MAINTITLE

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Student Colloquium in Physics and Astronomy, Aarhus University

March 2021

TITLEIMAGE

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Introduction, what and why

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How: Numeric-ODE solvers

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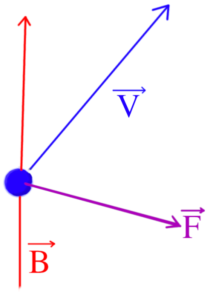
- Only 1 particle! so pre-programmed depending on the setup.
- Could use potentials $\phi(\vec{r}, t)$ $\vec{A}(\vec{r}, t)$ and Hamiltonian.

Known results, cyclotron motion $\vec{B}$ fields



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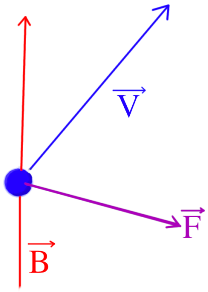
$$dW_{\vec{B}} = \vec{F}_B \cdot d\vec{r} \propto (\vec{v} \times \vec{B}) \cdot \vec{v} = 0.$$



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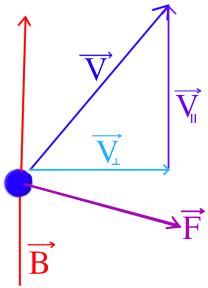

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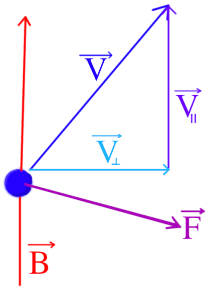
- Same as Centripetal force: Cyclotron motion



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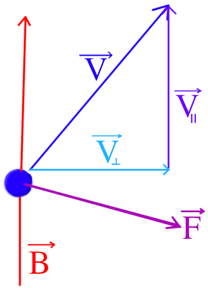
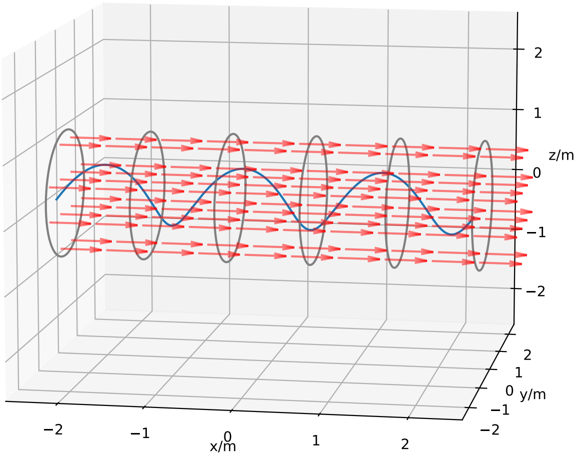
- Same as Centripetal force: Cyclotron motion
- Cyclotron radius and frequency:

$$R = \frac{v_\perp m}{|q| B} \quad \omega_c = \frac{|q| B}{m}.$$

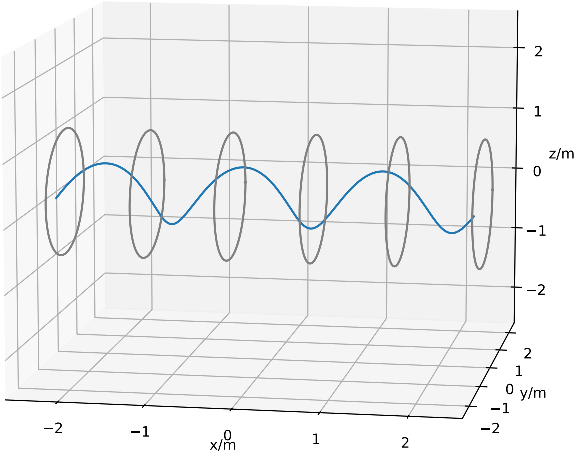


Analytical solution: Protons in a Solenoid



Solenoid with $N = 1000$ turns per m, $I = 5\,\mathrm{A}$, $r = 1\,\mathrm{m}$, $|\vec{B}| \approx 6\,\mathrm{mT}$.
Proton with $E_{kin} = 1\,\mathrm{MeV/c^2}$ ($|v| \approx 3.195 \times 10^5\,\mathrm{m/s}$)

Analytical solution: Protons in a Solenoid



$$R \approx 0.5\,\mathrm{m}\sin(\theta) \qquad T = \frac{2\pi}{\omega_c} \approx 10\,\mu\mathrm{s}$$

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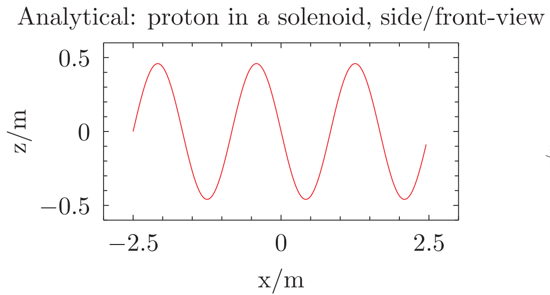

