

1 Overview of exercises (PART I)

1. limb-darkening scattering exercise we did during the course. — You can look into your notes from that, and I attach here also a sample program which you can use as a base. After you have familiarised yourself with this, you can start to think about how you would go about to extend this to a 3D setting (assuming isotropic scattering).
2. (As prep for Monte-Carlo school) here is a script computing a UV resonance P-Cygni line in spherically symmetric wind with v beta-law. At top of routine, a few exercises are given, where you can modify and play around with code. Monte-Carlo program which computes a UV resonance spectral line from a fast outflowing spherically symmetric stellar wind (if you were not cc'd on that email, let me know so that I can send you the files as well). At the top of that little script, there are a few suggestions for exercises (additions) you could do to that program, in order to learn a bit more about the general workings of Monte-Carlo radiative transfer in this context. — So that might be a good idea for you to do as well ! (And you can also ask the others in the group for some tips etc. then.)
3. Some background reading:
 - Attached mc manual by Puls.
 - Paper by Sundqvist+ 2010 (Appendix, I think).

2 Overview of exercises (PART II)

1. Calculate the probability distribution to sample from in the case of Eddington limb darkening for the initial distribution (see Section [10.3](#)).
 - finished + Ok
2. Calculate analytical solution for simplified problem in the case that $\mu = 1$ (see Section [10.1](#)).
 - finished + Ok + can be further studied
3. Perform convergence analysis (see Section [10.5](#)).

3 Overview of exercises (PART III)

1. Revisit 3D limb darkening. ϕ should be sampled between 0 and 2π (see Section [9.5](#)). (OK)
2. Revisit convergence analysis: adapt plot formatting and standard deviation is defined as square root of variance (see Section [10.5](#)).
3. Test variance reduction technique (see Section [10.6](#)).
4. Some general considerations about the definition of specific intensity (see Section [??](#)). (OK)
5. For the Monte Carlo approximation of the diffusion equation, why do we have $N \sim \tau$ for low optical depth $\tau \ll 1$ (see Section [16](#)).
6. Revisit the radial streaming approximation in `pcyg.f90` for lower optical depth (e.g. `xk0=0.5`). (see Section [10.1](#)).
7. What happens when you add a line (e.g. $x = 0.5 = a$)? How would you do that? (see Section [??](#))
8. Towards a mathematical description of the problem.

4 Overview of exercises (PART IV)

1. Convergence analysis: also fit a line through the points. Formally, we write $V = CN^x$ and determine both C and X from experimental data. Correspondingly, $\log(V) = \log(C) + x \log(N)$. This is fitted using least-squares (see Section [10.5](#)).
2. Variance reduction technique
 - averaging over different stochastic realizations?
 - take $xk0=0.5$
 - try to also discretize μ
3. Adding a second line: develop computer code in the radial streaming assumption (use analytic formulas) $\mu = 1$ (see Section [14](#)).
 - a following improvement is the use of a grid instead of using the bisection method.
4. Limb darkening. Have a look at section 9.3.1.

5 Multiline transfer (PART I)

1. What happens when you add a line (e.g. $x = 0.5 = a$)? How would you do that? (see section [14](#))

6 Multiline transfer (PART II)

1. calculate force from one line (see section [15](#)).
 - discretize in shells
 - assume $\epsilon_i = cte$
2. compare to analytic expressions

7 Preparation for Equation meeting on 15 October

See Section [14.2](#).

questions

- also take into account the photons where no scattering takes place?

8 Introductory exercises

8.1 Analytical exercises

From course material from (prof. Sundqvist - CMPAA course).

1. introduction

2. radiation quantities

- exercise p.3:

- on one hand, we know that $\Delta\epsilon \sim C/r^2$
- on the other hand, from the definition we know that $\Delta\epsilon = I_\nu A_1 A_2 / r^2 \Delta\nu \Delta t$
- combining these equations shows that I_ν is independent from r

- exercise p.4:

–

- exercise 1:

- $F_x = \int_0^\pi \left[I_\nu(\theta) \sin^2(\theta) \int_0^{2\pi} \cos(\phi) d\phi \right] d\theta = 0$
- the same reasoning for $F_y = 0$

- exercise 2:

- the equation follows from $d\mu = d \cos(\theta) = -\sin(\theta) d\theta$

- exercise 3:

- isotropic radiation field (i.e. $I(\mu) = I$) then we have $F_\nu = 2\pi \int_{-1}^1 I \mu d\mu = 2\pi I \left. \frac{\mu^2}{2} \right|_{-1}^1 = 0$

- exercise 4:

- $F_\nu = 2\pi \int_{-1}^1 I(\mu) \mu d\mu = 2\pi \int_{-1}^0 I_\nu^- \mu d\mu + 2\pi \int_0^1 I_\nu^+ \mu d\mu = 2\pi I_\nu^+$

- exercise p.7:

- isotropic radiation field:

- * although the radiation pressure is a tensor, we will denote it as a scalar $P_\nu = \frac{4\pi I_\nu}{c}$

- * the radiation energy density $E_\nu = \frac{12\pi I_\nu}{c}$

- * thus $f_\nu = \frac{1}{3}$

- very strongly peaked in radial direction (beam): $I_\nu = I_0 \delta(\mu - \mu_0)$ with $\mu_0 = 1$

- * pressure tensor $P_{nu} = \frac{1}{c} \int I_0 \delta(\mu - \mu_0) n n d\Omega$

- * energy density $E_\nu = \frac{1}{c} \int I_\nu d\Omega$

- * in this case $P_\nu = E_\nu$ thus $f_\nu = 1$

3. radiation transport vs. diffusion vs. equilibrium

- exercise p. 12: 1D, Cartesian geometry, plane-parallel, frequency-independent and isotropic emission/extinction

- radiation energy equation

- * The equation follows by integrating Equation (??)

- * By definition, $E = \frac{1}{c} \iint I_\nu d\nu d\Omega$

- * thus $\frac{dE}{dr} = \int (j - kI) d\nu d\Omega$ thus $\boxed{\frac{dE}{dr} = \frac{(j - kI)4\pi(\nu_1 - \nu_0)}{c}}$

- * work out the integral taking into account frequency-independent and isotropic coefficients:
 - zeroth momentum equations
 - * One must also take into account the specific form of the flux vector

$$F = \iint I_\nu n d\nu d\Omega = 2\pi \int_{-1}^1 I_\nu(\mu) \mu d\mu$$
 - * thus $\frac{dF}{dr} = \frac{1}{c} \int (j - kI) n d\nu d\Omega$ thus $\boxed{\frac{dF}{dr} = \frac{(j - kI)4\pi(\nu_1 - \nu_0)n}{c}}$
 - first moment equation
 - * similar reasoning
 - * $\frac{dP}{dr} = \int (j - kI) n \cdot n d\nu d\Omega$ thus $\boxed{\frac{dP}{dr} = \frac{(j - kI)4\pi(\nu_1 - \nu_0)n}{c}}$
 - first exercise p. 15
 - $P = \frac{1}{c} \iint I_\nu \mu^2 d\Omega d\nu = \frac{2\pi}{c} \int_{-1}^1 \int_{-1}^1 I_\nu \mu^2 d\mu d\nu = \frac{4\pi}{3c} \int B_\nu d\nu = \frac{aT^4}{3} = \frac{E}{3}$
 - second exercise p.15
 - assuming the diffusion limit,
 - flux-weighted mean opacity $\kappa_F = \frac{\int F_\nu \kappa_\nu d\nu}{\int F_\nu d\nu}$
 - Rosseland mean opacity $\frac{1}{\kappa_R} = \frac{\int_0^\infty \frac{1}{\kappa_\nu} \frac{dB_\nu}{dT} d\nu}{\int_0^\infty \frac{dB_\nu}{dT} d\nu}$.
 - * in the diffusion limit, $F_\nu = -\frac{4\pi}{3} \frac{dB_\nu}{k_\nu dz}$ thus $\frac{dB_{nu}}{dT} =$
 - *
 - third exercise p.15
4. the equations of radiation-hydrodynamics
5. numerical techniques for the radiative diffusion approximation
6. applications and approximations for a dynamically important radiative force in supersonic flows
- exercise p.27: $L_{SOB} = \Delta r = \frac{v_{th}}{dv/dr} = \frac{10[km/s]}{1000[km/s]/R_*} = 0.01 R_*$
7. Appendix A: properties of equilibrium black-body radiation
- exercise p. 29
 - this should be satisfied: $B_\nu d\nu = -B_\lambda d\lambda$ and also $\nu = \frac{c}{\lambda}$
 - this is equivalent to saying that $0 = \nu d\lambda + \lambda d\nu$ or $d\lambda = -\frac{\lambda}{\nu} d\nu$ thus $B_\lambda = \frac{\nu}{\lambda} B_\nu$
 - $B_\lambda(T) = \frac{\nu}{\lambda} \frac{2h\nu^3}{(\lambda\nu)^2} \frac{1}{e^{hc/\lambda kT} - 1} = \frac{2h\nu^2}{\lambda^3} \frac{1}{e^{hc/\lambda kT} - 1} = \frac{2hc^2}{\lambda^5} \frac{1}{e^{hc/\lambda kT} - 1}$
 - first exercise p.31
 - derive that $\lambda_{max} T = 2897.8[\mu m K]$
 - ...
 - second exercise p.31
 - this is about the spectra of (unknown) stars
 - first exercise p.32
 - see exercise 7
 - second exercise p.32

- BB radiation: $I_\nu = \frac{2h\nu^3}{c^2} \frac{1}{e^{h\nu/kt} - 1}$
 - the radiative flux for isotropic BB radiation is zero. See also exercise 3. This also holds for BB radiation.
 - exercise p. 33
 - HR-diagram
8. Appendix B: Simple examples to the radiative transfer equation
- first exercise p. 34
 - start from radiative transport equation $\mu \frac{dI}{ds} = \alpha - \eta I$ in which $\eta = 0$ thus $\boxed{\mu \frac{dI}{ds} = \alpha}$
 - solving the ODE in the general case that $\alpha(s)$ is not constant:
 - * integrate the equation $\mu I = \int_0^D \alpha ds$
 - * ...
 - second exercise p. 34
 - * case $\tau(D) \gg 1$: then $I(D) \approx S$
 - * case $\tau(D) \ll 1$: then $I(D) \approx I(0) + S(1 - 1) = I(0)$
 - first exercise p.35
 - * is the plane-parallel approximation valid for the solar photosphere?
 - second exercise p.35
 - * goal: find a solution to the equation $\mu \frac{dI_\nu}{d\tau_\nu} = I_\nu - S_\nu$ where $I(\tau, \mu)$
 - * solution
 - second exercise p.35
9. Appendix C: connecting random walk of photons with radiative diffusion model
- exercise p. 38. Computing the average photon mean-free path inside the Sun.

$$l = \frac{1}{\kappa \rho} = \frac{V_o}{\kappa M_o} [cm]$$
 - exercise p.39. Computing the random-walk time (diffusion time) for photons

8.2 Numerical exercises

8.2.1 Implicit 1D solver

Exercise from (20-11-2018).

