AN ASYMPTOTIC PRESERVING SCHEME FOR $P_1$ MODEL USING CLASSICAL DIFFUSION SCHEMES ON UNSTRUCTURED POLYGONAL MESHES

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Abstract. A new scheme for discretizing the $P_1$ model on unstructured polygonal meshes is proposed. This scheme is designed such that its limit in the diffusion regime is the MPFA-O scheme which is proved to be a consistent variant of the Breil-Maire diffusion scheme. Numerical tests compare this scheme with a derived GLACE scheme for the $P_1$ system.

Résumé. Un nouveau schéma de discrétisation du modèle $P_1$ sur maillage non structuré composé de polygones est proposé. Ce schéma est construit pour que sa limite en régime diffusion soit le schéma MPFA-O qu’on démontre être une variante consistante du schéma de diffusion de Breil-Maire. Ce schéma est comparé sur des cas tests avec un schéma dérivé du schéma GLACE pour le modèle $P_1$.

INTRODUCTION

For the fusion by inertial confinement (ICF), photons play a major role in the ablation process responsible for the combustion of the Deuterium Tritium pellet.

For simplicity, we make the grey hypothesis and neglect Thomson scattering. Then, the propagation of photons can be modelled by the following equation

$$
\begin{align*}
\frac{1}{c} \partial_t I_\varepsilon(t, x, \Omega) + \frac{1}{\varepsilon} \varepsilon \Omega \cdot \nabla I_\varepsilon(t, x, \Omega) &= \frac{\sigma}{\varepsilon^2} \left( \frac{1}{4\pi} acT_\varepsilon^4 - I_\varepsilon \right) \\
\partial_t (\rho C_v T_\varepsilon) &= \frac{\sigma}{\varepsilon^2} \left( \int I_\varepsilon(\Omega) d\Omega - acT_\varepsilon^4 \right)
\end{align*}
$$

(1)

where $I_\varepsilon(t, x, \Omega) \geq 0$ is the radiative intensity in $x$ for a unit vector direction $\Omega$, $\sigma(x)$ a material dependent constant, $T_\varepsilon$ the matter temperature, $\rho$ the density, $C_v$ the heat capacity, $c$ the speed of light, $a$ the radiative constant, $\varepsilon$ a scaling coefficient.

When $\varepsilon$ tends to zero (the medium becomes opaque), it is well known [DL04] that $I_\varepsilon$ tends to $\frac{acT^4}{4\pi}$ where $T$ is solution of the Rosseland equation

$$
\partial_t (\rho C_v T + aT^4) - \nabla \frac{ac}{3\sigma} \nabla T^4 = 0
$$

(2)

The ablation process is highly Rayleigh-Taylor unstable and sources of hydrodynamic instabilities must be carefully taken into account. It is important that the numerical methods to discretize

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(1) do not generate asymmetries. Monte-Carlo methods because of their statistical noise may give numerical instabilities of high mode number whereas approximation models such as $S_n$ models because they do not preserve the rotational invariance of the original equation (1) may be responsible for instabilities of low mode number. Flux limited diffusion models preserve the rotational invariance but are not accurate enough in transparent media ($\varepsilon$ not small). $P_n$ models do not suffer from these defaults but do not ensure the positivity of the radiative energy. This defect may be corrected by using non linear closures [DF99] which give at the lowest order the $M_1$ model. Let us mention other closures which take into account the geometry of the problem and may be more accurate in ICF simulation [CM08].

The materials involved in ICF may be transparent or opaque for the photons. As it has been said, the solution of the transport equation or its approximation models tends to the solution of the diffusion equation (2) when $\varepsilon$ tends to zero. It is crucial that the numerical scheme obtains this solution with a mesh size not depending on $\varepsilon$. Such schemes will be said to preserve the diffusion limit or to be Asymptotic Preserving (AP schemes). This type of schemes is very useful in physical situation like the radiative transfer [BDF10, GT02, BD06, BCT08, BC07] but also in hydrodynamics with friction [JL96, CGRS08, BOP07] or biological model [Gos10].

On cartesian grids, a discretization of the $M_1$ model preserving the diffusion limit in opaque media has been proposed [BCT08] but no scheme with such property has been designed for unstructured meshes. Hydrodynamics codes such as GO++ may generate at each time step new polygonal meshes adapted to the distortions of the fluid [Hoc02, Hoc11]. Such cells come out from successive refinement, derefinement and reconnexion steps. This capability is well adapted to ICF simulation since thin shells suffering large displacements are involved. Moreover, a locally very fine mesh is required to well describe the hydrodynamic unstable interfaces. For this reason, we want to construct numerical methods valid on unstructured polygonal meshes. The schemes described in the following have been implemented in this code. In this article, we address a simpler but not yet addressed issue. How to construct an AP scheme to discretize the $P_1$ model on unstructured polygonal meshes. First let see how we obtain this model from (1).

Defining $E_\varepsilon = \frac{1}{\varepsilon} \int_I I(\Omega) d\Omega$, $F_\varepsilon = \int_I \Omega I(\Omega) d\Omega$, taking the zeroth and the first moment of the transport equation (1) and suppose that $I_c$ can be developed on its zeroth and first moments, one obtains

$$
\begin{align*}
\partial_t E_\varepsilon + \frac{1}{\varepsilon} \nabla F_\varepsilon &= \frac{\sigma}{\varepsilon^2} c (a T_\varepsilon^4 - E_\varepsilon) \\
\partial_t F_\varepsilon + \frac{c^2}{3 \varepsilon} \nabla (E_\varepsilon I_d) &= - \frac{c \sigma}{\varepsilon^2} F_\varepsilon \\
\partial_t (\rho C_v T_\varepsilon) &= \frac{\sigma}{\varepsilon^2} c (E_\varepsilon - a T_\varepsilon^4)
\end{align*}
$$

The coupling term between radiation and matter in (3) is very stiff because of the $\frac{\sigma}{\varepsilon^2}$ factor. Thus, treat it explicitly requires very small time steps. The Fleck method [FC71, DL04] first designed for the system (1) is a simple way to avoid this problem. It consists in predicting the temperature at the end of the time step by linearizing the matter internal energy equation around the temperature at the beginning of the time step $[t_n, t_{n+1}]$.

