

Asymptotic preserving schemes on kinetic models with singular limits

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Outline

- 1 Introduction
- 2 Kinetic swarming models and zero-inertia limit
- 3 Velocity scaling methods
- 4 Asymptotic-preserving scheme
- 5 Numerical experiments

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Asymptotic-preserving schemes

$$f_\epsilon \xrightarrow{\epsilon \rightarrow 0} f$$

- Consider f_ϵ the solution of an equation with parameter ϵ , and f is the solution of the limiting equation as $\epsilon \rightarrow 0$.

Example: Kinetic equations and hydrodynamic limits

$$\text{Boltzmann equation: } \partial_t f_\epsilon + v \cdot \nabla_x f_\epsilon = \frac{1}{\epsilon} \mathcal{B}[f_\epsilon, f_\epsilon].$$

$$\epsilon \rightarrow 0 \quad \downarrow$$

$$\text{Euler limit: } \begin{cases} \partial_t \rho + \nabla_x \cdot (\rho u) = 0, \\ f = \mathcal{M}(\rho, u, \theta) \quad \begin{cases} \partial_t (\rho u) + \nabla_x \cdot (\rho u \otimes u + \rho \theta \mathbb{I}) = 0, \\ \partial_t \left(\frac{1}{2} \rho |u|^2 + \frac{D}{2} \rho \theta \right) + \nabla_x \cdot \left(\frac{1}{2} \rho |u|^2 u + \frac{D+2}{2} \rho \theta u \right) = 0. \end{cases} \end{cases}$$

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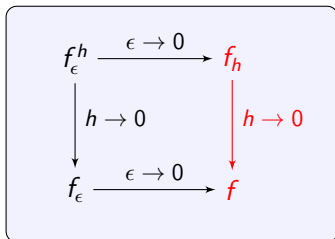
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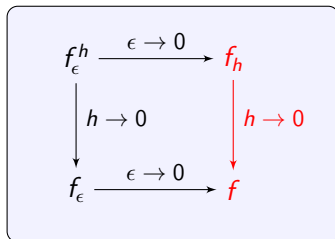
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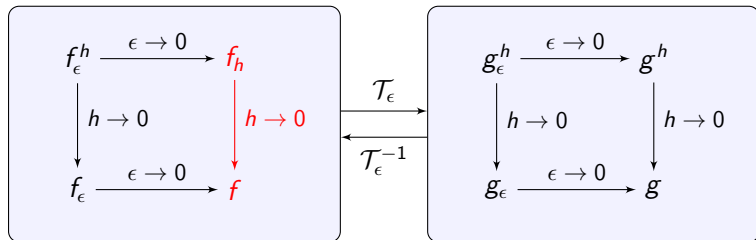
- Consider the case when f is singular, e.g. $f(t, x, v) = \rho(t, x)\delta_{v=u(t,x)}$.
- The discretization f^h can not high accuracy. Therefore, f_{ϵ}^h is also not accurate when ϵ is small.
- **Idea:** Construct a family of invertible maps \mathcal{T}_{ϵ} , so that $g_{\epsilon} = \mathcal{T}_{\epsilon}f_{\epsilon}$ converges to a non-singular profile.
- **Main Difficulty:** Find \mathcal{T}_{ϵ} that captures the singularity.

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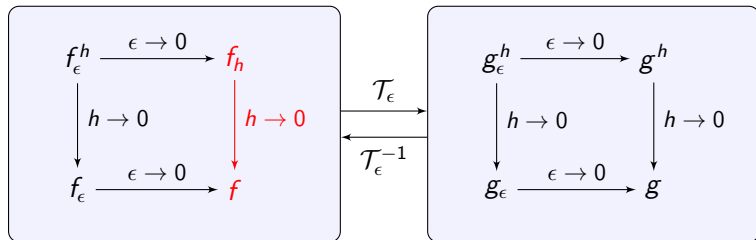
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Swarming



Three-zone models for swarms: [Reynolds '87]

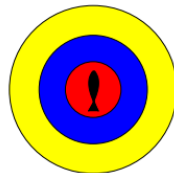
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- Short range: **Repulsion**
- Middle range: **Alignment**

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Agent-based models on swarming

- Agent-based interaction dynamics (based on [Newton's second law](#))

$$\dot{x}_i = v_i, \quad m\dot{v}_i = F_i, \quad i = 1, \dots, N.$$

The interaction force F_i depends on $\{x_j\}_{j=1}^N$ and $\{v_j\}_{j=1}^N$.

