

On the stability of Hermite spectral methods for the Vlasov-Poisson system and Fokker-Planck equation

Francis Filbet, Marianne Bessemoulin-Chatard (CNRS, Nantes, France) and Alain Blaustein (Toulouse)

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Institut de Mathématiques de Toulouse, [Université Toulouse III](#)

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**Part I. Vlasov-Poisson system (with M.
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The Vlasov-Poisson system

The Vlasov-Poisson equations of the plasma in dimensionless variables can be written as,

$$\left\{ \begin{array}{l} \frac{\partial f}{\partial t} + v \frac{\partial f}{\partial x} + E \frac{\partial f}{\partial v} = 0, \\ \frac{\partial E}{\partial x} = \rho - \rho_0, \\ f(t=0) = f_0, \end{array} \right. \quad (1)$$

where the density ρ is given by

$$\rho(t, x) = \int_{\mathbb{R}} f(t, x, v) \, dv, \quad t \geq 0, x \in \mathbb{T}.$$

To ensure the well-posedness of the Poisson problem we add the compatibility (or normalizing) condition

$$\int_{\mathbb{T}} \rho(t, x) \, dx = \int_{\mathbb{T}} \int_{\mathbb{R}} f(t, x, v) \, dv \, dx = \text{mes}(\mathbb{T}) \rho_0, \quad \forall t \geq 0,$$

My aim today

To present and study the stability of a class of conservative Spectral method for this Vlasov-Poisson System.

Hermite polynomials and Hermite functions

For a given scaling positive function $t \mapsto \alpha(t)$ which will be determined later, we define the weight as

$$\omega(t, v) := \sqrt{2\pi} \exp\left(\frac{\alpha^2(t) |v|^2}{2}\right),$$

and the associated weighted L^2 space

$$L^2(\omega(t) dv) := \left\{ g : \mathbb{R} \rightarrow \mathbb{R} : \int_{\mathbb{R}} |g(v)|^2 \omega(t, v) dv < +\infty \right\},$$

with $\langle \cdot, \cdot \rangle_{L^2(\omega(t) dv)}$ the inner product and $\| \cdot \|_{L^2(\omega(t) dv)}$ the corresponding norm. We choose the following basis of normalized scaled time dependent asymmetrically weighted Hermite functions:

$$\Psi_n(t, v) = \alpha(t) H_n(\alpha(t)v) \frac{e^{-(\alpha(t)v)^2/2}}{\sqrt{2\pi}},$$

where α is a scaling function depending on time and H_n are the Hermite polynomials defined by $H_{-1}(\xi) = 0$, $H_0(\xi) = 1$ and for $n \geq 1$, $H_n(\xi)$ has the following recursive relation

$$\sqrt{n} H_n(\xi) = \xi H_{n-1}(\xi) - \sqrt{n-1} H_{n-2}(\xi), \quad \forall n \geq 1.$$

The reformulated Vlasov-Poisson system

For any integer $N \geq 1$ and $t \geq 0$, we introduce the space V_N as the subspace of $L^2(\omega(t) d\nu)$ defined by

$$V_N := \text{Span}\{\Psi_n(t), \quad 0 \leq n \leq N-1\}.$$

Then we look for an approximate solution f_N of (7) as a finite sum which corresponds to a truncation of a series

$$f_N(t, x, \nu) = \sum_{n=0}^{N-1} C_n(t, x) \Psi_n(t, \nu), \quad (2)$$

where N is the number of modes and $(C_n)_{0 \leq n \leq N-1}$ are computed using orthogonality property and taking $H_n(\alpha \nu)$ as test function in (7). Therefore, a system of evolution equations is obtained for the modes $(C_n)_{0 \leq n < N}$

$$\left\{ \begin{array}{l} \partial_t C_n + \mathcal{T}_n[C] = \mathcal{S}_n[C, E_N], \\ \mathcal{T}_n[C] = \frac{1}{\alpha} \left(\sqrt{n} \partial_x C_{n-1} + \sqrt{n+1} \partial_x C_{n+1} \right), \\ \mathcal{S}_n[C, E_N] = \frac{\alpha'}{\alpha} \left(n C_n + \sqrt{(n-1)n} C_{n-2} \right) + E_N \alpha \sqrt{n} C_{n-1}, \end{array} \right. \quad (3)$$

