

# Math for Plasma Sciences

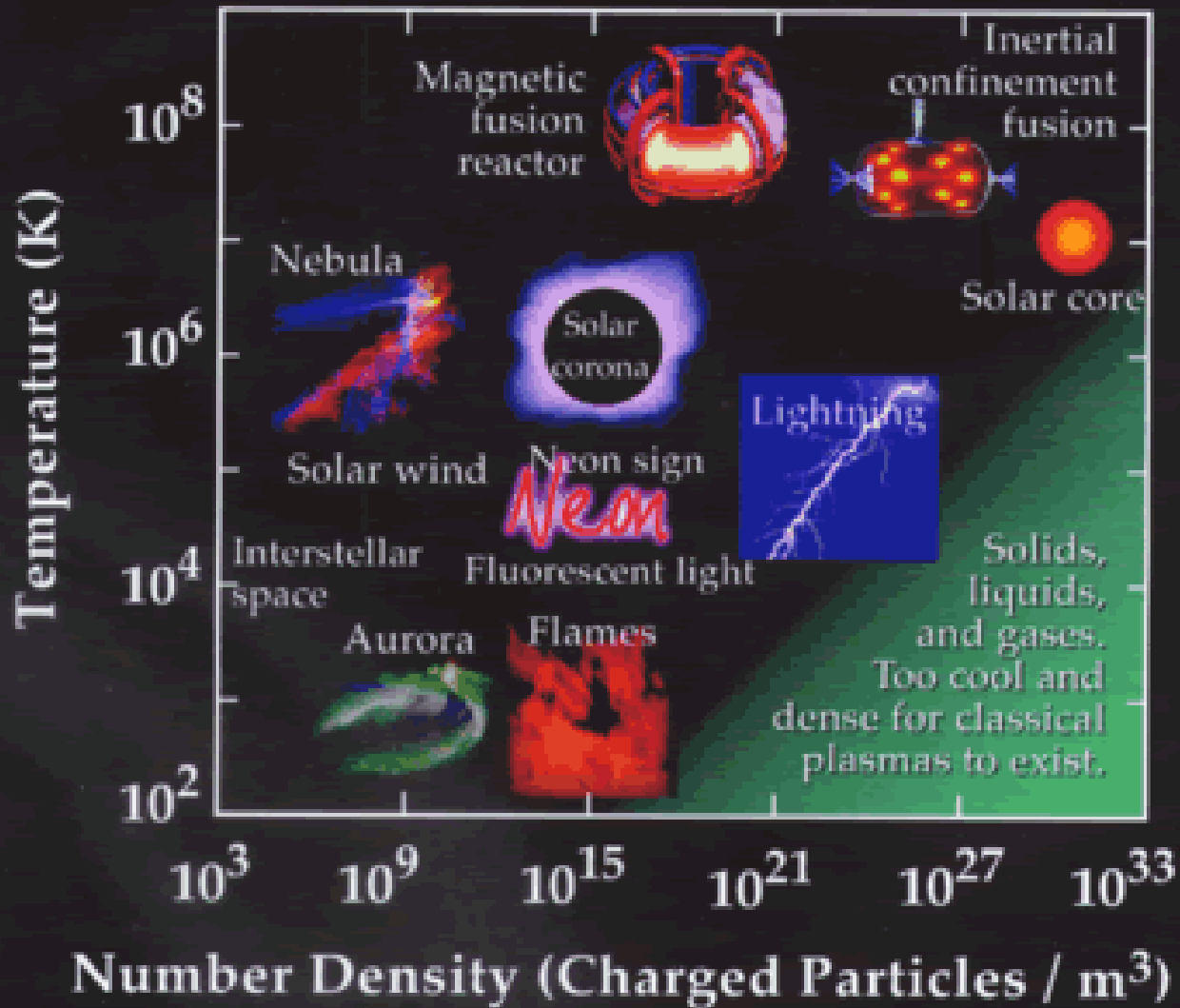
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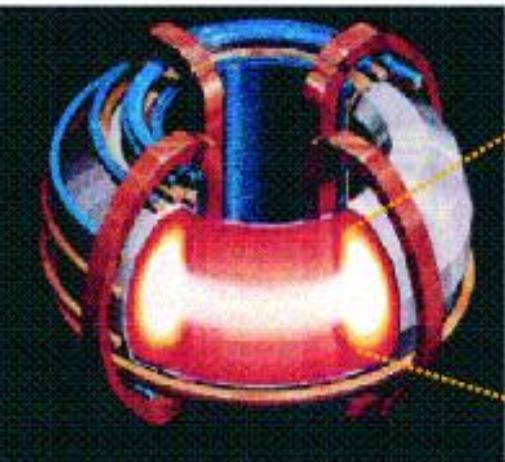
math changes everything.

