

# Domain Decomposition Method for Poisson Boltzmann Equation

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Joint work with: Prof. Dr. Benjamin Stamm, Universität Stuttgart



# Outline

**1 Why Study Computational Chemistry?**

**2 Model Problem**

**3 ddPB Method**

**4 ddPB Derivation**

**5 Numerical Studies**

**6 Conclusions and Outlook**



# Why Study Computational Chemistry?

	Web of Science	MathSciNet	
Navier Stokes Equations	43737		
Density Functional Theory			

- As of 30<sup>th</sup> October 2024.



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# Solvation Models

- Ionic Solvation Models <sup>1</sup>
  - Explicit Solvation Models
    - Adopts molecular representation of both solute and solvent
    - Accurate results
    - Computationally expensive

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<sup>1</sup> Zhang et. al.: *Journal of Chemical Theory and Computation*, 13 (3), 1034-1043, 2017

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- Ionic Solvation Models <sup>1</sup>
  - Explicit Solvation Models
    - Adopts molecular representation of both solute and solvent
    - Accurate results
    - Computationally expensive
  - Implicit Solvation Models <sup>2,3</sup>
    - Microscopic treatment of solute
    - Macroscopic treatment of solvent using physical properties
    - Less computational cost

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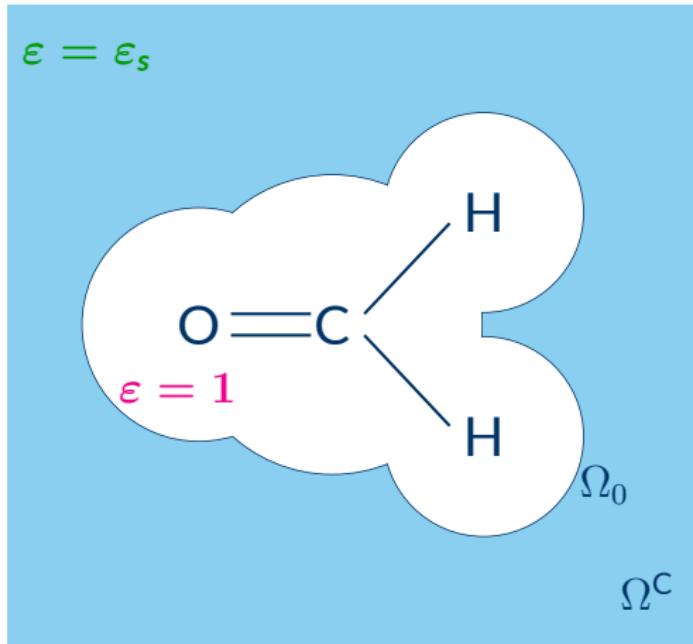
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# Model Problem



**Figure 1:** Formaldehyde Molecule



- Poisson-Boltzman (PB) Equation <sup>1,2</sup>

$$-\nabla \cdot \left[ \varepsilon_{\text{abs}} \varepsilon(\mathbf{x}) \nabla \tilde{\psi}(\mathbf{x}) \right] = \rho^{\text{sol}}(\mathbf{x}) + \rho^{\text{ions}}(\mathbf{x}) \quad \text{in } \mathbb{R}^3$$

- $\tilde{\psi}(\mathbf{x})$  : Electrostatic potential

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<sup>1</sup> Gouy: *Journal of Physics: Theories and Applications*, 9 (1), 457-468, 1910

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- $\tilde{\psi}(\mathbf{x})$  : Electrostatic potential
- $\varepsilon(\mathbf{x})$  : Relative space-dependent dielectric permittivity
- $\rho^{\text{sol}}(\mathbf{x})$  : Solute charge distribution

$$\rho^{\text{sol}}(\mathbf{x}) = \sum_{i=1}^M q_i \delta(\mathbf{x} - \mathbf{x}_i)$$

- M : Number of solute atoms
- $q_i$  : Total charge on the  $i^{\text{th}}$  atom

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# Model Problem

- $\rho^{\text{ions}}(\mathbf{x})$  : Ionic charge distribution (Boltzmann distribution)

$$\rho^{\text{ions}}(\mathbf{x}) = \sum_{i=1}^{N_{\text{ions}}} z_i e \lambda(\mathbf{x}) c_i^\infty \exp\left(\frac{-z_i e \tilde{\psi}(\mathbf{x})}{K_B T}\right)$$

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- For 1 : 1 ionic solution<sup>1</sup>

$$\rho^{\text{ions}}(\mathbf{x}) = -2ce \lambda(\mathbf{x}) \sinh\left(\frac{e \tilde{\psi}(\mathbf{x})}{K_B T}\right)$$

- $\lambda(\mathbf{x})$  : Ion-exclusion function

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- Dimensionless Poisson-Boltzman (PB) Equation

$$-\nabla \cdot [\varepsilon(\mathbf{x}) \nabla \psi(\mathbf{x})] + \kappa^2 \varepsilon_s \lambda(\mathbf{x}) \sinh (\psi(\mathbf{x})) = \frac{1}{\beta \varepsilon_{\text{abs}}} \rho^{\text{sol}}(\mathbf{x}) \quad \text{in } \mathbb{R}^3$$

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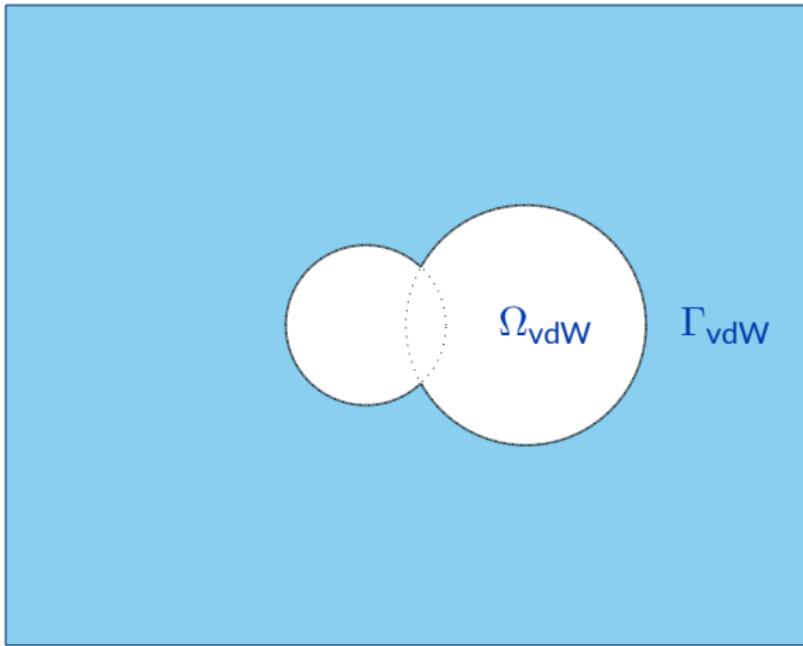
- $\psi(\mathbf{x}) : \tilde{\psi}(\mathbf{x}) \beta$
- $\kappa : \text{Debye Hückel Screening Constant}$  <sup>1</sup>
- $\beta : e/K_B T$

