

HIGHER-ORDER DFEM TRANSPORT CALCULATIONS ON POLYTOPE
MESHES FOR MASSIVELY-PARALLEL ARCHITECTURES

A Dissertation

by

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ABSTRACT

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DEDICATION

For the Greater Glory of God (AMDG).

“Good ideas are not adopted automatically. They must be driven into practice with courageous impatience. Once implemented, they can be easily overturned or subverted through apath or lack of follow-up - so a continuous effort is required.”

- Admiral Hyman G. Rickover

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1. INTRODUCTION

1.1 Purpose of the Dissertation

1.2 Past Work

1.3 Current Work

1.4 Organization of the Dissertation

The remainder

2. THE DGFEM FORMULATION OF THE MULTIGROUP S_N EQUATIONS

The movement of bulk materials and particles through some medium can be described with the statistical behavior of a non-equilibrium system. Boltzmann first devised these probabilistic field equations to characterize fluid flow via driving temperature gradients [1]. His work was later extended to model general fluid flow, heat conduction, hamiltonian mechanics, quantum theory, general relativity, and radiation transport, among others. The Boltzmann Equation can be written in the general form:

$$\frac{\partial u}{\partial t} = \left(\frac{\partial u}{\partial t} \right)_{force} + \left(\frac{\partial u}{\partial t} \right)_{advec} + \left(\frac{\partial u}{\partial t} \right)_{coll} \quad (2.1)$$

where $u(\vec{r}, \vec{p}, t)$ is the transport distribution function parameterized in terms of position, $\vec{r} = (x, y, z)$, momentum, $\vec{p} = (p_x, p_y, p_z)$, and time, t . In simplified terms, Eq. (2.1) can be interpreted that the time rate of the change of the distribution function, $\frac{\partial u}{\partial t}$, is equal to the sum of the change rates due to external forces, $\left(\frac{\partial u}{\partial t} \right)_{force}$, advection of the particles, $\left(\frac{\partial u}{\partial t} \right)_{advec}$, and particle-to-particle and particle-to-matter collisions, $\left(\frac{\partial u}{\partial t} \right)_{coll}$ [2].

For neutral particle transport, the following assumptions [3] about the behavior of the radiation particles can be utilized:

1. Particles may be considered as points;
2. Particles do not interact with other particles;
3. Particles interact with material target atoms in a binary manner;
4. Collisions between particles and material target atoms are instantaneous;

5. Particles do not experience any external force fields (*e.g.* gravity).

These assumptions lead to the first order form of the Boltzmann Transport Equation, which we simply call the transport equation for brevity. The remainder of the chapter is layed out as follows. Section 2.1 provides the general form of the neutron transport equation with some variants. Section 2.2 describes how we discretize the transport equation in energy with the multigroup methodology and Section 2.3 presents the angular discretization via collocation. Section 2.4 will conclude our discretization procedures in the spatial domain. Section 2.5 will present the iterative procedures used to converge our solution space. We then present concluding remarks for the chapter in Section 2.6.

2.1 The Neutron Transport Equation

The time-dependent neutron angular flux, $\Psi(\vec{r}, E, \vec{\Omega}, t)$, at spatial position \vec{r} , with energy E moving in direction $\vec{\Omega}$ and at time t , is defined within an open, convex spatial domain \mathcal{D} , with boundary, $\partial\mathcal{D}$ by the general neutron transport equation:

$$\begin{aligned} \frac{\partial \Psi}{\partial t} + \vec{\Omega} \cdot \vec{\nabla} \Psi(\vec{r}, E, \vec{\Omega}, t) + \sigma_t(\vec{r}, E, t) \Psi(\vec{r}, E, \vec{\Omega}, t) &= Q_{ext}(\vec{r}, E, \vec{\Omega}, t) \\ &+ \frac{\chi(\vec{r}, E, t)}{4\pi} \int dE' \nu \sigma_f(\vec{r}, E', t) \int d\Omega' \Psi(\vec{r}, E', \vec{\Omega}', t) \\ &+ \int dE' \int d\Omega' \sigma_s(E' \rightarrow E, \Omega' \rightarrow \Omega) \Psi(\vec{r}, E', \vec{\Omega}') \end{aligned} \quad (2.2)$$

with the following, general boundary condition:

$$\begin{aligned} \Psi(\vec{r}, E, \vec{\Omega}, t) &= \Psi^{inc}(\vec{r}, E, \vec{\Omega}, t) + \int dE' \int d\Omega' \gamma(\vec{r}, E' \rightarrow E, \vec{\Omega}' \rightarrow \vec{\Omega}, t) \Psi(\vec{r}, E', \vec{\Omega}', t) \\ &\quad \text{for } \vec{r} \in \partial\mathcal{D}^- \left\{ \partial\mathcal{D}, \vec{\Omega}' \cdot \vec{n} < 0 \right\}. \end{aligned} \quad (2.3)$$

In Eqs. (2.2) and (2.3), the physical properties of the system are defined as the following: $\sigma_t(\vec{r}, E, t)$ is the total neutron cross section, $\chi(\vec{r}, E, t)$ is the neutron fission spectrum, $\sigma_f(\vec{r}, E', t)$ is the fission cross section, $\nu(\vec{r}, E', t)$ is the average number of neutrons emitted per fission, $\sigma_s(E' \rightarrow E, \Omega' \rightarrow \Omega, t)$ is the scattering cross section, and $Q_{ext}(\vec{r}, E, \vec{\Omega}, t)$ is a distributed external source.