$$
\tilde{T}_\varepsilon^4 = \frac{1}{f_\varepsilon} ((T^4)^n + \frac{f_\varepsilon - 1}{a} E_\varepsilon) \text{ with } f_\varepsilon = 1 + \frac{c \sigma 4 a (T^3)^n \Delta t}{\varepsilon^2 \rho C_v}
$$

Replacing $T_\varepsilon^4$ by $\tilde{T}_\varepsilon^4$ in the $\frac{\sigma}{\varepsilon^2} c (E_\varepsilon - a T_\varepsilon^4)$ terms in (3) leads to the system

$$
\begin{align*}
\partial_t E_\varepsilon + \frac{1}{\varepsilon} \nabla F_\varepsilon &= \frac{\sigma}{f_\varepsilon \varepsilon^2} c (a (T^4)^n - E_\varepsilon) \\
\partial_t F_\varepsilon + \frac{c^2}{3 \varepsilon} \nabla (E_\varepsilon I_d) &= - \frac{c \sigma}{\varepsilon^2} F_\varepsilon \\
\partial_t (\rho C_v T_\varepsilon) &= \frac{\sigma}{f_\varepsilon \varepsilon^2} c (E_\varepsilon - a (T^4)^n)
\end{align*}
$$

The coupling term in (4) is not as stiff as in (3) since $f_\varepsilon \varepsilon^2 = o(1)$. When $\varepsilon$ tends to zero, $(E_\varepsilon, T_\varepsilon)$ tends to $(E, T)$ solution of the following system on the time step $[t_n, t_{n+1}]$
\[
\begin{aligned}
\frac{\partial_t}{\Delta t} (\rho C_v T + E) - \nabla \cdot \frac{\sigma}{2} \nabla E &= 0 \\
\partial_t E - \nabla \cdot \frac{\sigma}{2} \nabla E &= \sigma \hat{f} c(a(T^4)^n - E)
\end{aligned}
\]  

(5)

with \( \hat{f} = \frac{c\sigma a(T^4)^n}{\rho C_v} \). \( E \) satisfies a diffusion equation but the equality \( E = aT^4 \) cannot be proved, thus (2) is not obtained. Nevertheless, this widely used method generates correct solutions in most situations [DL04]. But stiff terms are still present in (4) which implies using an AP scheme to ensure at the discrete level the convergence of (4) to (5).

We will take a simpler model which retains the main features of (4). We assume that \( \sigma \) is constant in the rest of the paper. We think this is not restrictive since handling with non constant \( \sigma \) is straightforward in the limit diffusion schemes. We rescale the \( P_1 \) equations without constant coefficients thus obtaining

\[
\begin{aligned}
\partial_t E_\varepsilon + \frac{1}{\varepsilon} \nabla \cdot F_\varepsilon &= 0 \\
\partial_t F_\varepsilon + \frac{1}{\varepsilon} \nabla \cdot (E_\varepsilon I_d) &= -\frac{\sigma}{\varepsilon^2} F_\varepsilon
\end{aligned}
\]

(6)

When \( \varepsilon \) tends to zero, this equation tends towards the following diffusion equation

\[
\partial_t E(t, x) - \frac{1}{\sigma} \Delta E(t, x) = 0
\]

(7)

A first idea to solve (6) is to take schemes first designed for the Euler equations and to adapt them to solve the \( P_1 \) model.

In [BDF10] AP schemes based on the GLACE scheme [Maz07, CDDL09] on unstructured meshes for this model have been constructed. In section 1, these schemes are presented. But these schemes exhibit spurious modes on cartesian meshes. For this reason, we propose a different way to obtain AP scheme for the \( P_1 \) system.

The idea is to target well-known diffusion schemes used in the ICF context. We adapt them to solve the \( P_1 \) model in such a way that their diffusion limit is the aimed diffusion scheme.

We aim the Breil-Maire scheme [BM06] because of its interesting properties. In this scheme, the radiative energy is cell centered which is nice for coupling with schemes handling thermodynamical centered quantities to solve Euler equations. It converges at the second order on most types of meshes at the notable exception of the random meshes. On cartesian meshes, it gives the classical five-point scheme which does not have spurious modes. In this paper, a variant of this scheme is designed to make it consistent on all kinds of meshes. In section 2, we describe the Breil-Maire scheme and its variant. In section 3, we propose two AP schemes for the \( P_1 \) system, the first one has the Breil-Maire scheme as diffusion limit, the second one its consistent variant. In section 4, we compare these schemes on two cases.

1. GLACE ASYMPTOTIC PRESERVING SCHEMES

In this section we redefine the GLACE asymptotic preserving schemes constructed in [BDF10] for the \( P_1 \) model.

1.1. Notations

We consider an unstructured mesh in dimension 2. The mesh is defined by a finite number of vertices \( x_r \) and polygonal cells \( \Omega_j \). We denote \( x_j \) the gravity center of \( \Omega_j \). The vertices are denoted \( x_{r-1}, r+1, \ldots \). In each cell \( j \), we define the length and the normal associated to the node of local index \( r \) (Fig. 1). \( (x_r, y_r) \) are the coordinates of \( x_r \). We also define

\[
l_{jr} = \frac{1}{2} \| x_{r+1} - x_{r-1} \| \quad \text{and} \quad n_{jr} = \frac{1}{2l_{jr}} \begin{pmatrix} -y_{r-1} + y_{r+1} \\ x_{r-1} - x_{r+1} \end{pmatrix}.
\]

(8)

Remark 1. The letters \( j \) denote always the index on a cell and the letter \( r \) is always the index on a node.
1.2. Asymptotic preserving schemes

To construct an asymptotic preserving scheme on unstructured meshes, the idea is to use the nodal scheme "GLACE" constructed for linearized Euler equations, by analogy with the $P_1$ model and use the Jin-Levermore method [JL96] to make it AP. The Jin-Levermore procedure consists in incorporating the stationary states associated to fluxes. This method gives the following GLACE AP schemes.