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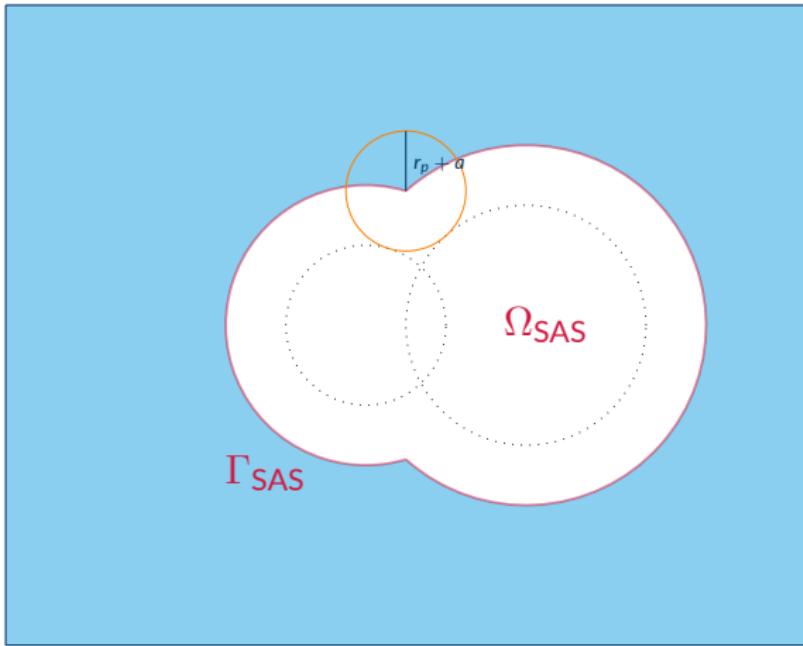
# Solute Cavity



