

Derivation of the Global Relation:

1

Fix $r \in \{1, 2, \dots, n\}$. Then,

$$\begin{aligned} \widehat{(-i\partial_x)^n \varphi^r(\lambda)} &= \int_{\eta_{r-1}}^{\eta_r} e^{-i\lambda x} (-i\partial_x)^n \varphi(x) dx \\ &= e^{-i\lambda x} \sum_{j=1}^n (-i)^{n+j-1} \lambda^{j-1} \varphi^{(n-j)}(x) \Big|_{x=\eta_{r-1}}^{x=\eta_r} + \lambda^n \int_{\eta_{r-1}}^{\eta_r} e^{-i\lambda x} \varphi(x) dx \\ &= e^{-i\lambda x} \sum_{k=0}^{n-1} (-i)^{k+1} \lambda^{n-k-1} \varphi^{(k)}(x) \Big|_{x=\eta_{r-1}}^{x=\eta_r} + \lambda^n \hat{\varphi}^r(\lambda). \end{aligned}$$

Now, $[\partial_t + a(-i\partial_x)^n] q(x, t) = 0$.

$$\Rightarrow [\partial_t + a(-i\partial_x)^n] q(x, t) = 0$$

$$\begin{aligned} \Rightarrow \sum_{k=0}^{n-1} (-i)^{k+1} \lambda^{n-k-1} a \left(e^{-i\lambda \eta_r} \int_0^\tau e^{a\lambda s} \partial_x^k q(\eta_r, s) ds \right. \\ \left. - e^{-i\lambda \eta_{r-1}} \int_0^\tau e^{a\lambda s} \partial_x^k q(\eta_{r-1}, s) ds \right) \\ = \hat{q}^r(\lambda, 0) - e^{a\lambda \tau} \hat{q}^r(\lambda, \tau), \\ \text{at } \sigma \in [0, T]. \end{aligned}$$

$$\Rightarrow \text{Let } E_r(\lambda) = e^{-i\lambda \eta_r},$$

$$c_k(\lambda) = a \lambda^{n-k-1} (-i)^{k+1},$$

$$g_k^r(\lambda; t) = c_k(\lambda) \int_0^t e^{a\lambda s} q_r^{(k)}(\eta_r, s) ds$$

$$f_k^r(\lambda; t) = c_k(\lambda) \int_0^t e^{a\lambda s} q_r^{(k)}(\eta_{r-1}, s) ds.$$

$$\text{Then, } \hat{q}^r(\lambda, 0) - e^{a\lambda \tau} \hat{q}^r(\lambda, \tau)$$

$$\sum_{k=0}^{n-1} [E_{r-1}(\lambda) f_k^r(\lambda; t) - E_r(\lambda) g_k^r(\lambda; t)]$$

Thus, we derived the Global Relation.

Now, we have n global relations. By evaluating each of the global relation at $\lambda, d\lambda, d^2\lambda, \dots, d^{n-1}\lambda$, & using the fact that

$$f_k^r(d^p \lambda) = d^{(n-1-k)p} f_k^r(\lambda)$$

$$g_k^r(d^p \lambda) = d^{(n-1-k)p} g_k^r(\lambda),$$

for $p = 0, 1, \dots, n-1$, we obtain a system of mn equations

$$\begin{aligned} \sum_{k=0}^{n-1} d^{(n-1-k)p} [E_{r-1}(d^p \lambda) f_k^r(\lambda) - E_r(d^p \lambda) g_k^r(\lambda)] \\ = \hat{q}_0^r(d^p \lambda) - e^{a\lambda\sigma} \hat{q}_1^r(d^p \lambda). \end{aligned}$$

⇒ ~~or~~ write down the system

⇒ go back to multipoint....

⇒ ~~we~~ go through Volkmann

⇒ meet on Friday.

