

Numerical tools for superfluids

Ionut Danaila

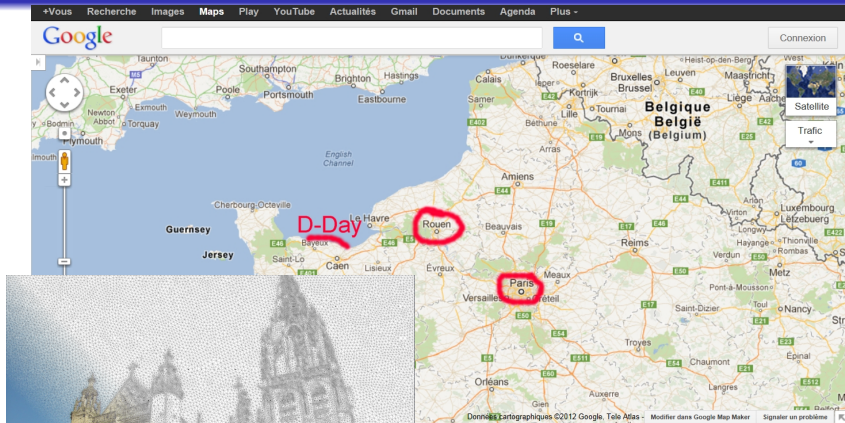
Laboratoire de mathématiques Raphaël Salem

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Workshop and Summer School Bridging classical and quantum turbulence, Cargèse, July 3-15, 2023.

Where is Rouen?



Rouen Cathedral
... meshed with FreeFem++

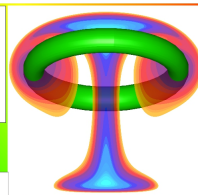
Scientific Computing at LMRS, Rouen Normandy



Fluids: vortex rings

Naviers-Stokes equations

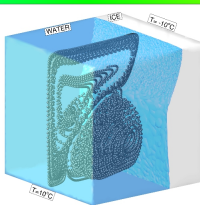
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Liquid-solid phase-change systems

Naviers-Stokes-Boussinesq equations

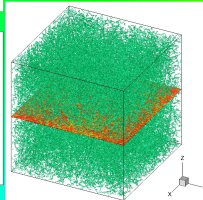
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**Super-Fluids : Quantum Turbulence (He)
Bose-Einstein Condensates**

Schrödinger/ Gross-Pitaevskii equations

<http://qute-hpc.math.cnrs.fr/>



Scientific Computing group

Research Group: Numerical methods and Applications

I. Danaila, F. Luddens, C. Lothodé



<http://lmrs-num.math.cnrs.fr/>

ANR project QUTE-HPC: QUantum Turbulence Exploration by High-Performance Computing



Agence Nationale de la Recherche

ANR Project QUTE-HPC (2019-2023)

10 members, 5 Physics/5 Mathematics

- (HPC) parallel codes for QT :: open source,
- huge simulations of physical configurations (compare with our own experiments).

<http://qute-hpc.math.cnrs.fr/>

Outline

- 1 From vortices to turbulence**
 - Vortices in fluids and superfluids
 - Classical Turbulence vs Quantum Turbulence
- 2 Numerical methods for the GP equation**
 - Computation of stationary states of the GP equation
 - Computation of Bogoliubov-de Gennes modes
- 3 Adaptive finite-element codes for the GP equation**
- 4 Spectral code for the GP equation**
- 5 Simulations of Quantum Turbulence with GPS**
- 6 Numerical models for superfluid helium**

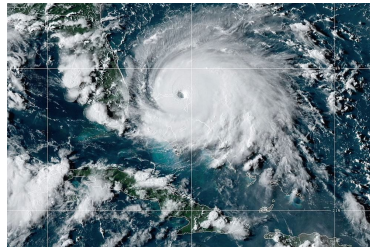
Vortices in fluids and superfluids

Vortices in classical (or normal) fluids

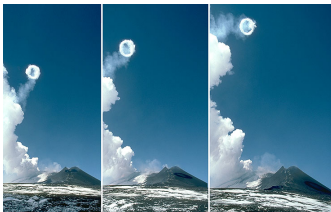
velocity-pressure \rightarrow vorticity



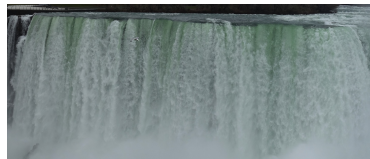
Aircraft trailing vortices



Dorian Hurricane



Vortex rings (Etna volcano)



Niagara Falls 2019

Vortices in fluids and superfluids

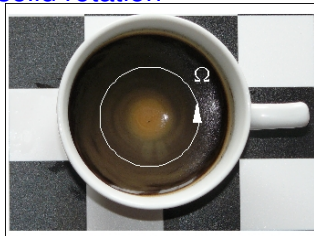
classical fluids

- easy intuition (velocity - pressure)
- complicated math description

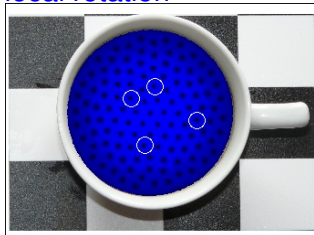
superfluids

- difficult intuition
(vanishing viscosity)
- simple math description
(wave function)

solid rotation



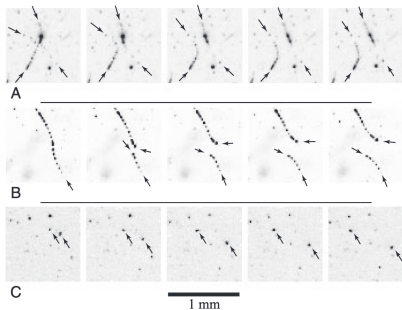
local rotation



Vortices in quantum flows

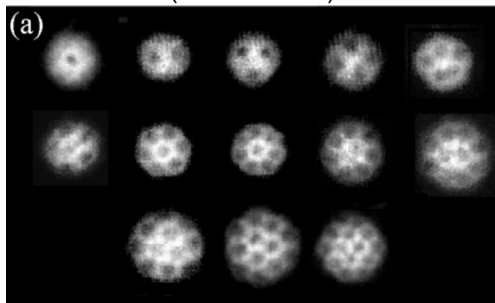
macroscopic wave-function \rightarrow velocity-pressure

Superfluid Helium
($T < T_\lambda = 2.17K$)



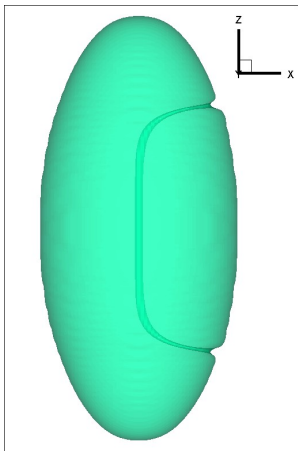
Reconnection of vortex lines
(Maryland, USA, **Bewley et al.,
PNAS. 2008**).

Bose-Einstein condensate
($T \sim 500nK$)



Vortices in rotating BEC (LKB, ENS,
France, **Madison et al., PRL, 2000**).

Identification of a quantized vortex



Macroscopic description

- $\psi \in \mathbb{C}$ wave function

$$\text{(Madelung transform)} \quad \psi = \sqrt{\rho(r)/m} e^{i\theta(r)}$$

- **vortex** :: $\rho = 0$ + rotation
- velocity field

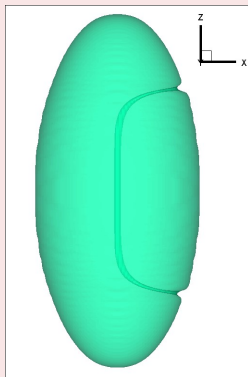
$$v(r) = \frac{\hbar}{m} \nabla \theta = i \frac{\hbar}{2m} \frac{\psi \nabla \bar{\psi} - \bar{\psi} \nabla \psi}{\rho}$$

- **quantified** circulation

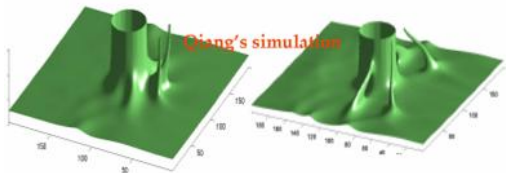
$$\Gamma = \int v(s) ds = n \frac{h}{m}, \quad v|_{r=0} \sim \frac{1}{r}.$$

Creating vortices in Bose Einstein Condensates

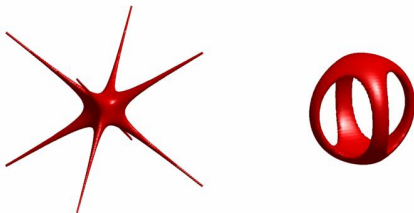
Rotation



Wake of moving objects Q. Du, Penn State

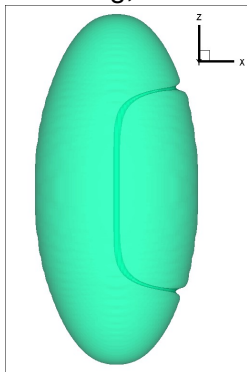


Phase imprint L.-C. Crasovan, V. M. Pérez-Garcia,
I. Danaila, D. Mihalache, L. Torner, PRA, 2004.

