MONTE CARLO SOLUTION TO LAPLACE'S EQ ON A RECTANGULAR DOMAIN

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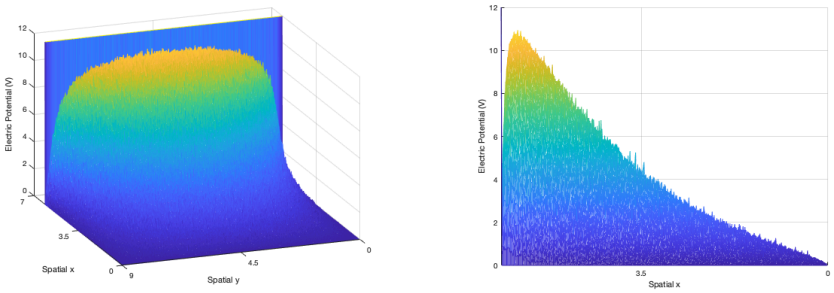
Abstract. We use the Tour Du Wino Method, an algorithm based on Monte-Carlo simulation, to approximate a solution to Laplace's Eq on a rectangular domain with Dirichlet boundary conditions

Figure 1. Numerical solution with a grid size of 350x350 and 350 realizations



4.1. **Plots.**

4.2. **Convergence Towards Analytical Solution.**

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4.3. **Computation Time.**

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