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# Numerical analysis of the neutron multigroup $S P_{N}$ equations 

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#### Abstract

The multigroup neutron $S P_{N}$ equations, which are an approximation of the neutron transport equation, are used to model nuclear reactor cores. In their steady state, these equations can be written as a source problem or an eigenvalue problem. We study the resolution of those two problems with an $H^{1}$-conforming finite element method and a Discontinuous Galerkin method, namely the Symmetric Interior Penalty Galerkin method.


## 1 Introduction

The neutron transport equation describes the neutron flux density in a reactor core. It depends on 7 variables: 3 for the space, 2 for the motion direction, 1 for the energy (or the speed), and 1 for the time.
The energy variable is discretized using the multigroup theory [9]. In this method, the entire range of neutron energies is divided into $G$ intervals, called energy groups. In each energy group, the neutron flux density is lumped and all parameters are averaged. We denote by $\mathcal{I}_{G}:=\{1, \cdots, G\}$, the set of energy group indices.
Concerning the motion direction, the $P_{N}$ transport equations are obtained by developing the neutron flux on the spherical harmonics from order 0 to order

[^0]$N$. This approach is very time-consuming. The simplified $P_{N}\left(S P_{N}\right)$ transport theory [11] was developed to address this issue. The two fundamental hypotheses to obtain the $S P_{N}$ equations are that locally, the angular flux has a planar symmetry; and that the axis system evolves slowly. The neutron flux and the scattering cross sections are then developed on the Legendre polynomials. From a mathematical point of view, $S P_{N}$ equations correspond to tensorized $1 D P_{N}$ transport equations, so that some couplings are missing. Consequently, the $S P_{N}$ equations do not converge to transport equations. Nevertheless, they are commonly used by physicists since their resolution is cheap in terms of computational cost. The order $N$ is odd, and the number of $S P_{N}$ odd (resp. even) moments is $\widehat{N}:=\frac{N+1}{2}$. We will denote by $\mathcal{I}_{e}$ (resp. $\mathcal{I}_{o}$ ) the subset of even (resp. odd) integers of the integer set $\{0, \cdots, N\}$.
Finally, the (motion direction and energy) discretization of the neutron flux is such that there are $\widehat{N} \times G$ even and odd moments of the neutron flux.
We will denote by $\phi=\left(\left(\phi_{m}^{g}\right)_{m \in \mathcal{I}_{e}}\right)_{g \in \mathcal{I}_{G}} \in \mathbb{R}^{\widehat{N} \times G}$ the set of functions containing, for all energy group $g$, the even moments of the neutron flux.
Likewise, we will denote by $\mathbf{p}=\left(\left(\left(p_{x, m}^{g}\right)_{m \in \mathcal{I}_{o}}\right)_{g \in \mathcal{I}_{G}}\right)_{x=1}^{d} \in\left(\mathbb{R}^{\widehat{N} \times G}\right)^{d}$ the set of functions containing the odd moments of the neutron flux.
Note that while modelling the core of a pressurized water reactor, the number of groups if such that $2 \leq G \lesssim 30$, physicists usually choose $N=1$ or 3 , more rarely $N=5$.

## 2 Setting of the model

The reactor core is modelled by a bounded, connected and open subset $\mathcal{R}$ of $\mathbb{R}^{d}, d=1,2,3$, having a Lipschitz boundary which is piecewise regular. The coefficients are piecewise regular, so that we split $\mathcal{R}$ into $\widetilde{N}$ open disjoint parts $\left(\mathcal{R}_{i}\right)_{i=1}^{\widetilde{N}}$ with Lipschitz, piecewise regular boundaries: $\overline{\mathcal{R}}=\cup_{i=1}^{\widetilde{N}} \overline{\mathcal{R}_{i}}$. For this reason, we will use the following space of piecewise regular functions:

$$
\mathcal{P} W^{1, \infty}(\mathcal{R})=\left\{D \in L^{\infty}(\mathcal{R})|\vec{\nabla} D|_{\mathcal{R}_{i}} \in\left(L^{\infty}\left(\mathcal{R}_{i}\right)\right)^{d}, i=1, \cdots, \widetilde{N}\right\}
$$

For a set of functions $\psi=\left(\phi_{m}^{g}\right)_{m, g} \in \mathbb{R}^{\hat{N} \times G}$, we make the following abuse of notation: $\vec{\nabla} \psi=\left(\left(\partial_{x} \psi_{m}^{g}\right)_{m, g}\right)_{x=1}^{d} \in\left(\mathbb{R}^{\widehat{N} \times G}\right)^{d}$.
For a set of vector valued functions $\mathbf{q}=\left(\left(\left(q_{x, m}^{g}\right)_{m, g}\right)_{x=1}^{d}\right) \in\left(\mathbb{R}^{\widehat{N} \times G}\right)^{d}$, we make the following abuse of notation:

$$
\operatorname{div} \mathbf{q}=\left(\operatorname{div}\left(\left(q_{x, m}^{g}\right)_{x=1}^{d}\right)\right)_{m, g}, \quad \mathbf{q} \cdot \mathbf{p}=\left(\sum_{x=1}^{d} q_{x, m}^{g} p_{x, m}^{g}\right)_{m, g} \in \mathbb{R}^{\widehat{N} \times G}
$$

Let us use these notations: for $E \subset \mathbb{R}^{d}, L(E)=L^{2}(E) ; L:=L^{2}(\mathcal{R}) ; V:=$ $H_{0}^{1}(\mathcal{R}) ; V^{\prime}:=H^{-1}(\mathcal{R})$ its dual and $Q:=H(\operatorname{div}, \mathcal{R})$. For $W=L(E), L, V$ or
$Q$ we define the product space $\underline{W}:=W^{\widehat{N} \times G}$ endowed with the following scalar product and associated norm:

$$
\begin{equation*}
(\mathrm{u}, \mathrm{v})_{\underline{W}}=\sum_{g \in \mathcal{I}_{G}} \sum_{m \in \mathcal{I}_{e}, o}\left(\mathrm{u}_{m}^{g}, \mathrm{v}_{m}^{g}\right)_{W}, \quad\|\mathrm{u}\|_{\underline{W}}^{2}=\sum_{g \in \mathcal{I}_{G}} \sum_{m \in \mathcal{I}_{e}, o}\left\|\mathrm{u}_{m}^{g}\right\|_{W}^{2} . \tag{1}
\end{equation*}
$$

We also set $\underline{V}^{\prime}:=\left(V^{\prime}\right)^{\hat{N} \times G}, \underline{\mathbf{L}}(E)=(\underline{L}(E))^{d}$ and $\underline{L}^{p}(\cdot)=\left(L^{p}(\cdot)\right)^{\widehat{N} \times G}$.
Let $\mathbf{q} \in\left(\mathbb{R}^{\widehat{N} \times G}\right)^{d}$ and $\mathbb{M} \in\left(\mathbb{R}^{\widehat{N} \times \widehat{N}}\right)^{G \times G}$. We set $\mathbf{q}_{x}=\left(q_{x, m}^{g}\right)_{m, g}$ and we use the notation $\mathbb{M} \mathbf{q}=\left(\mathbb{M} \mathbf{q}_{x}\right)_{x=1}^{d}$.

