

**Numerical Methods of  
Electromagnetic Field Theory I (NFT I)  
Numerische Methoden der  
Elektromagnetischen Feldtheorie I (NFT I) /**

**12th Lecture / 12. Vorlesung**

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**FIT Discretization of the 3rd and 4th Maxwell's Equation /  
FIT-Diskretisierung der 3. und 4. Maxwell'schen Gleichung**

**Governing Analytic Equations**

Maxwell's equations in integral form /  
Maxwell'sche Gleichungen in Integralform

$$\frac{d}{dt} \iint_S \mathbf{B}(\mathbf{R}, t) \cdot d\mathbf{S} = - \oint_{C=\partial S} \mathbf{E}(\mathbf{R}, t) \cdot d\mathbf{R} - \iint_S \mathbf{J}_m(\mathbf{R}, t) \cdot d\mathbf{S}$$

$$\frac{d}{dt} \iint_S \mathbf{D}(\mathbf{R}, t) \cdot d\mathbf{S} = \oint_{C=\partial S} \mathbf{H}(\mathbf{R}, t) \cdot d\mathbf{R} - \iint_S \mathbf{J}_e(\mathbf{R}, t) \cdot d\mathbf{S}$$

$$\oiint_{S=\partial V} \mathbf{D}(\mathbf{R}, t) \cdot d\mathbf{S} = \iiint_V \rho_e(\mathbf{R}, t) dV$$

$$\oiint_{S=\partial V} \mathbf{B}(\mathbf{R}, t) \cdot d\mathbf{S} = \iiint_V \rho_m(\mathbf{R}, t) dV$$

**FIT Grid Equations**

Maxwell's grid equations /  
Maxwell'sche Gittergleichungen

$$[\mathbf{S}] \frac{d}{dt} \{\mathbf{B}\}(t) = -[\mathbf{curl}][\mathbf{R}]\{\mathbf{E}\}(t) - [\mathbf{S}]\{\mathbf{J}_m\}(t)$$

$$[\widehat{\mathbf{e}}][\widehat{\mathbf{S}}] \frac{d}{dt} \{\mathbf{E}\}(t) = [\widehat{\mathbf{curl}}][\widehat{\mathbf{v}}][\widehat{\mathbf{R}}]\{\mathbf{B}\}(t) - [\widehat{\mathbf{S}}]\{\mathbf{J}_e\}(t)$$

$$[\widehat{\mathbf{div}}][\widehat{\mathbf{e}}][\widehat{\mathbf{S}}]\{\mathbf{E}\}(t) = [\widehat{\mathbf{V}}]\{\rho_e\}(t) = \{\mathbf{Q}_e\}(t)$$

$$[\mathbf{div}][\mathbf{S}]\{\mathbf{B}\}(t) = [\mathbf{V}]\{\rho_m\}(t) = \{\mathbf{Q}_m\}(t)$$

### 3-D FIT – Electrostatic Case / 3D-FIT – Elektrostatischer Fall

Electric Gauss' grid equation – 3rd Maxwell's grid equation in global matrix form /  
Elektrische Gaußsche Gittergleichung – 3. Maxwellsche Gittergleichung in globaler Matrixform

$$\begin{aligned} \widetilde{\text{div}}[\widetilde{\epsilon}][\widetilde{\mathbf{S}}]\{\mathbf{E}\}(t) &= \widetilde{\mathbf{V}}\{\rho_e\}(t) \\ &= \{\mathbf{Q}_e\}(t) \end{aligned} \quad \xrightarrow{\frac{\partial}{\partial t} \equiv 0} \quad \begin{aligned} \widetilde{\text{div}}[\widetilde{\epsilon}][\widetilde{\mathbf{S}}]\{\mathbf{E}\} &= \widetilde{\mathbf{V}}\{\rho_e\} \\ &= \{\mathbf{Q}_e\} \end{aligned}$$

$$\underline{\mathbf{E}}(\mathbf{R}) = -\nabla\Phi_e(\mathbf{R})$$

$$\begin{aligned} \underline{\mathbf{D}}(\mathbf{R}) &= \underline{\epsilon}(\mathbf{R}) \cdot \underline{\mathbf{E}}(\mathbf{R}) \\ \nabla \cdot \underline{\mathbf{D}}(\mathbf{R}) &= \rho_e(\mathbf{R}) \\ &= \nabla \cdot [\underline{\epsilon}(\mathbf{R}) \cdot \underline{\mathbf{E}}(\mathbf{R})] \\ &= \nabla \cdot \{\underline{\epsilon}(\mathbf{R}) \cdot [-\nabla\Phi_e(\mathbf{R})]\} \\ &= -\nabla \cdot \{\underline{\epsilon}(\mathbf{R}) \cdot [\nabla\Phi_e(\mathbf{R})]\} \end{aligned}$$

Inhomogeneous, anisotropic case /  
Inhomogener anisotroper Fall

$$\nabla \cdot \{\underline{\epsilon}(\mathbf{R}) \cdot [\nabla\Phi_e(\mathbf{R})]\} = -\rho_e(\mathbf{R})$$

Homogeneous, isotropic case /  
Homogener isotroper Fall

$$\underbrace{\nabla \cdot \nabla}_{=\Delta} \Phi_e(\mathbf{R}) = -\frac{\rho_e(\mathbf{R})}{\epsilon}$$

$$\Delta\Phi_e(\mathbf{R}) = -\frac{\rho_e(\mathbf{R})}{\epsilon}$$

### 3-D FIT – Electrostatic Case / 3D-FIT – Elektrostatischer Fall

$$\underline{\mathbf{E}}(\mathbf{R}) = -\nabla\Phi_e(\mathbf{R})$$

$$\begin{aligned} \underline{\mathbf{D}}(\mathbf{R}) &= \underline{\epsilon}(\mathbf{R}) \cdot \underline{\mathbf{E}}(\mathbf{R}) \\ \nabla \cdot \underline{\mathbf{D}}(\mathbf{R}) &= \rho_e(\mathbf{R}) \\ &= \nabla \cdot [\underline{\epsilon}(\mathbf{R}) \cdot \underline{\mathbf{E}}(\mathbf{R})] \\ &= \nabla \cdot \{\underline{\epsilon}(\mathbf{R}) \cdot [-\nabla\Phi_e(\mathbf{R})]\} \\ &= -\nabla \cdot \{\underline{\epsilon}(\mathbf{R}) \cdot [\nabla\Phi_e(\mathbf{R})]\} \end{aligned}$$

Inhomogeneous, anisotropic case /  
Inhomogener anisotroper Fall

$$\nabla \cdot \{\underline{\epsilon}(\mathbf{R}) \cdot [\nabla\Phi_e(\mathbf{R})]\} = -\rho_e(\mathbf{R})$$

Homogeneous, isotropic case /  
Homogener isotroper Fall

$$\underbrace{\nabla \cdot \nabla}_{=\Delta} \Phi_e(\mathbf{R}) = -\frac{\rho_e(\mathbf{R})}{\epsilon}$$

$$\Delta\Phi_e(\mathbf{R}) = -\frac{\rho_e(\mathbf{R})}{\epsilon}$$

$$\begin{aligned} \underline{\mathbf{D}}(\mathbf{R}) &= \underline{\epsilon}(\mathbf{R}) \cdot \underline{\mathbf{E}}(\mathbf{R}) \\ \oiint_{S=\partial V} \underline{\mathbf{D}}(\mathbf{R}) \cdot \underline{\mathbf{dS}} &= \iiint_V \rho_e(\mathbf{R}) dV \\ &= \oiint_{S=\partial V} [\underline{\epsilon}(\mathbf{R}) \cdot \underline{\mathbf{E}}(\mathbf{R})] \cdot \underline{\mathbf{dS}} \\ &= \oiint_{S=\partial V} \{\underline{\epsilon}(\mathbf{R}) \cdot [-\nabla\Phi_e(\mathbf{R})]\} \cdot \underline{\mathbf{dS}} \\ &= -\oiint_{S=\partial V} \{\underline{\epsilon}(\mathbf{R}) \cdot [\nabla\Phi_e(\mathbf{R})]\} \cdot \underline{\mathbf{dS}} \end{aligned}$$

$$-\oiint_{S=\partial V} \{\underline{\epsilon}(\mathbf{R}) \cdot [\nabla\Phi_e(\mathbf{R})]\} \cdot \underline{\mathbf{dS}} = \iiint_V \rho_e(\mathbf{R}) dV$$

## FIT Discretization of Scalar Electric Potential / FIT-Diskretisierung des skalaren elektrischen Potentials

Differential form / Differentialform

$$\mathbf{E}(\mathbf{R}) = -\nabla\Phi_e(\mathbf{R})$$

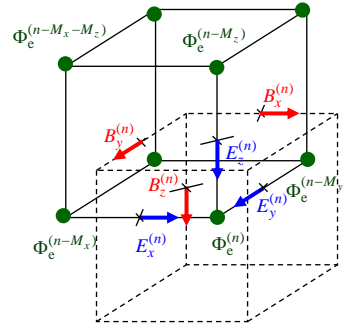
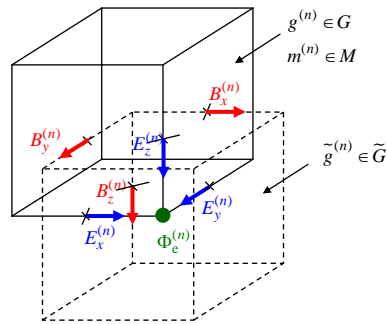
Integral form / Integralform

$$\int_C \mathbf{E}(\mathbf{R}) \cdot d\mathbf{R} = -\int_C \nabla\Phi_e(\mathbf{R}) \cdot d\mathbf{R} \\ = -[\Phi_e(\mathbf{R}_2) - \Phi_e(\mathbf{R}_1)]$$

