

Contents

1	Introduction	1
1.1	Weighted Residual Methods	1
1.2	Spectral-Collocation Method	4
1.3	Spectral Methods of Galerkin Type	6
1.3.1	Galerkin Method	6
1.3.2	Petrov-Galerkin Method	8
1.3.3	Galerkin Method with Numerical Integration	9
1.4	Fundamental Tools for Error Analysis	10
1.5	Comparative Numerical Examples	16
1.5.1	Finite-Difference Versus Spectral-Collocation	16
1.5.2	Spectral-Galerkin Versus Spectral-Collocation	19
Problems		21
2	Fourier Spectral Methods for Periodic Problems	23
2.1	Continuous and Discrete Fourier Transforms	24
2.1.1	Continuous Fourier Series	24
2.1.2	Discrete Fourier Series	25
2.1.3	Differentiation in the Physical Space	29
2.1.4	Differentiation in the Frequency Space	31
2.2	Fourier Approximation	33
2.2.1	Inverse Inequalities	33
2.2.2	Orthogonal Projection	34
2.2.3	Interpolation	35
2.3	Applications of Fourier Spectral Methods	37
2.3.1	Korteweg–de Vries (KdV) Equation	38
2.3.2	Kuramoto–Sivashinsky (KS) Equation	40
2.3.3	Allen–Cahn Equation	43
Problems		45

3 Orthogonal Polynomials and Related Approximation Results	47
3.1 Orthogonal Polynomials	47
3.1.1 Existence and Uniqueness	48
3.1.2 Zeros of Orthogonal Polynomials	53
3.1.3 Computation of Zeros of Orthogonal Polynomials	55
3.1.4 Gauss-Type Quadratures	57
3.1.5 Interpolation and Discrete Transforms	63
3.1.6 Differentiation in the Physical Space	64
3.1.7 Differentiation in the Frequency Space	66
3.1.8 Approximability of Orthogonal Polynomials	68
3.2 Jacobi Polynomials	70
3.2.1 Basic Properties	70
3.2.2 Jacobi-Gauss-Type Quadratures	80
3.2.3 Computation of Nodes and Weights	83
3.2.4 Interpolation and Discrete Jacobi Transforms	86
3.2.5 Differentiation in the Physical Space	88
3.2.6 Differentiation in the Frequency Space	92
3.3 Legendre Polynomials	93
3.3.1 Legendre-Gauss-Type Quadratures	95
3.3.2 Computation of Nodes and Weights	98
3.3.3 Interpolation and Discrete Legendre Transforms	100
3.3.4 Differentiation in the Physical Space	103
3.3.5 Differentiation in the Frequency Space	105
3.4 Chebyshev Polynomials	106
3.4.1 Interpolation and Discrete Chebyshev Transforms	108
3.4.2 Differentiation in the Physical Space	110
3.4.3 Differentiation in the Frequency Space	111
3.5 Error Estimates for Polynomial Approximations	113
3.5.1 Inverse Inequalities for Jacobi Polynomials	113
3.5.2 Orthogonal Projections	116
3.5.3 Interpolations	129
Problems	137
4 Spectral Methods for Second-Order Two-Point Boundary Value Problems	141
4.1 Galerkin Methods	143
4.1.1 Weighted Galerkin Formulation	143
4.1.2 Legendre-Galerkin Method	145
4.1.3 Chebyshev-Galerkin Method	148
4.1.4 Chebyshev-Legendre Galerkin Method	150
4.2 Galerkin Method with Numerical Integration	152
4.3 Collocation Methods	154
4.3.1 Galerkin Reformulation	156
4.3.2 Petrov-Galerkin Reformulation	157

