Computing ultra-precise eigenvalues of the Laplacian within polygons

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The main difficulty in solving the Helmholtz equation within polygons is due to non-analytic vertices. By using a method nearly identical to that used by Fox, Henrici, and Moler in their 1967 paper; it is demonstrated that such eigenvalue calculations can be extended to unprecedented precision, very often to well over a hundred digits, and sometimes to over a thousand digits.

A curious observation is that as one increases the number of terms in the eigenfunction expansion, the approximate eigenvalue may be made to alternate above and below the exact eigenvalue. This alternation provides a new method to bound eigenvalues, by inspection.

Symmetry must be exploited to simplify the geometry, reduce the number of non-analytic vertices and disentangle degeneracies. The symmetry-reduced polygons considered here have at most one non-analytic vertex from which all edges can be seen. Dirichlet, Neumann, and periodic-type edge conditions, are independently imposed on each polygon edge.

The full shapes include the regular polygons and some with re-entrant angles (cut-square, L-shape, 5-point star). Thousand-digit results are obtained for the lowest Dirichlet eigenvalue of the L-shape, and regular pentagon and hexagon.

Keywords: Laplacian eigenvalue; Helmholtz equation; Method of Particular Solutions; point-matching method; polygon; eigenvalue bound

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INTRODUCTION

The task is to calculate very precise eigenvalues of the Laplacian within the shapes shown in Fig. 1, on which may be imposed either Neumann or Dirichlet boundary conditions.

FIG. 1. Four geometries (with abbreviated names) in which a variety of Dirichlet and Neumann eigenvalues are calculated to within at least 100 digits. Of the regular polygons, only the regular pentagon is shown.

The technique is substantially identical to the method used by Fox, Henrici, and Moler [8] (hereafter referred to as “FHM”) who used a method of particular solutions (MPS) called the “point-matching” or “collocation” method to calculate Dirichlet eigenvalues within the now-famous L-shape.

To see what is possible using this method, an assorted set of eigenvalues, all truncated to 100 digits of precision, for the chosen shapes (Fig. 1) is presented in Table III. In addition, three “thousand-digit” results are submitted to the “On-line Encyclopedia of Integer Sequences” [17] (OEIS.org). These results far exceed all previous published results.¹

It is generally a good idea to plot some eigenfunctions if only to inspect the contours and nodal patterns to ensure that one is actually calculating eigenvalues. Several eigenfunction contour plots are shown in Figs. 2, 3, and 7.

FIG. 2. Example contour plots. Blue and yellow areas are opposite sign, and light-dark steps indicate level contours. (a)–(c) Three sets of degenerate Neumann star pairs. (d) (LEFT) A relatively low regular pentagon Dirichlet eigenfunction clearly revealing a pentagram nodal pattern, and (RIGHT) the corresponding star Dirichlet eigenfunction.

Of course, published concerns regarding the numerically ill-conditioned nature of this method must be addressed. Some such concerns were actually identified by FHM, but more recently clarified by Betcke and Trefethen [5] in

¹ Very recently, P. Amore, et al. [1] have independently calculated several highly precise eigenvalues (up to dozens of digits) for various shapes, including the L-shape and the cut-square. They also used the FHM method for some problems, but their focus was on a high-order Richardson extrapolation method with finite elements, which, among other things, can handle more varied shapes. Fortunately, their calculations provide (partial) independent validation of my results.
2004, when they demonstrated the numerical advantages of the so-called “generalized singular-value decomposition” (GSVD) method, a relative to the point-matching method.

Fortunately, the answer to make the point-matching method work is short and simple: One must both (a) select adequate matching points (both number and distribution) and (b) keep enough precision in the intermediate calculations. My empirical observations are that Chebyshev nodes chosen as matching points (as suggested by Betcke and Trefethen [5]) often work well, even where equally-spaced points do not, and the precision of the intermediate calculations must be significantly higher, often several times, than the precision of the eigenvalue.

![Image](image_url)

FIG. 3. Several representative Dirichlet eigenfunctions within the unit-edged regular pentagon. Blue and yellow areas are opposite sign, and light-dark steps indicate level contours. (a) The degenerate pair just below DS-18 (see Fig. 2d, LEFT). (b) Another example that strongly reveals the pentagram nodal pattern. (c) The first eigenfunction with eigenvalue above 100,000, corresponding to the 8139th overall eigenvalue, and having about fifty wavelengths along a pentagon edge ($\lambda \approx 0.020$). Notice how the boundary shape is revealed within the sea of apparent chaos (upper inset). See Eq. (45) for an abbreviated 300-digit eigenvalue bound.

The ability to calculate many digits depends on the convergence rate, and a good way to improve it is to exploit symmetries. Fortunately, this exploitation has the important side-effects of (a) reducing the complexity of the region in which one must work, (b) classifying eigenmodes, and (c) disentangling geometrically degenerate eigenfunctions. Do not underestimate the importance of exploiting symmetry.

At virtually every step in this project, only free software\(^2\) running on modern commodity computer hardware has been used, and with great success. The software of choice is the \texttt{GP/PARI} calculator [19] using the GNU Multiple Precision Arithmetic Library \texttt{gmp} [9] running on a laptop computer with a \texttt{GNU/Linux} operating system and its countless ancillary programs. (Some use was also made of \texttt{maxima} [14] for the occasional symbolic calculation.) This programming environment permits efficient numerical computations while “natively” retaining up to several thousand digits of precision.

Several personal computers were used, but the best was a modern laptop computer with 16 GB RAM and a quad-core i7 processor with eight threads.\(^3\) CPU times are reported using that laptop, and are unavoidably approximate due to multitasking.

Before beginning, it should be made clear that this is a classical and very well-known problem, worked on by many people over the last two-hundred years—with many applications and results. As such, I shall limit the discussion to only those facts that are required to reproduce and possibly extend the present calculations. A thirty-year-old, but still popular and relevant survey of the problem was given by Kuttler and Sigillito [12]. More practically, active investigators, Barnett and Betcke have created \texttt{MPSpack} [2, 3] that helps bring sophisticated eigenvalue calculations closer to the rest of us.

Despite the long history, except for the recent work of P. Amore, et al. [1], who incidentally make this same observation, I am unaware of any published, non-closed-form eigenvalues accurate to just beyond a dozen or so digits for \textit{any} shape not related to the closed-form solutions within the equilateral triangle, rectangle, or circle (ellipse). All eigenvalue results in this report are likely unprecedented.

THE EIGENVALUE PROBLEM

Let $\mathbf{r}$ be a point in the plane described by either Cartesian coordinates “$(x, y)$” or polar coordinates “$(r, \theta)$”, where $x = r \cos \theta$ and $y = r \sin \theta$, and where notation ambiguity is removed by context. The two-dimensional Helmholtz

\(^2\) Typically per the GPL \url{http://www.gnu.org/philosophy/free-sw.html}.

\(^3\) At times, using up to 50 GB swap space.
The adjacent edges lie along lines passing through the non-analytic vertex. Needed so that ∂ are labeled similarly, specifically, ∂x at a positive

The specific form of Ω depends on the symmetry group of the problem, and for this project, define it to be an s-sided polygon with at most one non-analytic vertex from which all edges can be seen. Label the vertices Vα, where α = 1, 2, ..., s; beginning with the non-analytic vertex and proceeding clockwise. (In the example, s = 4.) The edges are labeled similarly, specifically, ∂Ωα connects Vα to Vα+1 (mod s, as required). The “adjacent” edges are ∂Ω1 and ∂Ωs, while the “point-matched” edges are ∂Ωα, where a = 2, 3, ..., s − 1. In this project, the shapes are such that only the adjacent edges lie along lines passing through the non-analytic vertex.

Define the canonical position of Ω as follows. First locate the non-analytic vertex, V1, at the origin, and orient as needed so that ∂Ω1 and ∂Ω2 are independently even or odd. Then, rotate around V1 until ∂Ω2 is parallel to the y-axis at a positive x-value. In this canonical position, each edge ∂Ωα is a segment of the line

\[ L_α : A_α x + B_α y = C_α \]  

\[ \Delta \Psi(k; r) + \lambda \Psi(k; r) = 0 \]  

where Δ is the Laplacian and k = \sqrt{\Lambda} is the usual “wavenumber”. Without a boundary, λ (or k) is treated as a continuous eigen-parameter, and \( \Psi(k; r) \) may describe a free wave with wavelength Λ = 2π/k. The “interior” Helmholtz eigenvalue problem is obtained by restricting r to the interior of a region (one of Fig. 1), and imposing relevant boundary conditions (Neumann or Dirichlet), which constrains λ to a non-accumulating set of discrete eigenvalues, some of which may be degenerate. (The trivial, “closed-form”, Neumann solution, i.e., \( \Psi = \text{constant with } \lambda = 0 \), is completely ignored in this project.)

The point-matching method works if the eigenvalues are non-degenerate. Thus it is very important to deal with degeneracies either by (a) dismissing them or (b) disentangling them using symmetry.

First, closed-form solutions are not only known⁴, but also arbitrarily high in “accidental” degeneracy as one climbs the eigenvalue towers⁵; so after identifying them, simply exclude them from the calculations.

