



## Entropy evolution and dissipation in collisionless particle-in-cell gyrokinetic simulations

A. Bottino



- Develop a numerical tool able to reproduce and predict turbulence and transport in tokamaks.
- Physics: Gyrokinetics, nonlinear
- > Numerics: Particle-in-cell
- Geometry: Global, Tokamak
- Gyrokinetics: suitable theory, good compromise between physics needs and numerical constraint.
- Nonlinear: turbulence is a nonlinear process.
- Particle-in-cell: well suited for high dimensional system, high resolution in velocity space, high performances on parallel supercomputing.
- Global: allow profile variation, simulation box from magnetic axis to plasma boundary.





> A brief introduction to Gyrokinetics

- Particle-in-cell for Gyrokinetics
- From linear to nonlinear PIC simulations: statistical noise and entropy evolution
- The tool: the NEMORB code
- Conclusions and outlook





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## GK approximation of the Vlasov-Maxwell problem 🔢

**Gyrokinetic** is a system of equations for treating **low frequency fluctuations** in magnetized plasmas.

- Traditional basic assumption, **Gyrokinetic Ordering:** 
  - dynamics **slower** than **gyrofrequency**
  - Scale of **background larger** than gyroradius
  - energy of field perturbation smaller than thermal
  - but perturbation scale can be small

$$\frac{\omega}{\Omega_{ci}} = O(\epsilon); \frac{\rho_i}{L} = O(\epsilon); \quad \frac{e\phi}{T} = O(\epsilon); \quad k_\perp \rho_i = O(1); \quad k_\parallel \rho_i = O(\epsilon)$$



## Turbulence, perpendicular vs. parallel





NEMORB: AUG 26754



- Lagrangian formulation: Equations derived by applying the Principle of Least Action for both particles and fields [Brizard, Scott, Sugama,..].
- Coordinate transforms are used to eliminate the gyroangle dependence in the Lagrangian at every desired order.
- Reduced dimensionality: 5D (3D space + 2D velocity).
- Variational principle on Lagrangian gives Euler-Lagrange equations.
- Variational principle on Lagrangian density gives equations for the fields,
   Polarization and (parallel) Ampére's equations.
- Degree of freedom for the choice of the velocity coordinates.

$$\frac{\mathsf{D}f}{\mathsf{D}t} \equiv \frac{\partial f}{\partial t} + \dot{\mathsf{R}} \cdot \frac{\partial f}{\partial \mathsf{R}} + \dot{p}_{\parallel} \cdot \frac{\partial f}{\partial p_{\parallel}} = 0 \quad ; \quad \dot{\mu} = 0$$

 $p_{\parallel} \equiv mU + rac{e}{c} J_0 A_{\parallel}$  canonical parallel momentum  $\mu \equiv v_{\perp}^2/2B$  magnetic moment

Euler-Lagrange equations:

$$\dot{\mathbf{R}} = \left( p_{\parallel} - \frac{e}{c} J_{0} A_{\parallel} \right) \frac{\mathbf{B}^{*}}{m B_{\parallel}^{*}} - \frac{c}{e B B_{\parallel}^{*}} \mathbf{F} \cdot \left[ \mu \nabla B + e \nabla \left( J_{0} \Phi - \frac{p_{\parallel}}{m c} J_{0} A_{\parallel} \right) \right]$$

$$\simeq U \mathbf{b} + \mathbf{v}_{D} + \mathbf{v}_{E \times B} + \mathbf{v}_{A \parallel}$$

$$\dot{p}_{\parallel} = -\frac{\mathbf{B}^{*}}{B_{\parallel}^{*}} \cdot \left[ \mu \nabla B + e \nabla \left( J_{0} \Phi - \frac{p_{\parallel}}{m c} J_{0} A_{\parallel} \right) \right]$$

$$\simeq -\mu \mathbf{b} \cdot \nabla B + P (\nabla J_{0} \Phi, \nabla J_{0} A_{\parallel})$$

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canonical parallel momentum

magnetic moment

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Long wavelength limit (  $k_{\perp} \rho_{\rm s} < 1$ ) :

$$\sum_{\rm species} e \langle \delta n \rangle + \nabla_{\perp} \left( \sum_{\rm species} \frac{m n_0}{B^2} \right) \nabla_{\perp} \Phi = 0$$

Equation of motion does not contain polarization drifts. In GK polarization enters in the polarization equation only.

