Higher-Order DGFEM Transport Calculations on Polytope Meshes for Massively-Parallel Architectures

Michael W. Hackemack

Chair: Jean C. Ragusa

Committee Members: Marvin L. Adams, Jim E. Morel, Nancy M. Amato

External Advisor: Troy Becker

Department of Nuclear Engineering Texas A&M University College Station, TX, USA 77843 mike_hack@tamu.edu



Outline

- Overview
 - The DGFEM S_N Transport Equation
 - Motivation for this Work
- Polytope Finite Element Basis Functions
 - Linear Basis Functions on 2D Polygons
 - Quadratic Serendipity Basis Functions on 2D Polygons
 - Linear Basis Functions on 3D Polyhedra
- Oiffusion Synthetic Acceleration on Polytopes
 - Theory
 - MIP Diffusion Form
- Proposed Work and Current Status
- Work Summary

The Continuous-Energy Transport Equation

Transport Equation

Overview ●000000

$$\left[\mathbf{\Omega}\cdot\nabla+\sigma_t(\mathbf{r},E)\right]\psi(\mathbf{r},E,\mathbf{\Omega})=\int\limits_{4\pi}\int\limits_0^\infty\sigma_s(\mathbf{r},E',E,\mathbf{\Omega}',\mathbf{\Omega})\psi(\mathbf{r},E',\mathbf{\Omega}')dE'd\Omega'+Q(\mathbf{r},E,\mathbf{\Omega})$$

Boundary Conditions

$$\psi(\mathbf{r}, E, \mathbf{\Omega}) = \psi^{inc}(\mathbf{r}, E, \mathbf{\Omega}) + \int_{\mathbf{\Omega}' \cdot \mathbf{n} < 0} \int_{0}^{\infty} \beta(\mathbf{r}, E', E, \mathbf{\Omega}', \mathbf{\Omega}) \psi(\mathbf{r}, E', \mathbf{\Omega}') dE' d\Omega'$$

Term Definitions

r - neutron position

E - neutron energy

 Ω - neutron solid angle

 $\psi(\mathbf{r}, E, \mathbf{\Omega})$ - angular flux

 $Q(\mathbf{r}, E, \Omega)$ - distributed neutron source

 $\sigma_t(\mathbf{r}, E)$ - total macroscopic cross section

 $\sigma_s(\mathbf{r}, E', E, \Omega', \Omega)$ - total macroscopic scattering cross section

 $\beta(\mathbf{r}, E', E, \Omega', \Omega)$ - boundary albedo

The multigroup S_N equations

Overview 0000000

$$\left(\mathbf{\Omega}_{\textit{m}}\cdot
abla+\sigma_{t,\textit{g}}
ight)\psi_{\textit{m},\textit{g}}=\sum_{\textit{g}'=1}^{\textit{G}}\sum_{k=0}^{N_{k}}rac{2p+1}{4\pi}\sigma_{\textit{s},k}^{\textit{g}'}^{
ightarrow\textit{g}}\sum_{n=-k}^{k}\phi_{k,n,\textit{g}'}Y_{k,n}(\mathbf{\Omega}_{\textit{m}})+\mathit{Q}_{\textit{m},\textit{g}}$$

Multigroup Method

$$\psi_{\mathsf{g}} = \int_{\Delta \mathsf{E}_{\mathsf{g}}} \psi(\mathsf{E}) \, \mathsf{dE}, \qquad \Delta \mathsf{E}_{\mathsf{g}} \in [\mathsf{E}_{\mathsf{g}}, \mathsf{E}_{\mathsf{g}-1}]$$

$$\sigma_{t,g} = \frac{\int_{\Delta E_g} \sigma_t(E) \, \psi(E) \, dE}{\int_{\Delta E_g} \psi(E) \, dE}$$

Spherical Harmonics

$$\phi_{k,n} \equiv \int_{4\pi} d\Omega \, \psi(\mathbf{\Omega}) \, Y_{k,n}(\mathbf{\Omega}),$$

$$\sigma_{s,k} \equiv \int_{-1}^1 \, d\mu \, \sigma_s(\mu_0) P_k(\mu_0)$$

$$\mu_0 \equiv \mathbf{\Omega}' \cdot \mathbf{\Omega}$$

$$\sigma_{\mathsf{s}}(\mathbf{\Omega}'\cdot\mathbf{\Omega})\equivrac{1}{2\pi}\sigma_{\mathsf{s}}(\mu_0)$$

$$P_k(\mathbf{\Omega}'\cdot\mathbf{\Omega})\equivrac{1}{2\pi}P_k(\mu_0)$$

Multiply element K by basis functions and apply Gauss theorem

$$-\left(\mathbf{\Omega}_{m}\cdot
abla b_{m},\psi_{m}
ight)_{K}+\sum_{f=1}^{N_{f}^{K}}\left\langle \left(\mathbf{\Omega}_{m}\cdot\mathbf{n}_{f}
ight)b_{m}, ilde{\psi}_{m}
ight
angle _{f}+\left(\sigma_{t}b_{m},\psi_{m}
ight)_{K}=\left(b_{m},Q_{m}
ight)_{K}$$

The upwind scheme

$$ilde{\psi}_m(\mathbf{r}) = egin{cases} \psi_m^-, & \partial K^+ \ \psi_m^+, & \partial K^- ackslash \partial \mathcal{D} \ \psi_m^{inc}, & \partial K^- \cap \partial \mathcal{D}^d \ \psi_{-\prime}^{-\prime}, & \partial K^- \cap \partial \mathcal{D}^r \end{cases} \qquad \psi_m^\pm(\mathbf{r}) \equiv \lim_{s o 0^\pm} \psi_m \Big(\mathbf{r} + s (\mathbf{\Omega}_m \cdot \mathbf{n}) \mathbf{n} \Big)$$

Full set of equations for element *K*

$$\begin{split} -\left(\boldsymbol{\Omega}_{m}\cdot\nabla b_{m},\psi_{m}\right)_{K} + \left(\sigma_{t}b_{m},\psi_{m}\right)_{K} + \left\langle\left(\boldsymbol{\Omega}_{m}\cdot\mathbf{n}\right)b_{m},\psi_{m}^{-}\right\rangle_{\partial K^{+}} \\ + \left\langle\left(\boldsymbol{\Omega}_{m}\cdot\mathbf{n}\right)b_{m},\psi_{m}^{+}\right\rangle_{\partial K^{-}\setminus\partial\mathcal{D}} + \left\langle\left(\boldsymbol{\Omega}_{m}\cdot\mathbf{n}\right)b_{m},\psi_{m'}^{-}\right\rangle_{\partial K^{-}\cap\partial\mathcal{D}} \\ = \left(b_{m},Q_{m}\right)_{K} + \left\langle\left(\boldsymbol{\Omega}_{m}\cdot\mathbf{n}\right)b_{m},\psi_{m}^{inc}\right\rangle_{\partial K^{-}\cap\partial\mathcal{D}} \end{split}$$