Goal Implement implicit solver for time-dependent diffusion equation

$$\partial_t u = \partial_{xx} u \tag{1}$$

Solution The convergence behaviour of the method is shown in Figure 1.

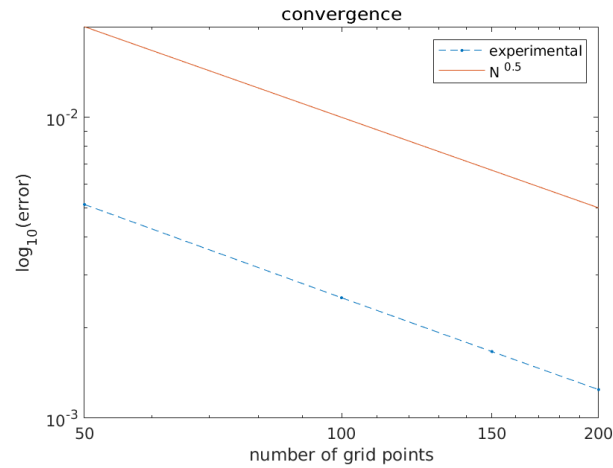


Figure 1: Convergence behaviour for 1D implicit solver (diffusion equation)

8.2.2 ADI 2D Solver

Goal Implement implicit solver for time-dependent diffusion equation

$$\partial_t u(t, x, y) = \partial_{xx} u(t, x, y) + \partial_{yy} u(t, x, y) \quad (2)$$

Solution There is still an error in the code.

8.2.3 Area of a circle

Goal Develop Monte Carlo code

Solution

8.3 Other Exercises

From course material from Ivan Milic.

8.3.1 Lecture 7

1. Derive expressions for the emergent radiation when properties are the following:

- optically thin slab at all wavelengths
- wavelength-independent incident radiation

Solution: see slide 14?

2. Derive relations between Einstein coefficients.

3. Calculate electron density in atmosphere from FALC model

9 Limb darkening

9.1 Formulation of the problem

- The radiative transfer equation ?? in this situation becomes an integro-differential equation with $S(\tau) = \frac{1}{4\pi} \int I(\tau, \mu) d\Omega$

$$\begin{aligned} \mu \frac{dI(\tau, \mu)}{d\tau} &= -I(\tau, \mu) + S(\tau) \\ &= -I(\tau, \mu) + \frac{1}{4\pi} \int I(\tau, \mu) d\Omega \end{aligned} \quad (3)$$

- The difficulty resides in the (evaluation of) the source function. Monte Carlo simulation avoids explicit calculation source function: source function implicit in Monte Carlo simulation. There the physics are simulated IN BETWEEN TWO CONSECUTIVE SCATTERING EVENTS as follows

$$\frac{dI}{dz} = -\alpha I \quad (4)$$

thus $I = I_0 e^{-\delta\tau}$ and then τ is sampled according to $\tau = -\log(X_{\text{random}})$

9.2 Solving the (integro-differential) radiative transfer equation

Analytical Solution of Equation (3) Ik heb de mosterd gehaald op [Dublin'limb'darkening].

$$I(0, \mu) = \int_0^\infty S(\tau) \exp\left(\frac{-\tau}{\mu}\right) d\left(\frac{\tau}{\mu}\right) \quad (5)$$

Numerical Solution of Equation (3) First rewrite the equation

$$\begin{aligned} \mu \frac{dI(\tau, \mu)}{d\tau} &= -I(\tau, \mu) + \frac{1}{4\pi} \int I(\tau, \mu) \sin(\theta) d\theta d\phi \\ &= -I(\tau, \mu) + \frac{1}{4\pi} \int I(\tau, \mu) d\mu d\phi \\ &= -I(\tau, \mu) + \frac{1}{2} \int I(\tau, \mu) d\mu \end{aligned} \quad (6)$$

Discretization scheme:

$$??? \quad (7)$$

9.3 Eddington-Barbier approximation

$$J(\tau) = 3H \left(\tau + \frac{2}{3} \right) \quad (8)$$

Together with the time-independent radiative transfer equation (??) in a gray (frequency-independent) planar medium gives

$$\mu \frac{\partial I(\tau, \mu)}{\partial \tau} = I(\tau, \mu) - 3H \left(\frac{2}{3} + \tau \right) \quad (9)$$

The emergent intensity $I(0, \mu)$ is a solution of Equation (9). Its solution for $\tau = 0$ equals

$$I(\tau = 0, \mu) = I_1 \left(\frac{2}{5} + \frac{3\mu}{5} \right) \quad (10)$$

with $a = \frac{\sigma}{2\pi} T_{eff}^4$ and $b = \frac{3\sigma}{4\pi} T_{eff}^4$

9.3.1 Validity of the Eddington-Barbier approximation

If we assume Equation (8) then $I = I_1(a + b\mu)$ thus $J = \frac{1}{2} \int (\tau, \mu) d\mu = \frac{1}{2} \int_0^1 (a + b\mu) d\mu$

dat ziet er hier niet goed uit

9.4 2D Case

We again have $\mu = \cos(\theta)$. The solution of the radiative transfer equation in plane-parallel symmetry with frequency-independent absorption and emission, is

$$I(\mu) = I_1(0.4 + 0.6\mu) \quad (11)$$

In the Monte Carlo code, the photons are sorted according to the direction that they leave the atmosphere.

Goal Calculates the angular dependence of photon's emitted from a plane-parallel, grey atmosphere of radial optical depth **taumax**. The value of **tau** determines the position of the photon

Variables and Algorithm

- **muarray** contains emergent photons
- **na** number of channels
- **dmu** = 1/na width of channels
- **nphot** number of photons
- **taumax** maximum optical depth

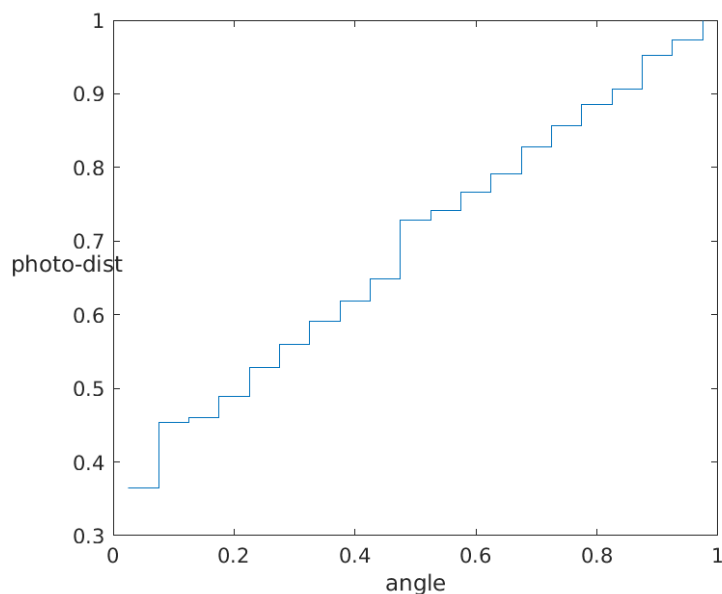
Algorithm 1 Limb darkening: compute quantity of photons

```

initialization
  radial optical depth  $\tau$ 
  direction  $\mu$ 
for all photons do
   $\tau = \tau_{max}$ 
  while  $\tau \geq 0$  do
    compute scattering angle  $\mu$ 
    if  $\tau \geq \text{taumax}$  then  $\mu = \sqrt{x}$  (initial distribution)
    else  $\mu = 2 * x - 1$  (isotropic scattering)
     $\tau_i = -\log(x^2)$ 
     $\tau = \tau - \tau_i * \mu$ 
  end while
  now we know that the photon has left the photosphere
  compute the distribution of all angles  $\mu$  at which the photon left the photosphere
end for
visualisation:
  • plot photon numbers from  $\mu d\mu$  against  $\mu$ 
  • plot specific intensity from  $d\mu$  against  $\mu$  against

```

Figure 2 is according to what is expected $I = I_0(0.4 + 0.6\mu)$. The input parameters are as follows `LimbDarkening(number_of_channels = 20, number_of_photons = 105, maximum_optical_depth = 10)`.

