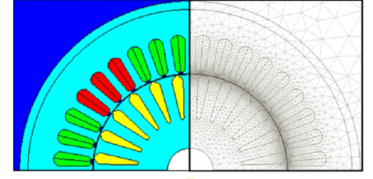


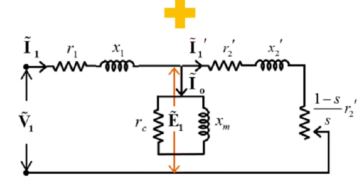
Bachelor Thesis



Topic: Efficient solvers for nonlinear time-periodic problems

Student: tba

Supervisor: Herbert Egger



Outline. We consider nonlinear boundary value problems of the form

$$\partial_t x = f(x) \quad \text{on } [0, T] \quad (1)$$

$$x(0) = x(T) \quad (2)$$

which frequently arise in the mathematical modelling of technical systems, like electric circuits or multibody dynamics. A standard approach to the numerical solution of (1)–(2) are *shooting methods*. The idea is to find an initial datum z such that the solution of

$$\partial_t x = f(x) \quad \text{on } [0, T] \quad (3)$$

$$x(0) = z \quad (4)$$

coincides with the solution of the time-periodic problem (1)–(2). Let $F : z \mapsto x(T)$ be the solution map of the initial value problem (3)–(4). Then (2) amounts to the nonlinear equation

$$z = F(z), \quad (5)$$

which can apply the Newton method or certain variants of it. Damping or a reduction of the time-interval, leading to *multiple-shooting*, are applied in order to ensure global convergence. Another approach is to express the solution of (1)–(2) by a Fourier series

$$x(t) = \sum_n x_n e^{in2\pi t/T}. \quad (6)$$

After truncating at a finite number of terms, one usually requires (1) to hold for a finite number of points t^n , which is called a *collocation* approach. Alternatively, one might also enforce (1) approximately in a least-squares sense, leading to the *harmonic balance* method.

Scope. The goal of the thesis is to study and compare different state-of-the-art numerical methods for the solution of nonlinear time-dependent problems. As a typical application, we consider nonlinear electric circuits, but the results may be tested also for time-periodic eddy-current problems of relevance in electric machine simulation.

References

- K. Strehmel, R. Weiner, and H. Podhaisky: Numerik gewöhnlicher Differentialgleichungen. Springer 2012.
- Z. Yan, H. Dai, Q. Wang, and S. N. Atluri: Harmonic Balance Methods: A Review and Recent Developments, Comput. Model. Eng. Sci., 2023.