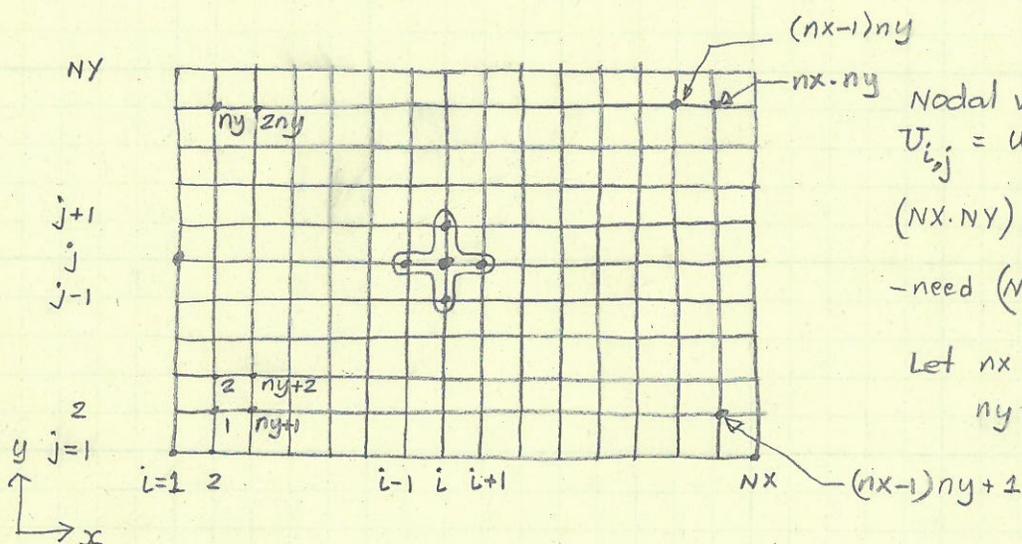


SOLUTION OF LAPLACE / POISSON EQUATION ON A RECTANGULAR DOMAIN



Nodal values
 $U_{i,j} = u((i-1)\Delta x, (j-1)\Delta y)$
 (NX.NY) unknown $U_{i,j}$'s
 - need (NX.NY) equations

Let $nx = NX - 2$
 $ny = NY - 2$

The Domain is discretized into (NX.NY) grid points. Writing the

finite difference approx. to $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = f(x,y)$ at $(x,y) = ((i-1)\Delta x, (j-1)\Delta y)$ or node (i,j) :

$$(A) \frac{U_{i-1,j} - 2U_{i,j} + U_{i+1,j}}{\Delta x^2} + \frac{U_{i,j-1} - 2U_{i,j} + U_{i,j+1}}{\Delta y^2} = f_{i,j}$$

- writing (A) at each interior nodes generates (NX-2)(NY-2) equations.
- The additional $2NX + 2NY - 4$ equations result from B.C. on the 4 edges. One B.C. must be specified at each boundary point. These may be of Type I (u specified), II ($\frac{\partial u}{\partial x}$ or $\frac{\partial u}{\partial y}$ specified) or III ($\alpha u + \beta \frac{\partial u}{\partial y}$ or $\beta \frac{\partial u}{\partial x}$ specified) - normal derivatives to the boundary are involved at any boundary point. At least part of the boundary should have type I B.C.

• Implementation of B.C. consider boundary point $(1,j)$ as

an example, with

$$(B) \alpha U_{1,j} + \beta \frac{U_{2,j} - U_{1,j}}{\Delta x} = \gamma$$

$\alpha = 1, \beta = 0$: TYPE I

$\alpha = 0, \beta \neq 0$: TYPE II

$\alpha \neq 0, \beta \neq 0$: TYPE III

$\uparrow \frac{\partial u}{\partial x}$ (normal derivative)



It is customary to assemble a system of equations involving only the interior nodal values of U . To do this, $U_{1,j}$ solved from (B) is used in (A) written at $(2,j)$ (or more generally the B.C. is substituted into the next interior node's (A)).