We can simplify Eq. (2.2) to:

$$\frac{\partial \Psi}{\partial t} + \mathbf{L}\Psi = \mathbf{F}\Psi + \mathbf{S}\Psi + \mathbf{Q}, \quad (2.4)$$

by dropping the dependent variable parameters and using the following operators:

$$\begin{aligned} \mathbf{L}\Psi &= \vec{\Omega} \cdot \vec{\nabla} \Psi(\vec{r}, E, \vec{\Omega}, t) + \sigma_t(\vec{r}, E, t) \Psi(\vec{r}, E, \vec{\Omega}, t), \\ \mathbf{F}\Psi &= \frac{\chi(\vec{r}, E, t)}{4\pi} \int dE' \nu \sigma_f(\vec{r}, E', t) \int d\Omega' \Psi(\vec{r}, E', \vec{\Omega}', t), \\ \mathbf{S}\Psi &= \int dE' \int d\Omega' \sigma_s(E' \rightarrow E, \Omega' \rightarrow \Omega, t) \Psi(\vec{r}, E', \vec{\Omega}', t), \\ \mathbf{Q} &= Q_{ext}(\vec{r}, E, \vec{\Omega}, t), \end{aligned} \quad (2.5)$$

where \mathbf{L} is the loss operator which includes total reaction and streaming, \mathbf{F} is the fission operator, and \mathbf{S} is the scattering operator. If we wish to analyze a transport problem at steady-state conditions, we simply drop the temporal derivative to form

$$\mathbf{L}\Psi = \mathbf{F}\Psi + \mathbf{S}\Psi + \mathbf{Q}, \quad (2.6)$$

and note that the operators of Eq. (2.5) no longer depend on time, t .

There is a special subset of transport problems that is routinely analyzed to determine the neutron behavior of a fissile system called the *k-eigenvalue problem*. In Eq. (2.2), $\nu(\vec{r}, E)$ acts as a multiplicative factor on the number of neutrons emitted per fission event. We replace this multiplicative factor in the following manner:

$$\nu(\vec{r}, E) \rightarrow \frac{\tilde{\nu}(\vec{r}, E)}{k}, \quad (2.7)$$

where we have introduced the eigenvalue, k . By also dropping the external source term, the steady-state neutron transport equation in Eq. (2.6) can be rewritten into

$$(\mathbf{L} - \mathbf{S}) \tilde{\Psi} = \frac{1}{k} \mathbf{F} \tilde{\Psi}, \quad (2.8)$$

where $(k, \tilde{\Psi})$ forms an appropriate eigenvalue-eigenvector pair. Of most interest is the eigenpair corresponding to the eigenvalue of largest magnitude.

We can then gain knowledge of the behavior of the neutron population in the problem by taking the full phase-space integrals of the loss operator $\int \int \int \mathbf{L} \tilde{\Psi} dE d\Omega d\vec{r}$, the fission operator $\int \int \int \mathbf{F} \tilde{\Psi} dE d\Omega d\vec{r}$, and the scattering operator $\int \int \int \mathbf{S} \tilde{\Psi} dE d\Omega d\vec{r}$. With the appropriate eigenvector solution, $\tilde{\Psi}$, the k eigenvalue then has the meaning as the multiplicative value which balances Eq. (2.8) in an integral sense. This means that k also has a physical meaning as well. A value $k < 1$ is called subcritical and corresponds to a system whose neutron population decreases in time; a value $k = 1$ is called critical and corresponds to a system whose neutron population remains constant in time; and a value $k > 1$ is called supercritical and corresponds to a system whose neutron population increases in time [4].

2.2 Energy Discretization

We begin our discretization procedures by focusing on the angular flux's energy variable. An ubiquitous energy discretization procedure in the transport community is the multigroup method [5, 6]. The multigroup method is defined by splitting the angular flux solution into G number of distinct, contiguous, and non-overlapping energy intervals called groups. We begin by restricting the full energy domain, $[0, \infty)$,

into a finite domain, $E \in [E_G, E_0]$. E_0 corresponds to some maximum energy value and E_G corresponds to some minimum energy value (typically 0). We have done this by defining $G + 1$ discrete energy values that are in a monotonically continuous reverse order: $E_G < E_{G-1} < \dots < E_1 < E_0$.

From this distribution of energy values, we then say that a particular energy group, g , corresponds to the following energy interval:

$$\Delta E_g \in [E_g, E_{g-1}]. \quad (2.9)$$

Figure 2.1 provides a visual representation between the $G + 1$ discrete energy values and the G energy groups. While the order that we have prescribed may seem illogical (high-to-low), it has been historically applied this way because radiation transport problems are iteratively solved from high energy to low energy. If the group structure is well chosen, then the transport solution can be more efficiently and easily obtained with this high-to-low energy group structure.

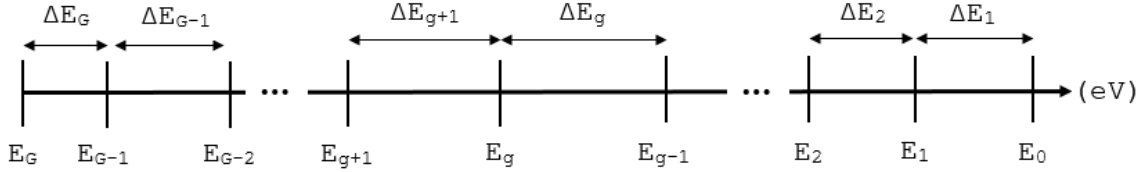


Figure 2.1: Interval structure of the multigroup methodology.

