


Laplace Equation $\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0$

$0 \leq x \leq L$
 $0 \leq y \leq W$

Boundary Conditions \rightarrow
 $\phi(x, 0) = 0$
 $\phi(x, W) = 1$
 $\phi(0, y) = 0$
 $\phi(L, y) = 0$

$\phi(x, y) = \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1} + 1}{n} \sin\left(\frac{n\pi x}{L}\right) \frac{\sinh\left(\frac{n\pi y}{L}\right)}{\sinh\left(\frac{n\pi W}{L}\right)}$

$L = W = 1$ n from 1:50

$0 \leq x \leq 1$
 $0 \leq y \leq 1$

$i \cdot x = j \cdot x = 50$ ①
 $i \cdot x = j \cdot x = 100$ ② Based on other parts

$\Delta x = \frac{x_1 - x_0}{1 \cdot x} = \frac{1 - 0}{1 \cdot x} = \frac{1}{1 \cdot x}$

$\Delta y = \frac{1}{j \cdot x}$

residual = 1E-05

Laplace Equation

Jacobi Method

$\frac{u_{i,j}^n - 2u_{i,j}^{n+1} + u_{i-1,j}^n}{\Delta x^2} + \frac{u_{i,j}^n - 2u_{i,j}^{n+1} + u_{i,j-1}^n}{\Delta y^2} = 0$

For our case

$i = 2 \rightarrow i \cdot x + 1$

$j = 2 \rightarrow j \cdot x + 1$

$u_{i,j}^{n+1} = h^2 \left[\frac{1}{\Delta x^2} (u_{i+1,j}^n + u_{i-1,j}^n) + \frac{1}{\Delta y^2} (u_{i,j+1}^n + u_{i,j-1}^n) \right]$

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

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

Gauss Seidel Method

$\frac{u_{i,j}^n - 2u_{i,j}^{n+1} + u_{i-1,j}^{n+1}}{\Delta x^2} + \frac{u_{i,j}^n - 2u_{i,j}^{n+1} + u_{i,j-1}^{n+1}}{\Delta y^2} = 0$

Also a new time step

$f_{ij} = 0$

$u_{i,j}^{n+1} = u_{i,j}^n + w(\hat{u}_{i,j} - u_{i,j}^n)$
 red new value
 relaxation factor = 1 for Gauss Seidel.

Substituting in yields.

$$\frac{u_{i,n}^n - 2 \left[u_{ij}^n + \frac{1}{\omega} (u_{ij}^{n+1} - u_{ij}^n) \right] + u_{i-1,j}^{n+1}}{\Delta x^2} + \frac{u_{i,j,n}^n - 2 \left[u_{ij}^n + \frac{1}{\omega} (u_{ij}^{n+1} - u_{ij}^n) \right] + u_{i,j-1}^{n+1}}{\Delta y^2} = 0$$

Update Form

$$\frac{1}{\omega} \frac{1}{h^2} u_{ij}^{n+1} = \frac{1}{\Delta x^2} (u_{i,n}^n + u_{i-1,j}^{n+1}) + \frac{1}{\Delta y^2} (u_{i,j,n}^n + u_{i,j-1}^{n+1}) - \frac{1}{h^2} (1 - \frac{1}{\omega}) u_{ij}^n$$

$\omega=1$ for Gauss Seidel

$\hookrightarrow 0$ for Gauss Seidel.

$$\frac{1}{h^2} u_{ij}^{n+1} = \frac{1}{\Delta x^2} (u_{i,n}^n + u_{i-1,j}^{n+1}) + \frac{1}{\Delta y^2} (u_{i,j,n}^n + u_{i,j-1}^{n+1})$$

Our relaxation method ($\omega=1.8$)

SLOR

$$\frac{u_{i,n}^n - 2 \tilde{u}_{ij} + u_{i-1,j}^{n+1}}{\Delta x^2} + \frac{\tilde{u}_{i,j,n} - 2 \tilde{u}_{ij} + \tilde{u}_{i,j-1}}{\Delta y^2} = 0$$

