

Abstract

To be written.

This MMSC thesis will further explore general kernel spectral methods for finding equilibrium measures where initial progress made in [Gutleb, Carrillo and S. Olver 2020](#) and [Gutleb, Carrillo and S. Olver 2021](#).

Keywords: Equilibrium Measures

Languages: C++, Julia, Python

Contents

1	Introduction	4
2	Particle Interaction Theory	8
2.0.1	Structure	8
2.1	Self-Propulsion	8
2.2	Kinetic Theory: The Vlasov Equation	9
2.3	Vicsek Model	9
2.4	Swarming	9
3	Particle Simulator	10
3.0.1	Structure	10
3.0.2	Available Methods:	10
3.0.3	Available Solvers:	10
3.0.4	Implementations in [[My Dissertation]]:	11
4	Spectral Method	14
4.1	Content	14
4.1.1	Structure	14
4.2	Definitions	15
4.2.1	Nice Spectral Properties	18
4.3	Derivation of Operator	21
4.4	Results	23
4.5	Outer Optimisation Routine	23
4.6	Analytic Solutions	25
4.7	Discussion	25
5	General Kernel Spectral Method	29
5.0.1	Structure	29

6	Implementation and Results	30
6.0.1	Structure	30
7	Conclusion	31
	Acronyms, Definitions and Theorems	32
	Bibliography	34
	List of Figures and Tables	36
A	Supplemental Proofs	37

Chapter 1

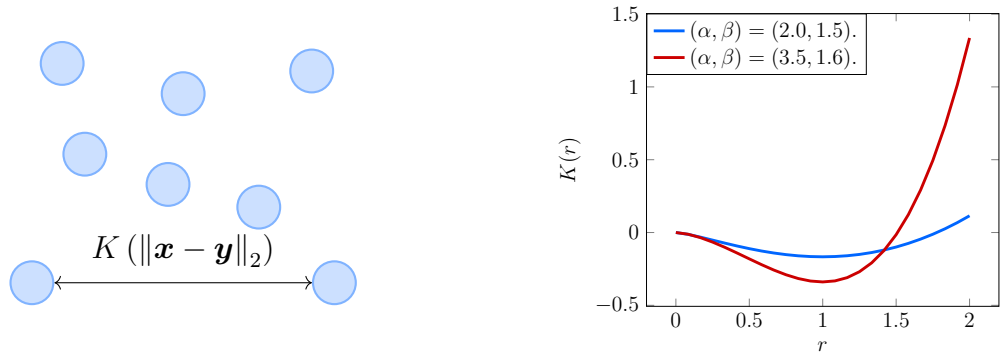
Introduction

Let \mathbb{N} denote the natural numbers (positive integers) without 0 and let $\mathbb{N}_0 := \mathbb{N} \cup \{0\}$. In the following, we will use **bold** notation for vectors, matrices will generally be denoted by a capital letter and scalars by a lowercase letter. We will frequently make use of the (Euclidean) 2-norm of a vector, as denoted by $\|\cdot\|_2$. So for a d -dimensional vector $\mathbf{x} \in \mathbb{R}^d$ we have $\|\mathbf{x}\|_2 := \sqrt{\sum_{k=1}^d x_k^2}$.

One should also clarify the nature of a few of the integrals appearing in this thesis which are often performed over the closed unit ball $B_1(\mathbf{x}) := \{\mathbf{y} \in \mathbb{R}^d \mid \|\mathbf{x} - \mathbf{y}\|_2 \leq 1\}$ centered at the origin $\mathbf{x} = \mathbf{0}$. These volume integrals (often ended by $d^d y$ or dV) over the d -dimensional unit ball shall be written as

$$\int_{B_1(\mathbf{0})} d\mathbf{y},$$

where $\mathbf{y} \in \mathbb{R}^d$ is the integration variable. Note that some definitions of $B_1(\mathbf{x})$ are open sets, leaving out the shell $\{\mathbf{y} \in \mathbb{R}^d \mid \|\mathbf{x} - \mathbf{y}\|_2 = 1\}$. The choice of definition does not matter for our purposes as the shell, a hyperplane of Lebesgue measure 0, does not contribute to the integral.



(a) $N = 8$ particles interacting with one another (b) Plot of attractive-repulsive potential functions through the potential $K(r)$.
 $K(r) = \frac{r^\alpha}{\alpha} - \frac{r^\beta}{\beta}$ for different α, β .

Cf. Figure 1.1a and Figure 1.1b.

All plots and figures in this thesis were generated using the Makie visualisation tool (Danisch and Krumbiegel 2021), an open-source package available for the Julia computing language (Bezanson et al. 2017).

Just Notes

This chapter's purpose is the collection of notes, and it will not be included in the final dissertation.

Special Functions we like

Pochhammer's falling symbol $(x)_n := \prod_{k=0}^{n-1} (x - k)$.

Pochhammer's rising symbol $(x)^n := \prod_{k=0}^{n-1} (x + k)$.

Generalised hypergeometric series

$${}_pF_q(a_1, \dots, a_p; b_1, \dots, b_q; z) := \sum_{n=0}^{\infty} \frac{(a_1)_n \cdots (a_p)_n}{(b_1)_n \cdots (b_q)_n} \frac{z^n}{n!}.$$

(Gaussian) Hypergeometric function

$${}_2F_1(a, -n; c; z) = \sum_{j=0}^n (-1)^j \binom{n}{j} \frac{(a)_j}{(c)_j} z^j.$$

(A special case of the hypergeometric series with $p = 2$, $q = 1$).

Jacobi (=hypergeometric) polynomials

$$P_n^{(\alpha, \beta)}(z) := \frac{(\alpha + 1)_n}{n!} {}_2F_1\left(-n, 1 + \alpha + \beta + n; \alpha + 1; \frac{1}{2}(1 - z)\right).$$

Gegenbauer (=ultraspherical) polynomials

$$C_n^{(\lambda)}(z) := \frac{(2\lambda)_n}{n!} {}_2F_1\left(-n, 2\lambda + n; \lambda + \frac{1}{2}; \frac{1 - z}{2}\right) = \frac{(2\lambda)_n}{(\lambda + \frac{1}{2})_n} P_n^{(\lambda-1/2, \lambda-1/2)}(x).$$

They satisfy a three-term recurrence relation (as all orthogonal polynomials do!)

$$\begin{aligned} C_0^{(\lambda)}(x) &= 1 \\ C_1^{(\lambda)}(x) &= 2\lambda x \\ (n+1)C_{n+1}^{(\lambda)}(x) &= 2(n+\lambda)x C_n^{(\lambda)}(x) - (n+2\lambda-1)C_{n-1}^{(\lambda)}(x). \end{aligned}$$

From Wikipedia: In spectral methods for solving differential equations, if a function is expanded in the basis of Chebyshev polynomials and its derivative is represented in a Gegenbauer/ultraspherical basis, then the derivative operator becomes a diagonal matrix, leading to fast banded matrix methods for large problems (S. Olver and Townsend 2013).