The reformulated Vlasov-Poisson system

Meanwhile, we observe that the density ρ_N satisfies

$$\rho_N = \int_{\mathbb{R}} f_N \, dv = C_0,$$

and then the Poisson equation becomes

$$\frac{\partial E_N}{\partial x} = C_0 - \rho_{0,N}, \quad (4)$$

Space discretization : discontinuous Galerkin method

Given any $k \in \mathbb{N}$, we define a finite dimensional discrete piecewise polynomial space

$$X_h = \left\{ u \in L^2(\mathbb{T}) : u|_{I_j} \in \mathcal{P}_k(I_j), \quad j \in \mathcal{J} \right\},$$

where the local space $\mathcal{P}_k(I)$ consists of polynomials of degree at most k on the interval I .

Hermite spectral form of the Vlasov equation

Spectral methods are commonly used to approximate the solution to the Vlasov-Poisson system ¹

- It starts with the work of [Harold Grad](#) in kinetic theory (1949 CPAM);
- [J. P. Holloway and J. W. Schumer \(1995\)](#) (even before [Engelmann *et al.* in 1963](#)) applied Hermite functions. Indeed, the product of Hermite polynomials and a Gaussian, seems to be a natural choice for Maxwellian-type velocity profiles.
- More recently, these methods generate a new interest leading to new techniques to improve their efficiency : [Le Bourdieu, De Vuyst & Jacquet \(2006\)](#), [Z. Cai, R. Li and Y. Wang \(2013, 2018\)](#), [Camporeale, Delzanno, Bergen and Moulton \(2016\)](#), [Manzini, Delzanno, Vencels, Markidis \(2016\)](#).
- [K. Kormann and A. Yurova](#), stability of Fourier–Hermite method (2021)
- Same spirit as the work of the [B. Després](#) : Symmetrization of Vlasov-Poisson equations. *SIAM J. Math. Anal.* (2014).

¹M. Shoucri & G. Knorr (1974), A. Klimas & W. Farrell (1994), B. Eliasson (2003), J. Holloway & J. Schumer (1998)

Stability estimate in weighted L^2

We set μ_t the measure given as

$$d\mu_t = \omega(t, v) dx dv$$

where the weight ω is provided before and the following L^2 weighted space given by

$$L^2(d\mu_t) := \left\{ g : \mathbb{T} \times \mathbb{R} \rightarrow \mathbb{R} : \iint_{\mathbb{T} \times \mathbb{R}} |g(x, v)|^2 d\mu_t < +\infty \right\},$$

Proposition

Consider (f, E) a smooth solution of the Vlasov-Poisson system, where f is not necessarily nonnegative. Assuming that the initial data f_0 belongs to $L^2(d\mu_0)$, then there exists $c_0 > 0$ such that solution $f(t)$ satisfies for all $t \geq 0$:

$$\|f(t)\|_{L^2(d\mu_t)} \leq \|f_0\|_{L^2(d\mu_0)} e^{t/4\gamma},$$

where α appearing in the definition of the weight ω is given by

$$\alpha(t) = \frac{\alpha_0}{1 + 2\alpha_0 c_0 \gamma^2 \|f_0\|_{L^2(d\mu_0)}^2 (e^{t/2\gamma} - 1)}. \quad (5)$$

We compute the time derivative of $\|f(t)\|_{L^2(d\mu_t)}^2$. One has

$$\frac{1}{2} \frac{d}{dt} \|f\|_{L^2(d\mu_t)}^2 = - \iint_{\mathbb{T} \times \mathbb{R}} f (v \partial_x f + E \partial_v f) d\mu_t + \frac{1}{2} \iint_{\mathbb{T} \times \mathbb{R}} \alpha \alpha' |v|^2 f^2 d\mu_t.$$

