

Domain Decomposition Methods for the Poisson-Boltzmann Equations

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Joint work with B. Stamm (Universität Stuttgart, Stuttgart)



1 Model Problem

2 ddPB Method

3 ddPB Derivation

4 Numerical Studies

5 Conclusions and Outlook

- Ionic Solvation Models¹
 - Explicit Solvation Models
 - Adopts molecular representation of both solute and solvent
 - Accurate results
 - Computationally expensive

¹Zhang et. al.: JCTC, 13, 1034-1043, 2017

²Cances, Mennucci, Tomasi: JCP 107 (8), 3032-3041, 1997

³Honig, Nicholls: Sci. 268, 1144-1149, 1995

- Ionic Solvation Models¹
 - Explicit Solvation Models
 - Adopts molecular representation of both solute and solvent
 - Accurate results
 - Computationally expensive
 - Implicit Solvation Models^{2,3}
 - Microscopic treatment of solute
 - Macroscopic treatment of solvent using physical properties
 - Less computational cost

¹Zhang et. al.: JCTC, 13, 1034-1043, 2017

²Cances, Mennucci, Tomasi: JCP 107 (8), 3032-3041, 1997

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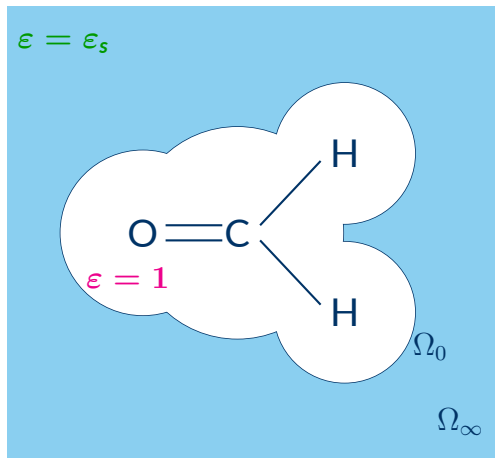


Figure 1: Formaldehyde Molecule

- Poisson-Boltzman (PB) Equation ^{1,2}

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

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

¹Gouy: JPTA 9, 457-468, 1910

²Chapman: Journal of Science, 25, 475-481, 1913

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- $\tilde{\psi}(\mathbf{x})$: Electrostatic potential
- $\epsilon(\mathbf{x})$: 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^{th} atom

¹Gouy: JPTA 9, 457-468, 1910

²Chapman: Journal of Science, 25, 475-481, 1913

- $\rho^{\text{ions}}(\mathbf{x})$: Ionic charge 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 solution¹

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

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

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- Dimensionless Poisson-Boltzman (PB) Equation

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

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- $\psi(\mathbf{x}) : \tilde{\psi}(\mathbf{x})\beta$
- κ : Debye Hückel Screening Constant ¹
- $\beta : e/K_B T$

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Solute Cavity

Model Problem ddPB Method ddPB Derivation Numerical Studies Conclusions and Outlook

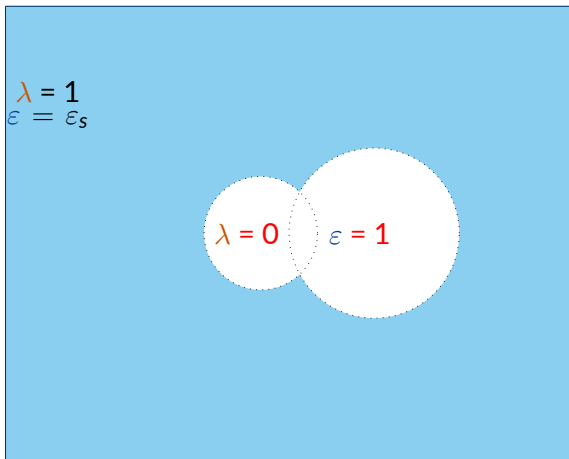


Figure 2: Solute probes and solute-solvent boundary for a molecule

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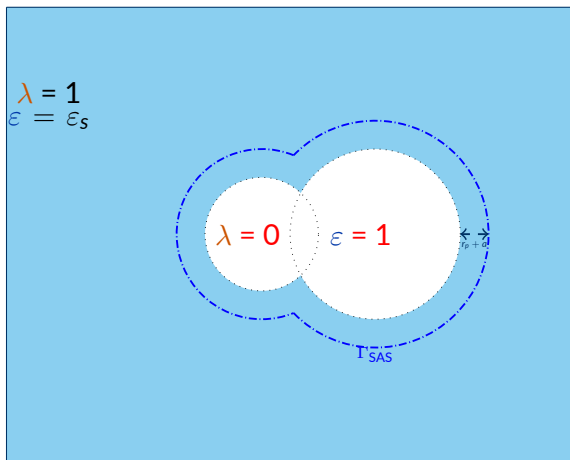