Three-term recurrence relationship F. Olver et al. 2018, p. 18.9.1:

$$x C_n^{(\lambda)}(x) = \frac{(n+2\lambda-1)}{2(n+\lambda)} C_{n-1}^{(\lambda)}(x) + \frac{n+1}{2(n+\lambda)} C_{n+1}^{(\lambda)}(x). \quad (1.1)$$

1.0.1 Theorem: Two term recurrence of Q^α

The integral operator

$$Q^\alpha[u](x) = \int_{-1}^1 |x-y|^\alpha u(y) dy$$

satisfies a two-term recurrence relationship when acting on the ultraspherical polynomials $C_n^{(\lambda)}(y)$ with weight $w(y) = (1-y^2)^{\lambda-\frac{1}{2}}$ such that

$$x Q^\alpha[w C_n^{(\lambda)}](x) = \kappa_1 Q^\alpha[w C_{n-1}^{(\lambda)}](x) + \kappa_2 Q^\alpha[w C_{n+1}^{(\lambda)}](x),$$

where $n \geq 2$ and with the constants

$$\begin{aligned} \kappa_1 &= \frac{(n-\alpha-1)(2\lambda+n-1)}{2n(\lambda+n)}, \\ \kappa_2 &= \frac{(n+1)(2\lambda+n+\alpha+1)}{2(\lambda+n)(2\lambda+n)}. \end{aligned}$$

Chapter 2

Particle Interaction Theory

Some input from the Wolfson Particle Physicist: Lennard-Jones is an **intermolecular** potential. So length-scale is between-molecules. Therefore, the only relevant interaction is the electromagnetic one. The strong force keeps protons in the nucleus together (a force much stronger than the electromagnetic one).

2.0.1 Structure

- Definition: N-Body System (set of particles with position and velocity)
- Inertia / kinetic energy
- [[Potential]]s motivating a force $F = -\nabla U$
- Write differential equation of movement $\frac{dx_i}{dt}$
- Link to [[Particle Simulator]], give a Screenshot
- Introduce [[Continuous Limit]], write about particle density $\rho(x)$
- [[Friction Term]] -> Energy Dissipation -> Different Plot

2.1 Self-Propulsion

Makes it active matter.

Self-propulsion and friction could be modelled as a quadratic of the form

$$f(v_i) = 1.6 - 0.5v_i^2,$$

where $v_i := \|\mathbf{v}_i\|_2 = \left\| \frac{d\mathbf{x}_i}{dt} \right\|_2$. Show reproduced plots from [D'Orsogna et al. 2006](#).

2.2 Kinetic Theory: The Vlasov Equation

A very common tool in Plasma physics.

$$\frac{\partial f}{\partial t} + \frac{d\mathbf{r}}{dt} \cdot \frac{\partial f}{\partial \mathbf{r}} + \frac{d\mathbf{p}}{dt} \cdot \frac{\partial f}{\partial \mathbf{p}} = 0,$$

This is the collisionless Boltzmann equation. Vlasov replaces the collision term with long-range interactions.

2.2.1 Theorem: Liouville's

Says that phase-space volume is conserved in situations of a pure particle-particle interaction.

$$\frac{d\rho}{dt} = \frac{\partial \rho}{\partial t} + \sum_{i=1}^n \left(\frac{\partial \rho}{\partial q_i} \dot{q}_i + \frac{\partial \rho}{\partial p_i} \dot{p}_i \right) = 0.$$

2.3 Vicsek Model

For the study of active matter (a number of individual agents).

2.4 Swarming

A 2010 paper by [Cavagna et al.](#) showed the surprising result that correlation between movement of individual starlings in bird flocks over Rome is scale-free. In contrast to the assumption that birds only mirror their neighbours' behaviour and swarming behaviour emerges as a result of that, this observation suggests that bird flocks exert collective behaviour beyond local interactions.

The change in the behavioral state of one animal affects and is affected by that of all other animals in the group, no matter how large the group is ([Cavagna et al. 2010](#)).

This work was done by individually tracking each starling in the flock and using tracking algorithms to represent their 3 dimensional positions and velocities.

Chapter 3

Particle Simulator

is there to solve problems in [[Particle Interaction Theory]].

3.0.1 Structure

- Talk about different integration methods
- Leap-Frog Integration
- Screenshot of GUI

3.0.2 Available Methods:

- [[Integration Routine]]
 - Simple Forward Integration
 - Improvements: Multistep methods
 - [[Leapfrog Integration]]
- [[Fast Multipole Method]]
- [[Multigrid Methods]]

3.0.3 Available Solvers:

- LAMMPS ancient
- [Gromacs](#) has nice homepage

- [OpenMM](#) also has nice homepage
- [OpenFPM](#)
- [\[\[General Kernel Spectral Method\]\]](#) for [\[\[Equilibrium Measures\]\]](#)

3.0.4 Implementations in [\[\[My Dissertation\]\]](#):

- [\[\[C++ Particle Integrator with GUI\]\]](#)

Nice introduction [here](#). Maybe compare with [Advanced HMC](#)?



Figure 3.1: Screenshot of the GUI

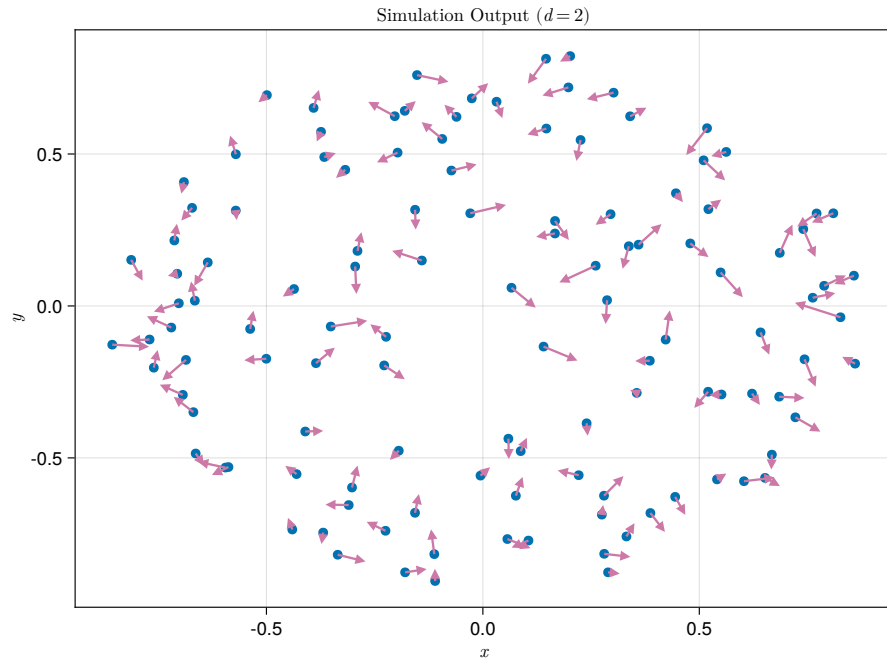


Figure 3.2: Position and velocity of particles in the simulation.

