

计算物理作业 8

谢昀城 22307110070

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1 题目 1

1.1 题目描述

Consider the Poisson equation:

$$\nabla^2 \phi(x, y) = -\frac{\rho(x, y)}{\varepsilon_0}$$

from electrostatics on a rectangular geometry with $x \in [0, L_x]$ and $y \in [0, L_y]$. Write a program that solves this equation using the relaxation method. Test your program with:

- (a) $\rho(x, y) = 0$, $\phi(0, y) = \phi(L_x, y) = \phi(x, 0) = 0$, $\phi(x, L_y) = 1 \text{ V}$, $L_x = 1 \text{ m}$, and $L_y = 1.5 \text{ m}$;
- (b) $\rho(x, y)/\varepsilon_0 = 1 \text{ V/m}^2$, $\phi(0, y) = \phi(L_x, y) = \phi(x, 0) = \phi(x, L_y) = 0$, and $L_x = L_y = 1 \text{ m}$.

1.2 程序描述

在本程序中，我们使用 jacobi 算法求解方形区域上的泊松方程。程序将根据迭代前后函数值的 L_∞ 范数来判断是否收敛。

$$V_{i,j}^{n+1} = \frac{1}{2 + 2\alpha} [V_{i+1,j}^n + V_{i-1,j}^n + \alpha(V_{i,j+1}^n + V_{i,j-1}^n) + \Delta x^2 \rho_{i,j}], \quad n = 0, 1, 2, \dots, \alpha = \frac{\Delta x^2}{\Delta y^2}$$

本程序源文件为 solvePoisson.py，在终端进入当前目录，使用命令 python -u solvePoisson.py 运行本程序。运行时请保证 Python 第三方库 Numpy,Matplotlib 已安装。程序开发环境为 Python3.12.3，可在 Python3.8 以上版本中运行。

1.3 伪代码

求解泊松方程伪代码:

Algorithm 1 PoissonSolver

Class PoissonSolver

Attributes: upbound, downbound, leftbound, rightbound, rho, Lx, Ly, Nx, Ny, dx, dy, ap, u, X, Y, rhol

Method

function INITGRID

```
xl ← linspace(0, Lx, Nx)
yl ← linspace(0, Ly, Ny)
u ← zeros((Nx, Ny))
X, Y ← meshgrid(xl, yl)
```

```

    ApplyBoundary( $u$ )
end function

function BOUNDARYPOS

    OUTPUT:  $bu, bd, bl, br$  (boolean 2D arrays)
     $bu \leftarrow \text{zeros}((Nx, Ny), \text{dtype=bool})$ 
     $bd \leftarrow \text{zeros}((Nx, Ny), \text{dtype=bool})$ 
     $bl \leftarrow \text{zeros}((Nx, Ny), \text{dtype=bool})$ 
     $br \leftarrow \text{zeros}((Nx, Ny), \text{dtype=bool})$ 
     $bu[-1, :] \leftarrow 1$ 
     $bd[1, :] \leftarrow 1$ 
     $bl[:, 1] \leftarrow 1$ 
     $br[:, -1] \leftarrow 1$ 
    return  $bu, bd, bl, br$ 

end function

function APPLYBOUNDARY( $u$ )
     $bu, bd, bl, br \leftarrow \text{BoundaryPos}()$ 
     $u[bu] \leftarrow \text{upbound}(X[bu])$ 
     $u[bd] \leftarrow \text{downbound}(X[bd])$ 
     $u[bl] \leftarrow \text{leftbound}(Y[bl])$ 
     $u[br] \leftarrow \text{rightbound}(Y[br])$ 
end function

function UPDATEU( $u$ )
     $self.u \leftarrow u$ 
    ApplyBoundary( $u$ )
end function

function JACOBISTEP

    OUTPUT:  $u$  (updated 2D array of  $u$ )
     $u \leftarrow \text{zerosLike}(u)$ 
     $u[1 : -1, 1 : -1] \leftarrow$ 
         $(u[ : -2, 1 : -1] + u[2 : , 1 : -1] + ap \cdot (u[1 : -1, : -2] + u[1 : -1, 2 : ]) + dx^2 \cdot rhol[1 : -1, 1 : -1]) / 2 / (1 + ap)$ 
    UpdateU( $u$ )
    return  $u$ 
end function

function JACOBI( $maxIter, tol$ )
    INPUT:  $maxIter$  (integer),  $tol$  (float)
    OUTPUT:  $u$  (2D array solution of Poisson equation)
     $hisig \leftarrow \text{copy}(u)$ 
    for  $i \leftarrow 0$  To  $maxIter$  do
        JacobiStep()
        if  $\text{max}(\text{abs}(u - hisig)) < tol \cdot dx^2$  then

