SELF-ORGANIZED CRITICALITY AND MAGNETICALLY CONFINED FUSION PLASMAS







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ISSI Team Meeting - Self-Organized Criticality and Turbulence October 14-19, 2012, Bern, Switzerland



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SELF-ORGANIZED CRITICALITY

<u>SELF-ORGANIZED CRITICALITY</u>: concept introduced by P. Bak in 1987 to attempt to explain 1/f noise in many natural systems.

•Typically, requires the existence of a threshold that separates a quiescent phase from an active phase in which fast transport/redistribution takes place.

• It also requires a certain randomness/unpredictability in the system.

Bak's paradigmatic toy-model: the sandpile.

 Grains of sand dropped on a sandpile whose cells can go critical and turn when a certain local threshold condition is overcome.

Bak's original model was driven infinitely slow, with sand-addition being stopped as soon as an avalanche starts, and restarted when it stops.

Steady-state (SOC state) exhibits self-similarity, long-term correlations and other properties typical of equilibrium critical states but without the need of external tuning.





DIRECTED RUNNING SANDPILE



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The directed running sandpile (DRS), using as the critical threshold the local slope, is much closer in spirit to the real situation that turbulent fusion plasmas experience. It does not stop the external drive while avalanches take place.

SOC-state exhibits self-similar, scale-free statistics of avalanche sizes and energies

It can maintain a net non-zero outflux in spite of being submarginal on average

Intermittent transport is strongly correlated in time via shaping of the height profile

The shape of the height profile at the SOCstate is rather insensitive to the location of the source as long as the system is not overdriven

Avalanche overlapping is a real issue (invoked to explain the 1/f spectrum by HK)



[See: T. Hwa and M. Kardar, Phys. Rev. A 45, 7002 (1992)]



tim —

FUSION TOROIDAL PLASMAS



No magnetic field



With magnetic field



Helical magnetic fields can be used to confine hot plasmas long enough to produce energy





Turbulence dominates radial losses of energy and particles



L-MODE TOKAMAK PLASMAS



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SOC hypothesis suggested as an explanation?

Lots of activity (not comprehensive...)



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- Theory, PDE
- Sandpile, near-marginal dyns, shear flow effects
- Simulation (Interch. fluid), near marginal, avalanches
- Sandpile, near-marginal dyns
- Simulation (gyrofluid, DTEM), near marginal, flux-driven
- Simulation (gyrofluid, ITG), near marginal, flux-driven
- Experimental, tokamak, fluctuation statistics
- Experimental, Hurst exponents, edge fluctuations
- Experimental, power spectra, edge fluctuations
- Experimental, self-similarity, edge fluctuations
- Experimental, tokamak, edge fluctuations
- Sandpile, Effective Tr. Model (CTRWs)
- Simulation (Interch., fluid), Eff. Tr. Model (CTRWs)
- Sandpile, diffusion effects, ELMs
- Sandpile, ELMs
- Experimental (against) W. times, No s-similarity
- Sandpile, Wait. times
- Experimental, avalanche viz., ECE, tokamak
- Theory, PDE (continuum sandpile)
- Experimental W. times, Response to Spada's PRL
- Sandpile, ELMs
- Theory, PDE (continuum sandpile)
- Experimental, Tokamak, edge fluctuations
- Theory, Effective Tr. Model (CTRWs/Master Eqs.)
- Simulation (Interch., fluid), Eff. Tr. Model (Fract. Diff. Eqs)
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- Theory, Eff. Tr. Models (FBM/FLM -> FDEs)
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- Sandpile, include WTs
- Simulation (DTEM, fluid), Eff. Tr. Model (Lagr. Diag.)
- Simulation (ITG, gyrokinetics), near-marg., avalanches
- Sandpile, ITG-like
- Experimental (against) Lorenzian, random pulses
- Experimental, tokamak, enhanced modes
- Experimental Response to Magg's PRL
- Experimental, tokamak

NEAR-MARGINAL TURBULENCE





SOC AND TOKAMAK PLASMAS



An analogy between HK's sandpile an a magnetically confined toroidal fusion plasma can be easily done if it is **near-marginal** conditions.





TABLE I. Analogies between the sandpile transport model and a turbulent transport model.

Turbulent transport in toroidal plasmas	Sandpile model			
Localized fluctuation (eddy)	Grid site (cell)			
Local turbulence mechanism:	Automata rules:			
Critical gradient for local instability	Critical sandpile slope (Z _{crit})			
Local eddy-induced transport	Number of grains moved if unstable (N_f)			
Total energy/particle content	Total number of grains (total mass)			
Heating noise/background fluctuations	Random rain of grains			
Energy/particle flux	Sand flux			
Mean temperature/density profiles	Average slope of sandpile			
Transport event	Avalanche			
Sheared electric field	Sheared flow (sheared wind)			

[See: D.E. Newman et al, Phys. Plasmas 3, 1858 (1996)]



radius

EVIDENCE FOR SOC: Power spectra







1/f regions in power spectra such as those exhibited by DRS were considered a trademark of SOC then.

