A continuous function is denoted as $f(x)$ whereas a discrete function is denoted as f_m. Vectors are denoted in bold.

1 Fourier Analysis

1.1 Fourier Series

- Definition:

$$\mathbf{f}(\mathbf{x}) = \sum_{\mathbf{n}=-\infty}^{\infty} \hat{\mathbf{f}}_{\mathbf{n}} e^{i\boldsymbol{\kappa}_{\boldsymbol{n}}\cdot\mathbf{x}}$$

$$\hat{\mathbf{f}}_{\mathbf{n}} = \frac{1}{L^3}\int_{\mathbb{L}^3} \mathbf{f}(\mathbf{x}) e^{-i\boldsymbol{\kappa}_{\boldsymbol{n}}\cdot\mathbf{x}} d\mathbf{x}$$

where

$$\boldsymbol{\kappa}_{\mathbf{n}} = \frac{2\pi}{L}\mathbf{n} \qquad \mathbf{n} = \begin{pmatrix} n_1 \\ n_2 \\ n_3 \end{pmatrix}$$

Note: $\sum_{\mathbf{n}=-\infty}^{\infty} = \sum_{n_1=-\infty}^{\infty}\sum_{n_2=-\infty}^{\infty}\sum_{n_3=-\infty}^{\infty}$

- Parseval's identity:

$$\frac{1}{L^3}\int_{\mathbb{L}^3} \mathbf{f}(\mathbf{x})\cdot\mathbf{g}^*(\mathbf{x})\, d\mathbf{x} = \sum_{\mathbf{n}=-\infty}^{\infty} \hat{\mathbf{f}}_{\mathbf{n}}\cdot\hat{\mathbf{g}}^*_{\mathbf{n}}$$

1.2 Discrete Fourier Series

- Definition:

$$\mathbf{f}_{\mathbf{m}} = \sum_{\mathbf{n}=-N/2}^{N/2-1} \hat{\mathbf{f}}_{\mathbf{n}} e^{i\boldsymbol{\kappa}_{\mathbf{n}}\cdot\mathbf{x}_{\mathbf{m}}}$$

$$\hat{\mathbf{f}}_{\mathbf{n}} = \frac{1}{N^3}\sum_{\mathbf{m}=0}^{N-1} \mathbf{f}_{\mathbf{m}} e^{-i\boldsymbol{\kappa}_{\mathbf{n}}\cdot\mathbf{x}_{\mathbf{m}}}$$

where

$$\boldsymbol{\kappa}_{\mathbf{n}} = \frac{2\pi}{L}\mathbf{n} \qquad \mathbf{x}_{\mathbf{m}} = \frac{L}{N}\mathbf{m} \qquad \mathbf{n} = \begin{pmatrix} n_1 \\ n_2 \\ n_3 \end{pmatrix} \qquad \mathbf{m} = \begin{pmatrix} m_1 \\ m_2 \\ m_3 \end{pmatrix}$$

- Parseval's identity:

$$\frac{1}{N^3}\sum_{\mathbf{m}=0}^{N-1} \mathbf{f}_{\mathbf{m}}\cdot\mathbf{g}^*_{\mathbf{m}} = \sum_{\mathbf{n}=-N/2}^{N/2-1} \hat{\mathbf{f}}_{\mathbf{n}}\cdot\hat{\mathbf{g}}^*_{\mathbf{n}}$$

1.3 Fourier Transform

- Definition:

$$\mathbf{f}(\mathbf{x}) = \int_{\mathbb{R}^n} \hat{\mathbf{f}}(\boldsymbol{\kappa}) e^{i\boldsymbol{\kappa}\cdot\mathbf{x}}\, d\boldsymbol{\kappa}$$

$$\hat{\mathbf{f}}(\boldsymbol{\kappa}) = \frac{1}{(2\pi)^n} \int_{\mathbb{R}^n} \mathbf{f}(\mathbf{x}) e^{-i\boldsymbol{\kappa}\cdot\mathbf{x}}\, d\mathbf{x}$$

