# Adaptive FEM for second order formulations of the neutron transport problem 

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## Overview

(1) Neutron transport
(2) Second order formulations
(3) Multidimensional $S P_{N}$ model
(4) Adaptive FE solution

## Phase space

$$
X:=\left\{(\mathbf{x}, \boldsymbol{\Omega}, E): \mathbf{x} \in V \subset \mathbb{R}^{3}, \boldsymbol{\Omega} \in S_{2}, E \in\left[E_{m}, E_{M}\right]\right\}
$$



- $V \ldots$ bounded convex domain with smooth $\partial V$


## Steady state neutron transport equation

in the domain $V$ occupied by an isotropic medium

$$
\begin{aligned}
& \boldsymbol{\Omega} \cdot \nabla \psi(\mathbf{x}, \boldsymbol{\Omega}, E)+\sigma_{t}(\mathbf{x}, E) \psi(\mathbf{x}, \boldsymbol{\Omega}, E)= \\
& \quad=\int_{E_{m}}^{E_{M}} \int_{S_{2}} \kappa\left(\mathbf{x}, \boldsymbol{\Omega} \cdot \boldsymbol{\Omega}^{\prime}, E \leftarrow E^{\prime}\right) \psi\left(\mathbf{x}, \boldsymbol{\Omega}^{\prime}, E^{\prime}\right) \mathrm{d} \boldsymbol{\Omega}^{\prime} \mathrm{d} E^{\prime}+q(\mathbf{x}, \boldsymbol{\Omega}, E)
\end{aligned}
$$

- $\psi$... angular neutron flux density
- $\sigma_{t} \ldots$ total cross section (all neutron-nuclei interactions)
- $q$... volumetric neutron sources
- $\kappa \quad \ldots$ scattering + neutron multiplication processes (fission)


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\kappa=\sigma_{s}\left(\mathbf{x}, \boldsymbol{\Omega} \cdot \Omega^{\prime}, E \leftarrow E^{\prime}\right)+\frac{\nu\left(\mathbf{x}, E \leftarrow E^{\prime}\right) \sigma_{f}\left(\mathbf{x}, E^{\prime}\right)}{4 \pi}
$$

- $\sigma_{s / f} \ldots$ scattering/fission cross section
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## Steady state neutron transport equation

in the domain $V$ occupied by an isotropic medium

$$
T \psi(\mathbf{x}, \Omega, E)=q(\mathbf{x}, \Omega, E), \quad T=A+\Sigma_{t}-K
$$

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## Steady state neutron transport equation

on the boundary $\partial V$

Define:

$$
\partial X^{ \pm}:=\left\{(\mathbf{x}, \Omega, E) \in \partial V \times S_{2} \times\left[E_{m}, E_{M}\right], \text { s.t. } \Omega \cdot \mathbf{n}(\mathbf{x}) \gtrless 0\right\}
$$

- Vacuum in $\mathbb{R}^{3} \backslash \bar{X}$ :

$$
\left.\psi\right|_{\partial x^{-}}=0
$$

- Specular reflection at boundary (plane of symmetry)

$$
\psi(\mathbf{x}, \boldsymbol{\Omega}, E)=\psi\left(\mathbf{x}, \boldsymbol{\Omega}_{R}, E\right),\left.\quad(\mathbf{x}, \boldsymbol{\Omega}, E) \in\right|_{\partial x^{-}}, \quad \boldsymbol{\Omega}_{R}=\boldsymbol{\Omega}-2 \mathbf{n}(\boldsymbol{\Omega} \cdot \mathbf{n})
$$

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4 Adaptive FE solution

## Multigroup approximation of energetic dependence

- Let $\left[E_{m}, E_{M}\right]=\left[E^{G}, E^{G-1}\right] \cup \ldots \cup\left[E^{g}, E^{g-1}\right] \cup \ldots \cup\left[E^{2}, E^{1}\right]$ and with quantities averaged over each interval (group) solve

$$
\left\{\begin{aligned}
T^{G}\left\{\psi^{g}(\mathbf{x}, \boldsymbol{\Omega})\right\} & =\left\{q^{g}(\mathbf{x}, \boldsymbol{\Omega})\right\}, & & \mathbf{x} \in V \\
\psi^{g}(\mathbf{x}, \boldsymbol{\Omega}) & =0, & & \mathbf{x} \in \partial V, \boldsymbol{\Omega} \cdot \mathbf{n}<0, g=1, \ldots, G
\end{aligned}\right.
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T^{G}\left\{\psi^{g}(\mathbf{x}, \boldsymbol{\Omega})\right\} \equiv\left\{\left(A+\sum_{r}^{g}\right) \psi^{g}(\mathbf{x}, \boldsymbol{\Omega})+\sum_{g^{\prime}=1, g^{\prime} \neq g}^{G} K^{g g^{\prime}} \psi^{g^{\prime}}(\mathbf{x}, \boldsymbol{\Omega})\right\}
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$$

