

# Self-Consistent Cosmological Radiation Hydrodynamics

(or how and why we put radiative transfer into Enzo)

Michael L Norman, UC San Diego

Dan Reynolds, Southern Methodist University

Pascal Paschos, UC San Diego

John Hayes, Lawrence Livermore Lab

Dan Whalen, Los Alamos Lab

Geoffrey So, UC San Diego

# My Career as a Code Developer

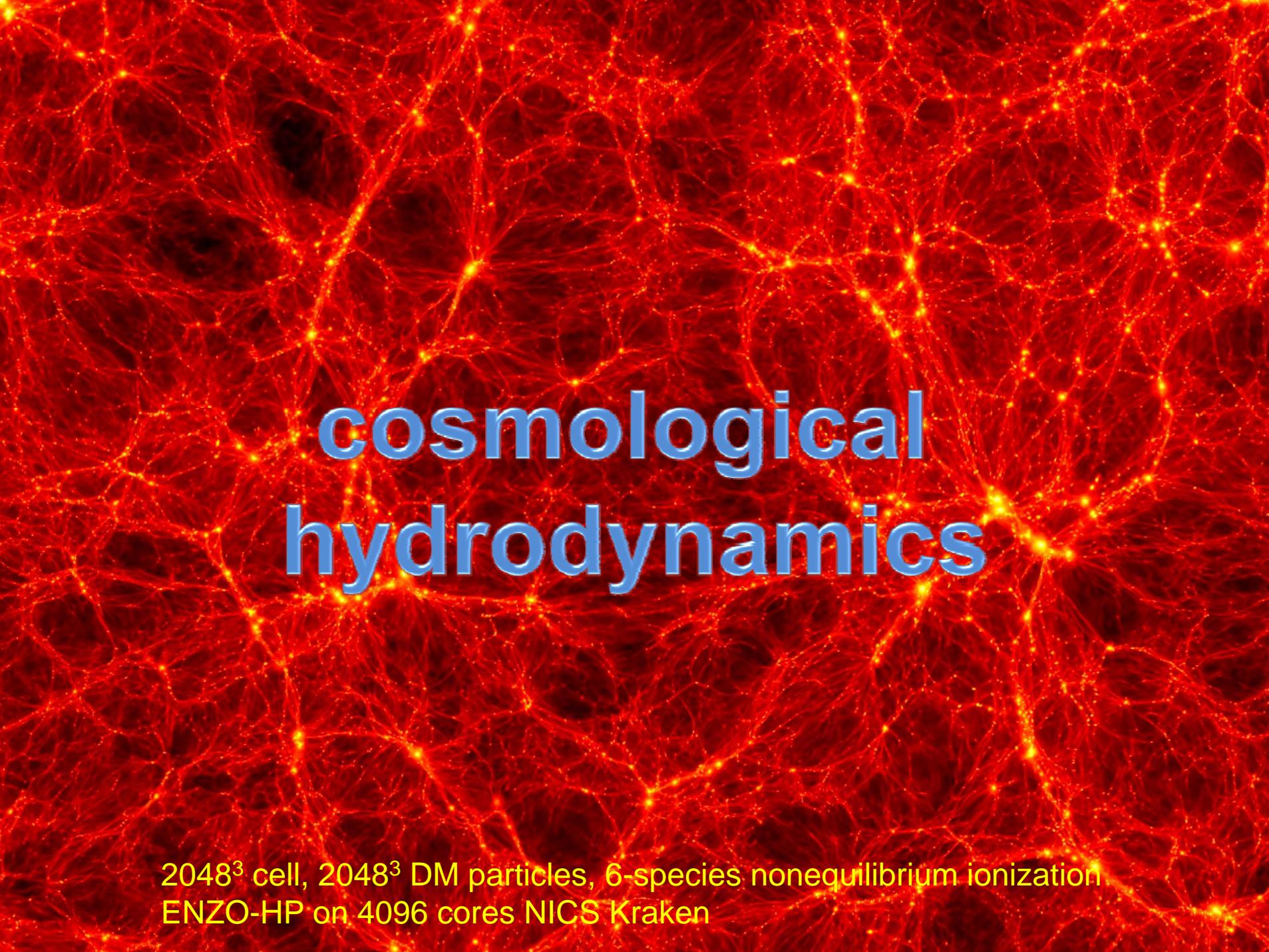
- get interested in some physics
- develop a code
- apply and write some papers
- make code public
- repeat

- Thesis code (1980)
- ZEUS (w/D. Clarke; 1988)
- ZEUS-2D (w/J. Stone; 1992)\*
- ZEUS-3D (w/D. Clarke; 1992)\*
- KRONOS (w/G. Bryan; 1994)\*
- ENZO-SMP (w/ G. Bryan; 1995)
- ENZO-MPI (w/G. Bryan; 1997)
- ZEUS-MP/1 (w/R. Fiedler; 1999)\*
- ENZO-V1.0 (w/B. O'Shea; 2004)\*
- ZEUS-MP/2 (w/J. Hayes; 2006)\*
- ENZO-V1.5 (w/R. Harkness; 2008)\*
- ZEUS-MP/2-MFRT (w/D. Whalen; 2010)
- ENZO-HP (w/R. Harkness; 2010)
- ENZO-MHD (w/D. Collins & H. Xu; 2010)
- ENZO-RT (w/ D. Reynolds; 2010)

\*available at [lca.ucsd.edu/portal/software](http://lca.ucsd.edu/portal/software)

A vibrant, multi-colored nebula dominates the background, featuring shades of blue, green, and orange against a dark star-filled space.

**radiative transfer**  
+  
**ionization**

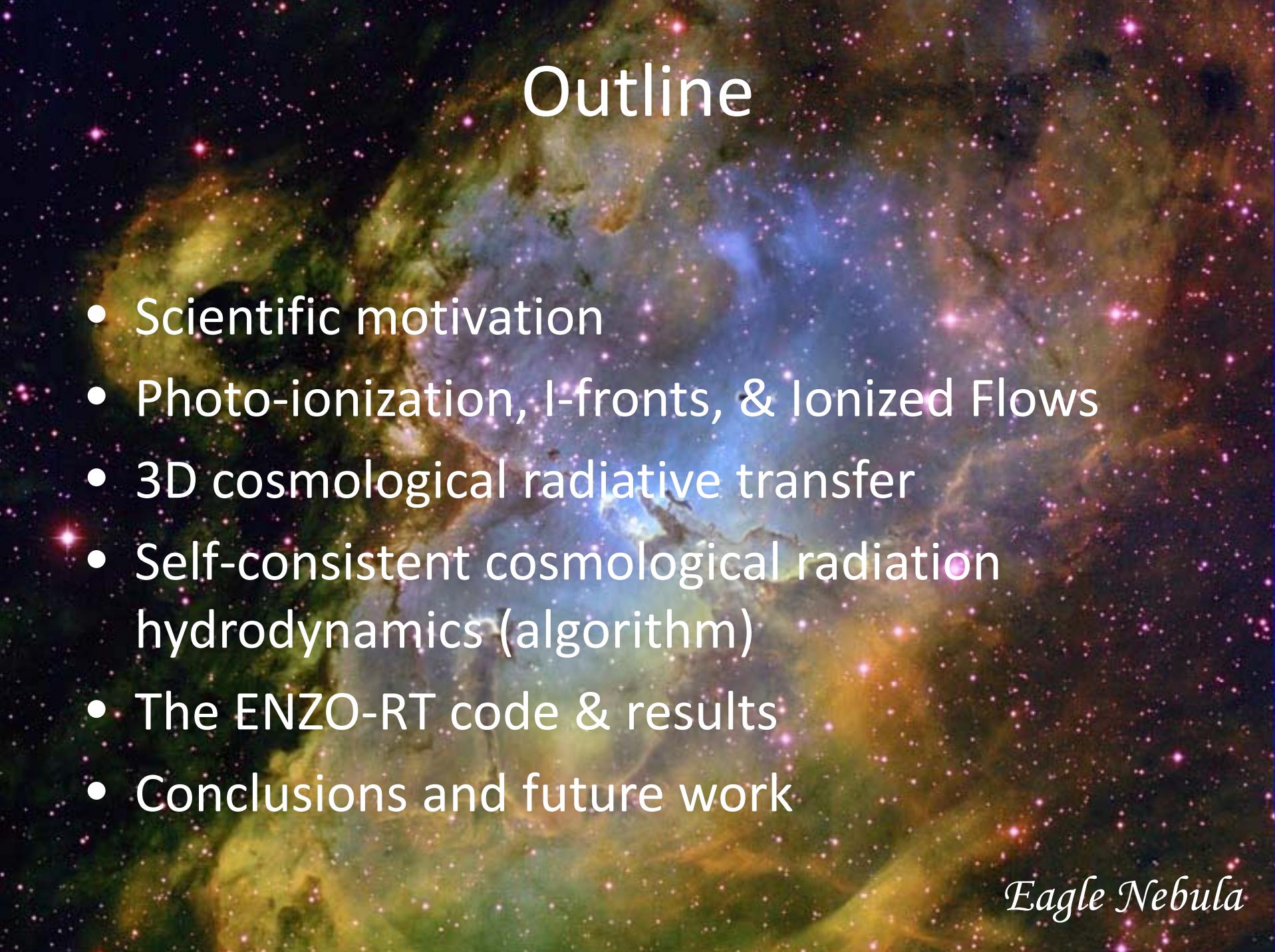


# cosmological hydrodynamics

2048<sup>3</sup> cell, 2048<sup>3</sup> DM particles, 6-species nonequilibrium ionization  
ENZO-HP on 4096 cores NICS Kraken

# Algorithm Requirements

- Independent of  $N(\text{sources}) \rightarrow O(1)$
- Scalable WRT  $N(\text{cells}) \rightarrow O(N)$
- Scalable WRT  $N(\text{processors}) \rightarrow O(\log(N_p))$
- Extensible to AMR
- Extensible to multifrequency
- Not too slow to use
- *Success! parallel multigrid*



# Outline

- Scientific motivation
- Photo-ionization, I-fronts, & Ionized Flows
- 3D cosmological radiative transfer
- Self-consistent cosmological radiation hydrodynamics (algorithm)
- The ENZO-RT code & results
- Conclusions and future work

*Eagle Nebula*

# TWiki resources

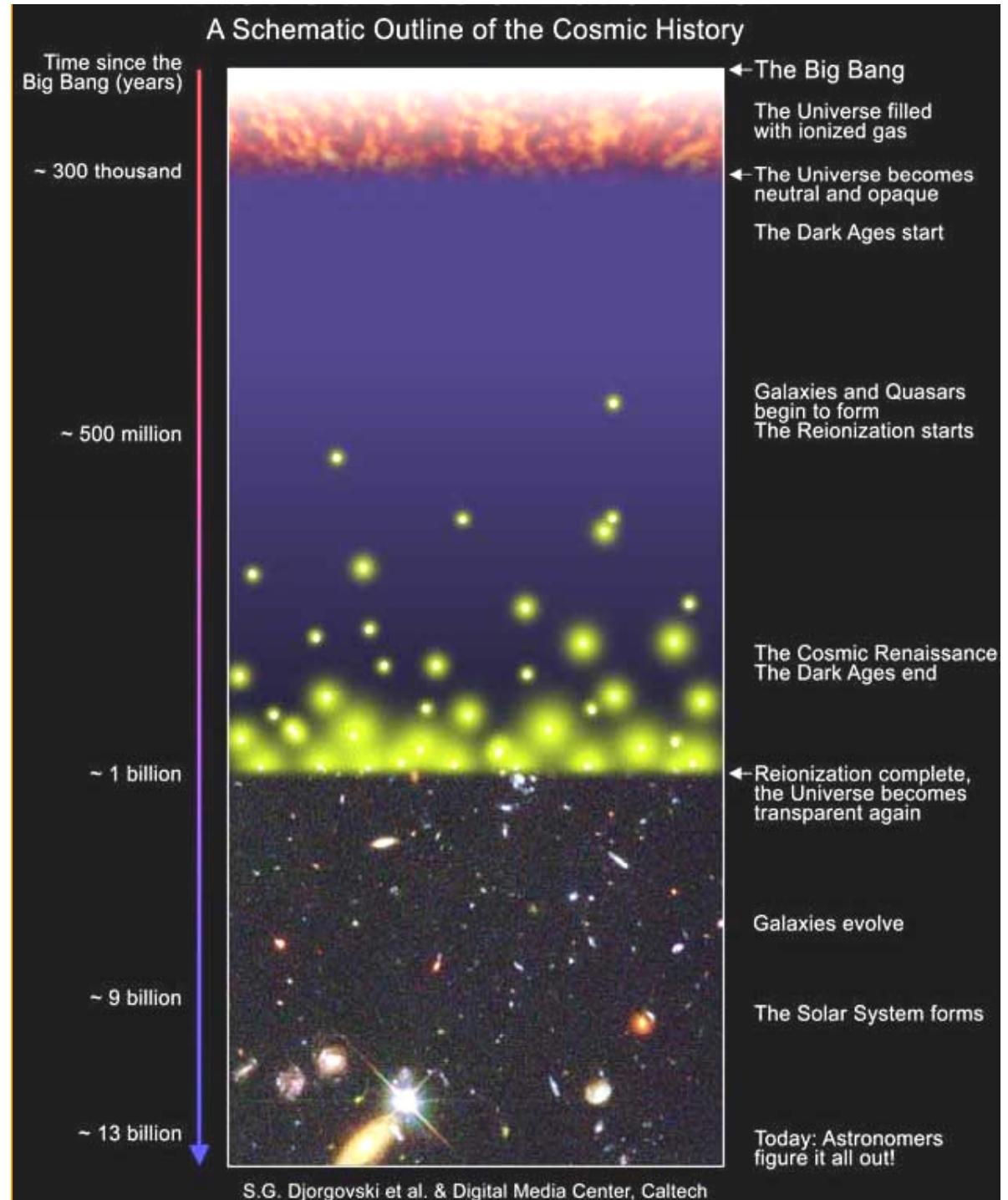
- Background reading
  - Observational Constraints on Reionization: [Fan, Carilli & Keating, ARAA, 45, 415 \(2006\)](#)
  - Ionization Basics: [Whalen PhD thesis Ch. 2](#)
  - Methods for solving 3D radiative transfer equation
  - Code comparison papers: [Iliev et al. 2006, 2009](#)
  - [Whalen & Norman \(2006\) algorithm](#)
  - [Reynolds et al. \(2009\) algorithm](#)

# Scientific Motivation

- Effect of energetic radiation (UV, X) on cosmological structure formation
  - Cosmic reionization
  - depletion of baryons in low mass halos
  - Suppression of star formation due to heating
  - Escape fractions of internally generated radiation in galaxies/QSOs
- Evolution of radiation backgrounds and effect on IGM properties
  - Reheating of the IGM by Quasars

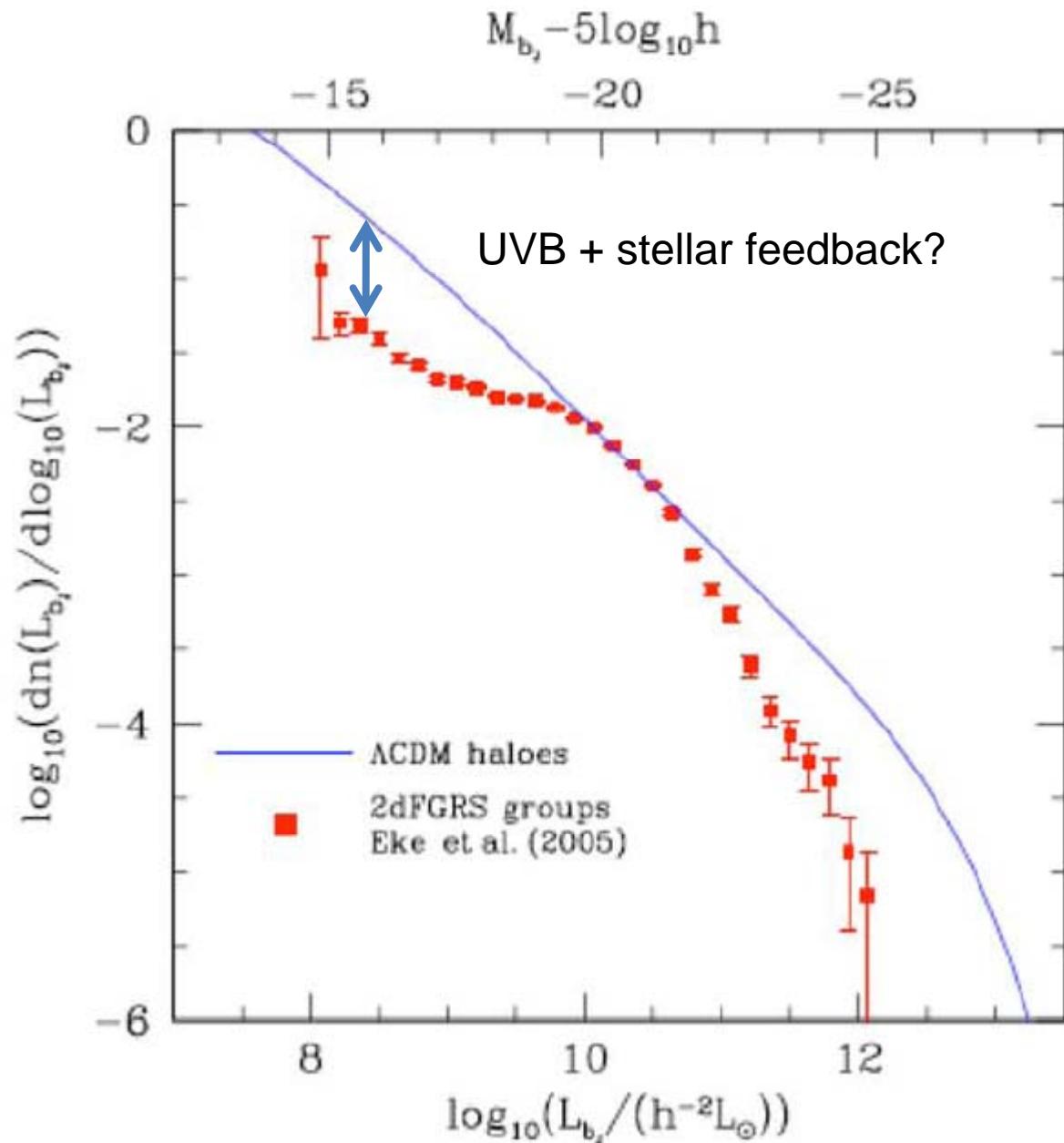
# Reionization Questions

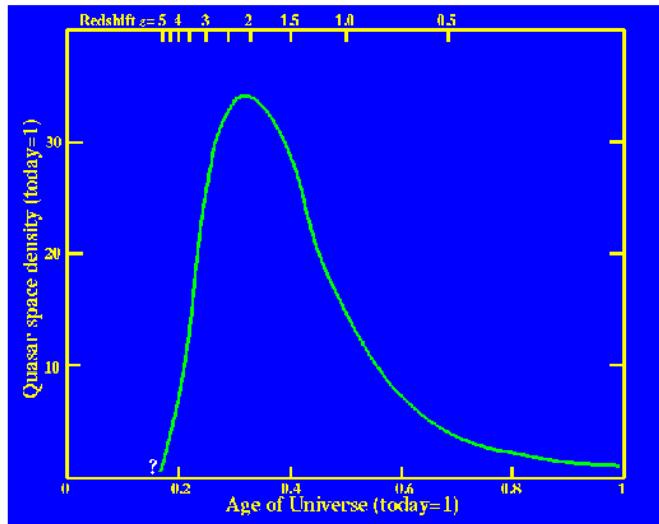
- **Timing:**
  - when did reionization begin and end?
- **History:**
  - How does the ionized fraction of the intergalactic medium evolve with redshift?
- **Topology:**
  - What is the topology of ionized gas before overlap?
  - What is the shape of the “last neutral surface”?
- **Astrophysics:**
  - What are the ionizing sources?



## Baryon depletion in low-mass halos

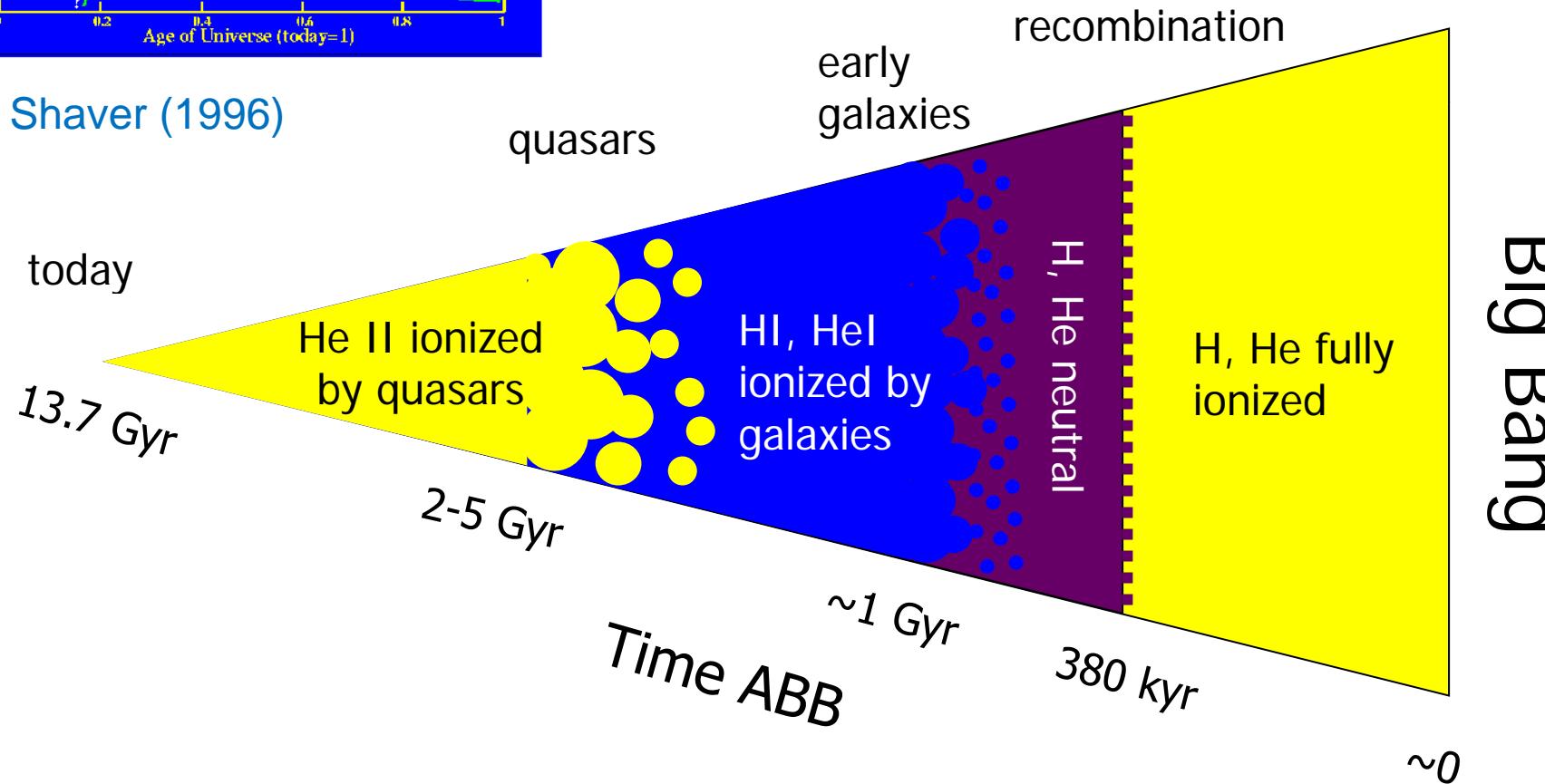
Solution to the galaxy LF discrepancy with  $\Lambda$ CDM?