from (B),
$$U_{1,j} = \frac{(\gamma \Delta x - \beta U_{2,j})}{(\alpha \Delta x - \beta)}$$

use in (A) to get:
$$\frac{U_{3,j}}{\Delta x^2} + \frac{U_{2,j-1} + U_{2,j+1}}{\Delta y^2} + \left(\downarrow + \frac{-\beta}{(\alpha \Delta x - \beta) \Delta x^2} \right) U_{2,j} = f_{i,j} - \frac{\gamma \Delta x}{(\alpha \Delta x - \beta)}$$

\downarrow
 0 for $\beta=0, \alpha=1$
 -1 for $\beta=1, \alpha=0$
(C)

Once $U_{2,j}$ is obtained from the solution for all interior nodes, $U_{1,j}$ is obtained from (B).

similar adjustments are needed at the other nodes adjacent to boundary nodes. Note some changes in sign also. e.g.

$$\alpha U_{NX,j} + \beta \frac{U_{NX,j} - U_{NX-1,j}}{\Delta x} = \gamma \text{ etc.}$$

Now, let $n_x = NX - 2$, $n_y = NY - 2 \rightarrow$ we have $n_x \cdot n_y$ equations in $n_x \cdot n_y$ unknowns. Let us number the nodes sequentially, along y .

$$k = 1, 2, \dots, n_y; n_y + 1, \dots, 2n_y; \dots; (n_x - 1)n_y + 1 \dots, n_x \cdot n_y.$$

The node number for (i,j) in this scheme would be $(i-2) \cdot n_y + (j-1)$

The equation at any node number k involves the U at nodes $k-1$ (down), $k+1$ (up), $(k-n_y)$ left and $(k+n_y)$ right; with one missing neighbor on the first and last interior rows/columns.

\rightarrow MATLAB CODE FOR SOLVING IN MATRIX FORM - careful with indexing (first types or no-flux boundaries)

\hookrightarrow (C) has $\frac{-2}{\Delta x^2} - \frac{2}{\Delta y^2}$, right side has $f_{i,j} - \frac{U_{1,j}}{\Delta x^2}$

\downarrow known value

no flux: (C) has $-\frac{1}{\Delta x^2} - \frac{2}{\Delta y^2}$, right side has $f_{i,j}$ ($\gamma=0$) OR $f_{i,j} + \gamma/\Delta x$



INTERIOR NODE EQN. AT NODE (2,j)

$$(A) \left(\frac{1}{\Delta x^2}\right) U_{1,j} + \left(\frac{1}{\Delta y^2}\right) U_{2,j-1} + \left(\frac{-2}{\Delta x^2} + \frac{-2}{\Delta y^2}\right) U_{2,j} + \left(\frac{1}{\Delta x^2}\right) U_{3,j} + \left(\frac{1}{\Delta y^2}\right) U_{2,j+1} = f_{2,j}$$

BDRY. CONDITION AT NODE (1,j):

$$\alpha U_{1,j} + \beta \frac{U_{2,j} - U_{1,j}}{\Delta x} = \gamma$$

$$\text{SOLVE FOR } U_{1,j} \text{ IN TERMS OF } U_{2,j} : U_{1,j} = \frac{\gamma \Delta x - \beta U_{2,j}}{(\alpha \Delta x - \beta)}$$

a) TYPE I BDRY. COND.

$$\alpha = 1, \beta = 0, \gamma = \text{GIVEN VALUE OF } U_{1,j}$$

subst. into (A) - eliminate $U_{1,j}$ as an unknown on the left side by taking it to the right side.

$$\rightarrow \dots + \left(\frac{1}{\Delta y^2}\right) U_{2,j-1} + \left(\frac{-2}{\Delta x^2} + \frac{-2}{\Delta y^2}\right) U_{2,j} + \left(\frac{1}{\Delta x^2}\right) U_{3,j} + \left(\frac{1}{\Delta y^2}\right) U_{2,j+1} = f_{2,j} - \frac{U_{1,j}^{\text{GIVEN}}}{\Delta x^2}$$