- The GK+Polarization system contains the FLR generalization of the wellknown physics of the fluid equations (like R-MHD), but it packages that physics differently formally proven by [Scott 2010].
- GK equations: ExB drifts and magnetic drifts.
- Polarization equation: Polarization and diamagnetic drifts.



> Different from the "usual" formulation, (skin terms):

$$\left(\sum_{\text{species}} \frac{n_0 e^2}{m} A_{\parallel}\right) - \frac{1}{\beta} \nabla_{\perp}^2 A_{\parallel} = \sum_{\text{species}} \langle \delta j_{\parallel} \rangle$$

- The fact that all the equations have been derived from a Lagrangian assure consistency. Even if approximations are made in the Lagrangian, all the symmetry properties will be preserved.
- This entire system of equation: GK Vlasov + Polarization + Ampére, has been proven be energy and momentum conserving via gyrokinetic field theory [Scott 2010].





A brief introduction to Gyrokinetics

### Particle-in-cell for Gyrokinetics

From linear to nonlinear PIC simulations: statistical noise and entropy evolution.

The tool: the NEMORB code

Conclusions and outlook



The Particle-in-cell method (**PIC**) is a **numerical technique** used to solve a certain class of partial differential equations. Two steps:

- Follow the orbit: individual macro particles (or fluid elements) in a Lagrangian frame are tracked in continuous phase space.
- Project moments: Moments of the distribution function are computed simultaneously on Eulerian (stationary) mesh points.

The PIC method is a so-called Particle-Mesh (PM) method, **interactions of particles only through the average fields**.

- Solid and fluid mechanics, cosmology,...
- Plasma physics: laser-plasma interactions, electron acceleration and ion heating in the auroral ionosphere, magnetic reconnection...Gyrokinetics



The Vlasov equation is recast in the following form (control variate method):

$$\frac{\mathsf{D}f}{\mathsf{D}t} = \frac{\mathsf{D}(f_0 + \delta f)}{\mathsf{D}t} = 0 \to \frac{\mathsf{D}\delta f}{\mathsf{D}t} = -\frac{\mathsf{D}f_0}{\mathsf{D}t}$$

- fo is an analytically known function, possibly (but not necessary) an equilibrium distribution function.
- No changes in the equations (only adding and subtracting the same term in the moment equation):

$$\int M(\mathbf{v}) f d\mathbf{v} = \int M(\mathbf{v}) (f - f_0) d\mathbf{v} + \int M(\mathbf{v}) f_0 d\mathbf{v}$$

>  $\delta f$  is discretized with numerical particles (markers):

$$\delta f \equiv \sum_{p=1}^{N} w_p(t) \ \delta(\mathbf{R} - \mathbf{R}_p(t)) \ \delta(p_{\parallel} - p_{\parallel p}(t)) \ \delta(\mu - \mu_p(t_0))$$



The Vlasov equation becomes a set of N equations for the particles weights, integrated using the method of the characteristics:

$$\frac{\mathrm{d}w_{p}}{\mathrm{d}t} = -\frac{\partial f_{0}}{\partial \mathbf{R}} \frac{\mathrm{d}\mathbf{R}}{\mathrm{d}t}\Big|_{p} - \frac{\partial f_{0}}{\partial p_{\parallel}} \frac{\mathrm{d}p_{\parallel}}{\mathrm{d}t}\Big|_{p}$$

- > The RHS contains gyroaveraged potentials  $J_0(A_{||})$  and  $J_0(\phi)$
- The gyroaverage operator in real space looks like:

$$\left\langle \phi \right\rangle_{\mathbf{R}} = \sum_{\mathbf{k}} \phi_{\mathbf{k}} \, e^{i\mathbf{k}\cdot\mathbf{R}} \, J_0(k_\perp \rho_L)$$

This should be calculated N times at every time step.
Computationally prohibitive!!!

