

MOONS - Successive Over-Relaxation (SOR)

Equations

The finite difference equation to solve begins with the Poisson equation:

$$\nabla \cdot (\sigma \nabla u) = f$$

Non-uniform grid for cell based data

Using the definition

$$\Delta h_{ci} = h_{ci} - h_{ci-1}$$

$$\Delta h_{ni} = h_{ni} - h_{ni-1}$$

For a non-uniform stencil, we have

$$\frac{\sigma_{i+\frac{1}{2}} \left(\frac{u_{i+1,j,k} - u_{i,j,k}}{\Delta x_{ci+1}} \right) - \sigma_{i-\frac{1}{2}} \left(\frac{u_{i,j,k} - u_{i-1,j,k}}{\Delta x_{ci}} \right)}{\Delta x_{ni+1}} + \frac{\sigma_{j+\frac{1}{2}} \left(\frac{u_{i,j,k+1} - u_{i,j,k}}{\Delta y_{cj+1}} \right) - \sigma_{j-\frac{1}{2}} \left(\frac{u_{i,j,k} - u_{i,j,k-1}}{\Delta y_{cj}} \right)}{\Delta y_{nj+1}} + \frac{\sigma_{k+\frac{1}{2}} \left(\frac{u_{i,j,k+1} - u_{i,j,k}}{\Delta z_{ck+1}} \right) - \sigma_{k-\frac{1}{2}} \left(\frac{u_{i+1,j,k} - u_{i,j,k-1}}{\Delta z_{ck}} \right)}{\Delta z_{nk+1}} = f_{ijk}$$

Collecting terms we have

$$u_{i,j,k} \left(-\frac{1}{\Delta x_{ni+1}} \left(\frac{\sigma_{i+\frac{1}{2}}}{\Delta x_{ci+1}} + \frac{\sigma_{i-\frac{1}{2}}}{\Delta x_{ci}} \right) - \frac{1}{\Delta y_{nj+1}} \left(\frac{\sigma_{j+\frac{1}{2}}}{\Delta y_{cj+1}} + \frac{\sigma_{j-\frac{1}{2}}}{\Delta y_{cj}} \right) - \frac{1}{\Delta z_{nk+1}} \left(\frac{\sigma_{k+\frac{1}{2}}}{\Delta z_{ck+1}} + \frac{\sigma_{k-\frac{1}{2}}}{\Delta z_{ck}} \right) \right) +$$
$$u_{i+1,j,k} \left(\frac{\sigma_{i+\frac{1}{2}}}{\Delta x_{ci+1} \Delta x_{ni+1}} \right) + u_{i-1,j,k} \left(\frac{\sigma_{i-\frac{1}{2}}}{\Delta x_{ci} \Delta x_{ni+1}} \right) + u_{i,j,k+1} \left(\frac{\sigma_{j+\frac{1}{2}}}{\Delta y_{cj+1} \Delta y_{nj+1}} \right) + u_{i,j,k-1} \left(\frac{\sigma_{j-\frac{1}{2}}}{\Delta y_{cj} \Delta y_{nj+1}} \right) + \dots + u_{i,j,k+1} + u_{i,j,k-1} = f_{ijk}$$

Solving for u_{ijk} we have

$$u_{ijk} = \frac{u_{i+1,j,k} \left(\frac{\sigma_{i+\frac{1}{2}}}{\Delta x_{ci+1} \Delta x_{ni+1}} \right) + u_{i-1,j,k} \left(\frac{\sigma_{i-\frac{1}{2}}}{\Delta x_{ci} \Delta x_{ni+1}} \right) + u_{i,j,k+1} \left(\frac{\sigma_{j+\frac{1}{2}}}{\Delta y_{cj+1} \Delta y_{nj+1}} \right) + u_{i,j,k-1} \left(\frac{\sigma_{j-\frac{1}{2}}}{\Delta y_{cj} \Delta y_{nj+1}} \right) + u_{i,j,k+1} \left(\frac{\sigma_{k+\frac{1}{2}}}{\Delta z_{ck+1} \Delta z_{nk+1}} \right) + u_{i,j,k-1} \left(\frac{\sigma_{k-\frac{1}{2}}}{\Delta z_{ck} \Delta z_{nk+1}} \right) - f_{ijk}}{\frac{1}{\Delta x_{ni+1}} \left(\frac{\sigma_{i+\frac{1}{2}}}{\Delta x_{ci+1}} + \frac{\sigma_{i-\frac{1}{2}}}{\Delta x_{ci}} \right) + \frac{1}{\Delta y_{nj+1}} \left(\frac{\sigma_{j+\frac{1}{2}}}{\Delta y_{cj+1}} + \frac{\sigma_{j-\frac{1}{2}}}{\Delta y_{cj}} \right) + \frac{1}{\Delta z_{nk+1}} \left(\frac{\sigma_{k+\frac{1}{2}}}{\Delta z_{ck+1}} + \frac{\sigma_{k-\frac{1}{2}}}{\Delta z_{ck}} \right)}$$