Global Relations:

(2)

Note
$$\sum_{k=0}^{n-1} d^{(n-1-k)p} E_{r-1}(d^p \lambda) f_k^c(\lambda) - d^{(n-1-k)p} E_r(d^p \lambda) g_k^c(\lambda) =$$

$$d^{(n-1)p} E_{r-1}(d^p \lambda) f_0^c(\lambda) + d^{(n-2)p} E_{r-1}(d^p \lambda) f_1^c(\lambda) + \dots + d^{0p} E_{r-1}(d^p \lambda) f_{n-1}^c(\lambda)$$

$$- (d^{(n-1)p} E_r(d^p \lambda) g_0^c(\lambda) + d^{(n-2)p} E_r(d^p \lambda) g_1^c(\lambda) + \dots + d^{0p} E_r(d^p \lambda) g_{n-1}^c(\lambda)) =$$

$$= [d^{(n-1)p} E_{r-1}(d^p \lambda), \dots, d^{0p} E_{r-1}(d^p \lambda), -d^{(n-1)p} E_r(d^p \lambda), \dots, -d^{0p} E_r(d^p \lambda)] \begin{bmatrix} f_0^c(\lambda) \\ \vdots \\ f_{n-1}^c(\lambda) \\ g_0^c(\lambda) \\ \vdots \\ g_{n-1}^c(\lambda) \end{bmatrix}$$

$$= \hat{q}_0^c(d^p \lambda) - e^{a\lambda^p} \hat{q}_1^c(d^p \lambda).$$

Evaluating the above at $p = 0, 1, \dots, n-1$, we have

$$\begin{bmatrix} d^{(n-1) \cdot 0} E_{r-1}(\lambda) & \dots & d^{0 \cdot 0} E_{r-1}(\lambda) & -d^{(n-1) \cdot 0} E_r(\lambda) & \dots & -d^{0 \cdot 0} E_r(\lambda) \\ \vdots & & \vdots & \vdots & \ddots & \vdots \\ d^{(n-1)(n-1)} E_{r-1}(d^{n-1} \lambda) & \dots & d^{0(n-1)} E_{r-1}(d^{n-1} \lambda) & -d^{(n-1)(n-1)} E_r(d^{n-1} \lambda) & \dots & -d^{0(n-1)} E_r(d^{n-1} \lambda) \end{bmatrix} \begin{bmatrix} f^c(\lambda) \\ \vdots \\ f_{n-1}^c(\lambda) \\ g_0^c(\lambda) \\ \vdots \\ g_{n-1}^c(\lambda) \end{bmatrix}$$

$$= \begin{bmatrix} \hat{q}_0^c(d^0 \lambda) \\ \vdots \\ \hat{q}_0^c(d^{n-1} \lambda) \end{bmatrix} - e^{a\lambda^p} \begin{bmatrix} \hat{q}_1^c(d^0 \lambda) \\ \vdots \\ \hat{q}_1^c(d^{n-1} \lambda) \end{bmatrix}$$

Letting

$$e_r = \begin{bmatrix} d^{(n-1) \cdot 0} E_{r-1}(\lambda) & \dots & d^{0 \cdot 0} E_{r-1}(\lambda) \\ \vdots & & \vdots \\ d^{(n-1)(n-1)} E_{r-1}(d^{n-1} \lambda) & \dots & d^{0(n-1)} E_{r-1}(d^{n-1} \lambda) \end{bmatrix}^T$$

$$\vec{f}^c(\lambda) = \begin{bmatrix} f_0^c(\lambda) \\ \vdots \\ f_{n-1}^c(\lambda) \end{bmatrix}, \quad \vec{g}^c(\lambda) = \begin{bmatrix} g_0^c(\lambda) \\ \vdots \\ g_{n-1}^c(\lambda) \end{bmatrix}$$

$$\vec{\hat{q}}_0^c(\lambda) = \begin{bmatrix} \hat{q}_0^c(d^0 \lambda) \\ \vdots \\ \hat{q}_0^c(d^{n-1} \lambda) \end{bmatrix}, \quad \vec{\hat{q}}_1^c(\lambda) = \begin{bmatrix} \hat{q}_1^c(d^0 \lambda) \\ \vdots \\ \hat{q}_1^c(d^{n-1} \lambda) \end{bmatrix},$$

the system becomes $[(e_r)^T, -(e_r)^T] \begin{bmatrix} \vec{f}^c(\lambda) \\ \vec{g}^c(\lambda) \end{bmatrix} = \vec{\hat{q}}_0^c(\lambda) - e^{a\lambda^p} \vec{\hat{q}}_1^c(\lambda).$