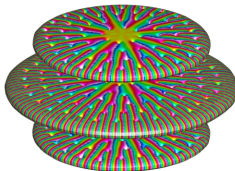


Catalogue of simulated vortices in BEC

rotating, U-vortex



rotating + optical lattice



fast rotating, giant vortex



BEC with (many) vortices

Thanks to A. Mouton.

a psychedelic walk inside a BEC

Classical Turbulence (CT)

Navier-Stokes equations

(normal incompressible fluid)

$$\nabla \cdot \mathbf{v}_n = 0,$$

$$\frac{\partial \mathbf{v}_n}{\partial t} + \mathbf{v}_n \cdot \nabla \mathbf{v}_n = -\frac{1}{\rho_n} \nabla p_n + \nu_n \Delta \mathbf{v}_n.$$

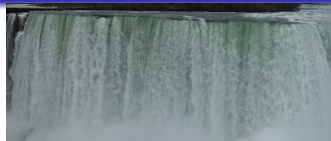
Universal definition???

- (i) 3D rotational velocity $\boldsymbol{\omega} = \nabla \times \mathbf{v}$,
- (ii) random space/time fluctuations,
- (iii) turbulent scales \gg molecular scales
and form a **continuum**,

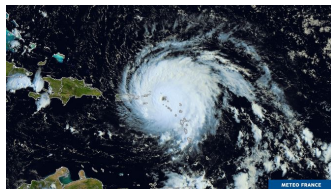
(iv) the smallest scale is set by **viscosity**,

(v) viscous dissipation transforms the kinetic energy of smallest scales into internal energy,

(vi) the diffusivity is increased by turbulence (numerical models).



Niagara Falls 2019



IRMA Hurricane

Super-Turbulence (ST)

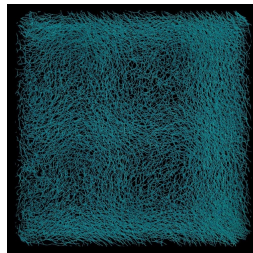
Gross-Pitaevskii equation

(superfluid)

$$i\hbar \frac{\partial}{\partial t} \psi(\mathbf{x}, t) = \left(-\frac{\hbar^2}{2m} \nabla^2 + V(\mathbf{x}) + g |\psi|^2 \right)$$

$$\psi \in \mathbb{C}, \quad g = \frac{4\pi\hbar^2 a_s}{m} > 0.$$

$$V(\mathbf{x}) = 0$$



ST in Bose-Einstein condensates and superfluid helium ($T \rightarrow 0$)

- (i) vortex tangle turbulence,
- (ii) some similarities with CT (Kolmogorov laws),
- (iii) yet many open questions.

Super-Turbulence (ST) in BEC

BEC = perfect superfluid system for QT?

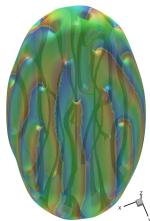
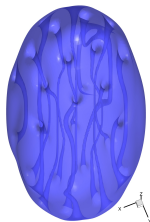
Pros

- pure superfluid system,
- highly controllable (phase imprinting),
- larger vortex cores than in He,
- finite size \rightarrow rotating/oscillating QT.

Cons

- quantitative measurements?
- pertinence of statistics?
- dissipation/thermal cloud influence?

$$V(\mathbf{x}) \neq 0$$



Recent experiments/numerics

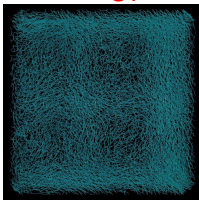
- Henn et al., J. Low Temp. Phys., 2010.
- Henn et al., J. Low Temp. Phys., 2010.
- Seman et al., Laser Phys., 2011.
- (Edts) Tsubota & Halperin, Elsevier, 2009.
- Navon et al., Nature, 2016.

Quantum Turbulence (QT) in ^4He

- Two-fluid model (Tisza, Landau): normal fluid + superfluid.
- QT = classical turbulence (Navier-Stokes) + vortex tangle turbulence (Gross-Pitaevskii)

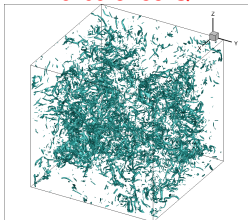
Characteristic scales Quantum Turbulence	Vortex core diameter (nm)	Vortex reconnections Kelvin waves (μm)	Intervortex distance (mm)	Tube diameter
	$d \sim \xi \sim 10^{-10} \text{ m}$		$\delta \sim 10^{-5} \text{ m}$	$D \sim 0.1 - 1 \text{ m}$
Well-established models for each component	Gross-Pitaevskii (GP) for superfluid		Navier-Stokes (NS) for normal fluid	

GP Super-Turbulence ST

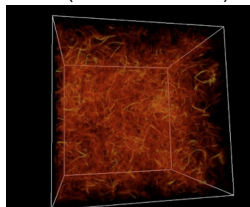


(courtesy M. Brachet)

Two-fluid Quantum Turbulence QT



CT (Navier-Stokes)



(courtesy E. Lévêque)

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Models for superfluids (T=0): GP equation

Time-dependent GP → real time dynamics

$$i\hbar \frac{\partial \psi}{\partial t} = -\frac{\hbar^2}{2m} \nabla^2 \psi + V_{\text{trap}} \psi + g|\psi|^2 \psi - i\hbar \Omega A^T \nabla \psi$$

Time-independent GP → ground and meta-stable states

$$\psi = \phi \exp(-i\mu t/\hbar), \quad -\frac{\hbar^2}{2m} \nabla^2 \phi + V_{\text{trap}} \phi + Ng_{3D} |\phi|^2 \phi - \mu \phi = 0$$

Bogoliubov - de Gennes → stability of stationary states

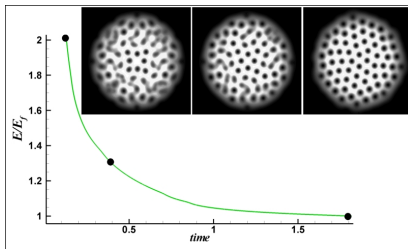
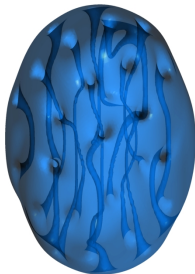
$$\delta \psi = \left(a(\mathbf{x}) e^{-i\omega t} + b^*(\mathbf{x}) e^{i\omega^* t} \right),$$

$$\begin{pmatrix} H(\Omega) & g\phi^2 \\ -g(\phi^*)^2 & -H(-\Omega) \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \hbar\omega \begin{pmatrix} a \\ b \end{pmatrix}$$

$$H(\Omega) = -\frac{\hbar^2}{2m} \nabla^2 - \mu(\phi) + V_{\text{trap}} + 2g|\phi|^2 - i\hbar \Omega A^T \nabla$$

Computation of stationary states

- used as initial conditions for time-dependent simulations,
- analyse meta-stable states observed in experiments,
- used for stability analysis (Bogoliubov-de Gennes).



Minimisation of the GP energy

$\mathcal{D} \subset \mathbb{R}^3$ et $u = 0$ on $\partial\mathcal{D}$

$$E(u) = \int_{\mathcal{D}} \frac{1}{2} |\nabla u|^2 + C_{trap}(\mathbf{r}) |u|^2 + \frac{C_g}{2} |u|^4 - iC_{\Omega} \int_{\mathcal{D}} u^* A^T \nabla u$$

under the unitary norm constraint

$$\int_{\mathcal{D}} |u|^2 = 1$$

(meta-)stable states :: local minima of the energy $\min E(u)$

Numerical methods for the stationary GP equation

- Imaginary time propagation.
- Direct minimization of the energy \rightarrow Sobolev gradients.

Imaginary time propagation

Normalized gradient flow (Bao and Du, 2004)

- Backward-Euler (BE) semi-implicit method

$$\frac{\tilde{u} - u_n}{\delta t} = \frac{1}{2} \Delta \tilde{u} - C_{\text{trap}} \tilde{u} - C_g |u_n|^2 \tilde{u} + i C_\Omega A^T \nabla \tilde{u}$$

- Impose the constraint : $\|u\|_2 = \int_{\mathcal{D}} |u|^2 = 1 \implies$ normalization

$$u_{n+1} = \frac{\tilde{u}(t_{n+1})}{\|\tilde{u}(t_{n+1})\|_2}$$

Remarks

- The gradient flow structure is lost at the discrete level!
- The solution evolves far from the manifold of the constraint!

Sobolev gradient descent method (1)

Normalized gradient flow

$$\frac{\partial u}{\partial t} = -\nabla E(u)$$

$$-\frac{1}{2}\nabla_{L^2} E(u) = \frac{1}{2}\Delta u - C_{trap}u - C_g|u|^2u + iC_\Omega A^T \nabla u$$

New ideas

- 1 Define a "better gradient" for the descent method.
- 2 Evolve the iterates close to the spherical manifold.
- 3 Use Riemannian Optimization for the conjugate-gradient.