- Attractive/Repulsive force: $F_i(t) = -\frac{1}{N} \sum_{j \neq i} \nabla K(x_j(t) - x_i(t)).$

- Alignment force: $F_i = \frac{1}{N} \sum_{j=1}^N \phi(|x_j - x_i|)(v_j - v_i).$

[[Cucker-Smale '07](#), [Motsch-Tadmor '11](#), [Shvydkoy-Tadmor '18](#),
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Kinetic swarming models

- Vlasov-type kinetic equations

$$\partial_t f + v \cdot \nabla_x f + \frac{1}{m} \nabla_v \cdot (F(f)f) = 0,$$

where $f = f(t, x, v)$ is a probability measure in (x, v) space.

- Nonlocal interaction forces:

$$F^{CS}(f)(t, x, v) = \iint \phi(|x - y|)(v_* - v)f(t, y, v_*)dv_*dy$$

$$F^{AR}(f)(t, x, v) = \iint -\nabla_x K(x - y)f(t, y, v_*)dv_*dy.$$

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Kinetic flocking models

$$\partial_t f + v \cdot \nabla_x f + \frac{1}{m} \nabla_v \cdot (F^{CS}(f)f) = 0.$$

- Derivation and wellposedness. [Ha-Tadmor '08]
- Flocking: [Carrillo-Fornasier-Rosado-Toscani '10]

$$S(t) := \sup_{(x,v),(y,v^*) \in \text{supp}f(t)} |x - y| \leq D < \infty,$$

$$V(t) := \sup_{(x,v),(y,v^*) \in \text{supp}f(t)} |v - v^*| \xrightarrow{t \rightarrow \infty} 0.$$

- Velocity concentration: $\lim_{t \rightarrow \infty} f(t, x, v) = \rho_\infty(x) \delta_{v=\bar{v}}$.
- Extensions:
 - Motsch-Tadmor alignment force. [T. '17]
 - Singular influence ϕ : [Mucha-Peszek '17] ...

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Vlasov equation with attractive-repulsive potentials

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- When $K = \mathcal{N}$ is the Newtonian potential, the system becomes **Vlasov-Poisson equations** in plasma physics.

Global wellposedness (3D) [Schaeffer '91]

Landau damping [Mouhot-Villani '11, Bedrossian-Germain-Masmoudi '17]

- For less singular potential, global wellposedness theory is standard. Similar theory can be established for kinetic models with attraction, repulsion and alignment: $F = F^{AR} + F^{CS}$.



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Hydrodynamic limits

- Macroscopic system by taking moments in v .

$$\begin{aligned}\partial_t \rho + \nabla \cdot (\rho u) &= 0, \\ \partial_t (\rho u) + \nabla \cdot (\rho u \otimes u) + \nabla \cdot P &= \rho F.\end{aligned}$$

$$\rho = \int f \, dv, \quad \rho u = \int v f \, dv, \quad P = \int (v - u) \otimes (v - u) f \, dv.$$

- Rigorous derivation by imposing a closure on the pressure.

- 1 Isothermal ansatz: $f(x, v) = \rho(x) \frac{1}{(2\pi)^{n/2}} e^{-\frac{|v-u(x)|^2}{2}}$.

- 2 Mono-kinetic ansatz: $f(x, v) = \rho(x) \delta_{v=u(x)}$.