1/f regions were sought for in fusion experiments, both tokamaks and stellarators.

Mainly, using edge fluctuation data measured with Langmuir probes. From these, time series of the turbulent fluctuations and turbulent fluxes can be obtained at a single radial location.

Self-similarity of power-spectra and power-laws close to 1/f were indeed reported.

[See: M.A. Pedrosa et al, Phys. Rev. Lett. 82, 3621 (1999)]

EVIDENCE FOR SOC: Power Spectra?



Warning: DRS spectra not always exhibit an 1/f, but an 1/f^s region, with 0<s<1. The value of s is set by the competition between the different timescales in the problem (triggering, relaxation, etc.)







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The Hurst exponent was introduced by Hurst (1952) to quantify correlation in time series.

He assumed that any stationary signal can be thought of as the ordered sequence of displacements of a particle. If the signal is random, the motion of such a particle will be that of a random walk, and the distance from its initial position will grow on average as $t^{1/2}$.

If the signal contains positive correlations between successive displacement, such distance will grow with a stronger exponent, t^{H} , H > 1/2. Similarly, if negative correlations exist, it will grow with H < 1/2.

H, the Hurst exponent, can be determined in many ways. One of the most popular ones is the R/S method, which is one of the more un-sensitive to noises.



EVIDENCE FOR SOC: Hurst exponents



It is found that Hurst exponent values (for activity or local/global fluxes) are more robust than power-spectra exponents to capture DRS SOC dynamics.



Fig. 3. (Color online) (a) Power spectra and (b) R/S analysis of activity for fixed system size and low, medium and high driving rates. The y values of both measures have been shifted for easier viewing. In the spectra (R/S), six (five) regions of low-drive and four regions of high-drive are shown by solid lines. Lines are power laws; numbers show values of β in spectra and H in R/S. Lowest frequency f^0 region of spectra and H = 0.5 of R/S for the low-drive case is not seen because of the finite size of the time series. Its existence is assumed based on the f^0 regions seen in the spectra of higher drive cases.

[See: R. Woodard et al, Physica A 373, 215 (2007)]

EVIDENCE FOR SOC: Hurst exponents



A plethora of fusion experiments showed positively correlated Hurst exponents beyond the turbulent typical scales: the mesoscale.



FIG. 9. A plot of the expected value of *R/S* as a function of the time lag for the same time record of W7-AS as in Fig. 1 (Ref. 33).



[See: B. Carreras et al, Phys. Plasmas 5, 3632 (1998)]

TABLE III. A summary of the analysis results.

Device	Number of time series	$\langle H angle_{ m in}$	$\langle H \rangle_{\rm out}$	$ au_D$ (µs)	Self-similarity range (ms)
TJ-I	9	0.64±0.03	0.70±0.04	3.0	0.02-1.0
JET limiter	4		0.52 ± 0.04	29.0	0.1-2.0
JET divertor	4		0.63±0.03	19.0	0.1-2.0
TJ-IU	21	0.64±0.03	0.67 ± 0.01	6.0	0.1-2.0
W7-AS $\iota_a = 0.243$	24	0.62 ± 0.01	0.60 ± 0.04	20.0	1-20
W7-AS $u_a = 0.355$	29	0.72 ± 0.07	0.66±0.06	19.0	1-20
ATF	20	0.71 ± 0.03	0.92 ± 0.07	34.0	1-12
RFX	29	0.69 ± 0.04		3	0.03-3.0
Thorello	10	0.55 ± 0.04		6	0.05-5.0

EVIDENCE FOR SOC: Waiting times



In the late-90s, it was suggested that the statistics of waiting-times between avalanches could be used as a test for SOC.

In the original Bak sandpile and in DRS, waiting-times followed Poisson (exponential) statistics, due to the randomness of the drive.

This statement must be made more precise, though. When sufficiently large avalanches are considered, correlations are indeed apparent, and power-laws appear.

Furthermore, for non-random drives, powerlaws may appear with no thresholding. These, however, are a reflection of drive correlations, not dynamical ones. Via thresholding, the SAME power-law can be made to appear as in the random drive case! [See: R. Sanchez et al, Phys. Rev. Lett.88, 068302 (2002)]



FIG. 2. Quiet times PDFs, for sandpiles with $L = 100, 400, 2000, 4000, and 10000, respectively thresholded using <math>d_t = 30, 75, 200, 400, and 800$. The two upper and two lower PDFs have been, respectively, shifted up and down by a half and a full decade to allow for easier comparison. In the inset, the PDF is shown without thresholding.

