

Cemracs 2015 - Daily morning seminar

Cirm - Luminy - France

The
Geometrical
Gyro-Kinetic
Approximation

Emmanuel
Frénod

Introduction

Methode
summarize

Hamiltonian
System

Polar
Coordinates

Darboux

Lie

The Geometrical Gyro-Kinetic Approximation



LMBA
Laboratoire de Mathématiques
de Bretagne Atlantique
UMR6205 - CNRS/UBS



EP Inria Tonus



HORIZON 2020

The EU Framework Programme for Research and Innovation



EUROfusion

Emmanuel Frénod¹
August 11th 2015



CfP-WP14-ER-01/IPP-03 & CfP-WP15-ER/IPP-01

CfP-WP14-ER-01/Swiss Confederation-01

Joint work with Mathieu Lutz

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Charge particles submitted to Strong Magnetic Field

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In Usual Coordinates : $(\mathbf{x}, \mathbf{v}) = (x_1, x_2, x_3, v_1, v_2, v_3)$

$$\mathbf{X}(t; \mathbf{x}, \mathbf{v}, s), \mathbf{V}(t; \mathbf{x}, \mathbf{v}, s)$$

$$\frac{\partial \mathbf{X}}{\partial t} = \mathbf{V}$$

$$\frac{\partial \mathbf{V}}{\partial t} = \frac{q}{m} (\mathbf{E}(\mathbf{X}) + \mathbf{V} \times \mathbf{B}(\mathbf{X}))$$



\mathbf{B} : $\underbrace{\text{Self Induced Perturbations}}_{\text{Forgotten}} + \underbrace{\text{Strong Applied piece}}_{\rightarrow \frac{1}{\epsilon} \mathbf{B}}$

\mathbf{E} : $\underbrace{\text{Self Induced piece}}_{\text{Forgotten}}$
 $\epsilon \sim \frac{\text{Larmor Radius}}{\text{Tokamak size}}$

Helicoidal trajectories - Larmor Radius

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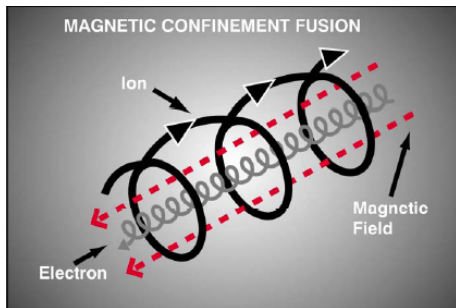
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Source: S. Jardin's Lectures at Cemrcs'10

In Tokamak:

Electron Larmor Radius $\sim 5 \cdot 10^{-4} m$

Ion Larmor Radius $\sim 10^{-2} m$

Dimensionless Dynamical System

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$$\varepsilon \sim \frac{\text{Ion Larmor Radius}}{\text{Tokamak size}} \sim \frac{10^{-2}m}{10m} \sim 10^{-3}$$

$$\frac{\partial \mathbf{X}}{\partial t} = \mathbf{V}$$

$$\frac{\partial \mathbf{V}}{\partial t} = \mathbf{V} \times \frac{\mathbf{B}(\mathbf{X})}{\varepsilon}$$

Simplifications

$$\mathbf{B}(\mathbf{x}) = (0, 0, B(x_1, x_2))$$

$$B > 1, \quad B(x_1, x_2) = \nabla \times \mathbf{A}(x_1, x_2) = \frac{\partial A_2}{\partial x_1}(x_1, x_2) - \frac{\partial A_1}{\partial x_2}(x_1, x_2)$$

Turn to dimension 2: $\mathbf{x} = (x_1, x_2)$, $\mathbf{v} = (v_1, v_2)$

$$\frac{\partial \mathbf{X}}{\partial t} = \mathbf{V}, \quad \mathbf{X}(0) = \mathbf{x}_0,$$

$$\frac{\partial \mathbf{V}}{\partial t} = \frac{1}{\varepsilon} B(\mathbf{X}) \perp \mathbf{V} = \frac{1}{\varepsilon} B(\mathbf{X}) \begin{pmatrix} V_2 \\ -V_1 \end{pmatrix}, \quad \mathbf{V}(0) = \mathbf{v}_0$$

$$\frac{\partial}{\partial t} \begin{pmatrix} X_1 \\ X_2 \\ V_1 \\ V_2 \end{pmatrix} = \begin{pmatrix} V_1 \\ V_2 \\ \frac{1}{\varepsilon} B(\mathbf{X}) V_2 \\ -\frac{1}{\varepsilon} B(\mathbf{X}) V_1 \end{pmatrix}, \quad \begin{pmatrix} X_1 \\ X_2 \\ V_1 \\ V_2 \end{pmatrix}(0) = \begin{pmatrix} x_{01} \\ x_{02} \\ v_{01} \\ v_{02} \end{pmatrix}$$

Gyrokinetic model

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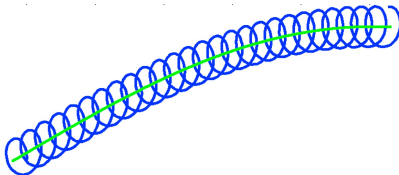
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$$\frac{\partial \mathbf{Z}}{\partial t} = -\frac{\varepsilon \mathcal{J}}{B(\mathbf{Z})} \perp \nabla B(\mathbf{Z}), \quad \mathbf{Z}(0) = \mathbf{z}_0$$

$$\frac{\partial}{\partial t} \begin{pmatrix} Z_1 \\ Z_2 \end{pmatrix} = -\frac{\varepsilon \mathcal{J}}{B(\mathbf{Z})} \begin{pmatrix} \frac{\partial B}{\partial x_2}(\mathbf{Z}) \\ -\frac{\partial B}{\partial x_1}(\mathbf{Z}) \end{pmatrix}, \quad \mathbf{Z}(0) = \mathbf{z}_0$$

for magnetic moment \mathcal{J}

What is hidden

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$$\begin{aligned}\frac{\partial \mathbf{Z}}{\partial t} &= -\frac{\varepsilon \mathcal{J}}{B(\mathbf{Z})} \perp \nabla B(\mathbf{Z}), & \mathbf{Z}(0) &= \mathbf{z}_0 \\ \frac{\partial \Gamma}{\partial t} &= \frac{B(\mathbf{Z})}{\varepsilon} + \varepsilon \frac{\mathcal{J}}{2B(\mathbf{Z})^2} \left(B(\mathbf{Z}) \nabla^2 B(\mathbf{Z}) - 3(\nabla B(\mathbf{Z}))^2 \right), & \Gamma(0) &= \gamma_0 \\ \frac{\partial \mathcal{J}}{\partial t} &= 0, & \mathcal{J}(0) &= j_0\end{aligned}$$

