Properties and frequent hybridisation of the multigroup $M_{1}$ model for radiative transfer

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ABSTRACT

Radiative transfer is a phenomenon that has importance in a wide range of applications from climatology to astrophysics. Depending on the physical regimes involved, a hierarchy of models may be used, each of which having drawbacks and qualities. However, there are still applications for which no model is fully satisfying. An example is ICF (Inertial Confinement Fusion) where dozens of lasers converge on a fuel pellet of the size of a pinehead. This kind of simulation requires a coupling between radiation and other processes and hence one would require a model that is cheap enough in terms of computation cost to carry it out. The $M_{1}$ model (Dubroca and Klar (2002) [14]) may then seem to be an interesting choice. But the directional complexity of the problem and the fact that the energy is mainly located inside a narrow frequency interval is hardly compatible with this model and one would rather use an (expensive) model such as a kinetic model.

In this paper, we prove several important properties of the multigroup $M_{1}$ model that extends the results of the grey $M_{1}$ model. Then we introduce a hybrid model that mixes it with a kinetic model. This hybrid model intends to be an extension of both of them and therefore adds degrees of freedom that allows us to properly take into account a wide variety of problems. We also show that it possesses important properties including the correct asymptotic limit in the diffusion regime and the local decreasing of the total entropy.

0. Introduction

The radiative transfer equation (RTE) describes the evolution of the radiative intensity $I_{\nu}(\Omega) = I(t, x, \Omega, \nu)$ where $\Omega$ is the photons' direction of propagation and $\nu$ is the frequency. This radiative intensity $I_{\nu}(\Omega)$ is linked to the photons' distribution function. Assuming local thermal equilibrium and neglecting scattering, the RTE writes:

$$\frac{1}{c} \partial_{t} I_{\nu}(\Omega) + \Omega \cdot \nabla_{x} I_{\nu}(\Omega) = \sigma_{\nu} (B_{\nu}(T) - I_{\nu}(\Omega)), \quad (0.1)$$

where $c$ is the speed of the light, $\sigma_{\nu}$ is the emission opacity, $T$ is the material temperature and $B_{\nu}(T)$ is Planck's blackbody function given by:

$$B_{\nu}(T) = \frac{2h\nu^{3}}{c^{2}} \left[ \exp \left( \frac{h\nu}{kT} \right) - 1 \right]^{-1}.$$

The constants $h$ and $k$ are respectively Planck and Boltzmann constants. It is to be noted that the energy of $B$ (i.e. its integral over all directions and frequencies) is proportional to $T^{4}$. The constant of proportionality is denoted by $a (\simeq 7.56 \times 10^{-16} \text{ SI})$.
Due to emission and absorption process, the radiative energy is not conserved. To preserve the conservation of the total (radiative + material) energy, the following simplified temperature evolution equation will be used in this paper (for full coupling with hydrodynamics see for example [1–3]):

$$\rho C_v \partial_t T = \int_0^\infty \int_{S^2} \sigma_v \left( I_v(\Omega) - B_v(T) \right) \, d\Omega \, d\nu. \quad (0.2)$$

The direction of propagation $\Omega$ and the frequency $\nu$ play a very different role in the RTE. Indeed, the opacity $\sigma_v$ is a critical parameter. When $\sigma_v = 0$ the RTE is nothing but a convection equation and the associated regime is called the transport (or free-streaming) regime. On the other hand, when $\sigma_v \to \infty$, the RTE degenerates into the diffusion equation (see [4,5,1,6]):

$$\partial_t \left( \rho C_v T + aT^4 \right) - \nabla_x \left( \frac{4acT^3}{3\sigma} \nabla_x T \right) = 0. \quad (0.3)$$

A lot of simulations involve free-streaming, diffusion as well as in-between regimes altogether. It is therefore crucial to insure that the models we use correctly handle all regimes.

Moreover, $\sigma_v$ has huge frequential variations due to phenomena such as bound–bound transitions which produce emission lines that are very narrow. Thus grey models (i.e. integrated over all frequencies) are often too coarse and introduce significant errors due to frequency averaging. The models we use hence have several frequency degrees of freedom. The frequencies are split into groups and bands respectively indexed by $q$ and $k$:

$$[0, +\infty[ = \left( \bigcup_{q=1}^Q \Omega_q \right) \cup \left( \bigcup_{k=1}^K \Omega_k \right).$$

As a notation and to avoid confusion, every frequency group in this paper will be indexed by $q$ and every frequency band will be indexed by $k$. Inside the bands $\Omega_k$, a quadrature formula is used to approximate integrals over directions and frequencies. The following notations will be used throughout this paper:

$$\langle \bullet \rangle_q = \frac{1}{c} \int_{\Omega_q} \int_{S^2} \bullet \, d\Omega \, d\nu,$n

$$\overline{\langle \bullet \rangle} = \sum_{k=1}^K \sum_{l=1}^L \omega_l \xi_k \simeq \frac{1}{c} \int_{\bigcup_{k=1}^K S^2} \bullet \, d\Omega \, d\nu,$n

$$\langle \bullet \rangle = \sum_{q=1}^Q \langle \bullet \rangle_q + \overline{\langle \bullet \rangle}.$n

Throughout this paper, frequency and direction indexes will be omitted inside integrals and quadrature formulas except when necessary.

- **Bands** refer to frequency intervals that are small enough to make several assumptions. For instance, Planck’s function may be supposed to be constant inside a band. Among others, these assumptions allow to use several useful techniques to compute mean values of $\sigma_v$ (e.g. CK methods, see [7] for details). A typical simulation may take into account thousands of frequency bands.
- **Groups** refer to large frequency intervals where the previous assumptions cannot be made. A particular attention must then be paid on the way to compute mean values of $\sigma_v$. A typical multigroup simulation may consider a few frequency groups (up to several dozens).

The computation of the opacities’ mean values inside groups may be problematic for modeling issues as we will see later. Among the classical choices to do so are Planck and Rosseland mean values, respectively denoted by $\sigma_P$ and $\sigma_R$ and given by:

$$\sigma_P = \sigma_P(T) = \frac{\langle \sigma B(T) \rangle}{\langle B(T) \rangle}, \quad (0.4)$$

$$\sigma_R = \sigma_R(T) = \frac{\langle \partial_T B(T) \rangle}{\langle \frac{1}{\sigma} \partial_T B(T) \rangle}. \quad (0.5)$$

A lot of physical applications involve radiation in a wide range of regimes. It is possible to distinguish between two categories considering the influence of radiation on the flow:

- The radiation impact on the flow is negligible. This is the case for instance of climatology applications.
- The radiation effects have an impact on the flow. This happens in superorbital atmospheric reentry, astrophysics (radiative shocks, ...) and ICF (fusion obtained by impacting laser beams on a deuterium/tritium target).
These two categories imply very different levels of modeling. For the latter, a full coupling between hydrodynamics and radiation may be mandatory and requires the use of a robust and cheap radiative model.

The objective of this paper is to introduce an hybrid model which mixes a kinetic and a moments model. This hybrid model shall be supple enough to naturally adapt to any simulation, even though the main target applications requires a full coupling between radiation and material and a specific geometry (e.g. convergence of lasers for ICF).

This article will be organized as follows. In Section 1, we will briefly recall a kinetic model suitable for a narrow band level of frequent resolution.

Then a section will be dedicated to the M1 model. The multigroup version will be recalled, we will also see that it has several important properties that make it robust and a very interesting candidate for multigroup simulations. We will prove several results such as the existence and uniqueness of the closure function and an expression for the radiative pressure.

