

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

A Dissertation

by

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Submitted to the Office of Graduate and Professional Studies of
Texas A&M University
in partial fulfillment of the requirements for the degree of

DOCTOR OF PHILOSOPHY

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May 2016

Major Subject: Nuclear Engineering

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1. INTRODUCTION

1.1 Current State of the Problem

1.2 Motivation and Purpose of the Dissertation

1.3 Organization of the Dissertation

In this introductory chapter, we have presented a summary of work performed. We also gave our motivation for choosing this work as well as a brief discussion of previous work that has directly influenced this dissertation. We conclude this introduction by briefly describing the remaining chapters of this dissertation.

In Chapter 2, we present the DGFEM formulation for the multigroup, S_N transport equation. We then describe the transport equation's discretization in energy, angle, and space. We have left the FEM spatial interpolation function as arbitrary at this point to be defined in detail in Chapter ???. For the spatial variable, we provide the theoretical convergence properties of the DGFEM form. We also detail the elementary assembly procedures to form the full set of spatial equations. We conclude by providing the methodology to be used to solve the full phase-space of the transport problem.

In Chapter ??, we present all the finite element basis functions that we will use in this work. In two dimensions, we present four different linearly-complete polygonal coordinate systems that we will use to generate our finite element basis functions. We then present the methodology that converts each of these linear coordinate systems into quadratically-complete coordinates for use as higher-order basis functions. We also present the

In Chapter 3, we present

We then finalize this dissertation work by drawing conclusions and discussing

open topics of research stemming from this dissertation in Chapter ???. We note that our detailed literature reviews, numerical results, and conclusions pertaining to each topic are presented in their corresponding chapter.

Additional material that is not included in the main body of the dissertation for the sake of brevity is appended for completeness. The appendices are organized in a simple manner:

- Appendix ??: addendum to Section 2, corresponding to additional material relating to the multigroup S_N equations.
- Appendix ??: addendum to Section ??, corresponding to additional material relating to the various polytope coordinate systems to be utilized as finite element basis functions.
- Appendix ??: addendum to Section 3, corresponding to additional material relating to DSA preconditioning on polytope grids.

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 outlined 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 details which boundary conditions will be employed for our work. Section 2.5 will conclude our discretization procedures in the spatial domain. Section 2.6 will present the iterative procedures used to converge our solution space. We then present concluding remarks for the chapter in Section 2.7.

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:

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

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) to those outside of the radiation physics community, 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.

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 analagous 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

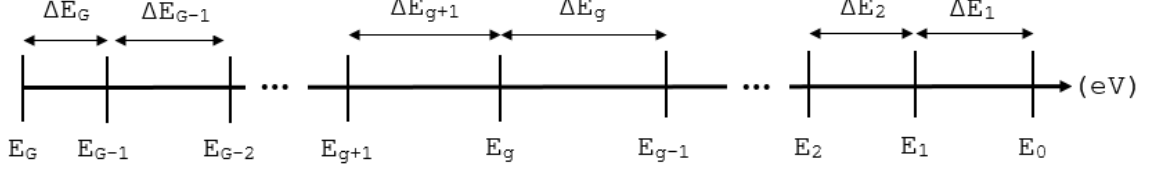


Figure 2.1: Interval structure of the multigroup methodology.

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

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.

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 scattering source and the distributed external source in spherical harmonics and 2) collocate the angular flux at the interpolation points of the angular trial space. We will perform these discretization procedures by taking the steady-state equation presented in Eq. (2.6), dropping spatial parameterization, combining the fission and external sources into a single term, and using only 1 energy group:

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

We first develop an approximation for the scattering term in Eq. (2.15) by expanding the angular flux and the scattering cross section in spherical harmonics functions and Legendre polynomials, respectively. We begin by first assuming that the material is isotropic in relation to the radiation's initial direction. From this assumption, the parameterization of the scattering cross section can be written in terms of only the scattering angle, μ_0 ,

$$\sigma_s(\vec{\Omega}' \rightarrow \vec{\Omega}) = \frac{1}{2\pi} \sigma_s(\vec{\Omega}' \cdot \vec{\Omega}) = \frac{1}{2\pi} \sigma_s(\mu_0), \quad (2.16)$$

where $\mu_0 \equiv \vec{\Omega}' \cdot \vec{\Omega}$. With this simplification, the scattering cross section can now be expanded in an infinite series in terms of the Legendre polynomials,

$$\sigma_s(\vec{\Omega}' \rightarrow \vec{\Omega}) = \sum_{p=0}^{\infty} \frac{2p+1}{4\pi} \sigma_{s,p} P_p(\mu_0), \quad (2.17)$$

where $\sigma_{s,p}$ is the p angular moment of the scattering cross section. These angular moments of the scattering cross section have the form:

$$\sigma_{s,p} \equiv \int_{-1}^1 d\mu_0 \sigma_s(\mu_0) P_p(\mu_0). \quad (2.18)$$

With the scattering cross section redefined, we can now expand the angular flux in terms of an infinite series of the spherical harmonics functions, Y ,

$$\Psi(\vec{\Omega}) = \frac{1}{4\pi} \sum_{k=0}^{\infty} \sum_{n=-k}^k \Phi_{k,n} Y_{k,n}(\vec{\Omega}) \quad (2.19)$$

where the angular moments of the angular flux, $\Phi_{k,n}$, have the form:

$$\Phi_{k,n} \equiv \int_{4\pi} d\Omega \Psi(\vec{\Omega}) Y_{k,n}(\vec{\Omega}). \quad (2.20)$$

We note that the p and k orders of the scattering cross section and angular flux expansions, respectively, are not corresponding. We then take the scattering cross section expansion of Eq. (2.17) and the angular flux expansion of Eq. (2.19), and insert them into the original scattering term of the right-hand-side of Eq. (2.15). After significant algebra and manipulations, which we will not include here for brevity, the scattering term can be greatly simplified (the full details of this are located in Appendix ??). Eq. (2.15) can now be written again with this alternate and simplified scattering term that is composed of the cross section and angular flux moments:

$$\vec{\Omega} \cdot \vec{\nabla} \Psi(\vec{\Omega}) + \sigma_t \Psi(\vec{\Omega}) = \sum_{p=0}^{\infty} \frac{2p+1}{4\pi} \sigma_{s,p} \sum_{n=-p}^p \Phi_{p,n} Y_{p,n}(\vec{\Omega}) + Q(\vec{\Omega}). \quad (2.21)$$

From the initial assumption of material isotropy (which may or not be an approximation), the scattering term of Eq. (2.21) has introduced no approximation. Unfortunately, this form requires an infinite series expansion which we cannot use with only finite computational resources. Instead, we truncate the series at some maximum expansion order, N_p , which, in general, introduces an approximate form for the scattering. However, we note that if the problem scattering can be exactly captured with moments through order N_p , then we have introduced no approximation with this truncation. With this order of truncation, we again write the angularly continuous Eq. (2.21), but also fold the source term into the spherical harmonics expansion,

$$\vec{\Omega} \cdot \vec{\nabla} \Psi(\vec{\Omega}) + \sigma_t \Psi(\vec{\Omega}) = \sum_{p=0}^{N_p} \frac{2p+1}{4\pi} \sum_{n=-p}^p Y_{p,n}(\vec{\Omega}) [\sigma_{s,p} \Phi_{p,n} + Q_{p,n}]. \quad (2.22)$$

At this point, one may wonder why we have altered the scattering operator so that it is terms of moments of the scattering cross sections and the angular flux. The reason is two-fold which will also be discussed in further detail later in this chapter. First, it greatly reduces the phase space of the scattering cross sections. With proper preprocessing, the scattering cross sections can be simplified into just their Legendre moments, instead of having to store angle-to-angle quantities ($\vec{\Omega}' \rightarrow \vec{\Omega}$). For every group-to-group combination in energy ($g' \rightarrow g$), there are only the N_p moments of the scattering cross section. Secondly, the contribution of the angular flux into the

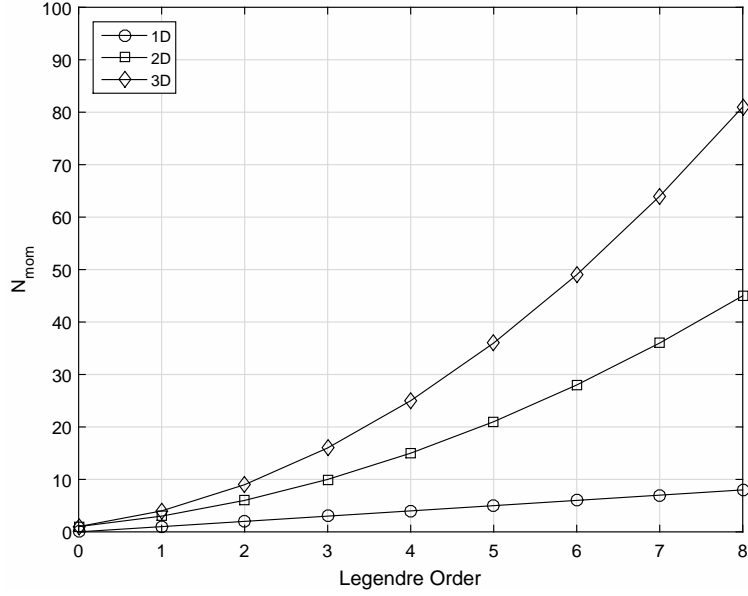


Figure 2.2: Number of spherical harmonics moments, N_{mom} , in 1D, 2D, and 3D as a function of the expansion order, p .

scattering source with its moments can also greatly reduce the dimensional space that needs to be stored in computer memory. This will be discussed later in further detail in Section 2.6.1, but it simply means that we only have to store N_{mom} angular flux moments for use in the scattering source. In 1 dimension, N_{mom} is equal to $(N_p + 1)$. In 2 dimensions, N_{mom} is equal to $\frac{(N_p+1)(N_p+2)}{2}$. In 3 dimensions, N_{mom} is equal to $(N_p + 1)^2$. For comparative purposes, we have plotted N_{mom} for 1, 2, and 3 dimensions up to order 8 in Figure 2.2.

Up to this point, we have only presented the methodology to express our source terms with expansions of the spherical harmonics functions. Next, we describe the second portion of our angular discretization by deriving the standard S_N equations using a collocation technique. We begin by choosing a set of M distinct points and weights to form a quadrature set in angular space: $\{\vec{\Omega}_m, w_m\}_{m=1}^M$. We will give further details about the required characteristics of this quadrature set as well as a

couple of common options a little later. Using this quadrature set, we can further define a trial space for the angular flux,

$$\Psi(\vec{\Omega}) = \sum_{m=1}^M B_m(\vec{\Omega}) \Psi_m, \quad (2.23)$$

where the angular bases, B_m , satisfy the *Kronecker* property,

$$B_j(\vec{\Omega}_m) = \delta_{j,m}, \quad (2.24)$$

as well as the *Lagrange* property,

$$\sum_{m=1}^M B_m(\vec{\Omega}_m) = 1, \quad (2.25)$$

and the singular value of the angular flux along a given direction has the following notation:

$$\Psi_m = \Psi(\vec{\Omega}_m). \quad (2.26)$$

Next, we substitute Eq. (2.23) into Eq. (2.22), drop the external source for clarity, and collocate at the $(k = 1, \dots, M)$ interpolation (quadrature) points,

$$\begin{aligned} & \vec{\Omega} \cdot \vec{\nabla} \left(\sum_{m=1}^M B_m(\vec{\Omega}_k) \Psi_m \right) + \sigma_t \left(\sum_{m=1}^M B_m(\vec{\Omega}_k) \Psi_m \right) \\ &= \sum_{p=0}^{N_p} \frac{2p+1}{4\pi} \sigma_{s,p} \sum_{n=-p}^p Y_{p,n}(\vec{\Omega}) \left(\sum_{m=1}^M \Psi_m \int_{4\pi} d\Omega B_m(\vec{\Omega}_k) Y_{p,n}(\vec{\Omega}) \right), \end{aligned} \quad (2.27)$$

$k = 1, \dots, M$

where we inserted Eq. (2.23) into Eq. (2.20) to form a slightly modified form for the

angular flux moments:

$$\Phi_{p,n} = \sum_{m=1}^M \Psi_m \int_{4\pi} d\Omega B_m(\vec{\Omega}) Y_{p,n}(\vec{\Omega}). \quad (2.28)$$

The *Kronecker* property of Eq. (2.24), is then used at the collocation points so that Eq. (2.27) can be simplified into the following form (where we have reintroduced the distributed source term in terms of its contribution for angle m):

$$\vec{\Omega}_m \cdot \vec{\nabla} \Psi_m + \sigma_t \Psi_m = \sum_{p=0}^{N_P} \frac{2p+1}{4\pi} \sigma_{s,p} \sum_{n=-p}^p Y_{p,n}(\vec{\Omega}_m) \Phi_{p,n} + Q_m. \quad (2.29)$$

$m = 1, \dots, M$

Equation (2.29) represents the transport equation that has been discretized into M separate equations in angle (for 1 energy group and no spatial discretization). Up to this point, we have simply stated that there is some angular quadrature set composed of M directions and weights that will satisfy some conditions of the solution, but we have not explicitly stated these conditions. For this work we will require our angular quadrature set to maintain the following properties:

1. The weights can sum to 1 by some normalization procedure: $\sum_m w_m = 1$.
2. The odd angular moments sum to $\vec{0}$: $\sum_m w_m \left(\vec{\Omega}_m \right)^n = \vec{0}$ ($n = 1, 3, 5, \dots$).
3. $\sum_m w_m \vec{\Omega}_m \vec{\Omega}_m = \frac{1}{3} \mathbb{I}$, where \mathbb{I} is the identity tensor.
4. The points and weights are symmetric about the primary axes in angular space.
5. The points and weights also need to have symmetry about the problem domain boundary (this is not an issue if the domain is a rectangle in 2D or an orthogonal parallelepiped in 3D). This point is important for reflecting boundary conditions and is described in greater detail in Section 2.4.

Point 4 requires some additional explanation. In 1 dimension, this corresponds to symmetry about the point 0 on the interval $[-1, 1]$. In 2 dimensions, this corresponds to quadrant-to-quadrant symmetry about the x-y primary axes of the unit circle. In 3 dimensions, this corresponds to octant-to-octant symmetry about the x-y-z primary axes of the unit sphere.

From these properties, especially property 4, our 2D and 3D quadrature sets can be constructed in a simple and consistent manner (1D quadrature sets have different construction and our work does not include them). For both 2D and 3D problems, we can generate a subset of the quadrature points and weights on a single octant of the unit sphere, where each quadrature point in this subset has the form: $\vec{\Omega} = [\mu, \eta, \xi]$. If we are solving a 2D problem, we would then project the quadrature points onto the $(0 < \theta < \frac{\pi}{2})$ portion of the unit circle so that they have the form: $\vec{\Omega} = [\mu, \eta]$ (we can then view the primary octant as the primary quadrant). Once we have defined the quadrature points and weights for the primary quadrant or octant, we can then directly calculate the remainder of the quadrature set by mapping to the other quadrants or octants. Table 2.1 presents the mapping from the primary quadrant to the other 3 quadrants for 2D problems. Table 2.2 presents the mapping from the primary octant to the other 7 octants for 3D problems. In these tables, the ‘1’ subscript corresponds to those angles generated in the primary quadrant or octant.

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	$\mu_4 = \mu_1$	$\eta_4 = -\eta_1$

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

Octant	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	$\mu_8 = \mu_1$	$\eta_8 = -\eta_1$	$\xi_8 = -\xi_1$

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. Both of these quadrature sets can be formed from the procedure outlined before: form the primary octant and then map appropriately.

2.3.1 Level Symmetric Quadrature Set

The first quadrature set we present is the common Level Symmetric set that has had extensive use in the radiation transport community [6, 7]. Its defining characteristic is the restriction that it is rotationally symmetric (invariant) about all three axes of the primary octant. This leads to a two-fold additional set of restrictions: 1) once the location of the first ordinate is selected, then all other ordinates are known; and 2) the weights can become negative. This negativity of the weights can be problematic and lead to unphysical solutions if the angular flux is not sufficiently smooth.

We begin our description of the LS quadrature by analyzing the 3D angular coordinate system for a particular direction, $\vec{\Omega}$, as depicted in Figure 2.3. The

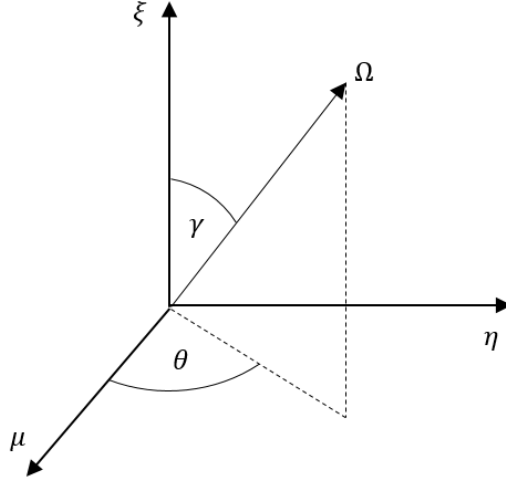


Figure 2.3: Angular coordinate system for the direction $\vec{\Omega}$.

angular direction, $\vec{\Omega} = [\vec{\Omega}_x, \vec{\Omega}_y, \vec{\Omega}_z]$, is typically described with its directional cosines: μ , η , and ξ . These are described by the angles θ and γ of the coordinate system, which are the azimuthal and polar angles, respectively, and allow us to give a functional form for each direction component:

$$\begin{aligned}\vec{\Omega}_x = \mu &= \cos(\theta) \sin(\gamma) = \cos(\theta) \sqrt{1 - \xi^2} \\ \vec{\Omega}_y = \eta &= \sin(\theta) \sin(\gamma) = \sin(\theta) \sqrt{1 - \xi^2} . \\ \vec{\Omega}_z = \xi &= \cos(\gamma)\end{aligned}\tag{2.30}$$

The direction cosines are related and necessarily must have a Euclidean norm of 1:

$$\mu^2 + \eta^2 + \xi^2 = 1.\tag{2.31}$$

We next specify the order of the quadrature set, N , which we restrict to only positive even integers. Each direction cosine (μ , η , and ξ) then contains exactly $N/2$ positive values with respect to each of the three axes. This leads to exactly $\frac{N(N+2)}{8}$ total angular directions in the primary octant. Because of the rotational invariance

of the quadrature set, no ordinate axis receives preferential clustering of the nodes. This means that the index value of each ordinate is identical:

$$\mu_i = \eta_i = \xi_i, \quad i \in (1, N/2) \quad (2.32)$$

As previously stated, once the location of the first ordinate, μ_1 , is selected, then the remaining are directly known. However, to maintain the relation of Eq. (2.31), this first ordinate has restrictions placed on it. It must maintain a positive value: $\mu_1^2 \in (0, 1/3]$. Also, for the $S2$ set ($N=2$), there is exactly one direction cosine with no degrees of freedom. This requires that $\mu_1^2 = 1/3$ for the $S2$ case.

With μ_1 now selected, we can consider an ordinate set $[\mu_i, \eta_j, \xi_k]$, where $i+j+k = N/2 + 2$. To maintain the appropriate Euclidean norm, a recursion relation can be derived (which we will not do for brevity):

$$\mu_i^2 = \mu_{i-1}^2 + \Delta \quad (2.33)$$

where the spacing constant, Δ , has the form:

$$\Delta = \frac{2(1 - 3\mu_1^2)}{N - 2}. \quad (2.34)$$

Based on this recursion form, we can see that if μ_1^2 is close to 0, then the ordinates will be clustered around the poles of the primary octant. Likewise, if μ_1^2 is close to 1/3, then the ordinates will be clustered away from the poles. For this work, we choose to select values of μ_1 in conformance with the LQ_N quadrature set because they can exactly integrate the polynomials of the Legendre expansion of the scattering cross sections [8]. We finally note that the weights of the LQ_N set become negative for $N \geq 20$.