Gyroaveraged potential at the particle position is approximated by an average of the potential on some points on the gyroring:

$$\langle \phi \rangle = \frac{1}{2\pi} \int_0^{2\pi} \phi(\vec{R} + \vec{\rho}) \, \mathrm{d}\theta \simeq \frac{1}{N_{avg}} \sum_{i=1}^{N_{avg}} \phi(\vec{x}_i)$$



- > Start from  $\phi$  on the grid and a particle p.
- Choose some points on the gyroring.
- Calculate via interpolation the values of φ on points of the gyroring.
- Calculate the average value.
- ≻ [Lee 1983]





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#### Particle-in-cell for Gyrokinetics

# From linear to nonlinear PIC simulations: statistical noise and entropy evolution

The tool: the NEMORB code

Conclusions and outlook



- Linearize the equations, markers will move on unperturbed trajectories.
- Choose an MHD equilibrium, temperature and density profiles.
- Select one toroidal mode n.
- Put an initial perturbation on an equilibrium distribution function.
- Run the code.









#### Issues when moving from linear to nonlinear global simulations:

- Heat and particle fluxes: profile evolution.
- Statistical noise.
- Collisionless: lack of dissipation or the "entropy paradox".
- Massively parallel simulations required.
- > Deal with a lot (TB of) data.
- Inclusion of collision becomes problematic.



- In nonlinear global simulations with adiabatic electrons only temperature evolves in time (no net particle transport).
- Temperature gradient decays until critical gradient is reached.
- A real steady state is never reached: the heat flux continuously decays.
- In reality, the heat flux reaches a finite value determined by the discretization (in PIC mostly number of particles).
- Heat source terms must be added on the right hand side of the Vlasov equation.



#### Example: ITM cyclone case (circular DIII-D)





- >  $\delta f$  is discretized with N markers.
- Besides diagnostics purposes, δf itself does not enter in the PIC algorithm, the moments of δf do, e.g.:

$$\sum_{\text{species}} e\langle \delta n \rangle + \nabla_{\perp} \left( \sum_{\text{species}} \frac{mn_0}{B^2} \right) \nabla_{\perp} \Phi = 0$$

Calculating the moments is equivalent to a Monte-Carlo integration, i.e. solving [Aydemir 94]:

$$\int_V f(\mathbf{Z}) \mathrm{d}\mathbf{Z}$$

using only a **discrete random sample** for f :

$$(\mathsf{Z}_1,\mathsf{Z}_2,..,\mathsf{Z}_N) \rightarrow (f(\mathsf{Z}_1),f(\mathsf{Z}_2),..,f(\mathsf{Z}_N)).$$





The error in Monte-Carlo integral evaluation is well known:

 $\epsilon \simeq \sigma / \sqrt{N}$ 

N, number of sampling points.  $\sigma^2$  variance of the distribution of the test function.

- The error & in the density integration is the statistical noise.
- The charge density calculated with particles will be:

$$\rho(\mathbf{Z}) = \rho(\mathbf{Z})_{\mathsf{signal}} + \epsilon = \rho(\mathbf{Z})_{\mathsf{signal}} + \rho(\mathbf{Z})_{\mathsf{noise}}$$

The Polarization equation transfers the statistical noise (error) from the charge density to the electrostatic potential.



Error introduced when the moment of the GK distribution function (density) can be analytically evaluated, a crude but useful approximation is:

$$ho_{noise}^2 \simeq \frac{N_G}{N} \langle w^2 \rangle G \quad ; \qquad \langle w^2 \rangle \equiv \frac{1}{N} \sum_{i=1}^N w_i^2$$

NG , number of Fourier modes included in the simulation.G accounts for FLR filtering and grid projection filtering.