Given a source term $S_{f} \in \underline{L}$, the multigroup $S P_{N}$ equations with zero-flux boundary conditions ${ }^{1}$ read as coupled diffusion-like equations set in a mixed formulation:

$$
\text { Solve in }(\phi, \mathbf{p}) \in \underline{V} \times \underline{Q} \left\lvert\,\left\{\begin{align*}
\mathbb{T}_{o} \mathbf{p}+\vec{\nabla}(\mathbb{H} \phi) & =0  \tag{2}\\
{ }^{t} \mathbb{H} \operatorname{div} \mathbf{p}+\mathbb{T}_{e} \phi & =S_{f}
\end{align*}\right.\right.
$$

When $S_{f}$ depends on $\phi$, the steady state multigroup $S P_{N}$ equations read as the following generalized eigenproblem:

$$
\text { Solve in }(\lambda, \phi, \mathbf{p}) \in \mathbb{R}^{*} \times \underline{V} \times \underline{Q} \left\lvert\,\left\{\begin{align*}
\mathbb{T}_{o} \mathbf{p}+\vec{\nabla}(\mathbb{H} \phi) & =0  \tag{3}\\
t_{\mathbb{H}} \operatorname{div} \mathbf{p}+\mathbb{T}_{e} \phi & =\lambda^{-1} \mathbb{M}_{f} \phi
\end{align*}\right.\right.
$$

The physical solution to Problem (3) corresponds to the eigenfunction associated to the smallest eigenvalue, which in addition is simple [7]. In neutronics, the multiplication factor $k_{\text {eff }}=\max _{\lambda} \lambda$ characterizes the physical state of the core reactor: if $k_{e f f}=1$ : the nuclear chain reaction is self-sustaining; if $k_{e f f}>1$ : the chain reaction is diverging; if $k_{e f f}<1$ : the chain reaction vanishes.
The matrices $\mathbb{H}, \mathbb{T}_{e}, \mathbb{T}_{o}, \mathbb{M}_{f} \in\left(\mathbb{R}^{\widehat{N} \times \widehat{N}}\right)^{G \times G}$ are such that $\forall\left(g, g^{\prime}\right) \in \mathcal{I}_{G} \times \mathcal{I}_{G}$ ( $\delta_{.,}$, is the Kronecker symbol):

- $(\mathbb{H})_{g, g^{\prime}}=\delta_{g, g^{\prime}} \widehat{\mathbb{H}} \in \mathbb{R}^{\widehat{N} \times \widehat{N}}$, with $\forall(i, j) \in\{1, \cdots, \widehat{N}\}^{2}, \widehat{\mathbb{H}}_{i, j}=\delta_{i, j}+\delta_{i, j-1}$.
- $\left(\mathbb{T}_{e}\right)_{g, g}:=\mathbb{T}_{e}^{g} \in \mathbb{R}^{\hat{N} \times \widehat{N}}$ denotes the even removal matrix, such that:

$$
\mathbb{T}_{e}^{g}=\operatorname{diag}\left(t_{0} \sigma_{r, 0}^{g}, t_{2} \sigma_{r, 2}^{g}, \ldots\right),
$$

$\left(\mathbb{T}_{o}\right)_{g, g}:=\mathbb{T}_{o}^{g} \in \mathbb{R}^{\hat{N} \times \widehat{N}}$ denotes the odd removal matrix, such that:

$$
\mathbb{T}_{o}^{g}=\operatorname{diag}\left(t_{1} \sigma_{r, 1}^{g}, t_{3} \sigma_{r, 3}^{g}, \ldots\right),
$$

where $\forall m \in \mathcal{I}_{e, o}, \sigma_{r, m}^{g}:=\sigma_{t}^{g}-\sigma_{s, m}^{g \rightarrow g}$, and $\forall m>0, t_{m}>0$.
The coefficient $\sigma_{t}^{g}$ is the macroscopic total cross section of energy group $g$, and the coefficients $\sigma_{s, m}^{g \rightarrow g}$ denote the $P_{N}$ moments of the macroscopic self scattering cross sections from energy group $g$ to itself.

[^1]- For $g^{\prime} \neq g$ :
$\left(\mathbb{T}_{e}\right)_{g, g^{\prime}}:=-\mathbb{S}_{e}^{g^{\prime} \rightarrow g} \in \mathbb{R}^{\widehat{N} \times \widehat{N}}$ denotes the even scattering matrix, such that:

$$
\mathbb{S}_{e}^{g^{\prime} \rightarrow g}=\operatorname{diag}\left(t_{0} \sigma_{s, 0}^{g^{\prime} \rightarrow g}, t_{2} \sigma_{s, 2}^{g^{\prime} \rightarrow g}, \ldots\right),
$$

$\left(\mathbb{T}_{o}\right)_{g, g^{\prime}}:=-\mathbb{S}_{o}^{g^{\prime} \rightarrow g} \in \mathbb{R}^{\hat{N} \times \widehat{N}}$ denotes the odd scattering matrix, such that:

$$
\mathbb{S}_{o}^{g^{\prime} \rightarrow g}=\operatorname{diag}\left(t_{1} \sigma_{s, 1}^{g^{\prime} \rightarrow g}, t_{3} \sigma_{s, 3}^{g^{\prime} \rightarrow g}, \ldots\right),
$$

where $\sigma_{s, m}^{g^{\prime} \rightarrow g}$ are the $P_{N}$ moments of the macroscopic scattering cross sections from energy group $g^{\prime}$ to energy group $g$.

- $\left(\mathbb{M}_{f}\right)_{g, g^{\prime}}:=\chi^{g} \mathbb{M}_{f}^{g^{\prime}} \in \mathbb{R}^{\widehat{N} \times \widehat{N}}$ is such that $\mathbb{M}_{f}^{g^{\prime}} \phi^{g^{\prime}}={ }^{t}\left(\underline{\nu \sigma_{f}^{g^{\prime}}} \phi_{0}^{g^{\prime}}, 0, \ldots\right)$ where the coefficient $\underline{\nu} \sigma_{f}^{g^{\prime}}$ is the product of the number of neutrons emitted per fission times the macroscopic fission cross section; and the coefficient $\chi_{g}$ is the fission spectrum of energy group $g$.

The coefficients of the matrices $\mathbb{T}_{e, o}, \mathbb{M}_{f}$ are supposed to be such that:

$$
\begin{array}{ll}
\text { (0) } & \forall g, g^{\prime} \in \mathcal{I}_{G}, \forall m \in \mathcal{I}_{e, o}: \\
& \left(\sigma_{r, m}^{g}, \sigma_{s, m}^{g^{\prime} g}, \underline{\left.\nu \sigma_{f}^{g}\right) \in \mathcal{P} W^{1, \infty}(\mathcal{R}) \times L^{\infty}(\mathcal{R}) \times L^{\infty}(\mathcal{R}) .}\right. \\
\text { (i) } \quad \exists\left(\sigma_{r,(e, o)}\right)_{*},\left(\sigma^{r,(e, o)}\right)^{*}>0 \mid \forall g \in \mathcal{I}_{G}, \forall m \in \mathcal{I}_{e, o}: \\
& \left.\left(\sigma_{r,(e, o)}\right)\right)^{\leq} \leq t_{m} \sigma_{r, m}^{g} \leq\left(\sigma^{r,(e, o)}\right)^{*} \text { a.e. in } \mathcal{R} . \\
\text { (ii) } & \exists\left(\underline{\nu \sigma_{f}}\right)^{*}>0 \mid \forall g \in \mathcal{I}_{G}, 0 \leq \underline{\nu \sigma_{f}^{g}} \leq\left(\underline{\nu \sigma_{f}}\right)^{*} \text { a.e. in } \mathcal{R} \text { and } \exists g^{\prime} \mid \underline{\nu \sigma_{f}^{g^{\prime}} \neq 0 .} \\
\text { (iii) } & \left.\exists 0<\varepsilon<\frac{1}{G-1} \right\rvert\, \forall m \in \mathcal{I}_{e, o}, \forall g, g^{\prime} \in \mathcal{I}_{G}, g^{\prime} \neq g, \\
& \left|\sigma_{s, m}^{g \rightarrow g^{\prime}}\right| \leq \varepsilon \sigma_{r, m}^{g} \text { a.e. in } \mathcal{R} . \tag{4}
\end{array}
$$

