

New Splitting Iterative Methods for Solving Multidimensional Neutron Transport Equations

Jacques Tagoudjeu

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New Splitting Iterative Methods for Solving Multidimensional Neutron Transport Equations

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DEPARTMENT OF MATHEMATICS
DEPARTEMENT DE MATHEMATIQUES

**NEW SPLITTING ITERATIVE METHODS FOR
SOLVING MULTIDIMENSIONAL NEUTRON
TRANSPORT EQUATIONS**

THESIS

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Jacques TAGOUDJEU

D.E.A in Mathematics

In front of the Jury

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Year 2010

Dedication

*This work is dedicated to the late memory of my father **TAMBANDUE Augustin**, and to my mother **NGONYIM Sarah**.*

Acknowledgement

Here I would like to express my sincere compliments to all who have contributed from far and close to the realization of this work.

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Abstract

This thesis focuses on iterative methods for the treatment of the steady state neutron transport equation in slab geometry, bounded convex domain of \mathbb{R}^n ($n = 2, 3$) and in 1-D spherical geometry. We introduce a generic Alternate Direction Implicit (ADI)-like iterative method based on positive definite and m -accretive splitting (PAS) for linear operator equations with operators admitting such splitting. This method converges unconditionally and its SOR acceleration yields convergence results similar to those obtained in presence of finite dimensional systems with matrices possessing the *Young property A*. The proposed methods are illustrated by a numerical example in which an integro-differential problem of transport theory is considered. In the particular case where the positive definite part of the linear equation operator is self-adjoint, an upper bound for the contraction factor of the iterative method, which depends solely on the spectrum of the self-adjoint part is derived. As such, this method has been successfully applied to the neutron transport equation in slab and 2-D cartesian geometry and in 1-D spherical geometry. The self-adjoint and m -accretive splitting leads to a fixed point problem where the operator is a 2 by 2 matrix of operators. An infinite dimensional adaptation of minimal residual and preconditioned minimal residual algorithms using Gauss-Seidel, symmetric Gauss-Seidel and polynomial preconditioning are then applied to solve the matrix operator equation. Theoretical analysis shows that the methods converge unconditionally and upper bounds of the rate of residual decreasing which depend solely on the spectrum of the self-adjoint part of the operator are derived. The convergence of these solvers is illustrated numerically on a sample neutron transport problem in 2-D geometry. Various test cases, including pure scattering and optically thick domains are considered.

Keywords: Neutron Transport, Iterative Methods, ADI, Self-Adjoint, m -Accretive, Operator Splitting, SOR, Minres, Preconditioning, Numerical Results.

Résumé

Cette thèse est consacrée aux méthodes itératives pour la résolution des équations monocinétiques du transport des neutrons. Nous introduisons une méthode itérative générique de type ADI (*Alternate Direction Implicit*) basée sur une décomposition définie positive et m -accrétive, pour la résolution des équations linéaires dont les opérateurs admettent une telle décomposition. L'analyse théorique de cette méthode montre qu'elle converge inconditionnellement vers la solution de l'équation considérée et l'accélération de cette méthode par la méthode des relaxations successives donne des résultats similaires à ceux des systèmes d'équations linéaires dont les matrices possèdent la *propriété A de Young*. La méthode proposée est illustrée par des exemples numériques dans lesquels on considère une équation intégro-différentielle de la théorie du transport. Dans le cas particulier où la partie définie positive de l'opérateur de l'équation linéaire est de plus auto-adjointe, une majoration du facteur de contraction de la méthode itérative est obtenue. Une analyse de la version incomplète de la méthode est présentée. Ainsi, la méthode a été appliquée aux problèmes du transport des neutrons en géométrie plane, en dimension deux d'espace et en géométrie sphérique 1-D. Les résultats obtenus montrent l'efficacité de la méthode pour ces problèmes. La méthode de décomposition auto-adjointe et m -accrétive mentionnée ci-dessus conduit à un problème équivalent du point fixe où l'opérateur est une matrice 2×2 d'opérateurs. La méthode du résidu minimal ainsi que ses versions préconditionnées par des préconditionneurs de type Gauss-Seidel et polynomial sont appliquées pour la résolution de ce problème. L'analyse théorique montre la convergence de ces méthodes. Une majoration du taux de décroissance du résidu dépendant uniquement du spectre de la partie auto-adjointe de l'opérateur du départ est obtenue pour chacune de ces méthodes. La convergence de ces méthodes est numériquement illustrée sur des exemples dans plusieurs types de domaines en dimension deux d'espace.