# Plasmas - The 4<sup>th</sup> State of Matter

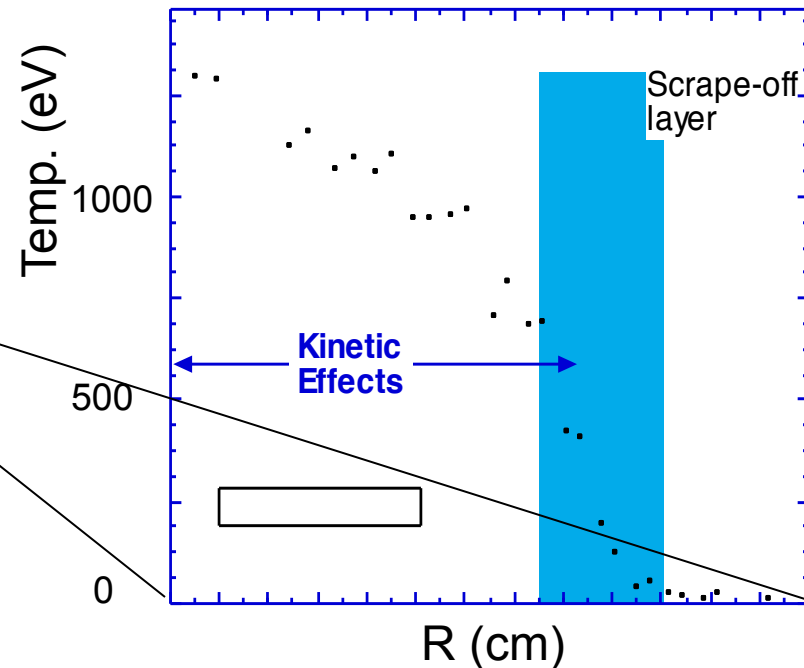
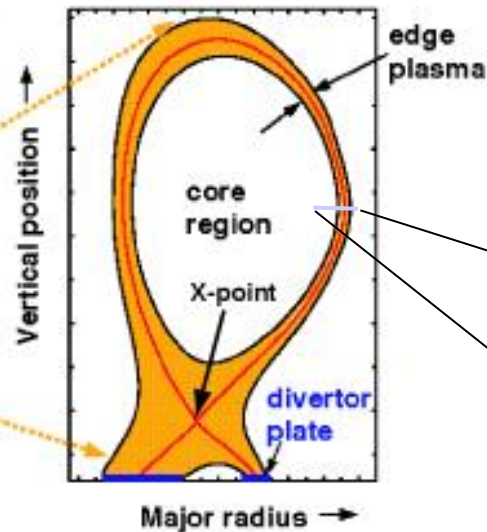


# Where are collisions significant in plasmas? Example: Tokamak edge boundary layer

Tokamak magnetic fusion device



Simulated edge-plasma region



Schematic views of divertor tokamak and edge-plasma region (magnetic separatrix is the red line and the black boundaries indicate the shape of magnetic flux surfaces)

Edge pedestal temperature profile near the edge of an H-mode discharge in the DIII-D tokamak. [Porter2000]. Pedestal is shaded region.