It happens that the coefficient $\underline{\nu \sigma_{f}^{g}}$ vanishes in some regions.
Hypothesis $4-($ iii $)$ is valid while modelling the core of a pressurized water reactor: the scattering cross-sections are weaker than the removal cross-sections of an order $0<\varepsilon \ll 1$. Thus, the matrices ${ }^{t} \mathbb{T}_{e, o}$ are strictly diagonally dominant matrices: they are invertible.
Let us set $\mathbb{D}={ }^{t} \mathbb{H} \mathbb{T}_{o}^{-1} \mathbb{H}$.
Problem 2 can be written as a set of coupled primal diffusion-like equations with single unknown $\phi \in \underline{V}$ :

$$
\begin{equation*}
\text { Solve in } \phi \in \underline{V} \mid-\operatorname{div}(\mathbb{D} \vec{\nabla} \phi)+\mathbb{T}_{e} \phi=S_{f} \tag{5}
\end{equation*}
$$

The variational formulation of (5) writes:

$$
\begin{equation*}
\text { Solve in } \phi \in \underline{V} \mid \forall \psi \in \underline{V}: c(\phi, \psi)=\ell(\psi), \tag{6}
\end{equation*}
$$

where: $\left\{\begin{aligned} c: \underline{V} \times \underline{V} & \rightarrow \mathbb{R} \\ c(\phi, \psi) & =(\mathbb{D} \vec{\nabla} \phi, \vec{\nabla} \psi)_{\underline{\mathbf{L}}}+\left(\mathbb{T}_{e} \phi, \psi\right)_{\underline{\underline{L}}}\end{aligned}\right.$, and $\left\{\begin{array}{rll}\ell: \underline{V} & \rightarrow \mathbb{R} \\ \ell(\psi) & = & \left(S_{f}, \psi\right)_{\underline{L}}\end{array}\right.$.

Theorem 1 Suppose that $\mathbb{D}$ is positive definite. For a given source term $S_{f} \in$ $\underline{L}$, it exists a unique $\phi \in \underline{V}$ that solves Problem 6. In addition, it holds: $\|\phi\|_{\underline{V}} \lesssim$ $\left\|S_{f}\right\|_{\underline{L}}$.
Proof: The bilinear form $c$ and the linear form $\ell$ are continuous and under the hypothesis on $\mathbb{D}$, the bilinear form $c$ is coercive: we can apply Lax-Milgram theorem to conclude.

In the same way, Problem 3 can be written as:

$$
\begin{equation*}
\text { Solve in }(\lambda, \phi) \in \mathbb{R}^{*} \times \underline{V} \backslash\{0\} \mid-\operatorname{div}(\mathbb{D} \vec{\nabla} \phi)+\mathbb{T}_{e} \phi=\lambda^{-1} \mathbb{M}_{f} \phi . \tag{7}
\end{equation*}
$$

The variational formulation of (7) writes:

$$
\begin{equation*}
\text { Solve in }(\lambda, \phi) \in \mathbb{R}^{*} \times \underline{V} \backslash\{0\} \mid \forall \psi \in \underline{V}: c(\phi, \psi)=\lambda^{-1} \ell_{f}(\phi, \psi), \tag{8}
\end{equation*}
$$

where: $\left\{\begin{array}{rll}\ell_{f}: \underline{L} \times \underline{L} & \rightarrow & \mathbb{R} \\ \ell_{f}(\phi, \psi) & = & \left(\mathbb{M}_{f} \phi, \psi\right)_{\underline{L}}\end{array}\right.$.
Theorem 2 Suppose that $\mathbb{D}$ is positive definite. There exists a unique compact operator $T_{f}: \underline{L} \rightarrow \underline{L}$ such that $\forall(\phi, \psi) \in \underline{L} \times \underline{V}: c\left(T_{f} \phi, \psi\right)=\ell_{f}(\phi, \psi)$.
Proof: The bilinear form $c$ is a continuous and under the hypothesis on $\mathbb{D}$, it is coercive onto $\underline{V} \times \underline{V}$. The bilinear form $\ell_{f}$ is a continuous onto $\underline{L} \times \underline{V}$. Finally, $\underline{V}$ is a subset of $\underline{L}$ with a compact embedding. We can then apply the work of Babuška and Osborn in [2].
Thus, the couple ( $\phi, \lambda^{-1}$ ) is a solution to Problem 8 iff the couple $(\phi, \lambda)$ is an eigenpair of operator $T_{f}$. Moreover, Problem 8 admits a countable number of eigenvalues.

We propose first to derive conditions on the macroscopic cross sections so that Problems 5 and 7 are well-posed. Then we obtain a priori error estimates for a discretization performed with some $H^{1}$-conforming FEM and a Discontinuous Galerkin method, namely the Symmetric Interior Penalty Galerkin method (SIPG) [8, Chapter 4]. The outline is as follows: in Section 3, we exhibit some conditions so that the matrix $\mathbb{T}_{o}^{-1}$ and $\mathbb{T}_{e}$ are positive definite. Then we study the discretization of the source problem (5) in Section 5, and the discretization of the eigenproblem in Section 6. Finally, we perform in Section 7 a numerical study of convergence on a benchmark representative of a nuclear core.

## 3 Properties of $\mathbb{T}_{e}$ and $\mathbb{T}_{o}^{-1}$

Consider the diagonal matrix containing the even (resp. odd) removal macroscopic cross sections: $\mathbb{T}_{r,(e, o)}=\operatorname{diag}\left(\mathbb{T}_{e, o}^{1}, \cdots, \mathbb{T}_{e, o}^{G}\right)$. We split $\mathbb{T}_{e, o}$ so that: $\mathbb{T}_{e, o}=\mathbb{T}_{r,(e, o)}\left(\mathbb{I}-\varepsilon \mathbb{U}_{e, o}\right)$, where $\mathbb{I} \in\left(\mathbb{R}^{\widehat{N} \times \widehat{N}}\right)^{G \times G}$ is the identity matrix, and:

$$
\begin{array}{ll}
\forall g, g^{\prime} \in \mathcal{I}_{G}, g^{\prime} \neq g, & \left(\mathbb{U}_{e, o}\right)_{g, g^{\prime}}=\operatorname{diag}\left(\left(\frac{\sigma_{s, m}^{g^{\prime}, g}}{\varepsilon \sigma_{r, m}^{g}}\right)_{m \in \mathcal{I}_{e, o}}\right) \in \mathbb{R}^{\widehat{N} \times \widehat{N}} ; \\
\forall g \in \mathcal{I}_{G}, & \left(\mathbb{U}_{e, o}\right)_{g, g}=0 \in \mathbb{R}^{\widehat{N} \times \widehat{N}} .
\end{array}
$$