Spatial Discretization - 1 group/direction and general source

Multiply element K by basis functions and apply Gauss theorem

$$-\left(\mathbf{\Omega}_{m}\cdot
abla b_{m},\psi_{m}
ight)_{\mathcal{K}}+\sum_{f=1}^{N_{f}^{\mathcal{K}}}\left\langle \left(\mathbf{\Omega}_{m}\cdot\mathbf{n}_{f}
ight)b_{m}, ilde{\psi}_{m}
ight
angle _{f}+\left(\sigma_{t}b_{m},\psi_{m}
ight)_{\mathcal{K}}=\left(b_{m},Q_{m}
ight)_{\mathcal{K}}$$

The upwind scheme

$$\tilde{\psi}_{m}(\mathbf{r}) = \begin{cases} \psi_{m}^{-}, & \partial K^{+} \\ \psi_{m}^{+}, & \partial K^{-} \setminus \partial \mathcal{D} \\ \psi_{m}^{inc}, & \partial K^{-} \cap \partial \mathcal{D}^{d} \\ \psi_{m}^{-}, & \partial K^{-} \cap \partial \mathcal{D}^{r} \end{cases} \qquad \psi_{m}^{\pm}(\mathbf{r}) \equiv \lim_{s \to 0^{\pm}} \psi_{m}(\mathbf{r} + s(\mathbf{\Omega}_{m} \cdot \mathbf{n})\mathbf{n})$$

$$-\left(\mathbf{\Omega}_{m}\cdot\nabla b_{m},\psi_{m}\right)_{K}+\left(\sigma_{t}b_{m},\psi_{m}\right)_{K}+\left\langle\left(\mathbf{\Omega}_{m}\cdot\mathbf{n}\right)b_{m},\psi_{m}^{-}\right\rangle_{\partial K^{+}}\\ +\left\langle\left(\mathbf{\Omega}_{m}\cdot\mathbf{n}\right)b_{m},\psi_{m}^{+}\right\rangle_{\partial K^{-}\setminus\partial\mathcal{D}}+\left\langle\left(\mathbf{\Omega}_{m}\cdot\mathbf{n}\right)b_{m},\psi_{m'}^{-}\right\rangle_{\partial K^{-}\cap\partial\mathcal{D}}\\ =\left(b_{m},Q_{m}\right)_{K}+\left\langle\left(\mathbf{\Omega}_{m}\cdot\mathbf{n}\right)b_{m},\psi_{m}^{inc}\right\rangle_{\partial K^{-}\cap\partial\mathcal{D}^{d}}$$

Spatial Discretization - 1 group/direction and general source

Multiply element K by basis functions and apply Gauss theorem

$$-\left(\mathbf{\Omega}_{m}\cdot
abla b_{m},\psi_{m}
ight)_{\mathcal{K}}+\sum_{f=1}^{N_{f}^{K}}\left\langle \left(\mathbf{\Omega}_{m}\cdot\mathbf{n}_{f}
ight)b_{m}, ilde{\psi}_{m}
ight
angle _{f}+\left(\sigma_{t}b_{m},\psi_{m}
ight)_{\mathcal{K}}=\left(b_{m},Q_{m}
ight)_{\mathcal{K}}$$

The upwind scheme

$$\tilde{\psi}_{m}(\mathbf{r}) = \begin{cases} \psi_{m}^{-}, & \partial K^{+} \\ \psi_{m}^{+}, & \partial K^{-} \backslash \partial \mathcal{D} \\ \psi_{m}^{inc}, & \partial K^{-} \cap \partial \mathcal{D}^{d} \\ \psi_{m}^{-}, & \partial K^{-} \cap \partial \mathcal{D}^{r} \end{cases} \qquad \psi_{m}^{\pm}(\mathbf{r}) \equiv \lim_{s \to 0^{\pm}} \psi_{m}(\mathbf{r} + s(\mathbf{\Omega}_{m} \cdot \mathbf{n})\mathbf{n})$$

Full set of equations for element K

$$\begin{split} - \left(\boldsymbol{\Omega}_{m} \cdot \nabla b_{m}, \psi_{m} \right)_{\mathcal{K}} + \left(\sigma_{t} b_{m}, \psi_{m} \right)_{\mathcal{K}} + \left\langle \left(\boldsymbol{\Omega}_{m} \cdot \mathbf{n} \right) b_{m}, \psi_{m}^{-} \right\rangle_{\partial \mathcal{K}^{+}} \\ + \left\langle \left(\boldsymbol{\Omega}_{m} \cdot \mathbf{n} \right) b_{m}, \psi_{m}^{+} \right\rangle_{\partial \mathcal{K}^{-} \setminus \partial \mathcal{D}} + \left\langle \left(\boldsymbol{\Omega}_{m} \cdot \mathbf{n} \right) b_{m}, \psi_{m'}^{-} \right\rangle_{\partial \mathcal{K}^{-} \cap \partial \mathcal{D}^{d}} \\ = \left(b_{m}, Q_{m} \right)_{\mathcal{K}} + \left\langle \left(\boldsymbol{\Omega}_{m} \cdot \mathbf{n} \right) b_{m}, \psi_{m}^{inc} \right\rangle_{\partial \mathcal{K}^{-} \cap \partial \mathcal{D}^{d}} \end{split}$$

Overview 0000000

Classic Source Iteration

$$\psi^{(\ell+1)} = \mathbf{L}^{-1} \left(\mathbf{M} \mathbf{\Sigma} \phi^{(\ell)} + \mathbf{Q} \right)$$
$$\phi^{(\ell+1)} = \mathbf{D} \psi^{(\ell+1)}$$

Operator Terms

L - streaming + collision operator

M - moment-to-discrete operator

D - discrete-to-moment operator

Σ - scattering operator

Q - source operator

Transport Sweep

The operation L^{-1} can be performed in different ways. For this work, we will use the matrix-free, full-domain transport sweep.



Optically thick problems can cause slow convergence rates

Source Iteration Approximate Spectral Radius

$$\rho^{(k+1)} \approx \frac{||\phi^{(k+1)} - \phi^{(k)}||}{||\phi^{(k)} - \phi^{(k-1)}||}$$

Optically Thick Cases - leakage/absorption does not dominate

- ullet $\sigma_{\mathsf{s}}^{\mathsf{g} o \mathsf{g}}/\sigma_{t,\mathsf{g}} pprox 1$ and $(\sigma_{t,\mathsf{g}} \cdot \mathsf{diam}(\mathcal{D})) \gg 1$
- Thermal upscattering into higher energy groups is significant

Answer - Precondition the transport sweep

- Diffusion Synthetic Acceleration (DSA)
- Transport Synthetic Acceleration (TSA)
- Boundary Projection Acceleration (BPA)
- etc.

Overview



Optically thick problems can cause slow convergence rates

Source Iteration Approximate Spectral Radius

$$\rho^{(k+1)} \approx \frac{||\phi^{(k+1)} - \phi^{(k)}||}{||\phi^{(k)} - \phi^{(k-1)}||}$$

Optically Thick Cases - leakage/absorption does not dominate

- ullet $\sigma_{\mathsf{s}}^{\mathsf{g} o \mathsf{g}}/\sigma_{t,\mathsf{g}} pprox 1$ and $(\sigma_{t,\mathsf{g}} \cdot \mathsf{diam}(\mathcal{D})) \gg 1$
- Thermal upscattering into higher energy groups is significant

Answer - Precondition the transport sweep

- Diffusion Synthetic Acceleration (DSA)
- Transport Synthetic Acceleration (TSA)
- Boundary Projection Acceleration (BPA)
- etc.



