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1 # Talbot suggested that the Bromwich line be deformed into a contour that begins
2 # and ends in the left half plane, i.e.,  $z \rightarrow -\infty$  at both ends.
3 # Due to the exponential factor the integrand decays rapidly
4 # on such a contour. In such situations the trapezoidal rule converge
5 # extraordinarily rapidly.
6 # For example here we compute the inverse transform of  $F(s) = 1/(s+1)$  at  $t = 1$ 
7 #-----
8 #>> pkg load symbolic
9 #>> syms s
10 #>> F=1/(s+1)
11 #F = (sym)
12 #
13 #      1
14 # -----
15 # s + 1
16 #
17 #>> error=talbot(function_handle(F),1,24)-exp(-1)
18 #ans = 1.6098e-015
19 #-----
20 #
21 # Talbot method is very powerful here we see an error of 1.61e-015
22 # with only 24 function evaluations
23 #
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26 # Date : 25 October 2009
27 #
28 # Reference
29 # L.N.Trefethen, J.A.C.Weideman, and T.Schmelzer. Talbot quadratures
30 # and rational approximations. BIT. Numerical Mathematics,
31 # 46(3):653 670, 2006.
32
33 function ilt = talbot(f_s, t, N)
34 h=2*pi/N;
35
36 # Shift contour to the right in case there is a pole on the positive real axis
37 # : Note the contour will
38 # not be optimal since it was originally developed for function with
39 # singularities on the negative real axis
40 # For example take  $F(s) = 1/(s-1)$ , it has a pole at  $s = 1$ , the contour needs
41 # to be shifted with one
42 # unit, i.e shift = 1. But in the test example no shifting is necessary
43 shift=0;
44
45 ans=0;
46 for k=0:N
47     theta=-pi+(k+1/2)*h;
48     z=shift+N/t*(0.5017*theta*cot(0.6407*theta)-0.6122+0.2645i*theta);
49
50     dz=N/t*(-0.5017*0.6407*theta/sin(0.6407*theta)^2+0.5017*cot(0.6407*theta)+0.2645i)
51     ;
52     ans=ans+exp(z*t)*f_s(z)*dz;
53 endfor
54 ilt=real((h/(2i*pi))*ans);
55 endfunction

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