MODIFIED FORM OF EQN. (A) AT NODE (2,j) ACCOUNTS FOR TYPE I B.C.

b) TYPE II BDRY. COND.

$$\text{say } \alpha = 0, \beta = 1, \gamma = \text{GIVEN VALUE OF GRADIENT} = \frac{U_{2,j} - U_{1,j}}{\Delta x}$$

subst. into (A) - eliminate $\frac{-U_{1,j} + U_{2,j}}{\Delta x^2} = \frac{-\gamma}{\Delta x}$ from left side and take to right side.

$$\rightarrow \dots + \left(\frac{1}{\Delta y^2}\right) U_{2,j-1} + \left(\frac{-1}{\Delta x^2} + \frac{-2}{\Delta y^2}\right) U_{2,j} + \left(\frac{1}{\Delta x^2}\right) U_{3,j} + \left(\frac{1}{\Delta y^2}\right) U_{2,j+1} = f_{2,j} + \frac{\gamma}{\Delta x}$$

MODIFIED FORM OF EQN. (A) AT NODE (2,j) ACCOUNTS FOR TYPE II B.C.

SIMILAR ADJUSTMENTS AT NODES (N_x-1, j) - RIGHT EDGE \rightarrow NOTE TYPE II B.C.

$(i, 2)$ - BOTTOM EDGE, (i, N_y-1) - TOP EDGE.

↓

(SEE TABLE FOR HOW EQN. (A) IS MODIFIED FOR EACH OF THESE CASES)

$$\text{WOULD BE } \frac{U_{N_x, j} - U_{N_x-1, j}}{\Delta x} = \gamma$$

$$\text{SO } \frac{U_{N_x, j} - U_{N_x-1, j}}{\Delta x} = \frac{+\gamma}{\Delta x}$$

Becomes $\frac{-\gamma}{\Delta x}$ when taken to right side

SUMMARY OF MATRIX COEFFICIENTS FOR TYPE I & TYPE II B.C.

"MIDDLE-INTERIOR" NODE (STANDARD CASE)

$$\left(\frac{1}{\Delta x^2}\right) U_{i-1,j} + \left(\frac{1}{\Delta y^2}\right) U_{i,j-1} + \left(\frac{-2}{\Delta x^2} + \frac{-2}{\Delta y^2}\right) U_{i,j} + \left(\frac{1}{\Delta x^2}\right) U_{i+1,j} + \left(\frac{1}{\Delta y^2}\right) U_{i,j+1} = f_{i,j}$$

LEFT EDGE (i=2) INTERIOR NODES

TYPE I

NO TERM

$$f_{i,j} - \frac{U_{1,j}}{\Delta x^2}$$

II

''

$$\left(\frac{-1}{\Delta x^2} + \frac{-2}{\Delta y^2}\right)$$

$$f_{i,j} + \frac{\gamma}{\Delta x^2}$$

RIGHT EDGE (i=Nx-1) INTERIOR NODES

NO TERM

$$f_{i,j} - \frac{U_{N_x,j}}{\Delta x^2}$$

I

II

$$\left(\frac{-1}{\Delta x^2} + \frac{-2}{\Delta y^2}\right)$$

''

$$f_{i,j} - \frac{\gamma}{\Delta x^2}$$

BOTTOM EDGE (j=2) INTERIOR NODES

NO TERM

$$f_{i,j} - \frac{U_{i,2}}{\Delta y^2}$$

I

II

''

$$\left(\frac{-2}{\Delta x^2} + \frac{-1}{\Delta y^2}\right)$$

$$f_{i,j} + \frac{\gamma}{\Delta y^2}$$

TOP EDGE (j=Ny-1) INTERIOR NODES

NO TERM

$$f_{i,j} - \frac{U_{i,N_y}}{\Delta y^2}$$

I

II

$$\left(\frac{-2}{\Delta x^2} + \frac{-1}{\Delta y^2}\right)$$

NO TERM

$$f_{i,j} - \frac{\gamma}{\Delta y^2}$$

NOTE: • FOR 4 CORNER INTERIOR NODES, NEED 2 ADJUSTMENTS EACH, ONLY 3 TERMS IN MATRIX ROW

• PROBABLY BETTER TO USE SUBSCRIPTS ON γ ALSO FOR VARIABLE FLUXES. WHEN $\gamma=0$ (NO FLUX BDRY.) RIGHT-HAND SIDE DOES NOT CHANGE.

