

Let's consider our  $P_3$  equations

$n=0$

$$\frac{d\phi_1(x)}{dx} + \Sigma_0(x) \phi_0(x) = Q_0(x)$$

$n=1$

$$2 \frac{d\phi_2(x)}{dx} + \frac{d\phi_0(x)}{dx} + 3\Sigma_1(x)\phi_1(x) = 3Q_1(x)$$

0 from isotope source

$n=2$

$$3 \frac{d\phi_3(x)}{dx} + 2 \frac{d\phi_1(x)}{dx} + 5\Sigma_2(x)\phi_2(x) = 5Q_2(x)$$

$n=3$

$$4 \frac{d\phi_4(x)}{dx} + 3 \frac{d\phi_2(x)}{dx} + 7\Sigma_3(x)\phi_3(x) = 7Q_3(x)$$

0 from closure condition

★ we are going to solve for  $\phi_1$  and  $\phi_3$  from  $n=1$  and  $n=3$  equations

and substitute them in to our other equations.

$$-\frac{2d^2\phi_2(x)}{3\epsilon_1(x)dx^2} - \frac{1}{3\epsilon_1} \frac{d^2\phi_0(x)}{dx^2} + \epsilon_0\phi_0(x) = Q_0(x)$$

$$-\frac{9d^2\phi_2(x)}{7\epsilon_3 dx^2} - \frac{4d^2\phi_0(x)}{3\epsilon_1 dx^2} + 5\epsilon_2\phi_2(x) = 0$$

$$\frac{d}{dx} \frac{1}{7\epsilon_3(x)} \frac{d\phi_2(x)}{dx}$$

if our materials in our problem charge we may want to not collapse our derivative term.

we chose our discretization such that the  $\epsilon$  does not vary within a cell, so it is a constant inside a cell.

check this. There should be a  $\phi_0$  term in the eq. somewhere

We can step back further...

$$\frac{d\Phi_1(x)}{dx} + \xi_0 \Phi_0(x) = Q_0(x)$$

$$\alpha_1 \frac{d\Phi_2}{dx} + \beta_1 \frac{d\Phi_0(x)}{dx} + \xi_1 \Phi_1(x) = Q_1$$

$$\alpha_{N-1} \frac{d\Phi_N}{dx} + \beta_{N-1} \frac{d\Phi_{N-2}(x)}{dx} + \xi_{N-1} \Phi_{N-1}(x) = Q_{N-1}$$

from  
closure  
cond. then.

$$+ \beta_N \frac{d\Phi_{N-1}(x)}{dx} + \xi_N \Phi_N(x) = Q_N$$

$$\overline{\Phi}_e(x) = \begin{bmatrix} \Phi_0(x) \\ \Phi_2(x) \\ \vdots \\ \Phi_{N-1}(x) \end{bmatrix}$$

$$\overline{\Phi}_0(x) = \begin{bmatrix} \Phi_1 \\ \Phi_3 \\ \vdots \\ \Phi_N(x) \end{bmatrix}$$

$$\textcircled{1} \quad \overline{A}_1 \frac{d}{dx} \overline{\Phi}_0(x) + \overline{B}_1 \overline{\Phi}_e(x) = \overline{Q}_e(x)$$

$$\textcircled{2} \quad \overline{A}_2 \frac{d}{dx} \overline{\Phi}_e(x) + \overline{B}_2 \overline{\Phi}_0(x) = \overline{Q}_0(x)$$

$\overline{B}_1$  and  $\overline{B}_2$  are nonsingular and diagonal

$\overline{A}_1$  and  $\overline{A}_2$  are tri-diagonal

$B_1$  and  $B_2$  are functions of  $x$

$A_1$  and  $A_2$  are coefficient matrices which are not functions of  $x$ .

Solving for the odd harmonics from eq 2

$$\Phi_o(x) = -\overline{B}_2^{-1} \overline{A}_2 \frac{d}{dx} \Phi_e + \overline{B}_2^{-1} Q_o$$

and then insert into equation 1:

$$-\frac{d}{dx} (\overline{A}_1 \overline{B}_2^{-1} \overline{A}_2) \frac{d}{dx} \Phi_e(x) + \overline{B}_1 \Phi_e(x) = Q_e \frac{d}{dx} (\overline{A}_1 \overline{B}_2^{-1} Q_3)$$