Higher-Order FEM Motivation

FEM convergence rate - no solution irregularity

$$||u - u_h||_{L_2} = C h^{p+1}, \qquad ||u - u_h||_{L_2} = C N_{dof}^{-\frac{p+1}{d}}$$

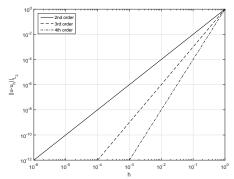
C - error constant dependent on mesh, basis function, and polynomial order

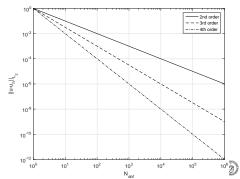
h - maximum diameter for an element

p - polynomial order of the finite element basis

 N_{dof} - total degrees of freedom: $N_{dof} \propto h^{-d}$

d - dimensionality of the problem (i.e., 1,2,3)





Polytope Grid Motivation

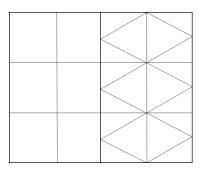
- Other physics communities are now employing polytope grids due to decreased cell/face counts (CFD in particular)





Polytope Grid Motivation

- Other physics communities are now employing polytope grids due to decreased cell/face counts (CFD in particular)
- They allow for transition elements between different domain regions

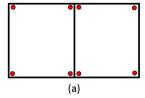


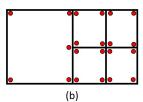


November 24 2015

Polytope Grid Motivation

- Other physics communities are now employing polytope grids due to decreased cell/face counts (CFD in particular)
- They allow for transition elements between different domain regions
- Hanging nodes from non-conforming meshes are not necessary
- Independently-generated simplicial grids (i.e. created in parallel) can be stitched together

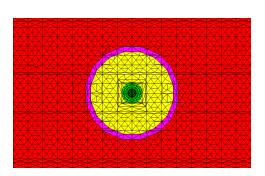


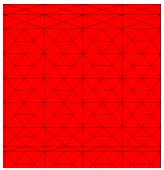




Overview

- Other physics communities are now employing polytope grids due to decreased cell/face counts (CFD in particular)
- They allow for transition elements between different domain regions
- Hanging nodes from non-conforming meshes are not necessary
- Independently-generated simplicial grids (i.e. created in parallel) can be stitched together with polytopes without communicating the whole mesh across processors

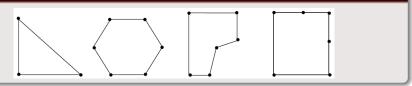




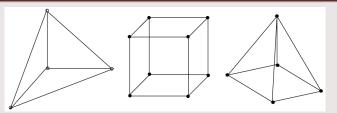


Polytope Finite Elements

2D arbitrary convex/concave polygons



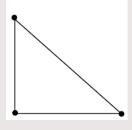
3D convex polyhedra





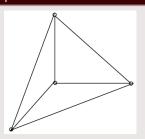
A common class of linear finite elements - the \mathbb{P}_1 space

$2D \mathbb{P}_1$ space - reference element



$$\lambda_1(r,s) = 1 - r - s$$
$$\lambda_2(r,s) = r$$
$$\lambda_3(r,s) = s$$

3D \mathbb{P}_1 space - reference element

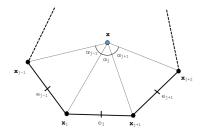


$$\lambda_1(r,s,t) = 1 - r - s - t$$
 $\lambda_2(r,s,t) = r$
 $\lambda_3(r,s,t) = s$
 $\lambda_4(r,s,t) = t$



November 24, 2015

Linear Basis Functions on 2D Polygons



Basis Function Properties - Barycentric Coordinates

 λ_i - linear basis function located at vertex i

$$0 \lambda_i > 0$$

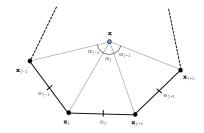
$$\lambda_i(\mathbf{x}_i) = \delta_{ii}$$

ENGINEERING T

November 24, 2015

Linear Basis Functions on 2D Polygons

POLYFEM



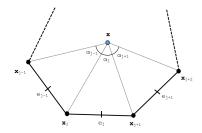
Linear basis functions that we consider

- Wachspress rational coordinates*
- Piecewise linear (PWL) coordinates*
- Mean value coordinates
- Maximum entropy coordinates
- *have been previously analyzed for transport problems





Wachspress Rational Functions (• Go to extra)

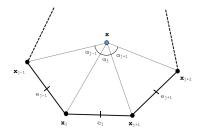


$$\lambda_i^W(\mathbf{x}) = \frac{w_i(\mathbf{x})}{\sum_i w_i(\mathbf{x})}, \qquad w_j(\mathbf{x}) = \frac{A(\mathbf{x}_{j-1}, \mathbf{x}_j, \mathbf{x}_{j+1})}{A(\mathbf{x}, \mathbf{x}_{j-1}, \mathbf{x}_i) A(\mathbf{x}, \mathbf{x}_i, \mathbf{x}_{j+1})}$$

$$A(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3) = \frac{1}{2} \begin{vmatrix} 1 & 1 & 1 \\ x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \end{vmatrix}$$



Piecewise Linear (PWL) Functions



$$\lambda_i^{PWL}(\mathbf{x}) = t_i(\mathbf{x}) + \alpha_i t_c(\mathbf{x})$$

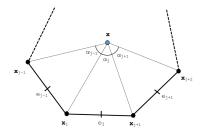
 t_i - standard 2D linear function for a triangle (i, i+1, C); 1 at vertex i that linearly decreases to 0 to the cell center and the adjoining vertices

 t_c - 2D tent function; 1 at cell center and linearly decreases to 0 to each cell vertex

 $\alpha_i = \frac{1}{N_U}$ - weight parameter for vertex *i*

 N_V - number of cell vertices

Mean Value Coordinates (▶ Go to extra)



Preserve piecewise linear harmonic maps over triangulations

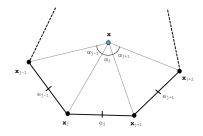
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \qquad u(\mathbf{r}) = u_0, \, \mathbf{r} \in \partial \mathcal{D}$$

 $u(\mathbf{r})$ - piecewise linear function on the cell boundary



15 / 43

Mean Value Coordinates (▶ Go to extra)



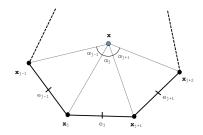
$$\lambda_i^{MV}(\mathbf{x}) = \frac{w_i(\mathbf{x})}{\sum_j w_j(\mathbf{x})}, \qquad w_j(\mathbf{x}) = \frac{\tan(\alpha_{j-1}/2) + \tan(\alpha_j/2)}{|\mathbf{x}_j - \mathbf{x}|}$$