SOR

$$\frac{u_{i,n}^n - 2 \tilde{u}_{ij} + u_{i-1,j}^{n+1}}{\Delta x^2} + \frac{u_{i,j,n}^n - 2 \tilde{u}_{ij} + u_{i,j-1}^{n+1}}{\Delta y^2} = 0$$

\tilde{u}_{ij} is a provisional update

$$u_{ij}^{n+1} = u_{ij}^n + \omega (\tilde{u}_{ij} - u_{ij}^n)$$

$$\hat{u}_{ij} = u_{ij}^n + \frac{1}{\omega} (u_{ij}^{n+1} - u_{ij}^n)$$

\hat{u}_{ij} solved first

$$\begin{cases} i = \text{const} \\ j = 2, \dots, j_{x-1} \end{cases}$$

$$\begin{bmatrix} q_1 & r_1 \\ p_2 & q_2 & r_2 \\ & p_j & q_j & r_j \\ & & p_{j+1} & q_{j+1} & r_{j+1} \\ & & & p_{jx} & q_{jx} \end{bmatrix} \cdot \vec{x} = \vec{s}$$

$$\frac{u_{i,n}^n - 2 \hat{u}_{ij} + u_{i-1,j}^{n+1}}{\Delta x^2} + \frac{\hat{u}_{i,j,n} - 2 \hat{u}_{ij} + \hat{u}_{i,j-1}}{\Delta y^2} = 0$$

$$\frac{1}{\Delta x^2} (u_{i,n}^n - 2 \hat{u}_{ij} + u_{i-1,j}^{n+1}) + \frac{1}{\Delta y^2} (\hat{u}_{i,j,n} - 2 \hat{u}_{ij} + \hat{u}_{i,j-1}) = 0$$

$$\frac{u_{i,n}^n + u_{i-1,j}^{n+1}}{\Delta x^2} - \frac{2 \hat{u}_{ij}}{\Delta x^2} + \frac{\hat{u}_{i,j,n}}{\Delta y^2} - \frac{2 \hat{u}_{ij}}{\Delta y^2} + \frac{\hat{u}_{i,j-1}}{\Delta y^2} = 0$$

$$\begin{aligned} \frac{\tilde{u}_{i,j-1}}{\Delta y^2} - 2\left(\frac{1}{\Delta x^2} + \frac{1}{\Delta y^2}\right) \tilde{u}_{ij} + \frac{\tilde{u}_{i,j+1}}{\Delta y^2} &= - \left[\frac{u_{i+1,j}^n + u_{i-1,j}^n}{\Delta x^2} \right] \\ &= -\frac{1}{\Delta x^2} (u_{i+1,j}^n + u_{i-1,j}^n) \end{aligned}$$

$$\left[\begin{array}{ccccccc} q_1 & r_1 & & & & & \\ p_2 & q_2 & & & & & \\ & & r_2 & & & & \\ & & \frac{1}{\Delta y^2} & & & & \\ & & p_j & & & & \\ & & & -2\left(\frac{1}{\Delta x^2} + \frac{1}{\Delta y^2}\right) & & & \\ & & & q_j & & & \\ & & & & \frac{1}{\Delta y^2} & & \\ & & & & r_j & & \\ & & & & p_{j+1} & & \\ & & & & & q_{j+1} & \\ & & & & & r_{j+1} & \\ & & & & & & q_{j+1} \end{array} \right] \tilde{u}_{ij} = \tilde{s}_{j+1}$$

$$\left[\begin{array}{ccccccc} b_1 & c_1 & & & & & \\ a_2 & b_2 & c_2 & & & & \\ & a_3 & b_3 & c_3 & & & \\ & & a_4 & b_4 & c_4 & & \\ & & & a_5 & b_5 & c_5 & \\ & & & & a_{j+1} & b_{j+1} & c_{j+1} \\ & & & & & a_{j+1} & b_{j+1} \end{array} \right]$$