**Figure 2:** Solute probes and solute-solvent boundary for a diatomic molecule.

- vdW: vad-der Waal's Surface

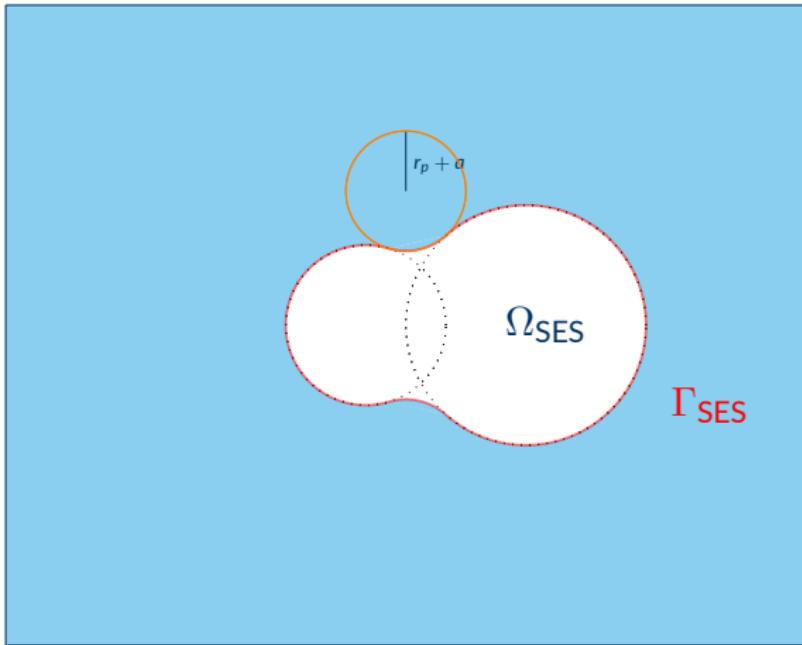
# Solute Cavity



**Figure 2:** Solute probes and solute-solvent boundary for a diatomic molecule.

- **SAS:** Solvent Accessible Surface

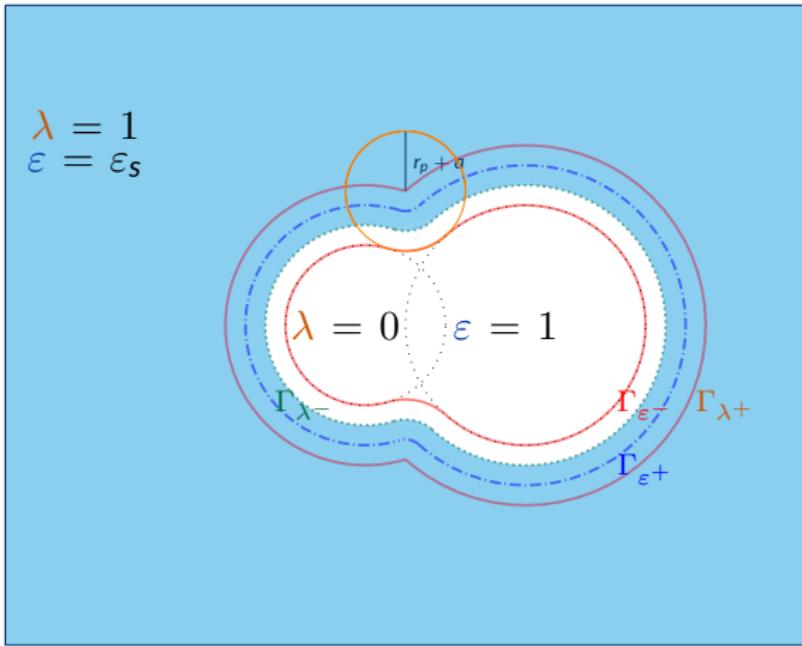
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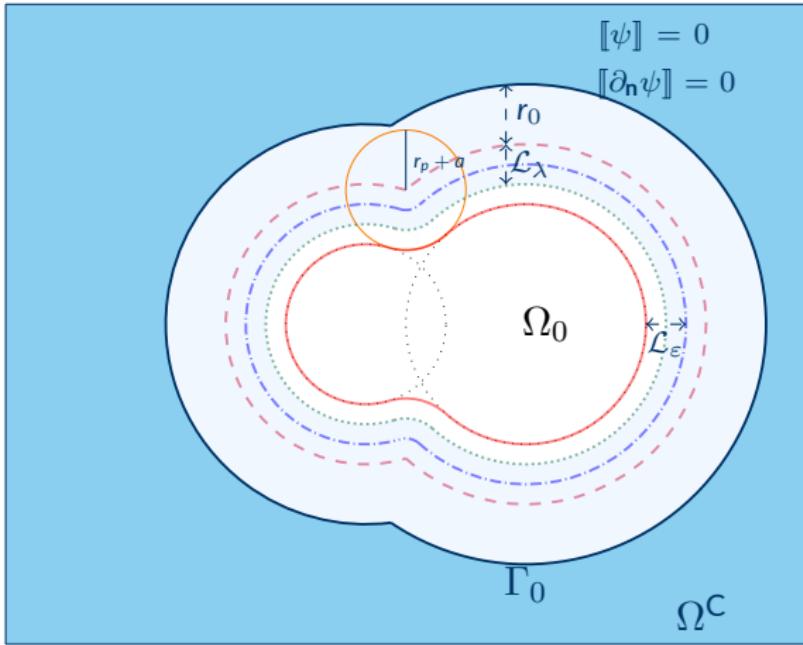
- **SES:** Solvent Excluded Surface

# Solute Cavity



**Figure 2:** Solute probes and solute-solvent boundary for a diatomic molecule.

# Solute Cavity



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# Permittivity and Ion-Exclusion Function

- Dielectric Permittivity Function<sup>1</sup>

$$\varepsilon(\mathbf{x}) = \begin{cases} 1 & \mathbf{x} \in \Omega_{\text{SES}}, \\ 1 + (\varepsilon_s - 1)\xi \left( \frac{f_{\text{SAS}}(\mathbf{x}) + r_p + a}{r_p} \right) & \mathbf{x} \in \mathcal{L}_\varepsilon, \\ \varepsilon_s & \text{else,} \end{cases}$$

<sup>1</sup>Quan, Stamm: *Journal of Computational Physics*, 322 (1), 760-782, 2016

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- Ion-Exclusion Function<sup>2</sup>

$$\lambda(\mathbf{x}) = \begin{cases} 0 & \mathbf{x} \in \Omega_{\lambda^-}, \\ \xi \left( \frac{f_{\text{SAS}}(\mathbf{x}) + r_p}{r_p} \right) & \mathbf{x} \in \mathcal{L}_\lambda, \\ 1 & \text{else,} \end{cases}$$

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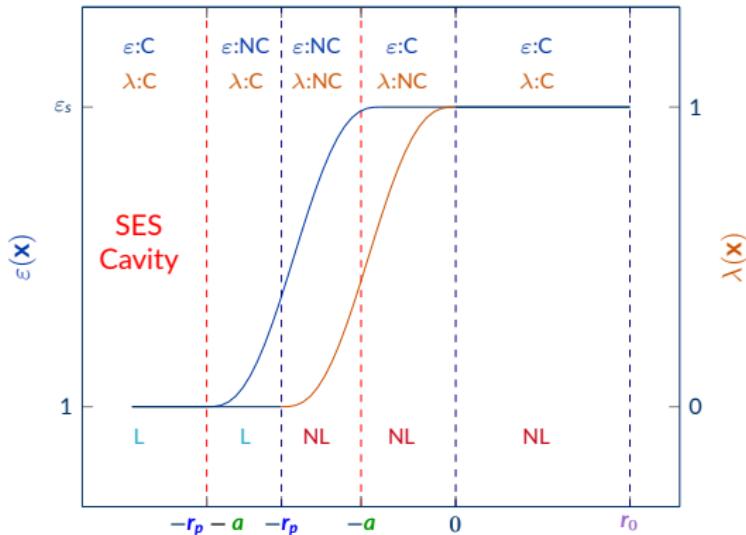
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# Permittivity and Ion-Exclusion Function

## Linearity in Different Regions



- C: Constant, NC: Non-Constant
- L: Linear, NL: Non-Linear



# Problem Transformation

- The PB equation can be written in two equations

$$\begin{aligned} -\nabla \cdot [\varepsilon(\mathbf{x}) \nabla \psi(\mathbf{x})] + \kappa^2 \varepsilon_s \lambda(\mathbf{x}) \sinh(\psi(\mathbf{x})) &= \frac{1}{\beta \varepsilon_{\text{abs}}} \rho^{\text{sol}}(\mathbf{x}) && \text{in } \Omega_0, \\ -\Delta \psi(\mathbf{x}) + \kappa^2 \psi(\mathbf{x}) &= 0 && \text{in } \Omega^C, \end{aligned}$$

with

$$\begin{aligned} [\![\psi]\!] &= 0, \\ [\![\partial_{\mathbf{n}} \psi]\!] &= 0 \quad \text{on } \Gamma_0 := \partial \Omega_0, \end{aligned}$$



# Problem Transformation

- Using Potential Theory the final equations are

$$\begin{aligned} -\nabla \cdot [\varepsilon(\mathbf{x}) \nabla \psi_r(\mathbf{x})] + \kappa^2 \varepsilon_s \lambda(\mathbf{x}) \mathcal{F} (\psi_r + \psi_0) (\psi_r + \psi_0)(\mathbf{x}) \\ = \nabla \cdot [(\varepsilon(\mathbf{x}) - 1) \nabla \psi_0(\mathbf{x})] \quad \text{in } \Omega_0 \quad [\text{GSP}] \end{aligned}$$