Shaver (1996)

# Late He II Reionization by Quasars

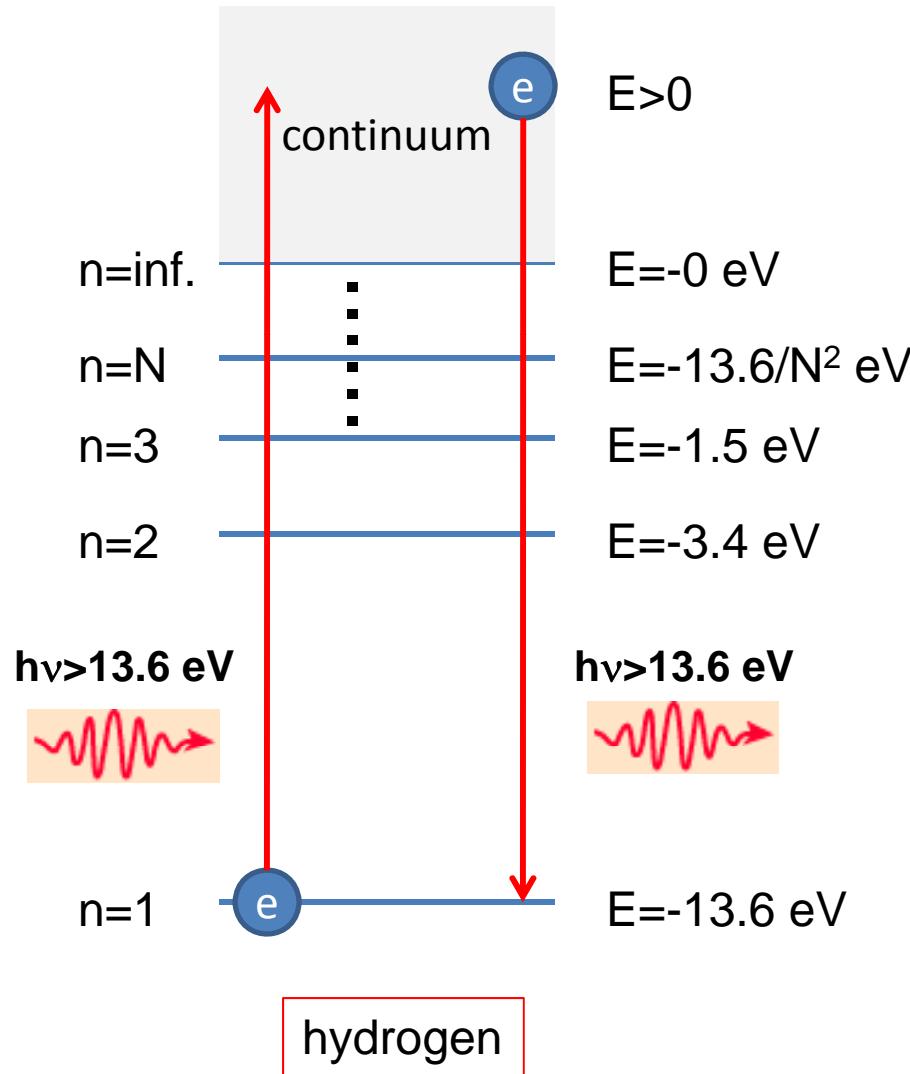


# Photo-ionization, I-fronts, and Ionized Flows

- Basics
- I-fronts
- Simulating ionized flows
- I-front instabilities
- Spectral hardening

*Orion Deep Field*

# Basics: Microphysical



Photoionization

$$\sigma_{PI}(\nu) \approx \begin{cases} \sigma_{th}(\nu / \nu_{th})^{-3}, & \nu \geq \nu_{th} \\ 0, & \nu < \nu_{th} \end{cases}$$



Radiative recombination

$$\sigma_{rec}(\varepsilon - 13.6 eV) \approx \sigma_{PI}(\varepsilon / h)$$

*most recombinations from  $\varepsilon \sim h\nu_{th}$*

Case A: to n=1

*ionizing photon emitted*

Case B: to n>1

*non-ionizing photon emitted*

# Basics: Macrophysical

radiation field

specific intensity

$$I_\nu(\vec{x}, \hat{n}) \equiv I(\vec{x}, \hat{n}, \nu)$$

energy density

$$E_\nu(\vec{x}) = \frac{1}{c} \oint_{4\pi} I_\nu(\vec{x}, \hat{n}) d\Omega$$

photon number density

$$n_\nu(\vec{x}) = \frac{E_\nu(\vec{x})}{h\nu}$$

# Basics: Macrophysical

## Photoionization kinetics

$$\frac{dn_{HI}}{dt} = (\alpha_{rec}^{n=1} + \sum_{n>1} \alpha_{rec}^n) n_e n_p - I_{HI} n_{HI}$$

$\alpha_{rec}^n \equiv \alpha_{rec}^n(T)$  recombination rate to level  $n$

$$I_{HI} = \int_{\nu_{th}}^{\infty} d\nu \cdot \sigma_{PI}(\nu) \frac{E_{\nu}}{h\nu} \quad \text{photo-ionization rate}$$

## On-The-Spot (OTS) approximation

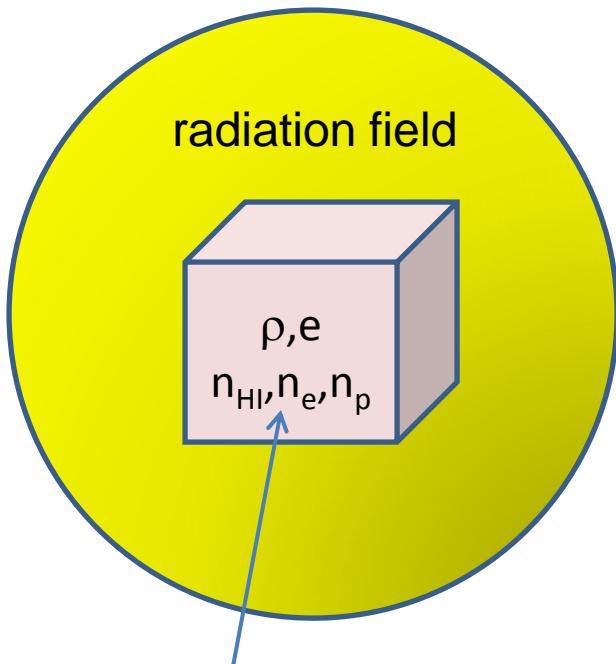
$$\frac{dn_{HI}}{dt} \approx \sum_{n>1} \alpha_{rec}^n n_e n_p - I_{HI} n_{HI} \equiv \alpha_B(T) n_e n_p - I_{HI} n_{HI}$$

$\alpha_B \equiv$  case B recombination coefficient

## Gas photoheating

$$\frac{de}{dt} = n_{HI} G_{HI} - \Lambda(T)$$

$$G_{HI} = \int_{\nu_{th}}^{\infty} d\nu \cdot \sigma_{PI}(\nu) \frac{E_{\nu}}{h\nu} (h\nu - h\nu_{th})$$



- pure hydrogen plasma
- optically thin

# Strömgren Spheres

Strömgren (1939)

- For a uniform medium,  
balancing ionizations and  
recombinations to  $n > 1$

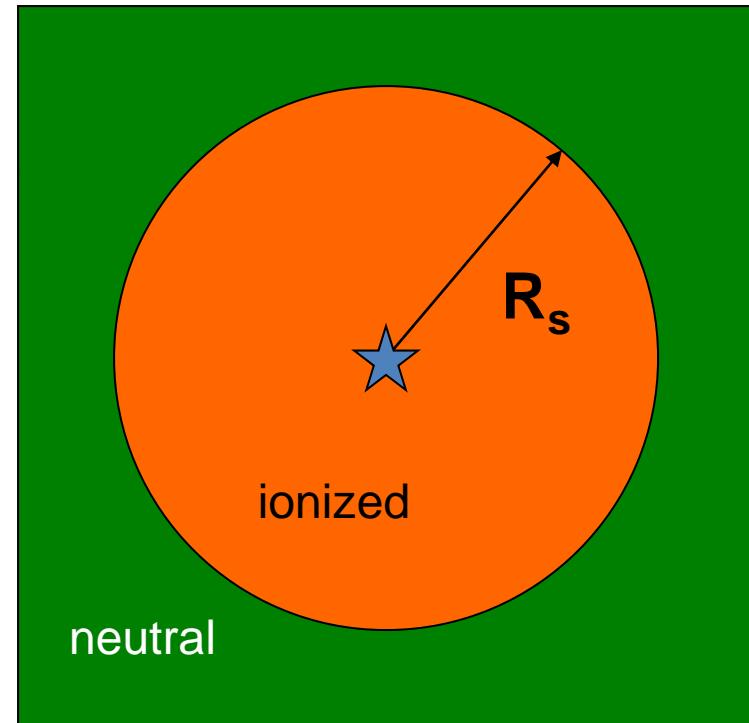
$$\frac{4\pi}{3} R_S^3 n_p n_e \alpha_B = \dot{N}_\gamma$$

$$R_S = \left( \frac{3\dot{N}_\gamma}{4\pi n_H^2 \alpha_B} \right)^{1/3}$$

$$n_p = n_e = n_H$$

$R_S$  is Strömgren radius

~ 20 pc for O star in ISM



# Strömgren Sphere Expansion Phase

in frame of the I-front

$$n_H V_f = j_{ph}$$

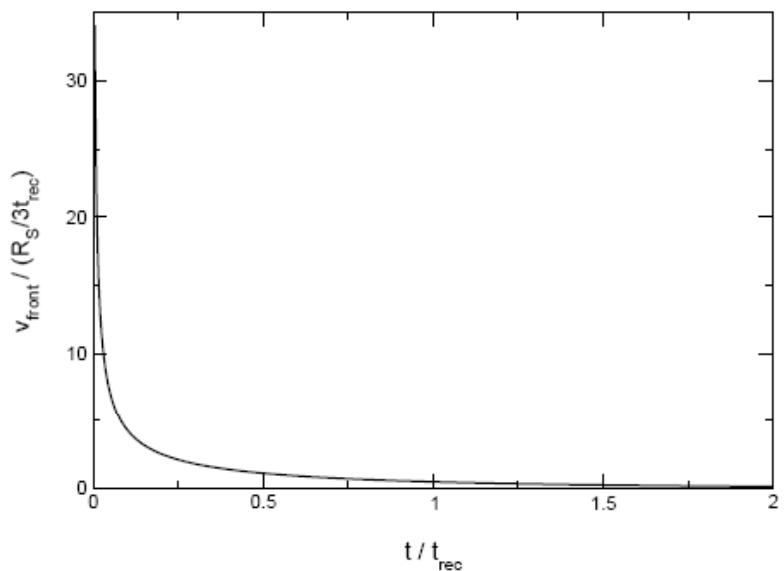
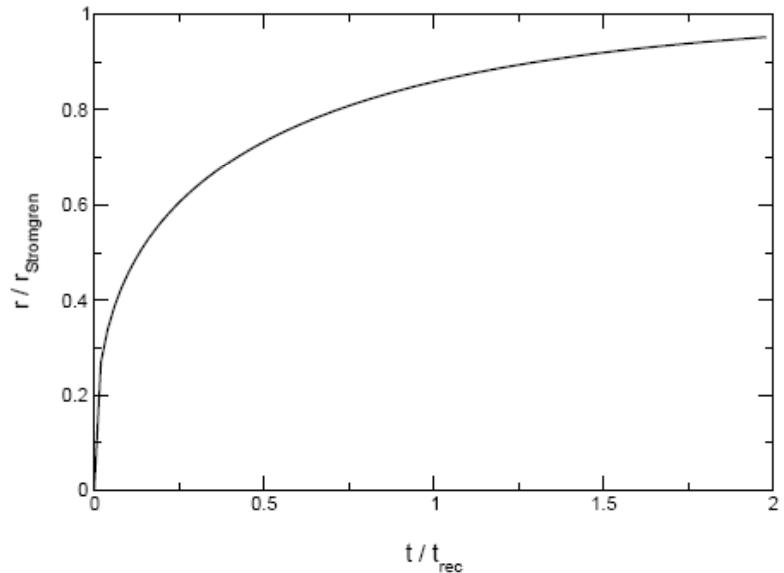
$$\therefore V_f = \frac{1}{n_H} \frac{j_{ph@front}}{4\pi r_f^2}$$

$$= \frac{1}{n_H} \frac{1}{4\pi r_f^2} \left[ \dot{N}_\gamma - \frac{4\pi}{3} r_f^3 n_e n_p \alpha_B \right]$$

$$\frac{d}{dt} (r_f^3) / \frac{R_S^3 - r_f^3}{R_S^3} = n_H \alpha_B \equiv t_{rec}^{-1}$$

$$\Rightarrow r_f(t) = R_S [1 - \exp(-t/t_{rec})]$$

Assumes  $\alpha_B$  is a constant (isothermal)



# Cosmological Stromgren Spheres

Shapiro & Giroux (1987)

- In an expanding universe

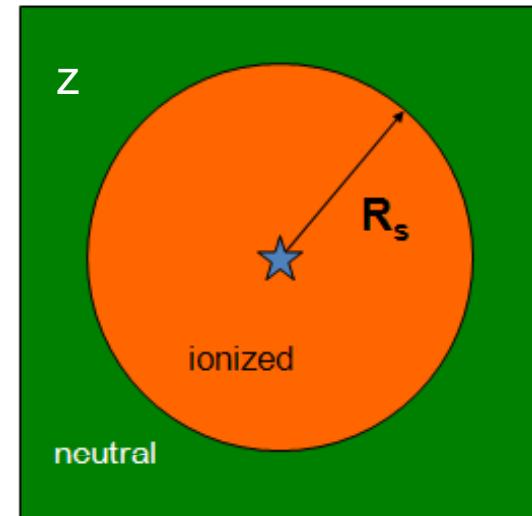
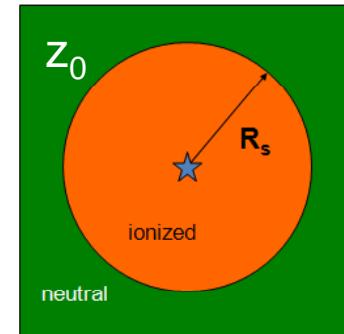
$$n_H = n_{H,0} \left( \frac{a_0}{a} \right)^3 = n_{H,0} \left( \frac{1+z}{1+z_0} \right)^3$$

$$\frac{4\pi}{3} R_S^3 n_H^2 \alpha_B = \dot{N}_\gamma$$

$$R_S = \left( \frac{3\dot{N}_\gamma}{4\pi n_H^2 \alpha_B} \right)^{1/3} = R_{S,0} \left( \frac{a(t)}{a_0} \right)$$

many Mpc for luminous QSO

all quantities are *proper*



# CSS Time-dependent Solution

## Shapiro & Giroux (1987)

No. 2, 1987

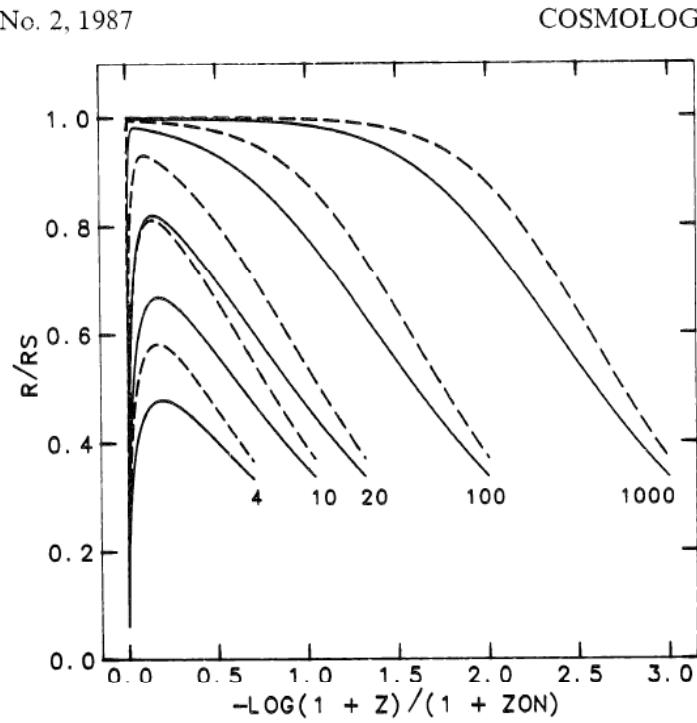


FIG. 1a

COSMOLOGICAL H II REGIONS

L109

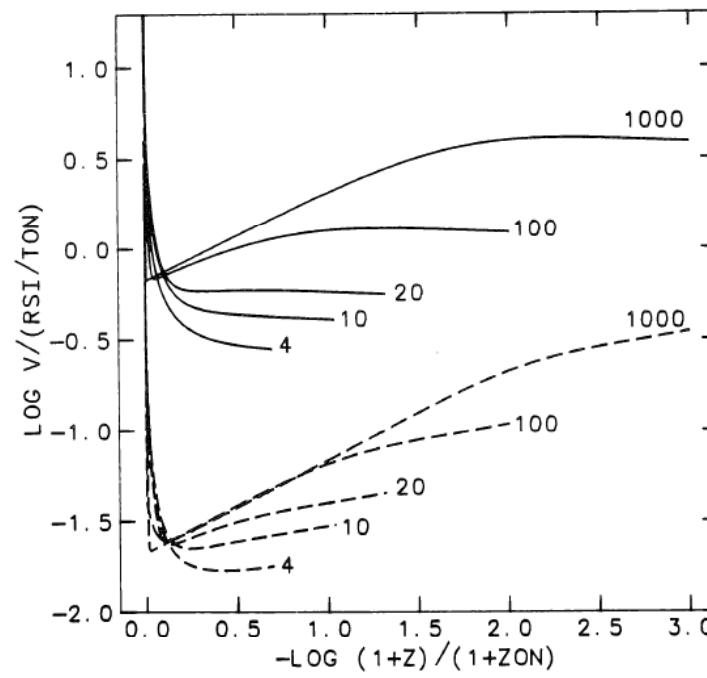


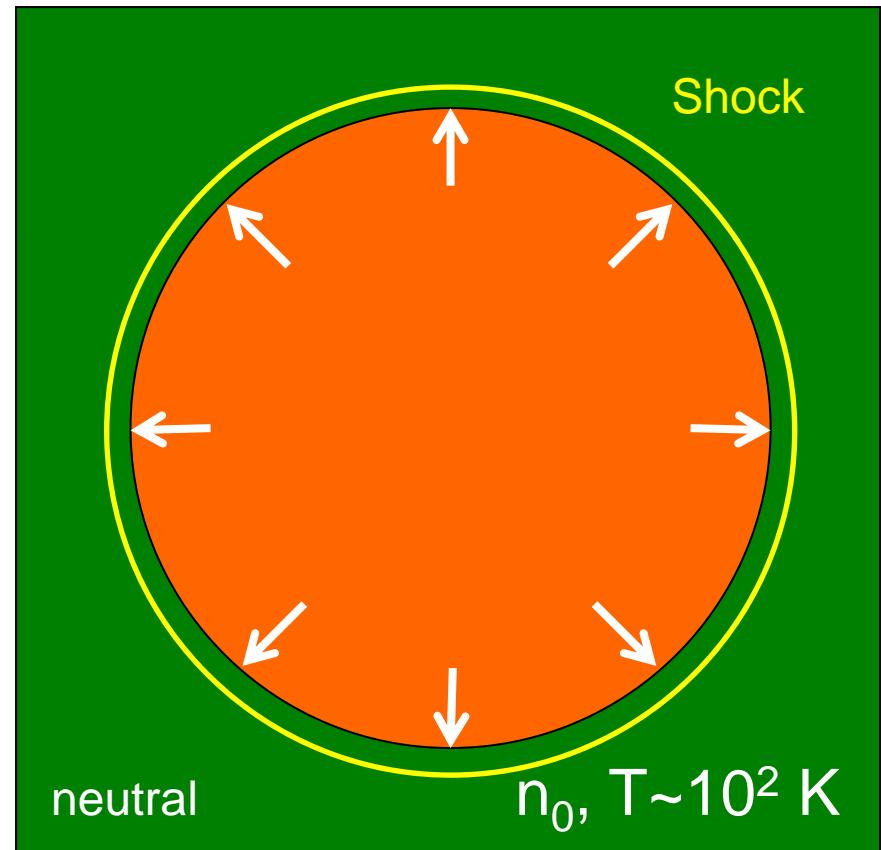
FIG. 1b

FIG. 1.—(a)  $r_I(t)/r_S(t)$  is plotted against redshift, where “ZON” is  $z_i$ , and  $c_I \Omega_b h = 0.1$  is assumed. We take  $\alpha_2 = 2.6 \times 10^{-13} \text{ cm}^3 \text{ s}^{-1}$  and  $\chi_{\text{eff}} = 1$  for all of the figures in this Letter. Curves are labeled with the value of  $z_i$ . Solid lines correspond to  $q_0 = 0.5$ , dashed to  $q_0 = 0.05$ . (b) Same as (a), except  $v_{\text{pec}}/(r_{S,i}/t_i)$  is plotted. Curves for  $q_0 = 0.05$  case have been displaced downward for visual clarity, so quantity plotted is  $\log_{10} [v_{\text{pec}}/(r_{S,i}/t_i)] - 1.5$ .

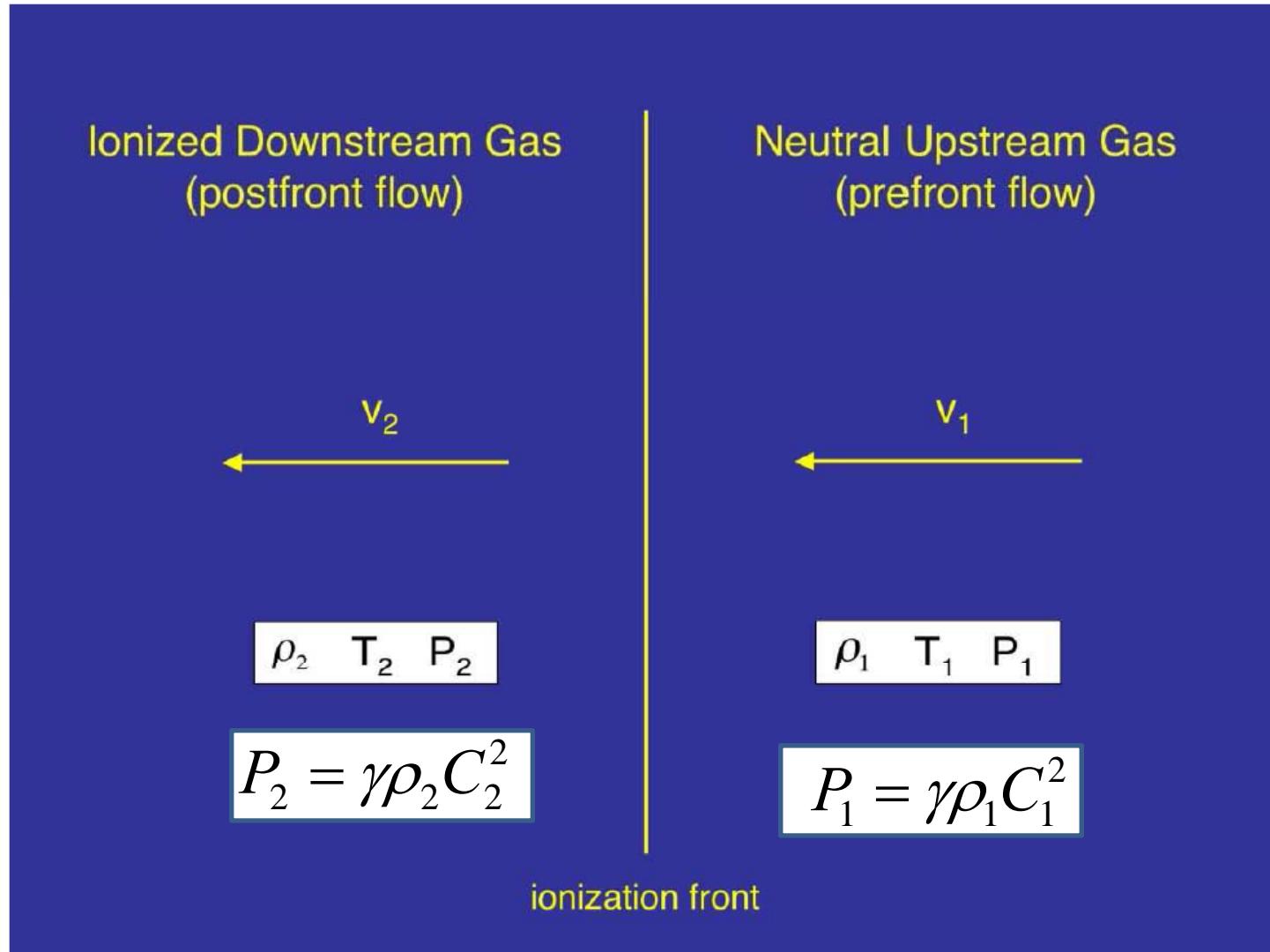
- Analytical solution; ignores cosmological redshift of ionizing source
- Most QSO I-fronts never reach their Stromgren radius

# Dynamic HII Regions

- Stromgren sphere is manifestly out of pressure equilibrium
- $P_{\text{inside}}/P_{\text{outside}} \sim 200$
- Drives expansion
- As HII region expands, mean density drops, reducing internal recombinations
- $R_s \sim (n_e n_p)^{-1/3}$  increases



# I-front jump conditions



# Types of I-fronts

## Kahn (1954)

$$\rho_2 v_2 = \rho_1 v_1 (= \bar{m} j_{ph}) \quad \text{conservation of mass and photons}$$

$$\rho_2 v_2^2 + P_2 = \rho_1 v_1^2 + P_1 \quad \text{conservation of fluid moment}$$

$$\rho_2 (v_2^2 + C_2^2) = \rho_1 (v_1^2 + C_1^2)$$

$$v_2^2 - \left( v_1 + \frac{C_1^2}{v_1} \right) v_2 + C_2^2 = 0 \Rightarrow \text{real solutions only if } \left( v_1 + \frac{C_1^2}{v_1} \right) > 2C_2$$

$$v_1^2 - 2C_2 v_1 + C_1^2 = f(v_1) > 0 \quad \text{quadratic equation for } v_1$$

2 roots :

$$v_D = C_2 - (C_2^2 - C_1^2)^{1/2} \approx \frac{C_1^2}{2C_2} \quad \text{D - type (Dense)}$$

$$v_R = C_2 + (C_2^2 - C_1^2)^{1/2} \approx 2C_2 \quad \text{R - type (Rarified)}$$