• DONT FORGET $N_x = n_x + 2$, $N_y = n_y + 2$ (N_x, N_y refer to the real edges of the rectangles)

• FOR INSULATED/NO-FLUX BOUNDARIES, $\alpha=0$, $\beta=1$, $\gamma=0 \rightarrow$ no change in RHS.

22-141 50 SHEETS
22-142 100 SHEETS
22-144 200 SHEETS




```

%this script generates the SPARSE MATRIX needed for
%a matrix-based solution of Laplace equation USING spdiags
%and solves the system of equations
%the grid dimensions are (nx+2)*(ny+2),
%so that the number of interior nodes is nx*ny (more convenient notation)
%the boundary conditions are constant values on the left and right edges,
%with no flux boundaries along the top and bottom edges
%NOTE THAT THE TOTAL NUMBER OF UNKNOWNNS IS n=nx*ny, so A is an nxn matrix
%
nx=101;
ny=101;
n=nx*ny;%total number of unknowns
%set first type boundary values on left and right boundary
uleft=zeros(ny,1);
uright=ones(ny,1);
%delx and dely calculated
delx=1/(nx+1);
dely=1/(ny+1);
%put -4 on the main diagonal
vecmain=-2*ones(n,1)/delx^2+-2*ones(n,1)/dely^2;
%put 1 on the first lower diagonal, later modify it
vecdown=ones(n-1,1)/dely^2;
%put 1 on the first upper diagonal, later modify it
vecup=ones(n-1,1)/dely^2;
%put 1 on the far lower diagonal, later modify it
vecleft=ones(n-ny,1)/delx^2;
%put 1 on the far upper diagonal, later modify it
vecright=ones(n-ny,1)/delx^2;
%set up right-hand side vector as zeros, later modify it
rhs=zeros(n,1);
rhs(fix(nx*ny/2))=10000;
%now modify the vectors that define the matrix for nodes adjacent to
boundaries
%left and right boundaries (no change in vectors, only in rhs
for k=1:ny
    rhs(k)=rhs(k)-uleft(k)/delx^2;
    rhs((nx-1)*ny+k)=rhs((nx-1)*ny+k)-uright(k)/delx^2;
end
%for bottom and top boundaries (no flux, so delete -1/dely^2 from main
%diagonal, and zero out vecup for top boundary, vecdown for bottom boundary
for l=0:nx-1
    %bottom boundary - ibot is node number, ibot-1 is the index in the
    %vector vecdown (one less than ibot)
    ibot=l*ny+1;
    if (ibot ~= 1)
        vecdown(ibot-1)=0;
    end
end

```

```

end
    vecmain(ibot)=vecmain(ibot)+1/dely^2;
%top boundary - itop is the node number, the index in vectop is same
itop=ibot+ny-1;
if (itop ~= nx*ny)
    vecup(itop)=0;
end
vecmain(itop)=vecmain(itop)+1/dely^2;
end
%create sparse matrix S using the spdiags command in MATLAB
%spdiags works a bit non-intuitively. It takes the upper part of
%sub-diagonals and lower part of super-diagonals.
v1=[vecleft;zeros(ny,1)];
v2=[vecdown;0];
v3=vecmain;
v4=[0;vecup];
v5=[zeros(ny,1);vecright];
S=spdiags([v1,v2,v3,v4,v5],[-ny,-1,0,1,ny],n,n);
disp 'sparse matrix'
tic;u=S\rhs;toc
%now construct the uplot vector for contour plotting
uplot=zeros(nx+2,ny+2);
uplot(1,1)=0.0;
uplot(1,2:ny+1)=uleft';
uplot(1,ny+2)=0.0;
for i=1:nx
    for j=1:ny
        index=(i-1)*ny+j;
        iplot=i+1;
        jplot=j+1;
        [index iplot jplot];
        uplot(iplot,jplot)=u(index);
    end
end
for i=2:nx+1
    uplot(i,1)=uplot(i,2);
    uplot(i,ny+2)=uplot(i,ny+1);
end
uplot(nx+2,1)=1.0;
uplot(nx+2,2:ny+1)=uright';
uplot(nx+2,ny+2)=1.0;
x=0:delx:1;
y=0:dely:1;
contourf(x,y,uplot)