**Definition 2.** The scheme JL-(a)

\[
\begin{cases}
|\Omega_j| \partial_t E_j(t) + \frac{1}{\varepsilon} \sum_r l_{jr}(F_r, n_{jr}) = 0 \\
|\Omega_j| \partial_t F_j(t) + \frac{1}{\varepsilon} \sum_r G_{jr} = -|\Omega_j| \frac{\sigma}{\varepsilon^2} F_j
\end{cases}
\]  

and the scheme JL-(b)

\[
\begin{cases}
|\Omega_j| \partial_t E_j(t) + \frac{1}{\varepsilon} \sum_r l_{jr}(F_r, n_{jr}) = 0 \\
|\Omega_j| \partial_t F_j(t) + \frac{1}{\varepsilon} \sum_r G_{jr} = -\sigma \frac{\varepsilon}{\varepsilon^2} \sum_r l_{jr} n_{jr} \otimes (x_r - x_j) F_r
\end{cases}
\]  

with the fluxes

\[
\begin{cases}
G_{jr} = l_{jr}E_j n_{jr} + l_{jr}\tilde{\alpha}_{jr}(F_j - F_r) - \frac{\sigma}{\varepsilon} l_{jr} n_{jr} \otimes (x_r - x_j) F_r \\
\sum_j l_{jr}\tilde{\alpha}_{jr} + \sum_j \frac{\sigma}{\varepsilon} (l_{jr} n_{jr} \otimes (x_r - x_j)) F_r = \sum_j (l_{jr}E_j n_{jr} + l_{jr}\tilde{\alpha}_{jr} F_j)
\end{cases}
\]  

and $\tilde{\alpha}$ defined by

\[
\tilde{\alpha}_{jr}^I = n_{jr} \otimes n_{jr}.
\]

or

\[
\tilde{\alpha}_{jr}^H = \frac{1}{2l_{jr}} (l_{jr-1,r} n_{jr-1,r} \otimes n_{jr-1,r} + l_{jr,r+1} n_{jr,r+1} \otimes n_{jr,r+1})
\]

with $l_{jr \pm}$, $n_{jr \pm}$ are lengths and normals associated to the edges $[x_{r-1}, x_r]$ and $[x_r, x_{r+1}]$. 

**Figure 1.** Notation for node formulation. The corner length $l_{jr}$ and the corner normal $n_{jr}$ are defined in equation (8).
To obtain the JL-(a) scheme, we write the Riemann invariant
\[ E_j + (F_j, n_{jr}) = E_{jr} + (F_r, n_{jr}) \]
then \( E \) is extrapolated at the node \( r \) using
\[ \tilde{E}(x_r) = E_j + ((x_r - x_j), \nabla E(x_r)) \]
and the steady state relation \[ -\frac{\sigma}{\epsilon} F(x_r) = \nabla E(x_r) \] (cf second equation of (6)).
Replacing \( E_j \) by \( \tilde{E}(x_r) \) in the Riemann invariant, one obtains
\[ E_j + (F_j, n_{jr}) = E_{jr} + (F_r, n_{jr}) + \frac{\sigma}{\epsilon} ((x_r - x_j), F_r) \]
thus
\[ E_{jr} = E_j + (F_j - F_r, n_{jr}) - \frac{\sigma}{\epsilon} ((x_r - x_j), F_r) \]
we obtain the fluxes (11) using \( G_{jr} = l_{jr} E_{jr} n_{jr} \) and \( \sum_j G_{jr} = 0 \).

The JL-(b) consists in discretizing the source term using the fluxes. We write \( F_j \) as a mean of \( F_r \) since
\[ |\Omega_j| I_d = \sum_r l_{jr} n_{jr} \otimes (x_r - x_j) \]. In 1D this manipulation in the Jin-Leveque scheme gives the Gosse-Toscani scheme. The JL-(b) scheme with \( \hat{\alpha} \) defined by the equation (12) can be seen as the 2D extension of the Gosse-Toscani scheme [GT02] originally defined only in 1D. The Gosse-Toscani scheme in 1D is the upwind scheme multiplied by a "magic" coefficient \( M = \frac{2e}{\sigma + \Delta x} \). JL-(b) in 1D gives the upwind GLACE scheme multiplied by \( M_2 = \frac{\sqrt{2\sigma}}{\sqrt{2\sigma + \Delta x}} \). The ratio \( \sqrt{2} \) between \( M \) and \( M_2 \) corresponds to the ratio between the upwind GLACE viscosity and the classical upwind viscosity.

**Remark 3.** The JL-(b) scheme is \( L^2 \) stable. For the JL-(a) scheme we cannot prove this property.

In the following, we derive the JL-(b) scheme in another way. Starting from the system
\[
\begin{align*}
| \Omega_j | \partial_t E_j(t) + \frac{1}{\varepsilon} \sum_r l_{jr} (F_r, n_{jr}) & = 0 \\
| \Omega_j | \partial_t F_j(t) + \frac{1}{\varepsilon} \sum_r l_{jr} n_{jr} E_{jr} & = 0
\end{align*}
\]
and
\[ E_{jr} - E_j + ((F_r - F_j), n_{jr}) = 0 \]
we look for a relation between \( E_{jr} \) and \( F_r \) allowing to discretize
\[
\begin{align*}
\nabla F & = 0 \\
\nabla E + \frac{\sigma}{\varepsilon} F & = 0
\end{align*}
\]
Using the Einstein convention on the repeated indices, the second equation of (16) may be rewritten
\[ \frac{\partial}{\partial x_k} E + \frac{\sigma}{\varepsilon} F_i \frac{\partial}{\partial x_k} (x_l \delta_{ik}) = 0 \]
since \( \frac{\partial}{\partial x_k} (x_l \delta_{ik}) = \delta_{il} \).
In this expression \( x_l \) designs the \( l \)th (\( l \) varies from 1 to 2 in 2D) coordinate of \( x \).
Now, we integrate the equation (17) on the control volume \( V_r \) (Fig. 2). We replace \( x_l \) by the \( l \)th coordinate of \( x_j \) on each cell \( j \). We set \( F_r \) constant on \( V_r \) which satisfies the first equation of (16) to obtain
Figure 2. $V_r$ is defined by the closed loop that joins the center of the cells $x_j$ and the middle of the edges around the vertex $x_r$.

$$\sum_j l_{jr} E_{j,r} n_{j,r} + \frac{\sigma}{\varepsilon} (\sum_j l_{jr} n_{j,r} \otimes x_j) F_r = 0$$

(18)

Using (15) to eliminate $E_{j,r}$ in (18), one gets

$$\left( \sum_j l_{jr} n_{j,r} \otimes n_{j,r} - \frac{\sigma}{\varepsilon} \sum_j l_{jr} n_{j,r} \otimes x_j \right) F_r = \sum_j l_{jr} E_{j,r} n_{j,r} + \sum_j l_{jr} n_{j,r} \otimes n_{j,r} F_j$$

(19)

This is exactly the expression of $F_r$ in (11) since $\sum_j l_{jr} n_{j,r} = 0$.