Second, if there is a geometric or reflection symmetry, all eigenfunctions can be sorted into separate symmetry classes—some of which may be closed-form. Doing so effectively splits the problem up into a set of sub-problems, each one with a corresponding symmetry-reduced polygon and edge conditions, and a resulting, non-accumulating, infinite tower of distinct eigenvalues

\[ 0 < \lambda_1 < \lambda_2 < \lambda_3 < \cdots < \lambda_{\alpha} < \cdots , \]  

where α labels the eigenvalue within that tower. Considering only the non-closed-form symmetry classes, it is indeed assumed that there are no degeneracies within such a tower.⁶ Thus, to each non-closed-form symmetry class, we associate a sub-problem, effectively consisting of non-degenerate eigenmodes. A tower of such eigen-pairs for a given symmetry class shall be written as the set

\[ \{ \lambda_\alpha, \Psi_\alpha(r) \mid \alpha = 1, 2, 3, ... \} \]  

where \( \Psi(k_\alpha; r) \equiv \Psi_\alpha(r) \). Degeneracies, of course, may exist between separate symmetry classes, so it may be possible to choose a subset of non-closed-form classes and calculate only those eigenvalues.

It is these symmetry-reduced, sub-problems that we focus on. In the end, one can piece together all of the eigenmodes of each symmetry class to construct the complete spectrum for the chosen shapes in Fig. 1, which restores the rich assortment of symmetries and degeneracies. See, for example, Fig. 10 depicting the lowest seventy-nine eigenvalues of the star.

As is conventional, an edge or a line of symmetry within the shape is said to be “even” or “odd” according to how a corresponding eigenfunction transforms under Riemann-Schwarz reflection. Also, for the purposes of this report, the analyticity of a vertex is defined by whether or not an eigenfunction can be (locally) Riemann-Schwarz reflected around that vertex and remain single valued.⁷

In the current project, not all boundary edges will be either even or odd. Indeed, types of symmetry arise where (a) the eigenfunction satisfies a periodic-like condition such that values along one edge are proportional to values along another edge (star and regular polygon), or (b) a reflection symmetry may be exploited, effectively excluding terms from the eigenfunction expansion (L-shape and cut-square).

To demonstrate the technique, it is necessary to introduce a polygon, Ω, as illustrated in the example of Fig. 4. The specific form of Ω depends on the symmetry group of the problem, and for this project, define it to be an s-sided polygon with at most one non-analytic vertex from which all edges can be seen. Label the vertices Vα, where α = 1, 2, ..., s; beginning with the non-analytic vertex and proceeding clockwise. (In the example, s = 4.) The edges are labeled similarly, specifically, ∂Ωα connects Vα to Vα+1 (mod s, as required). The “adjacent” edges are ∂Ω1 and ∂Ωs, while the “point-matched” edges are ∂Ωα, where a = 2, 3, ..., s − 1. In this project, the shapes are such that only the adjacent edges lie along lines passing through the non-analytic vertex.

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\[ L_α : A_α x + B_α y = C_α \]  

⁴ Among the chosen shapes, the L-shape, cut-square, and regular hexagon have subsets of closed-form solutions. For polygons, a closed-form solution can be written as a finite sum of plane waves, and its eigenvalue is related to π, presently known to 13.3 × 10¹² digits.

⁵ This is related to the increasing number of integer solutions to Diophantine equations \( a^2 = b^2 + c^2 \) (rectangle) and \( a^2 = b^2 + bc + c^2 \) (equilateral triangle).

⁶ Such non-closed-form degeneracies are possible but presumably quite rare. This assumption should be independently verified.

⁷ All non-closed-form solutions in this project have an Ω with exactly one non-analytic vertex. For all eigenfunctions within a given symmetry class, it seems that a vertex will be either analytic or not.
where the constants \((A_a, B_a, C_a)\) are uniquely chosen by requiring that

\[
\hat{r}_{n,a} = A_a \hat{x} + B_a \hat{y}
\]

be an outward pointing unit normal.

The two adjacent edges, \(\partial \Omega_1\) and \(\partial \Omega_s\), at polar angles \(\phi_1\) and \(\phi_s\), respectively, form the non-analytic vertex, which has internal angle

\[
\Delta \phi = \phi_s - \phi_1.
\]

It is also convenient to introduce the abbreviation,

\[
\tilde{\theta} \equiv \theta - \phi_1
\]

Having stated the problem, with some specific restrictions and conventions, the next task is to describe the method of solution, the so-called “point-matching” method.

**THE POINT-MATCHING METHOD**

Precisely following FHM, expand the eigenfunction in a truncated Fourier-Bessel series

\[
\Psi^{[N]}(k; \mathbf{r}) = \sum_{\nu=1}^{N} \xi^{[N]}_{\nu} \psi_{\nu}(k; \mathbf{r})
\]

where the so-called “basis functions” are

\[
\psi_{\nu}(k; \mathbf{r}) = J_{m_{\nu}}(kr) \times \begin{cases} \sin(m_{\nu}\tilde{\theta}), & \partial \Omega_1(\text{odd}) \\ \cos(m_{\nu}\tilde{\theta}), & \partial \Omega_1(\text{even}) \end{cases}
\]

where, as indicated, the choice is based solely on if the adjacent edge \(\partial \Omega_1\) is odd or even; and \(J_{m}(x)\) is the Bessel function of the first kind of order \(m\). The index \(\nu\) runs from 1 to \(N\), here labeling the term in the expansion; and the \(m_{\nu}\) are not yet specified.

When the symmetry requirements and boundary conditions are enforced along both adjacent edges, the \(m\)-values are restricted. It often happens that the adjacent edges are independently even or odd, in which case, the \(m\)-values

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8 To calculate only eigenvalues, we need not normalize these basis functions.
are given by

\[ m_\nu = \frac{\pi}{\Delta \phi} \times \left\{ \begin{array}{ll}
(\nu - 1) & \text{both even} \\
(\nu - \frac{1}{2}) & \text{one odd, other even} \\
\nu & \text{both odd}
\end{array} \right. \]  

(10)

Among the chosen shapes, the L-shape and cut-square have other interesting symmetry-related restrictions on the \( m \)-values due to the fact that these shapes can be obtained by reflecting a 45-90-45 triangle, respectively, six and seven times.

Once the required \( m \)-values are selected, it is important to realize that \( \Psi^{(N)}(k; \bm{r}) \) is an exact solution within the infinite sector \( \phi_1 \leq \theta \leq \phi_2 \). This is true for any positive integer \( N \) and real \( \lambda = k^2 > 0 \) (excluding \( \lambda = 0 \)). The function \( \Psi^{(N)}(k; \bm{r}) \) is specifically crafted to handle the non-analyticity of \( V_1 \) and the boundary or symmetry conditions on the adjacent edges \( \partial \Omega_1 \) and \( \partial \Omega_2 \), exactly.

The above formalism generally applies to the MPS. The next step, unique to the “point-matching” method, is to select \( N \) points,

\[ \mathcal{P}_N : \{ \bm{r}_\mu | \mu = 1, 2, 3, \ldots, N \} \]

(11)
on the non-adjacent edges where the edge conditions may be nontrivially enforced on those edges.\(^9\) This is the same \( N \) that appears in the eigenfunction expansion, Eq. (8). Selecting adequate sets of matching points is a nontrivial task that is key to making the point-matching method work. For the immediate following, assume this has been done.

Enforcing the boundary conditions or symmetry-related edge conditions at the \( N \) matching points yields \( N \) linear equations in the \( N \) expansion coefficients (the \( c_\nu^{(N)} \) in Eq. (8)), and a resulting \( N \times N \) “point-matching matrix”, \( \mathcal{M}^{(N)}(\lambda) \). Linear algebra suggests that the determinant of this matrix must be zero for nontrivial solutions to exist, i.e.,

\[ \left| \mathcal{M}^{(N)}(\lambda) \right| = 0 \]

(12)

This is the so-called “point-matching determinant”, and finding roots of this equation for increasing values of \( N \) is the name of the game.

For a given \( N \), there is an infinite number of roots of the point-matching determinant, but only the first \( \kappa_N \) of them,

\[ 0 < \lambda_1^{(N)} < \lambda_2^{(N)} < \cdots < \lambda_{\kappa_N}^{(N)} \]

(13)
are guaranteed to correspond to actual eigenvalues. The number \( \kappa_N \) is such that if \( N \) is increased to \( N + \Delta N \), this set of roots may become better estimates of the eigenvalues, but new roots may be introduced only for values of \( \lambda \) a little bigger than \( \lambda_{\kappa_N}^{(N)} \).

Thus, for a given eigenvalue, \( \lambda_\alpha \), there is a minimum \( N \)-value, say \( N_{\alpha,1} \), above which Eq. (12) may yield increasingly better estimates as \( N \) is incremented. I conjecture that a more detailed picture shall require \( N_{\alpha,1} \) be big enough so that a gently “wiggling” contour passes continuously through all the matching points—a contour along which the edge conditions are satisfied exactly.\(^10\)

The smallest, problem-dependent value of \( \Delta N \) defines a “properly incremented” set of \( N \)-values, say \( \{ N_\alpha \} \), where its members are

\[ N_{\alpha,i} = N_{\alpha,1} + (i - 1) \Delta N \quad i = 1, 2, 3, \ldots \]

(14)
that yield a corresponding set of approximate eigenvalues

\[ \left\{ \lambda_\alpha^{[N_{\alpha,i}]} \right\} \]

(15)

Provided everything “works”, we then tacitly assume that the approximate eigen-pair converges to the corresponding

\(^9\) For example, if \( \partial \Omega_1 \) and \( \partial \Omega_2 \) are both odd, then \( V_2 \) cannot be used as a matching point.