- Can be used to define a Gauss-Seidel type iterative scheme

$$
\left(A^{g}+\sum_{r}^{g}\right) \Psi_{i+1}^{g}=\sum_{g^{\prime} \leq g-1} K^{g g^{\prime}} \Psi_{i+1}^{g^{\prime}}+\sum_{g^{\prime} \geq g+1} K^{g g^{\prime}} \Psi_{i}^{g^{\prime}}+q^{g}
$$

- In each iteration - one-speed transport problem, where only the advection term $A^{g}$ spoils self-adjointness


## Selected second order formulations


S. Kaplan and J. A. Davis

Canonical and Involutory Transformations of the Variational Problems of Transport Theory. Nucl. Sci. Eng., 28(1967), pp. 166-176.

國 J. E. Morel and J. M. McGhee
A Self-Adjoint Angular Flux Eqn. Nucl. Sci. Eng., 132(1999), pp. 312-325.
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Least-Squares Finite-Element Solution of the Neutron Transport Equation in Diffusive Regimes. SIAM J. Numer. Anal., 35(1998), pp. 806-835.
$\Rightarrow$ complicated, strongly coupled system of $2^{\text {nd }}$ order PDEs

## $P_{N}$ approximation of angular dependence

Standard Galerkin approximation of $\psi(\cdot, \Omega, \cdot)$ in the subspace of $L^{2}\left(S_{2}\right)$ spanned by the spherical harmonic functions $Y_{n}^{m}$

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- $\psi(\mathbf{x}, \boldsymbol{\Omega}, E) \approx \sum_{n=0}^{N} \sum_{m=-n}^{n} \phi_{n}^{m}(\mathbf{x}, E) Y_{n}^{m}(\boldsymbol{\Omega})$


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- Insert into NTE, simplify the scattering kernel $\kappa$ by using

$$
\sigma_{s}\left(\mathbf{x}, \boldsymbol{\Omega} \cdot \boldsymbol{\Omega}^{\prime}, E \leftarrow E^{\prime}\right) \approx \sum_{k=0}^{K} \frac{2 k+1}{4 \pi} \sigma_{s k}\left(\mathbf{x}, E \leftarrow E^{\prime}\right) P_{k}\left(\boldsymbol{\Omega}^{\prime} \cdot \boldsymbol{\Omega}\right)
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( $P_{k}$ Legendre polynomial of degree $k$ )

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- Projection of the exact b. c. onto a subset of $\partial X^{-}$spanned by $Y_{2 n+1}^{m}$ $\Rightarrow$ approximate Marshak b. c.


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$\Rightarrow P_{N}$ system with an attractive form in the following cases:
(1) $N=1$ : $\leadsto$ diffusion equation
(2) $1 D$, any $N: \longrightarrow$ system of weakly coupled diffusion eqns.


## Case 1: Diffusion approximation

- $\psi(\mathbf{x}, \boldsymbol{\Omega}, E) \approx \frac{1}{4 \pi}[\phi(\mathbf{x}, E)+3 \boldsymbol{\Omega} \cdot \mathbf{J}(\mathbf{x}, E)], \quad \phi \equiv \phi_{0}^{0}, \mathbf{J}=\mathbf{J}\left(\phi_{1}^{-1}, \phi_{1}^{0}, \phi_{1}^{1}\right)$
- Set $N=L=1$ and neglect the $n=1$ moment of $q$
- Assume a multigroup approximation s.t.

$$
\begin{equation*}
\sum_{g^{\prime}} \sigma_{s 1}^{g \leftarrow g^{\prime}} \mathbf{J}^{g^{\prime}}=\sum_{g^{\prime}} \sigma_{s 1}^{g^{\prime} \leftarrow g} \mathbf{J}^{g} \equiv \sigma_{s 1}^{g} \mathbf{J}^{g} \tag{Е.Т.}
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- For vacuum b.c.

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\equiv\left\{\left(A_{d}^{g}+\sum_{r}^{g}\right) \phi^{g}-\sum_{g^{\prime} \neq g} K_{d}^{g g^{\prime}} \phi^{g^{\prime}}\right\}
\end{array}\right\}, \quad \begin{aligned}
& A_{d}^{g}=-\nabla \cdot D^{g} \nabla, \quad D^{g}=\frac{1}{3\left(\sigma_{t}^{g}-\sigma_{s 1}^{g}\right)}, \quad B_{d}^{g} \phi^{g}=2 D^{g} \nabla \phi^{g} \cdot \mathbf{n}+\phi^{g} \\
& \sum_{r}^{g}=\sigma_{t}^{g}-\sigma_{s 0}^{g \leftarrow g}-\nu \sigma_{f}^{g \leftarrow g}, K_{d}^{g g^{\prime}}=\sigma_{s 0}^{g \leftarrow g^{\prime}}+\nu \sigma_{f}^{g \leftarrow g^{\prime}}
\end{aligned}
$$

