

Progress Towards a Hybrid Monte Carlo-Deterministic Method for Gray Thermal Radiative Transfer with Fully-Implicit Emission-Absorption Physics

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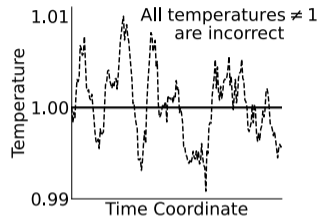
Can Monte Carlo radiative transfer preserve a maximum principle?



An infinite medium has a constant temperature for all time.

Numerical Method
Numerical Results

1) Infinite Medium

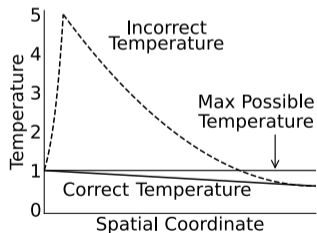
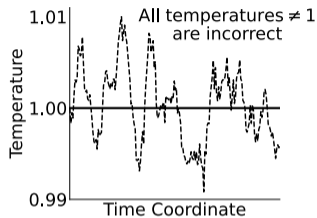


An inflow problem temperature cannot exceed the boundary value.

Numerical Method
Numerical Results

- 1) Infinite Medium
- 2) Inflow Problem

Conclusion



We want to solve the thermal radiative transfer (TRT) equations.

Find I_ν and T satisfying:

$$\frac{1}{c} \frac{\partial I_\nu}{\partial t} + \mathbf{\Omega} \cdot \nabla I_\nu + \sigma I_\nu = \sigma B,$$

$$C_v \frac{\partial T}{\partial t} = \int_0^\infty \int_{\mathbb{S}^2} \sigma (I_\nu - B) d\nu d\Omega.$$



For simplicity, we consider the “gray” TRT equations.

Find I and T satisfying:

$$\frac{1}{c} \frac{\partial I}{\partial t} + \mathbf{\Omega} \cdot \nabla I + \sigma I = \frac{c\sigma}{4\pi} U(T), \quad (1a)$$

$$C_v \frac{\partial T}{\partial t} = c\sigma E - c\sigma U(T), \quad (1b)$$

where $E = \frac{1}{c} \int_{\mathbb{S}^2} I \, d\Omega$, $U(T) = aT^4$, and $a = \frac{8\pi^4 k^4}{15h^3 c^3}$.



The second moment system [1] is an equivalent reformulation.

Find E , \mathbf{F} , and T satisfying:

$$\frac{\partial E}{\partial t} + \nabla \cdot \mathbf{F} + c\sigma E = c\sigma U(T), \quad \mathbf{x} \in \mathcal{D}, \quad (2a)$$

$$\frac{1}{c} \frac{\partial \mathbf{F}}{\partial t} + \frac{c}{3} \nabla E + \sigma \mathbf{F} = -\nabla \cdot \mathbf{R}, \quad \mathbf{x} \in \mathcal{D}, \quad (2b)$$

$$C_v \frac{\partial T}{\partial t} = c\sigma E - c\sigma U(T), \quad \mathbf{x} \in \mathcal{D}, \quad (2c)$$

where $\mathbf{R} = \int_{\mathbb{S}^2} \boldsymbol{\Omega} \otimes \boldsymbol{\Omega} I \, d\Omega - \frac{1}{3} \mathbb{I} \int_{\mathbb{S}^2} I \, d\Omega$.

[1] Lewis and Miller, Trans. Am. Nucl. Soc. 23 (1976)



Discretize the emission implicitly in time.

$$\frac{I^{k+1} - I^k}{c\Delta t} + \boldsymbol{\Omega} \cdot \nabla I^{k+1} + \sigma I^{k+1} = \frac{c\sigma}{4\pi} U(T^{k+1}), \quad (3a)$$

$$\frac{E^{k+1} - E^k}{\Delta t} + \nabla \cdot \mathbf{F}^{k+1} + c\sigma E^{k+1} = c\sigma U(T^{k+1}), \quad \mathbf{x} \in \mathcal{D}, \quad (3b)$$

$$\frac{\mathbf{F}^{k+1} - \mathbf{F}^k}{c\Delta t} + \frac{c}{3} \nabla E^{k+1} + \sigma \mathbf{F}^{k+1} = -\nabla \cdot \mathbf{R}^{k+1}, \quad \mathbf{x} \in \mathcal{D}, \quad (3c)$$

$$\frac{C_v}{\Delta t} (T^{k+1} - T^k) = c\sigma E^{k+1} - c\sigma U(T^{k+1}), \quad \mathbf{x} \in \mathcal{D}. \quad (3d)$$

Drop the superscript $(\cdot)^{k+1}$ and replace $(\cdot)^k$ with $(\cdot)^*$.

$$\nabla \cdot \mathbf{F} + c\tilde{\sigma}E = c\sigma U(T) + \frac{1}{\Delta t}E^*, \quad \mathbf{x} \in \mathcal{D}, \quad (4a)$$

$$\frac{c}{3}\nabla E + \tilde{\sigma}\mathbf{F} = -\nabla \cdot \mathbf{R} + \frac{1}{c\Delta t}\mathbf{F}^*, \quad \mathbf{x} \in \mathcal{D}, \quad (4b)$$

$$\left(\frac{C_v}{\Delta t} + c\sigma U(\cdot)\right)T = c\sigma E + \frac{C_v}{\Delta t}T^*, \quad \mathbf{x} \in \mathcal{D}, \quad (4c)$$

where $\tilde{\sigma} = \sigma + \frac{1}{c\Delta t}$.