For the remainder of this energy discretization procedure, we will utilize the steady-state form of the transport equation in Eq. (2.6). The time-dependent and eigenvalue forms are analogous and would be derived identically. Taking the energy interval for group g as defined in Eq. (2.9), the energy-integrated angular flux of

group g is

$$\Psi_g(\vec{r}, \vec{\Omega}) = \int_{E_g}^{E_{g-1}} \Psi(\vec{r}, E, \vec{\Omega}) dE. \quad (2.10)$$

We can then use the energy-integrated angular flux to form the following coupled, ($g = 1, \dots, G$), discrete equations (we have dropped the spatial parameter and some of the angular parameters for further clarity):

$$\left(\vec{\Omega} \cdot \vec{\nabla} + \sigma_{t,g} \right) \Psi_g = \sum_{g'=1}^G \left[\frac{\chi_g}{4\pi} \nu \sigma_{f,g'} \int_{4\pi} \Psi_{g'}(\vec{\Omega}') d\Omega' + \int_{4\pi} \sigma_s^{g' \rightarrow g}(\vec{\Omega}', \vec{\Omega}) \Psi_{g'}(\vec{\Omega}') d\Omega' \right] + Q_g \quad (2.11)$$

where

$$\begin{aligned} \sigma_{t,g}(\vec{r}, \vec{\Omega}) &\equiv \frac{\int_{E_g}^{E_{g-1}} \sigma_t(\vec{r}, \vec{\Omega}, E) \Psi(\vec{r}, \vec{\Omega}, E) dE}{\int_{E_g}^{E_{g-1}} \int_{4\pi} \Psi(\vec{r}, \vec{\Omega}, E) dE d\Omega} \\ \nu \sigma_{f,g}(\vec{r}) &\equiv \frac{\int_{E_g}^{E_{g-1}} \nu \sigma_f(\vec{r}, E) \int_{4\pi} \Psi(\vec{r}, \vec{\Omega}, E) dE d\Omega}{\int_{E_g}^{E_{g-1}} \int_{4\pi} \Psi(\vec{r}, \vec{\Omega}, E) dE d\Omega} \\ \chi_g &\equiv \int_{E_g}^{E_{g-1}} \chi(\vec{r}, E) dE \\ \sigma_s^{g' \rightarrow g}(\vec{r}, \vec{\Omega}', \vec{\Omega}) &\equiv \frac{\int_{E_{g'}}^{E_{g'-1}} \left[\int_{E_g}^{E_{g-1}} \sigma_s(\vec{r}, E' \rightarrow E, \vec{\Omega}', \vec{\Omega}) dE \right] \Psi(\vec{r}, \vec{\Omega}', E') dE'}{\int_{E_g}^{E_{g-1}} \Psi(\vec{r}, \vec{\Omega}, E) dE} \\ Q_g(\vec{r}, \vec{\Omega}) &\equiv \int_{E_g}^{E_{g-1}} Q(\vec{r}, \vec{\Omega}, E) dE \end{aligned} \quad (2.12)$$

The above equations are mathematically exact to those presented in Eqs. (2.2 - 2.6) and we have made no approximations at this time. However, this requires full knowledge of the energy distribution of the angular flux solution at all positions in our problem domain since we weight the multigroup cross sections with this solution.

This is obviously impossible since the energy distribution is part of the solution space we are trying to solve for. Instead, we now define the process to make the multigroup discretization an effective approximation method.

We first define an approximate angular flux distribution for a region s :

$$\Psi(\vec{r}, \vec{\Omega}, E) = \hat{\Psi}(\vec{r}, \vec{\Omega}) f_s(E), \quad (2.13)$$

which is a factorization of the angular flux solution into a region-dependent energy function, $f_s(E)$, and a spatially/angularly dependent function, $\hat{\Psi}(\vec{r}, \vec{\Omega})$. With this approximation, we can redefine the energy-collapsed cross sections of Eq. (2.12):

$$\begin{aligned} \sigma_{t,g}(\vec{r}, \vec{\Omega}) &\equiv \frac{\int_{E_g}^{E_{g-1}} \sigma_t(\vec{r}, \vec{\Omega}, E) f_s(E) dE}{\int_{E_g}^{E_{g-1}} f_s(E) dE}, \\ \nu \sigma_{f,g}(\vec{r}) &\equiv \frac{\int_{E_g}^{E_{g-1}} \nu \sigma_f(\vec{r}, E) f_s(E) dE}{\int_{E_g}^{E_{g-1}} f_s(E) dE}, \\ \sigma_s^{g' \rightarrow g}(\vec{r}, \vec{\Omega}', \vec{\Omega}) &\equiv \frac{\int_{E_{g'}}^{E_{g'-1}} \left[\int_{E_g}^{E_{g-1}} \sigma_s(\vec{r}, E' \rightarrow E, \vec{\Omega}', \vec{\Omega}) dE \right] f_s(E') dE'}{\int_{E_g}^{E_{g-1}} f_s(E) dE}. \end{aligned} \quad (2.14)$$

It is noted that we do not need to redefine the fission spectrum or the distributed external sources since they are not weighted with the angular flux solution. With this energy factorization, we would expect, in general, that the approximation error will tend to zero as the number of discrete energy groups increases (thereby making the energy bins thinner). This is especially true if the group structure is chosen with many more bins in energy regions with large variations in the energy solution. For certain problems, the region-dependent energy function is well understood (*i.e.* almost exactly known). This means, that for these problems, we can achieve reasonable solution accuracy with only a few groups where the energy bins

of the multigroup discretization are well chosen. A good example of these kinds of problems are thermal-spectrum nuclear reactors which have historically achieved reasonable solutions with as few as 4-10 energy groups.

2.3 Angular Discretization

Now that we have provided the discretization of the energy variable, we next focus on the discretization of the transport problem in angle. We will do this in two stages: 1) expand the angular flux in the scattering source and the distributed external source in spherical harmonics and 2) collocate the angular flux at the interpolation points of the trial space. We will perform these discretization procedures by taking the steady-state equation presented in Eq. (2.6), dropping the fission term and spatial parameterization, and using only 1 energy group:

$$\vec{\Omega} \cdot \vec{\nabla} \Psi(\vec{\Omega}) + \sigma_t \Psi(\vec{\Omega}) = \int_{4\pi} \sigma_s(\vec{\Omega}', \vec{\Omega}) \Psi(\vec{\Omega}') d\Omega' + Q(\vec{\Omega}) \quad (2.15)$$

Table 2.1: 2D angle mapping from the first quadrant into the other 3 quadrants.