Mots Clés: Equation du Transport, Méthodes Itératives, Méthodes ADI , auto-adjoint, m -Accrétive, Décomposition d'Opérateur, SOR, Minres, Preconditionnement, Results Numériques.

Contents

Dedication	i
Acknowledgement	ii
Abstract	iii
Résumé	iv
Contents	v
List of Tables	viii
List of Figures	ix
List of Publications	xiii
General Introduction	1
Chapter 1 The Neutron Transport Equation	7
1.1 Introduction	7
1.2 The Neutron Transport	8
1.2.1 Basic Definitions	11
1.2.2 Derivation of the Transport Equation	12
1.2.3 Boundary Conditions	16
1.3 Properties of the transport equation	18
1.3.1 Existence and Uniqueness Results for the Time Dependent Trans- port Equation	20
1.3.2 Existence and Uniqueness Results for Time Independent Transport Equation	21
1.4 Other Forms of the Transport Equation	23

1.4.1	The Integral Equation	23
1.4.2	Even Parity and Odd Parity forms	24
1.4.3	Self-Adjoint Angular Flux (SAAF) form	25
1.4.4	Diffusion Approximation	26
1.5	Summary	26
Chapter 2 Numerical Approximation of the Neutron Transport Equation		27
2.1	Introduction	27
2.2	Discretization of the Energy and time variables	29
2.2.1	Energy Discretization: Multigroup Approximation	29
2.2.2	Time Discretization	32
2.3	Numerical Methods for the Steady State Monoenergetic Problem	34
2.3.1	Angular Discretization	35
2.3.2	Spatial Discretization	39
2.4	Iterative Approaches	44
2.5	Summary	45
Chapter 3 New Splitting Iterative Methods for Solving Neutron Trans-		
	port Equations	47
3.1	Introduction	48
3.2	Preliminaries and Mathematical Setting	49
3.2.1	Preliminaries	49
3.2.2	Mathematical Setting	51
3.3	Positive Definite and m-Accretive Splitting Iterative Method	55
3.3.1	The iteration method	56
3.3.2	Successive overrelaxation (SOR) acceleration of the PAS Iteration Method.	58
3.3.3	Numerical Results	65
3.4	Self Adjoint and m-Accretive Splitting Iterative Method	70
3.4.1	The Splitting Methods.	71
3.4.2	The SA Splitting Iteration.	72
3.4.3	The ISAS Iteration Method.	74
3.4.4	An Implementation of the ISAS Method.	78
3.4.5	SOR acceleration of the SAS Iteration Method	79

3.4.6	Discretization and Numerical Results.	82
3.5	A Minimal Residual Iterative Solver for Neutron Transport Equation . . .	98
3.5.1	The SAS Iteration Method	98
3.5.2	Minimal Residual Iteration Method.	100
3.5.3	Numerical Results	104
3.6	A Preconditioned Minimal Residual Solver for a Class of Linear Operator Equations	111
3.6.1	The SAS and Minimal Residual Iteration Method	112
3.6.2	Symmetric Gauss-Seidel and polynomial preconditioning	114
3.6.3	Convergence analysis of the preconditioned minimal residual method	116
3.6.4	Numerical Results for the 2-D Neutron Transport Equation	118
3.7	Summary	129
General Conclusion		131
Bibliography		133

