Averaging for Vlasov and Vlasov-Poisson equations

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National University of Singapore, October 2019
Motivation: simulation of magnetic confinement of plasmas in Tokamaks

In such devices, a very large external magnetic field $B$ confines the plasma (e.g. gas at very high temperature made of neutral and charged particles) in a torus and induces a cyclotronic motion.
Model equations: Vlasov-Poisson (VP)

**Vlasov equation** describes the time evolution of the distribution function of the plasma:

\[
\partial_t f^\varepsilon + v \cdot \nabla_x f^\varepsilon + \left( E^\varepsilon + \frac{1}{\varepsilon} v \times B \right) \cdot \nabla_v f^\varepsilon = 0, \quad f^\varepsilon(0, x, v) = f_0^\varepsilon(x, v)
\]

\(f^\varepsilon(t, x, v)\): distribution of charge at time \(t \in \mathbb{R}\), position \(x \in \mathbb{R}^3\), velocity \(v \in \mathbb{R}^3\).

\(\frac{1}{\varepsilon}B\): external magnetic field assumed to be given and large here.

\(E^\varepsilon\): self-consistent electric field given by **Poisson equation** (in resolved form here):

\[
E^\varepsilon(t, x) = \frac{1}{4\pi} \int_{\mathbb{R}^3} \frac{x-x'}{|x-x'|^3} \rho^\varepsilon(t, x') dx', \quad \rho^\varepsilon(t, x) = \int_{\mathbb{R}^3} f^\varepsilon(t, x, v) dv.
\]
Main numerical and computational challenges come from

- the problem dimension (7D = 3D position + 3D velocity + time);
- the necessity to preserve energy and mass;
- the occurrence of various time scales when $\frac{1}{\varepsilon} B$ is large.

**Gyrokinetics** theory provides a model for plasmas with large $\frac{1}{\varepsilon} B$.

The trajectory of particles is a helix composed of

- a slow motion along the field line;
- a fast circular motion around the field line, called gyromotion.

For most plasma behavior, gyromotion is irrelevant. **Gyrokinetics** (Littlejohn 83’, see also Brizard Lecture Notes 13’) reduces the equations to $4D + t$.
Asymptotic models have been derived in the literature by various authors, in various situations:

1. **for Vlasov-Poisson in $2D$ with constant magnetic field**: Bostan, Frénod, Golse, Miot, Saint-Raymond
2. **for Vlasov in $3D$**: Bostan, Degond, Filbet, Possaner
3. **for Vlasov-Poisson with negligible curvature magnetic field lines**: Bostan
4. **for Vlasov-Poisson with constant intensity magnetic field**: Golse
Main goals

Our ambition is

1. to derive **asymptotic equations** in the regime where $\varepsilon$ tends to zero. This work is thus an attempt to (re-)derive rigorously the equations of gyrokinetics;

2. to design **asymptotically preserving** or even **uniformly accurate methods** for solving fast-oscillating kinetic equations, i.e. methods whose cost and accuracy do not depend on $\varepsilon$:

   \[
   \text{error} \leq C \left( \text{computational cost} \right)^{-p}.
   \]

The main tools used to reach this objective are averaging and PDE techniques. Here, I will focus on the first.
Outline of the talk

1. Setting
2. Averaging in Vlasov equation
3. Preservation of structures
4. First-order asymptotics of (VP)
5. Conclusions
Assuming for the time-being that $E^\varepsilon \equiv E^\varepsilon(t,x) = -\nabla \phi^\varepsilon(t,x)$ is given, we have

$$\partial_t f^\varepsilon + v \cdot \nabla_x f^\varepsilon + (E^\varepsilon + \frac{v}{\varepsilon} \times B) \cdot \nabla_v f^\varepsilon = \partial_t f^\varepsilon + F^\varepsilon \cdot \nabla_y f^\varepsilon = 0$$

