

FAU MoD Lecture Series



Nick Trefethen University of Oxford

Applications of AAA Rational Approximation

Wed. February 1, 2023

10:30H Lecture • 16:30H Chebfun

www.mod.fau.eu

Applications of AAA Rational Approximation

Speaker: Prof. Dr. Nick Trefethen, University of Oxford

Organized by: FAU MoD, Research Center for Mathematics of Data at

Friedrich-Alexander-Universität Erlangen-Nürnberg (Germany)

Abstract. For the first time, a method has recently become available for fast computation of near-best rational approximations on arbitrary sets in the real line or complex plane: the AAA algorithm (Nakatsukasa-Sete-T. 2018). We will present the algorithm and then demonstrate a number of applications, including

- detection of singularities
- model order reduction
- analytic continuation
- functions of matrices
- nonlinear eigenvalue problems
- interpolation of equispaced data
- smooth extension of multivariate real functions
- extrapolation of ODE and PDE solutions into the complex plane
- solution of Laplace problems
- conformal mapping
- Wiener-Hopf factorization

(joint work with Stefano Costa and others)

A Tour of Chebfun. A hands-on introduction session to Chebfun. If you wish to play along, bring your laptop with Chebfun software pre-installed and ENJOY! (Links available at the page of the event)



WHFN12

Wednesday February 1, 2023

10:30H Main Lecture (On-site / online)

16:30H Chebfun Session (On-site)

WHERE?

On-site

Room 04.363 Seminarraum Mathematik.

Department of Mathematik.

Friedrich-Alexander-Universität Erlangen-Nürnberg Cauerstrasse 11, 91058 Erlangen

Online

Zoom meeting link: **shorturl.at/jlHV5**Meeting ID: **694 3141 3515** | PIN: **730757**