## Case 1: Diffusion approximation, vacuum b.c.

 Weak formulation- Assume $\left\{q_{0}^{g}\right\} \equiv \mathbf{q} \in \mathbb{L}^{2}(V):=\left[L^{2}(V)\right]^{G}$
- Let $\mathbb{H}^{1}(V):=\left[H^{1}(V)\right]^{G}, \mathbb{H}_{0}^{1}(V):=\left[H_{0}^{1}(V)\right]^{G}$


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- Find $\left\{\psi^{g}\right\} \equiv \mathbf{u} \in \mathbb{H}^{1}(V): \quad a(\mathbf{u}, \mathbf{v})=q(\mathbf{v}), \quad \forall \mathbf{v} \in \mathbb{H}_{0}^{1}(V)$

$$
\begin{aligned}
a(\mathbf{u}, \mathbf{v}) & :=\int_{V}(\mathbf{D} \nabla \mathbf{u}): \nabla \mathbf{v}+\left(\boldsymbol{\Sigma}_{r}-\mathbf{K}_{d}\right) \mathbf{u} \cdot \mathbf{v} \mathrm{d} \mathbf{x}+\frac{1}{2} \int_{\partial V} \mathbf{u} \cdot \mathbf{v} \mathrm{~d} s \\
q(\mathbf{v}) & =\int_{V} \mathbf{q} \cdot \mathbf{v} \mathrm{~d} \mathbf{x}, \quad(\mathbf{D} \nabla \mathbf{u}): \nabla \mathbf{v}=\sum_{g, i} D^{g} \frac{\partial \mathbf{u}^{g}}{\partial \mathbf{x}_{i}} \frac{\partial \mathbf{v}^{g}}{\partial \mathbf{x}_{i}}
\end{aligned}
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\end{aligned}
$$

- We assumed the E.T. condition (otherwise $\mathbf{D} \neq \operatorname{diag}\left\{D^{g}\right\}$ )
- For symmetry of $a(\mathbf{u}, \mathbf{v})$, we also need symmetric $\mathbf{K}_{d}$ (i.e. multigroup G-S iterations)
- Under the subcriticality conditions, $a(\mathbf{u}, \mathbf{v})$ is bounded and coercive


## Case 2: 1D $P_{N}$ equations

- Use azimuth-independent SHF - Legendre polynomials
- Neglect the $n \geq 1$ moments of $q$ (isotropic sources)

$$
\begin{gathered}
\frac{n+1}{2 n+1} \frac{\mathrm{~d} \phi_{n+1}^{g}}{\mathrm{~d} z}+\frac{n}{2 n+1} \frac{\mathrm{~d} \phi_{n-1}^{g}}{\mathrm{~d} z}+\sum_{r}^{g} \phi_{n}^{g}=q_{n}^{g g^{\prime}}, \quad n=0, \ldots, N \\
q_{0}^{g g^{\prime}}=\sum_{g^{\prime} \neq g} K_{d}^{g g^{\prime}} \phi^{g^{\prime}}+q_{0}^{g}, \quad q_{n}^{g g^{\prime}}=\sum_{g^{\prime} \neq g} \sigma_{s n}^{g \leftarrow g^{\prime}} \phi_{n}^{g^{\prime}}, n \geq 1 \\
\sum_{r n}^{g}=\sigma_{t}^{g}-\sigma_{s n}^{g \leftarrow g}-\delta_{n 0} \nu \sigma_{f}^{g \leftarrow g}, \quad \phi^{g} \equiv \phi_{0}^{g}
\end{gathered}
$$

- $N=1$ with the E.T. condition $\Rightarrow 1 \mathrm{D}$ diffusion equation


## Case 2: $1 \mathrm{D} P_{3}$ equations

- For $N=3$, assume the standard closure $\frac{\mathrm{d} \phi_{4}^{g}}{\mathrm{~d} z} \equiv 0$

$$
\begin{aligned}
\frac{\mathrm{d} \phi_{1}^{g}(z)}{\mathrm{d} z}+\sum_{r 0}^{g}(z) \phi_{0}^{g}(z) & =q_{0}^{g g^{\prime}}(z) \\
\frac{2}{3} \frac{\mathrm{~d} \phi_{2}^{g}(z)}{\mathrm{d} z}+\frac{1}{3} \frac{\mathrm{~d} \phi_{0}^{g}(z)}{\mathrm{d} z}+\Sigma_{r 1}^{g}(z) \phi_{1}^{g}(z) & =q_{1}^{g g^{\prime}}(z) \\
\frac{3}{5} \frac{\mathrm{~d} \phi_{3}^{g}(z)}{\mathrm{d} z}+\frac{2}{5} \frac{\mathrm{~d} \phi_{1}^{g}(z)}{\mathrm{d} z}+\Sigma_{r 2}^{g}(z) \phi_{2}^{g}(z) & =q_{2}^{g g^{\prime}}(z) \\
\frac{3}{7} \frac{\mathrm{~d} \phi_{2}^{g}(z)}{\mathrm{d} z}+\sum_{r 3}^{g}(z) \phi_{3}^{g}(z) & =q_{3}^{g g^{\prime}}(z)
\end{aligned}
$$

