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## FULLY COUPLED SIMULATION OF COSMIC REIONIZATION. I. NUMERICAL METHODS AND TESTS

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### ABSTRACT

We describe an extension of the *Enzo* code to enable fully coupled radiation hydrodynamical simulation of inhomogeneous reionization in large  $\sim(100 \text{ Mpc})^3$  cosmological volumes with thousands to millions of point sources. We solve all dynamical, radiative transfer, thermal, and ionization processes self-consistently on the same mesh, as opposed to a postprocessing approach which coarse-grains the radiative transfer. We do, however, employ a simple subgrid model for star formation which we calibrate to observations. The numerical method presented is a modification of an earlier method presented in Reynolds et al. differing principally in the operator splitting algorithm we use to advance the system of equations. Radiation transport is done in the gray flux-limited diffusion (FLD) approximation, which is solved by implicit time integration split off from the gas energy and ionization equations, which are solved separately. This results in a faster and more robust scheme for cosmological applications compared to the earlier method. The FLD equation is solved using the *hypr* optimally scalable geometric multigrid solver from LLNL. By treating the ionizing radiation as a grid field as opposed to rays, our method is scalable with respect to the number of ionizing sources, limited only by the parallel scaling properties of the radiation solver. We test the speed and accuracy of our approach on a number of standard verification and validation tests. We show by direct comparison with *Enzo*'s adaptive ray tracing method *Moray* that the well-known inability of FLD to cast a shadow behind opaque clouds has a minor effect on the evolution of ionized volume and mass fractions in a reionization simulation validation test. We illustrate an application of our method to the problem of inhomogeneous reionization in a 80 Mpc comoving box resolved with  $3200^3$  Eulerian grid cells and dark matter particles.

*Key words:* cosmology: theory – methods: numerical – radiative transfer

### 1. INTRODUCTION

The epoch of reionization (EoR) is a current frontier of cosmological research both observationally and theoretically. Observations constrain the transition from a largely neutral intergalactic medium (IGM) of primordial gas to a largely ionized one (singly ionized H and He) to the redshift interval  $z \sim 11\text{--}6$ , which is a span of roughly 500 Myr. The completion of H reionization by  $z \approx 6$  is firmly established through quasar absorption line studies to luminous, high-redshift quasars which exhibit Ly $\alpha$  Gunn–Peterson absorption troughs (Fan et al. 2006). The precise onset of H reionization (presumably tied to the formation of the first luminous ionizing sources) is presently unknown observationally, however, cosmic microwave background (CMB) measurements of the Thomson optical depth to the surface of last scattering by the *Wilkinson Microwave Anisotropy Probe* (WMAP) and *Planck* satellites indicates that the IGM was substantially ionized by  $z \sim 10$  (Spergel et al. 2003; Komatsu et al. 2009; Jarosik et al. 2011; Planck Collaboration et al. 2014). Since the optical depth measurement is redshift-integrated and averaged over the sky, the CMB observations provide no information about how reionization proceeded or the nature of the radiation sources that caused it.

It is generally believed that reionization begins with the formation of Population III stars at  $z \sim 20\text{--}30$  (Abel et al. 2002; Yoshida et al. 2003; Bromm & Larson 2004; Sokasian et al. 2004), but that soon the ionizing photon budget becomes dominated by young, star forming galaxies (see e.g., Wise et al. 2012; Xu et al. 2013), and to a lesser extent by the first quasars (Madau et al. 1999; Bolton & Haehnelt 2007; Haardt & Madau 2012; Becker & Bolton 2013). Observations of galaxies in the

redshift interval  $6 \leq z \leq 10$  using the *Hubble Space Telescope* support the galaxy reionizer hypothesis, with the caveat that the faint end of the luminosity function which contributes substantially to the number of ionizing photons has not yet been measured (Robertson et al. 2010; Bouwens et al. 2012).

Given the paucity of observational information about the *process* of cosmic reionization, researchers have resorted to theory and numerical simulation to fill in the blanks. As reviewed by Trac & Gnedin (2011), progress in this area has been dramatic, driven by a synergistic interplay between semi-analytic approaches and numerical simulations. The combination of these two approaches have converged on a qualitative picture of how H reionization proceeds assuming the primary ionizing sources are young, star-forming galaxies. The physics of the reionization process is determined by the physics of the sources and sinks of ionizing radiation in an expanding universe. Adopting the  $\Lambda$ CDM model of structure formation, galaxies form hierarchically through the merger of dark matter halos. The structure and evolution of the dark matter density field is now well understood through ultra-high-resolution numerical *N*-body simulations (Springel et al. 2005; Klypin et al. 2011) and through analytic models based on these simulations (Cooray & Sheth 2002). By making certain assumptions about how ionizing light traces mass and the dynamics of H II regions, a basic picture of the reionization process has emerged (Furlanetto et al. 2004, 2006; Iliev et al. 2006b; Zahn et al. 2007) that is confirmed by detailed numerical simulations; e.g., Zahn et al. (2011).

The basic picture is that galaxies form in the peaks of the dark matter density field and drive expanding H II regions into their surroundings by virtue of the UV radiation emitted from young, massive stars. These H II regions are initially isolated,

but begin to merge into larger, megaparsec-scale H II regions due to the clustering of the galaxy distribution (expansion phase). Driven by a steadily increasing global star formation rate and recombination time (due to cosmic expansion), this process goes on until H II regions completely fill the volume (overlap phase). In this picture, rare peaks in the density field ionize first while regions of lower density ionize later from local sources that themselves formed later. In this picture, referred to as “inside-out reionization,” void regions are the last to ionize because they have few local sources of ionization and remain neutral until an I-front from a denser region has swept over it.

To date, numerical simulations of reionization have fallen into two basic classes (Trac & Gnedin 2011): small-scale simulations that resolve the sources and sinks of ionizing radiation and large-scale simulations that account for the diversity and clustering of sources. While ideally one would like to do both in a single simulation, this has not been feasible until now owing to numerical limitations. Historically, small-scale simulations came first. These simulations self-consistently modeled galaxy formation, radiative transfer, and photoionization/recombination within a hydrodynamic cosmological code. Comoving volumes were typically  $\leq (10 \text{ Mpc})^3$  with spatial resolution of a few comoving kiloparsecs—sufficient to resolve high-redshift dwarf galaxies and the baryonic cosmic web (Gnedin 2000a; Razoumov et al. 2002; Ricotti et al. 2002; Petkova & Springel 2011; Finlator et al. 2012). Large-scale simulations followed; however, these were not self-consistent radiation hydrodynamic cosmological simulations. Rather, density fields were simulated with a cosmological  $N$ -body or hydrodynamics code, and then ionization was computed in a post-processing step using a standalone radiative transfer code, typically a Monte Carlo or ray-tracing code (Ciardi et al. 2001; Sokasian et al. 2001, 2003; Iliev et al. 2006b, 2012, 2014; Zahn et al. 2007; Trac & Cen 2007; Trac et al. 2008; Shin et al. 2008; Finlator et al. 2009). Recently, a new class of reionization simulations is emerging which combines fully coupled radiation hydrodynamics in large volumes (So et al. 2014; Gnedin & Kaurov 2014).

Regardless whether reionization is simulated in a fully coupled or post-processing approach, the three-dimensional (3D) radiative transfer equation must be solved in some fashion to some level of approximation. Fortunately, reionization is a continuum radiative transfer problem dominated by photon removal, and therefore the full six-dimensional phase space of the specific intensity does not need to be computed directly taking into account scattering and energy redistribution. The basic methods employed are ray tracing, using long or short characteristics, (Abel et al. 1999; Nakamoto et al. 2001; Sokasian et al. 2001; Razoumov et al. 2002; Abel & Wandelt 2002; Razoumov & Cardall 2005; Mellema et al. 2006b; Rijkhorst et al. 2006; Trac & Cen 2007; Zahn et al. 2007; Pawlik & Schaye 2008, 2011; Wise & Abel 2011), Monte Carlo methods (Ciardi et al. 2001; Maselli et al. 2003), and moment methods (Norman et al. 1998; Gnedin & Abel 2001; Paschos et al. 2007; Aubert & Teyssier 2008; Petkova & Springel 2009; Finlator et al. 2009). Ray tracing methods have the advantage of resolving the angular structure of the radiation field to the desired accuracy at the expense of carrying many angles per spatial cell. Monte Carlo methods are attractive because they directly sample the photon distribution function in energy and angle, but are very costly because a large number of photons must be tracked to control noise in the average properties of the radiation field. Moment methods are interesting because they represent the radiation field using a small number of angular moments of the specific intensity, and

thus can be quite efficient computationally at the expense of a high degree of angular fidelity. A number of these methods have been compared against one another as a part of the “cosmological radiative transfer codes comparison project,” and have been shown to perform quite well on a suite of static and dynamic ionization tests (Iliev et al. 2006a, 2009).

The most well known and widely used moment method for astrophysical calculations is flux limited diffusion (FLD; Mihalas & Mihalas 1984), which closes the hierarchy of moment equations at the zeroth order, resulting in a diffusion equation for the radiation energy density. A variety of flux limiters have been developed that ensure correct radiation propagation speeds in optically thick and thin limits (Levermore & Pomraning 1981). The application of moment methods beyond FLD to cosmological reionization simulations was first suggested by Norman et al. (1998). They proposed closing the hierarchy of moment equations at the first order through a variable tensor Eddington factor (VTEF) closure. The VTEF method was first described and implemented in the noncosmological ZEUS-2D code in 1992 (Stone et al. 1992), and later in the ZEUS-MP code (Hayes & Norman 2003; Hayes et al. 2006). A technical difficulty of this approach for reionization simulations is the evaluation of the Eddington tensor (ET) at every point in space, which formally requires a solution of the 3D radiative transfer equation—something one wants to avoid. Several approximate ET evaluation methods have been introduced which avoid solving the 3D RT equation. The first is the OTVET method of Gnedin & Abel (2001). In this method the ET is evaluated at every point in space assuming the medium is optically thin. Since the radiation intensity decreases inversely as the square of the distance from point sources, just as gravity does, fast gravity solvers can be applied for a large collection of point sources. The second is the method of Aubert & Teyssier (2008) which applies the M1 closure model developed by Levermore (1984) to the problem of cosmological reionization. The M1 model is a local, analytic closure relation between the radiation pressure and energy density which relies on the assumption that the radiation angular distribution is axisymmetric around the flux vector. It is designed to be accurate in the optically thick limit while retaining some accuracy in the optically thin regime. The OTVET method has been adapted to both Eulerian adaptive mesh codes (Gnedin 2014) and Lagrangian SPH codes (Petkova & Springel 2009; Finlator et al. 2009). The M1 model has recently been implemented in the RAMSES adaptive mesh refinement code (Rosdahl et al. 2013).

The need to simulate large cosmological volumes coupled with the cost or limited scalability of available radiative transport methods led to a trend which continues to this day of using different numerical resolutions to model the  $N$ -body dynamics and the radiative transfer/ionization calculations. For example, Iliev et al. (2006a) used a particle-mesh code to simulate  $N$ -body dynamics in a volume  $100 \text{ Mpc } h^{-1}$  on a side with a force resolution of  $31 \text{ kpc } h^{-1}$ , while performing the RT calculation on grids with comoving resolutions of 246 and  $492 \text{ kpc } h^{-1}$ . Similarly Trac & Cen (2007), Trac et al. (2008), and Shin et al. (2008) achieved a force resolution of  $8.7 \text{ kpc } h^{-1}$  in particle-mesh  $N$ -body simulations in 50 and  $100 \text{ Mpc } h^{-1}$  boxes, but performed the RT calculation with a mesh resolution of  $278 \text{ kpc } h^{-1}$ .

More recent simulations are typically far better resolved than that, using either  $P^3M$  (e.g., Iliev et al. 2012) or tree methods (e.g., Pawlik & Schaye 2011; Petkova & Springel 2011), which typically give  $1\text{--}2 \text{ kpc } h^{-1}$  or better force resolution. These references illustrate the trade-off between volume and

resolution. The Iliev simulations are performed in boxes varying in size from  $37 \text{ Mpc } h^{-1}$  to  $114 \text{ Mpc } h^{-1}$ . Radiative transfer is performed on a mesh of  $256^3$  cells, regardless of the box size, resulting in a resolution mismatch ranging from 144 to  $445 \text{ kpc } h^{-1}$ . The other two references perform the radiative transfer calculation at the same resolution as the underlying SPH simulation; however, they have only been applied to small volumes. Although Pawlik & Schaye (2011) and Petkova & Springel (2011) both use SPH for the cosmological hydrodynamics, they use totally different methods for the radiative transfer. The former have devised a novel photon packet scheme that resembles a short characteristics method implemented on the unstructured mesh defined by the SPH particle positions, while the latter have implemented both FLD and OTVET within the SPH formalism.

An interesting variant of the post-processing approach is the work of Trac et al. (2008), who carried out a hydrodynamic cosmological simulation of reionization in a  $100 \text{ Mpc } h^{-1}$  box with  $1536^3$  grid cells and particles, taking the emitting source population and subgrid clumping from a much higher-resolution  $N$ -body simulation. This is an advance over previous work in that large-scale baryonic flows are included self-consistently. However, small-scale radiation hydrodynamic effects, such as the retardation of I-fronts by minihalos (Shapiro et al. 2004) or the photoevaporation of gas from halos are not modeled.

In this paper, we present a numerical method for simulating cosmological reionization in large cosmological volumes in which all relevant processes (dark matter dynamics, hydrodynamics, chemical ionization and recombination, radiation transport, local star formation, and feedback) are computed self-consistently on the same high-resolution computational grid. We refer to this as *resolution matched*, to distinguish our simulations from the fine/coarse dual resolution schemes used in previous large-scale simulations. The numerical method presented is a modification of an earlier method presented in Reynolds et al. (2009) differing principally in the operator splitting algorithm we use to advance the system of equations. Radiation transport is done in the gray FLD approximation, which is solved by implicit time integration split off from the gas energy and ionization equations, which are solved separately. This results in a faster and more robust scheme for cosmological applications compared to the earlier method.

The key numerical requirement for performing simulations that *both* resolve the sources and sinks of ionizing radiation *and* correctly model the abundance and clustering of sources is *algorithmic scalability*. Parallel scalability is also important, but of secondary importance to algorithmic scalability. Algorithmic scalability refers to how the time to solution scales with the number of unknowns  $N$ . Direct force evaluation gravitational  $N$ -body problems scale as  $N^2$ . While this is the most accurate approach, it is impractical for  $N \sim 10^{10}$  which characterizes modern cosmological  $N$ -body simulations. Reionization simulations pose a similar scaling problem. If  $N$  is the number of fluid elements (particles, cells) and  $S$  is the number of ionizing sources, then the work scales as  $N \times S$ . At fixed resolution  $S$  scales as  $N$ , since both are proportional to the volume simulated. If ray tracing is the method used for radiative transfer, and  $R$  is the number of rays propagated per source, then the work scales as  $N^2 R$ . The factor  $R$  is typically of the order of 100, but may be compensated for by the fact that  $S/N \ll 1$ . Therefore work scales as  $N^2$  with the commonly used ray tracing approach, and this approach is not tenable for very large  $N$ . This is the underlying reason why previous large box simulations perform the

radiative transfer calculation on a coarser grid than the dark matter calculation. For example, in the work of Trac & Cen (2007), the disparity in scales is 32.

What is desired is an algorithm that is ideally  $\mathcal{O}(N)$ , but lacking that, no worse than  $\mathcal{O}(N \log N)$ . SPH-based methods (Pawlik & Schaye 2008, 2011; Petkova & Springel 2011) inherit the scalability of the underlying SPH simulation. Others alleviate the scaling problem with adaptive rays, ray merging, short characteristics ray tracing or other techniques (Razoumov & Cardall 2005; Mellema et al. 2006a; Trac & Cen 2007; Shin et al. 2008; Wise & Abel 2011). We have achieved  $\mathcal{O}(N \log N)$  scaling by numerically representing the radiation field as a *grid field*, and employing optimally scalable geometric multigrid methods for the solution of the radiation field equation. In this work the radiation field is treated in the FLD approximation, and discretized on the same grid as used for the dark matter and hydrodynamics. The method we describe below is currently implemented on uniform Cartesian grids within the community code *Enzo* (Bryan et al. 2014); an adaptive mesh version of this is under development and will be reported on in a forthcoming paper (D. R. Reynolds et al. 2015, in preparation).

In Section 2, we describe the mathematical formulation of the problem. In Section 3, we present the numerical method of solution, focusing on the solution of the coupled radiation diffusion, chemical ionization, and gas energy equations within the *Enzo* code framework. As *Enzo* has been described elsewhere, only a brief summary of its methods are included. Section 4 contains results from verification tests (Section 4.1), validation tests (Section 4.2), parallel scaling tests (Section 4.3), and execution speed tests (Section 4.4). We then illustrate the applicability of our method to cosmic reionization in Section 5, confining ourselves to a qualitative description of the results; a quantitative analysis of the results is presented (So et al. 2014). We present a summary and conclusions in Section 6.

## 2. MATHEMATICAL FORMULATION

We solve the coupled equations of multispecies gas dynamics, dark matter dynamics, self-gravity, primordial gas chemistry, radiative transfer, and gas cooling/heating in a comoving volume of the expanding universe. In this paper, we assume the governing equations are discretized on a cubic uniform Cartesian mesh in comoving coordinates assuming periodic boundary conditions. In D. R. Reynolds et al. (2015, in preparation), we generalize our method to adaptive meshes. The background spacetime is assumed to be a FRW model with  $\Lambda$ CDM cosmological parameters (Komatsu et al. 2011). In this work, we consider only the five ionic states of H and He and  $e^-$ ; i.e., the commonly used “6-species” model of primordial gas (Abel et al. 1997; Anninos et al. 1997). Molecular hydrogen chemistry is ignored as we are primarily concerned with the later stages of H reionization driven by star formation in atomic line cooling galaxies. Star formation is modeled phenomenologically through a subgrid model described in the next section. Newly formed stars are sources of UV radiation, and the radiation is transported in the gray FLD approximation. Star formation in spatially distributed galaxies thus sources an inhomogeneous and evolving ionizing radiation field, which is used to calculate the local ionization and thermal state of the gas. This in turn controls the local cooling rate of the gas, and by virtue of the subgrid star formation model, the local star formation rate. We thus have a closed system of equations that we can evolve forward in time subject to the choice of initial conditions. In all but the verification test



problems, cosmological initial conditions are generated using standard methods.

The choice of FLD is motivated by its simplicity and its ability to smoothly transition between optically thin and thick regimes. Its properties as well as its limitations are well understood, and efficient numerical methods exist for parallel computation (e.g., Hayes et al. 2006). A second motivation is that we are interested in modeling reionization in large cosmological volumes and field-based solvers scale independently of the number of sources, unlike ray tracing methods. In the early stages of reionization, when H II regions are largely isolated, FLD provides accurate I-front speeds, as shown by our verification tests in Section 4.1. At late times, during and after overlap, the gas is bathed in a diffuse radiation field arising from numerous point sources for which the angular structure of the radiation field is unimportant. It is during the early percolation phase when several H II regions merge that FLD is inaccurate with regard to the angular distribution of the radiation field. This leads to some inaccuracies of the shapes of the I-fronts compared to a solution obtained using ray tracing (see Section 4.3). However, we consider these shape differences of secondary importance since we are interested in globally averaged ionization properties.

