

Reduction alg, high precision

This computes the reduced nodes/weights in extended precision, using 60 digits

```
In[1]:= formMatrixForReductionHalfLine[r_, b_] :=  
    Outer[Times, Conjugate[Sqrt[b]], Sqrt[b]] * Outer[1 / (#1 + #2) &, Conjugate[r], r]  
  
In[2]:= computeConEigenvalue[mat_, tol_] := Module[  
    {matForReduction, eigenValues, eigenVectors, smallEigenvalueIndex, v, error},  
    matForReduction = Conjugate[mat] . mat;  
    {eigenValues, eigenVectors} = Eigensystem[matForReduction];  
    smallEigenvalueIndex =  
        Position[(# < tol) & /@ Sqrt[Abs[eigenValues]], True, 1, 1] // Flatten // First;  
    v = eigenVectors[[smallEigenvalueIndex]];  
    error = matForReduction . v - eigenValues[[smallEigenvalueIndex]] v // Abs // Max;  
    {error, v, eigenValues, smallEigenvalueIndex}]  
  
In[3]:= findRootsRationalFuncHalfLine[gamma0_, w0_, v_] :=  
    Module[{r1, b1, v1, w, x, f, a, delta, b, A, eigs, roots, rationalFunc},  
        w = Conjugate[Sqrt[w0]] * Conjugate[v];  
        x = -Conjugate[gamma0];  
        (*f= w/(x-z)//Total;*)  
        a = -w / Total[w];  
        delta = x;  
        b = x;  
        A = DiagonalMatrix[delta] + Outer[Times, a, b];  
        eigs = Eigenvalues[A];  
        eigs = Select[eigs, Re[#] > 10^(-32) &];  
        (*eigs=Delete[eigs,Position[Abs[eigs],Min[Abs[eigs]]]];*)  
        (*roots =z/.( SetPrecision[f,300]//Together//Numerator//NSolve[#,z]//N);  
        roots=Select[roots,Abs[#]<1&]//Sort//Select[#,Abs[#]>10^-8&];*)  
        eigs]  
  
In[4]:= formMatrixForWeightsHalfLine[gammaNew_] :=  
    Outer[1 / (#1 + #2) ^ 3 &, Conjugate[gammaNew], gammaNew]  
  
In[5]:= formRhsForWeightsHalfLine[gamma_, gammaNew_, w_] :=  
    Outer[1 / (#1 + #2) ^ 3 &, Conjugate[gammaNew], gamma] . w  
  
In[394]:= solveForWeightsHalfLine[gamma_, gammaNew_, w_] := Module[{matrixForWeights, rhsForWeights},  
    matrixForWeights = formMatrixForWeightsHalfLine[gammaNew];  
    rhsForWeights = formRhsForWeightsHalfLine[gamma, gammaNew, w];  
    Block[{$MinPrecision = $MachinePrecision},  
        LinearSolve[matrixForWeights, rhsForWeights]]]
```

```

In[7]:= computeExpReductionHalfLine[gamma_, w_, tol_] :=
Module[{wH, gammaH, matrixForReduction, v, rationalFunc, newNodes,
  newWeights, dataNew, dataOld, error, eigenValues, smallEigenvalueIndex},
  {wH, gammaH} = {w, gamma} // SetPrecision[#, 60] &;
  matrixForReduction = formMatrixForReductionHalfLine[gammaH, wH];
  {error, v, eigenValues, smallEigenvalueIndex} =
    computeConEigenvalue[matrixForReduction, tol] // SetPrecision[#, 60] &;
  newNodes = findRootsRationalFuncHalfLine[gammaH, wH, v];
  newWeights = solveForWeightsHalfLine[gammaH, newNodes, wH];
  {newNodes, newWeights}]

```

code for sampling and using Hankel formulation for reduction

```

In[396]:= computeSingularValueDecomp[mat_, tol_] :=
Module[{U, V, W, singularValues, smallSingValueIndex, smallSingValue, v},
  {U, W, V} =
    Block[{$MinPrecision = $MachinePrecision}, SingularValueDecomposition[mat]];
  singularValues = Table[W[[i, i]], {i, 1, Length[W]}];
  smallSingValue = Select[singularValues, Abs[#] < tol &, 1];
  smallSingValueIndex =
    Position[#, < tol] & @ singularValues, True, 1, 1] // Flatten // First;
  v = Transpose[Conjugate[U]][[smallSingValueIndex]];
  {smallSingValueIndex, smallSingValue, v, singularValues}]