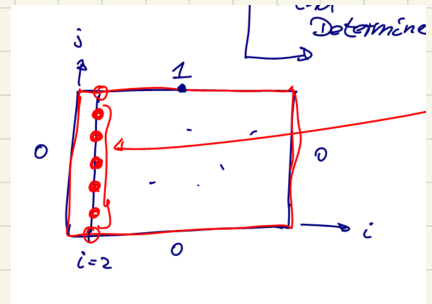
$$\begin{aligned} a_i &= \frac{1}{\Delta y^2} \\ c_i &= \frac{1}{\Delta y^2} \\ b_i &= -2\left(\frac{1}{\Delta x^2} + \frac{1}{\Delta y^2}\right) \\ d_i &= -\frac{1}{\Delta x^2} (u_{i+1,j}^n + u_{i-1,j}^n) \end{aligned}$$

Alg # 6:

SLOR

while solution not converged
for $i = 2 : ix-1$
Determine p_i, q_i, r_i, s_i
Call Thomas algorithm
"Update" i -line

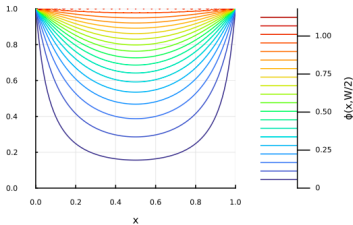
end
Determine Residual



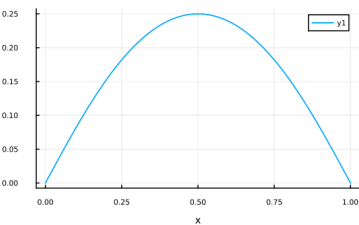
update
after Thomas
Also $u_{ij}^{n+1} = u_{ij}^n + \omega(\tilde{u}_{ij}^n - u_{ij}^n)$
For constant i

Generated Plots

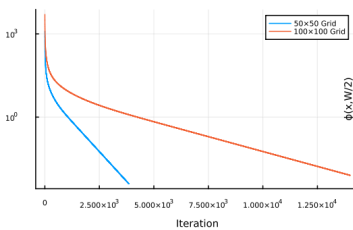
Contour Plot of Exact Solution



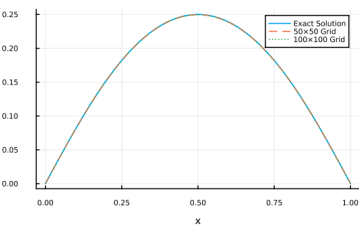
Exact Solution at $y=W/2$



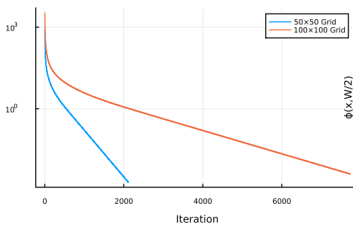
Jacobi Method: Residual vs Iteration



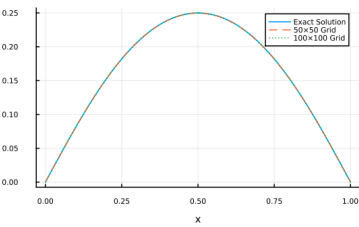
Jacobi Method: Solution at $y=W/2$



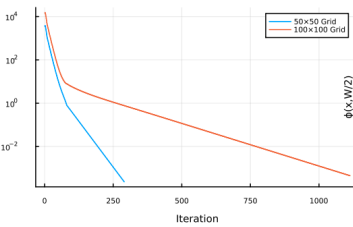
Gauss-Seidel Method: Residual vs Iteration



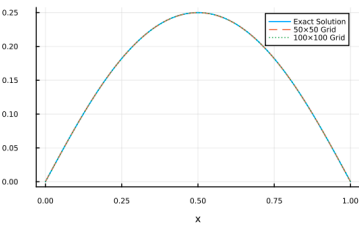
Gauss-Seidel Method: Solution at $y=W/2$



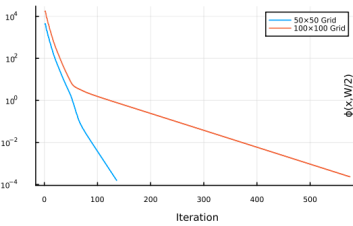
SOR Method ($\omega=1.8$): Residual vs Iteration



SOR Method ($\omega=1.8$): Solution at $y=W/2$



SLOR Method ($\omega=1.8$): Residual vs Iteration



SLOR Method ($\omega=1.8$): Solution at $y=W/2$