Then, since

$$\int_{\mathbb{R}} f E \partial_v f \omega dv = -\frac{1}{2} \int_{\mathbb{R}} \alpha^2 f^2 E v \omega dv,$$

we obtain

$$\frac{1}{2} \frac{d}{dt} \|f\|_{L^2(d\mu_t)}^2 = \frac{1}{2} \iint_{\mathbb{T} \times \mathbb{R}} f^2 (\alpha^2 E v + \alpha \alpha' |v|^2) d\mu_t.$$

hence after Young's inequality and reordering

$$\frac{1}{2} \frac{d}{dt} \|f\|_{L^2(d\mu_t)}^2 \leq \frac{\alpha}{2} \left(\frac{\gamma}{2} \alpha^3 \|E\|_{L^\infty}^2 + \alpha' \right) \iint_{\mathbb{T} \times \mathbb{R}} f^2 |v|^2 d\mu_t + \frac{1}{4\gamma} \|f\|_{L^2(d\mu_t)}^2.$$

Idea of the proof

In one dimension, we have (in fact the result is better)

$$\|E\|_{L^\infty}^2 \leq \frac{c_0}{\alpha(t)} \|f\|_{L^2(d\mu_t)}^2.$$

Substituting this inequality in the latter estimate, it yields

$$\frac{1}{2} \frac{d}{dt} \|f\|_{L^2(d\mu_t)}^2 \leq \frac{\alpha}{2} \left(\frac{c_0 \gamma}{2} \alpha^2 \|f\|_{L^2(d\mu_t)}^2 + \alpha' \right) \iint_{\mathbb{T} \times \mathbb{R}} f^2 |v|^2 d\mu_t + \frac{1}{4\gamma} \|f\|_{L^2(d\mu_t)}^2.$$

Therefore, choosing α as

$$\alpha(t) = \frac{\alpha_0}{1 + 2\alpha_0 c_0 \gamma^2 \|f_0\|_{L^2(d\mu_0)}^2 (e^{t/2\gamma} - 1)},$$

we get the expected result.

Remark

This approach can be also applied for weighted L^p spaces, with $p > 1$. It provides L^p estimates on the density ρ

$$\|\rho(t)\|_{L^p} \leq C \|f(t)\|_{L^p(d\mu_t)}.$$

For the Vlasov-Poisson- system, when $p > N$ it gives a control in L^∞ on the electric field...

Similarly as in the continuous case, we establish the following stability result for the Hermite/discontinuous Galerkin method

Proposition

For any $t \in [0, T]$, consider the scaling function α provided before and $f_\delta(t)$ the semi-discrete approximate solution given by the truncated series. Assume that $\|f_\delta(0)\|_{L^2(d\mu_0)} < +\infty$. Then, we have

$$\begin{aligned} \frac{d}{dt} \|f_\delta(t)\|_{L^2(d\mu_t)}^2 &:= \frac{d}{dt} \left(\alpha(t) \sum_{n=0}^{N-1} \int_{\mathbb{T}} |C_{\delta,n}|^2 dx \right) \\ &\leq - \sum_{n=0}^{N-1} \sum_{j \in \hat{\mathcal{J}}} \nu_n [C_{\delta,n}]_{j-\frac{1}{2}}^2 + \frac{1}{2\gamma} \|f_\delta(t)\|_{L^2(d\mu_t)}^2, \end{aligned}$$

from which we deduce

$$\|f_\delta(t)\|_{L^2(d\mu_t)} \leq \|f_\delta(0)\|_{L^2(d\mu_0)} e^{t/4\gamma}.$$

Our main result is the following.