- Vacuum b.c.

$$
\begin{aligned}
\frac{\phi_{0}^{g}\left(z_{B}\right)}{4} \pm \frac{\phi_{1}^{g}\left(z_{B}\right)}{2}+\frac{5 \phi_{2}^{g}\left(z_{B}\right)}{16} & =0 \\
-\frac{\phi_{0}^{g}\left(z_{B}\right)}{16} \pm \frac{\phi_{3}^{g}\left(z_{B}\right)}{2}+\frac{5 \phi_{2}^{g}\left(z_{B}\right)}{16} & =0
\end{aligned}
$$

## $S P_{3}$ equations

- Analogously to the diffusion approximation, assume

$$
\begin{equation*}
\sum_{g^{\prime}} \sigma_{s n}^{g \leftarrow g^{\prime}} \phi_{n}^{g^{\prime}}=\sum_{g^{\prime}} \sigma_{s n}^{g^{\prime} \leftarrow g} \phi_{n}^{g} \equiv \sigma_{s n}^{g} \phi_{n}^{g}, \quad n \geq 1 \tag{E.T.'}
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\end{equation*}
$$

- Then $q_{n}^{g g^{\prime}}$ involves $\phi_{n}^{g}$ instead of all $\phi_{n}^{g^{\prime}}$ and can be moved to l.h.s.
- The $P_{3}$ equations can now be manipulated as in the diff. case

$$
\begin{aligned}
& -\frac{\mathrm{d}}{\mathrm{~d} z}\left[D_{1}^{g} \frac{\mathrm{~d} \Phi_{0}^{g}}{\mathrm{~d} z}\right]+\widetilde{\Sigma}_{r 0}^{g} \Phi_{0}^{g}-2 \widetilde{\Sigma}_{r 0}^{g} \Phi_{2}^{g}=\widetilde{Q}_{0}^{g g^{\prime}}\left(\phi^{g^{\prime}}\right) \\
& -\frac{\mathrm{d}}{\mathrm{~d} z}\left[D_{3}^{g} \frac{\mathrm{~d} \Phi_{2}^{g}}{\mathrm{~d} z}\right]+\left[\frac{4}{3} \widetilde{\Sigma}_{r 0}^{g}+\frac{5}{3} \widetilde{\Sigma}_{r 2}^{g}\right] \Phi_{2}^{g}-\frac{2}{3} \widetilde{\Sigma}_{r 0}^{g} \Phi_{0}^{g}=-\frac{2}{3} \widetilde{Q}_{0}^{g g^{\prime}}\left(\phi^{g^{\prime}}\right) \\
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\end{aligned}
$$

## $S P_{3}$ equations

- Analogously to the diffusion approximation, assume

$$
\begin{equation*}
\sum_{g^{\prime}} \sigma_{s n}^{g \leftarrow g^{\prime}} \phi_{n}^{g^{\prime}}=\sum_{g^{\prime}} \sigma_{s n}^{g^{\prime} \leftarrow g} \phi_{n}^{g} \equiv \sigma_{s n}^{g} \phi_{n}^{g}, \quad n \geq 1 \tag{Е.T.'}
\end{equation*}
$$

- Then $q_{n}^{g g^{\prime}}$ involves $\phi_{n}^{g}$ instead of all $\phi_{n}^{g^{\prime}}$ and can be moved to l.h.s.
- The $P_{3}$ equations can now be manipulated as in the diff. case

$$
\begin{aligned}
& -\frac{\mathrm{d}}{\mathrm{~d} z}\left[D_{1}^{g} \frac{\mathrm{~d} \Phi_{0}^{g}}{\mathrm{~d} z}\right]+\widetilde{\Sigma}_{r 0}^{g} \Phi_{0}^{g}-2 \widetilde{\Sigma}_{r 0}^{g} \Phi_{2}^{g}=\widetilde{Q}_{0}^{g g^{\prime}}\left(\phi^{g^{\prime}}\right) \\
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& \widetilde{\Sigma}_{r n}^{g}=\sigma_{t}^{g}-\sigma_{s n}^{g}-\delta_{n 0} \nu \sigma_{f}^{g \leftarrow g}, \quad D_{1}^{g}=\frac{1}{3}\left(\widetilde{\Sigma}_{r 1}^{g}\right)^{-1}, D_{3}^{g}=\frac{1}{7}\left(\widetilde{\Sigma}_{r 3}^{g}\right)^{-1} \\
& \widetilde{Q}_{0}^{g g^{\prime}}=\sum_{g^{\prime} \neq g} K_{d}^{g g^{\prime}} \phi^{g^{\prime}}+q_{0}^{g}
\end{aligned}
$$