List of Tables

Table 1	Iterations number and CPU time in s (in bracket) at $\sigma = 100$	88
Table 2	Iterations number and CPU time in s (in bracket) at fixed $\sigma = 100$.	92
Table 3	Iterations number and CPU time in s (in bracket) at fixed $c = 0.95$ ($\alpha = 10$)	92
Table 4	Number of iteration of SAS, SOR, Minres and GS-Minres for $c = 1$ ($\alpha = 1$)	108
Table 5	Iterations Number and CPU time in s (in bracket) for $c = 1$ ($\alpha = 1$, $\epsilon = 1E - 08$)	125
Table 6	Iterations Number and CPU time in s (in bracket) for $c = 0.98$ ($\alpha = \sigma(1 - c) + c$, $\epsilon = 1E - 08$)	126
Table 7	Iterations Number and CPU time in s (in bracket) for $\sigma = 5$ ($\alpha =$ $\sigma(1 - c) + c$, $\epsilon = 1E - 08$)	126
Table 8	Iterations Number for $\sigma = 100$, $c = 0.5$ ($\alpha = \alpha^*$, $\epsilon = 1E - 06$) . . .	126
Table 9	Iterations Number for $\sigma = 100$, $c = 0.99$ ($\alpha = \sigma(1 - 23c/32)$, $\epsilon = 1E - 06$)	127
Table 10	Iterations Number for $\sigma = 100$, $c = 0.99$ ($\alpha = \sigma$, $\epsilon = 1E - 06$) . . .	127

List of Figures

Figure 1	The position and direction variables characterizing a particle	10
Figure 2	Differential phase-space volume $d\mathbf{P}$: element of volume $d\mathbf{x}$ around \mathbf{x} ; solid angle $d\Omega$ around Ω and the element of distance dE about the energy E	10
Figure 3	Definition of the outward unit normal vector \mathbf{n} to the boundary ∂D at the point $\mathbf{x} \in \partial D$	14
Figure 4	Representation of the scattering angle θ_0	35
Figure 5	Comparison of the PAS, Jacobi, Gauss-Seidel and SOR ($\omega = 0.95$) methods at fixed $\sigma = 100$, for $c \in [0.1, 0.8]$ ($\epsilon = 5E - 05$).	67
Figure 6	Comparison of the PAS, Jacobi, Gauss-Seidel and SOR ($\omega = 0.95$) methods at fixed $\sigma = 100$, for $c \in [0.8, 0.99]$ ($\epsilon = 5E - 04$).	67
Figure 7	Comparison of the PAS, Jacobi, Gauss-Seidel and SOR ($\omega = 0.95$) methods at fixed $c = 0.8$, for $\sigma \in [1, 100]$ ($\epsilon = 5E - 05$).	68
Figure 8	Comparison of the PAS, Jacobi, Gauss-Seidel and SOR ($\omega = 0.95$) methods at fixed $c = 0.8$, for large values of σ ($\epsilon = 5E - 05$).	68
Figure 9	Iteration number as function of σ for PAS and SOR ($\omega = 0.95$) methods at fixed $c = 0.8$ and $\alpha = 5$ ($\epsilon = 5E - 04$).	69
Figure 10	Iteration number as function of c for PAS and SOR ($\omega = 0.95$) methods at fixed $c\sigma = 100$ and $\alpha = 5$ ($\epsilon = 5E - 04$).	69
Figure 11	Convergence behavior of PAS and SOR ($\omega = 0.95$) methods at fixed $\alpha = 10$	70
Figure 12	Comparison at fixed $\sigma = 50$ of Source Iteration and SAS in slab geometry for values of c close to 1 ($\epsilon = 1E - 06$): (left) Number of iterations; (right) CPU time.	86

