

## Hermite advection schemes

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Current works with Nicolas Crouseilles (INRIA Rennes), Laurent Navoret and Ali Elarif (IRMA Strasbourg), Emily Bourne (CEA Cadarache & I2M Marseille), Mamoun Sadaka (ENSEIRB-Matmeca Bordeaux & I2M Marseille)

- ▶ We aim at solving **transport** equations

$$\partial_t f(t, z) + u(z) \cdot \nabla_z f(t, z) = 0$$

- ▶ In 1D with constant advection field  $u$ , we have the relation

$$f(t + \Delta t, z) = f(t, z - u\Delta t)$$

- ▶ This is exploited in semi-Lagrangian schemes:

- ▶ ODE solver for characteristics
- ▶ interpolation

- ▶ Here we focus on **Hermite interpolation**, which reads in 1D:

## Proposition

- ▶ With  $f(a), f(b), f'(a), f'(b)$ ,  $a < b$ , we can define **explicitly** a unique polynomial  $P$  of degree  $\leq 3$  satisfying the interpolation conditions

$$P(a) = f(a), \quad P(b) = f(b), \quad P'(a) = f'(a), \quad P'(b) = f'(b).$$

- ▶  $P(a + x(b - a)) = f(a)H_0(x) + f(b)H_1(x) + (b - a)f'(a)K_0(x) + (b - a)f'(b)K_1(x)$

$$H_0(x) = (1 - x)^2(1 + 2x) \quad K_0(x) = (1 - x)^2x$$

$$H_1(x) = x^2(3 - 2x) \quad K_1(x) = x^2(x - 1)$$



# Outline

- ▶ Related works
- ▶ high order Hermite interpolation on uniform grid
- ▶ Hermite interpolation on cartesian grids
- ▶ Hermite interpolation on triangular mesh
- ▶ Conclusion and future works



## Some known methods in the context of plasma physics

### ► Propagation of gradients

**Cubic Interpolation Propagation** *NakamuraYabe1999*

Propagation of  $f$ ,  $\partial_x f$  and  $\partial_v f$

Example for  $\partial_t f + v\partial_x f(t, x, v) = 0$  step:

1. Hermite interpolation for  $f$  and  $\partial_x f$  at foot of characteristic  $x_i - v_j \Delta t = x_{i_0} + \alpha h$

$$\begin{aligned} f_{ij}^{n+1} &= f_{i_0j}^n H_0(\alpha) + f_{i_0+1j}^n H_1(\alpha) + h\partial_x f_{i_0j}^n K_0(\alpha) + h\partial_x f_{i_0+1j}^n K_1(\alpha) \\ h\partial_x f_{ij}^{n+1} &= f_{i_0j}^n H'_0(\alpha) + f_{i_0+1j}^n H'_1(\alpha) + h\partial_x f_{i_0j}^n K'_0(\alpha) + h\partial_x f_{i_0+1j}^n K'_1(\alpha) \end{aligned}$$

2. for  $\partial_v f$ , use of Finite Difference on  $\partial_t \partial_v f = -\partial_x (v\partial_v f(t, x, v))$

### ► Reconstruction of gradients

Finite Difference Hermite *FilbetSonnendrücker2003*

*The gradients are reconstructed to save memory*

### ► WENO of degree 5: *CaiQiuQiu2016 YangFilbet2014*

use of  $f_{i_0-1}$ ,  $f_{i_0}$ ,  $f_{i_0+1}$ ,  $f_{i_0+2}$  and  $f'_{i_0-1}$ ,  $f'_{i_0+2}$

### ► Hermite on triangular mesh *BesseSonnendrücker2003*

### ► Analysis of convergence *Besse2008*

### ► Recent work for guiding center model ( $\Leftrightarrow$ 2D incompressible Euler equation)

*YinMercierYadavSchneiderNave2021* following in particular

*SeiboldNaveRosales2012*



- ▶ High order Lagrange interpolation is very efficient on uniform grid

$$P_{Lag}(x_{i_0} + \alpha h) = \sum_{\ell=-d}^{d+1} f(x_{i_0}) L_{\ell}(\alpha), \quad L_{\ell}(\alpha) = \prod_{k=-d, k \neq \ell}^{d+1} \frac{\alpha - k}{\ell - k}$$

possible coupling with high order time splitting CasasCrouseillesFaouM2017

- ⇒ difficult to beat for classical Vlasov-Poisson system

$$\begin{cases} \partial_t f + v \cdot \nabla_x f + E \cdot \nabla_v f = 0 \\ -\Delta_x \phi = \int f dv, \quad E = -\nabla_x \phi. \end{cases}$$

- ▶ However, it becomes costly for multi-D interpolation

- ⇒ Hermite interpolation can be a solution

- ▶ We have already worked in the cubic case

HamiazMSellamaSonnendrücker2016 (curvilinear 2D interpolation)

CrouseillesGlancHirstoagaMadauleMPetri2014 (conservative 2D interpolation)

*We approach to the results of the high order Lagrange interpolation keeping cubic polynomials, as cubic splines, but more local as for cubic splines, a preparation step:*

*reconstruction to the derivatives ↔ spline coefficients computations*

- ▶ We explore here the case of higher order Hermite interpolation

# The beginning

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**Gabriel Peyré**

@gabrielpeyre

...