Derivation: DFT on discretized Polarization Equation, velocity dependence is removed by averaging the contribution of the Bessel functions with a Maxwellian distribution.



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#### > In PIC simulations $\rho(Z)_{noise}$ can be measured



> PIC is different from MC: **noise constantly grows in time**. Why?





In general, simulations reach a turbulent steady state when the fluctuation entropy saturates.





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- Particles move in a Lagrangian frame: it can be shown that without collisions, no dissipation is present in PIC numerical scheme.
- Without dissipation a true steady state cannot be reached in δf PIC simulations. Without dissipation fluctuation entropy always increases in time in PIC [Krommes et al. 1994, 1999].





Entropy fluctuation:

$$\delta S = \int (f \ln f - f_0 \ln f_0) \,\mathrm{d}\mathbf{Z} \simeq \int \frac{\delta f^2}{f_0} \,\mathrm{d}\mathbf{Z} \to \frac{1}{N} \sum_{i=1}^N \frac{1}{2} \frac{w_i^2}{f_{0i}} = \langle \frac{w^2}{f_0} \rangle$$

> Time evolution (multiply Vlasov eq. times  $\delta f/f_0$ , integrate over phase space):

$$\frac{\mathrm{d}\delta S}{\mathrm{d}t} = \mathsf{D}_{\mathrm{flux}} + \mathsf{D}_{\mathrm{field}}$$
$$\mathsf{D}_{\mathrm{flux}} \simeq \frac{a}{V} \left(\frac{a}{L_{Ti}}\right)^2 \chi_i \ n_0$$
$$\mathsf{D}_{\mathrm{field}} \simeq \frac{1}{T} \frac{\mathrm{d}E_f}{\mathrm{d}t}$$

*D<sub>flux</sub>*, proportional to the heat diffusivity (contains heat flux and T gradient)
 *D<sub>field</sub>*, entropy variation by the transfer of energy from particles to the fields.

[Jolliet et al. 2009]



PP

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 $t \left[ \Omega_{i}^{-1} \right]$ 

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dδS/dT

1.5

### This is the "entropy paradox": In a state which appears to be steady (finite and stationary heat flux) the entropy (sum of the weight square) increases

Entropy fluctuation:

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in time.

x 10<sup>-7</sup> dS/dt 14 dS/dt, D<sub>flux</sub> 12 .dS/dt, D<sub>field</sub> Entropy fluctuation, dS/dt

0.5



2

0

-2 0









- Without dissipation the system will develop structures at smaller and smaller scales in velocity space.
- > The low moments of  $\delta f$  saturate, but the growth of fine-scale velocity structures contributes to the monotonical increase of the entropy ( $\delta f^2$ ).

The "entropy paradox" is real physics, and it is what the PIC simulations show!





- Without dissipation the system will develop structure at smaller and smaller scale in velocity space.
- The **low moments** of  $\delta f$  saturate but the growth of fine-scale velocity structures contributes to the monotonical increase of the entropy ( $\delta f^2$ ):
- > This is real physics, and it is what the PIC simulations get!
- What about the noise?
- > The noise is also a  $\delta f^2$  term:

$$\rho_{noise}^2 \simeq \frac{N_G}{N} \langle w^2 \rangle G$$

The markers try to resolve the new small scales, i.e. the weights will unavoidably grow in absolute value: noise will increase!



Dissipation can be introduced in different ways, e.g. Particle-Continuum methods [Parker et al 2008] or Krook–like operators [McMillan et al. 2009].

$$\frac{\mathrm{d}\delta S}{\mathrm{d}t} = \mathsf{D}_{\mathsf{flux}} + \mathsf{D}_{\mathsf{field}} + \mathsf{D}_{\mathsf{dissipation}}$$





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μμ

## Transport is unaffected on short time scale

> Although entropy behaves so differently, ITG fluxes appear to be robust:



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IPP



But, simulations without dissipation cannot be run forever, the signal to noise will drop and finally crash the simulation.



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ΡΡ



For ETG turbulence, the growth of the noise and the consequent spurious density charge strongly reduces the transport [Nevins et al. 2005, Bottino et al. 2006].



