

# Eulerian-Lagrangian discontinuous Galerkin method for transport problems and its application to nonlinear Vlasov and incompressible dynamics

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# Outline

## Motivation

- Nonlinear Vlasov and incompressible models
- Existing numerical solvers

## Semi-Lagrangian discontinuous Galerkin method

- SLDG algorithm
- Numerical results

## Eulerian-Lagrangian RK discontinuous Galerkin method

- ELDG algorithm
- Numerical results

## Runge-Kutta Exponential Integrators

- SLDG/ELDG-RKEI methods
- Nonlinear model: the guiding center Vlasov model

## Conclusions

## Motivation: Vlasov-Poisson system

A collisionless plasma in 1D1V can be described by the nonlinear Vlasov-Poisson system:

$$f_t + \mathbf{v} \cdot \nabla_{\mathbf{x}} f + \mathbf{E} \cdot \nabla_{\mathbf{v}} f = 0,$$
$$\mathbf{E} = -\nabla_{\mathbf{x}} \phi, \quad -\Delta_{\mathbf{x}} \phi = \rho - 1.$$

- ▶  $f(t, \mathbf{x}, \mathbf{v})$ : the probability of finding a particle with velocity  $\mathbf{v}$  at position  $\mathbf{x}$  at time  $t$ .
- ▶  $\mathbf{E}$ : electric field.
- ▶  $\rho = \int f d\mathbf{v}$ : the macroscopic charge density.

## Motivation: incompressible Euler equation in vorticity stream function formulation

Incompressible Navier Stokes equation:

$$\mathbf{u}_t + \nabla \cdot (\mathbf{u} \otimes \mathbf{u} + p\mathbf{I}) = \frac{1}{Re} \Delta \mathbf{u}, \quad \nabla \cdot \mathbf{u} = 0.$$

Applying the  $\nabla \times$  operator to the  $\mathbf{u}$  equation, we obtain the incompressible Navier-Stokes equation in vorticity stream function formulation

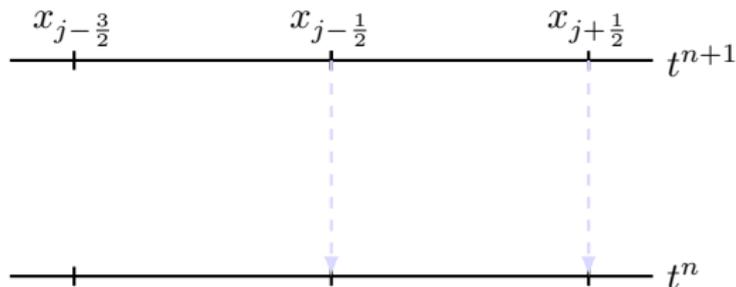
$$\begin{aligned} \omega_t + \nabla \cdot (\mathbf{u}\omega) &= \frac{1}{Re} \Delta \omega \\ \Delta \Phi &= \omega, \quad \mathbf{u} = \nabla^\perp \Phi = (-\Phi_y, \Phi_x). \end{aligned}$$

# Existing numerical methods

- ▶ Lagrangian approach:
  - ▶ Tracking macro-particle trajectories, e.g., Particle-in-cell (PIC).
  - ▶ For high-D problems with good qualitative results at low cost.
  - ▶ Inherent numerical noise  $O(1/\sqrt{N})$ : difficult to get precise results in some situations.
- ▶ Eulerian approach:
  - ▶ Grid-based scheme.
  - ▶ arbitrary order of accuracy in both space and time.
  - ▶ CFL restriction for stability with explicit time-stepping method.
- ▶ Semi-Lagrangian (SL) approach:
  - ▶ Combination of Eulerian approach and Lagrangian approach.
  - ▶ Grid-based scheme.
  - ▶ Numerical solution is updated by following trajectories.
  - ▶ Allowing very large CFL number.

► Eulerian approach:

- Grid-based scheme.
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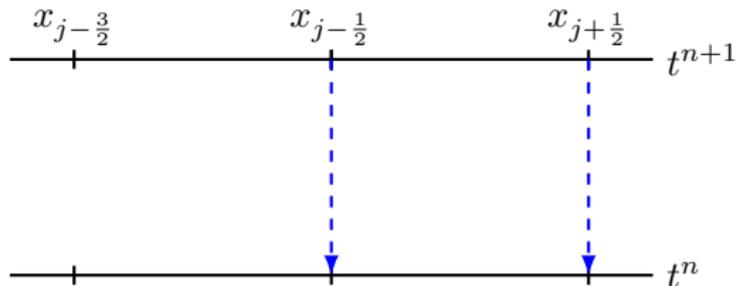
- Consider  $u_t + f(u)_x = 0$  solved by RKDG\*.
- $\int_{I_j} u_t \psi dx - \int_{I_j} f(u) \psi_x dx + (\hat{f} \psi^-)_{j+\frac{1}{2}} - (\hat{f} \psi^+)_{j-\frac{1}{2}} = 0$ .
- **A limitation:** The RKDG scheme suffers the stringent CFL stability restriction  $\approx \frac{1}{2k+1}$ .

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\*Cockburn and Shu, 80's

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► **Semi-Lagrangian (SL) approach:**

- Combination of Eulerian approach and Lagrangian approach.
- Grid-based scheme.
- Numerical solution is updated by following trajectories.
- Allow very large CFL number.
- Popular in plasma physics and global multi-tracer transport in atmospheric modeling.

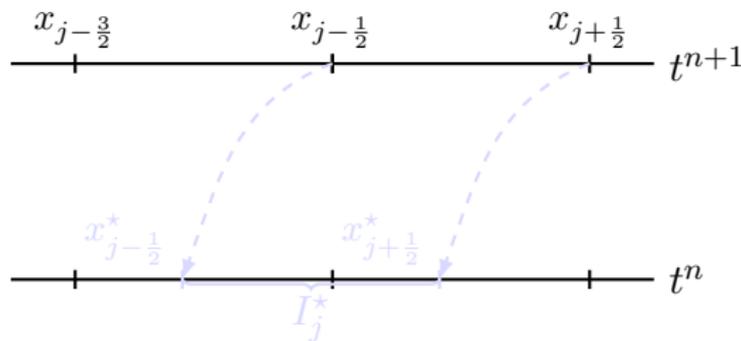


Figure: Backward SL.