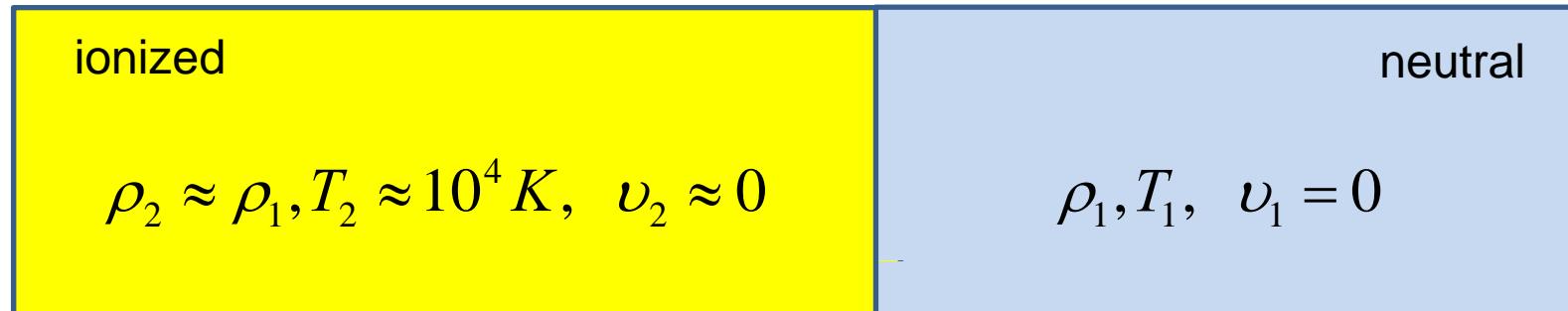
# Properties of I-fronts

- weak R-type
  - Propagate *supersonically* WRT to both upstream and downstream gas
  - Essentially *no hydrodynamic coupling* to gas
- weak D-type
  - Propagate *supersonically* WRT to upstream gas but *subsonically* WRT downstream gas
  - Therefore pressure difference *drives a shockwave* into the upstream gas
  - *Strongly coupled hydrodynamically*

# In Pictures

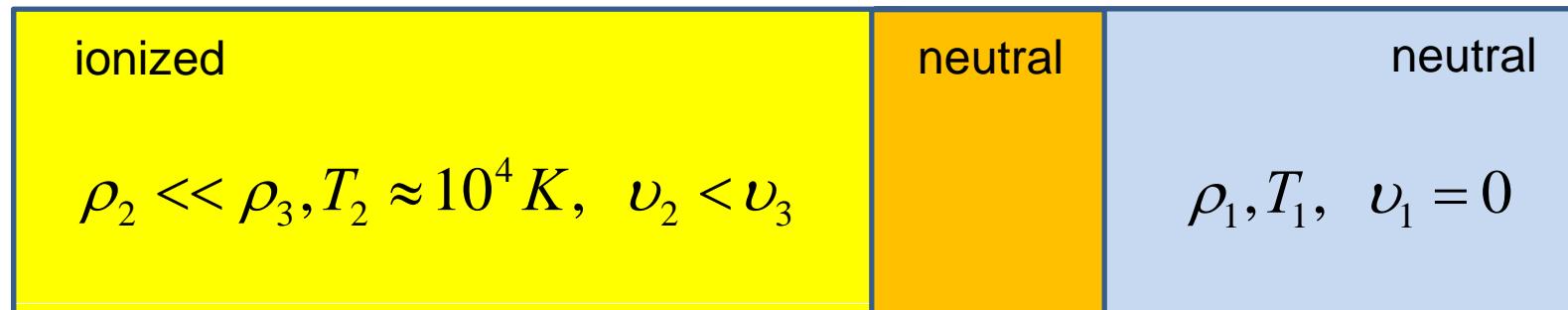
Weak R-type

I-front 



Weak D-type

I-front  S-front 



$$\rho_3 > \rho_1, T_3 > T_1, v_S > v_3 > 0$$

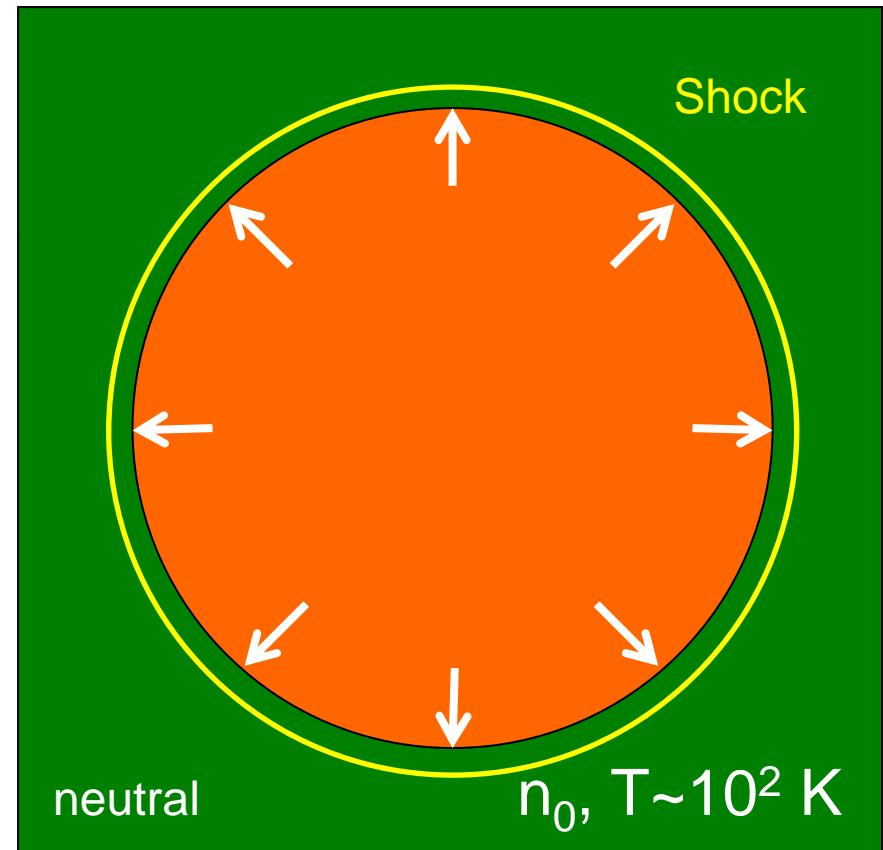
# Dynamic HII Regions:

## Pressure-driven expansion phase

- Offset power-law solution (Spitzer 1978)

$$r_i(t) = R_S \left( 1 + \frac{4}{7} \frac{C_2 t}{R_S} \right)^{4/7}$$

- Summary of I-front phases
  - Weak R →
  - Critical R →
  - Critical D →
  - Weak D →
  - Pressure equilibrium with ISM



# I-fronts in Power-law Density Fields

Franco et al. (1990)

$$n_H(r) = \begin{cases} n_c & r \leq r_c \\ n_c(r/r_c)^{-\omega} & r > r_c \end{cases}$$

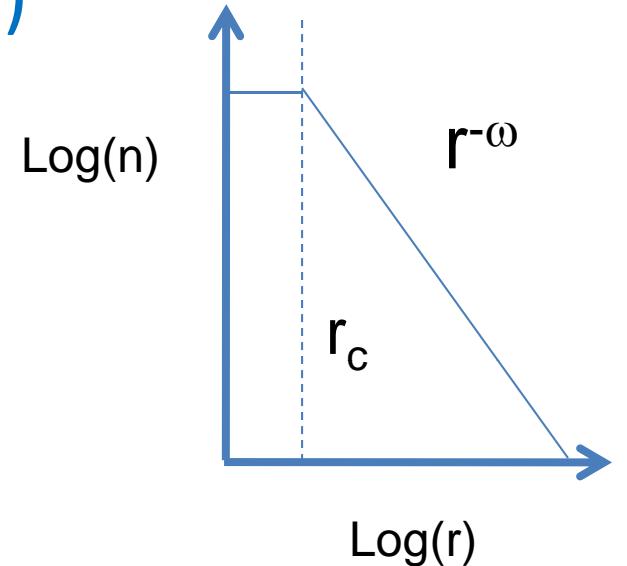
$$\omega_{crit} = \frac{3}{2} \left[ 1 - \left( \frac{r_c}{R_S} \right)^3 \right]^{-1}$$

$\omega < \omega_{crit}$  I-front becomes D-type at modified Stromgren radius

$$R_\omega = R_S \left[ \frac{3-2\omega}{3} + \frac{2\omega}{3} \left( \frac{r_c}{R_S} \right)^3 \right]^{1/(3-2\omega)} \left( \frac{R_S}{r_c} \right)^{2\omega/(3-2\omega)}$$

$\omega > \omega_c$  I-front remains R-type and "flash ionizes" the cloud

However, if  $r_c \approx R_s$ , can have R  $\Rightarrow$  D  $\Rightarrow$  R



# Expansion of the “core shock”

- For  $\omega > \omega_c$ , after the cloud has been “flash ionized”, it has a huge pressure gradient since  $P(r) = n(r)k * 10^4$  K
- Leads to an expansion wave at  $\sim 14$  km/s which steepen into a shock “core shock”

$$\omega_{crit} < \omega < 3$$

$$r_c(t) \approx r_c + \left[ 1 + \left( \frac{3}{3-\omega} \right)^{1/2} \right] C_{II} t$$

$$\omega = 3$$

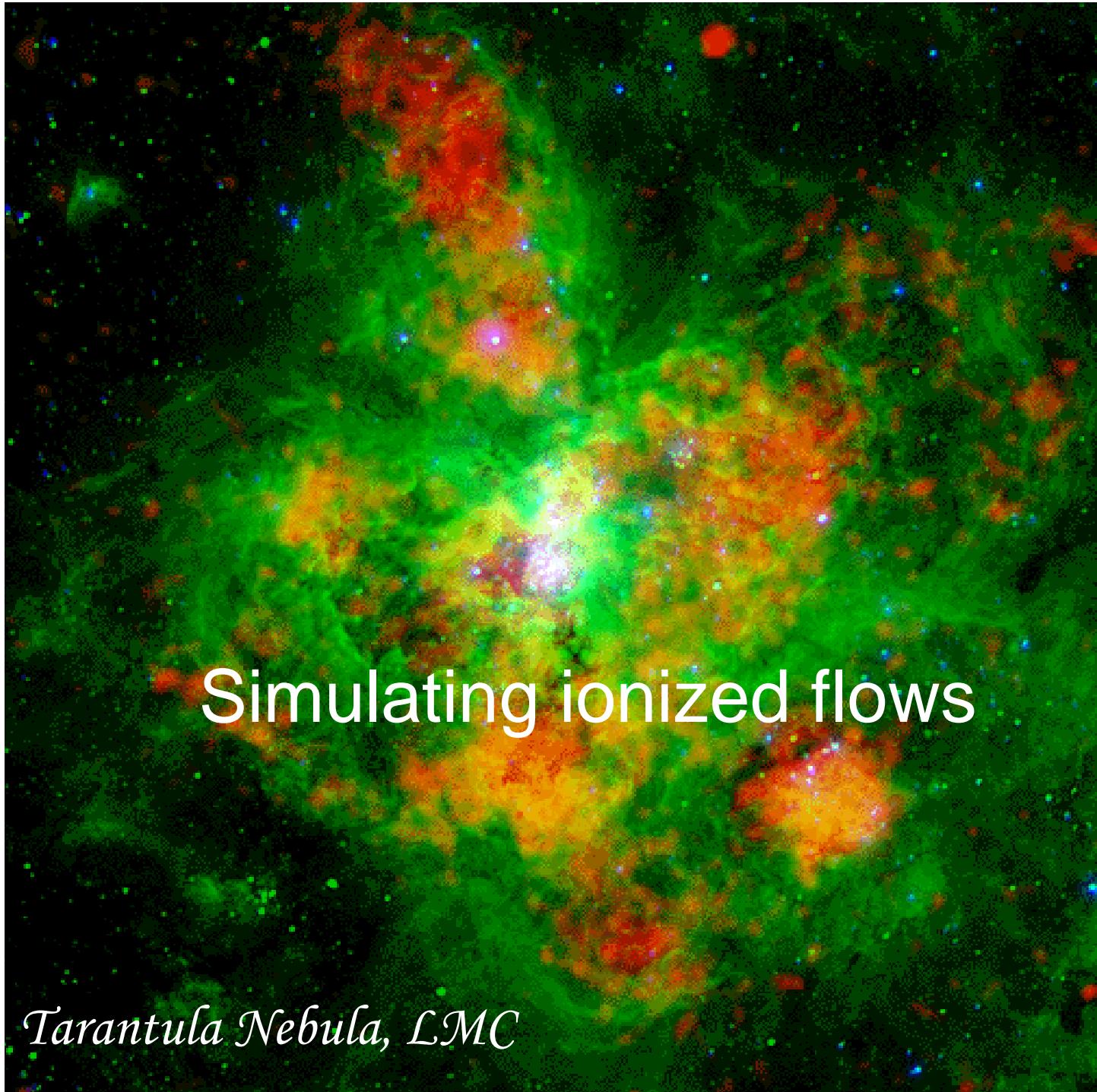
$$r_c(t) \approx 3.2 r_c \left( \frac{C_{II} t}{r_c} \right)^{1.1}$$

$$\omega > 3$$

$$r_c(t) \approx r_c \left[ 1 + \left( \frac{4}{\omega - 3} \right)^{1/2} \left( \frac{\delta + 2 - \omega}{2} \right) \left( \frac{C_{II} t}{r_c} \right) \right]^{2/(\delta+2-\omega)}$$

$$\delta \approx 0.55(\omega - 3) + 2.8$$

Franco et al. (1990)



# Simulating ionized flows

*Tarantula Nebula, LMC*

X-ray emitting  
hot gas (shocks)

Ionized hydrogen

UV sources

# Simulating Ionized Flows: Governing Equations

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \vec{v}) = 0$$

mass conservation

$$\frac{\partial \rho \vec{v}}{\partial t} + \nabla \cdot (\rho \vec{v} \vec{v}) = -\nabla P - \rho \nabla \phi$$

momentum conservation

$$\frac{\partial e}{\partial t} + \nabla \cdot (e \vec{v}) = -P \nabla \cdot (\vec{v}) + \rho(G - \Lambda)$$

energy conservation

$$\frac{d\rho_i}{dt} + \nabla \cdot (\rho_i \vec{v}) = \pm \sum_j \sum_l \alpha_{jl}(T) \rho_j \rho_l \pm \sum_j I_j \rho_j$$

species advection-reaction

$$\nabla^2 \phi = 4\pi G \rho$$

$$I_j = \int_{\nu_{th},j}^{\infty} d\nu \cdot \sigma_{PI,j}(\nu) \frac{E_v}{h\nu}, \quad G_j = \int_{\nu_{th},j}^{\infty} d\nu \cdot \sigma_{PI,j}(\nu) \frac{E_v}{h\nu} (h\nu - h\nu_{th,j})$$

$$P = (\gamma - 1)e = k_B T \sum_i n_i, \quad \rho = \sum_i m_i n_i, \quad \Lambda = \Lambda(T) \quad \text{cooling curve}$$

$\alpha_{jl}(T)$  are 2-body reaction rates (temperature-dependent)

# Solution Methods: ZEUS-MP/2-MFRT

## Whalen & Norman (2006)

Transport Step

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \vec{v}) = 0$$

$$\frac{\partial \rho \vec{v}}{\partial t} + \nabla \cdot (\rho \vec{v} \vec{v}) = 0$$

$$\frac{\partial e}{\partial t} + \nabla \cdot (e \vec{v}) = 0$$

$$\frac{d\rho_i}{dt} + \nabla \cdot (\rho_i \vec{v}) = 0$$

*done in integral form using finite volumes as described in Stone lecture 2*

Source Step

$$\frac{\partial \rho \vec{v}}{\partial t} = -\nabla P - \nabla \cdot \vec{Q} - \rho \nabla \phi$$

$$\frac{\partial e}{\partial t} = -P \nabla \cdot (\vec{v}) + \rho(G - \Lambda)$$

$$\nabla^2 \phi = 4\pi G \rho$$

$$\frac{d\rho_i}{dt} = \pm \sum_j \sum_l \alpha_{jl}(T) \rho_j \rho_l \pm \sum_j I_j \rho_j$$

*rate equations for stiff system of ODEs; semi-implicit scheme of Anninos et al. (1997)*

# Photon-conserving radiative transfer and ionization

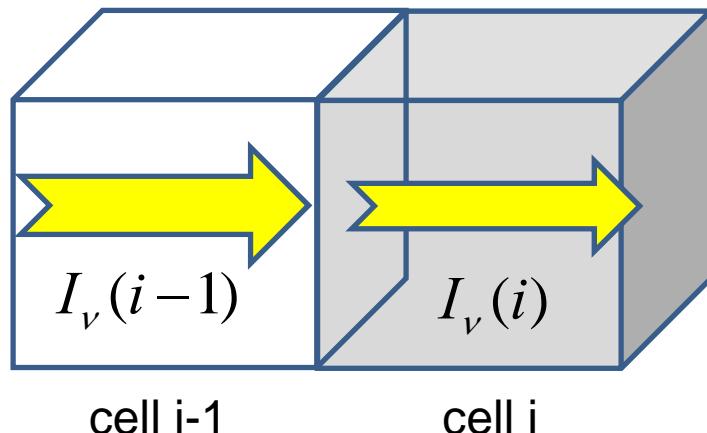
Abel, Norman & Madau (1999), Whalen & Norman (2006)

Idea: convert each photon removed from the beam into an ionized atom

Benefit: I-fronts propagate at the correct speed *independent of resolution*

$$\tau_\nu(i) = n_H(i) \sigma_H^{ion}(\nu) \Delta x$$

$$\Delta I_\nu(i) = 1 - e^{-\tau_\nu(i)}$$



$$I_\nu(i) = I_\nu(i-1) - \Delta I_\nu(i)$$

ionization accounting in cell i  
#ionizing photons absorbed

$$N_{abs} = \int_{\nu_{th}}^{\infty} \frac{\Delta I_\nu}{h\nu} d\nu \times Area$$

photon conservation

$$N_{ion} = N_{abs}$$

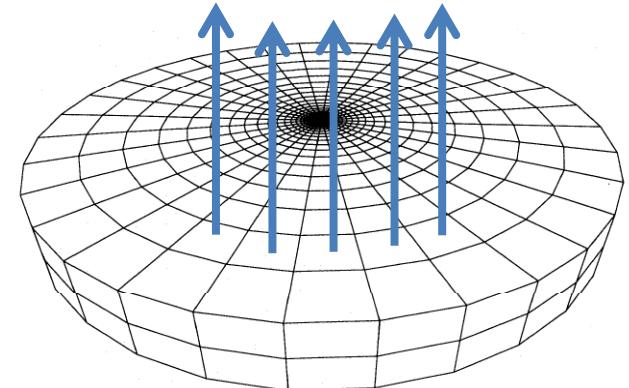
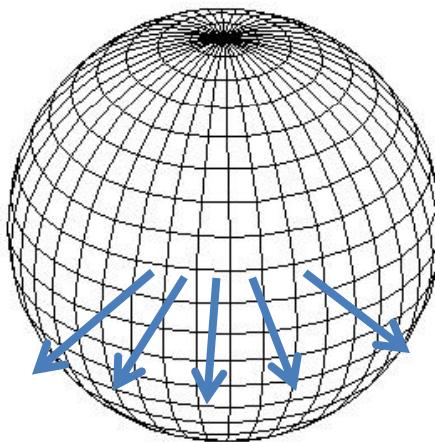
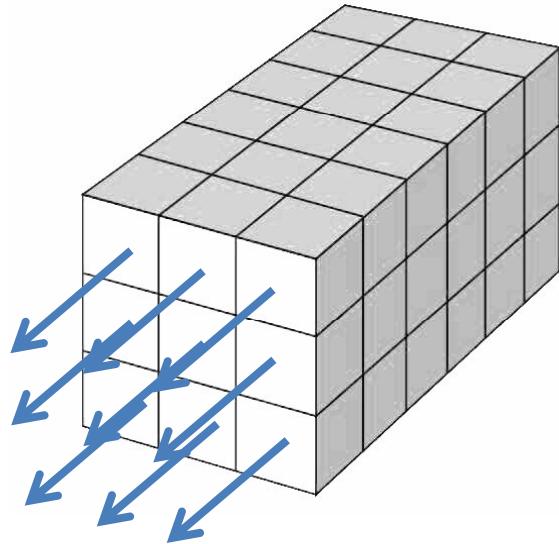
rate equation

$$\frac{dn_H}{dt} = -k_{PI} n_H \Rightarrow \frac{n_H^{n+1} - n_H^n}{\Delta t} = \frac{N_{ion} / Volume}{\Delta t}$$

$$\therefore k_{PI} = \frac{N_{ion} / Volume}{n_H^n \Delta t} = \int_{\nu_{th}}^{\infty} \frac{1 - e^{-\tau_\nu}}{h\nu} d\nu \times \frac{1}{n_H^n \Delta x \Delta t}$$

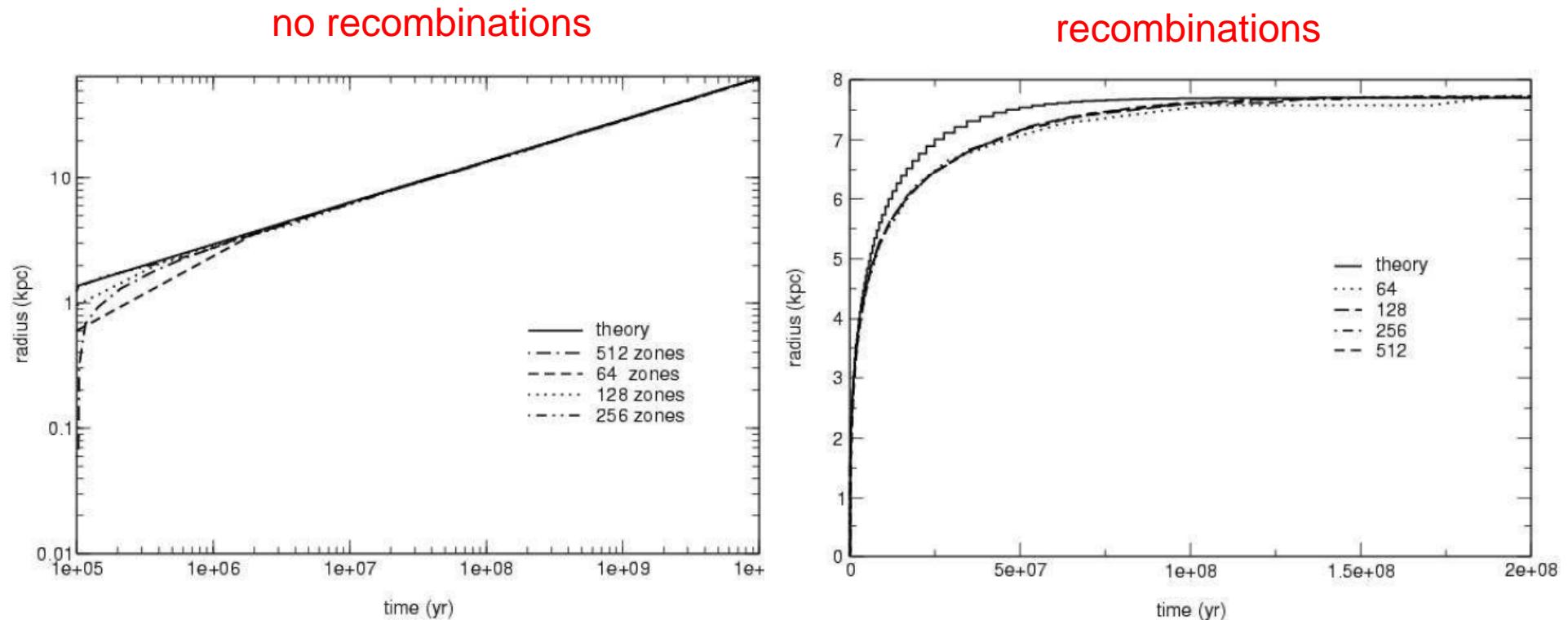
# ZEUS-MP/2 grid options: 1D, 2D, 3D

<http://lca.ucsd.edu/portal/codes/zeusmp2>



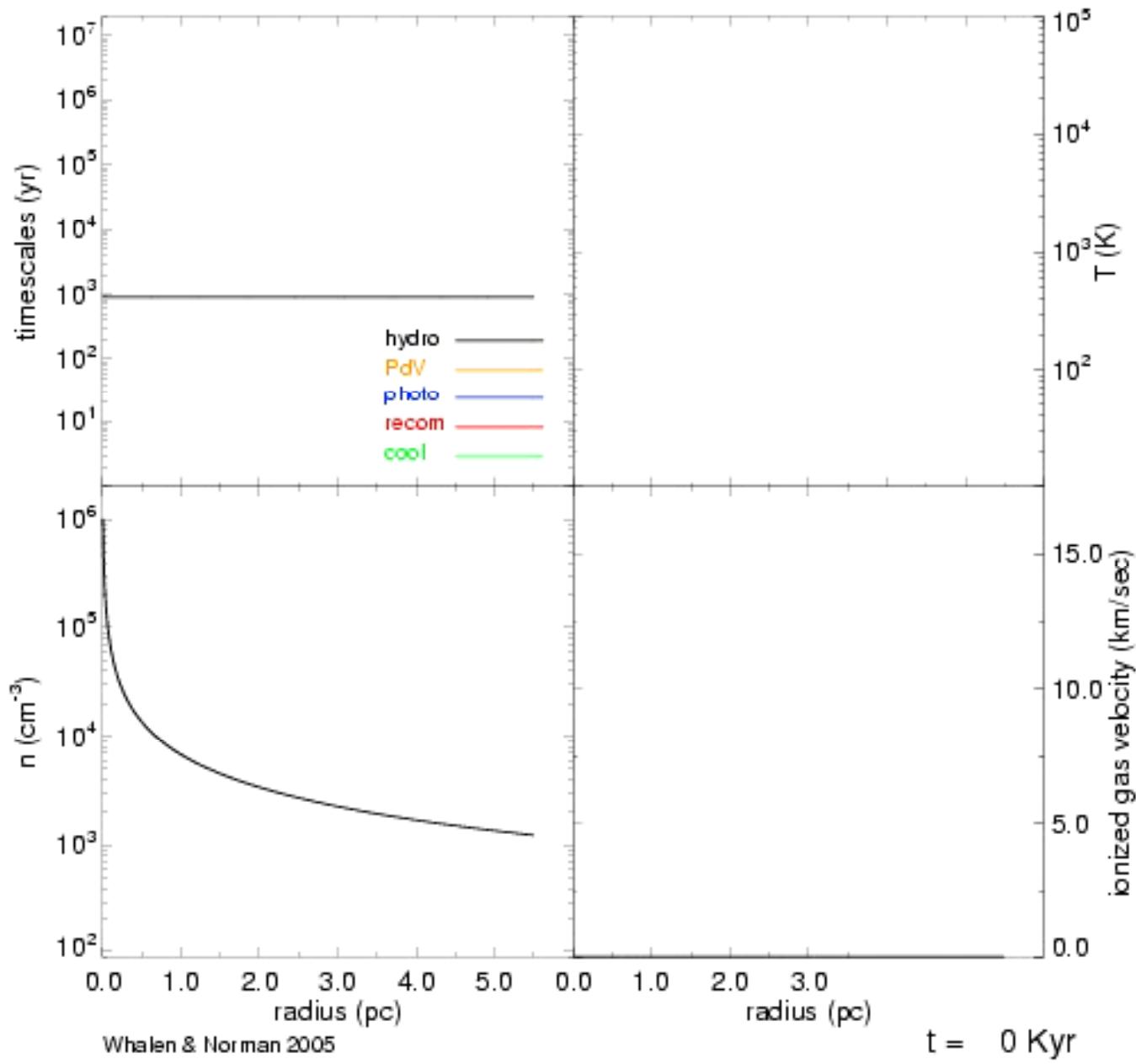
- rays are cast parallel to radial coordinate for point source radiation
- rays are cast parallel x or z axis for plane wave illumination