EVIDENCE FOR SOC: Waiting times



The waiting-time statistics of edge fluctuation data from tokamaks and stellarators are consistent with SOC waiting-time statistics.



FIG. 1 (color online). (a) Detail of raw W7-AS flux signal; (b) same signal averaged with m = 32; (c) absolute value of averaged signal together with a sketch of relevant definitions.

[See: R. Sanchez et al, Phys. Rev. Lett. 90, 185005 (2003)]



FIG. 2 (color online). Examples of quiet-time survival functions for W7-AS shot No. 35427.

EVIDENCE FOR SOC: Statistics



[See: B. Ph. van Milligen et al,

Phys. Rev. Lett. 109, 105001 (2012)]





Monday, October 15, 12

SOC hypothesis is not mainstream



The SOC idea is not yet considered mainstream among fusion scientists.

It has however changed the way simulations are done: <u>DO</u> self-consistent profile evolution!

$$\left(\partial_{t} + \tilde{V} \cdot \nabla\right) \nabla_{per}^{2} \tilde{\Phi} = \frac{B_{0}}{m_{i}n_{0}r_{c}} \frac{1}{r} \frac{\partial \tilde{p}}{\partial \theta} - \frac{1}{\eta m_{i}n_{0}R_{0}} \nabla_{\parallel}^{2} \tilde{\Phi} + \mu \nabla_{\parallel}^{4} \tilde{\Phi}$$

$$\left(\partial_{t} + \tilde{V} \cdot \nabla\right) \tilde{p} = \frac{\partial \langle p \rangle}{\partial r} \frac{1}{r} \frac{\partial \tilde{\Phi}}{\partial \theta} + \chi_{per} \nabla_{per}^{2} \tilde{p} + \chi_{\parallel} \nabla_{\parallel}^{2} \tilde{p}$$

$$\frac{\partial \langle p \rangle}{\partial t} + \frac{1}{r} \frac{\partial}{\partial r} r \langle \tilde{V}_{r} \tilde{p} \rangle = S_{0} + D \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \langle p \rangle}{\partial r} \right)$$

$$[See: B.A. Carreras et al, Phys. Plasmas. 3, 2906 (1996)]$$

Pure SOC needs to be combined with other transport processes that may alter the dynamics: poloidal sheared flows (enhanced regimes, ELMs), parallel transport (open field lines in linear devices and/or SOL), etc.

SOC or non-SOC distinction matters!

But SOC may have very important implications for the future of fusion:

Intermittent transport events exiting the device with a divergent power-law distribution yield very different peak-energy loads (that must be absorbed by first walls/divertors) than in the case of diffusive transport. This issue is central to the design and cost of these elements of a reactor!

Scaling of energy confinement with the system size is also very different in a SOC state compared with the more traditional diffusive-like scalings. Huge implications for size needed for fusion and its cost!

Whether ITER will be in a SOC state or not is unknown. But the ability of turbulence to locally get rid of excess free energy increases with a power of temperature. And ITER will be very hot!





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Modeling transport in fusion plasmas:

How does one effectively model transport and estimate confinement in a SOC state?

What are the proper "renormalized" fluxes that will do a good enough job?

Modeling transport in fusion plasmas: EFFECTIVE TURBULENT DIFFUSION







user: newman Thu Apr 12 22:00:45 2007



EFFECTIVE TURBULENT DIFFUSION: mathematical assumptions



[See: R. Balescu, "Aspects of Plasma Turbulent Transport", IOP, Bristol (2005)]

$$\frac{\partial n}{\partial t} + (\mathbf{V} \cdot \nabla) n = 0$$

$$\frac{\partial n_0}{\partial t} = -\left\langle \tilde{\mathbf{V}} \cdot \nabla \tilde{n} \right\rangle$$

$$\frac{\partial \tilde{n}}{\partial t} + \tilde{\mathbf{V}} \cdot \nabla \tilde{n} = -\tilde{\mathbf{V}} \cdot \nabla n_0 + \left\langle \tilde{\mathbf{V}} \cdot \nabla \tilde{n} \right\rangle$$

$$\frac{\partial n_0}{\partial t} = \nabla \cdot \int_0^t \left\langle \tilde{\mathbf{V}}(\mathbf{r}, t) \tilde{\mathbf{V}}(\mathbf{R}(t' | \mathbf{r}, t), t) \nabla n_0(\mathbf{R}(t' | \mathbf{r}, t), t) \right\rangle$$

$$\frac{\partial n_0}{\partial t} = \tilde{\mathbf{V}}(\mathbf{R}, \tau), \quad \mathbf{R}(t) = \mathbf{r}$$



$$\frac{\partial n_0}{\partial t} = \nabla \cdot \int_0^t \left\langle \tilde{\mathbf{V}}(\mathbf{r}, t) \tilde{\mathbf{V}}(\mathbf{R}(t'|\mathbf{r}, t), t) \nabla n_0(\mathbf{R}(t'|\mathbf{r}, t), t) \right\rangle$$



Does turbulent transport in tokamaks have characteristic scales? [See: G.R. McKee et al,



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But from point (Eulerian) probe data, both a finite decorrelation length (i.e., typical length scale) and a finite decorrelation time (i.e., typical time scale and thus no longterm memory) are obtained for turbulence.