Boundary Conditions:

(2)

Our conditions are $\sum_{r=1}^m \sum_{k=0}^{n-1} f_{kj}^{(r)} \partial_x^{(k)} q(\eta_{r-1}, t) + d_{kj}^{(r)} \partial_x^{(k)} q(\eta_r, t) = v_j(t),$
 $j \in \{0, \dots, m-1\}.$

Applying the time transform, we obtain

$$\sum_{r=1}^m \sum_{k=0}^{n-1} f_{kj}^{(r)} \frac{(-a)}{i^n c_k(\lambda)} c_k(\lambda) \int_0^T e^{a\lambda^n s} \partial_x^{(k)} q(\eta_{r-1}, s) ds +$$

$$d_{kj}^{(r)} \frac{(-a)}{i^n c_k(\lambda)} c_k(\lambda) \int_0^T e^{a\lambda^n s} \partial_x^{(k)} q(\eta_r, s) ds = \frac{(-a)}{i^n} \int_0^T e^{a\lambda^n s} v_j(s) ds$$

$$=: h_j(\lambda).$$

$$\Rightarrow \sum_{r=1}^m \sum_{k=0}^{n-1} f_{kj}^{(r)} \frac{(-a)}{i^n c_k(\lambda)} f_k^{(r)}(\lambda) + d_{kj}^{(r)} \frac{(-a)}{i^n c_k(\lambda)} g_k^{(r)}(\lambda) = h_j(\lambda).$$

Expand the sum over k:

$$\sum_{r=1}^m f_{0j}^{(r)} \frac{(-a)}{i^n c_0(\lambda)} f_0^{(r)}(\lambda) + f_{1j}^{(r)} \frac{(-a)}{i^n c_1(\lambda)} f_1^{(r)}(\lambda) + \dots + f_{(n-1)j}^{(r)} \frac{(-a)}{i^n c_{n-1}(\lambda)} f_{n-1}^{(r)}(\lambda)$$

$$+ d_{0j}^{(r)} \frac{(-a)}{i^n c_0(\lambda)} g_0^{(r)}(\lambda) + d_{1j}^{(r)} \frac{(-a)}{i^n c_1(\lambda)} g_1^{(r)}(\lambda) + \dots + d_{(n-1)j}^{(r)} \frac{(-a)}{i^n c_{n-1}(\lambda)} g_{n-1}^{(r)}(\lambda) = h_j(\lambda)$$

$$\Rightarrow \sum_{r=1}^m \left[f_{0j}^{(r)} \frac{(-a)}{i^n c_0(\lambda)}, \dots, f_{(n-1)j}^{(r)} \frac{(-a)}{i^n c_{n-1}(\lambda)}, d_{0j}^{(r)} \frac{(-a)}{i^n c_0(\lambda)}, \dots, d_{(n-1)j}^{(r)} \frac{(-a)}{i^n c_{n-1}(\lambda)} \right] \begin{bmatrix} \vec{f}^{(r)}(\lambda) \\ \vec{g}^{(r)}(\lambda) \end{bmatrix}$$

$$= h_j(\lambda).$$

Evaluate the above for $j=0, \dots, m-1$:

$$\sum_{r=1}^m \left[\begin{array}{ccc} f_{00}^{(r)} \frac{(-a)}{i^n c_0(\lambda)} & \dots & f_{(n-1)0}^{(r)} \frac{(-a)}{i^n c_{n-1}(\lambda)} \\ \vdots & \ddots & \vdots \\ f_{0(m-1)}^{(r)} \frac{(-a)}{i^n c_0(\lambda)} & \dots & f_{(n-1)(m-1)}^{(r)} \frac{(-a)}{i^n c_{n-1}(\lambda)} \end{array} \quad \begin{array}{ccc} d_{00}^{(r)} \frac{(-a)}{i^n c_0(\lambda)} & \dots & d_{(n-1)0}^{(r)} \frac{(-a)}{i^n c_{n-1}(\lambda)} \\ \vdots & \ddots & \vdots \\ d_{0(m-1)}^{(r)} \frac{(-a)}{i^n c_0(\lambda)} & \dots & d_{(n-1)(m-1)}^{(r)} \frac{(-a)}{i^n c_{n-1}(\lambda)} \end{array} \right]$$