Figure 13	Comparison at fixed $c=0.99$ of Source Iteration, SAS and ISAS(CG) in slab geometry ($\epsilon = 1E - 06$): (left) Number of iterations; (right) CPU time.	86
Figure 14	Comparison at fixed $c = 0.98$ of Source Iteration, SAS and ISAS(CG) in slab geometry for large values of σ ($\epsilon = 1E - 06$): (left) Number of iterations; (right) CPU time.	87
Figure 15	Comparison of the SI and SAS methods in 2D case at fixed $c = 0.98$ ($\epsilon = 1E - 5$): (left) number of iterations; (right) CPU time.	88
Figure 16	Comparison of the SI and SAS methods in 2D case at fixed $c = 0.98$, for large σ ($\epsilon = 1E - 5$): (left) number of iterations; (right) CPU time.	89
Figure 17	Comparison of the SI and SAS methods in 2D case at fixed $\sigma = 50$, for $c \approx 1$ ($\epsilon = 1E - 05$): (left) number of iterations; (right) CPU time.	89
Figure 18	Comparison of the convergence rate in 2D case at fixed c of Source Iteration and SAS iteration for several values of σ : (left) $c = 0.5$ and (right) $c = 1$	90
Figure 19	Convergence of the SAS, fgmres and MG ($c = 0.5$) methods at fixed $\sigma = 100$	90
Figure 20	Convergence of the SAS, fgmres and MG ($c = 0.98$) methods at fixed $\sigma = 100$	91
Figure 21	Convergence behavior of SAS and SOR ($\omega = 0.93$) methods at fixed $\sigma = 100$, $c = 0.99$ and $\alpha = 5$	92
Figure 22	Comparison of the SAS ($\alpha = \alpha_1$), SAS ($\alpha = \alpha_2$), SOR ($\alpha = \alpha_1, \omega = \omega_a$) and SOR ($\alpha = \alpha_2, \omega = 0.93$) methods at fixed $c = 0.99$, for $\sigma \in [1, 100](\epsilon = 1E - 08)$	93
Figure 23	Comparison of the SAS ($\alpha = \alpha_1$), SAS ($\alpha = \alpha_2$), SOR ($\alpha = \alpha_1, \omega = \omega_a$) and SOR ($\alpha = \alpha_2, \omega = 0.93$) methods at fixed $\sigma = 100$, for $c \in [0.1, 0.99]$ ($\epsilon = 1E - 08$).	93
Figure 24	Comparison of the SI, SAS and SOR methods at fixed $c = 0.98$ ($\epsilon = 10^{-5}$): (left) number of iterations; (right) CPU time.	95
Figure 25	Comparison of the SI, SAS and SOR methods at fixed $\sigma = 100$ ($\epsilon = 10^{-5}$): (left) number of iterations; (right) CPU time.	96

Figure 26	Comparison of the SI, SAS and SOR methods at fixed $c = 0.98$, for large σ ($\epsilon = 10^{-5}$): (left) number of iterations; (right) CPU time.	96
Figure 27	Comparison of the SI, SAS and SOR methods at fixed $\sigma = 50$, for $c \approx 1$ ($\epsilon = 5E - 04$): (left) number of iterations; (right) CPU time.	97
Figure 28	Comparison of the convergence rate at fixed c of the SI and SAS for several values of σ : (left) $c = 0.5$; (right) $c = 1$	97
Figure 29	Comparison of methods at fixed $\sigma = 100$, for $c \in [0.1, 0.99]$ ($\epsilon = 1E - 08$).	108
Figure 30	Comparison of methods at fixed $\sigma = 1000$, for $c \in [0.1, 0.99]$ ($\epsilon = 1E - 08$).	109
Figure 31	Comparison of methods at fixed $\sigma = 100$, for $c \in [0.98, 0.99999]$ ($\epsilon = 1E - 06$).	109
Figure 32	Comparison of methods at fixed $\sigma = 1000$, for $c \in [0.98, 0.99999]$ ($\epsilon = 1E - 06$).	110
Figure 33	Comparison of methods at fixed $c = 0.98$, for $\sigma \in [1, 500]$ ($\epsilon = 1E - 08$).	110
Figure 34	Comparison of methods at fixed $c = 0.98$, for large value of σ ($\sigma \in [e^4, e^{10}]$ and $\epsilon = 1E - 08$).	111
Figure 35	Comparison of upper bounds for the rate of residual decreasing of methods	118
Figure 36	Comparison of methods at fixed $\sigma = 50$, for $c \in [0.1, 0.99]$ ($\epsilon = 1E - 08$): (left) number of iteration;(right) CPU time in s.	122
Figure 37	Comparison of methods at fixed $\sigma = 50$, for $c \in [0.98, 0.99999]$ ($\epsilon = 1E - 08$): (left) number of iteration;(right) CPU time in s.	122
Figure 38	Comparison of methods at fixed $\sigma = 100$, for $c \in [0.1, 0.99]$ ($\epsilon = 1E - 08$): (left) number of iteration;(right) CPU time in s.	123
Figure 39	Comparison of methods at fixed $\sigma = 100$, for $c \in [0.98, 0.99999]$ ($\epsilon = 1E - 08$): (left) number of iteration;(right) CPU time in s.	123
Figure 40	Comparison of methods at fixed $c = 0.5$, for $\sigma \in [1, 100]$ ($\epsilon = 1E - 08$): (left) number of iteration;(right) CPU time in s.	124
Figure 41	Comparison of methods at fixed $c = 0.99$, for $\sigma \in [1, 100]$ ($\epsilon = 1E - 08$): (left) number of iteration;(right) CPU time in s.	124
Figure 42	Comparison of methods at fixed $c = 0.99$, for large σ ($\epsilon = 1E - 08$): (left) number of iteration;(right) CPU time in s.	125