A better gradient

I. Danaila and P. Kazemi, *SIAM J. Sci Computing*, 2010.

- physical insight from another form of the energy

$$E(u) = \int_{\mathcal{D}} \frac{1}{2} |\nabla u + iC_{\Omega} \mathbf{A}u|^2 + \left(C_{trap} - \frac{C_{\Omega}^2 r^2}{2} \right) |u|^2 + \frac{C_g}{2} |u|^4$$

- mathematical proof for a new inner product

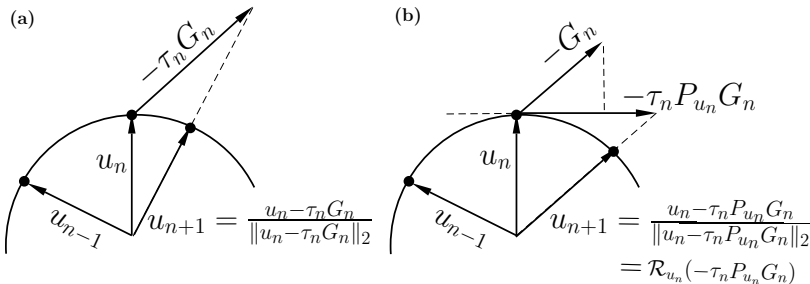
$$\langle u, v \rangle_{H_A} = \int_{\mathcal{D}} \langle u, v \rangle + \langle \nabla_A u, \nabla_A v \rangle, \quad \nabla_A = \nabla + iC_{\Omega} \mathbf{A}$$

- equivalence

$$H_A(\mathcal{D}, \mathbb{C}) = H^1(\mathcal{D}, \mathbb{C}) \subset L^2(\mathcal{D}, \mathbb{C})$$

- provides a better preconditioner (other choices possible).

Stay close to the Manifold



I. Danaila and P. Kazemi, SIAM J. Sci Computing, 2010.

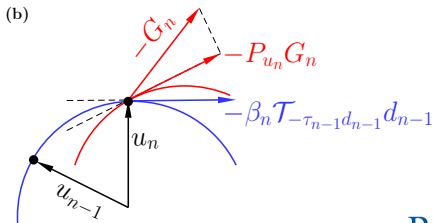
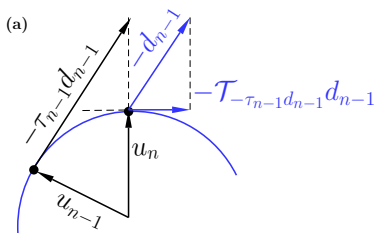
- Spherical manifold $\mathcal{M} := \{u \in H_0^1(\mathcal{D}) : \|u\|_2 = 1\}$.
 - Gradient method: $u_{n+1} = u_n - \tau_n P_{u_n, X} G_n$,
 - Projected gradient
- $P_{u_n, X} G_n \in \mathcal{T}_{u_n} \mathcal{M} = \{v \in H_0^1(\mathcal{D}) : \langle u_n, v \rangle_{L^2} = 0\}$
- Explicit formula for the projected gradient

Even better idea: Riemannian gradient method

P.-A. Absil, R. Mahony and R. Sepulchre, Optimization Algorithms on Matrix Manifolds, Princeton (2008).

Ideas

- Constrained minimization \implies Unconstrained min. on \mathcal{M} .
- Adapt the Nonlinear conjugate-gradient (Euclidean case).
- Transport all the vectors to the tangent space $\mathcal{T}_{u_n}\mathcal{M}$.



The Riemannian conjugate-gradient method

I. Danaila, B. Protas, SIAM J. Sci. Computing, 2017.

$$(RCG) \quad u_{n+1} = \mathcal{R}_{u_n}(-\tau_n d_n), \quad n = 0, 1, \dots, \quad (1)$$

$$d_0 = -P_{u_0, H_A} G_0, \quad (2)$$

$$d_n = -P_{u_n, H_A} G_n + \beta_n \mathcal{T}_{-\tau_{n-1}} d_{n-1}(d_{n-1}), \quad n = 1, 2, \dots$$

- Polak-Ribière momentum term

$$\beta_n = \beta_n^{PR} := \frac{\left\langle P_{u_n, H_A} G_n, (P_{u_n, H_A} G_n - \mathcal{T}_{-\tau_{n-1}} d_{n-1} P_{u_{n-1}, H_A} G_{n-1}) \right\rangle_{H_A}}{\left\langle P_{u_{n-1}, H_A} G_{n-1}, P_{u_{n-1}, H_A} G_{n-1} \right\rangle_{H_A}}. \quad (3)$$

- optimal descent step (Brent's method)

$$\tau_n = \underset{\tau > 0}{\operatorname{argmin}} E(\mathcal{R}_{u_n}(-\tau d_n)), \quad (4)$$

The Riemannian conjugate-gradient method

I. Danaila, B. Protas, SIAM J. Sci. Computing, 2017.

$$(RCG) \quad u_{n+1} = \mathcal{R}_{u_n}(-\tau_n d_n), \quad n = 0, 1, \dots, \quad (1)$$

$$d_n = P_{u_n, H_A} G_n$$

Implementation with finite-elements

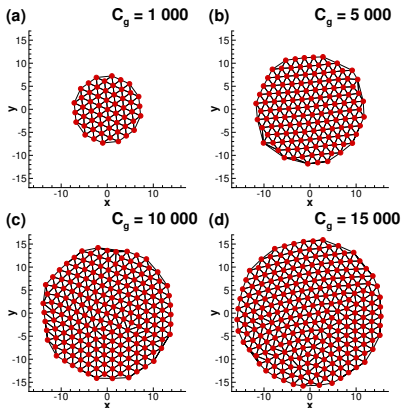
- looks horrible, but ... easy with FreeFem++
- easy and elegant implementation (like the math formulation)!

$$\beta_n = \beta_n^{PR} := \frac{\left\langle P_{u_n, H_A} G_n, (P_{u_n, H_A} G_n - \mathcal{T}_{-\tau_{n-1}} d_{n-1} P_{u_{n-1}, H_A} G_{n-1}) \right\rangle_{H_A}}{\left\langle P_{u_{n-1}, H_A} G_{n-1}, P_{u_{n-1}, H_A} G_{n-1} \right\rangle_{H_A}}. \quad (3)$$

- optimal descent step (Brent's method)

$$\tau_n = \underset{\tau > 0}{\operatorname{argmin}} E(\mathcal{R}_{u_n}(-\tau d_n)) \quad (4)$$

BEC with dense Abrikosov lattice \rightarrow QT



Harmonic potential and high angular velocities:

$$C_{\text{trap}} = r^2/2, \quad C_g = 1000, 5000, 10000, 15000, \quad C_\Omega = 0.9.$$

- Identification of vortices with FreeFem++.
- Post-processing measuring r_V and b_V .
- **Can be used with experimental data.**

Bogoliubov-de Gennes modes: linearisation of the GP time-dependent equation

Two-component condensate:

$$i\hbar \frac{\partial \psi_1}{\partial t} = \left[-\frac{\hbar^2}{2m} \nabla^2 + V_{\text{trap}}(\mathbf{x}) + g_{11} |\psi_1|^2 + g_{12} |\psi_2|^2 \right] \psi_1,$$

$$i\hbar \frac{\partial \psi_2}{\partial t} = \left[-\frac{\hbar^2}{2m} \nabla^2 + V_{\text{trap}}(\mathbf{x}) + g_{21} |\psi_1|^2 + g_{22} |\psi_2|^2 \right] \psi_2.$$

The Bogoliubov-de Gennes model is based on the linearisation:

$$\psi_1(\mathbf{x}, t) = \exp(-i\mu_1 t/\hbar) \left(\phi_1 + a(\mathbf{x}) e^{-i\omega t} + b^*(\mathbf{x}) e^{i\omega^* t} \right)$$

$$\psi_2(\mathbf{x}, t) = \exp(-i\mu_2 t/\hbar) \left(\phi_2 + c(\mathbf{x}) e^{-i\omega t} + d^*(\mathbf{x}) e^{i\omega^* t} \right)$$

BdG equations: linear eigenvalue problem

$$[A_1 A_2] \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \hbar\omega \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix}$$

$$A_1 = \begin{pmatrix} H - \mu_1 + 2g_{11}|\phi_1|^2 + g_{12}|\phi_2|^2 & g_{11}\phi_1^2 \\ -g_{11}(\phi_1^*)^2 & -(H - \mu_1 + 2g_{11}|\phi_1|^2 + g_{12}|\phi_2|^2) \\ g_{21}\phi_1^*\phi_2 & g_{21}\phi_1\phi_2\phi_2^2 \\ -g_{21}\phi_1^*\phi_2^* & -g_{21}\phi_1\phi_2^* \end{pmatrix}$$

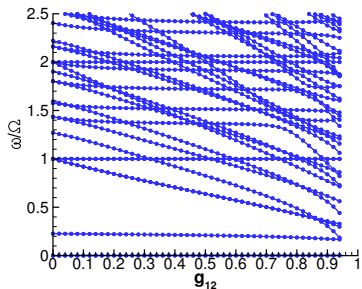
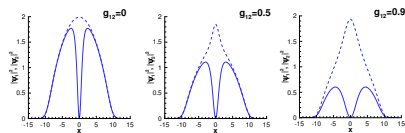
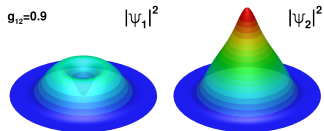
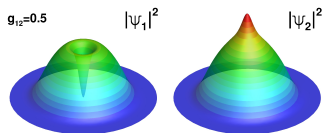
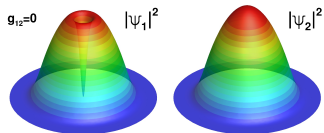
$$A_2 = \begin{pmatrix} g_{12}\phi_1\phi_2^* & g_{12}\phi_1\phi_2 \\ -g_{12}\phi_1^*\phi_2^* & -g_{12}\phi_1^*\phi_2 \\ H - \mu_2 + g_{21}|\phi_1|^2 + 2g_{22}|\phi_2|^2 & g_{22}\phi_2^2 \\ -g_{22}(\phi_2^*)^2 & -(H - \mu_2 + g_{21}|\phi_1|^2 + 2g_{22}|\phi_2|^2) \end{pmatrix}$$

$$H = -\frac{\hbar^2}{2m}\nabla^2 + V_{\text{trap}}$$

- Interface with ARPACK to solve this problem!