$$\begin{bmatrix} \vec{f}^{(r)}(\lambda) \\ \vec{g}^{(r)}(\lambda) \end{bmatrix}_{2n \times 1} = \begin{bmatrix} h_0(\lambda) \\ \vdots \\ h_{m-1}(\lambda) \end{bmatrix}_{m \times 1}$$

$m \times 2n$

For $k = 0, \dots, m-1$, define

(4)

$$C_k^r = \begin{bmatrix} c_{0kn}^r \frac{1}{(i\lambda)^{n-1}} & \dots & c_{(n-1)kn}^r \\ \vdots & \ddots & \vdots \\ c_{0(k+1)n-1}^r \frac{1}{(i\lambda)^{n-1}} & \dots & c_{(n-1)(k+1)n-1}^r \end{bmatrix}^T \quad n \times n$$

$$D_k^r = \begin{bmatrix} d_{0kn}^r \frac{1}{(i\lambda)^{n-1}} & \dots & d_{(n-1)kn}^r \\ \vdots & \ddots & \vdots \\ d_{0(k+1)n-1}^r \frac{1}{(i\lambda)^{n-1}} & \dots & d_{(n-1)(k+1)n-1}^r \end{bmatrix}^T \quad n \times n$$

Then, we can rewrite the system on page 2 as

$$\sum_{s=1}^m \begin{bmatrix} (C_1^s)^T & (D_1^s)^T \\ (C_2^s)^T & (D_2^s)^T \\ \vdots & \vdots \\ (C_{m-1}^s)^T & (D_{m-1}^s)^T \end{bmatrix} \begin{bmatrix} \vec{f}^s(\lambda) \\ \vec{g}^s(\lambda) \end{bmatrix} = \begin{bmatrix} h_0(\lambda) \\ \vdots \\ h_{mn-1}(\lambda) \end{bmatrix} \Rightarrow$$

$$\begin{bmatrix} (C_1^1)^T & (D_1^1)^T \\ \vdots & \vdots \\ (C_{m-1}^1)^T & (D_{m-1}^1)^T \end{bmatrix} \begin{bmatrix} \vec{f}^1(\lambda) \\ \vec{g}^1(\lambda) \end{bmatrix} + \begin{bmatrix} (C_1^2)^T & (D_1^2)^T \\ \vdots & \vdots \\ (C_{m-1}^2)^T & (D_{m-1}^2)^T \end{bmatrix} \begin{bmatrix} \vec{f}^2(\lambda) \\ \vec{g}^2(\lambda) \end{bmatrix} + \dots + \begin{bmatrix} (C_1^m)^T & (D_1^m)^T \\ \vdots & \vdots \\ (C_{m-1}^m)^T & (D_{m-1}^m)^T \end{bmatrix} \begin{bmatrix} \vec{f}^m(\lambda) \\ \vec{g}^m(\lambda) \end{bmatrix} =$$

$$= \underbrace{\begin{bmatrix} (C_1^1)^T & (D_1^1)^T & (C_1^2)^T & (D_1^2)^T & \dots & (C_1^m)^T & (D_1^m)^T \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ (C_{m-1}^1)^T & (D_{m-1}^1)^T & (C_{m-1}^2)^T & (D_{m-1}^2)^T & \dots & (C_{m-1}^m)^T & (D_{m-1}^m)^T \end{bmatrix}}_{mn \times 2mn} \underbrace{\begin{bmatrix} \vec{f}^1(\lambda) \\ \vec{g}^1(\lambda) \\ \vec{f}^2(\lambda) \\ \vec{g}^2(\lambda) \\ \vdots \\ \vec{f}^m(\lambda) \\ \vec{g}^m(\lambda) \end{bmatrix}}_{2mn \times 1} = \underbrace{\begin{bmatrix} h_0(\lambda) \\ \vdots \\ h_{mn-1}(\lambda) \end{bmatrix}}_{mn \times 1}$$

