Numerical methods for plasma sheaths CEMRACS 2022

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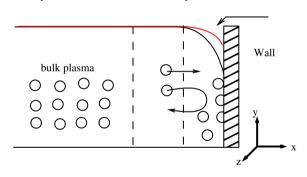
Comparison between the evolutionary algorithms

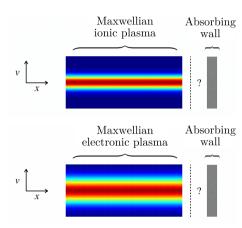
Dialog with equilibrium code

Motivation

Introduction 000000

Study the formation of steady sheath.





The model

$$\begin{cases} \partial_t f_i(t, x, v) + v \partial_x f_i(t, x, v) - \partial_x \phi(t, x) \partial_v f_i(t, x, v) = v f_e(t, x, v), \\ \partial_t f_e(t, x, v) + v \partial_x f_e(t, x, v) + \frac{1}{\mu} \partial_x \phi(t, x) \partial_v f_e(t, x, v) = 0, \\ -\lambda^2 \partial_{xx} \phi(t, x) = \int_{\mathbb{R}} f_i(t, x, v) dv - \int_{\mathbb{R}} f_e(t, x, v) dv \end{cases}$$
(1)

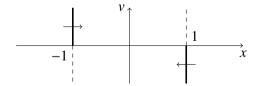
- $f_i := f_i(t, x, v), (t, x, v) \in \mathbb{R}^+ \times [-1, 1] \times \mathbb{R}$ Density of ions.
- $f_e := f_e(t, x, v), (t, x, v) \in \mathbb{R}^+ \times [-1, 1] \times \mathbb{R}$ Density of electrons.
- $\phi := \phi(t, x), (t, x) \in \mathbb{R}^+ \times [-1, 1]$ Electrostatic potential.
- mass ratio $\mu > 0$, ionization frequency $\nu \ge 0$, and Debye length $\lambda > 0$.

Boundary conditions

Introduction

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- $f_{i,e}(0,x,v) = f_{i,e}^0(x,v)$,
- $f_{i,e}(t, x = -1, v > 0) = 0$ and $f_{i,e}(t, x = 1, v < 0) = 0$,
- $\phi(t,0) = 0$, $\partial_x \phi(t,0) = 0$,
- $\bullet \quad -\lambda^2 \partial_{xx}^2 \phi(0,x) = \int_{\mathbb{D}} f_i^0(x,v) dv \int_{\mathbb{D}} f_e^0(x,v) dv.$



Boundary conditions

We consider

Introduction 000000

$$f_i^0(x, v) := \frac{e^{-v^2/2}}{\sqrt{2\pi}}, \quad f_e^0(x, v) := \frac{\sqrt{\mu}e^{-\mu v^2/2}}{\sqrt{2\pi}}, \quad \phi(0, x) = E(0, x) := 0.$$

Let the electric field and currents be defined $\forall (t, x) \in \mathbb{R}^+ \times [-1, 1]$ as

$$E(t,x) := -\partial_x \phi(t,x)$$
, and $J_{i,e}(t,x) := \int_{\mathbb{R}} v f_{i,e}(t,x,v) dv$.

Then, denoting $J := J_i - J_e$,

$$\lambda^2 \partial_t E(t, \pm 1) := J(t, \pm 1) \pm \frac{\nu}{2} \int_{-1}^1 \int_{\mathbb{R}} f_e(t, y, \nu) \, dy d\nu.$$

Objectives of the CEMRACS project

- Investigate numerically the stationary solution with high-order approximation method.
- Integrate nonperiodic boundary conditions.
- Tools to approximate Vlasov equations:
 - Finite difference code (FD),
 - Semi-Lagrangian code (SL).
 - Fixed-point code (FP).

