

Rectangular eigenvalue problems

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Abstract

Often the easiest way to discretize an ordinary or partial differential equation is by a *rectangular numerical method*, in which n basis functions are sampled at $m \gg n$ collocation points. We show how eigenvalue problems can be solved in this setting by QR reduction to square matrix generalized eigenvalue problems. The method applies equally in the limit “ $m = \infty$ ” of eigenvalue problems for quasimatrices. Numerical examples are presented as well as pointers to some related literature.

Keywords: eigenvalue problems, quasimatrix, spectral methods, method of fundamental solutions, lightning solver, Vandermonde with Arnoldi, Helmholtz equation, Fourier extension

MSC Classification: 47A75 , 65F15 , 65N35

1 Introduction

Problems involving ordinary and partial differential equations (ODEs and PDEs) are traditionally discretized by square matrices. Such methods are effective when a well-conditioned basis is available in which to expand the numerical solution and good quadrature or collocation points are known at which to enforce the equations. Sometimes, however, these conditions do not hold, and it

becomes advantageous to sample the equation at more data points than there are basis functions and to solve the problem in a least-squares formulation. We call these *rectangular numerical methods*. The aim of this paper is to propose rectangular numerical methods for ODE and PDE eigenvalue problems.

Rectangular numerical methods have appeared in many areas, though they have rarely taken center stage. When Fourier, Chebyshev, or related expansions are involved, one can speak of rectangular spectral methods [11], though Boyd observes that such methods are “relatively uncommon” [8, sec. 3.1]. In the finite elements literature there are Least-Squares Finite Element Methods [6, 20, 24]. With expansion functions that satisfy the differential equation but not the boundary conditions, one gets series methods [32] or the Method of Fundamental Solutions (MFS) [3, 13] or lightning or log-lightning methods for PDE problems with corner singularities [16, 26]. Related expansions that do not satisfy the differential equation and hence need fitting in the interior of a domain, not just on the boundary, lead to least-squares methods for radial basis functions (RBFs) or other kernels [10, 14, 21, 29]. RBF methods are an example of the broad category of *meshfree* methods.

Our plan is to set forth some of the simplest methods for solving rectangular eigenproblems and illustrate them with a sequence of examples. The closest previous contributions we know of on this topic are by Manzhos and coauthors, who have developed what they call “rectangular collocation” methods for eigenvalue problems in quantum chemistry [21, 22], and by the first two authors [17]. The emphasis in [17] is on spectral methods for ODEs, and the linear algebra is carried out by the method of Ito and Murota [19], involving the singular value decomposition (SVD) of a matrix with twice as many columns as there are basis functions. (Important earlier related papers are [7] and [34].) Here we look at a wider range of problems and propose simpler methods of linear algebra based on the QR decomposition of a matrix without the doubled dimension.

We will mainly deal with fully discrete $m \times n$ rectangular matrices, always with $m > n$. As pointed out in [17], however, it makes good sense conceptually to consider the limit in which the columns are functions of one or more continuous variables, so that instead of matrices, we have quasimatrices; see [4, 31] and [12, chap. 6]. Nothing essential changes here, so we shall simply include quasimatrices in the discussion as the case “ $m = \infty$ ”. For spectral ODE problems, the quasimatrices can be realized numerically in Chebfun [12], and the first two of the examples of Section 3 follow this path. After that, our computed examples are fully discrete, though the mathematical derivations apply equally to $m < \infty$ or $m = \infty$.

Rectangular numerical methods for eigenvalue problems are related to ideas going back a century, first associated with Rayleigh, Ritz, and Galerkin, in which square matrix approximations are obtained by quadrature and projection [30]. (A fascinating historical discussion is given in [15].) In the finite elements literature, Galerkin and Petrov–Galerkin methods can often be interpreted this way. Arnoldi and Jacobi–Davidson iterative methods for computing

eigenvalues of large matrices are also of this nature. What is different in the present paper is that no explicit quadrature or projection ideas are employed, just numerical algorithms applied to eigenvalue problems configured rectangularly. This diminishes the need for case-by-case analysis and permits great flexibility in the choice of basis functions and sample points.