- Macroscopic system

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Zero inertia limit

- Consider the limit when total mass $m = \epsilon \rightarrow 0$.

$$\partial_t f_\epsilon + v \cdot \nabla_x f_\epsilon + \frac{1}{\epsilon} \nabla_v \cdot (F(f_\epsilon) f_\epsilon) = 0,$$

- Two systems that we concern:

- [ARR] Attraction-Repulsion-Relaxation: $F = F^{AR} - v$.
- [ARA] Attraction-Repulsion-Alignment(3 zones): $F = F^{AR} + F^{CS}$.

$$F^{CS}(f)(t, x, v) = \iint \phi(|x - y|)(v_* - v) f(t, y, v_*) dv_* dy$$

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A formal derivation

$$\partial_t f_\epsilon + v \cdot \nabla_x f_\epsilon + \frac{1}{\epsilon} \nabla_v \cdot (F(f_\epsilon) f_\epsilon) = 0,$$

- A formal derivation of the $\epsilon \rightarrow 0$ limit ($f_\epsilon \rightarrow f$):

$$\nabla_v \cdot (F(f)f) = 0$$

$$\varphi(v) = 1: \quad \partial_t \rho + \nabla_x \cdot (\rho u) = 0.$$

$$\varphi(v) = v: \quad [\text{ARR}] \quad u(x) = -(\nabla_x K * \rho)(x),$$

$$[\text{ARA}] \quad \int \phi(|x-y|)(u(x) - u(y))\rho(y)dy = -(\nabla_x K * \rho)(x).$$

$$\varphi(v) = \frac{1}{2}|v-u|^2: \quad [\text{ARR}] \quad \int |v-u|^2 f(x, v) dv = 0,$$

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Limiting system

$$f(t, x, v) = \rho(t, x) \delta_{v=u(t,x)}.$$

- For [ARR], the limiting system is the *aggregation equation*

$$\partial_t \rho + \nabla_x \cdot ((-\nabla_x K * \rho)\rho) = 0.$$

Wellposedness: [Laurent '07, Bertozzi-Carrillo-Laurent '09, ...]

Rigorous passage to the limit: [Jabin '99, Fetecau-Sun '15]

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Outline

- 1 Introduction
- 2 Kinetic swarming models and zero-inertia limit
- 3 Velocity scaling methods**
- 4 Asymptotic-preserving scheme
- 5 Numerical experiments

Velocity scaling: framework

$$f_\epsilon(t, x, v) \rightarrow \rho(t, x) \delta_{v=u(t,x)}.$$

- The transformation \mathcal{T}_ϵ : rescale $f_\epsilon \leftrightarrow (g_\epsilon, u_\epsilon, \omega_\epsilon)$:

$$f_\epsilon(t, x, v) = \frac{1}{\omega_\epsilon^d} g_\epsilon(t, x, \xi), \quad \xi = \frac{v - u_\epsilon(t, x)}{\omega_\epsilon}.$$

- u_ϵ is the macroscopic velocity: $u_\epsilon(t, x) = \frac{\int v f_\epsilon(t, x, v) dv}{\int f_\epsilon(t, x, v) dv}$.
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Goal: choose ω_ϵ appropriately so that $g_\epsilon \rightarrow g$ and g is not singular.



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- Kinetic system with singular equilibrium.

$$f(t, x, v) \rightarrow \rho^\infty(x) \delta_{v=v^\infty}, \quad \text{as } t \rightarrow \infty.$$

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- Linear Fokker-Planck [Filbet-Russo '04], Granular gas [Filbet-Rey '13]:

$$\omega = \sqrt{\text{Temperature}}.$$

- Kinetic flocking models [Rey-T. '16]:

Propose a new way to learn the scaling ω dynamically.

The learned ω is **exact** for spatially homogenous system.



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$$\partial_t f_\epsilon + \frac{1}{\epsilon} \nabla_v \cdot (F(f_\epsilon) f_\epsilon) = 0.$$

- Rewrite the system in terms of g_ϵ

$$\partial_t g_\epsilon = \left(\frac{\partial_t \omega_\epsilon}{\omega_\epsilon} + \frac{1}{\epsilon} \mathcal{A}_\epsilon \right) \nabla_\xi \cdot (\xi g_\epsilon) + \frac{1}{\omega_\epsilon} \left(\partial_t u_\epsilon - \frac{1}{\epsilon} \mathcal{B}_\epsilon \right) \cdot \nabla_\xi g_\epsilon.$$