Limit as $\mathbf{x} \to \mathbf{x}_i$

$$\lim_{\mathbf{x}\to\mathbf{x}_j}\tan(\alpha_{j-1}/2)+\tan(\alpha_{j}/2)=0 \qquad \longrightarrow \qquad \lim_{\mathbf{x}\to\mathbf{x}_j}w_j(\mathbf{x})=1$$







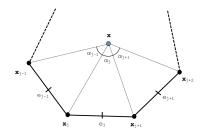
Constrained optimization problem - Shannon Entropy

$$\max_{\lambda(\mathbf{x})} H(\lambda, m), \qquad H(\lambda, m) = -\sum_{i} \lambda_{i}(\mathbf{x}) \ln \left(\frac{\lambda_{i}(\mathbf{x})}{m_{i}(\mathbf{x})} \right)$$

$$\sum_{i} \lambda_{i}(\mathbf{x}) = 1, \qquad \sum_{i} \lambda_{i}(\mathbf{x})(\mathbf{x}_{i} - \mathbf{x}) = \mathbf{0}$$



▶ Go to extra Maximum Entropy Coordinates (

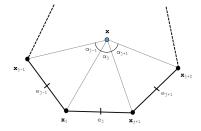


$$\lambda_i^{ME}(\mathbf{x}) = \frac{w_i(\mathbf{x})}{\sum_i w_i(\mathbf{x})}, \qquad w_j(\mathbf{x}) = m_j(\mathbf{x}) \exp(-\omega^* \cdot (\mathbf{x}_j - \mathbf{x}))$$

$$\mathcal{L}(\lambda,\omega_0,\omega) = -\sum_i \lambda_i(\mathbf{x}) \ln \left(\frac{\lambda_i(\mathbf{x})}{m_i(\mathbf{x})}\right) - \omega_0 \left(\sum_i \lambda_i(\mathbf{x}) - 1\right) - \omega \cdot \left(\sum_i \lambda_i(\mathbf{x})(\mathbf{x}_i - \mathbf{x})\right)$$

TEXAS A&M★

Maximum Entropy Coordinates (▶ Go to extra



$$\lambda_i^{ME}(\mathbf{x}) = \frac{w_i(\mathbf{x})}{\sum_i w_i(\mathbf{x})}, \qquad w_j(\mathbf{x}) = m_j(\mathbf{x}) \exp(-\omega^* \cdot (\mathbf{x}_j - \mathbf{x}))$$

$$\omega^* = \operatorname{argmin} F(\omega, \mathbf{x}) \qquad F(\omega, \mathbf{x}) = \operatorname{In} \left(\sum_j w_j(\mathbf{x}) \right)$$





Finite element architecture

Mass Matrix - element K

$$\mathbf{M}^K = \int_K d\mathbf{r} \, \lambda(\mathbf{x}) \, \lambda^T(\mathbf{x}) = \sum_{q=1}^{N_q^K} w_q^K \, \lambda(\mathbf{x}_q^K) \, \lambda^T(\mathbf{x}_q^K)$$

Advection Matrix - element K

$$\mathbf{G}^K = \int_K d\mathbf{r} \, \nabla \lambda(\mathbf{x}) \, \lambda^T(\mathbf{x}) = \sum_{q=1}^{N_q^K} w_q^K \, \nabla \lambda(\mathbf{x}_q^K) \, \lambda^T(\mathbf{x}_q^K)$$

Surface Matrix - face f for element K

$$\mathbf{N}_f^K = \int_f ds \, \lambda(\mathbf{x}) \, \lambda^T(\mathbf{x}) = \sum_{i=1}^{N_f} w_q^f \, \lambda(\mathbf{x}_q^f) \, \lambda^T(\mathbf{x}_q^f)$$



November 24, 2015

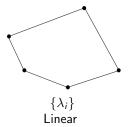
Basis Function	Dimension	Polytope Types	Integration	Direct/Iterative
Wachspress	2D/3D	Convex*	Numerical	Direct
PWL	1D/2D/3D	Convex/Concave	Analytical	Direct
Mean Value	2D**	Convex/Concave	Numerical	Direct
Max Entropy	1D/2D/3D	Convex/Concave	Numerical	Iterative***

- * weak convexity for Wachspress coordinates does not cause blow up
- ** mean value 3D analogue only applicable triangular-faceted polyhedra
- *** maximum entropy minimization solved via Newton's Method



Quadratic Serendipity Basis Functions on 2D Polygons

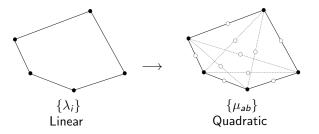
- **①** Form the linear barycentric functions $\{\lambda_i\}$
- ② Construct the pairwise products $\{\mu_{ab}\}$
- **③** Eliminate the interior nodes to form a serendipity basis $\{\xi_{ij}\}$





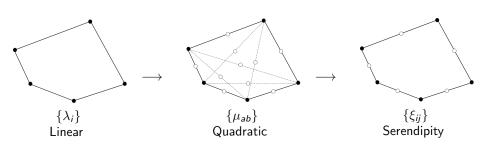
Quadratic Serendipity Basis Functions on 2D Polygons

- **①** Form the linear barycentric functions $\{\lambda_i\}$
- **②** Construct the pairwise products $\{\mu_{ab}\}$
- **③** Eliminate the interior nodes to form a serendipity basis $\{\xi_{ij}\}$



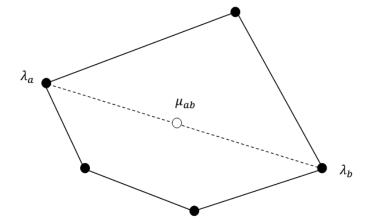
Quadratic Serendipity Basis Functions on 2D Polygons

- Form the linear barycentric functions $\{\lambda_i\}$
- Construct the pairwise products $\{\mu_{ab}\}$
- Eliminate the interior nodes to form a serendipity basis $\{\xi_{ij}\}$



POLYFEM

Pairwise products of the barycentric basis functions - $\mu_{ab} = \lambda_a \lambda_b$





Pairwise products of the barycentric basis functions - $\mu_{ab} = \lambda_a \lambda_b$

Necessary Precision Properties

$$\sum_{\mathit{aa} \in \mathit{V}} \mu_{\mathit{aa}} + \sum_{\mathit{ab} \in \mathit{E} \cup \mathit{D}} 2\mu_{\mathit{ab}} = 1$$

$$\sum_{aa} \mathbf{x}_{aa} \mu_{aa} + \sum_{ab \in E \cup D} 2\mathbf{x}_{ab} \mu_{ab} = \mathbf{x}$$

$$\sum_{aa \in V} \mathbf{x}_a \mathbf{x}_a^T \mu_{aa} + \sum_{ab \in E \cup D} \left(\mathbf{x}_a \mathbf{x}_b^T + \mathbf{x}_b \mathbf{x}_a^T \right) \mu_{ab} = \mathbf{x} \mathbf{x}^T$$