Eliminating $E_{j,r}$ in (14), one obtains (10) with the same expression for $G_{j,r}$ with $\hat{\alpha}$ defined by equation (12). We have thus obtained the JL-(b) scheme.

The existence of these schemes is verified if the matrix

$$\left( \sum_j l_{jr} \hat{\alpha}_{j,r} + \sum_j \frac{\sigma}{\varepsilon} (l_{jr} n_{j,r} \otimes (x_r - x_j)) \right)$$

is invertible. In [BDF10] we give sufficient condition verified by the mesh to have this property. For example for triangular meshes, if all the angles are superior to 10 degrees, the matrix is invertible. Numerically, we never have noted the non-invertibility of this matrix.

1.3. Limit diffusion scheme

To finish the definition of AP GLACE schemes we define the limit scheme. The previous schemes tend towards a new diffusion scheme.

**Definition 4.** GLACE diffusion scheme

$$\begin{cases}
E'_j(t) + \frac{1}{|\Omega_j|} \sum_r l_{jr} (n_{j,r}, F_r) = 0,
\sigma A_r F_r = \sum_j l_{jr} n_{j,r} E_j, & \text{with } A_r = \sum_j l_{jr} n_{j,r} \otimes (x_r - x_j).
\end{cases}$$

(20)

In [BDF10] we prove that if the solution is sufficiently smooth and the matrix $A_r$ is positive the scheme converges at first order. However these schemes have a default. With a Dirac mass initial condition, they may exhibit spurious modes on cartesian mesh because of their cross stencil. For this reason we construct a new AP scheme with a limit scheme which has not this default.
2. Breil-Maire diffusion and MPFA-O scheme

In this section we define the Breil-Maire scheme [BM06] and we modify the local matrix used in this scheme to make it consistent. To finish we prove the equivalence between this scheme and the MPFA-O scheme.

**Definition 5.** The Breil-Maire scheme defined by [BM06] is:

\[
\begin{align*}
\Omega_j \frac{\partial t}{E_j(t)} + \sum_r \frac{1}{2}(l_{jr-1,r} \Phi_{j-1/2,r} + l_{jr,r+1} \Phi_{j,r+1/2}) &= 0 \\
\frac{1}{2} l_k (\Phi_k^{k-1} + \Phi_k^k) &= 0 \\
\Phi_{j-1/2,r}^{j} &= \frac{-1}{2 \omega_j} T_{j}^{j} \left( l_{jr-1,r}(E_{r-1/2,r} - E_j) \\
\Phi_{j,r+1/2}^{j} &= l_{jr,r+1}(E_{r,r+1/2} - E_j) 
\end{align*}
\]  

with

\[
T_{j}^{j} = \left( \begin{array}{cc} 1 & \cos(\theta_j) \\
-\cos(\theta_j) & 1 \end{array} \right) \]  

where \( \omega_j \) is the area of the sub-cell associated to the \( r \) node and the \( j \) cell. We note \( x_{r+1/2} \) the middle of the segment \([x_r, x_{r+1}]\), and \( \theta_j \) the angle between \( x_r, x_{r+1/2} \) and \( x_{r-1/2} \).

The second equation ensures the continuity of the normal fluxes \( \Phi_{k-1}^k \) and \( \Phi_k^k \) at both sides of the \( k \) edge.

We assume that \( \Phi_{k}^{k-1} = -\frac{1}{\sigma}(\nabla E, n_{k-1}^k) \). A variational formulation is used to obtain (22). It can be interpreted as assuming that the quadrilateral \( x_j x_{j-1/2} x_r x_{r+1/2} \) is a parallelogram. The advantage of this formulation is that the tensor \( T_j \) is symmetric. This leads to a symmetric global matrix. The drawback is that the consistency is lost on some kinds of meshes as shown by the numerical results.

Now we want to modify the matrix \( T_j \) to obtain a consistent scheme.

2.1. The modified Breil-Maire and MPFA-O schemes

The last equation relates the two normal fluxes on the two edges in the sub-cell of \( j \) associated to the node \( r \) with the differences of the value \( E_j \) at the center of gravity \( O \) and the two midpoint edge values \( E_{r-1/2,r} \) and \( E_{r,r+1/2} \) (at \( A \) and \( C \) on the figure 4).

From
The Breil-Maire scheme is

\[
\begin{align*}
\Phi_k &:= -\frac{1}{\sigma}(\nabla E, \mathbf{n}_A) \approx \frac{1}{\sigma} \frac{1}{\beta} \left( \mathbf{n}_A, \mathbf{OC}^\perp \right) (E(O) - E(A)) + (\mathbf{n}_A, \mathbf{OA}^\perp)(E(O) - E(C)) \\
\Phi_{k+1} &:= -\frac{1}{\sigma}(\nabla E, \mathbf{n}_C) \approx \frac{1}{\sigma} \frac{1}{\beta} \left( \mathbf{n}_C, \mathbf{OC}^\perp \right) (E(O) - E(A)) + (\mathbf{n}_C, \mathbf{OA}^\perp)(E(O) - E(C))
\end{align*}
\]

with \( \mathbf{OA}^\perp = \left( \begin{array}{c} y_A - y_O \\ - (x_A - x_O) \end{array} \right) \), \( \mathbf{OC}^\perp = \left( \begin{array}{c} - (y_C - y_O) \\ x_C - x_O \end{array} \right) \) et \( \beta = (\mathbf{OA}, \mathbf{OC}^\perp) = (\mathbf{OC}, \mathbf{OA}^\perp) \).