```

```

Print: "Jacobi converged after  $i$  iterations with relative tolerance  $tol$ "
Break
end if
 $hisig \leftarrow \text{copy}(u)$ 
else for
    Print: "Jacobi did not converge after  $maxIter$  iterations with relative tolerance  $tol$ "
end for
return  $u$ 
end function

```

1.4 输入输出实例

对于本程序，运行后会生成图1为”solvePoisson.png”于当前目录下，分别为两种情况的求解结果。程序运行截图如图2所示。

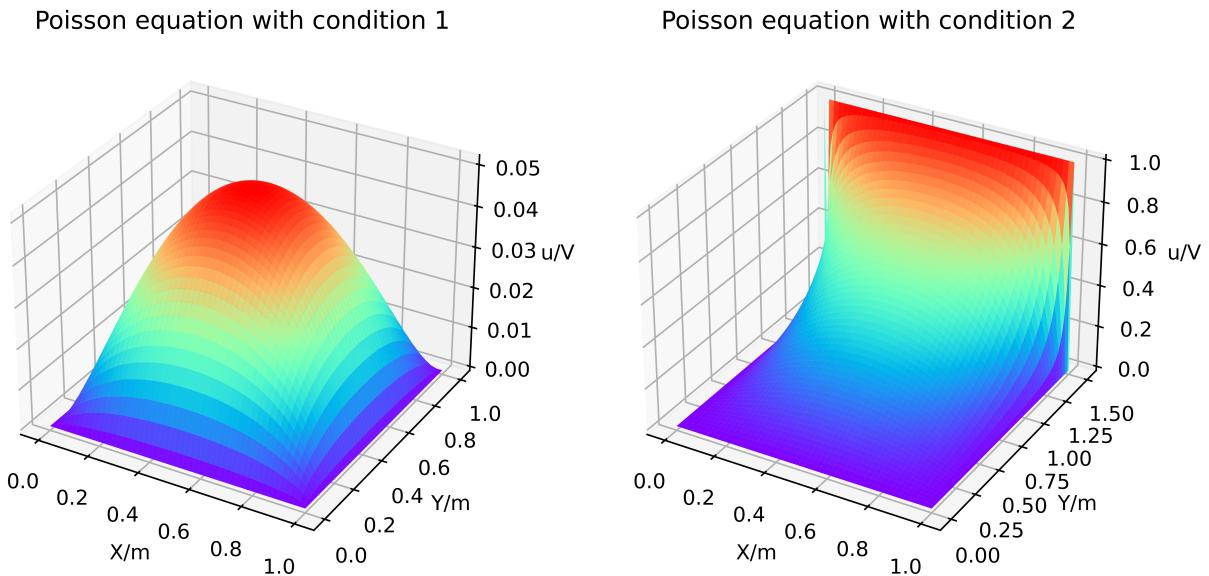


图 1: 泊松方程求解结果

```
(base) PS C:\Users\ASUS\Desktop\计算物理基础\hw8> python -u .\solvePoisson.py
Solving Poisson equation with Lx=1,Ly=1.5,Nx=100,Ny=100
Jacobi converged after 2718 iterations with relative tolerance 0.1
Solving Poisson equation with Lx=1,Ly=1.5,Nx=100,Ny=100
Jacobi converged after 6541 iterations with relative tolerance 0.1
```

图 2: 题目 1 程序运行截图

2 题目 2

2.1 题目描述

Solve the time-dependent Schrödinger equation using both the Crank–Nicolson scheme and a stable explicit scheme. Consider the one-dimensional case and test it by applying it to the problem of a square well with a Gaussian initial state coming in from the left.

Hint: The Gaussian initial state could be expressed as:

$$\Psi(x, 0) = \sqrt{\frac{1}{\pi}} \exp \left[ik_0 x - \frac{(x - \xi_0)^2}{2} \right]$$

2.2 程序描述

本程序将使用 Crank-Nicolson 方法和稳定的显式方法求解一维含时薛定谔方程。为简便，我们取 $\hbar = m = 1$

$$-\frac{1}{2} \frac{\partial^2 \Psi(x, t)}{\partial x^2} + V(x) \Psi(x, t) = i \frac{\partial \Psi(x, t)}{\partial t}$$

其中

$$V(x) = \begin{cases} 0, & -a \leq x \leq a \\ V_0, & x < -a \text{ 或 } x > a \end{cases}$$

本题中我们取 $a = 2.0, V_0 = -1.0, \xi_0 = -5.0, k_0 = 1.0$, 并取空间区间为 $[-20, 20]$, 在边界处近似认为有边界条件 $\Psi(-20) = \Psi(20) = 0$ 。