Lagrange and Hermite interpolations can be solved in closed form using Lagrange polynomials.

[en.wikipedia.org/wiki/Lagrange\\_...](https://en.wikipedia.org/wiki/Lagrange_polynomial) [en.wikipedia.org/wiki/Polynomial...](https://en.wikipedia.org/wiki/Polynomial_interpolation)

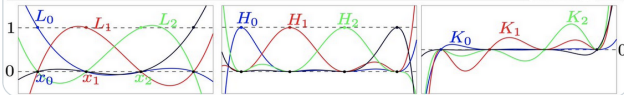
*Theorem:*  $\forall$  distinct  $(x_i)_{i=0}^n, \forall (a_i)_i, \exists! P \in \mathbb{R}_n[X], \forall i, P(x_i) = a_i.$

$$P(x) = \sum_i a_i L_i(x) \quad L_i(x) = \frac{\prod_{j \neq i} (x - x_j)}{\prod_{j \neq i} (x_i - x_j)}$$



*Theorem:*  $\forall$  distinct  $(x_i)_{i=0}^n, \forall (a_i, b_i)_i, \exists! P \in \mathbb{R}_{2n+1}[X], \forall i, \begin{cases} P(x_i) = a_i \\ P'(x_i) = b_i \end{cases}$

$$P(x) = \sum_i a_i H_i(x) + b_i K_i(x) \quad \begin{aligned} K_i(x) &= L_i(x)^2 (x - x_i) \\ H_i(x) &= L_i(x)^2 (1 - 2L_i'(x_i)(x - x_i)) \end{aligned}$$



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- ▶ In 1D, we choose to use the values

$$f_{i_0-d}, f'_{i_0-d}, \dots, f_{i_0+d+1}, f'_{i_0+d+1}$$

- ▶ for  $d = 0$ , it is the classical cubic case:  $f_{i_0}, f'_{i_0}, f_{i_0+1}, f'_{i_0+1}$
- ▶ for  $d = 1$ , we go to degree 7 and so on...
- ▶ Formulae are completely explicit:

$$P(x_{i_0} + \alpha h) = \sum_{\ell=-d}^{d+1} f_{i_0+\ell} H_{\ell}(\alpha) + \sum_{\ell=-d}^0 f'_{i_0+\ell} K_{\ell}(\alpha) + \sum_{\ell=1}^{d+1} f'_{i_0+\ell} K_{\ell}(\alpha)$$

$$K_{\ell}(\alpha) = L_{\ell}(\alpha)^2(\alpha - \ell) \quad H_{\ell}(\alpha) = L_{\ell}(\alpha)^2(1 - 2L'_{\ell}(\ell)(\alpha - \ell))$$

$$\text{with } L'_{\ell}(\ell) = \sum_{j=-d, j \neq \ell}^{d+1} \frac{1}{\ell - j}$$

- ▶ Derivatives are reconstructed in a FD fashion of order  $p$

$$p = 1, f'_{\ell+} = f_{\ell+1} - f_{\ell}, f'_{\ell-} = f_{\ell} - f_{\ell-1}$$

$$p = 2, f'_{\ell+} = f'_{\ell-} = \frac{f_{\ell+1} - f_{\ell-1}}{2} \text{ and so on...}$$

## Numerical results in 1D

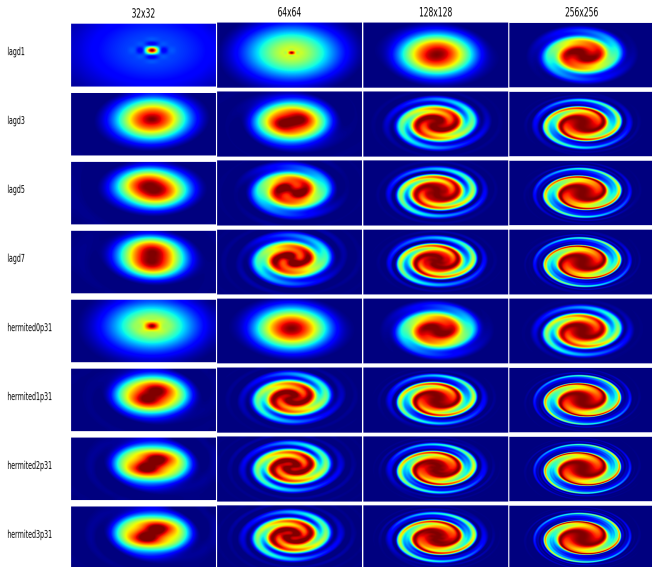
Advection d'un créneau sur  $[-1,1]$  (1 sur  $[-0.75,0.25]$  0 ailleurs)  
 Erreur en norme L1 L2 T=8 N=800 CFL=2.5 1280 iterations dt=0.00625