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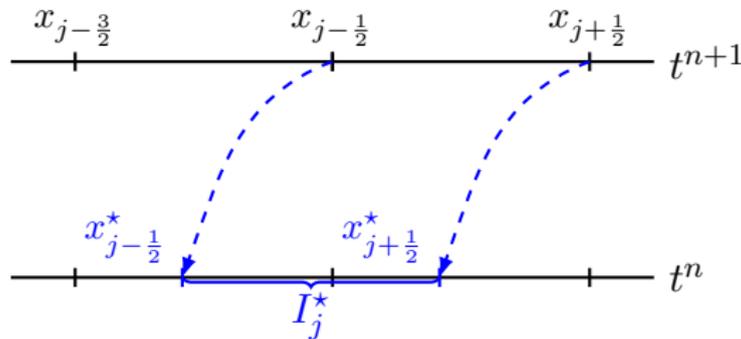


Figure: Backward SL.

## SL schemes

SLDG method:

- ▶ DG: Low numerical dissipation; compactness; flexibility for boundary and parallel implementation; superconvergence.
- ▶ SL: Could take **extra large time stepping size** with accuracy and stability, leading to gain in efficiency.

Applications

- ▶ Plasma application: Vlasov equation.
- ▶ Climate modeling
- ▶ Fluid and kinetic models.

## 1D SLDG for the linear transport equation<sup>†</sup>

Consider a 1D linear transport problem

$$\frac{\partial u}{\partial t} + \frac{\partial}{\partial x}(a(x, t)u) = 0$$

with appropriate initial and boundary conditions.

We consider **an adjoint problem for the test function**  $\psi(x, t)$ :

$$\begin{cases} \psi_t + a(x, t)\psi_x = 0, \\ \psi(t = t^{n+1}) = \Psi(x), \end{cases}$$

which is in an advective form, hence  $\psi$  stays constant along the characteristics.

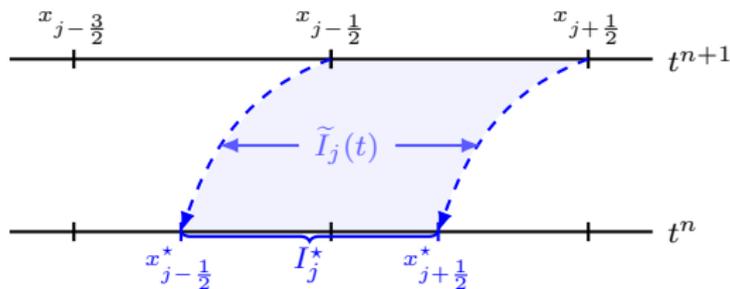
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<sup>†</sup>Cai-Guo-Q., JSC, 2017

It can be shown that

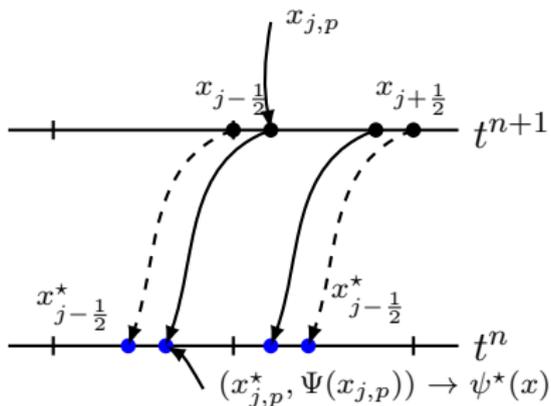
$$\frac{d}{dt} \int_{\tilde{I}_j(t)} u(x, t) \psi(x, t) dx = 0, \quad (1)$$

where  $\tilde{I}_j(t)$  is a dynamic interval bounded by characteristics emanating from cell boundaries of  $I_j$  at  $t = t^{n+1}$ .



Thus, from equation (1),

$$\int_{I_j} u(x, t^{n+1}) \Psi(x, t^{n+1}) dx = \int_{I_j^*} u(x, t^n) \psi(x, t^n) dx.$$



## Two dimensional SLDG<sup>§</sup>

- ▶ Consider a two-dimensional linear transport problem

$$\frac{\partial u}{\partial t} + \frac{\partial}{\partial x}(a(x, y, t)u) + \frac{\partial}{\partial y}(b(x, y, t)u) = 0$$

with appropriate initial and boundary conditions.

- ▶ Weak formulation of characteristic Galerkin method<sup>‡</sup>: an adjoint problem for the test function  $\psi(x, y, t)$

$$\begin{cases} \psi_t + a(x, y, t)\psi_x + b(x, y, t)\psi_y = 0, \\ \psi(t = t^{n+1}) = \Psi(x, y). \end{cases}$$

Then it can be shown that  $\forall \psi \in P^k(A_j)$ ,

$$\frac{d}{dt} \int_{\tilde{A}_j(t)} u(x, y, t)\psi(x, y, t) dx dy = 0$$

with  $\tilde{A}_j(t)$  a dynamic interval bounded by characteristics emanating from cell boundaries of  $A_j$  at  $t = t^{n+1}$ .

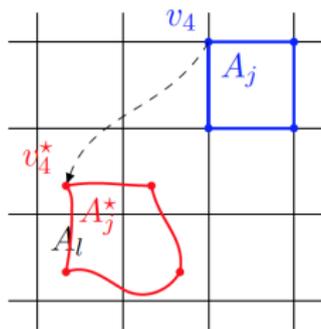
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<sup>‡</sup>Guo, Nair and Q., MWR, 2014.

<sup>§</sup>Cai, Guo and Q., JSC, 2017.

$$\int_{A_j} u(x, y, t^{n+1}) \Psi(x, y) dx dy = \int_{A_j^*} u(x, y, t^n) \psi(x, y, t^n) dx dy$$

with  $A_j$  and  $A_j^*$  are shown as in the below left plot.

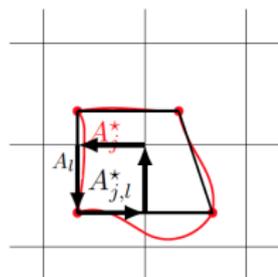
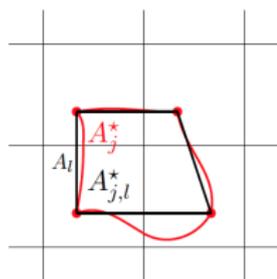


- Characteristics tracing: Locate four vertices of upstream cell  $A_j^*$  :  $v_q^*$  ( $q = 1, 2, 3, 4$ ) by solving the characteristics equations,

$$\begin{cases} \frac{dx(t)}{dt} = a(x(t), y(t), t), \\ \frac{dy(t)}{dt} = b(x(t), y(t), t), \\ x(t^{n+1}) = x(v_q), \\ y(t^{n+1}) = y(v_q), \end{cases}$$

starting from the four vertices of  $A_j$ :  $v_q$  ( $q = 1, 2, 3, 4$ ).