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Towards the equilibrium

1D Transport

$$\begin{cases}
\partial_t u(t, x) + c \partial_x u(t, x) &= 0 & \text{for } t \ge 0, x \in [a, b], c > 0, \\
u(0, x) &= u_0(x) & \text{for } x \in [a, b], \\
u(t, a) &= u_L(t) & \text{for } t \ge 0.
\end{cases} \tag{2}$$

The solution is constant along the characteristic lines:

$$u(t,x) = \begin{cases} u_0(x - ct) & \text{if } x - a \ge ct, \\ u_L\left(t - \frac{x - a}{c}\right) & \text{if } x - a \le ct. \end{cases}$$
 (3)

Algorithms for the full model

Let $x_i := a + i\Delta x$, $\Delta x > 0$, $x_N = b$ and $t_n := n\Delta t$, $\Delta t > 0$.

$$u_i^{n+1} \simeq u(t_{n+1}, x_i) = u(t_n, x_i - c\Delta t).$$
 (4)

1D Transport

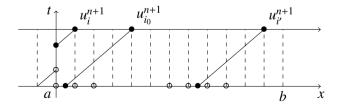
Introduction

- Choice of Lagrange interpolation on a stencil of width 2d + 2.
- Ghost points: Inflow x_{-i} , Outflow x_{N+i} , $i \in \mathbb{N}$.

Inflow: we set $i_0 := [c\Delta t/\Delta x]$, then for all $i < i_0$,

$$u_i^{n+1} \simeq u_L(t_{n+1} - i\Delta x/c). \tag{5}$$

For $i \in [i_0, d-1]$, interpolation with $u_{-i}^n := u_L(t_n + j\Delta x/c), j \in \mathbb{N}$.



1D Transport

Introduction

Outflow: if the interpolation stencil needs ghost points at the right of the domain $(i_0 \le d)$. Idea from (Coulombel et al. 2020):

- Introduce the finite difference operator $(Du)_i := u_i u_{i-1}$.
- Let $k_b \in \mathbb{N}$, and deduce u_{N+i}^n by enforcing $\left(D^{k_b}u^n\right)_{N+i} = 0$, $i \in [1, d]$.

Then u_{N+i}^n is a linear combination of u_{N+i-1}^n , \cdots , $u_{N+i-k_i}^n$.

Equivalent to polynomial extrapolation of order $k_b - 1$.

Poisson equation

Let $x \in [-1, 1]$. We look for symmetric solutions: $\phi(t, x) = \phi(t, -x)$, with

$$\begin{cases}
-\lambda^2 \partial_{xx}^2 \phi(t, x) = n(t, x) := \int_{v \in \mathbb{R}} (f_i - f_e)(t, x, v) dv, \\
\phi(t, 0) = \partial_x \phi(t, 0) = 0.
\end{cases} \tag{6}$$

Algorithms for the full model

Let $E := -\partial_x \phi$ the electric field in (1). Then E(t, x) = -E(t, -x). with

$$\begin{cases} \lambda^2 \partial_x E(t, x) &= n(t, x) \\ -E(t, 0) &= 0. \end{cases} \Longrightarrow E(t, x) = \frac{1}{\lambda^2} \int_0^x n(t, y) dy. \tag{7}$$

- Resolution by quadrature.
- Numerically, useful to enforce the symmetry of n.

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Classical explicit upwind scheme for f_s , $s \in \{e, i\}$:

$$\frac{f_{s,k,l}^{n+1} - f_{s,k,l}^{n}}{\Delta t} + \binom{v_l}{c_s E_k^n} + D_{k,l}^{-1} f_s^n + \binom{v_l}{c_s E_k^n} D_{k,l}^{+1} f_s^n = S_{s,k,l}^n$$

where $S_e \coloneqq 0$, $S_i \coloneqq \nu f_e$, $c_e \coloneqq -\frac{1}{u}$, $c_i \coloneqq 1$, and $D_{k,l}^{\pm} f \coloneqq \pm \left(\frac{f_{k\pm 1,l} - f_{k,l}}{\Lambda \nu}, \frac{f_{k,l\pm 1} - f_{k,l}}{\Lambda \nu}\right)^l$.

Classical explicit upwind scheme for f_s , $s \in \{e, i\}$:

$$\frac{f_{s,k,l}^{n+1} - f_{s,k,l}^{n}}{\Delta t} + \left(\frac{v_l}{c_s E_k^n}\right)_{+} D_{k,l}^{-} f_s^n + \left(\frac{v_l}{c_s E_k^n}\right)_{-} D_{k,l}^{+} f_s^n = S_{s,k,l}^n$$

where $S_e \coloneqq 0$, $S_i \coloneqq \nu f_e$, $c_e \coloneqq -\frac{1}{\mu}$, $c_i \coloneqq 1$, and $D_{k,l}^{\pm} f \coloneqq \pm \left(\frac{f_{k\pm 1,l} - f_{k,l}}{\Delta x}, \frac{f_{k,l\pm 1} - f_{k,l}}{\Delta \nu}\right)^l$. Integration for *E*, assuming E(t, 0) = 0:

$$E_k^{n+1} = \frac{1}{\lambda^2} \text{Trapezoid}_{\Delta x} \left(n_i^n - n_e^n \right)$$