Therefore we obtain the new scheme

**Definition 6.** The Breil-Maire modified scheme is

\[
\begin{align*}
\left\{ \\
| \Omega_j | \partial_t E_j(t) + \sum_r \frac{1}{2} l_{jr-1,r} \Phi_{r-1/2,r} + l_{jr,r+1} \Phi_{r,r+1/2} & = 0 \\
\frac{1}{2} l_{kr}(\Phi_k^{k-1} + \Phi_k^k) & = 0 \\
\left( \Phi_{r-1/2,r}^j, \Phi_{r,r+1/2}^j \right) & = -\frac{1}{\sigma} \frac{1}{2 \omega_j^2 T_j^r} \left( l_{jr-1,r}(\tilde{E}_{r-1/2,r}^j - E_j) \right)
\end{align*}
\]

with

\[
T_j^r = \begin{pmatrix}
\frac{\omega_j^2}{\beta} \mathbf{n}_{jr-1,r}, (x_{r+1/2} - x_j)^\perp \\
\frac{\omega_j^2}{\beta} \mathbf{n}_{jr+1,r}, (x_{r+1/2} - x_j)^\perp \\
\frac{\omega_j^2}{\beta} \mathbf{n}_{jr,r+1}, (x_{r+1/2} - x_j)^\perp \\
\frac{\omega_j^2}{\beta} \mathbf{n}_{jr-1,r}, (x_{r+1/2} - x_j)^\perp
\end{pmatrix}
\]

and \( \beta = ((x_{r-1/2} - x_j), (x_{r+1/2} - x_j)^\perp) = ((x_{r-1/2} - x_j)^\perp, (x_{r+1/2} - x_j)) \)
The difference with the original scheme lies in the definition of $T^j_r$. Now, the quadrilateral $x_jx_{r-1/2}x_{r}x_{r+1/2}$ is not assumed to be a parallelogram. The numerical results show that the consistency is recovered at the expense of the symmetry of the tensor $T^j_r$.

In both schemes, the edges unknowns can be eliminated. The resulting centered schemes have a nine points stencil on structured mesh composed of quadrilaterals and give the classical five-point scheme on cartesian meshes.

**Proposition 7.** The modified Breil-maire scheme is the MPFA-O scheme defined by [ABBM98, AE06]

**Proof.** We use the same notation. The MPFA-O scheme uses the previous type of discretization. The gradient is defined in the sub-cell of $j$ associated to the node $r$.

\[
\nabla E_j = \frac{\bar{E}_{r+1/2} - E_j}{2V_j^r}(x_{r-1/2} - x_j)^\perp + \frac{\bar{E}_{r-1/2} - E_j}{2V_j^r}(x_{r+1/2} - x_j)^\perp
\]

with $V_j^r$ the area of the triangle based on $x_{r-1/2}, x_{r}x_{r+1/2}$ and $x_j$.

To obtain the equivalence, we develop the third equation of (23), the area $w_j^r$ and the length vanish. We remark that $\beta = 2V_j^r$ then we have

\[
\begin{pmatrix}
\Phi_{r-1/2,r}^j \\
\Phi_{r,r+1/2}^j
\end{pmatrix}
\]

\[
- \frac{1}{\sigma} \begin{pmatrix}
(n_{j-1,r}(x_{r-1/2} - x_j)^\perp)(\bar{E}_{r+1/2} - E_j) \\
(n_{r,r+1}(x_{r+1/2} - x_j)^\perp)(\bar{E}_{r-1/2} - E_j)
\end{pmatrix}
\]

\[
(\bar{E}_{r+1/2} - E_j) + (\bar{E}_{r-1/2} - E_j)
\]

The Breil-Maire scheme is symmetric, the local matrices are always invertible, but it is not consistent. The MPFA-O scheme is consistent but the local matrices associated to the continuity condition are not always invertible theoretically and numerically (we can find an example in [MV06]). Now we want to construct an AP scheme with these schemes as diffusion limit.

### 3. ASYMPTOTIC PRESERVING SCHEME FOR $P_1$ MODEL

The idea is to derive from the previous scheme a scheme for the $P_1$ system. We want this scheme to tend to the Breil-Maire or MPFA-O scheme in the diffusion limit.

The first and the third relations are the same as in the diffusion scheme. The second relation is a centered discretization of the second equation of (6). The last relations are obtained by the conservation of the Riemann invariants of the $P_1$ system similar to the Euclyd scheme [MABO07] for the Euler equations.

\[
\left\{
\begin{array}{l}
|\Omega_j| \partial_t E_j(t) + \sum_r \frac{1}{2\varepsilon}(l_{j-1,r} \Phi_{r-1/2,r}^j + l_{j,r+1} \Phi_{r,r+1/2}^j) = 0 \\
|\Omega_j| \partial_t F_j(t) + \sum_r \frac{1}{2\varepsilon}(l_{j-1,r} n_{j,r-1} \bar{E}_{r-1/2,r} + l_{j,r+1} n_{j,r+1} \bar{E}_{r,r+1/2}) = -\frac{\sigma}{\varepsilon^2} |\Omega_j| F_j \\
\frac{1}{2} l_k (\Phi_k^{k+1} + \Phi_k^k) = 0 \\
\bar{E}_{r+1/2} - E_j + (\Phi_{r+1/2,r}^j - F_j \cdot n_{j-1,r}) = 0 \\
\bar{E}_{r,r+1/2} - E_j + (\Phi_{r,r+1/2}^j - F_j \cdot n_{j,r+1}) = 0
\end{array}
\right.
\]
This scheme has not the diffusion limit. To obtain this property, one uses the Jin-Levermore procedure. It consists in replacing \( E_j \) in the fourth relation (resp the last one) by \( E_j + (E_{r-1/2,r} - E_j) \) (resp \( E_j + (E_{r-1/2,r} - E_j) \)) where \( (E_{r-1/2,r} - E_j) \) (resp \( (E_{r-1/2,r} - E_j) \)) is given by the relations of the previous diffusion schemes. This manipulation is equivalent to incorporate the source term in the fluxes as for the GLACE AP scheme [BDF10] with the Jin-Levermore procedure.

\[
\begin{pmatrix}
E_{r-1/2,r} - E_j \\
E_{r,r+1/2} - E_j
\end{pmatrix} = -\begin{pmatrix}
\frac{2\omega_r^j}{l_{jr-1,r}} & 0 \\
0 & \frac{2\omega_r^j}{l_{jr,r+1}}
\end{pmatrix}
\begin{pmatrix}
(T_r^j)^{-1}\frac{\sigma}{\varepsilon} \\
\Phi_r^{j-1/2,r} \\
\Phi_r^{j+1/2,r}
\end{pmatrix}
\]  

Consequently the two last scalar relations of (28) are replaced by a linear system obtained by plugging (29) in these relations. One gets finally