Quadrant	μ	η
1	$\mu_1 = \mu_1$	$\eta_1 = \eta_1$
2	$\mu_2 = -\mu_1$	$\eta_2 = \eta_1$
3	$\mu_3 = -\mu_1$	$\eta_3 = -\eta_1$
4	$\mu_4 = \mu_1$	$\eta_4 = -\eta_1$

We conclude our discussion of angular discretizations by presenting two common angular quadrature sets that will be employed in this dissertation work. Section 2.3.1 presents the Level Symmetric (LS) quadrature set and Section 2.3.2 presents the Product Gauss-Legendre-Chebyshev (PGLC) quadrature set.

Table 2.2: 3D angle mapping from the first octant into the other 7 octants.

Quadrant	μ	η	ξ
1	$\mu_1 = \mu_1$	$\eta_1 = \eta_1$	$\xi_1 = \xi_1$
2	$\mu_2 = -\mu_1$	$\eta_2 = \eta_1$	$\xi_2 = \xi_1$
3	$\mu_3 = -\mu_1$	$\eta_3 = -\eta_1$	$\xi_3 = \xi_1$
4	$\mu_4 = \mu_1$	$\eta_4 = -\eta_1$	$\xi_4 = \xi_1$
5	$\mu_5 = \mu_1$	$\eta_5 = \eta_1$	$\xi_5 = -\xi_1$
6	$\mu_6 = -\mu_1$	$\eta_6 = \eta_1$	$\xi_6 = -\xi_1$
7	$\mu_7 = -\mu_1$	$\eta_7 = -\eta_1$	$\xi_7 = -\xi_1$
8	$\mu_8 = \mu_1$	$\eta_8 = -\eta_1$	$\xi_8 = -\xi_1$

2.3.1 Level-Symmetric Quadrature Set

The first quadrature set we present is the common Level Symmetric set.

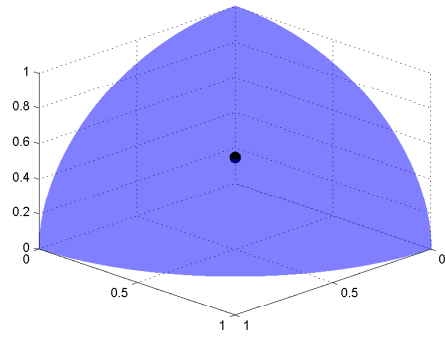
2.3.2 Product Gauss-Legendre-Chebyshev Quadrature Set

2.4 Spatial Discretization

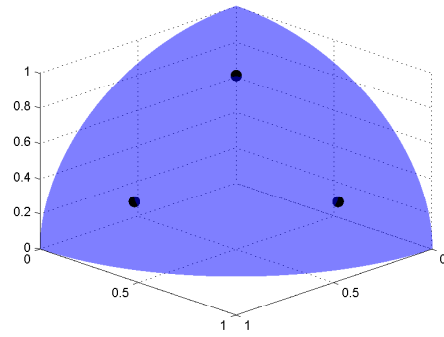
Using the energy and angular discretizations presented in Sections 2.2 and 2.3, respectively, we write the standard, steady-state, multigroup S_N transport equation for one angular direction, m , and one energy group, g :

$$\begin{aligned}
 \left(\vec{\Omega}_m \cdot \vec{\nabla} + \sigma_{t,g} \right) \Psi_{m,g} = & \sum_{g'=1}^G \sum_{p=0}^{N_P} \frac{2p+1}{4\pi} \sigma_{s,p}^{g' \rightarrow g} \sum_{n=-p}^p \Phi_{p,n,g'} Y_{p,n}(\vec{\Omega}_m) \\
 & + \frac{\chi_g}{4\pi} \sum_{g'=1}^G \nu \sigma_{f,g'} \Phi_{g'} + Q_{m,g}
 \end{aligned} \tag{2.16}$$

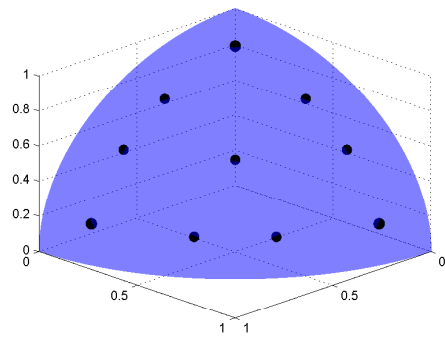
where we have dropped the spatial parameter for clarity and is beholden to the following general, discretized boundary condition:



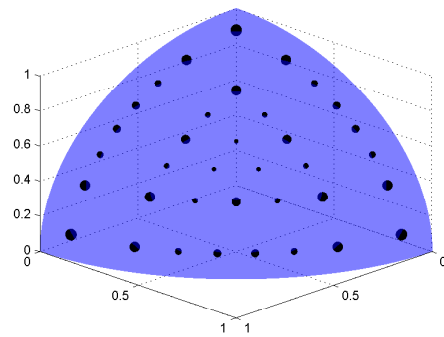
(a)



(b)

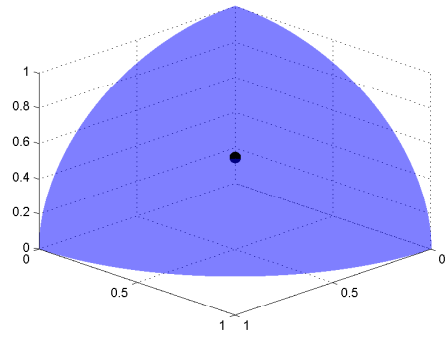


(c)