# Evaluation of $\int_{A_j^*} u(x, y, t^n) \psi(x, y, t^n) dx dy$



Two observations:

- ▶  $\psi(x, y, t^n)$  may not be a polynomial.
- ▶  $u(x, y, t^n)$  is a piecewise polynomial function on background cells.

Strategies:

- ▶ Reconstruct  $\psi^*(x, y)$  approximating  $\psi(x, y, t^n)$  on  $A_j^*$  by a least square strategy, based on

$$\psi(x(v_q^*), y(v_q^*), t^n) = \Psi(x(v_q), y(v_q)),$$

$$q = 1, 2, 3, 4.$$

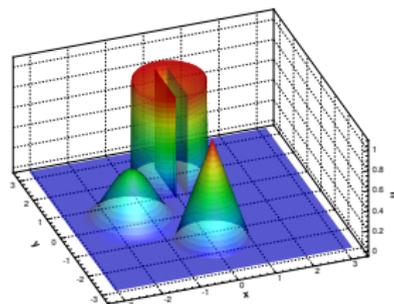
- ▶ Evaluation of the integrand over the upstream cell has to be done subregion-by-subregion.

## The swirling deformation problem.

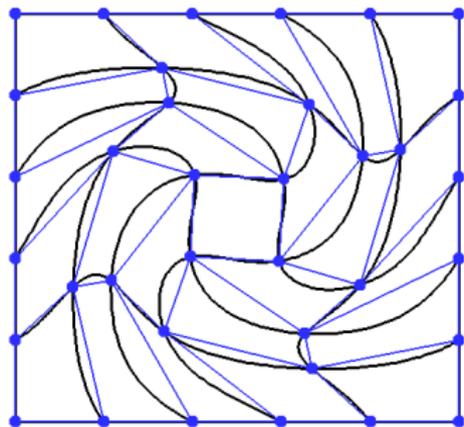
$$u_t - \left( \cos^2\left(\frac{x}{2}\right) \sin(y) g(t) u \right)_x + \left( \sin(x) \cos^2\left(\frac{y}{2}\right) g(t) u \right)_y = 0,$$

with

- ▶  $g(t) = \cos\left(\frac{\pi t}{T}\right) \pi$ ,
- ▶  $x \in [-\pi, \pi]$ ,  $y \in [-\pi, \pi]$ ,
- ▶ The initial condition as shown on the right.



## Shapes of upstream cells



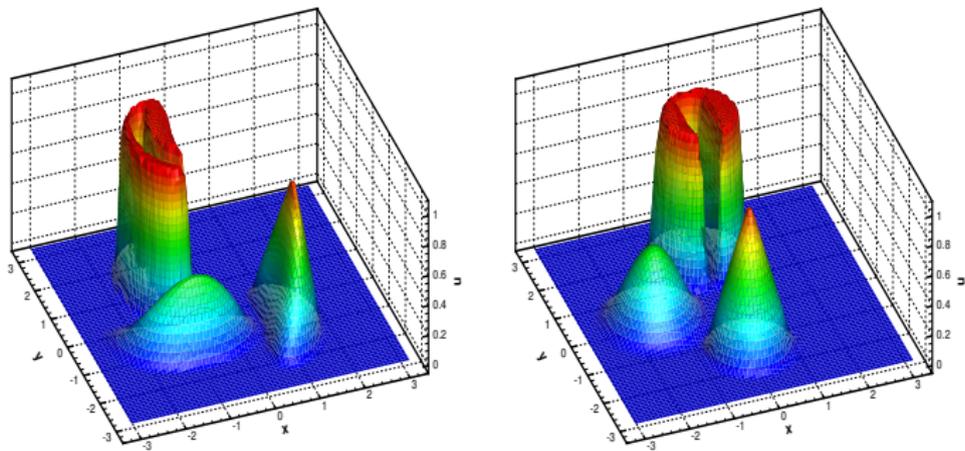


Figure: Swirling deformation problem. Third order SL DG scheme:  $T = 0.75$  (left) and  $T = 1.5$  (right). The numerical mesh is  $80 \times 80$  with  $CFL = 5$ .

# The swirling deformation problem: convergence study

**Table:**  $u_t - (\cos^2(\frac{x}{2}) \sin(y) \cos(\frac{2\pi t}{3}) \pi u)_x + (\sin(x) \cos^2(\frac{y}{2}) \cos(\frac{2\pi t}{3}) \pi u)_y = 0$ .  
The initial condition is a smooth cosine bell.  $T = 1.5$ .

Mesh	$L^2$ error	Order	$L^2$ error	Order
$P^1$ SLDG	CFL = $\pi$		CFL = $5\pi$	
20×20	1.25E-02		8.59E-03	
40×40	2.92E-03	2.10	2.14E-03	2.00
80×80	5.96E-04	2.29	5.42E-04	1.98
160×160	1.30E-04	2.20	1.33E-04	2.02
$P^2$ SLDG				
20×20	3.22E-03		9.37E-03	
40×40	6.58E-04	2.29	2.87E-03	1.71
80×80	1.42E-04	2.22	6.92E-04	2.05
160×160	3.15E-05	2.17	1.89E-04	1.87
$P^2$ SLDG-QC				
20×20	2.61E-03		5.29E-03	
40×40	3.15E-04	3.05	7.78E-04	2.77
80×80	3.81E-05	3.05	1.04E-04	2.90
160×160	4.91E-06	2.96	1.47E-05	2.83

## Properties of the scheme

Convection equations in a conservative form

$$u_t + \nabla_{\mathbf{x}} \cdot (\mathbf{a}u) = 0.$$

A SLDG discretization of

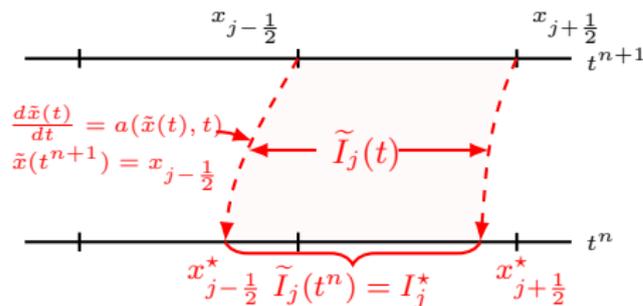
$$u^{n+1} = SLDG(\mathbf{a}, \Delta t)u^n.$$

- ▶ Mass conservation.
- ▶ High order accuracy in space and time.
- ▶ Unconditionally stability which allows arbitrary large stepping size.
- ▶ No dimensional splitting error for multi-dimensional problems.