```

```

In[397]:= computeRootsFromEigenVec[u_] :=
Module[{polynomialForRoots0, rulesForNodes0, nodes0, error0, accurateNodes0},
  polynomialForRoots0 = u * z^ (Range[Length[u]] - 1) // Total;
  rulesForNodes0 =
    Block[{$MinPrecision = $MachinePrecision}, NSolve[polynomialForRoots0, z]];
  nodes0 = (rulesForNodes0 // Flatten) /. (z -> stuff_) -> stuff;
  error0 = polynomialForRoots0 /. rulesForNodes0;
  {error0, nodes0}]

```

```

In[395]:= solveForWeights[nodes_, sampledFunc_, M_] :=
Module[{matrixForWeights0, V0, rhsForWeights0},
  matrixForWeights0 =
    (1 - #^(2 * M + 1)) / (1 - #) & [Outer[Times, Conjugate[nodes], nodes]];
  V0 = Map[#^Prepend[Range[2 * M], 0] &, nodes] // Conjugate;
  rhsForWeights0 = V0 . sampledFunc;
  Block[{$MinPrecision = $MachinePrecision},
    LinearSolve[matrixForWeights0, rhsForWeights0]]]

```

```

In[11]:= computeExpApproximationUsingHankel[data_, tol_] :=
Module[{M, hankel, v, nodesSmall, error, nodes, weights, expApproxOfData},
  M = (Length[data] - 1) / 2;
  hankel = Table[data[[i + j + 1]], {i, 0, M}, {j, 0, M}];
  v = computeSingularValueDecomp[hankel, tol][[3]];
  nodes = computeRootsFromEigenVec[v][[2]] // Select[#, Abs[#] < 1 &] &;
  weights = solveForWeights[nodes, data, M] // Chop;
  expApproxOfData = Array[Total[weights nodes^#] &, 2 * M + 1, 0] // Chop;
  error = data - expApproxOfData;
  {nodes, weights, error}]

In[394]:= computeExpApproximationUsingHankel[r_, b_, M_, tol_] :=
Module[{data, hankel, v, nodesSmall, error, nodes, weights, expApproxOfData},
  data = Table[Total[b r^(k - 1)], {k, 1, 2 * M + 1}];
  hankel = Table[data[[i + j + 1]], {i, 0, M}, {j, 0, M}];
  v = Block[{$MinPrecision = $MachinePrecision},
    computeSingularValueDecomp[hankel, tol][[3]]];
  nodes = computeRootsFromEigenVec[v][[2]] // Select[#, Abs[#] < 1 &] &;
  weights = solveForWeights[nodes, data, M] // Chop;
  expApproxOfData = Array[Total[weights nodes^#] &, 2 * M + 1, 0] // Chop;
  error = data - expApproxOfData // Abs // Max;
  {nodes, weights, error}]

In[840]:= LInfinitySolve[A_, b_] := Module[{m, n, Aall, ball, c, x, bds, onesT},
  {m, n} = Dimensions[A];
  onesT = {Table[1, {m}]}];
  Aall = Join[Transpose[Join[onesT, Transpose[-A]]],
    Transpose[Join[onesT, Transpose[A]]]];
  ball = Join[-b, b];
  c = Join[{1}, Table[0, {n}]];
  bds = Table[{-Infinity, Infinity}, {n + 1}];
  x = LinearProgramming[c, Aall, ball, bds];
  Take[x, -n]
]

In[13]:= interpAtom[d_, n_, x_] := LaguerreL[n, 1 / 2, x^2] 1 / Sqrt[Pi d] Exp[-x^2 / d]

```

Computation of Gaussian approximation of $\frac{e^{-\frac{x^2}{4}}}{2\sqrt{\pi}}$ in the paper