A well-known limitation of FLD is that opaque blobs do not cast shadows if they are illuminated from one side (e.g., Hayes & Norman 2003). Instead, the radiation flows around the backside of the irradiated blob. By contrast, a ray tracing method will cast a sharp shadow (Iliev et al. 2009; Wise & Abel 2011). What matters for global reionization simulations, however, is how long the opaque blobs remain self-shielded; i.e., their photoevaporation times. We have compared the photoevaporation times for identically resolved blobs using FLD and the ray tracing method of Wise & Abel (2011, hereafter WA11), and find them comparable despite the inability of FLD to cast a shadow (see Section 4.2.2).

Finally we comment on the use of a *gray* treatment of the radiation field. Gray FLD is an improvement over monochromatic radiative transfer as it provides a formalism for calculating the contributions of higher-energy photons above the ionization threshold to the frequency-integrated photoionization rate and photoheating rate. It is not as accurate as multifrequency/multigroup radiative transfer in that it does not model spectral hardening of the radiation field and preionization ahead of the I-front.

We consider the coupled system of partial differential equations (Reynolds et al. 2009),

$$\nabla^2 \phi = \frac{4\pi g}{a} (\rho_b + \rho_{dm} - \langle \rho \rangle), \quad (1)$$

$$\partial_t \rho_b + \frac{1}{a} \mathbf{v}_b \cdot \nabla \rho_b = -\frac{1}{a} \rho_b \nabla \cdot \mathbf{v}_b - \dot{\rho}_{SF}, \quad (2)$$

$$\partial_t \mathbf{v}_b + \frac{1}{a} (\mathbf{v}_b \cdot \nabla) \mathbf{v}_b = -\frac{\dot{a}}{a} \mathbf{v}_b - \frac{1}{a \rho_b} \nabla p - \frac{1}{a} \nabla \phi, \quad (3)$$

$$\begin{aligned} \partial_t e + \frac{1}{a} \mathbf{v}_b \cdot \nabla e = & -\frac{2\dot{a}}{a} e - \frac{1}{a \rho_b} \nabla \cdot (p \mathbf{v}_b) \\ & - \frac{1}{a} \mathbf{v}_b \cdot \nabla \phi + G - \Lambda + \dot{e}_{SF}, \end{aligned} \quad (4)$$

$$\partial_t n_i + \frac{1}{a} \nabla \cdot (n_i \mathbf{v}_b) = \alpha_{i,j} n_e n_j - n_i \Gamma_i^{ph}, \quad i = 1, \dots, N_s, \quad (5)$$

$$\partial_t E + \frac{1}{a} \nabla \cdot (E \mathbf{v}_b) = \nabla \cdot (D \nabla E) - \frac{\dot{a}}{a} E - c\kappa E + \eta. \quad (6)$$

The comoving form of Poisson's Equation (1) is used to determine the modified gravitational potential,  $\phi$ , where  $g$  is the gravitational constant,  $\rho_b$  is the comoving baryonic density,  $\rho_{dm}$  is the dark matter density, and  $\langle \rho \rangle$  is the cosmic mean density. The collisionless dark matter density  $\rho_{dm}$  is evolved using the Particle-Mesh method, as described in Hockney & Eastwood (1988), Norman & Bryan (1999), and Bryan et al. (2014). The conservation Equations (2)–(4) correspond to the compressible Euler equations in a comoving coordinate system (Bryan et al. 1995). These relate the density to the proper peculiar baryonic velocity  $\mathbf{v}_b \equiv a(t)\dot{\mathbf{x}}$ , the proper pressure  $p$ , and the total gas energy per unit mass  $e$ . Equations (5) model ionization processes between the chemical species H I, H II, He I, He II, He III and the electron density. Here,  $n_i$  denotes the  $i$ th comoving elemental species number density,  $n_e$  is the electron number density,  $n_j$  corresponds to ions that react with the species  $i$ , and  $\alpha_{i,j}$  are the reaction rate coefficients defining these interactions (Abel et al. 1997; Hui & Gnedin 1997). Equation (6) describes the FLD approximation of radiation transport in a cosmological medium (Hayes & Norman 2003; Paschos 2005), where  $E$  is the comoving gray radiation energy density. Within this equation, the function  $D$  is the *flux limiter* that depends on face-centered values of  $E$ ,  $\nabla E$  and the opacity  $\kappa$  (Morel 2000),

$$\begin{aligned} D = & \min \{ c(9\kappa^2 + R^2)^{-1/2}, D_{\max} \}, \quad \text{and} \\ R = & \max \left\{ \frac{|\partial_x E|}{E}, R_{\min} \right\}. \end{aligned} \quad (7)$$

Here the spatial derivative within  $R$  is computed using nondimensional units at the computational face adjoining two neighboring finite-volume cells,  $D_{\max} = 0.006 c L_{\text{unit}}$  and  $R_{\min} = 10^{-20} / L_{\text{unit}}$  with  $L_{\text{unit}}$  the length nondimensionalization factor for the simulation, and the face-centered radiation energy density and opacity are computed using the arithmetic and harmonic means, respectively,

$$E = \frac{E_1 + E_2}{2}, \quad \kappa = \frac{2\kappa_1 \kappa_2}{\kappa_1 + \kappa_2}.$$

Among the many available limiter formulations we have tested (Hayes & Norman 2003; Morel 2000; Reynolds et al. 2009), this version performs best at producing causal radiation propagation speeds in the low-opacity limit typical of the late stages of reionization simulations.

Cosmic expansion for a smooth homogeneous background is modeled by the function  $a(t) \equiv (1+z)^{-1}$ , where the redshift  $z$  is a function of time.  $a(t)$  is obtained from a solution of the Friedmann equation for the adopted cosmological parameters. All comoving densities  $\rho_i$  relate to the proper densities through  $\rho_i \equiv \rho_{i,\text{proper}} a(t)^3$ . All spatial derivatives are taken with respect to the comoving position  $\mathbf{x} \equiv \mathbf{r}/a(t)$ . We use a standard ideal gas equation of state to close the system,

$$e = \frac{p}{2\rho_b/3} + \frac{1}{2} |\mathbf{v}_b|^2. \quad (8)$$

### 2.1. Model Coupling

Equations (1)–(6) are coupled through a variety of physical processes. In defining our gray radiation energy density  $E$ , we allow specification of an assumed spectral energy distribution

(SED),  $\chi_E(\nu)$ . Here, we write the frequency-dependent radiation density using the decomposition  $E_\nu(\mathbf{x}, t, \nu) = \tilde{E}(\mathbf{x}, t) \chi_E(\nu)$ . This relates to the gray radiation energy density  $E$  through the equation

$$E(\mathbf{x}, t) = \int_{\nu_1}^{\infty} E_\nu(\mathbf{x}, t, \nu) d\nu = \tilde{E}(\mathbf{x}, t) \int_{\nu_1}^{\infty} \chi_E(\nu) d\nu, \quad (9)$$

where  $\tilde{E}$  is an intermediate quantity that is never computed. We note that this relationship is valid only if the indefinite integral of  $\chi_E(\nu)$  exists, as is the case for quasar and stellar type spectra. Implemented in *Enzo* are a variety of user-selectable SEDs including black body, monochromatic, and power law (some of these are used for the verification tests; see Section 4.2). In our application to cosmic reionization, we utilize the SED for low metallicity Pop II stars from Ricotti et al. (2002).

With this in place, we define the radiation-dependent photoheating and photoionization rates (Osterbrock 1989),

$$G = \frac{cE}{\rho_b} \sum_i^{N_s} n_i \left[ \int_{\nu_i}^{\infty} \sigma_i(\nu) \chi_E(\nu) \left(1 - \frac{\nu_i}{\nu}\right) d\nu \right] / \left[ \int_{\nu_1}^{\infty} \chi_E(\nu) d\nu \right], \quad (10)$$

$$\Gamma_i^{\text{ph}} = \frac{cE}{h} \left[ \int_{\nu_i}^{\infty} \frac{\sigma_i(\nu) \chi_E(\nu)}{\nu} d\nu \right] / \left[ \int_{\nu_1}^{\infty} \chi_E(\nu) d\nu \right]. \quad (11)$$

Here,  $\sigma_i(\nu)$  is the ionization cross section for the species  $n_i$ ,  $h$  is Planck's constant, and  $\nu_i$  is the frequency ionization threshold for species  $n_i$  ( $h\nu_{\text{HI}} = 13.6$  eV,  $h\nu_{\text{HeI}} = 24.6$  eV,  $h\nu_{\text{HeII}} = 54.4$  eV).

In addition, gas cooling due to chemical processes occurs through the rate  $\Lambda$  that depends on both the chemical number densities and current gas temperature (Abel et al. 1997; Anninos et al. 1997),

$$T = \frac{2 p \mu m_p}{3 \rho_b k_b}, \quad (12)$$

where  $m_p$  corresponds to the mass of a proton,  $\mu$  corresponds to the local molecular weight, and  $k_b$  is Boltzmann's constant. In addition, the reaction rates  $\alpha_{i,j}$  are highly temperature-dependent (Abel et al. 1997; Hui & Gnedin 1997). The opacity  $\kappa$  depends on the local ionization states  $n_i$  and the assumed SED  $\chi_E$ ,

$$\kappa = \sum_{i=1}^{N_s} n_i \left[ \int_{\nu_i}^{\infty} \sigma_i(\nu) \chi_E(\nu) d\nu \right] / \left[ \int_{\nu_1}^{\infty} \chi_E(\nu) d\nu \right]. \quad (13)$$

The emissivity  $\eta$  is based on a star-formation ‘‘recipe’’ described below.

### 3. NUMERICAL METHOD

#### 3.1. The Enzo Code

Our radiation hydrodynamical cosmology is built on top of the publicly available hydrodynamic cosmology code *Enzo* ([enzo-project.org](http://enzo-project.org)), whose numerical methods have been documented elsewhere (O’Shea et al. 2004; Norman et al. 2007; Bryan et al. 2014). Here we provide a brief summary. The basic *Enzo* code couples an  $N$ -body particle-mesh (PM) solver, which is used to follow the evolution of collisionless dark matter, with an Eulerian adaptive mesh refinement (AMR) method

for ideal gas dynamics. Dark matter is assumed to behave as a collisionless phase fluid, obeying the Vlasov–Poisson equation. We use the second order-accurate Cloud-In-Cell (CIC) formulation, together with leapfrog time integration, which is formally second-order-accurate in time. *Enzo* hydrodynamics utilizes the piecewise parabolic method (PPM; Colella & Woodward 1984) to evolve the mass density field for each chemical species of interest assuming a common velocity field (i.e., multispecies hydrodynamics.) PPM is formally second order-accurate in space and time. The gravitational potential is computed by solving the Poisson equation on the uniform Cartesian grid using 3D FFTs. When AMR is employed (which is not the case in this work), the subgrid gravitational potential is computed using a local multigrid solve of the Poisson equation with boundary conditions supplied from the parent grid.

The nonequilibrium chemical and cooling properties of primordial (metal-free) gas are determined using optional 6, 9, and 12 species models; in this work, we restrict ourselves to the 6-species model involving H, H<sup>+</sup>, He, He<sup>+</sup>, He<sup>++</sup>, and e<sup>−</sup>. This reaction network results in a stiff set of rate equations which are solved with the first-order semi-implicit method described in Anninos et al. (1997), or a new second-order semi-analytic method described below. *Enzo* also calculates radiative heating and cooling following atomic line excitation, recombination, collisional excitation, free-free transitions, molecular line cooling, and Compton scattering of the cosmic microwave background as well as different models for a metagalactic ultraviolet background that heats the gas via photoionization and/or photodissociation.

To this we add our FLD radiation transport solver, which is solved using an optimally scalable geometric multigrid algorithm detailed here. When simulating inhomogeneous reionization, the metagalactic UV radiation field is solved for directly as a function of position and time, rather than input to the code as an externally evaluated homogeneous background (e.g., Haardt & Madau 2012).

#### 3.2. Star Formation and Feedback

Because star formation occurs on scales not resolved by our uniform mesh simulation, we rely on a subgrid model which we calibrate to observations of star formation in high-redshift galaxies. The subgrid model is a variant of the Cen & Ostriker (1992) prescription with two important modifications as described in Smith et al. (2011). In the original Cen & Ostriker recipe, a computational cell forms a collisionless ‘‘star particle’’ if a number of criteria are met: the baryon density exceeds a certain numerical threshold; the gas velocity divergence is negative, indicating collapse; the local cooling time is less than the dynamical time; and the cell mass exceeds the Jeans mass. In our implementation, the last criterion is removed because it is always met in large scale, fixed-grid simulations, and the overdensity threshold is taken to be  $\rho_b/(\rho_{c,0}(1+z)^3) > 100$ , where  $\rho_{c,0}$  is the critical density at  $z = 0$ . If the three remaining criteria are met, then a star particle representing a large collection of stars is formed in that timestep and grid cell with a total mass

$$m_* = f_* m_{\text{cell}} \frac{\Delta t}{t_{\text{dyn}}}, \quad (14)$$

where  $f_*$  is an efficiency parameter we adjust to match observations of the cosmic star formation rate density (SFRD; Bouwens et al. 2011),  $m_{\text{cell}}$  is the cell baryon mass,  $t_{\text{dyn}}$  is the dynamical time of the combined baryon and dark matter fluid, and  $\Delta t$  is

the hydrodynamical timestep. An equivalent amount of mass is removed from the grid cell to maintain mass conservation.

Although the star particle is formed instantaneously (i.e., within one timestep), the conversion of removed gas into stars is assumed to proceed over a longer timescale, namely  $t_{\text{dyn}}$ , which more accurately reflects the gradual process of star formation. In time  $\Delta t$ , the amount of mass from a star particle converted into newly formed stars is given by

$$\Delta m_{\text{SF}} = m_* \frac{\Delta t}{t_{\text{dyn}}} \frac{t - t_*}{t_{\text{dyn}}} e^{-(t-t_*)/t_{\text{dyn}}}, \quad (15)$$

where  $t$  is the current time and  $t_*$  is the formation time of the star particle. To make the connection with Equation (4), we have  $\dot{\rho}_{\text{SF}} = \Delta m_{\text{SF}} / (V_{\text{cell}} \Delta t)$ , where  $V_{\text{cell}}$  is the volume of the grid cell.

Stellar feedback consists of the injection of thermal energy, gas, metals, and radiation to the grid, all in proportion to  $\Delta m_{\text{SF}}$ . The thermal energy  $\Delta e_{\text{SF}}$ , gas mass  $\Delta m_g$ , and metals  $\Delta m_Z$  returned to the grid are given by

$$\Delta e_{\text{SF}} = \Delta m_{\text{SF}} c^2 \epsilon_{\text{SN}}, \quad \Delta m_g = \Delta m_{\text{SF}} f_{m*}, \quad \Delta m_Z = \Delta m_{\text{SF}} f_{Z*}, \quad (16)$$

where  $c$  is the speed of light,  $\epsilon_{\text{SN}}$  is the supernova energy efficiency parameter, and  $f_{m*} = 0.25$ ,  $f_{Z*} = 0.02$  is the fraction of the stellar mass returned to the grid as gas and metals, respectively. Rather than add the energy, gas, and metals to the cell containing the star particle, as was done in the original Cen & Ostriker (1992) paper, we distribute it evenly among the cell and its 26 nearest neighbors to prevent overcooling. As shown by Smith et al. (2011), this results in a star formation recipe which can be tuned to reproduce the observed SFRD. This is critical for us, as we use the observed high-redshift SFRD to calibrate our reionization simulations.

To calculate the radiation feedback, we define an emissivity field  $\eta(x)$  on the grid which accumulates the instantaneous emissivities  $\eta_i(t)$  of all the star particles within each cell. To calculate the contribution of each star particle  $i$  at time  $t$ , we assume an equation of the same form for supernova energy feedback, but with a different energy conversion efficiency factor  $\epsilon_{\text{UV}}$ . Therefore

$$\eta = \sum_i \epsilon_{\text{UV}} \frac{\Delta m_{\text{SF}} c^2}{V_{\text{cell}} \Delta t}. \quad (17)$$

Emissivity  $\eta$  is in units of  $\text{erg s}^{-1} \text{cm}^{-3}$ . The UV efficiency factor  $\epsilon_{\text{UV}}$  is taken from Ricotti et al. (2002) as  $4\pi \times 1.1 \times 10^{-5}$ , where the factor  $4\pi$  comes from the conversion from mean intensity to radiation energy density.

### 3.3. Operator Split Solution Procedure

We implement the model (1)–(6) in the open-source community cosmology code, *Enzo* (Bryan et al. 2014). This simulation framework utilizes a method-of-lines approach, in which space and time are discretized separately. To this end, we use a finite-volume spatial discretization of the modeling equations. For this study, all of our simulations were run in *unigrid* mode, so that the cosmological volume is discretized using a regular grid. Although *Enzo* was built to enable block-structured adaptive mesh refinement (AMR) using a standard Berger–Colella formalism (Berger & Colella 1989), that mode does not currently allow as extreme parallel scalability as the unigrid version. Due to our desire to simulate very large cosmological volumes for understanding reionization processes, this scalability was paramount.

We discretize in time using an operator split time-stepping approach, wherein separate components are treated with solvers that have been tuned for their specific physics. To this end, we break apart the equations into four distinct components. The first component corresponds to the self-gravity Equation (1),

$$\nabla^2 \phi = \frac{4\pi g}{a} (\rho_b + \rho_{dm} - \langle \rho \rangle), \quad (18)$$

which solves for the instantaneous gravitational potential  $\phi$ , which contributes to sources in the momentum and energy conservation equations. We perform this solve using our own 3D Fast Fourier Transform solver built on the publicly available FFT library. These solves take as sources the gridded baryon density and dark matter density fields  $\rho_b$  and  $\rho_{dm}$ . The former is defined as a grid based Eulerian field. The latter is computed from the dark matter particle positions  $\mathbf{x}_i^n$  using the CIC mass assignment algorithm (Hockney & Eastwood 1988).