2 The numerical method, three variants

Let L be a linear operator acting on functions in a univariate or multivariate domain Ω , and suppose we seek eigenvalues λ and nonzero eigenfunctions u such that

$$Lu = \lambda u. \quad (1)$$

We shall consider three variants of this problem, in which (1) is coupled with no boundary conditions, a finite number of boundary conditions, or boundary conditions applied on a continuum. In all three cases we suppose that for some $n \geq 1$, we have a set of functions g_1, \dots, g_n defined in Ω whose span contains good approximations to the eigenfunctions of interest, and we let G be the $m \times n$ matrix whose columns are these functions. (If $m < \infty$, the columns consist of samples of the functions at m points.) Setting

$$u = Gx, \quad (2)$$

we seek a coefficient vector $x \in \mathbb{C}^n$ such that

$$LGx = \lambda Gx. \quad (3)$$

This is an $m \times n$ generalized eigenvalue problem, which can also be described as the eigenvalue problem for the $m \times n$ matrix or quasimatrix pencil $LG - \lambda G$. Like most rectangular eigenproblems, it will not have exact solutions in general [7, 19, 34], but if G is well chosen, we expect it to have solutions accurate to many digits of accuracy. In such contexts G will often be highly ill-conditioned.

Note that if $m < \infty$, so that the columns of G are discrete samples of the functions g_k and u is also a discrete vector, then the expression LG in (3) cannot be exactly the product of L and G . Instead it should be interpreted as the discrete matrix whose columns come from sampling the functions Lg_k at m points in Ω . The same qualification applies to the product BG introduced in (8) below.

Variant 1. No boundary conditions. Suppose first that (1) is the whole problem: as in [7] and [19], there are no explicit boundary conditions. An example would be the harmonic oscillator $-u'' + x^2u = \lambda u$ defined on the real axis, with eigenvalues $1, 3, 5, \dots$. In this case our proposed numerical method begins by computing the QR factorization of G ,

$$G = QR, \quad (4)$$

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where Q is $m \times n$ and R is $n \times n$ and upper-triangular. (For details of QR factorization in the quasimatrix case $m = \infty$, see [31].) Premultiplying (3) by Q^* then gives

$$Q^*(LG)x = \lambda Q^*Gx = \lambda Rx. \quad (5)$$

This equation enforces the condition that the residual $(LG)x - \lambda Gx$ is orthogonal to the range of G . (Alternatively one could require

$$G^*(LG)x = \lambda G^*Gx, \quad (6)$$

though with less numerical stability, in analogy to the normal equations for least-squares fitting problems; compare [21, eq. (6)] and the earlier [25, eq. (5)].) Equation (5) is a square matrix generalized eigenvalue problem with dimensions $n \times n$, which we solve by the standard QZ algorithm. Note that (3) implies (5). Conversely, (5) implies (3) if the columns of LG lie in the column space of G . This may or may not hold exactly, but in many applications it will hold to high accuracy, making (3) and (5) effectively equivalent.

In the computation above, as in Variants 2 and 3 below, an alternative (mathematically equivalent) possibility is to use the SVD instead of the QR decomposition to construct an orthonormal basis of the columns of G . In our experience this may improve the accuracy slightly, typically by less than one digit, at the cost of a slight increase in computing time. We have not investigated the matter carefully.

Variant 2. Finite set of boundary conditions. Suppose next that (1) is coupled with a finite set of $\mu > 0$ homogeneous linear boundary conditions, as is considered (along with other possibilities) in [17]. An example would be $-(4/\pi^2)u'' = \lambda u$ on $[-1, 1]$ with boundary conditions $u(\pm 1) = 0$, with eigenvalues $1, 4, 9, \dots$. We can write the boundary conditions in the form

$$Bu = \mathbf{0}, \quad (7)$$

where B (“boundary”) is a $\mu \times m$ matrix or row quasimatrix and $\mathbf{0}$ is the $\mu \times 1$ zero vector. (In the quasimatrix case each row of B is a linear functional, which might, for example, evaluate u or u' at a boundary point.) Applying (2), this becomes the $\mu \times n$ set of equations

$$(BG)x = \mathbf{0}. \quad (8)$$

We can now combine (8) with (3) to get the $(m+\mu) \times n$ rectangular generalized eigenvalue problem

$$\begin{bmatrix} LG \\ \hline BG \end{bmatrix} x = \lambda \begin{bmatrix} G \\ \hline 0 \end{bmatrix} x, \quad (9)$$

where 0 denotes the zero matrix of dimensions $\mu \times n$. Various methods can be employed to make this equation square, as discussed in [17] in the context

of the Ito-Murota formulation. The simplest, analogous to what is called the “tau method” of imposing boundary conditions in spectral methods [8], is to let Q_- denote the $m \times (n - \mu)$ matrix or quasimatrix consisting of Q with its final μ columns removed and then consider

$$\left[\begin{array}{c} Q_- LG \\ \hline BG \end{array} \right] x = \lambda \left[\begin{array}{c} Q_-^* G \\ \hline 0 \end{array} \right] x. \quad (10)$$

This equation enforces the boundary conditions exactly while requiring the residual $(LG)x - \lambda Gx$ to be orthogonal to the range of the first $n - \mu$ columns of G . It is a square matrix generalized eigenvalue problem of dimensions $n \times n$, which again we solve by standard methods. For essentially the same structure but not based on a QR factorization, see [11, sec. 5] and [1, sec. 5].