Compute (near) optional rational approximation of the Gaussian $\frac{e^{-\frac{x^2}{4}}}{2\sqrt{\pi}}$; note that there is an additional step to get the imaginary part of the poles to be aligned with the integers

```
In[14]:= d0 = 4;
```

```
In[15]:= gaussian = interpAtom[d0, 0, x]
```

$$\text{Out[15]} = \frac{e^{-\frac{x^2}{4}}}{2\sqrt{\pi}}$$

```
In[16]:= gaussianFT = Integrate[gaussian Exp[I k x], {x, -Infinity, Infinity}]
```

$$\text{Out[16]} = e^{-k^2}$$

```
In[672]:= M = 100;
R = 10;
pts = R Range[0, 2 * M - 1] / (2 M);
fVals = gaussianFT /. k -> pts // SetPrecision[#, 160] &;
tol = 10^-11;
{nodes, weights, error} =
  computeExpApproximationUsingHankel[fVals, tol] // SetPrecision[#, 160] &;
alphasAtom = 2 M Log[nodes] / R // N // Conjugate // SetPrecision[#, 160] &;
weightsAtom = -(1 / Pi) weights // N // Conjugate // SetPrecision[#, 160] &;

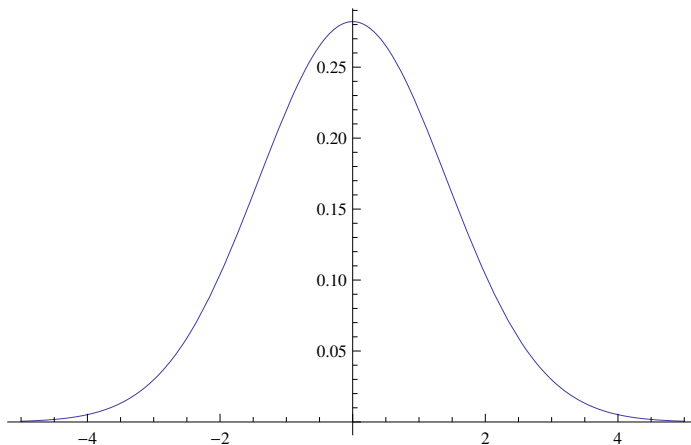
In[680]:= error // Abs // Max
Out[680]= 9.8595055759915082407297662804149126034345383036148039615710338562892959591899370\
73207654447485508928382353080496100431547265463606390914422359389912887627456679 \times
10^{-11}
```

```
In[736]:= alphasAtom ;
```

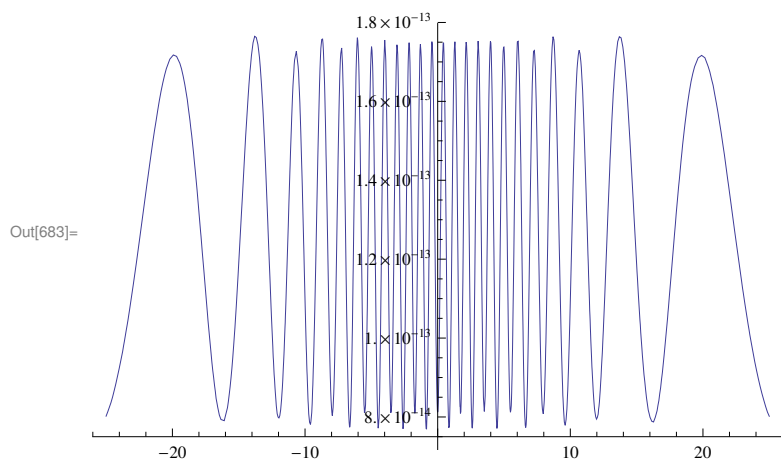
Plot the error in the rational approximation of the Gaussian $\frac{e^{-\frac{x^2}{4}}}{2\sqrt{\pi}}$

```
In[647]:= rationalFuncExpr = Total[weightsAtom / (I x + alphasAtom)] // Re;
Plot[rationalFuncExpr, {x, -5, 5}, PlotRange -> All]
```

Out[648]=



```
In[682]:= rationalFuncExpr = Total[weightsAtom / (I x + alphasAtom)] // Re;
plotRationalApproxGaussianOpt =
  Plot[rationalFuncExpr - gaussian // Abs, {x, -25, 25}, PlotRange -> All]
```



Now, construct the rational approximation of rational approximation of the Gaussian $\frac{e^{-\frac{x^2}{4}}}{2\sqrt{\pi}}$ where the imaginary part of the poles are integers

```
In[737]:= alphaReMin = alphasAtom // Re // Abs // Min // SetPrecision[#, 160] &;
alphaReMax = alphasAtom // Re // Abs // Max // SetPrecision[#, 160] &;
alphaReAv = (alphaReMin + alphaReMax) / 2 // SetPrecision[#, 160] &;
```

```
In[748]:= alphasAtom // Length
```