Figure 43	Convergence behavior of Preconditioned Minres and SAS Methods for $h = \frac{1}{128}$, $\sigma = 100$ and $c = 1$ with $\alpha = \sigma$	127
Figure 44	Convergence behavior of Multigrid and SGS-Minres Methods for $h = \frac{1}{16}$, $\sigma = 100$ and $c = 0.5$ with $\alpha = \alpha^*$	127
Figure 45	Convergence behavior of Multigrid and Preconditioned Minres Methods for $h = \frac{1}{16}$, $\sigma = 100$ and $c = 0.99$ with $\alpha = \sigma$	128
Figure 46	Convergence behavior of Multigrid and Preconditioned Minres Methods for $h = \frac{1}{32}$, $\sigma = 100$ and $c = 0.99$ with $\alpha = \sigma$	128
Figure 47	Error in scalar flux approximation using PMinres[3] and SAS methods for $\sigma = 50$ and $c = 1$ ($\Delta x = \Delta y = 1/15$): (top) PMinres[3] iteration; (bottom) SAS iteration.	128

List of Publications

Parts of this thesis have been published as:

1. **Awono Onana** and **J. Tagoudjeu**: "A Preconditioned Minimal Residual Solver for a Class of Linear Operator Equations", *Computational Methods in Applied Mathematics*, Vol. 10, No. 2, pp. 119–136 (2010)
2. **Awono Onana** and **J. Tagoudjeu**: "A Minimal Residual Iterative Solver for Neutron Transport Equation", *Int. J. Contemp. Math. Sci.*, Vol. 4, No. 34, pp. 1671-1684 (2009).
3. **Awono Onana** and **J. Tagoudjeu**: "A Splitting Iterative Method for Solving the Neutron Transport equation", *Mathematical Modelling and Analysis*, Vol. 14, No. 3, pp. 271-289 (2009)
4. **Awono Onana** and **J. Tagoudjeu**: "Iterative Methods for a Class of Linear Operator Equations", *Int. J. Contemp. Math. Sci.*, Vol. 4, No. 12, pp. 549-564 (2009).
5. **Awono Onana** and **J. Tagoudjeu**: "A SOR acceleration of Self-Adjoint and m-Accretive Splitting Iterative Solver for 2-D Neutron Transport Equation", *Math. Model. Nat. Phenom.*, Vol. 5, No. 7, pp. 60-66 (2010)
6. **Awono Onana** and **J. Tagoudjeu**: " A self-adjoint m-accretive splitting iterative method for the solution of neutron transport equation in 1-D spherical geometry", *Proceeding of 9th African Conference on Research in Computer Science and Applied Mathematics - CARI-09* (Eds. E. Badouel, A. Sbihi, M.K. Assogba), pp 331-338, (2008);
7. **Awono Onana** and **J. Tagoudjeu**: "A SOR acceleration of Self-Adjoint and m-Accretive Splitting Iterative Solver for 2-D Neutron Transport Equation", *Proceeding of the 9th International Conference JANO'9, Mohammedia-Morocco*, (2008), pp 318-321.