Finally, we will introduce a way of coupling these two models inside an hybrid model. We will then show that this model still preserves two fundamental properties: the asymptotic behavior in the diffusion regime and the local decreasing of the total entropy. A simple numerical example will illustrate its interest.

1. A kinetic model \((Q = 0)\)

This model was first introduced in [8]. Its is briefly recalled here since it is one of the components that will be used to create the hybrid model. It is designed for using frequency bands. One of the consequences of this choice is that the mean values of the opacity \(\sigma_k\) do not depend on variations of \(B\) or \(I\). Therefore, \(\sigma_k\) has the same value that Planck (0.4) or Rosseland (0.5) mean values. Aside from these frequency bands, we also consider a finite number of directions \((\Omega_j)_{j = 1 \ldots L}\) and look for an approximation of \(I_{k,i}(\Omega_j) = I(i, x, \Omega_j, v_k)\) denoted \(J_{k,i}\) which is solution of the following discrete system:

\[
\begin{align*}
\frac{1}{c} \partial_t J_{k,i} + \partial_x J_{k,i} &= \sigma_k [B_k(T) - J_{k,i}], \quad (k, l) \in [1 \ldots K] \times [1 \ldots L] \\
\rho C_v \partial_T J_{k,i} &= \frac{(c \sigma(T - B))}{L}.
\end{align*}
\]

The main difficulty is to carefully define the discrete equilibrium function \(B_k(T)\). The "naive" choice \(B_k(T) = B_{n_k}(T)\) is not sufficient enough to insure the conservation of several important physical properties. For example, it is easy to see that in general \(\sum_{k=1}^{K} \sum_{l=1}^{L} B_{n_k}(T) \omega_k \xi_k \neq aT^4\). Therefore, some energy is artificially created (or lost) only due to this form of the discrete equilibrium function.

A solution is to use Levermore’s technique of minimum entropy principle [9] in a fashion related to Mieussens’ choice for Boltzmann-BGK [10]: the discrete equilibrium function is chosen to be the minimum of the discrete radiative entropy:

\[
\begin{align*}
B &= (B_{k,i}(T))_{k,i} = \text{argmin} \{h_d(f), \quad \langle f \rangle = aT^4\}, \\
h_d(f) &= \frac{2kT^2}{c^3} \left[ n_{k,i} \ln(n_{k,i}) - (n_{k,i} + 1) \ln(n_{k,i} + 1) \right], \\
n_{k,i} &= n(f)_{k,i} = \frac{e^2}{2hv_k^3} J_{k,i}.
\end{align*}
\]

This choice is consistent in the sense that Planck’s function is the minimum of the radiative entropy among all the functions whose energy is \(aT^4\). Therefore \(B_{k,i})_{k,i}\) can be considered as an approximation of \(B_{n_k}\).

**Theorem 1.1.** If \(T > 0\) then there exists a unique \(B\) such that:

\[
B_{k,i} = B_k = \frac{2hv_k^3}{c^2} \left[ \exp \left( \frac{hv_k \alpha}{k} \right) - 1 \right]^{-1},
\]

where \(\alpha\) is the unique solution of \(\langle B \rangle = aT^4\).

There are two points that have to be emphasized here. First, the discrete equilibrium function – as Planck’s function – is isotropic: \(B_{k,i} = B_k\). Among others, a consequence of this is that only the sum over \(k\) is required to compute \(\alpha\).

Lagrange’s multiplier \(\alpha = \alpha(T)\) plays an important role. It is a scalar regardless of the number of frequency bands considered and its determination requires to solve the nonlinear scalar equation \(\langle B(\alpha) \rangle = aT^4\).

If the quadrature formula was exact, then we would have \(\alpha = 1/T\). Using \(1/T\) as a starting value for any suitable efficient numerical method allows to converge quickly, hence the determination of \(\alpha\) does not involve expensive computations.

**Proposition 1.1.** The system (1.1)–(1.2) is hyperbolic symmetrizable. Moreover, if the quadrature formula \(\langle \cdot \rangle\) is wisely chosen then it has the following properties:

- the total energy is conserved:
  \[
  \partial_t \langle J \rangle + \rho C_v T + c \nabla_x \langle \Omega J \rangle = 0,
  \]
- if \(J(t = 0) \in L^\infty\) then \(\forall t > 0, J(t) \in L^\infty\),
• the total entropy is locally decreasing:
\[
\partial_t \left( \frac{\langle h(J) \rangle}{c} + \rho C_v U \right) + \nabla_x \{ \Omega h_d(j) \} \leq 0.
\]
where \( U = -\int_0^T \alpha(T) dT \) is a convex function of \( T \).
• it is asymptotic preserving in the diffusive limit.

Unfortunately, the number of bands required for any kinetic model implies that these models are way too expensive in a fully coupled context involving radiation, hydrodynamics and other processes such as chemical reactions or turbulence.

2. Multigroup \( M_1 \) model \((K = 0)\)

2.1. Definition of the model

Since our main objective is to perform fully coupled simulations, we have to consider cheaper models i.e. models that are somehow integrated over directions and frequencies. There are two categories of such models: flux-limited diffusion and moments models (see [11] and references therein for a list of the classic choices). Our choice is to select the \( M_1 \) model, which belongs to the category of moments models. It was introduced in [12] and has several variations among which [13–17]. To build it, the first step consists in obtaining the moment equations from (0.1). To do so, an integration over directions and inside each frequency group \( Q_q \) is performed for (0.1) and \( \Omega \times (0.1) \). It leads to the following system:

\[
\begin{align*}
q &= 1 \cdots Q, \quad \partial_t E_q + \nabla_x F_q = c \sigma_q^e \alpha^4_q - c \sigma_q^a E_q, \\
\partial_t F_q + c^2 \nabla_x P_q &= -c \sigma_q^f F_q.
\end{align*}
\]

The radiative energy \( E_q \), the radiative flux vector \( F_q \) and the radiative pressure tensor \( P_q \) are the first three moments of the radiative intensity inside the \( q \)th frequency group. Moreover, \( \sigma^e \), \( \sigma^a \) and \( \sigma^f \) are mean values of the opacity and their choice will be discussed later. These variables are defined as:

\[
\begin{align*}
E_q &= \langle I \rangle_q, \\
F_q &= \langle c \Omega I \rangle_q, \\
P_q &= \langle \Omega \odot \Omega I \rangle_q, \\
\alpha^4_q &= \langle B(T) \rangle_q, \\
\sigma^e_q &= \frac{\langle \sigma B(T) \rangle_q}{\alpha^4_q}, \\
\sigma^a_q &= \frac{\langle \sigma I \rangle_q}{E_q}, \\
\sigma^f_q &= \begin{pmatrix}
\frac{\langle \sigma \Omega^x I \rangle_q}{F_q^x} & 0 \\
0 & \frac{\langle \sigma \Omega^y I \rangle_q}{F_q^y}
\end{pmatrix}.
\end{align*}
\]

The system (2.1)–(2.2) is the generic multigroup moments system. It is not closed. To close it, one has to make an hypothesis on the radiative pressure \( P_q \) so that it can be expressed as a function of \( E_q \) and \( F_q \). The choice of the closure determines the model. There are several ways to choose the closure, including the classic \( P1 \) model where \( P_q := I_q E_q / 3 \). This shape is based on the fact that at the radiative equilibrium (i.e. whenever \( I_q = B_q(T) \)), the radiative pressure is indeed one third of the radiative energy times the identity tensor. The main drawback of the \( P1 \) model is that it does not predict physical solutions far from the radiative equilibrium.

**Definition 1.** A solution \((E_q, F_q)\) will be said to be physically relevant if \( E_q > 0 \) and \( \|F_q\| \leq cE_q \).