Out[748]= 13

```

In[745]:= alphasAtom // N // SetPrecision[#, 40] &
Out[745]= {-4.315321510875024024755930440733209252357 +
  7.097812295140816019056728691793978214264 i,
-4.315321510875024024755930440733209252357 -
  7.097812295140816019056728691793978214264 i,
-4.421723015913975096680132992332801222801 +
  5.600740225255292692452258052071556448936 i,
-4.421723015913975096680132992332801222801 -
  5.600740225255292692452258052071556448936 i,
-4.493645084662802879904575092950835824013 +
  4.337823602355635799199262692127376794815 i,
-4.493645084662802879904575092950835824013 -
  4.337823602355635799199262692127376794815 i,
-4.543988823306032820426025864435359835625 +
  3.185709552739200756121817903476767241955 i,
-4.543988823306032820426025864435359835625 -
  3.185709552739200756121817903476767241955 i,
-4.577702118253584195883831853279843926430 +
  2.095480373265162565843411357491277158260 i,
-4.577702118253584195883831853279843926430 -
  2.095480373265162565843411357491277158260 i,
-4.597172083549668109014874062268063426018 +
  1.039869147232639345901361593860201537609 i,
-4.597172083549668109014874062268063426018 -
  1.039869147232639345901361593860201537609 i,
-4.603546784437746453022555215284228324890}

```

Redefining poles, finding residues through convex optimization

```

In[747]:= gamma = -alphaReMin + I Range[-11, 11];
In[690]:= N1 = 800;
  xPts1 = 60 Range[-N1, N1] / (2 N1);
  N2 = 60;
  xPts2 = 90 Range[0, N2] / N2 + 15;
  xPts3 = -Reverse[xPts2];
  xPts = Join[xPts3, xPts1, xPts2];
  tau = Re[gamma];
  theta = Im[gamma];
In[768]:= xPts1;

```

```

In[852]:= b = gaussian /. x → xPts // SetPrecision[#, 160] & // N;
xPts = N[xPts, 40];
A = ConstantArray[0, {Length[xPts], 2 * Length[tau]}];
A[[1 ;; Length[xPts], 1 ;; Length[tau]]] =
  Table[(xPts[[i]] - theta[[j]]) / ((xPts[[i]] - theta[[j]])^2 + tau[[j]]^2),
    {i, 1, Length[xPts]}, {j, 1, Length[tau]}] // SetPrecision[#, 160] &;
A[[1 ;; Length[xPts], Length[tau] + 1 ;; 2 * Length[tau]]] =
  Table[- tau[[j]] / ((xPts[[i]] - theta[[j]])^2 + tau[[j]]^2),
    {i, 1, Length[xPts]}, {j, 1, Length[tau]}];

In[857]:= w1 = LInfinitySolve[A, b];

In[858]:= w1 = N[w1, 50]

```

```

Out[858]= {-2.93636 × 10-8, 9.14812 × 10-7, -6.60004 × 10-7, -0.0000113597, 0.0000314006,
  0.000473274, -0.0178393, 0.12327, 0.187712, -3.20347, 6.12376, 0.,
  -6.12376, 3.20347, -0.187712, -0.12327, 0.0178394, -0.000473215,
  -0.0000314381, 0.0000113455, 6.67813 × 10-7, -9.14197 × 10-7, 2.90794 × 10-8,
  1.08464 × 10-7, -5.77936 × 10-9, -3.70384 × 10-6, 2.68146 × 10-6, -0.0000146716,
  0.00107554, -0.00381713, -0.121242, 0.977499, -1.34329, -4.07241,
  9.4427, -4.07241, -1.34329, 0.977499, -0.121242, -0.00381704, 0.00107549,
  -0.0000147048, 2.70093 × 10-6, -3.69969 × 10-6, -7.90834 × 10-9, 1.08467 × 10-7}

```

Here a are residues corresponding to new poles

```

In[859]:= a = w1[[Length[w1] / 2 + 1 ;; Length[w1]]] + I w1[[1 ;; Length[w1] / 2]] //
  SetPrecision[#, 160] &;
a =
  -a;