where $y = (x,v)^T$. Its solution is of the form

$$f^\varepsilon(t,y) = f_0^\varepsilon(\varphi_{-t}(y))$$

where $t \mapsto \varphi_t^\varepsilon(y)$ is the flow of the characteristics

$$\begin{pmatrix} \dot{x} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} v \\ \frac{1}{\varepsilon} v \times B + E^\varepsilon \end{pmatrix} = \begin{pmatrix} 0 & I_3 \\ -I_3 & \frac{1}{\varepsilon} J_B \end{pmatrix} \nabla \left( \frac{1}{2} |v|^2 + \phi^\varepsilon \right) = \Omega \nabla H$$

with

$$J_B(x) = \begin{pmatrix} 0 & B_3(x) & -B_2(x) \\ -B_3(x) & 0 & B_1(x) \\ B_2(x) & -B_1(x) & 0 \end{pmatrix}$$
Averaging for the characteristics

**Theorem (e.g. C., Murua and Sanz-Serna, FOCM 15’)**

Consider a vector field

\[ F^\varepsilon = \frac{1}{\varepsilon} G + K \]

such that the flow associated with \( G \) is 2\( \pi \)-periodic, regardless of the specific trajectory. There exist two formal vector fields \( G^\varepsilon \) and \( K^\varepsilon \) such that

1. both vector fields commute, i.e. \([G^\varepsilon, K^\varepsilon] = 0\);
2. vector field \( G^\varepsilon \) generates a 2\( \pi \)-periodic flow;
3. \( F^\varepsilon = \frac{1}{\varepsilon} G^\varepsilon + K^\varepsilon \)

**Note that:**

- the flows associated with \( G^\varepsilon \) and \( K^\varepsilon \) commute
- if \( G \) and \( K \) share the same structure, so do \( G^\varepsilon \) and \( K^\varepsilon \).
Main statement for Vlasov equation

Corollary

Consider a vector field $F^\varepsilon$ as in previous theorem and its associated “averaged” form $\frac{1}{\varepsilon} G^\varepsilon + K^\varepsilon$. Then the solution of the transport equation

$$\partial_t f(t, y) + F^\varepsilon(y) \cdot \nabla_y f(t, y) = 0$$

may be obtained as the diagonal value (i.e. for $\tau = t/\varepsilon$) of the two-scale function $\tilde{f}(t, \tau, y)$, periodic in $\tau$ and satisfying $\tilde{f}(0, 0, y) = f_0(y)$ and the two equations

(i) $\forall (t, \tau, y), \quad \partial_\tau \tilde{f}(t, \tau, y) + G^\varepsilon(y) \cdot \nabla_y \tilde{f}(t, \tau, y) = 0,$

(ii) $\forall (t, \tau, y), \quad \partial_t \tilde{f}(t, \tau, y) + K^\varepsilon(y) \cdot \nabla_y \tilde{f}(t, \tau, y) = 0.$

Equation (ii) is the so-called averaged equation. It is formal.

See Chartier, Crouseilles, Lemou, M., Zhao, for an application of this result for $|B(x)| \equiv B_0$ and uniformly accurate approximations.
Change of variables in non-canonical Hamiltonian systems

Some basic properties of non-canonical Hamiltonian systems

- If $\Omega(y)$ is skew-symmetric and satisfies the Jacobi identity, then
  $$\{H_1, H_2\}_\Omega = (\nabla_y H_1)^T \Omega(y) \nabla_y H_2$$
  generalizes canonical brackets to non-canonical brackets. If $B \equiv \nabla \cdot A$ then $\Omega$ in the characteristics satisfies Jacobi.

- From a non-canonical Hamiltonian equation
  $$\dot{y} = \Omega(y) \nabla_y H(y),$$
  $y = \varphi(Y)$ gives another non-canonical Hamiltonian equation
  $$\dot{Y} = \tilde{\Omega} \nabla_Y \tilde{H}, \quad \tilde{\Omega} = (\varphi')^{-1} \left( \Omega \circ \varphi \right) (\varphi')^{-T}, \quad \tilde{H} = H \circ \varphi.$$

See Hairer, Lubich, Wanner, *Geometric numerical integration*
What about structures? (the case of constant $B$)

