# Inverse Laplace Transforms of Osculatory and Hyperosculatory Interpolation Polynomials 

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#### Abstract

In the numerical calculation of $f(t)$, the inverse Laplace transform of $F(p)$, where $f(t)=(1 / 2 \pi i) \int_{c-i \infty}^{c+i \infty} e^{p t} F(p) d p$, sufficient accuracy is usually obtainable when $p^{s} F(p)$, $s>0$, is replaced by an interpolating polynomial in $1 / p$. From the values of $F(p)$ with $F^{\prime}(p)$, or with $F^{\prime}(p)$ and $F^{\prime \prime}(p)$, for $p$ at points equally spaced on the real axis, an osculatory or hyperosculatory interpolation polynomial for $p^{8} F(p)$, namely $L_{2 n-1}(x)$ or $L_{3 n-1}(x)$, where $x=1 / p$, is obtained in barycentric form. Then $f(t)$ is calculated by a Gaussiantype quadrature formula employing complex values of $L_{\mathrm{gn-1}}$ or $L_{3 n+1}$, instead of $p^{\star} F(p)$, which may be unknown or more difficult to compute. For calculating $L_{2 n-1}$ and $L_{3 n-1}$, auxiliary coefficients, suitable for economical storage in the program, are given exactly for $n=2(1) 11$ and $n=2(1) 7$, furnishing up to 21st and 20th degree accuracy, respectively.


## Introduction

For a given function $F(p)$, its inverse Laplace transform $f(t)$ is expressible as

$$
\begin{equation*}
f(t)=\frac{1}{2 \pi i} \int_{c-i \infty}^{c+i \infty} e^{p t} F(p) d p \tag{1}
\end{equation*}
$$

where $c$ is a real constant that is greater than the real part of each of the singular points of $F(p)$. Usually, $c>0$, but we may have also $c \leqslant 0$, so long as for $f(t)$ satisfying Dirichlet's conditions in any finite positive interval, the integral $\int_{0}^{\infty} e^{-c t}$ $f(t) d t$ is absolutely convergent [1, p. 75]. For a thorough survey of the many methods for the numerical evaluation of $f(t)$ with 183 references, see [2]. For an exhaustive and more up-to-date bibliography with 176 items, see [3]. This article is concerned with a numerical method that utilizes $F(p)$ and $F^{\prime}(p)$ (osculatory case) or $F(p), F^{\prime}(p)$, and $F^{\prime \prime}(p)$ (hyperosculatory case) at equally spaced points on the real axis in conjunction with a Gaussian-type quadrature formula. An earlier work [4] was based upon the numerical values of $F(p)$ alone, at the points $p=1,2, \ldots, n, \infty$, assuming that in (1) we may approximate $F(p)$ by $P_{n}(1 / p)$, an $(n+1)$-point $n$th degree Lagrangian interpolation polynomial in $1 / p$. The
condition $F(\infty)=0$ was satisfied by the absence of a constant term in $P_{n}(1 / p)$. A computer-adapted version of [4] was given in [5]. Piessens [6] treats a somewhat more general approximation than that in [4] by assuming that in (1), $F(p)=p^{-s} \times$ an interpolation polynomial in $1 / p$ for various values of $s>0$. Many numerical tests confirmed the practicality of the $P_{n}(1 / p)$ approximation, even when it was compared with more accurate methods $[4,6,7]$.

Whenever $F(p)$ may be approximated in (1) by polynomials in $1 / p$, without a constant term, even if the degree must be quite high in order to obtain $f(t)$ accurately, we have the very efficient Gaussian-type quadrature

$$
\begin{equation*}
f(t)=(1 / 2 \pi i t) \int_{c^{\prime}-i \infty}^{c^{\prime}+i \infty} e^{y} \phi(p) d p \sim(1 / t) \sum_{i=1}^{n} A_{i} \phi\left(p_{i}\right), \tag{2}
\end{equation*}
$$

where $\phi(p)=F(p / t)$, which is exact whenever $F(p)$, and consequently $\phi(p)$, are polynomials of the $(2 n)$ th degree in $1 / p$ without a constant term $[8,9]$. The $p_{i}$ and $A_{i}$ in (2) are all, with a single exception for each odd $n$, located in the complex plane. Tables of $p_{i}$ and $A_{i}$, as well as $1 / p_{i}$, are given to single precision in [8] and double precision in [9]. The most extensive tabulation, by Stroud, gives $p_{i}$ and $A_{i}{ }^{\prime} \equiv A_{i} / p_{i}$ for $n=2(1) 24$, to $30 S$ [10, pp. 307-315], the reason for $A_{i}{ }^{\prime}$ instead of $A_{i}$ being that Stroud sets $\phi(p)=(p / t) F(p / t)$ so that