# Uniform Static Medium Verification Tests



Whalen & Norman (2006)

## Ionized Flow Dynamics: $r^{-1}$ Density Field



## THREE TIMESCALES FOR A CELL

$$t_{chem} = \frac{n_e}{\dot{n}_e}, \quad t_{heat/cool} = \frac{e_{gas}}{\dot{e}_{rad}}, \quad t_{CFL} = \frac{\Delta x}{|c_s + v|}$$

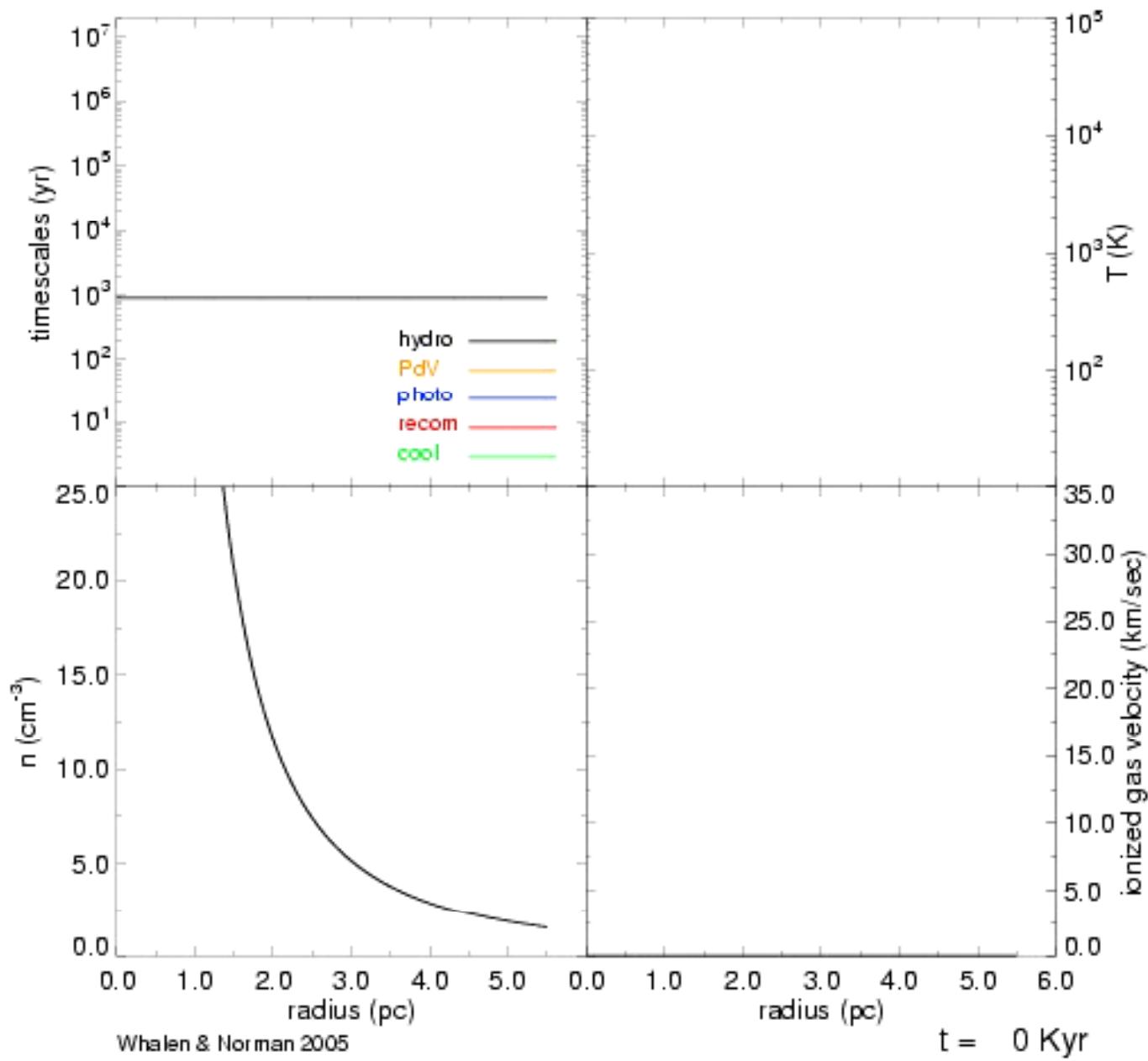
## ALGORITHM

1. radiative transfer solver to compute  $k_{ph}\{i\}$
2. compute  $t_{heat/cool} = 0.1 * \min\{t_{heat/cool}(i)\}$
3. compute  $t_{CFL} = C * \min\{t_{CFL}(i)\}$
4.  $t_{hydro} = \min\{t_{heat/cool}, t_{CFL}\}$
5. compute  $t_{chem} = 0.1 * \min\{t_{chem}(i)\}$
6. if ( $t_{chem} < t_{hydro}$ )
  - then a) subcycle over RT and chemistry/heating until  $t = t_{hydro}$
  - b) take next hydro step
  - c) go to 1.
- else a) take one chemistry/heating step using  $t_{hydro}$
- b) take next hydro step
- c) go to 1.

# Adaptive Subcycling

Whalen & Norman (2006)

## Ionized Flow Dynamics: $r^{-2}$ Density Field





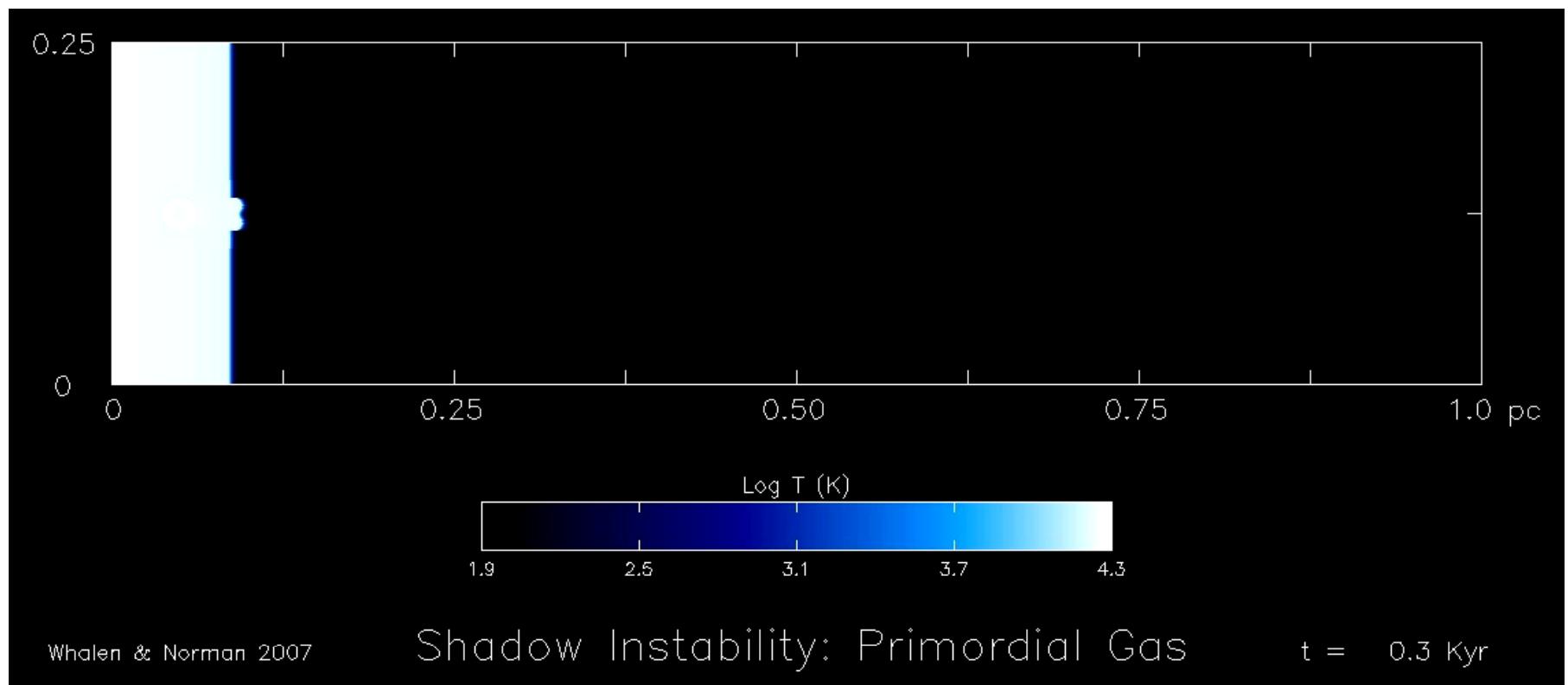
*Tarantula Nebula, LMC*

I-front instabilities

# Shadow Instability (R-type)

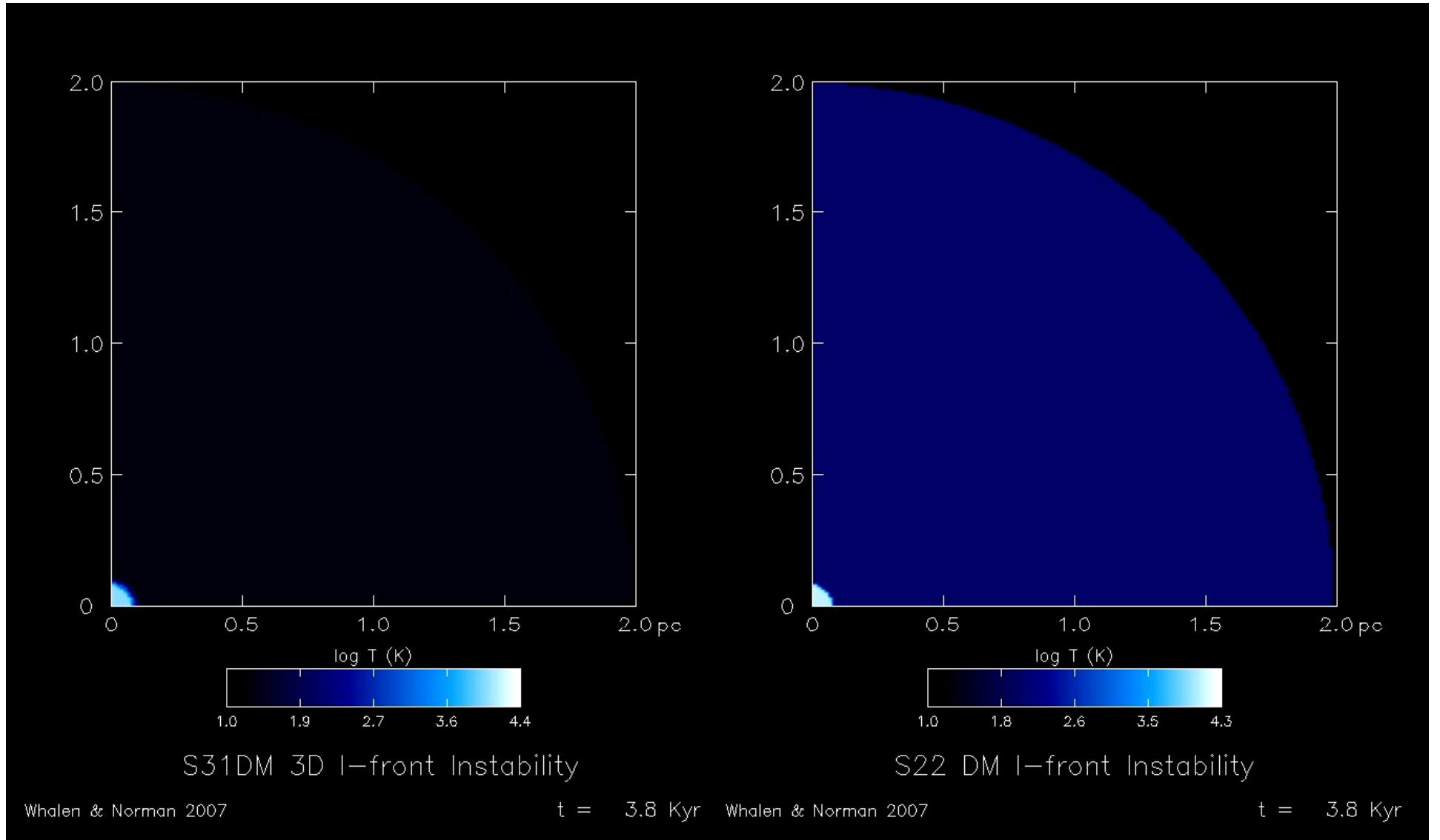
O(1) density inhomogeneities modulate speed of R-type fronts rippling surface

Violent instabilities ensue when front transitions to D-type



Whalen & Norman (2008)

# Thin Shell Instability (D-type)

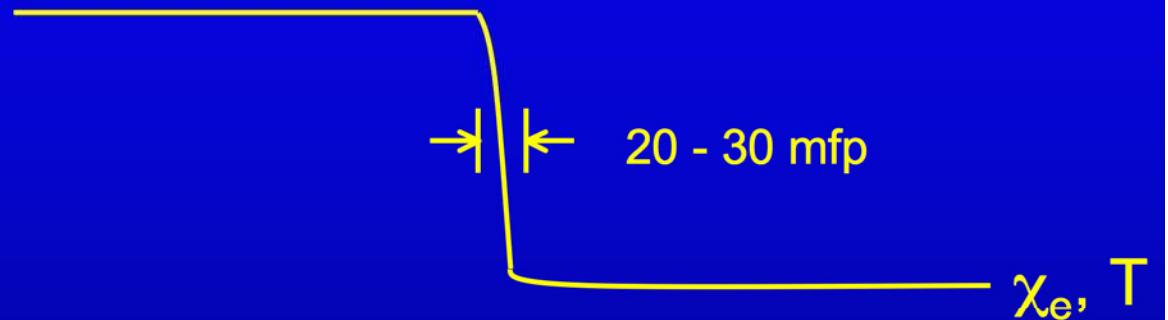


Whalen & Norman (2008)

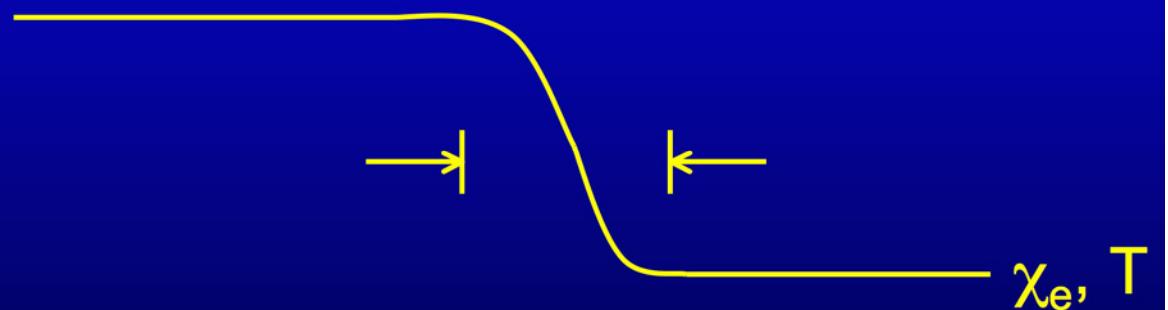
# I-Front Structure



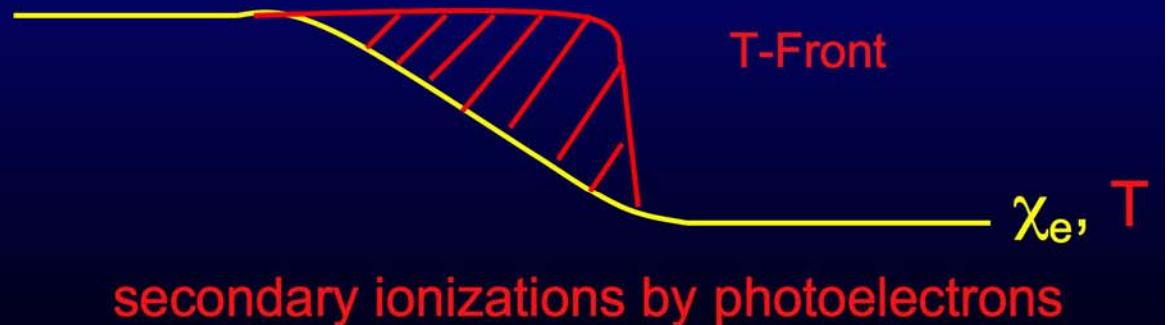
monoenergetic:



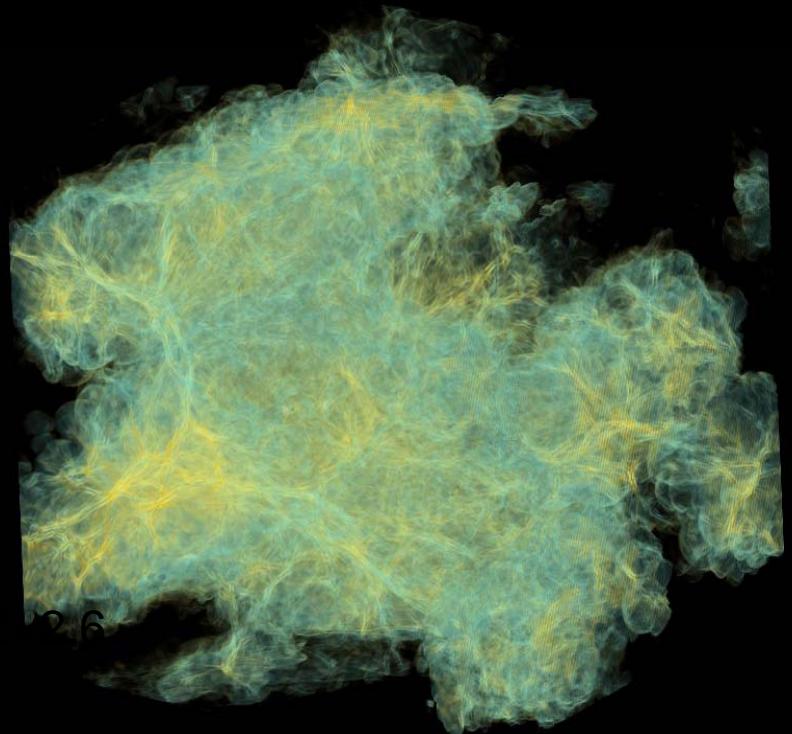
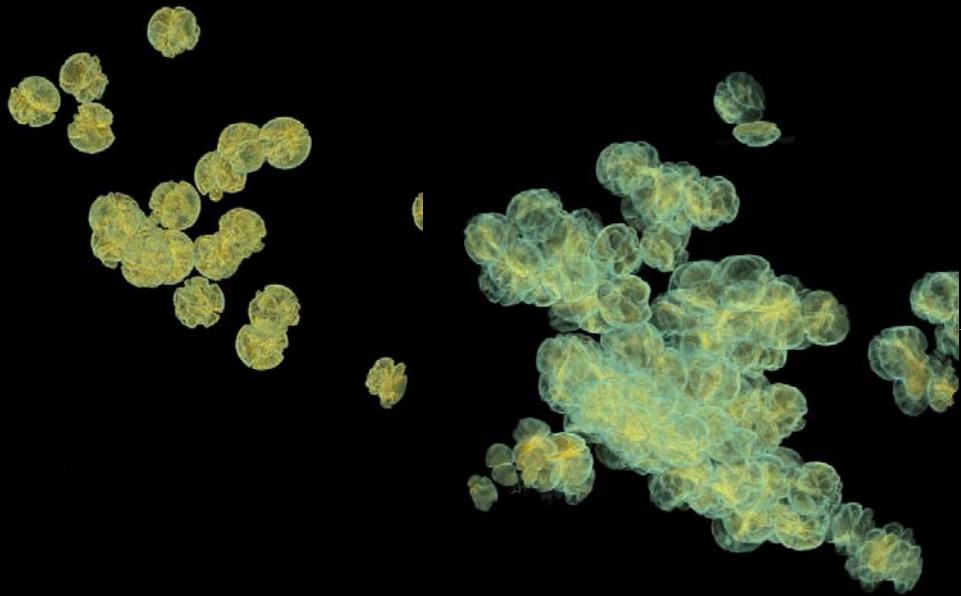
$10^5$  K blackbody:



quasar:



# 3D Cosmological Radiative Transfer



# Cosmological Radiative Transfer Equation

$$\frac{1}{c} \frac{\partial I_\nu}{\partial t} + \frac{\hat{n} \cdot \nabla I_\nu}{a} - \frac{H(t)}{c} \left( \nu \frac{\partial I_\nu}{\partial \nu} - 3I_\nu \right) = \eta_\nu - \chi_\nu I_\nu$$

cosmological redshift      cosmological expansion



$$a(t) \equiv \frac{1}{1+z} \quad \text{cosmic scale factor}$$

$$H(t)^2 \equiv \left( \frac{\dot{a}}{a} \right)^2 = \frac{8\pi G}{3} \rho - \frac{k}{a^2} + \frac{\Lambda}{3} \quad \text{Friedmann Eq.}$$

Spatial gradients WRT coordinates comoving with expanding universe

# Local Approximation

- Prior to complete reionization, size of individual ionized bubbles small compared with cosmic horizon