# What Can Math Add?

- Phenomenology
  - Multiscale
  - Complex
- Numerical methods
  - Monte Carlo simulation
- New mathematical methods
  - Compressed sensing and sparsity

# Examples of Math for Plasmas

- Hybrid combination of continuum and particle dynamics
- Sparsity and compressed sensing

# Accelerated Simulation for Plasma Kinetics

- Hybrid schemes
- Negative particles

- Phase space particle number density  $f(\vec{x}, \vec{v}, t)$
- Boltzmann Equation:

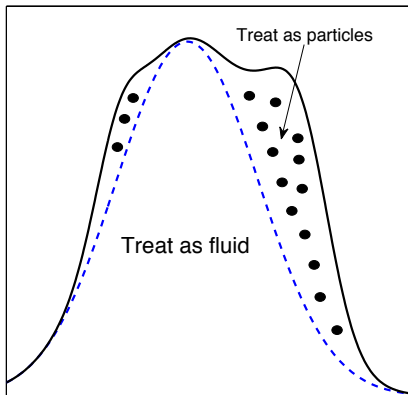
$$\partial_t f + \vec{v} \cdot \nabla_x f + \vec{a} \cdot \nabla_v f = Q(f, f) \quad (1)$$

$Q(f, f)$  is:

- Boltzmann collision operator for rarefied gas dynamics (RGD)
- Landau-Fokker-Planck (LFP) operator for Coulomb collisions

# Hybrid Scheme

Combine fluid and particle simulation methods<sup>1</sup>:



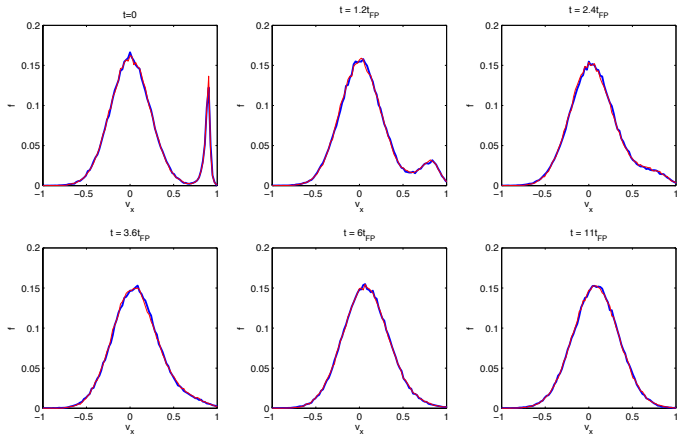
- Separate  $f$  into Maxwellian and non-Maxwellian components:  $f = m + k$
- Treat  $m$  as fluid
- Simulate  $k$  by particles
- Sample particles from  $m$  and collide them with  $k$
- Fully nonlinear  $\delta f$
- Thermalize particles in  $k$ , using entropy criterion<sup>a</sup>

<sup>a</sup>Ricketson et. al, J. Comp. Phys., 2014.

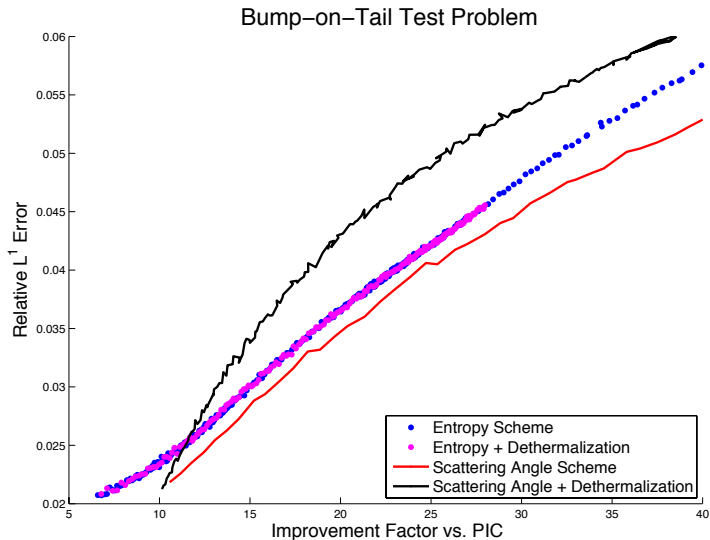
<sup>1</sup>Caflich et. al, Multiscale Model. Simul. 2008



