

A153 247 NUMERICAL METHODS FOR STIFF ORDINARY AND ELLIPTIC
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NUMERICAL METHODS FOR STIFF ORDINARY AND ELLIPTIC PARTIAL
DIFFERENTIAL EQUATIONS

Final Report

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I. SUMMARY OF PROGRESS

1. Wave-form (WF) relaxation methods for large-scale circuit analysis

Work has been completed or has progressed on items 2b, 2c, and 2e of Section IV of the Contract Proposal. More specifically: The convergence of the discretized version of the WR algorithm was shown [1] under suitable assumptions on the stability of the multistep methods employed and on the strength of the feedback (item 2b). Also, the effects of various decompositions of the large-scale circuit were discussed [1,2] (item 2e). In particular, in [1], a new decomposition which uses only neighboring circuits was shown to be effective for a large class of digital circuits. This decomposition, called τ -scheduling, dramatically decreases the storage requirements of the WR method. Moreover, since different sub-circuits are usually integrated using different time steps, the effect of interpolation on the convergence of the WR method was studied (item 2c). Various sufficient conditions for the WR convergence were derived which combine accuracy requirements with some sort of stability condition, e.g. that the interpolation operator be of positive type, or be "passive", i.e. act boundedly on exponentially increasing sequences.

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The above theoretical results have been used in a program, for hierarchical analysis of large scale MOSFET circuits, which implements an efficient scheduling (partitioning) algorithm (item 3e) and uses the charge as a state variable, leading to better numerical stability. The program is described in reference [3].

2. Fast direct methods for elliptic partial differential equations

Work has been completed or has progressed on items 3a-3d and 3f of Section IV of the Contract Proposal. More specifically: A one-parameter family of factored complex discretizations of the Laplace operator was derived [4]. These discretizations are second order accurate and serve as a basis for fast direct or iterative Poisson solvers on general two-dimensional regions (item 3a). The stability of these discretizations with respect to the propagation of rounding errors was analyzed [4]. A variant of the marching method, based on these factored discretizations, was proposed [4] which is much more stable than the conventional marching method and is thus applicable to grids with large numbers of discretizations steps in each direction, without resorting to domain decomposition or multiple shooting. The gain in stability is achieved by solving initial value problems for two first-order difference equations, rather than one second-order equation. Furthermore, the stability and accuracy of the method can be controlled by the choice of the above mentioned parameter (item 3b). The new version of the marching method was implemented and successfully tested [4] on a square region as a function of the number of discretization steps (item 3c), and on several examples of general

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regions with piecewise rectilinear boundaries, including multiply connected ones (item 3d). The numerical results confirmed the theoretical accuracy and stability predictions. The marching method was extended to the case of general mixed linear boundary conditions (item 3f), and the stability analysis was generalized to the use of rectangular (rather than square) discretization meshes.

II. PROPOSED RESEARCH

During the second year of the contract period, we propose to:

- 1a) Investigate the effects of stiffness on the convergence of the WR method, for both continuous systems and their discretizations.
- 1b) Devise algorithms for detecting strong feedbacks in large circuits and strategies for "windowing" WR in the presence of such feedbacks, with the object of optimizing the over-all efficiency of the method.
- 1c) Carry out numerical testing of the WR method.
- 2) Investigate the short-channel effects in MOS transistors by both analytical asymptotic methods and by numerical integration of the partial differential equations governing and typical semi-conductor devices.

- 3a) Study the use of the pre-conditioned conjugate gradient (PCG) method, in conjunction with the factored consistent complex discretizations of the Laplacian mentioned above, for the iterative solution of Poisson's equation on general two-dimensional regions.
- 3b) Apply the PCG method to approximate factored discretizations of the Laplacian, with a view toward stabilizing the computation and deriving iterative algorithms which are faster than the direct algorithm described above.

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19. ABSTRACT (Continue on reverse if necessary and identify by block number) The research under this effort was concerned with stable high-order methods for nonlinear stiff systems of ordinary differential equations, relaxation methods for large scale circuit analysis, and fast direct methods for elliptic partial differential equations on general regions. More specifically, the convergence of the discretized version of the wave-form relaxation algorithm was shown under suitable assumptions on the stability of the multistep methods employed and on the strength of the feedback. A new large-scale circuit decomposition was shown to be effective for a large class of digital circuits. In the area of fast direct methods for elliptic partial differential equations, a one parameter family of factored discretizations of the Laplace operator was derived. A variant of the marching method was proposed which is much more stable than the conventional approach and is thus applicable to grids with large numbers of discretization steps in each direction. Several journal publications and papers in conference proceedings appeared during the contract period. This research continues under AFOSR Contract F49620-85-C-0051.			
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