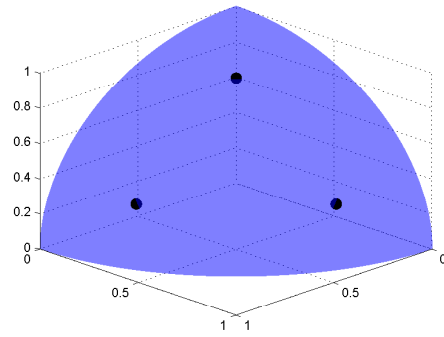


(d)

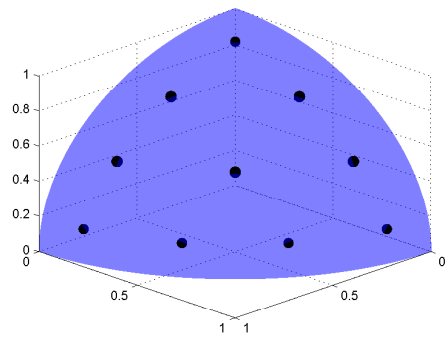
Figure 2.2: Level-Symmetric angular quadrature set of order (a) 2, (b) 4, (c) 8, and (d) 16.



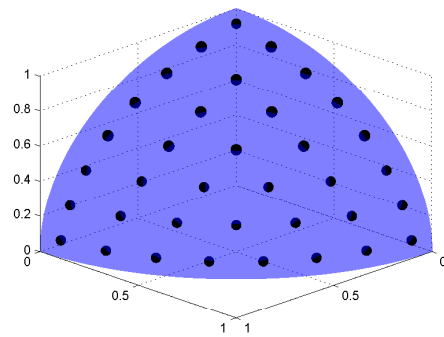
(a)



(b)



(c)



(d)

Figure 2.3: Product Gauss-Legendre-Chebyshev angular quadrature set of order (a) 2, (b) 4, (c) 8, and (d) 16.

$$\Psi_{m,g}(\vec{r}) = \Psi_{m,g}^{inc}(\vec{r}) + \sum_{g'=1}^G \sum_{\vec{\Omega}_{m'} \cdot \vec{n} > 0} \gamma_{g' \rightarrow g}^{m' \rightarrow m}(\vec{r}) \Psi_{m',g'}(\vec{r}). \quad (2.17)$$

These ($M \times G$) number of discrete, tightly-coupled equations are currently defined as continuous in space.

For this dissertation work, we will consider only one type of boundary conditions: Dirichlet-type boundaries (also called *first-type boundary condition* in some physics and mathematical communities). In particular we will only utilize incoming-incident and reflecting boundary conditions which correspond to $\vec{r} \in \partial\mathcal{D}^d$ and $\vec{r} \in \partial\mathcal{D}^r$, respectively. The full domain boundary is then the union: $\partial\mathcal{D} = \partial\mathcal{D}^d \cup \partial\mathcal{D}^r$. This leads to the boundary condition being succinctly written for one angular direction, m , and one energy group, g as

$$\Psi_{m,g}(\vec{r}) = \begin{cases} \Psi_{m,g}^{inc}(\vec{r}), & \vec{r} \in \partial\mathcal{D}^d \\ \Psi_{m',g}(\vec{r}), & \vec{r} \in \partial\mathcal{D}^r \end{cases} \quad (2.18)$$

where the reflecting angle is $\vec{\Omega}_{m'} = \vec{\Omega}_m - 2(\vec{\Omega}_m \cdot \vec{n})\vec{n}$ and \vec{n} is oriented outward from the domain. To properly utilize the reflecting boundary condition that we have proposed, the angular quadrature set defined in Section 2.3 needs the following properties.

1. The reflected directions, $\vec{\Omega}_{m'}$, are also in the quadrature set for all $\vec{r} \in \partial\mathcal{D}^r$.
2. The weights of the incident, w_m , and reflected, $w_{m'}$, angles must be equal.

For problems where the reflecting boundaries align with the x, y, z axes, this will not be an issue with standard quadrature sets (*e.g.* level-symmetric or Gauss-Legendre-Chebyshev). However, if the reflecting boundaries do not align in this manner, then additional care must be employed in calculating appropriate angular quadrature sets.

For the spatial discretization of the problem domain, we simplify Eq. (2.16) into a single energy group and drop the fission term (it can be lumped into the 0th order external source term and will act similarly to the total interaction term)

$$\vec{\Omega}_m \cdot \vec{\nabla} \Psi_m + \sigma_t \Psi_m = \sum_{p=0}^{N_P} \frac{2p+1}{4\pi} \sum_{n=-p}^p Y_{p,n}(\vec{\Omega}_m) [\sigma_{s,p} \Phi_{p,n} + Q_{p,n}] \quad (2.19)$$

to form M ($m = 1, \dots, M$) angularly discrete equations. We then lay down an unstructured mesh $\mathcal{T}_h \in \mathbb{R}^d$, over the spatial domain, where d is the dimensionality of the problem ($d = 1, 2, 3$). This mesh consists of non-overlapping spatial elements to form a complete union over the entire spatial domain: $\mathcal{D} = \bigcup_{K \in \mathcal{T}_h} K$. To form the DGFEM set of equations [7, 8], we consider a spatial cell $K \in \mathbb{R}^d$ which has N_V^K vertices and N_f^K faces. Each face of cell K resides in dimension \mathbb{R}^{d-1} and is formed by a connection of a subset of vertices. For a 1D problem, each face is a single point. For a 2D problem, each face is a line segment connecting two distinct points. For a 3D problem, each face is a \mathbb{R}^2 closed polygon (not necessarily coplanar) which may or not be convex. An example of this interconnection between elements is given for a \mathbb{R}^2 problem in Figure 2.4 between our cell of interest, K , and another cell, K' , separated by the face f . We have chosen the normal direction of the face to have orientation from cell K to cell K' while we form the DGFEM equations for cell K . This means that if we were instead analyzing cell K' , then the face f normal, \vec{n}' , would be opposite (*i.e.* $\vec{n}' = -\vec{n}$).