- Common functions

$f(\mathbf{x})$	$\hat{f}(\boldsymbol{\kappa})$
$e^{i\boldsymbol{\lambda}\cdot\mathbf{x}}$	$\delta(\boldsymbol{\kappa} - \boldsymbol{\lambda})$
$\delta(\mathbf{x} - \mathbf{y})$	$\frac{1}{(2\pi)^n} e^{-i\boldsymbol{\kappa}\cdot\mathbf{y}}$

- Parseval's Identity:

$$\frac{1}{(2\pi)^3} \int_{\mathbb{R}^3} \mathbf{f}(\mathbf{x}) \cdot \mathbf{g}^*(\mathrm{x})\, d\mathbf{x} = \int_{\mathbb{R}^3} \hat{\mathbf{f}}(\boldsymbol{\kappa}) \hat{\mathbf{g}}^*(\boldsymbol{\kappa})\, d\boldsymbol{\kappa}$$

- Convolution:
  Given

$$h(\mathbf{x}) = \int_{\mathbb{R}^3} f(\mathbf{x} - \mathbf{s}) g(\mathbf{s})\, dx$$

  then

$$\hat{h}(\boldsymbol{\kappa}) = (2\pi)^3 \hat{f}(\boldsymbol{\kappa}) \hat{g}(\boldsymbol{\kappa})$$

- Derivatives and Integrals:

$$\widehat{\frac{\partial f_i(\mathbf{x})}{\partial x_j}} = i\kappa_j \hat{f}_i(\boldsymbol{\kappa})$$

$$\frac{\partial \hat{f}_i(\boldsymbol{\kappa})}{\partial \kappa_j} = -i\widehat{x_j f_i(\mathbf{x})}$$

$$\widehat{\nabla \cdot \mathbf{f}(\mathbf{x})} = i\boldsymbol{\kappa} \cdot \hat{\mathbf{f}}(\boldsymbol{\kappa})$$

$$\widehat{\nabla \times \mathbf{f}(\mathbf{x})} = i\boldsymbol{\kappa} \times \hat{\mathbf{f}}(\boldsymbol{\kappa})$$

$$\widehat{\frac{\partial^2 f_i(\mathbf{x})}{\partial x_j \partial x_j}} = -\kappa_j \kappa_j \hat{f}_i(\boldsymbol{\kappa})$$

2 Chebyshev Analysis

2.1 Chebyshev Series

- Definition:

$$f(x) = \sum_{n=0}^{\infty} a_n T_n(x)$$

$$a_n = \frac{2}{\pi C_n} \int_{-1}^{1} f(x) T_n(x) \frac{dx}{\sqrt{1-x^2}}$$

where

$$C_n = \begin{cases} 2 & n = 0 \\ 1 & O.W. \end{cases}$$

2.2 Discrete Chebyshev Series

- Definition:

$$f_j = \sum_{n=0}^{\infty} a_n T_n(x_j)$$

$$a_n = \frac{2}{NC_n} \sum_{j=0}^{N} \frac{1}{C_j} f_j T_n(x_j)$$

where

$$C_n = \begin{cases} 2 & n = 0, N \\ 1 & O.W. \end{cases}$$

3 Classical Orthogonal Polynimials

Orthogonal polynomials are the members of the set $\{P_n(x)\}_{n=1}^{\infty}$, where $P_n(x)$ is a polynomial of degree n.

They satisfy the orthogonality relation:

$$\langle P_n, P_m \rangle = \int_a^b P_n(x) P_m(x) w(x) dx = \langle P_n, P_n \rangle \delta_{nm}$$

These orthogonal polynomials satisfy the following ODE,

$$g_2(x) P_n'' + g_1(x) P_n' + a_n P_n = 0$$

and are generated from the Rodrigues' formula:

$$P_n(x) = \frac{1}{e_n w(x)} \frac{d^n}{dx^n} \{w(x)[g(x)]^n\}$$

The polynomials considered in this file are also solutions of the Sturm-Liouville BVP, that is, they satisfy the following ODE and appropriate boundary conditions.

$$\frac{1}{r(x)}\left[\frac{d}{dx}\left(p(x)\frac{d}{dx}\right)+q(x)\right]P_n = -\lambda_n^2 P_n$$

The polynomials are also orthogonal with respect to $r(x)$.