The second component in our splitting approach corresponds to the cosmological Euler equations, along with passive advection of other comoving density fields,

$$\begin{aligned} \partial_t \rho_b + \frac{1}{a} \mathbf{v}_b \cdot \nabla \rho_b &= -\frac{1}{a} \rho_b \nabla \cdot \mathbf{v}_b, \\ \partial_t \mathbf{v}_b + \frac{1}{a} (\mathbf{v}_b \cdot \nabla) \mathbf{v}_b &= -\frac{\dot{a}}{a} \mathbf{v}_b - \frac{1}{a \rho_b} \nabla p - \frac{1}{a} \nabla \phi, \\ \partial_t e + \frac{1}{a} \mathbf{v}_b \cdot \nabla e &= -\frac{2\dot{a}}{a} e - \frac{1}{a \rho_b} \nabla \cdot (p \mathbf{v}_b) - \frac{1}{a} \mathbf{v}_b \cdot \nabla \phi, \\ \partial_t E + \frac{1}{a} \nabla \cdot (E \mathbf{v}_b) &= 0, \\ \partial_t n_i + \frac{1}{a} \nabla \cdot (n_i \mathbf{v}_b) &= 0, \quad i = 1, \dots, N_s. \end{aligned} \quad (19)$$

We point out that the above energy equation does not include photo-heating, chemical cooling, or supernova feedback processes, which are included in subsequent components. These equations are solved explicitly using the *Piecewise Parabolic Method* (Colella & Woodward 1984), to properly track hydrodynamic shocks, while obtaining second-order accuracy away from shock discontinuities.

The third solver component corresponds to the gray radiation energy Equation (6),

$$\partial_t E = \nabla \cdot (D \nabla E) - \frac{\dot{a}}{a} E - c \kappa E + \eta. \quad (20)$$

Our solver for this component is based on the algorithm described in Reynolds et al. (2009) with a modified timestepping algorithm than what is described there. Specifically, since the timescale for radiation transport is much faster than for hydrodynamic motion, we use an implicit  $\theta$ -method for time discretization, allowing both backward Euler and trapezoidal implicit quadrature formulas. Moreover, we evaluate the limiter  $D$  using the previous-time solution,  $E^n$  when calculating the time-evolved solution,  $E^{n+1}$ . Under these approximations, our implicit FLD approximation for the radiative transport results in a linear system of equations over the computational domain, as opposed to a nonlinear system of equations, as used in our previous work (Norman et al. 2007, 2009; Reynolds et al. 2009). This linear system is posed in residual-correction form, in which we solve for the change in the radiation field,  $\delta E = E^{n+1} - E^n$ , over the course of a time step. To solve this linear system, we employ a multigrid-preconditioned conjugate gradient solver

**Table 1**  
Parameters Used in the *hypr*e Linear Solver

Parameter	Value
Outer Solver	PCG
CG iterations	50
CG tolerance	$10^{-8}$
Inner Preconditioner	PFMG
MG iterations	12
MG relaxation type	nonsymmetric Red/Black Gauss-Seidel
MG pre-relaxation sweeps	1
MG post-relaxation sweeps	1

from the *hypr*e library (HYPRE Code Project Page 2011), which allows optimal  $\mathcal{O}(n \log n)$  parallel scalability to the extents of modern supercomputer architectures. Specific parameters used in this solve are found in Table 1.

The fourth physical component within our operator-split formulation corresponds to photoionization, photoheating, chemical ionization and gas cooling processes,

$$\begin{aligned} \partial_t e &= G - \Lambda, \\ \partial_t \mathbf{n}_i &= \alpha_{i,j} \mathbf{n}_e \mathbf{n}_j - \mathbf{n}_i \Gamma_i^{ph}, \quad i = 1, \dots, N_s. \end{aligned} \quad (21)$$

Since these processes occur on timescales commensurate with the radiation transport, and much faster than hydrodynamic motion, they are also solved implicitly in time, using adaptive-step, time-subcycled solves of these spatially local processes. We have two different algorithms for solving these equations. The first, more loosely coupled, solver uses a single Jacobi iteration of a linearly implicit backward Euler discretization for each species in each cell. Although this solver does not attempt to accurately resolve the nonlinearity in these equations, nor does it iterate between the different species in each cell to achieve a fully self-consistent solution, its adaptive time stepping strategy enables this single iteration to achieve results that are typically accurate to within 10% relative error, and results in highly efficient calculations.

Our second solver for the system (21) approximates the equations using an implicit quasi-steady-state formulation, in which the source terms for the energy equation assume a fixed ionization state  $(\mathbf{n}_i^{n-1} + \mathbf{n}_i^n)/2$ , and the chemistry equations assume a fixed energy  $(e^{n-1} + e^n)/2$  when evolving the time step  $t^{n-1} \rightarrow t^n$ . Under this quasi-steady-state approximation, we solve the resulting set of differential equations analytically, to obtain the new values  $e^n$  and  $\mathbf{n}_i^n$ . However, since these updated solutions implicitly contribute to the source terms for one another, we wrap these analytical solvers within a nonlinear Gauss-Seidel iteration to achieve full nonlinear convergence. As a result of this much tighter coupling between the gas energy and chemical ionization, this solver is more expensive per time step, but may result in a more accurate and stable solution than the more loosely split algorithm.

The fifth solver component computes star formation and feedback processes, and evaluates the emissivity field for use in the next step. It corresponds to integrating the equations

$$\partial_t \rho_b = -\dot{\rho}_{SF}, \quad (22)$$

$$\partial_t e = \dot{e}_{SF} \quad (23)$$

and evaluating Equation (18) using the procedures described in Section 3.2.

These distinct components are coupled together through the potential  $\phi$  (gravity  $\rightarrow$  hydrodynamics+DM dynamics), opacity  $\kappa$  (chemistry  $\rightarrow$  radiation), emissivity  $\eta$  (star formation  $\rightarrow$  radiation), photoheating  $G$  (radiation  $\rightarrow$  energy), cooling  $\Lambda$  (chemistry  $\rightarrow$  energy), temperature  $T$  (energy  $\rightarrow$  chemistry), and photoionization  $\Gamma_i^{ph}$  (radiation  $\rightarrow$  chemistry). Each of these couplings is handled using one of two mechanisms, direct manipulation of the solution components ( $\Lambda, \kappa, T$ ), or filling new fields over the domain containing each term that are passed between modules ( $\nabla\phi, \eta, G, \Gamma_i^{ph}$ ).

### 3.4. Radiation Subcycling

Since both the radiation (20) and chemistry/energy (21) subsystems evolve at similar timescales that are typically much faster than the hydrodynamic timescale, consistency between these processes is maintained through an adaptive time-stepping strategy, wherein the radiation system limits the overall time step selection strategy, using a conservative time step to ensure consistency between the physical processes. This additionally ensures that each radiation solve only requires relatively minor corrections as time evolves, resulting in a highly efficient CG/MG iteration. The time step estimation algorithm is the same as in Reynolds et al. (2009), but in the current work we use the time step tolerance  $\tau_{tol} = 10^{-4}$ , which ensures a relative change-per-step in the radiation field of 0.01%, when measured in a vector RMS norm.

For increased robustness, we have enabled subcycling within the radiation solver. While this technically allows the radiation solver to subcycle faster than the coupled processes, we only employ this functionality in time steps where the CG/MG solver fails. This situation typically only occurs in the initial step after the first stars are created. Prior to star formation the dynamical timescale due to hydrodynamics and gravity is much longer than the timescales of radiation transport and chemical ionization after star formation. Since we adapt our time step estimates using the behavior in previous steps, our estimation strategy does not predict the abrupt change in physics when the first stars are created, so the step size estimate from the previous step is too large, causing the CG/MG solver to diverge. Once this occurs, the radiation subsystem solver decreases its time step size and then subcycles to catch up with the overall time step of the remaining physics.

When using the loosely coupled ionization/heating solver, the sequence of these processes within a time step  $t^{n-1} \rightarrow t^n$  are as follows:

```

Set  $t_{hydro} = t_{chem} = t_{rad} = t_{dm} = t^{n-1}$ .
Set  $\Delta t = \min\{\Delta t_{hydro}, \Delta t_{expansion}, \Delta t_{rad}\}$ , and  $t^n = t^{n-1} + \Delta t$ .
While ( $t_{rad} < t^n$ )
  Try to evolve the  $E(t)$  according to (20).
  If failure, set  $\Delta t_{rad} = 0.1\Delta t_{rad}$ .
  Else set  $t_{rad} = t_{rad} + \Delta t_{rad}$  and update  $\Delta t_{rad}$  based on accuracy estimates.
  Post-process  $E(t^n)$  to compute  $G$  and  $\Gamma_i^{ph}$ .
  Compute  $\phi$  using (18), and post-process to generate  $\nabla\phi$ .
  Evolve the hydrodynamics sub-system (19),
 $t_{hydro} \rightarrow t_{hydro} + \Delta t$ .
  While ( $t_{chem} < t^n$ )
    Set  $\Delta t_{chem}$  based on accuracy estimates.
    Evolve the chemical and gas energy subsystem (21),  $t_{chem} \rightarrow t_{chem} + \Delta t_{chem}$ .

```



Evolve the dark matter particles,  $t_{dm} \rightarrow t_{dm} + \Delta t$ .  
 Compute  $\eta$  using Equation (17).  
 When using the tightly coupled ionization/heating solver,  
 this sequence of processes differs slightly: Set  $t_{\text{hydro}} = t_{\text{chem}} =$   
 $t_{\text{rad}} = t_{dm} = t^{n-1}$ .  
 Set  $\Delta t = \min\{\Delta t_{\text{hydro}}, \Delta t_{\text{expansion}}, \Delta t_{\text{rad}}\}$ .  
 While ( $t_{\text{rad}} < t^n$ )  
 Try to evolve the radiation field according  
 to (20).  
 If failure, set  $\Delta t_{\text{rad}} = 0.1 * \Delta t_{\text{rad}}$ .  
 Else  
 Set  $t_{\text{rad}} = t_{\text{rad}} + \Delta t_{\text{rad}}$  and update  $\Delta t_{\text{rad}}$  based on  
 accuracy estimates.  
 Post-process  $E(t_{\text{rad}})$  to compute  $G$  and  $\Gamma_i^{ph}$ .  
 While ( $t_{\text{chem}} < t_{\text{rad}}$ )  
 Set  $\Delta t_{\text{chem}}$  based on accuracy estimates.  
 Evolve the chemical/energy subsystem (21),  
 $t_{\text{chem}} \rightarrow t_{\text{chem}} + \Delta t_{\text{chem}}$ .  
 Compute  $\phi$  using (18), and post-process to  
 generate  $\nabla\phi$ .  
 Evolve the hydrodynamics sub-system (19),  
 $t_{\text{hydro}} \rightarrow t_{\text{hydro}} + \Delta t$ .  
 Evolve the dark matter particles,  $t_{dm} \rightarrow t_{dm} + \Delta t$ .  
 Compute  $\eta$  using Equation (17).

#### 4. TESTS

In this section, we present three kinds of tests: (1) *verification tests*—tests with analytic solutions—that allow us to compare the accuracy of our operator-split method with the unsplit method described in Reynolds et al. (2009); (2) *validation tests* chosen for their relevance to the target application; and (3) *execution speed tests* where we quantify the relative speed of a large, fully coupled radiation hydrodynamic simulation with a hydrodynamic simulation with a standard optically thin treatment of photoionization and photoheating.

##### 4.1. Verification Tests

The radiation, hydrodynamics and chemistry solvers in *Enzo* have been verified in previous work (Reynolds et al. 2009), so we will not focus on the performance of each individual solver here. However, what is new in this work is our updated coupling strategy between the radiation transport and chemistry, that unlike the fully coupled implicit solver in Norman et al. 2007, 2009; Reynolds et al. 2009, now splits these solvers apart, with coupling instead based on our adaptive time-stepping strategy.

To this end, we focus our verification tests in this paper on two tests with analytical solutions that exercise only the radiation transport and chemical ionization/recombination components of *Enzo*. These tests were previously described in Reynolds et al. (2009; Sections 4.5 and 4.6); we summarize them again here.

###### 4.1.1. Isothermal Ionization of a Static Neutral Hydrogen Region

This verification test problem, matching Test 1 in Iliev et al. (2006a), focuses on the expansion of an ionized hydrogen (H II) region in a uniform gas surrounding a radiation source. The problem is simplified through assumption of a static gas field, and a fixed temperature. Under these assumptions, the emitted radiation should rapidly ionize the nearby hydrogen, and then this ionized region should propagate spherically outward until it reaches a terminal radius at which ionizations balance with

recombinations, called the Strömgen radius. The radius of this ionization front,  $r(t)$ , may be analytically computed as

$$r(t) = r_s (1 - e^{-t/t_{\text{rec}}})^{1/3}, \quad \text{where} \quad r_s = \left( \frac{3 \dot{N}_\gamma}{4\pi \alpha_B n_H^2} \right)^{1/3}. \quad (24)$$

Here,  $r_s$  is the Strömgen radius,  $t_{\text{rec}} = (\alpha_B n_H)^{-1}$  is the recombination time,  $\dot{N}_\gamma$  is the photon emission rate,  $n_H$  is the hydrogen number density of the gas, and  $\alpha_B$  is the case B hydrogen recombination rate.

In our tests, we use parameters  $\dot{N}_\gamma = 5 \times 10^{48}$  photons  $s^{-1}$ ,  $n_H = 10^{-3} \text{ cm}^{-3}$ ,  $\alpha_B = 2.59 \times 10^{-12} \text{ cm}^2 \text{ s}^{-1}$ , domain  $[0, 6.6 \text{ kpc}]^3$ , temperature  $T = 10^4 \text{ K}$ , and time interval  $[0, 5 \text{ Myr}]$ . The ionization source is assumed to be monochromatic, at the H I ionization frequency  $h\nu = 13.6 \text{ eV}$ , and is located at the location  $(0, 0, 0)$ . For initial conditions, we use  $E = 10^{-45} \text{ erg cm}^{-3}$  and ionization fraction  $\text{H II}/\text{H} = 0.0012$ . We employ reflecting boundary conditions for the radiation field at the  $x = 0$ ,  $y = 0$ , and  $z = 0$  faces, and outflow boundary conditions at the other three faces.

We plot spherically averaged radial profiles of the radiation energy density and the ionization fractions at 10 Myr, 100 Myr and 500 Myr from a simulation using a  $128^3$  spatial grid and time step tolerance  $\tau_{\text{tol}} = 10^{-4}$  in Figure 1, showing the expected propagation of the radiation front and resulting I-front in time. Plots of the computed and analytical I front position and resulting error for this run are provided in Figure 2. To further investigate the accuracy of our new splitting approach between the radiation and chemistry solvers, we then performed these same tests at a variety of mesh sizes and time step tolerances  $\tau_{\text{tol}}$ . For mesh sizes of  $16^3$ ,  $32^3$  and  $64^3$ , and for tolerances  $10^{-2}$ ,  $10^{-3}$ ,  $10^{-4}$  and  $10^{-5}$ , we compute the error in the I front position as

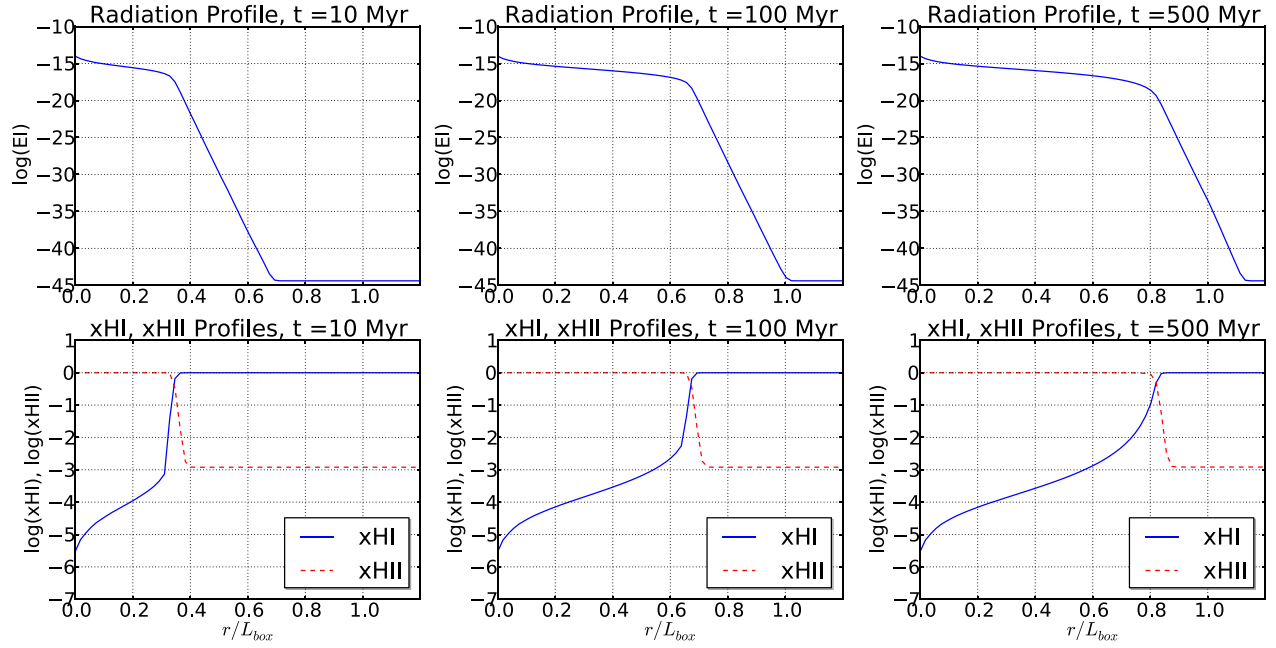
$$\begin{aligned} \text{error} &= \left\| \frac{r_{\text{computed}} - r_{\text{true}}}{r_s} \right\|_{\text{RMS}} \\ &= \left( \frac{1}{N_t} \sum_{i=1}^{N_t} \left( \frac{r_{\text{computed},i} - r_{\text{true},i}}{r_s} \right)^2 \right)^{1/2}. \end{aligned} \quad (25)$$

In Figure 3, we plot the solution error as a function of the average time step size, as well as the total runtime as a function of the average time step size. As can be seen in these plots, as the tolerance decreases, the temporal solution accuracy increases linearly until we reach a minimum accuracy that results from other components in *Enzo* (spatial discretization accuracy, accuracy within *Enzo*'s chemistry solver, etc.). Moreover, it is evident that as we decrease the time step tolerances, the required runtime increases linearly. These results imply that there is a “sweet spot” in our approach, wherein a tolerance of  $\tau_{\text{tol}} = 10^{-4}$  achieves the solution with optimal accuracy before we begin to waste additional effort without achieving accuracy improvements. While this specific value is likely problem-dependent, we use it as a starting point in subsequent simulations.