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Scaling on the full system

- With free transport, the full system in terms of g_ϵ reads

$$\begin{aligned} & \partial_t g_\epsilon + (u_\epsilon + \omega_\epsilon \xi) \cdot \nabla_x g_\epsilon \\ &= \left(\frac{\partial_t \omega_\epsilon}{\omega_\epsilon} + (u_\epsilon + \omega_\epsilon \xi) \cdot \frac{\nabla_x \omega_\epsilon}{\omega_\epsilon} + \frac{1}{\epsilon} \mathcal{A}_\epsilon \right) \nabla_\xi \cdot (\xi g_\epsilon) \\ &+ \frac{1}{\omega_\epsilon} \left(\partial_t u_\epsilon + (u_\epsilon + \omega_\epsilon \xi) \cdot \nabla_x u_\epsilon - \frac{1}{\epsilon} \mathcal{B}_\epsilon \right) \cdot \nabla_\xi g_\epsilon. \end{aligned}$$

- Exact scaling can not be expected:

- ① The dynamics of u_ϵ :

$$\partial_t u_\epsilon + u_\epsilon \cdot \nabla_x u_\epsilon + \frac{1}{\rho_\epsilon} \nabla_x \cdot (\omega_\epsilon^2 P_\epsilon) = \frac{1}{\epsilon} \mathcal{B}_\epsilon, \quad P_\epsilon = \int \xi \otimes \xi g_\epsilon(\xi) d\xi.$$

- ② The choice of ω_ϵ :

$$\partial_t \omega_\epsilon + u_\epsilon \cdot \nabla_x \omega_\epsilon + \frac{1}{\epsilon} \mathcal{A}_\epsilon \omega_\epsilon = 0.$$



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$$\partial_t u_\epsilon + u_\epsilon \cdot \nabla_x u_\epsilon + \frac{1}{\rho_\epsilon} \nabla_x \cdot (\omega_\epsilon^2 P_\epsilon) = \frac{1}{\epsilon} \mathcal{B}_\epsilon, \quad P_\epsilon = \int \xi \otimes \xi g_\epsilon(\xi) d\xi.$$

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Scaling on the full system

- With free transport, the full system in terms of g_ϵ reads

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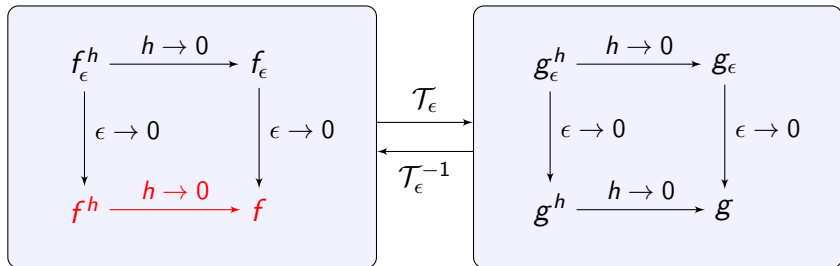
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Outline

- 1 Introduction
- 2 Kinetic swarming models and zero-inertia limit
- 3 Velocity scaling methods
- 4 Asymptotic-preserving scheme**
- 5 Numerical experiments

Design asymptotic-preserving scheme

Recall the main idea to overcome singular limit

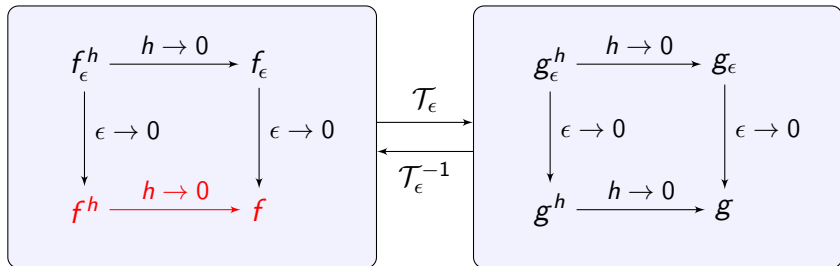


Two ingredients for the scheme to be asymptotic-preserving:

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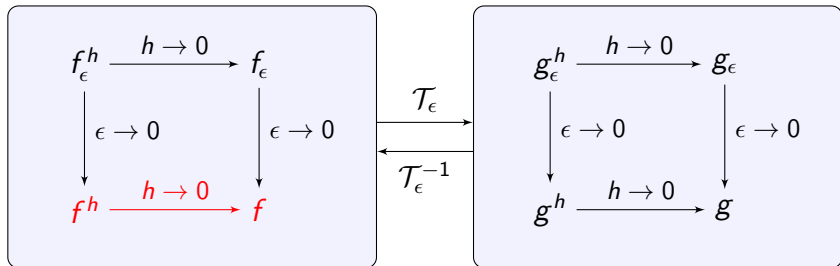


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Criterion for *non-singular* $\{g_\epsilon\}$

- We call $\{g_\epsilon\}$ is non-singular if g_ϵ neither concentrate nor spread out in v , as ϵ approaches 0.

$$\max_{\xi} |g_\epsilon(t, x, \xi)| \leq G, \quad \text{and} \quad \text{supp} g_\epsilon(t, x, \xi) \subset B_R(0).$$

for all (t, x) . G, R are independent with respect to ϵ .

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One major **difficulty** is to control the spacial derivatives $\nabla_x g_\epsilon$, $\nabla_x \omega_\epsilon$, $\nabla_x u_\epsilon$ and $\nabla_x P_\epsilon$ uniformly in ϵ .

- Take u_ϵ as an example. Recall its dynamics

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Non-oscillatory assumptions

- We assume that the solution does not have spatial oscillations:

$$\begin{aligned} |\nabla_x g_\epsilon(t, x, \xi)| &\leq C_1 g_\epsilon(t, x, \xi), \\ |\nabla_x u_\epsilon(t, x)| &\leq C_2. \end{aligned}$$

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Non-oscillatory implies non-singular

Theorem ([Chertock-T.-Yan '18])

Let $(g_\epsilon, u_\epsilon, \omega_\epsilon)$ be the solution of the rescaled dynamics.

Assume the solution satisfies the non-oscillatory conditions.

Then, $g_\epsilon(t)$ is non-singular uniformly in $\epsilon \in [0, \epsilon_0]$ for all $t \geq 0$.

- If the solution is not oscillatory in spatial variable, the proposed transformation based on velocity scaling resolves the singularity in the original limit.
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Asymptotic-preserving scheme for the rescaled system

- For $(u_\epsilon, \omega_\epsilon)$, the stiff term is *linear*. Use standard IMEX scheme.

$$\partial_t u_\epsilon + u_\epsilon \cdot \nabla_x u_\epsilon + \frac{1}{\rho_\epsilon} \nabla_x \cdot (\omega_\epsilon^2 P_\epsilon) = \frac{1}{\epsilon} \mathcal{B}_\epsilon,$$

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We use finite volume method, e.g. upwind.

Some corrections are introduced to ensure $\int v g_\epsilon(t, x, v) dv = 0$.

(Follow from [Rey-T. '16])



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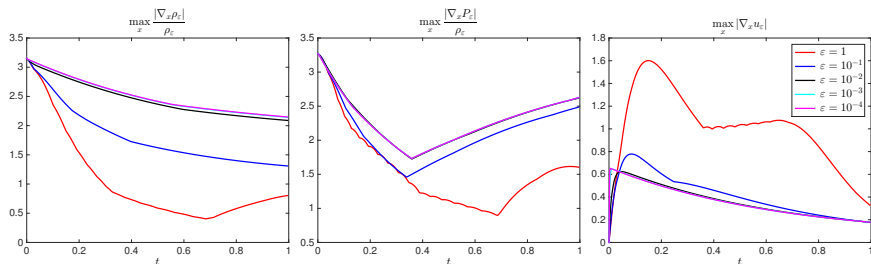


Outline

- 1 Introduction
- 2 Kinetic swarming models and zero-inertia limit
- 3 Velocity scaling methods
- 4 Asymptotic-preserving scheme
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Validation of non-oscillatory assumptions

Plots of $\max_x |\nabla_x \rho_\epsilon(t, x)/\rho_\epsilon(t, x)|$, $\max_x |\nabla_x P_\epsilon(t, x)/\rho_\epsilon(t, x)|$ and $\max_x |\nabla_x u_\epsilon(t, x)|$, for $t \in [0, 1]$ and different choices of ϵ .