## Overview

## (1) Neutron transport

## (2) Second order formulations

(3) Multidimensional $S P_{N}$ model

## (4) Adaptive FE solution

## Extension of $S P_{N}$ into 3D

- Since 1960's, the usual practice has been to replace $\frac{\mathrm{d}}{\mathrm{d} z}$ by $\nabla, \nabla \cdot$ or $\nabla \cdot \mathbf{n}$ (in the b.c. equations)
- 1990's - asymptotic and boundary layer analysis showed that the transport solution satisfies the $S P_{N}$ equations to increasing orders of an $\varepsilon$ characterizing the "diffusivity" of the medium
- See [Brantley00] for references and also for a variational characterization of the $S P_{3}$ equations
P. S. Brantley and E. W. Larsen

The Simplified $P_{3}$ Approximation. Nucl. Sci. Eng., 134(2000), pp. 1-21.

## New way of getting to the $3 \mathrm{D} S P_{N}$ equations

Use the Maxwell-Cartesian surface spherical harmonics instead of $Y_{n}^{m}$

| n | $\mathbb{Y}^{n}(\Omega) \propto$ | $\mathbb{P}^{(n)}(\Omega)$ |
| :---: | :---: | :---: |
| 0 | 1 | 1 |
| 1 | $\Omega_{z}, \Omega_{x} \pm i \Omega_{y}$ | $\Omega_{x}, \Omega_{y}, \Omega_{z}$ |
| 2 | $\begin{gathered} \Omega_{z}^{2}-\frac{1}{3}, \Omega_{z}\left(\Omega_{x} \pm i \Omega_{y}\right) \\ \left(\Omega_{x} \pm i \Omega_{y}\right)^{2} \end{gathered}$ | $\begin{gathered} \Omega_{x}^{2}-\frac{1}{3}, \Omega_{y}^{2}-\frac{1}{3}, \Omega_{z}^{2}-\frac{1}{3} \\ \Omega_{x} \Omega_{y}, \Omega_{x} \Omega_{z}, \Omega_{y} \Omega_{z} \end{gathered}$ |

$$
\Omega=\left[\begin{array}{l}
\Omega_{x} \\
\Omega_{y} \\
\Omega_{z}
\end{array}\right]=\left[\begin{array}{c}
\sin \vartheta \cos \varphi \\
\sin \vartheta \sin \varphi \\
\cos \vartheta
\end{array}\right]
$$

围 J. Applequist
Maxwell-Cartesian Spherical Harmonics in Multipole Potentials and Atomic Orbitals. Theor. Chem. Acc., 107(2002), pp. 103-115

## Some properties of the MC SHF

$\mathbb{P}^{(n)}=\left\{\mathbb{P}_{\alpha_{1}, \ldots, \alpha_{n}}^{(n)}\right\}, \alpha_{i} \in\{1,2,3\}$ is a real tensor of rank $n$ which

- shares some important properties with the tesseral SHF
- addition theorem (to simplify the scattering kernel in NTE)
- orthogonality for different orders $m, n$ :

$$
\int_{S_{2}} \mathbb{P}^{(n)}(\boldsymbol{\Omega}) \otimes \mathbb{P}^{(m)}(\Omega) \mathrm{d} \boldsymbol{\Omega}=\mathbb{O}^{m+n}
$$

- recurrence rule analogous to Legendre polynomials ([Coppa10])

$$
\mathbb{P}^{(n+1)}(\Omega)=\left[\Omega \otimes \mathbb{P}^{(n)}(\Omega)-\frac{n^{2}}{4 n^{2}-1} \mathbb{I} \otimes \mathbb{P}^{(n-1)}(\Omega)\right]_{\text {sym }}, n=1,2, \ldots
$$

國 G. Coppa
Deduction of a Symmetric Tensor Formulation of the $P_{N}$ Method for the Linear Transport Equation. Prog. Nucl. Energy, 52(2010), pp. 747-752

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$$

- differs in being
- totally symmetric - invariant under any permutation $\mathcal{P}\left(\left\{\alpha_{i}\right\}\right)$
- traceless - $\mathbb{P}_{\beta \beta \alpha_{3}, \ldots, \alpha_{n}}^{(n)}=\mathbb{O}^{n-2}$ (Einstein summation convention)
G. Coppa