In fact, this definition is simply the consequence that \( E_q \) and \( F_q \) are the first two moments of some (positive) radiative intensity. The second property is called the (radiative) flux limitation. It is very important yet hard to preserve in models. For instance, the \( P1 \) model violates this property and thus sometimes predicts unphysical solutions.

There are several other options to close the system (2.1)–(2.2) (see [11] and references in [13]). One of which is to use a minimum entropy principle in a fashion similar to what Levermore did for fluid mechanics [18]. It is to note that other
models based on a minimum entropy principle exist to close this system (see for example [19]), however the M 1 model is based on the (physical) radiative entropy:

\[ h(I) = \frac{2kT^2}{c^3} \left[ n_\ell \ln(n_\ell) - (n_\ell + 1) \ln(n_\ell + 1) \right], \]  
\[ n_\ell = \frac{c^2}{2h\nu^3} I_\ell(\Omega). \]  
(2.6)

The first step is to build an underlying radiative intensity \( I \) thanks to the minimum entropy principle:

\[ I = \arg\min \{ h(I) / \forall q = 1 \cdots Q \langle I \rangle_q = E_q, \langle c\Omega I \rangle_q = F_q \}. \]  
(2.8)

The solution of this minimization problem is:

\[ I = \sum_q 1_q \frac{2h\nu^3}{c^2} \left[ \exp \left( \frac{h\nu}{kT} \alpha_q(1 + \beta_q, \Omega) \right) - 1 \right]^{-1}, \]  
(2.9)

where \( 1_q \) is the characteristic function of the \( q \)th group and \( \alpha_q(1, \beta_q)^T \) is the Lagrange multiplier of the minimization problem (fully determined by the constraints).

The \( M 1 \) form of the radiative pressure is simply the corresponding moment of the underlying radiative intensity:

\[ P_q := \langle \Omega \otimes \Omega I \rangle_q. \]

A lot of properties of the grey \( M 1 \) model (\( Q = 1 \)) come from straightforward computations since the integrals required to compute the moments \( E, F \) and \( P \) of the closure function \( I \) are analytic. Unfortunately, this is no longer the case when considering the multigroup \( M 1 \) model. In the next two paragraphs, we will prove several important properties which extend in the multigroup framework properties that have already been proved for the grey \( M 1 \) model.

2.2. Existence and uniqueness of the closure function

The most important result is obviously the existence and uniqueness of the closure function. From (2.8), we see that the closure function \( I \) is fully determined by the Lagrange multipliers \( \{ \alpha_q = \alpha_q(1 + \beta_q) \}_q \). Since, these multipliers \( \alpha_q \) are independent from one another, to prove the existence and uniqueness of \( I \) given a set of physically relevant couples \( \{ (E_q, F_q) \} \), we will prove that given a couple of moments \( (E_q, F_q) \), there exists a unique \( \alpha_q \) such that \( E_q \) and \( F_q \) are the first two moments of \( I_q(\alpha_q) \). The Lagrangian associated to the group \( Q_q \) writes:

\[ \mathcal{L}_q(I_q(\Lambda_q), \Lambda_q) = \langle h_q(I(\Lambda)) \rangle_q - \Lambda_q \left( E_q - \langle I_q(\Lambda) \rangle_q \right) \]  
(2.10)

If we differentiate this Lagrangian with respect to \( \Lambda \), we get (note: in the following paragraph, all indexes \( q \) will be omitted):

\[ \frac{d}{d\Lambda} \mathcal{L}(I(\Lambda), \Lambda) = \partial_I \mathcal{L}(I(\Lambda), \Lambda) I'(\Lambda) + \partial_{\Lambda} \mathcal{L}(I(\Lambda), \Lambda) \]  
\[ \partial_I \mathcal{L}(I, \Lambda) = 0 \text{ is equivalent to } I = I(\Lambda) \text{ and } \partial_{\Lambda} \mathcal{L}(I(\Lambda), \Lambda) = 0 \text{ is equivalent to say that the constraints are respected.} \]

Therefore we have:

\[ \frac{d}{d\Lambda} \mathcal{L}(I(\Lambda), \Lambda) = 0 \text{ iff } \{ I(\Lambda), \Lambda \} \text{ is a saddle-point of the Lagrangian.} \]

Since the function \( \Lambda \rightarrow \mathcal{L}(I(\Lambda), \Lambda) \) is concave (a proof is given later in this paragraph) and \( \frac{d}{d\Lambda} \mathcal{L}(I(\alpha), \alpha) = 0 \), \( \alpha \) is characterized thanks to the following unconstrained maximization problem:

\[ \mathcal{L}(I, \alpha) = \sup_{\Lambda} \{ \mathcal{L}(I(\Lambda), \Lambda) \}. \]

Before studying this problem, we will first find another formulation of the Lagrangian. Let us remark that on the one hand \( n \ln(n) - (n + 1) \ln(n + 1) = n \ln\left( \frac{n}{n+1} \right) - \ln(n + 1) \). On the other hand, setting \( n = n_x = \frac{c^2}{2h\nu^3} I \) as in the definition of the entropy (2.6) it follows:

\[ \left\langle \frac{2h\nu^3}{c^2} n \ln\left( \frac{n}{n+1} \right) \right\rangle_q = \left\langle \frac{k}{c\nu} I \ln\left( \frac{n}{n+1} \right) \right\rangle_q \]  
\[ = \langle -I_{\ell(1, \Omega)}((1, \Omega)^T) \rangle_q \]  
\[ = -\Lambda_q((1, \Omega)^T)I_q. \]
Noting \( \mathbf{m} = (1, \Omega)^\top \) it is hence possible to write the entropy \( H \) as:

\[
\langle h_q(x) \rangle_q = \left( \frac{2h}{c^2} n \ln(n) - (n + 1) \ln(n + 1) \right)_{q}
= -\mathbf{A}_q (\mathbf{m} \mathbf{I})_q - \left( \frac{2h}{c^2} \ln(n + 1) \right)_{q}.
\]

Taking these remarks into account, it is possible to write (2.10) as:

\[
\mathcal{L}(\mathbf{I}(\Lambda), \Lambda) = \left( -\frac{2h_v}{c^2} \ln \left( \frac{1}{\exp(\frac{\mathbf{m}_n \Lambda}{\mathbf{k} \mathbf{m}}) - 1} \right) + 1 \right)_{q} - \Lambda \cdot \left( \mathbf{E}_q \right)_{q} = -\Psi(\Lambda),
\]

where \( \Psi : \mathbb{R}^{d+1} \to \mathbb{R} \ (d = 1, 2, 3 \text{ is the space dimension}) \) is defined on the domain \( \mathcal{D}(\Psi) = \{ \Lambda / \mathbf{m} > 0 \ \forall \Omega \in S^2 \} \). The existence and unicity of \( \alpha \) will be obtained once we have proved that there exists a unique solution of the following maximization problem:

\[
\alpha = \arg\min_{\Lambda \in \mathcal{D}(\Psi)} \Psi(\Lambda),
\]

**Theorem 2.1.** There exists a unique \( \alpha \) solution of the maximization problem (2.13) in \( \mathbb{R}^{d+1} \).