```

```

In[861]:= a // SetPrecision[#, 20] &
Out[861]= { -1.08463547512905881040  $\times 10^{-7}$  + 2.9363558093024306997  $\times 10^{-8}$  i,
  5.77935685299374656  $\times 10^{-9}$  - 9.1481151228521658961  $\times 10^{-7}$  i,
  3.7038358208237924102  $\times 10^{-6}$  + 6.600044740446944982  $\times 10^{-7}$  i,
  -2.6814569755414357050  $\times 10^{-6}$  + 0.0000113596973319111859617 i,
  0.000014671580056339240006 - 0.000031400644103252651400 i,
  -0.00107554419399313741859 - 0.00047327406930292107703 i,
  0.003817126636360349944 + 0.017839292571877041899 i,
  0.12124171418932352950 - 0.12326964235131572523 i,
  -0.97749882474018490175 - 0.18771224971482819432 i,
  1.3432857754271598782 + 3.2034709703859047814 i,
  4.0724088186063580608 - 6.1237563578921685448 i,
  -9.4426992314956841312 + 0.  $\times 10^{-20}$  i, 4.0724088069324508865 + 6.1237563189376063022 i,
  1.3432858438021879621 - 3.2034710111648174724 i,
  -0.97749875271985153802 + 0.18771233382364543862 i,
  0.12124162750886421924 + 0.12326973063490963278 i,
  0.003817044967316809891 - 0.017839369918773727991 i,
  -0.00107548532437296570988 + 0.00047321522033559951237 i,
  0.000014704798043942080216 + 0.000031438120209716725927 i,
  -2.7009271345856269452  $\times 10^{-6}$  - 0.0000113454977527733507622 i,
  3.6996919184365413322  $\times 10^{-6}$  - 6.678127118632243357  $\times 10^{-7}$  i,
  7.90833808793635723  $\times 10^{-9}$  + 9.1419674399960741488  $\times 10^{-7}$  i,
  -1.08466768909193194543  $\times 10^{-7}$  - 2.9079438997683162566  $\times 10^{-8}$  i }

```


Finally, here is the final rational approximation of $\frac{e^{-\frac{x^2}{4}}}{2\sqrt{\pi}}$

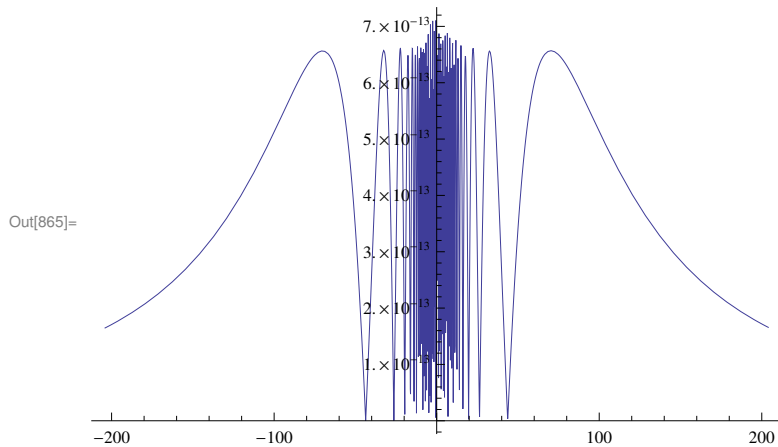
```
In[862]:= gamma // SetPrecision[#, 40] &
```

```
-4.315321510875024024755930440733209252357 -  
    11.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 -  
    10.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 -  
    9.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 -  
    8.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 -  
    7.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 -  
    6.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 -  
    5.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 -  
    4.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 -  
    3.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 -  
    2.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 -  
    1.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357,  
-4.315321510875024024755930440733209252357 +  
    1.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 +  
    2.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 +  
    3.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 +  
    4.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 +  
    5.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 +  
    6.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 +  
    7.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 +  
    8.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 +  
    9.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 +  
    10.00000000000000000000000000000000 i,  
-4.315321510875024024755930440733209252357 +  
    11.00000000000000000000000000000000 i }
```

```
In[863]:= a // SetPrecision[#, 20] &
```

```
Out[863]= { -1.08463547512905881040 × 10-7 + 2.9363558093024306997 × 10-8 i,
  5.77935685299374656 × 10-9 - 9.1481151228521658961 × 10-7 i,
  3.7038358208237924102 × 10-6 + 6.600044740446944982 × 10-7 i,
  -2.6814569755414357050 × 10-6 + 0.0000113596973319111859617 i,
  0.000014671580056339240006 - 0.000031400644103252651400 i,
  -0.00107554419399313741859 - 0.00047327406930292107703 i,
  0.003817126636360349944 + 0.017839292571877041899 i,
  0.12124171418932352950 - 0.12326964235131572523 i,
  -0.97749882474018490175 - 0.18771224971482819432 i,
  1.3432857754271598782 + 3.2034709703859047814 i,
  4.0724088186063580608 - 6.1237563578921685448 i,
  -9.4426992314956841312 + 0. × 10-20 i, 4.0724088069324508865 + 6.1237563189376063022 i,
  1.3432858438021879621 - 3.2034710111648174724 i,
  -0.97749875271985153802 + 0.18771233382364543862 i,
  0.12124162750886421924 + 0.12326973063490963278 i,
  0.003817044967316809891 - 0.017839369918773727991 i,
  -0.00107548532437296570988 + 0.00047321522033559951237 i,
  0.000014704798043942080216 + 0.000031438120209716725927 i,
  -2.7009271345856269452 × 10-6 - 0.0000113454977527733507622 i,
  3.6996919184365413322 × 10-6 - 6.678127118632243357 × 10-7 i,
  7.90833808793635723 × 10-9 + 9.1419674399960741488 × 10-7 i,
  -1.08466768909193194543 × 10-7 - 2.9079438997683162566 × 10-8 i }
```

```
In[864]:= rationalFuncExpr = Re[ Total[a / (I x + gamma)] ];
plotRationalApproxGaussianSubOpt =
  Plot[rationalFuncExpr - gaussian // Abs, {x, -204, 204}, PlotRange -> All]
```