做离散化 $(\frac{\partial^2 \Psi(x, t)}{\partial x^2})^n = \frac{\Psi_{i+1}^n - 2\Psi_i^n + \Psi_{i-1}^n}{\Delta x^2}, (\frac{\partial \Psi(x, t)}{\partial t})^n = \frac{\Psi_{i+1}^n - \Psi_i^n}{\Delta t}$

考虑:

$$\theta \left(-\frac{1}{2} \frac{\partial^2 \Psi}{\partial x^2} + V \Psi \right)^n + (1 - \theta) \left(-\frac{1}{2} \frac{\partial^2 \Psi}{\partial x^2} + V \Psi \right)^{n+1} = c$$

得到差分格式:

$$\Psi^{n+1} = (2iI - \theta V - \alpha \theta L)^{-1} (2iI + (1 - \theta)V + (1 - \theta)\alpha L) \Psi^n$$

其中 $\alpha = \frac{\Delta t}{\Delta x^2}, V_{ii} = V(x_i)$

$$L = \begin{pmatrix} 2 & -1 & 0 & 0 & \cdots & 0 \\ -1 & 2 & -1 & 0 & \cdots & 0 \\ 0 & -1 & 2 & -1 & \cdots & 0 \\ 0 & 0 & -1 & 2 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \cdots & 2 \end{pmatrix}$$

取 $\theta = \frac{1}{2}$, 为 Crank–Nicolson 格式, 取 $\theta = 0$ 为 Explicit 格式。

若取 $(\frac{\partial \Psi(x, t)}{\partial t})^n = \frac{\Psi_{i+1}^{n+1} - \Psi_i^{n-1}}{\Delta t}$, 考虑:

$$\left(-\frac{1}{2} \frac{\partial^2 \Psi}{\partial x^2} + V \Psi \right)^n = \left(\frac{\partial \Psi(x, t)}{\partial t} \right)^n$$

则得到 Stable Explicit 格式:

$$\Psi^n = \Psi^{n-1} - i\alpha L \psi^n - 2iV dt \Psi^n$$

本程序源文件为 solveSchrodinger.py，在终端进入当前目录，使用命令 python -u solveSchrodinger.py 运行本程序。使用 python -u solveSchrodinger.py –test_convergence SE 或 python -u solveSchrodinger.py –test_convergence CN 运行收敛性测试。运行时请保证 Python 第三方库 Numpy,Matplotlib 已安装。程序开发环境为 Python3.12.3，可在 Python3.8 以上版本中运行。

2.3 伪代码

Crank-Nicolson 和 Stable Explicit 格式求解伪代码

Algorithm 2 SchrodingerSolver

```

Class SchrodingerSolver( $Lx, Nx, V, dt$ )                                 $\triangleright$  Solve Schrodinger equation
 $V, Lx, Nx, dx, dt, xl, u, Bmat, Vmat, Acn$                                  $\triangleright$  Class attributes

Method

function INITGRID
     $xl \leftarrow \text{linspace}(-Lx, Lx, Nx)$ 
     $u \leftarrow \text{zerosLike}(xl, \text{dtype}=\text{complex})$ 
    applyBoundary( $u$ )
end function

function APPLYBOUNDARY( $u$ )
     $u[0], u[-1] \leftarrow 0.0 + 0.0j$ 
end function

function SETINITIALCONDITION( $u_0$ )
     $u \leftarrow u_0(xl)$ 
    applyBoundary( $u$ )
end function

function UPDATEU( $u$ )
     $u \leftarrow u$ 
    applyBoundary( $u$ )
end function

function INITCRANKNICKOLSONMAT(theta)
    INPUT:  $theta$  (float, default 0.5)
     $ap \leftarrow \frac{dt}{dx^2}$ 
     $B \leftarrow \text{zeros}(Nx, Nx)$ 
     $V \leftarrow \text{zeros}(Nx, Nx)$ 
     $I \leftarrow \text{eye}(Nx)$ 
    for  $i \leftarrow 0$  To  $Nx - 1$  do
         $B[i, i] \leftarrow 2$ 
         $V[i, i] \leftarrow V(xl[i]) \cdot dt$ 
        else for  $i < Nx - 1$ 
             $B[i, i + 1] \leftarrow -1$ 
             $B[i + 1, i] \leftarrow -1$ 
    end for