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with

$$\psi_0 + \psi_r = \psi_e \quad \text{on } \Gamma_0,$$

$$\psi_e = S_\kappa \sigma_e \quad \text{on } \Gamma_0$$



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$$\psi_e = S_\kappa \sigma_e \quad \text{on } \Gamma_0$$

where

- $\psi_r$  : Reaction potential in  $\Omega$
- $\psi_0$  : Potential generated by  $\rho_M$  satisfying,

$$-\Delta \psi_0 = \frac{1}{\beta \varepsilon_{\text{abs}}} \rho_M$$



# Problem Transformation

- o  $\psi_e$  : Extended potential from  $\Omega^c$  to  $\Omega_0$

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# Problem Transformation

- $\psi_e$  : Extended potential from  $\Omega^C$  to  $\Omega_0$
- $\mathcal{F}(\Phi) = \frac{\sinh(\Phi)}{\Phi}$

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# Problem Transformation

- $\psi_e$  : Extended potential from  $\Omega^C$  to  $\Omega_0$
- $\mathcal{F}(\Phi) = \frac{\sinh(\Phi)}{\Phi}$
- $\sigma_e$  : Charge density generating  $\psi_e$  satisfying

$$S_\kappa \sigma_e(\mathbf{x}) = \int_{\Gamma_0} \frac{\exp(-\kappa|\mathbf{x} - \mathbf{y}|) \sigma_e(\mathbf{y})}{4\pi|\mathbf{x} - \mathbf{y}|} = \psi_e \quad \forall \mathbf{x} \in \Gamma_0$$

- $S_\kappa$  : Invertible single-layer potential operator <sup>1</sup>

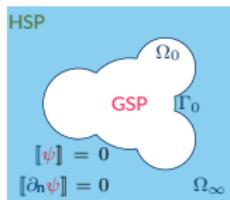
$$S_\kappa : H^{-1/2}(\Gamma_0) \rightarrow H^{1/2}(\Gamma_0)$$

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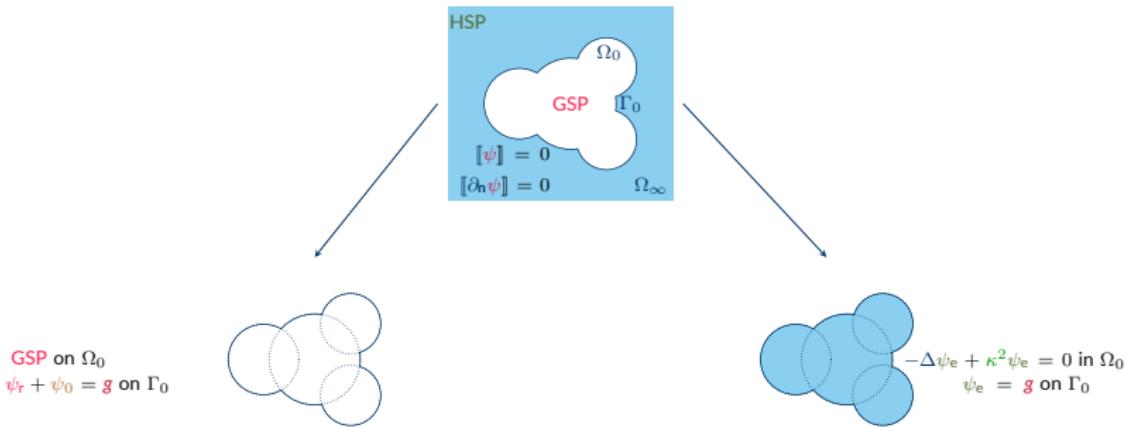
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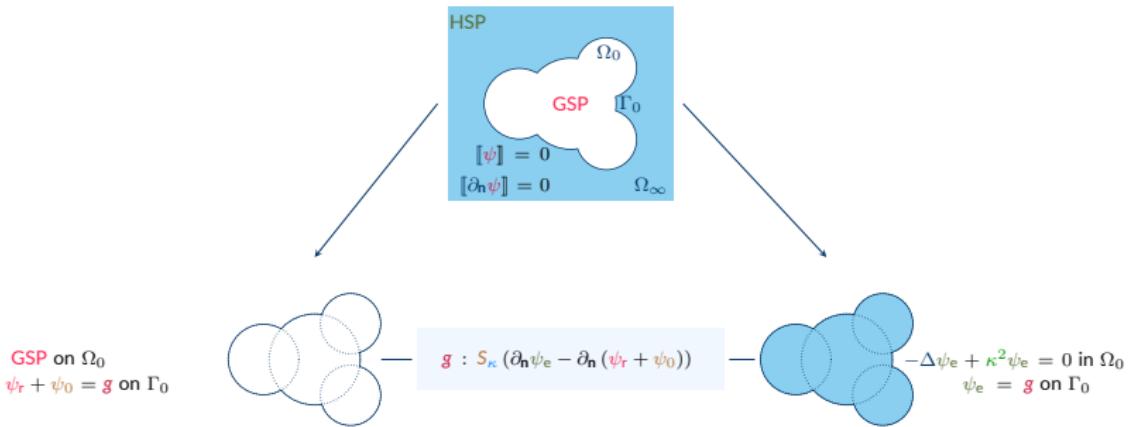
# ddPB-Method



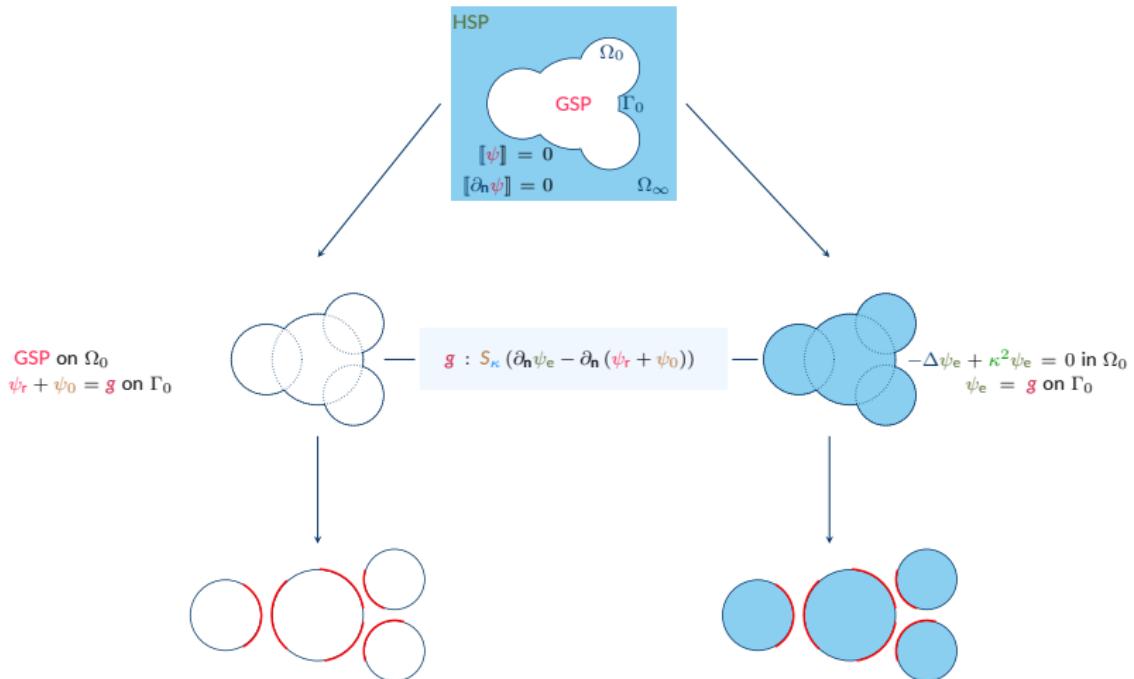
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<sup>6</sup>Quan, Stamm, Maday: *SIAM Journal on Scientific Computing*, 41 (2), B320-B350, 2019