Constructing rational approximations of $\cos(x)$ and $\sin(x)$

Getting the Gaussian approximation of $\cos(x)$ and $\sin(x)$

```

gaussianFT = Integrate[Exp[2 Pi I x k] Exp[-x^2 / (d h^2)] / Sqrt[d Pi],
  {x, -Infinity, Infinity}, Assumptions -> d > 0 && h > 0];
normalization[h0_, d0_] :=
  gaussianFT /. k -> 1 /. d -> d0 /. h -> h0 // N

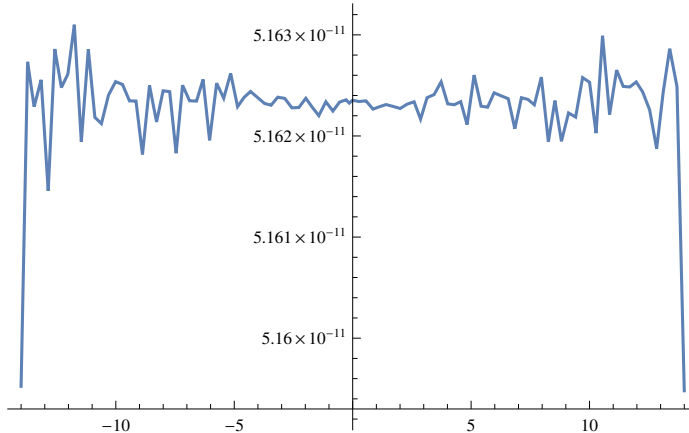
funcExp[x_, d_, N1_, h_] := 1 / Sqrt[d Pi] h / normalization[h, d]
  Sum[Exp[-2 Pi h n I] Exp[-(x + n h)^2 / (d h^2)], {n, -N1, N1}]

funcCos[x_, d_, N1_, h_] := 1 / Sqrt[d Pi] h / normalization[h, d]
  Sum[Cos[2 Pi h n] Exp[-(x + n h)^2 / (d h^2)], {n, -N1, N1}]

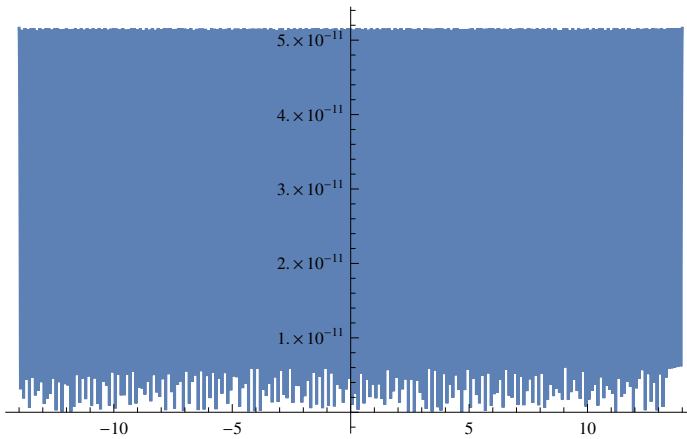
funcSin[x_, d_, N1_, h_] := 1 / Sqrt[d Pi] h / normalization[h, d]
  Sum[Sin[-2 Pi h n] Exp[-(x + n h)^2 / (d h^2)], {n, -N1, N1}]

h0 = 1 / 5;
M = 80;
d0 = 4;
plotExpErrorGaussian =
  Plot[Exp[2 Pi x I] - funcExp[x, d0, M, h0] // Abs, {x, -14, 14}, PlotRange -> All]

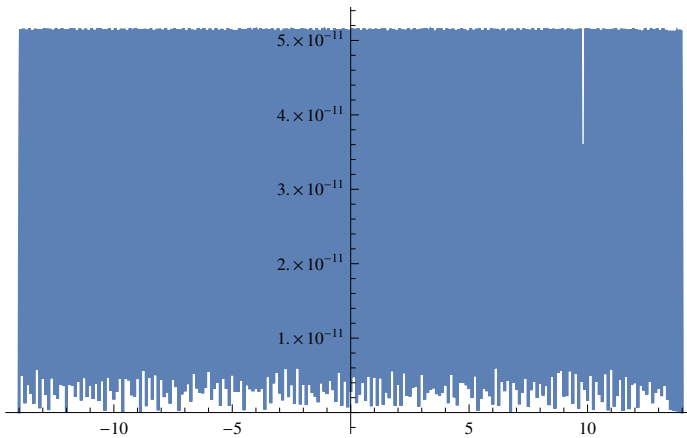
```



```
plotExpErrorGaussian =
  Plot[Cos[2 Pi x] - funcCos[x, d0, M, h0] // Abs, {x, -14, 14}, PlotRange -> All]
```



```
plotExpErrorGaussian =
  Plot[Sin[2 Pi x] - funcSin[x, d0, M, h0] // Abs, {x, -14, 14}, PlotRange -> All]
```