If $B$ is constant, one may consider the equations in 2 dimensions

$$
\begin{pmatrix}
\dot{x} \\
\dot{v}
\end{pmatrix} =
\begin{pmatrix}
0 & I_2 \\
-I_2 & \frac{1}{\varepsilon} J_2
\end{pmatrix}
\begin{pmatrix}
\nabla \phi^\varepsilon (t, x) \\
v
\end{pmatrix},
J_2 = \begin{pmatrix}
0 & -1 \\
1 & 0
\end{pmatrix}.
$$

Though the stiff part of the system generates a $2\pi \varepsilon$-periodic flow, it amounts to a splitting of the **structure matrix**

$$
\begin{pmatrix}
\dot{x} \\
\dot{v}
\end{pmatrix} =
\begin{pmatrix}
0 & 0 \\
0 & \frac{1}{\varepsilon} J_2
\end{pmatrix}
\begin{pmatrix}
\nabla \phi^\varepsilon (t, x) \\
v
\end{pmatrix}
+ 
\begin{pmatrix}
0 & I_2 \\
-I_2 & 0
\end{pmatrix}
\begin{pmatrix}
\nabla \phi^\varepsilon (t, x) \\
v
\end{pmatrix}
$$

which is **broken** by the averaging procedure. Here, an Hamiltonian splitting is possible

$$
\begin{pmatrix}
\dot{x} \\
\dot{v}
\end{pmatrix} =
\begin{pmatrix}
0 & I_2 \\
-I_2 & \frac{1}{\varepsilon} J_2
\end{pmatrix}
\begin{pmatrix}
0 \\
v
\end{pmatrix} +
\begin{pmatrix}
0 & I_2 \\
-I_2 & \frac{1}{\varepsilon} J_2
\end{pmatrix}
\begin{pmatrix}
\nabla \phi^\varepsilon (t, x) \\
0
\end{pmatrix}
$$

and leads to geometric averaging.
What about structures? (the case of constant $B$)

Going back to $3D$ with

$$J_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix},$$

we have to modify the Hamiltonian splitting accordingly by taking special care of the component of $v$ that is parallel to $B = (1, 0, 0)$

$$\begin{pmatrix} \dot{x} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} 0 & I_3 \\ -I_3 & \frac{1}{\varepsilon} J_3 \end{pmatrix} \begin{pmatrix} 0 \\ \vdots \\ 0 \\ v_2 \\ v_3 \end{pmatrix} + \begin{pmatrix} 0 & I_3 \\ -I_3 & \frac{1}{\varepsilon} J_3 \end{pmatrix} \begin{pmatrix} \nabla \Phi^\varepsilon(t, x) \\ v_1 \\ 0 \\ 0 \end{pmatrix}$$

in order to retain the periodicity of the stiff part solution.
Characteristics in the Littlejohn’s variables (i)

In order to treat the general case (variable $B$), Littlejohn introduces the following changes of variables:

\[
\begin{align*}
\begin{pmatrix} x \\ v \end{pmatrix} & \xrightarrow{\varphi_1} \begin{pmatrix} x \\ v_\parallel \\ v_\perp \\ \theta \end{pmatrix}, \\
\begin{pmatrix} x \\ v_\perp \end{pmatrix} & \xrightarrow{\varphi_2} \begin{pmatrix} x \\ v_\parallel \\ \mu \\ \theta \end{pmatrix},
\end{align*}
\]

where $(a(\theta, x), b(x), c(\theta, x))$ is the Littlejohn’s triplet defined as follows: given two smooth unit vectors $(e_1(x), e_2(x))$ in the orthogonal plane to $b(x) = \frac{B(x)}{|B(x)|}$, we set

\[
\begin{align*}
c(\theta, x) &= -\sin(\theta)e_1(x) - \cos(\theta)e_2(x), \\
a(\theta, x) &= c(\theta, x) \times b(x) = -\partial_\theta c(\theta, x),
\end{align*}
\]

so that $(a, b, c)$ is a direct orthonormal basis.
Characteristics in the Littlejohn’s variables (ii)