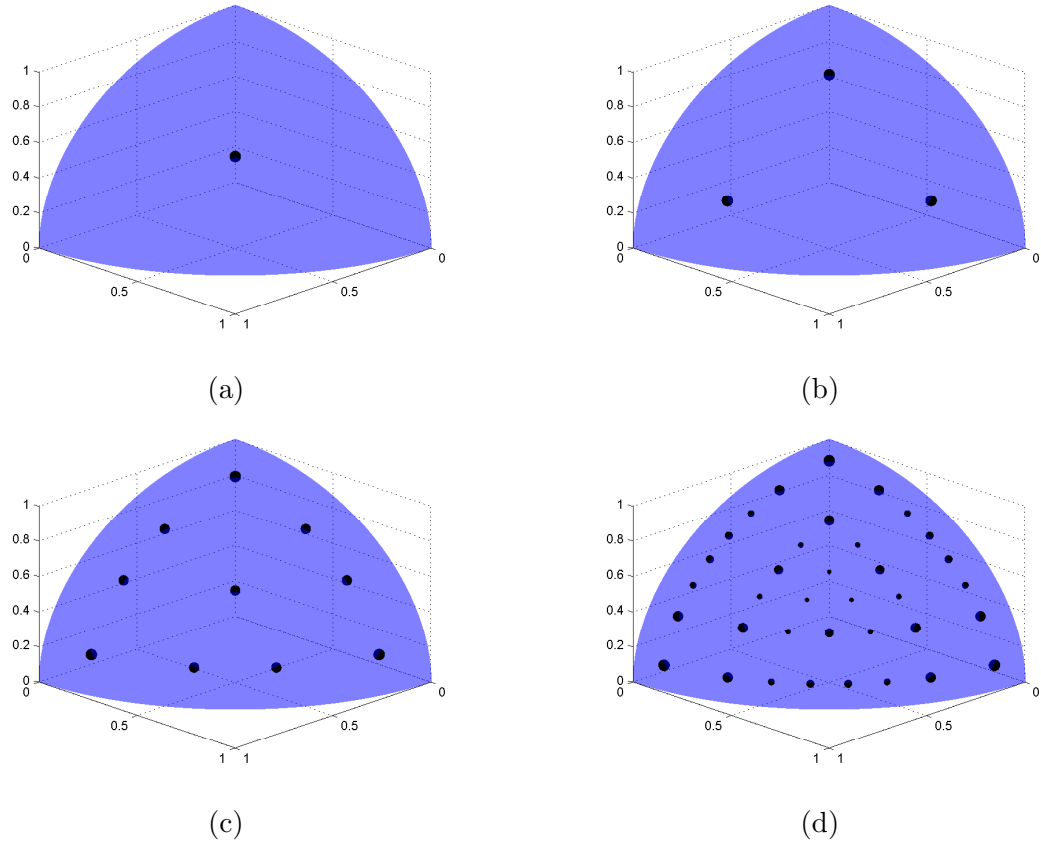


Figure 2.4: Level-Symmetric angular quadrature sets of order (a) 2, (b) 4, (c) 8, and (d) 16.

We conclude this discussion of the LS quadrature set with some examples. Figure 2.4 provides a visual depiction of the LS nodes and weights in the primary octant for varying orders. The magnitude of the weights is characterized by the relative size of the nodes. Figure 2.5 then provides the projection of the 3D LS quadrature set onto the unit circle for various orders for use in 2D problems. We have included the full quadrature set in this image including the quadrant-to-quadrant mapping.

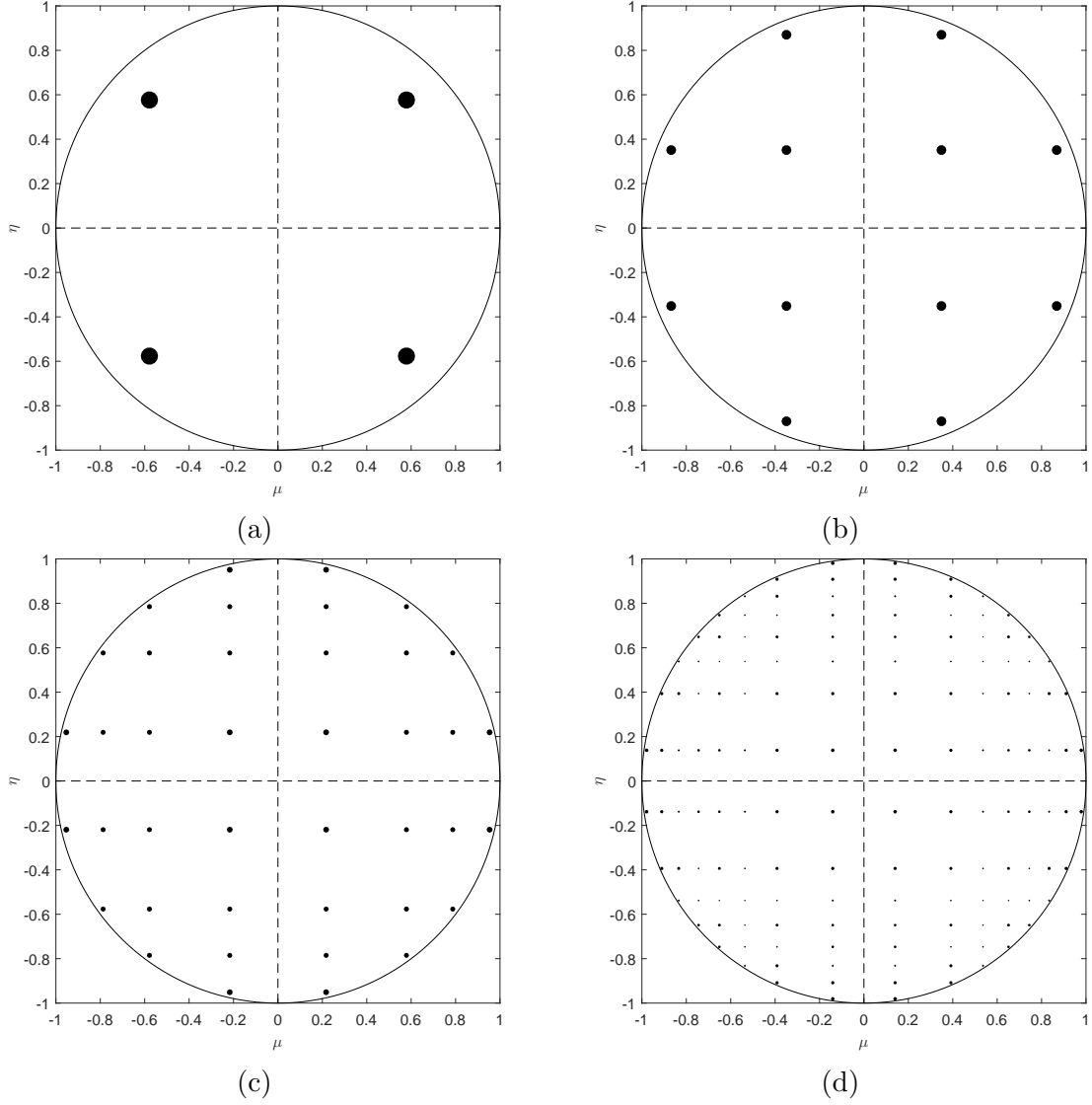


Figure 2.5: Projection of the 3D Level-Symmetric angular quadrature set with orders (a) 2, (b) 4, (c) 8, and (d) 16 onto the x-y space on the unit circle.

2.3.2 *Product Gauss-Legendre-Chebyshev Quadrature Set*

The second angular quadrature set we will present is a Product Gauss-Legendre-Chebyshev (PGLC) set [9]. It is formed by the product-wise multiplication of a Gauss-Chebyshev quadrature in the azimuthal direction and a Gauss-Legendre quadrature in the polar direction. It has the following key differences from the Level Symmetric set:

- Does not have 90° rotational invariance within the primary octant; however, we still maintain octant-to-octant symmetry via mapping;
- Has more control over the placement of the angular directions within the primary octant;
- Quadrature weights are aligned with the polar level;
- Has strictly positive weights for all polar and azimuthal combinations.

From the listed differences, we can already discern some clear advantages and disadvantages from a fully-symmetric quadrature set like LS. If a high number of angles are required for a problem, then negative weights do not arise. This is beneficial for transport problems with significant discontinuities. Also, the quadrature directions can be preferentially distributed in the primary octant if required for a particular problem. For example, if the transport solution is smoothly varying in the polar direction and not in the azimuthal direction, then we can specify a larger number of quadrature points in the azimuthal direction, with much fewer points in the polar direction. However, this also highlights the fact that the quadrature weights are aligned with the polar level, which can lead to less accurate moment integrations for certain transport problems.

Because the PGLC quadrature set is formed by product-wise multiplication, we simply need to specify the component nodes and weights in both the azimuthal and polar directions to fully define all ordinates in the primary octant. The azimuthal direction, θ , uses the positive range of the Gauss-Chebyshev quadrature set [10]. With the azimuthal direction restricted to its positive values in the primary octant, this corresponds to the upper-right portion of the unit circle: $\theta \in [0, \pi/2]$. If we specify A azimuthal directions for our quadrature set in the primary octant, then the azimuthal nodes and weights can be directly stated as

$$\theta_m = \frac{2m-1}{4A}\pi \quad \text{and} \quad w_m = \frac{\pi}{2A}, \quad (2.35)$$

respectively.

For the polar direction, a Gauss-Legendre quadrature set is used [11]. Similar to the azimuthal direction, we restrict the integration of the polar direction to its positive values: $\xi \in (0, 1)$. If we specify P polar directions, then the cosine of the polar nodes, ξ , of our quadrature set are the positive roots of the $2P$ -order Legendre polynomials taken over the interval $[-1, 1]$. In this case, we simply discard the negative roots. The corresponding Legendre weights are given by the following formula,

$$w_n = \frac{2}{(1 - \xi_n^2)(L'_{2P}(\xi_n))^2}, \quad (2.36)$$

where L'_{2P} is the derivative of the $2P$ -order Legendre polynomial.

With the azimuthal directions specified by Eq. (2.35) and the polar cosines specified by the Legendre polynomial roots, any ordinate can now be determined by the definition of the angular directions in Eq. (2.30). The ordinate weights can be specified in a similar manner. From Eqs. (2.35) and (2.36), any ordinate weight,

$w_{m,n}$, can be calculated by the pairwise products of the azimuthal and polar weights: $w_{m,n} = w_m w_n$. This means that we can specify the integral, F , of some function $f(\theta, \gamma)$ over the primary octant of the unit sphere,

$$F = \sum_{m=1}^A \sum_{n=1}^P w_m w_n f(\theta_m, \gamma_n). \quad (2.37)$$

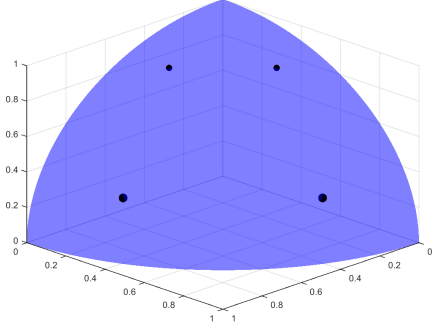
For this dissertation, we will use the following notation to define the product nature of the PGLC quadrature points: S_A^P . Here, A and P correspond to the number of azimuthal and polar directions in the primary octant, respectively. We demonstrate this definition in Figure 2.6 for the primary octant with several combinations of azimuthal and polar directions. Figure 2.7 then presents the projections of these quadrature sets onto the unit circle for use in 2D transport problems. Again, the size of the direction marker corresponds to the relative weight of the quadrature point. One can clearly see that the weights vary on the polar levels, and all azimuthal weights on a given polar level are constant.

2.4 Boundary Conditions

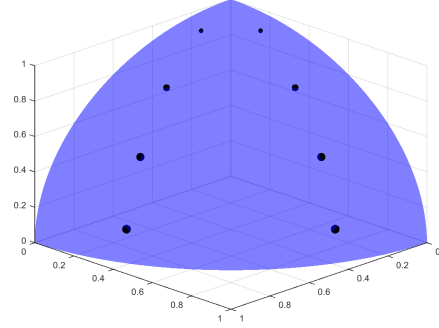
Using the energy and angular discretizations presented in Sections 2.2 and 2.3, respectively, we write the standard, steady-state, multigroup S_N transport equation for one angular direction, m , and one energy group, g :

$$\begin{aligned} \left(\vec{\Omega}_m \cdot \vec{\nabla} + \sigma_{t,g} \right) \Psi_{m,g} = & \sum_{g'=1}^G \sum_{p=0}^{N_P} \frac{2p+1}{4\pi} \sigma_{s,p}^{g' \rightarrow g} \sum_{n=-p}^p \Phi_{p,n,g'} Y_{p,n}(\vec{\Omega}_m) \\ & + \frac{\chi_g}{4\pi} \sum_{g'=1}^G \nu \sigma_{f,g'} \Phi_{g'} + Q_{m,g} \end{aligned}, \quad (2.38)$$

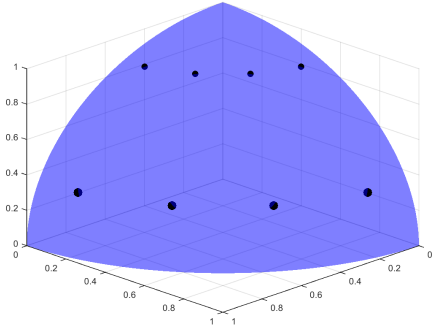
where we have dropped the spatial parameter for clarity and is beholden to the



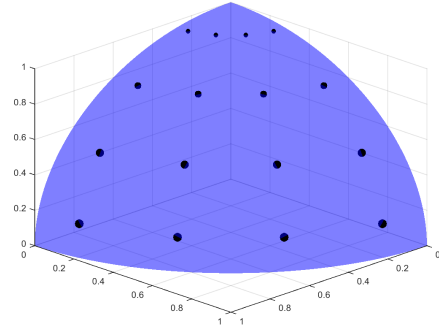
(a)



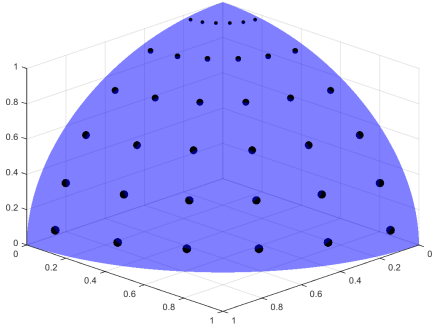
(b)



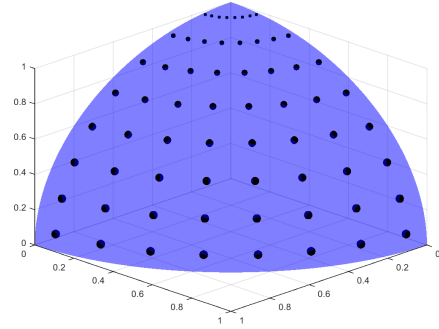
(c)



(d)



(e)



(f)

Figure 2.6: Product Gauss-Legendre-Chebyshev angular quadrature set with orders: (a) S_2^2 , (b) S_2^4 , (c) S_4^2 , (d) S_4^4 , (e) S_6^2 , and (f) S_8^2 .

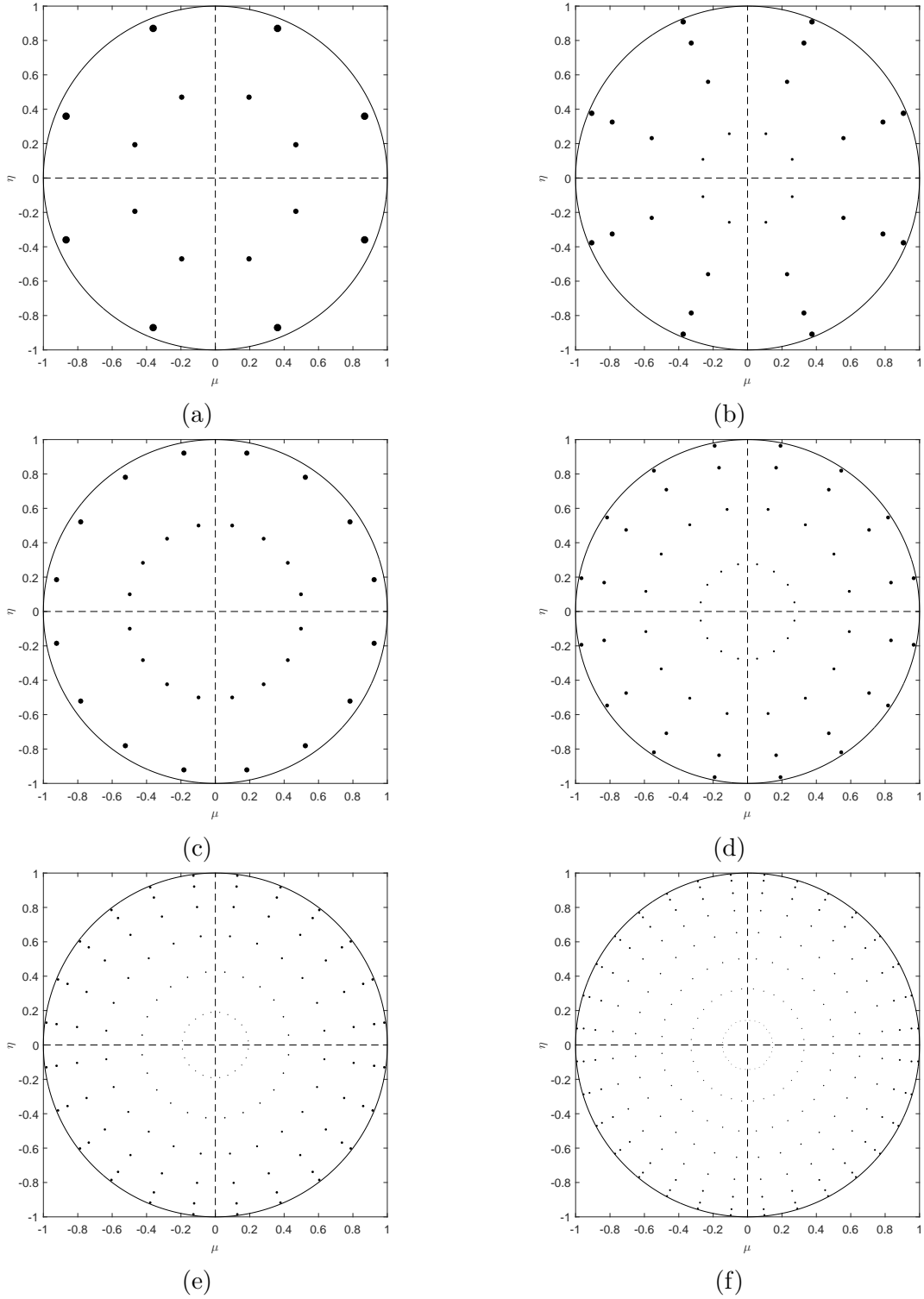


Figure 2.7: Projection of the 3D Product Gauss-Legendre-Chebyshev angular quadrature set with orders: (a) S_2^2 , (b) S_2^4 , (c) S_4^2 , (d) S_4^4 , (e) S_6^2 , and (f) S_8^2 onto the x-y space on the unit circle.

following general, discretized boundary condition:

$$\Psi_{m,g}(\vec{r}) = \Psi_{m,g}^{inc}(\vec{r}) + \sum_{g'=1}^G \sum_{\vec{\Omega}_{m'} \cdot \vec{n} > 0} \gamma_{g' \rightarrow g}^{m' \rightarrow m}(\vec{r}) \Psi_{m',g'}(\vec{r}). \quad (2.39)$$

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

$$\Psi_{m,g}(\vec{r}) = \begin{cases} \Psi_{m,g}^{inc}(\vec{r}), & \vec{r} \in \partial\mathcal{D}^d \\ \Psi_{m',g}(\vec{r}), & \vec{r} \in \partial\mathcal{D}^r \end{cases} \quad (2.40)$$

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.