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## Convergence: the Cyclone base case









### Noise convergence (R/L<sub>T</sub>=10)



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### Krook op. vs coarse graining



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μρ









- 1998: T.M. Tran, adiabatic electrons, no ZF response, cylindrical coordinates, MHD equilibria, long wavelength approximation in Polarization.
- 2001-2003: A. Bottino, electron model (linear), improved Polarization, simple ZF response; P. Angelino, ZF response;
- > 2002: first nonlinear physics studies.
- 2004-2008: S. Jolliet, magnetic coordinates, field aligned solver, electron model, field aligned Fourier filtering (with P. Angelino), A.Bottino, domain cloning, B.F. McMillan, dissipation, Solver in Fourier space;
- 2006 first massively parallel simulations.
- > 2009-now: B.F. McMillan, equilibrium flows; T. Vernay, collisions.
- > 2009: A.Bottino, parallel Ampére's law, multispecies: NEMORB.

Now: three groups, CRPP (L. Villard), Warwick U. (B.F.Mcmillan), IPP (Bottino)





- ➢ Upgrade of the ORB5 [Jolliet et al. 2007] code.
- Global tokamak geometry (including magnetic axis).
- Gyrokinetic Vlasov equation for multiple ion species (DK for electrons).
- Linearized Polarization equation and parallel Ampére's law.
- Electron-ion collisions, self-collisions (pitch angle scattering).
- Ideal MHD equilibria (CHEASE code).
- Equilibrium flows.
- Dissipation in collisionless simulations





- Follow the ORB5 timeline and see how the heat transport predictions would have changed over the years.
- > Equilibrium: AUG 26754.
- Profiles: stronger gradients than experiment and localized around mid-radius (R/L<sub>T</sub>~7.5).
- Definitions:

Q, heat flux: kinetic energy flux due to the  $V_{EXB}$  velocity.

$$\chi_i = \frac{Q}{n_i |\nabla T_i|} \qquad \chi_{GB} = \frac{\rho_s^2 c_s}{a}$$





Electrostatic, adiabatic electrons

$$\langle \delta n_D \rangle + \nabla_{\perp} \cdot \left( \frac{n_0}{B\Omega_D} \nabla_{\perp} \phi \right) = \frac{e n_0}{k_B T_e} (\phi - \bar{\phi})$$

- $\blacktriangleright \phi$  is the "zonal" (flux surface averaged) component of the electrostatic potential.
- > Calculating  $\overline{\phi}$  beyond the numerical possibilities at that time.
- Toroidal mode number n=0 was filtered out of the simulations.





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### Electrostatic potential, no n=0



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### Ion heat conductivity is very large

Time average,  $\chi/\chi_{GB}$ 





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- Electrostatic, adiabatic electrons, zonal flow correctly treated
- Polarization equation:

$$\langle \delta n_D \rangle + \nabla_{\perp} \cdot \left( \frac{n_0}{B\Omega_D} \nabla_{\perp} \phi \right) = \frac{e n_0}{k_B T_e} (\phi - \bar{\phi})$$

- $\blacktriangleright$   $\phi$  is the "zonal" (flux surface averaged) component of the electrostatic potential
- Simulation similar to the first work that made particle-in-cell global simulations popular:

Z.Lin,

"Turbulent transport reduction by zonal flows: massively parallel simulations" [Science 1998],

i.e., CYCLONE base case with ZF, using the GTC code.



### Non zonal electrostatic potential



#### A. Bottino, NumKin 2013, 5/09/2013

PΡ



#### > Ion heat conductivity is strongly reduced

Time average,  $\chi/\chi_{GB}$ 

Radial average ,  $\chi/\chi_{\text{GB}}$ 



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- Electrostatic, adiabatic passing electrons, zonal flow correctly treated and kinetic trapped electrons.
- Polarization equation:

$$\langle \delta n_D \rangle + \nabla_\perp \cdot \left( \frac{n_0}{B\Omega_D} \nabla_\perp \phi \right) = (1 - \alpha) \frac{e n_0}{k_B T_e} (\phi - \bar{\phi}) + \delta n_{e,trapped}$$

 $\alpha$ , fraction of trapped particles.

