# PIC Simulations 1 Tutorial lecture

Yohei Miyake<sup>1\*</sup> and Yoshiharu Omura<sup>2</sup> 1. Kobe University, Japan, 2. Kyoto University, Japan \* y-miyake@eagle.kobe-u.ac.jp

> 15th International School for Space Simulations (ISSS-15), Aug 1, 2024, @Garching, Germany

#### Space plasma

2

• 4th state of matter

•So hot: atoms split up into electrons & ions

• Quasi-neutral: same numbers of e & i

•Electrons & ions moving independently • Dynamics influenced by electromagnetic forces •Plasma current generates electromagnetic field •Exhibiting "collective" behaviors

#### Collective effects in shortest spatio-temporal scales ➢Debye shielding ➢Plasma oscillation





(electron) Plasma frequency:

$$
\omega_{pe} = \sqrt{\frac{n_{\rm e}e^2}{m_{\rm e}\varepsilon_0}}
$$

Behavior as "plasma" manifests on spatio-temporal scales larger than these characteristic quantities.

#### Criteria for plasmas

Criterion 1: <u>System scales should be greater than  $\lambda_D$  in space and than  $\omega_{pe}^{-1}$  in time.</u>

Criterion 2: Debye sphere should contain large number of particles. …coming from the condition that the potential energy by a nearest particle should be much smaller than the particle's kinetic energy ("weakly-coupled").



## Particle-in-Cell (PIC) simulations



# Design of "plasma behavior" in PIC code

Plasma criterion 2: Debye sphere must contain large number of particles. …request us to solve huge particles

→ Computationally too expensive!

Solution 1: use of a computational particle that combine many real-world particles into one.

Caveat: a small number of particles with larger charge causes too large electrostatic interactions between the particles.

Solution 2: use of a "thick" particle or a "charge-cloud" particle, to reduce short-range inter-particle collisions. **This is often referred to as a "super-particle".**







 $\boldsymbol{\nu}$ 

#### Collisionless nature of super-particles



### Numerical procedures of PIC simulations



# Maxwell's equations  $\nabla \times \boldsymbol{B} = \mu_0 \boldsymbol{J} + \frac{1}{c^2} \frac{\partial \boldsymbol{E}}{\partial t}$  $\nabla \times \bm{E} = - \frac{\partial \bm{B}}{\partial t} .$  $\nabla \cdot \bm{E} = \frac{\rho}{\varepsilon_o}$  $\nabla \cdot \boldsymbol{B} = 0$ where  $\varepsilon_0 \mu_0 = \frac{1}{c^2}$

#### Centered difference scheme

Define  $u_i = u(x_i)$ . Then, Taylor-expand  $u_{i+1/2}$  and  $u_{i-1/2}$  around  $x_i$ .

$$
u((i+1/2)\Delta x) = u_{i+1/2} = u_i + \frac{\Delta x}{2} \left(\frac{\partial u}{\partial x}\right)_i + \frac{1}{2!} \left(\frac{\Delta x}{2}\right)^2 \left(\frac{\partial^2 u}{\partial x^2}\right)_i + \frac{1}{3!} \left(\frac{\Delta x}{2}\right)^3 \left(\frac{\partial^3 u}{\partial x^3}\right)_i + \cdots
$$

$$
u((i-1/2)\Delta x) = u_{i-1/2} = u_i - \frac{\Delta x}{2} \left(\frac{\partial u}{\partial x}\right)_i + \frac{1}{2!} \left(\frac{\Delta x}{2}\right)^2 \left(\frac{\partial^2 u}{\partial x^2}\right)_i - \frac{1}{3!} \left(\frac{\Delta x}{2}\right)^3 \left(\frac{\partial^3 u}{\partial x^3}\right)_i + \cdots
$$

Subtraction of each other gives

$$
u_{i+1/2} - u_{i-1/2} = \Delta x \left(\frac{\partial u}{\partial x}\right)_i + \frac{2}{3!} \left(\frac{\Delta x}{2}\right)^3 \left(\frac{\partial^3 u}{\partial x^3}\right)_i + \cdots
$$

where,  $\Delta x = x_i - x_{i-1}$ .