Inserting \((\varphi_2 \circ \varphi_1)'\) in previous formula gives the structure matrix

\[
\Omega = \begin{pmatrix} 0 & I_3 \\ -I_3 & \frac{1}{\varepsilon} J_B(x) \end{pmatrix} \rightarrow \begin{pmatrix} 0 & (DQ^T)^{-1} \\ - (QD)^{-1} & \frac{1}{\varepsilon} J_3 + R^T - R \end{pmatrix} = \tilde{\Omega}
\]

for \(Q \equiv Q(x, v_\parallel, \mu, \theta), \ R \equiv R(x, v_\parallel, \mu, \theta), \ D = \text{diag}(1, \frac{B(x)}{v_\perp}, 1)\), while the new Hamiltonian is now

\[
H = \frac{1}{2} |v|^2 + \phi^\varepsilon(t, x) \rightarrow \frac{1}{2} v_\parallel^2 + |B(x)| \mu + \phi^\varepsilon(t, x) = \tilde{H}
\]

In these variables, the system is non-canonically Hamiltonian of the form

\[
\begin{pmatrix} \dot{x} \\ \dot{v}_\parallel \\ \dot{\mu} \\ \dot{\theta} \end{pmatrix} = \tilde{\Omega} \begin{pmatrix} \nabla_x \tilde{H} \\ v_\parallel \\ |B| \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ \frac{|B|}{\varepsilon} \end{pmatrix} + k = \frac{1}{\varepsilon} g + k
\]
Illustration for $|B(x)| = B_0 > 0$

**Normal form theory** asserts that there exists a change of variables

$$(x, v\|, \mu, \theta) = \varphi^\varepsilon(X, V\|, M, \Theta) = (X, V\|, M, \Theta) + \mathcal{O}(\varepsilon)$$

transforming $\frac{1}{\varepsilon} g + k$ into $\frac{1}{\varepsilon} g + k^\varepsilon$ such that

$$[k^\varepsilon, g] = \frac{\partial k^\varepsilon}{\partial (X, V\|, M, \Theta)} g - \frac{\partial g}{\partial (X, V\|, M, \Theta)} k = B_0 \frac{\partial k^\varepsilon}{\partial \Theta} = 0$$

Hence, in the new variables $(X, V\|, M, \Theta)$, the vector field

$$\frac{1}{\varepsilon} g + k^\varepsilon = (\varphi^{\varepsilon'})^{-1} \left( \tilde{\Omega} \circ \varphi^\varepsilon \right) (\varphi^{\varepsilon'})^{-T} \nabla \left( \tilde{H} \circ \varphi^\varepsilon \right)$$

is again **non-canonically Hamiltonian** and **does not depend on** $\Theta$. 
Littlejohn’s reduction (ii)

In Littlejohn 83’ the author carries on a transformation of this sort for general magnetic fields with varying intensity $|B(x)|$.

More precisely

- Littlejohn constructs $\varphi^\varepsilon$, the change of variables which eliminates $\theta$, by working on the Lagrangian formulation of the characteristics for general $B$.
- In his construction, the magnetic moment $\mu$ becomes an invariant.
- If one is not interested by the gyro-angle $\theta$, the system has reduced dimension 4 (this is fundamental for the discretisation of the PDE).
Averaging of a single particle for varying $|B(x)|$ (i)

Characteristics in Littlejohn’s variable are

\[
(C) : \begin{pmatrix}
\dot{x} \\
\dot{v}_\parallel \\
\dot{\mu} \\
\dot{\theta}
\end{pmatrix} = \begin{pmatrix}
\frac{\dot{v}_\parallel (E^\epsilon \cdot c)}{|B|} \\
-\frac{v_\parallel v_\perp (\partial_x c) b \cdot b - v_\perp^2 (\partial_x c) c \cdot b + E^\epsilon \cdot b}{|B|} \\
-\frac{\mu \nabla |B| \cdot (v_\parallel b + v_\perp c)}{|B|} - 2\mu v_\parallel (\partial_x b) c \cdot c \\
\frac{|B|}{\epsilon} + \frac{v_\perp^2 (\partial_x b) b \cdot a}{v_\perp} - \frac{E^\epsilon \cdot a}{v_\perp} + \ldots
\end{pmatrix}
\]