\(^{10}\) For example, if the point-matched edge is odd, then that contour would be a nodal curve passing through the matching points. If \( N \) is too small for a given eigenvalue, then, for example, two adjacent matching points might not be directly joined by nodal curve, although nodal curves will pass through those matching points.
exact eigen-pair (see Eq. (3)), specifically,
\[
\lim_{N \to \infty} \left\{ \lambda^N_\alpha, \Psi^N(k^N_\alpha; r) \right\} = \{ \lambda_\alpha, \Psi_\alpha(r) \}
\]
where \( N \in \{ N_\alpha \} \). The procedure depends on several factors, most notably, the nature of the vertices and the distribution of the matching points.

**EIGENVALUE BOUNDS**

If the rate of convergence is “exponential”, a very interesting thing happens that might be used to obtain eigenvalue bounds, by inspection. Specifically, the problem may be set up so that that sequence of approximate eigenvalues, Eq. (15), as \( N \) increases, can be made to alternate above and below an asymptote—assumed to correspond to an eigenvalue—in such a way that the peaks of that alternation effectively provide an increasingly narrow bound for that eigenvalue.\(^{11}\) This means we can write
\[
\lambda^N_\alpha < \lambda_\alpha < \lambda_{\alpha+1}^N
\]
where \( N_i \) and \( N_f \) correspond to \( N \)-values of a given minimum and the previous or next maximum, respectively. Table I clearly illustrates that alternation for the L-shape calculation—not only for my modern calculation, but (interestingly) also for the original FHM data.

To calculate many digits, one must estimate the roots of the point-matching determinant, Eq. (12), to a precision somewhat higher than the observed bound, Eq. (17), at a given \( N \)-value. By construction, the eigenvalues are not degenerate, meaning the point-matching determinant only has simple roots, so it is actually quite straightforward to calculate those roots to very high precision.\(^{12}\) This key ingredient—the ability to precisely locate those roots—is a significant advantage of the point-matching method over some other methods, like the GSVD method (which seeks minima of a function).

Another important feature of the point-matching method is that the number of basis functions is maximized for a given number of matching points. With more terms, the approximate eigenfunction better matches the exact eigenfunction.

With a given eigenvalue bound in hand, there are several related and useful numbers one can calculate. They are (a) the relative gap, (b) the approximate number of correct digits, and (c) the global convergence rate; respectively,
\[
\begin{align*}
(a) \quad & \epsilon^N_\alpha = \frac{\lambda_\alpha^N - \lambda_{\alpha+1}^N}{\frac{1}{2} \lambda_\alpha^N + \lambda_{\alpha+1}^N} \\
(b) \quad & D^N_\alpha = -\log_{10} \left( \epsilon^N_\alpha \right) \\
(c) \quad & \rho^N_\alpha = \frac{D^N_\alpha}{N}
\end{align*}
\]
where \( \tilde{N} = \max(N_f, N_i) \) form a new set of \( N \)-values, \( \{ \tilde{N}_\alpha \} \), a subset of \( \{ N_\alpha \} \).

Note that Eqs. (18) provide a practical, numerical definition of what it means to be “exponentially convergent”. Such a practical definition is useful since the exact value of the eigenvalue is never really known. Specifically, if \( \rho^N_\alpha = \rho_\alpha \) is constant wrt \( \tilde{N} \), then the eigenvalue relative gap decays exponentially, i.e.,
\[
\epsilon^{\tilde{N}}_\alpha \sim 10^{-\rho_\alpha \tilde{N}}
\]
as \( \tilde{N} \to \infty \). My observation is that the global convergence rate \( \rho \) for non-closed-form solutions is typically a deceeding function of \( \tilde{N} \).

Convergence rates that permit relatively easy 100-digit results range down to about 1/6 or so, and the best convergence rates for the chosen shapes are typically a little better than 1/2. Note that this reciprocal notation is useful because it reveals how many matching points—or terms in the expansion—must be added to achieve each additional eigenvalue digit. Thus, if \( \rho = 1/4 \), then four additional terms in the expansion and a corresponding four additional matching points will add an additional eigenvalue digit.

\(^{11}\) I first observed this alternation property in 1993 [11] with exponentially-convergent closed-form solutions.

\(^{12}\) The point-matching determinant changes sign as one passes a root, i.e., provided that \( \delta \lambda \) is sufficiently small, then if \( \left| \lambda(\lambda) \times \lambda(\lambda + \delta \lambda) \right| < 0 \), then the root is in the interval \( (\lambda, \lambda + \delta \lambda) \). Without knowing the smallest gap between eigenvalues, it is important to independently locate each eigenvalue. The GSVD method is perhaps better suited to sweep an interval to locate eigenvalues.
To report a bound, suffix the matching digits with a rounded-up superscript and a rounded-down subscript. This conservative approach helps ensure that the reported bound will include the true eigenvalue. To illustrate, consider the relatively difficult-to-calculate, lowest Dirichlet eigenvalue within a 256-sided regular polygon (area=π). It is first precisely calculated to

\[
\lambda = \begin{cases} 
5.78318762036894287572892661... & \text{for } N_1 = 930 \\
5.78318762036894287578671658... & \text{for } N_7 = 929 
\end{cases}
\]  

(20)

This calculation used \( N = 282, 283, ..., 929, 930 \); while judiciously skipping \( N \)-values, and stopping when \( \epsilon < 10^{-20} \). Very reliably, even and odd \( N \)-values provided lower and upper bounds, respectively. From that result, one may write the bound

\[
\lambda = 5.7831876203689428757^{868}_{289}
\]  

(21)

for \( \tilde{N} = 930 \). For this example, \( \epsilon = 9.99 \times 10^{-21} \), \( D = 20.00 \), and \( \rho = 1/46.5 \). To get that twenty-digit result took almost two CPU days. Despite achieving only twenty digits, this example does exhibit exponential convergence. Indeed, more detailed inspection reveals the relationship

\[
\epsilon[\tilde{N}] \approx 10^{-5.73 + \tilde{N}/65.1}
\]  

(22)

based on \( 280 \leq \tilde{N} \leq 930 \), which specifically indicates exponential convergence.\(^\text{13}\) Incidentally, for comparison, the best “published” value may be calculated with Eq. (43), yielding \( \lambda \approx 5.783187620368946869... \), of which the first fifteen (underlined) digits appear to be correct. I am unaware of any efforts to calculate this particular eigenvalue.

Note that above a few dozen eigenvalue digits, either the “correct digits” (e.g., 5.78...28757) or the “correctly rounded digits” (e.g., 5.78...2876) may seem more impressive than the actual bound. But the bound is nevertheless useful because the exact value is not known, and one may not know otherwise where to stop counting correct digits.

It is the alternation property that provides the bounds, but what causes that alternation? By considering the necessary continuous contour through the matching points along which the boundary or symmetry conditions are satisfied exactly, I offer a simple heuristic explanation.\(^\text{14}\) Such a contour defines an area \( A_N \) in which \( \{\lambda_\alpha[N], \Psi[N](k_{\alpha}, r)\} \) is an exact solution. As matching points are added, that area not only approaches the polygon area, \( A \), but I conjecture that the contour “flips”, analogous to “\( \sin \rightarrow -\sin \)”; and that such a flipping causes the area to alternate above and below the polygon area. Since the area difference is very small,\(^\text{15}\) using \( \lambda_\alpha[N]A_N \approx \lambda_\alpha A \), it becomes plausible that such a flipping causes the alternation.

My empirical observation is that if there is exponential convergence, then it becomes more likely that flipping occurs with each proper increment the closer the matching-point distribution is to being equally-spaced. More optimal (or necessary) Chebyshev distributions give better convergence rates, but quite often require several proper increments to flip. In that case, the number of proper increments is often irregular, but may become more regular for higher \( N \)-values. Any automatic program should make sure that what appear to be upper and lower limits are actually so.

Note that this eigenvalue bounding technique is related to, but slightly different from the conventional approach of using the approximate eigenfunction along the point-matched edges, as in the Moler-Payne method \([15]\). A practical difference is that one need not calculate the coefficients (to evaluate the eigenfunction along the point-matched edges) to calculate the upper and lower limits to the eigenvalue. Instead, the eigenvalue bound here is identified by “simply” watching roots of the point-matching determinant as \( N \) is increased. However, ease of calculation may not be the only advantage: It may indeed provide better bounds, as demonstrated with the L-shape calculation below.

To make all of this work well, one must identify symmetries, select polygons and adequate matching point distributions, and calculate precise values of the point-matching determinant for a properly incremented set of \( N \)-values. For a given problem, this may be an iterative procedure as one discovers new things.

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\(^\text{13}\) Going from \( \tilde{N} = 280 \rightarrow 930 \), the global convergence rate decreases from \( 1/27.9 \rightarrow 1/46.5 \). Asymptotically, \( \rho[\tilde{N}] \sim 1/65.1 \).

\(^\text{14}\) This is certainly not a mathematical proof, but is quite plausible.

\(^\text{15}\) The area difference for a 100-digit eigenvalue is \( \Delta A/A = 10^{-100} \). Whimsically compare the area of a drum (vibrating membrane) with a diameter matching that of the universe, i.e., \( R = 47 \times 10^9 \) fm. \( A = 6.1 \times 10^{65} \text{ m}^2 \), to the area change equal to the cross-sectional area of a proton, i.e., \( R = 0.88 \text{ fm} \), \( \Delta A = 2.4 \times 10^{-30} \text{ m}^2 \). This \( \Delta A/A = 4.0 \times 10^{-84} \) is some fifteen orders of magnitude larger.