**Proof.** We look at the convexity, the coercivity and the continuity of \( \Psi \).

**Convexity.** We set \( F(x, y) = \int_{S^2} \ln \left( 1 + \frac{1}{\exp(x + \Omega, y) - 1} \right) \ d\Omega \). Then we have:

\[
\Psi(\Lambda) = \int_{S^2} \left[ \lambda^v \right]_{-\frac{1}{2}}^{\frac{1}{2}} \frac{2h}{c^2} F(\frac{h}{k} \Lambda) + \Lambda \cdot \left( \mathbf{E}_q \right)_{q}.
\]

Therefore, if \( F \) is convex then \( \Psi \) will also be convex. Let us hence look at the convexity of \( F \). First, let us differentiate \( F \):

\[
\partial_x F(x, y) = \int_{S^2} \frac{1}{\exp(x + \Omega, y) - 1} \ d\Omega.
\]

One may remark that \( x \) and \( \Omega, y_i \) play symmetrical roles. Let us now differentiate another time to get:

\[
\partial_{xx} F(x, y) = \int_{S^2} \frac{\exp(x + \Omega, y)}{(\exp(x + \Omega, y) - 1)^2} \ d\Omega.
\]

Once again, \( x \) and \( \Omega, y_i \) play symmetrical roles. The Hessian matrix of \( F \) is therefore:

\[
H(F)(x, y) = \int_{S^2} \frac{\exp(x + \Omega, y)}{(\exp(x + \Omega, y) - 1)^2} \left( \frac{1}{\Omega} \right) \Omega \otimes \Omega.
\]

Each matrix \( \mathcal{P}(\Omega) = \left( \frac{1}{\Omega} \right) \Omega \otimes \Omega \) can be written as:

\[
\mathcal{P}(\Omega) = \left( \frac{1}{\Omega} \right) \left( \Omega \right)^\top.
\]

The rank of \( \mathcal{P}(\Omega) \) is 1. Its eigenvalues are 0 (of order \( d \)) and 2. Hence \( F \) is a convex function.

Let us now look at \( \left( \frac{\xi}{\xi} \right) \) a vector \( \neq 0 \) in the kernel of the Hessian matrix of \( F \). Setting \( C(\Omega) = \frac{\exp(x + \Omega, y)}{(\exp(x + \Omega, y) - 1)^2} \), we get \( \min_{\Omega} C(\Omega) > 0 \) and:

\[
\int_{S^2} C(\Omega) \mathcal{P}(\Omega) \left( \frac{\xi_1}{\xi_2} \right) \left( \frac{\xi_1}{\xi_2} \right) \geq \int_{S^2} C(\Omega) \| \xi_1 + \Omega \xi_2 \|^2 \geq \min_{C(\Omega) \neq 0} \ C(\Omega) \int_{S^2} \| \xi_1 + \Omega \xi_2 \|^2.
\]

Since we are in the kernel of the Hessian matrix of \( F \), this expression is equal to 0. This implies that \( \forall \Omega \in S^2, \xi_1 + \Omega \xi_2 = 0 \), which is possible only for \( \xi_1 = \xi_2 = 0 \). Hence, the kernel of the Hessian matrix of \( F \) is \( \{0\} \) and since \( F \) is convex, we have proved that it is strictly convex.

**Coercivity.** To obtain the coercivity of \( \Psi \), we consider a given \( \Lambda^0 \in \mathcal{D}(\Psi) \) and lines of the form \( (\Delta) : \Lambda = \Lambda^0 + \lambda^0 \left( \frac{1}{\xi} \right) \). We then have to show that \( \forall M \in \mathbb{R}^+, \mathcal{A} = \{ \Lambda / \Psi(\Lambda) < M \} \) is a bounded set. There are 2 cases:
If \(|\xi| \geq 1\), whatever the value of \(A^0 \in \mathcal{D}(\Psi)\), the line \((\Delta)\) will reach the boundary of the domain of \(\Psi\). It is therefore possible to take \(\Omega\) such that \(|\Omega| = 1\) and \((\Delta)\) intersects the line given by \(A = \lambda^0 (1, \Omega)^T\). Then we have \(\exp \left( \frac{\nu}{c} A.m \right) - 1 \to 0\) and since \(|A|\) is bounded, \(\Psi \to \infty\).

- If \(|\xi| < 1\), \((\Delta)\) does not intersect the boundary of \(\mathcal{D}(\Psi)\) then the norm of \(A\) may tend to infinity.

In this case, \(\exp \left( \frac{\nu}{c} A.m \right) \to \infty\), hence \(\ln \left( \frac{1}{\exp \left( \frac{\nu}{c} A.m \right) - 1} + 1 \right) \to 0\). But \(A(E, F)^T = \lambda^0 E (1 + f \xi, \Omega)\) where \(f = F/(cE)\).

Since \(|\xi| < 1\), we have \(1 + f \xi, \Omega > 0\) and therefore \(A(E, F)^T \to \infty\).

For both cases, \(\forall M \in \mathbb{R}^+\), \(\exists \lambda(\xi)\) if \(\lambda^0 > \lambda(\xi)\) then \(\Psi \left( A^0 + \lambda^0 \left( \frac{1}{\xi} \right) \right) > M\). The function \(\xi \to \lambda(\xi)\) is continuous (thanks to the implicit function theorem since \(\Psi' < 0\)) and bounded, hence it has a maximum which we denote by \(\lambda^*\).

Finally, \(\forall \lambda \in \mathbb{R}^+, \forall\lambda > \lambda^*\) then \(\Psi(\lambda) > M\), hence \(A\) is bounded and \(\Psi\) is coercive.

The continuity of the discrete closure function is verified inside the considered domain hence the maximization problem has a unique solution. \(\square\)

2.3. Other properties of interest

In this paragraph, we focus on several useful properties of the M1 model such as its expression under Eddington from (2.14) and the possibility to consistently handle mean values of the opacities.

**Proposition 2.1.** Inside each group \(Q_q\), we have the following properties:

1. \(F_q\) is colinear to \(\beta_q\). Moreover, \(F_q, \beta_q \leq 0\)
2. \(F_q\) is an eigenvector of \(P_q\).
3. Eddington’s tensor \(D_q = P_q/E_q\) may be written as a function of Eddington’s factor \(\chi_q\) in the following form:

\[
D_q = \frac{1 - \chi_q}{2} I_q + \frac{3\chi_q - 1}{2} F_q \otimes F_q \|F_q\|^2,
\]

where \(\chi_q\) is the eigenvalue of \(D_q\) associated to \(F_q/\|F_q\|\).

**Remark 1.** The form of Eddington’s tensor given by (2.14) has been proposed in literature for the grey case \((Q = 1)\), eventually in other contexts (see [18, 12]).

**Proof.**

1.a. The existence and uniqueness of \((\alpha_q(1, \beta_q)\) – proved in Theorem 2.1 – allows to state that to a given couple of moments \((E_q, 0)\) corresponds a unique \((\alpha_q, \beta_q)\) given by \((\alpha_q, \beta_q) = (\alpha_q^0, 0)\). Moreover \(\alpha_q^0 = (E_q/a)^{-\frac{1}{2}}\) in the grey case. Reciprocally, if \(\beta_q = 0\) then the closure function given by (2.9) is isotropic inside the group \(Q_q\), hence \(F_q = 0\). Therefore, \(\beta_q = 0 \iff F_q = 0\).

1.b. Let \((E_q, F_q)\) be a couple of physically relevant moments and \((\alpha_q(1, \beta_q)^T\) the associated Lagrange multiplier. We have seen above (1.a.) that \(F_q = 0 \iff \beta_q = 0\). If \(\beta_q \neq 0\) then any \(\Omega \in S^2\) may be written as \(\Omega = \Omega_1 + \Omega_2\) with \(\Omega_1, \Omega_2 \in \beta_q^\perp\) and \(\Omega_2 = K_{\Omega_2} \beta_q, K_{\Omega_2} \in \mathbb{R}\).