2.5 Spatial Discretization

For the spatial discretization of the problem domain, we simplify Eq. (2.38) 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)

$$\vec{\Omega}_m \cdot \vec{\nabla} \Psi_m + \sigma_t \Psi_m = \sum_{p=0}^{N_P} \frac{2p+1}{4\pi} \sum_{n=-p}^p Y_{p,n}(\vec{\Omega}_m) [\sigma_{s,p} \Phi_{p,n} + Q_{p,n}] \quad (2.41)$$

to form M ($m = 1, \dots, M$) angularly discrete equations. We then lay down an unstructured mesh, $\mathbb{T}_h \in \mathbb{R}^d$, 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: $\mathcal{D} = \bigcup_{K \in \mathbb{T}_h} K$. To form the DGFEM set of equations [12, 13], 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 may not be convex. An example of this interconnection between elements is given for a \mathbb{R}^2 problem in Figure 2.8 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.* $\vec{n}' = -\vec{n}$).

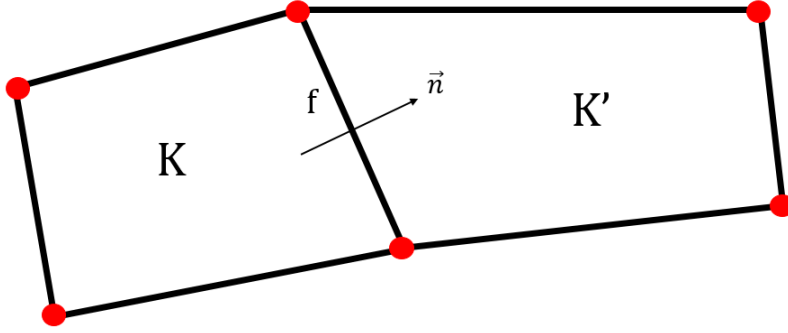


Figure 2.8: Two cells of the spatial discretization with the connecting face, f , with normal direction, \vec{n} , oriented from cell K to cell K' .

Next, we left-multiply Eq. (2.41) 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 $\vec{\Omega}_m$:

$$\begin{aligned}
& -\left(\vec{\Omega}_m \cdot \vec{\nabla} b_m, \Psi_m\right)_K + \sum_{f=1}^{N_f^K} \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \tilde{\Psi}_m \right\rangle_f + \left(\sigma_t b_m, \Psi_m\right)_K \\
& = \sum_{p=0}^{N_P} \sum_{n=-p}^p \frac{2p+1}{4\pi} Y_{p,n}(\vec{\Omega}_m) \left[\left(\sigma_{s,p} b_m, \Phi_{p,n}\right)_K + (b_m, Q_{p,n})_K \right].
\end{aligned} \tag{2.42}$$

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:

$$\left(u, v\right)_K \equiv \int_K u v \, dr \tag{2.43}$$

and

$$\left\langle u, v \right\rangle_f \equiv \int_f u v \, ds \tag{2.44}$$

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 so that mass matrix lumping can be performed, but we will not do so here. Therefore, with the cell boundary terminology as proposed, Eq. (2.42) can be written into the following form:

$$\begin{aligned}
& - \left(\vec{\Omega}_m \cdot \vec{\nabla} b_m, \Psi_m \right)_K + \left(\sigma_t b_m, \Psi_m \right)_K \\
& + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \tilde{\Psi}_m \right\rangle_{\partial K^+} + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \tilde{\Psi}_m \right\rangle_{\partial K^- \setminus \partial \mathcal{D}} \\
& + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \tilde{\Psi}_m \right\rangle_{\partial K^- \cap \partial \mathcal{D}^d} + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \tilde{\Psi}_m \right\rangle_{\partial K^- \cap \partial \mathcal{D}^r}. \tag{2.45} \\
& = \sum_{p=0}^{N_P} \sum_{n=-p}^p \frac{2p+1}{4\pi} Y_{p,n}(\vec{\Omega}_m) \left[\left(\sigma_{s,p} b_m, \Phi_{p,n} \right)_K + (b_m, Q_{p,n})_K \right]
\end{aligned}$$

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,

$$\tilde{\Psi}_m(\vec{r}) = \begin{cases} \Psi_m^-, & \partial K^+ \\ \Psi_m^+, & \partial K^- \setminus \partial \mathcal{D} \\ \Psi_m^{inc}, & \partial K^- \cap \partial \mathcal{D}^d \\ \Psi_{m'}^-, & \partial K^- \cap \partial \mathcal{D}^r \end{cases}, \quad (2.46)$$

when the following trace is applied to the angular fluxes :

$$\Psi_m^\pm(\vec{r}) \equiv \lim_{s \rightarrow 0^\pm} \Psi_m(\vec{r} + s(\vec{\Omega}_m \cdot \vec{n})\vec{n}). \quad (2.47)$$

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

$$\begin{aligned} & -\left(\vec{\Omega}_m \cdot \vec{\nabla} b_m, \Psi_m\right)_K + \left(\sigma_t b_m, \Psi_m\right)_K + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_m^- \right\rangle_{\partial K^+} \\ & + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_m^+ \right\rangle_{\partial K^- \setminus \partial \mathcal{D}} + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_{m'}^- \right\rangle_{\partial K^- \cap \partial \mathcal{D}^r} \\ & = \sum_{p=0}^{N_P} \sum_{n=-p}^p \frac{2p+1}{4\pi} Y_{p,n}(\vec{\Omega}_m) \left[\left(\sigma_{s,p} b_m, \Phi_{p,n}\right)_K + (b_m, Q_{p,n})_K \right] \\ & - \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_m^{inc} \right\rangle_{\partial K^- \cap \partial \mathcal{D}^d} \end{aligned} \quad (2.48)$$

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, $\mathcal{D} = \bigcup_{K \in \mathbb{T}_h} K$,

while further looping over all faces within each cell, $\partial\mathcal{D}_K = \bigcup_{f \in N_f^K} f$.

2.5.1 Convergence Rates of the DGFEM S_N Equation

Because we seek to investigate the use of high-order spatial basis functions for the transport equation, we need to form an estimate of the spatial error based on some measure of the mesh. We do this by taking Eq. (2.48), performing another integration-by-parts on the streaming term, multiplying by the angular weight, w_m , and summing over all elements and all angular directions. This leads to the variational form for the 1-group S_N equation:

$$\begin{aligned}
& \sum_{m=1}^M w_m \left[\left(b_m, \vec{\Omega}_m \cdot \vec{\nabla} \Psi_m \right)_{\mathcal{D}} + \left(\sigma_t b_m, \Psi_m \right)_{\mathcal{D}} \right] \\
& + \sum_{m=1}^M w_m \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m^+, \llbracket \Psi_m \rrbracket \right\rangle_{E_h^i} \\
& + \sum_{m=1}^M w_m \left[\left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_{m'} \right\rangle_{\partial\mathcal{D}_m^{r-}} - \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_m \right\rangle_{\partial\mathcal{D}_m^-} \right] \quad (2.49) \\
& = \sum_{m=1}^M w_m \sum_{p=0}^{N_P} \sum_{n=-p}^p \frac{2p+1}{4\pi} Y_{p,n}(\vec{\Omega}_m) \left(b_m, \sigma_{s,p} \Phi_{p,n} + Q_{p,n} \right)_{\mathcal{D}} \\
& - \sum_{m=1}^M w_m \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_m, \Psi_m^{inc} \right\rangle_{\partial\mathcal{D}_m^-}
\end{aligned}$$

where the inner products over the whole domain and over all interior faces are

$$\left(u, v \right)_{\mathcal{D}} \equiv \sum_{K \in \mathbb{T}_h} \left(u, v \right)_K, \quad (2.50)$$

and

$$\left\langle u, v \right\rangle_{E_h^i} \equiv \sum_{f \in E_h^i} \left\langle u, v \right\rangle_f, \quad (2.51)$$

respectively. The interior faces are designated as the non-repeating set: $E_h^i \in$

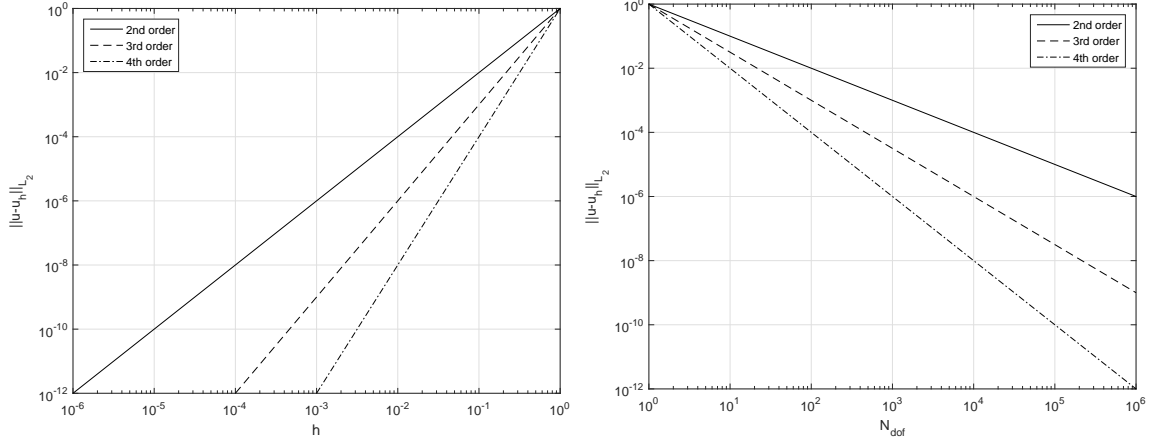


Figure 2.9: blah

$\cup_{K \in \mathbb{T}_h} \partial K \setminus \partial \mathcal{D}$. In Eq. (2.49), the interior jump term, $[\![\Psi_m]\!]$, is defined as,

$$[\![\Psi_m]\!] = \Psi_m^+ - \Psi_m^-, \quad (2.52)$$

and along with the inflow basis function, b_m^+ , is beholden to the following trace condition:

$$\begin{aligned} \Psi_m^\pm &\equiv \lim_{s \rightarrow 0^\pm} \Psi_m(\vec{r} - u(\vec{r})s \vec{\Omega}_m) \\ u(\vec{r}) &= \text{sgn}(\vec{n}(\vec{r}) \cdot \vec{\Omega}_m) \end{aligned} \quad (2.53)$$

$$\|\Psi - \Psi_{exact}\|_{DG} = C^\Psi \frac{h^q}{(p+1)^q} \quad (2.54)$$

and

$$\|\Phi - \Phi_{exact}\|_{DG} = C^\Phi \frac{h^q}{(p+1)^q} \quad (2.55)$$

where $q = \min(p + 1/2, r - 1/2)$ and r is the regularity index of the continuous transport solution.

2.5.2 Elementary Matrices on an Arbitrary Spatial Cell

In Eq. (2.48), we presented the full set of spatially-discretized equations needed to solve the angular flux solution for cell K for a single angular direction.

2.5.2.1 Elementary Mass Matrices

In the spatially discretized equations presented in Section 2.5, 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 [14, 15]. For cell K , we define the elementary mass matrix, \mathbf{M} as

$$\mathbf{M}_K = \int_K \mathbf{b}_K \mathbf{b}_K^T dr, \quad (2.56)$$

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. (2.56) 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

$$\mathbf{M}_K = \sum_{q=1}^{N_q} w_q^K \mathbf{b}_K(\vec{x}_q) \mathbf{b}_K^T(\vec{x}_q). \quad (2.57)$$

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:

$$\mathbf{M}_K = \begin{bmatrix} \int_K b_1 b_1 & \dots & \int_K b_1 b_j & \dots & \int_K b_1 b_{N_K} \\ \vdots & & \vdots & & \vdots \\ \int_K b_i b_1 & \dots & \int_K b_i b_j & \dots & \int_K b_i b_{N_K} \\ \vdots & & \vdots & & \vdots \\ \int_K b_{N_K} b_1 & \dots & \int_K b_{N_K} b_j & \dots & \int_K b_{N_K} b_{N_K} \end{bmatrix}, \quad (2.58)$$

where an individual matrix entry is of the form:

$$M_{i,j,K} = \int_K b_i b_j. \quad (2.59)$$

2.5.2.2 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:

$$\vec{\mathbf{G}}_K = \int_K \vec{\nabla} \mathbf{b}_K \mathbf{b}_K^T dr, \quad (2.60)$$

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 $(\vec{\Omega}_m \cdot \int_K \vec{\nabla} \mathbf{b}_K \mathbf{b}_K^T dr)$. 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, $\left\{\vec{x}_q, w_q^K\right\}_{q=1}^{N_q}$, for cell K to numerically calculate the streaming matrix:

$$\vec{\mathbf{G}}_K = \sum_{q=1}^{N_q} w_q^K \vec{\nabla} \mathbf{b}_K(\vec{x}_q) \mathbf{b}_K^T(\vec{x}_q). \quad (2.61)$$

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

$$\vec{\mathbf{G}}_K = \begin{bmatrix} \int_K \vec{\nabla} b_1 b_1 & \dots & \int_K \vec{\nabla} b_1 b_j & \dots & \int_K \vec{\nabla} b_1 b_{N_K} \\ \vdots & & \vdots & & \vdots \\ \int_K \vec{\nabla} b_i b_1 & \dots & \int_K \vec{\nabla} b_i b_j & \dots & \int_K \vec{\nabla} b_i b_{N_K} \\ \vdots & & \vdots & & \vdots \\ \int_K \vec{\nabla} b_{N_K} b_1 & \dots & \int_K \vec{\nabla} b_{N_K} b_j & \dots & \int_K \vec{\nabla} b_{N_K} b_{N_K} \end{bmatrix}, \quad (2.62)$$

where an individual matrix entry is of the form:

$$\vec{G}_{i,j,K} = \int_K \vec{\nabla} b_i b_j. \quad (2.63)$$

2.5.2.3 Elementary Surface Matrices

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

$$\vec{\mathbf{F}}_{f,K} = \int_f \vec{n}(\vec{r}) \mathbf{b}_K \mathbf{b}_K^T ds, \quad (2.64)$$

where we allow the outward surface normal, \vec{n} , to vary along the cell face. For 1D problems as well as 2D problems with colinear cell faces (no curvature), the outward normals would be constant along the entire face. However, there are many cases where 3D mesh cells would not have coplanar vertices along a face. Then, the outward normal would not be constant along the face and would need to be taken into account during integration procedures. A simple example of non-coplanar face vertices would be an orthogonal hexahedral cell that has its vertices undergo a randomized displacement.

With the analytical form of the surface matrices defined in Eq. (2.64), we can see that they have dimensionality, $(N_K \times N_K \times d)$. This is the same dimensionality as the cell streaming term. However, it is possible to reduce the dimensionality of the surface matrices if it is desired to reduce the memory footprint. There are some basis sets where all but $N_b^{f,K}$ basis functions are zero along face f . If we also restrict the mesh cell faces of our transport problems to have colinear (in 2D) or coplanar (in 3D) vertices so that the outward normal is constant along a face f , then we can define the surface matrix as $\int_f \mathbf{b}_K \mathbf{b}_K^T ds$. For these basis sets with $N_b^{f,K}$ non-zero face values on colinear/coplanar face f , the surface matrix has reduced dimensionality of $(N_b^{f,K} \times N_b^{f,K})$.

Just like the cell mass and streaming matrices, it is possible that the basis functions cannot be integrated analytically. Analogous to the cell-wise quadrature, we can define a quadrature set for face f : $\left\{ \vec{x}_q^f, w_q^f \right\}_{q=1}^{N_q^f}$. This quadrature set is not specific for just one of the cells that face f separates. If the quadrature set can exactly integrate the basis functions of both cells K and K' (as defined by Figure 2.8), then

only 1 quadrature set needs to be defined for both cells. Using this quadrature set, we can numerically calculate the surface matrix for face f along cell K :

$$\vec{\mathbf{F}}_{f,K} = \sum_{q=1}^{N_q^f} w_q^f \vec{n}(\vec{x}_q) \mathbf{b}_K(\vec{x}_q) \mathbf{b}_K^T(\vec{x}_q). \quad (2.65)$$

Similar to the cell-wise spatial quadrature sets, the sum of the weights of these face-wise quadrature sets needs to exactly equal the geometric measure of face f . This means that $\sum_{q=1}^{N_q^f} w_q^f$ is equal to 1.0 in 1 dimension, the length of the face edge in 2 dimensions and the face area in 3 dimensions.

Using the same notation as the cell-wise mass and streaming matrices, the local face-wise surface matrix for face f has the full matrix form,

$$\vec{\mathbf{F}}_{f,K} = \begin{bmatrix} \int_f \vec{n} b_1 b_1 & \dots & \int_f \vec{n} b_1 b_j & \dots & \int_f \vec{n} b_1 b_{N_K} \\ \vdots & & \vdots & & \vdots \\ \int_f \vec{n} b_i b_1 & \dots & \int_f \vec{n} b_i b_j & \dots & \int_f \vec{n} b_i b_{N_K} \\ \vdots & & \vdots & & \vdots \\ \int_f \vec{n} b_{N_K} b_1 & \dots & \int_f \vec{n} b_{N_K} b_j & \dots & \int_f \vec{n} b_{N_K} b_{N_K} \end{bmatrix}, \quad (2.66)$$

where an individual matrix entry is of the form:

$$\vec{F}_{i,j,f,K} = \int_f \vec{n} b_i b_j. \quad (2.67)$$

2.6 Solution Procedures

To this point, we have properly described the procedures to discretize the transport problem in energy, angle, and space. Combining the results of Sections 2.2, 2.3, and 2.5, we write the fully-discretized DGFEM multigroup S_N equations for an element K , where the test function $b_{m,g}$ for a single direction and energy group is

now used:

$$\begin{aligned}
& -\left(\vec{\Omega}_m \cdot \vec{\nabla} b_{m,g}, \Psi_{m,g}\right)_K + \left(\sigma_{t,g} b_{m,g}, \Psi_{m,g}\right)_K + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_{m,g}, \Psi_{m,g}^- \right\rangle_{\partial K^+} \\
& + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_{m,g}, \Psi_{m,g}^+ \right\rangle_{\partial K^- \setminus \partial \mathcal{D}} + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_{m,g}, \Psi_{m',g}^- \right\rangle_{\partial K^- \cap \partial \mathcal{D}^r} \\
& = \sum_{g'=1}^G \sum_{p=0}^{N_P} \frac{2p+1}{4\pi} \sum_{n=-p}^p Y_{p,n}(\vec{\Omega}_m) \left(\sigma_{s,p}^{g' \rightarrow g} b_{m,g}, \Phi_{p,n,g'} \right)_K \\
& + (b_{m,g}, Q_{m,g})_K + \left\langle (\vec{\Omega}_m \cdot \vec{n}) b_{m,g}, \Psi_{m,g}^{inc} \right\rangle_{\partial K^- \cap \partial \mathcal{D}^d}. \tag{2.68}
\end{aligned}$$

All of the notations used in Eq. (2.68) remain unchanged from Section 2.5.