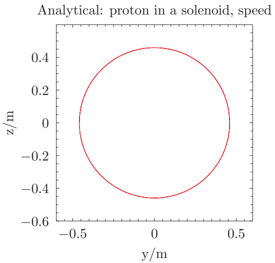

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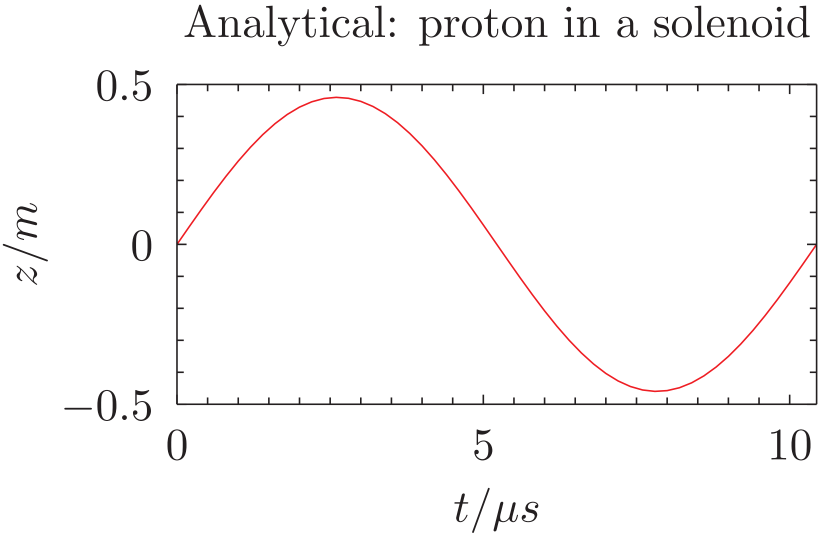

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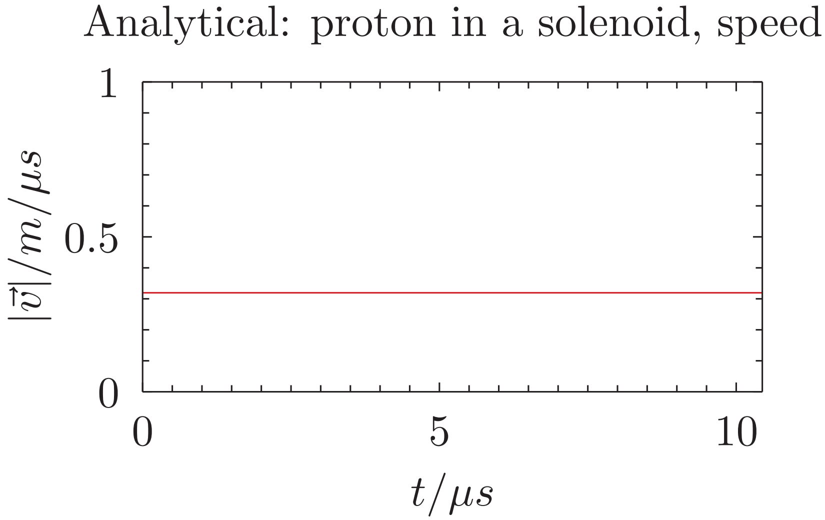

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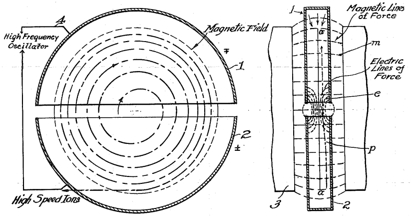
Cyclotron accelerator

- Electric forces do work.



Ernest O. Lawrence, 1934, U.S. Patent 1,948,384; image in Public Domain.

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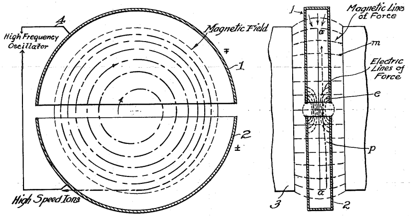

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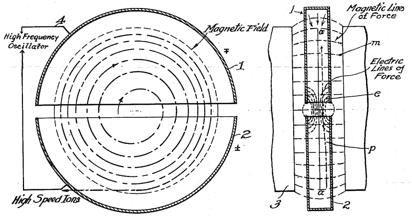

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Cyclotron accelerator

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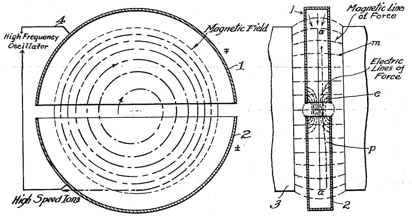
- Practical example, the Cyclotron.
- Single gab, oscillating field.
- Final speed:

$$\frac{R|q|B}{m} = v_{\perp}$$



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Ordinary differential equation*s.