3.1 Jacobi Polynomials

This is the family of polynomials for which:

$$\begin{aligned} p(x) &= (1-x)^{\alpha+1}(1+x)^{\beta+1} \\ q(x) &= 0 \\ r(x) &= (1-x)^{\alpha}(1+x)^{\beta} \\ \lambda_n^2 &= n(n+\alpha+\beta+1) \end{aligned}$$

3.1.1 Chebyshev

Orthogonal basis of $L^2_w[-1,1]$, with

$$w(x) = \frac{1}{\sqrt{1-x^2}}$$

$$\langle P_n, P_n\rangle = \begin{cases} \pi/2 & \text{if } n = m \neq 0 \\ \pi & \text{if } n = m = 0 \end{cases}$$

Coefficients of common form ODE

$$\begin{aligned} g_1(x) &= -x \\ g_2(x) &= 1-x^2 \\ a_n &= n^2 \end{aligned}$$

Coefficients of Rodrigues' formula

$$\begin{aligned} g(x) &= 1-x^2 \\ e_n &= (-1)^n(2n-1)(2n-3)...1 \end{aligned}$$

Coefficients of Sturm-Liouville ODE

$$\begin{aligned} p(x) &= \sqrt{1-x^2} \\ q(x) &= 0 \\ r(x) &= \frac{1}{\sqrt{1-x^2}} \\ \lambda_n^2 &= n^2 \end{aligned}$$

That is, $\alpha = \beta = -1/2$.

3.1.2 Legendre

Orthogonal basis of $L^2_w[-1,1]$, with

$$w(x) = \frac{1}{2}$$

$$\langle P_n, P_n \rangle = \frac{1}{2n+1}$$

Coefficients of common form ODE

$$\begin{aligned} g_1(x) &= -2x \\ g_2(x) &= 1 - x^2 \\ a_n &= n(n+1) \end{aligned}$$

Coefficients of Rodrigues' formula

$$\begin{aligned} g(x) &= 1 - x^2 \\ e_n &= (-1)^n 2^n n! \end{aligned}$$

Coefficients of Sturm-Liouville ODE

$$\begin{aligned} p(x) &= 1 - x^2 \\ q(x) &= 0 \\ r(x) &= 1 \\ \lambda_n^2 &= n(n+1) \end{aligned}$$

That is, $\alpha = \beta = 0$.

3.2 Hermite

Orthogonal basis of $L^2_w[-\infty,\infty]$, with

$$w(x) = \frac{1}{\sqrt{2\pi}} e^{-x^2/2}$$

$$\langle P_n, P_n \rangle = n!$$

Coefficients of common form ODE

$$\begin{aligned} g_1(x) &= -x \\ g_2(x) &= 1 \\ a_n &= n \end{aligned}$$

Coefficients of Rodrigues' formula

$$\begin{aligned} g(x) &= 1 \\ e_n &= (-1)^n \end{aligned}$$

Coefficients of Sturm-Liouville ODE

$$\begin{aligned} p(x) &= e^{-x^2/2} \\ q(x) &= 0 \\ r(x) &= e^{-x^2/2} \\ \lambda_n^2 &= n \end{aligned}$$

3.3 Laguerre

Orthogonal basis of $L_w^2[0, \infty]$, with

$$w(x) = \frac{1}{\sqrt{2\pi}} e^{-x}$$

$$\langle P_n, P_n \rangle = 1$$

Coefficients of common form ODE

$$\begin{aligned} g_1(x) &= 1 - x \\ g_2(x) &= x \\ a_n &= n \end{aligned}$$

Coefficients of Rodrigues' formula

$$\begin{aligned} g(x) &= x \\ e_n &= n! \end{aligned}$$

Coefficients of Sturm-Liouville ODE

$$\begin{aligned} p(x) &= xe^{-x} \\ q(x) &= 0 \\ r(x) &= e^{-x} \\ \lambda_n^2 &= n \end{aligned}$$