Compute the emission using T from the moment system.

$$\Omega \cdot \nabla I + \tilde{\sigma} I = \frac{c\sigma}{4\pi} U(T) + \frac{1}{c\Delta t} I^*$$



Estimate \mathbf{R} using Monte Carlo.

$$\boldsymbol{\Omega} \cdot \nabla I + \tilde{\sigma} I = \frac{c\sigma}{4\pi} U(T) + \frac{1}{c\Delta t} I^*$$


$$\mathbf{R}(I) = \int_{\mathbb{S}^2} \boldsymbol{\Omega} \otimes \boldsymbol{\Omega} I \, d\Omega - \frac{1}{3} \mathbb{I} \int_{\mathbb{S}^2} I \, d\Omega$$

Nonlinearly solve the low-order system.

$$\boldsymbol{\Omega} \cdot \nabla I + \tilde{\sigma} I = \frac{c\sigma}{4\pi} U(T) + \frac{1}{c\Delta t} I^*$$

$$\nabla \cdot \mathbf{F} + c\tilde{\sigma} E = c\sigma U(T) + \frac{1}{\Delta t} E^*, \quad \mathbf{x} \in \mathcal{D},$$

$$\frac{c}{3} \nabla E + \tilde{\sigma} \mathbf{F} = -\nabla \cdot \mathbf{R} + \frac{1}{c\Delta t} \mathbf{F}^*, \quad \mathbf{x} \in \mathcal{D},$$

$$\left(\frac{C_v}{\Delta t} + c\sigma U(\cdot)\right) T = c\sigma E + \frac{C_v}{\Delta t} T^*, \quad \mathbf{x} \in \mathcal{D}.$$

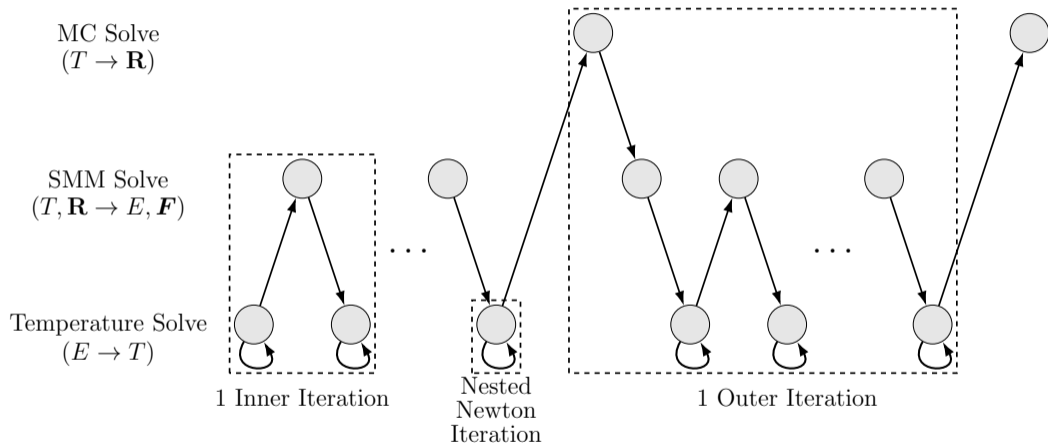
$$\mathbf{R}(I) = \int_{\mathbb{S}^2} \boldsymbol{\Omega} \otimes \boldsymbol{\Omega} I \, d\Omega - \frac{1}{3} \mathbb{I} \int_{\mathbb{S}^2} I \, d\Omega$$

Iterate to converge the emission source.

$$\begin{aligned}
 \Omega \cdot \nabla I + \tilde{\sigma} I &= \frac{c\sigma}{4\pi} U(T) + \frac{1}{c\Delta t} I^* \\
 \nabla \cdot \mathbf{F} + c\tilde{\sigma} E &= c\sigma U(T) + \frac{1}{\Delta t} E^*, \quad \mathbf{x} \in \mathcal{D}, \\
 \frac{c}{3} \nabla E + \tilde{\sigma} \mathbf{F} &= -\nabla \cdot \mathbf{R} + \frac{1}{c\Delta t} \mathbf{F}^*, \quad \mathbf{x} \in \mathcal{D}, \\
 \left(\frac{C_v}{\Delta t} + c\sigma U(\cdot) \right) T &= c\sigma E + \frac{C_v}{\Delta t} T^*, \quad \mathbf{x} \in \mathcal{D}.
 \end{aligned}$$

$\mathbf{R}(I) = \int_{\mathbb{S}^2} \boldsymbol{\Omega} \otimes \boldsymbol{\Omega} I \, d\Omega - \frac{1}{3} \mathbb{I} \int_{\mathbb{S}^2} I \, d\Omega$

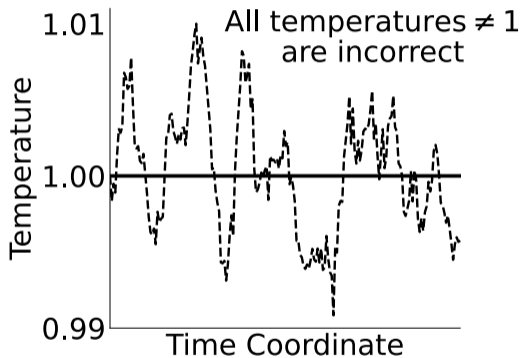
Nonlinearly solving the low-order system requires inner iterations.



