FYP

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Contents

1 Introduction

1.1 Cauchy Transform

$$C_\Gamma f(z) := \frac{1}{2\pi i}\int_\Gamma \frac{f(t)}{t-z}dt$$

This is analytic for $z \notin \Gamma$. Define Hilbert Transform to be the limits from the right and the left.

1.2 Orthogonal Polynomials

Family	Notation	Interval	$w(x)$
Legendre	$P_n(x)$	[-1,1]	1
Chebyshev (1st)	$T_n(x)$	[-1,1]	$(1-x^2)^{-1/2}$
Chebyshev (2nd)	$U_n(x)$	[-1,1]	$(1-x^2)^{1/2}$
Ultraspherical	$C_n^{(\lambda)}(x),\ \lambda > -\frac{1}{2}$	[-1,1]	$(1-x^2)^{\lambda-1/2}$
Jacobi	$P_n^{(\alpha,\beta)}(x),\ \alpha,\beta > -1$	[-1,1]	$(1-x)^\alpha(1-x)^\beta$

2 Log and Stieltjes Transform

In this section we will consider approaches to compute these weakly singular integrals

$$\int_A log||z-t||f(t)dt \qquad \int_A \nabla log||z-t||f(t)dt$$

$$\mathcal{S}_A f(z) := \int_A \frac{f(t)}{z-t}dt$$

$$\mathcal{L}_A f(z) := \int_A log(z-t)f(t)dt$$

Depending on the type of area which A is we can begin by approximating f using orthogonal polynomials.

2.1 Transforms across Intervals

We will try to formulate recurrence relations for these transforms across interval [-1, 1]. We are looking for looking for $\mathcal{S}_{[-1,1]}f(z)$. Decomposing $f(z) \approx \Sigma_k f_k P_k(z)$ and writing $S_k(z) := \mathcal{S}_{[-1,1]}P_k(z)$ lets us write:

$$\mathcal{S}_{[-1,1]}f(z) \approx \Sigma_k f_k S_k(z)$$

This motivates finding fast methods to compute $S_k(z)$. Log kernels are approached similarly letting $L_k(z) := \mathcal{L}_{[-1,1]}P_k(z)$ and looking for recurrence relations.

Stieltjes

Recall recurrence relation of Legendre Polynomials:

$$xP_k(x) = \frac{k}{2k+1}P_{k-1}(x) + \frac{k+1}{2k+1}P_{k+1}(x)$$

Formulate three-term recurrence for their Stieltjes transforms.

$$\begin{aligned}
zS_k(z) &= \int_{-1}^{1} \frac{zP_k(t)}{z-t}dt \\
&= \int_{-1}^{1} \frac{z-t}{z-t}P_k(t)dt + \int_{-1}^{1} \frac{tP_k(t)}{z-t}dt \\
&= \int_{-1}^{1} P_k(t)dt + \frac{k}{2k+1}\int_{-1}^{1} \frac{P_{k-1}(t)}{z-t}dt + \frac{k+1}{2k+1}\int_{-1}^{1} \frac{P_{k+1}(t)}{z-t}dt \\
&= 2\delta_{k0} + \frac{k}{2k+1}S_{k-1}(z) + \frac{k+1}{2k+1}S_{k+1}(z) \\
S_0(z) &= \int_{-1}^{1} \frac{dt}{z-t} = log(z+1) - log(z-1)
\end{aligned}$$

We can extend this to work over a square using the recurrence over intervals:

$$\begin{aligned}
zS_{k,j}(z) &= z\int_{-1}^{1}\int_{-1}^{1} \frac{P_k(s)P_j(t)}{z-(s+it)}dsdt \\
&= \int_{-1}^{1} zP_j(t)\int_{-1}^{1} \frac{P_k(s)}{z-it-s}dsdt \\
&= \int_{-1}^{1} (z-it)P_j(t)S_k(z-it) + itP_j(t)S_k(z-it)dsdt \\
&= \int_{-1}^{1} P_j(t)(\frac{k}{2k+1}S_{k-1}(z-it) + \frac{k+1}{2k+1}S_{k+1}(z-it) + 2\delta_{k0}) \\
&+ i(\frac{j}{2j+1}P_{j-1}(t) + \frac{j+1}{2j+1}P_{j+1}(t))S_k(z-it)dsdt \\
&= \frac{k}{2k+1}S_{k-1,j}(z) + \frac{k+1}{2k+1}S_{k+1,j} \\
&+ i\frac{j}{2j+1}S_{k,j-1}(z) + i\frac{j+1}{2j+1}S_{k,j+1} + 4\delta_{j0}\delta k0
\end{aligned}$$