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- History of dd-methods
  - ddCOSMO: COnductor-like Screening MOdel<sup>1,2,3</sup> ( $\kappa \rightarrow \infty$ )

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  - ddPCM: Polarizable Continuum Model<sup>4,5</sup> ( $\kappa \rightarrow 0$ )

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  - ddLPB: Linear Poisson-Boltzmann<sup>6,7</sup> ( $\|\psi\| \ll 1$ )

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  - ddX<sup>8</sup>

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<sup>8</sup>Nottoli, Herbst, J., Lipparini, Mikhalev, Stamm: *WIREs Computational Molecular Science*, 14 (4), e1726, 2024



# Single Domain Solvers

- GSP equation in unit ball

$$\begin{aligned} -\nabla \cdot [\tilde{\varepsilon}(\mathbf{x}) \nabla u(\mathbf{x})] + \tilde{\lambda}(\mathbf{x}) \tilde{\mathcal{F}}(\bar{u}(\mathbf{x})) u(\mathbf{x}) &= f(\mathbf{x}) \quad \text{in } B_1(\mathbf{0}), \\ u(\mathbf{x}) &= \phi_r(\mathbf{x}) \quad \text{on } \partial B_1(\mathbf{0}) \end{aligned}$$



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- Transformation to Homogeneous Problem

$$\begin{aligned} -\nabla \cdot [\tilde{\varepsilon}(\mathbf{x}) \nabla w(\mathbf{x})] + \tilde{\lambda}(\mathbf{x}) \tilde{\mathcal{F}}\left(\left(\overline{w + \hat{u}_1}\right)(\mathbf{x})\right) w(\mathbf{x}) &= \tilde{f}(\mathbf{x}) \quad \text{in } B_1(\mathbf{0}), \\ w(\mathbf{x}) &= 0 \quad \text{on } \partial B_1(\mathbf{0}) \end{aligned}$$



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- $\hat{u}_1(\mathbf{x})$  : Laplace solution satisfying the boundary condition



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- $B_{r_j}(\mathbf{x}_j) \subset \Omega_j$



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- $\hat{u}_1(\mathbf{x})$  : Laplace solution satisfying the boundary condition
- $B_{r_j}(\mathbf{x}_j) \subset \Omega_j$ 
  - $\psi_r(\mathbf{x})$  is harmonic in  $B_{r_j}(\mathbf{x}_j)$



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- $B_{r_j}(\mathbf{x}_j) \subset \Omega_j$ 
  - $\psi_r(\mathbf{x})$  is harmonic in  $B_{r_j}(\mathbf{x}_j)$
  - $w(\mathbf{x})$  is harmonic in  $B_\delta(\mathbf{0})$  where

$$\delta = \frac{r_j}{r_j + r_0 + r_p + a} \in (0, 1)$$



# Single Domain Solvers

- Find  $w \in H_{0,\delta}^1(\mathcal{D})$  such that

$$\begin{aligned} \int_{\mathcal{D}} \tilde{\varepsilon}(\mathbf{x}) \nabla w(\mathbf{x}) \nabla \tilde{w}(\mathbf{x}) &+ \int_{\mathcal{D}} \tilde{\lambda}(\mathbf{x}) \tilde{\mathcal{F}}(\bar{w}(\mathbf{x})) w(\mathbf{x}) \tilde{w}(\mathbf{x}) \\ &+ \int_{\partial B_\delta(\mathbf{0})} (\mathcal{T}w) \tilde{w}(\mathbf{x}) = \int_{\mathcal{D}} \tilde{f}(\mathbf{x}) \tilde{w}(\mathbf{x}) \quad \forall \tilde{w} \in H_{0,\delta}^1(\mathcal{D}), \end{aligned}$$



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- $\mathcal{D} = B_1(\mathbf{0}) \setminus B_\delta(\mathbf{0})$
- $H_{0,\delta}^1(\mathcal{D}) = \{w \in H^1(\mathcal{D}) : w|_{\partial B_1(\mathbf{0})} = 0\}$



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$$\int_{\mathcal{D}} \tilde{\varepsilon}(\mathbf{x}) \nabla w(\mathbf{x}) \nabla \tilde{w}(\mathbf{x}) + \int_{\mathcal{D}} \tilde{\lambda}(\mathbf{x}) \tilde{\mathcal{F}}(\bar{w}(\mathbf{x})) w(\mathbf{x}) \tilde{w}(\mathbf{x}) \\ + \int_{\partial B_\delta(\mathbf{0})} (\mathcal{T}w) \tilde{w}(\mathbf{x}) = \int_{\mathcal{D}} \tilde{f}(\mathbf{x}) \tilde{w}(\mathbf{x}) \quad \forall \tilde{w} \in H_{0,\delta}^1(\mathcal{D}),$$

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- Using Galerkin discretisation

$$w_B(r, \theta, \varphi) = \sum_{i=0}^N \sum_{\ell=0}^{\ell_{\max}} \sum_{m=-\ell}^{\ell} [\phi_r]_{i\ell}^m \varrho_i(r) Y_{\ell}^m(\theta, \varphi) \quad \forall \delta \leq r \leq 1; \quad 0 \leq \theta \leq \pi; \quad 0 \leq \varphi \leq 2\pi,$$