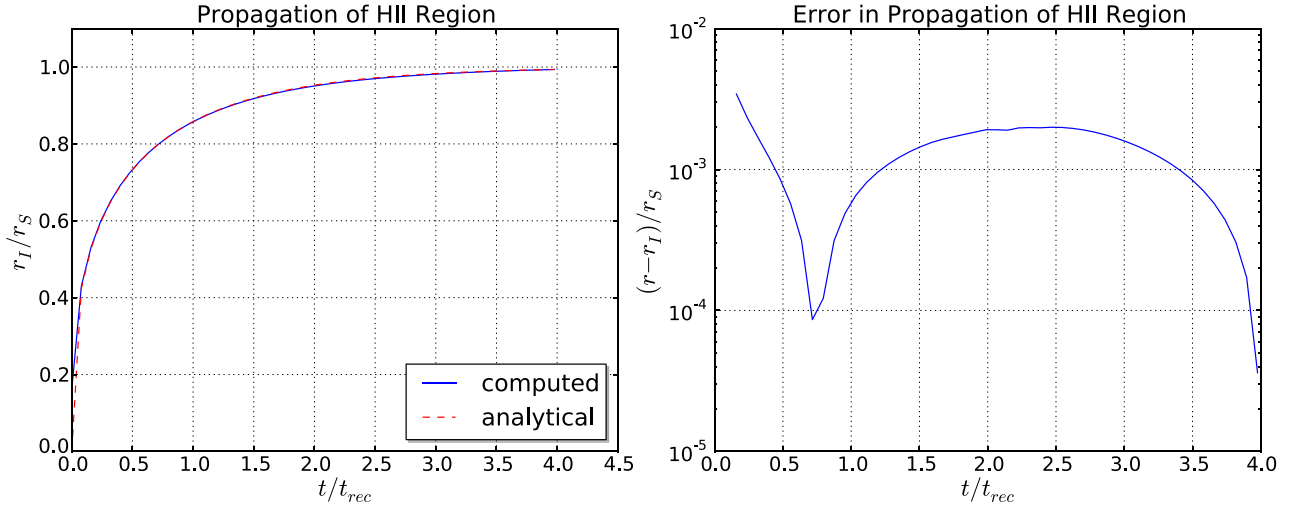
Finally, in Figure 4 we plot a slice of the computed H II region through the center of the domain, perpendicular to the  $z$ -direction (other directions are equivalent), to show the convergence of the ionized region to a sphere at varying spatial resolutions.

###### 4.1.2. Cosmological Radiative Ionization

This verification test is a slight variation of the previous problem, adding only the additional complication of a



**Figure 1.** Spherically averaged radial profiles of radiation energy density and ionization fractions for the isothermal ionization test in Section 4.1.1 using a  $128^3$  mesh and time step tolerance  $\tau_{\text{tol}} = 10^{-4}$ . Plots are shown at 10, 100, and 500 Myr (left to right), with the radiation energy density on the top row and ionization fractions on the bottom row.



**Figure 2.** Comparison between computed and analytical I front position for the isothermal ionization test in Section 4.1.1 using a  $128^3$  mesh and time step tolerance  $\tau_{\text{tol}} = 10^{-4}$ . Solution on left, error on right.

cosmologically expanding universe. Due to the cosmological expansion, the Strömgen radius itself increases due to the expansion of space, that reduces the hydrogen number density  $n_H$  as time proceeds,

$$r_s(t) = \left( \frac{3 \dot{N}_\gamma}{4\pi \alpha_B n_H(t)^2} \right)^{1/3}. \quad (26)$$

This causes the I front to initially approach  $r_s$ , but eventually fall behind as the expansion drives  $r_s$  outward. The analytical solution to this problem is given by Shapiro & Giroux (1987),

$$r(t) = r_{s,0} \left( \lambda e^{-\tau(a(t))} \int_1^{a(t)} e^{\tau(\tilde{a})} \left( 1 - 2q_0 + \frac{2q_0}{\tilde{a}} (1 - z_0) \right)^{-1/2} d\tilde{a} \right)^{1/3}, \quad (27)$$

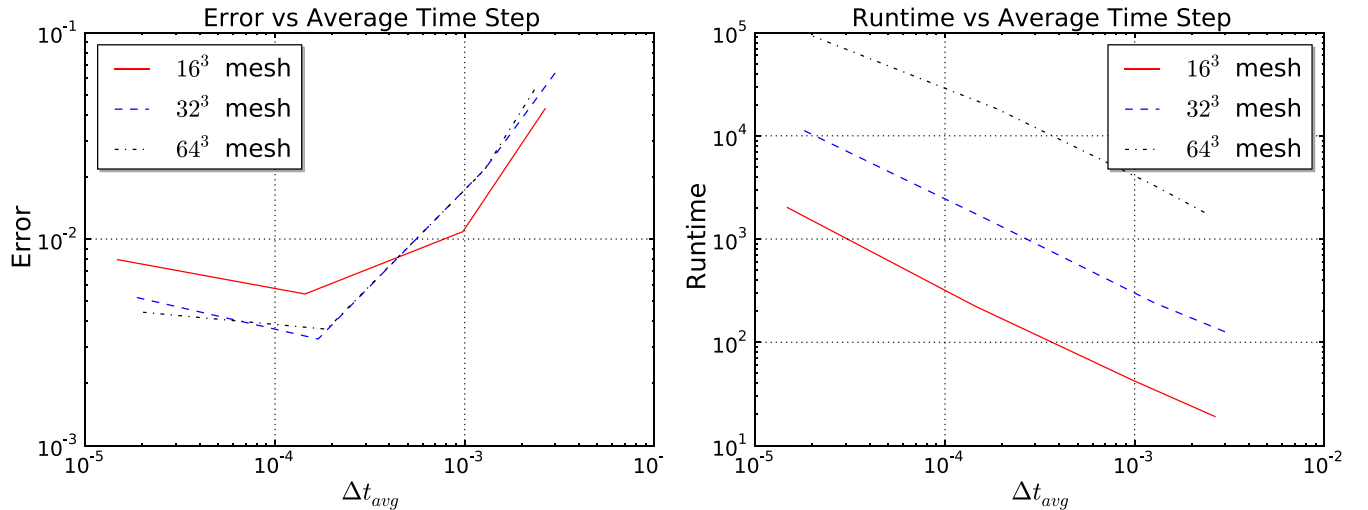
where

$$\tau(a) = \lambda (F(a) - F(1)) (6q_0^2(1+z_0)^2)^{-1}, \quad (28)$$

$$F(a) = \left( 2 - 4q_0 - \frac{2q_0}{a} (1+z_0) \right) \times \left( 1 - 2q_0 + \frac{2q_0}{a} (1+z_0) \right)^{1/2}. \quad (29)$$

Here, the parameter  $\lambda = \alpha_B n_{H,0} / H_0 / (1+z_0)$ , with  $r_{s,0}$ ,  $z_0$  and  $n_{H,0}$  as the Strömgen radius, redshift and hydrogen number density at the beginning of the simulation. Additionally,  $q_0$  is the cosmological deceleration parameter,  $H_0$  is the Hubble constant, and  $a(t) = (1+z(t))^{-1}$  is the cosmological expansion parameter.

We run this problem using the parameters  $q_0 = 0.5$ , domain  $[0, 80 \text{ kpc}]^3$  (comoving), time/redshift domain  $z = [4, 0]$ ,



**Figure 3.** We ran tests using mesh sizes of  $16^3$ ,  $32^3$ , and  $64^3$ , and time step tolerances of  $10^{-2}$ ,  $10^{-3}$ ,  $10^{-4}$ , and  $10^{-5}$ , and plot the I front position error (25) as a function of the average time step size. As expected, the runtime scales linearly with the inverse  $\Delta t_{\text{avg}}$ , and the error scales linearly with  $\Delta t_{\text{avg}}$ , at least until other sources of error dominate the calculation.

$H_0 = 0.5$ , energy density contributions  $\Omega_m = 1$ ,  $\Omega_A = 0$  and  $\Omega_b = 0.2$ . Our initial conditions are  $\rho = 1.175 \times 10^{-28} \text{ g cm}^{-3}$ ,  $T = 10^4 \text{ K}$ , and  $E = 10^{-45} \text{ erg cm}^{-3}$ .

We again plot spherically averaged radial profiles of the radiation energy density and the ionization fractions at redshifts 3.547, 2.423 and 1.692 from a simulation using a  $128^3$  spatial grid and time step tolerance  $\tau_{\text{tol}} = 10^{-4}$  in Figure 5, showing the expected propagation and eventual stalling of the radiation front and resulting I-front in time. As with the previous test, we investigated the accuracy of our new splitting approach between the radiation and chemistry solvers using the same set of mesh sizes and time step tolerances as the test in Section 4.1.1. Figure 6 contains the corresponding plots of the solution error and total runtime as a function of the average time step size. Our results are similar to those from the previous test, indicating that the modified time evolution approach employed in this work successfully achieves accurate solutions of our coupled radiation and ionization system.

#### 4.2. Validation Tests

Validation tests are tests without analytic solutions that nonetheless serve as a useful point of comparison between codes implementing different physical models and numerical methods (Iliev et al. 2006a, 2009). Our purpose is not to run all possible tests, but rather to validate the application of FLD to large-scale reionization simulations, and in particular to investigate the well-known inability of FLD to cast a shadow on the general progress of reionization. In this section we test our algorithm against four validation tests that are most relevant to the problem of cosmological reionization. The first two are radiation hydrodynamic tests studied by (Iliev et al. 2009, hereafter RT09). They are the propagation of an I-front in a  $r^{-2}$  density gradient, and the photoevaporation of a dense cloud irradiated from one side. The third validation test is the consolidated H II region produced by two sources of equal luminosity introduced by Petkova & Springel (2009). These three tests were chosen from a larger number of tests in the literature because they form a natural sequence with regard to the expansion and merging of isolated H II regions in a clumpy

IGM. Finally, in a fourth test of our own design, we perform a direct comparison between FLD and ray tracing on a fully coupled reionization simulation in a small box. These tests demonstrate that although FLD ionizes dense clouds somewhat faster than methods that cast shadows, this affects primarily the earliest phases of cosmic reionization when a piece of neutral IGM is irradiated by the brightest nearby source. Later on, when multiple sources ionize the gas from multiple directions, FLD and ray tracing produce very similar evolutions.

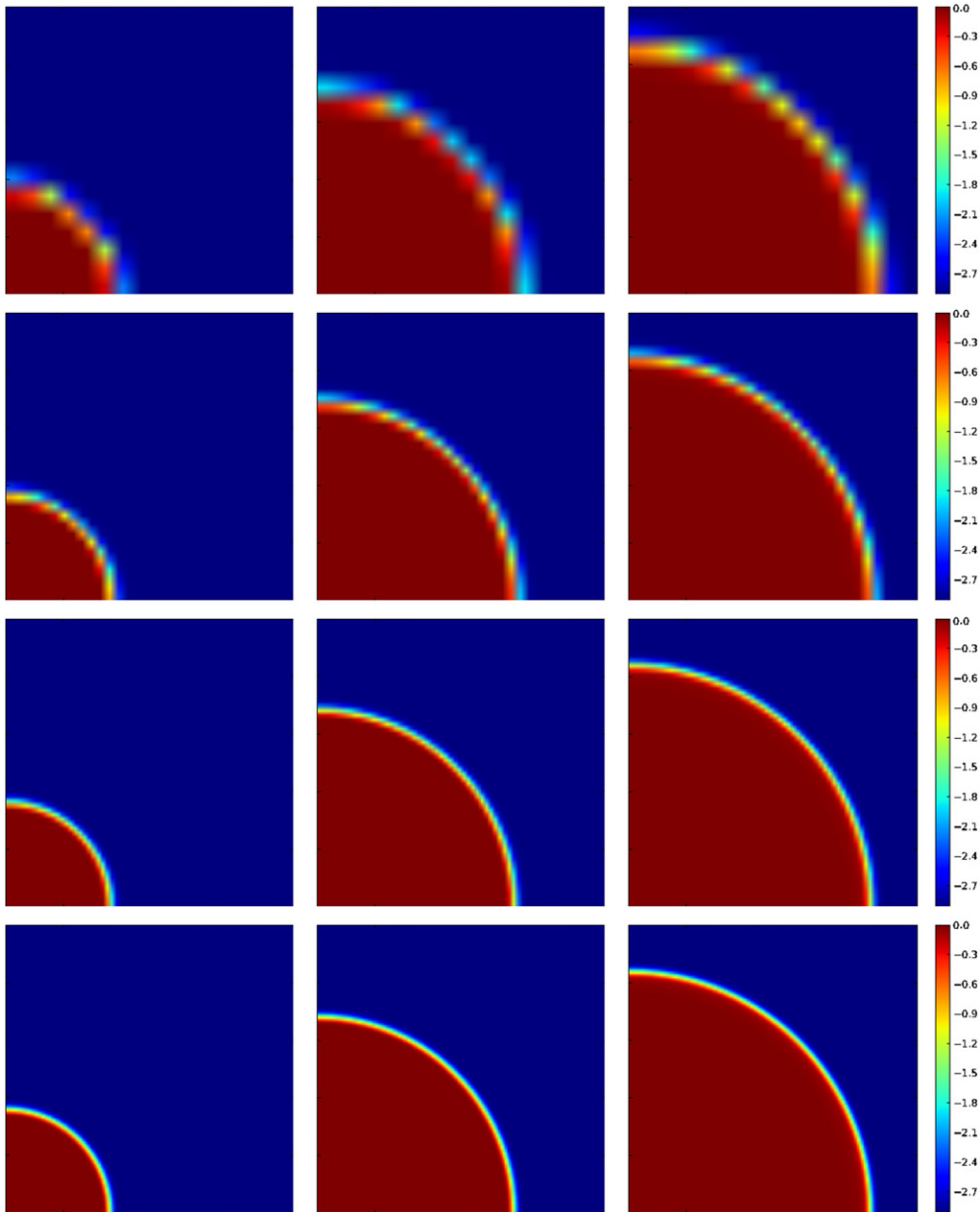
##### 4.2.1. Test 6: I-front Expansion in a $r^{-2}$ Density Profile

As our first validation test, we investigate Test 6 in RT09, that focuses on a full radiation-hydrodynamics simulation of an ionized hydrogen (H II) region in a spherically symmetric density field. Here, the center of the region has constant number density, but at a specified core radius  $r_0$  the density rapidly decreases with radius. Denoting this functional relationship as  $n_H(r)$ ,

$$n_H(r) = \begin{cases} n_0, & \text{for } r \leq r_0 \\ n_0 \left(\frac{r_0}{r}\right)^2, & \text{for } r > r_0. \end{cases}$$

We follow the parameter choices from Iliev et al. (2009): cubic simulation domain of  $[0, L]^3$  with  $L = 0.8 \text{ kpc}$ , core number density  $n_0 = 3.2 \text{ cm}^{-3}$ , core radius  $r_0 = 91.5 \text{ pc}$ , zero initial ionization fraction, ionization source at the origin with strength  $\dot{N}_\gamma = 10^{50} \text{ photons s}^{-1}$ , and a  $T = 10^5 \text{ K}$  blackbody SED, initial temperature  $T = 100 \text{ K}$ , reflective boundaries that touch the origin and transmissive boundaries elsewhere, and a total simulation time of  $0 \leq t \leq 25 \text{ Myr}$ . Under these choices, the I-front transitions from R-type to D-type within the core. Once the I-front reaches the beginning of the density gradient it begins to accelerate, subsequently transitioning back to R-type. Unfortunately, for these simulation parameters, the problem exhibits no analytical solution, so we refer to RT09 and WA11 for reference solutions to compare against our own.

In Figure 7(a) we show time histories of the I-front radius and velocity, that exhibit strong agreement with the results from both RT09 and WA11. In Figures 7(b)–(d) we plot radial profiles of the number density, temperature, ionized fraction, and pressure



**Figure 4.** H II slices perpendicular to the  $z$  axis ( $\log_{10}$  scale). We plot the evolution of the ionized region at times of 10, 100 and 500 Myr (columns), and using spatial meshes of  $16^3$ ,  $32^3$ ,  $64^3$  and  $128^3$  (rows), to demonstrate the convergence to a spherical bubble.

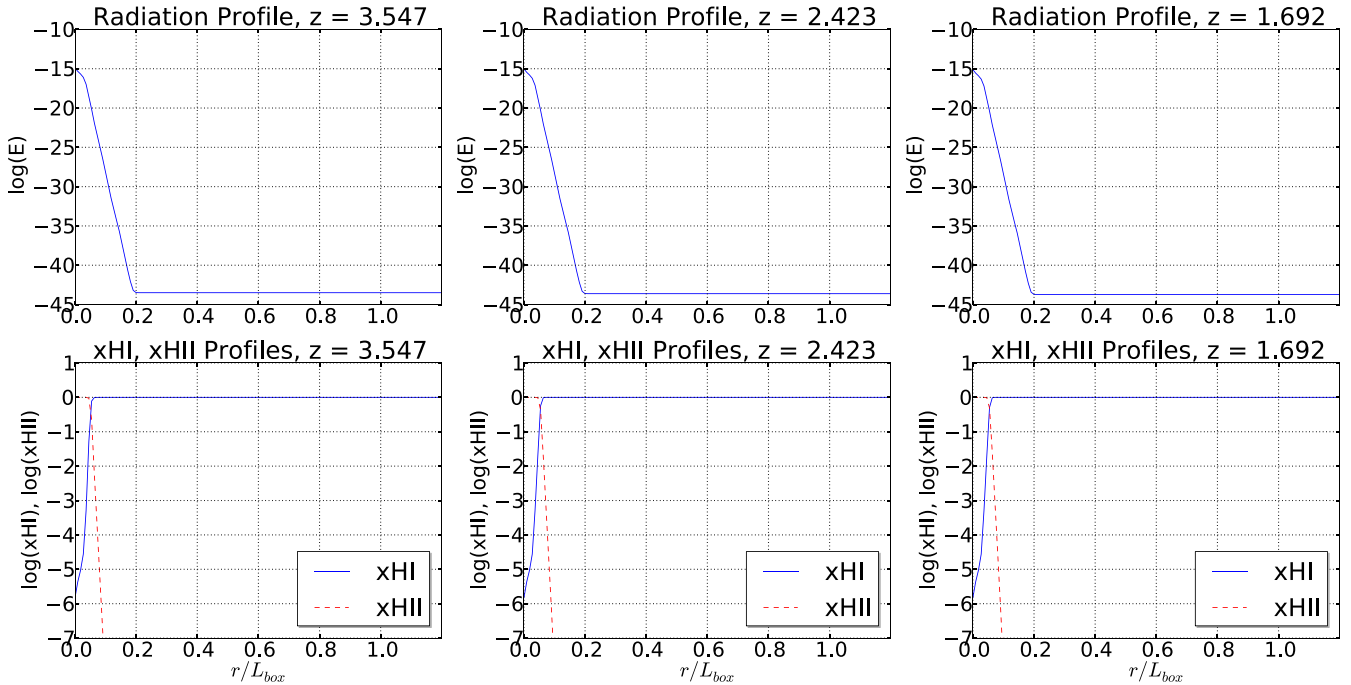
in the simulation at 3, 10 and 25 Myr. We overplot the curves from Figures 25–28 in Iliev et al. (2009) and label the curves as they do. Our results agree with reference results from RT09 and WA11. Perhaps the most notable difference may be seen in the temperature and pressure profiles in comparison with RT09, where our use of a gray approximation does not capture gas preheating and pressurization ahead of the I-front.