An infinite medium has a constant temperature for all time.

Simulate infinite medium with,

- $T = 1$ keV,
- $\sigma = 1$ cm⁻¹, $C_v = 0.1$ GJ / cm³ keV,
- 20 ns = 200 ps × 100 timesteps.



Plot material and radiation temperatures.

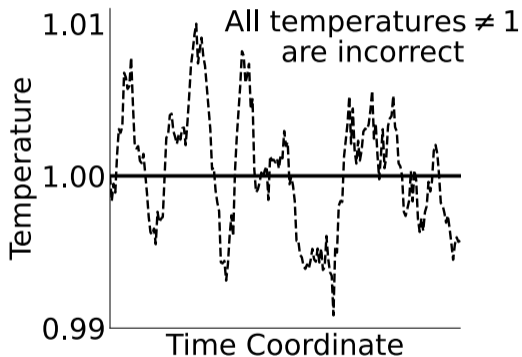
Simulate infinite medium with,

- $T = 1$ keV,
- $\sigma = 1 \text{ cm}^{-1}$, $C_v = 0.1 \text{ GJ} / \text{cm}^3 \text{ keV}$,
- $20 \text{ ns} = 200 \text{ ps} \times 100 \text{ timesteps}$.

Plot:

- $T_{\text{mat}} = T$
- $T_{\text{rad}} = (\hat{E}/a)^{1/4}$

where $\hat{E} = \frac{1}{c\Delta t} \frac{1}{V} \sum_i d_i w_i \approx \frac{1}{c} \int_{S^2} I d\Omega$.



Compare to Fleck & Cummings [2].

Simulate infinite medium with,

- $T = 1$ keV,
- $\sigma = 1$ cm⁻¹, $C_v = 0.1$ GJ / cm³ keV,
- 20 ns = 200 ps × 100 timesteps.

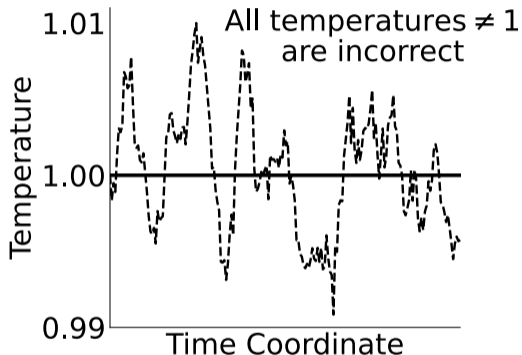
Plot:

- $T_{\text{mat}} = T$
- $T_{\text{rad}} = (\hat{E}/a)^{1/4}$

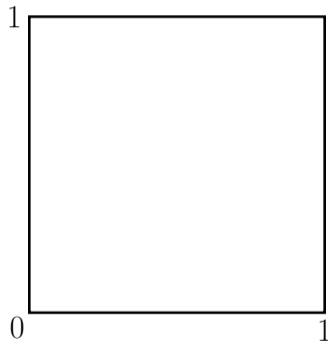
where $\hat{E} = \frac{1}{c\Delta t} \frac{1}{V} \sum_i d_i w_i \approx \frac{1}{c} \int_{S^2} I d\Omega$.

Compare to:

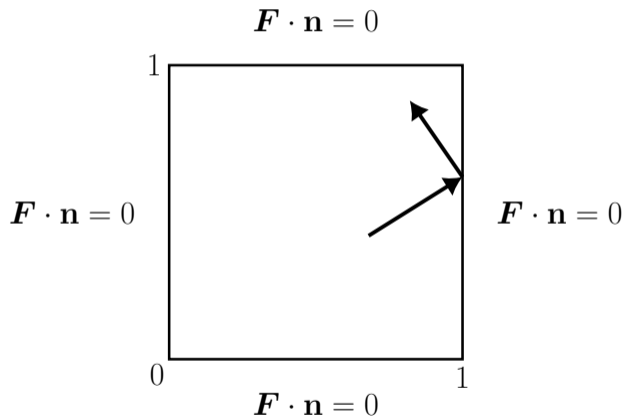
- [2] Fleck and Cummings, J. Comput. Phys. 8, 313-342 (1971)



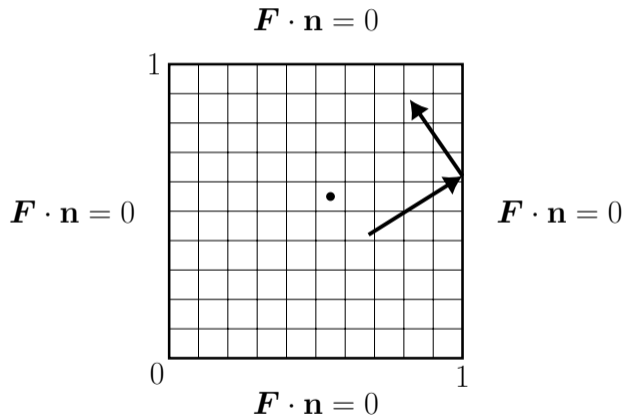
Model an infinite medium in the unit square.