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**THE MATCHING POINTS**

Next consider the nontrivial task of choosing matching points. Each problem will have a specific choice, but there are some common strategies. Suppose each point-matched edge \( \partial \Omega_a \) has \( n_a \) matching points at which the edge
conditions may be nontrivially satisfied.

For the point-matching method to work well, it is somewhat important that—as \( N \) is incremented—the same proportion of matching points be used on each edge, and the spacing and distribution should also be approximately similar on each edge. These requirements help define a “proper increment”, Eq. (14).

It is also recommended that the maximum gap between matching points is always smaller than some empirically determined fraction of the free wavelength, \( \Lambda = 2\pi/k \). This will help ensure that the contour connecting matching points does indeed pass continuously through all the matching points.

Equally-spaced matching-points seem quite popular and easy to program, but these do not always work and are certainly not the best. It seems that crowding points near vertices is good practice since that is usually where the contour tends to deviate from the polygon edge the most: Crowding the points constrains the contour better.

Chebyshev nodes usually yield excellent results and happen to be quite easy to program. Indeed, let \( s = 0 \) to \( \ell \) measure the position along a point-matched edge \( \partial \Omega_a \), then

\[
s_\mu = \frac{\ell}{2} \left[ 1 - \cos \left( \frac{\mu - \frac{1}{2}}{n_a} \pi \right) \right]
\]

where \( \mu = 1, 2, 3, ..., n_a \) is a canonical set of Chebyshev nodes. This distribution has points very close to the end-points, and a relative crowding near those end-points. Variations may be used, for example, to ensure more crowding near acute, distant vertices.

THE POINT-MATCHING MATRIX

Armed with an adequate selection of matching points, the next task is to describe the matrix elements. Each point-matched edge, \( \partial \Omega_a \) with \( n_a \) matching points, can be odd, even, or satisfy a periodic-type requirement; and each will yield \( n_a \) rows of the point-matching matrix.

\textbf{Odd point-matched edge}

If the point-matched edge \( \partial \Omega_a \) is odd, the \( n_a \) rows are obtained by equating \( \Psi^{[N]}(k; r) \) at the \( n_a \) matching points to zero. Specifically,

\[
\Psi^{[N]}(k; r_\mu) = 0 \quad r_\mu \in \partial \Omega_a(\text{odd}),
\]

which yields \( n_a \) rows,

\[
\mathcal{M}_{\mu\nu}^{[N]}(\lambda) = J_m(\lambda) \times \left\{ \sin(m_r\hat{\theta}_\mu), \partial \Omega_1(\text{odd}) \cos(m_r\hat{\theta}_\mu), \partial \Omega_1(\text{even}) \right\}
\]

The vast majority of published accounts of all variants of the MPS use Dirichlet boundary conditions, so this is perhaps a well-known result. It is also relatively easy to program.

\textbf{Even point-matched edge}

If the point-matched edge \( \partial \Omega_a \) is even, the formulas are also elementary and easy to program, but a little long. These results appear to be less well-known, so they may be of some utility.

First recall equations (4) and (5), which define a line—a segment of which forms edge \( \partial \Omega_a \)—and an “outward-pointing” unit normal, \( \hat{r}_{n,a} \). Equating the normal derivative of \( \Psi^{[N]}(k; r) \) at the \( n_a \) matching points to zero shall yield the corresponding \( n_a \) rows of the matrix. Specifically,

\[
\frac{\partial \Psi^{[N]}(k; r)}{\partial r_{n,a}} \bigg|_{r_\mu} = 0 \quad r_\mu \in \partial \Omega_a(\text{even})
\]
Although most of this analysis applies to all regular polygons, I shall exclude the closed-form solutions, as explained above.

and 2-dim irreps lead to, respectively, non-degenerate and doubly-degenerate towers of eigenvalues.

If fundamental region, and (RIGHT) the kite-shaped region for the doubly degenerate eigenmodes. Values of an even (Q-parity), doubly-degenerate eigenfunction are proportional to each other at points P and P'.

FIG. 5. (LEFT) A regular polygon with an even apothem (dashed) on the positive x-axis, (CENTER) the triangular fundamental region, and (RIGHT) the kite-shaped region for the doubly degenerate eigenmodes. Values of an even (Q-parity), doubly-degenerate eigenfunction are proportional to each other at points P and P'.

where

\[ \frac{\partial \Psi}{\partial r_{n,a}} = A_a \frac{\partial \Psi}{\partial x} + B_a \frac{\partial \Psi}{\partial y}. \]  

(27)

To make the formulas less cumbersome, split \( \mathcal{M} \) into two \( N \times N \) matrices, \( \mathcal{X} \) and \( \mathcal{Y} \), such that

\[ \mathcal{M}^{[N]}_{\mu \nu} = A_a \mathcal{X}^{[N]}_{\mu \nu} + B_a \mathcal{Y}^{[N]}_{\mu \nu}. \]  

(28)

Differentiating the basis functions and evaluating at the matching points yields

\[ r_\mu^2 \mathcal{X}^{[N]}_{\mu \nu} (\lambda) = \begin{cases} 
    m_\nu \left[ x_\mu \sin(m_\nu \hat{\theta}_\mu) - y_\mu \cos(m_\nu \hat{\theta}_\mu) \right] J_{m_\nu} (kr_\mu) - kr_\mu x_\mu \sin(m_\nu \hat{\theta}_\mu) J_{1+m_\nu} (kr_\mu), \quad \partial \Omega_1 \text{(odd)} \\
    m_\nu \left[ x_\mu \cos(m_\nu \hat{\theta}_\mu) + y_\mu \sin(m_\nu \hat{\theta}_\mu) \right] J_{m_\nu} (kr_\mu) - kr_\mu x_\mu \cos(m_\nu \hat{\theta}_\mu) J_{1+m_\nu} (kr_\mu), \quad \partial \Omega_1 \text{(even)} 
\end{cases} \]  

(29a)

\[ r_\mu^2 \mathcal{Y}^{[N]}_{\mu \nu} (\lambda) = \begin{cases} 
    m_\nu \left[ x_\mu \cos(m_\nu \hat{\theta}_\mu) + y_\mu \sin(m_\nu \hat{\theta}_\mu) \right] J_{m_\nu} (kr_\mu) - kr_\mu y_\mu \sin(m_\nu \hat{\theta}_\mu) J_{1+m_\nu} (kr_\mu), \quad \partial \Omega_1 \text{(odd)} \\
    m_\nu \left[ -x_\mu \sin(m_\nu \hat{\theta}_\mu) + y_\mu \cos(m_\nu \hat{\theta}_\mu) \right] J_{m_\nu} (kr_\mu) - kr_\mu y_\mu \cos(m_\nu \hat{\theta}_\mu) J_{1+m_\nu} (kr_\mu), \quad \partial \Omega_1 \text{(even)} 
\end{cases} \]  

(29b)

To calculate eigenvalues, one may absorb the factor \( r_\mu^{-2} \) into the expansion coefficients since it is common to each term in the row.

In most of my examples, \( A_2 = 1 \) and \( B_2 = 0 \), but Neumann eigenvalues of the cut square shall also require \( A_3 = 0 \) and \( B_3 = 1 \).

**Periodic-type edge (dihedral symmetry)**

Next consider the periodic-type boundary conditions that arise if the geometry has dihedral symmetry. Although this analysis is rather elementary, it too seems to be rarely discussed in the context of this problem. Since the regular polygon has dihedral symmetry, it will be used to most efficiently develop the matrix elements; but it also applies to another chosen shape, the 5-point star.

To that end, consider a \( \sigma \)-sided regular polygon (and other diagrams) shown in Fig. 5, with vertex angle \( \beta = (\sigma - 2)\pi / \sigma \). The symmetry group of this shape is the dihedral group, \( D_\sigma \), of degree \( \sigma \) or order \( 2\sigma \). To work out the symmetry properties, first center the polygon on the origin with an apothem on the positive x-axis, as shown in Fig. 5 (LEFT). The dihedral group is generated by \( R \), a counter-clockwise rotation by \( \alpha = 2\pi / \sigma \), and \( Q \), a reflection through the x-axis, i.e., \( Q : y \rightarrow -y \).

The dihedral group has only 1-dim and 2-dim irreducible representations (irreps), so let \( \eta_1 \) and \( \eta_2 \) count those irreps. If \( \sigma \) is odd or even, then \( \eta_1 = 2 \) or \( \eta_1 = 4 \), respectively. Knowing \( \eta_1 \), we have \( \eta_2 = (2\sigma - \eta_1) / 4 \). These 1-dim and 2-dim irreps lead to, respectively, non-degenerate and doubly-degenerate towers of eigenvalues.