Let us compute \(F_q\) using these notations:

\[
F_q = \langle c \Omega, 1 \rangle = \int_{\Omega_1} \int_{S^2} \Omega^1 d\Omega d\nu
\]

\[
= \int_{\Omega_1} \int_{S^2} \Omega^1 d\Omega d\nu + \int_{\Omega_2} \int_{S^2} \Omega^2 d\Omega d\nu
\]

\[
= F_q' + F_q''.
\]

It is easy to compute \(F_q'\) since \(\Omega_1 \in \beta_q^\perp\). In the direction \(\Omega_1\), the closure function becomes:

\[
I_q(\nu, \Omega_1) = \frac{2h^3}{c^2} \left[ \exp \left( \frac{hv}{k} \alpha_q (1 + \beta_q, \Omega_1) \right) - 1 \right]^{-1} = \frac{2h^3}{c^2} \left[ \exp \left( \frac{hv}{k} \alpha_q \right) - 1 \right]^{-1}
\]

i.e. it is isotropic in every direction orthogonal to \(\beta_q\). Therefore the computation of \(F_q''\) comes down to:

\[
\int_{S^2} \Omega_1 d\Omega = \int_{S^2 \cap \beta_q^\perp} \Omega d\Omega = 0
\]
hence \( F'_q = 0 \). As a consequence, we can write:

\[
F_q = F_q'' = \int_{v_q}^{v_q + \frac{1}{2}} \int_{v_q - \frac{1}{2}}^{v_q + \frac{1}{2}} \Omega_2 I d\Omega dv
\]

\[
= \int_{v_q}^{v_q + \frac{1}{2}} \int_{v_q - \frac{1}{2}}^{v_q + \frac{1}{2}} K_{\Omega_2} \beta_q I d\Omega dv
\]

\[
= \left( \int_{v_q}^{v_q + \frac{1}{2}} \int_{v_q - \frac{1}{2}}^{v_q + \frac{1}{2}} K_{\Omega_2} I d\Omega dv \right) \beta_q
\]

\[
= K_F \beta_q.
\]

Therefore, \( F_q \) is collinear to \( \beta_q \).

In order to prove that \( F_q, \beta_q \leq 0 \), we compute \( \int_{-1}^{1} \frac{\mu}{\exp(1 + y \mu) - 1} d\mu \) thanks to a simple substitution:

\[
\int_{-1}^{1} \frac{\mu}{\exp(1 + y \mu) - 1} d\mu = \int_{1}^{1+y} \frac{\mu' - 1}{y^2(\exp(\mu') - 1)} d\mu'
\]

\[
= \frac{1}{y^2} \int_{1}^{1+y} \frac{\mu' - 1}{\exp(\mu') - 1} d\mu'.
\]

This integral is negative if \( y \geq 0 \). In one (spatial) dimension, the computation of the flux is equivalent to the computation of this integral: they only differ through multiplicative constants \( \left( \frac{2 \nu}{x} \right) \text{ and } \left( \frac{2 \nu}{y} \right) \). The condition \( y \geq 0 \) is there equivalent to \( \beta_q \geq 0 \). Thus \( F_q, \beta_q \leq 0 \). This result still holds in 2 or 3 (spatial) dimensions since the closure function is isotropic in directions that are orthogonal to \( F_q \). The computation of \( F_q \) may then be written as a 1D integral in the direction of \( F_q \).

2. The radiative pressure tensor is defined as \( P_q = ⟨ \Omega ⊗ Ω1 ⟩ q \). Introducing the decomposition of \( Ω \) used above (1.b.), \( P_q \) may be written as:

\[
P_q = ⟨ \Omega_1 ⊗ Ω_1 I ⟩ q + ⟨ \Omega_2 ⊗ Ω_2 I ⟩ q.
\]

Let us then compute \( P_q F_q \):

\[
P_q F_q = ⟨ (\Omega_1, F_q) Ω_1 I ⟩ q + ⟨ (\Omega_2, F_q) Ω_2 I ⟩ q.
\]

Since \( \Omega_1 \in β_q^{-1} \) and \( F_q \) is collinear to \( β_q \), we have \( ⟨ \Omega_1, F_q ⟩ Ω_1 = 0 \). \( \Omega_2 \) and \( F_q \) are collinear to \( β_q \), hence \( ⟨ \Omega_2, F_q ⟩ Ω_2 = 0 \). Therefore, \( F_q \) is an eigenvector of \( P_q \).

3. In this paragraph, \( F_q/∥F_q∥ \) will be noted \( f_q \) for the sake of simplicity. Let \( v ∈ ℝ^3 \). We decompose \( v \) as \( v = v_1 + v_2 \) where \( v_1 \) is collinear to \( f_q \) and \( v_2 \in f_q^{-1} \). Let us now compute \( D_q v = D_q v_1 + D_q v_2 \). Since \( f_q \) is an eigenvector of \( P_q \)-hence of \( D_q \)-, we call \( \chi_q \) the associated eigenvalue:

\[
D_q v_1 = \chi_q v_1
\]

Moreover, \( (f_q ⊗ f_q) v_1 = (f_q, v_1) f_q = v_1 \) then

\[
D_q v_1 = \chi_q (f_q ⊗ f_q) v_1.
\]

Now let us choose an orthonormal basis \((e_1, e_2)\) of \( f_q^{-1} \) where \( e_1, e_2 \) are eigenvectors of \( D_q \). Then for \( i = 1, 2 \):

\[
D_q e_i = E_q^{-1} ⟨ (Ω, e_i) Ω1 ⟩ q
\]

using the previous notations, we have:

\[
D_q e_i = E_q^{-1} ⟨ (Ω_1, e_i) Ω1 ⟩ q + E_q^{-1} ⟨ (Ω_2, e_i) Ω1 ⟩ q
\]

\[
= E_q^{-1} ⟨ (Ω_1, e_i) Ω1 ⟩ q
\]

\[
= E_q^{-1} ⟨ (Ω_1, e_i) Ω1 ⟩ q
\]
since
\[
\langle (\Omega_1, e_i) \Omega_2 I \rangle = \frac{1}{c} \int_{q_{\max}}^{q_{\min}} \left( \int_{S^2} \Omega_1 d\Omega_1 \right) \left( \int \Omega_2 I(\Omega_2) d\Omega_2 \right) e_i \nu \frac{1}{2} (\nu q_1 + (2 \Omega_2)^2 I_2 I_2) e_i = 0.
\]

Thus,
\[
E_q D_q e_i = \langle (\Omega_1, e_i) \Omega_1 I \rangle_q = \langle (\Omega_1, e_i)^2 I \rangle_q e_i = \langle (1 - (\Omega_1, e_j)^2 - (\Omega_2)^2 I_2 I_2) I \rangle_q e_i
\]

thanks to Lemma 1, we have:
\[
E_q D_q e_i = E_q e_i - \chi_q E_q e_i - \langle (\Omega_1, e_j)^2 I \rangle_q e_i
\]
inside \( f_q^\perp \), I est isotropic hence \( \langle (\Omega_1, e_j)^2 I \rangle_q = \langle (\Omega_1, e_i)^2 I \rangle_q \) and:
\[
D_q e_i = \frac{1}{2} - \frac{\chi_q}{2} e_i, \quad i = 1, 2
\]
therefore
\[
D_q v_2 = \frac{1}{2} - \frac{\chi_q}{2} v_2.
\]
Finally, since \( (f_q \otimes f_q) v_2 = 0 \) we get:
\[
D_q v = \frac{1}{2} - \frac{\chi_q}{2} v_2 + \chi_q v_1 = \frac{1}{2} - \frac{\chi_q}{2} v + \frac{3\chi_q - 1}{2} (f_q \otimes f_q) v.
\]

**Lemma 1.** Using the notations introduced in the proof of the previous theorem, we have:
\[
\chi_q = \langle (\Omega_2)^2 I \rangle_q.
\]

**Proof.** We have defined \( \chi_q \) as the eigenvalue associated to \( f_q = F_q / \| F_q \| \). Let us then compute \( D_q f_q \):
\[
D_q f_q = \langle (\Omega_2 f_q) \Omega_2 I \rangle_q = \langle (\Omega_2 f_q) \Omega_2 I \rangle_q
\]
since \( \Omega_2 \) is colinear to \( f_q \), we can state that:
\[
D_q f_q = \langle (\Omega_2 f_q) \Omega_2 I \rangle_q = \langle (\Omega_2 f_q) \Omega_2 I \rangle_q.
\]
Hence \( \chi_q = \langle (\Omega_2)^2 I \rangle_q \).

