Semi-Implicit Time Integration for Multiscale Tokamak-Edge Plasma Dynamics

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Challenges in Simulating Tokamak-Edge Plasma Dynamics

Kinetic effects are essential

- Strong deviations from the Maxwellian distribution
- Large poloidal variation in the electrostatic potential *High-dimensionality of governing equations*

Complicated geometry and anisotropy

- Magnetic separatrix and X-point
- Physical boundaries
- Strong magnetic field implies parallel advection much larger than perpendicular drifts

Collision regimes vary rapidly

- Weakly-collisional in the hot core
- Strongly-collisional in the cold edge





A. W. Leonard, Phys. Plasmas 21, 090501 (2014)





Time Scales and Time Integration

Tokamak edge plasma dynamics is characterized by a large range of time scales



Explicit time-integration constrained by

fastest time scale in the model

Inefficient when resolving slow dynamics

Implicit time-integration requires solution to nonlinear system of equations

- Unconditional stability
- Pay for inverting terms we want to resolve?

Which time scales do we want to resolve? (Usually, some of them)





COGENT: High-Order Finite-Volume Gyrokinetic Code for Magnetized Plasma Dynamics

Physics/Mathematical characteristics

High dimensionality (kinetic modelling)

Numerical Conservation

Complex geometry and anisotropy (tokamak edge, Z-pinch)

Multiple time scales

Algorithm choice

High-order spatial discretization

Finite volume discretization; Conservative semi-implicit time integration



Mapped, multiblock, field-aligned grids

Implicit-explicit (IMEX) time integration (high-order additive Runge-Kutta methods)





Implicit-Explicit (IMEX) Time Integration

Resolve scales of interest; Treat implicitly faster scales







Governing Equations: Cross-Separatrix Transport Model with Self-Consistent Electric Fields

Phase-space collisional drift-kinetic model (4D/5D) – ion species

$$\frac{\partial \left(B_{\parallel \alpha}^{*} f_{\alpha}\right)}{\partial t} + \nabla_{\mathbf{X}} \cdot \left(\dot{\mathbf{X}}_{\alpha} B_{\parallel \alpha}^{*} f_{\alpha}\right) + \frac{\partial}{\partial v_{\parallel}} \left(\dot{v}_{\parallel \alpha} B_{\parallel \alpha}^{*} f_{\alpha}\right) = \mathcal{C}\left[B_{\parallel \alpha}^{*} f_{\alpha}\right] \checkmark Fokker-Planck collision model$$
where
$$\dot{\mathbf{X}}_{\alpha} = \frac{1}{B_{\parallel \alpha}^{*}} \left[v_{\parallel} \mathbf{B}_{\alpha}^{*} + \frac{1}{Z_{\alpha} e} \mathbf{b} \times (Z_{\alpha} e \nabla \phi + \mu \nabla B)\right],$$

$$\dot{v}_{\parallel \alpha} = -\frac{1}{m_{\alpha} B_{\parallel \alpha}^{*}} \mathbf{B}_{\alpha}^{*} \cdot (Z_{\alpha} e \nabla \phi + \mu \nabla B)$$

$$\mathbf{X} = \{r, \theta\}$$

$$v_{\parallel}, \ \mu = \frac{1}{2} \frac{m_{\alpha} v_{\perp}^{2}}{B} \bigvee_{r}$$

– electrostatic potential

$$\frac{\partial}{\partial t} \left[\nabla_{\perp} \cdot \left(\frac{e^2 n_i}{m_i \Omega_i^2} \nabla_{\perp} \phi \right) \right] = \nabla_{\perp} \cdot \mathbf{j}_{i,\perp} + \nabla_{\parallel} \left[\sigma_{\parallel} \left(\frac{1}{e n_i} \nabla_{\parallel} P_e - \nabla_{\parallel} \phi + \frac{0.71}{e} \nabla_{\parallel} T_e \right) \right] - \nabla_{\perp} \cdot \left(\frac{c^2 m_i n_i \nu_{ex}}{B^2} \nabla_{\perp} \phi \right)$$

Solved on a mapped, multi-block mesh representing the tokamak edge

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Reference: Dorf & Dorr, 2018, Contrib. Plasma Phys.





Spatial Discretization: Mapped Multiblock Grids

- Spatial discretization uses Ο Chombo
- Domain decomposed into Ο multiple blocks
- Each block mapped to a Ο **Cartesian hypercube** with uniform grid
- High-order finite volume Ο discretization requires extended smooth block mappings
- One of the coordinates is \cap aligned along the magnetic flux lines (2D) or surfaces (3D)

Reference: Dorr Et Al., 2018, J. Comput. Phys.



