A general variance-reduced particle method for solving kinetic equations

Mohsen Sadr and Nicolas Hadjiconstantinou

Department of Mechanical Engineering, MIT, Cambridge, MA 02139, USA

Variance reduction with importance weights

The idea is to reduce the variance of non-equilibrium simulation using its correlation to an equilibrium simulation with known analytical moments. Let us rewrite $R(\boldsymbol{v}) \in \{1, \boldsymbol{v}, ...\}$ moments of particle distribution f as

$$\int R(\boldsymbol{v}) f(\boldsymbol{v}|\boldsymbol{x},t) d^3\boldsymbol{v} = \int R(\boldsymbol{v}) \left(1 - w(\boldsymbol{v}|\boldsymbol{x},t)\right) f(\boldsymbol{v}|\boldsymbol{x},t) d^3\boldsymbol{v} + \int R(\boldsymbol{v}) f^{\mathrm{eq}}(\boldsymbol{v}|\boldsymbol{x},t) d^3\boldsymbol{v}$$

where $\quad w(\boldsymbol{v}|\boldsymbol{x},t) = \dfrac{f^{\mathrm{eq}}(\boldsymbol{v}|\boldsymbol{x},t)}{f(\boldsymbol{v}|\boldsymbol{x},t)}$.

Instead of explicitly performing the parallel equilibrium simulation, the weight w allows computing its moments using particles of non-equilibrium simulation [1]. Hence, the variance-reduced estimate is computed via

$$\Big\langle R(\boldsymbol{v}) f(\boldsymbol{v}|\boldsymbol{x},t) \Big\rangle_{\mathrm{VR}} = N_{\mathrm{eff}} \sum_{i=1}^{N_p} R(\boldsymbol{V}^{(i)})(1 - W^{(i)}) + \underbrace{\int R(\boldsymbol{v}) f^{\mathrm{eq}}(\boldsymbol{v}|\boldsymbol{x},t) d^3\boldsymbol{v}}_{\text{analytical computation}} .$$

Orders of magnitude speed-up with the minimal change in the base code.

Variance reduction for stochastic collision operator

Unfortunately, weight evolution for most collision operators, e.g. the Boltzmann eq.

$$\frac{\partial f^{\mathrm{eq}}}{\partial t}\Big|_{\mathrm{col}} = \frac{1}{2} \int\int\int (\delta_1' + \delta_2' - \delta_1 - \delta_2) w_1 w_2 f_1 f_2 v_r \sigma d\Omega d\boldsymbol{v}_1 d\boldsymbol{v}_2 \ ,$$

becomes **unstable** due to its multiplicative process with diverging fixed points.

Maximum cross-entropy formulation

The stability and conservation laws can be enforced by combining a stabilized estimate of post-collision weight distribution $\mathcal{F}^{\mathrm{prior}}$ with the exact post-collision moments of equilibrium simulation via the functional [2]

$$C[\mathcal{F}(\boldsymbol{v}|\boldsymbol{x},t)] := \int \mathcal{F}(\boldsymbol{v}|\boldsymbol{x},t) \log\left(\mathcal{F}(\boldsymbol{v}|\boldsymbol{x},t)/\mathcal{F}^{\mathrm{prior}}(\boldsymbol{v}|\boldsymbol{x},t)\right) d^3\boldsymbol{v} + \sum_{i=1}^{M} \lambda_i \left(\int R_i(\boldsymbol{v}) \mathcal{F}(\boldsymbol{v}|\boldsymbol{x},t) d^3\boldsymbol{v} - \mu_i(\boldsymbol{x},t) \right).$$

The extremum of this objective functional gives the maximum cross-entropy formulation

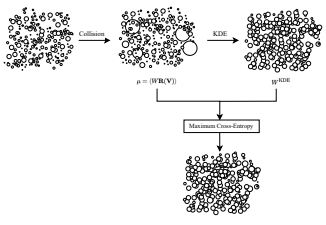
$$\mathcal{F}(\boldsymbol{v}|\boldsymbol{x},t) = \mathcal{F}^{\mathrm{prior}}(\boldsymbol{v}|\boldsymbol{x},t) \exp\left(\sum_{i=1}^{M} \lambda_i(\boldsymbol{x},t) R_i(\boldsymbol{v}) \right).$$

The Lagrange multipliers can be found using the unconstrained dual formulation $D(\boldsymbol{\lambda})$ with the gradient $\boldsymbol{g} = \nabla D(\boldsymbol{\lambda})$ and Hessian $\boldsymbol{H}(\boldsymbol{\lambda}) = \nabla^2 D(\boldsymbol{\lambda})$ leading to an iterative scheme

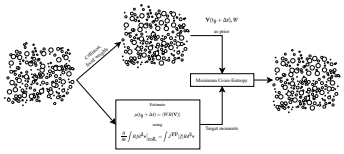
$$\boldsymbol{\lambda}^{(k+1)} = \boldsymbol{\lambda}^{(k)} - \boldsymbol{H}^{-1}(\boldsymbol{\lambda}^{(k)}) \boldsymbol{g}(\boldsymbol{\lambda}^{(k)}).$$

Having computed the Lagrange multipliers, the weight of particles can be evaluated as

$$W^{(k)} = W^{\mathrm{prior},\ (k)} \exp\left(\sum_{i=1}^{M} \lambda_i R_i(\boldsymbol{V}^{(k)}) \right) \quad \text{for } k = 1, ..., N_p.$$



a) ME-VRDSMC for the Boltzmann eq.



b) ME-VR for general Fokker-Planck eq.