FIT grid equation / FIT-Gittergleichung

$$\{E\}^{(n)} = -[R]^{-1} [\text{grad}]\{\Phi_e\}^{(n)}$$

$$\{E\} = -[R]^{-1} [\text{grad}]\{\Phi_e\}$$



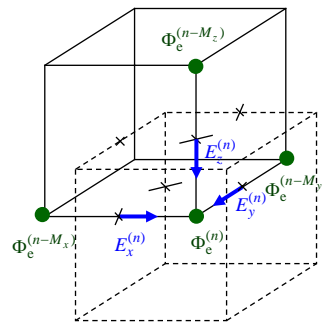
## FIT Discretization of Scalar Electric Potential / FIT-Diskretisierung des skalaren elektrischen Potentials

Integral form / Integralform

$$\int_C \mathbf{E}(\mathbf{R}) \cdot d\mathbf{R} = -\int_C [\nabla\Phi_e(\mathbf{R})] \cdot d\mathbf{R} \\ = -[\Phi_e(\mathbf{R}_2) - \Phi_e(\mathbf{R}_1)]$$

$$\int_C \mathbf{E}(\mathbf{R}) \cdot d\mathbf{R} = \int_{x=x_0}^{x_0+\Delta x} \mathbf{E}(x, y, z) \cdot d\mathbf{R} \\ = \int_{x=x_0}^{x_0+\Delta x} \mathbf{E}(x, y, z) \cdot \mathbf{e}_x dx \\ = \int_{x=x_0}^{x_0+\Delta x} E_x(x, y, z) dx \\ = E_x^{(n)} \int_{x=x_0}^{x_0+\Delta x} dx \\ = E_x^{(n)} \Delta x$$

$$\int_C [\nabla\Phi_e(\mathbf{R})] \cdot d\mathbf{R} = \int_{x=x_0}^{x_0+\Delta x} [\nabla\Phi_e(x, y, z)] \cdot d\mathbf{R} \\ = \int_{x=x_0}^{x_0+\Delta x} [\nabla\Phi_e(x, y, z)] \cdot \mathbf{e}_x dx \\ = \int_{x=x_0}^{x_0+\Delta x} \frac{\partial}{\partial x} \Phi_e(x, y, z) dx \\ = \Phi_e(x_0, y, z) - \Phi_e(x_0 + \Delta x, y, z) \\ = \Phi_e^{(n-M_x)} - \Phi_e^{(n)}$$



$$\int_C \mathbf{E}(\mathbf{R}) \cdot d\mathbf{R} = -\int_C [\nabla\Phi_e(\mathbf{R})] \cdot d\mathbf{R} \\ = -[\Phi_e(\mathbf{R}_2) - \Phi_e(\mathbf{R}_1)]$$

$$E_x^{(n)} \Delta x = -\Phi_e^{(n)} - \Phi_e^{(n-M_x)} = -(I - S_{-M_x}) \Phi_e^{(n)}$$

$$E_y^{(n)} \Delta y = -\Phi_e^{(n)} - \Phi_e^{(n-M_y)} = -(I - S_{-M_y}) \Phi_e^{(n)}$$

$$E_z^{(n)} \Delta z = -\Phi_e^{(n)} - \Phi_e^{(n-M_z)} = -(I - S_{-M_z}) \Phi_e^{(n)}$$

## FIT Discretization of Scalar Electric Potential / FIT-Diskretisierung des skalaren elektrischen Potentials

$$\int_C \mathbf{E}(\mathbf{R}) \cdot d\mathbf{R} = - \int_C [\nabla \Phi_e(\mathbf{R})] \cdot d\mathbf{R} \\ = - [\Phi_e(\mathbf{R}_2) - \Phi_e(\mathbf{R}_1)]$$

$$\underbrace{\begin{bmatrix} \Delta x \\ \Delta y \\ \Delta z \end{bmatrix}}_{=[R]} \underbrace{\begin{Bmatrix} E_x \\ E_y \\ E_z \end{Bmatrix}}_{=\{E\}^{(n)}} = - \underbrace{\begin{bmatrix} (I - S_{-M_x}) \\ (I - S_{-M_y}) \\ (I - S_{-M_z}) \end{bmatrix}}_{=-[\text{grad}]} \Phi_e^{(n)}$$

$$E_x^{(n)} \Delta x = -\Phi_e^{(n)} - \Phi_e^{(n-M_x)} \\ = -(I - S_{-M_x}) \Phi_e^{(n)}$$

$$[R] \{E\}^{(n)} = -[\text{grad}] \Phi_e^{(n)}$$

$$E_y^{(n)} \Delta y = -\Phi_e^{(n)} - \Phi_e^{(n-M_y)} \\ = -(I - S_{-M_y}) \Phi_e^{(n)}$$

$$E_z^{(n)} \Delta z = -\Phi_e^{(n)} - \Phi_e^{(n-M_z)} \\ = -(I - S_{-M_z}) \Phi_e^{(n)}$$

$$[R] = \begin{bmatrix} \Delta x & & \\ & \Delta y & \\ & & \Delta z \end{bmatrix} \rightarrow [R]^{-1} = \begin{bmatrix} \frac{1}{\Delta x} & & \\ & \frac{1}{\Delta y} & \\ & & \frac{1}{\Delta z} \end{bmatrix}$$

$$\{E\}^{(n)} = -[R]^{-1} [\text{grad}] \Phi_e^{(n)}$$

## 3-D FIT – Electrostatic Case / 3D-FIT – Elektrostatischer Fall

Electrostatic Poisson's grid equation /  
Elektrostatische Poissonsche Gittergleichung

$$\mathbf{E}(\mathbf{R}) = -\nabla \Phi_e(\mathbf{R})$$

$$\{E\} = -[R]^{-1} [\text{grad}] \{\Phi_e\}$$

Inhomogeneous, anisotropic case /  
Inhomogener anisotroper Fall

$$[\widehat{\text{div}}][\widehat{\epsilon}][\widehat{S}]\{E\} = -[\widehat{\text{div}}][\widehat{\epsilon}][\widehat{S}][R]^{-1} [\text{grad}]\{\Phi_e\}$$

$$\nabla \cdot \{\widehat{\epsilon}(\mathbf{R}) \cdot [\nabla \Phi_e(\mathbf{R})]\} = -\rho_e(\mathbf{R})$$

$$[\widehat{\text{div}}][\widehat{\epsilon}][\widehat{S}][R]^{-1} [\text{grad}]\{\Phi_e\} = -[\widehat{V}]\{\rho_e\}$$

Homogeneous, isotropic case /  
Homogener isotroper Fall



$$\underbrace{\nabla \cdot \nabla}_{=\Delta} \Phi_e(\mathbf{R}) = -\frac{\rho_e(\mathbf{R})}{\epsilon}$$

$$[A]\{x\} = \{b\}$$

with / mit

$$\Delta \Phi_e(\mathbf{R}) = -\frac{\rho_e(\mathbf{R})}{\epsilon}$$

$$[A] = [\widehat{\text{div}}][\widehat{\epsilon}][\widehat{S}][R]^{-1} [\text{grad}]$$

$$\{x\} = \{\Phi_e\}$$

$$\{b\} = -[\widehat{V}]\{\rho_e\}$$

### 3-D FIT – Electrostatic Case / 3D-FIT – Elektrostatischer Fall

Electrostatic Poisson's grid equation /  
Elektrostatische Poissonsche Gittergleichung

$$\widetilde{\text{div}}[\widetilde{\varepsilon}][\widetilde{\mathbf{S}}][\mathbf{R}]^{-1}[\mathbf{grad}]\{\Phi_e\} = -[\widetilde{\mathbf{V}}]\{\rho_e\}$$

$$\{\Phi_e\} = \begin{cases} \Phi_e^{(1)}(t) \\ \Phi_e^{(2)}(t) \\ \vdots \\ \Phi_e^{(N)}(t) \end{cases} \quad i = x, y, z$$

$$\widetilde{\mathbf{S}} = \begin{bmatrix} [\text{diag}\{\Delta y \Delta z\}]_{N \times N} & [0] & [0] \\ [0] & [\text{diag}\{\Delta x \Delta z\}]_{N \times N} & [0] \\ [0] & [0] & [\text{diag}\{\Delta x \Delta y\}]_{N \times N} \end{bmatrix}_{3N \times 3N}$$

$$\mathbf{R} = \begin{bmatrix} [\text{diag}\{\Delta x\}]_{N \times N} & [0] & [0] \\ [0] & [\text{diag}\{\Delta y\}]_{N \times N} & [0] \\ [0] & [0] & [\text{diag}\{\Delta z\}]_{N \times N} \end{bmatrix}_{3N \times 3N}$$

$$\mathbf{R}^{-1} = \begin{bmatrix} [\text{diag}\{\frac{1}{\Delta x}\}]_{N \times N} & [0] & [0] \\ [0] & [\text{diag}\{\frac{1}{\Delta y}\}]_{N \times N} & [0] \\ [0] & [0] & [\text{diag}\{\frac{1}{\Delta z}\}]_{N \times N} \end{bmatrix}_{3N \times 3N}$$

### 3-D FIT – Electrostatic Case / 3D-FIT – Elektrostatischer Fall

Electrostatic Poisson's grid equation /  
Elektrostatische Poissonsche Gittergleichung

$$\widetilde{\text{div}}[\widetilde{\varepsilon}][\widetilde{\mathbf{S}}][\mathbf{R}]^{-1}[\mathbf{grad}]\{\Phi_e\} = -[\widetilde{\mathbf{V}}]\{\rho_e\}$$

$$\widetilde{\mathbf{S}}[\mathbf{R}]^{-1} = \begin{bmatrix} [\text{diag}\{\Delta y \Delta z\}]_{N \times N} & [0] & [0] \\ [0] & [\text{diag}\{\Delta x \Delta z\}]_{N \times N} & [0] \\ [0] & [0] & [\text{diag}\{\Delta x \Delta y\}]_{N \times N} \end{bmatrix} \begin{bmatrix} [\text{diag}\{\frac{1}{\Delta x}\}]_{N \times N} & [0] & [0] \\ [0] & [\text{diag}\{\frac{1}{\Delta y}\}]_{N \times N} & [0] \\ [0] & [0] & [\text{diag}\{\frac{1}{\Delta z}\}]_{N \times N} \end{bmatrix}$$

$$= \begin{bmatrix} [\text{diag}\{\frac{\Delta y \Delta z}{\Delta x}\}]_{N \times N} & [0] & [0] \\ [0] & [\text{diag}\{\frac{\Delta x \Delta z}{\Delta y}\}]_{N \times N} & [0] \\ [0] & [0] & [\text{diag}\{\frac{\Delta x \Delta y}{\Delta z}\}]_{N \times N} \end{bmatrix}$$

