

For angular direction we have mode $k = 0, \dots, N-1$, azimuthal direction we have mode $p = 0, \dots, M$. We have bases for each of direction

$$\{\psi(r)\}_{r=0}^M, \quad (1)$$

$$\{e^{ik\theta}\}_{k=0}^{N-1}. \quad (2)$$

Then in 2D circular domain, the solution u satisfies following

$$L(u)(x, y) \equiv \frac{d^2}{dx^2}u(x) + \frac{d^2}{dy^2}u(y) - f(x, y) = 0, \quad (3)$$

for all (x, y) in a circular domain with a hole in the middle.

We change the coordinate to polar so that the variables are r, θ . We denote $u(x, y), f(x, y)$ in polar coordinate as $\tilde{u}(r, \theta), \tilde{f}(r, \theta)$ such that

$$\frac{\partial^2}{\partial r^2}\tilde{u} + \frac{1}{r}\frac{\partial}{\partial r}\tilde{u} + \frac{1}{r^2}\frac{\partial^2}{\partial \theta^2}\tilde{u} = \tilde{f} \quad (4)$$

To erase the fraction term $\frac{1}{r^2}$, we use the fact the domain has hole at the center, then $r \neq 0$. This enables to multiply r^2 at both sides as follows

$$r^2 \frac{\partial^2}{\partial r^2}\tilde{u} + r \frac{\partial}{\partial r}\tilde{u} + \frac{\partial^2}{\partial \theta^2}\tilde{u} = r^2 \tilde{f} \quad (5)$$

By using the above bases functions, we represent u as

$$\tilde{u}(r, \theta) = \sum_{p=0, q=0}^{M, N-1} \hat{u}_{p,q} \psi_p(r) e^{iq\theta} \quad (6)$$

$$(7)$$

We have the following linear combination:

$$(r^2 \nabla^2 \tilde{u}, \tilde{\nu}) = (r^2 \tilde{f}, \tilde{\nu}), \quad (8)$$

for each $\tilde{\nu}$ which has same representation as \tilde{u} .

For any two $(p, q), (j, k)$ components in basis $\{\psi_p(r) e^{iq\theta}\}_{p=0, q=0}^{M, N-1}$, we can define components of inner product block matrix:

$$\begin{aligned} (r^2 \nabla^2 [\psi_p(r) e^{iq\theta}], \psi_j(r) e^{ik\theta}) &= \int_0^{2\pi} \int_a^b r^2 \frac{\partial^2}{\partial r^2} [\psi_p(r) e^{iq\theta}] [\psi_j(r) e^{ik\theta}] dr d\theta & \dots T_1 \\ &+ \int_0^{2\pi} \int_a^b r \frac{\partial}{\partial r} [\psi_p(r) e^{iq\theta}] [\psi_j(r) e^{ik\theta}] dr d\theta & \dots T_2 \\ &+ \int_0^{2\pi} \int_a^b \frac{\partial^2}{\partial \theta^2} [\psi_p(r) e^{iq\theta}] [\psi_j(r) e^{ik\theta}] dr d\theta & \dots T_3 \end{aligned}$$

$$\begin{aligned}
T_1 \cdots & \int_0^{2\pi} \int_a^b r^2 \frac{\partial^2}{\partial r^2} [\psi_p(r) e^{iq\theta}] [\psi_j(r) e^{ik\theta}] dr d\theta \\
&= \left[\int_a^b r^2 \frac{\partial^2}{\partial r^2} [\psi_p(r) \psi_j(r)] dr \right] \left[\int_0^{2\pi} e^{iq\theta} e^{ik\theta} d\theta \right] \\
&= \left[r^2 \psi_j(r) \frac{\partial}{\partial r} \psi_p(r) \right]_a^b - \int_a^b \frac{\partial}{\partial r} [r^2 \psi_j(r)] \frac{\partial}{\partial r} \psi_p(r) dr \Big] \delta_{kq} \\
&= \left[r^2 \psi_j(r) \frac{\partial}{\partial r} \psi_p(r) \right]_a^b - \int_a^b (2r \psi_j(r) \frac{\partial}{\partial r} \psi_p(r) + r^2 \frac{\partial}{\partial r} \psi_j(r) \frac{\partial}{\partial r} \psi_p(r) dr) \Big] \delta_{kq}
\end{aligned}$$

$$\begin{aligned}
T_2 \cdots & \int_0^{2\pi} \int_a^b r \frac{\partial}{\partial r} [\psi_p(r) e^{iq\theta}] [\psi_j(r) e^{ik\theta}] dr d\theta \\
&= \left[\int_a^b r \frac{\partial}{\partial r} \psi_p(r) \psi_j(r) dr \right] \left[\int_0^{2\pi} e^{iq\theta} e^{ik\theta} d\theta \right] \\
&= \left[\int_a^b r \frac{\partial}{\partial r} \psi_p(r) \psi_j(r) dr \right] \delta_{qk}
\end{aligned}$$

$$\begin{aligned}
T_3 \cdots & \int_0^{2\pi} \int_a^b \frac{\partial^2}{\partial \theta^2} [\psi_p(r) e^{iq\theta}] [\psi_j(r) e^{ik\theta}] dr d\theta \\
&= \left[\int_a^b \psi_p(r) \psi_j(r) dr \right] \left[\int_0^{2\pi} \frac{\partial^2}{\partial \theta^2} e^{iq\theta} e^{ik\theta} d\theta \right] \\
&= \left[\int_a^b \psi_p(r) \psi_j(r) dr \right] \delta_{qk}
\end{aligned}$$