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 2.6.1 details the iterative procedures used to solve the transport problem in energy and angle, and Section 2.6.2 then describes how we solve the spatial portion of the problem for a single energy/angle iteration.

2.6.1 Angle and Energy Iteration Procedures

The fully discretized transport equation has an angular flux solution, Ψ , with dimensionality of $(G \times M \times N_{dof})$. The angular flux moments, Φ , have dimensionality of $(G \times N_{mom} \times N_{dof})$. Depending on the necessary fidelity of the problem, the full phase-space of the solution can become extremely large to solve. We can have *billions* of total unknowns to solve for if we simply have $N_{dof} \approx O(10^6)$, $M \approx O(10^2)$, and $G \approx O(10^1)$. These orders of number of unknowns in space, angle, and energy are of reasonable size for 3D transport problems.

In theory, if we had the computer memory, we could construct a left-hand-side matrix of dimensionality $(G \times M \times N_{dof}) \times (G \times M \times N_{dof})$ with a corresponding right-hand-side vector of dimensionality $(G \times M \times N_{dof}) \times 1$, we could then directly solve for the

full phase-space angular flux solution at once. However, because the dimensional space of the unknowns can rapidly grow and become too large for hardware memory, transport problems have traditionally been solved iteratively. We now detail the procedures that we will employ to iteratively obtain the phase-space solution in energy and angle.

Because the only coupling that arises between the set of multigroup S_N equations is between the energy groups in the scattering source, our iterative procedures principally lie in the energy domain.

$$\begin{aligned}\mathbf{L}\Psi - \mathbf{M}\Sigma\Phi &= \mathbf{Q} \\ \Phi &= \mathbf{D}\Psi\end{aligned}\tag{2.69}$$

where \mathbf{L} is the fully-discretized loss operator which consists of total interaction and streaming terms, \mathbf{M} is the moment-to-discrete operator of the angular discretization, \mathbf{D} is the discrete-to-moment operator of the angular discretization, Σ is the scattering operator of the multigroup and angular discretizations, and \mathbf{Q} is the full phase-space distributed source. In this case, the source contains contributions from boundary and domain sources, fission sources, and scattering sources from outside the group set into the group set of interest.

$$(\mathbf{I} - \mathbf{T})\Phi = \mathbf{D}\mathbf{L}^{-1}\mathbf{Q}\tag{2.70}$$

where we define,

$$\mathbf{T} \equiv \mathbf{D}\mathbf{L}^{-1}\mathbf{M}\Sigma,\tag{2.71}$$

for further brevity.

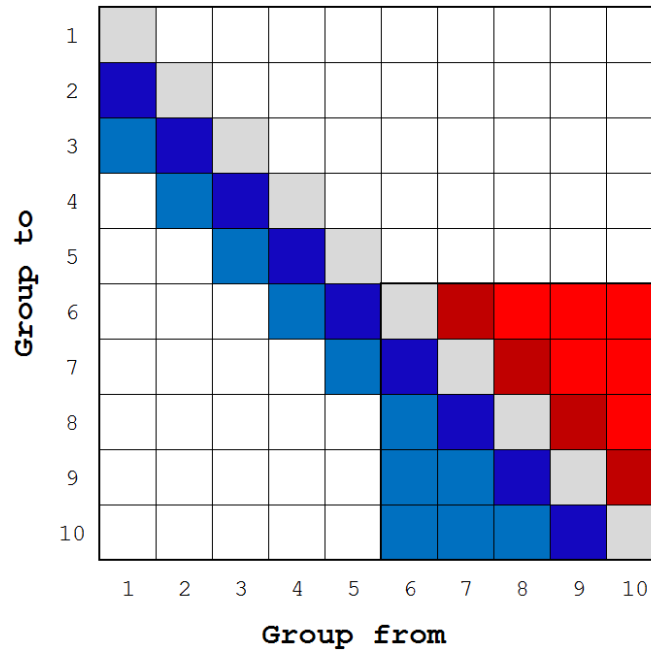
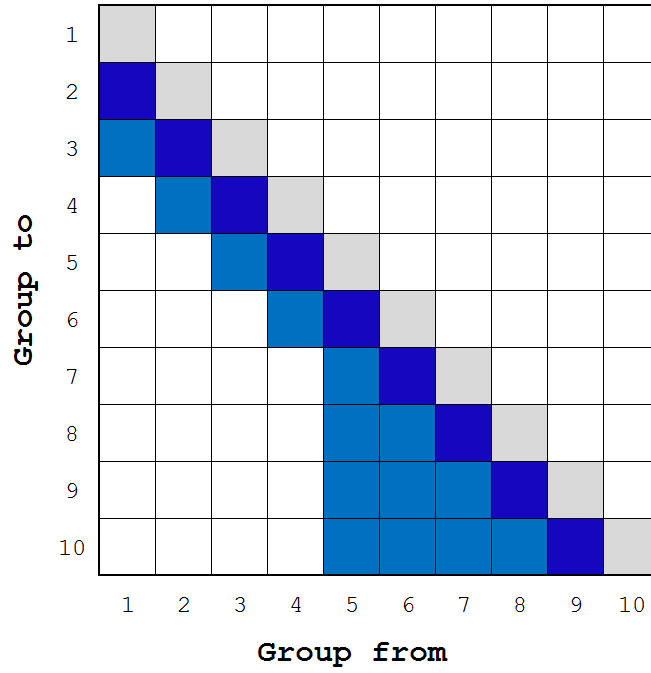


Figure 2.10: Scattering matrices (top) without and (bottom) with upscattering. The gray corresponds to within-group scattering; the blue corresponds to down-scattering in energy; and the red corresponds to up-scattering in energy.

2.6.1.1 Source Iteration

One simple method to invert $(\mathbf{I}-\mathbf{T})$ of Eq. (2.70) is the *source iteration* technique, also known as *richardson iteration*.

$$\begin{aligned}\Psi^{(\ell+1)} &= \mathbf{L}^{-1} \left(\mathbf{M}\Sigma\Phi^{(\ell)} + \mathbf{Q} \right) \\ \Phi^{(\ell+1)} &= \mathbf{D}\Psi^{(\ell+1)}\end{aligned}\tag{2.72}$$

2.6.1.2 Krylov Subspace Methods - GMRES

2.6.2 Spatial Solution Procedures

Section 2.6.1 presented the methodology that we will employ to iteratively converge our transport solutions in energy and angle (flux moments). Both richardson iteration and GMRES were presented as methods that can invert the $(\mathbf{I}-\mathbf{T})$ operator. In both of these iterative methods, the common operation of interest is the inversion of the loss operator (\mathbf{L}) . There are different techniques that could be used to perform this operation, including several matrix-dependent and matrix-free methodologies.

For this work, the loss operator inversion on some unstructured mesh, \mathbb{T}_h , will be performed by use of the full-domain transport sweep as outlined next in Section 2.6.2.1. We will generate our 2D and 3D polytope meshes by two different methods: 1) Voronoi mesh generation in Section 2.6.2.2 and 2) adaptive mesh refinement in Section 2.6.2.3.

2.6.2.1 Transport Sweeping

The full-domain transport sweep is a beneficial matrix-free scheme because of the following:

- The number of sweep iterations does not grow with increasing problem size or processor counts. This is in contrast with partial-domain sweeping like *parallel*

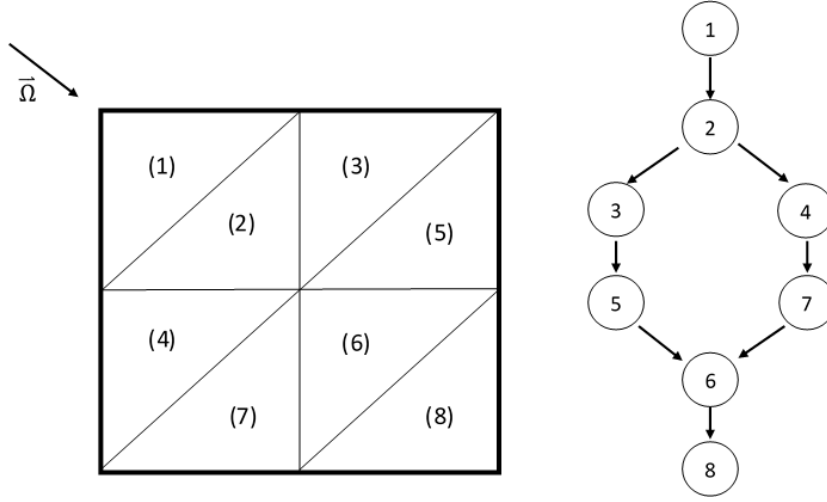


Figure 2.11: blah.

block jacobi (PBJ) [16].

- The iterative solver does not need to build any matrices explicitly but only requires the action of \mathbf{L}^{-1} .
- Does not require the formation of M separate matrices for each of the angular directions (for 1 energy group). This is both memory and computationally intensive for any problems of appreciable size.
- The matrix-vector operations on a single element within a transport sweep can be efficiently performed depending on the group set structure and the angle aggregation as outlined in Section 2.6.1.
- The matrix-free transport sweep favors higher-order DGFEM schemes since they will yield more processor work per element with less memory caching (which is the current bottleneck with massively-parallel calculations).

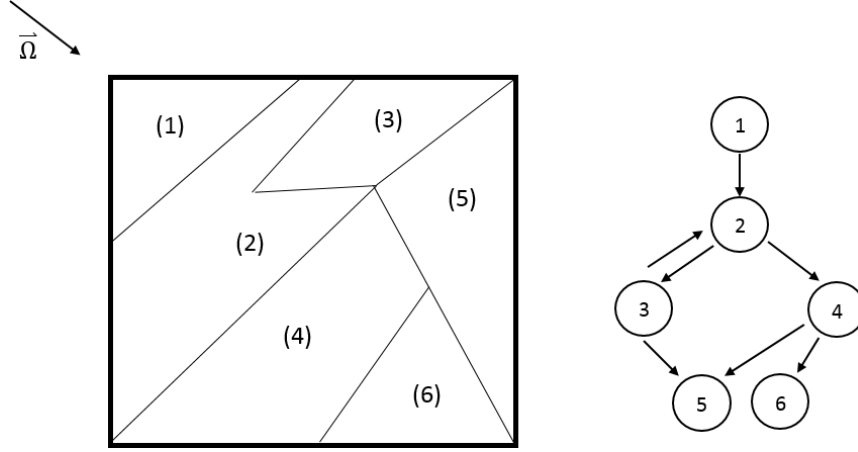


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2.6.2.2 Polytope Grids Formed from Voronoi Mesh Generation

2.6.2.3 Spatial Adaptive Mesh Refinement

$$\eta_K^r = \int_{\partial K} \llbracket \Phi^r \rrbracket^2 ds = \int_{\partial K} \left(\sum_m w_m \llbracket \Psi_m^r \rrbracket \right)^2 \quad (2.73)$$

where $\llbracket \cdot \rrbracket$ is the jump operator along a face defined as,

$$\llbracket \Phi(\vec{r}) \rrbracket = \Phi^+(\vec{r}) - \Phi^-(\vec{r}), \quad (2.74)$$

and the terms, $\Phi^+(\vec{r})$ and $\Phi^-(\vec{r})$, are subject to the trace:

$$\Phi^\pm(\vec{r}) = \lim_{s \rightarrow 0^\pm} \Phi(\vec{r} + s\vec{n}). \quad (2.75)$$

In this case, the outward normal, \vec{n} , is determined with respect to the element K along its boundary, ∂K . With this trace, $\Phi^-(\vec{r})$ always corresponds to the solution within cell K . Investigating face f of cell K , the across-face solution, $\Phi^+(\vec{r})$, is dependent on the boundary type of face f . The across-face solutions can be succinctly

written:

$$\Phi^+(\vec{r}) = \begin{cases} \lim_{s \rightarrow 0^+} \Phi(\vec{r} + s\vec{n}) & \vec{r} \notin \partial\mathcal{D} \\ \sum_{\vec{\Omega}_m \cdot \vec{n} > 0} \Psi_m^-(\vec{r}) + \sum_{\vec{\Omega}_m \cdot \vec{n} < 0} \Psi_m^{inc}(\vec{r}) & \vec{r} \in \partial\mathcal{D}^d . \\ \Phi^-(\vec{r}) & \vec{r} \in \partial\mathcal{D}^r \end{cases} \quad (2.76)$$

From Eq. (2.76), the across-face solutions for interior faces, incident boundaries and reflecting boundaries have different meanings. For an interior face f ($\vec{r} \notin \partial\mathcal{D}$), the across-face solution comes from the cell K' (as defined by Figure 2.8). For incident boundaries ($\vec{r} \in \partial\mathcal{D}^d$), the across-face solution is a combination of integrals of the outgoing (Ψ_m^-) and incident boundary fluxes (Ψ_m^{inc}). Finally, for reflecting boundaries ($\vec{r} \in \partial\mathcal{D}^r$), the across-face solutions are simply the within-cell solutions. Therefore, the solution jump is exactly zero for all reflecting boundaries and yields no contribution to the error estimate.

$$\eta_K^r \geq \alpha \max_{K' \in \mathbb{T}_h^r} (\eta_{K'}^r) \quad (2.77)$$

where α is a user-defined value (0, 1). This refinement criterion has a simple meaning. If, for example, $\alpha = 0.2$, then a cell will be refined if its error estimate is greater than 20% of the cell with the largest error estimate. This does not necessarily mean that 80% of the mesh cells will be refined at level r . Instead, the criterion simply states that any cell above a particular threshold will be refined. This means that it is theoretically possible for the extreme cases of 1 or all cells being refined at a particular refinement cycle. The first extreme case could arise with a single spatial cell having a strong solution discontinuity stemming from a strong localized source. The second extreme case could arise when the intercell solution jumps are about equivalent stemming from an incredibly smooth discretized solution at that

particular refinement cycle.

2.7 Conclusions

In this chapter, we have presented the tightly-coupled system of equations that comprise the DGFEM S_N transport equation. We began with the fully-continuous transport equation presented in Section 2.1 and then discretized it in energy, angle and space in Sections 2.2, 2.3, and 2.5, respectively. Appropriate boundary conditions were presented in Section 2.4. For this work, we will only utilize incoming-incident and reflecting boundary conditions and not use any further albedo terms. We finished this chapter in Section 2.6 by describing the procedures that will be utilized to solve our system of equations.

3. DIFFUSION SYNTHETIC ACCELERATION FOR DISCONTINUOUS FINITE ELEMENTS ON UNSTRUCTURED GRIDS

3.1 Introduction

In this chapter, we analyze the Modified Interior Penalty (MIP) form of the diffusion equation as a discretization scheme for use with Diffusion Synthetic Acceleration (DSA) of the DFEM S_N transport equation on unstructured grids. Specifically, we wish to analyze its efficacy on massively-parallel computer architectures where scalability of solution times and memory footprints can become burdensome.

3.1.1 Review of Diffusion Synthetic Acceleration Schemes

cleanup the beginning here later...

The ability to efficiently invert the transport (streaming and collision) operator does not necessarily mean that transport solutions can be easily obtained. In general, radiation transport solutions are obtained iteratively. The simplest and widely-used method is a fixed-point scheme (*i.e.* richardson iteration) ubiquitously called source iteration (SI) in the transport community. Unfortunately, the iteration process of SI can converge arbitrarily slowly if the problem is optically thick [17]. This corresponds to long mean free paths for neutronics problems. This also corresponds to time steps and material heat capacities tending to infinity and zero, respectively, for thermal radiative transport (TRT) problems.

For these problem regimes in which solution is prohibitively slow, additional steps should be taken to speed up, or accelerate, solution convergence [17]. The most used methods to assist in solution convergence are often called synthetic acceleration techniques. These techniques were first introduced by Kopp [18] and Lebedev [19, 20, 21, 22, 23, 24, 25] in the 1960's. From Kopp's and Lebedev's work,

Gelbard and Hageman then introduced two synthetic acceleration options for the low-order operator: diffusion and S_2 [26]. Their diffusion preconditioning led to efficient convergence properties on fine spatial meshes. Reed then showed that Gelbard and Hageman’s diffusion preconditioning would yield a diverging system for coarse meshes [27]. At this point in time, no one knew if an unconditionally efficient acceleration method could be derived.

Then in 1976, Alcouffe proposed a remedy to Gelbard and Reed that he called diffusion synthetic acceleration (DSA) [28, 29, 30]. He showed that if you derived the diffusion operator consistently with the discretized transport operator, then SI could be accelerated with DSA in an efficient and robust manner. Larsen and McCoy then demonstrated that unconditional stability required that consistency be maintained in both spatial and angular discretization in their four-step procedure [31, 32]. However, Adams and Martin then showed that partially-consistent diffusion discretizations could effectively accelerate DFEM discretizations of the neutron transport equation [33]. Their modified-four-step procedure (M4S), based on Larsen and McCoy’s work, was shown to be unconditionally stable for regular geometries, but divergent for unstructured multi-dimensional meshes [34]. In more recent years, alternate discretizations for the diffusion operator have been applied to unstructured multi-dimensional grids. These include the partially consistent Wareing-Larsen-Adams (WLA) DSA [35], the fully consistent DSA (FCDSA) [34], and the partially consistent MIP DSA [36, 37, 38].

Most recently, the partially consistent MIP DSA method has been shown to be an unconditionally stable acceleration method for the 2D DFEM transport equation on unstructured meshes. Wang showed that it acted as an effective preconditioner for higher-order DFEM discretizations on triangles [36, 37]. Turcksin and Ragusa then extended the work to arbitrary polygonal meshes [38]. The MIP diffusion oper-

ator is symmetric positive definite (SPD) and was shown to be efficiently invertible with preconditioned conjugate gradient (PCG) and advanced preconditioners such as algebraic multi-grid (AMG) [38].

3.1.2 Synthetic Acceleration Overview

Synthetic acceleration techniques have been widely used in the nuclear engineering community to improve solution convergence for prohibitively slow problems. We now provide a general framework for how synthetic acceleration methods are derived. We begin by expressing our neutron transport equation in the following form,

$$(\mathbf{A} - \mathbf{B}) \Psi = \mathbf{Q}, \quad (3.1)$$

where \mathbf{A} and \mathbf{B} are both linear operators, Ψ is the full angular flux solution in space, angle, and energy, and \mathbf{Q} is the source or driving function. If we had the ability to efficiently invert $(\mathbf{A} - \mathbf{B})$ directly, then Ψ could be directly computed:

$$\Psi = (\mathbf{A} - \mathbf{B})^{-1} \mathbf{Q}. \quad (3.2)$$

However, since in practice the discretized version of $(\mathbf{A} - \mathbf{B})$ is much more costly to directly invert than the discretized version of \mathbf{A} , we instead choose to iteratively solve for Ψ .