4.4	Preconditioned Iterative Methods	157
4.4.1	Preconditioning in the Modal Basis	158
4.4.2	Preconditioning in the Nodal Basis	162
4.5	Error Estimates	165
4.5.1	Legendre-Galerkin Method	165
4.5.2	Chebyshev-Collocation Method	170
4.5.3	Galerkin Method with Numerical Integration	171
4.5.4	Helmholtz Equation	174
	Problems	179
5	Volterra Integral Equations	181
5.1	Legendre-Collocation Method for VIEs	182
5.1.1	Numerical Algorithm	182
5.1.2	Convergence Analysis	184
5.1.3	Numerical Results and Discussions	188
5.2	Jacobi-Galerkin Method for VIEs	189
5.3	Jacobi-Collocation Method for VIEs with Weakly Singular Kernels	191
5.4	Application to Delay Differential Equations	197
	Problems	200
6	Higher-Order Differential Equations	201
6.1	Generalized Jacobi Polynomials	201
6.2	Galerkin Methods for Even-Order Equations	206
6.2.1	Fourth-Order Equations	206
6.2.2	General Even-Order Equations	208
6.3	Dual-Petrov-Galerkin Methods for Odd-Order Equations	210
6.3.1	Third-Order Equations	210
6.3.2	General Odd-Order Equations	213
6.3.3	Higher Odd-Order Equations with Variable Coefficients	216
6.4	Collocation Methods	218
6.5	Error Estimates	221
6.5.1	Even-Order Equations	223
6.5.2	Odd-Order Equations	224
6.6	Applications	227
6.6.1	Cahn–Hilliard Equation	228
6.6.2	Korteweg–de Vries (KdV) Equation	229
6.6.3	Fifth-Order KdV Type Equations	232
	Problems	236
7	Unbounded Domains	237
7.1	Laguerre Polynomials/Functions	238
7.1.1	Basic Properties	238
7.1.2	Laguerre-Gauss-Type Quadratures	243
7.1.3	Computation of Nodes and Weights	247

7.1.4	Interpolation and Discrete Laguerre Transforms	249
7.1.5	Differentiation in the Physical Space	251
7.1.6	Differentiation in the Frequency Space	252
7.2	Hermite Polynomials/Functions	254
7.2.1	Basic Properties	254
7.2.2	Hermite-Gauss Quadrature	257
7.2.3	Computation of Nodes and Weights	258
7.2.4	Interpolation and Discrete Hermite Transforms	260
7.2.5	Differentiation in the Physical Space	261
7.2.6	Differentiation in the Frequency Space	262
7.3	Approximation by Laguerre and Hermite Polynomials/Functions	263
7.3.1	Inverse Inequalities	263
7.3.2	Orthogonal Projections	265
7.3.3	Interpolations	271
7.4	Spectral Methods Using Laguerre and Hermite Functions	273
7.4.1	Laguerre-Galerkin Method	273
7.4.2	Hermite-Galerkin Method	275
7.4.3	Numerical Results and Discussions	276
7.4.4	Scaling Factor	278
7.5	Mapped Spectral Methods and Rational Approximations	279
7.5.1	Mappings	279
7.5.2	Approximation by Mapped Jacobi Polynomials	281
7.5.3	Spectral Methods Using Mapped Jacobi Polynomials	287
7.5.4	Modified Legendre-Rational Approximations	294
7.5.5	Irrational Mappings	296
7.5.6	Miscellaneous Issues and Extensions	296
	Problems	297
8	Separable Multi-Dimensional Domains	299
8.1	Two- and Three-Dimensional Rectangular Domains	300
8.1.1	Two-Dimensional Case	300
8.1.2	Three-Dimensional Case	305
8.2	Circular and Cylindrical Domains	307
8.2.1	Dimension Reduction and Pole Conditions	307
8.2.2	Spectral-Galerkin Method for a Bessel-Type Equation	309
8.2.3	Another Fourier-Chebyshev Galerkin Approximation	315
8.2.4	Numerical Results and Discussions	320
8.2.5	Three-Dimensional Cylindrical Domains	321
8.3	Spherical Domains	323
8.3.1	Spectral Methods on the Surface of a Sphere	323
8.3.2	Spectral Methods in a Spherical Shell	325
8.4	Multivariate Jacobi Approximations	328
8.4.1	Notation and Preliminary Properties	328
8.4.2	Orthogonal Projections	330

