

# Décomposition Micro-Macro 2 échelles et TSAPS pour un problème de physique des plasmas

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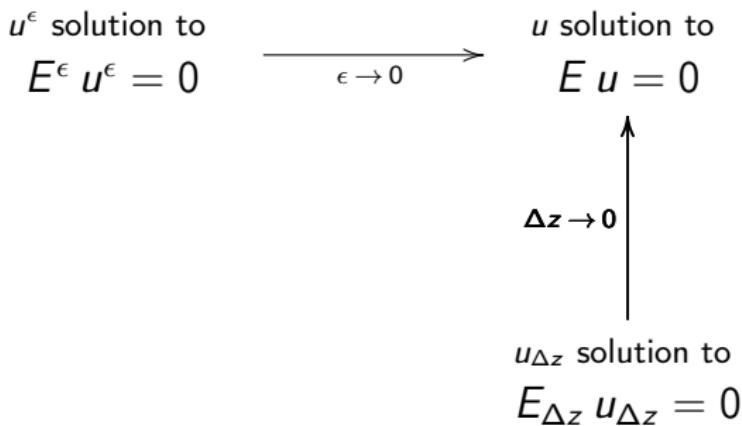
Brest le 15 mars 2011

# Introduction

# Scheme based on an Approximated Equation

$\epsilon$  uniformly small

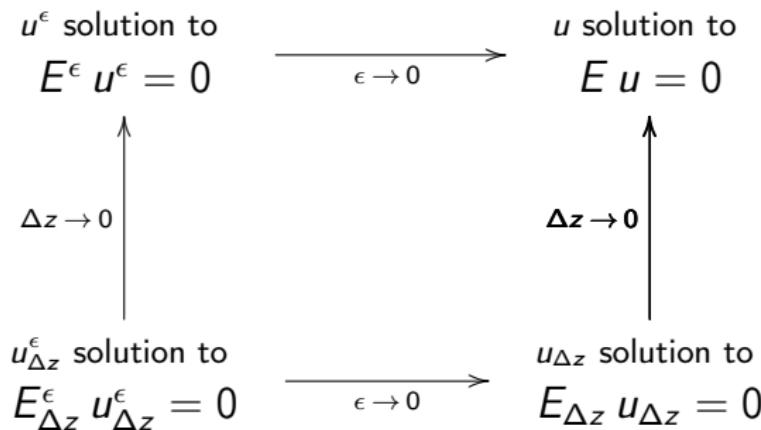
$u^\epsilon(z) \sim u(z)$  strongly for small  $\epsilon$



# AP Schemes

$\epsilon$  non uniformly small

$u^\epsilon(z) \sim u(z)$  strongly for small  $\epsilon$



# Two-Scale Numerical Methods

$\epsilon$  uniformly small

$u^\epsilon(z) \sim u(z)$  weakly and  $u^\epsilon(z) \sim U(z, \zeta = \frac{z}{\epsilon})$  strongly for small  $\epsilon$

$u^\epsilon$  solution to

$$E^\epsilon u^\epsilon = 0$$

$\xrightarrow{\epsilon \rightarrow 0, \text{ two-scale}}$

$U$  solution to

$$\mathcal{E} U = 0$$

$\Delta z \rightarrow 0$

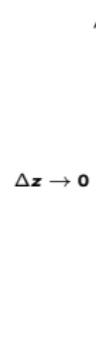
$u_{\Delta z}$  solution to

$$\mathcal{E}_{\Delta z} U_{\Delta z} = 0$$

# TSAPS

$u^\epsilon$  solution to

$$E^\epsilon u^\epsilon = 0$$



$$\zeta = \frac{z}{\epsilon}$$

$u_{\Delta z}^\epsilon$  solution to

$$E_{\Delta z}^\epsilon u_{\Delta z}^\epsilon = 0$$

$$\zeta = \frac{z}{\epsilon}$$

$\epsilon$  non uniformly  
small

$\epsilon \rightarrow 0$ , weak-\*

$\epsilon \rightarrow 0$ , two-scale

$U^\epsilon$  solution to  
 $\mathcal{E}^\epsilon U^\epsilon = 0$

$\Delta z \rightarrow 0$

$\epsilon \rightarrow 0$

$U$  solution to  
 $\mathcal{E} U = 0$

$\Delta z \rightarrow 0$

$$\int_Z d\zeta$$

$u$  solution to

$$E u = 0$$

$\Delta z \rightarrow 0$

$$\int_Z d\zeta$$

$u_{\Delta z}$  solution to  
 $E_{\Delta z} u_{\Delta z} = 0$

$\epsilon \rightarrow 0$

$U_{\Delta z}$  solution to  
 $\mathcal{E}_{\Delta z} U_{\Delta z} = 0$

$\epsilon \rightarrow 0$

$U_{\Delta z}^\epsilon$  solution to  
 $\mathcal{E}_{\Delta z}^\epsilon U_{\Delta z}^\epsilon = 0$