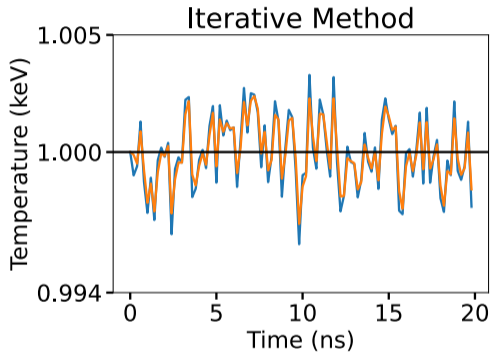
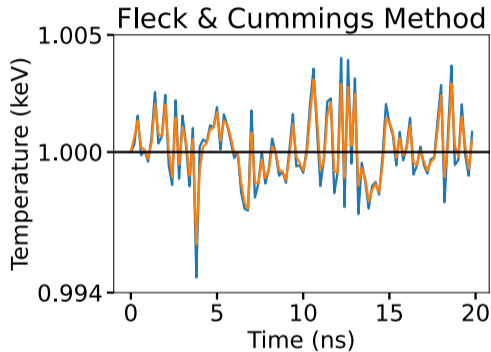
Reflecting boundary conditions emulate an infinite domain.



Use 10×10 mesh of squares and measure temperature at a point.



Fleck & Cummings and the iterative method give similar results.



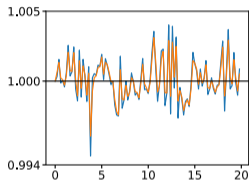
These are the same plots from the previous slide.

1 keV & 10^5 particles

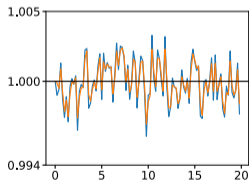
2 keV & 10^6 particles

4 keV & 10^7 particles

Fleck &
Cummings



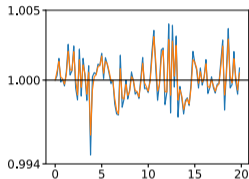
Iterative
Method



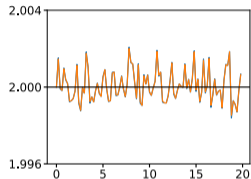
Increasing T^4 by 16x requires $\sim 10x$ more particles to converge.

Fleck &
Cummings

1 keV & 10^5 particles

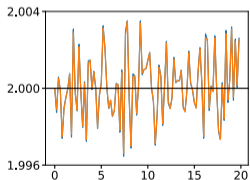
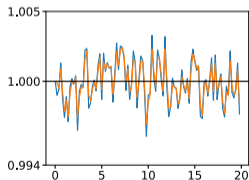


2 keV & 10^6 particles



4 keV & 10^7 particles

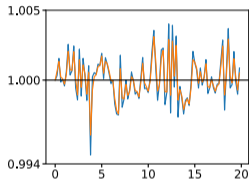
Iterative
Method



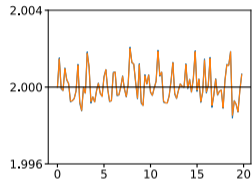
Increasing T^4 by 256x requires $\sim 100x$ more particles to converge.

Fleck &
Cummings

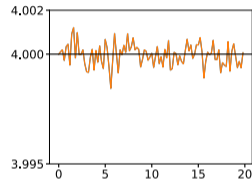
1 keV & 10^5 particles



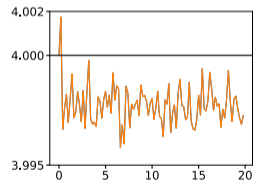
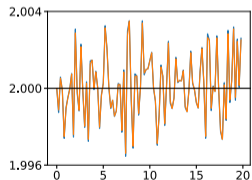
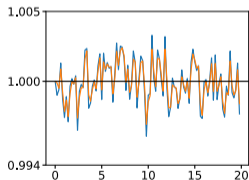
2 keV & 10^6 particles



4 keV & 10^7 particles



Iterative
Method



The emission source in Fleck & Cummings is attenuated by f .

$$\frac{1}{c} \frac{\partial I}{\partial t} + \mathbf{\Omega} \cdot \nabla I + \sigma I = \frac{1-f}{4\pi} \sigma \int_{\mathbb{S}^2} I \, d\Omega + \frac{f}{4\pi} c \sigma U(T),$$

where $f = \frac{1}{1+\alpha\beta\sigma c\Delta t} \in (0, 1]$ with $\alpha \in [0, 1]$, $\beta = \frac{4aT^3}{C_v}$, and $\Delta t \in (0, \infty)$.



