

Accepted Manuscript

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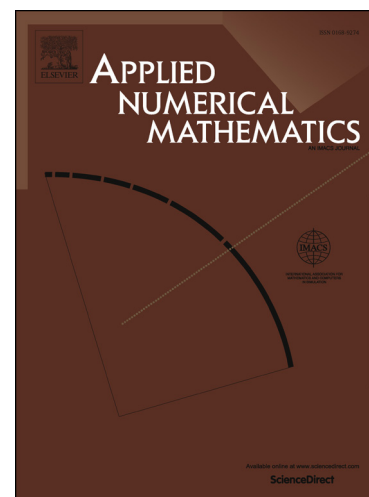
PII: S0168-9274(18)30071-0
DOI: <https://doi.org/10.1016/j.apnum.2018.03.009>
Reference: APNUM 3346

To appear in: *Applied Numerical Mathematics*

Received date: 17 February 2018
Revised date: 11 March 2018
Accepted date: 12 March 2018

Please cite this article in press as: S.M. Abrarov et al., A sampling-based approximation of the complex error function and its implementation without poles, *Appl. Numer. Math.* (2018), <https://doi.org/10.1016/j.apnum.2018.03.009>

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A sampling-based approximation of the complex error function and its implementation without poles

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March 11, 2018

Abstract

Recently we developed a new sampling methodology based on incomplete cosine expansion of the sinc function and applied it in numerical integration in order to obtain a rational approximation for the complex error function $w(z) = e^{-z^2} \left(1 + \frac{2i}{\sqrt{\pi}} \int_0^z e^{t^2} dt\right)$, where $z = x + iy$. As a further development, in this work we show how this sampling-based rational approximation can be transformed into alternative form for efficient computation of the complex error function $w(z)$ at smaller values of the imaginary argument $y = \text{Im}[z]$. Such an approach enables us to avoid poles in implementation and to cover the entire complex plain with high accuracy in a rapid algorithm. An optimized Matlab code utilizing only three rapid approximations is presented.

Keywords: complex error function; rational approximation; sampling; sinc function

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