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Numerical Inversion of Laplace Transforms.

[NUMERISCHE INVERSION DER LAPLACE - TRANSFORMIERTEN.]

Albrecht, P.⊖, Honig, G.⊖ ▤

Abstract

The methods of Dubner-Abate and F. Durbin for the inversion of the Laplace transform are improved by a correction term to reduce the discretization error and an interpolation for the reduction of the truncation error. The accuracy thus obtained is considerable. The correction term permits also the optimal choice of the parameter of the method and error estimation.

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. Jokinen, O.
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