Guaranteed stability and conservation with the least bias.

ME-VRDSMC for Shock Tube problem

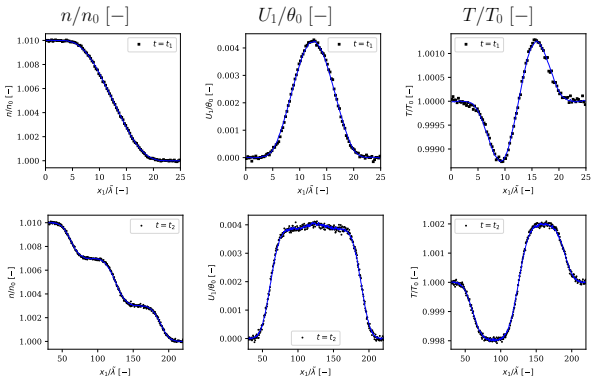


Figure 1: Solution at $t/\Delta t \in \{200, 1000\}$ with initial density $\rho_0 \in \{10^{-6}, 10^{-5}\}$ $\mathrm{kg.m}^{-3}$ at the right side of initial discontinuity with thermal velocity $\theta_0 = \sqrt{k_b T_0/m}$ and temperature $T_0 = 273$ K. The DSMC solution is obtained using 10^5 ensembles (black dots) and the ME-VRDSMC using 50 ensembles matching up to heat flux are shown (blue lines), respectively. Here, $\bar{\lambda}$ denotes the mean free path of hard-sphere molecules.

ME-VRDSMC solution to cubic Fokker-Planck eq.

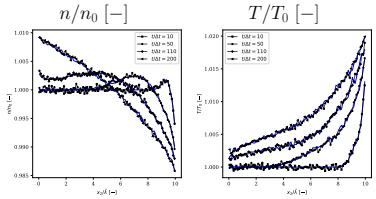


Figure 2: Solution at $t/\Delta t \in \{10, 50, 110, 200\}$ following a gradient in boundary temperature $\Delta T^{\mathrm{W}} = 7$K. The benchmark FP solution is obtained with 10^5 ensembles (black dots), and MEVR-FP solution using the maximum cross-entropy formulation with 10 ensembles (blue lines).

ME-VRDSMC for Lid-Driven Cavity problem

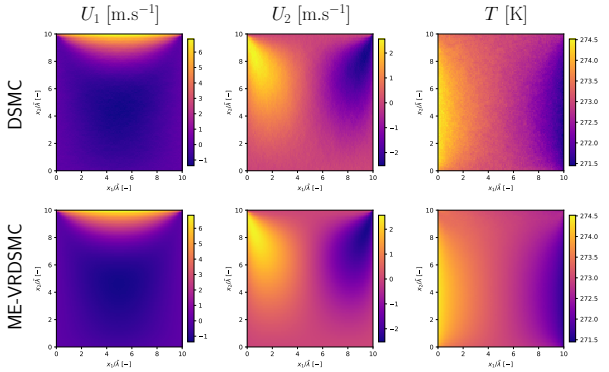


Figure 3: The steady-state solution of the Boltzmann eq. to the lid-driven Cavity problem at $\mathrm{Kn} = 0.1$ with thermal walls $(\boldsymbol{U}^{\mathrm{NW}}, T^{\mathrm{NW}}) = ([10, 0, 0]^T, 273)$, $(\boldsymbol{U}^{\mathrm{SW}}, T^{\mathrm{SW}}) = (\boldsymbol{0}, 273)$, $(\boldsymbol{U}^{\mathrm{RW}}, T^{\mathrm{RW}}) = (\boldsymbol{0}, 273)$, $(\boldsymbol{U}^{\mathrm{LW}}, T^{\mathrm{LW}}) = (\boldsymbol{0}, 275)$. DSMC result is obtained using 10^5 and ME-VRDSMC using 1000 ensembles.

Performance

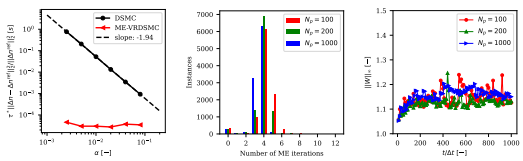


Figure 4: Speed-up of variance-reduction method compared to DSMC as a function of signal magnitude (left), number of iterations required for convergence of the maximum entropy iteration (middle) and evolution of weights in $||.||_\infty$ norm for the ME-VRDSMC solution to shock tube problem.

References

[1] Husain A. Al-Mohssen & Nicolas G Hadjiconstantinou, Esaim Math. Model. Numer. Anal., Vol. 44, (2010).

[2] Mohsen Sadr & Nicolas G. Hadjiconstantinou, J. Comput. Phys. Vol. 472, (2023).