Centered difference expression

$$
\left(\frac{\partial u}{\partial x}\right)_i = \frac{u_{i+1/2} - u_{i-1/2}}{\Delta x} + O(\Delta x^2)
$$

$$
\sim \frac{u_{i+1/2} - u_{i-1/2}}{\Delta x}
$$

![](_page_9_Figure_9.jpeg)

# Example of grid assignment (1D along x-axis)

![](_page_10_Figure_1.jpeg)

#### Examples of grid assignment (2D & 3D)

![](_page_11_Figure_1.jpeg)

### Numerical procedures of PIC simulations

![](_page_12_Figure_1.jpeg)

- Memory allocation
- Particle initialization
- Field initialization

Job completion **Diagnostics** 

![](_page_12_Figure_6.jpeg)

![](_page_13_Figure_0.jpeg)

### Current density in 1D system along  $x$ -axis

- $\bullet$   $J_v$ ,  $J_z$  components: area-weighting method (same as charge density)
- $\bullet$   $I_x$  computed based on the area-weighting does NOT satisfy charge continuity equation:  $\frac{d\rho}{dt}$  $\mathrm{d}t$  $= -\nabla \cdot \bm{J} = \partial J_{\mathcal{X}}$  $\partial x$ …(1)
	- $\rightarrow$  cause an accumulative error in an electrostatic (ES) field.
- ◆Solution 1: Correcting an ES field every time step
	- 1. Define charge  $\rho_c$  associated with error in ES field :  $\rho_c = \rho \nabla \cdot \vec{E}$
	- 2. Solve Poisson's equation:  $\nabla^2 \phi_c = -\rho_c$  , for  $\phi_c$ : electric potential
	- 3. Compute ES field correction:  $\mathbf{E}_c = -\nabla \phi_c$
	- 4. Add  $\bm{E}_c$  to  $\bm{E}.$
- ◆Solution 2: Using a "Charge Conservation Method (CCM)" to compute current, which satisfies (1) in the machine accuracy.

Charge conservation method in 1D ( $J_x$ ): case 1

![](_page_15_Figure_1.jpeg)

16

Charge conservation method in 1D  $(J_x)$ : case 2

![](_page_16_Figure_1.jpeg)

#### Charge conservation methods in higher dimensions

Trajectory decomposition needed in case the particle moves across cell edges; various approaches proposed.

![](_page_17_Figure_2.jpeg)

### Numerical procedures of PIC simulations

![](_page_18_Figure_1.jpeg)

#### Update of velocity: Buneman-Boris method

![](_page_19_Figure_1.jpeg)

#### Relativistic equation of motion

$$
\frac{\frac{d}{dt}(m\boldsymbol{v}) = q(\boldsymbol{E} + \boldsymbol{v} \times \boldsymbol{B})}{\sqrt{1 - \left(\frac{v}{c}\right)^2}}
$$
\n
$$
\boldsymbol{u} = \frac{c}{\sqrt{c^2 - |\boldsymbol{v}|^2}} \boldsymbol{v}
$$
\n
$$
\boldsymbol{B}_u = \frac{c}{\sqrt{c^2 + |\boldsymbol{u}|^2}} \boldsymbol{B}
$$
\n
$$
\frac{\frac{d\boldsymbol{u}}{dt} = \frac{q}{m_0} (\boldsymbol{E} + \boldsymbol{u} \times \boldsymbol{B}_u)}{\sqrt{c^2 + |\boldsymbol{u}|^2}} \boldsymbol{B}
$$

$$
\boldsymbol{v}=\frac{c}{\sqrt{c^{2}+\left|\boldsymbol{u}\right|^{2}}}\boldsymbol{u}
$$

### Numerical procedures of PIC simulations

**Particle** 

Initialization

**Diagnostics** 

- Variable definition
- Memory allocation
- Particle initialization
- Field initialization

*J,*   $J, \rho$   $J, \rho$ Update of EM-field Update of particle velocities/positions  $\mathrm{d}(m_i\mathbf{v}_i)$  $dt$  $= q_i (E + v_i \times B)$  $dx_i$  $dt$  $= v_i$ -**Main loop**  $\overline{\Delta t}$ Particle to Field Field to Particle Job completion

 $E, B$   $E, B$ 

*E*, *B*

*E*, *B E*, *B*

—<br>—

Particle

 $J, \rho$ 

 $\nabla \times E = -$ 

 $\nabla \times \boldsymbol{B} =$ 

 $\nabla \cdot \bm{E} = \frac{\rho}{c}$ 

**or**

 $\partial \bm{B}$ 

 $\partial t$ 

 $\partial \bm{E}$ 

*J,* 

 $\frac{\partial}{\partial t} + \mu_0$ **J** 

in ES approx.