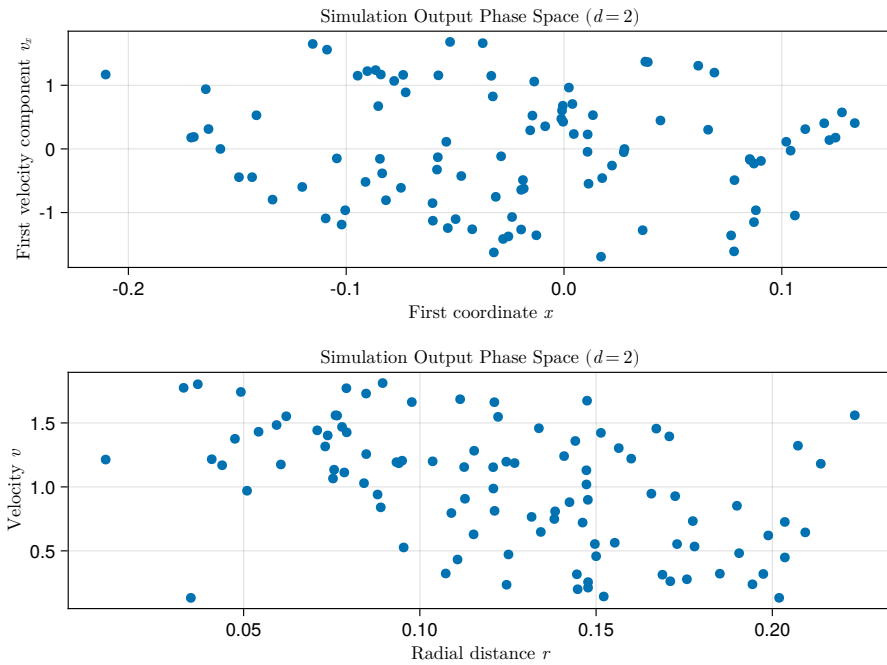
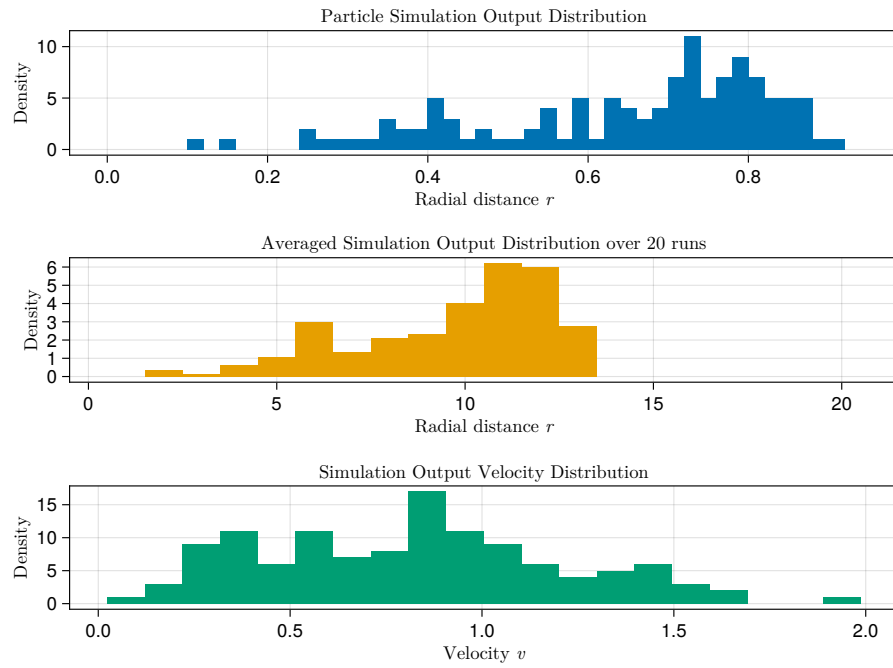


Figure 3.3: Position and velocity of particles in the simulation visualised as a phase space plot.

**Figure 3.4:** Position Histogram

Chapter 4

Spectral Method

4.1 Content

solves an [[Integral Equation]] or [[Differential Equation]] by assuming a solution of the form

$$\rho(x) = \sum_{k=1}^N \rho_k b_k(x)$$

where $\{b_k\}$ is a basis of functions.

4.1.1 Structure

- Introduce [[Chebyshev Polynomials]], [[Gegenbauer Polynomials|Ultraspherical Polynomials]], [[Jacobi Polynomials]], etc.
- Describe the method
- Talk about the resulting [[Operator]].
 - [[Derivation of In-Operator Recurrence]]
- Numerical Analysis ([[Bound on the Error]])
- Show results here? Or in extra results chapter?

4.2 Definitions

4.2.1 Definition: Ansatz

$$\rho(\mathbf{x}) = \left(1 - \|\mathbf{x}\|_2^2\right)^{m - \frac{\alpha+d}{2}} \sum_{k=1}^N P_k^{(a,b)}(2\|\mathbf{x}\|_2^2 - 1)$$

4.2.2 Definition: Bound on the Error

- [] How does one look at this topic? We should have [[Spectral Convergence]], hopefully.

4.2.3 Definition: Chebyshev Polynomials

Of the first kind:

$$T_k(x)$$

Of the second kind:

$$U_k(x)$$

Also have a [[Three-Term Recurrence Relationship]].

Based on the Three-Term Recurrence Relationship (cf. Definition 4.2.16).

One can even determine an explicit relationship between the coefficients in the Jacobi expansion by considering the Jacobi Matrix (cf. Definition 4.2.10).

Considering the operator $\hat{Q}^\beta[\rho]$ as in Theorem 4.2.1, from the ansatz $\rho(\mathbf{x})$ (cf. Definition 4.2.1) we have

$$\hat{Q}^\beta(x) = \sum_{k=0}^{N-1} \rho_k \int_{B_1(\mathbf{0})} \|\mathbf{x} - \mathbf{y}\|_2^\beta (1 - \|\mathbf{y}\|_2^2)^a P_k^{(a,b)} (2 \|\mathbf{y}\|_2^2 - 1) d\mathbf{y}. \quad (4.1)$$

We are now interested in a numerical representation of the operator \hat{Q}^β acting on the function $\rho \in L^2$, so an equivalent (linear) operator $Q^\beta : \mathbb{R}^N \mapsto \mathbb{R}^N$ acting on the coefficients $\rho_k \in \mathbb{R}$, $k = 1, \dots, N$. As every finite-dimensional linear operator must have a matrix representation, we are looking for a $Q^\beta \in \mathbb{R}^{N \times N}$ such that

$$\hat{Q}^\beta[\rho](\mathbf{x}) = \mathbf{P}_k^{(a,b)} (2 \|\mathbf{x}\|_2^2 - 1) \cdot Q^\beta \boldsymbol{\rho},$$

where $\mathbf{P}_k^{(a,b)} (2 \|\mathbf{x}\|_2^2 - 1) \in \mathbb{R}^N$ is the vector of Jacobi polynomials $P_0^{(a,b)}(x)$, $P_1^{(a,b)}(x)$, ..., $P_{N-1}^{(a,b)}(x)$ evaluated at $2 \|\mathbf{x}\|_2^2 - 1$ as introduced in and after Definition 4.2.11.

Therefore, starting from Equation (4.2), we obtain

$$\begin{aligned} \hat{Q}^\beta[\rho](\mathbf{x}) &= \sum_{k=0}^{N-1} \rho_k \hat{Q}^\beta[wP_k](\mathbf{x}) = \sum_{k=0}^{N-1} \rho_k \sum_{j=0}^{N-1} q_{kj} P_k^{(a,b)} (2 \|\mathbf{x}\|_2^2 - 1) \\ &= \sum_{j=0}^{N-1} \sum_{k=0}^{N-1} \rho_k q_{kj} P_k^{(a,b)} (2 \|\mathbf{x}\|_2^2 - 1), \end{aligned}$$

which we will rewrite in matrix-form,

$$\begin{aligned} \hat{Q}^\beta[\rho](\mathbf{x}) &= \mathbf{P}(\mathbf{x}) \cdot \begin{pmatrix} \sum_{k=0}^{N-1} \rho_k q_{k,1} \\ \vdots \\ \sum_{k=0}^{N-1} \rho_k q_{k,N} \end{pmatrix} = \mathbf{P}(\mathbf{x}) \cdot \underbrace{\begin{pmatrix} q_{11} & \dots & q_{1N} \\ \vdots & \ddots & \vdots \\ q_{N1} & \dots & q_{NN} \end{pmatrix}}_{=: Q^\beta} \begin{pmatrix} \rho_0 \\ \vdots \\ \rho_{N-1} \end{pmatrix} \\ &= \mathbf{P}_k^{(a,b)} (2 \|\mathbf{x}\|_2^2 - 1) \cdot Q^\beta \boldsymbol{\rho} \end{aligned}$$

where we used $\mathbf{P}(\mathbf{x}) = \mathbf{P}_k^{(a,b)} (2 \|\mathbf{x}\|_2^2 - 1)$ as a shorthand giving us the form of the operator matrix. Each value q_{kj} in it is therefore chosen to satisfy