No need to follow the fast parallel electron dynamics: time step is still comparable with adiabatic electron simulations.



#### > Mode is still ITG, further destabilized by trapped particles



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- Electromagnetic, passing and trapped kinetic electrons,
- Polarization equation:

$$\langle \delta n_D \rangle + \nabla_\perp \cdot \left( \frac{n_0}{B\Omega_D} \nabla_\perp \phi \right) = \frac{\delta n_e}{B\Omega_D}$$

- Need to follow the fast parallel electron dynamics, time step must be (m<sub>i</sub>/m<sub>e</sub>)<sup>1/2</sup> smaller then adiabatic electron simulations.
- ➤ Wall-clock time: 10<sup>6</sup> cpu/hours.
- > Rescaled density profile to have  $\beta_e = 0.1$  % at mid-radius.

# Parallel magnetic potential, A<sub>11</sub>









### $> \beta_e = 0.1 \%$ , no effect on transport







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#### $> \beta_e = 0.3 \%$ , transport reduction, ITG "almost TEM"



Radial average ,  $\chi/\chi_{GB}$ 



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> A brief introduction to Gyrokinetics

- Particle-in-cell for Gyrokinetics
- From linear to nonlinear PIC simulations: statistical noise and entropy evolution.
- The tool: the NEMORB code
- Conclusions and outlook



- Nonlinear electrostatic GK PIC simulations are mature: comparisons with existent experiments are now possible, when trapped electron dynamics is included.
- Noise is understood and kept under control.
- Cancellation problem in electromagnetic simulations is cured using control variate method: EM simulations are challenging but feasible. It is still a work in progress... the model is not complete and some results are questionable.
- Open problems in NEMORB:
- conciliate collisions and EM
- push the scaling of the code (accelerators?)
- Outlook: fast particles and their self consistent interplay with Alfvénic modes.





• Backup slides



- Controversy between GYRO and GTC results concerning the scaling of the turbulence with the machine size and the transition to the Gyro-Bohm regime.
- Controversy was solved when the same MHD equilibria (and not s-alpha) were used in ORB5 and GENE simulations [McMillan 2007].





## ETG turbulence, relevance for transport

IPP

- Main motivation for my "noise" studies.
- In 2005 global PIC simulations [Lin 2005] showed that ETG modes lead to lower transport level than flux tube simulations [Jenko 2002].
- Physics or an artifact of the numerical scheme? [Nevins 2005].
- ORB5 simulations proved that when the noise was kept under control, the original flux-tube results were retrieved.





## Standard diagnostics in NEMORB

- Radial profiles
- Spectra:



- Converged spectra are difficult to get, convergence slower than fluxes.
- Spectra are reconstructed from 3D data, local spectra are possible.



## Synthetic diagnostics: line sampler



- Profiles along the line of sight
- Integrated values

Computationally costly (for AUG, visualization cluster required)


# **3D** diagnostics



Sampling 3D data along 1D chords (or points)





### Visit: LineSampler tool



00	LineSampler operator attributes
	Main Geometry List Sampling View
Number of arrays	1     Toroidal angle between arrays     5       Divergent     Parallel     Grid
Numbe	r of divergent channels 5
Relative	e angle between channels 5
Array origin (R,Phi,Z)	1.7 0 1.75
Array axis direction	OR OZ Torridal Z-tilt
Poloidal angle	0 angle Peloidal
Poloidal plane R-tilt	0
Poloidal plane 7-tilt	
	0 R-tilt
Toroidal angle	0
Flip toroidal angle	
Make default	Load Save Reset
Apply	(Post ) (Dismiss

> Very flexible, easy to use BUT extremly computationally intensive.