In Figure 8, we plot slices through the origin of the ionized fraction, neutral fraction, temperature and number density in the simulation at 25 Myr. As is evident in these plots, the FLD radiation approximation maintains a nearly spherical solution profile throughout the simulation, with a slight anisotropy in the non-coordinate aligned directions. However, even with this minor deviation of spherical symmetry, the results compare well against the those in RT09 and WA11, many of which exhibit much more significant anisotropy than that shown here.

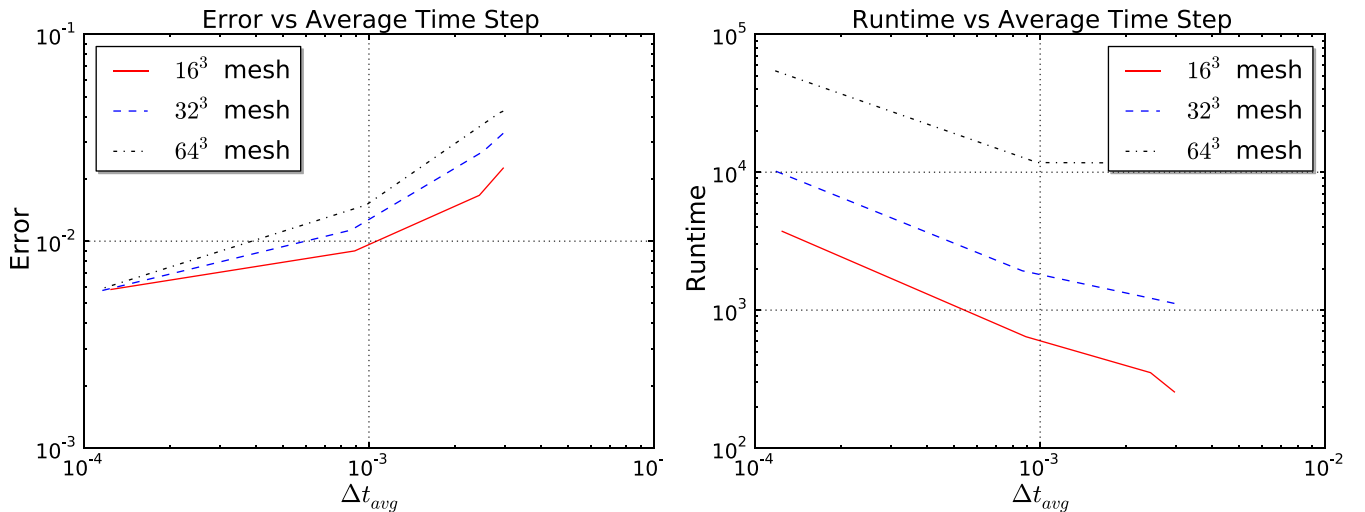
#### 4.2.2. Test 7: Photoevaporation of a Dense Clump

As our second validation test we run Test 7 of RT09, also studied by WA11 using *Enzo+Moray*. This is a radiation hydrodynamic test involving ionizing radiation impinging on a dense, opaque spherical cloud which is subsequently photoevaporated. RT09 set this up as a plane wave of ionizing radiation sweeping over the cloud, whereas WA11 illuminated the cloud with a single point source whose luminosity was adjusted to produce the same ionizing flux at the cloud. If run without hydrodynamics, the I-front is trapped in the dense cloud, and the cloud casts a sharp shadow (Iliev et al. 2006a). In reality, recombination radiation which would partially fill in the shadow zone (Aubert & Teyssier 2008), but this effect has not been included in validation tests to date. With hydrodynamics engaged, the side of the cloud facing the source photoheats and expands, permitting a deeper penetration of radiation into the cloud. Eventually, the





**Figure 5.** Spherically averaged radial profiles of radiation energy density and ionization fractions for the cosmological ionization test in Section 4.1.2 using a  $128^3$  mesh and time step tolerance  $\tau_{\text{tol}} = 10^{-4}$ . Plots are shown at  $z = 3.547, 2.423,$  and  $1.692$  (left to right), with the radiation energy density on the top row and ionization fractions on the bottom row.



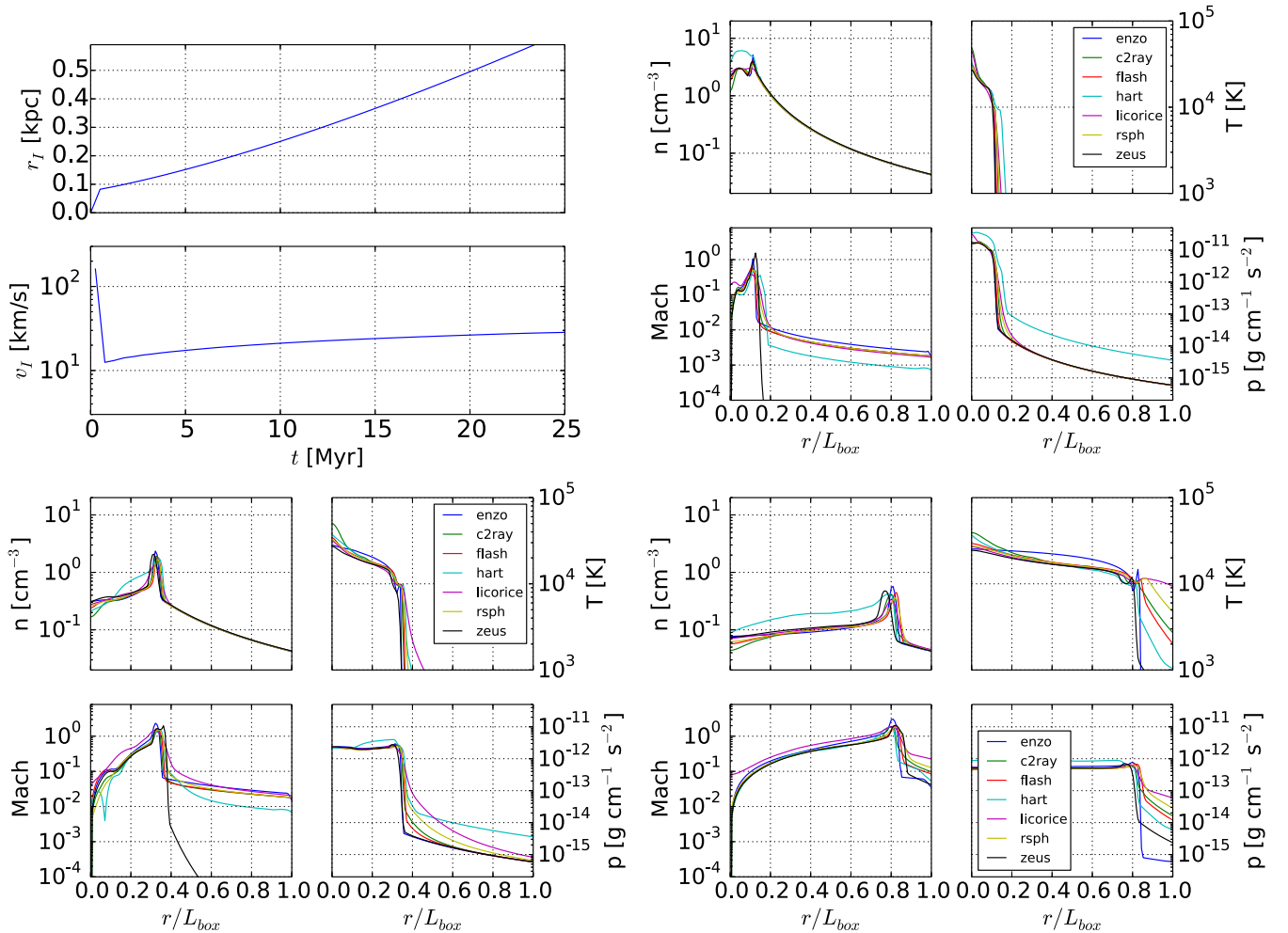
**Figure 6.** We ran tests using mesh sizes of  $16^3, 32^3,$  and  $64^3$ , and time step tolerances of  $10^{-2}, 10^{-3}, 10^{-4},$  and  $10^{-5}$ , and plot the I front position error as a function of the average time step size. As with Figure 3, the runtime scales linearly with the inverse  $\Delta t_{\text{avg}}$ , and the error scales linearly with  $\Delta t_{\text{avg}}$ , at least until other sources of error dominate the calculation.

entire cloud is photoevaporated. It is important to check what FLD will do in this circumstance, in particular how the lack of a shadow affects the photoevaporation time for the cloud.

The setup is as follows. A cubic domain 6.6 kpc on a side is employed, filled with an ambient medium of  $n_H = 2 \times 10^{-4} \text{ cm}^{-3}$  and  $T = 8000 \text{ K}$ . The cloud is in pressure equilibrium with the intercloud medium with density  $n_H = 0.04 \text{ cm}^{-3}$  and  $T = 40 \text{ K}$ . The cloud is a top-hat sphere with radius  $r_c = 0.8 \text{ kpc}$ , and is centered at  $(x, y, z) = (5, 3.3, 3.3) \text{ kpc}$ . The ionized fraction is initially zero everywhere. We implement the plane-wave illumination setup of RT09 by initializing an array of point sources on the left domain boundary, each emitting  $10^6 A_{\text{cell}}$  ionizing photons  $\text{s}^{-1}$ , where  $A_{\text{cell}}$  is the area of the cell

face. We have verified that this results in the correct flux of ionizing photons inside the domain.

Figures 9 and 10 shows slices through the cloud midplane of neutral fraction, pressure, temperature, and density at time  $t = 10$  and 50 Myr, respectively. By 10 Myr the cloud is fully ionized, whereas the results in RT09 show for the 6 codes capable of casting shadows that the cloud is only partially ionized at this time. Inspection of Figures 32 and 42 in RT09 suggest that the I front has only reached the center of the cloud after 10 Myr. The explanation for this large discrepancy is that within the FLD approximation, the radiation quickly flows around the cloud, filling in the shadow region within 1 Myr. The cloud is thus irradiated from all sides, not just one side.



**Figure 7.** Test 6 (H II region in a  $r^{-2}$  density profile). (a) Top: growth of the computed I-front radius, computed as the radius with 50% ionized fraction. Bottom: velocity of I-front radius, as computed from the upper plot at 0.5 Myr intervals. (b)–(d) Radial profiles at 3, 10, and 25 Myr, clockwise from top left as number density, temperature, pressure, and Mach number. The curve labeled “enzo” is computed with the FLD method presented in this paper. The other curves are taken from Iliev et al. (2009) and labeled as in that reference. The lack of a multifrequency treatment in our FLD algorithm accounts for the lack of preheating and pressurization ahead of the I-front. Otherwise our results in are in good agreement with the majority of the results compared here.

Therefore the time to ionize the cloud should be roughly the time it takes for the I-front to traverse a distance equal to the radius of the cloud. Ignoring attenuation, recombinations, and hydrodynamic effects the speed of the I-front in the dense gas is  $v_{\text{IF}} = 2.5 \times 10^7 \text{ cm s}^{-1}$ . At this speed, it should take the I-front roughly 3.2 Myr to reach the center of the cloud.

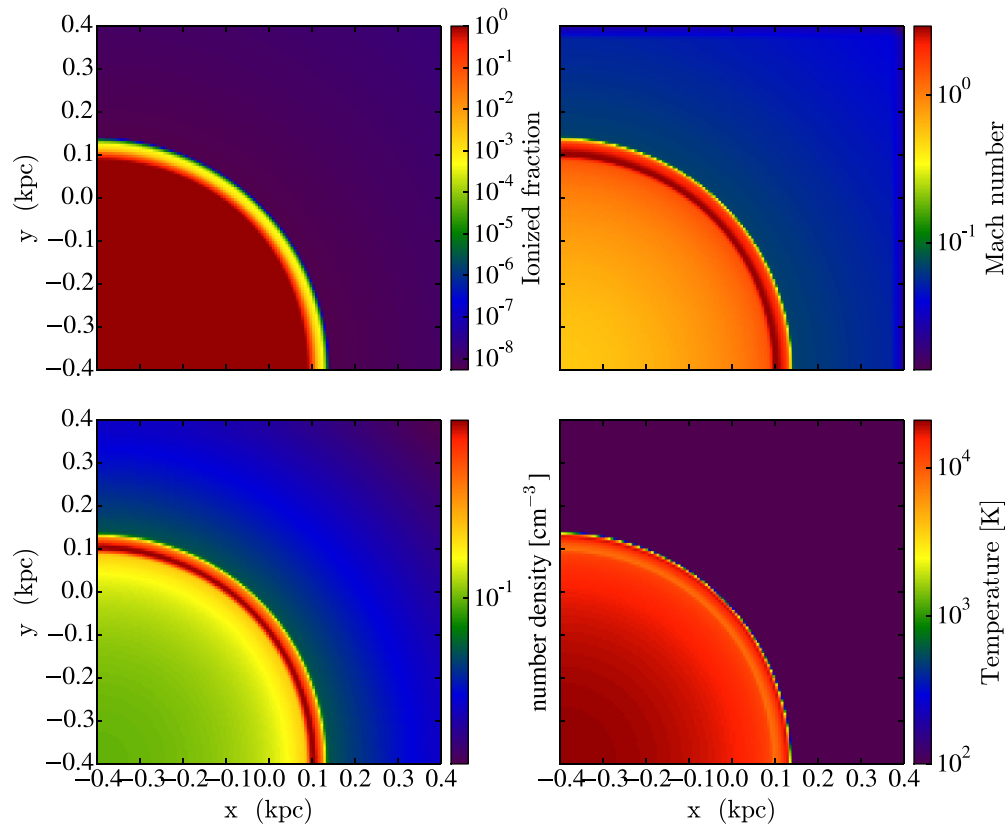
In Figure 11 we plot the time evolution of the mass of neutral hydrogen in the cloud, where neutral is defined as gas with an ionization fraction of less than 10%. We see that the cloud becomes ionized on a timescale of about 5 Myr, somewhat longer than the estimate above due to attenuation, recombinations, and hydrodynamic effects. Naively one would expect a cloud irradiated from only one side to take twice as long ( $\sim 10$  Myr) to ionize since the I-front must propagate across the diameter. However, this ignores attenuation of the ionizing flux between the edge and center of the cloud, which is significant. The fact that the I-front becomes trapped in the static ionization test reinforces this point.

By 50 Myr the cloud has expanded considerably due to photoevaporation, exhibiting a roughly spherical shape. The results of RT09 and WA11 are similar, except for a small wedge-shaped neutral patch on the back of the cloud, which casts a small shadow into the diffuse intercloud medium. In

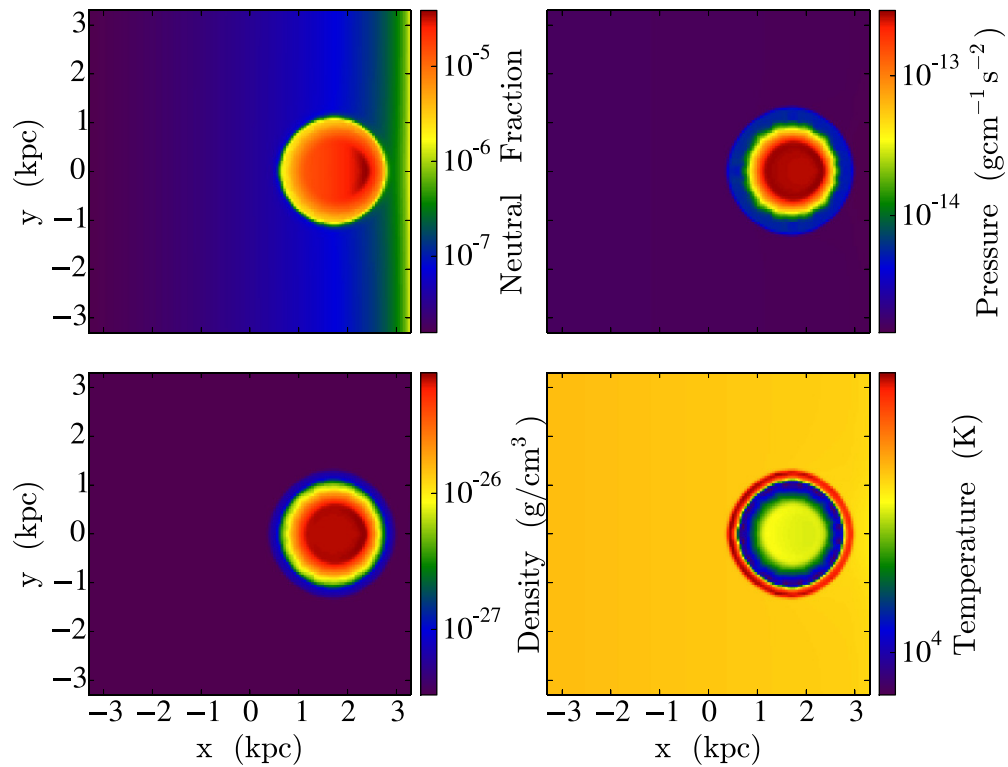
reality, ionizing recombination radiation from the denser cloud would partially fill in this shadow and ionize the diffuse gas there (Aubert & Teyssier 2008), making it more like the FLD solution.

To enable a more quantitative comparison with RT09 and WA11, we plot in Figures 12(a)–(c) line cuts from the point source through the center of the cloud at  $t = 10$  and 50 Myr. For ease of illustration we only overplot the solution from WA11 which is in good agreement with the results presented in RT09. Because the FLD method ionizes the cloud from all sides with only a small delay between dayside and nightside irradiation, the FLD line cuts are basically symmetric about the center of the cloud, whereas the Moray line cuts show a strong asymmetry. This is particularly apparent in the temperature and neutral fraction line cuts at 10 Myr. At 50 Myr the Moray results show an appreciable amount of dense neutral gas remains on the backside of the cloud due to shadowing, whereas this is entirely absent in the FLD results. Both methods show good agreement on the position and structure of the dense shell swept up by the expanding cloud at 50 Myr at  $x/L_{\text{box}} \sim 0.4$ .