Figure 2: histogram for μ

9.5 3D Case

What changes is this:

- introduction of a new angle ϕ
- the optical depth is not updated with respect to ϕ

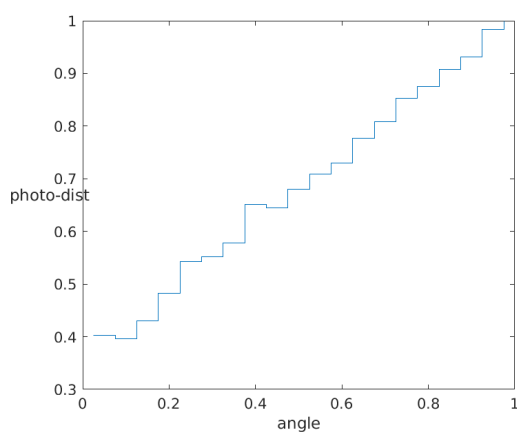
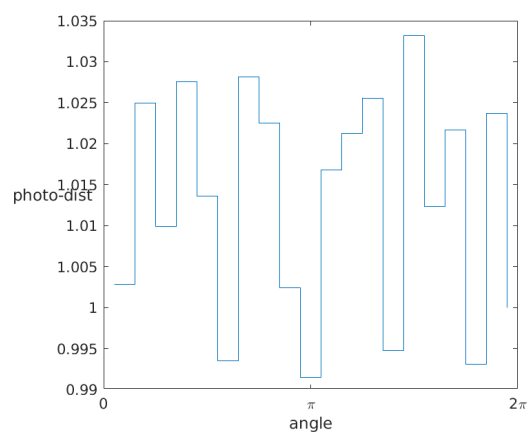
Figure 3: histogram for μ Figure 4: histogram for ϕ

Figure 3 and Figure 4 are the result of the function `Limb_Darkening_3D` with the following input parameters: `Limb_Darkening_3D(number_of_channels = 20, number_of_photons = 105, maximum_optical_depth = 10)`. The results according to what is expected, namely $I = I_0(0.4 + 0.6\mu)$ and ϕ follows a uniform distribution.

Extension: make version where the optical depth is updated with respect to ϕ

Via this link, you can go back to the exercises overview: [Section 3](#).

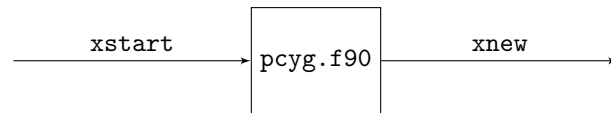
10 Spectral line formation: pcyg.f90

This section is about the study of line formation in an expanding wind.

Background

Overview of variables

| name | explanation |
|-------------------------------|---|
| paramaters | |
| xk0 | |
| alpha | velocity profile parameter |
| beta | velocity profile parameter |
| start frequency of the photon | |
| xstart | start frequency |
| vmin | |
| vmax | |
| angle of the photon | |
| xmuestart | start angle |
| xmuein | incident angle |
| xmueou | outward angle |
| pstart | impact parameter |
| xnew | new photon frequency |
| optical depth | |
| tau | optical depth |
| number of photons admin | |
| nphot | number of photons |
| nin | photons scattered back into core |
| nout | photons escaped |
| functions | |
| func | velocity profile distance from center of star r |
| xmueout | outwards (scattered) angle xk0 alpha r v sigma |
| nchan | amount of bins |



The photons are sorted according to **xnew**. In general, the flux is dependent on μ and the frequency x .

Practical formula

- emission angle $\mu = \cos(\theta)$
- according p-ray $p = \sqrt{1 - \mu^2} = \sin(\theta)$
- incident angle $\text{xmuein} = \sqrt{1 - \left(\frac{pstart}{r}\right)^2}$

Geometry & Symmetry assumptions

- spherical geometry

10.1 First adaptation: what if all photons are released radially from photosphere?

10.1.1 Release photons radially: numerical MC experiments

What would happen with line-profile, if you assumed all photons were released radially from photosphere?

- In other words `xmuestart = 1`.
- This is implemented under the test case `test_number=1`.
- Results in Figure 17 for opacity `xk0 = 100`.

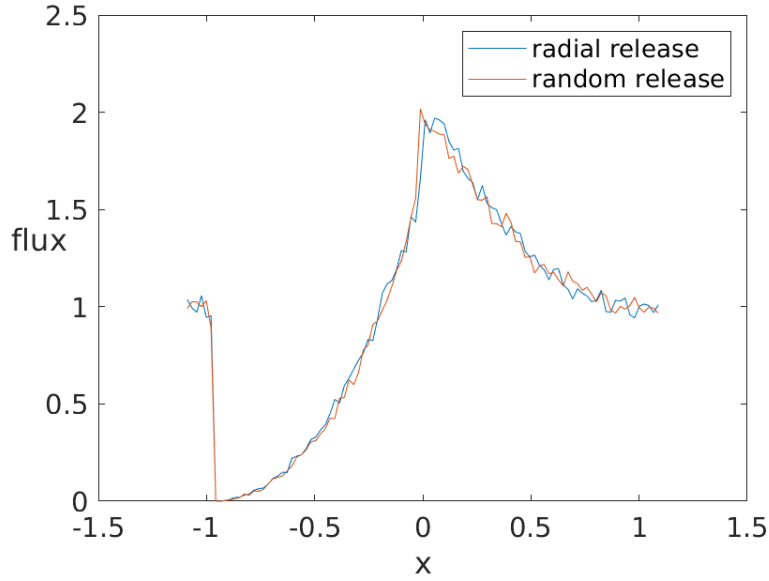


Figure 5: The number of photons equals 10^5 , `xk0=100`

10.1.2 Derive analytic expression

See also slide 26/49 [Sundqvist course material].

- since `xmuein = 1` we have for the velocity profile

$$v = v_{\infty} (1 - b/r)^{\beta} \quad (12)$$

A scaled version of Equation (12) yields

$$u = \frac{v(r)}{v_{\infty}} = \left(1 - \frac{r_{\infty}}{r}\right)^{\beta} \quad (13)$$

with $u \in [0..1]$

- Doppler shift for the frequency of the photons: $x_{CMF} = x_{REF} - \mu u$.
- Condition for resonance from Sobolov approximation (to be studied later): $x_{CMF} = 0$ thus

$$x_{REF} = \mu u \quad (14)$$

or thus $x_{REF} = u_{\text{interaction}}$ and than solve Equation 13 for $r_{\text{interaction}}$

- If $\mu = 1$ then

$$x = \left(1 - \frac{r_\infty}{r}\right)^\beta \quad (15)$$

$$x^{1/\beta} = 1 - \frac{r_\infty}{r}$$

$$r(1 - x^{1/\beta}) = r_\infty$$

$$\boxed{r(x) = \frac{r_\infty}{1 - x^{1/\beta}}} \quad (16)$$

attention, here was something wrong!

- From the location of interaction r , the incident angle can be calculated

$$\mathbf{xmuein} = \sqrt{1 - \left[\frac{\mathbf{pstart}}{r}\right]^2} = \sqrt{1 - \left[\frac{\sqrt{1 - \mathbf{xmuestart}^2}}{r}\right]^2} \quad (17)$$

Now also taking into account that $\mathbf{xmuestart} = 1$ then yields

$$\mathbf{xmuein} = 1 \quad (18)$$

- The calculation of the optical depth goes as follows:

$$\tau = \frac{\mathbf{xk0}}{rv^{2-\alpha}(1 + \mathbf{xmuein}^2\sigma)} \quad (19)$$

Now also taking into account that $\mathbf{xmuestart} = 1$ gives

$$\tau = \frac{\mathbf{xk0}}{rv^2(1 + \sigma)} \quad (20)$$

where $\boxed{v(x) = \left(1 - \frac{b}{r}\right)^\beta}$ and $\frac{dv}{dr} = \frac{\beta b}{r^2} \left(1 - \frac{b}{r}\right)^{\beta-1}$

and $\sigma(x) = \frac{dv}{dr} \frac{r}{v} - 1$ thus $\boxed{\sigma(x) = \frac{\beta b}{r} \left(1 - \frac{b}{r}\right)^{-1}}$

- Assuming that $\beta = 1$ then $\boxed{v(x) = 1 - \frac{b}{r}}$ and $\frac{dv}{dr} = \frac{\beta b}{r^2}$ and $\boxed{\sigma(x) = \frac{\beta b}{r}}$.
- Conclusion: $\tau(x)$ is only dependent on x and not on $\mathbf{xmuestart}$ or \mathbf{xmuein} .
- \mathbf{xmueou} follows the distribution as given by the function $\mathbf{xmueout}$, namely

$$p(x) = \frac{1 - e^{-\tau}}{\tau} \quad (21)$$

with $\tau = \frac{\mathbf{tau0}}{1 + \mathbf{X}^2\sigma}$ where \mathbf{X} is a random number, so actually this comes down to

$$\boxed{p(x) = \frac{1 - e^{-\frac{\tau_0}{1 + x^2\sigma(x)}}}{\frac{\tau_0}{1 + x^2\sigma(x)}}} \quad (22)$$

- Finally one can combine these results to get the distribution of the photons according to the frequency x via the relation

$$x_{\text{new}} = x_{\text{start}} + v(x_{\text{mueou}} - x_{\text{muein}}) = x_{\text{start}} + v(x_{\text{mueou}} - 1) \quad (23)$$

In words, we initially have an isotropic distribution for x_{start} . The number of photons that are leaving the atmosphere at different frequencies is however not isotropic through complex interactions that are incorporated into $p(x)$. One must also take into account that not all of the photons that are released actually escape from the atmosphere and also that sometimes no resonance is possible, and then Equation (23) is not applicable.

TO DO: proceed from this to the analytical expression for the flux. Here I am stuck for the moment.

10.1.3 Experiments with other opacities

The results for $xk0=0.5$ are shown in Figure 6.

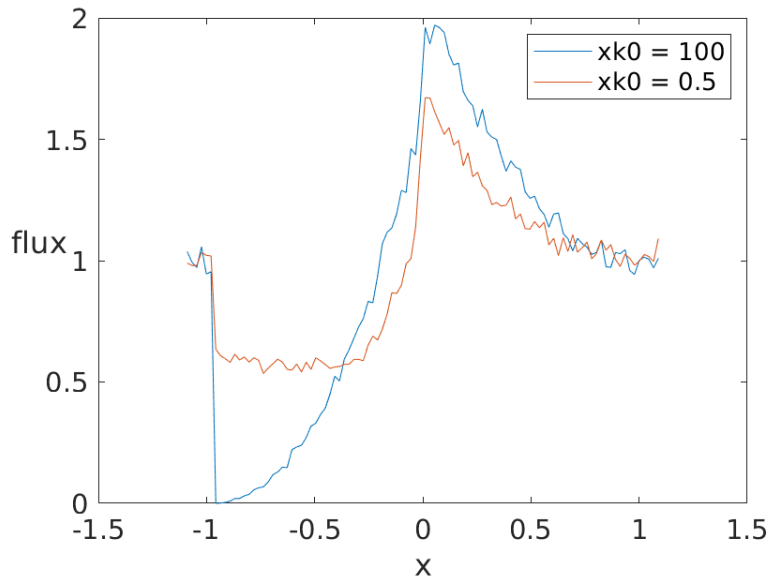


Figure 6: The number of photons equals 10^5 , $xk0=0.5$

Via this link, you can go back to the exercises overview: [Section 3](#).