Example: Ten-block grid for the DIII-D geometry







Semi-Discretized ODE and Stiff Terms

Semi-discrete ODE for the kine

tic ions
$$\frac{d\mathbf{f}}{dt} = \mathcal{V}(\mathbf{f}, \mathbf{\Phi}) + \mathcal{C}(\mathbf{f})$$

Semi-discrete ODE for the electrostatic potential

$$\mathbf{f} = \begin{bmatrix} \vdots \\ B_{\parallel\alpha}^* f_{\alpha} \\ \vdots \end{bmatrix}$$
$$\mathbf{\Phi} = \begin{bmatrix} \vdots \\ \phi \\ \vdots \end{bmatrix}$$
 (vectors of solution at grid points)

$$\frac{d}{dt} \begin{bmatrix} \mathcal{M}(\mathbf{f}) \, \mathbf{\Phi} \end{bmatrix} = \mathcal{R}_{\perp}(\mathbf{f}, \mathbf{\Phi}) + \mathcal{R}_{\parallel}(\mathbf{f}, \mathbf{\Phi}) \quad \begin{array}{c} \text{ODE with} \\ \text{nonlinear} \\ \mathbf{V}_{\perp} \cdot \left(\frac{e^2 n_i}{m_i \Omega_i^2} \nabla_{\perp} \phi \right) \rightarrow \mathcal{M}(\mathbf{f}) \, \mathbf{\Phi} \quad \begin{array}{c} \text{IHS operator} \\ \end{array}$$

Partitioned system of ODEs for IMEX time integration

$$\begin{aligned} &\frac{d}{dt} \left[\mathbb{M} \left(\mathbf{U} \right) \right] = \mathcal{R}_{\text{nonstiff}} \left(\mathbf{U} \right) + \mathcal{R}_{\text{stiff}} \left(\mathbf{U} \right) \\ &\text{where} \quad \mathbf{U} \equiv \left[\begin{array}{c} \mathbf{f} \\ \mathbf{\Phi} \end{array} \right], \ \mathbb{M} \equiv \left[\begin{array}{c} \mathcal{I} & \mathbf{0} \\ \mathbf{0} & \mathcal{M} \end{array} \right], \ \mathcal{R}_{\text{nonstiff}} \equiv \left[\begin{array}{c} \mathcal{V}(\mathbf{f}, \mathbf{\Phi}) \\ \mathcal{R}_{\perp} \left(\mathbf{f}, \mathbf{\Phi} \right) \end{array} \right], \end{aligned}$$

and parallel current divergence





Additive Runge-Kutta (ARK) Time Integration

Modified for nonlinear LHS term

Time step: From
$$t_n$$
 to $t_{n+1} = t_n + \Delta t$ Stage
solutions $\mathbb{M}\left(\mathbf{U}^{(i)}\right) = \mathbb{M}\left(\mathbf{U}^n\right) + \Delta t \left[\sum_{j=1}^{i-1} a_{ij} \mathcal{R}_{nonstiff}\left(\mathbf{U}^{(j)}\right) + \sum_{j=1}^{i} \tilde{a}_{ij} \mathcal{R}_{stiff}\left(\mathbf{U}^{(j)}\right)\right], i = 1, \dots, s$ Step
Completion $\mathbb{M}\left(\mathbf{U}^{n+1}\right) = \mathbb{M}\left(\mathbf{U}^n\right) + \Delta t \sum_{i=1}^{s} b_i \left[\mathcal{R}_{nonstiff}\left(\mathbf{U}^{(i)}\right) + \mathcal{R}_{stiff}\left(\mathbf{U}^{(i)}\right)\right]$

St **Completion**

Standard ARK methods if $\mathbb{M}\left(\mathbf{U}\right) = \mathbf{U}$

Butcher tableaux representation of time integrator



Reference: Kennedy & Carpenter, 2003, J. Comput. Phys.