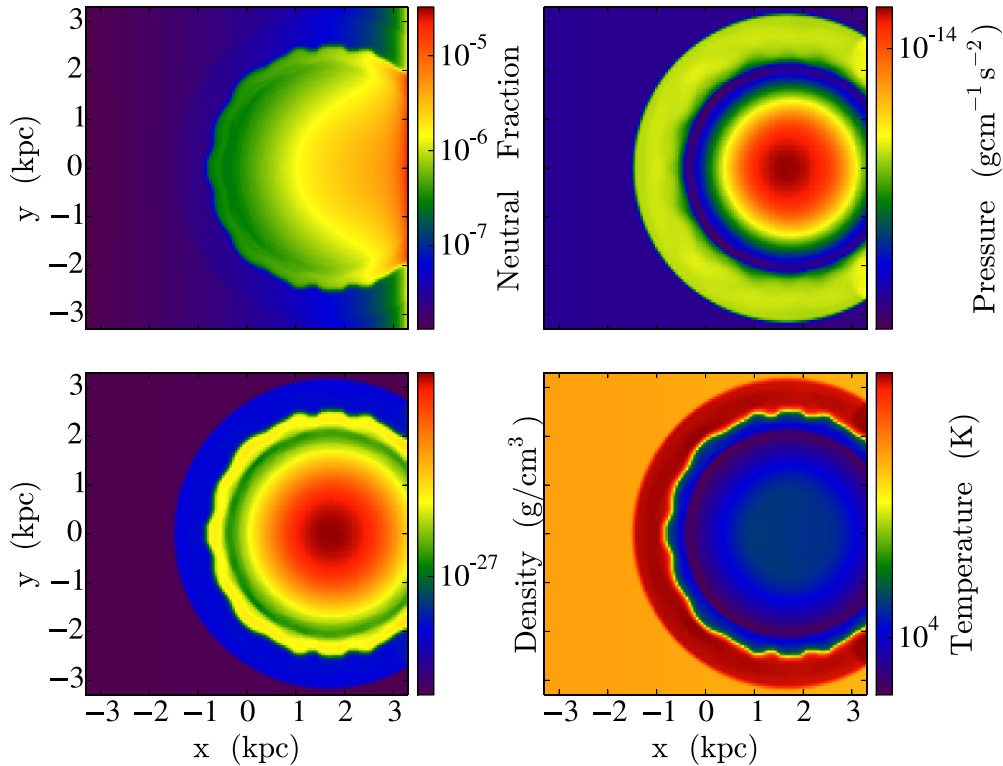
In Figures 13(a) and (b) we show probability distribution functions for gas temperature and flow Mach number at 10 and 50 Myr for Test 7. As above, we overplot the Moray results



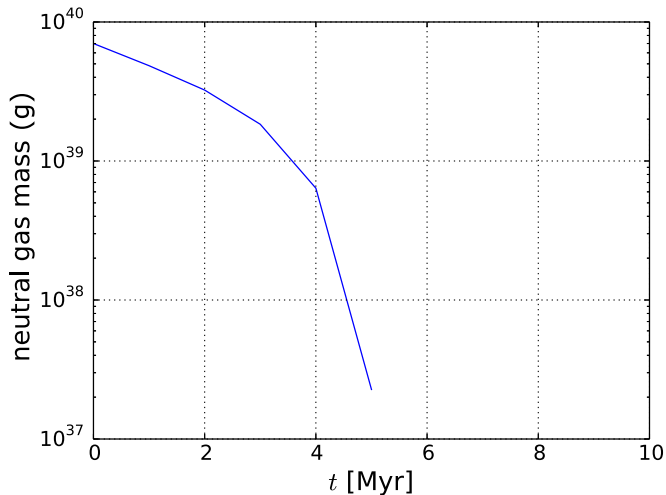
**Figure 8.** Test 6 (H II region in a  $r^{-2}$  density profile). Slices through the origin at 25 Myr. Clockwise from top left: ionized fraction, Mach number, temperature, and number density.



**Figure 9.** Test 7. Photo-evaporation of a dense clump. Clockwise from upper left: slices through the clump midplane of neutral fraction, pressure, temperature, and density at time  $t = 10$  Myr.



**Figure 10.** Test 7. Photo-evaporation of a dense clump. Same as Figure 9 at time  $t = 50$  Myr.



**Figure 11.** Test 7. Time evolution of the mass of neutral hydrogen in the cloud, where neutral is defined as gas with an ionization fraction of less than 10%.

to enable a direct comparison. The temperature plot shows a slightly narrower range and a lower value for the most common temperature ( $3 \times 10^4$  K versus  $4 \times 10^4$  K) compared to the Moray results due to the different spectral treatments. Otherwise the features are quite similar. At a given time, the flow Mach number distribution shows a somewhat higher maximum Mach number for the FLD results compared to the Moray results, presumably because the cloud ionizes sooner. Otherwise the distributions show similar features, especially at  $t = 50$  Myr.

To confirm that the rapid ionization of the cloud we see in the FLD calculation is not due to an incorrect propagation speed for the I-front in the cloud, but rather due to omnidirectional irradiation, we ran a one-dimensional (1D) version of the opaque cloud test using our code. We placed a step function jump in density from  $2 \times 10^{-4} \text{ cm}^{-3}$  to a value 200 times that at the center

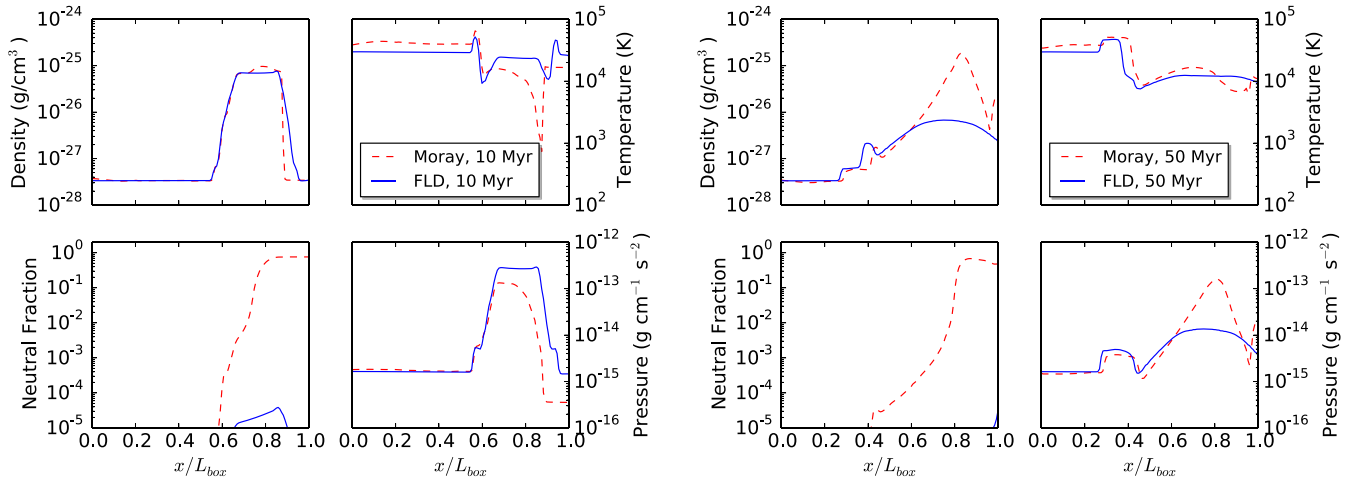
of the box;  $x = 3.3$  kpc. The position of the I-front versus time is shown in Figure 14. The I-front takes negligible time to reach the front edge of the cloud. It decelerates instantaneously as it enters the dense gas, becoming a D-type I-front. The I-front decelerates continuously as it traverses the front half of the cloud, and propagates very slowly after  $\sim 15$  Myr. At 50 Myr, the I-front position is about 5.3 kpc, in excellent agreement with results presented in Iliev et al. (2009), Figure 30.

Overall, the FLD calculation ionizes the cloud faster than predicted by methods that cast shadows. However, by 50 Myr all methods produce a cloud which is either fully ionized or nearly so, and there is good agreement on the size of the expanding cloud. The most significant difference is that the ray-tracing calculation predicts a small, neutral wedge-shaped patch on the nightside of the cloud which is absent in the FLD calculation. It is unlikely that this difference will be important in large-scale reionization simulations since clouds will be irradiated from multiple directions during the overlap phase. However, in the early stages of reionization (isolated H II region expansion phase), we might expect FLD to ionize the IGM somewhat faster than methods that cast shadows as opaque clouds would be irradiated primarily by a single dominant source. We verify this conjecture in Section 4.2.4.

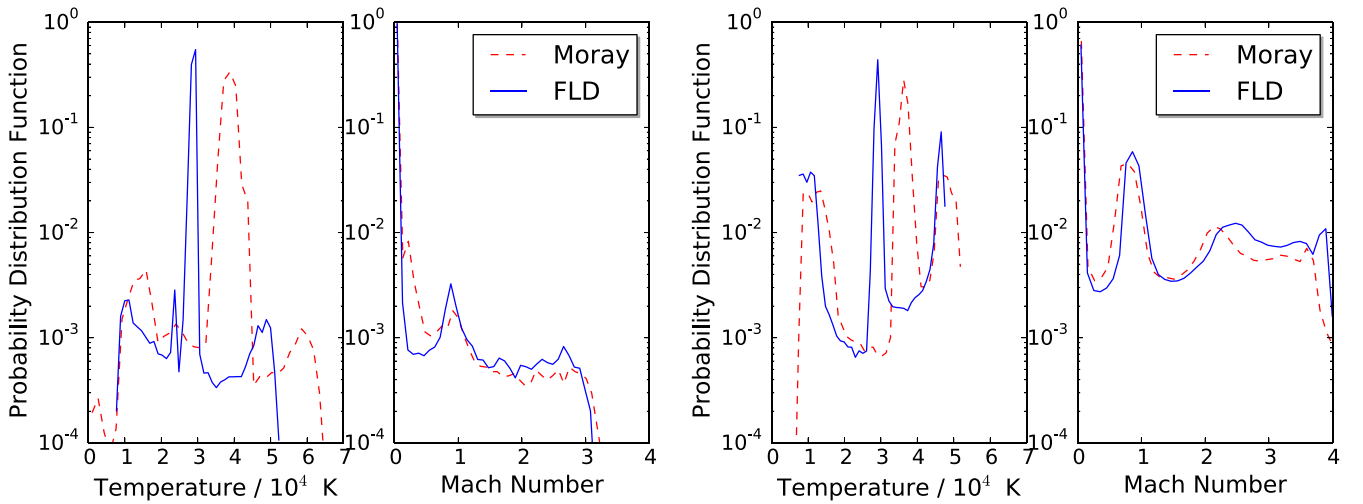
#### 4.2.3. Consolidated H II Region with Two Sources

As our third validation test we demonstrate the performance of our FLD radiative transfer method on a consolidated H II region with two nearby point sources of equal luminosity. This problem was introduced by Petkova & Springel (2009, hereafter PS09) and included in the extensive suite of tests carried out by WA11. This is a validation problem because it has no analytic solution (that we know of) PS09 studied it because their method uses the variable tensor Eddington factor moment method (Stone et al. 1992; Norman et al. 1998; Hayes & Norman 2003) where the Eddington tensor is computed





**Figure 12.** Test 7. Photo-evaporation of a dense clump. Line cuts through the center of the cloud at 10 Myr (left figure) and 50 Myr (right figure). Lines labeled FLD and Moray are, respectively, results from our method and the *Enzo+Moray* code from Wise & Abel (2011). Each four-panel figure plots (clockwise from upper left) density, temperature, pressure, and neutral fraction.



**Figure 13.** Test 7. Photo-evaporation of a dense clump. Probability distribution functions for temperature and Mach number at 10 Myr (left figure) and 50 Myr (right figure). Lines labeled as described in Figure 12.

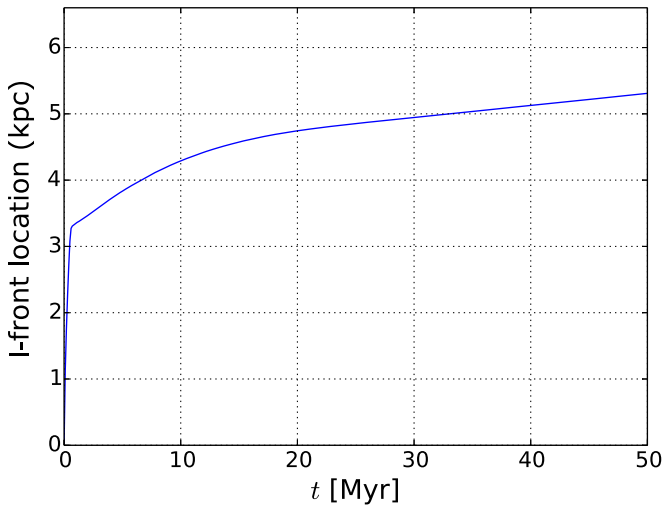
assuming the medium is optically thin everywhere (Gnedin & Abel 2001). As discussed in Gnedin & Abel (2001), it is known that the shapes of consolidated H II regions are slightly inaccurate due to the optically thin assumption, in the sense that the H II region is more elongated in the axial direction, and less expanded in the transverse direction than in reality. The solution presented by PS09 shows this elongation. The solution presented in WA11, which shows rounder but still slightly elongated I-fronts, should be a closer approximation to truth since it is calculated using adaptive ray tracing which in principle gets the geometric effects correct. However, the omission of diffuse ionizing recombination radiation which becomes dominant near a stalled I-front means that even the WA11 solution is an approximation to the true shape. It is thus interesting to see what FLD produces for this problem.

The setup is as follows. Two sources with luminosities of  $5 \times 10^{48}$  photons  $s^{-1}$  are separated by 8 kpc. The ambient medium is static with uniform density  $10^{-3}$   $cm^{-3}$  and  $T = 10^4$  K. The computational domain is 20 kpc in width and 10 kpc in height and depth, and resolved with mesh of  $128 \times 64 \times 64$  cells. The problem is evolved for 500 Myr, which is long enough for the consolidated H II region to evolve to a steady state.

Figure 15 shows slices of neutral fraction on  $x$ - $y$  and  $x$ - $z$  planes through the axis connecting the sources. The consolidated H II region is similar in size to the solution presented by WA11, but noticeably rounder near its extremities. We do not include diffuse ionizing recombination radiation in our formalism, and thus this must be a consequence of FLD. Since we are solving the same problem, we expect the WA11 solution is closer to the truth, but note that the FLD solution is an acceptable approximation to truth given our intended application to large-scale reionization.

#### 4.2.4. Comparing FLD and Ray Tracing on a Cosmological Reionization Test Problem

In So et al. (2014) we introduced a new test problem to directly compare the results of *Enzo*'s adaptive ray tracing scheme *Moray* with FLD in order to assess the importance of shadowing. We examined the evolution of the ionized hydrogen volume and mass fractions in a fully coupled cosmological reionization simulation in a 6.4 comoving Mpc box. We also examined PDFs of temperature and ionization fraction as a function of baryon overdensity. We showed that while FLD ionizes somewhat faster than ray tracing at early times ( $Q_{HII} \ll 1$ ), the late time



**Figure 14.** I-front position vs. time in the 1D cloud photoevaporation problem described in the text. The I-front takes negligible time to reach the front edge of the cloud at  $x \approx 3.2$  kpc. It decelerates instantaneously as it enters the dense gas, becoming a D-type I-front. It continuously decelerates thereafter as the ionizing flux is attenuated within the cloud. This trajectory is in good agreement with Figure 30 in Iliev et al. (2009) for the 3D cloud photoevaporation problem (Test 7), indicating that our method is behaving properly in optically thick media, as a diffusion approximation must.

evolutions are very similar. We hypothesized that the reason for this is that early times, shadowing is more important since opaque clouds are primarily irradiated by a single dominant source driving the expansion of isolated H II regions. At late times, as the ionized volume fraction approaches unity, a given opaque neutral cloud will be irradiated from multiple directions—a situation that FLD approximates well. Here we present additional analysis.

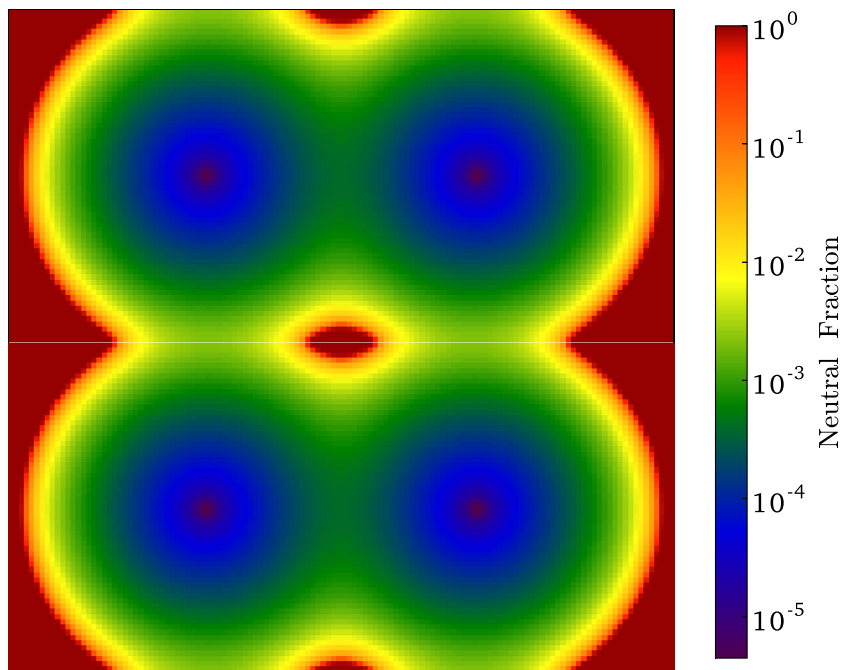
The test problem is a scaled down version of the 20 Mpc simulation described in Paper II. It is identical in physics model, mass resolution, and spatial resolution, but is in a volume  $(20/6.4)^3 \approx 30\times$  smaller. The simulation is carried out on a

uniform mesh of  $256^3$  grid cells and an equal number of dark matter particles. The reader is referred to Paper II for additional details.

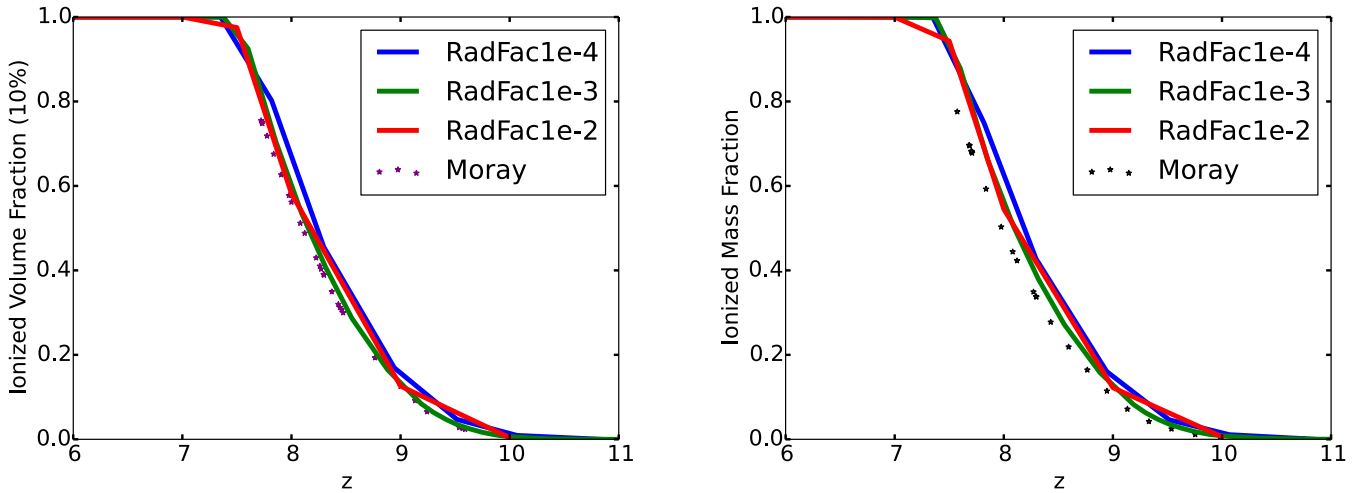
In Figure 16 we plot the evolution of the ionized hydrogen volume and mass fractions for the *Moray* simulation, and three FLD simulations differing in the choice for the radiation transport timestep control factor  $\tau_{\text{tol}} = 10^{-2}, 10^{-3}, 10^{-4}$ . Note that the sampling intervals are different for each simulation, which accounts for the jagged FLD curves. For a smoother representation for the  $\tau_{\text{tol}} = 10^{-3}$  case, see Figure 32 in Paper II. Generally we see that the FLD simulations ionize slightly faster than the ray tracing simulation, with this being more evident in the mass-weighted curves as compared with the volume-weighted curves. This is qualitatively what we would expect given the results of the Test 7 described above, wherein we showed that FLD completely ionizes an opaque cloud irradiated from one side whereas ray tracing leaves a small neutral patch on the “nightside” of the cloud.