```

BASIC ITERATIVE (INDIRECT) METHODS FOR SOLVING $[A] \underline{u} = \underline{r}$
 $n \times n$ $n \times 1$ $n \times 1$

$$A_{11} u_1 + A_{12} u_2 + \dots + A_{1n} u_n = r_1$$

$$A_{21} u_1 + A_{22} u_2 + \dots + A_{2n} u_n = r_2$$

⋮

$$A_{n1} u_1 + A_{n2} u_2 + \dots + A_{nn} u_n = r_n$$

STARTING FROM INITIAL GUESS \underline{u}^0 , ITERATIVELY REFINE TO FIND \underline{u}

I. JACOBI ITERATION:

"new" $u_1^{(m+1)} = (r_1 - A_{12} u_2^{(m)} - A_{13} u_3^{(m)} - \dots - A_{1n} u_n^{(m)}) / A_{11}$

"old" ↗ ↘

$$u_2^{(m+1)} = (r_2 - A_{21} u_1^{(m)} - A_{23} u_3^{(m)} - \dots - A_{2n} u_n^{(m)}) / A_{22}$$

etc.

$$u_k^{(m+1)} = (r_k - \sum_{\substack{l=1 \\ l \neq k}}^n A_{kl} u_l^{(m)}) / A_{kk}$$

for $k = 1$ to n in each iteration

convergence criterion: Let $\underline{e}^{(m+1)} = [A] \underline{u}^{(m+1)} - \underline{r}$, $e_k^{(m+1)} = \sum_{l=1}^n A_{kl} u_l^{(m+1)} - r_k$

i) $\max(|e^{(m+1)}|) \leq \text{tolerance}$ or ii) $\frac{1}{n} \sum_{k=1}^n (e_k^{(m+1)})^2 \leq \text{tolerance}$.

Jacobi iteration converges if $|A_{kk}| \geq \sum_{\substack{l=1 \\ l \neq k}}^n |A_{kl}|$ for all k

with strict $>$ in at least one k .

"DIAGONALLY DOMINANT" MATRIX. FINITE-DIFFERENCE APPROX. TO

LAPLACE EQN. SATISFY THIS CONDITION (AT LEAST ONE BDRY. POINT TYPE I)

II. GAUSS-SEIDEL ITERATION: MODIFY JACOBI BY USING "new" estimates

as they become available. \downarrow this "new" estimate is available already

e.g. $u_2^{(m+1)} = (r_2 - A_{21} u_1^{(m+1)} - A_{23} u_3^{(m)} - \dots - A_{2n} u_n^{(m)}) / A_{22}$

$$u_k^{(m+1)} = (r_k - \sum_{l=1}^{k-1} A_{kl} u_l^{(m+1)} - \sum_{l=k+1}^n A_{kl} u_l^{(m)}) / A_{kk}$$