$u^\epsilon(z) \sim u(z)$  weakly  
 $u^\epsilon(z) \sim U(z, \zeta = \frac{z}{\epsilon})$  strongly for small  $\epsilon$

# Equation of Interest

# Vlasov Equation with Strong Magnetic Field

$$\begin{cases} \frac{\partial f^\epsilon}{\partial t} + \mathbf{v} \cdot \nabla_{\mathbf{x}} f^\epsilon + \left( \mathbf{E} + \mathbf{v} \times \frac{\mathcal{M}}{\epsilon} \right) \cdot \nabla_{\mathbf{v}} f^\epsilon = 0, \\ f^\epsilon(t=0, \mathbf{x}, \mathbf{v}) = f_0(\mathbf{x}, \mathbf{v}), \end{cases}$$

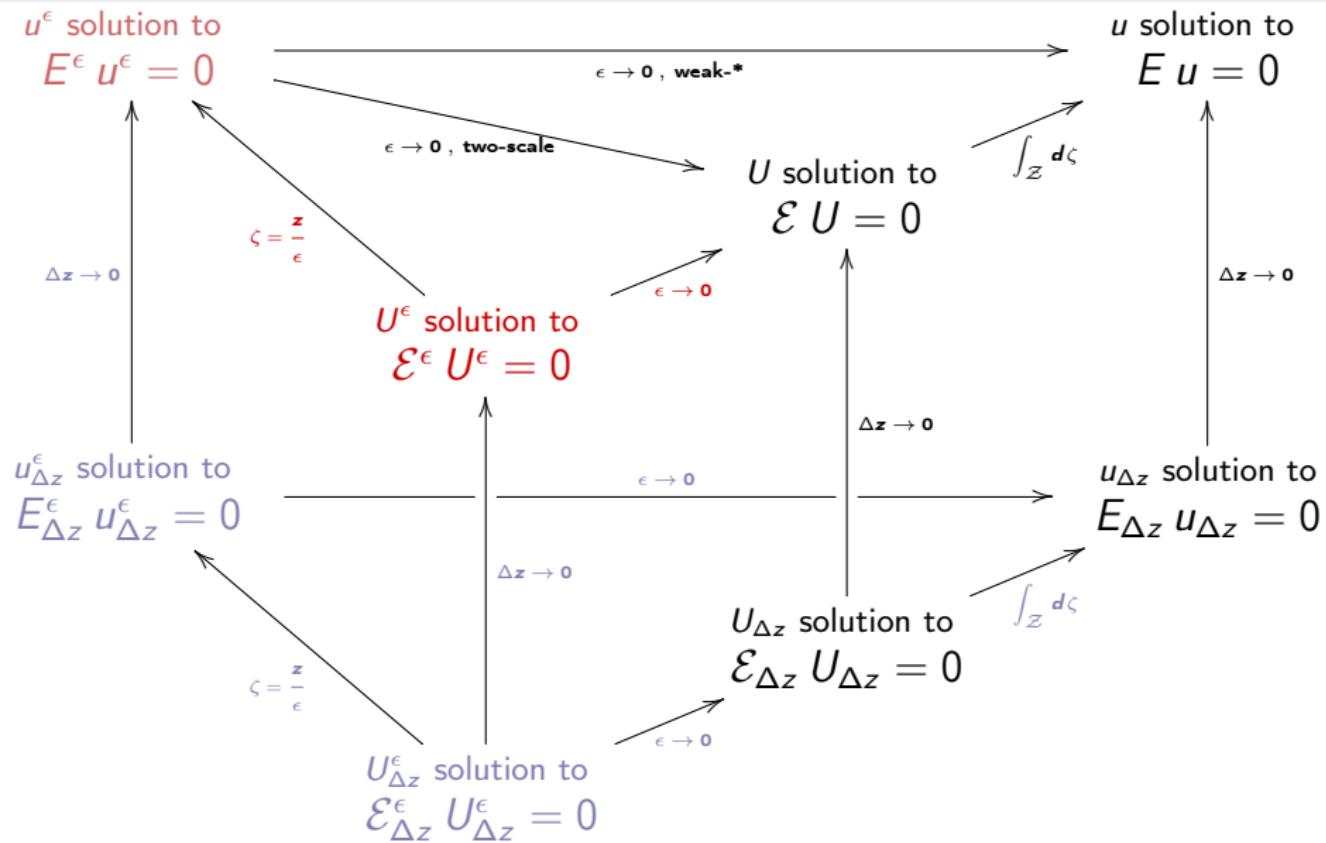
$t \in \mathbb{R}_+$ ,  $\mathbf{x} \in \mathbb{R}^3$ ,  $\mathbf{v} \in \mathbb{R}^3$