⑤

Defining System #1

From Global Relations, we have

$$[(e_0)^T, -(e_1)^T] \begin{bmatrix} \vec{f}^1(x) \\ \vec{g}^1(x) \end{bmatrix} = \vec{q}_0^1(x) - e^{a_1 \eta t} \vec{q}_r^1(x) =: q_1$$

$$[(e_1)^T, -(e_2)^T] \begin{bmatrix} \vec{f}^2(x) \\ \vec{g}^2(x) \end{bmatrix} = \vec{q}_0^2(x) - e^{a_1 \eta t} \vec{q}_r^2(x) =: q_2$$

⋮

$$[(e_{m-2})^T, -(e_{m-1})^T] \begin{bmatrix} \vec{f}^{m-1}(x) \\ \vec{g}^{m-1}(x) \end{bmatrix} = \vec{q}_0^{m-1}(x) - e^{a_1 \eta t} \vec{q}_r^{m-1}(x) =: q_{m-1}$$

$$[(e_{m-1})^T, -(e_m)^T] \begin{bmatrix} \vec{f}^m(x) \\ \vec{g}^m(x) \end{bmatrix} = \vec{q}_0^m(x) - e^{a_1 \eta t} \vec{q}_r^m(x) =: q_m$$

Combining the above, we obtain

$$\begin{bmatrix} e_0^T & -e_1^T & 0 & 0 & \cdots & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & e_1^T & -e_2^T & \cdots & 0 & 0 & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & \cdots & e_{m-2}^T & -e_{m-1}^T & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \cdots & 0 & 0 & e_{m-1}^T & -e_m^T & 0 \end{bmatrix} \begin{bmatrix} \vec{f}^1(x) \\ \vec{g}^1(x) \\ \vec{f}^2(x) \\ \vec{g}^2(x) \\ \vdots \\ \vec{f}^m(x) \\ \vec{g}^m(x) \end{bmatrix} = \begin{bmatrix} q_1 \\ q_2 \\ \vdots \\ q_{m-1} \\ q_m \end{bmatrix}$$

Finally, we combine the above system with the system of BC:

$$\begin{matrix} 2mn \times 2mn \\ \left[\begin{array}{cccccc} (F_0^1)^T & (D_0^1)^T & (F_0^2)^T & (D_0^2)^T & \cdots & (F_0^{m-1})^T & (D_0^{m-1})^T & (F_0^m)^T & (D_0^m)^T \\ \vdots & \vdots & \vdots & \vdots & & \vdots & \vdots & \vdots & \vdots \\ (F_{m-1}^1)^T & (D_{m-1}^1)^T & (F_{m-1}^2)^T & (D_{m-1}^2)^T & \cdots & (F_{m-1}^{m-1})^T & (D_{m-1}^{m-1})^T & (F_{m-1}^m)^T & (D_{m-1}^m)^T \\ e_0^T & -e_1^T & 0 & 0 & \cdots & 0 & 0 & 0 & 0 \\ 0 & 0 & e_1^T & -e_2^T & \cdots & 0 & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & \cdots & e_{m-2}^T & -e_{m-1}^T & 0 & 0 \\ 0 & 0 & 0 & 0 & \cdots & 0 & 0 & e_{m-1}^T & -e_m^T \end{array} \right] \begin{bmatrix} \vec{f}^1(x) \\ \vec{g}^1(x) \\ \vec{f}^2(x) \\ \vec{g}^2(x) \\ \vdots \\ \vec{f}^m(x) \\ \vec{g}^m(x) \end{bmatrix} \\ 2mn \times 1 \end{matrix} = \begin{bmatrix} h_0(x) \\ \vdots \\ h_{m-1}(x) \\ \vec{q}_0^1(x) \\ \vdots \\ \vec{q}_0^m(x) \end{bmatrix} - e^{a_1 \eta t} \begin{bmatrix} 0 \\ \vdots \\ 0 \\ \vec{q}_r^1(x) \\ \vdots \\ \vec{q}_r^m(x) \end{bmatrix} \quad \left. \vphantom{\begin{bmatrix} h_0(x) \\ \vdots \\ h_{m-1}(x) \\ \vec{q}_0^1(x) \\ \vdots \\ \vec{q}_0^m(x) \end{bmatrix}} \right\} 2mn \times 1$$