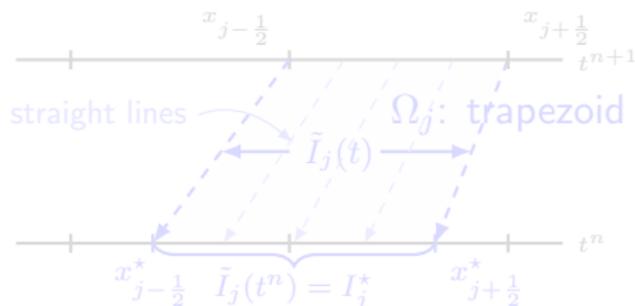
# Motivation of ELDG

- ▶ Motivation
  - ▶ Higher dimensional problem: complication from quadratic curve approximations to sides of upstream cells.
  - ▶ General nonlinear problems: characteristics tracing is difficult or impossible.
- ▶ Related work in literature
  - ▶ Eulerian-Lagrangian localized adjoint methods (ELLAM): Douglas and Russel (82'), Celia, Ewing, Wang, etc.
  - ▶ Eulerian-Lagrangian WENO method: Huang, Arbogast, et. al. 2016
  - ▶ Arbitrary Lagrangian-Eulerian (ALE) moving mesh method.

# The space-time region of ELDG

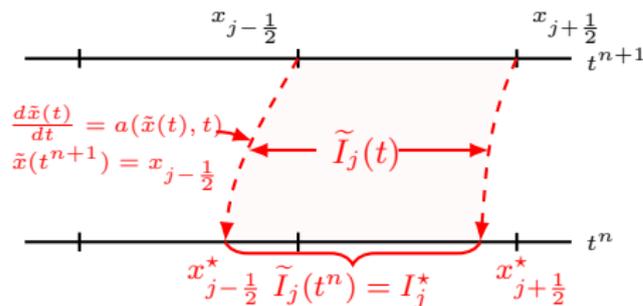


$$\frac{d}{dt} \int_{\tilde{I}_j(t)} u(x, t) \psi(x, t) dx = 0.$$

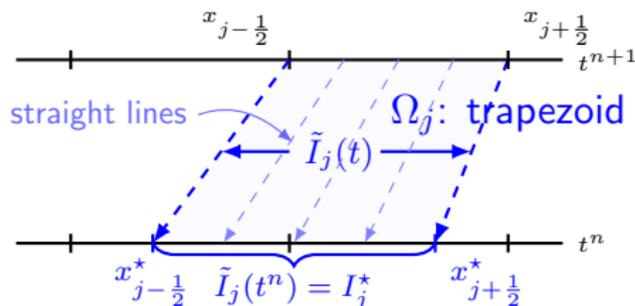


- ▶ Linear function  $\alpha(x, t)$  in approximating  $a(x, t)$ .
- ▶ Feature I:  $\Omega_j$ : trapezoid; in high-D upstream cells are polygons (tetrahedron).
- ▶ Feature II: straight lines approximating characteristics.

# The space-time region of ELDG



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# ELDG for 1D linear transport: A modified adjoint problem

- ▶ We consider

$$u_t + (a(x, t)u)_x = 0. \quad (2)$$

- ▶ We consider the adjoint problem with  $\forall \Psi \in P^k(I_j)$  on the time interval  $[t^n, t^{n+1}]$ :

$$\begin{cases} \psi_t + \alpha(x, t)\psi_x = 0, & t \in [t^n, t^{n+1}], \\ \psi(t = t^{n+1}) = \Psi(x), \end{cases} \quad (3)$$

with  $\alpha(x, t)$  being a linear approximation to the original velocity field  $a(x, t)$ .

# The semi-discrete ELDG scheme

$$\int_{\Omega_j} [(2) \cdot \psi + (3) \cdot u] dx dt = 0.$$

Transform the time integral form to the time differential form gives

$$\boxed{\frac{d}{dt} \int_{\tilde{I}_j(t)} (u\psi) dx = - (F\psi) \Big|_{\tilde{x}_{j+\frac{1}{2}}(t)} + (F\psi) \Big|_{\tilde{x}_{j-\frac{1}{2}}(t)} + \int_{\tilde{I}_j(t)} F\psi_x dx.} \quad (4)$$

where  $F(u) \doteq (a - \alpha)u$ .

- ▶ In special case of  $\alpha(x, t) = 0$ , ELDG becomes RKDG;
- ▶ In special case of  $\alpha(x, t) = a(x, t)$ , ELDG becomes SLDG.
- ▶ The time differential form allows for the direct application of method-of-lines SSP RK methods.

## The semi-discrete ELDG scheme (cont.)

$$\frac{d}{dt} \int_{I_j} (u \Psi(\xi)) \frac{\partial \tilde{x}(t; (\xi, t^{n+1}))}{\partial \xi} d\xi = - (\hat{F} \Psi) \Big|_{\xi=x_{j+\frac{1}{2}}} + (\hat{F} \Psi) \Big|_{\xi=x_{j-\frac{1}{2}}} + \int_{I_j} F \Psi_\xi d\xi.$$

- ▶ Lax-Friedrich flux:

$$\hat{F}(u^-, u^+) = \frac{1}{2}(F(u^-) + F(u^+)) + \frac{\alpha_0}{2}(u^- - u^+), \alpha_0 = \max_u |F'(u)|.$$

- ▶  $k + 1$  points Gauss quadrature rules :

$$\int_{I_j} F(u_h) \Psi_\xi d\xi \approx \sum_{l=1}^{k+1} (F(u_h(x_{jl}, t)) \Psi_\xi(x_{jl}) \omega_l \Delta x),$$

# Fully discrete ELDG: SSP RK time discretization

- ▶ Denote  $\tilde{U}_h = \int_{\tilde{I}_j(t)} u \psi dx = \int_{I_j} u_h \Psi J d\xi$  with  $J = \frac{\partial \tilde{x}(t;(\xi, t^{n+1}))}{\partial \xi}$ ;
- ▶ Denote the spatial discretization operator as  $\mathcal{L}(\tilde{U}_h(t), t)$ .