Distribution function:  $f^\epsilon = f^\epsilon(t, \mathbf{x}, \mathbf{v})$

Electric field:  $\mathbf{E}^\epsilon = \mathbf{E}^\epsilon(t, \mathbf{x})$

Magnetic field:  $\mathcal{M} = \mathbf{e}_1$

# Déjà fait - Fait - Reste à faire



# Convergence as $\epsilon \rightarrow 0$ for $f^\epsilon$

As  $\epsilon \rightarrow 0$  :

$f^\epsilon(t, \mathbf{x}, \mathbf{v}) = f^\epsilon$  Two-Scale converges to  $F = F(t, \tau, \mathbf{x}, \mathbf{v})$

i.e: 
$$f^\epsilon(t, \mathbf{x}, \mathbf{v}) \sim F\left(t, \frac{t}{\epsilon}, \mathbf{x}, \mathbf{v}\right) \quad \text{when } \epsilon \sim 0$$

or: 
$$\int f^\epsilon(\psi)^\epsilon dt d\mathbf{x} d\mathbf{v} \rightarrow \int \int_0^{2\pi} F \psi d\tau dt d\mathbf{x} d\mathbf{v} \quad \text{as } \epsilon \rightarrow 0$$

$$(\psi)^\epsilon(t, \mathbf{x}, \mathbf{v}) = \psi\left(t, \frac{t}{\epsilon}, \mathbf{x}, \mathbf{v}\right)$$

$\psi(t, \tau, \mathbf{x}, \mathbf{v})$  regular, compactly supported in  $t$ ,  $\mathbf{x}$  and  $\mathbf{v}$  and periodic in  $\tau$

$$f^\epsilon \rightharpoonup f = \int_0^{2\pi} F d\tau \quad \text{weak-}*$$

# Properties of $F$

Weak formulation with oscillating test functions :

$$\int f^\epsilon \left( \left( \frac{\partial \psi}{\partial t} \right)^\epsilon + \frac{1}{\epsilon} \left( \frac{\partial \psi}{\partial \tau} \right)^\epsilon + \mathbf{v} \cdot (\nabla_{\mathbf{x}} \psi)^\epsilon + \left( \mathbf{E} + \mathbf{v} \times \frac{\mathcal{M}}{\epsilon} \right) \cdot (\nabla_{\mathbf{v}} \psi)^\epsilon \right) dt d\mathbf{x} d\mathbf{v}$$
$$= \int f_0 \psi(0, 0, \dots) d\mathbf{x} d\mathbf{v}$$

$F \in \text{Ker} \left( \frac{\partial}{\partial \tau} + (\mathbf{v} \times \mathcal{M}) \cdot \nabla_{\mathbf{v}} \right)$  i.e.:

$$F(t, \tau, \mathbf{x}, \mathbf{v}) = G(t, \mathbf{x}, r(\tau)\mathbf{v}) \quad G(t, \mathbf{x}, \mathbf{u}), \quad r(\tau) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos \tau & -\sin \tau \\ 0 & \sin \tau & \cos \tau \end{pmatrix}$$

$$\begin{cases} \frac{\partial G}{\partial t} + \mathbf{u}_{||} \cdot \nabla_{\mathbf{x}_{||}} G + \mathbf{E}_{||} \cdot \nabla_{\mathbf{u}_{||}} G = 0, \\ G(t = 0, \mathbf{x}, \mathbf{u}) = \frac{1}{2\pi} f_0(\mathbf{x}, \mathbf{u}), \end{cases}$$