10.2 Second adaptation: isotropic scattering

What would happen to line-profile, if you assumed scattering was isotropic (i.e., NOT following Sobolev-distribution)

- in the implementation, `test_number = 2`
- the results are shown in Figure 7.

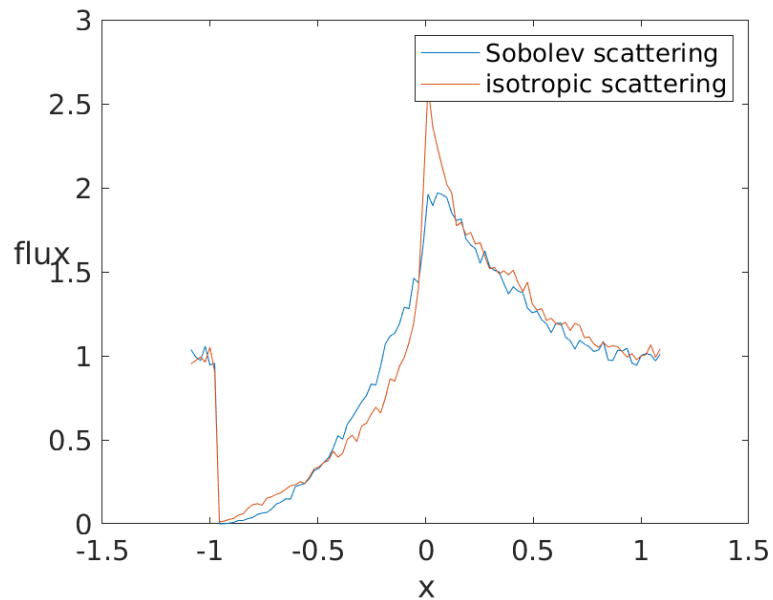


Figure 7: The number of photons equals 10^5

It is clear from Figure 7 that the peak around $x = 0$ is higher and sharper.
 Analyse this behaviour more closely

10.3 Third adaptation: introduction of Eddington limb-darkening

Goal Put Eddington limb-darkening in. What happens?

10.3.1 Construction of probability distribution corresponding to Eddington limb darkening

For a general (introductory) discussion about Eddington limb darkening, please refer to Section ??

1. Let us thus first review the emission case where the flux in each direction is isotropic i.e. $I(\theta) = I$ (as experimented in paragraph 10.2)

- the specific intensity is defined as $I_\nu(\mu) = \frac{dE_\nu}{\cos(\theta)dAdtd\nu d\Omega} = \frac{dE_\nu}{\mu dAdtd\nu d\Omega}$
- the flux $F_\nu = \int_\Omega I_\nu \cos(\theta) d\Omega$ is in this case isotropic thus

$$\xi = \int_0^\mu F_\nu d\mu = \int_0^\mu \int_\Omega I_\nu \cos(\theta) d\Omega d\mu = A \int_0^\mu \mu d\mu \quad (24)$$

together with the condition that μ satisfies a probability distribution:

$$1 = \int_{-1}^1 F_\nu d\mu = \int_{-1}^1 \int_\Omega I_\nu \cos(\theta) d\Omega d\mu = \frac{A}{2} \quad (25)$$

thus $A = 2$. Photons need to be sampled according to $\mu d\mu$.

2. Now we look at a new case where the photons need to be emitted following a distribution that corresponds to $I(\theta) = I(0)(0.4 + 0.6 \cos(\theta))$.

- in this case the flux $F_\nu = \int_\Omega I_\nu \cos(\theta) d\Omega$ is isotropic but also satisfies

$$F_\nu = \int_\Omega I_\nu(0)[0.4 + 0.6 \cos(\theta)] \cos(\theta) d\Omega \quad (26)$$

I am not sure about the correctness of the assumption of isotropy of the flux

$$\xi = \int_0^\mu F_\nu d\mu = A \int_0^\mu (0.4 + 0.6\mu) \mu d\mu \quad (27)$$

subject to the normalisation condition -very similar to Equation (25) - that

$$1 = \int_0^1 F_\nu d\mu = \frac{2A}{5} \quad (28)$$

thus $A = \frac{5}{2}$. Photons need to be sampled according to

$$\frac{5}{2}(0.4 + 0.6\mu) \mu d\mu \quad (29)$$

In the code `pcyg.f90` this corresponds to `test_number = 3` (not yet implemented).

The results of an accept-reject method that samples the probability distribution in Equation (29).

Via this link, you can go back to the exercises overview: Section 2.

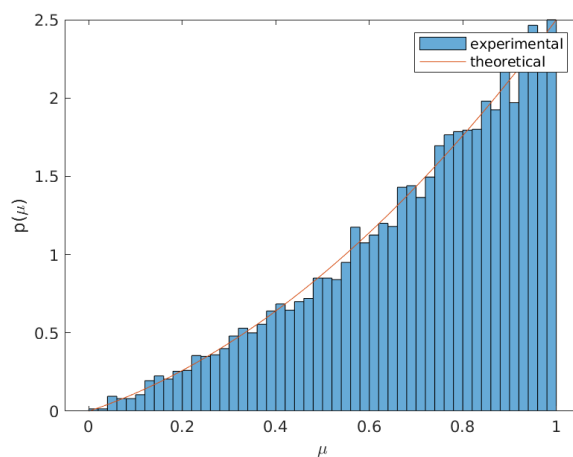


Figure 8: Accept-reject method for Eddington limb darkening

10.4 Fourth adaptaion: photospheric line-profile

Challenging: Put photospheric line-profile (simple Gaussian) in. What happens? Test on $x_{k0}=0$ (opacity = 0) case.

- test case number 4
- This is still to be implemented.

10.5 Convergence analysis

Zero opacity The convergence of the Monte Carlo method is tested with the following input parameters

| kx0 | alpha | beta | test_number |
|-----|-------|------|-------------|
| 0 | 0 | 1 | 0 |

for a varying amount of photons, as shown in Figure 9. We expect the method to have $\frac{1}{\sqrt{N}}$ convergence, where N is the number of photons. However, the methods strangely seems to have a faster convergence rate.

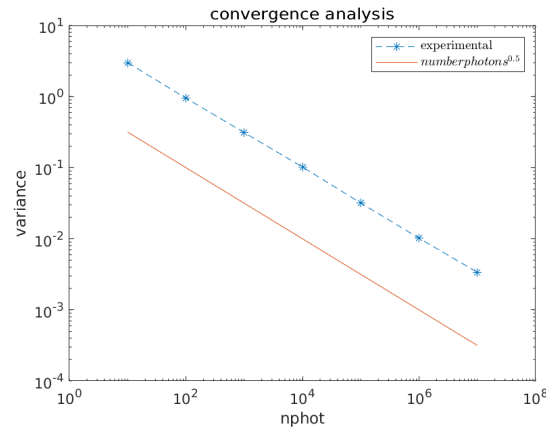


Figure 9: Original version of the code: convergence analysis (xk0=0)

Nonzero opacity The convergence test is set up as follows: different Monte Carlo simulations (with increasing number of photons) are compared to an *expensive* simulation with 10^7 photons. As can be seen in Figure 10, the spectrum profile behaves according to a $N^{0.5}$ law.

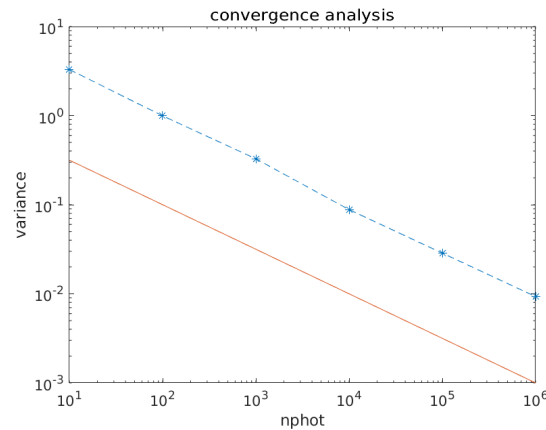


Figure 10: Original version of the code: convergence analysis (xk0=100)

Via this [link](#), you can go back to the exercises overview: Section [2](#).

10.6 Variance reduction experiment

We will set up the test as follows

- run the code with `xk0=100` and number of photons $N = 10^7$
- run the code again for lower number of photons (e.g. $N = 10^3$), both with random sampling and pseudo-random sampling
- compute variance w.r.t. *expensive* simulation and compare
- `test_number = 5`

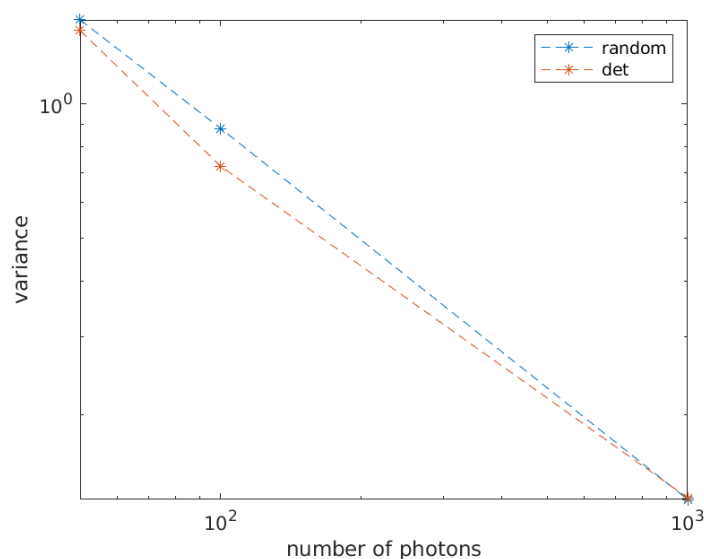


Figure 11: Original version of the code: convergence analysis (`xk0=0`)

`xk0=100`

Possible improvement: average over different stochastic realizations.