V - vertex nodes

E - face midpoint nodes D - interior diagonal nodes

$$V + E + D = n + n + \frac{n(n-3)}{2}$$

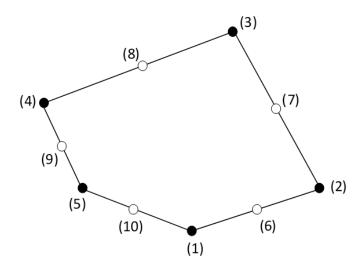
Further Notation/Notes

$$\mathbf{x}_{ab} = \frac{\mathbf{x}_a + \mathbf{x}_b}{2}, \qquad \mu_{ab} = \lambda_a \lambda_b$$

$$\mu_{ab}^{K}(\mathbf{r}) = 0, \quad \{ab \in D, \, \mathbf{r} \in \partial K\}$$



November 24, 2015





 $\sum \xi_{ii} + \sum 2\xi_{i(i+1)} = 1$

Eliminate interior nodes to form serendipity basis

Serendipity Precision Properties

$$\sum_{ii \in V} \mathbf{x}_{ii} \xi_{ii} + \sum_{i(i+1) \in E} 2\mathbf{x}_{i(i+1)} \xi_{i(i+1)} = \mathbf{x}$$

$$\sum_{ii \in V} \mathbf{x}_{ii} \xi_{ii} + \sum_{i(i+1) \in E} (\mathbf{x}_{i} \mathbf{x}_{i+1}^{T} + \mathbf{x}_{i+1} \mathbf{x}_{i}^{T}) \xi_{i(i+1)} = \mathbf{x} \mathbf{x}^{T}$$

 ξ_{ii} - basis function at vertex i $\xi_{i(i+1)}$ - basis function at face midpoint between vertices (i, i + 1)

Reduction Problem - $[\xi] := \mathbb{A}[\mu]$

$$\mathbb{A} = \left[\begin{array}{cccc} c_{11}^{11} & \dots & c_{ab}^{11} & \dots & c_{(n-2)n}^{11} \\ \dots & \ddots & \vdots & \ddots & \vdots \\ c_{11}^{ij} & \dots & c_{ab}^{ij} & \dots & c_{(n-2)n}^{ij} \\ \dots & \ddots & \vdots & \ddots & \vdots \\ c_{11}^{n(n+1)} & \dots & c_{ab}^{n(n+1)} & \dots & c_{(n-2)n}^{n(n+1)} \end{array} \right]$$

November 24, 2015

Overview

Eliminate interior nodes to form serendipity basis

Constant Precision

$$\begin{split} &\sum_{ii \in V} c_{aa}^{ii} + \sum_{i(i+1) \in E} 2c_{aa}^{i(i+1)} = 1, \qquad \forall aa \in V \\ &\sum_{ii \in V} c_{ab}^{ii} + \sum_{i(i+1) \in E} 2c_{ab}^{i(i+1)} = 2, \qquad \forall ab \in E \cup D \end{split}$$

Linear Precision

$$\begin{split} &\sum_{ii \in V} c_{aa}^{ii} \mathbf{x}_{ii} + \sum_{i(i+1) \in E} 2c_{aa}^{i(i+1)} \mathbf{x}_{i(i+1)} = \mathbf{x}_{aa}, \qquad \forall aa \in V \\ &\sum_{ii \in V} c_{ab}^{ii} \mathbf{x}_{ii} + \sum_{i(i+1) \in E} 2c_{ab}^{i(i+1)} \mathbf{x}_{i(i+1)} = 2\mathbf{x}_{ab}, \qquad \forall ab \in E \cup D \end{split}$$

Quadratic Precision

$$\sum_{ii \in V} c_{aa}^{ii} \mathbf{x}_i \mathbf{x}_i^T + \sum_{i(i+1) \in E} c_{aa}^{i(i+1)} \left(\mathbf{x}_i \mathbf{x}_{i+1}^T + \mathbf{x}_{i+1} \mathbf{x}_i^T \right) = \mathbf{x}_a \mathbf{x}_a^T, \qquad \forall aa \in V$$

$$\sum_{ii \in V} c_{ab}^{ii} \mathbf{x}_i \mathbf{x}_i^T + \sum_{i(i+1) \in E} c_{ab}^{i(i+1)} \left(\mathbf{x}_i \mathbf{x}_{i+1}^T + \mathbf{x}_{i+1} \mathbf{x}_i^T \right) = \mathbf{x}_a \mathbf{x}_b^T + \mathbf{x}_b \mathbf{x}_a^T, \qquad \forall ab \in E \cup D$$

Bilinear coordinates and quadratic extension

$$\begin{array}{lll} \lambda_1 = (1-x)(1-y) & \mu_{11} = (1-x)^2(1-y)^2 & \mu_{12} = (1-x)x(1-y)^2 \\ \lambda_2 = x(1-y) & \mu_{22} = x^2(1-y)^2 & \mu_{23} = x^2y(1-y) \\ \lambda_3 = xy & \mu_{33} = x^2y^2 & \mu_{34} = (1-x)xy^2 \\ \lambda_4 = (1-x)y & \mu_{44} = (1-x)^2y^2 & \mu_{41} = (1-x)^2y(1-y) \\ \mu_{13} = (1-x)x(1-y)y & \mu_{24} = (1-x)x(1-y)y \end{array}$$

Reduction matrix

Serendipity coordinates

$$\xi_{11} = (1-x)(1-y)(1-x-y)$$

$$\xi_{22} = x(1-y)(x-y)$$

$$\xi_{33} = xy(-1+x+y)$$

$$\xi_{44} = (1-x)y(y-x)$$

$$\xi_{12} = (1-x)x(1-y)$$

$$\xi_{23} = xy(1-y)$$

$$\xi_{34} = (1-x)xy$$

$$\xi_{41} = (1-x)y(1-y)$$



Linear basis functions and convex polyhedra only for 3D

- The 2D quadratic serendipity formulation is more arduous in 3D
- Intercell coupling is not straightforward for concave polyhedra
- Focus on 3D PWL functions
- Focus on 3D parallelepipeds and extruded convex polygons (convex prisms)

3D PWL basis functions

Overview

$$b_i(\mathbf{x}) = t_i(\mathbf{x}) + \sum_{f=1}^{F_i} \beta_f^i t_f(\mathbf{x}) + \alpha_i t_c(\mathbf{x})$$

 t_i - standard 3D linear function for a tet $(i, i+1, f_c, K_c)$; 1 at vertex i, linearly decreases to 0 to the cell center, each adjoining face center, and each adjoining vertex

 t_c - 3D tent function; 1 at cell center, linearly decreases to 0 at all vertices and face centers t_f - face tent function; 1 at face center, linearly decreases to 0 at each face vertex and cell center $\alpha_i = \frac{1}{N_V}$ - weight parameter for vertex i