Note: "Explicit" stages and step completion also require solution to nonlinear system of equations

> **ARK2c:** 2nd order, 3-stage (Giraldo, et al, 2013, SISC)

ARK3: 3rd order, 4-stage (Kennedy & Carpenter, 2003, JCP)

ARK4: 4th order, 6-stage (Kennedy & Carpenter, 2003, JCP)





JFNK Solver for Nonlinear System

We need to solve a *nonlinear system of equations* at each time integration stage and at step completion

"Explicit" stages and step completion $\mathbb{M}\left(\mathbf{U}
ight)=\mathbf{rhs}$

Implicit stages

$$lpha \mathbb{M}\left(\mathbf{U}
ight) - \mathcal{R}_{ ext{stiff}}\left(\mathbf{U}
ight) = \mathbf{rhs}$$
 where $\left. lpha = 1 / \left(ilde{a}_{ii} \Delta t
ight)
ight.$

Jacobian-free Newton-Krylov (JFNK) method :

(Initial guess is previous stage solution) Newton update: $y_{k+1} = y_k - \mathcal{J}(y_k)^{-1} \mathcal{F}(y_k) \longrightarrow$ Preconditioned GMRES $\mathcal{JP}^{-1} \mathcal{P} \Delta y = \mathcal{F}(y_k)$

Action of the Jacobian on a vector approximated by *directional derivative*

$$\mathcal{J}(y_k) x = \left. \frac{d\mathcal{F}(y)}{dy} \right|_{y_k} x \approx \frac{1}{\epsilon} \left[\mathcal{F}(y_k + \epsilon x) - \mathcal{F}(y_k) \right]$$

Reference: Knoll & Keyes, 2004, J. Comput. Phys.





Operator-Split Multiphysics Preconditioner (1)

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The **implicit RHS** comprises an arbitrary number of terms

$$\mathcal{R}_{ ext{stiff}}\left(\mathbf{U}
ight) = \sum_{k} \mathcal{F}_{k}\left(\mathbf{U}
ight)$$

Operator-split wrapper over preconditioners for each individual physics term(s)

- Operator-split approach wraps multiple independent preconditioners for each term(s) with fast time scales to precondition the complete implicit solve, instead of a monolithic preconditioner
- An efficient preconditioning strategy (matrix construction and solver) can be chosen specifically for each implicit physics independent of other implicit terms
- Applying (inverting) the preconditioner requires the successive application of these individual **preconditioners** on the solution vector





Operator-Split Multiphysics Preconditioner (2)

Implicit kinetic term: Fokker-Planck-Rosenbluth collision term

$$c\left[f_{\alpha}, f_{\alpha}\right] = \lambda_{c} \left(\frac{4\pi Z_{\alpha}^{2} e^{2}}{m_{\alpha}}\right)^{2} \nabla_{\left(v_{\parallel}, \mu\right)} \cdot \left[\vec{\gamma}_{\alpha} f_{\alpha} + \overleftarrow{\tau}_{\alpha} \nabla_{\left(v_{\parallel}, \mu\right)} f_{\alpha}\right]$$

where the advective and diffusive coefficients are given by

$$\vec{\gamma}_{\alpha} = \begin{bmatrix} \frac{\partial \varphi_{\alpha}}{\partial v_{\parallel}} & 2\mu \frac{m_{\alpha}}{B} \frac{\partial \varphi_{\alpha}}{\partial \mu} \end{bmatrix}, \quad \overleftarrow{\tau}_{\alpha} = \begin{bmatrix} -\frac{\partial^{2} \varrho_{\alpha}}{\partial v_{\parallel}^{2}} & -2\mu \frac{m_{\alpha}}{B} \frac{\partial^{2} \varrho_{\alpha}}{\partial v_{\parallel} \mu} \\ -2\mu \frac{m_{\alpha}}{B} \frac{\partial^{2} \varrho_{\alpha}}{\partial v_{\parallel} \mu} & -2\mu \left(\frac{m_{\alpha}}{B}\right)^{2} \left\{ 2\mu \frac{\partial^{2} \varrho_{\alpha}}{\partial \mu^{2}} + \frac{\partial \varrho_{\alpha}}{\partial \mu} \right\} \end{bmatrix}$$

$$\mathcal{C}\left(\tilde{f}
ight) egin{array}{c} 5^{\mathrm{th}} \mbox{ order upwind (advection)} \\ 4^{\mathrm{th}} \mbox{ order central (diffusion)} \end{array}$$

 $\bar{C}\left(\tilde{f}\right) \begin{array}{c} 1^{st} \mbox{ order upwind (advective)} \\ 2^{nd} \mbox{ order central (diffusion)} \end{array}$

Results in a **9-banded matrix**; inverted with **Gauss-Seidel**

Implicit fluid terms: Elliptic LHS Op and parallel current divergence

 $\nabla_{\perp} \cdot \left(\frac{e^2 n_i}{m_i \Omega_i^2} \nabla_{\perp} \phi \right)$

