APPLIED MATHEMATICS COLLOQUIUM

SPEEDING UP NUMERICAL COMPUTATIONS VIA CONFORMAL MAPS

L. NICK TREFETHEN Oxford University

ABSTRACT:

Conformal mapping is not the tool most numerical analysts reach for first; indeed many numerical analysts are uncomfortable in the complex plane. Yet by considering a few elementary conformal maps and their use for transplanting problems from one domain to another, one can produce powerful numerical algorithms. This talk will present several examples:

- A new formula for quadrature on an interval [joint work with Nick Hale]
- Tanh and DE quadrature with endpoint singularities [Takahasi & Mori et al.]
- Adaptive spectral methods for PDEs [joint work with Wynn Tee]
- Evaluation of functions of matrices and operators [joint work with Nick Higham]
- Talbot contours for inverse Laplace transforms [joint work with Andre Weideman]

MONDAY, DECEMBER 11, 2006 4:30 PM Building 2, Room 105

Refreshments at 4:00 PM in Building 4, Room 174 (Math Majors Lounge)

Applied Math Colloquium: <u>http://www-math.mit.edu/amc/fall06</u> Math Department: http://www-math.mit.edu



Massachusetts Institute of Technology Department of Mathematics Cambridge, MA 02139