BdG 2d: Vortex-Antidark Solitary Waves

I. Danaila, M. A. Kamehchi, V. Gokhroo, P. Engels, P. G. Kevrekidis, PRA, 2016.

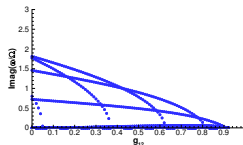
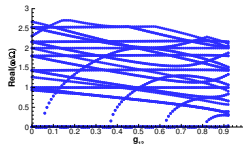
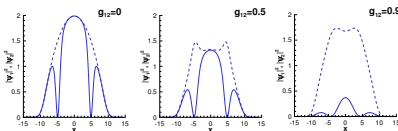
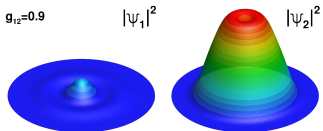
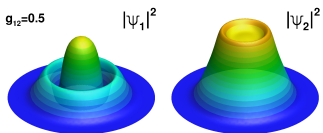
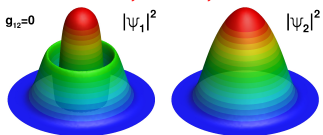




Computation of Bogoliubov-de Gennes modes

BdG 2d: Ring-Antidark-Ring Solitary Waves

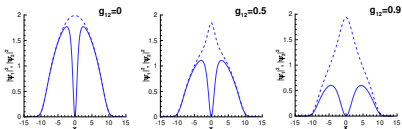
I. Danaila, M. A. Khamehchi, V. Gokhroo, P. Engels, P. G. Kevrekidis, PRA, 2016.



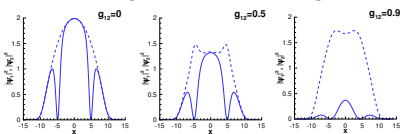
BdG 2d: mesh adaptivity

I. Danaila, M. A. Kamehchi, V. Gokhroo, P. Engels, P. G. Kevrekidis, PRA, 2016.

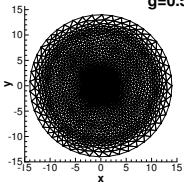
Vortex-Antidark



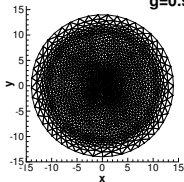
Ring-Antidark-Ring



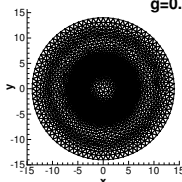
g=0.5



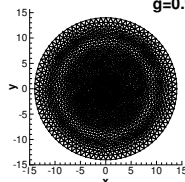
g=0.9



g=0.5



g=0.9



BdG 2d: mesh adaptivity

I. Danaila, M. A. Kamehchi, V. Gokhroo, P. Engels, P. G. Kevrekidis, PRA, 2016.

Vortex-Antidark

Ring-Antidark-Ring



The BdG FreeFem++ toolbox

- looks horrible, but ...
- easy and elegant implementation (like the math formulation)!

G. Sadaka, V. Kalt, I. Danaila and F. Hecht

A finite element toolbox for the Bogoliubov-de Gennes stability analysis of Bose-Einstein condensates, arXiv:2303.05350 (2023).

Outline

- 1 **From vortices to turbulence**
 - Vortices in fluids and superfluids
 - Classical Turbulence vs Quantum Turbulence
- 2 **Numerical methods for the GP equation**
 - Computation of stationary states of the GP equation
 - Computation of Bogoliubov-de Gennes modes
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- 5 **Simulations of Quantum Turbulence with GPS**
- 6 **Numerical models for superfluid helium**

FreeFem++: a generic finite-element solver

FreeFem++ (www.freefem.org)

Free Generic PDE solver using finite elements (2D and 3D)

- powerful mesh generator,
- easy to implement weak formulations,
- use combined P1, P2 and P4 elements,
- complex matrices available,
- mesh interpolation and **adaptivity**.

You are welcome to participate in the:
FreeFem++ Days, Paris, December, every year.

FreeFem++ syntax

- create a mesh and a finite element space

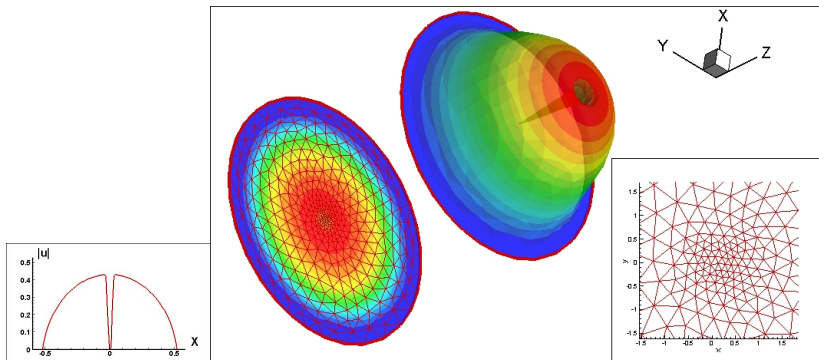
```
border circle(t=0,2*pi)
{label=1;x=Rmax*cos(t);y=Rmax*sin(t)};
mesh Th=buildmesh(circle(100));
fespace Vh(Th,P1);    fespace Vh4(Th,P4);
```

- solve the Poisson eq: $-\Delta u = f \implies \int_D \nabla u \nabla v - \int_D f v = 0$

```
func f=4; // RHS (source) function
fespace Vh(Th, P1); // FE space
Vh u,v; // u=unknown, v=test function
// Variational (weak formulation)
problem Poisson(u,v)= int2d(Th) (dx(u)*dx(v)+dy(u)*dy(v))
- int2d(Th) (f*v)
+ on(1,u=0); // Dirichlet boundary condition
Poisson; // Solve the problem
plot(u,dim=2,fill=1); // plot the solution
```

- write the weak formulation:: FreeFem will take care of the rest!

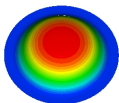
Mesh adaptivity



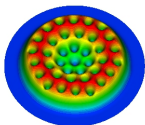
BEC with giant vortex (1)

$$C_{\text{trap}}(x, y) = (1 - \alpha)r^2 + \frac{1}{4}kr^4, \quad C_g = 1000, \quad k = 1, \quad C_\Omega = 0, 3, 4.$$

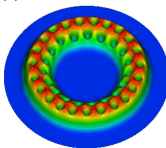
(a)



(b)



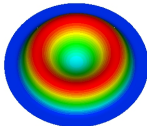
(c)

 $\alpha = 1/2$

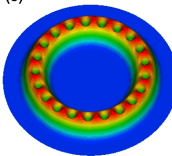
(Regime 1),

Kasamatsu, Tsubota,
Ueda, PRA, 2002.

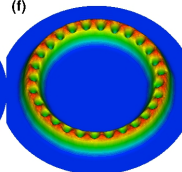
(d)



(e)



(f)

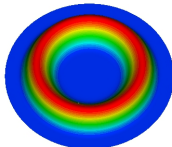
 $\alpha = 11/2,$

(Regime 2),

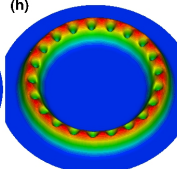
Aftalion,
PRA, 2004.

Danaila,

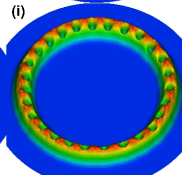
(g)



(h)



(i)

 $\alpha = 9,$

(Regime 3)

Aftalion,
PRA, 2004.

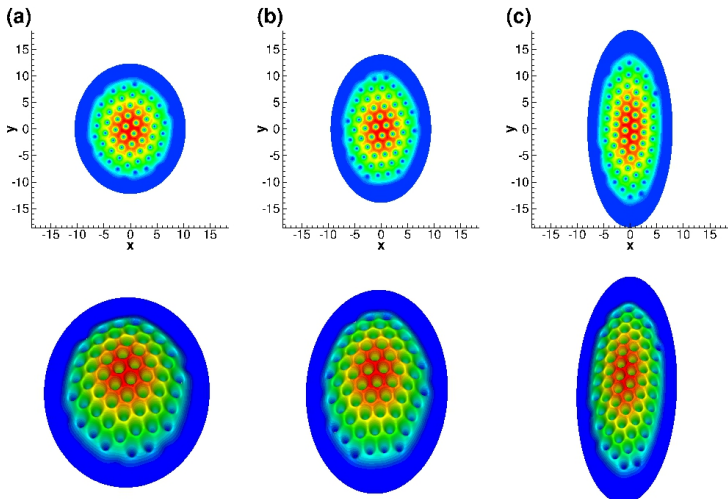
Danaila,



BEC with anisotropic traps

$$C_{\text{trap}}(x, y) = \frac{1}{2} [(1 + \eta^2)x^2 + (1 - \eta)y^2], \quad \eta = 2(1 - C_{\Omega})\epsilon,$$

$$\epsilon = 0.15, 0.35, 0.65, C_{\Omega} = 0.9.$$



FreeFem++ Toolbox (www.freefem.org)

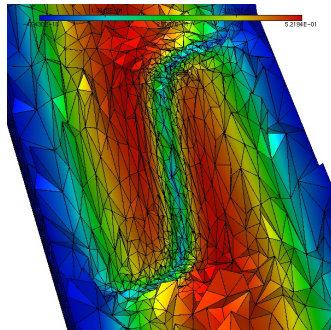
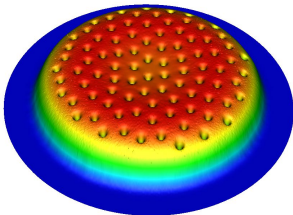
Developers: G. Vergez, I. Danaila, F. Hecht.

