

Numerical computation of the fractional Laplacian with $\alpha = 1$ by means of Gaussian hypergeometric functions and fast convolution methods *

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In this paper, we develop a fast and spectrally accurate pseudospectral method to approximate numerically the fractional Laplacian $(-\Delta)^{1/2}$ on \mathbb{R} . More precisely, the change of variable $x = L \cot(s)$, with $L > 0$ and $s \in (0, \pi)$, we allow us to map \mathbb{R} into a finite interval where spectral or psedo-spectral methods might be performed. Indeed, we have obtained the following representation for the fractional Laplacian with $\alpha = 1$ in this new variable applied to elementary trigonometric functions :

$$\begin{aligned} (-\Delta)^{1/2} e^{ik \operatorname{arccot}(x/L)} &= (-\Delta)_s^{1/2} e^{iks} = \frac{-2i}{L\pi(k+2)} - \frac{k}{L} \sin^2(s) e^{iks} + \frac{8i {}_2F_1(1, -k/2 - 1; -k/2 + 2; e^{i2s})}{L\pi(4 - k^2)} \\ &= \frac{-2i}{L\pi(k+2)} - \frac{2ik}{L\pi} e^{iks} \left(\cos(s) + \sin^2(s) \ln(\cot(s/2)) + \sum_{n=0}^{(k-1)/2} \frac{4e^{-i(2n+1)s}}{(2n-1)(2n+1)(2n+3)} \right) \end{aligned}$$

for an odd positive number k . Using the fact that $(-\Delta)_s^{1/2} e^{iks} = \overline{(-\Delta)_s^{1/2} e^{-iks}}$, we obtain it for odd negative numbers. Moreover, the other crucial point of this paper, is the use of a fast convolution algorithm to compute simultaneously $(-\Delta)^{1/2} e^{iks}$ for extremely large sets of odd values of n :

Lemme 1. *Let $M \in \mathbb{N}$, $a_0, a_1, \dots, a_M \in \mathbb{C}$, and $s \in (0, \pi)$. Then,*

$$\begin{aligned} \sum_{l=0}^M a_l (-\Delta)_s^{1/2} e^{i(2l+1)s} &= \frac{-i}{L\pi} \sum_{l=0}^M \frac{2a_l}{2l+3} - \frac{i}{L\pi} \left(\cos(s) \right. \\ &\quad \left. + \sin^2(s) \ln(\cot(s/2)) \right) \sum_{l=0}^M (4l+2) a_l e^{i(2l+1)s} + \frac{i}{L\pi} \sum_{l=0}^M (\tilde{b} * \tilde{c})_l e^{i2ls}, \end{aligned} \quad (1)$$

where P can be any natural number such that $P \geq 2M+1$, and $(\tilde{b} * \tilde{c})_l$ denotes the discrete convolution of the P -periodic sequences \tilde{b}_l and \tilde{c}_l , where

$$\tilde{b}_l = \begin{cases} (16l+8)a_l, & 0 \leq l \leq M, \\ 0, & M+1 \leq l \leq P-1, \end{cases}$$

and

$$\tilde{c}_l = \begin{cases} 1/3, & l = 0, \\ 0, & 1 \leq l \leq P-M-1, \\ \frac{1}{(2(l-P)-3)(2(l-P)-1)(2(l-P)+1)}, & P-M \leq l \leq P-1. \end{cases} \quad (2)$$

The fact that $(\tilde{b} * \tilde{c})_l$ in (1) allows us to compute by means of a fast convolution in $\mathbf{O}(P \log(P))$ operations, whereas if we do a direct calculation we need $\mathbf{O}(P^2)$ operations. Because of this, we are capable of developing an efficient pseudospectral method for the computation of $(-\Delta)_s^{1/2} u(x)$.

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