To compute Ψ , the following iterative system of equations is usually employed,

$$\mathbf{A} \Psi^{(k+1)} - \mathbf{B} \Psi^{(k)} = \mathbf{Q}, \quad (3.3)$$

where directly solving for $\Psi^{(k+1)}$ yields the following:

$$\Psi^{(k+1)} = \mathbf{A}^{-1} \mathbf{B} \Psi^{(k)} + \mathbf{A}^{-1} \mathbf{Q}. \quad (3.4)$$

For brevity, we define a new operator $\mathbf{C} = \mathbf{A}^{-1}\mathbf{B}$ which is known as the iteration operator. The spectral radius, ρ , of this operator is simply the supremum of the absolute values of its eigenvalues. For this work, we assume that ρ is less than unity to guarantee convergence. We next define the residual, $r^{(k)}$, as the difference between two successive solution iterates,

$$r^{(k)} = \Psi^{(k)} - \Psi^{(k-1)}, \quad (3.5)$$

which can also be written as the following:

$$r^{(k)} = \mathbf{C}\Psi^{(k-1)}. \quad (3.6)$$

With the iteration operator, \mathbf{C} , and the residual for iterate k , $r^{(k)}$, defined, we can then write the true, converged solution in terms of the solution at iteration k and an infinite series of residuals:

$$\Psi = \Psi^{(k)} + \sum_{n=1}^{\infty} r^{(k+n)}. \quad (3.7)$$

Using both Eqs. (3.6) and (3.7), we can rewrite Eq. (3.7) using the iteration operator and the last residual,

$$\Psi = \Psi^{(k)} + (\mathbf{I} + \mathbf{C} + \mathbf{C}^2 + \dots) \mathbf{C}r^{(k)}. \quad (3.8)$$

Since we have assumed that the spectral radius of \mathbf{C} is less than unity, the infinite operator series of Eq. (3.8) converges to $(\mathbf{I} - \mathbf{C})^{-1} \mathbf{C}$. This means that we can succinctly write Eq. (3.8) as the following:

$$\Psi = \Psi^{(k)} + (\mathbf{I} - \mathbf{C})^{-1} \mathbf{C}r^{(k)}. \quad (3.9)$$

By using the definition of \mathbf{C} along with some linear algebra, Eq. (3.9) becomes

$$\Psi = \Psi^{(k)} + (\mathbf{A} - \mathbf{B})^{-1} \mathbf{B} r^{(k)}. \quad (3.10)$$

We would like to use the results of Eq. (3.10) to immediately compute our exact transport solution, Ψ . However, this would require the inversion of $(\mathbf{A} - \mathbf{B})$ which we did not employ originally in Eq. (3.1) because of the difficulty. This means that, in its current form, Eq. (3.10) is no more useful to us than Eq. (3.1). This would then be an exercise in futility if we were restricted to only working with the $(\mathbf{A} - \mathbf{B})$ operator. Instead, suppose that we could define an operator, \mathbf{W} , that closely approximates $(\mathbf{A} - \mathbf{B})$ but it is easily invertible. If \mathbf{W} efficiently approximates the slowest converging error modes of $(\mathbf{A} - \mathbf{B})$, then Eq. (3.10) can be modified to form a new iterative procedure.

The new iterative procedure begins by simply taking the half-iterate of Eq. (3.4) instead of its full version: $(k + 1/2)$ instead of $(k+1)$. This half-iterate has the form

$$\Psi^{(k+1/2)} = \mathbf{C}\Psi^{(k)} + \mathbf{A}^{-1}\mathbf{Q}. \quad (3.11)$$

We can then express the full-iterate by the suggestion of Eq. (3.10). Using the low-order operator, we express the full-iterate as the following,

$$\Psi^{(k+1)} = \Psi^{(k+1/2)} + \mathbf{W}^{-1}\mathbf{B}r^{(k+1/2)}, \quad (3.12)$$

where $r^{(k+1/2)} = \Psi^{(k+1/2)} - \Psi^{(k)}$. We can also express Eq. (3.12) in terms of just the previous iterate, $\Psi^{(k)}$, and a new operator:

$$\Psi^{(k+1)} = [\mathbf{I} - \mathbf{W}^{-1}(\mathbf{A} - \mathbf{B})] \mathbf{C}\Psi^{(k)} + (\mathbf{I} + \mathbf{W}^{-1}\mathbf{B}) \mathbf{A}^{-1}\mathbf{Q}. \quad (3.13)$$

Observe that as \mathbf{W} more closely approximates $(\mathbf{A} - \mathbf{B})$, the operator $\mathbf{W}^{-1}(\mathbf{A} - \mathbf{B})$ converges to the identity matrix, \mathbf{I} . This means that the spectral radius of this new iteration matrix will approach zero as \mathbf{W} gets closer to $(\mathbf{A} - \mathbf{B})$ and therefore more quickly and efficiently converge to the true solution.

3.2 Diffusion Synthetic Acceleration Methodologies

The procedures outlined in Section 3.1.2 define a general methodology to perform synthetic acceleration on the transport equation. We could utilize any of the acceleration strategies that have been developed over the years including DSA, TSA, BPA, etc. The only difference arises in what form the low-order operator, \mathbf{W} , will take. We obviously are focusing on DSA for this dissertation work, and we do so by first describing in Section 3.2.1 a simple 1-group specification of the synthetic acceleration methodology just presented. We then present a pair of strategies that can be employed to accelerate thermal neutron upscattering in Section 3.2.2.

3.2.1 Simple 1-group DSA Strategy

Recall the operator form of the fully discretized transport equation as defined in Section 2.6.1,

$$\begin{aligned} \mathbf{L}\Psi &= \mathbf{M}\Sigma\Phi + \mathbf{Q} \\ \Phi &= \mathbf{D}\Psi \end{aligned}, \tag{3.14}$$

where \mathbf{L} is the total interaction and streaming operator, \mathbf{M} is the moment-to-discrete operator, \mathbf{D} is the discrete-to-moment operator, Σ is the scattering operator, and \mathbf{Q} is the forcing function. In this case, we simply treat this discretized problem as only having 1 energy group. The functional form of the discretized moment-to-discrete and discrete-to-moment operators are

$$M_m \equiv \sum_{p=0}^{N_P} \frac{2p+1}{4\pi} \sum_{n=-p}^p Y_{p,n}(\vec{\Omega}_m), \quad (3.15)$$

and

$$D_{p,n} \equiv \sum_{m=1}^M w_m Y_{p,n}(\vec{\Omega}_m) \Psi(\vec{\Omega}_m), \quad (3.16)$$

respectively. This means that the operation \mathbf{DL}^{-1} corresponds to a full-domain transport sweep followed by the computation of the flux moments from the angular flux. We next apply our half-iterate and previous iterate indices on Eq. (3.14) to form the iteration procedure for our transport equation

$$\mathbf{L}\Psi^{(k+1/2)} = \mathbf{M}\Sigma\Phi^{(k)} + \mathbf{Q} \quad (3.17)$$

We can then use the \mathbf{DL}^{-1} operator to present our transport equation of Eq. (3.17) in terms of just the half-iterate flux moments,

$$\Phi^{(k+1/2)} = \mathbf{DL}^{-1}\mathbf{M}\Sigma\Phi^{(k)} + \mathbf{DL}^{-1}\mathbf{Q}. \quad (3.18)$$

3.2.2 DSA Acceleration Strategies for Thermal Neutron Upscattering

3.2.2.1 Multigroup Richardson Acceleration

$$\mathbf{L}_{\mathbf{gg}}\psi_g^{(k+1/2)} = \mathbf{M} \sum_{g'=1}^G \Sigma_{gg'} \phi_{g'}^{(k)} + \mathbf{Q}_g \quad (3.19)$$

3.2.2.2 Two-Grid Acceleration

The second acceleration methodology that we will investigate is the two-grid acceleration scheme devised by Adams and Morel [39]. The derived the

$$\mathbf{L}_{\mathbf{g}\mathbf{g}}\psi_g^{(k+1/2)} = \mathbf{M} \sum_{g'=1}^g \Sigma_{gg'} \phi_{g'}^{(k+1/2)} + \mathbf{M} \sum_{g'=g+1}^G \Sigma_{gg'} \phi_{g'}^{(k)} + \mathbf{Q}_g \quad (3.20)$$

In operator form, the full solution and half-iterate equations are given by

$$\mathbf{L}\Psi = \mathbf{M}\mathbf{S}_{\mathbf{D}}\Phi + \mathbf{M}\mathbf{S}_{\mathbf{U}}\Phi + \mathbf{Q}, \quad (3.21)$$

and

$$\mathbf{L}\Psi^{(k+1/2)} = \mathbf{M}\mathbf{S}_{\mathbf{D}}\Phi^{(k+1/2)} + \mathbf{M}\mathbf{S}_{\mathbf{U}}\Phi^{(k)} + \mathbf{Q}, \quad (3.22)$$

respectively. $\mathbf{S}_{\mathbf{D}}$ and $\mathbf{S}_{\mathbf{U}}$ are the downscatter and upscatter portions of the scattering matrix, respectively. These matrices still contain all of the scattering moments; they are simply restricted in energy. By moving the downscattering portion to the left side of the equation, inverting the \mathbf{L} operator, and applying the discrete-to-moment operator, \mathbf{D} , we can rewrite the iteration equation of Eq. (3.22) in terms of only the flux moments:

$$[\mathbf{I} - \mathbf{D}\mathbf{L}^{-1}\mathbf{M}\mathbf{S}_{\mathbf{D}}] \Phi^{(k+1/2)} = \mathbf{D}\mathbf{L}^{-1}\mathbf{M}\mathbf{S}_{\mathbf{U}}\Phi^{(k)} + \mathbf{D}\mathbf{L}^{-1}\mathbf{Q} \quad (3.23)$$

By inverting the left-side operator, we directly solve for the half-iterate flux moments,

$$\begin{aligned} \Phi^{(k+1/2)} &= [\mathbf{I} - \mathbf{D}\mathbf{L}^{-1}\mathbf{M}\mathbf{S}_{\mathbf{D}}]^{-1} \mathbf{D}\mathbf{L}^{-1}\mathbf{M}\mathbf{S}_{\mathbf{U}}\Phi^{(k)} + \mathbf{b} \\ \mathbf{b} &= [\mathbf{I} - \mathbf{D}\mathbf{L}^{-1}\mathbf{M}\mathbf{S}_{\mathbf{D}}]^{-1} \mathbf{D}\mathbf{L}^{-1}\mathbf{Q} \end{aligned} \quad (3.24)$$

where we reduced the driving function to \mathbf{b} for brevity.

3.3 Symmetric Interior Penalty Form of the Diffusion Equation

So far, we have presented several strategies in Section 3.2 in which DSA can be used to accelerate both within-group scattering and upscattering. We have also simply stated that our low-order operator will be the diffusion equation. However, we have not presented the exact form of the diffusion equation that we will utilize. In Section 3.4, we present the full form of the modified interior penalty (MIP) form of the diffusion equation that we will use as our low-order operator for DSA calculations. However, we first present in this Section a more generalized version of the interior penalty form that we could use as a stand-alone solver for the standard diffusion equation: the symmetric interior penalty (SIP) form [40, 41, 42].

We begin our discussion of the SIP form by analyzing the standard form of the diffusion equation,

$$-\vec{\nabla} \cdot D(\vec{r}) \vec{\nabla} \Phi(\vec{r}) + \sigma \Phi(\vec{r}) = Q(\vec{r}), \quad \vec{r} \in \mathcal{D}, \quad (3.25)$$

with Dirichlet boundary conditions

$$\Phi(\vec{r}) = \Phi_0(\vec{r}), \quad \vec{r} \in \partial \mathcal{D}^d, \quad (3.26)$$

Neumann boundary conditions

$$-D \partial_n \Phi(\vec{r}) = J_0(\vec{r}), \quad \vec{r} \in \partial \mathcal{D}^n, \quad (3.27)$$

and Robin boundary conditions

$$\frac{1}{4} \Phi(\vec{r}) + \frac{D}{2} \partial_n \Phi(\vec{r}) = J^{inc}(\vec{r}), \quad \vec{r} \in \partial \mathcal{D}^r. \quad (3.28)$$

$$\Phi(\vec{r}) + \frac{1}{\kappa} D \partial_n \Phi(\vec{r}) = \Phi_0(\vec{r}), \quad \vec{r} \in \partial \mathcal{D}^d, \quad \kappa \gg 1 \quad (3.29)$$

$$\begin{aligned} \left\langle D \vec{\nabla} \Phi, \vec{\nabla} \Phi^* \right\rangle_{\mathcal{D}} - \left\{ D \partial_n \Phi, \Phi^* \right\}_{\partial \mathcal{D}^d} - \left\{ \Phi, D \partial_n \Phi^* \right\}_{\partial \mathcal{D}^d} \\ + \left\{ \kappa (\Phi - \Phi_0), \Phi^* \right\}_{\partial \mathcal{D}^d} = - \left\{ \Phi_0, D \partial_n \Phi^* \right\}_{\partial \mathcal{D}^d} \end{aligned} \quad (3.30)$$

$$\left\{ \kappa \llbracket \Phi \rrbracket, \llbracket \Phi^* \rrbracket \right\}_{E_h^i} + \left\{ \llbracket \Phi \rrbracket, \{\{ D \partial_n \Phi^* \}\} \right\}_{E_h^i} + \left\{ \{\{ D \partial_n \Phi \}\}, \llbracket \Phi^* \rrbracket \right\}_{E_h^i} = 0 \quad (3.31)$$

The mean value and the jump of the terms on a face are

$$\{\{ \Phi \}\} \equiv \frac{\Phi^+ + \Phi^-}{2} \quad \text{and} \quad \llbracket \Phi \rrbracket \equiv \Phi^+ - \Phi^-, \quad (3.32)$$

respectively. The directionality of the terms across a face can be defined in negative, Φ^- , and positive, Φ^+ directions by their trace:

$$\Phi^\pm \equiv \lim_{s \rightarrow 0^\pm} \Phi(\vec{r} + s \vec{n}), \quad (3.33)$$

where the face's unit normal direction, \vec{n} , has been ar

Using Eqs. (3.30) and (3.31), the SIP form of the diffusion equation can be succinctly written as

$$a^{SIP}(\Phi, \Phi^*) = b^{SIP}(\Phi^*), \quad (3.34)$$

with the following bilinear matrix:

$$\begin{aligned}
a^{SIP}(\Phi, \Phi^*) &= \left\langle D\vec{\nabla}\Phi, \vec{\nabla}\Phi^* \right\rangle_{\mathcal{D}} + \left\langle \sigma\Phi, \Phi^* \right\rangle_{\mathcal{D}} + \frac{1}{2} \left\{ \Phi, \Phi^* \right\}_{\partial\mathcal{D}^r} \\
&+ \left\{ \kappa_e^{SIP} \llbracket \Phi \rrbracket, \llbracket \Phi^* \rrbracket \right\}_{E_h^i} + \left\{ \llbracket \Phi \rrbracket, \{ \{ D\partial_n \Phi^* \} \} \right\}_{E_h^i} + \left\{ \{ \{ D\partial_n \Phi \} \}, \llbracket \Phi^* \rrbracket \right\}_{E_h^i}, \\
&+ \left\{ \kappa_e^{SIP} \Phi, \Phi^* \right\}_{\partial\mathcal{D}^d} - \left\{ \Phi, D\partial_n \Phi^* \right\}_{\partial\mathcal{D}^d} - \left\{ D\partial_n \Phi, \Phi^* \right\}_{\partial\mathcal{D}^d}
\end{aligned} \tag{3.35}$$

and with the following linear right-hand-side:

$$\begin{aligned}
b^{SIP}(\Phi^*) &= \left\langle Q, \Phi^* \right\rangle_{\mathcal{D}} - \left\{ J_0, \Phi^* \right\}_{\partial\mathcal{D}^n} + 2 \left\{ J^{inc}, \Phi^* \right\}_{\partial\mathcal{D}^r} \\
&+ \left\{ \kappa_e^{SIP} \Phi_0, \Phi^* \right\}_{\partial\mathcal{D}^d} - \left\{ \Phi_0, D\partial_n \Phi^* \right\}_{\partial\mathcal{D}^d}.
\end{aligned} \tag{3.36}$$

As previously stated, the general penalty term, κ of Eqs. (3.29 - 3.31) needs to have sufficient positive measure to ensure stability. From previous investigations [?, 37, 36], we choose the penalty coefficient to be face dependent:

$$\kappa_e^{SIP} = \begin{cases} \frac{c}{2} \left(\frac{D^+}{h^+} + \frac{D^-}{h^-} \right) & e \in E_h^i \\ c \frac{D^-}{h^-} & e \in \partial\mathcal{D} \end{cases}, \tag{3.37}$$

for interior, E_h^i , and boundary, $\partial\mathcal{D}$, faces respectively. In Eq. (3.37), h^\pm is the orthogonal projection of the face, e , into the cells defined by the trace in Eq. (3.33). Turcksin and Ragusa, [38], defined h^\pm for 2D polygons, whose definitions can be seen in Table 3.1. The orthogonal projection for both triangles and quadrilaterals can be explicitly defined from simple geometric relationships. However, for polygons with > 4 faces, there is no explicit geometric relationship to define the orthogonal projection. Instead, the polygon is approximated as regular, and the orthogonal projection is no longer face-dependent. For polygons with an even number of faces greater than 4, the orthogonal projection is twice the apothem, which is the line

segment between the polygon's center and the midpoint of each polygon's side. For odd number of faces greater than 4, the polygon's orthogonal projection becomes the sum of the apothem and the circumradius.

In a similar manner to the 2D orthogonal projections defined in Table 3.1, we define our choice for the extension of the orthogonal projections to 3D in Table 3.2. Like triangles and quadrilaterals in 2D, the orthogonal projections for tetrahedra and hexahedra can be explicitly defined from the volume equations for pyramids and parallelepipeds, respectively. For cells that are not tetrahedra or hexahedra, we introduce an approximation similar to 2D where we treat the cell as a regular polyhedron. In 3D there is no compact formula that can be given, unlike the definitions of the apothem and circumradius for 2D. Instead, we take the geometric limit of a polyhedra as the number of faces tends to infinity (a sphere). In this limiting case, the orthogonal projection simply becomes the sphere's diameter. We can then define the sphere's diameter with geometric information that would also be available to polyhedra by dividing a sphere's volume (the polyhedral volume) by its surface area (the sum of the areas of the polyhedral faces). While this leads to a gross approximation of the orthogonal projection for polyhedra that are not tetrahedra or hexahedra, it will provide appropriate geometric measure, especially for strictly convex polyhedra.

Table 3.1: Orthogonal projection, h , for different polygonal types: A_K is the area of cell K , L_e is the length of face e , and P_K is the perimeter of cell K .

Number of Vertices	3	4	> 4 and even	> 4 and odd
h	$2\frac{A_K}{L_e}$	$\frac{A_K}{L_e}$	$4\frac{A_K}{P_K}$	$2\frac{A_K}{P_K} + \sqrt{\frac{2A_K}{N_K \sin(\frac{2\pi}{N_K})}}$

Table 3.2: Orthogonal projection, h , for different polyhedral types: V_K is the volume of cell K , A_e is the area of face e , and SA_K is the surface area of cell K .