**Definition 8.** The \( P_1 \) AP scheme is

\[
\left\{
\begin{array}{l}
| \Omega_j | \partial_t E_j(t) + \sum_r \frac{1}{2\varepsilon} (l_{jr-1,r} \Phi_r^{j-1/2,r} + l_{jr,r+1} \Phi_r^{j+1/2,r}) = 0 \\
| \Omega_j | \partial_t F_j(t) + \sum_r \frac{1}{2\varepsilon} (l_{jr-1,r} n_{jr-1,r} \bar{E}_{r-1/2,r} + l_{jr,r+1} n_{jr,r+1} \bar{E}_{r,r+1}) = -\frac{\sigma}{\varepsilon} | \Omega_j | F_j,
\end{array}
\right.
\]

\[
\begin{pmatrix}
\Phi_r^{j-1/2,r} \\
\Phi_r^{j+1/2,r}
\end{pmatrix} = -\frac{1}{2\omega_r^j} \hat{M}_r^j \begin{pmatrix}
l_{jr-1,r}(\bar{E}_{r-1/2,r} - E_j) - l_{jr-1,r}(F_j, n_{jr-1,r}) \\
l_{jr,r+1}(\bar{E}_{r,r+1/2} - E_j) - l_{jr,r+1}(F_j, n_{jr,r+1})
\end{pmatrix}
\]

with

\[
\hat{M}_r^j = 2\omega_r^j \begin{pmatrix}
l_{jr-1,r}(1 + (S_{r,z})^{zz}) & l_{jr-1,r}(S_{r,z})^{zy} \\
l_{jr,r+1}(S_{r,z})^{xz} & l_{jr,r+1}(1 + (S_{r,z})^{yy})
\end{pmatrix}^{-1}
\]

\[
S_{r,z} = \begin{pmatrix}
l_{jr-1,r} & 0 \\
0 & \frac{2\omega_r^j}{l_{jr,r+1}}
\end{pmatrix}
\]

and \( T_r^j \) the local matrix associated to the Breil-Maire or MPFA-O scheme.

As in the previous scheme, the auxiliary unknowns can be eliminated leading to a centered scheme with 3 unknowns per cell \( E_j, F_{jr}^x, F_{jr}^y \). In the case of a structured mesh composed of quadrilaterals, the scheme has a nine points stencil, each point becoming now a block of three variables.

**Proposition 9.** The asymptotic limit of the scheme \((30-31-32)\) is the Breil-Maire scheme if we choose for \( T_r^j \) the local matrix \((22)\), and the MPFA-O scheme if we choose for \( T_r^j \) the local matrix \((24)\).

**Proof.** As for the AP GLACE scheme we use a Hilbert expansion to prove the result.

\[
E_j = E_j^0 + \varepsilon E_j^1 + \varepsilon^2 E_j^2 + ...
\]

\[
E_{r \pm \frac{1}{2},r} = E_{r \pm \frac{1}{2},r}^0 + \varepsilon E_{r \pm \frac{1}{2},r}^1 + \varepsilon^2 E_{r \pm \frac{1}{2},r}^2 + ...
\]

We do the same for all other variables and fluxes. Plugging the previous expansion in the scheme we obtain for the first equation

The term proportional to \( \frac{1}{\varepsilon} \)

\[
\sum_r \frac{1}{2} (l_{jr-1,r} \Phi_r^{j-1/2,r} + l_{jr,r+1} \Phi_r^{j,0}) = 0
\]
The term proportional to $\frac{1}{\varepsilon^0}$

$$\partial_t E_j^0(t) + \sum_r \frac{1}{2}(l_{jr-1,r}F_{jr-1/2,r}^1 + l_{jr,r+1}F_{jr,r+1/2}^1) = 0.$$ (34)

We use the same process for the second equation

$$\frac{1}{\varepsilon^2} : \quad F_j^0 = 0,$$ (35)

$$\frac{1}{\varepsilon^1} : \quad \sum_r \frac{1}{2}(l_{jr-1,r}n_{jr-1,r}E_{r-1/2,r}^0 + l_{jr,r+1}n_{jr,r+1}E_{r,r+1/2}^0) = -\sigma |\Omega_j| F_j^1,$$ (36)

$$\frac{1}{\varepsilon^0} : \quad |\Omega_j| \partial_t F_j^0(t) + \sum_r \frac{1}{2}(l_{jr-1,r}n_{jr-1,r}E_{r-1/2,r}^1 + l_{jr,r+1}n_{jr,r+1}E_{r,r+1/2}^1) = -\sigma |\Omega_j| F_j^2.$$ (37)

After using the Hilbert expansion, we rewrite the equation on the fluxes $\Phi$.

$$\begin{pmatrix}
    l_{jr-1,r}(1 + (S_{ij,c}^{l,r})^{xx}) & l_{jr-1,r}(S_{ij,c}^{l,r})^{xy} \\
    l_{jr,r+1}(S_{ij,c}^{l,r})^{yx} & l_{jr,r+1}(1 + (S_{ij,c}^{l,r})^{yy})
\end{pmatrix}
\begin{pmatrix}
    \Phi_{r-1/2,r}^j \\
    \Phi_{r,r+1/2}^j
\end{pmatrix}
= -\begin{pmatrix}
    l_{jr-1,r}(E_{r-1/2,r} - E_j) - l_{jr-1,r}(F_j, n_{jr-1,r}) \\
    l_{jr,r+1}(E_{r,r+1/2} - E_j) - l_{jr,r+1}(F_j, n_{jr,r+1})
\end{pmatrix}.$$ (38)

As before, we plug the Hilbert expansion in the formula.

$$\frac{1}{\varepsilon^1} : \quad 2\omega f_i^j T_{ij}^{-1}(\phi_{r-1/2,r}^{j,i}) = 0,$$ (40)

$$\frac{1}{\varepsilon^0} : \quad \begin{pmatrix}
    l_{jr-1,r} & 0 \\
    0 & l_{jr,r+1}
\end{pmatrix}
\begin{pmatrix}
    \phi_{r-1/2,r}^{j,i} \\
    \phi_{r,r+1/2}^{j,i}
\end{pmatrix}
+ 2\omega f_i^j T_{ij}^{-1}(\phi_{r-1/2,r}^{j,i}) = 0.$$ (41)

The equation (40) gives

$$\begin{pmatrix}
    \phi_{r-1/2,r}^{j,i} \\
    \phi_{r,r+1/2}^{j,i}
\end{pmatrix} = 0.$$ (42)