We have then: $\left\|\mathbb{U}_{e, o}\right\|_{2} \lesssim \frac{\alpha_{s,(e, o)}}{\varepsilon}$ where: $\alpha_{s,(e, o)}:=(G-1) \max _{m \in \mathcal{I}_{e, o}} \max _{g \neq g^{\prime} \in \mathcal{I}_{G}} \sup _{\vec{x} \in \mathcal{R}} \frac{\left|\sigma_{s, m}^{g^{\prime} \rightarrow g}(\vec{x})\right|}{\sigma_{r, m}^{g}(\vec{x})}$.
Let us set $\alpha_{r,(e, o)}=\frac{\left(\sigma_{r,(e, o)}\right)^{*}}{\left(\sigma_{r,(e, o)}\right)_{*}}>1$. We have the following properties.
Property 3 Suppose that $\alpha_{s, e}<\frac{1}{\alpha_{r, e}}$. The matrix $\mathbb{T}_{e}$ is such that:

$$
\begin{equation*}
\forall X \in \mathbb{R}^{\widehat{N} \times G} \quad\left(\mathbb{T}_{e} X \mid X\right) \geq \tau_{e}\|X\|_{2}^{2} \text { where } \tau_{e}=\left(\sigma_{r, e}\right)_{*}\left(1-\alpha_{r, e} \alpha_{s, e}\right) \tag{9}
\end{equation*}
$$

Proof: We have: $\forall X \in \mathbb{R}^{\widehat{N} \times G},\left(\mathbb{T}_{e} X \mid X\right)=\left(\mathbb{T}_{r, e} X \mid X\right)-\varepsilon\left(\mathbb{U}_{e} X \mid \mathbb{T}_{r, e} X\right)$, so that: $\left(\left(\mathbb{T}_{e} X \mid X\right) \geq\left(\sigma_{r, e}\right)_{*}-\varepsilon\left\|\mathbb{U}_{e}\right\|_{2}\left\|\mathbb{T}_{r, e}\right\|_{2}\right)\|X\|_{2}$, where $\left\|\mathbb{T}_{r, e}\right\|_{2} \leq\left(\sigma_{r, e}\right)^{*}$.
Property 4 Suppose that $\alpha_{s, o}<\frac{1}{\alpha_{r, o}+1}$, the matrix $\mathbb{T}_{o}^{-1}$ is such that:

$$
\begin{equation*}
\forall X \in \mathbb{R}^{\widehat{N} \times G}\left(\mathbb{T}_{o}^{-1} X \mid X\right) \geq \tau_{o}\|X\|_{2}^{2} \text { where } \tau_{o}=\frac{1}{\left(\sigma_{r, o}\right)^{*}}\left(1-\frac{\alpha_{r, o} \alpha_{s, o}}{1-\alpha_{s, o}}\right) \tag{10}
\end{equation*}
$$

Proof: The Taylor expansion of $\mathbb{T}_{o}^{-1}$ writes: $\mathbb{T}_{o}^{-1}=\left(\mathbb{I}+\sum_{l>0} \varepsilon^{l} \mathbb{U}_{o}^{l}\right) \mathbb{T}_{r, o}^{-1}$.
We get that $\forall X \in \mathbb{R}^{\widehat{N} \times G}$ :

$$
\begin{aligned}
\left(\mathbb{T}_{o}^{-1} X \mid X\right) & =\left(\mathbb{T}_{r, o}^{-1} X \mid X\right)+\sum_{l>0} \varepsilon^{l}\left(\mathbb{U}_{o}^{l} \mathbb{T}_{r, o}^{-1} X \mid X\right) \\
& \geq \frac{1}{\left(\sigma_{r, o}\right)^{*}}\left(1-\alpha_{r, o} \sum_{l>0} \varepsilon^{l}\left\|\mathbb{U}_{o}\right\|_{2}^{l}\right)\|X\|_{2}^{2} \\
& \geq \frac{1}{\left(\sigma_{r, o}\right)^{*}}\left(1-\alpha_{r, o} \frac{\varepsilon\left\|\mathbb{U}_{o}\right\|_{2}}{1-\varepsilon\left\|\mathbb{U}_{o}\right\|_{2}}\right)\|X\|_{2}^{2} \\
& \geq \frac{1}{\left(\sigma_{r, o}\right)^{*}}\left(1-\frac{\alpha_{r, o} \alpha_{s, o}}{1-\alpha_{s, o}}\right)\|X\|_{2}^{2}
\end{aligned}
$$

Under assumptions of Properties 3 and 4 the matrices $\mathbb{T}_{e}$ and $\mathbb{T}_{o}^{-1}$ are positive definite. Moreover, one can show that $\|\mathbb{H} \vec{\nabla} \phi\|_{\underline{\mathbf{L}}} \gtrsim\|\vec{\nabla} \phi\|_{\underline{\mathbf{L}}}$ [12]. We infer that the matrix $\mathbb{D}$ is positive definite and that there exists a constant $C_{\mathbb{D}}>0$ such that for all $\xi \in \mathbb{R}^{\widehat{N} \times G}$,

$$
\begin{equation*}
(\mathbb{D} \xi \mid \mathbb{D} \xi) \leq C_{\mathbb{D}}\|\xi\|_{2}^{2} \tag{11}
\end{equation*}
$$

From now on, we suppose that this property holds.

## 4 Discretizations

Let $\mathcal{T}_{h}$ be a shape-regular mesh of $\mathcal{R}$, with mesh size $h$. We denote by $K$ its elements and $F$ its facets. To simplify the presentation, we assume that the meshes are such that in every element, the cross-sections are regular. We define by $\mathcal{F}_{h}^{i}$ the set of interior faces of $\mathcal{T}_{h}, \mathcal{F}_{h}^{b}$ the set of boundary facets and $\mathcal{F}_{h}=\mathcal{F}_{h}^{i} \cup \mathcal{F}_{h}^{b}$. We denote by $N_{\partial}$ the maximum number of mesh faces composing the boundary of mesh elements

$$
N_{\partial}:=\max _{K \in \mathcal{T}_{h}} \operatorname{Card}\left\{F \in \mathcal{F}_{h}, F \subset \partial K\right\}
$$

We will first consider an $H^{1}$-conforming finite element method (FEM). For $k \in \mathbb{N}^{*}, V_{h}^{k} \subset V$ and $\underline{V}_{h}^{k} \subset \underline{V}$ are the finite dimension spaces defined by:

$$
V_{h}^{k}=\left\{v_{h} \in V, \forall K \in \mathcal{T}_{h},\left.v_{h}\right|_{K} \in \mathbb{P}_{k}\right\}, \quad \underline{V}_{h}^{k}:=\left(V_{h}^{k}\right)^{\hat{N} \times G}
$$

The discrete variational formulation associated to Problem (6) writes:

$$
\begin{equation*}
\text { Solve in } \phi_{h} \in \underline{V}_{h}^{k} \mid \forall \psi_{h} \in \underline{V}_{h}^{k}: c\left(\phi_{h}, \psi_{h}\right)=\ell\left(\psi_{h}\right) \tag{12}
\end{equation*}
$$