$$
\begin{equation*}
f(t)=(1 / 2 \pi i) \int_{c^{\prime}-i \infty}^{c^{\prime}+i \infty}\left(e^{p} / p\right) \phi(p) d p \sim \sum_{i=1}^{n} A_{i}^{\prime} \phi\left(p_{i}\right) \tag{2'}
\end{equation*}
$$

which is now exact whenever $\phi(p)$ is any polynomial of the $(2 n-1)$ th degree in $1 / p$. In the more general case when $F(p)$ is approximable by $p^{-s} \times$ a polynomial in $1 / p, s>0$, setting $\phi(p)=(p / t)^{s} F(p / t)$, we have

$$
f(t)=\left(1 / 2 \pi i t^{1-s}\right) \int_{c^{\prime}-i \infty}^{c^{\prime}+i \infty}\left(e^{p} / p^{s}\right) \phi(p) d p \sim \sum_{i=1}^{n} A_{i}^{\prime} \phi\left(p_{i}\right) .
$$

For ( $2^{\prime \prime}$ ), there are tables of $p_{i}$ and $A_{i}{ }^{\prime}$ for $s=1(1) 5, n=1(1) 15$, to $20 S$ [11, pp. 49-62] and for $s=0.01(0.01) 3, s \neq 1,2,3$, for $n=1(1) 10$, to $8 S$ for $p_{i}$ and $7 S$ for $A_{i}{ }^{\prime}$ [11, pp. 63-262]; also, for $s=0.1(0.1) 3(0.5) 4$ and 16 fractions $\leqslant 10 / 3, n=6(1) 12)$, to $16 S$ [12].
In many cases, (2), ( $2^{\prime}$ ), or ( $2^{\prime \prime}$ ) may be inconvenient when $F(p)$, for $p$ complex, is either unknown or difficult to calculate. Now, if $p^{s} F(p)$ is replaceable in (1) by a suitable interpolating function, based upon values of $F(p)$ that are known for $p$ just on the real axis, calculating that interpolating function for some complex argument, say, $t / p_{i}$ (cf. (4) and (13) below) may be easier than calculating $\left(p_{i} / t\right)^{s} F\left(p_{i} / t\right)$ in the complex plane.

Frequently, we are given or readily can calculate $F(p)$ with either $F^{\prime}(p)$ alone, or both $F^{\prime \prime}(p)$ and $F^{\prime \prime}(p)$ on the real axis at the conveniently located and equally
spaced integral points $p=j, j=1(1) n .{ }^{1}$ Some functions $F(p)$ occur naturally for integral values of $p$. Other functions $F(p)$ may be readily available from previously calculated tables whose arguments are at equal intervals. Then, when $F(p)$, with $F^{\prime}(p)$ or with $F^{\prime}(p)$ and $F^{\prime \prime}(p)$, satisfies simple difference equations, it is usually easier to generate $F(j)$ with $F^{\prime}(j)$, or with $F^{\prime}(j)$ and $F^{\prime \prime}(j)$, than to calculate $\left(p_{i} / t\right)^{s} F\left(p_{i} / t\right)$ for (2), (2'), or (2"). On the basis of the test examples in [4, 6, 7], where in (1) either $F(p)$ alone or $p^{s} F(p), s>0$, was replaced by an interpolation polynomial in $1 / p$, say $L_{n}(1 / p)$, based on just real values of $p$, we should expect much greater accuracy by replacing in (1) $p^{s} F(p),{ }^{2} s>0$, by $L_{2 n-1}(1 / p)\left(L_{3 n-1}(1 / p)\right)$, a $(2 n-1)$ th $((3 n-1)$ th) degree osculatory (hyperosculatory) interpolation polynomial in the variable $1 / p$, obtained from $F(j)$ and $F^{\prime}(j)\left(F(j), F^{\prime}(j)\right.$ and $\left.F^{\prime \prime}(j)\right)$ for $n$ integral values of $j$, where $n$ is not too large.