# Bump-on-Tail



# Scheme Comparison



# Negative particles

Negative deviations from Maxwellian through  $k = f_p - f_n$

- Particle number can increase
  - Offsetting pairs of positive and negative particles
- Reformulation that limits growth of particles<sup>2</sup>
  - Coarse-grained, direct simulation

$$\partial_t \tilde{f} = Q(\tilde{f}, \tilde{f})$$

- Fine-grained, deviatoric simulation

$$\partial_t m = 0$$

$$\partial_t f_p = Q(\tilde{f}, f_p) + Q(f_p - f_n, m)_+$$

$$\partial_t f_n = Q(\tilde{f}, f_n) + Q(f_p - f_n, m)_-$$

- Limits growth of particle number

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<sup>2</sup>Yan & Caflisch, J. Comp. Phys., to appear.

# Nonlinear Landau damping

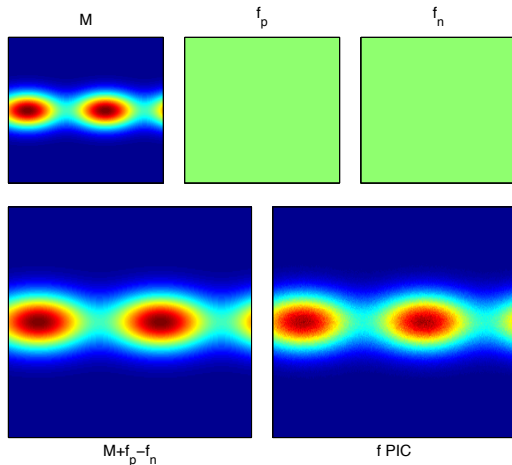


Figure: The snapshot in phase space  $(x, v_1)$ .  $t = 0.0000$ .

# Nonlinear Landau damping

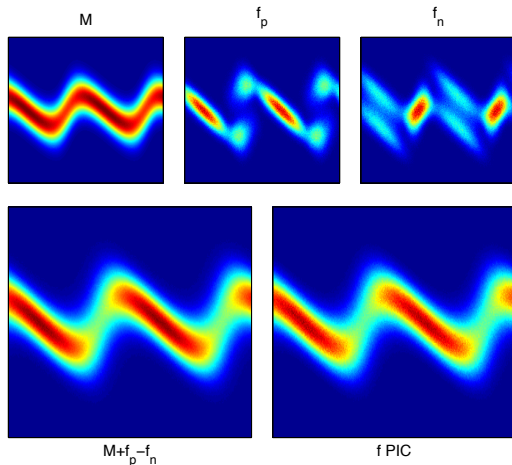


Figure: The snapshot in phase space  $(x, v_1)$ .  $t = 0.5236$ .

# Nonlinear Landau damping

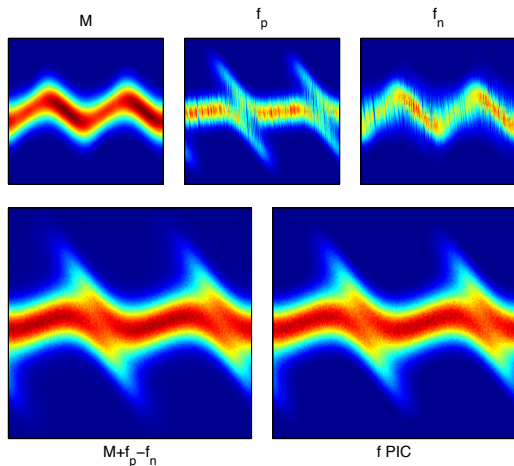


Figure: The snapshot in phase space  $(x, v_1)$ .  $t = 1.1519$ .