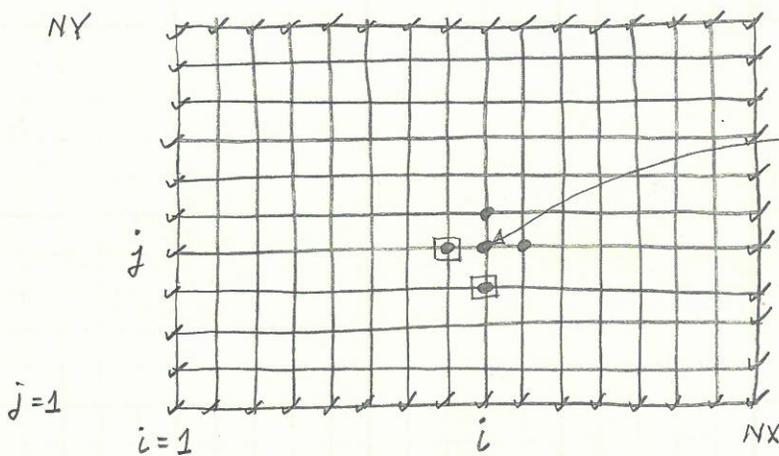
FOR FULL MATRICES, $O(n^2)$ OPERATIONS PER ITERATION, BUT FOR SPARSE MATRICES, $O(\alpha n)$ OPERATIONS PER ITERATION ... COULD BE VERY EFFICIENT

OF NON-ZERO DIAGONALS



GRID-BASED ITERATIVE METHODS FOR THE LAPLACE/POISSON EQUATION

• Let us use indexing compatible with MATLAB (no zero indices)



$v =$ KNOWN FROM
FIRST TYPE B.C. SAY

"GRID-BASED" \Rightarrow NOT
ASSEMBLING AND STORING
A MATRIX.

FINITE DIFF. APPROX.

$$\frac{U_{i+1,j} - 2U_{i,j} + U_{i-1,j}}{\Delta x^2} + \frac{U_{i,j+1} - 2U_{i,j} + U_{i,j-1}}{\Delta y^2} = f_{i,j}$$

Let $m =$ ITERATION #, $m =$ "old", $m+1 =$ "new" (superscript)

JACOBI:
$$U_{i,j}^{m+1} = \frac{f_{i,j} - \frac{1}{\Delta x^2} (U_{i+1,j}^m + U_{i-1,j}^m) - \frac{1}{\Delta y^2} (U_{i,j+1}^m + U_{i,j-1}^m)}{(-\frac{2}{\Delta x^2} + \frac{-2}{\Delta y^2})};$$

consider the simple case, $\Delta x = \Delta y = \Delta$, Jacobi can be rewritten as:

$$U_{i,j}^{m+1} = U_{i,j}^m + \frac{1}{4} \left(-f_{i,j} \Delta^2 + U_{i-1,j}^m + U_{i,j-1}^m + U_{i,j+1}^m + U_{i+1,j}^m - 4U_{i,j}^m \right)$$

this is the error in the equation at $\leftarrow \delta_{i,j}^m$
(i,j) at iteration m ! can use for convergence check

So,

```

for i = 2: NX-1
for j = 2: NY-1
    delta(i,j) =
    unew(i,j) =
end
end
d = max(max(abs(delta)))
u = unew
    
```

... this is basically what we need to do, while $d >$ toler

IF WE FOLLOW THE JACOBI APPROACH CLOSELY, NOTE THAT WHEN WE GET TO (i, j) , WE ALREADY HAVE $U_{i,j-1}^{m+1}$, $U_{i-1,j}^{m+1}$ - WHY NOT USE THESE HOPEFULLY BETTER ESTIMATES?

GAUSS-SEIDEL:

$$U_{i,j}^{m+1, G-S} = U_{i,j}^m + \frac{1}{4} \left(-f_{i,j} \Delta^2 + \underbrace{U_{i-1,j}^{m+1} + U_{i,j-1}^{m+1} + U_{i+1,j}^m + U_{i,j+1}^m - 4U_{i,j}^m}_{\delta_{i,j}^{m, G-S}} \right)$$

IN THIS CASE THERE IS NO NEED TO DISTINGUISH "OLD" AND "NEW" - CAN OVERWRITE THE OLD u VALUES AS AND WHEN THEY ARE UPDATED!