# Properties of $F$ - Resuming

$$\frac{1}{\epsilon} \left( f^\epsilon - (F)^\epsilon \right) \text{ Two-Scale converges to } F_1$$

$$F_1(t, \tau, \mathbf{x}, \mathbf{v}) = G_1(t, \mathbf{x}, r(\tau)\mathbf{v}) + I(t, \tau, \mathbf{x}, \mathbf{v})$$

Equation for  $G_1$

$$\begin{aligned} I(t, \tau, \mathbf{x}, \mathbf{v}) &= (r(\tau + \frac{\pi}{2}) - r(\frac{\pi}{2})) \mathbf{v}_\perp \cdot \nabla_{\mathbf{x}_\perp} G(t, \mathbf{x}, r(\tau)\mathbf{v}) \\ &\quad + (r(\tau + \frac{\pi}{2}) - r(\frac{\pi}{2})) \mathbf{E}_\perp \cdot \nabla_{\mathbf{u}_\perp} G(t, \mathbf{x}, r(\tau)\mathbf{v}) \end{aligned}$$

## Equation for the weak $\text{--} \ast$ limit $f$

$\int_0^{2\pi}$  (Eq. for  $F$  or  $G$ )  $d\tau \implies$

$$\begin{cases} \frac{\partial f}{\partial t} + \mathbf{v}_{\parallel} \cdot \nabla_{\mathbf{x}_{\parallel}} f + \mathbf{E}_{\parallel} \cdot \nabla_{\mathbf{v}_{\parallel}} f = 0, \\ f(t=0, \mathbf{x}, \mathbf{v}) = \frac{1}{2\pi} \int_0^{2\pi} f_0(\mathbf{x}, \mathbf{u}(\tau, \mathbf{v})) d\tau. \end{cases}$$

# Déjà fait

$u^\epsilon$  solution to

$$E^\epsilon u^\epsilon = 0$$

$\epsilon \rightarrow 0$ , weak-\*

$u$  solution to

$$E u = 0$$

$$\zeta = \frac{z}{\epsilon}$$

$\epsilon \rightarrow 0$ , two-scale

$$\Delta z \rightarrow 0$$

$U$  solution to

$$\mathcal{E} U = 0$$

$$\int_Z d\zeta$$

$$\Delta z \rightarrow 0$$

$U^\epsilon$  solution to  
 $\mathcal{E}^\epsilon U^\epsilon = 0$

$$\epsilon \rightarrow 0$$

$u_{\Delta z}^\epsilon$  solution to

$$E_{\Delta z}^\epsilon u_{\Delta z}^\epsilon = 0$$

$$\epsilon \rightarrow 0$$

$u_{\Delta z}$  solution to

$$E_{\Delta z} u_{\Delta z} = 0$$

$$\zeta = \frac{z}{\epsilon}$$

$$\Delta z \rightarrow 0$$

$U_{\Delta z}^\epsilon$  solution to  
 $\mathcal{E}_{\Delta z}^\epsilon U_{\Delta z}^\epsilon = 0$

$$\epsilon \rightarrow 0$$

$U_{\Delta z}$  solution to

$$\mathcal{E}_{\Delta z} U_{\Delta z} = 0$$

$$\int_Z d\zeta$$

# Decompositon

# Sought shape for $f^\epsilon$ - Work program

Use:

$$\begin{aligned} \text{Ker}\left(\frac{\partial}{\partial \tau} + (\mathbf{v} \times \mathcal{M}) \cdot \nabla_{\mathbf{v}}\right) \oplus \text{Im}\left(\frac{\partial}{\partial \tau} + (\mathbf{v} \times \mathcal{M}) \cdot \nabla_{\mathbf{v}}\right) \\ \in \qquad \qquad \qquad \in \\ \alpha^\epsilon(t, \tau, \mathbf{x}, \mathbf{v}) \qquad \qquad \qquad \beta^\epsilon(t, \tau, \mathbf{x}, \mathbf{v}) \\ f^\epsilon(t, \mathbf{x}, \mathbf{v}) = \alpha^\epsilon\left(t, \frac{t}{\epsilon}, \mathbf{x}, \mathbf{v}\right) + \beta^\epsilon\left(t, \frac{t}{\epsilon}, \mathbf{x}, \mathbf{v}\right) \end{aligned}$$