# Compressed Sensing and Sparsity

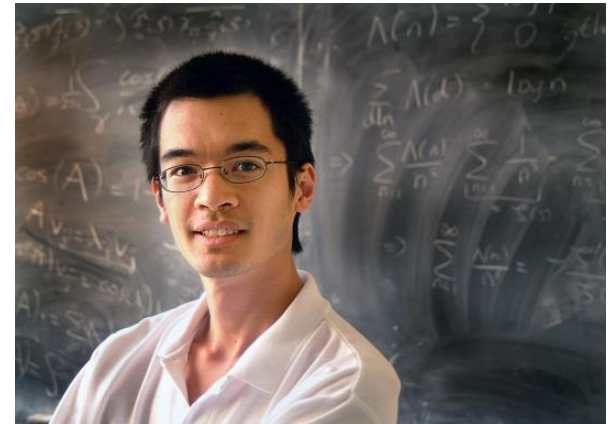
- Developed for information science and optimization
- Applications to PDEs and physics are starting
- Possible applications to plasma science
  - Reduced description of complex phenomena
  - Framework for multiscale modeling and simulation

# Sparsity

- Sparsity in datasets (e.g., sensor signals)
  - Signal  $x \in \mathbb{R}^N$  which is “m-sparse”, with  $m \ll N$ 
    - i.e.,  $x$  has at most  $m$  non-zero components
  - $n$  measurements of  $x$ , corresponds to
$$f = Ax \in \mathbb{R}^n \quad A \text{ is } n \times N$$
- Objectives
  - How many measurements are required?
    - What is the value of  $n$ ?
  - How hard is it to compute  $x$ ?
    - Tractable or intractable?



- Compressed sensing 2006
  - David Donoho
  - Emmanuel Candes, Justin Romberg & Terry Tao

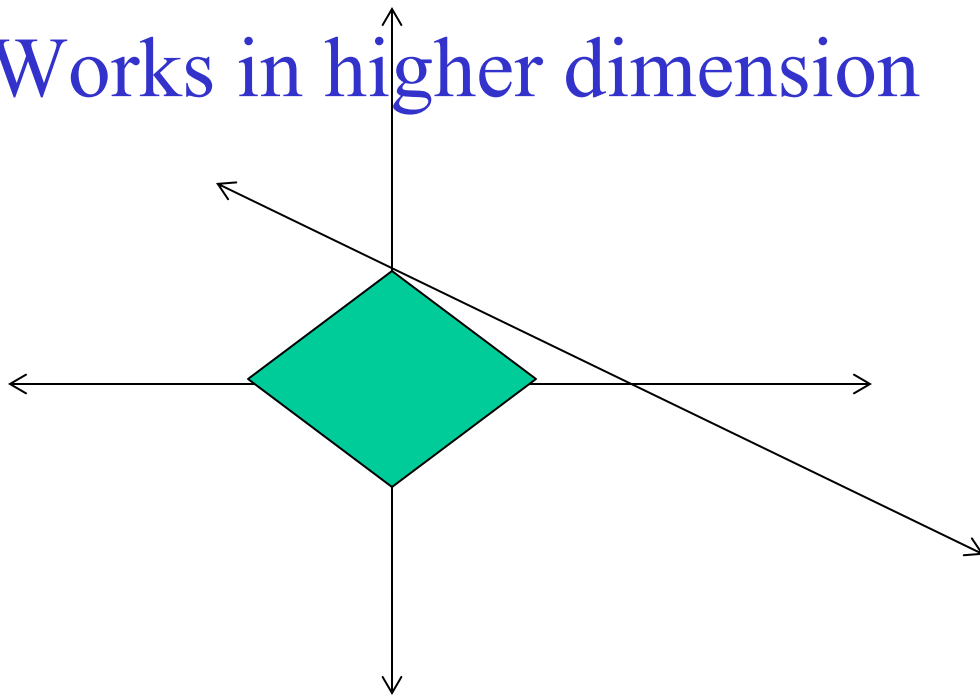


# How many measurements are required?

- For  $m \ll N$ , find  $m$ -sparse solution  $x \in R^N$  of
$$Ax = f \in R^n \quad A \text{ is } n \times N$$
- Standard methods require:  $n = N$ 
  - #(equations)=#(unknowns)
  - Np hard
- Compressed sensing:  $n = m (\log N)$ 
  - $n \ll N$ . Many fewer equations than unknowns!
  - Solution is exact with high probability!
    - Reduced isometry property (RIP)
  - convex programming

