



筑波大学

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Numerical Simulation

Homework 2

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Task 1: Dependence of Fourier Series Coefficients

The Fourier series for the rectangular and triangular functions decompose these functions into their sinusoidal components, focusing on the coefficients b_n and a_n .

Rectangular Function

The coefficient b_n for the rectangular function, associated with its sine series due to odd symmetry, is derived as follows:

$$b_n = \int_0^L f(x) \sin\left(\frac{2\pi nx}{L}\right) dx$$

For a unit amplitude, this evaluates to:

$$b_n = \frac{L}{2\pi n} (1 - \cos(\pi n))$$

This reflects the function's sharp transitions and captures the essence in sine series components.

$$\begin{aligned} \star 1. \\ b_n &:= \int_0^L f(x) \cdot \sin(2\pi nx/L) dx = \int_0^L 1 \cdot \sin(2\pi nx/L) dx + \int_L^{2L} 0 \cdot \sin(2\pi nx/L) dx = \\ &= \left(-\cos\left(\frac{2\pi nx}{L}\right) \cdot \frac{L}{2\pi n} \right) \Big|_0^L \stackrel{\Delta=\frac{L}{2}}{=} -\cos\left(\frac{2\pi n L}{L \cdot 2}\right) \cdot \frac{L}{2\pi n} + 1 \cdot \frac{L}{2\pi n} = \\ &= \frac{L}{2\pi n} \times (1 - \cos(\pi n)) \end{aligned}$$

Figure 1: Solution for b_n

Triangular Function

The coefficients a_n for the triangular function, associated with cosine terms due to even symmetry, are derived as:

$$a_n = \int_0^L f(x) \cos\left(\frac{2\pi nx}{L}\right) dx$$

Considering a specific setup:

$$a_n = \frac{\alpha}{2} \left(\frac{L}{\pi n}\right)^2 (1 + \cos(\pi n))$$

This captures the linear gradients of the triangular function, smoothing the approximation.

Handwritten derivation of the coefficient a_n for a triangular function. The derivation starts with the integral definition of a_n , splits it into two parts (I and -I), and then uses integration by parts to solve it. The final result is $a_n = \frac{\alpha}{2} \left(\frac{L}{\pi n}\right)^2 (1 + \cos(\pi n))$.

Figure 2: Solution for a_n

Note: The variable n represents the harmonic order or frequency component of the Fourier series, enhancing the original function's approximation with more detailed harmonic inclusion.

Task 2: Further Analysis on Fourier Series

Alternative Spectrum Computation for Triangular Function

An interesting alternative to compute the spectrum of the triangular function, given the spectrum of the rectangular function, is through the use of the convolution theorem. In Fourier analysis, convolution in the time domain is equivalent to multiplication in the frequency domain. Since a triangular function can be modeled as the convolution of two rectangular functions, the spectrum of the triangular function can be obtained by squaring the magnitude of the spectrum of the rectangular function:

$$\hat{f}_{\text{triangle}}(k) = \left(\hat{f}_{\text{rect}}(k)\right)^2$$

This approach leverages the properties of Fourier transforms to simplify the process and directly relate the characteristics of these fundamental shapes.

Task 3: Comparative Analysis on Aliasing

Regarding aliasing effects, using convolution to obtain the spectrum of the triangular function is generally less problematic compared to direct computation. Aliasing, a consequence of insufficient sampling rate, misrepresents high-frequency components as lower frequencies. Through convolution:

Reduced Aliasing = Effective use of existing data without necessitating higher sampling frequencies

This method minimizes the risk of aliasing because it inherently smooths the spectrum, spreading the energy of sharp transitions over a broader range of frequencies, thus providing a more faithful representation of the original signal at lower sampling rates.

Note: The analytical approach through convolution not only simplifies calculations but also provides a more robust method against the aliasing effects commonly encountered in digital signal processing.

Numerics Exercise 1: Phase Space Distribution Function

The goal is to analyze a simple Fortran 90 program that simulates an electron plasma within an electrostatic framework. The program includes routines to initialize an electron plasma, compute the charge density, and perform both forward and backward discrete Fourier transforms. These transformations help in understanding the spatial and velocity distributions of electrons.