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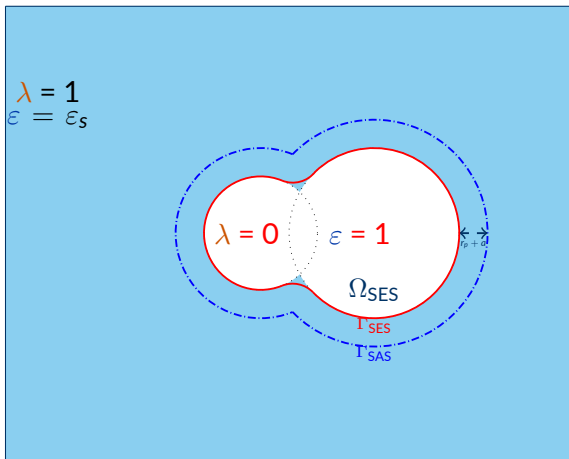


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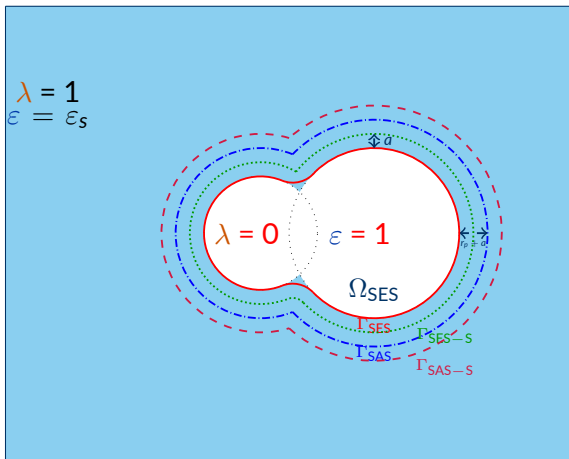


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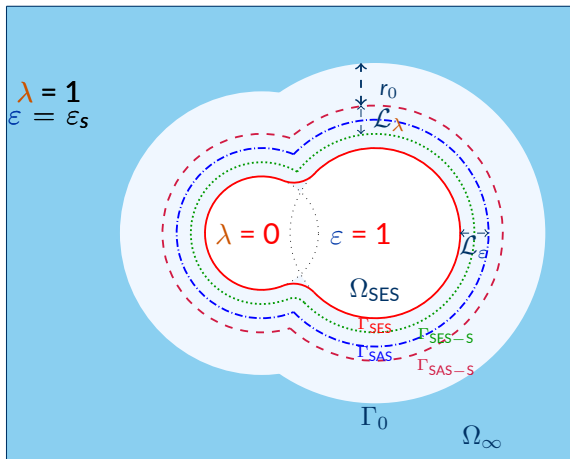


Figure 2: Solute probes and solute-solvent boundary for a molecule

- Dielectric Permittivity Function¹

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

¹Quan, Stamm: JCP, 322, 760-782, 2016

²Stern: ZFE, 30(21-22), 508, 1924

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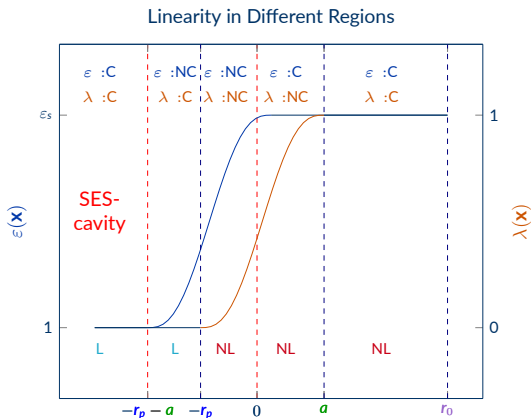
- Ion-Exclusion Function²

