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Evaluation of Abramowitz functions in the right half of the complex plane



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ARTICLE INFO

Article history: Received 23 August 2019 Received in revised form 27 October 2019 Accepted 30 November 2019 Available online 5 December 2019

Keywords: Abramowitz functions Least squares method Laurent series

ABSTRACT

A numerical scheme is developed for the evaluation of Abramowitz functions J_n in the right half of the complex plane. For $n=-1,\ldots,2$, the scheme utilizes series expansions for |z|<1, asymptotic expansions for |z|>R with R determined by the required precision, and least squares Laurent polynomial approximations on each subregion in the intermediate region $1 \le |z| \le R$. For n>2, J_n is evaluated via a forward recurrence relation. The scheme achieves nearly machine precision for $n=-1,\ldots,2$ at a cost that is competitive as compared with software packages for the evaluation of other special functions in the complex domain.

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1. Introduction

The Abramowitz functions J_n of order n, defined by

$$J_n(z) := \int_0^\infty t^n e^{-t^2 - z/t} dt, \quad n \in \mathbb{Z},$$
(1)

are frequently encountered in kinetic theory (cf., e.g., [8,17]), where the integral equations resulting from linearization of the Boltzmann equation have these functions (cf., e.g., [8,17,26,21]) as the kernels. The n-th order Abramowitz function J_n satisfies the third order ordinary differential equation (ODE) [1,2]

$$zJ_n''' - (n-1)J_n'' + 2J_n = 0 (2)$$

and the recurrence relations

$$J'_{n}(z) = -J_{n-1}(z),$$
 (3)

$$2I_{n}(z) = (n-1)I_{n-2}(z) + zI_{n-3}(z).$$
(4)

The integral representation (1) also leads to

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$$I_{n}(\bar{z}) = \overline{I_{n}(z)}.$$
 (5)

Research on Abramowitz functions is rather limited. In [2], about two pages of Section 27.5 are devoted to Abramowitz functions, which contain series and asymptotic expansions, originally developed in [1,25,38]. In [10], numerical computation of Abramowitz functions is discussed when z is a positive real number, and, in particular, it is shown that the recurrence relation for J_n is stable in both directions. In [27], a more efficient and reliable numerical algorithm using Chebyshev expansions has been developed for the evaluation of J_n (n = 0, 1, 2) when z is a positive real number.

For time-dependent or time-harmonic problems in kinetic theory, evaluation of Abramowitz functions with complex arguments is often required. However, we are not aware of any work on the evaluation of Abramowitz functions in complex domains.

In this paper, we develop an efficient and accurate numerical scheme for the evaluation of Abramowitz functions when its argument z is in the right half of the complex plane (denoted as $\overline{\mathbb{C}^+} = \{z \in \mathbb{C} \mid \text{Re}(z) \geq 0\}$) for $n \geq -1$. We first note that Chebyshev expansions are not good representations in the complex domain since Chebyshev polynomials are orthogonal polynomials only when the argument is real. Second, when |z| is small, say, less than r for some r > 0, a series expansion can be used to evaluate $J_n(z)$ accurately with small number of terms. Third, when |z| is large, say, greater than R for some R > 0, the truncated asymptotic expansion can be used to evaluate $J_n(z)$ accurately.

We now consider the intermediate region $D = \{z \in \overline{\mathbb{C}^+} \mid r \le |z| \le R\}$, where neither the series expansion nor the asymptotic expansion can be used to achieve the required precision. Since 0 and ∞ are the only singularities of the ODE (2) satisfied by J_n , standard ODE theory [20, Chapter 16] together with the series expansion (7) shows that $J_n(z) = f_n(z) + g_n(z) \ln z$ where both f and g are entire functions. Thus, J_n admits an infinite Laurent series representation in D by theory of complex variables [5]. One may naturally ask whether $J_n(z)$ can be well approximated by a Laurent polynomial in D. It turns out that such an approximation requires excessively large number of terms to achieve high accuracy. Furthermore, this global approximation is extremely ill-conditioned due to the fact that J_n behaves like an exponential function asymptotically, making its dynamic range too wide to be resolved numerically with high accuracy and rendering the scheme useless.

We propose two techniques to deal with the extreme ill-conditioning associated with the global approximation of J_n in D. First, we extract out the leading factor in the asymptotic expansion (18) of $J_n(z)$ and make a change of variable as follows:

$$J_n(z) = \sqrt{\frac{\pi}{3}} \left(\frac{\nu}{3}\right)^{n/2} e^{-\nu} U_n(\nu), \quad \nu := 3 \left(\frac{z}{2}\right)^{2/3}. \tag{6}$$

It has been shown in [1,25] that $U_n(\nu)$ also satisfies a third order ODE with 0 a regular singularity and ∞ an irregular one. Thus, $U_n(\nu)$ is analytic for $z \in D$ and therefore can be represented by an infinite Laurent series in ν in the transformed domain. The main advantage of working with $U_n(\nu)$ instead of $J_n(z)$ is that $U_n(\nu)$ has a much narrower dynamic range and thus admits more accurate and efficient approximation.

Next, we divide the intermediate region D into several sub-regions $D_i = \{z \in \overline{\mathbb{C}^+} | r_i \le |z| \le r_{i+1} \}$ $(i = 0, ..., M-1, r_0 = r, r_M = R)$. By symmetry, we may further restrict ourselves to consider the quarter-annulus domain $Q_i = \{z \in \mathbb{C} \mid \text{Re}(z) \ge 0, \text{Im}(z) \ge 0, r_i \le |z| \le r_{i+1} \}$ $(i = 0, ..., M-1, r_0 = r, r_M = R)$. On each sub-region Q_i , we approximate $U_n(v)$ via a Laurent polynomial [24] in v where the coefficients are obtained by solving a least squares problem. Here the linear system is set up by matching the function values with the values of the Laurent polynomial approximation on a set of N points on the boundary of Q_i . The least squares problem is still ill-conditioned and the conditioning becomes worse as N increases, but its solution can be used to produce very accurate approximation to the function being approximated.

Here, we would like to remark that recently least squares method has been applied to construct accurate and stable approximation for many classes of functions. In [7], it is used together with method of fundamental solutions to solve boundary value problems for the Helmholtz equation. In [15], it is used to construct rational approximation for functions on the unit circle. In [4,3], it is shown that a wide class of functions can be approximated in an accurate and well-conditioned manner using frames and the least squares method. The least squares method is used in [16] to construct efficient and accurate sum-of-Gaussians approximations for a class of kernels in mathematical physics and in [6,35] to construct sum-of-poles approximations for certain functions. Needless to say, the least squares problem itself has to be solved using suitable algorithms. Many such algorithms exist (cf., e.g., [11,14,18,28,32]).

For $n \ge 3$, we apply the recurrence relation (4) to compute $J_n(z)$. We note that the recurrence relation only needs the values of J_n for n = 0, 1, 2. Since many applications in kinetic theory require the evaluation of J_{-1} , we provide the direct evaluation of J_{-1} as well via our scheme since it is more efficient than using the recurrence relation.

Clearly, the scheme presented in this paper may be applied to the accurate evaluation of a very broad class of special functions in complex domains. Very often these special functions satisfy an ODE with a finite number of singularities. Therefore, they are analytic in complex domains excluding singular points and branch cuts. Complex analysis then ensures that Laurent series is a suitable representation to such functions in the domain. With a careful choice of the domain and suitable transformation, the least squares method becomes a reliable tool for constructing efficient, accurate and stable approximation for these functions.

The remainder of this paper is organized as follows. Section 2 collects analytic results used in the construction of the algorithm. Section 3 discusses numerical algorithms for the evaluation of Abramowitz functions. Section 4 illustrates the performance and accuracy of the algorithm. The paper is concluded with a short discussion on possible extensions and applications of the work.

2. Analytic apparatus

The series expansion of J_n takes the form

$$2J_n(z) = \sum_{k=0}^{\infty} (a_k^{(n)} \ln z + b_k^{(n)}) z^k.$$
 (7)

For n=1, the coefficients can be found in [2, §27.5.4] with $a_0^{(1)}=a_1^{(1)}=0$, $a_2^{(1)}=-1$, $b_0^{(1)}=1$, $b_1^{(1)}=-\sqrt{\pi}$, $b_2^{(1)}=3(1-\gamma)/2$, and

$$a_k^{(1)} = -\frac{2a_{k-2}^{(1)}}{k(k-1)(k-2)}, \qquad b_k^{(1)} = -\frac{2b_{k-2}^{(1)} + (3k^2 - 6k + 2)a_k^{(1)}}{k(k-1)(k-2)}, \quad k \ge 3,$$
(8)

where $\gamma \approx 0.577215664901532860606512$ is Euler's constant. For n = -1, 0, the coefficients can be obtained from term-by-term differentiation of (7), together with (3):

$$a_k^{(n)} = -(k+1)a_{k+1}^{(n+1)}, \qquad b_k^{(n)} = -(k+1)b_{k+1}^{(n+1)} - a_{k+1}^{(n+1)}, \quad k \ge 0.$$
 (9)

For n=2, the coefficients can be obtained from term-by-term integration of (7) together with $J_2(0)=\sqrt{\pi}/4$, i.e., $a_0^{(2)}=0$, $b_0^{(2)}=\sqrt{\pi}/2$, and

$$a_k^{(2)} = -\frac{a_{k-1}^{(1)}}{k}, \qquad b_k^{(2)} = -\frac{b_{k-1}^{(1)}}{k} + \frac{a_{k-1}^{(1)}}{k^2}, \quad k \ge 1.$$
 (10)

We have the following lemma regarding the convergence of the power series $\sum_{k=0}^{\infty} a_k^{(n)} z^k$ and $\sum_{k=0}^{\infty} b_k^{(n)} z^k$ in the series expansion (7).