Similarly, the discrete variational formulation associated to Problem (7) writes:

$$
\begin{equation*}
\text { Solve in }\left(\lambda_{h}, \phi_{h}\right) \in \mathbb{R}^{*} \times \underline{V}_{h}^{k} \backslash\{0\} \mid \forall \psi \in \underline{V}_{h}^{k}: c\left(\phi_{h}, \psi_{h}\right)=\lambda_{h}^{-1} \ell_{f}\left(\phi_{h}, \psi_{h}\right) \tag{13}
\end{equation*}
$$

Then, we will consider a non-conforming FEM. We define the broken spaces:

$$
V_{\mathrm{NC}}=\left\{v \in L^{2}(\mathcal{R}) \mid \forall K \in \mathcal{T}_{h}, v \in H^{1}(K)\right\}, \quad \underline{V}_{\mathrm{NC}}=\left(V_{\mathrm{NC}}\right)^{\widehat{N} \times G}
$$

For $(\phi, \psi) \in \underline{V}_{\mathrm{NC}} \times \underline{V}_{\mathrm{NC}}$, and $\mathbb{T} \in \mathbb{R}^{\widehat{N} \times G}$, we set:

$$
\left(\mathbb{D} \vec{\nabla}_{h} \phi, \vec{\nabla}_{h} \psi\right)_{\mathcal{T}_{h}}=\sum_{K \in \mathcal{T}_{h}}(\mathbb{D} \vec{\nabla} \phi, \vec{\nabla} \psi)_{\underline{\mathbf{L}}(K)}, \quad \text { and } \quad\left\|\vec{\nabla}_{h} \psi\right\|_{\mathcal{T}_{h}}=\left(\vec{\nabla}_{h} \psi, \vec{\nabla}_{h} \psi\right)_{\mathcal{T}_{h}}^{1 / 2}
$$

For $F \in \mathcal{F}_{h}^{i}$ such that $F=\partial K_{1} \cap \partial K_{2}$, we define the average $\left\{\mathbb{D} \vec{\nabla}_{h} \psi\right\}$ and the jump $\llbracket \psi \rrbracket$ as:

$$
\begin{aligned}
\left.\left\{\mathbb{D} \vec{\nabla}_{h} \psi\right\}\right|_{F} & =\frac{1}{2}\left(\left.\left(\mathbb{D}_{1} \vec{\nabla} \psi_{1}\right)\right|_{F}+\left.\left(\mathbb{D}_{2} \vec{\nabla} \psi_{2}\right)\right|_{F}\right) \in\left(\mathbb{R}^{\widehat{N} \times G}\right)^{d} \\
\left.\llbracket \psi \rrbracket\right|_{F} & =\left.\psi_{1}\right|_{F} \mathbf{n}_{1}+\left.\psi_{2}\right|_{F} \mathbf{n}_{2} \in\left(\mathbb{R}^{\widehat{N} \times G}\right)^{d}
\end{aligned}
$$

where $\mathbf{n}_{i}$ is is the unit outward normal to $K_{i}$ at face $F$ and $\mathbb{D}_{i}=\left.\mathbb{D}\right|_{K_{i}}, \psi_{i}=\left.\psi\right|_{K_{i}}$.
For $F \in \mathcal{F}_{h}^{b}$ such that $F \in K$, we set $\left.\left\{\mathbb{D} \vec{\nabla}{ }_{h} \psi\right\}\right|_{F}=\left.\left.\mathbb{D}\right|_{K} \vec{\nabla} \psi\right|_{K}$ and $\left.\llbracket \psi \rrbracket\right|_{F}=$ $\left.\left(\psi_{K}\right)\right|_{F} \mathbf{n}$, where $\psi_{K}=\left.\psi\right|_{K}$ and $\mathbf{n}$ is the unit outward normal to $K$ at face $F$.

For $k \in \mathbb{N}^{*}, V_{h, \mathrm{NC}}^{k} \subset H^{1}\left(\mathcal{T}_{h}\right)$ and $\underline{V}_{h, \mathrm{NC}}^{k}$ are the finite dimension spaces defined by:

$$
V_{h, \mathrm{NC}}^{k}=\left\{v_{h} \in L^{1}(\mathcal{R}) ; \forall K \in \mathcal{T}_{h},\left.v_{h}\right|_{K} \in \mathbb{P}_{k}\right\}, \quad \underline{V}_{h, \mathrm{NC}}^{k}:=\left(V_{h, \mathrm{NC}}^{k}\right)^{\hat{N} \times G}
$$

For $\phi_{h}, \psi_{h} \in \underline{V}_{h, \mathrm{NC}}^{k}$, we set: $\left(\left\{\mathbb{D} \vec{\nabla}_{h} \phi_{h}\right\}, \llbracket \psi_{h} \rrbracket\right)_{\mathcal{F}_{h}^{i}}=\sum_{F \in \mathcal{F}_{h}^{i}}\left(\left\{\mathbb{D} \vec{\nabla}{ }_{h} \phi_{h}\right\}, \llbracket \psi_{h} \rrbracket\right)_{\underline{\mathbf{L}}(F)}$.
Let us set

$$
\begin{equation*}
c_{h}\left(\phi_{h}, \psi_{h}\right)=c_{\mathcal{T}_{h}}\left(\phi_{h}, \psi_{h}\right)+c_{\mathcal{F}_{h}}\left(\phi_{h}, \psi_{h}\right), \tag{14}
\end{equation*}
$$

with

$$
\begin{aligned}
c_{\mathcal{T}_{h}}\left(\phi_{h}, \psi_{h}\right) & =\left(\mathbb{D} \vec{\nabla}_{h} \phi_{h}, \vec{\nabla}{ }_{h} \psi_{h}\right)_{\mathcal{T}_{h}}+\left(\mathbb{T}_{e} \phi_{h}, \psi_{h}\right)_{\underline{L}}, \\
c_{\mathcal{F}_{h}}\left(\phi_{h}, \psi_{h}\right) & =\sum_{F \in \mathcal{F}_{h}} \frac{\alpha}{h_{F}}\left(\llbracket \phi_{h} \rrbracket, \llbracket \psi_{h} \rrbracket\right)_{\underline{\mathbf{L}}(F)}-\left(\left\{\mathbb{D} \vec{\nabla}_{h} \psi_{h}\right\}, \llbracket \phi_{h} \rrbracket\right)_{\mathcal{F}_{h}^{i}}-\left(\left\{\mathbb{D} \vec{\nabla}_{h} \phi_{h}\right\}, \llbracket \psi_{h} \rrbracket\right)_{\mathcal{F}_{h}^{i}},
\end{aligned}
$$

where $\alpha$ is a stabilization parameter.
The Symmetric Interior Penalty Galerkin method (SIPG) associated to Problem (6) writes:

$$
\begin{equation*}
\text { Solve in } \phi_{h} \in \underline{V}_{h, \mathrm{NC}}^{k} \mid \forall \psi_{h} \in \underline{V}_{h, \mathrm{NC}}^{k}: c_{h}\left(\phi_{h}, \psi_{h}\right)=\ell\left(\psi_{h}\right) \tag{15}
\end{equation*}
$$