So how is it even possible that SOC play a role at all in this context?



Fig. 1. Images of density fluctuations at 10-µs intervals, obtained over a 5-cm (radial) × 6-cm (poloidal) region at the outer plasma midplane, p = 0.9-1.05, in a low-confinement (L-mode) discharge. White arrows in (a) qualitatively indicate average flow direction and magnitude.

NEAR-MARGINAL TURBULENCE



1.0

Turbulent transport can develop SOC features in nearmarginal regimes.

Why? Turbulence may switch on and off as free energy becomes or ceases to be available locally.



Density 0.6 0.4 0.2 0.0 time

1.0

0.8

This can happen despite the fact that local measurements still give finite decorrelation lengths and times that are set by the dominant instability!!

radius

0.4

r/a

0.6

0.8



$$\frac{\partial n_0}{\partial t} = \nabla \cdot \int_0^t \left\langle \tilde{\mathbf{V}}(\mathbf{r}, t) \tilde{\mathbf{V}}(\mathbf{R}(t'|\mathbf{r}, t), t) \nabla n_0(\mathbf{R}(t'|\mathbf{r}, t), t) \right\rangle$$

 $\implies P_{\{\alpha,0,\sigma\}} \sim |x|^{-(1+\alpha)}(k) = \exp(-\sigma^{\alpha}|k|^{\alpha}), \quad \alpha \le 2$

[See: G. Samorodnitsky and M. Taqqu, "Stable non-Gaussian distributions", Chapman and Hall, New York (1994)]



Stable distributions: Levy pdfs







$$\frac{\partial n_0}{\partial t} = \nabla \cdot \int_0^t \left\langle \tilde{\mathbf{V}}(\mathbf{r}, t) \tilde{\mathbf{V}}(\mathbf{R}(t'|\mathbf{r}, t), t) \nabla n_0(\mathbf{R}(t'|\mathbf{r}, t), t) \right\rangle$$



H=1/α, random; $H > 1/\alpha$, correlated positively; $H < 1/\alpha$, correlated negatively [See: H.E. Hurst, Trans. Am. Soc. Civ. Eng. 110, 770 (1951)]]

"Complex" EFFECTIVE TRANSPORT



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NEAR-MARGINAL SIMULATION: An example of SOC transport





Lagrangian information from DTEM TURBULENCE SIMULATION





Effect of adding a subdominant diffusive transport channel



Competition with subdominant, random channel may reduce the strength of SOC dynamics and change effective transport model.





FIG. 2 (color online). Probability density functions of Lagrangian velocities for various diffusivities (top: $D_0 = 0$; second: $D_0 = 0.07 \text{ m}^2/\text{s}$; third: $D_0 = 0.18 \text{ m}^2/\text{s}$; bottom: $D_0 = 1.19 \text{ m}^2/\text{s}$). Best Lévy fit shown in dashed black lines.

FIG. 3 (color online). α -Hurst exponent of Lagrangian velocity series versus elapsed time for various diffusivities (top: $D_0 = 0$; second: $D_0 = 0.07 \text{m}^2/\text{s}$; third: $D_0 = 0.18 \text{ m}^2/\text{s}$; bottom: $D_0 = 1.19 \text{ m}^2/\text{s}$). The mesoscale is marked by arrows.



• Turbulence involves many degrees of freedom and nonlinear interactions

→ breeding ground for *self-organized criticality* and *complexity*

• Toroidal fusion plasmas confined in tokamaks or stellarators are strongly turbulent and may exhibit complex behaviors: emergence of patterns and coherent structures, self-organization, memory, etc.

• *Near-marginal turbulence* is an example of a situation in which 'SOC' behaviors should be expected in fusion plasmas.

• Relevant from practical stand-point: even if mean energy outflux is fixed by external heating in steady-state, intermittent dynamics may yield large peak outfluxes that first wall components and/or divertors may not be able to withstand.

• Scaling of confinement properties with system size also quite different in SOCdominated regimes.

• Tools, mathematical models and ideas from "*complexity theory*" are very useful to understand and characterize what is going on in SOC states.