$$\frac{\partial}{\partial t} \tilde{U}_h(t) = \mathcal{L}(\tilde{U}_h(t), t), \text{ with } \tilde{U}_h(t^n) = \tilde{U}_h^n.$$

SSP RK methods:

1. Evaluate  $\tilde{U}_h^n = \int_{I_j^*} u(x, t^n) \psi(x, t^n) dx$  at  $t^n$  for all test functions  $\Psi$  by the **SLDG** scheme.
2. For RK stages  $i = 1, \dots, s$ , compute

$$\tilde{U}_h^{(i)} = \sum_{l=0}^{i-1} \left[ \alpha_{il} \tilde{U}_h^{(l)} + \beta_{il} \Delta t^n \mathcal{L}(\tilde{U}_h^{(l)}, t^n + d_l \Delta t^n) \right].$$

Order	$\alpha_{il}$	$\beta_{il}$	$d_l$
3	1	1	0
	$\frac{3}{4}$ $\frac{1}{4}$	0 $\frac{1}{4}$	1
	$\frac{1}{3}$ 0 $\frac{2}{3}$	0 0 $\frac{2}{3}$	$\frac{1}{2}$

## Allow for a large time step

- ▶ Similar to the time step of DG method, we may use the following time step

$$\Delta t \leq \frac{\Delta x}{(2k + 1) \max |a(x, t) - \alpha(x, t)|}.$$

- ▶  $\alpha(x, t)$  in approximation of  $a(x, t)$

$$\max |a(x, t) - \alpha(x, t)| = O(\Delta t) + O(\Delta x^2)$$

⇓

$$\Delta t \sim \Delta x^{\frac{1}{2}},$$

to be verified by the numerical results.

# A modified adjoint problem for 2D transport

- ▶ 2D linear transport equation:

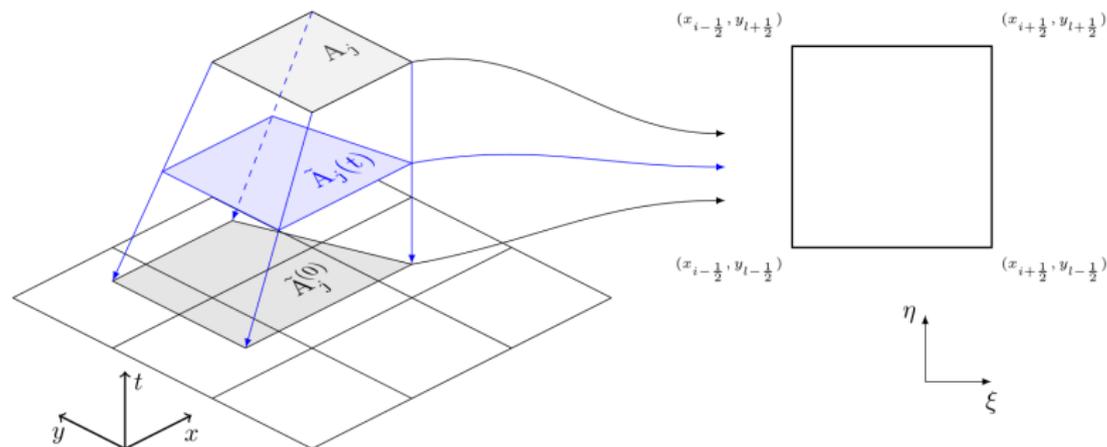
$$u_t + (a(x, y, t)u)_x + (b(x, y, t)u)_y = 0.$$

- ▶ We consider a modified adjoint problem at  $\tilde{A}_j(t)$  on the time interval  $t \in [t^n, t^{n+1}]$ :

$$\psi_t + \alpha(x, y, t)\psi_x + \beta(x, y, t)\psi_y = 0, \quad \psi(x, y, t = t^{n+1}) = \Psi(x, y) \in P^k(A_j),$$

where  $(\alpha, \beta)$  are  $Q^1$  or  $P^1$  polynomials on  $A_j$  at  $t^{n+1}$  approximating the original velocity field  $(a, b)$ .

## 2D ELDG formulation



$$\frac{d}{dt} \int_{\tilde{A}_j(t)} u \psi dx dy = - \int_{\partial \tilde{A}_j(t)} \psi \hat{\mathbf{F}} \cdot \mathbf{n} dS + \int_{\tilde{A}_j(t)} \mathbf{F} \cdot \nabla \psi dx dy,$$

with

$$\mathbf{F}(u, x, y, t) = \begin{pmatrix} (a(x, y, t) - \alpha(x, y, t))u \\ (b(x, y, t) - \beta(x, y, t))u \end{pmatrix}.$$

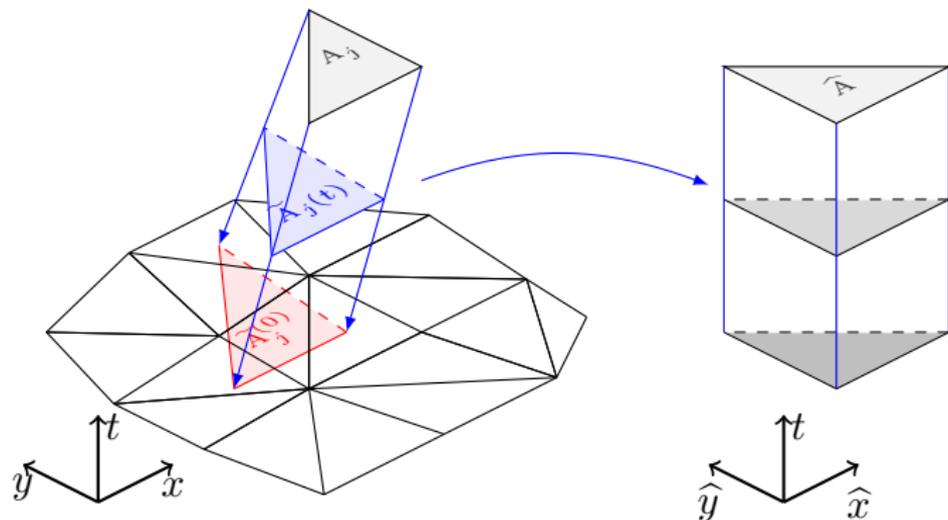
## 2D ELDG formulation on the reference element