Classical explicit upwind scheme for f_s , $s \in \{e, i\}$:

$$\frac{f_{s,k,l}^{n+1} - f_{s,k,l}^{n}}{\Delta t} + \left(\frac{v_l}{c_s E_k^n}\right)_{+} D_{k,l}^{-} f_s^n + \left(\frac{v_l}{c_s E_k^n}\right)_{-} D_{k,l}^{+} f_s^n = S_{s,k,l}^n$$

Algorithms for the full model

where $S_e \coloneqq 0$, $S_i \coloneqq \nu f_e$, $c_e \coloneqq -\frac{1}{\mu}$, $c_i \coloneqq 1$, and $D_{k,l}^{\pm} f \coloneqq \pm \left(\frac{f_{k\pm 1,l} - f_{k,l}}{\Delta x}, \frac{f_{k,l\pm 1} - f_{k,l}}{\Delta \nu}\right)^l$. Integration for E, assuming E(t,0) = 0:

$$E_k^{n+1} = \frac{1}{\lambda^2} \text{Trapezoid}_{\Delta x} \left(n_i^n - n_e^n \right)$$

First order, diffusive, CFL condition.

Classical explicit upwind scheme for f_s , $s \in \{e, i\}$:

$$\frac{f_{s,k,l}^{n+1} - f_{s,k,l}^{n}}{\Delta t} + \left(\frac{v_l}{c_s E_k^n}\right)_{+} D_{k,l}^{-} f_s^n + \left(\frac{v_l}{c_s E_k^n}\right)_{-} D_{k,l}^{+} f_s^n = S_{s,k,l}^n$$

where $S_e \coloneqq 0$, $S_i \coloneqq \nu f_e$, $c_e \coloneqq -\frac{1}{\mu}$, $c_i \coloneqq 1$, and $D_{k,l}^{\pm} f \coloneqq \pm \left(\frac{f_{k\pm 1,l} - f_{k,l}}{\Delta x}, \frac{f_{k,l\pm 1} - f_{k,l}}{\Delta \nu}\right)^l$. Integration for *E*, assuming E(t, 0) = 0:

$$E_k^{n+1} = \frac{1}{\lambda^2} \text{Trapezoid}_{\Delta x} \left(n_i^n - n_e^n \right)$$

- First order, diffusive, CFL condition.
- Common speed mesh for electrons and ions.

Strang splitting:

Introduction

$$\frac{\Delta t}{2}$$

$$\frac{\Delta t}{2}$$

$$\begin{cases} \partial_t f_s + v \partial_x f_s = 0 & \text{Linear advection at constant speed} \\ \lambda^2 \partial_x E = n_i - n_e & \text{Resolution by (numerical) integration} \end{cases}$$

Algorithms for the full model

$$\begin{cases} \partial_t f_i = \nu f_e & \text{Pointwise ODE} \end{cases}$$

Strang splitting:

$$\frac{\Delta t}{2}$$

$$\begin{cases} \partial_t f_s + v \partial_x f_s = 0 & \text{Linear advection at constant speed} \\ \lambda^2 \partial_x E = n_i - n_e & \text{Resolution by (numerical) integration} \end{cases}$$

Algorithms for the full model

$$\frac{\Delta t}{2}$$

$$\left\{ \partial_t f_i = \nu f_e \quad \text{Pointwise ODE} \right.$$

$$\Delta t$$

$$\partial_t f_s + c_s E \partial_v f_s = 0$$
 Again, advection at constant speed

Strang splitting:

$$\frac{\Delta t}{2}$$

$$\Delta t$$

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$$\begin{cases} \partial_t f_s + \nu \partial_x f_s = 0 & \text{Linear advection at constant speed} \\ \lambda^2 \partial_x E = n_i - n_e & \text{Resolution by (numerical) integration} \\ \partial_t f_i = \nu f_e & \text{Pointwise ODE} \\ \partial_t f_s + c_s E \partial_\nu f_s = 0 & \text{Again, advection at constant speed} \end{cases}$$