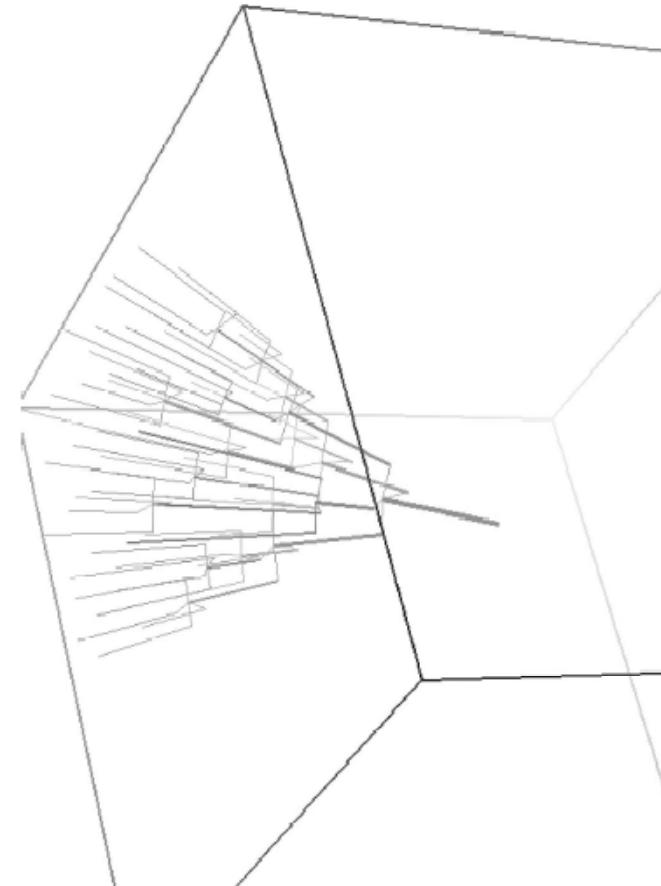
$$[\nabla_x] \propto \lambda_{mfp}^{-1}, \quad \left[ \frac{H(t)}{c} \right] = L_H^{-1} \ll \lambda_{mfp}^{-1}$$

$$\bar{a} \approx 1$$

$$\therefore \frac{1}{c} \frac{\partial I_\nu}{\partial t} + \hat{n} \cdot \nabla_x I_\nu = \eta_\nu - \chi_\nu I_\nu$$

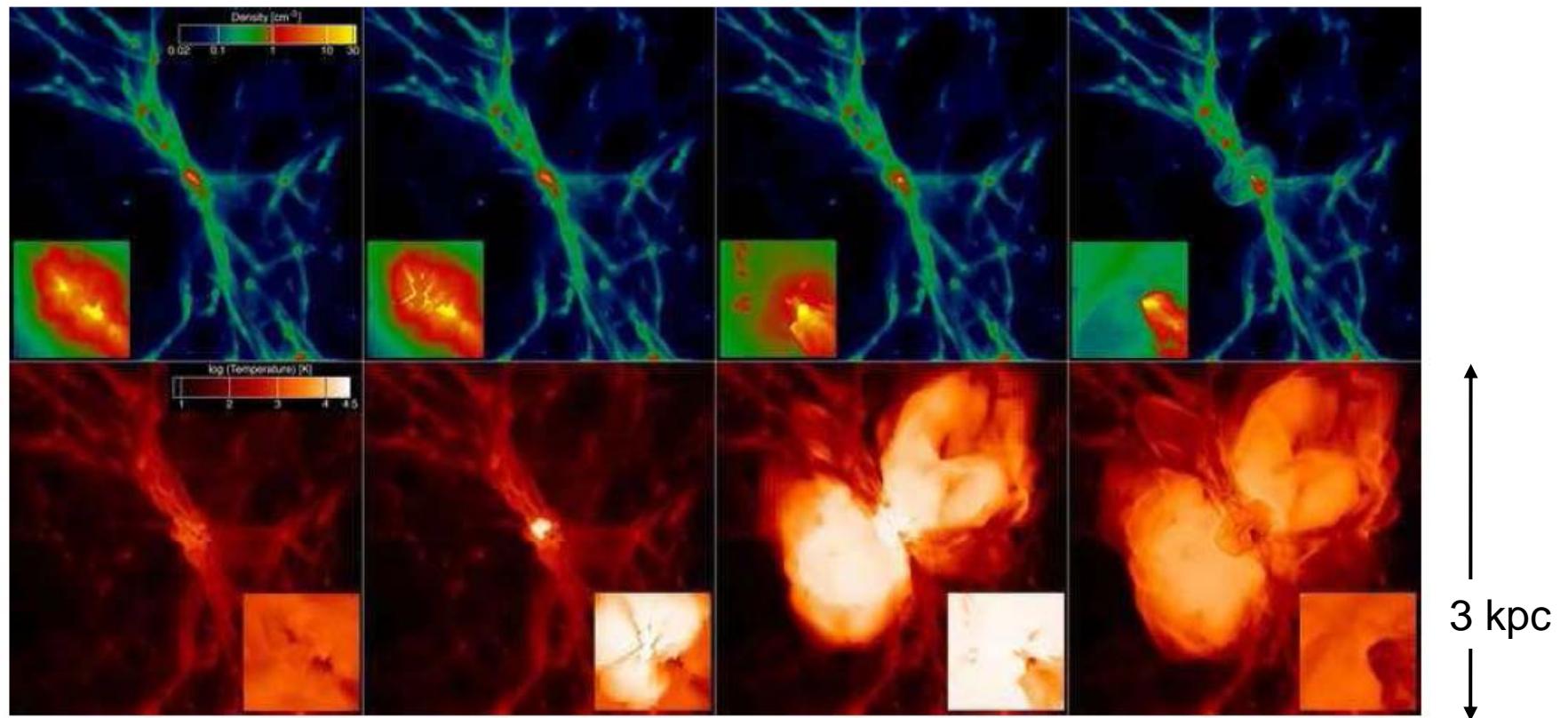
# Methods for 3D RT used in Reionization Simulations

- Adaptive Ray-tracing
  - Abel & Wandelt (2002)
  - Razoumov & Cardall (2005)
  - Mellema et al. (2006)
- Monte Carlo
  - Ciardi et al. (2001)
  - Maselli et al. (2003)
- Moment Methods
  - Gnedin & Abel (2001)
  - Paschos, Norman & Bordner (2006)



Abel & Wandelt (2002)

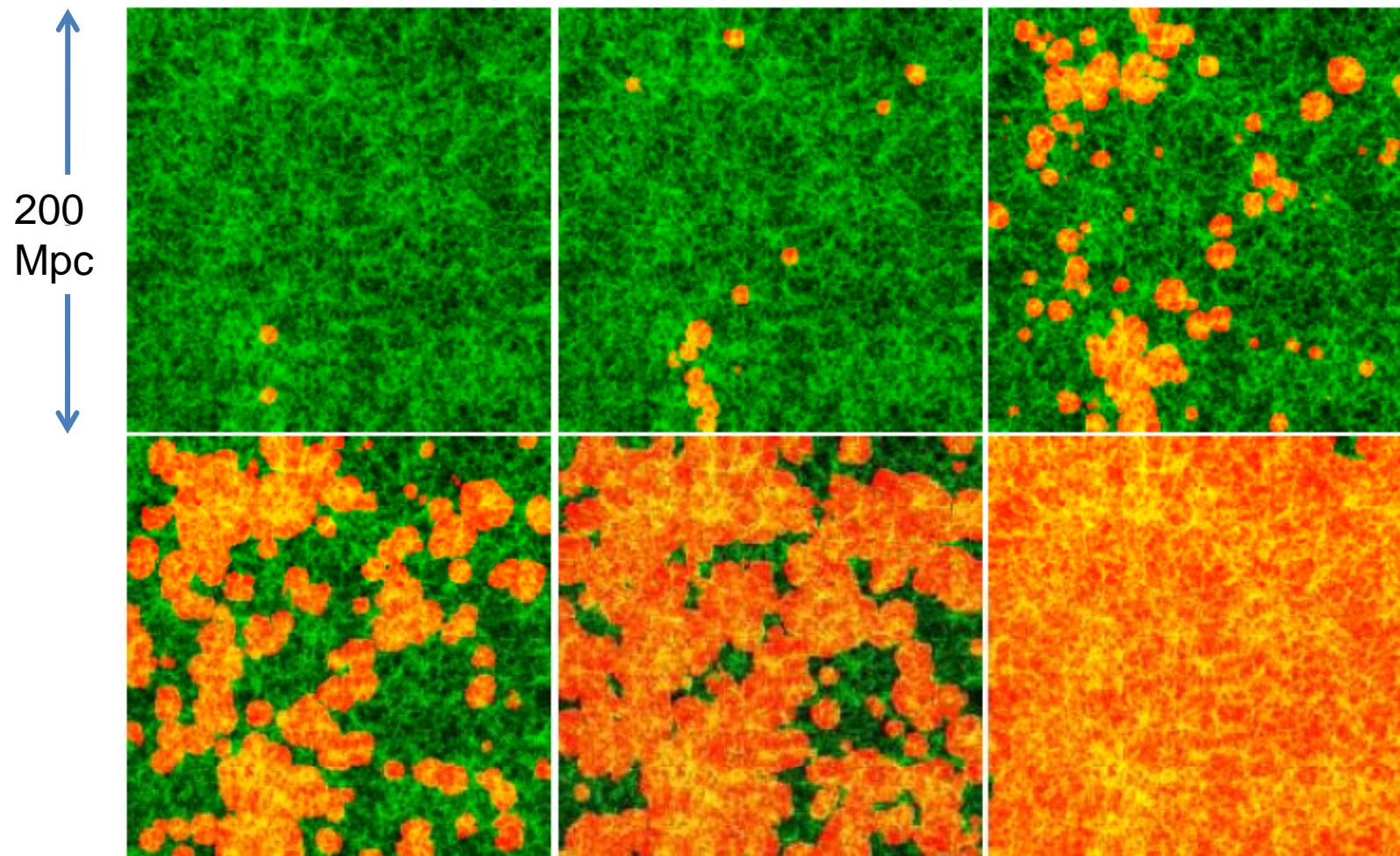
# HII Region in AMR Simulation of Pop III Star Formation



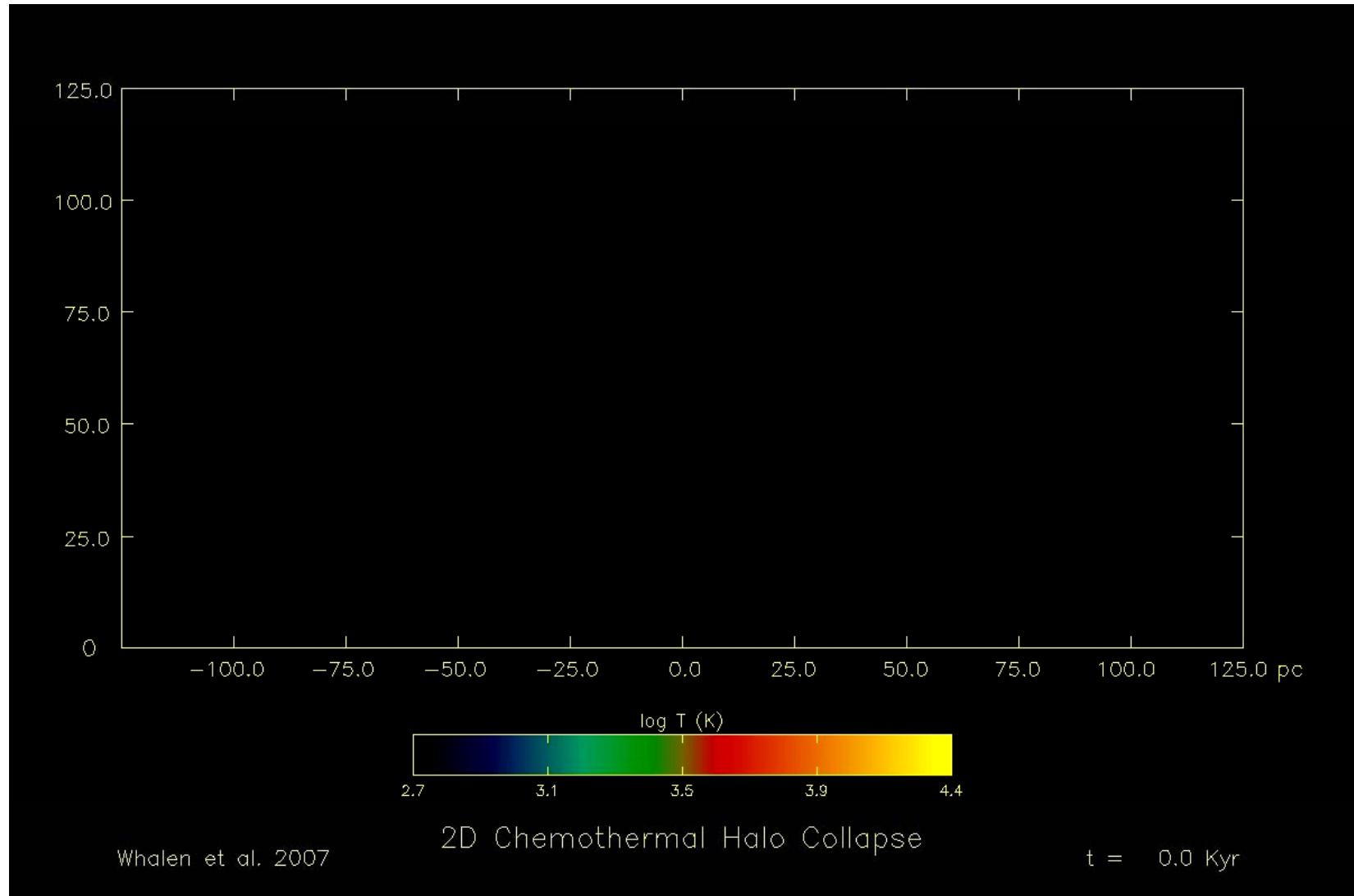
Abel, Wise & Bryan (2006)

# Post-processing N-body density fields (large volumes)

- I-fronts are assumed to be weak R-type everywhere
- Cost is proportional to  $N_{\text{source}}$



# I-front “trapping”



# Moment Methods: VTEF

- combine 0<sup>th</sup> + 1<sup>st</sup> angular moments of the time-dependent monochromatic transfer equation
- second order closure using Eddington tensor

$$\frac{\partial E_\nu}{\partial t} = \nabla \cdot \left( \frac{c}{\chi_\nu} \nabla \cdot \vec{P}_\nu \right) + \eta_\nu - c \kappa_\nu E_\nu$$

$$\vec{P}_\nu = \vec{f} E_\nu \quad \text{Eddington closure}$$

$$\Rightarrow \frac{\partial E_\nu}{\partial t} = \nabla \cdot \left( \frac{c}{\chi_\nu} \nabla \cdot \vec{f}_\nu E_\nu \right) + \eta_\nu - c \kappa_\nu E_\nu$$

$$f_{ij}(\vec{x}) = \frac{\oint_{\Omega} I(\vec{n}, \vec{x}) n_i n_j d\Omega}{\oint_{\Omega} I(\vec{n}, \vec{x}) d\Omega}, \quad \text{Eddington tensor}$$

# Casting Shadows: VTEF vs FLD

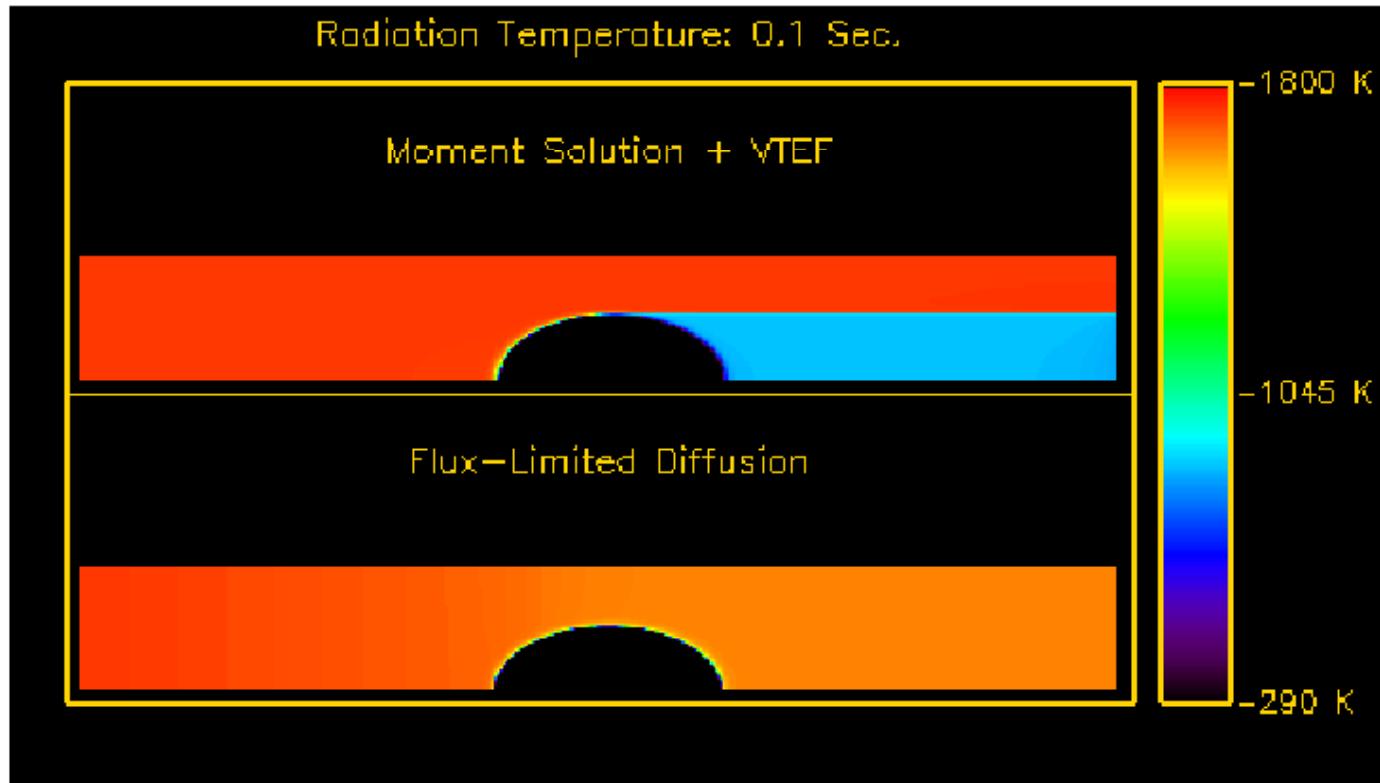
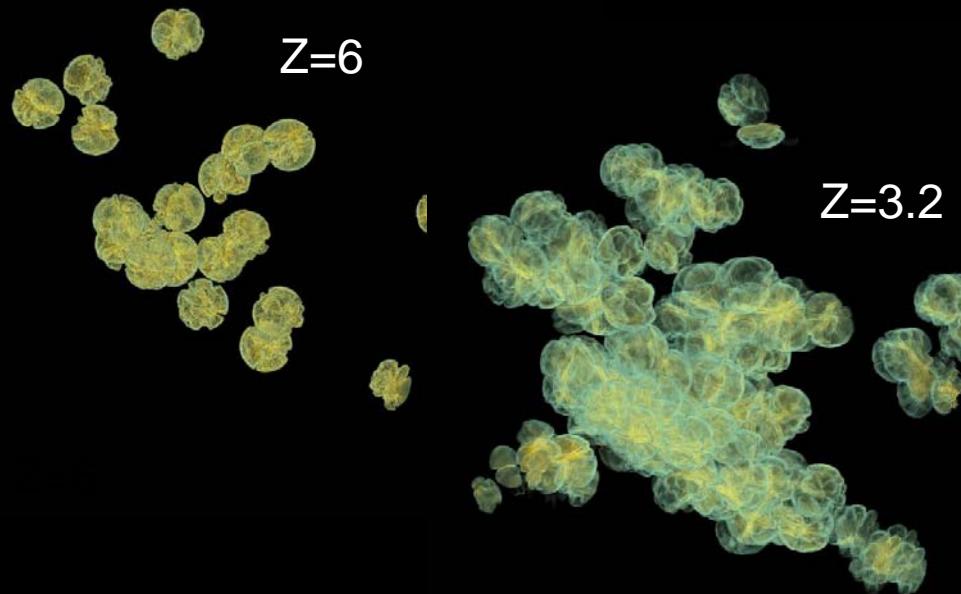


Fig. 9.— VTEF vs. FLD: the radiation energy density at 0.1 seconds ( $3 \times 10^9$  light-crossing times) for the VTEF calculation (top) and the FLD calculation (bottom). Note that the VTEF calculation has remained essentially unchanged from its asymptotic state in figure 7.

Hayes & Norman (2003)

# He II Reionization by QSOs

Paschos, Norman & Bordner (2007)



3 frequency groups

OTVET Eddington tensor

gas photoheating calculated

not dynamically self-consistent (postprocessing)



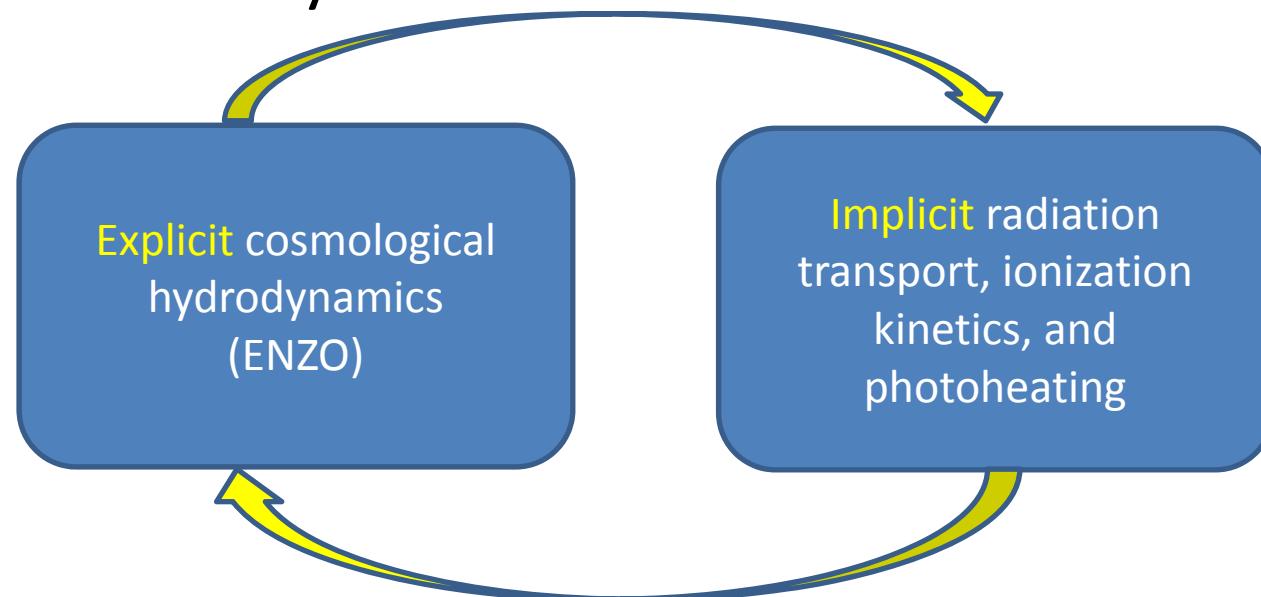
# Self-Consistent Cosmological Radiation Hydrodynamics

• \

# Self-consistent Cosmological Radiation Hydrodynamics/Ionization

Reynolds et al. (2009)

- Goal
  - Create a parallel scalable solver that couples cosmological hydrodynamics, radiation transport, chemical ionization, and gas photoheating self-consistently



# Cosmological Radiative Transfer Equation

$$\frac{1}{c} \frac{\partial I_\nu}{\partial t} + \frac{\hat{n} \cdot \nabla I_\nu}{a} - \frac{H(t)}{c} \left( \nu \frac{\partial I_\nu}{\partial \nu} - 3I_\nu \right) = \eta_\nu - \chi_\nu I_\nu$$

cosmological redshift      cosmological expansion



$$a(t) \equiv \frac{1}{1+z} \quad \text{cosmic scale factor}$$

$$H(t)^2 \equiv \left( \frac{\dot{a}}{a} \right)^2 = \frac{8\pi G}{3} \rho - \frac{k}{a^2} + \frac{\Lambda}{3} \quad \text{Friedmann Eq.}$$

Spatial gradients WRT coordinates comoving with expanding universe

## Flux-Limited Diffusion Radiation Transfer

We approximate the radiative flux as a function of the energy density gradient,

$$\mathbf{F}_\nu = -D \nabla E_\nu,$$

where  $D : \Omega \rightarrow \mathbb{R}^{3 \times 3}$  is the *flux-limiter\**,  $D = D(e, E_\nu, \nabla E_\nu)$ .