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16 Although most of this analysis applies to all regular polygons, I shall exclude the closed-form solutions, as explained above.
Since \( Q^2 = 1 \), define a “Q-parity” such that any non-degenerate eigenfunction is either even or odd according to that parity. For the doubly degenerate pairs of eigenfunctions, one can always be made odd and the other even, and assume that this is done. Use a subscript to denote the Q-parity, as in

\[
\begin{align*}
\varphi_e(x, y) &= +\varphi_e(x, y) & \varphi_o(x, y) &= -\varphi_o(x, y) \\
\varphi_e(r, \theta) &= +\varphi_e(r, \theta) & \varphi_o(r, \theta) &= -\varphi_o(r, \theta)
\end{align*}
\]

where \( \varphi(r) \) denotes a function in the regular polygon centered at the origin. An obvious but relevant fact is that all odd Q-parity functions are zero on the \( x \)-axis, i.e., \( \varphi_o(x, 0) \equiv 0 \).

For the regular polygon, the fundamental region may be chosen to be the shaded triangle of Fig. 5 (LEFT) because the entire polygon may be obtained from that triangle via group operations. Relevant to this project, it is a right triangle with two other angles

\[
\frac{\alpha}{2} = \frac{\pi}{\sigma} \quad \text{and} \quad \frac{\beta}{2} = \frac{(\sigma-2)\pi}{2\sigma}.
\]

where \( \sigma = 3, 4, \text{and sometimes 6} \).

For the non-degenerate eigenfunctions, the triangular fundamental region becomes \( \Omega \). If \( \sigma \) is even, there are eight possible sets of edge conditions on this triangle since all its edges can be independently even or odd. But, if \( \sigma \) is odd, there are only four possible sets because the regular polygon’s apothem must have the same symmetry as its circumradius (line connecting its center to a vertex).\(^{17}\) When \( \Omega \) is put in its canonical position, Fig. 5 (CENTER), it should become clear how to calculate the matrix elements for the non-degenerate eigenvalues.

For the doubly-degenerate eigenfunctions, we have an interesting choice. Since the group transformations form linear combinations of degenerate eigenfunctions, we may either (a) solve for both of the degenerate eigenfunctions within the fundamental region or (b) solve for one of the degenerate eigenfunctions in an area twice as large. In both cases, we can reconstruct both functions using the \( 2\sigma \) group transformations. Since choice (b) requires only one function, it shall be the better choice.

By reflecting the fundamental region about its hypotenuse to form the kite-shaped quadrilateral, we obtain the only polygon that is both twice as large and has (at most) one non-analytic vertex from which all edges can be seen. This kite quadrilateral thus becomes \( \Omega \) for the doubly-degenerate eigenmodes.\(^{18}\)

Cut this kite-quadrilateral out of the polygon as shown in Fig. 5 (LEFT), but before re-orienting it, observe that if we “rotate” the even Q-parity eigenfunction, we get the simple but important result that

\[
\varphi_e(r, \alpha) = \cos(\gamma \alpha) \varphi_e(r, 0)
\]

where \( \gamma = 1, 2, ..., \eta_2 \). The effective purpose of \( \gamma \) is to identify to which one of the \( \eta_2 \) doubly-degenerate eigenvalue towers this eigenfunction belongs.\(^{19}\) (Note that this is where we used \( \varphi_o(r, 0) \equiv 0 \)).

That periodic-type symmetry relationship, Eq. (32), is useful because it relates values of an (even) eigenfunction on the positive \( x \)-axis (an apothem) to values of the same (even) eigenfunction on a neighboring apothem, i.e., at points \( P \) and \( P' \).

When that kite quadrilateral is re-oriented to its canonical position, Fig. 5 (RIGHT), the apothems become points \( \Omega \). Note how the points \( P \) and \( P' \) are mapped. The subscript “\( e \)” is retained to remind us that we only need to consider this member of the degenerate pair to determine the eigenvalue tower.

Since the regular polygon is assumed to have either Dirichlet or Neumann boundary conditions, the adjacent edges (\( \partial \Omega_1 \) and \( \partial \Omega_2 \)) are either both odd or both even. In this case, referring to Eq. (10), we can use

\[
\begin{align*}
\sin((\nu + 1) \beta - \theta)) &= -(-1)^\nu \sin(\nu \theta) \\
\cos((\nu + 1)(\beta - \theta)) &= -(-1)^\nu \cos((\nu - 1) \theta)
\end{align*}
\]

\(^{17}\) This counting and the value of \( \eta_2 \) are related.

\(^{18}\) The other obvious choice, the \( \alpha/2-\beta/2 \) triangle, has two non-analytic vertices.

\(^{19}\) To unify the expressions, one may include \( \gamma = 0 \) (all \( \sigma \)) and \( \gamma = \sigma/2 \) (even \( \sigma \)) for the even-parity, non-degenerate towers, but this is not done here because \( P' \) is not on the boundary of triangular fundamental region. It is easier to keep the solutions corresponding to 1-dim and 2-dim irreps separated.
to combine Eqs. (8) and (33), yielding,

\[
0 = \sum_{\nu=1}^{N} C_{\nu}^{[N]} \{ (-1)^{\nu} + \cos(\gamma \alpha) \} J_{m_\nu}(kr) \times \begin{cases} 
\sin(m_\nu \theta), & \partial \Omega_1 \text{(odd)} \text{ and } \partial \Omega_4 \text{(odd)} \\
\cos(m_\nu \theta), & \partial \Omega_2 \text{(even)} \text{ and } \partial \Omega_3 \text{(even)}
\end{cases}
\] (35)

Evaluating this equation at each of the matching points on \( \partial \Omega_2 \) establishes \( N/2 \) equations for the \( N \) expansion coefficients; while the other \( N/2 \) equations are obtained by using the fact that \( \partial \Omega_2 \) is even. Requiring nontrivial solutions (for the expansion coefficients) leads to these \( N/2 \) rows of the point-matching matrix

\[
M_{\mu}^{[N]}(\lambda) = \{ (-1)^{\nu} + \cos(\gamma \alpha) \} J_{m_\nu}(kr_\mu) \times \begin{cases} 
\sin(m_\nu \theta_\mu), & \partial \Omega_1 \text{(odd)} \text{ and } \partial \Omega_4 \text{(odd)} \\
\cos(m_\nu \theta_\mu), & \partial \Omega_2 \text{(even)} \text{ and } \partial \Omega_3 \text{(even)}
\end{cases}
\] (36)

while the other \( N/2 \) rows are obtained using the fact that \( \partial \Omega_2 \) is even.

There are really two point-matched edges, but that periodic-type boundary condition, Eq. (33), enables us to use one point-matched edge, twice. This requires that \( N \) be even, with \( N/2 \) points on edge \( \partial \Omega_2 \), and \( N/2 \) corresponding “phantom” points on \( \partial \Omega_3 \) which aren’t actually numerically needed.

As it happens, the symmetry group of the star is \( D_5 \), i.e., the same as the regular pentagon. The fundamental region is a triangle with one non-analytic vertex (see Fig. 9), and the region \( \Omega \) for the doubly degenerate eigenfunctions is an arrowhead quadrilateral (see Fig. 4), also with one non-analytic vertex—this time, a re-entrant vertex. To accommodate the star (and other polygons with dihedral symmetry), Eq. (36) is changed by replacing \( \theta_\mu \) with \( \bar{\theta}_\mu = \theta_\mu - \phi_1 \), see Eq. (7).

As is common practice, the eigenfunctions can be identified by their nodal and antinodal patterns. With dihedral symmetry, the non-degenerate eigenfunctions have a maximal set of criss-crossing even and odd lines of symmetry. These are obtained by Riemann-Schwarz reflecting the eigenfunction within the triangular fundamental region to flesh out the full eigenfunction.

Every problem with such dihedral symmetry will have at least two towers of non-degenerate eigenfunctions, here named the “symmetric” \( S \) and the “antisymmetric” \( A \), which have all even and odd lines of symmetry, respectively. If \( \sigma \), as in “\( D_\sigma \)”, is even, then there are two more non-degenerate symmetry classes that have lines of symmetry that alternate, even and odd, as one proceeds around the polygon. These might be named \( S' \) and \( A' \) according to even and odd \( Q \)-parity, respectively.

The doubly degenerate eigenfunctions can be similarly identified by the nodal and antinodal patterns since these functions have [at least] \( \gamma \) nodal \textit{curves} crossing at the origin. Since the complexity of the nodal pattern increases with \( \gamma = 1, 2, \ldots, \eta_2 \); and we already used the symbol \( A \), label these \( \eta_2 \) symmetry classes using \( B, C, D, \ldots \); and when identifying a particular eigenfunction, suffix with an \( e \) or \( o \) to indicate \( Q \)-parity, as in \( B_e \) or \( B_o \).\(^{21}\)

**SOME NUMERICAL CONSIDERATIONS**

When calculating the point-matching determinant, it is important that all calculations be carried out to relatively high precision. To get the process started, first calculate a low precision eigenvalue bound in order to estimate the convergence rate, \( \rho \). Then use that to estimate the \( N \)-value targeting a high precision bound, accurate to, say, \( D \) digits, i.e., \( N \leftarrow D/\rho \). To set the precision for this new calculation, use the rule-of-thumb requiring at least 1.2\( N \) digits in the intermediate calculations. If the process works, the precision was adequate. If not, try increasing it.

The roots of the determinant must certainly be found to a precision better than the desired \( D \) digits of the eigenvalue, perhaps to within 1.2\( D \) digits. I observed that for \( D \) beyond a few dozen digits, the point-matching determinant becomes quite linear in \( \lambda \), so a simple secant-based root-finding algorithm works very well.