1

 $c<sup>2</sup>$ 

 $\varepsilon_0$ 

#### Field interpolation to particle position

![](_page_22_Figure_1.jpeg)

#### Electrostatic self-force cancellation

$$
\rho_{i} = \frac{1}{\Delta x} \sum_{j}^{N_{p}} q_{j} \frac{W(x_{j} - X_{\overline{u}})}{E_{x,i+1/2} - E_{x,i-1/2}} = \frac{\rho_{i}}{\varepsilon_{0}}
$$
  
\n
$$
E_{x}(x) = \sum_{i=1}^{N_{x}} E_{x,i+1/2} \frac{W(x - X_{i+1/2})}{E_{x,i}} \text{ Self-force}
$$
  
\nRelocation 
$$
E_{x,i} = \frac{E_{x,i-1/2} + E_{x,i+1/2}}{2}
$$
  
\n
$$
E_{x}(x) = \sum_{i=1}^{N_{x}} E_{x,i} \frac{W(x - X_{\overline{u}})}{E_{x,i}} \text{ No Self-force}
$$

![](_page_24_Figure_0.jpeg)

### Numerical procedures of PIC simulations

![](_page_25_Figure_1.jpeg)

#### Time Step Chart

![](_page_26_Figure_1.jpeg)

#### Effect of centered differentiation

$$
E(X_i, t) = E_o \exp(ikX_i - i\omega t)
$$

$$
\frac{\partial E(X_i, t)}{\partial x} = \frac{E(X_i + \Delta x/2, t) - E(X_i - \Delta x/2, t)}{\Delta x}
$$

$$
= \frac{1}{\Delta x} [\exp(ik\Delta x/2) - \exp(-ik\Delta x/2)] E(X_i, t)
$$

$$
= i \frac{\sin(k\Delta x/2)}{\Delta x/2} E(X_i, t) = iKE(X_i, t)
$$

![](_page_27_Figure_2.jpeg)

#### Modified dispersion relation of light mode

Electromagnetic modes in vacuum

![](_page_28_Figure_2.jpeg)

In centered difference scheme,

 $\Omega^2 = c^2 K^2$ 

![](_page_28_Figure_5.jpeg)

#### Condition for numerical stability 1

Centered Difference Scheme in space and time

$$
\Omega^2 = c^2 K^2 \qquad \qquad \Omega = \frac{\sin(\omega \Delta t/2)}{\Delta t/2}, \qquad K = \frac{\sin(k \Delta x/2)}{\Delta x/2}
$$

$$
\text{For} \hspace{0.2cm} k = \frac{\pi}{\Delta x} \hspace{5mm} \text{we have} \hspace{5mm} \sin(\frac{\omega \Delta t}{2}) = \frac{\Delta t}{\Delta x}c < 1
$$

Courant Condition

$$
\boxed{c\Delta t < \Delta x}
$$

### Condition for numerical stability 2

Shortest wavelength scale to solved in the explicit PIC is

$$
|k|\sim \frac{1}{\lambda_D}
$$

where  $\lambda_D$  is the Debye length.

Replacing *k* with *K*

$$
|\sin(k\Delta x/2))| \sim \frac{\Delta x}{2\lambda_D} < 1
$$

Explicit PIC should satisfy the following stability condition

$$
\Delta x < 2 \lambda_D
$$

Violation of the condition leads to numerical (unphysical) heating.

### Numerical procedures of PIC simulations

![](_page_31_Figure_1.jpeg)

# Initial & boundary conditions

#### Initialization

- Particle loading
	- Positions:
	- Velocities: Maxwellian, shifted Maxwellian, loss-cone, ring, etc.
- Initial electrostatic field: Poisson's equation

#### Outer boundary condition

- Periodic boundaries
- Reflecting boundaries
- Open boundaries
	- Particle injection from outer edge
	- Non-reflective field boundary: masking method

Inner boundary condition

• for object-plasma interaction study

#### Numerical solutions of Poisson's equation

 $\nabla \cdot \boldsymbol{E} = \rho/\varepsilon_0$ ,  $\boldsymbol{E} = -\nabla \phi$  reduce to  $\nabla^2 \phi = -\rho/\varepsilon_0$  (Poisson's equation). In 1D,

$$
\frac{\partial^2 \phi}{\partial x^2} = -\frac{\rho}{\varepsilon_0}
$$
  
ourier space,  

$$
k^2 \hat{\phi} = \frac{\hat{\rho}}{\varepsilon_0}
$$

In Fourier space, The Conterred difference scheme,

$$
K^2 \hat{\phi}_k = \frac{\hat{\rho}_k}{\varepsilon_0}
$$
, where  $K = \frac{\sin(k \Delta x/2)}{\Delta x/2}$ 