Theorem

For any $t \in [0, T]$, consider the scaling function α provided before and let $f(t, \cdot) \in H^m(d\mu_t)$ be the solution of the Vlasov-Poisson system (7) where $m \geq k + 1$ and f_δ be the approximation defined by Hermite/DG. Then there exists a constant $C > 0$, independent of $\delta = (h, 1/N)$ but depending on the scaling function $\alpha(t)$ such that

$$\|f(t) - f_\delta(t)\|_{L^2(d\mu_t)} \leq C \left[\frac{1}{N^{(m-1)/2}} + h^{k+1/2} \right]. \quad (6)$$

- This result shows spectral accuracy in velocity and classical order of convergence of the discontinuous Galerkin method for the space discretization.
- Of course $C > 0$ depends on the scaling parameter α ;

Let us define the Fokker-Planck operator \mathcal{F} as

$$\mathcal{F}[g](v) = -\partial_v \left(\omega^{-1}(t) \partial_v (g \omega(t)) \right),$$

where $\omega(t)$ is the weight defined before. Hence, the Hermite function Ψ_n is the n -th eigenfunction of the following singular Liouville problem:

$$-\mathcal{F}[g](v) + \lambda g(v) = 0, \quad v \in \mathbb{R},$$

with corresponding eigenvalues $\lambda_n = \alpha^2(t) n$.

Proposition

Let $r \geq 0$. For any $g \in H^r(\omega(t) dv)$, it holds for all $N \geq 0$

$$\|g - \mathcal{P}_{V_N} g\|_{L^2(\omega(t) dv)} \leq \frac{C}{(\alpha^2(t) N)^{r/2}} \|g\|_{H^r(\omega(t) dv)},$$

with $C > 0$ independent of N and t .

Filtering

It is a common procedure to reduce the effects of the Gibbs phenomenon.

The filter will consist in multiplying some spectral coefficients by a scaling factor σ in order to reduce the amplitude of high frequencies, for any $N_H \geq 4$,

$$\tilde{C}_n = C_n \sigma \left(\frac{n}{N_H} \right).$$

Here, we simply apply a filter, called Hou-Li's filter² for $\beta = 36$,

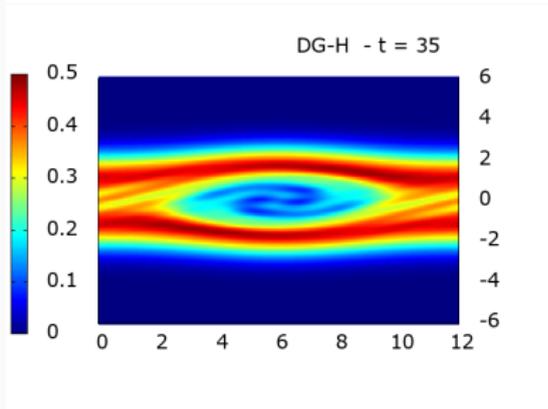
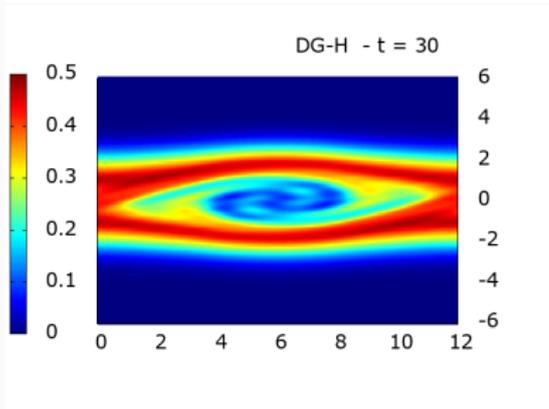
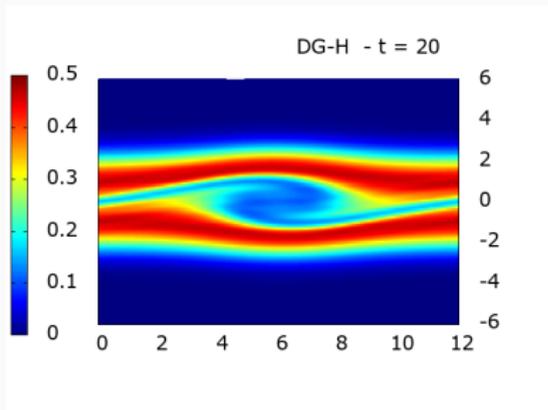
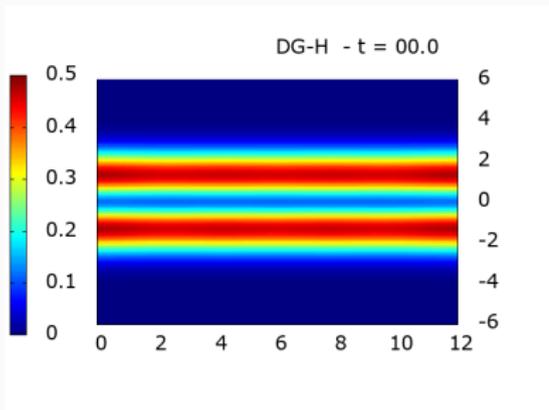
$$\sigma(s) = \begin{cases} 1, & \text{if } 0 \leq |s| \leq 2/3, \\ \exp(-\beta |s|^\beta), & \text{if } |s| > 2/3. \end{cases}$$