Variant 3. Continuum of boundary conditions. Finally, suppose (1) is coupled with a continuum of homogeneous linear boundary conditions. Specifically, suppose we have a PDE in a domain Ω of dimension $d \geq 2$ and a boundary condition applied on the boundary $\partial\Omega$ of dimension $d - 1$. An example would be $-\Delta u = \lambda u$ on the unit disk with boundary condition $u = 0$ on the unit circle, whose first eigenvalue is $5.7831859629\dots$, the square of the smallest root of the Bessel function $J_0(x)$.

In this continuous case equations (7)–(9) continue to apply, but the meaning of the $\mu \times m$ boundary condition matrix B is adjusted. Now μ will be either ∞ , if we formulate the boundary conditions in a continuous manner, or a large finite number, if we discretize. Upon multiplying by G we get an object BG of dimensions $\mu \times n$. Now that μ is large or infinite, it is no longer appropriate to attempt to enforce the boundary conditions exactly. Instead, the natural thing to do is to treat all of (9), both the upper and lower parts, in a least-squares fashion.

We do this as follows. Let \mathbf{G} denote the $(m + \mu) \times n$ structure

$$\mathbf{G} = \left[\begin{array}{c} G \\ \hline \partial G \end{array} \right], \quad (11)$$

whose columns below the line correspond to G restricted to the boundary—the boundary traces of the columns of G . Thus each column of \mathbf{G} is an object whose upper part is a function of d dimensions (or its m -point discretization if $m < \infty$) and whose lower part is a function of $d - 1$ dimensions (or its μ -point discretization if $\mu < \infty$). We now compute a QR factorization of \mathbf{G} ,

$$\mathbf{G} = \mathbf{Q}R, \quad (12)$$

in which \mathbf{Q} has the same structure as \mathbf{G} ,

$$\mathbf{Q} = \begin{bmatrix} Q \\ \hline \partial Q \end{bmatrix}, \quad (13)$$

and R is an $n \times n$ upper-triangular matrix. The columns of \mathbf{Q} are orthonormal with respect to an inner product that combines integrals (or sums, when m or μ is finite) associated with both Ω and $\partial\Omega$. For discussions of QR factorization and singular value decomposition of such mixed objects, see [17]. One could analyze what relative weighting is most appropriate in balancing the two halves, but the expectation is that in applications it will not make much difference. In our fully discrete computed examples we give equal weights to all sample points, both the m points in the interior and the μ points on the boundary.

To square up the eigenvalue problem, we left-multiply (9) by \mathbf{Q}^* to obtain

$$[Q^*(LG) + (\partial Q)^*(BG)]x = \lambda Q^*Gx. \quad (14)$$

This equation enforces the condition that a combined boundary-interior residual is orthogonal in the mixed inner product to the basis vectors (columns of G) and their boundary traces (columns of ∂G). Like (5) and (10), (14) is an $n \times n$ generalized eigenvalue problem, and again we solve it by standard numerical methods.

We now turn to computed examples. The ODE problems of section 3 illustrate variants 1 and 2, and the PDE problems of section 4 illustrate variant 3.

3 One-dimensional examples (ODEs)

Example 1. Harmonic oscillator with no boundary conditions. We begin with the harmonic oscillator mentioned on p. 3, $-u'' + x^2u = \lambda u$ on the real axis. Using Chebfun for the quasimatrices, and approximating the real axis by $[-8, 8]$, we can compute eigenvalues based on an $\infty \times 40$ rectangular Chebyshev spectral discretization with the code below, just six lines long. The first three eigenvalues come out as 1.0000000008, 3.0000000113, and 5.0000005634, and this accuracy can be improved by increasing n .

```
n = 40;
L = chebop(@(x,u) -diff(u,2) + x^2*u, [-8,8]);
G = chebpoly(0:n-1, [-8,8]);
[Q,R] = qr(G);
A = Q'*(L*G); C = R;
lam = sort(eig(A,C))
```