Lemma 1. For $n=-1,\ldots,2$, the power series $\sum_{k=0}^{\infty}a_k^{(n)}z^k$ and $\sum_{k=0}^{\infty}b_k^{(n)}z^k$ in (7) converge in $\mathbb C$.

Proof. For n = 1, direct calculation shows that

$$a_{2k-1} = 0, \quad a_{2k}^{(1)} = \frac{(-1)^k 2}{(2k)!(k-1)!}, \quad k > 0.$$
 (11)

Thus, the radius of convergence for $\sum_{k=0}^{\infty} a_k^{(n)} z^k$ is ∞ by the ratio test and the series converges for all complex numbers. We now split $\sum_{k=0}^{\infty} b_k^{(n)} z^k$ into the odd and even parts:

$$\sum_{k=0}^{\infty} b_k^{(1)} z^k = z \sum_{k=0}^{\infty} b_{2k+1}^{(1)} (z^2)^k + \sum_{k=1}^{\infty} b_{2k}^{(1)} (z^2)^k.$$
(12)

For the odd part, direct calculation shows

$$b_{2k+1}^{(1)} = \frac{(-2)^k b_1^{(1)}}{(2k+1)!(2k-1)!!},\tag{13}$$

where $(2k-1)!! := (2k-1)(2k-3)\cdots 3\cdot 1$. Using the root test and Stirling's formula for factorials [5, p. 201], we observe that the odd part converges for all complex numbers. For the even part, we claim that

$$|b_{2k}^{(1)}| < \frac{2}{[(k-1)!]^3}, \quad k \ge 1.$$
 (14)

We prove (14) by induction. First, (14) holds for k = 1 by direct calculation. Now, assume (14) holds for 2k - 2, i.e.,

$$|b_{2k-2}^{(1)}| < \frac{2}{[(k-2)!]^3}. (15)$$

By (11), it is easy to see that

$$|a_{2k}^{(1)}| < \frac{1}{2^k [(k-1)!]^3}, \quad k > 1.$$
 (16)

Using the second equation in (8), we have

$$|b_{2k}^{(1)}| \leq \frac{2|b_{2k-2}^{(1)}|}{2k(2k-1)(2k-2)} + \frac{3|a_{2k}^{(1)}|}{k-1} + \frac{2|a_{2k}^{(1)}|}{2k(2k-1)(2k-2)}$$

$$< \frac{2|b_{2k-2}^{(1)}|}{2k(2k-1)(2k-2)} + \frac{1}{[(k-1)!]^3}$$

$$< \frac{4}{2k(2k-1)(2k-2)[(k-2)!]^3} + \frac{1}{[(k-1)!]^3}$$

$$< \frac{2}{[(k-1)!]^3},$$
(17)

where the first inequality follows from the triangle inequality, the second one follows from (16), the third one follows from the induction assumption. Thus, the even part also converges for all complex numbers by the comparison and root tests, and Stirling's formula. Finally, the convergence of the power series for n = -1, 0, 2 follows from (9), (10), (11), (13), and (14), the comparison and root tests, and Stirling's formula.

Even though (7) was originally derived under the assumption that z is positive real, it indeed makes sense for any $z \neq 0$. Furthermore, it provides a natural analytic continuation [5, p. 283] of J_n to $\mathbb C$ with the branch cut along negative real axis and the principal branch for $\ln z$ chosen to be, say, $\operatorname{Im}(\ln z) \in (-\pi, \pi]$.

The asymptotic expansion of J_n via the expansion of U_n is given by [2, §27.5.8]:

$$J_n(z) \sim \sqrt{\frac{\pi}{3}} \left(\frac{\nu}{3}\right)^{n/2} e^{-\nu} \left(c_0^{(n)} + \frac{c_1^{(n)}}{\nu} + \frac{c_2^{(n)}}{\nu^2} + \cdots\right), \quad z \to \infty,$$
 (18)

where $v := 3(z/2)^{2/3}$, $c_0^{(n)} = 1$, $c_1^{(n)} = (3n^2 + 3n - 1)/12$, and

$$12(k+2)c_{k+2}^{(n)} = -(12k^2 + 36k - 3n^2 - 3n + 25)c_{k+1}^{(n)} + \frac{1}{2}(n-2k)(2k+3-n)(2k+3+2n)c_k^{(n)}, \quad k \ge 0.$$
(19)

Once again, (18) was originally derived under the assumption that z is real and positive [1,25]. One may, however, verify that the expansion inside the parentheses on the right hand side of (18) is a formal solution to the third order ODE satisfied by U_n in (6). Furthermore, the exponential factor decays when $\arg z \in (-\frac{3\pi}{4}, \frac{3\pi}{4})$. Hence, (18) is valid for any $z \in \overline{\mathbb{C}^+}$ as $z \to \infty$.

The following lemma is the theoretical foundation of our algorithm.

Lemma 2. Suppose that $D \subset \mathbb{C}$ is a closed bounded domain that does not contain the origin and the function f is analytic in D. Let $L(z) = \sum_{k=-N}^{N_2} c_k z^k$. Then

```
(i) if |f(z) - L(z)| \le \epsilon for z \in \partial D, then |f(z) - L(z)| \le \epsilon for z \in D;

(ii) if |f(z) - L(z)|/|f(z)| < \epsilon for z \in \partial D and f has no zeros in D, then |f(z) - L(z)|/|f(z)| < \epsilon for z \in D.
```

Proof. This follows from the analyticity of L(z) on D and the maximum principle [5, p. 133]. \Box

3. Numerical algorithms

3.1. Series and asymptotic expansions

As we have shown in Lemma 1, the coefficients $a_k^{(n)}$ and $b_k^{(n)}$ in (8)–(10) decay very rapidly and the corresponding series expansions converge for any $z \neq 0$. However, they cannot be used for numerical calculation for large |z| due to cancellation errors and increasing number of terms for achieving the desired precision. Thus, we will use the series expansions only for |z| < 1 (i.e., r = 1). In this region, both power series $\sum_{k=0}^{\infty} a_k^{(n)} z^k$ and $\sum_{k=0}^{\infty} b_k^{(n)} z^k$ converge exponentially fast and very few terms are needed to reach the desired precision.

The coefficients $c_k^{(n)}$ in (19) diverge rapidly and the asymptotic expansion (18) has to be truncated in order to be of any use. For any truncated asymptotic expansion, it is well-known that its accuracy increases as |z| increases. For a prescribed precision ϵ_{mach} , one needs to determine N_a — the number of terms in the truncated series, and R with |z| > R the applicable region of the truncated series. This is straightforward to determine numerically. We have found that $N_a = 18$ and R = 120 are sufficient to achieve 10^{-19} precision for J_n ($n = -1, \ldots, 2$).

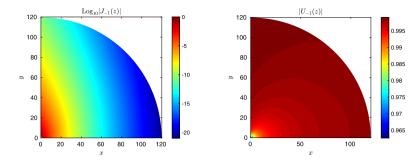


Fig. 1. Dynamic ranges of $J_2(z)$ and $U_2(z)$ in Q. For comparison purposes, both figures are plotted in the variable z. (For interpretation of the colors in the figure(s), the reader is referred to the web version of this article.)

3.2. Construction of the Laurent polynomial approximation for the intermediate region

We now discuss the evaluation of J_n in the intermediate region $D=\{z\in\overline{\mathbb{C}^+}\,|\,r\leq|z|\leq R\}$. First, by the conjugate property (5), we only need to discuss the evaluation of J_n in the first quadrant $Q=\{z\in\mathbb{C}\,|\,r\leq|z|\leq R,\,0\leq\arg z\leq\frac{\pi}{2}\}$. As discussed in the introduction, it is very difficult to directly approximate $J_n(z)$ in Q due to its large dynamic range. We use the transformation (6) and consider the approximation of $U_n(v)$ instead, U_n has a very small dynamic range. Fig. 1 shows $\log_{10}|J_2(z)|$ in Q on the left and $|U_2(z)|$ in Q on the right, where the left panel shows that the magnitude of $J_2(z)$ ranges from J_0 0, and the right panel shows that the magnitude of J_0 1 ranges from 1.0 to 1.7. Other $J_n(z)$ 1 and $J_n(z)$ 2 exhibit similar pattern with much narrower ranges for J_0 2 (J_0 3). Thus, we will consider the evaluation of J_0 3 in J_0 4.

