



# Table of Contents

## Part One

### NUMERICAL INVERSION OF LAPLACE TRANSFORMS

INTRODUCTION . . . . .	1
Chapter 1. INTERPOLATION METHODS . . . . .	4
1. General theory of interpolation methods . . . . .	4
2. Interpolation with equidistant tabular points . . . . .	6
3. Interpolation with nonequidistant tabular points . . . . .	7
Chapter 2. METHODS OF MAXIMUM DEGREE OF PRECISION . . . . .	13
Chapter 3. EQUALLY-WEIGHTED QUADRATURE FORMULAS . . . . .	15
Chapter 4. METHODS UTILIZING THE NUMERICAL FOURIER TRANSFORM . . . . .	19
1. Reduction of the Mellin integral to a Fourier integral; evaluation by Fourier series . . . . .	19
2. Methods for the Fourier integral based on piecewise algebraic interpolation . . . . .	21
3. Methods for the Fourier transform based on interpolation by rational functions . . . . .	26
4. Selection of tabular points — special cases . . . . .	29
5. Methods of maximum degree of precision for Fourier integrals. . . . .	30
Chapter 5. METHODS BASED ON SPECIAL EXPANSIONS . . . . .	33
1. Inversion of the Laplace Transform using Legendre polynomials . . . . .	33
2. Inversion of the Laplace transform using Chebyshev polynomials of the second kind . . . . .	34
3. Inversion of the Laplace transform using Chebyshev polynomials of the first kind . . . . .	36
4. Inversion of the Laplace transform using Fourier series . . . . .	37
5. Inversion of the Laplace transform using Chebyshev-Laguerre functions . . . . .	39
Chapter 6. IMPROVING THE PRECISION OF QUADRATURE FORMULAS BY PRELIMINARY PREPARATION OF THE TRANSFORM . . . . .	41
BIBLIOGRAPHY . . . . .	45

Part Two  
NUMERICAL TABLES

Table 1. TABULAR POINTS AND WEIGHTS FOR FORMULA OF MAXIMUM DEGREE OF PRECISION

$$\frac{1}{2\pi i} \int_{\varepsilon-i\infty}^{\varepsilon+i\infty} e^p p^{-s} \varphi(p) dp \approx \sum_{k=1}^n A_k \varphi(p_k)$$

FOR  $s = 1, 2, 3, 4, 5$ ;  $n = 1(1)15$ , TO 20 PLACES . . . . . 49

Table 2. TABULAR POINTS AND WEIGHTS FOR FROMULA OF MAXIMUM DEGREE OF PRECISION

$$\frac{1}{2\pi i} \int_{\varepsilon-i\infty}^{\varepsilon+i\infty} e^p p^{-s} \varphi(p) dp \approx \sum_{k=1}^n A_k \varphi(p_k)$$

FOR  $s = 0, 01(0,01)3$ ,  $s \neq 1, 2, 3$ ;  $n = 1(1)10$ , TO 7-8 PLACES . . . 63

Table 3. TABULAR POINTS FOR EQUALLY-WEIGHTED FORMULA

$$\frac{1}{2\pi i} \int_{\varepsilon-i\infty}^{\varepsilon+i\infty} e^p p^{-s} \varphi(p) dp \approx \frac{1}{n \Gamma(s)} \sum_{k=1}^n \varphi(p_k)$$

FOR  $s = 1$ ,  $n = 1(1)10$ , TO 12 PLACES . . . . . 263

Table 4. COEFFICIENTS  $a_{kj}$  FOR EVALUATION OF QUADRATURE WEIGHTS  $A_k(t)$  IN NUMERICAL FORMULAS FOR FOURIER TRANSFORMS AND INVERSE LAPLACE TRANSFORMS. EQUIDISTANT TABULAR POINTS,  $n = 1(1)15$ , TO 10 PLACES . . . . . 265

Table 5. TABLE OF  $c_{kj}$  FOR QUADRATURE FORMULA

$$f(t) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} e^{pt} p^{-1} \varphi(p) dp \approx \sum_{k=0}^n \left\{ \sum_{j=0}^n c_{kj} t^j \right\} \frac{\varphi(k+1)}{k+1},$$

$n = 1(1)9$ , TO 12 PLACES . . . . . 273

Table 6. COEFFICIENTS  $a_{kj}$  FOR EVALUATION OF QUADRATURE WEIGHTS  $A_k(t)$  IN NUMERICAL FORMULAS FOR FOURIER TRANSFORMS AND INVERSE LAPLACE TRANSFORMS. TABULAR POINTS

$$\sigma_k = \frac{1+x_k}{1-x_k}, \quad x_k \text{ THE ROOTS OF THE CHEBYSHEV POLYNOMIALS}$$

OF THE FIRST KIND,  $n = 1(1)14$ , TO 10 PLACES . . . . . 276

Table 7. COEFFICIENTS  $a_{kj}$  FOR EVALUATION OF QUADRATURE WEIGHTS  $A_k(t)$  IN NUMERICAL FORMULAS FOR FOURIER TRANSFORMS AND INVERSE LAPLACE TRANSFORMS. TABULAR POINTS

$$\sigma_k = \frac{1+x_k}{1-x_k}, \quad x_k \text{ THE ROOTS OF THE LEGENDRE POLYNOMIALS,}$$

$n = 1(1)14$ , TO 10 PLACES . . . . . 285