Next, we left-multiply Eq. (2.19) by an appropriate test function b_m , integrate over cell K , and apply Gauss' Divergence Theorem to the streaming term to obtain the Galerkin weighted-residual for cell K for an angular direction $\vec{\Omega}_m$:

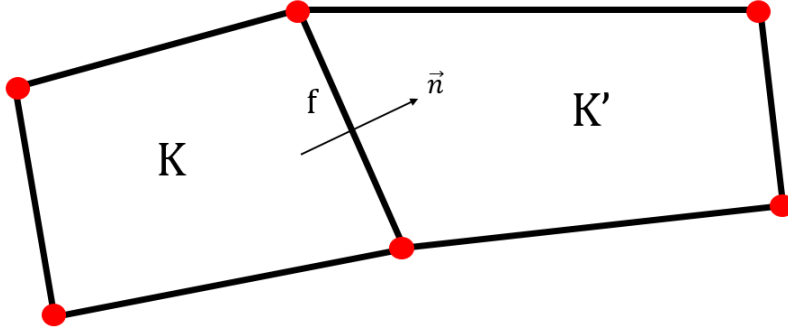


Figure 2.4: Two cells of the spatial discretization with the connecting face, f , with normal direction, \vec{n} , oriented from cell K to cell K' .

$$\begin{aligned}
& - \left(\vec{\Omega}_m \cdot \vec{\nabla} b_m, \Psi_m \right)_K + \sum_{f=1}^{N_f^K} \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \tilde{\Psi}_m \right\rangle_f + \left(\sigma_t b_m, \Psi_m \right)_K \\
& = \sum_{p=0}^{N_P} \sum_{n=-p}^p \frac{2p+1}{4\pi} Y_{p,n}(\vec{\Omega}_m) \left[\left(\sigma_{s,p} b_m, \Phi_{p,n} \right)_K + (b_m, Q_{p,n})_K \right].
\end{aligned} \tag{2.20}$$

The cell boundary fluxes, $\tilde{\Psi}_m$, will depend on the cell boundary type and will be defined shortly. The cell boundary $\partial\mathcal{D}_K = \bigcup_{f \in N_f^K} f$ is the closed set of the N_f^K faces of the geometric cell. The inner products:

$$(f, g)_K \equiv \int_K f g \, dr \tag{2.21}$$

and

$$\langle f, g \rangle_f \equiv \int_f f g \, ds \tag{2.22}$$

correspond to integrations over the cell and faces, respectively, where $dr \in \mathbb{R}^d$ is within the cell and $ds \in \mathbb{R}^{d-1}$ is along the cell boundary. We note that we will use this

notation of the inner product for the remainder of the dissertation unless otherwise stated. We then separate the summation of the cell K boundary integration terms into two different types: outflow boundaries ($\partial K^+ = \{\vec{r} \in \partial K : \vec{n}(\vec{r}) \cdot \vec{\Omega}_m > 0\}$) and inflow boundaries ($\partial K^- = \{\vec{r} \in \partial K : \vec{n}(\vec{r}) \cdot \vec{\Omega}_m < 0\}$). The inflow boundaries can further be separated into inflow from another cell: $\partial K^- \setminus \partial \mathcal{D}$; inflow from incident flux on the domain boundary: $\partial K^- \cap \partial \mathcal{D}^d$; and reflecting domain boundaries: $\partial K^- \cap \partial \mathcal{D}^r$. At this point, we note that the derivation can comprise an additional step by using Gauss' Divergence Theorem again on the streaming term. This is sometimes performed for radiation transport work but we will not do so here. Therefore, with the cell boundary terminology as proposed, Eq. (2.20) can be written into the following form:

$$\begin{aligned}
& - \left(\vec{\Omega}_m \cdot \vec{\nabla} b_m, \Psi_m \right)_K + \left(\sigma_t b_m, \Psi_m \right)_K \\
& + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \tilde{\Psi}_m \right\rangle_{\partial K^+} + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \tilde{\Psi}_m \right\rangle_{\partial K^- \setminus \partial \mathcal{D}} \\
& + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \tilde{\Psi}_m \right\rangle_{\partial K^- \cap \partial \mathcal{D}^d} + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \tilde{\Psi}_m \right\rangle_{\partial K^- \cap \partial \mathcal{D}^r} . \tag{2.23} \\
& = \sum_{p=0}^{N_P} \sum_{n=-p}^p \frac{2p+1}{4\pi} Y_{p,n}(\vec{\Omega}_m) \left[\left(\sigma_{s,p} b_m, \Phi_{p,n} \right)_K + (b_m, Q_{p,n})_K \right]
\end{aligned}$$

We can now deal with the boundary fluxes, $\tilde{\Psi}_m$, by enforcing the ubiquitously-used *upwind scheme*. In simple nomenclature, the upwind scheme corresponds to using the angular flux values within the cell for outflow boundaries and angular flux values outside the cell for inflow boundaries. Mathematically, the upwind scheme can succinctly be written as the following for all boundary types,

$$\tilde{\Psi}_m(\vec{r}) = \begin{cases} \Psi_m^-, & \partial K^+ \\ \Psi_m^+, & \partial K^- \setminus \partial \mathcal{D} \\ \Psi_m^{inc}, & \partial K^- \cap \partial \mathcal{D}^d \\ \Psi_{m'}^-, & \partial K^- \cap \partial \mathcal{D}^r \end{cases}, \quad (2.24)$$

when the following trace is applied to the angular fluxes :

$$\Psi_m^\pm(\vec{r}) \equiv \lim_{s \rightarrow 0^\pm} \Psi_m(\vec{r} + s(\vec{\Omega}_m \cdot \vec{n})\vec{\Omega}_m). \quad (2.25)$$