- Sources: Zeigler et al. Theory of Modeling and Simulation (Third edition) chapter 3
- Algorithms exists for ODEs:

$$\dot{\mathbf{X}} = f_{ode}(\mathbf{X}(t), t).$$

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$$\ddot{\vec{r}} = \frac{q}{m}(\dot{\vec{r}} \times \vec{B}(\vec{r}, t) + \vec{E}(\vec{r}, t)).$$

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- Here:

$$\mathbf{X} = \begin{pmatrix} \vec{r} \\ \dot{\vec{r}} \end{pmatrix} \quad f_{ode}(\vec{r}, t) = \begin{pmatrix} \dot{\vec{r}} \\ \frac{q}{m}(\dot{\vec{r}} \times \vec{B}(\vec{r}, t) + \vec{E}(\vec{r}, t)) \end{pmatrix}.$$

The ODE to solve

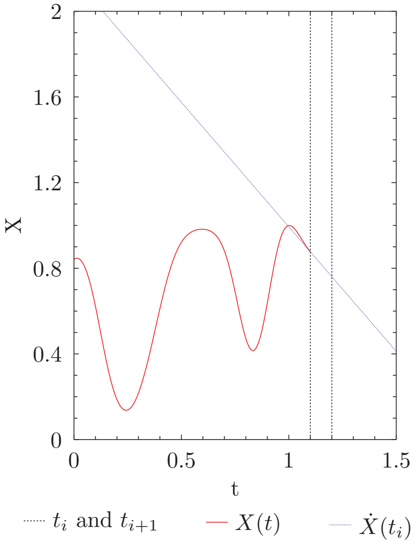
```
auto ODE = [...](const state_type Data, state_type &
    dDatadt, const double t){
     //Extract position and velocity from data
     vec pos = vec(Data[0],Data[1],Data[2]);
     vec velocity = vec(Data[3],Data[4],Data[5]);

     //Lorentz+Newtons 2nd law
     vec F = Charge*(Fields.get_Efield(pos,t)+
         cross(velocity,Fields.get_Bfield(pos,t)));
     vec dVdt = F*Inv_mass;

     //Save derivative of data
     dDatadt[0]=velocity.x;
     ...
};
```

The Forward Euler's Method

- Let $h = t_{i+1} - t_i > 0$ be constant.



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The Forward Euler's Method

- Let $h = t_{i+1} - t_i > 0$ be constant.
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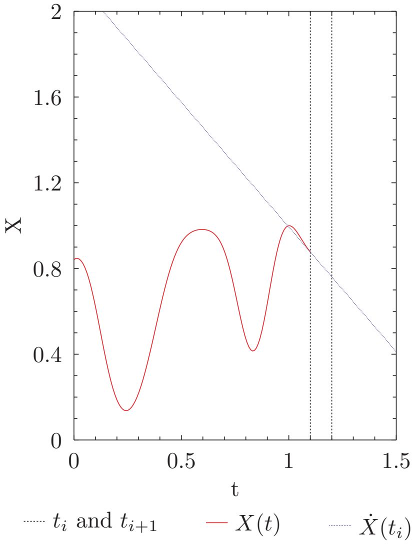

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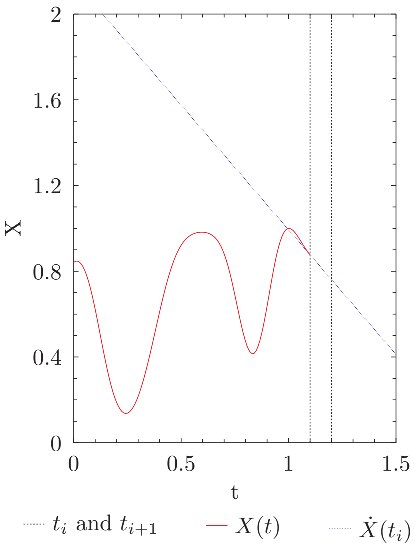
- How would you find $\mathbf{X}(t_{i+1})$:



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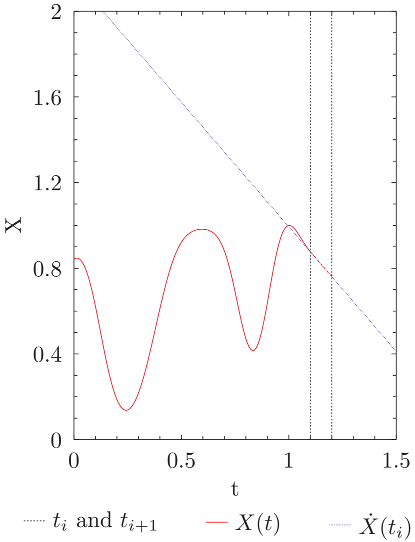

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- How would you find $\mathbf{X}(t_{i+1})$:
- (Explicit) Forward Euler's Method:

$$\mathbf{X}(t_{i+1}) = \mathbf{X}(t_i) + hf_{ode}(\mathbf{X}(t_i), t_i).$$

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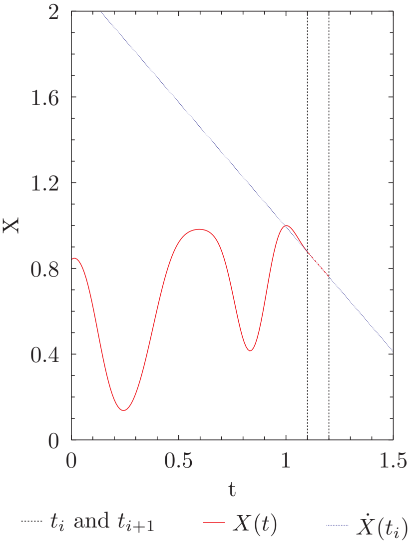