To this end, we divide Q into several quarter-annulus domains:

$$Q_i := \{ z \in \mathbb{C} \mid r_i \le |z| \le r_{i+1}, 0 \le \arg z \le \frac{\pi}{2} \}, \ i = 0, \dots, M - 1, \ r_0 = 1, \ r_M = R.$$
 (20)

We will try to approximate $U_n(\nu)$ in each Q_i via a Laurent polynomial

$$U_n(\nu) \simeq L_n^{(i)}(\nu) = \sum_{k=-N_1}^{N_2} d_k^{(i)} \nu^k, \qquad z \in Q_i.$$
 (21)

As noted before, $U_n(\nu)$ satisfies a third order ODE with 0 and ∞ as the only singular points [1,25]. Thus, $U_n(\nu)$ is analytic in Q_i . By Lemma 2, in order to guarantee the accuracy of the approximation in the whole domain Q_i , it is sufficient to ensure the same accuracy is achieved on the boundary of Q_i , *i.e.*,

$$\left| U_n(v) - \sum_{k=-N_1}^{N_2} d_k^{(i)} v^k \right| \le \epsilon, \qquad z \in \partial Q_i.$$
 (22)

The error-bound in (22) is achieved by solving the least squares problem:

$$\mathbf{Ad}^{(i)} = \mathbf{f}, \quad A_{jk} := \nu_j^k, \ f_j := U_n(\nu_j), \ j = 1, \dots, 4N_b, \tag{23}$$

where $v_j := 3(z_j/2)^{2/3}$, and z_j are chosen to be the images of Gauss-Legendre nodes on each segment of ∂Q_i , N_b is chosen to ensure that the error of approximation of $U_n(v)$ by the corresponding Legendre polynomial interpolation on each segment of ∂Q_i is bounded by ϵ . The right hand side \mathbf{f} in (23) is computed via symbolic software system MATHEMATICA to at least 50 digits. In other words, we do not use the actual analytic Laurent series to approximate U_n on each quarter-annulus Q_i . Instead, a numerical procedure is applied to find much more efficient "modified" Laurent series for approximating U_n on each Q_i .

The linear system (23) is ill-conditioned. However, since we always use $\mathbf{d}^{(i)}$ in the Laurent polynomial approximation to evaluate U_n , we obtain (by the maximum principle) high accuracy in function evaluation in the entire sub-region as long as the residual of the least squares problem (23) is small.

The least squares solver also reveals the numerical rank of **A**, which is used to obtain the optimal value of $N_T = N_2 - N_1 + 1$, the total number of terms in the Laurent polynomial approximation. It is then straightforward to use a simple search to find the value for N_1 , which completes the algorithm for finding a nearly optimal and highly accurate Laurent polynomial approximation for U_n in Q_i .

Remark 1. We would like to emphasize that the Laurent polynomial approximation may not be unique, but this non-uniqueness has no effect on the accuracy of the approximation.

Remark 2. We have computed the integrals

$$I_{n} = \int_{\partial O} \frac{J'_{n}(z)}{J_{n}(z)} dz = -\int_{\partial O} \frac{J_{n-1}(z)}{J_{n}(z)} dz$$
 (24)

for n = -1, ..., 2 and found numerically that they are all close to zero. By the argument principle [5, p. 152], we have

$$I_n = 2\pi i (Z_n - P_n), \tag{25}$$

where Z_n and P_n denote respectively the number of zeros and poles of $J_n(z)$ inside ∂Q . Since $J_n(z)$ is analytic in Q, it has no poles in Q, i.e., $P_n=0$. Thus, the fact that I_n is very close to zero shows that $Z_n=0$, that is, J_n has no zeros in Q. Further numerical investigation shows that functions $|U_n(v)|$ $(n=-1,\ldots,2)$ range from 0.95 to 1.7 on ∂Q . Combining these two facts, we conclude that the absolute error bound on the approximation of U_n gives roughly the same relative error bound.

3.3. Evaluation of J_n for n = -1, ..., 2

Once the coefficients of Laurent polynomial approximation for each sub-region are obtained and stored, the evaluation of $J_n(z)$ is straightforward. That is, we first compute |z| to decide on which region the point lies, then use the proper representation to evaluate $J_n(z)$ accordingly. We summarize the algorithm for calculating $J_n(z)$ for $z \in \overline{\mathbb{C}^+}$, n = -1, ..., 2 in Algorithm 1.

```
Algorithm 1 Evaluation of J_n(z) for z \in \overline{\mathbb{C}^+}.
```

```
\triangleright Input parameter: z – the complex number for which the Abramowitz function I_n is to be evaluated.
     \triangleright Output parameter: f – the value of Abramowitz function J_n(z).
    assert Re(z) > 0.
   if |z| \le 1 then
                                                                                                                                                   \triangleright z is in the series expansion region.
       Use the series expansion (7) to evaluate f = J_n(z).
    else if |z| \ge 120 then
                                                                                                                                                          \triangleright z is in the asymptotic region.
       Set v = 3(z/2)^{2/3}.
       Use the asymptotic expansion (18) to compute U_n(v).
       Set f = \sqrt{\frac{\pi}{3}} \left(\frac{\nu}{3}\right)^{n/2} e^{-\nu} U_n(\nu).
                                                                                                                                                        \triangleright z is in the intermediate region.
       Set v = 3(z/2)^{2/3}.
       Use a precomputed Laurent polynomial approximation (21) to compute U_n(v).
       Set f = \sqrt{\frac{\pi}{3}} \left(\frac{\nu}{3}\right)^{n/2} e^{-\nu} U_n(\nu).
   end if
end procedure
```

Remark 3. All these expansions can be converted into a polynomial of a certain transformed variable. We use Horner's method [23, §4.6.4] to evaluate the polynomial in the optimal number of arithmetic operations.

Remark 4. The accuracy of $J_n(z)$ deteriorates as |z| increases since the condition number of evaluating the exponential function $e^{-\nu}$ is $|\nu|$ and ν has to be evaluated numerically via $\nu = 3(z/2)^{2/3}$.

3.4. Evaluation of J_n for n > 2

In [10], it is shown that (4) is stable in both directions when z is a positive real number. We have implemented the forward recurrence to evaluate $J_n(z)$ for n > 2. We have not observed any numerical instability during our numerical tests for $z \in \overline{\mathbb{C}^+}$.

4. Numerical results

We have implemented the algorithms in Section 3 and the code is available at https://github.com/zgimbutas/abramowitz. Numerical experiments were performed on a desktop computer with a 3.10 GHz Intel(R) Xeon(R) CPU.

For the series expansion (7), a straightforward calculation shows that 18 terms in $\sum b_k^{(n)} z^k$ and 9 nonzero terms in $\sum a_k^{(n)} z^k$ are needed to reach 10^{-19} precision for J_n ($n=-1,\ldots,2$). For the asymptotic expansion (18), we find that it is sufficient to choose $N_a=18$, R=120 for 10^{-19} precision. All coefficients are precomputed with 50 digit precision.

For the intermediate region, we divide |z| on [1, 120] into three subintervals [1, 3], [3, 15], [15, 120] and Q into Q_1 , Q_2 , Q_3 , respectively. We use IEEE binary128 precision to carry out the precomputation step and solve the least squares

Table 1The relative L^{∞} error of Algorithm 1 over 100,000 uniformly distributed random points in $\overline{\mathbb{C}^+}$. The reference value is computed via MATHEMATICA to at least 50 digit accuracy. S denotes the series expansion region and A denotes the asymptotic expansion region.

	S	Q ₁	Q ₂	Q ₃	A
J_{-1}	1.5×10^{-15}	2.1×10^{-15}	4.4×10^{-16}	6.4×10^{-16}	8.6×10^{-16}
J_0	1.3×10^{-15}	2.4×10^{-15}	2.2×10^{-16}	2.2×10^{-16}	2.2×10^{-16}
J_1	1.1×10^{-15}	2.4×10^{-15}	4.7×10^{-16}	6.0×10^{-16}	8.0×10^{-16}
J_2	1.2×10^{-15}	2.9×10^{-15}	5.6×10^{-16}	8.4×10^{-16}	1.2×10^{-15}

Table 2

The maximum relative error for evaluating J_{100} using the forward recurrence relation (4) over 100, 000 uniformly distributed random points in the domain $\{z \in \mathbb{C} \mid \text{Re}(z) \geq 0, \ 0 < |z| < 1000\}$. The reference values are calculated using MATHEMATICA with 240-digit precision arithmetic.

S	Q_1	Q_2	Q_3	A
1.3×10^{-15}	2.9×10^{-15}	1.3×10^{-15}	2.0×10^{-15}	3.7×10^{-15}

problem with 10^{-20} threshold for the residual. We have found that for Q_1 we need $N_2 = 11$, $N_T = 30$ for J_0 and J_1 , $N_2 = 10$, $N_T = 32$ for J_{-1} , and $N_2 = 11$, $N_T = 32$ for J_2 . For all four functions J_n (n = -1, 0, 1, 2), we need $N_2 = 0$, $N_T = 30$ for Q_2 and $Q_2 = 0$, $Q_3 = 0$, $Q_4 = 0$, $Q_5 = 0$, Q_5

Remark 5. The coefficients in Tables B.4–B.15 for Q_2 and Q_3 do not have small norms. However, for Q_2 , $\left|\frac{1}{\nu}\right| \leq \frac{1}{3(3/2)^{(2/3)}} = 0.254\ldots$; and for Q_3 , $\left|\frac{1}{\nu}\right| \leq \frac{1}{3(15/2)^{(2/3)}} \approx 0.087$. It is easy to see that terms $c_j\left(\frac{1}{\nu}\right)^j$ decrease as j increases. Alternatively, we could consider the Laurent series of the form $\sum \tilde{c}_j\left(\frac{\nu_i}{\nu}\right)^j$ with $\nu_i = 3(r_i/2)^{(2/3)}$ (r_i is the lower bound for |z| in Q_i). Then the coefficient vector $\tilde{\mathbf{c}}$ will have small norm, as required in [7,4]. However, this corresponds to the column scaling in the least squares matrix and almost all methods for solving the least squares problems do column normalization. Thus, it has no effect on the accuracy of the solution and stability of the algorithm.