If one pursues hundreds of digits, the computer language must be able to handle arbitrary-precision calculations efficiently. Whatever programming environment you use, be sure that the numerics are good, especially the fractional-order Bessel functions.\(^{22}\)

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\(^{20}\) Not just the regular polygons or the star. It is an exercise in geometry to figure out all of the specific shapes with dihedral-symmetry that also yield exponentially-convergent eigenfunction expansions (per the current procedure).

\(^{21}\) Of course the division of eigenfunctions according to dihedral symmetry is hardly new. For example, Cureton and Kuttler [7] identify the symmetry classes for the regular hexagon, which can be lined up using \( A = S_0, B_{o} = S_1, C_{o} = S_2, S' = S_3, S = C_0, B_{e} = C_1, C_{e} = C_2, \) and \( A' = C_3 \); where the \( S_0-C_3 \) are class names in that reference.

\(^{22}\) For example, and rather unfortunately, the \texttt{maxima} function \texttt{bessel\_j} does not seem to respect \texttt{fp\_prec}. 
EXAMPLES

My main project is the regular pentagon, for which I have so-far calculated the lowest 8139 Dirichlet eigenvalues to at least 60 correctly rounded digits. See Figs. 2 and 3 for several plots, including the highest one in that set; and—as presented in Table III—some hundred-digit eigenvalue results. Except for those examples, I find it more interesting to use other shapes to demonstrate the eigenvalue calculation and bounding methods.

L-shape

This project would not be complete without considering the famous L-shape formed by joining two unit-edged squares to adjacent edges of a third, as shown in Fig. 6. For this, I shall limit the scope to calculating the lowest Dirichlet eigenvalue. The first one-hundred digits of this eigenvalue appear in Table III, and an abbreviated bound is

$$\lambda_1 = 9.6397238440219410527 \cdots 27494610057016061858^{59832}$$

where the leading and trailing digits of the 1001-digit result are shown. The first 1001 decimal digits of this number are listed as \text{http://www.oeis.org/A262701} [17].

The 2004 influential “Reviving the Method of Particular Solutions” by Betcke and Trefethen [5], which, among other things, examines the L-shape as an example, and apparently provides the best modern reference for this shape. Despite that, I regress back to 1967 and use FHM as a starting point.

Following FHM, fully exploit symmetry to yield a square region, \( \Omega \), in its canonical position as shown by the shaded region of Fig. 6. This means we can use Eq. (8) with \( m \)-values

$$m_\nu = \frac{2}{3} \left( 2 \left\lfloor \frac{3\nu}{2} \right\rfloor - 1 \right)$$

where \( \lfloor x \rfloor \) is floor\( (x) \). The expression in parentheses gives the required sequence \{1, 5, 7, 11, 13, \ldots \}; i.e., (positive) integers on either side of the integers in \{0, 6, 12, \ldots \}, which are appropriate for the lowest Dirichlet eigenmode.

Now, consider a near repeat of the FHM calculation for an “apples-to-apples” comparison—this time using arbitrary precision and much higher \( N \)-values. To do this exercise, (a) choose equally-spaced matching points on \( \partial \Omega_2 \) and \( \partial \Omega_3 \); (b) impose \( \partial \Psi(k; r, \theta)/\partial \theta = 0 \) at \( V_2 \) and \( V_3 \); and (c) use the proper increment of \( \Delta N = 2 \). Then, to numerically verify the alternating/converging nature, calculate every approximate eigenvalue for even \( N \) from 4 to just over 260.\(^{23}\) The results for \( N = 4, 6, \ldots, 32, 254, \ldots, 260 \) are shown in Table I, which illustrates the alternation.

FHM reported the eight-digit 9.639723844 (FHM Table 3) eigenvalue bound, and they indicate calculations up to \( N = 26 \) (FHM Table 2). FHM round-off error appears to become significant for \( N > 14 \), so use my very low-order \( N = 12 \) and 14 numbers for that “apples-to-apples” comparison. By inspection, the bound is 9.639723844. This happens to be slightly better, but the emphasis should be placed on the ease with which this bound is obtained.

\(^{23}\) That highest \( N \) value yields 100 correct digits in the eigenvalue, and altogether, takes about one hour of CPU time. Also note that requirement (b) was imposed by FHM for numerical reasons, I impose it here to accurately reproduce their results.
Interestingly, FHM data is essentially the same as mine out to ninth decimal place, so that original FHM ($N = 12$ and 14) data might be used to bound the eigenvalue to around eight digits without using Moler-Payne, however, without more precision and higher N-values, it is not obvious that the alternation may be used to bound the eigenvalue. Note that the $N$-value used in the FHM Moler-Payne calculation was not indicated.

| $N$  | FHM $\lambda$ | $\lambda^*$  |
|------|---------------|---------------|
| 4    | 9.658161723   | 9.658161723   |
| 6    | 9.639624491   | 9.639624491   |
| 8    | 9.6397266319  | 9.639726632   |
| 10   | 9.63972370221 | 3703          |
| 12   | 9.639723854826| 3855          |
| 14   | 9.6397238430369| 3844        |
| 16   | 9.6397238412442| 3844        |
| 18   | 9.639723841010281| 3845    |
| 20   | 9.63972384023611| 3845        |
| 22   | 9.6397238402175875| 3845      |
| 24   | 9.63972384021905466| 3844      |
| 26   | 9.63972384021937668| 3846      |
| 28   | 9.639723840219415358|         |
| 30   | 9.639723840219409820|         |
| 32   | 9.63972384021941063271|         |
|      | ...          | ...          |
| 254  | 9.6[...50087967864481|       |
| 256  | 9.6[...50087967892906| $\cdots$78$^{1/2}$ |
| 258  | 9.6[...5008796788742560| $\cdots$78$^{3/5}$ |
| 260  | 9.6[...500879678848247| $\cdots$788$^{4/5}$ |

Except for the P. Amore et al. [1] recent effort, I believe the best published result is the decade-old, 13-digit correctly rounded result of Betcke and Trefethen [5], 9.63972384402$^{22-}$16. To make a reasonable comparison, they used the GSVD method, no symmetry reduction, 240 = 4 × 60 equal-spaced boundary matching points (excluding all vertices) on four point-matched segments, 50 randomly-selected interior points, only 15 basis-functions, and machine-precision. That required minimizing the smallest generalized singular value of a $(50 + 240) \times 240$ matrix and (to obtain the MP-type bounds) estimating the function values on the point-matched edge.

Using the current method, which has a better distribution of points (by including vertices and actually being evenly spaced) and taking full advantage of symmetry, a similar looking bound 9.63972384402$^{24-}$16 is achieved by comparing the $N = 20$ and 22 approximate eigenvalues. This result required a few seconds of CPU time. Although not an “apples-to-apples” comparison, it does indicate significantly less numerical effort is required to obtain a similar result.

Next, I extend the calculations from $N = 814$ up to 826, still using equally-spaced matching points$^{24}$, to obtain a 300-digit result with an overall convergence rate of 1/2.75. This took about a day of CPU time.

Then, I switched to Chebyshev-distributed points (very similar to those shown in Fig. 8 for the cut-square), which improved the convergence rate to very close to 1/2. This allowed calculation of a 400-digit result at a similar $N = 816$, after another CPU day. By extending $N$-values up to about 2100, “thousand-digit” results may be obtained after several weeks of CPU effort. This illustrates how exploiting symmetry and judiciously choosing matching points permits one to extend results to very high precision.

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$^{24}$ ... but abandoning the $\partial \Psi / \partial \theta = 0$ requirement at $V_2$ and $V_3$
The sole and limited purpose of this example is to illustrate the bounding method for the apparently difficult shape shown in Fig. 8, which I call the “cut square” since it is formed by cutting a triangle out of a unit-edged square. It has six edges and a $7\pi/4$ re-entrant vertex. It was inspired entirely by an example in Reference [21]. Those authors, Yuan and He, were apparently unaware of the then-recent relevant work by Trefethen and Betcke [5, 20], but nevertheless provide an interesting discussion on the L-shape and this cut-square shape—as they attempt to bound eigenvalues. Of note is that those authors point out that this shape has no symmetry, but indeed it does.

For this polygon, calculations of both Dirichlet and Neumann eigenvalues are demonstrated. Because of the very high convergence rate of $\rho \approx 1/2$, with modest effort, the lowest three eigenvalues for each type are calculated to 200 digits, with 100-digit truncated values presented in Table III.

The first challenge is to identify the symmetries and classify the eigenmodes. To do this, first consider the Dirichlet modes and expand the eigenfunction (Eqs. 8 and 9, choosing “sin”) about the re-entrant vertex with

\[ m_\nu = \frac{4\nu}{7} \quad \text{where} \quad \nu = 1, 2, 3, \ldots, N. \]  

By calculating the eigenfunction coefficients (the $c_\nu$ in Eq. (8)), a pattern is revealed where, for a given eigenfunction, many coefficients are zero. That lead to a simple discovery of a symmetry quite analogous to that of the L-shape. By inspection of the calculated coefficients, it became obvious that (a) closed-form modes are selected by choosing integral $m$, while (b) any non-closed-form eigenmode belongs to one of three classes (here labeled A, B, and C) obtained by choosing positive $\nu$-values on either side of multiples of seven. To best reveal the pattern, line up the possible $m$-values,

\[ m = [0, A, B, C, C, B, A, A, B, C, C, B, A, 4, A, B, C, C, B, A, C, A, B, C, A, C, 8, 8, A, A, \cdots] \]  

where the zero is shown but used only for the closed-form Neumann solutions.