Key result

IF: In coordinate system $\mathbf{r} = (r_1, r_2, r_3, r_4)$, a Hamiltonian Dynamical System writes:

$$\frac{\partial \mathbf{R}}{\partial t} = \mathcal{P}(\mathbf{R}) \nabla_{\mathbf{r}} H(\mathbf{R}) \quad \mathcal{P}(\mathbf{r}) = \left(\begin{array}{c|cc} \mathbf{M}(\mathbf{r}) & 0 & 0 \\ \hline 0 & 0 & c \\ 0 & -c & 0 \end{array} \right)$$

with

$$\frac{\partial H}{\partial r_3} = 0$$

$$\text{THEN: } \frac{\partial \mathbf{M}}{\partial r_3} = \frac{\partial \mathbf{M}}{\partial r_4} = 0 \quad \text{AND: } \frac{\partial R_4}{\partial t} = 0$$

(Trajectory $\mathbf{R} = (R_1, R_2, R_3, R_4)$)

Key result

IF: In coordinate system $\mathbf{r} = (r_1, r_2, r_3, r_4)$, a Hamiltonian Dynamical System writes:

$$\frac{\partial \mathbf{R}}{\partial t} = \mathcal{P}(\mathbf{R}) \nabla_{\mathbf{r}} H(\mathbf{R}) \quad \mathcal{P}(\mathbf{r}) = \left(\begin{array}{c|cc} \mathbf{M}(\mathbf{r}) & 0 & 0 \\ \hline 0 & 0 & c \\ 0 & -c & 0 \end{array} \right) \begin{pmatrix} \frac{\partial H}{\partial r_1} \\ \frac{\partial H}{\partial r_2} \\ 0 \\ \frac{\partial H}{\partial r_4} \end{pmatrix}$$

with

$$\frac{\partial H}{\partial r_3} = 0$$

$$\text{THEN: } \frac{\partial \mathbf{M}}{\partial r_3} = \frac{\partial \mathbf{M}}{\partial r_4} = 0 \quad \text{AND: } \frac{\partial R_4}{\partial t} = 0$$

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Key result

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$$\frac{\partial \mathbf{R}}{\partial t} = \mathcal{P}(\mathbf{R}) \nabla_{\mathbf{r}} H(\mathbf{R}) \quad \mathcal{P}(\mathbf{r}) = \left(\begin{array}{cc|cc} \mathbf{M}(\mathbf{r}) & & 0 & 0 \\ & & 0 & 0 \\ \hline 0 & 0 & 0 & c \\ 0 & 0 & -c & 0 \end{array} \right)$$

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$$\frac{\partial H}{\partial r_3} = 0$$

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(Trajectory $\mathbf{R} = (R_1, R_2, R_3, R_4)$)

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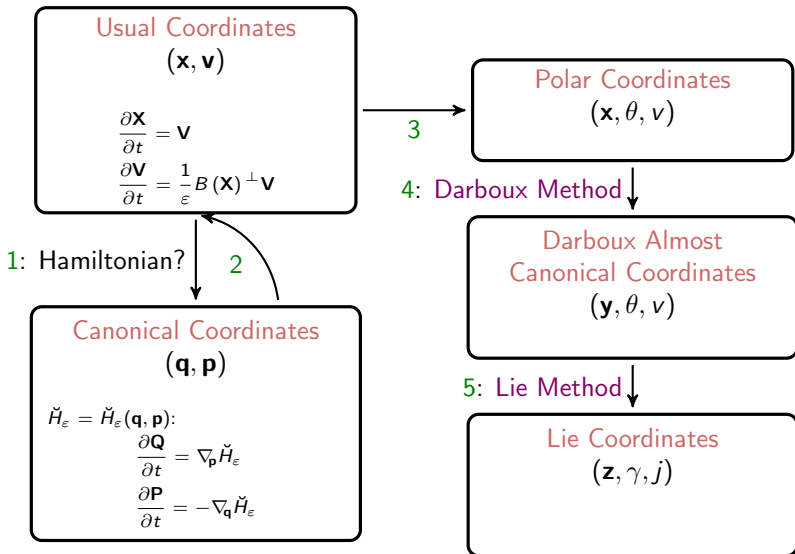
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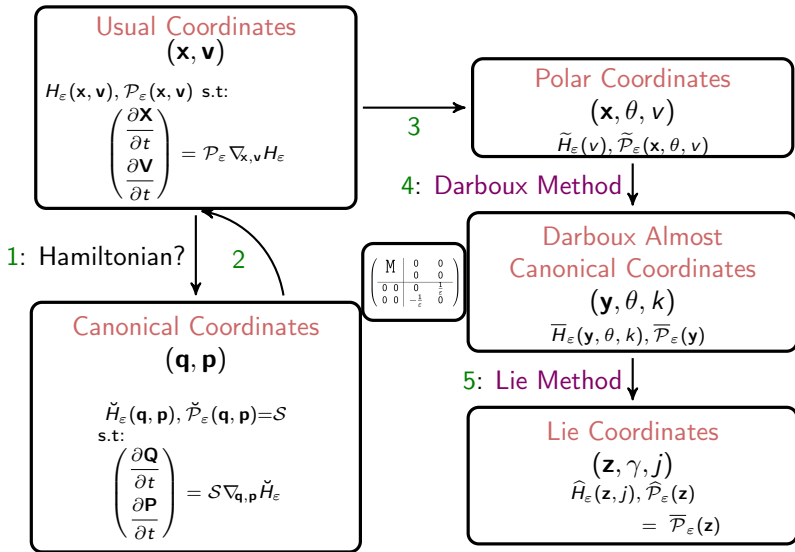
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Usual Coordinates : $(\mathbf{x}, \mathbf{v}) = (x_1, x_2, v_1, v_2)$

Trajectory : $(\mathbf{X}(t; \mathbf{x}, \mathbf{v}, s), \mathbf{V}(t; \mathbf{x}, \mathbf{v}, s))$ $((\mathbf{x}, \mathbf{v}) = (x_1, x_2, v_1, v_2))$

$$\frac{\partial \mathbf{X}}{\partial t} = \mathbf{V} \qquad B(\mathbf{x}) = \nabla \times \mathbf{A}(\mathbf{x})$$

$$\frac{\partial \mathbf{V}}{\partial t} = \frac{1}{\varepsilon} B(\mathbf{X}) \perp \mathbf{V}$$