Number of Faces	4	6	otherwise
h	$3 \frac{V_K}{A_e}$	$\frac{V_K}{A_e}$	$6 \frac{V_K}{SA_K}$

3.4 Modified Interior Penalty Form of the Diffusion Equation used for Diffusion Synthetic Acceleration Applications

$$a^{MIP}(\delta\Phi, \Phi^*) = b^{MIP}(\Phi^*), \quad (3.38)$$

with the following bilinear matrix:

$$\begin{aligned} a^{MIP}(\delta\Phi, \Phi^*) &= \left\langle D\vec{\nabla}\delta\Phi, \vec{\nabla}\Phi^* \right\rangle_{\mathcal{D}} + \left\langle \sigma\delta\Phi, \Phi^* \right\rangle_{\mathcal{D}} \\ &+ \left\{ \kappa_e^{MIP} \llbracket \delta\Phi \rrbracket, \llbracket \Phi^* \rrbracket \right\}_{E_h^i} + \left\{ \llbracket \delta\Phi \rrbracket, \{ \{ D\partial_n \Phi^* \} \} \right\}_{E_h^i} + \left\{ \{ \{ D\partial_n \delta\Phi \} \}, \llbracket \Phi^* \rrbracket \right\}_{E_h^i}, \\ &+ \left\{ \kappa_e^{MIP} \delta\Phi, \Phi^* \right\}_{\partial\mathcal{D}^d} - \frac{1}{2} \left\{ \delta\Phi, D\partial_n \Phi^* \right\}_{\partial\mathcal{D}^d} - \frac{1}{2} \left\{ D\partial_n \delta\Phi, \Phi^* \right\}_{\partial\mathcal{D}^d} \end{aligned} \quad (3.39)$$

and with the following linear right-hand-side:

$$b^{MIP}(\Phi^*) = \left\langle Q, \Phi^* \right\rangle_{\mathcal{D}} + \left\{ \delta J^{inc}, \Phi^* \right\}_{\partial\mathcal{D}^r}. \quad (3.40)$$

$$\kappa_e^{MIP} = \max \left(\kappa_e^{SIP}, \frac{1}{4} \right) \quad (3.41)$$

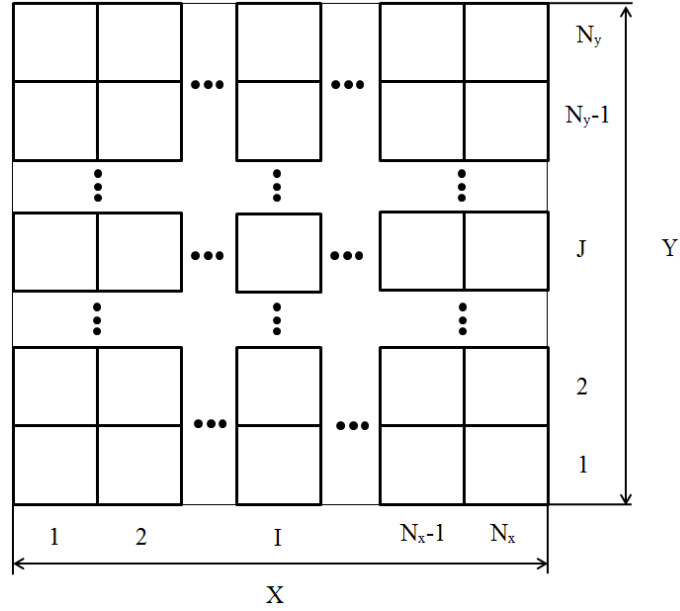


Figure 3.1: Fourier domain for 2D quadrilateral cells or an axial slice of 3D hexahedral cells in a regular grid.

3.5 Fourier Analysis

$$\begin{aligned}\Psi_m(\vec{r}) &= \hat{\Psi}_m e^{i\vec{\lambda} \cdot \vec{r}} \\ \Phi(\vec{r}) &= \hat{\Phi} e^{i\vec{\lambda} \cdot \vec{r}}\end{aligned}\tag{3.42}$$

where $i = \sqrt{-1}$

iteration matrices here...

spectral radius = largest eigenvalue here...

For this work, all fourier analysis was performed in MATLAB. All the eigenmodes corresponding to a fourier wave number for a given iteration matrix can be easily computed with MATLAB's built-in *eig* function. The maximum eigenvalue is found over the wave number space by use of the Nelder-Mead simplex algorithm [43]. We stress that some sort of minimization algorithm must be employed because some

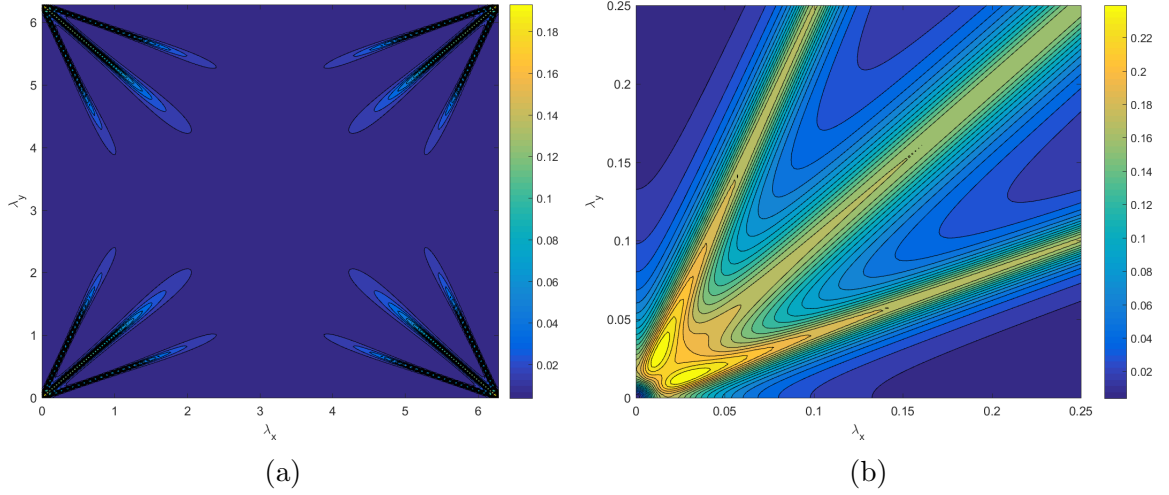


Figure 3.2: 2D fourier wave form for MIP, with 1 square cell with $1e-2$ mfp, with the PWL coordinates, with the LS4 quadrature, and where the wave numbers range from: (a) $[\lambda_x, \lambda_y] = [0, 2\pi]^2$ and (b) $[\lambda_x, \lambda_y] = [0, 1/4]^2$.

problem configurations can have extremely narrow local maxima. These difficult to find local maxima can correspond to the global maximum which is our desired spectral radius that we wish to compute.

We illustrate the necessity for a minimization algorithm in Figure 3.2. We have modeled a single 2D square mesh cell with dimensions $X = 1$ and $Y = 1$. The total cross section, σ_t , is set to 10^{-2} and the scattering ratio, c , set to 0.9999. We use the $S4$ level-symmetric quadrature set. The left image of Figure 3.2 has the 2D fourier wave number span the full domain space of $[\lambda_x, \lambda_y] = [0, 2\pi]^2$. The right image zooms in on the wave number ranging: $[\lambda_x, \lambda_y] = [0, 1/4]^2$. From the right image, we can see two extremely narrow local maxima. We can qualitatively ascertain that these local maxima would be difficult to find if we had simply laid a grid of wave number points over $[0, 2\pi]^2$. Chang and Adams presented an even more extreme example of a difficult to find global maximum using transport synthetic acceleration [44].

3.6 Numerical Results

We now present all results

3.6.1 Transport Solutions in the Thick Diffusive Limit

We present our first numerical example by demonstrating that the various polygonal finite element basis sets satisfy the thick diffusion limit.

$$\vec{\Omega} \cdot \vec{\nabla} \Psi + \sigma_t \Psi = \frac{\sigma_s}{4\pi} \sigma_t + \frac{Q_0}{4\pi} \quad (3.43)$$

As the transport problem becomes more optically thick, the total mean free paths of the neutrons increases. In the thick diffusion limit, the domain mean free path approaches infinity. If we fix the physical dimensions of the problem to some finite value, then we can scale the cross sections and the source term to reflect the properties of the thick diffusion limit. In the limit the total and scattering cross sections tend to infinity while the absorption cross section and the source term tend to zero. If we introduce a scaling parameter, ϵ ,

$$\begin{aligned} \sigma_t &\rightarrow \frac{\sigma_t}{\epsilon} \\ \sigma_a &\rightarrow \epsilon \sigma_t \\ \sigma_s &\rightarrow \left(\frac{1}{\epsilon} - \epsilon \right) \sigma_t \\ \frac{Q_0}{4\pi} &\rightarrow \epsilon \frac{Q_0}{4\pi} \end{aligned} \quad (3.44)$$

Inserting these scaled cross sections and source term into Eq. (3.43) leads to following scaled transport equation:

$$\vec{\Omega} \cdot \vec{\nabla} \Psi + \frac{\sigma_t}{\epsilon} \Psi = \sigma_t \left(\frac{1}{\epsilon} - \epsilon \right) \frac{\Phi}{4\pi} + \epsilon \frac{Q_0}{4\pi}. \quad (3.45)$$

We can also use the scaled terms of Eq. (3.44) to give the corresponding scaled diffusion equation. If we take the 0th and 1st moments of Eq. (3.45) in the usual way and assume that the P1 terms obey Fick's Law, then the scaled diffusion equation is

$$\epsilon \vec{\nabla} \cdot \frac{1}{3\sigma_t} \vec{\nabla} \Phi + \epsilon \sigma_t \Phi = \epsilon Q_0. \quad (3.46)$$

One can immediately see that Eq. (3.46) does not truly scale because there is an ϵ for each term. This is the desired behavior we want to see from the diffusion equation because, as $\epsilon \rightarrow 0$, the transport equation will converge to its diffusive limit and satisfy a diffusion equation.

For the sake of analysis, we seek to

$$\vec{\Omega} \cdot \vec{\nabla} \Psi + \frac{1}{\epsilon} \Psi = \left(\frac{1}{\epsilon} - \epsilon \right) \frac{\Phi}{4\pi} + \frac{\epsilon}{4\pi}, \quad (3.47)$$

and

$$\frac{\epsilon}{3} \nabla^2 \Phi + \epsilon \Phi = \epsilon, \quad (3.48)$$

respectively.

3.6.2 SIP used as a Diffusion Solver

We first wish to know how an interior penalty form of the diffusion equation will perform on unstructured polyhedral grids. The SIP diffusion formulation has previously been analyzed for use as a DFEM diffusion solver for unstructured 2D polygonal grids [41]. The MIP DSA form has also been successfully utilized for unstructured 2D polygonal grids [38]. Here, we first seek to extend the efficacy of the SIP form as a diffusion solver on polyhedral mesh cells. We will do this by

analyzing the following two problem types:

1. An exactly-linear solution to determine if linear basis functions will span the solution space;
2. The Method of Manufactured Solutions (MMS) to test basis function convergence rates.

The polyhedral mesh types that we employ for this analysis are presented in Section 3.6.2.1. Next, the exactly-linear solution analysis is performed in Section 3.6.2.2. Finally, the MMS analysis to confirm the second order convergence rates of the 3D PWL basis functions is presented in Section 3.6.2.3.

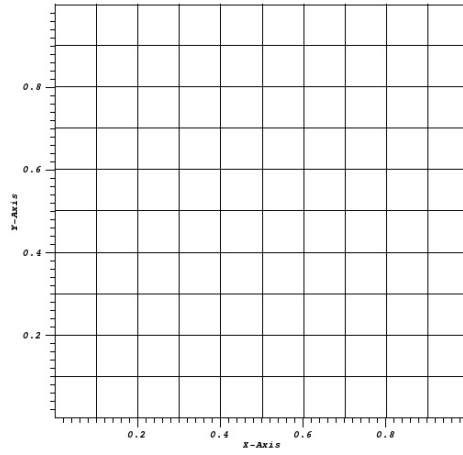
3.6.2.1 Geometry Specification for the SIP Problems

To analyze the SIP diffusion form on 3D polyhedral grids, we will utilize many of the 2D polygonal grids that were used in Section ???. For this analysis we will reuse the cartesian, ordered-triangular, polygonal sinusoidal, and polygonal-z meshes. We will also use purely-randomized polygonal grids formed from Voronoi mesh generation as outlined in Section 2.6.2.2. To form the needed 3D polyhedral grids, we will take these 2D grids and simply extrude the meshes in the z-dimension.

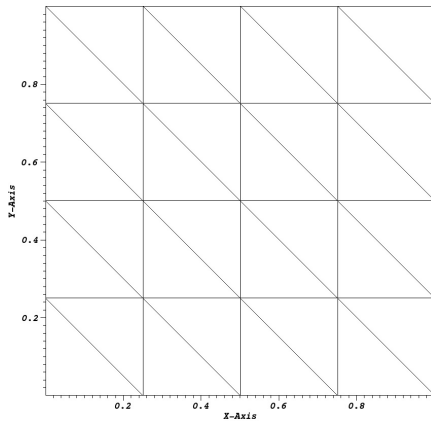
Figure 3.3 provides the 2D mesh types that will be utilized in this analysis. Figure 3.4 then provides the same meshes after they have been extruded in the z-dimension. We note that it will not simply be these exact grids that are employed. For the MMS analysis in Section 3.6.2.3, various refinements of these meshes will be utilized.

3.6.2.2 Exactly-Linear Solution

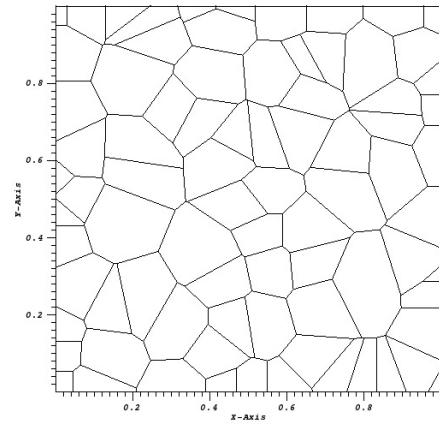
We first test SIP by enforcing a system that yields an exactly-linear diffusion solution. Linear finite elements should then theoretically fully-span the solution



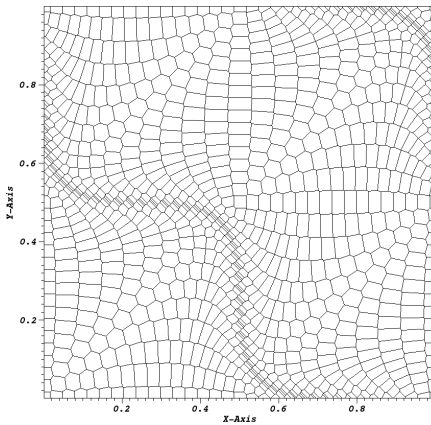
(a)



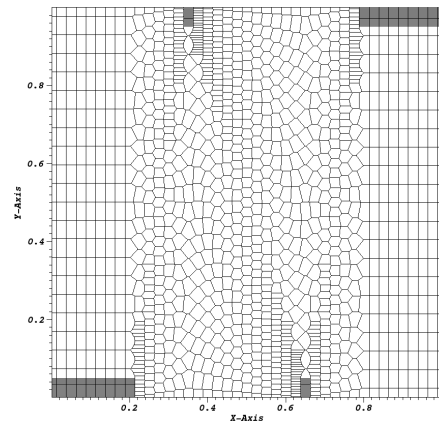
(b)



(c)

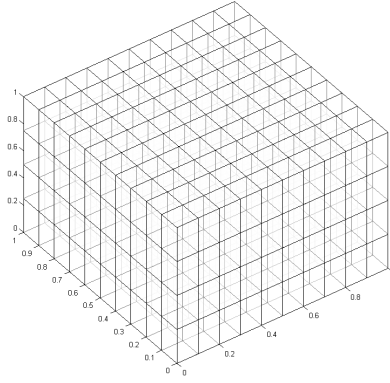


(d)

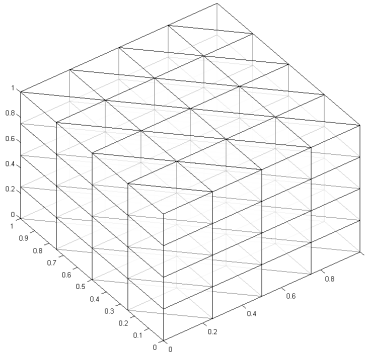


(e)

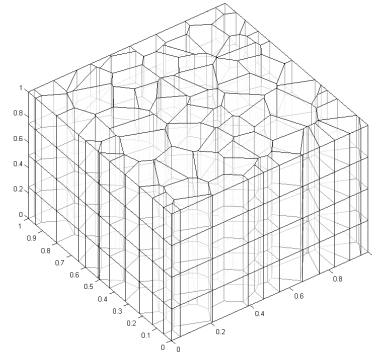
Figure 3.3: 2D grids to be extruded of the different mesh types: (a) cartesian, (b) ordered triangles, (c) random polygons, (d) sinusoidal polygons, and (e) polygonal z-mesh.



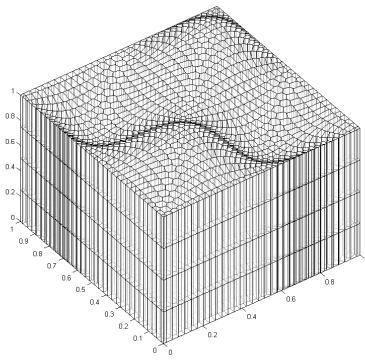
(a)



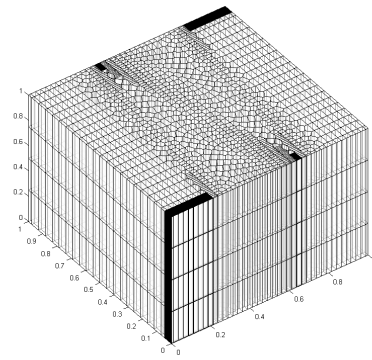
(b)



(c)



(d)



(e)

Figure 3.4: Extrusion of the different mesh types: (a) cartesian, (b) ordered triangles, (c) random polygons, (d) sinusoidal polygons, and (e) polygonal z-mesh.

space. We can achieve this mathematically by setting the cross-section and right-hand-source terms to zero, $\sigma = Q = 0$. Robin boundary conditions are imposed on opposite faces in 1 dimension, with homogeneous Neumann boundary conditions on all other faces. If the Robin boundaries are chosen in the y -direction, with $y \in (0, L)$, then the analytical solution for the problem will be

$$\Phi(x, y, z) = \frac{4J^{inc}}{L + 4D} (L + 2D - y), \quad (3.49)$$

with the following boundary conditions in the y -direction:

$$\begin{aligned} \Phi - 2D\partial_y\Phi &= 4J^{inc}, & \forall(x, z), y = 0 \\ \Phi + 2D\partial_y\Phi &= 0, & \forall(x, z), y = L \end{aligned} \quad (3.50)$$

In Eqs. (3.49) and (3.50), D is once again the standard diffusion coefficient and J^{inc} is the incoming current on the $y = 0$ boundary. For this analysis, we choose D to be 2, J^{inc} to be 9, and L to be 1. Using Eq. (3.49), our solution has a value of 20 at $y = 0$ and linearly-decreases to 16 at $y = 1$.

Using the 3D PWL basis functions, which were previously used for SIP on 2D polygons [41], the linear solutions are presented in Figure 3.5 at the midplane axial slice of $z = L/2$. We can see from the exact contour lines in the plots that SIP can capture an exactly-linear solution even on some highly distorted polyhedral grids.

3.6.2.3 Method of Manufactured Solutions

We next test to see if the SIP diffusion form can capture the appropriate second order convergence rates with the 3D PWL basis functions. These basis functions were previously shown to capture the appropriate convergence rates for the DGFEM transport equation on 3D hexahedral grids [45].