Remark 6. The partition of the sub-regions is by no means optimal or unique. There is an obvious trade-off between the number of sub-regions and the number of terms in the Laurent polynomial approximation. For example, one may use a finer partition for the regions closer to the origin. We have tried to divide the intermediate region into 14 regions with $Q_i := \{z \in \overline{\mathbb{C}^+} | (\sqrt{2})^{i-1} \le |z| \le (\sqrt{2})^i \}$ (i = 1, ..., 14), and we observe that only 20 terms are needed for all regions. However, our numerical experiments indicate that the partition has very mild effect on the overall performance (*i.e.*, speed and accuracy) of the algorithm.

4.1. Accuracy check

We first check the accuracy of Algorithm 1. The reference function values are calculated via MATHEMATICA to at least 50 digit accuracy. The error is measured in terms of maximum relative error, *i.e.*,

$$E := \max_{i} \frac{|\hat{J}_n(z_i) - \tilde{J}_n(z_i)|}{|\tilde{J}_n(z_i)|},$$

where $\tilde{J}_n(z_i) := e^{\nu_i} J_n(z_i)$ ($\nu_i := 3(z_i/2)^{2/3}$) is the reference value of the scaled Abramowitz function computed via MATHEMATICA, and $\hat{J}_n(z_i)$ is the value computed via our algorithm. The points z_i are sampled randomly with uniform distribution in both its magnitude and angle in $\overline{\mathbb{C}^+}$. Table 1 lists the errors for evaluating \tilde{J}_n (n = -1, 0, 1, 2) in various regions, where we observe that the errors are within $10\epsilon_{\text{mach}}$ with the machine epsilon $\epsilon_{\text{mach}} \approx 2.22 \times 10^{-16}$ for IEEE double precision. In general, the errors in the first intermediate region Q_1 are slightly bigger due to mild cancellation errors.

For n > 2, extensive numerical experiments indicate that the forward recurrence relation (4) is stable for evaluating J_n in $\overline{\mathbb{C}^+}$. The relative errors are shown in Table 2 for a typical run.

4.2. Timing results

Since all three representations (*i.e.*, Laurent polynomials, series and asymptotic expansions) mainly involve polynomials of degree less than 30, the algorithm takes about constant time per function evaluation in \mathbb{C}^+ . We have tested the CPU time of Algorithm 1 for evaluating $\tilde{J}_n(z)$ and compared it with that of evaluating the complex error function $\operatorname{erf}(z) = \frac{2}{\sqrt{\pi}} \int_0^z e^{-t^2} dt$. The complex error function is a well studied special function that has received much attention in the community of scientific computing (cf., e.g., [9,12,13,19,29–31,33,34,36,37]). Here we use the well-regarded Faddeeva package [22] to evaluate $\operatorname{erf}(z)$.

Table 3 The total CPU time T in seconds for evaluating $J_n(z)$ using Algorithm 1 and the error function erf(z) over 1,000,000 uniformly distributed random points in $0 \le \text{Re}(z) \le 10$, $0 \le \text{Im}(z) \le 10$.

	$J_{-1}(z)$	$J_0(z)$	$J_1(z)$	$J_2(z)$	erf(z)
T	0.44	0.41	0.44	0.41	0.34

The results are shown in Table 3. First, we note that erf(z) is an entire function which is somewhat simpler than the Abramowitz functions and the Faddeeva package guarantees about 10^{-13} accuracy. Second, the numbers of terms in all three representations in our algorithm are chosen so that 10^{-19} precision may be achieved if the calculation were carried out in 80-bit floating-point arithmetic (it achieves about 10^{-15} accuracy in double precision arithmetic as shown in Table 1).

In the asymptotic region, our algorithm is slightly faster than the numbers shown in Table 3, while the Faddeeva package is faster by a factor of about 3. However, the efficiency in the asymptotic region (*i.e.*, the asymptotic expansion) heavily depends on the properties of the given special functions and is thus independent of the algorithm for other regions. Combining all these factors, we may conclude that our algorithm is competitive with the highly optimized Faddeeva package.

5. Conclusions and further discussions

We have designed an efficient and accurate algorithm for the evaluation of Abramowitz functions J_n in the right half of the complex plane. Some useful observations in the design of the algorithm are applicable for evaluating many other special functions in the complex domain. First, it is better to pull out the leading asymptotic factor from the given function when |z| is large. Second, the maximum principle reduces the dimensionality of the approximation problem by one. Third, the least squares scheme is generally a reliable and accurate method to find an approximation of a prescribed form. That is, analytic representations should be used with caution even if they are available, as they often lead to large cancellation error or very inefficient approximations or both.

Finally, though we have used Laurent polynomials to approximate Abramowitz functions in the intermediate region, there are many other representations for function approximations. This includes truncated series expansion, rational functions (cf., e.g., [15]), etc. We have actually tested the truncated series expansion in the sub-region (i.e., Q_1) closest to the origin for J_n . Our numerical experiments indicate that the performance is about the same as the one presented in this paper.

Declaration of competing interest

The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.

Acknowledgements

S. Jiang was supported by the National Science Foundation under grant DMS-1720405, and by the Flatiron Institute, a division of the Simons Foundation. L.-S. Luo was supported by the National Science Foundation under grant DMS-1720408. The authors would like to thank Vladimir Rokhlin at Yale University for sharing his unpublished pioneer work on the evaluation of Hankel functions in the complex plane and Manas Rachh at the Flatiron Institute, Simons Foundation for helpful discussions. Certain commercial software products and equipment are identified in this paper to foster understanding. Such identification does not imply recommendation or endorsement by the National Institute of Standards and Technology, nor does it imply that the software products and equipment identified are necessarily the best available for the purpose.

Appendix A. Zeros of $J_n(z)$

We have used NINTEGRATE in MATHEMATICA to evaluate I_n defined in (24). When WorkingPrecision is set to 100, $|I_n|$ are about 10^{-59} for n=-1,0,1,2. When it is set to 200, the values of $|I_n|$ decrease to 10^{-160} . By the argument principle, I_n can only take integral multiples of $2\pi i$. Thus, the numerical calculation clearly shows that J_n (n=-1,0,1,2) have no zeros in the intermediate region Q. Analytically, we can only show that J_n has no zeros in the sector $|\arg(z)| \leq \frac{\pi}{4}$. The proof is presented below.

Lemma 3. If $z_0 \in \mathbb{C}$ is a zero of $J_n(z)$, then so is \bar{z}_0 .

Proof. This simply follows from the conjugate property (5). \Box

Lemma 4. Suppose that $n \ge 0$. Then $J_n(z)$ has no zero in the sector $|\arg z| \le \frac{\pi}{4}$.

Proof. Let $z_0 = x_0 + iy_0 \in \overline{\mathbb{C}^+}$ be a zero of $J_n(z)$. Then by Lemma 3, \bar{z}_0 is also a zero of $J_n(z)$. Consider functions $f(t) = J_n(z_0t)$ and $g(t) = J_n(\bar{z}_0t)$. Then f(1) = g(1) = 0, and f, g and their derivatives decay exponentially fast to 0 as $t \to \infty$ by the asymptotic expansion (18).

The differential equation (2) implies that

$$tf'''(t) - (n-1)f''(t) + 2z_0^2 f(t) = 0,$$
 (A.1)

$$tg'''(t) - (n-1)g''(t) + 2\bar{z}_0^2 g(t) = 0.$$
(A.2)

Multiplying both sides of (A.1) by g, integrating both sides from 1 to ∞ , and performing integration by parts, we obtain

$$0 = \int_{1}^{\infty} [tf'''g - (n-1)f''g + 2z_{0}^{2}fg]dt$$

$$= tgf'' \Big|_{1}^{\infty} - \int_{1}^{\infty} f''(g + g't)dt + \int_{1}^{\infty} [-(n-1)f''g + 2z_{0}^{2}fg]dt$$

$$= \int_{1}^{\infty} [-tf''g' - nf''g + 2z_{0}^{2}fg]dt$$

$$= \int_{1}^{\infty} [-tf''g' + nf'g' + 2z_{0}^{2}fg]dt.$$
(A.3)

Similarly,

$$0 = \int_{1}^{\infty} \left[-tf'g'' + nf'g' + 2\bar{z}_{0}^{2}fg \right] dt. \tag{A.4}$$

Moreover,

$$\int_{1}^{\infty} [-tf'g'' - tf'g''] dt = -\int_{1}^{\infty} t d(f'g')$$

$$= -tf'g' \Big|_{1}^{\infty} + \int_{1}^{\infty} f'g' dt$$

$$= f'(1)g'(1) + \int_{1}^{\infty} f'g' dt.$$
(A.5)

Adding (A.3), (A.4) and using (A.5) to simplify the result, we obtain

$$0 = f'(1)g'(1) + (2n+1) \int_{1}^{\infty} f'g'dt + 2(z_0^2 + \bar{z}_0^2) \int_{1}^{\infty} fgdt.$$
(A.6)

Rearranging (A.6), we have

$$4(y_0^2 - x_0^2) \int_{1}^{\infty} |J_n(z_0 t)|^2 dt = |z_0|^2 |J'_n(z_0)|^2 + (2n+1)|z_0|^2 \int_{1}^{\infty} |J'_n(z_0 t)|^2 dt.$$
(A.7)

Since the right side of (A.7) and the integral on its left side are both positive, we must have $y_0^2 - x_0^2 > 0$ and the lemma follows. \Box

Lemma 5. $J_n(z)$ has no zero in $D = \{z \in \overline{\mathbb{C}^+} | |z| > R\}$, where R is sufficiently large.