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

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²Stern: ZFE, 30(21-22), 508, 1924

Permittivity and Ion-Exclusion Function



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

- The PB equation can be written in two equations

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

with

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

- 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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$$\begin{aligned} \psi_0 + \psi_r &= \psi_e \quad \text{on } \Gamma_0, \\ \psi_e &= S_\kappa \sigma_e \quad \text{on } \Gamma_0 \end{aligned}$$

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where

- ψ_r : Reaction potential in Ω
- ψ_0 : Potential generated by ρ_M satisfying,

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

- ψ_e : Extended potential from Ω^C to Ω^0

¹Sauter, Schwab, Springer, Berlin-2011, 101-181

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- $\mathcal{F}(\Phi) = \frac{\sinh(\Phi)}{\Phi}$

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- ψ_e : Extended potential from Ω^C to Ω^0
- $\mathcal{F}(\Phi) = \frac{\sinh(\Phi)}{\Phi}$
- σ_e : Charge density generating ψ_e satisfying

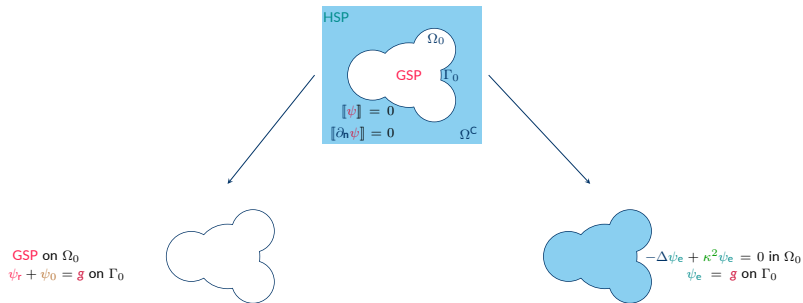
$$S_\kappa \sigma_e(\mathbf{x}) = \int_{\Gamma_0} \frac{\exp(-\kappa|\mathbf{x} - \mathbf{y}|) \sigma_e(\mathbf{y})}{4\pi|\mathbf{x} - \mathbf{y}|} = \psi_e \quad \forall \mathbf{x} \in \Gamma_0$$

- S_κ : Invertible single-layer potential operator ¹

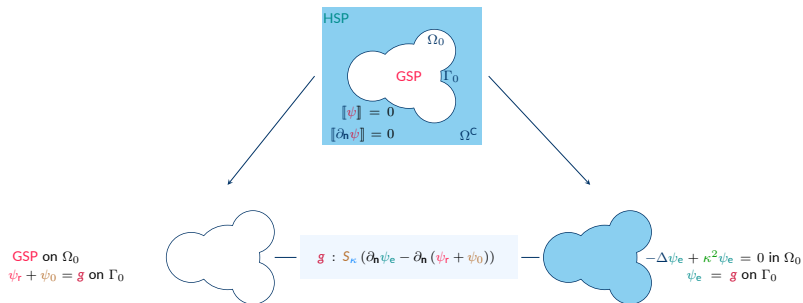
$$S_\kappa : H^{-1/2}(\Gamma_0) \rightarrow H^{1/2}(\Gamma_0)$$

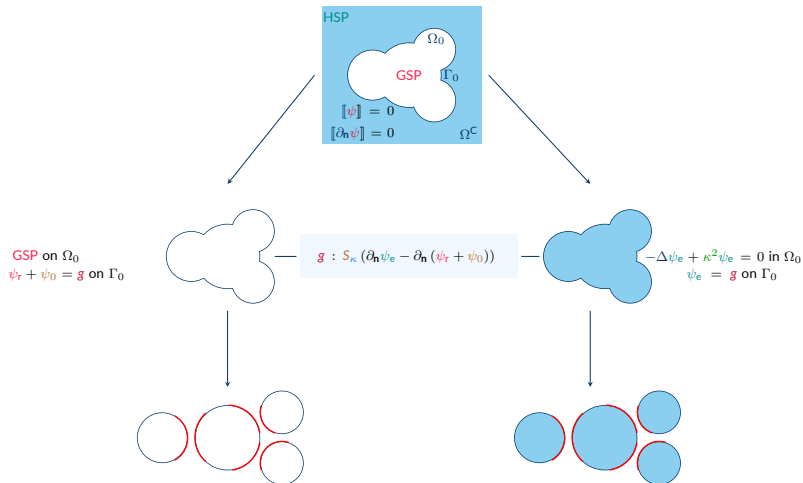
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ddPB-Method