### 3-D FIT - Electrostatic Case / 3D-FIT - Elektrostatischer Fall

$$\begin{aligned}
 \oint_{S=\partial V} \underline{\mathbf{D}}(\mathbf{R}, t) \cdot \underline{\mathbf{dS}} &= \iiint_V \rho_e(\mathbf{R}, t) dV \\
 \oint_{S=\partial V} \underline{\mathbf{D}}(\mathbf{R}, t) \cdot \underline{\mathbf{dS}} &= (S_{M_x} - I) D_x^{(n)}(t) \Delta y \Delta z + (S_{M_y} - I) D_y^{(n)}(t) \Delta x \Delta z + (S_{M_z} - I) D_z^{(n)}(t) \Delta x \Delta y \\
 \oint_{S=\partial V} [\underline{\mathbf{g}}(\mathbf{R}) \cdot \underline{\mathbf{E}}(\mathbf{R}, t)] \cdot \underline{\mathbf{dS}} &= (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} E_x^{(n)}(t) \Delta y \Delta z + (S_{M_y} - I) \tilde{\epsilon}_{yy}^{(n)} E_y^{(n)}(t) \Delta x \Delta z + (S_{M_z} - I) \tilde{\epsilon}_{zz}^{(n)} E_z^{(n)}(t) \Delta x \Delta y \\
 &= \iiint_V \rho_e(\mathbf{R}, t) dV = \rho_e^{(n)}(t) \Delta x \Delta y \Delta z \\
 E_x^{(n)} &= -\frac{1}{\Delta x} (\Phi_e^{(n)} - \Phi_e^{(n-M_x)}) = -\frac{1}{\Delta x} (I - S_{-M_x}) \Phi_e^{(n)} \\
 E_y^{(n)} &= -\frac{1}{\Delta y} (\Phi_e^{(n)} - \Phi_e^{(n-M_y)}) = -\frac{1}{\Delta y} (I - S_{-M_y}) \Phi_e^{(n)} \\
 E_z^{(n)} &= -\frac{1}{\Delta z} (\Phi_e^{(n)} - \Phi_e^{(n-M_z)}) = -\frac{1}{\Delta z} (I - S_{-M_z}) \Phi_e^{(n)} \\
 \oint_{S=\partial V} [\underline{\mathbf{g}}(\mathbf{R}) \cdot \underline{\mathbf{E}}(\mathbf{R}, t)] \cdot \underline{\mathbf{dS}} &= (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} E_x^{(n)} \Delta y \Delta z + (S_{M_y} - I) \tilde{\epsilon}_{yy}^{(n)} E_y^{(n)} \Delta x \Delta z + (S_{M_z} - I) \tilde{\epsilon}_{zz}^{(n)} E_z^{(n)} \Delta x \Delta y \\
 &= (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} \left[ -\frac{1}{\Delta x} (I - S_{-M_x}) \Phi_e^{(n)} \right] \Delta y \Delta z \\
 &+ (S_{M_y} - I) \tilde{\epsilon}_{yy}^{(n)} \left[ -\frac{1}{\Delta y} (I - S_{-M_y}) \Phi_e^{(n)} \right] \Delta x \Delta z \\
 &+ (S_{M_z} - I) \tilde{\epsilon}_{zz}^{(n)} \left[ -\frac{1}{\Delta z} (I - S_{-M_z}) \Phi_e^{(n)} \right] \Delta x \Delta y
 \end{aligned}$$

### 3-D FIT - Electrostatic Case / 3D-FIT - Elektrostatischer Fall

$$\begin{aligned}
 \iiint_V \rho_e(\mathbf{R}, t) dV &= \rho_e^{(n)}(t) \Delta x \Delta y \Delta z \\
 \oint_{S=\partial V} [\underline{\mathbf{g}}(\mathbf{R}) \cdot \underline{\mathbf{E}}(\mathbf{R}, t)] \cdot \underline{\mathbf{dS}} &= (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} \left[ -\frac{1}{\Delta x} (I - S_{-M_x}) \Phi_e^{(n)} \right] \Delta y \Delta z \\
 &+ (S_{M_y} - I) \tilde{\epsilon}_{yy}^{(n)} \left[ -\frac{1}{\Delta y} (I - S_{-M_y}) \Phi_e^{(n)} \right] \Delta x \Delta z \\
 &+ (S_{M_z} - I) \tilde{\epsilon}_{zz}^{(n)} \left[ -\frac{1}{\Delta z} (I - S_{-M_z}) \Phi_e^{(n)} \right] \Delta x \Delta y \\
 (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} \left[ -\frac{1}{\Delta x} (I - S_{-M_x}) \Phi_e^{(n)} \right] \Delta y \Delta z & \\
 + (S_{M_y} - I) \tilde{\epsilon}_{yy}^{(n)} \left[ -\frac{1}{\Delta y} (I - S_{-M_y}) \Phi_e^{(n)} \right] \Delta x \Delta z & \\
 + (S_{M_z} - I) \tilde{\epsilon}_{zz}^{(n)} \left[ -\frac{1}{\Delta z} (I - S_{-M_z}) \Phi_e^{(n)} \right] \Delta x \Delta y &= \rho_e^{(n)}(t) \Delta x \Delta y \Delta z \\
 -\frac{1}{(\Delta x)^2} (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} (I - S_{-M_x}) \Phi_e^{(n)} & \\
 -\frac{1}{(\Delta y)^2} (S_{M_y} - I) \tilde{\epsilon}_{yy}^{(n)} (I - S_{-M_y}) \Phi_e^{(n)} & \\
 -\frac{1}{(\Delta z)^2} (S_{M_z} - I) \tilde{\epsilon}_{zz}^{(n)} (I - S_{-M_z}) \Phi_e^{(n)} &= \rho_e^{(n)}
 \end{aligned}$$

### 3-D FIT - Electrostatic Case / 3D-FIT - Elektrostatischer Fall

$$\begin{aligned}
 \frac{1}{(\Delta x)^2} (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} (I - S_{-M_x}) \Phi_e^{(n)} &= \frac{1}{(\Delta x)^2} (S_{M_x} - I) (\tilde{\epsilon}_{xx}^{(n)} - \tilde{\epsilon}_{xx}^{(n)} S_{-M_x}) \Phi_e^{(n)} \\
 &= \frac{1}{(\Delta x)^2} \left[ S_{M_x} \tilde{\epsilon}_{xx}^{(n)} \Phi_e^{(n)} - \underbrace{S_{M_x} \tilde{\epsilon}_{xx}^{(n)} S_{-M_x} \Phi_e^{(n)}}_{\substack{= \tilde{\epsilon}_{xx}^{(n+M_x)} \\ = \tilde{\epsilon}_{xx}^{(n)} S_{M_x} S_{-M_x} \Phi_e^{(n)}}} - \tilde{\epsilon}_{xx}^{(n)} \Phi_e^{(n)} + \tilde{\epsilon}_{xx}^{(n)} S_{-M_x} \Phi_e^{(n)} \right] \\
 &= \frac{1}{(\Delta x)^2} \left[ \tilde{\epsilon}_{xx}^{(n+M_x)} \Phi_e^{(n+M_x)} - \underbrace{\tilde{\epsilon}_{xx}^{(n+M_x)} \Phi_e^{(n)} - \tilde{\epsilon}_{xx}^{(n)} \Phi_e^{(n)}}_{= \tilde{\epsilon}_{xx}^{(n)} \tilde{\epsilon}_{xx}^{(n+M_x)} \Phi_e^{(n)}} + \tilde{\epsilon}_{xx}^{(n)} \Phi_e^{(n-M_x)} \right] \\
 &= \frac{1}{(\Delta x)^2} \left\{ \tilde{\epsilon}_{xx}^{(n+M_x)} S_{M_x} - \left[ (I + S_{M_x}) \tilde{\epsilon}_{xx}^{(n)} \right] I + \tilde{\epsilon}_{xx}^{(n)} S_{-M_x} \right\} \Phi_e^{(n)} \\
 &= \frac{1}{(\Delta x)^2} \left\{ \tilde{\epsilon}_{xx}^{(n+M_x)} S_{M_x} - \left[ 2A_{M_x} \tilde{\epsilon}_{xx}^{(n)} \right] I + \tilde{\epsilon}_{xx}^{(n)} S_{-M_x} \right\} \Phi_e^{(n)} \\
 \\
 \frac{1}{(\Delta x)^2} (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} (I - S_{-M_x}) \Phi_e^{(n)} &= \frac{1}{(\Delta x)^2} \left\{ \tilde{\epsilon}_{xx}^{(n+M_x)} S_{M_x} - \left[ 2A_{M_x} \tilde{\epsilon}_{xx}^{(n)} \right] I + \tilde{\epsilon}_{xx}^{(n)} S_{-M_x} \right\} \Phi_e^{(n)}
 \end{aligned}$$