Deduction of a Symmetric Tensor Formulation of the $P_{N}$ Method for the Linear
Transport Equation. Prog. Nucl. Energy, 52(2010), pp. 747-752

## MC $P_{N}$ approximation (one-speed)

- $n$-fold contraction $(n \leq m)$

$$
\mathbb{C}_{\alpha_{n+1}, \ldots, \alpha_{m}}^{(m-n)}=\mathbb{A}_{n}^{(n)} \cdot \mathbb{B}^{(m)}:=\mathbb{A}_{\alpha_{1}, \ldots, \alpha_{n}}^{(n)} \mathbb{B}_{\alpha_{n}, \ldots, \alpha_{1}}^{(m)}
$$

(Einstein summ.)

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$$

(Einstein summ.)

- Use the expansion

$$
\psi(\mathbf{x}, \boldsymbol{\Omega}) \approx \sum_{n=0}^{N} \psi^{(n)}(\mathbf{x}) \cdot \mathbb{P}_{n}^{(n)}(\boldsymbol{\Omega}), \quad \psi^{(n)}(\mathbf{x})=\int_{S_{2}} \psi(\mathbf{x}, \boldsymbol{\Omega}) \otimes \mathbb{P}^{(n)}(\boldsymbol{\Omega}) \mathrm{d} \boldsymbol{\Omega}
$$

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$$

- Require vanishing projection of the NTE residual

$$
\sum_{n=0}^{N}\left[\int_{S_{2}}[T \psi(\mathbf{x}, \boldsymbol{\Omega})-q(\mathbf{x}, \boldsymbol{\Omega})] \otimes \mathbb{P}^{(n)}(\boldsymbol{\Omega}) \mathrm{d} \boldsymbol{\Omega}\right] \cdot \mathbb{P}^{(n)}(\boldsymbol{\Omega})=0
$$

and utilize the properties of $\mathbb{P}^{(n)}$

## MC $P_{N}$ approximation (one-speed)

$$
\begin{equation*}
\Rightarrow \quad \sum_{n=0}^{N} \mathbb{R}^{(n)}(\mathbf{x}) \cdot \mathbb{P}_{n}^{(n)}(\Omega)=0 \tag{*}
\end{equation*}
$$

- Components of $\mathbb{P}^{(n)}(\Omega)$ are not entirely linearly independent (there exist linearly independent subsets with $2 n+1$ components)
- But: $\mathbb{P}^{(n)}(\boldsymbol{\Omega})=\mathscr{D}^{(n)} \underbrace{(\boldsymbol{\Omega \otimes \cdots \otimes \boldsymbol { \Omega }})}_{n \text { times }}=\mathscr{D}^{(n)}\left(\boldsymbol{\Omega}^{n}\right)$
- Operator $\mathscr{D}^{(n)}$ transforms a totally symmetric tensor into a totally symmetric traceless one
- Apply the detracer exchange theorem ([Applequist02]) to (*)

$$
\Rightarrow \quad \sum_{n=0}^{N} \mathscr{D}^{(n)}\left(\left[\mathbb{R}^{(n)}(\mathbf{x})\right]_{\mathrm{sym}}\right) \cdot \mathbf{\Omega}^{n}=0
$$

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- Apply the detracer exchange theorem ([Applequist02]) to (*)

$$
\Rightarrow \quad \mathscr{D}^{(n)}\left(\left[\mathbb{R}^{(n)}(\mathbf{x})\right]_{\text {sym }}\right) \quad=0, \quad n=0, \ldots, N
$$

## MC $\quad P_{3}$ approximation (one-speed)

- With $\phi^{(n)}:=\frac{1}{2 n+1} \psi^{(n)}$, we obtain

$$
\begin{array}{r}
\nabla \cdot \phi^{(1)}+\Sigma_{r 0} \phi^{(0)}=q^{(0)} \\
\frac{2}{3} \nabla \cdot \phi^{(2)}+\frac{1}{3}\left[\nabla \otimes \phi^{(0)}\right]_{\text {sym }}+\Sigma_{r 1} \phi^{(1)}=q^{(1)} \\
\frac{3}{5} \nabla \cdot \phi^{(3)}+\frac{3}{5}\left[\nabla \otimes \phi^{(1)}\right]_{\text {sym }}-\frac{1}{5}\left[\mathbb{I} \otimes \nabla \cdot \phi^{(1)}\right]_{\text {sym }}+\Sigma_{r 2} \phi^{(2)}=q^{(2)} \\
\frac{5}{7}\left[\nabla \otimes \phi^{(2)}\right]_{\text {sym }}-\frac{2}{7}\left[\mathbb{I} \otimes \nabla \cdot \phi^{(2)}\right]_{\text {sym }}+\Sigma_{r 3} \phi^{(3)}=q^{(3)}
\end{array}
$$