This trace has the notation, with \vec{n} pointing outwards from cell K , of Ψ_m^- corresponding to fluxes within the cell and Ψ_m^+ corresponding to fluxes out of the cell. Now, using the upwind scheme as previously defined, we can write our complete set of DGFEM equations for cell K as

$$\begin{aligned} & -\left(\vec{\Omega}_m \cdot \vec{\nabla} b_m, \Psi_m\right)_K + \left(\sigma_t b_m, \Psi_m\right)_K + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_m^- \right\rangle_{\partial K^+} \\ & + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_m^+ \right\rangle_{\partial K^- \setminus \partial \mathcal{D}} + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_{m'}^- \right\rangle_{\partial K^- \cap \partial \mathcal{D}^r} \\ & = \sum_{p=0}^{N_P} \sum_{n=-p}^p \frac{2p+1}{4\pi} Y_{p,n}(\vec{\Omega}_m) \left[\left(\sigma_{s,p} b_m, \Phi_{p,n}\right)_K + (b_m, Q_{p,n})_K \right] \\ & + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_m^{inc} \right\rangle_{\partial K^- \cap \partial \mathcal{D}^d} \end{aligned} \quad (2.26)$$

We note that fluxes without the trace superscript are all within the cell. By completely defining our mathematical formulation for an arbitrary spatial cell, it is easy to see that the full set of equations to define our discretized solution space for a single angle and energy group comprises of a simple double integration loop. The full set of equations can be formed by looping over all spatial cells, $\mathcal{D} = \bigcup_{K \in \mathcal{T}_h} K$, while

further looping over all faces within each cell, $\partial\mathcal{D}_K = \bigcup_{f \in N_f^K} f$. Section 2.5 will further detail how all the DGFEM equations are formed along with efficient solution methods. We conclude this section by defining the elementary matrix terms for a given cell as follows.

2.4.1 Elementary Mass Matrices

In the spatially discretized equations presented in Section 2.4, there are several reaction terms that appear with the form: $\left(\sigma b_m, \Psi_m\right)_K$ for a given angular direction, m , and for a spatial cell, K . In FEM analysis these reaction terms are ubiquitously referred to as the mass matrix terms [9, 10]. For cell K , we define the elementary mass matrix, \mathbf{M} as

$$\mathbf{M}_K = \int_K \mathbf{b}_K \mathbf{b}_K^T d\vec{r}, \quad (2.27)$$

where \mathbf{b}_K corresponds to the set of N_K basis functions that have non-zero measure in cell K . Depending on the FEM basis functions utilized, the integrals in Eq. (2.27) can be directly integrated analytically. However, if in general, the basis functions cannot be analytically integrated on an arbitrary set of cell shapes, then a numerical integration scheme becomes necessary. If we define a quadrature set, $\left\{\vec{x}_q, w_q^K\right\}_{q=1}^{N_q}$, for cell K , consisting of N_q points, \vec{x}_q , and weights, w_q^K , then we can numerically calculate the mass matrix by the following

$$\mathbf{M}_K = \sum_{q=1}^{N_q} w_q^K \mathbf{b}_K(\vec{x}_q) \mathbf{b}_K^T(\vec{x}_q). \quad (2.28)$$

In this case, it is necessary that the sum of the weights of this quadrature set exactly equal the geometric measure of cell K . This means that $\sum_{q=1}^{N_q} w_q^K$ is equal to the cell width in 1 dimension, the cell area in 2 dimensions, and the cell volume in 3

dimensions.

Since \mathbf{b}_K consists of a column vector for the basis functions and \mathbf{b}_K^T consists of a row vector, then their multiplication will obviously yield a full $(N_K \times N_K)$ matrix. This matrix is written for completeness of this discussion on the mass matrix:

$$\mathbf{M}_K = \begin{bmatrix} \int_K b_1 b_1 & \dots & \int_K b_1 b_j & \dots & \int_K b_1 b_{N_K} \\ \vdots & & \vdots & & \vdots \\ \int_K b_i b_1 & \dots & \int_K b_i b_j & \dots & \int_K b_i b_{N_K} \\ \vdots & & \vdots & & \vdots \\ \int_K b_{N_K} b_1 & \dots & \int_K b_{N_K} b_j & \dots & \int_K b_{N_K} b_{N_K} \end{bmatrix}, \quad (2.29)$$

where an individual matrix entry is of the form:

$$M_{i,j}^K = \int_K b_i b_j. \quad (2.30)$$

2.4.2 Elementary Streaming Matrices

Next, we will consider the streaming term that has the form: $(\vec{\Omega}_m \cdot \vec{\nabla} b_m, \Psi_m)_K$ for a given angular direction, m , and for a spatial cell, K . $\vec{\nabla}$ is the gradient operator in physical space. It has the form of $\vec{\nabla} = \left[\frac{d}{dx} \right]$ in 1 dimension, the form of $\vec{\nabla} = \left[\frac{\partial}{\partial x}, \frac{\partial}{\partial y} \right]$ in 2 dimensions, and the form of $\vec{\nabla} = \left[\frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right]$ in 3 dimensions. Since for every cell, the streaming term is applied for all M angles in the angular discretization, we define the analytical elementary streaming matrix:

$$\vec{\mathbf{G}}_K = \int_K \vec{\nabla} \mathbf{b}_K \mathbf{b}_K^T d\vec{r}, \quad (2.31)$$

which has dimensionality $(N_K \times N_K \times d)$. We choose to store the elementary streaming matrix in this form and not store M separate $(N_K \times N_K)$ local matrices corresponding

to the application of the dot product $(\vec{\Omega}_m \cdot \int_K \vec{\nabla} \mathbf{b}_K \mathbf{b}_K^T d\vec{r})$. Instead we simply evaluate the dot product with the appropriate angular direction whenever necessary. This has great benefit when trying to run large transport problems when memory becomes a premium and processor operations are not our limiting bottleneck.