Remark

- Observe that the filter is applied only when $N_H \geq 4$, hence the filtering process does not modify the coefficients $(C_k)_{0 \leq k \leq 2}$
- It is possible to adapt the number of modes N_H along the simulations

²Th. Y. Hou and R. Li, (2007)

Two stream instability



Two stream instability

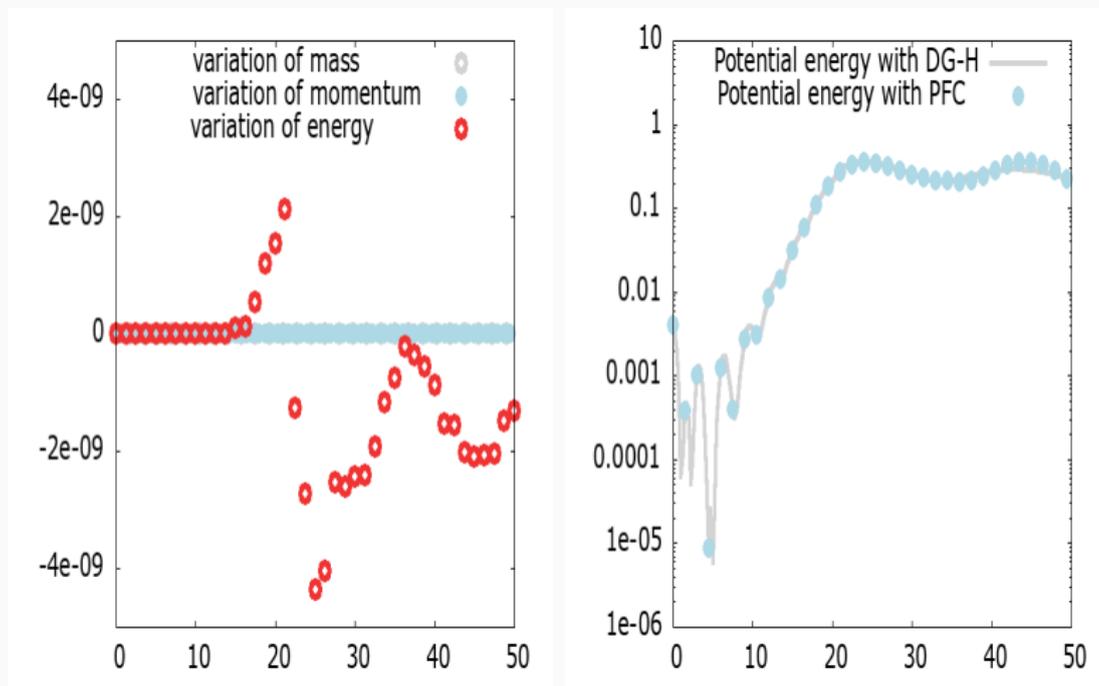


Figure 1: Two stream instability: (a) deviation of mass, momentum and energy, (b) time evolution of the electric field in L^2 norm in logarithmic value with DG-H: $N_x \times N_H = 64 \times 128$ and the reference solution is from the PFC scheme with $N_x \times N_v = 256 \times 1024$.