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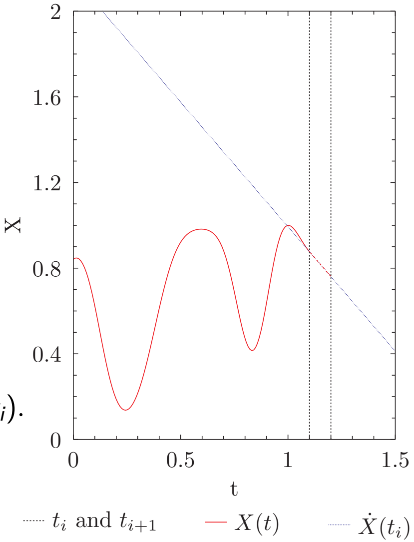

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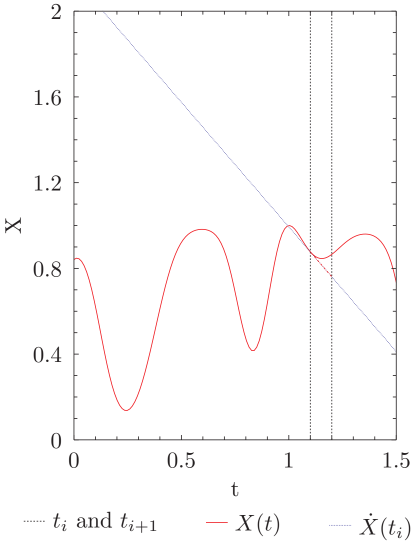

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- Global error $h = h^p$.
- Convergence, but not uniform.

Why does this work? The Runge Kutta family

- In general.

$$\mathbf{X}(t_{i+1}) - \mathbf{X}(t_i) = \int_{t_i}^{t_{i+1}} f_{ode}(\mathbf{X}(t_i), t_i) dt h f_{ode}(\mathbf{X}(\tau), \tau)$$

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- More generally, (*Explicit* and *single step*), Runge-Kutta family:

$$\mathbf{X}(t_{i+1}) - \mathbf{X}(t_i) = \int_{t_i}^{t'} f_{ode}(\mathbf{X}(t_i), t_i)dt + \dots \int_{t^{(m)}}^{t_{i+1}} f_{ode}(\mathbf{X}(t_i), t_i)dt$$

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$$= h\sum_{j=1}^{m} c_j f_{ode}(\mathbf{X}(\tau_j), \tau_j)$$

- Use $f_{ode}(\mathbf{X}(t_i), t_i)$ to approximate $\mathbf{X}(\tau_1)$ etc.
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Explicit Runge Kutta methods

- We want:

$$\mathbf{X}(t_{i+1}) - \mathbf{X}(t_i) = h \sum_{j=1}^{m} b_j \mathbf{K}_j$$

- With: $\mathbf{K}_1 = f_{ode}(\mathbf{X}(t_i), t_i)$, $\mathbf{K}_2 = f_{ode}(\mathbf{X}(t_i) + ha_{21}\mathbf{K}_1, t_i + c_2 h)$ etc.

- Martha L. Abell, James P. Braselton, Differential Equations with Mathematica (Fourth Edition), 2016;

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- Want exact to p'th order. Can be found with taylor expansion of $\mathbf{X}(t_i)$.
- 2nd order (Heun's method):

$$\mathbf{X}(t_{i+1}) - \mathbf{X}(t_i) = \frac{h}{2}(\mathbf{k}_1 + \mathbf{k}_2)$$
$$\mathbf{k}_1 = f_{ode}(\mathbf{X}(t_i), t_i)$$
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The 4th order Runge Kutta method

- RK4, often simply called the Runge Kutta method:

$$\mathbf{X}(t_{i+1}) - \mathbf{X}(t_i) = \frac{h}{6}(\mathbf{k}_1 + 2\mathbf{k}_2 + 2\mathbf{k}_3 + \mathbf{k}_4)$$

$$\mathbf{k}_1 = f_{ode}(\mathbf{X}(t_i), t_i)$$

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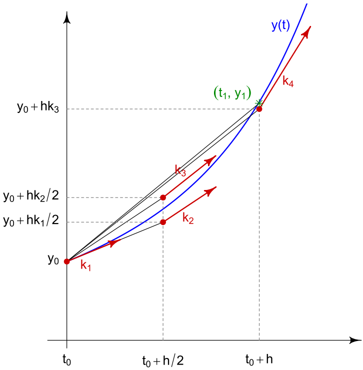
$$\mathbf{k}_3 = f_{ode}(\mathbf{X}(t_i) + \frac{h}{2}\mathbf{k}_2, t_i + \frac{h}{2})$$