4.2.4 Definition: Equilibrium Measures

Are a Measure (cf. ??)

$$\rho : \mathbb{R} \mapsto \mathbb{R}, \rho(x)$$

- [] Need to fix this definition Can be computed using [EquilibriumMeasures.jl](#)

4.2.5 Definition: Function Space

To be defined, but the space our coefficients are in. Could be

$$L^2 := \{f : \mathbb{R} \mapsto \mathbb{R} | f \text{ square integrable?}\}$$

4.2.6 Definition: Gaussian Hypergeometric Function

Written as

$${}_2F_1(a, b; c; z)$$

4.2.7 Definition: Gegenbauer Polynomials

alias: Ultraspherical Polynomials

Are a special case of the Jacobi Polynomials (cf. Definition 4.2.11) and form an Orthonormal Basis (cf. ??) under the weight given by

$$w(x) = (1 + x)^\alpha$$

4.2.8 Definition: Generalised Hypergeometric Series

Is given by

$${}_pF_q$$

Special Case: [[Gaussian Hypergeometric Function]]. The definition involves the Rising Factorial (cf. Definition 4.2.14) (Pochhammer Symbol).

4.2.9 Definition: Integration Routine

Could be done using [Cubature](#). Otherwise, just Forward Euler.

4.2.10 Definition: Jacobi Matrix

aliases: Jacobi Operator

The **Jacobi operator** is the matrix $X \in \mathbb{R}^{N \times N}$ satisfying

$$x \cdot P(x) = P(x) \cdot X^T$$

4.2.11 Definition: Jacobi Polynomials

Let $P^{(a,b)} : \mathbb{C} \mapsto \mathbb{C}$ with

$$P_n^{(a,b)}(x) = \frac{(a+1)_n}{n!} {}_2F_1\left(-n, 1+a+b+n; a+1; \frac{1}{2}(1-x)\right)$$

So are defined using the Gaussian Hypergeometric Function (cf. Definition 4.2.6) and the Pochhammer symbol. Which is equivalent to

$$P_n^{(a,b)}(x) = \frac{\Gamma(a+n+1)}{n! \Gamma(a+b+n+1)} \sum_{m=0}^n \binom{n}{m} \frac{\Gamma(a+b+n+m+1)}{\Gamma(a+m+1)} \left(\frac{x-1}{2}\right)^m.$$

where $\Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt$ (with $\Re(x) > 0$) is the gamma function ¹.

Gegenbauer Polynomials (cf. Definition 4.2.7) are a special case. And Chebyshev Polynomials (cf. Definition 4.2.3) are a special case of them.

Following from this definition,

$$\begin{aligned} P_0^{(a,b)}(x) &= 1 \\ P_1^{(a,b)}(x) &= (a+1) + (a+b+2) \frac{x-1}{2} \end{aligned}$$

and so on. Note that obviously, $\deg(P_k^{(a,b)}) = k$.

4.2.1 Nice Spectral Properties

- Differentiation
- Three-Term Recurrence
- why are they better than just Chebyshev?

Note that in this manuscript we will use the dot-product notation

$$f(x) = \sum_{k=0}^{N-1} f_k P_k^{(a,b)}(x) \quad \Leftrightarrow \quad f(x) = \mathbf{f} \cdot \mathbf{P}^{(a,b)}(x),$$

¹Recall that for integer arguments $k \in \mathbb{N}$, it equals the factorial of $(k-1)$ so $\Gamma(k) = (k-1)!$.

to express that a function f is a linear combination of basis polynomials with coefficients $\mathbf{f} = (f_0, \dots, f_{N-1})^T \in \mathbb{R}^N$. So $\mathbf{P}^{(a,b)}(x) \in \mathbb{R}^N$ is the vector of Jacobi polynomials $P_0^{(a,b)}(x), P_1^{(a,b)}(x), \dots, P_{N-1}^{(a,b)}(x)$.

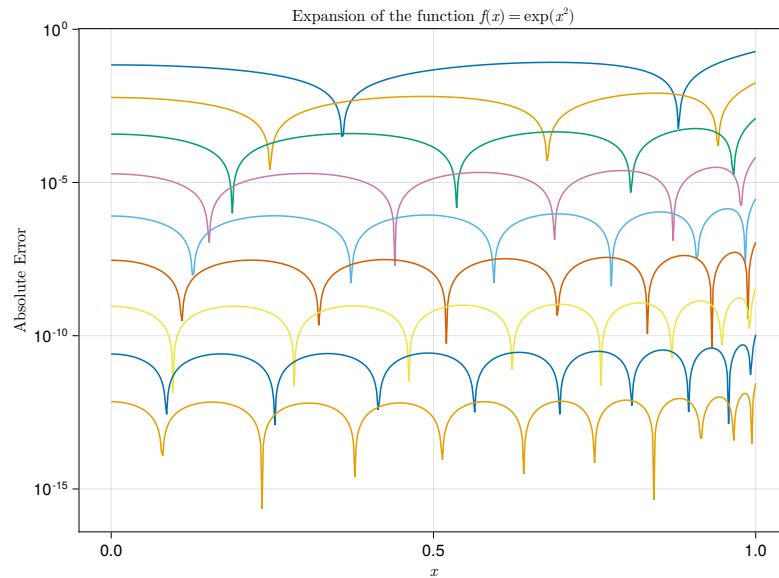


Figure 4.1: Convergence of Jacobi polynomial expansion. Convergence speed according to theory is: TODO.

4.2.12 Definition: Operator

Either the attractive or the repulsive operator can be sparse.

Obtained using [[Theorem 2.16]]. Derivation of the exact row/column form on paper (#include in My Dissertation (cf. ??))

- [] What does the solver look like for other kernels?

4.2.13 Definition: Orthogonal Polynomials

Are univariate polynomials

$$p : \mathbb{R} \mapsto \mathbb{R}, p(x) = \sum_{k=1}^N c_k x^k.$$

that form an Orthonormal Basis (cf. ??) under some inner product.

4.2.14 Definition: Rising Factorial

alias: Pochhammer Symbol

Given by

$$(x)_n = \prod_{k=0}^{n-1} (x + k).$$

4.2.15 Definition: Spectral Convergence

Definition 3.6 (Convergence at spectral speed) An N -point approximation φ_N of a function f converges to f at spectral speed if $|\varphi_N - f|$ decays pointwise in $[-1, 1]$ faster than $O(N^{-p})$ for any $p = 1, 2, \dots$ so $p \in \mathbb{N}$.

Source: https://www.damtp.cam.ac.uk/user/cbs31/Teaching_files/c11.pdf.

4.2.16 Definition: Three-Term Recurrence Relationship

All Orthogonal Polynomials (cf. Definition 4.2.13) have (at least) a three-term recurrence relationship.

- [] how could I prove that?