#### FFT-based Poisson solver,

![](_page_33_Figure_6.jpeg)

In periodic system,

$$
K^2 \hat{\phi}_0 = \frac{\hat{\rho}_0}{\varepsilon_0} = 0
$$
 for  $k = 0$   $\longrightarrow$   $\sum_i \frac{\rho_i}{N_x} = 0$  "Charge neutral"

#### Cancellation of uniform current

Consider periodic 1D system along x-axis:

$$
\frac{\partial \boldsymbol{J}_u}{\partial t} = \frac{n_e e^2}{m_e} \boldsymbol{E}_u \qquad \qquad \frac{\partial \boldsymbol{E}_u}{\partial t} = -\boldsymbol{J}_u
$$

…provide a solution in the following form:

$$
\boldsymbol{J}_u = \boldsymbol{J}_o \exp(i\omega_{pe}t) \qquad \boldsymbol{E}_u = \frac{i}{\omega_{pe}} \boldsymbol{J}_o \exp(i\omega_{pe}t)
$$

The uniform component must be subtracted. (Periodic system should also be "current neutral".)

$$
\boldsymbol{J}_u = \frac{1}{N_x} \sum_{i=1}^{N_x} \boldsymbol{J}_i \hspace{1cm} \boldsymbol{J}_{i,sub} = \boldsymbol{J}_i - \boldsymbol{J}
$$

 $\boldsymbol{u}$ 

# Initial & boundary conditions

#### Initialization

- Particle loading
	- Positions:
	- Velocities: Maxwellian, shifted Maxwellian, loss-cone, ring, etc.
- Initial electrostatic field: Poisson's equation

#### Outer boundary condition

- Periodic boundaries
- Reflecting boundaries
- Open boundaries
	- Particle injection from outer edge
	- Non-reflective field boundary: masking method

#### Inner boundary condition

• for object-plasma interaction study

# Inner boundary conditions for object-in-plasma

#### Solid objects in space

- Celestial bodies …(1)
- Dust grains …(2)
- •Spacecraft / instrument …(3) …and so on. Inner boundaries

#### Effects at **object surface**

- •Particle loss
- •Particle emission
- Charge deposition
- •Surface potential
- Conducting current
- •EM scattering

![](_page_36_Figure_12.jpeg)

![](_page_36_Picture_13.jpeg)

![](_page_36_Picture_14.jpeg)

Under certain conditions, features called "electron" wings" can form around spacecraft, potentially introducing interference and artifacts into data collected by onboard instruments.

#### **By @MarkZastrow** @Fysikk UniOslo

![](_page_36_Figure_17.jpeg)

"Electron Wings" Can Interfere with Spacecraft Measurements - Eos Spacecraft sometimes produce a form of electrical self-interference as they zip through plasmas in space—a previously unreported effect that may be lurking in...  $S$  eos.org

#### Capacitance matrix

![](_page_37_Figure_1.jpeg)

# Control of on-grid potential/charge

![](_page_38_Figure_1.jpeg)

Some applications…

- 1. Known target potentials on all grids on object surface: Solve  $Q = C\Phi$ . Application: electrodes with applied potential
- Application: conducting objects with floating potential (e.g., spacecraft) 2. Equi-potential over object surface, but its potential value unknown: Solve  $Q = C\Phi$  with  $\sum_i \Delta q_i = 0$ .

![](_page_39_Picture_0.jpeg)

PIC simulations on Supercomputers

### Fundamental strategies of parallelization

![](_page_40_Figure_1.jpeg)

(static) Domain decomposition Particle decomposition

#### Load balancing consideration

![](_page_41_Figure_1.jpeg)

### Advanced strategies for parallelization

![](_page_42_Figure_1.jpeg)

**Dynamic** domain decomposition

![](_page_42_Figure_3.jpeg)

#### References from past ISSSs

#### **Advanced Methods for Space Simulations (ISSS-7)**

"One-dimensional Electromagnetic Particle Code: KEMPO1" Edited by H. Usui and Y. Omura (2007)

#### **Computer Space Plasma Physics:**

**Simulation Technique and Software (ISSS-4)**

"KEMPO1: Technical Guide to one-dimensional electromagnetic particle code" Edited by H. Matsumoto and Y. Omura (1993)

#### **Computer Simulation of Space Plasmas (ISSS-1)**

"Particle simulation of electromagnetic waves and its application to space plasmas" Edited by H. Matsumoto and T. Sato (1985)