Un-attenuated emission leads to unbounded variance [3].

$$\frac{1}{c} \frac{\partial I}{\partial t} + \mathbf{\Omega} \cdot \nabla I + \sigma I = \frac{1-f}{4\pi} \sigma \int_{\mathbb{S}^2} I \, d\Omega + \frac{f}{4\pi} c\sigma U(T),$$

where $f = \frac{1}{1+\alpha\beta\sigma c\Delta t} \in (0, 1]$ with $\alpha \in [0, 1]$, $\beta = \frac{4aT^3}{C_v}$, and $\Delta t \in (0, \infty)$.

$$\frac{1}{c} \frac{\partial I}{\partial t} + \mathbf{\Omega} \cdot \nabla I + \sigma I = \frac{c\sigma}{4\pi} U(T)$$

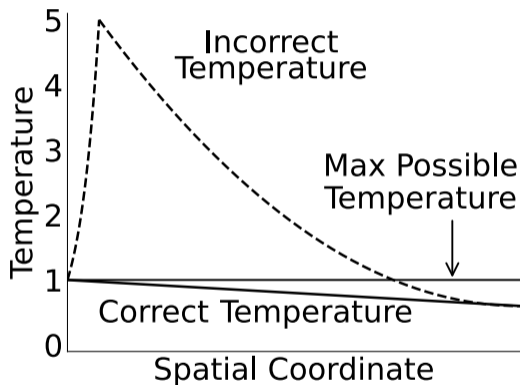
[3] Pozulp and Haut, JCTT (2026) doi.org/10.1080/23324309.2026.2638245



An inflow problem temperature cannot exceed the boundary value.

Simulate inflow problem with,

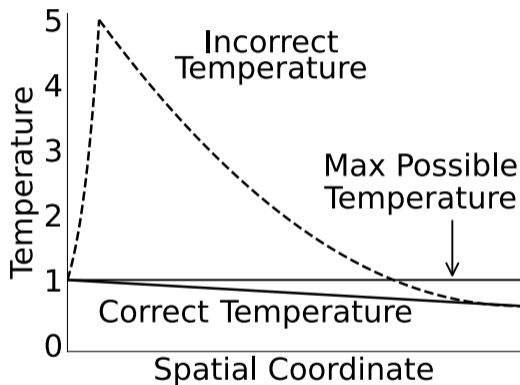
- $T_{\text{boundary}} = 1 \text{ keV}$,
- $\Delta t = 4 \text{ ns}, 2 \text{ ns}, 1 \text{ ns}, t_{\text{final}} = 8 \text{ ns}$,



Model the inflow problem on the unit square.

Simulate inflow problem with,

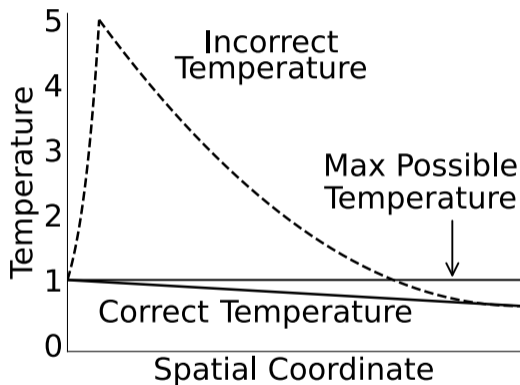
- $T_{\text{boundary}} = 1 \text{ keV}$,
- $\Delta t = 4 \text{ ns}, 2 \text{ ns}, 1 \text{ ns}, t_{\text{final}} = 8 \text{ ns}$,
- $\mathcal{D} = [0, 1]^2$ and 1,000,000 particles,



The domain temperature is initially 10x colder than the inflow.

Simulate inflow problem with,

- $T_{\text{boundary}} = 1 \text{ keV}$,
- $\Delta t = 4 \text{ ns}, 2 \text{ ns}, 1 \text{ ns}, t_{\text{final}} = 8 \text{ ns}$,
- $\mathcal{D} = [0, 1]^2$ and 1,000,000 particles,
- $\sigma = 1 \text{ cm}^{-1}, C_v = 0.1 \text{ GJ} / \text{cm}^3 \text{ keV}$,
- $T_{\text{initial}} = 0.1 \text{ keV}$.



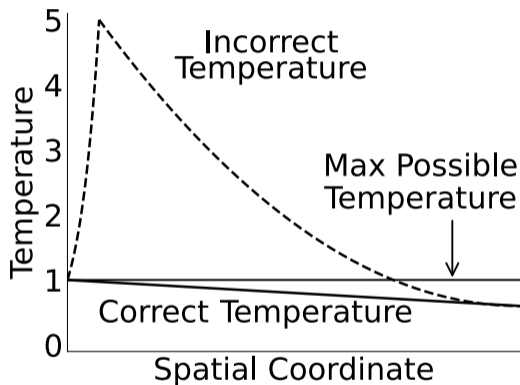
Plot a temperature lineout at $y = 0.5$.

Simulate inflow problem with,

- $T_{\text{boundary}} = 1 \text{ keV}$,
- $\Delta t = 4 \text{ ns}, 2 \text{ ns}, 1 \text{ ns}, t_{\text{final}} = 8 \text{ ns}$,
- $\mathcal{D} = [0, 1]^2$ and 1,000,000 particles,
- $\sigma = 1 \text{ cm}^{-1}, C_v = 0.1 \text{ GJ} / \text{cm}^3 \text{ keV}$,
- $T_{\text{initial}} = 0.1 \text{ keV}$.

Plot:

- T lineout at $y = 0.5$



Compare to Fleck & Cummings [2].