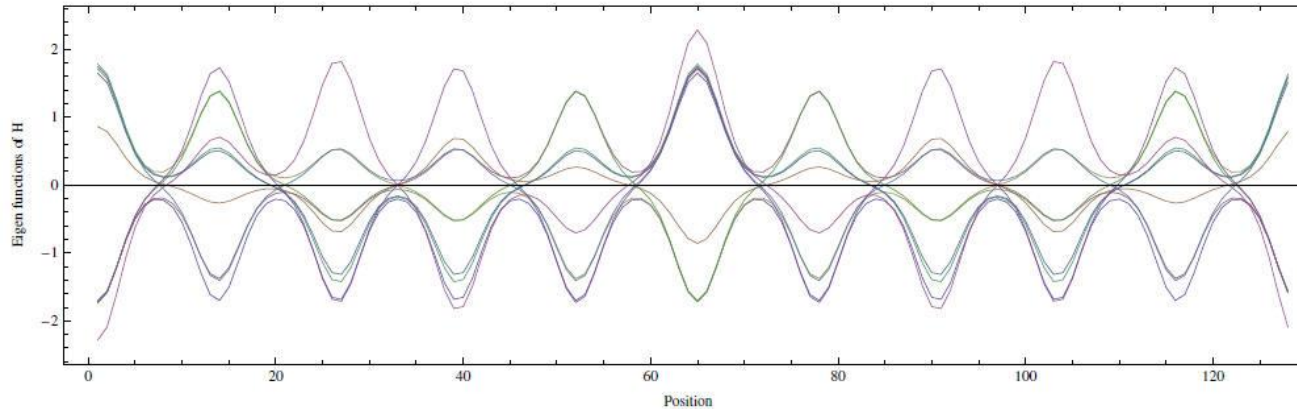
# Geometric description

- Find  $x$  on line  $a_1x_1 + a_2x_2 = f$  with smallest  $\|x\|_1$   
$$\|x\|_1 = |x_1| + |x_2|$$
  - For all but  $45^\circ$  lines,  $L^1$  norm is smallest at a vertex.
- Vertices are sparse points, since a component is 0.
- Works in higher dimension

