Computational techniques for solving the Poisson's equation

Akarsh Shukla, Brahmanand Mishra and Shashvat Jain

November 13, 2021

Content I

- Introduction
- 2 Theory
 - Problem
- Methodology
 - Finite Differences
 - Truncation Error
 - Iterative Methods
- Results
 - Numerical Results
 - About relaxation factor ω
- 5 Conclusion



Introduction

Poisson Equation is an elliptic partial differential equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = f(r)$$

- Differetial Equation can be solved by variety of methods spectral methods, finite element methods, finite volume methods.
- Method of finite differences converts differential Equation into a system of linear equations by approximating the derivatives using taylor series.
- This system of linear equations obtained can be solved in two ways to obtain the solution of differential equation-:
 - Implicit Methods
 - Explicit Methods
- Implicit methods include many iterative schemes which can be employed to solve this system of linear equation such as Gauss Seidel, SOR and Jacobi Method.

Theory

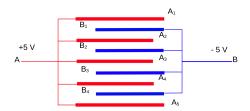


Figure: Diagram dipciting the arrangement of plates in a interleaved fashion.

After non-dimensionalizing we had following poisson's equation :-

$$\frac{\partial^2 U'(x',y')}{\partial x'^2} + \frac{\partial^2 U'(x',y')}{\partial y'^2} = -\frac{\rho'(x',y')s^2}{\epsilon_0 \nu}$$

Problem

$$\rho'(x',y') = \begin{cases} -2\epsilon_0 \times 10^5 & : \text{if } (x',y') \in B_i \text{ where } i = 1,2,3,4\\ 2\epsilon_0 \times 10^5 & : \text{if } (x',y') \in A_i \text{ where } i = 2,3,4\\ 0 & : \text{ elsewhere} \end{cases}$$
(1)

With boundary conditions as -:

$$U(0, y) = +5/\nu$$
 $U(4, y) = +5/\nu$ (2)
 $U_{\nu}(x, 0) = 0$ $U_{\nu}(x, 4.4) = 0$ (3)

$$U_y(x,0) = 0$$
 $U_y(x,4.4) = 0$ (3)

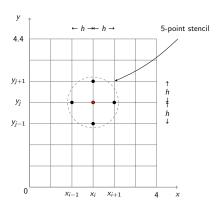
Methodology I

- Finite Difference converts PDE into difference equation.
- Domain is converted into a mesh of equidistant grid points.
- Taylor series is used to approximate the value at these grid points.
- After using Finite Difference operators we get the following stencil for poisson equation

$$U_{i,j} = \frac{1}{4} \left[U_{i+1,j} + U_{i-1,j} + U_{i,j+1} + U_{i,j-1} + h^2 \frac{\rho'_{i,j} s^2}{\epsilon_0 \nu} \right]$$
(4)

Methodology II

This stencil can be represented with the help of following diagram



Truncation Error

- Truncation Error arises due to truncation of Taylor series used for approximating the value of derivative to form a difference equation.
- First order derivative can be approximated in three ways-:
 - Forward Difference Method
 - Backward Difference Method
 - Central Difference Method

	Forward Difference Method	$\mathcal{O}(\Delta x)$
	Backward Difference Method	$\mathcal{O}(\Delta x)$
ľ	Central Difference Method	$\mathcal{O}((\Delta x)^2)$

- Above table shows that central order approximation are more accurate than one sided differences.
- Second Order derivative is also second order accurate.



Iterative Method I

- Iterative methods are techniques that exploit the properites of system to solve it implicitly to make computation faster.
- We have used following iteratiion schemes-:

Jacobi Method

This method starts with a guess value and with each iteration, it replace guess values with new obtained values from iteration.

$$x_{i,j}^{(n+1)} = S(X^{(n)}, P, h, i, j)$$

Gauss Seidel Method

This method uses the obtained value in the same iteration for other unknowns.

$$x_{i,i}^{(n+1)} = S(X^{(n+1)}, P, h, i, j)$$

Iterative Method II

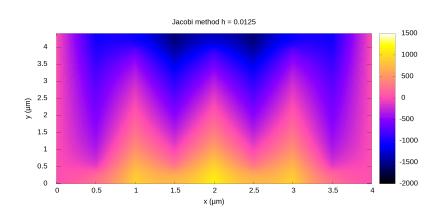
SOR

This method involves a relaxation factor (greater than 1) which is multiplied to values obtained from Gauss Seidel before replacing old values.

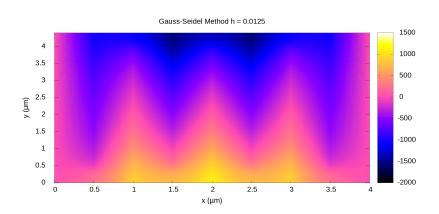
$$x_{i,j}^{(n+1)} = x_{i,j}^{(n)} + \omega(S(X^{(n+1)}, P, h, i, j) - x_{i,j}^{(n+1)})$$

Numerical Result I

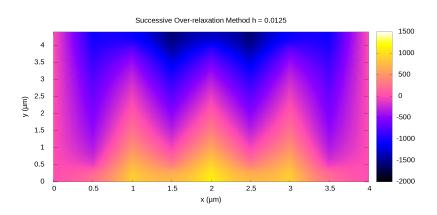
We obtained following graphs as solution



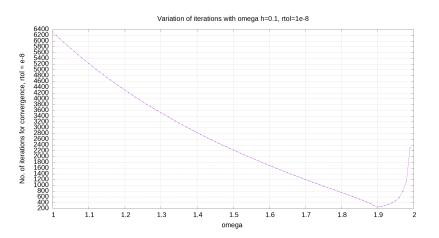
Numerical Result II



Numerical Result III



Numerical Result IV



Conclusion

Result

 After computing the problem of interleaved capacitor from three different iterative schemes, we have arrived at the conclusion that SOR is the fastest among three.

Experiences

- We gained better intuition and it has helped us to gain a better grasp on the concept of electrostatic potential.
- We learnt the method of finite differences which lies at the core of many computational methods for differential equation.
- This project has also introduced us to delight of finding out new things, as most of things we did in this project were completely new to us.

References I

- [1] K. Morton and D. Mayers, Numerical Solution of Partial Differential Equations: An Introduction. Cambridge University Press, 2005, ISBN: 9781139443203. [Online]. Available: https://books.google.co.in/books?id=GW6%5C_AwAAQBAJ.
- [2] J. Thomas, Numerical Partial Differential Equations: Finite Difference Methods, ser. Texts in Applied Mathematics. Springer New York, 2013, ISBN: 9781489972781. [Online]. Available: https://books.google.co.in/books?id=83v1BwAAQBAJ.
- [3] M. opencourseware, "Computational methods in aerospace engineering," (), [Online]. Available: http://www.mathematik.tu-dortmund.de/~kuzmin/cfdintro/lecture3.pdf.

Conclusion

- [4] I. o. A. M. o. D. Dmitri Kuzmin, "Non-dimensionalisation and an overview of discretization techniques," (), [Online].

 Available: http://www.mathematik.tudortmund.de/~kuzmin/cfdintro/lecture3.pdf.
- [5] D. Kuzmin, "Introduction to computational fluid dynamics,"(), [Online]. Available: http://www.mathematik.tu-dortmund.de/~kuzmin/cfdintro/lecture1.pdf.
- [6] "Convergence, consistency, and stability," (), [Online]. Available: https://web.stanford.edu/class/cme306/ Discussion/Discussion1.pdf.