Discretized with 4th order mapped finite volume method

Jacobian approximation constructed with 2nd order mapped finite-difference discretization

$$\nabla_{\parallel} \left[\sigma_{\parallel} \left(\frac{1}{en_i} T_e \nabla_{\parallel} n_i - \nabla_{\parallel} \phi \right) \right]$$

Solved with the Algebraic Multigrid (AMG) method implemented in the *hypre* library





Test Cases: Tokamak Edge Simulations

Kinetic Ion Species with Fokker-Plank Collisions and Fluid Potential Model



Weakly collisional simulations Kinetic equation: *completely explicit* Fluid potential equation: *parallel current divergence implicit*; perpendicular terms explicit

Strongly collisional simulations Kinetic equation: *Collisions implicit*; Vlasov explicit Fluid potential equation: *parallel current divergence implicit*; perpendicular terms explicit





Test Case: Neoclassical Thermal Relaxation *Weakly-collisional*



- Electrostatic potential (Φ) converges at the theoretical orders (*semi-implicit in time*, with *nonlinear LHS operator*)
- Distribution function (f) converges at ~2nd order (?) (completely explicit in time)



Final time $t_f = 0.002$ (normalized units); *Timescales:* ~0.1 (Vlasov), ~5 (Collisions) Reference solution generated with ARK4 at $\Delta t_{ref} = 0.05\Delta t_{min}$ in convergence study





Test Case: Neoclassical Thermal Relaxation *Strongly-collisional*



- Electrostatic potential (Φ) converges at the theoretical orders (*semi-implicit in time*, with *nonlinear LHS operator*)
- Distribution function (f) converges at theoretical order for ARK2c and ARK3 (*implicit collisions, explicit Vlasov* in time)



Final time $t_f = 0.002$ (normalized units); *Timescales:* ~0.1 (Vlasov), ~5e-3 (Collisions) Reference solution generated with ARK4 at $\Delta t_{ref} = 0.05\Delta t_{min}$ in convergence study





Test Case: DIII-D Tokamak H-Mode Simulation *Weakly-collisional*

- Electrostatic potential (Φ) converges at the theoretical orders (*semi-implicit in time*, with *nonlinear LHS operator*)
 - **Distribution function** (f) converges at ~1st order (completely explicit in time)



Final time $t_f = 0.040$ (normalized units); *Timescales:* ~7e-2 (Vlasov), ~0.7 (Collisions) Reference solution generated with ARK4 at $\Delta t_{ref} = 0.05\Delta t_{min}$ in convergence study

Var: compo 1.3 - 1.2 - 1.0 - 0.86 - 0.72 Max: 1.3 Min: 0.72





Test Case: DIII-D Tokamak H-Mode Simulation *Strongly-collisional*

- Electrostatic potential (Φ): ARK2c and ARK4 converge as expected; ARK3 converges at 2nd order (semi-implicit in time, with nonlinear LHS operator)
- Distribution function (f): ARK2c and ARK3 converge as expected; ARK4 converges at 4th order initially, then ~1st order (completely explicit in time)



Final time $t_f = 0.040$ (normalized units); *Timescales:* ~7e-2 (Vlasov), ~8e-3 (Collisions) Reference solution generated with ARK4 at $\Delta t_{ref} = 0.05\Delta t_{min}$ in convergence study

Var: comp 1.3 - 1.2 - 1.0 - 0.86 - 0.72 Max: 1.3 Max: 2.70







- **COGENT** is a high-order mapped multiblock code for tokamak-edge plasma dynamics
 - Open source: <u>https://github.com/LLNL/COGENT</u>
- We have implemented a flexible implicit-explicit (IMEX) time integration framework that allows user-specified partitioning of the various terms into the implicit and explicit sides.
 - Modified the standard Additive Runge-Kutta methods to allow for a *nonlinear left-hand-side operator*
- **Operator-split preconditioning** acts as a wrapper for tailored preconditioners for each implicit term to precondition the complete implicit solve
- We are testing **time convergence** for simulations on **mapped multiblock grids**
 - Obtained **theoretical convergence** in some cases; currently investigating cause of sub-optimal convergence.









Center for Applied Scientific Computing



Thank you. Questions?