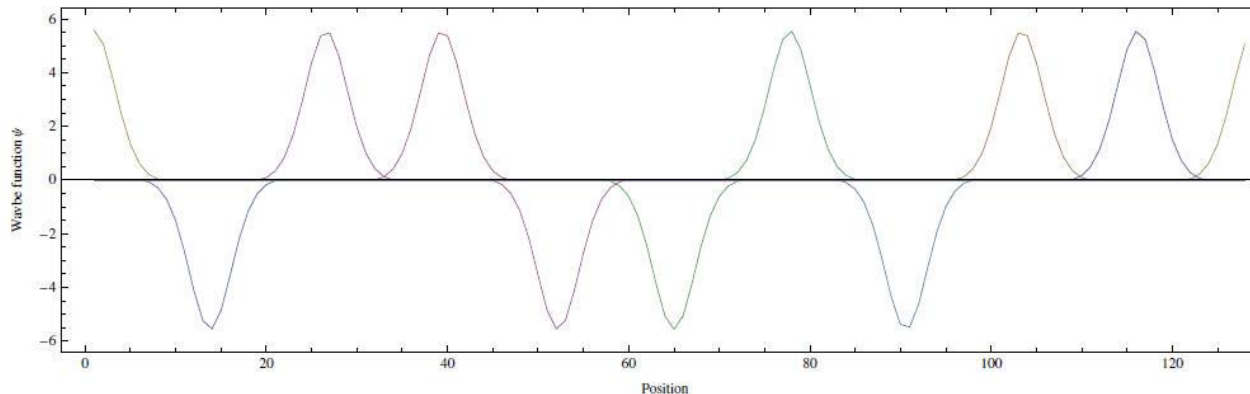


# Eigen-Modes vs. Compressed Modes for 1D Kronig-Penney

## 10 Eigen-Modes for KP



## 10 Compressed Modes for KP

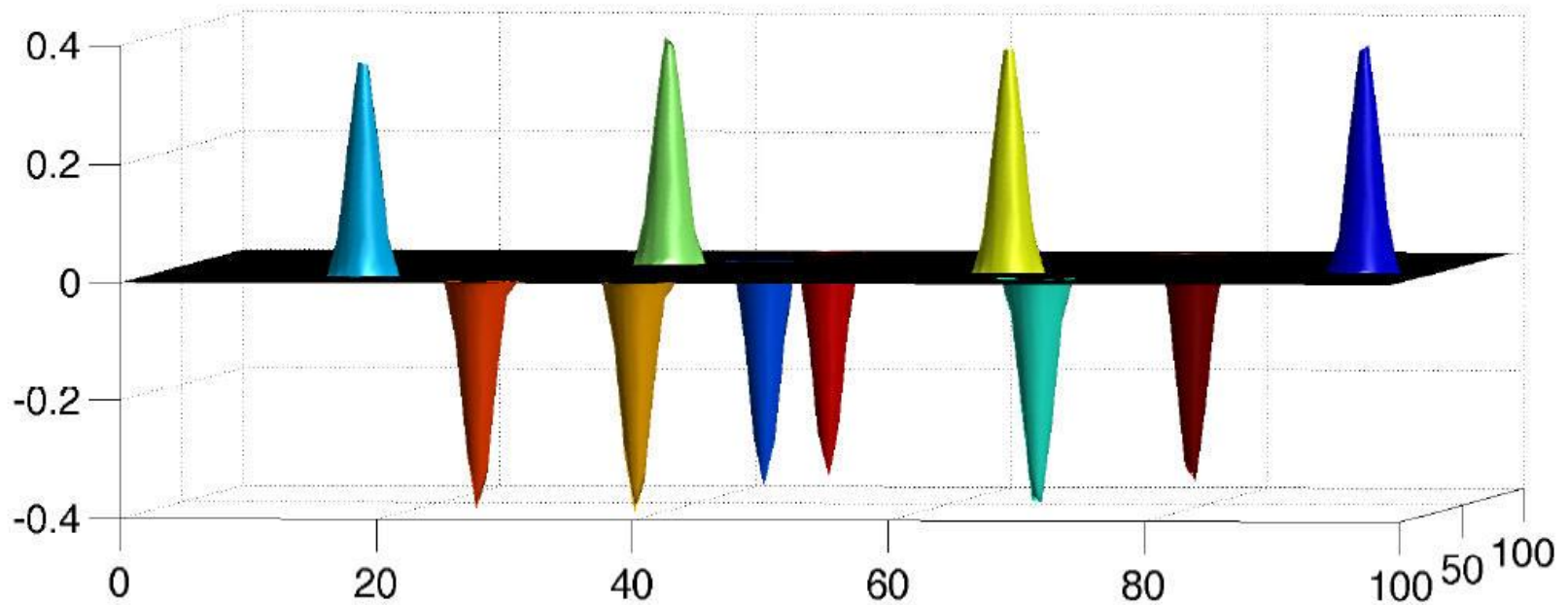


Using SOC algorithm (Lai, Osher) for Bregman iteration

Ozolins, Lai, Caflisch & Osher, PNAS 2013

Plasma Fest 2015

# Compressed Modes for 3D Free Electron Model ( $V=0$ )



# Mathematicians at Plasma Fest

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