General Introduction

Overview and Motivation

Transport equations are mathematical models describing the transport of particles, energy, momentum or any transportable quantity. Initially Established by Ludwig Boltzmann more than a century ago in a study in connection with the kinetic theory of gas, the transport equations are ubiquitous in physics and in engineering. They model various phenomena in various domains such as nuclear reactor design, radiation transfer, meteorology, biology, radiotherapy, tomography, particle transport, stellar and planetary radiation, epidemiology, vehicular traffic and many others. The Boltzmann transport equations are nonlinear integro-differential equations that describe the behavior of the statistical distribution of particles in a given media, using seven independent variables: 3 in space, 2 in angle, 1 in energy or frequency and 1 in time. In the case of neutral particles, these equations become linear. The neutron transport equation is a particular generic case. In many situations, the solution of the neutron transport equation is a rapidly changing function of the spatial, angular and energy variables. Moreover, the neutron transport equation behaves like totally different equation types from a physical situation to another. It behaves like a hyperbolic wave equation in void-like regions, in scattering dominant optically thick regions it behaves like elliptic equation for steady state case and parabolic equation for time-dependent case.

Due to their multidimensionality, the asymmetry of their operators, the lack of smoothness of their solutions and many other singularities, transport equations are very arduous to solve. Therefore, their mathematical and numerical complexities continue to be subject of intense scientific attention. In this connection, there is need of original ideas and methods on the techniques to be implemented for the solution of the transport equations. Considerable efforts have been devoted this last years on the computational techniques for the numerical approximation of the solution of the transport equations.

There are in general two classes of computational methods for the numerical treatment of the neutron transport equation (see [47] and the references therein): the stochastic Monte Carlo methods and the deterministic methods. Additionally, hybrid methods coupling stochastic and deterministic approaches can be applied. Each approach has its strengths and weaknesses.

The principle underlying the Monte Carlo methods is to ignore the mathematical description of the transport problem, and to directly simulate a large number of particle histories [47]. The Monte Carlo methods use the basic concept of following the paths of particle packages by randomly selecting the new directions and energies of the particles, to estimate average behavior of particle in phase-space. They work in principle for any problem. They are suitable for solving transport equations in media where the mean free paths are not very small [74]. There are no discretization errors in Monte Carlo simulation, but statistical errors occur, due to the fact that the simulation ends after N histories have been processed [47]. Unfortunately this method is very time-consuming, especially in three dimensions, because the error of the results decreases very slowly [69].

In deterministic approaches, the principle is to ignore the random aspects of individual particle histories and solve the transport problems, by converting these problems into large system of algebraic equations and solving the resulting system of algebraic equations [47]. The first step of deterministic methods consists in discretizing the transport equation with respect to each of its variables : The energy variable is often discretized by multigroup approximation, in which the energy range is divided into energy groups and the interaction cross sections are approximated by histograms in energy, each histogram having one value within each energy group [49, 34]. This yields the multigroup time-dependent or time-independent according to the equation initially considered. The treatment of the time-dependent transport equation can be done by using varieties of methods such as finite difference and variational methods [2]. Finite-differencing the derivative in time is the widely used approach. The energy and time discretization lead to a coupled system of steady state single energy equations which only depend on the spatial and the angular variables. The angular discretization is often accomplished by the integral method, discrete ordinates method (S_N) and the expansion of the angular flux in terms of angular basis functions such as spherical harmonics method (P_N), Walsh functions, wavelet functions and others (see [49, 34, 27, 26, 28, 78] and the references therein). The finite difference methods, finite element methods, nodal methods and the method of characteristics are

usually used for the spatial discretization (see [2, 3, 4, 18, 19, 49, 48, 29, 34, 23, 61, 60]). The second step in deterministic approaches consists in solving the algebraic system of equations resulting from the discretization of the transport problem. Due to the number of independent variables of the transport problem, this system is very large and thus difficult to invert directly. The solution strategy for solving the resulting system of equations have then focussed on iterative methods [47].