with $v_\perp = \sqrt{2|B|\mu}$. With $y = (x, v_\parallel, \mu)$, this system is of the form

\[
\begin{pmatrix}
\dot{y} \\
\dot{\theta}
\end{pmatrix} = \begin{pmatrix}
\frac{v_\perp f_\theta(t, y) + h(t, y)}{B(x)\epsilon} + \frac{1}{v_\perp} g_\theta(t, y) + k_\theta(t, y)
\end{pmatrix}
\]

where the average of $\dot{\mu}$ w.r.t. $\theta$ vanishes.
Averaging of a single particle for varying $|B(x)|$ (ii)

Introducing

$$\langle f \rangle (t, y) = \frac{1}{2\pi} \int_0^{2\pi} f_\tau (t, y) d\tau \quad \text{and} \quad F_\theta (t, y) = \int_{\theta_0}^{\theta} (f_\tau (t, y) - \langle f \rangle (t, y)) d\tau$$

we can write (with $\theta \equiv \theta(t)$ and $y \equiv y(t)$)

$$f_\theta (t, y) - \langle f \rangle (t, y) = \frac{1}{\dot{\theta}} \left( \frac{d}{dt} F_\theta (t, y) - \partial_t F_\theta (t, y) - \partial_y F_\theta (t, y) \dot{y} \right)$$

and compute the component $y(t)$ as follows

$$y(t) = y_0 + \int_0^t h ds + \int_0^t v_\perp \langle f \rangle ds + \int_0^t \frac{v_\perp}{\dot{\theta}} \frac{d}{ds} F_\theta ds$$

$$- \int_0^t \frac{v_\perp}{\dot{\theta}} \left( \partial_t F_\theta + \partial_y (v_\perp f + h) \right) ds$$
Integration by parts in the third integral leads to

\[ y(t) = y_0 + \int_0^t hds + \int_0^t v_\perp\langle f \rangle ds + \frac{v_\perp}{\dot{\theta}} F_\theta + \int_0^t \left( \frac{v_\perp \ddot{\theta}}{\dot{\theta}^2} - \frac{\dot{v}_\perp}{\dot{\theta}} \right) F_\theta ds \]

\[ - \int_0^t \frac{v_\perp}{\dot{\theta}} \left( \partial_t F_\theta + \partial_y (v_\perp f + h) \right) ds \]

Now, for \( \varepsilon \) small enough, as long as \( \mu \geq C\varepsilon \), we can have bounds of the form

\[ \dot{\theta} \geq \frac{C}{\varepsilon} \text{ and } |\ddot{\theta}| \leq \frac{C}{\varepsilon}. \]

and conclude that (on an interval of length independent of \( \varepsilon \))

\[ y(t) = y_0 + \int_0^t hds + \int_0^t v_\perp\langle f \rangle ds + O(\varepsilon) \]
Averaging of a single particle (iv)

The asymptotic system is finally obtained by noticing that

$$\langle a \rangle = \langle c \rangle = 0 \quad \text{and} \quad \langle (\partial_x b) c \cdot c \rangle = \frac{1}{2} \text{div} b = -\frac{\nabla |B| \cdot b}{2|B|}$$

and dropping the variable $\theta$

$$\begin{pmatrix} \dot{x} \\ \dot{v}_\parallel \\ \dot{\mu} \end{pmatrix} = \begin{pmatrix} v_\parallel b \\ b \cdot (E^\varepsilon - \mu \nabla |B|) \\ 0 \end{pmatrix}. $$

The system is non-canonical Hamiltonian with Hamiltonian

$$H(x, v_\parallel, \mu) = \frac{1}{2} v_\parallel^2 + \Phi^\varepsilon + \mu |B|. $$
Averaging of a single particle (v)