Via this link, you can go back to the exercises overview: [Section 3](#).

10.7 Mathematical description of the problem & Looking at literature

Have a look at [NoebauerUlrichM'2019MCRT] (see Appendix).

11 Transferring the code to Matlab

11.1 Limit variables

| | xmin | xmax | vmin | vmax |
|---|------|------|-------|-------|
| Fortran | -1.1 | 1.1 | 0.01 | 0.98 |
| Fortran (reverse order for scattering distribution) | -1.1 | 1.1 | -0.98 | -0.01 |
| Matlab (with <code>resonance_x = 0</code>) | -1 | 1 | -0.8 | 0 |

11.2 Comparison

11.2.1 Literal Matlab version

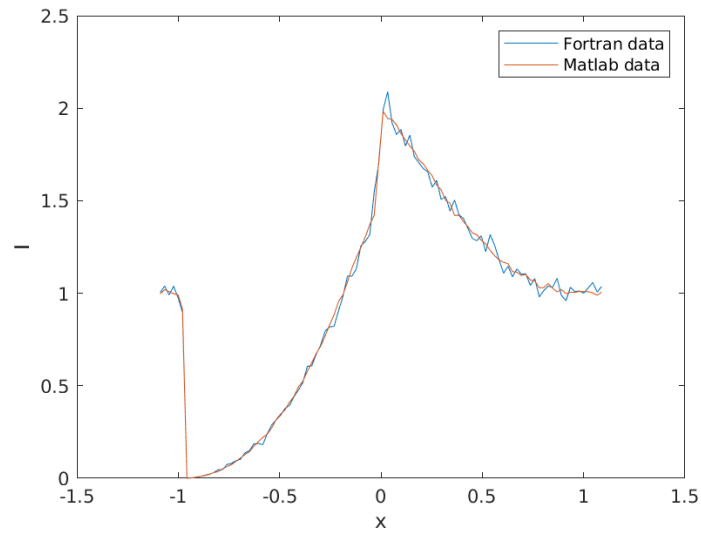


Figure 12: Comparison of Fortran code and Matlab code (unchanged version - $x_{k0} = 100$)

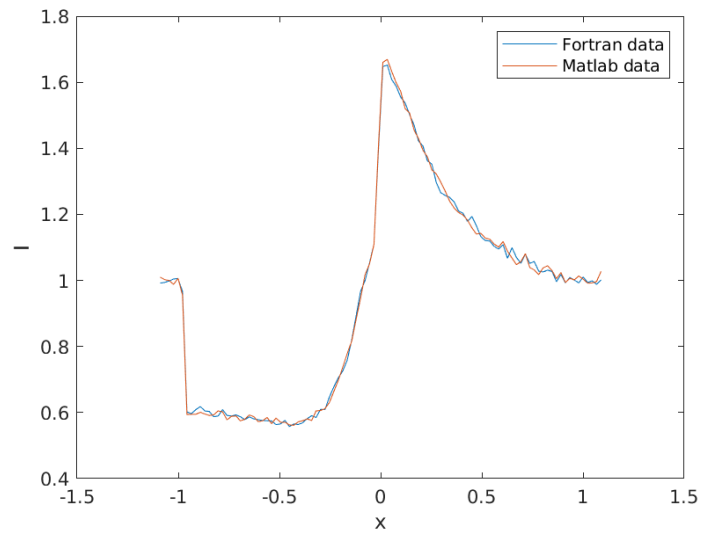


Figure 13: Comparison of Fortran code and Matlab code (unchanged version - $x_{k0} = 0.5$)

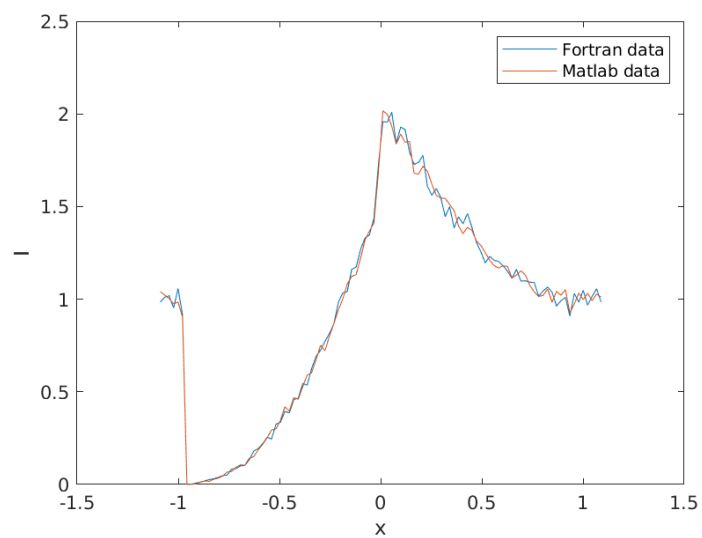
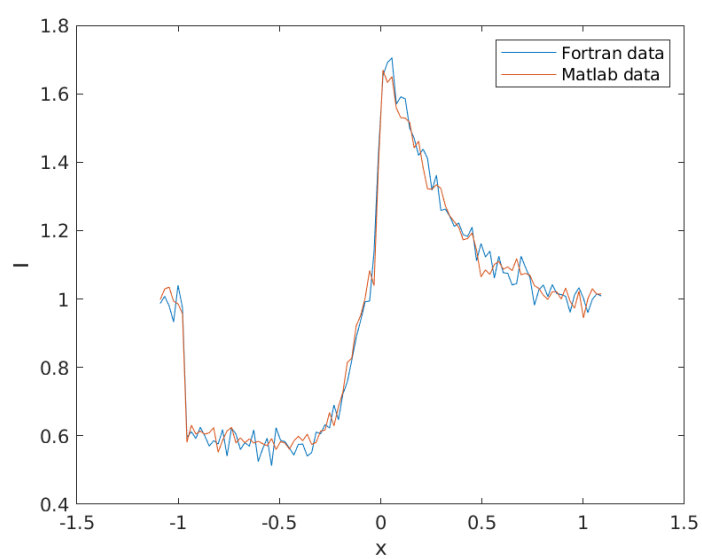
11.2.2 More freely translated version

Figure 14: Comparison of Fortran code and Matlab code (freely adapted version)

Figure 15: Comparison of Fortran code and Matlab code (unchanged version - $x_{k0} = 0.5$)

11.3 Optimizations

11.3.1 Already implemented

11.3.2 To be implemented

- more efficient implementation for generation of negative random number (not by an addition random number for selecting the sign).

12 Theoretical background

Algorithm 2 pcyg.f90: one resonance line

for all photons **do**

1. Release photon with frequency x
2. Check if interaction is überhaupt possible.
3. Solve for distance (radius r) of interaction using Sobolev approximation $x_{CMF} = x_{REL} - \mu v(r)$ with $x_{CMF} = 0$ and compute Sobolev optical depth
4. Check whether the photon is scattered:
 - if** $\tau_S > -\log(\xi)$ **then**
 Interaction: the photon is scattered. Update the frequency
 - else**
 No interaction
4. update the frequency according to the scattering event

end for

 collect photons and perform visualisation

12.1 General things

- In fact, the absolute frequency of the photons does not change. However, in an observer's frame, we observe that the photon frequency changes at a scattering event.
- Sobolev condition for resonance:

$$x_{REF} - \mu u = 0 \quad (30)$$

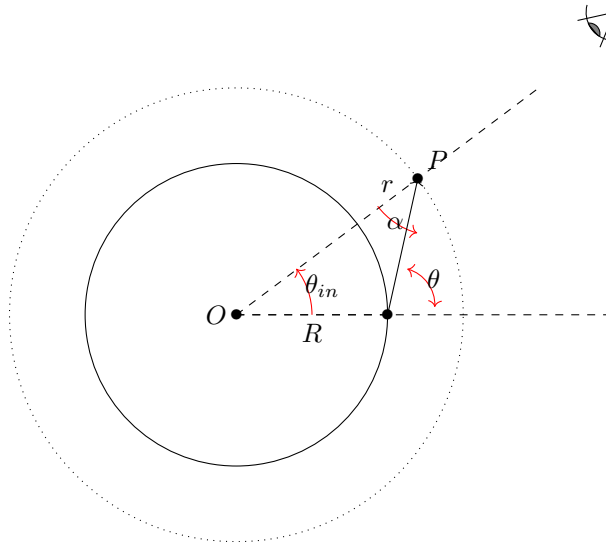
with $u = \frac{v}{v_\infty} \in [0, 1]$ and $\mu = \cos(\theta) \in [-1, 1]$ then

$$x_{REF} \in [0, 1] \quad (31)$$

- After a scattering event, the observer's frame frequency is updated as follows:

$$x_{new} = x_{start} + u(x_{mueou} - x_{muein}) \quad (32)$$

- $\lambda\nu = c$. Mostly stellar spectra are recorded for increasing λ , thus decreasing ν
- geometry, scattering at P



We can derive an expression, but first the sum of the angles in a triangle equals π which leads to $\alpha = \theta_{in} - \theta$. We then have the sine rule, namely that, with

$$\frac{\sin(\alpha)}{R} = \frac{\sin(\pi - \theta)}{r} = \frac{\sin(\theta)}{r} \quad (33)$$

and thus, with $R = R_* = 1$,

$$\cos(\alpha) = \sqrt{1 - \left(\frac{\sin(\theta)}{r}\right)^2} \quad (34)$$

Per definition $\mathbf{x}_{\text{muein}} = \cos(\alpha)$ and $\mathbf{p}_{\text{start}} = \sin(\theta)$

- the β -velocity law
 - Minimal velocity. Without angle correction, the minimal velocity is given by $(1 - b)^\beta$. With angle correction, the minimal velocity is slightly higher.
 - Maximal velocity