$$\mathbf{k}_4 = f_{ode}(\mathbf{X}(t_i) + h\mathbf{k}_3, t_i + h)$$



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\begin{aligned}
\mathbf{X}(t_{i+1}) - \mathbf{X}(t_i) &= \frac{h}{6}(\mathbf{k}_1 + 2\mathbf{k}_2 + 2\mathbf{k}_3 + \mathbf{k}_4) \\
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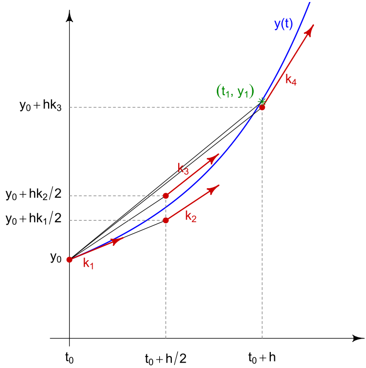
\mathbf{k}_2 &= f_{ode}(\mathbf{X}(t_i) + \frac{h}{2}\mathbf{k}_1, t_i + \frac{h}{2}) \\
\mathbf{k}_3 &= f_{ode}(\mathbf{X}(t_i) + \frac{h}{2}\mathbf{k}_2, t_i + \frac{h}{2}) \\
\mathbf{k}_4 &= f_{ode}(\mathbf{X}(t_i) + h\mathbf{k}_3, t_i + h)
\end{aligned}
$$



- Almost default in `scipy.integrate.solve_ivp` and matlab `ode45`.

The General explicit Runge Kutta method

- General explicit, single step, fixed size, Runge Kutta method

$$\mathbf{X}(t_{i+1}) - \mathbf{X}(t_i) = h\sum_{j=1}^{m} b_j \mathbf{K}_j$$

$$\begin{aligned}
\mathbf{k}_1 &= f_{ode}(\mathbf{X}(t_i), t_i) \\
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\end{aligned}$$

- Expressed in Butcher tableu:

$$\begin{array}{l|lll}
c_1 = 0 & & & \\
c_2 & a_{21} & & \\
c_3 & a_{31} & a_{32} & \\
c_n & a_{n1} & a_{n2} & \dots \\
\hline
 & b_1 & b_2 & \dots
\end{array}$$

Euler Implementations

```
state_type Data = Data0;
state_type dDatadt;
size_t time_res = T/timestep;
for (size_t i = 1; i < time_res; ++i)
{
    double t=i*dt;
    ODE(Data,dDatadt,t);
    //Euler time evolution
    //Data +=timestep*dDatadt; 1 variable
    for (uint i = 0; i<Data.size(); ++i)
        Data[i]+=timestep*dDatadt[i];
    save_step( Data , i*timestep );
};
```

RK4 Implementations (1/2)

```
state_type Data = Data0;
state_type temp=Data0;
state_type K1,K2,K3,K4;
size_t time_res = T/timestep;
for (size_t i = 1; i < time_res; ++i)
{
    double t=i*timestep;
    //substep 1
    ODE(Data,K1,t);
    for (uint i = 0; i<Data.size(); ++i)
        temp[i]=Data[i]+timestep*K1[i]/2;
    //substep 2
    ODE(Data,K2,t+timestep/2);
    for (uint i = 0; i<Data.size(); ++i)
        temp[i]=Data[i]+timestep*K2[i]/2;
```

RK4 Implementations (2/2)

```
    //substep 3
    ODE(Data,K3,t+timestep/2);
    for (uint i = 0; i<Data.size(); ++i)
        temp[i]=Data[i]+timestep*K3[i];
    //substep 4
    ODE(temp,K4,t+timestep);
    //Read data
    for (uint i = 0; i<Data.size(); ++i)
        Data[i]+=timestep*(K1[i]+2.0*K2[i]+2.0*K3[i]+
    K4[i])/6.0;
    save_step( Data , i*timestep );
}
```

"Correct" way

```
#include <boost/array.hpp>
#include <boost/numeric/odeint.hpp>
using namespace boost::numeric::odeint;
typedef boost::array< double, 6 > state_type;
...
size_t steps = integrate_const(
    runge_kutta4< state_type >(),
    ODE,   //Lorentz-force
    Data0 ,//{pos0,v0}
    0.0 ,  //t0=0
    T ,    //max time
    timestep ,//length of each step
    save_step //User defined save data function
);
```

Does it work

- Test, same proton in a solenoid use $\theta = 60^\circ$ reference, had:

$$R \approx 0.5\,\mathrm{m}\sin(\theta) \approx 0.45\,\mathrm{m} \quad T = \frac{2\pi}{\omega_c} \approx 10\,\mu\mathrm{s}$$

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- Compare Analytic, Euler, Runge-Kutta 4.
- Consider $\theta = 60^\circ$, $h = 0.01\,\mu\mathrm{s}$, $h = 0.1\,\mu\mathrm{s}$ and $h = 0.1\,\mu\mathrm{s}$.

