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Chebyshev and Fourier Spectral Methods

Chebyshev and Fourier Spectral Methods Second Edition
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Chebyshev and Fourier spectral methods

The Fourier coefficients decay faster than any power of n . In this case we say that the coefficients decay exponentially or spectrally.

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For readers who are interested in a broader introduction to approximation by Fourier and Chebyshev series that briefly introduces spectral methods for PDEs, the recent Approximation theory and approximation practice by Lloyd Trefethen would be a good choice.

18.330 Lecture Notes: Chebyshev Spectral Methods

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Homer Reid April 29, 2014 Contents 1 The question 2

The classical answer 3 3 The modern answer for periodic functions 5

Spectral method - Wikipedia

Spectral methods are a class of techniques used in applied mathematics and scientific computing to numerically solve certain differential equations, potentially involving the use of the fast Fourier transform.

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The goal of this book is to teach spectral methods for solving boundary value, eigenvalue, and time-dependent problems. Although the title speaks only of Chebyshev polynomials and trigonometric functions, the book also discusses Hermite, Laguerre, rational Chebyshev, sine, and

spherical harmonic functions.