lagd0	0.071351027538960679064	0.1445451654363534566
=hermited0p1	0.071351027538960679064	0.1445451654363534566
lagd1	0.014016387452351938836	0.060218161712953091613
=hermited0p3	0.014016387452352405477	0.060218161712952966713
hermited0p4	0.0094388775284994751169	0.048231029015740556343
hermited0p6	0.008437720419825262344	0.045940105237590393716
hermited0p31	0.0081180422915428374075	0.04502388401235478399
lagd3	0.0071479040646395186273	0.038156311666162096019
<=>hermited1p7	0.00721606560446944479	0.038397040620029292135
hermited1p4	0.0090800838697882423761	0.045464706007275194899
hermited1p6	0.0072584107446353133414	0.03856728851643521222
hermited1p31	0.0043531059456163425161	0.025151994079747261313
lagd5	0.0054805067050428604714	0.031795268136632165445
<=>hermited2p11	0.005546887941218479369	0.032061852398689388854
hermited2p4	0.0093936331689785934618	0.046271779459350390051
hermited2p6	0.0073856132858420324092	0.039068463648966114676
hermited2p31	0.0046781400163449886331	0.022860996167439077975
lagd7	0.0052077931298920333847	0.028489860646599609456
<=>hermited3p15	0.0052054485592919795892	0.028714805374035447944
hermited3p4	0.0095988609969442778569	0.046833641128677688803
hermited3p6	0.0074918608196808903626	0.039417835778082645215
hermited3p31	0.0046950738628183680962	0.02279435029477440422





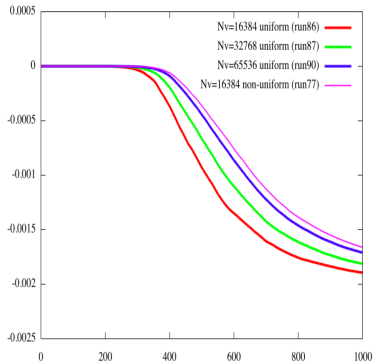
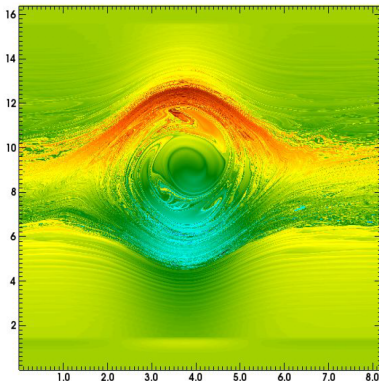
## Numerical results for VP 1d1v





- ▶ We observe better accuracy than Lagrange
- ▶ ... using a larger stencil...
- ▶ derivatives can be computed once and reused for different stencils
- ▶ accuracy is improved for  $d = 1 \Rightarrow$  encouraging results
- ▶ we hope to have a gain in a 2D setting (not implemented yet)

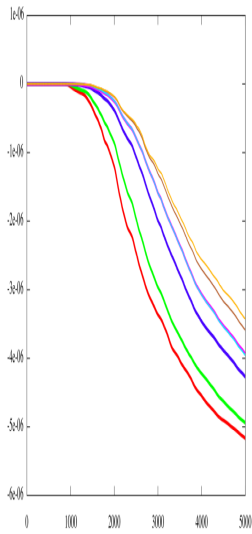
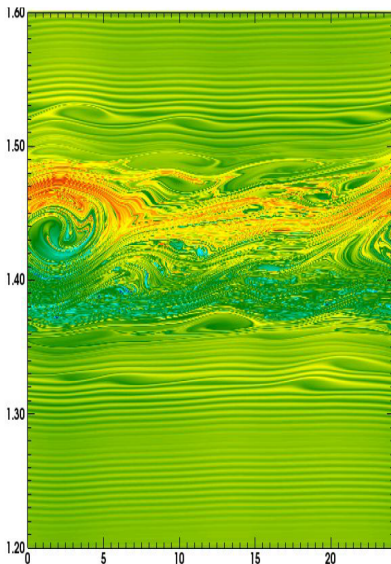
- ▶ Previous strategy can lead to stability issues on more complex problems
  - ⇒ in particular, if the grid is **non-uniform**, which can be needed for some problems localized at some regions
- ▶ One solution is to use spline interpolation
  - AfeyanCasasCrouseillesDodhyFaouMSonnendrucker2014
  - ⇒ smoothing effects seem to be beneficial for stability



- ▶ We will explore here another more local way: the propagation of the gradients
  - ⇒ Similar to CIP method, but we also would like to remove the FD part
- ▶ Another possibility would be to use SLDG method
  - ⇒ non uniform & 2D version are however quite complex to implement



Gain of factor  $\frac{262144}{16384} = 16$  with on uniform cubic splines in velocity



## Looking for stability

- ▶ Some results exist for non constant advection [Ferretti2013](#)  
Convergence with odd degree Lagrange and splines interpolation  
*SL scheme interpreted as a Lagrange-Galerkin scheme* [FerrettiM2020](#)  
Even degree interpolation only stable for constant advection [BesseM2008](#)  
[Despres2008](#) [CharlesDespresM2012](#)
- ▶ What about non uniform grids? can we explain the good behavior of cubic splines?  
*results on non constant advection can be translated to non-uniform mesh, but only for smooth mapping*

