

1077-65-996

Oksana Bihun* (obihun@cord.edu). *A Projective Method for Numerical Solution of Differential Equations.*

We solve boundary and eigenvalue problems for ordinary and partial linear differential equations by projecting their solution spaces onto an n -dimensional space of algebraic or trigonometric polynomials H_n , which we identify with \mathbb{R}^n via an isomorphism $\psi : H_n \rightarrow \mathbb{R}^n$. Let A be a differential operator from the enveloping algebra of $\oplus_{i=1}^d \{1, x_i, \frac{\partial}{\partial x_i}\}$ whose domain is a subset of a suitable Hilbert space H . The projection $P_n : H \rightarrow H_n$ is defined via Lagrangian interpolation or using partial sums of a Fourier series. The differential equation $Au = f$ is reduced to a system of linear equations $A_n u_n = f_n$, where $A_n \in \mathbb{R}^{n \times n}$ is a representation of A , $f_n = \psi P_n f$, and $u_n \in \mathbb{R}^n$ approximates the projection $\psi P_n u$ of a solution u . The dimension of the solution space of the reduced problem depends on the rank of the representation A_n . We prove several formulas that allow to compute the rank of matrix representations of certain linear differential operators. We prove approximation estimates and perform numerous numerical tests, which show a fast convergence rate and high accuracy of the method. (Received September 15, 2011)