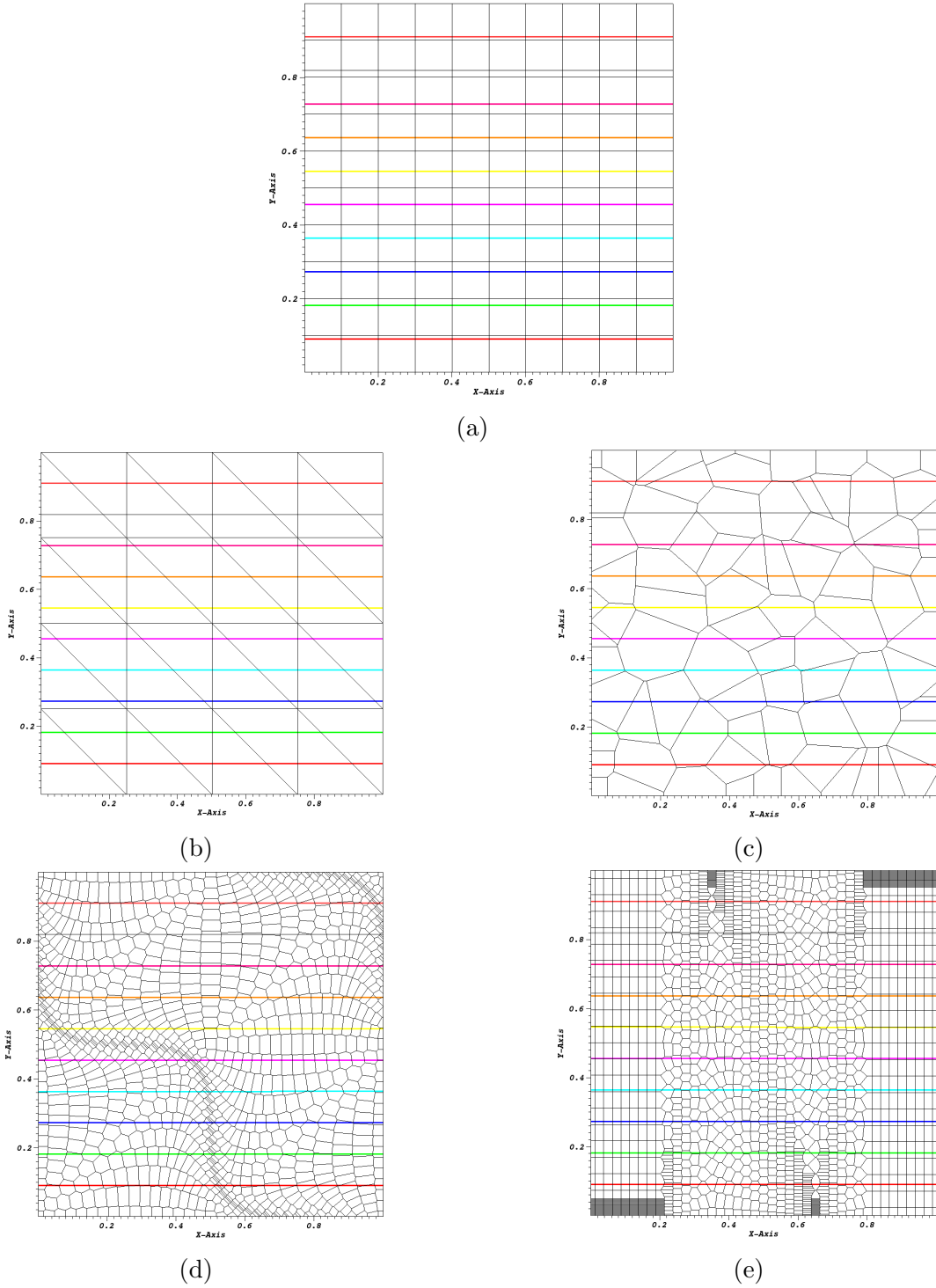


Figure 3.5: Axial slice showing the contours for the linear solution of the different mesh types: (a) cartesian, (b) ordered triangles, (c) random polygons, (d) sinusoidal polygons, and (e) polygonal z-mesh.

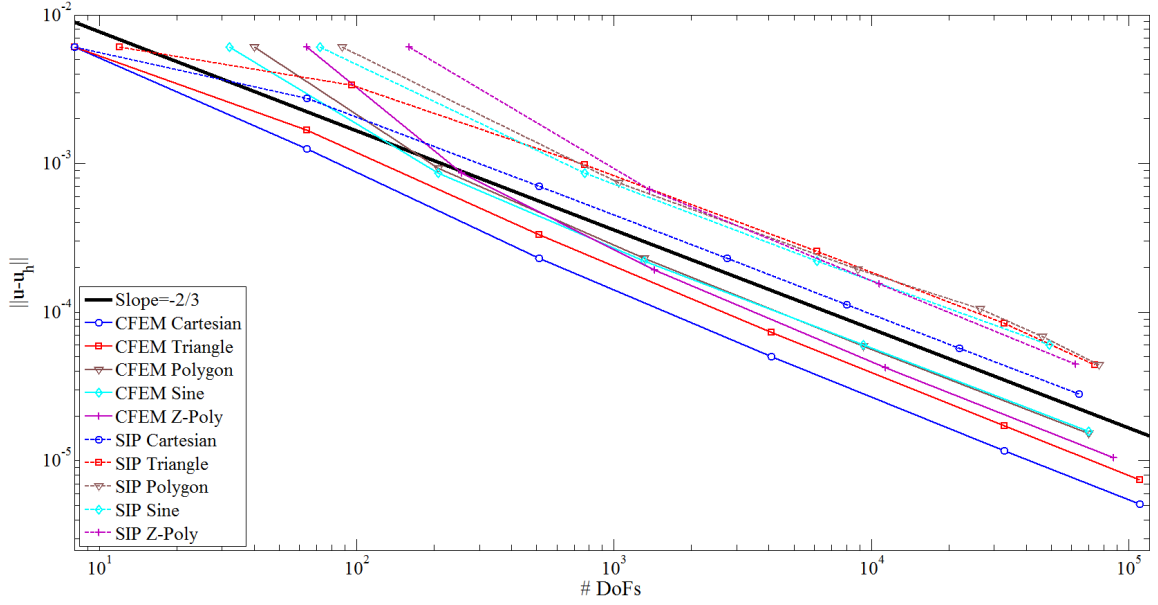


Figure 3.6: blah

$$\Phi^{quad}(x, y, z) = x(1-x)y(1-y)z(1-z) \quad (3.51)$$

$$\Phi^{gauss}(x, y, z) = \Phi^{quad}(x, y, z) \exp(-(\vec{r} - \vec{r}_0) \cdot (\vec{r} - \vec{r}_0)^T) \quad (3.52)$$

3.6.3 1 Group DSA Analysis

3.6.3.1 2D Homogeneous Medium Case

3.6.3.2 3D Homogeneous Medium Case

3.6.3.3 Periodic Horizontal Interface Problem

3.6.3.4 Performance of MIP DSA with Adaptive Mesh Refinement

For the final theoretical analysis of DSA with the MIP form, we analyze the acceleration performance when AMR is utilized on a sufficiently optically thick transport

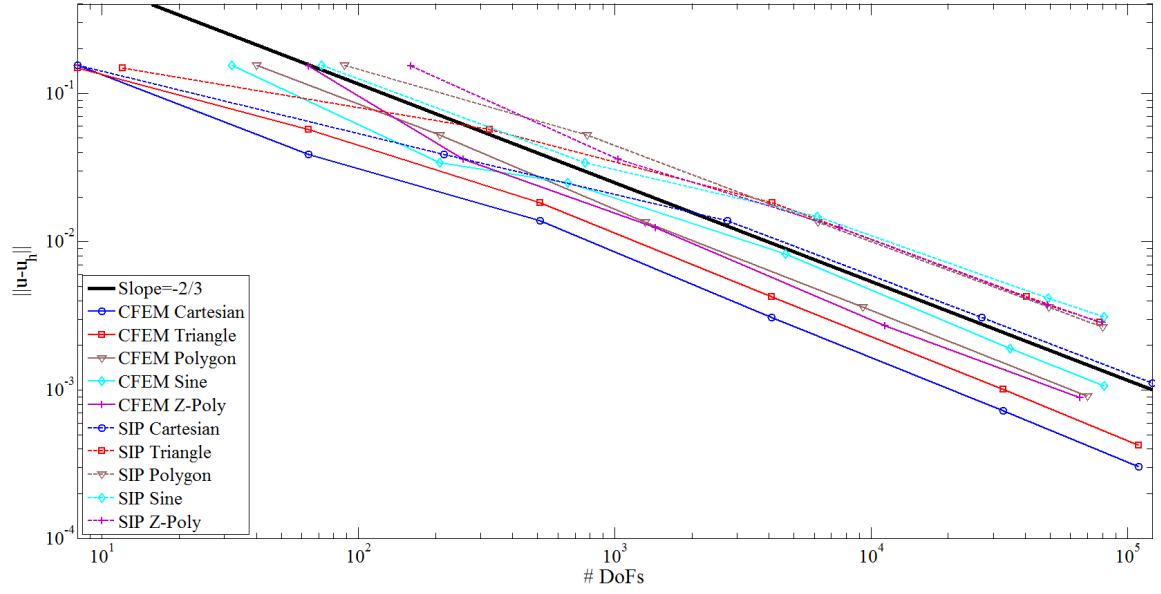


Figure 3.7: blah

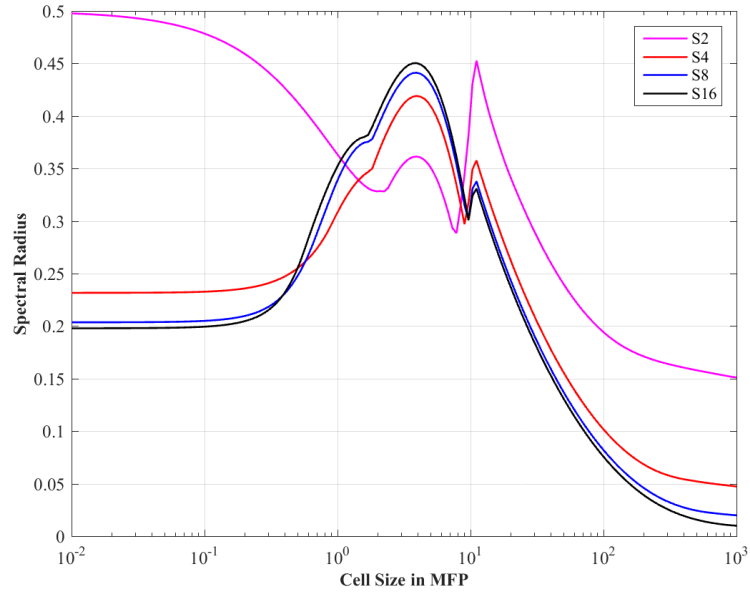


Figure 3.8: Fourier analysis of the 2D MIP form with $c = 4$ and using the Wachspress coordinates for the homogeneous infinite medium case as a function of the mesh optical thickness.

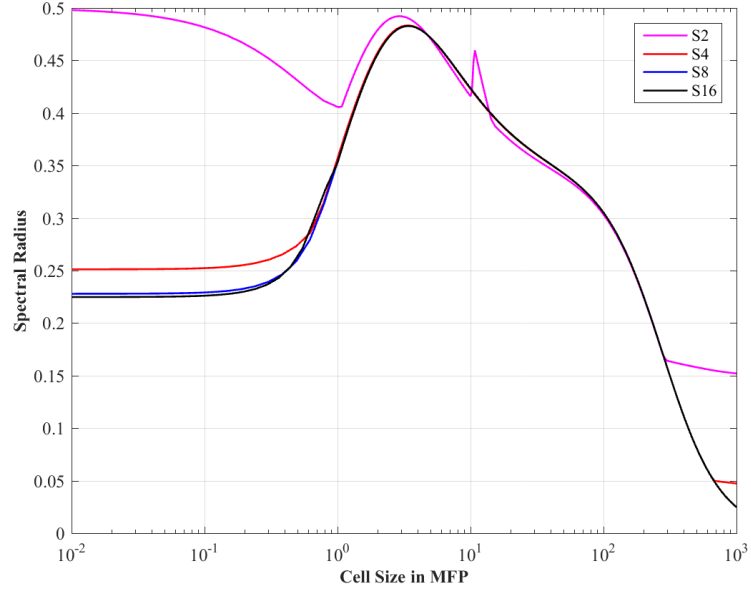


Figure 3.9: Fourier analysis of the 2D MIP form with $c = 4$ and using the PWL coordinates for the homogeneous infinite medium case as a function of the mesh optical thickness.

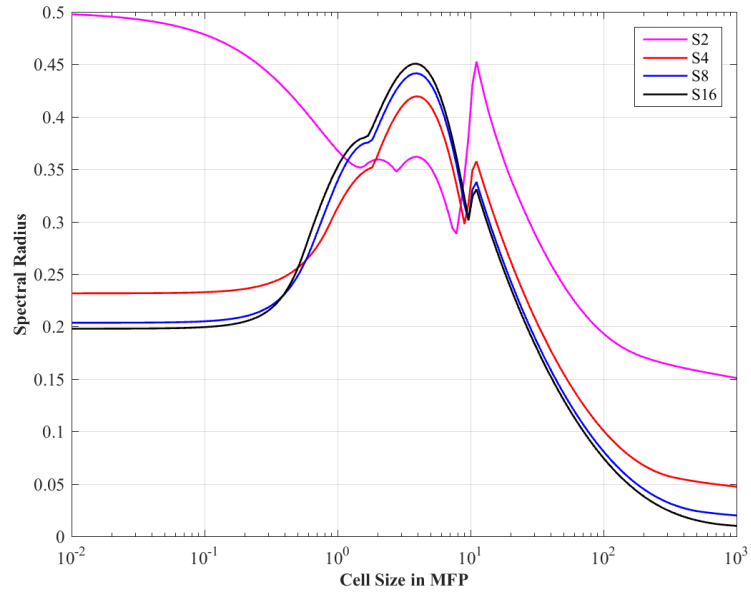


Figure 3.10: Fourier analysis of the 2D MIP form with $c = 4$ and using the mean value coordinates for the homogeneous infinite medium case as a function of the mesh optical thickness.

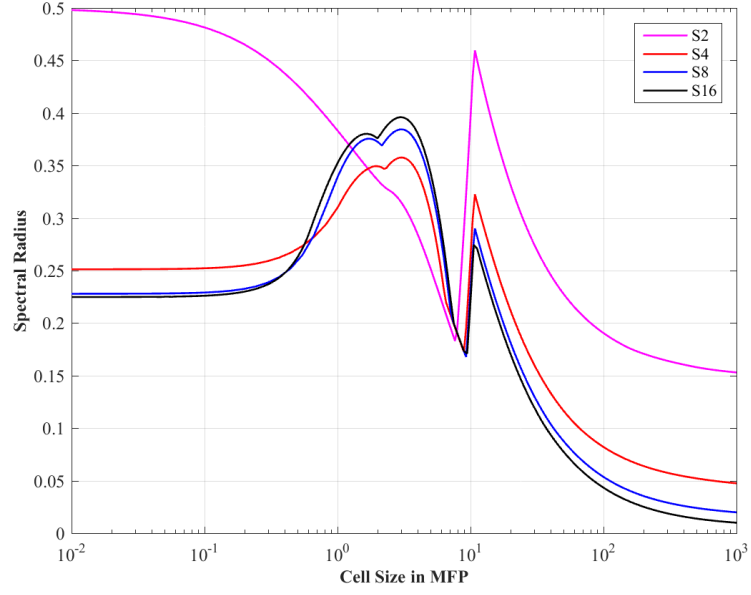


Figure 3.11: Fourier analysis of the 2D MIP form with $c = 4$ and using the maximum entropy coordinates for the homogeneous infinite medium case as a function of the mesh optical thickness.

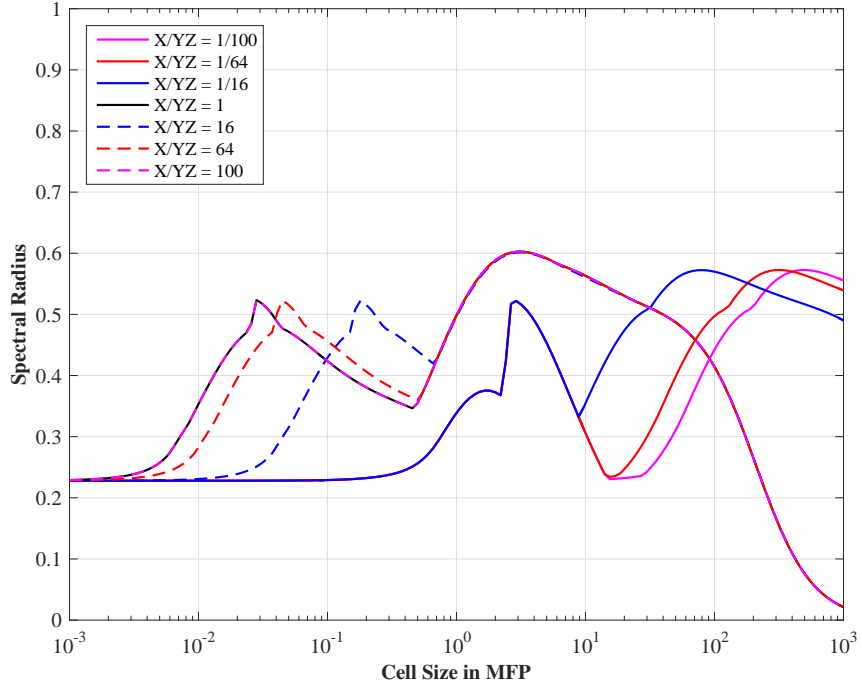


Figure 3.12: Fourier spectral radii for MIP with 3D PWL coordinates with different aspect ratios and $c = 1$.

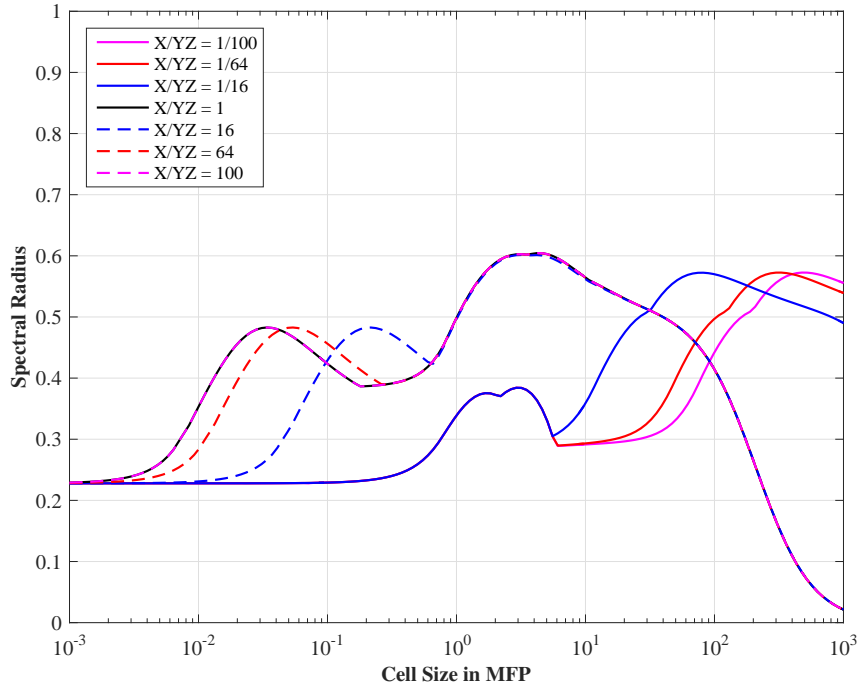


Figure 3.13: Fourier spectral radii for MIP with 3D PWL coordinates with different aspect ratios and $c = 4$.