The fundamental region for the closed-form modes appears to be the 45-90-45 triangle. However, the smallest region in which I can solve the problem for the non-closed-form classes appears to be twice as large, $2/7$ of the total area, which can be chosen to be the square region in the first quadrant. Thus, for the non-closed-form modes, there are two point-matched edges meeting at right angles—as with the L-shape.

I found that a Chebyshev-like distribution of matching points, equally divided between the two matching edges on the square in the first quadrant, and crowded near the 90-degree corners ($V_2$ and $V_3$), yields excellent convergence rates. Because of these choices, $N$ must be even, and very specifically,

\[ p_N : (x_\mu, y_\mu) = \begin{cases} 
\left( \frac{1}{2}, \frac{1}{4} \right) \left[ 1 - \cos \left( \frac{\mu - \frac{1}{2}}{N/2} \pi \right) \right] & \text{for} \quad \mu = 1, 2, \cdots, \frac{N}{2} \\
\left( \frac{1}{2}, \sin \left( \frac{\mu - \frac{1}{2}}{N/2} \pi \right), \frac{1}{2} \right) & \text{for} \quad \mu = \frac{N}{2} + 1, \frac{N}{2} + 2, \cdots, N \end{cases} \]  

Incrementing $\mu$, these matching points start near $V_2$, and end near the midpoint of $V_3$ and $V_4$, as shown in Fig. 8.

25 Very recently, P. Amore et al. [1] also examined this shape and discovered other interesting symmetry properties, and were also able to calculate very precise Dirichlet eigenvalues. They reported 40-digit MPS results, which do agree with my results.

26 This generally identifies a clever technique that can be used to empirically discover symmetries if they are not obvious or one is not inspired to figure it out from first principles. FHM has indications of this technique.
A sweep of the interval from $\lambda = 0$ to 100 reveals the first three Dirichlet eigenvalues, which belong to class A, B, and C; respectively. Initial bounds (within $\pm 1$) of these three are $\lambda_1 = 36$, $\lambda_2 = 54$, and $\lambda_3 = 74$; which are then calculated to 200 digits, with 100-digit truncated values presented in Table III. The lowest closed-form Dirichlet eigenvalue is relatively high at $\lambda \approx 197.4$, which appears to be the tenth Dirichlet eigenvalue.

The discussion for the Neumann modes is nearly identical, except that one must choose “cos” (in Eq. 9) and, for the closed-form modes, one must include the $m = 0$ term. Also, this example is unique among the chosen examples because there are two even point-matched edges.

Like the Dirichlet results, the lowest three Neumann eigenvalues belong to symmetry classes A, B, and C; respectively. They are initially bounded (within $\pm 1$) with $\lambda_1 = 5$, $\lambda_2 = 12$, and $\lambda_3 = 18$; which are then calculated to 200 digits, with 100-digit truncated values presented in Table III. The lowest closed-form Neumann eigenvalue is $\lambda \approx 39.5$, which is apparently the next one up.

For these lowest Neumann and Dirichlet eigenvalues, the convergence rate is quite rapid at about 1/2, which means about 400 matching points are needed to yield the 200-digit results.

Prior to this work and that of Ref. [1], the only published eigenvalue for this shape was the lowest Dirichlet eigenvalue, and the best bound is the six-digit result, $\lambda_1 = 35.6315\,\frac{17}{15}$. To get that, Yuan and He [21] used a similar MPS starting point, fifty matching points in total on all but the two adjacent edges forming the “cut”, and a far more complicated bound calculation. (Their distribution of points was unspecified.) To obtain an “apples-to-apples” comparison with that publish result, I temporarily abandoned the symmetry considerations and repeated the calculation for up to the relatively low $N = 49$ matching points (using $N$—a multiple of seven—Chebyshev matching points, distributed on all four non-adjacent edges), and was able to write down a nine-digit estimate $\lambda_1 = 35.6315195\,\frac{37}{15}$, by inspection. That “low-precision” result took a few seconds of CPU time.

It is interesting to note that by simply restoring the symmetry reduction, the convergence rate becomes about three times faster: At 50 expansion terms (i.e., the same numerical effort, requiring a few CPU seconds), I can write down thirty digits, $\lambda_1 = 35.6315195171917230952054861420\,\frac{41}{14}$, again, by inspection.

In hindsight, this problem was not as difficult (to solve) as one might have been led. But there are interesting features that do suggest further research, such as the nature of the symmetry.

**Star (regular concave decagon)**

The five-pointed star provides another relatively difficult shape with which to demonstrate the method. It is also known as a regular concave decagon or the outline of the pentagram star. The size is such that points of the star coincide with the vertices of a unit-edged, regular pentagon.

This shape shares the same symmetry group as the regular pentagon. Since I observed some regular-pentagon Dirichlet eigenfunctions develop nodal lines approximating a regular *pentagram*—two examples are illustrated in Figs. 2d and 3b; I was inspired to examine this shape, at least for a few low eigenvalues.

A subset of eigenmodes of the regular pentagon do have an approximate symmetry leading to that observation, however, I reserve that for a future discussion. This star can become a research project in and of itself: It is an interesting and familiar shape for which I have been unable to find any published eigenvalues for comparison.

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$^{27}$ $\lambda = (1^2 + 2^2)(\pi/L)^2 = 20\pi^2 \approx 197.4$, where $\Psi(x, y) \propto \sin(\pi x/L)\sin(2\pi y/L) - \sin(2\pi x/L)\sin(\pi y/L)$ and $L = 1/2$. Not degenerate.

$^{28}$ $\lambda = (1^2 + 6^2)(\pi/L)^2 = 20\pi^2 \approx 39.5$, where $\Psi(x, y) \propto \cos(\pi x/L) + \cos(\pi y/L)$ and $L = 1/2$. Not degenerate.
FIG. 9. (LEFT) Star shape with all even lines connecting opposite vertices and (RIGHT) the fundamental region forming the polygon, $\Omega$, in its canonical position and with $N = 10$ Chebyshev-like distributed matching points.

FIG. 10. The spectrum of the concave decagon (star) for $\lambda < 1002$. This diagram includes the lowest 79 eigenvalues, which is composed of 31 Dirichlet and 48 Neumann eigenvalues. They are sorted according to symmetry. Except that every B and C eigenvalue is doubly degenerate, there are actually no other degeneracies in this set—even though some come close.

Like the regular pentagon, all star eigenvalues can sorted into one of two one-dimensional or two two-dimensional classes. The non-degenerate $S$ and $A$ eigenvalues require the triangular fundamental region shown in Fig. 9. The doubly-degenerate $B$ and $C$ “mixed” modes require the arrow-head shape shown in Fig. 4, which is formed by reflecting the fundamental triangle through it shortest edge.

With this problem, unlike some other examples, I could not get the point-matching method to converge with evenly-
spaced matching points, however, it does work with points crowded near the vertices. A distribution that yields good convergence rates is the Chebyshev-like distribution

\[ y_\nu = \frac{1}{2} \left( [y_C + y_B] + [y_C - y_B] \cos \left( \frac{\nu \pi}{n_2 + 1} \right) \right) \]  

for \( \nu = 1, 2, ..., n_2 \); where \( n_2 = N \) (A, S) or \( N/2 \) (B, C), and where \( y_B \) and \( y_C \) are the \( y \)-values of the matching-edge endpoints. With this distribution, there is not a simple alternation of approximate eigenvalues with incremented values of \( N \). Instead, it usually takes several (about three) steps to alternate. The convergence rate is nevertheless high enough that the peaks can be interpreted as upper and lower bounds.

The lowest seventy-nine eigenvalues (including both Dirichlet and Neumann modes) were calculated for \( \epsilon < 10^{-20} \), and since so little is known about this problem, the rich spectrum is simply and concisely presented in Fig. 10. Several representative eigenfunctions are presented in Fig. 2, and the lowest four Dirichlet and lowest four Neumann eigenvalues are calculated to at least 100 digits and presented in Table III.

### Regular Polygons

Of the regular polygons, it is well known that the equilateral triangle and the square are fully solved in closed form, and the regular hexagon has a subset of closed-form solutions (by piecing together equilateral triangle solutions). Otherwise, regular polygons have no closed-form solutions.

Quite surprisingly, (non-closed-form) regular polygon results are rather fragmentary and spread far and wide in the published literature. This represents a gaping hole in our collective understanding.

To illustrate, consider the regular hexagon. In 1978, Bauer and Rice [4] calculated the lowest 21 Dirichlet eigenvalues to at least five or so digits. In 1993, I [11] extended that by a factor of three, to about six digits; and in 1998, Cureton and Kuttler [7] almost doubled that tally, and to about eight digits.

The regular pentagon is no better. In 2010, Lanz [13] published what appears to be the most comprehensive list (that I am aware of) consisting of the ten lowest Dirichlet eigenvalues, accurate to half-a-dozen digits. In 2016, Oikonomou [16] almost doubled that tally, and to about eight digits.