- $\varrho_i$  : Legendre polynomial of order  $i$
- $N$  : Maximum degree of Legendre polynomial of order  $\varrho_i$
- $Y_{\ell}^m$  : Spherical Harmonic Basis
- $\ell_{\max}$  : Maximum degree of  $Y_{\ell}^m$



- System of Equation

$$\mathbf{A} \mathbf{X}_r = \mathbf{F}$$

where

- $k(:= N(\ell^2 + m + 1) + i \in \{1, 2, \dots, N(\ell_{\max} + 1)^2\}), k'$  entry

$$\begin{aligned} [\mathbf{A}]_{k,k'} &= \int_{\mathcal{D}} \tilde{\varepsilon}(\mathbf{x}) \nabla (\varrho_i Y_\ell^m) \cdot \nabla (\varrho_j Y_{\ell'}^{m'}) \\ &\quad + \int_{\mathcal{D}} \tilde{\lambda}(\mathbf{x}) \tilde{\mathcal{F}}(\bar{\mathbf{w}}(\mathbf{x})) \varrho_i Y_\ell^m \varrho_j Y_{\ell'}^{m'} \\ &\quad + \frac{\ell}{\delta} \int_{\partial B_\delta(\mathbf{0})} \varrho_i Y_\ell^m \varrho_j Y_{\ell'}^{m'}, \end{aligned}$$

- 

$$[\mathbf{F}]_k = \int_{\mathcal{D}} \tilde{\mathbf{f}} \varrho_j Y_{\ell'}^{m'} \quad \forall k \in \{1, \dots, N(\ell_{\max} + 1)^2\}.$$



# Single Domain Solvers

- HSP equation in unit ball <sup>1</sup>

$$\begin{aligned}-\Delta u_e + \kappa^2 u_e^2 &= 0 && \text{in } B_1(\mathbf{0}), \\ u_e &= \phi_e && \text{on } \mathbb{S}^2\end{aligned}$$

- $u_e$  can be numerically approximated by  $\tilde{u}_e$

$$\tilde{u}_e(r, \theta, \varphi) = \sum_{\ell=0}^{\ell_{\max}} \sum_{m=-\ell}^{\ell} \left[ \tilde{\phi}_e \right]_{\ell}^m \frac{i_{\ell}(r)}{i_{\ell}(1)} Y_{\ell}^m(\theta, \varphi)$$

for  $0 \leq r \leq 1$ ,  $0 \leq \theta \leq \pi$ ,  $0 \leq \varphi < 2\pi$

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<sup>1</sup>Quan, Stamm, Maday: *SIAM Journal on Scientific Computing*, 41 (2), B320-B350, 2019

<sup>2</sup>Lebedev: *USSR Computational Mathematics and Mathematical Physics*, 16 (2), 293-306, 1976



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- $\left[ \tilde{\phi}_e \right]_{\ell}^m$ : Numerical approximation of  $[\phi_e]_{\ell}^{m2}$

$$\left[ \tilde{\phi}_e \right]_{\ell}^m = \sum_{n=1}^{N_{\text{leb}}} \omega_n^{\text{leb}} \phi_e(s_n) Y_{\ell}^m(s_n)$$

---

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- Numerical Integration<sup>1,2</sup>

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<sup>1</sup>Haxton: *J.Phys.B*, 40 (1), 4443, 2007

<sup>2</sup>Parter: *Journal of Scientific Computing*, 14 (1), 347-355, 1999



- Numerical Integration<sup>1,2</sup>

$$\begin{aligned}\int_{\mathcal{D}} h(\mathbf{x}) d\mathbf{x} &= \int_{\delta}^1 r^2 \int_{\mathbb{S}^2} h(r, \mathbf{s}) ds dr \\ &\approx \frac{1 - \delta}{2} \sum_{m=1}^{N_{\text{lgl}}} \sum_{n=1}^{N_{\text{leb}}} \omega_m^{\text{lgl}} \omega_n^{\text{leb}} \left( \frac{1 - \delta}{2} (\mathbf{x}_m + 1) + \delta \right)^2 \\ &\quad \times h \left( \frac{1 - \delta}{2} (\mathbf{x}_m + 1) + \delta, \mathbf{s}_n \right).\end{aligned}$$

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<sup>1</sup>Haxton: *J.Phys.B*, 40 (1), 4443, 2007

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# Numerical Studies

- Energy Computation<sup>1</sup>

$$E_s = \frac{\beta}{2} \int_{\Omega} \rho^{\text{sol}}(\mathbf{x}) \psi_r(\mathbf{x}) + \frac{\beta^2 \kappa^2 \varepsilon_s}{8\pi} \int_{\Omega} \lambda(\mathbf{x}) (\psi_r(\mathbf{x}) \sinh(\psi_r(\mathbf{x})) - 2 \cosh(\psi_r(\mathbf{x})))$$

---

<sup>1</sup> Stein, Herbert, Head-Gordon: *The Journal of Chemical Physics*, 151 (22), 224111, 2019



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- Stopping Criteria

- Global Iterative Process

$$|E_s^k - E_s^{k-1}| / |E_s^k| \leq \text{tol}$$

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$$|E_s^k - E_s^{k-1}| / |E_s^k| \leq \text{tol}$$

- DD loop

$$\frac{\|X_r^k - X_r^{k-1}\|_{\ell^2}}{\|X_r^k\|_{\ell^2}} \leq 10 \times \text{tol}$$

---

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$$\frac{\|\mathbf{X}_r^k - \mathbf{X}_r^{k-1}\|_{\ell^2}}{\|\mathbf{X}_r^k\|_{\ell^2}} \leq 10 \times \text{tol}$$

- Matrix loop

$$\frac{\|\mathbf{X}_{r,i}^k - \mathbf{X}_{r,i}^{k-1}\|_{\ell^2}}{\|\mathbf{X}_{r,i}^k\|_{\ell^2}} \leq 100 \times \text{tol}$$

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- Constants in the model



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- $\varepsilon_s$ : 78.54
- $\kappa$ : 0.104 Å<sup>-1</sup>
- $r_p$ : 1.4 Å
- $T$ : 298.15 K
- tol: 10<sup>-7</sup>