### 3-D FIT - Electrostatic Case / 3D-FIT - Elektrostatischer Fall

$$\begin{aligned}
 \frac{1}{(\Delta x)^2} (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} (I - S_{-M_x}) \Phi_e^{(n)} &= \frac{1}{(\Delta x)^2} \left\{ \tilde{\epsilon}_{xx}^{(n+M_x)} S_{M_x} - \left[ 2A_{M_x} \tilde{\epsilon}_{xx}^{(n)} \right] I + \tilde{\epsilon}_{xx}^{(n)} S_{-M_x} \right\} \Phi_e^{(n)} \\
 &= \left\{ \frac{\tilde{\epsilon}_{xx}^{(n+M_x)}}{(\Delta x)^2} S_{M_x} - \frac{\left[ 2A_{M_x} \tilde{\epsilon}_{xx}^{(n)} \right]}{(\Delta x)^2} I + \frac{\tilde{\epsilon}_{xx}^{(n)}}{(\Delta x)^2} S_{-M_x} \right\} \Phi_e^{(n)} \\
 \\
 \frac{1}{(\Delta y)^2} (S_{M_y} - I) \tilde{\epsilon}_{yy}^{(n)} (I - S_{-M_y}) \Phi_e^{(n)} &= \frac{1}{(\Delta y)^2} \left\{ \tilde{\epsilon}_{yy}^{(n+M_y)} \Phi_e^{(n+M_y)} - \left[ 2S_{M_y} \tilde{\epsilon}_{yy}^{(n)} \right] \Phi_e^{(n)} + \tilde{\epsilon}_{yy}^{(n)} \Phi_e^{(n-M_y)} \right\} \\
 &= \left\{ \frac{\tilde{\epsilon}_{yy}^{(n+M_y)}}{(\Delta y)^2} S_{M_y} - \frac{\left[ 2A_{M_y} \tilde{\epsilon}_{yy}^{(n)} \right]}{(\Delta y)^2} I + \frac{\tilde{\epsilon}_{yy}^{(n)}}{(\Delta y)^2} S_{-M_y} \right\} \Phi_e^{(n)} \\
 \\
 \frac{1}{(\Delta z)^2} (S_{M_z} - I) \tilde{\epsilon}_{zz}^{(n)} (I - S_{-M_z}) \Phi_e^{(n)} &= \frac{1}{(\Delta z)^2} \left\{ \tilde{\epsilon}_{zz}^{(n+M_z)} \Phi_e^{(n+M_z)} - \left[ (I - S_{M_z}) \tilde{\epsilon}_{zz}^{(n)} \right] \Phi_e^{(n)} + \tilde{\epsilon}_{zz}^{(n)} \Phi_e^{(n-M_z)} \right\} \\
 &= \left\{ \frac{\tilde{\epsilon}_{zz}^{(n+M_z)}}{(\Delta z)^2} S_{M_z} - \frac{\left[ 2A_{M_z} \tilde{\epsilon}_{zz}^{(n)} \right]}{(\Delta z)^2} I + \frac{\tilde{\epsilon}_{zz}^{(n)}}{(\Delta z)^2} S_{-M_z} \right\} \Phi_e^{(n)}
 \end{aligned}$$

### 3-D FIT - Electrostatic Case / 3D-FIT - Elektrostatischer Fall

$$\begin{aligned}
 & \frac{1}{(\Delta x)^2} (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} (I - S_{-M_x}) \Phi_e^{(n)} + \frac{1}{(\Delta z)^2} (S_{M_z} - I) \tilde{\epsilon}_{zz}^{(n)} (I - S_{-M_z}) \Phi_e^{(n)} + \frac{1}{(\Delta y)^2} (S_{M_y} - I) \tilde{\epsilon}_{yy}^{(n)} (I - S_{-M_y}) \Phi_e^{(n)} \\
 &= \left\{ \frac{\tilde{\epsilon}_{xx}^{(n+M_x)}}{(\Delta x)^2} S_{M_x} - \frac{[2A_{M_x} \tilde{\epsilon}_{xx}^{(n)}]}{(\Delta x)^2} I + \frac{\tilde{\epsilon}_{xx}^{(n)}}{(\Delta x)^2} S_{-M_x} \right\} \Phi_e^{(n)} \\
 &+ \left\{ \frac{\tilde{\epsilon}_{yy}^{(n+M_y)}}{(\Delta y)^2} S_{M_y} - \frac{[2A_{M_y} \tilde{\epsilon}_{yy}^{(n)}]}{(\Delta y)^2} I + \frac{\tilde{\epsilon}_{yy}^{(n)}}{(\Delta y)^2} S_{-M_y} \right\} \Phi_e^{(n)} \\
 &+ \left\{ \frac{\tilde{\epsilon}_{zz}^{(n+M_z)}}{(\Delta z)^2} S_{M_z} - \frac{[2A_{M_z} \tilde{\epsilon}_{zz}^{(n)}]}{(\Delta z)^2} I + \frac{\tilde{\epsilon}_{zz}^{(n)}}{(\Delta z)^2} S_{-M_z} \right\} \Phi_e^{(n)} \\
 &= \left\{ \underbrace{\frac{\tilde{\epsilon}_{xx}^{(n)}}{(\Delta x)^2}}_{=\alpha_{xx}^{(n)}} S_{M_x} + \underbrace{\frac{\tilde{\epsilon}_{yy}^{(n)}}{(\Delta y)^2}}_{=\alpha_{yy}^{(n)}} S_{M_y} + \underbrace{\frac{\tilde{\epsilon}_{zz}^{(n)}}{(\Delta z)^2}}_{=\alpha_{zz}^{(n)}} S_{M_z} - \underbrace{\frac{[2A_{M_x} \tilde{\epsilon}_{xx}^{(n)}]}{(\Delta x)^2} + \frac{[2A_{M_y} \tilde{\epsilon}_{yy}^{(n)}]}{(\Delta y)^2} + \frac{[2A_{M_z} \tilde{\epsilon}_{zz}^{(n)}]}{(\Delta z)^2}}_{=\alpha^{(n)}} I + \underbrace{\frac{\tilde{\epsilon}_{xx}^{(n+M_x)}}{(\Delta x)^2}}_{=\alpha_{xx}^{(n+M_x)}} S_{-M_x} + \underbrace{\frac{\tilde{\epsilon}_{yy}^{(n+M_y)}}{(\Delta y)^2}}_{=\alpha_{yy}^{(n+M_y)}} S_{-M_y} + \underbrace{\frac{\tilde{\epsilon}_{zz}^{(n+M_z)}}{(\Delta z)^2}}_{=\alpha_{zz}^{(n+M_z)}} S_{-M_z} \right\} \Phi_e^{(n)} \\
 &= \left\{ \alpha_{zz}^{(n)} S_{-M_z} + \alpha_{yy}^{(n)} S_{-M_y} + \alpha_{xx}^{(n)} S_{-M_x} - \alpha^{(n)} I + \alpha_{xx}^{(n+M_x)} S_{M_x} + \alpha_{yy}^{(n+M_y)} S_{M_y} + \alpha_{zz}^{(n+M_z)} S_{M_z} \right\} \Phi_e^{(n)}
 \end{aligned}$$

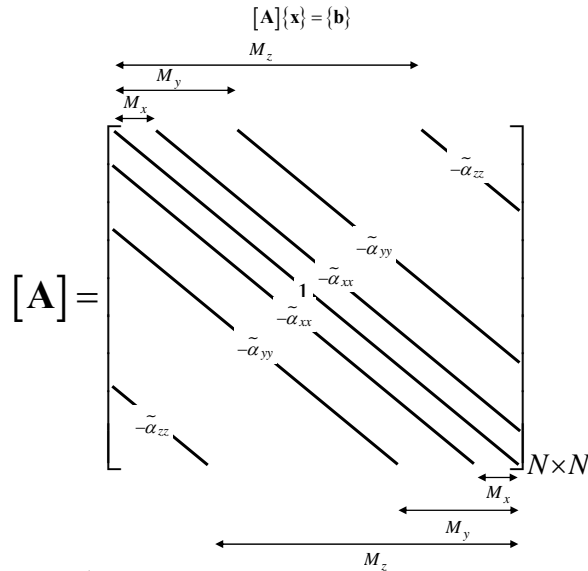
### 3-D FIT - Electrostatic Case / 3D-FIT - Elektrostatischer Fall

$$\begin{aligned}
 & \oint_{S=\partial V} \mathbf{D}(\mathbf{R}, t) \cdot d\mathbf{S} = \oint_{S=\partial V} [\underline{\epsilon}(\mathbf{R}) \cdot \mathbf{E}(\mathbf{R}, t)] \cdot d\mathbf{S} \\
 &= \iiint_V \rho_e(\mathbf{R}, t) dV \\
 & \oint_{S=\partial V} \mathbf{D}(\mathbf{R}, t) \cdot d\mathbf{S} = \oint_{S=\partial V} [\underline{\epsilon}(\mathbf{R}) \cdot \mathbf{E}(\mathbf{R}, t)] \cdot d\mathbf{S} \\
 &= - \left\{ \frac{1}{(\Delta x)^2} (S_{M_x} - I) \tilde{\epsilon}_{xx}^{(n)} (I - S_{-M_x}) \Phi_e^{(n)} + \frac{1}{(\Delta z)^2} (S_{M_z} - I) \tilde{\epsilon}_{zz}^{(n)} (I - S_{-M_z}) \Phi_e^{(n)} + \frac{1}{(\Delta y)^2} (S_{M_y} - I) \tilde{\epsilon}_{yy}^{(n)} (I - S_{-M_y}) \Phi_e^{(n)} \right\} \\
 &= - \left\{ \alpha_{zz}^{(n)} S_{-M_z} + \alpha_{yy}^{(n)} S_{-M_y} + \alpha_{xx}^{(n)} S_{-M_x} - \alpha^{(n)} I + \alpha_{xx}^{(n+M_x)} S_{M_x} + \alpha_{yy}^{(n+M_y)} S_{M_y} + \alpha_{zz}^{(n+M_z)} S_{M_z} \right\} \Phi_e^{(n)} \\
 & \iiint_V \rho_e(\mathbf{R}, t) dV = \rho_e^{(n)}(t) \Delta x \Delta y \Delta z \\
 & - \left( \alpha_{zz}^{(n)} S_{-M_z} + \alpha_{yy}^{(n)} S_{-M_y} + \alpha_{xx}^{(n)} S_{-M_x} - \alpha^{(n)} I + \alpha_{xx}^{(n+M_x)} S_{M_x} + \alpha_{yy}^{(n+M_y)} S_{M_y} + \alpha_{zz}^{(n+M_z)} S_{M_z} \right) \Phi_e^{(n)} = \rho_e^{(n)}(t) \Delta x \Delta y \Delta z \\
 & \left( -\alpha_{zz}^{(n)} S_{-M_z} - \alpha_{yy}^{(n)} S_{-M_y} - \alpha_{xx}^{(n)} S_{-M_x} + \alpha^{(n)} I - \alpha_{xx}^{(n+M_x)} S_{M_x} - \alpha_{yy}^{(n+M_y)} S_{M_y} - \alpha_{zz}^{(n+M_z)} S_{M_z} \right) \Phi_e^{(n)} = \rho_e^{(n)}(t) \Delta x \Delta y \Delta z \\
 & \left( \underbrace{-\frac{\alpha_{zz}^{(n)}}{\alpha^{(n)}} S_{-M_z}}_{=\alpha_{zz}^{(n)}} - \underbrace{\frac{\alpha_{yy}^{(n)}}{\alpha^{(n)}} S_{-M_y}}_{=\alpha_{yy}^{(n)}} - \underbrace{\frac{\alpha_{xx}^{(n)}}{\alpha^{(n)}} S_{-M_x}}_{=\alpha_{xx}^{(n)}} + I - \underbrace{\frac{\alpha_{xx}^{(n+M_x)}}{\alpha^{(n)}} S_{M_x}}_{=\alpha_{xx}^{(n+M_x)}} - \underbrace{\frac{\alpha_{yy}^{(n+M_y)}}{\alpha^{(n)}} S_{M_y}}_{=\alpha_{yy}^{(n+M_y)}} - \underbrace{\frac{\alpha_{zz}^{(n+M_z)}}{\alpha^{(n)}} S_{M_z}}_{=\alpha_{zz}^{(n+M_z)}} \right) \Phi_e^{(n)} = \frac{\rho_e^{(n)}(t) \Delta x \Delta y \Delta z}{\alpha^{(n)}} \\
 & \left( -\alpha_{zz}^{(n)} S_{-M_z} - \alpha_{yy}^{(n)} S_{-M_y} - \alpha_{xx}^{(n)} S_{-M_x} + I - \alpha_{xx}^{(n+M_x)} S_{M_x} - \alpha_{yy}^{(n+M_y)} S_{M_y} - \alpha_{zz}^{(n+M_z)} S_{M_z} \right) \Phi_e^{(n)} = \frac{\rho_e^{(n)}(t) \Delta x \Delta y \Delta z}{\alpha^{(n)}}
 \end{aligned}$$