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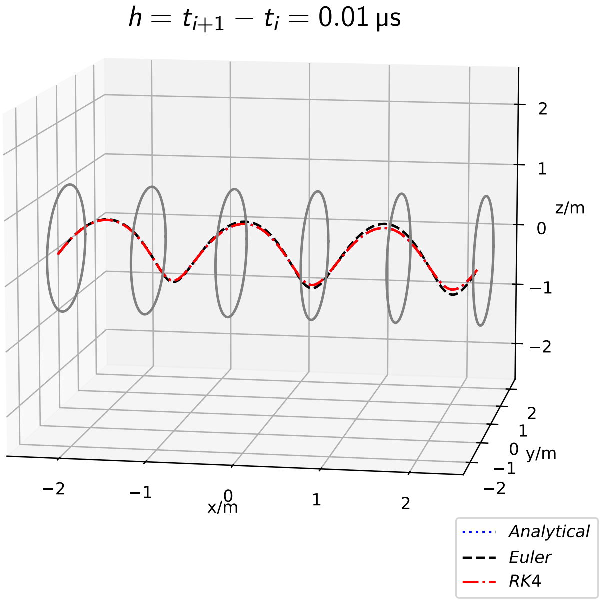
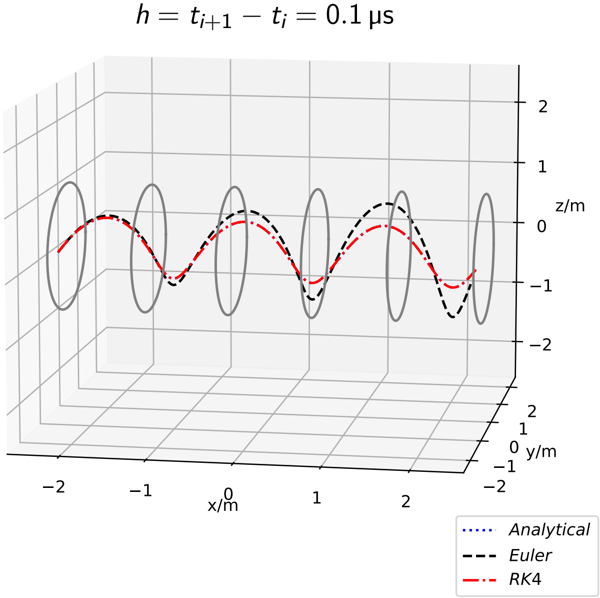
- Compare Analytic, Euler, Runge-Kutta 4.
- Consider $\theta = 60^\circ$, $h = 0.01\,\mu\mathrm{s}$, $h = 0.1\,\mu\mathrm{s}$ and $h = 0.1\,\mu\mathrm{s}$.
- Check error on $|\vec{v}|$, $R = \sqrt{y^2 + z^2}$ and $x(t)$.

At a glance, 3D view



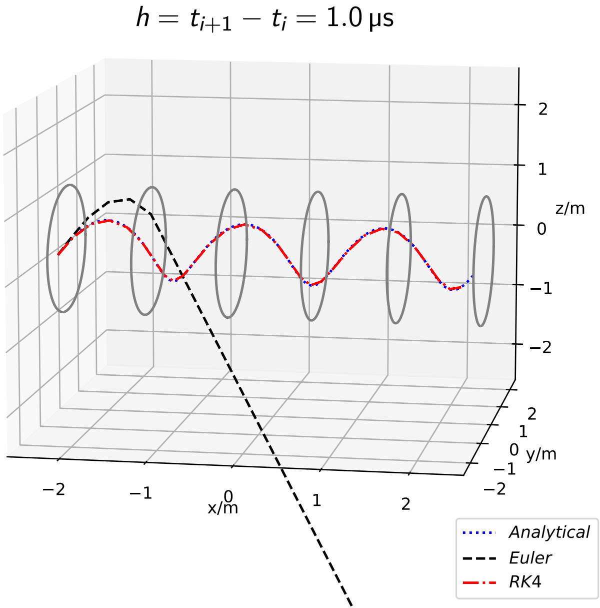
3129 steps

At a glance, 3D view



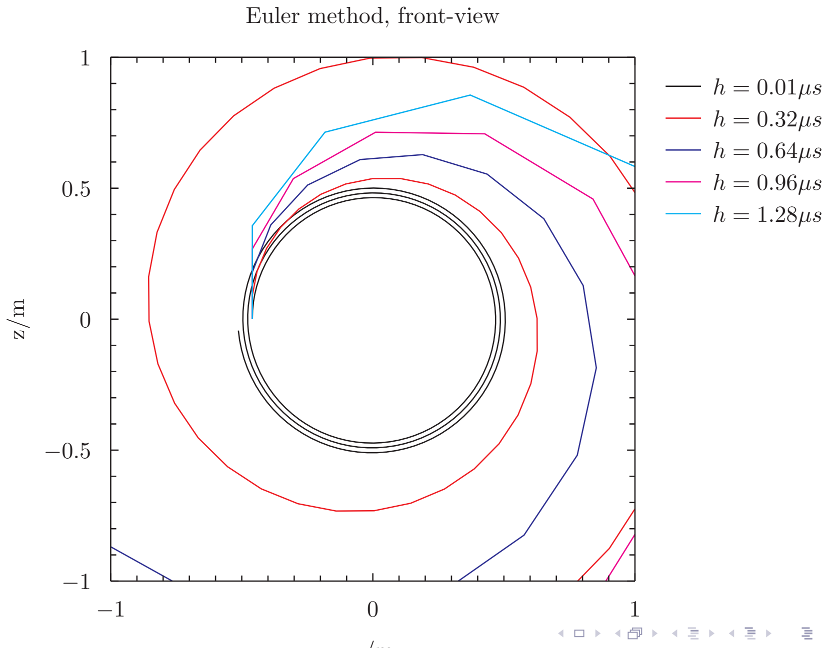
312 steps

At a glance, 3D view



31 steps.