## MC $S P_{3}$ approximation (one-speed)

- Assuming isotropic sources and locally 1D solution

$$
\begin{aligned}
\nabla \cdot \phi_{1}+\Sigma_{r 0} \phi_{0} & =q_{0} \\
\frac{2}{3} \nabla \phi_{2}+\frac{1}{3} \nabla \phi_{0}+\Sigma_{r 1} \phi_{1} & =0 \\
\frac{3}{5} \nabla \cdot \phi_{3}+\frac{2}{5} \nabla \cdot \phi_{1}+\Sigma_{r 2} \phi_{2} & =0 \\
\frac{3}{7} \nabla \phi_{2}+\Sigma_{r 3} \phi_{3} & =0
\end{aligned}
$$

- May be manipulated into a 3D analogue of the 1D $P_{3}$ eqns.

$$
\begin{aligned}
& -\nabla \cdot D_{1}^{g} \nabla \Phi_{0}^{g}+\widetilde{\Sigma}_{r 0}^{g} \Phi_{0}^{g}-2 \widetilde{\Sigma}_{r 0}^{g} \Phi_{2}^{g}=\widetilde{Q}_{0}^{g g^{\prime}}\left(\phi^{g^{\prime}}\right) \\
& -\nabla \cdot D_{3}^{g} \nabla \Phi_{2}^{g}+\left[\frac{4}{3} \widetilde{\Sigma}_{r 0}^{g}+\frac{5}{3} \widetilde{\Sigma}_{r 2}^{g}\right] \Phi_{2}^{g}-\frac{2}{3} \widetilde{\Sigma}_{r 0}^{g} \Phi_{0}^{g}=-\frac{2}{3} \widetilde{Q}_{0}^{g g^{\prime}}\left(\phi^{g^{\prime}}\right) \\
& \quad \Phi_{0}^{g}=\phi_{0}^{g}+2 \phi_{2}^{g}, \quad \Phi_{2}^{g}=3 \phi_{2}^{g}, \quad \phi^{g} \equiv \phi_{0}^{g}=\Phi_{0}^{g}-\frac{2}{3} \Phi_{2}^{g}
\end{aligned}
$$

## MC $\quad P_{3}$ approximation (one-speed)

- Assuming isotropic sources and isotropic scattering

$$
\begin{aligned}
\nabla \cdot \phi^{(1)}+\Sigma_{r 0} \phi^{(0)} & =q^{(0)} \\
\frac{2}{3} \nabla \cdot \phi^{(2)}+\frac{1}{3}\left[\nabla \otimes \phi^{(0)}\right]_{\mathrm{sym}}+\Sigma_{t} \phi^{(1)} & =0 \\
\frac{3}{5} \nabla \cdot \phi^{(3)}+\frac{3}{5}\left[\nabla \otimes \phi^{(1)}\right]_{\mathrm{sym}}-\frac{1}{5}\left[\mathbb{I} \otimes \nabla \cdot \phi^{(1)}\right]_{\mathrm{sym}}+\Sigma_{t} \phi^{(2)} & =0 \\
\frac{5}{7}\left[\nabla \otimes \phi^{(2)}\right]_{\mathrm{sym}}-\frac{2}{7}\left[\mathbb{I} \otimes \nabla \cdot \phi^{(2)}\right]_{\mathrm{sym}}+\Sigma_{t} \phi^{(3)} & =0
\end{aligned}
$$

- Using the tracelessness property, contracting with $\Sigma_{t}^{-1} \nabla \otimes \Sigma_{t}^{-1} \nabla$

$$
\frac{3}{35 \Sigma_{t}^{3}} \nabla^{4} \phi+\frac{11}{21 \Sigma_{t}^{2}} \nabla^{2}\left(q_{0}-\Sigma_{r 0} \phi\right)-\frac{1}{3 \Sigma_{t}} \nabla^{2} \phi=q_{0}-\Sigma_{r 0} \phi
$$

## Overview

## (1) Neutron transport

## (2) Second order formulations

(3) Multidimensional $S P_{N}$ model

4 Adaptive FE solution

## Variational approximation

- Extension of the multigroup weak formulation into $\left[\mathbb{H}^{1}(V)\right]^{\frac{N+1}{2} G}$

$$
\begin{gathered}
\mathbf{u}=\left[\Phi_{0}^{1}, \ldots, \Phi_{0}^{G}, \Phi_{2}^{1}, \ldots, \Phi_{2}^{G}, \ldots, \Phi_{2 m}^{g}, \ldots, \Phi_{(N+1) / 2}^{G}\right], \\
\mathbb{D}=\operatorname{diag}\left\{\mathbf{D}_{2 m+1}\right\} \quad \text { (with E.T.), etc. }
\end{gathered}
$$

