

HYPERFUNCTION METHOD FOR NUMERICAL INTEGRATIONS

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Abstract

In this paper, we examine a numerical integration method proposed by Hirayama [1]. In his method, an integral $I = \int_a^b f(x)w(x)dx$ ($-\infty < a < b < +\infty$), where $f(x)$ is a given real analytic function and $w(x)$ is a weight function, is transformed into the complex integral on a closed contour

$$I = \frac{1}{2\pi i} \oint_C f(z)\Psi(z)dz \quad \text{with} \quad \Psi(z) = \int_a^b \frac{w(x)}{z-x} dx, \quad (1)$$

where C is a closed contour surrounding the interval $[a, b]$ and included in a complex domain D such that $f(z)$ is analytic in it, and is approximated by the trapezoidal rule. We here call this method the “hyperfunction method” since (1) is the definition of the integral I when the integrand $f(x)w(x)$ is regarded as a hyperfunction [2]. The hyperfunction method gives good approximations especially for integrals with so strong end-point singularities that the DE rule [3] does not work for them.

Keywords: Numerical integration, analytic function, hyperfunction

References

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