Canonical Coordinates : $(\mathbf{q}, \mathbf{p}) = (q_1, q_2, p_1, p_2)$

Trajectory : $(\mathbf{Q}(t; \mathbf{q}, \mathbf{p}, s), \mathbf{P}(t; \mathbf{q}, \mathbf{p}, s))$ $((\mathbf{Q}, \mathbf{P}) = (Q_1, Q_2, P_1, P_2))$

$$\mathbf{q} = \mathbf{x}, \quad \mathbf{p} = \mathbf{v} + \frac{\mathbf{A}(\mathbf{x})}{\varepsilon}$$

$$\begin{pmatrix} \frac{\partial \mathbf{Q}}{\partial t} \\ \frac{\partial \mathbf{P}}{\partial t} \end{pmatrix} = S \nabla_{\mathbf{q}, \mathbf{p}} \check{H}_\varepsilon$$

$$\check{H}_\varepsilon(\mathbf{q}, \mathbf{p}) = \frac{1}{2} \left| \mathbf{p} - \frac{\mathbf{A}(\mathbf{q})}{\varepsilon} \right|^2$$
$$S = \begin{pmatrix} 0 & I_2 \\ -I_2 & 0 \end{pmatrix}$$

Check of Canonical nature of Canonical Coordinates

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$$\begin{pmatrix} \frac{\partial \mathbf{Q}}{\partial t} \\ \frac{\partial \mathbf{P}}{\partial t} \end{pmatrix} = S \nabla_{\mathbf{q}, \mathbf{p}} \check{H}_\varepsilon, \quad \check{H}_\varepsilon(\mathbf{q}, \mathbf{p}) = \frac{1}{2} \left| \mathbf{p} - \frac{\mathbf{A}(\mathbf{q})}{\varepsilon} \right|^2$$

$$\frac{\partial \mathbf{Q}}{\partial t} = \nabla_{\mathbf{p}} \check{H}_\varepsilon(\mathbf{Q}, \mathbf{P}) = \mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon}$$

$$\frac{\partial \mathbf{P}}{\partial t} = -\nabla_{\mathbf{q}} \check{H}_\varepsilon(\mathbf{Q}, \mathbf{P}) = \frac{(\nabla \mathbf{A}(\mathbf{Q}))^T}{\varepsilon} \left(\mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon} \right)$$

$$(\nabla \mathbf{A})^T (\mathbf{p} - \mathbf{A}) = (\nabla \mathbf{A})(\mathbf{p} - \mathbf{A}) + (\nabla \times \mathbf{A}) \perp (\mathbf{p} - \mathbf{A})$$

$$\frac{\partial \mathbf{Q}}{\partial t} = \mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon}$$

$$\frac{\partial \mathbf{P}}{\partial t} - \frac{(\nabla \mathbf{A}(\mathbf{Q}))}{\varepsilon} \left(\mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon} \right) = \frac{\nabla \times \mathbf{A}(\mathbf{Q})}{\varepsilon} \perp \left(\mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon} \right)$$

Check of Canonical nature of Canonical Coord. - 2

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$$\begin{aligned}\mathbf{X} &= \mathbf{Q} \\ \mathbf{V} &= \mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon}\end{aligned}$$

$$\frac{\partial \mathbf{Q}}{\partial t} = \mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon}$$

$$\frac{\partial \mathbf{P}}{\partial t} - \frac{(\nabla \mathbf{A}(\mathbf{Q}))}{\varepsilon} \left(\mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon} \right) = \frac{\nabla \times \mathbf{A}(\mathbf{Q})}{\varepsilon} \perp \left(\mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon} \right)$$

$$\frac{\partial \mathbf{X}}{\partial t} = \mathbf{V}$$

$$\frac{\partial \mathbf{P}}{\partial t} - \frac{(\nabla \mathbf{A}(\mathbf{Q}))}{\varepsilon} \left(\frac{\partial \mathbf{Q}}{\partial t} \right) = \frac{\partial \left[\mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon} \right]}{\partial t} = \frac{\nabla \times \mathbf{A}(\mathbf{Q})}{\varepsilon} \perp \left(\mathbf{P} - \frac{\mathbf{A}(\mathbf{Q})}{\varepsilon} \right)$$

$$\frac{\partial \mathbf{X}}{\partial t} = \mathbf{V}$$

$$\frac{\partial \mathbf{V}}{\partial t} = \frac{\nabla \times \mathbf{A}(\mathbf{X})}{\varepsilon} \perp \mathbf{V}$$

Change of Coordinates Formula

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In any coordinate system $\mathbf{r} = (r_1, r_2, r_3, r_4)$, the Dynamical System writes:

$$\frac{\partial \mathbf{R}}{\partial t} = \mathcal{P}(\mathbf{R}) \nabla_{\mathbf{r}} H(\mathbf{R})$$

Another coordinate system $\tilde{\mathbf{r}} = (\tilde{r}_1, \tilde{r}_2, \tilde{r}_3, \tilde{r}_4)$ with $\tilde{\mathbf{r}} = \boldsymbol{\rho}(\mathbf{r})$,
 $\mathbf{r} = \tilde{\boldsymbol{\rho}}(\tilde{\mathbf{r}}) = \boldsymbol{\rho}^{-1}(\tilde{\mathbf{r}})$

$$\frac{\partial \tilde{\mathbf{R}}}{\partial t} = \tilde{\mathcal{P}}(\tilde{\mathbf{R}}) \nabla_{\tilde{\mathbf{r}}} \tilde{H}(\tilde{\mathbf{R}})$$

$$\tilde{H}(\tilde{\mathbf{r}}) = H(\tilde{\boldsymbol{\rho}}(\tilde{\mathbf{r}})) \quad (\tilde{\mathcal{P}}(\tilde{\mathbf{r}}))_{ij} = \{\rho_i, \rho_j\}(\tilde{\boldsymbol{\rho}}(\tilde{\mathbf{r}}))$$

where: $\{f, g\}(\mathbf{r}) = (\nabla_{\mathbf{r}} f(\mathbf{r})) \cdot (\mathcal{P}(\mathbf{r})(\nabla_{\mathbf{r}} g(\mathbf{r})))$ (f and $g : \mathbb{R}^4 \rightarrow \mathbb{R}$)

Hamiltonian Function and Poisson Matrix in Usual Coordinates

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$$H_\varepsilon(\mathbf{x}, \mathbf{v}) = \frac{1}{2} |\mathbf{v}|^2$$

$$\mathcal{P}_\varepsilon(\mathbf{x}, \mathbf{v}) = \begin{pmatrix} 0 & I_2 \\ -I_2 & \frac{(\nabla \mathbf{A}(\mathbf{x}))^T - (\nabla \mathbf{A}(\mathbf{x}))}{\varepsilon} \end{pmatrix}$$