The phase space distribution function, $f(x, v_x)$, represents the density of particles in phase space. It is computed using arrays that represent position x and velocity v_x of particles. The Fortran code initializes these arrays and then calculates $f(x, v_x)$ by mapping the distribution of electrons over their respective positions and velocities.

To compare the numerical approximation of $f(x, v_x)$ with its theoretical or analytical counterpart, plotting both distributions allows for a visual assessment of the accuracy and efficacy of the simulation. This step is crucial for validating the numerical model against known physical behaviors or analytical solutions.

Key Steps in the Simulation:

- Initialize electron plasma with position and velocity arrays.
- Compute the phase space distribution function $f(x, v_x)$.
- Plot and compare the numerical results with the analytical function, if available, to verify the simulation's accuracy.

Sample Fortran 90 Code for Phase Space Distribution

```

1 program phase_space_distribution
2   implicit none
3   integer, parameter :: N = 1000
4   real, dimension(N) :: x, vx
5   real, dimension(N) :: f
6   integer :: i
7
8   ! Initialize position and velocity
9   do i = 1, N
10      x(i) = i * 0.1 ! Example: position spaced at 0.1 units
11      vx(i) = sin(real(i) * 0.1) ! Example: velocity as a function of position
12   end do
13
14   ! Compute phase space distribution function
15   do i = 1, N
16      f(i) = exp(-x(i) * x(i) / 2.0) * exp(-vx(i) * vx(i) / 2.0) ! Gaussian
17   end do
18
19   ! Output the results (to be plotted externally)
20   do i = 1, N
21      write(*,*) x(i), vx(i), f(i)
22   end do
23 end program phase_space_distribution

```

Numerics Exercise 2: Analyzing DFT Accuracy in Charge Density Computation

Here we focus on evaluating the accuracy of the Discrete Fourier Transform (DFT) used in computing charge density within a simulation framework. The DFT is advantageous for its ability to handle complex variables efficiently, but it comes with challenges, particularly concerning numerical accuracy and the elegance of the implementation.

Objective:

- Implement both forward and backward discrete Fourier transforms to process charge density.
- Analyze the charge density distribution before and after the transforms to evaluate the DFT's accuracy.
- Identify potential sources of error, such as numerical precision issues and the algorithmic handling of complex numbers.
- Suggest improvements such as using higher precision arithmetic libraries or optimizing the grid sizes.

Note: Considerations are crucial for understanding how transformations affect the data integrity in simulations and for ensuring that the numerical solutions closely represent the physical phenomena being modeled.

Sample Fortran 90 Code for DFT Analysis

```
1  program dft_analysis
2  implicit none
3  integer, parameter :: N = 256 ! Sample size
4  complex, dimension(N) :: chargeDensity, dftResult, idftResult
5  integer :: i
6
7  ! Initialize the charge density array with some values
8  do i = 1, N
9      chargeDensity(i) = cos(2.0 * pi * real(i) / real(N)) + sin(2.0 * pi * real(i) /
10     real(N)) * (0.0, 1.0)
11  end do
12
13  ! Perform the Discrete Fourier Transform
14  call dft(chargeDensity, dftResult, N)
15
16  ! Perform the Inverse Discrete Fourier Transform
17  call idft(dftResult, idftResult, N)
18
19  ! Output the results to compare
20  do i = 1, N
21      write(*,*) 'Original:', chargeDensity(i), 'After IDFT:', idftResult(i)
22  end do
23 end program dft_analysis
24
25 subroutine dft(inputArray, outputArray, size)
26 complex, dimension(size), intent(in) :: inputArray
27 complex, dimension(size), intent(out) :: outputArray
28 integer, intent(in) :: size
29 integer :: k, n
30 complex :: sum
31
32 do k = 1, size
33     sum = (0.0, 0.0)
34     do n = 1, size
35         sum = sum + inputArray(n) * exp(-2.0 * pi * (0.0, 1.0) * real(n - 1) * real(
36         k - 1) / real(size))
37     end do
38     outputArray(k) = sum / real(size)
39 end do
40 end subroutine dft
```

```

40 subroutine idft(inputArray, outputArray, size)
41     complex, dimension(size), intent(in) :: inputArray
42     complex, dimension(size), intent(out) :: outputArray
43     integer, intent(in) :: size
44     integer :: k, n
45     complex :: sum
46
47     do k = 1, size
48         sum = (0.0, 0.0)
49         do n = 1, size
50             sum = sum + inputArray(n) * exp(2.0 * pi * (0.0, 1.0) * real(n - 1) * real(k
- 1) / real(size))
51         end do
52         outputArray(k) = sum
53     end do
54 end subroutine idft

```

Numerics Exercise 3: Real Vector Charge Density Handling

Here all modifications stand for charging density in x-space for a real vector while transforming it into the appropriate subroutines.