Computer Physics Communications, 2016 (with programs)!

GFEM: finite element solver

2D/3D anisotropic mesh adaptation, flexibility for boundary conditions,

- stationary GP: different Sobolev gradients.
- instationary GP: splitting, relaxation schemes.



FreeFem++ Toolbox for vortex identification

Developers: V. Kalt, G. Sadaka, I. Danaila, F. Hecht.

Computer Physics Communications 284 (2023) 108606



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Computer Physics Communications

journal homepage: www.elsevier.com/locate/cpc



Identification of vortices in quantum fluids: Finite element algorithms and programs ☆☆☆



Victor Kalt^a, Georges Sadaka^a, Ionut Danaila^{a,*}, Frédéric Hecht^b

^a Univ Rouen Normandie, CNRS, LMRS, Laboratoire de Mathématiques Raphaël Salem, UMR 6085, F-76000 Rouen, France

^b Sorbonne Université, CNRS UMR 7598, Laboratoire Jacques-Louis Lions, F-75005, Paris, France

Simple idea for vortex identification

- Discretisation of $\psi = \psi_r + i\psi_i$ with P1 finite-elements.

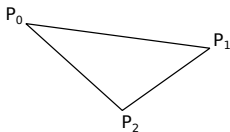
- Vortex found if:

$$\min(\psi_r(P_0), \psi_r(P_1), \psi_r(P_2)) < 0,$$

$$\min(\psi_i(P_0), \psi_i(P_1), \psi_i(P_2)) < 0,$$

$$\max(\psi_r(P_0), \psi_r(P_1), \psi_r(P_2)) > 0,$$

$$\max(\psi_i(P_0), \psi_i(P_1), \psi_i(P_2)) > 0.$$

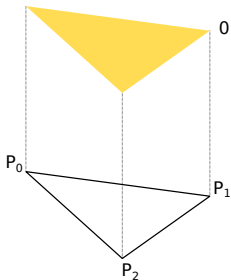


- Winding number approximated from:

$$\kappa = \frac{1}{2\pi} \Im \left(\log \left(\frac{\psi(P_1)}{\psi(P_0)} \right) + \log \left(\frac{\psi(P_2)}{\psi(P_1)} \right) + \log \left(\frac{\psi(P_0)}{\psi(P_2)} \right) \right).$$

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- Vortex found if:

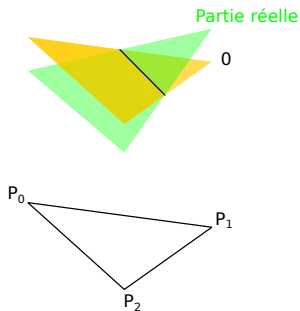
$$\begin{aligned} \min(\psi_r(P_0), \psi_r(P_1), \psi_r(P_2)) &< 0, \\ \min(\psi_i(P_0), \psi_i(P_1), \psi_i(P_2)) &< 0, \\ \max(\psi_r(P_0), \psi_r(P_1), \psi_r(P_2)) &> 0, \\ \max(\psi_i(P_0), \psi_i(P_1), \psi_i(P_2)) &> 0. \end{aligned}$$

- Winding number approximated from:

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Simple idea for vortex identification

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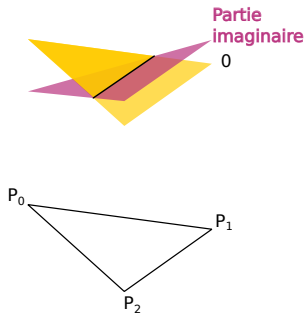
$$\begin{aligned} \min(\psi_r(P_0), \psi_r(P_1), \psi_r(P_2)) &< 0, \\ \min(\psi_i(P_0), \psi_i(P_1), \psi_i(P_2)) &< 0, \\ \max(\psi_r(P_0), \psi_r(P_1), \psi_r(P_2)) &> 0, \\ \max(\psi_i(P_0), \psi_i(P_1), \psi_i(P_2)) &> 0. \end{aligned}$$

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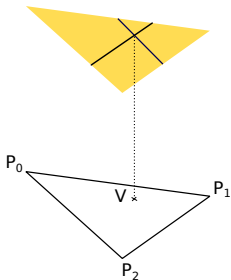
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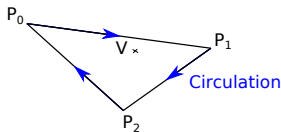
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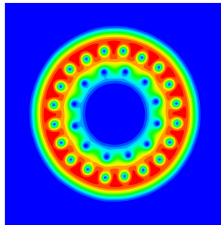


- Winding number approximated from:

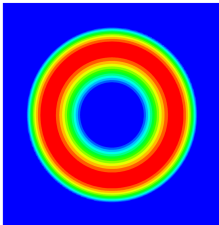
$$\kappa = \frac{1}{2\pi} \Im \left(\log \left(\frac{\psi(P_1)}{\psi(P_0)} \right) + \log \left(\frac{\psi(P_2)}{\psi(P_1)} \right) + \log \left(\frac{\psi(P_0)}{\psi(P_2)} \right) \right).$$

BEC: Identification of a giant vortex

a)



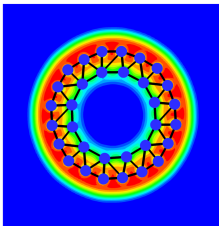
b)



c)



d)



- a) Initial density (simulation with GPFEM),
- b) Thomas-Fermi density,
- c) Vortex zones,
- d) Identified vortices.

Outline

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ANR project QUTE-HPC: QUantum Turbulence Exploration by High-Performance Computing



Agence Nationale de la Recherche

ANR Project QUTE-HPC (2019-2022)

10 members, 5 Physics/5 Mathematics

- (HPC) parallel codes for QT :: **open source**,
<http://qute-hpc.math.cnrs.fr/>

ANR Project BECASIM (2013-2017)

25 members from Mathematics

- numerics for real and imaginary time GP,
- mathematical theory, numerical analysis.

<http://becasim.math.cnrs.fr/>

GPS code: Gross Pitaevskii Simulator

Developers: Ph. Parnaudeau, A. Suzuki, J.-M Sac-Epée.

Solver for the stationary GP

- imaginary-time propagation: Krylov preconditioned Backward Euler (Bao, 2003; Antoine & Duboscq, 2014).
- direct minimization of the GP-energy by Sobolev gradients (Danaila & Kazemi, 2010).
- Newton method.

Solver for the real-time GP

- relaxation scheme (Besse, 2004).
- Lie/Strang splitting scheme.
- Crank-Nicolson scheme.

GPS code: Spatial discretisation

Differential operators

- pseudo-spectral Fourier (FFTW 1D),
- 6th order compact finite-difference schemes.

Linear system solvers (in house)

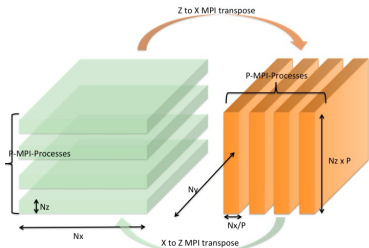
- BiCGStab,
- Generalized Conjugate Residual (GCR).

Boundary conditions, initial conditions

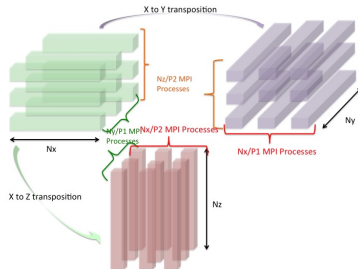
- BC: periodic (spectral), Dirichlet (FD).
- initial conditions: Thomas-Fermi, vortex ansatz, etc.

GPS code: MPI decomposition

• Slab decomposition



• Pencil decomposition



Step 1-Computation 1D FFT or CS to compute ∂_x^2 and ∂_x ;

Step 1- X to Y transposition Pencil decomposition.

Step 2-Computation 1D FFT or CS to compute ∂_y^2 and ∂_y ;

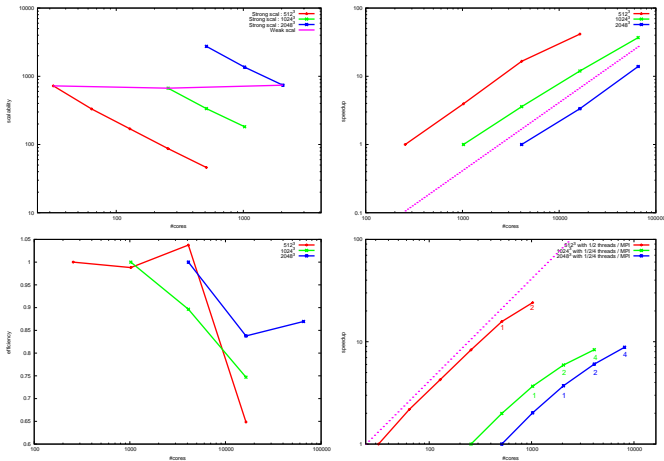
Step 2- X to Z transposition Pencil or Slab decomposition.

