P(x + \mathbf{v}s, s, \mathbf{v}, \mathbf{v}') d\mathbf{v}'ds \quad (3)$$

We obtain:

$$u(x,t,\mathbf{v}) = u_0(x - \mathbf{v}t, \mathbf{v}) \exp\left(-\int_0^t v\sigma_t(x - \mathbf{v}(t-\alpha), \alpha, \mathbf{v})d\alpha\right)$$
$$+\int_0^t \int v\sigma_s(x - \mathbf{v}(t-s), s, \mathbf{v}) u(x - \mathbf{v}(t-s), s, \mathbf{v}') e^{-\int_s^t v\sigma_t(x-\mathbf{v}(t-\alpha),\mathbf{v})d\alpha} P(x - \mathbf{v}(t-s), s, \mathbf{v}, \mathbf{v}') d\mathbf{v}'ds$$
$$(4)$$

We also have:

$$\exp\left(-\int_0^t v\sigma_t\left(x-\mathbf{v}(t-\alpha),\alpha,\mathbf{v}\right)d\alpha\right) = \exp\left(-\int_0^t v\sigma_t\left(x-\mathbf{v}\alpha,t-\alpha,\mathbf{v}\right)d\alpha\right)$$
$$= \int_t^\infty v\sigma_t\left(x-\mathbf{v}s,t-s,\mathbf{v}\right)\exp\left(-\int_0^s v\sigma_t\left(x-\mathbf{v}\alpha,t-\alpha,\mathbf{v}\right)d\alpha\right)ds \quad (5)$$

Then the integral representation of 1 is provided by:

$$u(x,t,\mathbf{v}) = \int_t^\infty u_0(x-\mathbf{v}t,\mathbf{v})v\sigma_t\left(x-\mathbf{v}s,t-s,\mathbf{v}\right)\exp\left(-\int_0^s v\sigma_t\left(x-\mathbf{v}\alpha,t-\alpha,\mathbf{v}\right)d\alpha\right)ds$$
$$+\int_0^t\int v\sigma_s\left(x-\mathbf{v}(t-s),s,\mathbf{v}\right)u\left(x-\mathbf{v}(t-s),s,\mathbf{v}'\right)e^{-\int_s^t v\sigma_t(x-\mathbf{v}(t-\alpha),\mathbf{v})d\alpha}P\left(x-\mathbf{v}(t-s),s,\mathbf{v},\mathbf{v}'\right)d\mathbf{v}'ds$$
$$(6)$$

4 Semi analog MC scheme

Developing a Monte Carlo scheme involves introducing a group of random variables along with their associated probability measure to express 6 as an expectation. The selection of this set of random variables is not unique, resulting in various Monte Carlo schemes with distinct properties.

5 Numerical tests/results

à voir

6 Conclusion