Figures 17–19 show projections through the box of the density-weighted electron fraction and gas temperature for the FLD and ray tracing simulations at three redshifts:  $z = 10, 9, 8$ . Overall, we see very good correspondence between ionized regions at all redshifts. The one noticeable difference is the smoothness of the FLD I fronts versus the jaggedness of the ray tracing I fronts. Without further detailed study we cannot say whether this difference is the result of shadowing, ray discreteness effects, or a manifestation of I front instabilities (Whalen & Norman 2008a, 2008b, 2011).

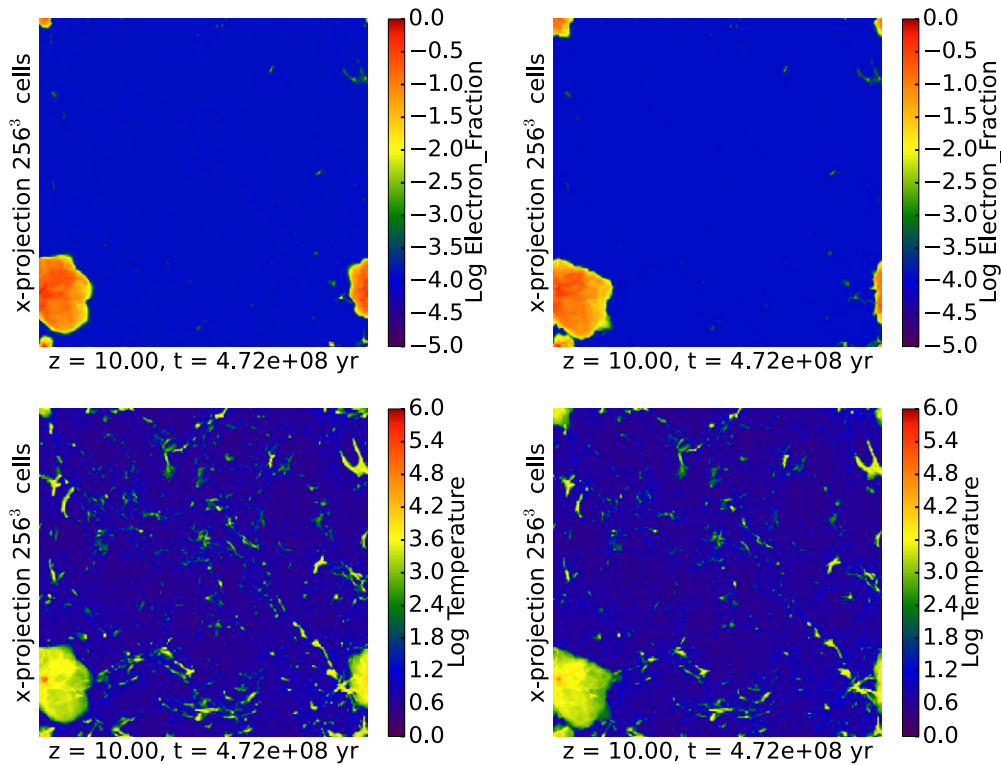
Finally we show in Figure 20 distribution functions of ionized hydrogen versus baryon overdensity for the FLD ( $\tau_{\text{tol}} = 10^{-3}$ ) and ray-tracing simulations at  $z = 8$ . Figure 20(a) plots the total mass of H II versus overdensity. We see that FLD ionizes about 10% more gas at mean density and above compared to ray tracing. The integral of this difference over all densities is somewhat larger, as can be seen from the evolution of the ionized mass fraction in Figure 16. At  $z = 8$ , the difference is closer to 20%. Figure 20(b) plots the normalized mass of H II versus overdensity. This scales out the total mass



**Figure 15.** Consolidated H II region test—slices of the neutral fraction through the  $x$ - $y$  and  $x$ - $z$  planes at  $t = 500$  Myr.



**Figure 16.** Comparing FLD and ray tracing solutions on a cosmological reionization test problem. (a) Evolution of ionized hydrogen volume fraction, and (b) evolution of ionized hydrogen mass fraction for gas that is at least 10% ionized. In each figure we plot the *Moray* curve and three curves from FLD simulations with three different radiation timestep tolerance parameters  $\tau_{\text{tol}}$ . Note that the sampling intervals are different for each simulation, which accounts for the jagged FLD curves. For a smoother representation, see Figure 32 in Paper II.



**Figure 17.** Comparing FLD and ray tracing solutions on a cosmological reionization test problem. Shown are projections of density-weighted electron fraction (top row) and temperature (bottom row) for FLD (left column) and *Moray* adaptive ray tracing solutions (right column). Results are shown for  $z = 10$ .

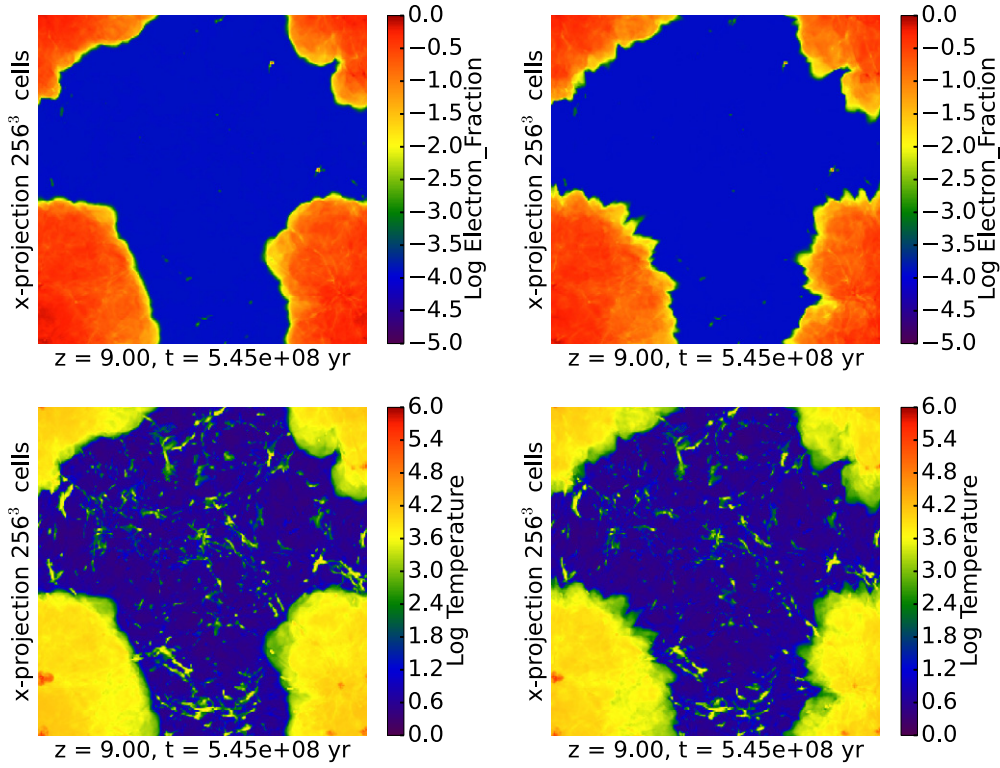
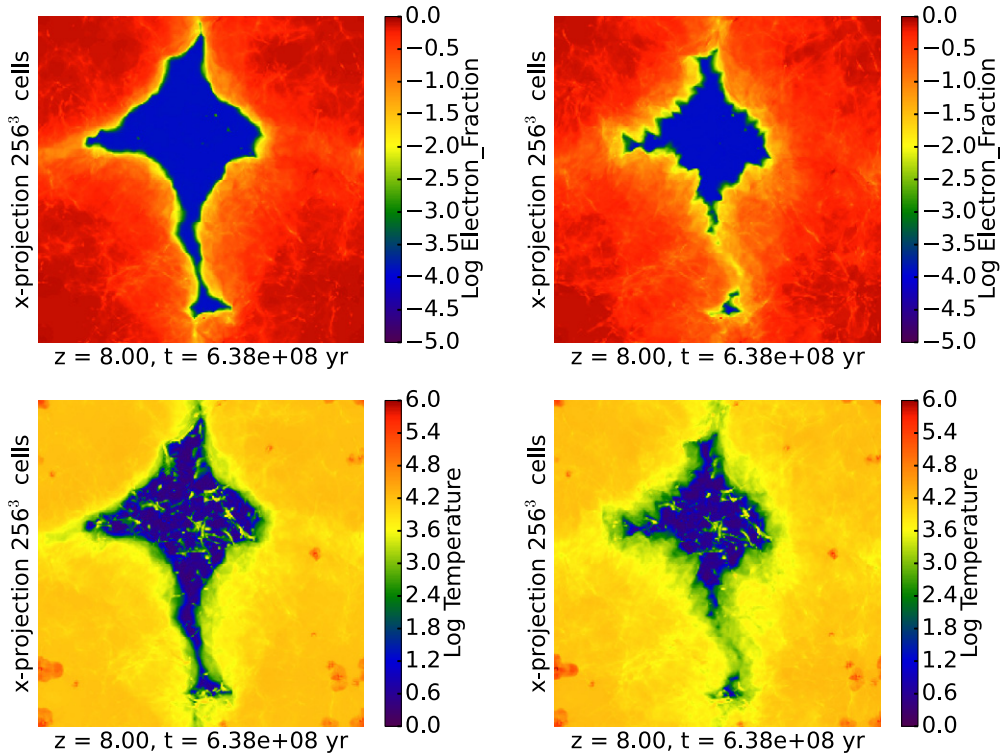
and allows us to see how the ionized gas is distributed at various overdensities. The two distribution functions agree at  $\log(\Delta_b) < -0.5$  and  $\log(\Delta_b) > 2$ . However, in the intermediate regime  $-0.5 \leq \log(\Delta_b) \leq 2$ , we see that FLD has somewhat less gas at near mean density relative to ray tracing, consistent the greater ionized volume fraction, and has somewhat more gas with overdensities of  $\sim 10$  in the (partially) ionized state. This is consistent with the interpretation stated above and discussed in more detail in Paper II that gas of moderate overdensities is overionized relative to ray tracing at the level of about 20% in mass, and a smaller amount in volume. We expect this number to be resolution-dependent, and are in the process of doing a

resolution study on this problem to see if convergence can be achieved at higher resolution.

#### 4.3. Parallel Scalability

Our numerical method is highly scalable. The scalability of the radiation diffusion solver has already been presented in Reynolds et al. (2009). There we show that our geometric multigrid-based solver exhibits the expected  $\log p$  scaling on an idealized weak scaling test involving an array of ionizing point sources.

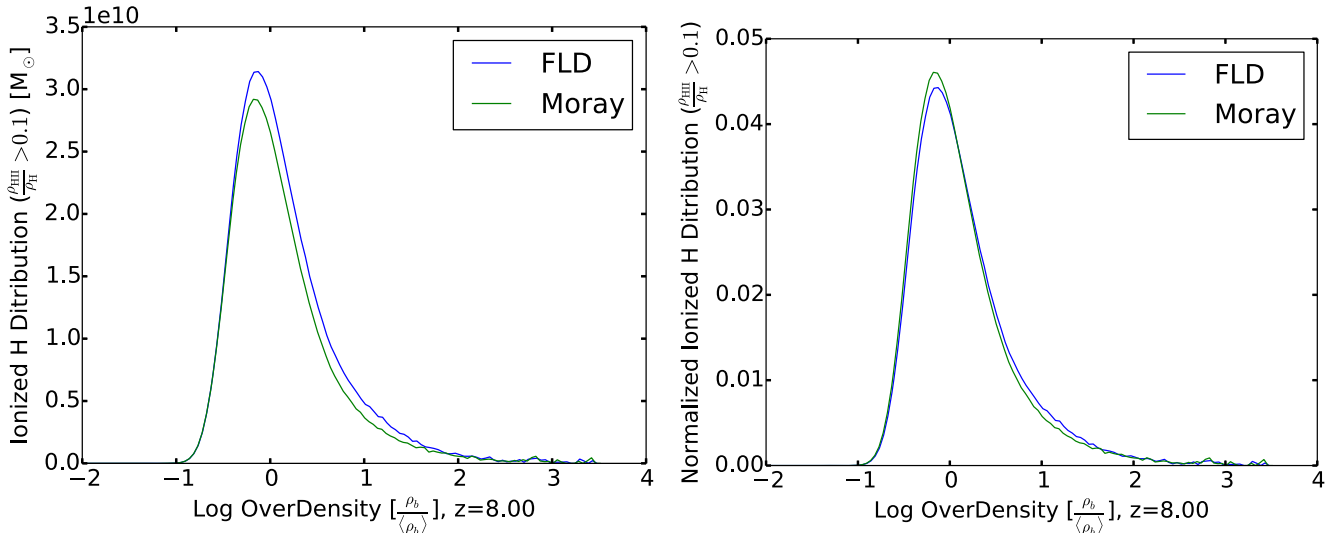
More interesting and relevant is the weak scaling of the entire reionization computation combining dynamics, gravity,

Figure 18. Same as Figure 17 except for  $z = 9$ .Figure 19. Same as Figure 17 except for  $z = 8$ .

and radiation transport. This is the regime relevant to cosmic reionization. The weak scaling of our combined calculation can be illustrated very straight-forwardly. We have performed two fully coupled reionization simulations differing only in the box size. One is performed in a volume 20 comoving Mpc on a side resolved by  $800^3$  cells and dark matter particles (So et al. 2014). The other, described below, is performed in a

volume 80 comoving Mpc on a side, resolved by  $3200^3$  cells and dark matter particles. The larger simulation is 64 times the volume of the smaller simulation, but is computed using 64 times as many cells and particles. Thus, the mass and spatial resolutions are identical. Both simulations were computed on Cray XT5 systems at ORNL with identical node designs and interconnects. The compute nodes had dual hex-core AMD





**Figure 20.** Distribution functions of ionized hydrogen versus baryon overdensity for the FLD and ray-tracing simulations at  $z = 8$ . (a) Total mass of H II and (b) normalized mass of H II.

Operton processors with 16 GB RAM and a clock speed of 2.6 GHz. The smaller simulation was computed on 512 cores, and consumed 255,000 core-hr. The larger simulation was computed on 31,250 cores and consumed 38,000,000 core-hr. Since the execution time is dominated by the radiation diffusion solver, and this uses a multigrid solver with demonstrated  $\log p$  scaling, the ratio of costs would be predicted to be  $255,000 \text{ core} \times 64 \log(31,250) / \log(512) = 27.2 \text{M core-hr}$ . Our large simulation is thus running at 72% parallel efficiency relative to the small simulation. The origin of this inefficiency is the lack of particle load-balancing among the processors, as well as the global gravity solve which is performed using less than optimal FFTs at this scale.

#### 4.4. Execution Speed Tests: Hydro versus Rad-Hydro

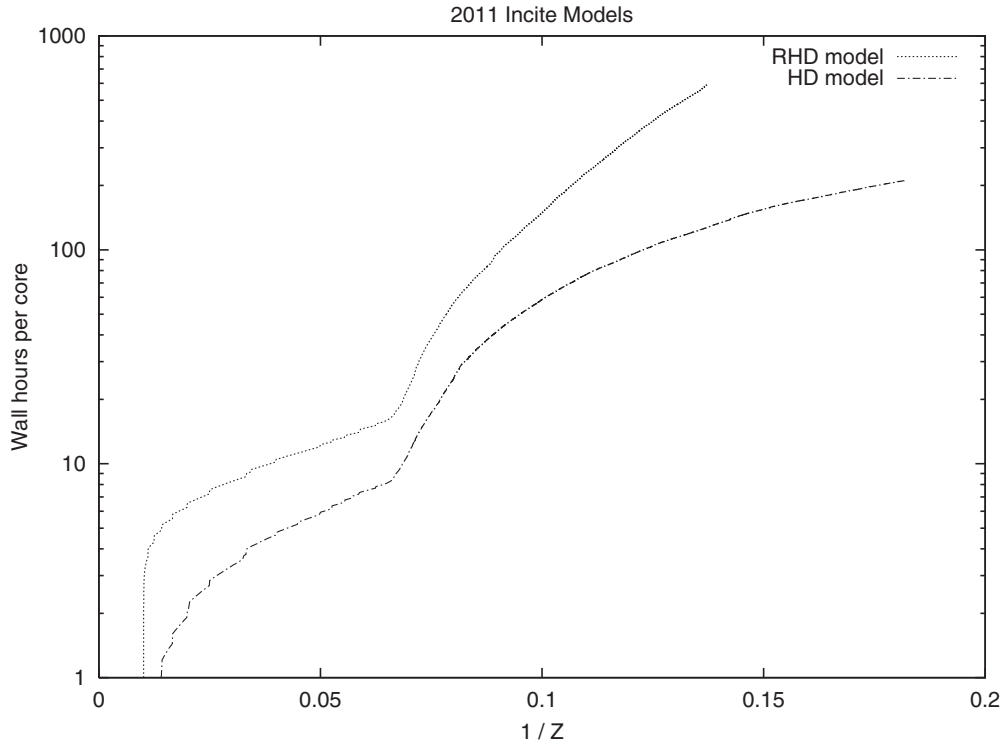
Here we examine the relative execution speed between a pair of *Enzo* cosmological simulations with and without FLD radiative transfer engaged, henceforth referred to as RHD and HD models, respectively. The RHD model is a simulation of inhomogeneous cosmic reionization in a 80 Mpc comoving volume resolved by a uniform mesh of  $3200^3$  cells and the same number of dark matter particles. The problem is partitioned into  $25^3 = 15,625$  MPI tasks, each of which evolves a  $128^3$  tile of the global mesh and is assigned to a different processor core. The physics model is as described in Section 2. The RHD model includes star formation and feedback (radiative, thermal, and chemical) as described in Section 3.2, FLD radiative transfer, and six-species primordial gas chemistry and ionization. The simulation was carried out on the Cray XT5 supercomputer architecture *ORNL Jaguar*. The HD model is identical in all respects to the RHD model except that the FLD solver is not called each timestep. The HD simulation corresponds to a primordial six-species hydro-cosmological simulation with star formation and supernova feedback which is similar in all respects to a standard Ly $\alpha$  forest simulation in which the IGM is ionized by a homogeneous UV background, treated in the optically thin limit (e.g., Jena et al. 2005).