Project Eq. for  $f^\epsilon$  on

$$\text{Ker}\left(\frac{\partial}{\partial \tau} + (\mathbf{v} \times \mathcal{M}) \cdot \nabla_{\mathbf{v}}\right) \text{ and } \text{Im}\left(\frac{\partial}{\partial \tau} + (\mathbf{v} \times \mathcal{M}) \cdot \nabla_{\mathbf{v}}\right)$$

and find Eq. for  $\alpha^\epsilon$  and  $\beta^\epsilon$

which is the Two-Scale-Micro-Macro decomposition

# Sought shape for $f^\epsilon$ - Choices

$$\in \text{Ker}\left(\frac{\partial}{\partial \tau} + (\mathbf{v} \times \mathcal{M}) \cdot \nabla_{\mathbf{v}}\right)$$
$$f^\epsilon(t, \mathbf{x}, \mathbf{v}) = \overbrace{G(t, \mathbf{x}, r(\tau)\mathbf{v}) + \epsilon G_1^\epsilon(t, \mathbf{x}, r(\tau)\mathbf{v})}^{\in \text{Im}\left(\frac{\partial}{\partial \tau} + (\mathbf{v} \times \mathcal{M}) \cdot \nabla_{\mathbf{v}}\right)} \\ + \underbrace{\epsilon l(t, \tau, \mathbf{x}, \mathbf{v}) + \frac{\partial k^\epsilon}{\partial \tau}(t, \tau, \mathbf{x}, \mathbf{v}) + (\mathbf{v} \times \mathcal{M}) \cdot \nabla_{\mathbf{v}} k^\epsilon(t, \tau, \mathbf{x}, \mathbf{v})}_{\in \text{Im}\left(\frac{\partial}{\partial \tau} + (\mathbf{v} \times \mathcal{M}) \cdot \nabla_{\mathbf{v}}\right)}$$

# The Two-Scale Macro Equation

$$\int \left( (f^\epsilon =) (G \circ r)^\epsilon + \epsilon (G_1^\epsilon \circ r)^\epsilon + \epsilon (I)^\epsilon + \left( \frac{\partial k^\epsilon}{\partial \tau} \right)^\epsilon + (\mathbf{v} \times \mathcal{M}) \cdot (\nabla_{\mathbf{v}} k^\epsilon)^\epsilon \right) \left( \left( \frac{\partial \psi}{\partial t} \right)^\epsilon + \frac{1}{\epsilon} \left( \frac{\partial \psi}{\partial \tau} \right)^\epsilon + \mathbf{v} \cdot (\nabla_{\mathbf{x}} \psi)^\epsilon + \left( \mathbf{E} + \mathbf{v} \times \frac{\mathcal{M}}{\epsilon} \right) \cdot (\nabla_{\mathbf{v}} \psi)^\epsilon \right) dt d\mathbf{x} d\mathbf{v}$$
$$= \int f_0 \psi(0, 0, ., .) d\mathbf{x} d\mathbf{v}$$

$$\psi(t, \tau, \mathbf{x}, \mathbf{v}) = (\gamma \circ r)(t, \tau, \mathbf{x}, \mathbf{v}) = \gamma(t, \mathbf{x}, r(\tau)\mathbf{v})$$