Two stream instability

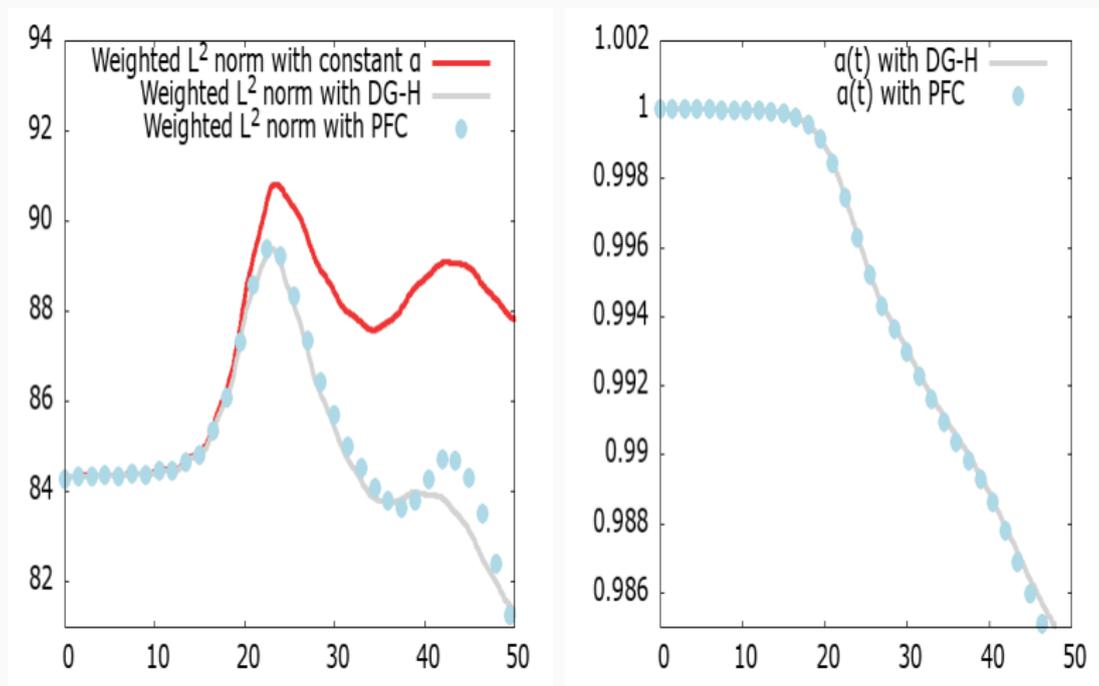


Figure 2: Two stream instability: (a) time evolution of the weighted L^2 norm of f , (b) time evolution of the scaling function α for DG-H with $N_x \times N_H = 64 \times 128$ and the reference solution is from the PFC scheme with $N_x \times N_v = 256 \times 1024$.

**Part II : Discrete hypocoercive
estimates for the Vlasov-Fokker-Planck
equation (with A. Blaustein)**

The Vlasov-Fokker-Planck equation

We consider the one dimensional Vlasov-Fokker-Planck equation with periodic boundary conditions in space, it reads

$$\partial_t f + \frac{1}{\varepsilon} (v \partial_x f + E \partial_v f) = \frac{1}{\tau(\varepsilon)} \partial_v (v f + \partial_v f), \quad (7)$$

where the electric field derives from a potential Φ such that $E = -\partial_x \Phi$, with the following regularity assumption

$$\Phi \in W^{2,\infty}(\mathbb{T}).$$

The distribution function f relaxes towards the stationary solution to the Vlasov-Fokker-Planck equation $\rho_\infty \mathcal{M}$, where the Maxwellian \mathcal{M} is given by

$$\mathcal{M}(v) = \frac{1}{\sqrt{2\pi T_0}} \exp\left(-\frac{|v|^2}{2 T_0}\right),$$

whereas the density ρ_∞ is determined by

$$\rho_\infty = c_0 \exp\left(-\frac{\Phi}{T_0}\right),$$

where the constant c_0 is fixed by the conservation of mass

About the diffusive limit

In the case where $\tau(\varepsilon) \sim \tau_0 \varepsilon^2$, for some $\tau_0 > 0$. The spatial density converges to a time dependent ρ whose dynamics are driven by a drift-diffusion equation depending on the force field E .