Therefore, using (42), (35), (34) and (41) we obtain

$$\begin{cases}
    |\Omega_j| \partial_t E_j^0(t) + \sum_r \frac{1}{2}(l_{jr-1,r}F_{jr-1/2,r}^1 + l_{jr,r+1}F_{jr,r+1/2}^1) = 0 \\
    \begin{pmatrix}
        \phi_{r-1/2,r}^{j,i} \\
        \phi_{r,r+1/2}^{j,i}
    \end{pmatrix} = -\frac{1}{\sigma} \frac{1}{2\omega f_i^j T_{ij}} \begin{pmatrix}
        l_{jr-1,r}(E_{r-1/2,r} - E_j) \\
        l_{jr,r+1}(E_{r,r+1/2} - E_j)
    \end{pmatrix}
\end{cases}.$$ (43)

To finish we develop the continuity condition, using (42) in the third equation of (30) and simplify by $\varepsilon$, we obtain

$$\frac{1}{2} \varepsilon (\phi_{k}^{k-1,1} + \phi_{k}^{k,1}) = 0$$

This result ends the proof. \qed
4. Numerical results

4.1. Test 1

We propose a test detailed in [BM06]. This test involves an analytical solution of a diffusion equation. Thus, it allows to determine numerically the order of accuracy of the diffusion schemes on various meshes. This test will also assert the asymptotic preserving property of the schemes studied for the $P_1$ model.

We solve the following stationary diffusion equation

$$-\Delta E_{\text{stat}} = Q$$

with $x \in [0, 1]$ and $y \in [0, 1]$, and as boundary conditions

$$\frac{\partial E_{\text{stat}}}{\partial x}(x = 0, y) = 0, \quad \frac{\partial E_{\text{stat}}}{\partial x}(x = 1, y) = 0, \quad \frac{\partial E_{\text{stat}}}{\partial y}(x, y = 0) = 0 \text{ and } \frac{\partial E_{\text{stat}}}{\partial y}(x, y = 1) = 0.$$

The source term is $Q(x, y) = (\cos(1) - 1 \sin(1)) \cos(x) + \sin(x)$.

The solution depends only on $x$ and is defined at an additive constant. We look for

$$E_{\text{stat}}(x, y) = -x + (\cos(1) - 1 \sin(1)) \cos(x) + \sin(x) + 0.5$$

whose integral is null.

To obtain the solution of this stationary diffusion equation, we look for the solution of the following unsteady diffusion equation

$$\frac{\partial E}{\partial t} - \Delta E = Q$$

with $E(x, y, t = 0) = 0, \quad \frac{\partial E}{\partial x}(x = 0, y, t) = 0, \quad \frac{\partial E}{\partial x}(x = 1, y, t) = 0, \quad \frac{\partial E}{\partial y}(x, y = 0, t) = 0 \text{ and } \frac{\partial E}{\partial y}(x, y = 1, t) = 0$. It tends to $E_{\text{stat}}$ when $t$ tends to infinity since the integral of $Q$ is null.

First, the errors in $L^2$ norm in function of the diameter $h$ of the mesh are compared for the GLACE, Breil-Maire and MPFA-O diffusion schemes on two types of meshes, the Kershaw mesh and a random mesh.

On the Kershaw mesh (Fig. 5 left), as expected, all the diffusion schemes exhibit a second order convergence with a smaller constant of convergence for MPFA-O. On the random mesh (Fig. 5 right), the Breil-Maire scheme does not converge as it has already been observed [BM06] and the MPFA-O scheme converges with a second order like the GLACE scheme.

We have also compared the Breil-Maire diffusion scheme and the MPFA-O diffusion scheme on the triangular mesh obtained from a quadrilateral mesh by joining in each quadrilateral the isobarycenter to its four vertices. When this procedure is applied to the random meshes (Fig. 6 left), we observe a second order convergence for the two schemes with very similar errors (Fig. 6 right). It is surprising that the Breil-Maire scheme converges although it does not converge at all on the corresponding quadrilateral mesh. This point should be addressed in a future work. On the same case, the GLACE diffusion scheme does not converge. Spurious modes occur and we were not able to obtain a stationary solution. In other cases [BDF10], it has been reported that this scheme can converge on triangular meshes. The analysis of this behaviour is under study and a way to avoid these spurious modes will be proposed in the next future.

We compare the GLACE diffusion scheme and the MPFA-O scheme on a general polygonal mesh (cells having more than 4 edges are present) obtained from an hydrodynamic calculation (Fig. 7). We obtain a good agreement (Fig. 8) between the two schemes. The error values of the MPFA-O and the GLACE diffusion schemes are respectively $3.07952 \times 10^{-5}$ and $3.63853 \times 10^{-5}$. The Breil-Maire scheme error value is much larger: $6.3 \times 10^{-4}$.

We have compared the Breil-Maire diffusion scheme and the MPFA-O scheme on the triangular mesh (Fig. 9). The error values of the MPFA-O schemes and the Breil-Maire scheme are respectively $2.7217 \times 10^{-6}$ and $6.15042 \times 10^{-6}$. We plot the MPFA-O solution on (Fig. 10).

We are also interested in $E_\varepsilon$ solution of the $P_1$ system:
\[
\begin{aligned}
\frac{\partial}{\partial t} E_\varepsilon + \frac{1}{\varepsilon} \nabla \cdot F_\varepsilon &= Q, \\
\frac{\partial}{\partial t} F_\varepsilon + \frac{1}{\varepsilon} \nabla \cdot (E_\varepsilon I_d) &= -\frac{1}{\varepsilon^2} F_\varepsilon
\end{aligned}
\]

with the boundary conditions \(F_\varepsilon(x = 0, y, t) = 0, F_\varepsilon(x = 1, y, t) = 0, F_\varepsilon(x, y = 0, t) = 0\) and \(F_\varepsilon(x, y = 1, t) = 0\).

When \(\varepsilon\) tends to zero, \(E_\varepsilon\) tends towards the solution of the unsteady diffusion equation \(\frac{\partial E}{\partial t} - \Delta E = Q\). Then, if as predicted, the three schemes for the \(P_1\) model are AP, they must give the same solutions as their asymptotic diffusion limit schemes when \(\varepsilon\) tends to zero.