## The Two-Scale Macro Equation - 2

$$\begin{aligned} & \int G_1^\epsilon \left[ \frac{\partial \gamma}{\partial t} + \left[ r\left(-\frac{t}{\epsilon}\right) \mathbf{u} \right] \cdot \nabla_{\mathbf{x}} \gamma + \left[ r\left(\frac{t}{\epsilon}\right) \mathbf{E} \right] \cdot \nabla_{\mathbf{u}} \gamma \right] dt d\mathbf{x} d\mathbf{v} \\ & \quad - \int \left( \frac{\partial(l \circ r^-)}{\partial t} \right)^\epsilon \gamma dt d\mathbf{x} d\mathbf{v} \\ & + \frac{1}{\epsilon} \int \left[ \left( \frac{\partial k^\epsilon}{\partial \tau} \circ r^- \right)^\epsilon + \left( \left[ r\left(-\frac{t}{\epsilon}\right) \mathbf{u} \right] \times \mathcal{M} \right) \cdot \left( \nabla_{\mathbf{v}} k^\epsilon \circ r^- \right)^\epsilon \right] \frac{\partial \gamma}{\partial t} dt d\mathbf{x} d\mathbf{v} \\ & + \frac{1}{\epsilon} \int \left[ \epsilon(l \circ r^-)^\epsilon + \left( \frac{\partial k^\epsilon}{\partial \tau} \circ r^- \right)^\epsilon + \left( \left[ r\left(-\frac{t}{\epsilon}\right) \mathbf{u} \right] \times \mathcal{M} \right) \cdot \left( \nabla_{\mathbf{v}} k^\epsilon \circ r^- \right)^\epsilon \right] \\ & \quad \left[ \left[ r\left(-\frac{t}{\epsilon}\right) \mathbf{u} \right] \cdot \nabla_{\mathbf{x}} \gamma + \left[ r\left(\frac{t}{\epsilon}\right) \mathbf{E} \right] \cdot \nabla_{\mathbf{u}} \gamma \right] dt d\mathbf{x} d\mathbf{v} = 0 \end{aligned}$$

# The Two-Scale Micro Equation

$$\begin{aligned} & \int \left( (f^\epsilon =) (G \circ r)^\epsilon + \epsilon (G_1^\epsilon \circ r)^\epsilon + \epsilon (I)^\epsilon + \left( \frac{\partial k^\epsilon}{\partial \tau} \right)^\epsilon + (\mathbf{v} \times \mathcal{M}) \cdot (\nabla_{\mathbf{v}} k^\epsilon)^\epsilon \right) \\ & \left( \left( \frac{\partial \psi}{\partial t} \right)^\epsilon + \frac{1}{\epsilon} \left( \frac{\partial \psi}{\partial \tau} \right)^\epsilon + \mathbf{v} \cdot (\nabla_{\mathbf{x}} \psi)^\epsilon + \left( \mathbf{E} + \mathbf{v} \times \frac{\mathcal{M}}{\epsilon} \right) \cdot (\nabla_{\mathbf{v}} \psi)^\epsilon \right) dt d\mathbf{x} d\mathbf{v} \\ &= \int f_0 \psi(0, 0, ., .) d\mathbf{x} d\mathbf{v} \end{aligned}$$

$$\psi(t, \tau, \mathbf{x}, \mathbf{v}) = \frac{\partial \kappa}{\partial \tau}(t, \tau, \mathbf{x}, \mathbf{v}) + (\mathbf{v} \times \mathcal{M}) \cdot \nabla_{\mathbf{v}} \kappa(t, \tau, \mathbf{x}, \mathbf{v})$$

# The Two-Scale Micro Equation - 2

$$\begin{aligned} & - \int \left[ \left( \frac{\partial^2 k^\epsilon}{\partial t \partial \tau} \right)^\epsilon + (\mathbf{v} \times \mathcal{M}) \cdot \left( \frac{\partial \nabla_{\mathbf{v}} k^\epsilon}{\partial t} \right)^\epsilon + \frac{1}{\epsilon} \left( \frac{\partial^2 k^\epsilon}{\partial \tau^2} \right)^\epsilon + \frac{1}{\epsilon} (\mathbf{v} \times \mathcal{M}) \cdot \left( \frac{\partial \nabla_{\mathbf{v}} k^\epsilon}{\partial \tau} \right)^\epsilon \right] \\ & \quad \left[ \left( \frac{\partial \kappa}{\partial \tau} \right)^\epsilon + (\mathbf{v} \times \mathcal{M}) \cdot (\nabla_{\mathbf{v}} \kappa)^\epsilon \right] dt d\mathbf{x} d\mathbf{v} \\ & + \int \left[ \left( \frac{\partial k^\epsilon}{\partial \tau} \right)^\epsilon + (\mathbf{v} \times \mathcal{M}) \cdot (\nabla_{\mathbf{v}} k^\epsilon)^\epsilon \right] \left[ \mathbf{v} \cdot \left( \frac{\partial \nabla_{\mathbf{x}} \kappa}{\partial \tau} \right)^\epsilon + (\mathbf{v} \times \mathcal{M}) \cdot (\nabla_{\mathbf{x}} \nabla_{\mathbf{v}} \kappa)^\epsilon \mathbf{v} + \mathbf{E} \cdot \left( \frac{\partial \nabla_{\mathbf{x}} \kappa}{\partial \tau} \right)^\epsilon \right. \\ & \quad \left. + (\mathbf{E} \times \mathcal{M}) \cdot (\nabla_{\mathbf{v}} \kappa)^\epsilon + \mathbf{E} \cdot (\nabla_{\mathbf{v}}^2 \kappa)^\epsilon (\mathbf{v} \times \mathcal{M}) + (\mathbf{v} \times \mathcal{M}) \cdot \left( \frac{1}{\epsilon} \frac{\partial \nabla_{\mathbf{x}} \kappa}{\partial \tau} \right)^\epsilon \right. \\ & \quad \left. - \mathbf{v} \cdot (\nabla_{\mathbf{v}} \kappa)^\epsilon + (\mathbf{v} \times \mathcal{M}) \cdot (\nabla_{\mathbf{v}}^2 \kappa)^\epsilon (\mathbf{v} \times \mathcal{M}) \right] dt d\mathbf{x} d\mathbf{v} \end{aligned}$$