Proof. Subtracting (A.4) from (A.3), we have

$$0 = \int_{1}^{\infty} t(f'g'' - f''g')dt + 2(z_0^2 - \bar{z}_0^2) \int_{1}^{\infty} fgdt.$$
(A.8)

That is,

$$4x_0y_0\int_{1}^{\infty}|J_n(z_0t)|^2 dt = |z_0|^2\int_{1}^{\infty}\text{Im}\left(\bar{z}_0tJ_{n-1}(z_0t)J_{n-2}(\bar{z}_0t)\right) dt.$$
(A.9)

In the domain D, $J_n(z)$ is well approximated by the leading term of its asymptotic expansion. Let $z_0 = r_0 e^{i\theta_0}$ with $r_0 > 0$ and $\theta_0 \in [-\pi/2, \pi/2]$. Substituting the leading terms of the asymptotic expansions into both sides of (A.9) and simplifying the resulting expressions, we obtain

$$\sin(2\theta_0) \sim -\sin(2\theta_0/3). \tag{A.10}$$

In other words, two sides of (A.9) have opposite sign unless they are both equal to zero, *i.e.*, unless $\theta_0 = 0$ or z_0 is a positive real number. However, $J_n(x) > 0$ when x > 0, as seen from its integral representation (1). And the lemma follows. \Box

Appendix B. The coefficients of Laurent polynomial approximations for J_n

We list the coefficients c_j of Laurent polynomial approximations for evaluating J_n (n = -1, 0, 1, and 2) on each quarter-annulus domain Q_i (i = 1, 2, and 3) in Tables B.4–B.15. That is,

$$J_n(z) \approx \sqrt{\frac{\pi}{3}} \left(\frac{\nu}{3}\right)^{n/2} e^{-\nu} \nu^{N_2} \sum_{i=0}^{N_T - 1} c_j \left(\frac{1}{\nu}\right)^j, \tag{B.1}$$

Table B.4 The coefficients c_j (j = 0, ..., 31) of the Laurent polynomial approximation given by (B.1) to evaluate $I_{-1}(z)$ to 19-digit precision in $O_1 := \{z \in \mathbb{C} \mid \text{Re}(z) > 0, \text{Im}(z) > 0, 1 < |z| < 3\}$, $N_2 = 10$.

Real part	Imaginary part
$0.50840463208260678152\times 10^{-17}$	$-0.17460815299463749948\times 10^{-15}$
$-0.74591223502642620660\times 10^{-14}$	$0.12462600200296453012\times 10^{-13}$
$0.51034244856324824207 imes 10^{-12}$	$-0.29429847146968217669 \times 10^{-12}$
$-0.15527853485027100709 \times 10^{-10}$	$0.26315851430676356796\times 10^{-12}$
$0.26441404512287963095 \times 10^{-9}$	$0.13983475139768244907 \times 10^{-9}$
$-0.24748763871353093363 \times 10^{-8}$	$-0.37421319823017115933 \times 10^{-8}$
$0.48226858274090904108\times 10^{-8}$	$0.54340128932660141072\times 10^{-7}$
$0.21625355372586607508 \times 10^{-6}$	$-0.50872099870851161398 \times 10^{-6}$
$-0.36871705117848123797 \times 10^{-5}$	$0.30134016655759593920\times 10^{-5}$
$0.34628404889507030160 \times 10^{-4}$	$-0.73910823070405617219\times10^{-5}$
0.99977737459069660694	$-0.57603083624530025151 \times 10^{-4}$
$-0.82327858162819693045 imes 10^{-1}$	$0.84976858037261402153\times 10^{-3}$
$0.61974789354573766566 \times 10^{-3}$	$-0.60513938190315115982 \times 10^{-2}$
$0.56615182294768079637\times 10^{-1}$	$0.30290788934912727755 imes 10^{-1}$
-0.13513677999109029679	-0.11595801511190682178
0.20971815296188580167	0.349 173 944 608 271 288 28
-0.13559302399958735143	-0.83031652814884108813
-0.39989898854107271642	$0.15322617865070516148\times 10^{1}$
$0.17398271638333840850\times 10^{1}$	$-0.20720742240832378654\times10^{1}$
$-0.38218064277297175142\times10^{1}$	$0.16655645078067718066 \times 10^{1}$
$0.57404644363343330931\times 10^{1}$	0.36441373700438752895
$-0.60218557453822568030\times10^{1}$	$-0.36699889432071554424 \times 10^{1}$
$0.38664098293378463250 \times 10^{1}$	$0.65632365306504714202 \times 10^{1}$
-0.25697949139671290942	$-0.71730334400727831101\times 10^{1}$
$-0.26138368668366285752 \times 10^{1}$	$0.52101729871789289259 \times 10^{1}$
$0.33128062049048194583 \times 10^{1}$	$-0.22744720239035355439\times10^{1}$
$-0.22947550138820496670 \times 10^{1}$	0.218 248 685 401 302 644 77
0.979 988 419 462 684 815 18	0.430 819 146 717 141 565 57
-0.23273278868918701241	-0.30881694364539401656
$0.13573816724649184659 \times 10^{-1}$	0.101 035 914 706 240 915 10
$0.64717665310787895482\times10^{-2}$	$-0.16204976273553372187 \times 10^{-1}$
$-0.11353082240496407813 imes 10^{-2}$	$0.91111645509511076869 \times 10^{-3}$

Table B.5 Similar to Table B.4, c_j ($j=0,\ldots,29$) for $J_{-1}(z)$ in $Q_2=\{z\in\mathbb{C}\mid {\rm Re}(z)\geq 0, {\rm Im}(z)\geq 0, 3\leq |z|\leq 15\}$. $N_2=0$.

Real part	Imaginary part
0.999 999 999 999 961 653 01	$0.14180683234758492536\times 10^{-12}$
$-0.83333333315888343156\times 10^{-1}$	$-0.18355475502542401539 imes 10^{-10}$
$0.34722202099214306218 imes 10^{-2}$	$0.66429512090231781628\times 10^{-9}$
$0.55459217936935525195\times 10^{-1}$	$0.19209070325965982796 imes 10^{-7}$
-0.17477009309488548835	$-0.27235872415655243493 \times 10^{-5}$
0.475 579 850 792 853 198 78	$0.12329339800149018587\times 10^{-3}$
$-0.12044719601488244381\times 10^{1}$	$-0.33379989131254858384 imes 10^{-2}$
$0.24160534977076998585\times 10^{1}$	$0.59920404647268786033\times 10^{-1}$
0.714 019 341 240 202 213 24	-0.69764699651584141417
$-0.60367540682210374145\times 10^2$	$0.38607796239007672158 imes 10^{1}$
$0.60545135048209986187\times 10^3$	$0.32429279475615845398 imes 10^2$
$-0.45946367108344566727\times 10^4$	$-0.10841949093356820460\times10^4$
$0.28358573752155457724\times 10^{5}$	$0.14766714227455119633 imes 10^5$
$-0.13554840952273842275 imes 10^6$	$-0.13629699320708838668\times 10^6$
$0.42722335885416276983\times 10^6$	$0.93640538562551055857\times 10^6$
$-0.18717734419017137932\times 10^6$	$-0.49014636853552340206\times10^7$
$-0.76674698133130508647 \times 10^{7}$	$0.19293996919633486842\times10^{8}$
$0.56621620119877490002 imes 10^8$	$-0.53379687761932413868\times 10^{8}$
$-0.24544626054098569413\times 10^9$	$0.76969984306318530811 imes 10^8$
$0.73652406083022339655 imes 10^9$	$0.11898870845017090857\times 10^{9}$
$-0.15200293963699011585 \times 10^{10}$	$-0.11167744707665950837 imes 10^{10}$
$0.18157636339201652460 imes 10^{10}$	$0.37001812450286450398\times 10^{10}$
$0.23697005105214074056 \times 10^9$	$-0.76973235212132828329 \times 10^{10}$
$-0.60541865274209691412 \times 10^{10}$	$0.10509437050190981895\times 10^{11}$
$0.13447347591183417529 imes 10^{11}$	$-0.82869660102657042317\times10^{10}$
$-0.16538600326905832899 imes 10^{11}$	$0.87889333133786055548 imes 10^9$
$0.12108038654949012813\times 10^{11}$	$0.58320160548830925371\times 10^{10}$
$-0.45881323770532016082\times10^{10}$	$-0.64591210758282531847 imes 10^{10}$
$0.33559769561348792357\times 10^9$	$0.30012974946895292083\times 10^{10}$
$0.21590442067376607526\times 10^{9}$	$-0.51553627638896435829 imes 10^9$

Table B.6 Similar to Table B.4, c_j $(j=0,\ldots,19)$ for $J_{-1}(z)$ in $Q_3=\{z\in\mathbb{C}\mid \mathrm{Re}(z)\geq 0, \mathrm{Im}(z)\geq 0, 15\leq |z|\leq 120\}.$ $N_2=0.$

