

Project Descriptions

Zhang Liu

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- Aim to evaluate $\int f(\lambda; x, t) \frac{g(\lambda)}{h(\lambda)} d\lambda$ efficiently, for many (x, t) . Here calculating g, h is expensive relative to f , so want to store evaluation of g, h .
- g, h are exponential polynomials, so their dominant terms (depending on where $\mathbb{C} \mid \lambda$ is) can be isolated analytically before expensive evaluation of all non-dominant terms.
- Implementation in Julia.