## Discrete Poisson's Grid Equation / Diskrete Poissonsche Gittergleichung

$$\left( -\tilde{\alpha}_{zz}^{(n)} S_{-M_z} - \tilde{\alpha}_{yy}^{(n)} S_{-M_y} - \tilde{\alpha}_{xx}^{(n)} S_{-M_x} + I - \tilde{\alpha}_{xx}^{(n+M_x)} S_{M_x} - \tilde{\alpha}_{yy}^{(n+M_y)} S_{M_y} - \tilde{\alpha}_{zz}^{(n+M_z)} S_{M_z} \right) \Phi_e^{(n)} = \frac{\rho_e^{(n)}(t) \Delta x \Delta y \Delta z}{\alpha^{(n)}}$$



## 3-D FIT – Electrostatic Case / 3D-FIT – Elektrostatischer Fall

Electrostatic Poisson's grid equation / Elektrostatische Poissonsche Gittergleichung

$$[\widehat{\mathbf{div}}][\widehat{\boldsymbol{\varepsilon}}][\widehat{\mathbf{S}}][\mathbf{R}]^{-1}[\mathbf{grad}]\{\Phi_e\} = -[\widehat{\mathbf{V}}]\{\rho_e\}$$

Homogeneous isotropic case for a cubic grid complex /  
Homogener isotroper Fall für ein kubischen Gitterkomplex

$$[\widehat{\boldsymbol{\varepsilon}}]_{3N \times 3N} = \varepsilon_0 \varepsilon_r [\mathbf{I}]_{3N \times 3N}$$

$$[\widehat{\mathbf{S}}] = (\Delta x)^2 [\mathbf{I}]_{3N \times 3N}$$

$$[\mathbf{R}]^{-1} = \frac{1}{\Delta x} [\mathbf{I}]_{3N \times 3N}$$

$$[\widehat{\mathbf{V}}] = (\Delta x)^3 [\mathbf{I}]_{N \times N}$$

$$[\widehat{\mathbf{div}}]_{\varepsilon_0 \varepsilon_r} [\mathbf{I}] (\Delta x)^2 [\mathbf{I}] \frac{1}{\Delta x} [\mathbf{I}] [\mathbf{grad}]\{\Phi_e\} = -(\Delta x)^3 [\mathbf{I}]\{\rho_e\}$$

$$[\widehat{\mathbf{div}}][\mathbf{grad}]\{\Phi_e\} = -\frac{(\Delta x)^2}{\varepsilon_0 \varepsilon_r} \{\rho_e\}$$

Electrostatic Poisson's grid equation / Elektrostatische Poissonsche Gittergleichung

$$-[\widehat{\mathbf{div}}][\mathbf{grad}]\{\Phi_e\} = \frac{(\Delta x)^2}{\varepsilon_0 \varepsilon_r} \{\rho_e\}$$

## Band Structure of the Div-Grad-Operator in Matrix Form / Bandstruktur des Div-Grad-Operators in Matrixform

$$\begin{aligned} \widetilde{[\text{div}]}[\text{grad}] &= [\mathbf{P}_x, \mathbf{P}_y, \mathbf{P}_z] \begin{bmatrix} -[\mathbf{P}_x]^T \\ -[\mathbf{P}_y]^T \\ -[\mathbf{P}_z]^T \end{bmatrix} \\ &= -\left[ \mathbf{P}_x[\mathbf{P}_x]^T + \mathbf{P}_y[\mathbf{P}_y]^T + \mathbf{P}_z[\mathbf{P}_z]^T \right]_{N \times N} \end{aligned}$$

$$\widetilde{[\text{div}]}[\text{grad}] = \begin{bmatrix} \begin{array}{|c|} \hline \text{diag} \\ \hline \end{array} & & & & \begin{array}{|c|} \hline \text{diag} \\ \hline \end{array} \\ \hline & \begin{array}{|c|} \hline \text{diag} \\ \hline \end{array} & & & \\ \hline & & \begin{array}{|c|} \hline \text{diag} \\ \hline \end{array} & & \\ \hline & & & \begin{array}{|c|} \hline \text{diag} \\ \hline \end{array} & \\ \hline & & & & \begin{array}{|c|} \hline \text{diag} \\ \hline \end{array} \end{bmatrix}$$

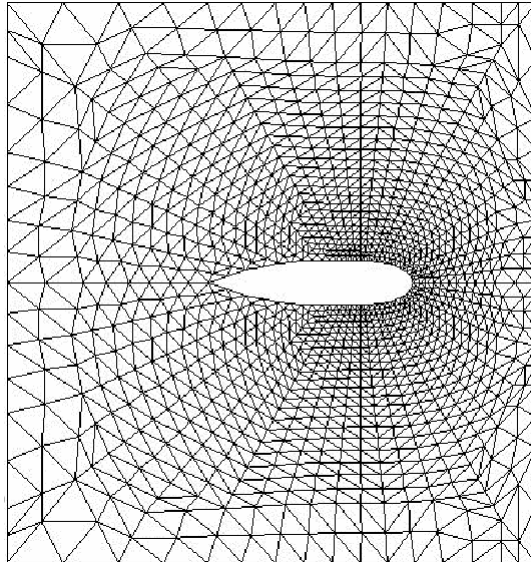
## Band Structure of the Div-Grad-Operator in Matrix Form / Bandstruktur des Div-Grad-Operators in Matrixform

$$\begin{aligned} \widetilde{[\text{div}]}[\text{grad}] &= \begin{bmatrix} \text{diag} & & & & \\ & \text{diag} & & & \\ & & \text{diag} & & \\ & & & \text{diag} & \\ & & & & \text{diag} \end{bmatrix} \\ &+ \begin{bmatrix} & \text{diag} & & & \\ & & \text{diag} & & \\ & & & \text{diag} & \\ & & & & \text{diag} \\ & & & & & \text{diag} \end{bmatrix} \\ &+ \begin{bmatrix} & & \text{diag} & & \\ & & & \text{diag} & \\ & & & & \text{diag} \\ & & & & & \text{diag} \\ & & & & & & \text{diag} \end{bmatrix} \\ &= \begin{bmatrix} \text{diag} & & & & \\ & \text{diag} & & & \\ & & \text{diag} & & \\ & & & \text{diag} & \\ & & & & \text{diag} \end{bmatrix} + \begin{bmatrix} & \text{diag} & & & \\ & & \text{diag} & & \\ & & & \text{diag} & \\ & & & & \text{diag} \\ & & & & & \text{diag} \end{bmatrix} + \begin{bmatrix} & & \text{diag} & & \\ & & & \text{diag} & \\ & & & & \text{diag} \\ & & & & & \text{diag} \\ & & & & & & \text{diag} \end{bmatrix} \\ &= \begin{bmatrix} \text{diag} & & & & \\ & \text{diag} & & & \\ & & \text{diag} & & \\ & & & \text{diag} & \\ & & & & \text{diag} \\ & & & & & \text{diag} \\ & & & & & & \text{diag} \end{bmatrix} \end{aligned}$$



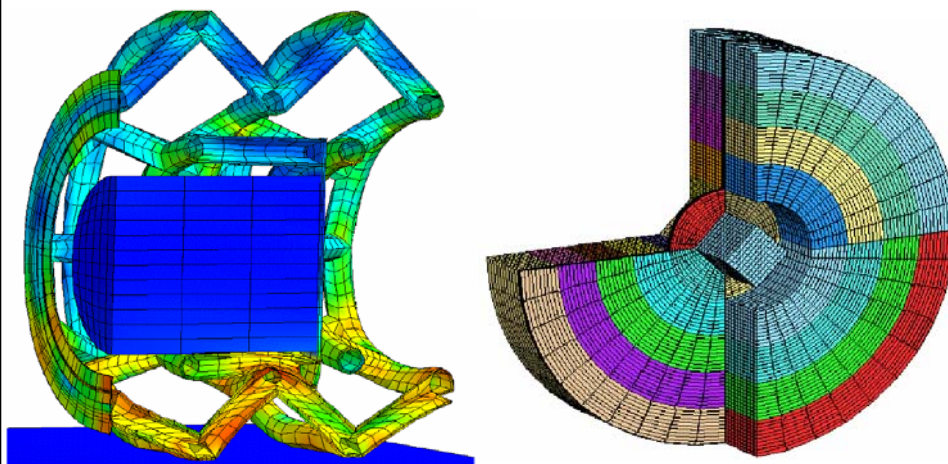
## Numerical Methods for Linear Systems / Numerische Methoden für lineare Gleichungssysteme