 $\begin{cases} \lambda^2 \partial_x E = n_i - n_e & \text{Resolution by (numerical) integration} \\ \partial_t f_s + v \partial_x f_s = 0 & \text{Linear advection at constant speed.} \end{cases}$

Algorithms for the full model

 $\{\partial_t f_i = v f_e \text{ Pointwise ODE }\}$

Strang splitting:

Introduction

$$\begin{array}{ll} \frac{\Delta t}{2} & \begin{cases} \partial_t f_s + v \partial_x f_s = 0 & \text{Linear advection at constant speed} \\ \lambda^2 \partial_x E = n_i - n_e & \text{Resolution by (numerical) integration} \end{cases} \\ \frac{\Delta t}{2} & \begin{cases} \partial_t f_i = v f_e & \text{Pointwise ODE} \\ \partial_t f_s + c_s E \partial_v f_s = 0 & \text{Again, advection at constant speed} \end{cases} \\ \frac{\Delta t}{2} & \begin{cases} \partial_t f_i = v f_e & \text{Pointwise ODE} \\ \partial_t f_i = v f_e & \text{Pointwise ODE} \end{cases} \\ \frac{\Delta t}{2} & \begin{cases} \lambda^2 \partial_x E = n_i - n_e & \text{Resolution by (numerical) integration} \\ \partial_t f_s + v \partial_x f_s = 0 & \text{Linear advection at constant speed.} \end{cases} \end{array}$$

Use of the 1D solver (with appropriate boundary conditions).

Strang splitting:

$$\begin{array}{ll} \frac{\Delta t}{2} & \begin{cases} \partial_t f_s + \nu \partial_x f_s = 0 & \text{Linear advection at constant speed} \\ \lambda^2 \partial_x E = n_i - n_e & \text{Resolution by (numerical) integration} \end{cases} \\ \frac{\Delta t}{2} & \begin{cases} \partial_t f_i = \nu f_e & \text{Pointwise ODE} \\ \partial_t f_s + c_s E \partial_\nu f_s = 0 & \text{Again, advection at constant speed} \end{cases} \\ \frac{\Delta t}{2} & \begin{cases} \partial_t f_i = \nu f_e & \text{Pointwise ODE} \\ \partial_t f_i = \nu f_e & \text{Pointwise ODE} \end{cases} \\ \frac{\Delta t}{2} & \begin{cases} \lambda^2 \partial_x E = n_i - n_e & \text{Resolution by (numerical) integration} \\ \partial_t f_s + \nu \partial_x f_s = 0 & \text{Linear advection at constant speed.} \end{cases} \end{array}$$

Algorithms for the full model

- Use of the 1D solver (with appropriate boundary conditions).
- Different speed meshes for f_e and f_i .

Fixed-point algorithm (Badsi et al. 2021) (FP, Julia ♥)

Equilibrium state:

$$\begin{cases} v\partial_x f_s - c_s \partial_x \phi \partial_v f_s = S_s, & \frac{d}{d\tau} [f_s(x_s(\tau), v_s(\tau))] = S_s(x_s(\tau), v_s(\tau)) \\ -\lambda^2 \partial_{xx}^2 \phi = n_i - n_e \end{cases}$$

Fixed-point algorithm (Badsi et al. 2021) (FP. Julia 💙)

Equilibrium state:

Introduction

$$\begin{cases} v\partial_x f_s - c_s \partial_x \phi \partial_v f_s = S_s, & \frac{d}{d\tau} [f_s(x_s(\tau), v_s(\tau))] = S_s(x_s(\tau), v_s(\tau)) \\ -\lambda^2 \partial_{xx}^2 \phi = n_i - n_e \end{cases}$$

Suppose ϕ^k is known. Iteration of

$$f_e^k(x, v) := f_{e,b}(x_e(-\tau), v_e(-\tau))$$

Fixed-point algorithm (Badsi et al. 2021) (FP. Julia 💙)

Equilibrium state:

Introduction

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Suppose ϕ^k is known. Iteration of

$$f_e^k(x, v) := f_{e,b}(x_e(-\tau), v_e(-\tau))$$

$$f_i^k(x, v) := f_{i,b}(x_i(-\tau), v_i(-\tau)) + \int_{-\tau}^0 v f_e^k(x_i(s), v_i(s)) ds$$

Fixed-point algorithm (Badsi et al. 2021) (FP. Julia 💙)

Equilibrium state:

Introduction

$$\begin{cases} v\partial_x f_s - c_s \partial_x \phi \partial_v f_s = S_s, & \frac{d}{d\tau} [f_s(x_s(\tau), v_s(\tau))] = S_s(x_s(\tau), v_s(\tau)) \\ -\lambda^2 \partial_{xx}^2 \phi = n_i - n_e \end{cases}$$

Suppose ϕ^k is known. Iteration of

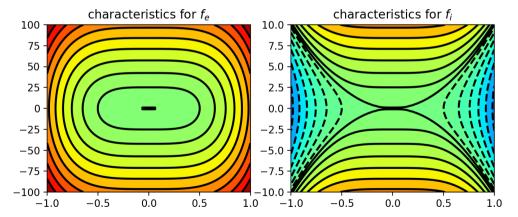
$$\begin{aligned} f_e^k(x,v) &\coloneqq f_{e,b}(x_e(-\tau),v_e(-\tau)) \\ f_i^k(x,v) &\coloneqq f_{i,b}(x_i(-\tau),v_i(-\tau)) + \int_{-\tau}^0 v f_e^k(x_i(s),v_i(s)) ds \\ -\lambda^2 \partial_{xx}^2 \phi^{k+1} &\coloneqq \int_v [f_i^k(\cdot,v) - f_e^k(\cdot,v)] dv \end{aligned}$$

until convergence.

• The electron density $f_e(x, v)$ is constant along its characteristics.

- The electron density $f_e(x, v)$ is constant along its characteristics.
- The ion density $f_i(x, v)$ is the integral along its characteristics of vf_e .

- The electron density $f_e(x, y)$ is constant along its characteristics.
- The ion density $f_i(x, y)$ is the integral along its characteristics of $y f_e$.



Algorithms for the full model

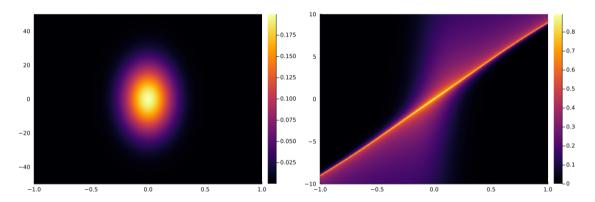


Figure: Left: electron density f_e . Right: ion density f_i (logscale).

$$\lambda = 0.1$$
, $\mu := \frac{m_e}{m_i} = \frac{1}{100}$, $\nu = 42$, $N_{x,\nu_e,\nu_i} = 1024$.

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Validation test case (DF): one-species (Malkov 2020)

Discretization parameters:

$$x \in [-1.5, 1.5], v_e \in [-2, 2], N_x = 2048, N_y = 2049.$$

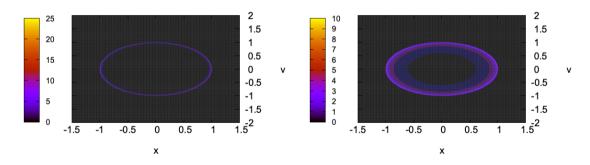


Figure: Left: solution at t = 0.01, Right: solution at t = 0.05.

Validation test case (DF): one-species (Malkov 2020)

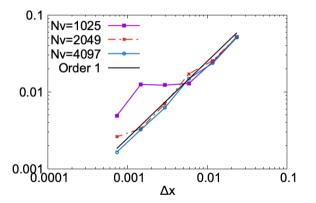


Figure: Error L^1 on the field E at time T = 0.1.

(SL)/(DF): Two-species Vlasov-Poisson

Simulation parameters:

$$\begin{cases} x \in [-1, 1], \ v_e \in [-20, 20], \ v_i \in [-10, 10], \ N_x = 256, \ N_{v_e} = 255, \\ N_{v_i} = 255, \ d = 8, \ k_b = 1, \ \mu = 1/100, \nu = 10, \ N_t = 3000, \ T = 3. \end{cases}$$

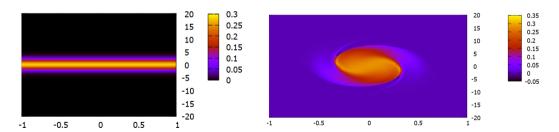


Figure: Electron distribution in phase space. Left: initial condition, right: time T=3.

(SL)/(DF): Two-species Vlasov-Poisson

Simulation parameters:

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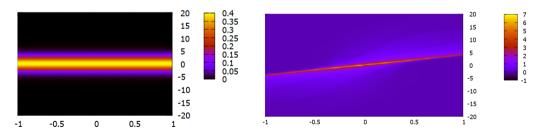


Figure: Ion distribution in phase space. Left: initial condition, right: time T=3.