Indeed, performing the change of variable

$$x \rightarrow x + \tau_0 \varepsilon v$$

and integrating with respect to v , we deduce that the quantity

$$\pi(t, x) = \int_{\mathbb{R}} f(t, x - \tau_0 \varepsilon v, v) dv,$$

solves the following equation

$$\partial_t \pi + \tau_0 \partial_x \left(\int_{\mathbb{R}} E f(t, x - \tau_0 \varepsilon v, v) dv - \partial_x \pi \right) = 0.$$

According to its definition, π verifies: $\rho \sim \pi$ in the limit $\varepsilon \rightarrow 0$. Therefore, we may formally replace π with ρ and ε with 0 in the latter equation. This yields

$$f(t, x, v) \xrightarrow{\varepsilon \rightarrow 0} \rho_{\tau_0}(t, x) \mathcal{M}(v),$$

where ρ_{τ_0} solves

$$\partial_t \rho_{\tau_0} + \tau_0 \partial_x (E \rho_{\tau_0} - \partial_x \rho_{\tau_0}) = 0.$$

Hermite decomposition

We again consider the decomposition of f in the Hermite basis

$$f(t, x, v) = \sum_{k \in \mathbb{N}} C_k(t, x) \Psi_k(v).$$

The natural functional framework here is the L^2 space with weight ρ_∞^{-1} . Unfortunately, it is not very well adapted to the space discretization, hence we set

$$D_k := \frac{C_k}{\sqrt{\rho_\infty}}$$

and get that

$$\begin{cases} \partial_t D_k + \frac{1}{\varepsilon} \left(\sqrt{k} \mathcal{A} D_{k-1} - \sqrt{k+1} \mathcal{A}^* D_{k+1} \right) = -\frac{k}{\tau(\varepsilon)} D_k, \\ D_k(t=0) = D_k^{0,\varepsilon}, \end{cases} \quad (8)$$

where operators \mathcal{A} and \mathcal{A}^* are given by

$$\begin{cases} \mathcal{A} u = +\partial_x u - \frac{E}{2} u, \\ \mathcal{A}^* u = -\partial_x u - \frac{E}{2} u. \end{cases}$$

Basic properties on \mathcal{A}

1. First, \mathcal{A}^* is its dual operator in $L^2(\mathbb{T})$, indeed for all $u, v \in H^1(\mathbb{T})$ it holds

$$\langle \mathcal{A}^* u, v \rangle = \langle \mathcal{A} v, u \rangle;$$

2. we have $D_{\infty,0}$ lies in the kernel of \mathcal{A} , indeed

$$\mathcal{A} D_{\infty,0} = 0;$$

3. we also point out that since $\mathcal{A} + \mathcal{A}^* = \partial_x \Phi$, it holds

$$\| (\mathcal{A} + \mathcal{A}^*) u \|_{L^2} \leq \| \Phi \|_{W^{1,\infty}} \| u \|_{L^2};$$

4. the operators \mathcal{A} and \mathcal{A}^* do not commute and we have

$$[\mathcal{A}, \mathcal{A}^*] = \mathcal{A} \mathcal{A}^* - \mathcal{A}^* \mathcal{A} = \partial_{xx} \Phi,$$

which yields

$$\| [\mathcal{A}, \mathcal{A}^*] u \|_{L^2} \leq \| \Phi \|_{W^{2,\infty}} \| u \|_{L^2}.$$