SUCCESSIVE OVER-RELAXATION: (SOR)

$$U_{i,j}^{m+1, SOR} = U_{i,j}^m + \omega \delta_{i,j}^{m, G-S}, \quad \text{where } \omega > \frac{1}{4} \quad (\omega = \frac{1}{4} \text{ is same as Gauss-Seidel})$$

($< \frac{1}{4} \Rightarrow$ "under relaxation")

CAN REWRITE AS: (note: $\delta_{i,j}^{m, G-S} = 4(U_{i,j}^{m+1, G-S} - U_{i,j}^m)$)

$$U_{i,j}^{m+1, SOR} = (1-4\omega) U_{i,j}^m + 4\omega U_{i,j}^{m+1, G-S}$$

FOR $\omega < \frac{1}{4}$, THIS IS LIKE GIVING SOME WEIGHT TO $U_{i,j}^{m+1}$ (Gauss-Seidel) AND SOME WEIGHT TO $U_{i,j}^m$ (OLD). FOR $\omega > \frac{1}{4}$, WE ARE ASSIGNING A NEGATIVE WEIGHT TO $U_{i,j}^m$ AND EXCESS WEIGHT TO $U_{i,j}^{m+1}$ (Gauss-Seidel)! THIS TURNS OUT TO ACCELERATE THE CONVERGENCE!! (WORKS FOR $\omega < \frac{1}{2}$)

IN THE NEXT PROJECT WE WILL SEE HOW VARYING ω INFLUENCES THE NUMBER OF ITERATIONS NEEDED FOR CONVERGENCE.

CAN FOR-LOOPS IN JACOBI / GAUSS-SEIDEL / SOR BE REPLACED WITH A SINGLE LINE ACTING ON A WHOLE MATRIX? (VECTORIZING?)

WITH TYPE-II B.C., the nodal equations are changed as we discussed earlier while developing the matrix form.

e.g. with Type II on top edge, the eqns. for the uppermost interior nodes becomes: ($i, j = NY-1$)

$$\frac{1}{\Delta x^2} U_{i-1, NY-1} + \frac{1}{\Delta y^2} U_{i, NY-2} + \left(\frac{-2}{\Delta x^2} + \frac{-1}{\Delta y^2} \right) U_{i, NY-1} + \frac{1}{\Delta x^2} U_{i+1, NY-1} = f_{i, NY-1} + \frac{\gamma}{\Delta y}$$

specified flux \downarrow

For $\Delta x = \Delta y = \Delta$, JACOBI ITERATION EQN. BECOMES:

$$U_{i, NY-1}^{m+1} = U_{i, NY-1}^m + \frac{1}{3} \left(-f_{i, NY-1} \Delta^2 - \gamma \Delta + U_{i-1, NY-1}^m + U_{i, NY-2}^m + U_{i+1, NY-1}^m - 3 U_{i, NY-1}^m \right)$$

modified $\delta_{i, NY-1}^m$

\uparrow
 $\frac{1}{3}$, NOT $\frac{1}{4}$

SIM. $U_{i, NY-1}^{m+1, G-S} = U_{i, NY-1}^m + \frac{1}{3} \left(\dots + \delta_{i, NY-1}^{m+1} + \delta_{i, NY-1}^{m+1} + \dots - \dots \right)$

modified $\delta_{i, NY-1}^{m, G-S}$

FOR SOR,

$$U_{i, NY-1}^{m+1, SOR} = U_{i, NY-1}^m + \frac{4}{3} \omega \delta_{i, NY-1}^{m, G-S}$$

- THESE MODIFICATIONS WILL NEED TO BE USED AT FIRST/LAST ROW/COLUMN INTERIOR NODES ADJACENT TO A TYPE II BOUNDARY NODE. THE CORRESPONDING BOUNDARY NODES $U_{i, NY}$ (OR EQUIVALENT) ARE NOT INVOLVED IN THE SYSTEM OF EQS. SOLVED. THEY ARE OBTAINED AFTER FULL SOLUTION, E.G. $U_{i, NY}^{final} = U_{i, NY-1}^{final} + \gamma \Delta y$ ETC.
- AT CORNER NODES, IF YOU HAVE TWO TYPE II BOUNDARIES, THE EQUATION WILL CHANGE FURTHER