- ▶ Jacobian,  $J(\xi, \eta) = \frac{\partial(\tilde{x}, \tilde{y})}{\partial(\xi, \eta)}(\tau) = \begin{pmatrix} 1 - \frac{\partial\alpha}{\partial\xi}(t^{n+1} - \tau) & \frac{\partial\alpha}{\partial\eta}(t^{n+1} - \tau) \\ -\frac{\partial\beta}{\partial\xi}(t^{n+1} - \tau) & 1 - \frac{\partial\beta}{\partial\eta}(t^{n+1} - \tau) \end{pmatrix}$ .
- ▶ Mapping formulas:
  - ▶  $dx dy = \det(J(\xi, \eta)) d\xi d\eta$ ,
  - ▶  $\nabla_{x,y} \psi(x, y) = J(\xi, \eta)^{-1} \nabla_{\xi, \eta} \Psi(\xi, \eta)$ ,
  - ▶  $\mathbf{n} dS = \det(J(\xi, \eta)) J(\xi, \eta)^{-T} \check{\mathbf{n}} d\check{S}$ .

$$\begin{aligned} & \frac{d}{dt} \int_{A_j} u(\tilde{x}(t, (\xi, \eta, t^{n+1})), \tilde{y}(t, (\xi, \eta, t^{n+1})), t) \Psi(\xi, \eta) \det(J(\xi, \eta)) d\xi d\eta \\ &= - \int_{\partial A_j} \Psi(\xi, \eta) \mathbf{F} \cdot (\det(J(\xi, \eta)) J(\xi, \eta)^{-T} \check{\mathbf{n}}) d\check{S} \\ &+ \int_{A_j} \mathbf{F} \cdot (J(\xi, \eta)^{-1} \nabla_{\xi, \eta} \Psi) \det(J(\xi, \eta)) d\xi d\eta. \end{aligned}$$

Similar to the procedure of 1D ELDG, SSP RK discretization can be applied to the above formulation.

# EL RKDG on the unstructured mesh



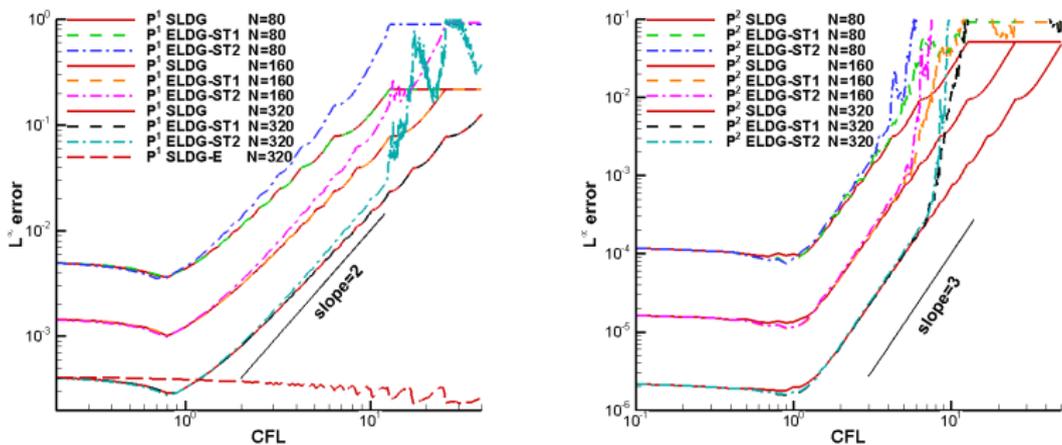
## Summary: EL-RKDG

- ▶ An organic coupling of SL DG and Eulerian RK DG methods
  - ▶ Step 1 (SLDG):  $L^2$  re-projection of solutions on upstream cells.
  - ▶ Step 2 (RKDG): flux differences between original and adjoint problems over the time-dependent dynamic volumes.
- ▶ A unified framework to accommodate both SL and RK DG methods.
  - ▶ RK DG:  $\alpha = 0$ .
  - ▶ SL DG:  $\alpha(x, t)$  follows the exact characteristics.
- ▶ Let  $\Delta t_{ELDG}$  be stability constraint of the ELDG.

$$\Delta t_{ELDG} \in [\Delta t_{RKDG}, \Delta t_{SLDG}]$$

- ▶ High order accuracy, mass conservation, superconvergence, unstructured mesh.

# 1D transport equation with variable coefficients

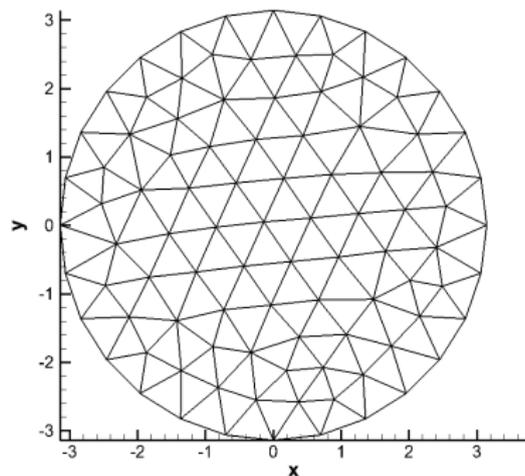


**Figure:**  $P^1$  SLDG-E means  $P^1$  SLDG scheme which solve the characteristic line exactly. Observations: (1) expected order of convergence in time is observed; (2) Stability bounds for the maximum CFLs of  $P^2$  ELDG using  $N = 80, 160, 320$  are observed to be around 3.5, 5, 7 increasing at the ratio of  $\sqrt{2} \approx 1.4$ , which verifies the time step estimate  $\Delta t \sim C\sqrt{\Delta x}$ .

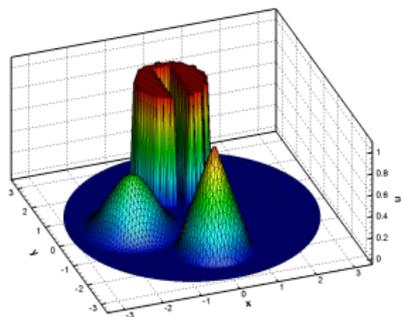
# Rigid body rotation

$$u_t - (yu)_x + (xu)_y = 0$$

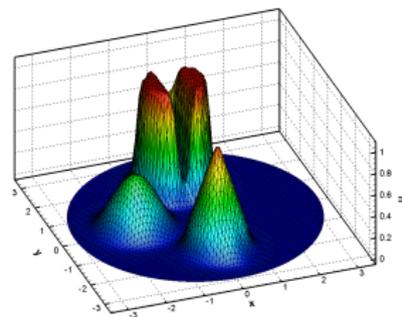
- ▶ A circle domain:  
 $(x, y) \in \{(x, y) | x^2 + y^2 \leq \pi^2\}$
- ▶ A sample mesh with the mesh 160 (GMSH).