Similarly, the SIPG method associated to Problem (8) writes:

$$
\begin{align*}
\text { Solve in }\left(\lambda_{h}, \phi_{h}\right) \in \mathbb{R}^{*} & \times \underline{V}_{h, \mathrm{NC}}^{k} \backslash\{0\} \mid \forall \psi_{h} \in \underline{V}_{h, \mathrm{NC}}^{k}: \\
c_{h}\left(\phi_{h}, \psi_{h}\right) & =\lambda_{h}^{-1} \ell_{f}\left(\phi_{h}, \psi_{h}\right) . \tag{16}
\end{align*}
$$

## 5 The source problem

### 5.1 Conforming discretization

Theorem 5 Suppose that there exists $r_{\max }$ in $[0,1]$ such that $\forall r \in\left[0, r_{\max }[, \phi \in\right.$ $\left(H^{1+r}(\mathcal{R})\right)^{\hat{N} \times G}\left([6]\right.$, Proposition 1). Let us set $\mu=\min \left(r_{\max }, k\right)$. The solution of (12), $\phi_{h}$ is such that: $\left\|\phi-\phi_{h}\right\|_{\underline{V}} \lesssim h^{\mu}\left\|S_{f}\right\|_{\underline{L}}$ and $\left\|\phi-\phi_{h}\right\|_{\underline{L}} \lesssim h^{2 \mu}\left\|S_{f}\right\|_{\underline{L}}$.

Proof: From Céa's lemma and Aubin-Nitsche lemma as detailed in ([10], §2.3).

### 5.2 SIPG discretization

Assumption 5.1 (Regularity of exact solution and space $V^{\star}$ ) Let us denote by $W^{2, p}\left(\mathcal{T}_{h}\right)$ the broken Sobolev space spanned by those functions $v$ such that for all $K \in \mathcal{T}_{h},\left.v\right|_{K} \in W^{2, p}(K)$. We set $\underline{W^{2, p}}\left(\mathcal{T}_{h}\right)=\left(W^{2, p}\left(\mathcal{T}_{h}\right)\right)^{\widehat{N} \times G}$. We assume that $d \geq 2$ and that there is $2 d /(d+2)<p \leq 2$ such that, for the exact solution $\phi \in \underline{V}^{\star}:=\underline{V} \cap \underline{W^{2, p}}\left(\mathcal{T}_{h}\right)$. This holds for our assumptions on the coefficients, which are piecewise constant with respect to the triangulation [15].
This assumption requires $p>1$ for $d=2$ and $p>6 / 5$ for $d=3$. In particular, we observe that, in two space dimensions, $\phi \in \underline{W}^{2, p}\left(\mathcal{T}_{h}\right)$ in polygonal domains. Moreover, using Sobolev embeddings [4, Sect. IX.3], this implies

$$
\phi \in\left(H^{1+\alpha_{p}}(\mathcal{R})\right)^{\widehat{N} \times G}, \quad \alpha_{p}=\frac{d+2}{2}-\frac{d}{p}>0 .
$$

We state the following lemma [8, Lemma 1.46, p.27].

Lemma 6 Suppose that $\left(\mathcal{T}_{h}\right)_{h}$ is a shape- and contact-regular mesh sequence. Then, we have for all $h>0$ :

$$
\begin{equation*}
\forall \psi_{h} \in \underline{V}_{h, \mathrm{NC}}^{k}, \forall K \in \mathcal{T}_{h}, \forall F \in \partial K, \quad h_{K}^{1 / 2}\left\|\psi_{h}\right\|_{\underline{L}^{2}(F)} \leq C_{t r}\left\|\psi_{h}\right\|_{\underline{L}^{2}(K)}, \tag{17}
\end{equation*}
$$

where $h_{K}$ is the diameter of element $K$.
We aim at asserting the discrete coercivity using the following norm:

$$
\forall \psi_{h} \in \underline{V}_{h, \mathrm{NC}}^{k}, \quad\left\|\psi_{h}\right\|_{s i p}^{2}:=c_{\mathcal{T}_{h}}\left(\psi_{h}, \psi_{h}\right)+\left\|\psi_{h}\right\|_{J}^{2}
$$

with the jump semi-norm

$$
\left\|\psi_{h}\right\|_{J}^{2}:=\sum_{F \in \mathcal{F}_{h}} \frac{1}{h_{F}}\left\|\llbracket \psi_{h}\right\|_{\underline{\underline{L}(F)}}^{2} .
$$

Under assumption (4), there exists $\beta>0$ we have for all $\psi_{h} \in \underline{V}_{h, \mathrm{NC}}^{k}$

$$
\begin{equation*}
c_{\mathcal{T}_{h}}\left(\psi_{h}, \psi_{h}\right) \geq \beta\left(\left\|\vec{\nabla}_{h} \psi_{h}\right\|_{\mathcal{T}_{h}}^{2}+\left\|\psi_{h}\right\|_{\underline{L}}^{2}\right), \tag{18}
\end{equation*}
$$

so that

$$
\left\|\psi_{h}\right\|_{s i p}^{2} \geq \beta\left(\left\|\vec{\nabla}_{h} \psi_{h}\right\|_{\mathcal{T}_{h}}^{2}+\left\|\psi_{h}\right\|_{\underline{L}}^{2}+\left\|\psi_{h}\right\|_{J}^{2}\right) .
$$

Lemma 7 (Discrete coercivity) Let $\underline{\alpha}:=C_{t r}^{2} N_{\partial} \frac{C_{\mathbb{D}}}{\beta}$ where

- $C_{t r}$ results from the discrete trace inequality (17),
- $N_{\partial}$ is defined in Section 4,
- $C_{\mathbb{D}}$ is defined in (11).

For all $\alpha \geq \underline{\alpha}$, the SIP bilinear form defined by (14) is coercive on $\underline{V}_{h, \mathrm{NC}}^{k}$ with respect to the $\|\cdot \cdot\|_{\text {sip }}$-norm, i.e.,

$$
c_{h}\left(\psi_{h}, \psi_{h}\right) \geq C_{\alpha}\left\|\psi_{h}\right\|_{s i p}^{2},
$$

with $C_{\alpha}:=\left(\alpha-C_{t r}^{2} N_{\partial} \frac{C_{\mathbb{D}}}{\beta}\right) \min \left\{\frac{1}{2}, \beta\left(\alpha+C_{t r}^{2} N_{\partial} \frac{C_{\mathbb{D}}}{\beta}\right)^{-1}\right\}$.
Proof: We follow the proof of [8, Lemma 4.12]. For all $\psi_{h} \in \underline{V}_{h, \mathrm{NC}}^{k}$,

$$
\begin{aligned}
& c_{h}\left(\psi_{h}, \psi_{h}\right) \\
= & c_{\mathcal{T}_{h}}\left(\psi_{h}, \psi_{h}\right)+c_{\mathcal{F}_{h}}\left(\psi_{h}, \psi_{h}\right) \\
= & c_{\mathcal{T}_{h}}\left(\psi_{h}, \psi_{h}\right)+\sum_{F \in \mathcal{F}_{h}} \frac{\alpha}{h_{F}}\left\|\llbracket \psi_{h} \rrbracket\right\|_{\underline{\mathbf{L}}(F)}^{2}-2\left(\left\{\mathbb{D} \vec{\nabla}_{h} \psi_{h}\right\}, \llbracket \psi_{h} \rrbracket\right)_{\mathcal{F}_{h}^{i}} \\
\geq & c_{\mathcal{T}_{h}}\left(\psi_{h}, \psi_{h}\right)+\alpha\left\|\psi_{h}\right\|_{J}^{2}-2 C_{t r}\left(N_{\partial}\right)^{1 / 2}\left\|\mathbb{D} \vec{\nabla}_{h} \psi_{h}\right\|_{\mathcal{T}_{h}}\left\|\psi_{h}\right\|_{J}
\end{aligned}
$$

