



## 1D Poisson solver with fast Fourier transform

Again, we want to solve the 1-dimensional Poisson equation

$$-\phi''(x) = \rho(x) \quad x \in [a, b] \subset \mathbb{R}, \quad (1)$$

with periodic boundary conditions

$$\phi(a) = \phi(b) \quad (2)$$

As we have seen last week, this equation does not have a unique solution. In order to get a unique solution we will be imposing the 0-mean condition:

$$\int_a^b \phi(x) \, dx = 0 \quad (3)$$

So far, we have explicitly solved the system by solving  $A_h \Phi_h = \rho_h$ . This week, we want to use the fact that the system matrix

$$A_h = \frac{1}{h^2} \begin{pmatrix} 2 & -1 & & & -1 \\ -1 & 2 & -1 & & \\ & -1 & 2 & -1 & \\ & & \ddots & \ddots & \ddots \\ & & & -1 & 2 & -1 \\ -1 & & & & -1 & 2 \end{pmatrix} \quad (4)$$

is circulant with entries  $c_0 = 2/h^2$ ,  $c_1 = -1/h^2$ ,  $c_{N-1} = -1/h^2$ . We have seen in the lecture that a circulant matrix  $C$  is always diagonalisable

$$C = P \Lambda P^* \quad (5)$$

where  $P$  is the matrix from the discrete Fourier transformation with entries

$$P_{jk} = \exp\left(-\frac{2i\pi jk}{N}\right) \quad (6)$$

and  $P^* = \frac{1}{N} P^{-1}$  its complex conjugate.

This means that if  $\Lambda$  is invertible, we can simply compute the solution via

$$\Phi_h = P \Lambda^{-1} P^* \rho_h \quad (7)$$

1. What are the eigenvalues of  $A_h$ ? Is  $\Lambda$  indeed invertible?
2. Discretize (3). How does this affect the 0-th Fourier mode of  $\phi$ ?
3. Now that you have determined the value of  $\hat{\phi}_0$ , implement the Poisson-solver based on FT, following this prescription:
  - (a) Evaluate  $\rho$  at the internal grid points and apply the inverse Fourier transform  $P^*$  resulting in the vector  $\hat{\rho}$ .
  - (b) Multiply  $\hat{\rho}$  with  $\Lambda^{-1}$  and add  $\hat{\phi}_0$  as the 0-th entry.
  - (c) Apply the Fourier transform  $P$  to obtain your numerical solution  $\Phi_h$ .
4. Test your code using the same manufactured solution as on Sheet 2. Plot your solutions and check the convergence rate.