 $\beta_f^i = \frac{1}{N_c}$ - weight parameter for face f touching vertex i

Transport iteration and error

Overview

$$\begin{split} \mathbf{L}\psi &= \mathbf{B}\phi + \mathbf{C}\phi + \mathbf{Q} \\ \mathbf{L}\psi^{(\ell+1/2)} &= \mathbf{B}\phi^{(\ell+1/2)} + \mathbf{C}\phi^{(\ell)} + \mathbf{Q} \end{split}$$

$$\mathbf{L}\delta\psi^{(\ell+1/2)} - \mathbf{B}'\delta\phi^{(\ell+1/2)} = \mathbf{R}^{(\ell+1/2)}$$

$\delta \psi^{(\ell+1/2)} \equiv \psi - \psi^{(\ell+1/2)}$

$$\delta\phi^{(\ell+1/2)} \equiv \mathbf{D}\delta\psi^{(\ell+1/2)}$$

Error approximation and update

If we could exactly solve for the error, then the solution could be obtained immediately:

$$\phi^{(\ell+1)} = \phi^{(\ell+1/2)} + \delta\phi^{(\ell+1/2)}$$

However, this is just as difficult as the full transport problem. Instead, we estimate the error using low-order operators:

$$\tilde{\mathbf{L}}\delta\psi^{(\ell+1/2)} - \tilde{\mathbf{B}}'\delta\phi^{(\ell+1/2)} = \tilde{\mathbf{R}}^{(\ell+1/2)}$$



Historical DSA Work

- Kopp & Lebedev independently proposed method
- Gelbard and Hageman (G&B) efficient convergence on fine meshes
- Reed showed that G&B diverged for coarse meshes
- Alcouffe consistency yields efficiency and robustness

- Larsen fully-consistent four step
- Fully-consistent DSA (FCDSA)

- Modified four step (M4S)
- Modified Interior Penalty DSA (MIP)



25 / 43

Various DSA Implementations

Historical DSA Work

- Kopp & Lebedev independently proposed method
- Gelbard and Hageman (G&B) efficient convergence on fine meshes

DSA on Polytopes

0000000

- Reed showed that G&B diverged for coarse meshes
- Alcouffe consistency yields efficiency and robustness

Fully-consistent DSA schemes

- Larsen fully-consistent four step
- Fully-consistent DSA (FCDSA)

Partially-consistent DSA schemes

- Modified four step (M4S)
- Waering-Larsen-Adams (WLA)
- Modified Interior Penalty DSA (MIP)



The diffusion equation is used as our low-order operator

The Diffusion Equation

$$-\nabla \cdot D \nabla \Phi(\mathbf{r}) + \sigma \Phi(\mathbf{r}) = q(\mathbf{r}), \qquad \mathbf{r} \in \mathcal{D}$$

General Boundary Conditions

$$\begin{split} \Phi(\mathbf{r}) &= \Phi_0(\mathbf{r}), & \mathbf{r} \in \partial \mathcal{D}^d \\ -D\partial_n \Phi(\mathbf{r}) &= J_0(\mathbf{r}), & \mathbf{r} \in \partial \mathcal{D}^n \\ \frac{1}{4} \Phi(\mathbf{r}) + \frac{1}{2} D\partial_n \Phi(\mathbf{r}) &= J^{inc}(\mathbf{r}), & \mathbf{r} \in \partial \mathcal{D}^r \end{split}$$

Desirable diffusion form properties

- Discontinuous form
- Agnostic of directionality of interior faces
- Can handle concave and degenerate polytope cells
- Symmetric Positive-Definite (SPD)
- Availability of suitable preconditioners

Symmetric Interior Penalty (SIP) Form

Bilinear Form

$$\begin{split} \textbf{a}(\Phi,b) &= \left\langle D\nabla\Phi,\nabla b\right\rangle_{\mathcal{D}} + \left\langle \sigma\Phi,b\right\rangle_{\mathcal{D}} \\ &+ \left\{\kappa_e^{\textit{SIP}}\llbracket\Phi\rrbracket,\llbracket b\rrbracket\right\}_{E_h^i} - \left\{\llbracket\Phi\rrbracket,\{\{D\partial_nb\}\}\right\}_{E_h^i} - \left\{\{\{D\partial_n\Phi\}\},\llbracket b\rrbracket\right\}_{E_h^i} \\ &+ \left\{\kappa_e^{\textit{SIP}}\Phi,b\right\}_{\partial\mathcal{D}^d} - \left\{\Phi,D\partial_nb\right\}_{\partial\mathcal{D}^d} - \left\{D\partial_n\Phi,b\right\}_{\partial\mathcal{D}^d} + \frac{1}{2}\Big\{\Phi,b\Big\}_{\partial\mathcal{D}^r} \end{split}$$

Linear Form

$$egin{aligned} \ell(b) &= \left\langle q, b
ight
angle_{\mathcal{D}} - \left\{ J_{0}, b
ight\}_{\partial \mathcal{D}^{n}} + 2 \left\{ J_{inc}, b
ight\}_{\partial \mathcal{D}^{r}} \ &+ \left\{ \kappa_{e}^{SIP} \Phi_{0}, b
ight\}_{\partial \mathcal{D}^{d}} - \left\{ \Phi_{0}, D \partial_{n} b
ight\}_{\partial \mathcal{D}^{d}} \end{aligned}$$



Overview

$$\kappa_{\mathrm{e}}^{\mathit{SIP}} \equiv \begin{cases} \frac{\mathit{C_B}}{2} \left(\frac{\mathit{D}^+}{\mathit{h}^+} + \frac{\mathit{D}^-}{\mathit{h}^-} \right) &, \mathrm{e} \in \mathit{E}_{\mathit{h}}^{\mathit{i}} \\ \mathit{C_B} \frac{\mathit{D}^-}{\mathit{h}^-} &, \mathrm{e} \in \partial \mathcal{D} \end{cases}$$

$$C_B = cp(p+1)$$

c - user defined constant ($c \ge 1$) p - polynomial order of the finite element basis (1, 2, 3, ...)

 $D^{(+/-)}$ - diffusion coefficient defined on the positive/negative side of a face $b^{(+/-)}$ - orthogonal projection defined on the positive/negative side of a face

$$h^{(+/-)}$$
 - orthogonal projection defined on the positive/negative side of a face

$$u^{\pm} = \lim_{s \to 0^{\pm}} u(\mathbf{r} + s\mathbf{n})$$



Modified Interior Penalty (MIP) Form

Diffusion Form

$$\begin{split} \left\langle D\nabla\delta\Phi,\nabla b\right\rangle_{\mathcal{D}} + \left\langle \sigma\delta\Phi,b\right\rangle_{\mathcal{D}} \\ + \left\{\kappa_{e}^{MIP}\llbracket\delta\Phi\rrbracket,\llbracket b\rrbracket\right\}_{E_{h}^{i}} - \left\{\llbracket\delta\Phi\rrbracket,\{\{D\partial_{n}b\}\}\right\}_{E_{h}^{i}} - \left\{\{\{D\partial_{n}\delta\Phi\}\},\llbracket b\rrbracket\right\}_{E_{h}^{i}} \\ + \left\{\kappa_{e}^{MIP}\delta\Phi,b\right\}_{\partial\mathcal{D}^{vac}} - \frac{1}{2}\left\{\delta\Phi,D\partial_{n}b\right\}_{\partial\mathcal{D}^{vac}} - \frac{1}{2}\left\{D\partial_{n}\delta\Phi,b\right\}_{\partial\mathcal{D}^{vac}} \\ = \left\langle R,b\right\rangle_{\mathcal{D}} + \left\{\delta J_{inc},b\right\}_{\partial\mathcal{D}^{ref}} \end{split}$$