Panorama

Usual Coordinates
 (\mathbf{x}, \mathbf{v})

$H_\varepsilon(\mathbf{x}, \mathbf{v}), \mathcal{P}_\varepsilon(\mathbf{x}, \mathbf{v})$ s.t:

$$\begin{pmatrix} \frac{\partial \mathbf{X}}{\partial t} \\ \frac{\partial \mathbf{V}}{\partial t} \end{pmatrix} = \mathcal{P}_\varepsilon \nabla_{\mathbf{x}, \mathbf{v}} H_\varepsilon$$

1: Hamiltonian? 2

Canonical Coordinates
 (\mathbf{q}, \mathbf{p})

$\check{H}_\varepsilon(\mathbf{q}, \mathbf{p}), \check{\mathcal{P}}_\varepsilon(\mathbf{q}, \mathbf{p}) = S$
 s.t:

$$\begin{pmatrix} \frac{\partial \mathbf{Q}}{\partial t} \\ \frac{\partial \mathbf{P}}{\partial t} \end{pmatrix} = S \nabla_{\mathbf{q}, \mathbf{p}} \check{H}_\varepsilon$$

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Polar Coordinates
 $(\mathbf{x}, \theta, \mathbf{v})$

$\tilde{H}_\varepsilon(\mathbf{v}), \tilde{\mathcal{P}}_\varepsilon(\mathbf{x}, \theta, \mathbf{v})$

4: Darboux Method

$$\left(\begin{array}{c|ccc} M & 0 & 0 & 0 \\ \hline 0 & 0 & 0 & \frac{1}{\varepsilon} \\ 0 & 0 & -\frac{1}{\varepsilon} & 0 \end{array} \right)$$

Darboux Almost Canonical Coordinates
 (\mathbf{y}, θ, k)

$\bar{H}_\varepsilon(\mathbf{y}, \theta, k), \bar{\mathcal{P}}_\varepsilon(\mathbf{y})$

5: Lie Method

Lie Coordinates
 (\mathbf{z}, γ, j)

$\hat{H}_\varepsilon(\mathbf{z}, j), \hat{\mathcal{P}}_\varepsilon(\mathbf{z}) = \bar{\mathcal{P}}_\varepsilon(\mathbf{z})$

Polar Coordinates (in velocity)

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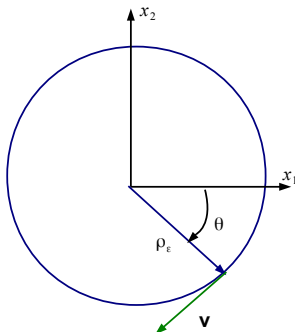
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$$(\mathbf{x}, \theta, v): \quad v = |\mathbf{v}|, \quad \theta \text{ s.t. } \mathbf{v} = v \begin{pmatrix} -\cos \theta \\ -\sin \theta \end{pmatrix}$$

Hamiltonian Function and Poisson Matrix in Polar Coordinates

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$$\tilde{H}_\varepsilon(\mathbf{x}, \theta, v) = \frac{v^2}{2}$$

$$\tilde{\mathcal{P}}_\varepsilon(\mathbf{x}, \theta, v) = \begin{pmatrix} 0 & 0 & -\frac{\cos(\theta)}{v} & -\sin(\theta) \\ 0 & 0 & \frac{\sin(\theta)}{v} & -\cos(\theta) \\ \frac{\cos(\theta)}{v} & -\frac{\sin(\theta)}{v} & 0 & \frac{B(\mathbf{x})}{\varepsilon v} \\ \sin(\theta) & \cos(\theta) & -\frac{B(\mathbf{x})}{\varepsilon v} & 0 \end{pmatrix}$$

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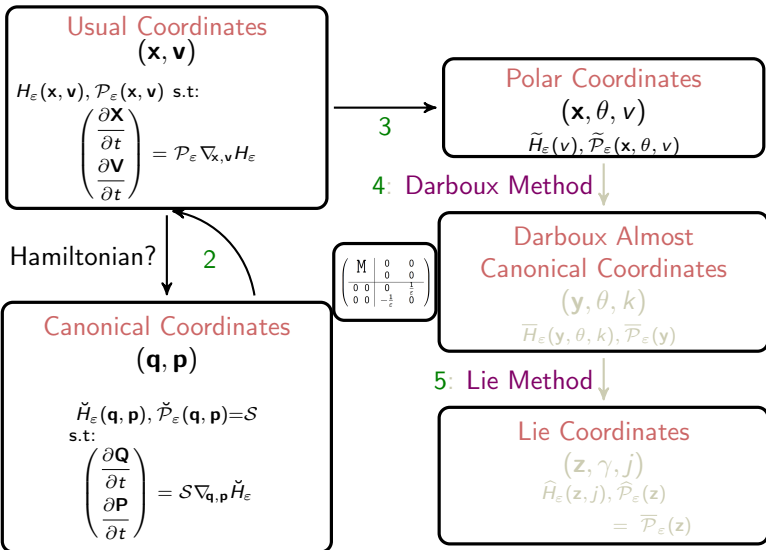
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Darboux Method Target

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Find a Coordinate System (\mathbf{y}, θ, k) s.t. Poisson Matrix $(\bar{\mathcal{P}}_\varepsilon)$ shape:

$$\left(\begin{array}{cc|cc} \mathbb{M} & & 0 & 0 \\ & & 0 & 0 \\ \hline 0 & 0 & 0 & \frac{1}{\varepsilon} \\ 0 & 0 & -\frac{1}{\varepsilon} & 0 \end{array} \right)$$

$$(\mathbf{y}, \theta, k) = \mathbf{r}(\mathbf{x}, \theta, v), \quad (\mathbf{x}, \theta, v) = \boldsymbol{\xi}(\mathbf{y}, \theta, k), \quad (\boldsymbol{\xi} = \mathbf{r}^{-1})$$

$$(\bar{\mathcal{P}}_\varepsilon(\mathbf{y}, \theta, k))_{ij} = \{\mathbf{r}_i, \mathbf{r}_j\}(\boldsymbol{\xi}(\mathbf{y}, \theta, k)), \quad \{\mathbf{r}_i, \mathbf{r}_j\} = (\nabla \mathbf{r}_i) \cdot (\tilde{\mathcal{P}}_\varepsilon(\nabla \mathbf{r}_j))$$

$$\begin{aligned} \text{Needed: } \{\mathbf{r}_4, \mathbf{r}_3\} &= -\frac{1}{\varepsilon} \\ \{\mathbf{r}_1, \mathbf{r}_3\} &= 0 \\ \{\mathbf{r}_1, \mathbf{r}_4\} &= 0 \\ \{\mathbf{r}_2, \mathbf{r}_3\} &= 0 \\ \{\mathbf{r}_2, \mathbf{r}_4\} &= 0 \end{aligned}$$