4.2.1 Theorem: Integration Theorem that needs a name

On the d -dimensional unit ball B_1 the power law potential, with power $\alpha \in (-d, 2 + 2m - d)$, $m \in \mathbb{N}_0$ and $\beta > -d$, of the n -th weighted radial Jacobi polynomial

$$(1 - |y|^2)^{m - \frac{\alpha+d}{2}} P_n^{(m - \frac{\alpha+d}{2}, \frac{d-2}{2})}(2|y|^2 - 1)$$

reduces to a Gaussian hypergeometric function as follows:

$$\begin{aligned} & \int_{B_1} |x - y|^\beta (1 - |y|^2)^{m - \frac{\alpha+d}{2}} P_n^{(m - \frac{\alpha+d}{2}, \frac{d-2}{2})}(2|y|^2 - 1) dy \\ &= \frac{\pi^{d/2} \Gamma(1 + \frac{\beta}{2}) \Gamma(\frac{\beta+d}{2}) \Gamma(m+n - \frac{\alpha+d}{2} + 1)}{\Gamma(\frac{d}{2}) \Gamma(n+1) \Gamma(\frac{\beta}{2} - n + 1) \Gamma(\frac{\beta-\alpha}{2} + m+n+1)} {}_2F_1 \left(n - \frac{\beta}{2}, -m - n + \frac{\alpha-\beta}{2}; \frac{d}{2}; |x|^2 \right). \end{aligned}$$

Theorem 4.2.1 gives an explicit expression for the main integral $Q^\beta : L \mapsto L$, an operator from the Function Space L to the function space L , we are interested in:

$$\hat{Q}^\beta[\rho](x) = \int_{B_1} |x - y|^\beta (1 - |y|^2)^{m - \frac{\alpha+d}{2}} P_n^{(m - \frac{\alpha+d}{2}, \frac{d-2}{2})}(2|y|^2 - 1) dy$$

which is used to construct the Spectral Method Operator Q^β (cf. Definition 4.2.12), acting on the coefficients ρ .

4.3 Derivation of Operator

Based on the Three-Term Recurrence Relationship (cf. Definition 4.2.16).

One can even determine an explicit relationship between the coefficients in the Jacobi expansion by considering the Jacobi Matrix (cf. Definition 4.2.10).

Considering the operator $\hat{Q}^\beta[\rho]$ as in Theorem 4.2.1, from the ansatz $\rho(\mathbf{x})$ (cf. Definition 4.2.1) we have

$$\hat{Q}^\beta(x) = \sum_{k=0}^{N-1} \rho_k \int_{B_1(\mathbf{0})} \|\mathbf{x} - \mathbf{y}\|_2^\beta (1 - \|\mathbf{y}\|_2^2)^a P_k^{(a,b)}(2\|\mathbf{y}\|_2^2 - 1) d\mathbf{y}. \quad (4.2)$$

We are now interested in a numerical representation of the operator \hat{Q}^β acting on the function $\rho \in L^2$, so an equivalent (linear) operator $Q^\beta : \mathbb{R}^N \mapsto \mathbb{R}^N$ acting on the coefficients $\rho_k \in \mathbb{R}$, $k = 1, \dots, N$. As every finite-dimensional linear operator must have a matrix representation, we are looking for a $Q^\beta \in \mathbb{R}^{N \times N}$ such that

$$\hat{Q}^\beta[\rho](\mathbf{x}) = \mathbf{P}_k^{(a,b)}(2\|\mathbf{x}\|_2^2 - 1) \cdot Q^\beta \boldsymbol{\rho},$$

where $\mathbf{P}_k^{(a,b)}(2\|\mathbf{x}\|_2^2 - 1) \in \mathbb{R}^N$ is the vector of Jacobi polynomials $P_0^{(a,b)}(x)$, $P_1^{(a,b)}(x)$, ..., $P_{N-1}^{(a,b)}(x)$ evaluated at $2\|\mathbf{x}\|_2^2 - 1$ as introduced in and after Definition 4.2.11.

Therefore, starting from Equation (4.2), we obtain

$$\begin{aligned} \hat{Q}^\beta[\rho](\mathbf{x}) &= \sum_{k=0}^{N-1} \rho_k \hat{Q}^\beta[wP_k](\mathbf{x}) = \sum_{k=0}^{N-1} \rho_k \sum_{j=0}^{N-1} q_{kj} P_k^{(a,b)}(2\|\mathbf{x}\|_2^2 - 1) \\ &= \sum_{j=0}^{N-1} \sum_{k=0}^{N-1} \rho_k q_{kj} P_k^{(a,b)}(2\|\mathbf{x}\|_2^2 - 1), \end{aligned}$$

which we will rewrite in matrix-form,

$$\begin{aligned} \hat{Q}^\beta[\rho](\mathbf{x}) &= \mathbf{P}(\mathbf{x}) \cdot \begin{pmatrix} \sum_{k=0}^{N-1} \rho_k q_{k,1} \\ \vdots \\ \sum_{k=0}^{N-1} \rho_k q_{k,N} \end{pmatrix} = \mathbf{P}(\mathbf{x}) \cdot \underbrace{\begin{pmatrix} q_{11} & \dots & q_{1N} \\ \vdots & \ddots & \vdots \\ q_{N1} & \dots & q_{NN} \end{pmatrix}}_{=: Q^\beta} \begin{pmatrix} \rho_0 \\ \vdots \\ \rho_{N-1} \end{pmatrix} \\ &= \mathbf{P}_k^{(a,b)}(2\|\mathbf{x}\|_2^2 - 1) \cdot Q^\beta \boldsymbol{\rho} \end{aligned}$$

where we used $\mathbf{P}(\mathbf{x}) = \mathbf{P}_k^{(a,b)}(2\|\mathbf{x}\|_2^2 - 1)$ as a shorthand giving us the form of the operator matrix. Each value q_{kj} in it is therefore chosen to satisfy

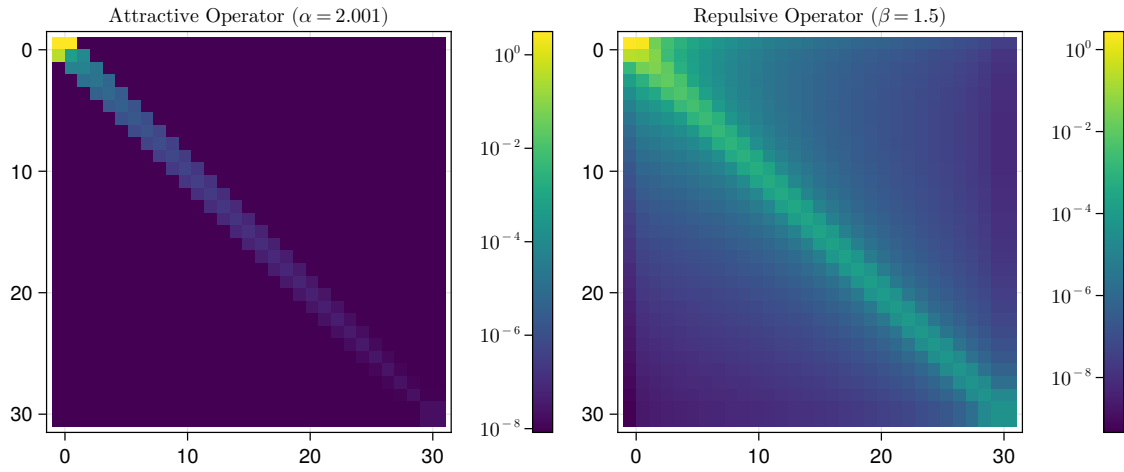


Figure 4.2: The attractive and repulsive operators (matrices), values are in log10-scale.