**Lemma**

Assume $E^\varepsilon \in W^{1,\infty}([0, T] \times \mathbb{R}^3)$ for some $T > 0$ and that $\|E^\varepsilon\|_{W^{1,\infty}} \leq M$, $\forall \varepsilon$. Given $R_2 > 0$, there exist $\varepsilon_1 > 0$, $R_1 \geq 1$ and $R > 0$ such that for $0 < \varepsilon \leq \varepsilon_1$ and for any initial condition $(x_0, (v_\parallel)_0, \mu_0) \in B_{R_2}(0) \cap \{\mu \geq R_1\varepsilon\}$ the solutions of (C) and (A) exist on $[0, T_0^\varepsilon]$ and remain in $B_R(0) \cap \{\mu \geq \frac{1}{2}\mu_0\}$.

Moreover, we have

$$\forall t \in [0, T_0^\varepsilon], \ |x(t) - \bar{x}(t)| + |v_\parallel(t) - \bar{v}_\parallel(t)| + |\mu(t) - \bar{\mu}(t)| \leq C\varepsilon$$

for some positive constant (independent of $\varepsilon$).
Averaging of the Vlasov-Poisson equations

Assumption

Initial data \( f_0^\varepsilon \in W^{1,\infty}(\mathbb{R}^6) \) is positive, has compact support and

\[
\text{Supp}(f_0^\varepsilon) \subset \{(x, v) : |(x, v)| \leq M \} \text{ and } \|f_0^\varepsilon - f_0\|_{W^{1,\infty}} \leq C\varepsilon
\]

where \( f_0 = f_0(x, v_\parallel, v_\perp) \), i.e. \( f_0 \) does not depend on \( \theta \).

First-order asymptotics of Vlasov-Poisson

\[
(AVP) \quad \partial_t f + v_\parallel b \cdot \nabla_x f + b \cdot (E - \mu \nabla |B|) \partial_{v_\parallel} f = 0;
\]

\[
E(t, x) = \frac{1}{4\pi} \int_{\mathbb{R}^3} \frac{x - x'}{|x - x'|^3} \rho(t, x') dx'
\]

\[
\rho(t, x) = 2\pi |B(x)| \int_{\mathbb{R}^3 \times \mathbb{R}_+} f(t, x, v_\parallel, \mu) dv_\parallel d\mu
\]

\[
f(0, x, v_\parallel, \mu) = f_0(x, v_\parallel, \sqrt{2|B|\mu})
\]
Averaging of the Vlasov-Poisson equations

**Theorem (Main result)**

Assume that \( B \in C^2_b(\mathbb{R}^3) \) derives from a potential vector \( A \) and is such that \( |B(x)| \geq B_0 > 0 \) for all \( x \in \mathbb{R}^3 \). Suppose that previous assumption is furthermore satisfied and let \( T > 0 \). There exists \( \varepsilon \) such that for any \( 0 < \varepsilon \leq \varepsilon \), the solutions \( f^\varepsilon \) and \( f \) of (VP) and (AVP) exist on \([0, T]\) and satisfy

\[
\int |f^\varepsilon (t, x, v||b + v⊥c) - f \left(t, x, v||, \frac{v^2_⊥}{2|B|}\right)| v⊥dxdv||dv⊥dθ \leq C_T \varepsilon
\]

where the constant \( C_T \) does not depend on \( \varepsilon \).

**Remark:** This result is derived in [7] *Gyrokinetic approximations of the Vlasov-Poisson system with a strong magnetic field in dimension 3*, by Chartier, Crouseilles, Lemou, M. (in preparation). The next-order model is also derived therein: this is the so-called gyrokinetic model.
the derivation of the next term of the asymptotic expansion of the characteristics is quite intricate. This is completed in our paper [7].

In collaboration with P. Chartier, M. Lemou and A. Murua, we aim at using formal tools such as word-series to derive systematic and explicit expansions in the spirit of Littlejohn.

uniformly accurate numerical methods for the full Vlasov-Poisson system exist in the case of magnetic fields with constant intensity $|B(x)| \equiv B_0$ (see [8] next slide). The case of a varying intensity remains a challenge.
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Thank you for your attention