- We can decompose Ω_0

$$\Omega_0 = \bigcup_{j=1}^M \Omega_j, \quad \Omega_j = B_{R_j}(\mathbf{x}_j)$$

- $R_j = r_j + a + r_0 + r_p$

¹ Cances, Maday, Stamm: JCP 139(5), 054111, 2013

² Lipparini, Stamm, Cances, Maday, Mennucci: JCTC 9(8), 3637-3648, 2013

³ Lipparini, et.al.: JPCL 5(4), 953-958, 2014

⁴ Stamm, Cances, Lipparini, Maday: JCP 144, 054101, 2016

⁵ Gatto, Lipparini, Stamm: JCP 147, 224108, 2017

⁶ Quan, Stamm, Maday: SISC 41(2), B320-B350, 2019

⁷ J., Nottoli, Mikhalev, Quan, Stamm: JCP 158, 104105, 2023

⁸ Nottoli, Herbst, J., Lipparini, Mikhalev, Stamm: ddX: <https://github.com/ddsolvation/ddX>

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- History of dd-methods
 - ddCOSMO: COnductor-like Screening MOdel^{1,2,3}

¹ Cancès, Maday, Stamm: JCP 139(5), 054111, 2013

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- GSP equation in unit ball

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

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- **Transformation** to Homogeneous Problem

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

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

- **Transformation** to Homogeneous Problem

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

- $w(\mathbf{x}) = u(\mathbf{x}) - \hat{u}_1(\mathbf{x})$
 - $\tilde{f}(\mathbf{x}) = f(\mathbf{x}) + \nabla \cdot [\tilde{\varepsilon}(\mathbf{x}) \nabla \hat{u}_1(\mathbf{x})] - \tilde{\lambda}(\mathbf{x}) \tilde{\mathcal{F}}\left(\overline{(w + \hat{u}_1)}(\mathbf{x})\right) \hat{u}_1(\mathbf{x})$
 - $\hat{u}_1(\mathbf{x})$: Laplace solution satisfying the boundary condition
- $B_{r_j}(\mathbf{x}_j) \subset \Omega_j$
 - $\psi_r(\mathbf{x})$ is harmonic in $B_{r_j}(\mathbf{x}_j)$

- **GSP** equation in unit ball

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

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

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

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

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

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- Using Galerkin discretisation

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

- ϱ_i : Legendre polynomial of order i
- N : Maximum degree of Legendre polynomial of order ϱ_i
- Y_ℓ^m : Spherical Harmonic Basis
- ℓ_{\max} : Maximum degree of Y_ℓ^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

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

○

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

- HSP equation in unit ball ¹

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

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

¹Quan, Stamm, Maday: SISC, 41(2), B320-B350, 2019

²Lebedev: ZVMMF, 16(2), 293-306, 1976

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

- $[\tilde{\phi}_e]_{\ell}^m$: Numerical approximation of $[\phi_e]_{\ell}^m$ ²

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

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²Lebedev: ZVMMF, 16(2), 293-306, 1976

- Numerical Integration^{1,2}

¹Haxton: J.Phys.B, 40, 4443, 2007

²Parter: JSC, 14, 347-355, 1999

- Numerical Integration^{1,2}

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

¹Haxton: J.Phys.B, 40, 4443, 2007

²Parter: JSC, 14, 347-355, 1999

- Energy Computation¹

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

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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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- 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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- Matrix loop

