

The left-hand side of the equation is given by:

$$M := \langle \phi_{ek} | [(A^* A)^{1/2} \phi_{em}] \rangle_{k,m=1,\dots,n} \quad (1)$$

where:

$$\phi_{ek}(x) = \begin{cases} \frac{x - (k-1)l}{l} & x \in [(k-1)l, kl] \\ \frac{(k+1)l - x}{l} & x \in [kl, (k+1)l] \end{cases} \quad (2)$$

for  $k \in \{1, \dots, n-1\}$  and for  $k = n$ :

$$\phi_{en}(x) = \frac{x - (n-1)l}{l} \quad x \in [(n-1)l, nl] \quad x \in [(n-1)l, nl] \quad (3)$$

Meanwhile, it holds true that:

$$\begin{aligned} [(A^* A)^{1/2} \phi_{em}](y) = & \frac{1}{\pi l} \left\{ \ln \left[ \frac{\tan\left(\frac{\pi[m] + y}{4a}\right) \tan\left(\frac{\pi|(m-1)l - y|}{4a}\right)}{\tan\left(\frac{\pi|m] - y|}{4a}\right) \tan\left(\frac{\pi[(m-1)l + y]}{4a}\right)} \right] \right. \\ & \left. - \ln \left[ \frac{\tan\left(\frac{\pi[(m+1)l + y]}{4a}\right) \tan\left(\frac{\pi|m] - y|}{4a}\right)}{\tan\left(\frac{\pi|(m+1)l - y|}{4a}\right) \tan\left(\frac{\pi[m] + y}{4a}\right)} \right] \right\} \quad (4) \end{aligned}$$

for every  $m \in \{1, \dots, n-1\}$

$$[(A^* A)^{1/2} \phi_{en}](y) = \frac{1}{\pi l} \ln \left[ \frac{\tan\left(\frac{\pi[n] + y}{4a}\right) \tan\left(\frac{\pi|(n-1)l - y|}{4a}\right)}{\tan\left(\frac{\pi|n] - y|}{4a}\right) \tan\left(\frac{\pi[(n-1)l + y]}{4a}\right)} \right] \quad (5)$$

Unpacking the equation (1):

$$M_{km} = \int_0^a \phi_{ek}(x) [(A^* A)^{1/2} \phi_{em}](x) dx \quad (6)$$

We take into account that this integrand has a singularity at  $x = kl$  with  $k \in \{1, \dots, n-1\}$ . We perform the following split. Also from now on we set  $[(A^* A)^{1/2} \phi_{em}](x) = f_m(x)$ :

$$M_{km} = \int_0^{kl} \phi_{ek}(x) f_m(x) dx + \int_{kl}^a \phi_{ek}(x) f_m(x) dx$$

We then introduce the term  $|x - kl|^\alpha$ , in order to get rid of the singularity:

$$M_{km} = \int_0^{kl} \phi_{ek}(x) f_m(x) |x-kl|^{-\alpha} |x-kl|^\alpha dx + \int_{kl}^a \phi_{ek}(x) f_m(x) |x-kl|^{-\alpha} |x-kl|^\alpha dx$$

Setting  $f_m(x)|x-kl|^{-\alpha} = g_m(x)$ , with  $-1 < \alpha < 0$ , we can write:

$$\begin{aligned} M_{km} &= \int_0^{kl} \phi_{ek}(x) g_m(x) (kl-x)^\alpha dx + \int_{kl}^a \phi_{ek}(x) g_m(x) (x-kl)^\alpha dx \\ &= \frac{kl}{2} \int_{-1}^1 \phi_{ek} \left( \frac{kl}{2} \xi + \frac{kl}{2} \right) g_m \left( \frac{kl}{2} \xi + \frac{kl}{2} \right) \left( \frac{kl}{2} \right)^\alpha (1-\xi)^\alpha d\xi + \\ &\quad + \frac{a-kl}{2} \int_{-1}^1 \phi_{ek} \left( \frac{a-kl}{2} \xi + \frac{a+kl}{2} \right) g_m \left( \frac{a-kl}{2} \xi + \frac{a+kl}{2} \right) \left( \frac{a-kl}{2} \right)^\alpha (1+\xi)^\alpha d\xi \\ &= \left( \frac{kl}{2} \right)^{1+\alpha} \int_{-1}^1 \phi_{ek} \left( \frac{kl}{2} \xi + \frac{kl}{2} \right) g_m \left( \frac{kl}{2} \xi + \frac{kl}{2} \right) (1-\xi)^\alpha d\xi + \\ &\quad + \left( \frac{a-kl}{2} \right)^{1+\alpha} \int_{-1}^1 \phi_{ek} \left( \frac{a-kl}{2} \xi + \frac{a+kl}{2} \right) g_m \left( \frac{a-kl}{2} \xi + \frac{a+kl}{2} \right) (1+\xi)^\alpha d\xi \end{aligned}$$

We substitute:

$$\begin{aligned} \tilde{g}_{1m}(\xi) &= \phi_{ek} \left( \frac{kl}{2} \xi + \frac{kl}{2} \right) g_m \left( \frac{kl}{2} \xi + \frac{kl}{2} \right) \\ \tilde{g}_{2m}(\xi) &= \phi_{ek} \left( \frac{a-kl}{2} \xi + \frac{a+kl}{2} \right) g_m \left( \frac{a-kl}{2} \xi + \frac{a+kl}{2} \right) \end{aligned}$$

This yields:

$$M_{km} = \left( \frac{kl}{2} \right)^{1+\alpha} \int_{-1}^1 \tilde{g}_{1m}(\xi) (1+\xi)^\alpha d\xi + \left( \frac{a-kl}{2} \right)^{1+\alpha} \int_{-1}^1 \tilde{g}_{2m}(\xi) (1-\xi)^\alpha d\xi \quad (7)$$

Performing a Gauss-Jacobi integration scheme, we get:

$$M_{km} \approx \left( \frac{kl}{2} \right)^{1+\alpha} \sum_i \tilde{g}_{1m}(\xi_i) w_i^{(\alpha,0)} + \left( \frac{a-kl}{2} \right)^{1+\alpha} \sum_i \tilde{g}_{2m}(\xi_i) w_i^{(0,\alpha)} \quad (8)$$

### Special case k=n

For the case that  $k = n$ , we follow the same procedure as above:

$$M_{nn} \approx \left(\frac{a}{2}\right)^{1+\alpha} \sum_i \tilde{g}(\xi) w_i^{(\alpha,0)} \quad (9)$$

where:

$$\tilde{g}(\xi) = \phi_{en} \left(\frac{a}{2}\xi + \frac{a}{2}\right) f \left(\frac{a}{2}\xi + \frac{a}{2}\right) (a-x)^{-\alpha} \quad (10)$$