## A stability property in 1D

### Proposition

With  $f^n : [0, L]_{per} \rightarrow \mathbb{R}$  piecewise cubic solution obtained from splines or Hermite interpolation, we have

$$\int_0^L |(f'')^{n+1}(x)|^2 dx \leq \int_0^L |(f'')^n(x)|^2 dx$$

- ▶ can be generalized to higher order
  - ▶ for splines: CarlDeBoor1963
  - ▶ for Hermite: GoodrichHagstromLorenz2006
- ▶ valid on **non uniform mesh**

## Proof in the Hermite case

$f^n \in H_{per}^2(0, L)$ , since  $f^n \in C_{per}^1([0, L])$

We consider Hermite interpolation and start from

$$\begin{aligned} \int_0^L ((f^{n+1})''(x) - (f^n)''(x - v\Delta t))(f^{n+1})''(x) dx \\ = \sum_{i=0}^{N-1} \int_{x_i}^{x_{i+1}} ((f^{n+1})''(x) - (f^n)''(x - v\Delta t))(f^{n+1})''(x) dx, \end{aligned}$$

and integrate by parts

$$\begin{aligned} \int_{x_i}^{x_{i+1}} ((f^{n+1})''(x) - (f^n)''(x - v\Delta t))(f^{n+1})''(x) dx \\ = - \int_{x_i}^{x_{i+1}} ((f^{n+1})'(x) - (f^n)'(x - v\Delta t))(f^{n+1})'''(x) dx \\ = \int_{x_i}^{x_{i+1}} ((f^{n+1})(x) - (f^n)(x - v\Delta t))(f^{n+1})''''(x) dx = 0, \end{aligned}$$

since  $f^{n+1}(x_i) = (f^n)(x_i - v\Delta t)$  and  $(f^{n+1})'(x_i) = (f^n)'(x_i - v\Delta t)$ , by definition of the semi-Lagrangian scheme, and since  $(f^{n+1})''''(x) = 0$  on  $(x_i, x_{i+1})$ , as on that interval  $f^{n+1}$  is a polynomial of degree  $\leq 3$  and thus the 4th derivative is zero.

## Proof in the Hermite case

We then obtain from the previous orthogonality equality

$$\int_{x_i}^{x_{i+1}} |(f^{n+1})''(x) - (f^n)''(x - v\Delta t)|^2 dx + \int_{x_i}^{x_{i+1}} |(f^{n+1})''(x)|^2 dx = \int_{x_i}^{x_{i+1}} |(f^n)''(x - v\Delta t)|^2 dx,$$

and thus

$$\int_{x_i}^{x_{i+1}} |(f^{n+1})''(x)|^2 dx \leq \int_{x_i}^{x_{i+1}} |(f^n)''(x - v\Delta t)|^2 dx,$$

then

$$\int_0^L |(f^{n+1})''(x)|^2 dx \leq \int_0^L |(f^n)''(x - v\Delta t)|^2 dx = \int_0^L |(f^n)''(x)|^2 dx,$$

since  $f^n$  is  $L$ -periodic.



## Proof in the splines case

$$\begin{aligned}
 & \int_{x_i}^{x_{i+1}} ((f^{n+1})''(x) - (f^n)''(x - v\Delta t))(f^{n+1})''(x) dx \\
 &= \left[ (f^{n+1})'(x) - (f^n)'(x - v\Delta t) \right]_{x=x_i}^{x=x_{i+1}} (f^{n+1})''(x) \\
 & - \int_{x_i}^{x_{i+1}} ((f^{n+1})'(x) - (f^n)'(x - v\Delta t))(f^{n+1})'''(x) dx \\
 &= \left[ (f^{n+1})'(x) - (f^n)'(x - v\Delta t) \right]_{x=x_i}^{x=x_{i+1}} (f^{n+1})''(x)
 \end{aligned}$$

using here only  $f^{n+1}(x_i) = (f^n)(x_i - v\Delta t)$  and  $(f^{n+1})'''(x) = 0$  on  $(x_i, x_{i+1})$ .  
 As  $f^{n+1} \in C_{per}^2([0, L])$ , we have

$$\sum_{i=0}^{N-1} \left[ (f^{n+1})'(x) - (f^n)'(x - v\Delta t) \right]_{x=x_i}^{x=x_{i+1}} (f^{n+1})''(x) = 0$$

The rest of the proof is the same

## A new local splines method

- ▶ Hermite advection with propagation is local but costly in memory
- ▶ Spline interpolation is not local but less costly in memory
- ▶ On uniform mesh, we could use Hermite with reconstruction of derivatives
- ▶ But on non uniform mesh, we can have to face with stability issues
- ▶ One solution is to use local splines CrouseillesLatuSonnendrücker2006
  - ▶ we use a domain decomposition
  - ▶ derivative information is reconstructed using neighboring points
  - ▶ on each subdomain, splines are reconstructed from Hermite boundary data
- ▶ we propose a modification:
  - ▶ Hermite boundary data are not reconstructed but propagated
  - ⇒ no need to use large stencil to get stable derivative reconstruction of the initial local splines method