By adjusting a few of the commands we get a code for the corresponding fully discrete computation with 100×40 matrices, 100 being the default number of points in the `linspace` command. Chebfun is still used in this code segment, but only because it offers a convenient way to construct a matrix of sampled Chebyshev polynomials scaled to $[-8, 8]$ and their second derivatives. The first three eigenvalues come out with approximately the same accuracy as before as 1.0000000004, 3.0000000050, and 5.0000002819.

```
n = 40;
L = chebop(@(x,u) -diff(u,2) + x^2*u, [-8,8]);
G = chebpoly(0:n-1, [-8,8]); LG = L*G;
X = linspace(-8,8)'; G = G(X); LG = LG(X);
[Q,R] = qr(G,0);
A = Q'*LG; C = R;
lam = sort(eig(A,C))
```

For both of the computations just presented, the accuracy of the computed eigenvalues is undiminished if the formulation (6) without the QR factorization is used instead of (5). This makes sense since G is a matrix of Chebyshev polynomials on $[-1, 1]$, hence well-conditioned.

Example 2. Wave oscillator with two boundary conditions. Our second example, mentioned on p. 4, is $-(4/\pi^2)u'' = \lambda u$ on $[-1, 1]$ with $u(\pm 1) = 0$. The following code implements an $\infty \times 30$ quasimatrix discretization, computing the first ten eigenvalues 1, 4, 9, \dots , 100 to 11–14 digits of relative accuracy.

```
n = 30;
L = chebop(@(x,u) -(4/pi^2)*diff(u,2));
G = chebpoly(0:n-1);
[Q,R] = qr(G);
A = [Q(:,1:n-2)']*(L*G); G(-1); G(1)];
C = [R(1:n-2,:); zeros(2,n)];
lam = sort(eig(A,C))
```

Here is the adjustment needed for a fully discrete 200×30 discretization using equispaced points in $[-1, 1]$. (It makes little difference if 200 Chebyshev points are used instead, since we are in the regime $m \gg n$ of least-squares sampling with plenty of sample points. With $m \approx n$, it would be important to be careful about the distribution of sample points, but rectangular numerical methods make it unnecessary for m to be small.) The relative accuracy of the first ten eigenvalues is now 9–14 digits, which returns to 11–14 digits if n is increased to 34.

```
n = 30;
L = chebop(@(x,u) -(4/pi^2)*diff(u,2));
G = chebpoly(0:n-1); LG = L*G;
X = linspace(-1,1,200)'; G = G(X); LG = LG(X);
[Q,R] = qr(G,0);
```

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```

A = [Q(:,1:n-2)'*LG; G(1,:); G(end,:)];
C = [R(1:n-2,:); zeros(2,n)];
lam = sort(eig(A,C))

```

As with the last pair of computations, there is again little difference in accuracy here if one bypasses the QR factorization and uses (6) instead of (5).

These examples are of a Chebyshev spectral flavor, and in such cases, at least in simple domains, square discretizations are often readily available. Now we turn to problems related to the Method of Fundamental Solutions or RBF or other meshfree discretizations, where the need for rectangular formulations is more pressing. The reason is that the representation of the solution involves n points that do not lie in the domain, hence have no naturally associated grid for interpolation or quadrature.

Example 3. Wave oscillator, method of fundamental solutions. Our third example is the problem $-(4/\pi^2)u'' = \lambda u$ on $[-1, 1]$ with $u(\pm 1) = 0$ again, but now solved by a kind of method of fundamental solutions, with the solution represented as a linear combination of point charges. The following code implements a 150×35 matrix discretization involving a constant term plus 34 point charge potentials $\log|x - p_j|$ with p_j equally spaced from $-1.5 + 0.5i$ to $1.5 + 0.5i$. The first ten eigenvalues 1, 4, 9, \dots , 100 are computed to 12–15 digits of relative accuracy. A similar 150×35 discretization based on 17 dipoles equally spaced from $-1.5 + 0.5i$ to $1.5 + 0.5i$, that is, real and imaginary parts of complex poles $1/(x - p_j)$ (not shown), gives 10–11 digits.