4.4 Results

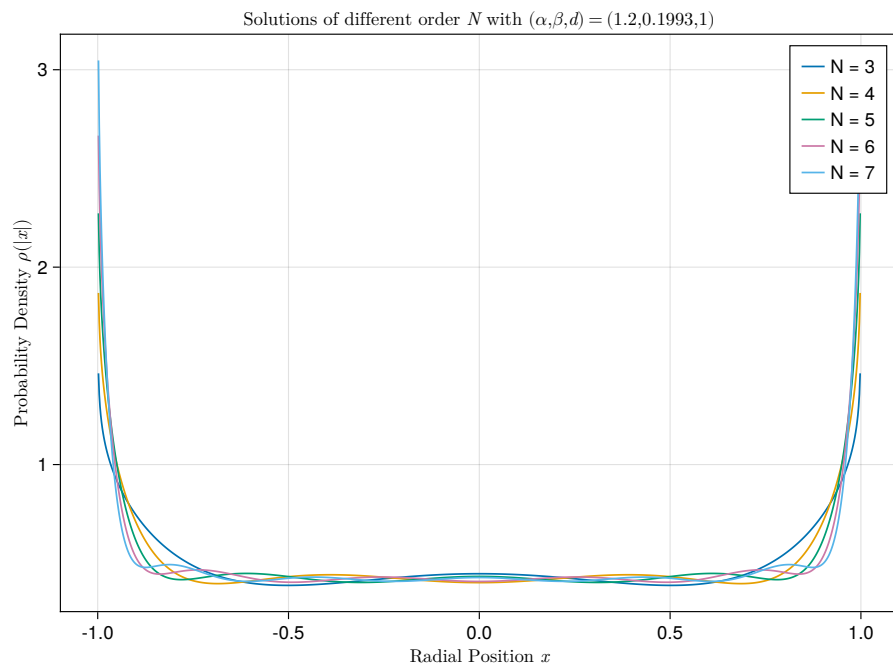
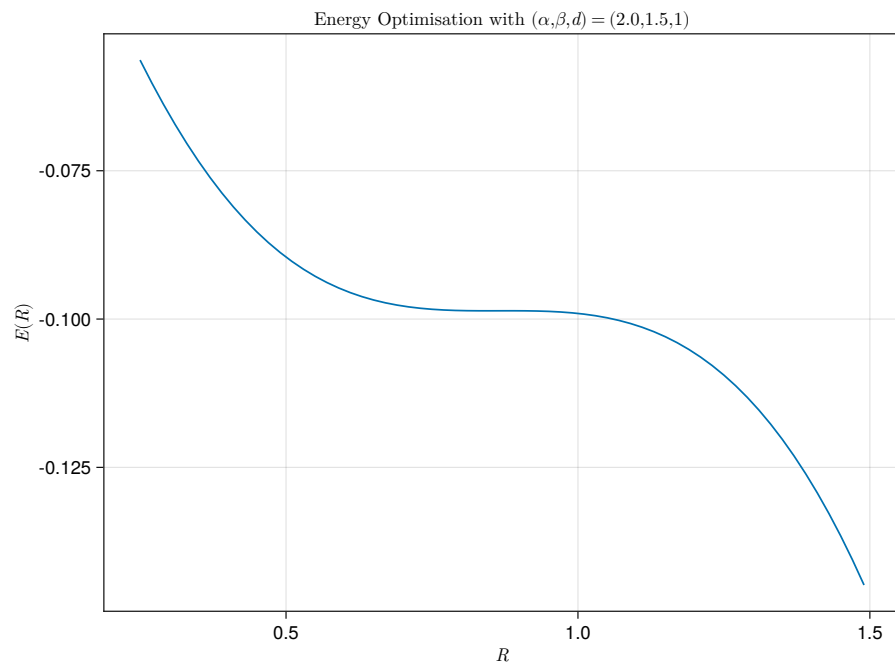


Figure 4.3: Solutions of increasing orders

4.5 Outer Optimisation Routine

Perhaps use [[Clarabel]] if we have a convex optimisation problem?

**Figure 4.4:** Outer Optimisation

4.6 Analytic Solutions

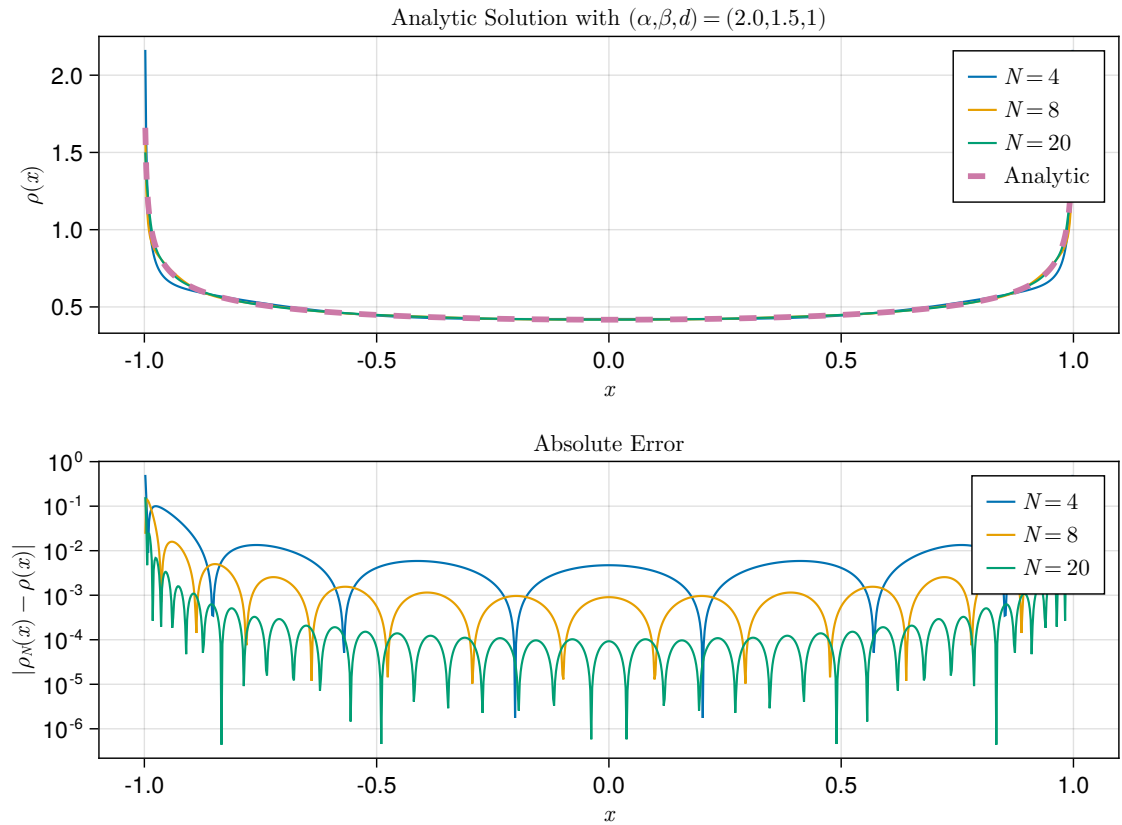
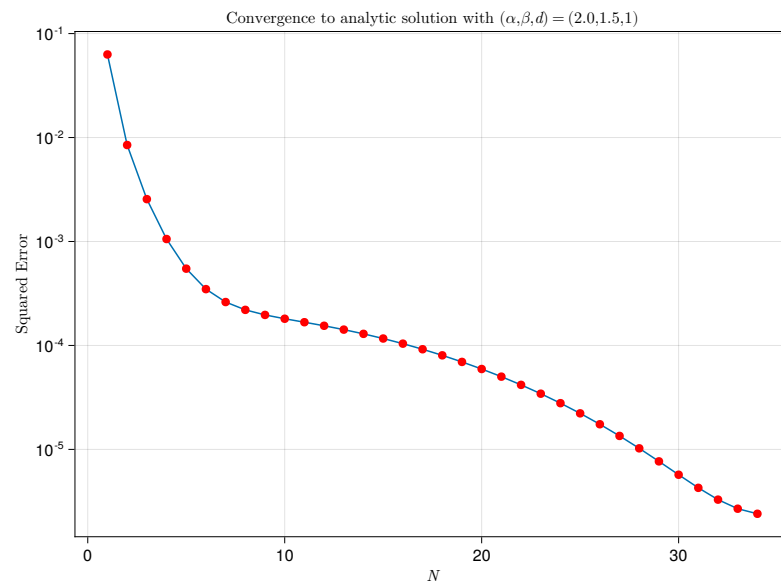
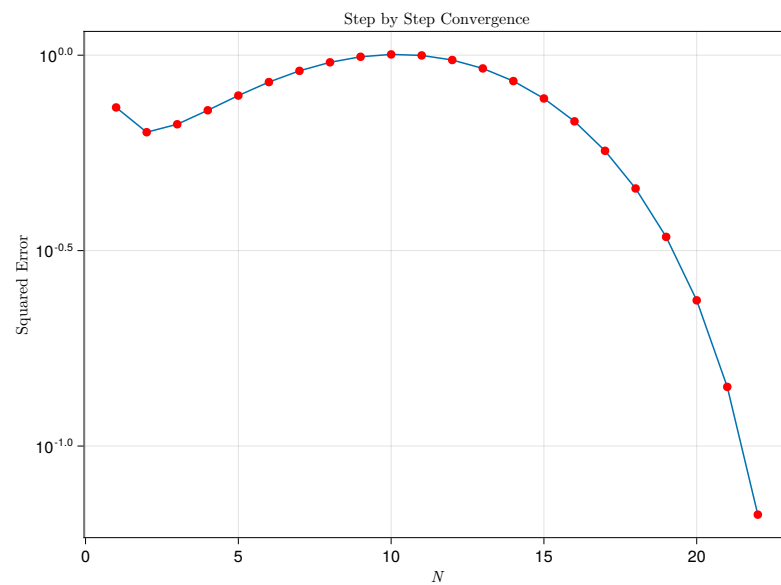