Real part	Imaginary part
$0.10000000000000000211\times 10^{1}$	$0.17867305969317471010 imes 10^{-16}$
$-0.83333333333337062447\times 10^{-1}$	$-0.97723166437483860903\times 10^{-14}$
$0.34722222219662307873 imes 10^{-2}$	$0.18575099531415563550\times 10^{-11}$
$0.55459105063779291569\times 10^{-1}$	$-0.17036760654072501033\times10^{-9}$
-0.17476652435372606609	$0.72097356819624208386\times 10^{-8}$
0.475 521 803 699 479 611 03	$0.45886722797104214745\times 10^{-7}$
$-0.12045748284986630605\times 10^{1}$	$-0.23432576523368445886\times 10^{-4}$
$0.24476460069464141708\times 10^{1}$	$0.14488404302693181855\times 10^{-2}$
-0.19443570247379529707	$-0.51284106279947756551\times 10^{-1}$
$-0.44775070512394599808\times 10^2$	$0.11973398083848165562\times 10^{1}$
$0.42163459709409223079\times 10^3$	$-0.18732584217083190217\times 10^2$
$-0.30990846226113832847\times 10^4$	$0.18064501304516396811\times 10^3$
$0.20913884916390585368\times 10^{5}$	$-0.59296211153624558148\times 10^3$
$-0.12895996355054874785\times 10^6$	$-0.10821482660282026169\times 10^5$
$0.67085295525681611041\times 10^6$	$0.19808862750865237678\times 10^{6}$
$-0.26337877182586616150\times 10^7$	$-0.16813332113288193078\times 10^7$
$0.67096341894817561042\times 10^7$	$0.85931950401381414532\times 10^7$
$-0.76571281908120841443\times 10^7$	$-0.26572627858717182234\times 10^{8}$
$-0.59803448026875748509\times 10^7$	$0.44801684284187004703\times 10^{8}$
$0.19209322347765871037\times 10^{8}$	$-0.30066013610259277074\times10^{8}$

Table B.7 The coefficients c_j $(j=0,\ldots,29)$ of the Laurent polynomial approximation given by (B.1) to evaluate $J_0(z)$ to 19-digit precision in $Q_1:=\{z\in\mathbb{C}\mid \operatorname{Re}(z)\geq 0,\operatorname{Im}(z)\geq 0,1\leq |z|\leq 3\}.$ $N_2=11.$

Real part	Imaginary part
$-0.90832607641433626723\times 10^{-16}$	$-0.12971716857438253177\times 10^{-15}$
$0.12389804620230878343 imes 10^{-14}$	$0.12374086345769475560 \times 10^{-13}$
$0.18925665936446973863 \times 10^{-12}$	$-0.43594042425001909808 \times 10^{-12}$
$-0.93436124699082728782 \times 10^{-11}$	$0.71610240171455947215\times 10^{-11}$
$0.21005471373426356192\times 10^{-9}$	$-0.31570720100508497322 \times 10^{-10}$
$-0.27921469604412283831\times 10^{-8}$	$-0.10267754766776108185 imes 10^{-8}$
$0.22210697286892781643\times 10^{-7}$	$0.25281961277933484578 \times 10^{-7}$
$-0.71494613675879873372 \times 10^{-7}$	$-0.30771058781715872427 \times 10^{-6}$
$-0.63954539217286436591 imes 10^{-6}$	$0.24264961215641857661 imes 10^{-5}$
$0.11477599934330755236 \times 10^{-4}$	$-0.12692783111400141826 \times 10^{-4}$
$-0.94447601385518738118\times 10^{-4}$	$0.36582122360442313063\times 10^{-4}$
$0.10005227131416389419 \times 10^{1}$	$0.42527679632933790645\times 10^{-4}$
$-0.85416339695541973974 \times 10^{-1}$	$-0.11668274275597700974\times 10^{-2}$
$0.92680088758957499003 \times 10^{-1}$	$0.75525130431164108091 \times 10^{-2}$
-0.12830962183399732914	$-0.31999279672322587569\times 10^{-1}$
0.18262801902460105636	0.101 126 017 894 517 862 53
-0.22086524963618477505	-0.24794786230219646677
0.167 009 795 045 197 070 12	0.47574461283438653640
$0.62230841342939847177\times 10^{-1}$	-0.70546898276037268906
-0.46160590435660301333	0.774 053 364 314 386 650 12
0.86282905145667261861	-0.54883285003677036633
$-0.10157725409050061178\times 10^{1}$	$0.89653554833115686588\times 10^{-1}$
0.811 270 429 332 580 731 93	0.342 234 269 766 613 927 85
-0.40588870780744941328	-0.50414950527612358637
$0.70646295770216518095 \times 10^{-1}$	0.39020053902964327900
$0.62576278207207491689 \times 10^{-1}$	-0.18665248819340615755
$-0.56069463746156990540 \times 10^{-1}$	$0.51369345024189480453\times10^{-1}$
$0.20854565059593331201 imes 10^{-1}$	$-0.49622460298807761080\times10^{-2}$
$-0.37736411371630856848 \times 10^{-2}$	$-0.10706620427594972634 \times 10^{-2}$
$0.24658062816300990462\times10^{-3}$	$0.24793548656986345025\times10^{-3}$

Table B.8 Similar to Table B.7, c_j $(j=0,\ldots,29)$ for $J_0(z)$ in $Q_2:=\{z\in\mathbb{C}\mid \mathrm{Re}(z)\geq 0, \mathrm{Im}(z)\geq 0, 3\leq |z|\leq 15\}$. $N_2=0.$

Real part	Imaginary part
0.999 999 999 999 886 372 17	$-0.86635400939375232846\times 10^{-13}$
-0.8333333333333333333333333333333333333	$0.22519321671024025250\times 10^{-10}$
$0.86805555689429826898\times 10^{-1}$	$-0.20734497580441697938\times 10^{-8}$
-0.11815206514175737947	$0.96339270441630372077 imes 10^{-7}$
0.17969333057187777654	$-0.23057043651727157918\times 10^{-5}$
-0.24337342169790375842	$0.98098354524518453957 imes 10^{-5}$
$0.14764429473872620763 \times 10^{-1}$	$0.12782321450918857049 \times 10^{-2}$
$0.23309627937902507555 \times 10^{1}$	$-0.51073707172260220779 \times 10^{-1}$
$-0.16480981490288764106 \times 10^{2}$	$0.11291585827876199238\times 10^{1}$
$0.92305117544447684520\times10^2$	$-0.17262096251706180600\times10^2$
$-0.51600417922753718015 \times 10^{3}$	$0.19328752764190907274 \times 10^3$
$0.32464931691139105961 \times 10^4$	$-0.15901053336317843819\times 10^4$
$-0.22314060512920598345\times10^5$	$0.90599663123843335441 \times 10^4$
$0.14604708231321899614\times 10^6$	$-0.26233323039837437629\times 10^5$
$-0.81145513740976803311 \times 10^{6}$	$-0.98104807756320344084\times10^{5}$
$0.35457971304583219348\times 10^7$	$0.18294948704040264718\times 10^7$
$-0.11084057351725538629 \times 10^{8}$	$-0.13170160809055557556 \times 10^{8}$
$0.17946742587727355394 \times 10^{8}$	$0.62986605485232028006 \times 10^{8}$
$0.35800094666248698896\times 10^8$	$-0.21614451081432945159 imes10^9$
$-0.37304955427569800721\times10^9$	$0.52194699072674118229\times 10^9$
$0.14479420488451058753 \times 10^{10}$	$-0.75867692917492941354\times 10^9$
$-0.35951788816564166863 \times 10^{10}$	$0.22618398696580184017 imes 10^8$
$0.60001115021506662033\times10^{10}$	$0.31006219604826621451 \times 10^{10}$
$-0.60780548332669974319\times 10^{10}$	$-0.87891548726761143921 imes 10^{10}$
$0.15576242961336566425 \times 10^{10}$	$0.13885136549901956758 \times 10^{11}$
$0.55250083598538675266\times 10^{10}$	$-0.13622496533575828228\times 10^{11}$
$-0.92625760934489411655 \times 10^{10}$	$0.75732780185372212772\times 10^{10}$
$0.69543035636142439747\times 10^{10}$	$-0.12850366647773799533 imes 10^{10}$
$-0.25630570764916110006 \times 10^{10}$	$-0.85541751450691424086 \times 10^9$
$0.33863352297553708594 \times 10^9$	$0.36939690751181780209 imes 10^9$

Table B.9 Similar to Table B.7, c_j $(j=0,\ldots,19)$ for $J_0(z)$ in $Q_3:=\{z\in\mathbb{C}\mid {\rm Re}(z)\geq 0, {\rm Im}(z)\geq 0, 15\leq |z|\leq 120\}.$ $N_2=0.$

Real part	Imaginary part
0.999 999 999 999 969 30	$0.17593864033911935746\times 10^{-16}$
$-0.83333333333319900902\times 10^{-1}$	$-0.16846147898292977950\times 10^{-15}$
$0.86805555553423816181\times 10^{-1}$	$-0.11453394704160148063\times 10^{-11}$
-0.11815200602347672298	$0.23048385969290284678\times 10^{-9}$
0.179 689 507 723 700 402 85	$-0.21945385998958748345\times 10^{-7}$
-0.24323777650814324772	$0.12087954626873876383\times 10^{-5}$
$0.11700570395152938411\times 10^{-1}$	$-0.38103854798729283635\times 10^{-4}$
$0.23745206848674586241\times 10^{1}$	$0.41346400173493025458\times 10^{-3}$
$-0.16758837066520389957\times 10^2$	$0.20437630577696960942\times 10^{-1}$
$0.88966545765421650942\times10^2$	$-0.12064317238786081373\times 10^{1}$
$-0.39494374065352553320\times 10^3$	$0.33912080437719049806\times10^2$
$0.14059897264393353350\times 10^4$	$-0.62474820464709927286\times 10^3$
$-0.40451355322086019935\times 10^4$	$0.80876358650678996996\times 10^4$
$0.19384543104359811933\times 10^5$	$-0.74559599790322239386\times 10^5$
$-0.20517688352680136030\times10^6$	$0.48086289900895412320\times 10^6$
$0.17043521840830888384\times 10^7$	$-0.20518647360918521409\times10^{7}$
$-0.87705077033153779372\times 10^7$	$0.49903982905075629408\times 10^7$
$0.26797195290998643893\times 10^{8}$	$-0.30874807345514436382\times10^7$
$-0.43448795451180985546\times 10^{8}$	$-0.14198190720585577590\times 10^{8}$
$0.26693074419888988636\times 10^8$	$0.25674511583029811722\times 10^{8}$