With this approximation, the radiation energy equation becomes

$$\begin{aligned} \partial_t E_\nu + \frac{1}{a} \nabla \cdot (E_\nu \mathbf{v}_b) - \frac{1}{a^2} \nabla \cdot (D \nabla E_\nu) - \frac{1}{ca^3} (\nabla(D \nabla E_\nu)) : (\nabla \mathbf{v}_b) \\ = \nu \frac{\dot{a}}{a} \partial_\nu E_\nu - 3 \frac{\dot{a}}{a} E_\nu + 4\pi \eta_\nu - c k_\nu E_\nu. \end{aligned}$$

$$\boxed{\partial_t E_\nu + \frac{1}{a} \nabla \cdot (E_\nu \mathbf{v}_b) = \frac{1}{a^2} \nabla \cdot (D \nabla E_\nu) + \frac{\dot{a}}{a} (\nu \partial_\nu E_\nu - 3 E_\nu) + 4\pi \eta_\nu - c \kappa_\nu E_\nu}$$

Reduces to standard equation setting  $a=1$

# Spectral Modeling

$$E_\nu(\mathbf{x}, t, \nu) = \tilde{E}(\mathbf{x}, t) \chi_E(\nu)$$

$$\chi_E(\nu) = \begin{cases} \delta(\nu - \nu_0) & \text{monochromatic} \\ \mathcal{B}_\nu(T) & \text{blackbody} \\ \chi_0 (\nu / \nu_0)^\alpha & \text{powerlaw} \end{cases}$$

Comoving radiation energy density

$$E(\mathbf{x}, t) = \int_{\nu_0}^{\infty} E_\nu(\mathbf{x}, t, \nu) d\nu = \tilde{E}(\mathbf{x}, t) \int_{\nu_0}^{\infty} \chi_E(\nu) d\nu.$$

$$\partial_t E + \frac{1}{a} \nabla \cdot (E \mathbf{v}_b) = \frac{1}{a^2} \nabla \cdot (D \nabla E) + m \frac{\dot{a}}{a} E + 4\pi\eta - c\kappa E$$

# Why use FLD?

- Invented by my thesis adviser Jim Wilson
- Simple and easy (no formal solution needed)
- Correct behavior in limiting regimes
- Causal propagation of radiation energy
- I am interested in large volumes and many sources, where diffuse radiation backgrounds dominate local effects (i.e., shadows)
- SPD matrix → efficient solution methods
- Extension to VTEF with analytic EFs straightforward

# System of Equations

$$\partial_t \rho_b + \frac{1}{a} \mathbf{v}_b \cdot \nabla \rho_b = -\frac{1}{a} \rho_b \nabla \cdot \mathbf{v}_b, \quad (1)$$

$$\partial_t \mathbf{v}_b + \frac{1}{a} (\mathbf{v}_b \cdot \nabla) \mathbf{v}_b = -\frac{\dot{a}}{a} \mathbf{v}_b - \frac{1}{a \rho_b} \nabla p - \frac{1}{a} \nabla \phi, \quad (2)$$

$$\partial_t e + \frac{1}{a} \mathbf{v}_b \cdot \nabla e = -\frac{2\dot{a}}{a} e - \frac{1}{a \rho_b} \nabla \cdot (p \mathbf{v}_b) - \frac{1}{a} \mathbf{v}_b \cdot \nabla \phi + G - \Lambda \quad (3)$$

$$\partial_t \mathbf{n}_i + \frac{1}{a} \nabla \cdot (\mathbf{n}_i \mathbf{v}_b) = \alpha_{i,j} \mathbf{n}_e \mathbf{n}_j - \mathbf{n}_i \Gamma_i^{ph}, \quad i = 1, \dots, N_s \quad (4)$$

$$\partial_t E + \frac{1}{a} \nabla \cdot (E \mathbf{v}_b) = \nabla \cdot (D \nabla E) - m \frac{\dot{a}}{a} E + 4\pi\eta - c\kappa E. \quad (5)$$

$$\nabla^2 \phi = \frac{4\pi g}{a} (\rho_b + \rho_{dm} - \langle \rho \rangle), \quad (6)$$

$$e = \frac{p}{\rho_b(\gamma - 1)} + \frac{1}{2} |\mathbf{v}_b|^2, \quad (7)$$

$$\Gamma_i^{ph} = \int_{\nu_i}^{\infty} c \sigma_{\mathbf{n}_i}(\nu) \frac{E_\nu}{h\nu} d\nu$$

# Operator Splitting

let

$$e = e_h + e_c$$

where

$e_h$  is gas energy due to hydrodynamic motions

$e_c$  is energy correction due to coupling with radiation/ionization

## Gas energy equation

$$\begin{aligned} \partial_t(e_h + e_c) + \frac{1}{a} \mathbf{v}_b \cdot \nabla(e_h + e_c) = & \\ -\frac{2\dot{a}}{a}(e_h + e_c) - \frac{1}{a\rho_b} \nabla \cdot (p\mathbf{v}_b) - \frac{1}{a} \mathbf{v}_b \cdot \nabla \phi + G - \Lambda. & \end{aligned} \tag{13}$$

# Explicit hydrodynamics

$$\partial_t \rho_b + \frac{1}{a} \mathbf{v}_b \cdot \nabla \rho_b = -\frac{1}{a} \rho_b \nabla \cdot \mathbf{v}_b, \quad (14)$$

$$\partial_t \mathbf{v}_b + \frac{1}{a} (\mathbf{v}_b \cdot \nabla) \mathbf{v}_b = -\frac{\dot{a}}{a} \mathbf{v}_b - \frac{1}{a \rho_b} \nabla p - \frac{1}{a} \nabla \phi, \quad (15)$$

$$\partial_t e_h + \frac{1}{a} \mathbf{v}_b \cdot \nabla e_h = -\frac{2\dot{a}}{a} e_h - \frac{1}{a \rho_b} \nabla \cdot (p \mathbf{v}_b) - \frac{1}{a} \mathbf{v}_b \cdot \nabla \phi \quad (16)$$

$$\partial_t \mathbf{n}_i + \frac{1}{a} \nabla \cdot (\mathbf{n}_i \mathbf{v}_b) = 0, \quad (17)$$

$$\partial_t E + \frac{1}{a} \nabla \cdot (E \mathbf{v}_b) = 0, \quad (18)$$

This is what ENZO already does

# Implicit Coupled System

- non-equilibrium multispecies model

$$\partial_t e_e = -\frac{2\dot{a}}{a}e_e + G - \Lambda, \quad (19)$$

$$\partial_t n_i = \alpha_{i,j} n_e n_j - n_i \Gamma_i^{ph}, \quad (20)$$

$$\partial_t E = \nabla \cdot (D \nabla E) - m \frac{\dot{a}}{a} E + 4\pi\eta - c\kappa E, \quad (21)$$

- LTE (2 temperature) model

$$\partial_t e_e = -\frac{2\dot{a}}{a}e_e + G - \Lambda, \quad (19)$$

$$\partial_t E = \nabla \cdot (D \nabla E) - m \frac{\dot{a}}{a} E + 4\pi\eta - c\kappa E, \quad (21)$$

# Temporal Discretization

Generalized Crank-Nicholson (theta scheme)

$$e_c^{n+1} + \Delta t \theta \mathcal{L}_e^{n+1} = e_c^n + \Delta t(\theta - 1) \mathcal{L}_e^n, \quad (22)$$

$$\mathbf{n}_i^{n+1} + \Delta t \theta \mathcal{L}_{\mathbf{n}_i}^{n+1} = \mathbf{n}_i^n + \Delta t(\theta - 1) \mathcal{L}_{\mathbf{n}_i}^n, \quad (23)$$

$$E^{n+1} + \Delta t \theta [\mathcal{D}_E^{n+1} + \mathcal{L}_E^{n+1}] = E^n + \Delta t(\theta - 1) [\mathcal{D}_E^n + \mathcal{L}_E^n]. \quad (24)$$

$$\mathcal{D}_E = \mathcal{D}_E(E, \mathbf{n}_i) \equiv -\nabla \cdot (D \nabla E), \quad (25)$$

and we have defined the local “reaction” operators as

$$\mathcal{L}_e = \mathcal{L}_e(e_c, E, \mathbf{n}_i) \equiv \frac{2\dot{a}}{a} e_c - G + \Lambda \quad (26)$$

$$\mathcal{L}_{\mathbf{n}_i} = \mathcal{L}_{\mathbf{n}_i}(\mathbf{n}_i, e_c, E) \equiv \mathbf{n}_i \Gamma_i^{ph} - \alpha_{i,j} \mathbf{n}_e \mathbf{n}_j \quad (27)$$

$$\mathcal{L}_E = \mathcal{L}_E(E, e_c, \mathbf{n}_i) \equiv m \frac{\dot{a}}{a} E - 4\pi\eta + ckE. \quad (28)$$

# Nonlinear Solver

- Global inexact Newton

$$f(U) \equiv U + \Delta t \theta \begin{pmatrix} \mathcal{L}_e(U) \\ \mathcal{L}_{\mathbf{n}_i}(U) \\ \mathcal{D}_E(U) + \mathcal{L}_E(U) \end{pmatrix} - \begin{pmatrix} g_{e_c}^n \\ g_{\mathbf{n}_i}^n \\ g_E^n \end{pmatrix}, \quad (29)$$

$$U = (e_c, \mathbf{n}_i, E)^T$$

$f(U) = 0$  for the updated vector of unknowns  $U^{n+1}$

# The Schur Complement

- For our systems that couple  $(e, \mathbf{n}, E)$ , the Jacobian matrices have the form

$$J(U) = I + \Delta t \theta \begin{bmatrix} J_{e,e} & J_{e,\mathbf{n}} & J_{e,E} \\ J_{\mathbf{n},e} & J_{\mathbf{n},\mathbf{n}} & J_{\mathbf{n},E} \\ J_{E,e} & J_{E,\mathbf{n}} & J_{E,E} \end{bmatrix}$$

- All of these blocks are local in space, except for  $J_{E,E}$ , which includes the linearized diffusion operator. We therefore group these blocks into the system,

$$\begin{bmatrix} M & U \\ L & D \end{bmatrix} \begin{pmatrix} x_M \\ x_E \end{pmatrix} = \begin{pmatrix} b_M \\ b_E \end{pmatrix}$$

where  $D = I + \Delta t \theta J_{E,E}$  is a scalar-valued reaction-diffusion matrix.

- Since  $M^{-1}$  is easy to compute (block diagonal), we use the Schur complement to solve for  $(x_e, \mathbf{x}_n)$  in terms of  $x_E$ , to obtain the solution through a pair of solves:

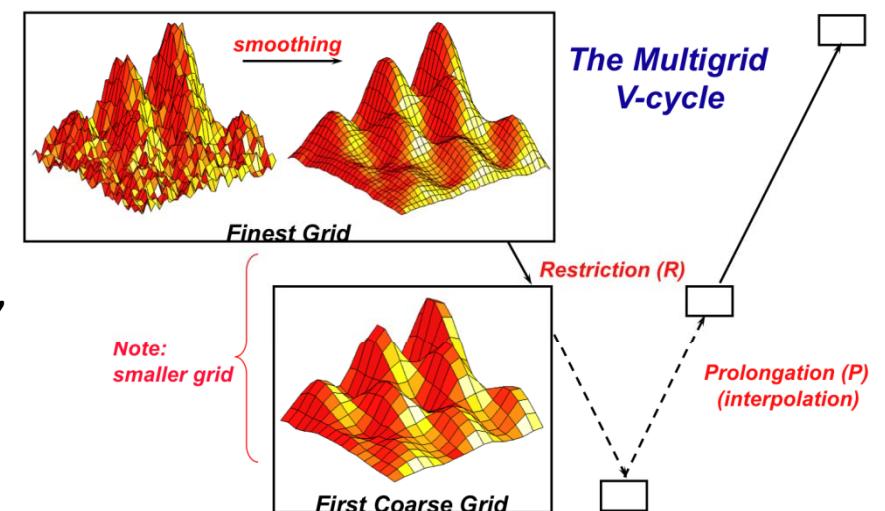
$$Mx_M + Ux_E = b_M \quad \Rightarrow \quad x_M = M^{-1}(b_M - Ux_E),$$

so

$$Lx_M + Dx_E = b_E \quad \Rightarrow \quad (D - LM^{-1}U)x_E = b_E - LM^{-1}b_M.$$

# Multigrid-Preconditioned Conjugate Gradient

- The primary difficulty in solving these systems lies in the Schur complement system
$$(D - LM^{-1}U) x_E = b_E - LM^{-1}b_M$$
- Due to the diffusion approximation, and the spatial locality of  $M$  and  $L$ , this matrix is symmetric and positive definite.
- SPD systems are often solved using the *conjugate-gradient* method; a robust, low-memory Krylov iterative solver. Unfortunately, CG convergence rates depend on the eigenvalues of the matrix, which here spread rapidly with mesh refinement, resulting in slower convergence as the mesh is refined.
- We therefore *precondition* the CG solver, i.e.  $Ax = b \rightarrow (P^{-1}AP^{-1})(Px) = P^{-1}b$ , where the symmetric operator  $P^{-1}$  comes from a *geometric multigrid* (MG) solver.
- MG methods, while less robust, exhibit convergence rates that are independent of the matrix spectrum, resulting in near optimal log-linear algorithm complexity, and scalability to thousands of processors.
- This MG-CG combination results in a robust, scalable solver for the inner Schur systems.



# Free Streaming Radiation

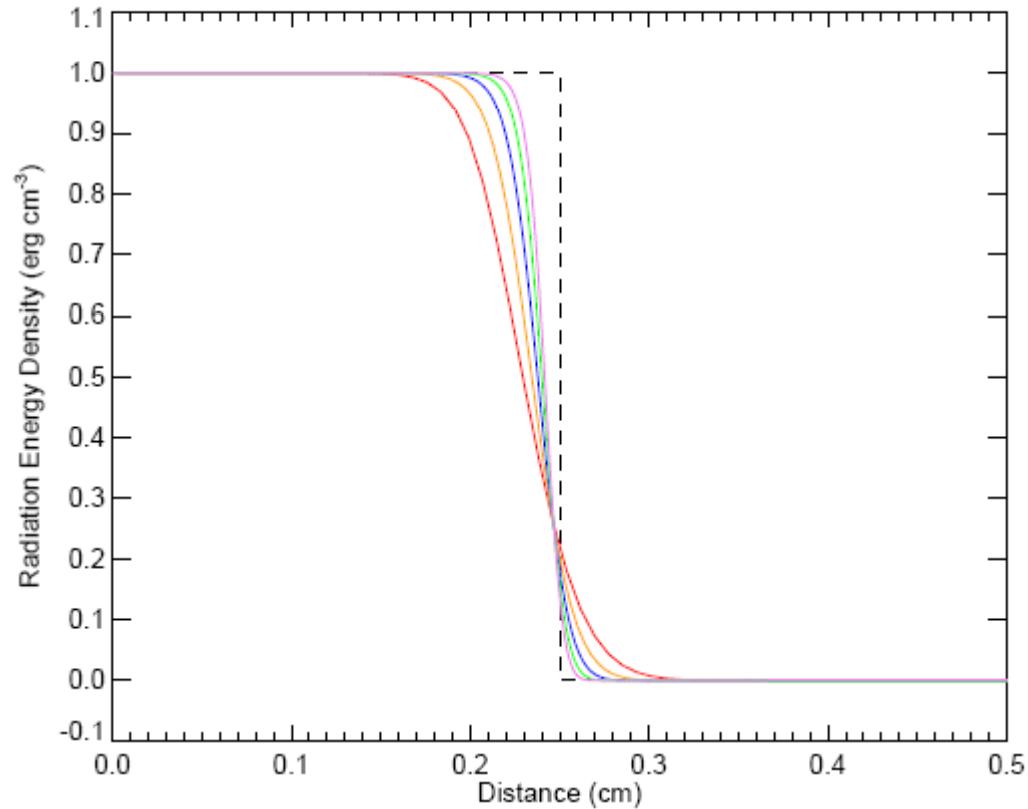
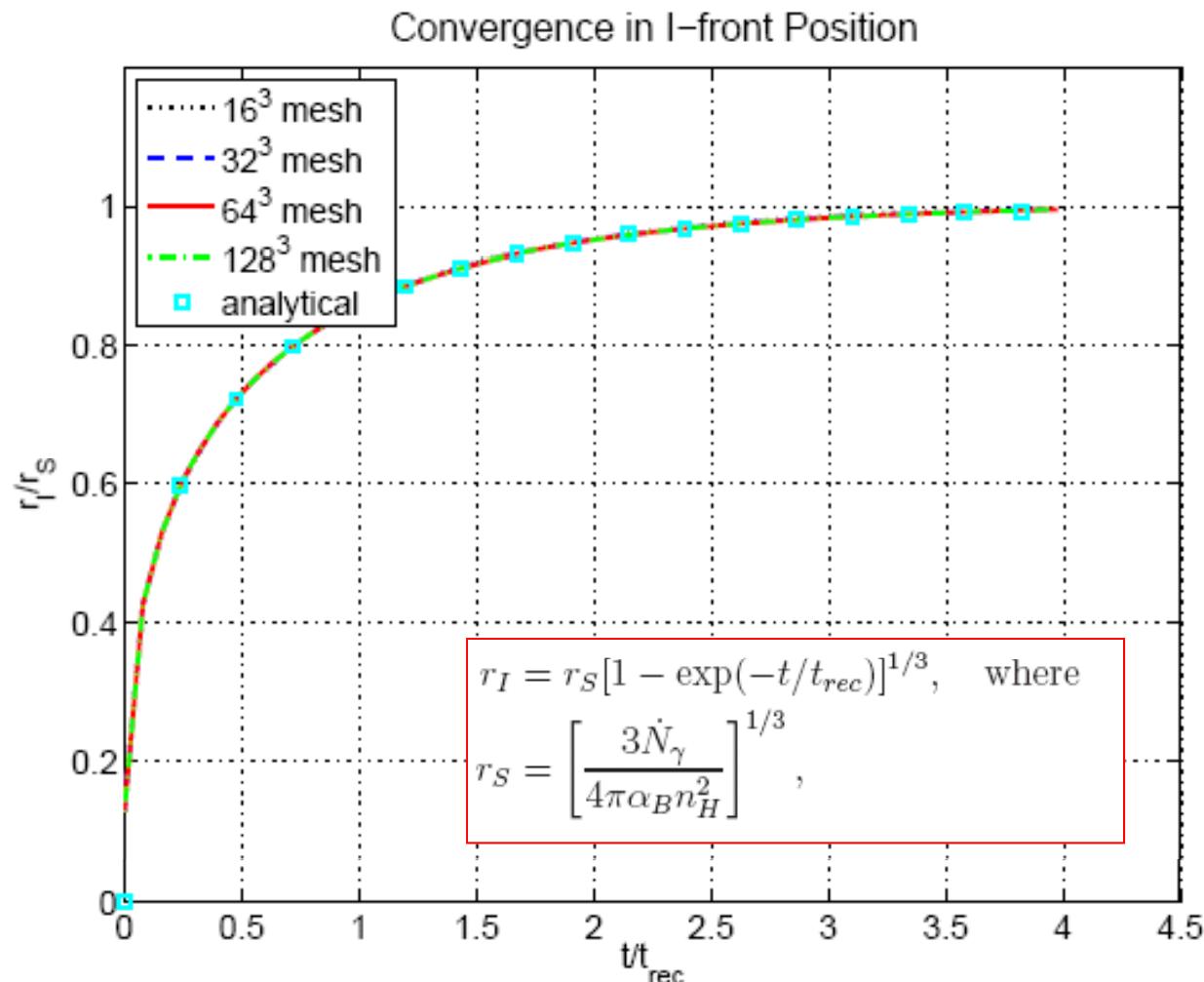
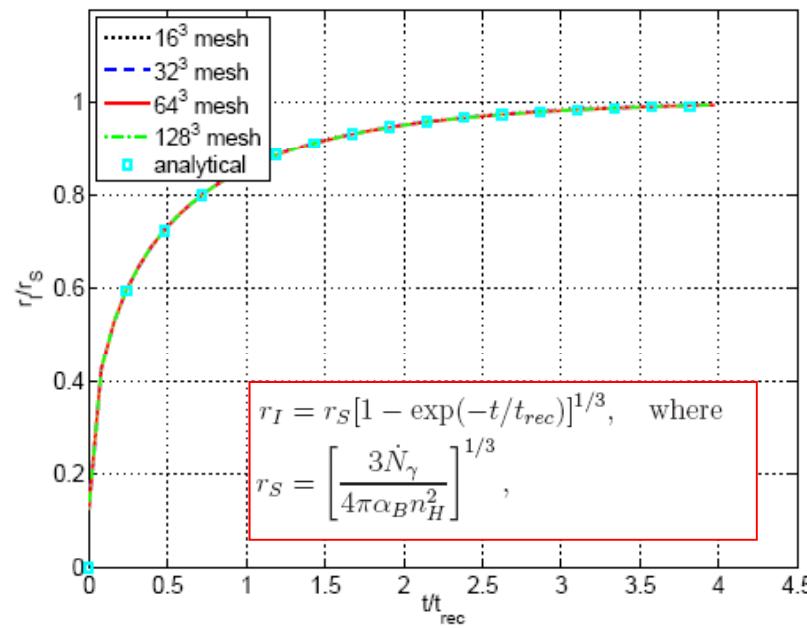


Fig. 1. Curves of  $E$  vs.  $x$  for mesh sizes of 128 (red), 256 (orange), 512 (blue), 1024 (green), and 2048 (violet) zones. The analytical solution (black dashed line) is a step function centered at  $x = 0.25\text{cm}$ .

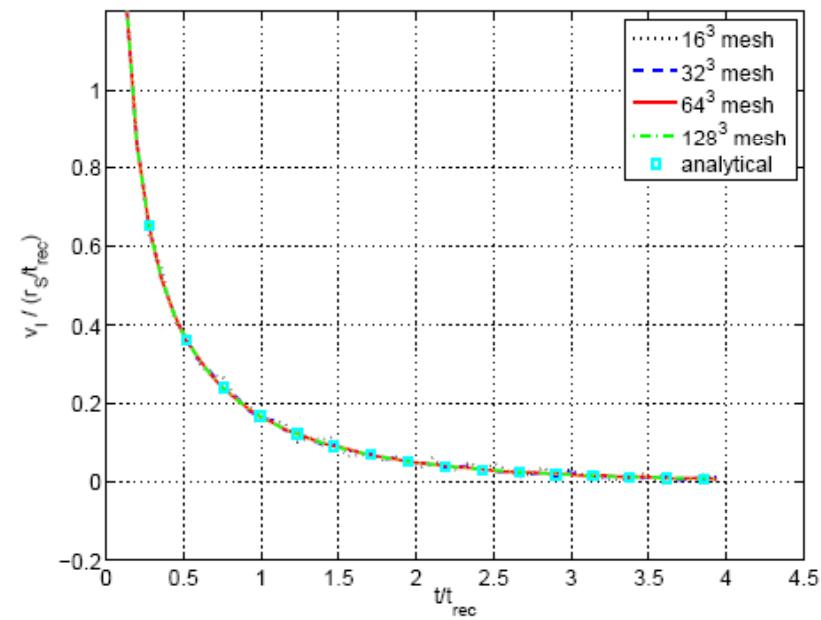
# HII Region Expansion in static, homogeneous, isothermal medium (Stromgren sphere test)