Step 3-Computation 1D FFT or CS to compute ∂_z^2 ;

GPS code: hybrid MPI - OpenMP

- **2 hybrid MPI-OpenMP parallelization schemes**, based on a transpose algorithm: slab and pencil decompositions.
- Hybrid parallelization schemes are similar for both space discretizations: FFT or CS.
- **OpenMP parallelization** consists in an inner loop optimization, and an intensive use of "collapse" directives in order to optimize it.
- In order to **avoid the cost of the collective communications**, a **non-blocking collective communication** may be used (LibNBC/MPI-3).

GPS code: scalability for the slab decomposition

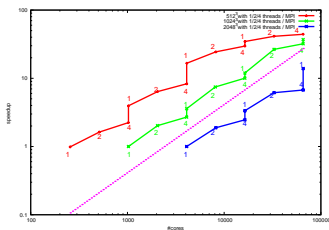
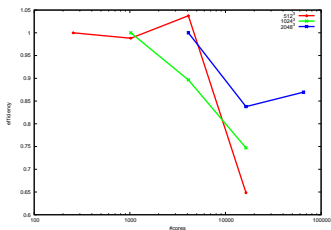
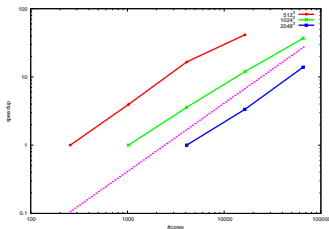
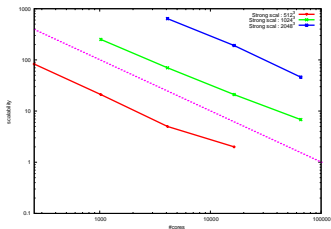


3D case with 512^3 , 1024^3 and 2048^3 grid points

With [64 : 2048] MPI processes and 1, 2, or 4 threads by MPI

processes

GPS code: scalability for the pencil decomposition



3D case with 512³ and 1024³ grid points

[256 : 64536] MPI processes and 1, 2 or 4 threads by OpenMP

GPS code: summary

GPS is an **accurate, robust, efficient and high performance code to simulate Bose-Einstein condensates on a large choice of computing architectures.**

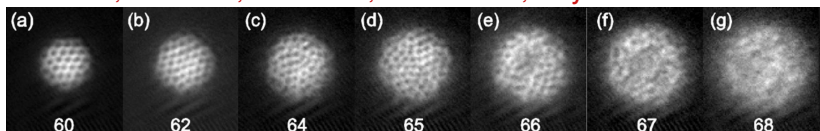
- quasi-linear scaling with both decompositions,
- good efficiency in term of runtime performance,
- 4 threads per process results in a smooth gain using OpenMP.

The Input/Output are performed using ADIOS (Oak Ridge)
Developers of the GPS-IO: Ph. Parnaudeau, A. Mouton.

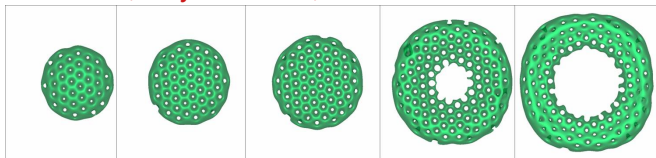
Simulation of fast rotating condensates

- (stationary GP) 3D simulation of the experimental configuration (10^7 grid points).

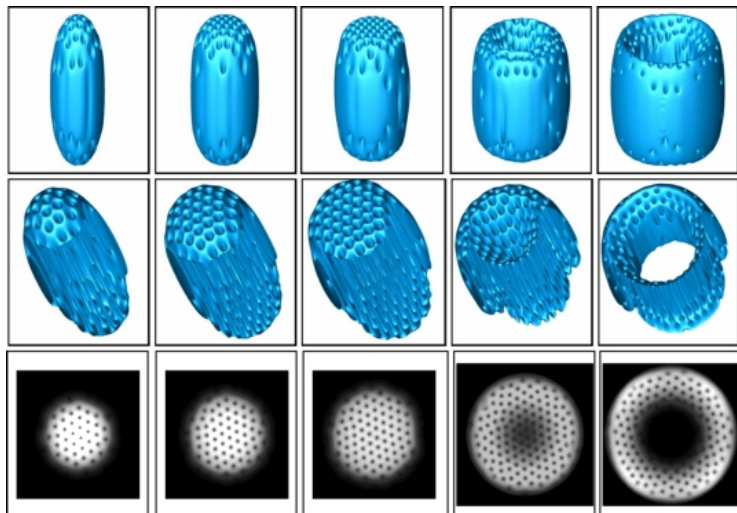
V. Bretin, S. Stock, Y. Seurin, J. Dalibard, Phys. Rev. Lett. 2003.



I. Danaila, Phys. Rev. A, 2005.



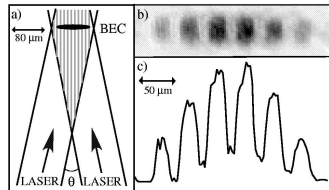
2005 3D Simulation: grid $240^3 = 2$ weeks of CPU



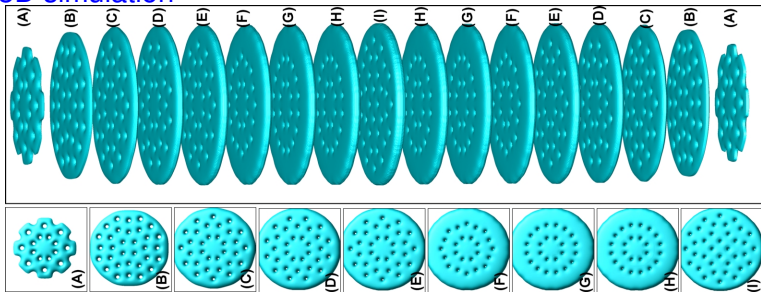
Optical lattice potential: $V_{trap} = r^2 + U \sin^2(\pi z/d)$

- Non rotating BEC in optical lattices

Z. Handzibababic, S. Stock, B. Battelier, V. Bretin, J. Dalibard,
Phys. Rev. Lett. 2004.



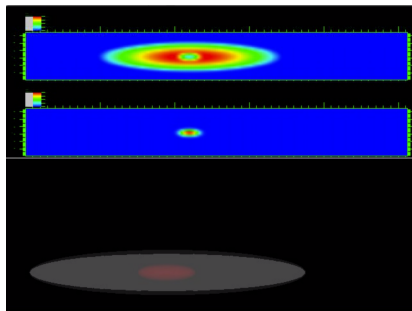
- 3D simulation



Interaction between two BEC (bosons vs fermions)

S. Laurent, Ph. Parnaudeau, F.Chevy, I. Danaila, Nonlinear dynamics of coupled superfluids, xarchiv 1904.07040, 2019.

movie 1
movie 2



Outline

- 1 **From vortices to turbulence**
 - Vortices in fluids and superfluids
 - Classical Turbulence vs Quantum Turbulence
- 2 **Numerical methods for the GP equation**
 - Computation of stationary states of the GP equation
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- 5 **Simulations of Quantum Turbulence with GPS**
- 6 **Numerical models for superfluid helium**

ANR project QUTE-HPC: QUantum Turbulence Exploration by High-Performance Computing

Joint work with:

M. Kobayashi (Kyoto), M. E. Brachet (ENS Paris), Ph. Parnaudeau (Poitiers), C. Lothodé, F. Luddens, L. Danaila (Rouen)

Computer Physics Communications 258 (2021) 107579



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Computer Physics Communications

journal homepage: www.elsevier.com/locate/cpc



Quantum turbulence simulations using the Gross–Pitaevskii equation:
High-performance computing and new numerical benchmarks[☆]



Michikazu Kobayashi^a, Philippe Parnaudeau^b, Francky Luddens^c, Corentin Lothodé^c,
Luminita Danaila^d, Marc Brachet^e, Ionut Danaila^{c,*}

GP model and hydrodynamic analogy

$$i\hbar \frac{\partial}{\partial t} \psi(\mathbf{x}, t) = \left(-\frac{\hbar^2}{2m} \nabla^2 + g |\psi(\mathbf{x}, t)|^2 \right) \psi(\mathbf{x}, t), \quad g = \frac{4\pi\hbar^2 a_s}{m}$$

Madelung transform: $\psi = \sqrt{n(\mathbf{x}, t)} e^{i\theta(\mathbf{x}, t)}$

- n is the atomic density, $\rho = mn$ the mass density,
- the velocity

$$\mathbf{v}(\mathbf{x}, t) = \frac{\hbar}{m} \nabla \theta(\mathbf{x}, t) = \frac{\hbar}{\rho} \frac{\psi^* \nabla \psi - \psi \nabla \psi^*}{2i}$$

- Euler equations (zero-viscosity fluid)

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

$$\frac{\partial \mathbf{v}}{\partial t} + \frac{1}{2} \nabla (\mathbf{v}^2) = -\frac{1}{\rho} \nabla \left(\frac{g \rho^2}{2m^2} \right) + \frac{\hbar^2}{2m^2} \nabla \left(\frac{1}{\sqrt{\rho}} \nabla^2 (\sqrt{\rho}) \right).$$

Physical parameters for QT

Periodic boundary conditions: Background flow $\rho = \rho_0$.