- Very different spatial variation of different $g$, $n$ components $\Rightarrow$ take advantage of efficient multimesh discretization ([Solin10])
- Implementation in the hp-FEM library Hermes
- $h p$-adaptivity based on a difference between a reference solution $\mathbf{u}_{\text {ref }}=\mathbf{u}_{h / 2, p+1}$ and its projection onto a coarse space $\mathbf{u}_{h, p}$
- $h$-adaptivity using an analogous technique, or alternatively a Kelly-based error indicator
( P. Solin et al.
Monolithic Discretization of Linear Thermoelasticity Problems via Adaptive Multimesh hp-FEM. J. Comput. Appl. Math 234 (2010)


## hp-adaptive solution

- We have for the error on element $K$

$$
\begin{aligned}
\left\|\mathbf{u}-\mathbf{u}_{h p}\right\|_{K}^{2} & \leq \frac{C_{\mathrm{c}}}{C_{\mathrm{e}}}\left(\left\|\mathbf{u}-\mathbf{u}_{h / 2, p+1}\right\|_{K}^{2}+\left\|\mathbf{u}_{h / 2, p+1}-\mathbf{u}_{h, p}\right\|_{K}^{2}\right) \\
& \approx \frac{C_{\mathrm{c}}}{C_{\mathrm{e}}}\left\|\mathbf{u}_{h / 2, p+1}-\mathbf{u}_{h, p}\right\|_{K}^{2} \\
& \equiv \frac{C_{\mathrm{c}}}{C_{\mathrm{e}}} \sum_{g, n} \widetilde{\eta}_{n}^{g}
\end{aligned}
$$

- Since the quantity of primary interest is the scalar (group-g) flux $\phi_{0}^{g}=\phi_{0}^{g}-\frac{2}{3} \Phi_{2}^{g}+\frac{8}{15} \Phi_{4}^{g}-\frac{128}{315} \Phi_{6}^{g}+\ldots=\sum_{2 m} F_{m} \Phi_{m}^{g}$, the element-wise error indicator is given by the components

$$
\widetilde{\eta}_{n}^{g}=F_{2 m}^{2}\left\|\Phi_{m, h / 2, p+1}^{g}-\Phi_{m, h / 2, p+1}^{g}\right\|^{2}
$$

- Refine elements with largest $\eta_{n}^{g}$ (taking all meshes into account) until the given fraction of total error is processed (possibly anisotropically)


## IAEA EIR-2 Benchmark

## Geometry

| 5 |  |  |  |
| :--- | :--- | :--- | :--- |

## IAEA EIR-2 Benchmark

 $h p-F E M S P_{5}$ solution

## IAEA EIR-2 Benchmark

$h p-F E M S P_{5}$ solution


## IAEA EIR-2 Benchmark

hp-adaptivity convergence

Convergence of rel. errors


## IAEA EIR-2 Benchmark

Results analysis
Rel. errors [\%] of average scalar flux in regions $i=1, \ldots, 5$ w.r.t. $S_{8}$

| $i$ | $S P_{1}$ | $S P_{3}$ | $S P_{5}$ | $S P_{7}$ |
| :---: | :---: | :---: | :---: | :---: |
| 1 | 0.81 | 0.14 | 0.09 | 0.09 |
| 2 | 5.23 | 0.86 | 0.39 | 0.45 |
| 3 | 0.90 | 0.17 | 0.08 | 0.10 |
| 4 | 3.86 | 0.83 | 0.51 | 0.56 |
| 5 | 0.83 | 0.08 | 0.07 | 0.10 |
| $t_{\mathrm{CPU}}[\mathrm{s}]$ | 18 | 53 | 155 | 162 |

圊 Ciolini et al.
Simplified $P_{N}$ and $A_{N}$ Methods in Neutron Transport.
Progr. Nucl. Energy, 40(2002), pp. 237-264

## 7x7 PWR Assembly

## Geometry



## 7x7 PWR Assembly

## $h$-FEM (Kelly) $S P_{3}$ solution



## 7x7 PWR Assembly

Results analysis

Rel. errors [\%] of average scalar flux in regions $i=1, \ldots, 20$ w.r.t. a collision probabilities solution by the DRAGON code (École Polytechnique Montréal)


## Summary and outlook

- Very efficient numerical methods can be used to solve the second order forms of the NTE
- Accuracy of the cheapest diffusion approximation may be improved with a reasonably low performance hit by the $S P_{N}$ model
- Multigroup, $N, L \leq 9$, fixed-source/eigenvalue $S P_{N}$ framework implemented in Hermes
- Use of the Maxwell-Cartesian SHF provides some new insight into the structure of the angular approximation


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## Thank you for your attention.

