## A Review of Transparent and Artificial Boundary Conditions Techniques for Linear and Nonlinear Schrödinger Equations

Xavier Antoine, Anton Arnold, Christophe Besse, <u>Matthias Ehrhardt</u> and Achim Schädle

**Abstract** In this review we discuss different techniques to solve numerically the time-dependent Schrödinger equation on unbounded domains. We present and compare several approaches to implement the classical transparent boundary condition into finite difference and finite element discretizations. We present in detail the approaches of the authors and describe briefly alternative ideas pointing out the relations between these works. We conclude with several numerical examples from different application areas to compare the presented techniques. Here we mainly focus on the one-dimensional problem.

## References

- X. Antoine, A. Arnold, C. Besse, M. Ehrhardt and A. Schädle, A Review of Transparent and Artificial Boundary Conditions Techniques for Linear and Nonlinear Schrödinger Equations, Commun. Comput. Phys. 4 (2008), 729–796. (open-access article)
- A. Arnold, M. Ehrhardt and I. Sofronov, Discrete transparent boundary conditions for the Schrödinger equation: Fast calculation, approximation, and stability, Comm. Math. Sci. 1 (2003), 501–556.
- M. Ehrhardt and R.E. Mickens, A fast, stable and accurate numerical method for the Black-Scholes equation of American options, Int. J. Theoret. Appl. Finance 11 (2008), 471–501.
- P. Klein, X. Antoine, C. Besse and M. Ehrhardt, Absorbing Boundary Conditions for Solving N-Dimensional Stationary Schrödinger Equations with Unbounded Potentials and Nonlinearities, Commun. Comput. Phys. 10 (2011), 1280–1304.