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Time-dependent Probability Density Functions and Information Geometry in the Fusion Low-to-High Confinement Transition

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The need for a proper statistical theory for understanding fusion plasmas has grown significantly, with experiments and simulations revealing ample evidence for non-Gaussian fluctuations, anomalous transport, or intermittency. The latter question the validity of the mean-field-type theory based on small Gaussian fluctuations, necessitating the calculation of an entire probability density function (PDF).

In this paper, we show the importance of intermittency and time-dependent PDF approach in the Low-to-High confinement mode (L-H) transition. To this end, we extend the previous prey-predator-type L-H transition model [1] to a stochastic model by including the two independent, short-correlated Gaussian noises with the strength D_x and D_v for turbulence x ($x^2 = \varepsilon$ in [1]) and zonal flow v, respectively. We solve the following time-dependent Fokker-Planck equation for the joint PDF p(x, v, t)

 $\frac{\partial p}{\partial t} = -\frac{\partial}{\partial v}(gp) - \frac{\partial}{\partial x}(fp) + D_x \frac{\partial^2 p}{\partial x^2} + D_v \frac{\partial^2 p}{\partial v}$

where f and g are given in [2]. For the results below, $D_v = 10^{-4}$. Figure 1(a) shows the averages $\langle x \rangle$ (solid lines) and $\langle v \rangle$ (dashed lines) against time; (b) shows the standard deviations of x (solid) and v (dashed). [black,blue,red] correspond to $D_x = [1, 4, 16] \cdot 10^{-4}$, respectively. Following the abrupt increase in $\langle v \rangle$ at $t \approx 11$ for all D_x , the dithering I-phase starts where $\langle x \rangle$ and $\langle v \rangle$ oscillate. The dithering phase ends when $\langle x \rangle$ and $\langle v \rangle$ both collapse back towards zero, corresponding to the transition to the H-mode.



Fig 1: Time trace of mean and standard deviation.

Figure 2 shows time snapshots of joint PDF p(x, v, t) in x - v plane. From top to bottom the three rows (a,b,c) are $D_x = [1,4,16] \cdot 10^{-4}$. In each row, the six panels (1-6) are at times t = 5, 10, 20, 30, 40, 50, respectively. p(x, v, t) reveals striking feature including strongly non-Gaussian features and multiple peaks. The final collapse to $x, v \rightarrow 0$ does not consist of a simple motion of the peak toward the origin. Instead, comparing times t = 30, 40, 50, we see how the original peak remains largely in the same position while a secondary peak grows and eventually dominates near the origin even when $\langle x \rangle$ and $\langle v \rangle$ continuously decrease to zero in time in figure 1.



Fig 2: Snapshots of joint PDF p(x, v, t) in x - v plane

Figures 3-4 show the marginal PDFs p(x, t) and p(v,t) at t = 10, 20, 30, 40 in (a,b,c,d), respectively (using the same colour coding as in figure 1). We see the strong deviations from Gaussian PDF and a significant asymmetry around the peak and bimodal nature with the number of peaks changing in time, highlighting the limited utility of mean value and variance. Furthermore, p(v,t) is notably more stretched than p(x,t) at the right tail; rare events of large v are more common than rare events of large x, suggesting that the transitions to I-phase and H-mode are facilitated by rare events of strong zonal flow v. That is, intermittency of zonal flows can play an important role in promoting the L-H transition. We also discuss a novel information geometric method [3] by using information length and show their utility in forecasting transitions and self-regulation between turbulence and zonal flow.



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