```

```

 $A \leftarrow \text{inv}(I \cdot 2j - 2 \cdot \theta \cdot V - \theta \cdot ap \cdot B) @$ 
 $(I \cdot 2j + 2 \cdot (1 - \theta) \cdot V + (1 - \theta) \cdot ap \cdot B)$ 
 $Acn \leftarrow A$ 
end function

function CRANKNicolson(maxStep)
  INPUT: maxStep (integer, number of iterations)
   $ul \leftarrow \text{emptyList}()$ 
  for  $i \leftarrow 0$  To maxStep - 1 do
     $\phi_i^2 \leftarrow \text{abs}(u)^2$ 
     $\text{append}(ul, u)$ 
    updateU( $Acn \cdot u$ )
  end for
  return array( $ul$ )
end function

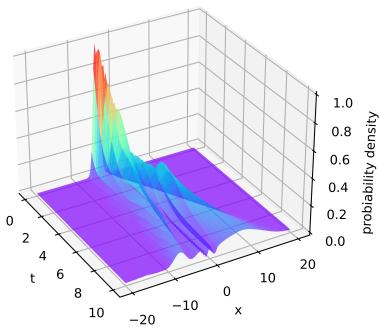
function STABLEEXPLICIT(maxStep)
  INPUT: maxStep (integer, number of iterations)
   $ap \leftarrow \frac{dt}{dx^2}$ 
  initCrankNicolsonMat( $\theta = 0.5$ )
   $ul \leftarrow [u]$ 
  updateU( $Acn \cdot u$ )
  append( $ul, u$ )
  for  $i \leftarrow 0$  To maxStep - 1 do
     $\phi_i^2 \leftarrow \text{abs}(u)^2$ 
     $\text{append}(ul, u)$ 
    updateU( $ul[-2] - 1j \cdot ap \cdot Bmat \cdot u - 2j \cdot dt \cdot Vmat \cdot u$ )
  end for
  return array( $ul$ )
end function

```

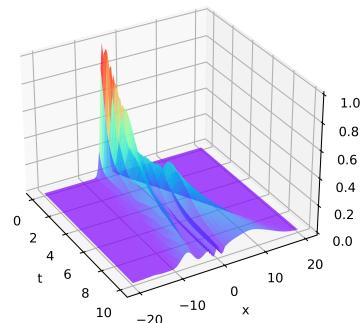
2.4 输入输出实例

本程序中使用 `python -u solveSchrodinger.py` 运行后将会生成图3至图6于当前目录下, 分别为不同参数下 (α 从 0.06 到 0.51), Crank-Nicolson, Stable Explicit, Explicit 的求解结果。程序运行截图如图7所示。

Solve by Crank-Nicolson scheme with
 $dx=0.404, dt=0.010, \alpha=0.0613$



Solve by stable explicit scheme
with $dx=0.404, dt=0.010, \alpha=0.0613$



Solve by explicit scheme with
 $dx=0.404, dt=0.010, \alpha=0.0613$

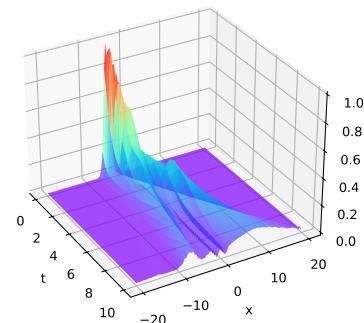
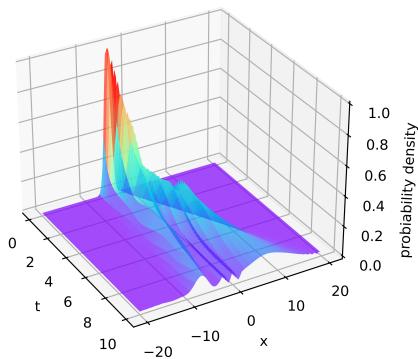
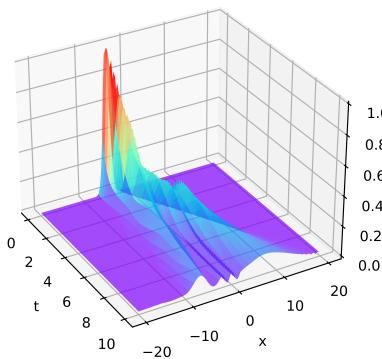


图 3: 求解结果 $\alpha = 0.0613$

Solve by Crank-Nicolson scheme with
 $dx=0.360, dt=0.010, \alpha=0.0770$



Solve by stable explicit scheme
with $dx=0.360, dt=0.010, \alpha=0.0770$



Solve by explicit scheme with
 $dx=0.360, dt=0.010, \alpha=0.0770$

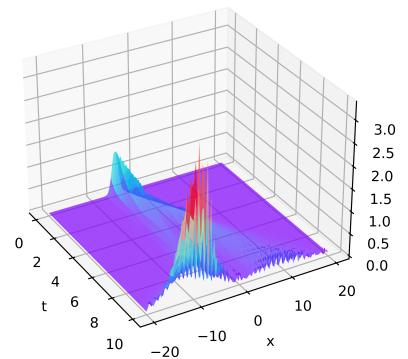
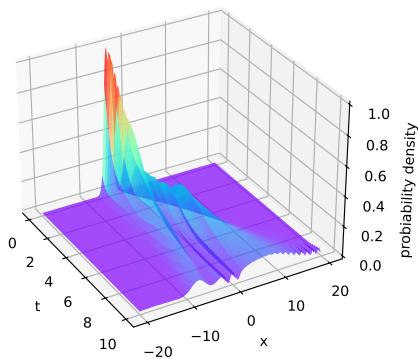
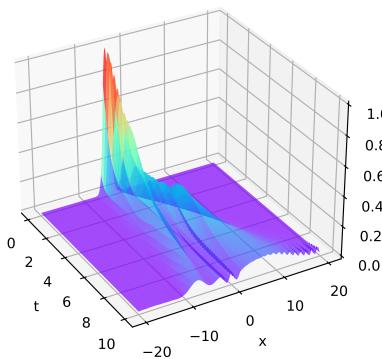