It should be emphasized that once we admit the accuracy of the approximation $(1 / 2 \pi i) \int_{c-i \infty}^{c+i \infty} e^{p t} F(p) d p \sim(1 / 2 \pi i) \int_{c-i \infty}^{c+i \infty} e^{p t} p^{-s} L_{2 n-1}(1 / p) d p$, or $(1 / 2 \pi i) \int_{c-i \infty}^{c+i \infty} e^{p t} p^{-s} \times$ $L_{3 n-1}(1 / p) d p$, where $L_{2 n-1}(1 / p)$ or $L_{3 n-1}(1 / p)$ is real, having been determined by osculatory or hyperosculatory interpolation on the real axis, in the Gaussian-type quadrature applied to the second or third integral (cf. (4) or (13) below), which is exact for polynomials, the complex points $t / p_{i}$ may be very far from the points of interpolation on the real axis, and $L_{2 n-1}\left(t / p_{i}\right)$ or $L_{3 n-1}\left(t / p_{i}\right)$ may differ very much from $\left(p_{i} / t\right)^{s} F\left(p_{i} / t\right) .^{3}$ The only caution to be observed is with the possible loss of significant figures in the course of the computation when $t / p_{i}$, the arguments in the interpolation polynomials in (4) or (13), are far from the interpolation points $1 / j$. But, for $s=1$ (implicit in (2), explicit in ( $2^{\prime}$ )), which is by far the most important case, the tables in [9] and surely those in [10] have enough significant figures for almost any conceivable example. For nonintegral $s$, the single-precision tabulation of $p_{i}$ and $A_{i}$ in [11], in certain cases might not provide enough significant figures.

The interpolation points in [4] are the integers $j=1(1) n$ and $j=\infty$. Now, for osculatory and hyperosculatory interpolation, the assumption that $F(p) \sim p^{-s} P_{n}(1 / p), s>0$, would immediately imply, besides $F(\infty)=0$, also, $F^{(k)}(\infty)=0, k \geqslant 1$. Such information is useless because it cannot yield any knowledge about derivatives of $I_{2 n-1}(1 / p)$ or $I_{3 n-1}(1 / p)$ with respect to $1 / p$, for $1 / p=0$. Therefore, here, we drop the interpolation point $j=\infty$ and base
${ }^{1}$ Given $F(j h)$ with $F^{\prime}(j h)$, or $F(j h)$ with both $F^{\prime}(j h)$ and $F^{\prime \prime}(j h)$, instead of $F(j), F^{\prime}(j)$, and $F^{\prime \prime}(j)$, we change the variables in (1) to $p^{\prime}=p / h$ and $t^{\prime}=t h$. Then, if $G\left(p^{\prime}\right)=F(p)=F\left(h p^{\prime}\right)$, we have $G(j)=F(j h), G^{\prime}(j)=h F^{\prime}(j h), G^{\prime \prime}(j)=h^{2} F^{\prime \prime}(j h)$, and $f(t)=h g\left(t^{\prime}\right)=(h / 2 \pi i) \int_{c^{\prime \prime}-i \infty}^{c^{\prime \prime+}} e^{p t^{\prime}} G(p) d p$.
${ }^{2}$ " $F(p)$ alone" requires the condition of no constant term in the interpolating polynomial in $1 / p$, which is more convenient to avoid in the osculatory and hyperosculatory cases (cf. paragraph after next).
${ }^{3}$ The variable in the osculatory and hyperosculatory interpolation polynomials for $p^{s} F(p)$ is $x=1 / p$, the interpolation points $x_{j}=1 / j$ chosen before we replace $e^{p t}$ by $e^{p}$ and $p^{s} F(p) \sim L_{2 n-1}$ ( $1 / p$ ) or $L_{3 n-1}(1 / p)$ by $L_{2 n-1}(t / p)$ or $L_{3 n-1}(t / p)$.
our approximation upon $F(j)$ and $F^{\prime}(j)$, or $F(j), F^{\prime \prime}(j)$, and $F^{\prime \prime}(j)$, for $j=1(1) n$. Considering $F(p)=p^{-s}\left\{p^{s} F(p)\right\}, s>0$, we have the weight function $e^{p} p^{-s}$ multiplying $p^{s} F(p)$, which is either exactly or closely approximable by a polynomial in the variable $x=1 / p$. The osculatory and hyperosculatory interpolating polynomials in $x$ are determined by $\left.(d / d x)\left\{p^{s} F(p)\right\}\right|_{x=1 / j}$ and $\left.\left(d^{2} / d x^{2}\right)\left\{p^{s} F(p)\right\}\right|_{x=1 / j}$ along with $j^{s} F(j), j=1(1) n$. They are expressible in terms of $F(j), F^{\prime}(j)$, and $F^{\prime \prime}(j)$ as follows:

$$
\begin{align*}
& L_{2 n-1}(1 / j) \text { or } L_{3 n-1}(1 / j)=j^{s} F(j),  \tag{3}\\
& L_{2 n-1}^{\prime}(1 / j) \text { or } L_{3 n-1}^{\prime}(1 / j)=\left.(d / d x)\left\{p^{s} F(p)\right\}\right|_{x=1 / j}=-s j^{s+1} F(j)-j^{s+2} F^{\prime}(j),
\end{align*}
$$

and

$$
\begin{align*}
L_{3 n-1}^{\prime \prime}(1 / j) & =\left.\left(d^{2} / d x^{2}\right)\left\{p^{s} F(p)\right\}\right|_{x=1 / j} \\
& =s(s+1) j^{s+2} F(j)+(2 s+2) j^{s+3} F^{\prime}(j)+j^{s+4} F^{\prime \prime}(j) .
\end{align*}
$$

