1077-65-105

Oksana Bihun (obihun@cord.edu), Austin Bren* (asbren@cord.edu), Michael Dyrud (mdyrud@cord.edu) and Kristin Heysse (keheysse@cord.edu). Trigonometric Interpolation for Numerical Solution of Differential Equations.

We use trigonometric interpolation to approximate solutions of a differential equation Qu = f, whose differential operator Q with domain D(Q) is a formal polynomial of operators $\{1, x, d/dx\}$. A solution u is projected onto the space T_n of trigonometric polynomials of degree n. The projection Tu, defined as a trigonometric interpolant of u, is identified with a vector \hat{u} of its values at partition points via an isomorphism π . The operator Q is represented by a square matrix \hat{Q} defined implicitly by $\hat{Q}\hat{v} = \pi T Q T v$ for all $v \in D(Q)$. The original equation is approximated by a system of linear equations $\hat{Q}\hat{u} = \hat{f}$, where $\hat{f} = \pi T f$.

We prove that if $Q = a_0 + a_1 \frac{d}{dx} + \ldots + a_s \frac{d^s}{dx^s}$, then rank $\hat{Q} = \dim \hat{Q} + |\text{sign } a_0| - 2m - 1$, where $m \ge 0$ is the number of solutions, in the set $\{1, 2, \ldots, n\}$, of a certain system of polynomial equations. Our numerical tests show high accuracy and fast convergence of the method applied to several boundary and eigenvalue problems for differential equations.

Supported by the Centennial Scholars Research Grant of Concordia College, MN, PI Oksana Bihun, and the NSF grant DUE 0969568, PI Heidi Manning. (Received July 27, 2011)