Log

We can begin by connecting log kernel to the Stieltjes kernel. To do this we define:

$$S_k^{(\lambda)}(z) := \int_{-1}^{1} \frac{C_k^{(\lambda)}(t)}{z-t}dt$$

We let $F(x) = \int_{-1}^{1} f(s)ds$ and apply integration by parts on log transform:

$$\begin{aligned}
\int_{-1}^{1} f(t)log(z-t)dt &= [-F(t)log(z-t)]_{-1}^{1} - \int_{-1}^{1} \frac{F(t)}{z-t}dt \\
&= log(z+1)\int_{-1}^{1} f(t)dt - \int_{-1}^{1} \frac{F(t)}{z-t}dt
\end{aligned}$$

3 Polynomial Transforms

We can begin to consider taking these transforms across different geometries. Currently we have a way to find these transforms across [-1,1] but we will be trying to use this to solve other geometries. The first type of geometry we should consider is one where we apply a degree d polynomial transform to the interval:

$$p : [-1,1] \to \Gamma$$

We will show why the solution to a cauchy transform across this interval is as follows:

$$C_\Gamma f(z) = \Sigma_{j=0}^{d} C_{[-1,1]}[f \circ p](p_j^{-1}(z))$$

Where $p_j^{-1}(z)$ are the d pre-images of p. In order to solve this we will use plemelj. There are 3 properties that need to hold for a function $\psi : \Gamma \to \mathbb{C}$ to be a cauchy transform:

$$\begin{gathered}
\lim_{z\to\infty} = 0 \\
\psi^+(z) - \psi^-(z) = f(z) \\
\psi \ analytic \ on \ \Gamma
\end{gathered} \tag{1}$$

Checking (1).1 we get that $\underset{z\to\infty}{p_j^{-1}(z) = \infty} \implies$

$$\begin{aligned}
\lim_{z\to\infty} C_\Gamma f(z) &= \Sigma_{j=1}^{d} \lim_{z\to\infty} C_{[-1,1]}(f \circ p)(p_j^{-1}(z)) \\
&= \Sigma_{j=1}^{d} C_{[-1,1]}(f \circ p)(\lim_{z\to\infty} p_j^{-1}(z)) \\
&= \Sigma_{j=1}^{d} 0 = 0
\end{aligned}$$

Checking (1).2 we need an expression for ψ^+ and ψ^-. Let us begin by saying that we are looking for cauchy transform of point s which happens to lie on Γ. This means that there is a unique root of $t_k := p_k^{-1}(s) \in [-1,1]$. TODO: Show that $\lim_{z\to s^+} p_k^{-1}(s) = \lim_{z\to p^{-1}(s)^+}$. Taking limits of ψ^+, ψ^- gives us:

$$\begin{aligned}
\psi^+(s) &= \lim_{z\to s} C_{[-1,1]}(f \circ p)(p_k^{-1}(z)) \\
&+ \Sigma_{j\neq k} C_{[-1,1]}(f \circ p)(p_j^{-1}(s)) \\
&= C_{[-1,1]}^{+}(f \circ p)(p_k^{-1}(z)) \\
&+ \Sigma_{j\neq k} C_{[-1,1]}(f \circ p)(p_j^{-1}(s))
\end{aligned}$$

We can do a similar thing with ψ^- and putting everything together:

$$\begin{aligned}\psi^+(s) - \psi^-(s) &= C^+_{[-1,1]}(f \circ p)(p_k^{-1}(s)) - C^-_{[-1,1]}(f \circ p)(p_k^{-1}(s)) \\ &= (f \circ p)(p_k^{-1}(s)) = f(s)\end{aligned}$$

In the case where $z \notin \psi, \psi^+ = \psi^-$ which is expected since the area in between is analytic

TODO show that condition (1).3 holds