In the most widely used case, $s=1$, the right members of ( $3^{\prime}$ ) and ( $3^{\prime \prime}$ ) are $-j^{2} F(j)-j^{3} F^{\prime \prime}(j)$ and $2 j^{3} F(j)+4 j^{4} F^{\prime}(j)+j^{5} F^{\prime \prime}(j)$, respectively.
The purpose of this article is to give a convenient computer-adapted method of calculating inverse Laplace transforms by replacing $p^{s} F(p)$ by the barycentric form of an osculatory or a hyperosculatory interpolation polynomial in the variable $x=1 / p$ and by employing the Gaussian quadrature formulas that are tabulated in $[8-11] .4$ To facilitate the computation of the barycentric forms, auxiliary coefficients, which may be stored economically in the program, have been calculated exactly to furnish up to 21 st or 20 th degree accuracy. It is also worth noting that the interpolation formulas, which are given here in conjunction with the calculation of inverse Laplace transforms, have many other applications involving reciprocal arguments.

## Osculatory Interpolation

In addition to the cases where $F(j)$ and $F^{\prime}(j), j=1(1) n$ are specified initially, often, from $F(j)$ alone, we may readily obtain $F^{\prime}(j)$ when $F(p)$ satisfies a simple first-order differential equation.

[^0]In (1), we replace $p^{8} F(p)$ by the osculatory interpolation polynomial $L_{2 n-1}(x)$, $x=1 / p$, where $L_{2 n-1}(1 / j)$ and $L_{2 n-1}^{\prime}(1 / j), j=1(1) n$, are given by (3) and ( $3^{\prime}$ ). Then, we find

$$
\begin{align*}
f(t) & =(1 / 2 \pi i) \int_{c-i \infty}^{c+i \infty}\left(e^{p t} / p^{s}\right)\left\{p^{s} F(p)\right\} d p \sim(1 / 2 \pi i) \int_{c-i \infty}^{c+i \infty}\left(e^{p t} / p^{s}\right) L_{2 n-1}(1 / p) d p \\
& =\left(1 / 2 \pi i t^{1-s}\right) \int_{c^{\prime}-i \infty}^{c^{\prime}+i \infty}\left(e^{p} / p^{s}\right) L_{2 n-1}(t / p) d p \\
& =t^{s-1} \sum_{i=1}^{n} A_{i} L_{2 n-1}\left(t / p_{i}\right) . \tag{4}
\end{align*}
$$

We calculate $L_{2 n-1}\left(t / p_{i}\right)$ efficiently from the barycentric form of Hermite's $n$-point osculatory interpolation formula. Since it is exact for any ( $2 n-1$ )th degree polynomial, we have, for any $x_{j}, j=1(1) n$, and any $x$,
$L_{2 n-1}(x)=\sum_{j=1}^{n}\left\{L_{j}^{(n)}(x)\right\}^{2}\left\{\left[1-2 L_{j}^{(n) \prime}\left(x_{j}\right)\left(x-x_{j}\right)\right] L_{2 n-1}\left(x_{j}\right)+\left(x-x_{j}\right) L_{2 n-1}^{\prime}\left(x_{j}\right)\right\}$
where

$$
\begin{equation*}
L_{j}^{(n)}(x)=\prod_{k=1, k \neq j}^{n}\left(x-x_{k}\right) / \prod_{k=1, k \neq j}^{n}\left(x_{j}-x_{k}\right) . \tag{5}
\end{equation*}
$$

The barycentric form of (5) is

$$
\begin{equation*}
L_{2 n-1}(x)=\sum_{j=1}^{n}\left[\alpha_{j} L_{2 n-1}\left(x_{j}\right)+\beta_{j} L_{2 n-1}^{\prime}\left(x_{j}\right)\right] / \sum_{j=1}^{n} \alpha_{j}, \tag{7}
\end{equation*}
$$

where

$$
\begin{align*}
& \alpha_{j}=d_{j} /\left(x-x_{j}\right)^{2}-2 L_{j}^{(n)}\left(x_{j}\right) d_{j} /\left(x-x_{j}\right), \quad j=1(1) n,  \tag{8}\\
& \beta_{j}=d_{j} /\left(x-x_{j}\right), \quad j=1(1) n, \tag{9}
\end{align*}
$$

and

$$
\begin{equation*}
d_{j}=\left\{1 / \prod_{k=1, k * j}^{n}\left(x_{j}-x_{k}\right)\right\}^{2}, \quad j=1(1) n . \tag{10}
\end{equation*}
$$