## Proposition

With  $f^n : [0, L]_{per} \rightarrow \mathbb{R}$  piecewise cubic solution obtained from new local splines method, we have

$$\int_0^L |(f'')^{n+1}(x)|^2 dx \leq \int_0^L |(f'')^n(x)|^2 dx$$

- ▶ The proof follows the proof given for Hermite and splines
- ⇒ It gives a theoretical legitimacy of the scheme
- ▶ Another method is to use spline interpolation with Greville points  
GucluZoni2019, Bourne2020 (presentation at NumKin conference)
- ⇒ However stability not available there

## Advection in 2D

- ▶ We consider a 2D patch  $[x_I, x_J] \times [y_K, y_L]$
- ▶ Unknowns are:
  - point values:  $f_{ij}^n \simeq f(t_n, x_i, y_j)$  for  $i \in \{I, \dots, J\}$ ,  $j \in \{K, \dots, L\}$
  - x-derivatives:  $\partial_x f_{ij}^n \simeq \partial_x f(t_n, x_i, y_j)$  for  $i \in \{I, J\}$ ,  $j \in \{K, \dots, L\}$
  - y-derivatives:  $\partial_y f_{ij}^n \simeq \partial_y f(t_n, x_i, y_j)$  for  $i \in \{I, \dots, J\}$ ,  $j \in \{K, L\}$
  - xy-derivatives:  $\partial_{xy}^2 f_{ij}^n \simeq \partial_{xy} f(t_n, x_i, y_j)$  for  $i \in \{I, J\}$ ,  $j \in \{K, L\}$
- ▶ It is enough to get a Hermite representation on each cell
- ▶ We use  $f(t_{n+1}, x_i, y_j) = f(t_n, X = X(t_n; t_{n+1}, x_i, y_j), Y = Y(t_n; t_{n+1}, x_i, y_j))$
- ▶  $\partial_x f(t_{n+1}, x_i, y_j) = \partial_x X \partial_x f(t_n, X, Y) + \partial_x Y \partial_y f(t_n, X, Y)$
- ▶  $\partial_y f(t_{n+1}, x_i, y_j) = \partial_y X \partial_x f(t_n, X, Y) + \partial_y Y \partial_y f(t_n, X, Y)$
- ▶ mixed derivative gives more terms; for rotation case, we have not all the terms:

$$\begin{aligned} \partial_{xy}^2 f(t_{n+1}, x_i, y_j) &= \partial_y X \partial_x X \partial_x^2 f(t_n, X, Y) + \partial_y X \partial_x Y \partial_{xy}^2 f(t_n, X, Y) \\ &\quad + \partial_y Y \partial_x X \partial_{xy}^2 f(t_n, X, Y) + \partial_y Y \partial_x Y \partial_y^2 f(t_n, X, Y) \end{aligned}$$

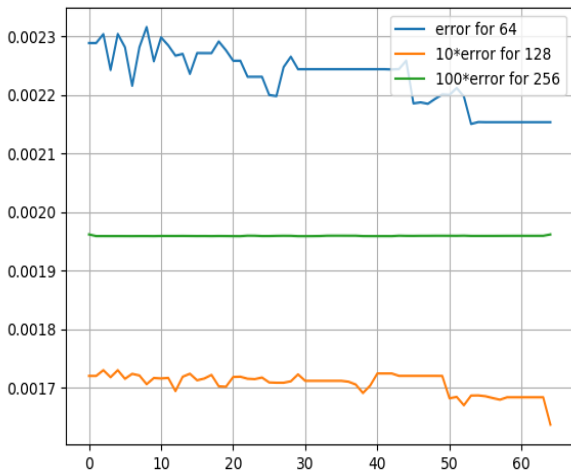
- ⇒ Numerically, we do the derivatives on the cell of the foot of characteristic (thus, there it is a polynomial)

## First results: $L^\infty$ error for rotation vs number of patch per direction

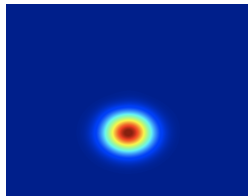
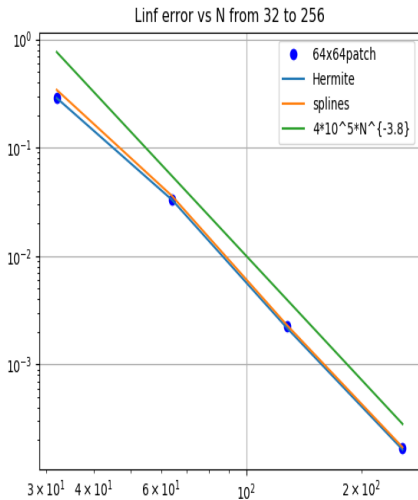
First point: splines; last point: Hermite

$\Delta t = 2\pi/32$  100 iterations; grid:  $64 \times 64$ ,  $128 \times 128$ ,  $256 \times 256$

$f_0(x, y) = \exp(-0.07((40x + 4.8)^2 + (40y + 4.8)^2))$  on  $[-0.5, 0.5]^2$  MViolard2007