```

n = 35;
pts = linspace(-1.5+.5i,1.5+.5i,n-1);
X = linspace(-1,1,150)';
G = [X.^0 log(abs(X-pts))]; Gpp = [0*X -real(1./(X-pts).^2)];
LG = -(4/pi^2)*Gpp;
[Q,R] = qr(G,0); A = [Q(:,1:n-2)'*LG; G(1,:); G(end,:)];
C = [R(1:n-2,:); zeros(2,n)];
lam = sort(eig(A,C));

```

For this problem, the QR factorization makes a big difference. If we use (6) instead of (5), some spurious eigenvalues appear and the first ten nonspurious computed eigenvalues fall to 2–10 digits of accuracy.

Example 4. Quantum oscillator with singularity: lightning discretization. We now look at a problem with a singularity,

$$-0.01u'' + |x|^{1/2}u = \lambda u, \quad u(\pm 1) = 0, \quad (15)$$

posed on the interval $[-1, 1]$. This is a Schrödinger equation with the singular potential $V(x) = |x|^{1/2}$. Smooth discretizations will have difficulty achieving more than around 3 digits of accuracy, but we can do better with a “lightning discretization” involving poles exponentially clustered near the singular point $x = 0$. Specifically, following eq. (3.2) of [16], a formula that is justified in [33],

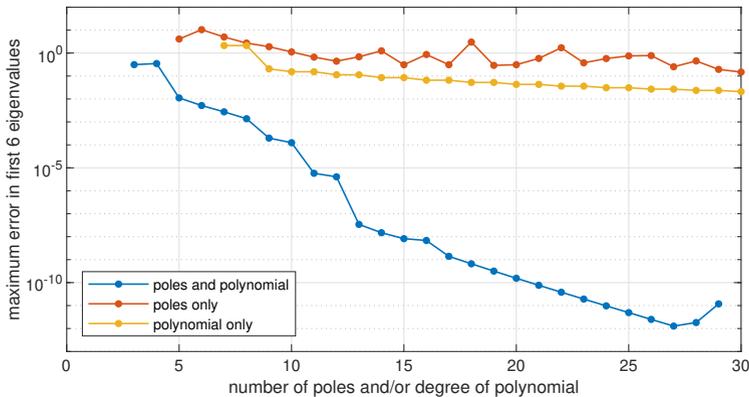


Fig. 1 Maximum error in the first six computed eigenvalues of the singular Schrödinger problem (15). A rectangular discretization combining a smooth polynomial term with exponentially clustered “lightning” poles converges rapidly to 11 digits of accuracy with a basis matrix G with 4000 rows and $3 \times 25 + 1 = 76$ columns. Neither the polynomial nor the clustered poles alone get better than 3 digits.

we fix a number $n_{\text{poles}} \geq 0$ of poles and define

$$d_j = \exp(4(\sqrt{j} - \sqrt{n_{\text{poles}}})) , \quad 1 \leq j \leq n_{\text{poles}} . \quad (16)$$

The columns of G will include both the real and the imaginary parts of the simple pole functions $d_j^3/(x - id_j)$, making $2n_{\text{poles}}$ columns all together. (The constant d_j^3 is included for scaling, since the second derivative of this function is $2d_j^3/(x - id_j)^3$.) In addition we fix a number $n_{\text{poly}} \geq 0$ and include the Chebyshev polynomials $T_k(x)$ with $0 \leq k \leq n_{\text{poly}}$ as further columns of the matrix.

Figure 1 shows results for this scheme for three sequences of computations in which n_{poly} , or n_{poles} , or both range from 0 to 30. The interval $[-1, 1]$ is discretized by 3000 points exponentially spaced from 10^{-10} to 1 and their negatives, so the matrices have 6000 rows and between 6 and 91 columns. (This space discretization could undoubtedly be improved.) Neither poles nor smooth polynomials alone give good accuracy, but in combination they achieve up to 12 digits before a plateau is reached.

If Figure 1 is recomputed based on the formulation (6) without QR factorization, the accuracy falls to 2 digits or so for $n > 15$ and spurious eigenvalues appear. For our further examples we will report results only from the stable formulation (5).

4 Two-dimensional examples (PDEs)

Now we move to two-dimensional (2D) domains and PDE eigenvalue problems. Though problems without boundaries can certainly be considered (such as the

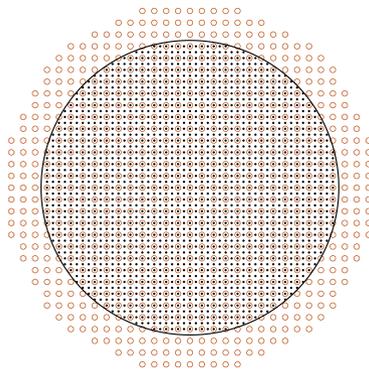


Fig. 2 RBF discretization of Example 5. The dots show 1941 interior sample points in the unit disk, and the circles show 769 RBF centers in the disk $|z| \leq 1.25$. The unit circle boundary is discretized by 400 equispaced points. The resulting rectangular eigenproblem is of dimensions 2241×770 .