Constructing final rational approximation

```
computeResidues[p_, func_, M_, L_, h_, aGauss_] := Module[{L1, L2, c, ind, res},
  L1 = Max[-L, p - M];
  L2 = Min[L, p + M];
  ind = Range[L1, L2];
  c = Map[func[h#] &, p - ind];
  res = Total[h aGauss[[L + ind + 1]] * c];
  res
]
```

Construction for $\sin(2\pi x)$

```

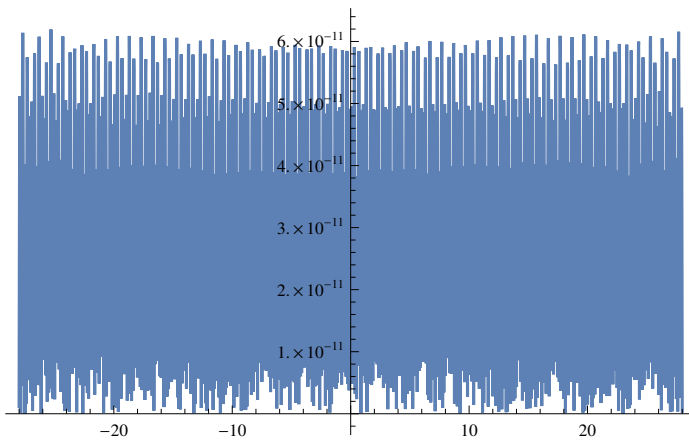
d0 = 4;
h0 = 1 / 5;
L = 11;
M = 160;
norm = h0 / normalization[h0, d0];
residuesSin =
  norm Table[computeResidues[p, Sin[-2 Pi #] &, M, L, h0, a], {p, -M - L, M + L}];

norm
4.85077

tau = -alphaReMin;
polesCos = h0 (tau + I Range[-M - L, M + L]);
rationalFuncSin = residuesSin / (I x + polesCos) // Total;

plotRationalApproxSin =
  Plot[ Sin[2 Pi x] - Re[rationalFuncSin] // Abs, {x, -28, 28}, PlotRange -> All]

```



Construction for $\cos(2 \pi x)$

```

norm = h0 / normalization[h0, d0];
residuesCos =
  norm Table[computeResidues[p, Cos[2 Pi #] &, M, L, h0, a], {p, -M - L, M + L}];

rationalFuncCos = residuesCos / (I x + polesCos) // Total;

```

```
plotRationalApproxSin =  
  Plot[Cos[2 Pi x] - Re[rationalFuncCos] // Abs, {x, -28, 28}, PlotRange -> All]
```