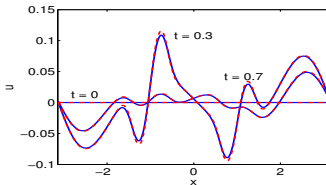
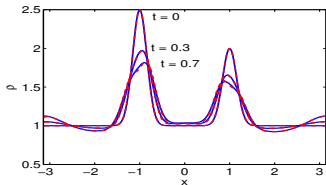
Initial condition:

$$g^0(x, \xi) = \rho^0(x)M(\xi), \quad M(\xi) = \frac{1}{\sqrt{2\pi}} e^{-\xi^2/2},$$

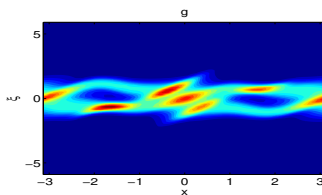
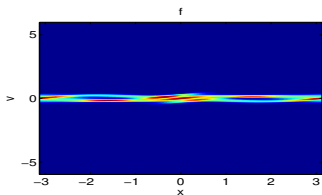
$$\rho^0(x) = 1 + e^{-20(x-1)^2} + e^{-20(x+1)^2}, \quad u^0(x) = 0, \quad \omega^0(x) = 1.$$

Consistency test

Comparison between solving f_ϵ and $(g_\epsilon, u_\epsilon, \omega_\epsilon)$ for $\epsilon = 1$.
Snapshots of (ρ, u) at $t = 0, 0.3, 0.7$.



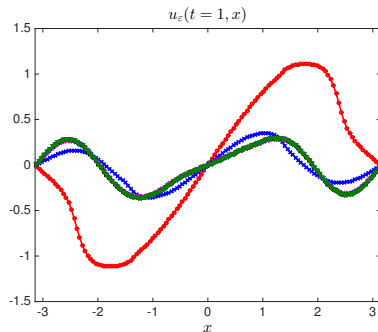
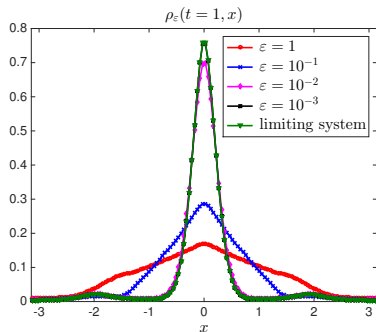
Snapshots of g at $t = 0.7$.



For t large or ϵ small, $f_\epsilon(t)$ is singular and the direct scheme fails.

Asymptotic-preserving test

Snapshots of $(\rho_\epsilon, u_\epsilon)$ at $t = 1$ for different ϵ . When ϵ becomes small, the profile approaches the limiting system.



An application

Aggregation system (*ARR*)

Rescaled Morse potential:

$$K(x) = -e^{-|x|} + e^{-2|x|}.$$

Initial configuration:

$$g^0(x, \xi) = \frac{\rho^0(x)}{2\sqrt{0.4\pi}} \left[e^{-\frac{(\xi+2)^2}{0.4}} + e^{-\frac{(\xi-2)^2}{0.4}} \right],$$

$$\rho^0(x) = 10^{-8} + e^{-40x^2},$$

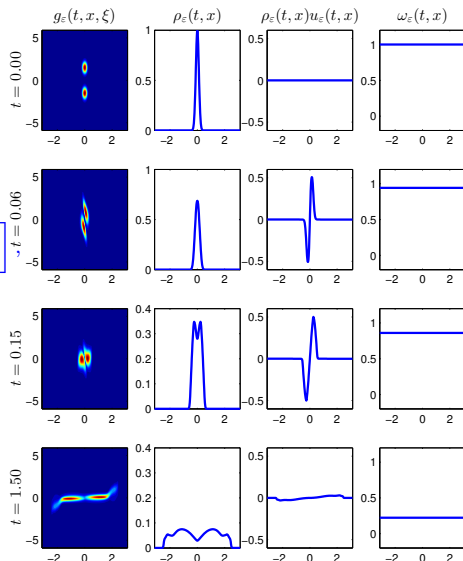
$$u^0(x) = 0, \quad \omega^0(x) = 1.$$

Two groups, same location (near 0),
opposite velocity (around ± 2).