2D harmonic oscillator in the x - y plane), we shall look at examples where Ω has a boundary $\partial\Omega$ with explicit boundary conditions, leading to rectangular discretizations of the Variant 3 form (14).

Example 5. Circular drum, RBF discretization. Consider the planar Laplace problem mentioned on p. 5,

$$-\Delta u = \lambda u, \quad |z| < 1, \quad (17)$$

with $u(z) = 0$ for $|z| = 1$. The eigenvalues are the squares of the zeros of the Bessel functions $J_k(r)$, $k \geq 0$. For $k = 0$, the eigenfunctions are axisymmetric and the eigenvalues are simple, whereas for $k \geq 1$, the eigenfunctions are not axisymmetric and each eigenvalue is of multiplicity 2.

Our first rectangular discretization will be based on RBFs. We follow [28] and take as a radial basis function the multiquadric

$$\phi(r) = \sqrt{c^2 + r^2} \quad (18)$$

for a fixed parameter c , so that each eigenfunction is approximated by a sum

$$u(z) = a_0 + \sum_{k=1}^{n-1} a_k \phi(|z - \zeta_k|), \quad (19)$$

where $\{\zeta_k\}$ is a set of $n - 1$ centers. In [28], as in most RBF literature, the emphasis is on obtaining square discretizations based on interpolation. This requires care in selecting the centers, which must be clustered near the boundary to avoid a Runge phenomenon [27]. In rectangular mode, however, with $m \gg n$ sample points, one can be more relaxed. To illustrate the method, Figure 2 shows a square grid of sample points in the unit disk $|z| \leq 1$ with spacing 0.04 as well as a sparser square grid of RBF centers in the disk $|\zeta| \leq 1.25$

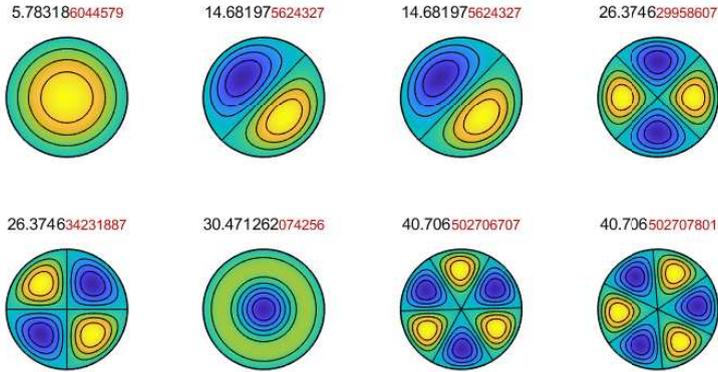


Fig. 3 First 8 computed eigenvalues and eigenfunctions of a disk, based on an RBF discretization defined by (18)–(19) with the RBF and sampling grids of Figure 2. The rectangular eigenvalue problem is of dimensions 2241×770 . Correct digits are printed in black and incorrect ones in a smaller font in red. The eigenvalues of multiplicity 2 are identified correctly, but the associated eigenfunction pairs do not come out orthogonal, reflecting the fact that the numerical method is not self-adjoint.

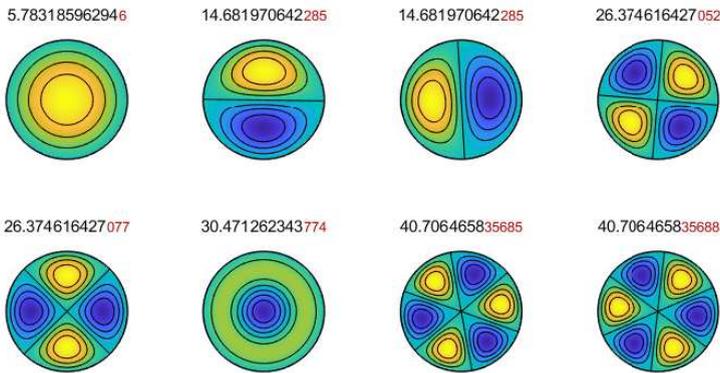


Fig. 4 Like Figure 3 but for a Fourier extension discretization. The rectangular eigenvalue problem is of dimensions 1545×221 . The degenerate pairs 2–3, 4–5, and 7–8 again show orientations at arbitrary angles.

with spacing 0.08. We take $c = 0.4$ for the constant of (18). Figure 3 shows that the resulting 2241×770 rectangular eigenvalue problem gives 5–8 digit accuracy in the first eight eigenvalues.

Example 6. Circular drum, Fourier extension discretization. Consider (17) for a circular drum again, but now discretized by a Fourier extension method. For a rectangular discretization of (17), we start from a 41×41 square grid in $[-1, 1]^2$ (i.e., grid spacing 0.05) and discard the points outside the unit disk; the 1245 points that remain are our interior sample points. On the boundary

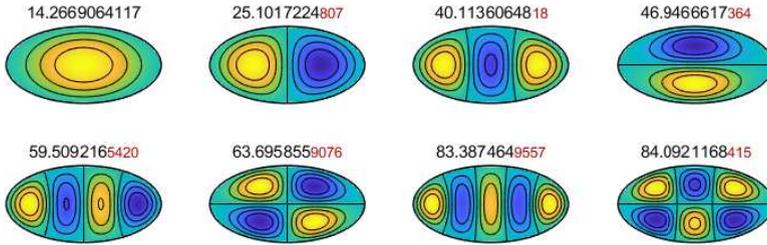


Fig. 5 Like Figure 4 but for an elliptical drum of axis lengths 1 and $\frac{1}{2}$.

