Contents

Chapte	er 1. Basic Preliminaries				
1.1	Introduction	1			
1.2	Poisson's equation in a rectangle				
1.3	Discussion				
1.4	Summation of complex finite Fourier series				
1.5	The solution of tridiagonal systems				
1.6	A numerical example				
Chapte	er 2. Algorithms				
2.1	Introduction	23			
2.2	The case $n = 4 = 2^2$	23			
2.3	The case $n = 2^k$	27			
2.4	Discussion	30			
2.5	Some useful definitions and properties	34			
2.6	The Fourier transform of two real data sequences using a				
	complex DFT routine	36			
2.7	The Fourier transform of 2n (complex) points from two				
	separate n-point transforms (the 'doubling' algorithm)	38			
2.8	The Fourier transform of 2n real data points	40			
2.9	Calculation of Fourier series for real data	41			
2.10	Calculation of cosine series for real data	42			
2.11	Calculation of sine series for real data	45			

4.7

Chapter 3. FFT Solution of Partial Differential Equations						
3.1	Introduction 49					
3.2	Discrete representations; general considerations; boundary					
	conditions	51				
3.3	Two-dimensional second-order problems					
3.3.1	General form soluble by FFT methods					
3.3.2	Elliptic equations in cartesian coordinates	58				
3.3.3	Parabolic equations	66				
3.3.4	Hyperbolic equations	70				
3.3.5	Other coordinate systems and grid configurations	73				
3.4	Higher order equations	74				
3.5	Three-dimensional problems	75				
3.5.1	General considerations	75				
3.5.2	Poisson's equation in cartesian coordinates	76				
3.6	General separable problems	83				
Chapter 4. Cyclic Reduction						
4.1	Introduction	87				
4.2	The reduction procedure	88				
4.3	Matrix factorisation	94				
4.4	Stability	98				
4.5	Bunemann algorithms	101				
4.6	More general cyclic reduction algorithms	105				

The FACR(l) method: optimised reduction

106

Chapte	er 5.	Irregular Regions				
5.1	Introduction					
5.2	Linear	combinations of solutions: unit source method	113			
5.3	Discussion					
5.4	Matrix	formulation	122			
5.5	Applications using splitting rather than imbedding					
5.6	Discuss	sion	132			
Chapte	er 6.	Two methods for more general problems				
6.1	Introdu	uction	135			
6.2	Non-separable elliptic problems					
6.3	Use of	the Laplace transform for linear time-dependent				
	problem	ns	143			
Appen	iix 1					
A1.1	Introduction					
A1.2	The Di	richlet problem	154			
A1.3	The Ne	umann problem	155			
A1.4	The per	riodic problem	157			
A1.5	The syr	mmetric Dirichlet problem (Dirichlet-Neumann				
	condit	lons)	159			
Appendix 2 FFT Fortran computer subroutine						
References						

Index

хi

176