First equation processing - 1: Exact solution

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$$\{\mathbf{r}_4, \mathbf{r}_3\} = -\frac{1}{\varepsilon} \text{ or } \{\mathbf{r}_3, \mathbf{r}_4\} = \frac{1}{\varepsilon} \quad (\bullet)$$

$$\nabla \mathbf{r}_3 = (0, 0, 1, 0)^T$$

$\{\mathbf{r}_3, \mathbf{r}_4\} = (\nabla \mathbf{r}_3) \cdot (\tilde{\mathcal{P}}^\varepsilon(\nabla \mathbf{r}_4))$: penultimate comp. of $(\tilde{\mathcal{P}}^\varepsilon(\nabla \mathbf{r}_4))$

$(\bullet) \rightarrow$

$$\cos(\theta) \frac{\partial \mathbf{r}_4}{\partial x_1} - \sin(\theta) \frac{\partial \mathbf{r}_4}{\partial x_2} + \frac{B(\mathbf{x})}{\varepsilon v} \frac{\partial \mathbf{r}_4}{\partial v} = \frac{1}{\varepsilon}$$

Method of Characteristics

First equation processing - 1: Exact solution - 2

$$\cos(\theta) \frac{\partial \mathbf{r}_4}{\partial x_1} - \sin(\theta) \frac{\partial \mathbf{r}_4}{\partial x_2} + \frac{B(\mathbf{x})}{\varepsilon v} \frac{\partial \mathbf{r}_4}{\partial v} = \frac{1}{\varepsilon}$$

$$\frac{\partial \mathbf{r}_4}{\partial v} + \varepsilon \frac{v \cos(\theta)}{B(\mathbf{x})} \frac{\partial \mathbf{r}_4}{\partial x_1} - \varepsilon \frac{v \sin(\theta)}{B(\mathbf{x})} \frac{\partial \mathbf{r}_4}{\partial x_2} = \frac{v}{B(\mathbf{x})}$$

$$\mathbf{r}_4|_{v=0} = 0$$

$$\mathcal{X}_1(\theta; v; \mathbf{x}, u) \text{ s.t. } \frac{\partial \mathcal{X}_1}{\partial v} = \varepsilon \frac{v \cos(\theta)}{B(\mathcal{X}_1, \mathcal{X}_2)}, \quad \mathcal{X}_1(\theta; u; \mathbf{x}, u) = x_1$$

$$\mathcal{X}_2(\theta; v; \mathbf{x}, u) \text{ s.t. } \frac{\partial \mathcal{X}_2}{\partial v} = -\varepsilon \frac{v \sin(\theta)}{B(\mathcal{X}_1, \mathcal{X}_2)}, \quad \mathcal{X}_2(\theta; u; \mathbf{x}, u) = x_2$$

$$\begin{aligned} \mathbf{r}_4(\mathbf{x}, \theta, v) &= \mathbf{r}_4(\mathcal{X}(\theta; 0; \mathbf{x}, v), \theta, 0) + \int_0^v \frac{s}{B(\mathcal{X}(\theta; s; \mathbf{x}, v))} ds \\ &= \int_0^v \frac{s}{B(\mathcal{X}(\theta; s; \mathbf{x}, v))} ds \end{aligned}$$

Gives explicit expression of k in terms of (\mathbf{x}, θ, v)

First equation processing - 2: Asymptotic expansion

$$\mathcal{X}(\theta; s; \mathbf{x}, u) = \mathbf{x} + \varepsilon s \mathcal{X}^1 + \varepsilon^2 s^2 \mathcal{X}^2 + \dots$$

$$\begin{aligned} \tau_4(\mathbf{x}, \theta, v) &= \int_0^v \frac{s}{B(\mathcal{X}(\theta; s; \mathbf{x}, u))} ds = \\ &\int_0^v \frac{s}{B(\mathbf{x})} ds + \varepsilon \int_0^v s^2 \mathcal{T}^1\left(\frac{1}{B(\mathbf{x})}\right) \cdot \mathcal{X}^1 ds + \\ &+ \varepsilon^2 \int_0^v s^3 \left(\mathcal{T}^2\left(\frac{1}{B(\mathbf{x})}\right) \cdot \mathcal{X}^1 + \mathcal{T}^1\left(\frac{1}{B(\mathbf{x})}\right) \cdot \mathcal{X}^2 \right) ds + \dots \\ &= \frac{v^2}{2B(\mathbf{x})} + \dots \end{aligned}$$

(\mathcal{T}^i linked with the Taylor expansion coefficients)

Gives new variable k as an expansion in ε

On other equations - Poisson Matrix in Darboux Coordinates

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$$\{\mathbf{r}_4, \mathbf{r}_3\} = -\frac{1}{\varepsilon}$$

Processed. Gave k

$$\begin{aligned}\{\mathbf{r}_1, \mathbf{r}_3\} &= 0, \quad \{\mathbf{r}_1, \mathbf{r}_4\} = 0 \\ \{\mathbf{r}_2, \mathbf{r}_3\} &= 0, \quad \{\mathbf{r}_2, \mathbf{r}_4\} = 0\end{aligned}$$

To be Processed.

Check \mathbf{r} and $\boldsymbol{\xi} = \mathbf{r}^{-1}$: one to one, regular and invertible.