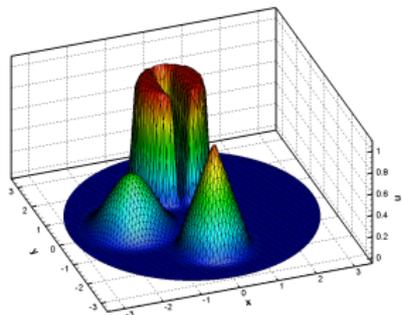
# Rigid body rotation: high resolution



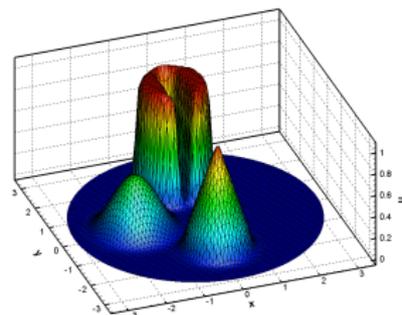
(a) initial state  $N = 7432$



(b)  $P^2$  RKDG,  $CFL = 0.15$

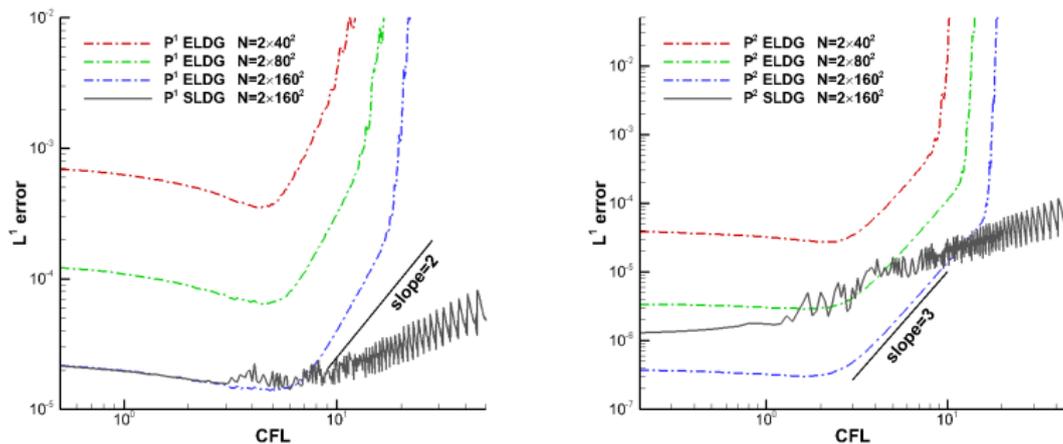


(c)  $P^2$  SLDG,  $CFL = 10.2$



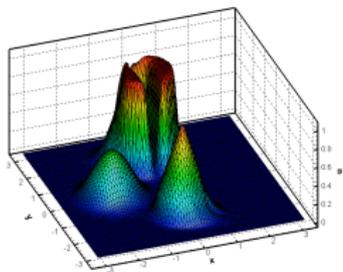
(d)  $P^2$  ELDG,  $CFL = 10.2$

# Swirling deformation flow: high order spatial and temporal accuracy

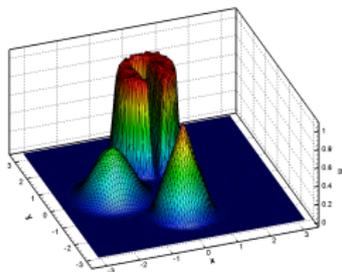


**Figure:** The swirling deformation flow with the smooth cosine bells with  $T = 1.5$ . High order spatial and temporal accuracy, large CFL range increase with mesh refinement.

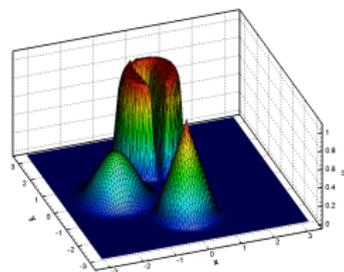
# Swirling deformation flow: DG $P^2$



(a) RKDG,  $CFL = 0.15$



(b) SLDG,  $CFL = 10.2$



(c) ELDG,  $CFL = 10.2$

## SLDG-RKEI and ELDG-RKEI methods

- ▶ So far, SLDG and ELDG solvers are proposed for linear transport equations.
- ▶ In order to solve the following **nonlinear** transport problem

$$u_t + \nabla_{\mathbf{x}} \cdot (\mathbf{P}(u; \mathbf{x}, t)u) = 0$$

we apply a high order Runge-Kutta exponential integrator<sup>¶</sup>, which **decomposes the equation into a set of linearized transport problems**.

- ▶ The SL method can be viewed as an exact time integrator for linear transport problems.

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<sup>¶</sup>Celledoni, et al., FGCS ,2003

## RK exponential integrators for nonlinear ODE systems

Consider

$$\frac{dy(t)}{dt} = C(y)y, \quad y(t=0) = y_0. \quad (5)$$

A first order scheme

$$y^{n+1} = \exp(C(y^n)\Delta t)y^n. \quad (6)$$

To improve the accuracy, a class of commutator-free exponential integrators can be used. The idea is to achieve high order temporal accuracy via taking composition of a sequence of linear solvers by freezing coefficients, which can be explicitly computed as a linear combination of  $C(Y)$  from previous RK stages.

$$y^{(1)} = y^n$$

$$y^{(2)} = \exp\left(\frac{1}{3}C(y^{(1)})\Delta t\right)y^{(1)}$$

$$y^{(3)} = \exp\left(\frac{2}{3}C(y^{(2)})\Delta t\right)y^{(1)}$$

$$y^{n+1} = \exp\left(\left(-\frac{1}{12}C(y^{(1)}) + \frac{3}{4}C(y^{(3)})\right)\Delta t\right)y^{(2)}.$$