For $x_{j}=1 / j$, for each $n, d_{j}$ and $-2 L_{j}^{(n)^{\prime}}\left(x_{j}\right) d_{j}, j=1(1) n$, are all multiplied by a rational number $r(n)$ to obtain ( $\alpha_{j}$ and $\beta_{j}$ now denoting $r(n) \alpha_{j}$ and $r(n) \beta_{j}$ )

$$
\begin{equation*}
\alpha_{j}=a_{j} /(x-1 / j)^{2}+b_{j} /(x-1 / j), \quad j=1(1) n \tag{11}
\end{equation*}
$$

and

$$
\begin{equation*}
\beta_{j}=a_{j} /(x-1 / j), \quad j=1(1) n, \tag{12}
\end{equation*}
$$

where now, $a_{j}$ and $b_{j}$ are integers whose g.c.d. $=1$ for every $n$. The values of $r(n)$ are given in the following schedule:

| $n$ | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $r(n)$ | $1 / 4$ | $1 / 9$ | $3 / 16$ | $6 / 25$ | $5 / 6$ | $10 / 49$ | $35 / 32$ | $140 / 81$ | $63 / 5$ | $1260 / 121$. |

Tables Ia-Ij give the exact values of $a_{j}$ and $b_{j}, j=1(1) n$, for $n-2(1) 11$, furnishing up to 21th degree accuracy in $L_{2 n-1}(x)$. Thus, $L_{2 n-1}\left(t / p_{i}\right)$ in (4) is found by first setting $x=t / p_{i}$ in (11) and (12), where for each $i=1(1) n$ we have $j=1(1) n$, and then employing (7), where $L_{2 n-1}\left(x_{j}\right)=L_{2 n-1}(1 / j)$ and $L_{2 n-1}^{\prime}\left(x_{j}\right)=L_{2 n-1}^{\prime}(1 / j)$, $j=1(1) n$, are given by (3) and ( $3^{\prime}$ ).

TABLE Ja

| $n=2$ |  |  |
| :--- | :--- | ---: |
| $j$ | $a_{j}$ | $b_{j}$ |
| 1 | 1 | -4 |
| 2 | 1 | 4 |

TABLE Ib
$n=3$

| $j$ | $a_{j}$ | $b_{j}$ |
| :--- | ---: | ---: |
| 1 | 1 | -7 |
| 2 | 16 | -128 |
| 3 | 9 | 135 |

TABLE IC

$$
n=4
$$

| $j$ | $a_{j}$ | $b_{j}$ |
| :--- | ---: | ---: |
| 1 | 3 | -29 |
| 2 | 432 | -6912 |
| 3 | 2187 | -19683 |
| 4 | 768 | 26624 |

TABLE Id

$$
n=5
$$

| $j$ | $a_{j}$ | $b_{j}$ |
| :--- | ---: | ---: |
| 1 | 6 | -73 |
| 2 | 6144 | -139264 |
| 3 | 157464 | -3779136 |
| 4 | 393216 | -2097152 |
| 5 | 93750 | 6015625 |

TABLE Ie

$$
n=6
$$

| $j$ | $a_{j}$ | $b_{j}$ |
| :--- | ---: | ---: |
| 1 | 190 | -437 |
| 2 | 19683000 | -5504000 |
| 3 | 196608000 | -708588000 |
| 4 | 292968750 | 1220768000 |
| 5 | 50388480 | 5260557312 |
|  |  |  |

TABLE If

$$
n=7
$$

| $j$ | $a_{j}$ |  |  | $b_{j}$ |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 |  |  | 10 |  |  | -169 |
| 2 |  | 3 | 68640 |  | -126 | 32064 |
| 3 |  | 1328 | 60250 |  | -61780 | 01625 |
| 4 |  | 41943 | 04000 | -20 | 13265 | 92000 |
| 5 | 2 | 19726 | 56250 | -67 | 74902 | 34375 |
| 6 | 2 | 17678 | 23360 | 44 | 40635 | 96544 |
| 7 |  | 28247 | 52490 | 44 | 09438 | 63689 |

TABLE Ig

$$
n=8
$$

| $j$ | $a_{j}$ | $b_{j}$ |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 70 |  |  |  | -1343 |
| 2 | 14049280 |  |  | -5563 | 51488 |
| 3 | 16405583670 |  | -92 | 03532 | 43887 |
| 4 | 1438646272000 |  | -9207 | 33614 | 08000 |
| 5 | 20935058593750 | $-1$ | 20376 | 58691 | 40625 |
| 6 | 67197270712320 | -1 | 85464 | 46716 | 60032 |
| 7 | 47475615099430 | 2 | 09367 | 46258 | 84863 |
| 8 | 4810363371520 | 1 | 05773 | 01859 | 20512 |