Figure 4.5: Analytic solution and comparison to numerical solutions

4.7 Discussion

- [] How does one look at this topic? We should have [[Spectral Convergence]], hopefully.

**Figure 4.6:** Convergence to analytic solutions**Figure 4.7:** Convergence

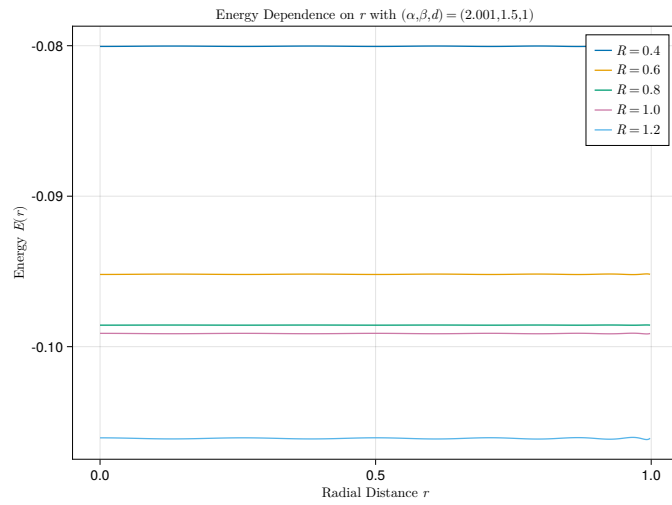
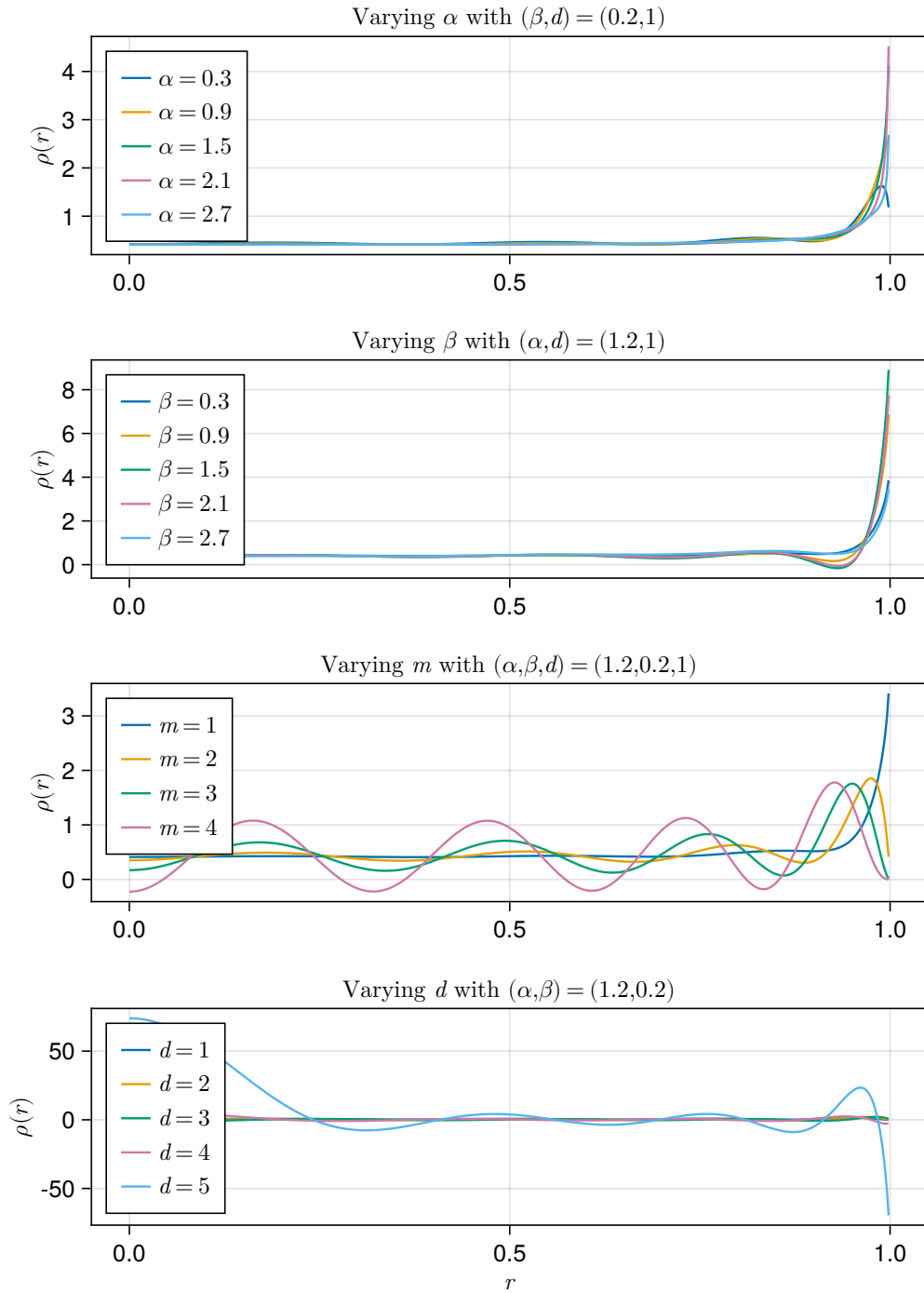


Figure 4.8: Spatial energy dependence on r

**Figure 4.9:** Varying parameters in the solver

Chapter 5

General Kernel Spectral Method

is a [[Spectral Method]] involving an [[Integral Equation]].