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

¹Stein, Herbert, Head-Gordon: JCP, 151(22), 2019

- Constants in the model

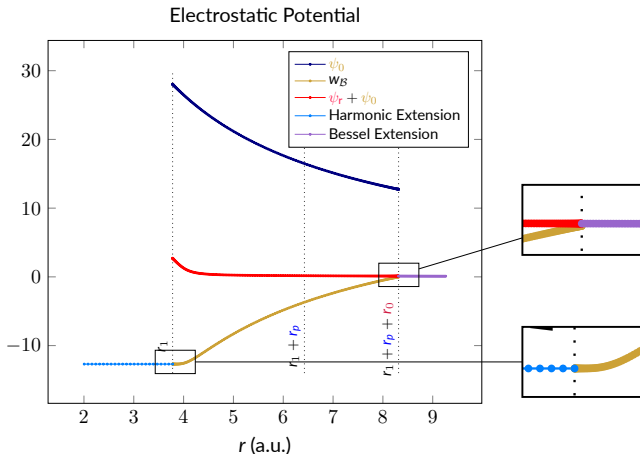
- **Constants** in the model

- ϵ_s : 78.54
- κ : 0.104 \AA^{-1}
- r_p : 1.4 \AA
- T : 298.15 K
- tol : 10^{-7}

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 - **Conversion** to atomic units

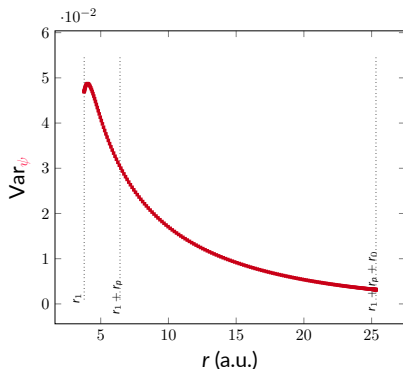
Potential for One Sphere

- **Discretisation Parameters:** $N = 20$, $N_{|g|} = 200$
- **Geometric Parameters:** $r_1 = 2 \text{ \AA}$, $r_0 = 1 \text{ \AA}$, $a = 0 \text{ \AA}$



Variation of ψ_r

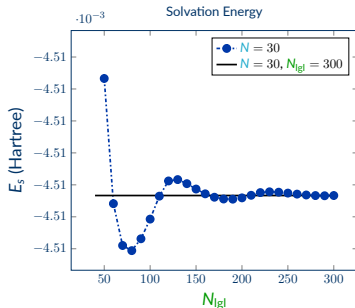
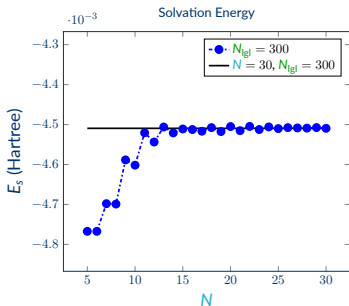
- Discretisation Parameters: $N = 20$, $N_{|g|} = 200$
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- $\text{Var}_{\psi}(r) := |\psi_{\text{PB}}(r) - \psi_{\text{LPB}}(r)|$

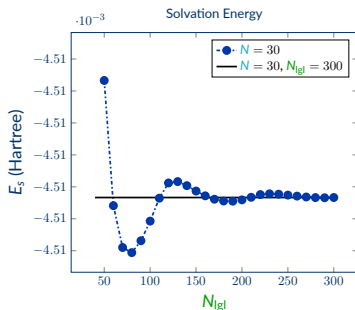
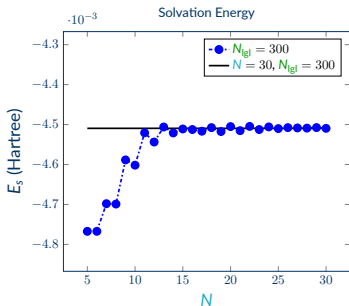
Effect of Discretisation Parameters

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



Effect of Discretisation Parameters

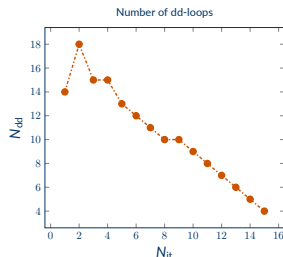
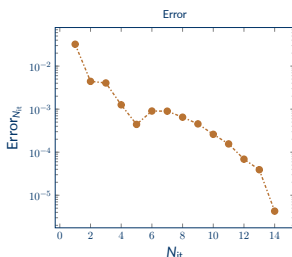
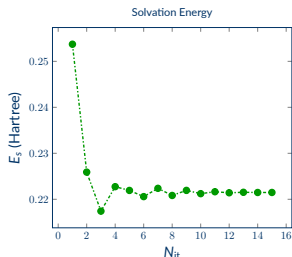
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- Similar observations for spherical discretisation