we take 300 equispaced sample points. The basis functions are the products $\cos(kx)\cos(my)$, $\cos(kx)\sin(my)$, $\sin(kx)\cos(my)$, and $\sin(kx)\sin(my)$ with $0 \leq k + m \leq 10$ (discarding those that are exactly zero). This leads to an eigenvalue problem of dimensions 1545×221 , and Figure 4 shows the first eight computed eigenfunctions, with eigenvalues accurate to 9–11 digits.

Example 7. Elliptical drum, Fourier extension discretization. Figure 5 shows results for another 2D Fourier extension computation, this time involving an elliptical drum of length 1 and width $1/2$. Although it doesn't make much difference for this problem, we have switched here to a representation in which the basis functions are orthogonalized by a Vandermonde with Arnoldi process [9, Example 3]. Two-dimensional Vandermonde with Arnoldi has been utilized previously for bivariate and trivariate polynomials in [2], [18], and [35], and here we do it for Fourier extension. (In separate experiments not reported here, we have successfully computed eigenmodes of the ellipse in this manner by bivariate polynomials.) Setting $X = e^{ix}$ and $Y = e^{iy}$, we note that the real part of $X^k Y^{\pm m}$ is $\cos(kx)\cos(my) \mp \sin(kx)\sin(my)$ and the imaginary part is $\pm \cos(kx)\sin(my) + \sin(kx)\cos(my)$, so these real and imaginary parts span the necessary space of bivariate trigonometric polynomials. To be precise, we fix $K \geq 1$ and work with integers k and m with $0 \leq k \leq K$ and $0 \leq m \leq K$ for $k = 0$, $k - K \leq m \leq K - k$ for $k \geq 1$. Arnoldi orthogonalization is carried out in the order $1, Y, X, Y^2, XY, X^2, Y^3, XY^2, X^2Y, X^3, \dots$ (compare the paragraph after eq. (7) of [2]). The rectangular matrix whose eigenfunctions are shown in the figure is of dimensions 1399×313 .

Fourier approximations of analytic functions on analytic domains should converge exponentially, and for Examples 6 and 7, the data confirm this nicely, as shown in Figure 6. (Here and in the next example, the correct eigenvalues are not known analytically but are determined numerically by higher-resolution calculations.) For more complicated domains, however, especially if they are nonconvex, the exponential rate becomes very slow because the solution can only be analytically continued a short distance outside the boundary. Such effects have been studied by Barnett and Betcke [3], and for more on the theory of analytic continuation of Helmholtz fields see [23]. This difficulty pertains to the choice of expansion functions, not to the the method of dealing with them by rectangular eigenvalue problems.

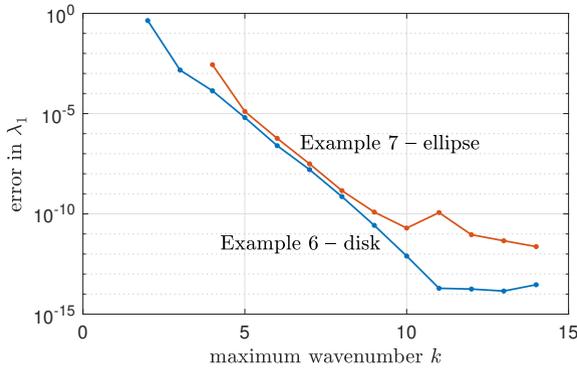


Fig. 6 Convergence curves for the two examples involving Fourier extension discretizations. Exponential convergence is observed to around 14 digits for the disk and 11 digits for the ellipse.

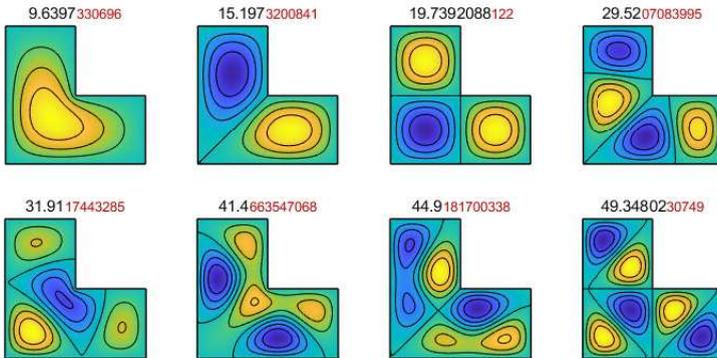


Fig. 7 Eigenfunctions of an L-shaped region computed by a 1617×343 eigenvalue problem, with 30 of the matrix columns devoted to resolving the singularity at the reentrant corner.