Sample Fortran 90 Code for Handling Real Vector Charge Density

```

1 program real_to_complex_dft
2     implicit none
3     integer, parameter :: N = 256
4     real, dimension(N) :: realChargeDensity
5     complex, dimension(N) :: complexChargeDensity, dftResult
6     integer :: i
7
8     ! Initialize real vector for charge density
9     do i = 1, N
10         realChargeDensity(i) = sin(2.0 * pi * real(i) / real(N))
11     end do
12
13     ! Convert real charge density to complex format for DFT
14     do i = 1, N
15         complexChargeDensity(i) = cmplx(realChargeDensity(i), 0.0, kind=kind(0.0))
16     end do
17
18     ! Call DFT subroutine (to be implemented)
19     call dft(complexChargeDensity, dftResult, N)
20
21     ! Output results for verification
22     do i = 1, N
23         write(*,*) 'DFT Result:', dftResult(i)
24     end do
25 end program real_to_complex_dft
26
27 ! Sample DFT subroutine (simplified)
28 subroutine dft(inputArray, outputArray, size)
29     complex, dimension(size), intent(in) :: inputArray
30     complex, dimension(size), intent(out) :: outputArray
31     integer, intent(in) :: size
32     integer :: k, n
33     complex :: sum
34
35     do k = 1, size
36         sum = (0.0, 0.0)
37         do n = 1, size
38             sum = sum + inputArray(n) * exp(-2.0 * pi * (0.0, 1.0) * real(n - 1) * real(
k - 1) / real(size))
39         end do
40         outputArray(k) = sum / real(size)
41     end do
42 end subroutine dft

```

Numerics Exercise 4: Backward Transform of Electric Field

This exercise entails computing the electric field by applying the k-space version of the Laplace operator to the transformed charge density. This method replaces the direct computation of the electric field in real space, offering a refined approach to understanding electromagnetic phenomena in simulations.

Methodology:

- The charge density is transformed to k-space using a discrete Fourier transform (DFT).
- The electric field in k-space is computed by applying the Laplace operator, which in k-space translates to multiplying by $-k^2$ (where k is the wave number).
- An inverse DFT is used to convert the electric field back to real space, allowing observation of the spatial characteristics of the field under different charge density distributions.

Note: This approach is crucial for accurately modeling fields in scenarios where direct real-space calculations may introduce errors or inefficiencies, particularly in homogeneous or near-homogeneous distributions where analytical solutions are complex or intractable.

Sample Fortran 90 Code for Electric Field Computation

```
1 program electric_field_computation
2   implicit none
3   integer, parameter :: N = 256
4   complex, dimension(N) :: chargeDensity, electricField, kSpaceChargeDensity
5   real, parameter :: pi = 3.14159265358979323846
6   integer :: i
7
8   ! Initialize charge density
9   chargeDensity = (1.0, 0.0)
10
11  ! Transform charge density to k-space using DFT
12  call dft(chargeDensity, kSpaceChargeDensity, N)
13
14  ! Compute electric field in k-space using Laplace operator
15  do i = 1, N
16    if (i == 1) then
17      electricField(i) = (0.0, 0.0)
18    else
19      electricField(i) = kSpaceChargeDensity(i) / (-4.0 * pi * pi * (real(i - 1)/
20      real(N))**2)
21    endif
22  end do
23
24  ! Inverse DFT to get electric field in real space
25  call idft(electricField, N)
26
27  ! Output the electric field for visualization
28  do i = 1, N
29    write(*,*) 'Electric Field:', electricField(i)
30  end do
31 end program electric_field_computation
32 ! Implementations for dft and idft follow...
```

References

1. Mamanchuk N., University of Tsukuba, Github, June 8, 2024. Available online: <https://github.com/RIFLE>