Typical scales

- sound velocity c and Mach number

$$c = \sqrt{\frac{\partial P_0}{\partial \rho_0}} = \frac{\sqrt{g\rho_0}}{m} = \sqrt{\frac{gn_0}{m}} \implies M = \frac{v}{c} \ll 1.$$

- healing length ξ (size of a vortex)

$$\xi = \frac{\hbar}{\sqrt{2mgn_0}} = \frac{\hbar}{\sqrt{2m\mu_0}} = \frac{1}{\sqrt{2}} \frac{\hbar}{mc}.$$

- dispersion relation ($a(\mathbf{x}) = ue^{i\mathbf{k}\cdot\mathbf{x}}$, $b(\mathbf{x}) = ve^{i\mathbf{k}\cdot\mathbf{x}}$):

$$\delta\psi = a(\mathbf{x})e^{-i\omega t} + b^*(\mathbf{x})e^{i\omega^* t}, \implies \omega = ck \sqrt{1 + \frac{\xi^2 k^2}{2}} \implies (k\xi \ll 1).$$

GPS code for Quantum Turbulence

Developers: C. Lothodé (Rouen), F. Luddens (Rouen), Ph. Parnaudeau (Poitiers), M. Kobayashi (Kyoto).

Initial condition for QT simulation

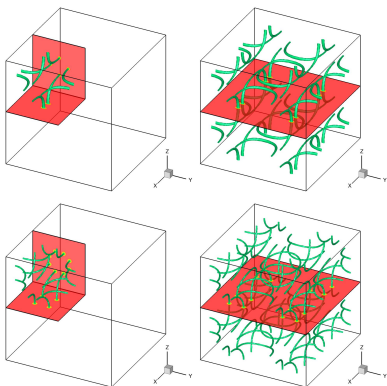
- 1 Taylor-Green vortices.
- 2 ABC-flow.
- 3 Random-phase field.
- 4 Random vortex rings.

Post-processing of data

- Visualisation of vortices (movies).
- Spectra of the kinetic energy.
- Scaling laws.

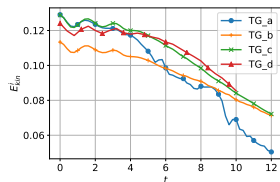
Initial condition 1: Taylor-Green vortices

Pioneering work: **C. Nore, M. Abid, M. Brachet**, Physics of Fluids, 1997.



$$\mathbf{u}^{adv} = \begin{pmatrix} \sin(x) \cos(y) \cos(z) \\ \cos(x) \sin(y) \cos(z) \\ 0 \end{pmatrix}$$

$\psi|_{t=0}$ contains vortices with winding number 3.

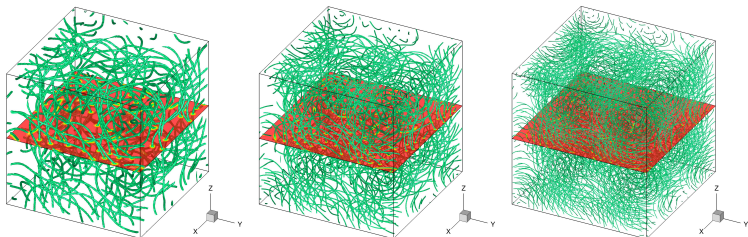


Initial condition 1: Taylor-Green vortices

movie

Initial condition 2: ABC-flow

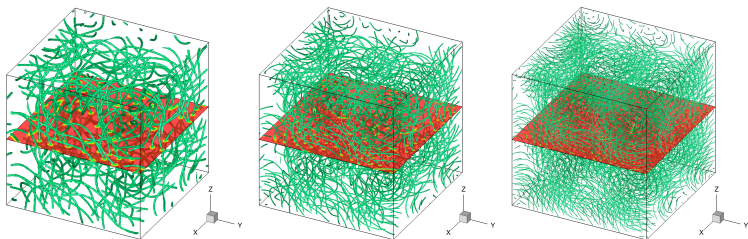
P. C. di Leoni, P. D. Mininni and M. Brachet, Phys. Rev. A, 2017.



$$\mathbf{u}^{adv} = \begin{pmatrix} B(\cos(y) + \cos(2y)) + C(\sin(z) + \sin(2z)) \\ C(\cos(z) + \cos(2z)) + A(\sin(x) + \sin(2x)) \\ A(\cos(x) + \cos(2x)) + B(\sin(y) + \sin(2y)) \end{pmatrix}$$

Initial condition 2: ABC-flow

P. C. di Leoni, P. D. Mininni and M. Brachet, Phys. Rev. A, 2017.

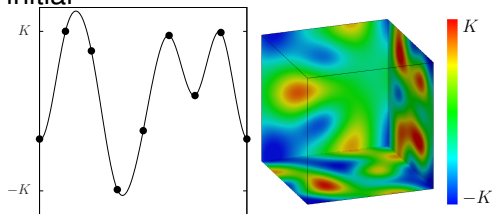


$$\mathbf{u}^{adv} = \begin{pmatrix} B(\cos(y) + \cos(2y)) + C(\sin(z) + \sin(2z)) \\ C(\cos(z) + \cos(2z)) + A(\sin(x) + \sin(2x)) \\ A(\cos(x) + \cos(2x)) + B(\sin(y) + \sin(2y)) \end{pmatrix}$$

Initial condition 3: Smoothed Random Phase

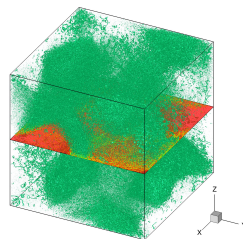
original

initial



$$\psi_{\text{SRP}} = e^{i\theta(\mathbf{x})}, \quad \theta_{i,j,k} \in [-K, K].$$

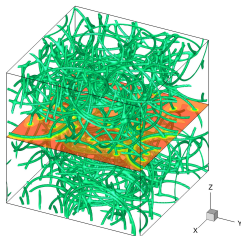
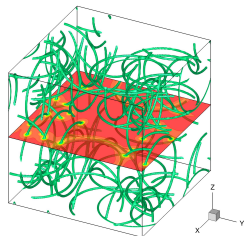
final



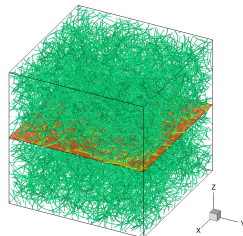
Initial condition 4: Random Vortex Rings

original

initial



final



$$\psi_{VR}(x, y, z, R) = f\left(\sqrt{(r-R)^2 + \tilde{z}^2}\right) e^{\pm i \tan^{-1}\left(\frac{\tilde{z}}{r-R}\right)}$$

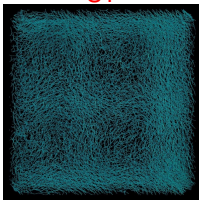
Outline

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Models for superfluid helium

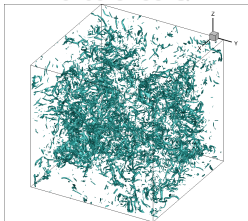
$T \sim 0.3K$

GP Super-Turbulence
ST



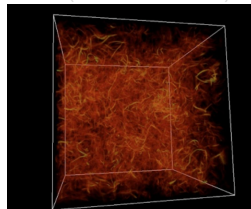
$T \sim 1K$

Two-fluid Quantum
Turbulence QT



$T \sim 2.K$

CT (Navier-Stokes)



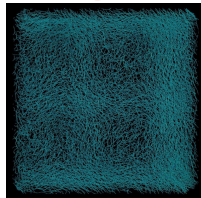
Navier-Stokes type two-fluid models

Idea: couple the Euler equation (superfluid) and Navier-Stokes equations (normal fluid).

$T \sim 0.3K$

GP Super-Turbulence

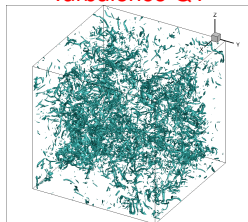
ST



$T \sim 1K$

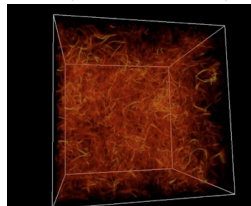
Two-fluid Quantum

Turbulence QT



$T \sim 2.K$

CT (Navier-Stokes)



The HVBK model for QT

Hall-Vinen-Bekharevich-Khalatnikov (HVBK) model:

$$\begin{aligned} \nabla \cdot \mathbf{v}_n &= \mathbf{0}, \quad \nabla \cdot \mathbf{v}_s = \mathbf{0}, \\ \frac{\partial \mathbf{v}_n}{\partial t} + (\mathbf{v}_n \cdot \nabla) \mathbf{v}_n &= -\frac{1}{\rho_n} \nabla p_n + \frac{1}{\rho_n} \mathbf{F}_{ns} + \nu_n \nabla^2 \mathbf{v}_n, \\ \frac{\partial \mathbf{v}_s}{\partial t} + (\mathbf{v}_s \cdot \nabla) \mathbf{v}_s &= -\frac{1}{\rho_s} \nabla p_s - \frac{1}{\rho_s} \mathbf{F}_{ns}, \end{aligned}$$

Coupling friction force:

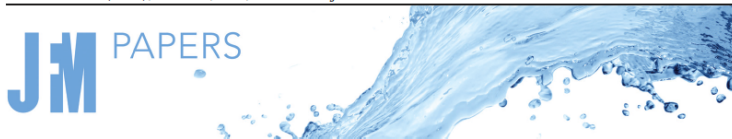
$$\mathbf{F}_{ns} = -\frac{\mathbf{B}}{2} \frac{\rho_s \rho_n}{\rho |\omega_s|} \omega_s \times \underbrace{(\omega_s \times (\mathbf{v}_s - \mathbf{v}_n))}_{\mathbf{w}} - \frac{\mathbf{B}'}{2} \frac{\rho_s \rho_n}{\rho} \omega_s \times \underbrace{(\mathbf{v}_s - \mathbf{v}_n)}_{\mathbf{w}},$$

where $\omega_s = \nabla \times \mathbf{v}_s$ is the coarse-grained superfluid vorticity.