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"Multiple-Dimensioned" Governing Equations

COGENT can evolve an arbitrary combination of PDEs of *varying dimensionality* (kinetic and fluid) with a high-order, consistent discretization

Phase-space kinetic equations (4D/5D) – ions, electron

$$\frac{\partial f}{\partial t} + \nabla_{\mathbf{x}} \cdot \left(\dot{\mathbf{x}} \left[f, \phi \right] f \right) + \frac{\partial}{\partial v_{\parallel}} \left(\dot{v_{\parallel}} \left[f, \phi \right] f \right) = C \left[f \right]$$

- ions, electron, vorticity, neutrals $\frac{\partial \phi}{\partial t} + \nabla_{\mathbf{x}} \cdot \mathbf{F}(f, \phi) = \nabla_{\mathbf{x}} \left(\nabla_{\mathbf{x}} \cdot \mathbf{G}(f, \phi) \right)$

+ any closure equations (e.g., gyro-Poisson equation for electrostatic potential or any other equation to complete the system)

Number of kinetic and fluid equations is flexible and user-specified, including capability for kinetic-only or fluid-only simulations









COGENT is part of the Edge Simulation Laboratory collaboration between US DOE ASCR and FES





Cross separatrix transport (Dorf et al., Contrib. Plasma Phys., 58, 434-444, 2018)



ELM heat pulse (Joseph et al., Nucl. Mater. Energy, 19, 330-334, 2019)



Contrib. Plasma Phys., 58, 445-450, 2018)





5-D full-f gyrokinetic code COGENT (Dorf et al., Contrib. Plasma Phys., 2020)







4th Order Mapped Finite-Volume Discretization

Computational coordinates:

Spatial domain discretized by rectangular control volumes

$$V_{\mathbf{i}} = \prod_{d=1}^{D} \left[i_d - \frac{h}{2}, i_d + \frac{h}{2} \right]$$

where

 $\mathbf{G}_0^{\perp,d}$



 $\mathbf{X} \equiv \mathbf{X}(\xi), \ \ \mathbf{X}: [0,1]^D \rightarrow \Omega \subset \mathbf{R}^D$

Mapped coordinates:

Mapping from abstract Cartesian coordinates into physical space

$$\mathbf{X} = \mathbf{X}(\boldsymbol{\xi}), \qquad \mathbf{X} : [0, 1]^D \to \mathbb{R}^D$$

Fourth-order flux divergence average from fourth-order cell face averages

$$\begin{split} &\int_{\mathbf{X}(V_{\mathbf{i}})} \nabla_{\mathbf{X}} \cdot \mathbf{F} d\mathbf{x} = \sum_{\pm=+,-} \sum_{d=1}^{D} \pm \int_{A_{d}^{\pm}} \left(\mathbf{N}^{T} \mathbf{F} \right)_{d} d\mathbf{A}_{\boldsymbol{\xi}} = h^{D-1} \sum_{\pm=+,-} \sum_{d=1}^{D} \pm F_{\mathbf{i} \pm \frac{1}{2} \mathbf{e}^{d}}^{d} + O\left(h^{4}\right) \\ &\left(\mathbf{N}^{T} \right)_{p,q} = \det \left(\mathbf{R}_{p} \left(\frac{\partial \mathbf{X}}{\partial \boldsymbol{\xi}}, \mathbf{e}^{q} \right) \right) \qquad \mathbf{R}_{p} \left(\mathbf{A}, \mathbf{v} \right) : \text{replace } p\text{-th row of } \mathbf{A} \text{ with } \mathbf{v} \\ &F_{\mathbf{i} \pm \frac{1}{2} \mathbf{e}^{d}}^{d} = \sum_{s=1}^{D} \langle N_{d}^{s} \rangle_{\mathbf{i} \pm \frac{1}{2} \mathbf{e}^{d}} \langle F^{s} \rangle_{\mathbf{i} \pm \frac{1}{2} \mathbf{e}^{d}} + \frac{h^{2}}{12} \sum_{s=1}^{D} \left(\mathbf{G}_{0}^{\perp, d} \left(\langle N_{d}^{s} \rangle_{\mathbf{i} \pm \frac{1}{2} \mathbf{e}^{d}} \right) \right) \cdot \left(\mathbf{G}_{0}^{\perp, d} \left(\langle F^{s} \rangle_{\mathbf{i} \pm \frac{1}{2} \mathbf{e}^{d}} \right) \right) \\ &= \underset{\text{centered difference of}}{\operatorname{second-order accurate}} \quad \nabla_{\boldsymbol{\xi}} - \mathbf{e}^{d} \frac{\partial}{\partial \xi_{d}} \qquad \langle q \rangle_{\mathbf{i} \pm \frac{1}{2} \mathbf{e}^{d}} \equiv \frac{1}{h^{D-1}} \int_{A_{d}} q(\boldsymbol{\xi}) d\mathbf{A}_{\boldsymbol{\xi}} + O\left(h^{4}\right) \end{split}$$