**Proposition 2.2.** The system (2.1)–(2.2) with the M1 choice of the closure is hyperbolic symmetrizable. Moreover, it has the following properties:

- the total energy is conserved,
- the total entropy is locally decreasing,
- it is asymptotic preserving in the diffusive limit,
- it has a natural flux limitation inside each group (i.e. \( \| F_q \| \leq c E_q \)).

These properties were proved in previous articles \([13, 20, 21, 3]\), eventually in the grey case, or will be proved for the more general hybrid model in the next section of this article.

One of the edges the M1 model has compared to other related models is the possibility to chose consistent mean opacities. As a matter of fact, the opacities’ mean values required for moments or flux-limited diffusion models are problematic since their expression should be given by (2.3)–(2.5). On the one hand, (2.3) is nothing but Planck’s mean value of the opacity which is relatively easy to compute. But on the other hand, (2.4) and (2.5) are mean values relatively to functions of \( I \), which is not reachable (the unknowns of our model are its moments). As a consequence, one has to make an additional assumption
to compute these mean opacities. Classic choices include taking Planck, Rosseland or Chandrasekhar mean values but this additional assumption has a cost in terms of precision of the model.

Hopefully for the $M_1$ model, even if the real radiative intensity cannot be used, we have built an underlying one $I$ which may be considered to approximate (2.4) and (2.5). For instance:

$$
\sigma^a_q \sim \frac{\langle \sigma I \rangle_q}{E_q}.
$$

Since $I$ is fully determined by the knowledge of $E_q$ and $F_q$, it is possible to make all the computations. This choice is consistent in the sense that no additional assumption is made. It allows to have a good precision even with a few number of groups: see the test cases in [13].

Using the consistent mean values of the opacity, the multigroup $M_1$ model is equivalent to the following formulation:

$$
\begin{align*}
\left\{\frac{1}{c} \partial_t I + \Omega \nabla_x I \right\}_q &= \langle \sigma [B(T) - I] \rangle_q, \quad q = 1 \cdots Q, \\
\left\{\frac{1}{c} \partial_t (\Omega I) + \nabla_x (\Omega \otimes \Omega I) \right\}_q &= -\langle \sigma \Omega I \rangle_q,
\end{align*}
$$

(2.15) and

$$
I_q = 1_q I_q(E_q, F_q),
$$

(2.17)

where $I_q$ is the underlying radiative intensity used as a closure function for the $M_1$ model (2.9).

The multigroup $M_1$ is usually a good choice for full coupling purposes. It is relatively cheap, very robust, conserves the fundamental physical properties and even has a natural way to approximate mean opacities. However, it has a directional drawback since it has to cope with only one direction of anisotropy per group (collinear to $F_q$): it cannot handle the case when at a given point two or more comparable energies converge from opposite directions (see [14] for an example). Depending on the geometry of the problem, this drawback may be problematic or not. For instance, for computing the fluxes on the front shield of a probe or to simulate an explosion, this directional effect has nearly no impact.

The $M_1$ model has been declined into half and partial space $M_1$ models [14,15,17]. For 1D simulations, the half-$M_1$ model (i.e. integrated over half of the unit sphere for directions) nearly annihilate the directional effect, but for 2D and 3D simulations, even partial $M_1$ might not be sufficient. An example of tricky simulation would be a ICF-type problem where dozens of lasers converge on 1 mm radius zone.

3. Hybrid model

As we have seen in previous sections, both the kinetic and the multigroup $M_1$ models may have some drawbacks. The former is often too expensive and the latter sometimes has directional problems. Starting from the observation that these two models are complementary, we derive an hybrid model which mixes the multigroup $M_1$ model inside frequency groups and the kinetic model inside frequency bands:

$$
\forall q = 1 \cdots Q, \quad \partial_t E_q + \nabla_x F_q = c \left[ \sigma^a_q \theta^4_q - \sigma^a_q E_q \right],
$$

(3.1)

$$
\partial_t F_q + c^2 \nabla_x P_q = -c \sigma^a_q F_q,
$$

(3.2)

$$
\forall (k, l) \in [1 \cdots K] \times [1 \cdots L], \quad \frac{1}{c} \partial_t j_{k,l} + \Omega_l \nabla_D j_{k,l} = \sigma_k [B_k(T) - j_{k,l}].
$$

(3.3)

$$
\rho C_v \partial_t (T - \mathcal{T}) = \sum_{q=1}^{Q} c (\sigma^a_q E_q - \sigma^a_q \theta^4_q)
$$

(3.4)

$$
\rho C_v \partial_t \mathcal{T} = \langle c \sigma [I - B(T)] \rangle
$$

(3.5)

$$
I = \sum_{q=1}^{Q} I_q,
$$

$$
= \arg\min \left\{ \sum_{q} \langle h(l) \rangle_q / \forall q = 1 \cdots Q, L_q = E_q \text{ and } \langle c \Omega l \rangle_q = F_q \right\}
$$

(3.6)

$$
B = \arg\min \left\{ \langle h_D(l) \rangle / \langle I \rangle = a \theta^4 - \sum_{q=1}^{Q} a \theta^4_q \right\}
$$

(3.7)

here $\mathcal{T} = \mathcal{T}(T)$ is such that:

$$
\mathcal{T} = \left( \frac{\langle B(T) \rangle}{a} \right)^{1/4}.
$$

(3.8)
This model may be seen as an improvement of either the M1 or the kinetic model. Typically, groups may be chosen in regions where either very little energy exists or there is no directional problem whereas bands are chosen where a large amount of energy lies inside a few narrow bands (e.g., lasers) or may converge at a given point. Choosing such a decomposition into groups and bands may not be obvious for a given simulation. However, the knowledge of the opacity and the range of the considered energies generally gives crucial clues on the way to choose the frequency decomposition.

Of course, it is crucial to insure that this hybrid model behaves well. The conservation of the energy is straightforward and the next two theorems respectively show that it is still asymptotic preserving in the diffusive limit and locally decreases the total entropy.

**Theorem 3.1.** If $(\overline{\sigma})_k$ are narrow bands, $\sigma$, is constant inside each frequency group $\mathcal{Q}_q$ and if the quadrature formula $(\bullet)$ is at least 2nd order, then the model (3.1)–(3.7) is asymptotic preserving in the diffusive limit i.e. when $\sigma \to \infty$ it degenerates into the equation:

$$
\partial_t (\rho C_v T + 4aT^4) - \nabla_x \left( \frac{4acT^3}{3\sigma_R} \nabla_x T \right) = 0,
$$

(3.9)

where $\sigma_R$ is Rosseland’s mean value of the opacity given by (0.5).