Simulate inflow problem with,

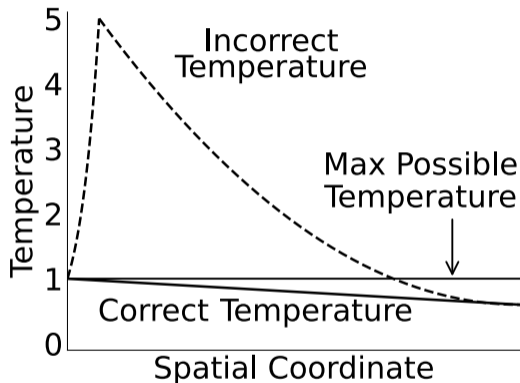
- $T_{\text{boundary}} = 1 \text{ keV}$,
- $\Delta t = 4 \text{ ns}, 2 \text{ ns}, 1 \text{ ns}$, $t_{\text{final}} = 8 \text{ ns}$,
- $\mathcal{D} = [0, 1]^2$ and 1,000,000 particles,
- $\sigma = 1 \text{ cm}^{-1}$, $C_v = 0.1 \text{ GJ} / \text{cm}^3 \text{ keV}$,
- $T_{\text{initial}} = 0.1 \text{ keV}$.

Plot:

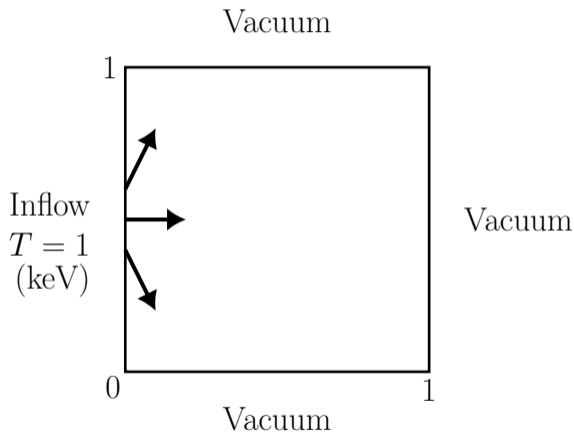
- T lineout at $y = 0.5$

Compare to:

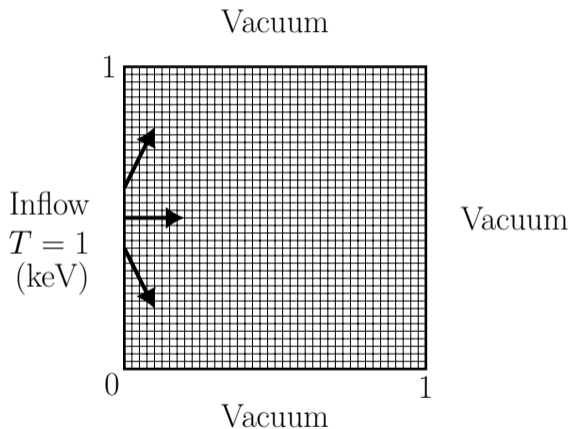
- [2] Fleck and Cummings, J. Comput. Phys. 8, 313-342 (1971)



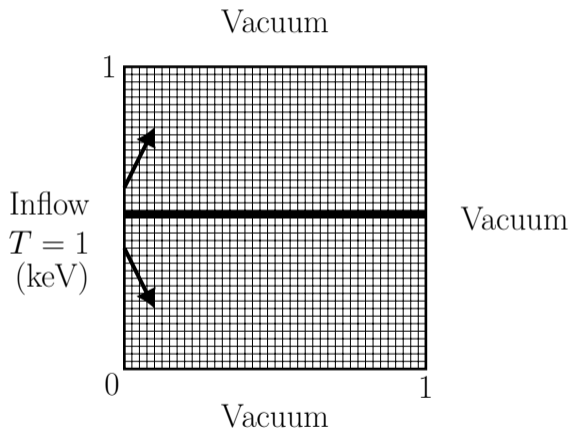
The inflow problem has one inflow and three vacuum boundaries.



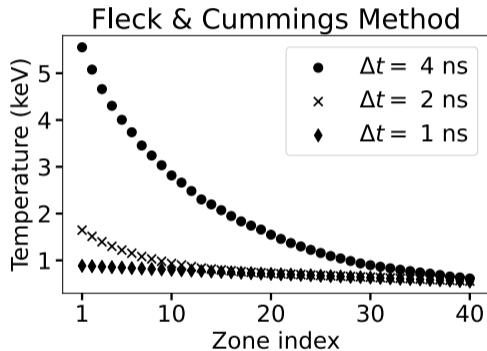
Use a 40×40 mesh of squares.



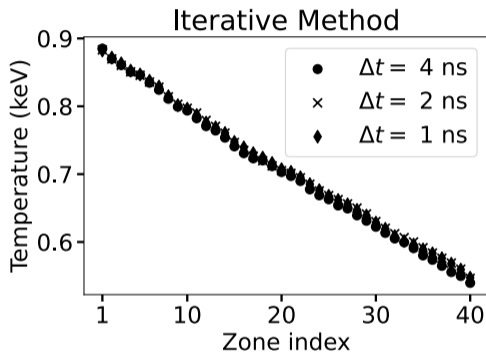
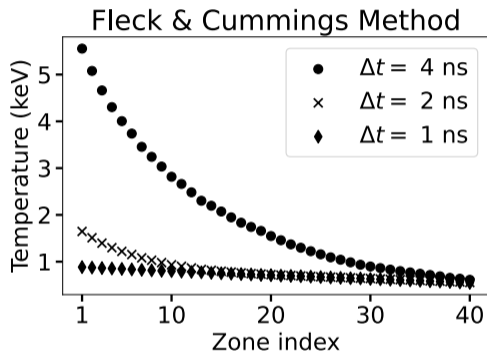
Measure temperature along the line $y = 0.5$.