TABLE Ih

| $j$ |  |  | $a$, |  |  | $b$ | $b_{j}$ |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 |  |  |  | 140 |  |  |  | -3001 |
| 2 |  |  | 1468 | 00640 |  |  | -65682 | 80064 |
| 3 |  |  | 49786 | 77440 |  | -3417 | 61119 | 01344 |
| 4 |  | 11785 | 39026 | 02240 | -9 | 23974 | 59640 | 15616 |
| 5 | 4 | 18701 | 17187 | 50000 | -334 | 96093 | 75000 | 00000 |
| 6 | 34 | 40500 | 26047 | 07840 | -2188 | 15816 | 56594 | 18624 |
| 7 |  | 44176 | 44759 | 06240 | -1406 | 94934 | 85946 | 27936 |
| 8 |  | 40649 | 67394 | 91840 | 2990 | 39015 | 25740 | 09344 |
| 9 | 3 | 20275 | 09436 | 94540 | 948 | 95222 | 78242 | 37241 |

TABLE Ii

$$
n=10
$$

| $j$ | $a_{j}$ |  |  |  | $b_{i}$ |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 |  |  |  | 1260 |  |  |  |  | -29809 |
| 2 |  |  | 66886 | 04160 |  |  | -33 | 27102 | 81216 |
| 3 |  | 7029 | 35735 | 24160 |  | -5 | 17862 | 79809 | 15616 |
| 4 | 38 | 18466 | 44431 | 25760 |  | -3502 | 80655 | 15827 | 36384 |
| 5 | 3052 | 33154 | 29687 | 50000 | -3 | 05233 | 15429 | 68750 | 00000 |
| 6 | 56432 | 80552 | 23720 | 34560 | -52 | 82110 | 59689 | 40224 | 34816 |
| 7 | 295459 | 36320 | 48718 | 66560 | -193 | 72285 | 58079 | 94320 | 50784 |
| 8 | 459637 | 37796 | 94328 | 21760 | -18 | 91079 | 49793 | 13807 | 52384 |
| 9 | 189119 | 24047 | 42188 | 92460 | 219 | 93216 | 81543 | 39842 | 01009 |
| 10 | 12600 | 00000 | 00000 | 00000 | 48 | 61000 | 00000 | 00000 | 00000 |

TABLE Ij

$$
n=11
$$



## Hyperosculatory Interpolation

Besides the situations where $F(j), F^{\prime}(j)$, and $F^{\prime \prime}(j), j=1(1) n$, are given initially or where $F^{\prime}(j)$ and $F^{\prime \prime}(j)$ are obtainable from $F(j)$ when $F(p)$ satisfies a first-order differential equation, there also may be instances when we have $F(j)$ and $F^{\prime}(j)$ initially and $F^{\prime \prime}(j)$ is obtainable from them when $F(p)$ satisfies a simple second-order ordinary differential equation.

In (1), we replace $p^{s} F(p)$ by the hyperosculatory interpolation polynomia $L_{3 n-1}(x), x=1 / p$, where $L_{3 n-1}(1 / j), L_{3 n-1}^{\prime}(1 / j)$, and $L_{3 n-1}^{\prime \prime}(1 / j), j=1(1) n$, are givel by (3), ( $3^{\prime}$ ), and ( $3^{\prime \prime}$ ). Then, we find

$$
\begin{align*}
f(t) & =(1 / 2 \pi i) \int_{c-i \infty}^{c+i \infty}\left(e^{p t} / p^{s}\right)\left\{p^{s} F(p)\right\} d p \sim(1 / 2 \pi i) \int_{c-i \infty}^{c+i \infty}\left(e^{p t} / p^{s}\right) L_{3 n-1}(1 / p) d p \\
& =\left(1 / 2 \pi i t^{1-s}\right) \int_{c^{\prime}-i \infty}^{c^{\prime}+i \infty}\left(e^{p} / p^{s}\right) L_{3 n-1}(t / p) d p \\
& =t^{s-1} \sum_{i=1}^{[(3 n+1 / 2]} A_{i} L_{3 n-1}\left(t / p_{i}\right), \tag{1}
\end{align*}
$$

where $[(3 n+1) / 2]$, the nearest integer to $(3 n+1) / 2$, is the smallest number of points in the Gaussian quadrature formula that will provide at least ( $3 n-1$ )th degree accuracy. Hermitc's $n$-point hyperosculatory interpolation formula, exact for any ( $3 n-1$ )th degree polynomial, when applied to $L_{3 n-1}(x)$ itself, gives for any $x_{j}, j=1(1) n$, and any $x$,