HVBK Quantum-Turbulence

... talk by Luminita Danaila, next week.

J. Fluid Mech. (2023), vol. 962, A22, doi:10.1017/jfm.2023.235



Higher-order statistics and intermittency of a two-fluid Hall–Vinen–Bekharevich–Khalatnikov quantum turbulent flow

Z. Zhang¹, I. Danaila¹, E. Lévêque² and L. Danaila^{3,†}

arXiv:2303.06631 (2023).

- apply statistical tools used in CT
- transport equations for the third-order moments

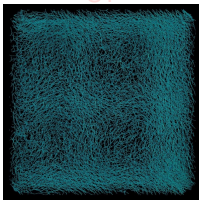
Coupling Vortex Lines and Navier-Stokes equations

Idea: couple the Vortex Lines dynamics (superfluid) and Navier-Stokes equations (normal fluid).

$T \sim 0.3K$

GP Super-Turbulence

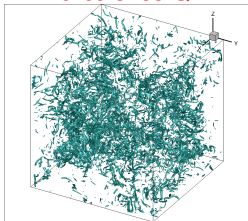
ST



$T \sim 1K$

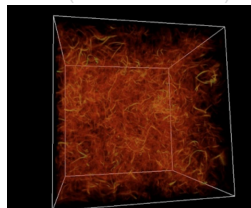
Two-fluid Quantum

Turbulence QT



$T \sim 2.K$

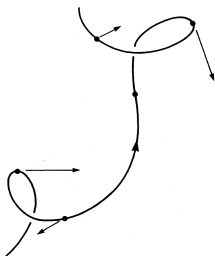
CT (Navier-Stokes)



Vortex lines (filaments in superfluid helium)

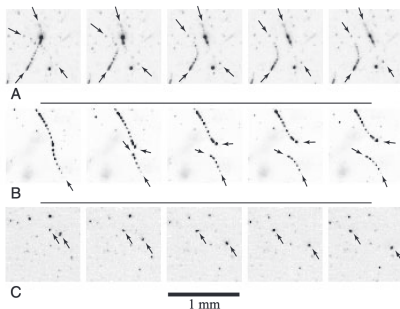
Superfluid dynamics:

- Biot-Savart-Laplace
 - model for reconnection,
- no vortex nucleation.



Vortex filaments
dynamics (Schwartz,
PRB, 1995).

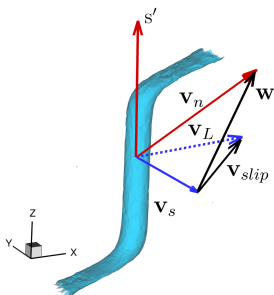
Superfluid Helium
($T < T_\lambda = 2.17K$)



Reconnection of vortex lines
(Maryland, USA, Bewley et al.,
PNAS, 2008).

Coupling Vortex Lines with NS dynamics

- (UK-France) Galantucci, Baggaley, Barenghi & Krstulovic, *A new self-consistent approach of quantum turbulence in superfluid helium*, Eur. Phys. J. Plus, 2020.
- (Japan) Inui & Tsubota, *Coupled dynamics of quantized vortices and normal fluid in superfluid ^4He based on lattice Boltzmann method*, PRB, 2021.



- \mathbf{v}_s superfluid velocity (Biot-Savart)
- \mathbf{v}_n normal velocity (Navier-Stokes)
- $\mathbf{w} = \mathbf{v}_n - \mathbf{v}_s$ counter-current
- \mathbf{v}_L vortex line velocity
- $\mathbf{v}_{slip} = \mathbf{v}_L - \mathbf{v}_s$ slip velocity.

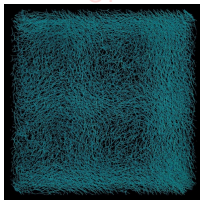
Coupling Gross-Pitaevskii and Navier-Stokes equations

Idea: couple the GP dynamics (superfluid) and Navier-Stokes equations (normal fluid).

$T \sim 0.3K$

GP Super-Turbulence

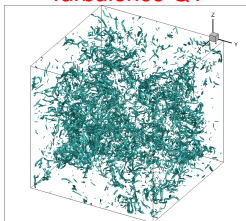
ST



$T \sim 1K$

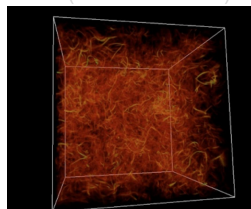
Two-fluid Quantum

Turbulence QT



$T \sim 2.K$

CT (Navier-Stokes)

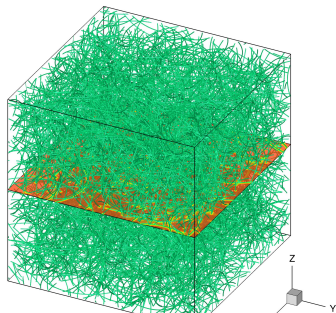


Motivation : initially mathematical and numerical

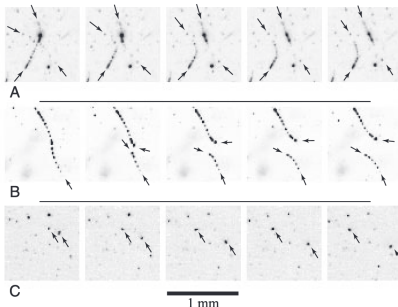
GP includes complete vortex dynamics (with nucleation and reconnections)

Superfluid vortex dynamics:

- ~~Biot-Savart-Laplace~~
- ~~model for reconnection,~~
- ~~no vortex nucleation.~~

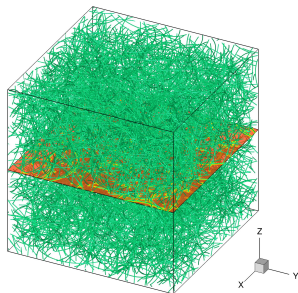


Superfluid Helium
 ($T < T_\lambda = 2.17K$)



Reconnection of vortex lines
 (Maryland, USA, **Bewley et al.**, [PNAS](#), 2008)

Main ingredients



- 1 (new) Extract vortex lines from the GP field ψ . Define a regularised velocity field \mathbf{v}_s^{reg} and vorticity field ω_s .
- 2 (as in VL-NS) Apply the equilibrium of forces to determine \mathbf{v}_{slip} .
- 3 (new) Modify the GP equation to move the vortices with the correct \mathbf{v}_{slip} . External driving of the GP dynamics.
- 4 (as in HVBK) Evaluate the volumetric friction force to be included in the NS equations.

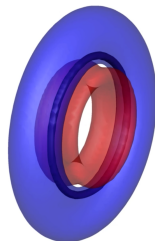
Numerical code: spectral Fourier

- GPS code used as main framework \oplus spectral solver for the incompressible Navier-Stokes (as in HVBK).

without normal fluid



with normal fluid



Kivotides, Barenghi et Samuels, *Triple vortex ring structure in superfluid helium II*, Science, 2000.

3D: reconnection of superfluid vortex rings



More details in ...

arXiv:4598109

Journal of Computational Physics 488 (2023) 112193

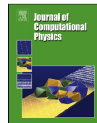


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journal homepage: www.elsevier.com/locate/jcp



Coupling Navier-Stokes and Gross-Pitaevskii equations for the numerical simulation of two-fluid quantum flows

Marc Brachet^a, Georges Sadaka^b, Zhentong Zhang^b, Victor Kalt^b,
Ionut Danaila^{b,*}



Conclusions

Solvers for the GP equation

- GPS code: spectral, parallel, HPC, using only FFTW.
- FreeFem toolbox for the stationary GPE (published, CPC, 209, 2016).
- FreeFem toolbox for the BdG equations (submitted to CPC).

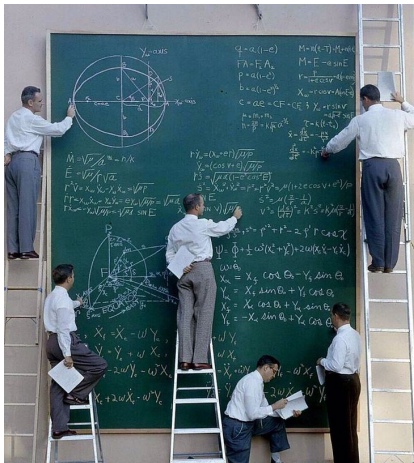
Finite-element post-processing toolbox

- FreeFem toolbox for identifying vortices (published, CPC, 284, 2023).

Solvers for He-II models

- HVBK solver: spectral, HPC, using P3DFFT.
- GP+NS solver: spectral, HPC, using only FFTW.

Collaborators



• QUTE-HPC

- M. Brachet
- L. Danaila
- E. Lévêque
- C. Lothodé
- F. Luddens
- Ph. Parnaudeau
- G. Sadaka
- Z. Zhang

- FreeFem++
- F. Hecht
- G. Vergez
- P.-E. Emmeriau
- Physics (ENS)
- F. Chevy
- S. Laurent

• International

- R. Carretero (San Diego)
- P. Kevrekidis (UMas Amherst)
- M. Kobayashi (Kochi)
- B. Protas (McMaster)

