

Resumé of lecture 1

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Attempting numerical solution reveals poor understanding of question (physics and maths).

2.2 Finite differences – simple

Later, Part II on more sophisticated finite differences, as well as finite elements and spectral representation.

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Finite computer \rightarrow finite representation: **spot data**

$$\omega_{ij}^n \approx \omega(x = i\Delta x, y = j\Delta x, t = n\Delta t).$$

for $i = 0, 1, \dots, N$, $j = 0, 1, \dots, N$ and $n = 0, 1, 2, \dots$

Square mesh with $\Delta y = \Delta x$.

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Curvature error cancels in central difference

Second derivative f''

$$f''_i \approx \frac{\left(f'_{i+\frac{1}{2}} \approx \frac{f_{i+1} - f_i}{\Delta x} \right) - \left(f'_{i-\frac{1}{2}} \approx \frac{f_i - f_{i-1}}{\Delta x} \right)}{\Delta x}$$

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$$f''_i \neq (f'_i)' = \frac{f_{i+2} - 2f_i + f_{i-2}}{4\Delta x^2}.$$

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Also

$$(ab)'_i \neq a'_i b_i + a_i b'_i.$$

Local error analysis

by Taylor series

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Hence

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Try to use central differences, so $O(\Delta x^2)$ in spatial differentiation.

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Forward time differencing adequate for driven cavity – see later.

Laplacian

$$(\nabla^2 \psi)_{ij} \approx \frac{\psi_{i+1j} - 2\psi_{ij} + \psi_{i-1j}}{\Delta x^2} + \frac{\psi_{ij+1} - 2\psi_{ij} + \psi_{ij-1}}{\Delta x^2},$$

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written with a 'numerical molecule'

$$\approx \frac{1}{\Delta x^2} \begin{pmatrix} & 1 & \\ 1 & -4 & 1 \\ & 1 & \end{pmatrix} \psi_{ij}.$$

2.3 Poisson problem: $\nabla^2\psi = -\omega$

At interior points, $i = 1 \rightarrow N - 1, j = 1 \rightarrow N - 1$, solve

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with boundary conditions

$\psi = 0$ for $i = 0$ & $N, j = 0 \rightarrow N$ and for $j = 0$ & $N, i = 0 \rightarrow N$.

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Large problem in linear algebra

90% CPU of most programs – worth a good method

Simplest – Gauss-Seidel

Sweep through interior

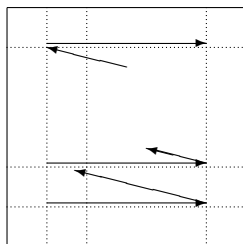
$$j = 1 : i = 1 \rightarrow N - 1$$

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$$j = N - 1 : i = 1 \rightarrow N - 1$$

and then repeat.



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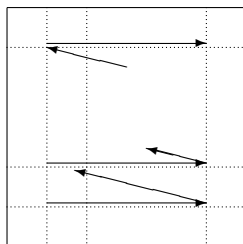
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$$\psi_{ij}^{\text{new}} = \frac{1}{4} \left(\psi_{i+1j}^{\text{old}} + \psi_{i-1j}^{\text{new}} + \psi_{ij+1}^{\text{old}} + \psi_{ij-1}^{\text{new}} + \Delta x^2 \omega_{ij} \right).$$

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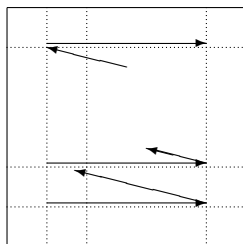
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To converge need $O(N^2)$ iterations/complete sweeps
→ $O(N^4)$ operations.

A little better – Successive Over Relaxation

$$\psi_{ij}^{\text{new}} = (1 - r)\psi_{ij}^{\text{old}} + r\{\text{above expression for } \psi_{ij}^{\text{new}}\}.$$

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With optimal r need $2N$ iterations for 4 figure accuracy
→ total cost $O(N^3)$ operations.

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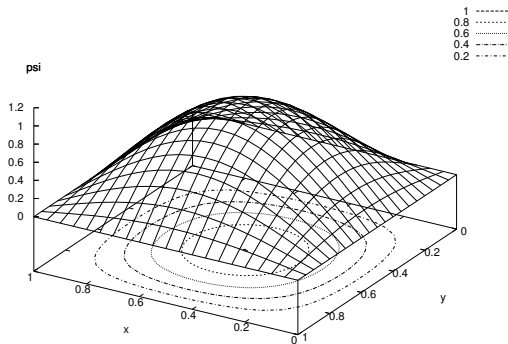
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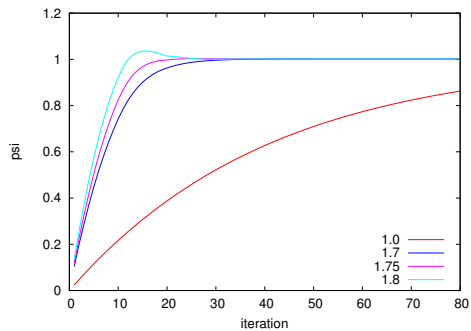


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- ▶ $\psi(\frac{1}{2}, \frac{1}{2})$ vs number of iterations

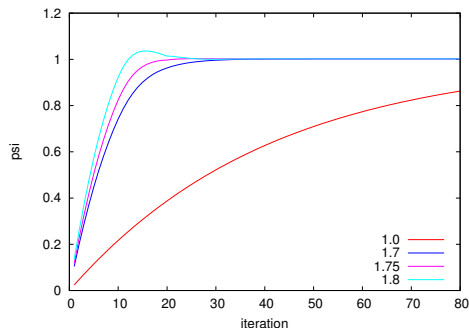
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For $N = 20$ Gauss-Seidel needs 500 iterations,
whereas SOR with optimal $r \approx 1.75$ needs 20.

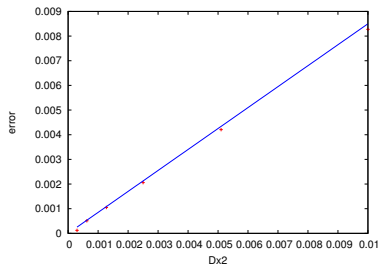
3. Variation with Δx of maximum error

$$\text{Error} = \max_{\text{grid}} \left| \psi_{ij}^{\text{numerical}} - \psi^{\text{theory}}(i\Delta x, j\Delta) \right|,$$

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10^{-3} error (if really needed) at $N = 28$

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But $\text{CPU}_{28} \approx 20\text{CPU}_{10}$

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Packages: NAG, LAPACK, matrix routines

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End: $> quit$