MIP Penalty Term

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



Two-Grid Acceleration - Ideal for graphite and heavy-water configurations

Multigroup system of equations

$$\mathbf{L}\psi_{\mathbf{g}} = \mathbf{M} \sum_{\mathbf{g}'=0}^{G} \mathbf{S}_{\mathbf{g}\mathbf{g}'} \phi_{\mathbf{g}'} + \mathbf{Q}_{\mathbf{g}}$$

$$\mathbf{L}\psi_{g}^{(k+1/2)} = \mathbf{M} \sum_{g'=0}^{g} \mathbf{S}_{gg'} \phi_{g'}^{(k+1/2)} + \mathbf{M} \sum_{g'=g+1}^{G} \mathbf{S}_{gg'} \phi_{g'}^{(k)} + \mathbf{Q}_{g}$$

1G Error Diffusion System

$$\nabla \cdot \left\langle D \right\rangle \nabla \epsilon + \left\langle \sigma \right\rangle \epsilon = \left\langle R \right\rangle$$

Error and residual

Overview

$$\mbox{L} \delta \Psi_{g}^{(k+1/2)} = \mbox{M} \, \sum_{k}^{g} \, \mbox{S}_{gg'} \delta \Phi_{g'}^{(k+1/2)} + \mbox{R}_{g}^{(k+1/2)} \label{eq:local_property}$$

$$\mathbf{R}_{g}^{(k+1/2)} = \mathbf{M} \ \sum_{}^{G} \ \mathbf{S}_{gg'} \left(\boldsymbol{\Phi}_{g'}^{(k+1/2)} - \boldsymbol{\Phi}_{g'}^{(k)} \right) \label{eq:Rg}$$

$\langle D \rangle = \sum_{g=0}^{G} D_g \xi_g$

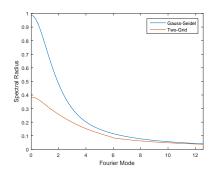
$$\left\langle \sigma \right\rangle = \sum_{g=0}^{G} \left(\sigma_{t,g} \xi_g - \sum_{g'=0}^{G} \sigma_{s,0}^{gg'} \xi_g \right)$$

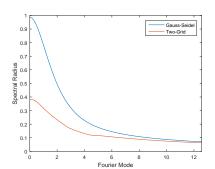
$$\langle R \rangle = \sum_{g=0}^{G} R_g^{(k+1/2)}$$

Solution update

$$\delta \Phi_g^{(k+1/2)} = \epsilon^{(k+1/2)} \, \xi_g, \qquad \sum_{g=0}^G \xi_g = 1$$







Proposed Work

POLYFEM

- Analyze the 2D linear polygonal basis functions for use in DGFEM transport calculations
- Perform the same analysis with the quadratic serendipity basis functions
- Oetermine the effects of numerical integration on highly-distorted polygonal elements
- Perform analysis on benchmark cases using polygonal meshes (including AMR)

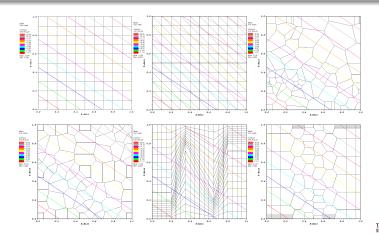
MIP DSA

- Analyze the 2D polygonal basis functions with MIP DSA preconditioning through Fourier/numerical analysis
- Analyze the effects of AMR with polygonal basis functions on the MIP DSA PCG iteration counts (with and without bootstrapping)
- Extend the analysis of MIP DSA to arbitrary convex 3D polyhedra
- Implement MIP DSA in PDT using HYPRE
 - Analyze the scalability of the method to high process counts
 - 2 Implement and perform analysis of two-grid acceleration
 - Perform parametric studies on aggregation/partitioning factors generate a performance model of MIP DSA with HYPRE
 - Question Run realistic numerical experiments IM1 and reactor geometries

2D Exactly-Linear Transport Solutions - mean value coordinates

$$\mu \frac{\partial \psi}{\partial x} + \eta \frac{\partial \psi}{\partial y} + \sigma_t \psi = Q(x, y, \mu, \eta)$$

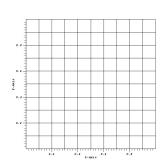
$$\psi(x, y, \mu, \eta) = ax + by + c\mu + d\eta + e, \qquad \phi(x, y) = 2\pi (ax + by + e)$$

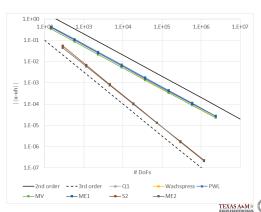




Convergence rates using MMS for the 2D polygonal basis functions

$$\psi(x,y) = \sin(\nu \frac{\pi x}{L_x}) \sin(\nu \frac{\pi y}{L_y})$$
$$\phi(x,y) = 2\pi \sin(\nu \frac{\pi x}{L_x}) \sin(\nu \frac{\pi y}{L_y})$$

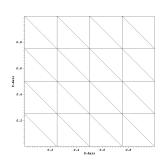


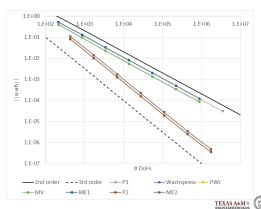




Convergence rates using MMS for the 2D polygonal basis functions

$$\psi(x,y) = \sin(\nu \frac{\pi x}{L_x}) \sin(\nu \frac{\pi y}{L_y})$$
$$\phi(x,y) = 2\pi \sin(\nu \frac{\pi x}{L_x}) \sin(\nu \frac{\pi y}{L_y})$$

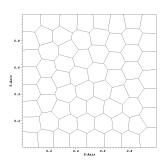


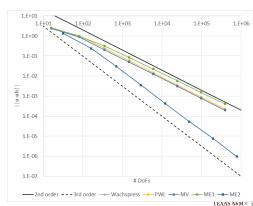




Convergence rates using MMS for the 2D polygonal basis functions

$$\psi(x,y) = \sin(\nu \frac{\pi x}{L_x}) \sin(\nu \frac{\pi y}{L_y})$$
$$\phi(x,y) = 2\pi \sin(\nu \frac{\pi x}{L_x}) \sin(\nu \frac{\pi y}{L_y})$$



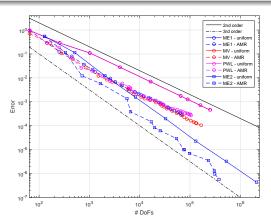


November 24, 2015

Convergence rates using MMS and AMR for the 2D polygonal basis functions

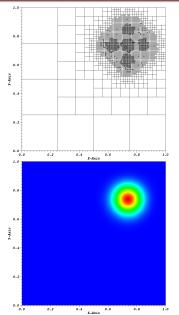
$$\psi(x,y) = x(L_x - x)y(L_y - y) \exp(-\frac{(x - x_0)^2 + (y - y_0)^2}{\gamma}),$$