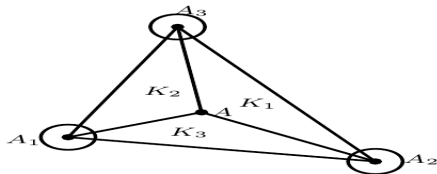


# First results: $L^\infty$ error for rotation vs $N$ for $N \times N$ grid and solution at final time

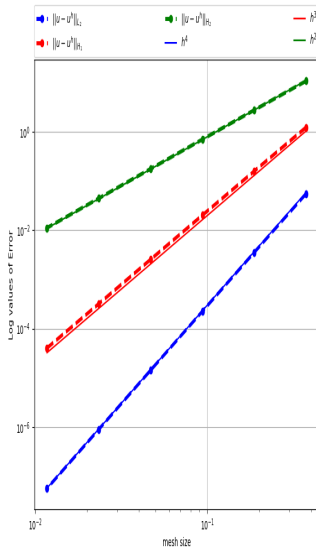
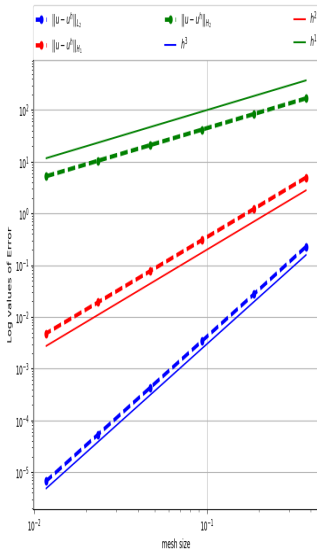


## Hermite on triangles

- ▶ Motivation: flexibility of the geometry
- ▶ CT: Reduced Clough-Tucher
  - ⇒  $f, \partial_x f, \partial_y f$  at each node
  - $C^1$  Interpolation which reproduces polynomials of degree  $\leq 2$
- ▶ MT: **Mitchell**
  - ⇒  $f, \partial_x f, \partial_y f$  at each node + a mixed derivative
  - Reconstruction of the full Hessian matrix using the mixed derivative
  - Interpolation reproduces polynomials of degree  $\leq 3$



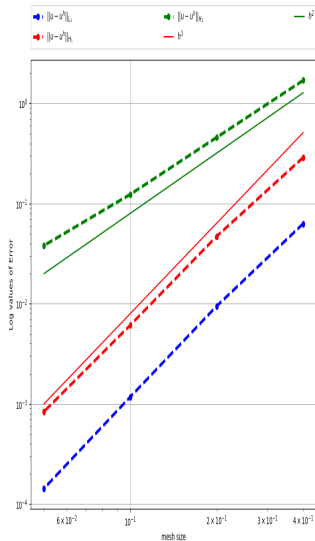
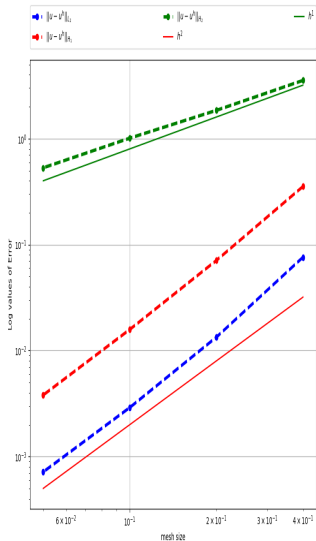
# Interpolation error for CT and Mitchell





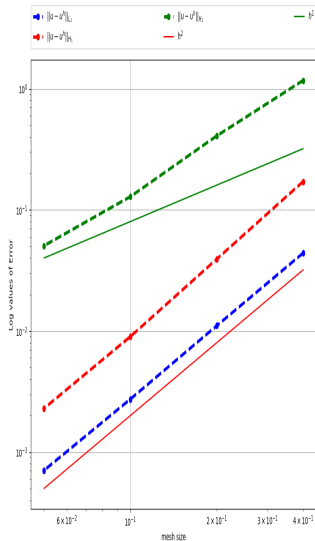
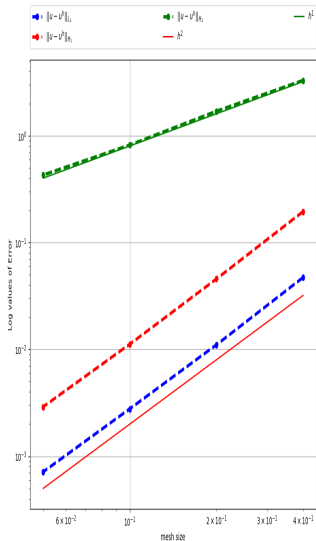
# Advection (rotation) error for CT and Mitchell CFL2

$$\Delta t = (CFL * h) / (\max(|V_1|) + \max(|V_2|)), \quad h = \Delta x = \Delta y$$



# Advection (rotation) error for CT and Mitchell CFL10

$$\Delta t = (CFL * h) / (\max(|V_1|) + \max(|V_2|)), \quad h = \Delta x = \Delta y$$



## Guiding center model

- ▶ We look for  $\rho = \rho(t, x, y)$  satisfying the guiding center model

$$\begin{cases} \partial_t \rho + \partial_y \phi \partial_x \rho - \partial_x \phi \partial_y \rho = 0 \\ -\Delta \phi = \rho \end{cases}$$