Algebraic multi grid method (AMG method) / Algebraische Mehrgitterverfahren (AMG-Methode)



## Numerical Methods for Linear Systems / Numerische Methoden für lineare Gleichungssysteme

Algebraic multi grid method (AMG method) / Algebraische Mehrgitterverfahren (AMG-Methode)



## Iterative Methods for Linear Systems / Iterative Methoden für lineare Gleichungssysteme

$$[\mathbf{A}]\{\mathbf{x}\} = \{\mathbf{b}\}$$

LU decomposition of matrix  $[\mathbf{A}]$  /  
LU-Zerlegung der Matrix  $[\mathbf{A}]$       $[\mathbf{A}] = [\mathbf{L}] + [\mathbf{D}] + [\mathbf{U}]$

Lower triangular matrix /  
Unter Dreiecksmatrix      $[\mathbf{L}] = \begin{bmatrix} 0 & 0 & \dots & \dots & 0 \\ A_{21} & 0 & \dots & & \vdots \\ A_{31} & A_{32} & \ddots & & 0 \\ \vdots & & & 0 & 0 \\ A_{N1} & A_{N2} & \dots & A_{N(N-1)} & 0 \end{bmatrix}_{N \times N}$

Main diagonal matrix /  
Hauptdiagonalmatrix      $[\mathbf{D}] = [\text{diag}\{A_{11}, A_{22}, \dots, A_{NN}\}]_{N \times N}$

Upper triangular matrix /  
Obere Dreiecksmatrix      $[\mathbf{U}] = \begin{bmatrix} 0 & A_{12} & \dots & \dots & A_{1N} \\ 0 & 0 & \dots & & \vdots \\ 0 & 0 & \ddots & & A_{(N-2)N} \\ \vdots & & & 0 & A_{(N-1)N} \\ 0 & 0 & \dots & 0 & 0 \end{bmatrix}_{N \times N}$

$$[\mathbf{A}]\{\mathbf{x}\} = \{\mathbf{b}\} \rightarrow \{[\mathbf{L}] + [\mathbf{D}] + [\mathbf{U}]\}\{\mathbf{x}\} = \{\mathbf{b}\} \rightarrow [\mathbf{D}]\{\mathbf{x}\} = -\{[\mathbf{L}] + [\mathbf{U}]\}\{\mathbf{x}\} + \{\mathbf{b}\}$$

## Iterative Methods for Linear Systems / Iterative Methoden für lineare Gleichungssysteme

$$[\mathbf{A}]\{\mathbf{x}\} = \{\mathbf{b}\}$$

$$\{[\mathbf{L}] + [\mathbf{D}] + [\mathbf{U}]\}\{\mathbf{x}\} = \{\mathbf{b}\}$$

$$[\mathbf{D}]\{\mathbf{x}\} = -\{[\mathbf{L}] + [\mathbf{U}]\}\{\mathbf{x}\} + \{\mathbf{b}\}$$

$$\{\mathbf{x}\} = \underbrace{-[\mathbf{D}]^{-1}\{[\mathbf{L}] + [\mathbf{U}]\}\{\mathbf{x}\}}_{=[\mathbf{G}]} + \underbrace{[\mathbf{D}]^{-1}\{\mathbf{b}\}}_{=[\mathbf{c}]} \\ = [\mathbf{G}]\{\mathbf{x}\} + \{\mathbf{c}\}$$

$$\{\mathbf{x}\} = [\mathbf{G}]\{\mathbf{x}\} + \{\mathbf{c}\}$$

$$\{\mathbf{x}\}^{(l+1)} = [\mathbf{G}]\{\mathbf{x}\}^{(l)} + \{\mathbf{c}\} \quad l=1,2,\dots,L$$



- Jacobi method (J method) / Jacobi-Methode (J-Methode)
- Gauss-Seidel method (GS method) / Gauß-Seidel-Methode (GS-Methode)
- Successive overrelaxation method (SOR method) / Überrelaxationsverfahren (SOR-Methode)
- Symmetric successive overrelaxation method (SSOR method) / Symmetrisches Überrelaxationsverfahren (SSOR-Methode)

## Jacobi Method / Jacobi-Methode

$$\{\mathbf{x}\}^{(l+1)} = [\mathbf{G}]_J \{\mathbf{x}\}^{(l)} + \{\mathbf{c}\}_J \quad l = 1, 2, \dots, L$$

$$[\mathbf{G}]_J = -[\mathbf{D}]^{-1} \{[\mathbf{L}] + [\mathbf{U}]\}$$

$$\{\mathbf{c}\}_J = [\mathbf{D}]^{-1} \{\mathbf{b}\}$$

$$x_i^{(l+1)} = \sum_{j=1}^N G_{J,ij} x_j^{(l)} + c_{J,i} \quad l = 1, 2, \dots, L$$

It follows with the LU decomposition of matrix  $[\mathbf{A}]$  /  
Mit der LU-Zerlegung der Matrix  $[\mathbf{A}]$  folgt

$$x_i^{(l+1)} = \sum_{j=1}^{i-1} G_{J,ij} x_j^{(l)} + \sum_{j=i+1}^N G_{J,ij} x_j^{(l)} + c_{J,i} \quad l = 1, 2, \dots, L$$

## Jacobi Method / Jacobi-Methode

2-D case in the  $xz$  plane /  
2D-Fall in der  $xz$ -Ebene  $-\widehat{[\text{div}]}[\text{grad}]\{\Phi_e\} = \frac{(\Delta x)^2}{\epsilon_0 \epsilon_r} \{\rho_e\}$

$$-\widehat{[\text{div}]}[\text{grad}] = \begin{bmatrix} \diagup & & & & \\ & \diagdown & & & \\ & & \diagup & & \\ & & & \diagdown & \\ & & & & \diagup \end{bmatrix} = [\mathbf{A}]$$

$$[\mathbf{A}] = \{[\mathbf{L}] + [\mathbf{D}] + [\mathbf{U}]\} = \begin{bmatrix} \diagup & & & & \\ & \diagdown & & & \\ & & \diagup & & \\ & & & \diagdown & \\ & & & & \diagup \end{bmatrix} + \begin{bmatrix} \diagdown & & & & \\ & \diagup & & & \\ & & \diagdown & & \\ & & & \diagup & \\ & & & & \diagdown \end{bmatrix} + \begin{bmatrix} \diagup & & & & \\ & \diagdown & & & \\ & & \diagup & & \\ & & & \diagdown & \\ & & & & \diagup \end{bmatrix}$$

$$\{\mathbf{x}\} = \underbrace{-[\mathbf{D}]^{-1} \{[\mathbf{L}] + [\mathbf{U}]\}}_{=[\mathbf{G}]_J} \{\mathbf{x}\} + \underbrace{[\mathbf{D}]^{-1} \{\mathbf{b}\}}_{=\{\mathbf{c}\}_J} = [\mathbf{G}]_J \{\mathbf{x}\} + \{\mathbf{c}\}_J$$

$$[\mathbf{G}]_J = -[\mathbf{D}]^{-1} \{[\mathbf{L}] + [\mathbf{U}]\} = - \begin{bmatrix} \diagdown & & & & \\ & \diagup & & & \\ & & \diagdown & & \\ & & & \diagup & \\ & & & & \diagdown \end{bmatrix} \begin{bmatrix} \diagdown & & & & \\ & \diagup & & & \\ & & \diagdown & & \\ & & & \diagup & \\ & & & & \diagdown \end{bmatrix} + \begin{bmatrix} \diagup & & & & \\ & \diagdown & & & \\ & & \diagup & & \\ & & & \diagdown & \\ & & & & \diagup \end{bmatrix}$$

## Jacobi & Gauss-Seidel Method / Jacobi- & Gauss-Seidel-Methode

$$\{\mathbf{x}\}^{(l+1)} = [\mathbf{G}]_J \{\mathbf{x}\}^{(l)} + \{\mathbf{c}\}_J \quad l = 1, 2, \dots, L$$

$$[\mathbf{G}]_J = -[\mathbf{D}]^{-1} \{[\mathbf{L}] + [\mathbf{U}]\}$$

$$\{\mathbf{c}\}_J = [\mathbf{D}]^{-1} \{\mathbf{b}\}$$

$$x^{(n,l+1)} = \frac{1}{4} \left[ x^{(n-M_z,l)} + x^{(n-M_x,l)} + x^{(n+M_x,l)} + x^{(n+M_z,l)} + b^{(n)} \right]$$

$$\{\mathbf{x}\}^{(l+1)} = [\mathbf{G}]_{GS} \{\mathbf{x}\}^{(l)} + \{\mathbf{c}\}_{GS} \quad l = 1, 2, \dots, L$$

$$[\mathbf{G}]_{GS} = -([\mathbf{D}] + [\mathbf{L}])^{-1} [\mathbf{U}]$$

$$\{\mathbf{c}\}_{GS} = ([\mathbf{D}] + [\mathbf{L}])^{-1} \{\mathbf{b}\}$$

$$x^{(n,l+1)} = \frac{1}{4} \left[ x^{(n-M_z,l+1)} + x^{(n-M_x,l+1)} + x^{(n+M_x,l)} + x^{(n+M_z,l)} + b^{(n)} \right]$$

## Successive Overrelaxation Method (SOR Method) / Überrelaxationsverfahren (SOR-Methode)

$$\begin{aligned} \{\mathbf{x}\}^{(l+1)} &= \{\mathbf{x}\}^{(l)} - \omega \left[ \overline{\{\mathbf{x}\}}^{(l+1)} - \{\mathbf{x}\}^{(l)} \right] \quad l = 1, 2, \dots, L \\ &= (1 - \omega) \{\mathbf{x}\}^{(l)} + \omega \overline{\{\mathbf{x}\}}^{(l+1)} \end{aligned}$$

