The right hand side of weak form is

$$G(p,q) \equiv \int_{a}^{b} \int_{0}^{2\pi} f(r,\theta)\phi_{p}(r)e^{iq\theta}d\theta dr. \tag{1}$$

Let V be the discrete sampling of above function $f(r,\theta)$, then V is 2x2 array of components

$$v_{\sigma,\tau} = f(r_{\sigma}, \theta_{\tau}) \tag{2}$$

where $\sigma = 0, \dots, N_r - 1$ and $\tau = 0, \dots, N_\theta - 1$ with N_r is number of quadrature points for all elements and N_θ is number of modes in θ direction element.

For numerical evaluation, we use Gauss-Lobatto Quadrature formula for r direction integral and Fourier transform for θ direction integral.

Note that there're weight factors $\{w_{\sigma}\}_{\sigma=0}^{N_r}$ which are used for weighted sum of integrand on each $\{r_{\sigma}\}$.

For fixed r_0 , the discrete Fourier transform for $f(r_0, \theta)$ is defined by

$$f(r_0, \theta_\tau) = \sum_{k=-N_\theta/2+1}^{N_\theta/2} \widehat{f(r_0)}_k e^{ik\theta_\tau}$$
(3)

where $k \in \{-\frac{N_{\theta}}{2} + 1, \cdots, \frac{N_{\theta}}{2}\}.$

The flow I understood in last meeting is as follows:

$$G(p,q) = \int_a^b r^2 \phi_p(r) \widehat{f(r)} dr \sum_{k=-N_a/2+1}^{N_\theta/2} \delta_{kq}$$

$$\tag{4}$$

$$= \int_{a}^{b} r^{2} \phi_{p}(r) \widehat{f(r)} dr \tag{5}$$

$$= \sum_{\sigma} w_{\sigma} r_{\sigma}^2 \phi_p(r_{\sigma}) \widehat{f(r_{\sigma})}$$
 (6)

The **first question** is how to deal with array form of $\widehat{f(r_{\sigma})}$. Since given σ , $\widehat{f(r_{\sigma})}$ would be defined from the vector $[f(r_{\sigma}, \theta_{\tau}]_{\tau=0}^{N_{\theta}-1} G(p, q)$ will be vector form. This phenomena happens the same in using ifft() as follows:

In our solution form,

$$u(r,\theta) = \sum_{j=0}^{N_r} \sum_{k=-N_{\theta}/2+1}^{N_{\theta}/2} \hat{u}_{jk} \phi_j(r) e^{ik\theta}$$
 (7)

, we can apply ifft to compute terms having $e^{ik\theta}$ like this:

$$u(r,\theta) = \sum_{j=0}^{N_r} \phi_j(r) \sum_{k=-N_{\theta}/2+1}^{N_{\theta}/2} \hat{u}_{jk} e^{ik\theta}$$
 (8)

$$= \sum_{j=0}^{N_r} \phi_j(r) N_\theta i f f t(\hat{u}_{jk}) \tag{9}$$

(10)

here, since we can compute $ifft(\hat{u}_{jk})$ from the vector form $[\hat{u}_{jk}]_{k=-N_{\theta}/2+1}^{N_{\theta}/2}$ But this also produces vector form.

The **second question** is to verify Trefthan's definition of discrete Fourier transform (dft/inverse dft pair). In my code that implements dft/inverse dft, when I change scale term in front of summation differently from his book, I could obtain similar result to the result of matlab fft(), ifft(). I attach the code here.

In his book I omit h in (3.2) and change $\frac{1}{2\pi}$ to $\frac{1}{N_{\theta}}$ in (3.3). The result of this change is different from that of matlab fft(), ifft() in that

- The counting order
- sign of $Re(\hat{u})$ when $\theta \neq 0$.

which were talked in last meeting.

I think in last meeting I couldn't get the point how to implement what I learned. For example, the how to connect k in

$$M_3 + M_2 - k^2 M_1 \tag{11}$$

with fft() in RHS.

For this I decide to finish the write-up and verify all things. This would be good to prevent unexpected things from coming out during programming.