At a glance, front view, no border



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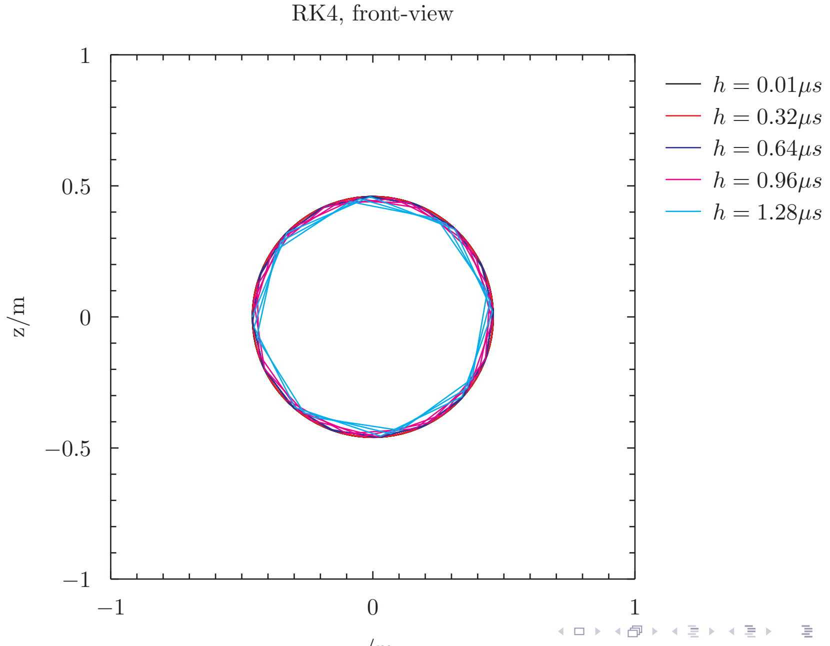
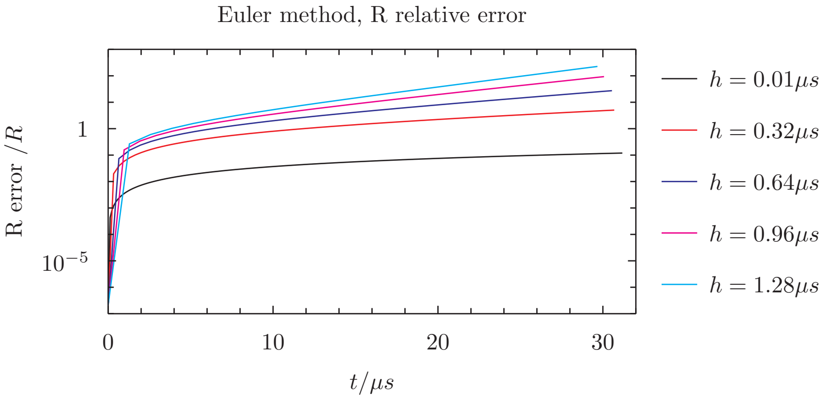


Constant radius?



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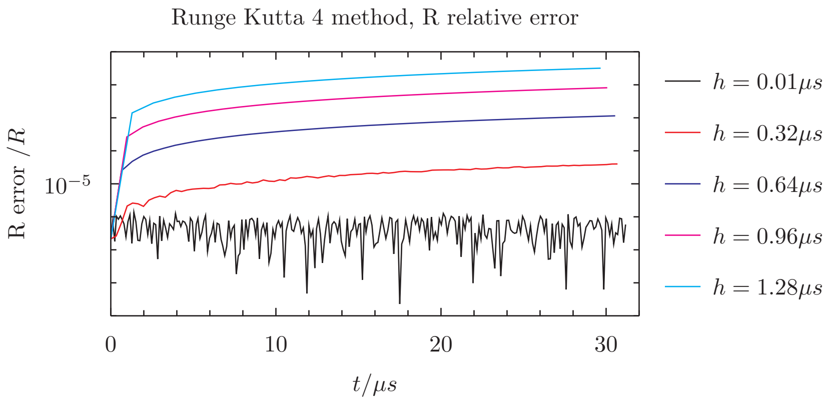
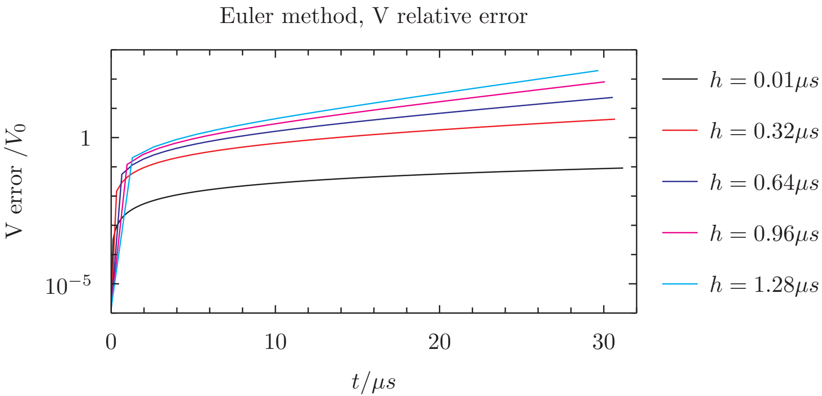