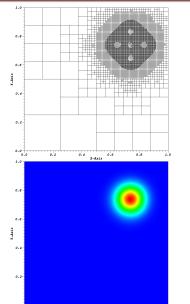
$$\phi(x,y) = 2\pi x(L_x - x)y(L_y - y) \exp(-\frac{(x - x_0)^2 + (y - y_0)^2}{\gamma})$$





Linear ME cycle 15 (left) and quadratic ME cycle 08 (right)

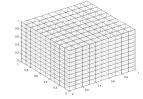


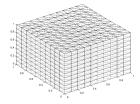


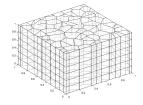
0.2

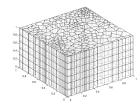


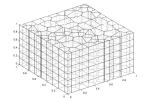


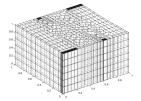




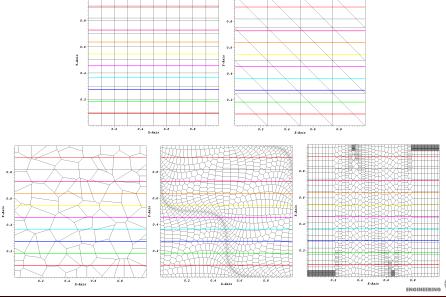








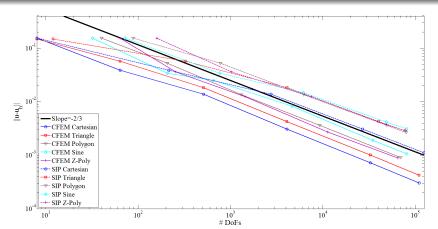
SIP exactly linear solutions on 3D polyhedral meshes using the PWL basis functions



SIP convergence study - gaussian solution on 3D cube using the PWL basis functions

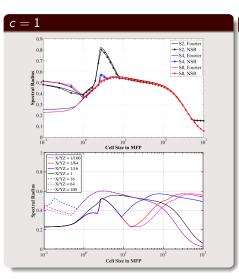
$$\Phi(x, y, z) = xyz(L_x - x)(L_y - y)(L_z - z) \exp(-(\mathbf{r} - \mathbf{r}_0) \cdot (\mathbf{r} - \mathbf{r}_0))$$

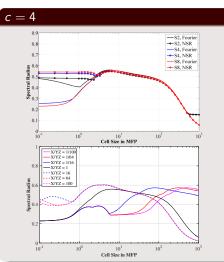
$$L_x = L_x = L_x = 1.0, \qquad \mathbf{r}_0 = (3/4, 3/4, 3/4)$$



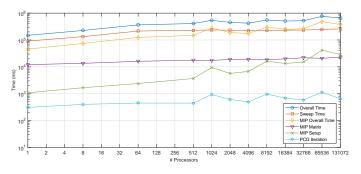


Fourier analysis - 3D PWL basis functions









Problem Description

Overview

- Modified Zerr problem used optimal sweep aggregation parameters
 - homogeneous cube about 500 mfp and c=0.9999
 - 58 level-symmetric quadrature
- pointwise convergence tolerance of 1e-8
- SI precondition with MIP DSA using HYPRE PCG and AMG





Two-grid acceleration implementation in PDT

- Successfully implemented and debugged
 - Includes non-orthogonal mesh configurations
 - Includes multi-material configurations
- Have tested the two-grid methodology on a homogeneous graphite block as well as a block with an air duct
- Iteration counts for a very large configuration (very optically thick) are similar to simple infinite medium calculations

Materials	Unaccelerated Iterations	Accelerated Iterations
Graphite Only	2027	21
Graphite + Air Duct	2138	23



Work Summary and Status - completed (blue), in-progress (orange), and not-started (red)

POLYFEM

- 4 Analyze the 2D linear polygonal basis functions for use in DGFEM transport calculations
- 2 Perform the same analysis with the quadratic serendipity basis functions
- 3 Determine the effects of numerical integration on highly-distorted polygonal elements
- Perform analysis on benchmark cases using polygonal meshes (including AMR)

MIP DSA

- Analyze the 2D polygonal basis functions with MIP DSA preconditioning through Fourier/numerical analysis
- 2 Extend the analysis of MIP DSA to arbitrary convex 3D polyhedra
- Analyze the effects of AMR with polygonal basis functions on the MIP DSA PCG iteration counts (with and without bootstrapping)
- Implement MIP DSA in PDT using HYPRE
 - Analyze the scalability of the method to high process counts
 - 2 Implement and perform analysis of two-grid acceleration
 - Perform parametric studies on aggregation/partitioning factors generate a performance model of MIP DSA with HYPRE
 - Run realistic numerical experiments IM1 and reactor geometries

Questions?

A special acknowledgment to the Department of Energy Rickover Fellowship Program in Nuclear Engineering, which provides strong support to its fellows and their professional development.





Linear POLYFEM limits - Wachspress, mean value, and max entropy (> Go back)

General form

$$\lambda_i(\mathbf{x}) = \frac{w_i(\mathbf{x})}{\sum_j w_j(\mathbf{x})}$$

Nodal limits - $\lim_{\mathbf{x}\to\mathbf{x}_i} \lambda_i(\mathbf{x})$

$$\lambda_i(\mathbf{x}) = \frac{w_i/w_j}{1 + \sum_{k \neq j} w_k/w_j}, \quad i \neq j$$
$$\lambda_j(\mathbf{x}) = \frac{1}{1 + \sum_{k \neq j} w_k/w_j}$$

$$\lim_{\mathbf{x}\to\mathbf{x}_j}\frac{w_k(\mathbf{x})}{w_j(\mathbf{x})}=0, \qquad k\neq j$$

$$\lambda_i(\mathbf{x}_j) = \delta_{ij}$$

Edge limits - $\lim_{\mathbf{x}\to\mathbf{x}^*} \lambda_i(\mathbf{x}), \ x^* \in e_i$

$$\lim_{\substack{\mathbf{x} \to \mathbf{x}^* \\ \mathbf{x} \to \mathbf{x}^*}} |w_i(\mathbf{x})| = \infty, \qquad i = (j, j+1)$$

$$\lim_{\substack{\mathbf{x} \to \mathbf{x}^* \\ \mathbf{x} \to \mathbf{x}^*}} |w_i(\mathbf{x})| < \infty, \qquad i \neq (j, j+1)$$

$$\lim_{\mathbf{x} \to \mathbf{x}^*} \lambda_i(\mathbf{x}) = \begin{cases} \frac{||\mathbf{x}_{j+1} - \mathbf{x}||}{||\mathbf{x}_{j+1} - \mathbf{x}_j||}, & i = j \\ \frac{||\mathbf{x}_j - \mathbf{x}||}{||\mathbf{x}_{j+1} - \mathbf{x}_j||}, & i = j + 1 \end{cases}$$