5.0.1 Structure

- Was ist ein General Kernel?
- How can we expand?
- Mehr Results als im vorigen Chapter [[Spectral Method]]

Chapter 6

Implementation and Results

6.0.1 Structure

- Talk about Julia, C++ and the [[C++ Particle Integrator with GUI]]
- Numerical Results
 - Operator plots
 - Plots of Particle Densities
 - Difference between [[Spectral Method]] and [[Particle Simulator]] results

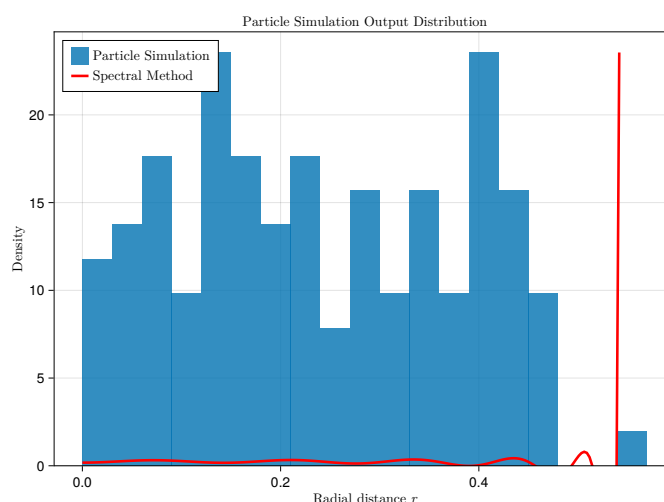


Figure 6.1: Comparison of the radial distance histogram from the simulation output with the solvers equilibrium measure ρ .

Chapter 7

Conclusion

In the present thesis, we explored the interesting realm of particle-particle interactions. Next to the written part, the reader will find an implementation of the particle simulator, including a Graphical User Interface (GUI), as well as the numerical solver.

Other approaches, such as the one in [Wu et al. 2015](#) show that ...

Acronyms, Definitions and Theorems

GUI Graphical User Interface

31

Definitions

4.2.1	Ansatz	15
4.2.2	Bound on the Error	15
4.2.3	Chebyshev Polynomials	15
4.2.4	Equilibrium Measures	17
4.2.5	Function Space	17
4.2.6	Gaussian Hypergeometric Function	17
4.2.7	Gegenbauer Polynomials	17
4.2.8	Generalised Hypergeometric Series	17
4.2.9	Integration Routine	17
4.2.10	Jacobi Matrix	18
4.2.11	Jacobi Polynomials	18
4.2.12	Operator	19
4.2.13	Orthogonal Polynomials	19
4.2.14	Rising Factorial	20
4.2.15	Spectral Convergence	20
4.2.16	Three-Term Recurrence Relationship	20

Theorems

1.0.1	Two term recurrence of Q^α	7
2.2.1	Liouville's	9
4.2.1	Integration Theorem that needs a name	20

Lemmata

Remarks

Bibliography

- Bezanson, Jeff, Alan Edelman, Stefan Karpinski and Viral B Shah (2017). ‘Julia: A fresh approach to numerical computing’. In: *SIAM review* 59.1, pp. 65–98. URL: <https://doi.org/10.1137/141000671>.
- Cavagna, Andrea, Alessio Cimorelli, Irene Giardina, Giorgio Parisi, Raffaele Santagati, Fabio Stefanini and Massimiliano Viale (June 2010). ‘Scale-free correlations in starling flocks’. In: *Proc. Natl. Acad. Sci. U.S.A.* 107.26, pp. 11865–11870. DOI: [10.1073/pnas.1005766107](https://doi.org/10.1073/pnas.1005766107).
- D’Orsogna, M. R., Y. L. Chuang, A. L. Bertozzi and L. S. Chayes (Mar. 2006). ‘Self-Propelled Particles with Soft-Core Interactions: Patterns, Stability, and Collapse’. In: *Phys. Rev. Lett.* 96.10, p. 104302. ISSN: 1079-7114. DOI: [10.1103/PhysRevLett.96.104302](https://doi.org/10.1103/PhysRevLett.96.104302).
- Danisch, Simon and Julius Krumbiegel (2021). ‘Makie.jl: Flexible high-performance data visualization for Julia’. In: *Journal of Open Source Software* 6.65, p. 3349. DOI: [10.21105/joss.03349](https://doi.org/10.21105/joss.03349). URL: <https://doi.org/10.21105/joss.03349>.
- Gutleb, Timon S., José A. Carrillo and Sheehan Olver (Oct. 2020). ‘Computing Equilibrium Measures with Power Law Kernels’. In: *arXiv*. DOI: [10.1090/mcom/3740](https://doi.org/10.1090/mcom/3740). eprint: [2011.00045](https://arxiv.org/abs/2011.00045).
- (Sept. 2021). ‘Computation of Power Law Equilibrium Measures on Balls of Arbitrary Dimension’. In: *arXiv*. DOI: [10.1007/s00365-022-09606-0](https://doi.org/10.1007/s00365-022-09606-0). eprint: [2109.00843](https://arxiv.org/abs/2109.00843).
- Olver, F.W.J., A.B.O. Daalhuis, D.W. Lozier, B.I. Schneider, R.F. Boisvert, C.W. Clark, B.R. Miller and B. V. Saunders (eds.) (Dec. 2018). *NIST Digital Library of Mathematical Functions*. <http://dlmf.nist.gov>. (Visited on 11/11/2020).
- Olver, Sheehan and Alex Townsend (Aug. 2013). ‘A Fast and Well-Conditioned Spectral Method’. In: *SIAM Rev.* URL: <https://epubs.siam.org/doi/10.1137/120865458>.

-
- Wu, Lei, Jun Zhang, Jason M. Reese and Yonghao Zhang (Oct. 2015). ‘A fast spectral method for the Boltzmann equation for monatomic gas mixtures’. In: *J. Comput. Phys.* 298, pp. 602–621. ISSN: 0021-9991. DOI: [10.1016/j.jcp.2015.06.019](https://doi.org/10.1016/j.jcp.2015.06.019).

List of Figures and Tables

List of Figures

3.1	Screenshot of the GUI	11
3.2	Position and velocity of particles in the simulation.	12
3.3	Position and velocity of particles in the simulation visualised as a phase space plot.	12
3.4	Position Histogram	13
4.1	Convergence of Jacobi polynomial expansion. Convergence speed according to theory is: TODO.	19
4.2	The attractive and repulsive operators (matrices), values are in log10-scale.	23
4.3	Solutions of increasing orders	23
4.4	Outer Optimisation	24
4.5	Analytic solution and comparison to numerical solutions	25
4.6	Convergence to analytic solutions	26
4.7	Convergence	26
4.8	Spatial energy dependence on r	27
4.9	Varying parameters in the solver	28
6.1	Comparison of the radial distance histogram from the simulation output with the solvers equilibrium measure ρ	30

List of Tables

Appendix A – Supplemental Proofs