(SL)/(DF): Two-species Vlasov-Poisson with mask

Idea: multiply the initial conditions by a mask \mathcal{M} defined as

$$\mathcal{M}(x) := \frac{1}{2} \left(\tanh \left(\frac{x - x_l}{d_r} \right) - \tanh \left(\frac{x - x_r}{d_r} \right) \right), \text{ with } x_l = -0.1, x_r = 0.1, d_r = 0.1.$$

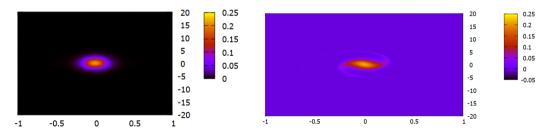


Figure: Electron distribution in phase space. Left: initial condition, right: time T=3.

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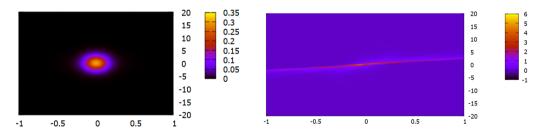


Figure: Ion distribution in phase space. Left: initial condition, right: time T=3.

Introduction

From (SL) to (FP)

Simulation parameters:

$$\begin{cases} x \in [-1, 1], \ v_e \in [-10, 10], \ v_i \in [-8, 8], \\ N_x = 8192, \ N_{v_e} = 511, \ N_{v_i} = 4095, \\ \mu = 1/2, \ \nu = 20, \ \lambda = 0.5. \end{cases}$$

Initial conditions:

$$\begin{cases} f_e(t=0,x,v) & \coloneqq \mathcal{M}(x) \times f_e^0(x,v), \\ f_i(t=0,x,v) & \coloneqq \mathcal{M}(x) \times f_i^0(x,v). \end{cases}$$

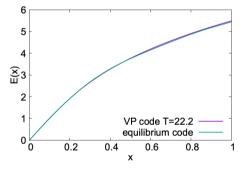


Figure: Electric field E at T=22.2.

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Algorithms for the full model O○○○○

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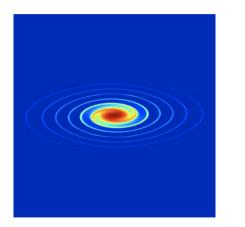
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Results

From (SL) to (FP)



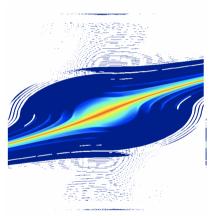


Figure: Electron and ion distributions in phase space. Left: f_e , right: f_i .

Equilibrium code

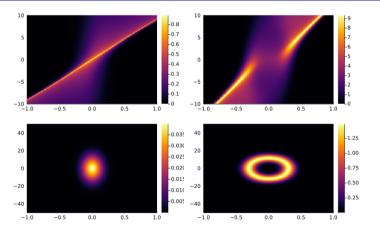


Figure: Equilibrium densities (up: f_i , down: f_e) for nonvanishing and vanishing $f_e(0,0)$.

• Idea: initialize the semi-Lagrangian with the computed steady state.

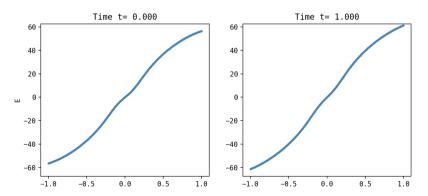
- Idea: initialize the semi-Lagrangian with the computed steady state.
- Expected: stationary state.

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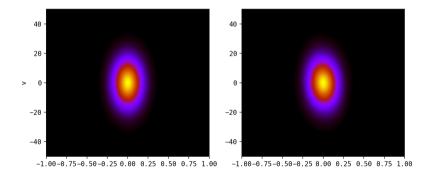
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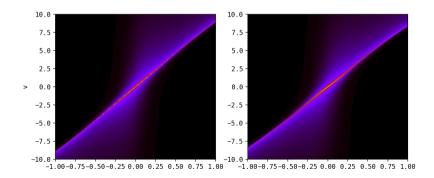
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That's all folks, enjoy the Boumllabaisse!

Thank you for your attention



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A stable fixed point method for the numerical simulation of a kinetic collisional sheath.

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