Fleck & Cummings' maximum principle violation worsens with Δt .



The iterative method does not violate the maximum principle.



Note: explicit MC diverges unless timestep is refined by a factor of 4.

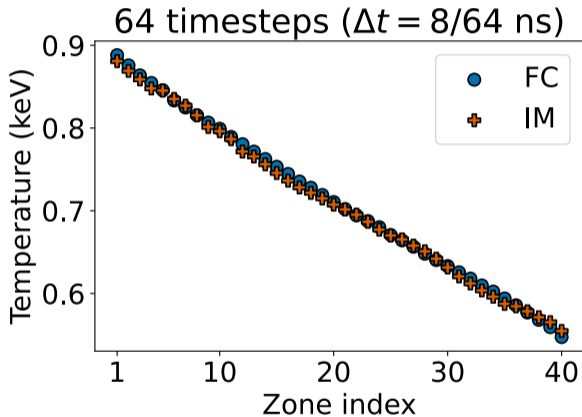
Iterations per timestep do not increase with timestep size.

	Δt (ns)		
	4	2	1
# of Timesteps	2	4	8
f (# Outer per Timestep)	3	3	3
f (# Inner per Outer)	2	2	2
f (# NN per Inner)	3	2	2

where $f(\cdot) = \text{floor}(\text{average}(\cdot))$.



Fleck & Cummings and iterative method agree for refined Δt .

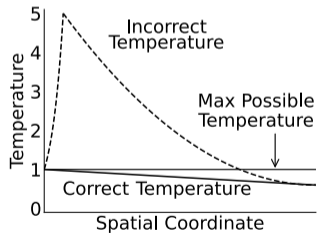
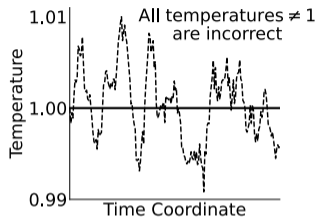


We created & demonstrated a new iterative method for gray TRT.

Numerical Method
Numerical Results

- 1) Infinite Medium
- 2) Inflow Problem

Conclusion



More research is required to improve the method.

Gray priorities:

- Variance reduction
- Linear temperatures

Miscellaneous:

- Hybridization

Multifrequency considerations:

- Gray collapse
- Scattering



References I

- [1] E. Lewis and W. Miller. “A comparison of p1 synthetic acceleration techniques.” Transactions of the American Nuclear Society, **volume 23** (1976).
- [2] J. A. Fleck and J. D. Cummings. “An implicit Monte Carlo scheme for calculating time and frequency dependent nonlinear radiation transport.” Journal of Computational Physics, **volume 8**, pp. 313–342 (1971).
- [3] M. Pozulp and T. Haut. “A Proof of the Asymptotic Variance of Path Length Estimators for Single-Collision Monte Carlo Source Iteration in the Thick Diffusion Limit.” Journal of Computational and Theoretical Transport (2026).



References II

- [4] M. M. Pozulp, T. S. Haut, P. S. Brantley, and S. S. Olivier. “A Hybrid Monte Carlo-Deterministic Second Moment Method with Efficient Variance Reduction.” Technical Report LLNL-JRNL-2010906-DRAFT, Lawrence Livermore National Laboratory. URL https://mike.pozulp.com/2026hsm_with_vr.pdf. Preprint.



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Extra slides



Testing eqs. (4a) to (4c) with u and v gives a weak form.

Find $(\mathbf{F}, E, T) \in RT_0 \times Y_0 \times Y_0$ such that,

$$\int \tilde{\sigma} \mathbf{v} \cdot \mathbf{F} \, d\mathbf{x} - \frac{c}{3} \int \nabla \cdot \mathbf{v} E \, d\mathbf{x} = q_F, \quad \forall \mathbf{v} \in RT_0,$$

$$\int u \nabla \cdot \mathbf{F} \, d\mathbf{x} + c \int u \tilde{\sigma} E \, d\mathbf{x} - c \int u \sigma U(T) \, d\mathbf{x} = q_E, \quad \forall u \in Y_0,$$

$$-c \int u \sigma E \, d\mathbf{x} + \int u \left(\frac{C_v}{\Delta t} + c \sigma U(\cdot) \right) T \, d\mathbf{x} = q_T, \quad \forall u \in Y_0.$$



The weak form can be written as a block system.