Literature Review on Iterative Methods

Iterative methods are widely used for solving linear operator equations (see [1, 10, 72, 43, 45, 68, 39, 54, 65] and the reference therein). The GMRES algorithm for linear equations with bounded operators in separable Hilbert space has been study in [39]. It was shown that the results of the finite dimensional case can be generalized in the continuous case if the operator is algebraic [39]. Recently, some new iterative methods for solving linear operator equations with bounded [54] and unbounded [68] operators have been introduced and analyzed. These methods make use of the adjoint operator in the transformation of the initial equation. For the particular case of neutron transport equation, there is extensive use of iterative methods for the continuous and the discrete problems (see [5, 6, 7, 34, 30, 56, 58, 66, 67, 77, 79, 85, 84] and the references therein). The standard method is the source iteration method based on a decoupling between the differential and integral parts of the transport operator. This method becomes extremely slow in the critical case (optically thick and scattering dominant regions). Several acceleration techniques of the convergence of the source iteration method such as Diffusion Synthetic Acceleration (DSA) [5, 84], Transport Synthetic Acceleration (TSA) [5], Coarse Mesh Rebalance (CMR) [88], Quasi-Diffusion acceleration [87] and multigrid algorithms have been introduced and studied [30, 56, 5, 46, 63]. Alternative methods to the source iteration approach are the Krylov subspace iteration methods such as Conjugate Gradient (CG), Generalized Minimal Residual (GMRES), Bi-conjugate Gradient Stabilized (BiCGSTAB) and their preconditioned versions [5, 47, 66]. The Distribution Iteration (DI) methods based on reducing the global transport equation into coupled-cell partial current that can be solved directly [36], have been applied. The angle space distribution iteration method which combines a non-linear, high angular-resolution flux approximation within individual spatial cells with a coarse angular-resolution flux approximation that couples all cells in a

spatial mesh, has proved its efficiency for slab geometry problems [83]. In [62], a new iterative method based on the idea of dividing the transport solution into its particular and homogeneous components was successfully implemented in slab geometry with isotropic scattering and one energy group. Based on the natural splitting of the integral part of transport operator, other methods such as Jacobi, Gauss-Seidel [79] and Successive over-relaxation (SOR) iteration have been successfully applied to transport problem by solving a fixed point problem derived from the source iteration method. Using the same splitting, an adaptation to the infinite dimensional case of the minimal residual iteration method (see [6, 7]) has been proposed for the solution of the transport in slab geometry, in 2-D cartesian geometry and in 1-D spherical geometry. This method has been proved to be efficient and it competes with the SOR method. Further, its preconditioned versions have been analyzed (see [80]).

Thesis Objectives and Results

In this thesis, focus is given on iterative methods for the numerical treatment of the single group steady state neutron transport equation in slab geometry, bounded convex domain of \mathbb{R}^n ($n = 2, 3$) and in 1-D spherical geometry.

We introduce a generic ADI-like iterative method (see [59]) based on positive definite and m-accretive splitting (PAS) for linear operator equations with operators admitting such splitting. As mentioned above, theoretical results show the convergence of the method and its SOR acceleration yields convergence results similar to those obtained in presence of finite dimensional systems with matrices possessing the *Young property A* (see [50, 89]). The proposed methods are illustrated by a numerical example in which an integro-differential problem of transport theory is considered. In the particular case where the positive definite part of the linear equation operator is self-adjoint, an upper bound for the contraction factor of the iterative method which depends solely on the spectrum of the self-adjoint part is derived. As such, this method has been successfully applied to the neutron transport equation in slab and 2-D cartesian geometry and in 1-D spherical geometry.