In MOONS, this is written as

$$u_{ijk} = \frac{u_{i+1,j,k} \left(\frac{\sigma_{i+\frac{1}{2}}}{\Delta x_{ci+1} \Delta x_{ni+1}} \right) + u_{i-1,j,k} \left(\frac{\sigma_{i-\frac{1}{2}}}{\Delta x_{ci} \Delta x_{ni+1}} \right) + u_{i,j+1,k} \left(\frac{\sigma_{j+\frac{1}{2}}}{\Delta y_{cj+1} \Delta y_{nj+1}} \right) + u_{i,j-1,k} \left(\frac{\sigma_{j-\frac{1}{2}}}{\Delta y_{cj} \Delta y_{nj+1}} \right) + u_{i,j,k+1} \left(\frac{\sigma_{k+\frac{1}{2}}}{\Delta z_{ck+1} \Delta z_{nk+1}} \right) + u_{i,j,k-1} \left(\frac{\sigma_{k-\frac{1}{2}}}{\Delta z_{ck} \Delta z_{nk+1}} \right) - f_{ijk}}{r}$$

Where

$$r = \frac{1}{\Delta x_{ni+1}} \left(\frac{\sigma_{i+\frac{1}{2}}}{\Delta x_{ci+1}} + \frac{\sigma_{i-\frac{1}{2}}}{\Delta x_{ci}} \right) + \frac{1}{\Delta y_{nj+1}} \left(\frac{\sigma_{j+\frac{1}{2}}}{\Delta y_{cj+1}} + \frac{\sigma_{j-\frac{1}{2}}}{\Delta y_{cj}} \right) + \frac{1}{\Delta z_{nk+1}} \left(\frac{\sigma_{k+\frac{1}{2}}}{\Delta z_{ck+1}} + \frac{\sigma_{k-\frac{1}{2}}}{\Delta z_{ck}} \right)$$

Non-uniform grid for node based data

Using the definition

$$\Delta h_{ci} = h_{ci} - h_{ci-1}$$

$$\Delta h_{ni} = h_{ni} - h_{ni-1}$$

For a non-uniform stencil, we have

$$\frac{\left(\frac{u_{i+1,j,k} - u_{i,j,k}}{\Delta x_{ni+1}} \right) - \left(\frac{u_{i,j,k} - u_{i-1,j,k}}{\Delta x_{ni}} \right)}{\Delta x_{ci+1}} + \dots = f_{ijk}$$

Collecting terms

...

Solving for u_{ijk} we have

$$u_{ijk} = \frac{u_{i+1,j,k} \left(\frac{1}{\Delta x_{ci+1} \Delta x_{ni+1}} \right) + u_{i-1,j,k} \left(\frac{1}{\Delta x_{ci} \Delta x_{ni+1}} \right) + u_{i,j+1,k} \left(\frac{1}{\Delta y_{cj+1} \Delta y_{nj+1}} \right) + u_{i,j-1,k} \left(\frac{1}{\Delta y_{cj} \Delta y_{nj+1}} \right) + u_{i,j,k+1} \left(\frac{1}{\Delta z_{ck+1} \Delta z_{nk+1}} \right) + u_{i,j,k-1} \left(\frac{1}{\Delta z_{ck} \Delta z_{nk+1}} \right) - f_{ijk}}{\left(\frac{1}{\Delta x_{ci+1}} \left(\frac{1}{\Delta x_{ni+1}} + \frac{1}{\Delta x_{ni}} \right) + \frac{1}{\Delta y_{cj+1}} \left(\frac{1}{\Delta y_{nj+1}} + \frac{1}{\Delta y_{nj}} \right) + \frac{1}{\Delta z_{ck+1}} \left(\frac{1}{\Delta z_{nk+1}} + \frac{1}{\Delta z_{nk}} \right) \right)}$$

SOR Parameter

The SOR Poisson solver was developed and the following optimal parameter was used:

$$\omega_{opt} = \frac{2}{1 + \sqrt{1 - \frac{\left(\cos\left(\frac{\pi}{N_x}\right) + \cos\left(\frac{\pi}{N_y}\right) + \cos\left(\frac{\pi}{N_z}\right) \right)^2}{3}}}$$

References

http://ocw.mit.edu/courses/mechanical-engineering/2-29-numerical-fluid-mechanics-fall-2011/lecture-notes/MIT2_29F11_lect_16.pdf

http://12000.org/my_courses/UC_davis/fall_2010/math_228a/HWs/HW3/Neumman_BC/Neumman_BC.htm

<http://www.physics.buffalo.edu/phy410-505/topic6/>

<http://www.ldeo.columbia.edu/~mspieg/mmm/BVPs.pdf>

http://www.serc.iisc.ernet.in/graduation-theses/Karthik_M.Tech._project_report.pdf

http://people.sc.fsu.edu/~jburkardt/f_src/fftpack5.1/fftpack5.1.html