### **3D** diagnostics



Sampling 3D data along 1D chords (or points)





# AUG application: density fluctuations



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# **3D** diagnostics



Poloidal plots from 3D data:



- I rack passive particle in turbulent or stationary fields.
- ➤ Use full 3D data (several hundreds of GB) for analysis using VisIt.



### Turbulence on a flux-surface



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$$\nabla_{\perp}^2 A_{\parallel} = \mu_0 \sum_{\text{species}} j_{\parallel} \tag{10}$$

where  $j_{\parallel}$  is the current density linearized on the background Maxwellian  $f_0$ :

$$j_{\parallel} = e \int dW \delta(\mathbf{R} + \boldsymbol{\rho} - \mathbf{x}) p_z \left[ f - \frac{ep_z}{T} f_0 J_0 A_{\parallel} \right] \quad . \tag{11}$$

Eq. (10) can be rewritten as:

$$\left(\sum_{\text{species}} \frac{\mu_0 n_0 e^2}{m} \langle A_{\parallel} \rangle \right) - \nabla_{\perp}^2 A_{\parallel} = \mu_0 \sum_{\text{species}} \delta j_{\parallel} \tag{12}$$

where  $\delta j_{\parallel} = e \int dW (p_z/m) \delta f \delta(\mathbf{R} + \boldsymbol{\rho} - \mathbf{x})$  and  $\langle A_{\parallel} \rangle \equiv (n_0)^{-1} \int dW f_0 J_0 A_{\parallel} \delta(\mathbf{R} + \boldsymbol{\rho} - \mathbf{x})$ . For C(f) = 0 and S = 0, the set of gyrokinetic equations given by (7,8,9,12) is energy and momentum conserving. An elegant proof is given in Ref. [15].

Defining for a species s the thermal gyroradius,  $\rho_s \equiv \sqrt{m_s T_s}/(eB_0)$ , and the plasma  $\beta$ ,  $\beta_s = \mu_0 n_0 T/B_0^2$ , eq. (12) becomes, for a single ion species:

$$\frac{\beta_s}{\rho_s^2} \langle A_{\parallel} \rangle_s + \frac{\beta_e}{\rho_e^2} \langle A_{\parallel} \rangle_e - \nabla_{\perp}^2 A_{\parallel} = \mu_0 \sum_{\text{species}} \delta j_{\parallel} \quad . \tag{13}$$





$$H = m \frac{U^2}{2} + m\mu B + eJ_0 \Phi + \mathcal{O}(\Phi^2) \simeq \frac{p_z^2}{2m} + m\mu B + e\left(J_0 \Phi - \frac{p_z}{m}J_0 A_{\parallel}\right) \quad .(3)$$

The  $p_z$  formulation implies the appearance of large unphysical terms in the parallel Ampère's law (13). Considering the Hamiltonian (3), one can define the adiabatic part of the distribution function as

$$F^{\rm ad} \equiv -\frac{ef_0}{T} (J_0 \Phi - p_z J_0 A_{\parallel}) \tag{14}$$

and an adiabatic current  $j_{\parallel}^{\rm ad}$ :

ļ

$$\mu_0 j_{\parallel}^{\rm ad} \equiv \mu_0 e \int dW \delta(\mathbf{R} + \boldsymbol{\rho} - \mathbf{x}) F^{\rm ad} p_z$$
$$= \mu_0 e \int dW \delta(\mathbf{R} + \boldsymbol{\rho} - \mathbf{x}) \frac{e f_0 p_z^2}{T} J_0 A_{\parallel} = \frac{\beta_s}{\rho_s^2} \langle A_{\parallel} \rangle \quad . \tag{15}$$





$$A_{\parallel}(\mathbf{x},t) = \sum_{\mu} \phi_{\mu}(t) \Lambda_{\mu}(\mathbf{x}) \tag{17}$$

where  $\Lambda_{\mu}(\mathbf{x})$  is a tensor product of 1D B-splines. Using the Galerkin's method, equation (16) can be written in matrix form as:

$$(\hat{\mathbf{L}} + \hat{\mathbf{S}}_{\mathbf{i}} + \hat{\mathbf{S}}_{\mathbf{e}})\phi = \mu_0(\mathbf{j}_{\parallel \mathbf{i}} + \mathbf{j}_{\parallel \mathbf{e}}) \quad .$$
(18)