8.4.3	Interpolations	339
8.4.4	Applications of Multivariate Jacobi Approximations	340
8.5	Sparse Spectral-Galerkin Methods for High-Dimensional Problems	346
8.5.1	Hyperbolic Cross Jacobi Approximations	346
8.5.2	Optimized Hyperbolic Cross Jacobi Approximations	352
8.5.3	Extensions to Generalized Jacobi Polynomials	356
8.5.4	Sparse Spectral-Galerkin Methods	357
Problems	Problems	366
9	Applications in Multi-Dimensional Domains	367
9.1	Helmholtz Equation for Acoustic Scattering	367
9.1.1	Time-Harmonic Wave Equations	368
9.1.2	Dirichlet-to-Neumann (DtN) Map	369
9.1.3	Spectral-Galerkin Method	371
9.2	Stokes Equations	375
9.2.1	Stokes Equations and Uzawa Operator	376
9.2.2	Galerkin Method for the Stokes Problem	376
9.2.3	Error Analysis	379
9.3	Allen–Cahn and Cahn–Hilliard Equations	381
9.3.1	Simple Semi-Implicit Schemes	382
9.3.2	Convex Splitting Schemes	384
9.3.3	Stabilized Semi-Implicit Schemes	386
9.3.4	Spectral-Galerkin Discretizations in Space	387
9.3.5	Error Analysis	388
9.3.6	Effect of Spatial Accuracy	391
9.4	Unsteady Navier–Stokes Equations	392
9.4.1	Second-Order Rotational Pressure-Correction Scheme	392
9.4.2	Second-Order Consistent Splitting Scheme	394
9.4.3	Full Discretization	396
9.5	Axisymmetric Flows in a Cylinder	397
9.5.1	Governing Equations and the Time Discretization	397
9.5.2	Treatment for the Singular Boundary Condition	401
9.6	Gross-Pitaevskii Equation	403
9.6.1	GPE and Its Time Discretization	403
9.6.2	Hermite-Collocation Method for the 1-D GPE	405
9.6.3	Laguerre Method for the 2-D GPE with Radial Symmetry	407
9.6.4	Laguerre-Hermite Method for the 3-D GPE with Cylindrical Symmetry	409
9.6.5	Numerical Results	411
Problems	Problems	412

A Properties of the Gamma Functions	415
B Essential Mathematical Concepts	417
B.1 Banach Space	417
B.2 Hilbert Space	418
B.3 Lax–Milgram Lemma	419
B.4 L^p -Space	420
B.5 Distributions and Weak Derivatives	421
B.6 Sobolev Spaces	422
B.7 Integral Identities: Divergence Theorem and Green’s Formula	425
B.8 Some Useful Inequalities	426
B.8.1 Sobolev-Type Inequalities	426
B.8.2 Hardy-Type Inequalities	428
B.8.3 Gronwall Inequalities	430
C Basic Iterative Methods and Preconditioning	433
C.1 Krylov Subspace Methods	433
C.1.1 Conjugate Gradient (CG) Method	433
C.1.2 BiConjugate Gradient (BiCG) Method	436
C.1.3 Conjugate Gradient Squared (CGS) Method	437
C.1.4 BiConjugate Gradient Stabilized (BiCGStab) Method	439
C.1.5 Generalized Minimal Residual (GMRES) Method	441
C.2 Preconditioning	443
C.2.1 Preconditioned Conjugate Gradient (PCG) Method	443
C.2.2 Preconditioned GMRES Method	445
D Basic Time Discretization Schemes	447
D.1 Standard Methods for Initial-Valued ODEs	447
D.1.1 Runge–Kutta Methods	448
D.1.2 Multi-Step Methods	450
D.1.3 Backward Difference Methods (BDF)	452
D.2 Operator Splitting Methods	453
References	455
Index	467