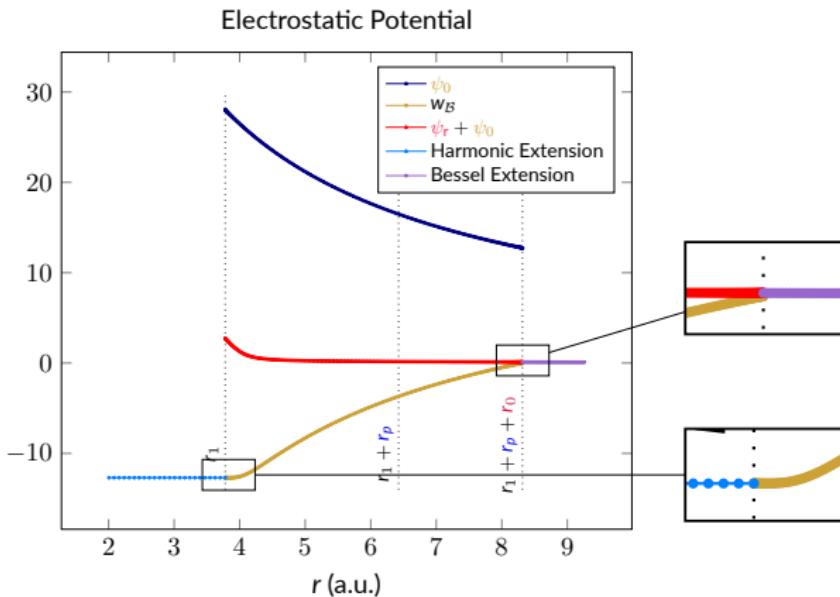
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- Conversion to atomic units



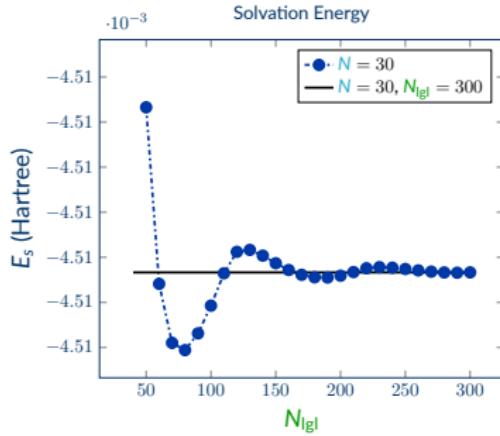
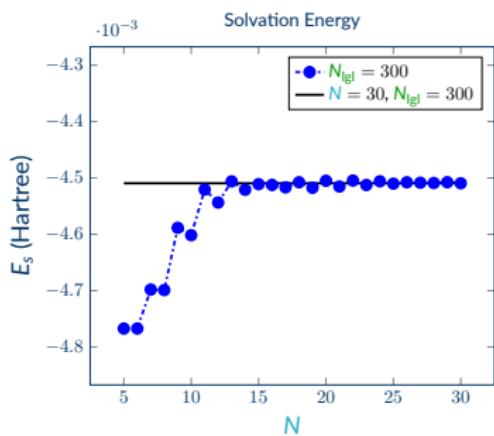
# Potential for One Sphere

- One Sphere
- Discretisation Parameters:  $N = 20$ ,  $N_{\text{lgI}} = 200$
- Geometric Parameters:  $r_1 = 2 \text{ \AA}$ ,  $r_0 = 1 \text{ \AA}$ ,  $a = 0 \text{ \AA}$



# Effect of Discretisation Parameters

- Discretisation Parameters:  $N = 30$ ,  $N_{\text{lgI}} = 300$
- Geometric Parameters:  $r_1 = 2 \text{ \AA}$ ,  $r_0 = 5 \text{ \AA}$ ,  $a = 0 \text{ \AA}$

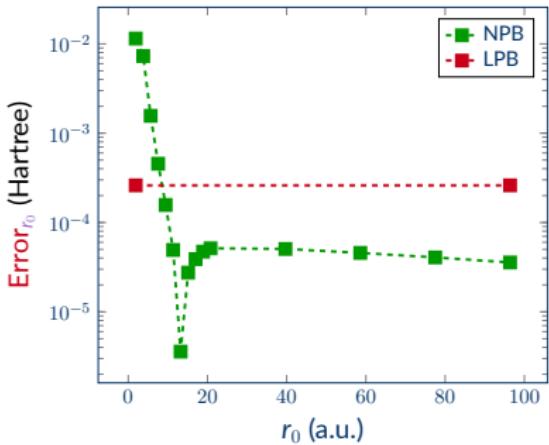


- Similar observations for spherical discretisation



# Variation of $\psi_r$

- Hydrogen Fluoride Molecule
- Discretisation Parameters:  $N = 40$ ,  $N_{\text{lgI}} = 500$ ,  $\ell_{\max} = 7$ ,  $N_{\text{leb}} = 86$
- Geometric Parameters:  $a = 1 \text{ \AA}$ ,  $r_0^{\max} = 91 \text{ \AA}$

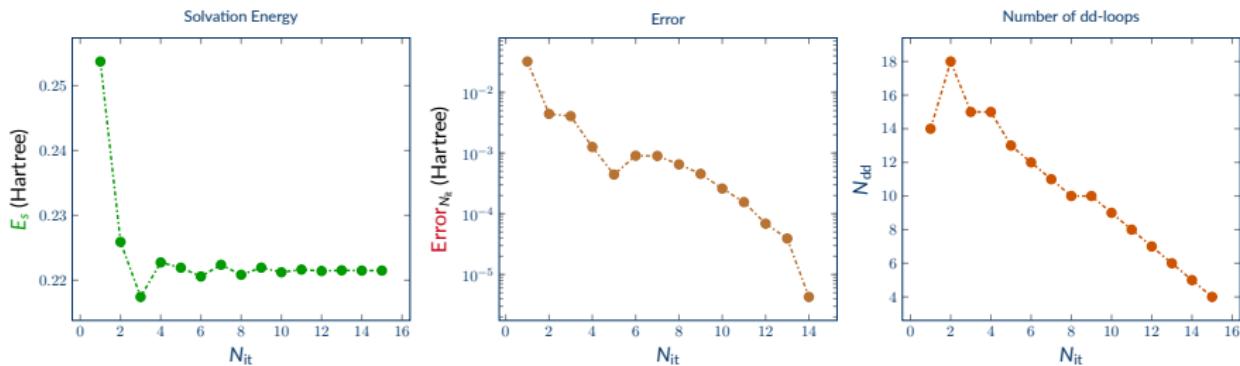


- Error $_{r_0} := |E_s(r_0) - E_s(r_0^{\max})|$



# Convergence of Global Strategy

- Caffeine Molecule
- Discretisation Parameters:  $N = 15$ ,  $N_{\text{gl}} = 50$ ,  $\ell_{\max} = 9$ ,  $N_{\text{leb}} = 350$
- Geometric Parameters:  $r_0 = 5 \text{ \AA}$ ,  $a = 1 \text{ \AA}$