Long time behavior and propagation of regularity

We define the following H^1 norm, defined for all $D = (D_k)_{k \in \mathbb{N}}$ as follows

$$\|\mathcal{B} D\|_{L^2}^2 = \sum_{k \in \mathbb{N}} \|\mathcal{B}_k D_k\|_{L^2(\mathbb{T})}^2,$$

where the family of differential operator $\mathcal{B} = (\mathcal{B}_k)_{k \geq 0}$ is defined as follows

$$\mathcal{B}_k = \begin{cases} \mathcal{A}, & \text{if } k = 0, \\ \mathcal{A}^*, & \text{else.} \end{cases}$$

Theorem

(i) *under the condition $\|D(0)\|_{L^2} < +\infty$, it holds*

$$\|D(t) - D_\infty\|_{L^2} \leq C \exp\left(-\frac{\tau(\varepsilon)}{\varepsilon^2} \kappa t\right);$$

(ii) *under the condition $\|\mathcal{B} D(0)\|_{L^2} + \|D(0)\|_{L^2} < +\infty$, it holds*

$$\|\mathcal{B} D(t)\|_{L^2} \leq C \exp\left(-\frac{\tau(\varepsilon)}{\varepsilon^2} \kappa t\right);$$

- The main difficulty here consists in proving the convergence of the first coefficient D_0 in the Hermite decomposition of f towards the equilibrium $\sqrt{\rho_\infty}$. We adapt hypocoercivity methods developed in [Dolbeault-Schmeiser & Mouhot \(TAMS 2015\)](#) to the framework of Hermite decomposition
- we introduce modified entropy functionals in order to recover dissipation and thus a convergence rate on D_0 :

$$\mathcal{H}_0[D|D_\infty] = \frac{1}{2} \|D(t) - D_\infty\|_{L^2}^2 + \alpha_0 \left\langle \frac{\tau(\varepsilon)}{\varepsilon} \mathcal{A}^* D_1, u^\varepsilon \right\rangle ,$$

where u^ε is the particular solution to equation

$$\begin{cases} \mathcal{A}^* \mathcal{A} u = D_0 - D_{\infty,0} , \\ \int_{\mathbb{T}} u \sqrt{\rho_\infty} \, dx = 0 . \end{cases}$$

Diffusive limit $\varepsilon \rightarrow 0$.

We denote by \mathcal{E}_1 the relative entropy $\|f - \rho \mathcal{M}\|$:

$$\mathcal{E}_1(t) = \frac{1}{2} \sum_{k \geq 1} \|D_k(t)\|_{L^2}^2.$$

Then we have the following theorem

Theorem

Suppose that $\tau(\varepsilon) = \tau_0 \varepsilon^2$. For all positive ε , consider $D = (D_k)_{k \in \mathbb{N}}$ the solution to (8) with an initial datum $D(0)$ such that

$$\|D(0)\|_{H^1}^2 := \|BD(0)\|_{L^2}^2 + \|D(0)\|_{L^2}^2 < +\infty.$$

and consider $D_{\tau_0} = (D_{\tau_0,k})_{k \in \mathbb{N}}$ given by limit drift-diffusion equation,

$$\mathcal{E}_1(t) \leq \mathcal{E}_1(0) e^{-t/(2\tau_0\varepsilon^2)} + C\varepsilon^2 \|D(0) - D_{\infty}\|_{H^1} e^{-\tau_0 \kappa t}.$$

On the other hand, it holds

$$\|(D_0 - D_{\tau_0,0})(t)\|_{H^{-1}} \leq C (\|(D_0 - D_{\tau_0,0})(0)\|_{H^{-1}} + \varepsilon) e^{-\tau_0 \kappa t}$$

- We propose a Hermite decomposition of the Vlasov-Poisson system and the linear Vlasov-Fokker-Planck equation : this approach allows us to construct accurate and stable numerical approximation.
- This framework is well suited for discrete hypocoercive estimates : long time behavior and diffusive limit
- Perspectives : apply this latter strategy for the Vlasov-Poisson-Fokker-Planck system