Table B.10 The coefficients c_j $(j=0,\ldots,29)$ of the Laurent polynomial approximation given by (B.1) for evaluation of $J_1(z)$ to 19-digit precision in $Q_1:=\{z\in\mathbb{C}\mid \text{Re}(z)\geq 0, \text{Im}(z)\geq 0, 1\leq |z|\leq 3\}.$ $N_2=11.$

Real part	Imaginary part
$0.11005198342846485755 \times 10^{-15}$	$-0.69497479897694901798\times 10^{-16}$
$-0.10253717390952836750\times 10^{-13}$	$0.57344733061298400754\times 10^{-15}$
$0.35541980746147250213 imes 10^{-12}$	$0.17138035947739436987 \times 10^{-12}$
$-0.57065663426773316925\times 10^{-11}$	$-0.80097752680384861353 imes 10^{-11}$
$0.21377942402322032801\times 10^{-10}$	$0.17745761143488866634 imes 10^{-9}$
$0.92504177773563681659 imes 10^{-9}$	$-0.23491690282446912066\times 10^{-8}$
$-0.21958132206773784869\times 10^{-7}$	$0.18715255541162079236\times 10^{-7}$
$0.26744146813435088020 imes 10^{-6}$	$-0.60538192727561566571\times 10^{-7}$
$-0.21417964338884026393\times 10^{-5}$	$-0.55166777471060148467\times 10^{-6}$
$0.11605229803403698059 \times 10^{-4}$	$0.10089206827157776627\times 10^{-4}$
$-0.36902286245955926331\times 10^{-4}$	$-0.85734523630464858844\times10^{-4}$
0.999 988 860 265 205 370 47	$0.49984760395796500059 imes 10^{-3}$
0.417 648 343 367 488 728 67	$-0.21759152835287886250 imes 10^{-2}$
-0.12880435876254801279	$0.72384623466304053406 imes 10^{-2}$
0.100 017 970 753 934 941 04	$-0.18204681378409207336\times 10^{-1}$
-0.12326994533416519599	$0.32494324768891981532\times 10^{-1}$
0.193 908 157 240 139 101 77	$-0.31048056008057556412\times10^{-1}$
-0.30446220948476603076	$-0.28094371375086694729\times 10^{-1}$
0.402 171 783 043 948 309 19	0.18701432829068936487
-0.39045411378013014641	-0.42965195739247365992
0.20299486067051564492	0.64270959413495860386
0.100 869 854 237 938 765 17	-0.67712707054748086683
-0.34706311627097173040	0.48943085630911667832
0.397 171 277 728 308 542 81	-0.20388651987798637536
-0.27627970190658614495	$-0.36920639378264876881\times 10^{-2}$
0.12093911370868755832	$0.67168398413971524804\times 10^{-1}$
$-0.28845724988884421284\times 10^{-1}$	$-0.45442309954198940539\times 10^{-1}$
$0.97253793671434469328\times 10^{-3}$	$0.15236745276873557399\times 10^{-1}$
$0.11989911484170176670\times 10^{-2}$	$-0.25400926250086296020\times10^{-2}$
$-0.20436565348663071365\times 10^{-3}$	$0.14672057879876671250\times 10^{-3}$

Table B.11 Similar to Table B.10, c_j $(j=0,\ldots,29)$ for $J_1(z)$ in $Q_2:=\{z\in\mathbb{C}\mid {\rm Re}(z)\geq 0, {\rm Im}(z)\geq 0, 3\leq |z|\leq 15\}$. $N_2=0$.

Real part	Imaginary part
$0.10000000000001559822\times 10^{1}$	$-0.64432580975613771082\times 10^{-13}$
0.416 666 666 637 650 457 92	$-0.30929290380316585308\times 10^{-11}$
-0.12152777575602031881	$0.13847887495450779512\times 10^{-8}$
$0.64139599010730684601 imes 10^{-1}$	$-0.11804143890505963878\times 10^{-6}$
$0.19340333876868250914\times 10^{-1}$	$0.52525129103659222882\times 10^{-5}$
-0.31085396288117458325	$-0.14209942615180352958\times 10^{-3}$
$0.14076112393497740595\times 10^{1}$	$0.22843270818239797021\times 10^{-2}$
$-0.53034603582858591137\times 10^{1}$	$-0.12508426902104267053\times 10^{-1}$
$0.16843969837042581097\times 10^2$	-0.39633859151173122745
$-0.30896103962008743537\times 10^2$	$0.13366867242921989470\times 10^2$
$-0.12354078658896338072\times 10^3$	$-0.23100296557839310161\times 10^3$
$0.16486028729189802772 imes 10^4$	$0.27798011316789725915 imes 10^4$
$-0.79365600281962572617\times 10^4$	$-0.25085379438345641690\times 10^5$
$-0.17876338162032969792\times 10^4$	$0.17337711302201102756\times 10^6$
$0.36042195374432098049\times 10^6$	$-0.90932303898462350515\times 10^6$
$-0.33818329308700649502\times 10^7$	$0.34283955443872702745\times 10^7$
$0.19449202897749494834\times 10^{8}$	$-0.74625499598352743942\times 10^7$
$-0.79047083372251398893\times 10^{8}$	$-0.61704036445636743642\times10^7$
$0.22787889419550420217\times 10^9$	$0.13542454969531036697\times 10^9$
$-0.41550638595000604177\times10^{9}$	$-0.65483373280300662671\times 10^9$
$0.17290712369617688112\times 10^9$	$0.19664895233379210138\times 10^{10}$
$0.16763777971399520871 imes 10^{10}$	$-0.40005075227615193294\times 10^{10}$
$-0.63097117018939634689\times 10^{10}$	$0.51442671230430695393\times 10^{10}$
$0.12639623708614918540\times 10^{11}$	$-0.24250533919233200087\times10^{10}$
$-0.16021424838185937866\times 10^{11}$	$-0.51063223260105245852\times 10^{10}$
$0.12194470039177973074\times 10^{11}$	$0.12801295658115048467\times 10^{11}$
$-0.36617569740928099053\times10^{10}$	$-0.13906995324951658335\times 10^{11}$
$-0.20882430849265640704\times10^{10}$	$0.82351413910371916318\times 10^{10}$
$0.22256324759689985206\times 10^{10}$	$-0.23606999259817906485\times 10^{10}$
$-0.57357275466466452587\times 10^9$	$0.18100167963268264995\times 10^9$

Table B.12 Similar to Table B.10, c_j (j = 0, ..., 19) for $J_1(z)$ in $Q_3 := \{z \in \mathbb{C} \mid \text{Re}(z) \ge 0, \text{Im}(z) \ge 0, 15 \le |z| \le 120\}$. $N_2 = 0$.

Real part	Imaginary part
$0.10000000000000000088\times 10^{1}$	$-0.37104682094436741073\times 10^{-16}$
0.41666666666665693268	$0.10633105786560679943 imes 10^{-13}$
-0.12152777777532530135	$-0.81783483309751920964 \times 10^{-12}$
$0.64139660206844395055 imes 10^{-1}$	$-0.53206746309599215652 imes 10^{-10}$
$0.19340376146506349534\times 10^{-1}$	$0.14714309085259108266\times 10^{-7}$
-0.31092901473600760433	$-0.12847633757844741159\times 10^{-5}$
$0.14108230204421526148\times 10^{1}$	$0.64029804309267135469\times 10^{-4}$
$-0.53814287035192935174\times 10^{1}$	$-0.19729163937458920069\times 10^{-2}$
$0.18099040506545928510\times 10^2$	$0.33959266046710551528\times 10^{-1}$
$-0.44222521101771005259\times 10^2$	$-0.46443129149364017364\times 10^{-1}$
$-0.49281712505609892221\times 10^2$	$-0.14673338698274539790\times 10^2$
$0.19120731039799297866 imes 10^4$	$0.44654655766491527724\times 10^3$
$-0.18480296407139556113\times 10^5$	$-0.76529257176182418914\times 10^4$
$0.11949451283301751133 \times 10^6$	$0.88037548115504996527\times 10^5$
$-0.51411364057002663824\times10^{6}$	$-0.70563400281206830770\times 10^6$
$0.10973535392819828712 \times 10^{7}$	$0.39099452669156576703\times 10^7$
$0.17331435565199135031\times 10^7$	$-0.14355007661133573735\times 10^{8}$
$-0.19127195748032646177\times 10^{8}$	$0.31757253245227946371\times 10^{8}$
$0.50801574443329963657\times 10^{8}$	$-0.33700657946301331333\times 10^{8}$
$-0.47910288059234253994\times 10^{8}$	$0.61171907037609011958 \times 10^{7}$