## A third order SLDG-CF3C03 scheme

$$u^{(1)} = u^n$$

$$u^{(2)} = SLDG \left( \frac{1}{3} \mathbf{P}(u^{(1)}), \Delta t \right) u^{(1)}$$

$$u^{(3)} = SLDG \left( \frac{2}{3} \mathbf{P}(u^{(2)}), \Delta t \right) u^{(1)}$$

$$u^{n+1} = SLDG \left( -\frac{1}{12} \mathbf{P}(u^{(1)}) + \frac{3}{4} \mathbf{P}(u^{(3)}), \Delta t \right) u^{(2)}.$$

## The guiding center Vlasov model

The guiding center model describes a highly magnetized plasma in the transverse plane of a tokamak. It reads

$$\rho_t + \nabla \cdot (\mathbf{E}^\perp \rho) = 0,$$

$$-\Delta \Phi = \rho, \quad \mathbf{E}^\perp = (-\Phi_y, \Phi_x)$$

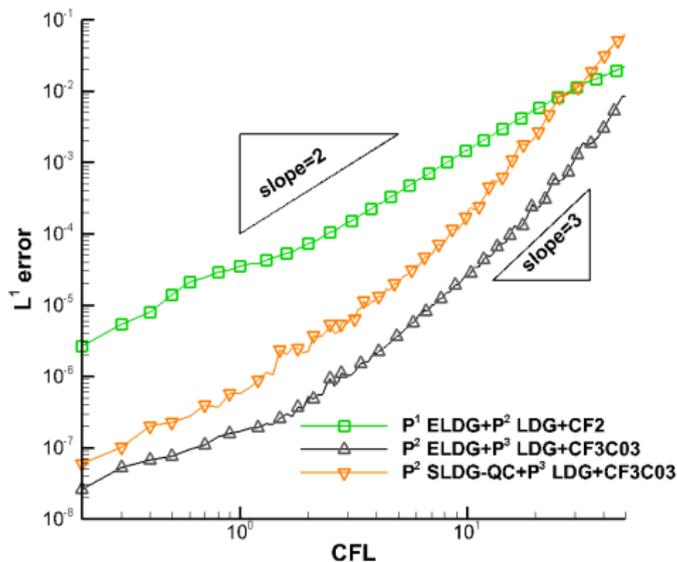
where  $\rho$  is the charge density of the plasma and  $\mathbf{E} = (E_1, E_2)$  determined by  $\mathbf{E} = -\nabla \Phi$  is the electric field.

## Guiding center Vlasov: high order spatial accuracy

**Table:** Guiding center Vlasov on the domain  $[0, 2\pi] \times [0, 2\pi]$  with the initial condition  $\omega(x, y, 0) = -2 \sin(x) \sin(y)$ .  $T = 1$ .  $CFL = 1$ . The temporal scheme CF3C03 is used.

Mesh	$L^1$ error    Order		$L^1$ error    Order	
	$P^1$ SLDG		$P^1$ ELDG	
$20^2$	1.39E-02	–	9.59E-03	–
$40^2$	3.66E-03	1.93	2.35E-03	2.03
$60^2$	1.65E-03	1.97	1.02E-03	2.06
$80^2$	9.37E-04	1.96	5.78E-04	1.97
$100^2$	6.01E-04	1.99	3.69E-04	2.00
	$P^2$ SLDG-QC		$P^2$ ELDG	
$20^2$	2.13E-03	–	1.54E-03	–
$40^2$	2.73E-04	2.97	1.79E-04	3.10
$60^2$	8.11E-05	2.99	5.21E-05	3.05
$80^2$	3.48E-05	2.94	2.10E-05	3.16
$100^2$	1.77E-05	3.02	1.07E-05	3.04

# Guiding center Vlasov: high order temporal accuracy & huge time step!



**Figure:** The Kelvin-Helmholtz instability problem at  $T = 5$ . The mesh of  $120 \times 120$  cells is used. The reference solution from the corresponding scheme with  $CFL = 0.1$ .

## SLDG-QC with adaptive time stepping algorithm for guiding center Vlasov

3D plot of solutions of third order SLDG-QC-RKEI method with the adaptive time-stepping algorithm based on the area invariant,  $\max_j \left| \frac{\text{area}(A_j^*) - \text{area}(A_j)}{\text{area}(A_j)} \right|$ . The mesh is  $100 \times 100$ .

# Summary

We propose an ELDG method, which avoids to construct a quadratic-curved quadrilaterals and still enjoys

- ▶ high order DG spatial discretization, high order temporal discretization, **large time stepping size**, mass conservation, resolution of filamentations, superconvergence of long time integration.
- ▶ SLDG + ALE + characteristics tracking/approximation

## Current/future development and open problems

- ▶ Linear system such as the wave equation (joint work with Dr. X. Hong)
- ▶ Handling diffusion and stiff source terms with asymptotic preserving properties (joint work with Dr. M. Ding and Dr. R. Shu)
- ▶ Nonlinear scalar problems such as the Burgers' equation (joint work with J. Chen, J. Nakao, Dr. Y. Yang)
- ▶ Nonlinear hyperbolic systems, such as shallow water, Euler and Navier-Stokes systems.
- ▶ Positivity preserving ELDG.
- ▶ Moving mesh ELDG method.
- ▶ Analysis of stability for nonlinear problems; accurately quantify the time stepping sizes allowed for stability.
- ▶ What is the position of semi-Lagrangian schemes in the software development?

## References

- ▶ An Eulerian-Lagrangian discontinuous Galerkin method for transport problems and its application to nonlinear dynamics, w/ Cai and Yang, JCP, 2021.
- ▶ High Order Semi-Lagrangian Discontinuous Galerkin Method Coupled with Runge-Kutta Exponential Integrators for Nonlinear Transport Problems, w/ Cai and Boscarino, JCP, 2021.
- ▶ Comparison of semi-Lagrangian discontinuous Galerkin schemes for linear and nonlinear transport simulations, with Cai and Guo, CAMC, accepted.
- ▶ A semi-Lagrangian discontinuous Galerkin (DG) - local DG method for solving convection-diffusion-reaction equations, w/ Ding, Cai, Guo, Journal of Computational Physics, JCP, 2020.
- ▶ A high order semi-Lagrangian discontinuous Galerkin method for the two-dimensional incompressible Euler equations and the guiding center Vlasov model without operator splitting, with Cai and Guo, JSC, 2019.
- ▶ A high order semi-Lagrangian discontinuous Galerkin method for Vlasov-Poisson simulations without operator splitting, with Cai and Guo, JCP, 2018.
- ▶ A high order conservative semi-Lagrangian discontinuous Galerkin method for two-dimensional transport simulations, with Cai and Guo, JSC, 2017.

Thank you! Questions?