$\{\mathbf{x}\}^{(l+1)}$  : Algebraic field vector at the iteration step  $l$  /  
Algebraischer Feldvektor zum Iterationsschritt  $l$

$\overline{\{\mathbf{x}\}}^{(l+1)}$  : Gauss-Seidel value at the iteration step  $l$  /  
Gauß-Seidel-Wert zum Iterationsschritt  $l$

$\omega$  : Relaxation Parameter /  
Relaxationsparameter

$0 < \omega < 1$  : Under relaxation method /  
Unterrelaxationsmethode

$\omega = 1$  : Gauss-Seidel method /  
Gauß-Seidel-Methode

$1 < \omega < 2$  : Over relaxation method /  
Überrelaxationsmethode

### Successive Overrelaxation Method (SOR Method) / Überrelaxationsverfahren (SOR-Methode)

$$\begin{aligned}\{\mathbf{x}\}^{(l+1)} &= \{\mathbf{x}\}^{(l)} - \omega \left[ \overline{\{\mathbf{x}\}}^{(l+1)} - \{\mathbf{x}\}^{(l)} \right] \quad l = 1, 2, \dots, L \\ &= (1 - \omega) \{\mathbf{x}\}^{(l)} + \omega \overline{\{\mathbf{x}\}}^{(l+1)}\end{aligned}$$

$$\begin{aligned}x_i^{(l+1)} &= (1 - \omega) x_i^{(l)} + \omega x_i^{\overline{(l+1)}} \\ &= (1 - \omega) x_i^{(l)} + \omega \left\{ \sum_{j=1}^{i-1} G_{j,i} x_j^{(l+1)} + \sum_{j=i+1}^N G_{j,i} x_j^{(l)} + c_{j,i} \right\} \quad i = 1, 2, \dots, N\end{aligned}$$

$$x_i^{(l+1)} = (1 - \omega) x_i^{(l)} + \omega \left\{ - \sum_{j=1}^{i-1} D_{ii}^{-1} L_{ij} x_j^{(l+1)} - \sum_{j=i+1}^N D_{ii}^{-1} U_{ij} x_j^{(l)} + c_{j,i} \right\} \quad i = 1, 2, \dots, N$$

$$\{\mathbf{x}\}^{(l+1)} = (1 - \omega) \{\mathbf{x}\}^{(l)} - \omega \left\{ [\mathbf{D}]^{-1} [\mathbf{L}] \{\mathbf{x}\}^{(l+1)} + [\mathbf{D}]^{-1} [\mathbf{U}] \{\mathbf{x}\}^{(l)} - [\mathbf{D}]^{-1} \{\mathbf{b}\} \right\} \quad i = 1, 2, \dots, N$$

$$\{\mathbf{x}\}^{(l+1)} = \underbrace{([\mathbf{D}] + \omega [\mathbf{L}])^{-1} [(1 - \omega) [\mathbf{D}] - \omega [\mathbf{U}]]}_{= [\mathbf{G}]_{\text{SOR}}} \{\mathbf{x}\}^{(l)} + \underbrace{\omega ([\mathbf{D}] + \omega [\mathbf{L}])^{-1} \{\mathbf{b}\}}_{= \{\mathbf{c}\}_{\text{SOR}}} \quad i = 1, 2, \dots, N$$

### Successive Overrelaxation Method (SOR Method) / Überrelaxationsverfahren (SOR-Methode)

$$\begin{aligned}\{\mathbf{x}\}^{(l+1)} &= \{\mathbf{x}\}^{(l)} - \omega \left[ \overline{\{\mathbf{x}\}}^{(l+1)} - \{\mathbf{x}\}^{(l)} \right] \quad l = 1, 2, \dots, L \\ &= (1 - \omega) \{\mathbf{x}\}^{(l)} + \omega \overline{\{\mathbf{x}\}}^{(l+1)}\end{aligned}$$

$$\{\mathbf{x}\}^{(l+1)} = \underbrace{([\mathbf{D}] + \omega [\mathbf{L}])^{-1} [(1 - \omega) [\mathbf{D}] - \omega [\mathbf{U}]]}_{= [\mathbf{G}]_{\text{SOR}}} \{\mathbf{x}\}^{(l)} + \underbrace{\omega ([\mathbf{D}] + \omega [\mathbf{L}])^{-1} \{\mathbf{b}\}}_{= \{\mathbf{c}\}_{\text{SOR}}} \quad i = 1, 2, \dots, N$$

$$[\mathbf{G}]_{\text{SOR}} = ([\mathbf{D}] + \omega [\mathbf{L}])^{-1} [(1 - \omega) [\mathbf{D}] - \omega [\mathbf{U}]]$$

$$\{\mathbf{c}\}_{\text{SOR}} = \omega ([\mathbf{D}] + \omega [\mathbf{L}])^{-1} \{\mathbf{b}\}$$

$$\{\mathbf{x}\}^{(l+1)} = [\mathbf{G}]_{\text{SOR}} \{\mathbf{x}\}^{(l)} + \{\mathbf{c}\}_{\text{SOR}} \quad l = 1, 2, \dots, L$$



## Symmetric Successive Overrelaxation Method (SSOR Method) / Symmetrische Überrelaxationsverfahren (SSOR-Methode)

Forward SOR step / Vorwärts-SOR-Schritt

$$x_i^{(l+\frac{1}{2})} = (1-\omega)x_i^{(l)} + \omega \left\{ \sum_{j=1}^{i-1} G_{j,i} x_j^{(l+\frac{1}{2})} + \sum_{j=i+1}^N G_{j,i} x_j^{(l)} + c_{j,i} \right\} \quad i = 1, 2, \dots, N$$

Backward SOR step / Rückwärts-SOR-Schritt

$$x_i^{(l+1)} = (1-\omega)x_i^{(l+\frac{1}{2})} + \omega \left\{ \sum_{j=1}^{i-1} G_{j,i} x_j^{(l+\frac{1}{2})} + \sum_{j=i+1}^N G_{j,i} x_j^{(l+1)} + c_{j,i} \right\} \quad i = N, N-1, \dots, 1$$

Forward SOR step / Vorwärts-SOR-Schritt

$$\{\mathbf{x}\}^{(l+\frac{1}{2})} = (1-\omega)\{\mathbf{x}\}^{(l)} - \omega \left\{ [\mathbf{D}]^{-1}[\mathbf{L}]\{\mathbf{x}\}^{(l+\frac{1}{2})} + [\mathbf{D}]^{-1}[\mathbf{U}]\{\mathbf{x}\}^{(l)} - [\mathbf{D}]^{-1}\{\mathbf{b}\} \right\} \quad i = 1, 2, \dots, N$$

Backward SOR step / Rückwärts-SOR-Schritt

$$\{\mathbf{x}\}^{(l+1)} = (1-\omega)\{\mathbf{x}\}^{(l+\frac{1}{2})} - \omega \left\{ [\mathbf{D}]^{-1}[\mathbf{L}]\{\mathbf{x}\}^{(l+\frac{1}{2})} + [\mathbf{D}]^{-1}[\mathbf{U}]\{\mathbf{x}\}^{(l)} - [\mathbf{D}]^{-1}\{\mathbf{b}\} \right\} \quad i = N, N-1, \dots, 1$$

## Convergence of Point Iterative Methods / Konvergenz von punktiterativen Methoden

$$\rho([\mathbf{G}]) = \max_{n=1,2,\dots,N} |v_n([\mathbf{G}])|$$

$$\rho([\mathbf{G}]) < 1$$

$$0 < \omega_{\text{SOR}} < 2$$

$$0 < \omega_{\text{SSOR}} < 2$$

## Error Vector and Error Measure / Fehlervektor und Fehlermaß

$$\omega_{\text{SOR,opt}} = \frac{2}{1 + \sqrt{1 - \rho([\mathbf{G}]_J)}} \\ = 1 + \left( \frac{\rho([\mathbf{G}]_J)}{1 + \sqrt{1 - \rho([\mathbf{G}]_J)}} \right)^2$$

$$\rho([\mathbf{G}]_{\text{SOR}}) = \left( \frac{\rho([\mathbf{G}]_J)}{1 + \sqrt{1 - \rho([\mathbf{G}]_J)}} \right)^2$$

Symmetric positive definite  $[\mathbf{A}]$  matrix /  
Symmetrische positiv-definite  $[\mathbf{A}]$  Matrix

$$\rho([\mathbf{L}][\mathbf{U}]) \leq \frac{1}{4}$$

$$\omega_{\text{SOR}} = \frac{2}{1 + 2\sqrt{1 - \rho([\mathbf{G}]_J)}}$$

Approximation for a  $D$ -dimensional Dirichlet problem /  
Approximation für ein  $D$ -dimensionales Dirichlet-Problem

$$\rho([\mathbf{G}]_J) = \frac{\sum_{d=1}^D \cos\left(\frac{\pi}{N_d}\right)}{D}$$

## Optimal Relaxation / Optimaler Relaxationsparameter

$$\{\mathbf{x}\}^{(l+1)} = [\mathbf{G}]\{\mathbf{x}\}^{(l)} + \{\mathbf{c}\}$$

$$\{\mathbf{x}\} = [\mathbf{G}]\{\mathbf{x}\} + \{\mathbf{c}\}$$

$$\{\mathbf{e}\}^{(l)} = \{\mathbf{x}\}^{(l)} - \{\mathbf{x}\}$$

$$\{\mathbf{e}\}^{(l+1)} = [\mathbf{G}]\{\mathbf{e}\}^{(l)}$$

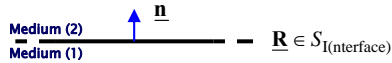
$$\lim_{l \rightarrow \infty} \{\mathbf{e}\}^{(l)} = \{0\}$$

$$\mathcal{E}_{\text{max}}^{(l+1)} = \max_{n=1,2,\dots,N} |\mathcal{E}^{(n,l+1)} - \mathcal{E}^{(n,l)}|$$

$$\mathcal{E}_{\text{rel,max}}^{(l+1)} = \max_{n=1,2,\dots,N} \left| \frac{\mathcal{E}^{(n,l+1)} - \mathcal{E}^{(n,l)}}{\mathcal{E}^{(n,l+1)}} \right|$$