Table B.13 The coefficients c_j $(j=0,\ldots,31)$ of the Laurent polynomial approximation given by (B.1) to evaluate $J_2(z)$ to 19-digit precision in $Q_1=\{z\in\mathbb{C}\mid \mathrm{Re}(z)\geq 0, \mathrm{Im}(z)\geq 0, 1\leq |z|\leq 3\}.$ $N_2=11.$

Real part	Imaginary part
$0.31866632685819612221\times 10^{-16}$	$0.62278738969830137987\times 10^{-16}$
$0.23374202488114714431 imes 10^{-15}$	$-0.58368186829092031391 \times 10^{-14}$
$-0.12464763262921601144\times 10^{-12}$	$0.20259199528722770999\times 10^{-12}$
$0.54938914867389395195 imes 10^{-11}$	$-0.30688169770355401691 \times 10^{-11}$
$-0.12158575842106281373 imes 10^{-9}$	$0.20706119567919592298 \times 10^{-12}$
$0.16018003273928560165 imes 10^{-8}$	$0.88216842473436341238 imes10^{-9}$
$-0.11941475881449767865 \times 10^{-7}$	$-0.18815539800292924303\times 10^{-7}$
$0.15306868790345339446\times 10^{-7}$	$0.22567034551573649710 \times 10^{-6}$
$0.80407254481241384544 imes 10^{-6}$	$-0.17772860498030423720 \times 10^{-5}$
$-0.11465040286971344849 imes 10^{-4}$	$0.88993097363922792729 imes 10^{-5}$
$0.92698417450695281624 imes 10^{-4}$	$-0.17153044258356809874\times10^{-4}$
0.999 481 719 915 493 824 51	$-0.15046194458696453245 \times 10^{-3}$
$0.14187062252412931802 imes 10^{1}$	$0.18349141691729387994 imes 10^{-2}$
-0.12647835873372535821	$-0.11428276705995908659 \times 10^{-1}$
0.186 035 981 114 746 633 25	$0.50646899433597524505 \times 10^{-1}$
-0.28764948748580855321	-0.17268243476553171463
0.376 719 333 723 802 524 36	0.46496076480920682474
-0.28673562730306685162	-0.99215999495574618374
-0.25260802503698437799	$0.16511988403580568251\times 10^{1}$
$0.14171261472971538418 \times 10^{1}$	$-0.20381244501795426809\times10^{1}$
$-0.29457967249708858073\times 10^{1}$	$0.15782077203635430607 \times 10^{1}$
$0.40284406518941590462\times10^{1}$	$-0.37723354335564292819\times 10^{-1}$
$-0.38128950013920692643\times 10^{1}$	$-0.19907064876530093167\times10^{1}$
$0.22475249180098600179 \times 10^{1}$	$0.33343987769848875142\times 10^{1}$
-0.29845507995469994980	$-0.32351706541913757406\times10^{1}$
-0.89544287444481992984	$0.20454467870089365942\times 10^{1}$
$0.10175639567579240708 \times 10^{1}$	-0.77474351850574639868
-0.58788778865800093021	$0.83503119281933322786 \times 10^{-1}$
0.200 093 190 200 811 827 63	$0.77689730095477593636 \times 10^{-1}$
$-0.35965432090839096074 imes 10^{-1}$	$-0.43797603367743883119 imes 10^{-1}$
$0.16769420558534530117 \times 10^{-2}$	$0.95756365430182522746\times10^{-2}$
$0.27256710553195448121\times 10^{-3}$	$-0.76612682266254092889 \times 10^{-3}$

Table B.14 Similar to Table B.13, c_j $(j=0,\ldots,29)$ for $J_2(z)$ in $Q_2=\{z\in\mathbb{C}\mid {\rm Re}(z)\geq 0, {\rm Im}(z)\geq 0, 3\leq |z|\leq 15\}.$ $N_2=0$.

2,10 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	
Real part	Imaginary part
0.999 999 999 999 980 618 08	$0.16248252113309315678\times 10^{-12}$
$0.14166666666829275403 imes 10^{1}$	$-0.23049278428420443693 \times 10^{-10}$
-0.12152777988809406380	$0.10578621411215754890 imes 10^{-8}$
0.185 667 565 930 831 821 16	$0.28424278401127180014 imes 10^{-8}$
-0.35199891174698963256	$-0.24190974576544113333\times 10^{-5}$
0.745 140 284 771 892 955 14	$0.12627505833721768389 \times 10^{-3}$
$-0.15698688665407300795 imes 10^{1}$	$-0.36906906699773089097\times 10^{-2}$
$0.24402663496436078603 \times 10^{1}$	$0.71150880132384387316 imes 10^{-1}$
$0.42564778384044014501 imes 10^{1}$	-0.92028028234742281569
$-0.86628781485086884613 imes 10^2$	$0.69659670041612025801\times10^{1}$
$0.76780431897157477513 \times 10^3$	$0.12336022855791130638\times 10^{1}$
$-0.56054291413858448509 imes 10^4$	$-0.86886243977848514246\times10^3$
$0.34709760011543563256 imes 10^5$	$0.13997432791721954713 \times 10^5$
$-0.17268737514629848298\times 10^6$	$-0.13922909431496294516 \times 10^{6}$
$0.61187840164952315907 \times 10^6$	$0.10063302790914770506\times10^7$
$-0.90229280253909143653 imes 10^6$	$-0.55090070720520207541\times10^7$
$-0.58239693510024439315 \times 10^{7}$	$0.22810067701144771236\times10^{8}$
$0.55585305303478347757 imes 10^8$	$-0.68226520995783255732\times 10^8$
$-0.26301929032497527308\times 10^9$	$0.12293641811239037282\times 10^9$
$0.84052909616481142218 \times 10^9$	$0.21196827324494884533 \times 10^{8}$
$-0.18657792154606295188 \times 10^{10}$	$-0.10131267803607086455 \times 10^{10}$
$0.25915388904113076082 imes 10^{10}$	$0.38427156992160196076 \times 10^{10}$
$-0.92517922470966062167\times 10^9$	$-0.86034302033451782637 \times 10^{10}$
$-0.51036926935170978903 \times 10^{10}$	$0.12626524314344868926 imes 10^{11}$
$0.13657170819172273067 \times 10^{11}$	$-0.11301642152404259095 \times 10^{11}$
$-0.18234815409451008101 \times 10^{11}$	$0.35546723514474331442 imes 10^{10}$
$0.14355121657220596589\times 10^{11}$	$0.45839423517954065893 imes 10^{10}$
$-0.61032052837541757328\times 10^{10}$	$-0.64509344322401839565 \times 10^{10}$
$0.84275175499628369228 \times 10^9$	$0.32773844995198787342\times 10^{10}$
$0.15857079566801991882 \times 10^9$	$-0.60570352545416858098 \times 10^9$

Table B.15 Similar to Table B.13, c_j (j = 0, ..., 19) for $J_2(z)$ in $Q_3 = \{z \in \mathbb{C} \mid \text{Re}(z) \ge 0, \text{Im}(z) \ge 0, 15 \le |z| \le 120\}$. $N_2 = 0$.

Real part	Imaginary part
$0.10000000000000000268 \times 10^{1}$	$0.16274386801955295004 imes 10^{-16}$
$0.14166666666666607632\times 10^{1}$	$-0.10287883462694876761\times 10^{-13}$
-0.12152777777773596334	$0.21278064340420781315 imes 10^{-11}$
0.185 667 438 382 225 585 48	$-0.21346739588855205915\times 10^{-9}$
-0.35199453421212974648	$0.10810020949854670351\times 10^{-7}$
0.745 056 201 785 816 040 77	$-0.12758335415838672536\times 10^{-6}$
$-0.15694400222283724037 \times 10^{1}$	$-0.19194750913862712585 imes 10^{-4}$
$0.24655058999322356159 \times 10^{1}$	$0.14693073094005325564 imes 10^{-2}$
$0.33607089142515892731 \times 10^{1}$	$-0.57088317524506061035\times10^{-1}$
$-0.69853332457831300099\times 10^2$	$0.14378014381758075690 \times 10^{1}$
$0.55610818499114251623 \times 10^{3}$	$-0.24643410535733376707\times10^2$
$-0.37382459971986918636 \times 10^4$	$0.27993273451335282871 \times 10^3$
$0.23868572841373643577 imes 10^5$	$-0.17730529258353887568\times 10^4$
$-0.14415275031702837209 \times 10^6$	$-0.95697379334253398976\times 10^3$
$0.75853591811873756981 \times 10^6$	$0.14271567167383035412 \times 10^6$
$-0.30972861668769145538 \times 10^{7}$	$-0.15003099051227929984\times10^7$
$0.85376658237794416873 \times 10^{7}$	$0.84572529844164518814 \times 10^{7}$
$-0.12288668565761833934 \times 10^8$	$-0.27945310142205107664 imes 10^8$
$0.26869963259519375012 imes 10^6$	$0.49973783788775688447 \times 10^{8}$
$0.16376853579174702084\times 10^{8}$	$-0.35949830322064479962\times10^{8}$

where $\nu := 3\left(\frac{z}{2}\right)^{2/3}$. (B.1) is obtained by combining (6) and (21), and rewriting the Laurent polynomial as a power series in $\frac{1}{10}$ by pulling out the factor ν^{N_2} .

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