Kinetic regime: $\epsilon = 1$

g_ϵ stays regular in all time.

Long time behavior: alignment.



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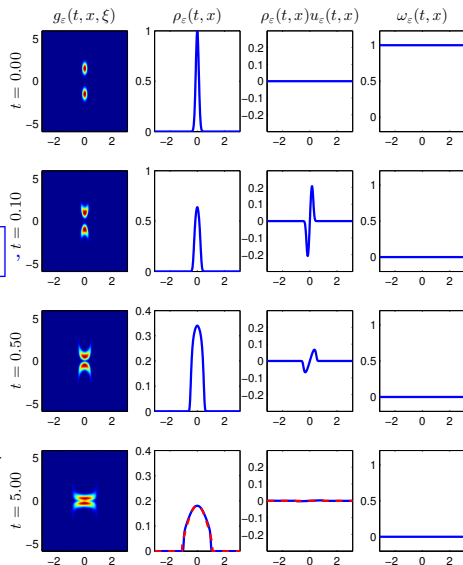
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Hydrodynamic regime: $\epsilon = 10^{-4}$

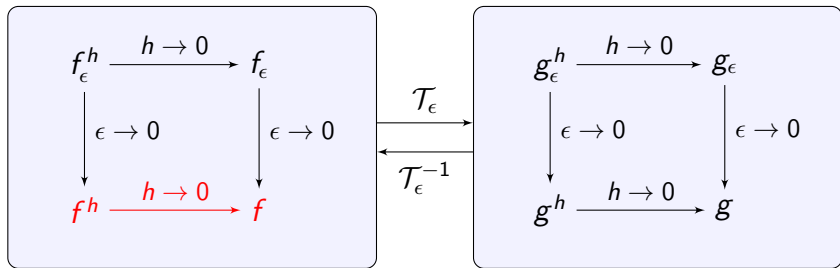
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Long time behavior: aggregation.



Conclusion

Asymptotic preserving schemes on kinetic models with singular limits



Extensions:

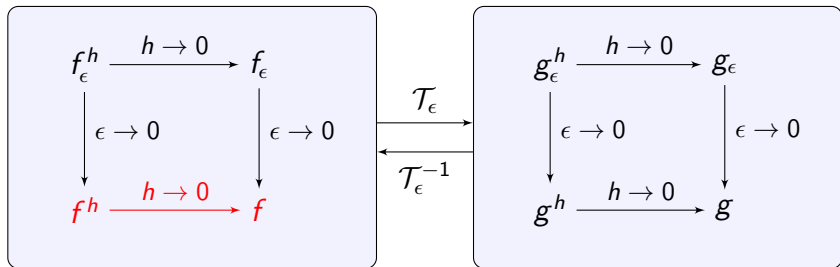
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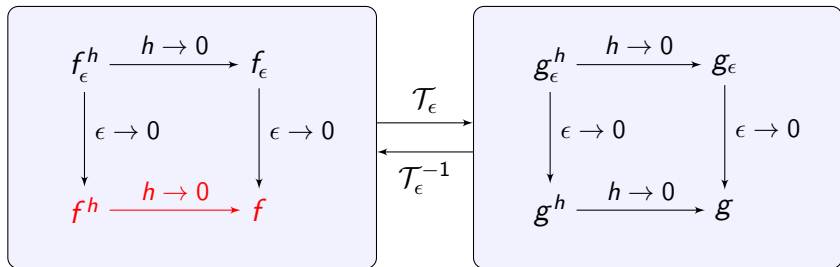
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