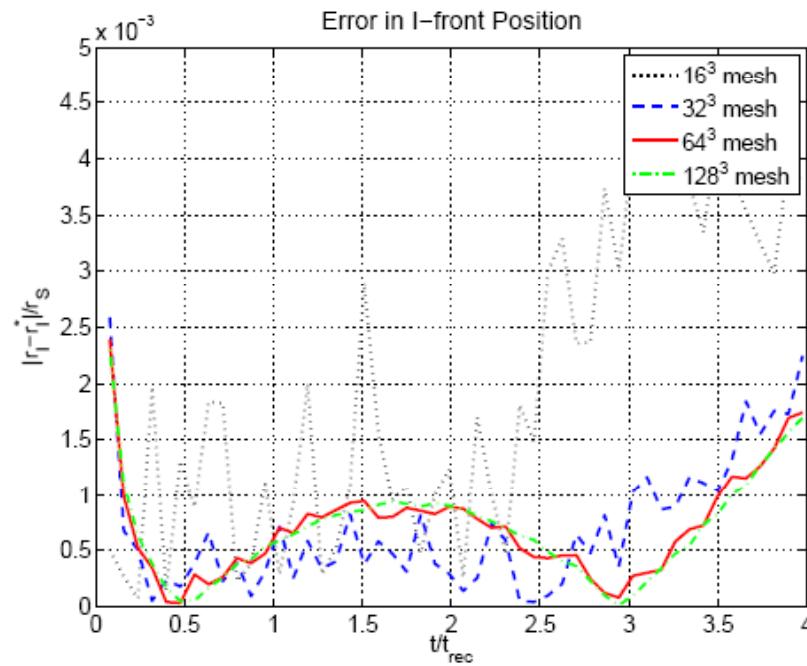
Convergence in I-front Position



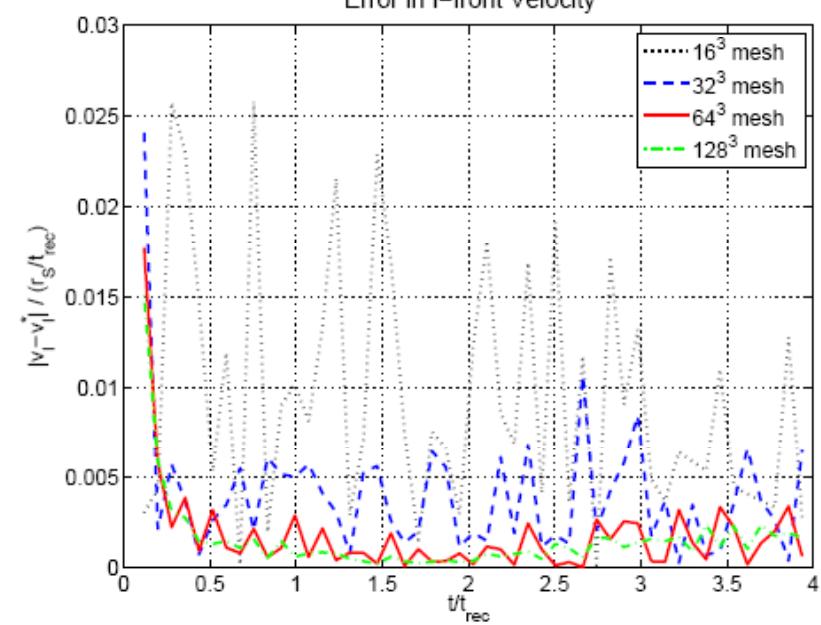
Convergence in I-front Velocity



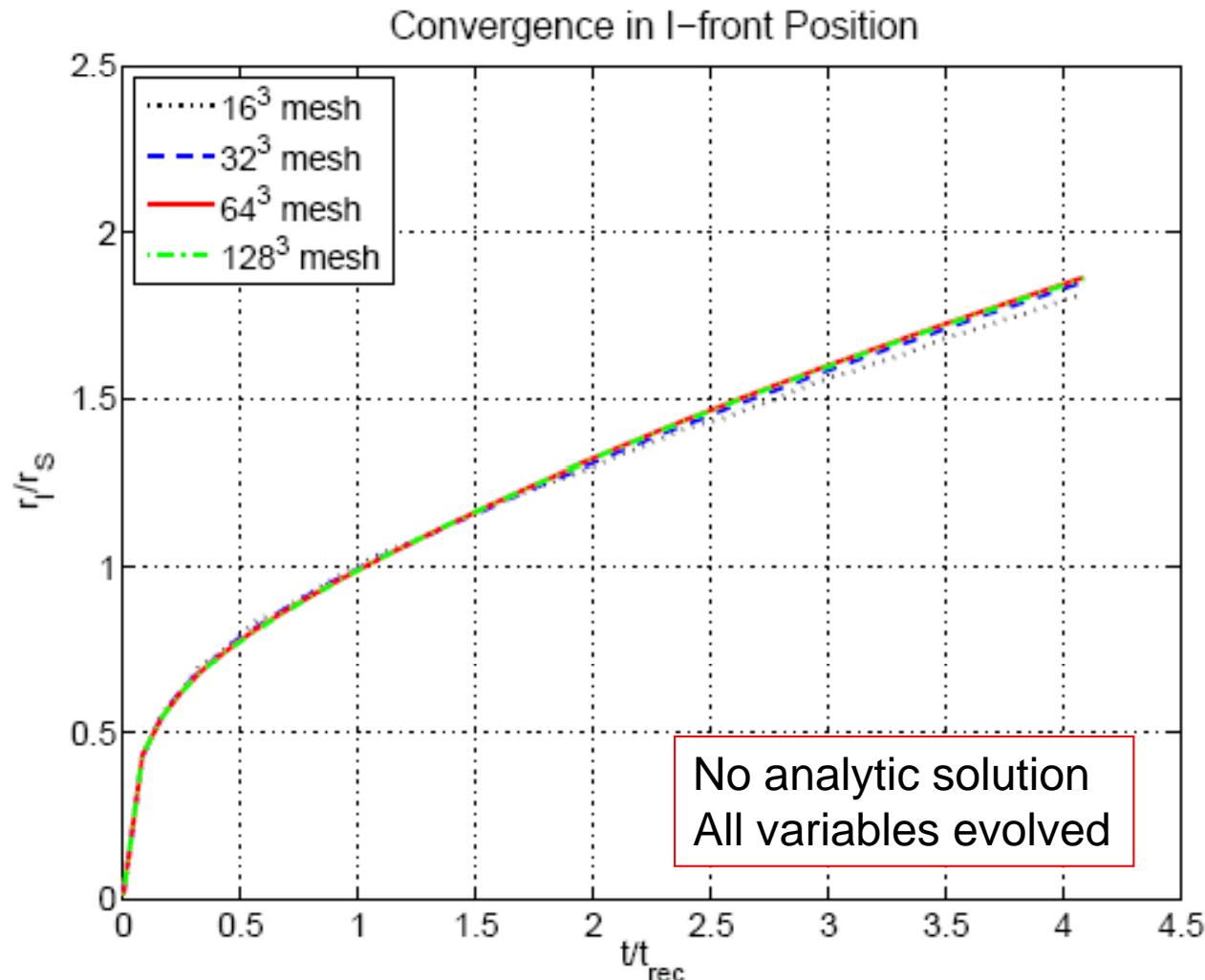
Error in I-front Position



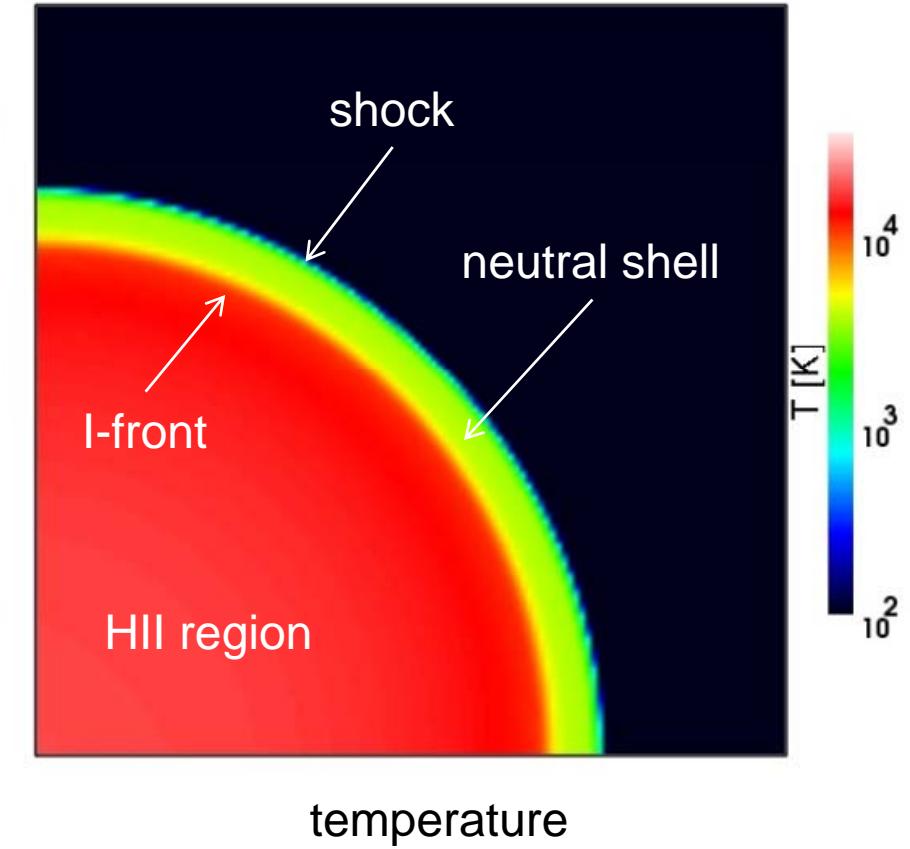
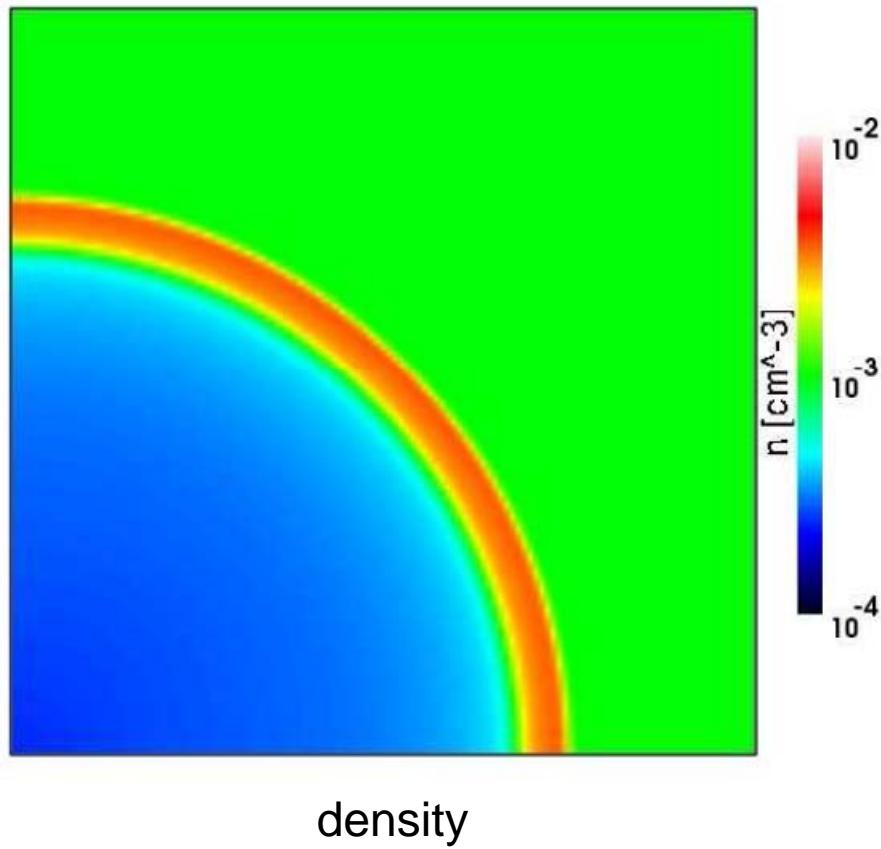
Error in I-front Velocity



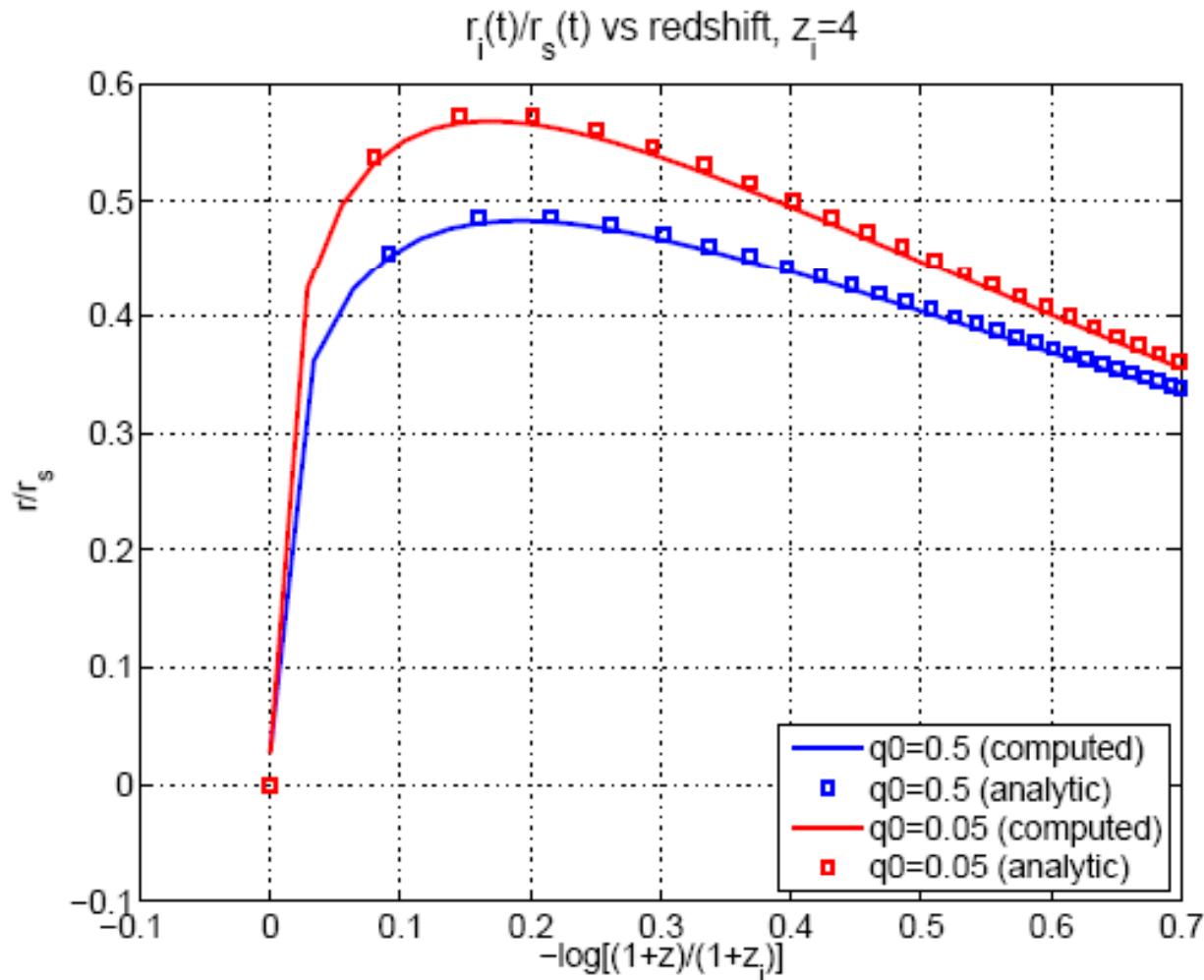
# Hydrodynamic HII Region Expansion (Whalen & Norman test problem)



# Hydrodynamic HII Region Expansion



# Cosmological Hill Region Expansion (Shapiro & Giroux test problem)



# Scalability, algorithmic and parallel

Weak scaling test: lattice of HII regions

Geometric multigrid is optimally scalable

HYPRE parallel implementation also scalable

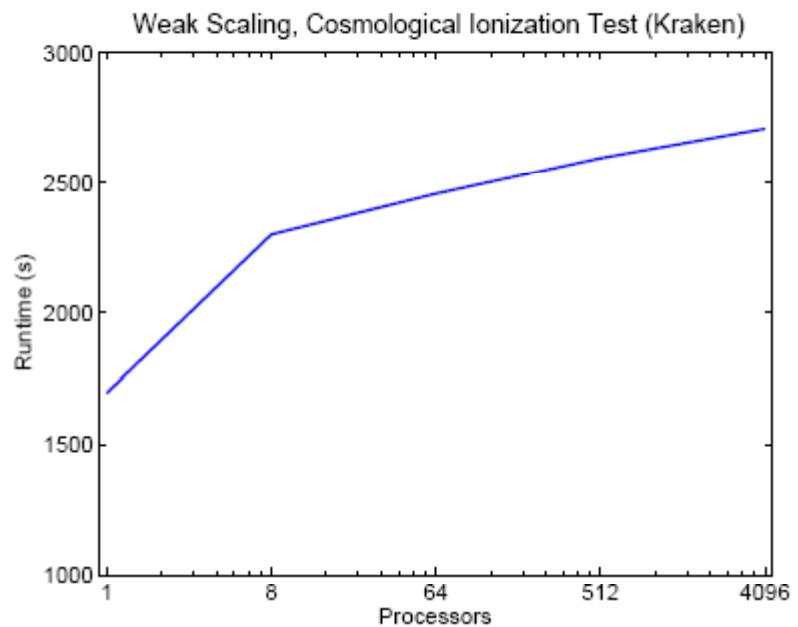


Fig. 13. Weak scaling results for the cosmological HII-region expansion test.

Mesh	Processors	Time Steps	Run Time	Newton Its	CG Its	MG V-cycles
$64^3$	1	266	1694.38	322	914	2991
$128^3$	8	265	2299.60	274	799	2575
$256^3$	64	265	2456.58	268	787	2524
$512^3$	512	264	2594.50	265	780	2510
$1024^3$	4096	264	2707.30	265	780	2510

# Free-Streaming Multi-source Test



# ENZO Cosmological AMR Code

Bryan & Norman 1997, 1999; O'Shea et al. 2004; Norman et al. (2007)

<http://lca.ucsd.edu/projects/enzo>

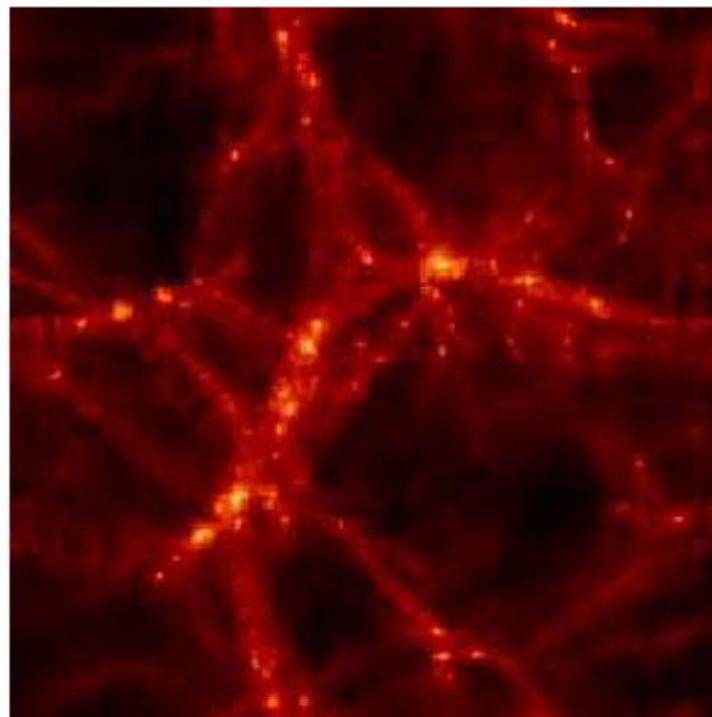
- Berger-Oliger AMR
- PPM and ZEUS hydro solvers
- PM dark matter solver
- FFT/multigrid gravity solver
- 6, 9, 12 multispecies ionization/chemistry
- UV and X-ray backgrounds
- Various star formation and feedback recipes
- MPI parallel; C++/C/F90
- Coming 2010: MHD, RHD, hybrid parallel

# Dark Matter: Tree vs. AMR-PM

O'Shea et al. (2005)

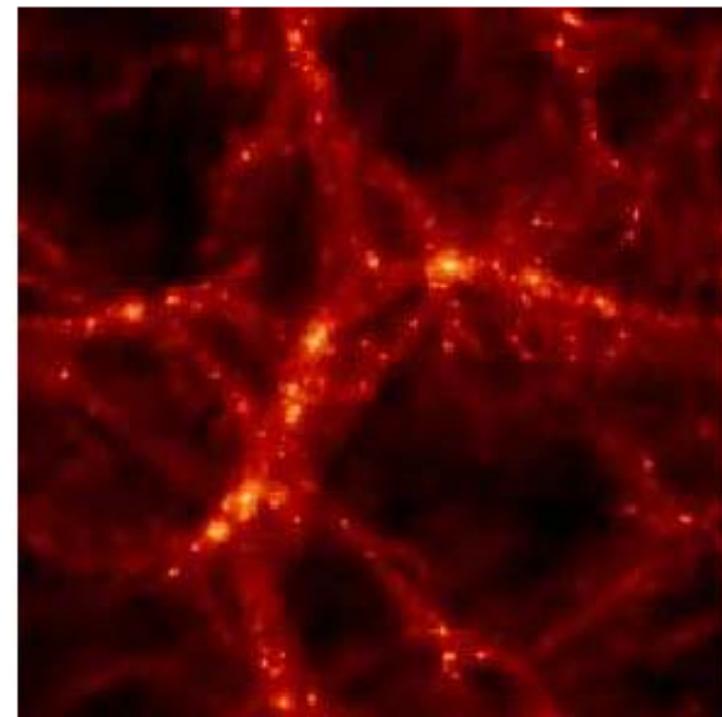
For comparable dark matter halo mass function GADGET is much (10x) faster

GADGET



DM

ENZO



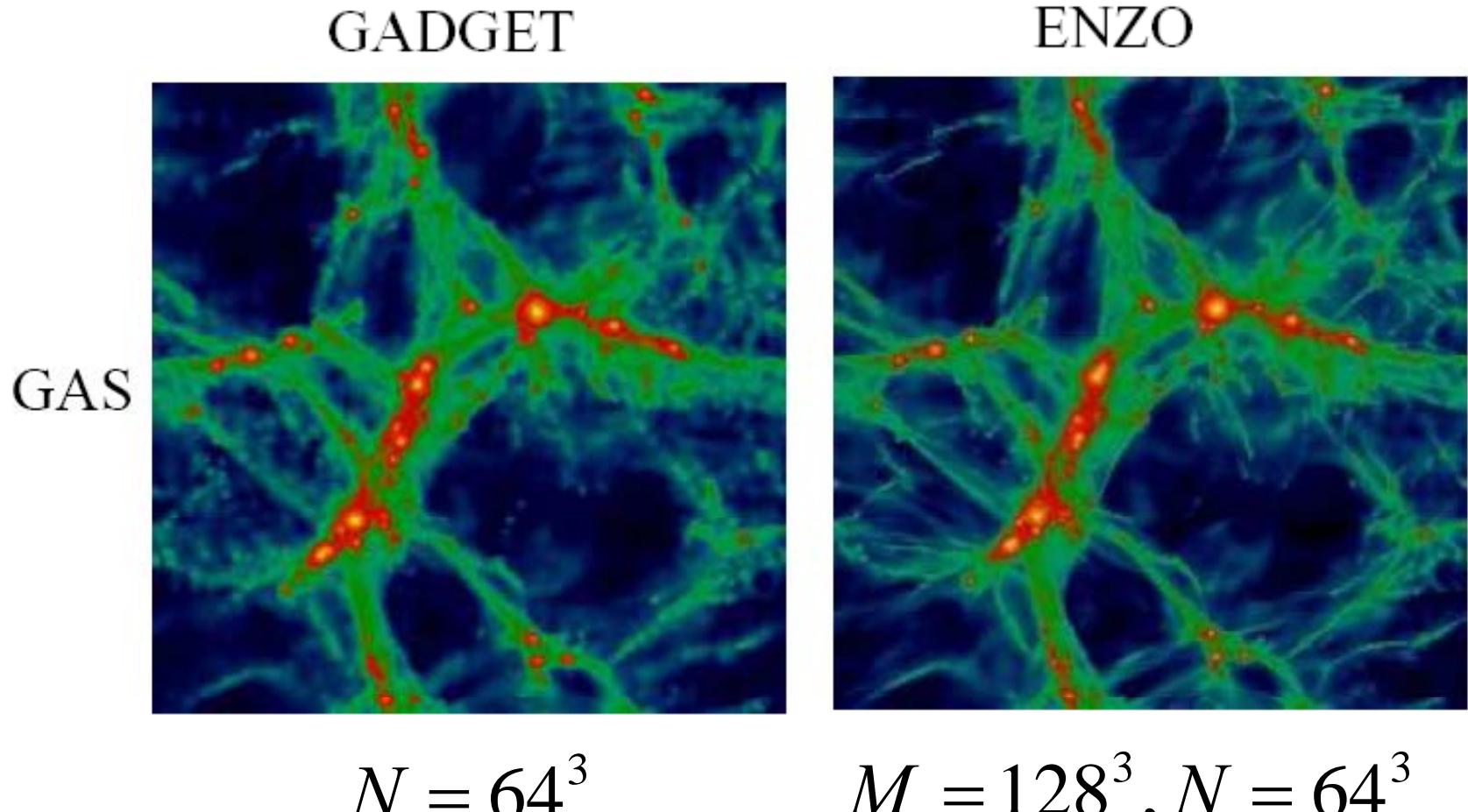
$N = 64^3$

$M = 128^3, N = 64^3$

# Gas: Tree vs. AMR-PM

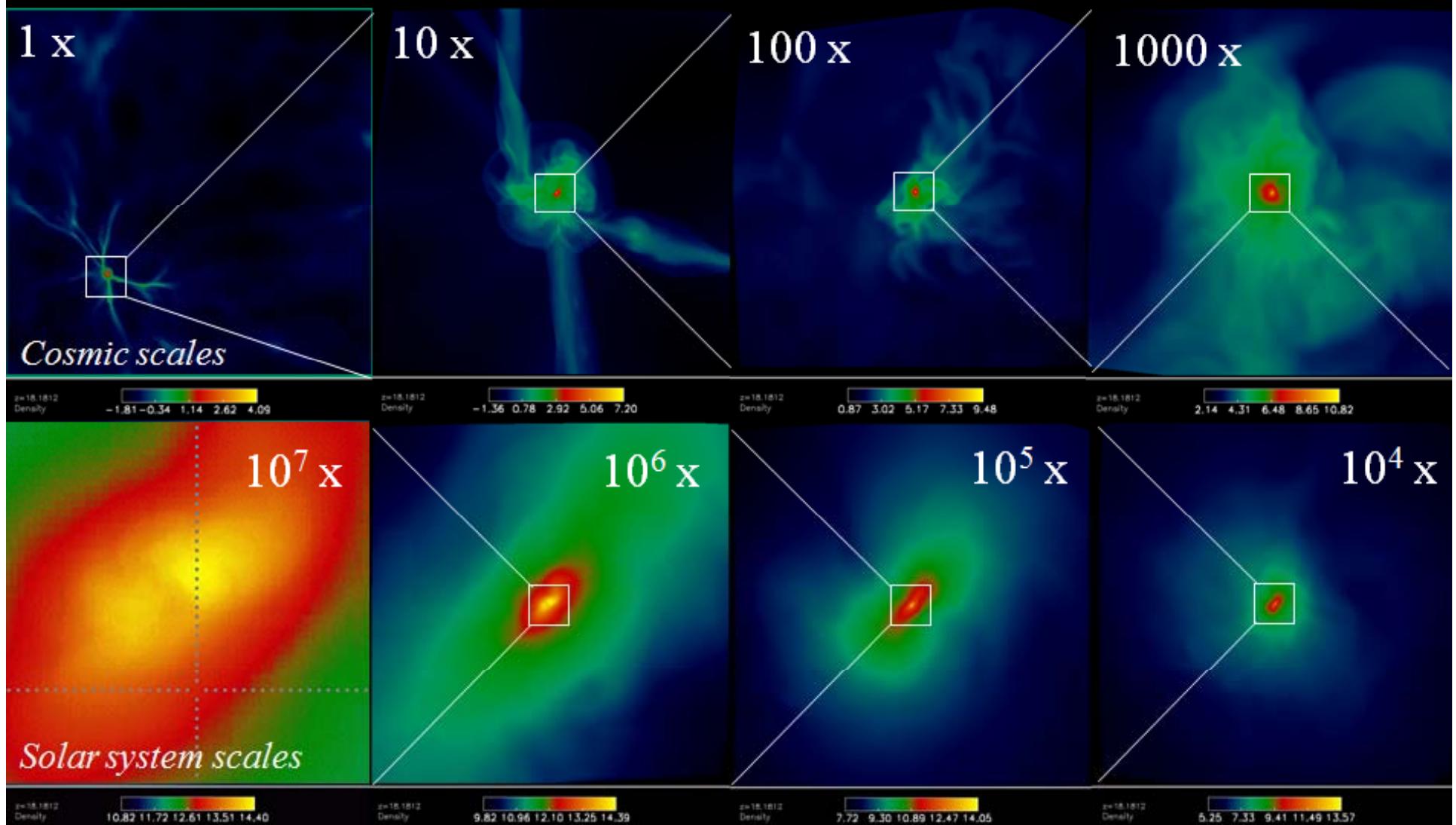
## O'Shea et al. (2005)