图 4: 求解结果 $\alpha = 0.0770$

Solve by Crank-Nicolson scheme with
 $dx=0.142, dt=0.010, \alpha=0.4970$



Solve by stable explicit scheme
with $dx=0.142, dt=0.010, \alpha=0.4970$



Solve by explicit scheme with
 $dx=0.142, dt=0.010, \alpha=0.4970$

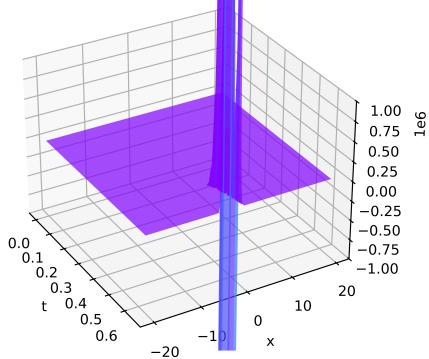


图 5: 求解结果 $\alpha = 0.4970$

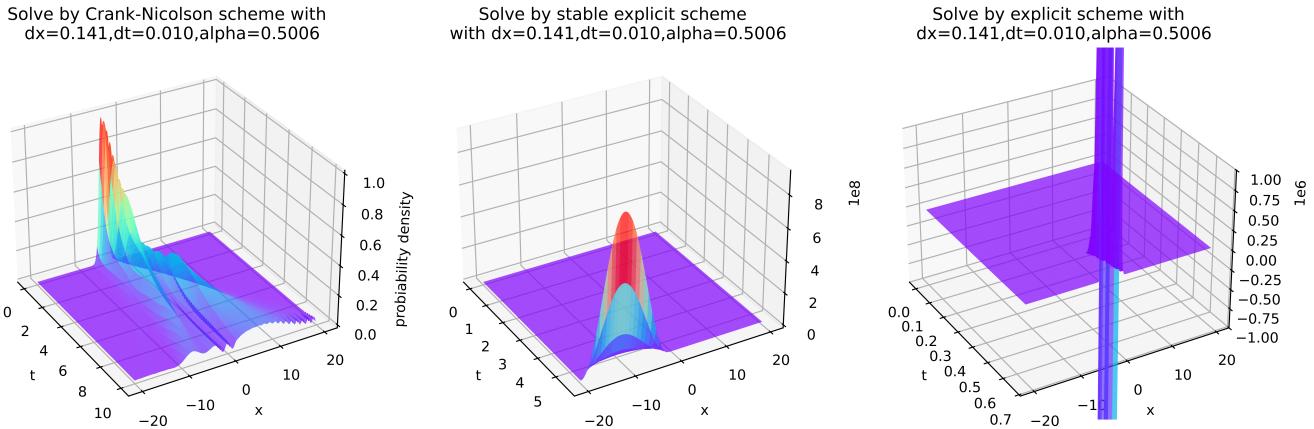


图 6: 求解结果 $\alpha = 0.5006$

```
(base) PS C:\Users\ASUS\Desktop\计算物理基础\hw8> python -u ./solveSchrodinger.py --test_convergence SE --test_convergence CN
Solving Schrodinger equation with square well potential with Lx=20.0,Nx=100,dt=0.01,maxstep=1000
Save figure to solvebyCrankNicolson_Nx=100_dt=0.010.png
Solving Schrodinger equation with square well potential with Lx=20.0,Nx=112,dt=0.01,maxstep=1000
Save figure to solvebyCrankNicolson_Nx=112_dt=0.010.png
Solving Schrodinger equation with square well potential with Lx=20.0,Nx=283,dt=0.01,maxstep=1000
Crank_Nicolson Method :Iteration stopped at step 66 due to overflow or invalid values.
Save figure to solvebyCrankNicolson_Nx=283_dt=0.010.png
Solving Schrodinger equation with square well potential with Lx=20.0,Nx=284,dt=0.01,maxstep=1000
Crank_Nicolson Method :Iteration stopped at step 67 due to overflow or invalid values.
Stable Explicit Method:Iteration stopped at step 559 due to overflow or invalid values.
Save figure to solvebyCrankNicolson_Nx=284_dt=0.010.png

Test convergence of stable explicit method with parameters:Lx=20.0,dt=0.01,Vr=120.0,apb=0.01,ape=1.2,x0=5.0,k0=-1.0,maxstep=50,umax=100.0,NV=40,Na=40
This will take a few minutes

Test convergence of Crank-Nicolson method with parameters:theta=0.0,Lx=20.0,dt=0.01,Vr=150.0,apb=0.01,ape=1.2,x0=5.0,k0=-1.0,maxstep=50,umax=100.0,NV=40,Na=40
This will take a few minutes

Test convergence of Crank-Nicolson method with parameters:theta=0.1,Lx=20.0,dt=0.01,Vr=150.0,apb=0.01,ape=1.2,x0=5.0,k0=-1.0,maxstep=50,umax=100.0,NV=40,Na=40