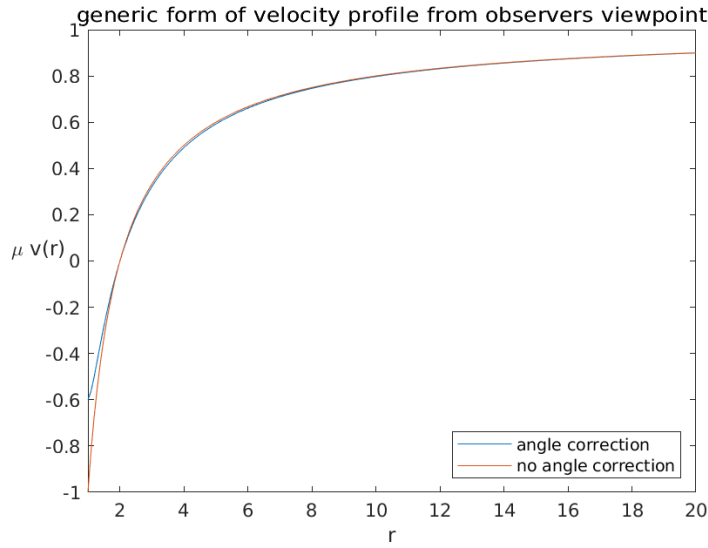


Figure 16: Example of velocity profile (give paramters)

- The radius of interaction, we solve for $v_{\text{photon}} = x > 0$, for a specific ν_0

$$\sqrt{1 - \left(\frac{p}{r}\right)^2} \left(1 - \frac{b}{r}\right)^\beta = \frac{\nu - \nu_0}{\nu_0} \frac{c}{v_\infty} \quad (35)$$

Now we are going to invest the effect of

- * increasing $\nu_0 \uparrow$. What then happens is that the RHS decreases, thus $r \downarrow$.
- * Inversely, $\nu_0 \downarrow$, then $r \uparrow$

12.2 Special case: $x_{\text{muestart}} = 1$

- FIRST SCATTTERING: from Equation (32) we have that $x_{\text{start}} = u$ and then

$$\begin{aligned} x_{\text{new}} &= x_{\text{start}} + u(x_{\text{mueou}} - 1) \\ &= x_{\text{start}} \cdot x_{\text{mueou}} \end{aligned} \tag{36}$$

Thus, since $x_{\text{mueou}} \in [-1, 1]$ and $x_{\text{min}} \leq x_{\text{start}} \leq x_{\text{max}}$

$$x_{\text{min}} \leq x_{\text{new}} \leq x_{\text{max}} \tag{37}$$

14 Dual spectral line formation

14.1 Development of computer code (in Matlab)

14.1.1 Implementation in Matlab: user's manual

Run the function `test_function(test_number)`.

| test_number | parameter settings |
|-------------|---|
| 0 | original version |
| 1 | first adaptation: radial release |
| 2 | isotropic scattering – higher peak |
| 3 | Eddington limb darkening |
| 4 | photospheric line-profile |
| 5 | simple well |
| 6 | other resonance frequency (thus introducing shift) |
| 7 | formation of two lines, only radially streaming photons (thus also radial release |
| 8 | formation of two lines, with radial release |
| 9 | formation of two lines, full scattering possibilities |

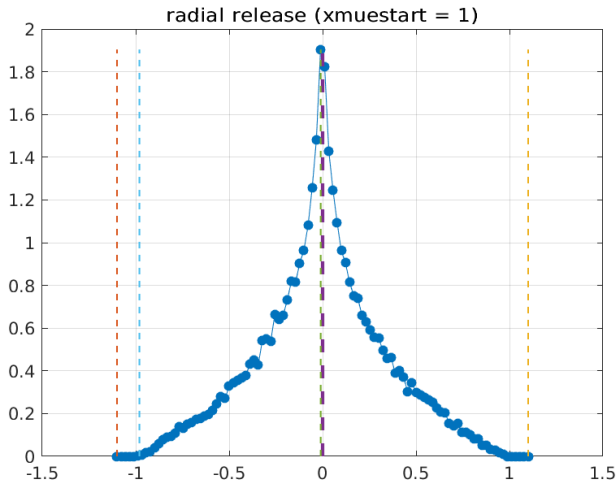
Via this link, you can go back to the exercises overview: [Section 4](#).

14.1.2 Keeping track of the photon path

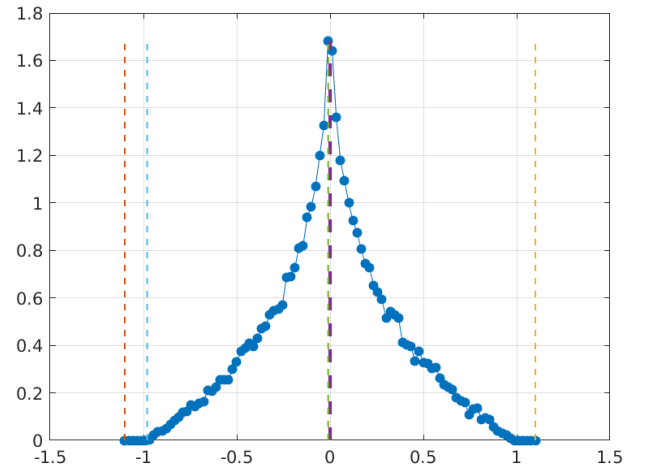
$$\begin{bmatrix} \text{xstart} \\ \text{xmuestart} \\ \text{r_new} \\ \dots \\ \text{xmueou} \end{bmatrix} \quad (38)$$

14.2 Experiments and results

14.2.1 About the scattering probability distribution



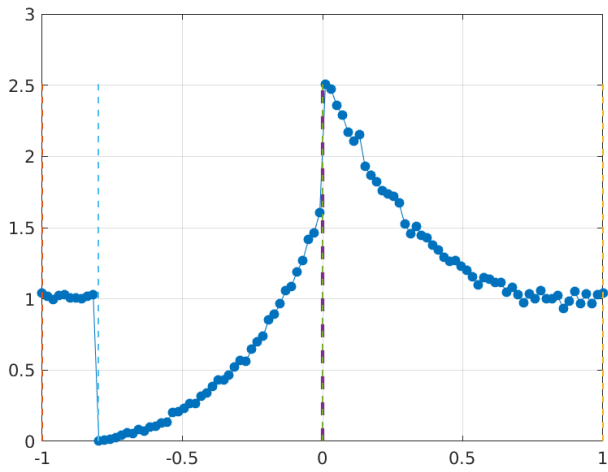
(a) Radial release



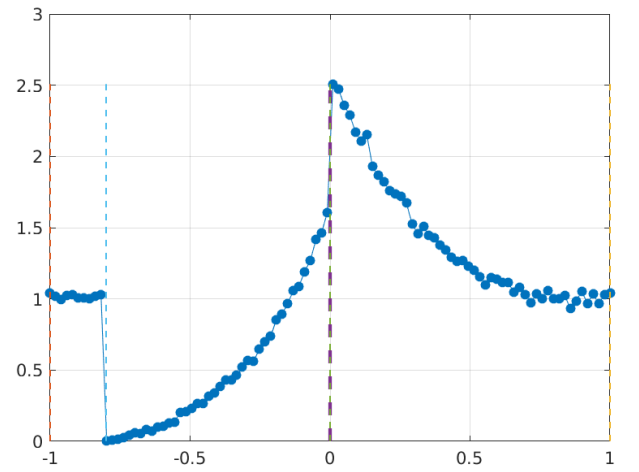
(b) Random release

Figure 17: Scattering distribution

14.2.2 Single resonance line



(a) Radial release



(b) Random release

Figure 18: Result

14.2.3 Multiple line formation

• NON-INTERACTING LINES

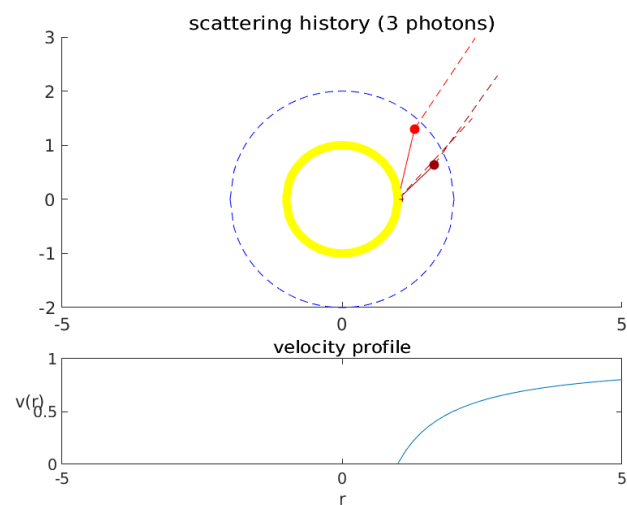
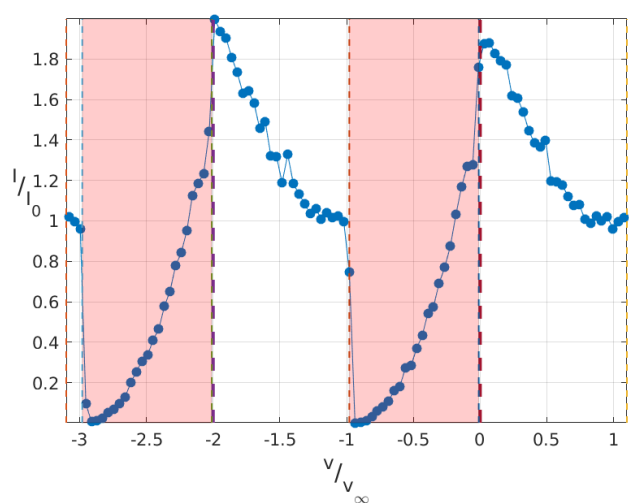


Figure 19: Multiple lines (distant lines, non-interacting)