Figure 21 shows the cumulative wall time per core for the HD and RHD models plotted as a function of  $1/z$ . The inflection in the curves at  $1/z \approx 0.07$  corresponds with the onset of star formation at  $z = 14$ . Subsequently hot  $10^6$ – $10^7$  K gas is

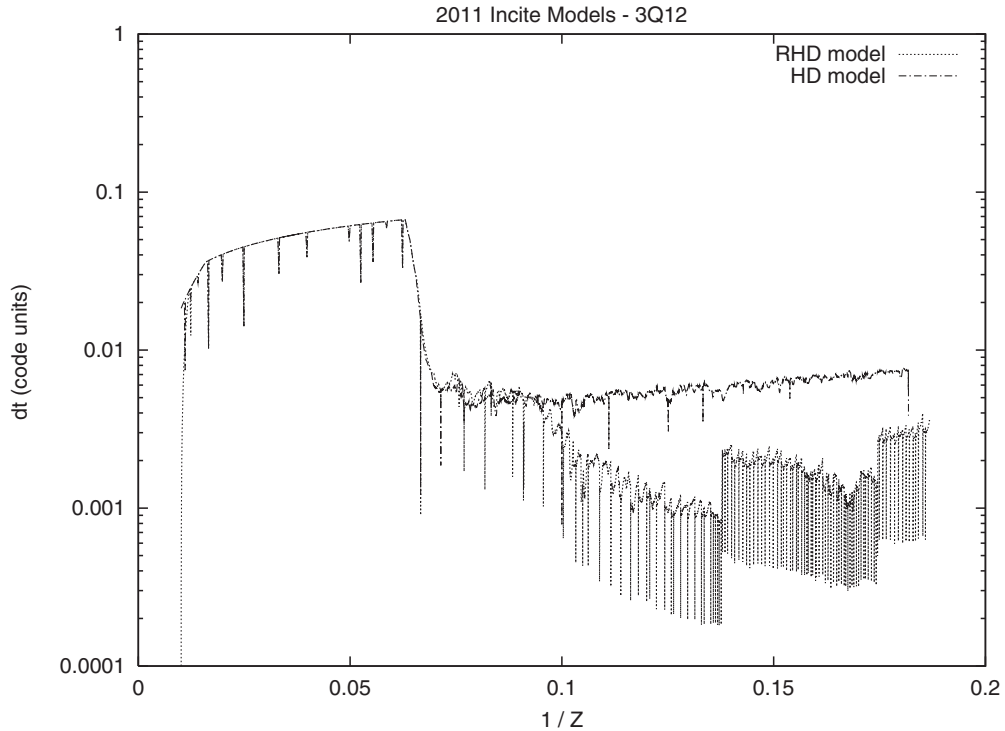
produced by supernova feedback in growing amounts which Courant limits the timestep (see Figure 21) and increases the cost of the HD simulation per unit time. The RHD model is more costly than the HD model by a factor which grown from  $\sim 2x$  at early times to  $\sim 8x$  at late times. The reason for this is discussed next.

In Figure 22 we plot the timestep size versus  $1/z$  for the two models. Focusing on the curve labeled HD, we see that the timestep drops suddenly by roughly an order of magnitude at  $z \approx 0.07$ , which marks the onset of star formation. This is due to a more stringent Courant limit on the timestep arising from shock-heated gas surrounding star forming halos. The sharp downward spikes in the timestep curve are short duration transients associating with restarting the calculation. Upon restart, the timestep is set to a low value, and then allowed to float upward at a certain geometric rate per timestep until it again becomes globally Courant-limited. Focusing on the curve labeled RHD, we see that it tracks the HD timestep curve until  $1/z \approx 0.1$ , and thereafter slowly decreases until  $1/z \approx 0.13$  where it is about one-eighth the size of the HD timestep. This means that at this time, the RHD simulation is taking eight times as the HD simulation to evolve forward in time. The smaller timestep is a consequence of the radiation subcycling algorithm described in Section 3.4, which takes as input the relative change tolerance parameter  $\tau_{\text{tol}}$ , taken to be 0.01. The steady decrease in the timestep is understood to be the consequence of the growth in the number of grid points in the I-front transition region, which is proportional to the total area of the I-fronts times some skin depth of the transition region.

In order to speed up the simulation, we increased the accuracy parameter  $\tau_{\text{tol}}$  to 0.02 at  $1/z \approx 0.1$ . This resulted in an approximately three times increase in the timestep, as can be seen in Figure 22. Through separate tests on a smaller ( $1/64$ ) volume test at the same resolution (i.e., an  $800^3$  simulation), we determined that this change had a  $<5\%$  change on the redshift of overlap, which in the full simulation is  $z_{\text{reion}} \approx 5.8$ . After overlap, we increased the accuracy parameter to  $\tau_{\text{tol}}$  to 0.03, resulting in a RHD timestep which is smaller than the HD timestep by a factor of about 2.5. Using the small box tests, we have determined that if we raise the radiation solve accuracy parameter to  $\tau_{\text{tol}}$  to 0.05, the timestep becomes equal to the Courant-limited HD timestep.



**Figure 21.** Cumulative wall time per processor core as a function of  $1/z$  for the HD and RHD models, which differ only in whether the FLD radiative transfer solver is called (RHD) or not (HD). The inflection in the curves at  $1/z \approx 0.07$  corresponds to the onset of Pop II star formation in dwarf galaxies.



**Figure 22.** Timestep history, measured in code units, for two large cosmological simulations with (RHD) and without (HD) radiative transfer. The simulations use identical cosmological initial conditions within a 80 Mpc periodic box resolved with  $3200^3$  cells and dark matter particles. The decrease in the RHD timestep at  $1/z \approx 0.1$  corresponds to the expansion of the first isolated H II regions. Downward spikes in the curves are transient artifacts resulting from restarting the calculation.

### 5. EXAMPLE SIMULATION: COSMIC REIONIZATION BY STELLAR SOURCES

To illustrate the application of our radiation hydrodynamic cosmological code we simulate hydrogen reionization due to stellar sources in a comoving volume of  $(80 \text{ Mpc})^3$  with a grid

resolution of  $3200^3$  and the same number of dark matter particles (this is the RHD simulation referred to above.) This yields a comoving spatial resolution of 25 kpc and dark matter particle mass of  $4.8 \times 10^5 M_\odot$ . This resolution yields a dark matter halo mass function that is complete down to  $M_h = 10^8 M_\odot$ . This is by design, since this is the halo mass scale below which gas

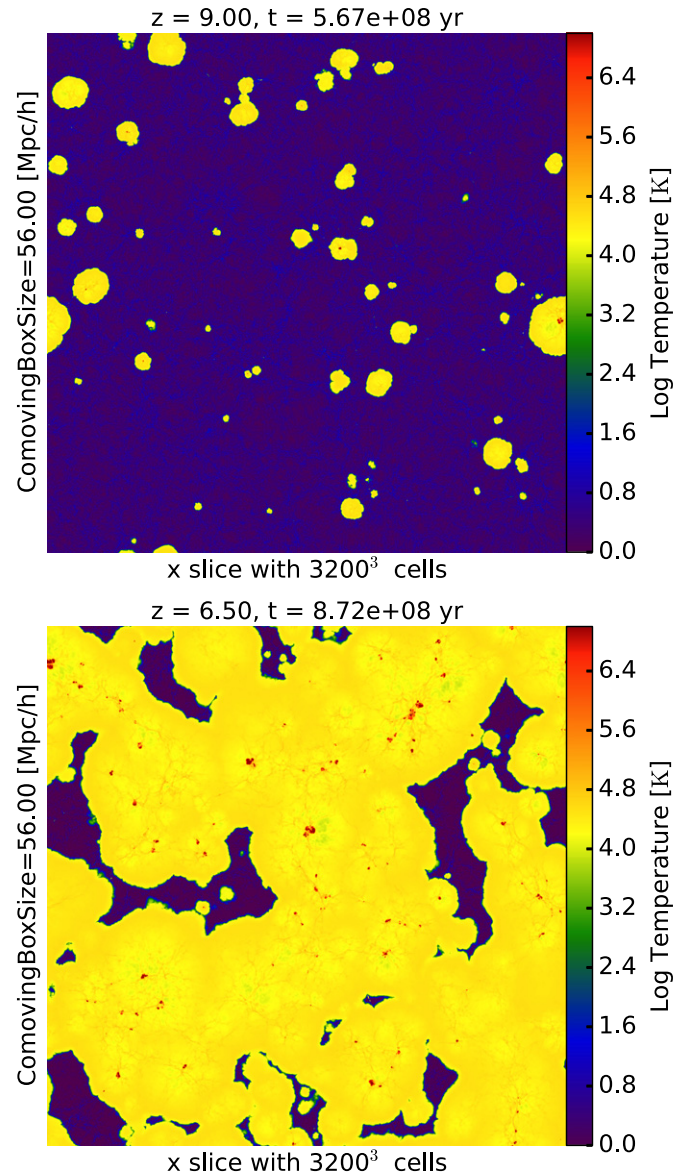
cooling becomes inefficient and therefore we expect a negligible fraction of the ionizing flux to be emitted by such halos (but see, however, Wise et al. (2014).) The box is large enough to contain the rare, luminous galaxies at the bright end of the high- $z$  galaxy luminosity function (M. L. Norman et al. 2015, in preparation).

We simulate a  $\Lambda$ CDM cosmological model with the following parameters:  $\Omega_\Lambda = 0.73$ ,  $\Omega_m = 0.27$ ,  $\Omega_b = 0.047$ ,  $h = 0.7$ ,  $\sigma_8 = 0.82$ ,  $n_s = 0.95$ , where these are, respectively, the fraction of the closure density at the present epoch in vacuum energy, matter, baryons; the Hubble constant in units of  $100 \text{ km s}^{-1} \text{ Mpc}^{-1}$ ; the power spectrum normalization; and the slope of the scalar fluctuations of the primordial power spectrum. These are consistent with the seven-year *WMAP* measurements Komatsu et al. (2011). A Gaussian random field is initialized at  $z = 99$  using the *Enzo* initial conditions generator *init* using the Eisenstein & Hu (1999) fits to the transfer functions. The star formation efficiency parameter  $f_*$  is adjusted to match the observed star formation rate density in the interval  $6 \leq z \leq 10$  from Bouwens et al. (2011). Further details of the simulation input parameters and assumptions are described in So et al. (2014) as they are identical to the smaller 20 Mpc box simulation analyzed there. The simulation was run to a stopping redshift of  $z = 5.5$  and consumed 38 Million core-hrs running on 31,264 cores of the Cray XT5 system *Jaguar* operated by the National Center for Computational Science at ORNL.

Figure 23 shows slices through the simulation box of gas temperature at  $z = 9$  and  $6.5$ , when the volume is roughly 5% and 90% ionized, respectively. Reionization begins at  $z \approx 14$  with the first luminous sources inflating isolated H II regions, and completes at  $z \approx 5.8$  after the H II regions merge and overlap. The H II regions are roughly spherical until they begin to merge, which is indicative of the photon budget for reionization being dominated by fewer, more luminous sources, as opposed to numerous low-luminosity sources (Zahn et al. 2007; Iliev et al. 2012). In general appearance they are not dissimilar to the post-processing results of Iliev et al. (2006b, 2012), Trac & Cen (2007) except that the I-fronts somewhat smoother. This is consistent with what we found in our FLD versus ray tracing comparison in Section 4.2.4, where the ray tracing results produce a more jagged I-front. An inspection of the temperature projections shows photoionized gas in yellow, with smaller pockets of shock heated gas near the centers of H II regions, resulting from thermal feedback from supernovae. We also see that the gas immediately behind the I-front is hotter than closer to the center of the H II region. That is due to radiative transfer effects, as discussed in detail in Abel & Haehnelt (1999). This simulation is analyzed in detail in M. L. Norman et al. (2015, in preparation).

## 6. SUMMARY AND CONCLUSIONS

We have described an extension of the *Enzo* code to enable the fully coupled numerical simulation of inhomogeneous cosmological ionization in reasonably large cosmological volumes. By fully coupled, we mean all dynamical, radiative, and chemical properties are solved self-consistently on the same mesh, as opposed to a postprocessing approach which coarse-grains the radiative transfer, as is done in other works (Iliev et al. 2006b, 2012; Zahn et al. 2007; Trac & Cen 2007; Trac et al. 2008; Shin et al. 2008; Finlator et al. 2009). Star formation and feedback are treated through a parameterized phenomenological model, which is calibrated to observations. The goal of this work is to achieve a higher level of self-consistency in modeling processes



**Figure 23.** Application of the numerical methods described in this paper to cosmological hydrogen reionization. Shown are slices of gas temperature at  $z = 9$  and  $6.5$  through a  $(80 \text{ Mpc})^3$  simulation volume resolved with mesh of  $3200^3$  Eulerian cells and  $3200^3$  dark matter particles. Ionized regions appear yellow.

occurring outside the virial radii of luminous sources to better understand how recombinations in the clumpy intergalactic medium retard reionization and how radiative feedback effects star formation in low-mass galaxies.

In its current incarnation, the model has three principal limitations. First, it is formulated on a fixed Eulerian grid, which limits the spatial resolution that can be achieved. With a judicious choice of grid sizes and resolutions, one can sample the dark matter halo mass function over a significant range of scales, thereby including important sources and sinks of ionizing radiation. One can do a good job resolving the Jeans length in the diffuse IGM, which is important for “Jeans smoothing” (Gnedin 2000b). However one cannot resolve the internal structure of halos, which is important for calculating star formation rates and ionizing escape fractions. In this work we do not claim to be modeling these aspects self-consistently, but rather calibrate these unknown parameters to observations. In a forthcoming paper (D. R. Reynolds et al. 2015, in preparation), we present the



extension of our method to adaptive mesh refinement (AMR), which directly addresses the numerical resolution limitation.

The second model limitation is the use of FLD to model the transport of radiation, as opposed to a higher-order moment method such as OTVET (Gnedin & Abel 2001; Petkova & Springel 2009). FLD has the well-known deficiency of not casting shadows behind opaque objects. However, as we have shown in Section 4.2.4, casting shadows is not required to correctly predict the late evolution of the ionized volume fraction in a cosmological reionization simulation. The early phases of reionization proceed somewhat faster with FLD as compared to a ray tracing solution, which can be attributed to a lack of shadowing as follows: at early times, when H II regions are isolated, gas is ionized by a single dominant source. Any clump of gas will be irradiated from one side. We have shown from the photoevaporating clump test that FLD photoevaporates the cloud more quickly than ray tracing since the radiation envelops the cloud and irradiates it from all sides. At later times, when H II regions have percolated, neutral gas is irradiated by multiple sources in different directions. FLD becomes a better approximation to this situation as time goes on. In the limit of a fully ionized IGM and once a UV background is established, FLD becomes an even better approximation since the assumption of isotropy is built in. Our *a priori* assumption that small-scale features like shadows will have little effect on the later stages of large-scale reionization processes are borne out by these validation tests. For simulating smaller-scale processes where shadows may be important, such as the effect of halo substructure on the escape fraction of ionizing radiation or the persistence of self-shielded denser gas embedded in H II regions we note that our implicit solution methodology is easily extended to higher-order moment methods (Hayes & Norman 2003).

The third model limitation is our simplified model for the radiation spectrum, which at the moment consists of monochromatic and gray with an assumed fixed SED. For simulating hydrogen reionization by soft UV radiation from stellar sources this spectral model is quite adequate compared to a multifrequency model (see RT09, Section 4.1). However for harder radiation sources, such as Pop III stars and AGN, our model makes I-fronts that are too sharp, and does not produce the preheating of gas ahead of the I-front by more penetrating, higher-energy photons (“spectral hardening”). The principal difference between our model and a multifrequency/multigroup model is in the temperature distribution of the gas. Our model will slightly overpredict the temperature inside an H II region, and underpredict the temperature outside of it, because all of the radiation energy is absorbed inside the I-front. Another way to think about this is that in the multifrequency model in which the highest energy photons leak out of the H II region, the characteristic temperature of the radiation field inside the H II region is lower than outside of it. The standard approach for dealing with the limitations of our spectral model is to move to a multifrequency or multigroup discretization of the radiation field (Mirocha et al. 2012). This is straightforward in practice, however, the computational cost increases linearly with the number of frequencies/groups. With the speed and memory of modern supercomputers this is not a severe limitation, except for the very largest grids. Indeed, we have implemented a multigroup FLD version of our method which is undergoing testing at the present time (D. R. Reynolds et al. 2015, in preparation).

Despite these limitations, the method is robust and acceptably fast. On verification tests for which analytic solutions are known, we have shown the method to be capable of high accuracy;

the accuracy being governed by grid resolution and the error tolerance parameter in the radiation diffusion calculation. In validation tests, for which no analytic solution exists, we have shown that our method gives results which are qualitatively and quantitatively similar with those obtained with ray tracing and Monte Carlo methods (Iliev et al. 2006a, 2009; Wise & Abel 2011), with what differences exist understood to be the result of the geometric simplification of the radiation field inherent in FLD, and the difference in radiation spectrum modeling.

Regarding the speed of our method, we have shown by direct comparison that a radiation hydrodynamic simulation of cosmological reionization costs about eight times that of a corresponding pure hydrodynamic model in which the IGM is ionized by a uniform UV background. We have not compared it to a postprocessing radiative transfer code using ray tracing, although this would be a useful thing to do. Our method, which exhibits  $\mathcal{O}(N \log N)$  scaling, should be competitive with, and possibly even beat ray tracing methods for very large numbers of sources.

Our method is highly scalable, as discussed in Section 4.3. Since the FLD solver dominates the execution time, the scalability of the entire simulation is largely determined by the scalability of the FLD solver, which was presented in an earlier work (Reynolds et al. 2009). There it is shown that our multigroup solution procedure exhibits optimal  $\log p$  scaling on a non-cosmological weak scaling test. That we can simulate very large problems is demonstrated in Section 5. This simulation is 64 times the volume of the simulation discussed in So et al. (2014), and is executed on 64 times as many cores, making it in effect a weak scaling test. After the  $\log p$  scaling of the FLD solver is taken into account, we find that the large simulation is operating at 72% parallel efficiency relative to the smaller simulation. There is potential for improving this through load balancing the dark matter particles across processors, and using a more scalable 3D FFT solver.

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