**Proof.** Adding (3.4) and (3.5) together, and using the Eddington form of $P_\nu$ (2.14), the system (3.1)–(3.7) may be written as:

$$
\forall q = 1 \cdots Q, \quad \partial_t E_q + \nabla_x F_q = c \left[ \sigma_q a \theta_q^4 - \sigma_q E_q \right],
$$

$$
\partial_t F_q + c^2 \nabla_x (D_q E_q) = -c \sigma_q F_q,
$$

$$
\frac{1}{c} \partial_t \rho_k + \Omega_k \nabla \rho_k = \sigma_k [\mathcal{B}_k(T) - J_k], \quad k = 1 \cdots K, l = 1 \cdots L,
$$

$$
\rho C_v \partial_t T = \sum_{q=1}^Q c (\sigma_q E_q - \sigma_q a \theta_q^4) + \langle c \sigma (J - \mathcal{B}) \rangle.
$$

To exhibit the asymptotic limit of this model in the diffusion regime, a Chapmann–Enskog-like expansion is used. First, the equations are scaled setting:

$$
\tilde{t} := \varepsilon t, \quad \tilde{\sigma} := \varepsilon \sigma.
$$

The system thus becomes:

$$
\frac{\varepsilon^2}{c} \partial_t E_q + \frac{\varepsilon}{c} \nabla_x F_q = \tilde{\sigma}_q \left[ a \theta_q^4 - E_q \right], \quad q = 1 \cdots Q,
$$

(3.10)

$$
\frac{\varepsilon^2}{c} \partial_t F_q + c \varepsilon \nabla_x (D_q E_q) = -\tilde{\sigma}_q F_q,
$$

(3.11)

$$
\frac{\varepsilon^2}{c} \partial_t \rho_k + \varepsilon \Omega_k \nabla \rho_k = \tilde{\sigma}_k [\mathcal{B}_k(T) - J_k], \quad k = 1 \cdots K, l = 1 \cdots L,
$$

(3.12)

$$
\varepsilon^2 \rho C_v \partial_t T = \sum_{q=1}^Q c (\sigma_q E_q - \sigma_q a \theta_q^4) + \langle c \tilde{\sigma} (J - \mathcal{B}) \rangle.
$$

(3.13)

Then an asymptotic expansion of $E, F$ and $J$ is performed:

$$
E = E^0 + \varepsilon^1 E^1 + \varepsilon^2 E^2 + \cdots,
$$

$$
F = F^0 + \varepsilon^1 F^1 + \varepsilon^2 F^2 + \cdots,
$$

$$
J = J^0 + \varepsilon^1 J^1 + \varepsilon^2 J^2 + \cdots.
$$

The use of this expansion in (3.10)–(3.13) and an identification of the coefficients lead to:

$$
^{\varepsilon^0 \text{ terms}}: E_q^0 = a \theta_q^4,
$$

(3.14)

$$
F_q^0 = 0,
$$

(3.15)

$$
J_{k,l}^0 = \mathcal{B}_k(T),
$$

(3.16)

$$
0 = \sum_{q=1}^Q c (\tilde{\sigma}_q E_q^0 - \tilde{\sigma} a \theta_q^4) + \langle c \tilde{\sigma} (J^0 - \mathcal{B}) \rangle.
$$

(3.17)

$$
^{\varepsilon^1 \text{ terms}}: \nabla_x E_q^0 = -\tilde{\sigma}_q E_q^1,
$$

(3.18)
\[ c \nabla_x (DE)_q^0 = -\tilde{\sigma}_q F_q^1, \quad (3.19) \]
\[ \Omega_l \nabla j_{k,l}^0 = -\tilde{\sigma}_l J_{k,l}^1, \quad (3.20) \]
\[ 0 = \sum_{q=1}^Q \tilde{\sigma}_q E_q^1 + \left[ c \tilde{\sigma} J^1 \right]. \quad (3.21) \]

\( \epsilon^2 \) terms:
\[ \partial_t E_q^0 + \nabla_x F_q^1 = -c \tilde{\sigma}_q E_q^2, \quad (3.22) \]
\[ \frac{1}{c} \partial_t F_q^0 + c \nabla_x (DE)_q^1 = -\tilde{\sigma}_q F_q^2, \quad (3.23) \]
\[ \frac{1}{c} \partial_t j_{k,l}^0 + \Omega_l \nabla j_{k,l}^1 = -\tilde{\sigma}_l J_{k,l}^2, \quad (3.24) \]
\[ \rho C_v \partial_t T = \sum_{q=1}^Q c \tilde{\sigma}_q E_q^2 + \left[ c \tilde{\sigma} J^2 \right]. \quad (3.25) \]

The expression of \( F_q^1 \) and \( J_{k,l}^1 \) are respectively taken from \( (3.19) \) and \( (3.20) \):
\[ F_q^1 = -\frac{c}{\tilde{\sigma}_q} \nabla_x (DE)_q^0, \quad (3.26) \]
\[ J_{k,l}^1 = -\frac{1}{\tilde{\sigma}_l} \Omega_l \nabla j_{k,l}^0. \quad (3.27) \]

The expressions \( (3.26) \) and \( (3.27) \) may be inserted in \( (3.22) \) and \( (3.24) \) to get:
\[ \frac{1}{c} \partial_t (E_q^0) - \text{div} \left( \frac{c}{\tilde{\sigma}_q} \nabla_x (DE)_q^0 \right) = -c \tilde{\sigma}_q E_q^2, \]
\[ \frac{1}{c} \partial_t j_{k,l}^0 - \text{div} \left( \frac{1}{\tilde{\sigma}_l} \Omega_l \nabla j_{k,l}^0 \right) = -\tilde{\sigma}_l J_{k,l}^2. \]

Then \( E_q^0 \) and \( j_{k,l}^0 \) can be replaced by \( \alpha \theta^4_q \) and \( B_k(T) \) thanks to \( (3.14) \) and \( (3.16) \):
\[ \frac{1}{c} \partial_t (\alpha \theta^4_q) - \text{div} \left( \frac{c}{3 \tilde{\sigma}_q} \nabla_x (\alpha \theta^4_q) \right) = -c \tilde{\sigma}_q E_q^2, \quad (3.28) \]
\[ \frac{1}{c} \partial_t B_k(T) - \text{div} \left( \frac{1}{\tilde{\sigma}_l} \Omega_l \nabla_x B_k(T) \right) = -\tilde{\sigma}_l J_{k,l}^2. \quad (3.29) \]

Let us now sum over all \( l \) the second equation. Since \( B \) is isotropic and the quadrature formula \( \langle \bullet \rangle \) exactly integrates 2nd order polynomials, we get:
\[ \frac{4\pi}{c} \partial_t B_k(T) - \text{div} \left( \frac{4\pi}{3 \tilde{\sigma}_k} \nabla_x B_k(T) \right) = -\sum_{l=1}^L \tilde{\sigma}_l J_{k,l}^2 \omega_l. \]

Hence,
\[ \frac{4\pi}{c} \partial_t B_k(T) - \text{div} \left( \frac{4\pi}{3 \tilde{\sigma}_k} \partial_T B_k(T) \nabla_x T \right) = -\sum_{l=1}^L \tilde{\sigma}_l J_{k,l}^2 \omega_l. \quad (3.30) \]

Finally, summing all the Eqs. \( (3.28) \) and \( (3.30) \) over all groups and bands:
\[ \partial_t (\alpha T^4) - \frac{c}{3} \text{div} \left( \left[ \frac{\partial_T (B(T))}{\tilde{\sigma}} \right] \nabla_x T \right) = -\sum_{q=1}^Q c \tilde{\sigma}_q E_q^2 - \left[ c \tilde{\sigma} J^2 \right], \quad (3.31) \]

This last equality is true thanks to the narrow band hypothesis that allows us to correctly handle the \( \tilde{\sigma}_k \). The last step is performed by adding \( (3.25) \) to this last equation:
\[ \partial_t (\rho C_v T + \alpha T^4) - \nabla_x \left( \frac{4\pi T^3}{3 \tilde{\sigma}_k} \nabla_x T \right) = 0. \quad \square \]
Theorem 3.2. If \((\omega_k)_k\) are chosen such that \(\alpha(T)\) is a positive, decreasing convex function of \(T\), then the model (3.1)–(3.7) has a total entropy which is locally decreasing:

\[
\dot{\gamma} \left( \dot{\gamma} + \rho C \gamma \right) + \nabla_s (c \Omega \dot{\gamma}) \leq 0,
\]

where \(\gamma(T)\) is a convex function and \(\dot{\gamma}\) is given by:

\[
\dot{\gamma} = \begin{cases} 
\gamma & \text{if } \nu \in \Omega \cup \partial_0
\end{cases}
\]

Remark 2. In the above theorem \(\alpha\) is Lagrange's multiplier that defines \(\mathcal{B}\), see (1.4) and (3.7).