$$\begin{aligned}
& - \int \epsilon \left( \frac{\partial(G_1^\epsilon \circ r)}{\partial t} \right)^\epsilon \left[ \left( \frac{\partial \kappa}{\partial \tau} \right)^\epsilon + (\mathbf{v} \times \mathcal{M}) \cdot (\nabla_{\mathbf{v}} \kappa)^\epsilon \right] dt d\mathbf{x} d\mathbf{v} \\
& + \int \epsilon (G_1^\epsilon \circ r)^\epsilon \left[ \mathbf{v} \cdot \left( \frac{\partial \nabla_{\mathbf{x}} \kappa}{\partial \tau} \right)^\epsilon + (\mathbf{v} \times \mathcal{M}) \cdot (\nabla_{\mathbf{x}} \nabla_{\mathbf{v}} \kappa)^\epsilon \mathbf{v} + \mathbf{E} \cdot \left( \frac{\partial \nabla_{\mathbf{v}} \kappa}{\partial \tau} \right)^\epsilon \right. \\
& \quad \left. + (\mathbf{E} \times \mathcal{M}) \cdot (\nabla_{\mathbf{v}} \kappa)^\epsilon + \mathbf{E} \cdot (\nabla_{\mathbf{v}}^2 \kappa)^\epsilon (\mathbf{v} \times \mathcal{M}) \right] dt d\mathbf{x} d\mathbf{v} \\
& - \int \epsilon \left( \frac{\partial(l \circ r^-)}{\partial t} \right)^\epsilon \left[ \left( \frac{\partial \kappa}{\partial \tau} \circ r^- \right)^\epsilon + ([r(-\frac{t}{\epsilon}) \mathbf{u}] \times \mathcal{M}) \cdot (\nabla_{\mathbf{v}} \kappa \circ r^-)^\epsilon \right] dt d\mathbf{x} d\mathbf{u} \\
& + \int \epsilon (l)^\epsilon \left[ \mathbf{v} \cdot \left( \frac{\partial \nabla_{\mathbf{x}} \kappa}{\partial \tau} \right)^\epsilon + (\mathbf{v} \times \mathcal{M}) \cdot (\nabla_{\mathbf{x}} \nabla_{\mathbf{v}} \kappa)^\epsilon \mathbf{v} + \mathbf{E} \cdot \left( \frac{\partial \nabla_{\mathbf{v}} \kappa}{\partial \tau} \right)^\epsilon + (\mathbf{E} \times \mathcal{M}) (\nabla_{\mathbf{v}} \kappa)^\epsilon \right. \\
& \quad \left. + \mathbf{E} \cdot (\nabla_{\mathbf{v}}^2 \kappa)^\epsilon (\mathbf{v} \times \mathcal{M}) \right] dt d\mathbf{x} d\mathbf{v} \\
& + \int (G_1^\epsilon(0, \mathbf{x}, \mathbf{v}) + k^\epsilon(0, 0, \mathbf{x}, \mathbf{v})) \\
& \quad \left[ \left( \frac{\partial \kappa}{\partial \tau} \right)(0, 0, \mathbf{x}, \mathbf{v}) + (\mathbf{v} \times \mathcal{M}) (\nabla_{\mathbf{v}} \kappa)(0, 0, \mathbf{x}, \mathbf{v}) \right] d\mathbf{x} d\mathbf{v} = 0
\end{aligned}$$