Example 8. L-shaped region with singular terms. Solutions to PDEs in regions with corners usually have corner singularities, which make it challenging to get high accuracy. In the context of the global representations explored in this paper, a natural idea for such problems would be to combine a general purpose set of basis functions to capture the “smooth part” of the solution with additional singular terms near the corners. For Laplace Dirichlet or Neumann problems, representations of this kind led to the lightning and log-lightning solvers introduced in [16] and [26]. Here we illustrate that such an approach may be effective for eigenvalue problems too. This is a PDE analogue of Example 4 for ODEs.

Our example, shown in Figure 7, is the planar drum (17) in the form of the L-shaped region well known from the MATLAB logo, the square $[-1, 1]^2$ with one corner removed. (For numerical eigenvalues of this and other drums calculated by a more specialized method to an accuracy of 8 digits, see [5].) The

boundary has been discretized by 420 points exponentially clustered near the reentrant corner, and the interior by a square grid of spacing $1/20$. This gives a 1617×313 matrix, to which a further 30 columns are added corresponding to the corner singularity. These 30 terms are chosen to capture the dominant behavior of the functions $J_{(2/3)j}(\sqrt{\lambda}r) \sin((2/3)j\theta)$ that arise in series expansions of eigenfunctions near reentrant right-angle corners, where r is the distance from the corner and θ is the angle measured from one of the adjacent sides. Specifically, we used discretizations of the 30 functions $r^a \sin(b\theta)$ with a and b given by

$$a = 2/3, 4/3, 8/3, 10/3, 14/3, 16/3, 20/3, 22/3, 26/3, 28/3$$

and

$$b = a, a - 2, a - 4, \dots > 0.$$

The figure shows that this rectangular discretization computes the first 8 eigenvalues to about 4 digits of accuracy. So far as we know, discretizations of this kind have not been considered before for eigenvalue problems, and we hope to present them more fully, and improve them, in a future publication.

5 Discussion

The most robust discretizations of differential equation eigenvalue problems, and the ones with the strongest theoretical support, often involve square matrices, especially in the self-adjoint case. The theory of finite element methods has brought such discretizations to an advanced state.

For some problems, however, whether because of irregular geometry, nonself-adjointness, or the presence of singularities, a good square matrix discretization may not be readily available. The aim of this paper has been to show that in such cases rectangular matrices may offer an eminently practical alternative, often making possible high accuracy solutions with a global representation (hence perfectly smooth in the interior, and very fast to evaluate). We make no claim of guaranteed success, and indeed, in most of our experiments, which are based on new kinds of discretizations with little previous literature, it has been necessary to try several parameter choices to get good accuracy and avoid spurious modes. With further work, more may be learned about these matters and rectangular eigenvalue methods may be developed with guarantees of robustness and accuracy. These methods are easy and flexible and deserve ongoing attention.

Acknowledgements. We are grateful for helpful suggestions from Alex Barnett, Timo Betcke, Toby Driscoll, Mark Embree, Greg Fasshauer, Abi Gopal, Dave Hewett, Norm Levenberg, Rodrigo Platte, Euan Spence, and Alex Townsend.

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