$$
\begin{align*}
L_{3 n-1}(x)= & \sum_{j=1}^{n}\left\{L_{j}^{(n)}(x)\right\}^{3}\left\{\left[1-3 L_{j}^{(n)}\left(x_{j}\right)\left(x-x_{j}\right)+\left(6 L_{j}^{(n) \prime}\left(x_{j}\right)^{2}\right.\right.\right. \\
& \left.\left.-\frac{3}{2} L_{j}^{(n) \prime \prime}\left(x_{j}\right)\right)\left(x-x_{j}\right)^{2}\right] L_{3 n-1}\left(x_{j}\right) \\
& \left.+\left[\left(x-x_{j}\right)-3 L_{j}^{(n) \prime}\left(x_{j}\right)\left(x-x_{j}\right)^{2}\right] L_{3 n-1}^{\prime}\left(x_{j}\right)+\frac{1}{2}\left(x-x_{j}\right)^{2} L_{3 n-1}^{\prime \prime}\left(x_{j}\right)\right\}, \tag{14}
\end{align*}
$$

where $L_{j}^{(n)}(x)$ is given by (6). The barycentric form of (14) is

$$
\begin{equation*}
L_{3 n-1}(x)=\sum_{j=1}^{n}\left[\alpha_{j} L_{3 n-1}\left(x_{j}\right)+\beta_{j} L_{3 n-1}^{\prime}\left(x_{j}\right)+\frac{1}{2} \gamma_{j} L_{3 n-1}^{\prime \prime}\left(x_{j}\right)\right] / \sum_{j=1}^{n} \alpha_{j}, \tag{15}
\end{equation*}
$$

where

$$
\begin{array}{lr}
\alpha_{j}=d_{j} /\left(x-x_{j}\right)^{3}-3 L_{j}^{(n)}\left(x_{j}\right) d_{j} /\left(x-x_{j}\right)^{2}+\left[6 L_{j}^{(n)}\left(x_{j}\right)^{2}-\frac{3}{2} L_{j}^{(n) \prime}\left(x_{j}\right)\right] d_{j} /\left(x-x_{j}\right), \\
j=1(1) n, & \\
\beta_{j}=d_{j} /\left(x-x_{j}\right)^{2}-3 L_{j}^{(n)}\left(x_{j}\right) d_{j} /\left(x-x_{j}\right), & j=1(1) n, \\
\gamma_{j}=d_{j} /\left(x-x_{j}\right), \quad j=1(1) n, \tag{18}
\end{array}
$$

and

$$
\begin{equation*}
d_{j}=\left\{1 / \prod_{k=1, k \neq j}^{n}\left(x_{j}-x_{k}\right)\right\}^{3}, \quad j=1(1) n . \tag{19}
\end{equation*}
$$

For $x_{j}=1 / j$, for each $n, d_{j},-3 L_{j}^{(n)^{\prime}}\left(x_{j}\right) d_{j}$, and $\left[6 L_{j}^{(n)^{\prime}}\left(x_{j}\right)^{2}-\frac{3}{2} L_{j}^{(n) "}\left(x_{j}\right)\right] d_{j}$, $j=1(1) n$, are all multiplied by a rational number $r(n)$ to obtain ( $\alpha_{j}, \beta_{j}$, and $\gamma_{j}$ now denoting $r(n) \alpha_{j}, r(n) \beta_{j}$, and $\left.r(n) \gamma_{j}\right)$

$$
\begin{align*}
& \alpha_{j}=a_{j} /(x-1 / j)^{3}+b_{j} /(x-1 / j)^{2}+c_{j} /(x-1 / j), \quad j=1(1) n,  \tag{20}\\
& \beta_{j}=a_{j} /(x-1 / j)^{2}+b_{j} /(x-1 / j), \quad j=1(1) n, \tag{21}
\end{align*}
$$

and

$$
\begin{equation*}
\gamma_{j}=a_{j} /(x-1 / j), \quad j=1(1) n, \tag{22}
\end{equation*}
$$

where now, $a_{j}, b_{j}$, and $c_{j}$ are integers whose g.c.d. $=1$ for every $n$. The values of $r(n)$ are given in the following schedule:

| $n$ | 2 | 3 | 4 | 5 | 6 | 7 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $r(n)$ | $1 / 8$ | $2 / 27$ | $3 / 32$ | $12 / 125$ | $25 / 18$ | $600 / 343$. |