On the same figures, we have plotted the errors between the stationary solutions obtained with the \(P_1\) GLACE, \(P_1\) Breil-Maire and \(P_1\) MPFA-O schemes for \(\varepsilon = 0.001\) and \(E_{\text{stat}}\). As expected, as long as the diffusion limit is valid, said as long as \(\frac{h}{\varepsilon}\), which represents the number of mean free paths per cell, is large enough, the three schemes give almost same solutions as their asymptotic limit. We thus obtain a second order convergence for the three schemes on the Kershaw mesh, a second order convergence for the \(P_1\) GLACE and \(P_1\) MPFA-O on the random mesh. We observe on this mesh a non monotone behaviour of the error with the \(P_1\) Breil-Maire scheme. On the first crude random meshes, the error is almost constant. It begins to decrease very slowly when the mesh is so refined that the diffusion limit becomes no longer valid.

We are also interested in the behaviour of the schemes for \(\varepsilon\) not small. \(E_\varepsilon\) tends to \(E_{\text{stat}}\) when \(t\) tends to infinity whatever \(\varepsilon\) is. Thus we can compare the stationary solution of the schemes with \(E_{\text{stat}}\). We set \(\varepsilon = 1\). In this case (Fig. 11), the diffusion limit is not valid and an order of convergence close to one is obtained for the three schemes on the Kershaw mesh and the random mesh. On these cases, the \(P_1\) Breil-Maire and the \(P_1\) MPFA-O schemes give indistinguishable results. Note that the \(P_1\) Breil-Maire scheme converges at order one on the random mesh because this is not the diffusion but the “acoustic” part of the scheme which is now involved. For all the \(P_1\) schemes, some kind of slope reconstruction would be necessary to get a second order but it has not yet been done.

Figure 5. Diffusion case: convergence on the Kershaw mesh on the left and on a random mesh on the right.
Figure 6. Diffusion case: triangular mesh on the left and convergence on the triangular mesh on the right.

Figure 7. polygonal unstructured mesh.
Figure 8. Solution of the diffusion test on the mesh (Fig. 7) for GLACE in the left, for MPFA-O in the right.

Figure 9. Triangular mesh.
Figure 10. Solution of the diffusion test on the triangular mesh (Fig. 9) for MPFA-O.

Figure 11. Transport case Convergence on the Kershaw mesh on the left and on a random mesh on the right.
4.2. Test 2

The purpose of this difficult test is to validate the $P_1$ model discretization in the transport regime.

The line source problem we are interested in consists in imposing a Dirac function at $t = 0$ located at $(x_c, y_c)$ and looking for the $P_1$ unsteady solution with $\sigma_t = 1$ and $\varepsilon = 1$. The $E(r,t)$ exact solution [MC08] where $r = \sqrt{(x - x_c)^2 + (y - y_c)^2}$ is the distance to the source is composed of a Dirac function in $r$ which propagates at the speed $v = 1$ plus a smooth function between $r = 0$ and $r = t$. At $t = 1$ the smooth part is negative and becomes positive at later times. This failure is due to the fact that at earlier times, the initial source particles have not suffered much collisions and the solution is strongly anisotropic. Therefore, the transport solution cannot be represented accurately by the $P_1$ model. We have meshed a square $[0, 4] \times [0, 4]$ with a very fine cartesian mesh $nx = ny = 800$ and taken a small time step $\Delta t = 0.0025$. The boundary conditions are symmetry conditions ($F.n = 0$). The Dirac function at the center $x_c = y_c = 2$ at $t = 0$ is approximated by the characteristic function of the center cell divided by $\Delta x \Delta y$.

On the figure 12, we have plotted at $t = 1$ the $P_1$ MPFA-O solution and the exact solution computed by Delyan Zhelyazov with Mathematica (the Dirac function here is represented by a straight line of equation $r = 1$). If the solution was perfectly symmetric, the solution would depend only on $r$. It is not true in our case since the mesh does not respect this symmetry (a polar mesh should be used instead of a cartesian mesh). Therefore, we have plotted all the values of the calculated solution in function of $r$ which explains why the calculated solution is multivalued. The agreement with the exact solution is very satisfactory despite the singularity of the initial condition and the order one accuracy of this scheme. Similar results were obtained on the same problem in [BH05] with Riemann type schemes. The 1D cylindrical symmetry is well preserved and is lost only close to the center.

We have also computed the solution on a random mesh cruder than the previous one ($nx = ny = 100$) with $\Delta t = 0.01$.

This is a very difficult test for the $P_1$ GLACE scheme because of its cross stencil on cartesian meshes. Despite the mesh is not cartesian, spurious modes are still present in the solution (Fig. 13) which is not the case for the $P_1$ MPFA-O solution.
Figure 12. Comparison of the $P_1$ MPFA-O solution with the exact solution at $t=1$

Figure 13. Left solution $P_1$ GLACE solution, right $P_1$ MPFA-O solution
5. Conclusion

The goals of this project reported in this paper were multiple:

• Study the behaviour of some existing schemes for the diffusion equation on general unstructured polygonal meshes.

  We have compared the Breil-Maire scheme, one more accurate variant and a new diffusion scheme inspired by the GLACE scheme for Euler equations. We discovered that the variant of the Breil-Maire scheme was the MPFA-O scheme. Orders of convergence are reported on various meshes. Calculations on polygonal meshes issued from hydrodynamic calculation prove their ability to solve the diffusion equation on general Arbitrary Lagrangian polygonal Meshes.

• Test a recent scheme for solving the $P_1$ system on this type of meshes.

  Before this study, a scheme for solving the $P_1$ system on unstructured meshes was designed. This scheme was also inspired by the GLACE scheme for Euler equations. Its diffusion limit is the previous mentioned diffusion scheme. We verified numerically this property is true on polygonal meshes. It was known that it can exhibit spurious modes on cartesian meshes and we found the same pathology on some triangular meshes.

• Propose new schemes for solving the $P_1$ system which do not have this default.

  For this purpose, we have designed two new schemes; the first one has the Breil-Maire scheme for diffusion limit and the second one has the MPFA-O scheme for diffusion limit. On a first test, we have demonstrated numerically they are AP. A second test has been proposed to assert their behaviour in the transparent regime. Each of these schemes have pro and cons. The choice will depend on the involved case.

But the $P_1$ model does not allow a large anisotropy of the radiative intensity, more accurate closures such as the $M_1$ model are needed to give accurate solutions of ICF experiments. Studies will continue in this way.

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