where we used Cauchy-Schwarz and Lemma 6 in the last line. Using the inequality $2 a b \leq \varepsilon a+\varepsilon^{-1} b$ for any $\varepsilon>0$, we obtain

$$
\begin{aligned}
2 C_{t r}\left(N_{\partial}\right)^{1 / 2}\left\|\mathbb{D} \vec{\nabla}_{h} \psi_{h}\right\|_{\mathcal{T}_{h}}\left\|\psi_{h}\right\|_{J} & \leq \varepsilon C_{t r}^{2} N_{\partial}\left\|\mathbb{D} \vec{\nabla}_{h} \psi_{h}\right\|_{\mathcal{T}_{h}}^{2}+\varepsilon^{-1}\left\|\psi_{h}\right\|_{J}^{2} \\
& \leq \varepsilon C_{t r}^{2} N_{\partial} C_{\mathbb{D}}\left\|\vec{\nabla}_{h} \psi_{h}\right\|_{\mathcal{T}_{h}}^{2}+\varepsilon^{-1}\left\|\psi_{h}\right\|_{J}^{2} .
\end{aligned}
$$

Using (18), we obtain that there exists a constant $\beta>0$ such that

$$
\begin{aligned}
& c_{h}\left(\psi_{h}, \psi_{h}\right) \\
\geq & \beta(1-\varepsilon \underline{\alpha})\left\|\vec{\nabla}_{h} \psi_{h}\right\|_{\mathcal{T}_{h}}^{2}+\beta\left\|\psi_{h}\right\|_{\underline{L}}^{2}+\left(\alpha-\varepsilon^{-1}\right)\left\|\psi_{h}\right\|_{J}^{2} .
\end{aligned}
$$

Choosing $\varepsilon=2(\alpha+\underline{\alpha})^{-1}$ yields the assertion.
Thus, it only remains to prove boundedness. To this purpose, we need to define $\underline{V}^{\star, h}=\underline{V}^{\star}+\underline{V}_{h, \mathrm{NC}}^{k}$ and the following norm

$$
\|\psi\| \|_{s i p, \star}:=\left(\|\psi\|_{s i p}^{p}+\sum_{K \in \mathcal{T}_{h}} h_{K}^{1+\gamma_{p}}\left\|\left.\vec{\nabla} \psi\right|_{K} \cdot \mathbf{n}_{K}\right\|_{\underline{L}^{p}(\partial K)}\right)^{1 / p}
$$

where $\gamma_{p}=\frac{d(p-2)}{2}$ and $\mathbf{n}_{K}$ is the unit outward normal to $K$. Following [8, Section 4.2], we obtain the following results.

Lemma 8 (Boundedness) There is $C_{b n d}$, independent of $h$, such that for all $\left(\phi, \psi_{h}\right) \in \underline{V}^{\star, h} \times \underline{V}_{h}$

$$
c_{h}\left(\phi, \psi_{h}\right) \leq C_{b n d}\| \| \phi\left\|_{s i p, \star}\right\|\left\|\psi_{h}\right\|_{s i p}
$$

Theorem 9 (Convergence) Suppose that there exists $r_{\max }$ in $(0,1]$ such that $\forall r \in\left[0, r_{\max }\right], \phi \in\left(H^{1+r}(\mathcal{R})\right)^{\widehat{N} \times G}$ ([6], Proposition 1). Then the solution of (15), $\phi_{h}$ is such that:

$$
\left\|\phi-\phi_{h}\right\|_{s i p} \lesssim C \inf _{\psi_{h} \in \underline{V}_{h, \mathrm{NC}}}\left\|\phi-\psi_{h}\right\|_{s i p, \star},
$$

where $C$ is a constant independent of $h$. Moreover, under Assumption 5.1, there holds

$$
\left\|\left|\left|\phi-\phi_{h}\| \|_{s i p} \leq C\right| \phi\right|_{\underline{W}^{2, p}\left(\mathcal{T}_{h}\right)} h^{\mu}\right.
$$

where $\mu=r_{\max }, C$ is a constant independent of $h$ and $p$ is such that $\mu=$ $\frac{d+2}{2}-\frac{d}{p}$.
Theorem 10 ( $L^{2}$-norm estimate) Suppose that there exists $r_{\max }$ in $(0,1]$ such that $\forall r \in\left[0, r_{\max }\right], \phi_{m}^{g} \in H^{1+r}(\mathcal{R})$ ([6], Proposition 1). Under Assumption 5.1, the solution of (15), $\phi_{h}$ is such that: $\left\|\phi-\phi_{h}\right\|_{\underline{L}} \lesssim h^{2 \mu}\left\|S_{f}\right\|_{\underline{L}}$, where $\mu=r_{\text {max }}$.

Proof: We apply the Aubin-Nitsche similarly as in [8, Theorem 4.25].

## 6 The eigenproblem

### 6.1 Conforming discretization

Theorem 11 Let $\mu$ be the regularity of the eigenfunction $\varphi$ associated to $\lambda$, and $\omega=\min (\mu, k)$. Let $\lambda_{h}$ be the discrete eigenvalue associated to Problem (13). The following a priori error estimate holds: $\left|\lambda-\lambda_{h}\right| \lesssim h^{2 \omega}$.

Proof: As in the continuous case (Theorem 2), since the discretization is conforming, there exists a unique compact operator $T_{h}: \underline{V}_{h}^{k} \rightarrow \underline{V}_{h}^{k}$ such that $\forall\left(\phi_{h}, \psi_{h}\right) \in \underline{V}_{h}^{k} \times \underline{V}_{h}^{k}: c\left(T_{h} \phi_{h}, \psi_{h}\right)=\ell_{f}\left(\phi_{h}, \psi_{h}\right)$. According to Thm. 5, the sequence of the operators $\left(T_{h}\right)_{h}$ is pointwise converging towards $T$. As $T_{h}$ and $T$ are a compact operators, the sequence of the operators $\left(T_{h}\right)_{h}$ is then converging in $\mathscr{L}(\underline{V})$ towards $T:\left\|T_{h}-T\right\|_{\mathscr{L}(\underline{V})} \rightarrow 0$. The norm convergence guarantees that there is no spectral pollution (see [17]). Morevover, we can apply Theorem 8.3 in [2] to state the error estimate on the eigenvalue. We remark that $\left(\mathbb{M}_{f} \phi, \phi\right)_{\underline{L}}$ is a norm over $\underline{V}_{\lambda}:=\left\{\phi \in \underline{V} \mid \forall \psi \in \underline{V}, c(\phi, \psi)=\lambda \ell_{f}(\phi, \psi)\right\}[12$, Section 5.2.2 p. 78].

### 6.2 SIPG discretization

We recall that, in this section, we work under the assumption 5.1.
Theorem 12 Let $\mu$ be the regularity of the eigenfunction $\varphi$ associated to $\lambda$, and $\omega=\min (\mu, k)$. Let $\lambda_{h}$ be the discrete eigenvalue associated to Problem (16). The following a priori error estimate holds: $\left|\lambda-\lambda_{h}\right| \lesssim h^{2 \omega}$.