## Electrostatic (ES) Fields / Elektrostatische (ES) Felder

Transition Conditions / Übergangsbedingungen



$$E_{tan}^{(2)}(\mathbf{R}) - E_{tan}^{(1)}(\mathbf{R}) = 0$$

$$D_n^{(2)}(\mathbf{R}) - D_n^{(1)}(\mathbf{R}) = \eta_e(\mathbf{R})$$

$$E_{tan}^{(2)}(\mathbf{R}) - E_{tan}^{(1)}(\mathbf{R}) = 0$$

$$\Downarrow$$

$$\Phi_e^{(2)}(\mathbf{R}) - \Phi_e^{(1)}(\mathbf{R}) = \Phi_{e0} = \text{const.}$$

$$D_n^{(2)}(\mathbf{R}) - D_n^{(1)}(\mathbf{R}) = \eta_e(\mathbf{R})$$

$$\Downarrow$$

$$\frac{\partial}{\partial n} \Phi_e^{(2)}(\mathbf{R}) - \frac{\epsilon_r^{(1)}}{\epsilon_r^{(2)}} \frac{\partial}{\partial n} \Phi_e^{(1)}(\mathbf{R}) = -\frac{1}{\epsilon_0 \epsilon_r^{(2)}} \eta_e(\mathbf{R})$$

Boundary Conditions / Randbedingungen



$$E_{tan}(\mathbf{R}) = 0 \quad \text{pec / iel}$$

$$D_n(\mathbf{R}) = \eta_e(\mathbf{R}) \quad \text{pec / iel}$$

$$E_{tan}(\mathbf{R}) = 0$$

$$\Downarrow$$

$$\Phi_e(\mathbf{R}) = \Phi_{e0} = \text{const.}$$

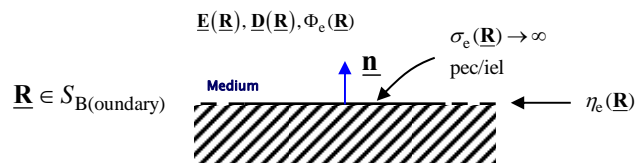
$$D_n(\mathbf{R}) = \eta_e(\mathbf{R})$$

$$\Downarrow$$

$$\frac{\partial}{\partial n} \Phi_e(\mathbf{R}) = -\frac{1}{\epsilon_0 \epsilon_r} \eta_e(\mathbf{R})$$

## Electrostatic (ES) Fields / Elektrostatische (ES) Felder

Boundary conditions for the electrostatic potential /  
Randbedingungen für die elektrostatische Potential



$$\Phi_e(\mathbf{R}) = \Phi_{e0} = \text{const.} \quad (\Phi_{e0} = 0 \text{ V})$$

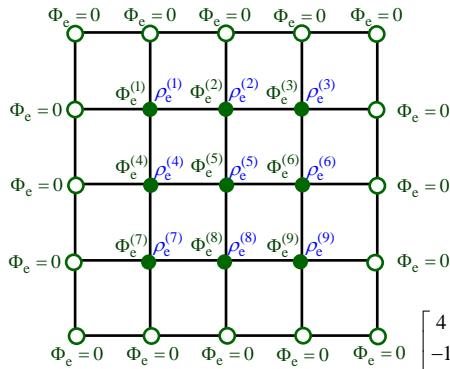
$$\frac{\partial}{\partial n} \Phi_e(\mathbf{R}) = -\frac{1}{\epsilon_0 \epsilon_r} \eta_e(\mathbf{R})$$

Neumann Boundary Condition for  $\Phi_e$  /  
Neumann-Randbedingung für  $\Phi_e$

Dirichlet Boundary Condition for  $\Phi_e$

Dirichlet-Randbedingung für  $\Phi_e$

### Example: 2-D Dirichlet Problem / Beispiel: 2D-Dirichlet-Problem



$$\underline{\mathbf{R}} = x\mathbf{e}_x + z\mathbf{e}_z$$

$$-\Delta\Phi_e(\underline{\mathbf{R}}) = \frac{\rho_e(\underline{\mathbf{R}})}{\epsilon_0\epsilon_r} \quad \underline{\mathbf{R}} \in S$$

$$-\oiint_{S=\partial V} [\nabla\Phi_e(\underline{\mathbf{R}})] \cdot \underline{\mathbf{dS}} = \frac{1}{\epsilon_0\epsilon_r} \iiint_V \rho_e(\underline{\mathbf{R}}) dV$$

$\underline{\mathbf{R}} \in S$   
Dirichlet boundary condition for  $\Phi_e$  /  
Dirichlet-Randbedingung für  $\Phi_e$

$$\Phi_e(\underline{\mathbf{R}}) = 0 \quad \underline{\mathbf{R}} \in C_D = \partial S$$

$$\underbrace{-[\text{div}][\text{grad}]}_{=[A]} \{ \underbrace{\Phi_e}_{=[x]} \} = \frac{(\Delta x)^2}{\epsilon_0\epsilon_r} \underbrace{\rho_e}_{=[b]}$$

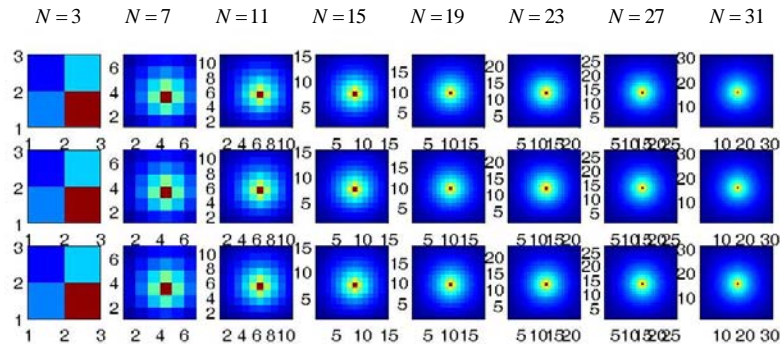
Dirichlet boundary condition for  $\Phi_e$  /  
Dirichlet-Randbedingung für  $\Phi_e$

$$x^{(n)} = \Phi_e^{(n)} = 0 \quad n \in C_D = \partial S$$

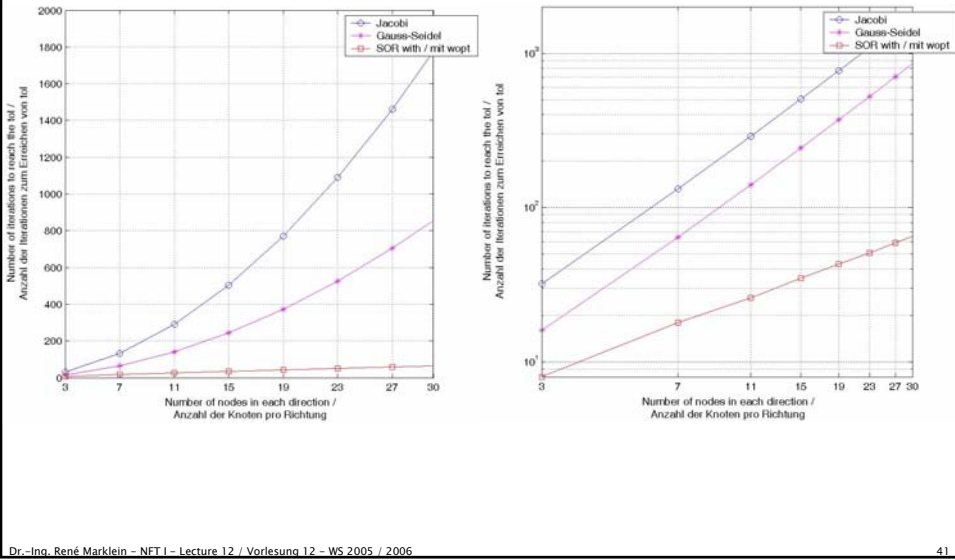
$$\begin{bmatrix} 4 & -1 & 0 & -1 & 0 & 0 & 0 & 0 & 0 \\ -1 & 4 & -1 & 0 & -1 & 0 & 0 & 0 & 0 \\ 0 & -1 & 4 & 0 & 0 & -1 & 0 & 0 & 0 \\ -1 & 0 & 0 & 4 & -1 & 0 & -1 & 0 & 0 \\ 0 & -1 & 0 & -1 & 4 & -1 & 0 & -1 & 0 \\ 0 & 0 & -1 & 0 & -1 & 4 & 0 & 0 & -1 \\ 0 & 0 & 0 & -1 & 0 & 0 & 4 & -1 & 0 \\ 0 & 0 & 0 & 0 & -1 & 0 & -1 & 4 & -1 \\ 0 & 0 & 0 & 0 & 0 & -1 & 0 & -1 & 4 \end{bmatrix} \begin{Bmatrix} \Phi_e^{(1)} \\ \Phi_e^{(2)} \\ \Phi_e^{(3)} \\ \Phi_e^{(4)} \\ \Phi_e^{(5)} \\ \Phi_e^{(6)} \\ \Phi_e^{(7)} \\ \Phi_e^{(8)} \\ \Phi_e^{(9)} \end{Bmatrix} = \begin{Bmatrix} b^{(1)} \\ b^{(2)} \\ b^{(3)} \\ b^{(4)} \\ b^{(5)} \\ b^{(6)} \\ b^{(7)} \\ b^{(8)} \\ b^{(9)} \end{Bmatrix}$$

### Example: 2-D Dirichlet Problem / Beispiel: 2D-Dirichlet-Problem

$$\rho_e(x, z) = \zeta_{e0} \delta(x - x_s) \delta(z - z_s) \quad \underline{\mathbf{R}} = \underline{\mathbf{R}}_s = x_s \mathbf{e}_x + z_s \mathbf{e}_z$$



## Example: 2-D Dirichlet Problem / Beispiel: 2D-Dirichlet-Problem



**End of Lecture 12 /  
Ende der 12. Vorlesung**