In the following, the "hat" quantities are matrices,  $\phi$  is the B-spline coefficient vector to be solved for and the  $\mathbf{j}_{\parallel}$ 's are the coefficient vectors after current-assignment of the weights. The matrix elements of Eq. (18) are defined by

$$\hat{L}_{kj} \equiv \int (1 - \beta_{\rm i}) \nabla_{\perp} \Lambda_j \cdot \nabla_{\perp} \Lambda_k \, \mathrm{dx}$$
(19)

$$\hat{S}_{i,kj} \equiv \int \frac{\beta_i}{\rho_i^2} \Lambda_j \Lambda_k \, \mathrm{dx} \tag{20}$$

$$\hat{S}_{e,kj} \equiv \int \frac{\beta_e}{\rho_e^2} \Lambda_j \Lambda_k \, \mathrm{dx} \tag{21}$$





and the current-assignment vectors are:

$$j_{\parallel e,k} = \sum_{p=1}^{N_e} p_{z,p} w_{e,p} \Lambda_k$$
(22)  
$$j_{\parallel i,k} = \sum_{p=1}^{N_i} p_{z,p} w_{i,p} J_0 \Lambda_k \quad ;$$
(23)

 $w_{e,p}$  and  $w_{i,p}$  are the marker weights, for which  $\delta f_s = \sum_{p=1}^{N_s} w_s \delta(W - W_p)$  where  $W_p \equiv (\mathbf{R}_p, p_{z,p}, \mu_p)$  represents a point in the 5D phase space.  $N_s$  is the total number of markers. In order to solve the cancellation problem, we define a "noise reduced" marker weight:

$$\tilde{w}_{\rm p} = w_{\rm p} - \Omega_{\rm p} \frac{ef_0}{T} J_0 A_{\parallel} \tag{24}$$

 $\Omega_p$  is the phase space volume, initially centered around  $W_p$ , associated with the marker p (see Ref.[10]). The current-assignment vector, for the new weight  $\tilde{w}_p$  becomes:

$$\mu_0 \tilde{\mathbf{j}}_{\parallel} = \mu_0 (\mathbf{j}_{\parallel} - \hat{\mathbf{j}}_{\parallel}^{\mathrm{ad}} \phi) \tag{25}$$

$$\mu_0 \hat{\mathbf{j}}_{\parallel}^{\mathrm{ad}} \phi \equiv \sum_{p=1}^{N_{\mathrm{s}}} \mu_0 p_{z,p} \Omega_p \frac{e p_z f_0}{T} J_0 A_{\parallel} \Lambda_k \tag{26}$$

$$\simeq \mu_0 e \int dW \delta(\mathbf{R} + \boldsymbol{\rho} - \mathbf{x}) \frac{e f_0 p_z^2}{T} J_0 A_{\parallel} \Lambda_k = \hat{\mathbf{S}} \boldsymbol{\phi}$$
(27)





having used the definition of adiabatic current of Eq. (15). Since the cancellation problem affects mainly the electrons, noise-reduced weights are used for the electrons only. Therefore, the discretized parallel Ampère's law is:

$$(\hat{\mathbf{L}} + \hat{\mathbf{S}}_{i} + \hat{\mathbf{S}}_{e})\phi = \mu_{0}(\mathbf{j}_{\parallel i} + \mathbf{j}_{\parallel e} - \hat{\mathbf{j}}_{\parallel e}^{ad} \phi) + \hat{\mathbf{S}}_{e}\phi \quad .$$

$$(28)$$

A formal proof of the equivalence of this algorithm with a control variate method is given in [6] (scheme two). This equation can be solved by an iterative procedure (see Appendix B of Ref. [6]). The cancellation problem can be solved analytically by eliminating the term  $\hat{S}_e \phi$  on both sides of eq. (28).