Find $(\mathbf{F}, E, T) \in RT_0 \times Y_0 \times Y_0$ such that,

$$\int \tilde{\sigma} \mathbf{v} \cdot \mathbf{F} \, d\mathbf{x} - \frac{c}{3} \int \nabla \cdot \mathbf{v} E \, d\mathbf{x} = q_F, \quad \forall \mathbf{v} \in RT_0,$$

$$\int u \nabla \cdot \mathbf{F} \, d\mathbf{x} + c \int u \tilde{\sigma} E \, d\mathbf{x} - c \int u \sigma U(T) \, d\mathbf{x} = q_E, \quad \forall u \in Y_0,$$

$$-c \int u \sigma E \, d\mathbf{x} + \int u \left(\frac{C_v}{\Delta t} + c \sigma U(\cdot) \right) T \, d\mathbf{x} = q_T, \quad \forall u \in Y_0.$$

The block system is,

$$\begin{bmatrix} \mathbf{M}_F & -\frac{c}{3} \mathbf{D} & \\ \mathbf{D} & \mathbf{M}_E & -\mathbf{B}(\cdot) \\ & -\mathbf{M}_a & -\tilde{\mathbf{B}}(\cdot) \end{bmatrix} \begin{bmatrix} \mathbf{F} \\ E \\ T \end{bmatrix} = \begin{bmatrix} q_F \\ q_E \\ q_T \end{bmatrix}. \quad (5)$$

Apply Newton's method to the block system in eq. (5).

$$\begin{bmatrix} \mathbf{M}_F & -\frac{c}{3}\mathbf{D} & \\ \mathbf{D} & \mathbf{M}_E & -\delta\mathbf{B}(\cdot) \\ & -\mathbf{M}_a & -\delta\tilde{\mathbf{B}}(\cdot) \end{bmatrix} \begin{bmatrix} \mathbf{F} \\ E \\ T - T_0 \end{bmatrix} = \begin{bmatrix} q_F \\ q_E + \mathbf{B}(T_0) \\ q_T + \tilde{\mathbf{B}}(T_0) \end{bmatrix}$$

Eliminate temperature by “solving” the third row for $T - T_0$.

$$\begin{bmatrix} \mathbf{M}_F & -\frac{c}{3}\mathbf{D} & \\ \mathbf{D} & \mathbf{M}_E & -\delta\mathbf{B}(\cdot) \\ & -\mathbf{M}_a & -\delta\tilde{\mathbf{B}}(\cdot) \end{bmatrix} \begin{bmatrix} \mathbf{F} \\ E \\ T - T_0 \end{bmatrix} = \begin{bmatrix} q_F \\ q_E + \mathbf{B}(T_0) \\ q_T + \tilde{\mathbf{B}}(T_0) \end{bmatrix}$$

$$T - T_0 = (\delta\tilde{\mathbf{B}})^{-1}(q_T - \tilde{\mathbf{B}}(T_0) + \mathbf{M}_a E)$$



Substitute $T - T_0$ equation into second row to get 2×2 system.

$$\begin{bmatrix} \mathbf{M}_F & -\frac{c}{3}\mathbf{D} \\ \mathbf{D} & \mathbf{M}_E & -\delta\mathbf{B}(\cdot) \\ & -\mathbf{M}_a & -\delta\tilde{\mathbf{B}}(\cdot) \end{bmatrix} \begin{bmatrix} \mathbf{F} \\ E \\ T - T_0 \end{bmatrix} = \begin{bmatrix} q_F \\ q_E + \mathbf{B}(T_0) \\ q_T + \tilde{\mathbf{B}}(T_0) \end{bmatrix}$$

$$T - T_0 = (\delta\tilde{\mathbf{B}})^{-1}(q_T - \tilde{\mathbf{B}}(T_0) + \mathbf{M}_a E)$$

$$\begin{bmatrix} \mathbf{M}_E - \delta\mathbf{B}(\delta\tilde{\mathbf{B}})^{-1}\mathbf{M}_a & \mathbf{D} \\ -\frac{c}{3}\mathbf{D}^T & \mathbf{M}_F \end{bmatrix} \begin{bmatrix} E \\ \mathbf{F} \end{bmatrix} = \begin{bmatrix} q_E + \mathbf{B}(T_0) + \delta\mathbf{B}(\delta\tilde{\mathbf{B}})^{-1}(q_T - \tilde{\mathbf{B}}(T_0)) \\ q_F \end{bmatrix}$$



We iterate to converge T for a fixed R from the last MC solve.

$$\begin{bmatrix} \mathbf{M}_E - \delta \mathbf{B}(\delta \tilde{\mathbf{B}})^{-1} \mathbf{M}_a & \mathbf{D} \\ -\frac{c}{3} \mathbf{D}^T & \mathbf{M}_F \end{bmatrix} \begin{bmatrix} E \\ F \end{bmatrix} = \begin{bmatrix} q_E + \mathbf{B}(T) + \delta \mathbf{B}(\delta \tilde{\mathbf{B}})^{-1} (q_T - \tilde{\mathbf{B}}(T)) \\ q_F \end{bmatrix} \quad \tilde{\mathbf{B}}(T) = \mathbf{M}_a E + q_T$$

Fleck & Cummings [1] is equivalent to a single Newton step.

$$\frac{1}{c} \frac{\partial I}{\partial t} + \boldsymbol{\Omega} \cdot \nabla I + \sigma I = \frac{1-f}{4\pi} \sigma \int_{\mathbb{S}^2} I \, d\Omega + \frac{f}{4\pi} c \sigma U(T),$$

$$C_v \frac{\partial T}{\partial t} = f c \sigma E - f c \sigma U(T),$$

where $f = \frac{1}{1+\alpha\beta\sigma c\Delta t}$, $\beta = \frac{4aT^3}{C_v}$, $\alpha \in [0, 1]$ and $\Delta t \in (0, \infty)$.

[1] Fleck and Cummings, J. Comput. Phys. 8, 313-342 (1971)