- ▶ We take an annulus as domain

$$\Omega = \{(x = r \cos(\theta), y = r \sin(\theta)) \in \mathbb{R}^2, 1 \leq r \leq 10, \theta \in [0, 2\pi]\}$$

and consider the **diocotron instability**

$$\rho_0(x, y) = (1 + \varepsilon \cos(\ell\theta)) e^{-\frac{(r-r_0)^2}{2\sigma^2}}$$

- ▶  $r_0 = 4.5, \sigma = 0.5$
- ▶  $\ell \in \{2, 3, 4, 5, 6\}$
- ▶  $\Delta t = 0.05$
- ▶ this testcase has been developed on polar/curvilinear grid, hexagonal (for hexagonal domain) and cartesian grid; also with Particle in Cell method...
- ▶ we study it here on unstructured triangular grid with Hermite advection scheme (other works on unstructured grids: SLDG method, Lattice Boltzmann...)

## "Analytical solution" and meshes

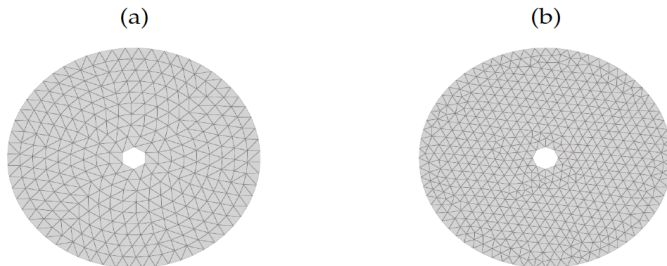


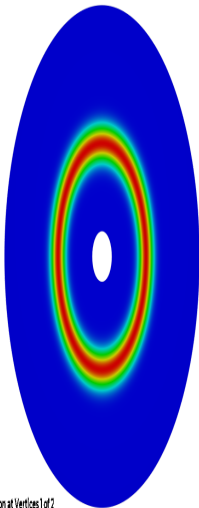
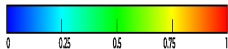
Figure 1: (a) regular mesh, (b) non regular mesh of an annulus

mode	growth rate of instability
2	0.1521506183167334
3	0.17522906264985497
4	0.16808429177954187
5	0.13516114350009326
6	0.07950579246451214

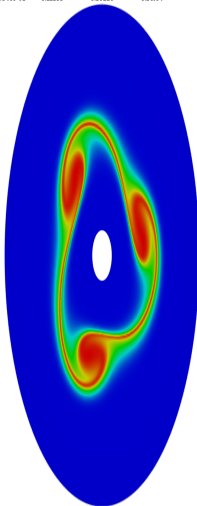
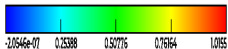
Table 1: Theoretical growth rate of diocotron instability



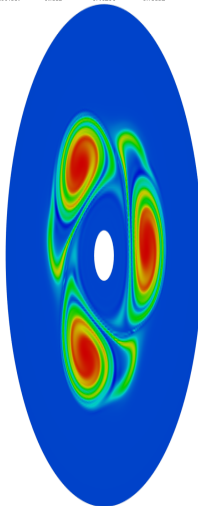
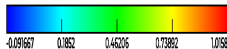
## Example for the mode $\ell = 3$



Solution at Vertices 1 of 2

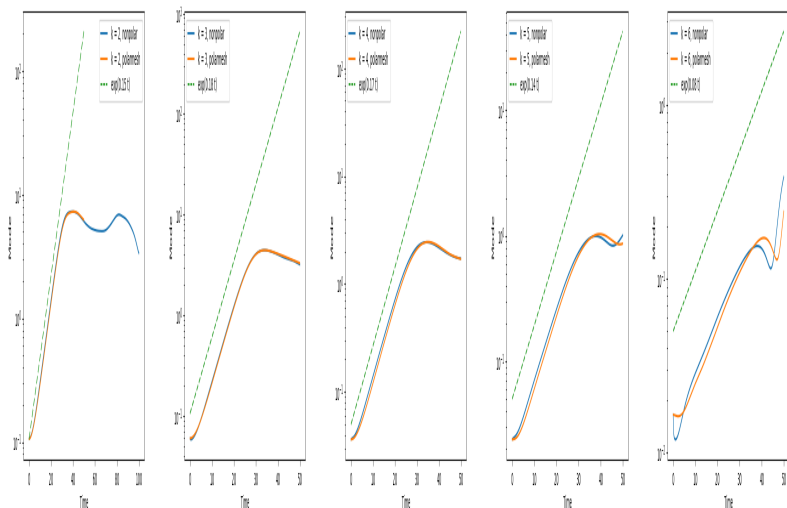


Solution at Vertices 1 of 2



Solution at Vertices 1 of 2

# Instability growth rate for $\ell \in \{2, 3, 4, 5, 6\}$



## About the scheme in time

- We use a second order scheme in time based on predictor corrector method

$$\begin{aligned}
 f^{n+\frac{1}{2}}(\mathbf{x}) &= f^n(\mathbf{x} - \frac{\Delta t}{2} \mathbf{V}_n(\mathbf{x})) \\
 \partial_x f^{n+\frac{1}{2}}(\mathbf{x}) &= (1 - \frac{\Delta t}{2} \partial_x \mathbf{V}_1(\mathbf{x})) \partial_x f^n(\mathbf{X}_V^n) - (\frac{\Delta t}{2} \partial_x \mathbf{V}_2(\mathbf{x})) \partial_y f^n(\mathbf{X}_V^n) \\
 \partial_y f^{n+\frac{1}{2}}(\mathbf{x}) &= (-\frac{\Delta t}{2} \partial_y \mathbf{V}_1(\mathbf{x})) \partial_x f^n(\mathbf{X}_V^n) + (1 - \frac{\Delta t}{2} \partial_y \mathbf{V}_2(\mathbf{x})) \partial_y f^n(\mathbf{X}_V^n)
 \end{aligned}$$