⑥. Finally, taking the transpose will yield the desired system.

$$\begin{bmatrix} c_0^1 & \dots & c_{m-1}^1 & e_0 & 0 & \dots & 0 & 0 \\ D_0^1 & \dots & D_{m-1}^1 & -e_1 & 0 & \dots & 0 & 0 \\ c_0^2 & \dots & c_{m-1}^2 & 0 & e_1 & \dots & 0 & 0 \\ D_0^2 & \dots & D_{m-1}^2 & 0 & -e_2 & \dots & 0 & 0 \\ \vdots & & \vdots & \vdots & \vdots & & \vdots & \vdots \\ c_0^{m-1} & \dots & c_{m-1}^{m-1} & 0 & 0 & \dots & e_{m-2} & 0 \\ D_0^{m-1} & \dots & D_{m-1}^{m-1} & 0 & 0 & \dots & -e_{m-1} & 0 \\ c_0^m & \dots & c_{m-1}^m & 0 & 0 & \dots & 0 & e_{m-1} \\ D_0^m & \dots & D_{m-1}^m & 0 & 0 & \dots & 0 & e_m \end{bmatrix}^T \begin{bmatrix} \vec{f}^1(\lambda) \\ \vec{g}^1(\lambda) \\ \vec{f}^2(\lambda) \\ \vec{g}^2(\lambda) \\ \vdots \\ \vec{f}^{m-1}(\lambda) \\ \vec{g}^{m-1}(\lambda) \\ \vec{f}^m(\lambda) \\ \vec{g}^m(\lambda) \end{bmatrix} = \begin{bmatrix} h_0(\lambda) \\ \vdots \\ h_{m-1}(\lambda) \\ \vec{g}_0^1(\lambda) \\ \vdots \\ \vec{g}_0^m(\lambda) \end{bmatrix} \begin{bmatrix} 0 \\ \vdots \\ 0 \\ \vec{g}_+^1(\lambda) \\ \vdots \\ \vec{g}_+^m(\lambda) \end{bmatrix}$$

where

$$c_k^r = \begin{bmatrix} c_0^r k n \frac{1}{(i\lambda)^{n-1}} & \dots & c_{(n-1)}^r k n \\ \vdots & & \vdots \\ c_0^r ((k+1)n-1) \frac{1}{(i\lambda)^{n-1}} & \dots & c_{(n-1)}^r ((k+1)n-1) \end{bmatrix}^T$$

$$D_k^r = \begin{bmatrix} d_0^r k n \frac{1}{(i\lambda)^{n-1}} & \dots & d_{(n-1)}^r k n \\ \vdots & & \vdots \\ d_0^r ((k+1)n-1) \frac{1}{(i\lambda)^{n-1}} & \dots & d_{(n-1)}^r ((k+1)n-1) \end{bmatrix}^T$$

$$\vec{f}^r(\lambda) = \begin{bmatrix} f_0^r(\lambda) \\ \vdots \\ f_{n-1}^r(\lambda) \end{bmatrix},$$

$$\vec{g}^r(\lambda) = \begin{bmatrix} g_0^r(\lambda) \\ \vdots \\ g_{n-1}^r(\lambda) \end{bmatrix},$$

$$\vec{\hat{q}}_0^r(\lambda) = \begin{bmatrix} \hat{q}_0^r(d^0 \lambda) \\ \vdots \\ \hat{q}_0^r(d^{n-1} \lambda) \end{bmatrix}, \quad \vec{\hat{q}}_+^r(\lambda) = \begin{bmatrix} \hat{q}_+^r(d^0 \lambda) \\ \vdots \\ \hat{q}_+^r(d^{n-1} \lambda) \end{bmatrix}$$