Tables IIa-IIf gives the exact values of $a_{j}, b_{j}$, and $c_{j}, j=1(1) n$, for $n=2(1) 7$, furnishing up to 20th degree accuracy in $L_{3 n-1}(x)$. To obtain $L_{3 n-1}\left(t / p_{i}\right)$ in (13), set $x=t / p_{i}$ in (20)-(22), where for each $i=1(1)[(3 n+1) / 2]$ we have $j=1(1) n$, and then employ (15), where $L_{3 n-1}\left(x_{j}\right)=L_{3 n-1}(1 / j), L_{3 n-1}^{\prime}\left(x_{j}\right)=L_{3 n-1}^{\prime}(1 / j)$, and $L_{3 n-1}^{\prime \prime}\left(x_{j}\right)=L_{3 n-1}^{\prime \prime}(1 / j), j=1(1) n$, are given by (3), ( $3^{\prime}$ ), and ( $3^{\prime \prime}$ ).

TABLE IIa

$$
n=2
$$

| $j$ | $a_{j}$ | $b_{j}$ | $c_{j}$ |
| ---: | ---: | ---: | ---: |
| 1 | 1 | -6 | 24 |
| 2 | -1 | -6 | -24 |

TABLE IIb

$$
n=3
$$

| $j$ | $a_{j}$ | $b_{j}$ | $c_{j}$ |
| ---: | ---: | ---: | ---: |
| 1 | 2 | -21 | 129 |
| 2 | -128 | 1536 | -16896 |
| 3 | 54 | 1215 | 16767 |

TABLE IIc

$$
n=4
$$

| $j$ | $a_{j}$ | $b_{j}$ | $c_{j}$ |
| :--- | ---: | ---: | ---: |
| 1 | 6 | -87 | 703 |
| 2 | -10368 | 248832 | -3856896 |
| 3 | 18098 | -1594323 | 43046721 |
| 4 | -24576 | -1277952 | -39190528 |

TABLE IId

| $n=5$ |  |  |  |  |  |
| :--- | ---: | ---: | ---: | ---: | ---: |
| $j$ | $a_{j}$ | $b_{j}$ | $c_{j}$ |  |  |
| 1 | -3 | 12 |  | -219 |  |
| 2 | 510 | 18336 | 133 | 69344 | -2668 |

TABLE IIe

$$
n=6
$$

| $j$ | $a^{3}$ |  |  | $b_{j}$ |  |  | $c_{i}$ |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 |  |  | 300 |  |  | -6555 |  |  |  | 76577 |
| 2 |  | -1536 | 00000 |  | 66048 | 00000 |  | -15 | 95392 | 00000 |
| 3 | 15 | 94323 | 00000 | --860 | 93442 | 00000 |  | 29809 | 85429 | 25000 |
| 4 | -503 | 31648 | 00000 | 22145 | 92512 | 00000 | -10 | 20054 | 73280 | 00000 |
| 5 | 915 | 52734 | 37500 | 5722 | 04589 | 84375 | 18 | 97811 | 88964 | 84375 |
| 6 | -65 | 30347 | 00800 | -10226 | 52341 | 45280 | -9 | 07551 | 05722 | 85952 |

TABLE IIf

$$
n=7
$$

| $j$ |  |  | $a_{j}$ |  | $b_{j}$ |  |  |  | $c_{j}$ |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 |  |  |  | 600 |  |  |  | -15210 |  |  |  |  | 03939 |
| 2 |  |  | -42467 | 32800 |  |  | 82820 | 65920 |  |  | -614 | 46259 | 99872 |
| 3 |  | 2905 | 65366 | 75000 | -2 | 202669 | 34330 | 81250 |  | 83 | 84626 | 86427 | 96875 |
| 4 | -5 | 15396 | 07552 | 00000 | 371 | 08517 | 43744 | 00000 |  | -19488 | 84360 | 23296 | 00000 |
| 5 | 61 | 79809 | 57031 | 25000 | -2858 | 16192 | 62695 | 31250 | 2 | 21378 | 80325 | 31738 | 28125 |
| 6 | -60 | 93597 | 40010 | 49600 | -1864 | 64080 | 44321 | 17760 | $-2$ | 89436 | 12674 | 91454 | 32064 |
| 7 |  | 84853 | 69059 | 65800 | 666 | 98491 | 65318 | 92070 |  | 87462 | 32697 | 42842 | 02997 |

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[^0]:    ${ }^{4}$ For $s=1$, because the interpolating polynomials in $1 / p$ that are given here will generally have a constant term, we require extra divisions by $p_{i}$ in order to use the Christoffel numbers $A_{i}$ in [8,9]. This does not occur in ( $2^{\prime}$ ) or ( $2^{\prime \prime}$ ), which occur in [10] or [11]. Henceforth, the unprimed $A_{i}$ will denote the Stroud-Krylov Christoffel numbers.