• OVERLAPPING LINES

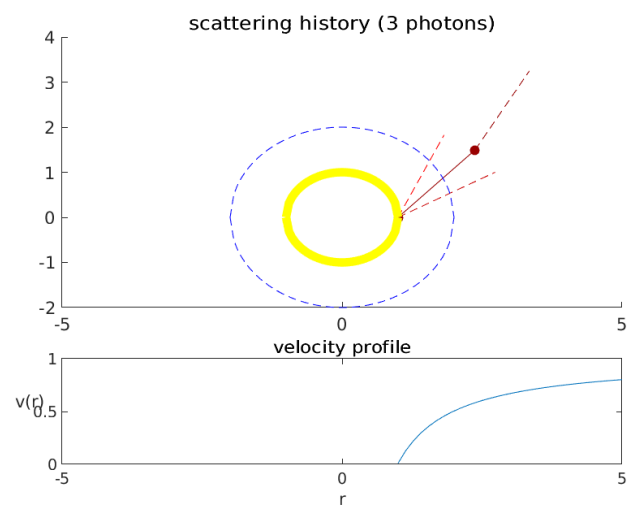
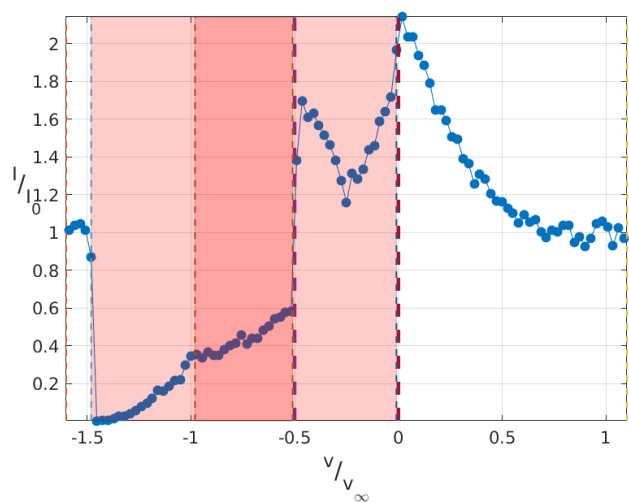


Figure 20: Multiple lines (distant lines, non-interacting)

• MANY-LINE SITUATION

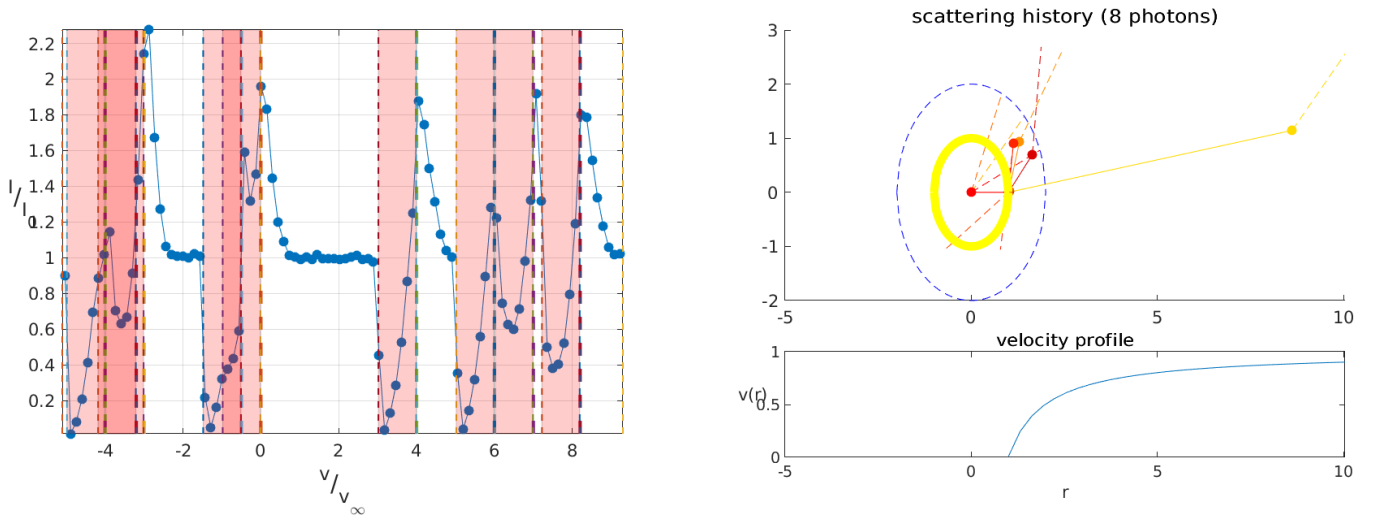


Figure 21: Multiple lines (distant lines, non-interacting)

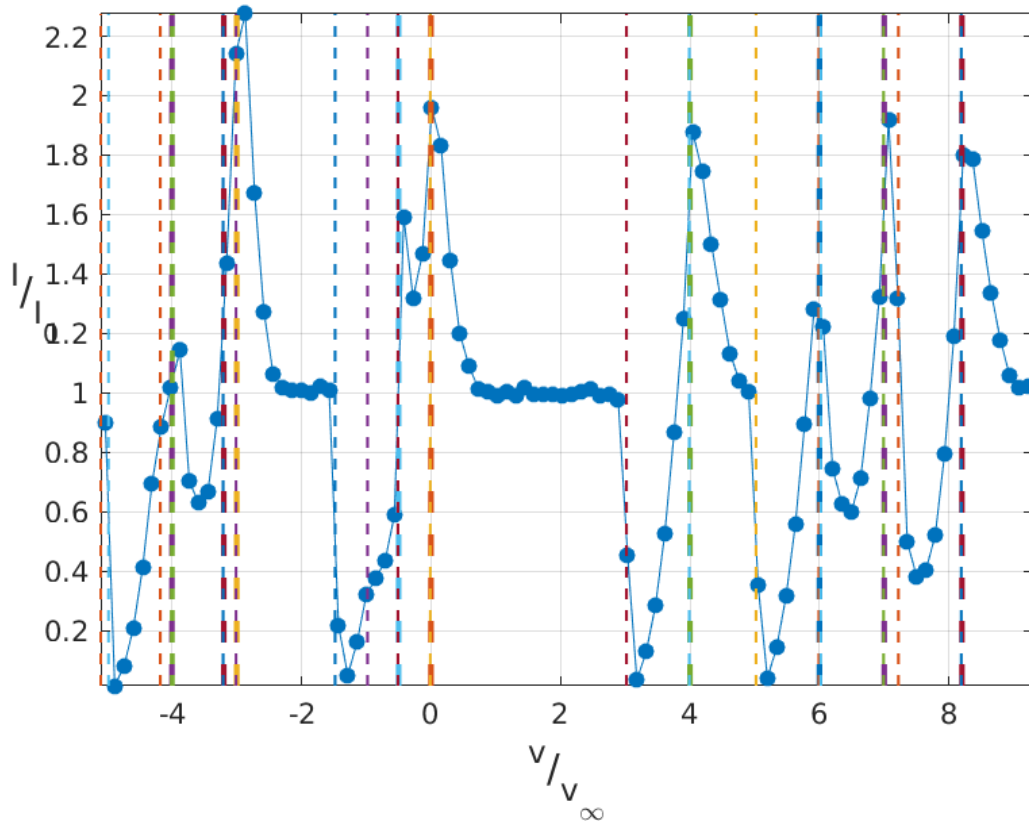
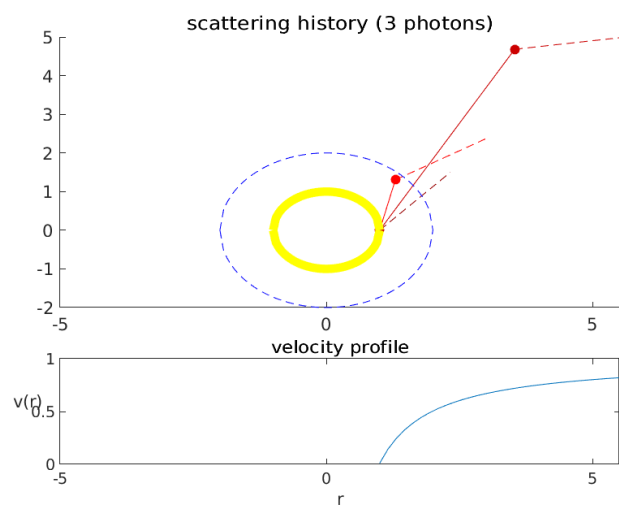
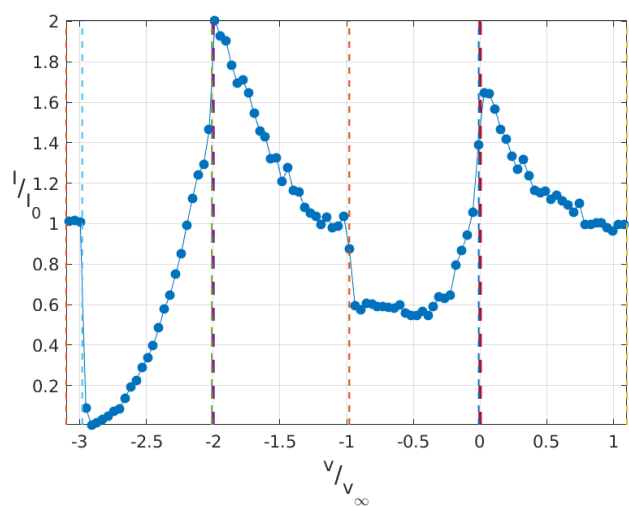


Figure 22: Detailed look @ many line formation

14.2.4 Effect of the opacity

Figure 23: Multiple lines (left $xk0 = 100$ and right $xk0 = 0.5$)

14.2.5 Is superposition valid?

From numerical experiments

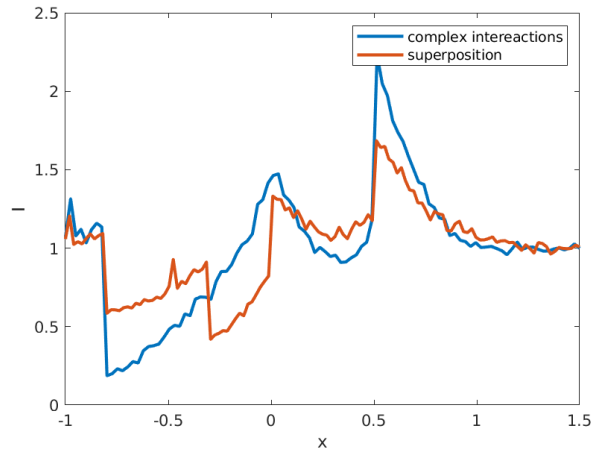


Figure 24: Test for superposition

TO BE INVESTIGATED

14.2.6 Some theoretical observations

- The resonance frequencies need to lie close enough to each other, otherwise no resonance is possible.
 - if the lines are close enough to each other, resonance ends always at the rightmost frequency because you can indeed have a pumping up, but the leftmost peak is then in the absorption zone of the rightmost, thus it is scattered again! You can indeed see that the joint zone is depleted - and actually makes the rightmost line stronger.
- Calculation of scattering probability for overlapping regions. Define ...
 - the 'one-time scattering probability' p_1 .
 - probabilitiy of the overlapping region $p_2 = \frac{\text{length of overlapping region}}{\text{union of the length of the 'one-scattering' regions}}$.