Convergence of Global Strategy

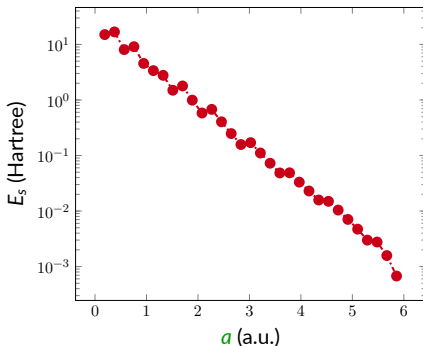
- Caffeine Molecule
- Discretisation Parameters: $N = 15$, $N_{|gl|} = 50$, $l_{\max} = 9$, $N_{leb} = 350$
- Geometric Parameters: $r_0 = 5 \text{ \AA}$, $a = 1 \text{ \AA}$



- $\text{Error}_{N_{it}} := |E_S^\infty - E_S^{N_{it}}|$

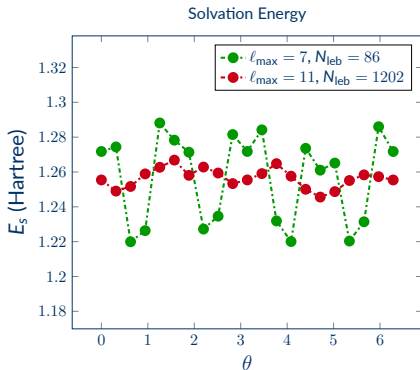
Effect of Stern layer

- Hydrogen Fluoride Molecule
- Discretisation Parameters: $N = 15$, $N_{|g|} = 50$, $\ell_{\max} = 8$, $N_{\text{leb}} = 1202$
- Geometric Parameters: $r_0 = 2 \text{ \AA}$



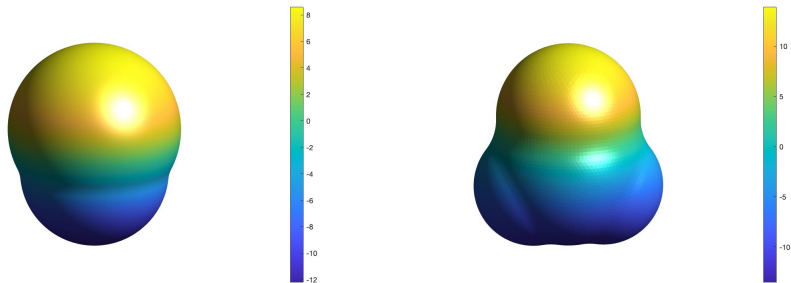
Rotational Symmetry

- Hydrogen Fluoride Molecule
- Discretisation Parameters: $N = 15$, $N_{|g|} = 50$
- Geometric Parameters: $r_0 = 2 \text{ \AA}$, $a = 1 \text{ \AA}$



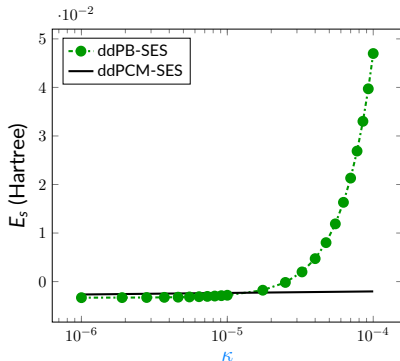
Visualisation of Potential

- Visualisation of ψ_r
- Discretisation Parameters: $N = 15$, $N_{|g|} = 50$, $l_{\max} = 11$,
 $N_{\text{leb}} = 1202$
- Geometric Parameters: $r_0 = 1 \text{ \AA}$, $a = 0.5 \text{ \AA}$



Effect of κ

- Hydrogen Fluoride Molecule
- Variation of κ
- Discretisation Parameters: $N = 15$, $N_{\text{Igl}} = 30$, $l_{\text{max}} = 7$, $N_{\text{Ieb}} = 86$
- Geometric Parameters: $r_0 = 0 \text{ \AA}$, $a = 0 \text{ \AA}$



- **Conclusions**¹
 - **Formulation** of domain decomposition method for PB equations

¹J., Stamm, arXiv: 2309.06862, 2023

²Nottoli, Herbst, J., Lipparini, Mikhalev, Stamm, ddX: <https://github.com/ddsolution/ddX>

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Thank You!

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