This will take a few minutes

Test convergence of Crank-Nicolson method with parameters:theta=0.3,Lx=20.0,dt=0.01,Vr=150.0,apb=0.01,ape=1.2,x0=5.0,k0=-1.0,maxstep=50,umax=100.0,NV=40,Na=40
This will take a few minutes

Test convergence of Crank-Nicolson method with parameters:theta=0.5,Lx=20.0,dt=0.01,Vr=150.0,apb=0.01,ape=1.2,x0=5.0,k0=-1.0,maxstep=50,umax=100.0,NV=40,Na=40
This will take a few minutes
```

图 7: 题目 2 程序运行截图

2.5 讨论

根据图3至图6, 我们可以看到, Crank-Nicolson 格式始终保持稳定, 在大约 $\alpha > 0.0613$ 后, Explicit 格式开始不稳定 (图3-4), 这说明对于普通的 Explicit 格式对于求解含时薛定谔方程并不适合。

另外我们注意到在 $\alpha > 0.5$ 后, Stable Explicit 格式也开始不稳定 (5-6)。这与 PPT 上给出的参考文献 (J. Chem. Phys. 68, 2794 (1978)) 中的描述不符。其中作者宣称:”The stability of the proposed explicit scheme is seen to be governed by the same criterion as the Crank-Nicholson method.”(图10)。我检查了其中对于稳定性的推导, 发现其存在错误, 正确过程如下:

采用 von Neumann 分析, 令 $\psi_j^n = \xi^n e^{ijK}$, 带入差分格式得到:

$$\xi^2 - 2i(\alpha \cos kx - \alpha - V_j \Delta t)\xi = 1 = 0$$

解为:

$$\xi_{1,2} = -i[\alpha \cos kx - \alpha - V_j \Delta t] \pm \sqrt{-(\alpha \cos kx - \alpha - V_j \Delta t)^2 + 1}$$

论文中认为 $|\xi_{1,2}| = 1$, 因此该差分格式是恒稳定的。

但事实上, $|\xi_{1,2}| = 1$ 要求第二项为实数, 即 $-(\alpha \cos kx - \alpha - V_j \Delta t)^2 + 1 = 1 - \gamma^2 < 0 \geq 0$ 。若 $1 - \gamma^2 < 0$, 则 $\xi_{1,2} = -i(\gamma \pm \sqrt{\gamma^2 - 1}), \gamma$. 这时 $|\xi_2| = \gamma + \sqrt{\gamma^2 - 1} > 0$ 格式不稳定。

因此, Stable Explicit 格式稳定的条件应是:

$$(\alpha \cos kx - \alpha - V_j \Delta t)^2 < 1 \quad \text{for any } V_j \text{ and } kx$$

由于 $\alpha > 0, \cos kx \in [-1, 1]$, 对有限方势阱: $V_j = V_0 \text{ or } 0$, 我们可以得到稳定的区域为由以下不等式围成的区域:

$$\begin{cases} -1 < 2\alpha + V_0 dt < 1, \\ -1 < V_0 dt < 1, \\ 0 < \alpha < 1 \end{cases}$$

我们改变 V_0 和 α 测试在不同参数下求解的稳定性, 得到稳定区域如图8, 可以看到其与上式给出的范围一致。

我们也测试了不同 θ 下, 类 Crank-Nicolson 格式的稳定性, 得到不同 θ 稳定区域如图9。可以看到随着 θ 增大, 稳定的参数区域逐渐增大, 直到 $\theta = 0.5$ 时, 对任何参数都稳定。