SPH a little “ragged” in the filaments and voids; entropy profiles different in halo cores

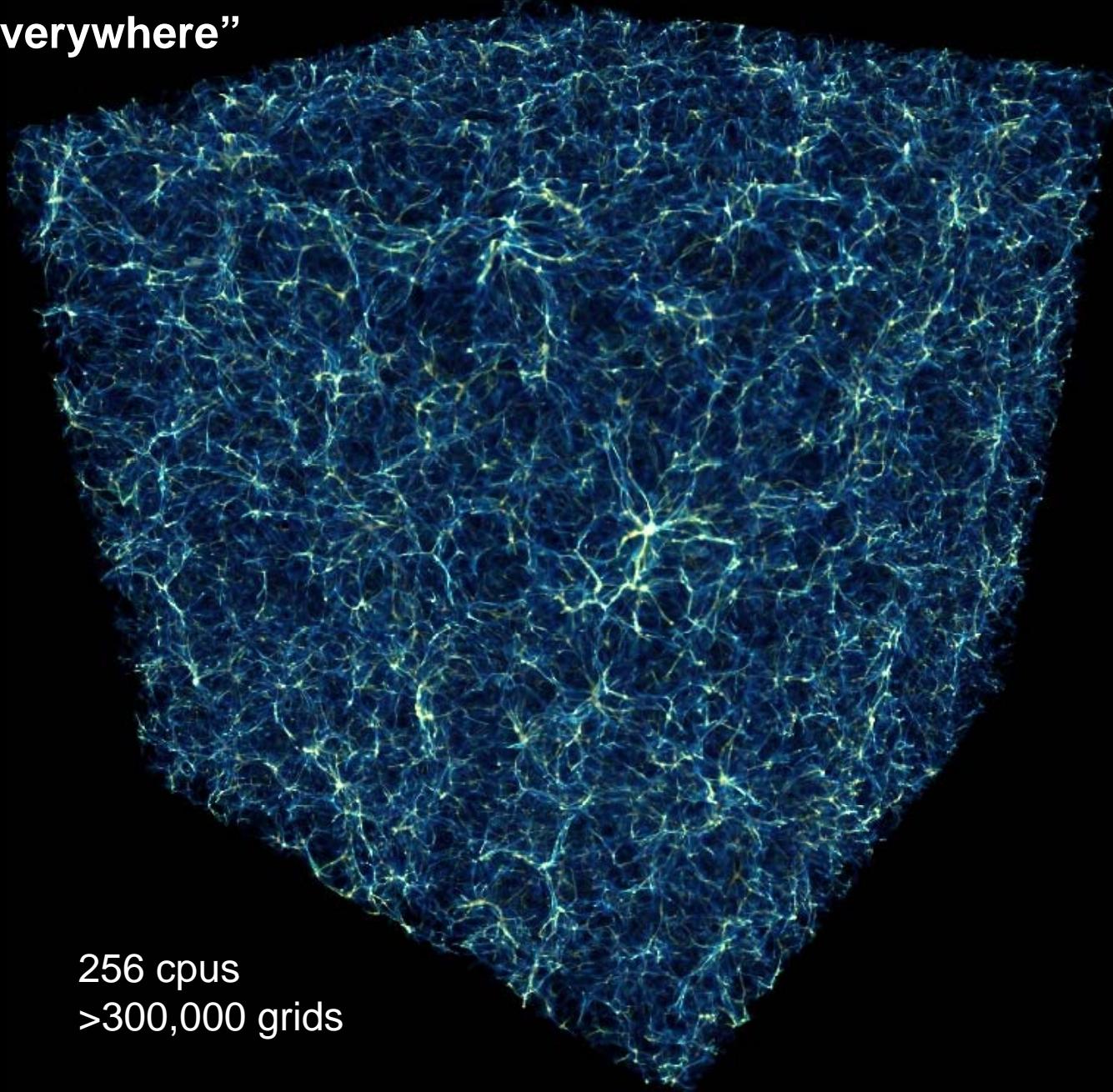


# Formation of First Stars

Abel, Bryan & Norman (2001) *Science*



**“AMR everywhere”**



256 cpus  
>300,000 grids

# Huge unigrids

$4096^3$  cells/particles  
4096 MPI tasks, 16,384 cores

# Maiden Voyage of Combined Solver: Self-Consistent H Reionization (done last week!)

$\Lambda$ CDM WMAP5 parameters

8 comoving Mpc box

$z_{\text{initial}} = 100$

$256^3$  cells/particles (no AMR)

$$\Rightarrow m_{\text{dm}} = 10^6 M_S$$

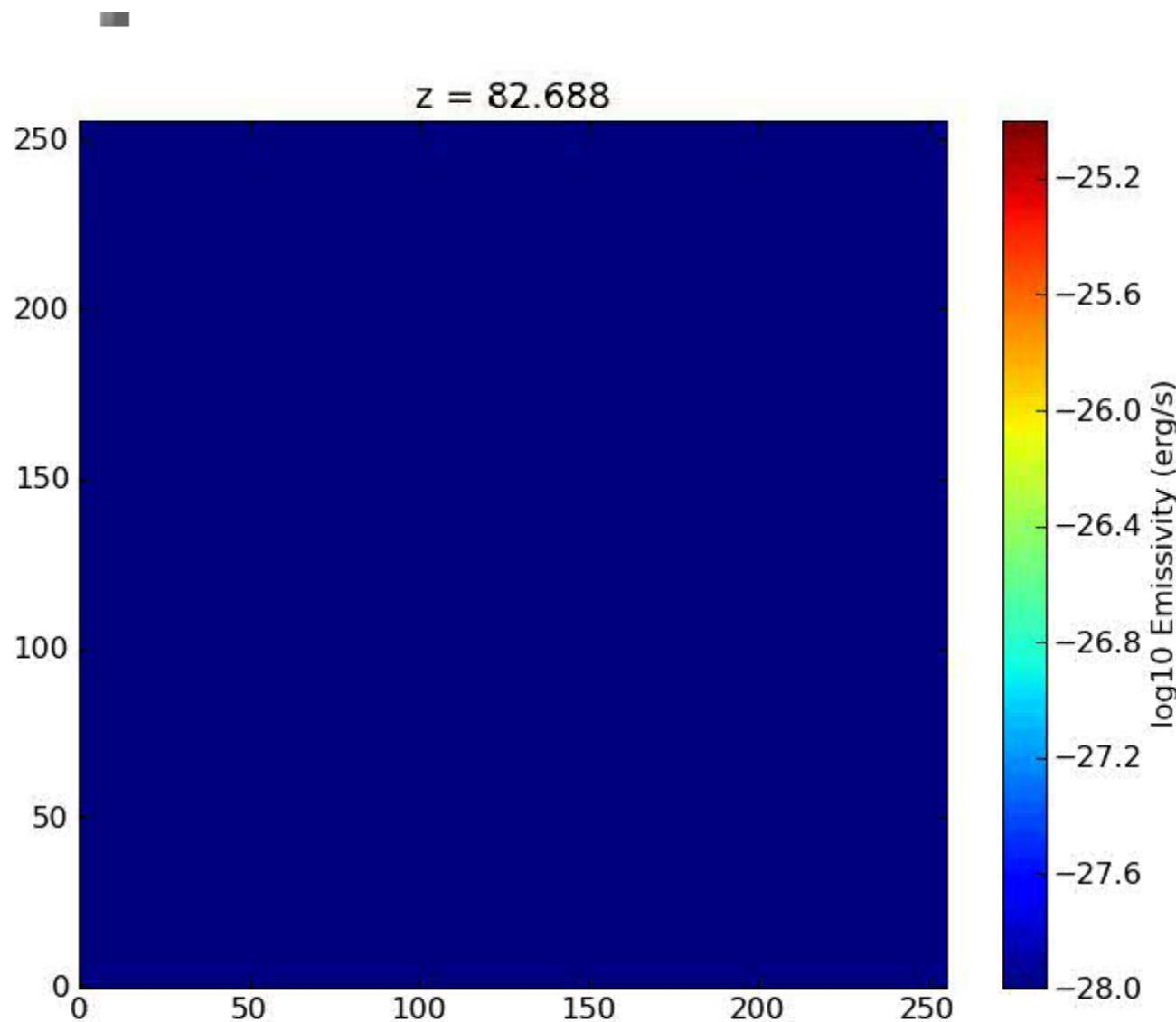
$$\Rightarrow \Delta x_{\text{proper}}(z=7) = 4 \text{kpc}$$

modified Cen & Ostriker starmaker

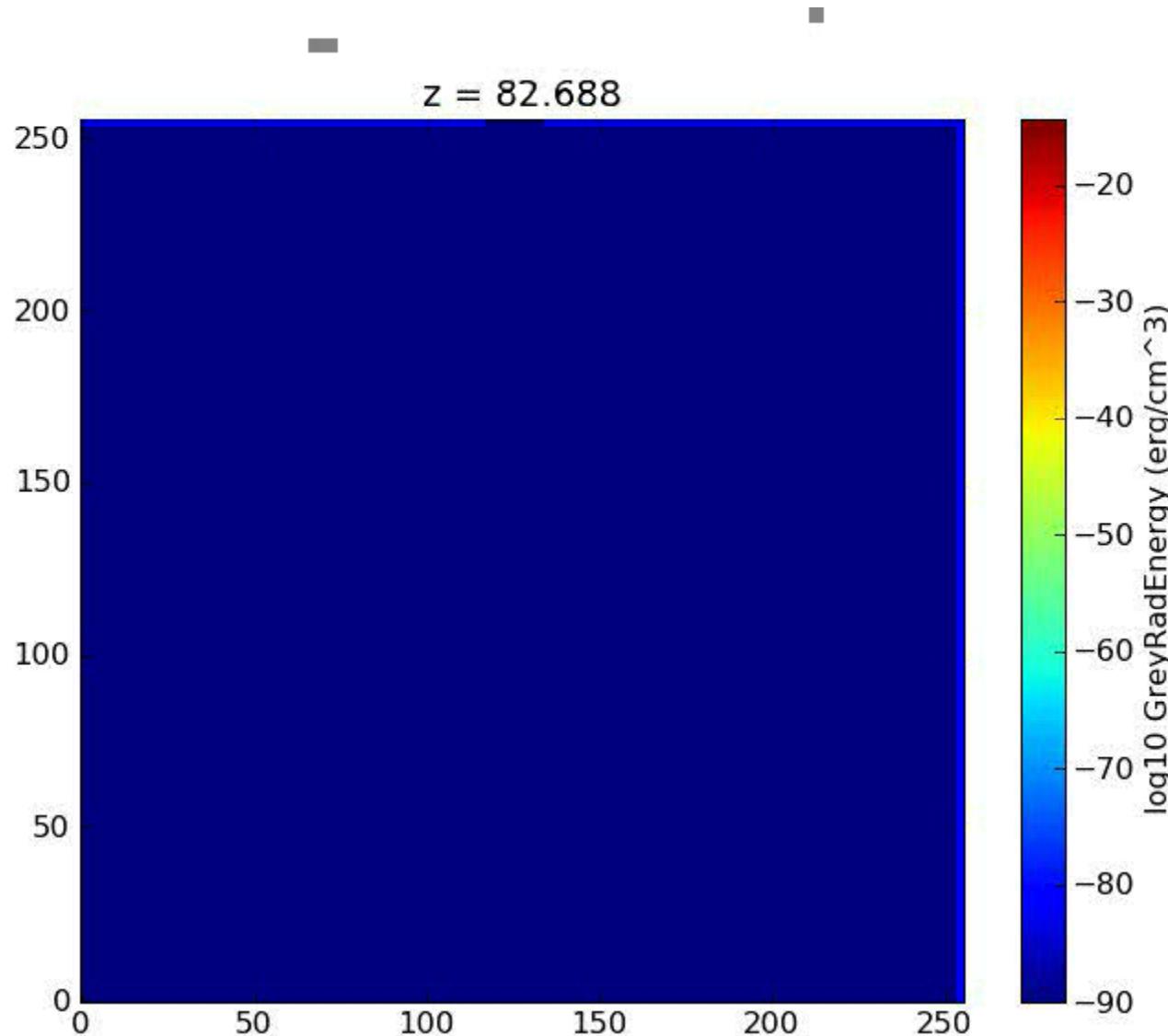
$$\eta_{\text{UV}} = 3 \times 10^{-6} \dot{M}_{SF} c^2$$

- Emissivity movie
- Radiation movie
- Ionization movie
- Density movie

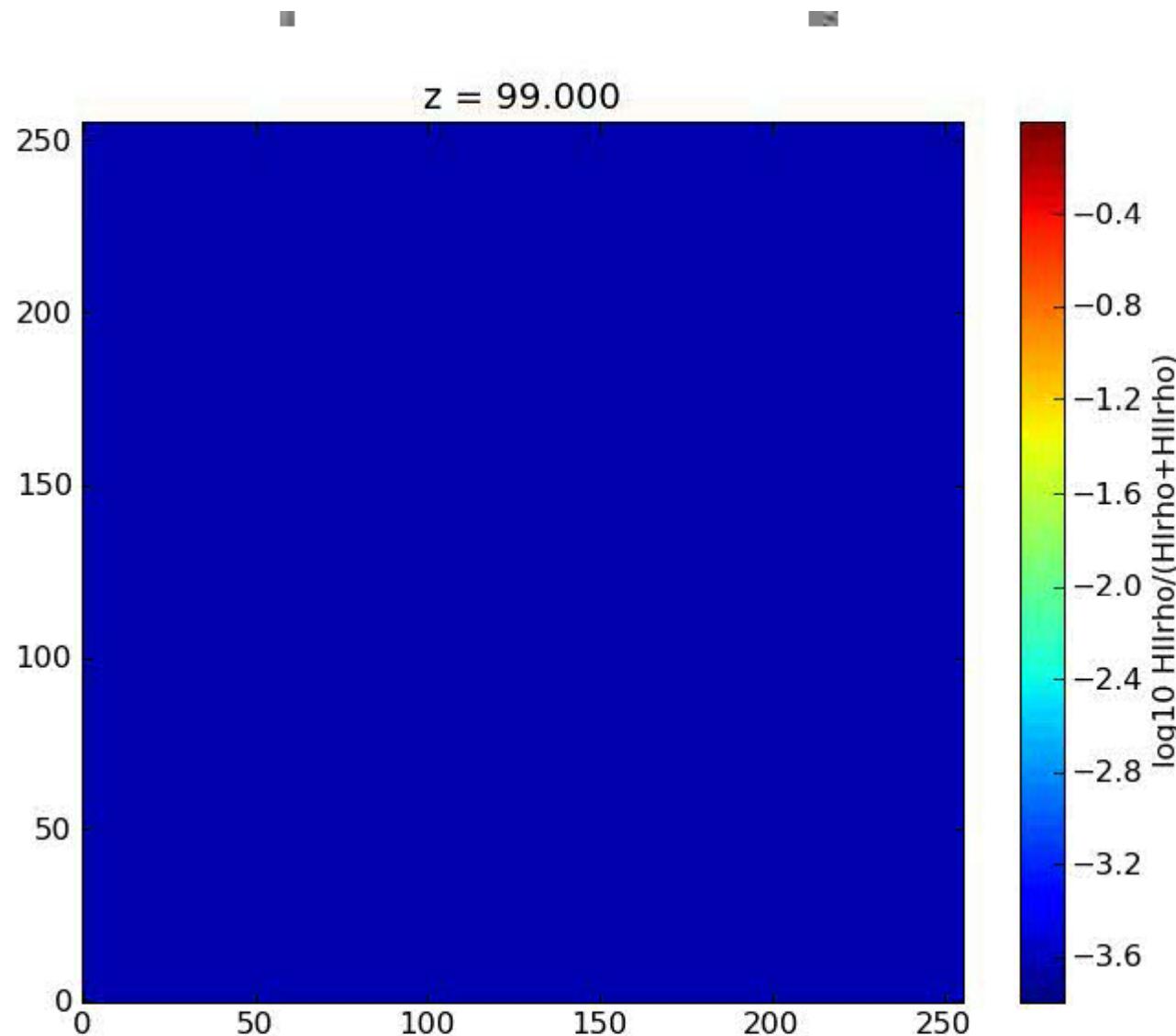
# Emissivity Evolution



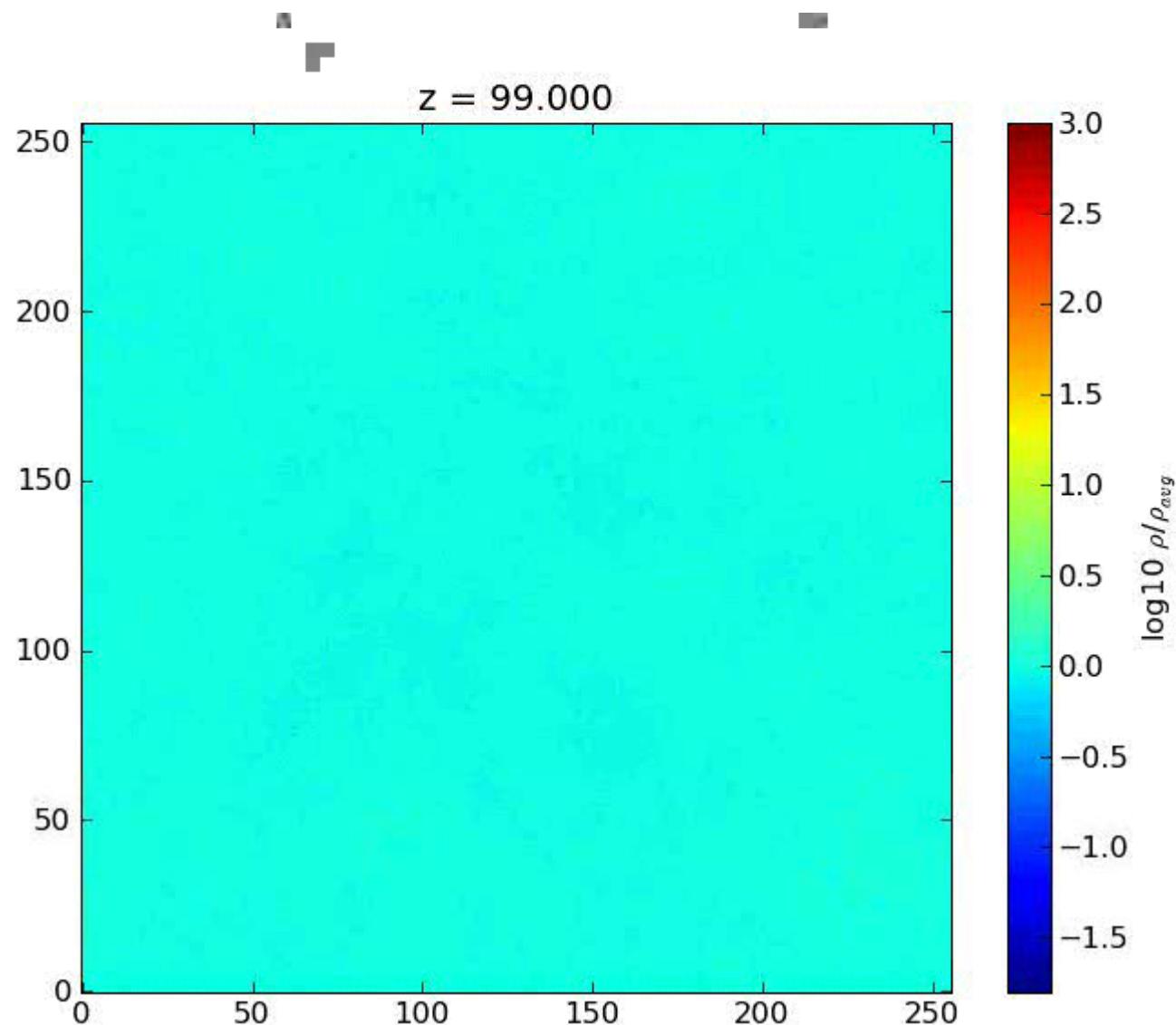
# Radiation Energy Density



# Ionization Fraction Evolution



# Overdensity Evolution



# What's it all mean?

- Dunno, just got movies 2 days ago
- Looks like code is working
- It's like first light on a new telescope
  - Need to spend some time getting to know it
  - Exciting though!
- Hints of substantial modification of baryon distribution in filaments and voids
  - Photoevaporation flows
- Regulated cosmic star formation?
  - Next 12 months should be fun

# Conclusions

- Self-consistent radiation hydro cosmological simulations are now feasible due to
  - Some physical simplifications (FLD)
  - Scalable linear solvers (multigrid)
  - Implicit time integration (hydro timestep)
- Radiation solves takes about 50% of runtime (doubles the cost)

# Next steps

- Extend to AMR
  - switch to FAC multigrid solver
  - explore timestepping issues
- Extend to multifrequency/multigroup
  - H and He ionization,  $H_2$  chemistry
- Develop hybrid FLD/ray tracing solver (w/  
John Wise)
  - Ray tracing for AMR and shadowing
  - FLD for diffuse background radiation fields



Let'em shine!

# Reserve slides

# Basics: Macrophysical

## Photoionization kinetics

$$\frac{dn_i}{dt} = \pm \sum_j \sum_l \alpha_{jl} n_j n_l \pm \sum_j I_j n_j$$

$$\alpha_{jl} \equiv \alpha_{jl}(T) \quad \text{2 - body reaction rates}$$

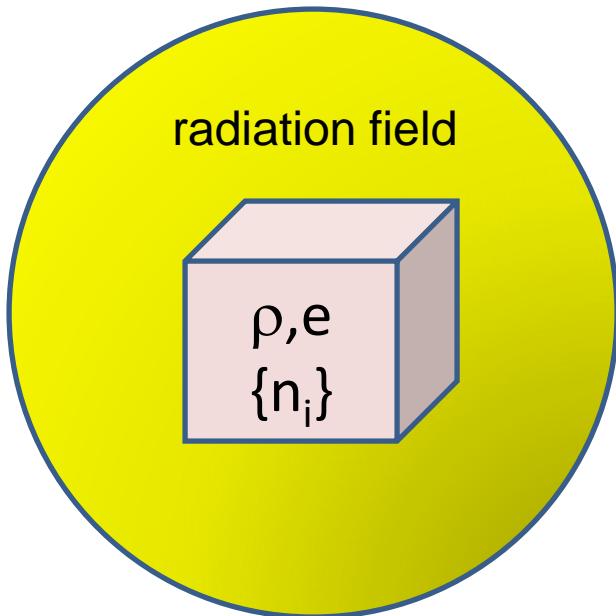
$$I_j = \int_{\nu_{th,j}}^{\infty} d\nu \cdot \sigma_{PI,j}(\nu) \frac{E_\nu}{h\nu} \quad \text{1 - body ionization rates}$$

## Gas photoheating

$$\frac{de}{dt} = \Gamma_{PI} - \Lambda(T)$$

$$\Gamma_{PI} = \sum_j n_j m_j G_j$$

$$G_j = \int_{\nu_{th,j}}^{\infty} d\nu \cdot \sigma_{PI,j}(\nu) \frac{E_\nu}{h\nu} (h\nu - h\nu_{th,j})$$



# Moments of the Specific Intensity

- radiation energy density ( $0^{\text{th}}$ )

$$E_\nu = E(\mathbf{x}, t; \nu) = \frac{1}{c} \oint d\omega I(\mathbf{x}, t; \mathbf{n}, \nu)$$

- radiation flux ( $1^{\text{st}}$ )

$$F_\nu^i = F^i(\mathbf{x}, t; \nu) = \oint d\omega n^i I(\mathbf{x}, t; \mathbf{n}, \nu)$$

- radiation pressure tensor ( $2^{\text{nd}}$ )

$$P_\nu^{ij} = P^{ij}(\mathbf{x}, t; \nu) = \frac{1}{c} \oint d\omega n^i n^j I(\mathbf{x}, t; \mathbf{n}, \nu)$$