Remark 3. The condition on \((\omega_k)_k\) is not restrictive for the applications considered in this paper. Indeed, if the quadrature formula was exact, then \(\alpha = 1/T\). Only the quadrature errors may prevent \(\alpha\) to be positive, decreasing and convex. Whenever only a few narrow bands are considered, it is easy to find a quadrature formula that allows to conserve these properties.

Proof. Let us start by recalling that the form of \(I\) given in (2.9) depends on a parameter per group denoted by \(\omega_q\) which is a vector of \(\mathbb{R}^{1+d}\) (\(d\) is the space dimension). In this proof, we will write \(\omega_q = (\omega_q^0, \omega_q^\alpha, \omega_q^\sigma)^\top\), assuming that \(d = 2\) (extensions to other dimensions are straightforward).

We will also use the following notations:

\[
A_q = \begin{pmatrix} 
\alpha_q^0 & 0 \\
0 & \alpha_q^\alpha 
\end{pmatrix},
\]

\[
\gamma_q = \omega_q(1, \Omega)^\top.
\]

It is to note that by construction of \(I\), \(\gamma_q\) is nothing but:

\[
\gamma_q = \partial_1 h(I_q). \tag{3.33}
\]

Let us now multiply (2.15) by \(\omega_q^0\) and (2.16) by \(A_q\):

\[
\langle \omega_q^0 \partial_1 I \rangle_q + (\omega_q^0 \nabla_x (\Omega I) \rangle_q = (c \sigma \omega_q^0 (B(T) - I))_q,
\]

\[
\langle A_q \partial_1 I \rangle_q + (A_q \nabla_x (\nabla \Omega I) \rangle_q = (c \sigma A_q (B(T) - I))_q.
\]

Combining these two equations we get:

\[
\langle \gamma_q \partial_1 I \rangle_q + (c \gamma_q \nabla_x (\Omega I) \rangle_q = (c \sigma \gamma_q (B(T) - I))_q.
\]

Now, replacing \(\gamma\) by its value according to (3.33), this last equation becomes:

\[
\partial_1 (h(I))_q + \nabla_x (c \Omega h(I))_q = (c \sigma \partial_1 h(I) (B(T) - I))_q,
\]

which can be written as:

\[
\partial_1 (h(I))_q + \nabla_x (c \Omega h(I))_q = -(c \sigma (\partial_1 h(B) - \partial_1 h(I)) (B(T) - I))_q + (c \sigma \partial_1 h(B) (B(T) - I))_q,
\]

and since \(h\) is a convex function and \(\partial_1 h(B) = 1/T\), we have:

\[
\partial_1 (h(I))_q + \nabla_x (c \Omega h(I))_q \leq \left( \frac{c \sigma}{T} (B(T) - I) \right)_q. \tag{3.34}
\]

Similarly, multiplying (3.3) by \(\partial_1 h_d(jk_i)\) leads to:

\[
\frac{1}{c} \partial_1 h_d(jk_i) \partial_1 J_{k,l} + \partial_1 h_d(jk_i) \Omega \nabla_j \nabla_k = \sigma_k \partial_1 h_d(jk_i) (\mathcal{B}_k(T) - J_{k,l}),
\]

which implies:

\[
\frac{1}{c} \partial_1 (h_d(jk_i)) + \nabla_x (c \Omega h_d(jk_i)) = \sigma_k \partial_1 h_d(jk_i) (\mathcal{B}_k(T) - J_{k,l}),
\]

and using the quadrature formula:

\[
\partial_1 (h_d(j)) + \nabla_x (c \Omega h_d(j)) = (c \sigma \partial_1 h_d(j) (\mathcal{B}(T) - J)).
\]

Proceeding as above and since \(\partial_1 h_d(\mathcal{B}) = \alpha\) we have:

\[
\partial_1 (h_d(j)) + \nabla_x (c \Omega h_d(j)) \leq (c \sigma \alpha (\mathcal{B}(T) - J)). \tag{3.35}
\]
Now, let us respectively multiply (3.4) and (3.5) by $1/T$ and $\alpha$ (Lagrange’s multiplier that defines $B$, see (1.4)) to get:

$$
\frac{\rho C_v}{T} \partial_t (T - T) = \left\langle \frac{c}{T} \sigma (I - B(T)) \right\rangle ,
$$

$$
\rho C_v \alpha \partial_T T = \left\langle c \sigma \alpha (I - B(T)) \right\rangle .
$$

Finally, summing (3.34) over $q$ and adding (3.35)–(3.37) lead to:

$$
\partial_t \left[ \langle \bar{h} \rangle + \rho C_v U \right] + \nabla_x \left\langle c \Omega \bar{h} \right\rangle \leq 0,
$$

where

$$
U = -\int_0^T \frac{1}{T} \partial_T (T - T) + \alpha \partial_T T .
$$

If $\alpha$ has the required behavior, all four terms inside the integral are positive, decreasing and convex functions of $T$, then $U$ is a (negative, decreasing) convex function of $T$. □

4. Numerical example

This numerical example intends to emphasize the behavior of the hybrid model. A $1 \text{ m}^2$ wide square domain is considered. Radiative equilibrium at $T_0 = 1000 \text{ K}$ is initially assumed. For $t > 0$, four “beams” are enforced at the NW, NE and SE corners as well as at the middle of the bottom of the domain (see Fig. 4.1).

Each “beam” has the following profile:

$$
I_\nu, (\Omega) = \begin{cases} 
B_\nu(T_b), & \text{if } |\nu - \nu_b| \leq \Delta \nu, \\
B_\nu(T_0), & \text{otherwise} 
\end{cases}
$$

where $T_b = 6000 \text{ K}$, $\nu_b = 1.10^{14} \text{ Hz}$ and $\Delta \nu = 0.10^{14} \text{ Hz}$. The simulation is made with two groups and one narrow band. Fig. 4.1 shows the predicted radiative intensity integrated over all the frequencies and located at coordinates (0.5, 0.5) compared with the same computation carried out with a multigroup $M1$ model:

As Fig. 4.1 shows, the hybrid model perfectly deals with this simple test case: each beam is fully preserved with the correct amplitude and direction. Moreover, since there is only one narrow band, the computation is very cheap (almost immediate for a $100 \times 100$ mesh).

On the other hand, the $M1$ model, as any direction-integrated model, cannot properly deal with these four beams of the same amplitude converging. This is due to the fact that it has to cope with only one direction of anisotropy. This is a typical case where moments or flux-limited diffusion models fail to predict a realistic solution.

Even though this test is very simple, it is representative of what can be done for simulating an ICF-type problem where dozens of lasers coming from the same source (and hence having the energy concentrated inside the same frequencies) converge.

References