Then we have

$$p_{\text{total}} = p_1(1 + 2p_2(1 + 2p_2(1 + \dots))) \quad (39)$$

15 Computing the radiation force & luminosity $L(r)$

This is based upon material from the text provided by professor Sundqvist, and the Phd thesis from Uwe Springmann [UweSpringmannPHD] where spherically symmetric Wolf-Rayet stars are discussed.

15.1 Theoretical formulas

1. Formal definition

$$g_{\text{radiation}} = \frac{\Delta p}{\Delta t \Delta m} = \frac{\Delta E}{v} \frac{1}{\Delta t} \frac{v}{M \Delta r} = -\frac{1}{M} \frac{dL}{dr} \quad (40)$$

2. Numerical approximation, we count photons

$$L(r) = \frac{1}{\Delta t} \sum_i \epsilon_i \text{sign} \mu_i(r) \quad (41)$$

where $L(r_*)$ is given and the photon energies ϵ_i are given by a black-body distribution.

15.2 Solution strategy

Loop over all photons. In that loop, loop over all r values and assign the corresponding angle. Thus we need two additional arrays: `r.values` and `angles`. Update the array at each scattering event.

- create a grid for r
- for each r on the grid, look at the
- calculate $L(r)$
- then calculate $\frac{dL}{dr}$ numerically on that grid

15.3 Checking the correctness of the program

Enforce algorithmically that all photons stream in one direction (no scattering with `xmueout < 0`). Comment out the line `xmueou = -xmueou` in the function `scatter.m`.

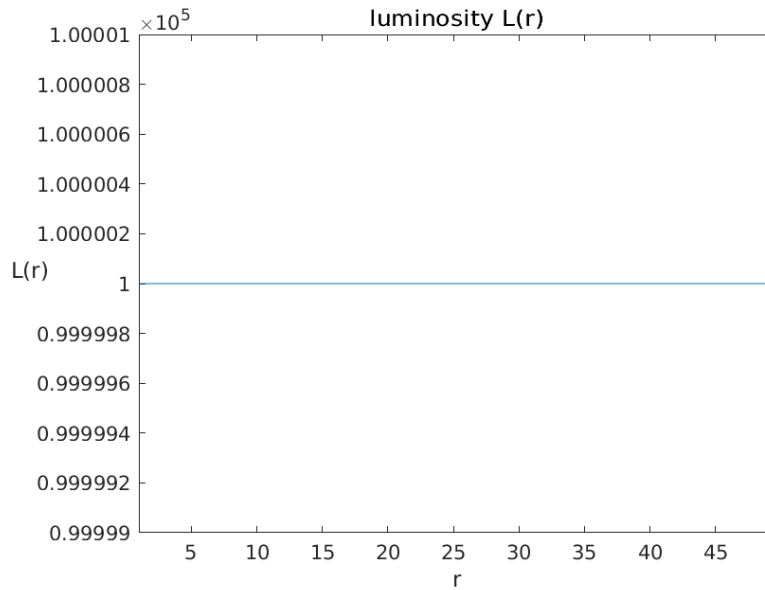


Figure 25: Luminosity $L(r)$ (for one resonance line) - test situation

15.4 Computing the radiation force for one line

Basic, well-known test situation.

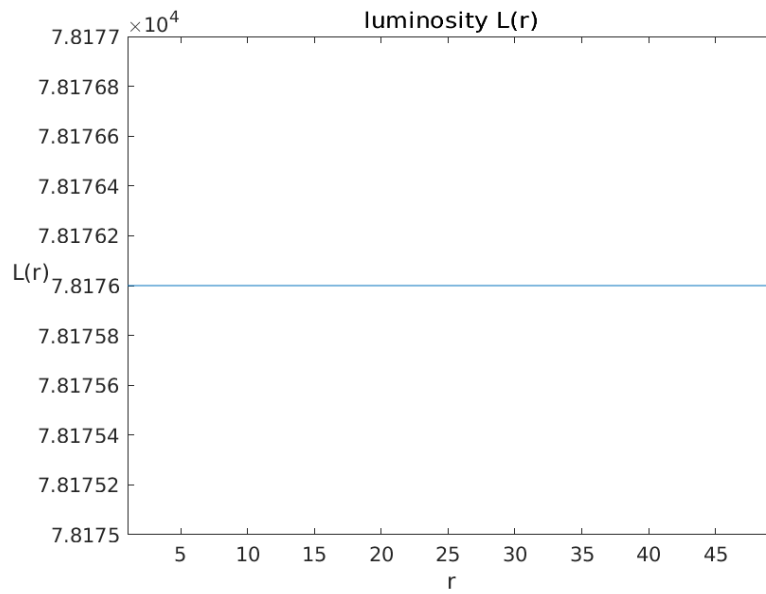


Figure 26: Luminosity $L(r)$ (for one resonance line)

15.5 Multiple lines

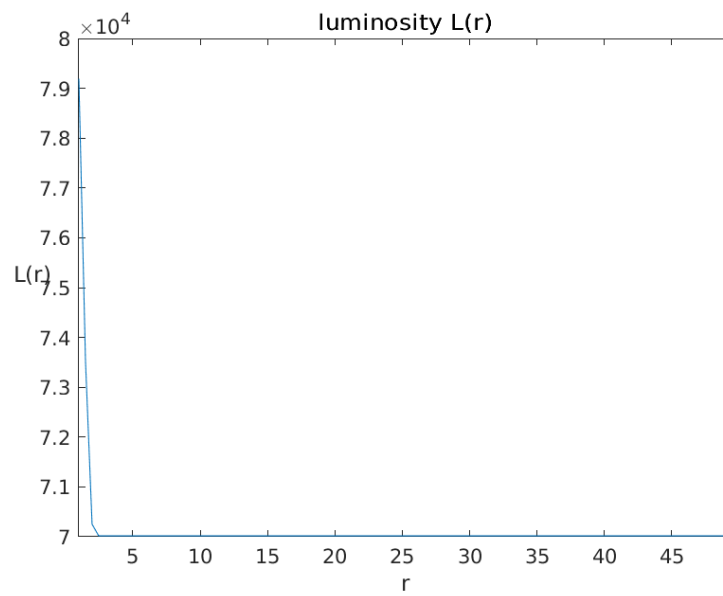


Figure 27: Luminosity $L(r)$ (for multiple resonance line)

16 Closer look at Monte Carlo simulations

16.1 Random walk (diffusion equation)

A more simple experiment that simulates the diffusion equation (1D random walk) is also set up. The results are shown in Figure 28. We observe that $N \sim \tau^2$, as can also be derived from theory.

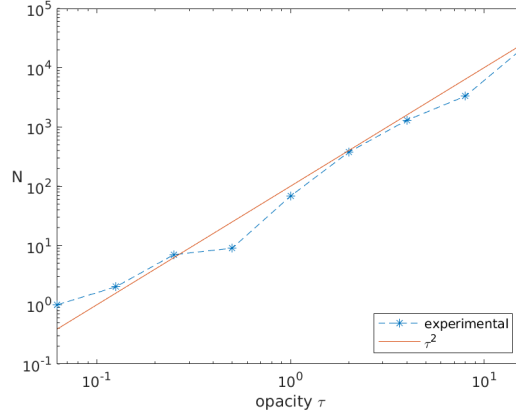


Figure 28: Number of interactions (scattering events) versus opacity, random walk

- When starting from an initial condition $x_0 = 0$ and

$$x_N = x_{N-1} \pm l \quad (42)$$

we have for the variance that $\langle x_N \rangle^2 = Nl^2$

- If we require a photon to cover a distance R then $N = \frac{R^2}{l^2}$ and

– the relation between mean-free path l and opacity α is $l = \frac{1}{\alpha}$

– with $\tau = \int_0^R \alpha ds = \frac{R}{l}$

then we have that $N = \tau^2$. This corresponds with the observations in Figure 28.

16.2 Limb darkening

We first look at results from the limb darkening program, as studied in Section 9. In Figure 29, the number of scattering events is plotted versus the opacity of the medium.

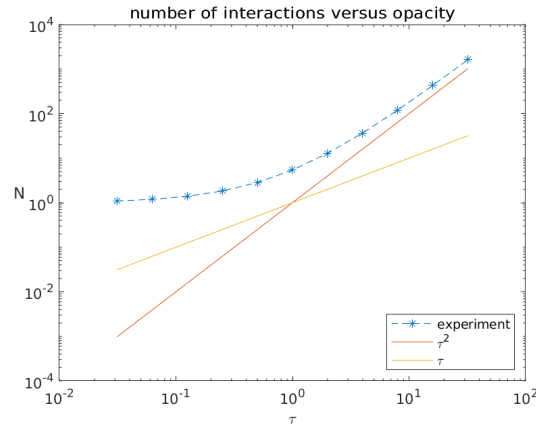


Figure 29: Number of interactions (scattering events) versus opacity, limb darkening

- For high opacity $\tau \gg 1$ we observe that $N \sim \tau$.
- Bridging regime.
- For opacity $\tau \ll 1$ we observe that $N \sim 1$: namely the photons travels very far during the first emission event.

The splitting scheme from [Dimarco2018] can perfectly be applied to the used Monte Carlo code.

If you assume constant opacity then $\tau = \alpha z$