Proof: We apply the theory developed in [1]. The proof is decomposed as follows. We first show that there is no spectral pollution. Then, we derive the error estimate.

Let $E: \underline{V}+\underline{V}_{h, \mathrm{NC}}^{k} \rightarrow \underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}$ be the continuous spectral projector relative to $\lambda$ defined by

$$
E=\frac{1}{2 \pi i} \int_{\Gamma}\left(z-\left.T\right|_{\underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}}\right)^{-1} d z
$$

where $\Gamma$ is a circle in the complex plane centred at $\lambda$ which lies in $\rho\left(\left.T\right|_{\underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}}\right)$ and encloses no other points of $\sigma\left(\left.T\right|_{\underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}}\right)$. The absence of spectral pollution relies on two properties. First, using interpolation results [8, Assumption 4.31] we have for all $\phi \in E\left(\underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}\right)$,

$$
\inf _{\psi_{h} \in \underline{V}_{h, \mathrm{NC}}^{k}}\left\|\phi \phi-\psi_{h}\right\|_{\text {sip }} \leq C h^{\mu}
$$

where $C$ is a constant independent of $h$. Second, we have for all $\phi_{h} \in \underline{V}_{h, \mathrm{NC}}^{k}$,

$$
\begin{aligned}
\left\|\left(T-T_{h}\right) \phi_{h}\right\|_{s i p} & \leq C h^{\mu}\left|T \phi_{h}\right|_{\underline{W}^{2, p}\left(\mathcal{T}_{h}\right)} \\
& \leq C h^{\mu}\left\|T \phi_{h}\right\|_{\left(H^{1+\alpha_{p}}(\mathcal{R})\right)^{\widehat{N} \times G}} \\
& \leq C h^{\mu}\left\|\phi_{h}\right\|_{\underline{L}} \\
& \leq C h^{\mu}\left\|\phi_{h}\right\|_{s i p},
\end{aligned}
$$

where we used Theorem 9 in the second line and regularity results [15] in the third line. Applying [1, Theorem 3.7], we obtain that there is no spectral pollution.

Moreover, we apply [1, Theorem 3.14] to state the error estimate on the eigenvalue,

$$
\left|\lambda-\lambda_{h}\right| \leq C \delta_{h} \delta_{*, h},
$$

where

$$
\begin{gathered}
\delta_{h}=\gamma_{h}+\left|\left\|\left.\left(T-T_{h}\right)\right|_{E\left(\underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}\right)}\right\| \|_{s i p}\right. \\
\left.\delta_{*, h}=\gamma_{*, h}+\left.\| \|\left(T_{*}-T_{*, h}\right)\right|_{E\left(\underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}\right)}\right) \|_{s i p},
\end{gathered}
$$

with

$$
\begin{aligned}
\gamma_{h} & =\delta\left(E\left(V+\underline{V}_{h, \mathrm{NC}}^{k}\right), \underline{V}_{h, \mathrm{NC}}^{k}\right) \\
\gamma_{*, h} & =\delta\left(E_{*}\left(V+\underline{V}_{h, \mathrm{NC}}^{k}\right), \underline{V}_{h, \mathrm{NC}}^{k}\right)
\end{aligned}
$$

where

$$
\delta(Y, Z)=\sup _{y \in Y,\|y\|_{s i p}=1}\left(\inf _{z \in Z}\|y-z\|_{s i p}\right)
$$

and $E_{*}: \underline{V}+\underline{V}_{h, \mathrm{NC}}^{k} \rightarrow \underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}$ is the continuous spectral projector of the adjoint operator $\left.T_{*}\right|_{\underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}}$ relative to $\bar{\lambda}$.

Using again elliptic regularity results [15] and Theorem 9, we obtain

$$
\begin{aligned}
& \left\|\|\left.\left(T-T_{h}\right)\right|_{E\left(\underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}\right)}\right) \|_{s i p} \leq C h^{\mu} \\
& \left\|\|\left.\left(T_{*}-T_{*, h}\right)\right|_{E\left(\underline{V}+\underline{V}_{h, \mathrm{NC}}^{k}\right)}\right) \|_{s i p} \leq C h^{\mu} .
\end{aligned}
$$

Using elliptic regularity results, we get

$$
\|\varphi\|_{\left(H^{1+\alpha_{p}}(\mathcal{R})\right)^{\widehat{N} \times G}} \leq C\|\varphi\|_{\underline{L}} \leq C\|\varphi\|_{\underline{V}} .
$$

Applying Theorem 9, we infer that

$$
\begin{aligned}
& \gamma_{h} \leq C h^{\mu} \\
& \gamma_{*, h} \leq C h^{\mu}
\end{aligned}
$$

This concludes the proof.

## 7 Numerical Results

We consider the test case Model 2, case 1 from the benchmark of Takeda and Ikeda [19]. The geometry of the core is three-dimensional and the domain is $\left\{(x, y, z) \in \mathbb{R}^{3}, 0 \leq x \leq 140 \mathrm{~cm} ; 0 \leq y \leq 140 \mathrm{~cm} ; 0 \leq z \leq 150 \mathrm{~cm}\right\}$. This test is defined with 4 energy groups, isotropic scattering and vacuum boundary conditions. Figure 1 represents the cross-sectional geometry on the plane $z=$ 75 cm .

Since the scattering is isotropic, the $S P_{3}$ formulation can easily be reformulated as a multigroup diffusion problem with 8 energy groups and an isotropic albedo boundary condition [3]. We then made the computations with the PRIAM solver from the code CRONOS2 [14] for the conforming case and with the MINARET solver [13] from the APOLLO3 ${ }^{\circledR}$ code [18] for the SIPG discretization.


Figure 1: Cross-sectional view of the core $(z=75 \mathrm{~cm})$.

In Figure 2, we consider the convergence of the fundamental mode where we used the $S P_{3}$ formulation with $Q^{1}$ finite elements and a regular cartesian mesh of size $h$. The approximated order of convergence is 2.22 .

In Figure 3, we consider the convergence of the fundamental mode for different the $S P_{N}$ formulations with discontinuous $P^{1}$ finite elements and a prismatic mesh of size $h$. The approximated orders of convergence are given in Table 1.


Figure 2: Error on the discrete eigenvalue for the $S P_{3}$ formulation with $Q^{1}$ finite elements

| $S P_{3}$ | $S P_{5}$ | $S P_{7}$ |
| :---: | :---: | :---: |
| 1.88 | 1.96 | 1.92 |

Table 1: Approximated order of convergence associated to Figure 3

## 8 Conclusion

We did the numerical analysis of the approximation with an $H^{1}$-conforming finite element method of the neutron multigroup $S P_{N}$ equations. We also studied the numerical analysis of the approximation with the Symmetric Interior Penalty Galerkin method of the neutron multigroup $S P_{N}$ equations. We then illustrated numerically the convergence results on a benchmark representative of a nuclear core. Those results can be extended to a mixed finite element method, see [5] for the diffusion case with an $H^{1}$-conforming finite element method.

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[^1]:    ${ }^{1}$ ie: for $1 \leq g \leq G, m \in \mathcal{I}_{e},\left.\left(\phi_{m}^{g}\right)\right|_{\partial \mathcal{R}}=0$.