Jumping to the more extreme 128-sided regular polygon: In 2004, Strang and Grinfeld [18], and in 2008, Guidotti and Lambers [10], both calculated the ten lowest simple Dirichlet eigenvalues, accurate to about half-a-dozen digits, the lowest of which ranges from 5.78319 to 5.78320 (adjusting for the area). In addition, those authors, and—more specifically—Oikonomou [16], offer an asymptotic expansion in “1/\( \sigma \)” where \( \sigma \) is the number of sides on the regular polygon. Recently, Mark Broady [6] added two more terms to that expansion, which, for the lowest Dirichlet eigenvalue, is

\[ \frac{\lambda_1}{J_{0,1}} = \left\{ 1 + \frac{4 \zeta(3)}{\sigma^3} + \left[ \frac{12 - 2 j_{0,1}^2}{\sigma^5} \right] \zeta(5) + \left[ \frac{8 + 4 j_{0,1}^2}{\sigma^6} \right] \zeta^2(3) + O \left( \frac{1}{\sigma^7} \right) \right\}. \]  

where the regular polygon has area equal to \( \pi, j_{0,1} \approx 2.4048 \) is the first root of the Bessel function \( J_0(x) \), and \( \zeta(x) \) is the Riemann-zeta function. Incidentally, and as far as I know, that has been the only effort to express any non-closed-form eigenvalues analytically in terms of other “known” constants.

To illustrate the method, I find it interesting to calculate the lowest Dirichlet eigenvalues of \( \sigma \)-sided regular polygons with up to \( \sigma = 130 \) at a precision of \( \epsilon < 10^{-30} \). The tail end of that calculation is shown in Table II, with truncated 100-digits results for the pentagon to the decagon presented in Table III. See also Eq. (21) for a 20-digit result for the 256-sided regular polygon, which was used to illustrate the notation.

Of note is that above the dodecagon, i.e., \( \sigma > 12 \), the canonical Chebyshev distribution given by Eq. (23) doesn’t work. Instead, using half of it does seem to work for all regular polygons,

\[ y_\nu = y_{\text{max}} \sin(\nu \pi/(N + 1)) \]  

where \( \nu = 1, 2, ..., N \), and where \( y_{\text{max}} \) is the \( y \)-value of the highest point of the fundamental triangle in Fig. 5 (CENTER); here \( y_{\text{max}} = \cos(\pi/\sigma) \). This distribution crowds matching points near the “distant” acute angle (\( \alpha/2 = \pi/\sigma \)), and spreads them out near the right angle. It also seems to very reliably yield alternating approximations at each increment, \( \Delta N = 1 \).

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29 Private communication.

30 Area-\( \pi \) regular polygons are preferred since it factors out the well-known area dependence on the eigenvalue; and, as \( \sigma \to \infty, \lambda_1 \to j_{0,1}^2 \).
This exercise illustrates specifically that even though exponential convergence is present, as the number of sides increases, the convergence rate becomes quite poor. Beginning at the pentagon, \( \rho \approx 1/1.14 \) when \( \epsilon \approx 10^{-1000} \). When one reaches the 130-sided regular polygon, that convergence rate has dropped to about \( \rho \approx 1/28.1 \) at the 30-digit result. A rough estimate for the convergence rate for this problem is \( \rho \approx 5/\sigma \), at least for the 30-digit results.

Also of note is that when the convergence rate is good, more precision in the calculations is needed: The regular pentagon required 1.145N digits. Above the decagon, 1.28N seemed adequate.

For situations where \( \sigma \) (number of polygon sides) is low (5 or 6), with a little practice, it becomes relatively straightforward to calculate hundred-digit results, for both Neumann and Dirichlet boundary conditions, for up to perhaps the lowest ten thousand eigenvalues. For example, the \( 8139^{th} \) Dirichlet eigenvalue (same symmetry class as the lowest) of the (unit-edged) regular polygon to 300 correct digits is bound with

\[
\lambda_{8139} = 100001.28198274831240 \cdots 32644632128793681.5381_{3271}^{3271}
\]

which, as indicated, displays the leading and trailing digits.

Turning attention to how far one can extend the precision of these numbers using a laptop, two “1000+” digit eigenvalues are calculated. The lowest Dirichlet eigenvalue of the unit-edged regular pentagon, to 1502 digits,

\[
\lambda_1 = 10.996427084559806648 \cdots 82166474404544652965_{8251}^{8251}
\]

was submitted to http://www.oeis.org/A262823 [17]. This hexagon number required just under one month of computation time.

Similarly, the lowest Dirichlet eigenvalue of the unit-edged regular hexagon, to 1001 correct digits,

\[
\lambda_1 = 7.1553391339260551282 \cdots 77979918378681828154_{8029}^{8029}
\]

was submitted to http://www.oeis.org/A263202 [17]. This required about five days of computation time.

| \( \sigma \) | \( \lambda_1 \) (\( \epsilon < 10^{-30} \)) | \( \hat{N} \) | \( \epsilon \) |
|---|---|---|---|
| 126 | 5.78319986391698116979559972757_{275}^{275} | 818 | \( 9.5 \times 10^{-31} \) |
| 127 | 5.7831995381236804121745520138_{147}^{147} | 824 | \( 9.6 \times 10^{-31} \) |
| 128 | 5.78319922243209895685232013_{938}^{938} | 831 | \( 9.7 \times 10^{-31} \) |
| 129 | 5.7831989164537268290154254241_{443}^{443} | 837 | \( 9.2 \times 10^{-31} \) |
| 130 | 5.78319861981784749432269771828_{582}^{582} | 842 | \( 9.9 \times 10^{-31} \) |
| \( \infty \) | 5.783185962946784521175995758456 | | |

**ACKNOWLEDGEMENTS**

I wish to thank Alex Barnett for making the specific suggestion to expand about the non-analytic vertex using fractional-order Bessel functions, i.e., non-integral \( m \)-values (private communication, December 2014). Indeed, after sharing some regular pentagon results with him, he suggested that instead of expanding about the center of the regular polygon, I should expand about one of its vertices. That one simple, and—in hind-sight—obvious suggestion, immediately turned my eight-digit calculations into multi-hundred-digit calculations because of the exponential convergence.

I also wish to thank James Kuttler and Nick Trefethen for suggestions and encouragement. I am also encouraged by the recent independent efforts of Mark Broady and Paolo Amore, et al., and wish to thank them for interesting dialogs.

Of course, this project was made possible by free software, most specifically GMP [9] and the GP/PARI [19] calculator.
CONCLUSION

By using a method substantially identical to that of FHM, but using modern hardware and [free] software, and a little patience, I have demonstrated that it becomes relatively easy to exploit the well-known “exponential convergence” to calculate eigenvalues of the Laplacian to very high precision, very typically hundreds of digits, and about a thousand digits for the lowest Dirichlet eigenvalue of the L-shape (1001 digits), regular pentagon (1502 digits), and regular hexagon (1001 digits).

I believe my unique contribution to this problem includes (a) the observation that the sequence of approximate eigenvalues alternates as one adds matching points—thus yielding an easy and excellent method to bound eigenvalues, (b) revealing a very simple way to overcome the numerical ill-conditioning of the point-matching method and exploit its advantages to permit easy calculation of those eigenvalues, and (c) computing the first hundred-digit and thousand-digit non-closed-form eigenvalue results for a variety of shapes.

As I explore this interesting and classic problem, I see theoretical and pedagogical gaps that need to be filled, and a need to compile results. My hope is to inspire others pick a shape and start calculating.
TABLE III. Selected ultra-precise eigenvalues for the shapes shown in Fig. 1. Each line has 100 digits in groups of ten. Many of these eigenvalues have been calculated to significantly higher precision, but all are truncated here to 100 digits. All of these reported digits are believed to be correct.

Lowest Dirichlet eigenvalue of the L-shape (OEIS/A262701)
9.639723844021941052711459262364823156267289525821906456109579705604035647863370390722873165008796788

Lowest three Dirichlet eigenvalues of the cut-square
35.6315195171917230952054861740476891478343510546172416365981627954596136412306675978946408883320
73.63308125603384594382867456669026083723083040422021127576234014001480363503338360902168350

Lowest three Neumann eigenvalues of the cut-square
4.87252769265604412939958456238222434560835019173691828766072544779902924360057008407416238445168
11.689012467975646185066303287456856068757229760041085047322489221772876607219353413728467748934
18.41353664057643624365768419284549080932339335226724437535422383912726719983455782771202652147

Lowest four Dirichlet eigenvalues of the star
38.164677849021956120706440125449093027617887594056032173115989343094013818880981660750239834649411
91.52297660087650101874055944955784872740047593637987954961691051297446726512019433049841939843
140.1751508743182971569564858345629848689504618590554870019983186556959282073778942881434147089
163.1370917370283322665109819467350374179141273320402991614061112460451565802928280488520079395340

Lowest four Neumann eigenvalues of the star
8.142799064121946723479298481469295230454007315742813850717750378042282781792913792733291003529299
12.3987683274449270560165018257451412024630735894245056812093129295839363195121865206451472502947
27.35593497977590506283906380191304660440940967296023165981579611118324185164171361682599322915
43.4537365346332907217484231722740872562070596233982129971065883686679189022602804793559294072629

Lowest eigenvalue of regular polygons (area=π), sides σ = 5, 6, 7, 8, 9, 10
6.02213792042623383782980087100542429670053054044857598207884673677384801348686235804146261176279
5.917417832163661215688574576383961540082860040923941190408550962600449036136323874041103755146850
5.8644931265985587712474941755841084247349136980537844560129860666801012738376296936742836505116
5.8384914335924428505166037956381678483675715202562094176652521139412694626037242279712969851583
5.82182602720657317355444371695926178766420598107951159214809166280973265855205245987984
5.81126035921911602278881646881116462344215817419002319132748858820426194020971114601242652969462629

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