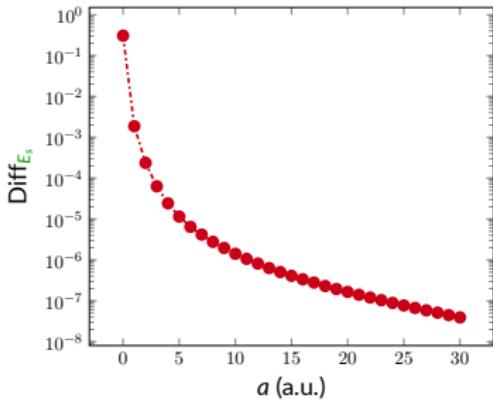


- $\text{Error}_{N_{\text{it}}} := |E_s^{\infty} - E_s^{N_{\text{it}}}|$ 
  - $E_s^{\infty}$ : 15 Outer Iterations



# Effect of Stern layer

- Hydrogen Fluoride Molecule
- Discretisation Parameters:  $N = 15$ ,  $N_{\text{Igl}} = 50$ ,  $\ell_{\text{max}} = 9$ ,  $N_{\text{leb}} = 350$
- Geometric Parameters:  $r_0 = 2 \text{ \AA}$

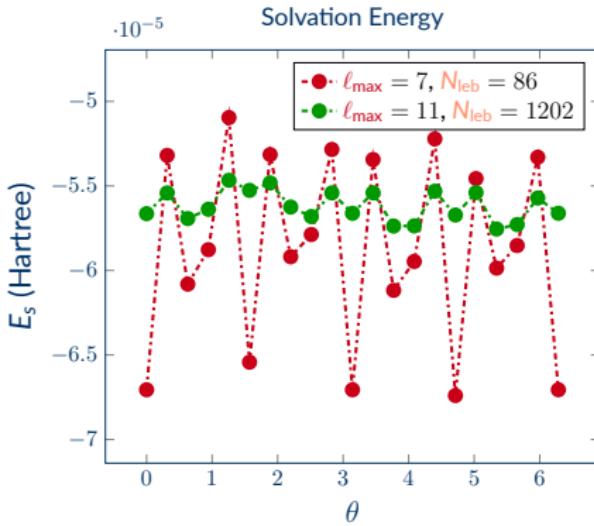


- $\text{Diff}_{E_s} = \left| \frac{\beta^2 \kappa^2 \varepsilon_s}{8\pi} \int_{\Omega_0} \lambda(\mathbf{x}) \left[ \psi_r(\mathbf{x}) \sinh(\psi_r(\mathbf{x})) - 2 \{ \cosh(\psi_r(\mathbf{x})) - 1 \} \right] \right|,$



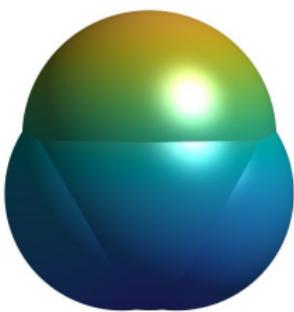
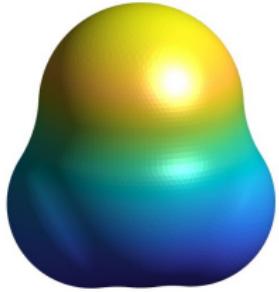
# Rotational Symmetry

- Hydrogen Fluoride Molecule
- Discretisation Parameters:  $N = 15$ ,  $N_{\text{gl}} = 50$
- Geometric Parameters:  $r_0 = 3 \text{ \AA}$ ,  $a = 5 \text{ \AA}$



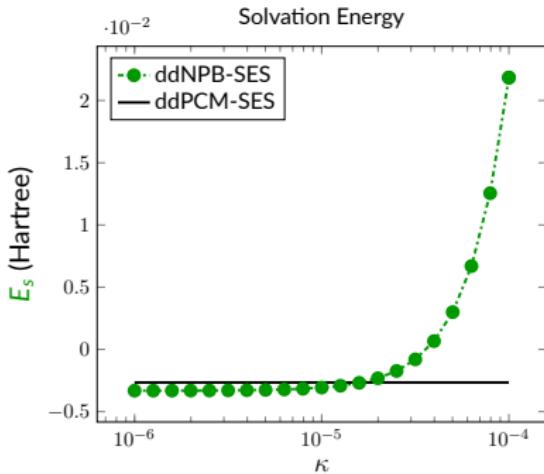
# Visualisation of Potential

- Visualisation of  $\psi_r$
- Discretisation Parameters:  $N = 15$ ,  $N_{\text{gl}} = 50$ ,  $\ell_{\text{max}} = 11$ ,  $N_{\text{leb}} = 1202$
- Geometric Parameters:  $r_0 = 3 \text{ \AA}$ ,  $a = 1 \text{ \AA}$



# Effect of $\kappa$

- Hydrogen Fluoride Molecule
- Variation of  $\kappa$
- Discretisation Parameters:  $N = 15$ ,  $N_{\text{lgI}} = 30$ ,  $\ell_{\text{max}} = 7$ ,  $N_{\text{leb}} = 86$
- Geometric Parameters:  $r_0 = 0 \text{ \AA}$ ,  $a = 0 \text{ \AA}$



# Conclusions and Outlook

- Conclusions<sup>1</sup>
  - Formulation of domain decomposition method for PB equations

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<sup>1</sup>J., Stamm: arXiv:2309.06862, 2023

<sup>2</sup>Nottoli, Herbst, J., Lipparini, Mikhalev, Stamm: *WIREs Computational Molecular Science*, 14 (4), e1726, 2024



# Conclusions and Outlook

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Thank You!

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