with  $\mathbf{X}_V^n := \mathbf{x} - \frac{\Delta t}{2} \mathbf{V}_n(\mathbf{x})$

To compute the derivatives of the velocity in this step, we use the average of the P1 gradient in all triangles around the nodes.

- Compute  $\mathbf{V}_{n+\frac{1}{2}}$  by solving Poisson equation :

$$-\Delta \phi_{n+\frac{1}{2}} = f_{n+\frac{1}{2}} \quad \text{and} \quad \mathbf{V}_{n+\frac{1}{2}} = \mathbf{curl} \phi_{n+\frac{1}{2}}$$

- Compute the characteristic's foot  $\mathbf{X}(t_n)$   
The derivatives of  $\mathbf{X}^n$  are computed by using a fixed point method. By denoting  $\mathbf{X}^n = (X_1^n, X_2^n)$ , we get:

$$\begin{cases}
 X_1^n &= x - \Delta t \mathbf{V}_1^{n+1/2} \left( \frac{x+X_1^n}{2}, \frac{y+X_2^n}{2} \right) \\
 X_2^n &= y - \Delta t \mathbf{V}_2^{n+1/2} \left( \frac{x+X_1^n}{2}, \frac{y+X_2^n}{2} \right)
 \end{cases}$$

By deriving the equations of above system, one obtains :

$$\left\{ \begin{array}{l} \partial_x X_1^n = 1 - \frac{\Delta t}{2} \left[ (1 + \partial_x X_1^n) \partial_x \mathbf{V}_1^{n+1/2} \left( \frac{x+X_1^n}{2}, \frac{y+X_2^n}{2} \right) + \partial_x X_2^n \partial_y \mathbf{V}_1^{n+1/2} \left( \frac{x+X_1^n}{2}, \frac{y+X_2^n}{2} \right) \right] \\ \partial_y X_1^n = -\frac{\Delta t}{2} \left[ \partial_y X_1^n \partial_x \mathbf{V}_1^{n+1/2} \left( \frac{x+X_1^n}{2}, \frac{y+X_2^n}{2} \right) + (1 + \partial_y X_2^n) \partial_y \mathbf{V}_1^{n+1/2} \left( \frac{x+X_1^n}{2}, \frac{y+X_2^n}{2} \right) \right] \\ \partial_x X_2^n = -\frac{\Delta t}{2} \left[ (1 + \partial_x X_1^n) \partial_x \mathbf{V}_2^{n+1/2} \left( \frac{x+X_1^n}{2}, \frac{y+X_2^n}{2} \right) + \partial_x X_2^n \partial_y \mathbf{V}_2^{n+1/2} \left( \frac{x+X_1^n}{2}, \frac{y+X_2^n}{2} \right) \right] \\ \partial_y X_2^n = 1 - \frac{\Delta t}{2} \left[ \partial_y X_1^n \partial_x \mathbf{V}_2^{n+1/2} \left( \frac{x+X_1^n}{2}, \frac{y+X_2^n}{2} \right) + (1 + \partial_y X_2^n) \partial_y \mathbf{V}_2^{n+1/2} \left( \frac{x+X_1^n}{2}, \frac{y+X_2^n}{2} \right) \right] \end{array} \right.$$

where  $\mathbf{V}^{n+1/2}(\mathbf{X}) = \mathbf{V}(t_{n+1/2}, \mathbf{X})$

In this step, we can use either P1 or CT interpolation to approximate the velocity on the midpoints  $\frac{\mathbf{x}+\mathbf{X}}{2}$ . For the CT one, we will need the gradient of  $\mathbf{V}^{n+1/2}$  in the mesh points.



## ▶ Conclusion

- ▶ New high order Hermite advection on uniform mesh for Vlasov-Poisson
- ▶  $1D$  stability property for splines on patches with propagation of gradients of the boundary of the patch
- ▶ New Hermite  $2D$  advection with propagation of mixed derivative
- ▶ Generalization in a new local splines method in  $2D$  and first tests on rotation
- ▶ Development of Hermite methods on triangular mesh:
  - ▶ CT method for guiding center model
  - ▶ first results on higher order Mitchell method

## ▶ Perspectives

- ▶ guiding center model for new high order Hermite on uniform mesh, local splines, Mitchell
- ▶ Influence of the mesh for other tokamak like poloidal planes (cf polar, non polar)
- ▶ Parallelization
- ▶ Drift kinetic simulation (4D)
- ▶ stability and convergence; positivity? conservative version?
- ▶ multi-resolution, multi-patch...