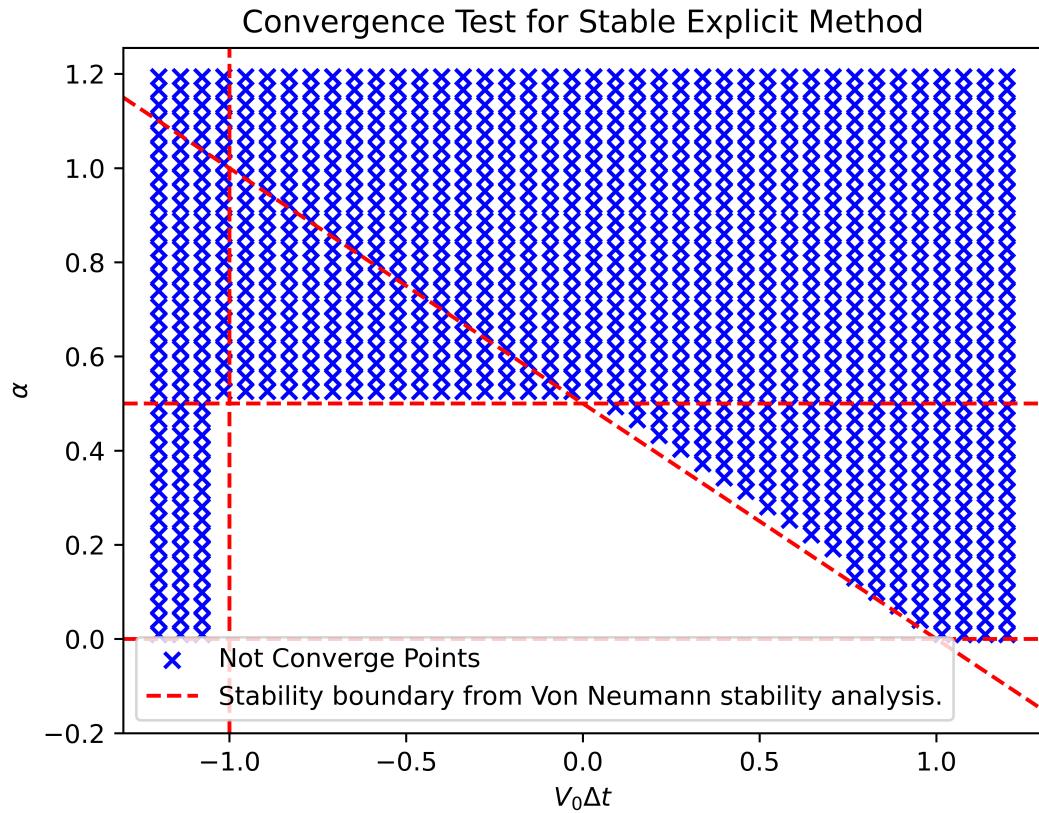


图 8: 不同 $\alpha, V_0 \Delta t$ Stable Explicit 格式的稳定性

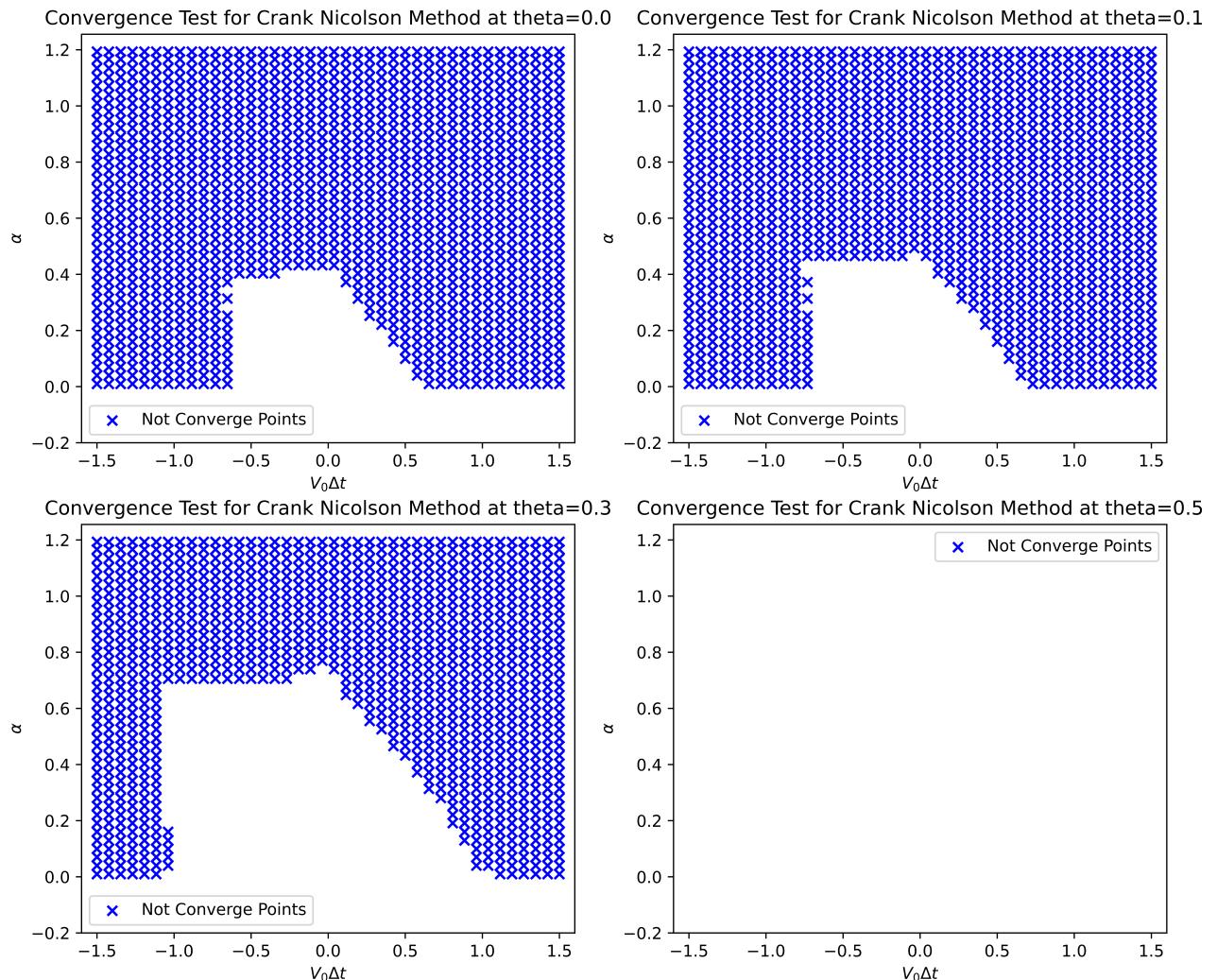


图 9: 不同 $\theta, \alpha, V_0\Delta t$ 类 Crank Nicolson 格式的稳定性

The stability analysis of this scheme along the same steps as above yields the following equation for the growth factor g

$$g^2 + 2i[2\alpha(1 - \cos q\Delta x) + V_j \Delta t]g - 1 = 0 . \quad (3.5)$$

Two growth factors g_1 and g_2 are obtained from the quadratic equation above as

$$\begin{aligned} g_{1,2} &= -i[2\alpha(1 - \cos q\Delta x) + V_j \Delta t] \\ &\pm \{1 - [2\alpha(1 - \cos q\Delta x) + V_j \Delta t]^2\}^{1/2} . \end{aligned} \quad (3.6)$$

Consequently, just as for the implicit Crank–Nicholson method, one has for both g_1 and g_2

$$|g_1|^2 = |g_2|^2 = 1 . \quad (3.7)$$

The stability of the proposed explicit scheme is seen to be governed by the same criterion as the Crank–Nicholson method. As for the accuracy, Taylor series

图 10: 求解结果, α

3 题目 3

3.1 题目描述

Prove the stability condition of the explicit scheme of the 1D wave equation by performing Von Neumann stability analysis:

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}.$$

If $\frac{c\Delta t}{\Delta x} \leq 1$, the explicit scheme is stable.

3.2 证明

做离散化:

$$\left(\frac{\partial^2 u(x, t)}{\partial x^2}\right)^n = \frac{u_{j+1}^n - 2u_j^n + u_{j-1}^n}{\Delta x^2}, \quad \left(\frac{\partial^2 u(x, t)}{\partial t^2}\right)^n = \frac{u_j^{n+1} - 2u_j^n + u_j^{n-1}}{\Delta t^2}$$

得到:

$$u_j^{n+1} = 2u_j^n - u_j^{n-1} + \alpha^2 (u_{j+1}^n - 2u_j^n + u_{j-1}^n),$$

其中, $\alpha = \frac{c^2 \Delta t^2}{\Delta x^2}$ 。

采用 von Neumann 分析, 令 $\psi_j^n = \xi^n e^{ijK}$, 带入差分格式得到:

$$\xi^2 - 2\beta\xi + 1 = 0, \beta = 1 + \alpha^2(\cos kx - 1)$$

解为: $\xi_{1,2} = \beta \pm \sqrt{\beta^2 - 1}$

当 $\beta > 1$, $|\xi_2| = \beta + \sqrt{\beta^2 - 1} > 1$, 当 $\beta < -1$, $|\xi_1| = -\beta + \sqrt{\beta^2 - 1} > 1$, 不稳定。当 $\beta^2 - 1 < 0$, $|\xi_{1,2}|^2 = 1$, 差分格式稳定。

因此要求 $\beta = 1 + \alpha^2(\cos kx - 1) \in [-1, 1]$ 。而 $\cos kx \in [-1, 1]$, 因此 $\alpha^2 \in [0, 1]$, 即 $\frac{c\Delta t}{\Delta x} \leq 1$ 时, 差分格式稳定。