Constant speed?



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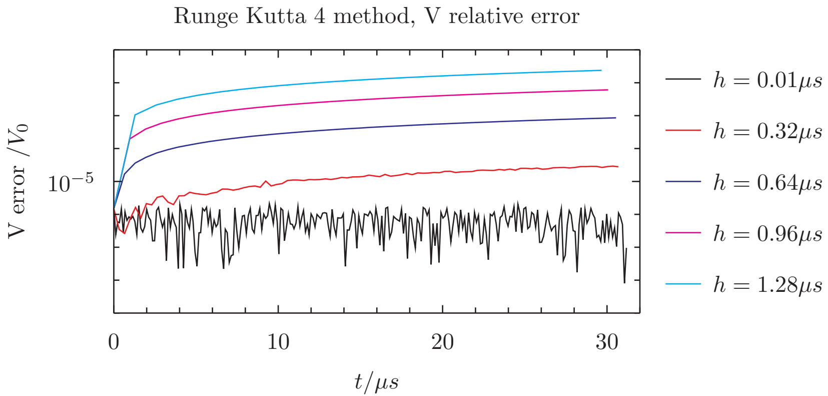
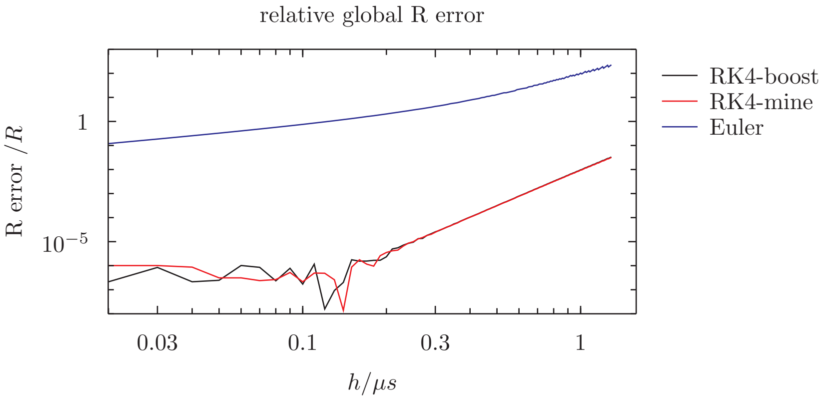


Error as function of h



Adaptive step size, why

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- Let the computer pick h.

Runge-Kutta Adaptive step size, how

- Reduce h until the “error” is small enough

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- Most often order 4 and 5 with same $\mathbf{k}_i$.

Runge-Kutta Dormund Prince 4-5,

- `ode45` in Matlab , `RungeKutta_dopri5` in `boost::odeint`.

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- 4th and 5th order, hence ode 45. Keeps 5th order term if error less than threshold

Dormand, J. R.; Prince, P. J. (1980), "A family of embedded

Butcher Tableu of Dormund Prince 4/5

$$
\begin{array}{c|cccccccc}
c_i & a_{ij} & \dots & & & & & & \\
\hline
0 & & & & & & & & \\
\frac{1}{5} & \frac{1}{5} & & & & & & & \\
\frac{3}{10} & \frac{3}{40} & \frac{9}{40} & & & & & & \\
\frac{4}{5} & \frac{40}{45} & -\frac{56}{15} & -\frac{32}{9} & & & & & \\
\frac{8}{9} & \frac{19372}{6561} & \frac{25360}{2187} & \frac{64448}{6561} & \frac{212}{729} & & & & \\
1 & \frac{9017}{3168} & -\frac{355}{33} & \frac{46732}{5247} & \frac{49}{176} & -\frac{5103}{18656} & & & \\
1 & \frac{35}{384} & 0 & \frac{500}{1113} & \frac{125}{192} & -\frac{2187}{6784} & \frac{11}{84} & & \\
\hline
/b & \frac{35}{384} & 0 & \frac{500}{1113} & \frac{125}{192} & -\frac{2187}{6784} & \frac{11}{84} & 0 & \\
/b' & \frac{5179}{57600} & 0 & \frac{7571}{16695} & & \frac{393}{640} & -\frac{92097}{339200} & \frac{187}{2100} & \frac{1}{40}
\end{array}
$$

Non-analytic systems

Questions