Will give \mathbf{y} and k in terms of $(\mathbf{x}, \theta, \nu)$ and expansions in ε :

$$\mathbf{r} = \mathbf{r}^0 + \varepsilon \mathbf{r}^1 + \varepsilon^2 \mathbf{r}^2 + \dots$$

Hence: (\mathbf{y}, θ, k) gotten

Last term of new Poisson matrix $\overline{\mathcal{P}}_\varepsilon(\mathbf{y}, \theta, k)$:

$$(\overline{\mathcal{P}}_\varepsilon)_{12} = -(\overline{\mathcal{P}}_\varepsilon)_{21} = \{\mathbf{r}_1, \mathbf{r}_2\},$$

$$\overline{\mathcal{P}}_\varepsilon(\mathbf{y}, \theta, k) = \begin{pmatrix} 0 & -\frac{\varepsilon}{B(\mathbf{y})} & 0 & 0 \\ \frac{\varepsilon}{B(\mathbf{y})} & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{\varepsilon} \\ 0 & 0 & -\frac{1}{\varepsilon} & 0 \end{pmatrix}$$

Hamiltonian Function in Darboux Coordinates

We know:

- $\tilde{H}_\varepsilon(\mathbf{x}, \theta, v) = \frac{v^2}{2}$
- $\bar{H}_\varepsilon(\mathbf{y}, \theta, k) = \tilde{H}_\varepsilon(\boldsymbol{\xi}(\mathbf{y}, \theta, k))$ with $\boldsymbol{\xi} = \boldsymbol{\Upsilon}^{-1}$
- $\boldsymbol{\Upsilon} = \boldsymbol{\Upsilon}^0 + \varepsilon \boldsymbol{\Upsilon}^1 + \varepsilon^2 \boldsymbol{\Upsilon}^2 + \dots$

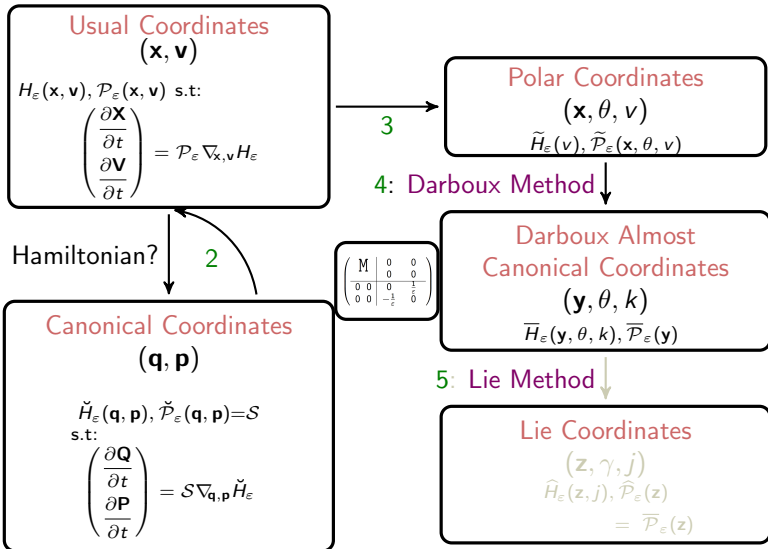
We do :

- $\boldsymbol{\xi} = \boldsymbol{\xi}^0 + \varepsilon \boldsymbol{\xi}^1 + \varepsilon^2 \boldsymbol{\xi}^2 + \dots$
- $\tilde{H}_\varepsilon(\boldsymbol{\xi}^0 + \varepsilon \boldsymbol{\xi}^1 + \varepsilon^2 \boldsymbol{\xi}^2 + \dots) = \tilde{H}_\varepsilon(\boldsymbol{\xi}^0) + \varepsilon \mathcal{T}^1(\tilde{H}_\varepsilon)(\boldsymbol{\xi}^0) \cdot \boldsymbol{\xi}^1 + \dots$

$$\bar{H}_\varepsilon(\mathbf{y}, \theta, k) = B(\mathbf{y})k + \varepsilon \bar{H}^1(\mathbf{y}, \theta, k) + \varepsilon^2 \bar{H}^2(\mathbf{y}, \theta, k) + \dots$$

First term : Independent of θ

Let us take stock



Lie Transform based Method Target - 1

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We have $\bar{\mathcal{P}}_\varepsilon(\mathbf{y}, \theta, k)$: sought shape. But:

$$\bar{H}_\varepsilon(\mathbf{y}, \theta, k) = \bar{H}^0(\mathbf{y}, \theta, k) + \varepsilon \bar{H}^1(\mathbf{y}, \theta, k) + \varepsilon^2 \bar{H}^2(\mathbf{y}, \theta, k) + \dots$$

depends on θ .

Key result \leftarrow θ -independent Hamiltonian Function.

Target: Change of coordinates

$$(\mathbf{y}, \theta, k) \mapsto (\mathbf{z}, \gamma, j) = \zeta(\mathbf{y}, \theta, k)$$

leaving $\bar{\mathcal{P}}_\varepsilon$ unchanged,

$$(\hat{\mathcal{P}}_\varepsilon(\mathbf{z}, \gamma, j) = \bar{\mathcal{P}}_\varepsilon(\mathbf{z}, \gamma, j))$$

ε -parametrized, close to identity, i.e.:

$$\zeta(\mathbf{y}, \theta, k) = (\mathbf{y}, \theta, k) + \varepsilon \text{ Something}$$

$$\hat{H}_\varepsilon(\mathbf{z}, \gamma, j) = \bar{H}_\varepsilon(\lambda(\mathbf{z}, \gamma, j)) = \hat{H}^0(\mathbf{z}, j) + \varepsilon \hat{H}^1(\mathbf{z}, j) + \varepsilon^2 \hat{H}^2(\mathbf{z}, j) + \dots$$

$$(\lambda = \zeta^{-1})$$

Lie Transform based Method Target - 2

We have $\overline{\mathcal{P}}_\varepsilon(\mathbf{y}, \theta, k)$: sought shape. But:

$$\overline{H}_\varepsilon(\mathbf{y}, \theta, k) = \overline{H}^0(\mathbf{y}, \theta, k) + \varepsilon \overline{H}^1(\mathbf{y}, \theta, k) + \varepsilon^2 \overline{H}^2(\mathbf{y}, \theta, k) + \dots$$

depends on θ .

Key result \leftarrow θ -independent Hamiltonian Function.

Target: Change of coordinates

$$(\mathbf{y}, \theta, k) \mapsto (\mathbf{z}, \gamma, j) = \zeta(\mathbf{y}, \theta, k)$$

leaving $\overline{\mathcal{P}}_\varepsilon$ almost unchanged (up to order $N - 1$ in ε)

$$(\widehat{\mathcal{P}}_\varepsilon(\mathbf{z}, \gamma, j) = \overline{\mathcal{P}}_\varepsilon(\mathbf{z}, \gamma, j) + \varepsilon^{N-1} \text{Something})$$

