



## 1D Poisson solver with FD for mixed and periodic BC

We revisit the 1-dimensional Poisson equation

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

with given  $\rho \in C^0([a, b])$ .

### 1. Mixed boundary conditions.

We will solve (1) with mixed boundary conditions (also called Neumann BC):

$$\phi(a) = \alpha \quad \phi'(b) = \gamma. \quad (2)$$

1. Does (1)-(2) possess a unique solution? (Hint: Look at the exercise from last week.)

In order to apply finite differences we now also need a finite differences approximation of the derivative at the boundary. First we will consider

$$\phi'(x_N) = \frac{1}{h} (\phi_N - \phi_{N-1}) \quad (3)$$

2. Write a finite difference solver with the boundary conditions (2). Use the same parameters as in exercise sheet 1, replacing  $\beta$  with  $\gamma = 1$ . Again, check the eigenvalues of the system matrix and the convergence rate, and plot your results. (Hint: You can reuse most of the code from last week.)

As you can see, the approximation of the derivative has affected our convergence order. Our aim now, is to find a second order approximation for the derivative at the boundary. For that, take the ansatz

$$\phi'(x_N) = \frac{1}{h} (c_1 \phi_N + c_2 \phi_{N-1} + c_3 \phi_{N-2}) \quad (4)$$

3. With the use of the Taylor expansion, find the coefficients  $c_1, c_2, c_3$  for which this approximation is of order 2.
4. Implement the alternative, second order derivative in your code. Check the convergence rate and plot your results.

## 2. Periodic boundary conditions.

Consider now a periodic solution with period  $L = b - a$

$$\phi(x + L) = \phi(x) \quad \forall x \in \mathbb{R} \quad (5)$$

i.e. periodic boundary conditions

$$\phi(a) = \phi(b) \quad (6)$$

It is sufficient to compute the solution in  $[a, b)$  and there are now  $N$  unknowns.

1. Does this type of boundary condition bring a solvability condition onto  $\rho$ ? Does the problem (1),(5) have a unique solution?
2. Discretize the problem (1), (5). (Hint:  $\phi_N = \phi_0$  and  $\phi_{-1} = \phi_{N-1}$ ). Check the eigenvalues of the system matrix  $A$ . Does this correspond to your answer in the previous question?
3. Impose  $\phi(a) = 0$  on the system matrix and check the eigenvalues again.
4. Set  $a = 0$ ,  $b = 2\pi$  and take  $\rho = 4 \sin(2x)$  for which the analytical solution reads  $\phi(x) = \sin(2x)$ . Plot your results and check the convergence rate.