Table 3.3: Spectral radius for the 2D PHI problem with the PWL basis functions and LS2 quadrature.

	Scattering ratios					
σ	0.9	0.99	0.999	0.9999	0.99999	0.999999
10	0.77091	0.89908	0.91279	0.91417	0.91431	0.91432
20	0.82038	0.94425	0.95859	0.96003	0.96018	0.96019
40	0.84803	0.96525	0.97982	0.98129	0.98144	0.98145
80	0.86188	0.97491	0.98955	0.99102	0.99117	0.99119
160	0.87134	0.98003	0.99409	0.99557	0.99571	0.99573
320	0.87833	0.98353	0.99626	0.99774	0.99789	0.99790
640	0.88187	0.98533	0.99732	0.99880	0.99894	0.99896

Table 3.4: Spectral radius for the 2D PHI problem with the PWL basis functions and LS4 quadrature.

	Scattering ratios					
σ	0.9	0.99	0.999	0.9999	0.99999	0.99999
10	0.74609	0.87284	0.88970	0.89148	0.89166	0.89167
20	0.81135	0.93358	0.95001	0.95179	0.95197	0.95199
40	0.84353	0.96104	0.97612	0.97781	0.97799	0.97800
80	0.85865	0.97342	0.98785	0.98943	0.98960	0.98961
160	0.86998	0.97913	0.99335	0.99482	0.99497	0.99499
320	0.87767	0.98307	0.99593	0.99739	0.99753	0.99755
640	0.88166	0.98500	0.99717	0.99863	0.99878	0.99879

Table 3.5: Spectral radius for the 2D PHI problem with the PWL basis functions and LS8 quadrature.

	Scattering ratios					
σ	0.9	0.99	0.999	0.9999	0.99999	0.99999
10	0.75532	0.87917	0.89780	0.89989	0.90010	0.90012
20	0.81754	0.93694	0.95380	0.95581	0.95602	0.95604
40	0.84681	0.96337	0.97793	0.97969	0.97988	0.97990
80	0.86032	0.97459	0.98898	0.99042	0.99057	0.99058
160	0.86980	0.98007	0.99394	0.99540	0.99554	0.99556
320	0.87795	0.98354	0.99623	0.99768	0.99783	0.99784
640	0.88204	0.98524	0.99732	0.99878	0.99892	0.99894

Table 3.6: Spectral radius for the 2D PHI problem with the PWL basis functions and LS16 quadrature.

	Scattering ratios					
σ	0.9	0.99	0.999	0.9999	0.99999	0.99999
10	0.75796	0.88052	0.89888	0.90097	0.90119	0.90121
20	0.81903	0.93790	0.95455	0.95651	0.95671	0.95673
40	0.84758	0.96387	0.97842	0.98015	0.98033	0.98035
80	0.86070	0.97485	0.98924	0.99069	0.99083	0.99085
160	0.87025	0.98029	0.99407	0.99553	0.99567	0.99569
320	0.87817	0.98365	0.99629	0.99775	0.99790	0.99791
640	0.88216	0.98530	0.99735	0.99881	0.99896	0.99897

with material discontinuities. The 2D transport problem that will be examined is similar to the Iron-Water problem [46]. It was modified by Wang and Ragusa for use with higher-order basis functions on triangular meshes with hanging nodes [36]. We will reexamine their work on degenerate polygonal grids and not use hanging nodes. The complete geometric description of our problem including boundary conditions and material distributions is given in Figure 3.14. The material properties for each region which include the total cross section, scattering ratio, and source strength are given in Table 3.7.

3.6.4 Scalability of the MIP DSA Preconditioner

So far, we have presented a detailed theoretical analysis of DSA preconditioning with the MIP diffusion form.

Table 3.7: Material definitions and physical properties for the Iron-Water problem.

Region	σ_t (cm ⁻¹)	c	S (cm ⁻³ sec ⁻¹)
I	1.0	0.90	1.0
II	1.5	0.96	0.0
III	1.0	0.30	0.0

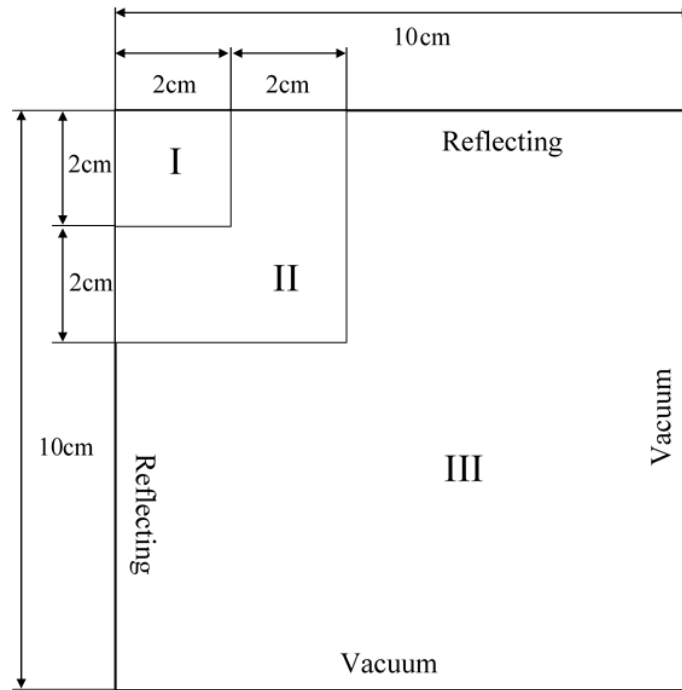


Figure 3.14: Geometry description for the Iron-Water problem.

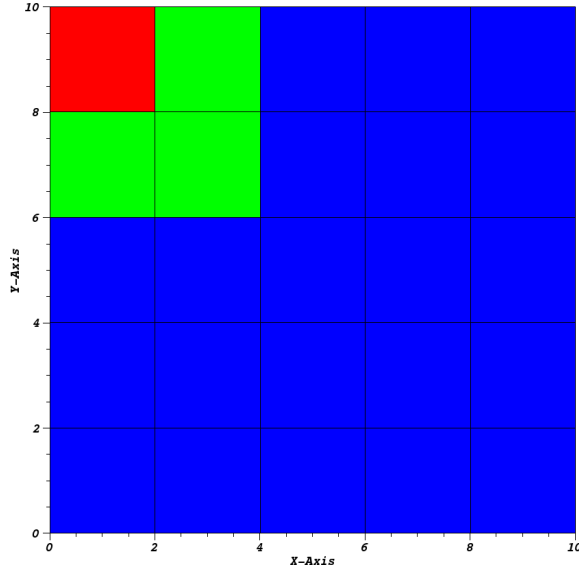


Figure 3.15: Initial mesh for the Iron-Water problem.

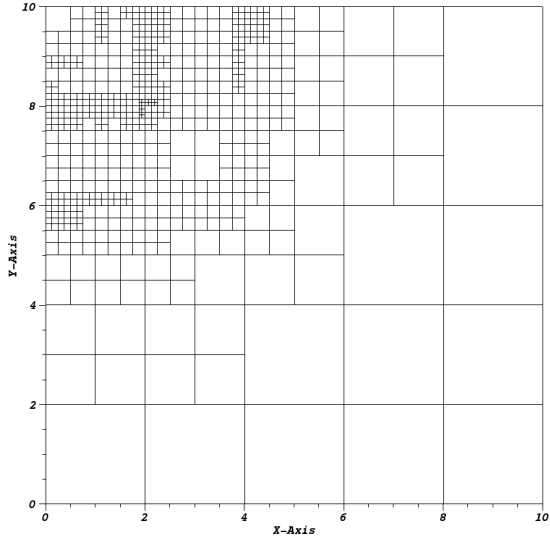
3.6.4.1 Weak Scaling with a Homogeneous Zerr Problem

3.6.4.2 Aggregation and Partitioning Effects

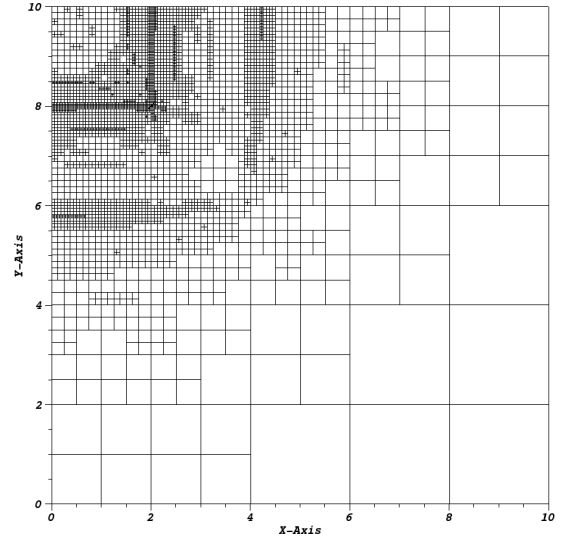
3.6.5 Thermal Neutron Upscattering Acceleration

3.7 Conclusions

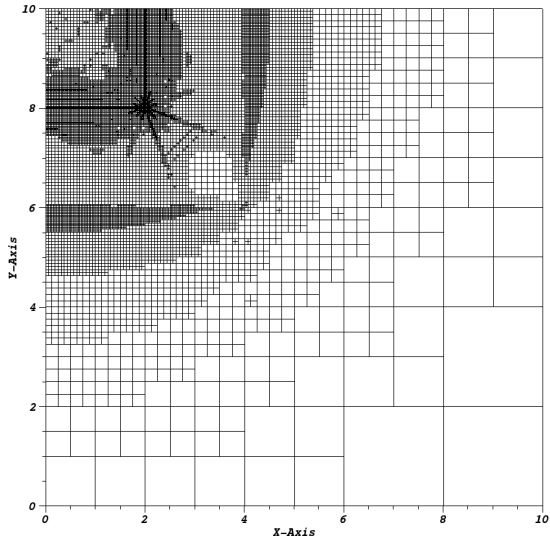
In this chapter, we analyzed the Modified Interior Penalty form of the diffusion equation for use as the diffusion solver for DSA preconditioning of the DGFEM S_N transport equation.



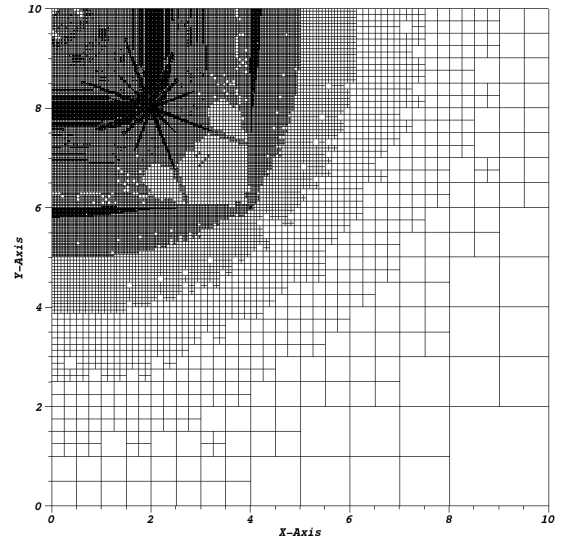
(a) Cycle #6



(b) Cycle #12

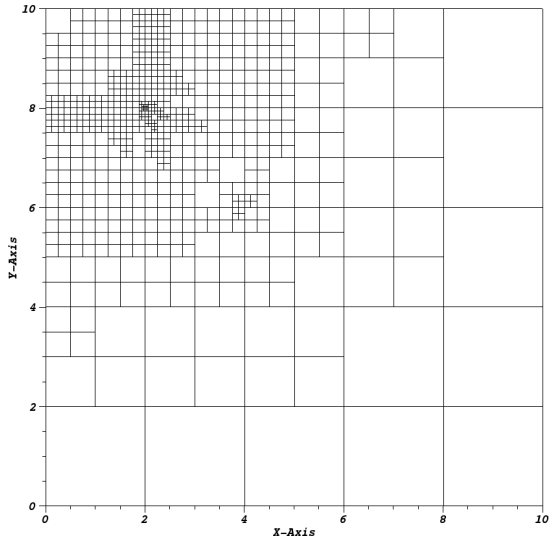


(c) Cycle #18

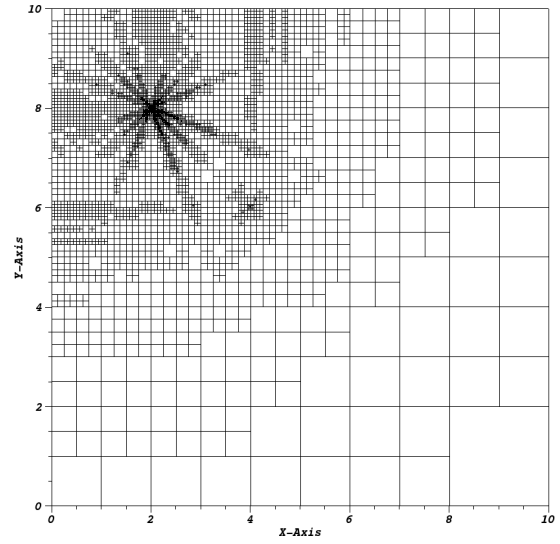


(d) Cycle #24

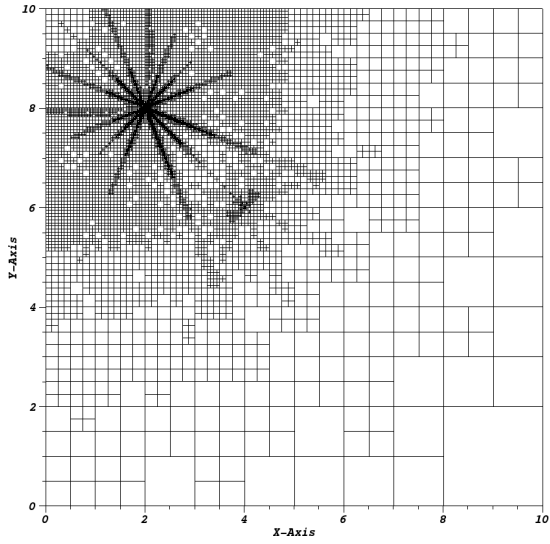
Figure 3.16: Meshes for the Iron-Water problem using the linear PWL coordinates and LS4 quadrature.



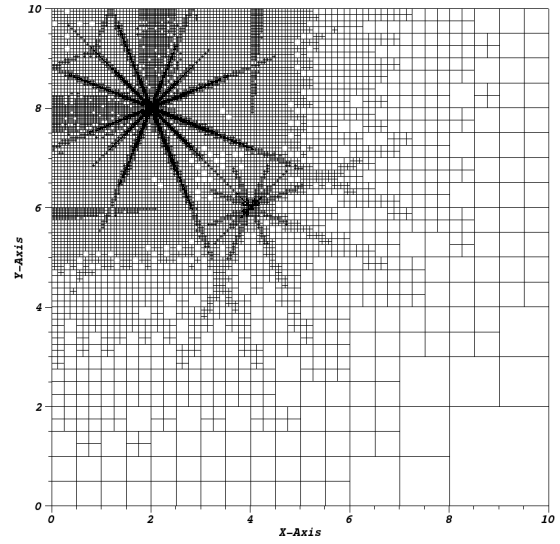
(a) Cycle #6



(b) Cycle #12

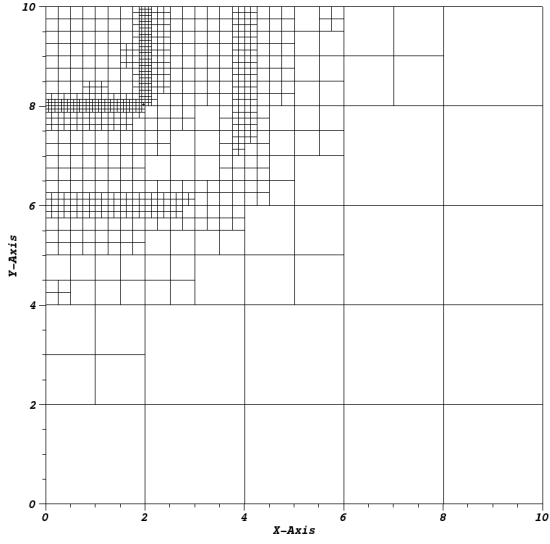


(c) Cycle #18

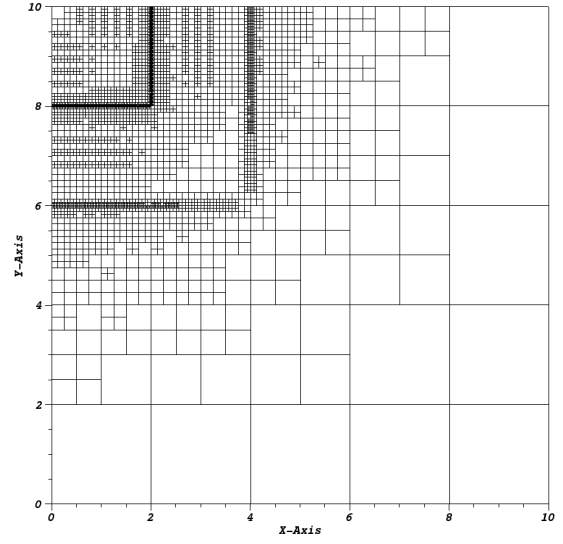


(d) Cycle #24

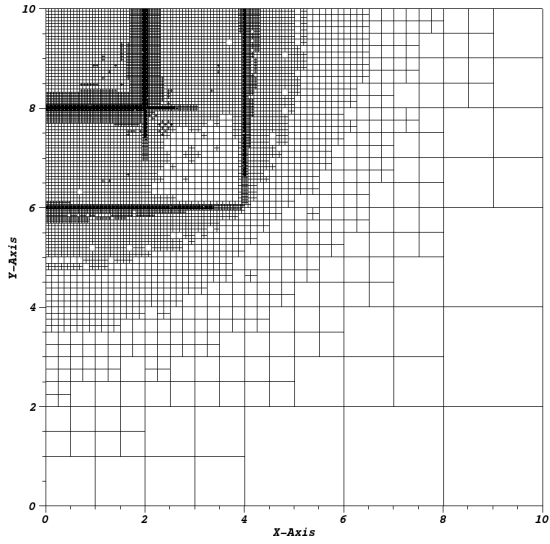
Figure 3.17: Meshes for the Iron-Water problem using the quadratic PWL coordinates and LS4 quadrature.



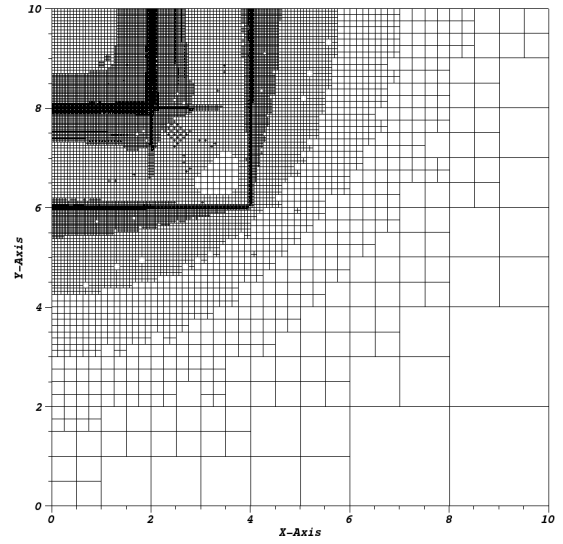
(a) Cycle #6



(b) Cycle #12



(c) Cycle #18



(d) Cycle #24

Figure 3.18: Meshes for the Iron-Water problem using the linear PWL coordinates and S_{24}^2 PGLC quadrature.

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