ε -parametrized, close to identity, i.e.:

$$\zeta(\mathbf{y}, \theta, k) = (\mathbf{y}, \theta, k) + \varepsilon \text{ Something}$$

$$\begin{aligned} \widehat{H}_\varepsilon(\mathbf{z}, \gamma, j) = \overline{H}_\varepsilon(\lambda(\mathbf{z}, \gamma, j)) &= \widehat{H}^0(\mathbf{z}, j) + \varepsilon \widehat{H}^1(\mathbf{z}, j) + \varepsilon^2 \widehat{H}^2(\mathbf{z}, j) \\ &+ \varepsilon^N \widehat{H}^N(\mathbf{z}, j) + \varepsilon^{N+1} \widehat{H}^{N+1}(\mathbf{z}, \gamma, j) \end{aligned}$$

$$(\lambda = \zeta^{-1})$$

A remark

$$\bar{\mathbf{X}}_{\varepsilon\bar{f}}^\varepsilon = \varepsilon\bar{\mathcal{P}}_\varepsilon\nabla\bar{f};$$

$$ij \geq N \Rightarrow \left(\left(\sum_{n=0}^i \frac{\varepsilon^{jn}}{n!} (\bar{\mathbf{X}}_{\varepsilon\bar{f}}^\varepsilon)^n \right) \cdot \{g, h\} \right) = \left\{ \left(\sum_{n=0}^i \frac{\varepsilon^{jn}}{n!} (\bar{\mathbf{X}}_{\varepsilon\bar{f}}^\varepsilon)^n \right) \cdot g, \left(\sum_{n=0}^i \frac{\varepsilon^{jn}}{n!} (\bar{\mathbf{X}}_{\varepsilon\bar{f}}^\varepsilon)^n \right) \cdot h \right\} + \varepsilon^N \text{Something}$$

$$\vartheta_{\varepsilon,\bar{f}}^{i,j}(\mathbf{y}, \theta, k) = \left(\left(\sum_{n=0}^i \frac{\varepsilon^{jn}}{n!} (\bar{\mathbf{X}}_{\varepsilon\bar{f}}^\varepsilon)^n \right) \cdot \begin{pmatrix} \bar{\mathbf{r}}_1 \\ \bar{\mathbf{r}}_2 \\ \bar{\mathbf{r}}_3 \\ \bar{\mathbf{r}}_4 \end{pmatrix} \right) (\mathbf{y}, \theta, k)$$

$$\bar{\mathbf{r}}_1 : (\mathbf{y}, \theta, k) \mapsto y_1, \bar{\mathbf{r}}_2 : (\mathbf{y}, \theta, k) \mapsto y_2, \bar{\mathbf{r}}_3 : (\mathbf{y}, \theta, k) \mapsto \theta, \bar{\mathbf{r}}_4 : (\mathbf{y}, \theta, k) \mapsto k$$

Consequence of the remark

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For $\bar{g}_1, \dots, \bar{g}_N$, $\alpha_i = \min \{k \in \mathbb{N} \text{ s.t. } ki \geq N\} (= \mathbb{E}(\frac{N}{i}) + 1)$

$$\zeta = \vartheta_{\varepsilon, -\bar{g}_1}^{\alpha_1, 1} \circ \vartheta_{\varepsilon, -\bar{g}_2}^{\alpha_2, 2} \circ \dots \circ \vartheta_{\varepsilon, -\bar{g}_N}^{\alpha_N, N}, \quad (\lambda = \zeta^{-1})$$

Since for i, j s.t. $ij \geq N$ $\left(\left(\sum_{n=0}^i \frac{\varepsilon^{jn}}{n!} (\bar{\mathbf{X}}_{\varepsilon \bar{f}}^\varepsilon)^n \right) \cdot \{g, h\} \right) =$
 $\left\{ \left(\sum_{n=0}^i \frac{\varepsilon^{jn}}{n!} (\bar{\mathbf{X}}_{\varepsilon \bar{f}}^\varepsilon)^n \right) \cdot g, \left(\sum_{n=0}^i \frac{\varepsilon^{jn}}{n!} (\bar{\mathbf{X}}_{\varepsilon \bar{f}}^\varepsilon)^n \right) \cdot h \right\} + \varepsilon^N \text{Something}$

$$(\hat{\mathcal{P}}_\varepsilon(\mathbf{z}, \theta, j))_{k,l} = \{\zeta_k, \zeta_l\}(\lambda(\mathbf{z}, \theta, j)) = (\bar{\mathcal{P}}_\varepsilon(\mathbf{z}, \theta, j))_{k,l} + \varepsilon^{N-1} \text{Something}$$

The game to play

Build $\bar{g}_1, \dots, \bar{g}_N$ s.t.

$$\hat{H}^0(\mathbf{z}, j) + \varepsilon \hat{H}^1(\mathbf{z}, j) + \varepsilon^2 \hat{H}^2(\mathbf{z}, j) + \varepsilon^N \hat{H}^N(\mathbf{z}, j) + \varepsilon^{N+1} \hat{H}^{N+1}(\mathbf{z}, \gamma, j) = \hat{H}_\varepsilon(\mathbf{z}, \gamma, j) =$$

$$\bar{H}_\varepsilon(\lambda(\mathbf{z}, \gamma, j)) = \left(\sum_{n=0}^{\alpha_1} \frac{\varepsilon^n}{n!} (\bar{\mathbf{x}}_{\varepsilon \bar{g}_1}^\varepsilon)^n \right) \cdot \left(\sum_{n=0}^{\alpha_2} \frac{\varepsilon^{2n}}{n!} (\bar{\mathbf{x}}_{\varepsilon \bar{g}_2}^\varepsilon)^n \right) \cdot \dots \cdot$$

$$\left(\sum_{n=0}^{\alpha_N} \frac{\varepsilon^{Nn}}{n!} (\bar{\mathbf{x}}_{\varepsilon \bar{g}_N}^\varepsilon)^n \right) \cdot \bar{H}_\varepsilon(\mathbf{z}, \gamma, j) + \varepsilon^{N+1} \text{Something}$$

$$= \left(\sum_{n=0}^{\alpha_1} \frac{\varepsilon^n}{n!} (\bar{\mathbf{x}}_{\varepsilon \bar{g}_1}^\varepsilon)^n \right) \cdot \left(\sum_{n=0}^{\alpha_2} \frac{\varepsilon^{2n}}{n!} (\bar{\mathbf{x}}_{\varepsilon \bar{g}_2}^\varepsilon)^n \right) \cdot \dots \cdot$$

$$\left(\sum_{n=0}^{\alpha_N} \frac{\varepsilon^{Nn}}{n!} (\bar{\mathbf{x}}_{\varepsilon \bar{g}_N}^\varepsilon)^n \right) \cdot \left(\bar{H}^0(\mathbf{z}, \gamma, j) + \varepsilon \bar{H}^1(\mathbf{z}, \gamma, j) + \varepsilon^2 \bar{H}^2(\mathbf{z}, \gamma, j) + \dots \right)$$

$$+ \varepsilon^{N+1} \text{Something,}$$

If you play the game ...