Just like the elementary mass matrix, we can use the same spatial quadrature set, $\{\vec{x}_q, w_q^K\}_{q=1}^{N_q}$, for cell K to numerically calculate the streaming matrix:

$$\vec{\mathbf{G}}_K = \sum_{q=1}^{N_q} w_q^K \vec{\nabla} \mathbf{b}_K(\vec{x}_q) \mathbf{b}_K^T(\vec{x}_q). \quad (2.32)$$

In this case, this local cell-wise streaming matrix has the full matrix form:

$$\vec{\mathbf{G}}_K = \begin{bmatrix} \int_K \vec{\nabla} b_1 b_1 & \dots & \int_K \vec{\nabla} b_1 b_j & \dots & \int_K \vec{\nabla} b_1 b_{N_K} \\ \vdots & & \vdots & & \vdots \\ \int_K \vec{\nabla} b_i b_1 & \dots & \int_K \vec{\nabla} b_i b_j & \dots & \int_K \vec{\nabla} b_i b_{N_K} \\ \vdots & & \vdots & & \vdots \\ \int_K \vec{\nabla} b_{N_K} b_1 & \dots & \int_K \vec{\nabla} b_{N_K} b_j & \dots & \int_K \vec{\nabla} b_{N_K} b_{N_K} \end{bmatrix}, \quad (2.33)$$

where an individual matrix entry is of the form:

$$\vec{G}_{i,j}^K = \int_K \vec{\nabla} b_i b_j. \quad (2.34)$$

2.4.3 Elementary Surface Matrices

Finally, the last terms to consider of the discretized transport equation are those found on the faces of the cell boundary: $\vec{\Omega}_m \cdot \langle \vec{n} b_m, \Psi_m \rangle_{\partial K}$. These terms are analagous to the cell mass matrix but are computed on the cell boundary with dimensionality $(d - 1)$.

2.5 Solution Procedures

To this point, we have properly described the procedures to discretize the transport problem in energy, angle, and space. We now spend the remainder of this chapter discussing various methodologies to efficiently solve the tightly-coupled system of equations composing our transport problem. Section 2.5.1 will discuss the different iterative procedures that can be employed to efficiently converge the angular and energy portions of the solution space and Section 2.5.2 will then discuss how we can efficiently solve the spatial portion of the solution for any given iteration.

2.5.1 Angle and Energy Iteration Procedures

2.5.2 Spatial Solution Procedures - Transport Sweeping

2.6 Conclusions

In this chapter

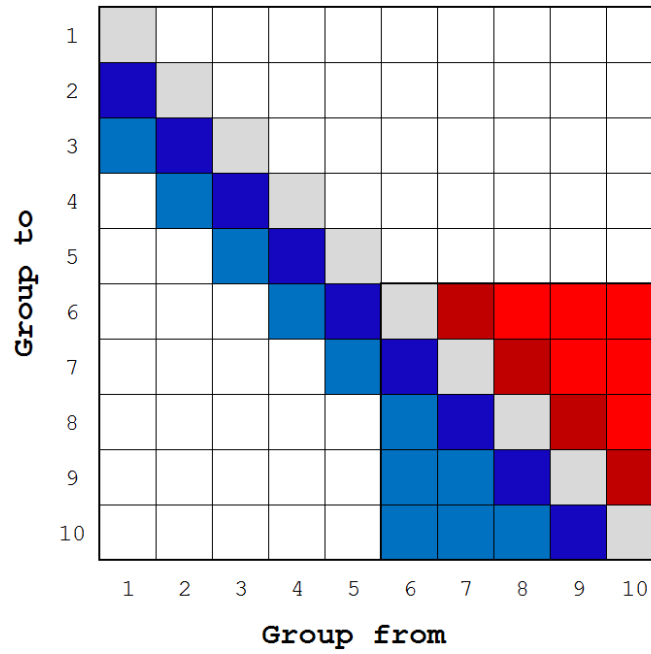
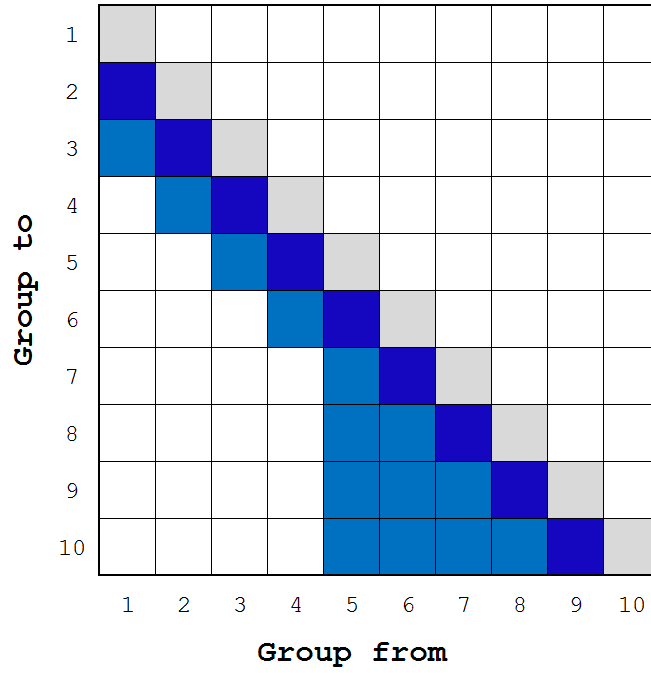


Figure 2.5: Scattering matrices (top) without and (bottom) with upscattering. The gray corresponds to within-group scattering; the blue corresponds to down-scattering in energy; and the red corresponds to up-scattering in energy.

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