The self-adjoint and m-accretive splitting leads to a fixed point problem where the operator is a 2 by 2 matrix of operators. An infinite dimensional adaptation of minimal residual and preconditioned minimal residual algorithms using Gauss-Seidel, symmetric

Gauss-Seidel and polynomial preconditioning is then applied to solve the matrix operator equation. Theoretically, the methods are shown to be unconditionally convergent and upper bounds of the rate of residual decreasing which depend solely on the spectrum of the self-adjoint part of the operator are derived. The convergence of these solvers is numerically illustrated on a sample neutron transport problem in 2-D geometry. Various test cases, including pure scattering and optically thick domains are considered.

Thesis Organization

The remaining of this thesis is structured as follows.

In Chapter 1, the presentation and the properties of the neutron transport equation are given. After a physical derivation of the neutron transport equation, existence and uniqueness results are presented for the time-dependent and the time-independent equations. Additionally, some alternative forms of this equation such as integral form, second order forms and the diffusion approximation, which can reduce the complexity of the initial first order integro-differential transport equations in certain circumstances are presented.

In Chapter 2, usual ways for the discretization of the transport equation in energy, time, space and direction are briefly discussed. Some iterative approaches for solving the transport equations are presented.

In Chapter 3, focus is given on iterative methods for the numerical treatment of the single group steady state neutron transport equation in slab geometry, bounded convex domain of \mathbb{R}^n ($n = 2, 3$) and in 1-D spherical geometry. These methods are ADI-like iterative method based on positive definite and m-accretive splitting (PAS) for linear operator equations with operators admitting such splitting. we present the PAS iterative method. The convergence analysis of the method and its SOR acceleration is provided. The convergence of the proposed methods are illustrated by a numerical example in which an integro-differential problem of transport theory is considered. Next, the convergence analysis of the Self-Adjoint and m-Accretive (SAS) iterative method and its incomplete version are presented and the convergence of the method is numerically illustrated and compared with the standard Source Iteration method and multigrid method on sample problems in slab geometry and in two dimensional space. Further, we introduce and analyze an infinite dimensional adaptation of a minimal residual algorithm linked to the self-adjoint and m-Accretive Splitting. Comparative numerical results are presented for

a sample neutron transport problem in 2-D geometry. Finally the convergence of the previous minimal residual algorithm with Symmetric Gauss-Seidel and polynomial preconditioning is established and comparative numerical results are presented.

Chapter 1

The Neutron Transport Equation

This chapter is devoted to the presentation and the properties of the neutron transport equation. After a physical derivation of the neutron transport equation, existence and uniqueness results are presented for the time-dependent and the time-independent equations. Additionally, some alternative forms of this equation such as integral form, second order forms and the diffusion approximation, which can reduce the complexity of the initial first order integro-differential transport equations in certain circumstances are presented.

1.1 Introduction

The evolution of a system of particles in a given domain is characterized by the particle distribution function f , which is a positive function depending on time t , the position $\mathbf{x} \in \mathbb{R}^d$ and the velocity $\mathbf{v} \in \mathbb{R}^d$ of particles. This distribution function describes the statistical evolution of the system of particles. It must satisfy :

$$f(t, \cdot, \cdot) \in L_{loc}^1(\mathbb{R}^d \times \mathbb{R}^d), \quad (1)$$

where $L_{loc}^1(\mathbb{R}^d \times \mathbb{R}^d)$ denotes the space of functions $u : \mathbb{R}^d \times \mathbb{R}^d \rightarrow \mathbb{R}$ such that the restriction of u to any compact subset of $(\mathbb{R}^d \times \mathbb{R}^d)$ is an integrable function [25]. Therefore, the quantity $f(t, \mathbf{x}, \mathbf{v})d\mathbf{x}d\mathbf{v}$ represents the probability of finding particles in an element of volume $d\mathbf{x}d\mathbf{v}$, around the point (\mathbf{x}, \mathbf{v}) at time t .

The distribution function f is governed by a particle transport equation or kinetic equation. For each system of particles there exists particular types of kinetic equations. The specific form of these equations is determined by the nature of the considered system