... with:

$$\bar{\mathcal{P}}_\varepsilon(\mathbf{y}, \theta, k) = \begin{pmatrix} 0 & -\frac{\varepsilon}{B(\mathbf{y})} & 0 & 0 \\ \frac{\varepsilon}{B(\mathbf{y})} & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{\varepsilon} \\ 0 & 0 & -\frac{1}{\varepsilon} & 0 \end{pmatrix} = \frac{1}{\varepsilon} \bar{\mathcal{T}}_0 + \varepsilon \bar{\mathcal{T}}_2(\mathbf{y})$$

$$\bar{\mathcal{T}}_0 = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 \end{bmatrix}; \quad \bar{\mathcal{T}}_2(\mathbf{y}) = \begin{bmatrix} 0 & \frac{-1}{B(\mathbf{y})} & 0 & 0 \\ \frac{1}{B(\mathbf{y})} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

... you have

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$$\hat{H}^0(\mathbf{z}, j) = \bar{H}^0(\mathbf{z}, \gamma, j),$$

$$\hat{H}^1(\mathbf{z}, j) = -\frac{1}{2\pi} \int_0^{2\pi} \bar{H}^1 d\gamma,$$

$$(\bar{\mathcal{T}}_0 \nabla \bar{\mathbf{g}}_1) \cdot \nabla \bar{H}^0 = \bar{H}^1 - \frac{1}{2\pi} \int_0^{2\pi} \bar{H}^1 d\gamma$$

$$\hat{H}^2(\mathbf{z}, j) = -\frac{1}{2\pi} \int_0^{2\pi} \mathcal{V}_2(\bar{H}^1, \bar{H}^2, \bar{\mathbf{g}}_1) d\gamma$$

$$(\bar{\mathcal{T}}_0 \nabla \bar{\mathbf{g}}_2) \cdot \nabla \bar{H}^0 = \mathcal{V}_2(\bar{H}^1, \bar{H}^2, \bar{\mathbf{g}}_1) - \frac{1}{2\pi} \int_0^{2\pi} \mathcal{V}_2(\bar{H}^1, \bar{H}^2, \bar{\mathbf{g}}_1) d\gamma$$

etc.

At the end of the day

Usual Coordinates
 (\mathbf{x}, \mathbf{v})

$H_\varepsilon(\mathbf{x}, \mathbf{v}), \mathcal{P}_\varepsilon(\mathbf{x}, \mathbf{v})$ s.t:

$$\begin{pmatrix} \frac{\partial \mathbf{X}}{\partial t} \\ \frac{\partial \mathbf{V}}{\partial t} \end{pmatrix} = \mathcal{P}_\varepsilon \nabla_{\mathbf{x}, \mathbf{v}} H_\varepsilon$$

1: Hamiltonian?

2

Canonical Coordinates
 (\mathbf{q}, \mathbf{p})

$\check{H}_\varepsilon(\mathbf{q}, \mathbf{p}), \check{\mathcal{P}}_\varepsilon(\mathbf{q}, \mathbf{p}) = \mathcal{S}$
 s.t:

$$\begin{pmatrix} \frac{\partial \mathbf{Q}}{\partial t} \\ \frac{\partial \mathbf{P}}{\partial t} \end{pmatrix} = \mathcal{S} \nabla_{\mathbf{q}, \mathbf{p}} \check{H}_\varepsilon$$

3

Polar Coordinates
 $(\mathbf{x}, \theta, \mathbf{v})$

$\tilde{H}_\varepsilon(\mathbf{v}), \tilde{\mathcal{P}}_\varepsilon(\mathbf{x}, \theta, \mathbf{v})$

4: Darboux Method

$$\begin{pmatrix} M & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -\frac{1}{\varepsilon} \end{pmatrix}$$

Darboux Almost Canonical Coordinates
 (\mathbf{y}, θ, k)

$\bar{H}_\varepsilon(\mathbf{y}, \theta, k), \bar{\mathcal{P}}_\varepsilon(\mathbf{y})$

5: Lie Method

Lie Coordinates
 (\mathbf{z}, γ, j)

$\hat{H}^0(\mathbf{z}, j) + \dots + \varepsilon^N \hat{H}^N(\mathbf{z}, j) + \varepsilon^{N+1} \hat{H}^{N+1}(\mathbf{z}, \gamma, j)$

$\hat{\mathcal{P}}_\varepsilon(\mathbf{z}) = \bar{\mathcal{P}}_\varepsilon(\mathbf{z}) + \varepsilon^{N-1} \text{Something}$

Hence

In Lie Coordinates: Trajectories $(\mathbf{Z}, \Gamma, \mathcal{J})$

$$\frac{\partial \mathbf{Z}}{\partial t} = \text{Something independent of } \Gamma + \varepsilon^{N+1} \text{Remainder}(\mathbf{Z}, \Gamma, \mathcal{J})$$

$$\frac{\partial \Gamma}{\partial t} = \text{Something complicated}$$

$$\frac{\partial \mathcal{J}}{\partial t} = \varepsilon^{N-1} \text{Something}(\mathbf{Z}, \Gamma, \mathcal{J})$$

$(\mathbf{Z}^T, \Gamma^T, \mathcal{J}^T)$:

$$\frac{\partial \mathbf{Z}^T}{\partial t} = \text{Something independent of } \Gamma^T$$

$$\frac{\partial \Gamma^T}{\partial t} = \text{Something complicated}$$

$$\frac{\partial \mathcal{J}^T}{\partial t} = 0$$

$$|(\mathbf{Z}^T, \Gamma^T, \mathcal{J}^T)(t) - (\mathbf{Z}, \Gamma, \mathcal{J})(t)| \leq C\varepsilon^{N-1}$$

Implementing with $N=3$

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$$\frac{\partial \mathbf{Z}^T}{\partial t} = -\frac{\varepsilon \mathcal{J}}{B(\mathbf{Z}^T)} \perp \nabla B(\mathbf{Z}^T),$$

$$\frac{\partial \Gamma^T}{\partial t} = \frac{B(\mathbf{Z}^T)}{\varepsilon} + \varepsilon \frac{\mathcal{J}^T}{2(B(\mathbf{Z}^T))^2} \left(B(\mathbf{Z}^T) \nabla^2 B(\mathbf{Z}^T) - 3 (\nabla B(\mathbf{Z}^T))^2 \right)$$

$$\frac{\partial \mathcal{J}^T}{\partial t} = 0,$$

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Thank for your attention