

$$\text{p.v.} \int_{\mathbb{R}} r_{j,-\alpha}(s) ds = \begin{cases} -4\pi e^{-|\alpha|} L_{|j|-1}^{(1)}(2|\alpha|\sigma) & j\alpha > 0, \\ -2\pi|j| & \alpha = 0, \\ 0 & j\alpha < 0, \end{cases}$$

With this formula we can compute $L^2(\mathbb{R})$ inner products.

Apply the approximate operator exactly to the basis
 Compute inner products exactly \implies apply GMRES

To do this in high precision, the only tool that is needed is a high-precision enabled FFT.

This also necessary since we will need ≈ 4000 basis functions to adequately approximate the reflection coefficient — 8000×8000 dense `BigFloat` matrix. And this is supposing we knew a priori which α 's to choose.



At $t = 0$

Performance of GMRES