The  $P_3$  equations in this matrix form look like:

$$-\frac{d}{dx} \left[ \begin{bmatrix} 1 & 0 \\ 2 & 3 \\ -5 & -5 \end{bmatrix} \begin{bmatrix} \frac{1}{3\xi_1} & \frac{2}{3\xi_1} \\ 0 & \frac{2}{7\xi_3} \end{bmatrix} \frac{d}{dx} \begin{bmatrix} \phi_o(x) \\ \phi_2(x) \end{bmatrix} \right] + \begin{bmatrix} \xi_o & 0 \\ 0 & \xi_2 \end{bmatrix} \begin{bmatrix} \phi_o(x) \\ \phi_2(x) \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} Q_o(x) \\ Q_2(x) \end{bmatrix} - \begin{bmatrix} 1 & 0 \\ 2 & 3 \\ -5 & -5 \end{bmatrix} \frac{d}{dx} \begin{bmatrix} \frac{1}{\xi_1} & 0 \\ 0 & \frac{1}{\xi_3} \end{bmatrix} \begin{bmatrix} Q_1 \\ Q_3 \end{bmatrix}$$

multiply out these and separate into equations:

$$-\frac{d}{dx} \left[ \frac{1}{3\epsilon_1} \frac{d}{dx} (\phi_0(x) - 2\phi_2(x)) \right] + \epsilon_0 \phi_0(x) = Q_0(x) - \frac{d}{dx} \frac{Q_1}{\epsilon_1}$$

and

$$-\frac{d}{dx} \left[ \frac{2}{15\epsilon_1} \frac{d}{dx} \phi_0(x) + \left( \frac{4}{15\epsilon_1} + \frac{9}{35\epsilon_3} \right) \frac{d}{dx} \phi_2(x) \right]$$

$$+ \epsilon_2 \phi_2(x) = Q_2(x) \frac{d}{dx} \frac{Q_1(x)}{\epsilon_1} - \frac{3}{5} \frac{d}{dx} \frac{Q_3(x)}{\epsilon_3}$$

If we say  $F_0 = \phi_0 + 2\phi_2$   
and  $F_1 = \phi_2$

Our equations become:

$$-\frac{d}{dx} \left[ \frac{1}{3\epsilon_1} \frac{d}{dx} F_0(x) \right] + \epsilon_0 F_0(x) = Q_0(x) + 2\epsilon_0 F_1 \quad \textcircled{I}$$

$$-\frac{d}{dx} \left[ \frac{2}{15\epsilon_1} \frac{d}{dx} F_0(x) + \frac{9}{35\epsilon_3} \frac{d}{dx} F_1(x) \right] + \epsilon_2 F_1(x) = 0 \quad \textcircled{II}$$

rearranging

$$-\frac{d}{dx} \left[ \frac{1}{3\epsilon_1} \frac{dF_0(x)}{dx} \right] + \epsilon_0 F_0(x) = Q_0(x) + 2\epsilon_0 F_1(x) \quad \textcircled{I}$$

$$-\frac{d}{dx} \left[ \frac{9}{35\epsilon_3} \frac{d}{dx} F_1(x) \right] + \left( \frac{4}{5} \epsilon_0 + \epsilon_2 \right) F_1(x) = \frac{2}{5} \epsilon_0 F_0(x) - \frac{2}{5} Q_0(x) \quad \textcircled{II}$$

Recall we used  $F_1$  and  $F_2$  to  
simplify these equations:

$$F_0 = \Phi_0 + 2\Phi_2$$

$$F_1 = \Phi_2$$

we can iteratively solve these equations  
by assuming an initial value of  $F_1(x)$   
(typically this is 0), then using  
it to solve for  $F_0$ , and then  $F_1$ .

Let's see what that looks like with our  
equations. Let  $n$  be the iteration number:

$$-\frac{d}{dx} \left[ \frac{1}{3\epsilon_1} \frac{d}{dx} F_0^n(x) \right] + \epsilon_0 F_0^n(x) = Q_0(x) + 2\epsilon_0 F_1^{n-1}(x)$$

So in the first iteration we use our initial  
value of  $F_1(x)$  (the 0th iteration, or  $n=1$ )  
to solve for  $F_0(x)$  (in the 1st iteration, or  $n$ ).

↓

Then we use this value of  $F_0^n(x)$  to solve  
for  $F_1^n$  in our next equation:

$$-\frac{d}{dx} \left[ \frac{9}{35\epsilon_3} \frac{d}{dx} F_1^n(x) \right] + \left( \frac{4}{5} \epsilon_0 + \epsilon_2 \right) F_1^n(x) = \frac{2}{5} \epsilon_0 F_0^n(x) - \frac{2}{5} Q_0(x)$$

In steps:

- ① assume an initial value for  $F_0(x) = 0$
- ② solve for  $F_0'(x)$
- ③ solve for  $F_1'(x)$
- ④ check against a convergence criterion

$$F_0^n - F_0^{n-1} < \epsilon \quad \leftarrow \text{when } \epsilon \text{ is some threshold}$$

$$\text{or } \frac{F_0^n - F_0^{n-1}}{F_0^{n-1}} < \eta \quad \leftarrow \text{other threshold}$$

$$F_1^n - F_1^{n-1} < \epsilon$$

- ⑤ if not converged, iterate again  
if converged, stop.

$$\left. \begin{aligned} F_0(x) &= \Phi_0(x) + 2\Phi_2(x) \\ F_1(x) &= \Phi_2(x) \end{aligned} \right\} \text{these } \Phi(x) \text{ are vectors for spatial d.f. Arnold solution.}$$